Adopting Markov Logic Networks for Big Spatial Data and Applications

Ibrahim Sabek

Thomas Lord Department of Computer Science

USC Viterbi School of Engineering **Spatial Sciences Institute (SSI)**



Dana and David Dornsife College of Letters, Arts and Sciences

The Rise of Machine Learning (ML)



PYTORCH TensorFlow Chainer Chainer Caffe MLlib Caffe Microsoft Cognitive Tookit

> "Machine learning is a core, transformative way by which we're rethinking everything we're doing." -Google CEO Sundar Pichai

ML and Big Data











Event Detection



Image Analysis





Search Engines



Meanwhile, ... Big Spatial Data



ML and Big Spatial Data







Event Detection



Image Analysis



Crowdsourcing





ML internals ignore the properties of spatial data and relationships

"Thinking Spatial" ... Can we adapt ML internals to properly use spatial data?

Knowledge Base Construction



Knowledge Base Construction



Google Vault

DeepDive: Introduction

Extracting structured data from unstructured data.

- Structured data: SQL tables, Knowledgebases, association rules ...
- Unstructured data: text, image, PDFs, tables,
- Infrastructure for probabilistic machine Deepoine poincestantord.com learning and data mining algorithms.
- Think of features not algorithms.
 - **Declarative inference rules:**

```
person smokes (p) =>
    person has cancer(p)
   person(p, ).
```



In:Ildeep

DeepDive: Smoke Example

```
person (
  person id bigint,
  name text
).
person has cancer? (
 person id bigint
).
person smokes? (
  person id bigint
).
friends (
    person id bigint,
    friend id bigint
).
@weight(0.5)
person smokes (p) =>
person_has_cancer(p):- person(p)
@weight(0.4)
person smokes(p1) =>
 person smokes(p2) :-
  person(p1, ), person(p2,
  friends(p1, p2).
```

person_has_cancer and person_smokes need to be inferred.

Implication relation depends on Boolean logic (AND, OR)

What if the implication relation has spatial semantics, e.g. meet, neighbor, north of?

Variables are linked to each other through ID matching (Hash join).

What if the variables should be matched based on their overlap areas (Spatial Join)?









Where Is the Problem?

DeepDive is built on top of Markov Logic Networks (MLN)

- □ MLN is designed for *binary logic* only
 - E.g., bitwise-AND, bitwise-OR, and imply

MLN is not spatially- aware

- Let can not interpret the *gradual semantics* of spatial predicates
 - > E.g., P3: The closer Y&X the higher Y infect rate

We propose Spatial Markov Logic Networks (SMLN), a full-fledged MLN framework with a native support for spatial data and applications

Outline

Motivation

Introduction to Spatial Markov Logic Networks (SMLN)

- MLN in a Nutshell
- SMLN Architecture
- SMLN for Knowledge Base Construction
- SMLN for Spatial Analysis
- Summary

Markov Logic Networks (MLN)

MLN is an end-to-end ML



Alchemy - Open Source AI

IOUSTON TEXAS LISA 2018

ACM SIGMOD/PODS International Conference on Management of Data

Markov Logic Networks (MLN)



MLN Architecture



SMLN Architecture



Outline

Motivation

Introduction to Spatial Markov Logic Networks (SMLN)

SMLN for Knowledge Base Construction

Sya: A Spatial Probabilistic Knowledge Base Construction System [ICDE'2020, SIGMOD'18]

SMLN for Spatial Analysis

Summary

Going Back to the Ebola Example ...



Going Back to the Ebola Example ...



SMLN Architecture



Language Module



SMLN Architecture



Grounding Module: Spatial Factors

Introducing a new spatial factor type

Considers the spatial correlation over variables based on their distance



Extended to support the categorical case

Favors similar domain values from close variables

$$p_{j,k}(t_j, t_k) = \begin{cases} e^{w_{d(v_j, v_k)}} & v_j(t_j) = v_k(t_k) = 1, t_j = t_k \\ e^{-w_{d(v_j, v_k)}} & v_j(t_j) = v_k(t_k) = 1, t_j \neq t_k \\ 1 & otherwise \end{cases}$$

Spatial factor graph

Combines spatial and logical (i.e., non-spatial) factors in an efficient manner

Grounding Module: Spatial Factor Graph Construction



Two effective optimizations

- Providing a heuristic query optimizer (e.g., spatial queries reordering)
- Using co-occurrence statistics to predict and remove *inactive* spatial factors based on training data

