# CSC 2515: Structured Prediction 

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## Discriminant Functions for $K>2$ classes

- Use $K-1$ classifiers, each solving a two class problem of separating point in a class $C_{k}$ from points not in the class.
- Known as $\mathbf{1}$ vs all or $\mathbf{1}$ vs the rest classifier

- PROBLEM: More than one good answer!


## Discriminant Functions for $K>2$ classes

- Introduce $K(K-1) / 2$ two-way classifiers, one for each possible pair of classes
- Each point is classified according to majority vote amongst the disc. func.
- Known as the $\mathbf{1}$ vs $\mathbf{1}$ classifier

- PROBLEM: Two-way preferences need not be transitive


## K-Class Discriminant

- We can avoid these problems by considering a single K-class discriminant comprising $K$ functions of the form

$$
y_{k}(\mathbf{x})=\mathbf{w}_{k}^{T} \mathbf{x}+w_{k, 0}
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- In this lecture we will look at generalizations of this idea.


## Contents

- Introduction to Structured prediction
- Inference
- Learning


## What is structured prediction?

## Structured Prediction

- In "typical" machine learning

$$
f: \mathcal{X} \rightarrow \Re
$$

the input $\mathcal{X}$ can be anything, and the output is a real number (e.g., classification, regression)

## Structured Prediction

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- In Structured Prediction

$$
f: \mathcal{X} \rightarrow \mathcal{Y}
$$

the input $\mathcal{X}$ can be anything, and the output is a complex object (e.g., image segmentation, parse tree)

## Structured Prediction

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the input $\mathcal{X}$ can be anything, and the output is a complex object (e.g., image segmentation, parse tree)

- In this lecture $\mathcal{Y}$ is a discrete space, ask me later if you are interested in continuous variables.


## Structured Prediction and its Applications

We want to predict multiple random variables which are related

- Computer Vision:
- Semantic Segmentation (output: pixel-wise labeling)
- Object detection (output: 2D or 3D bounding boxes)
- Stereo Reconstruction (output: 3D map)
- Scene Understanding (output: 3D bounding box reprinting the layout)



## Structured Prediction and its Applications

We want to predict multiple random variables which are related

- Natural Language processing
- Machine Translation (output: sentence in another language)
- Parsing (output: parse tree)

- Computational Biology
- Protein Folding (output: 3D protein)



## Why structured?

- Independent prediction is good but...



## Why structured?

- Independent prediction is good but...

- Neighboring pixels should have same labels (if they look similar).



## Graphical Model

A graphical model defines

- A family of probability distributions over a set of random variables
- This is expressed via a graph, which encodes the conditional independences of the distribution

- Two types of graphical models: Directed and undirected


## Bayesian Networks (Directed Graphical Models)

- The graph $G=(V, \mathcal{E})$ is acyclic and directed
- Factorization over distributions by conditioning on parent nodes

$$
p(\mathbf{y})=\prod_{i \in V} p\left(y_{i} \mid y_{p a}(i)\right)
$$

- Example


$$
p(\mathbf{y})=p\left(y_{l} \mid y_{k}\right) p\left(y_{k} \mid y_{i}, y_{j}\right) p\left(y_{i}\right) p\left(y_{j}\right)
$$

## Undirected Graphical Model

- Also called Markov Random Field, or Markov Network
- Graph $G=(V, \mathcal{E})$ is undirected and has no self-edges
- Factorization over cliques

$$
p(\mathbf{y})=\frac{1}{Z} \prod_{r \in \mathcal{R}} \psi_{r}\left(\mathbf{y}_{r}\right)
$$

with $Z=\sum_{\mathbf{y} \in \mathcal{Y}} \prod_{r \in \mathcal{R}} \psi_{r}\left(\mathbf{y}_{r}\right)$ the partition function

- Example

$$
\begin{aligned}
& Y_{i}(\mathbf{y})=\frac{1}{Z} \psi\left(y_{i}, y_{j}\right) \psi\left(y_{j}, y_{k}\right) \psi\left(y_{i}\right) \psi\left(y_{j}\right) \psi\left(y_{k}\right)
\end{aligned}
$$

- Difficulty: Exponentially many configurations
- Undirected models will be the focus of this lecture


