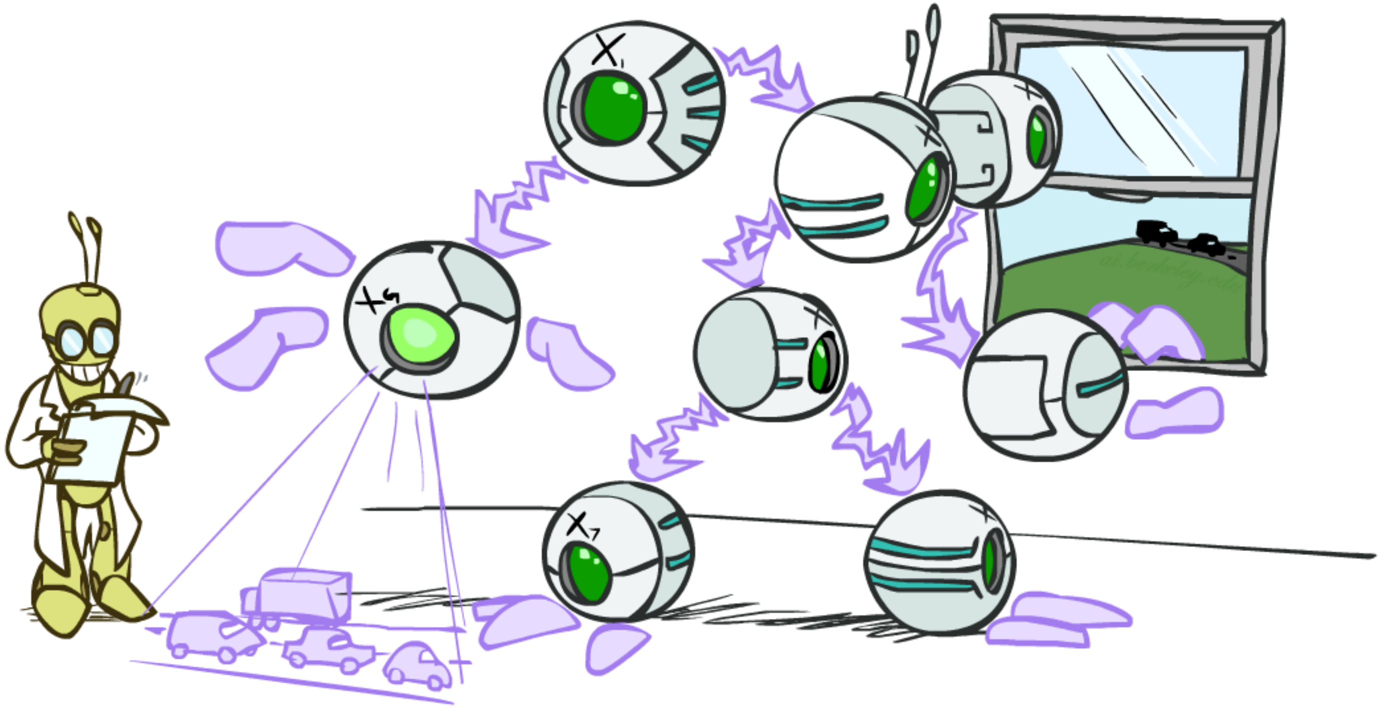
CS 188: Artificial Intelligence

Bayes’ Nets: Inference



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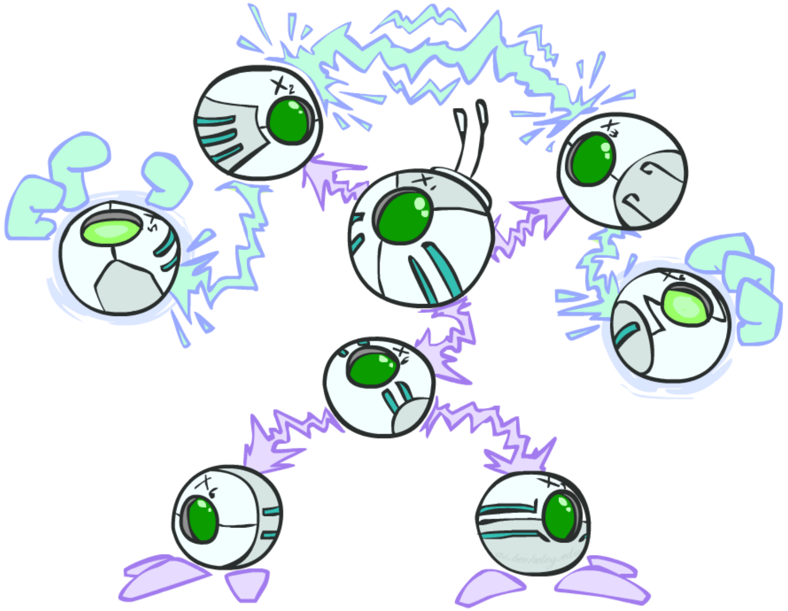
Review: Independence

The General Case

- General question: in a given BN, are two variables independent (given evidence)?

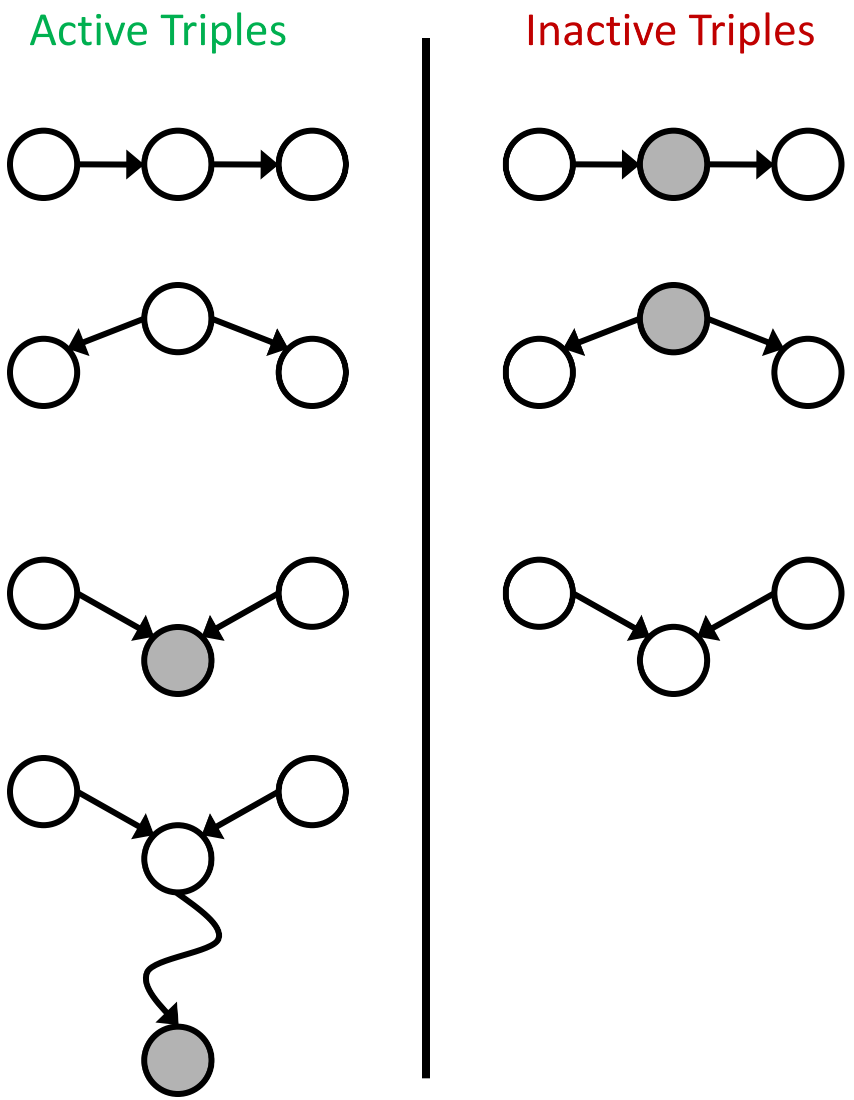
- Solution: analyze the graph

- Any complex example can be broken
  into repetitions of the three canonical cases



Active / Inactive Paths

- Question: Are X and Y conditionally independent given evidence variables {Z}?
  - Yes, if X and Y "d-separated" by Z
  - Consider all (undirected) paths from X to Y
  - No active paths = independence!
- A path is active if each triple is active:
  - Causal chain $A \rightarrow B \rightarrow C$ where B is unobserved (either direction)
  - Common cause $A \leftarrow B \rightarrow C$ where B is unobserved
  - Common effect (aka v-structure)
    $A \rightarrow B \leftarrow C$ where B *or one of its descendents* is observed
- All it takes to block a path is a single inactive segment



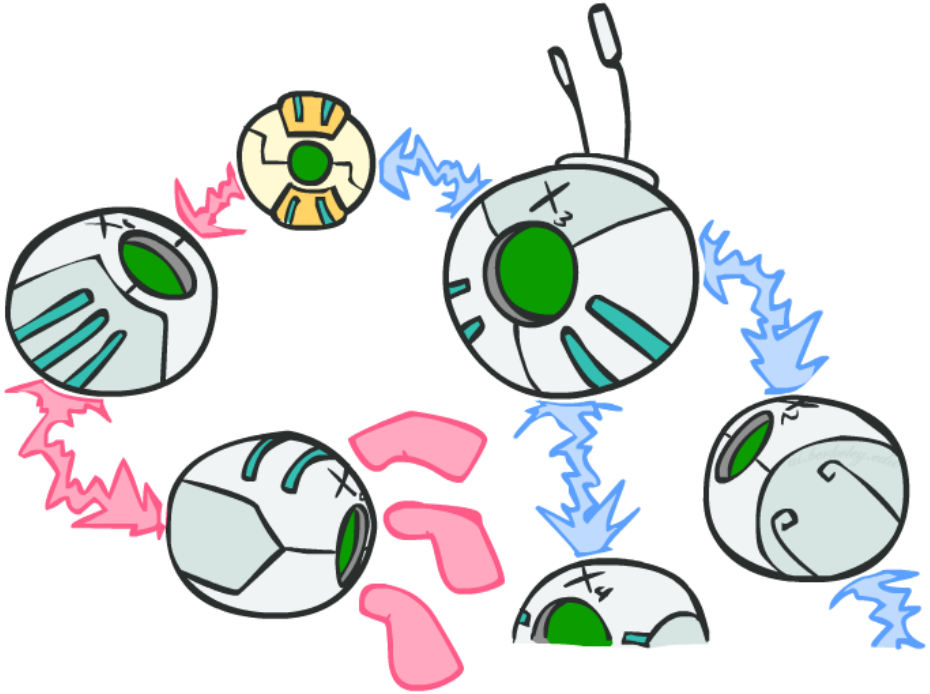
D-Separation

- Query: $X_i \perp\!\!\!\perp X_j | \{X_{k_1}, ..., X_{k_n}\}$?
- Check all (undirected!) paths between X_i and X_j
  - If one or more active, then independence not guaranteed

$$X_i \not\perp\!\!\!\perp X_j | \{X_{k_1}, ..., X_{k_n}\}$$

  - Otherwise (i.e. if all paths are inactive), then independence is guaranteed

$$X_i \perp\!\!\!\perp X_j | \{X_{k_1}, ..., X_{k_n}\}$$

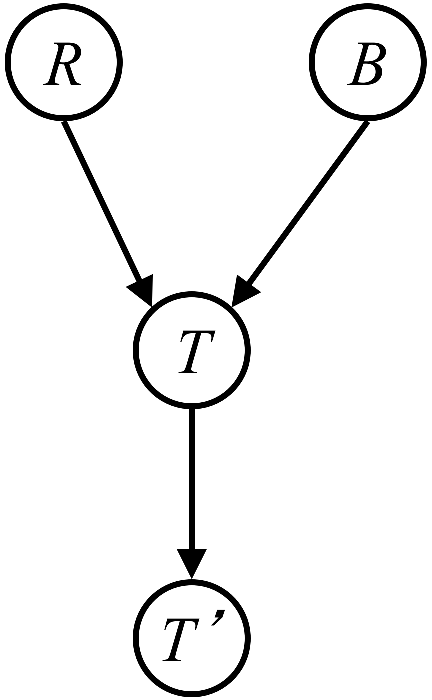


Example

$R \perp\!\!\!\perp B$ *Yes*

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

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



Example

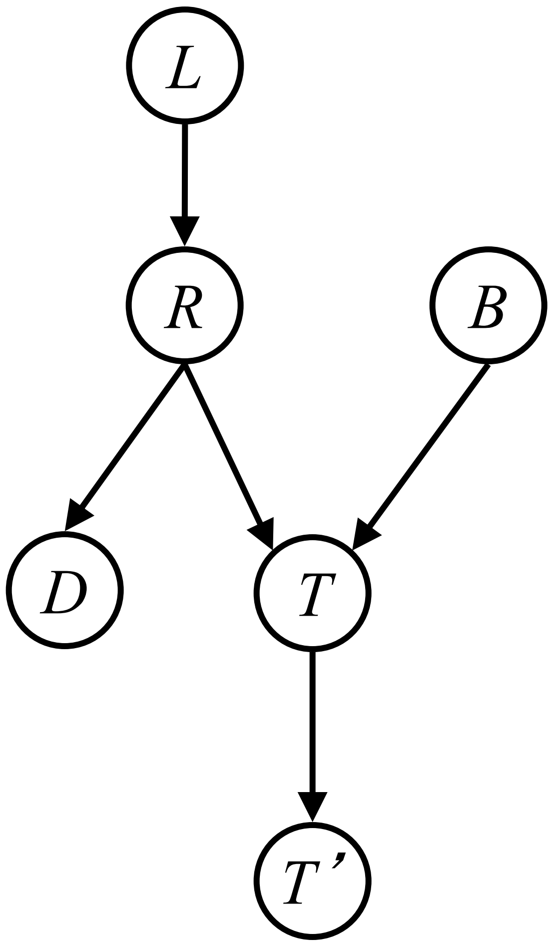
$L \perp\!\!\!\perp T' | T$ Yes

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

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

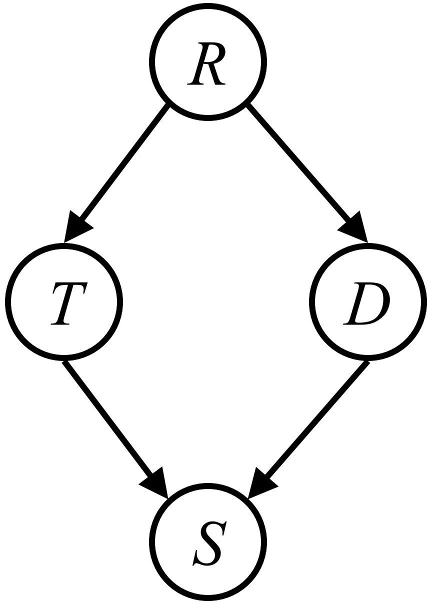
$L \perp\!\!\!\perp B | T'$

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



Example

- Variables:
  - R: Raining
  - T: Traffic
  - D: Roof drips
  - S: I'm sad
- Questions:



