

Computational Behavioral Science

Dynamic Bayesian Networks for Understanding Social and Communicative Behavior

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Pattern Recognition
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What is this lecture about?



- Probabilistic graphical models as a powerful tool for modeling and classifying human mental and affective states.
- Dynamic Bayesian networks:
 - Representation
 - Learning
 - Inference
- Matlab's Bayes Net Toolbox (BNT) – Kevin Murphy
- Applications and class projects

Computational Behavioral Science



- Psychologists have been studying human behavior forever; but no objective tools for quantifying human behavior over time.
- Mindreading: Attributing mental states to others
- Nonverbal cues / behaviors / sensors
- We do that all the time, subconsciously
- Vital for communication, making sense of people, predicting their behavior

Autism Spectrum Disorders



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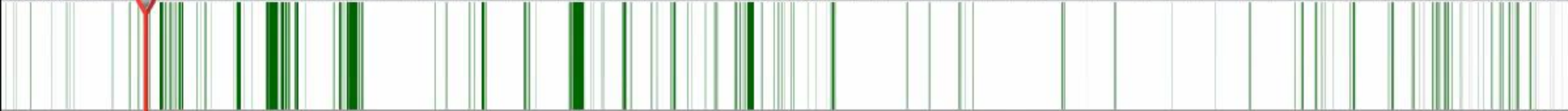
Consumer Research



00:04:22 | 00:46:44



Mar 17th 10:58:00am Mar 17th 11:21:22am Mar 17th 11:44:44am



Smile



Electrodermal Activity - μS



Acceleration - g : Jana

Communication Channels

Observable:

- Head gestures
- Facial expressions
- Emotional Body language
- Posture / Gestures
- Voice
- Text
- Behavior: pick and manipulate objects

Up-close sensing:

- Temperature
- Respiration
- Pupil dilation
- Skin conductance, ECG, Blood pressure
- Brain imaging



i cry if you can you're far away from me
away from me come a little closer just
shines on life our memories mmm mmm
child or a radiant star cause i know the

4 hours ago / from a 22 year old in guildford surrey british columbia canada



Reading the mind in the face

Autism Research Centre, UK (Baron-Cohen et al., 2003)



Afraid



Angry



Bored



Bothered



Disbelieving



Disgusted



Excited



Fond



Happy



Hurt



Interested



Kind



Liked



Romantic



Sad



Sneaky



Sorry



Sure



Surprised



Thinking



Touched



Unfriendly

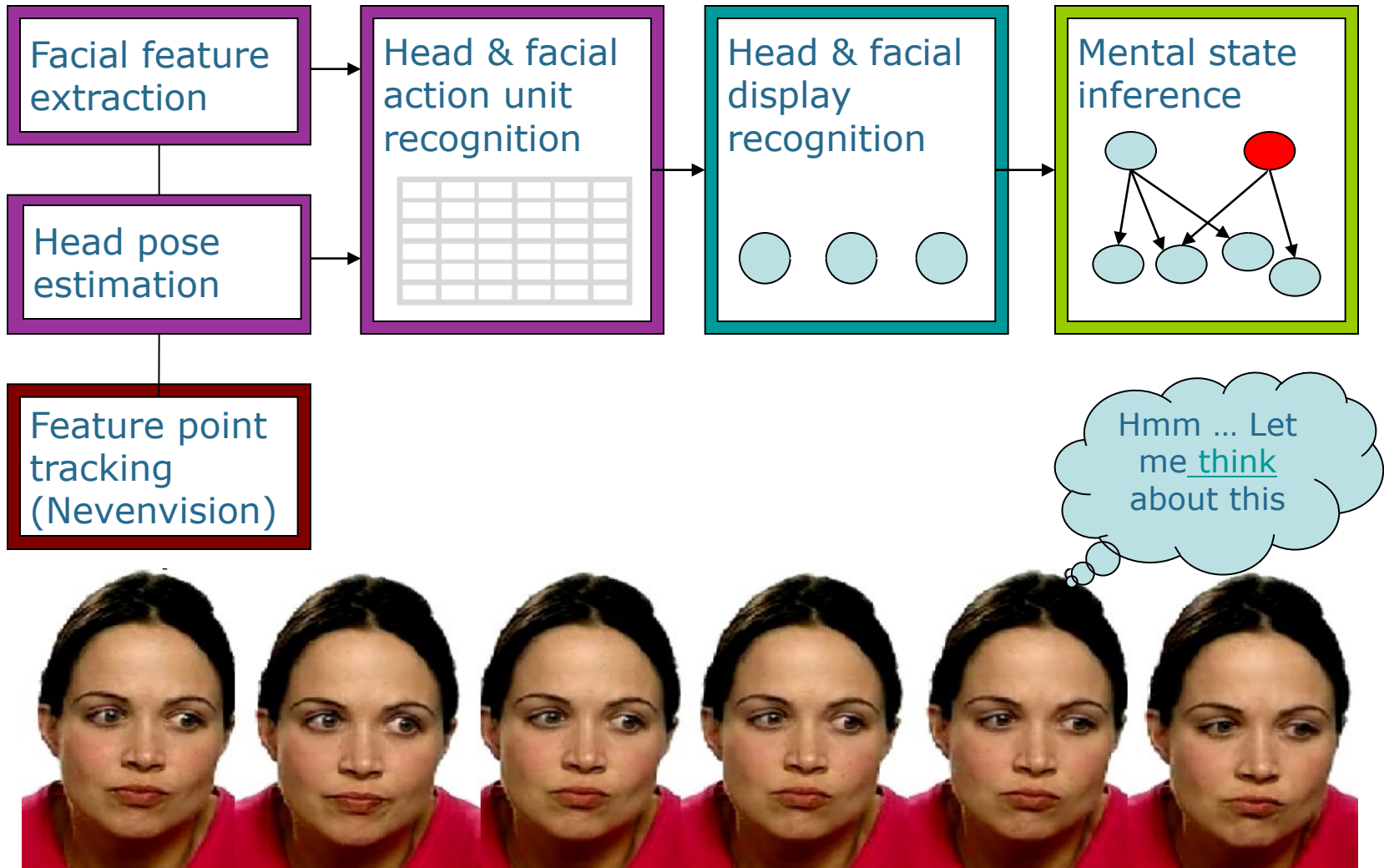


Unsure



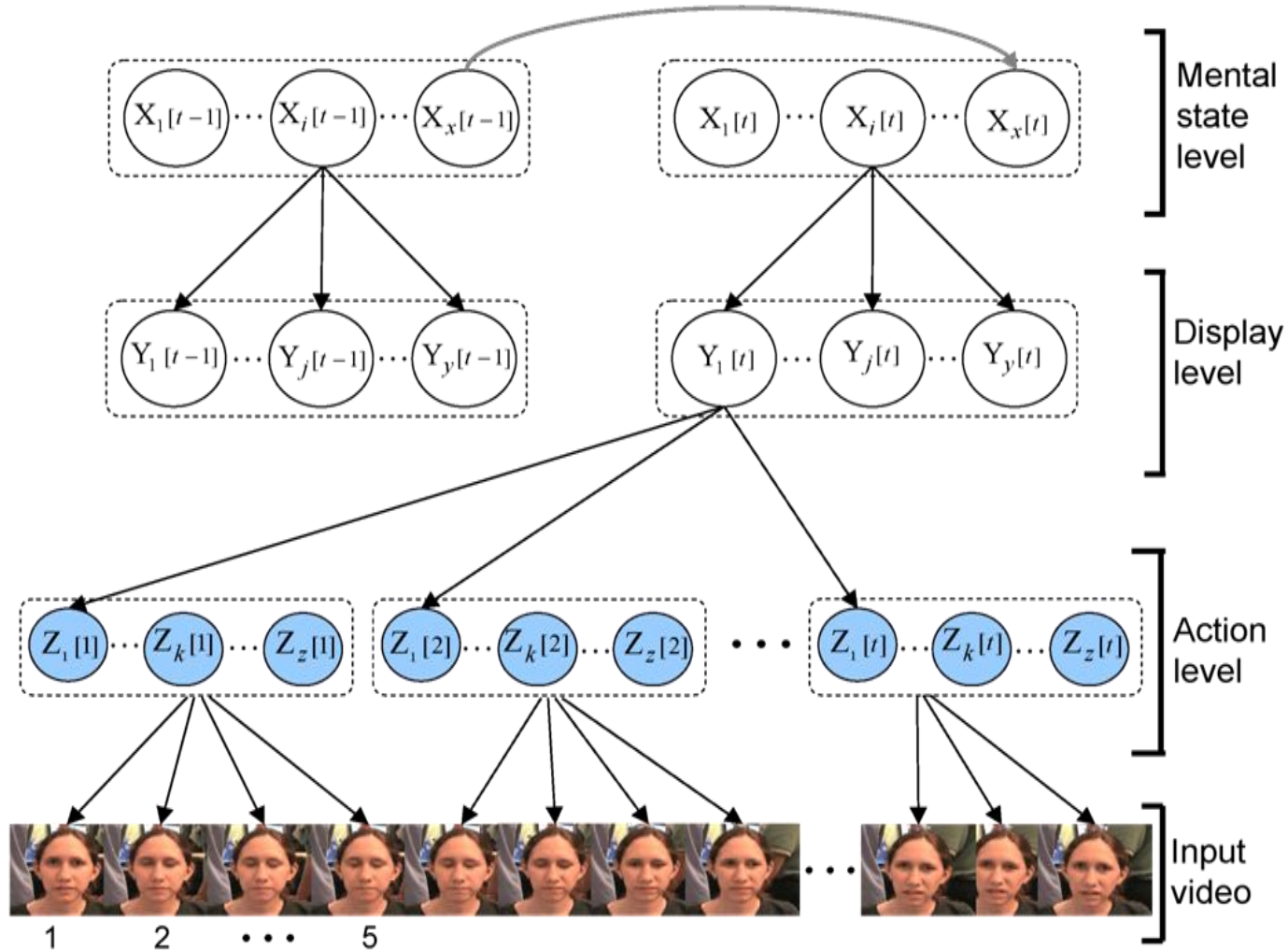
Wanting

MIT FaceSense

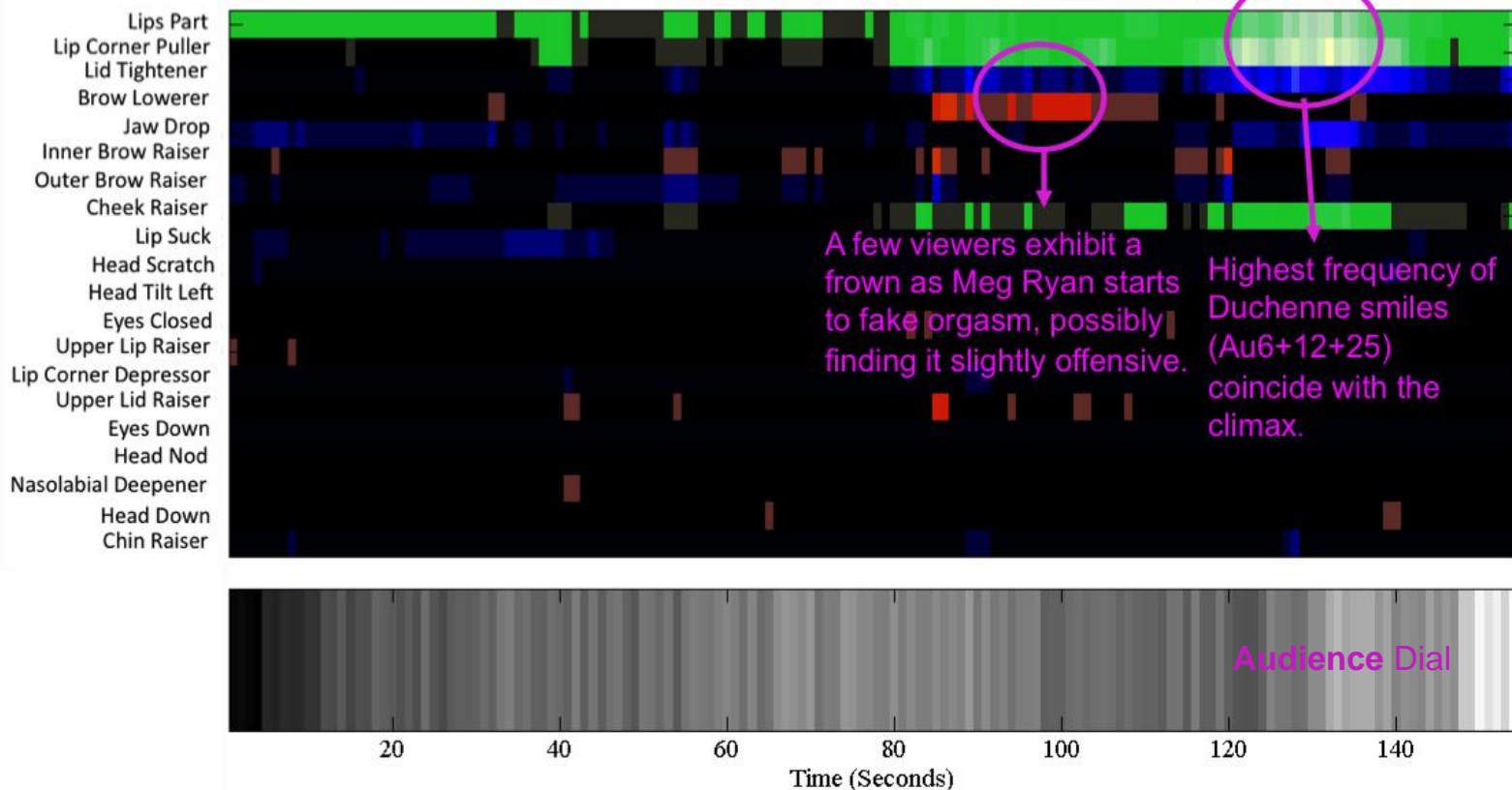


Video input (observed)

