

Barry Tee Wei Cong

1001549

01.112 Machine Learning

HW5.

Date

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1. Without knowing the actual value of any node, X_1 and X_6 are independent of each other.
There is no open path from X_1 to X_6 as justified by Bayes' Ball Algorithm.

Knowing node X_7 and X_{10} values, X_1 and X_6 are dependent on each other. There is
an open path: $X_1 - X_2 - X_3 - X_4 - X_5 - X_8 - X_9 - X_{10} - X_9 - X_6$ using Bayes' Ball Algorithm.

2. If all nodes can take 2 different values , number of free parameters is :

$$\begin{aligned}
 & 1(X_1) + 2 \times 1(X_2) + 2 \times 1(X_3) + 2 \times 1(X_4) + 2 \times 1(X_5) + 1(X_6) + 2 \times 1(X_7) + 2 \times 1(X_8) \\
 & + 2 \times 2 \times 1(X_9) + 2 \times 1(X_{10}) + 2 \times 1(X_{11}) \\
 = & 1 + 2 + 2 + 2 + 2 + 1 + 2 + 2 \\
 = & 8 + 2 + 2 \\
 = & 26
 \end{aligned}$$

If X_3 and X_9 take 4 different values , all other nodes take 3 diff values ,
number of free parameters is :

$$\begin{aligned}
 & 2(X_1) + 3 \times 2(X_2) + 3 \times 3(X_3) + 4 \times 2(X_4) + 3 \times 2(X_5) + 2(X_6) + 3 \times 2(X_7) + 3 \times 2(X_8) \\
 & + 3 \times 3 \times 3 \times 3(X_9) + 4 \times 2(X_{10}) + 3 \times 2(X_{11}) \\
 = & 2 + 6 + 9 + 8 + 6 + 2 + 6 + 6 \\
 = & 81 + 8 + 6 \\
 = & 140
 \end{aligned}$$

$$3a \quad P(X_3=2 | X_4=1)$$

$$= \frac{P(X_3=2, X_4=1)}{P(X_4=1)}$$

$$= \frac{P(X_3=2) \cdot P(X_4=1 | X_3=2)}{P(X_4=1)}$$

$$= \frac{0.7 \cdot 0.5}{P(X_4=1 | X_3=1)P(X_3=1) + P(X_4=1 | X_3=2)P(X_3=2)}, \quad X_3 \text{ independent of } X_4$$

$$= \frac{0.7 \cdot 0.5}{0.1 \cdot 0.3 + 0.5 \cdot 0.7}, \quad \text{based on table values.}$$

$$= 0.92$$

$$b. \quad P(X_5=2 | X_3=1, X_{11}=2, X_1=1)$$

$$= P(X_5=2 | X_3=1)$$

, X_{10} independent of X_9

$$= \frac{P(X_5=2, X_3=1)}{P(X_3=1)}, \quad \text{based on table values.}$$

$$P(X_3=1)$$

$$= \frac{P(X_3=1)P(X_5=2 | X_4)P(X_4 | X_3=1)}{0.3}, \quad X_{11} \text{ independent of } X_5$$

$$0.3$$

$$= \frac{P(X_3=1)P(X_4=1 | X_3=1)P(X_5=2 | X_4=1) + P(X_3=1)P(X_4=2 | X_3=1)P(X_5=2 | X_4=2)}{0.3}, \quad X_3 \text{ independent of } X_2$$

$$0.3$$

$$= \frac{0.3 \cdot 0.1 \cdot 1 + 0.5 \cdot 0.3 \cdot 0.9 + 0.4}{0.3}, \quad X_2 \text{ independent of } X_1$$

$$0.3$$

$$= \frac{0.123}{0.3}, \quad X_5 \text{ independent of } X_1$$

$$= 0.41$$

but dependent on X_3 .

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4a.	$\theta_{x_1(1), x_2(1)} = \frac{\text{count}(x_1=1, x_2=1)}{\text{count}(x_1=1)} = \frac{2}{5}$	x_3
	$\theta_{x_1(1), x_2(2)} = 1 - \frac{2}{5} = \frac{3}{5}$	1 2
	$\theta_{x_1(2), x_2(1)} = \frac{\text{count}(x_1=2, x_2=1)}{\text{count}(x_2=2)} = \frac{5}{7}$	1 $\frac{2}{5}$ $\frac{3}{5}$
	$\theta_{x_1(2), x_2(2)} = 1 - \frac{5}{7} = \frac{2}{7}$	$\frac{5}{7}$ $\frac{2}{7}$

111	$\theta_{x_1(1), x_2(1), x_3(1), x_4(1)} = \frac{\text{count}(x_1=1, x_2=1, x_3=1, x_4=1)}{\text{count}(x_1=1, x_2=1, x_3=1)} = \frac{2}{3}$	
112	$\theta_{x_1(1), x_2(1), x_3(1), x_4(2)} = 1 - \frac{2}{3} = \frac{1}{3}$	
	$\theta_{x_1(1), x_2(1), x_3(2), x_4(1)} = \frac{\text{count}(x_1=1, x_2=1, x_3=2, x_4=1)}{\text{count}(x_1=1, x_2=1, x_3=2)} = \frac{1}{1} = 1$	
	$\theta_{x_1(1), x_2(1), x_3(2), x_4(2)} = 1 - 1 = 0$	
121	$\theta_{x_1(1), x_2(2), x_3(1), x_4(1)} = \frac{\text{count}(x_1=1, x_2=2, x_3=1, x_4=1)}{\text{count}(x_1=1, x_2=2, x_3=1)} = 0$	
	$\theta_{x_1(1), x_2(2), x_3(1), x_4(2)} = 1 - 0 = 1$	
122	$\theta_{x_1(1), x_2(2), x_3(2), x_4(1)} = \frac{\text{count}(x_1=1, x_2=2, x_3=2, x_4=1)}{\text{count}(x_1=1, x_2=2, x_3=2)} = \frac{1}{2}$	
	$\theta_{x_1(1), x_2(2), x_3(2), x_4(2)} = 1 - \frac{1}{2} = \frac{1}{2}$	
211	$\theta_{x_1(2), x_2(1), x_3(1), x_4(1)} = \frac{\text{count}(x_1=2, x_2=1, x_3=1, x_4=1)}{\text{count}(x_1=2, x_2=1, x_3=1)} = \frac{1}{2}$	
	$\theta_{x_1(2), x_2(1), x_3(1), x_4(2)} = 1 - \frac{1}{2} = \frac{1}{2}$	
212	$\theta_{x_1(2), x_2(1), x_3(2), x_4(1)} = \frac{\text{count}(x_1=2, x_2=1, x_3=2, x_4=1)}{\text{count}(x_1=2, x_2=1, x_3=2)} = \frac{0}{1} = 0$	
	$\theta_{x_1(2), x_2(1), x_3(2), x_4(2)} = 1 - 0 = 1$	
221	$\theta_{x_1(2), x_2(2), x_3(1), x_4(1)} = \frac{\text{count}(x_1=2, x_2=2, x_3=1, x_4=1)}{\text{count}(x_1=2, x_2=2, x_3=1)} = \frac{0}{1} = 0$	
	$\theta_{x_1(2), x_2(2), x_3(1), x_4(2)} = 1 - 0 = 1$	
222	$\theta_{x_1(2), x_2(2), x_3(2), x_4(1)} = \frac{\text{count}(x_1=2, x_2=2, x_3=2, x_4=1)}{\text{count}(x_1=2, x_2=2, x_3=2)} = \frac{1}{1} = 1$	
	$\theta_{x_1(2), x_2(2), x_3(2), x_4(2)} = 1 - 1 = 0$	

