Bayesian Networks

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Outline



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



bayesian networks

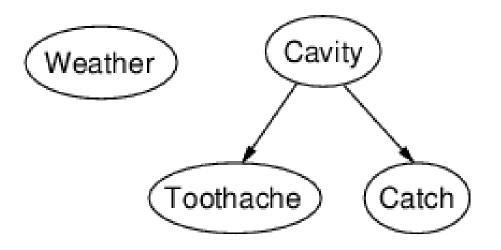
Bayesian Networks



- 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 ≈ "directly influences")
 - a conditional distribution for each node given its parents: $P(X_i | Parents(X_i))$
- 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



• Topology of network encodes conditional independence assertions:

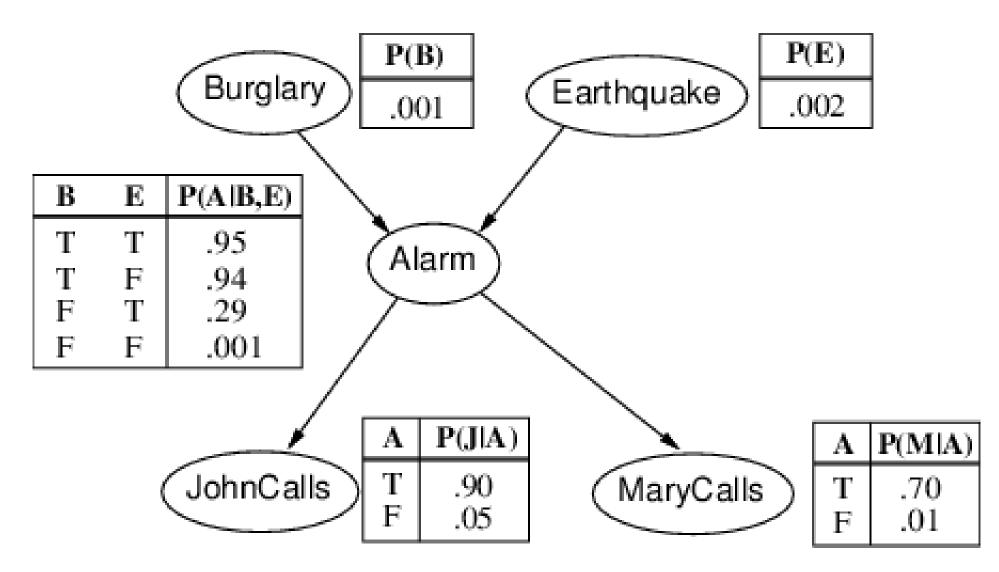


- *Weather* is independent of the other variables
- *Toothache* and *Catch* are conditionally independent given *Cavity*



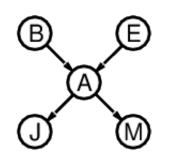
- I'm at work, neighbor John calls to say my alarm is ringing, but neighbor Mary doesn't call. Sometimes it's set off by minor earthquakes.
 Is there a burglar?
- Variables: Burglar, Earthquake, Alarm, JohnCalls, MaryCalls
- Network topology reflects "causal" knowledge
 - A burglar can set the alarm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





Compactness

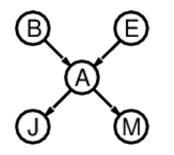




- A conditional probability table for Boolean X_i with k Boolean parents has 2^k rows for the combinations of parent values
- Each row requires one number p for $X_i = true$ (the number for $X_i = false$ is just 1 - p)
- If each variable has no more than k parents, the complete network requires $O(n \cdot 2^k)$ numbers
- I.e., grows linearly with n, vs. $O(2^n)$ 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:

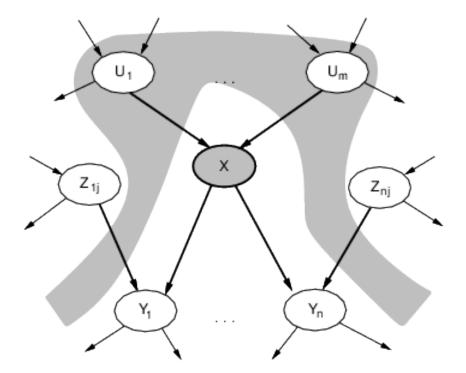
$$P(x_1,\ldots,x_n) = \prod_{i=1}^n P(x_i | parents(X_i))$$

- E.g., $P(j \wedge m \wedge a \wedge \neg b \wedge \neg e)$
 - $= P(j|a)P(m|a)P(a|\neg b, \neg e)P(\neg b)P(\neg e)$
 - $= 0.9 \times 0.7 \times 0.001 \times 0.999 \times 0.998$
 - ≈ 0.00063

Local Semantics



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

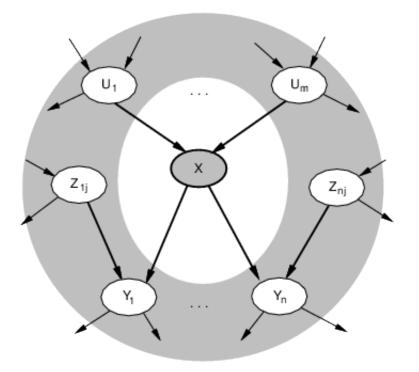


• Theorem: Local semantics \Leftrightarrow global semantics

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 nadd X_i to the network select parents from X_1, \ldots, X_{i-1} such that $P(X_i | Parents(X_i)) = P(X_i | X_1, \ldots, X_{i-1})$
- This choice of parents guarantees the global semantics:

$$\mathbf{P}(X_1, \dots, X_n) = \prod_{i=1}^{n} \mathbf{P}(X_i | X_1, \dots, X_{i-1}) \text{ (chain rule)}$$
$$= \prod_{i=1}^{n} \mathbf{P}(X_i | Parents(X_i)) \text{ (by construction)}$$

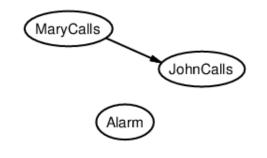


• Suppose we choose the ordering *M*, *J*, *A*, *B*, *E*



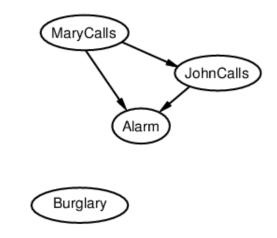
• P(J|M) = P(J)?





