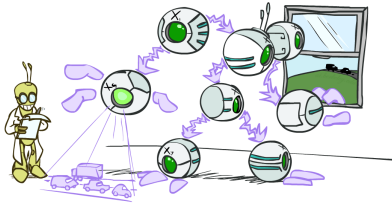


## CS 188: Artificial Intelligence

### Bayes' Nets: Inference



Instructors: Dan Klein and Pieter Abbeel --- University of California, Berkeley

[These slides were created by Dan Klein and Pieter Abbeel for CS188 Intro to AI at UC Berkeley. All CS188 materials are available at <http://ai.berkeley.edu>.]

## Bayes' Net Representation

- A directed, acyclic graph, one node per random variable
- A conditional probability table (CPT) for each node

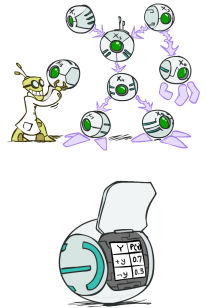
- A collection of distributions over  $X_i$ , one for each combination of parents' values

$$P(X_i | a_1 \dots a_n)$$

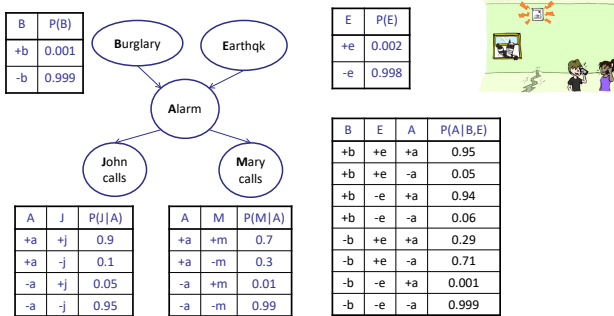
- Bayes' nets implicitly encode joint distributions

- As a product of local conditional distributions
- To see what probability a BN gives to a full assignment, multiply all the relevant conditionals together:

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

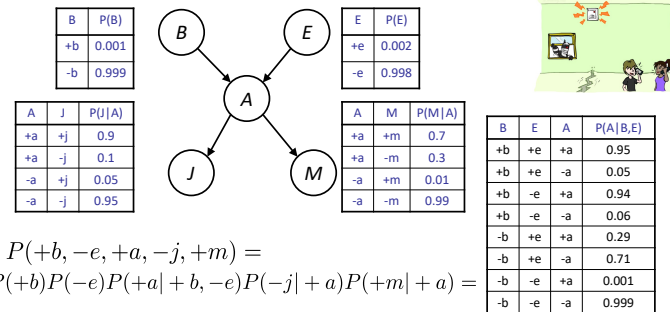


### Example: Alarm Network



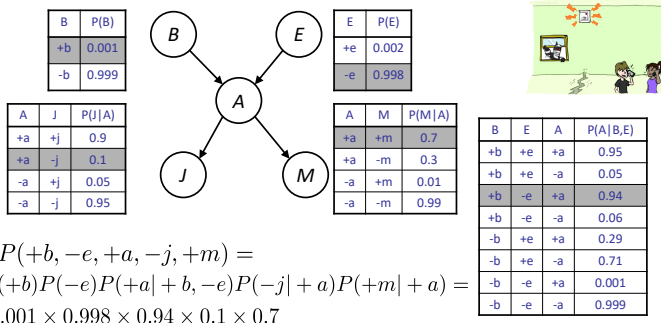
[Demo: BN Applet]

### Example: Alarm Network



$$P(+b, -e, +a, -j, +m) = P(+b)P(-e)P(+a|+b, -e)P(-j|+a)P(+m|+a) = 0.001 \times 0.998 \times 0.94 \times 0.1 \times 0.7$$

### Example: Alarm Network



$$P(+b, -e, +a, -j, +m) = P(+b)P(-e)P(+a|+b, -e)P(-j|+a)P(+m|+a) = 0.001 \times 0.998 \times 0.94 \times 0.1 \times 0.7$$

