Developing H2PC for BN Structure Learning: A Comparative Study

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11/04/2025

Fundamentals of AI and KR – Module 3
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PROJECT OBJECTIVES

• Implement the H2PC algorithm







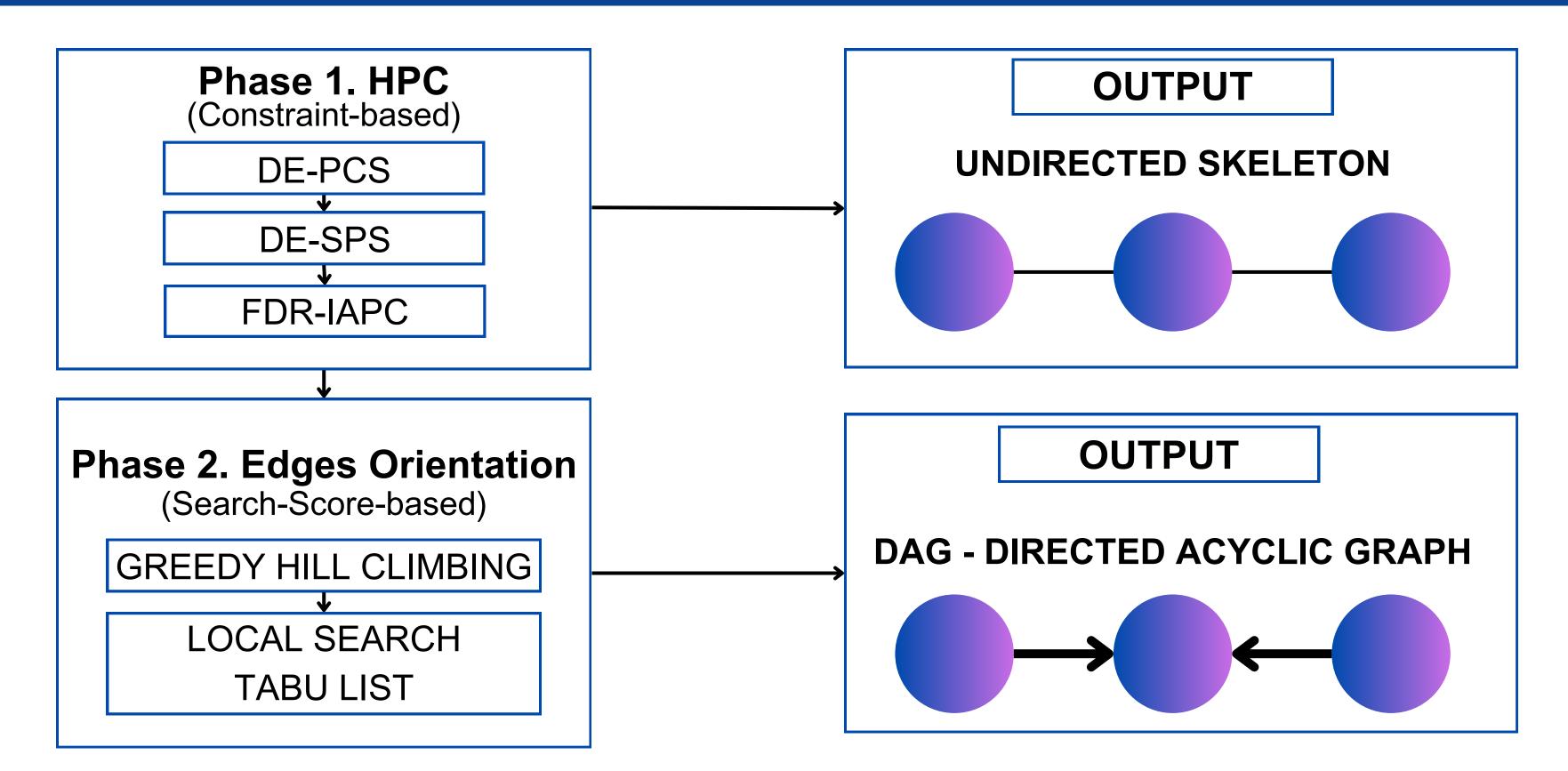
 Compare performances of H2PC with MMHC (Max-min hill climbing)