			x_9
x_6	x_7	x_8	
1	1	1	$\frac{2}{3}$ $\frac{1}{3}$
1	1	2	1 0
1	2	1	0 1
1	2	2	$\frac{1}{2}$ $\frac{1}{2}$
2	1	1	$\frac{1}{2}$ $\frac{1}{2}$
2	1	2	0 1
2	2	1	0 1
2	2	2	1 0

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4b.		X_{11}
	X_{10}	1 2
1		$4/8 = 1/2$
2		$2/4 = 1/2$

X_{11} independent of $X_{10} \rightarrow$ Removing X_{10} does not affect the Bayesian Network Log Likelihood

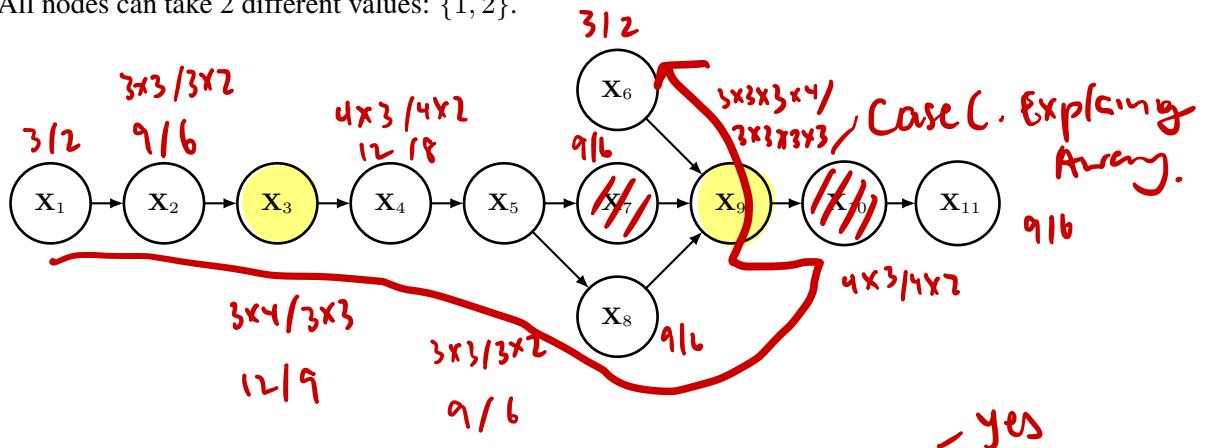
However, the new Bayesian network needs less free variables. This leads to higher BIC score

01.112 Machine Learning, Spring 2018
 Homework 5

Due 20 Apr 2018, 5pm

This homework will be graded by Allan Jie

In this homework, we would like to look at the Bayesian Networks. You are given a Bayesian network as below. All nodes can take 2 different values: {1, 2}.



Question 1. Without knowing the actual value of any node, are node X_1 and X_6 independent of each other? What if we know the value of node X_7 and X_{10} ? (5 points)

-Dependent. $X_1 - X_2 - X_3 - X_4 - X_5 - X_8 - X_9 - X_{10} - X_7 - X_6$

Question 2. What is the *effective* number of parameters needed to for this Bayesian network? What would be the *effective* number of parameters for the same network if node X_3 and X_9 can take 4 different values: {1, 2, 3, 4}, and all other nodes can only take 3 different values: {1, 2, 3}? (5 points)

Question 3. If we have the following probability tables for the nodes. Compute the following probabilities. Clearly write down all the necessary steps.

- (a) Calculate the following conditional probability:

$$P(X_3 = 2 | X_4 = 1)$$

(6 points)

- (b) Calculate the following conditional probability:

$$P(X_5 = 2 | X_3 = 1, X_{11} = 2, X_1 = 1)$$

(9 points)

(Hint: find a short answer. The values in some of the probability tables may reveal some useful information.)