## Factor Graph Representation

- Graph $G=(V, \mathcal{F}, \mathcal{E})$, with variable nodes $\mathcal{V}$, factor nodes $\mathcal{F}$ and edges $\mathcal{E}$
- Scope of a factor $N(F)=\{i \in V:(i, F) \in \mathcal{E}\}$
- Factorization over factors

$$
p(\mathbf{y})=\frac{1}{Z} \prod_{F \in \mathcal{F}} \psi_{F}\left(\mathbf{y}_{N(F)}\right)
$$



## Factor Graph vs Graphical Model

- Factor graphs are explicit about the factorization


Figure : from [Nowozin et al]

## Capacity

- They define the family of distributions and thus the capacity


Figure: from [Nowozin et al]

## Markov Random Fields vs Conditional Random Fields

- Markov Random Fields (MRFs) define

$$
p(\mathbf{y})=\frac{1}{Z} \prod_{F \in \mathcal{F}} \psi_{F}\left(\mathbf{y}_{N(F)}\right)
$$

- Conditional Random Fields (CRFs) define

$$
p(\mathbf{y} \mid \mathbf{x})=\frac{1}{Z(\mathbf{x})} \prod_{F \in \mathcal{F}} \psi_{F}\left(\mathbf{y}_{N(F)} ; \mathbf{x}\right)
$$

- $\mathbf{x}$ is not a random variable (i.e., not part of the probability distribution)



## Energy vs Probabilities

- The probability is completely determined by the energy

$$
\begin{aligned}
p(\mathbf{y}) & =\frac{1}{Z} \prod_{F \in \mathcal{F}} \psi_{F}\left(\mathbf{y}_{N(F)}\right) \\
& =\frac{1}{Z} \exp \left(\log \left(\psi_{F}\left(\mathbf{y}_{N(F)}\right)\right)\right) \\
& =\frac{1}{Z} \exp \left(-\sum_{F \in \mathcal{F}} E_{F}\left(y_{F}\right)\right)
\end{aligned}
$$

where $E_{F}\left(y_{F}\right)=-\log \left(\psi_{F}\left(\mathbf{y}_{N(F)}\right)\right)$

## Parameterization: log linear model

- Factor graphs define a family of distributions
- We are interestested in identifying individual members by parameters

$$
E_{F}\left(\mathbf{y}_{F}\right)=-\mathbf{w}^{T} \phi_{F}\left(\mathbf{y}_{F}\right)
$$



Figure : from [Nowozin et al]

## Learning Tasks

- Estimation of the parameters w

$$
E_{F}\left(\mathbf{y}_{F}\right)=-\mathbf{w}^{T} \phi_{F}\left(\mathbf{y}_{F}\right)
$$

- Learn the structure of the model
- Learn with hidden variables


## Inference Tasks

Given an input $x \in \mathcal{X}$ we want to compute

- MAP estimate or minimum energy configuration

$$
\begin{aligned}
\underset{y \in \mathcal{Y}}{\operatorname{argmax}} p(\mathbf{y} \mid \mathbf{x}) & =\underset{y \in \mathcal{Y}}{\operatorname{argmax}} \frac{1}{Z} \prod_{F \in \mathcal{F}} \psi_{F}\left(\mathbf{y}_{N(F)} ; \mathbf{x}, \mathbf{w}\right) \\
& =\underset{y \in \mathcal{Y}}{\operatorname{argmax}} \exp \left(-\sum_{F \in \mathcal{F}} E_{F}(\mathbf{y} F, \mathbf{x}, \mathbf{w})\right) \\
& =\underset{y \in \mathcal{Y}}{\operatorname{argmin}} \sum_{F \in \mathcal{F}} E_{F}\left(\mathbf{y}_{F}, \mathbf{x}, \mathbf{w}\right)
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\end{aligned}
$$

- Marginals $p\left(y_{i}\right)$ or max marginals $\max _{y_{i} \in \mathcal{Y}_{i}} p\left(y_{i}\right)$, which requires computing the partition function $Z$, i.e.,

$$
\begin{aligned}
\log (Z(\mathbf{x}, \mathbf{w})) & =\log \sum_{\mathbf{y} \in \mathcal{Y}} \exp (-E(\mathbf{y} ; \mathbf{x}, \mathbf{w})) \\
\mu_{F}\left(\mathbf{y}_{F}\right) & =p\left(\mathbf{y}_{F} \mid \mathbf{x}, \mathbf{w}\right)
\end{aligned}
$$

