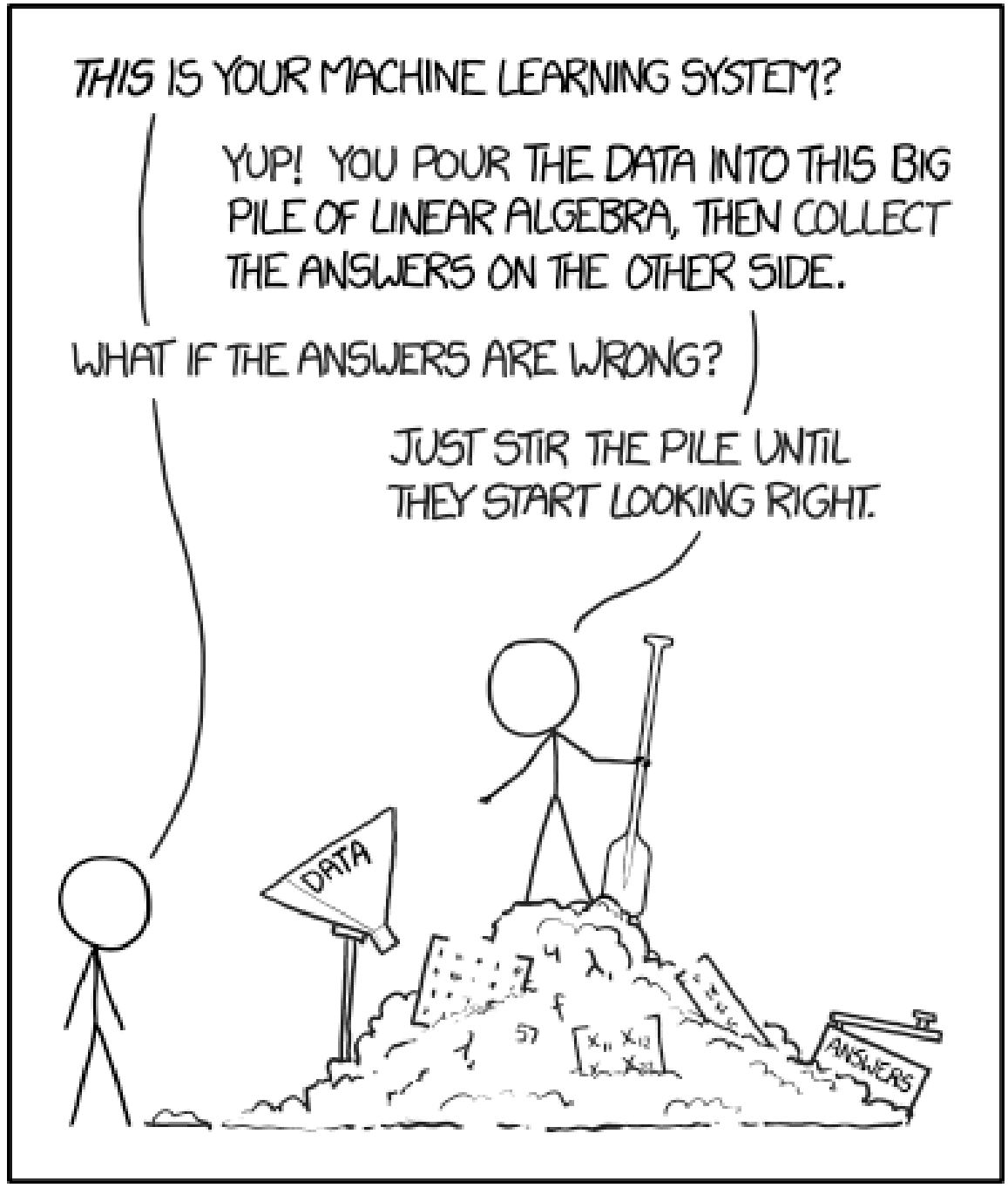
THIS IS YOUR MACHINE LEARNING SYSTEM?
YUP! YOU POUR THE DATA INTO THIS BIG PILE OF LINEAR ALGEBRA, THEN COLLECT THE ANSWERS ON THE OTHER SIDE.
WHAT IF THE ANSWERS ARE WRONG?
JUST STIR THE PILE UNTIL THEY START LOOKING RIGHT.
DATA
ANSWERS

Uncertainty reasoning and machine learning

Some first credal classifiers

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Chaire de Professeur Junior, Laboratoire Heudiasyc
Université de technologie de Compiègne

AOS4 master courses

Objectives

After this lecture students should be able to

- use IDM and related models in Naïve credal classifier (NCC) [3]
- use IDM and related models in decision trees [8]

Outline

- Graphical Interpretation of Probabilistic Models
- Naïve Bayesian/Credal classifiers
- Decision Trees
- Bayesian Neural Networks

How to interpret a decision tree?

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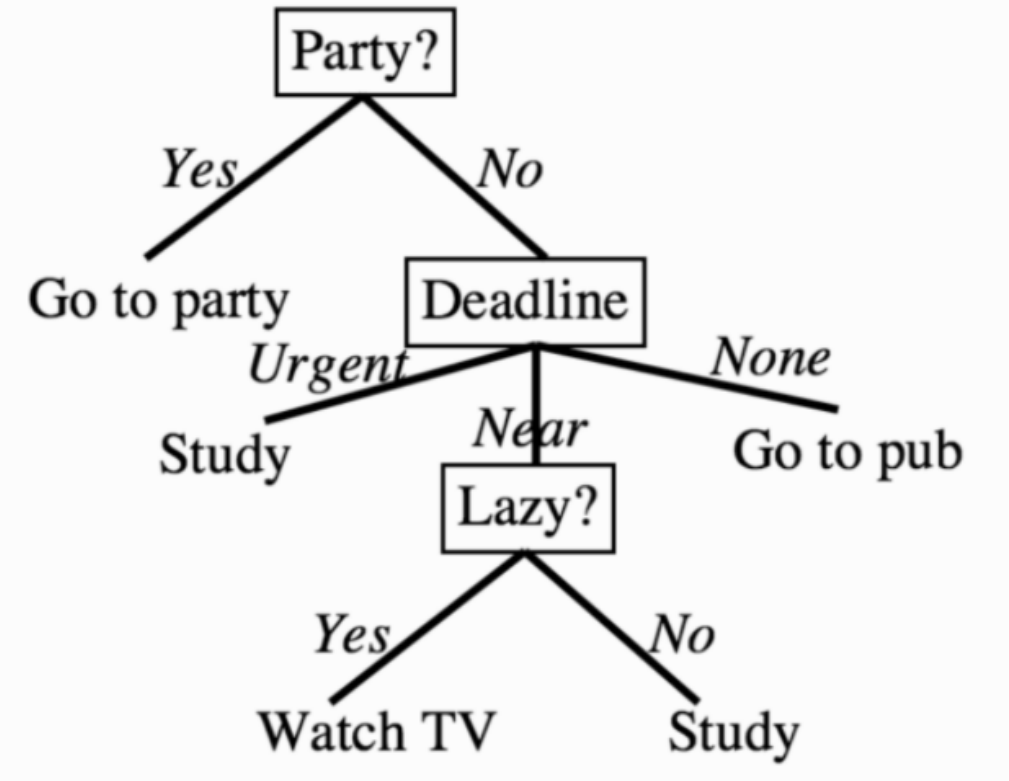

How to interpret a (feedforward) neural network?

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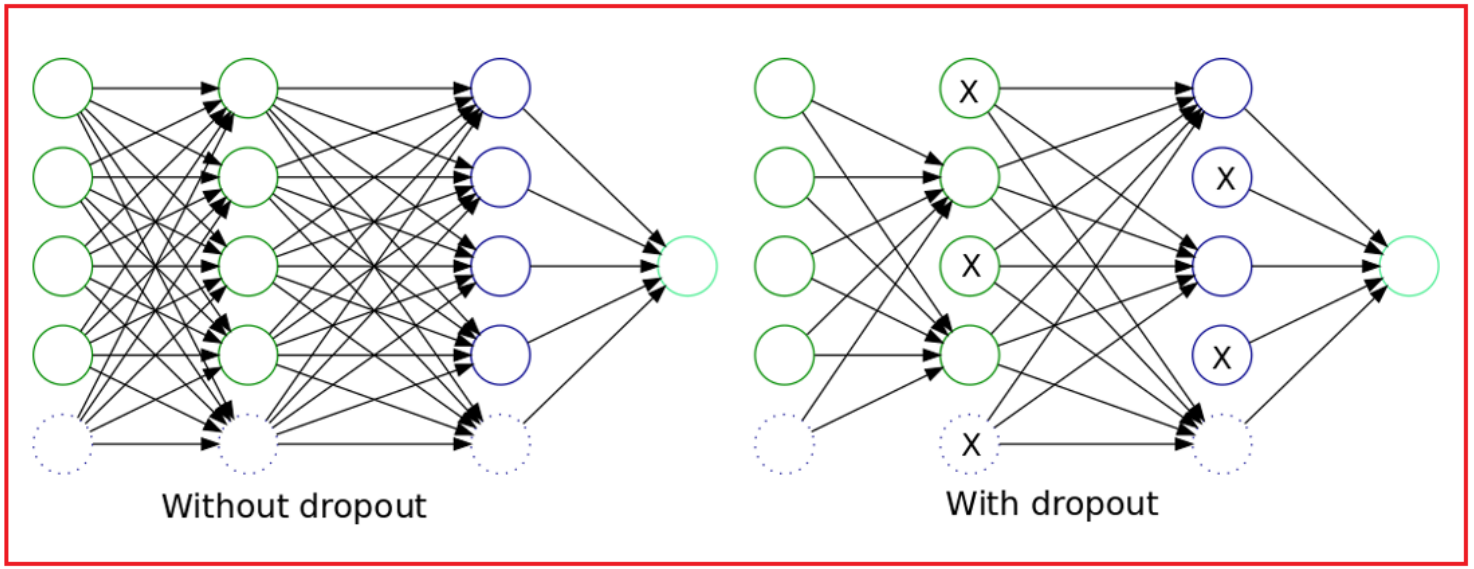

Probabilistic Models: Graphical Interpretation [5, 9]

Basic setup

- A set of features $\boldsymbol{X} = \{X^1, \ldots, X^M\}$; $[M] := \{1, \ldots, M\}$
- A class variable Y whose outcome $y \in \mathscr{Y}$

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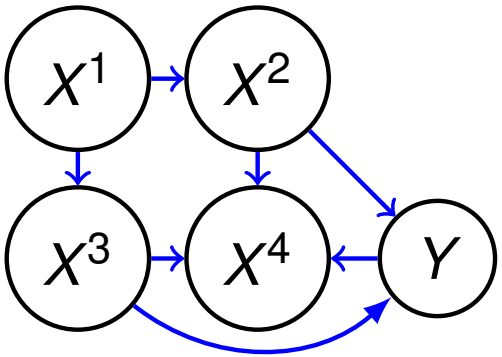

This DAG (model structure) tells us:

- $\text{pa}(Y) = \{X^2, X^3\}$, $\text{pa}(X^1) = \emptyset$
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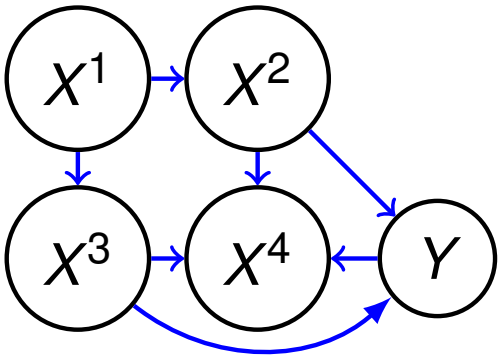

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Probabilistic Models:

- Expressing $P(Y, \boldsymbol{X})$ using the **chain rule** (probability):

$$P(Y, \boldsymbol{X}) = P(Y|\text{pa}(Y)) \prod_{m=1}^{M} P(X^m|\text{pa}(X^m)).$$

Probabilistic Models: Model Families [9]

Probabilistic Models:

- Estimate $P(Y, \boldsymbol{X})$
- Chain rule (probability):

$$P(Y, \boldsymbol{X}) = P(Y|\text{pa}(Y)) \prod_{m=1}^{M} P(X^m|\text{pa}(X^m)).$$

Extreme Cases:

- Discriminative models: $Y \notin \text{pa}(X^m)$, $m \in [M]$
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Model Families:

- How to encode/parametrize $P(Y|\text{pa}(Y))$ and $P(X^m|\text{pa}(X^m))$.
- How to estimate $P(Y, \boldsymbol{X})$ from training data.

