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► To cite this version:

Grégoire Sergeant-Perthuis, Nils Ruet. Inference on diagrams in the category of Markov kernels (Extended abstract). 7th International Conference on Applied Category Theory (ACT 7), David Jaz Myers; Michael Johnso, Jun 2024, Oxford (UK), United Kingdom. hal-04527780

HAL Id: hal-04527780

<https://hal.sorbonne-universite.fr/hal-04527780v1>

Submitted on 30 Mar 2024

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Inference on diagrams in the category of Markov kernels (Extended abstract)

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Graphical models are widely used families of probability distributions that capture conditional independence relations between a collection of variables $X_i, i \in I$; celebrated examples are Hidden Markov models and Bayesian Networks [1]. Graphical models are built from directed and undirected graphs $G = (I, A)$ where nodes $i \in I$ are uniquely identified with the variables X_i . Inference in graphical models ultimately boils down to inference for an undirected graphical model, achieved through the Belief Propagation algorithm [2]. Such Inference constitutes a specific instance of variational inference as it revolves around a free energy termed the Bethe free energy [2]. Adopting a variational inference perspective for graphical models has facilitated the extension of the Belief Propagation algorithm to encompass broader classes of probability distributions, enabling the accommodation of interactions among more than 2 variables in contrast to traditional graphical models (factor graphs [3]); this is achieved through the introduction of the Kikuchi free energies [4]. Let us denote $\mathbf{Mes}^f, \mathbf{Kern}^f$, the categories with objects finite measurable spaces and respectively with morphisms measurable maps and the second Markov Kernels (stochastic matrices). \mathbf{Mes}^f can be seen as a subcategory of \mathbf{Kern}^f . As exhibited in [5–7], what underlies variational inference for those classes of probability distributions are presheaves from a finite poset to \mathbf{Mes}^f , which morphisms are epimorphisms. We will call them the ‘graphical’ presheaves. Our contribution is to extend the Generalized Belief Propagation [5] to any presheaf from a finite poset to \mathbf{Kern}^f . This work is contained in Chapter 9 of [8] and Appendix 1 of unpublished [9], where we consider the more general problem of optimizing a collection of cost functions over a presheaf of signals.

1. Motivation and related work

Consider a collection of agents represented by vertices $i \in I$ that can communicate their beliefs to neighboring vertices ∂i through undirected edges $e \in A$. Each agent has its own representation of its environment, denoted by E_i . They can share their beliefs with neighboring nodes $j \in \partial i$ through a measurable map $f_e^i : E_i \rightarrow E_e$. Graphical models and their extensions do not allow us to account for such heterogeneity in the way each agent models their environment. Such setting is better captured by cellular sheaves [10] and applications [11], important examples of which are Sheaf Neural Networks [12], are limited to functors from the poset associated to a graph ($i \leq e \iff i \in e$) to the category of finite vector spaces \mathbf{Vect}^f . We are interested in the more general case where beliefs transfer through a hierarchy, i.e. a poset, and we provide an algorithm for inference in such case where Sheaf Neural Networks can’t be used; by convention, we consider presheaves instead of functors: ‘orders’ are given top-down. More generally, cellular sheaves are restricted to the face poset of a cell complex and hence don’t apply to all hierarchies and therefore not to our case.

2. Free energy for poset shaped diagrams in \mathbf{Kern}^f and message passing algorithm

Definition 1 (Graphical presheaves). Let I be a finite set and $\mathcal{A} \subseteq \mathcal{P}(I)$ be a sub-poset of the powerset of I . Let $E_i, i \in I$ are finite sets. For $a \in \mathcal{A}$ $E_a := \prod_{i \in a} E_i$, let $F(a) := E_a$, and for $b \subseteq a$, let $F_b^a : E_a \rightarrow E_b$

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be the projection map from $\prod_{i \in a} E_i$ to $\prod_{i \in b} E_i$. F is called a graphical presheaf from \mathcal{A} to \mathbf{Mes}^f .

