Collective Graphical Models

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Abstract

There are many settings in which we wish to fit a model of the behavior of individuals but where our data consist only of aggregate information (counts or low-dimensional contingency tables). This paper introduces *Collective Graphical Models*—a framework for modeling and probabilistic inference that operates directly on the sufficient statistics of the individual model. We derive a highly-efficient Gibbs sampling algorithm for sampling from the posterior distribution of the sufficient statistics conditioned on noisy aggregate observations, prove its correctness, and demonstrate its effectiveness experimentally.

1 Introduction

In fields such as ecology, marketing, and the social sciences, data about identifiable individuals is rarely available, either because of privacy issues or because of the difficulty of tracking individuals over time. Far more readily available are aggregated data in the form of counts or low-dimensional contingency tables. Despite the fact that only aggregated data are available, researchers often seek to build models and test hypotheses about individual behavior. One way to build a model connecting individual-level behavior to aggregate data is to explicitly model each individual in the population, together with the aggregation mechanism that yields the observed data.

However, with large populations it is infeasible to reason about each individual. Luckily, for many purposes it is also unnecessary. To fit a probabilistic model of individual behavior, we only need the sufficient statistics of that model. This paper introduces a formalism in which one starts with a graphical model describing the behavior of individuals, and then derives a new graphical model — the *Collective Graphical Model (CGM)* — on the sufficient statistics of a population drawn from that model. Remarkably, the CGM has a structure similar to that of the original model.

This paper is devoted to the problem of inference in CGMs, where the goal is to calculate conditional probabilities over the sufficient statistics given partial observations made at the population level. We consider both an exact observation model where subtables of the sufficient statistics are observed directly, and a noisy observation model where these counts are corrupted. A primary application is learning: for example, computing the expected value of the sufficient statistics comprises the "E" step of an EM algorithm for learning the individual model from aggregate data.

Main concepts. The ideas behind CGMs are best illustrated by an example. Figure 1(a) shows the graphical model plate notation for the bird migration model from [1, 2], in which birds transition stochastically among a discrete set of locations (say, grid cells on a map) according to a Markov chain (the *individual model*). The variable X_t^m denotes the location of the mth bird at time t, and birds are independent and identically distributed. This model gives an explicit way to reason about the interplay between individual-level behavior (inside the plate) and aggregate data. Suppose, for example, that very accurate surveys reveal the number of birds $n_t(i)$ in each location i at each time t, and these numbers are collected into a single vector $\mathbf{n}_t$ for each time step. Then, for example, one can compute the likelihood of the survey data given parameters *of the individual model* by summing out the individual variables. However, this is highly impractical: if our map has L grid cells, then the variable elimination algorithm run on this model would instantiate tabular potentials of size L^M.

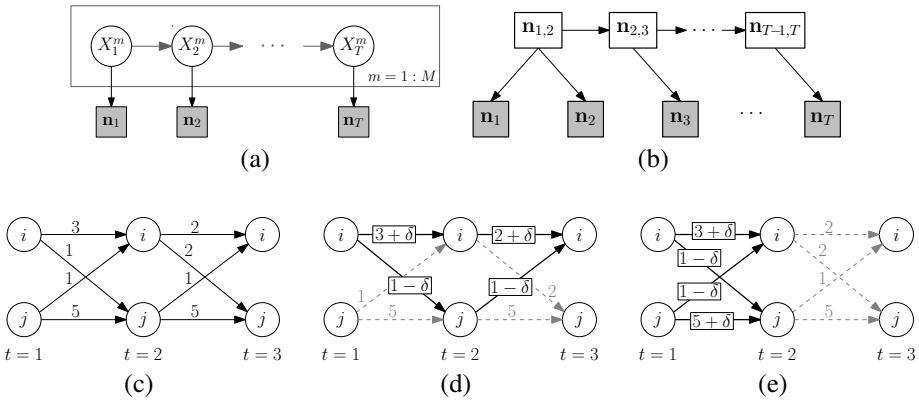

Figure 1: Collective graphical model of bird migation: (a) replicates of individual model connected to population-level observations, (b) CGM after marginalizing away individuals, (c) trellis graph on locations $\{i, j\}$ for $T = 3, M = 10$; numbers on edges indicate flow amounts, (d) a *degree-one* cycle; flows remain non-negative for $\delta \in \{-3, \ldots, 1\}$, (e) a *degree-two* cycle; flows remain non-negative for $\delta \in \{-2, \ldots, 1\}$.

Figure 1(b) shows the CGM for this model, which we obtain by *analytically* marginalizing away the individual variables to get a new model on their sufficient statistics, which are the tables $\mathbf{n}_{t,t+1}$ with entries $n_{t,t+1}(i, j)$ equaling the number of birds that fly from i to j from time t to $t + 1$. A much better inference approach would be to conduct variable elimination or message passing directly in the CGM. However, this would still instantiate potentials that are much too big for realistic problems due to the huge state space: e.g., there are $\binom{M+L^2-1}{L^2-1} = O(M^{L^2-1})$ possible values for the table $\mathbf{n}_{t,t+1}$.

Instead, we will perform approximate inference using MCMC. Here, we are faced with yet another challenge: the CGM has hard constraints encoded into its distribution, and our MCMC moves must preserve these constraints yet still connect the state space. To understand this, observe that the hidden variables in this example comprise a flow of M units through the *trellis graph* of the Markov chain, with the interpretation that $n_{t,t+1}(i, j)$ birds "flow" along edge (i, j) at time t (see Figure 1(c) and [1]). The constraints are that (1) flow is conserved at each trellis node, and (2) the number of birds that enter location i at time t equals the observed number $n_t(i)$. (In the case of noisy or partial observations, the latter constraint may not be present.)

How can we design a set of moves that connect any two M-unit flows while preserving these constraints? The answer is to make moves that send flow around cycles. Cycles of the form illustrated in Figure 1(d) preserve flow conservation but change the amount of flow through some trellis nodes. Cycles of the form in Figure 1(e) preserve both constraints. One can show by graph-theoretic arguments that moves of these two general classes are enough to connect any two flows.

This gives us the skeleton of an ergodic MCMC sampler: starting with a feasible flow, select cycles from these two classes uniformly at random and propose moves that send δ units of flow around the cycle. There is one unassuming but crucially important final question: how to select δ? The following is a form of Gibbs sampler: from all values that preserve non-negativity, select δ with probability proportional to that of the new flow. Such moves are always accepted. Remarkably, even though δ may take on as many as M different values, the resulting distribution over δ has an extremely tractable form — either binomial or hypergeometric — and thus it is possible to select δ in constant time, so we can make *very large moves in time independent of the population size*.

Contributions. This paper formally develops these concepts in a way that generalizes the construction of Figure 1 to allow arbitrary graphical models inside the plate, and a more general observation model that includes both noisy observations and observations involving multiple variables. We develop an efficient Gibbs sampler to conduct inference in CGMs that builds on existing work for conducting *exact tests* in contingency tables and makes several novel technical contributions. Foremost is the analysis of the distribution over the move size δ, which we show to be a discrete univariate distribution that generalizes both the binomial and hypergeometric distributions. In particular, we prove that it is always *log-concave* [3], so it can be sampled in constant expected running time. We

show empirically that resulting inference algorithm runs in time that is *independent of the population size*, and is dramatically faster than alternate approaches.

Related Work. The bird migration model of [1, 2] is a special case of CGMs where the individual model is a Markov chain and observations are made for single variables only. That work considered only maximum a posteriori (MAP) inference; the method of this paper could be used for learning in that application. Sampling methods for exact tests in contingency tables (e.g. [4]) generate tables with the same sufficient statistics as an observed table. Our work differs in that our observations are *not* sufficient, and we are sampling the sufficient statistics instead of the complete contingency table. Diaconis and Sturmfels [5] broadly introduced the concept of *Markov bases*, which are sets of moves that connect the state space when sampling from conditional distributions by MCMC. We construct a Markov basis in Section 3.1 based on work of Dobra [6]. Lauritzen [7] discusses the problem of exact tests in nested decomposable models, a setup that is similar to ours. Inference in CGMs can be viewed as a form of *lifted inference* [8–12]. The counting arguments used to derive the CGM distribution (see below) are similar to the operations of *counting elimination* [9] and *counting conversion* [10] used in exact lifted inference algorithms for first-order probabilistic models. However, those algorithms do not replicate the CGM construction when applied to a first-order representation of the underlying population model. For example, when applied to the bird migration model, the C-FOVE algorithm of Milch et al. [10] cannot introduce contingency tables over pairs of variables (X_t, X_{t+1}) as required to represent the sufficient statistics; it can only introduce histograms over single variables X_t. Apsel and Brafman [13] have recently taken a step in this direction by introducing a lifting operation to construct the Cartesian product of two first-order formulas. In the applications we are considering, exact inference (even when lifted) is intractable.

2 Problem Setup

Let $(X_1, X_2, \ldots, X_{|V|})$ be a set of discrete random variables indexed by the finite set V, where X_v takes values in the set $\mathcal{X}_v$. Let $\mathbf{x} = (x_1, \ldots, x_{|V|})$ denote a joint setting for these variables from the set $\mathcal{X} = \mathcal{X}_1 \times \ldots \times \mathcal{X}_{|V|}$. For our individual model, we consider graphical models of the form:

$$p(\mathbf{x}) = \frac{1}{Z} \prod_{C \in \mathcal{C}} \phi_C(\mathbf{x}_C). \tag{1}$$

Here, $\mathcal{C}$ is the set of cliques of the independence graph, the functions $\phi_C : \mathcal{X}_C \to \mathbb{R}^+$ are *potentials*, and Z is a normalization constant. For $A \subset V$, we use the notation $\mathbf{x}_A$ to indicate the sub-vector of variables with indices belonging to A, and use similar notation for the corresponding domain $\mathcal{X}_A$. We also assume that $p(\mathbf{x}) > 0$ for all $\mathbf{x} \in \mathcal{X}$, which is required for our sampler to be ergodic. Models that fail this restriction can be modified by adding a small positive amount to each potential.

