

Advanced Machine Learning Summer 2019

Part 10 – Graphical Models IV 09.05.2019

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<http://www.vision.rwth-aachen.de>

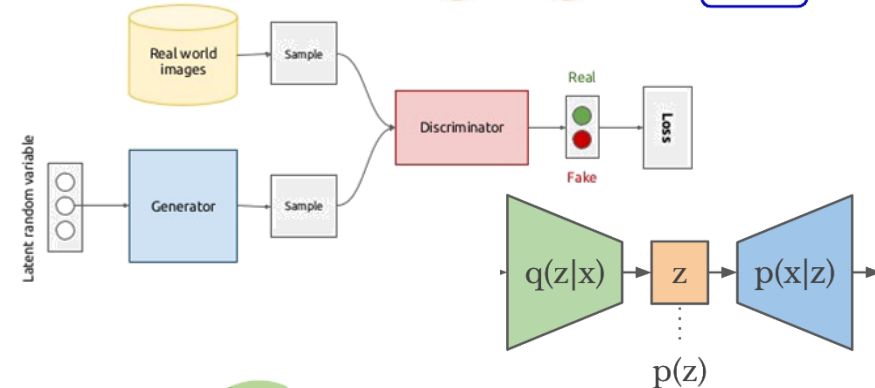
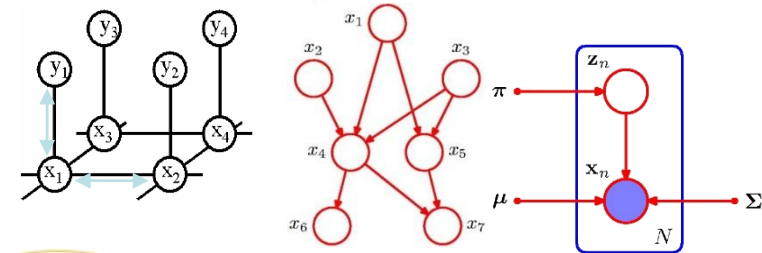
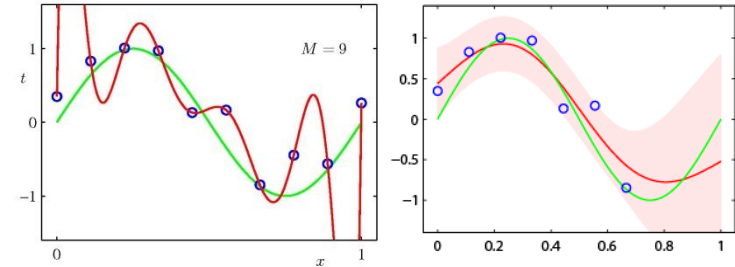


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Course Outline

- Regression Techniques
 - Linear Regression
 - Regularization (Ridge, Lasso)
 - Kernels (Kernel Ridge Regression)
- Deep Reinforcement Learning
- Probabilistic Graphical Models
 - Bayesian Networks
 - Markov Random Fields
 - Inference (exact & approximate)
- Deep Generative Models
 - Generative Adversarial Networks
 - Variational Autoencoders

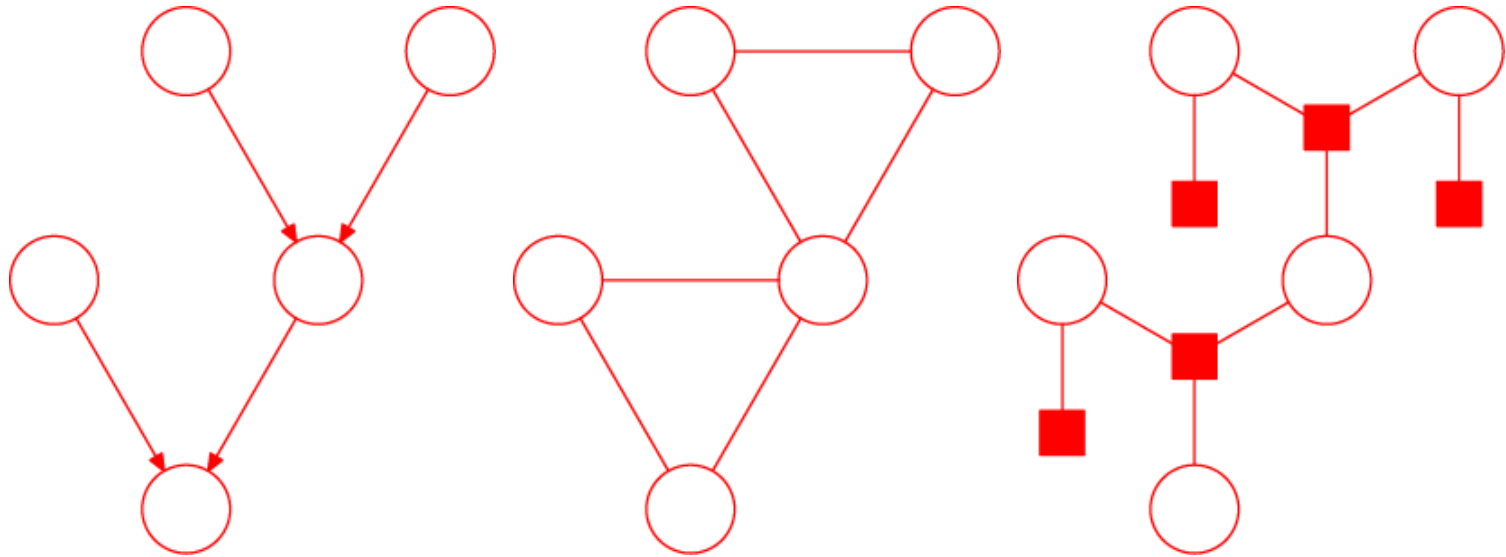
$$f : \mathcal{X} \rightarrow \mathbb{R}$$



Topics of This Lecture

- **Recap: Exact inference**
 - Sum-Product algorithm
 - Max-Sum algorithm
 - Junction Tree algorithm
- **Applications of Markov Random Fields**
 - Application examples from computer vision
 - Interpretation of clique potentials
 - Unary potentials
 - Pairwise potentials
- **Solving MRFs with Graph Cuts**
 - Graph cuts for image segmentation
 - s-t mincut algorithm
 - Extension to non-binary case
 - Applications

Recap: Factor Graphs



- Joint probability

- Can be expressed as **product of factors**: $p(\mathbf{x}) = \frac{1}{Z} \prod_s f_s(\mathbf{x}_s)$
- Factor graphs make this explicit through separate factor nodes.

- Converting a directed polytree

- Conversion to undirected tree creates loops due to moralization!
- **Conversion to a factor graph again results in a tree!**

Recap: Sum-Product Algorithm

- Objectives
 - Efficient, **exact inference** algorithm for finding marginals.
- Procedure:
 - **Pick an arbitrary node** as root.
 - Compute and propagate messages **from the leaf nodes to the root**, storing received messages at every node.
 - Compute and propagate messages **from the root to the leaf nodes**, storing received messages at every node.
 - Compute the **product of received messages at each node** for which the marginal is required, and normalize if necessary.

$$p(x) \propto \prod_{s \in \text{ne}(x)} \mu_{f_s \rightarrow x}(x)$$

- Computational effort
 - Total number of messages = $2 \cdot$ number of graph edges.

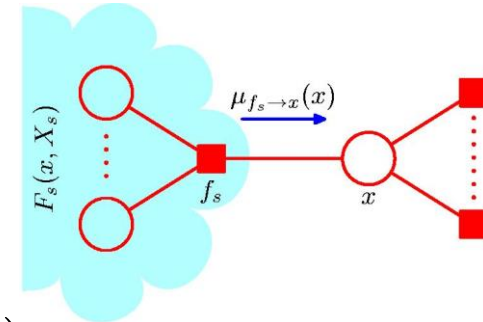
Recap: Sum-Product Algorithm

- Two kinds of messages

- Message from factor node to variable nodes:

- **Sum** of factor contributions

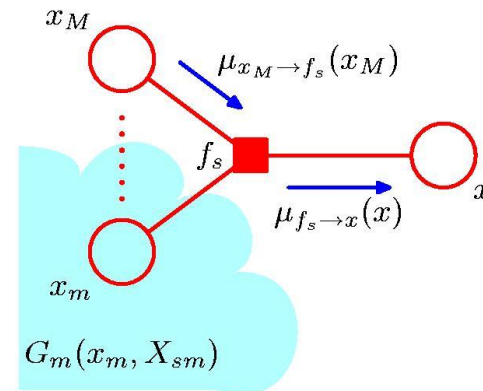
$$\begin{aligned}\mu_{f_s \rightarrow x}(x) &\equiv \sum_{X_s} F_s(x, X_s) \\ &= \sum_{X_s} f_s(\mathbf{x}_s) \prod_{m \in \text{ne}(f_s) \setminus x} \mu_{x_m \rightarrow f_s}(x_m)\end{aligned}$$



- Message from variable node to factor node:

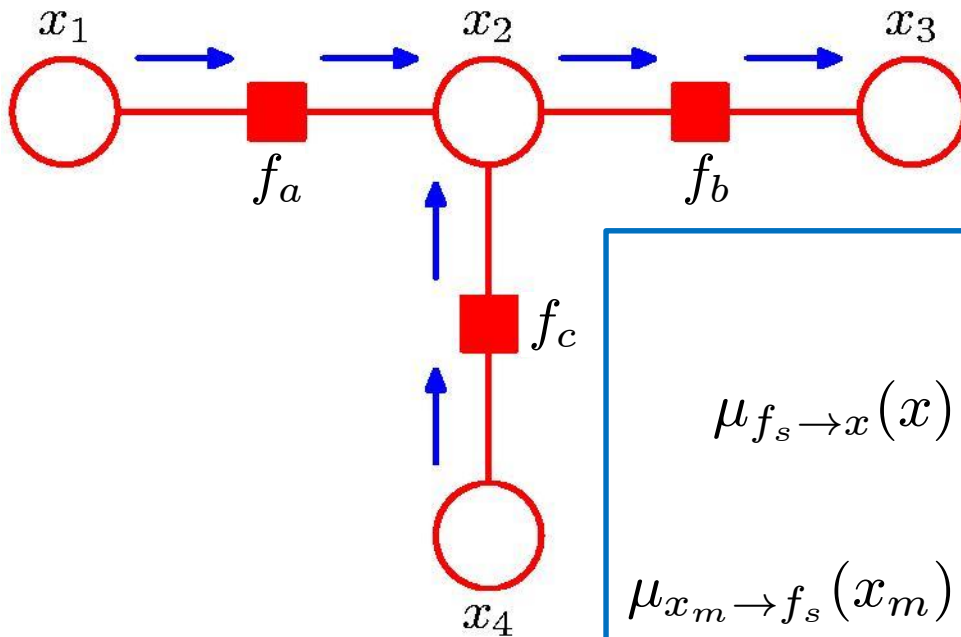
- **Product** of incoming messages

$$\mu_{x_m \rightarrow f_s}(x_m) \equiv \prod_{l \in \text{ne}(x_m) \setminus f_s} \mu_{f_l \rightarrow x_m}(x_m)$$



⇒ Simple propagation scheme.

