Solution: Removing leaves from BN20

• We have

$$p(z_{1:3}|x_1, x_2, x_4) \propto \sum_{x_3} \sum_{x_5} p(z_{1:3}, x_{1:5})$$
 (1)

$$= p(z_{1:3})p(x_1|z_{1:3})p(x_2|z_{1:3})p(x_4|z_{1:3}) \left[\sum_{x_3} p(x_3|z_{1:3})\right] \left[\sum_{x_5} p(x_5|z_{1:3})\right]$$
(2)
$$= p(z_{1:3})p(x_1|z_{1:3})p(x_2|z_{1:3})p(x_4|z_{1:3})$$
(3)

$$= p(z_{1:3})p(x_1|z_{1:3})p(x_2|z_{1:3})p(x_4|z_{1:3})$$
(3)

since $\sum_{x_3} p(x_3|z_{1:3}) = 1$. and $\sum_{x_5} p(x_3|z_{1:3}) = 1$. Note that we cannot remove hidden "leaves" from a UGM, since potentials do not necessarily sum to one locally.

• See (Jaakkola and Jordan, 1999) for the details.

References

Jaakkola, T. and M. Jordan (1999). Variational probabilistic inference and the QMR-DT network. J. of AI Research 10, 291-322.