$\begin{array}{ c cc }\hline & \mathbf{X}_1 \\ & 1 & 2 \\ \hline 0.5 & 0.5 & 0.5 \\ \hline\end{array}$	$\begin{array}{ c cc }\hline \mathbf{X}_1 & \mathbf{X}_2 \\ \hline 1 & 1 & 2 \\ \hline 2 & 0.2 & 0.8 \\ \hline 2 & 0.3 & 0.7 \\ \hline\end{array}$	$\begin{array}{ c cc }\hline \mathbf{X}_2 & \mathbf{X}_3 \\ \hline 1 & 1 & 2 \\ \hline 2 & 0.3 & 0.7 \\ \hline\end{array}$	$\begin{array}{ c cc }\hline \mathbf{X}_3 & \mathbf{X}_4 \\ \hline 1 & 1 & 2 \\ \hline 2 & 0.5 & 0.5 \\ \hline 2 & 0.5 & 0.5 \\ \hline\end{array}$	$\begin{array}{ c cc }\hline \mathbf{X}_4 & \mathbf{X}_5 \\ \hline 1 & 1 & 2 \\ \hline 2 & 0.5 & 0.5 \\ \hline 2 & 0.6 & 0.4 \\ \hline\end{array}$	$\begin{array}{ c cc }\hline & \mathbf{X}_6 \\ & 1 & 2 \\ \hline 0.6 & 0.6 & 0.4 \\ \hline\end{array}$
$\begin{array}{ c cc }\hline \mathbf{X}_5 & \mathbf{X}_7 \\ \hline 1 & 1 & 2 \\ \hline 2 & 0.3 & 0.7 \\ \hline\end{array}$	$\begin{array}{ c cc }\hline \mathbf{X}_5 & \mathbf{X}_8 \\ \hline 1 & 0.8 & 0.2 \\ \hline 2 & 0.7 & 0.3 \\ \hline\end{array}$	$\begin{array}{ c ccc }\hline & & & \mathbf{X}_9 \\ \hline \mathbf{X}_6 & \mathbf{X}_7 & \mathbf{X}_8 & 1 & 2 \\ \hline 1 & 1 & 1 & 0.8 & 0.2 \\ \hline 1 & 1 & 2 & 0.1 & 0.9 \\ \hline 1 & 2 & 1 & 0.9 & 0.1 \\ \hline 1 & 2 & 2 & 0.7 & 0.3 \\ \hline 2 & 1 & 1 & 0.3 & 0.7 \\ \hline 2 & 1 & 2 & 0.2 & 0.8 \\ \hline 2 & 2 & 1 & 0.2 & 0.8 \\ \hline 2 & 2 & 2 & 0.9 & 0.1 \\ \hline\end{array}$	$\begin{array}{ c cc }\hline \mathbf{X}_9 & \mathbf{X}_{10} \\ \hline 1 & 0.8 & 0.2 \\ \hline 2 & 0.8 & 0.2 \\ \hline\end{array}$	$\begin{array}{ c cc }\hline \mathbf{X}_{10} & \mathbf{X}_{11} \\ \hline 1 & 0.7 & 0.3 \\ \hline 2 & 0.8 & 0.2 \\ \hline\end{array}$	
$\begin{array}{ c cc }\hline \mathbf{X}_1 & \mathbf{X}_2 \\ \hline 1 & 1 \\ \hline\end{array}$	$\begin{array}{ c cc }\hline \mathbf{X}_3 & \mathbf{X}_4 \\ \hline 2 & 2 \\ \hline\end{array}$	$\begin{array}{ c cc }\hline \mathbf{X}_5 & \mathbf{X}_6 \\ \hline 2 & 1 \\ \hline\end{array}$	$\begin{array}{ c cc }\hline \mathbf{X}_7 & \mathbf{X}_8 \\ \hline 1 & 1 \\ \hline\end{array}$	$\begin{array}{ c cc }\hline \mathbf{X}_9 & \mathbf{X}_{10} \\ \hline 1 & 1 \\ \hline\end{array}$	$\begin{array}{ c cc }\hline \mathbf{X}_{11} \\ \hline 1 \\ \hline\end{array}$
$\begin{array}{ c cc }\hline 1 & 2 \\ \hline\end{array}$	$\begin{array}{ c cc }\hline 1 & 1 \\ \hline\end{array}$	$\begin{array}{ c cc }\hline 2 & 1 \\ \hline\end{array}$	$\begin{array}{ c cc }\hline 1 & 1 \\ \hline\end{array}$	$\begin{array}{ c cc }\hline 1 & 1 \\ \hline\end{array}$	$\begin{array}{ c cc }\hline 1 & 2 \\ \hline\end{array}$
$\begin{array}{ c cc }\hline 2 & 2 \\ \hline\end{array}$	$\begin{array}{ c cc }\hline 2 & 1 \\ \hline\end{array}$	$\begin{array}{ c cc }\hline 1 & 2 \\ \hline\end{array}$	$\begin{array}{ c cc }\hline 2 & 1 \\ \hline\end{array}$	$\begin{array}{ c cc }\hline 1 & 2 \\ \hline\end{array}$	$\begin{array}{ c cc }\hline 2 & 1 \\ \hline\end{array}$
$\begin{array}{ c cc }\hline 1 & 1 \\ \hline\end{array}$	$\begin{array}{ c cc }\hline 2 & 1 \\ \hline\end{array}$	$\begin{array}{ c cc }\hline 1 & 2 \\ \hline\end{array}$	$\begin{array}{ c cc }\hline 1 & 1 \\ \hline\end{array}$	$\begin{array}{ c cc }\hline 2 & 1 \\ \hline\end{array}$	$\begin{array}{ c cc }\hline 2 & 2 \\ \hline\end{array}$
$\begin{array}{ c cc }\hline 1 & 2 \\ \hline\end{array}$	$\begin{array}{ c cc }\hline 1 & 1 \\ \hline\end{array}$	$\begin{array}{ c cc }\hline 2 & 1 \\ \hline\end{array}$	$\begin{array}{ c cc }\hline 1 & 2 \\ \hline\end{array}$	$\begin{array}{ c cc }\hline 2 & 1 \\ \hline\end{array}$	$\begin{array}{ c cc }\hline 1 & 1 \\ \hline\end{array}$
$\begin{array}{ c cc }\hline 2 & 2 \\ \hline\end{array}$	$\begin{array}{ c cc }\hline 1 & 2 \\ \hline\end{array}$	$\begin{array}{ c cc }\hline 2 & 1 \\ \hline\end{array}$	$\begin{array}{ c cc }\hline 1 & 2 \\ \hline\end{array}$	$\begin{array}{ c cc }\hline 1 & 1 \\ \hline\end{array}$	$\begin{array}{ c cc }\hline 1 & 2 \\ \hline\end{array}$
$\begin{array}{ c cc }\hline 2 & 1 \\ \hline\end{array}$	$\begin{array}{ c cc }\hline 2 & 2 \\ \hline\end{array}$	$\begin{array}{ c cc }\hline 1 & 2 \\ \hline\end{array}$	$\begin{array}{ c cc }\hline 2 & 1 \\ \hline\end{array}$	$\begin{array}{ c cc }\hline 2 & 2 \\ \hline\end{array}$	$\begin{array}{ c cc }\hline 2 & 1 \\ \hline\end{array}$
$\begin{array}{ c cc }\hline 2 & 2 \\ \hline\end{array}$	$\begin{array}{ c cc }\hline 2 & 1 \\ \hline\end{array}$	$\begin{array}{ c cc }\hline 1 & 2 \\ \hline\end{array}$	$\begin{array}{ c cc }\hline 1 & 2 \\ \hline\end{array}$	$\begin{array}{ c cc }\hline 2 & 1 \\ \hline\end{array}$	$\begin{array}{ c cc }\hline 2 & 2 \\ \hline\end{array}$
$\begin{array}{ c cc }\hline 1 & 1 \\ \hline\end{array}$	$\begin{array}{ c cc }\hline 1 & 1 \\ \hline\end{array}$	$\begin{array}{ c cc }\hline 1 & 1 \\ \hline\end{array}$	$\begin{array}{ c cc }\hline 1 & 1 \\ \hline\end{array}$	$\begin{array}{ c cc }\hline 1 & 1 \\ \hline\end{array}$	$\begin{array}{ c cc }\hline 1 & 1 \\ \hline\end{array}$
$\begin{array}{ c cc }\hline 1 & 1 \\ \hline\end{array}$	$\begin{array}{ c cc }\hline 1 & 1 \\ \hline\end{array}$	$\begin{array}{ c cc }\hline 1 & 1 \\ \hline\end{array}$	$\begin{array}{ c cc }\hline 1 & 1 \\ \hline\end{array}$	$\begin{array}{ c cc }\hline 2 & 1 \\ \hline\end{array}$	$\begin{array}{ c cc }\hline 1 & 2 \\ \hline\end{array}$
$\begin{array}{ c cc }\hline 1 & 2 \\ \hline\end{array}$	$\begin{array}{ c cc }\hline 1 & 2 \\ \hline\end{array}$	$\begin{array}{ c cc }\hline 2 & 1 \\ \hline\end{array}$	$\begin{array}{ c cc }\hline 1 & 2 \\ \hline\end{array}$	$\begin{array}{ c cc }\hline 1 & 2 \\ \hline\end{array}$	$\begin{array}{ c cc }\hline 1 & 2 \\ \hline\end{array}$
$\begin{array}{ c cc }\hline 2 & 2 \\ \hline\end{array}$	$\begin{array}{ c cc }\hline 1 & 2 \\ \hline\end{array}$	$\begin{array}{ c cc }\hline 2 & 1 \\ \hline\end{array}$	$\begin{array}{ c cc }\hline 1 & 2 \\ \hline\end{array}$	$\begin{array}{ c cc }\hline 1 & 1 \\ \hline\end{array}$	$\begin{array}{ c cc }\hline 1 & 1 \\ \hline\end{array}$

