

Graphical Models

Discrete Inference and Learning

Lecture 3

MVA

2021 – 2022

<http://thoth.inrialpes.fr/~alahari/disinflern>

Practical matters

- Course website
 - <http://thoth.inrialpes.fr/~alahari/disinflearn>
 - (linked from my webpage)

Project suggestions

(will also sent by email)

- Implement BP on trees, then graph, extend to TRW, compare
- Implement graph cut + extension (Ishikawa, other multi-label) or variation of implementation + small application
- Complex application of graph cut, requiring modelling (e.g., sequence of images)
- Geometric scene labelling with graph cuts
- Joint modelling of two labelling problems (e.g., segmentation + detection)
- Implement fast primal-dual algorithm + evaluate
- Implement deformable parts model for object detection
- ...
- Or your own (but check with us first)
- **Select projects before 8th February and email us**
(karteek.alahari@inria.fr, demian.wassermann@inria.fr)

Practical matters

- Questions ?

Recap: Lectures 1&2

- Graphical Models
 - Making **global** predictions from **local** observations
 - Learning from large quantities of data
- Two types of models studied in the class
 - Bayesian nets
 - Markov nets

Recap: Lectures 1&2

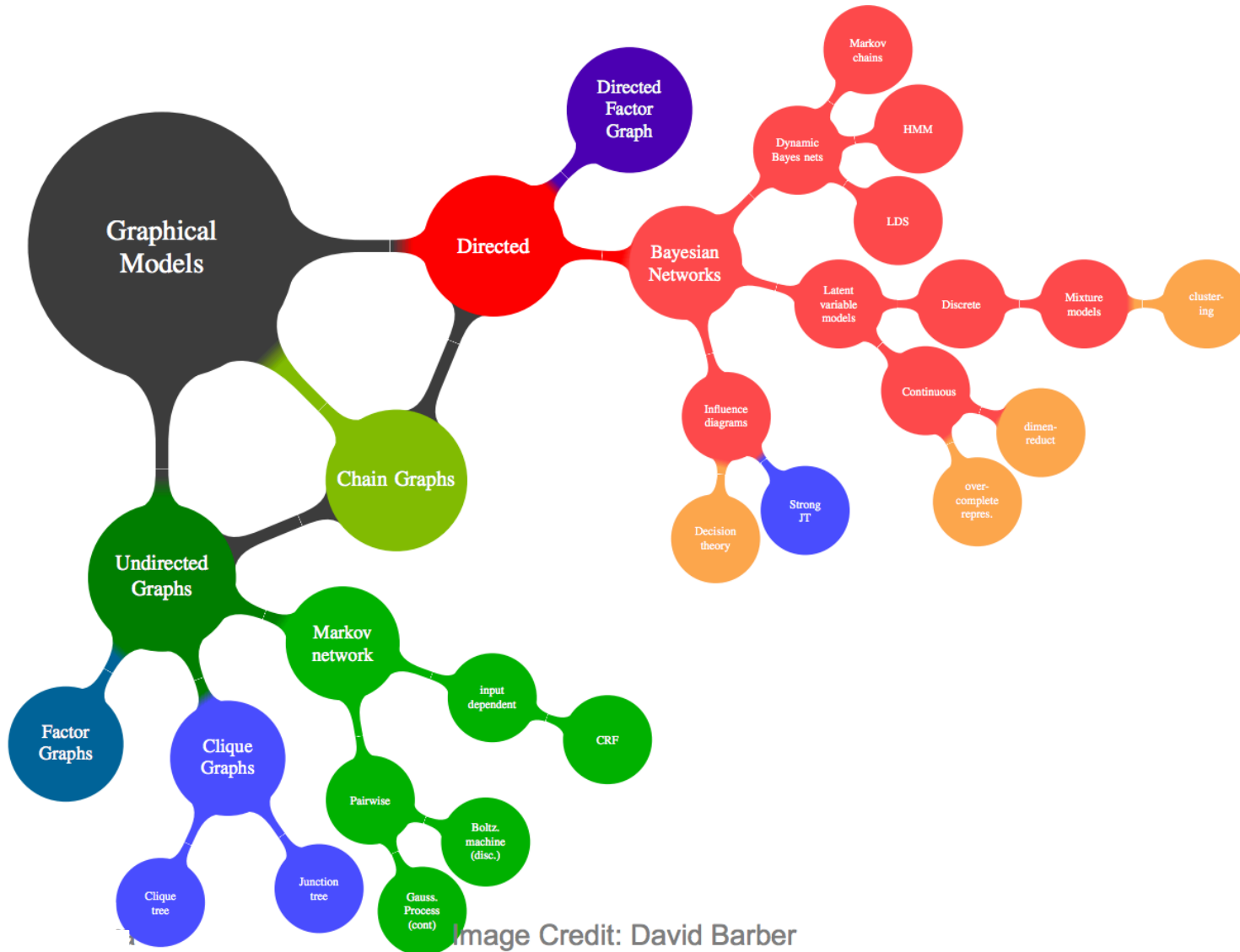


Image Credit: David Barber

Recap: Lectures 1&2

- Question: What is the core of these models?
- Question: Can you compute probabilities in Markov nets? If yes, how and if no, why?
- Question: What inference methods can be applied on graphical models?

Today's lecture

- Belief propagation
- TRW
- Graph cuts (time-permitting)

Belief Propagation

A Computer Vision Application

Binary Image Segmentation



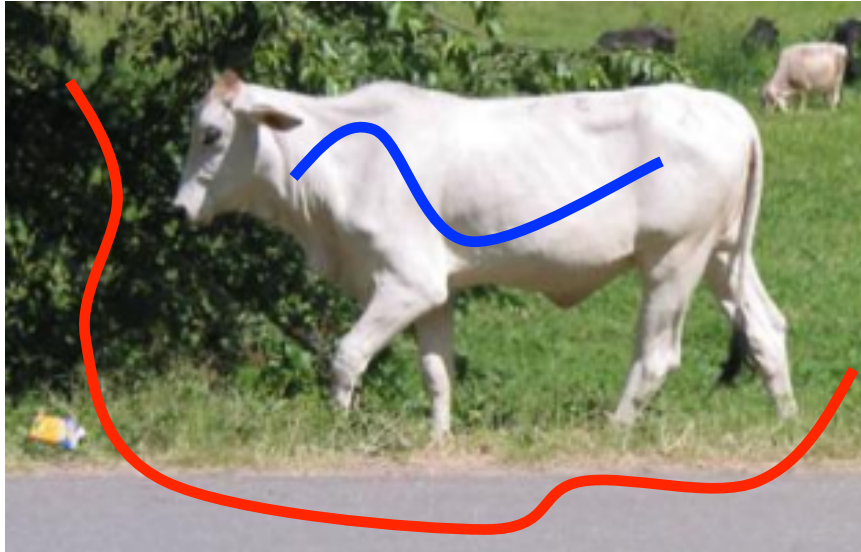
How ?

Cost function Models *our* knowledge about natural images

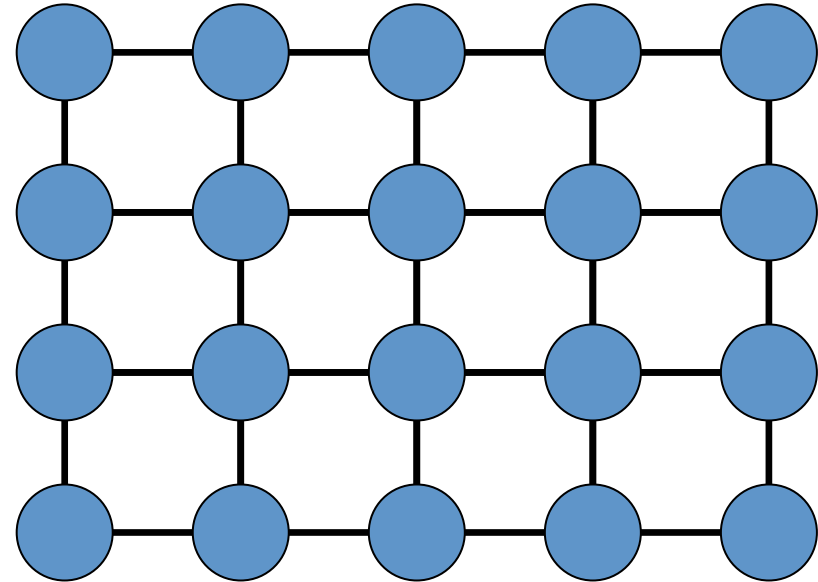
Optimize cost function to obtain the segmentation

A Computer Vision Application

Binary Image Segmentation



Object - white, Background - green/grey



Graph $G = (V, E)$

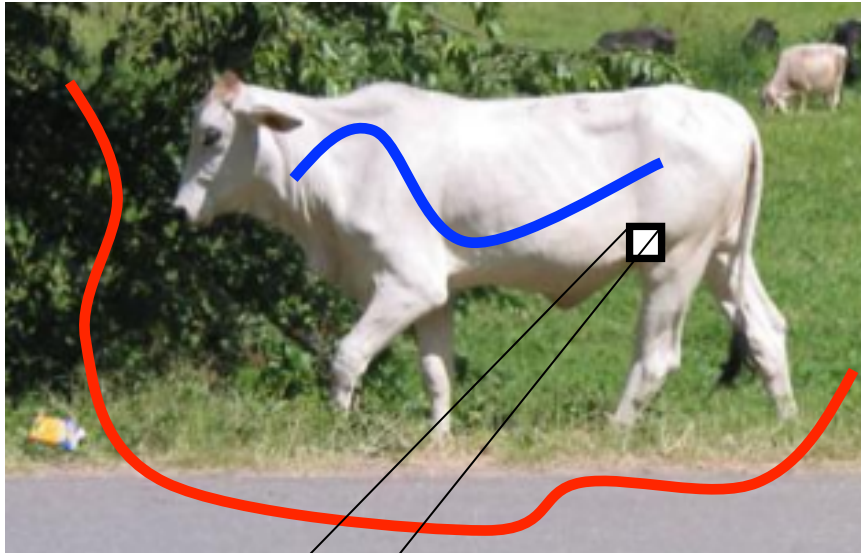
Each vertex corresponds to a pixel

Edges define a 4-neighbourhood *grid* graph

Assign a label to each vertex from $L = \{\text{obj}, \text{bkg}\}$

A Computer Vision Application

Binary Image Segmentation

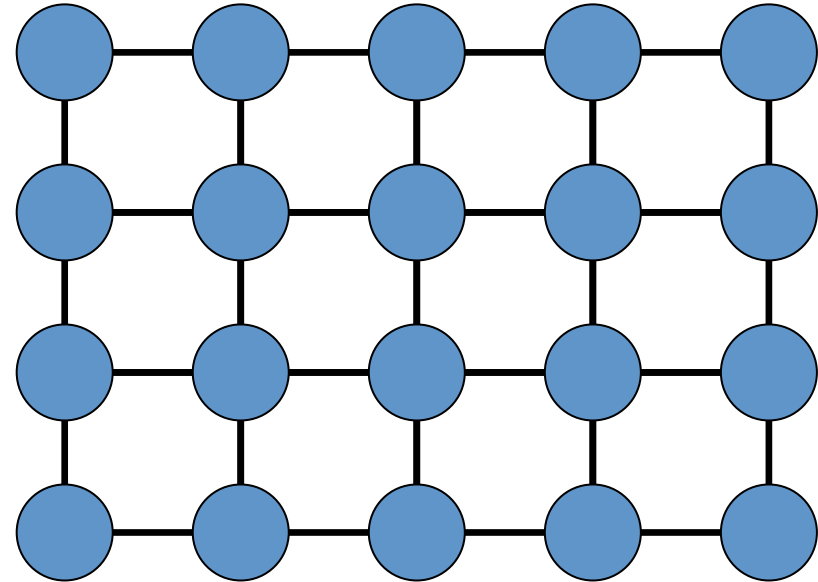


Object - white, Background - green/grey

Cost of a labelling $f : V \rightarrow L$



Cost of label 'obj' low Cost of label 'bkg' high

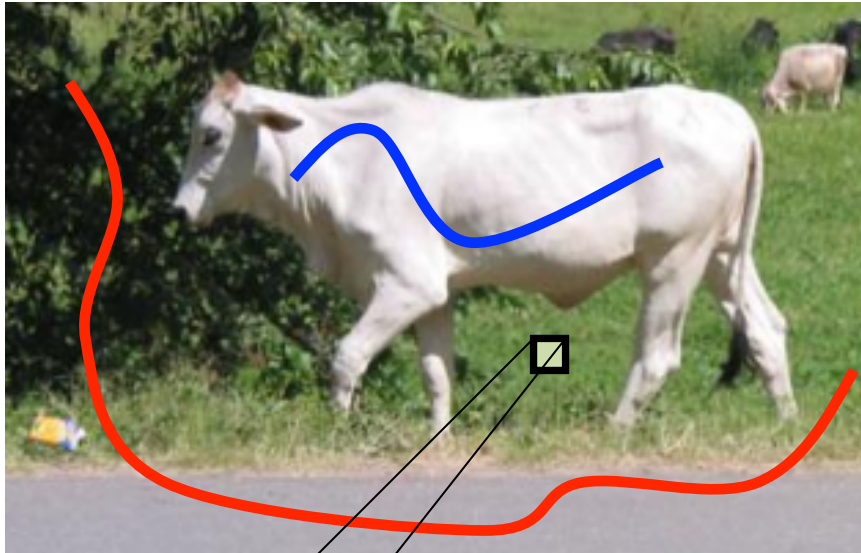


Graph $G = (V, E)$

Per Vertex Cost

A Computer Vision Application

Binary Image Segmentation

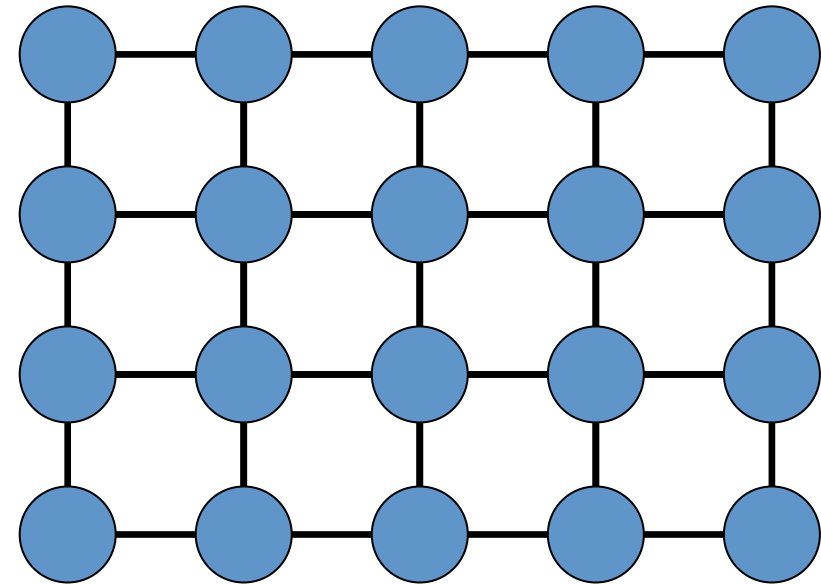


Object - white, Background - green/grey

Cost of a labelling $f : V \rightarrow L$



Cost of label 'obj' high Cost of label 'bkg' low



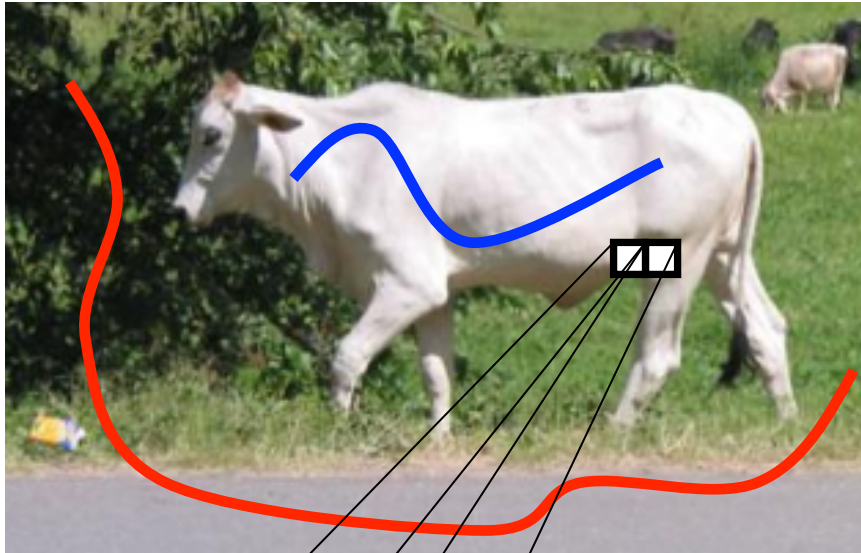
Graph $G = (V, E)$

Per Vertex Cost

UNARY COST

A Computer Vision Application

Binary Image Segmentation



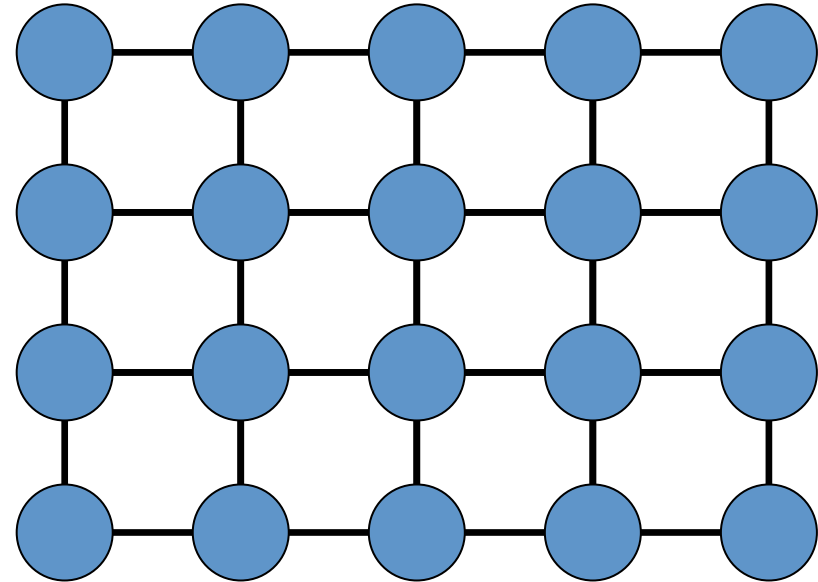
Object - white, Background - green/grey

Cost of a labelling $f : V \rightarrow L$



Cost of same label low

Cost of different labels high

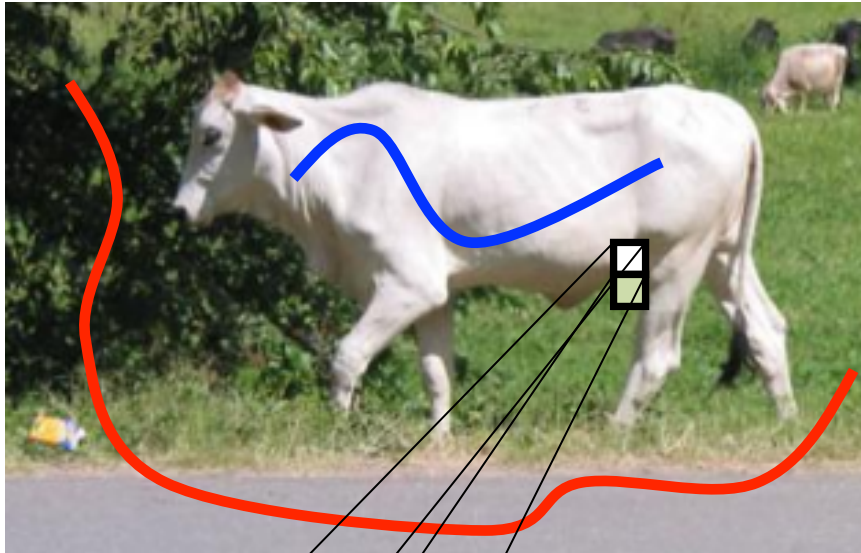


Graph $G = (V, E)$

Per Edge Cost

A Computer Vision Application

Binary Image Segmentation



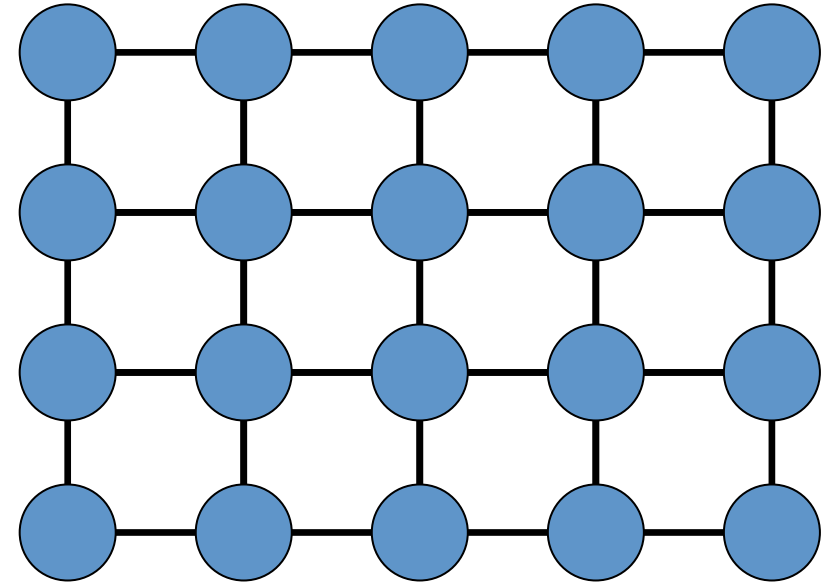
Object - white, Background - green/grey

Cost of a labelling $f : V \rightarrow L$



Cost of same label high

Cost of different labels low



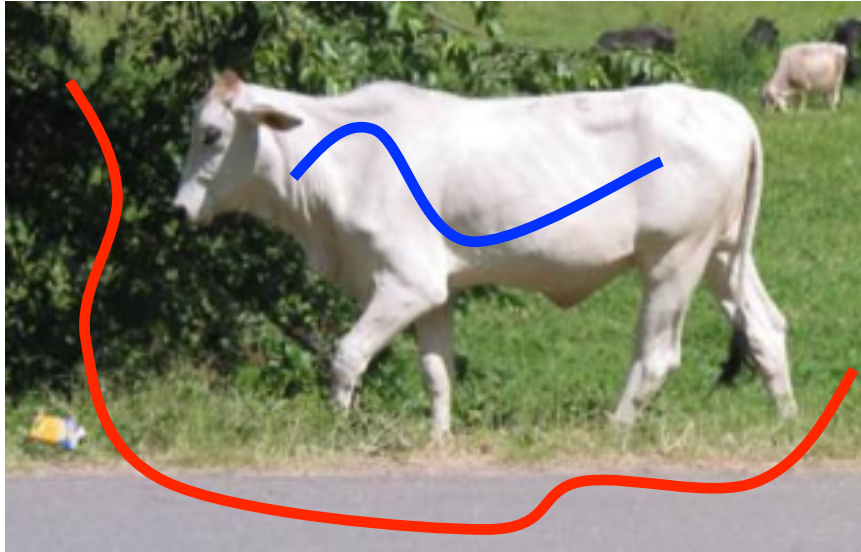
Graph $G = (V, E)$

Per Edge Cost

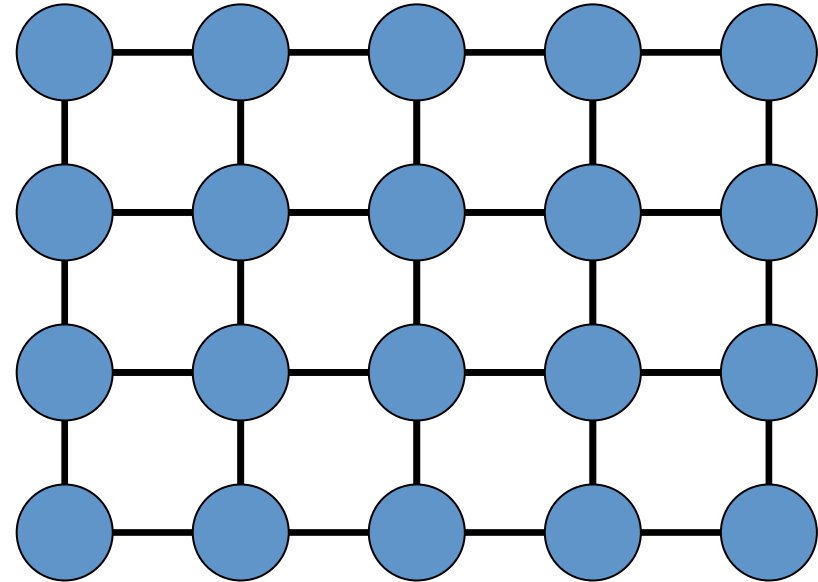
**PAIRWISE
COST**

A Computer Vision Application

Binary Image Segmentation



Object - white, Background - green/grey

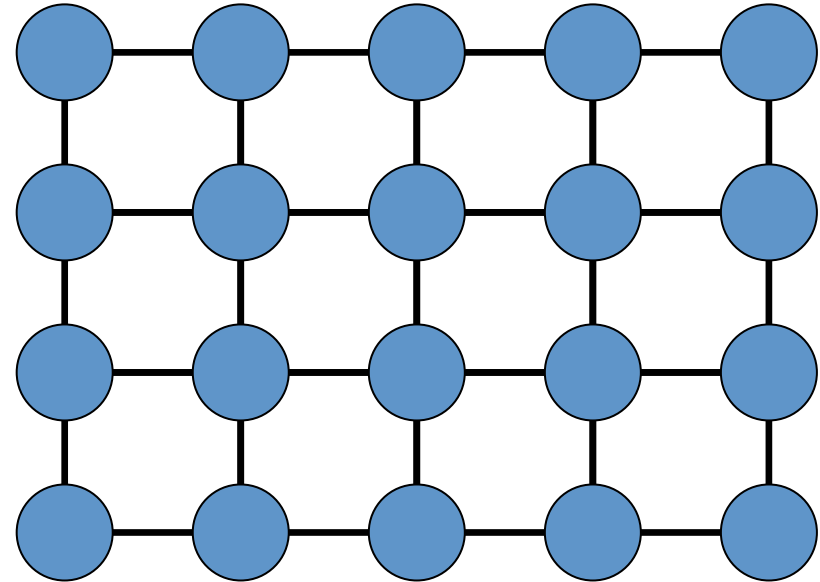


Graph $G = (V, E)$

Problem: Find the labelling with minimum cost f^*

A Computer Vision Application

Binary Image Segmentation

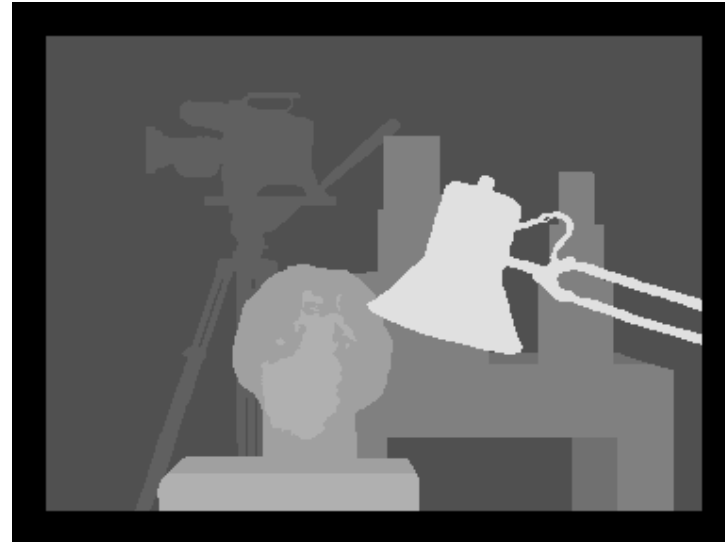
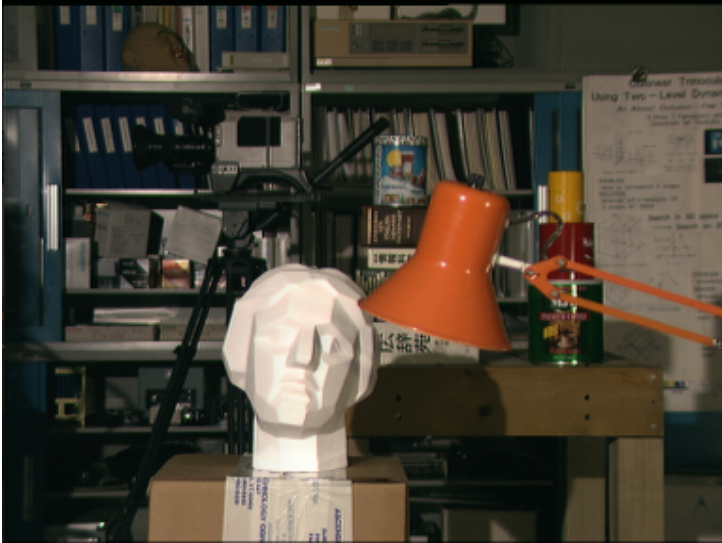


Graph $G = (V, E)$

Problem: Find the labelling with minimum cost f^*

Another Computer Vision Application

Stereo Correspondence



Disparity Map

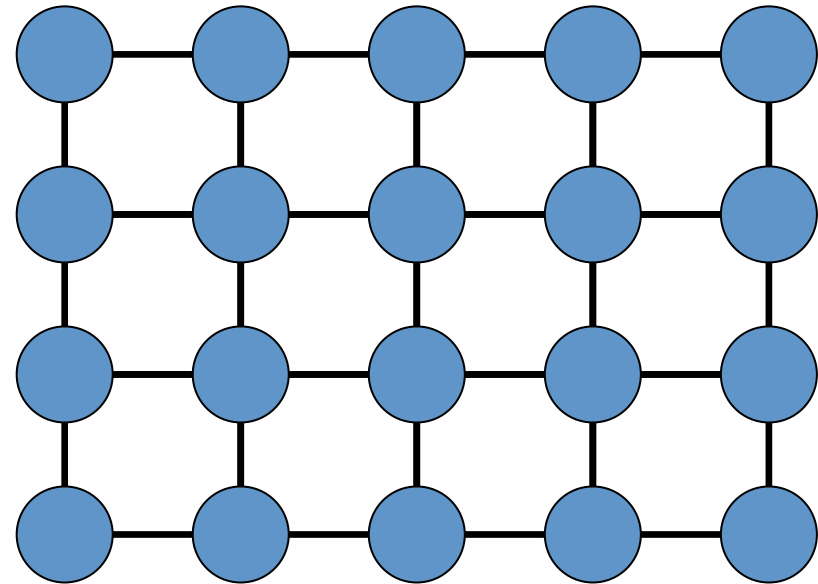
How ?

