Specifying probability distributions

• Specifying a probability for every atomic event is impractical

• We have already seen it can be easier to specify probability distributions by using (conditional) independence

• Bayesian networks allow us
  – to specify any distribution,
  – to specify such distributions concisely if there is (conditional) independence, in a natural way
A general approach to specifying probability distributions

- Say the variables are $X_1, \ldots, X_n$
- $P(X_1, \ldots, X_n) = P(X_1)P(X_2|X_1)P(X_3|X_1,X_2)\ldots P(X_n|X_1,\ldots, X_{n-1})$
- Can specify every component
- If every variable can take $k$ values,
  - $P(X_i|X_1, \ldots, X_{i-1})$ requires $(k-1)k^{i-1}$ values
- $\sum_{i=1}^{n}(k-1)k^{i-1} = \sum_{i=1}^{n}k^i-k^{i-1} = k^n - 1$
- Same as specifying probabilities of all atomic events – of course, because we can specify any distribution!
Graphically representing influences
Conditional independence to the rescue!

- Problem: $P(X_i|X_1, \ldots, X_{i-1})$ requires us to specify too many values.
- Suppose $X_1, \ldots, X_{i-1}$ partition into two subsets, $S$ and $T$, so that $X_i$ is conditionally independent from $T$ given $S$.
- $P(X_i|X_1, \ldots, X_{i-1}) = P(X_i|S, T) = P(X_i|S)$
- Requires only $(k-1)k^{|S|}$ values instead of $(k-1)k^{i-1}$ values.
Graphically representing influences

• … if $X_4$ is conditionally independent from $X_2$ given $X_1$ and $X_3$
Rain and sprinklers example

sprinklers is independent of raining, so no edge between them

Each node has a conditional probability table (CPT)

- $P(X=1) = 0.3$
- $P(Y=1) = 0.4$
- $P(Z=1 \mid X=0, Y=0) = 0.1$
- $P(Z=1 \mid X=0, Y=1) = 0.8$
- $P(Z=1 \mid X=1, Y=0) = 0.7$
- $P(Z=1 \mid X=1, Y=1) = 0.9$
Rigged casino example

Die 2 is conditionally independent of die 1 given casino rigged, so no edge between them.

\[ P(CR=1) = \frac{1}{2} \]

\[ P(D1=1|CR=0) = \frac{1}{6} \]
\[ \ldots \]
\[ P(D1=5|CR=0) = \frac{1}{6} \]
\[ P(D1=1|CR=1) = \frac{3}{12} \]
\[ \ldots \]
\[ P(D1=5|CR=1) = \frac{1}{6} \]

\[ P(D2=1|CR=0) = \frac{1}{6} \]
\[ \ldots \]
\[ P(D2=5|CR=0) = \frac{1}{6} \]
\[ P(D2=1|CR=1) = \frac{3}{12} \]
\[ \ldots \]
\[ P(D2=5|CR=1) = \frac{1}{6} \]
Rigged casino example with poorly chosen order

die 1

→

die 2

die 1 and die 2 are not independent

casino rigged

both the dice have relevant information for whether the casino is rigged

need 36 probabilities here!
More elaborate rain and sprinklers example

\[
P(+r) = 0.2
\]

\[
P(+n|r) = 0.3
P(+n|\neg r) = 0.4
\]

\[
P(+s) = 0.6
\]

\[
P(+g|r,+s) = 0.9
P(+g|r,\neg s) = 0.7
P(+g|\neg r,+s) = 0.8
P(+g|\neg r,\neg s) = 0.2
\]

\[
P(+d|n,+g) = 0.9
P(+d|n,-g) = 0.4
P(+d|\neg n,+g) = 0.5
P(+d|\neg n,-g) = 0.3
\]
Inference

• Want to know: $P(+r|+d) = P(+r,+d)/P(+d)$

• Let’s compute $P(+r,+d)$
Inference...

\[ P(+r, +d) = \sum_s \sum_g \sum_n P(+r)P(s)P(n|+r)P(g|+r,s)P(+d|n,g) = \]
\[ P(+r) \sum_s \sum_g P(g|+r,s) \sum_n P(n|+r)P(+d|n,g) \]

- \( P(+r) = .2 \)
- \( P(+n|+r) = .3 \)
- \( P(+n|-r) = .4 \)
- \( P(+s) = .6 \)
- \( P(+g|+r,+s) = .9 \)
- \( P(+g|+r,-s) = .7 \)
- \( P(+g|-r,+s) = .8 \)
- \( P(+g|-r,-s) = .2 \)
- \( P(+d|+n,+g) = .9 \)
- \( P(+d|+n,-g) = .4 \)
- \( P(+d|-n,+g) = .5 \)
- \( P(+d|-n,-g) = .3 \)

\( \text{rained} \) \\
\( \text{sprinklers were on} \) \\
\( \text{dog wet} \) \\
\( \text{grass wet} \) \\
\( \text{neighbor walked dog} \)
Variable elimination

