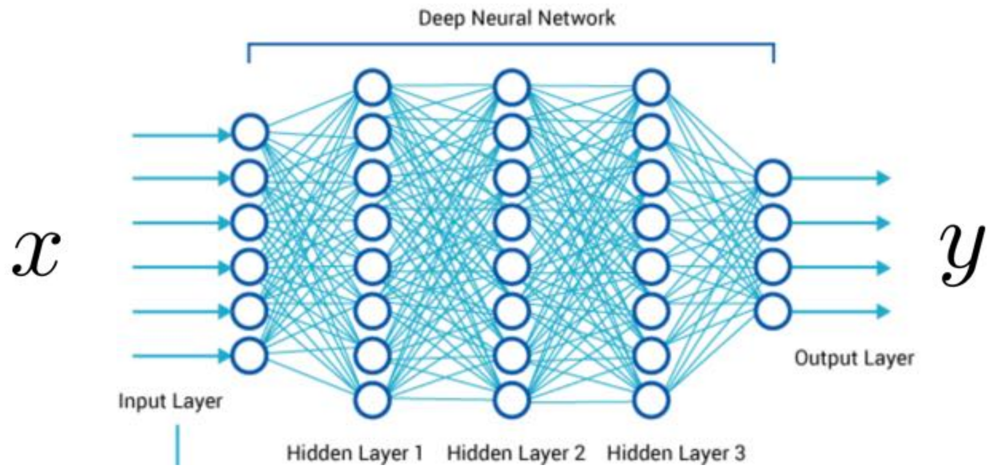
AMiDST TOOLBOX

Session 6: Frontiers in Probabilistic Machine Learning

Andrés R. Masegosa
University of Almeria
andres.masegosa@ual.es

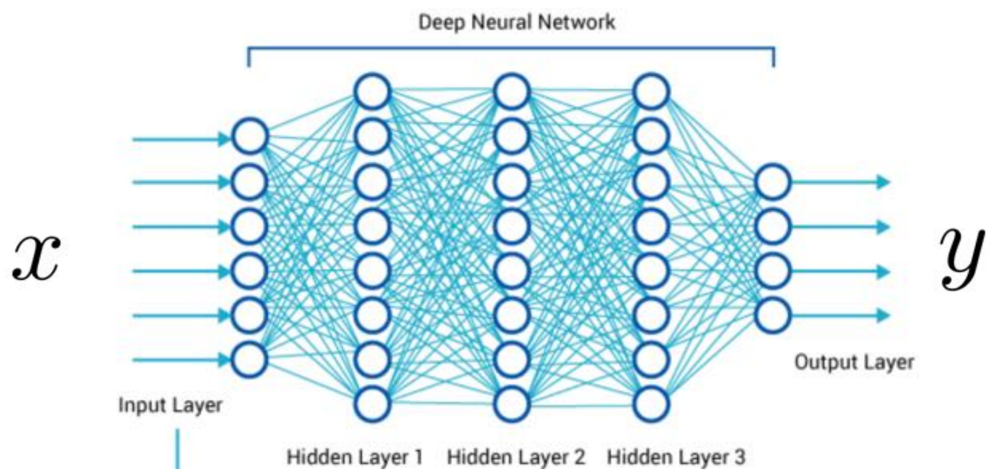
January, 2018 Geilo

Bayesian Deep Learning



Deep Neural Network
x
y
Input Layer
Hidden Layer 1
Hidden Layer 2
Hidden Layer 3
Output Layer