Credal (Imprecise Probability) Models

Basic setup

- A set of features $\boldsymbol{X} = \{X^1, \ldots, X^M\}$
- A class variable Y whose outcome $y \in \mathscr{Y}$

Credal Models:

- $\mathscr{P} := \{P(Y, \boldsymbol{X}) | P \text{ is compatible with knowledge/data}\}$
- Chain rule (probability):

$$P(Y, \boldsymbol{X}) = P(Y|\text{pa}(Y)) \prod_{m=1}^{M} P(X^m|\text{pa}(X^m)).$$

Extreme Cases:

- Discriminative models: $Y \notin \text{pa}(X^m)$, $m \in [M] := \{1, \ldots, M\}$
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Model Families:

- How to encode/parametrize $P(Y|\text{pa}(Y))$ and $P(X^m|\text{pa}(X^m))$.
- How to estimate $\mathscr{P}(Y, \boldsymbol{X})$ from training data.

Assumptions and Questions

Assumption and desirable property:

A1. X^m, $m \in [M] := \{1, \ldots, M\}$, are always made available

P1. Best estimates of $P(Y|\text{pa}(Y))$ and $P(X^m|\text{pa}(X^m))$ can be found given (training) data.

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Questions (Exercise):

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- Does the P1 hold for Decision trees?

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Questions (Exercise):

- Does the P1 hold for Naïve Bayes Classifier?
- Does the P1 hold for Decision trees?

Questions (which will not be discussed in this lecture):

- What may happen if X^m, $m \in [M]$, can be partially given?
- What may happen if best estimates of $P(Y|\text{pa}(Y))$ and $P(X^m|\text{pa}(X^m))$ may not be found?

The Next Slides

We shall elaborate on how to solve classification task using

- Naïve Bayesian classifier (NBC) (an example of generative model)
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- cope with the case of small and partial/missing data
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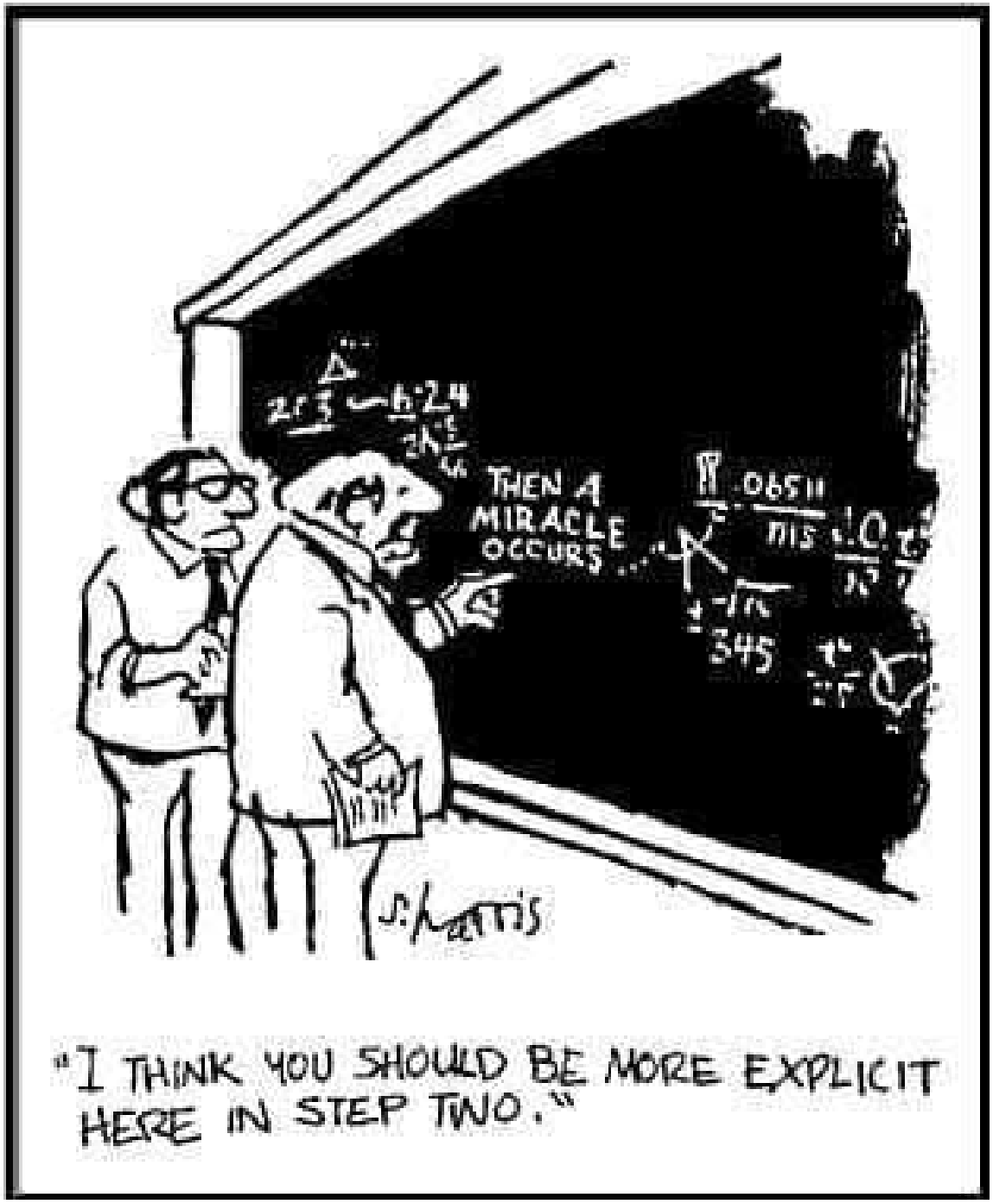
How IDM (Lecture 3) can be used to generalize NBC and DTs to

- cope with the case of small and partial/missing data
- make set-valued predictions under the presence of uncertainty

We would also discuss (if we have time) the cases of

- Ensembles (Trees, Neural Nets, etc.)
- Bayesian Neural Nets



"I THINK YOU SHOULD BE MORE EXPLICIT HERE IN STEP TWO."

Outline

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Generative Models

Probabilistic Models:

- Estimate $P(Y, \boldsymbol{X})$
- Chain rule (probability):

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Extreme Cases:

- Discriminative models: $Y \notin \text{pa}(X^m)$, $m \in [M]$
- Generative models: $\text{pa}(Y) = \emptyset$ and $Y \in \text{pa}(X^p)$, $m \in [M]$.

Model Families:

- How to encode/parametrize $P(Y|\text{pa}(Y))$ and $P(X^m|\text{pa}(X^m))$.
- How to estimate $P(Y, \boldsymbol{X})$ from training data.

Generative Models: Structure (Exercise 1)

Let's start with an example where one wishes to model

$$P(Y, \boldsymbol{X}) = P(Y, X^1, X^2, X^3, X^4).$$

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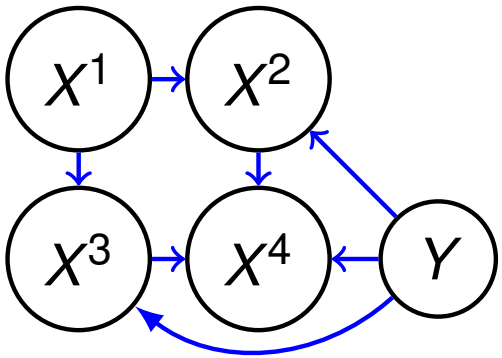

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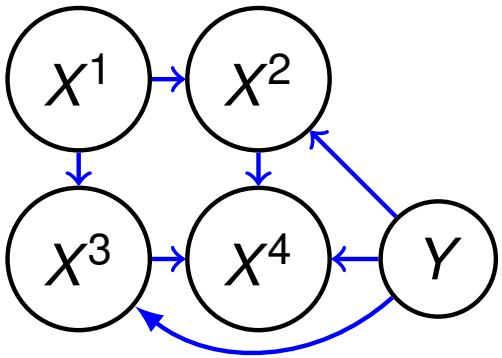

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Chain rule gives us

$$P(Y, \boldsymbol{X}) = ???.$$

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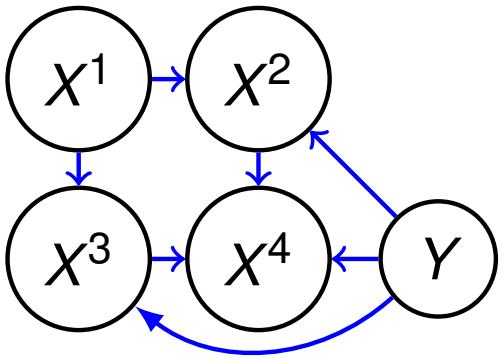

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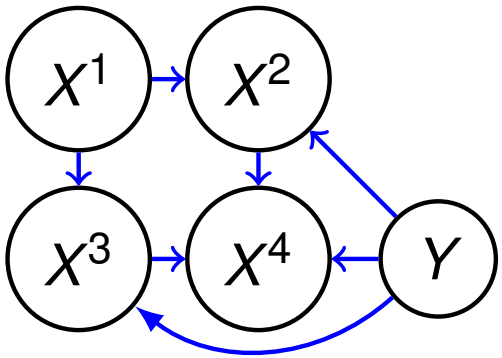

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Chain rule gives us

$$P(Y, \boldsymbol{X}) = P(Y)P(X^1)P(X^2|Y, X^1)P(X^3|Y, X^1)P(X^4|Y, X^2, X^3).$$

Naïve Bayesian classifier (NBC)

Comments:

- NBC is a generative model with no arc $X' \longrightarrow X$
- Chain rule gives us

$$P(Y, \boldsymbol{X}) = P(Y) \prod_{m=1}^{M} P(X^m | Y).$$

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$$P(Y, \boldsymbol{X}) = P(Y) \prod_{m=1}^{M} P(X^m | Y).$$

To solve the **classification task**,

- joint probability distribution $P(Y, \boldsymbol{X})$ is learn from training data $\boldsymbol{D}$
- conditional distribution $P(Y|\boldsymbol{X})$ is extracted using **Bayes' theorem**

$$P(y|\boldsymbol{x}) = \frac{P(y, \boldsymbol{x})}{\sum_{y' \in \mathcal{Y}} P(y', \boldsymbol{x})} = \frac{P(y) \prod_{m=1}^{M} P(x^m|y)}{\sum_{y' \in \mathcal{Y}} P(y') \prod_{m=1}^{M} P(x^m|y')}. \quad (1)$$

Estimate Parameters of NBC

Basic setup:

