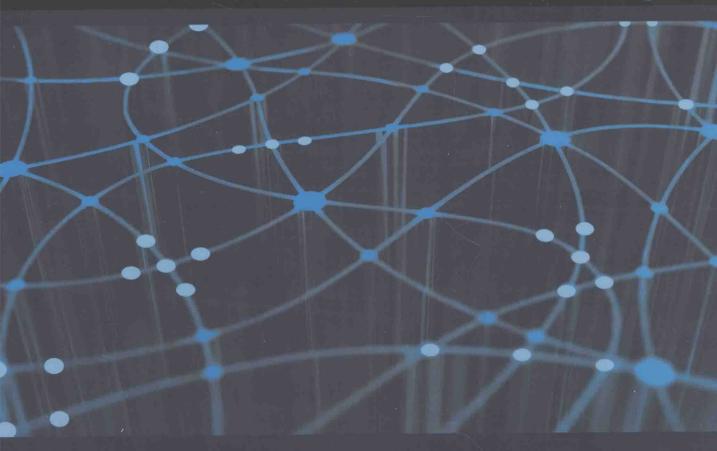
# PROBABILISTIC GRAPHICAL MODELS PRINCIPLES AND TECHNIQUES



DAPHNE KOLLER AND NIR FRIEDMAN

# Probabilistic Graphical Models

Principles and Techniques.

Daphne Koller

Nir Friedman

The MIT Press Cambridge, Massachusetts London, England ©2009 Massachusetts Institute of Technology

All rights reserved. No part of this book may be reproduced in any form by any electronic or mechanical means (including photocopying, recording, or information storage and retrieval) without permission in writing from the publisher.

For information about special quantity discounts, please email special\_sales@mitpress.mit.edu

This book was set by the authors in  $MEX2_{\epsilon}$ . Printed and bound in the United States of America.

Library of Congress Cataloging-in-Publication Data

Koller, Daphne.

Probabilistic Graphical Models: Principles and Techniques / Daphne Koller and Nir Friedman.

p. cm. - (Adaptive computation and machine learning)

Includes bibliographical references and index.

ISBN 978-0-262-01319-2 (hardcover : alk. paper)

1. Graphical modeling (Statistics) 2. Bayesian statistical decision theory—Graphic methods. I. Koller, Daphne. II. Friedman, Nir.

QA279.5.K65 2010 519.5'420285-dc22

2009008615

10 9 8 7 6 5 4



#### **Adaptive Computation and Machine Learning**

Thomas Dietterich, Editor

Christopher Bishop, David Heckerman, Michael Jordan, and Michael Kearns, Associate Editors

Bioinformatics: The Machine Learning Approach, Pierre Baldi and Søren Brunak

Reinforcement Learning: An Introduction, Richard S. Sutton and Andrew G. Barto

Graphical Models for Machine Learning and Digital Communication, Brendan J. Frey

Learning in Graphical Models, Michael I. Jordan

Causation, Prediction, and Search, 2nd ed., Peter Spirtes, Clark Glymour, and Richard Scheines

Principles of Data Mining, David Hand, Heikki Mannila, and Padhraic Smyth

Bioinformatics: The Machine Learning Approach, 2nd ed., Pierre Baldi and Søren Brunak

Learning Kernel Classifiers: Theory and Algorithms, Ralf Herbrich

Learning with Kernels: Support Vector Machines, Regularization, Optimization, and Beyond, Bernhard Schölkopf and Alexander J. Smola

Introduction to Machine Learning, Ethem Alpaydin

Gaussian Processes for Machine Learning, Carl Edward Rasmussen and Christopher K. I. Williams

Semi-Supervised Learning, Olivier Chapelle, Bernhard Schölkopf, and Alexander Zien, eds.

The Minimum Description Length Principle, Peter D. Grünwald

Introduction to Statistical Relational Learning, Lise Getoor and Ben Taskar, eds.

