

# 52935 - Probabilistic Methods in Artificial Intelligence

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# 1 Probability Review

## Definition 1.1 (Probability Space)

A probability space is a triple  $(\Omega, \mathcal{F}, P)$  where:

1.  $\Omega$  is the sample space
2.  $\mathcal{F}$  is a  $\sigma$ -algebra of subsets of  $\Omega$
3.  $P$  is a probability measure on  $\mathcal{F}$  such that  $P(\Omega) = 1$

## Definition 1.2 (Joint Probability)

The joint probability of two events  $A$  and  $B$  is:

$$P(A, B) := P(A \cap B)$$

## Definition 1.3 (Random Variable)

A random variable  $X$  is a function  $X : \Omega \rightarrow \mathbb{R}$ .

$$\text{Val}(X) = \text{Image}(X) = \{x \in \mathbb{R} : \exists \omega \in \Omega \text{ s.t. } X(\omega) = x\}$$

## Definition 1.4 (Probability Mass Function (PMF))

The probability mass function of a random variable  $X$  is:

$$P(X = x) := P(\{\omega \in \Omega : X(\omega) = x\})$$

## Definition 1.5 (Joint Distribution)

A joint distribution over a set of RVs  $\mathcal{X} = \{X_1, X_2, \dots, X_n\}$  is a probability distribution  $P_{\mathcal{X}} : \text{Val}(X_1) \times \text{Val}(X_2) \times \dots \times \text{Val}(X_n) \rightarrow [0, 1]$  defined by:

$$\forall x_1, \dots, x_n : x_i \in \text{Val}(X_i) \quad P_{\mathcal{X}}(x_1, x_2, \dots, x_n) := P(X_1 = x_1, X_2 = x_2, \dots, X_n = x_n)$$

## Proposition 1.1 (Law of Total Probability)

For  $X, Y$  random variables, we can write:

$$P(X) = \sum_{y \in \text{Val}(Y)} P(X, Y = y)$$

## Definition 1.6 (Conditional distribution)

For  $X, Y$  RVs, and for any  $y \in \text{Val}(Y)$  where  $P(Y = y) > 0$  the conditional distribution of  $X$  given  $Y=y$  is:

$$P(X|y) := \frac{P_{X,Y}(X = x, Y = y)}{P_Y(Y = y)}$$

## Proposition 1.2 (Chain Rule)

For any set of random variables  $X_1, X_2, \dots, X_n$ :

$$P(X_1, X_2, \dots, X_n) = P(X_1)P(X_2|X_1)P(X_3|X_1, X_2) \dots P(X_n|X_1, X_2, \dots, X_{n-1})$$

## Proposition 1.3 (Bayes' Rule)

For any two random variables  $H, E$ :

$$P(H = h|E = e) = \frac{P(E = e|H = h)P(H = h)}{P(E = e)}$$

where we often call:

- $P(H = h)$  the **prior** probability

- $P(H = h|E = e)$  the **posterior** probability in light of evidence  $E = e$
- $P(E = e|H = h)$  the **likelihood** of the evidence  $E = e$  given the hypothesis  $H = h$

**Definition 1.7 (Marginal Independence)**

Let  $P$  be a probability distribution over a set of random variables  $\mathcal{X}$  and let  $X, Y \in \mathcal{X}$ . We say that  $X$  is independent of  $Y$ , denoted  $P \models X \perp Y$ , if

$$P(X|Y) = P(X)$$

**Definition 1.8 (Conditional Independence)**

Let  $P$  be a probability distribution over a set of random variables  $\mathcal{X}$  and let  $X, Y, Z \in \mathcal{X}$ . We say that  $X$  is independent of  $Y$  given  $Z$ , denoted  $P \models X \perp Y|Z$ , if

$$P(X|Y, Z) = P(X|Z)$$

**Lemma 1.1 (Equivalent Definitions of Conditional Independence)**

Let  $P$  be a probability distribution over a set of random variables  $\mathcal{X}$  and let  $X, Y, Z \in \mathcal{X}$ . The following are equivalent:

1.  $P \models X \perp Y|Z$
2.  $P(X, Y|Z) = P(X|Z)P(Y|Z)$
3.  $P(X, Y, Z) = P(X|Z)P(Y, Z)$
4.  $\exists f, g : P(X, Y, Z) = f(X, Z)g(Y, Z)$

