IIT Jodhpur

Biological Vision and Applications

Module 03-05: Conditional independence

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# Joint probability Recap

$$N = 80$$

$$a_1 \quad a_2$$

$$b_1 \quad 25 \quad 10$$

$$b_2 \quad 5 \quad 40$$

- Joint probability:  $P(a_1b_1) = \frac{|a_1b_1|}{N} = \frac{25}{90} \approx 0.31$
- Marginal probability:  $P(a_1) = \frac{|a_1|}{N} = \frac{30}{80} \approx 0.38$ •  $|a_1| = |a_1b_1| + |a_1b_2| = 25 + 5 = 30$
- Conditional probability:  $P(a_1 \mid b_1) = \frac{|a_1b_1|}{|b_1|} = \frac{25}{35} \approx 0.71$   $|b_1| = |a_1b_1| + |a_2b_1| = 25 + 10 = 35$

# Conditional Independence

- The variable A is conditionally independent of B, iff
  - the states of A does not depend on the states of B
- Formally  $\forall i = 1..m, j = 1..n : P(a_i \mid b_j) = P(a_i)$
- Now  $P(a_i \mid b_j) = \frac{P(a_i b_j)}{P(a_j)}$
- Substituting, condition for "conditional independence" in symmetric form
  - $\forall i,j: P(a_ib_j) = P(a_i).P(b_j)$
- Conditional independence is symmetric
  - ightharpoonup CondInd(A, B)  $\Leftrightarrow$  CondInd(B, A)

Exercise: Prove that if  $\forall i, j : P(a_i \mid b_j) = P(a_i)$ , then  $\forall i, j : P(b_j \mid a_i) = P(b_j)$ 

# Conditional Independence

#### Continued

$$N = 80$$

$$a_1 \quad a_2$$

$$b_1 \quad 25 \quad 10$$

$$b_2 \quad 5 \quad 40$$

- Are the variables A and B conditionally independent?

  - $P(a_1) = \frac{30}{80} \approx 0.38$   $P(a_1 \mid b_1) = \frac{25}{35} \approx 0.71$
  - $P(a_1) \neq P(a_1 \mid b_1)$ 
    - ► A and B are not conditionally independent

### Case of three variables

#### Place

- o Tamil Nadu
- o Kashmir

## Fruit

- o Banana
- o Apple

#### Color

- o Red
- o Green
- o Yellow

 $P(B \mid T) = 0.8$  $P(A \mid T) = 0.2$ 

$$P(B \mid K) = 0.1$$
$$P(A \mid K) = 0.9$$

$$P(R \mid B) = 0.1$$
  
 $P(G \mid B) = 0.4$   
 $P(Y \mid B) = 0.5$ 

$$P(Y \mid B) = 0.4$$
$$P(Y \mid B) = 0.5$$

$$P(R \mid A) = 0.6$$
  
 $P(G \mid A) = 0.2$   
 $P(Y \mid A) = 0.2$ 

$$P(G \mid A) = 0.2$$
$$P(Y \mid A) = 0.2$$

- Place not specified: P(Y) = ?
  - $P(B) = 0.7 \times 0.8 + 0.3 \times 0.1 = 0.59$
  - $P(A) = 0.7 \times 0.2 + 0.3 \times 0.9 = 0.41$
  - $P(Y) = 0.59 \times 0.5 + 0.41 \times 0.2 = 0.377$
- Place specified as Kashmir:  $P(Y \mid K) = ?$ 
  - P(B) = 0.1
  - P(A) = 0.9
  - $P(Y) = 0.1 \times 0.5 + 0.9 \times 0.2 = 0.23$
- $P(Y) \neq P(Y \mid K)$ 
  - Place and Color are not conditionally independent

# Case of three variables

contd.

## Place

o Tamil Nadu o Kashmir

# Fruit

o Banana o Apple

#### Color

- o Red o Green
- o Yellow

$$P(B \mid T) = 0.8$$
  
$$P(A \mid T) = 0.2$$

$$P(B \mid K) = 0.1$$
  
 $P(A \mid K) = 0.9$ 

$$P(R \mid B) = 0.1$$
  
 $P(G \mid B) = 0.4$   
 $P(Y \mid B) = 0.5$ 

$$P(R \mid A) = 0.6$$
  
 $P(G \mid A) = 0.2$   
 $P(Y \mid A) = 0.2$ 

- Given that Fruit = Banana
- Place not specified

$$P(Y) = P(Y \mid B) = 0.5$$

Place specified as Kashmir:

$$P(Y \mid K, B) = P(Y \mid B) = 0.5$$

- ... similarly, for TN, for other colors, for apple
- Given F, P and C are conditionally independent



Quiz 03-05

End of Module 03-05