A *collection* $\mathcal{A}$ is a set of subsets of V. For collections $\mathcal{A}$ and $\mathcal{B}$, define $\mathcal{A} \preceq \mathcal{B}$ to mean that each $A \in \mathcal{A}$ is contained in some $B \in \mathcal{B}$. A collection $\mathcal{A}$ is *decomposable* if there is a *junction tree* $\mathcal{T} = (\mathcal{A}, \mathcal{E}(\mathcal{T}))$ on vertex set $\mathcal{A}$ [7]. Any collection $\mathcal{A}$ can be extended to a decomposable collection $\mathcal{B}$ such that $\mathcal{A} \preceq \mathcal{B}$; this corresponds to adding fill-in edges to a graphical model.

Consider a sample $\{\mathbf{x}^{(1)}, \ldots, \mathbf{x}^{(M)}\}$ from the graphical model. A *contingency table* $\mathbf{n} = (n(i))_{i \in \mathcal{X}}$ has entries $n(i) = \sum_{m=1}^{M} I\{\mathbf{x}^{(m)} = i\}$ that count the number of times each element $i \in \mathcal{X}$ appears in the sample. We use index variables such as $i, j \in \mathcal{X}$ (instead of $\mathbf{x} \in \mathcal{X}$) to refer to cells of the contingency table, where $i = (i_1, \ldots, i_V)$ is a vector of indices and i_A is the sub-vector corresponding to $A \subseteq V$. Let $\text{tbl}(A)$ denote the set of all valid contingency tables on the domain $\mathcal{X}_A$. A valid table is indexed by elements $i_A \in \mathcal{X}_A$ and has non-negative integer entries. For a full table $\mathbf{n} \in \text{tbl}(V)$ and $A \subseteq V$, let the *marginal table* $\mathbf{n} \downarrow A \in \text{tbl}(A)$ be defined as $(\mathbf{n} \downarrow A)(i_A) = \sum_{m=1}^{M} I\{\mathbf{x}_A^{(m)} = i_A\} = \sum_{i_B \in \mathcal{X}_{V \setminus A}} n(i_A, i_B)$. When $A = \emptyset$, define $\mathbf{n} \downarrow A$ to be the scalar M, the grand total of the table. Write $\mathbf{n}_A \preceq \mathbf{n}_B$ to mean that $\mathbf{n}_A$ is a marginal table of $\mathbf{n}_B$ (i.e., $A \subseteq B$ and $\mathbf{n}_A = \mathbf{n}_B \downarrow A$)

Our observation model is as follows. We assume that a sample $\{\mathbf{x}^{(1)}, \ldots, \mathbf{x}^{(M)}\}$ is drawn from the individual model, resulting in a complete, but unobserved, contingency table $\mathbf{n}_V$. We then observe the marginal tables $\mathbf{n}_D = \mathbf{n}_V \downarrow D$ for each set D in a collection of *observed margins* $\mathcal{D}$, which we require to be decomposable. Write this overall collection of tables as $\mathbf{n}_\mathcal{D} = \{\mathbf{n}_D\}_{D \in \mathcal{D}}$. We consider noisy observations in Section 3.3.

Building the CGM. In a discrete graphical model, the sufficient statistics are the contingency tables $\mathbf{n}_\mathcal{C} = \{\mathbf{n}_C\}_{C\in\mathcal{C}}$ over cliques. Our approach relies on the ability to derive a tractable probabilistic model for these statistics by marginalizing out the sample. If $\mathcal{C}$ is decomposable, this is possible, so let us assume that $\mathcal{C}$ has a junction tree $\mathcal{T}_\mathcal{C}$ (if not, fill-in edges must be added to the original model). Let $\boldsymbol{\mu}_C$ be the table of marginal probabilities for clique C (i.e. $\mu_C(i_C) = \Pr(X_C = i_C)$). Let $\mathcal{S}$ be the collection of separators of $\mathcal{T}_\mathcal{C}$ (with repetition if the same set appears as a separator multiple times) and let $\mathbf{n}_S$ and $\boldsymbol{\mu}_S$ be the tables of counts and marginal probabilities for the separator $S \in \mathcal{S}$.

The distribution of $\mathbf{n}_\mathcal{C}$ was first derived by Sundberg [14]:

$$p(\mathbf{n}_\mathcal{C}) = M! \left(\prod_{C\in\mathcal{C}} \prod_{i_C \in \mathcal{X}_C} \frac{\mu_C(i_C)^{n_C(i_C)}}{n_C(i_C)!} \right) \left(\prod_{S\in\mathcal{S}} \prod_{i_S \in \mathcal{X}_S} \frac{\mu_S(i_S)^{n_S(i_S)}}{n_S(i_S)!} \right)^{-1}, \tag{2}$$

which can be understood as a product of multinomial distributions corresponding to a sampling scheme for $\mathbf{n}_\mathcal{C}$ (details omitted). It is this distribution that we call the collective graphical model; the parameters are the marginal probabilities of the individual model. To understand the conditional distribution given the observations, let us further assume that $\mathcal{D} \preceq \mathcal{C}$ (if not, add additional fill-in edges for variables that co-occur within $\mathcal{D}$), so that each observed table is determined by some clique table. Write $\mathbf{n}_\mathcal{D} \preceq \mathbf{n}_\mathcal{C}$ to express the condition that the tables $\mathbf{n}_\mathcal{C}$ produce observations $\mathbf{n}_\mathcal{D}$: formally, this means that $\mathcal{D} \preceq C$ and that $D \subseteq C$ implies that $\mathbf{n}_D \preceq \mathbf{n}_C$. Let $I\{\cdot\}$ be an indicator variable. Then

$$p(\mathbf{n}_\mathcal{C} \mid \mathbf{n}_\mathcal{D}) \propto p(\mathbf{n}_\mathcal{C}, \mathbf{n}_\mathcal{D}) = p(\mathbf{n}_\mathcal{C}) I\{\mathbf{n}_\mathcal{D} \preceq \mathbf{n}_\mathcal{C}\}. \tag{3}$$

In general, the number of contingency tables over small sets of variables leads to huge state spaces that prohibit exact inference schemes using (2) and (3). Thus, our approach is based on Gibbs sampling. However, there are two constraints that significanlty complicate sampling. First, the clique tables must match the observations (i.e., $\mathbf{n}_\mathcal{D} \preceq \mathbf{n}_\mathcal{C}$). Second, implicit in (2) is the constraint that the tables $\mathbf{n}_\mathcal{C}$ must be *consistent* in the sense that they are the sufficient statistics of some sample, otherwise $p(\mathbf{n}_\mathcal{C}) = 0$.

Definition 1. *Refer to the set of contingency tables $\mathbf{n}_\mathcal{A} = \{\mathbf{n}_A\}_{A\in\mathcal{A}}$ as a* configuration. *A configuration is* (globally) consistent *if there exists $\mathbf{n}_V \in tbl(V)$ such that $\mathbf{n}_A = \mathbf{n}_V \downarrow A$ for all $A \in \mathcal{A}$.*

Consistency requires, for example, that any two tables must agree on their common marginal, which yields the flow conservation constraints in the bird migration model. Table entries must be carefully updated in concert to maintain these constraints. A full discussion follows.

3 Inference

Our goal is to develop a sampler for $p(\mathbf{n}_\mathcal{C} \mid \mathbf{n}_\mathcal{D})$ given the observed tables $\mathbf{n}_\mathcal{D}$. We assume that the CGM specified in Equations (1) and (2) satisfies $\mathcal{D} \preceq \mathcal{C}$, and that the configuration $\mathbf{n}_\mathcal{D}$ is consistent.

Initialization. The first step is to construct a valid initial value for $\mathbf{n}_\mathcal{C}$, which must be a globally consistent configuration satisfying $\mathbf{n}_\mathcal{D} \preceq \mathbf{n}_\mathcal{C}$. Doing so without instantiating huge intermediate tables requires a careful sequence of operations on the two junction trees $\mathcal{T}_\mathcal{C}$ and $\mathcal{T}_\mathcal{D}$. We state one key theorem, but defer the full algorithm, which is lengthy and technical, to the supplement.

Theorem 1. *Let $\mathcal{A}$ be a decomposable collection with junction tree $\mathcal{T}_\mathcal{A}$. Say that the configuration $\mathbf{n}_\mathcal{A}$ is* locally consistent *if it agrees on edges of $\mathcal{T}_\mathcal{A}$, i.e., if $\mathbf{n}_A \downarrow S = \mathbf{n}_B \downarrow S$ for all $(A, B) \in \mathcal{E}(\mathcal{T}_\mathcal{A})$ with $S = A \cap B$. If $\mathbf{n}_\mathcal{A}$ is locally consistent, then it is also globally consistent.*

In the bird migration example, Theorem 1 guarantees that preserving flow conservation is enough to maintain consistency. It is structurally equivalent to the "junction tree theorem" (e.g., [15]) which asserts that marginal probability tables $\{\boldsymbol{\mu}_A\}_{A\in\mathcal{A}}$ that are locally consistent are realizable as the marginals of some joint distribution $p(\mathbf{x})$. Like that result, Theorem 1 also has a constructive proof, which is the foundation for our initialization algorithm. However, the integrality requirements of contingency tables necessitate a different style of construction.

3.1 Markov Basis

The first key challenge in designing the MCMC sampler is constructing a set of moves that preserve the constraints mentioned above, yet still connect any two points in the support of the distribution. Such a set of moves is called a *Markov basis* [5].