- A class variable Y with K possible values: $\mathscr{Y} = \{y^1, \dots y^K\}$
- M discrete features: $\boldsymbol{X} = (X^1, \dots, X^M)$
- Feature X^m has Q_m possible values: $\mathscr{X}^m = \{x^{m,1}, \dots x^{m,Q_m}\}$

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Task: Finding the best estimate of

- $\theta_k := P(y^k)$, $k \in [K]$
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Probability axioms:

- $\sum_{k=1}^{K} \theta_k = 1$
- $\sum_{q_m=1}^{Q_m} \theta_k^{m,q_m} = 1$ when fixing k and m

Maximum Likelihood Estimate

Basic setup: Given training data $\boldsymbol{D} = \{(y_1, \boldsymbol{x}_1), \ldots, (y_N, \boldsymbol{x}_N)\}$, count

- n_k: Number of training instances with label y^k
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MLE gives us the best estimates

$$\theta_k := n_k / N \tag{2}$$

$$\theta_k^{m,q_m} := n^{m,q_m} / n_k \tag{3}$$

MLE (Exercise 2)

- $\mathscr{Y} = \{A, B, C\}$
- $\mathscr{X}^1 = \{d, e\}$
- $\mathscr{X}^2 = \{f, g, h\}$

n	Y	X^1	X^2
1	A	d	f
2	A	d	g
3	A	e	g
4	B	d	f
5	B	e	g
6	C	d	f
7	C	e	f
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$$n_A = 3 \quad n_B = 2 \quad n_C = 3$$
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Conditional Probabilities (Exercise 3)

Given $\boldsymbol{x} = (x^{1,q_1}, \ldots, x^{M,q_M})$, for any $y^k \in \mathcal{Y}$:

$$P(y^k|\boldsymbol{x}) = \frac{\theta_k \prod_{m=1}^{M} \theta_k^{m,q_m}}{\sum_{y_{k'} \in \mathcal{Y}} \theta_{k'} \prod_{m=1}^{M} \theta_{k'}^{m,q_m}} \propto P'(y^k|\boldsymbol{x}) = \theta_k \prod_{m=1}^{M} \theta_k^{m,q_m}. \qquad (4)$$

Conditional Probabilities (Exercise 3)

Given $\boldsymbol{x} = (x^{1,q_1}, \ldots, x^{M,q_M})$, for any $y^k \in \mathcal{Y}$:

$$P(y^k|\boldsymbol{x}) = \frac{\theta_k \prod_{m=1}^{M} \theta_k^{m,q_m}}{\sum_{y_{k'} \in \mathcal{Y}} \theta_{k'} \prod_{m=1}^{M} \theta_{k'}^{m,q_m}} \propto P'(y^k|\boldsymbol{x}) = \theta_k \prod_{m=1}^{M} \theta_k^{m,q_m}. \qquad (4)$$

$$\theta_A = 3/8 \quad \theta_B = 1/4 \quad \theta_C = 3/8$$

$\theta_A^{1,d} = 2/3$	$\theta_A^{1,e} = 1/3$	$\theta_A^{2,f} = 1/3$	$\theta_A^{2,g} = 2/3$
$\theta_B^{1,d} = 1/2$	$\theta_B^{1,e} = 1/2$	$\theta_B^{2,f} = 1/2$	$\theta_B^{2,g} = 1/2$
$\theta_C^{1,d} = 1/3$	$\theta_C^{1,e} = 2/3$	$\theta_C^{2,f} = 2/3$	$\theta_C^{2,g} = 1/3$

$$\theta_A^{2,h} = 0 \quad \theta_B^{2,h} = 0 \quad \theta_C^{2,h} = 0$$

$\boldsymbol{x}$	$P'(A\|\boldsymbol{x})$	$P'(B\|\boldsymbol{x})$	$P'(C\|\boldsymbol{x})$
(d,f)	???	???	???
(e,h)	???	???	???

Conditional Probabilities (Solution 3)

Given $\boldsymbol{x} = (x^{1,q_1}, \ldots, x^{M,q_M})$, for any $y^k \in \mathcal{Y}$:

$$P(y^k|\boldsymbol{x}) = \frac{\theta_k \prod_{m=1}^{M} \theta_k^{m,q_m}}{\sum_{y_{k'} \in \mathcal{Y}} \theta_{k'} \prod_{m=1}^{M} \theta_{k'}^{m,q_m}} \propto P'(y^k|\boldsymbol{x}) = \theta_k \prod_{m=1}^{M} \theta_k^{m,q_m}. \qquad (5)$$

$$\theta_A = 3/8 \quad \theta_B = 1/4 \quad \theta_C = 3/8$$

$\theta_A^{1,d} = 2/3$	$\theta_A^{1,e} = 1/3$	$\theta_A^{2,f} = 1/3$	$\theta_A^{2,g} = 2/3$
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$\theta_C^{1,d} = 1/3$	$\theta_C^{1,e} = 2/3$	$\theta_C^{2,f} = 2/3$	$\theta_C^{2,g} = 1/3$

$$\theta_A^{2,h} = 0 \quad \theta_B^{2,h} = 0 \quad \theta_C^{2,h} = 0$$

$\boldsymbol{x}$	$P'(A\|\boldsymbol{x})$	$P'(B\|\boldsymbol{x})$	$P'(C\|\boldsymbol{x})$
(d,f)	$1/12$	$1/16$	$1/12$
(e,h)	0	0	0

Optimal Decision Rules (Exercise 4)

If $\ell(y^{k'}, y^k) = \mathbb{1}(y^{k'} \neq y^k)$, then (See Lecture 3+Check!)

$$y_\ell^{\boldsymbol{\theta}}(\boldsymbol{x}) = \underset{y^k \in \mathcal{Y}}{\operatorname{argmax}} P'(y^k | \boldsymbol{x})$$

Optimal Decision Rules (Exercise 4)

If $\ell(y^{k'}, y^k) = \mathbb{1}(y^{k'} \neq y^k)$, then (See Lecture 3+Check!)

$$y_\ell^{\boldsymbol{\theta}}(\boldsymbol{x}) = \operatorname*{argmax}_{y^k \in \mathcal{Y}} P'(y^k|\boldsymbol{x})$$

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(d,f)	$1/12$	$1/16$	$1/12$
(e,h)	0	0	0

- If $\boldsymbol{x} = (d,f)$, then

$$y_\ell^{\boldsymbol{\theta}}(\boldsymbol{x}) = ???, \tag{6}$$

- If $\boldsymbol{x} = (e,h)$, then

$$y_\ell^{\boldsymbol{\theta}}(\boldsymbol{x}) = ???, \tag{7}$$

Optimal Decision Rules (Solution 4)

If $\ell(y^{k'}, y^k) = \mathbb{1}(y^{k'} \neq y^k)$, then (See Lecture 3+Check!)

$$y_\ell^{\boldsymbol{\theta}}(\boldsymbol{x}) = \operatorname*{argmax}_{y^k \in \mathcal{Y}} P'(y^k|\boldsymbol{x})$$

$\boldsymbol{x}$	$P'(A\|\boldsymbol{x})$	$P'(B\|\boldsymbol{x})$	$P'(C\|\boldsymbol{x})$
(d,f)	$1/12$	$1/16$	$1/12$
(e,h)	0	0	0

- If $\boldsymbol{x} = (d,f)$, then

$$y_\ell^{\boldsymbol{\theta}}(\boldsymbol{x}) = \text{ either } A \text{ or } C, \tag{8}$$

- If $\boldsymbol{x} = (e,h)$, then

$$y_\ell^{\boldsymbol{\theta}}(\boldsymbol{x}) = \text{ not well-defined }, \tag{9}$$

NBC + MLE: Comments

- May lead to **indecision** and **not well-defined** $P(y|\boldsymbol{x})$

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(d,f)	$1/12$	$1/16$	$1/12$
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- May suffer from small numbers of observations
  - n_k: Number of training instances with label y^k
  - n_k^{m,q_m}: Number of training instances with label y^k and feature X^m takes value x^{m,q_m}

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- Does not (naturally) take into account missing/partial data

NBC + Dirichlet Model (DM)

Basic setup: Given training data $\boldsymbol{D} = \{(y_1, \boldsymbol{x}_1), \ldots, (y_N, \boldsymbol{x}_N)\}$, count

- n_k: Number of training instances with label y^k
- n_k^{m,q_m}: Number of instances with $Y = y^k$ and feature $X^m = x^{m,q_m}$

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- n_k: Number of training instances with label y^k
- n_k^{m,q_m}: Number of instances with $Y = y^k$ and feature $X^m = x^{m,q_m}$

DM gives Bayesian estimates

$$\theta_k := (n_k + \alpha_k) \big/ (N + s) = (n_k + s f_k) \big/ (N + s) \tag{10}$$

$$\theta_k^{m,q_m} := (n_k^{m,qm} + \alpha_k^{m,qm}) \big/ (n_k + s) = (n_k^{m,qm} + s f_k^{m,qm}) \big/ (n_k + s) \tag{11}$$

NBC + Dirichlet Model (DM)

Basic setup: Given training data $\boldsymbol{D} = \{(y_1, \boldsymbol{x}_1), \ldots, (y_N, \boldsymbol{x}_N)\}$, count

- n_k: Number of training instances with label y^k
- n_k^{m,q_m}: Number of instances with $Y = y^k$ and feature $X^m = x^{m,q_m}$

DM gives Bayesian estimates

$$\theta_k := (n_k + \alpha_k)/(N + s) = (n_k + sf_k)/(N + s) \tag{10}$$

$$\theta_k^{m,q_m} := (n_k^{m,q_m} + \alpha_k^{m,q_m})/(n_k + s) = (n_k^{m,q_m} + sf_k^{m,q_m})/(n_k + s) \tag{11}$$

Advocators	α_v ($= y^k$ or x^{m,q_m})	s
Haldane (1948)	0	0
Perks (1947)	$1/\lvert\mathcal{V}\rvert$	1
Jeffreys (1946, 1961)	$1/2$	$\lvert\mathcal{V}\rvert/2$
Bayes-Laplace	1	$\lvert\mathcal{V}\rvert$

NBC + DM (Exercise 5)

$$\theta_k := (n_k+1/3)/(N+1), \qquad \theta_k^{m,q_m} := (n_k^{m,q_m}+1/|\mathscr{X}^m|)/(n_k+1).$$

NBC + DM (Exercise 5)

$$\theta_k := (n_k+1/3)/(N+1), \qquad \theta_k^{m,q_m} := (n_k^{m,q_m}+1/|\mathscr{X}^m|)/(n_k+1).$$

- $\mathscr{Y} = \{A, B, C\}$
- $\mathscr{X}^1 = \{d, e\}$
- $\mathscr{X}^2 = \{f, g, h\}$

n	Y	X^1	X^2
1	A	d	f
2	A	d	g
3	A	e	g
4	B	d	f
5	B	e	g
6	C	d	f
7	C	e	f
8	C	e	g

$$n_A = 3 \quad n_B = 2 \quad n_C = 3$$
$$\theta_A = 10/27 \quad \theta_B = 7/27 \quad \theta_C = 10/27$$