Multi-level Dynamic Bayesian Network



AU Spectrograms



Positive expression

Negative expression

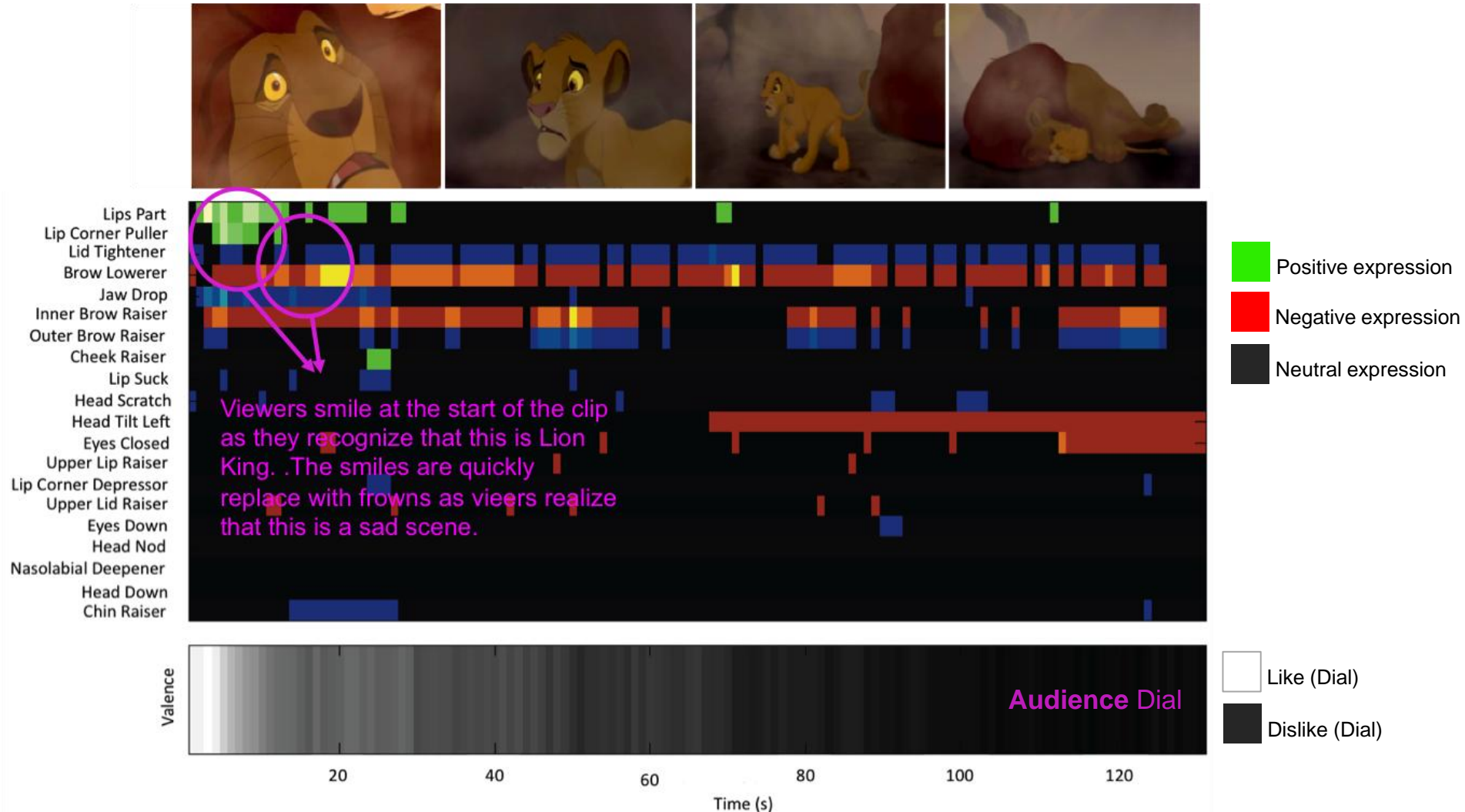
Neutral expression

Like (Dial)

Dislike (Dial)

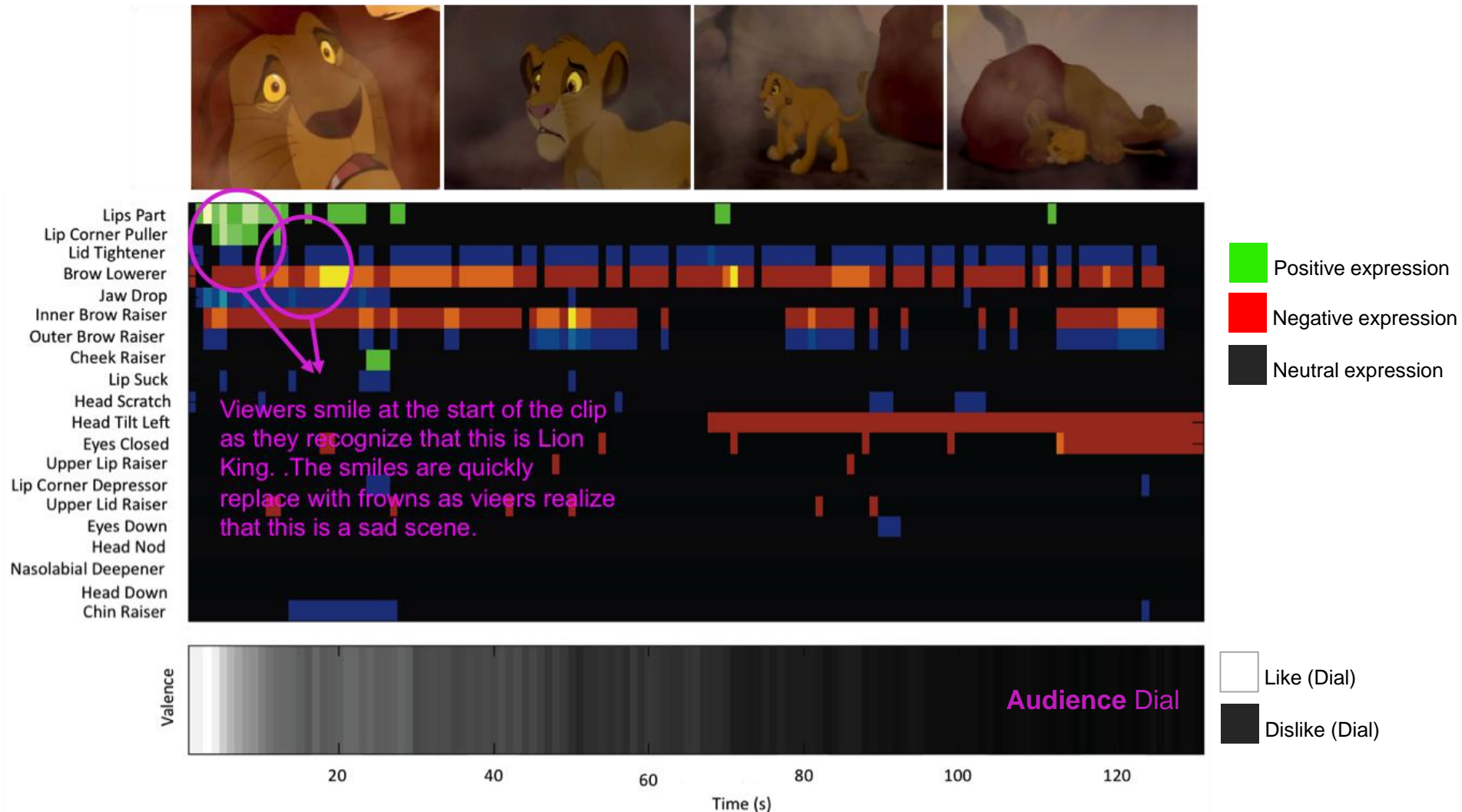
McDuff, D., R. E. Kaliouby, K. Kassim and R.W. Picard (2010). Affect Valence Inference From Facial Action Unit Spectrograms. IEEE Workshop on Analysis and Modelling of Faces and Gestures.

AU Spectrograms



McDuff, D., R. E. Kaliouby, K. Kassim and R.W. Picard (2010). Affect Valence Inference From Facial Action Unit Spectrograms. IEEE Workshop on Analysis and Modelling of Faces and Gestures.

Project idea – DBNs to map these Aus over time to states (e.g., liking, disliking, or specific affective state)



McDuff, D., R. E. Kaliouby, K. Kassim and R.W. Picard (2010). Affect Valence Inference From Facial Action Unit Spectrograms. IEEE Workshop on Analysis and Modelling of Faces and Gestures.

Reading the mind in Gestures



Choosing



Thinking



Interested
evaluation



Evaluation,
skepticism



Head on palms
(boredom)



Nose touch
(deception)



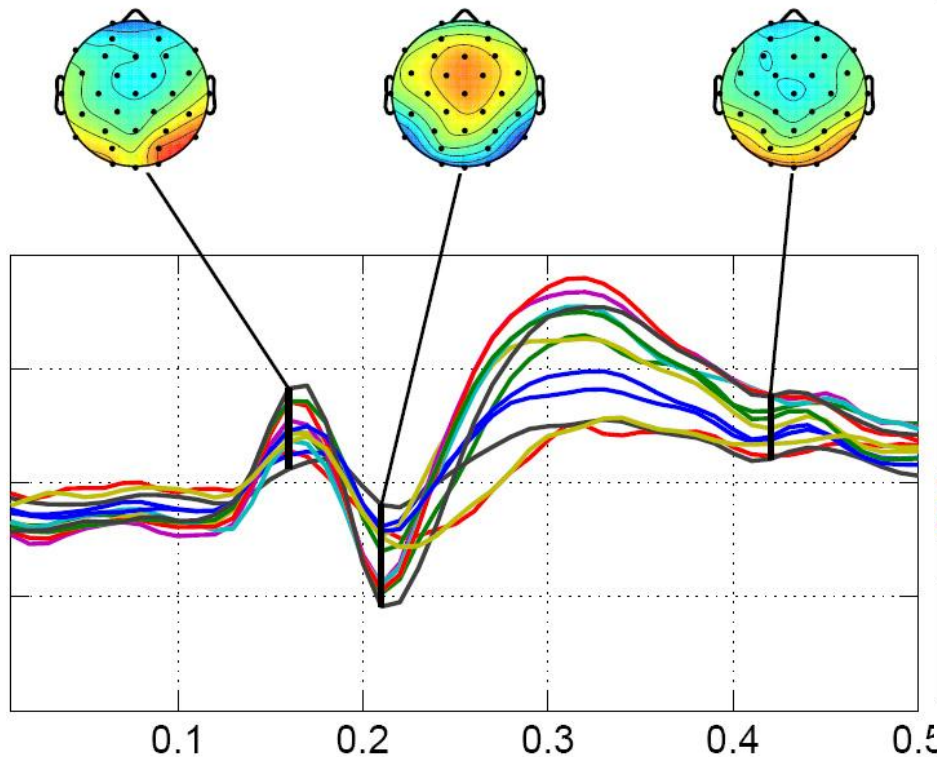
Mouth cover
(deception)