Probabilistic Graphical Models: Principles and Techniques, Daphne Koller and Nir Friedman

#### To our families

my parents Dov and Ditza my husband Dan my daughters Natalie and Maya D.K.

my parents Noga and Gad my wife Yael my children Roy and Lior N.F.



Misunderstanding of probability may be the greatest of all impediments to scientific literacy.

Stephen Jay Gould

### Acknowledgments

This book owes a considerable debt of gratitude to the many people who contributed to its creation, and to those who have influenced our work and our thinking over the years.

First and foremost, we want to thank our students, who, by asking the right questions, and forcing us to formulate clear and precise answers, were directly responsible for the inception of this book and for any clarity of presentation.

We have been fortunate to share the same mentors, who have had a significant impact on our development as researchers and as teachers: Joe Halpern, Stuart Russell. Much of our core views on probabilistic models have been influenced by Judea Pearl. Judea through his persuasive writing and vivid presentations inspired us, and many other researchers of our generation, to plunge into research in this field.

There are many people whose conversations with us have helped us in thinking through some of the more difficult concepts in the book: Nando de Freitas, Gal Elidan, Dan Geiger, Amir Globerson, Uri Lerner, Chris Meek, David Sontag, Yair Weiss, and Ramin Zabih. Others, in conversations and collaborations over the year, have also influenced our thinking and the presentation of the material: Pieter Abbeel, Jeff Bilmes, Craig Boutilier, Moises Goldszmidt, Carlos Guestrin, David Heckerman, Eric Horvitz, Tommi Jaakkola, Michael Jordan, Kevin Murphy, Andrew Ng, Ben Taskar, and Sebastian Thrun.

We especially want to acknowledge Gal Elidan for constant encouragement, valuable feedback, and logistic support at many critical junctions, throughout the long years of writing this book.

Over the course of the years of work on this book, many people have contributed to it by providing insights, engaging in enlightening discussions, and giving valuable feedback. It is impossible to individually acknowledge all of the people who made such contributions. However, we specifically wish to express our gratitude to those people who read large parts of the book and gave detailed feedback: Rahul Biswas, James Cussens, James Diebel, Yoni Donner, Tal El-Hay, Gal Elidan, Stanislav Funiak, Amir Globerson, Russ Greiner, Carlos Guestrin, Tim Heilman, Geremy Heitz, Maureen Hillenmeyer, Ariel Jaimovich, Tommy Kaplan, Jonathan Laserson, Ken Levine, Brian Milch, Kevin Murphy, Ben Packer, Ronald Parr, Dana Pe'er, and Christian Shelton.

We are deeply grateful to the following people, who contributed specific text and/or figures, mostly to the case studies and concept boxes without which this book would be far less interesting: Gal Elidan, to chapter 11, chapter 18, and chapter 19; Stephen Gould, to chapter 4 and chapter 13; Vladimir Jojic, to chapter 12; Jonathan Laserson, to chapter 19; Uri Lerner, to chapter 14; Andrew McCallum and Charles Sutton, to chapter 4; Brian Milch, to chapter 6; Kevin

xxiv Acknowledgments

Murphy, to chapter 15; and Benjamin Packer, to many of the exercises used throughout the book. In addition, we are very grateful to Amir Globerson, David Sontag and Yair Weiss whose insights on chapter 13 played a key role in the development of the material in that chapter.

Special thanks are due to Bob Prior at MIT Press who convinced us to go ahead with this project and was constantly supportive, enthusiastic and patient in the face of the recurring delays and missed deadlines. We thank Greg McNamee, our copy editor, and Mary Reilly, our artist, for their help in improving this book considerably. We thank Chris Manning, for allowing us to use his MEX macros for typesetting this book, and for providing useful advice on how to use them. And we thank Miles Davis for invaluable technical support.

