

ID-SPN: A New SPN Learner

Pedram Rooshenas <pedram@cs.uoregon.edu> Daniel Lowd <lowd@cs.uoregon.edu>



University of Oregon

HIGHLIGHTS

ID-SPN is a new algorithm for learning tractable joint probability distributions over discrete domains.

ID-SPN combines the strength of **tractable graphical models**, which easily represent direct interaction among random variables, with **mixture models**, which easily represent clusters.

ID-SPN learns more accurate models than state-of-the-art learning algorithms for Bayesian networks and sum-product networks.

BACKGROUND

Sum-product networks (SPNs)

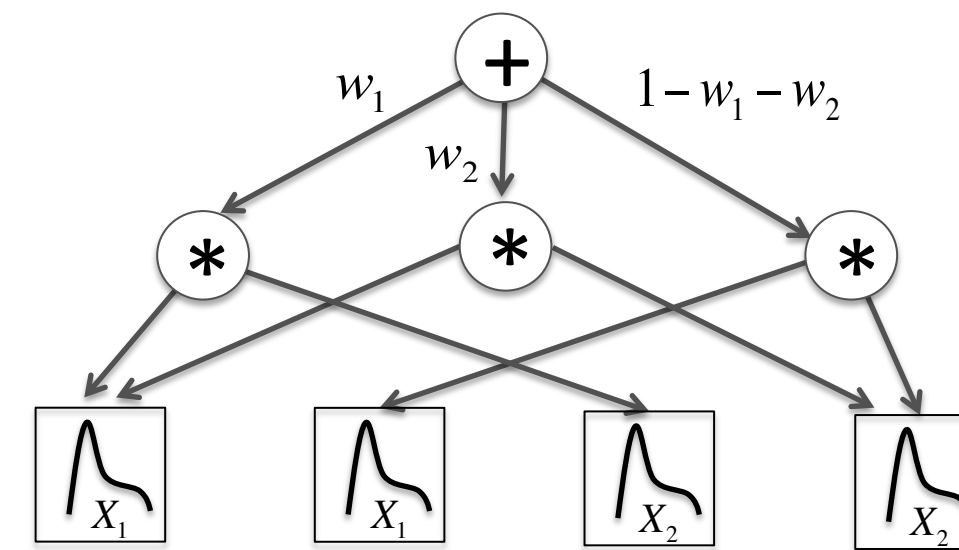
SPNs can represent complex mixture models, low-treewidth graphical models, and arithmetic circuits, a very similar representation often used for exact inference in graphical models.

An SPN is either a univariate distribution, a product of SPNs with disjoint scopes, or a weighted sum of SPNs with identical scopes.

Sum nodes represent mixtures of the submodels and product nodes represent independence among submodels.

Learning SPNs

LearnSPN [Gens&Domingos, 2013] performs a top-down clustering, and it creates the SPN directly through recursive partitioning of variables and instances, which results in a hierarchical mixture model structure.



Arithmetic circuits (ACs)

ACs [Darwiche,2003] are an inference representation that is closely related to SPNs.

Like an SPN, an AC is a rooted, directed, acyclic graph in which interior nodes are sums and products

For discrete domains, every decomposable and smooth AC can be represented as an equivalent SPN with fewer nodes and edges. Every SPN also can be represented as an AC with at most a linear increase in the number of edges.

ID-SPN: Learning SPNs with Indirect and Direct Interactions

Key Ideas

A tractable Markov network is a powerful model for learning joint probability distributions and shows promising performance on most experimental datasets, where data does not contain natural clusters [Lowd&Rooshenas, 2013].