Images from Pease and Pease (2004),
The Definitive Book of Body Language

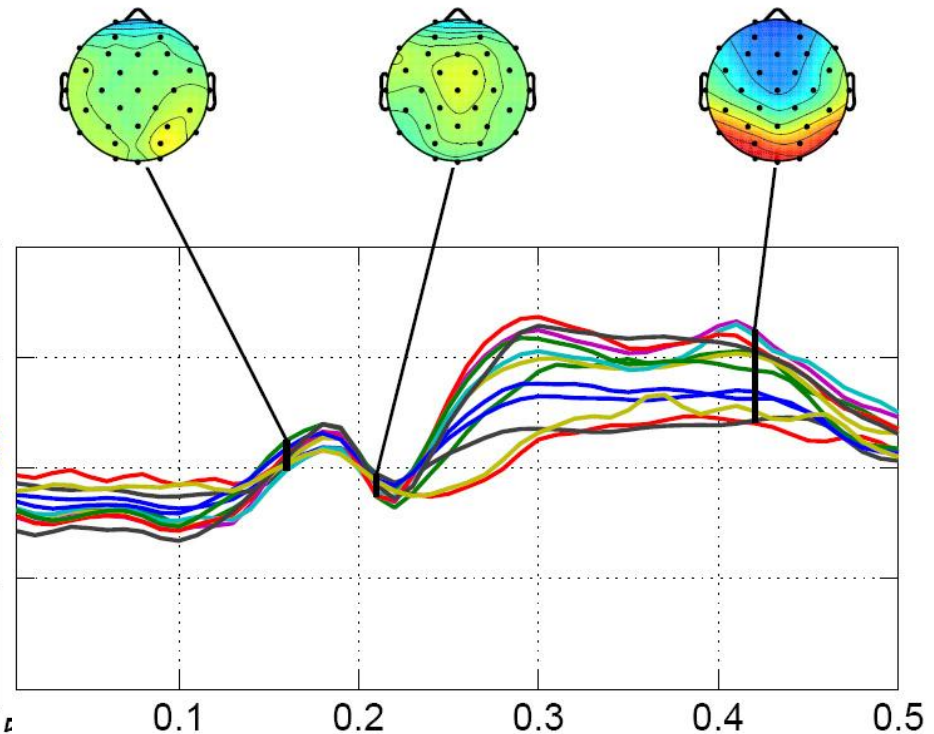
Reading the mind using EEG

- **Feasibility and pragmatics of classifying working memory load with an electroencephalograph** Grimes, Tan, Hudson, Shenoy, Rao. CHI08
- **Dynamic Bayesian Networks for Brain-Computer Interfaces.** Shenoy & Rao. Nips04
- **Human-aided Computing: Utilizing Implicit Human Processing to Classify Images** Shenoy, [Tan](#). CHI08.
- OPPORTUNITY – AFFECTIVE STATES

Face: Average Response

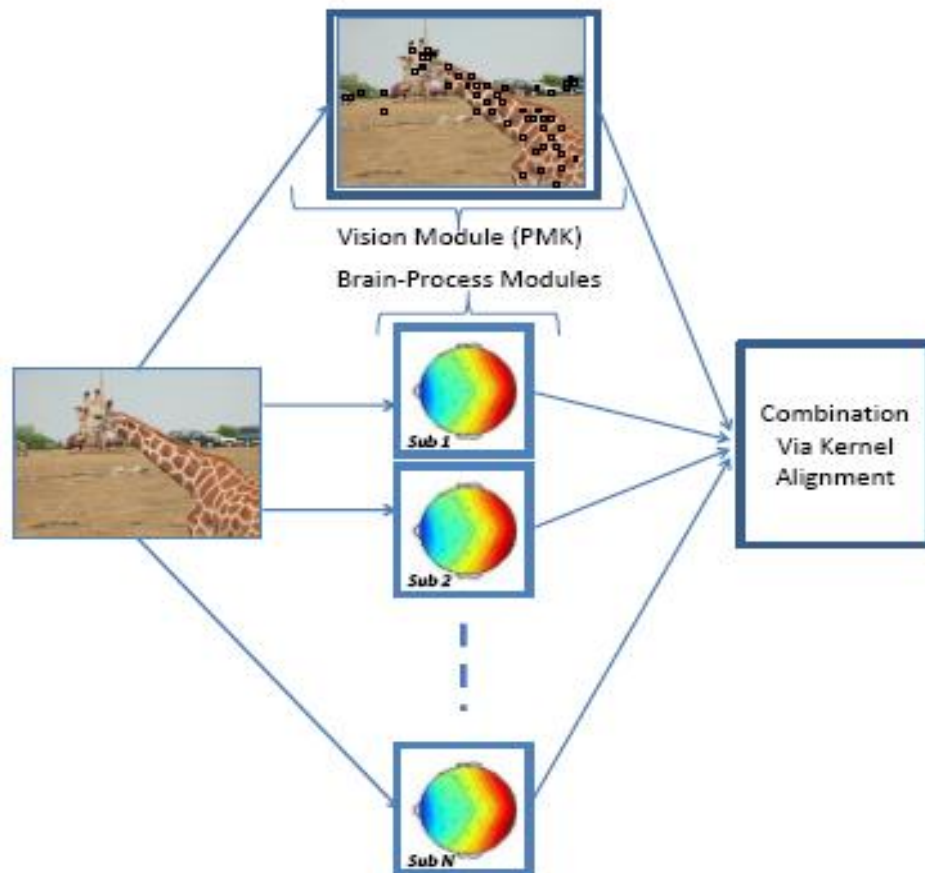


Nonface: Average Response



Multi-modal

- **Combining Brain-computer Interfaces With Vision for Object Categorization** Ashish Kapoor, Pradeep Shenoy, Desney Tan. CVPR 2008



Representation of Bayes Net



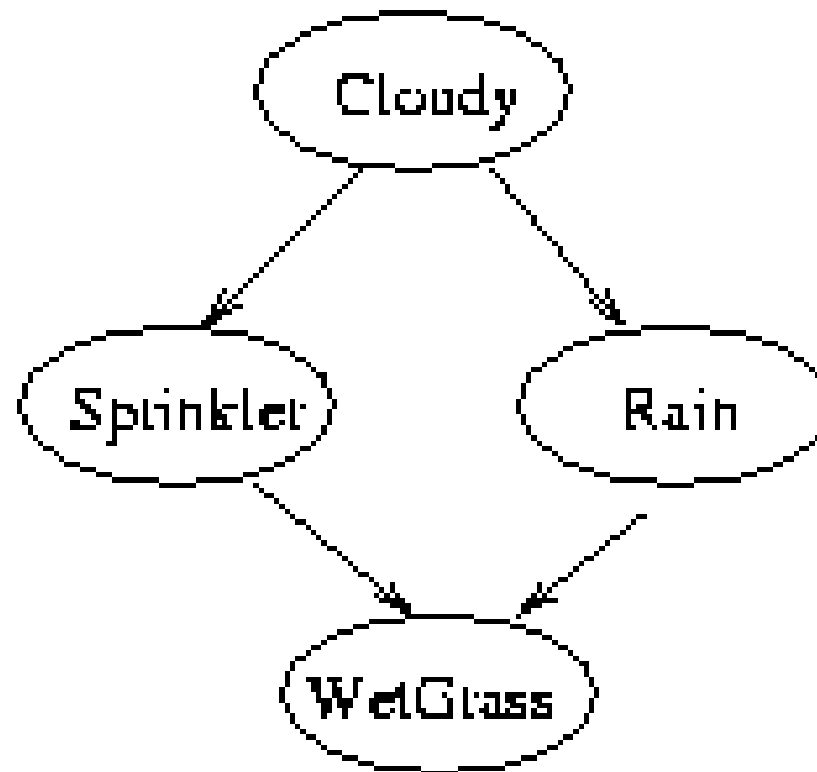
- A graphical representation for the joint distribution of a set of variables
- Structure
 - A set of random variables makes up the nodes in the network. (random variables can be discrete or continuous)
 - A set of directed links or arrows connects pairs of nodes (specifies directionality / causality).
- Parameters
 - Conditional probability table / density
 - quantifies the effects of parents on child nodes

Setting up the DBN



- The graph structure
 - Expert knowledge, make assumptions about the world / problem at hand
 - Learn the structure from data
- The parameters
 - Expert knowledge, intuition
 - Learn the parameters from data

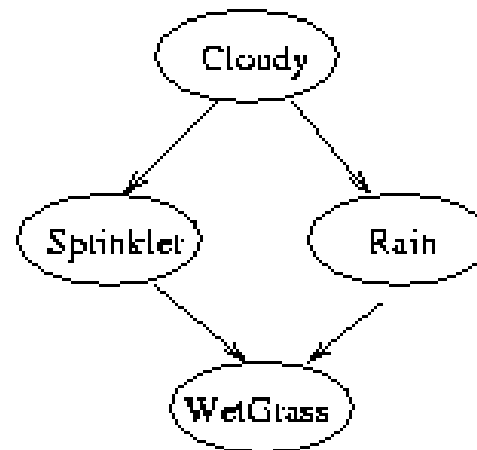
Sprinkler - Structure



Sprinkler - Parameters



$P(C=F)$	$P(C=T)$
0.5	0.5



C	$P(S=F)$	$P(S=T)$
F	0.5	0.5
T	0.9	0.1

C	$P(R=F)$	$P(R=T)$
F	0.8	0.2
T	0.2	0.8

S	R	$P(W=F)$	$P(W=T)$
F	F	1.0	0.0
T	F	0.1	0.9
F	T	0.1	0.9
T	T	0.01	0.99

Why Bayesian Networks?



- Graph structure supports
 - Modular representation of knowledge
 - Local, distributed algorithms for inference and learning
 - Intuitive (possibly causal) interpretation

Why Bayesian Networks?



- Factored representation may have exponentially fewer parameters than full joint $P(X_1, \dots, X_n) \Rightarrow$
 - lower time complexity (less time for inference)
 - lower sample complexity (less data for learning)

$$P(W, S, R, C, \dots) = P(W \mid R, S)P(R \mid C)P(S \mid C)P(C)$$

Graphical model asserts:

$$P(X_1, \dots, X_n) = \prod_{i=1}^n P(X_i \mid \text{parents}[X_i])$$

Why Bayesian Networks?

A decorative horizontal line consisting of a sequence of small squares. The first 15 squares are red, followed by 15 yellow squares, then 15 light blue squares, and finally 10 green squares.

