## Bayesian Networks

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## Outline

- Bayesian Networks
- Parameterized distributions
- Exact inference
- Approximate inference


## bayesian networks

## Bayesian Networks

- A simple, graphical notation for conditional independence assertions and hence for compact specification of full joint distributions
- Syntax
- a set of nodes, one per variable
- a directed, acyclic graph (link $\approx$ "directly influences")
- a conditional distribution for each node given its parents:

```
P(X}\mp@subsup{X}{i}{}|\operatorname{Parents}(\mp@subsup{X}{i}{})
```

- In the simplest case, conditional distribution represented as a conditional probability table (CPT) giving the distribution over $X_{i}$ for each combination of parent values


## Example

- Topology of network encodes conditional independence assertions:

- Weather is independent of the other variables
- Toothache and Catch are conditionally independent given Cavity


## Example

- I'm at work, neighbor John calls to say my alarm is ringing, but neighbor Mary doesn't call. Sometimes it's set off by minor earthquakes.
Is there a burglar?
- Variables: Burglar, Earthquake, Alarm, JohnCalls, MaryCalls\|
- Network topology reflects "causal" knowledge
- A burglar can set the alarm off
- An earthquake can set the alarm off
- The alarm can cause Mary to call
- The alarm can cause John to call

Example


## Compactness



- A conditional probability table for Boolean $X_{i}$ with $k$ Boolean parents has $2^{k}$ rows for the combinations of parent values
- Each row requires one number $p$ for $X_{i}=$ true (the number for $X_{i}=$ false is just $1-p$ )
- If each variable has no more than $k$ parents, the complete network requires $O\left(n \cdot 2^{k}\right)$ numbers
- I.e., grows linearly with $n$, vs. $O\left(2^{n}\right)$ for the full joint distribution
- For burglary net, $1+1+4+2+2=10$ numbers (vs. $2^{5}-1=31$ )


## Global Semantics



- Global semantics defines the full joint distribution as the product of the local conditional distributions:

$$
P\left(x_{1}, \ldots, x_{n}\right)=\prod_{i=1}^{n} P\left(x_{i} \mid p a r e n t s\left(X_{i}\right)\right)
$$

- E.g., $P(j \wedge m \wedge a \wedge \neg b \wedge \neg e) \|$

$$
\begin{aligned}
& =P(j \mid a) P(m \mid a) P(a \mid \neg b, \neg e) P(\neg b) P(\neg e) \\
& =0.9 \times 0.7 \times 0.001 \times 0.999 \times 0.998 \\
& \approx 0.00063
\end{aligned}
$$

## Local Semantics

- Local semantics: each node is conditionally independent of its nondescendants given its parents

- Theorem: Local semantics $\Leftrightarrow$ global semantics


## Markov Blanket

- Each node is conditionally independent of all others given its Markov blanket: parents + children + children's parents



## Constructing Bayesian Networks

- Need a method such that a series of locally testable assertions of conditional independence guarantees the required global semantics

1. Choose an ordering of variables $X_{1}, \ldots, X_{n}$
2. For $i=1$ to $n$

$$
\text { add } X_{i} \text { to the network }
$$

select parents from $X_{1}, \ldots, X_{i-1}$ such that $\mathbf{P}\left(X_{i} \mid \operatorname{Parents}\left(X_{i}\right)\right)=\mathbf{P}\left(X_{i} \mid X_{1}, \ldots, X_{i-1}\right)$

- This choice of parents guarantees the global semantics:

$$
\begin{aligned}
\mathbf{P}\left(X_{1}, \ldots, X_{n}\right) & =\prod_{i=1}^{n} \mathbf{P}\left(X_{i} \mid X_{1}, \ldots, X_{i-1}\right) \quad \text { (chain rule) } \\
& =\prod_{i=1}^{n} \mathbf{P}\left(X_{i} \mid \operatorname{Parents}\left(X_{i}\right)\right) \quad \text { (by construction) }
\end{aligned}
$$

## Example

- Suppose we choose the ordering $M, J, A, B, E$

- $P(J \mid M)=P(J)$ ?


## Example

- Suppose we choose the ordering $M, J, A, B, E$

- $P(J \mid M)=P(J)$ ? Nol
- $P(A \mid J, M)=P(A \mid J)$ ? $P(A \mid J, M)=P(A)$ ?


