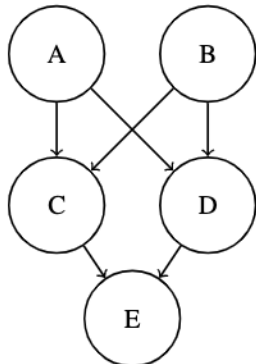


## Q1. Bayes Nets and Joint Distributions

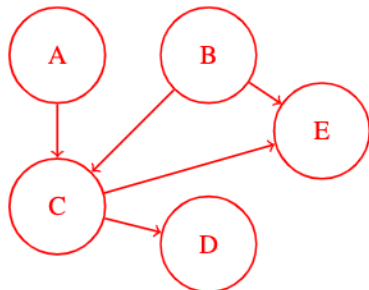
- (a) Write down the joint probability distribution associated with the following Bayes Net. Express the answer as a product of terms representing individual conditional probabilities tables associated with this Bayes Net:



$$P(A)P(B)P(C|A, B)P(D|A, B)P(E|C, D)$$

- (b) Draw the Bayes net associated with the following joint distribution:

$$P(A) \cdot P(B) \cdot P(C|A, B) \cdot P(D|C) \cdot P(E|B, C)$$



- (c) Do the following products of factors correspond to a valid joint distribution over the variables  $A, B, C, D$ ? (Circle FALSE or TRUE.)

(i) FALSE TRUE  $P(A) \cdot P(B) \cdot P(C|A) \cdot P(C|B) \cdot P(D|C)$

(ii) FALSE TRUE  $P(A) \cdot P(B|A) \cdot P(C) \cdot P(D|B, C)$

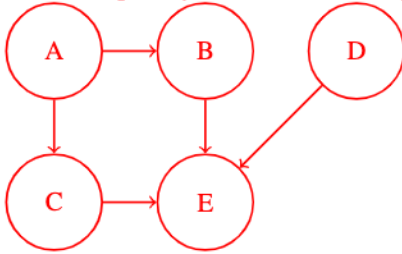
(iii) FALSE TRUE  $P(A) \cdot P(B|A) \cdot P(C) \cdot P(C|A) \cdot P(D)$

(iv) FALSE TRUE  $P(A|B) \cdot P(B|C) \cdot P(C|D) \cdot P(D|A)$

(d) What factor can be multiplied with the following factors to form a valid joint distribution? (Write “none” if the given set of factors can’t be turned into a joint by the inclusion of exactly one more factor.)

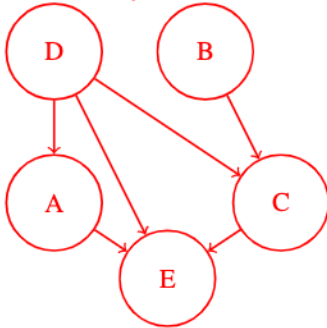
(i)  $P(A) \cdot P(B|A) \cdot P(C|A) \cdot P(E|B, C, D)$

$P(D)$  is missing.  $D$  could also be conditioned on  $A, B,$  and/or  $C$  without creating a cycle (e.g.  $P(D|A, B, C)$ ). Here is an example bayes net that would represent the distribution after adding in  $P(D)$ :



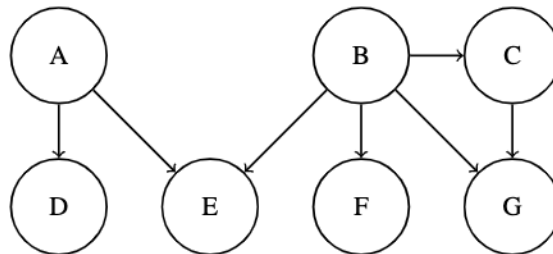
(ii)  $P(D) \cdot P(B) \cdot P(C|D, B) \cdot P(E|C, D, A)$

$P(A)$  is missing to form a valid joint distributions.  $A$  could also be conditioned on  $B, C,$  and/or  $D$  (e.g.  $P(A|B, C, D)$ ). Here is a bayes net that would represent the distribution is  $P(A|D)$  was added in.



(e) Answer the next questions based off of the Bayes Net below:

All variables have domains of  $\{-1, 0, 1\}$



(i) Before eliminating any variables or including any evidence, how many entries does the factor at  $G$  have?

