

# Bayes Networks

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Some images, slides, or ideas are used from:

1. AIMA
2. Berkeley CS188
3. Chris Amato

# What is a Bayes Net?

# What is a Bayes Net?

Suppose we're given this distribution:

cavity	$P(T,C)$	$P(T,!C)$	$P(!T,C)$	$P(!T,!C)$
true	0.16	0.018	0.018	0.002
false	0.048	0.19	0.11	0.448

Variables:

Cavity

Toothache (T)

Catch (C)



# What is a Bayes Net?

Suppose

Can we summarize aspects of this probability distribution with a graph?

cav					$P(T, !C)$
tru					0.002
false	0.048	0.19	0.11	0.448	

Variables:

Cavity

Toothache (T)

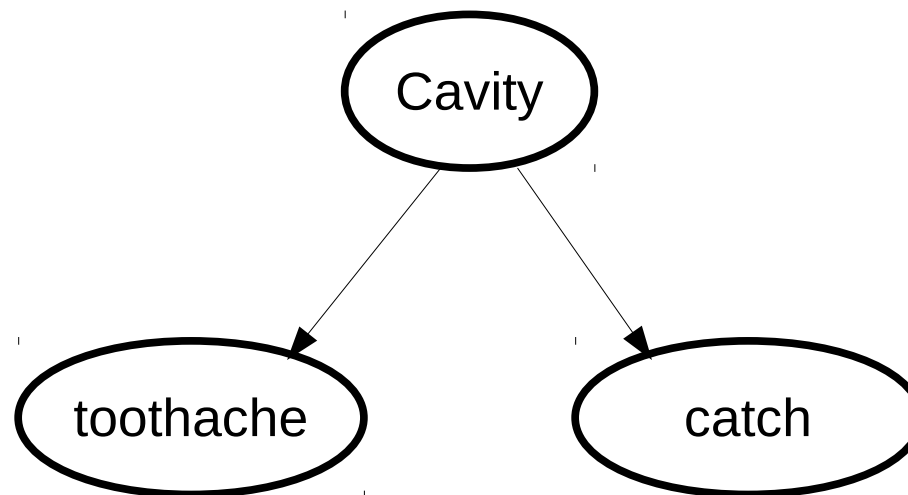
Catch (C)



# What is a Bayes Net?

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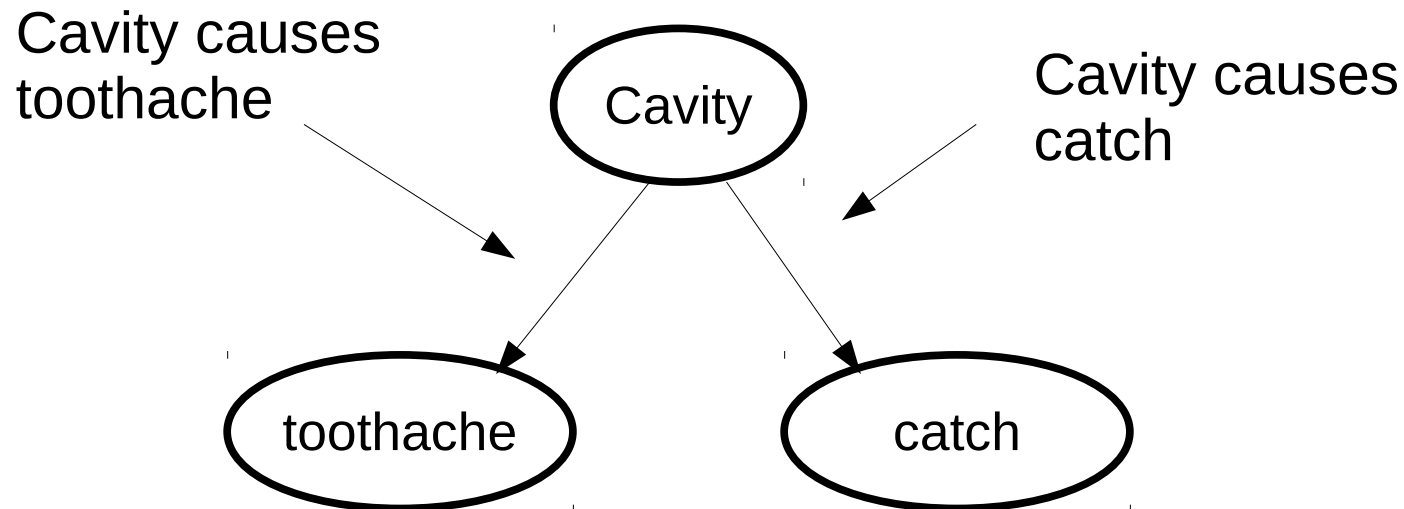
This diagram captures important information that is hard to extract from table by looking at it:



# What is a Bayes Net?

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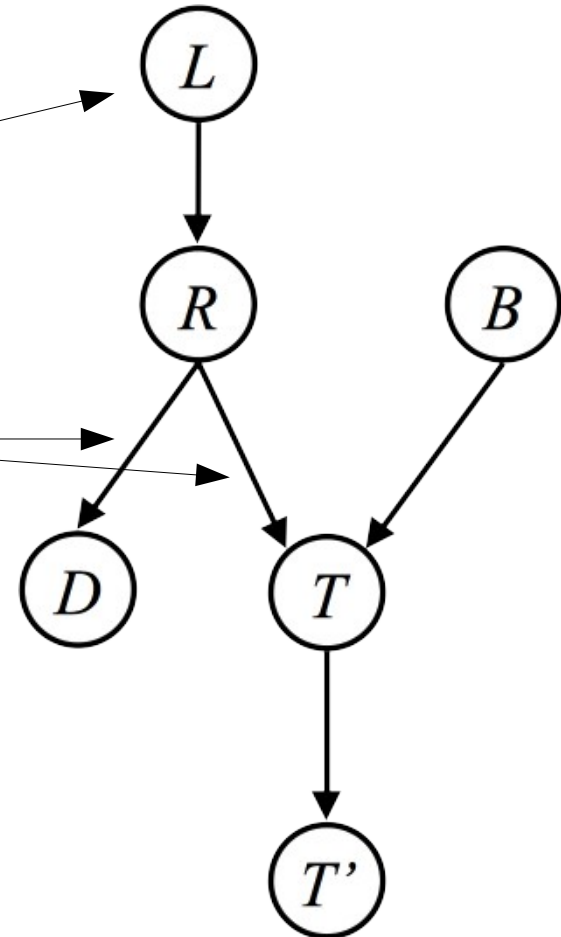


# What is a Bayes Net?

Something that looks like this:

Bubbles: random variables

Arrows: dependency  
relationships between variables

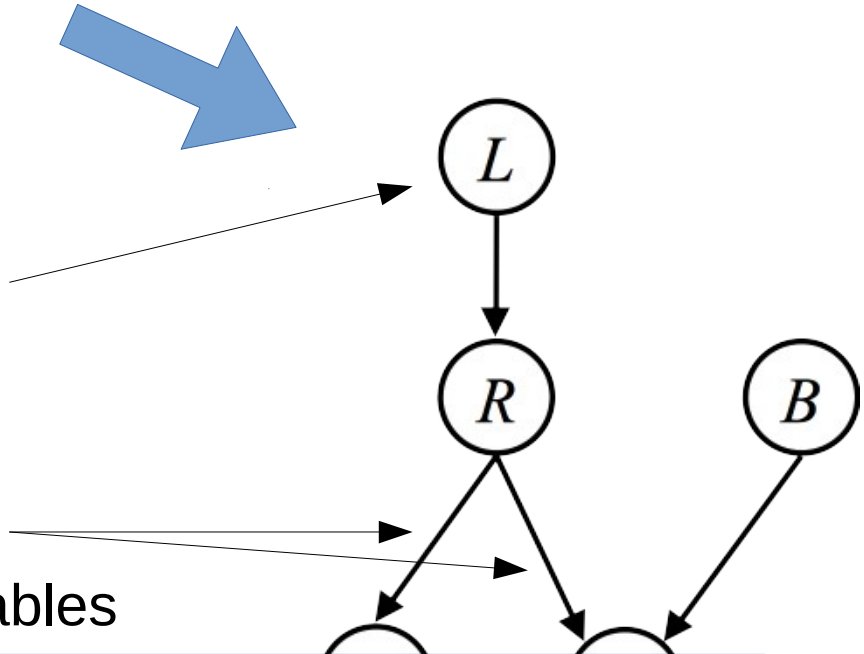


# What is a Bayes Net?

Something that looks like this:

Bubbles: random variables

Arrows: dependency relationships between variables



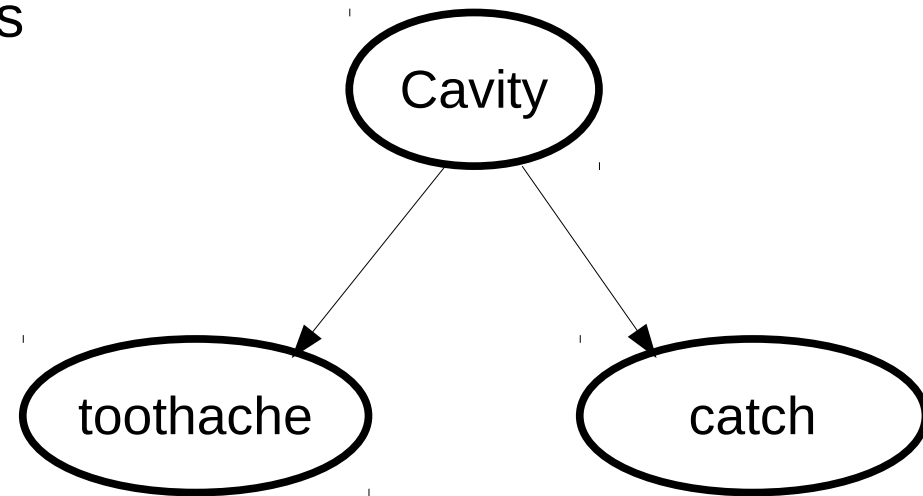
A Bayes net is a compact way of representing a probability distribution



# Bayes net example

Diagram encodes the fact that toothache is conditionally independent of catch given cavity

– therefore, all we need are the following distributions



cavity	$P(T cav)$
true	0.9
false	0.3

Prob of toothache  
given cavity

cavity	$P(C cav)$
true	0.9
false	0.2

Prob of catch  
given cavity

$$P(\text{cavity}) = 0.2$$

Prior probability  
of cavity

# Bayes net example

Diagram encodes the fact that toothache is conditionally independent of catch given cavity

– therefore, all distributions

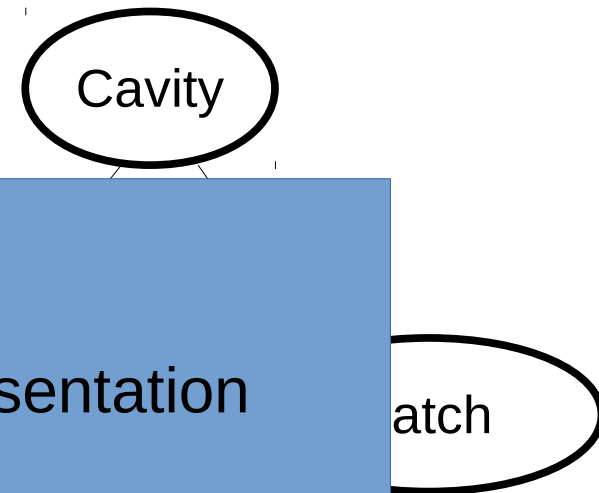
This is called a “factored” representation

cavity	$P(T cav)$
true	0.9
false	0.3

Prob of toothache  
given cavity

cavity	$P(C cav)$
true	0.9
false	0.2

Prob of catch  
given cavity



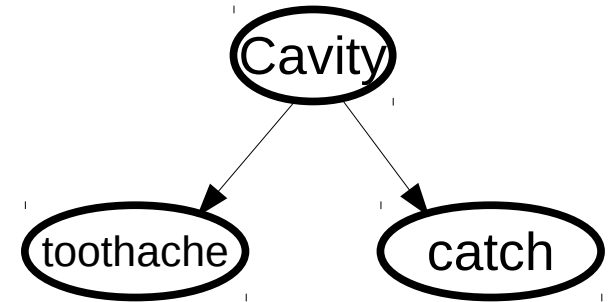
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Prior probability  
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# Bayes net example

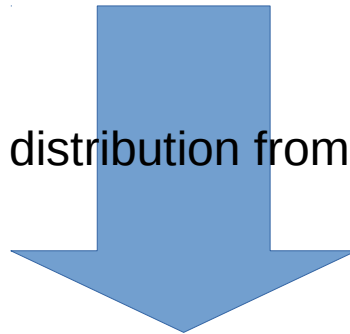
cavity	$P(T cav)$
true	0.9
false	0.3

cavity	$P(C cav)$
true	0.9
false	0.2



$$P(\text{cavity}) = 0.2$$

How do we recover joint distribution from factored representation?