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

$$T \perp\!\!\!\perp D | R$$ Yes

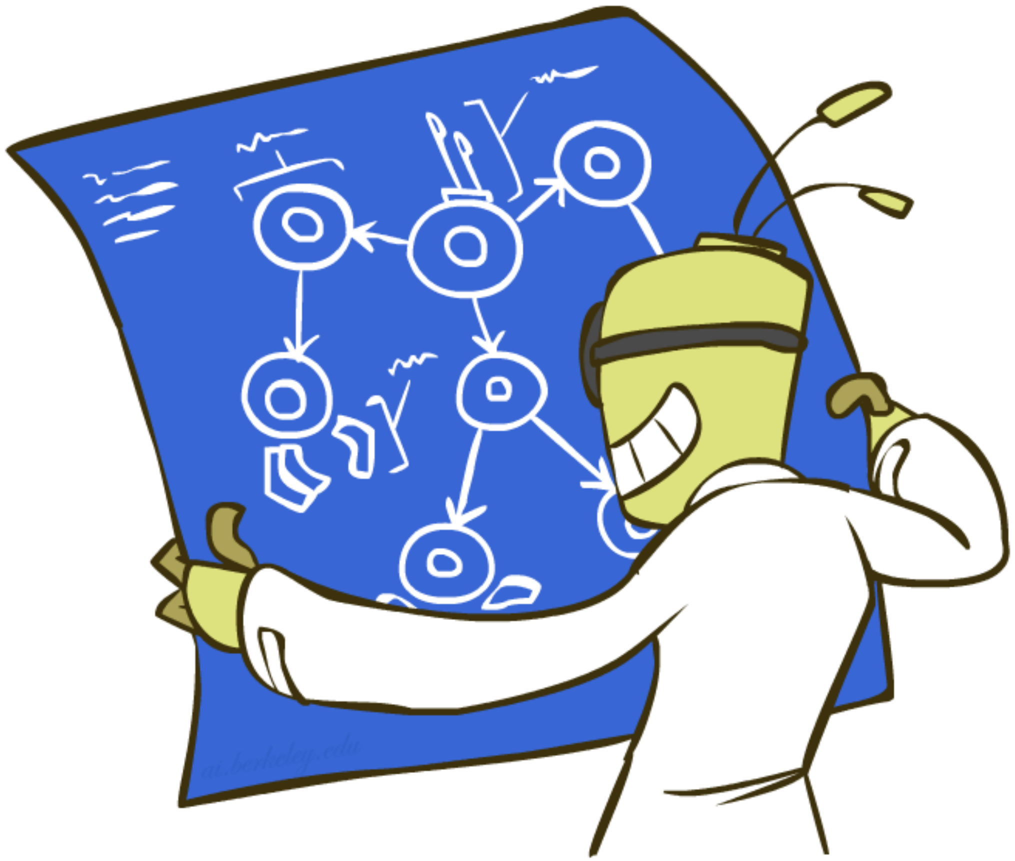
$$T \perp\!\!\!\perp D | R, S$$

Structure Implications

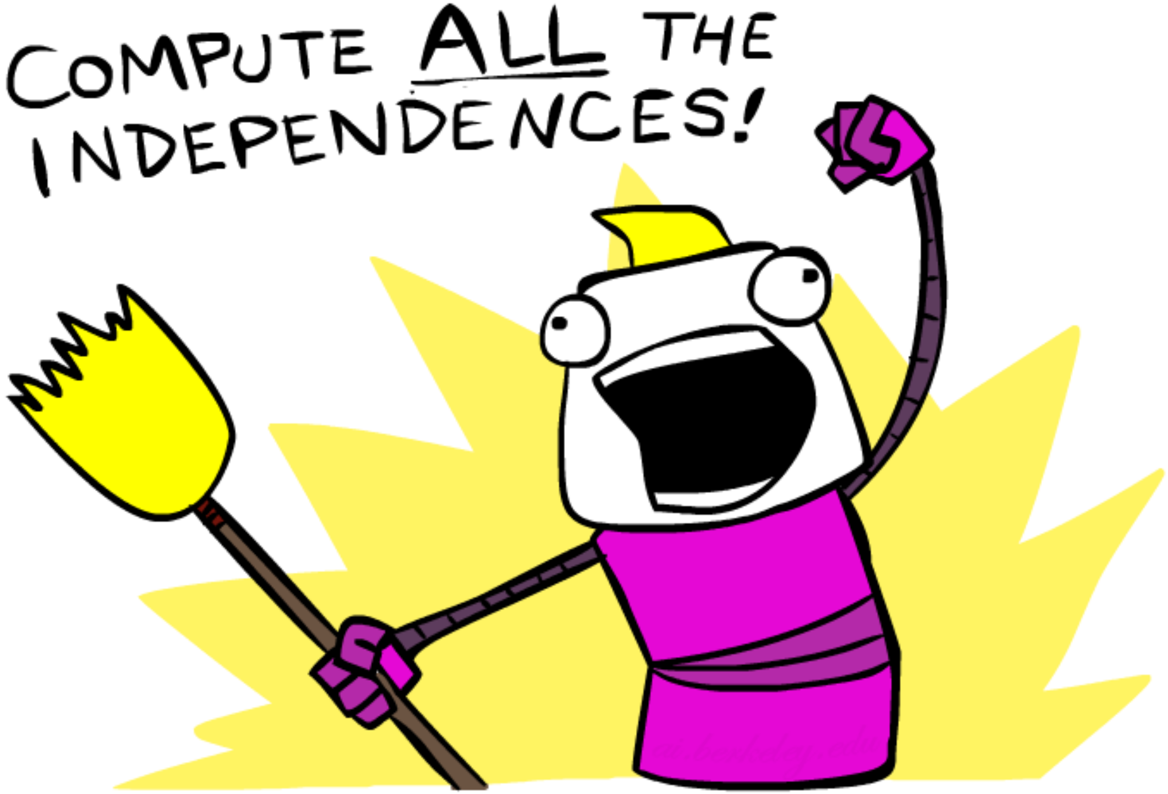
- Given a Bayes net structure, can run d-separation algorithm to build a complete list of conditional independences that are necessarily true of the form

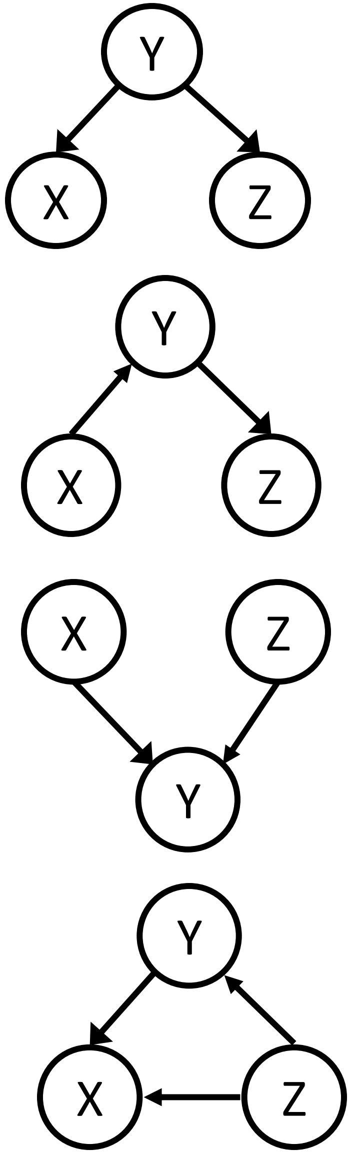
$$X_i \perp\!\!\!\perp X_j | \{X_{k_1}, ..., X_{k_n}\}$$

- This list determines the set of probability distributions that can be represented



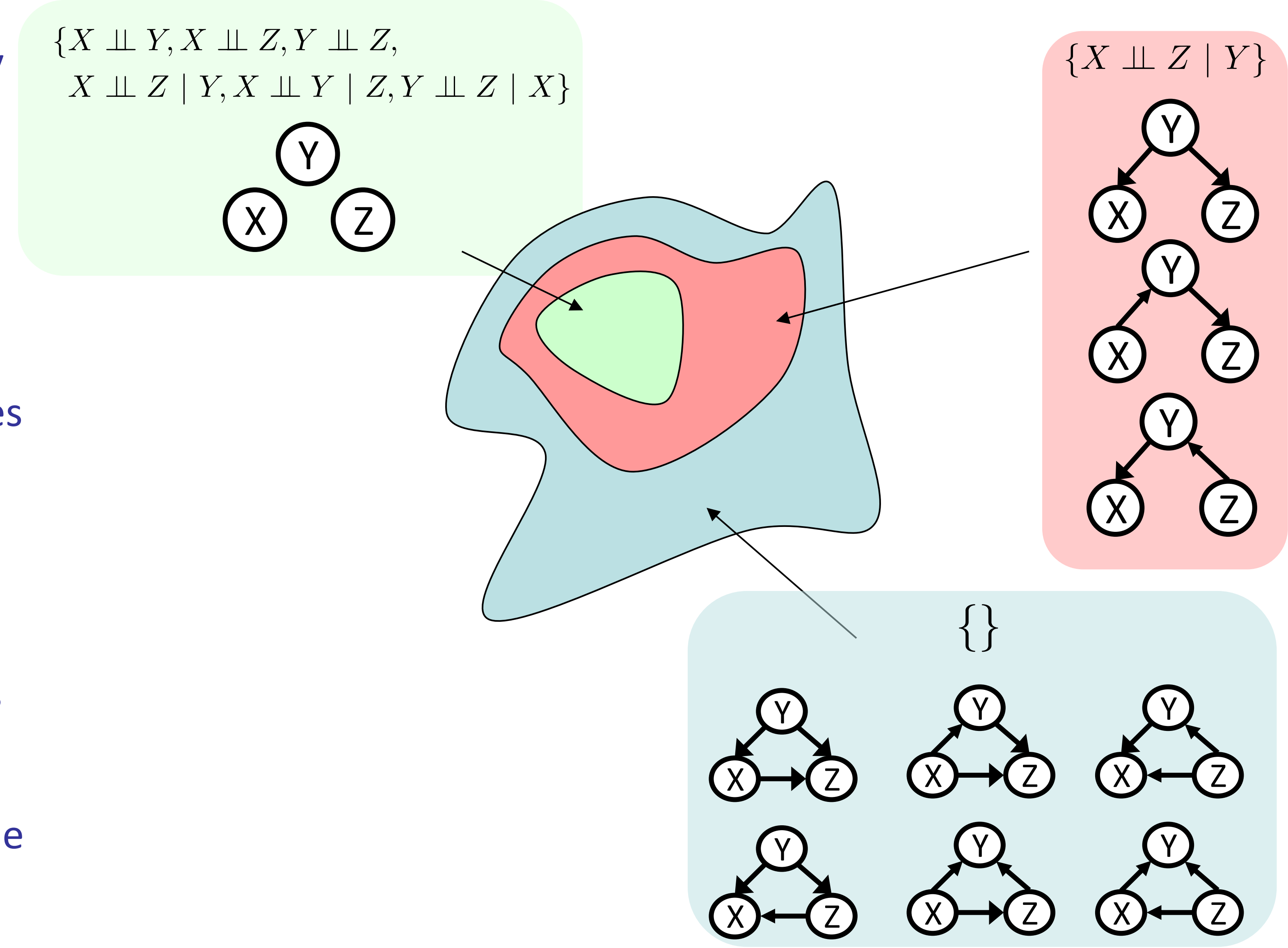
Computing All Independences





Topology Limits Distributions

- Given some graph topology G, only certain joint distributions can be encoded
- The graph structure guarantees certain (conditional) independences
- (There might be more independence)
- Adding arcs increases the set of distributions, but has several costs
- Full conditioning can encode any distribution



Bayes Nets Representation Summary

- Bayes nets compactly encode joint distributions
- Guaranteed independencies of distributions can be deduced from BN graph structure
- D-separation gives precise conditional independence guarantees from graph alone
- A Bayes’ net’s joint distribution may have further (conditional) independence that is not detectable until you inspect its specific distribution

