Bayesian Networks

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Outline

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

bayesian networks

Bayesian Networks

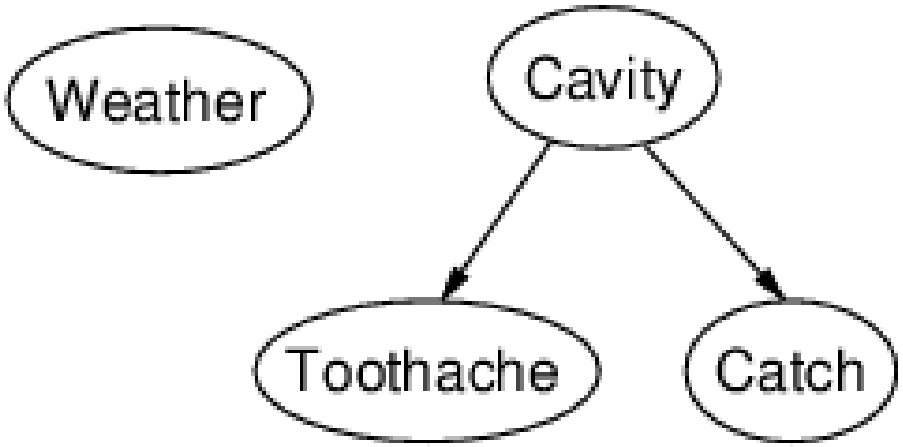
- A simple, graphical notation for conditional independence assertions and hence for compact specification of full joint distributions

- 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:
    $\mathbf{P}(X_i|Parents(X_i))$

- 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

Example

- Topology of network encodes conditional independence assertions:



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

Example

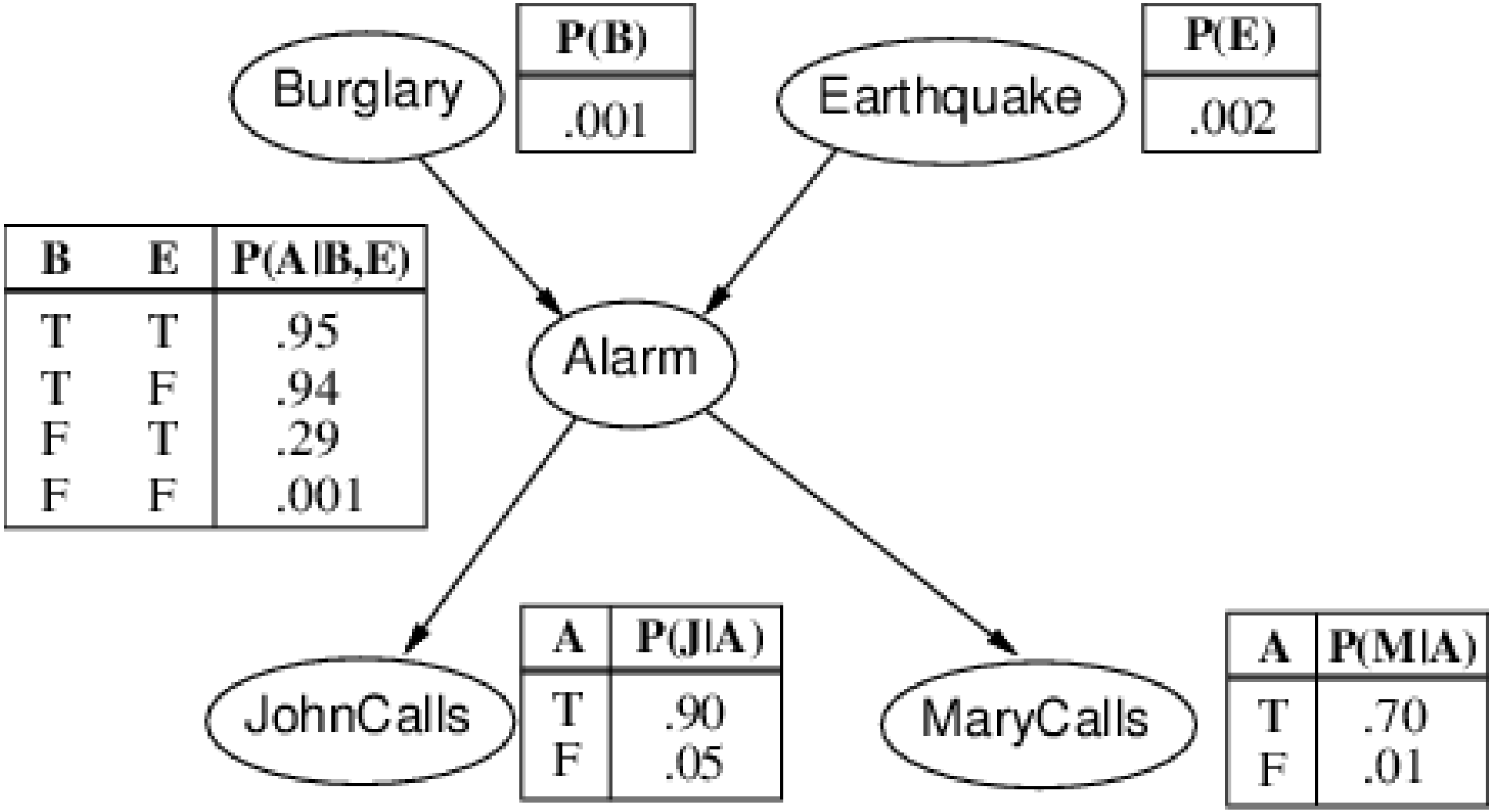
- *I'm at work, neighbor John calls to say my alarm is ringing, but neighbor Mary doesn't call. Sometimes it's set off by minor earthquakes.*

  Is there a burglar?

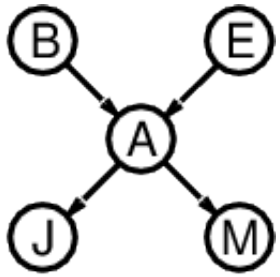
- Variables: $Burglar$, $Earthquake$, $Alarm$, $JohnCalls$, $MaryCalls$

- 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

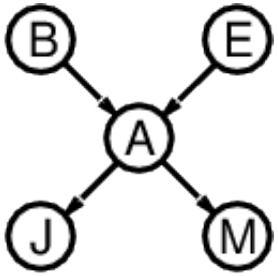

Burglary
P(B)
.001
Earthquake
P(E)
.002
B E P(A|B,E)
T T .95
T F .94
F T .29
F F .001
Alarm
JohnCalls
A P(J|A)
T .90
F .05
MaryCalls
A P(M|A)
T .70
F .01

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:

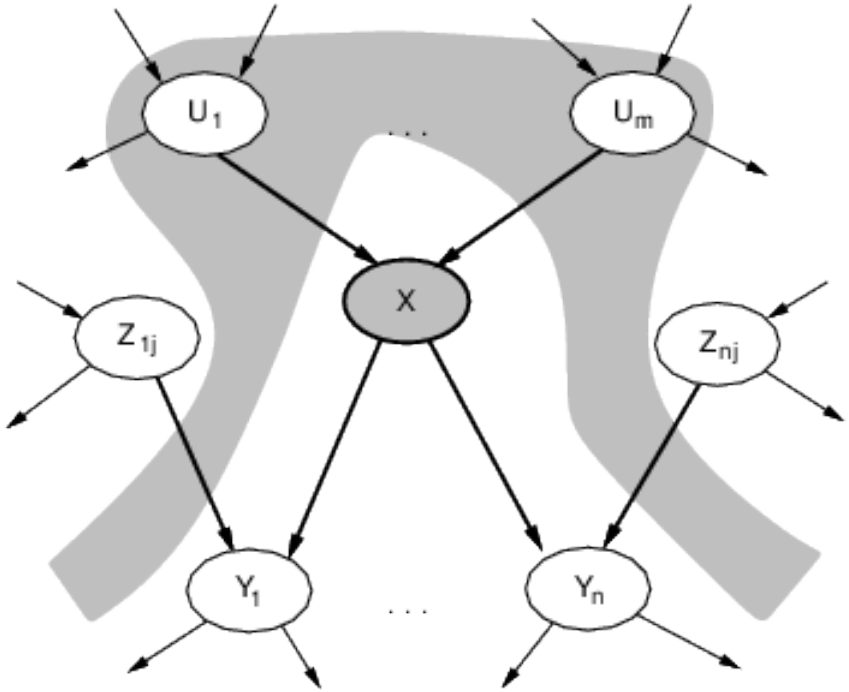
$$P(x_1, \ldots, x_n) = \prod_{i=1}^{n} P(x_i | parents(X_i))$$

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

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

Local Semantics

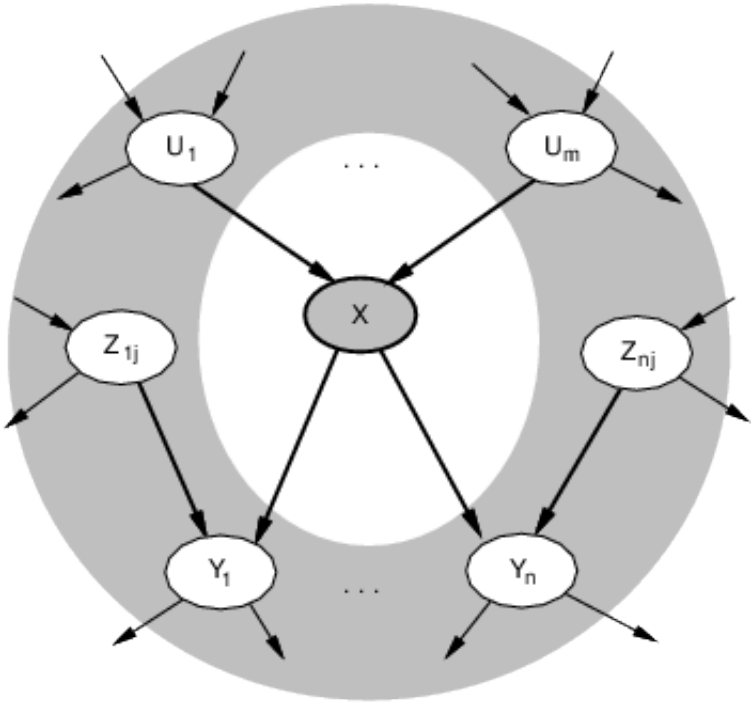
- Local semantics: each node is conditionally independent of its nondescendants given its parents



- 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
     add X_i to the network
     select parents from $X_1, \ldots, X_{i-1}$ such that
     $\mathbf{P}(X_i|Parents(X_i)) = \mathbf{P}(X_i|X_1, \ldots, X_{i-1})$

- This choice of parents guarantees the global semantics:

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

$$= \prod_{i=1}^{n} \mathbf{P}(X_i|Parents(X_i)) \quad \text{(by construction)}$$

Example

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

- $P(J|M) = P(J)$?

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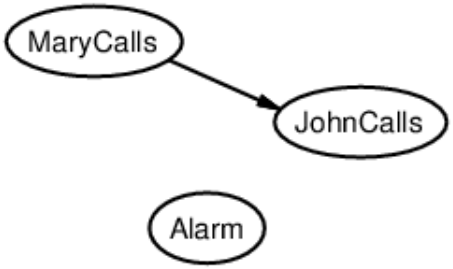

- $P(J|M) = P(J)$? No
- $P(A|J,M) = P(A|J)$? $P(A|J,M) = P(A)$?

Example

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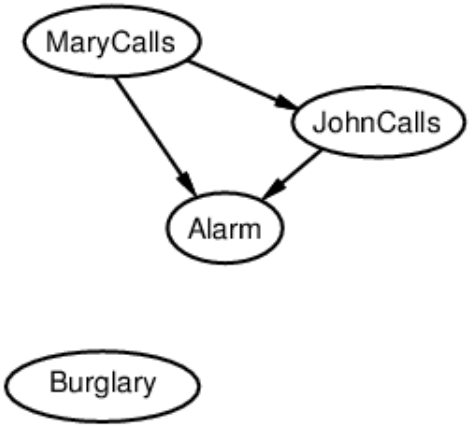

- $P(J|M) = P(J)$? No
- $P(A|J,M) = P(A|J)$? $P(A|J,M) = P(A)$? No
- $P(B|A,J,M) = P(B|A)$?
- $P(B|A,J,M) = P(B)$?