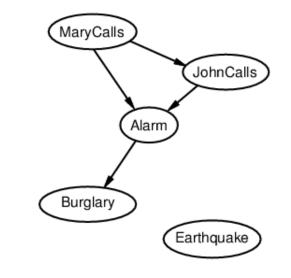
- P(J|M) = P(J)? No
- P(A|J,M) = P(A|J)? P(A|J,M) = P(A)?





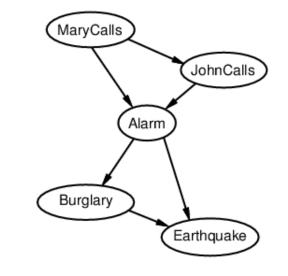
- P(J|M) = P(J)? No
- P(A|J,M) = P(A|J)? P(A|J,M) = P(A)? No
- P(B|A, J, M) = P(B|A)?
- P(B|A, J, M) = P(B)?





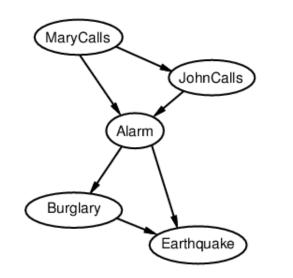
- P(J|M) = P(J)? No
- P(A|J,M) = P(A|J)? P(A|J,M) = P(A)? No
- P(B|A, J, M) = P(B|A)? Yes
- P(B|A, J, M) = P(B)? No
- P(E|B, A, J, M) = P(E|A)?
- P(E|B, A, J, M) = P(E|A, B)?





- P(J|M) = P(J)? No
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- P(B|A, J, M) = P(B)? No
- P(E|B, A, J, M) = P(E|A)? No
- P(E|B, A, J, M) = P(E|A, B)? Yes



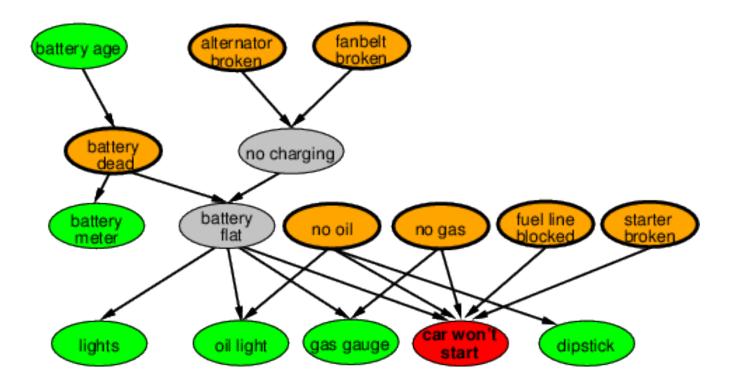


- Deciding conditional independence is hard in noncausal directions
- (Causal models and conditional independence seem hardwired for humans!)
- Assessing conditional probabilities is hard in noncausal directions
- Network is less compact: 1 + 2 + 4 + 2 + 4 = 13 numbers needed

Example: Car Diagnosis

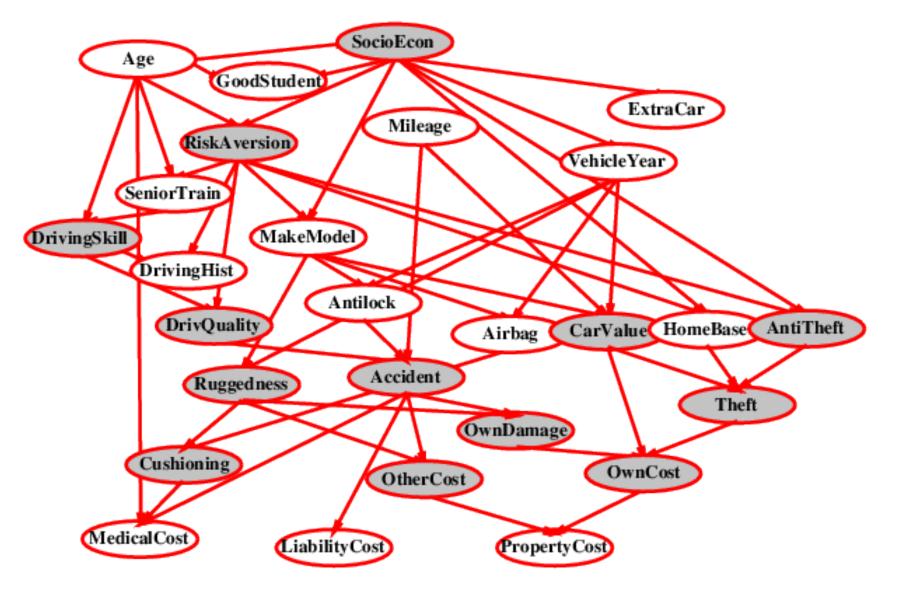


- Initial evidence: car won't start
- Testable variables (green), "broken, so fix it" variables (orange)
- Hidden variables (gray) ensure sparse structure, reduce parameters



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(Parents(X)) for some function f
- E.g., Boolean functions

 $NorthAmerican \Leftrightarrow Canadian \lor US \lor Mexican$

• E.g., numerical relationships among continuous variables

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

Compact Conditional Distributions



- Noisy-OR distributions model multiple noninteracting causes
 - parents $U_1 \dots U_k$ include all causes (can add leak node)
 - independent failure probability q_i for each cause alone
 - $\implies P(X|U_1 \dots U_j, \neg U_{j+1} \dots \neg U_k) = 1 \prod_{i=1}^j q_i$