Definition 2. *A set of moves $\mathcal{M}$ is a Markov basis for the set $\mathcal{F}$ if, for any two configurations $\mathbf{n}, \mathbf{n}' \in \mathcal{F}$, there is a sequence of moves $\mathbf{z}_1, \ldots, \mathbf{z}_L \in \mathcal{M}$ such that: (i) $\mathbf{n}' = \mathbf{n} + \sum_{\ell=1}^{L} \mathbf{z}_\ell$, and (ii) $\mathbf{n} + \sum_{\ell=1}^{L'} \mathbf{z}_\ell \in \mathcal{F}$ for all $L' = 1, \ldots, L-1$.*

In our problem, the set we wish to connect is the support of $p(\mathbf{n}_\mathcal{C} \mid \mathbf{n}_\mathcal{D})$. Our positivity assumption on $p(\mathbf{x})$ implies that any consistent configuration $\mathbf{n}_\mathcal{C}$ has positive probability, and thus the support of $p(\mathbf{n}_\mathcal{C} \mid \mathbf{n}_\mathcal{D})$ is exactly the set of consistent configurations that match the observations:

$$\mathcal{F}_{\mathbf{n}_\mathcal{D}} = \{\mathbf{n}_\mathcal{C} : \mathbf{n}_\mathcal{C} \text{ is consistent and } \mathbf{n}_\mathcal{D} \preceq \mathbf{n}_\mathcal{C}\}$$

It is useful at this point to think of the configuration $\mathbf{n}_\mathcal{C}$ as a vector obtained by sorting the table entries in any consistent fashion (e.g., lexicographically first by $C \in \mathcal{C}$ and then by $i_C \in \mathcal{X}_C$). A move can be expressed as $\mathbf{n}'_\mathcal{C} = \mathbf{n}_\mathcal{C} + \mathbf{z}$ where $\mathbf{z}$ is an integer-valued vector of the same dimension as $\mathbf{n}_\mathcal{C}$ that may have negative entries.

The Dobra Markov basis for complete tables. Dobra [6] showed how to construct a Markov basis for moves in a *complete* contingency table given a decomposable set of margins. Specifically, let $\mathcal{A}$ be decomposable and let $\mathbf{n}_\mathcal{A}$ be consistent with $\bigcup \mathcal{A} = V$, so that each variable is part of an observed margin. Define $\mathcal{F}^*_{\mathbf{n}_\mathcal{A}} = \{\mathbf{n}_V \in \text{tbl}(V) : \mathbf{n}_\mathcal{A} \preceq \mathbf{n}_V\}$. Dobra gave a Markov basis for $\mathcal{F}^*_{\mathbf{n}_\mathcal{A}}$ consisting of only *degree-two* moves:

Definition 3. *Let (A, S, B) be a partition of V. A* degree-two move $\mathbf{z}$ *has two positive entries and two negative entries:*

$$z(i,j,k) = 1, \;\; z(i,j,k') = -1, \;\; z(i',j,k) = -1, \;\; z(i',j,k') = 1, \tag{4}$$

where $i \neq i' \in \mathcal{X}_A$, $j \in \mathcal{X}_S$ $k \neq k', \in \mathcal{X}_B$. Let $\mathcal{M}^{d=2}(A,S,B)$ be the set of all degree-two moves generated from this partition.

These are extensions of the well-known "swap moves" for two-dimensional contingency tables (e.g. [5]) to the subtable $\mathbf{n}(\cdot, j, \cdot)$, and they can be visualized as shown at right. In this arrangement, it is clear that any such move preserves the marginal table $\mathbf{n}_A$ (row sums) and the marginal table $\mathbf{n}_B$ (column sums); in other words, $\mathbf{z} \downarrow A = 0$ and $\mathbf{z} \downarrow B = 0$. Moreover, because j is fixed, it is straightforward to see that $\mathbf{z} \downarrow A \cup S = 0$ and $\mathbf{z} \downarrow B \cup S = 0$. The cycle in Figure 1(e) is a degree-two move on the table $\mathbf{n}_{1,2}$, with $A = \{X_1\}, S = \emptyset, C = \{X_2\}$.

	k	k'
i	$+$	$-$
i'	$-$	$+$

Theorem 2 (Dobra [6])**.** *Let $\mathcal{A}$ be decomposable with $\bigcup \mathcal{A} = V$. Let $\mathcal{M}^*_\mathcal{A}$ be the union of the sets of degree-two moves $\mathcal{M}^{d=2}(A,S,B)$ where S is a separator of $\mathcal{T}_\mathcal{A}$ and (A,S,B) is the corresponding decomposition of V. Then $\mathcal{M}^*_\mathcal{A}$ is a Markov basis for $\mathcal{F}^*_{\mathbf{n}_\mathcal{A}}$.*

Adaptation of Dobra basis to $\mathcal{F}_{\mathbf{n}_\mathcal{D}}$. We now adapt the Dobra basis to our setting. Consider a complete table $\mathbf{n} \in \text{tbl}(V)$ and the configuration $\mathbf{n}_\mathcal{C} = \{\mathbf{n} \downarrow C\}_{C \in \mathcal{C}}$. Because marginalization is a linear operation, there is a linear operator $\mathbb{A}$ such that $\mathbf{n}_\mathcal{C} = \mathbb{A}\mathbf{n}_V$. Moreover, $\mathcal{F}_{\mathbf{n}_\mathcal{A}}$ is the image of $\mathcal{F}^*_{\mathbf{n}_\mathcal{A}}$ under $\mathbb{A}$. Thus, the image of the Dobra basis under $\mathbb{A}$ is a Markov basis for $\mathcal{F}_{\mathbf{n}_\mathcal{A}}$.

Lemma 1. *Let $\mathcal{M}^*_\mathcal{A}$ be a Markov basis for $\mathcal{F}^*_{\mathbf{n}_\mathcal{A}}$. Then $\mathcal{M}_\mathcal{A} = \{\mathbb{A}\mathbf{z} : \mathbf{z} \in \mathcal{M}^*_\mathcal{A}\}$ is a Markov basis for $\mathcal{F}_{\mathbf{n}_\mathcal{A}}$. We call $\mathcal{M}_\mathcal{A}$ the* projected Dobra basis*.*

Proof. Let $\mathbf{n}_\mathcal{C}, \mathbf{n}'_\mathcal{C} \in \mathcal{F}_{\mathbf{n}_\mathcal{A}}$. By consistency, there exist $\mathbf{n}_V, \mathbf{n}'_V \in \mathcal{F}^*_{\mathbf{n}_\mathcal{A}}$ such that $\mathbf{n}_\mathcal{C} = \mathbb{A}\mathbf{n}_V$ and $\mathbf{n}'_\mathcal{C} = \mathbb{A}\mathbf{n}'_V$. There is a sequence of moves $\mathbf{z}_1, \ldots, \mathbf{z}_L \in \mathcal{M}^*_\mathcal{A}$ leading from $\mathbf{n}'_V$ to $\mathbf{n}_V$, meaning that $\mathbf{n}'_V = \mathbf{n}_V + \sum_{\ell=1}^{L} \mathbf{z}_\ell$. By appliyng the linear operator $\mathbb{A}$ to both sides of this equation, we have that $\mathbf{n}'_\mathcal{C} = \mathbf{n}_\mathcal{C} + \sum_{\ell=1}^{L} \mathbb{A}\mathbf{z}_\ell$. Furthermore, each intermediate configuration $\mathbf{n}_\mathcal{C} + \sum_{\ell=1}^{L'} \mathbb{A}\mathbf{z}_\ell = \mathbb{A}(\mathbf{n}_V + \sum_{\ell=1}^{L'} \mathbf{z}_\ell) \in \mathcal{F}_{\mathbf{n}_\mathcal{A}}$. Thus $\mathcal{M}_\mathcal{A} = \{\mathbb{A}\mathbf{z} : \mathbf{z} \in \mathcal{M}^*_\mathcal{A}\}$ is a Markov basis for $\mathcal{F}_{\mathbf{n}_\mathcal{A}}$. □

Locality of moves. First consider the case where all variables are part of some observed table, as in Dobra's setting. The practical message so far is that to sample from $p(\mathbf{n}_\mathcal{C} \mid \mathbf{n}_\mathcal{D})$, it suffices to generate moves from the projected Dobra basis $\mathcal{M}_\mathcal{D}$. This is done by first selecting a degree-two move $\mathbf{z} \in \mathcal{M}^*_\mathcal{D}$, and then marginalizing $\mathbf{z}$ onto each clique of $\mathcal{C}$. Naively, it appears that a single move may require us to update each clique. However, we will show that $\mathbf{z} \downarrow C$ will be zero for many cliques, a fact we can exploit to implement moves more efficiently. Let (A,S,B) be the partition

used to generate $\mathbf{z}$. We deduce from the discussion following Definition 3 that $\mathbf{z} \downarrow C = 0$ unless C has a nonempty intersection with both A and B, so we may restrict our attention to these cliques, which form a connected subtree (Proposition S.1 in supplementary material). An implementation can then exploit this by pre-computing the connected subtrees for each separator and only generating the necessary components of the move. Algorithm 1 gives the details of generating moves.

Algorithm 1: The projected Dobra basis $\mathcal{M}_{\mathcal{A}}$

Input: Junction tree $\mathcal{T}_{\mathcal{A}}$ with separators $\mathcal{S}_A$

Before sampling

For each $S \in \mathcal{S}_{\mathcal{A}}$, find the associated decomposition (A, S, B)

Find the cliques $C \in \mathcal{C}$ that have non-empty intersection with both A and B. These form a subtree of $\mathcal{T}_{\mathcal{C}}$. Denote these cliques by $\mathcal{C}_S$ and let $V_S = \bigcup \mathcal{C}_S$.