## Bayes' Nets

- Representation
- Conditional Independences
- Probabilistic Inference
  - Enumeration (exact, exponential complexity)
  - Variable elimination (exact, worst-case exponential complexity, often better)
  - Inference is NP-complete
  - Sampling (approximate)
- Learning Bayes' Nets from Data

## Inference

- Inference: calculating some useful quantity from a joint probability distribution

### Examples:

- Posterior probability  
 $P(Q|E_1 = e_1, \dots, E_k = e_k)$
- Most likely explanation:  
 $\operatorname{argmax}_q P(Q = q|E_1 = e_1 \dots)$



## Inference by Enumeration

- General case:
  - Evidence variables:  $E_1 \dots E_k = e_1 \dots e_k$
  - Query\* variable:  $Q$
  - Hidden variables:  $H_1 \dots H_r$
$$\left. \begin{array}{l} E_1 \dots E_k = e_1 \dots e_k \\ Q \\ H_1 \dots H_r \end{array} \right\} \begin{array}{l} X_1, X_2, \dots, X_n \\ \text{All variables} \end{array}$$
- We want:  $P(Q|e_1 \dots e_k)$
- \* Works fine with multiple query variables, too
- Step 1: Select the entries consistent with the evidence
 

x	h <sub>1</sub>
-3	0.05
-1	0.25
1	0.2
5	0.05
- Step 2: Sum out H to get joint of Query and evidence
 
$$P(Q, e_1 \dots e_k) = \sum_{h_1 \dots h_r} P(Q, h_1 \dots h_r, e_1 \dots e_k)$$
- Step 3: Normalize
 
$$P(Q|e_1 \dots e_k) = \frac{1}{Z} P(Q, e_1 \dots e_k)$$

$$Z = \sum_q P(Q, e_1 \dots e_k)$$

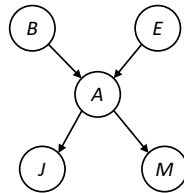
## Inference by Enumeration in Bayes' Net

- Given unlimited time, inference in BNs is easy
- Reminder of inference by enumeration by example:

$$P(B \mid +j, +m) \propto_B P(B, +j, +m)$$

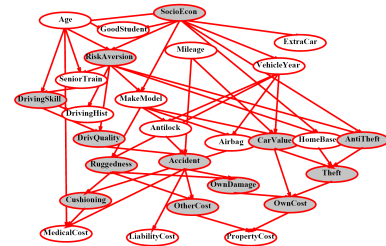
$$= \sum_{e, a} P(B, e, a, +j, +m)$$

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



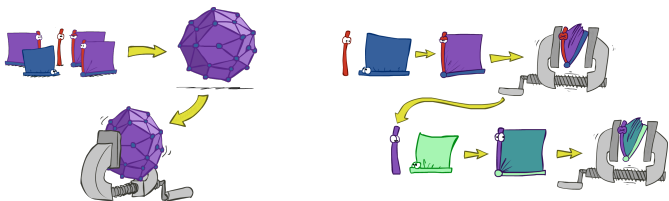
$$= P(B)P(+e)P(+a|B, +e)P(+j|+a)P(+m|+a) + P(B)P(+e)P(-a|B, +e)P(+j|-a)P(+m|-a) \\ + P(B)P(-e)P(+a|B, -e)P(+j|+a)P(+m|+a) + P(B)P(-e)P(-a|B, -e)P(+j|-a)P(+m|-a)$$