We also wish to thank the many colleagues who used drafts of this book in teaching provided enthusiastic feedback that encouraged us to continue this project at times where it seemed unending. Sebastian Thrun deserves a special note of thanks, for forcing us to set a deadline for completion of this book and to stick to it.

We also want to thank the past and present members of the DAGS group at Stanford, and the Computational Biology group at the Hebrew University, many of whom also contributed ideas, insights, and useful comments. We specifically want to thank them for bearing with us while we devoted far too much of our time to working on this book.

Finally, noone deserves our thanks more than our long-suffering families — Natalie Anna Koller Avida, Maya Rika Koller Avida, and Dan Avida; Lior, Roy, and Yael Friedman — for their continued love, support, and patience, as they watched us work evenings and weekends to complete this book. We could never have done this without you.

## **Contents**

| Acknowledgments xxiii |                         |           |  |  |  |
|-----------------------|-------------------------|-----------|--|--|--|
| List of Figures xxv   |                         |           |  |  |  |
| Lis                   | List of Algorithms xxxi |           |  |  |  |
| Lis                   | List of Boxes xxxiii    |           |  |  |  |
| 1                     | Intro                   | duction   | 1  |  |  |
|                       | 1.1                     | Motivatio | on 1   |  |  |
|                       | 1.2                     | Structure | ed Probabilistic Models 2                    |  |  |
|                       |                         | 1.2.1     | Probabilistic Graphical Models 3             |  |  |
|                       |                         | 1.2.2     | Representation, Inference, Learning 5        |  |  |
|                       | 1.3                     | Overview  | v and Roadmap 6                              |  |  |
|                       |                         | 1.3.1     | Overview of Chapters 6                       |  |  |
|                       |                         | 1.3.2     | Reader's Guide 9                             |  |  |
|                       |                         | 1.3.3     | Connection to Other Disciplines 11           |  |  |
|                       | 1.4                     | Historica | l Notes 12                                   |  |  |
| 2                     | Found                   | dations   | 15   |  |  |
|                       | 2.1                     | Probabili | ty Theory 15                                 |  |  |
|                       |                         | 2.1.1     | Probability Distributions 15                 |  |  |
|                       |                         | 2.1.2     | Basic Concepts in Probability 18             |  |  |
|                       |                         | 2.1.3     | Random Variables and Joint Distributions 19  |  |  |
|                       |                         | 2.1.4     | Independence and Conditional Independence 23 |  |  |
|                       |                         | 2.1.5     | Querying a Distribution 25                   |  |  |
|                       |                         | 2.1.6     | Continuous Spaces 27                         |  |  |
|                       |                         | 2.1.7     | Expectation and Variance 31                  |  |  |
|                       | 2.2                     | Graphs    | 34   |  |  |
|                       |                         | 2.2.1     | Nodes and Edges 34                           |  |  |
|                       |                         | 2.2.2     | Subgraphs 35                                 |  |  |
|                       |                         | 2.2.3     | Paths and Trails 36                          |  |  |