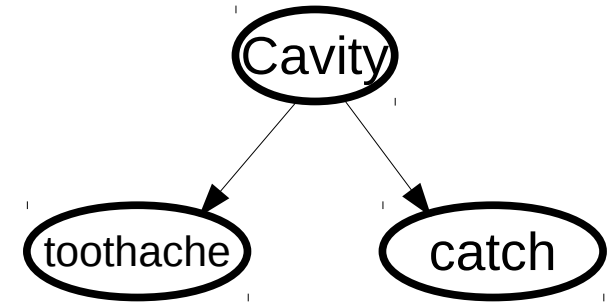


cavity	$P(T,C)$	$P(T,!C)$	$P(!T,C)$	$P(!T,!C)$
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# Bayes net example

cavity	$P(T cav)$
true	0.9
false	0.3

cavity	$P(C cav)$
true	0.9
false	0.2



$$P(\text{cavity}) = 0.2$$

$$P(T, C, \text{cavity}) = P(T, C | \text{cav}) P(\text{cav}) \quad \leftarrow \text{What is this step?}$$

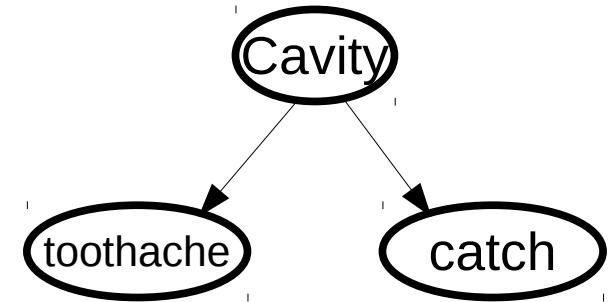
$$= P(T | \text{cav}) P(C | \text{cav}) P(\text{cav}) \quad \leftarrow \text{What is this step?}$$

cavity	$P(T, C)$	$P(T, !C)$	$P(!T, C)$	$P(!T, !C)$
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# Bayes net example

cavity	$P(T cav)$
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cavity	$P(C cav)$
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false	0.2



$$P(\text{cavity}) = 0.2$$

$$\begin{aligned}
 P(T, C, \text{cavity}) &= P(T, C | \text{cav}) P(\text{cav}) \\
 &= P(T | \text{cav}) P(C | \text{cav}) P(\text{cav})
 \end{aligned}$$

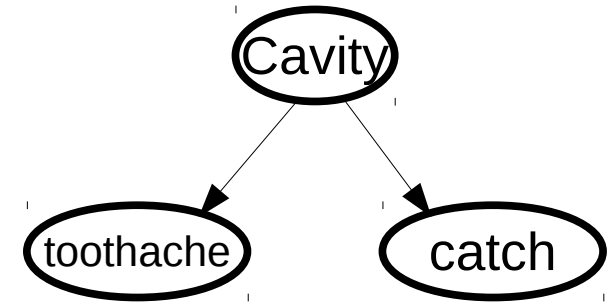
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How calculate these?

# Bayes net example

cavity	P(T cav)
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$P(T, C | \text{cavity}) = 0.2$

$P(T, C$

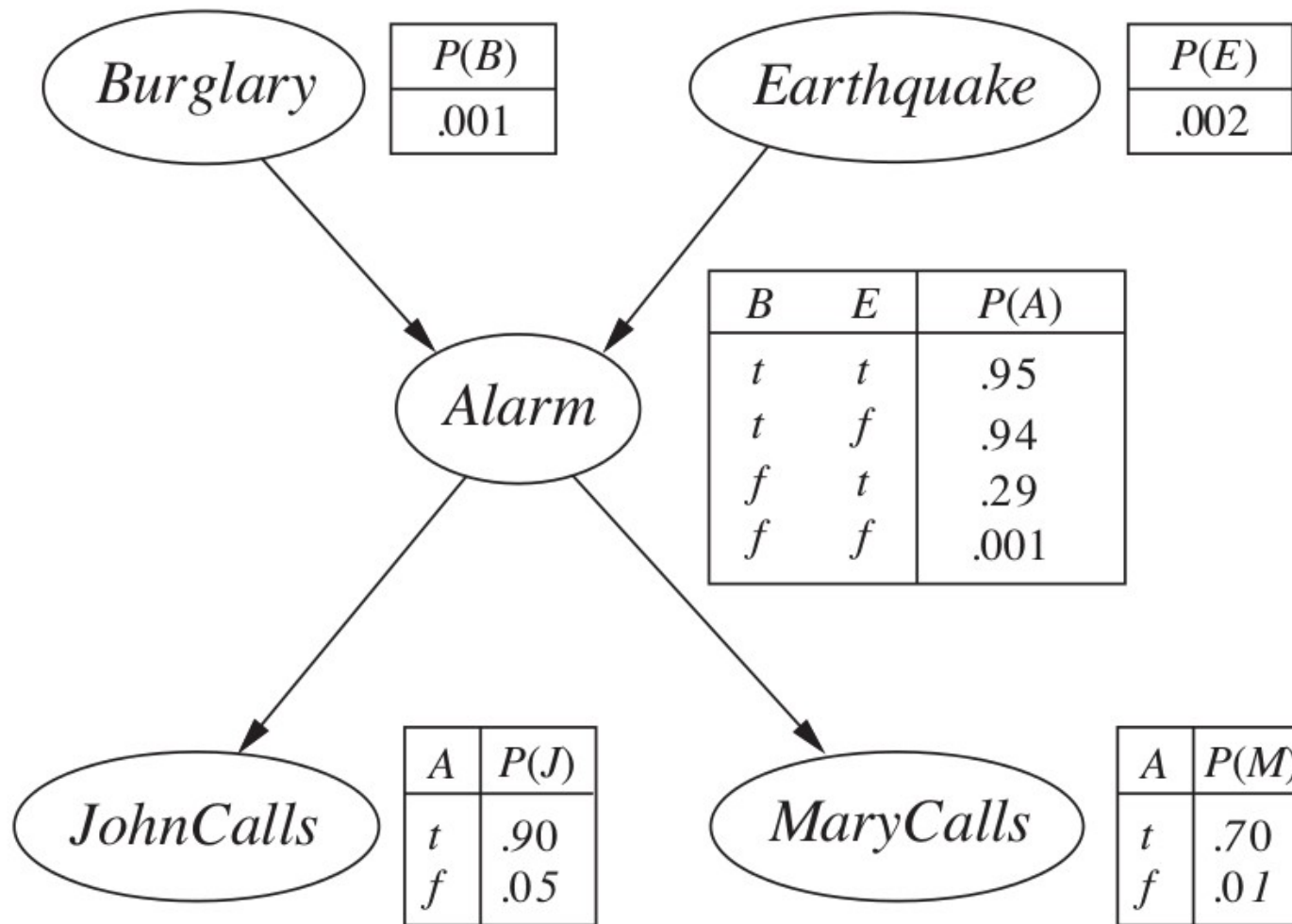
In general:

$$P(x_1, x_2, \dots, x_n) = \prod_{i=1}^n P(x_i | \text{parents}(X_i))$$

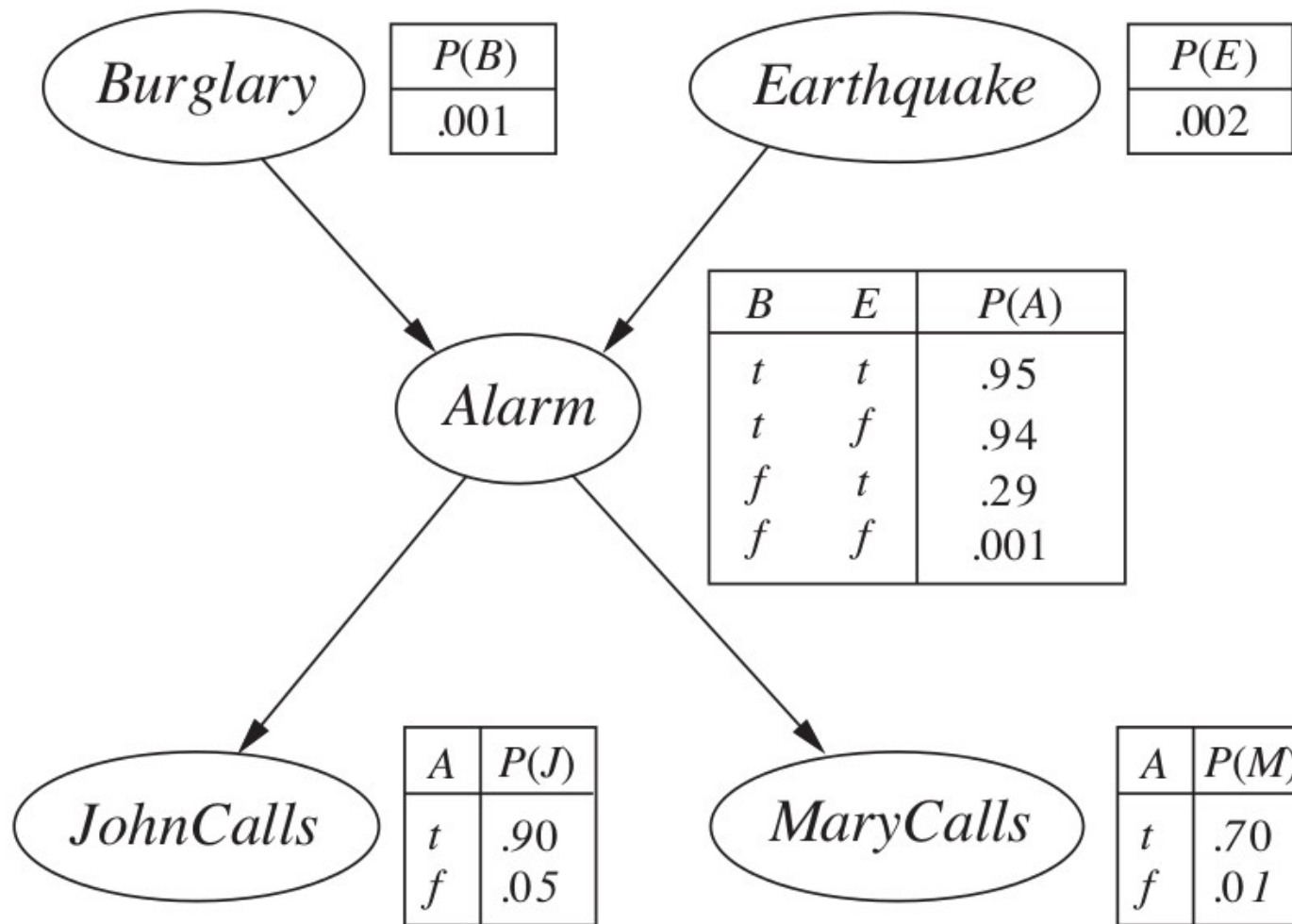
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How calculate these?