# Inference in Markov Random Fields 

## MAP Inference

Compute the MAP estimate is typically NP-hard

$$
\max _{y \in \mathcal{Y}} p(\mathbf{y} \mid x)=\max _{y \in \mathcal{Y}} \sum_{r \in \mathcal{R}} \mathbf{w}^{\top} \phi_{r}\left(\mathbf{y}_{r}\right)
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Notable exceptions are:

- Belief propagation for tree-structure models


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Notable exceptions are:

- Belief propagation for tree-structure models
- Graph cuts for binary energies with sub modular potentials


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- Graph cuts for binary energies with sub modular potentials
- Branch and bound: exponential in worst case, but works much faster in practice


## MAP Inference

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Notable exceptions are:

- Belief propagation for tree-structure models
- Graph cuts for binary energies with sub modular potentials
- Branch and bound: exponential in worst case, but works much faster in practice

Difficulties

- Deal with the exponentially many states in $\mathbf{y}$


## Belief Propagation

- Compact notation

$$
\theta_{r}\left(\mathbf{y}_{r}\right)=\mathbf{w}^{\top} \phi_{r}\left(\mathbf{y}_{r}\right)
$$

- Inference can be written as

$$
\max _{\mathbf{y} \in \mathcal{Y}} \sum_{r \in \mathcal{R}} \theta_{r}\left(\mathbf{y}_{r}\right)
$$



- For the example

$$
\max _{y_{i}, y_{j}, y_{k}, y_{l}}\left\{\theta_{F}\left(y_{i}, y_{j}\right)+\theta_{G}\left(y_{j}, y_{k}\right)+\theta_{G}\left(y_{k}, y_{l}\right)\right\}
$$

## Belief Propagation



$$
\begin{aligned}
\theta^{*}(\mathbf{y}) & =\max _{y_{i}, y_{j}, y_{k}, y_{l}}\left\{\theta_{F}\left(y_{i}, y_{j}\right)+\theta_{G}\left(y_{j}, y_{k}\right)+\theta_{H}\left(y_{k}, y_{l}\right)\right\} \\
& =
\end{aligned}
$$

## Belief Propagation



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& =\max _{y_{i}, y_{j}} \theta_{F}\left(y_{i}, y_{j}\right)+\max _{y_{k}} \theta_{G}\left(y_{j}, y_{k}\right)+\max _{y_{l}} \theta_{H}\left(y_{k}, y_{l}\right)
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& =\max _{y_{i}, y_{j}} \theta_{F}\left(y_{i}, y_{j}\right)+r_{G \rightarrow y_{j}}\left(y_{j}\right)
\end{aligned}
$$

## Tree Generalization



$$
\theta^{*}(\mathbf{y})=\max _{y_{i}, y_{k}, y_{k}, y_{1}, y_{m}} \theta_{F}\left(y_{i}, y_{j}\right)+\theta_{G}\left(y_{j}, y_{k}\right)+\theta_{l}\left(y_{m}, y_{k}\right)+\theta_{H}\left(y_{l}, y_{k}\right)
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& =\max _{y_{i}, y_{j}} \theta_{F}\left(y_{i}, y_{j}\right)+\max _{y_{k}} \theta_{G}\left(y_{j}, y_{k}\right)+q_{y_{k} \rightarrow G}\left(y_{k}\right)
\end{aligned}
$$

## Factor Graph Max Product

Iteratively updates and passes messages:

- $r_{F \rightarrow y_{i}} \in \Re^{\mathcal{Y}_{i}}$ : factor to variable message
- $q_{y_{i} \rightarrow F} \in \Re^{\mathcal{Y}_{i}}$ : variable to factor message


Figure: from [Nowozin et al]

## Variable to factor

- Let $M(i)$ be the factors adjacent to variable i, $M(i)=\{F \in \mathcal{F}:(i, F) \in \mathcal{E}\}$
- Variable-to-factor message

$$
q_{y_{i} \rightarrow F}\left(y_{i}\right)=\sum_{F^{\prime} \in M(i) \backslash\{F\}} r_{F^{\prime} \rightarrow y_{i}}\left(y_{i}\right)
$$



