

Graphical models :

(1)

- we have, in fact, been manipulating a probability model.
- There is value in seeing the model.
- Write X_i for a set of discrete random variables
- Obtain a graph $(V_i, E) = G$

↑
each vertex is associated w/ an R.V.

- if the joint distribution

$$P(X_1 = x_1, X_2 = x_2, \dots, X_n = x_n)$$

can be factored as

$$P(X_1 = x_1, \dots) = \prod_{C \in \text{cl}(G)} \phi_C(x_C)$$

↑
cliques

↑
vars in a clique

Then

X is a Markov Random Field
wrt G

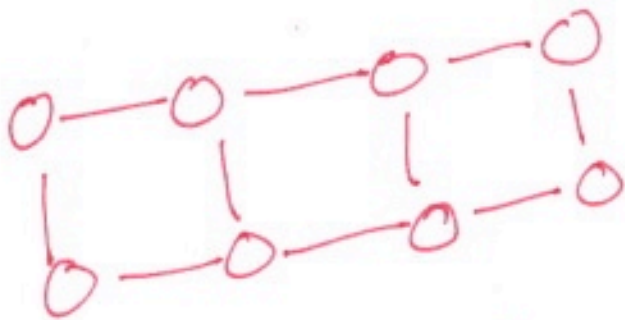
(There are other kinds of MRF - we don't care)

We will focus on cases where cliques are edges.

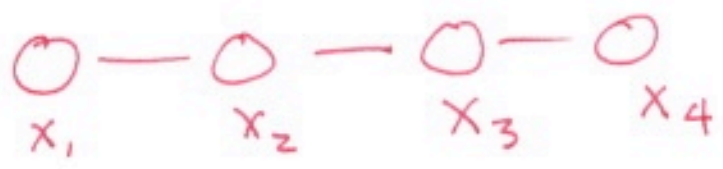
eg



a model of a sequence!

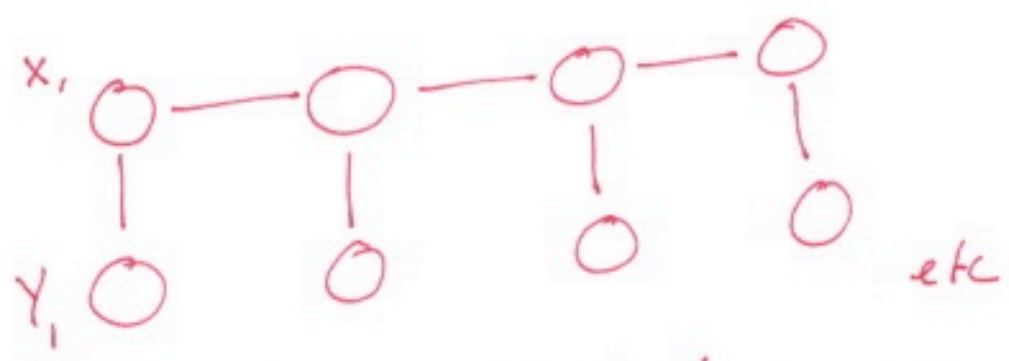


(model of an image.)



$$P(x_1, x_2, x_3, x_4) = \phi_a(x_1, x_2) \phi_b(x_2, x_3) \phi_c(x_3, x_4)$$

But what about measurements?



Now consider the joint of x, y

$$P(x_1, \dots, y_4) = \psi_a(x_1, y_1) \phi_a(x_1, x_2) \dots$$

we know y_1, \dots, y_4

$$\text{so } \psi_a(x_1, y_1 = y_1) \phi_a(x_1, x_2) \dots$$

Now

$$\log P(x_1, \dots, y_n)$$

$$= \log \psi_a(x_1, y_1) + \log \psi_a(x_1, x_2) + \dots$$

we've seen this! we know how to max (graph cut gives true for x_i binary approx otherwise)

These objects — MRF with some variables known — are known as Conditional Random Fields (CRF's).

Q: Other techniques to compute w/ CRF's?

(We know how to obtain an approx to

$$\max_x \log P(x, \dots, y=y_n)$$