## Example

- Suppose we choose the ordering $M, J, A, B, E$


Burglary

- $P(J \mid M)=P(J)$ ? No
- $P(A \mid J, M)=P(A \mid J) ? P(A \mid J, M)=P(A)$ ? Noll
- $P(B \mid A, J, M)=P(B \mid A)$ ?
- $P(B \mid A, J, M)=P(B)$ ?


## Example

- Suppose we choose the ordering $M, J, A, B, E$

- $P(J \mid M)=P(J)$ ? No
- $P(A \mid J, M)=P(A \mid J)$ ? $P(A \mid J, M)=P(A)$ ? No
- $P(B \mid A, J, M)=P(B \mid A)$ ? Yes
- $P(B \mid A, J, M)=P(B)$ ? Nol
- $P(E \mid B, A, J, M)=P(E \mid A)$ ?
- $P(E \mid B, A, J, M)=P(E \mid A, B)$ ?


## Example

- Suppose we choose the ordering $M, J, A, B, E$

- $P(J \mid M)=P(J)$ ? No
- $P(A \mid J, M)=P(A \mid J)$ ? $P(A \mid J, M)=P(A)$ ? No
- $P(B \mid A, J, M)=P(B \mid A)$ ? Yes
- $P(B \mid A, J, M)=P(B)$ ? No
- $P(E \mid B, A, J, M)=P(E \mid A)$ ? No
- $P(E \mid B, A, J, M)=P(E \mid A, B)$ ? Yes


## Example



- Deciding conditional independence is hard in noncausal directions
- (Causal models and conditional independence seem hardwired for humans!)
- Assessing conditional probabilities is hard in noncausal directions
- Network is less compact: $1+2+4+2+4=13$ numbers needed


## Example: Car Diagnosis

- Initial evidence: car won't start
- Testable variables (green), "broken, so fix it" variables (orange)
- Hidden variables (gray) ensure sparse structure, reduce parameters



## Example: Car Insurance



## Compact Conditional Distributions

- CPT grows exponentially with number of parents CPT becomes infinite with continuous-valued parent or child
- Solution: canonical distributions that are defined compactly
- Deterministic nodes are the simplest case:

$$
X=f(\operatorname{Parents}(X)) \text { for some function } f
$$

- E.g., Boolean functions

NorthAmerican $\Leftrightarrow$ Canadian $\vee U S \vee$ Mexican

- E.g., numerical relationships among continuous variables

$$
\frac{\partial \text { Level }}{\partial t}=\text { inflow }+ \text { precipitation }- \text { outflow }- \text { evaporation }
$$

## Compact Conditional Distributions

- Noisy-OR distributions model multiple noninteracting causes
- parents $U_{1} \ldots U_{k}$ include all causes (can add leak node)
- independent failure probability $q_{i}$ for each cause alone

$$
\Longrightarrow P\left(X \mid U_{1} \ldots U_{j}, \neg U_{j+1} \ldots \neg U_{k}\right)=1-\prod_{i=1}^{j} q_{i}
$$

| Cold | Flu | Malaria | $P($ Fever $)$ | $P(\neg$ Fever $)$ |
| :---: | :---: | :---: | :--- | :--- |
| F | F | F | $\mathbf{0 . 0}$ | 1.0 |
| F | F | T | 0.9 | $\mathbf{0 . 1}$ |
| F | T | F | 0.8 | $\mathbf{0 . 2}$ |
| F | T | T | 0.98 | $0.02=0.2 \times 0.1$ |
| T | F | F | 0.4 | $\mathbf{0 . 6}$ |
| T | F | T | 0.94 | $0.06=0.6 \times 0.1$ |
| T | T | F | 0.88 | $0.12=0.6 \times 0.2$ |
| T | T | T | 0.988 | $0.012=0.6 \times 0.2 \times 0.1$ |

- Number of parameters linear in number of parents


## Hybrid (Discrete+Continuous) Networks

- Discrete (Subsidy? and Buys?); continuous (Harvest and Cost)

- Option 1: discretization—possibly large errors, large CPTs Option 2: finitely parameterized canonical families
- 1) Continuous variable, discrete+continuous parents (e.g., Cost)

2) Discrete variable, continuous parents (e.g., Buys?)