# Another example



# Another example

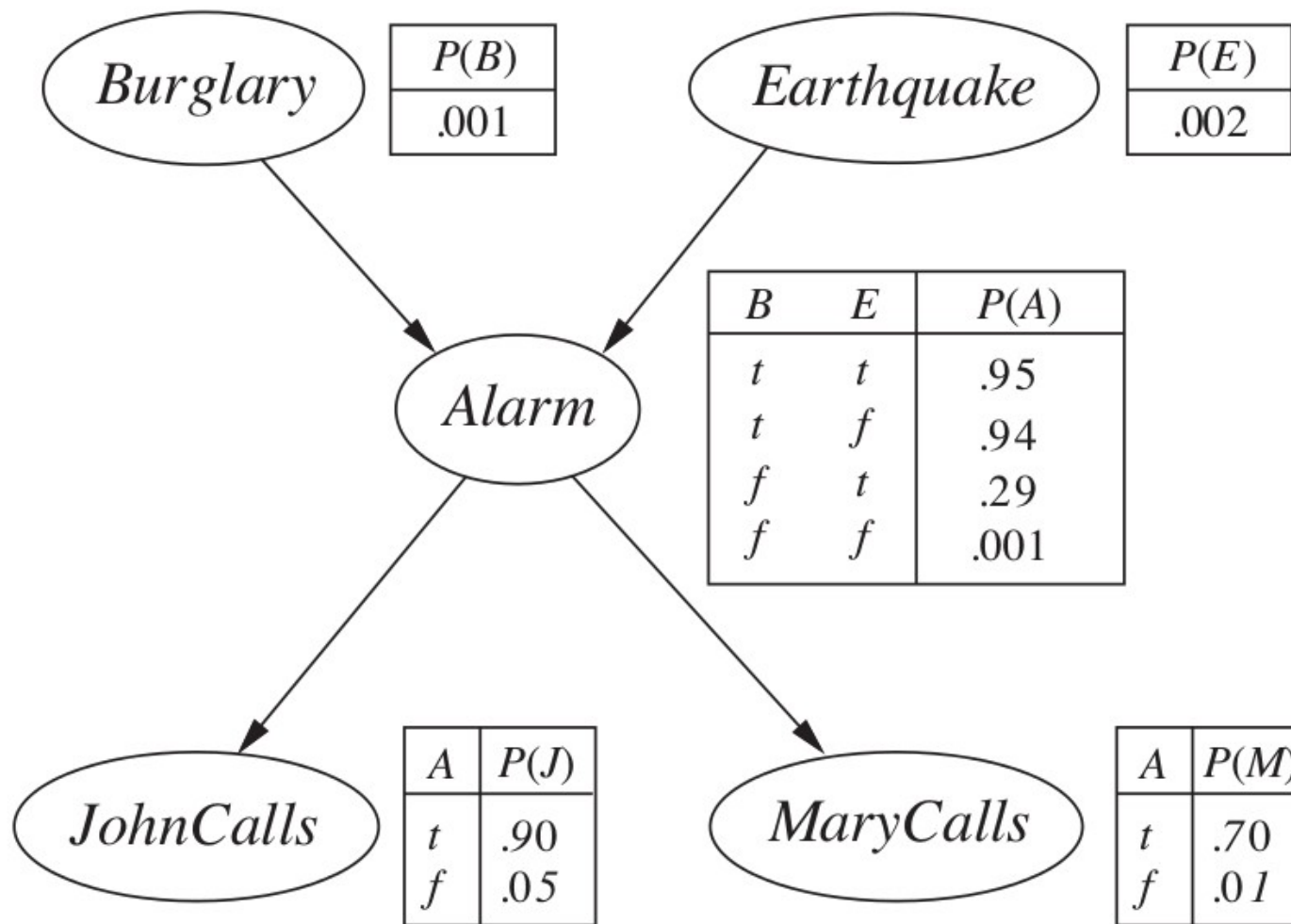


$$P(j, m, a, \neg b, \neg e) = ?$$

$$=$$

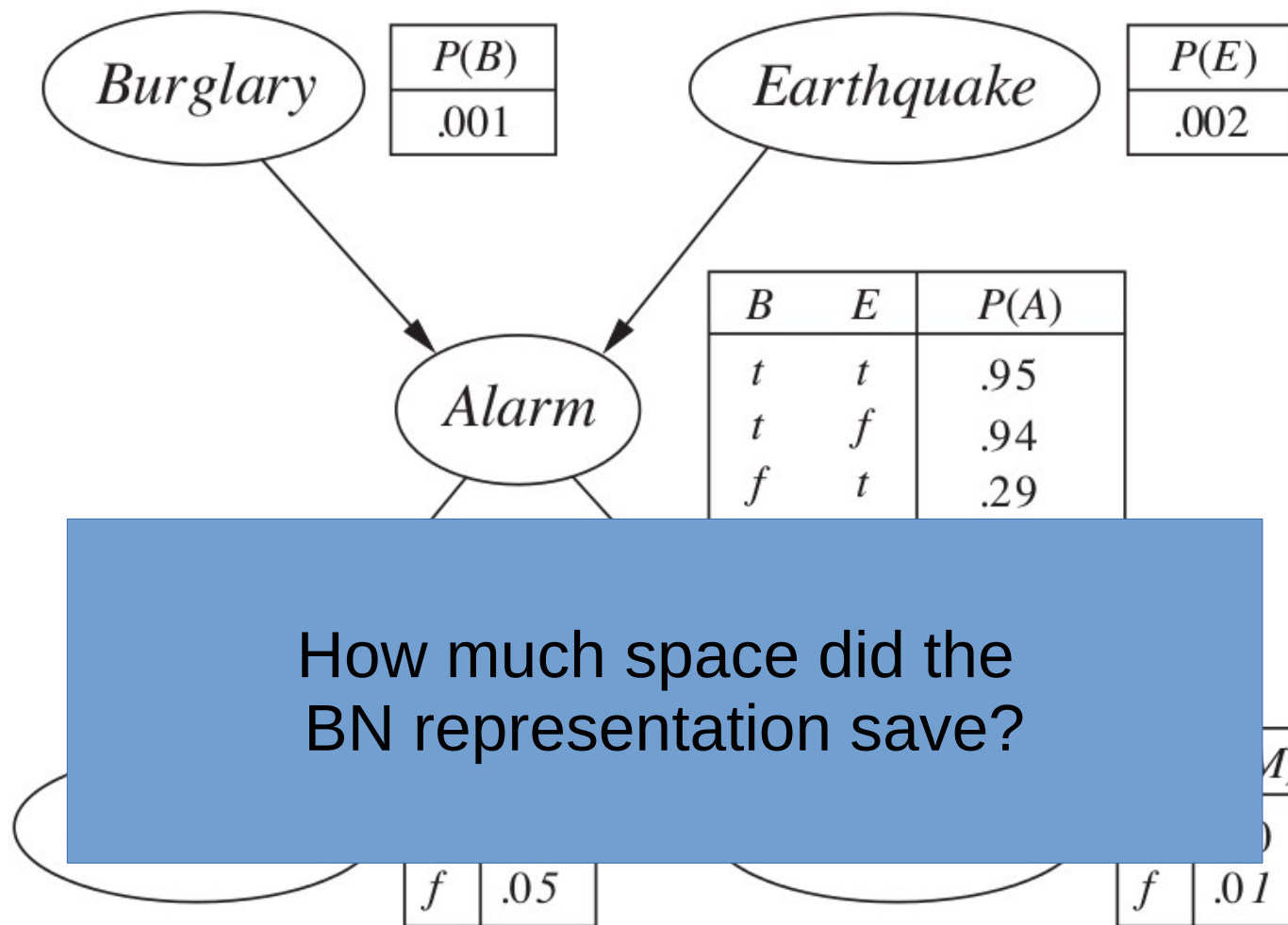


## Another example



$$\begin{aligned}P(j, m, a, \neg b, \neg e) &= P(j | a)P(m | a)P(a | \neg b \wedge \neg e)P(\neg b)P(\neg e) \\ &= 0.90 \times 0.70 \times 0.001 \times 0.999 \times 0.998 = 0.000628\end{aligned}$$

# Another example



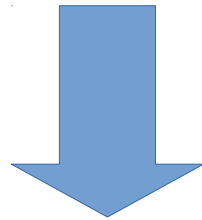
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# A simple example

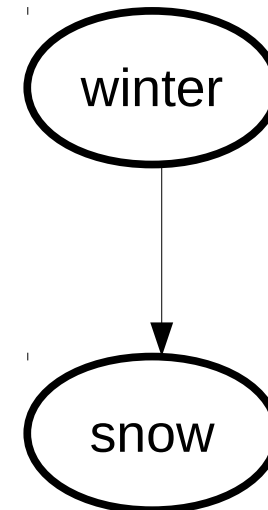
## Parameters of Bayes network

<u>winter</u>	<u>P(S W)</u>
true	0.3
false	0.01

$$P(\text{winter})=0.5$$



## Structure of Bayes network



## Joint distribution implied by bayes network

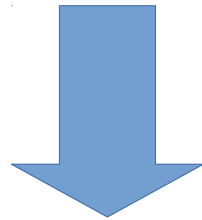
	winter	!winter
snow	0.15	0.005
!snow	0.35	0.495

# A simple example

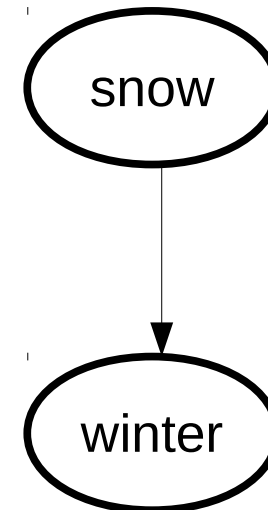
## Parameters of Bayes network

<u>snow</u>	<u>P(W S)</u>
true	0.968
false	0.414

$$P(\text{snow})=0.155$$



## Structure of Bayes network



## Joint distribution implied by bayes network

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snow	0.15	0.005
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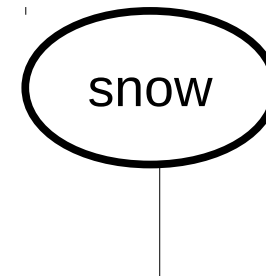
# A simple example

Parameters of Bayes network

<u>snow</u>	<u>P(W S)</u>
true	0.968
false	0.414

$$P(\text{snow})=0.155$$

Structure of Bayes network



What does this say about causality  
and bayes net semantics?  
– what does bayes net topology encode?

Jo

	winter	!winter
snow	0.15	0.005
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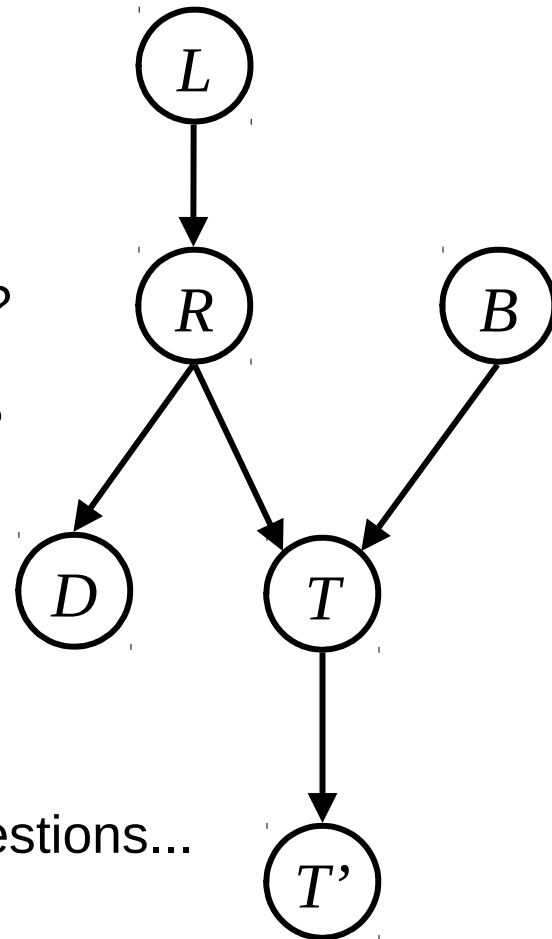
# D-separation

What does bayes network structure imply about conditional independence among variables?

Are  $D$  and  $T$  independent?

Are  $D$  and  $T$  conditionally independent given  $R$ ?

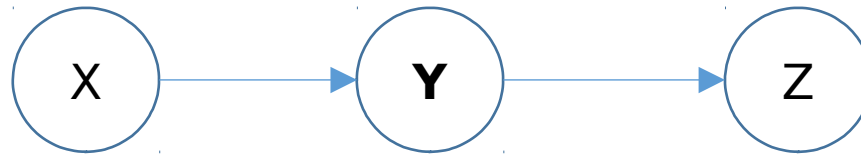
Are  $D$  and  $T$  conditionally independent given  $L$ ?



D-separation is a method of answering these questions...

# D-separation

Causal chain:



Z is conditionally independent of X given Y  
If Y is unknown, then Z is correlated with X

For example:

X = I was hungry

Y = I put pizza in the oven

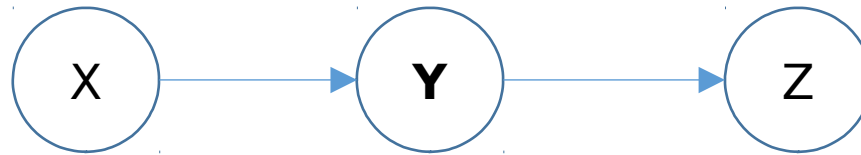
Z = house caught fire

Fire is conditionally independent of Hungry given Pizza...

- Hungry and Fire are dependent if Pizza is unknown
- Hungry and Fire are independent if Pizza is known

# D-separation

Causal chain:



**Exercise: Prove it!**

House caught fire

Fire is conditionally independent of Hungry given Pizza...

- Hungry and Fire are dependent if Pizza is unknown
- Hungry and Fire are independent if Pizza is known



# D-separation

Q

## Exercise: Prove it!

$$\begin{aligned} P(z|x, y) &= \frac{P(x, y, z)}{P(x, y)} \\ &= \frac{P(z|y)P(y|x)P(x)}{P(y|x)P(x)} \\ &= P(z|y) \end{aligned}$$

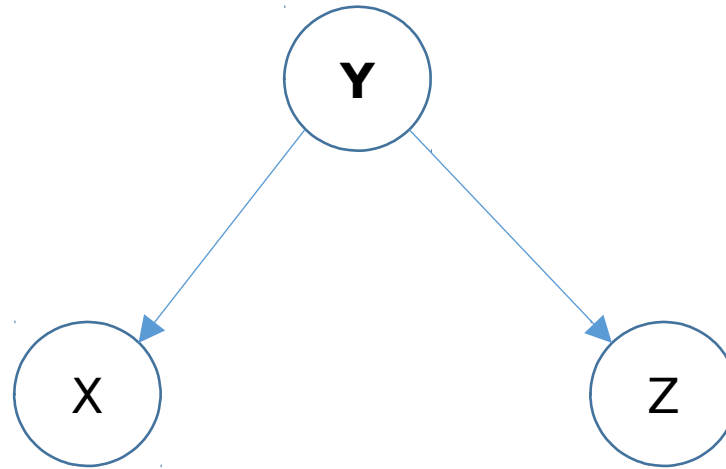
House caught fire

Fire is conditionally independent of Hungry given Pizza...

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# D-separation

Common cause:



Z is conditionally independent of X given Y.  
If Y is unknown, then Z is correlated with X

For example:

X = john calls

Y = alarm

Z = mary calls

# D-separation

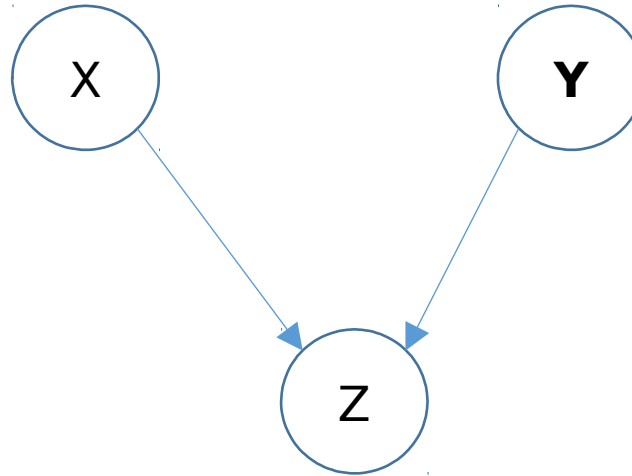
**Y**

**Exercise: Prove it!**

$$\begin{aligned} P(z|x, y) &= \frac{P(x, y, z)}{P(x, y)} \\ &= \frac{P(z|y)P(x|y)P(y)}{P(x|y)P(y)} \\ &= P(z|y) \end{aligned}$$

# D-separation

Common effect:



If Z is unknown, then X, Y are independent  
If Z is known, then X, Y are correlated

For example:

X = burglary

Y = earthquake

Z = alarm

# D-separation

Given an arbitrary Bayes Net, you can find out whether two variables are independent just by looking at the graph.

# D-separation

Given an arbitrary Bayes Net, you can find out whether two variables are independent just by looking at the graph.



How?

# D-separation

Given an arbitrary Bayes Net, you can find out whether two variables are independent just by looking at the graph.

Are X, Y independent given A, B, C?

