Bayesian Inference of Multiple Ising Models for Heterogeneous Data

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Original Article

Bayesian inference of multiple Ising models for heterogeneous public opinion survey networks

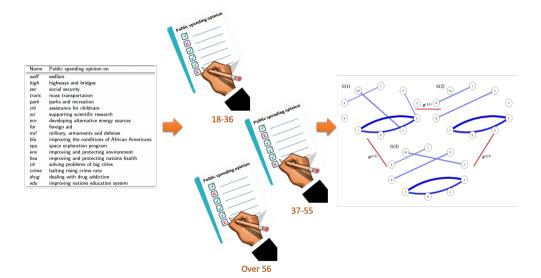
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Motivation



- Graphical models are effective tools to
 - model complex relationships in multivariate distributions of a set of variables
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- Multiple Ising models:
 - More general, allow context-specific independences to vary not only with respect to adjacent vertices.
 - Model the heterogeneity induced in a set of binary variables by external factors.
 - Factors may influence the joint dependence relationships represented by a set of graphs across different groups.

Notation

Let

- G(x) = (V, E(x)): a graph with
- $V = \{1, 2, ..., p\}$: a set of vertices
- E(x): a set of edges which depends on $x \in \mathcal{X}$:
 - if $(r,j) \in E(x)$ there is an edge between r and j in G(x)
 - if $(r,j) \notin E(x)$ then the two nodes are disjointed in G(x).
- $Y_V \mid X = x$: a random vector
- X: a random categorical variable or *external factor* not included in V. Variable X has q different levels $x \in \mathcal{X}$, or *profiles*.

Missing edges in G correspond to conditional independencies for the joint distribution of $Y_V \mid X = x$, i.e. $r, j \notin E(x) \implies Y_r \perp Y_j \mid \{Y_{V \setminus \{i,j\}}, X = x\}$ Goal: Explore how $Y_V \mid X = x$ changes under different profiles

Bayesian model selection for Ising multiple graphs

Multiple undirected graphs for binary data.

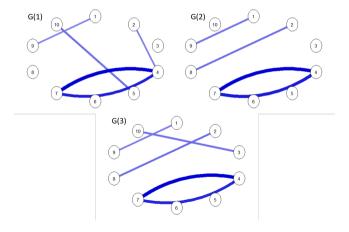


Figure: Example with p = 10 variables and q = 3 levels of X

 Y_V are binary random variables

$$Y_V(x) = Y_V \mid X = x \sim \mathsf{Ising}(\lambda_x)$$

with canonical parameter $\lambda_{\mathsf{X}} = [\lambda_{rj,\mathsf{X}}]_{r,j\in V} \in \mathbb{R}^{p+(p\times (p-1))/2}.$

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$$I(\lambda_x \mid Y_V(x)) = \prod_{i=1}^{n_x} \frac{1}{\Psi(\lambda_x)} \exp \left\{ \sum_{r=1}^p \lambda_{rr,x} y_{r,x}^i + \sum_{r=1}^p \sum_{j < i} \lambda_{rj,x} y_{r,x}^i y_{j,x}^i \right\}$$

with $y_{r,x}^i$ the i^{th} row of $Y_V(x)$.

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Normalizing constant $\Psi(\lambda_x)$

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$$\Psi(\lambda_{\mathsf{x}}) = \sum_{y_{\mathsf{x}}^i \in \{0,1\}^p} \exp \left\{ \sum_{r=1}^p \lambda_{rr,\mathsf{x}} y_{r,\mathsf{x}}^i + \sum_{r=1}^p \sum_{j < r} \lambda_{rj,\mathsf{x}} y_{r,\mathsf{x}}^i y_{j,\mathsf{x}}^i \right\}$$

Solutions:

- 1. Conjugate priors for low-dimensional graphs: Fully Bayesian (FB)
- 2. Quasi-likelihood approach for high-dimensional graphs: Approximate Bayesian (AB) (Bhattacharyya and Atchade 2019)

Express the r^{th} node conditional likelihood for $\lambda_{r,x} \in \mathbb{R}^p$, $r \in V$ and for any $x \in \mathcal{X}$, as

$$p_r(Y_V(x)|\lambda_{r,x}) = \prod_{i=1}^{n_x} \frac{1}{\Psi_{r,x}^i(\lambda_{r,x})} \exp\left\{\lambda_{rr,x} y_{r,x}^i + \sum_{j < r} \lambda_{rj,x} y_{r,x}^i y_{j,x}^i\right\},$$

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with a normalization constant equal to

$$\Psi^i_{r, \mathsf{x}}(\lambda_{r, \mathsf{x}}) = 1 + \mathsf{exp}\left\{\lambda_{rr, \mathsf{x}} + \sum_{j < r} \lambda_{rj, \mathsf{x}} y^i_{j, \mathsf{x}}
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Approximate the likelihood with a quasi-likelihood:

$$p_q(Y_V(x) \mid \lambda_x) = \prod_{r=1}^p p_r(Y_V(x) \mid \lambda_{r,x}), \quad x \in \mathcal{X},$$

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The inference on $\lambda_x \in \mathbb{R}^{\mathbf{p}+(\mathbf{p}\times(\mathbf{p}-1))/2}$ simplifies into p separable sub-problems on $\mathbb{R}^{\mathbf{p}}$.