Example

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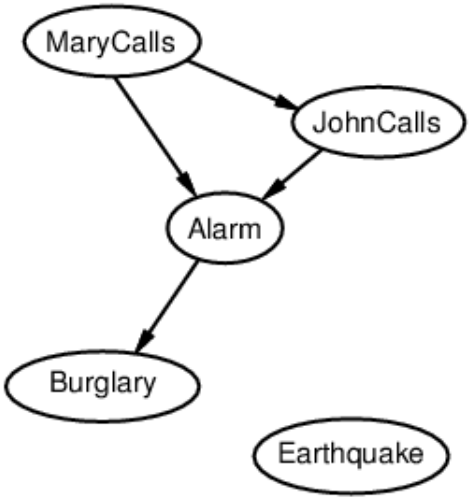

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- $P(E|B,A,J,M) = P(E|A)$?
- $P(E|B,A,J,M) = P(E|A,B)$?

Example

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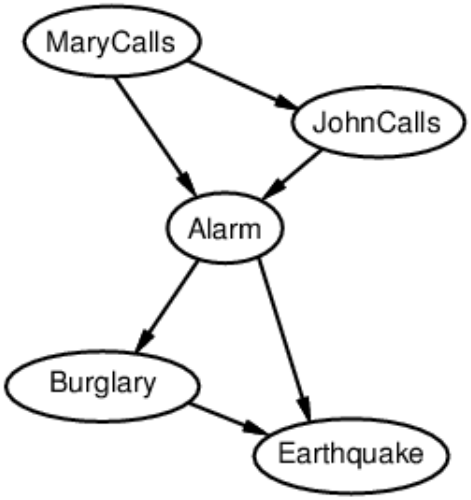

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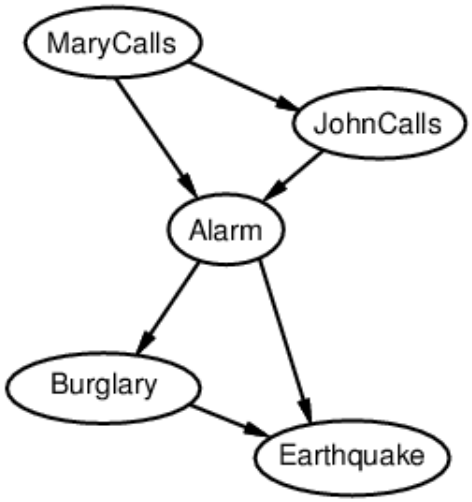
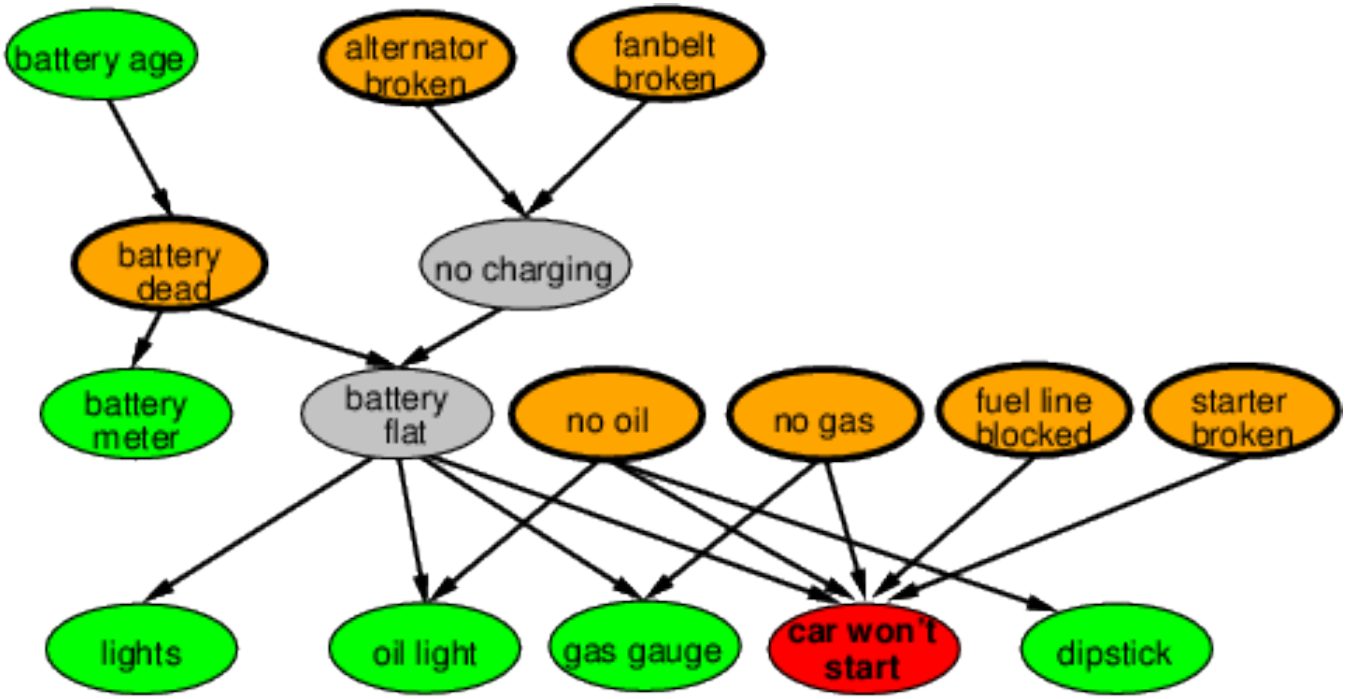
Example



- 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:
  $X = f(Parents(X))$ for some function f

- E.g., Boolean functions
  $NorthAmerican \Leftrightarrow Canadian \vee US \vee Mexican$

- 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 $U_1 \ldots U_k$ include all causes (can add leak node)
  - independent failure probability q_i for each cause alone

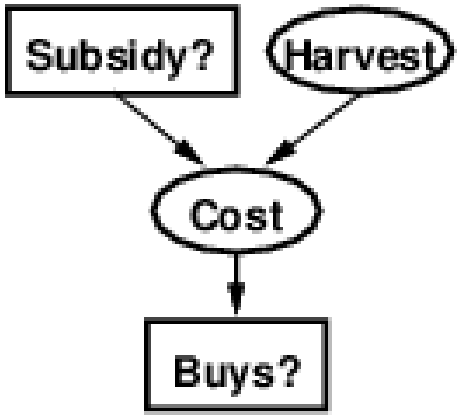
$$\Longrightarrow P(X|U_1 \ldots U_j, \neg U_{j+1} \ldots \neg U_k) = 1 - \prod_{i=1}^{j} q_i$$

$Cold$	Flu	$Malaria$	$P(Fever)$	$P(\neg Fever)$
F	F	F	**0.0**	1.0
F	F	T	0.9	**0.1**
F	T	F	0.8	**0.2**
F	T	T	0.98	$0.02 = 0.2 \times 0.1$
T	F	F	0.4	**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., $Buys?$)

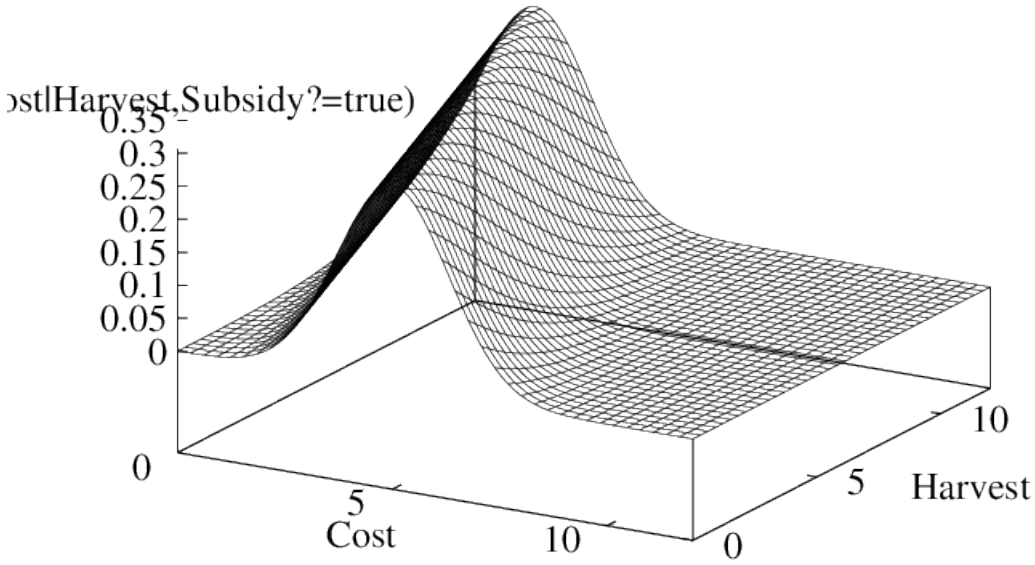
Continuous Child Variables

- 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.,:

$$
\begin{aligned}
& P(Cost = c | Harvest = h, Subsidy? = true) \\
= \quad & N(a_t h + b_t, \sigma_t)(c) \\
= \quad & \frac{1}{\sigma_t \sqrt{2\pi}} exp\left(-\frac{1}{2} \left(\frac{c - (a_t h + b_t)}{\sigma_t} \right)^2 \right)
\end{aligned}
$$

Continuous Child Variables

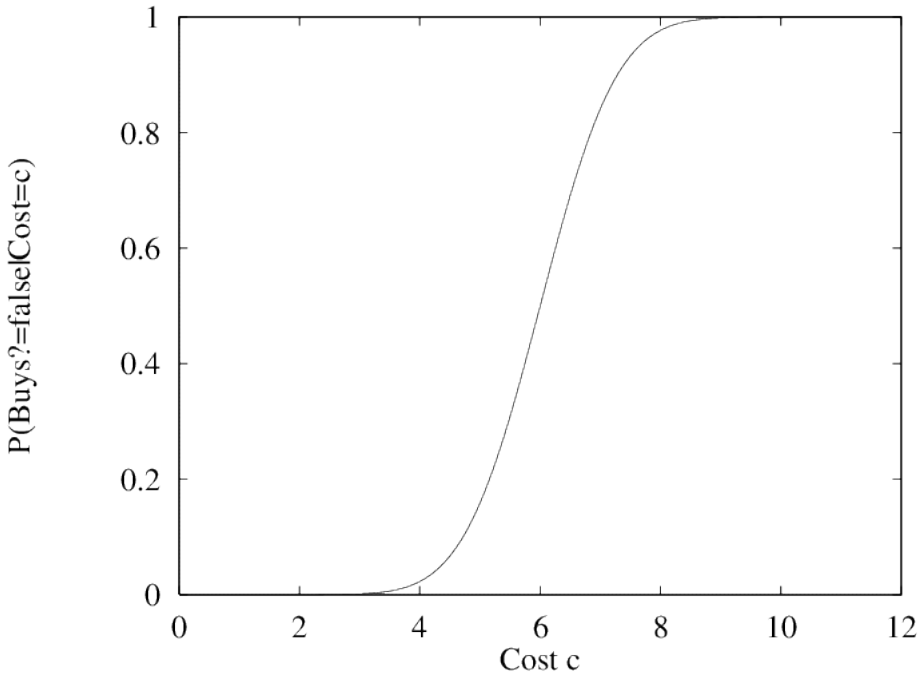


- All-continuous network with LG distributions
  $\Longrightarrow$ full joint distribution is a multivariate Gaussian

- 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:



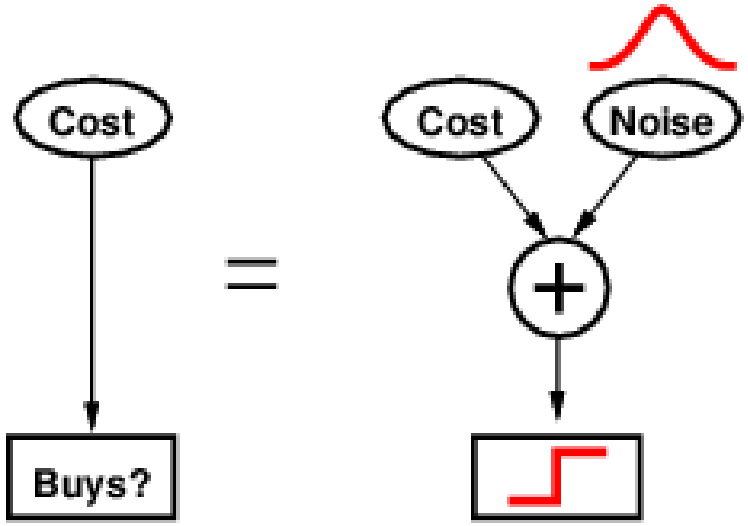
- Probit distribution uses integral of Gaussian:

$$\Phi(x) = \int_{-\infty}^{x} N(0,1)(x)dx$$

$$P(Buys? = true \mid Cost = c) = \Phi((-c + \mu)/\sigma)$$

Why the Probit?