Let $A_S = A \cap V_S$ and $B_S = B \cap V_S$

During sampling: to generate a move for separator $S \in \mathcal{S}_{\mathcal{A}}$

Select $\mathbf{z} \in \mathcal{M}^{d=2}(A_S, S, B_S)$

For each clique $C \in \mathcal{C}_S$, calculate $\mathbf{z} \downarrow C$

Unobserved variables. Let us now consider settings where some variables are not part of any observed table, which may happen when the individual model has hidden variables, or, later, with noisy observations. Additional moves are needed to connect two configurations that disagree on marginal tables involving unobserved variables. Several approaches are possible. All require the introduction of *degree-one moves* $\mathbf{z} \in \mathcal{M}^{d=1}(A, B)$, which partition the variables into two sets (A, B) and have two nonzero entries $z(i, j) = 1,\ z(i', j) = -1$ for $i \neq i' \in \mathcal{X}_A, j \in \mathcal{X}_B$. In the parlance of two-dimensional tables, these moves adjust two entries in a single column so they preserve the column sums ($\mathbf{n}_B$) but modify the row sums ($\mathbf{n}_A$). The cycle in Figure 1(d) is a degree-one move which adjusts the marginal table over $A = \{X_2\}$, but preserves the marginal table over $B = \{X_1, X_3\}$. We proceed once again by constructing a basis for complete tables and then marginalizing the moves onto cliques.

Theorem 3. *Let $\mathcal{U}$ be any decomposable collection on the set of unobserved variables $U = V \setminus \bigcup \mathcal{D}$, and let $\mathcal{D}' = \mathcal{D} \cup \mathcal{U}$. Let $\mathcal{M}^*$ consist of the moves $\mathcal{M}^*_{\mathcal{D}'}$ together with the moves $\mathcal{M}^{d=1}(A, V \setminus A)$ for each $A \in \mathcal{U}$. Then $\mathcal{M}^*$ is a Markov basis for $\mathcal{F}^*_{\mathbf{n}_{\mathcal{D}}}$, and $\mathcal{M} = \{\mathbb{A}\mathbf{z} : \mathbf{z} \in \mathcal{M}^*\}$ is a Markov basis for $\mathcal{F}_{\mathbf{n}_{\mathcal{D}}}$.*

Theorem 3 is proved in the supplementary material. The degree-one moves also become local upon marginalization: it is easy to check that $\mathbf{z} \downarrow C$ is zero unless $C \cap A$ is nonempty. These cliques also form a connected subtree. We recommend choosing $\mathcal{U}$ by restricting $\mathcal{T}_{\mathcal{C}}$ to the variables in U. This has the effect of adding degree-one moves for each clique of $\mathcal{C}$. By matching the structure of $\mathcal{T}_{\mathcal{C}}$, many of the additional degree-two moves become zero upon marginalization.

3.2 Constructing an efficient MCMC sampler

The second key challenge in constructing the MCMC sampler is utilizing the moves from the Markov basis in a way that *efficiently* explores the state space. A standard approach is to select a random move $\mathbf{z}$, a direction $\delta = \pm 1$ (each with probability $1/2$), and then propose the move $\mathbf{n}_{\mathcal{C}} + \delta\mathbf{z}$ in a Metropolis Hastings sampler. Although these moves are enough to connect any two configurations, we are particularly interested in problems where M is large, for which moving by increments of ± 1 will be prohibitively slow.

For general Markov bases, Diaconis and Sturmfels [5] suggest instead to construct a Gibbs sampler that uses the moves as directions for longer steps, by choosing the value of δ from the following distribution:

$$p(\delta) \propto p(\mathbf{n}_{\mathcal{C}} + \delta\mathbf{z} \mid \mathbf{n}_{\mathcal{D}}), \qquad \delta \in \{\delta : \mathbf{n}_{\mathcal{C}} + \delta\mathbf{z} \geq \mathbf{0}\}. \tag{5}$$

Lemma 2 (Adapted from Diaconis and Sturmfels [5])**.** *Let $\mathcal{M}$ be a Markov basis for $\mathcal{F}_{\mathbf{n}_{\mathcal{D}}}$. Consider the Markov chain with moves $\delta\mathbf{z}$ generated by first choosing $\mathbf{z}$ uniformly at random from $\mathcal{M}$ and then choosing δ according to* (5)*. This is a connected, reversible, aperiodic Markov chain on $\mathcal{F}_{\mathbf{n}_{\mathcal{D}}}$ with stationary distribution $p(\mathbf{n}_{\mathcal{C}} \mid \mathbf{n}_{\mathcal{D}})$.*

However, it is not obvious how to sample from $p(\delta)$. They suggest running a Markov chain in δ, again having the property of moving in increments of one (see also [16]). In our case, the support of $p(\delta)$ may be as big as the population size M, so this solution remains unsatisfactory.

Fortunately, $p(\delta)$ has several properties that allow us to create a very efficient sampling algorithm. For a separator $S \in \mathcal{S}$, define $\mathbf{z}_S$ as $\mathbf{z}_C \downarrow S$ for any clique C containing S. Now let $\mathcal{C}(\mathbf{z})$ be the

Algorithm 2: Sampling from $p(\delta)$ in constant time

Input: move $\mathbf{z}$ and current configuration $\mathbf{n}_{\mathcal{C}}$, with $|\mathcal{C}(\mathbf{z})| > 1$

1 Calculate $\delta_{\min}$ and $\delta_{\max}$ using (8)

2 Extend the function $f(\delta) := \log p(\delta)$ to the real line using the equality $n! = \Gamma(n+1)$ in Equation (7) for each constituent function $f_A(\delta) := \log p_A(\delta),\ A \in \mathcal{S}(\mathbf{z}) \cup \mathcal{C}(\mathbf{z})$.

3 Use the logarithm of Equation (6) to evaluate $f(\delta)$ (for sampling) and its derivatives (for Newton's method):

$$f^{(q)}(\delta) = \sum_{C \in \mathcal{C}(\mathbf{z})} f_C^{(q)}(\delta) - \sum_{S \in \mathcal{S}(\mathbf{z})} f_S^{(q)}(\delta). \qquad q = 0, 1, 2.$$

Evaluate the derivatives of $f_A(\delta)$ using the logarithm of Equation (7) and the digamma and trigamma functions $\psi(n) = \frac{d}{dn}\Gamma(n)$ and $\psi_1(n) = \frac{d^2}{dn^2}\Gamma(n)$.

4 Find the mode δ^* by first using Newton's method to find δ' maximizing $f(\delta)$ over the real line, and then letting δ^* be the value in $\{\lfloor \delta' \rfloor, \lceil \delta' \rceil, \delta_{\min}, \delta_{\max}\}$ that attains the maximum.

5 Run the rejection sampling algorithm of Devroye [3].

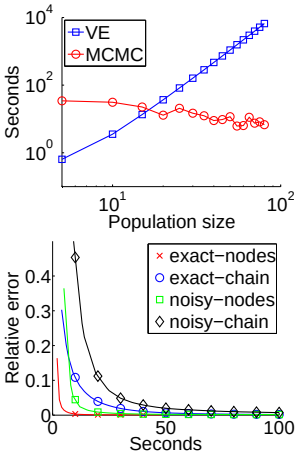

Figure 2: Top: running time vs. M for a small CGM. Bottom: convergence of MCMC for random Bayes nets.

set of cliques C for which $\mathbf{z}_C$ is nonzero, and let $\mathcal{S}(\mathbf{z})$ be defined analogously. For $A \in \mathcal{S} \cup \mathcal{C}$, let $\mathcal{I}^+(\mathbf{z}_A) \subseteq \mathcal{X}_A$ be the indices of $+1$ entries of $\mathbf{z}_A$ and let $\mathcal{I}^-(\mathbf{z}_A)$ be the indices of -1 entries. By ignoring constant terms in (2), we can write (5) as

$$p(\delta) \propto \prod_{C \in \mathcal{C}(\mathbf{z})} p_C(\delta) \prod_{S \in \mathcal{S}(\mathbf{z})} p_S(\delta)^{-1}, \tag{6}$$

$$p_A(\delta) := \prod_{i \in \mathcal{I}^+(\mathbf{z}_A)} \frac{\mu_A(i)^{\delta}}{(n_A(i)+\delta)!} \prod_{j \in \mathcal{I}^-(\mathbf{z}_A)} \frac{\mu_A(j)^{-\delta}}{(n_A(j)-\delta)!}, \qquad A \in \mathcal{S} \cup \mathcal{C}. \tag{7}$$

To maintain the non-negativity of $\mathbf{n}_{\mathcal{C}}$, δ is restricted to the support $\delta_{\min}, \ldots, \delta_{\max}$ with:

$$\delta_{\min} := -\min_{C \in \mathcal{C}(\mathbf{z}), i \in \mathcal{I}^+(\mathbf{z}_C)} n_C(i), \qquad \delta_{\max} := \min_{C \in \mathcal{C}(\mathbf{z}), j \in \mathcal{I}^-(\mathbf{z}_C)} n_C(j). \tag{8}$$

Notably, each move in our basis satisfies $|\mathcal{I}^+(\mathbf{z}_A) \cup \mathcal{I}^+(\mathbf{z}_A)| \leq 4$, so $p(\delta)$ can be evaluated by examining at most four entries in each table for cliques in $\mathcal{C}(\mathbf{z})$. It is worth noting that Equation (7) reduces to the binomial distribution for degree-one moves and the (noncentral) hypergeometric distribution for degree-two moves, so we may sample from these distributions directly when $|\mathcal{C}(\mathbf{z})| = 1$. More importantly, we will now show that $p(\delta)$ is always a member of the *log-concave* class of distributions, which are unimodal and can be sampled very efficiently.

Definition 4. *A discrete distribution* $\{p_k\}$ *is* log-concave *if* $p_k^2 \geq p_{k-1} p_{k+1}$ *for all* k *[3].*

Theorem 4. *For any degree-one or degree-two move* $\mathbf{z}$*, the distribution* $p(\delta)$ *is log-concave.*

It is easy to show that both $p_C(\delta)$ and $p_S(\delta)$ are log-concave. The proof of Theorem 4, which is found in the supplementary material, then pairs each separator S with a clique C and uses properties of the moves to show that $p_C(\delta)/p_S(\delta)$ is also log-concave. Then, by Equation (6), we see that $p(\delta)$ is a product of log-concave distributions, which is also log-concave.

