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# CREDAL SENTENTIAL DECISION DIAGRAMS

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 graphical models and machine
 learning





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\*Concept and formulation by Yoichi Hirai



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Bayesian nets (Pearl, 1984)























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 Decision Diagrams

- so, what are PSDDs?
- actually, what are SDDs?

L.	K	Р	Α
0	0	0	0
0	0	0	1
0	0	1	0
0	0	1	1
0	1	0	0
0	1	0	1
0	1	1	0
0	1	1	1
1	0	0	0
1	0	0	1
1	0	1	0
1	0	1	1
1	1	0	0
1	1	0	1
1	1	1	0
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- 16 joint states
- Three logical constraints

 $(P \lor L), (A \to P), (K \to A \lor L)$ 

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 $\phi := (P \lor L) \land (A \to P) \land (K \to A \lor L)$ 

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- 16 joint states
- Three logical constraints

 $\phi := (P \lor L) \land (A \to P) \land (K \to A \lor L)$ 

- 7 states not satisfying the logical constraints (hence never observed)
- 1 state logically possible but never observed

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- $T = (\neg L \land K) \lor L \lor (\neg L \land \neg K)$

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- A Sentential Decision Diagram representing  $\phi$  is a "deterministic" logic circuit
- take a subset of the variables, form a partition of the tautology, e.g.,



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 $\blacktriangleright \ (\neg L \land K) \land (P \land A) \bigvee L \land (P \lor \neg A) \bigvee (\neg L \land \neg K) \land P = \phi$ 

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Proceed recursively...



$$(\neg L \land K \bigvee L \land \bot) \bigwedge (P \land A \bigvee \neg P \land \bot)$$

$$\bigvee (L \land \top \bigvee \neg L \land \bot) \bigwedge (\neg P \land \neg A \bigvee P \land \top)$$

$$\bigvee (\neg L \land \neg K \bigvee L \land \bot) \bigwedge (P \land \top \bigvee \neg P \land \bot)$$

= *\phi* 

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- Inducing a joint probability  $\mathbb{P}(A, L, P, K)$
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• A Probabilistic Sentential Decision Diagrams (PSDDs) for.  $\phi$  is a parametrized SDD:



- ▶ context-specific independences wrt ℙ derived from the structure
- Logically impossible events have zero probability:  $\mathbb{P}(\mathbf{x}) > 0 \leftrightarrow \mathbf{x} \models \phi$

#### **CREDAL VERSION OF PSDD'S**:

Credal Sentential Decision Diagrams (CSDDs) for  $\phi$ 



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- Semantics: collection of consistent PSDDs
- PSDD induces joint P, CSDD induces joint CS ("Strong extension")

#### **CSDD'S INFERENCE**

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#### Given evidence e, calculate

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#### **Conditional queries:**

Given available evidence e and queried variabile, calculate

 $\left|\underline{\mathbb{P}}(x \,|\, e) = \min_{\mathbb{P}(\mathbf{X}) \in \mathbb{K}(\mathbf{X})} \frac{\mathbb{P}(x, e)}{\mathbb{P}(e)}\right|$ 

# **TWO POLYTIME ALGORITHMS**

Adaptation of CSPNs algorithms (Mauá et al.) to CSDDs:

#### **Marginal queries:**

- Bottom-up propagation of LP task's results
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- Decisional version of original task
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#### **CONCLUSIONS AND FUTURE WORK**

- CSDDs as a new tool for sensitivity analysis in PSDD
- Robust marginalisation and conditioning (for singly connected circuits) with poly complexity
- Application to "credal" ML with structured spaces
- Complexity and approximations results for multiply connected CSDDs
- Hybrid (structured/unstructured) models
- Structural learning (trade-off small SDD / likelihood / independences)
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#### **Credal Sentential Decision Diagrams (CSDDs)**

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#### A NEW CLASS OF (CREDAL) GRAPHICAL MODELS