1. enumerate all paths between X and Y
2. figure out whether any of these paths are active
3. if no active path, then X and Y are independent

# D-separation

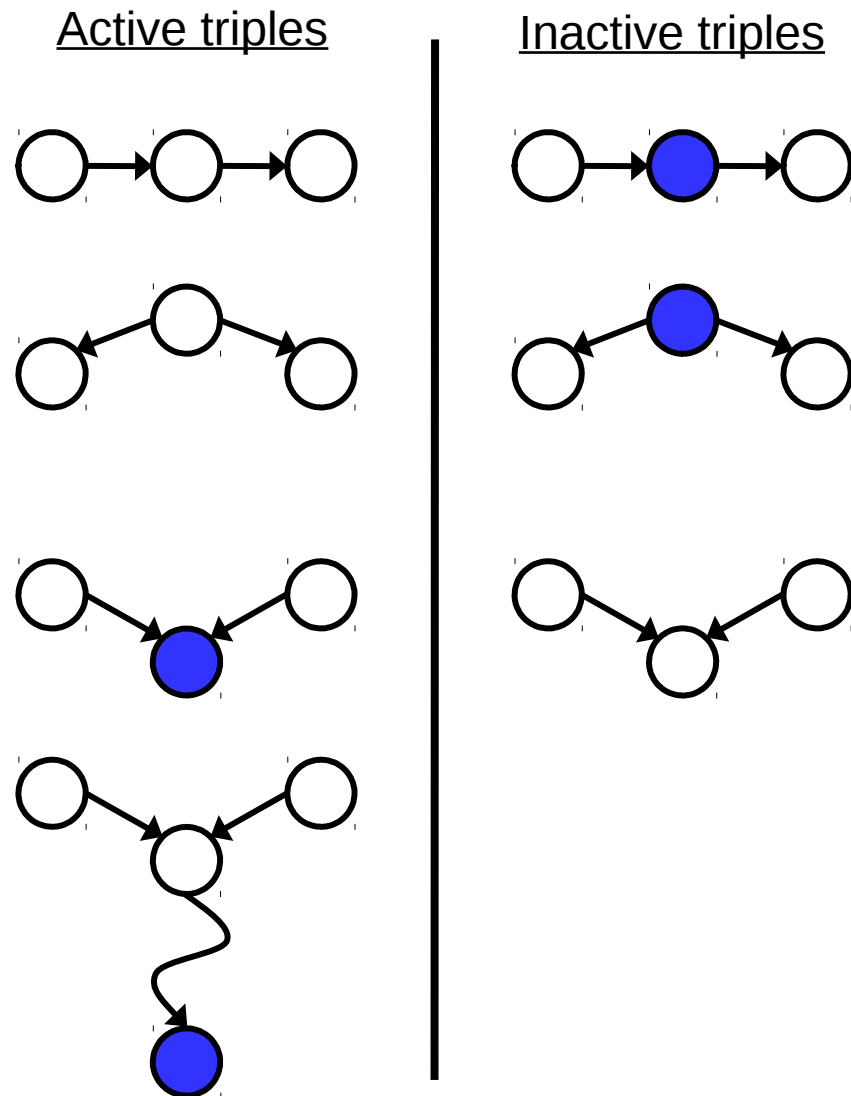
Are X, Y independent given A, B.

What's an active path?

1. enumerate all paths between X and Y
2. figure out whether any of these paths are active
3. if no active path, then X and Y are independent



# Active path



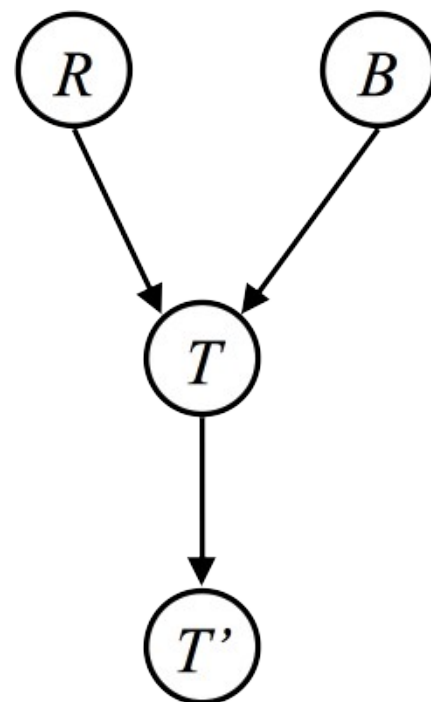
Any path that has an inactive triple on it is inactive  
If a path has only active triples, then it is active

# Example

$$R \perp\!\!\!\perp B$$

$$R \perp\!\!\!\perp B | T$$

$$R \perp\!\!\!\perp B | T'$$



# Example

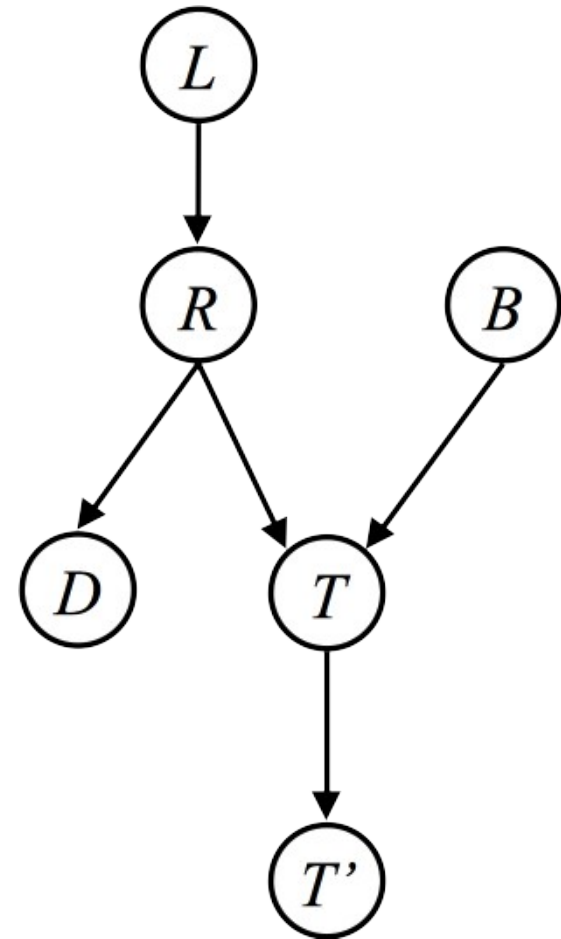
$$L \perp\!\!\!\perp T' | T$$

$$L \perp\!\!\!\perp B$$

$$L \perp\!\!\!\perp B | T$$

$$L \perp\!\!\!\perp B | T'$$

$$L \perp\!\!\!\perp B | T, R$$

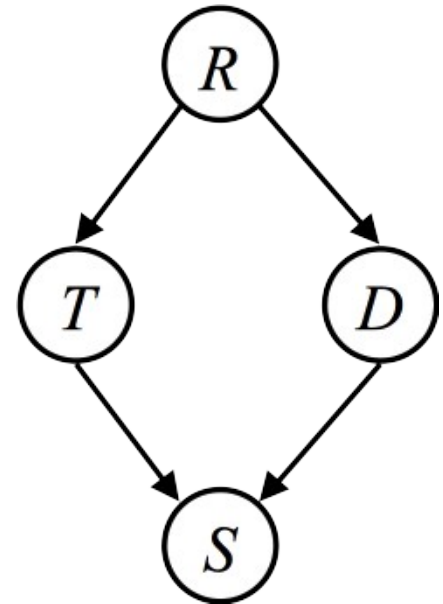


# Example

$$T \perp\!\!\!\perp D$$

$$T \perp\!\!\!\perp D \mid R$$

$$T \perp\!\!\!\perp D \mid R, S$$



# D-separation

## What Bayes Nets do:

- constrain probability distributions that can be represented
- reduce the number of parameters



Constrained by conditional independencies induced by structure

- can figure out what these are by using d-separation

Is there a Bayes Net can represent any distribution?

# Exact Inference

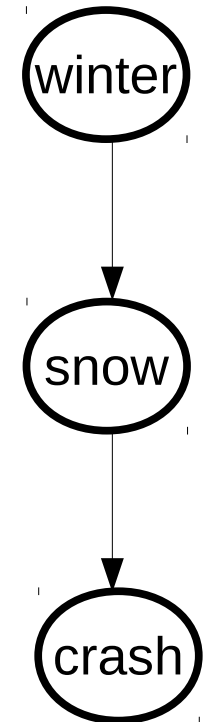
Given this  
Bayes Network



$$P(\text{winter})=0.5$$

<u>winter</u>	<u>P(S W)</u>
true	0.3
false	0.01

<u>snow</u>	<u>P(C S)</u>
true	0.1
false	0.01



Calculate  $P(C)$

Calculate  $P(C|W)$

# Exact Inference

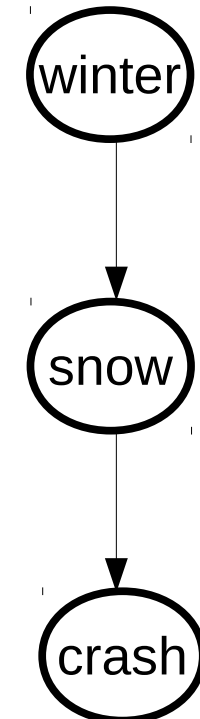
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Calculate  $P(C)$

Calculate  $P(C|W)$

## Exact Inference:

- Can't read off answer from the CPTs.
- Must *infer* the answers.

Infer  $P(C)$  given  $P(C|S)$ ,  $P(S|W)$ ,  $P(W)$

Infer  $P(C|W)$  given  $P(C|S)$ ,  $P(S|W)$ ,  $P(W)$

# Exact Inference

Given this  
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Calculate  $P(C)$

$$P(C) = \sum_w \sum_s P(C|s)P(s|w)p(w)$$

Calculate  $P(C|W)$

$$P(C|W) = \frac{\sum_s P(C|s)P(s|W)p(W)}{P(W)}$$



# Inference by enumeration

How exactly calculate this?  $P(C) = \sum_w \sum_s P(C|s)P(s|w)p(w)$

Inference by enumeration:

1. calculate joint distribution
2. marginalize out variables we don't care about.

# Inference by enumeration

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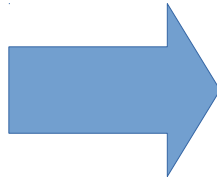
Inference by enumeration:

1. calculate joint distribution
2. marginalize out variables we don't care about.

$P(\text{winter})=0.5$

<u>winter</u>	<u>P(S W)</u>
true	0.3
false	0.1

<u>snow</u>	<u>P(C S)</u>
true	0.1
false	0.01



winter	snow	P(c,s,w)
true	true	0.015
false	true	0.005
true	false	0.0035
false	false	0.0045

Joint distribution

# Inference by enumeration

How exactly calculate this?  $P(C) = \sum_w \sum_s P(C|s)P(s|w)p(w)$

Inference by enumeration:

1. calculate joint distribution
2. marginalize out variables we don't care about.

Joint distribution

winter	snow	P(c,s,w)
true	true	0.015
false	true	0.005
true	false	0.0035
false	false	0.0045



$$\begin{aligned} P(C) &= 0.015 + 0.005 + 0.0035 + 0.0045 \\ &= 0.028 \end{aligned}$$

# Inference by enumeration

How e

$$P(C) = \sum_w P(C, w)$$

Inference

Pros/cons?

1. calc

2. mar Pro: it works

Con: you must calculate the full joint distribution first  
– what's wrong w/ that???

winter		
true	true	0.015
false	true	0.005
true	false	0.0035
false	false	0.0045



$$P(C) = 0.015 + 0.005 + 0.0035 + 0.0045 \\ = 0.028$$

# Enumeration vs variable elimination

## Enumeration

$$P(C) = \sum_w \sum_s P(C|s)P(s|w)p(w)$$

Join on w

Join on s

Eliminate s

Eliminate w

## Variable elimination

$$P(C) = \sum_s P(C|s) \sum_w P(s|w)p(w)$$

Join on w

Eliminate w

Join on s

Eliminate s

Variable elimination marginalizes early  
– why does this help?

# Variable elimination

$$P(C) = \sum_s P(C|s) \sum_w P(s|w)p(w)$$

P(winter)=0.5

<u>winter</u>	<u>P(s W)</u>
true	0.3
false	0.1

Join on W

<u>winter</u>	<u>P(s,W)</u>
true	0.15
false	0.05

Sum out W

P(snow)=0.2

P(snow)=0.2

<u>snow</u>	<u>P(c S)</u>
true	0.1
false	0.01

Join on S

<u>snow</u>	<u>P(c,S)</u>
true	0.02
false	0.008

Sum out S

P(crash)=0.08

⋮

# Variable elimination

$$P(C) = \sum P(C|s) \sum P(s|w)p(w)$$

$P(wi)$

<u>winter</u>
true
false

How does this change if we are given evidence?  
– i.e. suppose we are know that it is winter time?