SMLN Architecture



Inference Module: Spatial Gibbs Sampling

Existing Gibbs sampling algorithms are inefficient

- Sequential or single-site sampling updates within the same epoch
- Slow convergence when having spatial correlations

Spatial variation of Gibbs sampling

- Instead of sequential sampling, we use concliques-based sampling
 - A conclique is a set of locations such that no two locations are neighbors
 - Designed for sampling over^[1] spatially-dependent variables
- Guarantees both <u>efficiency</u> and <u>accuracy</u> in our case



In-memory Spatial Factor Graph Index

[1] M. Kaiser, S. Lahiri, and D. Nordman. Goodness of Fit Tests for a Class of Markov Random Field Models. The Annals of Statistics, 2012

Inference Module: Spatial Factor Graph Index Maintenance

Merging

- 4-cell quadrant at level (h+1) "merged" into parent at level h
- Merging decision made on trade-off between *locality loss* and *scalability* gain

Splitting

- Opposite operation as merging
- Splitting decision made on trade-off between *locality gain* and *scalability loss*



Initial Complete Pyramid Index

Final Partial Pyramid Index

SMLN Architecture



Learning Module

Introducing the concept of Correlation Locality

- Correlations between spatially close variables should have higher effect on learned weights than correlations between distant variables
- Very important for spatial analysis applications



Employing parallel technique for high throughput

[1] G. Lu and D. Wong. An Adaptive Inverse-distance Weighting Spatial Interpolation Technique. In Computers and Geosciences, 2008
[2] M. Zinkevich, M. Weimer, L. Li, and A. Smola. Parallelized Stochastic Gradient Descent. In NIPS, 2010

Experimental Setup

Building two knowledge bases, each from different dataset

- KB about the water quality in Texas
 - Texas Ground Water Database (GWDB) about 9831 wells
 - 11 inference rules with spatial relationships
- □ KB about the air pollution concentrations in New York
 - New York Heals and Mental Hygiene dataset (NYCCAS)
 - 5 inference rules with spatial relationships

Evaluation metrics

- **F1-score for quality**
- Total Inference time for scalability

State-of-the-art system to compare with: DeepDive

[1] J. Shin, S. Wu, F. Wang, C. D. Sa, C. Zhang, and C. Re. Incremental Knowledge Base Construction Using DeepDive. VLDB, 2015

Sya Results

Quality **Scalability** 10000 1 ■ Sya ■ Sya 0.9 DeepDive DeepDive Inference Time in Sec. (Log) 0.8 1000 0.7 > 1.3X gain F1-Score [0, 1] 0.6 0.5 100 > 2X gain 0.4 0.3 10 0.2 0.1 0 **GWDB GWDB** NYCCAS NYCCAS Dataset Dataset

Sya can achieve <u>two times</u> accuracy gain over DeepDive, while scalability is <u>a</u> <u>little bit better</u>

Outline

Motivation

Introduction to Spatial Markov Logic Networks (SMLN)

SMLN for Knowledge Base Construction

SMLN for Spatial Analysis

- TurboReg: A Framework for Scaling Up Autologistic Regression Models [ACM TSAS'19, SIGSPATIAL'18]
- Flash: Scalable Spatial Probabilistic Graphical Modeling [SIGSPATIAL Special'20, VLDB'19, SIGSPATIAL'19]

Summary

Autologistic Regression


TurboReg Using SMLN



Two More Benefits

Generalized Models



Depends on at least one of them

Conditional dependency

Traditional model:

 $Z_2 + Z_3 + Z_7 + Z_{10}$

TurboReg model:

 $(Z_3^{\vee} Z_7)^{\wedge} Z_4$ $\mathbf{Z}_2 \wedge \mathbf{Z}_4$ $Z_{10} \wedge Z_4$



Higher-degree Interactions



Complex dependency

- Traditional model:
 - Expensive matrix computations
- TurboReg model:
 - Same computation, yet, with longer \geq factors Z₁₃ ^ Z₁₄ ^ Z₁₅ ^ Z₁₆

Multinomial Autologistic Regression

Prediction and feature variables are multinomial (i.e., categorical)

- Domain values are predefined values (e.g., {0, 1, 2})
- Represent <u>each multinomial</u> variable with <u>a set of binary</u> variables