$n_A^{1,d} = 2$	$n_A^{1,e} = 1$	$\theta_A^{1,d} = 5/8$	$\theta_A^{1,e} = 3/8$
$n_B^{1,d} = 1$	$n_B^{1,e} = 1$	$\theta_B^{1,d} = 3/6$	$\theta_B^{1,e} = 3/6$
$n_C^{1,d} = 1$	$n_C^{1,e} = 2$	$\theta_C^{1,d} = 3/8$	$\theta_C^{1,e} = 5/8$
$n_A^{2,f} = 1$	$n_A^{2,g} = 2$	$\theta_A^{2,f} = ???$	$\theta_A^{2,g} = ???$
$n_B^{2,f} = 1$	$n_B^{2,g} = 1$	$\theta_B^{2,f} = ???$	$\theta_B^{2,g} = ???$
$n_C^{2,f} = 2$	$n_C^{2,g} = 1$	$\theta_C^{2,f} = ???$	$\theta_C^{2,g} = ???$

$$n_A^{2,h} = 0 \quad n_B^{2,h} = 0 \quad n_C^{2,h} = 0$$
$$\theta_A^{2,h} = ??? \quad \theta_B^{2,h} = ??? \quad \theta_C^{2,h} = ???$$

NBC + DM (Solution 5)

$$\theta_k := (n_k+1/3)/(N+1), \qquad \theta_k^{m,q_m} := (n_k^{m,q_m}+1/|\mathscr{X}^m|)/(n_k+1).$$

- $\mathscr{Y} = \{A, B, C\}$
- $\mathscr{X}^1 = \{d, e\}$
- $\mathscr{X}^2 = \{f, g, h\}$

n	Y	X^1	X^2
1	A	d	f
2	A	d	g
3	A	e	g
4	B	d	f
5	B	e	g
6	C	d	f
7	C	e	f
8	C	e	g

$$n_A = 3 \quad n_B = 2 \quad n_C = 3$$
$$\theta_A = 10/27 \quad \theta_B = 7/27 \quad \theta_C = 10/27$$

$n_A^{1,d} = 2$	$n_A^{1,e} = 1$	$\theta_A^{1,d} = 5/8$	$\theta_A^{1,e} = 3/8$
$n_B^{1,d} = 1$	$n_B^{1,e} = 1$	$\theta_B^{1,d} = 3/6$	$\theta_B^{1,e} = 3/6$
$n_C^{1,d} = 1$	$n_C^{1,e} = 2$	$\theta_C^{1,d} = 3/8$	$\theta_C^{1,e} = 5/8$
$n_A^{2,f} = 1$	$n_A^{2,g} = 2$	$\theta_A^{2,f} = 4/12$	$\theta_A^{2,g} = 7/12$
$n_B^{2,f} = 1$	$n_B^{2,g} = 1$	$\theta_B^{2,f} = 4/9$	$\theta_B^{2,g} = 4/9$
$n_C^{2,f} = 2$	$n_C^{2,g} = 1$	$\theta_C^{2,f} = 7/12$	$\theta_C^{2,g} = 4/12$

$$n_A^{2,h} = 0 \quad n_B^{2,h} = 0 \quad n_C^{2,h} = 0$$
$$\theta_A^{2,h} = 1/12 \quad \theta_B^{2,h} = 1/9 \quad \theta_C^{2,h} = 1/12$$

Conditional Probabilities (Exercise 6)

Given $\boldsymbol{x} = (x^{1,q_1}, \ldots, x^{M,q_M})$, for any $y^k \in \mathscr{Y}$:

$$P(y^k|\boldsymbol{x}) = \frac{\theta_k \prod_{m=1}^{M} \theta_k^{m,q_m}}{\sum_{y_{k'} \in \mathscr{Y}} \theta_{k'} \prod_{m=1}^{M} \theta_{k'}^{m,q_m}} \propto P'(y^k|\boldsymbol{x}) = \theta_k \prod_{m=1}^{M} \theta_k^{m,q_m}. \qquad (12)$$

$$\theta_A = {}^{10}/_{27} \quad \theta_B = {}^{7}/_{27} \quad \theta_C = {}^{10}/_{27}$$

$\theta_A^{1,d} = {}^{5}/_{8}$	$\theta_A^{1,e} = {}^{3}/_{8}$	$\theta_A^{2,f} = {}^{4}/_{12}$	$\theta_A^{2,g} = {}^{7}/_{12}$
$\theta_B^{1,d} = {}^{3}/_{6}$	$\theta_B^{1,e} = {}^{3}/_{6}$	$\theta_B^{2,f} = {}^{4}/_{9}$	$\theta_B^{2,g} = {}^{4}/_{9}$
$\theta_C^{1,d} = {}^{3}/_{8}$	$\theta_C^{1,e} = {}^{5}/_{8}$	$\theta_C^{2,f} = {}^{7}/_{12}$	$\theta_C^{2,g} = {}^{4}/_{12}$

$$\theta_A^{2,h} = {}^{1}/_{12} \quad \theta_B^{2,h} = {}^{1}/_{9} \quad \theta_C^{2,h} = {}^{1}/_{12}$$

$\boldsymbol{x}$	$P'(A\|\boldsymbol{x})$	$P'(B\|\boldsymbol{x})$	$P'(C\|\boldsymbol{x})$	$y_\ell^{\boldsymbol{\theta}}(\boldsymbol{x})$
(d,f)	???	???	???	???
(e,h)	???	???	???	???

Conditional Probabilities (Solution 6)

Given $\boldsymbol{x} = (x^{1,q_1}, \ldots, x^{M,q_M})$, for any $y^k \in \mathcal{Y}$:

$$P(y^k|\boldsymbol{x}) = \frac{\theta_k \prod_{m=1}^{M} \theta_k^{m,q_m}}{\sum_{y_{k'} \in \mathcal{Y}} \theta_{k'} \prod_{m=1}^{M} \theta_{k'}^{m,q_m}} \propto P'(y^k|\boldsymbol{x}) = \theta_k \prod_{m=1}^{M} \theta_k^{m,q_m}. \qquad (13)$$

$$\theta_A = 10/27 \quad \theta_B = 7/27 \quad \theta_C = 10/27$$

$\theta_A^{1,d} = 5/8$	$\theta_A^{1,e} = 3/8$	$\theta_A^{2,f} = 4/12$	$\theta_A^{2,g} = 7/12$
$\theta_B^{1,d} = 3/6$	$\theta_B^{1,e} = 3/6$	$\theta_B^{2,f} = 4/9$	$\theta_B^{2,g} = 4/9$
$\theta_C^{1,d} = 3/8$	$\theta_C^{1,e} = 5/8$	$\theta_C^{2,f} = 7/12$	$\theta_C^{2,g} = 4/12$

$$\theta_A^{2,h} = 1/12 \quad \theta_B^{2,h} = 1/9 \quad \theta_C^{2,h} = 1/12$$

$\boldsymbol{x}$	$P'(A\|\boldsymbol{x})$	$P'(B\|\boldsymbol{x})$	$P'(C\|\boldsymbol{x})$	$y_\ell^{\boldsymbol{\theta}}(\boldsymbol{x})$
(d,f)	$\frac{10}{27}\frac{5}{8}\frac{4}{12}$	$\frac{7}{27}\frac{3}{6}\frac{4}{9}$	$\frac{10}{27}\frac{3}{8}\frac{7}{12}$	C
(e,h)	$\frac{10}{27}\frac{3}{8}\frac{1}{12}$	$\frac{7}{27}\frac{3}{6}\frac{1}{9}$	$\frac{10}{27}\frac{5}{8}\frac{1}{12}$	C

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(d,f)	$\frac{10}{27}\ \frac{5}{8}\ \frac{4}{12}$	$\frac{7}{27}\ \frac{3}{6}\ \frac{4}{9}$	$\frac{10}{27}\ \frac{3}{8}\ \frac{7}{12}$	C
(e,h)	$\frac{10}{27}\ \frac{3}{8}\ \frac{1}{12}$	$\frac{7}{27}\ \frac{3}{6}\ \frac{1}{9}$	$\frac{10}{27}\ \frac{5}{8}\ \frac{1}{12}$	C

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$\boldsymbol{x}$	$P'(A\|\boldsymbol{x})$	$P'(B\|\boldsymbol{x})$	$P'(C\|\boldsymbol{x})$	$y_\ell^{\boldsymbol{\theta}}(\boldsymbol{x})$
(d,f)	$\frac{10}{27}\ \frac{5}{8}\ \frac{4}{12}$	$\frac{7}{27}\ \frac{3}{6}\ \frac{4}{9}$	$\frac{10}{27}\ \frac{3}{8}\ \frac{7}{12}$	C
(e,h)	$\frac{10}{27}\ \frac{3}{8}\ \frac{1}{12}$	$\frac{7}{27}\ \frac{3}{6}\ \frac{1}{9}$	$\frac{10}{27}\ \frac{5}{8}\ \frac{1}{12}$	C

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  - n_k: Number of training instances with label y^k
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Outline

Naïve Credal classifiers (NCC)

Basic setup: Given training data $\boldsymbol{D} = \{(y_1, \boldsymbol{x}_1), \ldots, (y_N, \boldsymbol{x}_N)\}$, count

- n_k: Number of training instances with label y^k
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- n_k: Number of training instances with label y^k
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Imprecise Dirichlet model (IDM) gives

$$\underline{\theta}_k := n_k / (N+s) \quad (14) \qquad \overline{\theta}_k := (n_k+s) / (N+s) \quad (16)$$

$$\underline{\theta}_k^{m,q_m} := n_k^{m,qm} / (n_k+s) \quad (15) \qquad \overline{\theta}_k^{m,q_m} := (n_k^{m,qm}+s) / (n_k+s) \quad (17)$$

Naïve Credal classifiers (NCC)

Basic setup: Given training data $\boldsymbol{D} = \{(y_1, \boldsymbol{x}_1), \ldots, (y_N, \boldsymbol{x}_N)\}$, count

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IDM + ϵ regularization [2]

$$\underline{\theta}_k := (n_k+s\underline{\epsilon}_k) / (N+s) \quad (18) \qquad \overline{\theta}_k := (n_k+s\overline{\epsilon}_k) / (N+s) \quad (20)$$

$$\underline{\theta}_k^{m,q_m} := (n_k^{m,q_m}+s\underline{\epsilon}_k^{m,q_m}) / (n_k+s) \quad (19) \qquad \overline{\theta}_k^{m,q_m} := (n_k^{m,q_m}+s\overline{\epsilon}_k^{m,q_m}) / (n_k+s) \quad (21)$$

Interval Conditional Probabilities

Given a query instance $\boldsymbol{x} = (x^{q_1,1}, x^{q_2,2}, \ldots, x^{q_M,M})$, we have

$$1/\overline{P}(y^k|\boldsymbol{x}) - 1 = \sum_{k' \neq k} \left(\frac{n_{k'} + s\underline{\epsilon}_k}{n_k + s\overline{\epsilon}_k} \left(\frac{n_k + s}{n_{k'} + s} \right)^M \prod_{m=1}^{M} \frac{n_{k'}^{q_m,m} + s\underline{\epsilon}_k^{m,q_m}}{n_k^{q_m,m} + s\overline{\epsilon}_k^{m,q_m}} \right),$$

$$1/\underline{P}(y^k|\boldsymbol{x}) - 1 = \sum_{k' \neq k} \left(\frac{n_{k'} + s\overline{\epsilon}_k}{n_k + s\underline{\epsilon}_k} \left(\frac{n_k + s}{n_{k'} + s} \right)^M \prod_{m=1}^{M} \frac{n_{k'}^{q_m,m} + s\overline{\epsilon}_k^{m,q_m}}{n_k^{q_m,m} + s\underline{\epsilon}_k^{m,q_m}} \right).$$