X CONTENTS

36

Cycles and Loops

2.2.4

2.3

Relevant Literature

|   | 2.4   | Exercises  | 39  |     |
|---|-------|------------|---|-----|
|   |       |            |   |     |
|   | _     |            | 40  |     |
| 1 | Rep   | resentati  | on 43                                     |     |
| 3 | The B | ayesian N  | etwork Representation 45                  |     |
|   | 3.1   | Exploiting | g Independence Properties 45              |     |
|   |       |            | Independent Random Variables 45           |     |
|   |       | 3.1.2      | The Conditional Parameterization 46       |     |
|   |       | 3.1.3      | The Naive Bayes Model 48                  |     |
|   | 3.2   | Bayesian   |   |     |
|   |       | 3.2.1      | The Student Example Revisited 52          |     |
|   |       | 3.2.2      | Basic Independencies in Bayesian Networks | 56  |
|   |       | 3.2.3      | Graphs and Distributions 60               |     |
|   | 3.3   | Independ   | encies in Graphs 68                       |     |
|   |       | 3.3.1      | D-separation 69                           |     |
|   |       |            | Soundness and Completeness 72             |     |
|   |       | 3.3.3      | An Algorithm for d-Separation 74          |     |
|   |       |            | I-Equivalence 76                          |     |
|   | 3.4   |            | tributions to Graphs 78                   |     |
|   |       |            | Minimal I-Maps 78                         |     |
|   |       |            | Perfect Maps 81                           |     |
|   |       |            | Finding Perfect Maps ★ 83                 |     |
|   | 3.5   | Summary    |   |     |
|   | 3.6   | Relevant 1 |   |     |
|   | 3.7   | Exercises  | 96  |     |
| 4 | Undi  | ected Gra  | phical Models 103                         |     |
|   | 4.1   | The Misco  | onception Example 103                     |     |
|   | 4.2   | Parameter  | rization 106                              |     |
|   |       | 4.2.1      | Factors 106                               |     |
|   |       | 4.2.2      | Gibbs Distributions and Markov Networks 1 | .08 |
|   |       | 4.2.3      | Reduced Markov Networks 110               |     |
|   | 4.3   | Markov N   | etwork Independencies 114                 |     |
|   |       | 4.3.1      | Basic Independencies 114                  |     |
|   |       |            | Independencies Revisited 117              |     |
|   |       |            | From Distributions to Graphs 120          |     |
|   | 4.4   |            | rization Revisited 122                    |     |
|   |       |            | Finer-Grained Parameterization 123        |     |
|   | 7 III |            | Overparameterization 128                  |     |
|   | 4.5   |            | Networks and Markov Networks 134          |     |
|   |       |            | From Bayesian Networks to Markov Networks | 134 |
|   |       | 4.5.2      | From Markov Networks to Bayesian Networks | 137 |

*CONTENTS* xi

|   |      | 4.5.3 Chordal Graphs 139   |     |
|---|------|--|-----|
|   | 4.6  | Partially Directed Models 142                                    |     |
|   |      | 4.6.1 Conditional Random Fields 142                              |     |
|   |      | 4.6.2 Chain Graph Models ★ 148                                   |     |
|   | 4.7  | Summary and Discussion 151                                       |     |
|   | 4.8  | Relevant Literature 152  |     |
|   | 4.9  | Exercises 153  |     |
| 5 | Loca | l Probabilistic Models 157                                       |     |
|   | 5.1  | Tabular CPDs 157   |     |
|   | 5.2  | Deterministic CPDs 158   |     |
|   |      | 5.2.1 Representation 158   |     |
|   |      | 5.2.2 Independencies 159   |     |
|   | 5.3  | Context-Specific CPDs 162  |     |
|   |      | 5.3.1 Representation 162   |     |
|   |      | 5.3.2 Independencies 171   |     |
|   | 5.4  | Independence of Causal Influence 175                             |     |
|   |      | 5.4.1 The Noisy-Or Model 175                                     |     |
|   |      | 5.4.2 Generalized Linear Models 178                              |     |
|   |      | 5.4.3 The General Formulation 182                                |     |
|   |      | 5.4.4 Independencies 184   |     |
|   | 5.5  | Continuous Variables 185   |     |
|   |      | 5.5.1 Hybrid Models 189  |     |
|   | 5.6  | Conditional Bayesian Networks 191                                |     |
|   | 5.7  | Summary 193  |     |
|   | 5.8  | Relevant Literature 194  |     |
|   | 5.9  | Exercises 195  |     |
| 6 | Temp | plate-Based Representations 199                                  |     |
|   | 6.1  | Introduction 199   |     |
|   | 6.2  | Temporal Models 200  |     |
|   |      | 6.2.1 Basic Assumptions 201                                      |     |
|   |      | 6.2.2 Dynamic Bayesian Networks 202                              |     |
|   |      | 6.2.3 State-Observation Models 207                               |     |
|   | 6.3  | Template Variables and Template Factors 212                      |     |
|   | 6.4  | Directed Probabilistic Models for Object-Relational Domains      | 216 |
|   |      | 6.4.1 Plate Models 216   |     |
|   | 0.5  | 6.4.2 Probabilistic Relational Models 222                        |     |
|   | 6.5  | Undirected Representation 228                                    |     |
|   | 6.6  | Structural Uncertainty   232                                     |     |
|   |      | 6.6.1 Relational Uncertainty 233<br>6.6.2 Object Uncertainty 235 |     |
|   | 6.7  | 6.6.2 Object Uncertainty 235<br>Summary 240                      |     |
|   | 6.8  | Relevant Literature 242  |     |
|   | 6.9  | Exercises 243  |     |
|   | 0.0  | LACIOLOG LIU   |     |