People Patterns

- Uncertainty
- Multiple modalities
- Temporal
- Top-down, bottom-up

Bayesian Networks

- Probabilistic
- Sensor fusion
- Dynamic models
- Hierarchical models
- Top-down, bottom-up
- Graphical->intuitive representation, efficient inference

Bayes Net ToolBox (BNT)

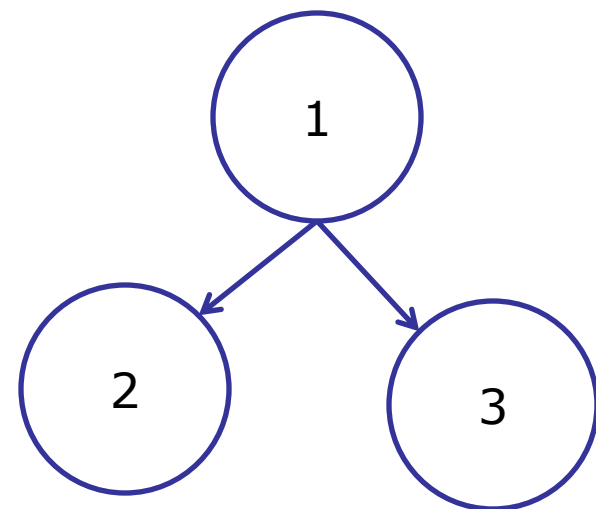


- Matlab toolbox by Kevin Murphy
- Ported by Intel (Intel's open PNL)
- Problem set
- Representation
 - bnet, DBN, factor graph, influence (decision) diagram
 - CPDs – Gaussian, tabular, softmax, etc
- Learning engines
 - Parameters: EM, (conjugate gradient)
 - Structure: MCMC over graphs, K2
- Inference engines
 - Exact: junction tree, variable elimination
 - Approximate: (loopy) belief propagation, sampling

Example: Mental States Structure

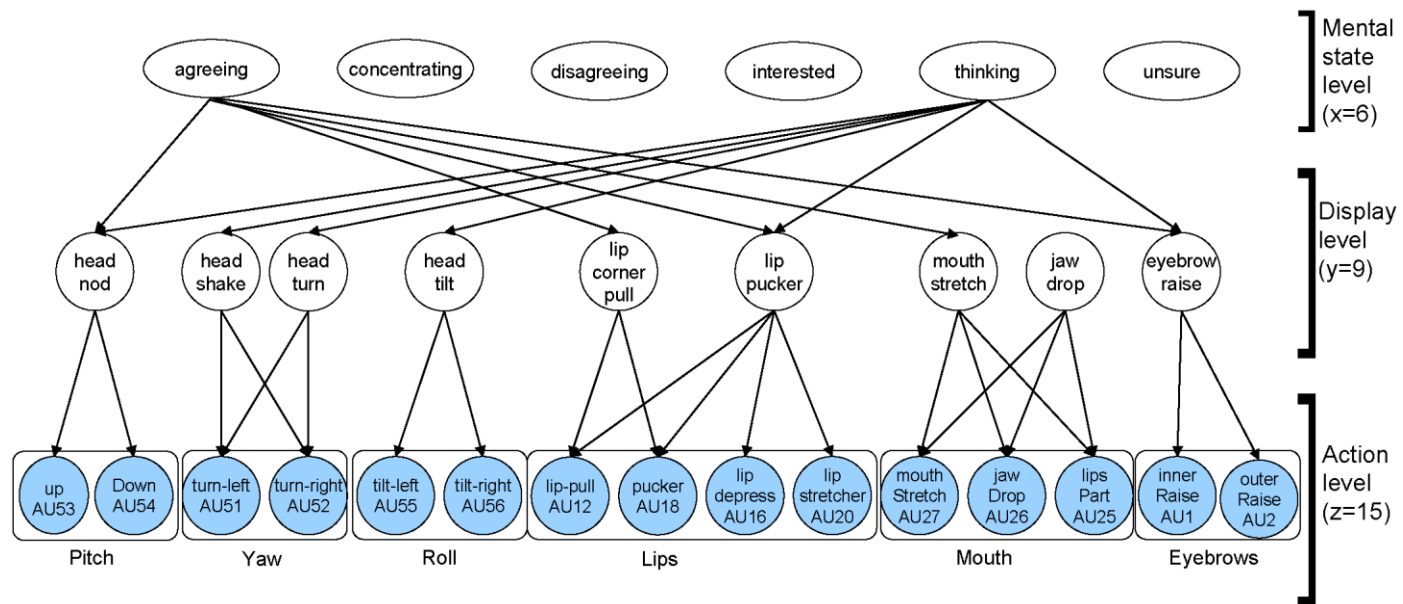


- **Represent the mental state agreeing, given two features: head nod and smile. (all are discrete and binary)**
- %First define the structure
- $N = 3$; % the total number of nodes
- $\text{intra} = \text{zeros}(N)$;
- $\text{intra}(1,2) = 1$;
- $\text{intra}(1,3) = 1$;
- %specify the type of node: discrete, binary
- $\text{node_sizes} = [2 \ 2 \ 2]$;
- $\text{onodes} = 2:3$; % observed nodes
- $\text{dnodes} = 1:3$; % all the nodes per time slice



Example: Mental States Structure (One classifier or many?)

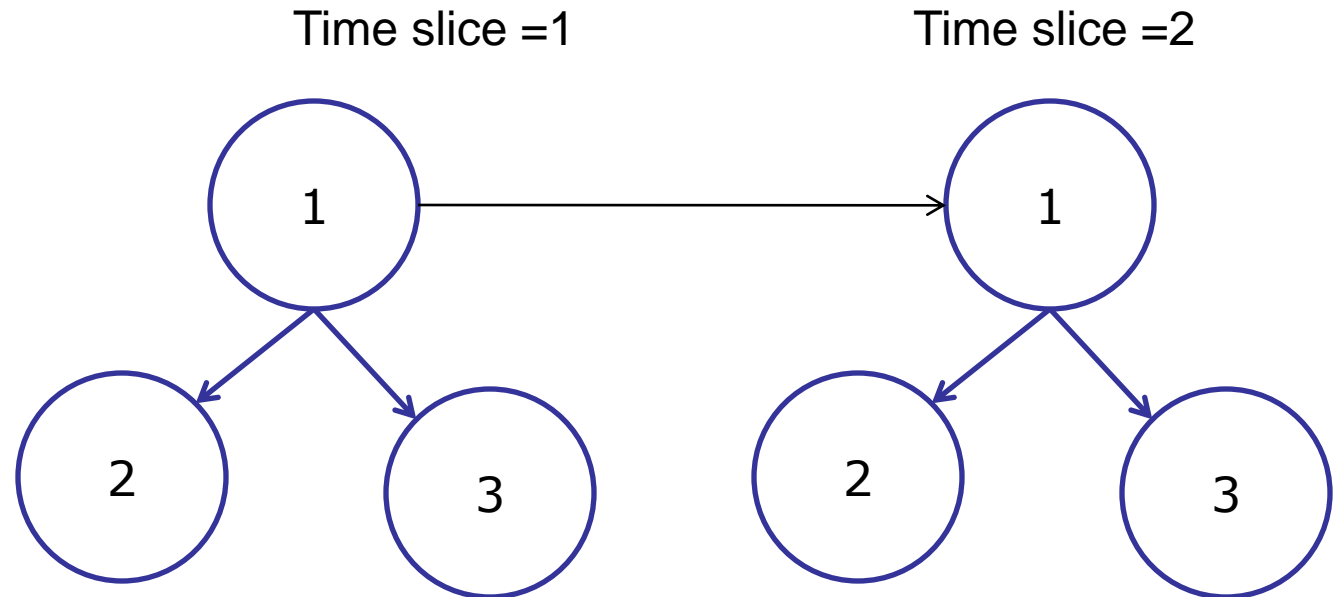
- Depends on whether the classes are mutually exclusive or not (if yes, we could let hidden node be discrete but say take 6 values)



Example: Mental States

Structure - Dynamic

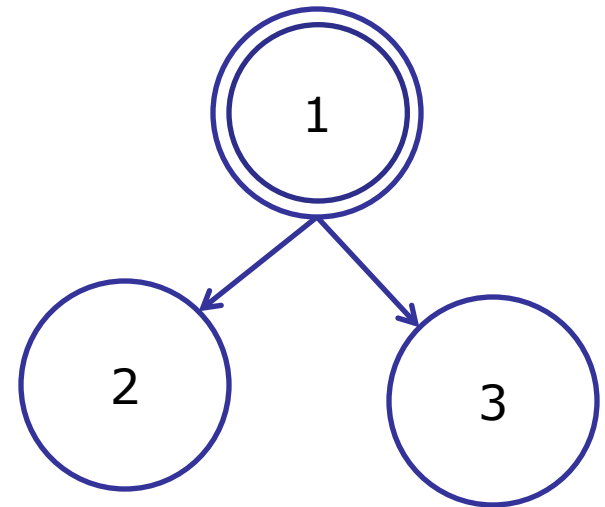
- But hang on, what about the temporal aspect of this? (my previous mental state affects my current one)



Case study: Mental States

Structure - Dynamic

- More compact representation

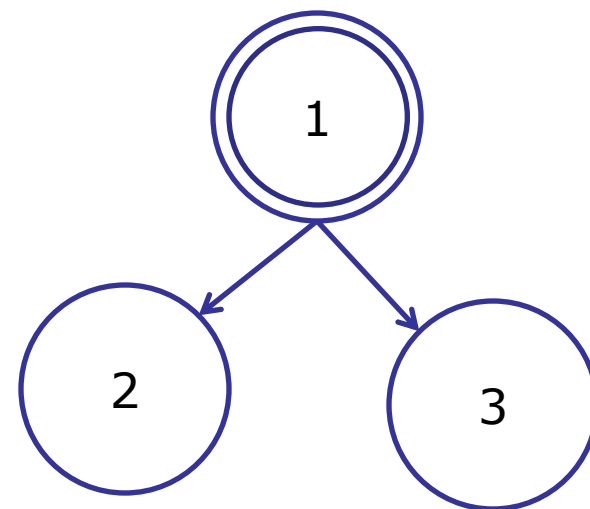


Case study: Mental States

Structure - Dynamic

- **Represent the mental state agreeing, given two features: head nod and smile and make it dynamic**

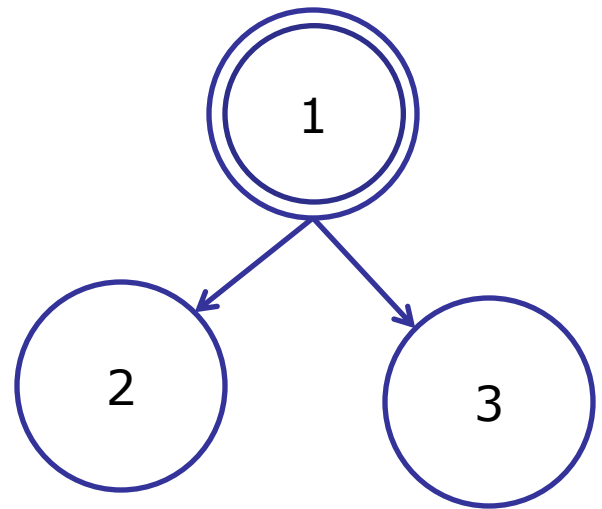
- %intra same as before
- inter = zeros(N);
- inter(1,1) = 1;
- % parameter tying reduces the amount of data needed for learning.
- eclass1 = 1:3; % all the nodes per time slice
- eclass2 = [4 2:3];
- eclass = [eclass1 eclass2];
- %instantiate the DBN
- dynBnet = mk_dbn(intra, inter, node_sizes, 'discrete', dnodes, 'eclass1', eclass1, 'eclass2', eclass2, 'observed', onodes);



Case study: Mental States

Parameters – (hand-coded)

- How many conditional probability tables do we need to specify?