$=0.2$

$P(snow)=0.2$

<u>snow</u>	<u><math>P(c S)</math></u>
true	0.1
false	0.01

Join on S

<u>snow</u>	<u><math>P(c,S)</math></u>
true	0.02
false	0.008

Sum out S

$P(\text{crash})=0.08$

# Variable elimination w/ evidence

$$P(C|w) = \eta \sum_s P(C|s)P(s|w)p(w)$$

$P(\text{winter})=0.5$

<u>winter</u>	<u>P(s w)</u>
true	0.3
false	0.1

Select +w

$P(s, w) = P(s|w)p(w)$

<u>snow</u>	<u>P(s,w)</u>
true	0.15
false	0.35

$P(c, s, w) = P(c|s)P(s, w)$

<u>snow</u>	<u>P(c S)</u>
true	0.1
false	0.01

Join on S

<u>snow</u>	<u>P(c,S,w)</u>
true	0.015
false	0.0035

Sum out S

$P(c,w)=0.0185$

<u>snow</u>	<u>P(!c,S,w)</u>
true	0.135
false	0.3465

Sum out S

$P(!c,w)=0.4815$

Normalize

$P(c|w)=0.037$

$P(!c|w)=0.963$



# Variable elimination: general procedure

## Variable elimination:

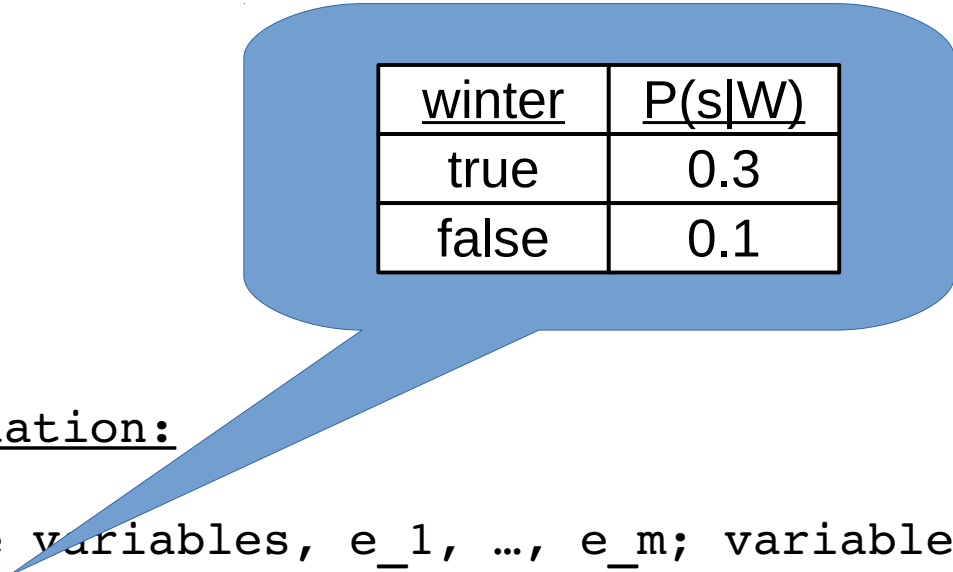
Given: evidence variables,  $e_1, \dots, e_m$ ; variable to infer,  $Q$

Given: all CPTs (i.e. factors) in the graph

Calculate:  $P(Q|e_1, \text{dots}, e_m)$

1. select factors for the given evidence
2. select ordering of "hidden" variables:  $\text{vars} = \{v_1, \dots, v_n\}$
3. for  $i = 1$  to  $n$
4.     join on  $v_i$
5.     marginalize out  $v_i$
6. join on query variable
7. normalize on query:  $P(Q|e_1, \text{dots}, e_m)$

# Variable elimination: general procedure



<u>winter</u>	<u>P(s W)</u>
true	0.3
false	0.1

## Variable elimination:

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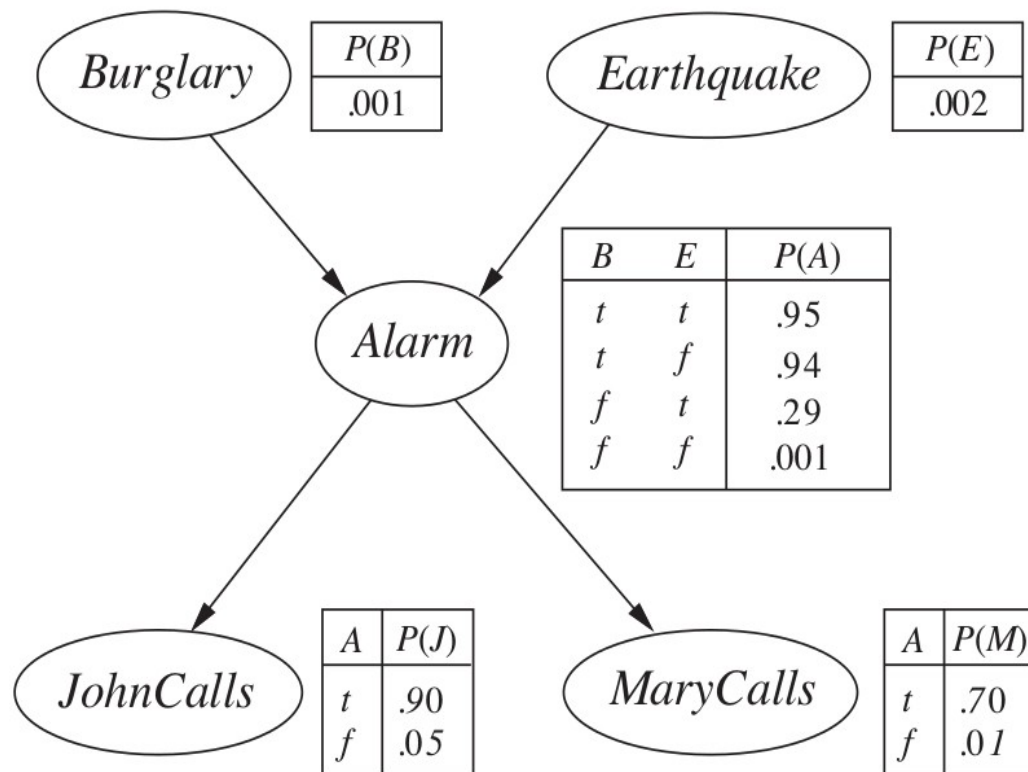


i.e. not query or evidence

- What are the evidence variables in the winter/snow/crash example?
- What are hidden variables? Query variables?

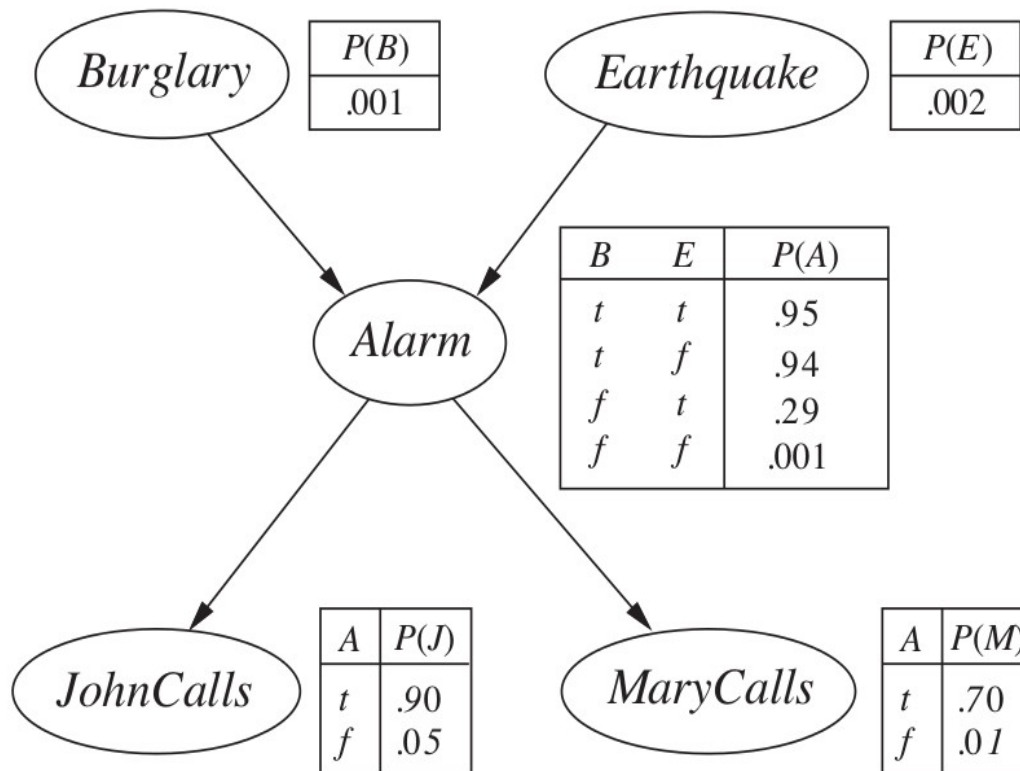
# Variable elimination: general procedure example

$$P(b|m,j) = ?$$



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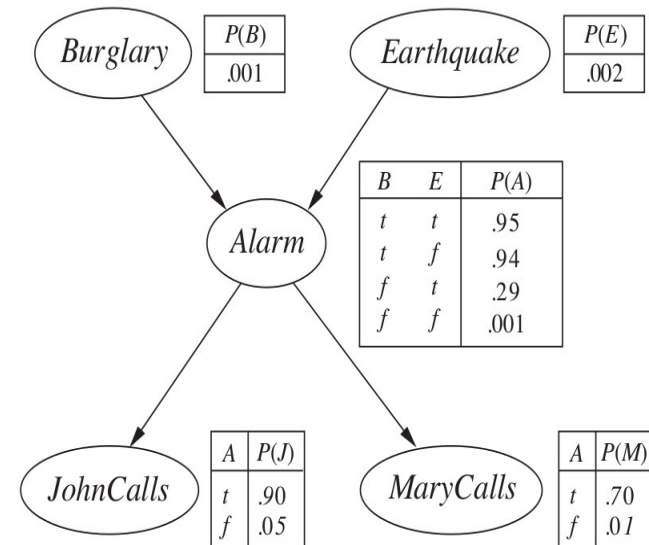


1. select evidence variables
  - $P(m|A) P(j|A)$
2. select variable ordering: A,E
3. join on A
  - $P(m,j,A|B,E) = P(m|A) P(j|A) P(A|B,E)$
4. marginalize out A
  - $P(m,j|B,E) = \sum_A P(m,j,A|B,E)$
5. join on E
  - $P(m,j,E|B) = P(m,j|B,E) P(E)$
6. marginalize out E
  - $P(m,j|B) = \sum_E P(m,j,E|B)$
7. join on B
  - $P(m,j,B) = P(m,j|B)P(B)$
8. normalize on B
  - $P(B|m,j)$

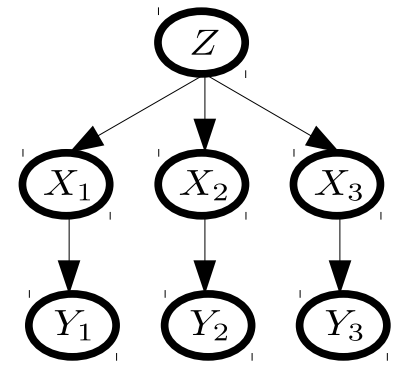
# Variable elimination: general procedure example

Same example with equations:  $P(b|m,j) = ?$

$$\begin{aligned}
 P(B|j, m) &\propto P(B, j, m) \\
 &= \sum_{e, a} P(B, j, m, e, a) \\
 &= \sum_{e, a} P(B)P(e)P(a|B, e)P(j|a)P(m|a) \\
 &= \sum_e P(B)P(e) \sum_a P(a|B, e)P(j|a)P(m|a) \\
 &= \sum_e P(B)P(e)f_1(B, e, j, m) \\
 &= P(B) \sum_e P(e)f_1(B, e, j, m) \\
 &= P(B)f_2(B, j, m)
 \end{aligned}$$



# Another example

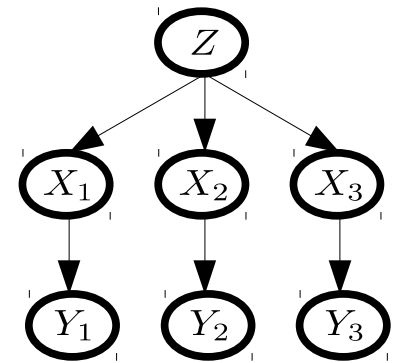


Calculate  $P(X_3|y_1, y_2, y_3)$

Use this variable ordering:  $X_1, X_2, Z$

$$\begin{aligned} P(X_3|y_1, y_2, y_3) &= \sum_Z P(Z) \underbrace{\sum_{X_1} P(X_1|Z)P(y_1|X_1)}_{P(y_1|Z)} \underbrace{\sum_{X_2} P(X_2|Z)P(y_2|X_2)P(X_3|Z)P(y_3|X_3)}_{P(y_2|Z)} \\ &\quad \underbrace{\hspace{10em}}_{P(y_1, y_2, X_3)} \\ &\quad \underbrace{\hspace{15em}}_{P(y_1, y_2, y_3, X_3)} \\ &\quad \downarrow \text{normalize} \\ &P(X_3|y_1, y_2, y_3) \end{aligned}$$

# Another example



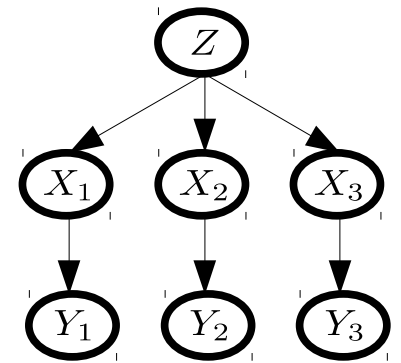
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What would this look like if we used a different ordering:  $Z, X_1, X_2$ ?  
– why is ordering important?

# Another example



Calculate  $P(X_3|y_1, y_2, y_3)$

Use this variable ordering:  $X_1, X_2, Z$

$$P(X_3|y_1, y_2, y_3)$$

Ordering has a major impact on size of largest factor

- size  $2^n$  vs size 2
- an ordering w/ small factors might not exist for a given network
- in worst case, inference is np-hard in the number of variables
  - an efficient solution to inference would produce efficient sol'ns to 3SAT

normalize

$$P(X_3|y_1, y_2, y_3)$$

What would this look like if we used a different ordering:  $Z, X_1, X_2$ ?

- why is ordering important?



# Polytrees

Polytree:

- bayes net w/ no undirected cycles
- inference is simpler than the general case (why)?
  - what is maximum factor size?
  - what is the complexity of inference?

Can you do cutset conditioning?

# Approximate Inference

Can't do exact inference in all situations (because of complexity)

Alternatives?

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Can't do exact inference in all situations (because of complexity)

Alternatives?