We have implemented the rejection sampling algorithm of Devroye [3], which applies to any discrete log-concave distribution and is simple to implement. The expected number of times it evaluates $p(\delta)$ (up to normalization) is fewer than 5. We must also provide the mode of the distribution, which we find by Newton's method, usually taking only a few steps. The running time for each move is thus *independent of the population size*. Additional details are given in Algorithm 2.

3.3 Noisy Observations

Population-level counts from real survey data are rarely exact, and it is thus important to incorporate noisy observations into our model. In this section, we describe how to modify the sampler for

the case when all observations are noisy; it is a straightforward generalization to allow both noisy and exact observations. Suppose that we make noisy observations $\mathbf{y}_\mathcal{R} = \{\mathbf{y}_R : R \in \mathcal{R}\}$ corresponding to the *true* marginal tables $\mathbf{n}_\mathcal{R}$ for a collection $\mathcal{R} \preceq \mathcal{C}$ (that need *not* be decomposable). For simplicity, we restrict our attention to models where each entry n in the true table is corrupted independently according to a univariate noise model $p(y \mid n)$.

We assume that the noise model is log-concave, meaning in this case that $\log p(y \mid n)$ is a concave function of the *parameter* n. Most commonly-used univariate densities are log-concave with respect to various parameters [17]. A canonical example from the bird migration model is $p(y \mid n) = \text{Poisson}(\alpha n)$, so the survey count is Poisson with mean proportional to the true number of birds present. This example and others are discussed in [2]. We also assume that the support of $p(y \mid n)$ does not depend on n, so that observations do not restrict the support of the sampling distribution. For example, we must modify our Poisson noise model to be $p(y \mid n) = \text{Poisson}(\alpha n + \lambda_0)$ with small background rate λ_0 to avoid the hard constraint that n must be positive if y is positive.

In analogy with (3), we can then write $p(\mathbf{n}_\mathcal{C} \mid \mathbf{y}_\mathcal{R}) \propto p(\mathbf{n}_\mathcal{C}) p(\mathbf{y}_\mathcal{R} | \mathbf{n}_\mathcal{C})$ (the hard constraint is now replaced with the likelihood term $p(\mathbf{y}_\mathcal{R} | \mathbf{n}_\mathcal{C})$). Given our assumption on $p(y \mid n)$, the support of $p(\mathbf{n}_\mathcal{C} \mid \mathbf{y}_\mathcal{R})$ is the same as the support of $p(\mathbf{n}_\mathcal{C})$, and a Markov basis can be constructed using the tools from Section 3.1, with all variables being unobserved. In the sampler, the expression for $p(\delta)$ must now be updated to incorporate the likelihood term $p(\mathbf{y}_\mathcal{R} | \mathbf{n}_\mathcal{C} + \delta\mathbf{z})$. Following reasoning similar to before, we let $\mathcal{R}(\mathbf{z})$ be the sets in $\mathcal{R}$ for which $\mathbf{z} \downarrow R$ is nonzero and find that Equation (6) gains the additional factor $\prod_{R \in \mathcal{R}(\mathbf{z})} p_R(\delta)$, where

$$p_R(\delta) = \prod_{i \in \mathcal{I}^+(\mathbf{z}_R)} p(y_R(i) \mid n_R(i) + \delta) \prod_{j \in \mathcal{I}^-(\mathbf{z}_R)} p(y_R(j) \mid n_R(j) - \delta). \tag{9}$$

Each factor in (9) is log-concave in δ by our assumption on $p(y \mid n)$, and hence the overall distribution $p(\delta)$ remains log-concave. To update the sampler for $p(\delta)$, modify line 3 of Algorithm 2 in the obvious fashion to include these new factors when computing $\log p(\delta)$ and its derivatives.

4 Experiments

We implemented our sampler in MATLAB using Murphy's Bayes net toolbox [18] for the underlying operations on graphical models and junction trees. Figure 2 (top) compares the running time of our method vs. exact inference in the CGM by variable elimination (VE) for a very small model. The task was to estimate $E[\mathbf{n}_{2,3} \mid \mathbf{n}_1, \mathbf{n}_3]$ in the bird migration model for $L = 2, T = 3$, and varying M. The running time of VE is $O(M^{L^2-1})$, which is cubic in M (linear on a log-log plot), while the time for our method to estimate the same quantity within 2% relative error actually decreases slightly with population size. Figure 2 (bottom) shows convergence of the sampler for more complex models. We generated 30 random Bayes nets on 10 binary variables, and generated two sets of observed tables for a population of $M = 100,000$: the set NODES has a table for each single variable, while the set CHAIN has tables for pairs of variables that are adjacent in a random ordering. We repeated the same process with the noise model $p(y \mid n) = \text{Poisson}(0.2n + 0.1)$ to generate noisy observations. We then ran our sampler to estimate $E[\mathbf{n}_\mathcal{C} \mid \mathbf{n}_\mathcal{D}]$ as would be done in the EM algorithm. The plots show relative error in this estimate as a function of time, averaged over the 30 nets. For more details, including how we derived the correct answer for comparison, see Section D.1 in the supplementary material. The sampler converged quickly in all cases with the more complex CHAIN observation model taking longer than NODES, and noisy observations taking slightly longer than exact ones. We found (not shown) that the biggest source of variability in convergence time was due to individual Bayes nets, while repeat trials using the same net demonstrated very similar behavior.

Concluding Remarks. An important area of future research is to further explore the use of CGMs within learning algorithms, as well as the limitations of that approach: when is it possible to learn individual models from aggregate data? We believe that the ability to model noisy observations will be an indispensable tool in real applications. For complex models, convergence may be difficult to diagnose. Some mixing results are known for samplers in related problems with hard constraints [16]; any such results for our model would be a great advance. The use of distributional approximations for the CGM model and other methods of approximate inference also hold promise.

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Supplementary Material

A Initialization

The overall initialization is a sequence of three algorithms. The first algorithm joins two tables $\mathbf{n}_A$ and $\mathbf{n}_B$ to find a table $\mathbf{n}_{A\cup B}$ such that $\mathbf{n}_A, \mathbf{n}_B \preceq \mathbf{n}_{A\cup B}$. The second algorithm extends a locally consistent configuration $\mathbf{n}_{\mathcal{A}}$ to find a single table $\mathbf{n}_V \in \text{tbl}(V)$ such that $\mathbf{n}_{\mathcal{A}} \preceq \mathbf{n}_V$, thus

providing a constructive proof of Theorem 1. The third algorithm finds a configuration $\mathbf{n}_{\mathcal{C}}$ such that $\mathbf{n}_{\mathcal{D}} \preceq \mathbf{n}_{\mathcal{C}}$ whenever: (i) $\mathcal{D}$ is decomposable, (ii) $\mathbf{n}_{\mathcal{D}}$ is consistent, and (iii) $\mathcal{D} \preceq C$; thus solving the initialization problem.

A.1 Joining two tables

Let $\mathbf{n}_A$ and $\mathbf{n}_B$ be two tables having a common marginal table $\mathbf{n}_{A\cap B} \preceq \mathbf{n}_A, \mathbf{n}_B$. The join operation, denoted $\mathbf{n}_A \vee \mathbf{n}_B$, constructs a table $\mathbf{n}_{A\cup B} := \mathbf{n}_A \vee \mathbf{n}_B \in \text{tbl}(A \cup B)$ that extends both $\mathbf{n}_A$ and $\mathbf{n}_B$, meaning that $\mathbf{n}_A, \mathbf{n}_B \preceq \mathbf{n}_{A\cup B}$. The key observation is that for each $j \in \mathcal{X}_{A\cap B}$, the subtable $\mathbf{n}_{A\cup B}(\cdot, j, \cdot)$ can be viewed as a two-dimensional table with row sums that are determined by $\mathbf{n}_A$, column sums that are determined by $\mathbf{n}_B$, and grand total $n_{A\cap B}(j)$. Let $A' = A \setminus B,\ B' = B \setminus A$. Then $\mathbf{n}_{A\cup B}$ must satisfy

$$n_A(i,j) = \sum_{k\in\mathcal{X}_{B'}} n_{A\cup B}(i,j,k),\ \ \forall i \in \mathcal{X}_{A'}, \quad n_B(j,k) = \sum_{i\in\mathcal{X}_{A'}} n_{A\cup B}(i,j,k),\ \ \forall k \in \mathcal{X}_{B'}.$$

By our assumption that $\mathbf{n}_{A\cap B} \preceq \mathbf{n}_A, \mathbf{n}_B$, the vectors $\mathbf{r} = (n_A(i,j))_{i\in\mathcal{X}_{A'}}$ and $\mathbf{c} = (n_B(j,k))_{k\in\mathcal{X}_{B'}}$ share the common grand total $n_{A\cap B}(j)$. The problem of finding a two-dimensional table $\mathbf{n}_{A\cup B}(\cdot, j, \cdot)$ with rows sums $\mathbf{r}$ and column sums $\mathbf{c}$ is equivalent to finding a feasible solution to the *transportation problem* [19]. Any variant of the following method is correct: start with an all-zero table and repeatedly (1) select a row and column whose current sums are smaller than the specified sums, (2) add an integer amount to the entry in that row and column without exceeding the specified row and column sums. This process is repeated for each $j \in \mathcal{X}_{A\cap B}$ to provide an algorithm for the join operation.