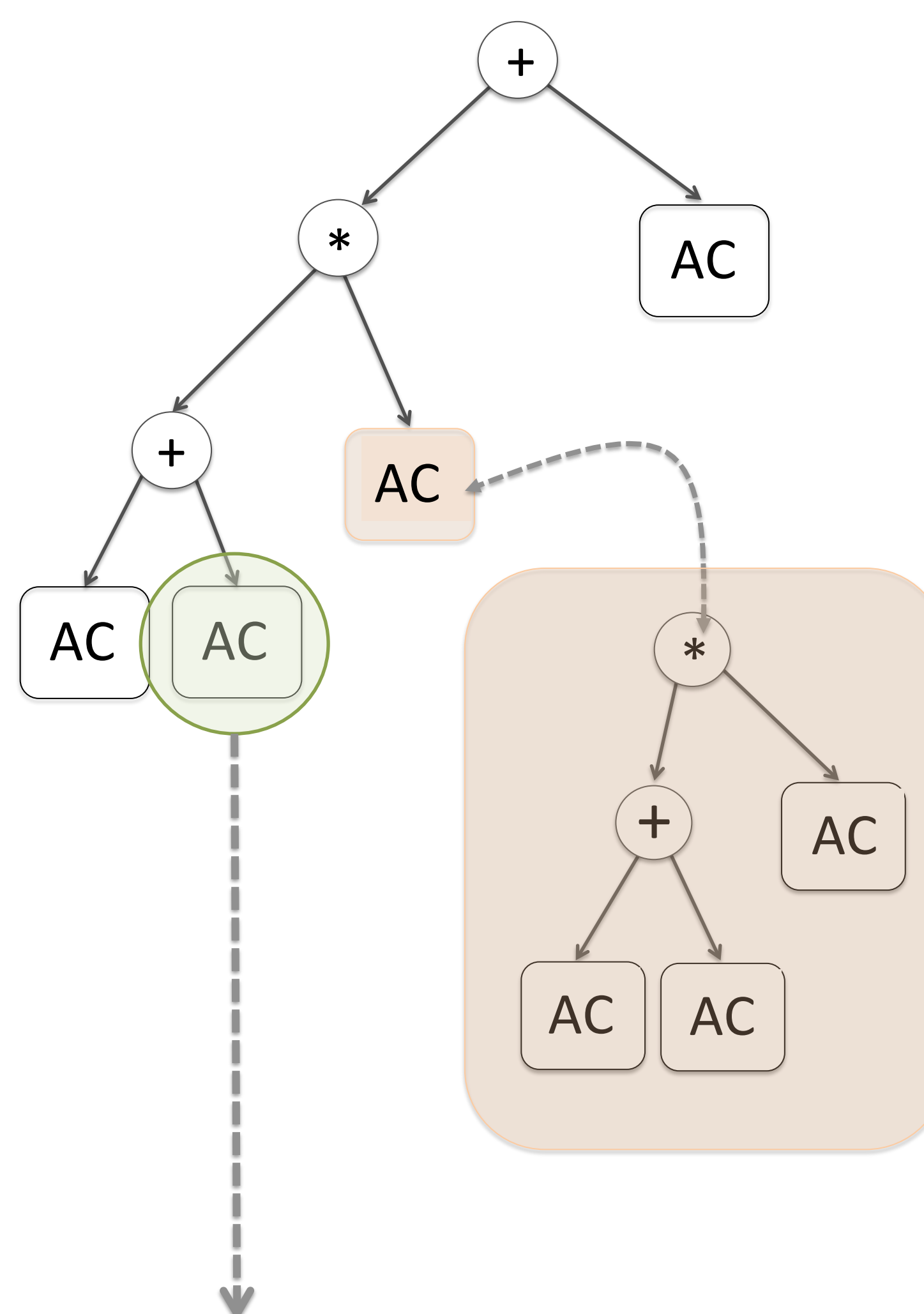
Mixture of trees is a powerful model, which learns a mixture over joint probability distribution represented by Chow-Liu trees [Meila&Jordan, 2000].

Our primary results show that mixture of arithmetic circuits is a more accurate model by having a mixture over joint probability distributions represented by tractable Markov networks.

Sum-product network is a powerful graphical model which defines hierarchical mixtures over univariate probability distributions [Poon&Domingos, 2011;Gens&Domingos, 2013].

ID-SPN learns a hierarchical mixture model over multivariate joint probability distributions represented by tractable Markov network.

The model learned by ID-SPN is a valid SPN model.



Algorithm

ID-SPN learns a sum-product of ACs (SPAC) structure.

An SPAC structure includes sum nodes, product nodes, and AC nodes.

ID-SPN is a greedy iterative algorithm.

The ID-SPN algorithm begins with an SPAC structure that only contains one AC node.

In each iteration, ID-SPN attempts to **extend** the model by replacing one of the AC leaf nodes with a new SPAC subtree over the same variables.

Each extension adds at most one product node followed by at most one sum node for each child.

If the extension increases the log-likelihood of the SPAC model on the training data, then ID-SPN updates the working model and adds any newly created AC leaves to an extension queue.

To learn a product node, we partition variables into some sets that are approximately independent. We find the independent sets by locating the connected components of the graph whose nodes have edges if their pairwise mutual information are greater than a threshold.

To learn a sum node, we partition training data by using expectation-maximization to learn a simple naïve Bayes mixture model over the set of variables.