Bayes' Nets

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

Inference

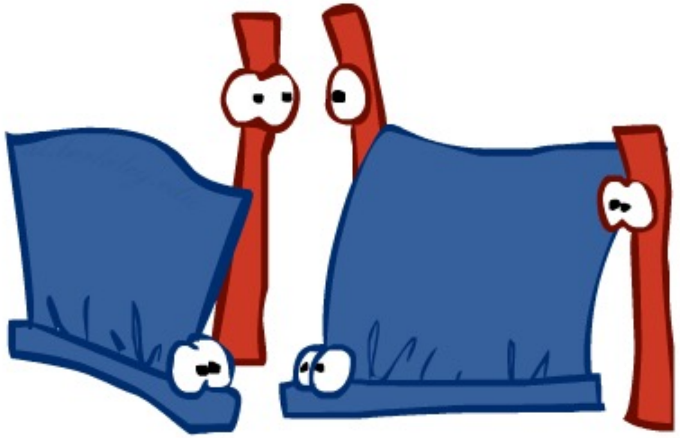
- Inference: calculating some useful quantity from a joint probability distribution

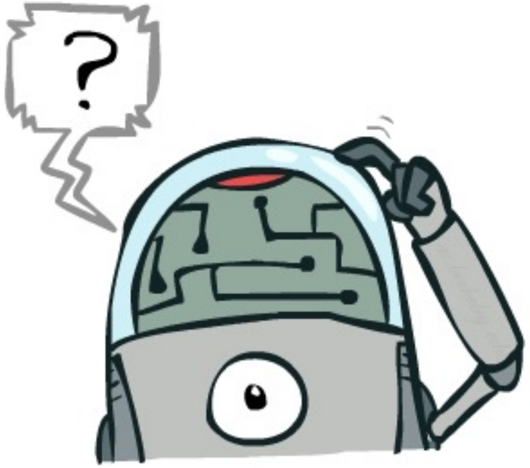
- Examples:
  - Posterior probability

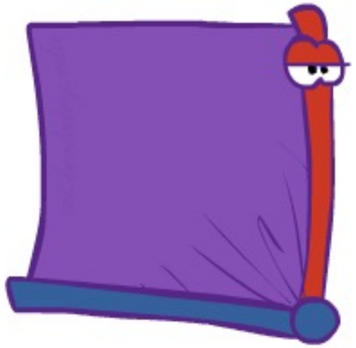
    $$P(Q|E_1 = e_1, \dots E_k = e_k)$$

  - Most likely explanation:

    $$\text{argmax}_q \; P(Q = q|E_1 = e_1 \dots)$$







Inference by Enumeration

- General case:
  - Evidence variables: $E_1 \dots E_k = e_1 \dots e_k$
  - Query* variable: Q
  - Hidden variables: $H_1 \dots H_r$

$\left.\begin{array}{l} E_1 \dots E_k = e_1 \dots e_k \\ Q \\ H_1 \dots H_r \end{array}\right\} X_1, X_2, \dots X_n$

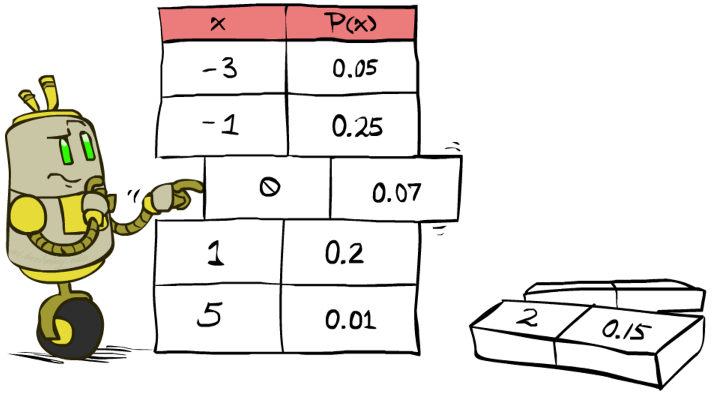
All variables

- We want:

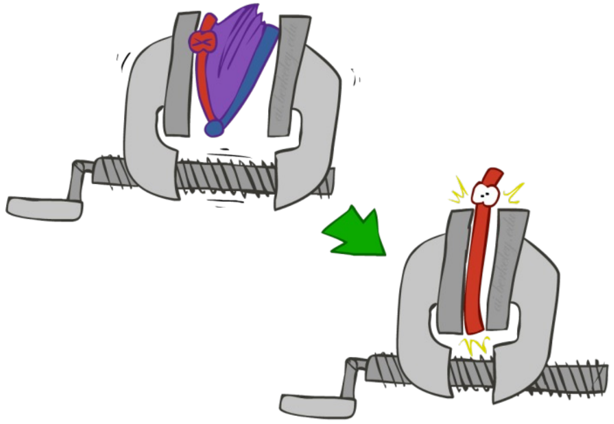
$$P(Q|e_1 \dots e_k)$$

** Works fine with multiple query variables, too*

- Step 1: Select the entries consistent with the evidence



- Step 2: Sum out H to get joint of Query and evidence



$$P(Q, e_1 \dots e_k) = \sum_{h_1 \dots h_r} P(\underbrace{Q, h_1 \dots h_r, e_1 \dots e_k}_{X_1, X_2, \dots X_n})$$

- Step 3: Normalize

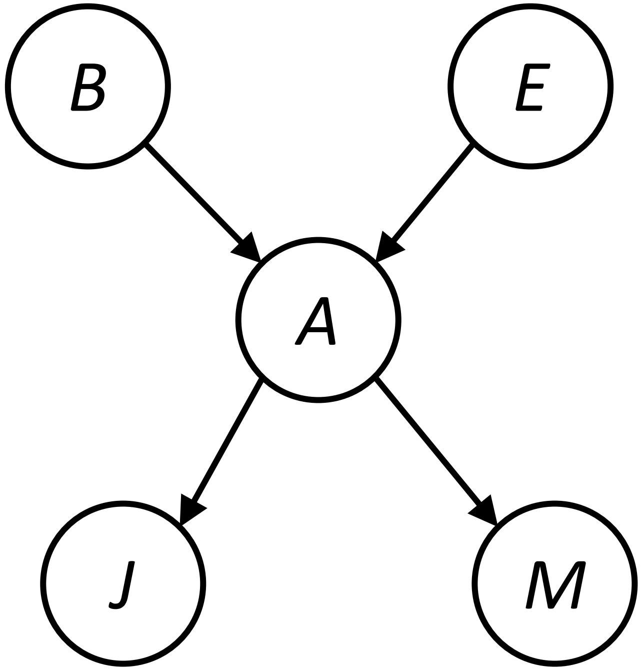
$$\times \frac{1}{Z}$$

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

$$P(Q|e_1 \cdots e_k) = \frac{1}{Z} P(Q, e_1 \cdots e_k)$$

Inference by Enumeration in Bayes' Net

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



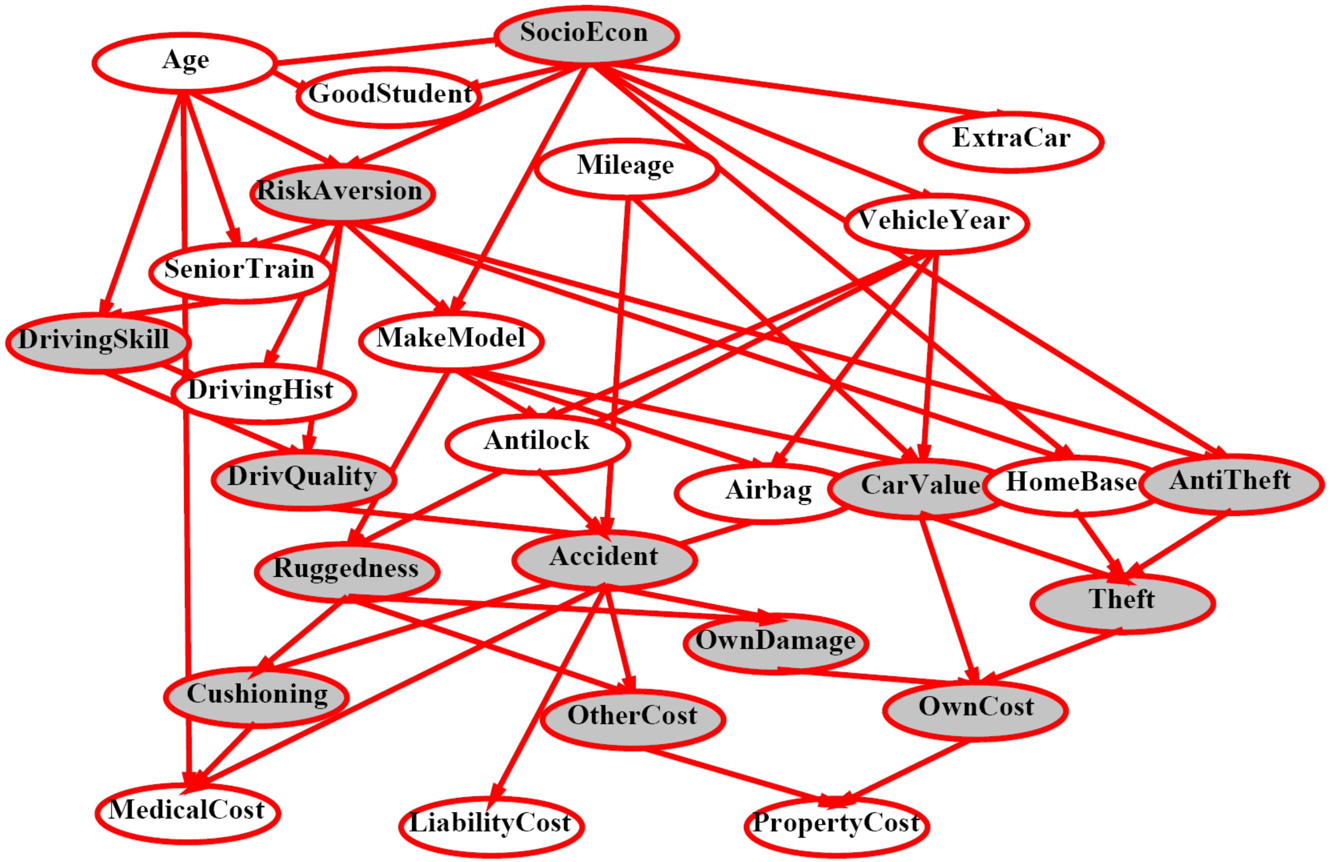
$$P(B \mid +j,+m) \propto_B P(B,+j,+m)$$

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

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

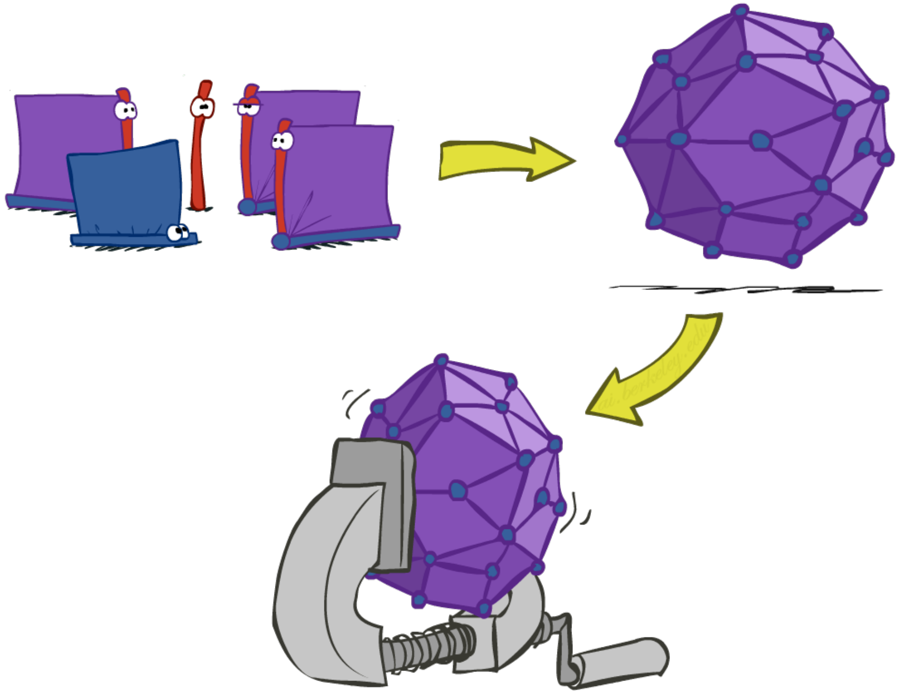
$$=P(B)P(+e)P(+a|B,+e)P(+j|+a)P(+m|+a) + P(B)P(+e)P(-a|B,+e)P(+j|-a)P(+m|-a)$$
$$P(B)P(-e)P(+a|B,-e)P(+j|+a)P(+m|+a) + P(B)P(-e)P(-a|B,-e)P(+j|-a)P(+m|-a)$$

Inference by Enumeration?