## Continuous Child Variables

- Need one conditional density function for child variable given continuous parents, for each possible assignment to discrete parents
- Most common is the linear Gaussian model, e.g.,:

$$
\begin{aligned}
P & (\text { Cost }=c \mid \text { Harvest }=h, \text { Subsidy } ?=\text { true }) \\
& =N\left(a_{t} h+b_{t}, \sigma_{t}\right)(c) \\
& =\frac{1}{\sigma_{t} \sqrt{2 \pi}} \exp \left(-\frac{1}{2}\left(\frac{c-\left(a_{t} h+b_{t}\right)}{\sigma_{t}}\right)^{2}\right)
\end{aligned}
$$

## Continuous Child Variables



- All-continuous network with LG distributions
$\Longrightarrow$ full joint distribution is a multivariate Gaussian
- Discrete+continuous LG network is a conditional Gaussian network i.e., a multivariate Gaussian over all continuous variables for each combination of discrete variable values


## Discrete Variable w/ Continuous Parents

- Probability of Buys? given Cost should be a "soft" threshold:

- Probit distribution uses integral of Gaussian:

$$
\begin{aligned}
& \Phi(x)=\int_{-\infty}^{x} N(0,1)(x) d x \\
& P(\text { Buys? }=\text { true } \mid \text { Cost }=c)=\Phi((-c+\mu) / \sigma)
\end{aligned}
$$

## Why the Probit?

- It's sort of the right shape
- Can view as hard threshold whose location is subject to noise



## Discrete Variable

- Sigmoid (or logit) distribution also used in neural networks:

$$
P(\text { Buys } ?=\text { true } \mid \text { Cost }=c)=\frac{1}{1+\exp \left(-2 \frac{-c+\mu}{\sigma}\right)}
$$

- Sigmoid has similar shape to probit but much longer tails:



## inference

## Inference Tasks

- Simple queries: compute posterior marginal $\mathbf{P}\left(X_{i} \mid \mathbf{E}=\mathbf{e}\right)$
e.g., $P($ NoGas $\mid$ Gauge $=$ empty, Lights $=$ on, Starts $=$ false $) \|$
- Conjunctive queries: $\mathbf{P}\left(X_{i}, X_{j} \mid \mathbf{E}=\mathbf{e}\right)=\mathbf{P}\left(X_{i} \mid \mathbf{E}=\mathbf{e}\right) \mathbf{P}\left(X_{j} \mid X_{i}, \mathbf{E}=\mathbf{e}\right) \|$
- Optimal decisions: decision networks include utility information; probabilistic inference required for $P$ (outcome|action, evidence)|
- Value of information: which evidence to seek next?
- Sensitivity analysis: which probability values are most critical?
- Explanation: why do I need a new starter motor?


## Inference by Enumeration

- Slightly intelligent way to sum out variables from the joint without actually constructing its explicit representation
- Simple query on the burglary network

```
\(\mathbf{P}(B \mid j, m)\)
\(=\mathbf{P}(B, j, m) / P(j, m) \rrbracket\)
\(=\alpha \mathbf{P}(B, j, m) \boldsymbol{\square}\)
\(=\alpha \sum_{e} \sum_{a} \mathbf{P}(B, e, a, j, m)\)
```



- Rewrite full joint entries using product of CPT entries:
$\mathbf{P}(B \mid j, m)$
$=\alpha \sum_{e} \sum_{a} \mathbf{P}(B) P(e) \mathbf{P}(a \mid B, e) P(j \mid a) P(m \mid a) \|$
$=\alpha \mathbf{P}(B) \sum_{e} P(e) \sum_{a} \mathbf{P}(a \mid B, e) P(j \mid a) P(m \mid a)$
- Recursive depth-first enumeration: $O(n)$ space, $O\left(d^{n}\right)$ time