- · Bayesian nets as classical (precise) probabilistic graphical models (BNs) With imprecise probabilities? Credal networks (CNs, Cozman, 2000)
- With deep structure (and tractable inference)?
- Sum-product networks (SPNs, Poon & Domingos, 2011)
- With deep structure and imprecise probabilities? Credal sum-product networks (CSPNs, Mauá et al., 2017)
- · With deep structure and embedding logical constraints? Probabilistic sentential decision diagrams (PSDDs, Kisa et al., 2014)
- · Deep structure, imprecise probabilities and logical constraints? Credal sentential decision diagrams (CSDDs, this paper)

#### FROM SDDs TO CSDDs (THROUGH PSDDs)



- Logical skeleton? φ as a circuit alternating OR and AND gates
- This is a sentential decision diagram, (SDD, Choi & Darwiche, 2013)
- Probabilistic model? Probability mass functions annotating the OR gates of the SDD (PSDDs)
- · PSDD is a joint probability mass function consistent with the constraints  $\mathbb{P}(L, K, P, A) : \mathbb{P}(l, k, p, a) = 0 \text{ iff } (l, k, p, a) \not\models \phi$
- CSDD? Credal version of PSDD: credal sets instead of mass functions
- Credal sets on OR gates and terminal nodes ⊤
- · Semantics: all PSDDs with parameters consistent with the local credal sets
- Strong extension  $\mathbb{K}(L, K, P, A)$  as the joint credal set of all the joint mass functions induced by the consistent PSDDs
- CSDD Inference? Lower/upper bounds wrt the strong extension
- Base theorem: for each z: <u>P</u>(z) > 0 iff z ⊨ φ and <u>P</u>(z) = 0 iff z ⊭ φ
- · Learning CSDD? Parameters are conditional probabilities, Imprecise Dirichlet Model to learn local (conditional) credal sets
- · Data scarcity issue on the leaves.justifies imprecise approach!

#### CONCLUSIONS & OUTLOOKS

- CSDDs as a new tool for sensitivity analysis in PSDD
- Fast robust marginalisation and conditioning (but conditioning works for singly connected circuits only)
- · Complexity results and approximated algorithm are needed
- CNs vs. CSDDs? Credal classification with CSDDs?

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- Arthur Choi and Adnan Darwiche. Dynamic minimization of sentential decision diagrams. In Proceedings of the Twenty-Seventh AAAI Conference on Artificial Intelligence, 2013.

L	к	Р	А	
Data about 100 students in four classes	0	0	0	0
Logic, Knowledge, Probability and Artificial Intelligence	0	1	0	6
Logical constraints for classes: $\phi := (P \lor L) \land (A \to P) \land (K \to A \lor L)$	1	0	0	0
Out of $2^4 = 16$ joint configurations, only eight in the data set	1 1 0	1 1 0	0 1 0	0 10 5
ne possible but observed)	0	0	1	0
Consistent with the logical constraints $\phi$ ?	1	1	1	13
The solution is a CSSD!	1	1	0	8

· Circuit traversal from leaves in re-	Algorithm 2 Lower probability of evidence
verse topological order	input: CSDD, evidence e
T 0 1 1 1 1 1	for $n \leftarrow N, \dots, 1$ do
<ul> <li>Every time a decision hode is pro- cessed, a LP task whose feasible</li> </ul>	if node n is terminal then $v \leftarrow leaf vtree node that n is normalized for$
region are the local credal sets of	$\underline{\pi}(n) \leftarrow \mathbb{P}_n(\mathbf{e}_v)$ else
Analogous to Mauá et al. (2017)	$((p_i, s_i)_{i=1}^k, \mathbb{K}_n(P)) \leftarrow n \text{ (decision node)}$ $\underline{\pi}(n) \leftarrow \min_{[\theta_1, \dots, \theta_n] \in \mathbb{K}_n(P)} \sum_{i=1}^k \underline{\pi}(p_i) \cdot \underline{\pi}(s_i)$ .
for CSPNs, with additionally sup-	end if end for
port to logical constraints	output: $\mathbb{P}(\mathbf{e}) \leftarrow \underline{\pi}(1)$