Case study: Mental States

Parameters – (hand-coded)

% prior P(agreeing)

- `dynBnet.CPD{1} = tabular_CPD(dynBnet, 1, [0.5 0.5]);`

% P(2|1) head nod given agreeing

- `dynBnet.CPD{2} = tabular_CPD(dynBnet, 2, [0.8 0.2 0.2 0.8]);`

% P(3|1) smile given agreeing

- `dynBnet.CPD{3} = tabular_CPD(dynBnet, 3, [0.5 0.9 0.5 0.1]);`

% P(4|1) transition prob

- `dynBnet.CPD{4} = tabular_CPD(dynBnet, 4, [0.9 0.2 0.1 0.8]);`

	2 = F	2 = T
1 = F	0.8	0.2
1 = T	0.2	0.8

High prob of nod if the person is agreeing, v. low prob that we see a nod if the person is not agreeing

Case study: Mental States

Parameters – (hand-coded)

% prior P(agreeing)

- `dynBnet.CPD{1} = tabular_CPD(dynBnet, 1, [0.5 0.5]);`

% P(2|1) head nod given agreeing

- `dynBnet.CPD{2} = tabular_CPD(dynBnet, 2, [0.8 0.2 0.2 0.8]);`

% P(3|1) smile given agreeing

- `dynBnet.CPD{3} = tabular_CPD(dynBnet, 3, [0.5 0.9 0.5 0.1]);`

% P(4|1) transition prob

- `dynBnet.CPD{4} = tabular_CPD(dynBnet, 4, [0.9 0.2 0.1 0.8]);`

	2 = F	2 = T
1 = F	0.8	0.2
1 = T	0.2	0.8

	3 = F	3 = T
1 = F	0.5	0.5
1 = T	0.9	0.1

Low prob of smile if the person is agreeing, equal prob of smile or not if the person is not agreeing

Case study: Mental States

Parameters – (hand-coded)

% prior P(agreeing)

- `dynBnet.CPD{1} = tabular_CPD(dynBnet, 1, [0.5 0.5]);`

% P(2|1) head nod given agreeing

- `dynBnet.CPD{2} = tabular_CPD(dynBnet, 2, [0.8 0.2 0.2 0.8]);`

% P(3|1) smile given agreeing

- `dynBnet.CPD{3} = tabular_CPD(dynBnet, 3, [0.5 0.9 0.5 0.1]);`

% P(4|1) transition prob

- `dynBnet.CPD{4} = tabular_CPD(dynBnet, 4, [0.9 0.2 0.1 0.8]);`

	2 = F	2 = T
1 = F	0.8	0.2
1 = T	0.2	0.8


	3 = F	3 = T
1 = F	0.5	0.5
1 = T	0.9	0.1

	4 = F	4 = T
1 = F	0.9	0.1
1 = T	0.2	0.8

High prob of agreeing now if I was just agreeing, low prob of agreeing now if I wasn't agreeing

Example: Mental States

Parameters – learning

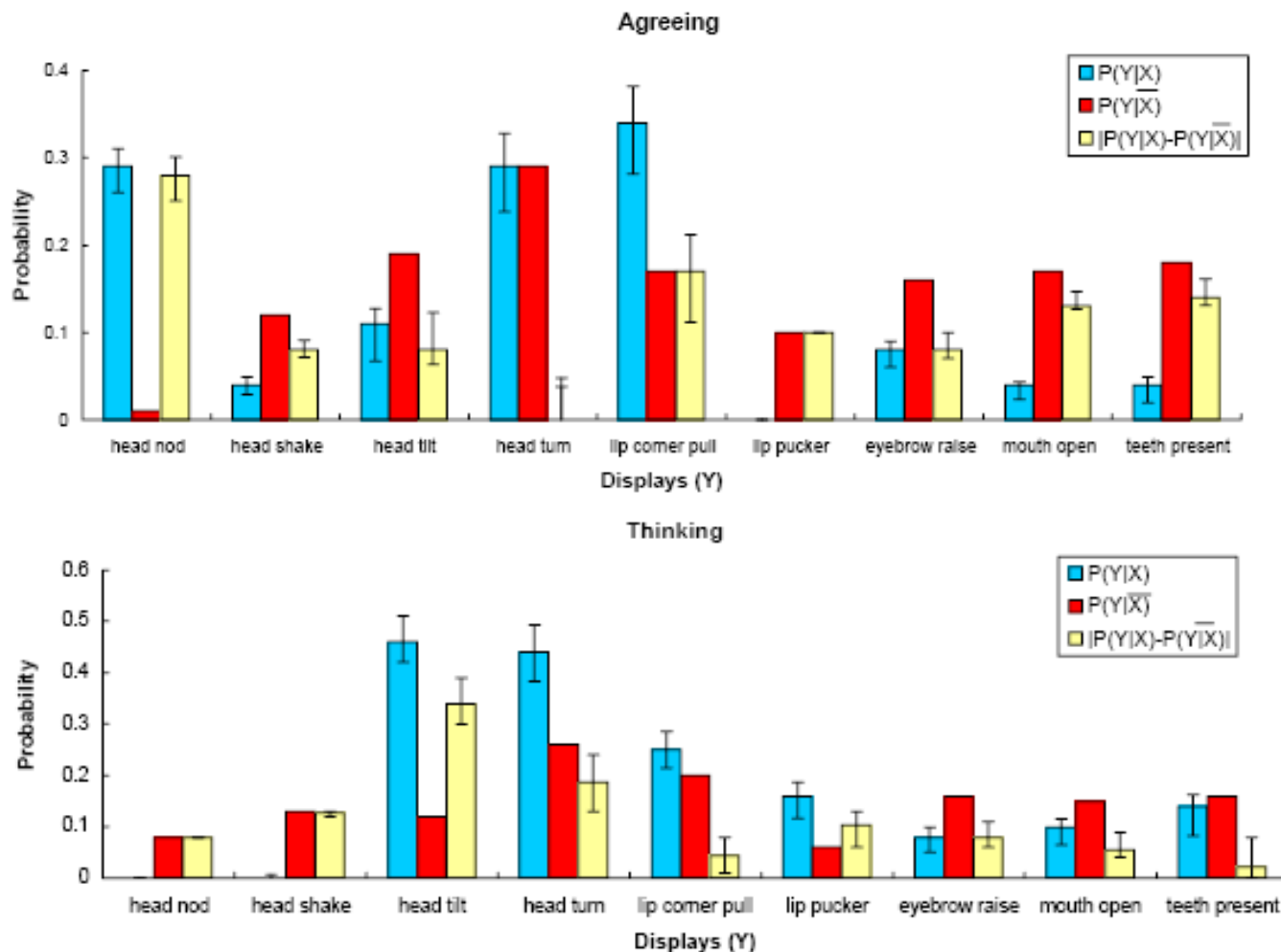


Structure	Observability	Method
Known	Full	Maximum Likelihood Estimation
Known	Partial	Expectation Maximization (EM)
Unknown	Full	Search through model space
Unknown	Partial	EM + search through model space

- Hierarchical BNs: you can learn the parameters of each level separately
- Learning the parameters:
 - If the data is full observable, then MLE (counting occurrences) (resulting model is applicable to exact inference)
- Learning the structure:
 - Search strategy to explore the possible structures;
 - Scoring metric to select a structure

Example: Mental States

Parameters – MLE - discriminability



Learning from data in BNT



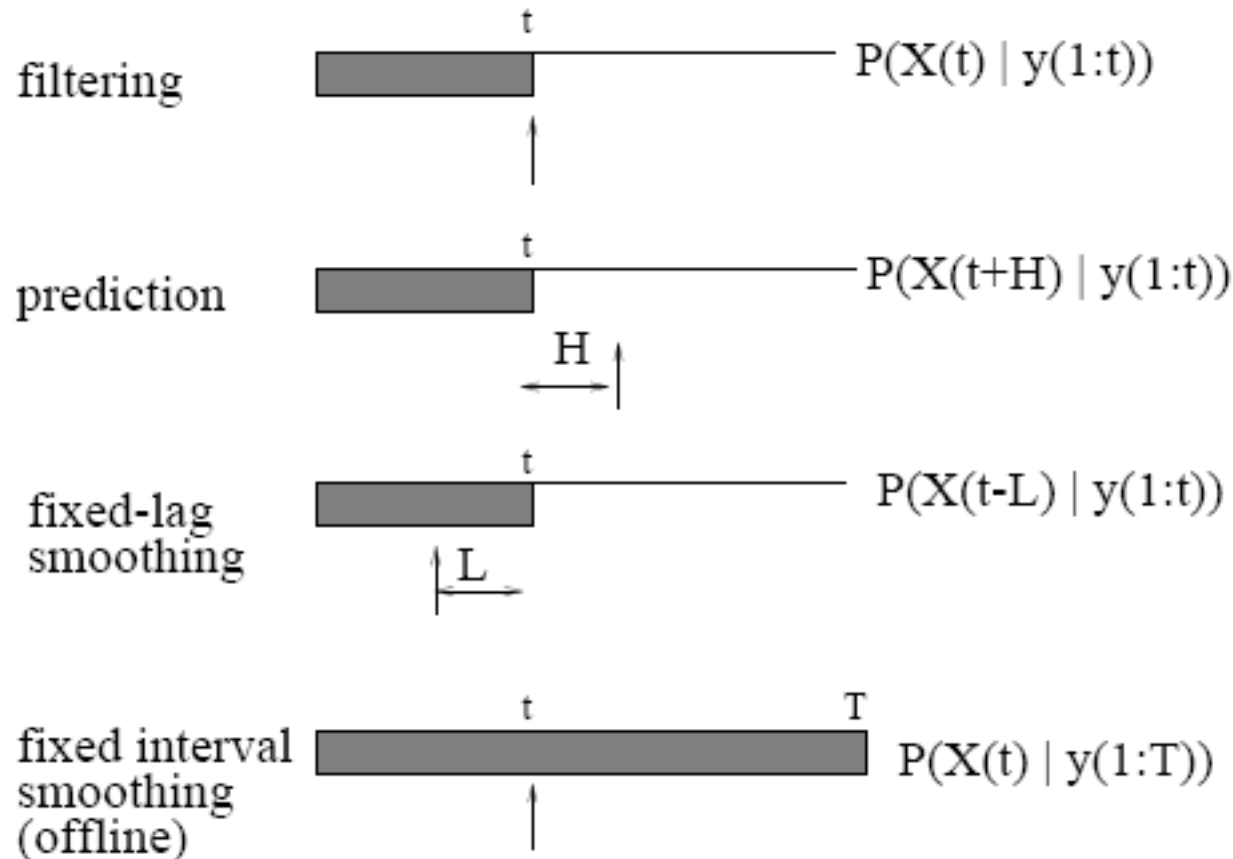
- Define DBN structure as before
- Define DBN params as before (random CPTs)
- Also need to define inference/learning engine
- Load the example cases
- Learn the params (specifying the no. of iterations for algorithm to converge)
- `[dynBnet2, LL, engine2] =
learn_params_dbn_em(engine2, cases, 'max_iter', 20);`

Inference



- Updating your belief state
 - Time propagation
 - Update by measurement
- Algorithm Bayes filter
 - Givens: $\text{bel}(x_{t-1}), z_t$
 - Step 1: $\overline{\text{bel}}(x_t) = p(x_t | x_{t-1}) \text{bel}(x_{t-1})$
 - Step 2: $\text{bel}(x_t | z_t) = c p(z_t | x_t) \overline{\text{bel}}(x_t)$

Inference in DBNs



Inference is belief updating.

Filtering: recursively estimate the belief state

Prediction: predict future state

Smoothing: estimate state of the past given all the evidence up to the current time

Example: Mental States

Inference in BNT



- %instantiate an inference engine
- engine2 = smoother_engine(jtree_2TBN_inf_engine(dynBnet2));
- engine2 = enter_evidence(engine2, evidence);
- m = marginal_nodes(engine2, 1, 2); % referring to 1st node (hidden class node) in 2nd time slice (t+1)
- inferredClass = argmax(m.T);

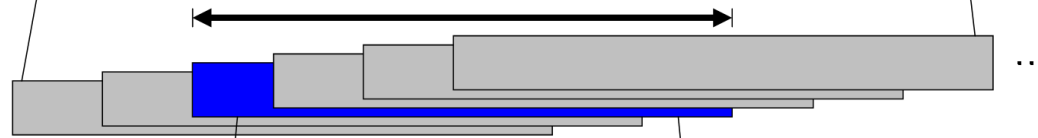
Mental state inference

Sliding Window

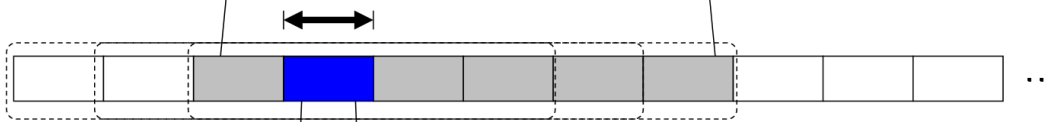
Time scale of mental states: 55 frames



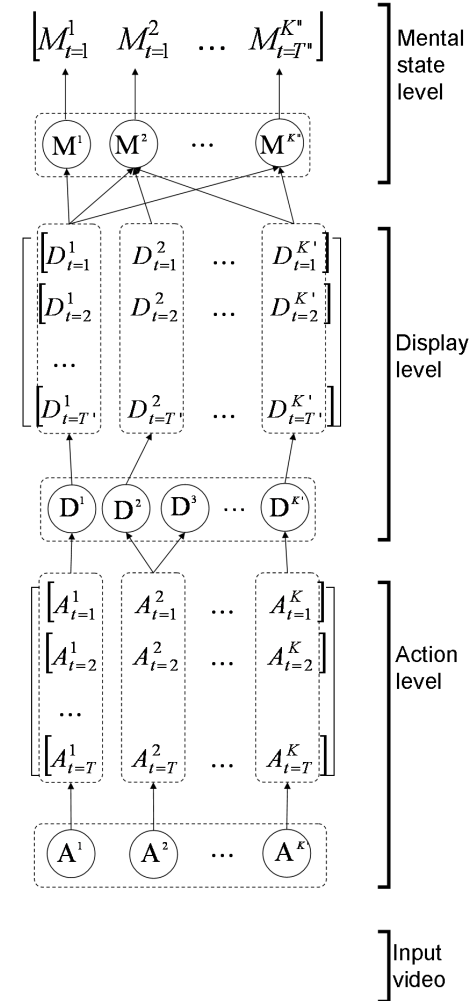
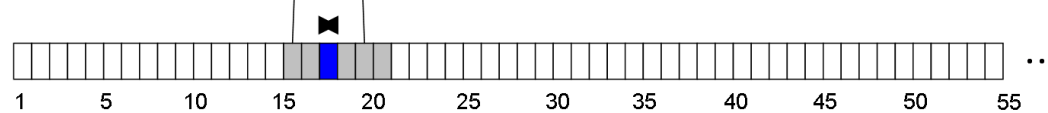
Time scale of displays: 30 frames