Minimizing a cost function



Another Computer Vision Application

Stereo Correspondence



Graph $G = (V, E)$

Vertex corresponds to a pixel

Edges define grid graph

$L = \{\text{disparities}\}$

Another Computer Vision Application

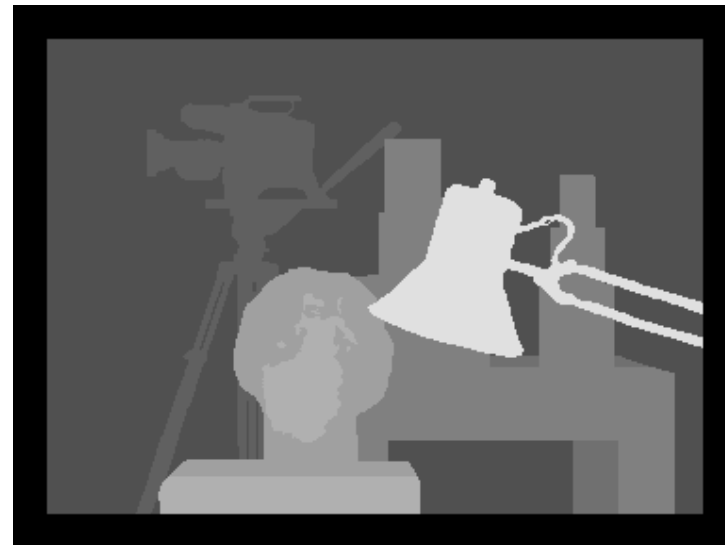
Stereo Correspondence



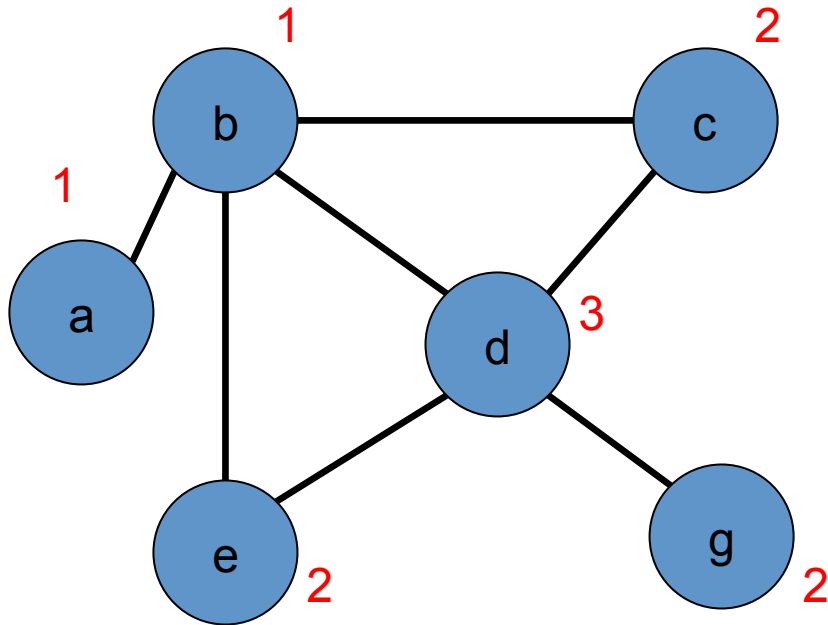
Cost of labelling f :

Unary cost + Pairwise Cost

Find minimum cost f^*



The General Problem



Graph $G = (V, E)$

Discrete label set $L = \{1, 2, \dots, h\}$

Assign a label to each vertex

$f: V \rightarrow L$

Cost of a labelling $Q(f)$

Unary Cost

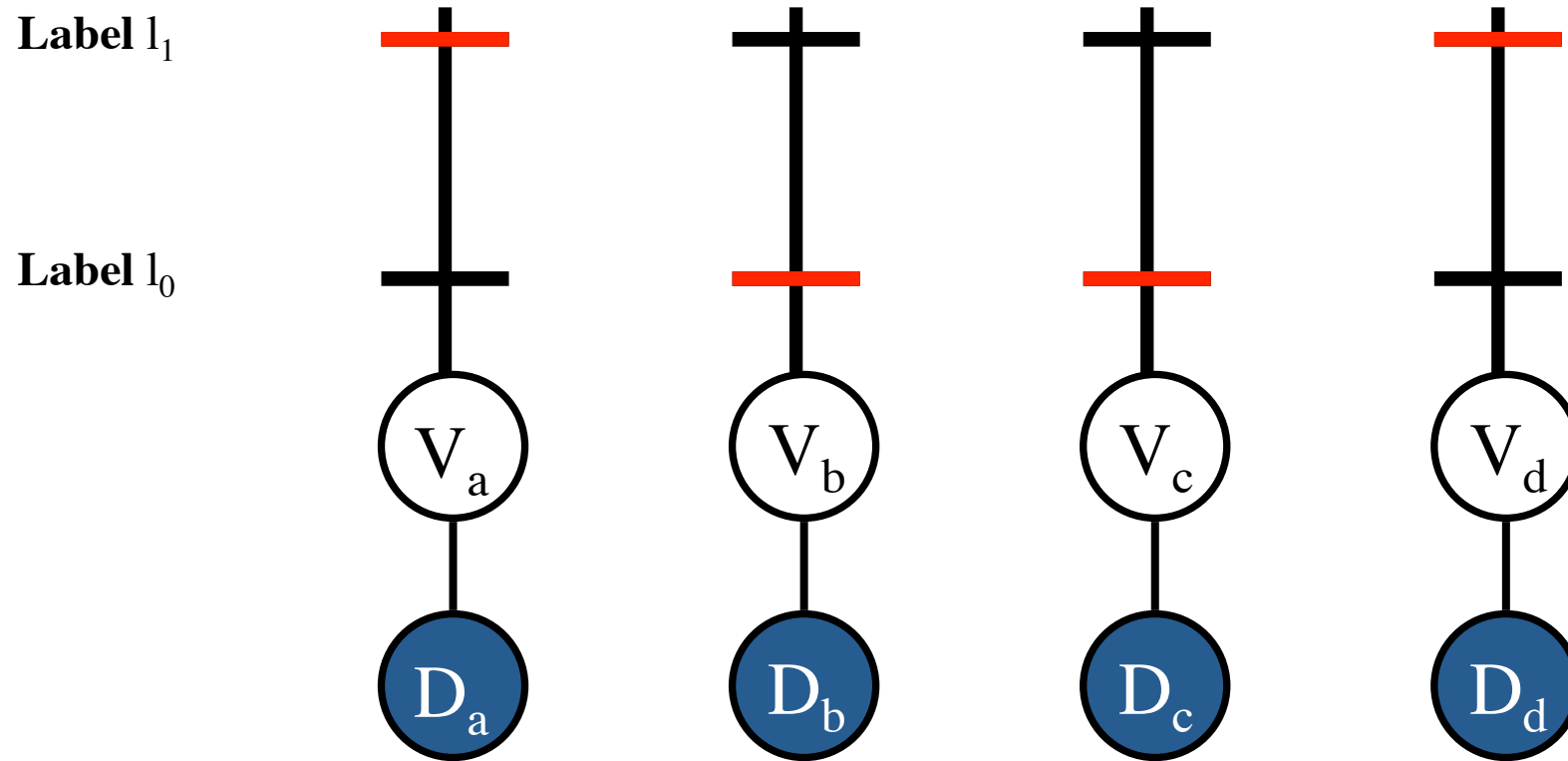
Pairwise Cost

Find $f^* = \arg \min Q(f)$

Overview

- Basics: problem formulation
 - Energy Function
 - MAP Estimation
 - Computing min-marginals
 - Reparameterization
- Solutions
 - Belief Propagation and related methods [Lecture 3]
 - Graph cuts [Lecture 5]

Energy Function

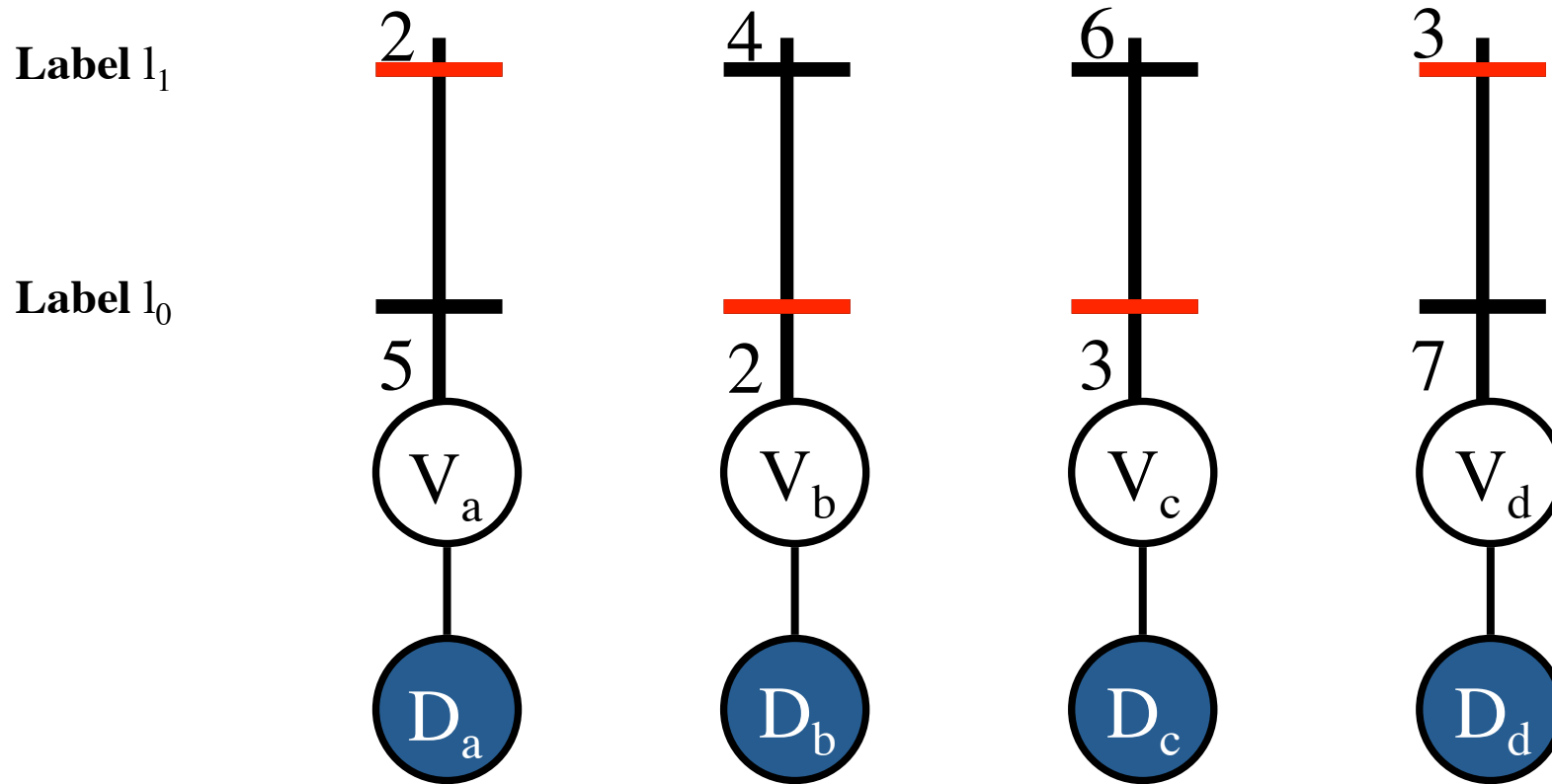


Random Variables $V = \{V_a, V_b, \dots\}$

Labels $L = \{l_0, l_1, \dots\}$ Data D

Labelling $f: \{a, b, \dots\} \rightarrow \{0, 1, \dots\}$

Energy Function



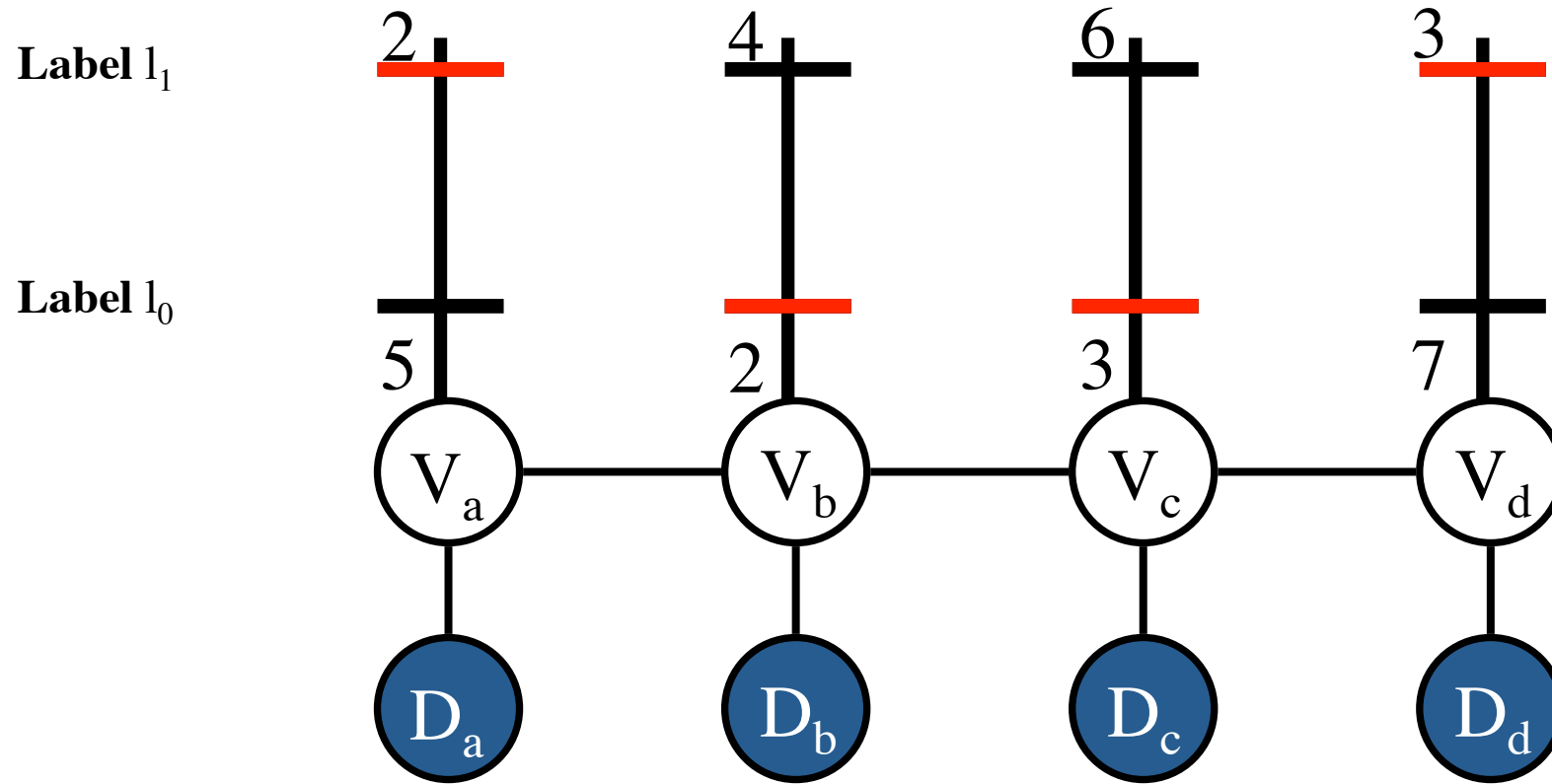
$$Q(f) = \sum_a \theta_{a;f(a)}$$

Unary Potential

Easy to minimize

Neighbourhood

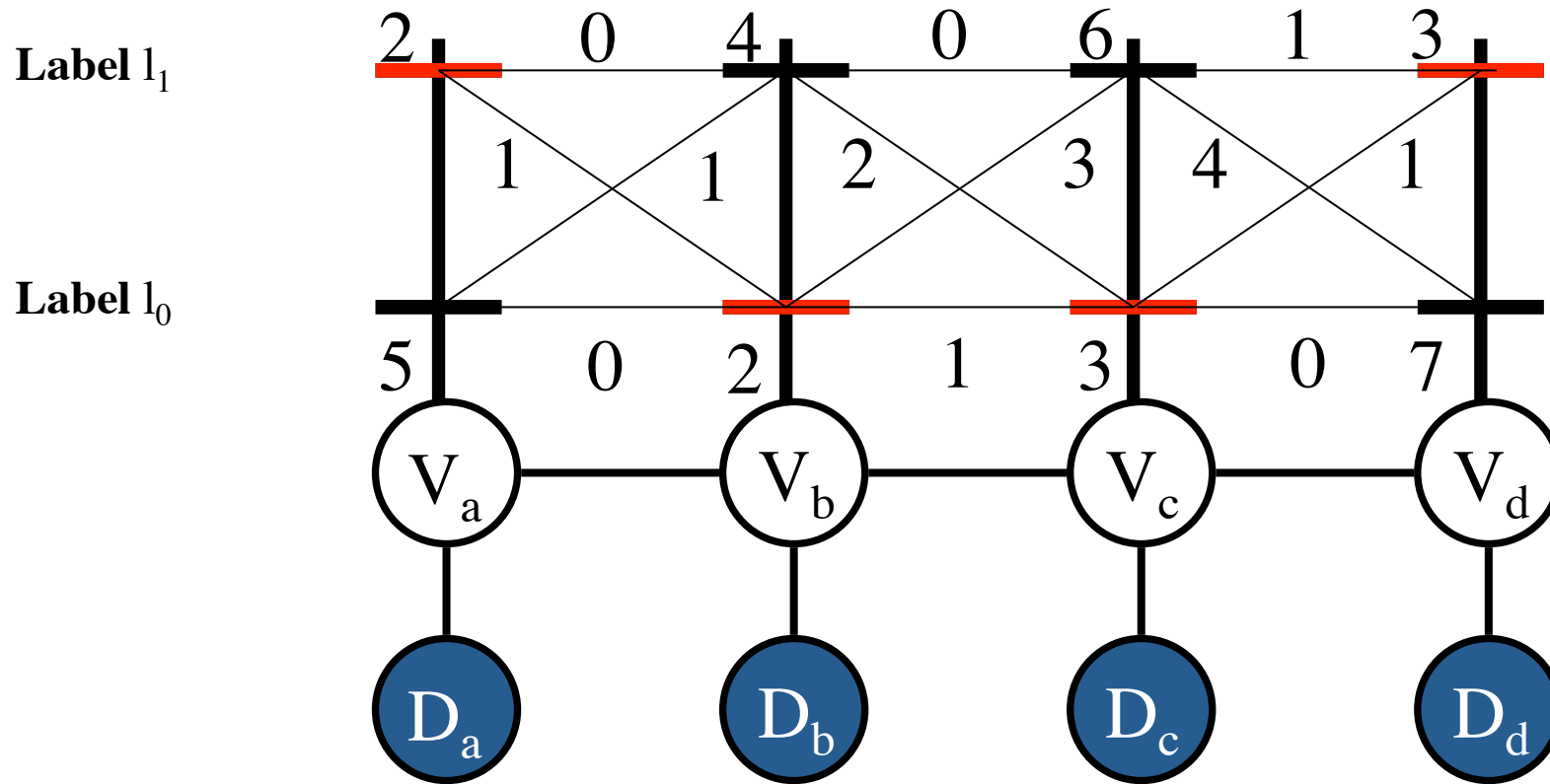
Energy Function



$E : (a,b) \in E$ iff V_a and V_b are neighbours

$$E = \{ (a,b) , (b,c) , (c,d) \}$$

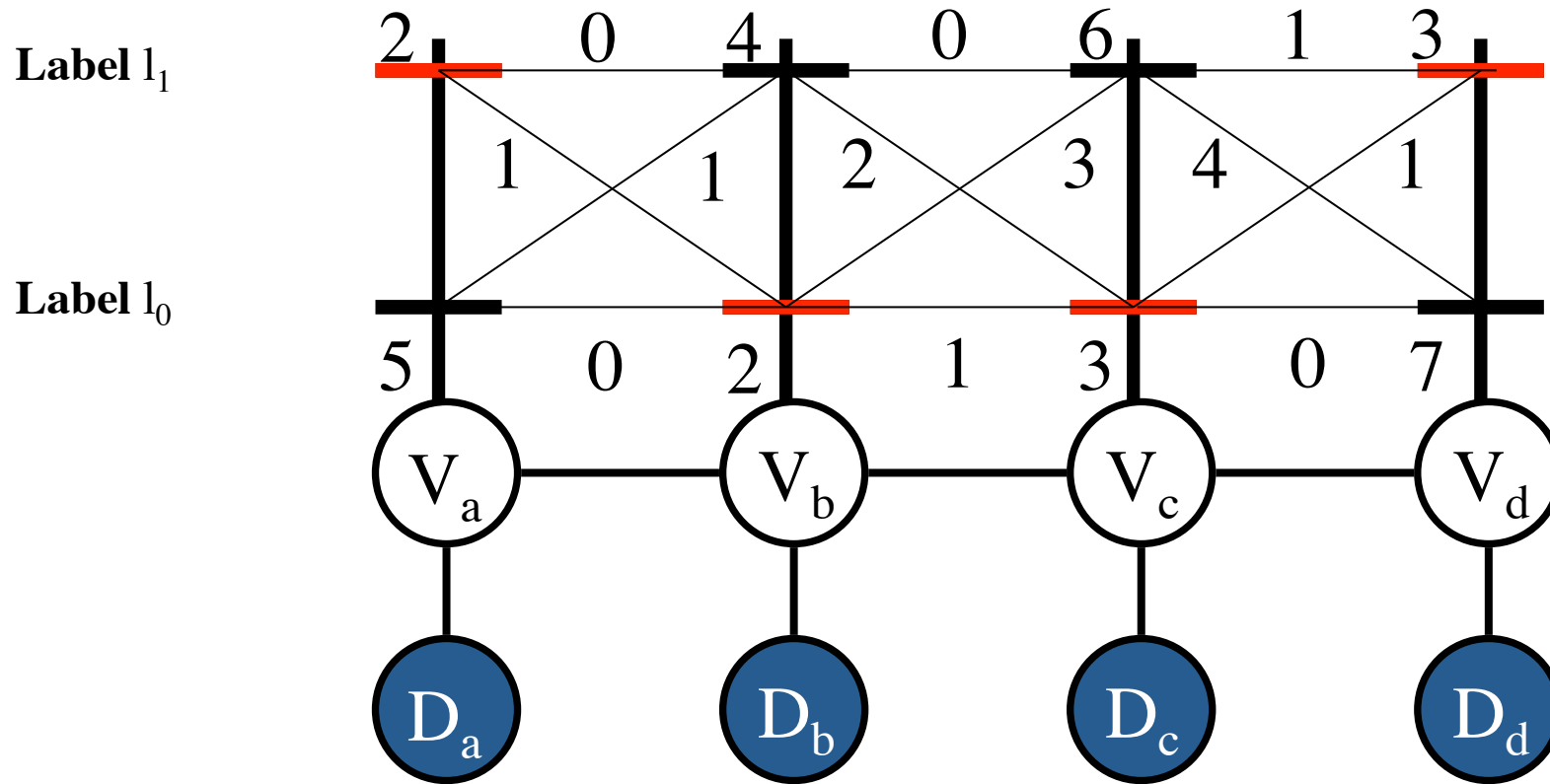
Energy Function



Pairwise Potential

$$Q(f) = \sum_a \theta_{a;f(a)} + \sum_{(a,b)} \theta_{ab;f(a)f(b)}$$

Energy Function



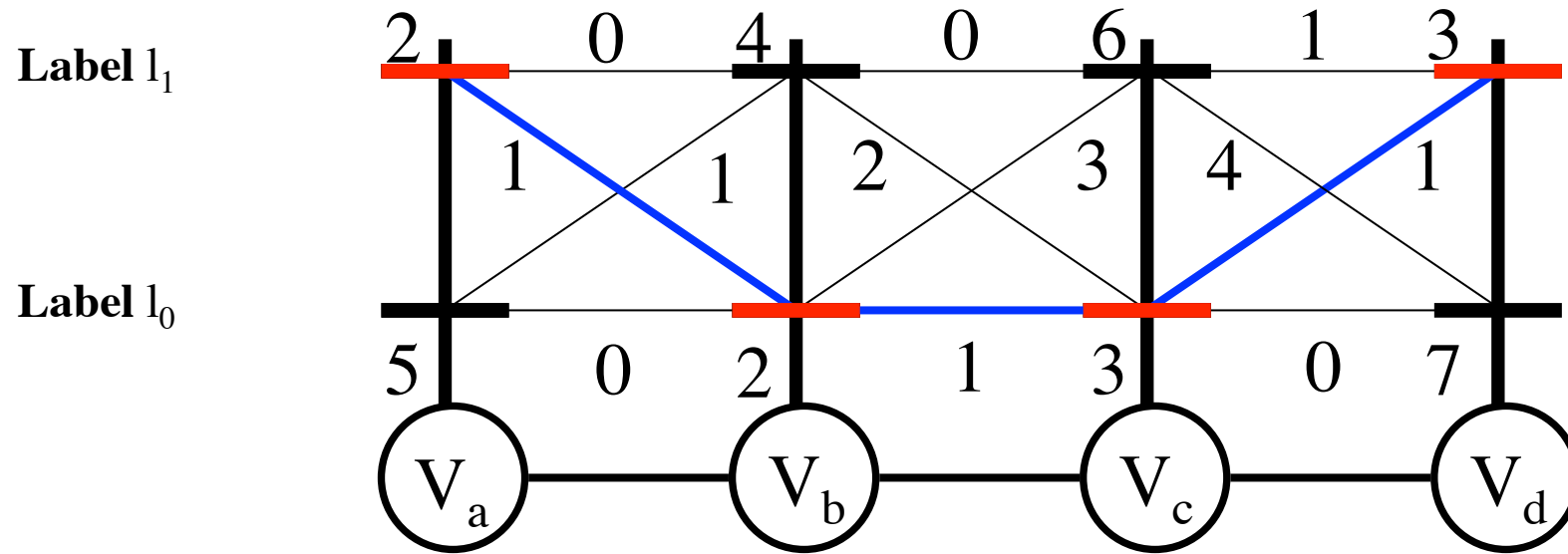
$$Q(f; \theta) = \sum_a \theta_{a;f(a)} + \sum_{(a,b)} \theta_{ab;f(a)f(b)}$$