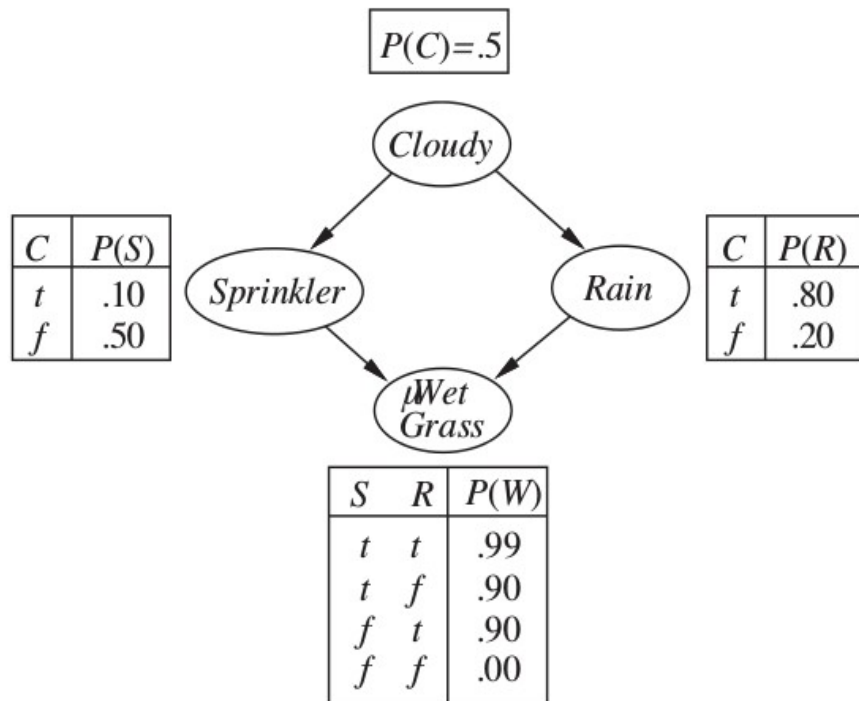
Yes: approximate inference

Basic idea: sample from the distribution and then evaluate distribution of interest

# Direct Sampling/Rejection Sampling

Calculate  $P(Q|e_1, \dots, e_n)$

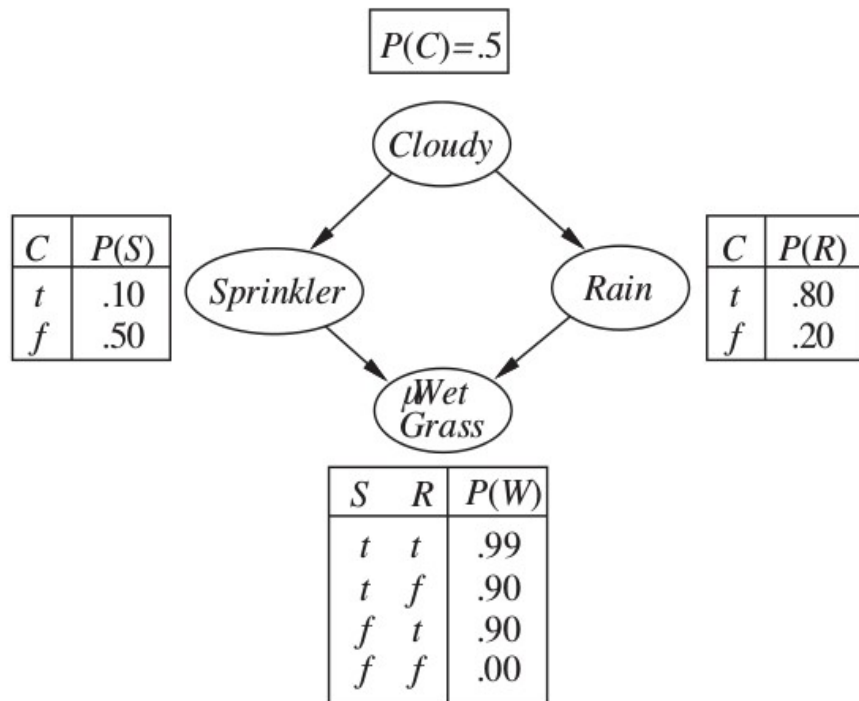
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2. starting with root, draw one sample for each variable,  $X_i$ , from  $P(X_i|\text{parents}(X_i))$
3. repeat step 2  $n$  times and save the results
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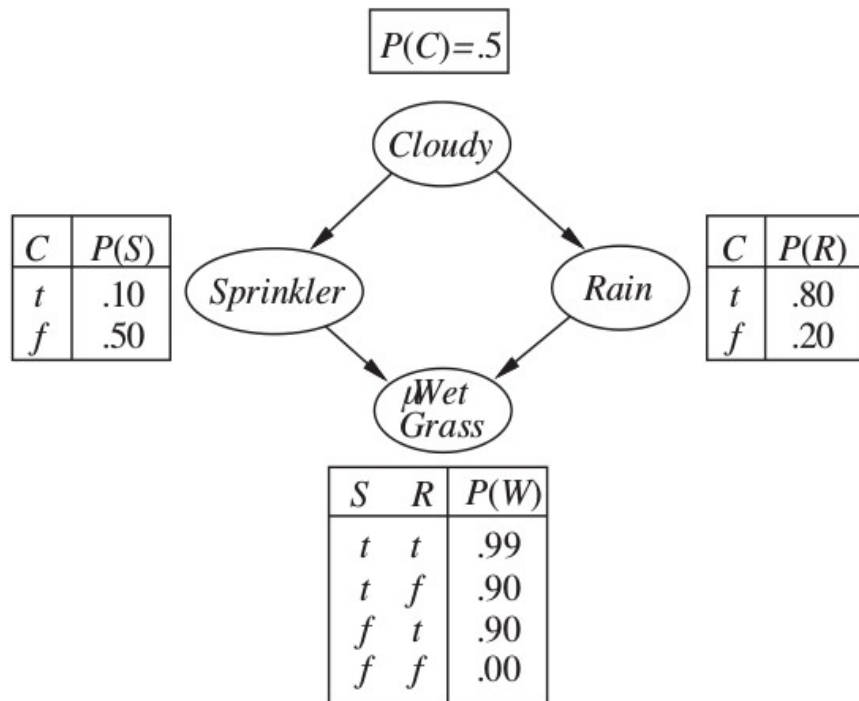


Topological sort: C,S,R,W

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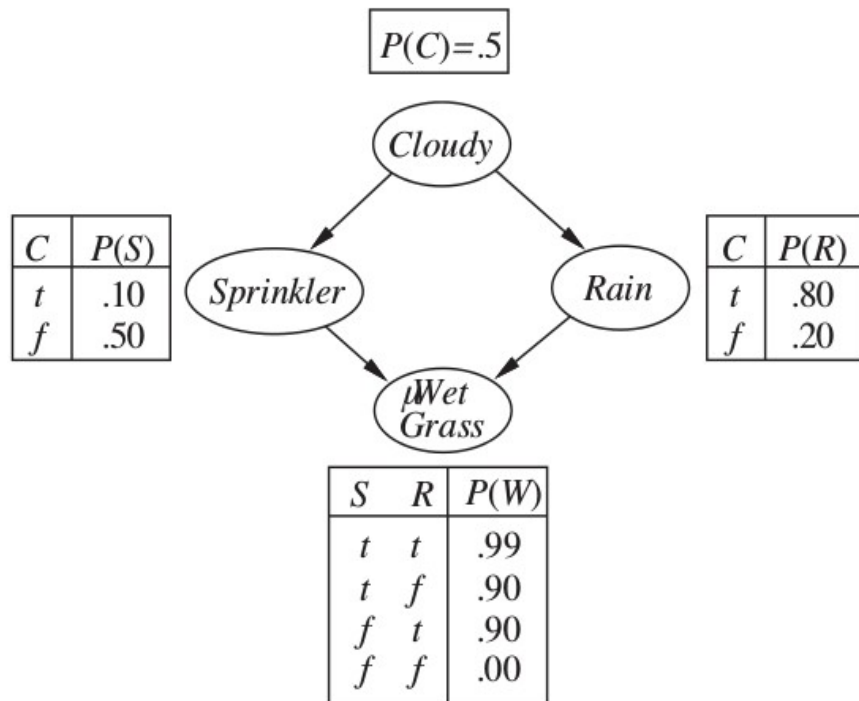
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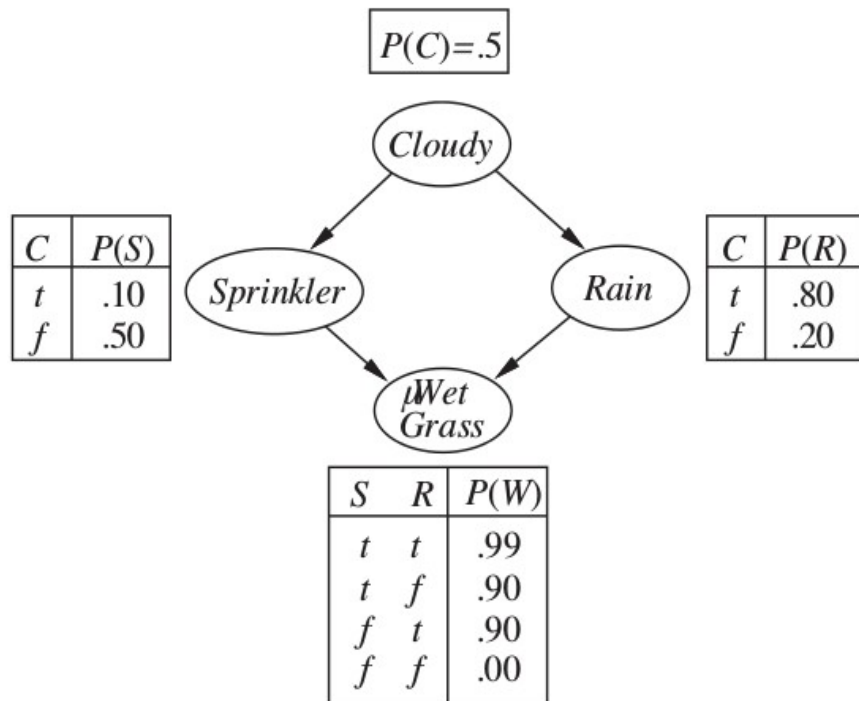
Topological sort: C, S, R, W

C, S, R, W  
1

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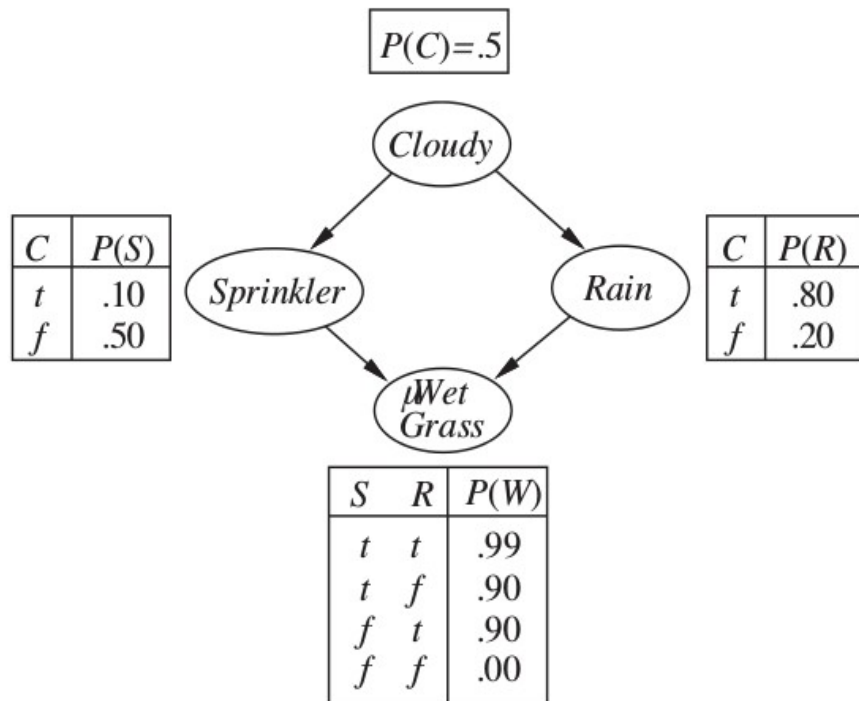
C, S, R, W  
1, 1



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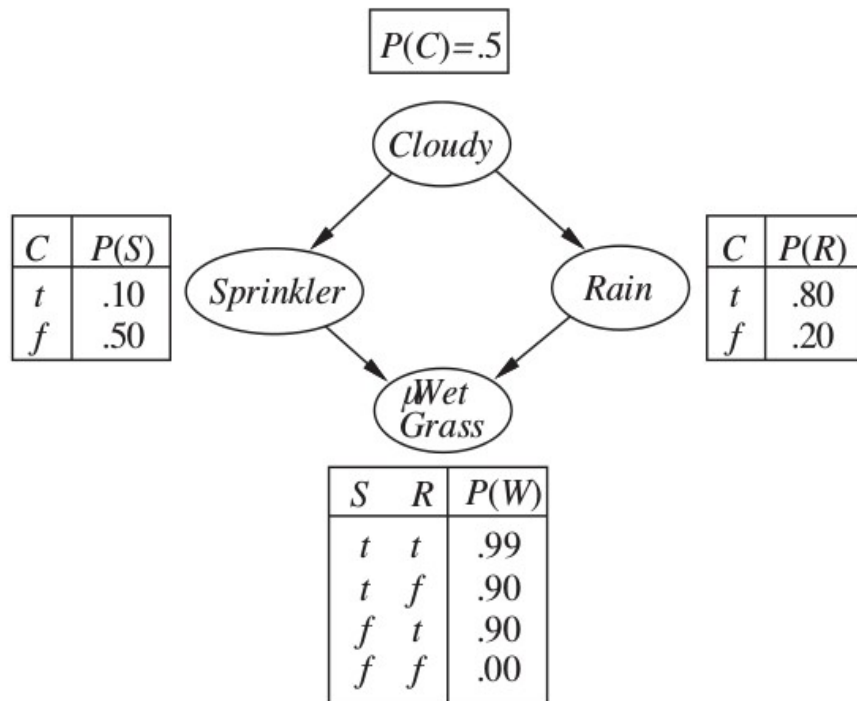
Topological sort: C, S, R, W