For \mathcal{A} a finite poset, the ‘zeta-operator’ of \mathcal{A} , denoted ζ , from $\bigoplus_{a \in \mathcal{A}} \mathbb{R}$ to $\bigoplus_{a \in \mathcal{A}} \mathbb{R}$ is defined as, for any $\lambda \in \bigoplus_{a \in \mathcal{A}} \mathbb{R}$ and any $a \in \mathcal{A}$, $\zeta(\lambda)(a) = \sum_{b \leq a} \lambda_b$. ζ is invertible [13], we denote μ its inverse; its matrix expression $(\mu(a, b), b \leq a)$ defines the Möbius function of \mathcal{A} . Let F be a presheaf from \mathcal{A} to \mathbf{Kern}^f ; $F_b^a : F(a) \rightarrow F(b)$ is denoted element-wise as $F_b^a(\omega_b | \omega_a)$, with $\omega_b \in F(b)$, $\omega_a \in F(a)$. It induces a presheaf \tilde{F} from \mathcal{A} to \mathbf{Vect}^f , where $\tilde{F}_b^a : \mathbb{P}(F(a)) \rightarrow \mathbb{P}(F(b))$ is the linear map that sends probability distributions $p \in \mathbb{P}(F(a))$ to $F_b^a \circ p$. Following [5], we introduce a free energy $\mathcal{F}(Q) = \sum_{a \in \mathcal{A}} c(a) (\mathbb{E}_{Q_a}[H_a] - S(Q_a))$; $c(a) = \sum_{b \geq a} \mu(b, a)$ is the generalization of the inclusion-exclusion formula associated to \mathcal{A} . $S(Q_a) = -\sum_{\omega_a \in F(a)} Q_a(\omega_a) \ln Q_a(\omega_a)$ is the entropy of Q_a . We propose to solve $\inf_{Q \in \lim \tilde{F}} \mathcal{F}(Q)$. \tilde{F}^* is the functor obtained by dualizing the morphisms \tilde{F}_b^a , i.e. $\tilde{F}_b^{*,b} : \tilde{F}(b)^* \rightarrow \tilde{F}(a)^*$ sends linear maps $l_b : \tilde{F}(b) \rightarrow \mathbb{R}$ to $l_b \circ \tilde{F}_b^a : \tilde{F}(a) \rightarrow \mathbb{R}$.

For a functor G from \mathcal{A} to \mathbb{R} -vector spaces, we define μ_G as, for any $a \in \mathcal{A}$ and $v \in \bigoplus_{a \in \mathcal{A}} G(a)$, $\mu_G(v)(a) = \sum_{b \leq a} \mu(a, b) G_a^b(v_b)$. Let us define the function $FE : \prod_{a \in \mathcal{A}} \mathbb{P}(E_a) \rightarrow \prod_{a \in \mathcal{A}} \mathbb{R}$ as $FE(Q) = (\mathbb{E}_{Q_a}[H_a] - S_a(Q_a), a \in \mathcal{A})$, which sends a collection of probability measures over \mathcal{A} to their Gibbs free energies. For any $Q \in \prod_{a \in \mathcal{A}} \mathbb{P}(E_a)$, let us denote $d_Q FE$ as the differential of FE at the point Q .

Theorem 1. *Let \mathcal{A} be a finite poset, let F be a presheaf from \mathcal{A} to \mathbf{Kern}^f . Let $H_a : F(a) \rightarrow \mathbb{R}$ be a collection of (measurable) functions. The critical points of \mathcal{F} are the $Q \in \lim \tilde{F}$ such that,*

$$\mu_{\tilde{F}^*} d_Q FE|_{\lim \tilde{F}} = 0 \quad (1)$$

The message-passing algorithm we consider is Algorithm 1; it specializes to the General Belief Propagation for graphical presheaves. For two elements $a, b \in \mathcal{A}$, such that $b \leq a$, two types of messages are considered: top-down messages $m_{a \rightarrow b} \in \mathbb{R}^{F(b)}$ and bottom-up messages $n_{b \rightarrow a} \in \mathbb{R}^{F(a)}$.

Algorithm 1: Message passage algorithm for presheaves from \mathcal{A} to \mathbf{Kern}^f

Data: Initialization: $(m_{a \rightarrow b}^0 \in \mathbb{R}^{F(b)}, b, a \in \mathcal{A} \text{ s.t. } b \leq a)$, a poset \mathcal{A} , a presheaf $F : \mathcal{A} \rightarrow \mathbf{Kern}^f$;

- 1 **for** $t \leq T$ **do**
- 2 **for** $a \in \mathcal{A}, b \in \mathcal{A}$ such that $b \leq a$ **do**
- 3 $\forall \omega_a \in F(a), n_{b \rightarrow a}(\omega_a) \leftarrow \prod_{\substack{c: b \leq c \\ c \not\leq a}} \sum_{\omega'_b \in F(b)} m_{c \rightarrow b}(\omega'_b) \cdot F_b^a(\omega'_b | \omega_a)$
- 4 **end**
- 5 **for** $a \in \mathcal{A}, b \in \mathcal{A}$ such that $b \leq a$ **do**
- 6 $b_a = e^{-H_a} \prod_{\substack{b \in \mathcal{A} \\ b \leq a}} n_{b \rightarrow a}$
- 7 $p_a = \frac{b_a}{\sum_{\omega_a} b_a(\omega_a)}$
- 8 $m_{a \rightarrow b} \leftarrow m_{a \rightarrow b} \cdot \frac{\tilde{F}_b^a(p_a)}{p_b}$
- 9 **end**
- 10 **end**

A criterion to stop the algorithm is when the beliefs do not change, i.e., when $p_a^{t+1} \approx p_a^t$. The fixed points of the previous message-passing algorithm correspond to critical points of \mathcal{F} over $\lim F$ (Corollary of Theorem 2.2 [9]v2). Theorem 1 differs from a similar characterization of critical points of a free energy for specifications in [14] by the fact that the $\mu_{\tilde{F}^*}$ and $\lim \tilde{F}$ are applied to the same presheaf \tilde{F} and not two different presheaves/functors (G, F) .

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