Visualize and compare the networks structures



H2PC ALGORITHM



CORE CONCEPTS C.B. PHASE

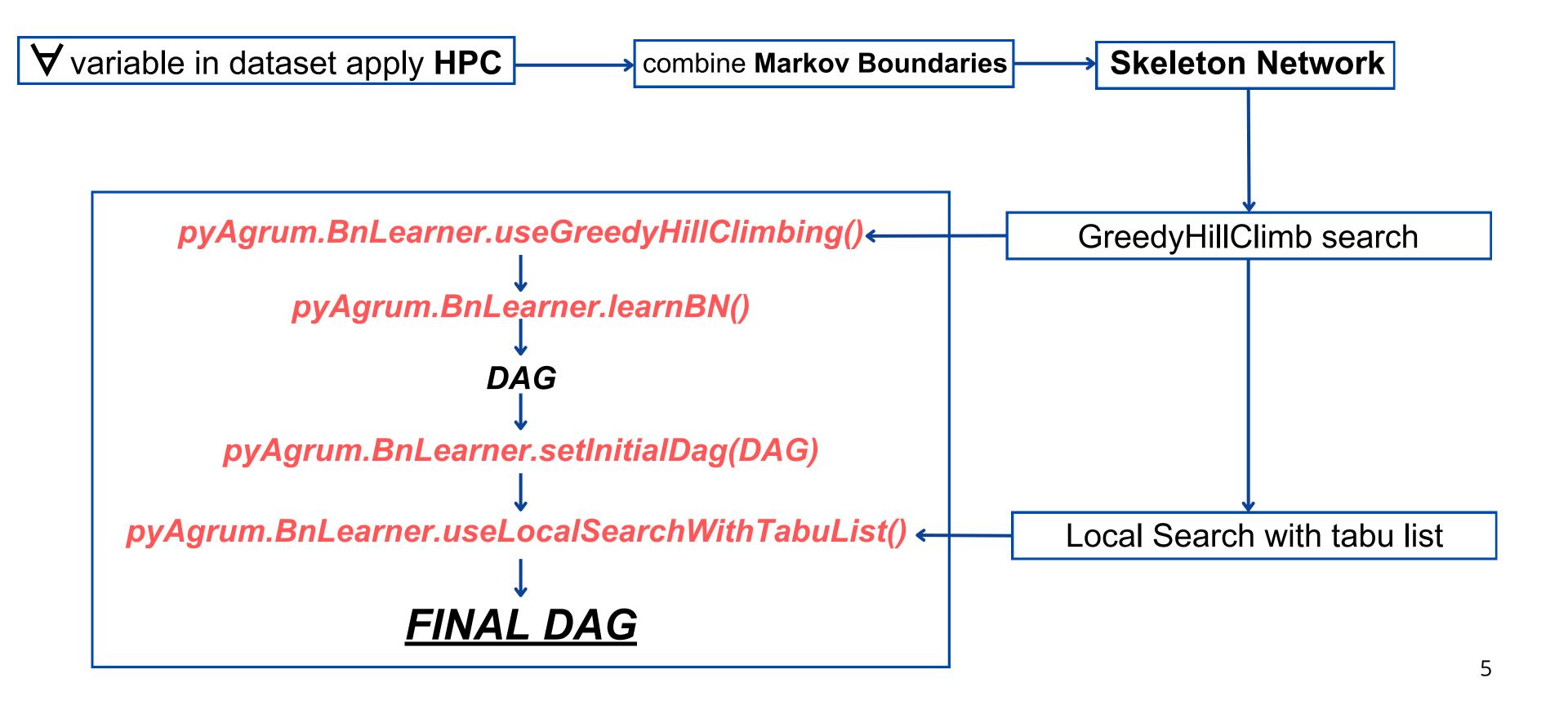
Independence tests pyAgrum.BnLearner.chi2

Markov Boundary: minimum set of a Markov Blanket

HPC: receives a target node **T**, returns an estimation of **PC**_T.