Parameter

Overview

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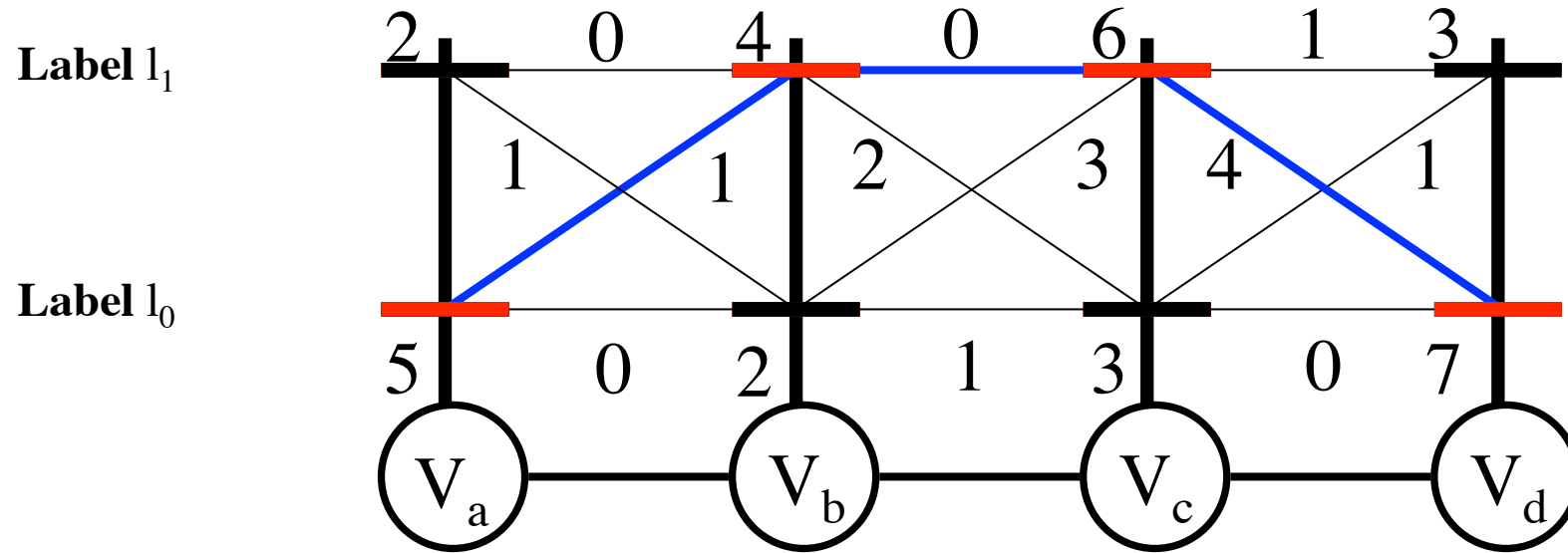
MAP Estimation



$$Q(f; \theta) = \sum_a \theta_{a;f(a)} + \sum_{(a,b)} \theta_{ab;f(a)f(b)}$$

$$2 + 1 + 2 + 1 + 3 + 1 + 3 = 13$$

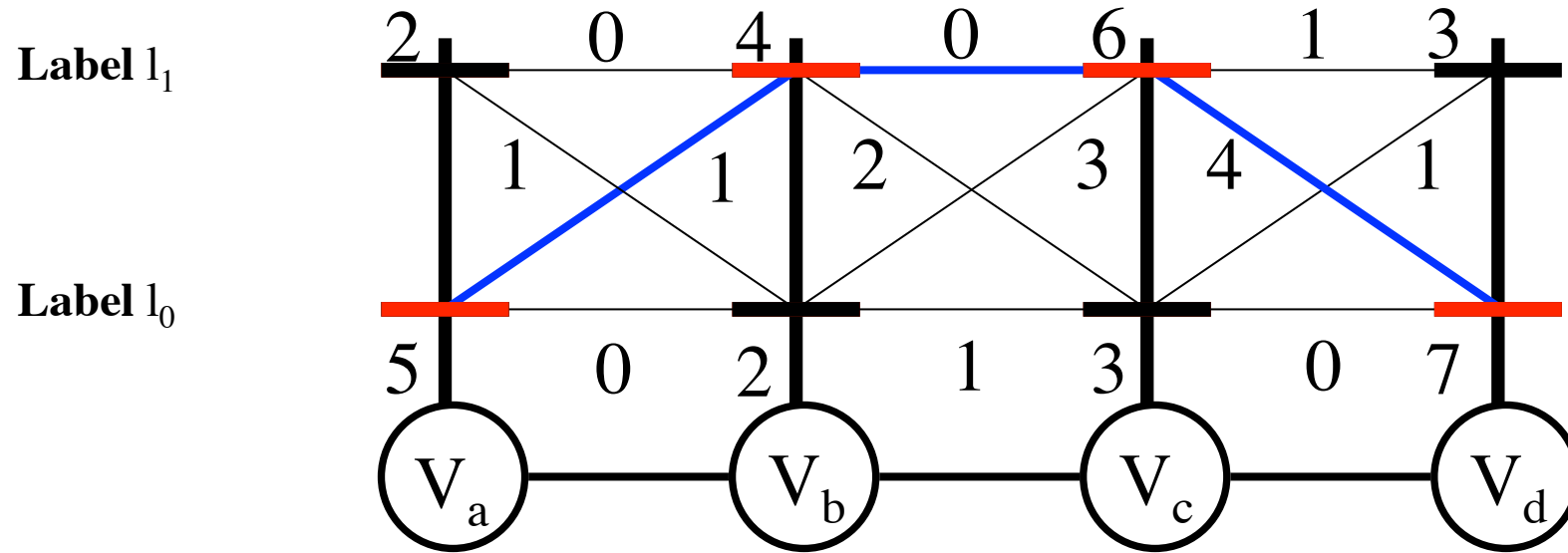
MAP Estimation



$$Q(f; \theta) = \sum_a \theta_{a;f(a)} + \sum_{(a,b)} \theta_{ab;f(a)f(b)}$$

$$5 + 1 + 4 + 0 + 6 + 4 + 7 = 27$$

MAP Estimation



$$q^* = \min Q(\mathbf{f}; \theta) = Q(\mathbf{f}^*; \theta)$$

$$Q(\mathbf{f}; \theta) = \sum_a \theta_{a;f(a)} + \sum_{(a,b)} \theta_{ab;f(a)f(b)}$$

$$\mathbf{f}^* = \arg \min Q(\mathbf{f}; \theta)$$

Equivalent to maximizing the associated probability

MAP Estimation

16 possible labellings

$$f^* = \{1, 0, 0, 1\}$$

$$q^* = 13$$

f(a)	f(b)	f(c)	f(d)	Q(f; θ)
0	0	0	0	18
0	0	0	1	15
0	0	1	0	27
0	0	1	1	20
0	1	0	0	22
0	1	0	1	19
0	1	1	0	27
0	1	1	1	20

f(a)	f(b)	f(c)	f(d)	Q(f; θ)
1	0	0	0	16
1	0	0	1	13
1	0	1	0	25
1	0	1	1	18
1	1	0	0	18
1	1	0	1	15
1	1	1	0	23
1	1	1	1	16

Computational Complexity

Segmentation

$2^{|V|}$



$|V|$ = number of pixels ≈ 153600

Can we do better than brute-force?

MAP Estimation is NP-hard !!

MAP Inference / Energy Minimization

- Computing the assignment minimizing the energy in NP-hard in general

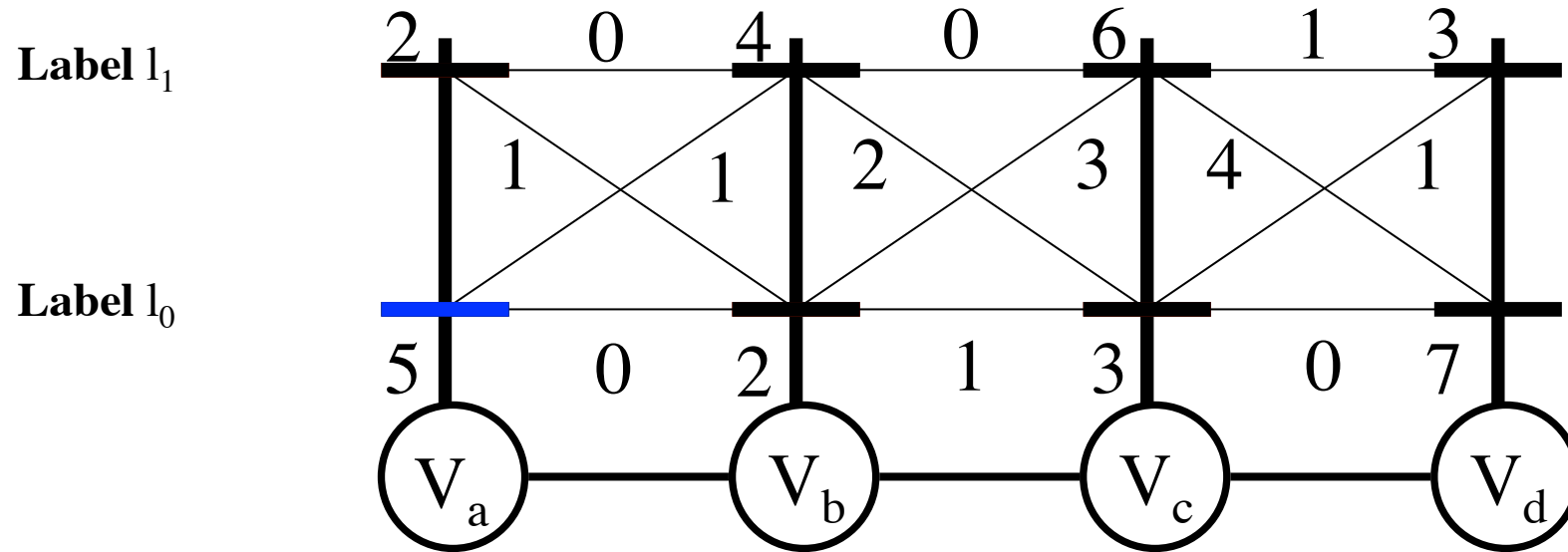
$$\operatorname{argmin}_{\mathbf{y} \in \mathcal{Y}} E(\mathbf{y}; \mathbf{x}) = \operatorname{argmax}_{\mathbf{y} \in \mathcal{Y}} P(\mathbf{y} | \mathbf{x})$$

- Exact inference is possible in some cases, e.g.,
 - Low treewidth graphs \rightarrow message-passing
 - Submodular potentials \rightarrow graph cuts
- Efficient approximate inference algorithms exist
 - Message passing on general graphs
 - Move-making algorithms
 - Relaxation algorithms

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Min-Marginals



Not a marginal (no summation)

$f^* = \arg \min Q(f; \theta)$ such that $f(a) = i$

Min-marginal $q_{a,i}$

Min-Marginals

16 possible labellings

$$Q_{a;0} = 15$$

f(a)	f(b)	f(c)	f(d)	Q(f; θ)
0	0	0	0	18
0	0	0	1	15
0	0	1	0	27
0	0	1	1	20
0	1	0	0	22
0	1	0	1	19
0	1	1	0	27
0	1	1	1	20

f(a)	f(b)	f(c)	f(d)	Q(f; θ)
1	0	0	0	16
1	0	0	1	13
1	0	1	0	25
1	0	1	1	18
1	1	0	0	18
1	1	0	1	15
1	1	1	0	23
1	1	1	1	16

Min-Marginals

16 possible labellings

$$Q_{a;1} = 13$$

f(a)	f(b)	f(c)	f(d)	Q(f; θ)
0	0	0	0	18
0	0	0	1	15
0	0	1	0	27
0	0	1	1	20
0	1	0	0	22
0	1	0	1	19
0	1	1	0	27
0	1	1	1	20

f(a)	f(b)	f(c)	f(d)	Q(f; θ)
1	0	0	0	16
1	0	0	1	13
1	0	1	0	25
1	0	1	1	18
1	1	0	0	18
1	1	0	1	15
1	1	1	0	23
1	1	1	1	16

Min-Marginals and MAP

- Minimum min-marginal of any variable = energy of MAP labelling

$$\min_i q_{a;i}$$

$$\min_i (\min_f Q(f; \theta) \text{ such that } f(a) = i)$$

V_a has to take one label

$$\min_f Q(f; \theta)$$

Summary

Energy Function

$$Q(\mathbf{f}; \theta) = \sum_a \theta_{a;f(a)} + \sum_{(a,b)} \theta_{ab;f(a)f(b)}$$

MAP Estimation

$$\mathbf{f}^* = \arg \min Q(\mathbf{f}; \theta)$$

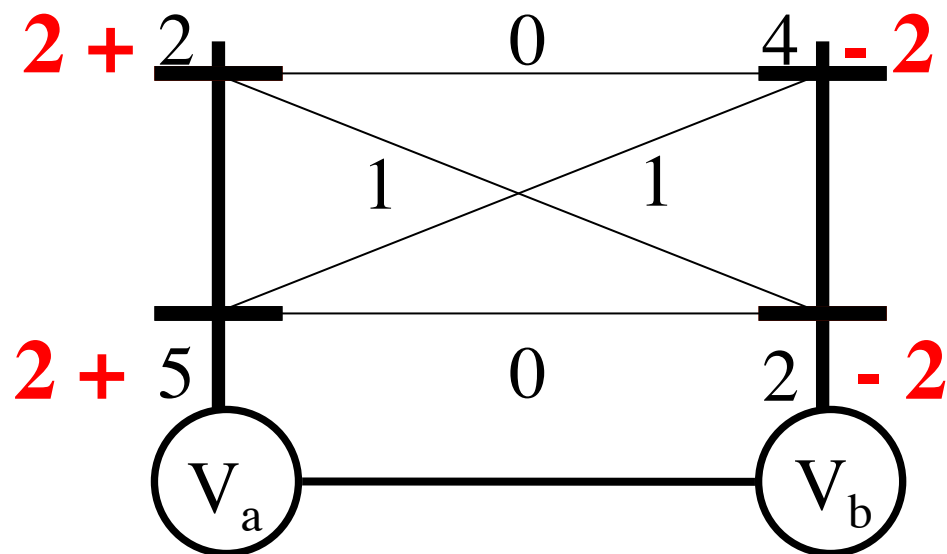
Min-marginals

$$q_{a;i} = \min Q(\mathbf{f}; \theta) \quad \text{s.t. } f(a) = i$$

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Reparameterization



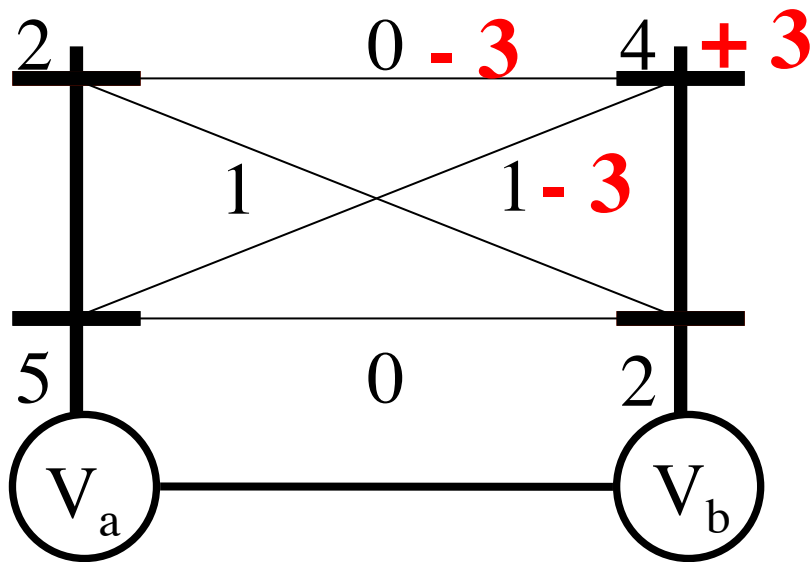
f(a)	f(b)	$Q(f; \theta)$
0	0	$7 + 2 - 2$
0	1	$10 + 2 - 2$
1	0	$5 + 2 - 2$
1	1	$6 + 2 - 2$

Add a constant to all $\theta_{a;i}$

Subtract that constant from all $\theta_{b;k}$

$$Q(f; \theta') = Q(f; \theta)$$

Reparameterization



f(a)	f(b)	Q(f; θ)
0	0	7
0	1	10 - 3 + 3
1	0	5
1	1	6 - 3 + 3

Add a constant to one $\theta_{b;k}$

Subtract that constant from $\theta_{ab;ik}$ for all 'i'

$$Q(f; \theta') = Q(f; \theta)$$

Reparameterization

θ' is a reparameterization of θ , iff

$$Q(\mathbf{f}; \theta') = Q(\mathbf{f}; \theta), \text{ for all } \mathbf{f} \quad \theta' \equiv \theta$$

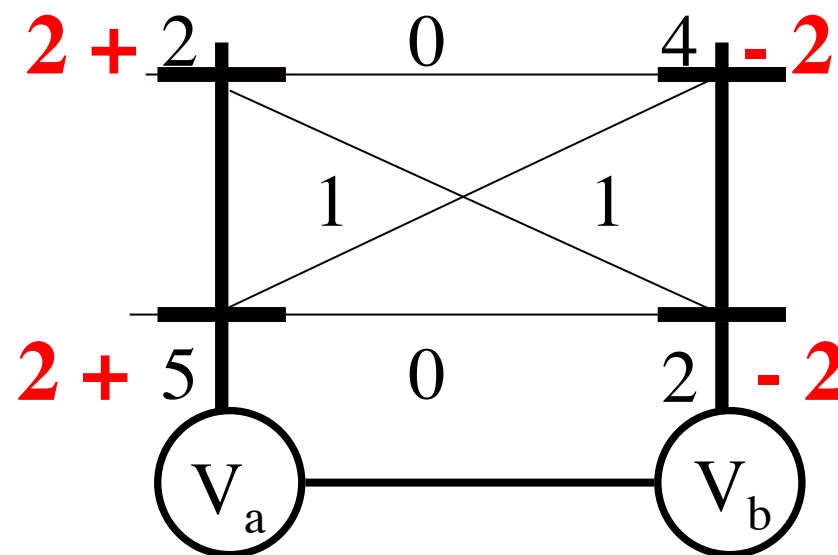
Equivalently

$$\theta'_{a;i} = \theta_{a;i} + M_{ba;i}$$

$$\theta'_{b;k} = \theta_{b;k} + M_{ab;k}$$

$$\theta'_{ab;ik} = \theta_{ab;ik} - M_{ab;k} - M_{ba;i}$$

Kolmogorov, PAMI, 2006



Recap

MAP Estimation

$$\mathbf{f}^* = \arg \min \mathbf{Q}(\mathbf{f}; \boldsymbol{\theta})$$

$$\mathbf{Q}(\mathbf{f}; \boldsymbol{\theta}) = \sum_a \theta_{a;f(a)} + \sum_{(a,b)} \theta_{ab;f(a)f(b)}$$

Min-marginals

$$q_{a;i} = \min \mathbf{Q}(\mathbf{f}; \boldsymbol{\theta}) \quad \text{s.t. } f(a) = i$$

Reparameterization

$$\mathbf{Q}(\mathbf{f}; \boldsymbol{\theta}') = \mathbf{Q}(\mathbf{f}; \boldsymbol{\theta}), \text{ for all } \mathbf{f} \quad \boldsymbol{\theta}' \equiv \boldsymbol{\theta}$$

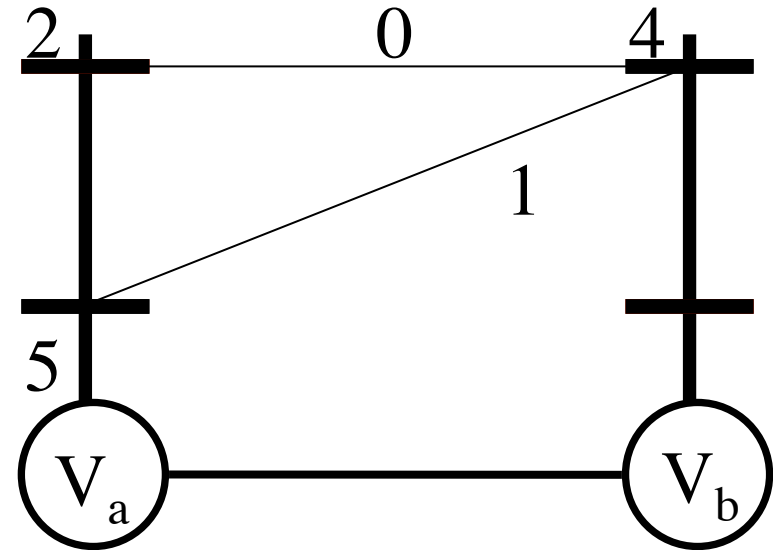
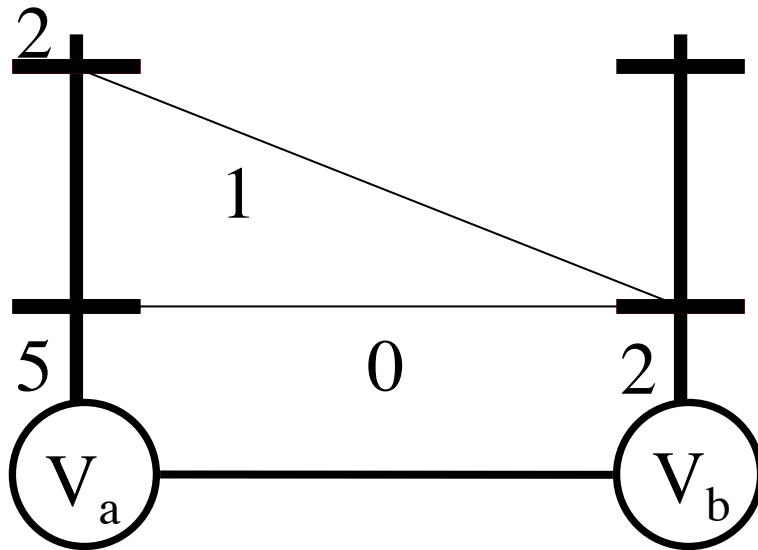
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Belief Propagation

- Remember, some MAP problems are easy
- Belief Propagation gives exact MAP for chains
- Exact MAP for trees
- Clever Reparameterization

Two Variables

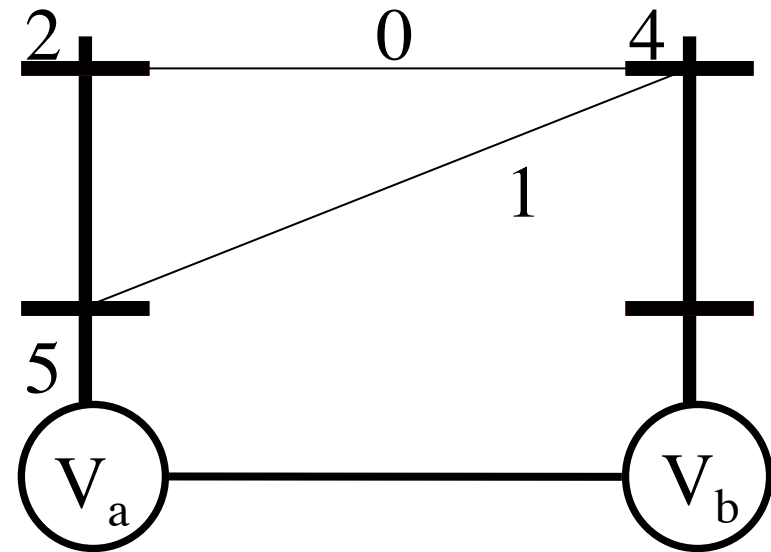
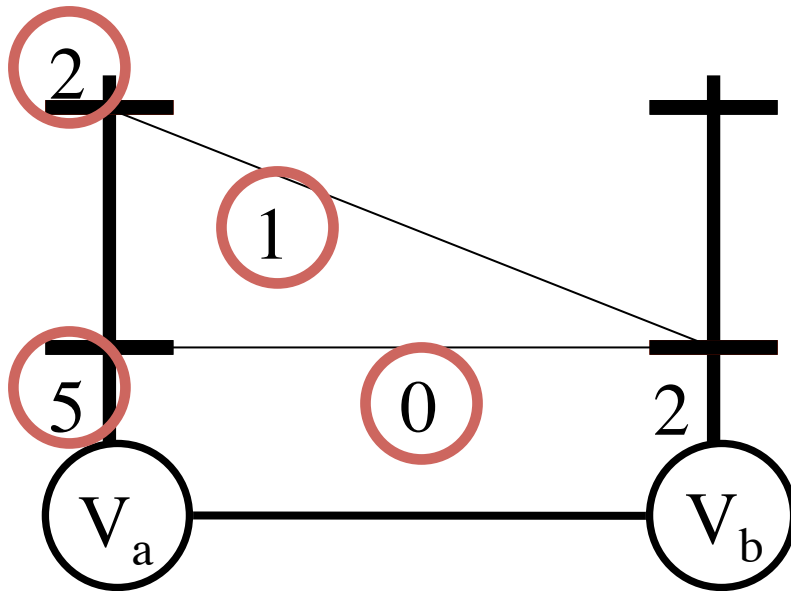


Add a constant to one $\theta_{b;k}$

Subtract that constant from $\theta_{ab;ik}$ for all 'i'

Choose the *right* constant $\theta'_{b;k} = q_{b;k}$

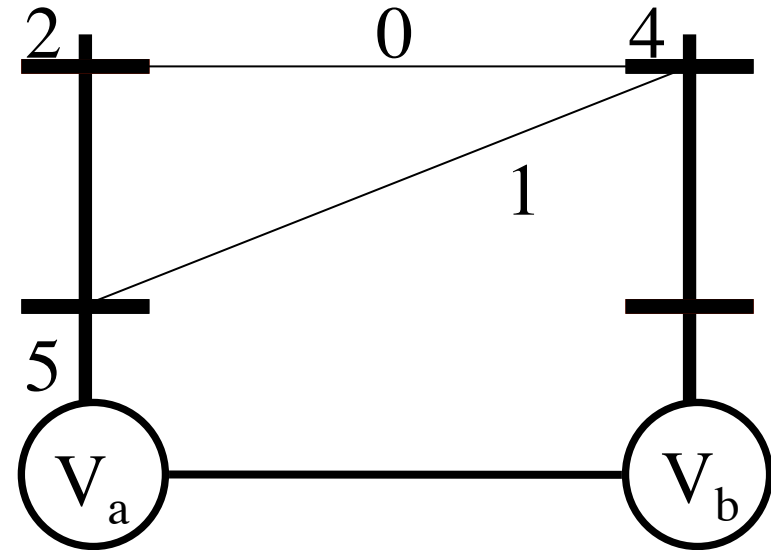
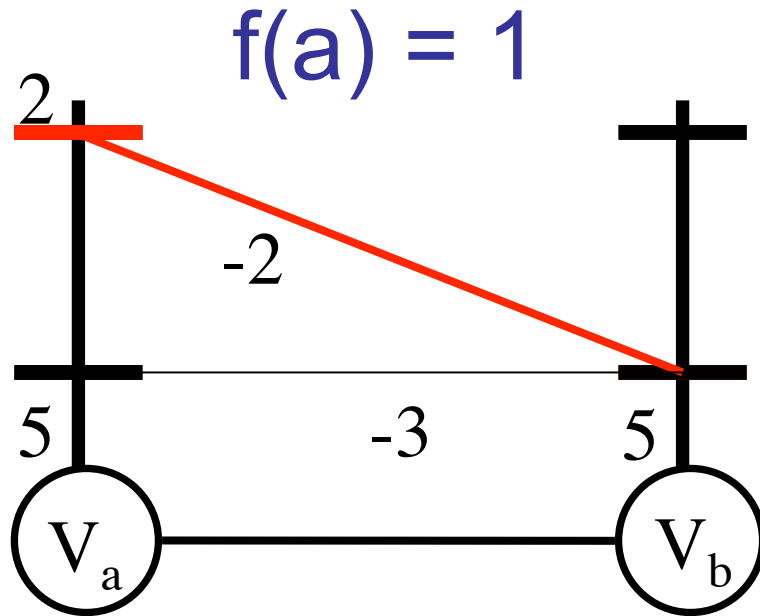
Two Variables



$$M_{ab;0} = \min \begin{cases} \theta_{a;0} + \theta_{ab;00} = 5 + 0 \\ \theta_{a;1} + \theta_{ab;10} = 2 + 1 \end{cases}$$