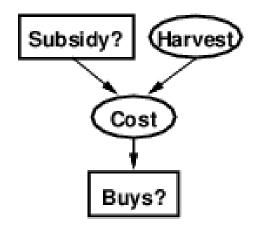
Cold	Flu	Malaria	P(Fever)	$P(\neg Fever)$
F	F	F	0.0	1.0
F	F	Т	0.9	0.1
F	Т	F	0.8	0.2
F	Т	Т	0.98	$0.02 = 0.2 \times 0.1$
Т	F	F	0.4	0.6
Т	F	Т	0.94	$0.06 = 0.6 \times 0.1$
T	Т	F	0.88	$0.12 = 0.6 \times 0.2$
Т	Т	Т	0.988	$0.012 = 0.6 \times 0.2 \times 0.1$

• 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

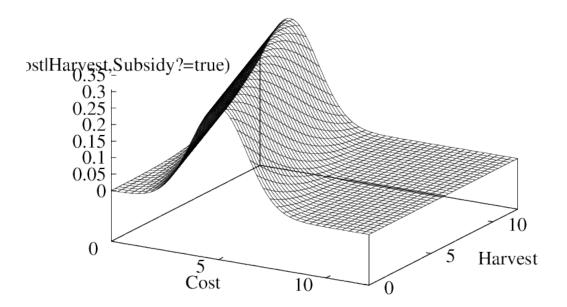


- Need one conditional density function for child variable given continuous parents, for each possible assignment to discrete parents
- Most common is the linear Gaussian model, e.g.,:

$$P(Cost = c | Harvest = h, Subsidy? = true)$$

= $N(a_th + b_t, \sigma_t)(c)$
= $\frac{1}{\sigma_t \sqrt{2\pi}} exp\left(-\frac{1}{2}\left(\frac{c - (a_th + b_t)}{\sigma_t}\right)^2\right)$

Continuous Child Variables



• All-continuous network with LG distributions

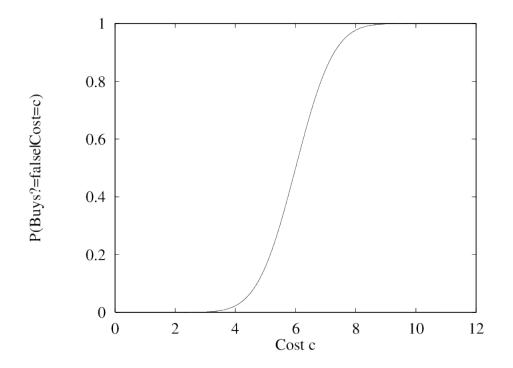
⇒ full joint distribution is a multivariate Gaussian

• 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:

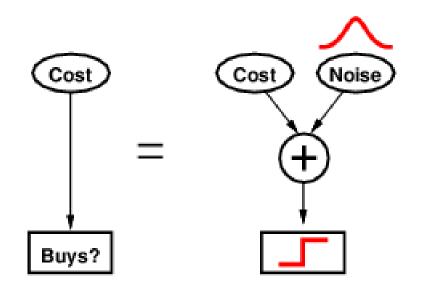


• Probit distribution uses integral of Gaussian: $\Phi(x) = \int_{-\infty}^{x} N(0,1)(x) dx$ $P(Buys? = true \mid Cost = c) = \Phi((-c + \mu)/\sigma)$

Why the Probit?



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



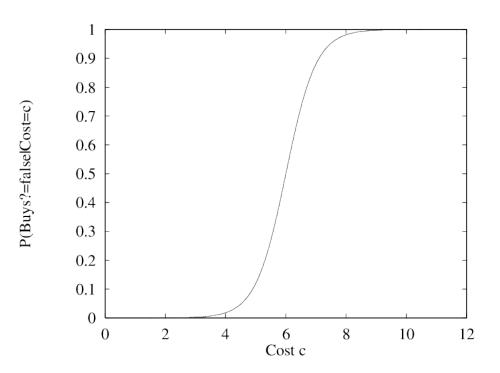
Discrete Variable



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

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

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





inference

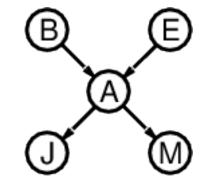
Inference Tasks



- Simple queries: compute posterior marginal P(X_i|E=e)
 e.g., P(NoGas|Gauge = empty, Lights = on, Starts = false)
- Conjunctive queries: $P(X_i, X_j | \mathbf{E} = \mathbf{e}) = P(X_i | \mathbf{E} = \mathbf{e}) P(X_j | X_i, \mathbf{E} = \mathbf{e})$
- 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 $\mathbf{P}(B|j,m)$ $= \mathbf{P}(B,j,m)/P(j,m)$ $= \alpha \mathbf{P}(B,j,m)$ $= \alpha \sum_{e} \sum_{a} \mathbf{P}(B,e,a,j,m)$



- Rewrite full joint entries using product of CPT entries:
 P(B|j,m)
 = α Σ_e Σ_a P(B)P(e)P(a|B,e)P(j|a)P(m|a)
 = αP(B) Σ_e P(e) Σ_a P(a|B,e)P(j|a)P(m|a)
- Recursive depth-first enumeration: O(n) space, $O(d^n)$ time