## Inference by Enumeration?



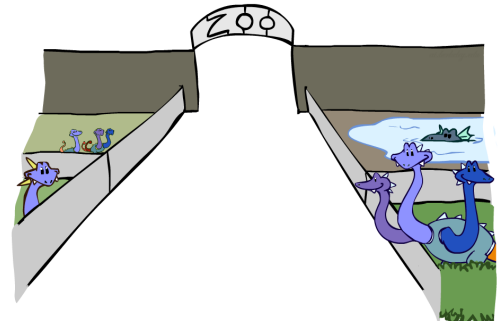
## Inference by Enumeration vs. Variable Elimination

- Why is inference by enumeration so slow?
  - You join up the whole joint distribution before you sum out the hidden variables
- Idea: interleave joining and marginalizing!
  - Called "Variable Elimination"
  - Still NP-hard, but usually much faster than inference by enumeration



- First we'll need some new notation: factors

## Factor Zoo



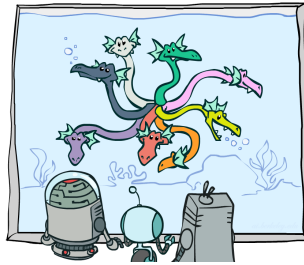
## Factor Zoo I

### Joint distribution: $P(X,Y)$

- Entries  $P(x,y)$  for all  $x, y$
- Sums to 1

$$P(T, W)$$

T	W	P
hot	sun	0.4
hot	rain	0.1
cold	sun	0.2
cold	rain	0.3



### Selected joint: $P(x,Y)$

- A slice of the joint distribution
- Entries  $P(x,y)$  for fixed  $x$ , all  $y$
- Sums to  $P(x)$

$$P(\text{cold}, W)$$

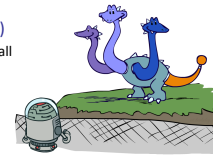
T	W	P
cold	sun	0.2
cold	rain	0.3

- Number of capitals = dimensionality of the table

## Factor Zoo II

### Single conditional: $P(Y | x)$

- Entries  $P(y | x)$  for fixed  $x$ , all  $y$
- Sums to 1

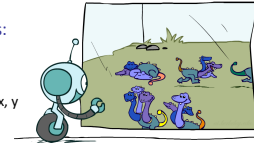


$$P(W|\text{cold})$$

T	W	P
cold	sun	0.4
cold	rain	0.6

### Family of conditionals: $P(Y | X)$

- Multiple conditionals
- Entries  $P(y | x)$  for all  $x, y$
- Sums to  $|X|$



$$P(W|T)$$

T	W	P
hot	sun	0.8
hot	rain	0.2
cold	sun	0.4
cold	rain	0.6

$P(W|\text{hot})$  (rows 1-2)  
 $P(W|\text{cold})$  (rows 3-4)

## Factor Zoo III

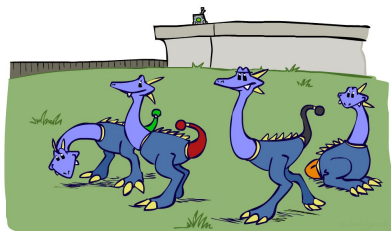
### Specified family: $P(y | X)$

- Entries  $P(y | x)$  for fixed  $y$ , but for all  $x$
- Sums to ... who knows!

$$P(\text{rain}|T)$$

T	W	P
hot	rain	0.2
cold	rain	0.6

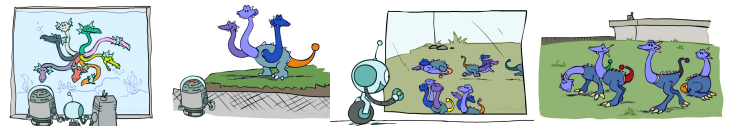
$P(\text{rain}|\text{hot})$  (row 1)  
 $P(\text{rain}|\text{cold})$  (row 2)



## Factor Zoo Summary

### In general, when we write $P(Y_1 \dots Y_N | X_1 \dots X_M)$

- It is a "factor," a multi-dimensional array
- Its values are  $P(y_1 \dots y_N | x_1 \dots x_M)$
- Any assigned (=lower-case)  $X$  or  $Y$  is a dimension missing (selected) from the array