A.2 Constructing $\mathbf{n}_V$ by edge contraction in $\mathcal{T}_{\mathcal{A}}$

The join operation can be used to construct a complete contingency table $\mathbf{n}_V$ by a sequence of simple operations on the junction tree. Let $\mathbf{n}_{\mathcal{A}}$ be a locally consistent configuration on the junction tree $\mathcal{T}_{\mathcal{A}}$. Define the *contraction* of edge $(A, B) \in \mathcal{E}(\mathcal{T}_{\mathcal{A}})$ to be the following operation, which simultaneously updates the collection $\mathcal{A}$, junction tree $\mathcal{T}_{\mathcal{A}}$, and tables $\mathbf{n}_{\mathcal{A}}$, which we collect in the tuple $(\mathcal{A}, \mathcal{T}_{\mathcal{A}}, \mathbf{n}_{\mathcal{A}})$. First, update $\mathcal{A}$ by replacing the sets A and B by their union $A \cup B$; next, update $\mathcal{T}_{\mathcal{A}}$ by connecting $A \cup B$ to all former neighbors of A and B; finally, update $\mathbf{n}_{\mathcal{A}}$ by replacing $\mathbf{n}_A$ and $\mathbf{n}_B$ by $\mathbf{n}_{A\cup B} = \mathbf{n}_A \vee \mathbf{n}_B$. Local consistency ensures that $\mathbf{n}_A$ and $\mathbf{n}_B$ agree on $A \cap B$ and hence the join operation is possible. The overall algorithm for constructing $\mathbf{n}_V$ is then quite simple: repeatedly contract edges until $\mathcal{A}$ consists of the single set V, at which point the remaining table $\mathbf{n}_V \in \text{tbl}(V)$ satisfies $\mathbf{n}_A \preceq \mathbf{n}_V$ for all $A \in \mathcal{A}$.

Proof of correctness (Theorem 1). To prove the correctness of this procedure and thus establish Theorem 1, we must argue that the following properties hold for the tuple $(\mathcal{A}', \mathcal{T}_{\mathcal{A}'}, \mathbf{n}_{\mathcal{A}'})$ that is the result of the contraction: (1) $\mathcal{T}_{\mathcal{A}'}$ is a junction tree, (2) $\mathbf{n}_{\mathcal{A}'}$ is locally consistent and (3) $\mathbf{n}_{\mathcal{A}} \preceq \mathbf{n}_{\mathcal{A}'}$.

To show that $\mathcal{T}_{\mathcal{A}'}$ is a junction tree we use the characterization of junction trees that $\mathcal{T}_{\mathcal{A}'}$ is a junction tree if for all $v \in V$, the subgraph $\mathcal{T}'_v$ induced by $\{A \in \mathcal{A}' : v \in A\}$ is connected. Define $\mathcal{T}_v$ analogously based on $\mathcal{T}_{\mathcal{A}}$. It is straightforward to see that $\mathcal{T}'_v$ is obtained from $\mathcal{T}_v$ by one of the following operations: (1) if A and B are both present in $\mathcal{T}_v$, then contract (A, B) into the single clique $A \cup B$ to obtain $\mathcal{T}'_v$, (2) if exactly one of A or B is present in $\mathcal{T}_v$, then replace that clique by $A \cup B$ to obtain $\mathcal{T}'_v$, (3) otherwise, make no change to $\mathcal{T}_v$. In each case, the connectedness of $\mathcal{T}'_v$ follows directly from that of $\mathcal{T}_v$.

To see that $\mathbf{n}_{\mathcal{A}'}$ is locally consistent, let $(A \cup B, C) \in \mathcal{E}(T_{\mathcal{A}'})$ be an edge involving the newly created set $A \cup B$, which means that either A or B was a neighbor of C in $\mathcal{T}_{\mathcal{A}}$; assume without loss of generality that $(B, C) \in \mathcal{E}(\mathcal{T}_{\mathcal{A}})$. Thus B is on the path from A to C in $\mathcal{T}_{\mathcal{A}}$, and the running intersection property implies that $A \cap C \subseteq B$, which in turn implies that $(A \cup B) \cap C = B \cap C$. Thus the separator for this edge is $B \cap C$, and the consistency requirement is that $\mathbf{n}_{A\cup B} \downarrow B \cap C = \mathbf{n}_C \downarrow B \cap C$.

Starting with $\mathbf{n}_{A\cup B}$, we have that

$$\mathbf{n}_{A\cup B} \downarrow B \cap C = (\mathbf{n}_{A\cup B} \downarrow B) \downarrow B \cap C = \mathbf{n}_B \downarrow B \cap C.$$

In the the first equality, we compute $\mathbf{n}_{A\cup B} \downarrow B \cap C$ by first marginalizing onto B and then onto the subset $B \cap C$, which does not change the final result. In the second equality we use the fact that the $\mathbf{n}_B \preceq \mathbf{n}_{A\cup B}$ by construction in the join operation, and hence $\mathbf{n}_{A\cup B} \downarrow B = \mathbf{n}_B$.

Starting with $\mathbf{n}_C$ we have

$$\mathbf{n}_C \downarrow B \cap C = \mathbf{n}_B \downarrow B \cap C$$

by local consistency of the tables on $\mathcal{T}_\mathcal{A}$. Since these expressions are equal, we have established local consistency for the edge from $(A \cup B, C)$ where C was chosen arbitrarily; hence, local consistency holds for all edges involving the newly created set $A \cup B$. For all other edges, the tables remain unchanged and hence the consistency condition continues to hold from $\mathcal{T}_\mathcal{A}$.

It remains only to check that $\mathbf{n}_\mathcal{A} \preceq \mathbf{n}_{A'}$. The only difference between these configurations is that $\mathbf{n}_A$ and $\mathbf{n}_B$ in the former were replaced by $\mathbf{n}_{A\cup B} = \mathbf{n}_A \vee \mathbf{n}_B$ in the latter, for which $\mathbf{n}_A, \mathbf{n}_B \preceq \mathbf{n}_{A\cup B}$ by construction.

Because one edge is removed in each contraction while preserving the ground set V, the overall contraction procedure will terminate in $|\mathcal{E}(\mathcal{T})|$ steps with $\mathcal{A} = \{V\}$. The relation $\preceq$ is clearly transitive, and hence we have established that $\mathbf{n}_A \preceq \mathbf{n}_V$ for the final table $\mathbf{n}_V$, which is our desired result. □

As a side comment, we note that it is slightly less work to prove Theorem 1 using a divide-and-conquer scheme, which can be seen to be equivalent to a sequence of edge contractions, each of which joins a leaf of $\mathcal{T}_\mathcal{A}$ with its unique neighbor. However, the flexibility of scheduling contractions in any order is essential for the following algorithm.

A.3 Constructing $\mathbf{n}_\mathcal{C}$ from $\mathbf{n}_\mathcal{D}$

Recall that our goal for initializing the Markov chain is to populate a configuration $\mathbf{n}_\mathcal{C}$ such that $\mathbf{n}_\mathcal{D} \preceq \mathbf{n}_\mathcal{C}$ when $\mathcal{D} \preceq \mathcal{C}$. We may assume that $\bigcup \mathcal{D} = V$ (if not, construct initial tables $\mathbf{n}_v$ arbitrarily for each $v \in U := (V \setminus \bigcup \mathcal{D})$, and the collection $\mathcal{D}$ augmented by the singletons $v \in U$ remains decomposable). Thus, an initialization approach that is correct but computationally infeasible is to first build the full table $\mathbf{n}_V$ by contracting all edges of $\mathcal{T}_\mathcal{D}$ and then form the marginal tables $\mathbf{n}_C = \mathbf{n}_V \downarrow C$. Instead, this procedure can be modified to intersperse edge contractions with marginalization steps.

The operations are sequenced in a collect phase and a distribute phase on the junction tree $\mathcal{T}_\mathcal{C}$ for collection $\mathcal{C}$, with an arbitrarily chosen root node R. The algorithm maintains the tuple $(\mathcal{A}, \mathcal{T}_\mathcal{A}, \mathbf{n}_\mathcal{A}, \pi)$, where the final entry $\pi : \mathcal{A} \to \mathcal{C}$ is a function such that $A \subseteq \pi(A)$ that is a witness to the relation $\mathcal{A} \preceq \mathcal{C}$. When $C = \pi(A)$, we refer to C as the *owner* of A. Initially, $(\mathcal{A}, \mathcal{T}_\mathcal{A}, \mathbf{n}_\mathcal{A}) = (\mathcal{D}, \mathcal{T}_\mathcal{D}, \mathbf{n}_\mathcal{D})$, and $\pi : \mathcal{D} \to \mathcal{C}$ is chosen to assign each $D \in \mathcal{D}$ an owner in $\mathcal{C}$.

The operation COLLECT(C) has the effect of conducting the following operations on the subtree of $\mathcal{T}_\mathcal{C}$ rooted at C: first, contract all edges of $\mathcal{T}_D$ with both endpoints owned by the subtree (i.e. owned by C or one of its descendants); then marginalize each remaining table in the subtree onto C. Following the construction of a complete table $\mathbf{n}_C$, the operation DISTRIBUTE(C) then completes the tables for all descendants of C. Detailed descriptions of COLLECT and DISTRIBUTE are given in Table 1.

The overall algorithm is to call COLLECT(R), which contracts all edges and terminates with $\mathcal{A} = \{R\}$ and $\mathbf{n}_\mathcal{A} = \{\mathbf{n}_R\}$. The complete table $\mathbf{n}_R$ for the root node is then extracted, and DISTRIBUTE(R) is called to complete the remaining tables.

Theorem S.5. *The algorithm* INITIALIZE *in Table 1 terminates with a consistent configuration* $\mathbf{n}_\mathcal{C}$ *such that* $\mathbf{n}_\mathcal{D} \preceq \mathbf{n}_\mathcal{C}$.

Proof. The proof of correctness must first argue that the tables involved in each join operation are consistent. To do this, we show that during the collect phase, each operation preserves the invariant that $\mathcal{T}_\mathcal{A}$ is a junction tree and $\mathbf{n}_\mathcal{A}$ is consistent. We already showed in the proof of Theorem 1 that edge contractions preserve these properties. The only other modifications are made by the marginalization operations in Step 1(b) of COLLECT, which remove the variables in $(C \setminus C')$ from every set in $T_\mathcal{A}$ and each table in $\mathbf{n}_\mathcal{A}$ (by marginalization). These operations clearly preserve the running intersection property of junction trees, as well as local consistency.