**Theorem 1.1 (Properties of Conditional Independence)**

Let  $P$  be a probability distribution over a set of random variables  $\mathcal{X}$  and let  $X, Y, Z, W \in \mathcal{X}$ . The following hold:

1. **Symmetry** -  $(X \perp Y|Z) \implies (Y \perp X|Z)$
2. **Decomposition** -  $(X \perp Y, W|Z) \implies (X \perp Y|Z) \wedge (X \perp W|Z)$
3. **Weak Union** -  $(X \perp Y, W|Z) \implies (X \perp Y|W, Z)$
4. **Contraction** -  $(X \perp Y|Z) \wedge (X \perp W|Y, Z) \implies (X \perp Y, W|Z)$
5. **Intersection** - For strictly positive distributions,

$$(X \perp Y|W, Z) \wedge (X \perp W|Y, Z) \implies (X \perp Y, W|Z)$$

## 2 Bayesian Networks

### 2.1 Bayesian Networks Basics

#### Definition 2.1 (Probabilistic Graphical Model (PGM))

A probabilistic graphical model is a pair  $(\mathcal{G}, P)$  where:

1.  $\mathcal{G}$  is a graph
2.  $P$  is a probability distribution

#### Definition 2.2 (Bayesian Network)

A Bayesian Network  $\mathcal{B}$  is:

1. **Bayesian Network Structure** - A directed acyclic graph (DAG)  $\mathcal{G} = (\mathcal{X}, E)$  ( $|\mathcal{X}| = n$ )
2. **Set of CPDs** -  $\{P_i(X_i | Pa(X_i))\}_{i=1}^n$

the network defines a probability distribution:

$$P_{\mathcal{B}}(X_1, X_2, \dots, X_n) = \prod_{i=1}^n P_i(X_i | Pa(X_i))$$

A Bayesian Network is the tuple  $\mathcal{B} = (\mathcal{G}, P_{\mathcal{B}})$ .

#### Theorem 2.1 (Bayesian Network defines a probability distribution)

For any Bayesian Network  $\mathcal{B}$ ,  $P_{\mathcal{B}}(X_1, X_2, \dots, X_n)$  is a joint probability distribution over the variables  $X_1, X_2, \dots, X_n$ .

#### Definition 2.3 (Descendants of a node)

Let  $G = (V, E)$  be a directed graph and let  $X_i \in V$ . The descendants of  $X_i$  are:

$$D(X_i) = \{X_j \in \mathcal{X} : \exists \text{ directed path } X_i \rightarrow \dots \rightarrow X_j\}$$

#### Definition 2.4 (Naive Bayes Model)

A Naive Bayes Model is a Bayesian Network where all the features are non adjacent children of the class node.

#### Definition 2.5 (Naive Bayes Classifier)

A Naive Bayes Classifier is a classifier that uses the Naive Bayes Model to classify instances.

$$\hat{c} = \operatorname{argmax}_{c \in C} P(c | x_1, x_2, \dots, x_n) = \operatorname{argmax}_{c \in C} P(c, x_1, x_2, \dots, x_n) = \operatorname{argmax}_{c \in C} P(c) \prod_{i=1}^n P(x_i | c)$$

### 2.2 Independencies and Factorization in Bayesian Networks

#### Definition 2.6 ( $I_{LM}(\mathcal{G})$ )

The **Local Markov Independencies Set** of a Bayesian Network  $\mathcal{B}$  is the set of all independencies that hold in the network:

$$I_{LM}(\mathcal{G}) = \{(X_i \perp ND(X_i) | Pa(X_i))\}_{i=1}^{|\mathcal{X}|}$$

#### Definition 2.7 (I(P))

The set of independencies that hold in a distribution  $P$  over  $\mathcal{X}$  is:

$$I(P) = \{(X \perp Y | Z) : (X, Y, Z) \subseteq \mathcal{X}, \quad P \models (X \perp Y | Z)\}$$