Enumeration Algorithm

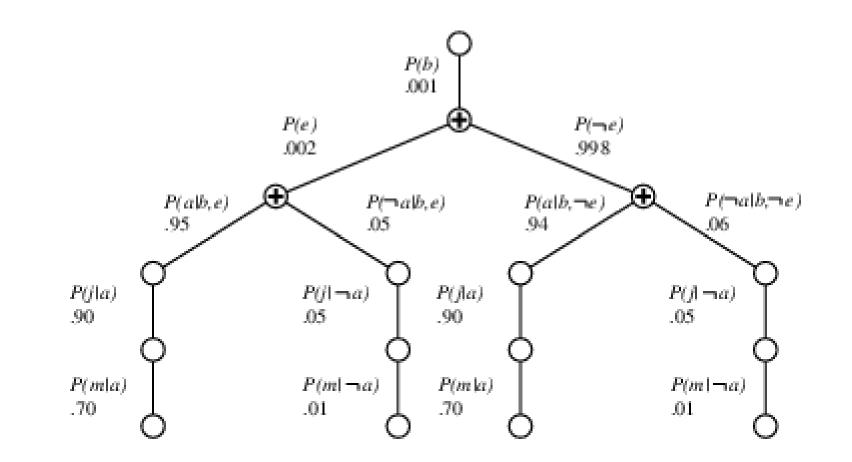


```
function ENUMERATION-ASK(X, e, bn) returns a distribution over X
  inputs: X, the query variable
            e, observed values for variables E
            bn, a Bayesian network with variables \{X\} \cup \mathbf{E} \cup \mathbf{Y}
  \mathbf{Q}(X) \leftarrow a distribution over X, initially empty
  for each value x_i of X do
      extend e with value x_i for X
      \mathbf{Q}(x_i) \leftarrow \mathsf{ENUMERATE-ALL}(\mathsf{VARS}[bn], \mathbf{e})
  return NORMALIZE(\mathbf{Q}(X))
function ENUMERATE-ALL(vars, e) returns a real number
  if EMPTY?(vars) then return 1.0
  Y← FIRST(vars)
  if Y has value y in e
      then return P(y | Pa(Y)) \times \text{ENUMERATE-ALL}(\text{REST}(vars), e)
      else return \sum_{y} P(y | Pa(Y)) \times ENUMERATE-ALL(REST(vars), e_y)
```

where \mathbf{e}_y is \mathbf{e} extended with Y = y

Evaluation Tree





• Enumeration is inefficient: repeated computation e.g., computes P(j|a)P(m|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

$$\mathbf{P}(B|j,m) = \alpha \underbrace{\mathbf{P}(B)}_{B} \underbrace{\sum_{e}}_{E} \underbrace{P(e)}_{E} \underbrace{\sum_{a}}_{A} \underbrace{\mathbf{P}(a|B,e)}_{A} \underbrace{P(j|a)}_{J} \underbrace{P(m|a)}_{M}$$
$$= \alpha \mathbf{P}(B) \underbrace{\sum_{e}}_{e} P(e) \underbrace{\sum_{a}}_{A} \mathbf{P}(a|B,e) P(j|a) f_{M}(a)$$
$$= \alpha \mathbf{P}(B) \underbrace{\sum_{e}}_{e} P(e) \underbrace{\sum_{a}}_{A} \mathbf{P}(a|B,e) f_{J}(a) f_{M}(a)$$
$$= \alpha \mathbf{P}(B) \underbrace{\sum_{e}}_{e} P(e) \underbrace{\sum_{a}}_{A} f_{A}(a,b,e) f_{J}(a) f_{M}(a)$$
$$= \alpha \mathbf{P}(B) \underbrace{\sum_{e}}_{e} P(e) f_{\bar{A}JM}(b,e) \text{ (sum out } A)$$
$$= \alpha \mathbf{P}(B) f_{\bar{E}\bar{A}JM}(b) \text{ (sum out } E)$$
$$= \alpha f_{B}(b) \times f_{\bar{E}\bar{A}JM}(b)$$

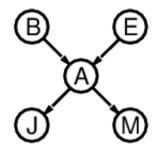
Variable Elimination Algorithm



function ELIMINATION-ASK(X, e, bn) returns a distribution over X inputs: X, the query variable e, evidence specified as an event bn, a belief network specifying joint distribution $P(X_1, ..., X_n)$ factors \leftarrow []; vars \leftarrow REVERSE(VARS[bn]) for each var in vars do factors \leftarrow [MAKE-FACTOR(var, e)|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|Burglary=true)

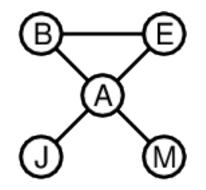
 $P(J|b) = \alpha P(b) \sum_{e} P(e) \sum_{a} P(a|b,e) P(J|a) \sum_{m} P(m|a)$ Sum over *m* is identically 1; *M* is **irrelevant** to the query

- Theorem 1: *Y* is irrelevant unless $Y \in Ancestors(\{X\} \cup \mathbf{E})$
- Here
 - X = JohnCalls, **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: **A** is m-separated from **B** by **C** iff separated by **C** in the moral graph
- Theorem 2: *Y* is irrelevant if m-separated from *X* by **E**

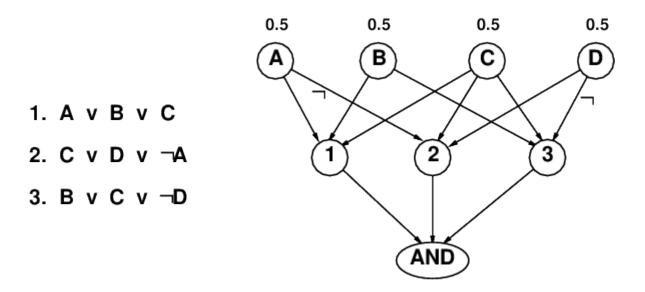


• For P(JohnCalls|Alarm = true), both Burglary and Earthquake are irrelevant

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 $O(d^k n)$
- Multiply connected networks
 - can reduce 3SAT to exact inference \implies NP-hard
 - equivalent to **counting** 3SAT models \implies #P-complete