XII CONTENTS

| 7  | Gau. | ssian Network Models 247                                 |
|----|------|--|
|    | 7.1  | Multivariate Gaussians 247                               |
|    |      | 7.1.1 Basic Parameterization 247                         |
|    |      | 7.1.2 Operations on Gaussians 249                        |
|    |      | 7.1.3 Independencies in Gaussians 250                    |
|    | 7.2  | Gaussian Bayesian Networks 251                           |
|    | 7.3  | Gaussian Markov Random Fields 254                        |
|    | 7.4  | Summary 257  |
|    | 7.5  | Relevant Literature 258                                  |
|    | 7.6  | Exercises 258  |
| 8  | The  | Exponential Family 261                                   |
|    | 8.1  | Introduction 261   |
|    | 8.2  | Exponential Families 261                                 |
|    |      | 8.2.1 Linear Exponential Families 263                    |
|    | 8.3  | Factored Exponential Families 266                        |
|    |      | 8.3.1 Product Distributions 266                          |
|    |      | 8.3.2 Bayesian Networks 267                              |
|    | 8.4  | Entropy and Relative Entropy 269                         |
|    |      | 8.4.1 Entropy 269  |
|    |      | 8.4.2 Relative Entropy 272                               |
|    | 8.5  | Projections 273  |
|    |      | 8.5.1 Comparison 274                                     |
|    |      | 8.5.2 M-Projections 277                                  |
|    |      | 8.5.3 I-Projections 282                                  |
|    | 8.6  | Summary 282  |
|    | 8.7  | Relevant Literature 283                                  |
|    | 8.8  | Exercises 283  |
|    |      |  |
| II | Inf  | erence 285   |
| 9  | Vari | able Elimination 287                                     |
| ~  | 9.1  | Analysis of Complexity 288                               |
|    | 0.12 | 9.1.1 Analysis of Exact Inference 288                    |
|    |      | 9.1.2 Analysis of Approximate Inference 290              |
|    | 9.2  | Variable Elimination: The Basic Ideas 292                |
|    | 9.3  | Variable Elimination 296                                 |
|    | 0.0  | 9.3.1 Basic Elimination 297                              |
|    |      | 9.3.2 Dealing with Evidence 303                          |
|    | 9.4  | Complexity and Graph Structure: Variable Elimination 306 |
|    |      | 9.4.1 Simple Analysis 306                                |
|    |      | 9.4.2 Graph-Theoretic Analysis 306                       |
|    |      | 9.4.3 Finding Elimination Orderings * 310                |
|    | 9.5  | Conditioning * 315                                       |
|    |      | 0  |

