Sum-Product Networks

CS486 / 686 University of Waterloo Lecture 23: July 19, 2017

Outline

- Introduction
 - What is a Sum-Product Network?
 - Inference
 - Applications
- In more depth
 - Relationship to Bayesian networks
 - Parameter estimation
 - Online and distributed estimation
 - Dynamic SPNs for sequence data

What is a Sum-Product Network?

- Poon and Domingos, UAI 2011
- Acyclic directed graph of sums and products
- Leaves can be indicator variables or univariate distributions



Two Views

Deep architecture with clear semantics

Tractable probabilistic graphical model

Deep Architecture

- Specific type of deep neural network
 - Activation function: product
- Advantage:
 - Clear semantics and well understood theory



Probabilistic Graphical Models

Bayesian Network



Graphical view of direct dependencies

Inference **#P: intractable** Markov Network



Graphical view of correlations

Inference **#P: intractable** Sum-Product Network



Graphical view of computation

Inference P: tractable

Probabilistic Inference

- SPN represents a joint distribution over a set of random variables
- Example:

$$Pr(X_1 = true, X_2 = false)$$



Marginal Inference

• Example: $Pr(X_2 = false)$



Conditional Inference

• Example:

$$Pr(X_{1} = true | X_{2} = false)$$

$$= \frac{Pr(X_{1} = true, X_{2} = false)}{Pr(X_{2} = false)}$$

$$=$$

- Hence any inference query can be answered in two bottom-up passes of the network
 - Linear complexity!

Semantics

- A valid SPN encodes a hierarchical mixture distribution
 - Sum nodes: hidden variables (mixture)
 - Product nodes:
 factorization
 (independence)



Definitions

- The scope of a node is the set of variables that appear in the sub-SPN rooted at the node
- An SPN is decomposable when each product node has children with disjoint scopes
- An SPN is complete when each sum node has children with identical scopes
- A decomposable and complete SPN is a valid SPN



Relationship with Bayes Nets

 Any SPN can be converted into a bipartite Bayesian network (Zhao, Melibari, Poupart, ICML 2015)



Parameter Estimation



- Parameter Learning: estimate the weights
 - Expectation-Maximization, Gradient descent

CS486/686 Lecture Slides (c) 2017 P. Poupart

Structure Estimation

- Alternate between
 - Data Clustering: sum nodes
 - Variable partitioning: product nodes

Applications

- Image completion (Poon, Domingos; 2011)
- Activity recognition (Amer, Todorovic; 2012)
- Language modeling (Cheng et al.; 2014)
- Speech modeling (Perhaz et al.; 2014)

Language Model

- An SPN-based n-gram model
- Fixed structure
- Discriminative weight estimation by gradient descent



Results

• From Cheng et al. 2014

Table 1: Perplexity scores (PPL) of different language models.

Model	Individual PPL	+KN5
TrainingSetFrequency	528.4	
KN5 [3]	141.2	
Log-bilinear model [4]	144.5	115.2
Feedforward neural network [5]	140.2	116.7
Syntactical neural network [8]	131.3	110.0
RNN [6]	124.7	105.7
LDA-augmented RNN [9]	113.7	98.3
SPN-3	104.2	82.0
SPN-4	107.6	82.4
SPN-4'	100.0	80.6

Summary

- Sum-Product Networks
 - Deep architecture with clear semantics
 - Tractable probabilistic graphical model
- Going into more depth
 - SPN → BN [H. Zhao, M. Melibari, P. Poupart 2015]
 - Signomial framework for parameter learning [H. Zhao]
 - Online parameter learning: [A. Rashwan, H. Zhao]
 - SPNs for sequence data: [M. Melibari, P. Doshi]