## Example: Traffic Domain

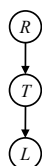
### Random Variables

- R: Raining
- T: Traffic
- L: Late for class!

$$P(L) = ?$$

$$= \sum_{r,t} P(r,t,L)$$

$$= \sum_{r,t} P(r)P(t|r)P(L|t)$$



$$P(R)$$

+r	0.1
-r	0.9

$$P(T|R)$$

+r	+t	0.8
+r	-t	0.2
-r	+t	0.1
-r	-t	0.9

$$P(L|T)$$

+t	+l	0.3
+t	-l	0.7
-t	+l	0.1
-t	-l	0.9

## Inference by Enumeration: Procedural Outline

- Track objects called **factors**
- Initial factors are local CPTs (one per node)

$$P(R)$$

+r	0.1
-r	0.9

$$P(T|R)$$

+r	+t	0.8
+r	-t	0.2
-r	+t	0.1
-r	-t	0.9

$$P(L|T)$$

+t	+l	0.3
+t	-l	0.7
-t	+l	0.1
-t	-l	0.9

### Any known values are selected

- E.g. if we know  $L = +l$  the initial factors are

$$P(R)$$

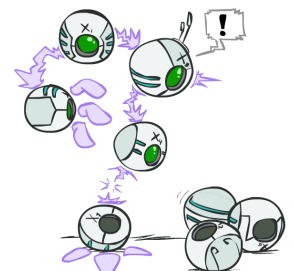
+r	0.1
-r	0.9

$$P(T|R)$$

+r	+t	0.8
+r	-t	0.2
-r	+t	0.1
-r	-t	0.9

$$P(+l|T)$$

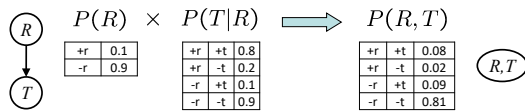
+t	+l	0.3
-t	+l	0.1



- Procedure: Join all factors, eliminate all hidden variables, normalize

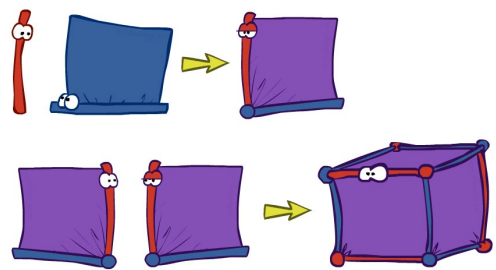
## Operation 1: Join Factors

- First basic operation: **joining factors**
- Combining factors:
  - Just like a database join
  - Get all factors over the joining variable
  - Build a new factor over the union of the variables involved
- Example: Join on R

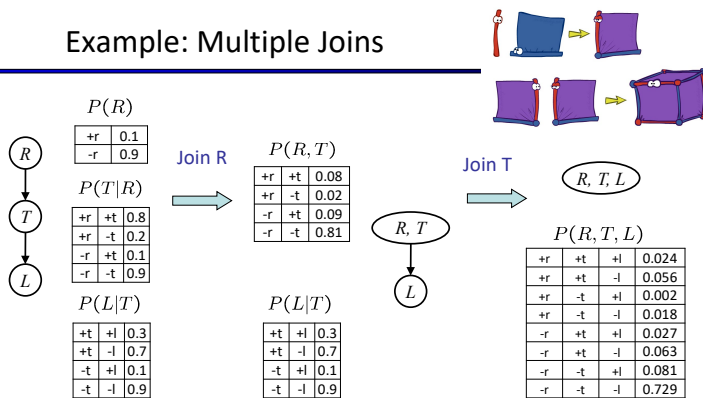


- Computation for each entry: pointwise products  $\forall r, t: P(r, t) = P(r) \cdot P(t|r)$