RegRocket: Multinomial Case Using SMLN



Experimental Setup

Three datasets, different variations, different data sizes

- Ebird dataset, with 3 predictors, ranging from 250 to 84K cells
- MNCrime dataset, covering 87 neighborhoods, with 11 binary predictors
- MNLandCover dataset, with 3 predictors, ranging from 1K to 1M cells

Parameters and configurations

- 85% training and 15% testing
- 7 threads, 200 factor graph grid partitions

Evaluation metrics

- Total training time
- Ratio of correctly predicted cells
- □ F1-score

State-of-the-art system to compare with: ngspatial^[1]

[1] John Hughes. ngspatial: A Package for Fitting the Centered Autologistic and Sparse Spatial Generalized Linear Mixed Models for Areal Data. The R Journal, 2014

TurboReg Results



TurboReg achieves <u>at least three orders of magnitude</u> performance gain, while accuracy is <u>almost the same</u>

RegRocket Results



RegRocket can handle 1 million grid cells in <u>few minutes</u> only and with <u>30%</u> <u>average F1-score improvement</u>

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- Flash: Scalable Spatial Probabilistic Graphical Modeling [SIGSPATIAL Special'20, VLDB'19, SIGSPATIAL'19]

Summary

Spatial Probabilistic Graphical Modeling (SPGM)

Performing uncertain (i.e., prob.) predictions over spatial data

Classical ML approaches (e.g., regression) ignore the probabilistic relationships



Representing the world as a collection of *random variables* with joint probabilistic distribution

Tasks: learning the distribution, and inferring unknown variables via the distribution



Spatial Markov Random Field (SMRF)



Spatial Hidden Markov Model (SHMM)



Spatial Bayesian Network (SBN)

SPGM Challenges

Scalability Issue

- Existing SPGM solutions can not scale beyond prototypes over small spatial datasets
 - E.g., existing SMRF solutions take more than 24 hours to perform learning and inference over 80k grid cells



Reusability Issue

- Existing SPGM solutions are tailored for domainspecific applications
 - A developer would need to re-implement and optimize the same solution for different applications



We need to employ scalable ML frameworks (e.g., SMLN) to build SPGM models with efficient learning and inference operations

Flash using SMLN

Generates an equivalent set of weighted rules containing logical predicates for any SPGM input

- Weights represent the original SPGM parameters
- Rules follow the syntax of the DDlog logic programming framework



Spatial Markov Random Field (SMRF)

MLN Rules							
	$[\mathbf{P}_1 \wedge \mathbf{F}_1, \mathbf{\beta}_1]$						
	$[\mathbf{P}_1 \wedge \mathbf{P}_2, \boldsymbol{\eta}]$						
	[P ₁ ^ P ₃ , η]						
$[\mathbf{P}_2 \wedge \mathbf{F}_2, \boldsymbol{\beta}_1]$							
$[\mathbf{P}_2 \wedge \mathbf{P}_4, \eta]$							
••••							



Spatial Hidden Markov Model (SHMM)

MLN Rules							
	$[O_1 \rightarrow P_1, b]$						
	$[\mathbf{P}_1 \rightarrow \mathbf{P}_2, \mathbf{a}]$						
$[O_2 \rightarrow P_2, b]$							
$[\mathbf{P}_2 \rightarrow \mathbf{P}_3, \mathbf{a}]$							
$[O_3 \rightarrow P_3, b]$							
•••••							



Spatial Bayesian Network (SBN)

MLN Rules							
	$[!P_1 v !F_1 v !C_1]$						
	$[!P_3 v !P_1 v !F_3 v !C_1]$						
$[!P_2 v !F_2 v !C_1]$							
$[!P_4 v !P_2 v !F_4 v !C_1]$							
[!D ₁ v !F ₁]							
	• • • • • •						

Flash Architecture



Experimental Setup

Three SPGM applications, with three different datasets

- Bird monitoring: SMRF model + Ebird dataset
 - Competitor: ngspatial^[1]
- Safety analysis: SHMM model + Chicago crime dataset
 - ➢ Competitor: shmm^[2]
- Land use change tracking: SBN model + Minnesota land cover dataset
 - Competitor: bnspatial^[3]
- Training and testing configurations
 - 85% training and 15% testing

Evaluation metrics

Learning time (Scalability), and ratio of correctly predicted cells (Accuracy)