CONTENTS

|    |       | 9.5.1 The Conditioning Algorithm 315  |
|----|-------|---|
|    |       | 9.5.2 Conditioning and Variable Elimination 318   |
|    |       | 9.5.3 Graph-Theoretic Analysis 322  |
|    |       | 9.5.4 Improved Conditioning 323   |
|    | 9.6   | Inference with Structured CPDs ★ 325  |
|    |       | 9.6.1 Independence of Causal Influence 325  |
|    |       | 9.6.2 Context-Specific Independence 329   |
|    |       | 9.6.3 Discussion 335  |
|    | 9.7   | Summary and Discussion 336  |
|    | 9.8   | Relevant Literature 337   |
|    | 9.9   | Exercises 338   |
| 10 | Cliqu | e Trees 345   |
|    | 10.1  | Variable Elimination and Clique Trees 345   |
|    |       | 10.1.1 Cluster Graphs 346   |
|    |       | 10.1.2 Clique Trees 346   |
|    | 10.2  | Message Passing: Sum Product 348  |
|    |       | 10.2.1 Variable Elimination in a Clique Tree 349  |
|    |       | 10.2.2 Clique Tree Calibration 355  |
|    |       | 10.2.3 A Calibrated Clique Tree as a Distribution 361   |
|    | 10.3  | Message Passing: Belief Update 364  |
|    |       | 10.3.1 Message Passing with Division 364  |
|    |       | 10.3.2 Equivalence of Sum-Product and Belief Update Messages 368  |
|    |       | 10.3.3 Answering Queries 369  |
|    | 10.4  | Constructing a Clique Tree 372  |
|    |       | 10.4.1 Clique Trees from Variable Elimination 372   |
|    |       | 10.4.2 Clique Trees from Chordal Graphs 374   |
|    | 10.5  | Summary 376   |
|    | 10.6  | Relevant Literature 377   |
|    | 10.7  | Exercises 378   |
| 11 | -     | nce as Optimization 381   |
|    | 11.1  | Introduction 381  |
|    |       | 11.1.1 Exact Inference Revisited ★ 382  |
|    |       | 11.1.2 The Energy Functional 384  |
|    |       | 11.1.3 Optimizing the Energy Functional 386   |
|    | 11.2  | Exact Inference as Optimization 386   |
|    |       | 11.2.1 Fixed-Point Characterization 388   |
|    | 11.2  | 11.2.2 Inference as Optimization 390  |
|    | 11.3  | Propagation-Based Approximation 391   |
|    |       | <ul><li>11.3.1 A Simple Example 391</li><li>11.3.2 Cluster-Graph Belief Propagation 396</li></ul>                               |
|    |       | <ul><li>11.3.2 Cluster-Graph Belief Propagation 396</li><li>11.3.3 Properties of Cluster-Graph Belief Propagation 399</li></ul> |
|    |       | 11.3.4 Analyzing Convergence * 401  |
|    |       | 11.3.5 Constructing Cluster Graphs 404  |
|    |       |   |