Choose the *right* constant $\theta'_{b;k} = q_{b;k}$

Two Variables

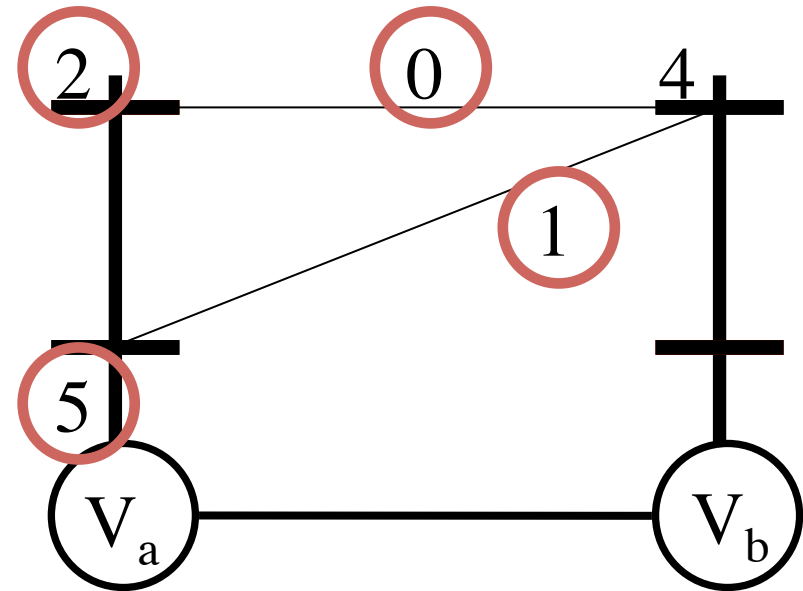
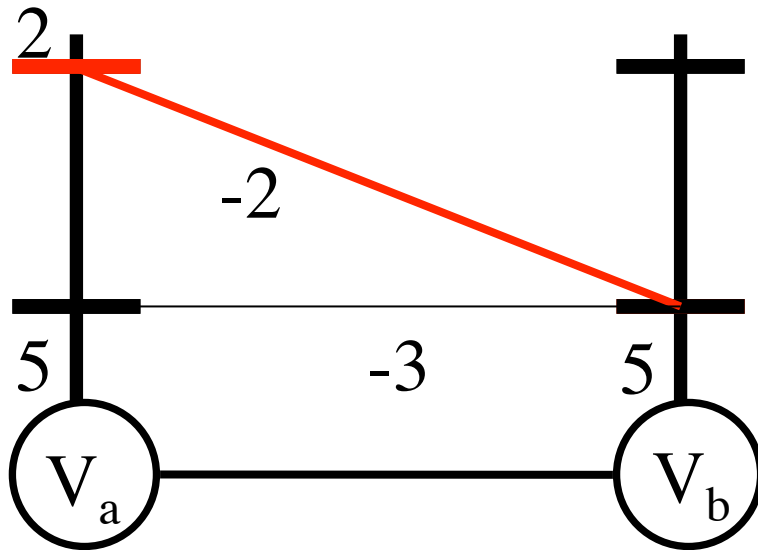


$$\theta'_{b;0} = q_{b;0}$$

Potentials along the red path add up to 0

Choose the **right** constant $\theta'_{b;k} = q_{b;k}$

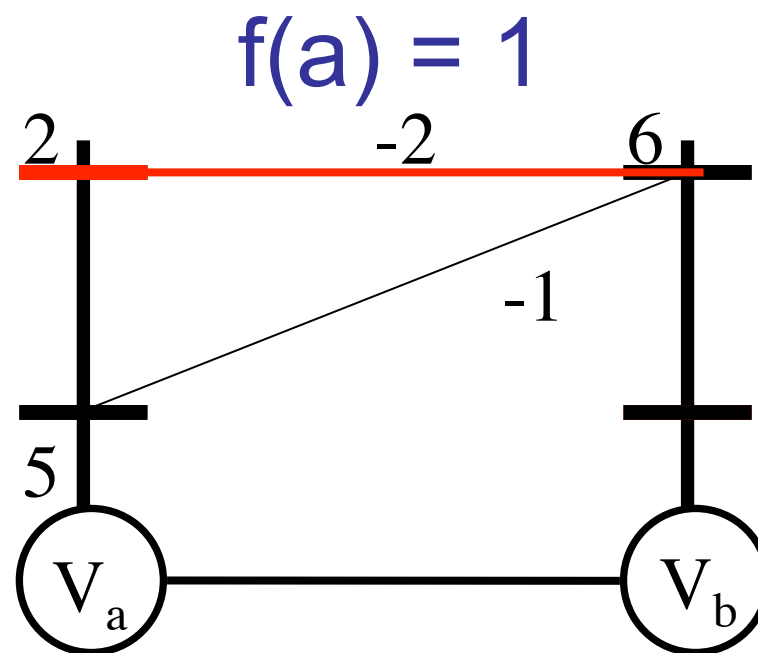
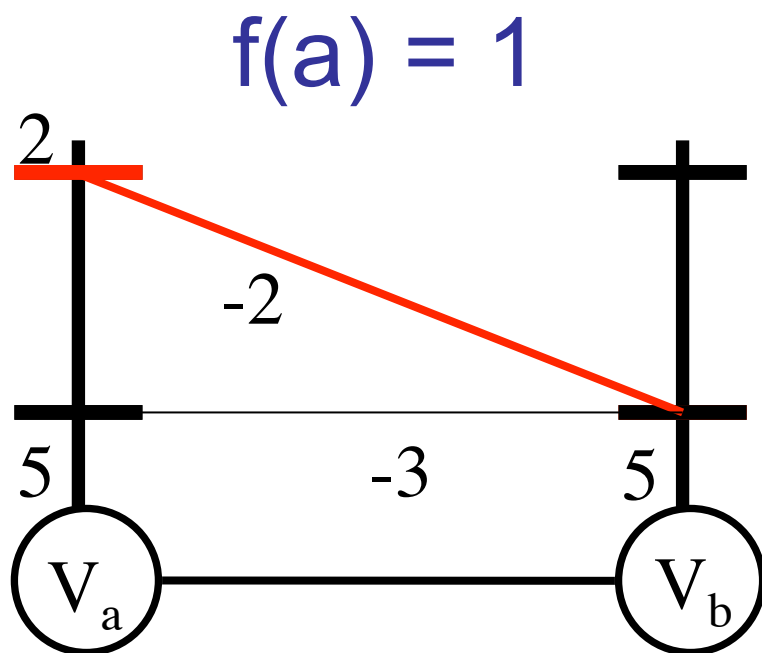
Two Variables



$$M_{ab;1} = \min \begin{cases} \theta_{a;0} + \theta_{ab;01} = 5 + 1 \\ \theta_{a;1} + \theta_{ab;11} = 2 + 0 \end{cases}$$

Choose the *right* constant $\theta'_{b;k} = q_{b;k}$

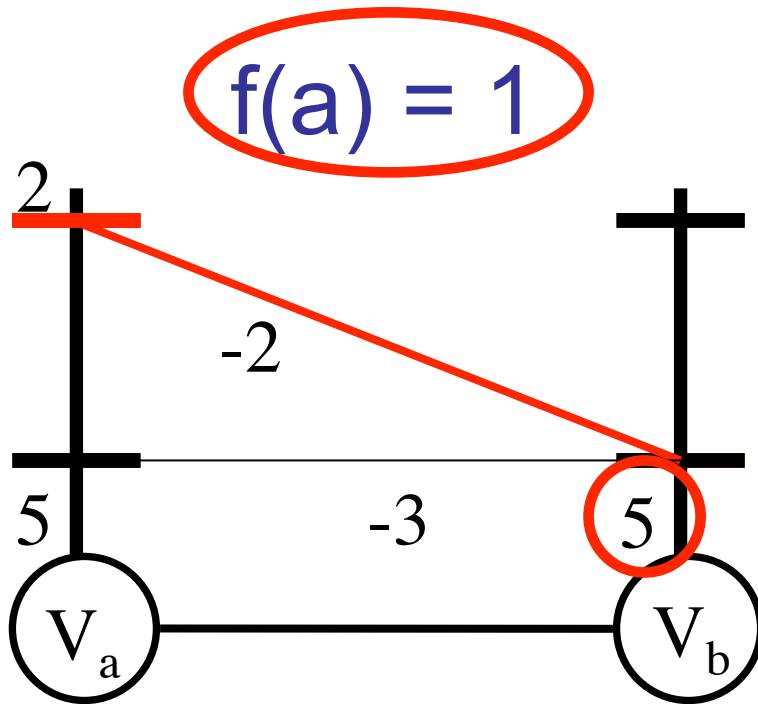
Two Variables



Minimum of min-marginals = MAP estimate

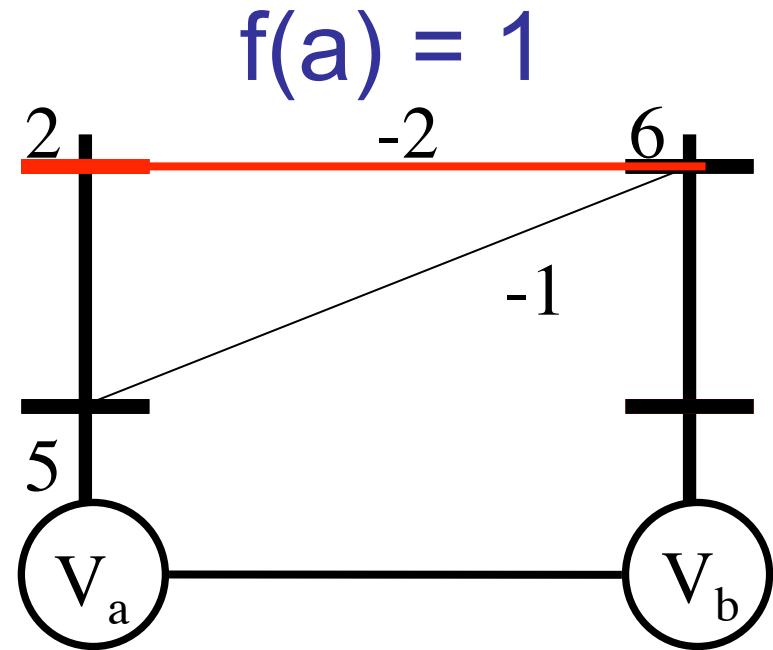
Choose the **right** constant $\theta'_{b;k} = q_{b;k}$

Two Variables



$$\theta'_{b;0} = q_{b;0}$$

$$f^*(b) = 0 \quad f^*(a) = 1$$

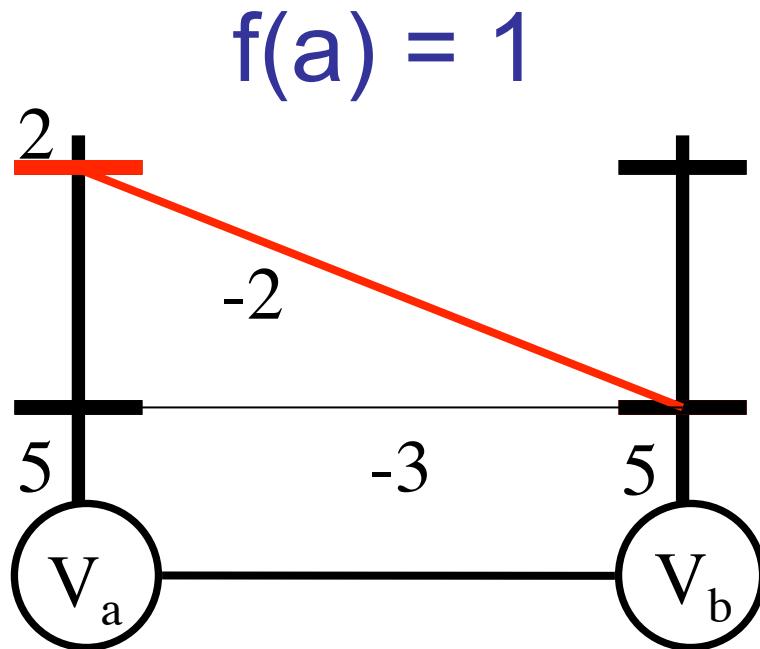


$$\theta'_{b;1} = q_{b;1}$$

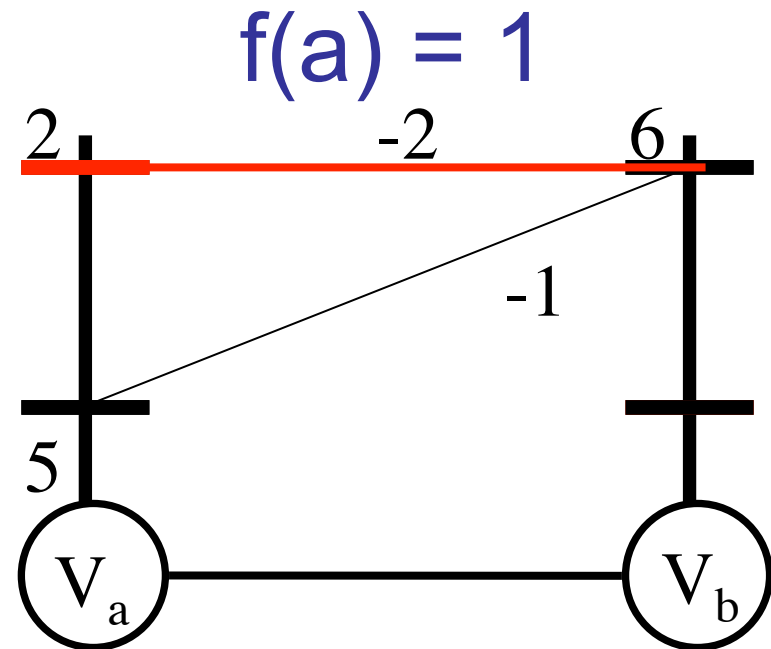
Choose the **right** constant

$$\theta'_{b;k} = q_{b;k}$$

Two Variables



$$\theta'_{b;0} = q_{b;0}$$



$$\theta'_{b;1} = q_{b;1}$$

We get all the min-marginals of V_b

Choose the *right* constant $\theta'_{b;k} = q_{b;k}$

Recap

We only need to know two sets of equations

General form of Reparameterization

$$\theta'_{a;i} = \theta_{a;i} + M_{ba;i} \quad \theta'_{b;k} = \theta_{b;k} + M_{ab;k}$$

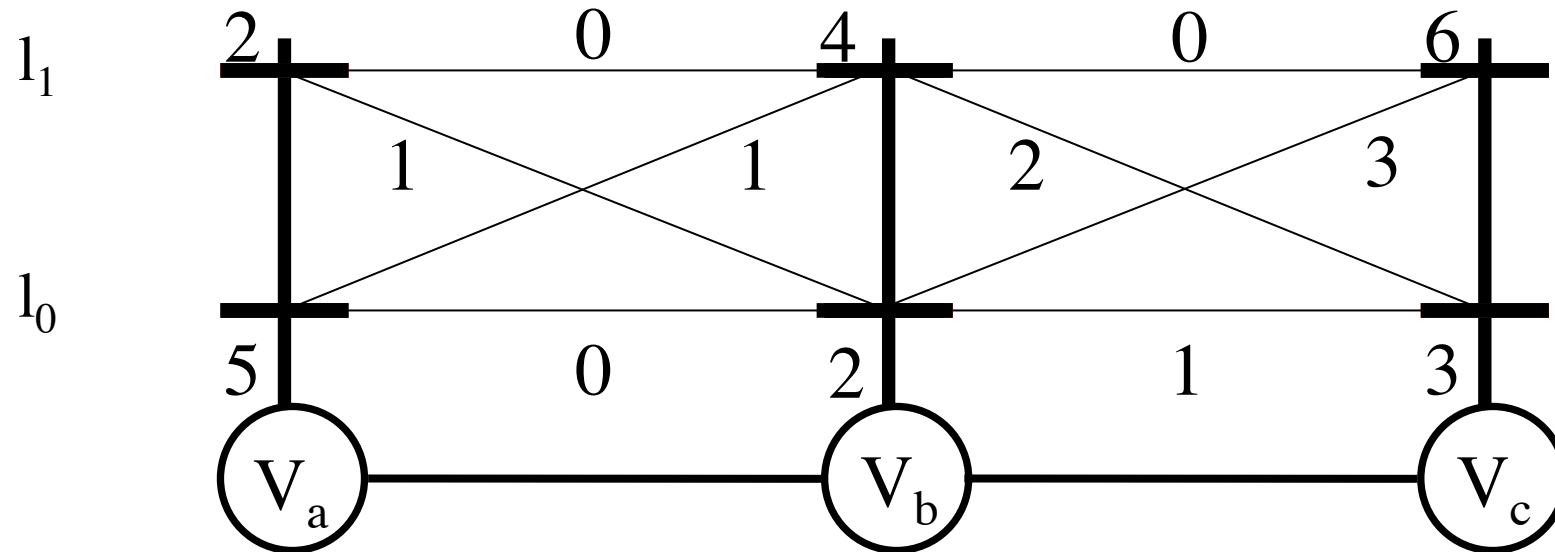
$$\theta'_{ab;ik} = \theta_{ab;ik} - M_{ab;k} - M_{ba;i}$$