INITIALIZE

1. Pick an arbitrary root clique $R \in \mathcal{C}$
2. Execute COLLECT(R)
3. Execute DISTRIBUTE(R)

COLLECT(C)

1. For each child C' of C, do the following:
   (a) Call COLLECT(C')
   (b) Marginalize out the variables in $C' \setminus C$ from each set $A \in \mathcal{A}$:
      i. Update $\mathcal{A}$ to replace A by $A \cap (C \setminus C')$
      ii. Update $\mathbf{n}_{\mathcal{A}}$ to replace $\mathbf{n}_A$ by $\mathbf{n}_{A \cap (C \setminus C')} := \mathbf{n}_A \downarrow A \cap (C \setminus C')$
   (c) Update π to transfer ownership of all sets from child to parent: if A was owned by C', then set $\pi(A \cap (C \setminus C')) = C$
2. Repeatedly contract edges $(A, B) \in \mathcal{E}(\mathcal{T}_{\mathcal{A}})$ with $\pi(A) = \pi(B) = C$ (both endpoints are owned by C) and set $\pi(A \cup B) = C$ until no additional contractions are possible.
3. Let $\mathcal{A}_C = \pi^{-1}(C)$ be the members of $\mathcal{A}$ owned by C *after* contraction. Save the corresponding tables $\mathbf{n}_{\mathcal{A}_C}$ for use in the distribute phase.

DISTRIBUTE(C)

1. Assume that the table $\mathbf{n}_C$ has been constructed
2. For each child C' of C, do the following:
   (a) Let $S = C \cap C'$, and let $\mathbf{n}_S = \mathbf{n}_C \downarrow S$
   (b) Suppose that $\mathbf{n}_{\mathcal{A}_{C'}} = \{\mathbf{n}_{A_1}, \ldots, \mathbf{n}_{A_\ell}\}$
   (c) Let $\mathbf{n}_{C'} = \mathbf{n}_S \vee \mathbf{n}_{A_1} \vee \ldots \vee \mathbf{n}_{A_\ell}$ (joins may be done in any order)

Table 1: Initialization

In the distribute phase, we will show that the configuration $\{\mathbf{n}_S, \mathbf{n}_{A_1}, \ldots, \mathbf{n}_{\mathcal{A}_\ell}\}$ is locally consistent on the "star" junction tree $\mathcal{T}^*$ where S is connected to each other set, and hence the joins may be viewed as edge contractions. To see that $\mathcal{T}^*$ is indeed a junction tree, let $A_1, A_1 \in \mathcal{A}_{C'}$ and let $(\mathcal{A}, \mathcal{T}_{\mathcal{A}}, \mathbf{n}_{\mathcal{A}}, \pi)$ be the state variables from the point in time immediately following the execution COLLECT(C'). Then it must be the case that $A_1, A_2 \in \mathcal{A}$ and the path from A_1 to A_2 in $\mathcal{T}_{\mathcal{A}}$ contains some set A_3 for which $\pi(A_3) \neq C'$; otherwise the entire path would have been contracted. Thus, from the running intersection property of $\mathcal{T}_{\mathcal{A}}$, we have that

$$A_1 \cap A_2 \subseteq A_3.$$

Furthermore, $\pi(A_3)$ is not a descendant of C', because all sets owned by descendants have been transferred to C'. Thus the unique path from C' to $\pi(A_3)$ in $\mathcal{T}_{\mathcal{C}}$ must go through the parent C, implying by the running intersection property of $\mathcal{T}_{\mathcal{C}}$ that

$$C' \cap \pi(A_3) \subseteq S.$$

Finally, we have by the definition of ownership that $A_1 \subseteq C'$ and $A_3 \subseteq \pi(A_3)$, so we may write the following chain of equalities and inclusions:

$$\begin{aligned} A_1 \cap A_2 &= A_1 \cap (A_1 \cap A_2) \\ &\subseteq A_1 \cap A_3 \\ &\subseteq \pi(A_1) \cap \pi(A_3) \\ &= C' \cap \pi(A_3) \\ &\subseteq S. \end{aligned}$$

This establishes the running intersection property on $\mathcal{T}^*$.

To see that the configuration $\{\mathbf{n}_S, \mathbf{n}_{A_1}, \ldots, \mathbf{n}_{A_\ell}\}$ is locally consistent on $\mathcal{T}^*$, we note that $A_i \cap S = A_i \cap (C \setminus C')$ because $A_i \subseteq C'$. By construction in COLLECT(C'), we have that

$$\mathbf{n}_{A_i \cap S} = \mathbf{n}_{A_i \cap (C \setminus C')} \preceq \mathbf{n}_{A_i}.$$

Then, by construction in DISTRIBUTE(C) (for the parent), we have that

$$\mathbf{n}_{A_i \cap S} = \mathbf{n}_{A_i \cap (C \setminus C')} \preceq \mathbf{n}_S.$$

This establishes consistency for each join operation executed by COLLECT and DISTRIBUTE.

To verify the final consistency of $\mathbf{n}_{\mathcal{C}}$, it is easy to see in the distribute phase that $\mathbf{n}_S \preceq \mathbf{n}_C, \mathbf{n}_{C'}$ and hence the configuration $\mathbf{n}_{\mathcal{C}}$ is locally consistent by construction, and thus globally consistent by Theorem 1. Finally, to check that $\mathbf{n}_{\mathcal{D}} \preceq \mathbf{n}_{\mathcal{C}}$, suppose that $\pi(D) = C$. Then, after COLLECT(C), there is some D' obtained from one or more join operations involving D such that $D \subseteq D' \in \mathcal{A}_C$, and hence $\mathbf{n}_D \preceq \mathbf{n}_{D'}$. The execution of DISTRIBUTE(C) conducts further joins on D' but guarantees that $\mathbf{n}_{D'} \preceq \mathbf{n}_C$, so that $\mathbf{n}_D \preceq \mathbf{n}_C$. This proves the result. □

B Markov basis (Theorem 3)

Proof of Theorem 3. Let $\mathbf{n}, \mathbf{n}' \in \mathcal{F}^*_{\mathbf{n}_{\mathcal{D}}}$. We will prove the special case when $\mathcal{U} = \{U\}$. Let $\{\mathbf{x}^{(m)} : m = 1, \ldots, M\}$ be an arbitrarily ordered sample corresponding to contingency table $\mathbf{n}$ and define $\mathbf{x}'^{(m)}$ analogously for the table $\mathbf{n}'$. Define $\mathbf{z}^{(m)} \in \mathcal{M}^{d=1}(U, W)$ to have the nonzero entries $z(\mathbf{x}^{(m)}_U, \mathbf{x}^{(m)}_W) = -1$ and $z(\mathbf{x}'^{(m)}_U, \mathbf{x}^{(m)}_W) = 1$; this move updates $\mathbf{x}^{(m)}$ to match $\mathbf{x}'^{(m)}$ on the variables in U. The moves may be executed in any order and maintain a valid sample and hence a non-negative table. The table also remains in $\mathcal{F}^*_{\mathbf{n}_{\mathcal{D}}}$ because the entire $\mathbf{n}_W$ marginal is preserved, and the $\mathbf{n}_U$ marginal is unrestricted. Define $\mathbf{n}'' = \mathbf{n} + \sum_{m=1}^{M} \mathbf{z}^{(m)}$. By construction, we now have that $\mathbf{n}'' \downarrow U = \mathbf{n}' \downarrow U$, and we have maintained the property that $\mathbf{n}'' \downarrow D = \mathbf{n} \downarrow D = \mathbf{n}' \downarrow D$ for all $D \in \mathcal{D}$.

Since $\mathcal{D}$ and $\mathcal{U}$ are decomposable on disjoint ground sets, $\mathcal{D}' = \mathcal{D} \cup \mathcal{U}$ is decomposable. By construction, $\bigcup \mathcal{D}' = V$, so the conditions are met for the Dobra basis $\mathcal{M}_{\mathcal{D}'}$. Hence there is a sequence of moves in $\mathcal{M}_{\mathcal{D}'}$ connecting $\mathbf{n}''$ to $\mathbf{n}'$, which proves the result.

The generalization to arbitrary decomposable collections $\mathcal{U}$ is straightforward by repeating the argument we just made to adjust the variables in sequence for each set $U \in \mathcal{U}$ in an order dictated by a junction tree $\mathcal{T}_{\mathcal{U}}$. □

Proposition S.1. *For any degree two move* $\mathbf{z}$ *generated by the partition* (A, S, B)*, the set of cliques* $C \in \mathcal{C}$ *such that* $\mathbf{z} \downarrow C$ *is nonzero form a connected subtree of* $\mathcal{T}_{\mathcal{C}}$*.*

Proof. By the junction tree property, the cliques containing A induce a connected subtree of $\mathcal{T}_{\mathcal{C}}$, as do the cliques containing B. The intersection of two subtrees is also a tree. □

Proposition S.2. *For any degree one move* $\mathbf{z}$*, the set of cliques* C *such that* $\mathbf{z} \downarrow C$ *is nonzero form a connected subtree of* $\mathcal{T}_{\mathcal{C}}$*.*

Proof. The fact that the cliques that intersect A form a subtree is a direct consequence of the junction tree property. □

C Log-concavity (Theorem 4)

Before proving Theorem 4, we state and prove the following lemma.