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$$1/\underline{P}(y^k|\boldsymbol{x}) - 1 = \sum_{k' \neq k} \left(\frac{n_{k'} + s\overline{\epsilon}_k}{n_k + s\underline{\epsilon}_k} \left(\frac{n_k + s}{n_{k'} + s} \right)^M \prod_{m=1}^{M} \frac{n_{k'}^{q_m,m} + s\overline{\epsilon}_k^{m,q_m}}{n_k^{q_m,m} + s\underline{\epsilon}_k^{m,q_m}} \right).$$

$$\mathscr{P}(\mathscr{Y}|\boldsymbol{x}) := \left\{ P(\mathscr{Y}|\boldsymbol{x}) | P(y^k|\boldsymbol{x}) \in [\underline{P}(y^k|\boldsymbol{x}), \overline{P}(y^k|\boldsymbol{x})], \textstyle\sum_{k=1}^{K} P(y^k|\boldsymbol{x}) = 1 \right\}.$$

Interval Conditional Probabilities (Exercise 7)

$$1/\overline{P}(y^k|\boldsymbol{x}) - 1 = \sum_{k' \neq k} \left(\frac{n_{k'} + s\underline{\epsilon}_k}{n_k + s\overline{\epsilon}_k} \left(\frac{n_k + s}{n_{k'} + s} \right)^M \prod_{m=1}^{M} \frac{n_{k'}^{q_m,m} + s\underline{\epsilon}_k^{m,q_m}}{n_k^{q_m,m} + s\overline{\epsilon}_k^{m,q_m}} \right),$$

$$1/\underline{P}(y^k|\boldsymbol{x}) - 1 = \sum_{k' \neq k} \left(\frac{n_{k'} + s\overline{\epsilon}_k}{n_k + s\underline{\epsilon}_k} \left(\frac{n_k + s}{n_{k'} + s} \right)^M \prod_{m=1}^{M} \frac{n_{k'}^{q_m,m} + s\overline{\epsilon}_k^{m,q_m}}{n_k^{q_m,m} + s\underline{\epsilon}_k^{m,q_m}} \right).$$

Interval Conditional Probabilities (Exercise 7)

$$1/\overline{P}(y^k|\boldsymbol{x}) - 1 = \sum_{k' \neq k} \left(\frac{n_{k'} + s\underline{\epsilon}_k}{n_k + s\overline{\epsilon}_k} \left(\frac{n_k + s}{n_{k'} + s} \right)^M \prod_{m=1}^{M} \frac{n_{k'}^{q_m,m} + s\underline{\epsilon}_k^{m,q_m}}{n_k^{q_m,m} + s\overline{\epsilon}_k^{m,q_m}} \right),$$

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$s = 1 \quad \underline{\epsilon}_k = 0.01 \quad \overline{\epsilon}_k = 0.99 \quad n_A = 3 \quad n_B = 2 \quad n_C = 3$

$n_A^{1,d} = 2$	$n_A^{1,e} = 1$	$n_A^{2,f} = 1$	$n_A^{2,g} = 2$
$n_B^{1,d} = 1$	$n_B^{1,e} = 1$	$n_B^{2,f} = 1$	$n_B^{2,g} = 1$
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$$n_A^{2,h} = 0 \quad n_B^{2,h} = 0 \quad n_C^{2,h} = 0$$

$\boldsymbol{x}$	$\underline{P}(A\|\boldsymbol{x})$	$\underline{P}(B\|\boldsymbol{x})$	$\underline{P}(C\|\boldsymbol{x})$	$\overline{P}(A\|\boldsymbol{x})$	$\overline{P}(B\|\boldsymbol{x})$	$\overline{P}(C\|\boldsymbol{x})$
(d,f)	???	???	???	???	???	???
(e,h)	???	???	???	???	???	???

Interval Conditional Probabilities (Solution 7)

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(d,f)	???	???	???	???	???	???
(e,h)	???	???	???	???	???	???

Making Set-Valued Predictions (Recap)

For **each instance** $\boldsymbol{x}$, let

- $\boldsymbol{\theta} \longleftarrow P(\mathcal{Y}|\boldsymbol{x})$ and $\boldsymbol{\Theta} \longleftarrow \mathscr{P}(\mathcal{Y}|\boldsymbol{x})$

E-admissibility Rule:

- An optimal prediction is

$$\mathbf{Y}^{E}_{\ell,\boldsymbol{\Theta}} = \{y \in \mathcal{Y} | \exists \boldsymbol{\theta} \in \boldsymbol{\Theta} \text{ s.t. } y = y^{\theta}_{\ell}\}.$$

- Computation: Solving linear programs [10] , etc.

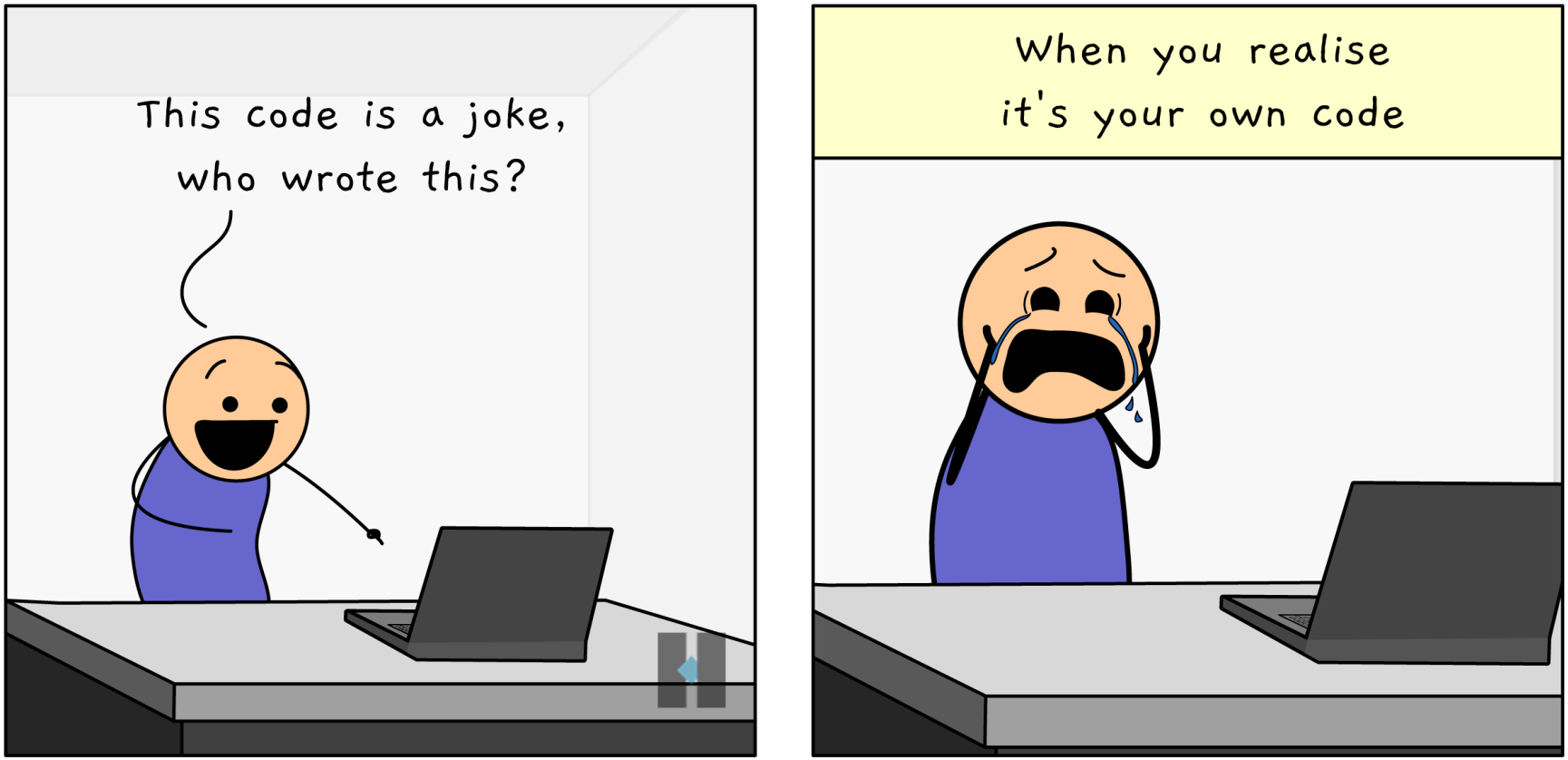
Maximality Rule:

- An optimal prediction is

$$\mathbf{Y}^{M}_{\ell,\boldsymbol{\Theta}} = \{y \in \mathcal{Y} | \nexists y' \text{ s.t. } y' \succ_{\ell,\boldsymbol{\Theta}} y\}.$$

- Computation: Solving linear programs [10], Iterating over the extreme points of $\boldsymbol{\Theta}$ [10], exploiting the properties of NCC [3].

Illustrative Examples → Lines of Code Would be Useful!



NCC: Comments

NCC inherits properties of IDM [3]:

- May lead to **set-valued predictions**
- ϵ-regularization can avoid **not well-defined** $P(y|\boldsymbol{x})$
- May provide reliable interval probabilities when seeing small numbers of observations
  - n_k: Number of training instances with label y^k
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  - n_k: Number of training instances with label y^k
  - n_k^{m,q_m}: Number of training instances with label y^k and feature X^m takes value x^{m,q_m}
- Provide tools to (naturally) take into account missing/partial data
  - Naive solutions are computationally expensive (in exponential time)
  - More efficient (polynomial-time) procedure exists

NCC: Technical Details + Performance

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Learning Reliable Classifiers From Small or Incomplete Data Sets: The Naive Credal Classifier 2

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Editor: Charles Elkan

Outline

Outline

Discriminative Models

Probabilistic Models:

- Estimate $P(Y, \boldsymbol{X})$
- Chain rule (probability):

$$P(Y, \boldsymbol{X}) = P(Y|\text{pa}(Y)) \prod_{m=1}^{M} P(X^m|\text{pa}(X^m)).$$

Extreme Cases:

- Discriminative models: $Y \notin \text{pa}(X^m)$, $m \in [M]$
- Generative models: $\text{pa}(Y) = \emptyset$ and $Y \in \text{pa}(X^p)$, $m \in [M]$.

Model Families:

- How to encode/parametrize $P(Y|\text{pa}(Y))$ and $P(X^m|\text{pa}(X^m))$.
- How to estimate $P(Y, \boldsymbol{X}) = P(Y|\boldsymbol{X})P(\boldsymbol{X})$ from training data.

