CIS 471/571 (Winter 2019): Introduction to Artificial Intelligence

Lecture 13: Bayes Nets - Independence

Thanh H. Nguyen

Source: http://ai.berkeley.edu/home.html
Probability Recap

- Conditional probability
  \[ P(x|y) = \frac{P(x, y)}{P(y)} \]

- Product rule
  \[ P(x, y) = P(x|y)P(y) \]

- Chain rule
  \[ P(X_1, X_2, \ldots, X_n) = P(X_1)P(X_2|X_1)P(X_3|X_1, X_2)\ldots = \prod_{i=1}^{n} P(X_i|X_1, \ldots, X_{i-1}) \]

- X, Y independent if and only if: \( \forall x, y : P(x, y) = P(x)P(y) \)

- X and Y are conditionally independent given Z if and only if:
  \[ \forall x, y, z : P(x, y|z) = P(x|z)P(y|z) \quad X \independent Y | Z \]
Bayes' Nets

- A Bayes’ net is an efficient encoding of a probabilistic model of a domain

- Questions we can ask:
  - Inference: given a fixed BN, what is $P(X \mid e)$?
  - Representation: given a BN graph, what kinds of distributions can it encode?
  - Modeling: what BN is most appropriate for a given domain?
Bayes' Net Semantics

- A directed, acyclic graph, one node per random variable
- A conditional probability table (CPT) for each node
  - A collection of distributions over $X$, one for each combination of parents’ values
    \[ P(X|a_1 \ldots a_n) \]
- 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:
    \[ P(x_1, x_2, \ldots x_n) = \prod_{i=1}^{n} P(x_i|\text{parents}(X_i)) \]
Example: Alarm Network

\[
P(+b, -e, +a, -j, +m) =
\]

<table>
<thead>
<tr>
<th>B</th>
<th>P(B)</th>
</tr>
</thead>
<tbody>
<tr>
<td>+b</td>
<td>0.001</td>
</tr>
<tr>
<td>-b</td>
<td>0.999</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>E</th>
<th>P(E)</th>
</tr>
</thead>
<tbody>
<tr>
<td>+e</td>
<td>0.002</td>
</tr>
<tr>
<td>-e</td>
<td>0.998</td>
</tr>
</tbody>
</table>

| A  | J  | P(J|A) |
|----|----|------|
| +a | +j | 0.9  |
| +a | -j | 0.1  |
| -a | +j | 0.05 |
| -a | -j | 0.95 |

| A  | M  | P(M|A) |
|----|----|-------|
| +a | +m | 0.7   |
| +a | -m | 0.3   |
| -a | +m | 0.01  |
| -a | -m | 0.99  |

| B  | E  | A  | P(A|B,E) |
|----|----|----|---------|
| +b | +e | +a | 0.95    |
| +b | +e | -a | 0.05    |
| +b | -e | +a | 0.94    |
| +b | -e | -a | 0.06    |
| -b | +e | +a | 0.29    |
| -b | +e | -a | 0.71    |
| -b | -e | +a | 0.001   |
| -b | -e | -a | 0.999   |
Example: Alarm Network

\[
P(+b, -e, +a, -j, +m) = 
P(+b)P(-e)P(+a|+b, -e)P(-j|+a)P(+m|+a) = 
0.001 \times 0.998 \times 0.94 \times 0.1 \times 0.7
\]
Size of a Bayes' Net

- How big is a joint distribution over N Boolean variables?
  \[2^N\]

- How big is an N-node net if nodes have up to k parents?
  \[O(N \times 2^{k+1})\]

- Both give you the power to calculate
  \[P(X_1, X_2, \ldots X_n)\]

- BNs: Huge space savings!

- Also easier to elicit local CPTs

- Also faster to answer queries (coming)
Bayes' Nets

- Representation
  - Conditional Independences
  - Probabilistic Inference
  - Learning Bayes’ Nets from Data
Conditional Independence

- X and Y are **independent** if

\[ \forall x, y \ P(x, y) = P(x)P(y) \quad \rightarrow \quad X \perp Y \]

- X and Y are **conditionally independent** given Z

\[ \forall x, y, z \ P(x, y|z) = P(x|z)P(y|z) \quad \rightarrow \quad X \perp Y|Z \]

- (Conditional) independence is a property of a distribution

- Example: \( Alarm \perp Fire|Smoke \)
Bayes Nets: Assumptions

- Assumptions we are required to make to define the Bayes net when given the graph:
  \[ P(x_i|x_1 \cdots x_{i-1}) = P(x_i|\text{parents}(X_i)) \]

- Beyond above “chain rule → Bayes net” conditional independence assumptions
  - Often additional conditional independences
  - They can be read off the graph