Lemma S.3. *Let* $\mathbf{z}$ *be a degree-two move from* $\mathcal{M}^{d=2}(A, S, B)$*. Then for all* $F \subseteq V$*, it is either the case that* $\mathbf{z} \downarrow F$ *is also a degree-two move, from the set* $\mathcal{M}^{d=2}(A \cap F, S \cap F, B \cap F)$*, or that* $\mathbf{z} \downarrow F = \mathbf{0}$*. Similarly, for a degree-one move* $\mathbf{z} \in \mathcal{M}^{d=1}(A, B)$*, it is either the case that* $\mathbf{z} \downarrow F$ *is a degree-one move from the set* $\mathcal{M}^{d=1}(A \cap F, B \cap F)$*, or that* $\mathbf{z} \downarrow F = 0$*.*

Proof of Lemma S.3. We can write the degree two move defined in (4) as $\mathbf{z} = \mathbf{z}^+ - \mathbf{z}^-$ where $\mathbf{z}^+$ and $\mathbf{z}^-$ each have two positive entries

$$\mathcal{I}(\mathbf{z}^+) = \{(i, j, k), (i', j, k')\}, \quad \mathcal{I}(\mathbf{z}^-) = \{(i', j, k), (i, j, k')\},$$

We then have that $\mathbf{z} \downarrow F = (\mathbf{z}^+ \downarrow F) - (\mathbf{z}^- \downarrow F)$ where

$$\mathcal{I}(\mathbf{z}^+ \downarrow F) = \{(i_F, j_F, k_F), (i'_F, j_F, k'_F)\},$$
$$\mathcal{I}(\mathbf{z}^- \downarrow F) = \{(i'_F, j_F, k_F), (i_F, j_F, k'_F)\}.$$

In this case we use the notation that $i_F \in \mathcal{X}_{A \setminus F}$ is the subvector of i corresponding to variables in $A \cap F$, and use similar notation for j_F, k_F, etc. If either $i_F = i'_F$ or $k_F = k'_F$, then $\mathcal{I}(\mathbf{z}^+ \downarrow F) = \mathcal{I}(\mathbf{z}^- \downarrow F)$ which implies that $\mathbf{z} \downarrow F = 0$. Otherwise, the four entries are unique and $\mathbf{z} \downarrow F$ has the form of a degree two move from $\mathcal{M}^{d=2}(A \cap F, S \cap F, B \cap F)$.

The proof for degree-one moves is similar. □

Proof of Theorem 4. We must show that $p(\delta)^2 \geq p(\delta - 1)p(\delta + 1)$ for all $\delta \in \{\delta_{\min}, \ldots, \delta_{\max}\}$. Defining $r(\delta) = p(\delta)/p(\delta - 1)$, it is equivalent to show that $r(\delta) \geq r(\delta + 1)$. From the factorization in (6), we can write

$$r(\delta) = \prod_{C \in \mathcal{C}(\mathbf{z})} r_C(\delta) \prod_{S \in \mathcal{S}(\mathbf{z})} r_S(\delta)$$

where $r_A(\delta) = p_A(\delta)/p_A(\delta - 1)$ for $A \in \mathcal{C} \cup \mathcal{S}$.

From (7) we see that

$$\begin{aligned} r_C(\delta) &= \prod_{i \in \mathcal{I}^+(\mathbf{z}_C)} \frac{\mu_C(i)}{(n_C(i) + \delta)} \prod_{j \in \mathcal{I}^-(\mathbf{z}_C)} \frac{(n_C(j) - \delta + 1)}{\mu_C(j)} \\ &\propto \prod_{i \in \mathcal{I}^+(\mathbf{z}_C)} (n_C(i) + \delta)^{-1} \prod_{j \in \mathcal{I}^-(\mathbf{z}_C)} (n_C(j) - \delta + 1) \end{aligned} \tag{S.10}$$

where in the final expression we ignore terms that are constant with respect to δ. All terms in (S.10) are non-negative for δ in the specified range, and each is decreasing in δ, and thus $r_C(\delta) > r_C(\delta + 1)$ for each C. Thus, $p_C(\delta)$ is log-concave for all C.

However, the same reasoning implies that p_S is log-concave for all S, and because these terms appear in the denominator of (6), a further argument is required to show that $p(\delta)$ is log-concave. Consider an arbitrary separator $S = C \cap C'$ with $(C, C') \in \mathcal{E}(\mathcal{T}_\mathcal{C})$. If $\mathbf{z}_S$ is nonzero, then both $\mathbf{z}_C$ and $\mathbf{z}_{C'}$ are nonzero, because $\mathbf{z}_S$ is a marginal move of each. Thus we may assign each separator $S \in \mathcal{S}(\mathbf{z})$ to a unique clique $C \in \mathcal{C}(\mathbf{z})$ by orienting the edges of $\mathcal{T}_\mathcal{C}$ toward an arbitrary root clique and assigning S to its parent. We can then write

$$p(\delta) = \prod_{\ell=1}^{L} \frac{p_{C_\ell}(\delta)}{p_{S_\ell}(\delta)} \prod_{\ell=L+1}^{L'} p_{C_\ell}(\delta)$$

where $S_\ell \subseteq C_\ell$ for $\ell = 1, \ldots, L$ and the cliques C_ℓ for $\ell > L$ are those that are not assigned a separator. Since a product of log-concave distributions is log-concave, and we have already shown that each $p_{C_\ell}(\delta)$ is log-concave, it now suffices to show that $p_{C_\ell}(\delta)/p_{S_\ell}(\delta)$ is log-concave for each $\ell = 1, \ldots, L$.

To that end, fix ℓ and let $C = C_\ell$ and $S = S_\ell$. We will show that $p_C(\delta)/p_S(\delta)$ is log-concave by using Lemma S.3 to match terms of $r_C(\delta)$ and $r_S(\delta)$. Consider first the case when $\mathbf{z}$ is a degree-two move. Then both $\mathbf{z}_C$ and $\mathbf{z}_S$, which are nonzero, are also degree-two moves with two positive and two negative entries. For $\mathbf{z}_S$, write the positive indices as $\mathcal{I}^+(\mathbf{z}_S) = \{i^{11}, i^{22}\}$ and the negative indices as $\mathcal{I}^-(\mathbf{z}_S) = \{i^{12}, i^{21}\}$ to match the 2×2 visualization $\begin{smallmatrix} + & - \\ - & + \end{smallmatrix}$.

Because $z_S(i^{11}) = \sum_{j \in \mathcal{X}_{C \setminus S}} z_C(i^{11}, j) = 1$ and we know that no cancellation occurs in the sum because both $\mathbf{z}_C$ and $\mathbf{z}_S$ have four nonzero entries, there is a unique j^{11} such that $z_C(i^{11}, j^{11}) = 1$. This argument clearly extends to find the unique j^{ab} such that $z_S(i^{ab}) = z_C(i^{ab}, j^{ab})$ for $a, b \in \{1, 2\}$. Now, for shorthand, write $n_S^{ab} = n_S(i^{ab})$ and $n_C^{ab} = n_C(i^{ab}, j^{ab})$. It is clearly the case that $n_C^{ab} \leq n_S^{ab}$ because the latter is a marginal total that include the former. At this point we can rewrite (S.10) as

$$r_C(\delta) \propto \frac{(n_C^{12} - \delta + 1)(n_C^{21} - \delta + 1)}{(n_C^{11} + \delta)(n_C^{22} + \delta)} \tag{S.11}$$

Using (S.11) and the analogous derivation for $r_S(\delta)$, we obtain

$$\frac{r_C(\delta)}{r_S(\delta)} \propto \frac{(n_C^{12} - \delta + 1)}{(n_S^{12} - \delta + 1)} \cdot \frac{(n_C^{21} - \delta + 1)}{(n_S^{21} - \delta + 1)} \cdot \frac{(n_S^{11} + \delta)}{(n_C^{11} + \delta)} \cdot \frac{(n_S^{22} + \delta)}{(n_C^{22} + \delta)}$$

The first two terms are of the form $\frac{a-\delta}{b-\delta}$ for $0 \leq a \leq b$, and thus are decreasing in δ. The latter two terms have the form $\frac{b+\delta}{a+\delta}$ for $0 \leq a \leq b$, and are also decreasing in δ. Thus, $r_C(\delta)/r_S(\delta)$ is decreasing, which implies that $p_C(\delta)/p_S(\delta)$ is log-concave. This proves the result for degree-two moves. The proof is similar for degree-one moves. □

D Experiments

D.1 Details of convergence experiments

The additional details of the convergence experiments are as follows. Each Bayes net had 10 binary variables, a random graph structure (directed, acyclic, indegree at most 3) and random parameters. To derive the CGM, a junction tree was found for each net by the standard process of moralization and triangulation.

We then ran $K = 30$ trials for each net. In the kth trial, we generated observations $\mathbf{n}_{\mathcal{D}}^k$ by sampling from the CGM distribution, and then used our sampler to produce estimates $\hat{\mathbf{n}}_{\mathcal{C}}^{k,t}$ of $E[\mathbf{n}_{\mathcal{C}} \mid \mathbf{n}_{\mathcal{D}}^k]$ as a function of the number of MCMC steps t. We wish to explore the convergence of the estimate $\hat{\mathbf{n}}_{\mathcal{C}}^{k,t}$ with respect to t, but do not know another algorithm to compute the correct answer for comparison.

To get around this, we use the fact that $E[E[\mathbf{n}_{\mathcal{C}} \mid \mathbf{n}_{\mathcal{D}}]] = E[\mathbf{n}_{\mathcal{C}}]$ (a basic property of conditional expectation) which implies that, if our estimates of the conditional expectation are correct, then averaging over enough trials will give us back the unconditional expectation $E[\mathbf{n}_{\mathcal{C}}] = M\boldsymbol{\mu}_C$, which we know from the model parameters. Specifically, $\bar{\mathbf{n}}_{\mathcal{C}}^t := K^{-1} \sum_{k=1}^K \hat{\mathbf{n}}_{\mathcal{C}}^{k,t}$ converges to $E[\mathbf{n}_{\mathcal{C}}]$ as K and t go to infinity. The plots show relative error $||\bar{\mathbf{n}}_{\mathcal{C}}^t - M\boldsymbol{\mu}_{\mathcal{C}}||/||M\boldsymbol{\mu}_{\mathcal{C}}||$ as a function of t for $K = 30$.