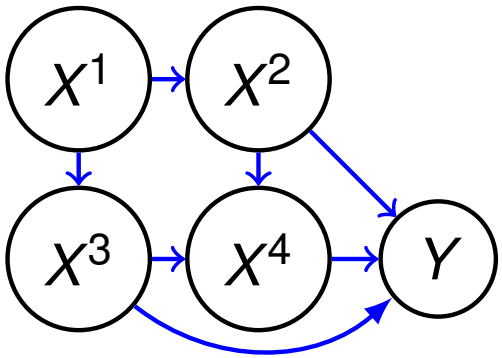
Discriminative Models: Structure (Exercise 8)

Let's start with an example where one wishes to model

$$P(Y, \boldsymbol{X}) = P(Y, X^1, X^2, X^3, X^4).$$

Chain rule (probability):

$$P(Y, \boldsymbol{X}) = P(Y|\text{pa}(Y)) \prod_{m=1}^{M} P(X^m|\text{pa}(X^m)).$$



- $\text{pa}(Y) = ???$,
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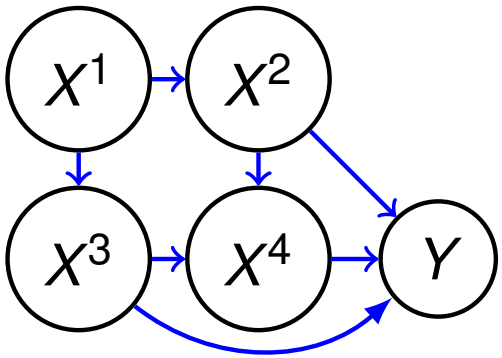

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Chain rule gives us

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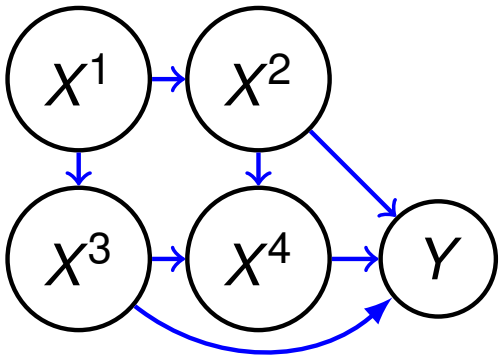

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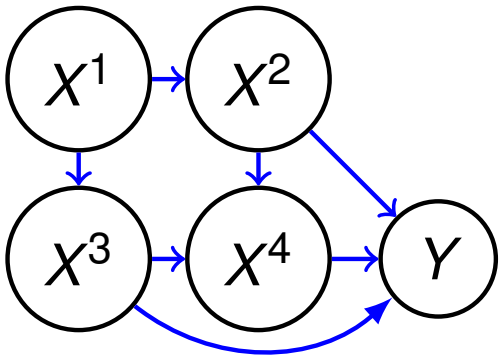

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Chain rule gives us

$$P(Y, \boldsymbol{X}) = P(Y|X^2, X^3, X^4)P(X^1)P(X^2|X^1)P(X^3|X^1)P(X^4|X^2, X^3).$$

Classification Task (Exercise + Solution 9)

Prove that

$$P(y|\boldsymbol{x}) = P(y|\text{pa}(y))\,. \tag{22}$$

Classification Task (Exercise + Solution 9)

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We have

$$P(y|\boldsymbol{x}) = \frac{P(y,\boldsymbol{x})}{\sum_{y'\in\mathcal{Y}} P(y',\boldsymbol{x})} \tag{23}$$

$$= \frac{P(y|\text{pa}(y))\prod_{m=1}^{M} P(x^m|\text{pa}(x^m))}{\sum_{y'\in\mathcal{Y}} P(y'|\text{pa}(y'))\prod_{m=1}^{M} P(x^m|\text{pa}(x^m))} \tag{24}$$

$$= \frac{\prod_{m=1}^{M} P(x^m|\text{pa}(x^m))P(y|\text{pa}(y))}{\prod_{m=1}^{M} P(x^m|\text{pa}(x^m))\sum_{y'\in\mathcal{Y}} P(y'|\text{pa}(y'))} \tag{25}$$

$$= \frac{P(y|\text{pa}(y))}{\sum_{y'\in\mathcal{Y}} P(y'|\text{pa}(y'))} \tag{26}$$

$$= P(y|\text{pa}(y))\,. \tag{27}$$

Classification Task: Comments

$P(Y|\boldsymbol{X})$ is extracted using **Bayes' theorem**

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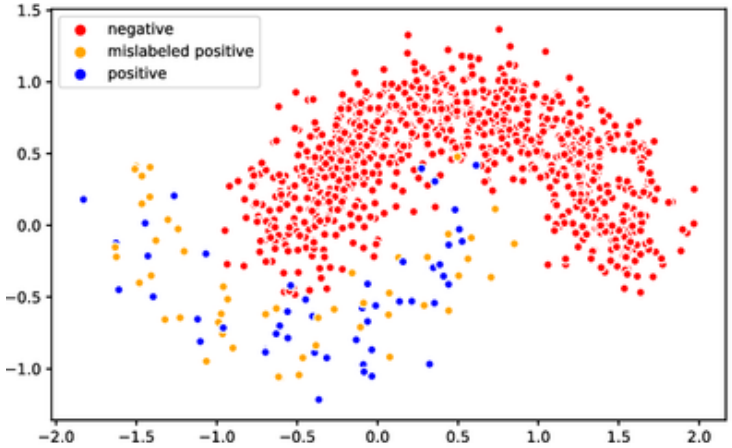
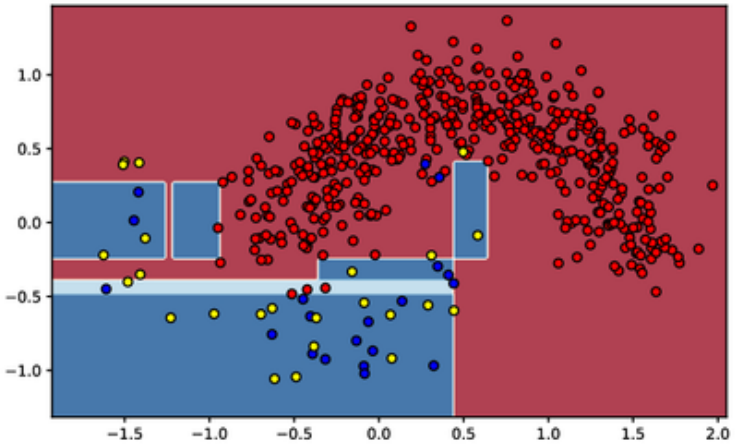
- Commonly used assumption: $\text{pa}(Y) = (X^1, \ldots, X^M)$
- $P(Y|\text{pa}(Y))$ can be defined either globally or locally:
  - Logistic regression, neural nets, etc., define $P(Y|\text{pa}(Y))$ globally
  - Decision tree, model trees, etc., define $P(Y|\text{pa}(Y))$ locally
  - Decision tree does not require $\text{pa}(Y) = (X^1, \ldots, X^M)$

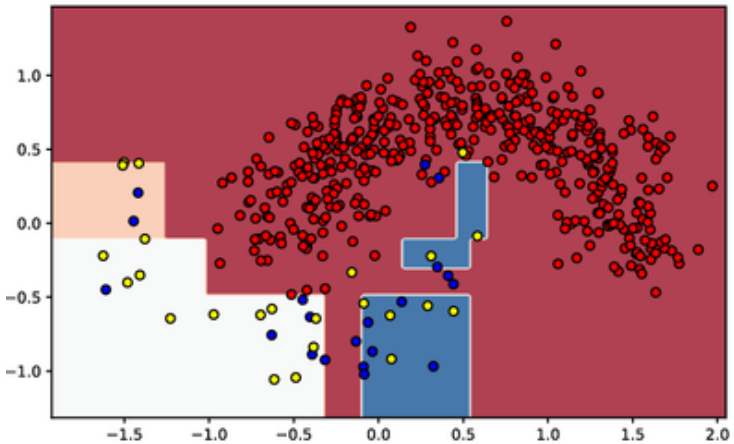
Decision Trees: Example [11]



(a) Half-moons data set (ground truth)



(b) PU-Hellinger Decision Tree on the test set



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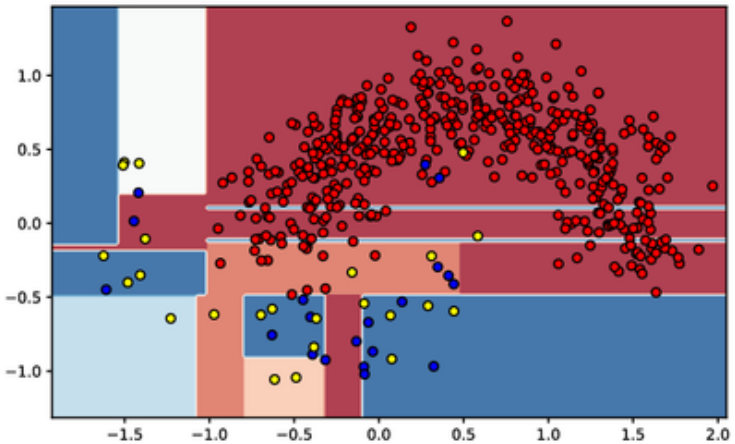

(d) CART on the test set

Decision Trees: (Informal+Probabilistic) Definition

A decision trees is

- a collection of non-overlapping leaves $L_1, \ldots, L_H$
- where $L_1 \cap \ldots \cap L_H = \mathscr{X}$
- and each leaf L_h has its own $P_h(Y|\text{pa}(Y))$

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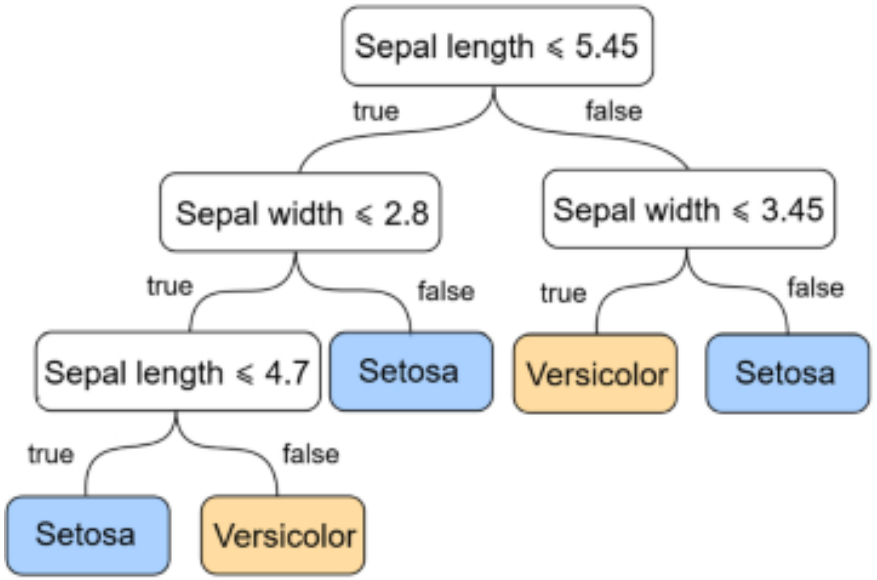
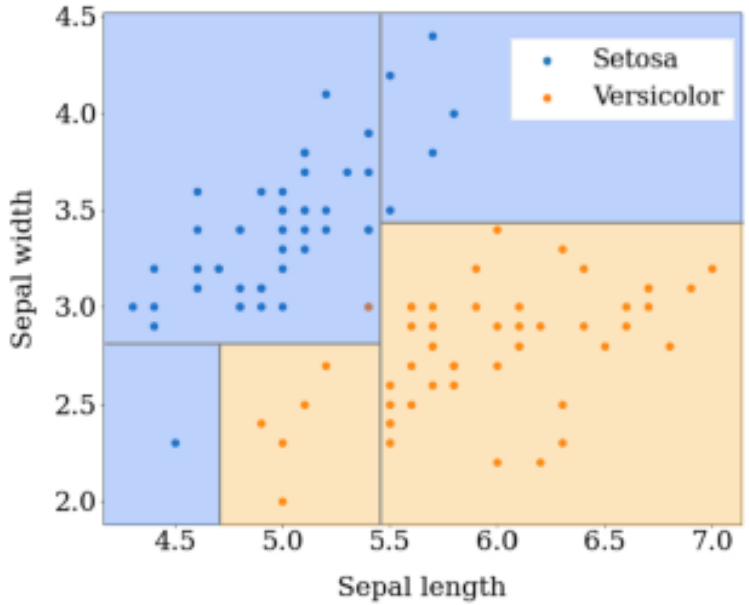
Learning an optimal decision tree from training data

- can be extremely hard (due to huge numbers of possible trees)
- and is often done approximately (top-down induction, bottom-up induction, etc.)