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

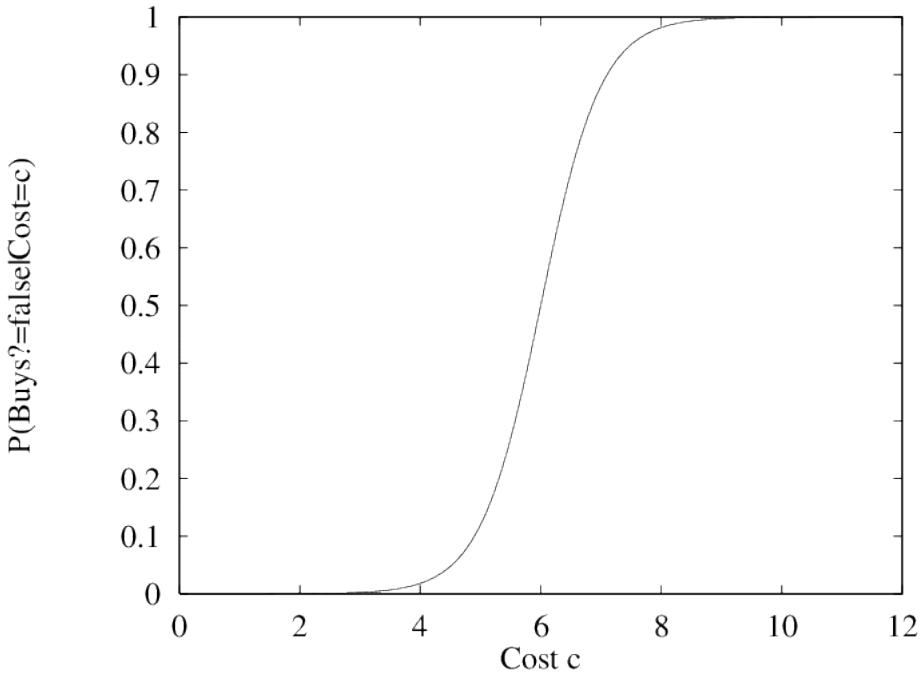


Discrete Variable

- 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

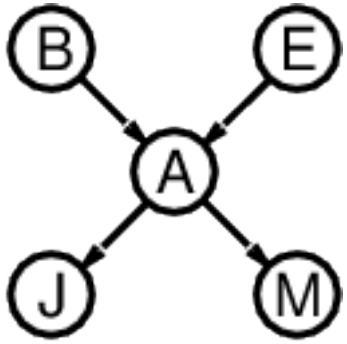
- Simple queries: compute posterior marginal $\mathbf{P}(X_i|\mathbf{E}=\mathbf{e})$
  e.g., $P(NoGas|Gauge=empty, Lights=on, Starts=false)$
- Conjunctive queries: $\mathbf{P}(X_i, X_j|\mathbf{E}=\mathbf{e}) = \mathbf{P}(X_i|\mathbf{E}=\mathbf{e})\mathbf{P}(X_j|X_i, \mathbf{E}=\mathbf{e})$
- Optimal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

  $\mathbf{P}(B|j,m)$
  $= \alpha \sum_e \sum_a \mathbf{P}(B)P(e)\mathbf{P}(a|B,e)P(j|a)P(m|a)$
  $= \alpha\mathbf{P}(B) \sum_e P(e) \sum_a \mathbf{P}(a|B,e)P(j|a)P(m|a)$

- Recursive depth-first enumeration: $O(n)$ space, $O(d^n)$ time

Enumeration Algorithm

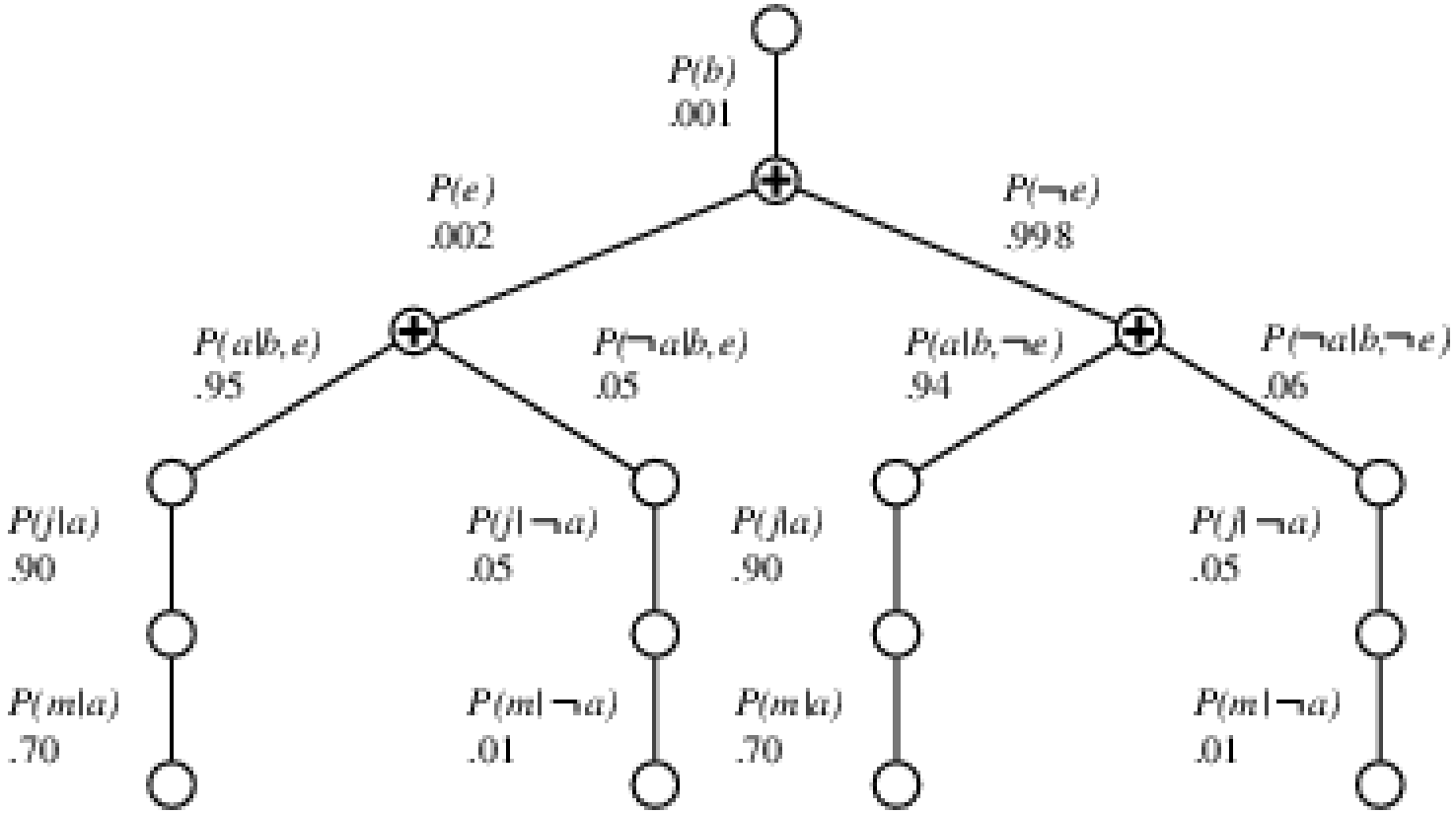
function ENUMERATION-ASK(*X*, **e**, *bn*) **returns** a distribution over *X*
  inputs: *X*, the query variable
    e, observed values for variables **E**
    bn, a Bayesian network with variables $\{X\} \cup \mathbf{E} \cup \mathbf{Y}$

  $\mathbf{Q}(X) \leftarrow$ a distribution over *X*, initially empty
  for each value x_i of *X* **do**
    extend **e** with value x_i for *X*
    $\mathbf{Q}(x_i) \leftarrow$ ENUMERATE-ALL(VARS[*bn*], **e**)
  return 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 **e**
    then return $P(y \mid Pa(Y)) \times$ ENUMERATE-ALL(REST(*vars*), **e**)
    else return $\sum_y P(y \mid Pa(Y)) \times$ ENUMERATE-ALL(REST(*vars*), $\mathbf{e}_y$)
      where $\mathbf{e}_y$ is **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

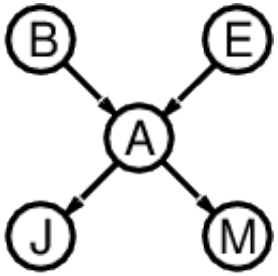
- Variable elimination: carry out summations right-to-left, storing intermediate results (factors) to avoid recomputation

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

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 $\mathbf{P}(X_1, \ldots, X_n)$
  factors ← [ ]; *vars* ← REVERSE(VARS[*bn*])
  for each *var* **in** *vars* **do**
    factors ← [MAKE-FACTOR(var, **e**)|$factors$]
    if *var* is a hidden variable **then** *factors* ← 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 $Y \in Ancestors(\{X\} \cup \mathbf{E})$

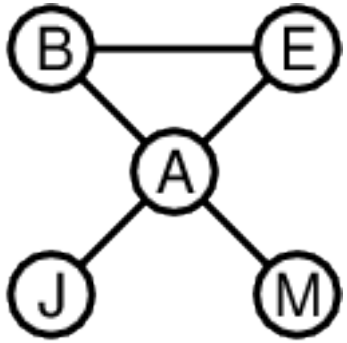
- Here
  - $X = JohnCalls$, $\mathbf{E} = \{Burglary\}$
  - $Ancestors(\{X\} \cup \mathbf{E}) = \{Alarm, Earthquake\}$

  $\Rightarrow$ $MaryCalls$ 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: **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**

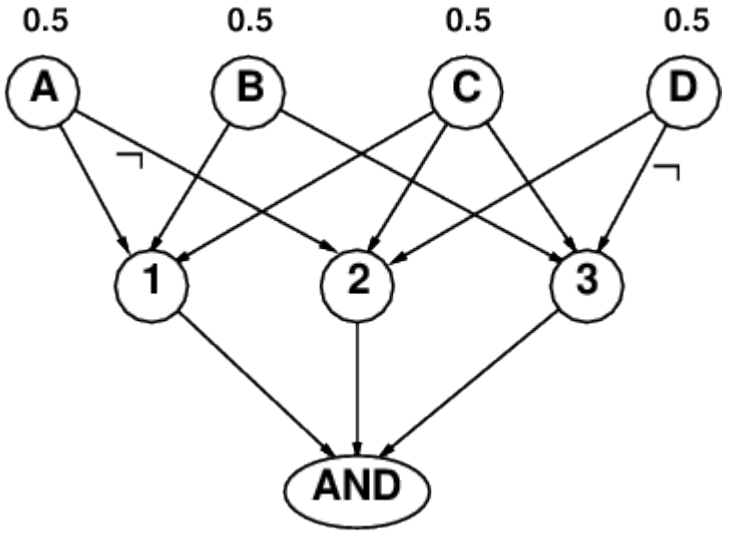


- For $P(JohnCalls|Alarm = true)$, both $Burglary$ and $Earthquake$ are irrelevant