## Example: Multiple Joins

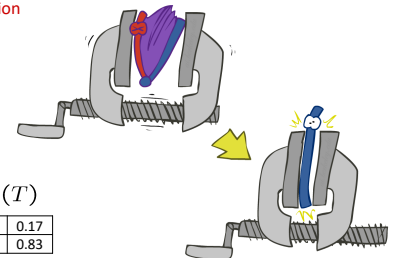
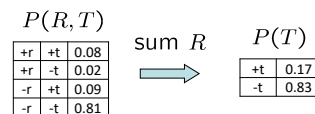


## Example: Multiple Joins

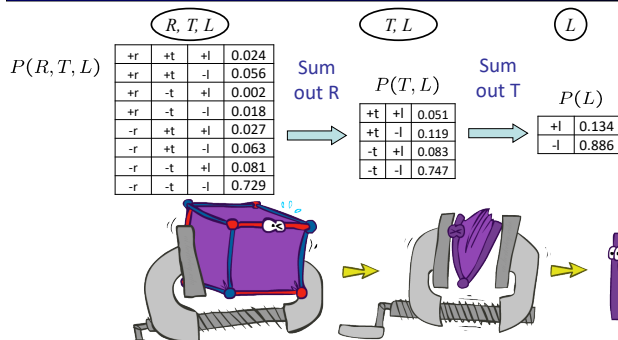


## Operation 2: Eliminate

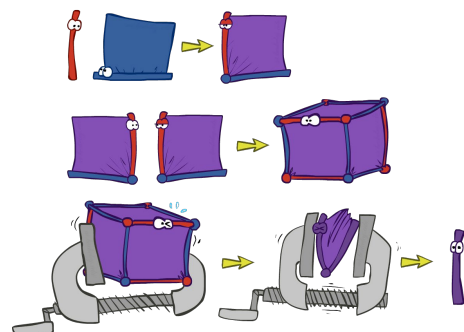
- Second basic operation: **marginalization**
- Take a factor and sum out a variable
  - Shrinks a factor to a smaller one
  - A **projection** operation
- Example:



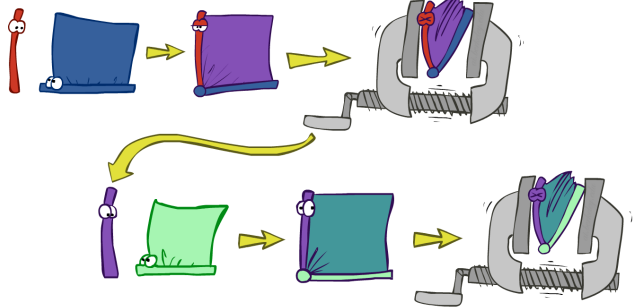
## Multiple Elimination



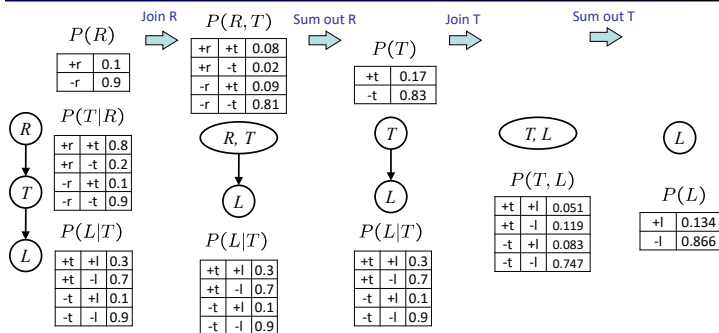
Thus Far: Multiple Join, Multiple Eliminate (= Inference by Enumeration)



## Marginalizing Early (= Variable Elimination)



## Marginalizing Early! (aka VE)



## Evidence II

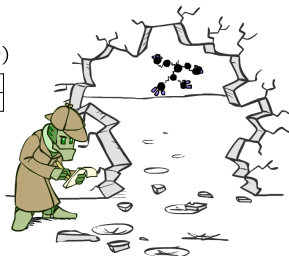
- Result will be a selected joint of query and evidence
  - E.g. for  $P(L | +r)$ , we would end up with:

$$P(+r, L) \xrightarrow{\text{Normalize}} P(L | +r)$$

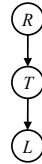
+r	+l	0.026
+r	-l	0.074

+l	0.26
-l	0.74

- To get our answer, just normalize this!
- That's it!