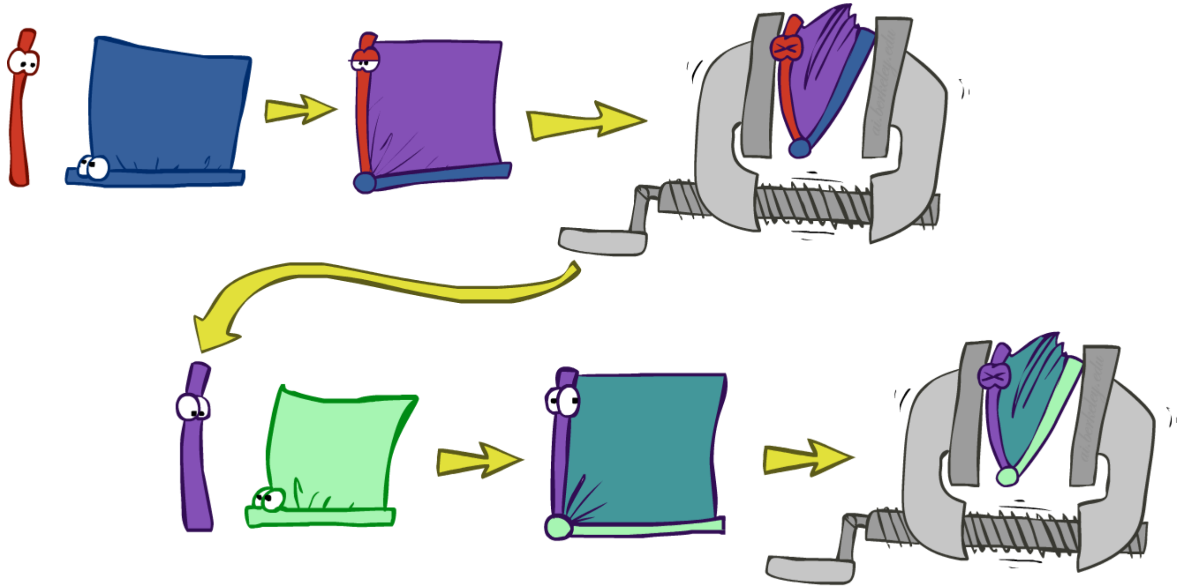


Inference by Enumeration vs. Variable Elimination

- Why is inference by enumeration so slow?
  - You join up the whole joint distribution before you sum out the hidden variables

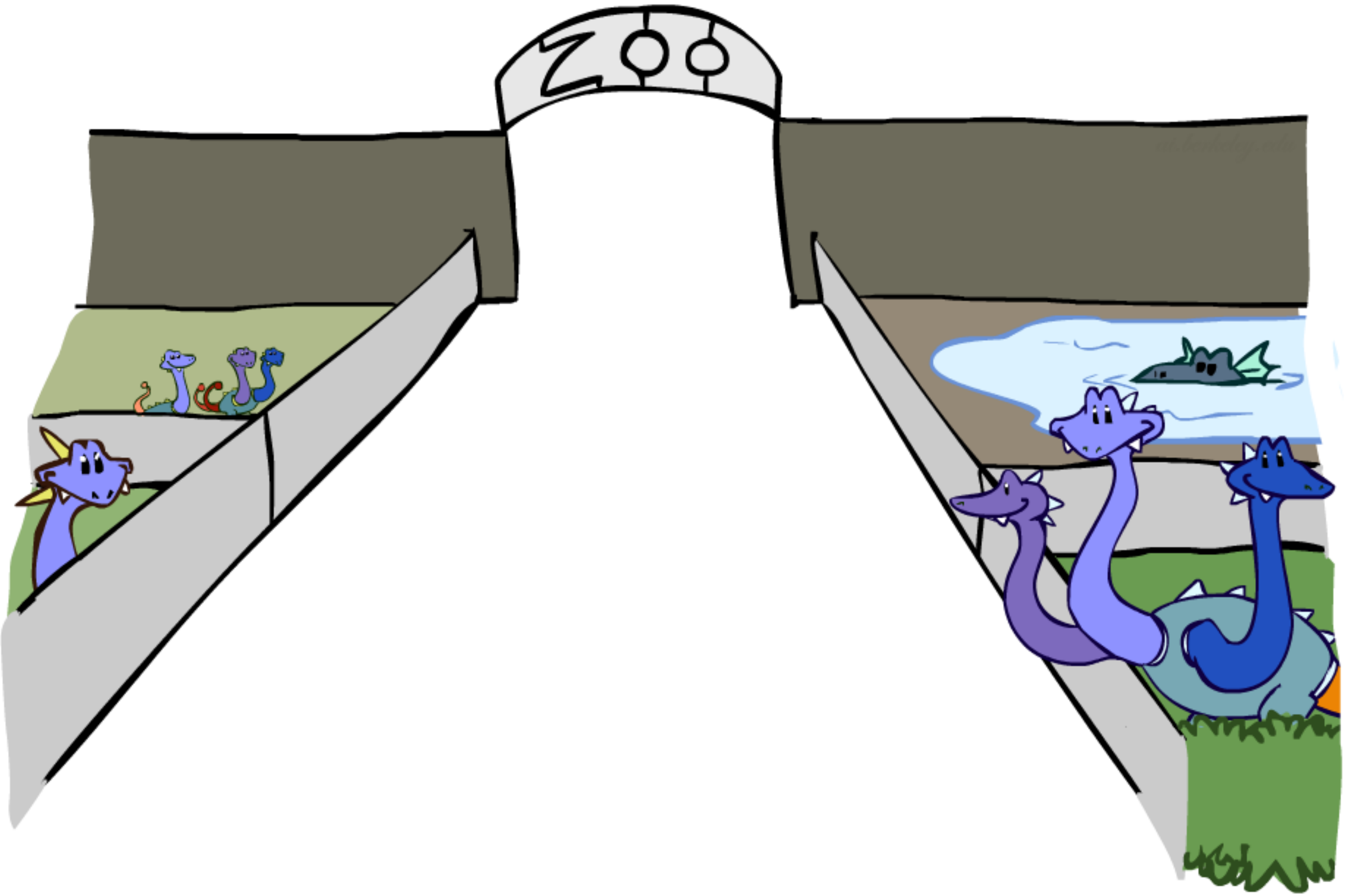


- Idea: interleave joining and marginalizing!
  - Called “Variable Elimination”
  - Still NP-hard, but usually much faster than inference by enumeration



  - 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

$$P(T, W)$$

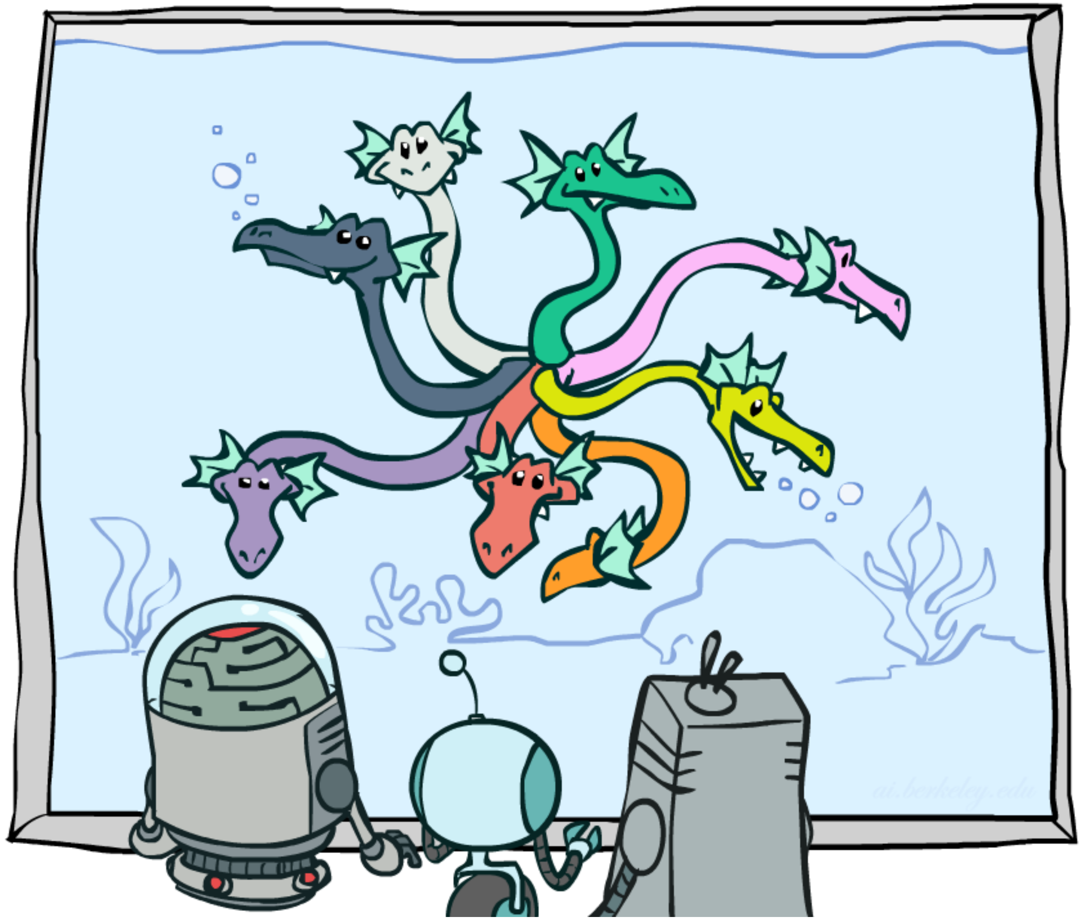
T	W	P
hot	sun	0.4
hot	rain	0.1
cold	sun	0.2
cold	rain	0.3

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

$$P(cold, W)$$

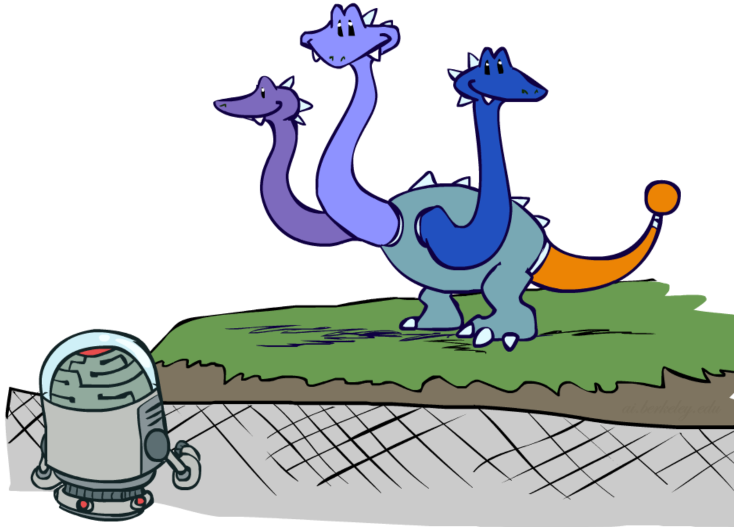
T	W	P
cold	sun	0.2
cold	rain	0.3

- Number of capitals = dimensionality of the table



Factor Zoo II

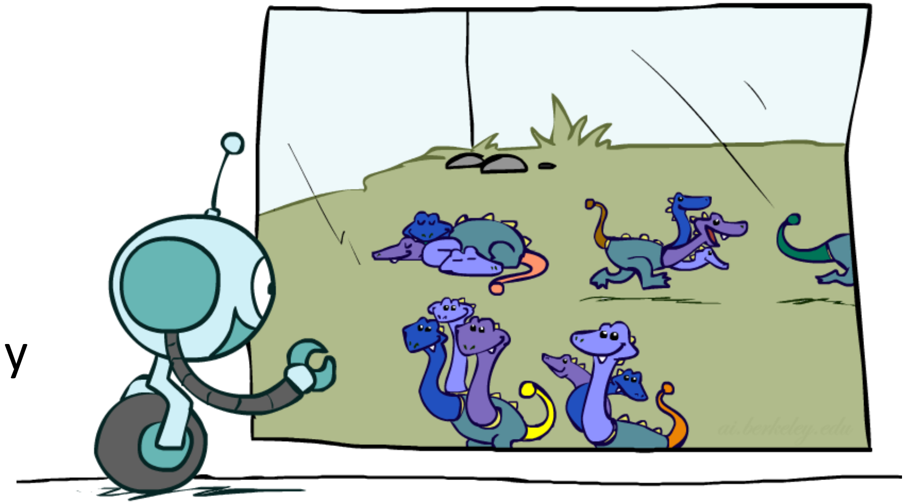
- Single conditional: P(Y | x)
  - Entries P(y | x) for fixed x, all
  - Sums to 1



$P(W|cold)$

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

$P(W|hot)$ (rows hot/sun, hot/rain)

$P(W|cold)$ (rows cold/sun, cold/rain)

Factor Zoo III

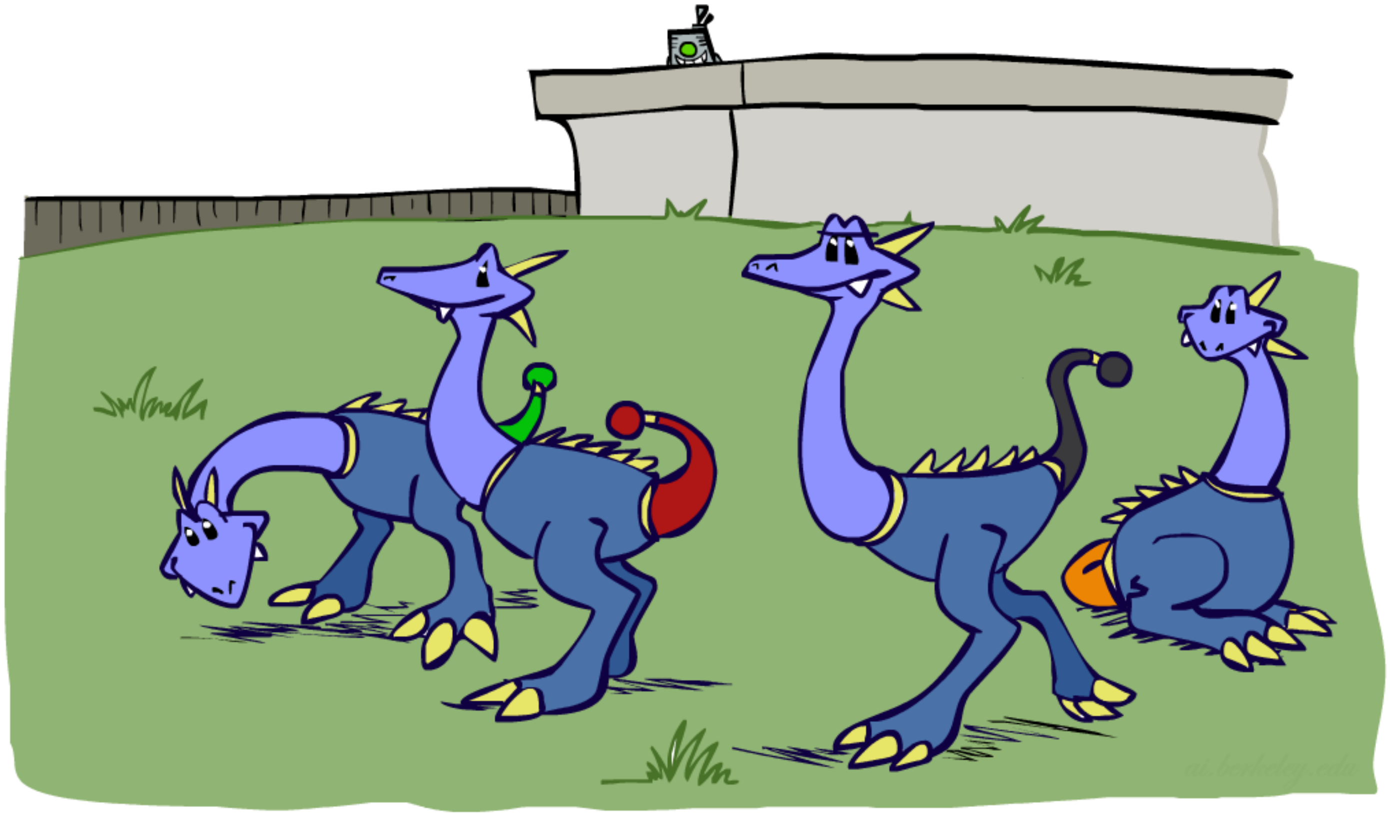
- Specified family: P(y | X)
  - Entries P(y | x) for fixed y, but for all x
  - Sums to … who knows!