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1. For $p \le 10$: Diaconis & Ylvisaker (1973) prior:

$$p(\lambda_{x} \mid \delta_{x}) = C(s_{x}, \alpha_{x})^{-1} \exp \left\{ \sum_{r} \lambda_{rr,x} s_{rr,x} + \sum_{r < j} \delta_{rj,x} \lambda_{rj,x} s_{rj,x} - g_{x} \log \left[\sum_{\{\mathcal{I}_{x} \setminus y_{\emptyset,x}\}} \exp \left(\sum_{r} \lambda_{rr,x} + \sum_{r < j} \delta_{rj,x} \lambda_{rj,x} \right) \right] \right\},$$

where $C(s_x, \alpha_x)$ is an unknown normalization constant that depends on the hyperparameters $g_x \in \mathbb{R}$ and $s_x = [s_{rj,x}]_{r,j \in V}$, $s_x \in \mathbb{R}^{p+(p\times (p-1))/2}$.

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2. For p > 10: George & McCulloch (1993) Normal spike-and-Slab prior:

$$p(\lambda_{rj,x} \mid \delta_{rj,x}, \gamma_0, \gamma_1) = \delta_{rj,x} N(\lambda_{rj,x}; 0, \rho) + (1 - \delta_{rj,x}) N(\lambda_{rj,x}; 0, \gamma),$$

with $\rho >> \gamma > 0$

 $\pmb{\delta_{rj,x}} \in \{0,1\}$ an indicator parameter for the inclusion of $\lambda_{rj,x}.$

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$$p(\delta_{rj,x} \mid \delta_{rj,-x}, \nu_{rj}, \theta_x) = \frac{\exp[\delta_{rj,x}(\nu_{rj} + \mathbf{1}^\top \theta_x \delta_{rj,x})]}{1 + \exp[\delta_{rj,x}(\nu_{rj} + \mathbf{1}^\top \theta_x \delta_{rj,-x})]}, \quad x \in \mathcal{X},$$

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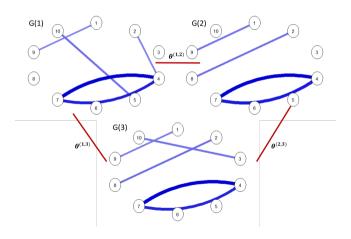
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 $u_{rj} \in \mathbb{R}$ is a sparsity parameter specific for the edge (r,j), $\nu_{rj} \sim \text{Beta}(a,b)$ $\theta_x = [\theta_{xh}]_{h \in \{\mathcal{X} \setminus x\}}$, where $\theta_{xh} \in \mathbb{R}$ represents the relatedness between G(x) and G(h)**Note:** that this MRF prior is an Ising model \rightarrow greatly simplifies the computations

Network similarity



θ_{xh} Priors

Challenge: Measure pairwise similarity of the G(x), G(h) with a flexible prior that:

- shares information across groups if they are truly similar,
- does not fakely enforce similarities when different.

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- shares information across groups if they are truly similar,
- does not fakely enforce similarities when different.

Solution: Model θ_{xh} with a George & McCulloch (1993) Spike-and-Slab prior, with a point mass spike:

$$p(\theta_{xh}) \mid \epsilon_{xh} = (1 - \epsilon_{xh})\delta_0 + \epsilon_{xh} \mathsf{Gamma}(\theta_{xh} \mid \alpha, \beta),$$

with $\epsilon_{xh} \sim \text{Bernoulli}(\epsilon_{xh} \mid \omega)$.

Note: This is a Spike-and-non-local-Slab prior Johnson & Rossell (2010, 2012), Avalos-Pacheco et.al. (2022)

Posterior inference

- 1. while t < T do 2. FB: \mathcal{Z} Update the graph G(x) for each profile $x \in \mathcal{X}$ via stochastic search of the graph space, using a Laplace approximation of the marginal likelihood AB: \mathcal{Z} Update the graph G(x) and the canonical parameter λ_{x} sampling them from the conditional quasi-posterior distribution
 - FB & AB:
 - \mathcal{Z} Update the graph similarity θ_{xh} and the latent indicators ϵ_{xh} for $1 \le x < h \le q$ via Metropolis-Hastings to sample them from their conditional posterior distribution
 - Perform: a between-model and a within-model move (to improve mixing)
 - \mathcal{Z} Update the edge-specific parameter ν_{ri} for $1 \le r < j \le p$.