Top-Down Induction (Example) [4]



(a) Tree visualization



(b) Partitioning visualization

Top-down induction: Steps

Basic Setup:

- Training data $\boldsymbol{D} = \{(y^n, \boldsymbol{x}^n) | n \in [N]\}$
- Local hypothesis space $P(Y|\text{pa}(Y)) \in \mathscr{P}(Y|\text{pa}(Y))$
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Induction protocol:

- Recursively partition the feature space $\mathscr{X}$
- From the current node, choose the best split which improves the evaluation criterion
- Evaluation criteria: Information gain, entropy, Gini score, etc.,
- Stopping criteria: No more gain on evaluation criterion U or ℓ

Splitting Criteria: Entropy (Frequentist)

- Entropy of a node $\boldsymbol{D}_h \subset \boldsymbol{D}$ with $P(\mathcal{Y}|\boldsymbol{D}_h)$

$$U_E(P(\mathcal{Y}|\boldsymbol{D}_h)) = -\sum_{y \in \mathcal{Y}} P(y|\boldsymbol{D}_h) \log_2 (P(y|\boldsymbol{D}_h)) .$$

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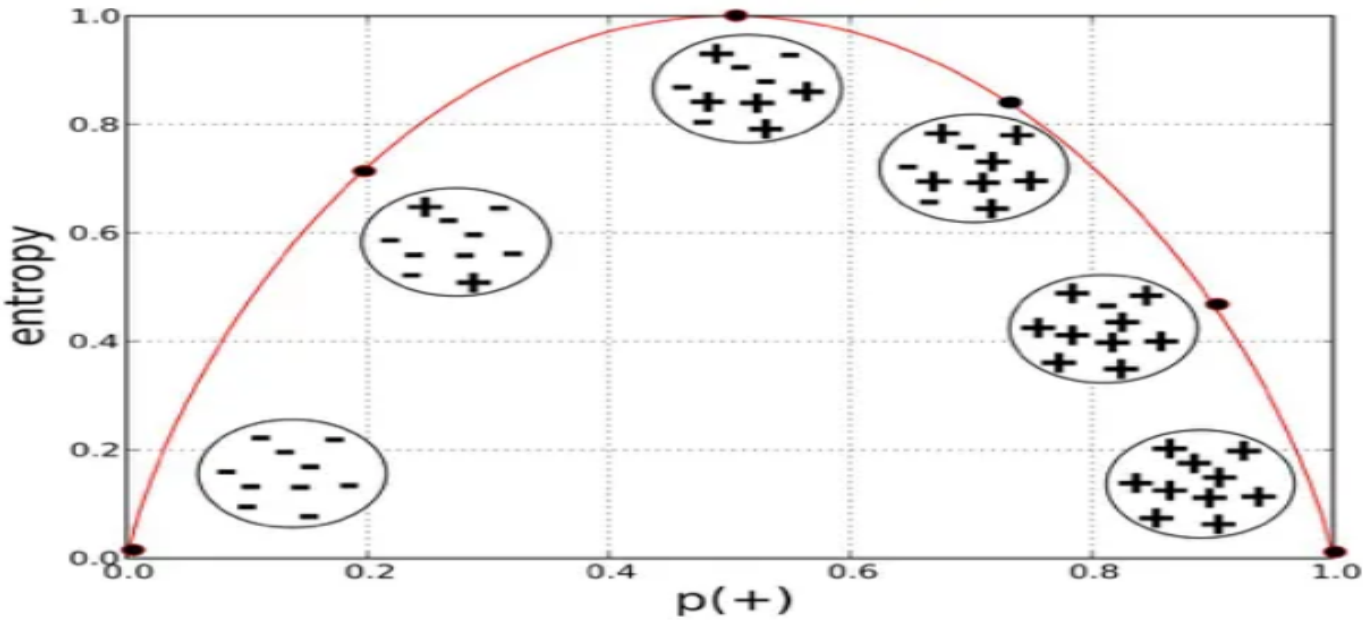

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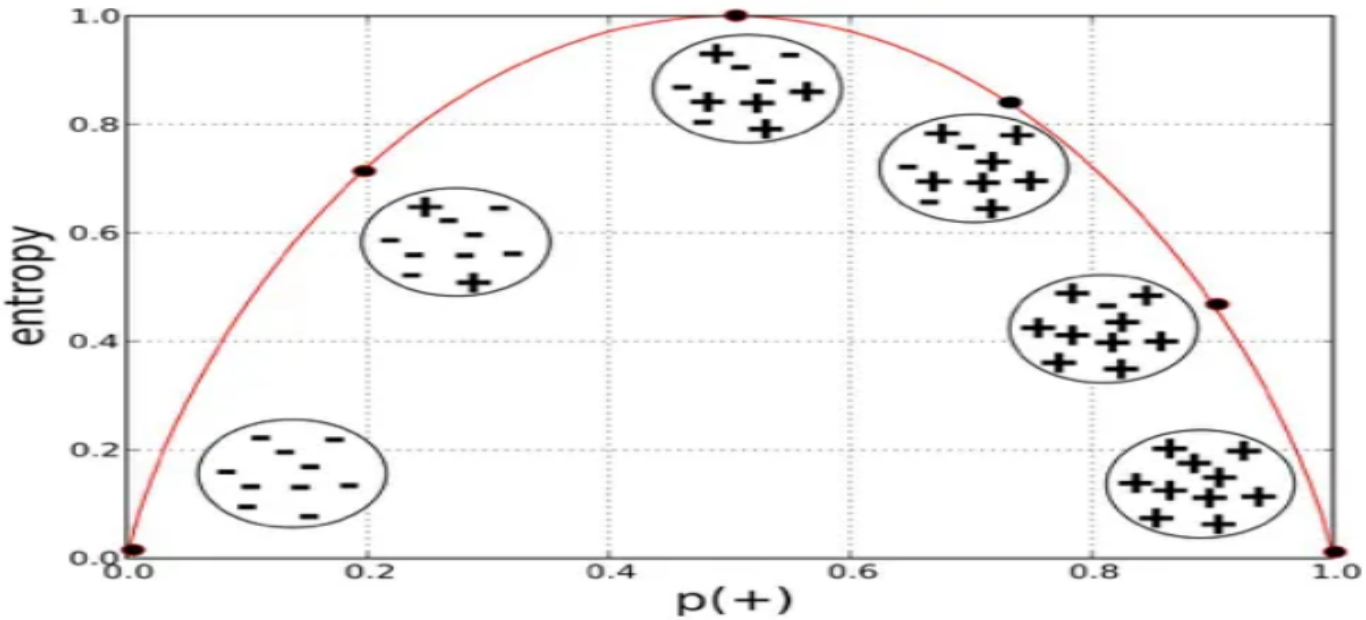

- For each possible split $\boldsymbol{D}_h = \boldsymbol{D}_h^1 \cup \boldsymbol{D}_h^2$, its entropy is

$$U_E(\boldsymbol{D}_h^1 \cup \boldsymbol{D}_h^2) = U_E(P(\mathscr{Y}|\boldsymbol{D}_h)) + U_E(P(\mathscr{Y}|\boldsymbol{D}_h)) .$$

Compute Entropy (Exercise 10)

- Entropy of a node $\boldsymbol{D}_h \subset \boldsymbol{D}$ with $P(\mathcal{Y}|\boldsymbol{D}_h)$

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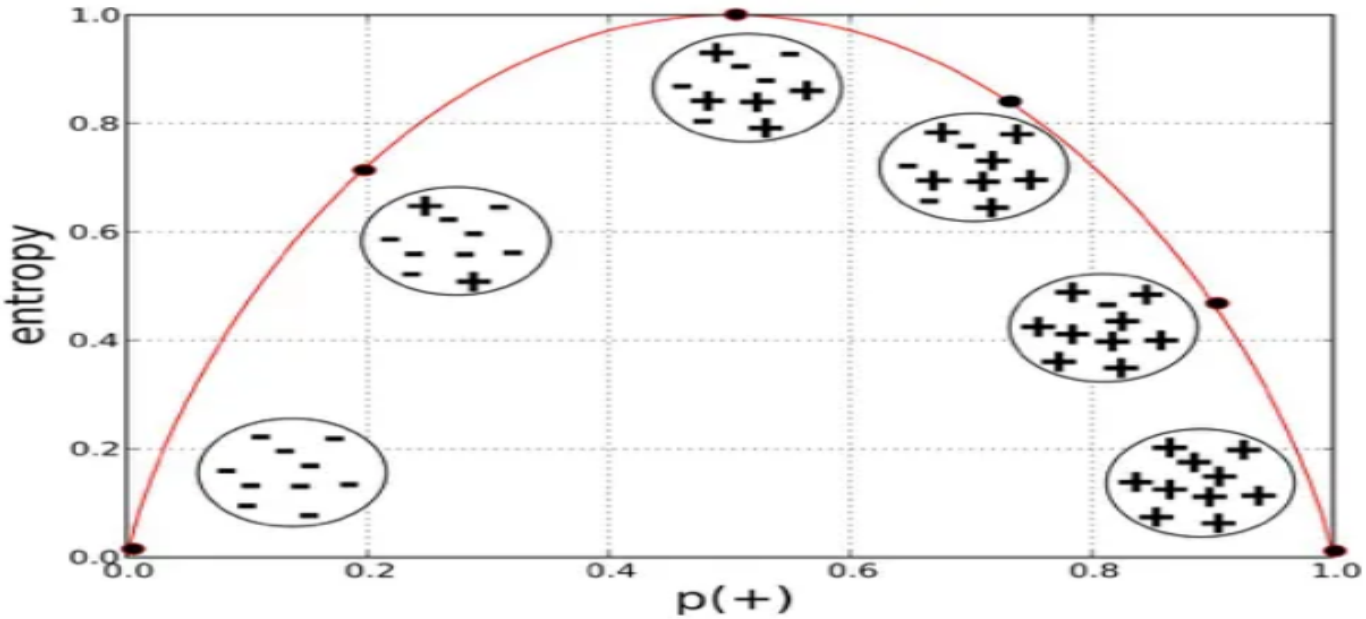

- Entropy of the bottom left node is ???
- Entropy of the top node is ???