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 $\Longrightarrow$ NP-hard
  - equivalent to **counting** 3SAT models $\Longrightarrow$ #P-complete

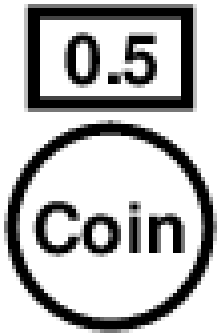
1. A v B v C
2. C v D v ¬A
3. B v C v ¬D



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



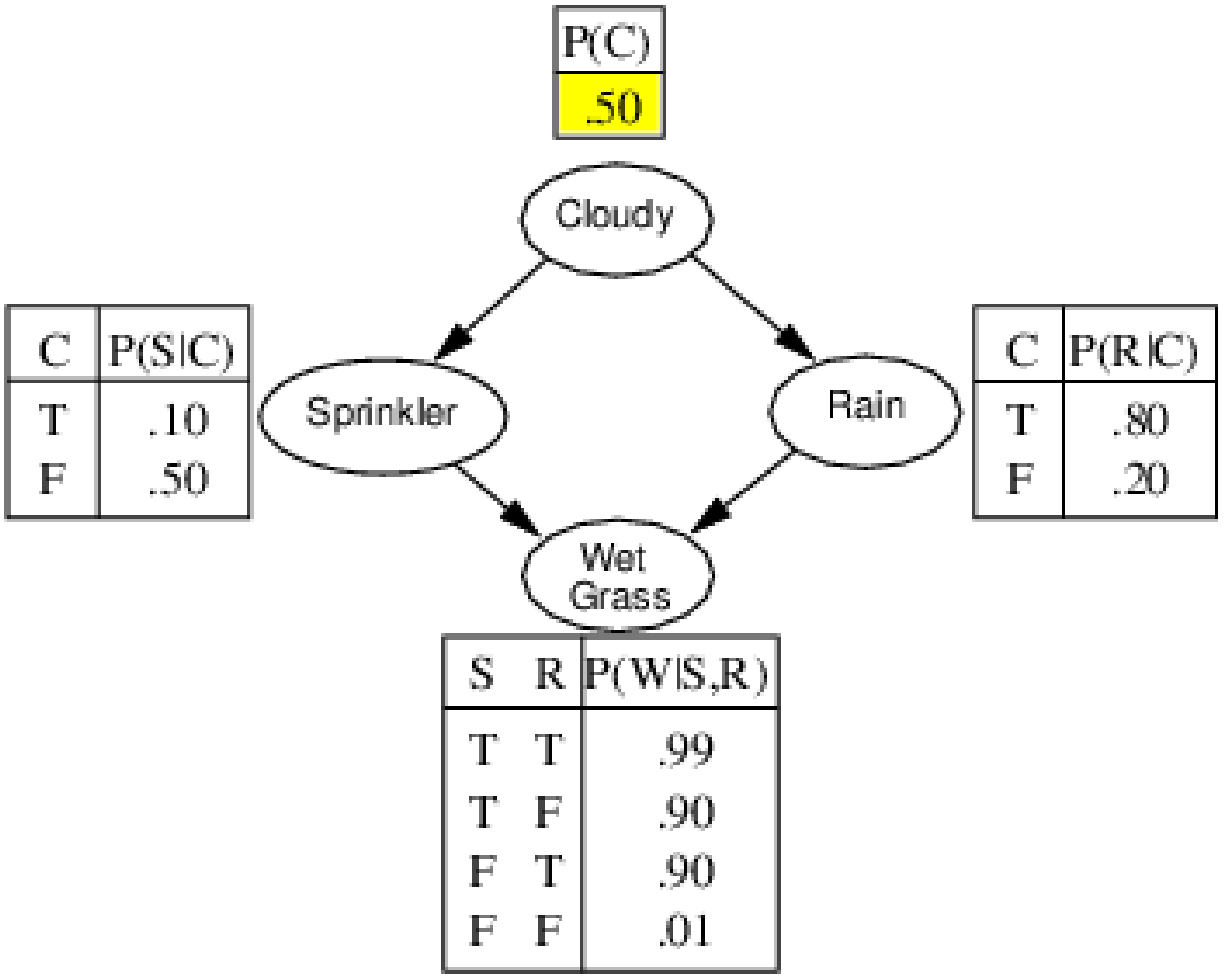
- Outline
  - Sampling from an empty network
  - Rejection sampling: reject samples disagreeing with evidence
  - Likelihood weighting: use evidence to weight samples
  - Markov chain Monte Carlo (MCMC): sample from a stochastic process whose stationary distribution is the true posterior

Sampling from an Empty Network

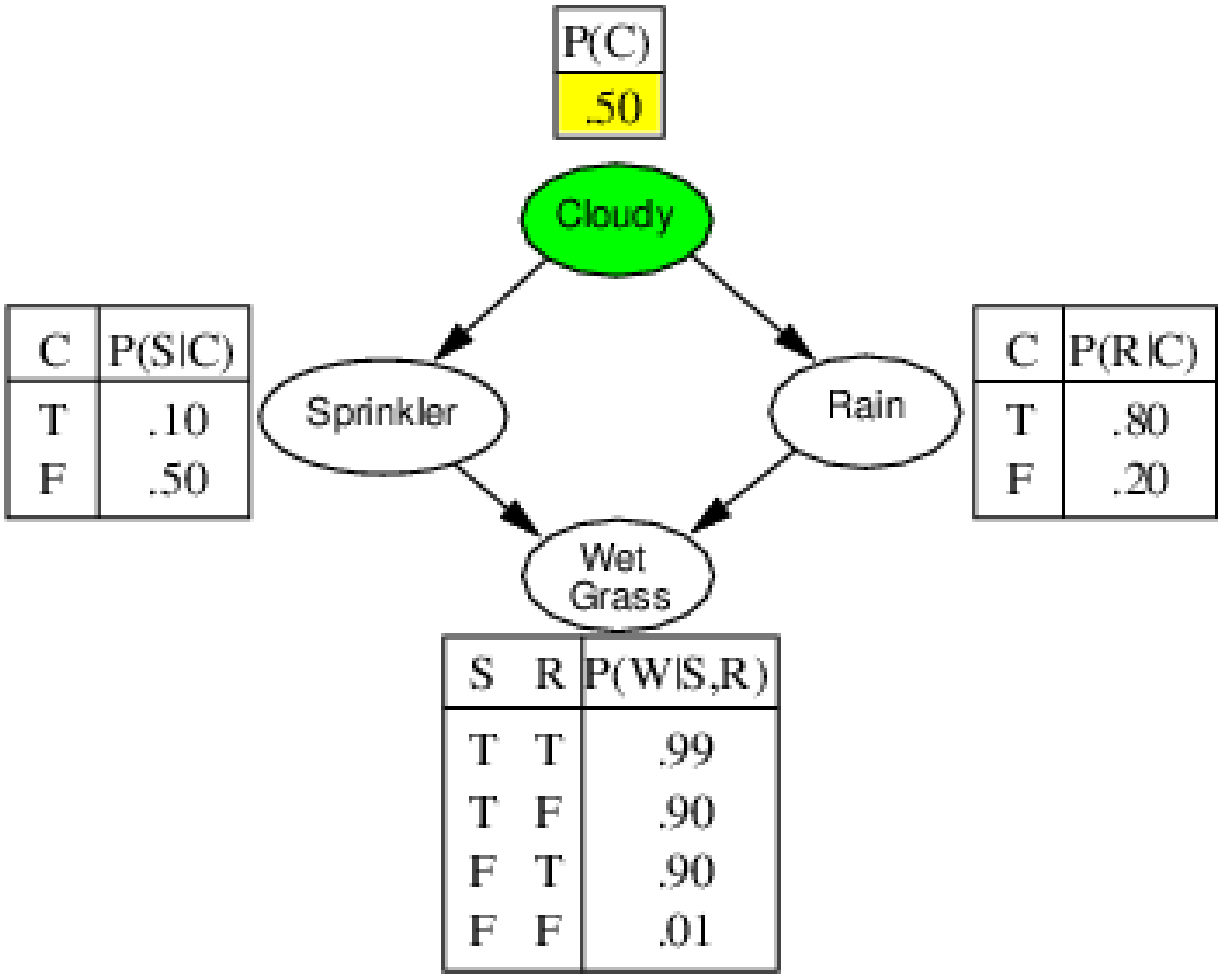
function PRIOR-SAMPLE(*bn*) **returns** an event sampled from *bn*
  inputs: *bn*, a belief network specifying joint distribution $\mathbf{P}(X_1, \ldots, X_n)$

  x $\leftarrow$ an event with n elements
  for $i = 1$ **to** n **do**
    $x_i \leftarrow$ a random sample from $\mathbf{P}(X_i \mid parents(X_i))$
      given the values of $Parents(X_i)$ in **x**
  return x

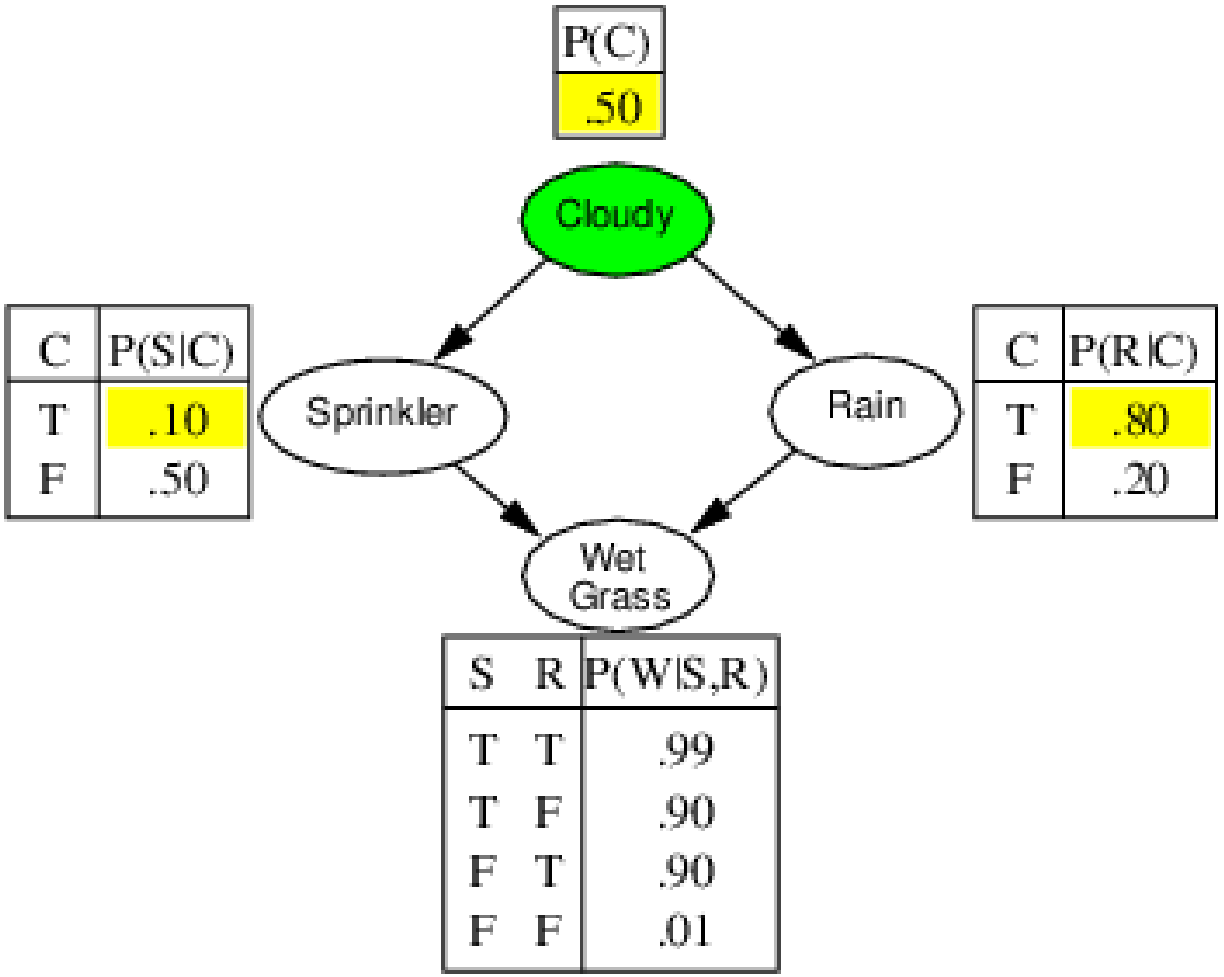
Example


P(C)
.50
Cloudy
C P(S|C)
T .10
F .50
Sprinkler
Rain
C P(R|C)
T .80
F .20
Wet Grass
S R P(W|S,R)
T T .99
T F .90
F T .90
F F .01