$P(rain|T)$

T	W	P
hot	rain	0.2
cold	rain	0.6

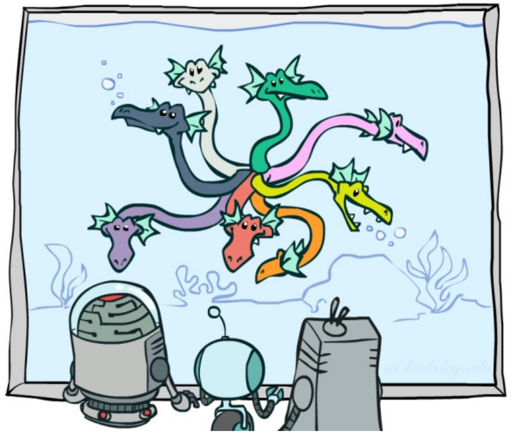
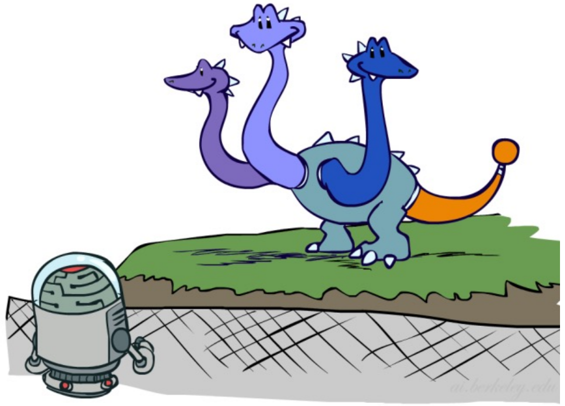
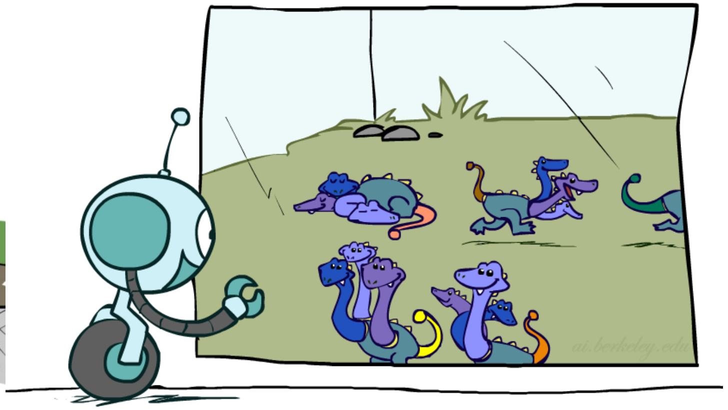
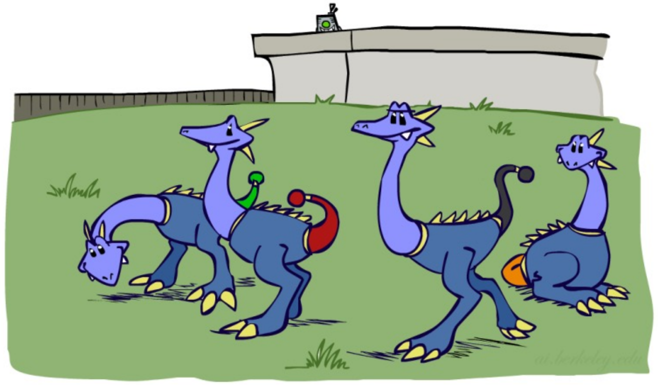
$P(rain|hot)$

$P(rain|cold)$



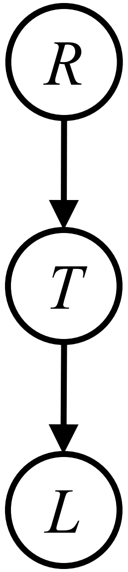
Factor Zoo Summary

- In general, when we write $P(Y_1 \ldots Y_N \mid X_1 \ldots X_M)$
  - It is a "factor," a multi-dimensional array
  - Its values are $P(y_1 \ldots y_N \mid x_1 \ldots x_M)$
  - 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!



$$P(R)$$

+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

$$P(L|T)$$

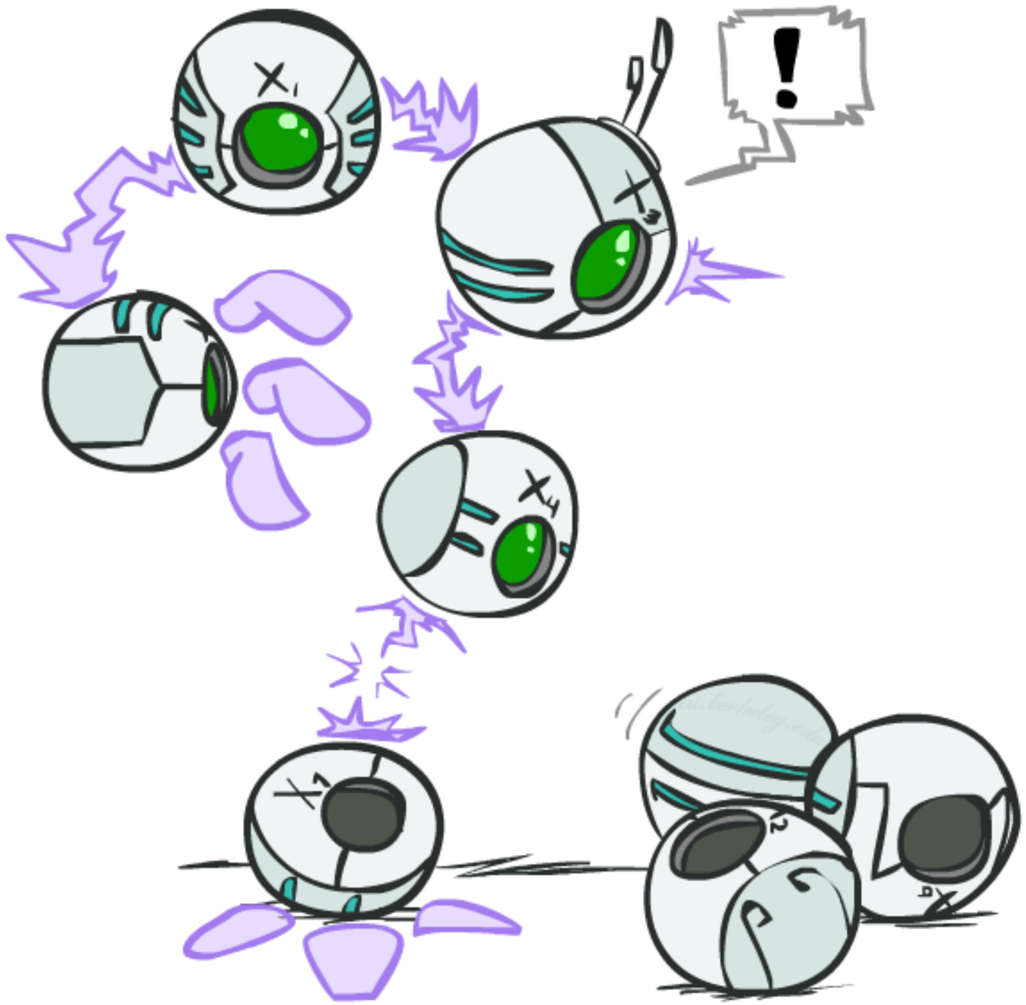
+t	+l	0.3
+t	-l	0.7
-t	+l	0.1
-t	-l	0.9

$$P(L) = \,?$$

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

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

Variable Elimination (VE)



Inference by Enumeration: Procedural Outline

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

$P(R)$

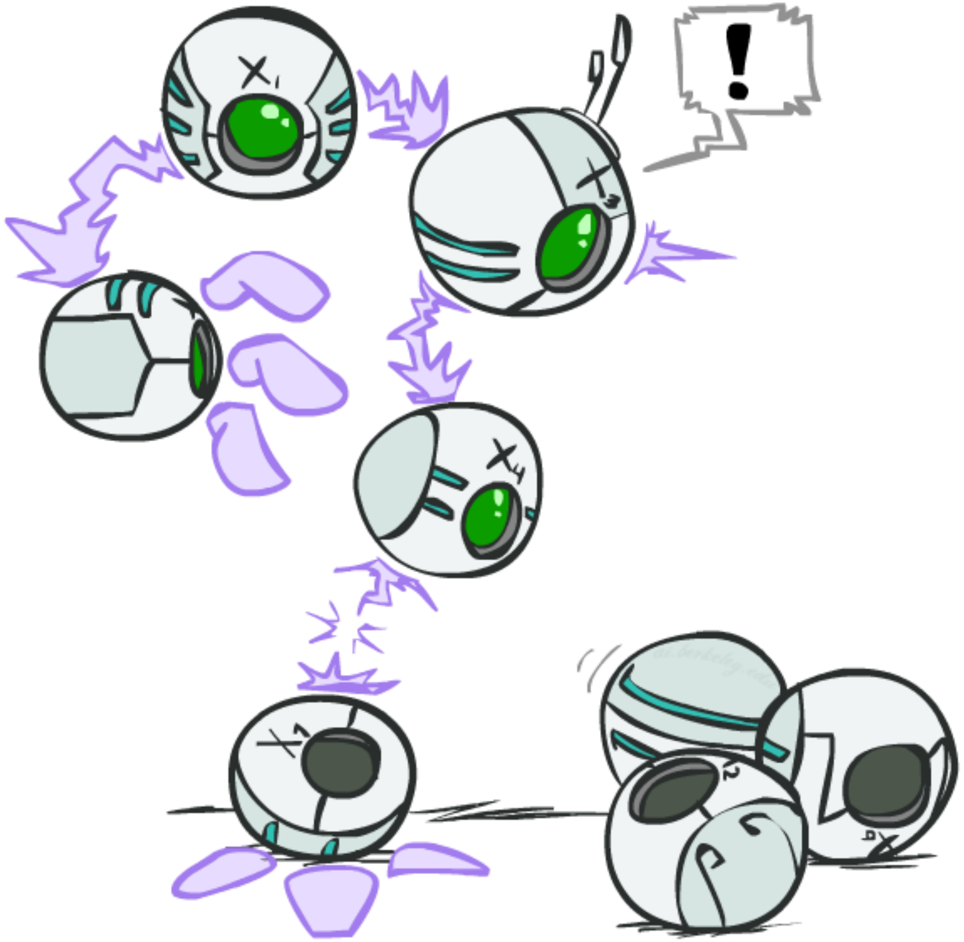
+r	0.1
-r	0.9

$P(T|R)$

+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 $L = +\ell$, 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

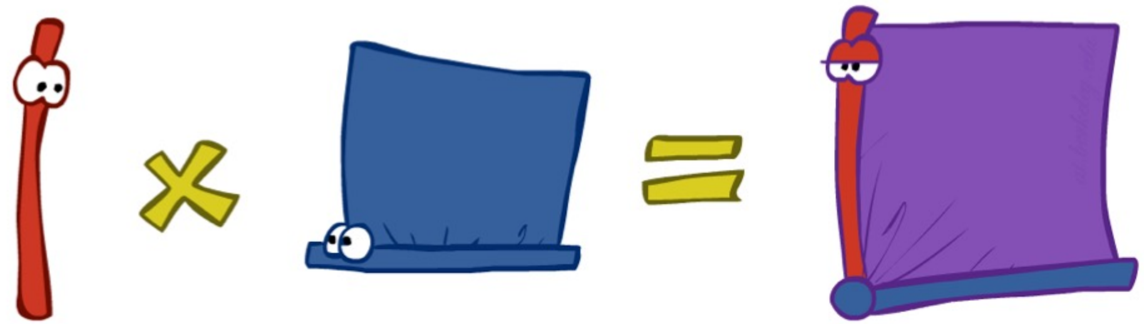
$P(+\ell|T)$

+t	+l	0.3
-t	+l	0.1

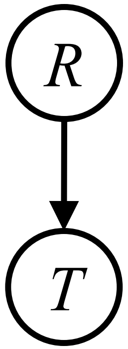
- Procedure: Join all factors, eliminate all hidden variables, normalize