## Traffic Domain



$$P(L) = ?$$

- Inference by Enumeration

$$= \sum_t \sum_r P(L|t) P(r) P(t|r)$$

Diagram showing the order of operations: Join on r, Join on t, Eliminate r, Eliminate t.

- Variable Elimination

$$= \sum_t P(L|t) \sum_r P(r) P(t|r)$$

Diagram showing the order of operations: Join on r, Eliminate r, Join on t, Eliminate t.

## Evidence

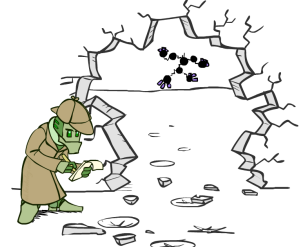
- If evidence, start with factors that select that evidence
  - No evidence uses these initial factors:

$P(R)$	$P(T R)$	$P(L T)$																												
<table><tr><td>+r</td><td>0.1</td></tr><tr><td>-r</td><td>0.9</td></tr></table>	+r	0.1	-r	0.9	<table><tr><td>+r</td><td>+t</td><td>0.8</td></tr><tr><td>+r</td><td>-t</td><td>0.2</td></tr><tr><td>-r</td><td>+t</td><td>0.1</td></tr><tr><td>-r</td><td>-t</td><td>0.9</td></tr></table>	+r	+t	0.8	+r	-t	0.2	-r	+t	0.1	-r	-t	0.9	<table><tr><td>+t</td><td>+l</td><td>0.3</td></tr><tr><td>+t</td><td>-l</td><td>0.7</td></tr><tr><td>-t</td><td>+l</td><td>0.1</td></tr><tr><td>-t</td><td>-l</td><td>0.9</td></tr></table>	+t	+l	0.3	+t	-l	0.7	-t	+l	0.1	-t	-l	0.9
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+t	+l	0.3																												
+t	-l	0.7																												
-t	+l	0.1																												
-t	-l	0.9																												

- Computing  $P(L | +r)$  the initial factors become:

$P(+r)$	$P(T +r)$	$P(L T)$																				
<table><tr><td>+r</td><td>0.1</td></tr></table>	+r	0.1	<table><tr><td>+r</td><td>+t</td><td>0.8</td></tr><tr><td>+r</td><td>-t</td><td>0.2</td></tr></table>	+r	+t	0.8	+r	-t	0.2	<table><tr><td>+t</td><td>+l</td><td>0.3</td></tr><tr><td>+t</td><td>-l</td><td>0.7</td></tr><tr><td>-t</td><td>+l</td><td>0.1</td></tr><tr><td>-t</td><td>-l</td><td>0.9</td></tr></table>	+t	+l	0.3	+t	-l	0.7	-t	+l	0.1	-t	-l	0.9
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+t	+l	0.3																				
+t	-l	0.7																				
-t	+l	0.1																				
-t	-l	0.9																				

- We eliminate all vars other than query + evidence



## General Variable Elimination

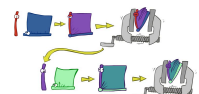
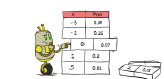
- Query:  $P(Q | E_1 = e_1, \dots, E_k = e_k)$

- Start with initial factors:
  - Local CPTs (but instantiated by evidence)

- While there are still hidden variables (not Q or evidence):

- Pick a hidden variable H
- Join all factors mentioning H
- Eliminate (sum out) H