**Definition 2.8 (I-map)**

A DAG  $\mathcal{G}$  is an I-map of a distribution  $P$  if all independencies assumptions of  $\mathcal{G}$  hold in  $P$ :

$$I_{LM}(\mathcal{G}) \subseteq I(P)$$

**Theorem 2.2 (Factorization)**

If  $\mathcal{G}$  is an I-map of  $P$ , then we can write:

$$P(X_1, X_2, \dots, X_n) = \prod_{i=1}^n P(X_i | Pa(X_i))$$

**Definition 2.9 (Factorization)**

We say that  $P$  factorizes over  $\mathcal{G}$  if there exist CPDs  $\{P_i\}_{i=1}^n$  such that:

$$P(X_1, X_2, \dots, X_n) = \prod_{i=1}^n P_i(X_i | Pa(X_i))$$

**Corollary 2.1 (Independencies implies Factorization)**

If  $\mathcal{G}$  is an I-map of  $P$  ( $P \models I_{LM}(\mathcal{G})$ ), then  $P$  factorizes over  $\mathcal{G}$ .

**Corollary 2.2 (Independencies implies Factorization (2))**

If  $\mathcal{G}$  is an I-map of  $P$  ( $P \models I_{LM}(\mathcal{G})$ ), then  $(\mathcal{G}, P)$  is a Bayesian Network.

**Theorem 2.3 (Independencies in  $P_B$ )**

For  $P_B$  it holds for all  $i$  that

1.  $X_i \perp ND(X_i) | Pa(X_i) \quad (I_{LM}(\mathcal{G}))$
2.  $P_B(X_i | ND(X_i)) = P_i(X_i | Pa(X_i))$

**Corollary 2.3 (Factorization implies Independencies)**

If  $P$  factorizes over  $\mathcal{G}$ , then  $\mathcal{G}$  is an I-map of  $P$  ( $P \models I_{LM}(\mathcal{G})$ ).

**Theorem 2.4 (Fundamental Theorem of Bayesian Networks)**

Let  $\mathcal{G}$  be a BN structure over  $\mathcal{X} = X_1, X_2, \dots, X_n$  and let  $P$  be a joint distribution over  $\mathcal{X}$ . Then  $\mathcal{G}$  is an I-map of  $P \Leftrightarrow P$  factorizes over  $\mathcal{G}$ .

**Definition 2.10 (Minimal I-map)**

A DAG  $\mathcal{G}$  is a minimal I-map of a distribution  $P$  if

1.  $\mathcal{G}$  is an I-map of  $P$
2. If  $\mathcal{G}' \subset \mathcal{G}$  then  $\mathcal{G}'$  is not an I-map of  $P$

**2.3 Reasoning Patterns in Bayesian Networks****Definition 2.11 (Reasoning Patterns in Bayesian Networks)**

There are 4 main reasoning patterns in Bayesian Networks:

- **Downstream (causal) reasoning** -  $X \rightarrow Z \rightarrow Y$
- **Upstream (evidential) reasoning** -  $X \leftarrow Z \leftarrow Y$
- **Common Causal reasoning** -  $X \leftarrow Z \rightarrow Y$
- **Common Effect reasoning** -  $X \rightarrow Z \leftarrow Y$

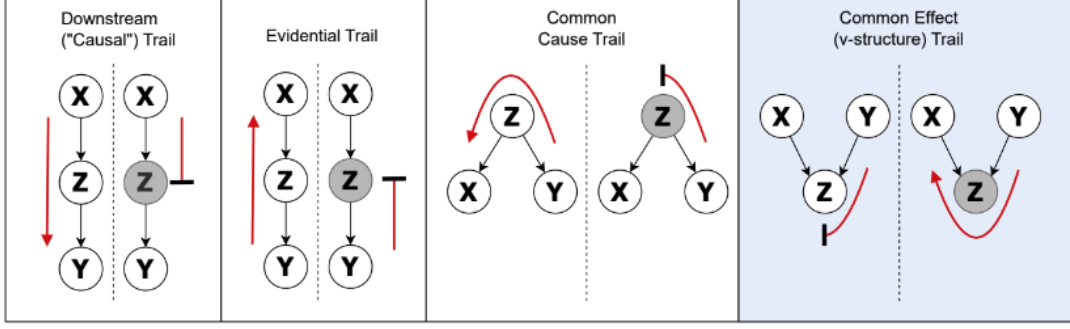


Figure 1: Reasoning Patterns in Bayesian Networks

## 2.4 D-separation and Global Markov Independencies

### Question 2.1

If  $P$  factorizes over  $\mathcal{G}$ , then  $\mathcal{G}$  is an I-map of  $P$  ( $P \models I_{LM}(\mathcal{G})$ ).