- 1. **DE-PCS**(Data-efficient Parents & Children Superset)
 - returns: PC_T with restriction on conditioning size <=1 (ex. $T \perp X \mid Y$)
- 2. **DE-SPS**(Data-efficient Spouses Superset)
 - returns: **SP**_T with restriction on conditioning size **<=2** (ex. T ⊥ X | {Y1, Y2})
- **3. FDR-IAPC**(Incremental Association Parents and Children with False Discovery Rate control)
 - **3.1. FDR-IAMB**(Incremental Association Markov Blanket with False Discovery Rate control)
 - returns: the true Markov Boundary with FDR check
 - returns: output of FDR-IAMB without spouses, the final **PC**_T

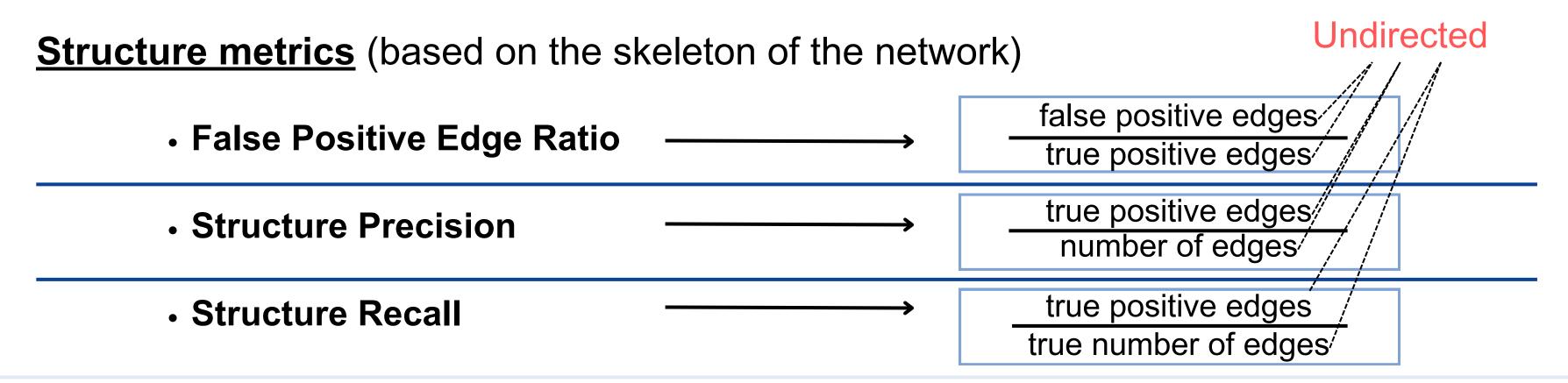
CORE CONCEPTS S.S. PHASE



DATASETS

	NODES	EDGES	AVG. MB SIZE	PARAMETERS	SIZE	TRAIN SIZES	
ASIA	8	8	2.5	18	10.000	[100,500,1000,2000, 3000,5000,8000]	
SACHS	11	17	3.09	178	1.000	[100,200,400,600,800]	
ALARM	37	46	3.51	509	10.000	[100,500,1000,2000, 3000,5000,8000]	