[1] John Hughes. ngspatial: A Package for Fitting the Centered Autologistic and Sparse Spatial Generalized Linear Mixed Models for Areal Data. The R Journal, 2014

[2] shmm: An R Implementation of Spatial Hidden Markov Models. github.com/mawp/shmm, 2019

[3] bnspatial: Spatial Implementation of Bayesian Networks. cran.r-project.org/web/packages/bnspatial, 2019

Flash Results



Flash is at least <u>two orders of magnitude faster</u> than state-of-the-art computational methods in learning SPGM parameters

Summary



Thank You

Questions



Sya Results – Extension (1/7)





Dataset vs. Recall

Sya Results – Extension (2/7)

Execution time breakdown



Dataset vs. Execution Time

Sya Results – Extension (3/7)

Effect of number of step function rules in DeepDive



Scalability

Sya Results – Extension (4/7)

Effect of pruning threshold



Sya Results – Extension (5/7)

Effect of inference epochs



Accuracy

Inference Time

Sya Results – Extension (6/7)

Effect of incremental inference and locality level



Incremental Inference

Locality Level

Sya Results – Extension (7/7)

Spatial Gibbs sampling



GWDB Dataset

NYCCAS Dataset

TurboReg Results – Extension (1/3)

Effect of learning epochs



Accuracy

TurboReg Results – Extension (2/3)

Effect of neighborhood degree



Scalability



TurboReg Results – Extension (3/3)

Effect of number of threads and hybrid neighborhood degree



Scalability

Degree vs. Accuracy

RegRocket Results – Extension (1/9)

Effect of grid size on accuracy (Table results)

Grid Size	Metric	ngspatial	RegRocket	RegRocket- 4	RegRocket- 8		Grid Size	Metric	ngspatial	RegRocket	RegRocket- 4	RegRocket- 8
	D	0.408	0.746	0.070	0 721] [] [D	0.551	0.04/	0.047	0.050
	Prec.	0.498	0.746	0.872	0.731	0.731		Prec.	0.551	0.846	0.847	0.858
1k	Rec.	0.491	0.757	0.837	0.763		250	Rec.	0.951	0.966	0.976	0.985
	F1	0.476	0.653	0.708	0.683			F1	0.698	0.902	0.907	0.917
	Prec.	0.667	0.803	0.808	0.933] [1 <i>k</i>	Prec.	0.503	0.801	0.876	0.883
4 <i>k</i>	Rec.	0.601	0.834	0.856	0.871			Rec.	0.981	0.986	0.965	0.961
	F1	0.606	0.742	0.704	0.782			F1	0.665	0.884	0.918	0.921
	Prec.	0.671	0.804	0.906	0.962	11	3.5k	Prec.	0.477	0.865	0.916	0.901
15k	Rec.	0.741	0.832	0.898	0.903			Rec.	0.977	0.991	0.992	0.985
	F1	0.635	0.721	0.841	0.834			F1	0.641	0.924	0.952	0.941
	Prec.	N/A	0.822	0.913	0.976	1 1		Prec.	N/A	0.885	0.875	0.912
60k	Rec.	N/A	0.821	0.919	0.919		5 <i>k</i>	Rec.	N/A	0.984	0.986	0.984
	F1	N/A	0.678	0.736	0.798			F1	N/A	0.932	0.927	0.947
	Prec.	N/A	0.864	0.932	0.967	1 [Prec.	N/A	0.864	0.866	0.895
250k	Rec.	N/A	0.893	0.912	0.915		21 <i>k</i>	Rec.	N/A	0.984	0.991	0.991
	F1	N/A	0.839	0.781	0.806			F1	N/A	0.921	0.924	0.941
	Prec.	N/A	0.878	0.929	0.961	1		Prec.	N/A	0.889	0.929	0.919
1 <i>m</i>	Rec.	N/A	0.908	0.931	0.895		84k	Rec.	N/A	0.991	0.993	0.991
	F1	N/A	0.859	0.868	0.873			F1	N/A	0.937	0.956	0.954

MNLandCover Dataset

RegRocket Results – Extension (2/9)

Effect of grid size on scalability



MNLandCover Dataset

RegRocket Results – Extension (3/9)