Figure: from [Nowozin et al]

## Factor to variable

- Factor-to-variable message

$$
r_{F \rightarrow y_{i}}\left(y_{i}\right)=\max _{y_{F}^{\prime} \in \mathcal{Y}_{F}, y_{i}^{\prime}=y_{i}}\left(\theta\left(y_{F}^{\prime}\right)+\sum_{j \in N(F) \backslash\{i\}} q_{y_{j} \rightarrow F}\left(y_{j}^{\prime}\right)\right)
$$



Figure: from [Nowozin et al]

## Message Scheduling

(1) Select one variable as tree root
(2) Compute leaf-to-root messages
(3) Compute root-to-leaf messages


Figure: from [Nowozin et al]

## Max Product v Sum Product

Max sum version of max-product
(1) Compute leaf-to-root messages

$$
q_{y_{i} \rightarrow F}\left(y_{i}\right)=\sum_{F^{\prime} \in M(i) \backslash\{F\}} r_{F^{\prime} \rightarrow y_{i}}\left(y_{i}\right)
$$

(2) Compute root-to-leaf messages

$$
r_{F \rightarrow y_{i}}\left(y_{i}\right)=\max _{y_{F}^{\prime} \in \mathcal{Y}_{F}, y_{i}^{\prime}=y_{i}}\left(\theta\left(y_{F}^{\prime}\right)+\sum_{j \in N(F) \backslash\{i\}} q_{y_{j} \rightarrow F\left(y_{j}^{\prime}\right)}\right)
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## Max Product v Sum Product

Max sum version of max-product
(1) Compute leaf-to-root messages

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Sum-product
(1) Compute leaf-to-root messages

$$
q_{y_{i} \rightarrow F}\left(y_{i}\right)=\sum_{F^{\prime} \in M(i) \backslash\{F\}} r_{F^{\prime} \rightarrow y_{i}}\left(y_{i}\right)
$$

(2) Compute root-to-leaf messages

$$
r_{F \rightarrow y_{i}}\left(y_{i}\right)=\log \sum_{y_{F}^{\prime} \in \mathcal{Y}_{F}, y_{i}^{\prime}=y_{i}} \exp \left(\theta\left(y_{F}^{\prime}\right)+\sum_{j \in N(F) \backslash\{i\}} a_{y_{j}^{\prime} \rightarrow F}\left(y_{j}^{\prime}\right)\right)
$$

## Computing marginals

- Partition function can be evaluated at the root

$$
\log Z=\log \sum_{y_{r}} \exp \left(\sum_{F \in M(r)} r_{F \rightarrow y_{r}}\left(y_{r}\right)\right)
$$

- Marginal distributions, for each factor

$$
\mu_{F}\left(y_{F}\right)=p\left(y_{F}\right)=\frac{1}{Z} \exp \left(\theta_{F}\left(y_{F}\right)+\sum_{i \in N(F)} q_{y_{i} \rightarrow F}\left(y_{i}\right)\right)
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$$

- Marginals at every node

$$
\mu_{y_{i}}\left(y_{i}\right)=p\left(y_{i}\right)=\frac{1}{Z} \exp \left(\sum_{F \in M(i)} r_{F \rightarrow y_{i}}\left(y_{i}\right)\right)
$$

## Generalizations to loops

- It is call loopy belief propagation (Perl, 1988)
- No schedule that removes dependencies
- Different messaging schedules (synchronous/asynchronous, static/dynamic)
- Slight changes in the algorithm


## MAP LP Relaxation Task

Integer Linear Program (LP) equivalence [Werner 2007]:

- Inference task:

$$
\hat{\mathbf{y}}=\arg \max _{\mathbf{y}} \sum_{r} \theta_{r}\left(\mathbf{y}_{r}\right)
$$

- Variables $b_{r}\left(\mathbf{y}_{r}\right)$ :