*CONTENTS* 

|    |         | 11.3.6 Variational Analysis 411                      |  |  |
|----|---------|--|--|--|
|    |         | 11.3.7 Other Entropy Approximations ★ 414            |  |  |
|    |         | 11.3.8 Discussion 428                                |  |  |
|    | 11.4    | Propagation with Approximate Messages ★ 430          |  |  |
|    |         | 11.4.1 Factorized Messages 431                       |  |  |
|    |         | 11.4.2 Approximate Message Computation 433           |  |  |
|    |         | 11.4.3 Inference with Approximate Messages 436       |  |  |
|    |         | 11.4.4 Expectation Propagation 442                   |  |  |
|    |         | 11.4.5 Variational Analysis 445                      |  |  |
|    |         | 11.4.6 Discussion 448                                |  |  |
|    | 11.5    | Structured Variational Approximations 448            |  |  |
|    |         | 11.5.1 The Mean Field Approximation 449              |  |  |
|    |         | 11.5.2 Structured Approximations 456                 |  |  |
|    |         | 11.5.3 Local Variational Methods ★ 469               |  |  |
|    | 11.6    | Summary and Discussion 473                           |  |  |
|    | 11.7    | Relevant Literature 475                              |  |  |
|    | 11.8    | Exercises 477  |  |  |
| 12 | Partic  | ele-Based Approximate Inference 487                  |  |  |
|    | 12.1    | Forward Sampling 488                                 |  |  |
|    |         | 12.1.1 Sampling from a Bayesian Network 488          |  |  |
|    |         | 12.1.2 Analysis of Error 490                         |  |  |
|    |         | 12.1.3 Conditional Probability Queries 491           |  |  |
|    | 12.2    | Likelihood Weighting and Importance Sampling 492     |  |  |
|    |         | 12.2.1 Likelihood Weighting: Intuition 492           |  |  |
|    |         | 12.2.2 Importance Sampling 494                       |  |  |
|    |         | 12.2.3 Importance Sampling for Bayesian Networks 498 |  |  |
|    |         | 12.2.4 Importance Sampling Revisited 504             |  |  |
|    | 12.3    | Markov Chain Monte Carlo Methods 505                 |  |  |
|    |         | 12.3.1 Gibbs Sampling Algorithm 505                  |  |  |
|    |         | 12.3.2 Markov Chains 507                             |  |  |
|    |         | 12.3.3 Gibbs Sampling Revisited 512                  |  |  |
|    |         | 12.3.4 A Broader Class of Markov Chains ★ 515        |  |  |
|    |         | 12.3.5 Using a Markov Chain 518                      |  |  |
|    | 12.4    | Collapsed Particles 526                              |  |  |
|    |         | 12.4.1 Collapsed Likelihood Weighting ★ 527          |  |  |
|    | arer ar | 12.4.2 Collapsed MCMC 531                            |  |  |
|    | 12.5    | Deterministic Search Methods ★ 536                   |  |  |
|    | 12.6    | Summary 540  |  |  |
|    | 12.7    | Relevant Literature 541                              |  |  |
|    | 12.8    | Exercises 544  |  |  |
| 13 | MAP I   | nference 551   |  |  |
|    | 13.1    | Overview 551   |  |  |
|    |         | 13.1.1 Computational Complexity 551                  |  |  |

CONTENTS xv

|    |       | 13.1.2     | Overview of Solution Methods 552                        |
|----|-------|------------|---|
|    | 13.2  | Variable   | Elimination for (Marginal) MAP 554                      |
|    |       | 13.2.1     | Max-Product Variable Elimination 554                    |
|    |       | 13.2.2     | Finding the Most Probable Assignment 556                |
|    |       | 13.2.3     | Variable Elimination for Marginal MAP ★ 559             |
|    | 13.3  | Max-Pro    | duct in Clique Trees 562                                |
|    |       | 13.3.1     | Computing Max-Marginals 562                             |
|    |       | 13.3.2     | Message Passing as Reparameterization 564               |
|    |       | 13.3.3     | Decoding Max-Marginals 565                              |
|    | 13.4  |            | duct Belief Propagation in Loopy Cluster Graphs 567     |
|    |       | 13.4.1     | Standard Max-Product Message Passing 567                |
|    |       | 13.4.2     | Max-Product BP with Counting Numbers ★ 572              |
|    |       | 13.4.3     | Discussion 575  |
|    | 13.5  | MAP as a   | a Linear Optimization Problem ★ 577                     |
|    |       | 13.5.1     | The Integer Program Formulation 577                     |
|    |       | 13.5.2     | Linear Programming Relaxation 579                       |
|    |       | 13.5.3     | Low-Temperature Limits 581                              |
|    | 13.6  | Using Gr   | raph Cuts for MAP 588                                   |
|    |       | 13.6.1     | Inference Using Graph Cuts 588                          |
|    |       | 13.6.2     | Nonbinary Variables 592                                 |
|    | 13.7  | Local Sea  | arch Algorithms ★ 595                                   |
|    | 13.8  | Summary    | y 597   |
|    | 13.9  | Relevant   | Literature 598  |
|    | 13.10 | Exercises  | 601   |
| 14 | Infer | ence in H  | ybrid Networks 605                                      |
|    | 14.1  | Introduct  |   |
|    |       | 14.1.1     | Challenges 605  |
|    |       | 14.1.2     | Discretization 606                                      |
|    |       | 14.1.3     | Overview 607  |
|    | 14.2  |            | Elimination in Gaussian Networks 608                    |
|    |       | 14.2.1     | Canonical Forms 609                                     |
|    |       | 14.2.2     | Sum-Product Algorithms 611                              |
|    |       | 14.2.3     | Gaussian Belief Propagation 612                         |
|    | 14.3  | Hybrid N   |   |
|    |       | 14.3.1     | The Difficulties 615                                    |
|    |       | 14.3.2     | Factor Operations for Hybrid Gaussian Networks 618      |
|    |       | 14.3.3     | EP for CLG Networks 621                                 |
|    |       | 14.3.4     | An "Exact" CLG Algorithm ★ 626                          |
|    | 14.4  | Nonlinea   | r Dependencies 630                                      |
|    |       | 14.4.1     | Linearization 631                                       |
|    |       | 14.4.2     | Expectation Propagation with Gaussian Approximation 637 |
|    | 14.5  | Particle-E | Based Approximation Methods 642                         |
|    |       | 14.5.1     | Sampling in Continuous Spaces 642                       |
|    |       | 14.5.2     | Forward Sampling in Bayesian Networks 643               |