$$p(y|x,\theta)$$

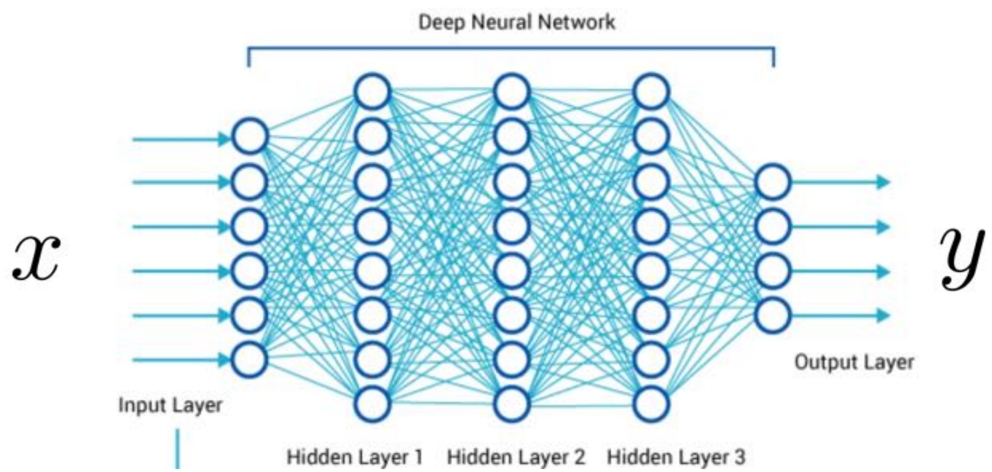


$$p(y|x, D) = \int p(y|x, \theta)p(\theta|D)d\theta$$

Deep Learning + Bayesian modeling

Powered by new advances in variational inference

(e.g. variational autoencoders, black-box variational inference, adversarial training,etc.).



$$p(y|x,D) = \int p(y|x,\theta)p(\theta|D)d\theta \approx \sum_i p(y|x,\theta_i)w_i$$

Deep Learning + Bayesian modeling

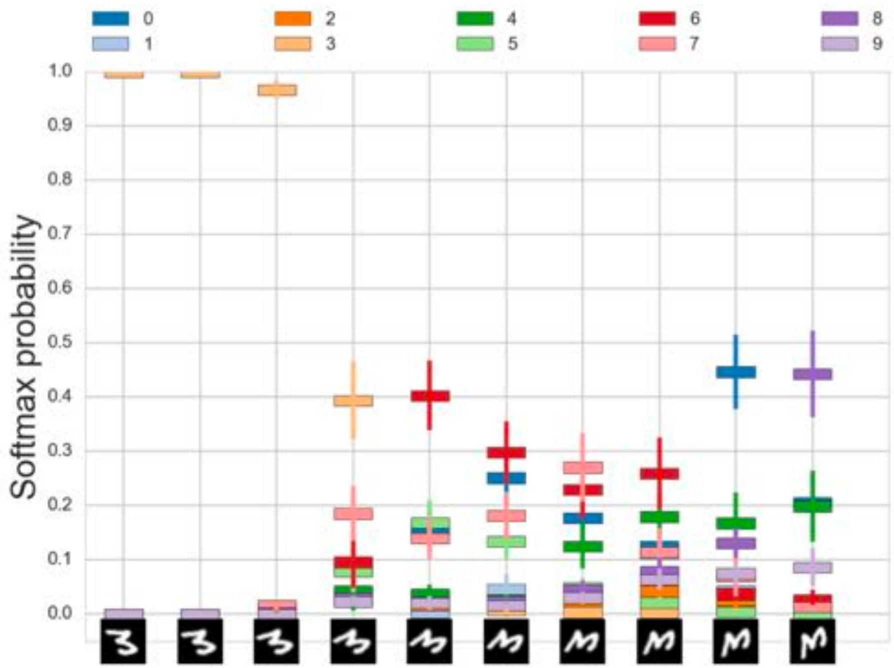
Powered by new advances in variational inference

(e.g. variational autoencoders, black-box variational inference, adversarial training,etc.).

AMIDST TOOLBOX

Louizos C. et al. ***Multiplicative Normalizing Flows for Variational Bayesian Neural Networks.*** *ICML 2017*