Can  $p$  satisfy more independencies than those implied by  $\mathcal{G}$ ? Yes.

Given  $\mathbf{X}, \mathbf{Y}, \mathbf{Z} \in \mathcal{X}$ , we would like to characterize when does  $P \models I_{LM}(\mathcal{G}) \implies P \models X \perp Y | Z$ .

Or characterize the complement - Can we find  $P$  that factorizes over  $\mathcal{G}$  but  $P \not\models X \perp Y | Z$ ?

### Definition 2.12 (Active Trail)

A trail  $X = X_1 - X_2 - \dots - X_n$  between  $X$  and  $Y$  in a BN is active given a set of observed RVs  $Z$ , if whenever there is a v-structure along the trail  $X_{i-1} \rightarrow X_i \leftarrow X_{i+1}$ , then  $X_i$  or one of its descendants is in  $Z$ , and all other nodes along the trail are not in  $Z$ .

### Definition 2.13 (d-separation)

The sets  $\mathbf{X}$  and  $\mathbf{Y}$  are d-separated given  $\mathbf{Z}$  in  $\mathcal{G}$ , denoted  $d\text{-sep}_{\mathcal{G}}(\mathbf{X}; \mathbf{Y} | \mathbf{Z})$ , if there is no active trail between any node in  $\mathbf{X}$  and any node in  $\mathbf{Y}$  given  $\mathbf{Z}$ .

### Definition 2.14 (Global Markov Independencies)

The set of global Markov Independencies of a BN structure  $\mathcal{G}$  is the set of all independencies that correspond to d-separation:

$$I(\mathcal{G}) := I_{GM}(\mathcal{G}) := \{(X \perp Y | Z) : d\text{-sep}_{\mathcal{G}}(X; Y | Z)\}$$

d-separation characterizes precisely the full set of independencies that a BN structure encodes.

### Theorem 2.5 (Soundness)

If a distribution  $P$  factorizes over a BN structure  $\mathcal{G}$ , then  $I(\mathcal{G}) \subseteq I(P)$ .

Note - the other direction is not true. If a distribution  $P$  factorizes over  $\mathcal{G}$ , then it is not necessarily true that  $I(P) \subseteq I(\mathcal{G})$ .

### Theorem 2.6 (Completeness)

If  $(X \perp Y | Z) \notin I(\mathcal{G})$ , then there exists a distribution  $P$  that factorizes over  $\mathcal{G}$  in which  $P \not\models (X \perp Y | Z)$ .

## 2.5 The relationship between Local and Global Markov Independencies

### Proposition 2.1 ( $I_{LM}(\mathcal{G}) \subseteq I_{GM}(\mathcal{G})$ )

For any BN structure  $\mathcal{G}$ , it holds that  $I_{LM}(\mathcal{G}) \subseteq I_{GM}(\mathcal{G})$ .

### Proposition 2.2

For a DAG  $\mathcal{G}$  and distribution  $P$ , it holds that  $P \models I_{LM}(\mathcal{G}) \iff P \models I_{GM}(\mathcal{G})$ .

### Definition 2.15 (Perfect Map (P-map))

A graph  $\mathcal{G}$  is a P-map of a distribution  $P$  if  $I(\mathcal{G}) = I(P)$ .