Time scale of actions: 5 frames



1 frame



Real time Inference in BNT



Objective: Compute the belief state of a hidden mental state $P(X_i[t]|\mathbf{Y}[t-w:t], P(\mathbf{X}[t-w:t-1]))$ over time, $1 \leq i \leq x$ and $1 \leq t \leq T$

Given: x mental state DBNs as in Figure 7.1, with y observations nodes \mathbf{Y} ; evidence length is w and sliding factor, or lag, is dw

Initialization: Instantiate inference engine such as the unrolled-junction-tree or the forward-backward algorithms

Initial inference instance

for all t in w time slices **do**

 Get current observations $\mathbf{Y}[t]$;

 Enter evidence so far $\mathbf{Y}[1:w]$;

 Calculate $P(\mathbf{X}[w]|\mathbf{Y}[1:w])$

Inference

$t = w + dw$

for all t in T time slices **do**

 Get current observations $\mathbf{Y}[t]$

 Enter evidence so far: $\mathbf{Y}[t-w:t]$ and $P(\mathbf{X}[t-w:t-1])$

 Calculate $P(\mathbf{X}[t]|\mathbf{Y}[t-w:t], P(\mathbf{X}[t-w:t-1]))$

 Advance window $t = t + dw$

Inference – Naïve Approach



- Unrolling the DBN for a desired number of timesteps and treat as a static BN
- Apply evidence at appropriate times and then run any static algorithm
- Simple, but DBN becomes huge, inference runs out of memory or takes too long.

Inference – Better Approach



- We don't need the entire unrolled DBN
- A DBN represents a process that is **stationary** & **Markovian**:
- **Stationary:**
 - the node relationships within timeslice t and the transition function from t to $t+1$ do not depend on t
 - So we need only the initial timeslice and sufficient consecutive timeslices to show the transition function
- **Markovian:**
 - the transition function depends only on the immediately preceding timeslice and not on any previous timeslices (e.g., no arrows go from t to $t+2$)
 - Therefore the nodes in a timeslice separate the past from the future.
- Use a 2TDBN that represents the first two timeslices of the process, and we use this structure for inference.

Inference – Better Approach

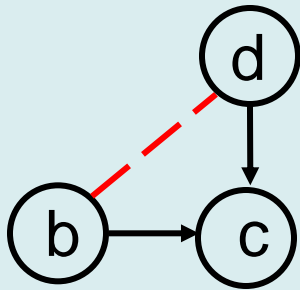


- Dynamic inference boils down to doing static inference on the 2TDBN and then following some protocol for “advancing” forward one step.
- Interface Algorithm or 1.5 Slice Junction Tree Algorithm (Murphy, 2002) [also in your problem set]
- Exact Inference
- Intuition:
 1. Initialization
 - a) Transform DBN into 2 junction trees
 - a) Moralize
 - b) Triangulate
 - c) Build junction tree
 - b) Initialize values on the junction trees
 - a) Multiply CPTs onto clique potentials
 2. Advance (belief propagation)
 - a) Insert evidence into the junction tree
 - b) Propagate potentials

Prerequisite concepts

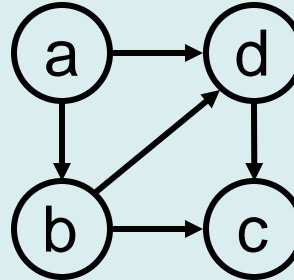
Moralizing a graph

Marrying parents of a child



Clique

A graph in which every vertex is connected to every other vertex in the graph.

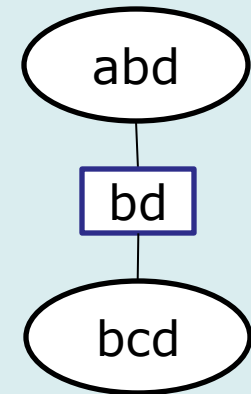


Two cliques:

$C_1 = \{a, b, d\}$, $C_2 = \{b, c, d\}$

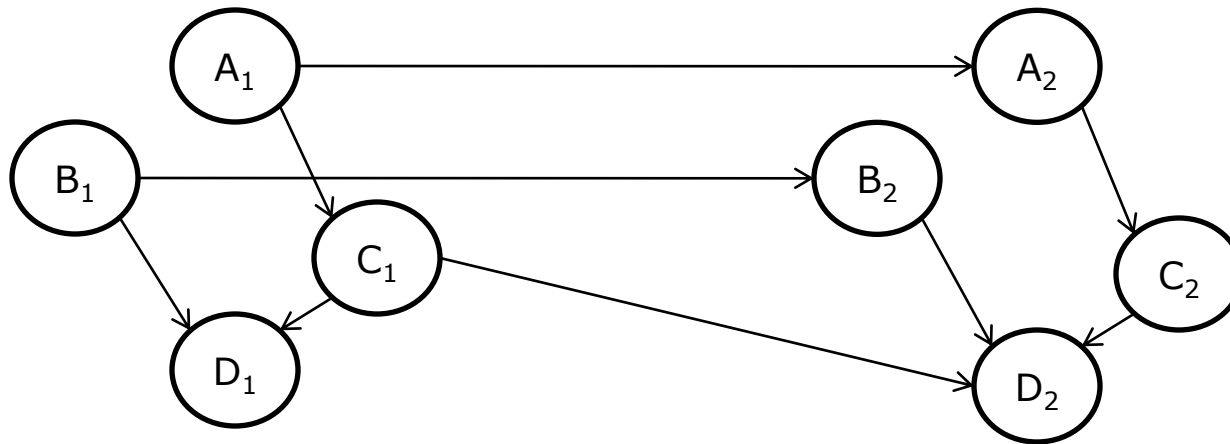
Junction tree

A tree of maximal cliques in an undirected graph



1.5 Slice Junction Tree

- Outgoing interface I_t
 - Set of nodes in timeslice t with children in timeslice $t+1$
 - $\{A_1, B_1, C_1\}$ is the outgoing interface of timeslice 1



- It d-separates the past from the future (Murphy, 2002)
 - “past” = all nodes in timeslices before t and all non-interface nodes in timeslice t
 - “future” = nodes in timeslice $t+1$ and later
 - Therefore the outgoing interface encapsulates all necessary information about previous timeslices to do filtering.

Algorithm Outline



- Initialization:

- Create two junction trees J_1 and J_t :
 - J_1 is the junction tree for the initial timeslice, created from timeslice 1 of the 2TDBN
 - J_t is the junction tree for each subsequent timeslice and is created from timeslice 2 of the 2TDBN and the outgoing interface of timeslice 1
- Time is initialized to 0

- Queries:

- Marginals of nodes at the current timeslice can be queried:
- If current time = 0, queries are performed on “_1” nodes in J_1
- If current time > 0, queries are performed on “_2” nodes in J_t

- Evidence:

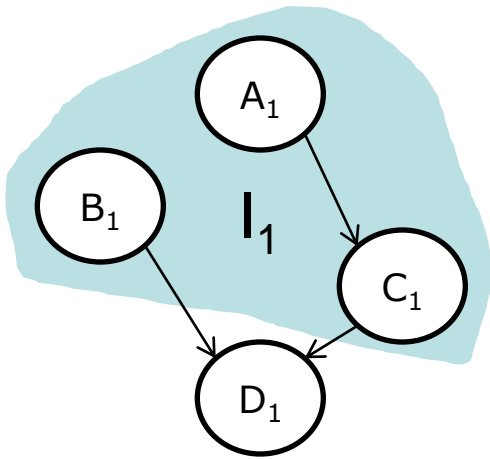
- Evidence can be applied to any node in the current timeslice:
- If current time = 0, evidence is applied to “_1” nodes in J_1
- If current time > 0, evidence is applied to “_2” nodes in J_t

Algorithm Outline

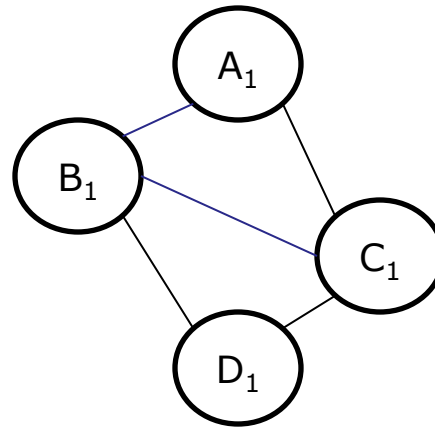


- Advance:
 - Increment the time counter
 - Use outgoing interface from active timeslice to do inference in next timeslice
 - Since the outgoing interface d-separates the past from the future, this ensures that when we do inference in the next timeslice we are taking everything that has occurred “so far” into account.

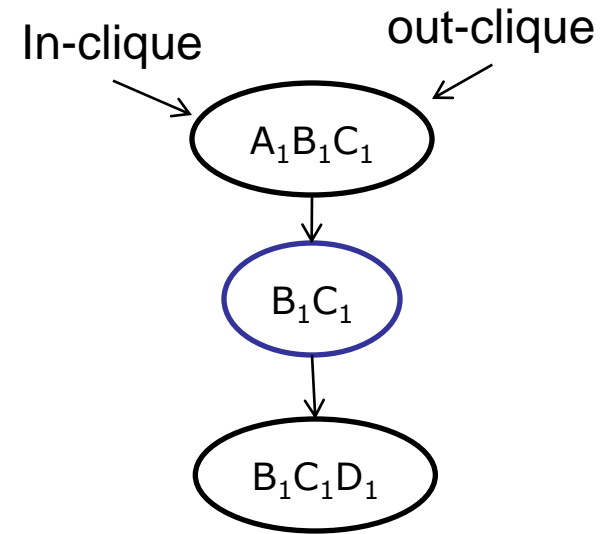
Initialization of J_1



[1] Remove all nodes in timeslice 2 from the 2TDBN. Identify nodes in outgoing interface of timeslice 1, call it I_1