Reparameterization of (a,b) in Belief Propagation

$$M_{ab;k} = \min_i \{ \theta_{a;i} + \theta_{ab;ik} \}$$

$$M_{ba;i} = 0$$

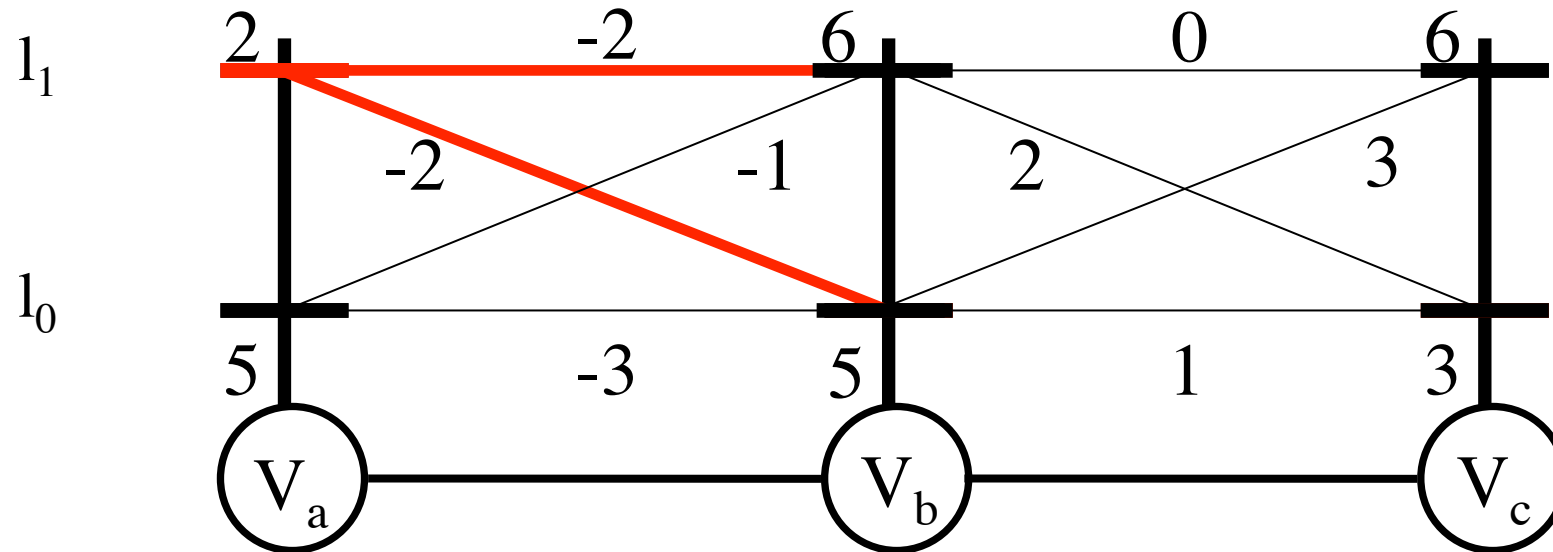
Three Variables



Reparameterize the edge (a,b) as before

Three Variables

$$f(a) = 1$$



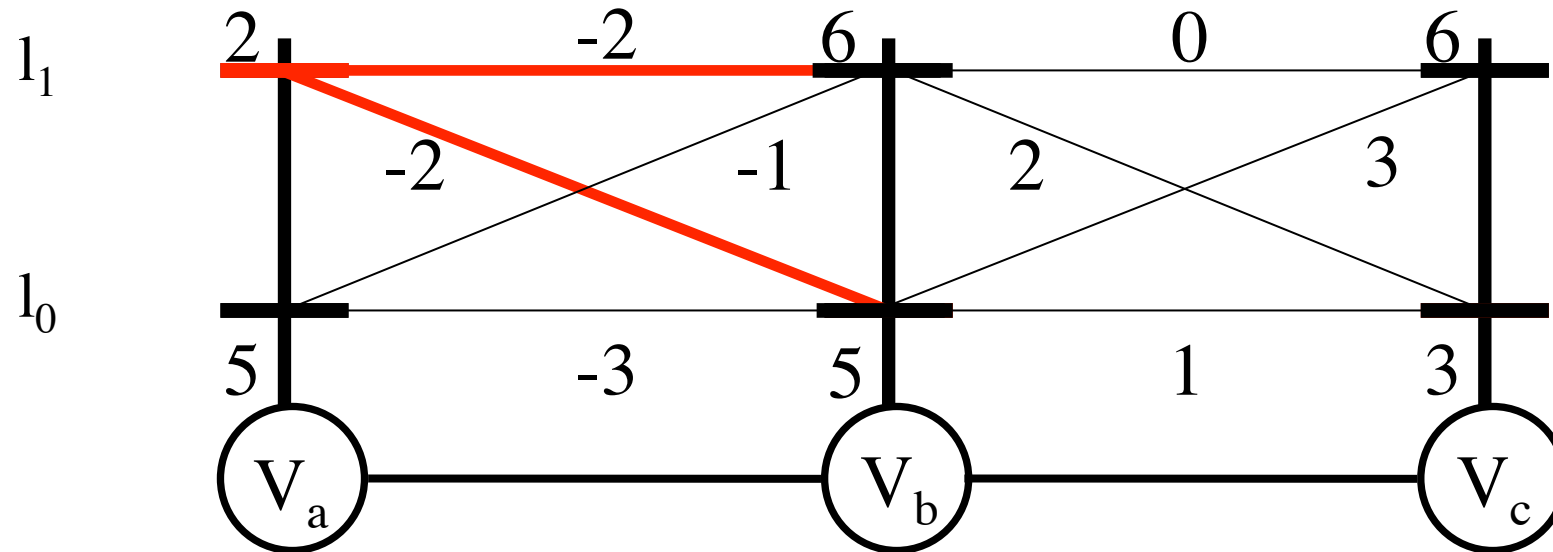
$$f(a) = 1$$

Reparameterize the edge (a,b) as before

Potentials along the red path add up to 0

Three Variables

$$f(a) = 1$$

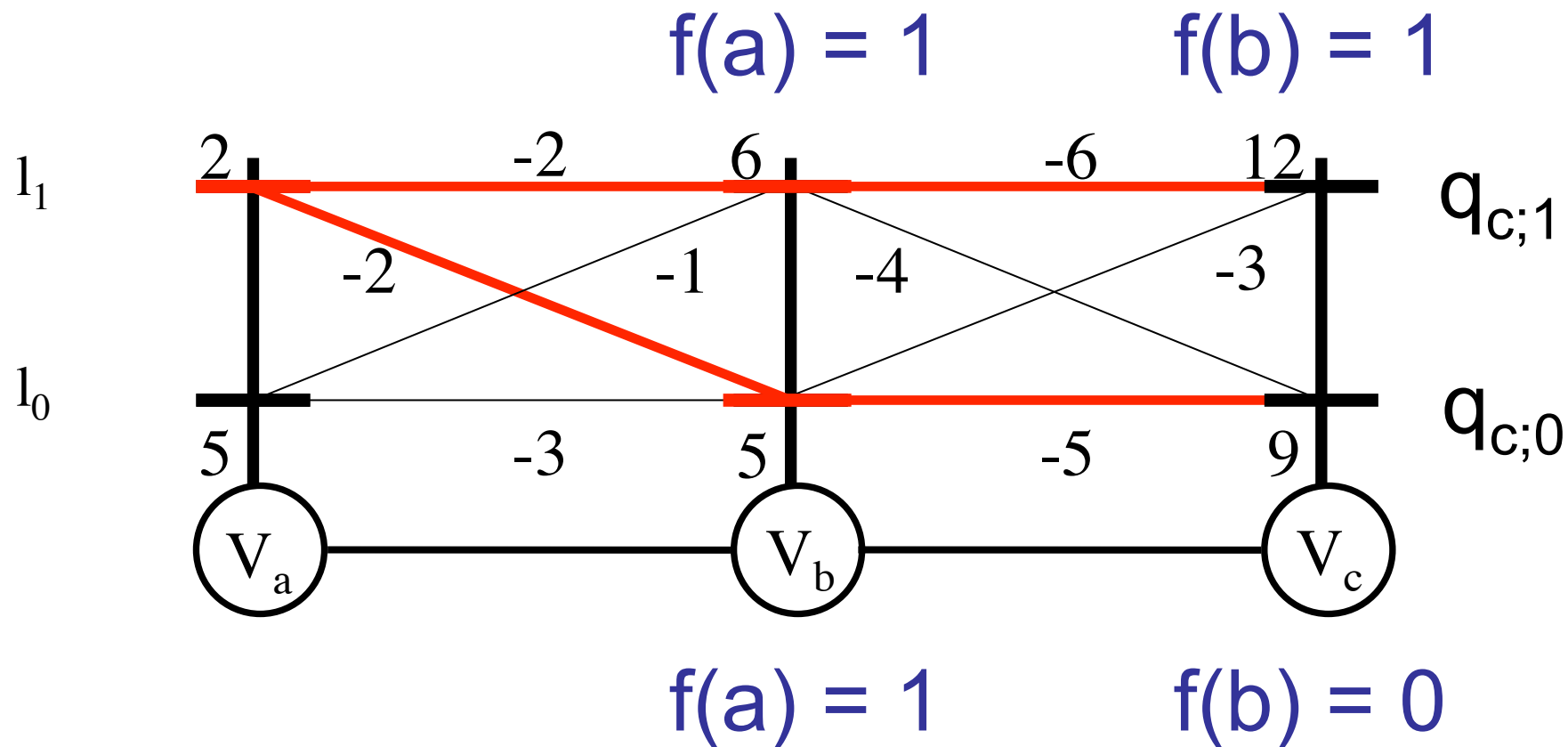


$$f(a) = 1$$

Reparameterize the edge (b,c) as before

Potentials along the red path add up to 0

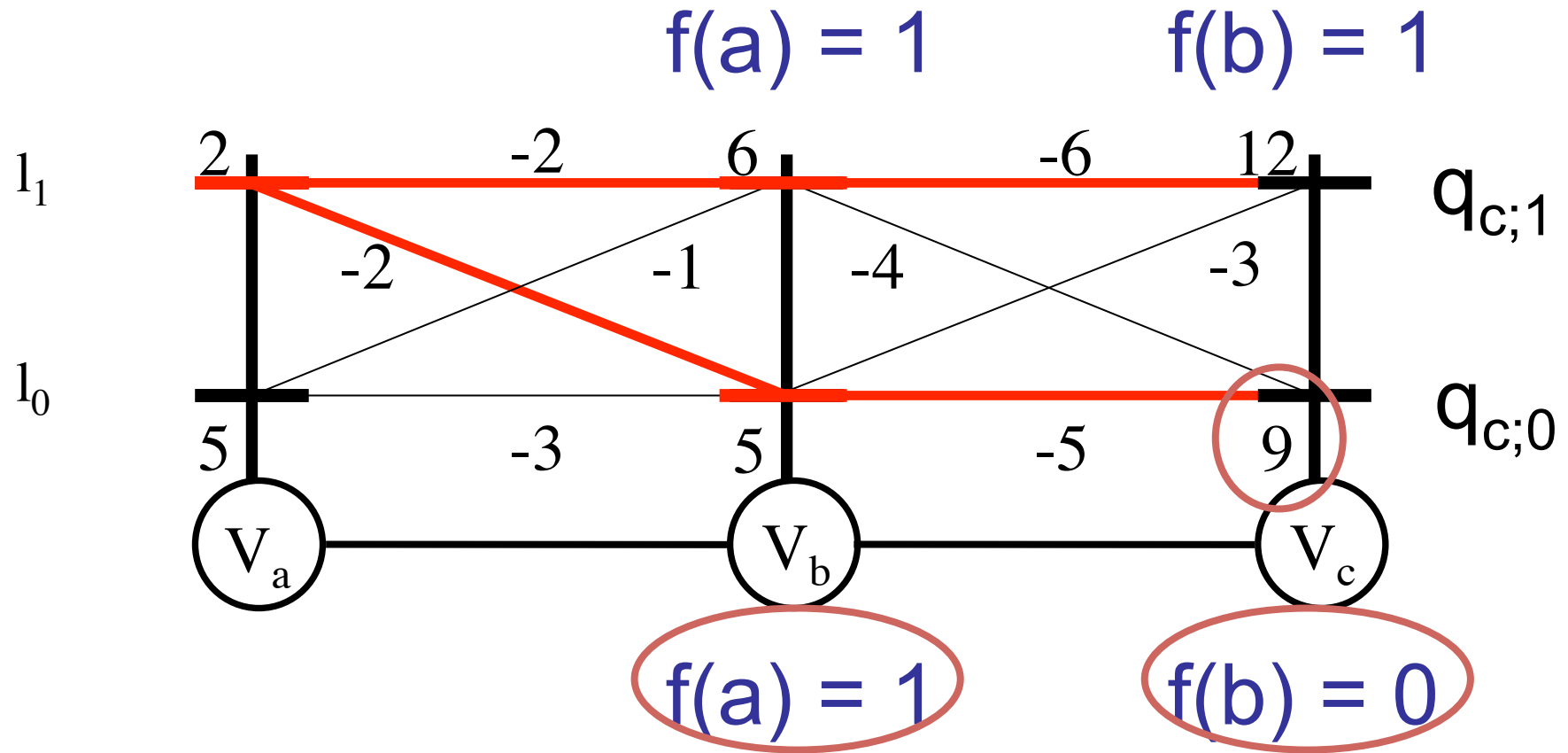
Three Variables



Reparameterize the edge (b,c) as before

Potentials along the red path add up to 0

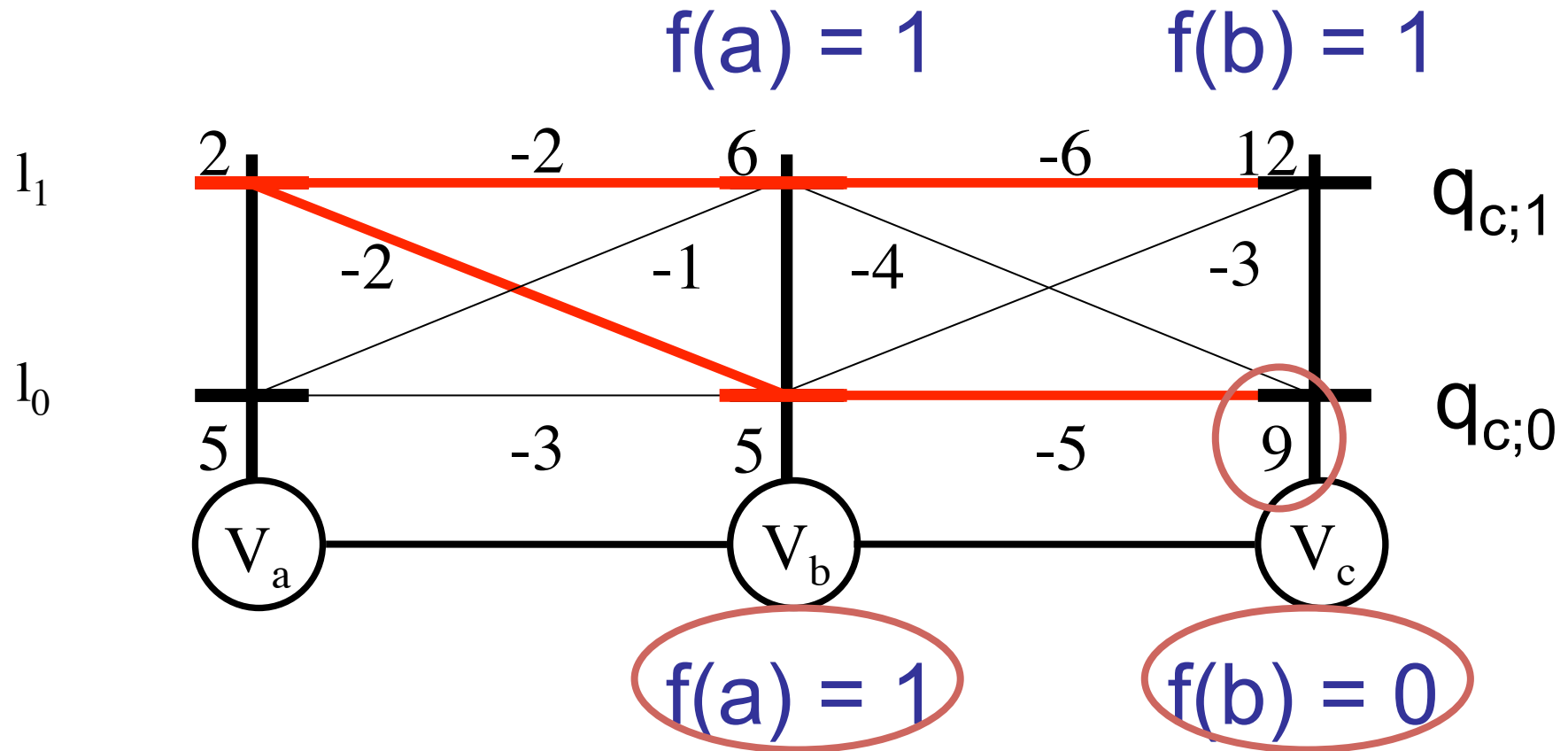
Three Variables



$$f^*(c) = 0 \quad f^*(b) = 0 \quad f^*(a) = 1$$

Generalizes to any length chain

Three Variables



$$f^*(c) = 0 \quad f^*(b) = 0 \quad f^*(a) = 1$$

Only Dynamic Programming

Why Dynamic Programming?

3 variables \equiv 2 variables + book-keeping

n variables \equiv (n-1) variables + book-keeping

Start from left, go to right

Reparameterize current edge (a,b)

$$M_{ab;k} = \min_i \{ \theta_{a;i} + \theta_{ab;ik} \}$$

$$\theta'_{b;k} = \theta_{b;k} + M_{ab;k} \quad \theta'_{ab;ik} = \theta_{ab;ik} - M_{ab;k}$$

Repeat

Why Dynamic Programming?

Messages Message Passing

Why stop at dynamic programming?

Start from left, go to right

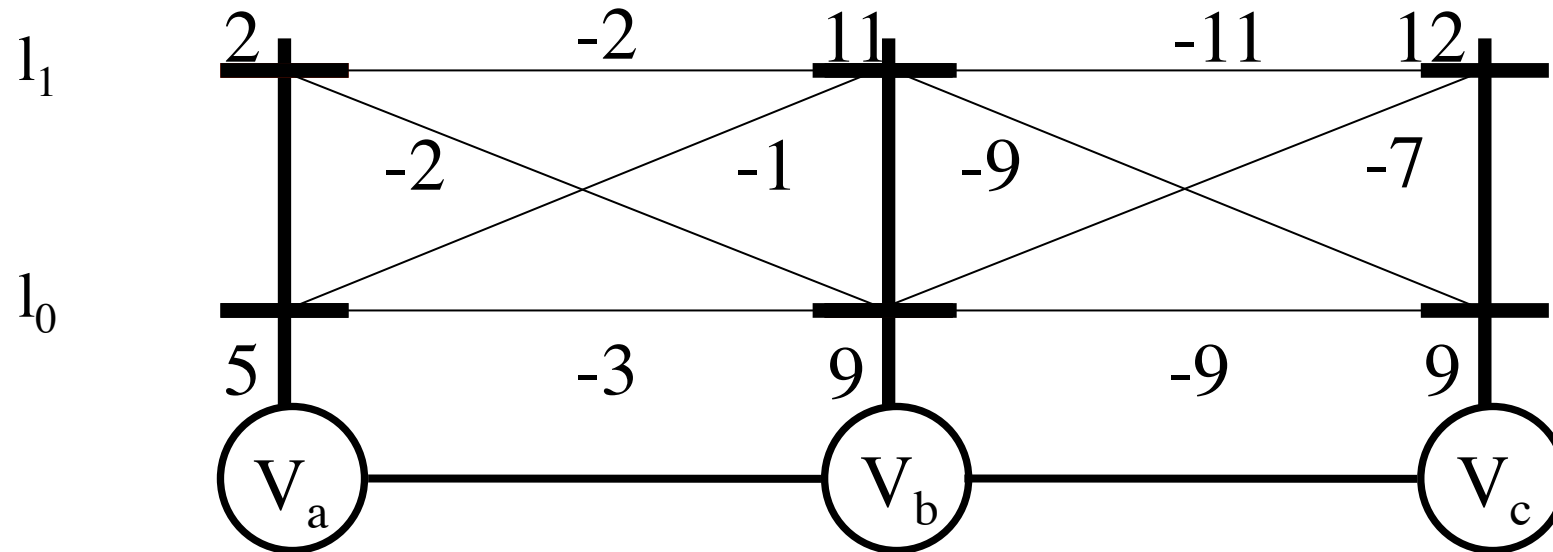
Reparameterize current edge (a,b)

$$M_{ab;k} = \min_i \{ \theta_{a;i} + \theta_{ab;ik} \}$$

$$\theta'_{b;k} = \theta_{b;k} + M_{ab;k} \quad \theta'_{ab;ik} = \theta_{ab;ik} - M_{ab;k}$$

Repeat

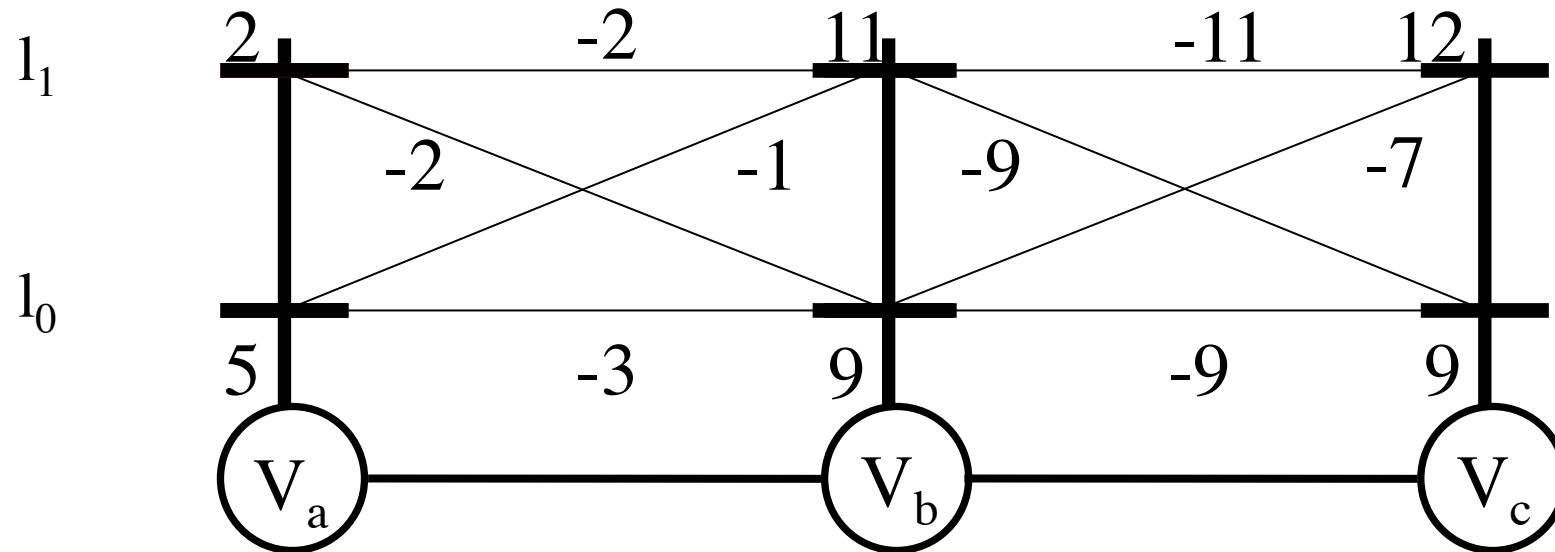
Three Variables



Reparameterize the edge (c,b) as before

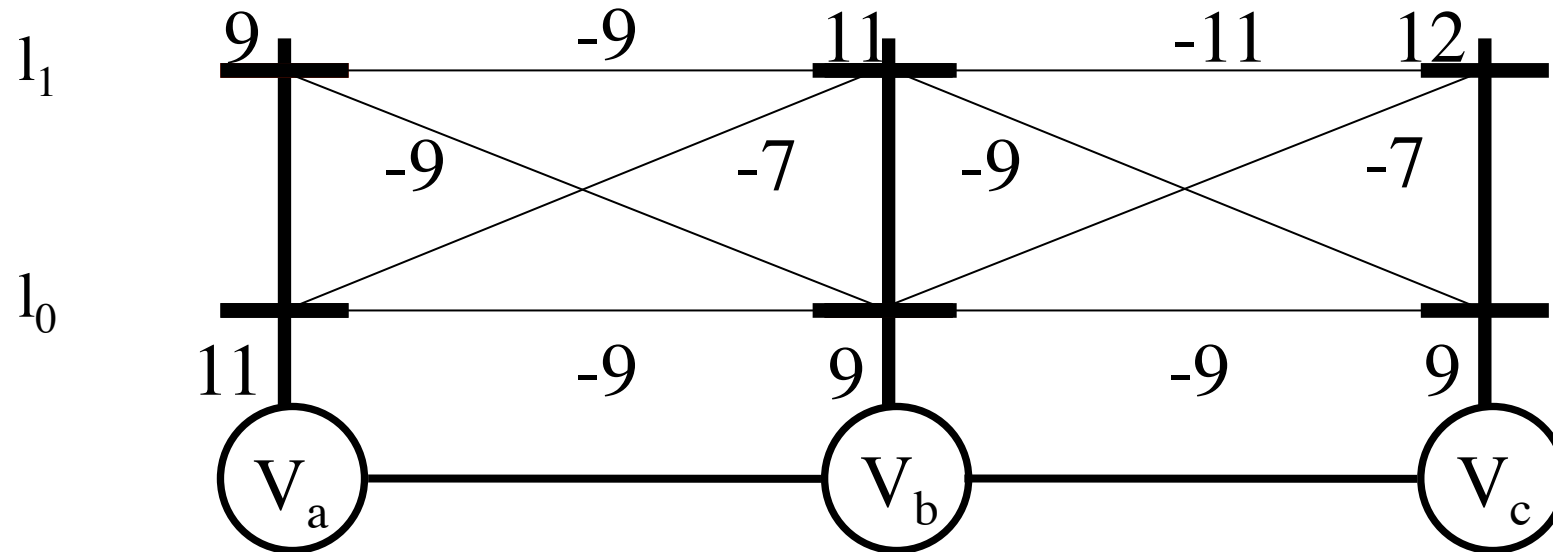
$$\theta'_{b;i} = q_{b;i}$$

Three Variables



Reparameterize the edge (b,a) as before

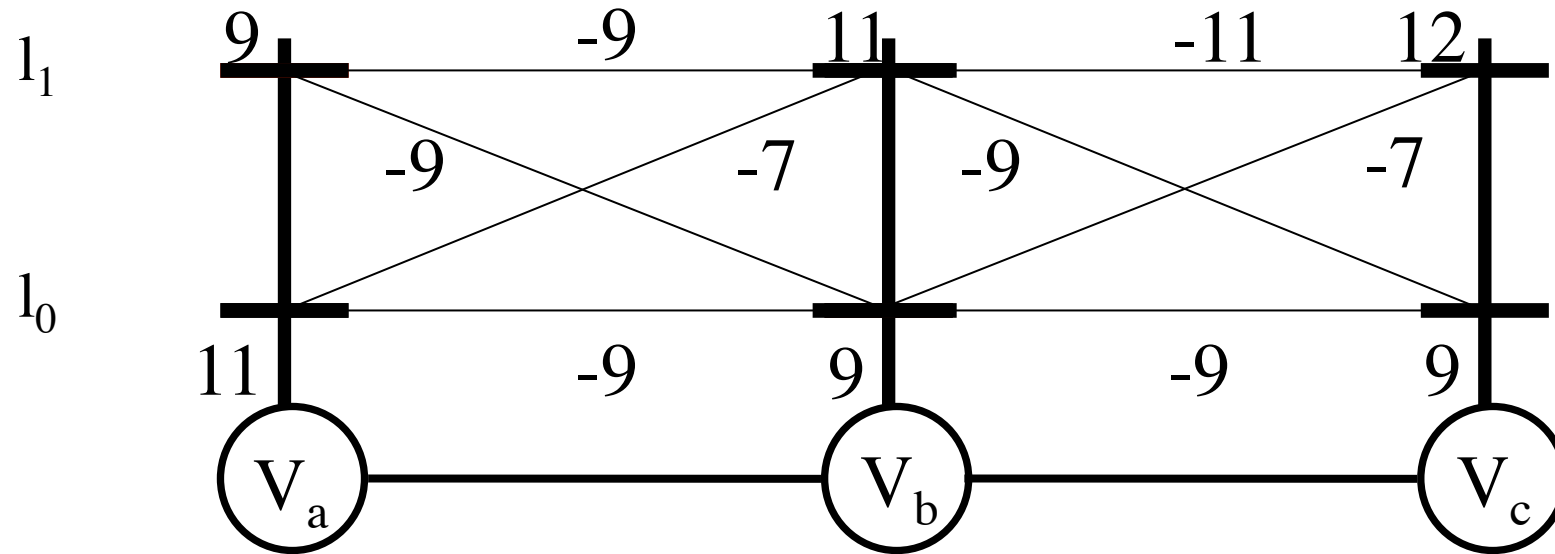
Three Variables



Reparameterize the edge (b,a) as before

$$\theta'_{a;i} = q_{a;i}$$

Three Variables



Forward Pass →

← Backward Pass

All min-marginals are computed

Chains



Reparameterize the edge (1,2)

Chains



Reparameterize the edge (2,3)

Chains



Reparameterize the edge (3,4)

Chains



Reparameterize the edge $(n-1, n)$

Min-marginals $e_n(i)$ for all labels

Belief Propagation on Chains

Start from left, go to right

Reparameterize current edge (a,b)

$$M_{ab;k} = \min_i \{ \theta_{a;i} + \theta_{ab;ik} \}$$

$$\theta'_{b;k} = \theta_{b;k} + M_{ab;k} \quad \theta'_{ab;ik} = \theta_{ab;ik} - M_{ab;k}$$

Repeat till the end of the chain

Start from right, go to left

Repeat till the end of the chain

Belief Propagation on Chains

- Generalizes to chains of any length
- A way of computing reparam constants
- Forward Pass - Start to End
 - MAP estimate
 - Min-marginals of final variable
- Backward Pass - End to start
 - All other min-marginals

Computational Complexity

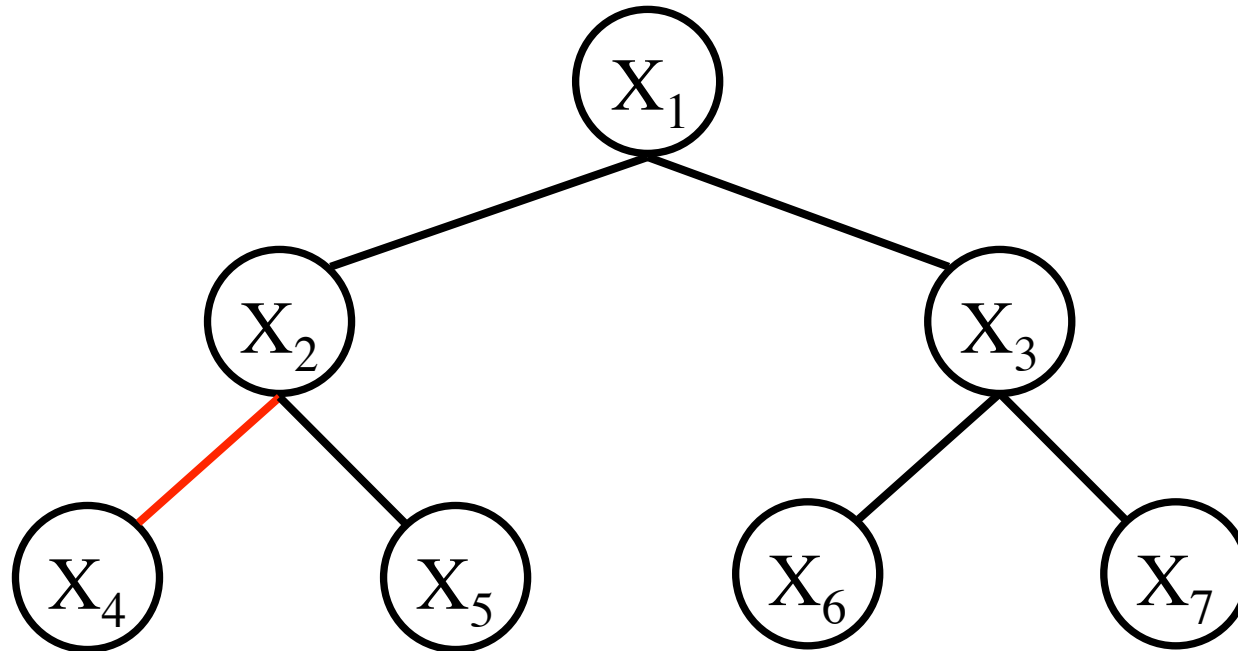
Number of reparameterization constants = $(n-1)h$

Complexity for each constant = $O(h)$

Total complexity = $O(nh^2)$

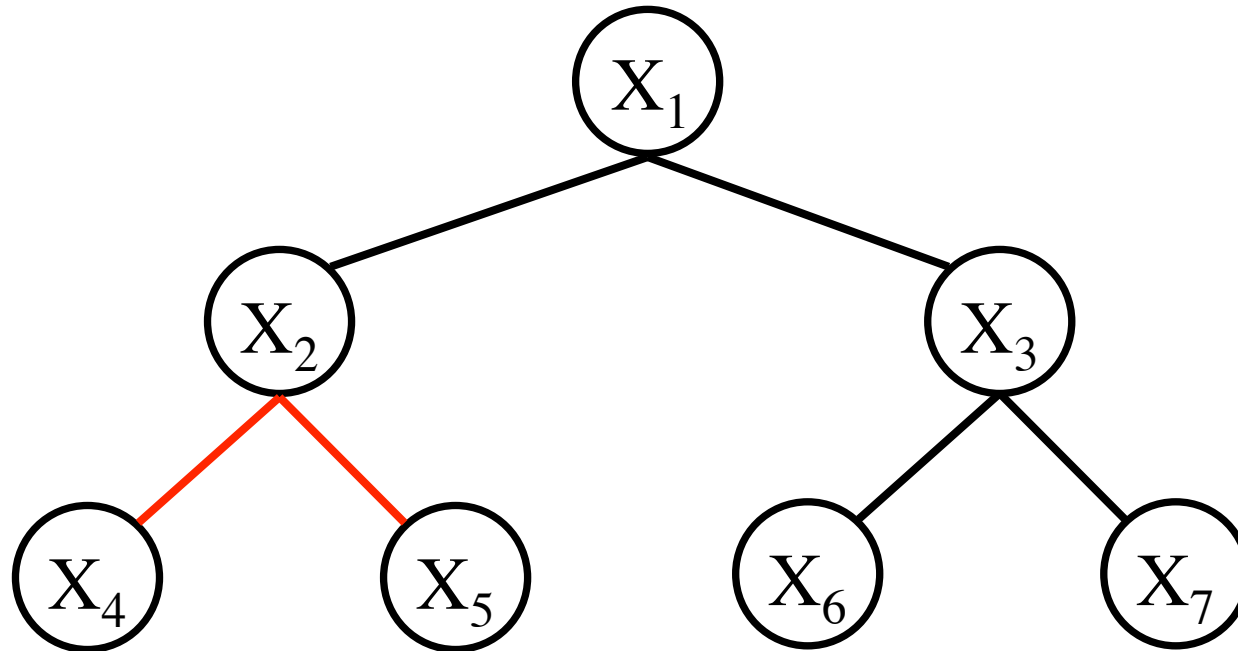
Better than brute-force $O(h^n)$

Trees



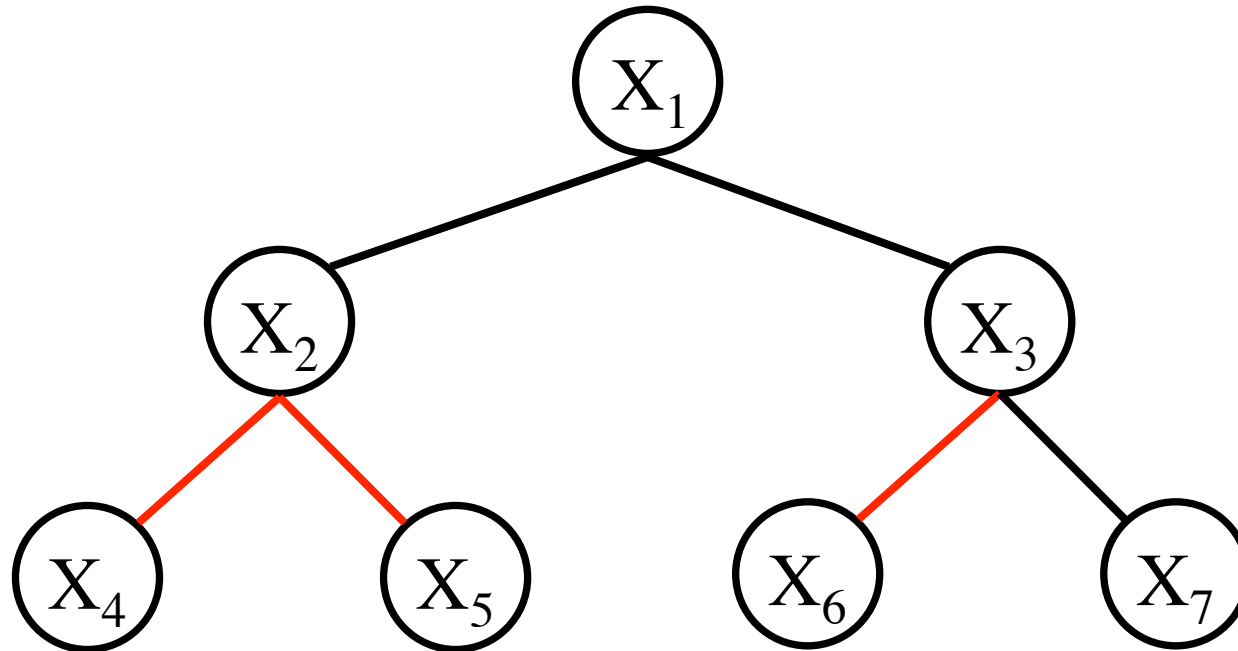
Reparameterize the edge (4,2)