- Join all remaining factors and normalize



$$\propto \frac{1}{Z}$$

## Example

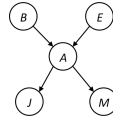
$$P(B|j, m) \propto P(B, j, m)$$

$$P(B) \quad P(E) \quad P(A|B, E) \quad P(j|A) \quad P(m|A)$$

Choose A

$$\begin{array}{l} P(A|B, E) \\ P(j|A) \\ P(m|A) \end{array} \xrightarrow{\times} P(j, m, A|B, E) \xrightarrow{\sum} P(j, m|B, E)$$

$$P(B) \quad P(E) \quad P(j, m|B, E)$$



## Example

$$P(B) \quad P(E) \quad P(j, m|B, E)$$

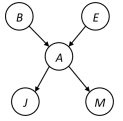
Choose E

$$\begin{array}{l} P(E) \\ P(j, m|B, E) \end{array} \xrightarrow{\times} P(j, m, E|B) \xrightarrow{\sum} P(j, m|B)$$

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

Finish with B

$$\begin{array}{l} P(B) \\ P(j, m|B) \end{array} \xrightarrow{\times} P(j, m, B) \xrightarrow{\text{Normalize}} P(B|j, m)$$

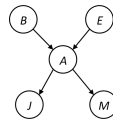


## Same Example in Equations

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

$$P(B) \quad P(E) \quad P(A|B, E) \quad P(j|A) \quad P(m|A)$$

$$\begin{aligned} P(B|j, m) &\propto P(B, j, m) \\ &= \sum_{e,a} P(B, j, m, e, a) && \text{marginal obtained from joint by summing out} \\ &= \sum_{e,a} P(B)P(e)P(a|B, e)P(j|a)P(m|a) && \text{use Bayes' net joint distribution expression} \\ &= \sum_e P(B)P(e) \sum_a P(a|B, e)P(j|a)P(m|a) && \text{use } x^*(y+z) = xy + xz \\ &= \sum_e P(B)P(e)f_1(B, e, j, m) && \text{joining on a, and then summing out gives } f_1 \\ &= P(B) \sum_e P(e)f_1(B, e, j, m) && \text{use } x^*(y+z) = xy + xz \\ &= P(B)f_2(B, j, m) && \text{joining on e, and then summing out gives } f_2 \end{aligned}$$



All we are doing is exploiting  $uwv + uwz + uxy + uxz + vwy + vwz + vxy + vxz = (u+v)(w+x)(y+z)$  to improve computational efficiency!

## Another Variable Elimination Example

Query:  $P(X_3|Y_1 = y_1, Y_2 = y_2, Y_3 = y_3)$

Start by inserting evidence, which gives the following initial factors:

$$p(Z)p(X_1|Z)p(X_2|Z)p(X_3|Z)p(y_1|X_1)p(y_2|X_2)p(y_3|X_3)$$

Eliminate  $X_1$ , this introduces the factor  $f_1(Z, y_1) = \sum_{x_1} p(x_1|Z)p(y_1|x_1)$ , and we are left with:

$$p(Z)f_1(Z, y_1)p(X_2|Z)p(X_3|Z)p(y_2|X_2)p(y_3|X_3)$$

Eliminate  $X_2$ , this introduces the factor  $f_2(Z, y_2) = \sum_{x_2} p(x_2|Z)p(y_2|x_2)$ , and we are left with:

$$p(Z)f_1(Z, y_1)f_2(Z, y_2)p(X_3|Z)p(y_3|X_3)$$

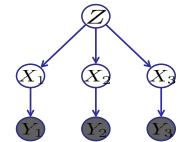
Eliminate  $Z$ , this introduces the factor  $f_3(y_1, y_2, X_3) = \sum_z p(z)f_1(z, y_1)f_2(z, y_2)p(X_3|z)$ , and we are left:

$$p(y_3|X_3)f_3(y_1, y_2, X_3)$$

No hidden variables left. Join the remaining factors to get:

$$f_4(y_1, y_2, y_3, X_3) = P(y_3|X_3)f_3(y_1, y_2, X_3)$$

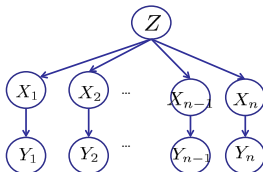
Normalizing over  $X_3$  gives  $P(X_3|y_1, y_2, y_3)$ .