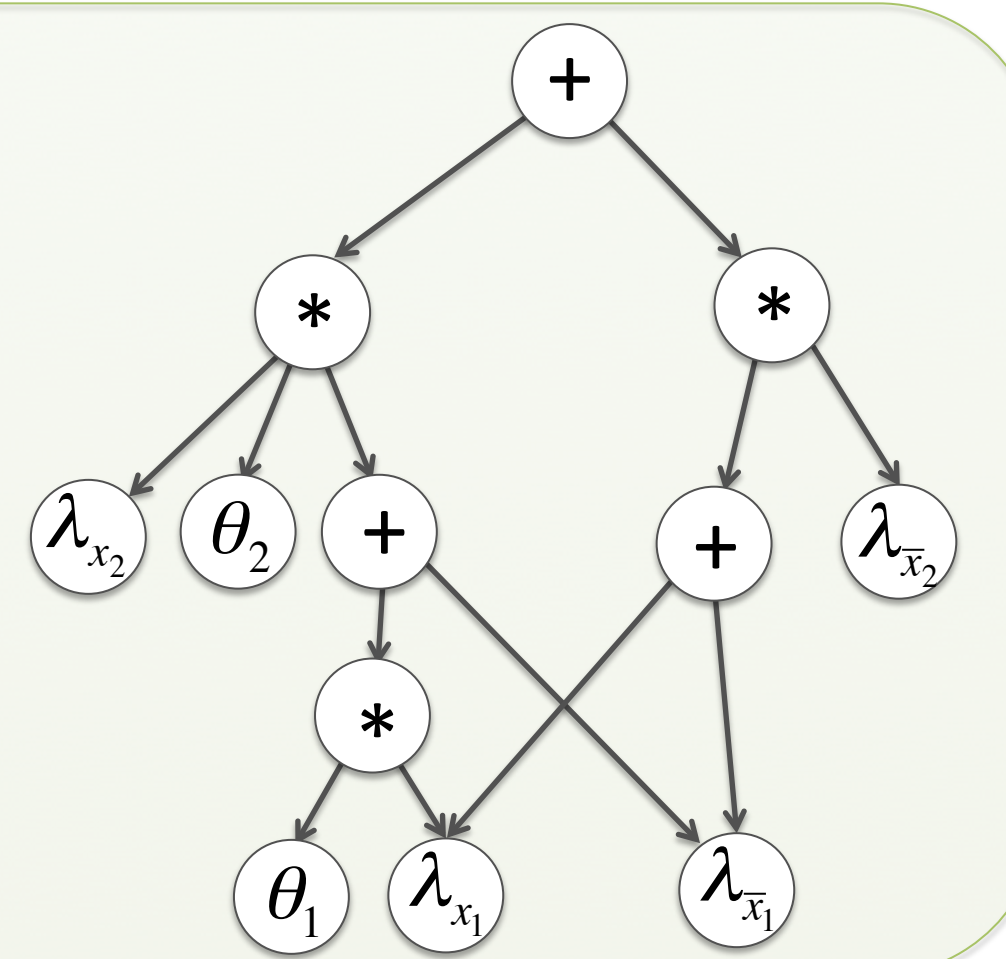
To learn a AC node, we used the ACMN algorithm.

Any SPAC structure is a **valid SPN**.

ACMN

ACMN learns Markov Networks (MNs) in which exact inference is tractable. ACMN uses arithmetic circuits (ACs) as the inference representation. ACMN uses the size of the arithmetic circuit as a learning bias, so it only learns an MN if it has a compact representation as an AC. ACMN performs a greedy search through structure space. Structures are scored according to both log-likelihood and AC size:

$$Score(s) = \Delta_{ll}(s) - \gamma \Delta_e(s)$$



EXPERIMENTS: Significantly more accurate than LearnSPN and WinMine

We compared ID-SPN with state-of-the-art algorithms for learning tractable and intractable graphical models:

- LearnSPN [Gens&Domingos, 2013]: learns sum-product networks.
- WM (WinMine) [Chickering, 2002]: learns intractable Bayesian networks.
- ACMN [Lowd&Rooshenas, 2013]: learns tractable Markov networks.
- MT [Meila&Jordan, 2000]: learns mixture of Chow-Liu trees.
- LTM [Choi et al., 2011]: learns latent tree models.

We compared the algorithms on 20 standard binary datasets with 16 to 1556 variables.

All the hyper parameters are fine-tuned on validation sets.

We used the authors' implementation of LTM, SPN, ACMN and WM, and used our implementation for MT.

ID-SPN is significantly more accurate than WinMine algorithm on 13 datasets out of 20.