## Enumeration Algorithm

function EnUmERATION-ASK $(X, \mathbf{e}, b n)$ returns a distribution over $X$
inputs: $X$, the query variable
$\mathbf{e}$, observed values for variables $\mathbf{E}$
$b n$, a Bayesian network with variables $\{X\} \cup \mathbf{E} \cup \mathbf{Y}$
$\mathbf{Q}(X) \leftarrow$ a distribution over $X$, initially empty
for each value $x_{i}$ of $X$ do
extend $\mathbf{e}$ with value $x_{i}$ for $X$
$\mathbf{Q}\left(x_{i}\right) \leftarrow$ Enumerate-ALL(VARs[bn],e)
return $\operatorname{Normalize}(\mathbf{Q}(X))$
function ENUMERATE-ALL(vars,e) returns a real number
if EMPTY?(vars) then return 1.0
$Y \leftarrow$ FIRST(vars)
if $Y$ has value $y$ in $\mathbf{e}$ then return $P(y \mid P a(Y)) \times$ Enumerate-AlL(Rest(vars), e) else return $\sum_{y} P(y \mid P a(Y)) \times$ Enumerate-All(Rest(vars), $\left.\mathbf{e}_{y}\right)$ where $\mathbf{e}_{y}$ is $\mathbf{e}$ extended with $Y=y$

## Evaluation Tree



- Enumeration is inefficient: repeated computation
e.g., computes $P(j \mid a) P(m \mid a)$ for each value of $e$


## Inference by Variable Elimination

- Variable elimination: carry out summations right-to-left, storing intermediate results (factors) to avoid recomputation

$$
\begin{aligned}
\mathbf{P}(B \mid j, & m) \\
& =\alpha \underbrace{\mathbf{P}(B)}_{B} \sum_{e} \underbrace{P(e)}_{E} \sum_{a} \underbrace{\mathbf{P}(a \mid B, e)}_{A} \underbrace{P(j \mid a)}_{J} \underbrace{P(m \mid a)}_{M} \\
& =\alpha \mathbf{P}(B) \sum_{e} P(e) \sum_{a} \mathbf{P}(a \mid B, e) P(j \mid a) f_{M}(a) \\
& =\alpha \mathbf{P}(B) \sum_{e} P(e) \sum_{a} \mathbf{P}(a \mid B, e) f_{J}(a) f_{M}(a) \| \\
& =\alpha \mathbf{P}(B) \sum_{e} P(e) \sum_{a} f_{A}(a, b, e) f_{J}(a) f_{M}(a) \\
& \left.=\alpha \mathbf{P}(B) \sum_{e} P(e) f_{\bar{A} J M}(b, e) \text { (sum out } A\right) \\
& =\alpha \mathbf{P}(B) f_{\bar{E} \bar{A} J M}(b)(\operatorname{sum} \text { out } E) \\
& =\alpha f_{B}(b) \times f_{\bar{E} \bar{A} J M}(b)
\end{aligned}
$$

## Variable Elimination Algorithm

function ELIMINATION-ASK $(X, \mathbf{e}, b n)$ returns a distribution over $X$
inputs: $X$, the query variable
e, evidence specified as an event $b n$, a belief network specifying joint distribution $\mathbf{P}\left(X_{1}, \ldots, X_{n}\right)$
factors $\leftarrow[] ;$ vars $\leftarrow \operatorname{ReVERSE}(\operatorname{VARS}[b n])$
for each var in vars do
factors $\leftarrow[\operatorname{MAKE}-\operatorname{FACTOR}($ var, $\mathbf{e}) \mid$ factors $]$
if var is a hidden variable then factors $\leftarrow$ Sum-OuT(var, factors)
return Normalize(POINTWISE-PRODUCT(factors))

## Irrelevant Variables



- Consider the query $P($ JohnCalls $\mid$ Burglary $=$ true $)$

$$
P(J \mid b)=\alpha P(b) \sum_{e} P(e) \sum_{a} P(a \mid b, e) P(J \mid a) \sum_{m} P(m \mid a)
$$

Sum over $m$ is identically $1 ; M$ is irrelevant to the query

- Theorem 1: $Y$ is irrelevant unless $Y \in \operatorname{Ancestors}(\{X\} \cup \mathbf{E})$
- Here
- $X=$ JohnCalls, $\mathbf{E}=\{$ Burglary $\}$
- Ancestors $(\{X\} \cup \mathbf{E})=\{$ Alarm, Earthquake $\}$
$\Rightarrow$ MaryCalls is irrelevant
- Compare this to backward chaining from the query in Horn clause KBs