AMiDST TOOLBOX

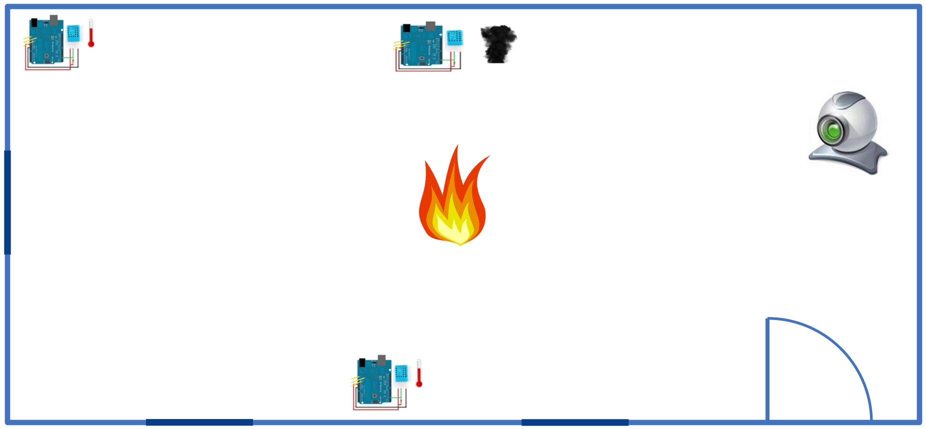


Louizos C. et al. ***Multiplicative Normalizing Flows for Variational Bayesian Neural Networks.*** *ICML 2017*

Probabilistic Modelling with Deep Neural Networks

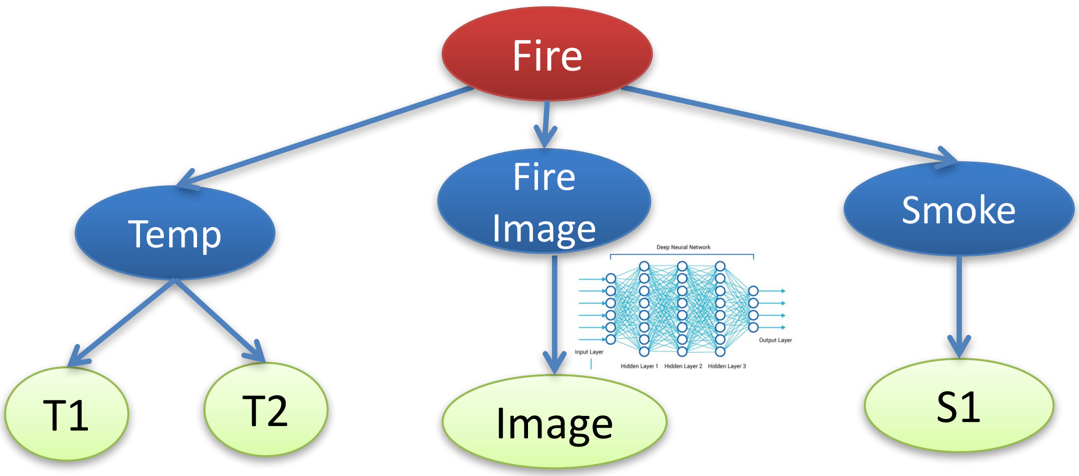
FIRE DETECTION

Fire Detection from smoke, temperature and camera sensors



- Data Collected
  - Tons of observations in normal settings (no fire).
  - No observations in the presence of fire.

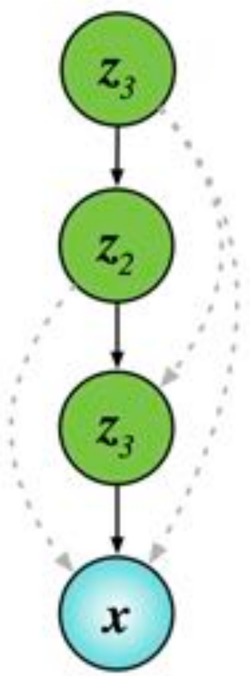
PGMs + Deep Neural Networks



$$p(Fire = True|t_1, t_2, t_3, s_1, image)$$

Much more expressive and powerful models

- Beyond standard probability distribution assumptions.
- Modelling highly-non linear relationships.



$$\mathbf{z}_3 \sim \mathcal{N}(\mathbf{0}, \mathbf{I})$$
$$\mathbf{z}_2 | \mathbf{z}_3 \sim \mathcal{N}(\mu(\mathbf{z}_3), \Sigma(\mathbf{z}_3))$$
$$\mathbf{z}_1 | \mathbf{z}_2 \sim \mathcal{N}(\mu(\mathbf{z}_2), \Sigma(\mathbf{z}_2))$$
$$\mathbf{x} | \mathbf{z}_1 \sim \mathcal{N}(\mu(\mathbf{z}_1), \Sigma(\mathbf{z}_1))$$

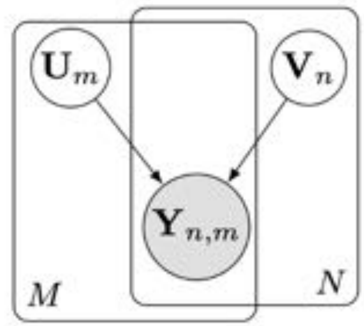
Deep Generative Models

- Model Complex joint distributions over data.
- GANs can be interpreted as generative models.