ID-SPN is always more accurate than LearnSPN

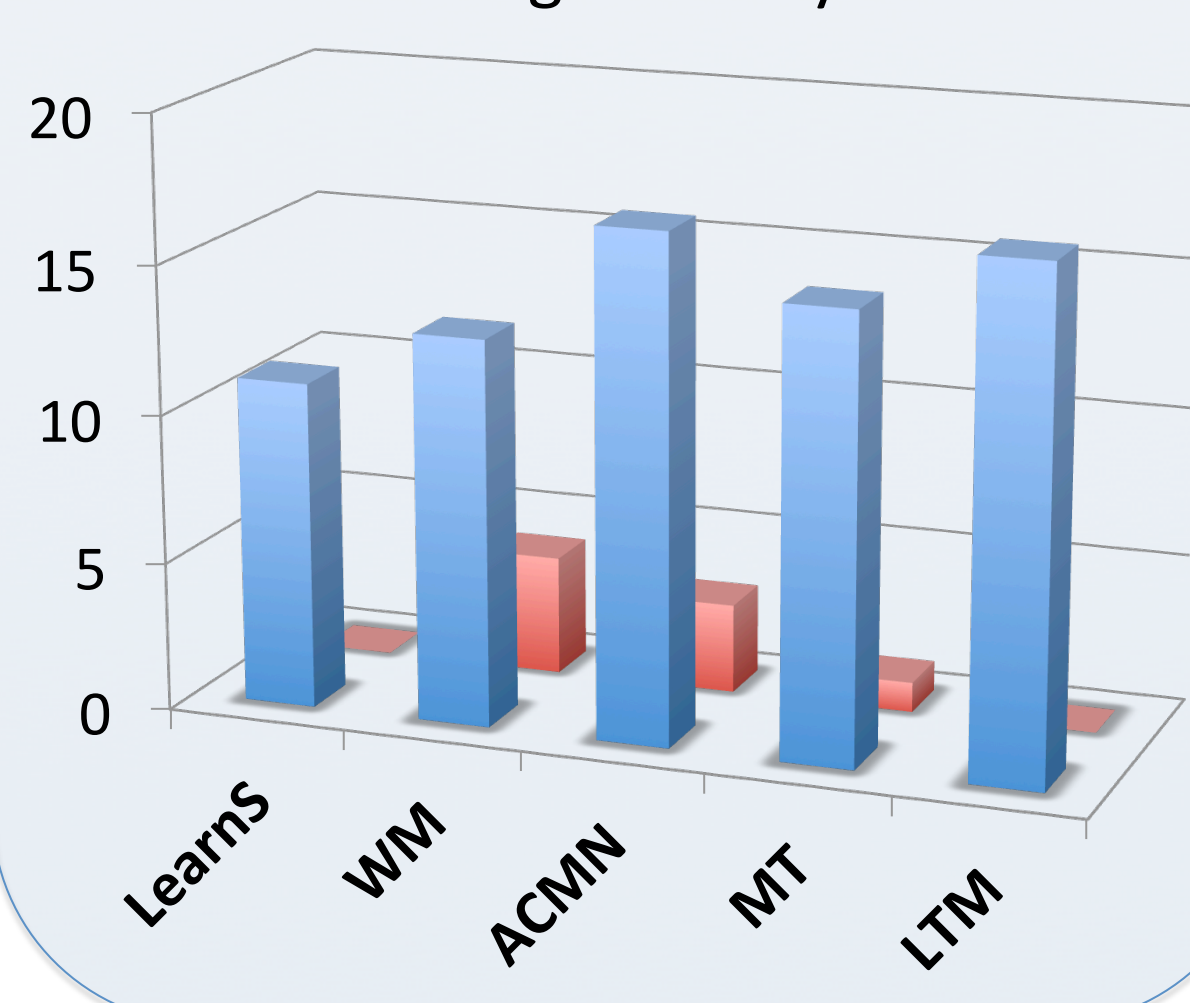
We computed the log-likelihood of models on test data and report the number of datasets in which ID-SPN has a statistically significantly different log-likelihood.

We also computed the exact conditional log-likelihood (CLL) of query variables given evidence ($\log P(X = x | E = e)$) for both ID-SPN. For WinMine, we computed both CLL and conditional marginal log-likelihood (CMLL), and used whichever is larger.

We used 10, 30, 50, and 90 percentage of variables as a query with the rest of them as evidence, which results in 100 configurations for 20 datasets.

Log-likelihood

- ID-SPN is significantly better
- ID-SPN is significantly worse



ID-SPN is significantly more accurate than WinMine on 95 out of 100 configurations and only significantly worse than WinMine on 1 configuration.

Query Time (ms)



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