Question 4.

- (a) Now, assume we do not have any knowledge about the probability tables for the nodes in the network, but we have the following 12 observations/samples. Find a way to estimate the probability tables associated with the nodes \mathbf{X}_3 and \mathbf{X}_9 respectively. (6 points)

\mathbf{X}_1	\mathbf{X}_2	\mathbf{X}_3	\mathbf{X}_4	\mathbf{X}_5	\mathbf{X}_6	\mathbf{X}_7	\mathbf{X}_8	\mathbf{X}_9	\mathbf{X}_{10}	\mathbf{X}_{11}
1	1	2	2	2	1	1	1	1	1	1
1	2	1	1	2	1	1	1	1	1	2
2	2	2	1	2	2	1	1	2	2	1
1	1	2	1	2	1	1	2	1	2	2
1	2	1	1	1	1	2	2	2	1	1
2	2	1	2	1	2	2	1	1	1	2
2	1	2	2	1	2	1	2	2	2	1
2	2	2	1	2	1	2	2	1	2	2
1	1	1	1	2	2	1	1	1	1	1
1	1	1	1	2	1	1	1	2	1	2
1	2	1	2	2	1	2	1	2	1	2
2	2	1	2	1	2	2	2	1	1	1

- (b) Based on the above observations, you would like to find a good Bayesian network structure to model the data. You started with the initial structure shown on the previous page, and decided to delete the edge between \mathbf{X}_{10} and \mathbf{X}_{11} . Is the resulting new structure (after deleting the single edge between \mathbf{X}_{10} and \mathbf{X}_{11} from the original graph) better than the original structure in terms of BIC score? Clearly explain the reason. (9 points)

(Hint: Try to find a short answer.)

Question 3. If we have the following probability tables for the nodes. Compute the following probabilities.
Clearly write down all the necessary steps.

(a) Calculate the following conditional probability:

$$P(\mathbf{X}_3 = 2 | \mathbf{X}_4 = 1)$$

(6 points)

(b) Calculate the following conditional probability:

$$P(\mathbf{X}_5 = 2 | \mathbf{X}_3 = 1, \mathbf{X}_{11} = 2, \mathbf{X}_1 = 1)$$

(9 points)

(Hint: find a short answer. The values in some of the probability tables may reveal some useful information.)

