Bayes Networks

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Some images, slides, or ideas are used from:

- 1. AIMA
- 2. Berkeley CS188
- 3. Chris Amato

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

<u>Variables:</u> Cavity Toothache (T) Catch (C)





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



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







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

cavity	P(C cav)
true	0.9
false	0.2

P(cavity) = 0.2

Prob of toothache given cavity

Prob of catch given cavity

Prior probability of cavity



cavity	P(T cav)	cavity	P(C cav)	Cavity
true	0.9	true	0.9	
false	0.3	false	0.2	toothache catch

P(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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P(cavity) = 0.2

$$P(T,C,cavity) = P(T,C|cav)P(cav) - What is this step?$$
$$= P(T|cav)P(C|cav)P(cav) - What is this step?$$

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How calculate these?



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false 0.048 0.19 0.11 0.448	true	0.16	0.018	0.018	0.002
	false	0.048	0.19	0.11	0.448

How calculate these?





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

=



 $P(j, m, a, \neg b, \neg e) = P(j \mid a)P(m \mid a)P(a \mid \neg b \land \neg e)P(\neg b)P(\neg e)$ = 0.90 × 0.70 × 0.001 × 0.999 × 0.998 = 0.000628



 $P(j, m, a, \neg b, \neg e) = P(j \mid a)P(m \mid a)P(a \mid \neg b \land \neg e)P(\neg b)P(\neg e)$ = 0.90 × 0.70 × 0.001 × 0.999 × 0.998 = 0.000628

A simple example

Parameters of Bayes network Structure of Bayes network

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

P(winter)=0.5



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 Structure of Bayes network

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

P(snow)=0.155



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 Structure of Bayes network

<u>snow</u>	<u>P(W S)</u>
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<u>Jo</u>

P(snow)=0.155



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

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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...



Causal chain:

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

> <u>For example:</u> 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

Causal chain:



<u>Fire is conditionally independent of Hungry given Pizza...</u> – Hungry and Fire are dependent if Pizza is unknown – Hungry and Fire are independent if Pizza is known

<u>C</u>



$$P(z|x,y) = \frac{P(x,y,z)}{P(x,y)}$$
$$= \frac{P(z|y)P(y|x)P(x)}{P(y|x)P(x)}$$
$$= P(z|y)$$

Juse 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



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

Common cause:

<u>For example:</u> X = john calls Y = alarm Z = mary calls





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

Common effect:

<u>For example:</u> X = burglary Y = earthquake Z = alarm

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

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How?

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 <u>active</u>
- 3. if <u>no</u> active path, then X and Y are independent

<u>Are X, Y independent given A, B</u>. What's an active path?

1. enumerate all paths between X and

2. figure out whether any of these paths are <u>active</u>

3. if <u>no</u> active path, then X and Y are independent

Active path



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

Example

 $R \bot B | T$ $R \bot B | T'$



Example

 $L \bot T' | T$ $L \bot B | T$ $L \bot B | T$ $L \bot B | T'$ $L \bot B | T, R$



Example

 $T \bot\!\!\!\bot D$ $T \bot\!\!\!\bot D | R$ $T \bot\!\!\!\bot D | R, S$


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



Calculate P(C)

Calculate P(C|W)

Exact Inference



Exact Inference



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)

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Calculate P(C)

 $P(C) = \sum_{w} \sum_{s} P(C|s)P(s|w)p(w)$

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

Calculate P(C|W)

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.

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.

P(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

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.





Enumeration vs variable elimination



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



.

Variable elimination



Variable elimination w/ evidence

$$P(C|w) = \eta \sum_{s} P(C|s)P(s|w)p(w)$$



Variable elimination: general procedure

Variable elimination:

```
Given: evidence variables, e_1, ..., e_m; variable to infer, Q
Given: all CPTs (i.e. factors) in the graph
Calculate: P(Q|e_1, dots, e_m)
```

1. select factors for the given evidence
2. select ordering of "hidden" variables: vars = {v_1, ..., n_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, dots, e m)

Variable elimination: general procedure

<u>winter</u>	<u>P(s W)</u>
true	0.3
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Variable elimination:

Given: evidence variables, e_1 , ..., e_m ; variable to infer, Q Given: all CPTs (i.e. factors) in the graph Calculate: $P(Q|e_1, dots, e_m)$

1. select factors for the given evidence 2. select ordering of "hidden" variables: vars = {v_1, ..., n_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, dots, e_m) - 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) = ?



Variable elimination: general procedure example

P(b|m,j) = ?



Variable elimination: general procedure example

Same example with equations: P(

P(b|m,j) = ?

$$P(B|j,m) \propto P(B,j,m)$$

$$= \sum_{e,a} P(B,j,m,e,a)$$

$$= \sum_{e,a} P(B)P(e)P(a|B,e)P(j|a)P(m|a)$$

$$= \sum_{e} P(B)P(e)\sum_{a} P(a|B,e)P(j|a)P(m|a)$$

$$= \sum_{e} P(B)P(e)f_1(B,e,j,m)$$

$$= P(B)\sum_{e} P(e)f_1(B,e,j,m)$$

$$= P(B)f_2(B,j,m)$$



Another example



Calculate P(X_3|y_1,y_2,y_3) Use this variable ordering: X_1, X_2, Z



Another example



Calculate P(X_3|y_1,y_2,y_3) Use this variable ordering: X_1, X_2, Z



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

Another example



 $|X_3)$





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 efficent sol'ns to 3SAT



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?

Approximate Inference

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

- 1. sort variables in topological order (partial order)
- 2. starting with root, draw one sample for each variable, X_i, from P(X_i|parents(X_i))
- 3. repeat step 2 n times and save the results
- 4. induce distribution of interest from samples



Calculate P(Q|e_1,...,e_n)

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Topological sort: C,S,R,W

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What are the strengths/weakness of this approach?



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P(W) = 5/5

_i))

Calculate P(Q|e_1,...,e_n)

1. sort variables in topological order (partial order)

What are the strengths/weakness of this approach?

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



P(W) = 5/5

_i))

Likelihood weighting

What if the evidence is unlikely?

– use likelihood weighting!

<u>Idea</u>:

- 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,...,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|parents(X_i))

- 5. as you encounter the evidence variables, W=W*P(e|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
```
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C, S, R, W, weight 1, 0, 1, 1, 0.45

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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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Is there a way to represent this distribution more compactly?

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