The factor is  $P(G|B, C)$ , so that gives  $3^3 = 27$  entries.

(ii) Now we observe  $e = 1$  and want to query  $P(D|e = 1)$ , and you get to pick the first variable to be eliminated.

- Which choice would create the **largest** factor  $f_1$ ?

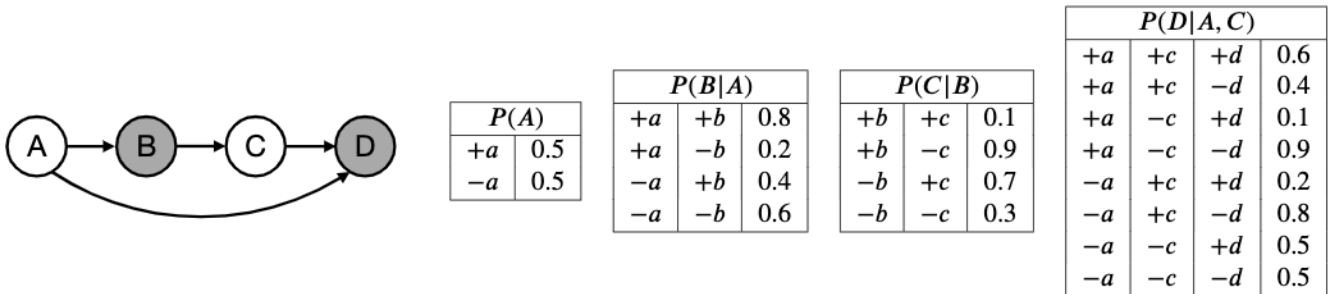
Eliminating  $B$  first would give the largest  $f_1$ :  $f_1(A, F, G, C, e) = \sum_{B=b} P(b)P(e|A, b)P(F|b)P(G|b, C)P(C|b)$ . This factor has  $3^4$  entries.

- Which choice would create the **smallest** factor  $f_1$ ?

eliminating  $F$  first would give smallest factors of 3 entries:  $f_1(B) = \sum_f P(f|B)$ . Eliminating  $D$  is not correct because  $D$  is the query variable.

# Q2. Bayes Nets: Sampling

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



- (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.

$$P(C = +c \text{ at the next step of Gibbs sampling}) = \frac{0.1 \cdot 0.6}{0.1 \cdot 0.6 + 0.9 \cdot 0.1} = \frac{2}{5}$$

$$P(C = -c \text{ at the next step of Gibbs sampling}) = \frac{0.9 \cdot 0.1}{0.1 \cdot 0.6 + 0.9 \cdot 0.1} = \frac{3}{5}$$

- (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.

- $-a \quad -b$
- $+a \quad +b$
- $+a \quad -b$
- $-a \quad +b$

- (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.

	Weight
$-a \quad +b \quad -c \quad +d$	0.5
$+a \quad +b \quad -c \quad +d$	0.1
$+a \quad +b \quad -c \quad +d$	0.1
$-a \quad +b \quad +c \quad +d$	0.2
$+a \quad +b \quad +c \quad +d$	0.6

- (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  $\frac{0.1 + 0.1 + 0.6}{0.5 + 0.1 + 0.1 + 0.2 + 0.6} = \frac{8}{15}$

(c) We now attempt to design an alternative hybrid sampling scheme that combines elements of likelihood-weighted 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  $A$ .

Valid    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  $C$ .

Valid    Invalid

The sampling procedure in part (i) is the correct way of combining likelihood-weighted and rejection sampling: any time a node gets rejected, the sample must be thrown out in its entirety. In part (ii), however, the evidence that  $D = +d$  has no effect on which values of  $A$  are sampled or on the sample weights. This means that values for  $A$  would be sampled according to  $P(A | +b)$ , not  $P(A | +b, +d)$ .

As an extreme case, suppose node  $D$  had a different probability table where  $P(+d | +a) = 0$ . Following the procedure from part (ii), we might start by sampling  $(+a, +b)$  and assigning a weight according to  $P(+b | +a)$ . However, when we move on to rejection sampling we will be forced to continuously reject all possible values because our evidence  $+d$  is inconsistent with our the assignment of  $A = +a$ . This means that the procedure from part (ii) is flawed to the extent that it might fail to generate a sample altogether!