Gregor et al., 2015, Oord et al., 2016, Dumoulin et al., 2016

Gómez-Bombarelli, et al. 2016

Probabilistic Programming Languages




```
N = 10
M = 10
K = 5  # latent dimension

U = Normal(mu=tf.zeros([M, K]), sigma=tf.ones([M, K]))
V = Normal(mu=tf.zeros([N, K]), sigma=tf.ones([N, K]))
Y = Normal(mu=tf.matmul(U, V, transpose_b=True), sigma=tf.ones([N, M]))
```

Tran, Dustin, et al. "Edward: A library for probabilistic modeling, inference, and criticism." *arXiv preprint arXiv:1610.09787* (2016).

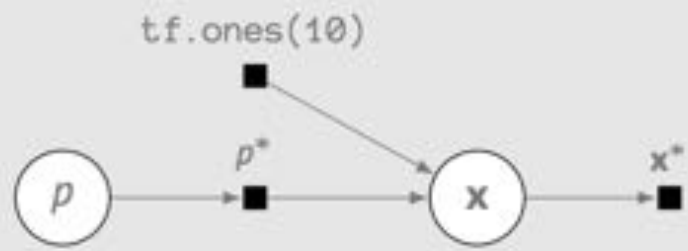
Probabilistic Programming Languages

- More powerful probabilistic modeling (e.g. Turing complete).
- Boost the productivity of data scientists.
- Expand the use of probabilistic modeling to non-experts.

Model code

```
p = Beta(a=1.0, b=1.0)
x = Bernoulli(p=tf.ones(10) * p)
```

Computational graph



Edward: Probabilistic Programming with TensorFlow

- Probabilistic Code compiled to (Stochastic) Computational Graph.
- Speed-up due to GPU computations.

Generative model

```
from edward.models import Bernoulli, Normal
from keras.layers import Dense

z = Normal(mu=tf.zeros([N, d]), sigma=tf.ones([N, d]))
h = Dense(256, activation='relu')(z.value())
x = Bernoulli(logits=Dense(28 * 28)(h))
```

Edward: Probabilistic Programming with TensorFlow

- Probabilistic Code compiled to (Stochastic) Computational Graph.
- Speed-up due to GPU computations.

PROBABILISTIC PROGRAMMING

Edward

TensorFlow

PyMC3

theano

InferPy

Edward

Keras

PYTORCH

Causal Learning

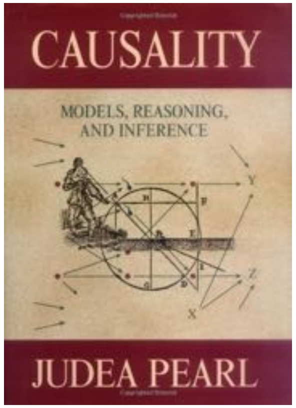
"I would rather discover one causal relation than be King of Persia"

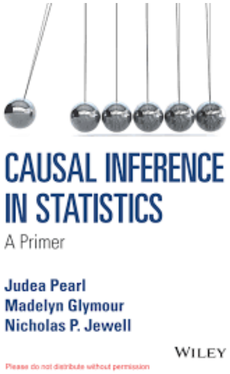
Democritus (430-380 BC)

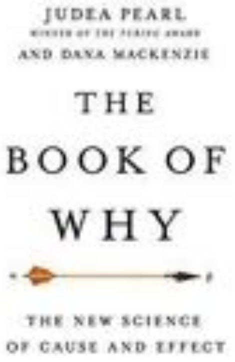
Development of Western science is based on two great achievements: the invention of the formal logical system (in Euclidean geometry) by the Greek philosophers, and the discovery of the possibility to find out causal relationships by systematic experiment (during the Renaissance).

A. Einstein, April 23, 1953

Causal Learning







Discover Causality relationships from observational data

Thanks for your attention

www.amidsttoolbox.com

contact@amidsttoolbox.com

@AmidstToolbox