Example


P(C)
.50
Cloudy
C P(S|C)
T .10
F .50
Sprinkler
Rain
C P(R|C)
T .80
F .20
Wet Grass
S R P(W|S,R)
T T .99
T F .90
F T .90
F F .01

Example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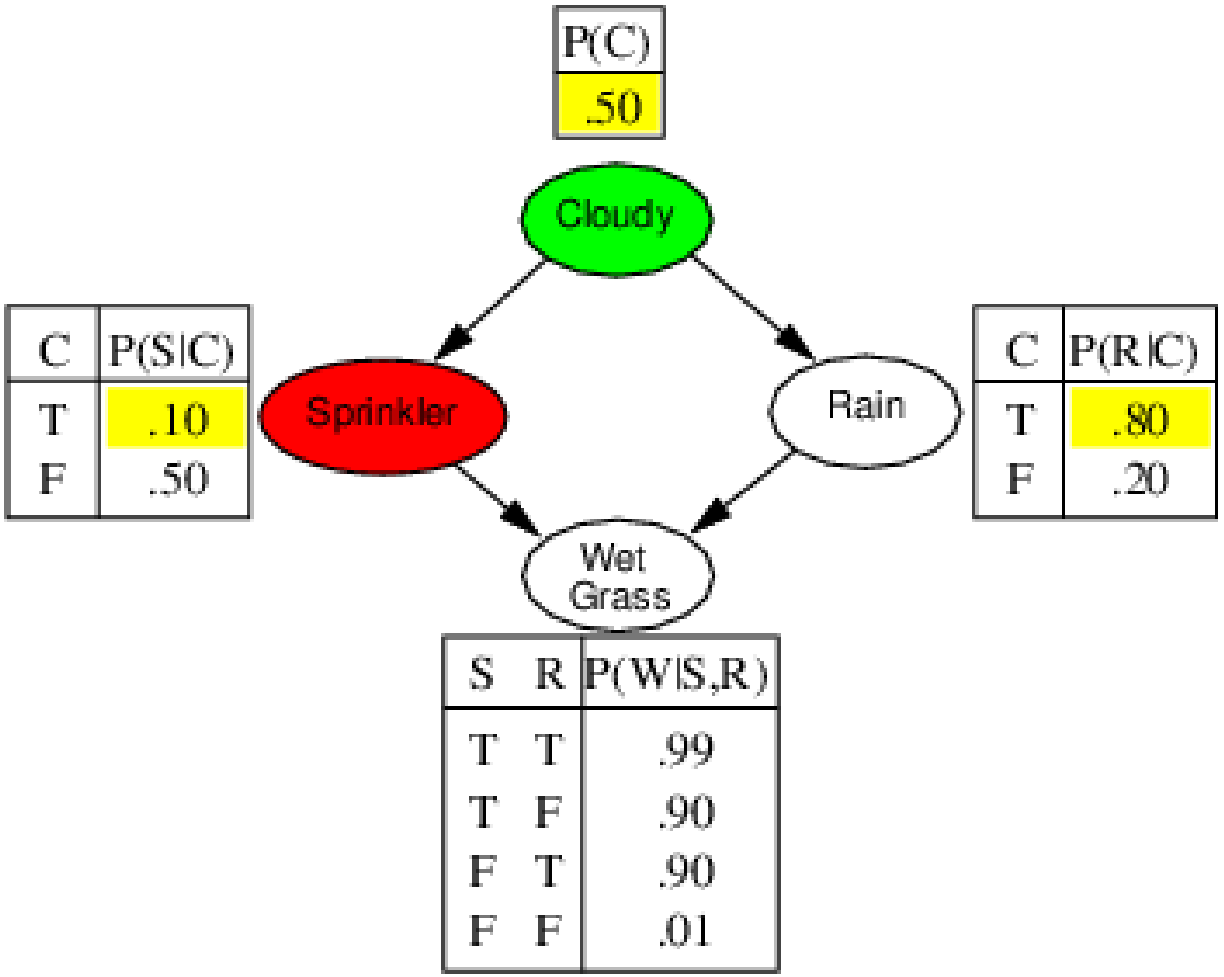
Example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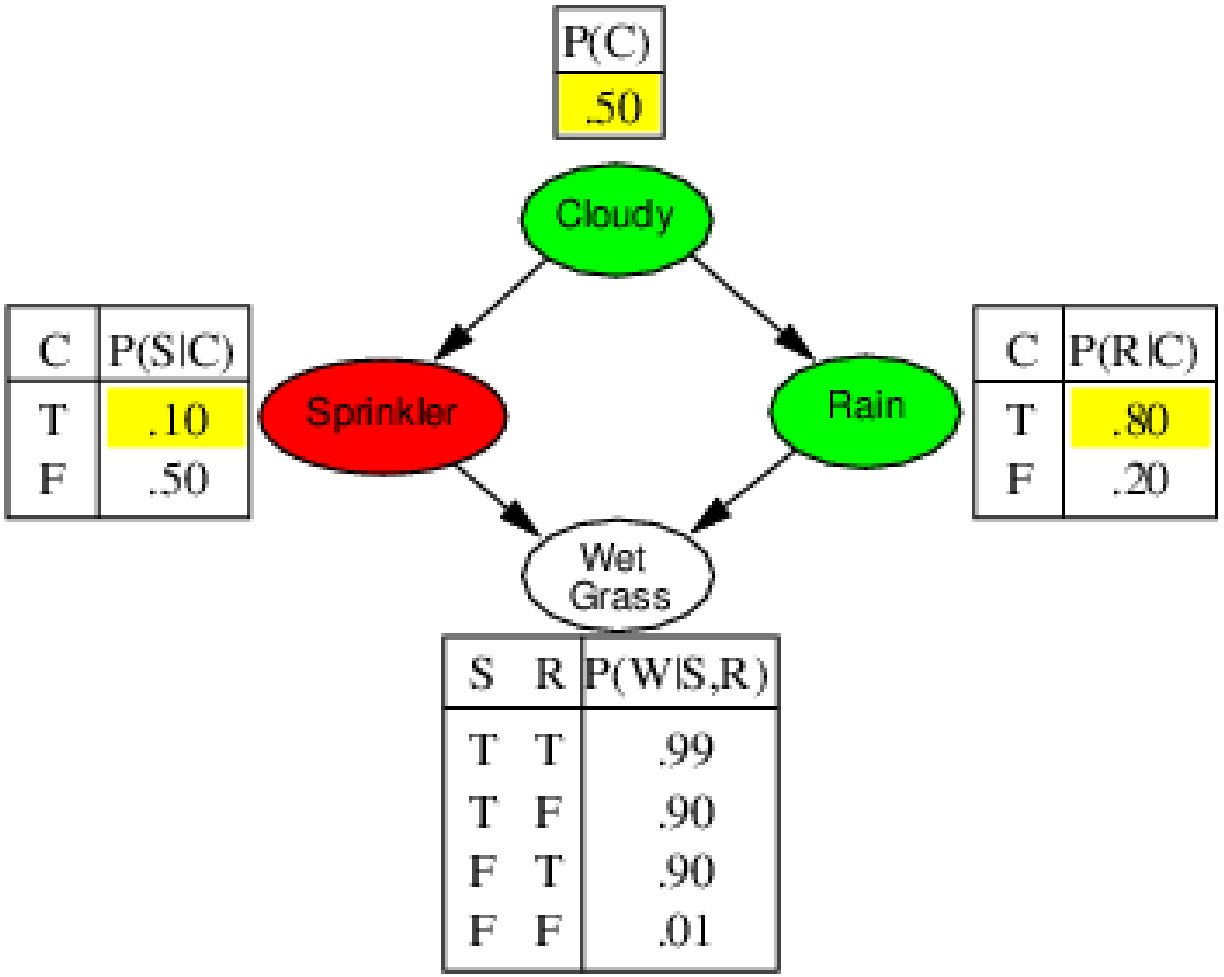
Example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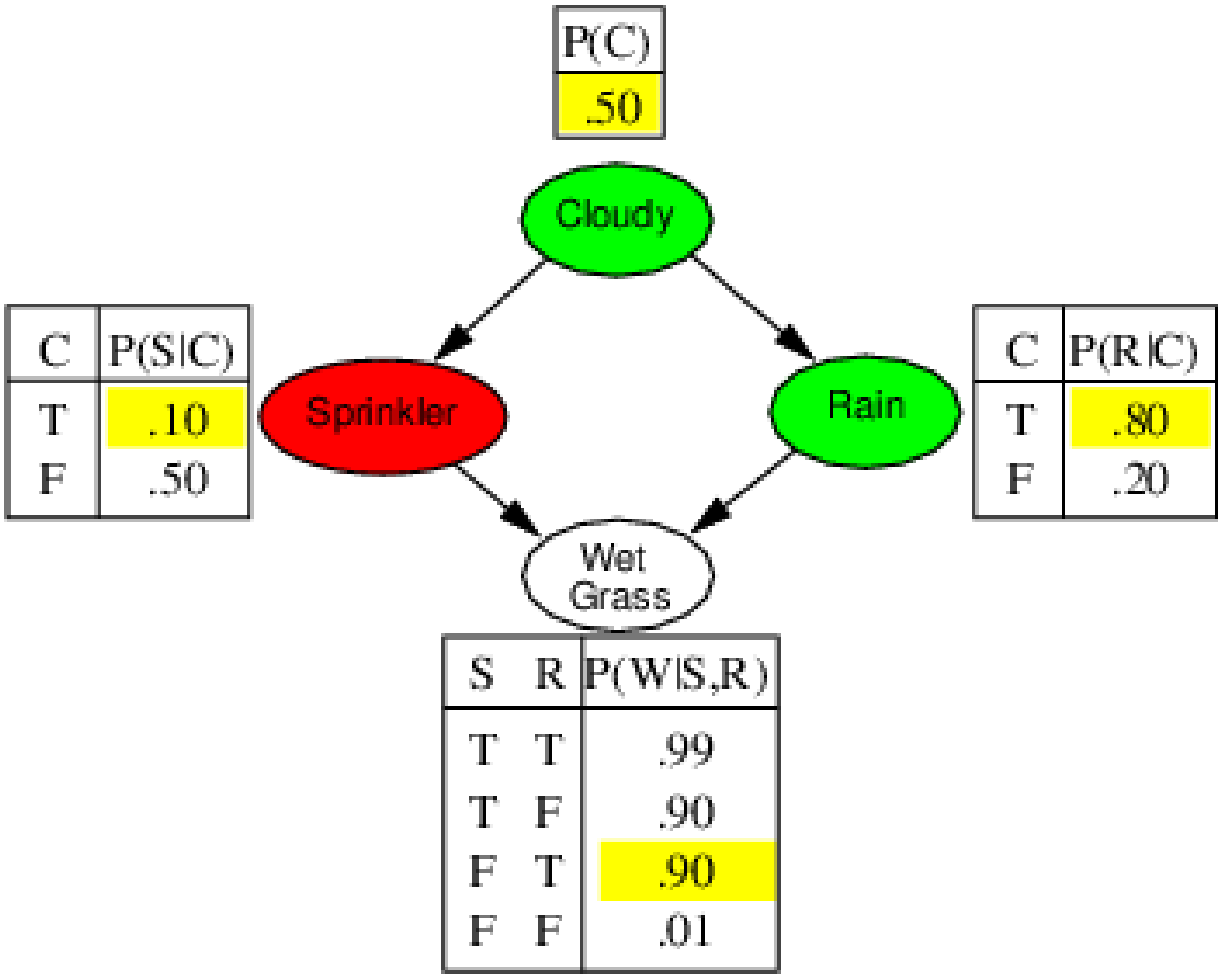
Example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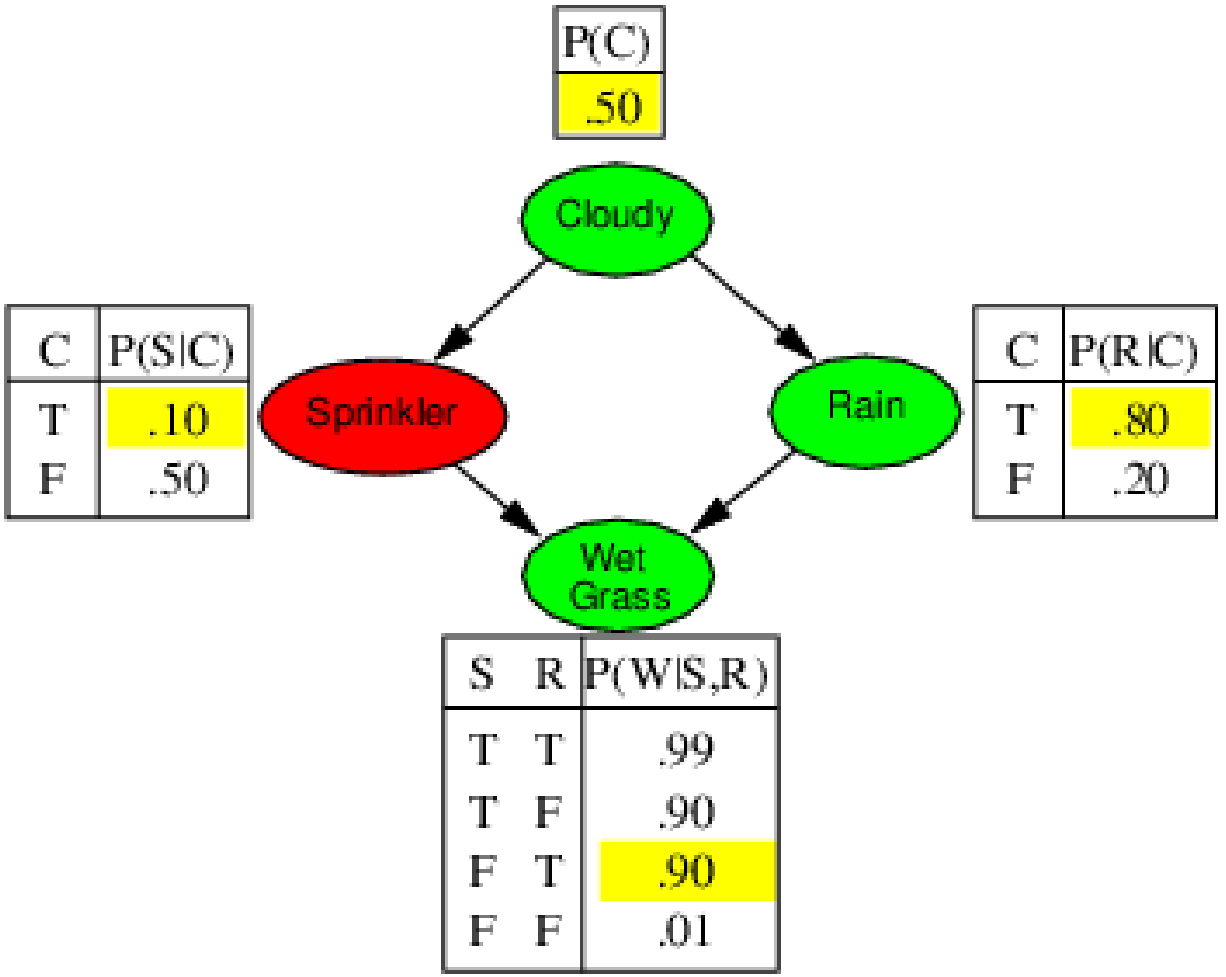
Example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Sampling from an Empty Network