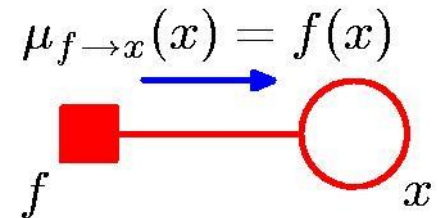
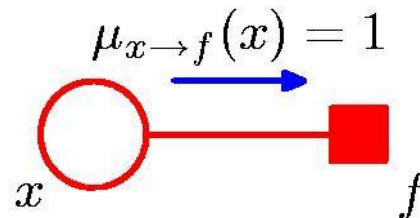
Recap: Sum-Product from Leaves to Root



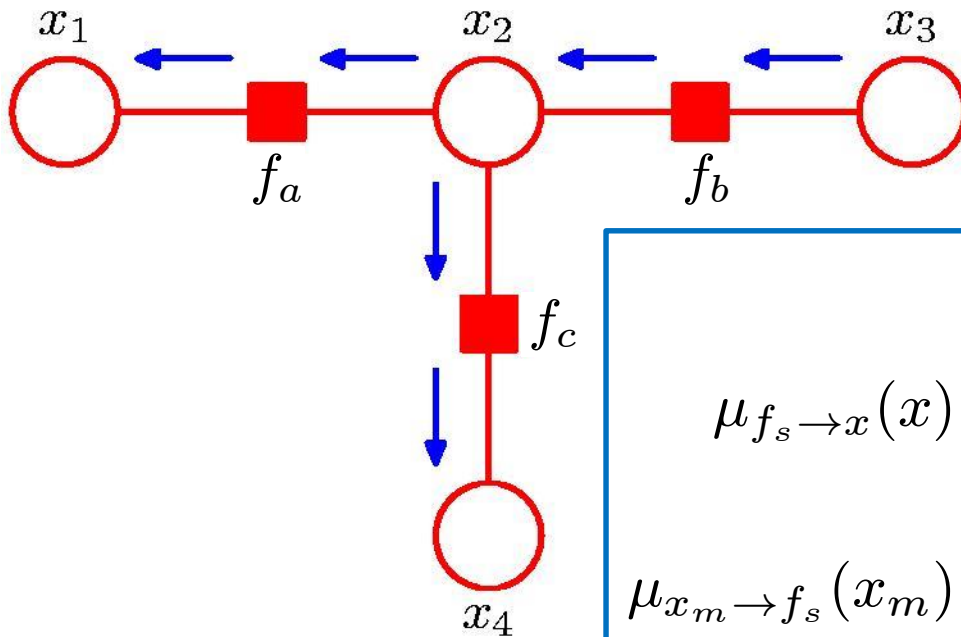
Message definitions:

$$\mu_{f_s \rightarrow x}(x) \equiv \sum_{X_s} f_s(\mathbf{x}_s) \prod_{m \in \text{ne}(f_s) \setminus x} \mu_{x_m \rightarrow f_s}(x_m)$$

$$\mu_{x_m \rightarrow f_s}(x_m) \equiv \prod_{l \in \text{ne}(x_m) \setminus f_s} \mu_{f_l \rightarrow x_m}(x_m)$$



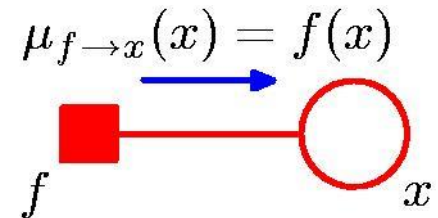
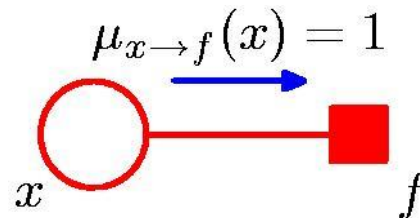
Recap: Sum-Product from Root to Leaves



Message definitions:

$$\mu_{f_s \rightarrow x}(x) \equiv \sum_{X_s} f_s(\mathbf{x}_s) \prod_{m \in \text{ne}(f_s) \setminus x} \mu_{x_m \rightarrow f_s}(x_m)$$

$$\mu_{x_m \rightarrow f_s}(x_m) \equiv \prod_{l \in \text{ne}(x_m) \setminus f_s} \mu_{f_l \rightarrow x_m}(x_m)$$



Max-Sum Algorithm

- Objective: an efficient algorithm for finding
 - Value \mathbf{x}^{\max} that maximises $p(\mathbf{x})$;
 - Value of $p(\mathbf{x}^{\max})$.

⇒ Application of dynamic programming in graphical models.
- In general, maximum marginals \neq joint maximum.
 - Example:

	$x = 0$	$x = 1$
$y = 0$	0.3	0.4
$y = 1$	0.3	0.0

$$\arg \max_x p(x, y) = 1$$

$$\arg \max_x p(x) = 0$$

Max-Sum Algorithm – Key Ideas

- Key idea 1: Distributive Law (again)

$$\max(ab, ac) = a \max(b, c)$$

$$\max(a + b, a + c) = a + \max(b, c)$$

⇒ Exchange products/summations and max operations exploiting the tree structure of the factor graph.

- Key idea 2: Max-Product → Max-Sum

– We are interested in the maximum value of the joint distribution

$$p(\mathbf{x}^{\max}) = \max_{\mathbf{x}} p(\mathbf{x})$$

⇒ Maximize the product $p(\mathbf{x})$.

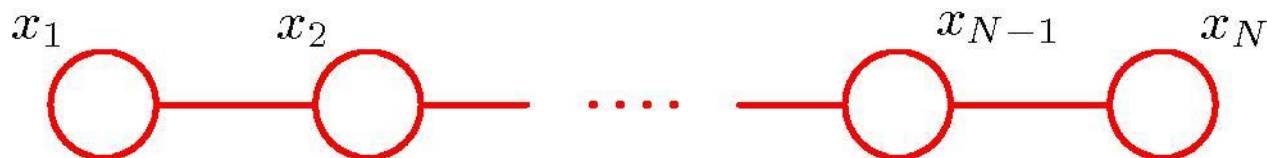
– For numerical reasons, use the logarithm.

$$\ln \left(\max_{\mathbf{x}} p(\mathbf{x}) \right) = \max_{\mathbf{x}} \ln p(\mathbf{x}).$$

⇒ Maximize the sum (of log-probabilities).

Max-Sum Algorithm

- Maximizing over a chain (max-product)



- Exchange max and product operators

$$\begin{aligned} p(\mathbf{x}^{\max}) &= \max_{\mathbf{x}} p(\mathbf{x}) = \max_{x_1} \dots \max_{x_M} p(\mathbf{x}) \\ &= \frac{1}{Z} \max_{x_1} \dots \max_{x_N} [\psi_{1,2}(x_1, x_2) \dots \psi_{N-1,N}(x_{N-1}, x_N)] \\ &= \frac{1}{Z} \max_{x_1} \left[\max_{x_2} \left[\psi_{1,2}(x_1, x_2) \left[\dots \max_{x_N} \psi_{N-1,N}(x_{N-1}, x_N) \right] \dots \right] \right] \end{aligned}$$

- Generalizes to tree-structured factor graph

$$\max_{\mathbf{x}} p(\mathbf{x}) = \max_{x_n} \prod_{f_s \in \text{ne}(x_n)} \max_{X_s} f_s(x_n, X_s)$$

Max-Sum Algorithm

- Initialization (leaf nodes)

$$\mu_{x \rightarrow f}(x) = 0 \qquad \mu_{f \rightarrow x}(x) = \ln f(x)$$

- Recursion

- Messages

$$\mu_{f \rightarrow x}(x) = \max_{x_1, \dots, x_M} \left[\ln f(x, x_1, \dots, x_M) + \sum_{m \in \text{ne}(f_s) \setminus x} \mu_{x_m \rightarrow f}(x_m) \right]$$

$$\mu_{x \rightarrow f}(x) = \sum_{l \in \text{ne}(x) \setminus f} \mu_{f_l \rightarrow x}(x)$$

- For each node, keep a record of which values of the variables gave rise to the maximum state:

$$\phi(x) = \arg \max_{x_1, \dots, x_M} \left[\ln f(x, x_1, \dots, x_M) + \sum_{m \in \text{ne}(f_s) \setminus x} \mu_{x_m \rightarrow f}(x_m) \right]$$

Max-Sum Algorithm

- Termination (root node)
 - Score of maximal configuration

$$p^{\max} = \max_x \left[\sum_{s \in \text{ne}(x)} \mu_{f_s \rightarrow x}(x) \right]$$

- Value of root node variable giving rise to that maximum

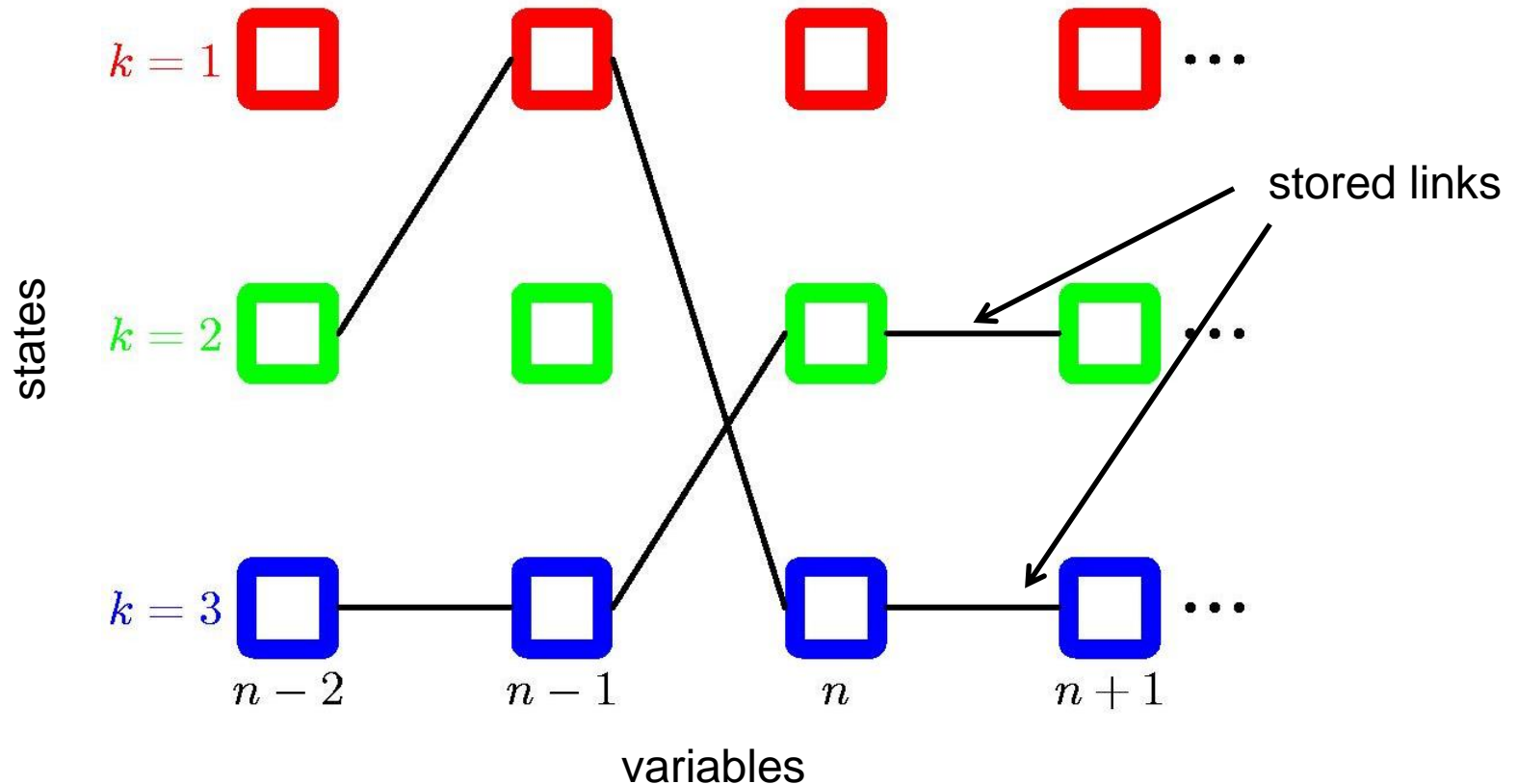
$$x^{\max} = \arg \max_x \left[\sum_{s \in \text{ne}(x)} \mu_{f_s \rightarrow x}(x) \right]$$

- Back-track to get the remaining variable values

$$x_{n-1}^{\max} = \phi(x_n^{\max})$$

Visualization of the Back-Tracking Procedure

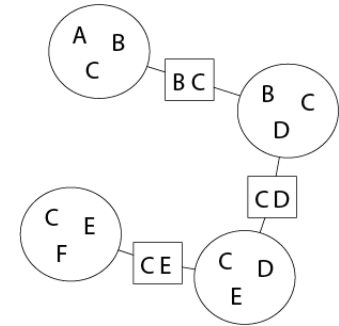
- Example: Markov chain



⇒ Same idea as in Viterbi algorithm for HMMs...