\mathbf{X}_1		\mathbf{X}_2		\mathbf{X}_3		\mathbf{X}_4		\mathbf{X}_5		\mathbf{X}_6	
\mathbf{X}_1	1	2	\mathbf{X}_2	1	2	\mathbf{X}_3	1	2	\mathbf{X}_4	1	2
1	0.5	0.5	1	0.2	0.8	1	0.3	0.7	1	0.1	0.9
2	0.3	0.7	2	0.3	0.7	2	0.5	0.5	2	0.6	0.4

\mathbf{X}_5		\mathbf{X}_7		\mathbf{X}_8		\mathbf{X}_9		\mathbf{X}_{10}		\mathbf{X}_{11}	
\mathbf{X}_5	1	2	\mathbf{X}_7	1	2	\mathbf{X}_8	1	2	\mathbf{X}_{10}	1	2
1	0.2	0.8	1	0.8	0.2	1	0.1	0.9	1	0.8	0.2
2	0.3	0.7	2	0.7	0.3	2	0.3	0.7	2	0.8	0.2

$$\begin{aligned}
 P(\mathbf{X}_3, \mathbf{X}_4) &= \sum_{\mathbf{X}_1, \mathbf{X}_2, \mathbf{X}_5, \mathbf{X}_6, \mathbf{X}_7, \mathbf{X}_8, \mathbf{X}_9, \mathbf{X}_{10}, \mathbf{X}_{11}} P(\mathbf{X}_1, \mathbf{X}_2, \dots, \mathbf{X}_{11}) \\
 &= \sum_{\mathbf{X}_1, \mathbf{X}_2, \mathbf{X}_5, \mathbf{X}_6, \mathbf{X}_7, \mathbf{X}_8, \mathbf{X}_9, \mathbf{X}_{10}, \mathbf{X}_{11}} P(\mathbf{X}_1) P(\mathbf{X}_2 | \mathbf{X}_1) P(\mathbf{X}_3 | \mathbf{X}_2) P(\mathbf{X}_4 | \mathbf{X}_3) P(\mathbf{X}_5 | \mathbf{X}_4) P(\mathbf{X}_6 | \mathbf{X}_5) \\
 &\quad \xrightarrow{\text{green arrows}} P(\mathbf{X}_7 | \mathbf{X}_6) P(\mathbf{X}_8 | \mathbf{X}_7) P(\mathbf{X}_9 | \mathbf{X}_8) P(\mathbf{X}_{10} | \mathbf{X}_9) P(\mathbf{X}_{11} | \mathbf{X}_{10}) \\
 &= \sum_{\mathbf{X}_1} P(\mathbf{X}_1) \sum_{\mathbf{X}_2, \mathbf{X}_5, \mathbf{X}_6} P(\mathbf{X}_2 | \mathbf{X}_1) P(\mathbf{X}_3 | \mathbf{X}_2) P(\mathbf{X}_4 | \mathbf{X}_3) P(\mathbf{X}_5 | \mathbf{X}_4) \xrightarrow{\text{green arrow}} P(\mathbf{X}_6 | \mathbf{X}_5) \\
 &\quad \xrightarrow{\text{red arrows}} \sum_{\mathbf{X}_7} P(\mathbf{X}_7 | \mathbf{X}_6) \sum_{\mathbf{X}_8} P(\mathbf{X}_8 | \mathbf{X}_7) \sum_{\mathbf{X}_9} P(\mathbf{X}_9 | \mathbf{X}_8) \sum_{\mathbf{X}_{10}} P(\mathbf{X}_{10} | \mathbf{X}_9) \xrightarrow{\text{green arrow}} P(\mathbf{X}_{11} | \mathbf{X}_{10}) \\
 &= \sum_{\mathbf{X}_1, \mathbf{X}_5, \mathbf{X}_6} P(\mathbf{X}_2 | \mathbf{X}_1) P(\mathbf{X}_3 | \mathbf{X}_2) P(\mathbf{X}_4 | \mathbf{X}_3) P(\mathbf{X}_5 | \mathbf{X}_4)
 \end{aligned}$$

Question 3. If we have the following probability tables for the nodes. Compute the following probabilities.
Clearly write down all the necessary steps.

(a) Calculate the following conditional probability:

$$P(\mathbf{X}_3 = 2 | \mathbf{X}_4 = 1)$$

(6 points)

(b) Calculate the following conditional probability:

$$P(\mathbf{X}_5 = 2 | \mathbf{X}_3 = 1, \mathbf{X}_{11} = 2, \mathbf{X}_1 = 1)$$

(9 points)

(Hint: find a short answer. The values in some of the probability tables may reveal some useful information.)

	\mathbf{X}_1		\mathbf{X}_2		\mathbf{X}_3		\mathbf{X}_4		\mathbf{X}_5		\mathbf{X}_6		
	\mathbf{X}_1	1	2	\mathbf{X}_2	1	2	\mathbf{X}_3	1	2	\mathbf{X}_4	1	2	
	1	0.5	0.5	1	0.2	0.8	1	0.3	0.7	1	0.5	0.5	
	2	0.3	0.7	2	0.3	0.7	2	0.5	0.5	2	0.6	0.4	
	\mathbf{X}_7		\mathbf{X}_8		\mathbf{X}_9		\mathbf{X}_{10}		\mathbf{X}_{11}				
\mathbf{X}_5	1	2	\mathbf{X}_5	1	2	\mathbf{X}_6	\mathbf{X}_7	\mathbf{X}_8	1	2	\mathbf{X}_9	1	2
1	0.2	0.8	1	0.8	0.2	1	1	1	0.8	0.2	1	0.8	0.2
2	0.3	0.7	2	0.7	0.3	1	2	1	0.1	0.9	2	0.8	0.2

$$\begin{aligned}
 \text{(a)} \quad P(\mathbf{X}_3 = 2 | \mathbf{X}_4 = 1) &= \frac{P(\mathbf{X}_3 = 2, \mathbf{X}_4 = 1)}{P(\mathbf{X}_4 = 1)} = \frac{P(\mathbf{X}_3 = 2) P(\mathbf{X}_4 = 1 | \mathbf{X}_3 = 2)}{P(\mathbf{X}_4 = 1)} \\
 &= \frac{(0.7) \cdot (0.5)}{P(\mathbf{X}_4 = 1 | \mathbf{X}_3 = 1) P(\mathbf{X}_3 = 1) + P(\mathbf{X}_4 = 1 | \mathbf{X}_3 = 2) P(\mathbf{X}_3 = 2)} \\
 &\leftarrow \begin{array}{l} \mathbf{X}_3 \text{ independent} \\ \text{of } \mathbf{X}_4 \text{ based} \\ \text{on table} \end{array} \\
 &= \frac{(0.7) \cdot (0.5)}{(0.1) \cdot (0.3) + (0.5) \cdot (0.7)} \\
 &= 0.92
 \end{aligned}$$