Trees



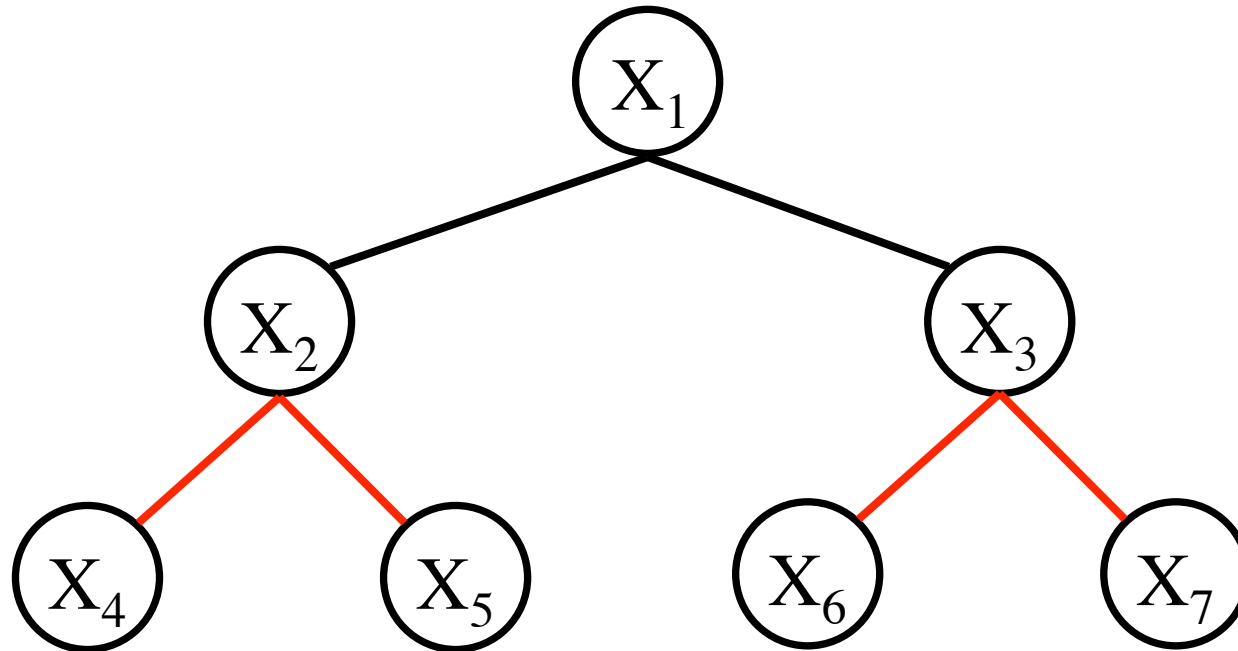
Reparameterize the edge (5,2)

Trees



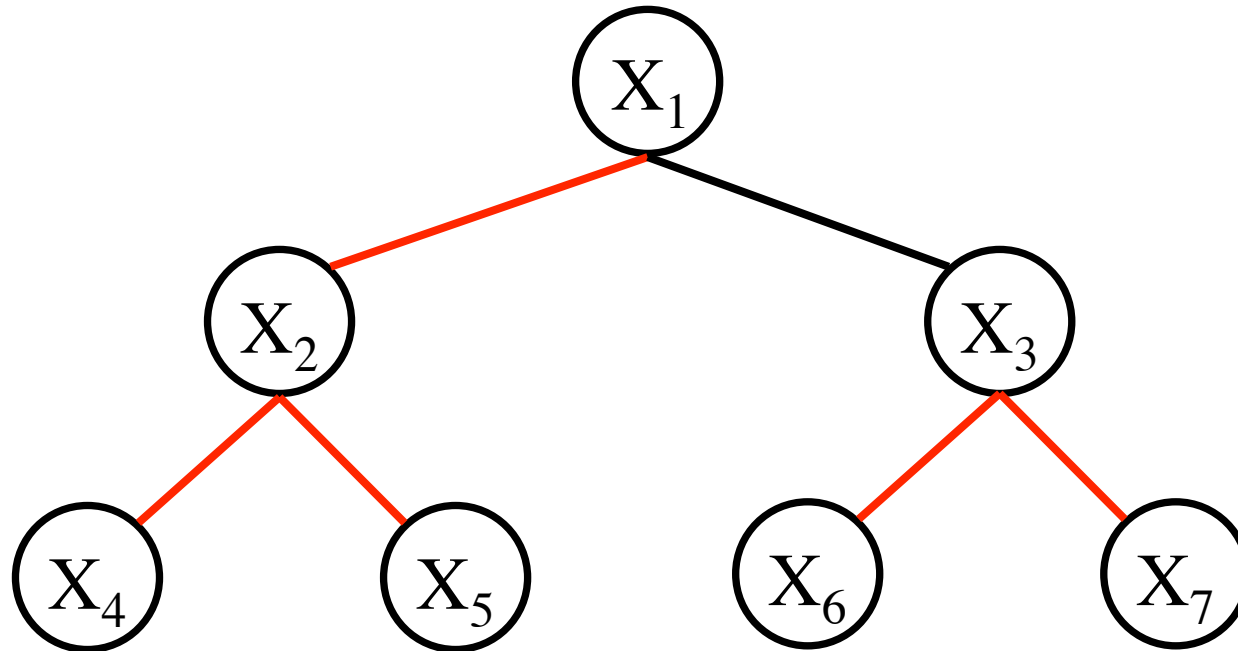
Reparameterize the edge (6,3)

Trees



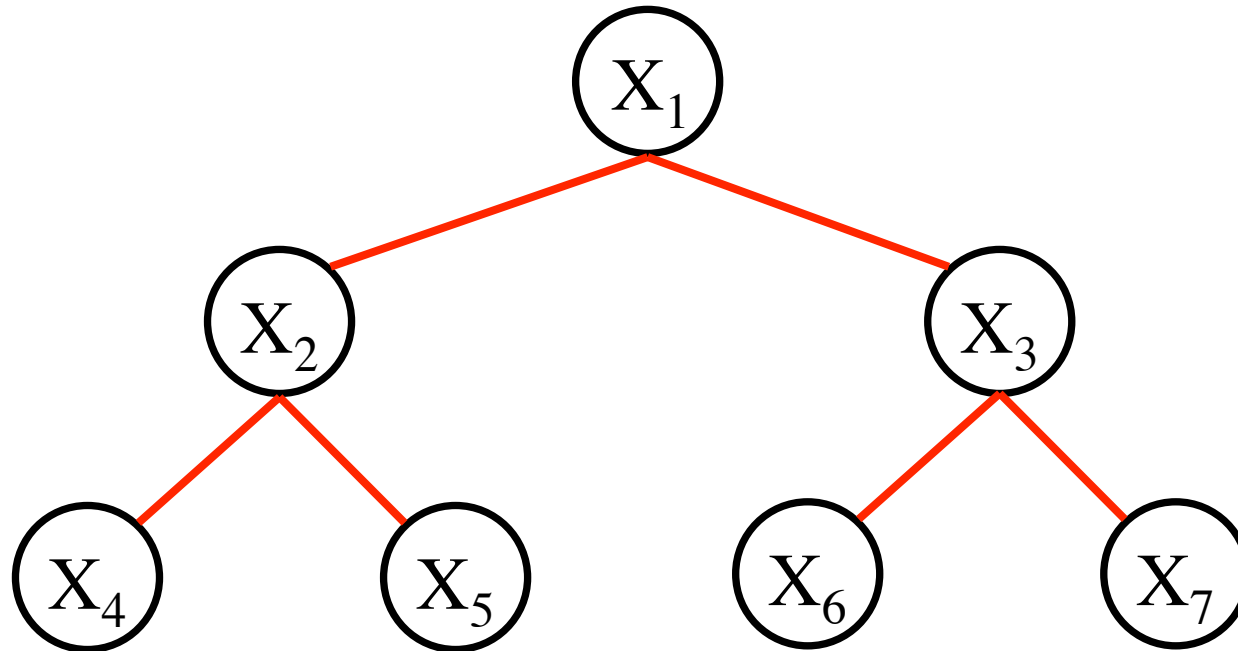
Reparameterize the edge (7,3)

Trees



Reparameterize the edge (2,1)

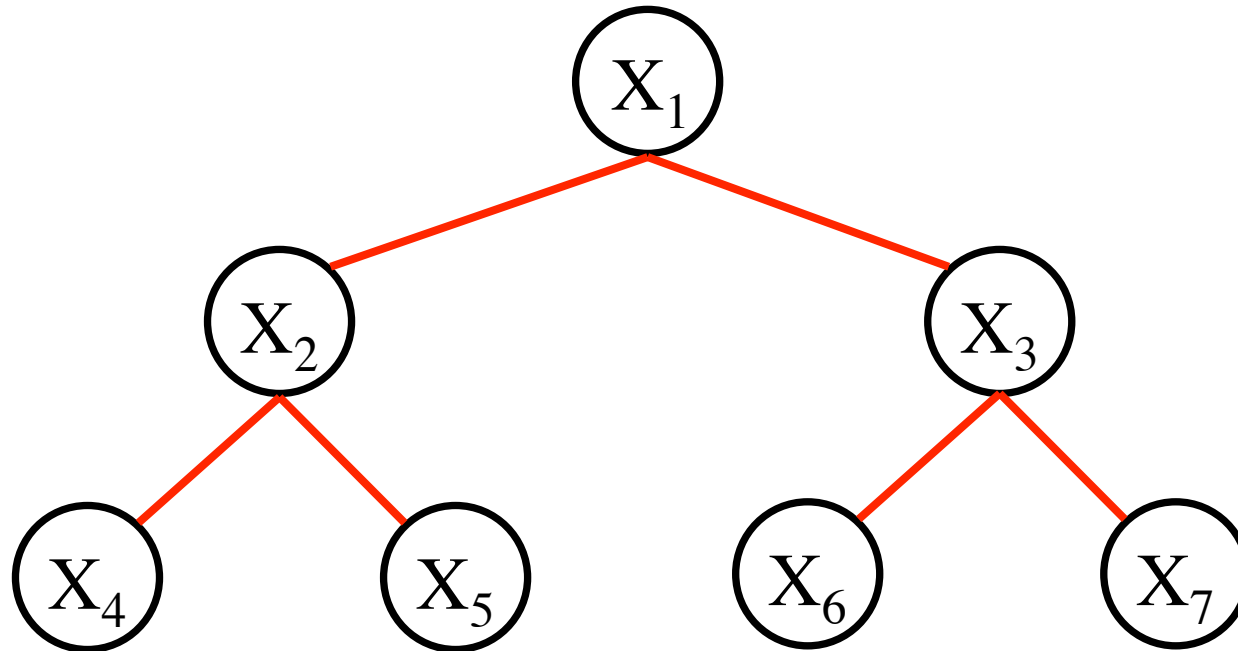
Trees



Reparameterize the edge $(3,1)$

Min-marginals $e_1(i)$ for all labels

Trees

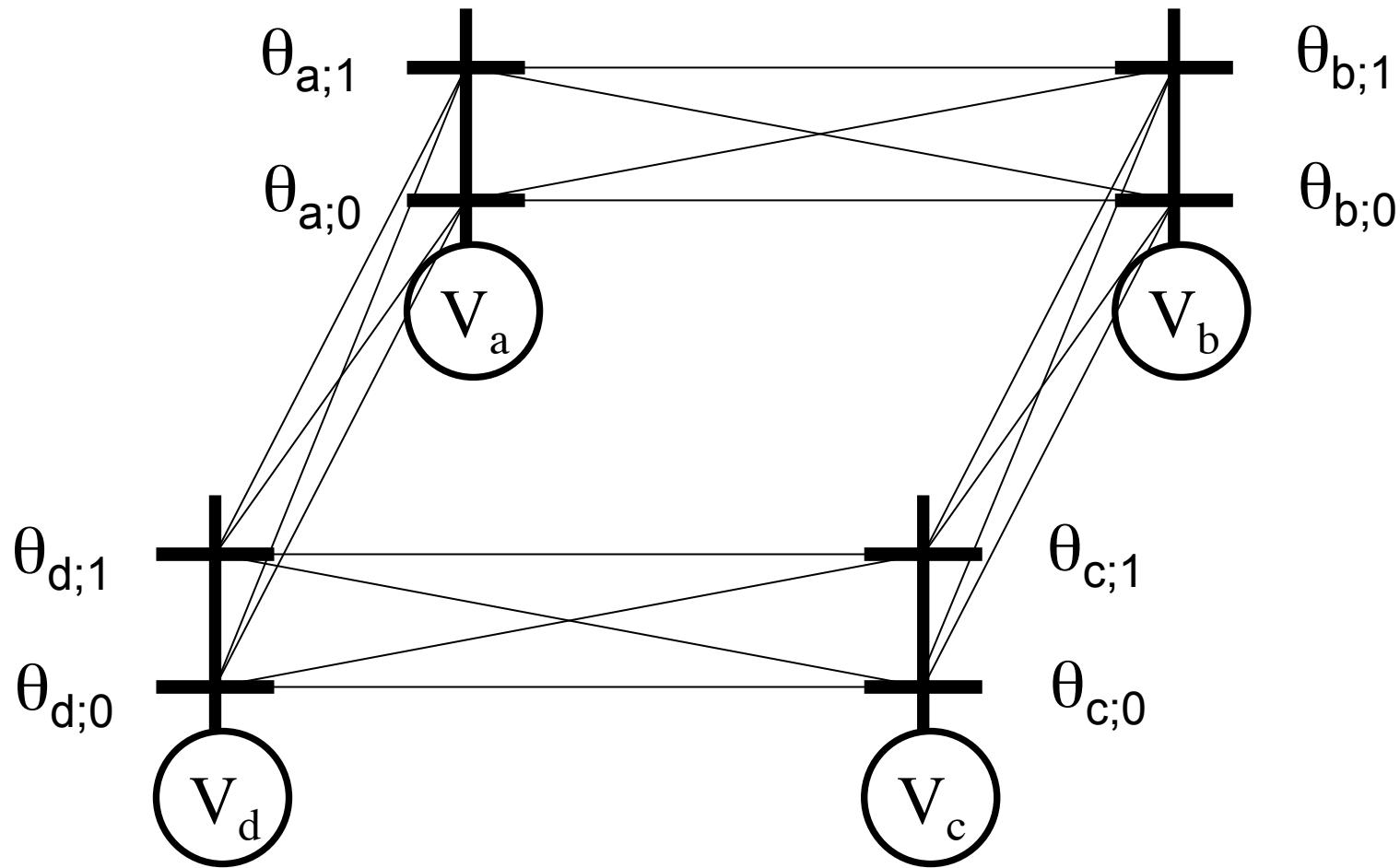


Start from leaves and move towards root

Pick the minimum of min-marginals

Backtrack to find the best labeling \mathbf{x}

Belief Propagation on Cycles

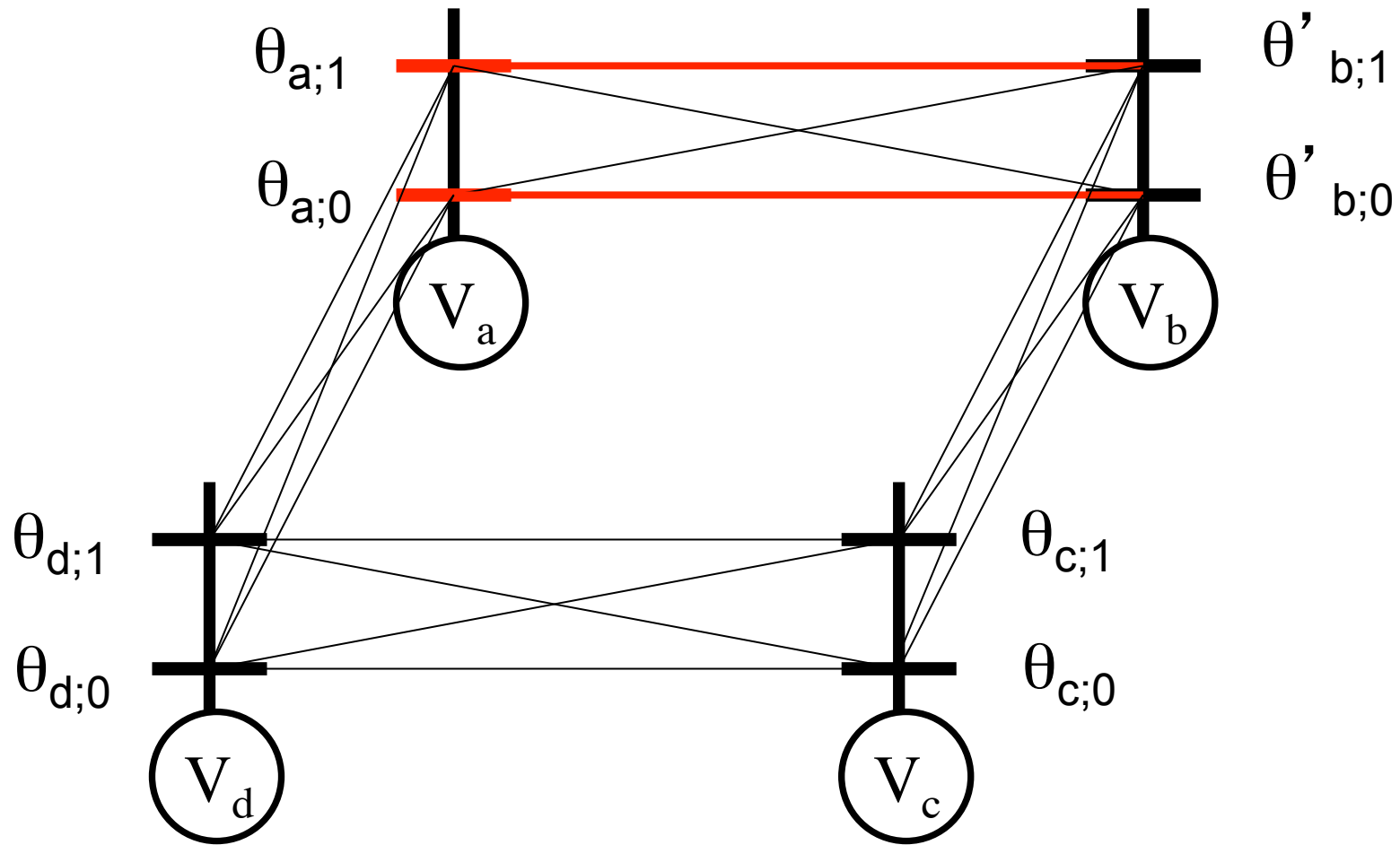


Where do we start?

Arbitrarily

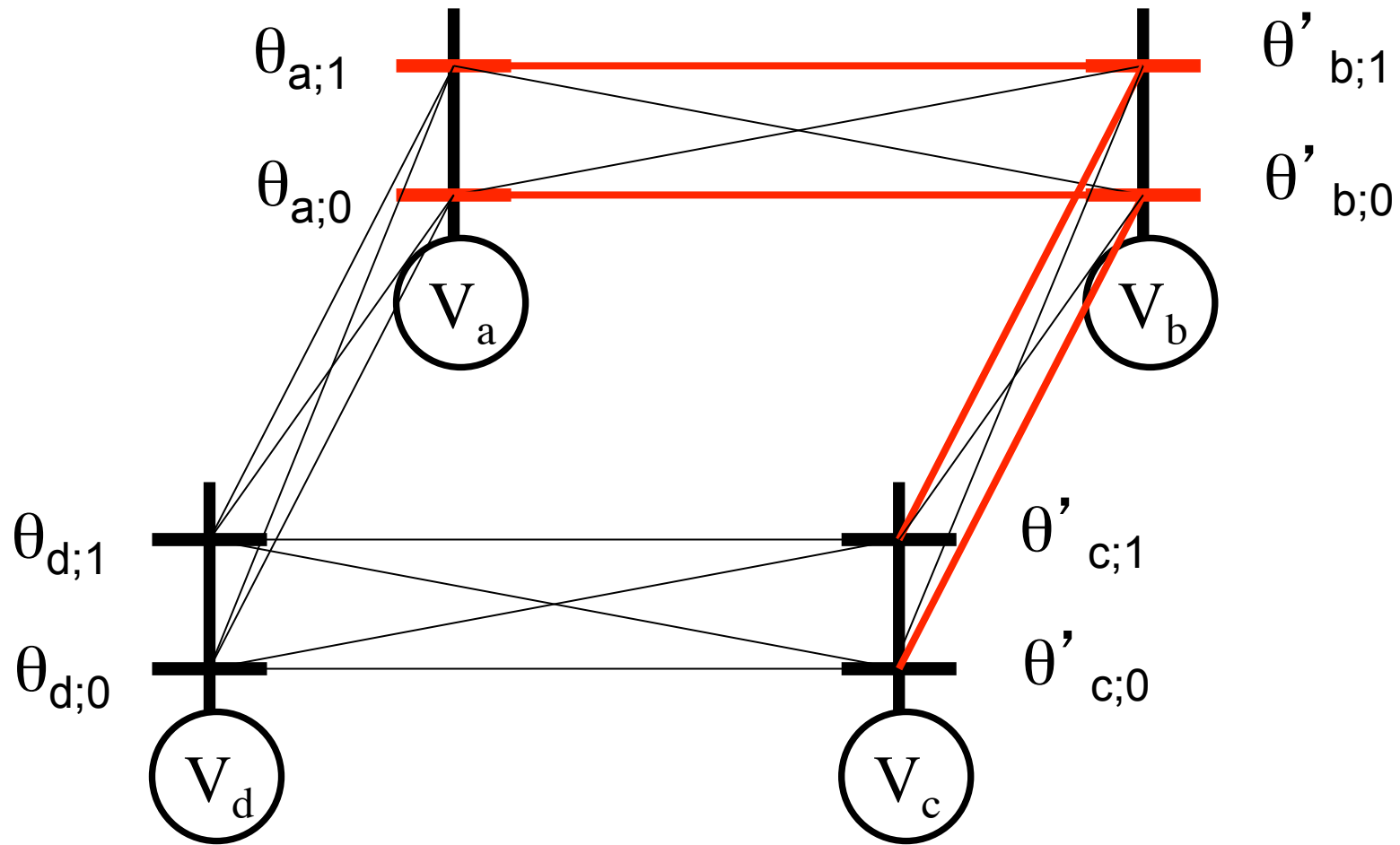
Reparameterize (a,b)

Belief Propagation on Cycles



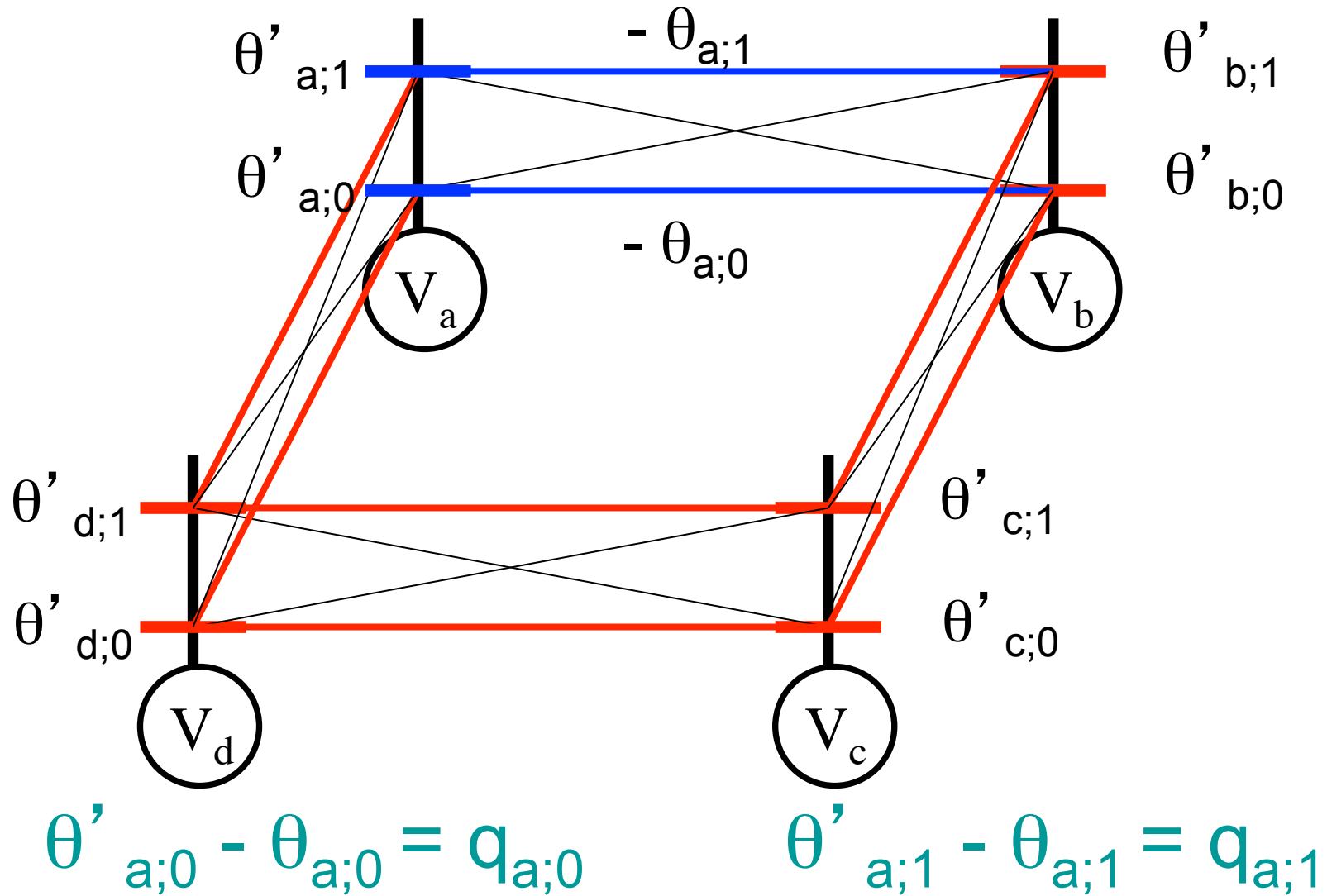
Potentials along the red path add up to 0

Belief Propagation on Cycles



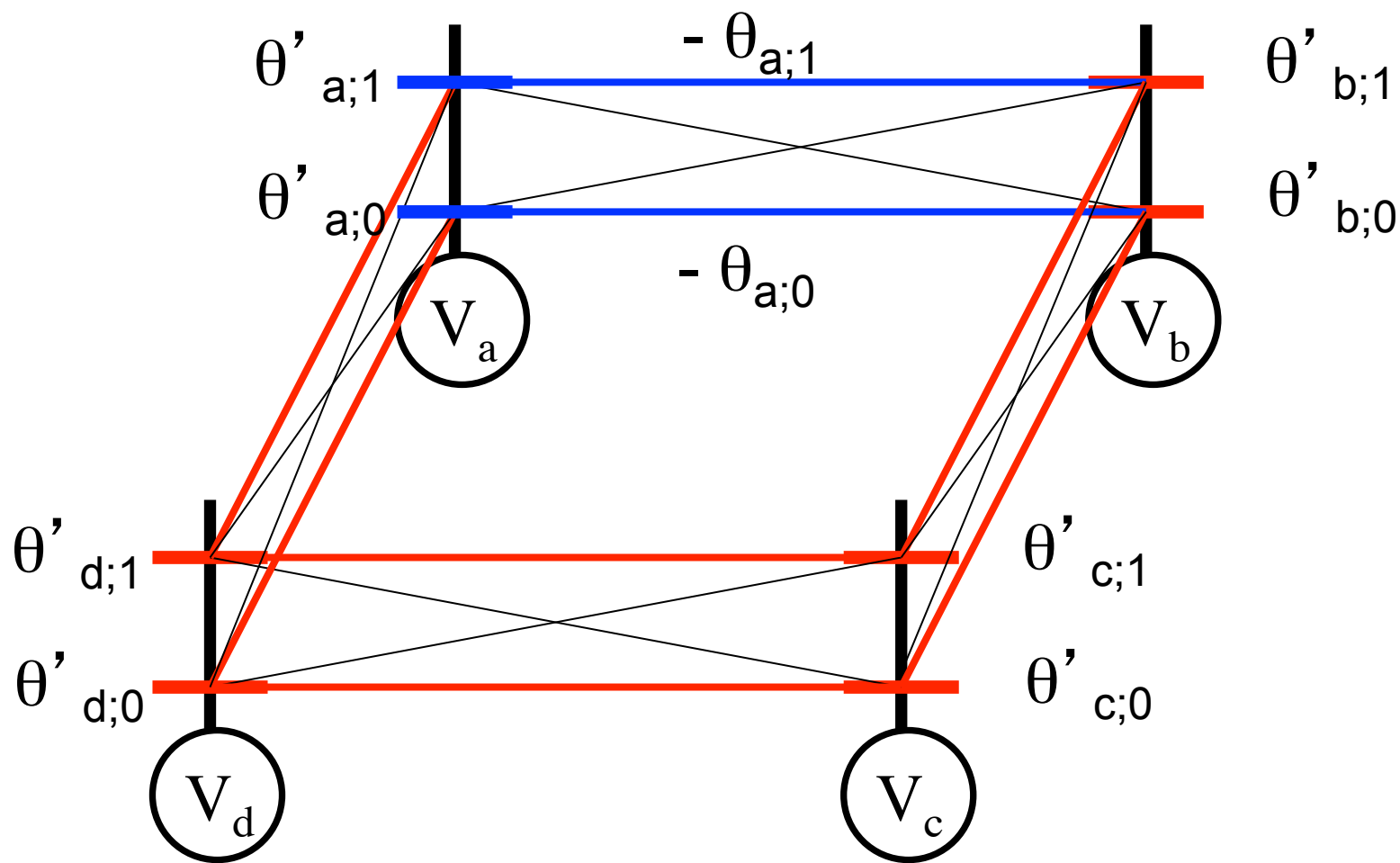
Potentials along the red path add up to 0