Effect of learning epochs on accuracy

Num. of	Metric	RegRocket	RegRocket-4	RegRocket-8] [Num. of	Metric	RegRocket	RegRocket-4	RegRocket-8
Epochs						Epochs				
	Prec.	0.815	0.883	0.906] [Prec.	0.849	0.899	0.909
100	Rec.	0.845	0.864	0.854		100	Rec.	0.845	0.835	0.825
	F1	0.772	0.732	0.715			F1	0.847	0.866	0.865
1000	Prec.	0.864	0.932	0.967	1 [Prec.	0.889	0.929	0.919
	Rec.	0.893	0.912	0.915		1000	Rec.	0.991	0.993	0.991
	F1	0.839	0.781	0.806			F1	0.937	0.961	0.954
	Prec.	0.881	0.931	0.966] [Prec.	0.909	0.919	0.919
10k	Rec.	0.866	0.909	0.915		10 <i>k</i>	Rec.	0.925	0.935	0.995
	F1	0.826	0.785	0.795			F1	0.917	0.927	0.955

MNLandCover Dataset

RegRocket Results – Extension (4/9)

Effect of learning epochs on scalability



MNLandCover Dataset

RegRocket Results – Extension (5/9)

Effect of optimization step size on accuracy

Step	Metric	RegRocket	RegRocket-4	RegRocket-8		Step	Metric	RegRocket	RegRocket-4	RegRocket-8
Size						Size				
0.0001	Prec.	0.829	0.921	0.966] [Prec.	0.914	0.909	0.929
	Rec.	0.816	0.789	0.915	(0.0001	Rec.	0.993	0.998	0.995
	F1	0.782	0.825	0.875			F1	0.952	0.951	0.961
0.001	Prec.	0.864	0.932	0.967	1		Prec.	0.889	0.929	0.919
	Rec.	0.893	0.912	0.915	(0.001	Rec.	0.991	0.993	0.991
	F1	0.839	0.781	0.806			F1	0.937	0.956	0.954
	Prec.	0.819	0.871	0.926			Prec.	0.879	0.909	0.899
0.01	Rec.	0.806	0.838	0.875	(0.01	Rec.	0.985	0.985	0.985
	F1	0.756	0.745	0.795			F1	0.929	0.945	0.941
	Prec.	0.779	0.861	0.916			Prec.	0.779	0.884	0.879
0.1	Rec.	0.766	0.828	0.865	(0.1	Rec.	0.985	0.895	0.895
	F1	0.676	0.745	0.785			F1	0.871	0.889	0.887

MNLandCover Dataset

RegRocket Results – Extension (6/9)

Effect of optimization step size on scalability



MNLandCover Dataset

RegRocket Results – Extension (7/9)

Effect of factor graph partitions on accuracy

Num. of	Metric	RegRocket	RegRocket-4	RegRocket-8	N	Jum.	of	Metric	RegRocket	RegRocket-4	RegRocket-8
Partitions					P	Partitions					
50	Prec.	0.945	0.962	0.971				Prec.	0.967	0.944	0.968
	Rec.	0.894	0.931	0.912	50	50		Rec.	0.992	0.991	0.982
	F1	0.852	0.877	0.914				F1	0.979	0.967	0.975
100	Prec.	0.913	0.954	0.961		100		Prec.	0.923	0.941	0.937
	Rec.	0.891	0.923	0.931	10			Rec.	0.971	0.981	0.983
	F1	0.843	0.812	0.861				F1	0.946	0.961	0.959
	Prec.	0.864	0.932	0.967				Prec.	0.889	0.929	0.919
200	Rec.	0.893	0.912	0.915	20	00		Rec.	0.991	0.993	0.991
	F1	0.839	0.781	0.806				F1	0.937	0.959	0.953
	Prec.	0.782	0.812	0.815				Prec.	0.674	0.789	0.792
300	Rec.	0.734	0.831	0.821	30	00		Rec.	0.782	0.712	0.812
	F1	0.689	0.701	0.712				F1	0.724	0.748	0.802

MNLandCover Dataset

RegRocket Results – Extension (8/9)

Effect of factor graph partitions on scalability



MNLandCover Dataset

RegRocket Results – Extension (9/9)

Effect of number of threads on scalability



MNLandCover Dataset

Flash Results – Extension (1/2)

SHMM accuracy and scalability



Scalability

Accuracy
Flash Results – Extension (2/2)

SBN accuracy and scalability



Scalability

Accuracy