METRICS EVALUATION

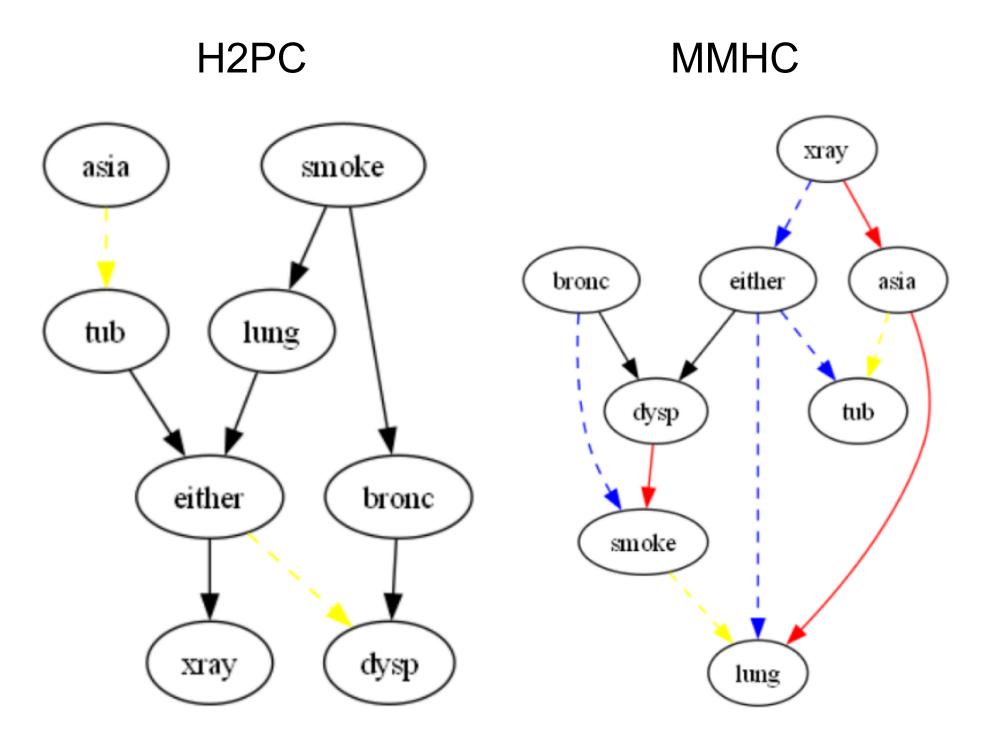


Performance indicators (on the DAG)

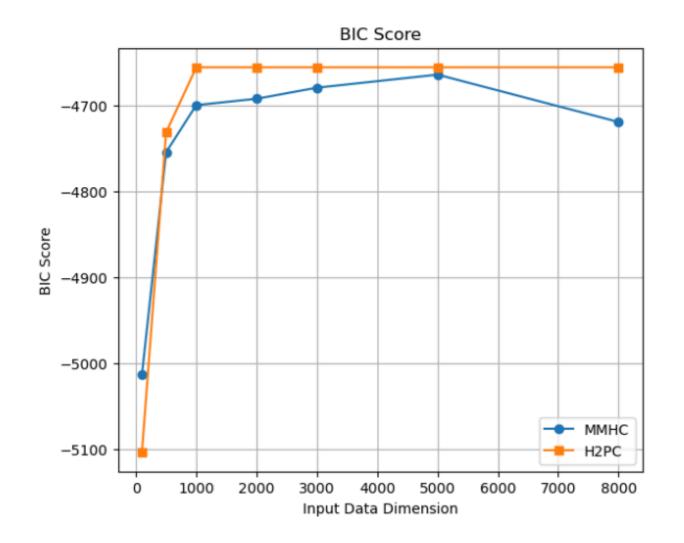
- SHD (structural hamming distance) add, delete, reverse edges to reach the true network
- BIC Score
 —→ measures goodness of the fit (higher better)
- CPU time
 —→ measures optimality of the algorithm (lower better)