C, S, R, W  
1, 1, 0

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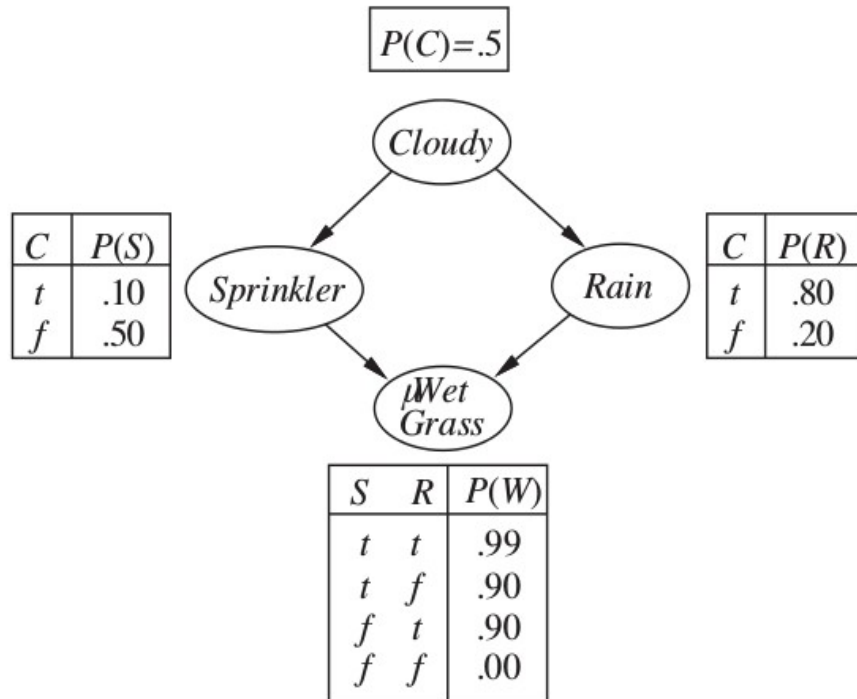
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C, S, R, W  
1, 1, 0, 1

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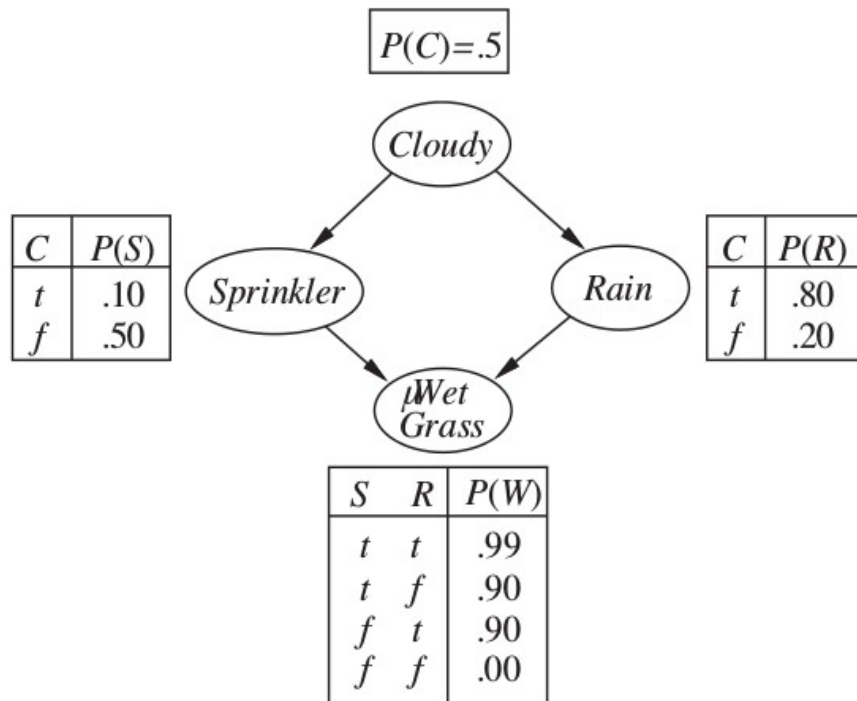
Topological sort: C, S, R, W

C	S	R	W
1	1	0	1
1	0	1	1
0	1	0	1
1	0	1	1
0	0	1	1
...			

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...				

$$P(W|C) = 3/3$$

$$P(R|S) = 0/2$$

$$P(W) = 5/5$$

# Direct Sampling/Rejection Sampling

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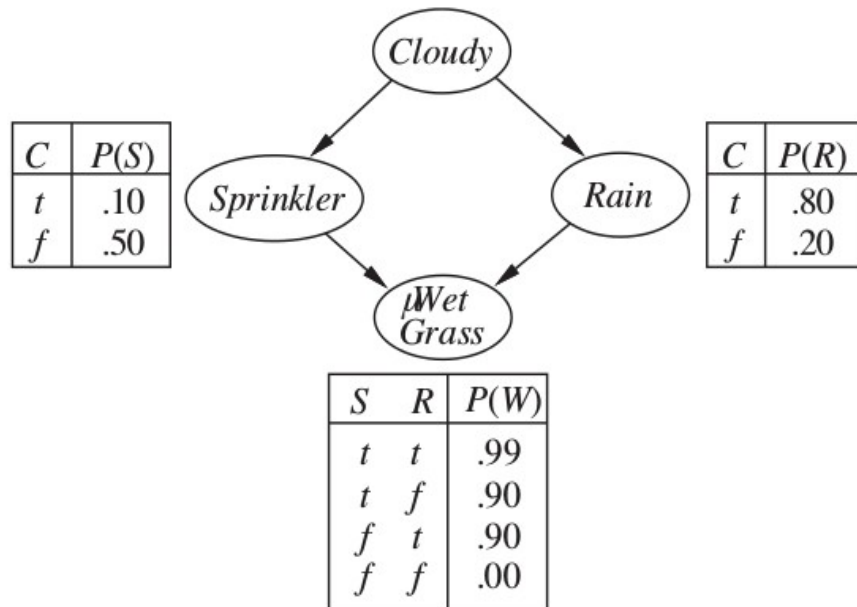
2.  $\dots$  i))

3

4

What are the strengths/weakness of this approach?

topological sort: C, S, R, W



C, S, R, W

1, 1, 0, 1

1, 0, 1, 1

0, 1, 0, 1

1, 0, 1, 1

0, 0, 1, 1

...

$P(W|C) = 3/3$

$P(R|S) = 0/2$

$P(W) = 5/5$

# Direct Sampling/Rejection Sampling

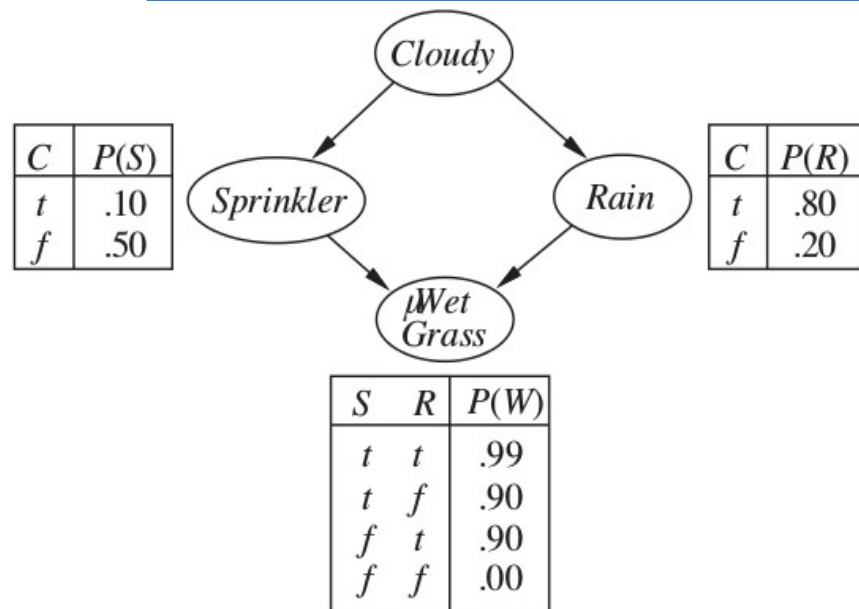
Calculate  $P(Q|e_1, \dots, e_n)$

1. sort variables in topological order (partial order)

2. ... i))

3. What are the strengths/weakness of this approach?

- 4.
- inference is easy
  - estimates are consistent (what does that mean?)
  - hard to get good estimates if evidence occurs rarely



topological sort: C, S, R, W

C	S	R	W	
1	1	0	1	$P(W C) = 3/3$
1	0	1	1	
0	1	0	1	
1	0	1	1	$P(R S) = 0/2$
0	0	1	1	
...				

$$P(W) = 5/5$$

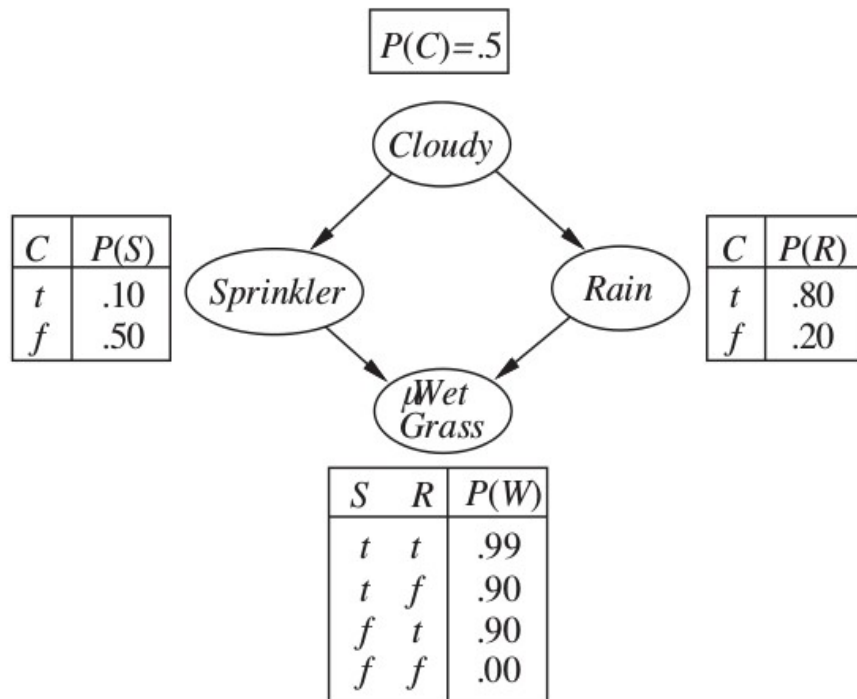
# Likelihood weighting

What if the evidence is unlikely?

- use likelihood weighting!

Idea:

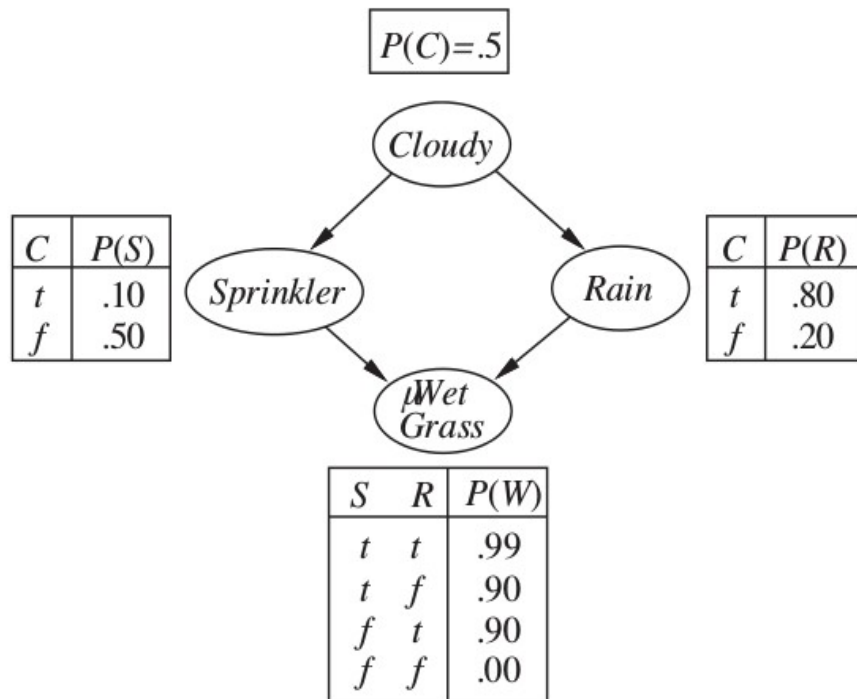
- only generate samples consistent w/ evidence
- but weight that samples according to likelihood of evidence in that scenario



# Likelihood weighting

Calculate  $P(Q|e_1, \dots, e_n)$

1. sort variables in topological order (partial order)
2. init  $W = 1$
3. set all evidence variables to their query values
4. starting with root, draw one sample for each non-evidence variable:  
 $X_i$ , from  $P(X_i | \text{parents}(X_i))$
5. as you encounter the evidence variables,  $W = W * P(e | \text{samples})$
6. repeat steps 2--5  $n$  times and save the results
7. induce distribution of interest from weighted samples