Topics of This Lecture

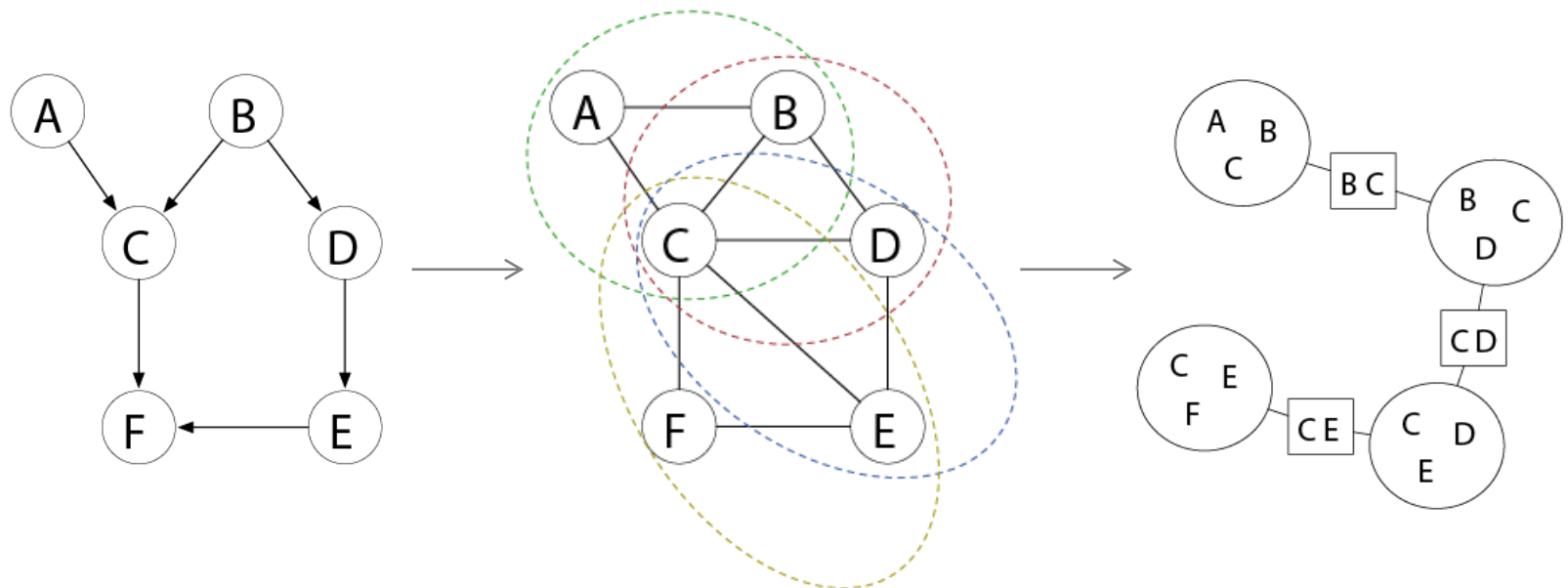
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Junction Tree Algorithm

- Motivation

- **Exact** inference on general graphs.
- Works by turning the initial graph into a **junction tree** with one node per clique and then running a sum-product-like algorithm.
- **Intractable** on graphs with large cliques.

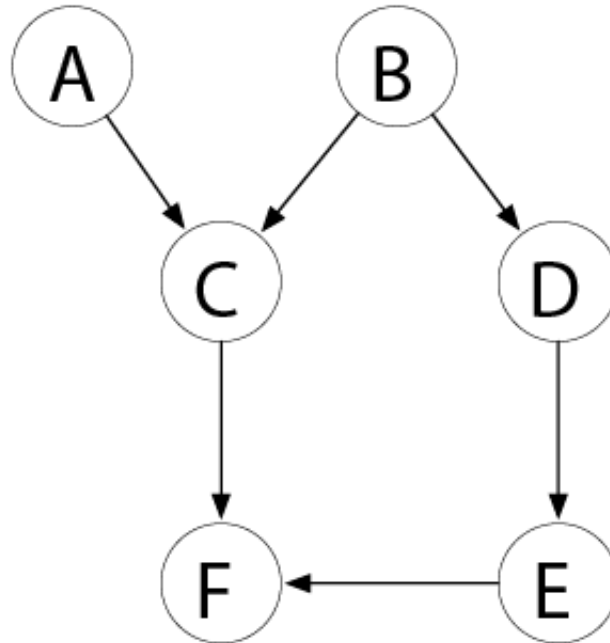


Junction Tree Algorithm

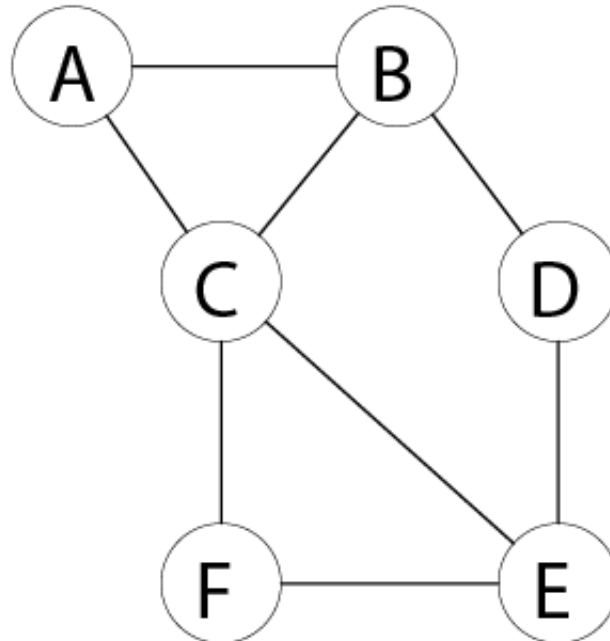
- Motivation
 - **Exact** inference on general graphs.
 - Works by turning the initial graph into a **junction tree** and then running a sum-product-like algorithm.
 - **Intractable** on graphs with large cliques.
- Main steps
 1. If starting from directed graph, first convert it to an undirected graph by **moralization**.
 2. Introduce additional links by **triangulation** in order to reduce the size of cycles.
 3. **Find cliques** of the moralized, triangulated graph.
 4. Construct a new graph from the **maximal cliques**.
 5. Remove minimal links to **break cycles** and get a .
⇒ Apply regular **message passing** to perform inference.

Junction Tree Algorithm

- Starting from an undirected graph...

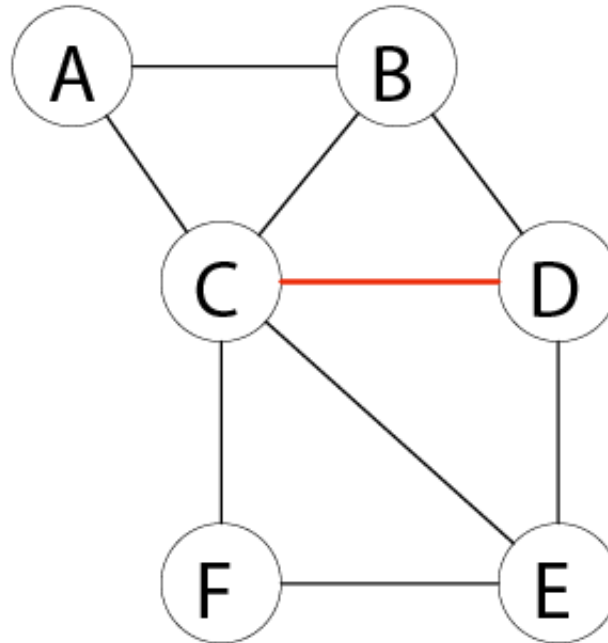


Junction Tree Algorithm



1. Convert to an undirected graph through **moralization**.
 - Marry the parents of each node.
 - Remove edge directions.

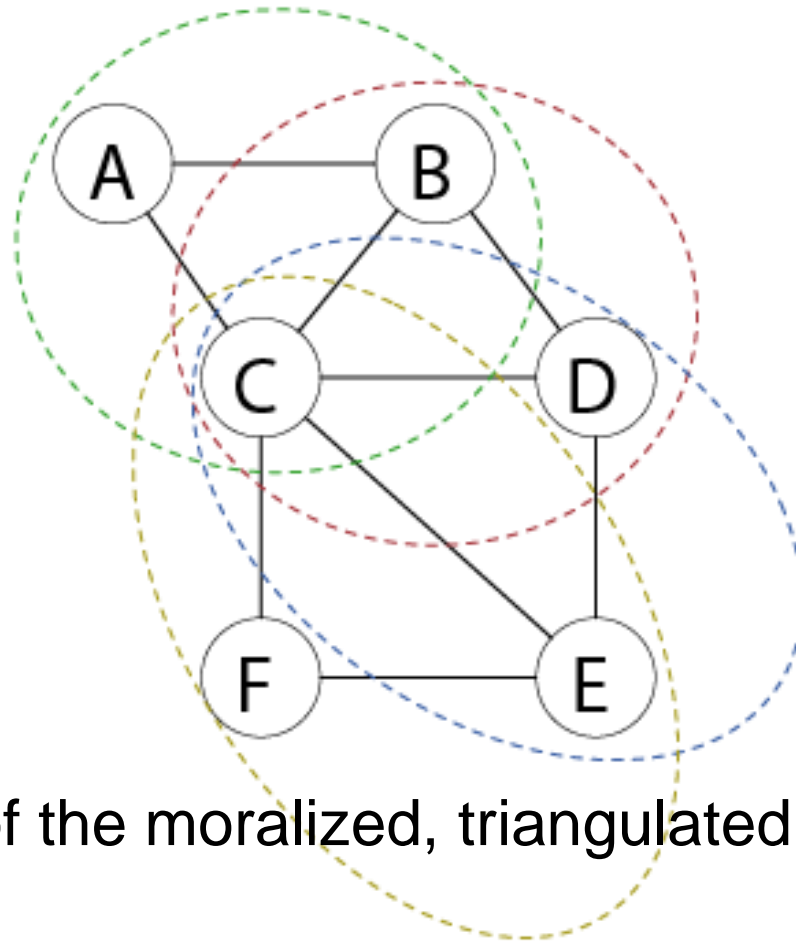
Junction Tree Algorithm



2. Triangulate

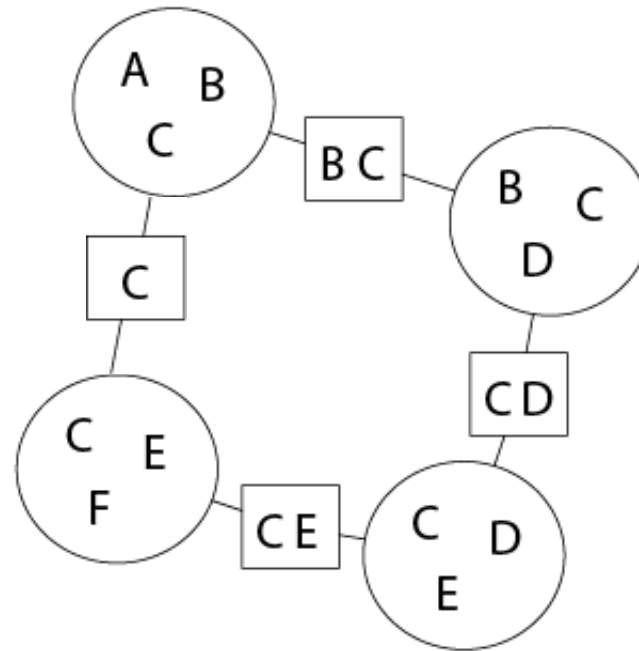
- Such that there is **no loop of length > 3** without a chord.
- This is necessary so that the final junction tree satisfies the “**running intersection**” property (explained later).

Junction Tree Algorithm



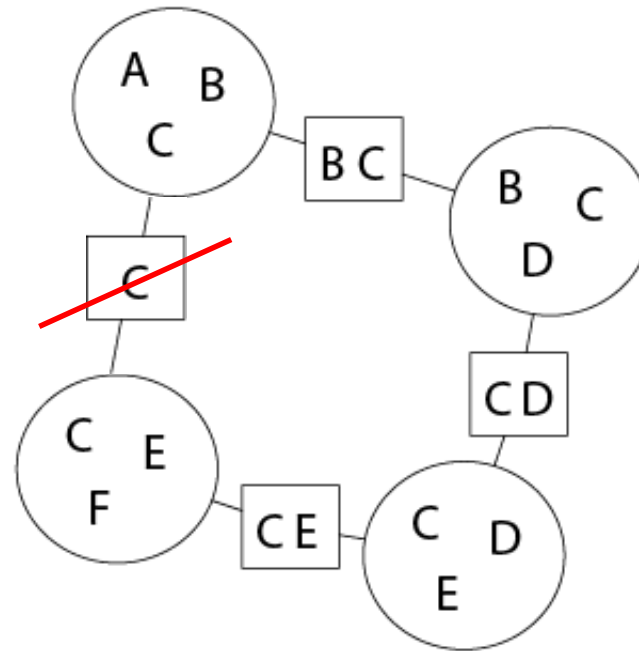
3. Find cliques of the moralized, triangulated graph.