$\max _{b_{1}, b_{2}, b_{12}}\left[\begin{array}{c}b_{1}(0) \\ b_{1}(1) \\ b_{2}(0) \\ b_{2}(1) \\ b_{12}(0,0) \\ b_{12}(1,0) \\ b_{12}(0,1) \\ b_{12}(1,1)\end{array}\right]^{\top}\left[\begin{array}{c}\theta_{1}(0) \\ \theta_{1}(1) \\ \theta_{2}(0) \\ \theta_{2}(1) \\ \theta_{12}(0,0) \\ \theta_{12}(1,0) \\ \theta_{12}(0,1) \\ \theta_{12}(1,1)\end{array}\right]$


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b_{12}(1,0) \\
b_{12}(0,1) \\
b_{12}(1,1)
\end{array}\right]^{\top}\left[\begin{array}{c}
\theta_{1}(0) \\
\theta_{1}(1) \\
\theta_{2}(0) \\
\theta_{2}(1) \\
\theta_{12}(0,0) \\
\theta_{12}(1,0) \\
\theta_{12}(0,1) \\
\theta_{12}(1,1)
\end{array}\right] \quad \text { s.t. } \quad b_{r}\left(\mathbf{y}_{r}\right) \in\{0,1\}
$$

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Integer Linear Program (LP) equivalence [Werner 2007]:

- Inference task:

$$
\hat{\mathbf{y}}=\arg \max _{\mathbf{y}} \sum_{r} \theta_{r}\left(\mathbf{y}_{r}\right)
$$

- Variables $b_{r}\left(\mathbf{y}_{r}\right)$ :


$$
\left.\max _{b_{1}, b_{2}, b_{12}}\left[\begin{array}{c}
b_{1}(0) \\
b_{1}(1) \\
b_{2}(0) \\
b_{2}(1) \\
b_{12}(0,0) \\
b_{12}(1,0) \\
b_{12}(0,1) \\
b_{12}(1,1)
\end{array}\right]^{\top}\left[\begin{array}{c}
\theta_{1}(0) \\
\theta_{1}(1) \\
\theta_{2}(0) \\
\theta_{2}(1) \\
\theta_{12}(0,0) \\
\theta_{12}(1,0) \\
\theta_{12}(0,1) \\
\theta_{12}(1,1)
\end{array}\right] \quad \text { s.t. } \quad \sum_{\mathbf{y}_{r}} b_{r}\left(\mathbf{y}_{r}\right)=1\right\}
$$

## MAP LP Relaxation Task

Integer Linear Program (LP) equivalence [Werner 2007]:

- Inference task:

$$
\hat{\mathbf{y}}=\arg \max _{y} \sum_{r} \theta_{r}\left(\mathbf{y}_{r}\right)
$$

- Variables $b_{r}\left(\mathbf{y}_{r}\right)$ :


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\theta_{12}(1,0) \\
\theta_{12}(0,1) \\
\theta_{12}(1,1)
\end{array}\right] \quad \begin{array}{ll} 
& \\
\text { s.t. } & \sum_{y_{r}\left(\mathbf{y}_{r}\right) \in\{0,1\}} b_{y_{r}\left(\mathbf{y}_{r}\right)=1} \\
& \\
y_{p} \backslash_{r} r
\end{array} b_{p}\left(\mathbf{y}_{p}\right)=b_{r}\left(\mathbf{y}_{r}\right)
$$

## MAP LP Relaxation Task

$$
\max _{b_{1}, b_{2}, b_{12}}\left[\begin{array}{c}
b_{1}(1) \\
b_{1}(2) \\
b_{2}(1) \\
b_{2}(2) \\
b_{12}(1,1) \\
b_{12}(2,1) \\
b_{12}(1,2) \\
b_{12}(2,2)
\end{array}\right]^{\top}\left[\begin{array}{c}
\theta_{1}(1) \\
\theta_{1}(2) \\
\theta_{2}(1) \\
\theta_{2}(2) \\
\theta_{12}(1,1) \\
\theta_{12}(2,1) \\
\theta_{12}(1,2) \\
\theta_{12}(2,2)
\end{array}\right] \quad \text { s.t. } \begin{array}{ll} 
& \sum_{y_{r}}\left(\mathbf{y}_{r}\right) \in\{0,1\} \\
b_{r}\left(\mathbf{y}_{r}\right)=1 \\
& \\
\sum_{\mathbf{y}_{\rho} \backslash \mathbf{y}_{r}} b_{p}\left(\mathbf{y}_{p}\right)=b_{r}\left(\mathbf{y}_{r}\right)
\end{array}
$$