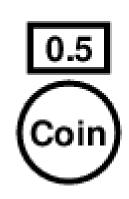




approximate inference

Inference by Stochastic Simulation

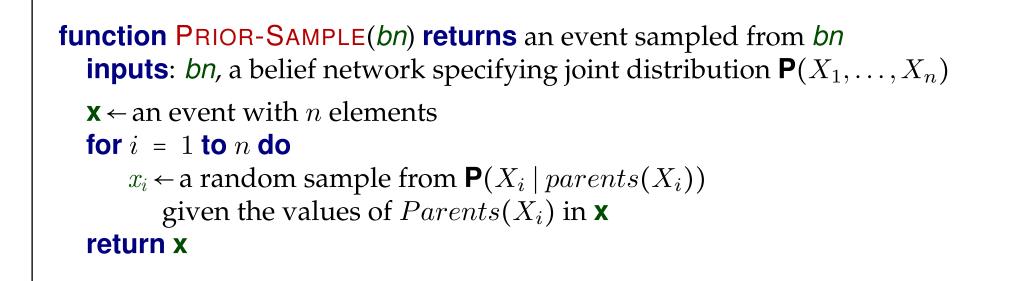
- Basic idea
 - Draw N samples from a sampling distribution S
 - Compute an approximate posterior probability \hat{P}
 - Show this converges to the true probability P
- Outline
 - Sampling from an empty network
 - Rejection sampling: reject samples disagreeing with evidence
 - Likelihood weighting: use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