Junction Tree Algorithm



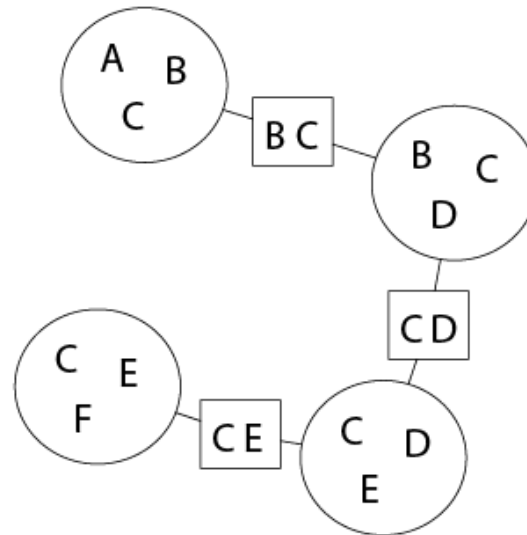
4. Construct a new **junction graph** from maximal cliques.
 - Create a node from each clique.
 - Each link carries a list of all variables in the intersection.
 - Drawn in a “**separator**” box.

Junction Tree Algorithm



5. **Remove links** to break cycles \Rightarrow **junction tree**.
- For each cycle, remove the link(s) with the minimal number of shared nodes until all cycles are broken.
 - Result is a maximal spanning tree, the **junction tree**.

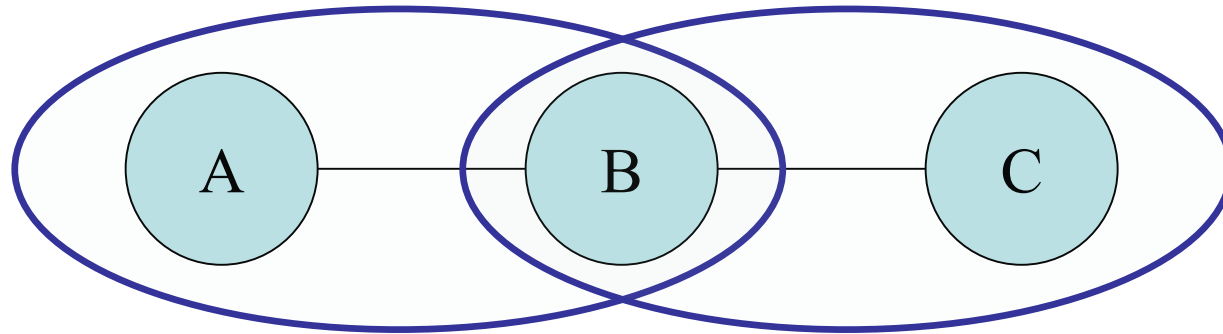
Junction Tree – Properties



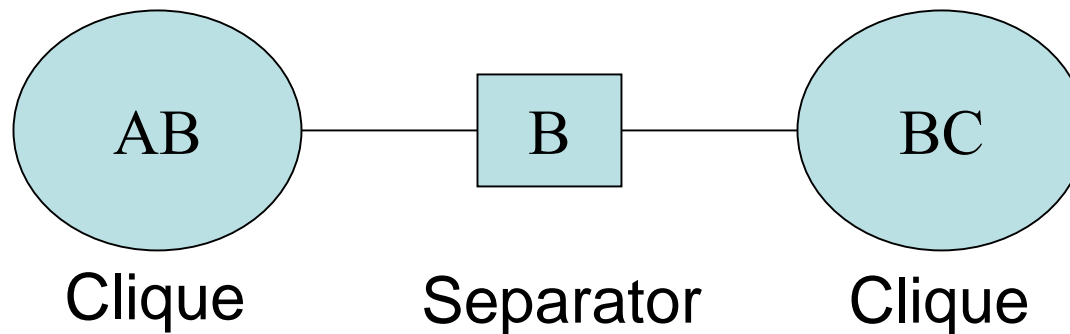
- **Running intersection property**
 - “If a variable appears in more than one clique, it also appears in all intermediate cliques in the tree”.
 - This ensures that neighboring cliques have consistent probability distributions.
 - Local consistency → global consistency

Interpretation of the Junction Tree

- Undirected graphical model



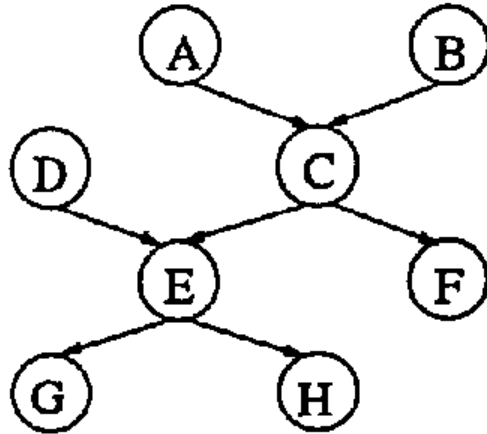
- Junction tree



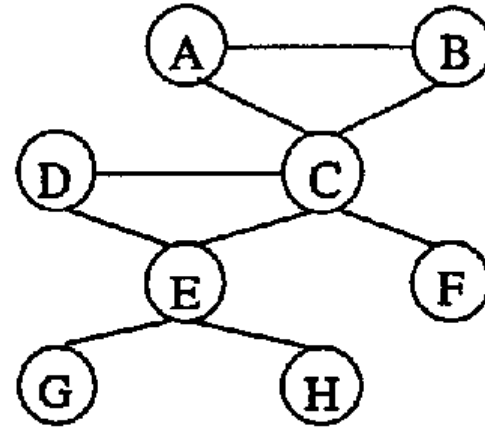
$$P(U) = \prod P(\text{Clique}) / \prod P(\text{Separator})$$

$$P(A,B,C) = P(A,B) P(B,C) / P(B)$$

Junction Tree: Example 1



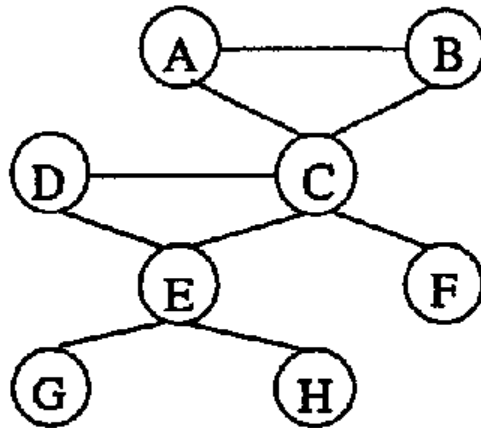
(a) DAG



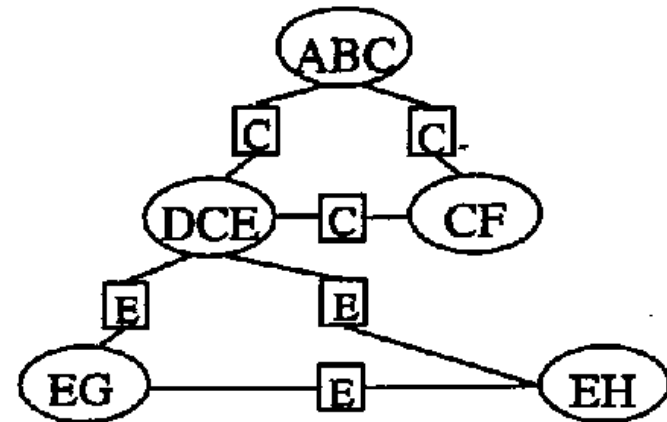
(b) Moral graph

- Algorithm
 1. Moralization
 2. Triangulation (not necessary here)

Junction Tree: Example 1



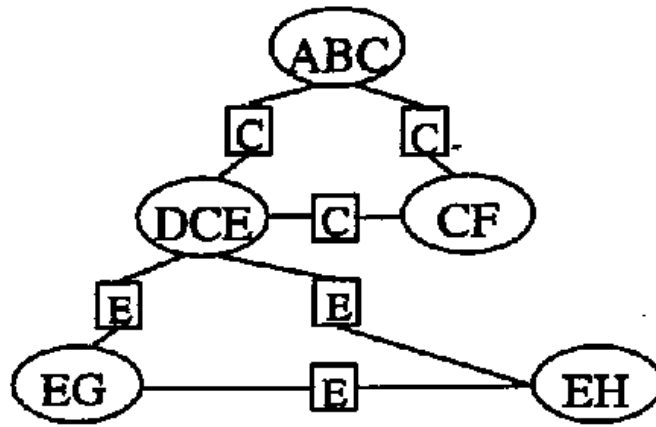
(b) Moral graph



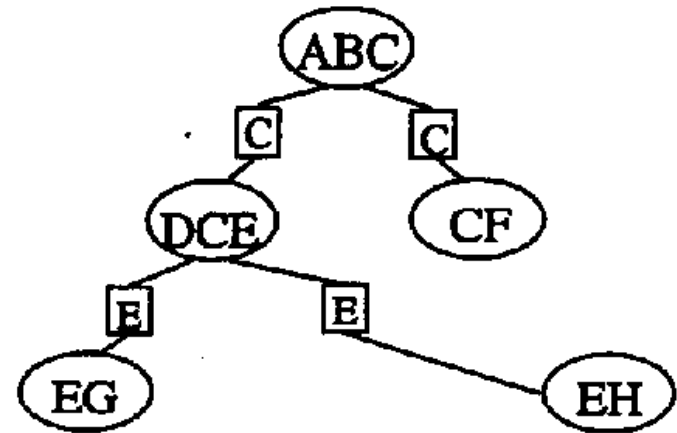
(c) Junction graph

- Algorithm
 1. Moralization
 2. Triangulation (not necessary here)
 3. Find cliques
 4. Construct junction graph

Junction Tree: Example 1



(c) Junction graph

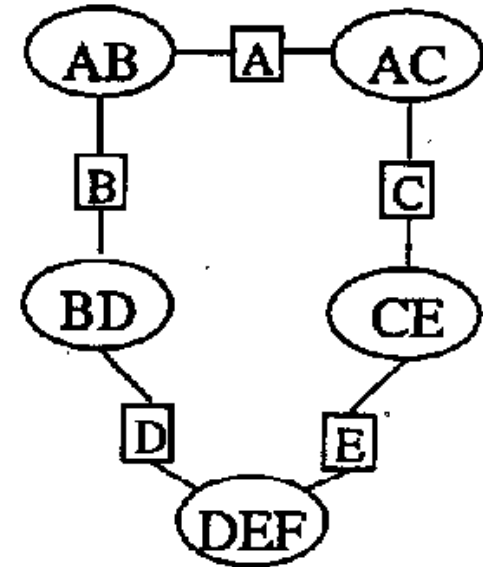
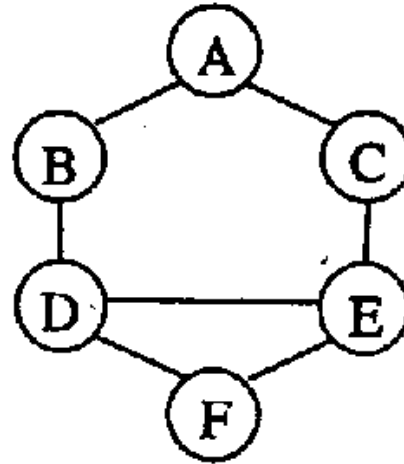
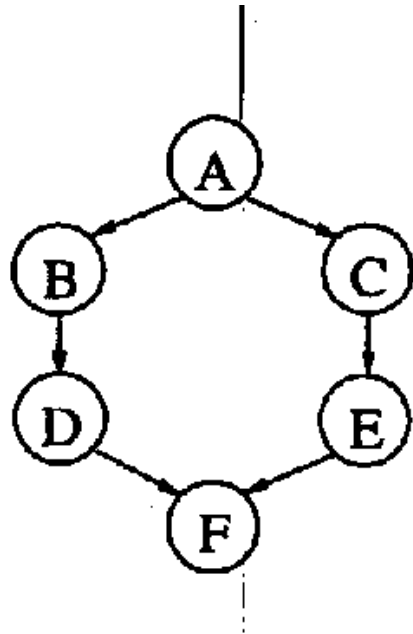