## MAP LP Relaxation Task



## MAP LP Relaxation Task

$$
\begin{aligned}
& b_{r}\left(\mathbf{y}_{r}\right) \in\{0,1\} \\
& \sum_{y_{r}} b_{r}\left(\mathbf{y}_{r}\right)=1 \\
& \text { Marginalization }
\end{aligned}
$$

## MAP LP Relaxation Task

$$
\max _{b_{r}} \sum_{r, \mathbf{y}_{r}} b_{r}\left(\mathbf{y}_{r}\right) \theta_{r}\left(\mathbf{y}_{r}\right) \quad \text { s.t. } \begin{aligned}
& b_{r}\left(\mathbf{y}_{r}\right) \in\{0,1\} \\
& \text { Local probability } b_{r}
\end{aligned} \begin{aligned}
& \text { Marginalization }
\end{aligned}
$$

## MAP LP Relaxation Task

LP relaxation:


## MAP LP Relaxation Task

LP relaxation:


Can be solved by any standard LP solver but slow because of typically many variables and constraints. Can we do better?

## MAP LP Relaxation Task

Observation: Graph structure in marginalization constraints.


Use dual to take advantage of structure in constraint set

- Set of parents of region $r: P(r)$
- Set of children of region $r: C(r)$

$$
\forall r, \mathbf{y}_{r}, p \in P(r) \quad \sum_{\mathbf{y}_{p} \backslash \mathbf{y}_{r}} b_{p}\left(\mathbf{y}_{p}\right)=b_{r}\left(\mathbf{y}_{r}\right)
$$

- Lagrange multipliers for every constraint:

$$
\forall r, \mathbf{y}_{r}, p \in P(r) \quad \lambda_{r \rightarrow p}\left(\mathbf{y}_{r}\right)
$$

## MAP LP Relaxation Task

Re-parameterization of score $\theta_{r}\left(\mathbf{y}_{r}\right)$ :

$$
\hat{\theta}_{r}\left(\mathbf{y}_{r}\right)=\theta_{r}\left(\mathbf{y}_{r}\right)+\sum_{p \in P(r)} \lambda_{r \rightarrow p}\left(\mathbf{y}_{r}\right)-\sum_{c \in C(r)} \lambda_{c \rightarrow r}\left(\mathbf{y}_{c}\right)
$$

Properties of dual program:

$$
\min _{\lambda} q(\lambda)=\min _{\lambda} \sum_{r} \max _{\mathbf{y}_{r}} \hat{\theta}_{r}\left(\mathbf{y}_{r}\right)
$$

- Dual upper-bounds primal $\forall \lambda$
- Convex problem
- Unconstrained task
- Doing block coordinate descent in the dual results on message passing (Lagrange multipliers are your messages)


## MAP LP Relaxation Task

Block-coordinate descent solvers iterate the following steps:

- Take a block of Lagrange multipliers
- Optimize sub-problem of dual function w.r.t. this block while keeping all other variables fixed
Advantage: fast due to analytically computable sub-problems

Same type of algorithms also exist to compute approximate marginals

## Graph-Cuts for MRF Inference

Theorem [Kolmogorov and Zabih, 2004]: If the energy function is a function of binary variables containing only unary and pairwise factors, the discrete energy minimization problem

$$
\min _{\mathbf{y}} \sum_{r \in \mathcal{R}} E\left(\mathbf{y}_{r}, x\right)
$$

can be formulated as a graph cut problem if an only off all pairwise energies are sub modular

$$
E_{i, j}(0,0)+E_{i, j}(1,1) \leq E_{i, j}(0,1)+E_{i, j}(1,0)
$$

## The ST-mincut problem

- The st-mincut is the st-cut with the minimum cost

[Source: P. Kohli]


## Back to our energy minimization

Construct a graph such that
1 Any st-cut corresponds to an assignment of $x$
2 The cost of the cut is equal to the energy of $x$ : $E(x)$

[Source: P. Kohli]