RESULTS ASIA

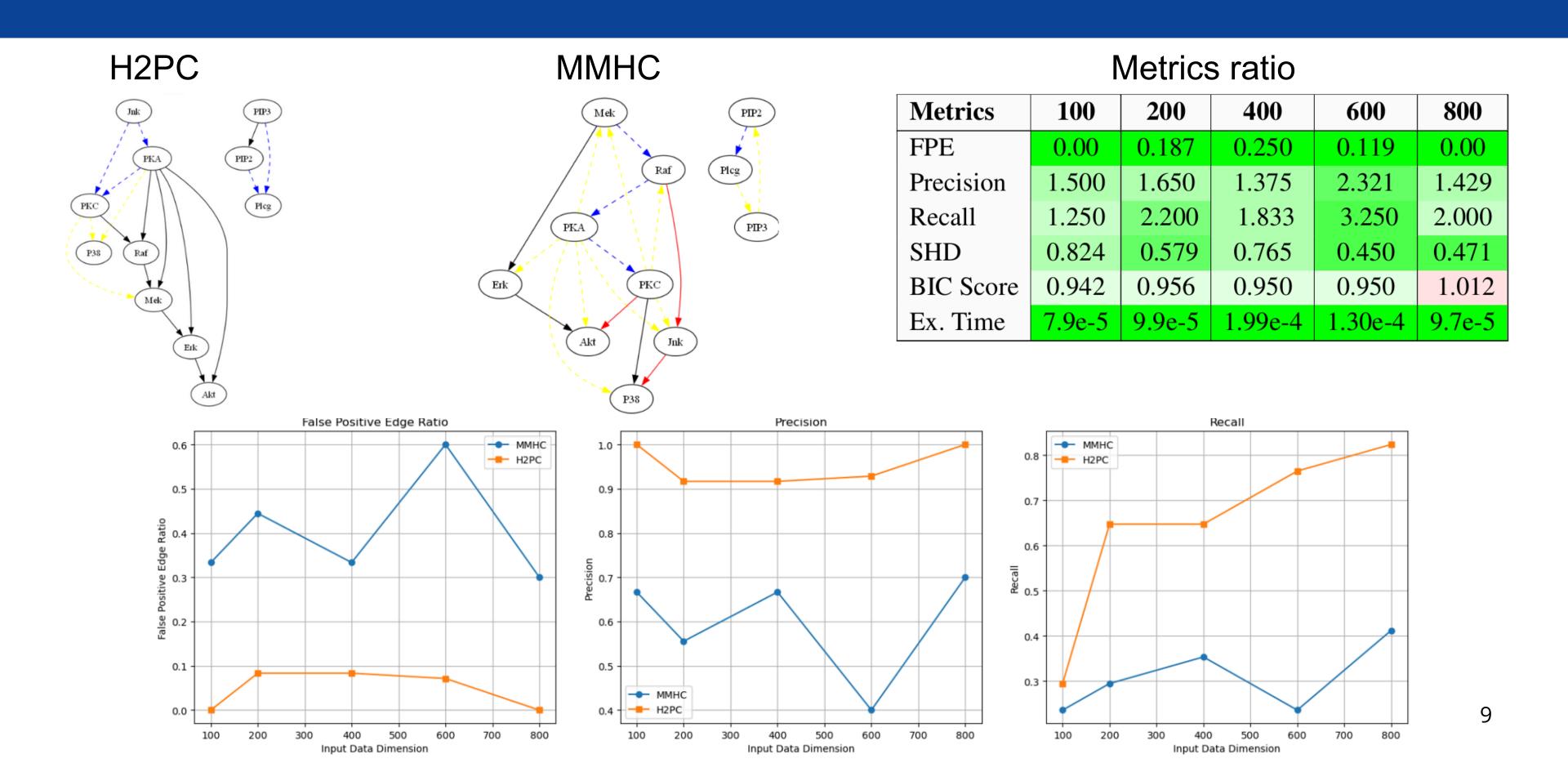
Red Edges: Incorrect edges --- Blue Edges: Reversed edges --- Yellow Edges: Missing edges Metrics ratio