Belief Propagation on Cycles



Potentials along the red path add up to 0

Belief Propagation on Cycles

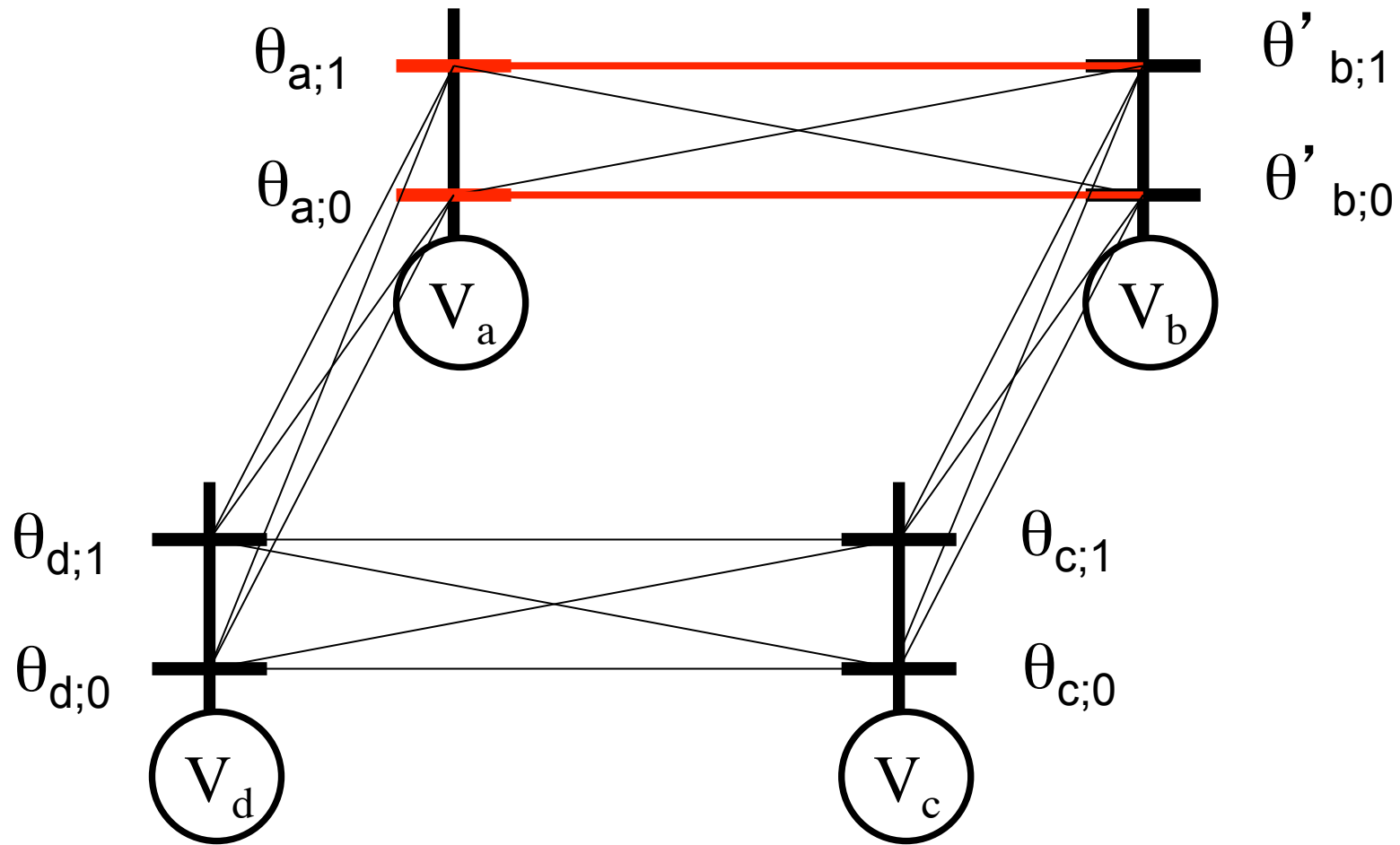


$$\theta'_{a;0} - \theta_{a;0} = q_{a;0}$$

$$\theta'_{a;1} - \theta_{a;1} = q_{a;1}$$

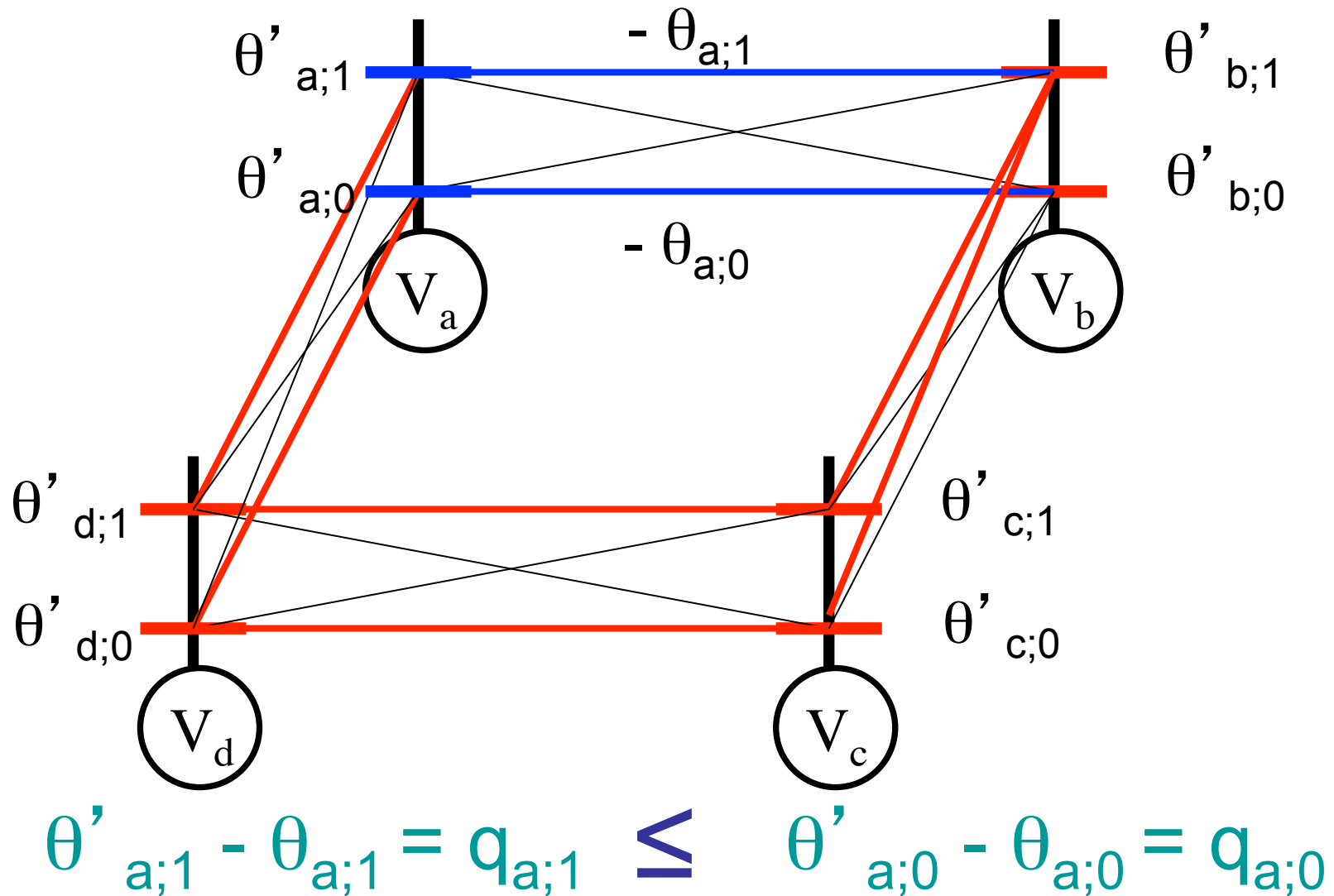
Pick minimum min-marginal. Follow red path.

Belief Propagation on Cycles



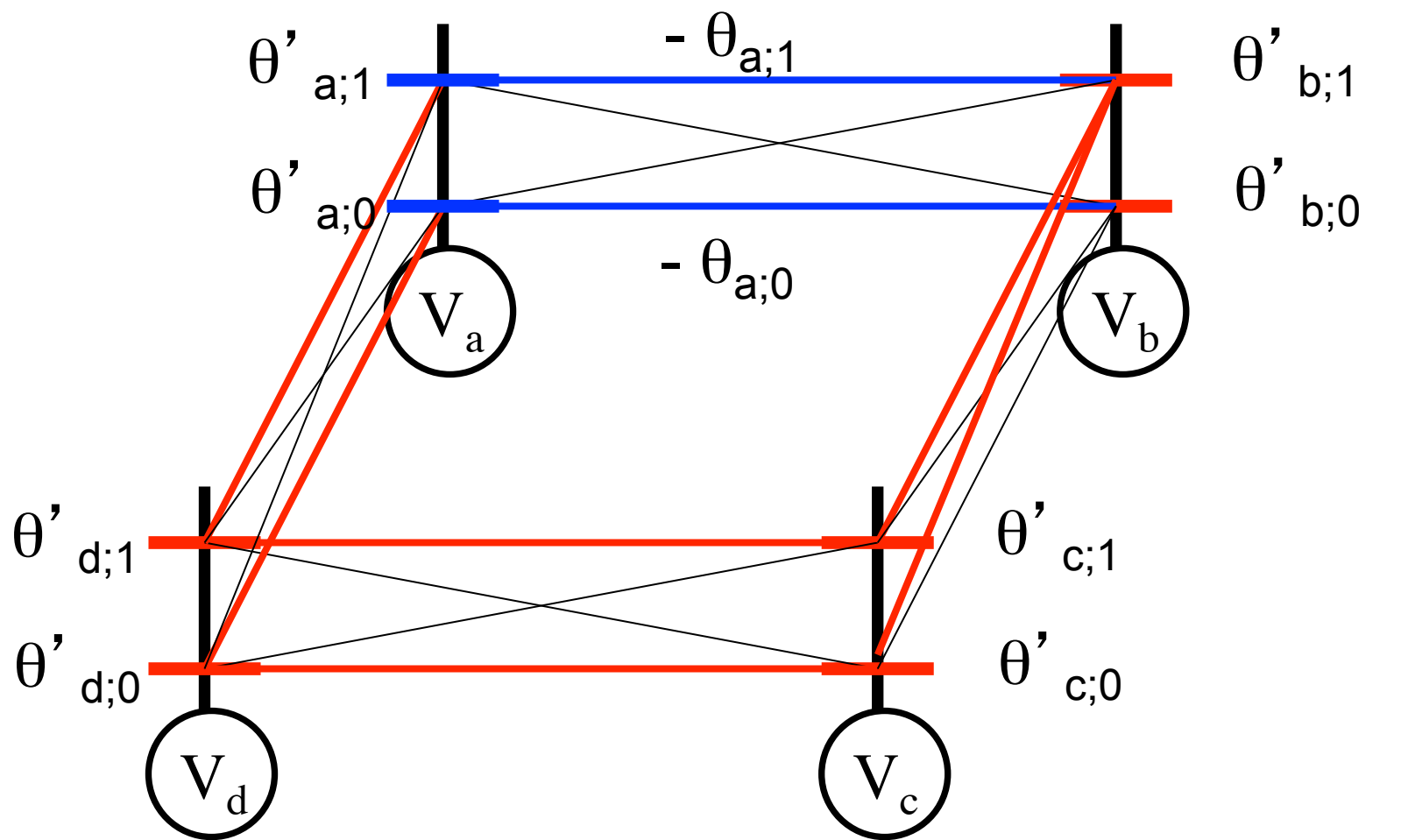
Potentials along the red path add up to 0

Belief Propagation on Cycles



Potentials along the red path add up to 0

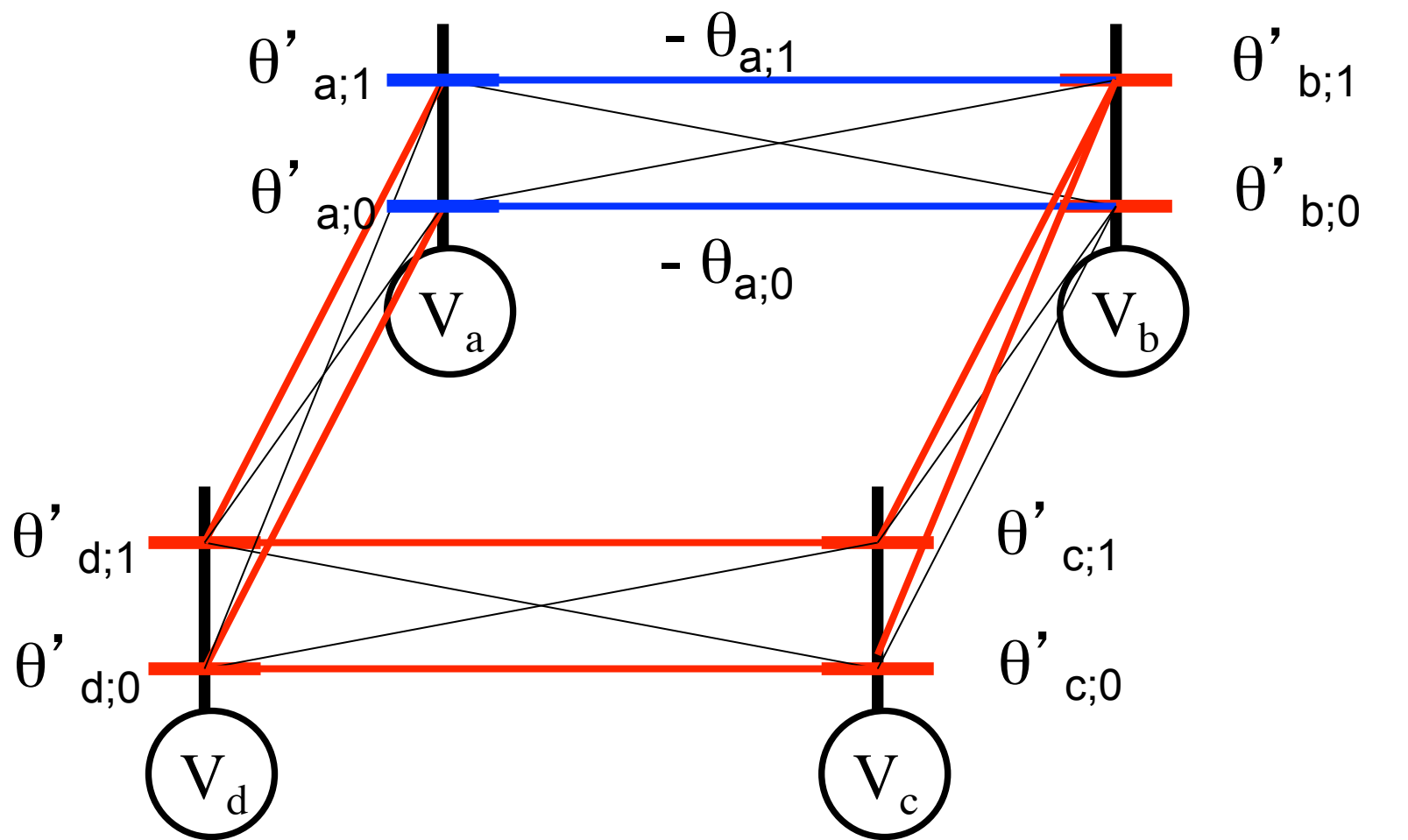
Belief Propagation on Cycles



$$\theta'_{a;1} - \theta_{a;1} = q_{a;1} \leq \theta'_{a;0} - \theta_{a;0} = q_{a;0}$$

Problem Solved

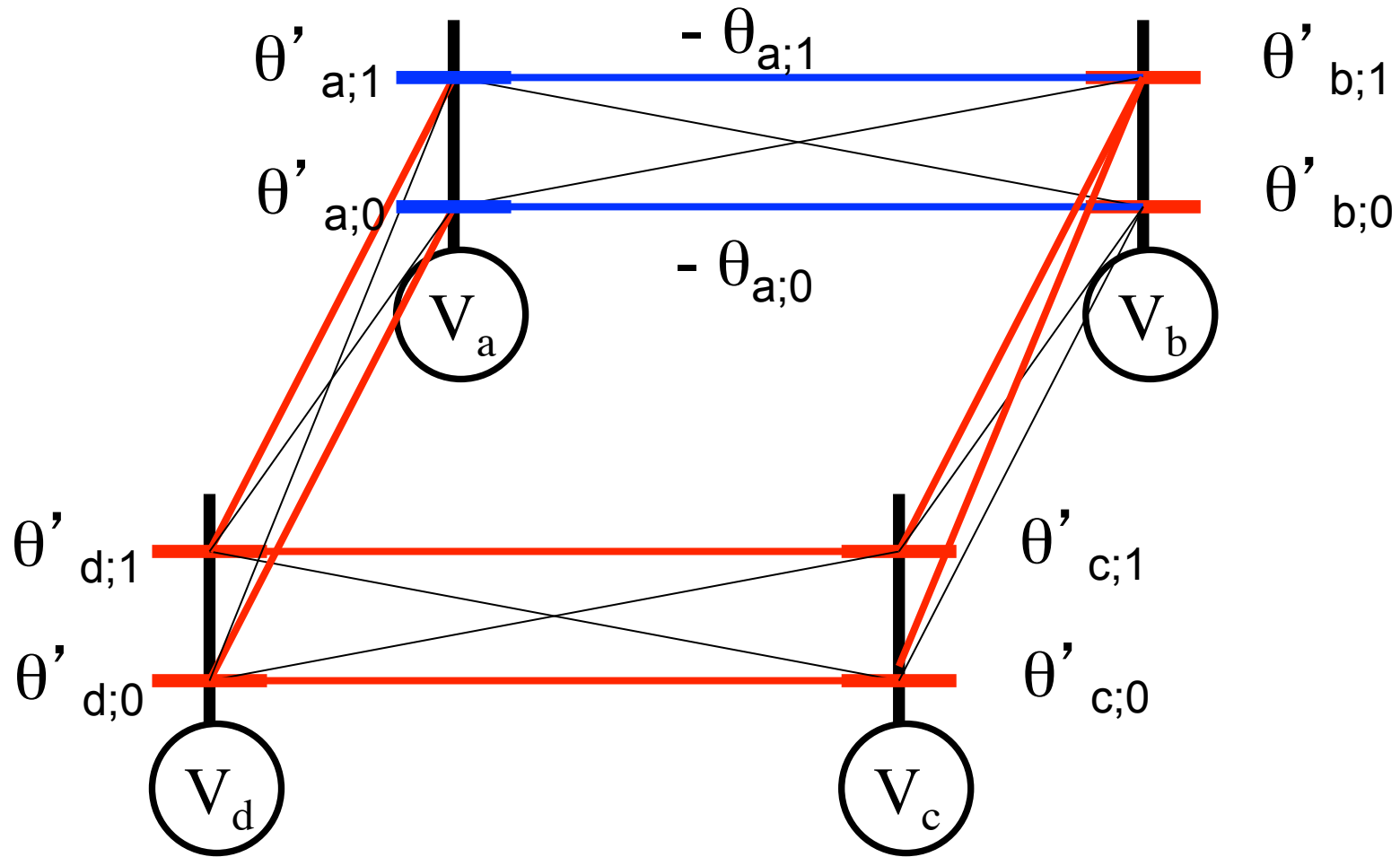
Belief Propagation on Cycles



$$\theta'_{a;1} - \theta_{a;1} = q_{a;1} \geq \theta'_{a;0} - \theta_{a;0} = q_{a;0}$$

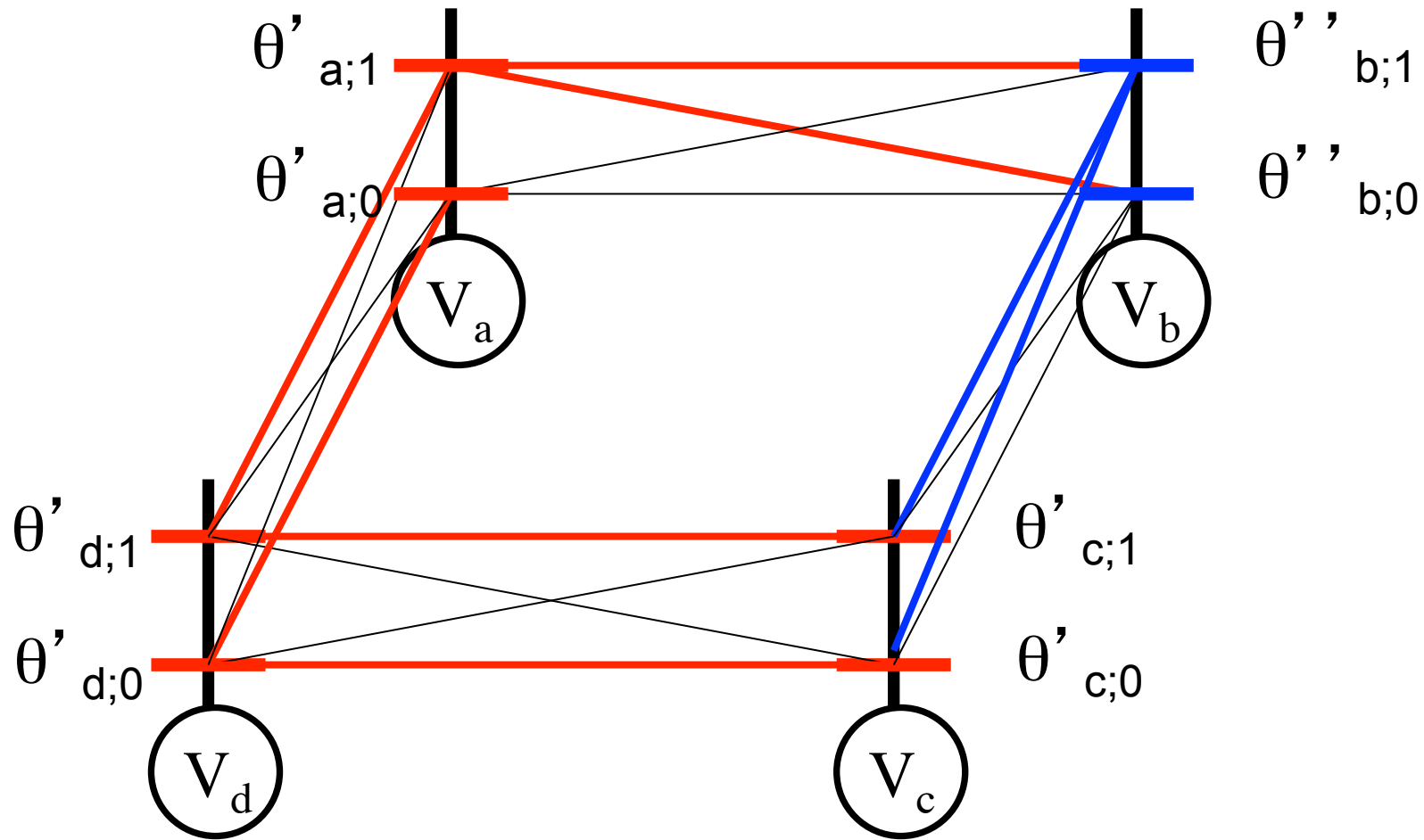
Problem Not Solved

Belief Propagation on Cycles



Reparameterize (a,b) again

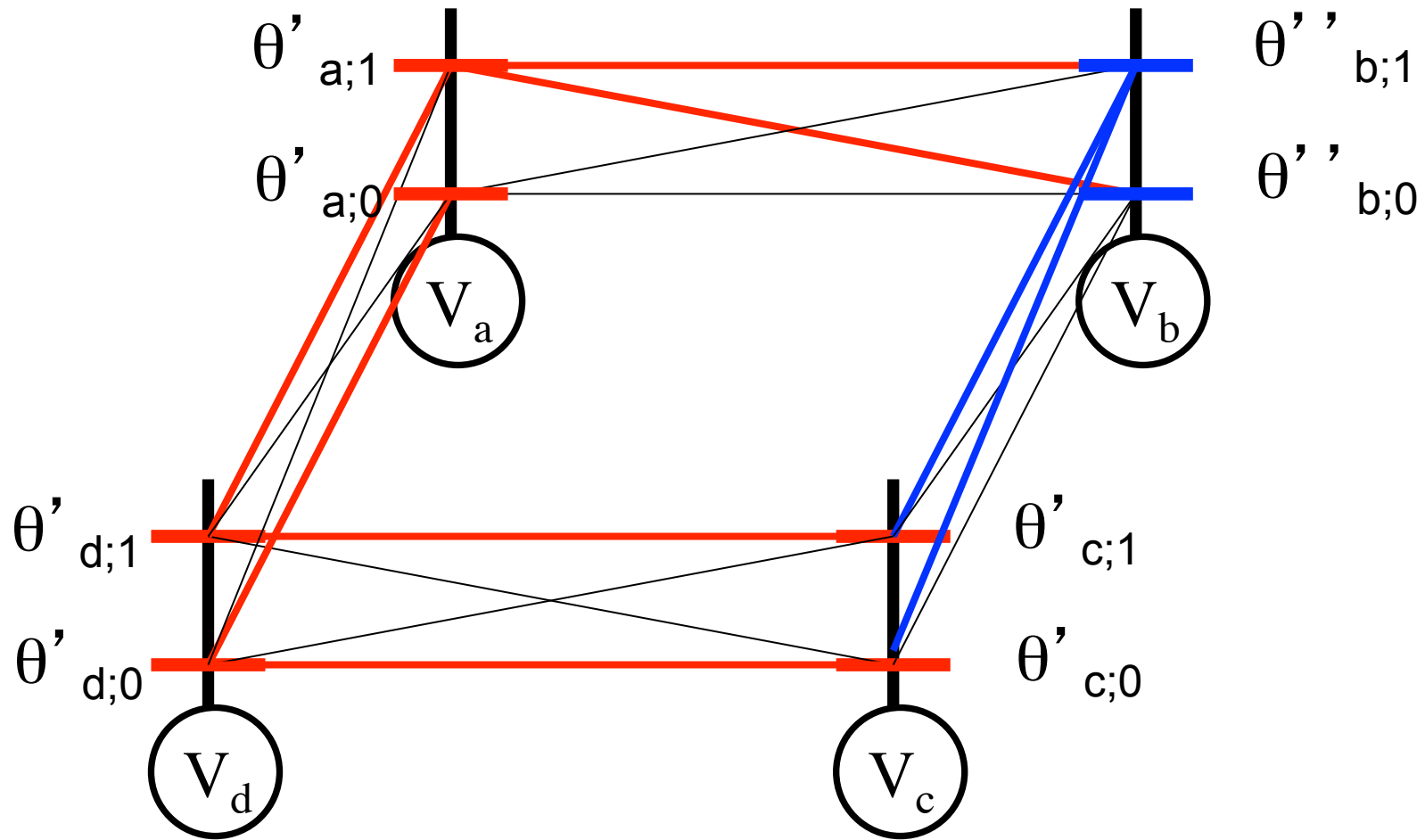
Belief Propagation on Cycles



Reparameterize (a,b) again

But doesn't this overcount some potentials?