- Probability that PRIORSAMPLE generates a particular event
  $S_{PS}(x_1 \ldots x_n) = \prod_{i=1}^{n} P(x_i|parents(X_i)) = P(x_1 \ldots x_n)$
  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 $N_{PS}(x_1 \ldots x_n)$ be the number of samples generated for event $x_1, \ldots, x_n$

- Then we have
$$\begin{aligned} \lim_{N\to\infty} \hat{P}(x_1, \ldots, x_n) &= \lim_{N\to\infty} N_{PS}(x_1, \ldots, x_n)/N \\ &= S_{PS}(x_1, \ldots, x_n) \\ &= P(x_1 \ldots x_n) \end{aligned}$$

- 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 **e**

function REJECTION-SAMPLING($X, \mathbf{e}, bn, N$) **returns** an estimate of $P(X|\mathbf{e})$
  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 $\mathbf{P}(Rain|Sprinkler = true)$ using 100 samples
  27 samples have $Sprinkler = true$
    Of these, 8 have $Rain = true$ and 19 have $Rain = false$
- $\hat{\mathbf{P}}(Rain|Sprinkler = true) = \text{NORMALIZE}(\langle 8, 19\rangle) = \langle 0.296, 0.704\rangle$
- 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 $P(X|\mathbf{e})$

  local variables: **W**, a vector of weighted counts over *X*, initially zero

  for $j = 1$ to N **do**

    x, $w \leftarrow$ WEIGHTED-SAMPLE(*bn*)

    $\mathbf{W}[x] \leftarrow \mathbf{W}[x] + w$ where x is the value of X in **x**

  return NORMALIZE($\mathbf{W}[X]$)