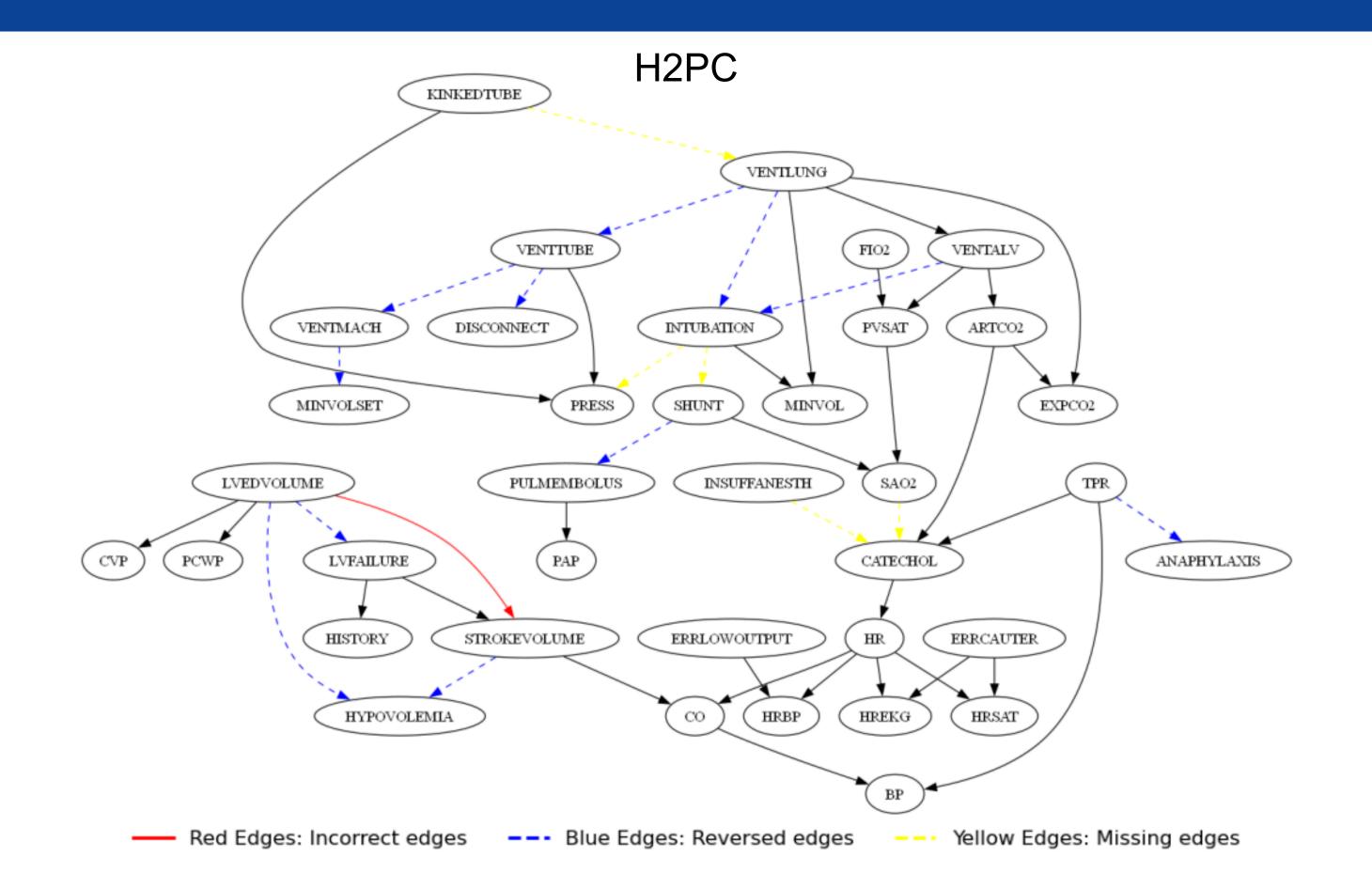
Metrics	100	500	1000	2000	3000	5000	8000
FPE	0.00	0.33	0.00	0.00	0.00	1.00	0.00
Precision	2.00	1.50	1.29	1.33	1.29	1.00	1.50
Recall	1.50	1.50	0.86	1.00	0.86	0.86	1.00
SHD	0.89	0.40	0.50	0.57	0.57	0.80	0.22
BIC Score	1.018	0.995	0.991	0.992	0.995	0.998	0.987
Ex.Time	0.018	0.011	0.012	0.057	0.082	0.139	0.148