## St-mincut and Energy Minimization

$$
\begin{gathered}
\qquad E(x)=\sum_{i} \theta_{i}\left(x_{i}\right)+\sum_{i, j} \theta_{i j}\left(x_{i}, x_{j}\right) \\
\text { For all ij } \theta_{i j}(0,1)+\theta_{i j}(1,0) \geq \theta_{i j}(0,0)+\theta_{i j}(1,1)
\end{gathered}
$$

## Equivalent (transformable)

$$
E(x)=\sum_{i} c_{i} x_{i}+\sum_{i, j} c_{i j} x_{i}\left(1-x_{j}\right) \quad c_{i j} \geq 0
$$

[Source: P. Kohli]

## How are they equivalent?

$$
A=\theta_{\mathrm{ij}}(0,0) \quad B=\theta_{\mathrm{ij}}(0,1) \quad C=\theta_{\mathrm{ij}}(1,0) \quad D=\theta_{\mathrm{ij}}(1,1)
$$



$$
\begin{aligned}
\theta_{\mathrm{ij}}\left(x_{\mathrm{i}}, x_{\mathrm{j}}\right) & =\theta_{\mathrm{ij}}(0,0) \\
& +\left(\theta_{\mathrm{ij}}(1,0)-\theta_{\mathrm{ij}}(0,0)\right) x_{\mathrm{i}}+\left(\theta_{\mathrm{ij}}(1,0)-\theta_{\mathrm{ij}}(0,0)\right) x_{\mathrm{j}} \\
& +\left(\theta_{\mathrm{ij}}(1,0)+\theta_{\mathrm{ij}}(0,1)-\theta_{\mathrm{ij}}(0,0)-\theta_{\mathrm{ij}}(1,1)\right)\left(1-x_{\mathrm{i}}\right) x_{\mathrm{j}}
\end{aligned}
$$

$B+C-A-D \geq 0$ is true from the submodularity of $\theta_{i j}$
[Source: P. Kohli]

## Graph Construction

## $E\left(a_{1}, a_{2}\right)$

## Source (0)


$a_{2}$

## $\square$ <br> Sink (1)

## Graph Construction

$$
E\left(a_{1}, a_{2}\right)=2 a_{1}
$$



Sink (1)
[Source: P. Kohli]

## Graph Construction

$$
E\left(a_{1}, a_{2}\right)=2 a_{1}+5 \bar{a}_{1}
$$



## Graph Construction

$$
E\left(a_{1}, a_{2}\right)=2 a_{1}+5 \bar{a}_{1}+9 a_{2}+4 \bar{a}_{2}
$$


[Source: P. Kohli]

## Graph Construction

$$
E\left(a_{1}, a_{2}\right)=2 a_{1}+5 \bar{a}_{1}+9 a_{2}+4 \bar{a}_{2}+2 a_{1} \bar{a}_{2}
$$


[Source: P. Kohli]

## Graph Construction

$$
E\left(a_{1}, a_{2}\right)=2 a_{1}+5 \bar{a}_{1}+9 a_{2}+4 \bar{a}_{2}+2 a_{1} \bar{a}_{2}+\bar{a}_{1} a_{2}
$$


[Source: P. Kohli]

## Graph Construction

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[Source: P. Kohli]

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$$


st-mincut cost = 8

$$
a_{1}=1 \quad a_{2}=0
$$

$$
E(1,0)=8
$$

[Source: P. Kohli]

## How to compute the St-mincut?

## Solve the dual maximum flow problem



Compute the maximum flow between Source and Sink s.t.

> Edges: Flow < Capacity
> Nodes: Flow in = Flow out

## Min-cut $\backslash$ Max-flow Theorem

In every network, the maximum flow equals the cost of the st-mincut

Assuming non-negative capacity
[Source: P. Kohli]

## How does the code look like

## Graph *g;

For all pixels p
/* Add a node to the graph */ $\square$
nodelD(p) = g->add_node();
/* Set cost of terminal edges */
set_weights(nodeID(p), fgCost(p), bgCost(p));
end
for all adjacent pixels p,q
add_weights(nodeID(p), nodeID(q), cost(p,q));
end
g->compute_maxflow();
Sink (1)
label_p = g->is_connected_to_source(nodelD(p)); // is the label of pixel p (0 or 1)