## 2.6 Markov Blanket in Bayesian Networks

### Definition 2.16 (Markov Blanket in a Bayesian Network Structure)

The Markov Blanket of a node  $X_i$  in a BN structure  $\mathcal{G}$  is the minimal set of nodes that renders  $X_i$  independent of all other nodes in the graph

$$MB(X_i) := \underset{\mathbf{Z} \in \mathcal{X}}{\operatorname{argmin}} \{ |\mathbf{Z}| : X_i \perp \mathcal{X} / (X_i \cup \mathbf{Z}) | \mathbf{Z} \}$$

### Definition 2.17 (Spouses of a node)

The spouses of a node  $X_i$  in a BN structure  $\mathcal{G}$  are the parents of the children of  $X_i$

$$Sp(X_i) := \{X_j \in \mathcal{X} : X_j \text{ is a parent of a child of } X_i\}$$

### Theorem 2.7 (Markov Blanket Theorem (in Bayesian Networks))

For any node  $X_i$  in a BN structure  $\mathcal{G}$ , it holds that:

$$MB(X_i) = Pa(X_i) \cup Ch(X_i) \cup Sp(X_i)$$

### Lemma 2.1 (Markov Blanket is not unique)

Let  $P$  be a distribution over  $\mathcal{X}$  and let  $X_i \in \mathcal{X}$ .  $MB(X_i)$  is not unique.

## 3 Markov Chains

### 3.1 Markov Chains Basics

#### Definition 3.1 (Markov Property)

Given a random process  $\{X^{(t)}\}_{t \in \mathbb{N}}$ , over a state space  $\mathcal{S}$ , we say it possess the Markov property, if  $\forall t \geq 1$ ,

$$X^{(t+1)} \perp X^{(1)}, \dots, X^{(t-1)} | X^{(t)}$$

that is,

$$\forall t \in \mathbb{N} \quad P_t(X^{(t+1)} | X^{(1)}, \dots, X^{(t)}) = P(X^{(t+1)} | X^{(t)})$$

#### Definition 3.2 (Time-invariant assumption)

$$\forall t \in \mathbb{N} \quad P_t(X^{(t+1)} | X^{(t)}) = P(X^{(t+1)} | X^{(t)})$$

#### Definition 3.3 (Markov Chain)

A Markov Chain is a random process  $\{X^{(t)}\}_{t \in \mathbb{N}}$  that possess the Markov property.

Note: Markov Chains are often represented as a directed graph, where each node is a state in the state space, and each edge is a transition between states. The transition diagram is a very different entity from the graph encoding the structure of a Bayesian Network.

### 3.2 Hidden Markov Models (HMMs)

#### Definition 3.4 (Hidden Markov Model)

A pair of random processes  $(\{X^{(t)}\}_{t \in \mathbb{N}} \text{ and } \{O^{(t)}\}_{t \in \mathbb{N}})$  is a Hidden Markov Model if:

1.  $X^{(t)}$  is a Markov process whose behavior is not directly observable (hidden).
2. For each  $t$ ,

$$O^{(t)} \perp X^{(1:t-1)}, X^{(t+1:T)} | X^{(t)}$$

that is,

$$P(O^{(t)} | X^{(1:t-1)}, X^{(t+1:T)}) = P(O^{(t)} | X^{(t)})$$

We call:

- $X^{(t)}$  the **hidden states**,
- $O^{(t)}$  the **observed states**,
- $P(X^{(t+1)} | X^{(t)})$  the **transition probability**
- $P(O^{(t)} | X^{(t)})$  the **emission probability**



## 4 Markov Networks

### 4.1 Markov Networks Basics

#### Definition 4.1 (Gibbs Distribution)

A Gibbs distribution over a set of random variables  $\mathcal{X}$  is a probability distribution of the form:

$$P_{\mathcal{X}}(x_1, x_2, \dots, x_n) = \frac{1}{\mathcal{Z}} \prod_j \phi_j(X_{c_j})$$

where

- $\mathcal{C} = \{c_1, c_2, \dots, c_m\}$  is a set of cliques in the graph.
- $X_{c_j}$  is the set of random variables in clique  $c_j$
- $\phi_j : \text{Val}(X_{c_j}) \rightarrow \mathbb{R}^+$  is a potential function / factor over the clique  $c_j$
- $\mathcal{Z}$  is the normalization constant (partition function)

#### Definition 4.2 (Markov Network)

A Markov Network  $\mathcal{M}$  is:

1. **Markov Network Structure** - An undirected graph  $\mathcal{H} = (\mathcal{X}, E)$  ( $|\mathcal{X}| = n$ )
2. **Set of Factors** -  $\Phi = \{\phi_j(X_{c_j})\}_j$  such that every  $X_{c_j}$  is a clique in  $\mathcal{H}$

the network defines a probability distribution:

$$P_{\Phi}(X_1, X_2, \dots, X_n) = \frac{1}{\mathcal{Z}} \prod_j \phi_j(X_{c_j})$$

A Markov Network is the tuple  $\mathcal{M} = (\mathcal{H}, P_{\Phi})$ .