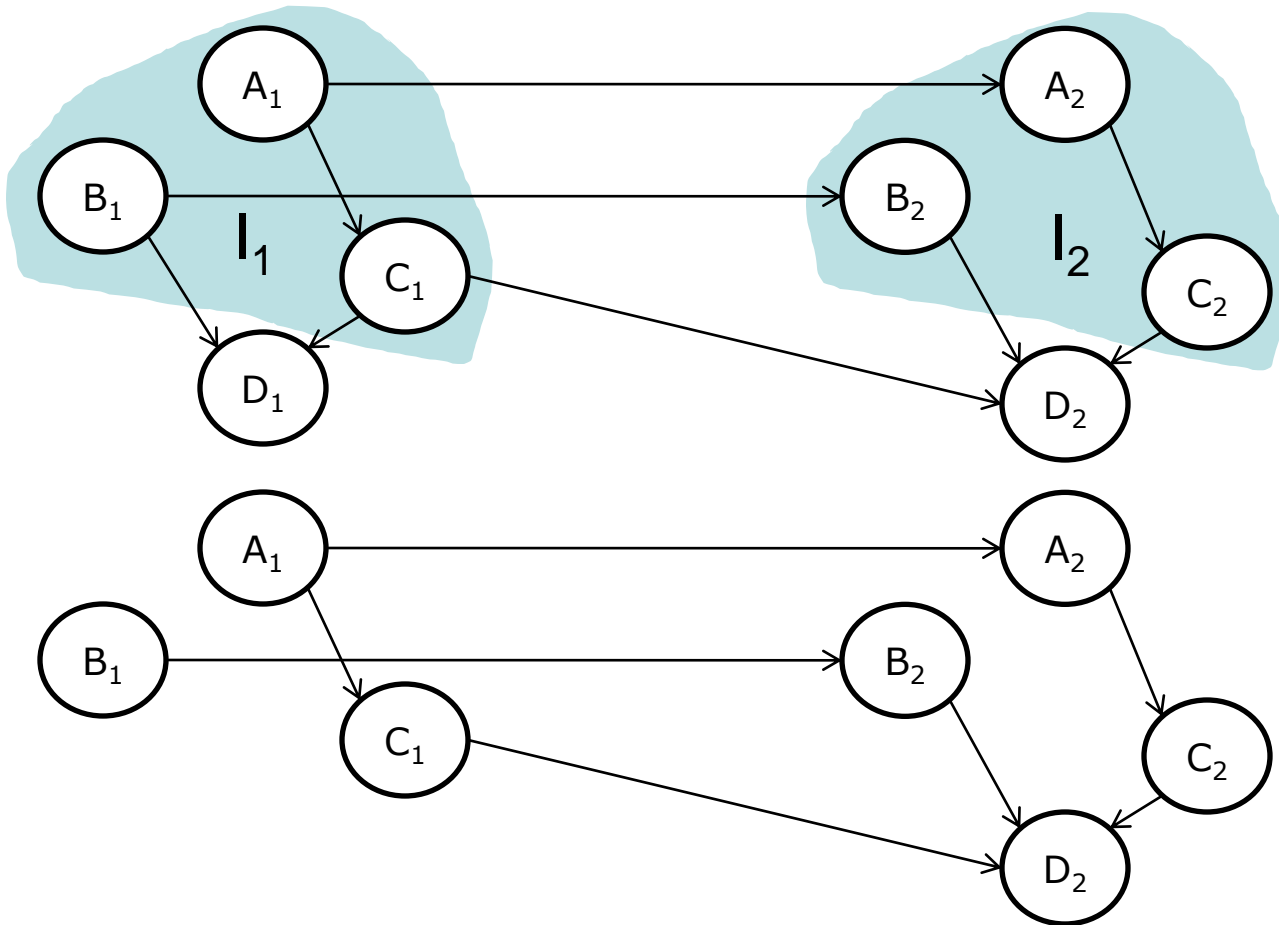
[2] Moralize: marry parents of a child. Add edges to make I_1 a clique



[3] Triangulate, find cliques, form junction tree. Find clique that contains I_1 , call it in the in-clique, out-clique

[4] Initialize clique potentials to 1's, multiply nodes' CPTs onto cliques

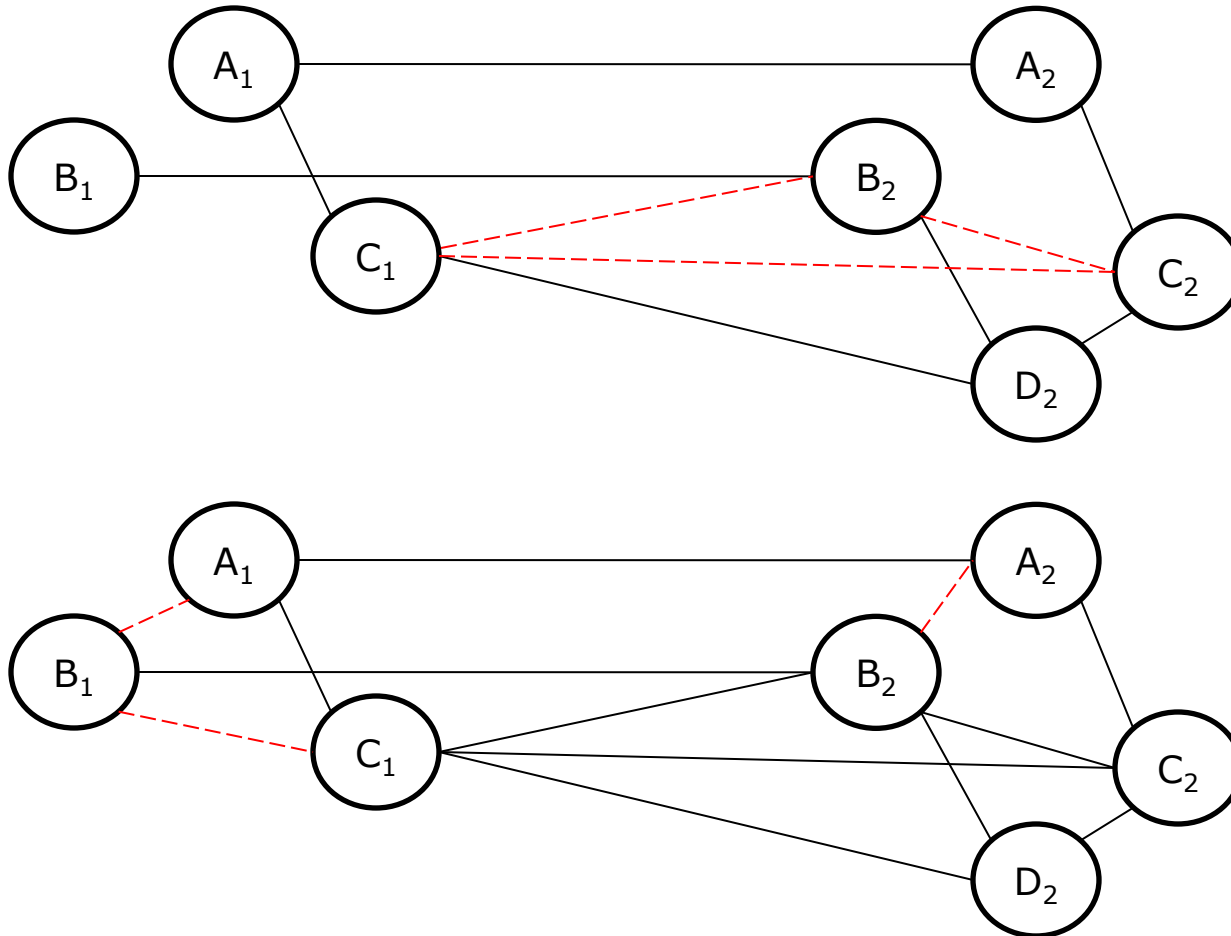
Initialization of J_t



[1] Starting with the whole 2TDBN, identify nodes in outgoing interface of timeslice 1 and 2, call them I_1 and I_2

[2] Convert to 2TDBN to 1.5DBN (remove non-interface nodes in timeslice 1)

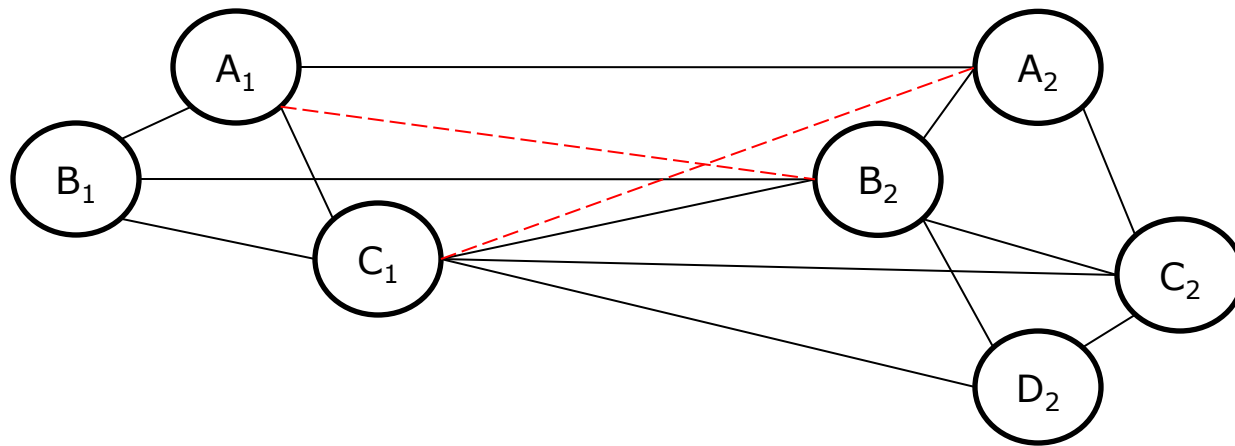
Initialization of J_t



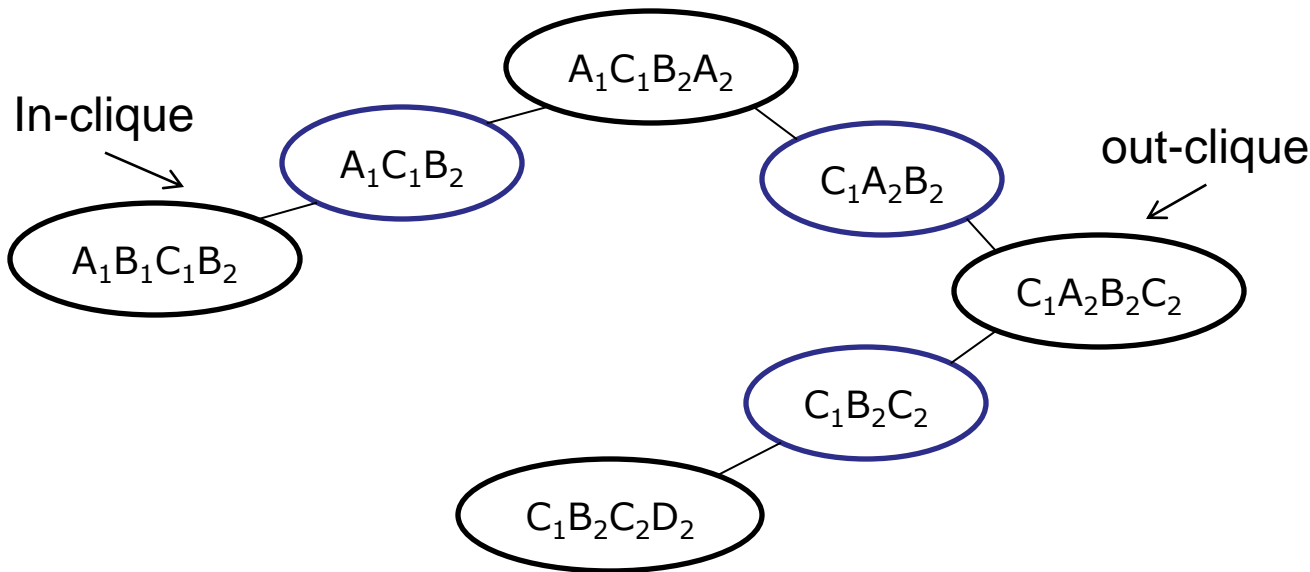
[3] Moralize:
(marry C_1, C_2 parents of D_2)
(marry C_1, B_2 parents of D_2)
(marry B_2, C_2 parents of D_2)

then
(marry A_2, B_2 parents of C_2)
(marry B_1, C_1 parents of B_2)
(marry A_1, B_1 parents of C_1)

Initialization of J_t



then triangulate
(marry A_1, B_2 parents of C_1)
(marry C_1, A_2 parents of B_2)



[4] Find cliques, form junction tree

Cliques:

$\{A_1, B_1, C_1, B_2\}$

$\{A_1, C_1, B_2, A_2\}$

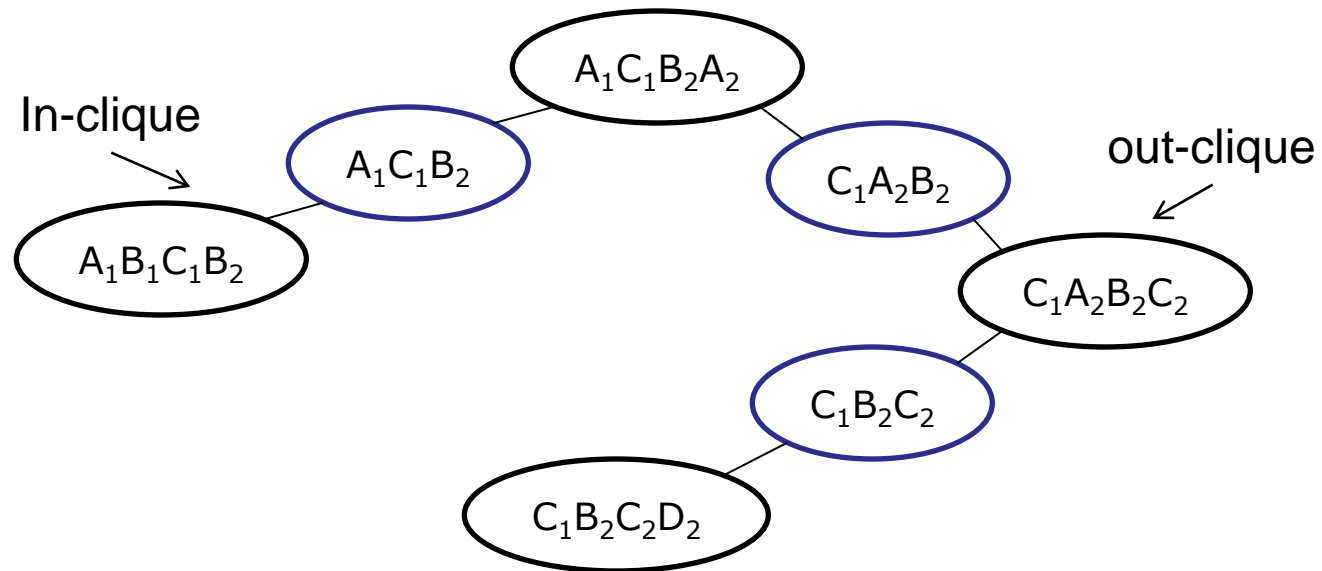
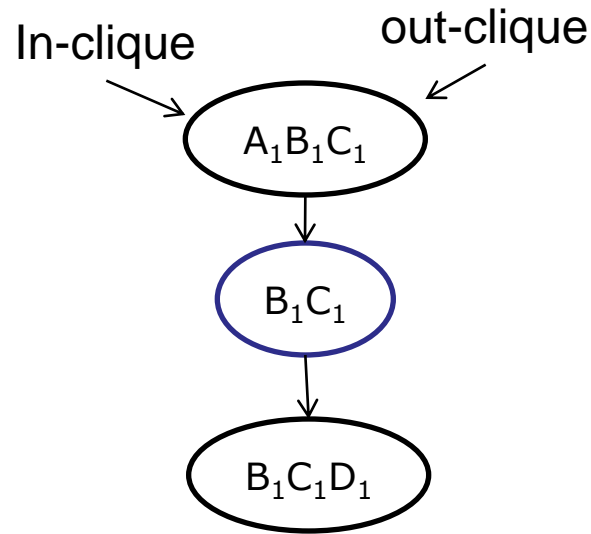
$\{C_1, B_2, C_2, D_2\}$

$\{C_1, A_2, B_2, C_2\}$

Find clique that contains I_1 (in-clique), and I_2 out-clique

[5] Initialize clique potentials to 1's, multiply nodes' CPTs onto cliques (only of nodes in timeslice 2 because evidence is applied and nodes are queried only in timeslice 2)

Initialization Summary

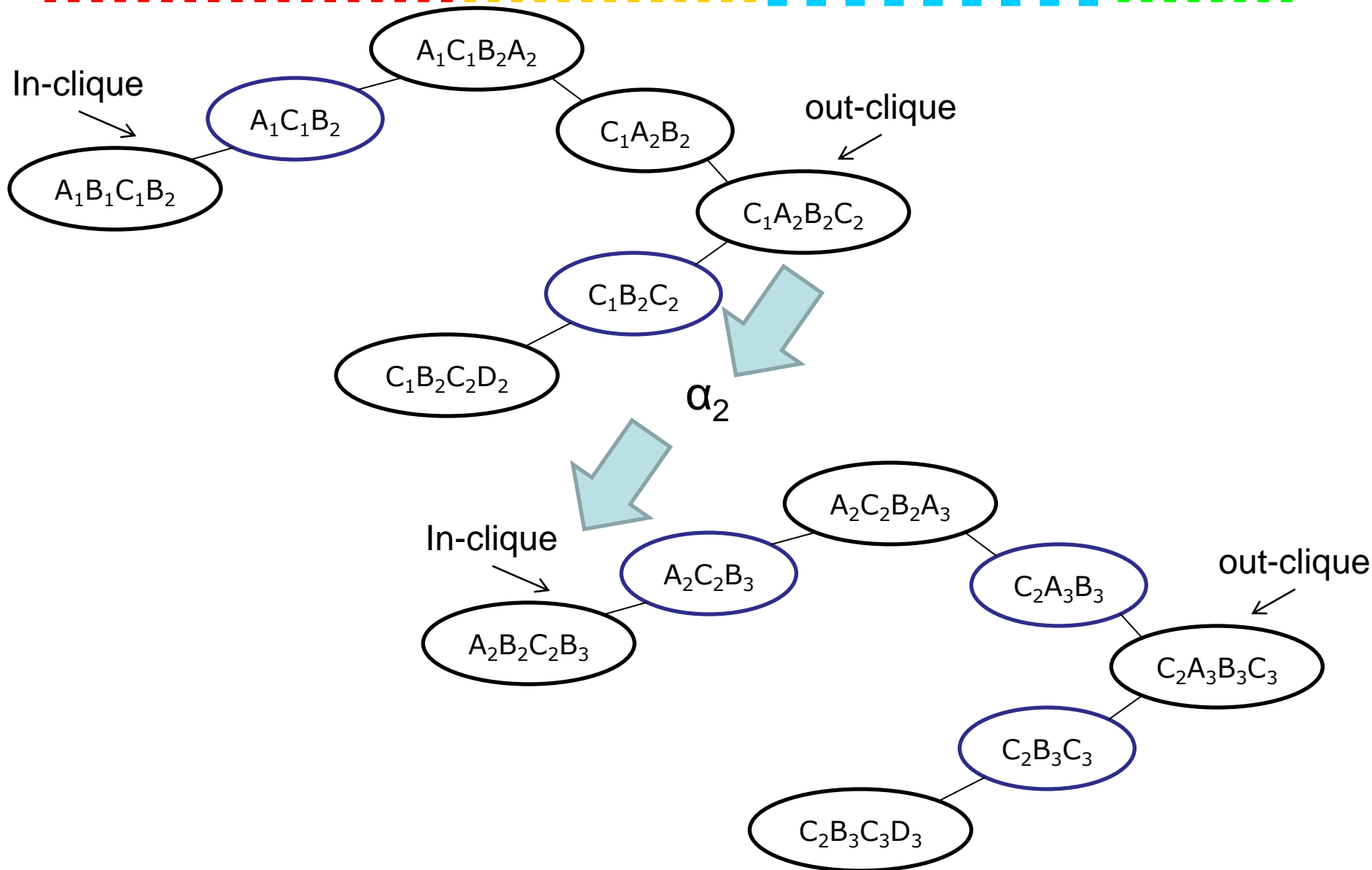


Advance (Belief propagation)

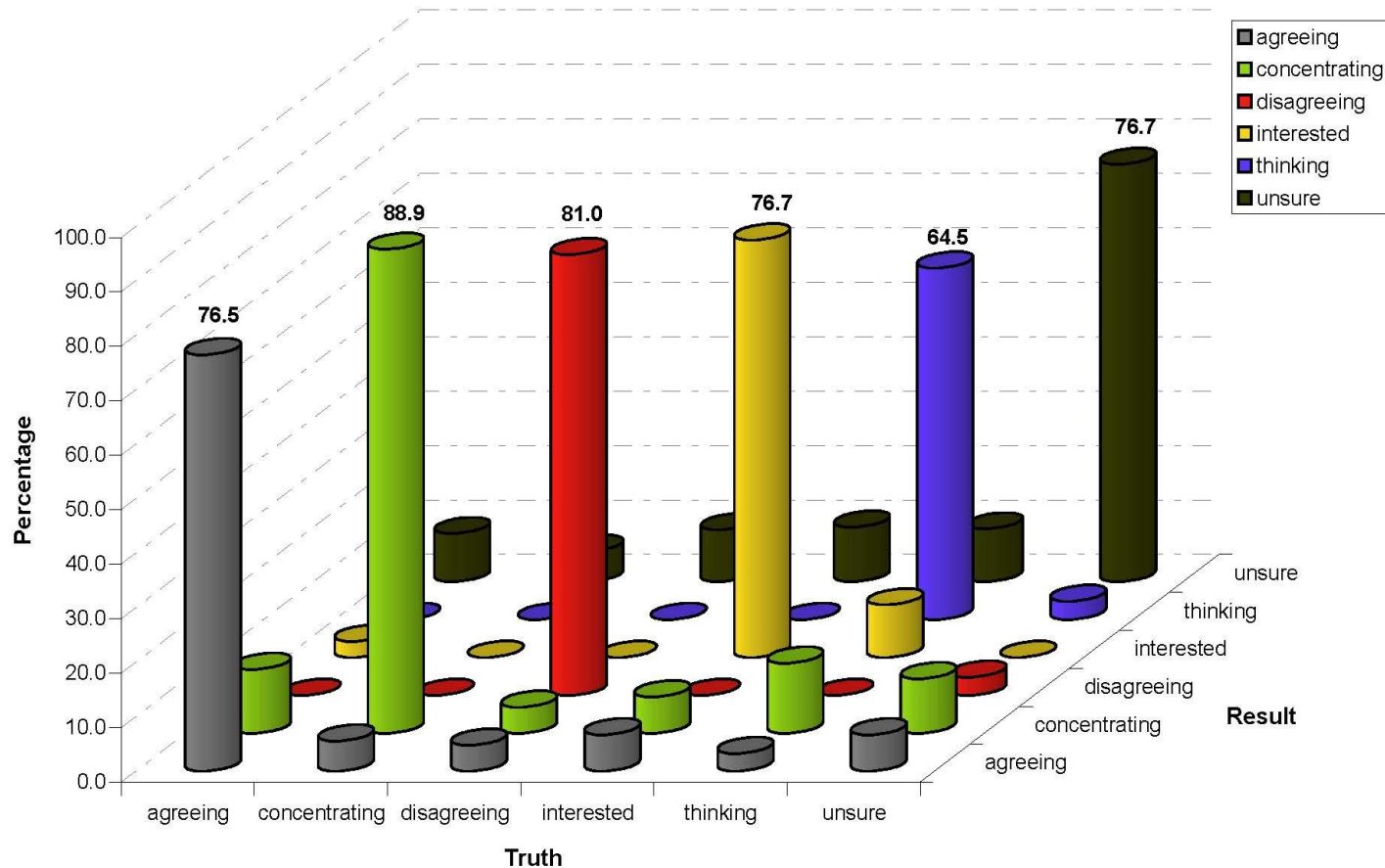


- At time t :
 - Get current junction tree (if time = 0, J_1 , otherwise J_t)
 - Update beliefs in current junction tree
 - Get a_t
- Increment time
- After time is incremented
 - Get current junction tree (always J_t)
 - Multiply a_t onto in-clique potential of new junction tree

Advance (Belief propagation)



Bayesian Network Classifiers



Project ideas

A decorative horizontal line consisting of a series of small squares. The squares are colored in a sequence: red, yellow, blue, and green.

- Harvard data (Speak to McDuff or Rana)
- Combining EEG data w/ Face data (trying to get an SDK from Emotiv)

Summary

A decorative horizontal line consisting of a series of small squares. The squares are colored in a sequence: red, yellow, cyan, and green.

- Decoding human mental states
- Dynamic Bayesian Networks
 - Representation
 - Learning
 - Inference
- Matlab's BNT
- Email for project ideas / brainstorming

Class Project – Pepsi data

Anticipation

Disappointment -
Satisfaction



Liking /
Disliking

25 consumers, 30 trials, 30 min. videos!