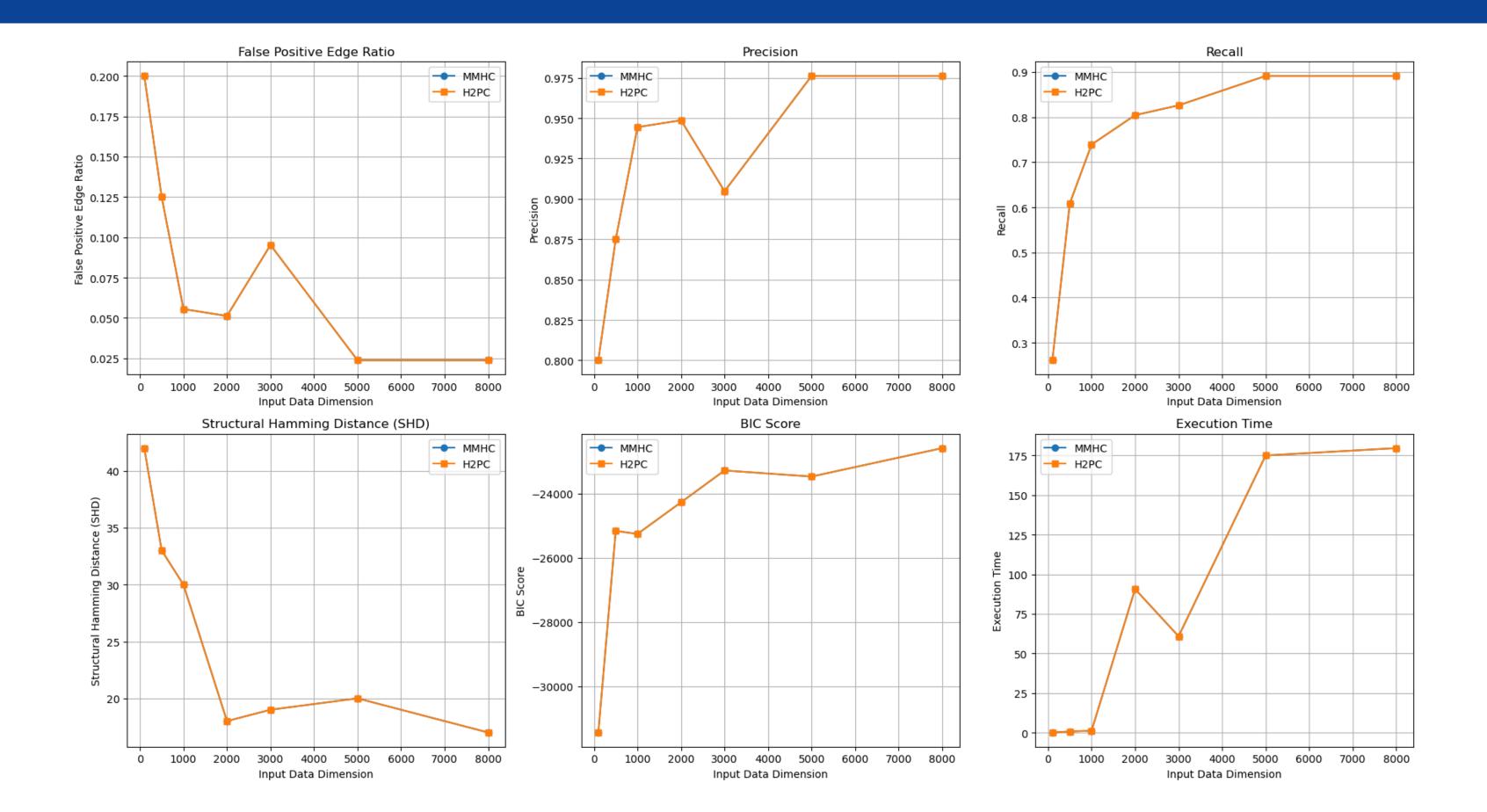
RESULTS SACHS



RESULTS ALARM



RESULTS ALARM_2



CONCLUSION AND FUTURE IMPLEMENTATIONS

ORIGINAL PAPER RESULTS (R IMPLEMENTATION)	RESULTS (MY PYTHON IMPLEMENTATION)		
H2PC OUTPERFORMS MMHC	H2PC OUTPERFORMS MMHC		
H2PC SLOWER THAN MMHC	H2PC FASTER THAN MMHC		
HIGHER FALSE POSITIVE EDGES	GENERALLY LOWER FALSE POSITIVE EDGES		
MORE TESTS DONE	LESS TESTS DONE		

Future ideas:

- 1. Implement the MMHC algorithm in pyAgrum and repeat the tests
- 2. Complete the tests with various independence thresholds
- 3. Try to implement a parallelization of the processes to fasten up