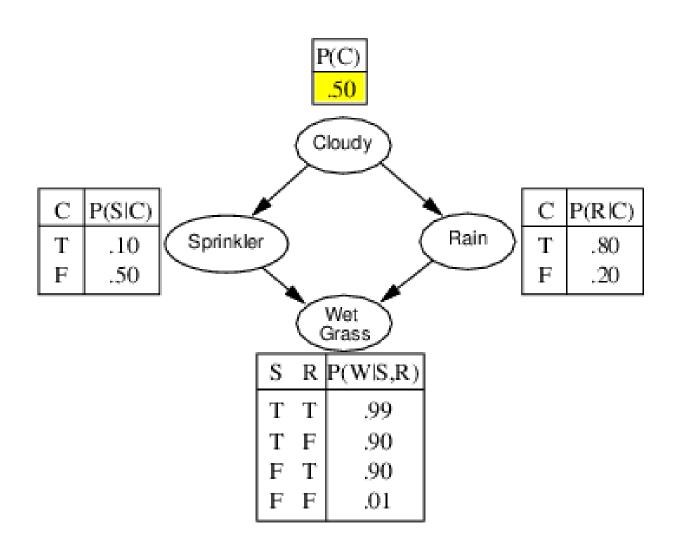


Sampling from an Empty Network

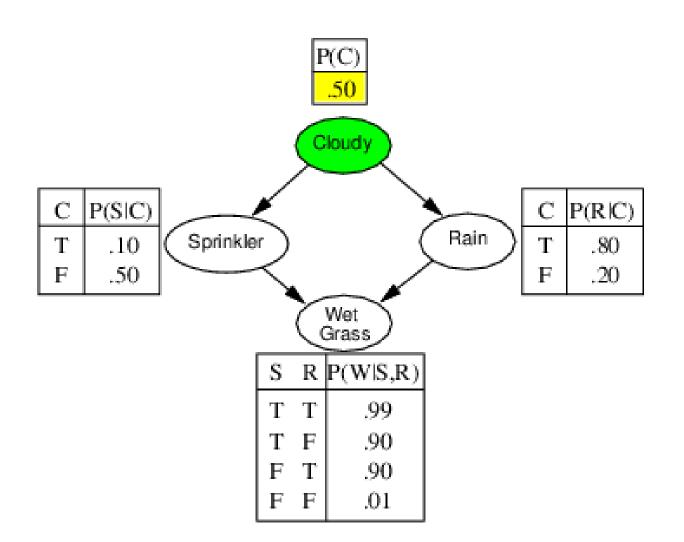




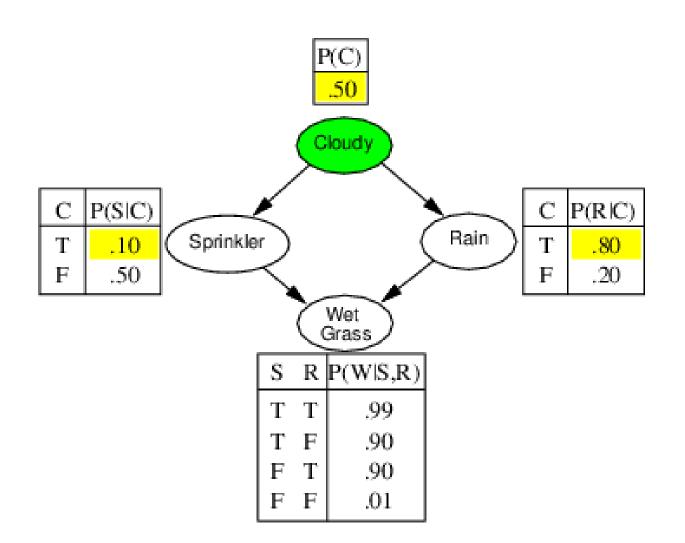




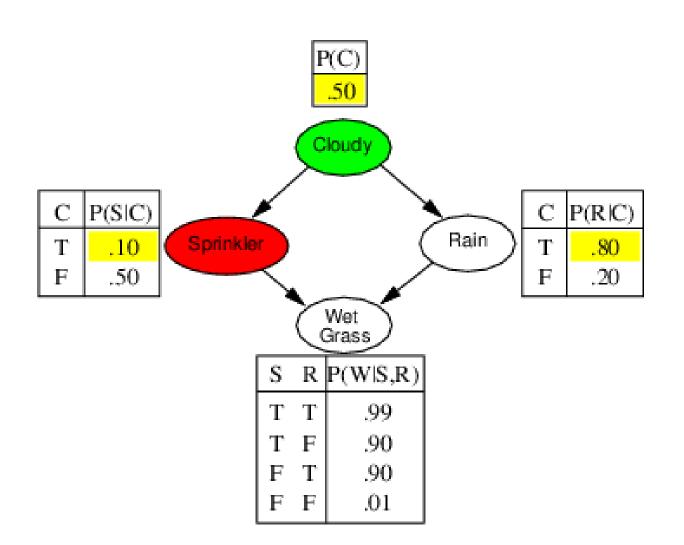




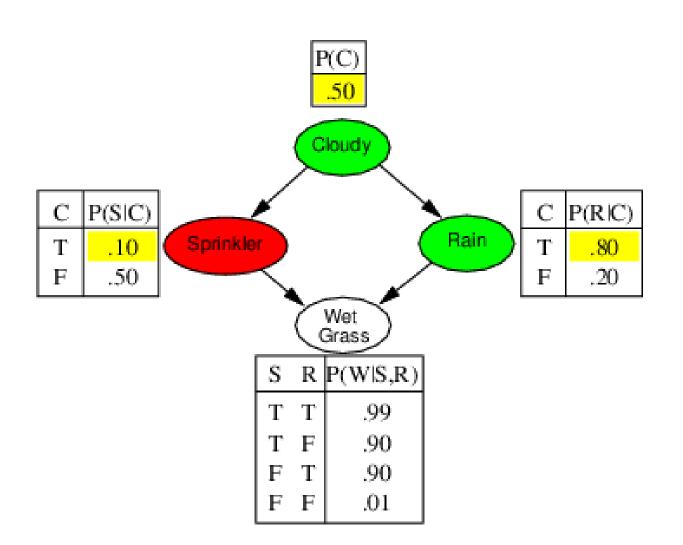




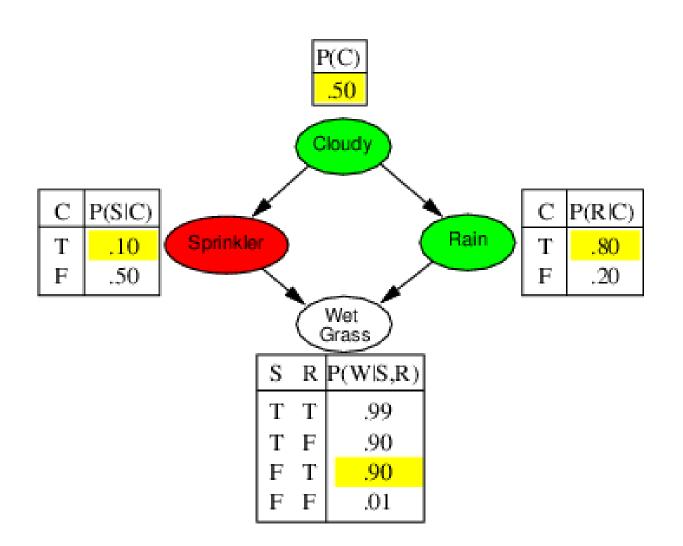




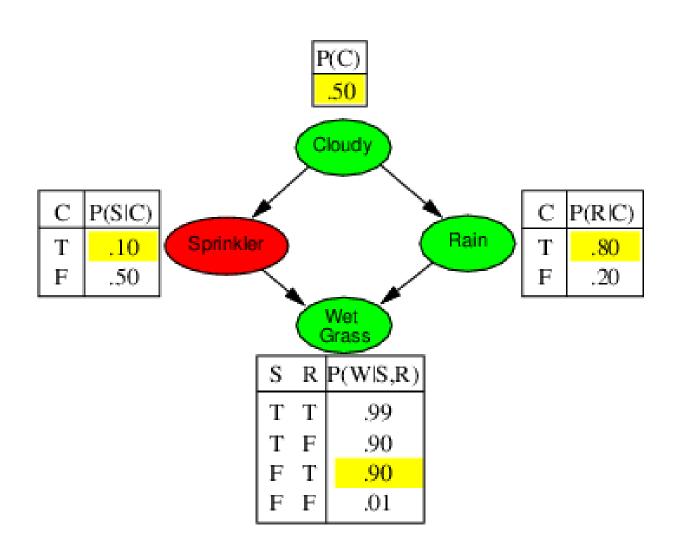












Sampling from an Empty Network



- Probability that PRIORSAMPLE generates a particular event $S_{PS}(x_1 \dots x_n) = \prod_{i=1}^n P(x_i | parents(X_i)) = P(x_1 \dots x_n)$ i.e., the true prior probability
- E.g., $S_{PS}(t, f, t, t) = 0.5 \times 0.9 \times 0.8 \times 0.9 = 0.324 = P(t, f, t, t)$
- Let $N_{PS}(x_1 \dots x_n)$ be the number of samples generated for event x_1, \dots, x_n

• Then we have
$$\lim_{N \to \infty} \hat{P}(x_1, \dots, x_n) = \lim_{N \to \infty} N_{PS}(x_1, \dots, x_n) / N$$
$$= S_{PS}(x_1, \dots, x_n)$$
$$= P(x_1 \dots x_n)$$

- That is, estimates derived from PRIORSAMPLE are consistent
- Shorthand: $\hat{P}(x_1, \ldots, x_n) \approx P(x_1 \ldots x_n)$

Rejection Sampling



• $\hat{\mathbf{P}}(X|\mathbf{e})$ estimated from samples agreeing with \mathbf{e}

```
function REJECTION-SAMPLING(X, e, bn, N) returns an estimate of P(X|e)
local variables: N, a vector of counts over X, initially zero
for j = 1 to N do
x \leftarrow PRIOR-SAMPLE(bn)
if x is consistent with e then
N[x] \leftarrow N[x]+1 where x is the value of X in x
return NORMALIZE(N[X])
```

- E.g., estimate P(Rain|Sprinkler = true) using 100 samples
 27 samples have Sprinkler = true
 Of these, 8 have Rain = true and 19 have Rain = false
- $\hat{\mathbf{P}}(Rain|Sprinkler = true) = \mathsf{NORMALIZE}(\langle 8, 19 \rangle) = \langle 0.296, 0.704 \rangle$
- Similar to a basic real-world empirical estimation procedure