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



$$P(R)$$

+r	0.1
-r	0.9

$$\times$$

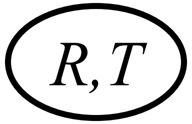
$$P(T|R)$$

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

$$\Rightarrow$$

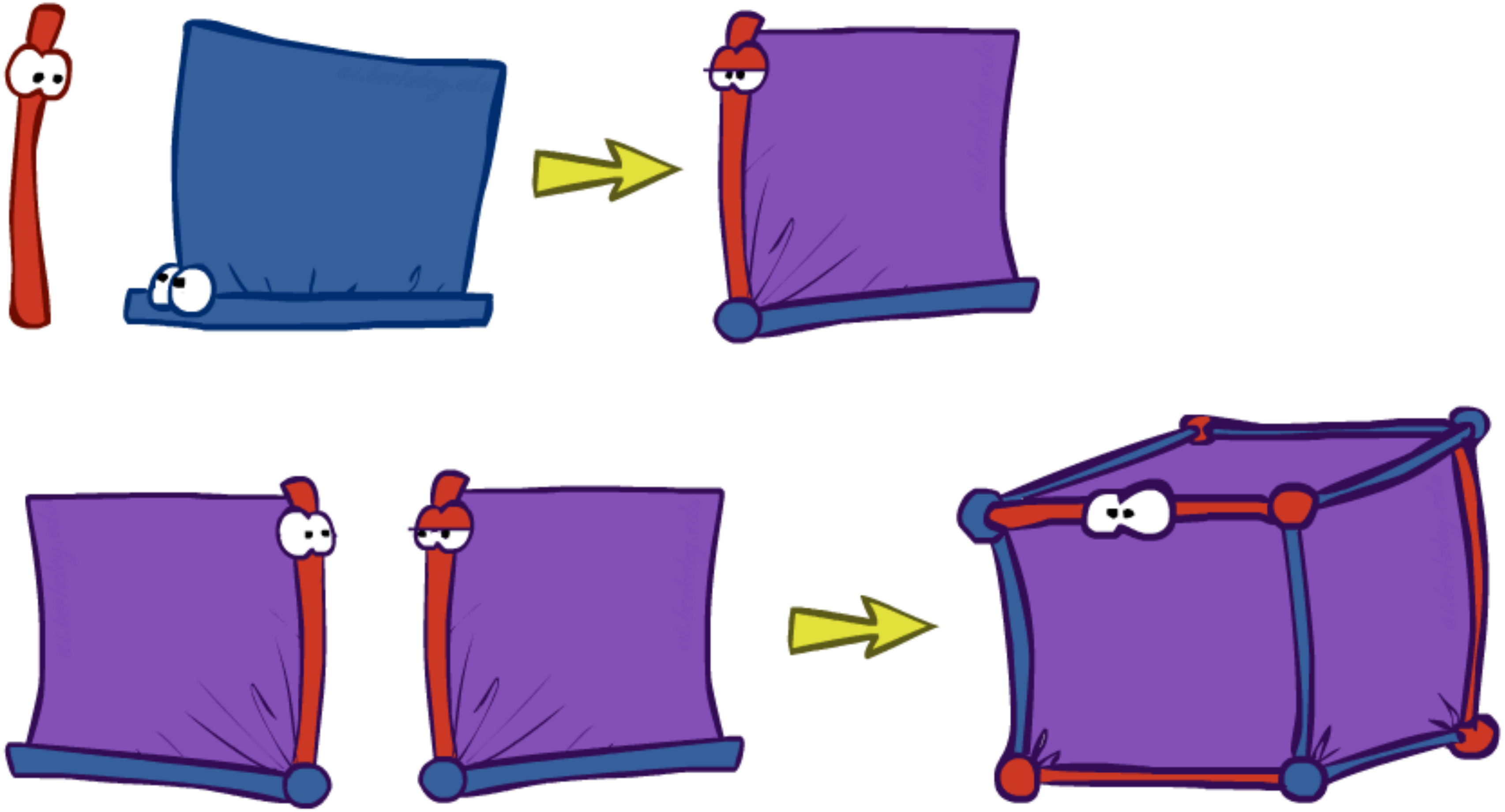
$$P(R,T)$$

+r	+t	0.08
+r	-t	0.02
-r	+t	0.09
-r	-t	0.81

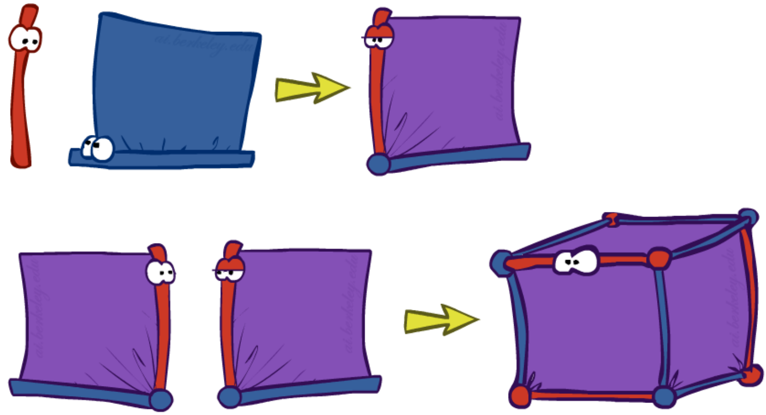


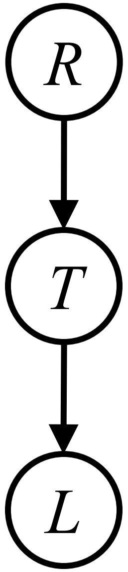
- Computation for each entry: pointwise products $\forall r, t: \quad P(r,t) = P(r) \cdot P(t|r)$

Example: Multiple Joins



Example: Multiple Joins





$P(R)$

+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

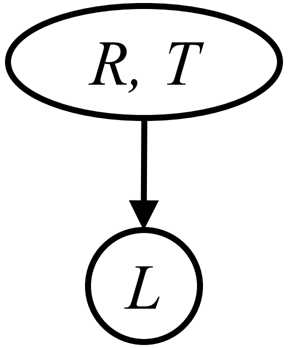
Join R

$P(R,T)$

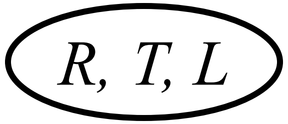
+r	+t	0.08
+r	-t	0.02
-r	+t	0.09
-r	-t	0.81

$P(L|T)$

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



Join T

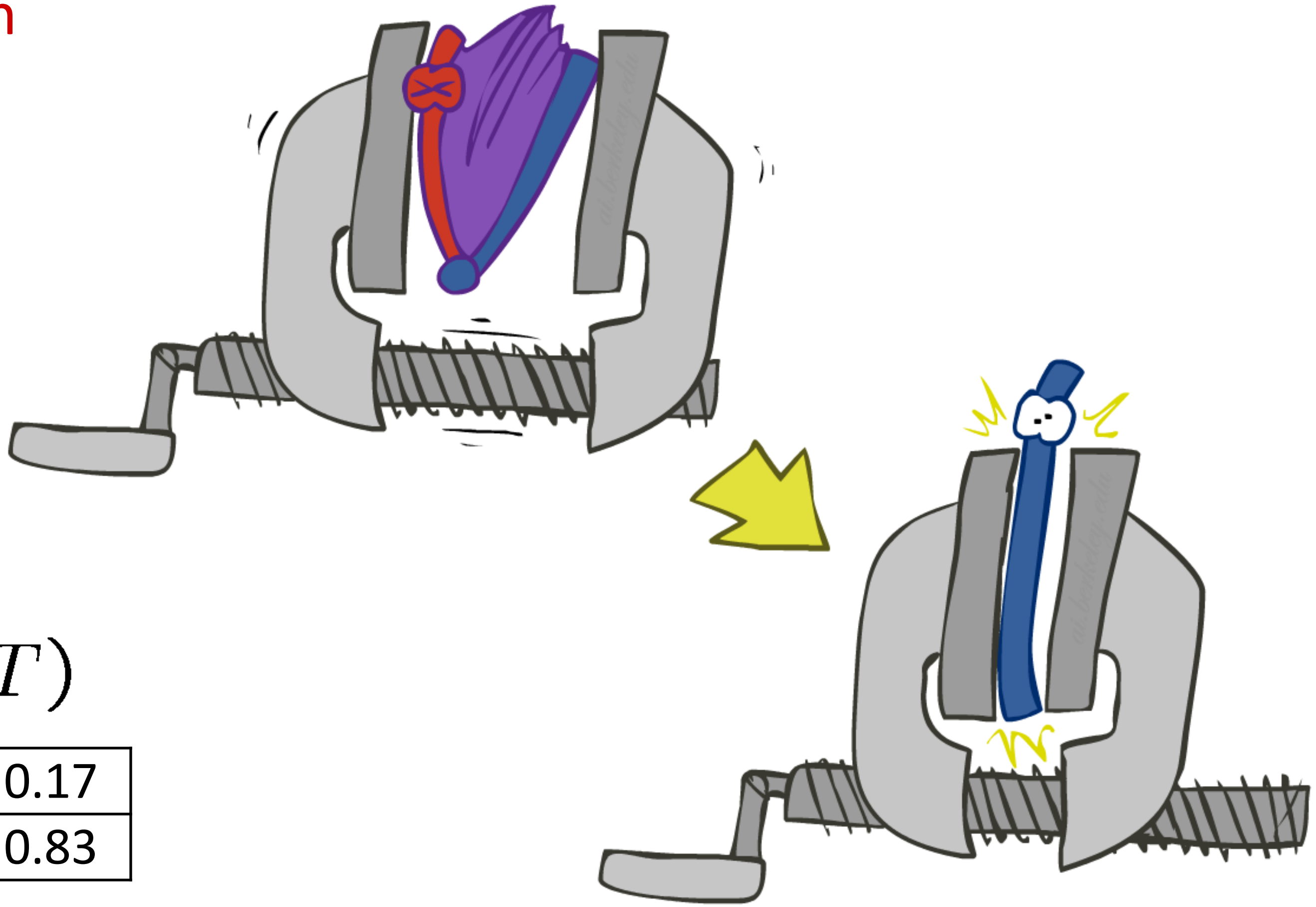


$P(R,T,L)$

+r	+t	+l	0.024
+r	+t	-l	0.056
+r	-t	+l	0.002
+r	-t	-l	0.018
-r	+t	+l	0.027
-r	+t	-l	0.063
-r	-t	+l	0.081
-r	-t	-l	0.729

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:



$P(R,T)$

+r	+t	0.08
+r	-t	0.02
-r	+t	0.09
-r	-t	0.81

sum R →

$P(T)$

+t	0.17
-t	0.83

Multiple Elimination

R, T, L

$P(R,T,L)$

+r	+t	+l	0.024
+r	+t	-l	0.056
+r	-t	+l	0.002
+r	-t	-l	0.018
-r	+t	+l	0.027
-r	+t	-l	0.063
-r	-t	+l	0.081
-r	-t	-l	0.729

Sum out R

T, L

$P(T,L)$

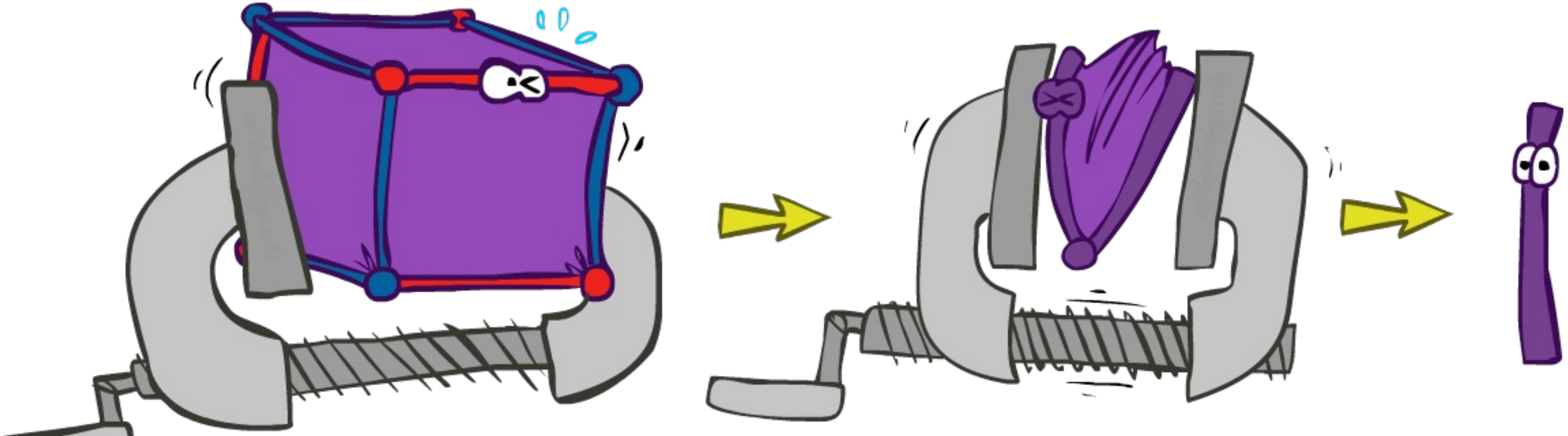
+t	+l	0.051
+t	-l	0.119
-t	+l	0.083
-t	-l	0.747