## Irrelevant Variables

- Definition: moral graph of Bayes net: marry all parents and drop arrows
- Definition: $\mathbf{A}$ is m -separated from $\mathbf{B}$ by $\mathbf{C}$ iff separated by $\mathbf{C}$ in the moral graph
- Theorem 2: $Y$ is irrelevant if $m$-separated from $X$ by El

- For $P($ JohnCalls $\mid$ Alarm $=$ true $)$, both Burglary and Earthquake are irrelevant


## Complexity of Exact Inference

- Singly connected networks (or polytrees)
- any two nodes are connected by at most one (undirected) path
- time and space cost of variable elimination are $O\left(d^{k} n\right)$
- Multiply connected networks
- can reduce 3SAT to exact inference $\Longrightarrow$ NP-hard
- equivalent to counting 3SAT models $\Longrightarrow$ \#P-complete

1. $A \vee B \vee C$
2. $C \vee D \vee \neg A$
3. $B \vee C \vee \neg D$


# approximate inference 

## Inference by Stochastic Simulation

- Basic idea
- Draw $N$ samples from a sampling distribution $S$
- Compute an approximate posterior probability $\hat{P}$
- Show this converges to the true probability $P$
- Outline
- Sampling from an empty network
- Rejection sampling: reject samples disagreeing with evidence
- Likelihood weighting: use evidence to weight samples
- Markov chain Monte Carlo (MCMC): sample from a stochastic process whose stationary distribution is the true posterior


## Sampling from an Empty Network

function PRIOR-SAMPLE(bn) returns an event sampled from $b n$
inputs: $b n$, a belief network specifying joint distribution $\mathbf{P}\left(X_{1}, \ldots, X_{n}\right)$
$\mathbf{x} \leftarrow$ an event with $n$ elements
for $i=1$ to $n$ do
$x_{i} \leftarrow$ a random sample from $\mathbf{P}\left(X_{i} \mid \operatorname{parents}\left(X_{i}\right)\right)$ given the values of $\operatorname{Parents}\left(X_{i}\right)$ in $\mathbf{x}$
return $x$

## Example



## Example



## Example



## Example



## Example



## Example



## Example



## Sampling from an Empty Network

- Probability that PriorSample generates a particular event
$S_{P S}\left(x_{1} \ldots x_{n}\right)=\prod_{i=1}^{n} P\left(x_{i} \mid \operatorname{parents}\left(X_{i}\right)\right)=P\left(x_{1} \ldots x_{n}\right)$
i.e., the true prior probability
- E.g., $S_{P S}(t, f, t, t)=0.5 \times 0.9 \times 0.8 \times 0.9=0.324=P(t, f, t, t)$
- Let $N_{P S}\left(x_{1} \ldots x_{n}\right)$ be the number of samples generated for event $x_{1}, \ldots, x_{n}$
- Then we have $\lim _{N \rightarrow \infty} \hat{P}\left(x_{1}, \ldots, x_{n}\right)=\lim _{N \rightarrow \infty} N_{P S}\left(x_{1}, \ldots, x_{n}\right) / N$

$$
\begin{aligned}
& =S_{P S}\left(x_{1}, \ldots, x_{n}\right) \\
& =P\left(x_{1} \ldots x_{n}\right)
\end{aligned}
$$

- That is, estimates derived from PriorSample are consistent
- Shorthand: $\hat{P}\left(x_{1}, \ldots, x_{n}\right) \approx P\left(x_{1} \ldots x_{n}\right)$


## Rejection Sampling

- $\hat{\mathbf{P}}(X \mid \mathbf{e})$ estimated from samples agreeing with $\mathbf{e}$
function Rejection-Sampling $(X, \mathbf{e}, b n, N)$ returns an estimate of $P(X \mid \mathbf{e})$ local variables: $\mathbf{N}$, a vector of counts over $X$, initially zero

$$
\begin{aligned}
\text { for } j & =1 \text { to } N \text { do } \\
\mathbf{x} & \leftarrow \text { PRIOR-SAMPLE }(b n)
\end{aligned}
$$

if $\mathbf{x}$ is consistent with $\mathbf{e}$ then
$\mathbf{N}[x] \leftarrow \mathbf{N}[x]+1$ where $x$ is the value of $X$ in $\mathbf{x}$
return $\operatorname{Normalize}(\mathbf{N}[X])$