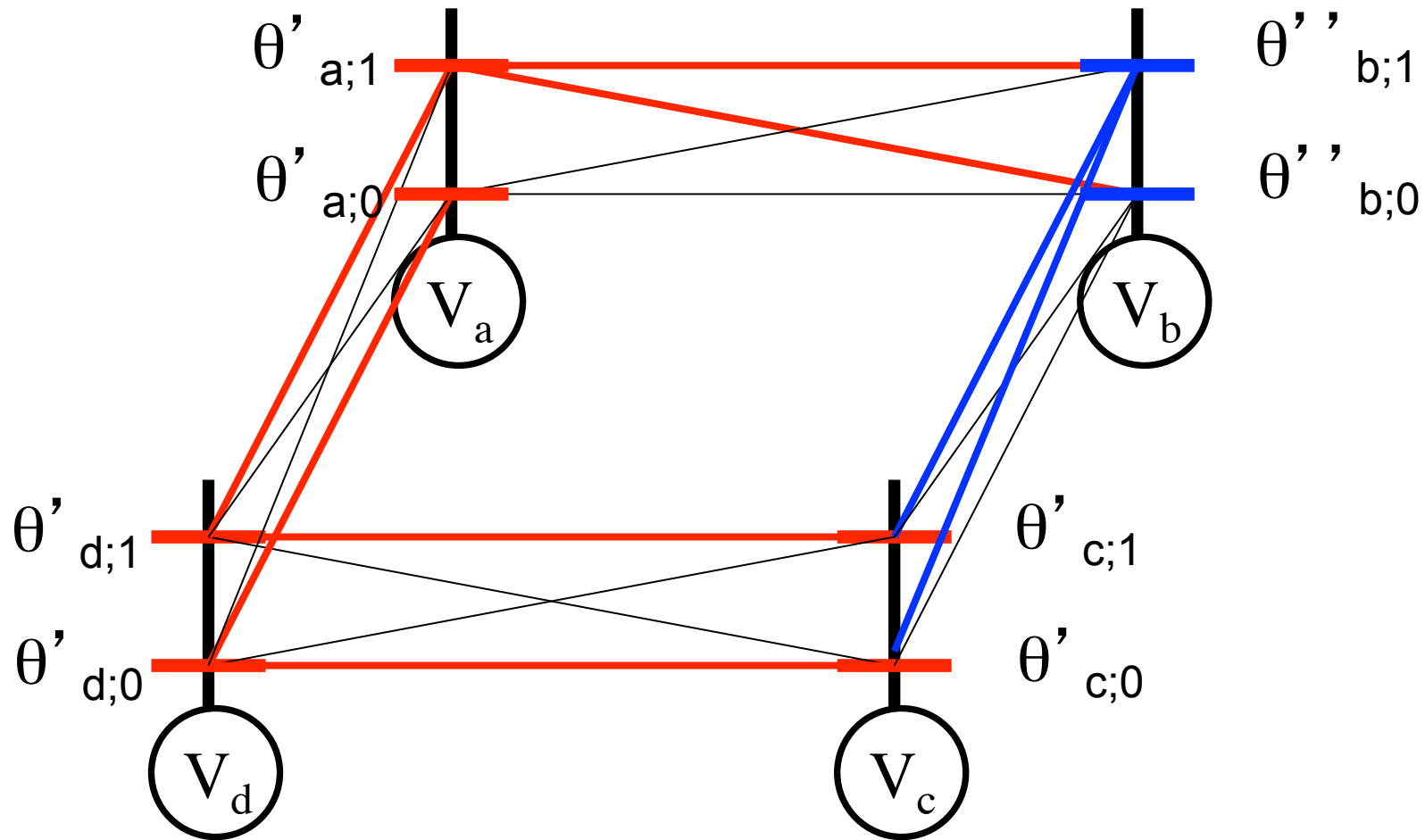
Belief Propagation on Cycles



Reparameterize (a,b) again

Yes. But we will do it anyway

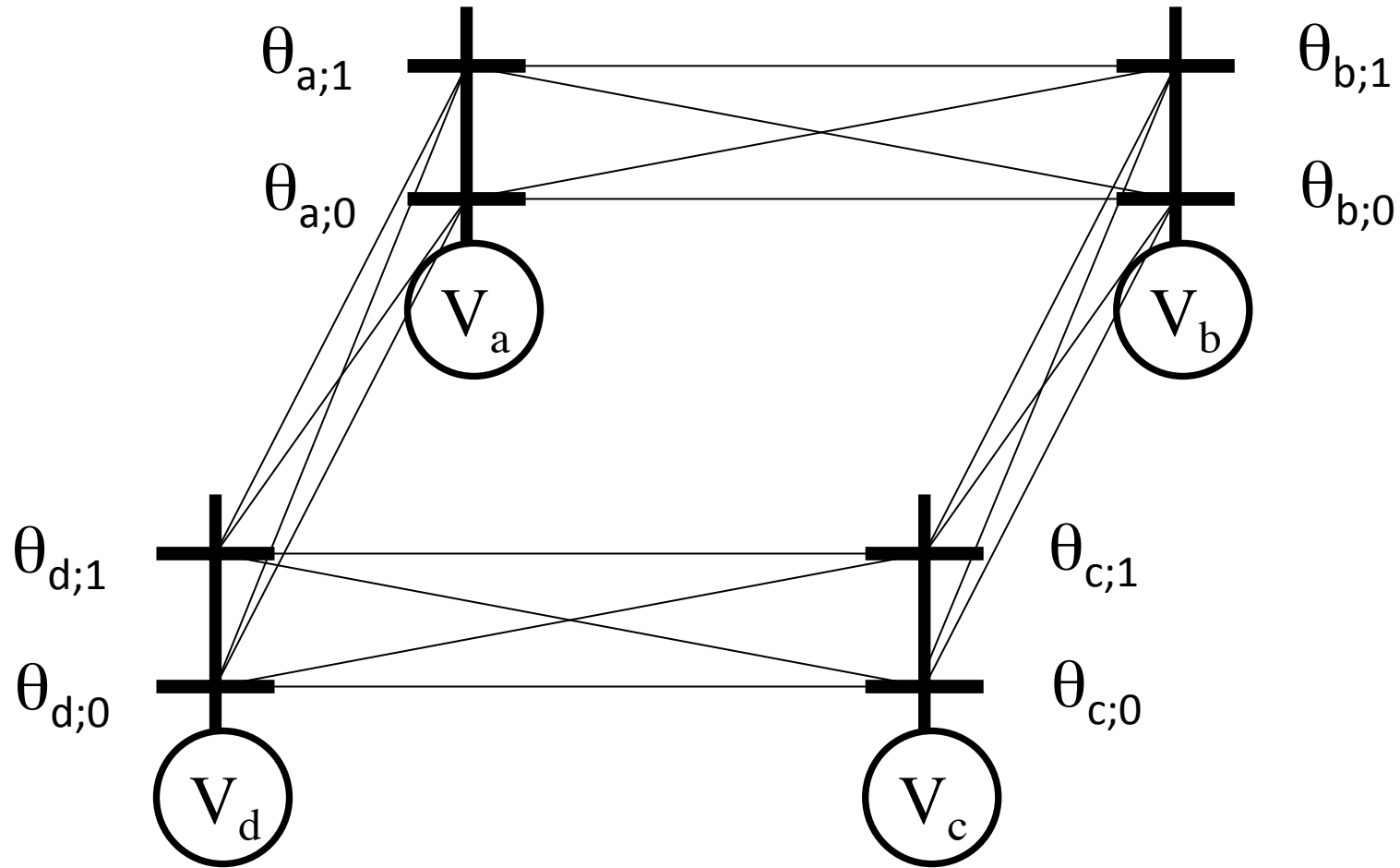
Belief Propagation on Cycles



Keep reparameterizing edges in some order

Hope for convergence and a good solution

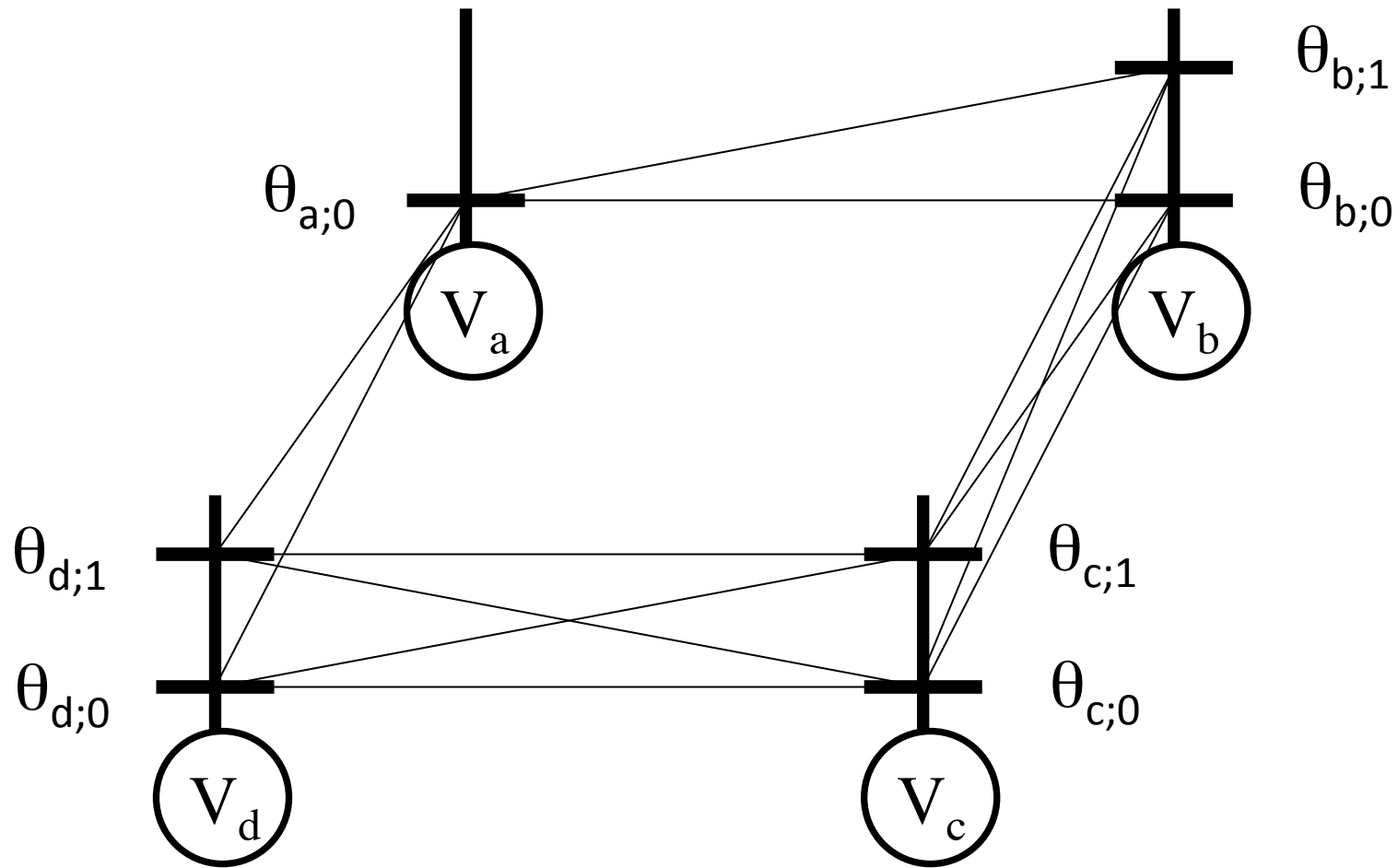
Belief Propagation on Cycles



Any suggestions?

Fix V_a to label l_0

Belief Propagation on Cycles

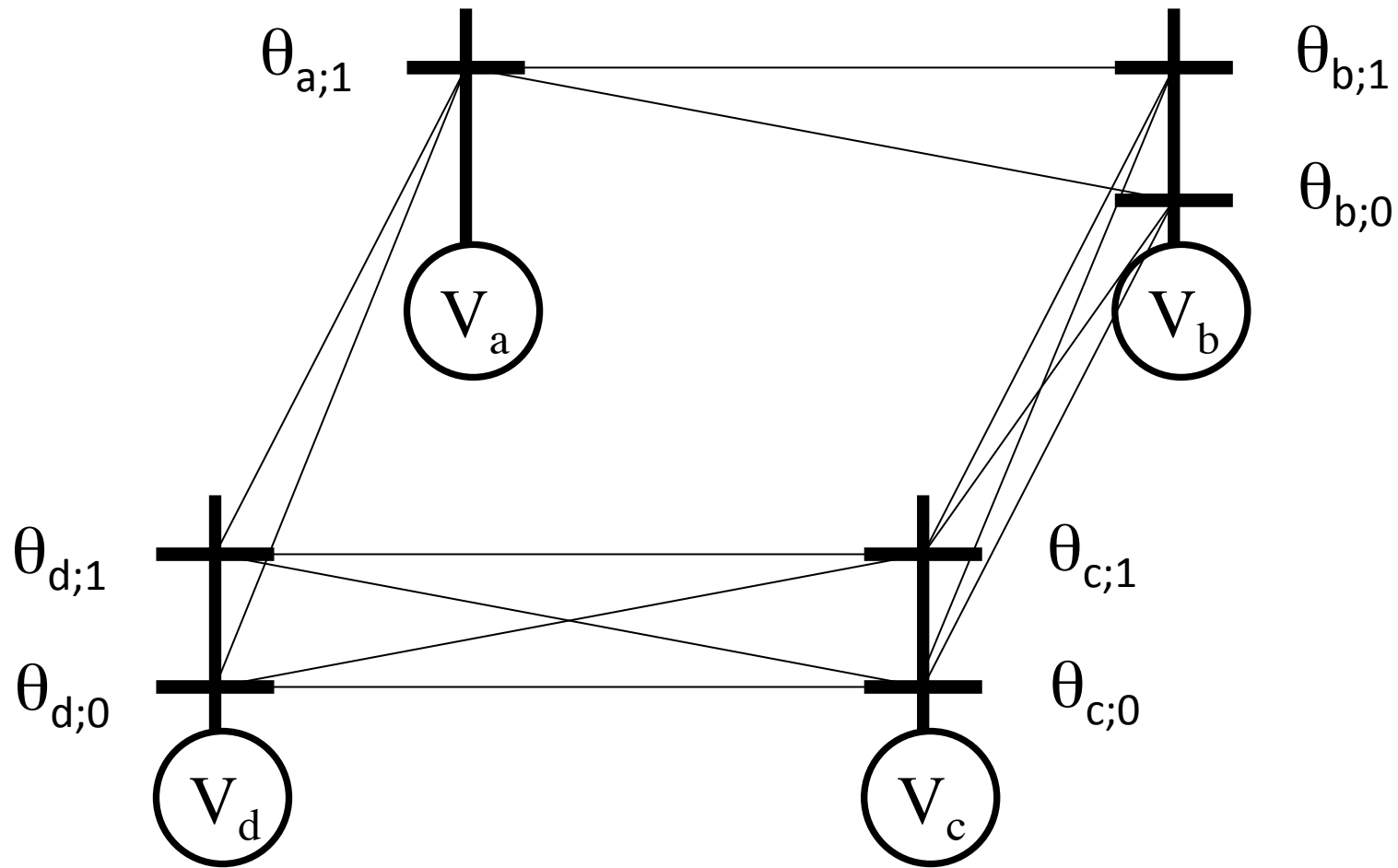


Any suggestions?

Fix V_a to label l_0

Equivalent to a tree-structured problem

Belief Propagation on Cycles

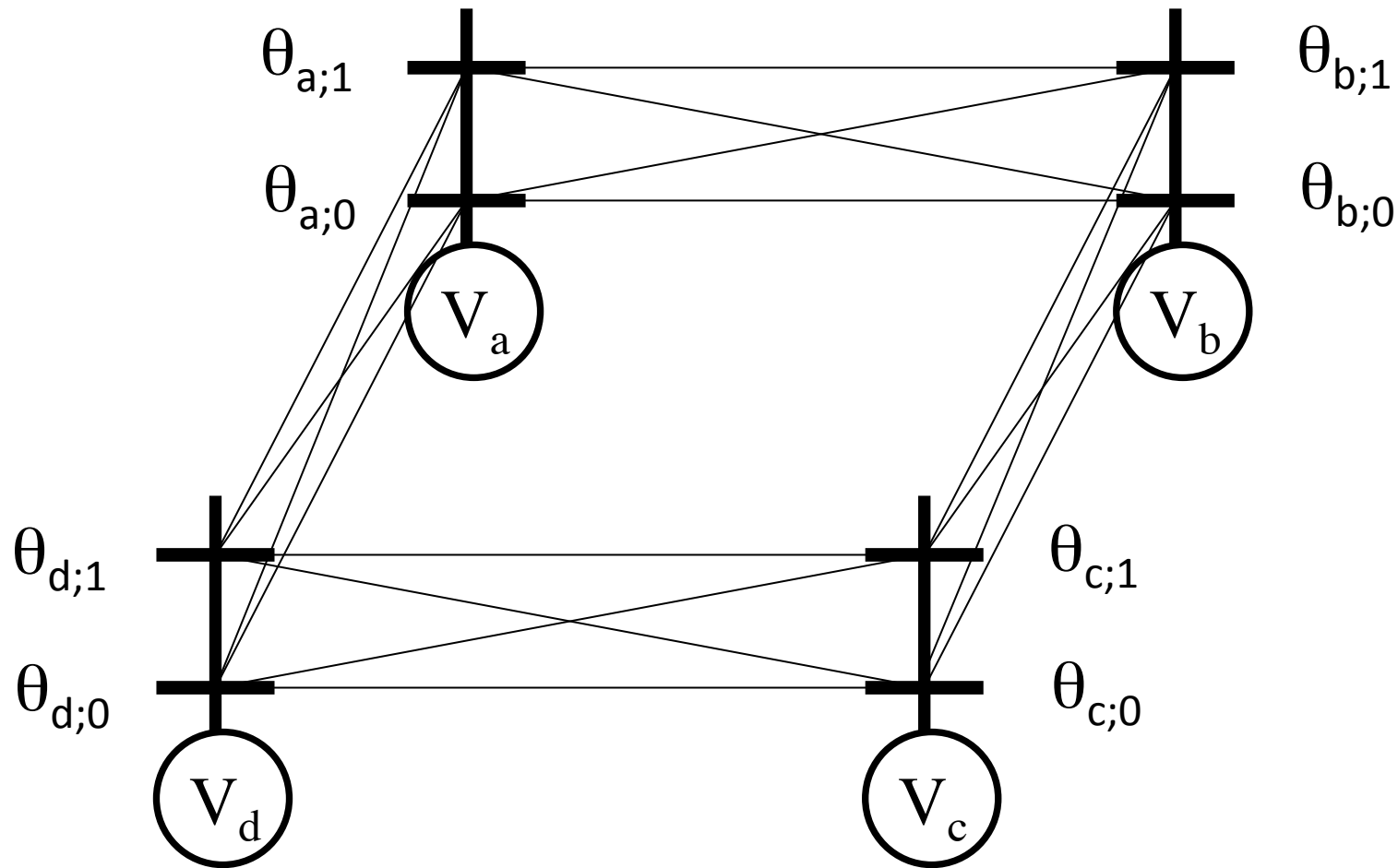


Any suggestions?

Fix V_a to label l_1

Equivalent to a tree-structured problem

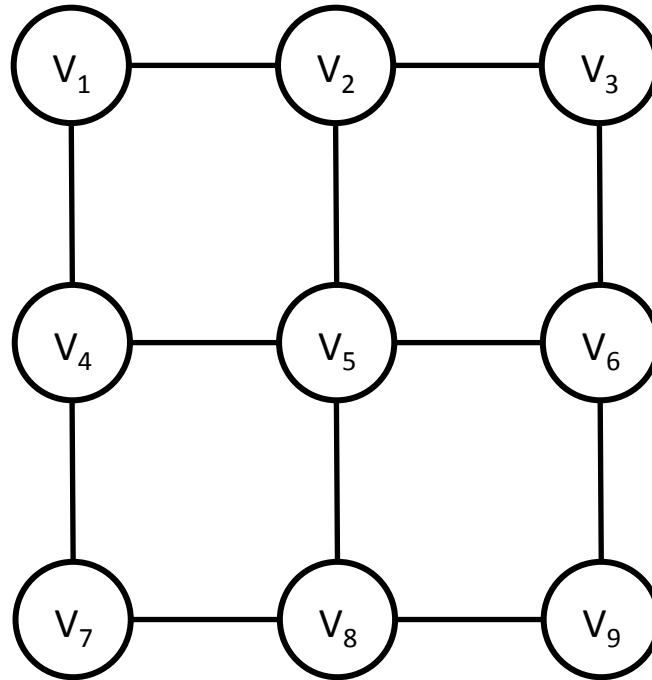
Belief Propagation on Cycles



This approach quickly becomes infeasible

Choose the minimum energy solution

Loopy Belief Propagation



Keep reparameterizing edges in some order

Hope for convergence and a good solution

Belief Propagation

- Generalizes to any arbitrary random field
- Complexity per iteration ?

$$O(|E||L|^2)$$

- Memory required ?

$$O(|E||L|)$$

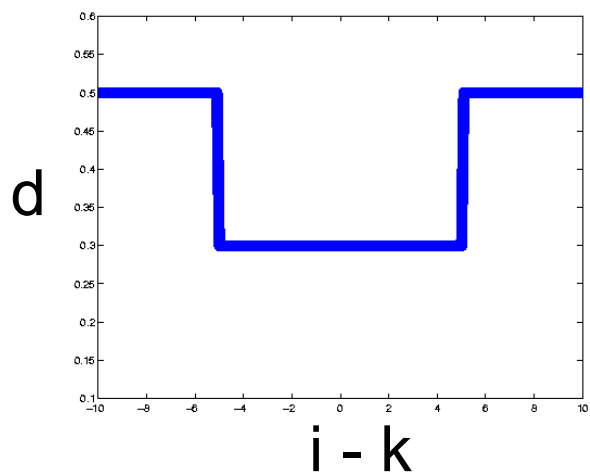
Computational Issues of BP

Complexity per iteration

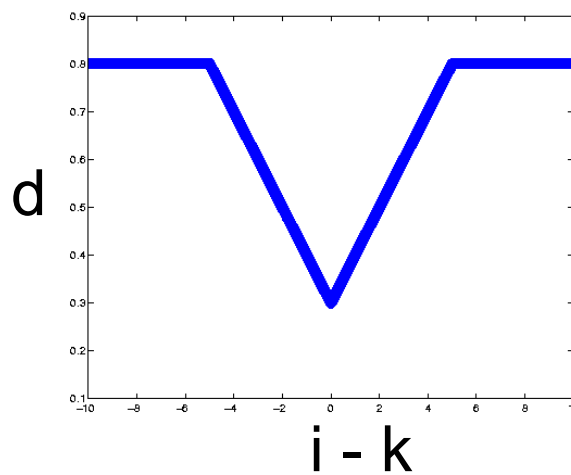
$$O(|E||L|^2)$$

Special Pairwise Potentials

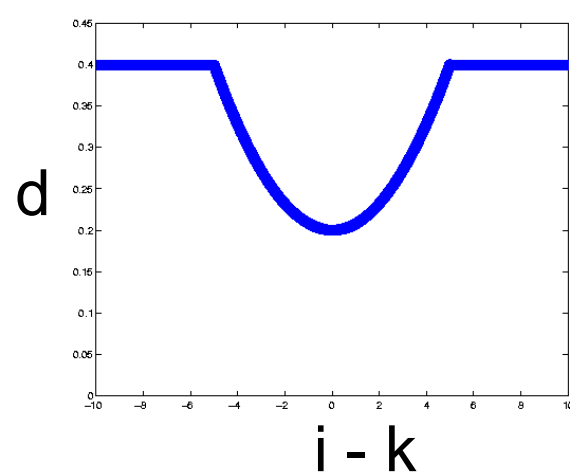
$$\theta_{ab;ik} = w_{ab}d(|i-k|)$$



Potts



Truncated Linear



Truncated Quadratic

$$O(|E||L|)$$

Felzenszwalb & Huttenlocher, 2004

Computational Issues of BP

Memory requirements

$O(|E||L|)$

Half of original BP

Kolmogorov, 2006

Some approximations exist

Yu, Lin, Super and Tan, 2007

Lasserre, Kannan and Winn, 2007

But memory still remains an issue

Computational Issues of BP

Order of reparameterization

Randomly

In some fixed order

The one that results in maximum change

Residual Belief Propagation

Elidan et al., 2006

Summary of BP

Exact for chains

Exact for trees

Approximate MAP for general cases

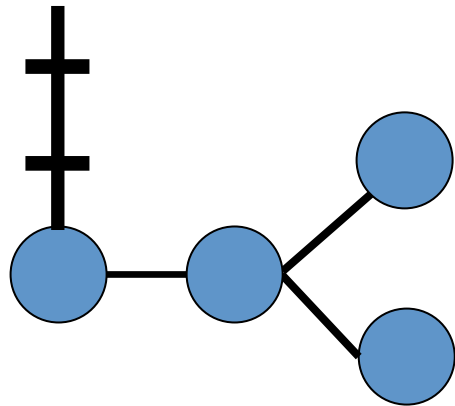
Not even convergence guaranteed

So can we do something better?

Other alternatives

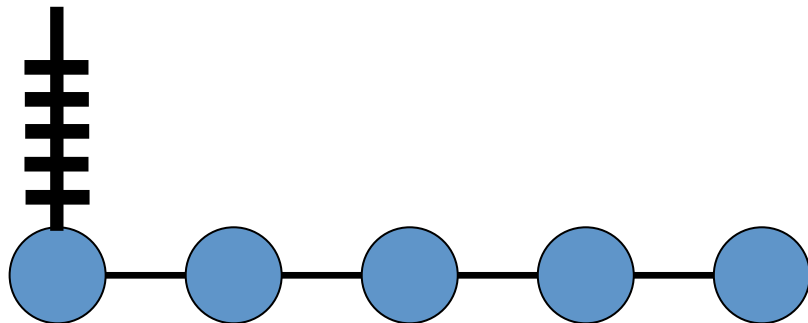
- Integer linear programming and relaxation
- TRW, Dual decomposition methods
- Extensively studied
 - Schlesinger, 1976
 - Koster et al., 1998, Chekuri et al., '01, Archer et al., '04
 - Wainwright et al., 2001, Kolmogorov, 2006
 - Globerson and Jaakkola, 2007, Komodakis et al., 2007
 - Kumar et al., 2007, Sontag et al., 2008, Werner, 2008
 - Batra et al., 2011, Werner, 2011, Zivny et al., 2014

Where do we stand ?



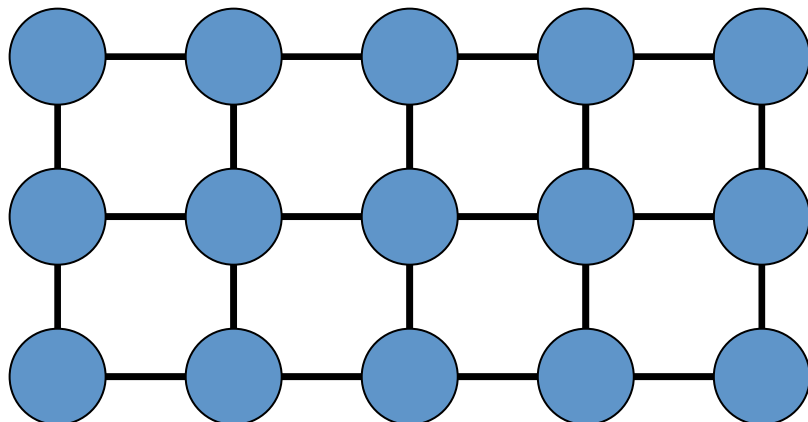
Chain/Tree, 2-label:

Use BP



Chain/Tree, multi-label:

Use BP



Grid graph:

Use TRW,
dual decomposition,
relaxation