Calculate:  $P(S, R | c, w)$

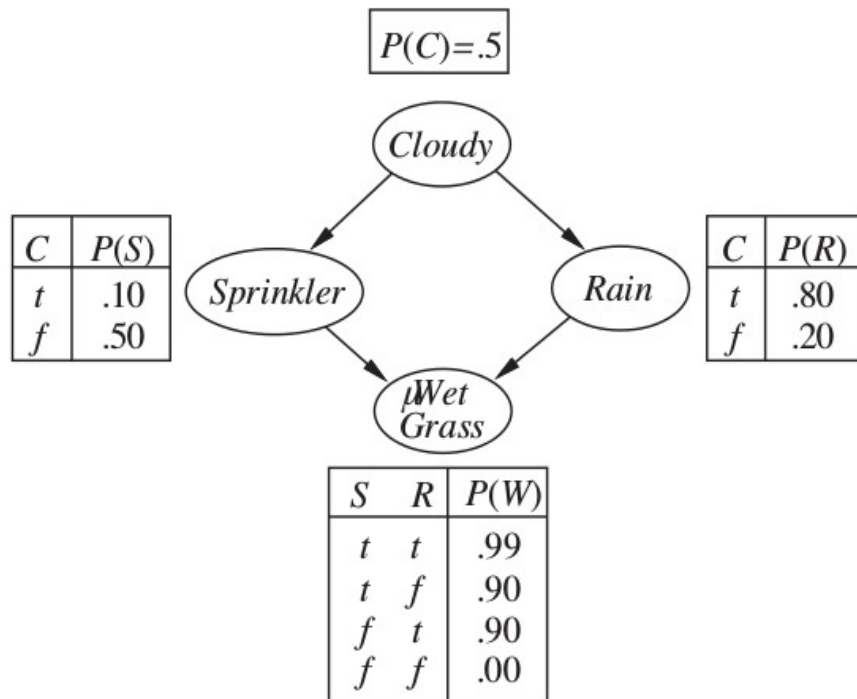
$C, S, R, W$ , weight  
1



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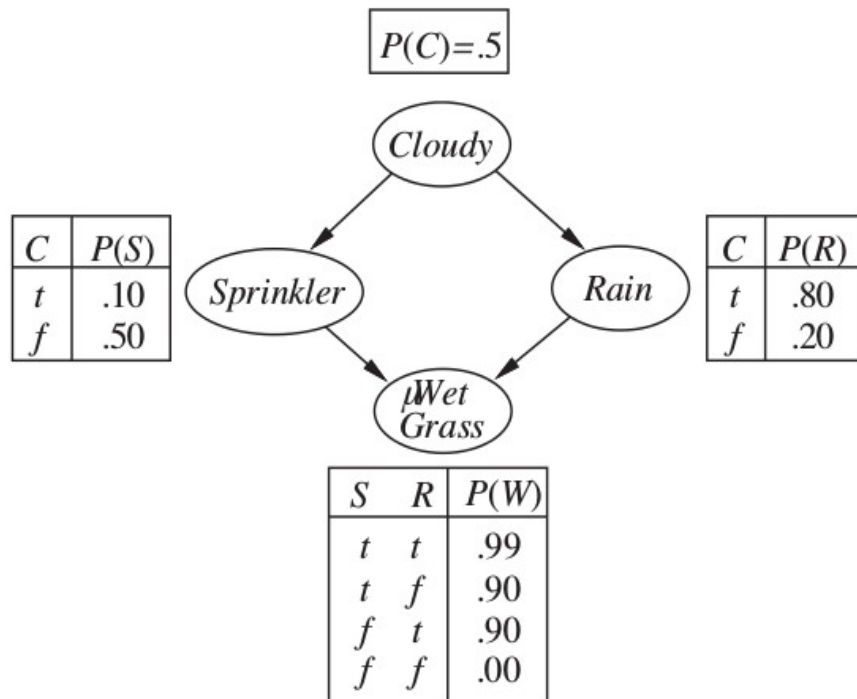
Calculate:  $P(S, R | c, w)$

$C, S, R, W, \text{weight}$   
 $1, \quad \quad \quad 0.5$

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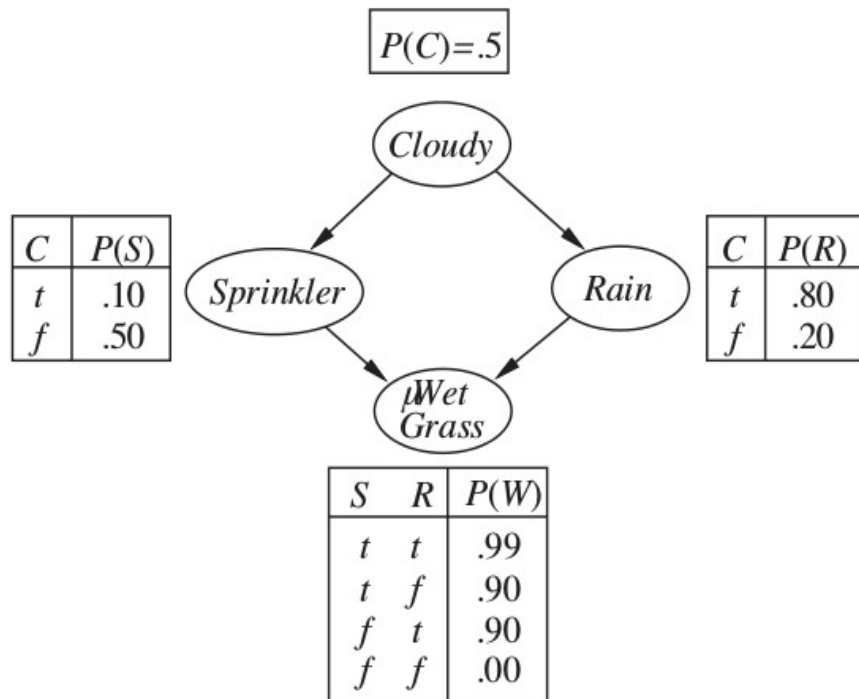
Calculate:  $P(S, R | c, w)$

$C, S, R, W, \text{weight}$   
 $1, 0, \quad \quad \quad 0.5$

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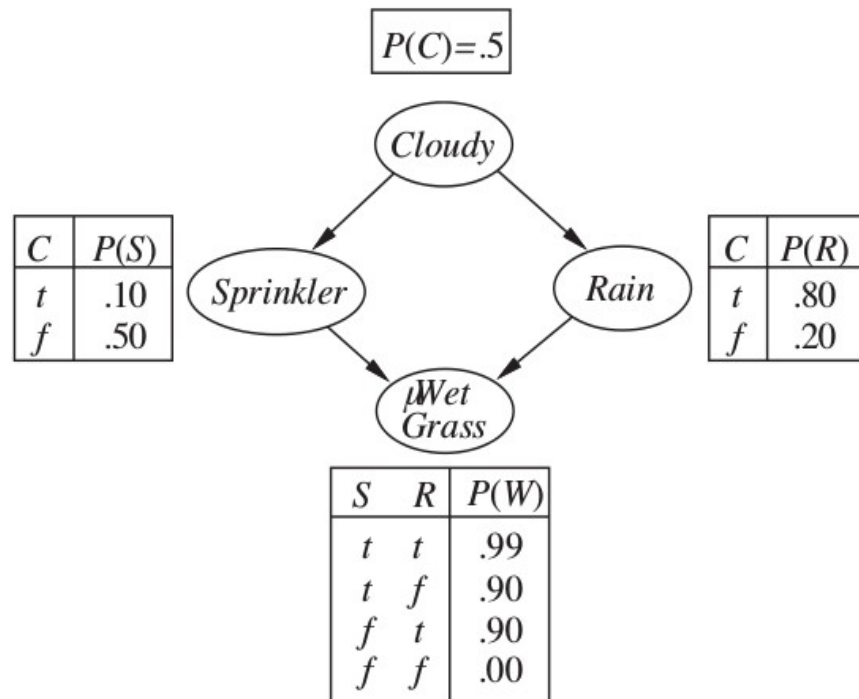
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 $1, 0, 1, \quad 0.5$

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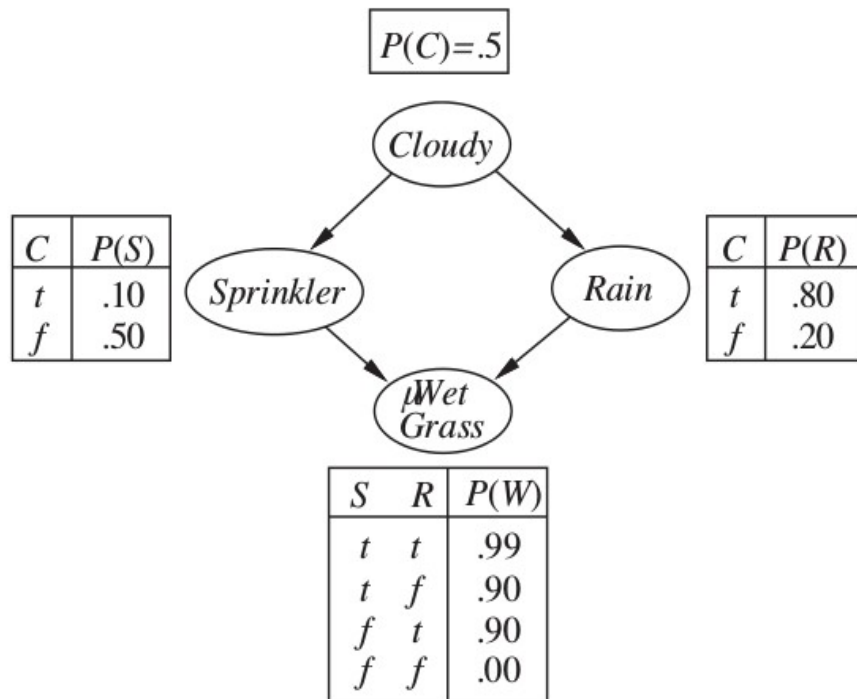
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$C, S, R, W, \text{weight}$   
 $1, 0, 1, 1, 0.45$

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Calculate:  $P(S, R | c, w)$

$C, S, R, W, \text{weight}$

1, 0, 1, 1, 0.45

1, 1, 0, 1, 0.45

1, 1, 1, 1, 0.495

1, 0, 0, 1, 0

1, 0, 1, 1, 0.45

...

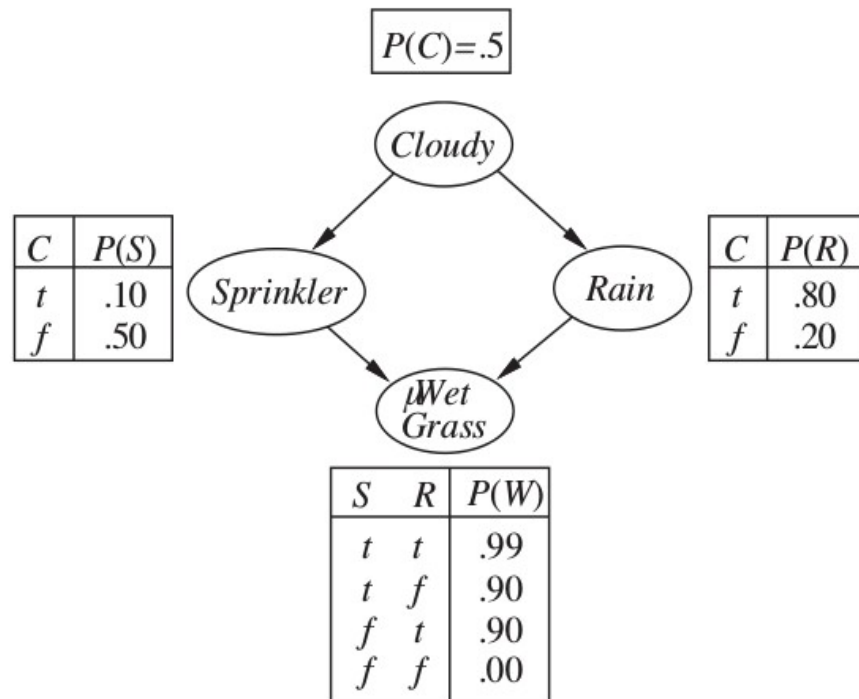
$P(s | c, w) = 0.476 / \sum W$

$P(r | c, w) = 0.46 / \sum W$

# Likelihood weighting

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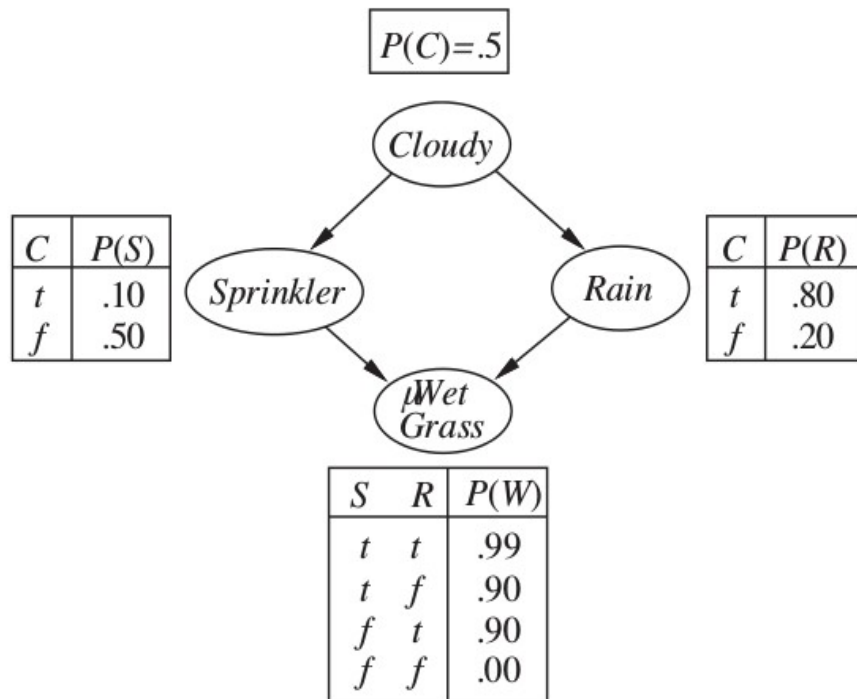
Calculate:  $P(S, R | c, w)$

$C$	$S$	$R$	$W$	weight
1	0	1	1	0.45
1	1	0	1	0.45
1	1	1	1	0.495
1	0	0	1	0
1	0	1	1	0.45
...				

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Calculate:  $P(S, R | c, w)$

$C, S, R, W, \text{weight}$

1, 0, 1, 1, 0.45

1, 1, 0, 1, 0.45

1, 1, 1, 1, 0.495

1, 0, 0, 1, 0

1, 0, 1, 1, 0.45

...

$P(s | c, w) = 0.476 / \sum W$

$P(r | c, w) = 0.46 / \sum W$

# Bayes net example

cavity	$P(T,C)$	$P(T,!C)$	$P(!T,C)$	$P(!T,!C)$
true	0.16	0.018	0.018	0.002
false	0.048	0.19	0.11	0.448



Is there a way to represent this distribution  
more compactly?



# Bayes net example

cavity	$P(T,C)$	$P(T,!C)$	$P(!T,C)$	$P(!T,!C)$
true	0.16	0.018	0.018	0.002
false	0.048	0.19	0.11	0.448

Is there a way to represent this distribution more compactly?

– does this diagram help?