Computational complexity critically depends on the largest factor being generated in this process. Size of factor = number of entries in table. In example above (assuming binary) all factors generated are of size 2 — as they all only have one variable ( $Z$ ,  $X_2$  and  $X_3$  respectively).

## Variable Elimination Ordering

- For the query  $P(X_n|Y_1, \dots, Y_n)$  work through the following two different orderings as done in previous slide:  $Z, X_1, \dots, X_{n-1}$  and  $X_1, \dots, X_{n-1}, Z$ . What is the size of the maximum factor generated for each of the orderings?



- Answer:  $2^{n+1}$  versus  $2^2$  (assuming binary)
- In general: the ordering can greatly affect efficiency.

## VE: Computational and Space Complexity

- The computational and space complexity of variable elimination is determined by the largest factor
- The elimination ordering can greatly affect the size of the largest factor.
  - E.g., previous slide's example  $2^n$  vs. 2
- Does there always exist an ordering that only results in small factors?
  - No!

## Worst Case Complexity?

- CSP:

$$(x_1 \vee x_2 \vee \neg x_3) \wedge (\neg x_1 \vee x_3 \vee \neg x_4) \wedge (x_2 \vee \neg x_2 \vee x_4) \wedge (\neg x_3 \vee \neg x_4 \vee \neg x_5) \wedge (x_2 \vee x_5 \vee x_7) \wedge (x_4 \vee x_5 \vee x_6) \wedge (\neg x_5 \vee x_6 \vee \neg x_7) \wedge (\neg x_5 \vee \neg x_6 \vee x_7)$$

$$P(X_i = 0) = P(X_i = 1) = 0.5$$

$$Y_1 = X_1 \vee X_2 \vee \neg X_3$$

...

$$Y_6 = \neg X_5 \vee X_6 \vee X_7$$

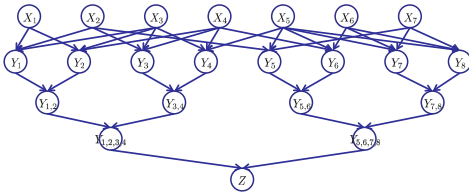
$$Y_{1,2} = Y_1 \wedge Y_2$$

$$Y_{7,8} = Y_7 \wedge Y_8$$

$$Y_{1,2,3,4} = Y_{1,2} \wedge Y_{3,4}$$

$$Y_{5,6,7,8} = Y_{5,6} \wedge Y_{7,8}$$

$$Z = Y_{1,2,3,4} \wedge Y_{5,6,7,8}$$



- If we can answer  $P(z)$  equal to zero or not, we answered whether the 3-SAT problem has a solution.
- Hence inference in Bayes' nets is NP-hard. No known efficient probabilistic inference in general.

## Polytrees

- A polytree is a directed graph with no undirected cycles
- For poly-trees you can always find an ordering that is efficient
  - Try it!!
- Cut-set conditioning for Bayes' net inference
  - Choose set of variables such that if removed only a polytree remains
  - Exercise: Think about how the specifics would work out!

## Bayes' Nets

- ✓ Representation
- ✓ Conditional Independences
- Probabilistic Inference
  - ✓ Enumeration (exact, exponential complexity)
  - ✓ Variable elimination (exact, worst-case exponential complexity, often better)
  - ✓ Inference is NP-complete
    - Sampling (approximate)
- Learning Bayes' Nets from Data