---

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

  x $\leftarrow$ an event with n elements; $w \leftarrow 1$

  for $i = 1$ **to** n **do**

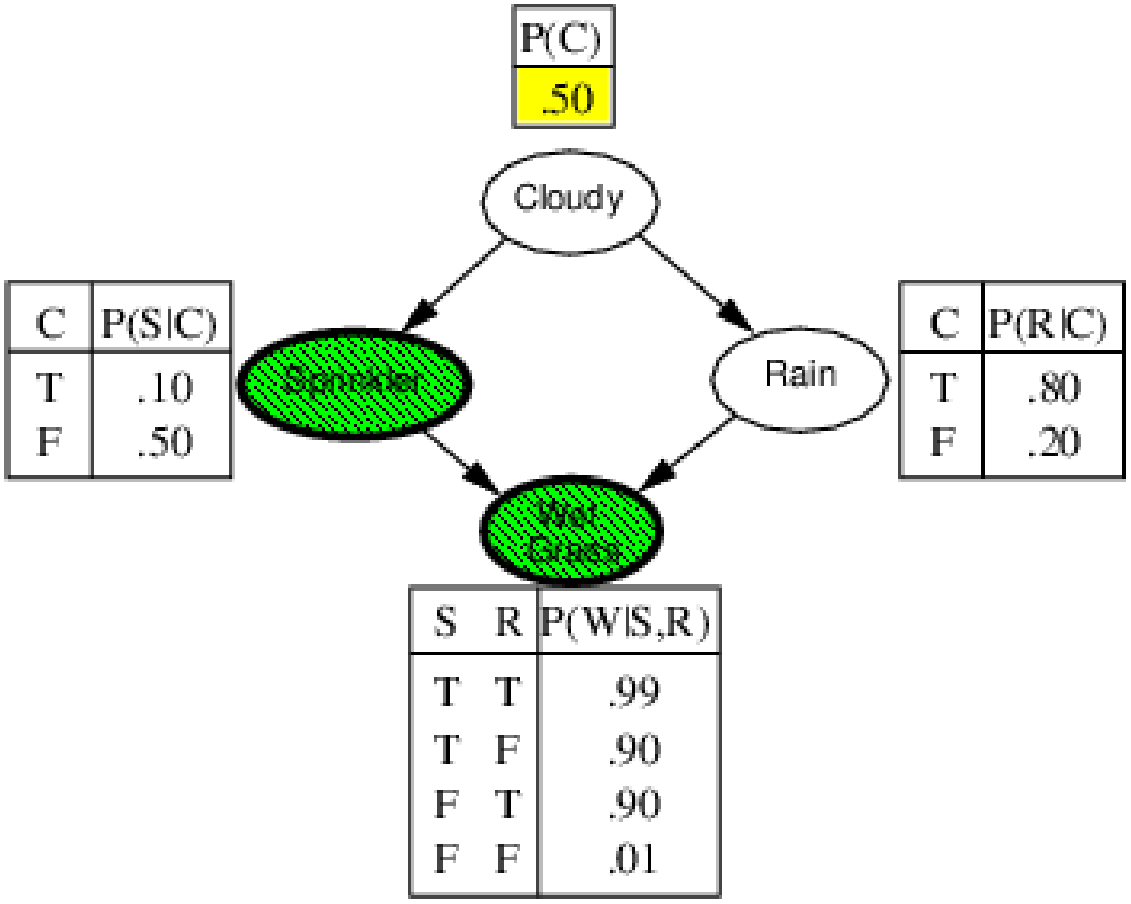
    if X_i has a value x_i in **e**

      then $w \leftarrow w \times P(X_i = x_i \mid parents(X_i))$

      else $x_i \leftarrow$ a random sample from $\mathbf{P}(X_i \mid parents(X_i))$

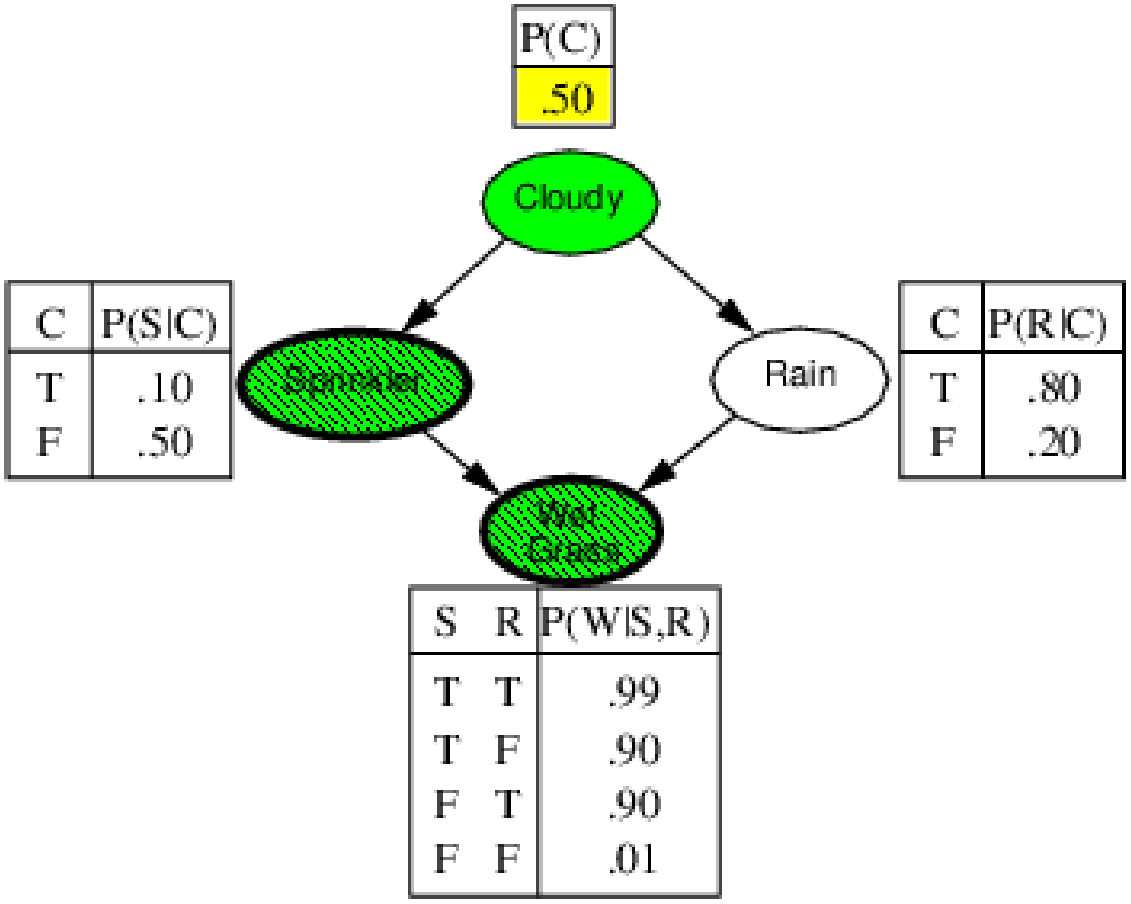
  return **x**, *w*

Likelihood Weighting Example



$w = 1.0$

Likelihood Weighting Example



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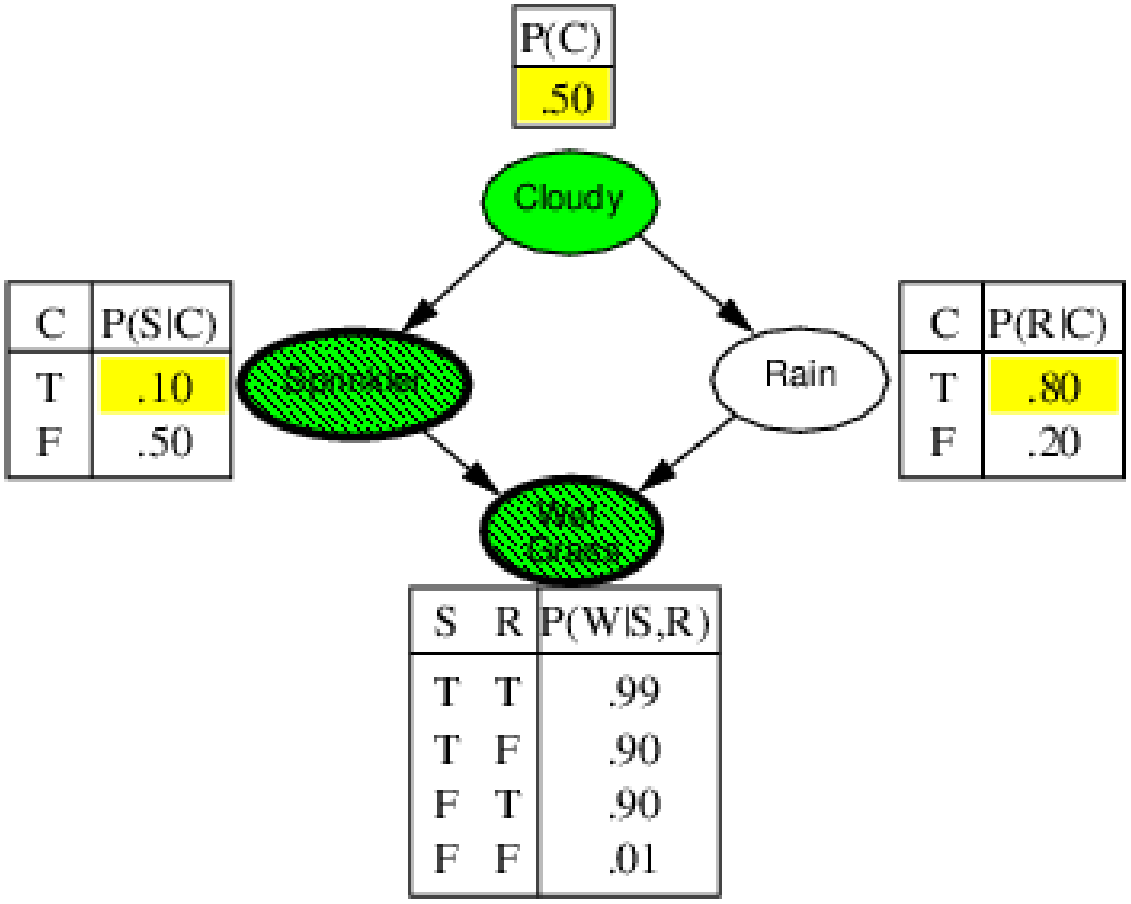
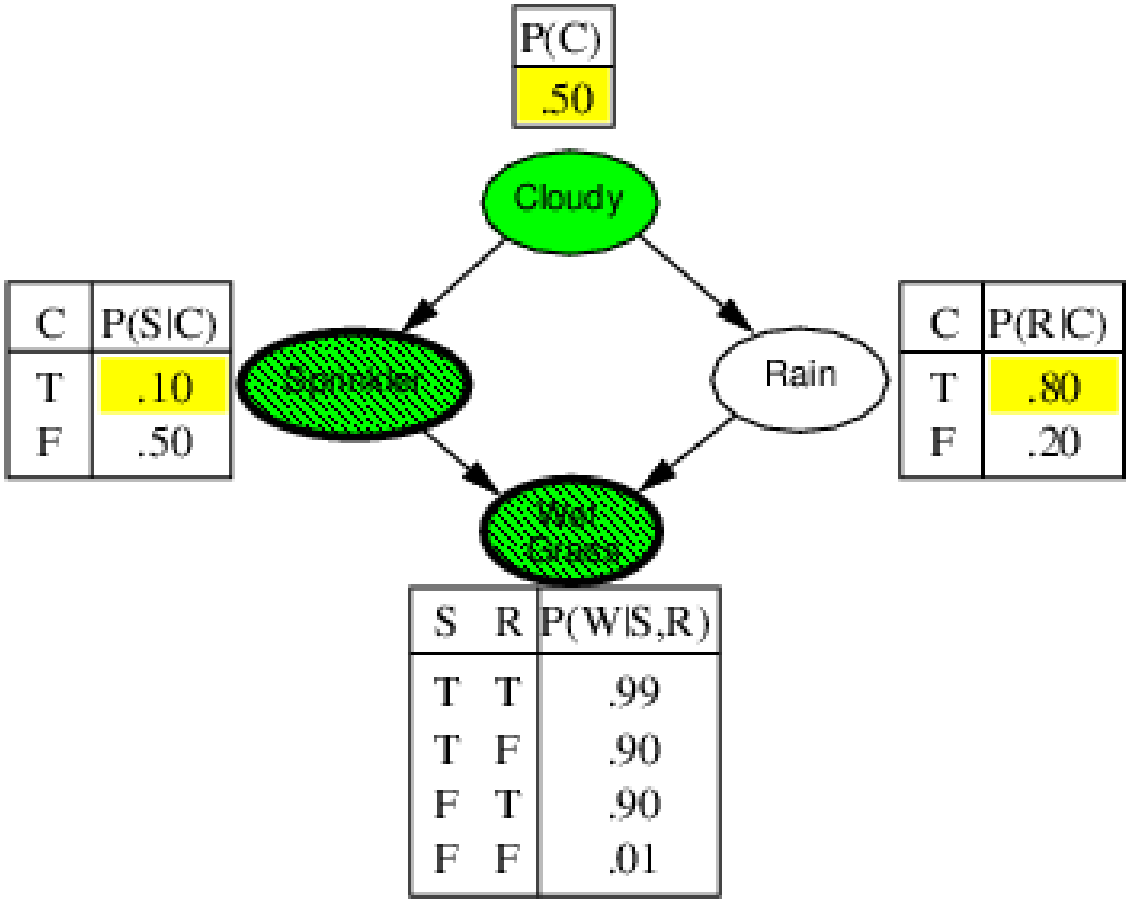
Likelihood Weighting Example