$$\begin{aligned}
 \text{(b)} \quad P(\mathbf{X}_5 = 2 | \mathbf{X}_3 = 1, \mathbf{X}_{11} = 2, \mathbf{X}_1 = 1) &= P(\mathbf{X}_5 = 2 | \mathbf{X}_3 = 1) \\
 &= \frac{P(\mathbf{X}_5 = 2, \mathbf{X}_3 = 1)}{P(\mathbf{X}_3 = 1)} \\
 &\leftarrow \begin{array}{l} \mathbf{X}_{11} \text{ independent of } \mathbf{X}_9 \\ \mathbf{X}_9 \text{ independent of } \mathbf{X}_5 \end{array} \\
 &= \frac{P(\mathbf{X}_3 = 1) P(\mathbf{X}_5 = 2 | \mathbf{X}_4) P(\mathbf{X}_4 = 1 | \mathbf{X}_3 = 1)}{0.3} \\
 &= \frac{P(\mathbf{X}_3 = 1) P(\mathbf{X}_4 = 1 | \mathbf{X}_3 = 1) P(\mathbf{X}_5 = 2 | \mathbf{X}_4 = 1) + P(\mathbf{X}_3 = 1) P(\mathbf{X}_4 = 2 | \mathbf{X}_3 = 1) P(\mathbf{X}_5 = 2 | \mathbf{X}_4 = 2)}{0.3} \\
 &\leftarrow \begin{array}{l} \mathbf{X}_3 \text{ independent of } \mathbf{X}_2 \\ \mathbf{X}_2 \text{ independent of } \mathbf{X}_1 \\ \mathbf{X}_5 \text{ independent of } \mathbf{X}_1 \end{array} \\
 &= \frac{0.3 \cdot 0.1 \cdot 0.5 + 0.3 \cdot 0.9 \cdot 0.4}{0.3} = \frac{0.123}{0.3} = 0.41
 \end{aligned}$$

\mathbf{X}_1		\mathbf{X}_2		\mathbf{X}_3		\mathbf{X}_4		\mathbf{X}_5		\mathbf{X}_6		
\mathbf{X}_1	1	2	\mathbf{X}_2	1	2	\mathbf{X}_3	1	2	\mathbf{X}_4	1	2	
1	0.5	0.5	1	0.2	0.8	1	0.3	0.7	1	0.1	0.9	
2	0.3	0.7	2	0.3	0.7	2	0.5	0.5	2	0.6	0.4	
\mathbf{X}_5		\mathbf{X}_7		\mathbf{X}_8		\mathbf{X}_9		\mathbf{X}_{10}		\mathbf{X}_{11}		
\mathbf{X}_5	1	2	\mathbf{X}_7	1	2	\mathbf{X}_8	1	2	\mathbf{X}_9	1	2	
1	0.2	0.8	1	0.8	0.2	1	0.7	0.3	1	0.8	0.2	
2	0.3	0.7	2	0.7	0.3	2	0.2	0.8	2	0.8	0.2	
\mathbf{X}_6	\mathbf{X}_7	\mathbf{X}_8	\mathbf{X}_9		\mathbf{X}_{10}	\mathbf{X}_{11}						
1	1	1	1	2	1	1	1	2	1	2	1	1
1	1	2	2	1	1	1	1	1	1	1	2	
2	1	2	2	1	2	2	1	1	2	2	1	
1	1	2	2	1	2	1	1	2	1	2	2	
1	2	1	1	1	1	2	2	2	1	1	1	
2	2	1	2	1	2	2	1	1	1	1	2	
2	1	2	2	1	2	1	2	2	2	2	1	
2	2	1	2	1	2	2	1	2	1	2	2	
1	1	1	1	2	2	1	1	1	1	1	1	
1	1	1	1	1	1	2	1	1	2	1	2	
1	2	1	2	2	1	2	1	2	1	2	1	
2	2	1	2	1	2	2	2	1	1	1	1	

Question 4.

- (a) Now, assume we do not have any knowledge about the probability tables for the nodes in the network, but we have the following 12 observations/samples. Find a way to estimate the probability tables associated with the nodes \mathbf{X}_3 and \mathbf{X}_9 respectively. (6 points)

\mathbf{X}_1	\mathbf{X}_2	\mathbf{X}_3	\mathbf{X}_4	\mathbf{X}_5	\mathbf{X}_6	\mathbf{X}_7	\mathbf{X}_8	\mathbf{X}_9	\mathbf{X}_{10}	\mathbf{X}_{11}
1	1	2	2	2	1	1	1	1	1	1
1	2	1	1	2	1	1	1	1	1	2
2	2	2	1	2	2	1	1	2	2	1
1	1	2	2	1	2	1	1	2	1	2
1	2	1	1	1	1	2	2	2	1	1
2	2	1	2	1	2	2	1	1	1	2
2	1	2	2	1	2	1	2	2	2	1
2	2	1	2	1	2	2	1	2	1	2
1	1	1	1	2	2	1	1	1	1	1
1	1	1	1	1	1	2	1	1	2	1
1	2	1	2	1	2	1	2	1	1	2
2	2	1	2	1	2	2	1	1	1	1

$$\theta_{\mathbf{X}_3}(1) = \frac{\text{Count}(\mathbf{X}_2=1, \mathbf{X}_3=1)}{\text{Count}(\mathbf{X}_2=1)} = \frac{2}{5}$$

$$\theta_{\mathbf{X}_3}(2) = \frac{\text{Count}(\mathbf{X}_2=1, \mathbf{X}_3=2)}{\text{Count}(\mathbf{X}_2=1)} = \frac{3}{5}$$

$$\theta_{\mathbf{X}_3}(1) = \frac{\text{Count}(\mathbf{X}_2=2, \mathbf{X}_3=1)}{\text{Count}(\mathbf{X}_2=2)} = \frac{5}{7}$$

$$\theta_{\mathbf{X}_3}(2) = \frac{\text{Count}(\mathbf{X}_2=2, \mathbf{X}_3=2)}{\text{Count}(\mathbf{X}_2=2)} = \frac{2}{7}$$