(d) Junction tree

- Algorithm

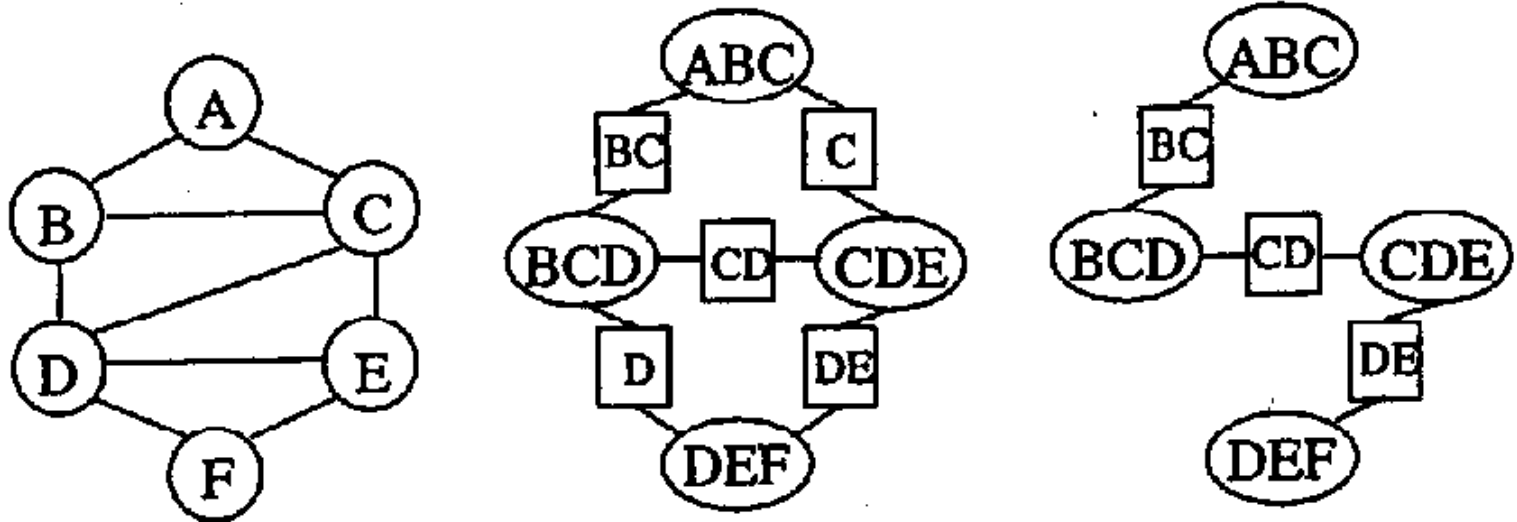
1. Moralization
2. Triangulation (not necessary here)
3. Find cliques
4. Construct junction graph
5. Break links to get junction tree

Junction Tree: Example 2



- Without triangulation step
 - The final graph will contain cycles that we cannot break without losing the running intersection property!

Junction Tree: Example 2



- When applying the triangulation
 - Only small cycles remain that are easy to break.
 - Running intersection property is maintained.

Junction Tree Algorithm

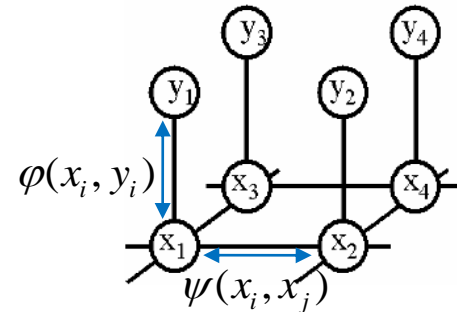
- Good news
 - The junction tree algorithm is efficient in the sense that for a given graph there does not exist a computationally cheaper approach.
- Bad news
 - This may still be too costly.
 - Effort determined by number of variables in the largest clique.
 - Grows exponentially with this number (for discrete variables).
 - ⇒ Algorithm becomes impractical if the graph contains large cliques!

Loopy Belief Propagation

- Alternative algorithm for loopy graphs
 - Sum-Product on general graphs.
 - Strategy: **simply ignore the problem.**
 - Initial unit messages passed across all links, after which messages are passed around until convergence
 - Convergence is not guaranteed!
 - Typically break off after fixed number of iterations.
 - **Approximate** but **tractable** for large graphs.
 - Sometime works well, sometimes not at all.

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Markov Random Fields (MRFs)

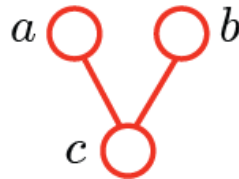
- What we've learned so far...
 - We know they are **undirected graphical models**.
 - Their joint probability factorizes into **clique potentials**,

$$p(\mathbf{x}) = \frac{1}{Z} \prod_C \psi_C(\mathbf{x}_C)$$

which are conveniently expressed as

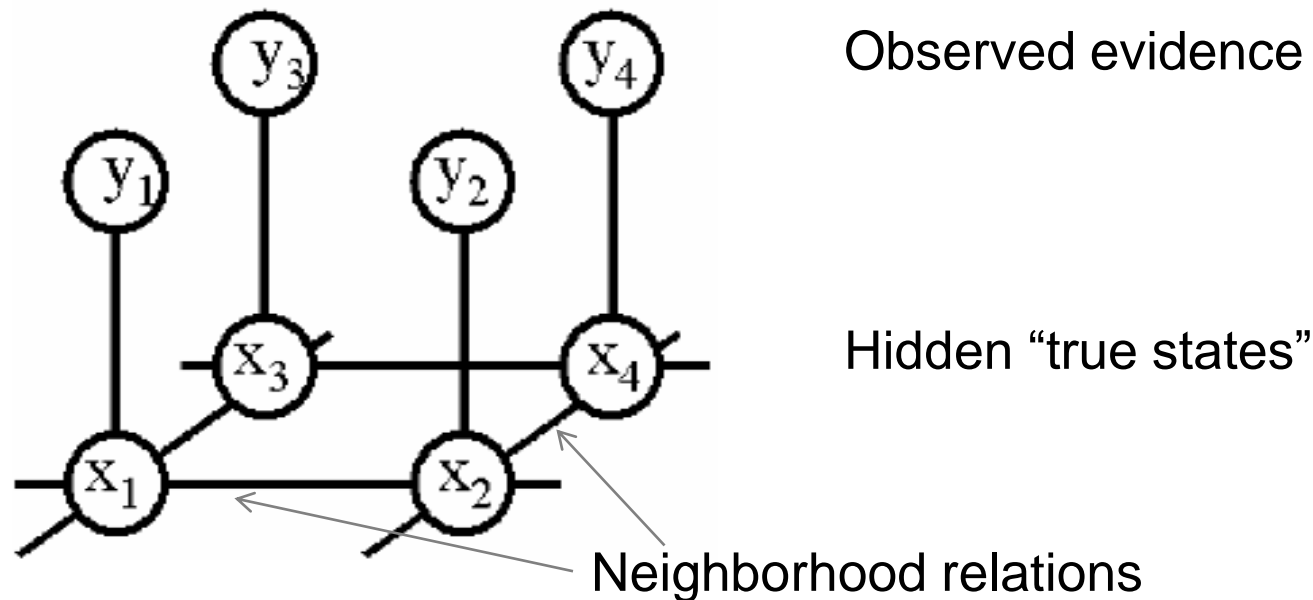
$$\psi_C(\mathbf{x}_C) = \exp\{-E(\mathbf{x}_C)\}$$

- We know how to perform inference for them.
 - **Sum/Max-Product BP** for exact inference in tree-shaped MRFs.
 - **Loopy BP** for approximate inference in arbitrary MRFs.
 - **Junction Tree** algorithm for converting arbitrary MRFs into trees.
- But what are they actually good for?
 - And how do we apply them in practice?



Markov Random Fields

- Allow rich probabilistic models.
 - But built in a local, modular way.
 - Learn local effects, get global effects out.
- Very powerful when applied to regular structures.
 - Such as images...



Applications of MRFs

- Movie “No Way Out” (1987)



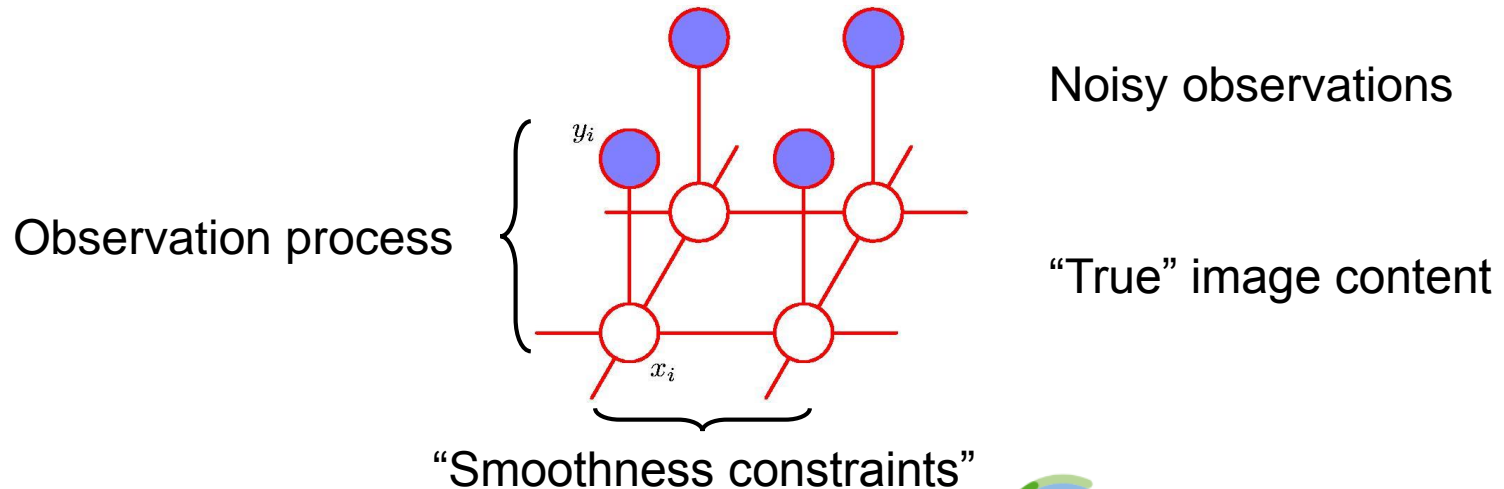
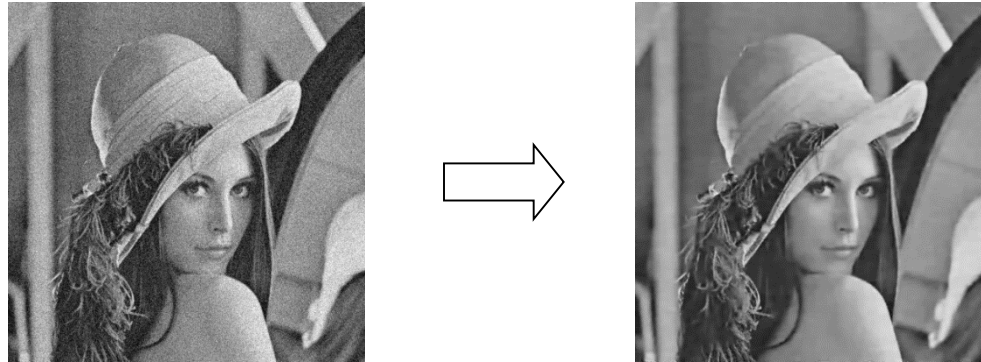
Applications of MRFs