### 4.2 Independencies and Factorization in Markov Networks

#### Definition 4.3 (Separating Set)

A set of nodes  $Z$  separates  $X$  and  $Y$  in an undirected graph  $\mathcal{H}$  if every path between  $X$  and  $Y$  passes through  $Z$ , denoted  $\text{sep}_{\mathcal{H}}(X; Y|Z)$ .

#### Definition 4.4 (I( $\mathcal{H}$ ))

The set of independencies that hold in a MN structure  $\mathcal{H}$  is

$$I(\mathcal{H}) = \{(X \perp Y|Z) : \text{sep}_{\mathcal{H}}(X; Y|Z)\}$$

#### Lemma 4.1 (Monotonicity of separation)

If  $Z \subseteq Z'$ , then  $\text{sep}_{\mathcal{H}}(X; Y|Z) \subseteq \text{sep}_{\mathcal{H}}(X; Y|Z')$ .

#### Definition 4.5 (Factorization)

We say that  $P$  factorizes over  $\mathcal{H}$  if there exist factors  $\{\phi_j\}_j$  and a normalization constant  $\mathcal{Z}$  such that:

$$P(X_1, X_2, \dots, X_n) = \frac{1}{\mathcal{Z}} \prod_j \phi_j(X_{c_j})$$

such that every  $c_j$  is a clique in  $\mathcal{H}$ .

#### Theorem 4.1 (Soundness)

If a distribution  $P$  factorizes over  $\mathcal{H}$ , then  $\mathcal{H}$  is an I-map of  $P$  ( $P \models I(\mathcal{H})$ ).

**Theorem 4.2 (Completeness)**

Let  $\mathcal{H}$  be a MN structure. If  $X, Y$  are not separated by  $Z$  in  $\mathcal{H}$ , then there exists a distribution  $P$  that factorizes over  $\mathcal{H}$  in which  $P \models X \perp Y | Z$ .

**Definition 4.6 ( $I_{pair}(\mathcal{H})$ )**

The **Pairwise Independencies Set** of a  $\mathcal{H}$  is defined as:

$$I_{pair}(\mathcal{H}) = \{(X \perp Y | \mathcal{X} / \{X, Y\}) : X - Y \notin \mathcal{H}\}$$

(i.e.,  $X$  and  $Y$  are independent given all other nodes)

**Definition 4.7 (Neighbors of a node ( $Ne(X_i)$ ))**

The neighbors of a node  $X_i$  in a MN structure  $\mathcal{H}$  are the nodes that are connected to  $X_i$  in the graph

$$Ne(X_i) := \{X_j \in \mathcal{X} : X_i - X_j \in \mathcal{H}\}$$

**Definition 4.8 ( $I_{local}(\mathcal{H})$ )**

The **Local Independencies Set** of a  $\mathcal{H}$  is defined as:

$$I_{local}(\mathcal{H}) = \{(X_i \perp (\mathcal{X} / (\{X_i\} \cup Ne(X_i))) | Ne(X_i))\}$$

(i.e.,  $X_i$  is independent of all other nodes given its neighbors)

**Lemma 4.2 (Independence implies pairwise independence)**

$$P \models I(\mathcal{H}) \implies P \models I_{local}(\mathcal{H}) \implies I_{pair}(\mathcal{H})$$

**Theorem 4.3 (For positive  $P$ , pairwise independence implies independence)**

If  $P$  is a strictly positive distribution, then

$$P \models I_{pair}(\mathcal{H}) \Leftrightarrow P \models I(\mathcal{H})$$

**4.3 Markov Blanket in Markov Networks****Definition 4.9 (Markov Blanket in a Markov Network Structure)**

The Markov Blanket of a node  $X_i$  in a MN structure  $\mathcal{H}$  is the minimal set of nodes that renders  $X_i$  independent of all other nodes in the graph

$$MB(X_i) := \operatorname{argmin}_{\mathbf{Z} \in \mathcal{X}} \{|\mathbf{Z}| : X_i \perp \mathcal{X} / (X_i \cup \mathbf{Z}) | \mathbf{Z}\} = \operatorname{argmin}_{\mathbf{Z} \in \mathcal{X}} \{|\mathbf{Z}| : \operatorname{sep}_{\mathcal{H}}(X_i; \mathcal{X} / (X_i \cup \mathbf{Z}) | \mathbf{Z})\}$$