- Conditional queries solved by generalized Bayes' rule (GBR)
- · Associated decision problem is deciding whether or not,
- As  $\mathbb{P}(x|e) + \mathbb{P}(\neg x|e) = 1$  for each  $\mathbb{P}(X) \in \mathbb{K}^r(X)$ , and assuming that  $\mathbb{P}(e) > 0$ , this corresponds to:
- · Recursive formulation (for singly connected circuits):
- $\left\{ \overline{\mathbb{P}}_{s_i}(e_r) \quad \text{if } \pi(p_i) < 0 \right\}$ and <u>σ</u>(s<sub>i</sub>) is equal to

• 1

• F

• /

	mput: CSDD, $\mu$ , $\lambda = \lambda$ , $\epsilon$
	for $n \leftarrow N, \dots, 1$ do
Circuit traversal	$\underline{\pi}(n) \leftarrow 0$
from leaves (as	$v \leftarrow$ vtree node that <i>n</i> is normalized for
for marginal	if node n is terminal then
queries)	$\underline{\pi}(n) \leftarrow \Lambda_n(\mu)$ as in Eq. (12)
I P tacks on dosi	else
LF tasks on deci-	$((p_i, s_i)_{i=1}^k, \mathbb{K}_n(P)) \leftarrow n$ (decision node)
sion nodes whose	if X occurs in v then
coefficients are	if X occurs in $v^{I}$ then
computed with	$u \leftarrow v^l$ and $w \leftarrow v^r$
marginal queries	$u_i \leftarrow p_i$ and $w_i \leftarrow s_i$ for $1 \le i \le k$
Bracketing	else if X occurs in v <sup>r</sup> then
scheme to solve	$w \leftarrow v^l$ and $u \leftarrow v^r$
GBR	$u_i \leftarrow s_i$ and $w_i \leftarrow p_i$ for $1 \le i \le k$
Again analogous	end if
to Mauá ot al	$\underline{\pi}(n) \leftarrow \min_{[\theta_1,,\theta_k] \in K_n(P)} \sum_{i=1}^k \underline{\pi}(u_i)$ .
(2017) result for	with $\underline{\sigma}$ as in Eq. (10)
(2017) result for	end if
C011N5	end if
	and for

 $\cdot \pi(s_i) \cdot \theta_i$ 

- for a given  $\mu \in [0,1]$ :  $\underline{\mathbb{P}}(x|e) > \mu$
- $\min_{\mathbb{P}(\mathbf{X})\in\mathbb{K}^{r}(\mathbf{X})}\left[(1-\mu)\mathbb{P}(x,e)-\mu\mathbb{P}(\neg x,e)\right]>0$
- $\min_{[\theta_1,\dots,\theta_k]\in\mathbb{K}_r(P)}\sum_{i=1}^k \underline{\pi}(p_i)\underline{\sigma}(s_i)\,\theta_i>0$
- where  $\underline{\pi}(p_i)$  is equal to  $\min_{\mathbb{P}_n(\mathbf{Z}) \in \mathbb{K}^{p_i}(\mathbf{Z})} [(1-\mu)\mathbb{P}_{p_i}(x, e_l) \mu\mathbb{P}_{p_i}(\neg x, e_l)]$
- $\underline{\mathbb{P}}_{s_i}(e_r)$  otherwise.

Algorithm 3 Lower conditional probability Level CODD ... V

- - $\cdot \underline{\sigma}(w_i) \cdot \theta_i$ 
    - output:  $\operatorname{sign}[\mathbb{P}(x|\boldsymbol{e}) \mu] \leftarrow \operatorname{sign}[\boldsymbol{\pi}(1)]$