- Many applications for low-level vision tasks
 - Image denoising



Applications of MRFs

- Many applications for low-level vision tasks
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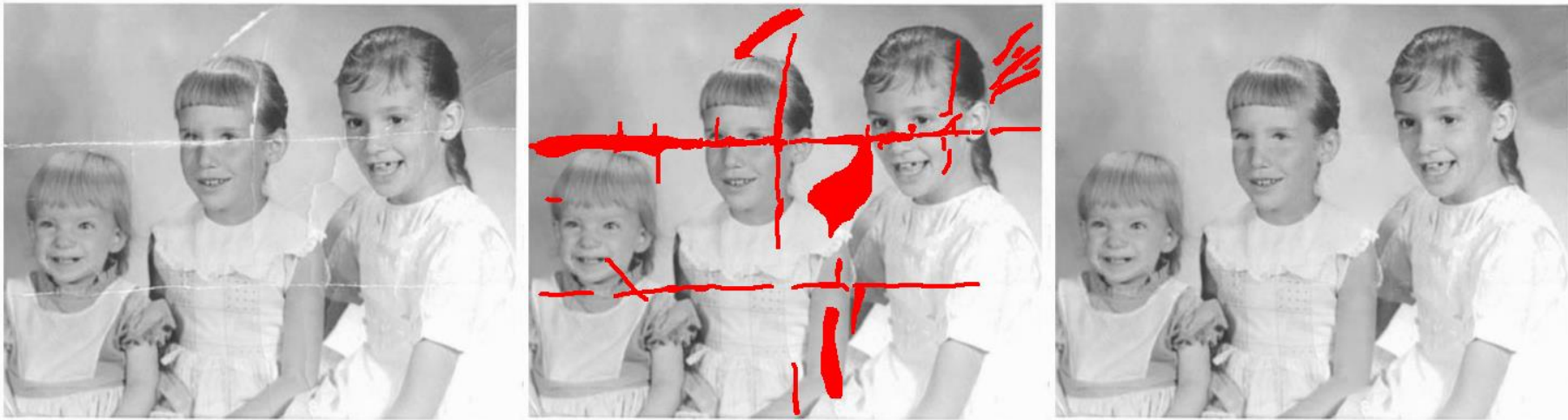
Applications of MRFs

- Many applications for low-level vision tasks
 - Image denoising
 - **Inpainting**



Applications of MRFs

- Many applications for low-level vision tasks
 - Image denoising
 - Inpainting
 - Image restoration



Applications of MRFs

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 - Image segmentation



Applications of MRFs

- Many applications for low-level vision tasks
 - Image denoising
 - Inpainting
 - Image restoration
 - Image segmentation
 - **Super-resolution**



Convert a low-res image into a high-res image!

upsampling

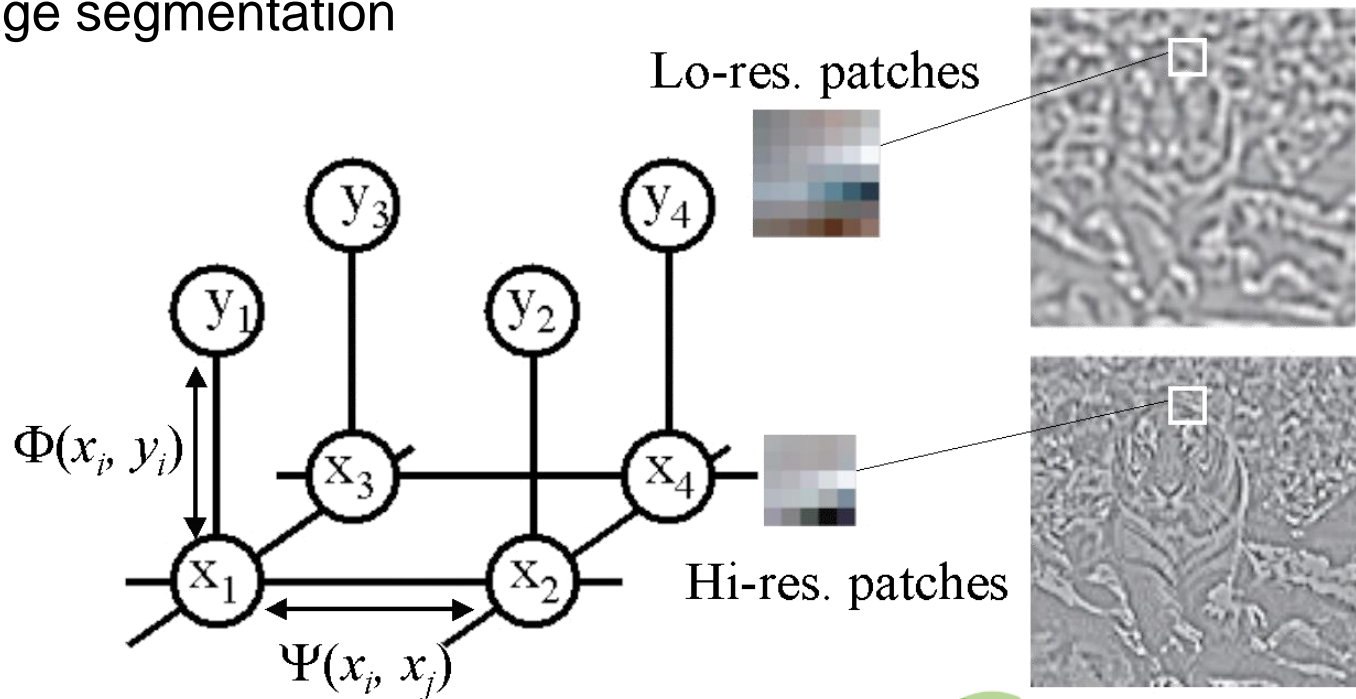


super-resolution



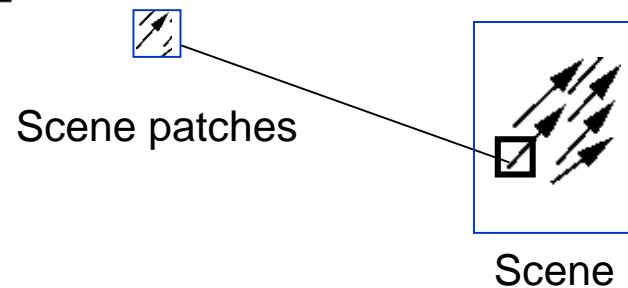
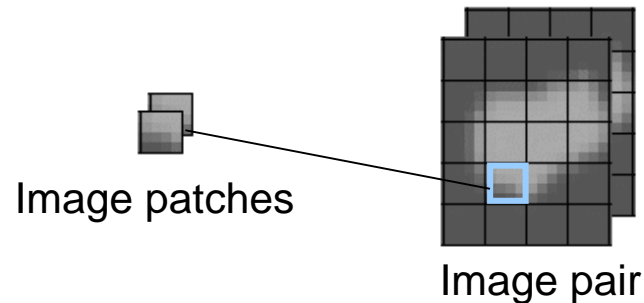
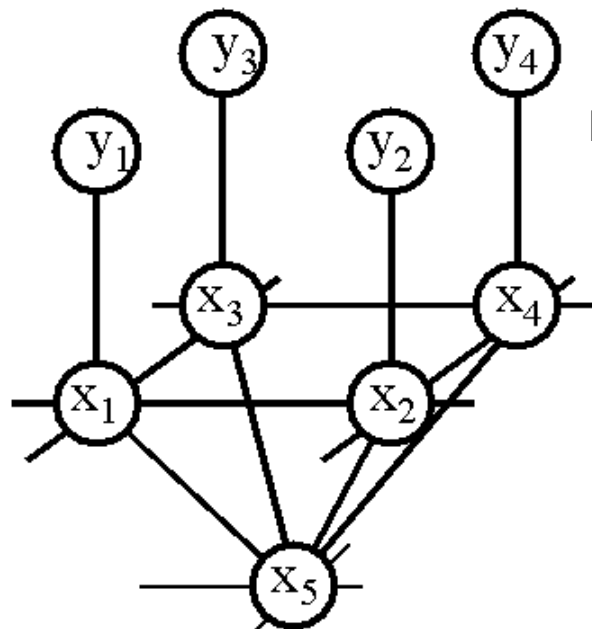
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- Many applications for low-level vision tasks
 - Image denoising
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 - Image restoration
 - Image segmentation
- Super-resolution



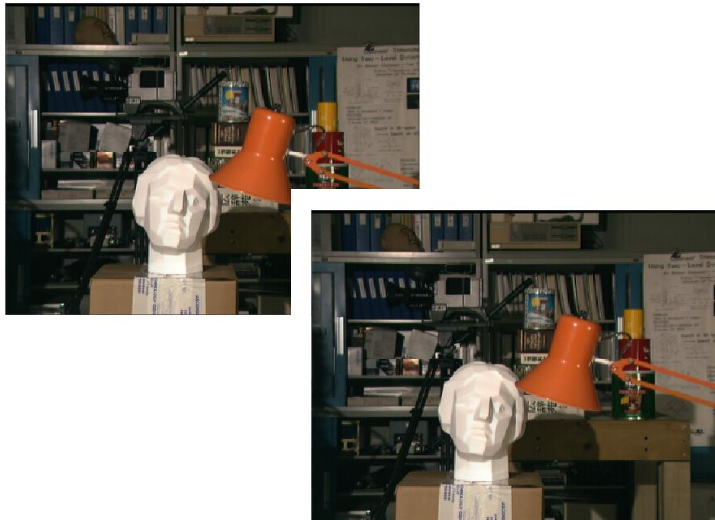
Applications of MRFs

- Many applications for low-level vision tasks
 - Image denoising
 - Inpainting
 - Image restoration
 - Image segmentation
 - Super-resolution
 - Optical flow

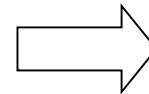


Applications of MRFs

- Many applications for low-level vision tasks
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 - Super-resolution
 - Optical flow
 - Stereo depth estimation



Stereo image pair



Disparity map

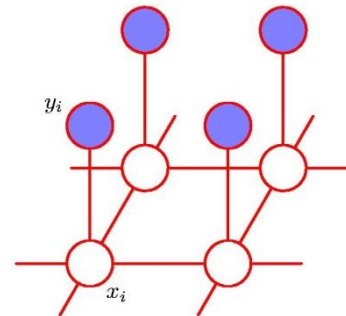
Applications of MRFs

- Many applications for low-level vision tasks
 - Image denoising
 - Inpainting
 - Image restoration
 - Image segmentation
 - Super-resolution
 - Optical flow
 - Stereo depth estimation

- MRFs have become a standard tool for such tasks.
 - Let's look at how they are applied in detail...

MRF Structure for Images

- Basic structure



Noisy observations

“True” image content

- Two components

- Observation model

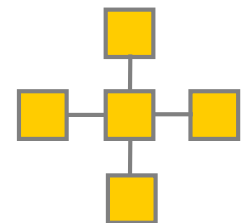
- How likely is it that node x_i has label L_i given observation y_i ?
- This relationship is usually learned from training data.

- Neighborhood relations

- Simplest case: 4-neighborhood
- Serve as smoothing terms.

⇒ Discourage neighboring pixels to have different labels.

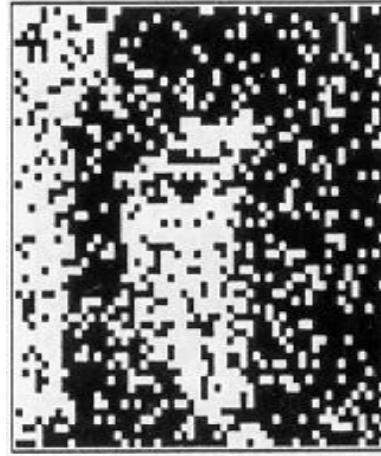
- This can either be learned or be set to fixed “penalties”.