xvi CONTENTS

|    | 14.6<br>14.7<br>14.8 | 14.5.3 MCMC Methods 644 14.5.4 Collapsed Particles 645 14.5.5 Nonparametric Message Passing 646 Summary and Discussion 646 Relevant Literature 647 Exercises 649 |
|----|----------------------|--|
| 15 | Infere               | ence in Temporal Models 651  |
|    | 15.1                 | Inference Tasks 652  |
|    | 15.2                 | Exact Inference 653  |
|    |                      | 15.2.1 Filtering in State-Observation Models 653   |
|    |                      | 15.2.2 Filtering as Clique Tree Propagation 654  |
|    |                      | 15.2.3 Clique Tree Inference in DBNs 655   |
|    |                      | 15.2.4 Entanglement 656  |
|    | 15.3                 | Approximate Inference 660  |
|    |                      | 15.3.1 Key Ideas 661   |
|    |                      | 15.3.2 Factored Belief State Methods 662   |
|    |                      | 15.3.3 Particle Filtering 665  |
|    |                      | 15.3.4 Deterministic Search Techniques 675   |
|    | 15.4                 | Hybrid DBNs 675  |
|    |                      | 15.4.1 Continuous Models 676   |
|    | care                 | 15.4.2 Hybrid Models 684   |
|    | 15.5                 |  |
|    | 15.6                 |  |
|    | 15.7                 | Exercises 692  |
| Ш  | Lea                  | arning 695   |
| 16 | Learn                | ing Graphical Models: Overview 697   |
|    | 16.1                 | Motivation 697   |
|    | 16.2                 | Goals of Learning 698  |
|    |                      | 16.2.1 Density Estimation 698  |
|    |                      | 16.2.2 Specific Prediction Tasks 700   |
|    |                      | 16.2.3 Knowledge Discovery 701   |
|    | 16.3                 | Learning as Optimization 702   |
|    |                      | 16.3.1 Empirical Risk and Overfitting 703  |
|    |                      | 16.3.2 Discriminative versus Generative Training 709   |
|    | 16.4                 | Learning Tasks 711   |
|    |                      | 16.4.1 Model Constraints 712   |
|    |                      | 16.4.2 Data Observability 712  |
|    |                      | 16.4.3 Taxonomy of Learning Tasks 714  |
|    | 16.5                 | Relevant Literature 715  |
| 17 | Paran                | neter Estimation 717   |
|    | 171                  | Maximum Likelihood Estimation 717  |