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```
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label_p = g->is_connected_to_source(nodeID(p));
// is the label of pixel p (0 or 1)
```

Source (0)


$$
a_{1}=b g \quad a_{2}=f g
$$

[Source: P. Kohli]

## Example: Figure-Ground Segmentation

Binary labeling problem

(Original)

(Color model)

(Indep. Prediction)

Figure : from [Nowozin et al]

## Example: Figure-Ground Segmentation

- Markov Random Field

$$
E(\mathbf{y}, \mathbf{x}, \mathbf{w})=\sum_{i} \log p\left(y_{i} \mid x_{i}\right)+w \sum_{(i, j) \in \mathcal{E}} C\left(x_{i}, x_{j}\right) I\left(y_{i} \neq y_{j}\right)
$$

with $C\left(x_{i}, x_{j}\right)=\exp \left(\gamma\left\|x_{i}-x_{j}\right\|^{2}\right)$, and $w \geq 0$.


Figure : from [Nowozin et al]

- Why do we need the condition $w \geq 0$ ?


## Generalization to Multi-label Problems

- Optimal solution is not possible anymore
- Solve to optimality subproblems that include current iterate
- This guarantees decrease in the objective


Figure: from [Nowozin et al]

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## Metric vs Semimetric

Two general classes of pairwise interactions

- Metric if it satisfies for any set of labels $\alpha, \beta, \gamma$

$$
\begin{aligned}
V(\alpha, \beta)=0 & \leftrightarrow \alpha=\beta \\
V(\alpha, \beta) & =V(\beta, \alpha) \geq 0 \\
V(\alpha, \beta) & \leq V(\alpha, \gamma)+V(\gamma, \beta)
\end{aligned}
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- Semi-metric if it satisfies for any set of labels $\alpha, \beta, \gamma$

$$
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\end{aligned}
$$

## Examples for 1D label set

- Truncated quadratic is a semi-metric

$$
V(\alpha, \beta)=\min \left(K,|\alpha-\beta|^{2}\right)
$$

with $K$ a constant.

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$$

with $K$ a constant.

- Potts model is a metric

$$
V(\alpha, \beta)=K \cdot T(\alpha \neq \beta)
$$

with $T(\cdot)=1$ if the argument is true and 0 otherwise.

## Move Making Algorithms

- Alpha Expansion: Checks if current nodes want to switch to label $\alpha$
- Alpha - Beta Swaps: Checks if a node with class $\alpha$ wants to switch to $\beta$.
- Binary problems that can be solve exactly for certain type of potentials


Figure: Alpha-beta Swaps. Figure from [Nowozin et al]

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## Binary Moves

- $\alpha-\beta$ moves works for semi-metrics
- $\alpha$ expansion works for $V$ being a metric


Minimize over move variables t

Figure : from P. Kohli tutorial on graph-cuts

- For certain $x^{1}$ and $x^{2}$, the move energy is sub-modular


## Graph Construction

- The set of vertices includes the two terminals $\alpha$ and $\beta$, as well as image pixels $p$ in the sets $\mathcal{P}_{\alpha}$ and $\mathcal{P}_{\beta}$ (i.e., $f_{p} \in\{\alpha, \beta\}$ ).
- Each pixel $p \in \mathcal{P}_{\alpha \beta}$ is connected to the terminals $\alpha$ and $\beta$, called $t$-links.
- Each set of pixels $p, q \in \mathcal{P}_{\alpha \beta}$ which are neighbors is connected by an edge $e_{p, q}$


| edge | weight | for |
| :---: | :---: | :---: |
| $t_{p}^{\alpha}$ | $D_{p}(\alpha)+\sum_{\substack{q \in \mathcal{N}_{p} \\ q \notin \mathcal{P}_{\alpha \beta}}} V\left(\alpha, f_{q}\right)$ | $p \in \mathcal{P}_{\alpha \beta}$ |
| $t_{p}^{\beta}$ | $D_{p}(\beta)+\sum_{\substack{q \in \mathcal{N}_{p} \\ q \notin \mathcal{P}_{\alpha \beta}}} V\left(\beta, f_{q}\right)$ | $p \in \mathcal{P}_{\alpha \beta}$ |
| $e_{\{p, q\}}$ | $V(\alpha, \beta)$ | $\substack{\{p, q\} \in \mathcal{N} \\ p, q \in \mathcal{P}_{\alpha \beta}}$ |