MRF Nodes as Pixels



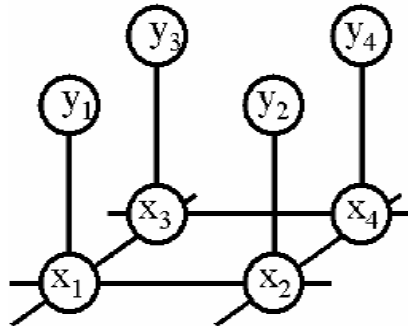
Original image



Degraded image

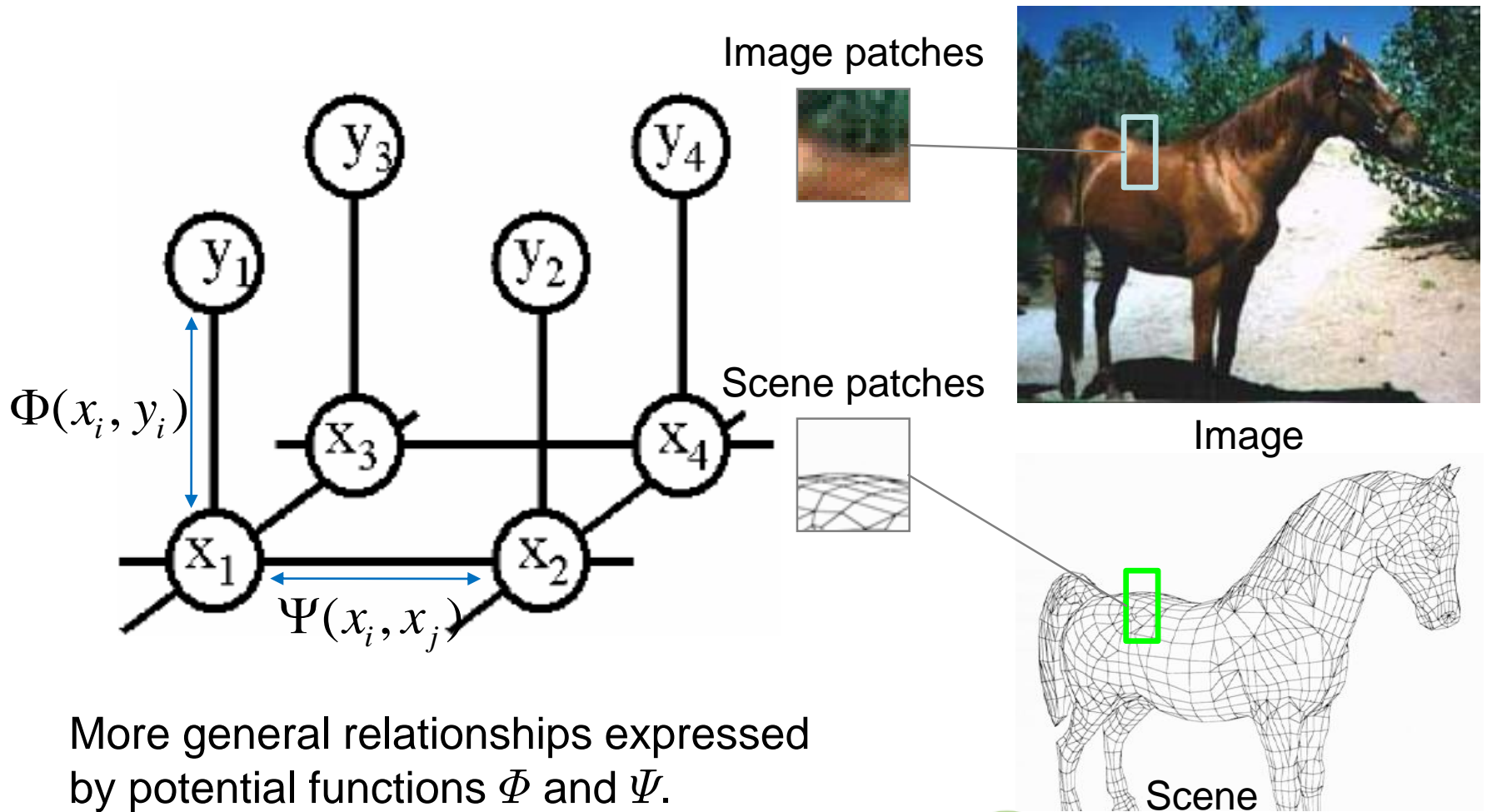


Reconstruction
from MRF modeling
pixel neighborhood
statistics



These neighborhood
statistics can be learned
from training data!

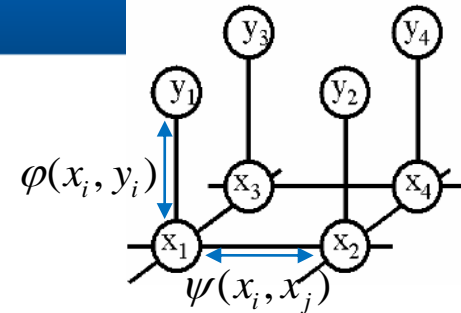
MRF Nodes as Patches



More general relationships expressed by potential functions Φ and Ψ .

Network Joint Probability

- Interpretation of the factorized joint probability

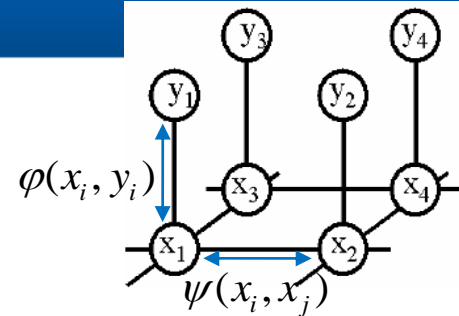


$$P(x, y) = \prod_i \Phi(x_i, y_i) \prod_{i,j} \Psi(x_i, x_j)$$

Energy Formulation

- Energy function

$$E(x, y) = \sum_i \underbrace{\varphi(x_i, y_i)}_{\text{Single-node potentials}} + \sum_{i,j} \underbrace{\psi(x_i, x_j)}_{\text{Pairwise potentials}}$$



- Single-node (**unary**) potentials φ
 - Encode local information about the given pixel/patch.
 - How likely is a pixel/patch to belong to a certain class (e.g. foreground/background)?
- **Pairwise** potentials ψ
 - Encode neighborhood information.
 - How different is a pixel/patch's label from that of its neighbor? (e.g. based on intensity/color/texture difference, edges)

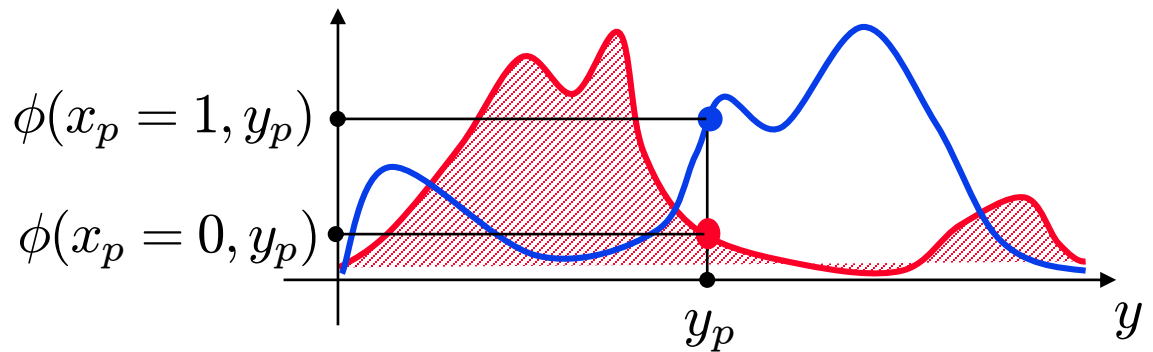
How to Set the Potentials? Some Examples

- Unary potentials

- E.g., color model, modeled with a Mixture of Gaussians

$$\phi(x_i, y_i; \theta_\phi) = \log \sum_k \theta_\phi(x_i, k) p(k|x_i) \mathcal{N}(y_i; \bar{y}_k, \Sigma_k)$$

⇒ Learn color distributions for each label



How to Set the Potentials? Some Examples

- Pairwise potentials

- Potts Model

$$\psi(x_i, x_j; \theta_\psi) = \theta_\psi \delta(x_i \neq x_j)$$

- Simplest discontinuity preserving model.
- Discontinuities between any pair of labels are penalized equally.
- Useful when labels are unordered or number of labels is small.

- Extension: “contrast sensitive Potts model”

$$\psi(x_i, x_j, g_{ij}(y); \theta_\psi) = \theta_\psi g_{ij}(y) \delta(x_i \neq x_j)$$

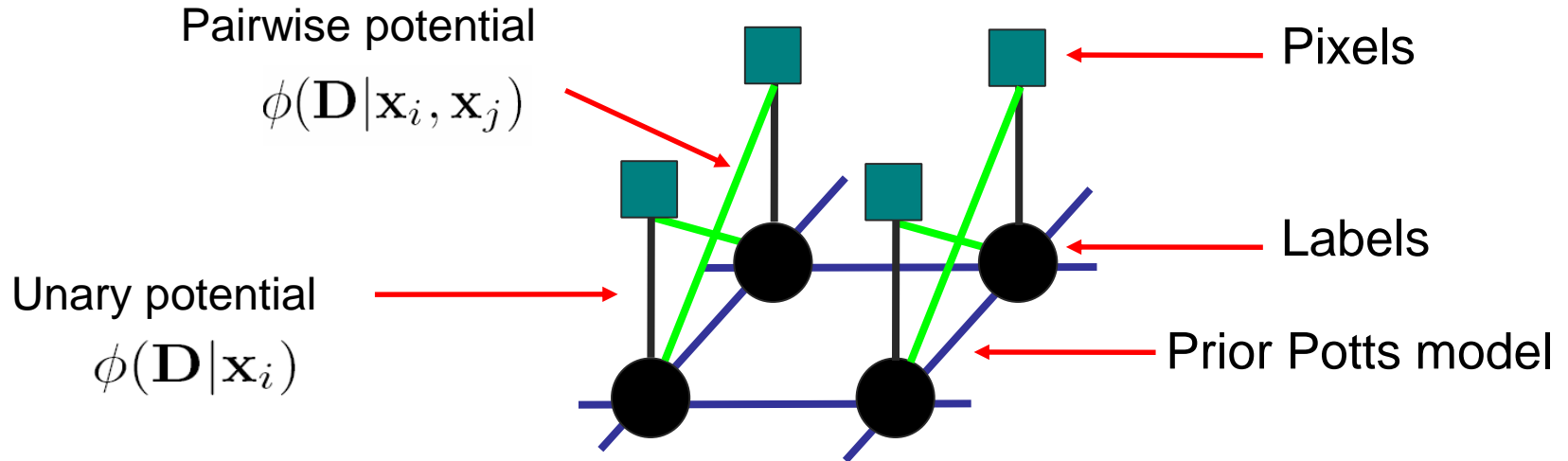
where

$$g_{ij}(y) = e^{-\beta \|y_i - y_j\|^2} \quad \beta = 2 \cdot \text{avg} \left(\|y_i - y_j\|^2 \right)$$

- Discourages label changes except in places where there is also a large change in the observations.

Extension: Conditional Random Fields (CRF)

- Idea: Model conditional instead of joint probability



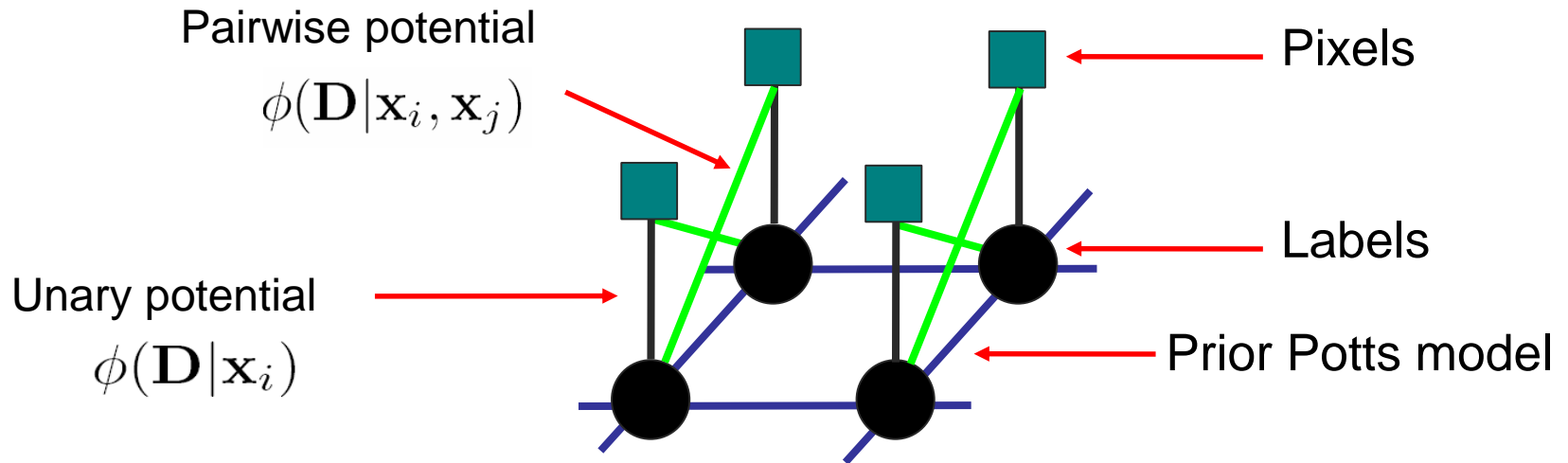
- Energy formulation

$$E(\mathbf{x}) = \sum_{i \in S} \left(\underbrace{\phi(\mathbf{D} | \mathbf{x}_i)}_{\text{Unary likelihood}} + \underbrace{\sum_{j \in N_i} (\phi(\mathbf{D} | \mathbf{x}_i, \mathbf{x}_j) + \psi(\mathbf{x}_i, \mathbf{x}_j))}_{\text{Contrast Term}} \right) + \text{const}$$