Analysis of Rejection Sampling



- $\hat{\mathbf{P}}(X|\mathbf{e}) = \alpha \mathbf{N}_{PS}(X, \mathbf{e})$ (algorithm defn.) = $\mathbf{N}_{PS}(X, \mathbf{e})/N_{PS}(\mathbf{e})$ (normalized by $N_{PS}(\mathbf{e})$) $\approx \mathbf{P}(X, \mathbf{e})/P(\mathbf{e})$ (property of PRIORSAMPLE) = $\mathbf{P}(X|\mathbf{e})$ (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, e, bn, N) returns an estimate of P(X|e) local variables: W, a vector of weighted counts over X, initially zero
```

```
for j = 1 to N do
```

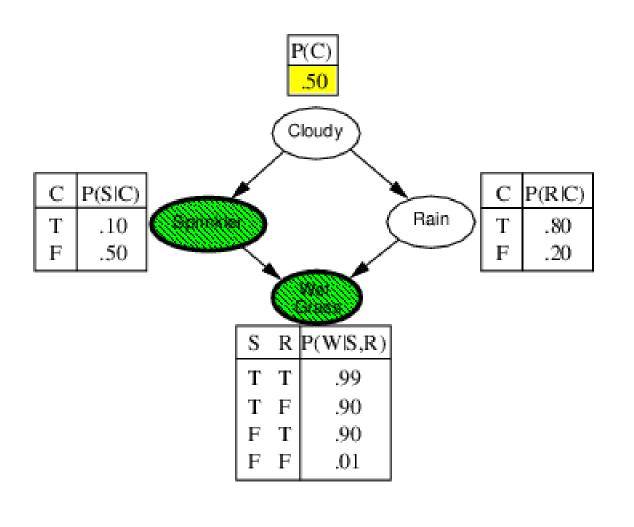
```
\mathbf{x}, w \leftarrow \mathsf{W}\mathsf{EIGHTED}\mathsf{-}\mathsf{SAMPLE}(bn)
```