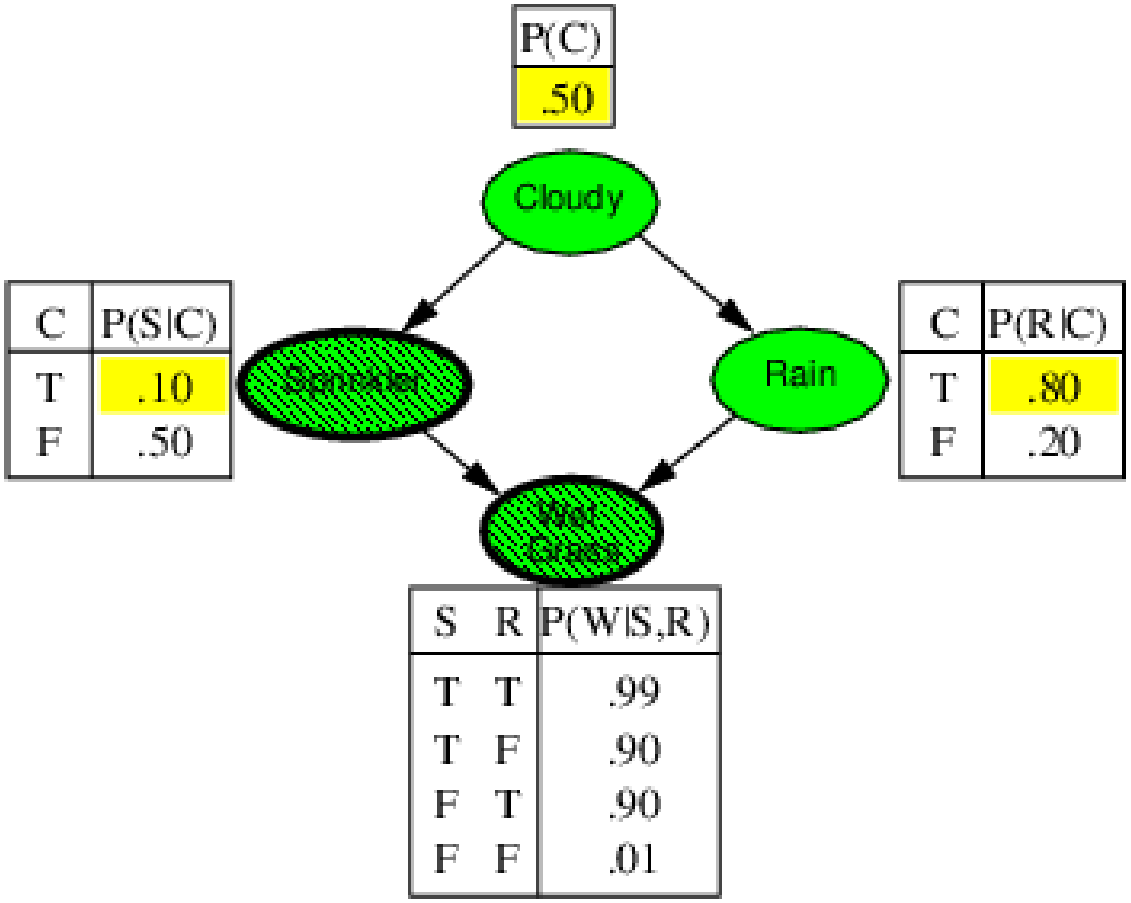
$w = 1.0$

Likelihood Weighting Example



$$w = 1.0 \times 0.1$$

Likelihood Weighting Example



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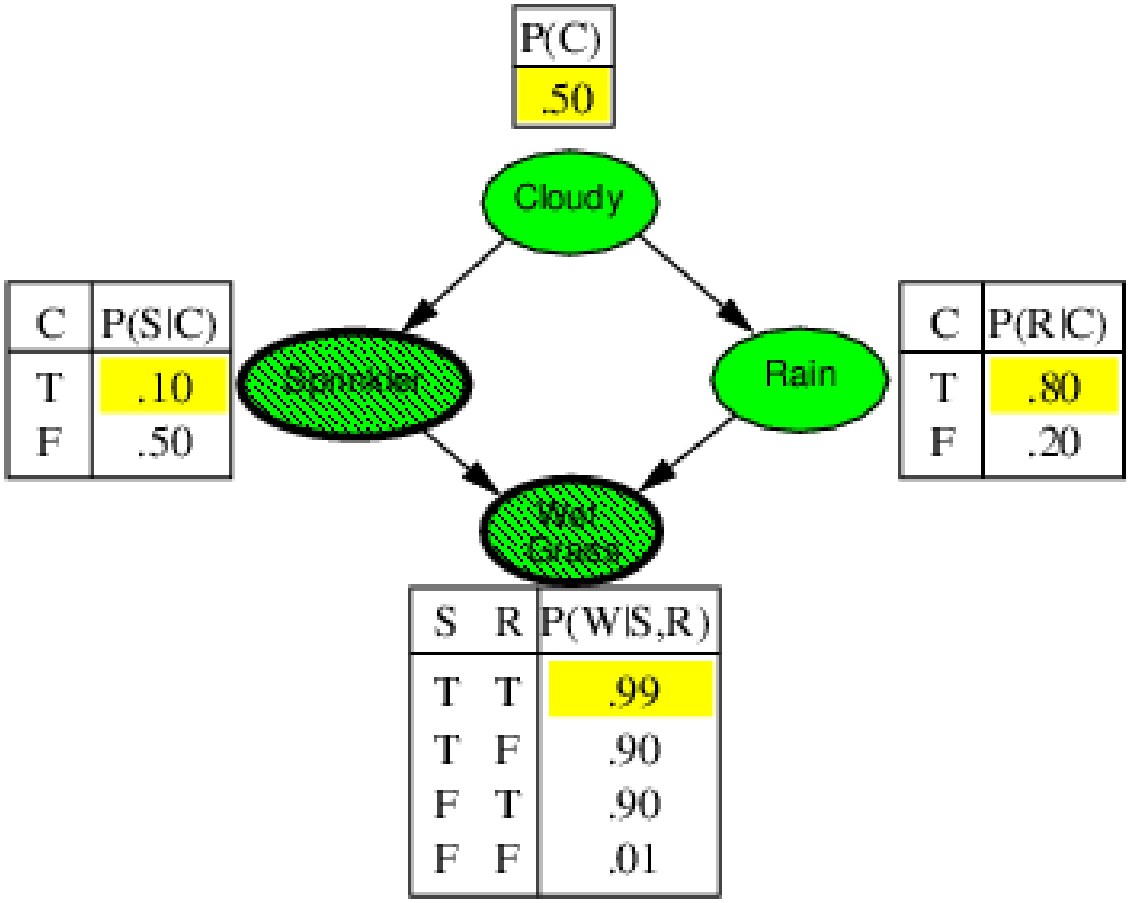
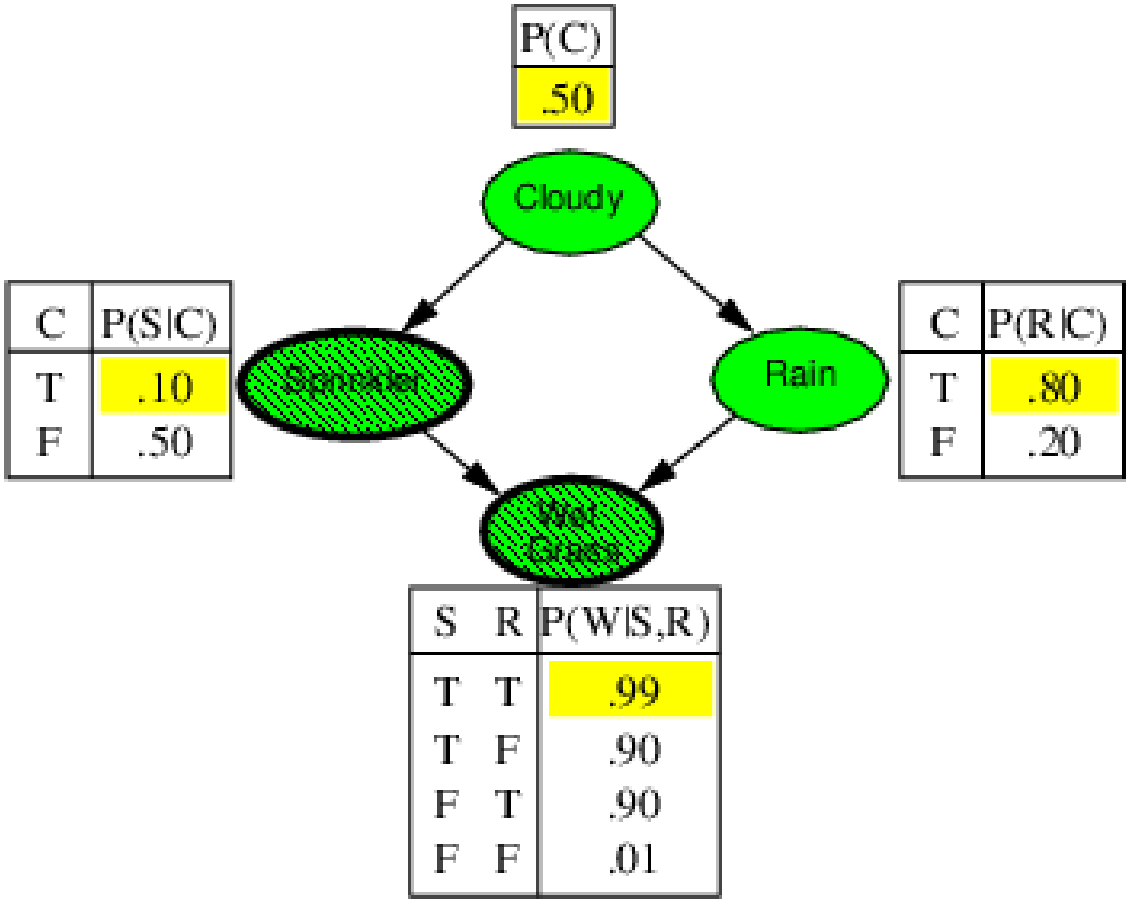
Likelihood Weighting Example



$$w = 1.0 \times 0.1$$

Likelihood Weighting Example

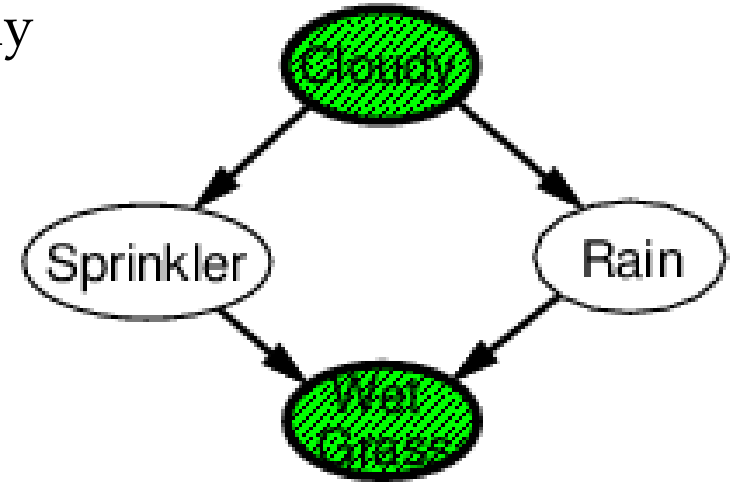


$$w = 1.0 \times 0.1 \times 0.99 = 0.099$$

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
  $\Longrightarrow$ somewhere "in between" prior and posterior distribution



- Weight for a given sample $\mathbf{z},\mathbf{e}$ is
  $w(\mathbf{z},\mathbf{e}) = \prod_{i=1}^{m} P(e_i|parents(E_i))$

- Weighted sampling probability is
  $S_{WS}(\mathbf{z},\mathbf{e})w(\mathbf{z},\mathbf{e})$
  $= \prod_{i=1}^{l} P(z_i|parents(Z_i)) \prod_{i=1}^{m} P(e_i|parents(E_i))$
  $= P(\mathbf{z},\mathbf{e})$ (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

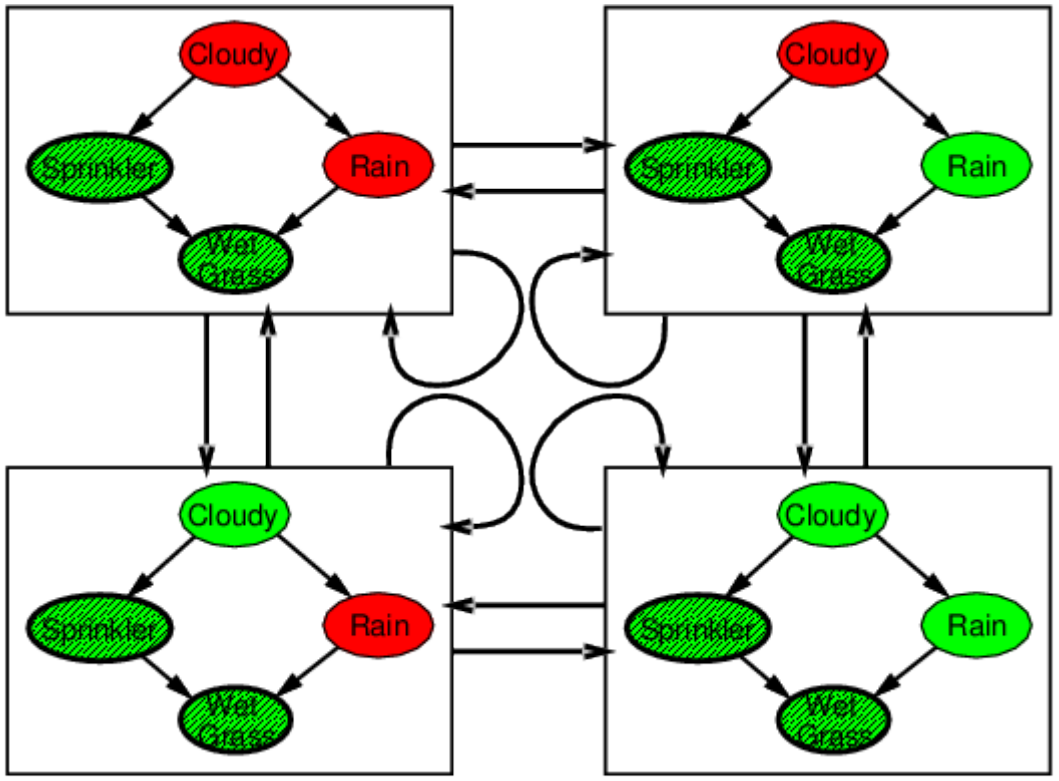
- "State" of network = current assignment to all variables
- Generate next state by sampling one variable given Markov blanket
  Sample each variable in turn, keeping evidence fixed

function MCMC-ASK(*X*, **e**, *bn*, *N*) **returns** an estimate of $P(X|\mathbf{e})$
  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:

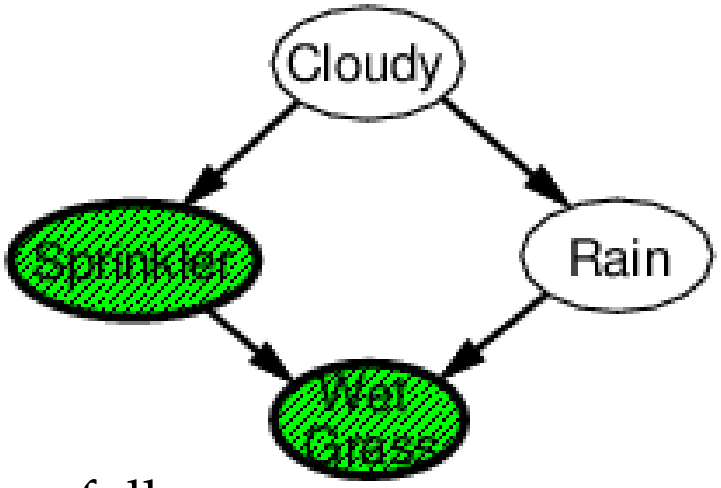


- Wander about for a while, average what you see

MCMC Example

- Estimate $\mathbf{P}(Rain|Sprinkler = true, WetGrass = true)$
- 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 $Rain = false$
- $\hat{\mathbf{P}}(Rain|Sprinkler = true, WetGrass = true)$
  $= \text{NORMALIZE}(\langle 31, 69 \rangle) = \langle 0.31, 0.69 \rangle$
- 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:
  $P(x'_i|mb(X_i)) = P(x'_i|parents(X_i)) \prod_{Z_j \in Children(X_i)} P(z_j|parents(Z_j))$
- 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)

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