Unary likelihood
Contrast Term
Uniform Prior (Potts Model)

Example: MRF for Image Segmentation

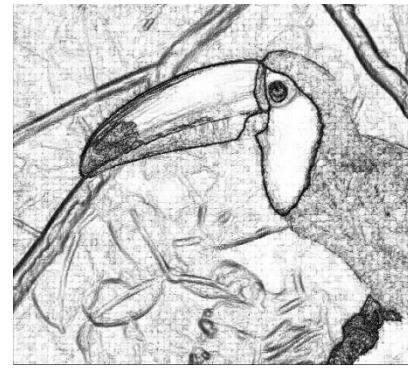
- MRF structure



Data (D)



Unary likelihood



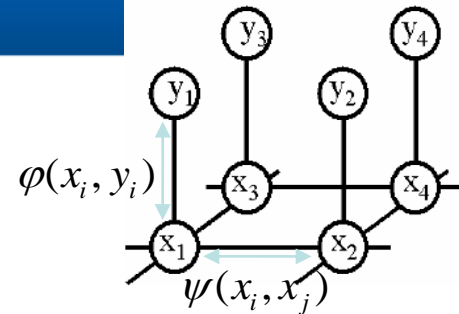
Pair-wise Terms



MAP Solution
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Energy Minimization

- Goal:
 - Infer the optimal labeling of the MRF.
- Many inference algorithms are available, e.g.
 - Simulated annealing
 - Iterated conditional modes (ICM)
 - Belief propagation
 - Graph cuts
 - Variational methods
 - Monte Carlo sampling
- Recently, Graph Cuts have become a popular tool
 - Only suitable for a certain class of energy functions.
 - But the solution can be obtained very fast for typical vision problems (~1MPixel/sec).



What you saw in the movie.

Too simple.

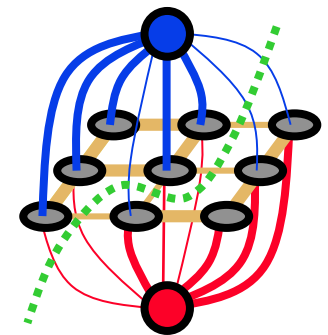
Last lecture

Use this one!

For more complex problems

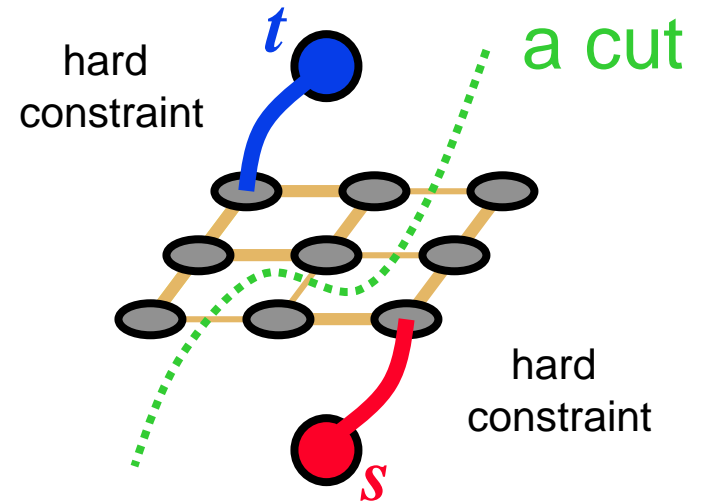
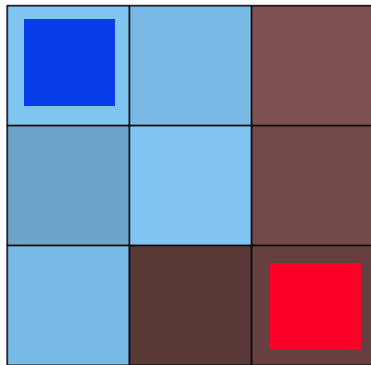
Topics of This Lecture

- Recap: Exact inference
 - Factor Graphs
 - Sum-Product/Max-Sum Belief Propagation
 - Junction Tree algorithm
- Applications of Markov Random Fields
 - Motivation
 - Unary potentials
 - Pairwise potentials
- Solving MRFs with Graph Cuts
 - Graph cuts for image segmentation
 - s-t mincut algorithm
 - Extension to non-binary case
 - Applications

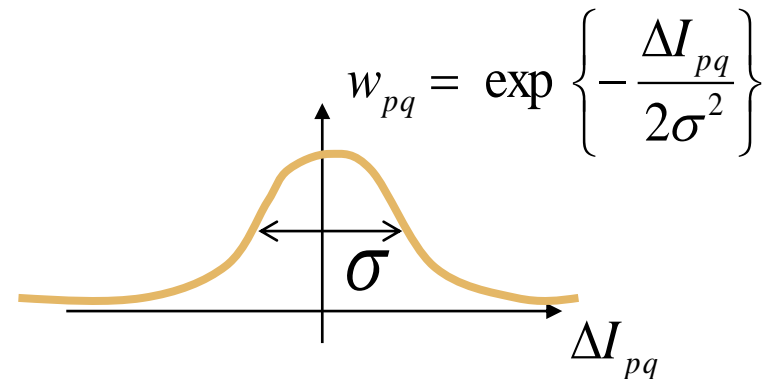


Graph Cuts for Binary Problems

- Idea: convert MRF into source-sink graph



Minimum cost cut can be computed in polynomial time
(max-flow/min-cut algorithms)

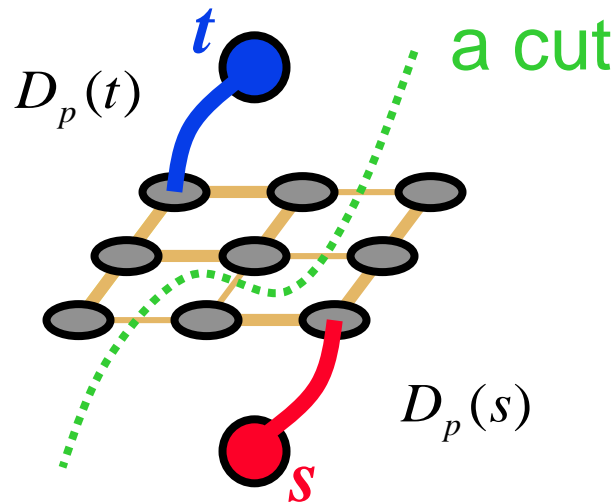


Simple Example of Energy

$$E(L) = \sum_p D_p(L_p) + \sum_{pq \in N} w_{pq} \cdot \delta(L_p \neq L_q)$$

unary potentials
pairwise potentials

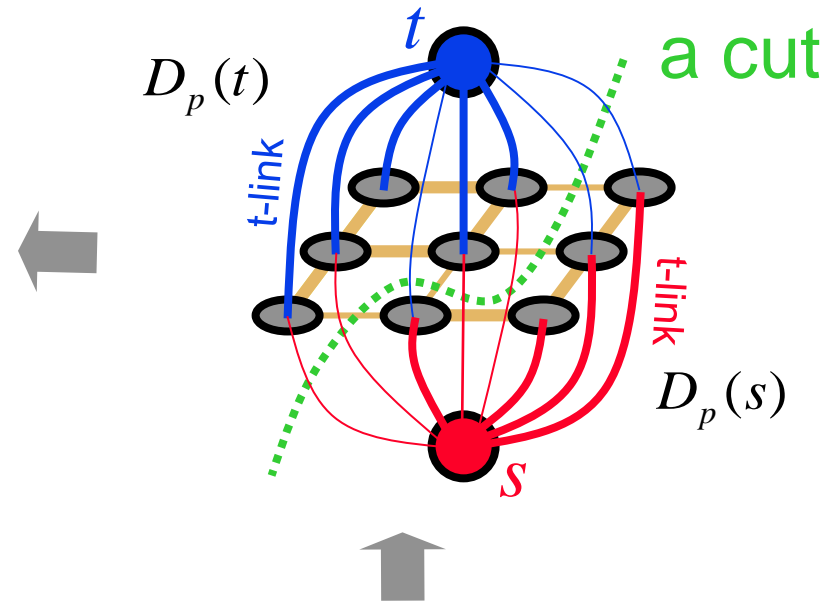
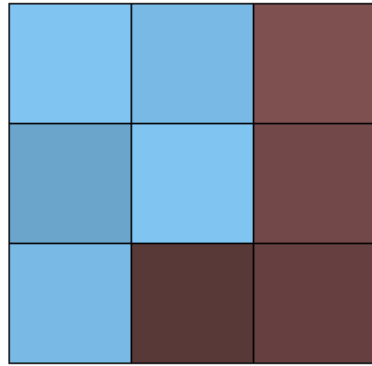
t-links
n-links



$$L_p \in \{s, t\}$$

(binary object segmentation)

Adding Regional Properties



Regional bias example

Suppose I^s and I^t are given
“expected” intensities
of **object** and **background**

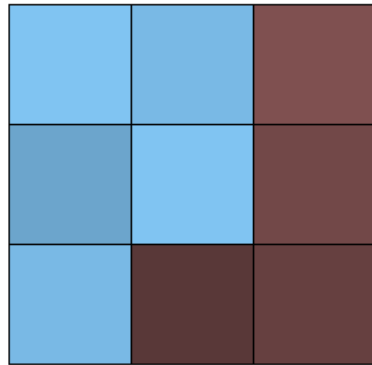


$$D_p(s) \propto \exp\left(-\|I_p - I^s\|^2 / 2\sigma^2\right)$$

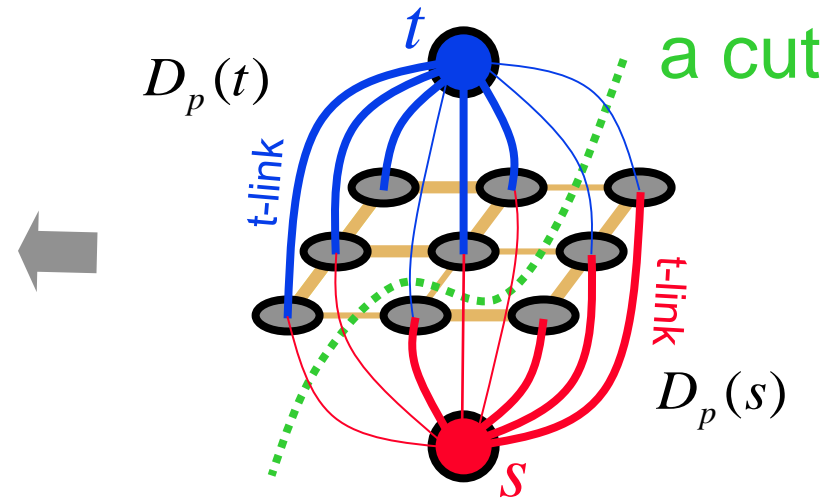
$$D_p(t) \propto \exp\left(-\|I_p - I^t\|^2 / 2\sigma^2\right)$$

NOTE: hard constraints are not required, in general.

Adding Regional Properties



“expected” intensities of
object and **background**
 I^s and I^t
 can be re-estimated



$$D_p(s) \propto \exp\left(-\|I_p - I^s\|^2 / 2\sigma^2\right)$$

$$D_p(t) \propto \exp\left(-\|I_p - I^t\|^2 / 2\sigma^2\right)$$

EM-style optimization

References and Further Reading

- A gentle introduction to Graph Cuts can be found in the following paper:
 - Y. Boykov, O. Veksler, [Graph Cuts in Vision and Graphics: Theories and Applications](#). In *Handbook of Mathematical Models in Computer Vision*, edited by N. Paragios, Y. Chen and O. Faugeras, Springer, 2006.

- Try the GraphCut implementation at <https://pub.ist.ac.at/~vnk/software.html>