\mathbf{X}_2	1	2
1	$\frac{2}{5}$	$\frac{3}{5}$
2	$\frac{5}{7}$	$\frac{2}{7}$

\mathbf{X}_1	\mathbf{X}_2	\mathbf{X}_3	\mathbf{X}_4	\mathbf{X}_5	\mathbf{X}_6	\mathbf{X}_7	\mathbf{X}_8	\mathbf{X}_9	\mathbf{X}_{10}	\mathbf{X}_{11}	
1	2	1	0.2	0.8	1	0.3	0.7	1	0.1	0.9	
0.5	0.5	2	0.3	0.7	2	0.3	0.7	2	0.5	0.5	
\mathbf{X}_5	\mathbf{X}_7	\mathbf{X}_8	\mathbf{X}_9	\mathbf{X}_{10}	\mathbf{X}_{11}						
1	0.2	0.8	1	0.8	0.2	1	0.8	0.2	1	0.7	0.3
2	0.3	0.7	2	0.7	0.3	2	0.8	0.2	2	0.8	0.2

Question 4.

- (a) Now, assume we do not have any knowledge about the probability tables for the nodes in the network, but we have the following 12 observations/samples. Find a way to estimate the probability tables associated with the nodes \mathbf{X}_3 and \mathbf{X}_9 respectively. (6 points)

\mathbf{X}_1	\mathbf{X}_2	\mathbf{X}_3	\mathbf{X}_4	\mathbf{X}_5	\mathbf{X}_6	\mathbf{X}_7	\mathbf{X}_8	\mathbf{X}_9	\mathbf{X}_{10}	\mathbf{X}_{11}
1	1	2	2	2	1	1	1	1	1	1
1	2	1	1	2	1	1	1	1	1	2
2	2	2	1	2	2	1	1	2	2	1
1	1	2	1	2	1	1	2	1	2	2
1	2	1	1	1	1	2	2	2	1	1
2	2	1	2	1	2	2	1	1	1	2
2	1	2	2	1	2	1	2	2	2	1
2	2	2	1	2	1	2	2	1	2	2
1	1	1	1	2	2	1	1	1	1	1
1	1	1	1	2	1	1	1	2	1	2
1	2	1	2	2	1	2	1	2	1	2
2	2	1	2	1	2	2	2	1	1	1

$$\begin{aligned}
 \text{III } \theta_{x_9}(1) &= \frac{\text{count}(\mathbf{X}_6=1, \mathbf{X}_9=1, \mathbf{X}_8=1, \mathbf{X}_5=1)}{\text{count}(\mathbf{X}_6=1, \mathbf{X}_9=1, \mathbf{X}_8=1)} = \frac{2}{3} \\
 \theta_{x_9}(2) &= \frac{\text{count}(\mathbf{X}_6=1, \mathbf{X}_9=1, \mathbf{X}_8=2)}{\text{count}(\mathbf{X}_6=1, \mathbf{X}_9=1, \mathbf{X}_8=1)} = \frac{1}{3} \\
 \text{II } \theta_{x_9}(1) &= \frac{\text{count}(\mathbf{X}_6=1, \mathbf{X}_9=1, \mathbf{X}_8=1, \mathbf{X}_5=2)}{\text{count}(\mathbf{X}_6=1, \mathbf{X}_9=1, \mathbf{X}_8=1)} = \frac{1}{1} = 1 \\
 \theta_{x_9}(2) &= \frac{\text{count}(\mathbf{X}_6=1, \mathbf{X}_9=1, \mathbf{X}_8=2, \mathbf{X}_5=2)}{\text{count}(\mathbf{X}_6=1, \mathbf{X}_9=1, \mathbf{X}_8=2)} = \frac{0}{1} = 0 \\
 \text{I } \theta_{x_9}(1) &= \frac{\text{count}(\mathbf{X}_6=1, \mathbf{X}_9=1, \mathbf{X}_8=1, \mathbf{X}_5=1)}{\text{count}(\mathbf{X}_6=1, \mathbf{X}_9=1, \mathbf{X}_8=1)} = \frac{0}{1} = 0 \\
 \theta_{x_9}(2) &= \frac{\text{count}(\mathbf{X}_6=1, \mathbf{X}_9=1, \mathbf{X}_8=2, \mathbf{X}_5=2)}{\text{count}(\mathbf{X}_6=1, \mathbf{X}_9=1, \mathbf{X}_8=1)} = \frac{1}{1} = 1 \\
 \text{II } \theta_{x_9}(1) &= \frac{\text{count}(\mathbf{X}_6=1, \mathbf{X}_9=2, \mathbf{X}_8=2, \mathbf{X}_5=1)}{\text{count}(\mathbf{X}_6=1, \mathbf{X}_9=2, \mathbf{X}_8=2)} = \frac{1}{2} \\
 \theta_{x_9}(2) &= \frac{\text{count}(\mathbf{X}_6=1, \mathbf{X}_9=2, \mathbf{X}_8=2, \mathbf{X}_5=2)}{\text{count}(\mathbf{X}_6=1, \mathbf{X}_9=2, \mathbf{X}_8=2)} = \frac{1}{2} \\
 \theta_{x_9}(1) &= \frac{\text{count}(\mathbf{X}_6=2, \mathbf{X}_9=1, \mathbf{X}_8=1, \mathbf{X}_5=1)}{\text{count}(\mathbf{X}_6=2, \mathbf{X}_9=1, \mathbf{X}_8=1)} = \frac{1}{2} \\
 \theta_{x_9}(2) &= \frac{\text{count}(\mathbf{X}_6=2, \mathbf{X}_9=1, \mathbf{X}_8=2, \mathbf{X}_5=1)}{\text{count}(\mathbf{X}_6=2, \mathbf{X}_9=1, \mathbf{X}_8=1)} = \frac{1}{2} \\
 \theta_{x_9}(1) &= \frac{\text{count}(\mathbf{X}_6=2, \mathbf{X}_9=1, \mathbf{X}_8=1, \mathbf{X}_5=2)}{\text{count}(\mathbf{X}_6=2, \mathbf{X}_9=1, \mathbf{X}_8=1)} = \frac{0}{1} = 0 \\
 \theta_{x_9}(2) &= \frac{\text{count}(\mathbf{X}_6=2, \mathbf{X}_9=1, \mathbf{X}_8=2, \mathbf{X}_5=2)}{\text{count}(\mathbf{X}_6=2, \mathbf{X}_9=1, \mathbf{X}_8=1)} = \frac{1}{1} = 1 \\
 \theta_{x_9}(1) &= \frac{\text{count}(\mathbf{X}_6=2, \mathbf{X}_9=2, \mathbf{X}_8=1, \mathbf{X}_5=1)}{\text{count}(\mathbf{X}_6=2, \mathbf{X}_9=2, \mathbf{X}_8=1)} = \frac{0}{1} = 0 \\
 \theta_{x_9}(2) &= \frac{\text{count}(\mathbf{X}_6=2, \mathbf{X}_9=2, \mathbf{X}_8=2, \mathbf{X}_5=1)}{\text{count}(\mathbf{X}_6=2, \mathbf{X}_9=2, \mathbf{X}_8=1)} = \frac{1}{1} = 1 \\
 \theta_{x_9}(1) &= \frac{\text{count}(\mathbf{X}_6=2, \mathbf{X}_9=2, \mathbf{X}_8=1, \mathbf{X}_5=2)}{\text{count}(\mathbf{X}_6=2, \mathbf{X}_9=2, \mathbf{X}_8=1)} = \frac{1}{1} = 1 \\
 \theta_{x_9}(2) &= \frac{\text{count}(\mathbf{X}_6=2, \mathbf{X}_9=2, \mathbf{X}_8=2, \mathbf{X}_5=2)}{\text{count}(\mathbf{X}_6=2, \mathbf{X}_9=2, \mathbf{X}_8=1)} = \frac{0}{1} = 0
 \end{aligned}$$