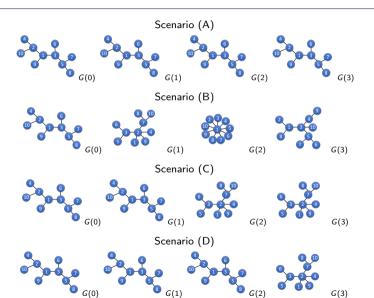
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set
$$t = t + 1$$

3: end while

R-code available at: https://github.com/AleAviP/BMIM

Simulation results



Simulation results: low dimensional data (p = 10)

	N	Matthews correlation of	coefficient	-
Model	Scenario (A)	Scenario (B)	Scenario (C)	Scenario (D)
SL	0.773(0.048)	0.811(0.058)	0.739(0.062)	0.762(0.067)
DSSL	0.983 (0.020)	0.589(0.060)	0.518(0.087)	0.714(0.040)
ABS	0.734(0.070)	0.761(0.058)	0.674(0.078)	0.712(0.070)
AB	0.814(0.036)	0.808(0.060)	0.744(0.050)	0.772(0.057)
FBS	0.796(0.038)	0.822 (0.070)	0.749(0.054)	0.785(0.049)
FB	0.858(0.042)	0.804(0.064)	0.764 (0.074)	0.812 (0.041)
		F1 score		
Model	Scenario (A)	Scenario (B)	Scenario (C)	Scenario (D)
SL	0.812(0.040)	0.838(0.052)	0.770(0.055)	0.794(0.062)
DSSL	0.986 (0.017)	0.665(0.057)	0.614(0.074)	0.774(0.033)
ABS	0.753(0.068)	0.778(0.051)	0.685(0.074)	0.728(0.068)
AB	0.839(0.035)	0.828(0.048)	0.769(0.048)	0.797(0.056)
FBS	0.825(0.035)	0.844 (0.066)	0.781(0.047)	0.812(0.044)
FB	0.880(0.036)	0.830(0.055)	0.792 (0.065)	0.833 (0.043)

- Seplogit (SL): Meinshausen and Bühlmann (2006)
- DataShared-SepLogit (DSSL): Ollier and Viallon. (2017)

Simulation results: high dimensional data (p = 50)

Matthews correlation coefficient						
Model	Scenario (A)	Scenario (B)	Scenario (C)	Scenario (D)		
SL	0.916(0.010)	0.911(0.011)	0.915(0.012)	0.916(0.008)		
DSSL	0.988 (0.007)	0.798(0.031)	0.740(0.017)	0.838(0.018)		
ABS	0.920(0.010)	0.914(0.012)	0.910(0.010)	0.915(0.010)		
AB	0.947(0.008)	0.924 (0.011)	0.931 (0.010)	0.935 (0.009)		
F1 score						
Model	Scenario (A)	Scenario (B)	Scenario (C)	Scenario (D)		
SL	0.919(0.010)	0.914(0.010)	0.917(0.012)	0.919(0.007)		
DSSL	0.988 (0.007)	0.798(0.032)	0.731(0.021)	0.838(0.018)		
ABS	0.922(0.010)	0.915(0.012)	0.911(0.010)	0.917(0.010)		
AB	0.949(0.008)	0.927 (0.011)	0.933 (0.010)	0.937 (0.009)		

GSS datasets (https://gssdataexplorer.norc.org/)

1. Confidence in government institutions

- study whether confidence in government agencies can be influenced by the user's time-spent on the web.
- 10 binary variables that reflect the opinion of distrust (0) or at least some trust (1)
- 450 individuals divided according weekly surfing time:
 - Web = 0 for at most 5 hours
 - Web = 1 for more than 5 hours and at most 15 hours
 - Web = 2 for more than 15 hours

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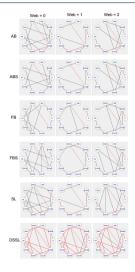
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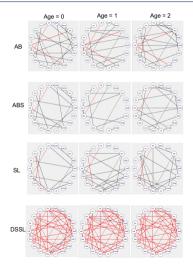
2. Public spending opinion

- study if the opinions on public spending in US for some crucial social issues can be considerably divergent at different ages
- 18 binary variables that reflect the opinion of underfunded (1) or not underfunded (0)
- 768 individuals categorized by age:
 - Age = 0 age 36 or younger
 - Age = 1 older than 36 years and of age 55 or younger
 - Age = 2 for the ones older than 55 years.

Confidence in government institutions



Public spending opinion



expected FDR: ABS = 0.22, AB = 0.18

Conclusions

- Efficiently link and borrow strength across related sub-populations
- We have introduced two Bayesian multiple Ising graphical inference methods:
 - 1. The FB method
 - based on conjugate priors
 - 2. The AB method
 - ullet based on a quasi-likelihood approach o computational non-expensive
- We use of a MRF prior on the binary indicator of edge inclusion
 - encourage the selection of the same edges in related graphs
 - can learn which sup-populations are similar, and which ones are not.
- We show the usefulness of our approaches in two public opinion studies in the US
- R-code available at: https://github.com/AleAviP/BMIM
- Alejandra Avalos-Pacheco, Andrea Lazzerini, Monia Lupparelli, Francesco C Stingo, Bayesian inference of multiple Ising models for heterogeneous public opinion survey networks, Journal of the Royal Statistical Society Series C: Applied Statistics, 2025; qlaf028, https://doi.org/10.1093/jrsssc/qlaf028

Thank you! Grazie!

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