**Theorem 4.4 (Markov Blanket Theorem (in Markov Networks))**

For strictly positive MN  $(\mathcal{H}, P_{\Phi})$ , for any node  $X_i$  in  $\mathcal{H}$ , it holds that:

$$MB(X_i) = Ne(X_i)$$

**4.4 Building a minimal I-map  $\mathcal{H}$  for  $P$** **Definition 4.10 (I-map)**

An undirected graph  $\mathcal{H}$  is an I-map of a distribution  $P$  if all independencies assumptions of  $\mathcal{H}$  hold in  $P$ :

$$I(\mathcal{H}) \subseteq I(P)$$

---

**Algorithm 1:** Building a minimal I-map  $\mathcal{H}$  for  $P$ 

---

**Input:** An oracle that returns  $\forall X, Y, Z \subseteq \mathcal{X}$  if  $P \models X \perp Y | Z$

**Output:**  $\mathcal{H}$  - a minimal I-map of  $P$

```
foreach  $X_i \in X_1, \dots, X_n$  do
  foreach  $X_j \in \{X_1, \dots, X_n\} / \{X_i\}$  do
    if  $P \not\models X_i \perp X_j | \mathcal{X} / \{X_i, X_j\}$  then
       $\mathcal{H}_e \leftarrow \mathcal{H}_e \cup \{X_i - X_j\}$ 
    end
  end
end
end
```

---

**Theorem 4.5 (Uniqueness of minimal I-map)**

*There exists a unique undirected minimal I-map  $\mathcal{H}$  of a distribution  $P$ .*

## 4.5 The transitions between Bayesian Networks and Markov Networks

### 4.5.1 BM $\rightarrow$ MN

**Definition 4.11 (Immortality)**

*An immortality in a BN structure  $\mathcal{G}$  is a pair of nodes  $X_i, X_j$  that have a common child  $X_k$  but are not connected by an edge.*

**Definition 4.12 (The Moral Graph  $M(\mathcal{G})$ )**

*The moral graph of a BN structure  $\mathcal{G}$  is the undirected graph that is created in the following way:*

1.  $M(\mathcal{G})$  contains all the nodes of  $\mathcal{G}$
2.  $M(\mathcal{G})$  contains all the edges in  $\mathcal{G}$  undirected
3. For every pair of nodes  $X_i, X_j$  that have a common child in  $\mathcal{G}$ , add an edge between  $X_i$  and  $X_j$  in  $M(\mathcal{G})$

**Theorem 4.6 ( $M(\mathcal{G})$  is a minimal I-map of  $G$ )**

*The moral graph  $M(\mathcal{G})$  is a minimal I-map of the distribution  $P$  that has exactly the same independencies as  $\mathcal{G}$ .*

**Theorem 4.7**

*If  $\mathcal{G}$  is a moral graph, then  $M[\mathcal{G}]$  is a P-map of  $G$ ; i.e.,*

$$I(\mathcal{G}) = I(M[\mathcal{G}])$$

### 4.5.2 MN $\rightarrow$ BM

**Definition 4.13 (Triangulated Graph)**

*A graph  $\mathcal{H}$  is triangulated if every cycle of length  $\geq 4$  has a chord.*

**Definition 4.14 (Skeleton of a Bayesian Network)**

*The skeleton of a Bayesian Network  $\mathcal{G}$  is the undirected graph that is created by removing the directions of the edges in  $\mathcal{G}$ .*

**Theorem 4.8**

*If  $\mathcal{G}$  is an I-map of  $\mathcal{H}$ , then the skeleton of  $\mathcal{G}$  is a triangulation of  $\mathcal{H}$ .*

**Lemma 4.3**

*If  $\mathcal{G}$  is a moral graph, then the skeleton of  $\mathcal{G}$  is a triangulated graph.*