- From the factor $\sum_n P(n|+r)P(+d|n,g)$ we sum out $n$ to obtain a factor only depending on $g$
- $[\sum_n P(n|+r)P(+d|n,+g)] = P(+n|+r)P(+d|+n,+g) + P(-n|+r)P(+d|-n,+g) = .3*.9+.7*.5 = .62$
- $[\sum_n P(n|+r)P(+d|n,-g)] = P(+n|+r)P(+d|+n,-g) + P(-n|+r)P(+d|-n,-g) = .3*.4+.7*.3 = .33$
- Continuing to the left, $g$ will be summed out next, etc. (continued on board)
Elimination order matters

• $P(+r, +d) = \sum_n \sum_s \sum_g P(+r)P(s)P(n|+r)P(g|+r,s)P(+d|n,g) = P(+r) \sum_n P(n|+r) \sum_s P(s) \sum_g P(g|+r,s)P(+d|n,g)$

• Last factor will depend on two variables in this case!
Don’t always need to sum over all variables

- Can drop parts of the network that are irrelevant
- $P(+r, +s) = P(+r)P(+s) = .6 \times .2 = .12$
- $P(+n, +s) = \sum_r P(r, +n, +s) = \sum_r P(r)P(+n|r)P(+s) = P(+s)\sum_r P(r)P(+n|r) = P(+s)(P(+r)P(+n|+r) + P(-r)P(+n|-r)) = .6(\times .2 \times .3 + .8 \times .4) = .6 \times .38 = .228$
- $P(+d \mid +n, +g, +s) = P(+d \mid +n, +g) = .9$
Trees are easy

- Choose an extreme variable to eliminate first
- Its probability is “absorbed” by its neighbor
- \[ \sum_{x_4} P(x_4|x_1,x_2) \sum_{x_5} P(x_5|x_4) = \cdots \sum_{x_4} P(x_4|x_1,x_2)[\sum_{x_5} P(x_5|x_4)] \cdots \]
Clustering algorithms

- Merge nodes into “meganodes” until we have a tree
  - Then, can apply special-purpose algorithm for trees
- Merged node has values \{+n+g,+n-g,-n+g,-n-g\}
  - Much larger CPT
Logic gates in Bayes nets

- Not everything needs to be random…

AND gate

\[
\begin{align*}
P(+y|+x_1, +x_2) &= 1 \\
P(+y|-x_1, +x_2) &= 0 \\
P(+y|+x_1, -x_2) &= 0 \\
P(+y|-x_1, -x_2) &= 0
\end{align*}
\]

OR gate

\[
\begin{align*}
P(+y|+x_1, +x_2) &= 1 \\
P(+y|-x_1, +x_2) &= 1 \\
P(+y|+x_1, -x_2) &= 1 \\
P(+y|-x_1, -x_2) &= 0
\end{align*}
\]
Modeling satisfiability as a Bayes Net

• \((+X_1 \text{ OR } -X_2) \text{ AND } (-X_1 \text{ OR } -X_2 \text{ OR } -X_3)\)

\[
P(+x_1) = \frac{1}{2} \quad P(+x_2) = \frac{1}{2} \quad P(+x_3) = \frac{1}{2}
\]

\[
P(+c_1|x_1,+x_2) = 1 \\
P(+c_1|-x_1,+x_2) = 0 \\
P(+c_1|x_1,-x_2) = 1 \\
P(+c_1|-x_1,-x_2) = 1
\]

\[
P(+c_2|-y,+x_3) = 0 \\
P(+c_2|y,-x_3) = 1 \\
P(+c_2|y,+x_3) = 1 \\
P(+c_2|-y,-x_3) = 1
\]

\[
P(+f|+c_1,+c_2) = 1 \quad P(+f|-c_1,+c_2) = 0 \quad P(+f|+c_1,-c_2) = 0 \quad P(+f|-c_1,-c_2) = 0
\]

- \(P(+f) > 0\) iff formula is satisfiable, so inference is NP-hard
- \(P(+f) = \frac{\text{#satisfying assignments}}{2^n}\), so inference is \#P-hard
  (because counting number of satisfying assignments is)
More about conditional independence

- A node is conditionally independent of its non-descendants, given its parents.
- A node is conditionally independent of everything else in the graph, given its parents, children, and children’s parents (its Markov blanket).

![Diagram of a Bayesian network showing the relationships between rained, sprinklers were on, neighbor walked dog, grass wet, and dog wet.]

- N is independent of G given R.
- N is not independent of G given R and D.
- N is independent of S given R, G, D.

Note: can’t know for sure that two nodes are not independent: edges may be dummy edges.
General criterion: d-separation

- Sets of variables $X$ and $Y$ are conditionally independent given variables in $Z$ if all paths between $X$ and $Y$ are blocked; a path is blocked if one of the following holds:
  - it contains $U \rightarrow V \rightarrow W$ or $U \leftarrow V \leftarrow W$ or $U \leftarrow V \rightarrow W$, and $V$ is in $Z$
  - it contains $U \rightarrow V \leftarrow W$, and neither $V$ nor any of its descendants are in $Z$

- $N$ is independent of $G$ given $R$
- $N$ is not independent of $S$ given $R$ and $D$