Sum out T

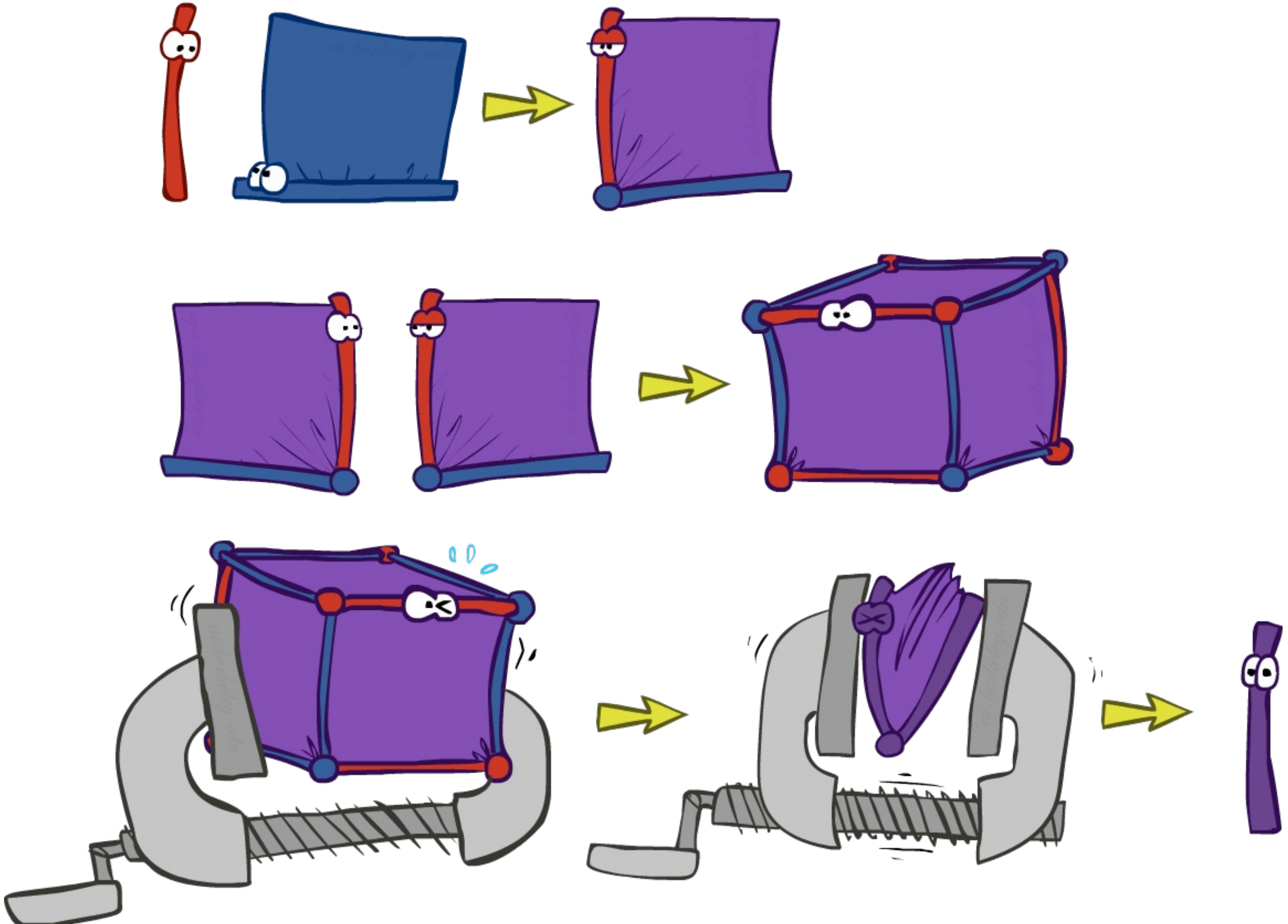
L

$P(L)$

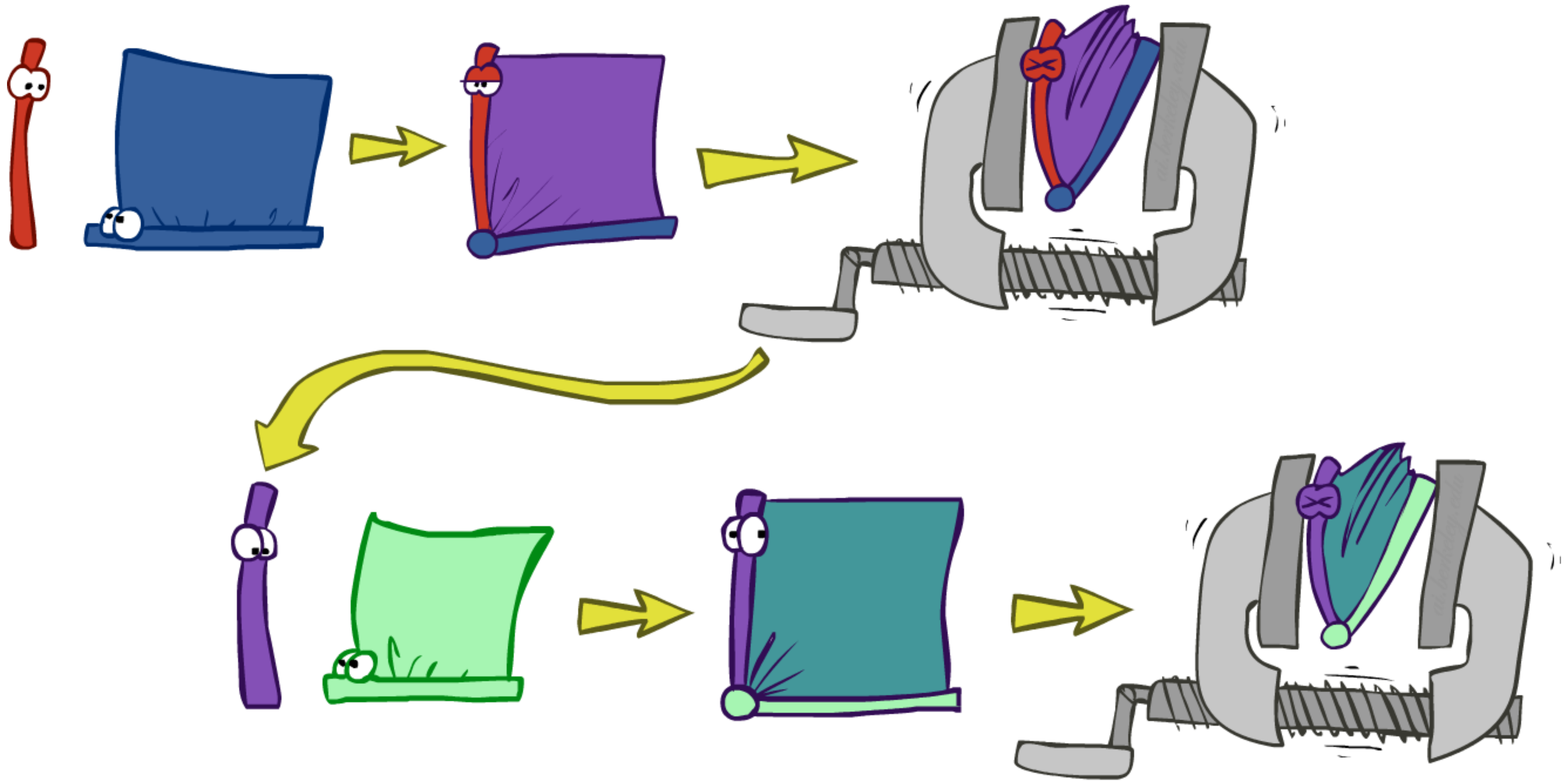
+l	0.134
-l	0.886



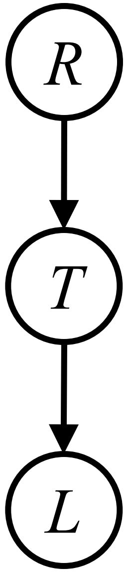
Thus Far: Multiple Join, Multiple Eliminate (= Inference by Enumeration)



Marginalizing Early (= Variable Elimination)



Traffic Domain



$$P(L) = ?$$

- Inference by Enumeration

$$= \underbrace{\sum_t \underbrace{\sum_r \underbrace{P(L|t)\underbrace{P(r)P(t|r)}_{\text{Join on r}}}_{\text{Join on t}}}_{\text{Eliminate r}}}_{\text{Eliminate t}}$$

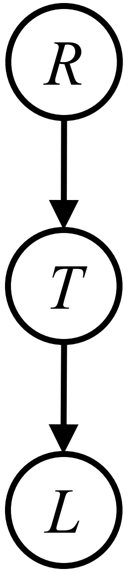
- Variable Elimination

$$= \underbrace{\sum_t \underbrace{P(L|t) \underbrace{\sum_r \underbrace{P(r)P(t|r)}_{\text{Join on r}}}_{\text{Eliminate r}}}_{\text{Join on t}}}_{\text{Eliminate t}}$$

Marginalizing Early! (aka VE)

