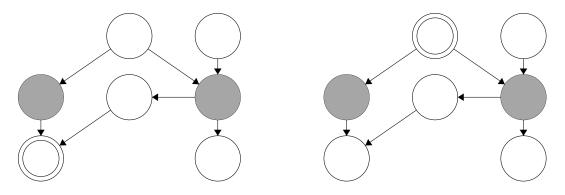
Final Review Bayes Nets

Q1. Moral Graphs

CS 188

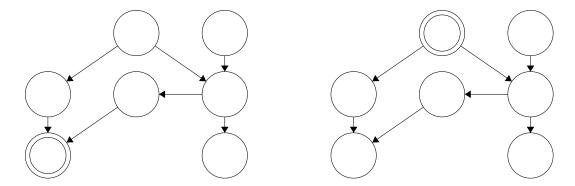
Summer 2022

(a) For each of the following queries, we want to preprocess the Bayes net before performing variable elimination. Query variables are double-circled and evidence variables are shaded. Cross off all the variables that we can ignore in performing the query. If no variables can be ignored in one of the Bayes nets, write "None" under that Bayes net.



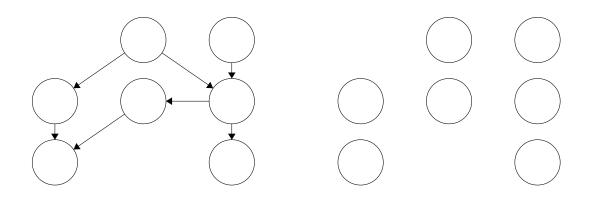
Let B be a Bayes net with a set of variables V. The **Markov blanket** of a variable $v \in V$ is the smallest set of variables $S \subset V$ such that for any variables $v' \in V$ such that $v \neq v'$ and $v' \notin S$, $v \perp v' \mid S$. Less formally, v is independent from the entire Bayes net given all the variables in S.

(b) In each of the following Bayes nets, shade in the Markov blanket of the double-circled variable.

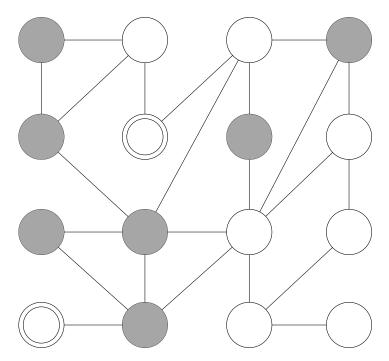


The **moral graph** of a Bayes net is an **undirected** graph with the same vertices as the Bayes net (i.e. one vertex corresponding to each variable) such that each variable has an edge connecting it to every variable in its Markov blanket.

(c) Add edges to the graph on the right so that it is the moral graph of the Bayes net on the left.



(d) The following is a query in a moral graph for a larger Bayes net (the Bayes net is not shown). Cross off all the variables that we can ignore in performing the query.



Q2. Bayes Nets: Sampling

Consider the following Bayes Net, where we have observed that B = +b and D = +d.

| | | | | | | | | | | P(D | A, C) | |
|-----------------------------|--------|----|--------|-----|----|--------|-----|---|----|-----|-------|-----|
| | | | | | | | | | +a | +c | +d | 0.6 |
| | | I | P(B A) |) | F | P(C B) | ?) | | +a | +c | -d | 0.4 |
| \cap \cap \cap \cap | P(A) | +a | +b | 0.8 | +b | +c | 0.1 | | +a | -c | +d | 0.1 |
| (A)→(B)→(C)→(D) | +a 0.5 | +a | -b | 0.2 | +b | -c | 0.9 | | +a | -c | -d | 0.9 |
| | -a 0.5 | -a | +b | 0.4 | -b | +c | 0.7 | | -a | +c | +d | 0.2 |
| | | -a | -b | 0.6 | -b | -c | 0.3 | | -a | +c | -d | 0.8 |
| | | | | | | | | | -a | -c | +d | 0.5 |
| | | | | | | | | L | -a | -c | -d | 0.5 |

(a) Consider doing Gibbs sampling for this example. Assume that we have initialized all variables to the values +a, +b, +c, +d. We then unassign the variable C, such that we have A = +a, B = +b, C = ?, D = +d. Calculate the probabilities for new values of C at this stage of the Gibbs sampling procedure.

 $P(C = +c \text{ at the next step of Gibbs sampling}) = _____$ $<math>P(C = -c \text{ at the next step of Gibbs sampling}) = _____$

- (b) Consider a sampling scheme that is a hybrid of rejection sampling and likelihood-weighted sampling. Under this scheme, we first perform rejection sampling for the variables A and B. We then take the sampled values for A and B and extend the sample to include values for variables C and D, using likelihood-weighted sampling.
 - (i) Below is a list of candidate samples. Mark the samples that would be rejected by the rejection sampling portion of the hybrid scheme.

| -a | -l |
|----|----------|
| +a | +b |
| +a | -l |
| -a | +l |
| | +a +a |

(ii) To decouple from part (i), you now receive a *new* set of samples shown below. Fill in the weights for these samples under our hybrid scheme.

| | | | | 0 |
|----|----|----|----|---|
| -a | +b | -c | +d | |
| +a | +b | -c | +d | |
| +a | +b | -c | +d | |
| -a | +b | +c | +d | |
| +a | +b | +c | +d | |

Weight

(iii) Use the weighted samples from part (ii) to calculate an estimate for P(+a|+b,+d).

The estimate of P(+a|+b,+d) is _____

- (c) We now attempt to design an alternative hybrid sampling scheme that combines elements of likelihoodweighted and rejection sampling. For each proposed scheme, indicate whether it is valid, i.e. whether the weighted samples it produces correctly approximate the distribution P(A, C|+b, +d).
 - (i) First collect a likelihood-weighted sample for the variables A and B. Then switch to rejection sampling for the variables C and D. In case of rejection, the values of A and B and the sample weight are thrown away. Sampling then restarts from node A.

 \bigcirc Valid \bigcirc Invalid

(ii) First collect a likelihood-weighted sample for the variables A and B. Then switch to rejection sampling for the variables C and D. In case of rejection, the values of A and B and the sample weight are retained. Sampling then restarts from node C.

 \bigcirc Valid \bigcirc Invalid