- E.g., estimate $\mathbf{P}($ Rain $\mid$ Sprinkler $=$ true $)$ using 100 samples

27 samples have Sprinkler = true
Of these, 8 have Rain=true and 19 have Rain = false

- $\hat{\mathbf{P}}($ Rain $\mid$ Sprinkler $=$ true $)=\operatorname{NormALIZE~}(\langle 8,19\rangle)=\langle 0.296,0.704\rangle$
- Similar to a basic real-world empirical estimation procedure


## Analysis of Rejection Sampling

- $\hat{\mathbf{P}}(X \mid \mathbf{e})=\alpha \mathbf{N}_{P S}(X, \mathbf{e}) \quad$ (algorithm defn.)
$=\mathbf{N}_{P S}(X, \mathbf{e}) / N_{P S}(\mathbf{e}) \quad$ (normalized by $N_{P S}(\mathbf{e})$ )
$\approx \mathbf{P}(X, \mathbf{e}) / P(\mathbf{e}) \quad$ (property of PRIORSAMPLE)
$=\mathbf{P}(X \mid \mathbf{e}) \quad$ (defn. of conditional probability)
- Hence rejection sampling returns consistent posterior estimates
- Problem: hopelessly expensive if $P(\mathbf{e})$ is small
- $P(\mathbf{e})$ drops off exponentially with number of evidence variables!


## Likelihood Weighting

- Idea: fix evidence variables, sample only nonevidence variables, and weight each sample by the likelihood it accords the evidence
function LIKELIHOOD-WEIGHTING $(X, \mathbf{e}, b n, N)$ returns an estimate of $P(X \mid \mathbf{e})$
local variables: $\mathbf{W}$, a vector of weighted counts over $X$, initially zero
for $j=1$ to $N$ do
$\mathbf{x}, w \leftarrow$ Weighted-Sample $(b n)$
$\mathbf{W}[x] \leftarrow \mathbf{W}[x]+w$ where $x$ is the value of $X$ in $\mathbf{X}$
return Normalize(W[X])
function WEIGHTED-SAMPLE(bn,e) returns an event and a weight
$\mathbf{x} \leftarrow$ an event with $n$ elements; $w \leftarrow 1$
for $i=1$ to $n$ do
if $X_{i}$ has a value $x_{i}$ in $\mathbf{e}$
then $w \leftarrow w \times P\left(X_{i}=x_{i} \mid \operatorname{parents}\left(X_{i}\right)\right)$ else $x_{i} \leftarrow$ a random sample from $\mathbf{P}\left(X_{i} \mid \operatorname{parents}\left(X_{i}\right)\right)$
return $\mathbf{x}, w$


## Likelihood Weighting Example



$$
w=1.0
$$

## Likelihood Weighting Example



$$
w=1.0
$$

## Likelihood Weighting Example



$$
w=1.0
$$

## Likelihood Weighting Example



$$
w=1.0 \times 0.1
$$

## Likelihood Weighting Example



$$
w=1.0 \times 0.1
$$

## Likelihood Weighting Example



## Likelihood Weighting Example



$$
w=1.0 \times 0.1 \times 0.99=0.099
$$

## Likelihood Weighting Analysis

- Sampling probability for WEIGHTEDSAMPLE is

$$
S_{W S}(\mathbf{z}, \mathbf{e})=\prod_{i=1}^{l} P\left(z_{i} \mid \operatorname{parents}\left(Z_{i}\right)\right)
$$

- Note: pays attention to evidence in ancestors only $\Longrightarrow$ somewhere "in between" prior and posterior distribution
- Weight for a given sample $\mathbf{z}, \mathbf{e}$ is

$$
u(z, e)=\prod_{i=1}^{m} P\left(e_{i} \mid \operatorname{parents}^{2}\left(\bar{H}_{i}\right)\right)
$$