\mathbf{X}_6	\mathbf{X}_7	\mathbf{X}_8	\mathbf{X}_9
1	1	1	2/3
1	1	2	1/3
1	2	1	0
1	2	2	1
2	1	1	1/2
2	1	2	1/2
2	2	1	0
2	2	2	1
2	2	2	1

	\mathbf{X}_1	\mathbf{X}_2	\mathbf{X}_3	\mathbf{X}_4	\mathbf{X}_5	\mathbf{X}_6
\mathbf{X}_1	1 0.5	2 0.5	1 2	0.3 0.3	0.7 0.7	1 2
\mathbf{X}_2	1 2	0.2 0.3	1 2	0.3 0.3	0.7 0.7	1 2
\mathbf{X}_3	1 2	0.3 0.3	1 2	0.1 0.5	0.9 0.5	1 2
\mathbf{X}_4	1 2	0.1 0.5	1 2	0.9 0.5	0.5 0.4	1 2
\mathbf{X}_5	1 2	0.5 0.6	1 2	0.5 0.6	0.5 0.4	1 2

	\mathbf{X}_7	\mathbf{X}_8
\mathbf{X}_5	1 2	2 1
1	0.2 0.3	0.8 0.7
2	0.8 0.7	0.2 0.3

	\mathbf{X}_6	\mathbf{X}_7	\mathbf{X}_8	\mathbf{X}_9
\mathbf{X}_6	1 1 1 1 2 2 1 1 1 2 2 2	1 1 2 2 1 1 2 1 1 2 2 2	1 2 1 2 2 1 2 1 1 2 1 2	0.8 0.1 0.9 0.7 0.3 0.3 0.2 0.2 0.8 0.9 0.1
\mathbf{X}_9	1 2	1 2	2 1	0.2 0.3
\mathbf{X}_{10}	1 2	0.8 0.8	0.2 0.2	0.3 0.2
\mathbf{X}_{11}	1 2	0.7 0.8	0.3 0.2	0.3 0.2

Question 4.

- (a) Now, assume we do not have any knowledge about the probability tables for the nodes in the network, but we have the following 12 observations/samples. Find a way to estimate the probability tables associated with the nodes \mathbf{X}_3 and \mathbf{X}_9 respectively. (6 points)

\mathbf{X}_1	\mathbf{X}_2	\mathbf{X}_3	\mathbf{X}_4	\mathbf{X}_5	\mathbf{X}_6	\mathbf{X}_7	\mathbf{X}_8	\mathbf{X}_9	\mathbf{X}_{10}	\mathbf{X}_{11}
1	1	2	2	2	1	1	1	1	1	1
1	2	1	1	2	1	1	1	1	1	2
2	2	2	1	2	2	1	1	2	2	1
1	1	2	1	2	1	1	2	1	2	2
1	2	1	1	1	1	2	2	2	1	1
2	2	1	2	1	2	2	1	1	1	2
2	1	2	2	1	2	1	2	2	2	1
2	2	2	1	2	1	2	2	1	2	2
1	1	1	1	2	2	1	1	1	1	1
1	1	1	1	2	1	1	1	2	1	2
1	2	1	2	2	1	2	1	2	1	2
2	2	1	2	1	2	2	2	1	1	1

- (b) Based on the above observations, you would like to find a good Bayesian network structure to model the data. You started with the initial structure shown on the previous page, and decided to delete the edge between \mathbf{X}_{10} and \mathbf{X}_{11} . Is the resulting new structure (after deleting the single edge between \mathbf{X}_{10} and \mathbf{X}_{11} from the original graph) better than the original structure in terms of BIC score? Clearly explain the reason. (9 points)

(Hint: Try to find a short answer.)

\mathbf{X}_{10}	1	2
1	4/8	4/8
2	2/4	2/4

\mathbf{x}_{11} independent of \mathbf{x}_{10}

Hence removing \mathbf{x}_{10} does not affect the Bayesian network log-likelihood

However, the new Bayesian network needs less free variables which leads to a higher BIC score.