```
W[x] \leftarrow W[x] + w where x is the value of X in x
```

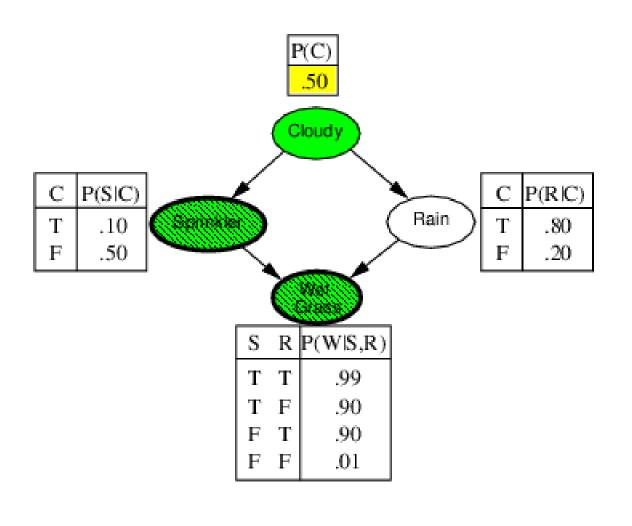
return NORMALIZE(W[X])

function WEIGHTED-SAMPLE(*bn*, **e**) **returns** an event and a weight

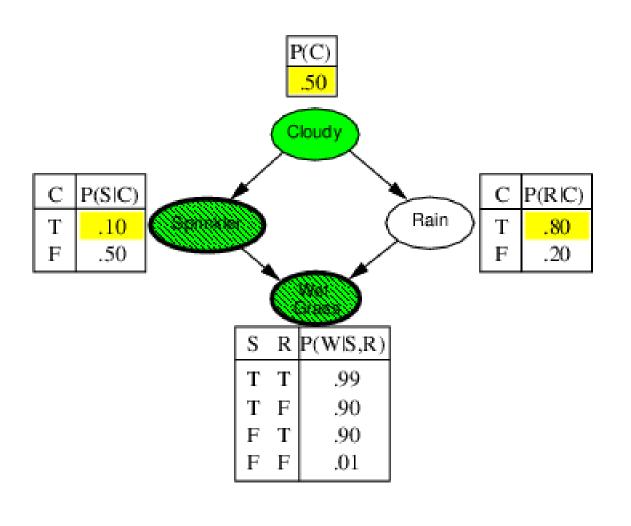
```
x ← an event with n elements; W \leftarrow 1
for i = 1 to n do
if X_i has a value x_i in e
then W \leftarrow w \times P(X_i = x_i \mid parents(X_i))
else x_i \leftarrow a random sample from P(X_i \mid parents(X_i))
return x, W
```



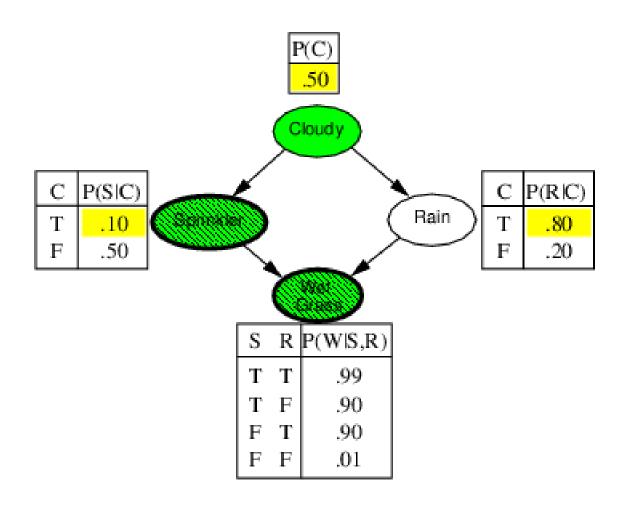
w = 1.0



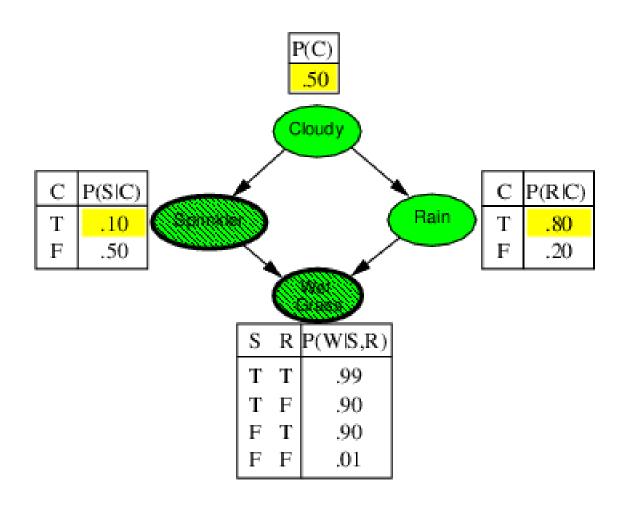
w = 1.0



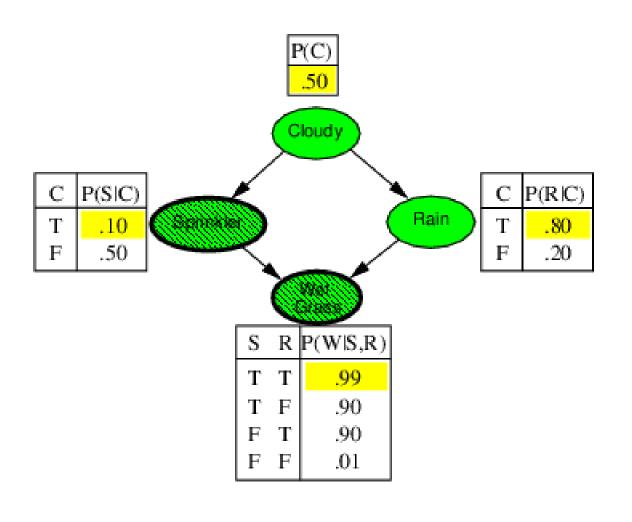
w = 1.0



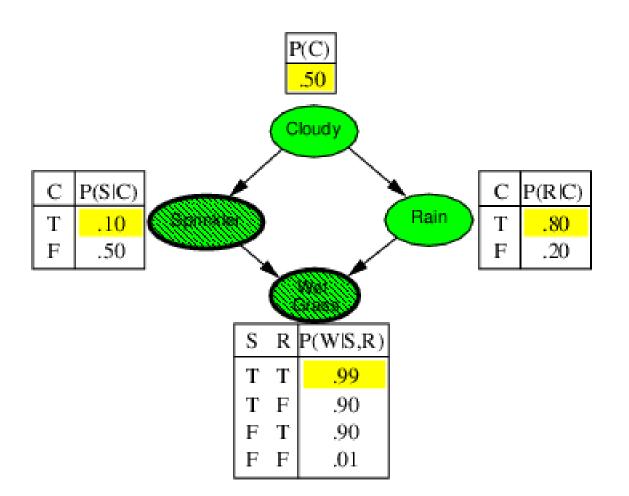
 $w = 1.0 \times 0.1$



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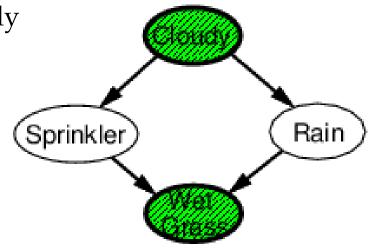
 $w = 1.0 \times 0.1$



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

Likelihood Weighting Analysis

- Sampling probability for WEIGHTEDSAMPLE is $S_{WS}(\mathbf{Z}, \mathbf{e}) = \prod_{i=1}^{l} P(z_i | parents(Z_i))$
- Note: pays attention to evidence in **ancestors** only
 somewhere "in between" prior and posterior distribution
- Weight for a given sample z, e is $w(z, e) = \prod_{i=1}^{m} P(e_i | parents(E_i))$
- Weighted sampling probability is
 S_{WS}(z, e)w(z, e)
 = ∏^l_{i=1} P(z_i|parents(Z_i)) ∏^m_{i=1} P(e_i|parents(E_i))
 = P(z, e) (by standard global semantics of network)
- 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

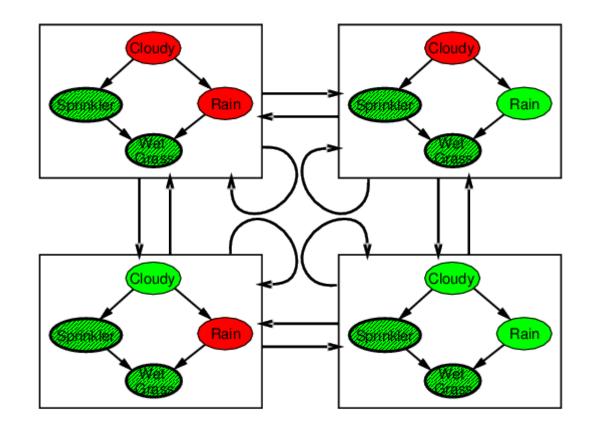
```
function MCMC-ASK(X, e, bn, N) returns an estimate of P(X|e)
local variables: N[X], a vector of counts over X, initially zero
Z, the nonevidence variables in bn
x, the current state of the network, initially copied from e
initialize x with random values for the variables in Y
for j = 1 to N do
for each Z_i in Z do
sample the value of Z_i in x from P(Z_i|mb(Z_i))
given the values of MB(Z_i) in x
N[x] \leftarrow N[x] + 1 where x is the value of X in x
return 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 **P**(*Rain*|*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*
- $\hat{\mathbf{P}}(Rain|Sprinkler = true, WetGrass = true)$ = 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*

- Cloudy Rain
- Probability given the Markov blanket is calculated as follows: $P(x'_i|mb(X_i)) = P(x'_i|parents(X_i)) \prod_{Z_j \in Children(X_i)} P(z_j|parents(Z_j))$
- 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:
 - $P(X_i|mb(X_i))$ won't change much (law of large numbers)





- 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 \implies 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