$P(R)$

+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

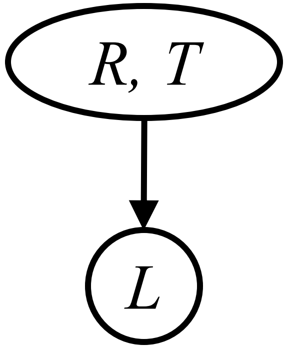
$P(L|T)$

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

Join R

$P(R,T)$

+r	+t	0.08
+r	-t	0.02
-r	+t	0.09
-r	-t	0.81



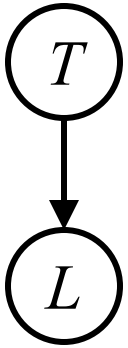
$P(L|T)$

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

Sum out R

$P(T)$

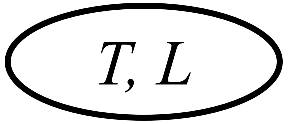
+t	0.17
-t	0.83



$P(L|T)$

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

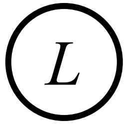
Join T



$P(T,L)$

+t	+l	0.051
+t	-l	0.119
-t	+l	0.083
-t	-l	0.747

Sum out T



$P(L)$

+l	0.134
-l	0.866

Evidence

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

$P(R)$

+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

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

$P(+r)$

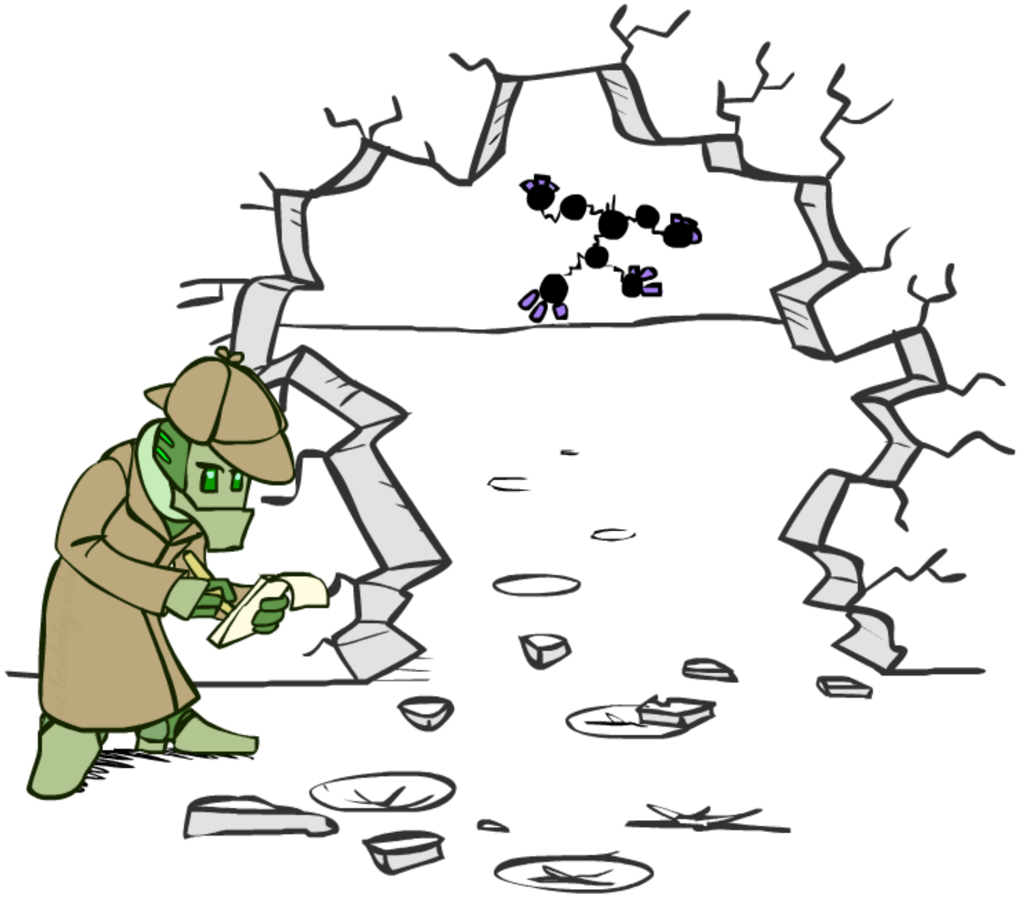
+r	0.1

$P(T|+r)$

+r	+t	0.8
+r	-t	0.2

$P(L|T)$

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



- We eliminate all vars other than query + evidence

Evidence II

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

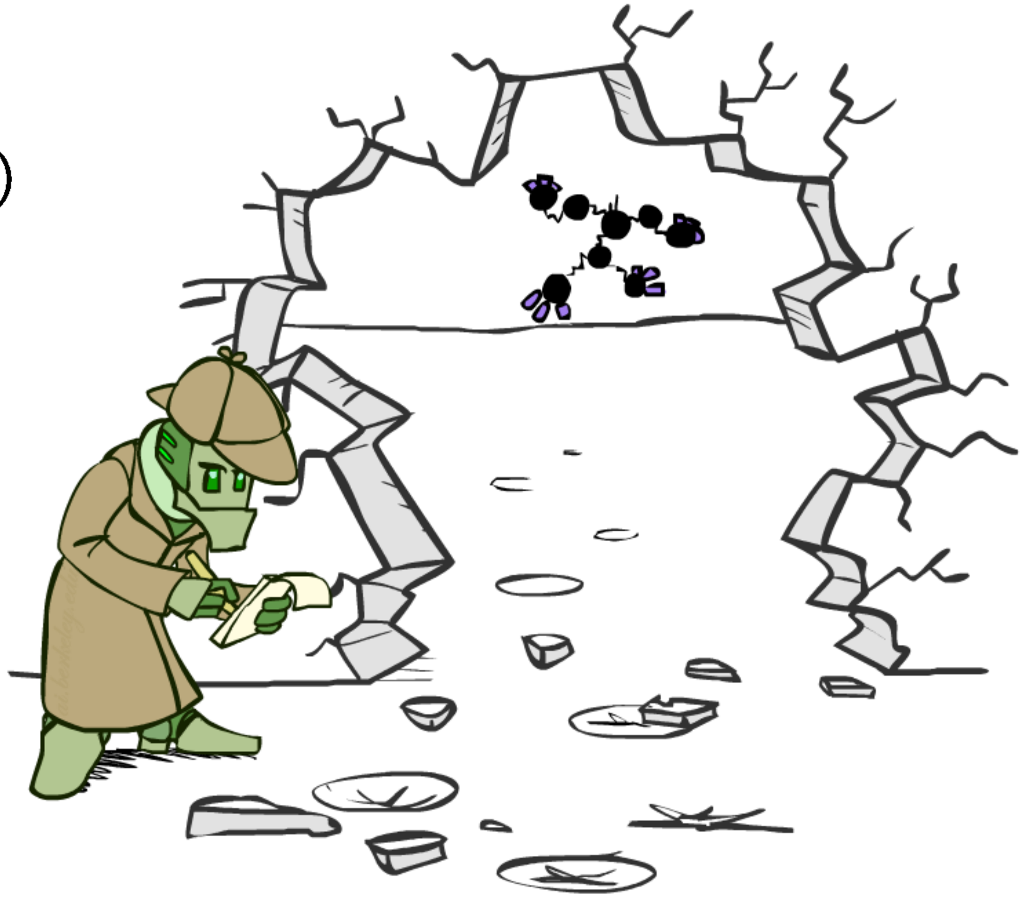
$$P(+r, L)$$

+r	+l	0.026
+r	-l	0.074

Normalize

$$P(L| + r)$$

+l	0.26
-l	0.74

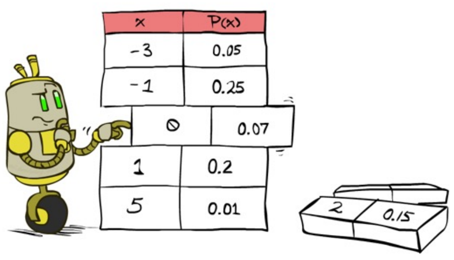


- To get our answer, just normalize this!

- That's it!

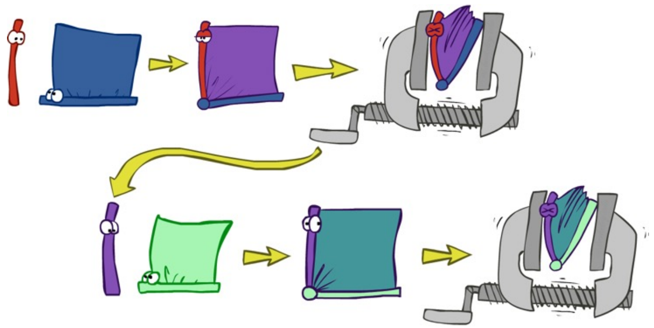
General Variable Elimination

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

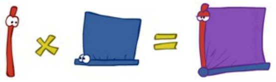


- Start with initial factors:
  - Local CPTs (but instantiated by evidence)

- While there are still hidden variables (not Q or evidence):
  - Pick a hidden variable H
  - Join all factors mentioning H
  - Eliminate (sum out) H



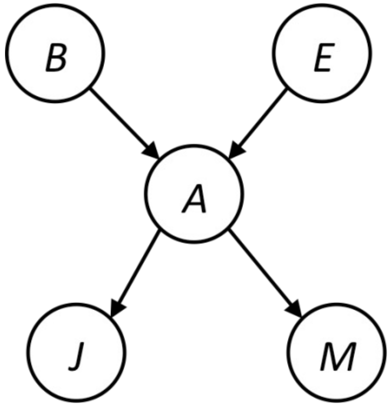
- Join all remaining factors and normalize



$$\times \frac{1}{Z}$$

Example

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



$$\boxed{P(B) \qquad P(E) \qquad P(A|B,E) \qquad P(j|A) \qquad P(m|A)}$$

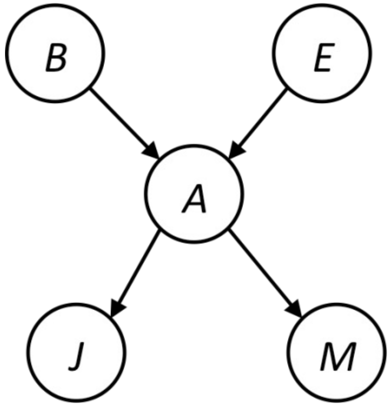
Choose A

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

$$\boxed{P(B) \qquad P(E) \qquad P(j,m|B,E)}$$

Example

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



Choose E

$$P(E), \; P(j,m|B,E) \xrightarrow{\times} P(j,m,E|B) \xrightarrow{\sum} P(j,m|B)$$

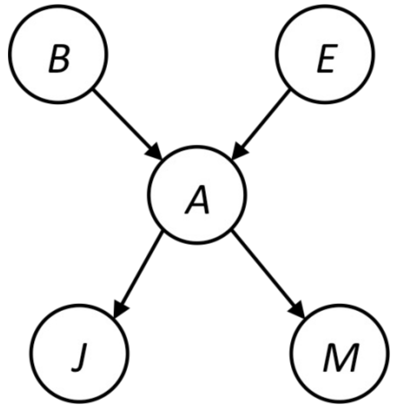
$$P(B) \qquad P(j,m|B)$$

Finish with B

$$P(B), \; P(j,m|B) \xrightarrow{\times} P(j,m,B) \xrightarrow{\text{Normalize}} P(B|j,m)$$

Same Example in Equations

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



$$\boxed{P(B) \qquad P(E) \qquad P(A|B,E) \qquad P(j|A) \qquad P(m|A)}$$

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

All we are doing is exploiting uwy + 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:

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

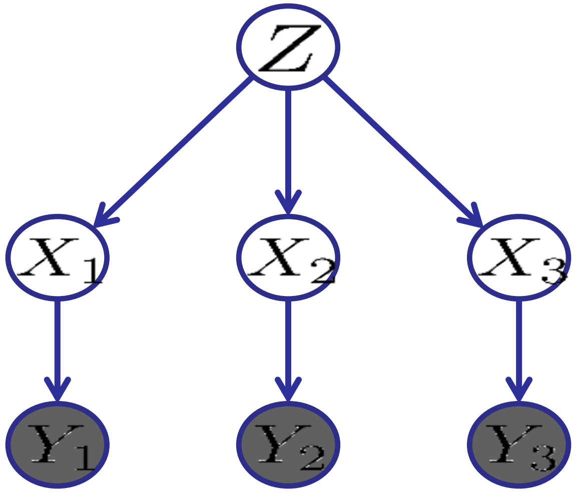
Eliminate Z, this introduces the factor $f_3(y_1, y_2, X_3) = \sum_z p(z)f_1(z, y_1)f_2(z, y_2)p(X_3|z)$, and we are left:

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

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

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

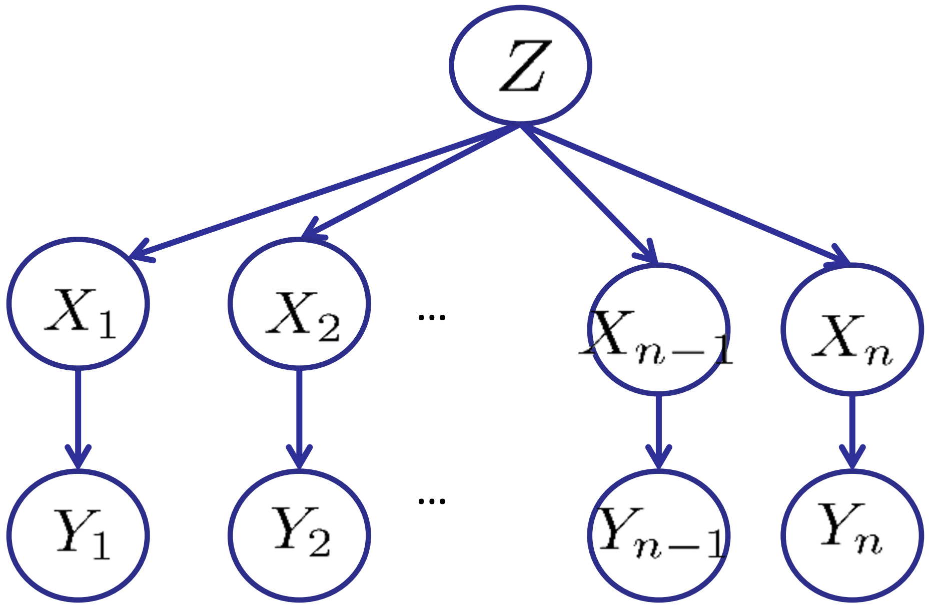
Normalizing over X_3 gives $P(X_3|y_1, y_2, y_3)$.



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, Z, and X_3 respectively).

Variable Elimination Ordering

- For the query $P(X_n | y_1, \ldots, y_n)$ work through the following two different orderings as done in previous slide: $Z, X_1, \ldots, X_{n-1}$ and $X_1, \ldots, X_{n-1}, Z$. 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:

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

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

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

$$\ldots$$

$$Y_8 = \neg X_5 \vee X_6 \vee X_7$$

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

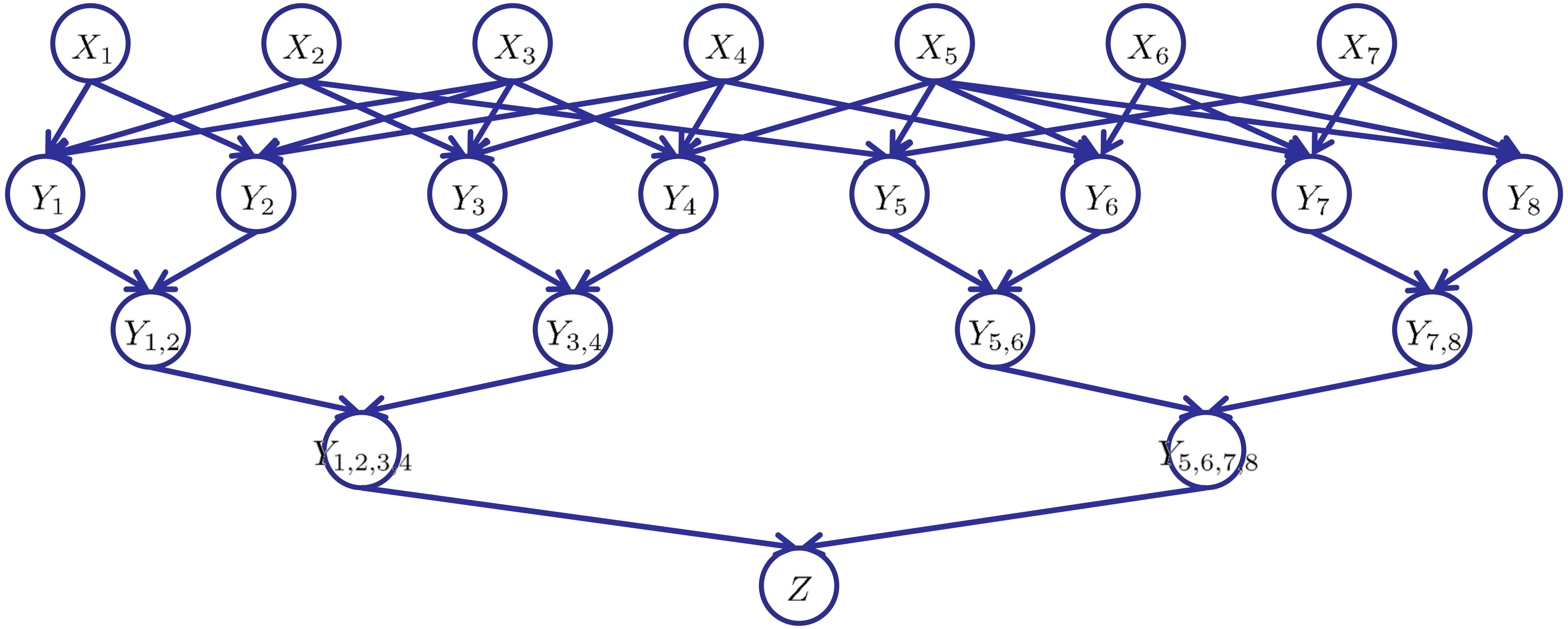
$$\ldots$$

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

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

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

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



- 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