Compute Entropy (Solution 10)

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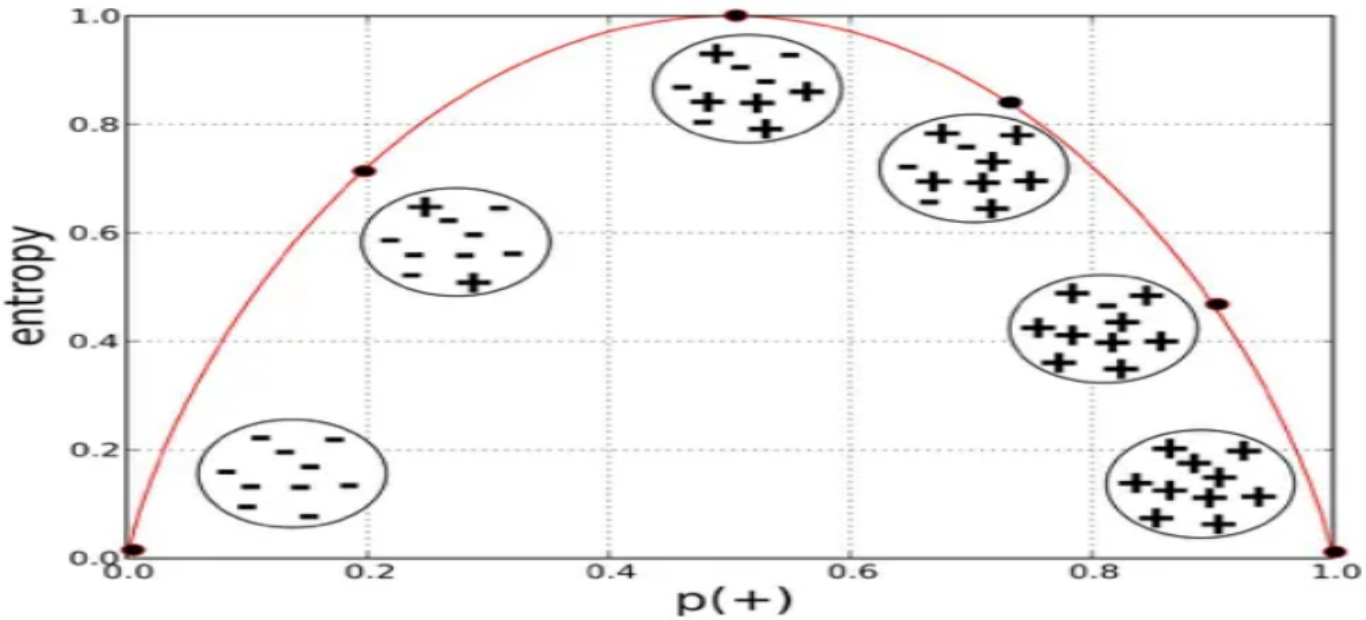

- Entropy of the bottom left node is 0
- Entropy of the top node is $-0.5\log_2(0.5) + 0.5\log_2(0.5) = 1$

Splitting Criteria: Bayesian

In principle, we can employ Dirichlet models (DM) to

- derive Bayesian estimates of $P(\mathscr{Y}|\boldsymbol{D}_h)$ and/or $U(P(y|\boldsymbol{D}_h))$
- and modify the top-down induction steps.

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- I haven't seen such decision decision trees
- I hope I can find some reference soon ...

Outline

Where and How to be Imprecise?

In principle, we can employ Imprecise Dirichlet models (IDM) to

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- and modify the top-down induction steps.

Credal Decision Trees [1, 7]

- Use IDM to derive interval estimates $\mathscr{P}(\mathscr{Y}|\boldsymbol{D}_h)$ of $P(\mathscr{Y}|\boldsymbol{D}_h)$
- Seek the highest entropy

$$U(\mathscr{P}(\mathscr{Y}|\boldsymbol{D}_h)) = \max_{P \in \mathscr{P}} U(P(\mathscr{Y}|\boldsymbol{D}_h)). \tag{29}$$

- Each leaf is equipped a $\mathscr{P}(\mathscr{Y}|\boldsymbol{L}_h) \rightarrow$ Precise predictions.

Credal Decision Trees: Performance [7]

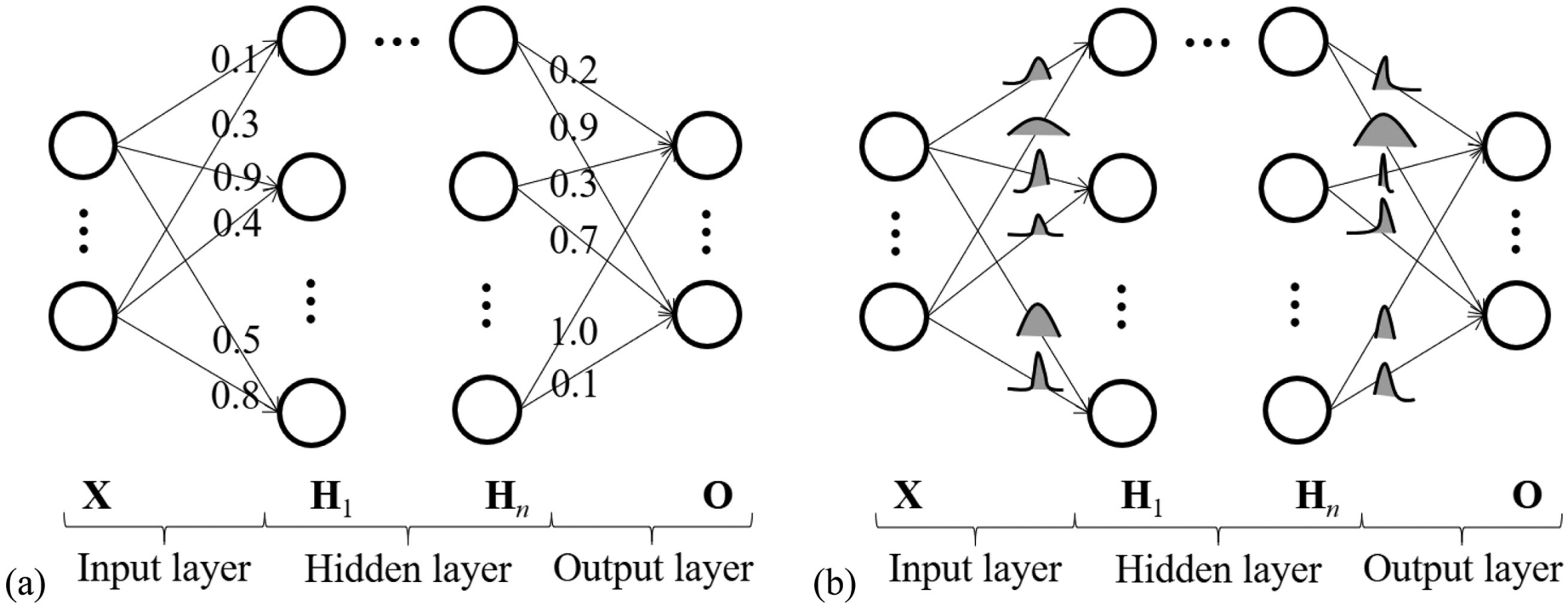
Splitting criterion	0% noise	10% noise	20% noise
Info-Gain (IG)	78.96	77.49	74.76
Info-Gain Ratio (IGR)	78.97	77.66	75.14
Imprecise Info-Gain (IIG)	79.56	78.65	76.72
Complete IIG (CIIG)	**79.63**	**78.66**	**76.74**

Table: 10×10-fold cross-validation procedure: Average accuracies (on 60 data sets) with random noise to the features and the class variable

Outline

- Graphical Interpretation of Probabilistic Models
- Naïve Bayesian/Credal classifiers
- Decision Trees
- Bayesian Neural Networks

Artificial neural networks vs Bayesian Neural Networks



Graphical interpretation of (a) ANN and (b) BNN

Inference Problems [6]

Algorithm 1 **Inference procedure for a BNN.**

Define $p(\boldsymbol{\theta}|D) = \dfrac{p(D_{\boldsymbol{y}}|D_{\boldsymbol{x}},\boldsymbol{\theta})\,p(\boldsymbol{\theta})}{\int_{\boldsymbol{\theta}} p(D_{\boldsymbol{y}}|D_{\boldsymbol{x}},\boldsymbol{\theta}')\,p(\boldsymbol{\theta}')d\boldsymbol{\theta}'}$;

for $i = 0$ **to** N **do**

  Draw $\boldsymbol{\theta}_i \sim p(\boldsymbol{\theta}|D)$;

  $\boldsymbol{y}_i = \Phi_{\boldsymbol{\theta}_i}(\boldsymbol{x})$;

end for

return $Y = \{\boldsymbol{y}_i | i \in [0, N)\}$, $\Theta = \{\boldsymbol{\theta}_i | i \in [0, N)\}$;

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- We need some way to aggregate the set of outputs

Aggregation procedures

Predict-then-aggregate (You can try it yourself):

- For each Monte Carlo sample, turn $\Theta_\theta(\mathbf{x})$ into a hard prediction y.
- Aggregate the set of hard predictions into the final hard prediction.
- You might want to try with MLE (Frequentist), DM (Bayesian), IDM (IP), etc.

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Aggregation-then-predict (See Lecture 6):

- For each Monte Carlo sample, compute a soft prediction $\Theta_\theta(\mathbf{x})$.
- Aggregate the set of soft predictions into either
  - the final hard prediction
  - or a credal set, from which IP decision rules can be applied.

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Original software publication

BNNpriors: A library for Bayesian neural network inference with different prior distributions

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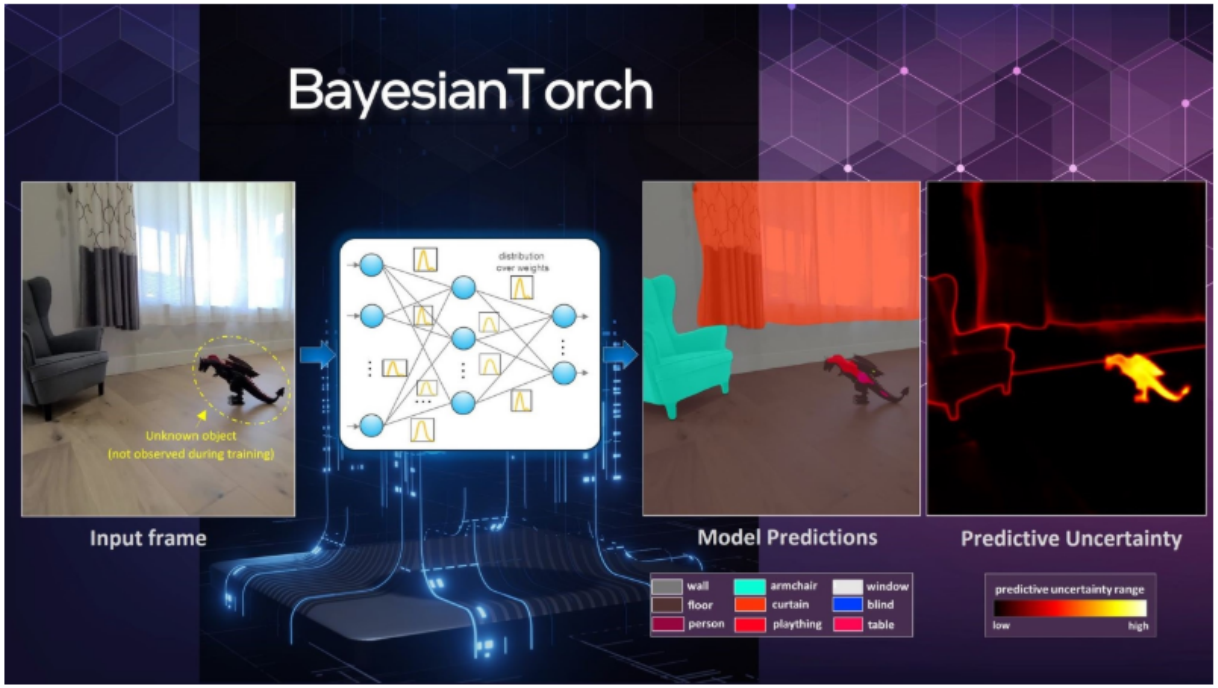
ABSTRACT

Bayesian neural networks have shown great promise in many applications where calibrated uncertainty estimates are crucial and can often also lead to a higher predictive performance. However, it remains challenging to choose a good prior distribution over their weights. While isotropic Gaussian priors are often chosen in practice due to their simplicity, they do not reflect our true prior beliefs well and can lead to suboptimal performance. Our new library, *BNNpriors*, enables state-of-the-art Markov Chain Monte Carlo inference on Bayesian neural networks with a wide range of predefined priors, including heavy-tailed ones, hierarchical ones, and mixture priors. Moreover, it follows a modular approach that eases the design and implementation of new custom priors. It has facilitated foundational discoveries on the nature of the cold posterior effect in Bayesian neural networks and will hopefully catalyze future research as well as practical applications in this area.

Improve Trustworthiness in Deep Learning Models with Bayesian-Torch



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