- Weighted sampling probability is

$$
\begin{aligned}
& S_{W S}(\mathbf{z}, \mathbf{e}) w(\mathbf{z}, \mathbf{e}) \\
& \quad=\prod_{i=1}^{l} P\left(z_{i} \mid \text { parents }\left(Z_{i}\right)\right) \prod_{i=1}^{m} P\left(e_{i} \mid \text { parents }\left(E_{i}\right)\right) \\
& \quad=P(\mathbf{z}, \mathbf{e}) \text { (by standard global semantics of network) }
\end{aligned}
$$

- Hence likelihood weighting returns consistent estimates but performance still degrades with many evidence variables because a few samples have nearly all the total weight


## Approximate Inference using MCMC

- "State" of network = current assignment to all variables
- Generate next state by sampling one variable given Markov blanket Sample each variable in turn, keeping evidence fixed
function MCMC-Ask $(X, \mathbf{e}, b n, N)$ returns an estimate of $P(X \mid \mathbf{e})$
local variables: $\mathbf{N}[X]$, a vector of counts over $X$, initially zero
$\mathbf{Z}$, the nonevidence variables in $b n$
$\mathbf{x}$, the current state of the network, initially copied from $\mathbf{e}$
initialize $\mathbf{X}$ with random values for the variables in $\mathbf{Y}$
for $j=1$ to $N$ do
for each $Z_{i}$ in $\mathbf{Z}$ do
sample the value of $Z_{i}$ in $\mathbf{x}$ from $\mathbf{P}\left(Z_{i} \mid m b\left(Z_{i}\right)\right)$
given the values of $M B\left(Z_{i}\right)$ in $\mathbf{x}$
$\mathbf{N}[x] \leftarrow \mathbf{N}[x]+1$ where $x$ is the value of $X$ in $\mathbf{x}$
return $\operatorname{Normalize(N[X])}$
- Can also choose a variable to sample at random each time


## The Markov Chain

- With Sprinkler = true, WetGrass=true, there are four states:

- Wander about for a while, average what you see


## MCMC Example

- Estimate $\mathbf{P}($ Rain $\mid$ Sprinkler $=$ true, WetGrass $=$ true $)$
- Sample Cloudy or Rain given its Markov blanket, repeat. Count number of times Rain is true and false in the samples.
- E.g., visit 100 states

31 have Rain = true, 69 have Rain = false

- $\hat{\mathbf{P}}($ Rain $\mid$ Sprinkler $=$ true, WetGrass $=$ true $)$ $=\operatorname{NORMALIZE}(\langle 31,69\rangle)=\langle 0.31,0.69\rangle$
- Theorem: chain approaches stationary distribution:
long-run fraction of time spent in each state is exactly proportional to its posterior probability


## Markov Blanket Sampling

- Markov blanket of Cloudy is Sprinkler and Rain
- Markov blanket of Rain is

Cloudy, Sprinkler, and WetGrass

- Probability given the Markov blanket is calculated as follows:

$$
P\left(x_{i}^{\prime} \mid m b\left(X_{i}\right)\right)=P\left(x_{i}^{\prime} \mid \operatorname{parents}\left(X_{i}\right)\right) \prod_{z_{j} \in \operatorname{Children}\left(X_{i}\right)} P\left(z_{j} \mid \operatorname{parents}\left(Z_{j}\right)\right)
$$

- Easily implemented in message-passing parallel systems, brains
- Main computational problems
- difficult to tell if convergence has been achieved
- can be wasteful if Markov blanket is large:
$P\left(X_{i} \mid m b\left(X_{i}\right)\right.$ ) won't change much (law of large numbers)


## Summary

- Bayes nets provide a natural representation for (causally induced) conditional independence
- Topology + CPTs $=$ compact representation of joint distribution
- Generally easy for (non)experts to construct
- Canonical distributions (e.g., noisy-OR) = compact representation of CPTs
- Continuous variables $\Longrightarrow$ parameterized distributions (e.g., linear Gaussian)
- Exact inference by variable elimination
- polytime on polytrees, NP-hard on general graphs
- space $=$ time, very sensitive to topology
- Approximate inference by LW, MCMC
- LW does poorly when there is lots of (downstream) evidence
- LW, MCMC generally insensitive to topology
- Convergence can be very slow with probabilities close to 1 or 0
- Can handle arbitrary combinations of discrete and continuous variables