- Important for modeling: understand assumptions made when choosing a Bayes net graph
Conditional independence assumptions directly from simplifications in chain rule:

- Additional implied conditional independence assumptions?
Independence in a BN

- Important question about a BN:
  - Are two nodes independent given certain evidence?
  - If yes, can prove using algebra (tedious in general)
  - If no, can prove with a counter example
  - Example:

```
X → Y → Z
```

- Question: are X and Z necessarily independent?
  - Answer: no. Example: low pressure causes rain, which causes traffic.
  - X can influence Z, Z can influence X (via Y)
  - Addendum: they could be independent: how?
D-separation: Outline
D-separation: Outline

- Study independence properties for triples
- Analyze complex cases in terms of member triples
- D-separation: a condition / algorithm for answering such queries
Causal Chains

- This configuration is a “causal chain”

\[
P(x, y, z) = P(x)P(y|x)P(z|y)
\]

- Guaranteed X independent of Z? No!

  - One example set of CPTs for which X is not independent of Z is sufficient to show this independence is not guaranteed.

  - Example:

    - Low pressure causes rain causes traffic, high pressure causes no rain causes no traffic

  - In numbers:

    \[
    P(+y \mid +x) = 1, \ P(-y \mid -x) = 1, \ P(+z \mid +y) = 1, \ P(-z \mid -y) = 1
    \]
Causal Chains

- This configuration is a “causal chain”

\[ P(x, y, z) = P(x)P(y|x)P(z|y) \]

- Guaranteed X independent of Z given Y?

\[ P(z|x, y) = \frac{P(x, y, z)}{P(x, y)} = \frac{P(x)P(y|x)P(z|y)}{P(x)P(y|x)} = P(z|y) \]

Yes!

- Evidence along the chain “blocks” the influence
Common Cause

- This configuration is a “common cause”

- Guaranteed X independent of Z? No!

  - One example set of CPTs for which X is not independent of Z is sufficient to show this independence is not guaranteed.

  - Example:
    - Project due causes both forums busy and lab full

    - In numbers:
      \[
      P( +x \mid +y ) = 1, \quad P( -x \mid -y ) = 1, \\
      P( +z \mid +y ) = 1, \quad P( -z \mid -y ) = 1
      \]
Common Cause

- This configuration is a “common cause”

Guaranteed X and Z independent given Y?

\[ P(z|x, y) = \frac{P(x, y, z)}{P(x, y)} = \frac{P(y)P(x|y)P(z|y)}{P(y)P(x|y)} = P(z|y) \]

Yes!

- Observing the cause blocks influence between effects.

\[ P(x, y, z) = P(y)P(x|y)P(z|y) \]
Common Effect

- Last configuration: two causes of one effect (v-structures)

- Are X and Y independent?
  - Yes: the ballgame and the rain cause traffic, but they are not correlated
  - Still need to prove they must be (try it!)

- Are X and Y independent given Z?
  - No: seeing traffic puts the rain and the ballgame in competition as explanation.

- This is backwards from the other cases
  - Observing an effect activates influence between possible causes.
The General Case
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
Reachability

- Recipe: shade evidence nodes, look for paths in the resulting graph

- Attempt 1: if two nodes are connected by an undirected path not blocked by a shaded node, they are conditionally independent

- Almost works, but not quite
  - Where does it break?
  - Answer: the v-structure at T doesn’t count as a link in a path unless “active”
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: \( X_i \perp\!\!\!\perp X_j \mid \{ X_{k_1}, \ldots, X_{k_n} \} \) ?

- Check all (undirected!) paths between \( X_i \) and \( X_j \)
  - If one or more active, then independence not guaranteed
    \[ X_i \perp\!\!\!\perp X_j \mid \{ X_{k_1}, \ldots, X_{k_n} \} \]
  - Otherwise (i.e. if all paths are inactive), then independence is guaranteed
    \[ X_i \perp\!\!\!\perp X_j \mid \{ X_{k_1}, \ldots, X_{k_n} \} \]
Example

\[ R \perp B \]
\[ R \perp B | T \]
\[ R \perp B | T' \]

Yes
Example

\[
\begin{align*}
L \perp T' | T & \quad \text{Yes} \\
L \perp B & \quad \text{Yes} \\
L \perp B | T & \\
L \perp B | T' & \\
L \perp B | T, R & \quad \text{Yes}
\end{align*}
\]
Example

- **Variables:**
  - R: Raining
  - T: Traffic
  - D: Roof drips
  - S: I’m sad

- **Questions:**

\[
\begin{align*}
T & \perp D \\
T & \perp D|R \\
T & \perp D|R, S
\end{align*}
\]

- Yes
**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

Compute **ALL THE 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