

.μμ

X

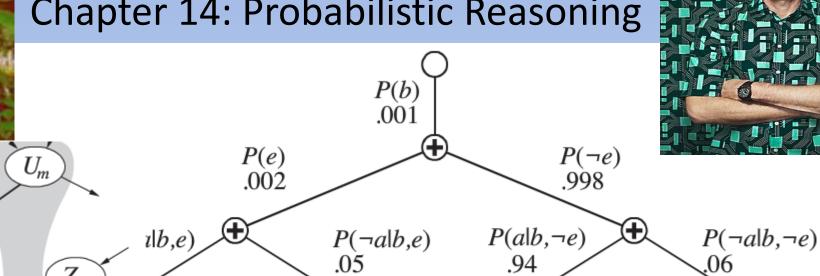
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.70

'1j

Principles of AI

Chapter 14: Probabilistic Reasoning



.94 Z_{nj} $P(j|\neg a)$ P(j|a)Exact Inference in Bayesian Networks 527

A	B	$\mathbf{f}_1(A,B)$	B	C	$\mathbf{f}_2(B,C)$	A	B	C	$\mathbf{f}_3(A,B,C)$
Т	T	.3	T	T	.2	T	T	T	$.3 \times .2 = .06$
T	F	.7	T	F	.8	T	T	F	$.3 \times .8 = .24$
F	T	.9	F	T	.6	T	F	T	$.7 \times .6 = .42$
F	F	.1	F	F	.4	T	F	F	$.7 \times .4 = .28$
						F	T	T	$.9 \times .2 = .18$
						F	T	F	$.9 \times .8 = .72$
						F	F	T	$.1 \times .6 = .06$
						F	F	F	$.1 \times .4 = .04$

Illustrating pointwise multiplication: $\mathbf{f}_1(A, B) \times \mathbf{f}_2(B, C) = \mathbf{f}_3(A, B, C)$.



 $P(j|\neg a)$.05

 $P(m|\neg a)$

.01

Probability Queries & Bayesian Networks

- Conditional Probability Queries
 - Evidence: E=e
 - Query: a subset of variables Y
 - Task: computer P(Y | E=e)
 - P(NoGas | Gauge=empty, Lights=on, Starts=false)
- Conjunctive queries: P(X_i,X_i|E=e)=P(X_i|E=e)P(X_i|X_i,E=e)
- Optimal decisions: decision networks include utility information; probabilistic inference required for P(outcome|action,evidence)
- Value of information: which evidence to seek next?
- Sensitivity analysis: which probability values are most critical?
- Explanation: why do I need a new starter motor?

Probability Queries & Bayesian Networks

- The following are all NP-Hard
 - Given a PGM P_{\oplus} , a variable X, and a value $x \in val(X)$
 - Compute $P_{\oplus}(X=x)$
 - Or even $P_{\oplus}(X=x) > 0$
 - Let ε < 0.5. Given a PGM P_Φ, a variabe X, and a value x∈val(X) and an observation e ∈val(E)
 - Find a number p that has $|P_{\oplus}(X=x|E=e) p| < \epsilon$

Example: Alarm Network

Variables

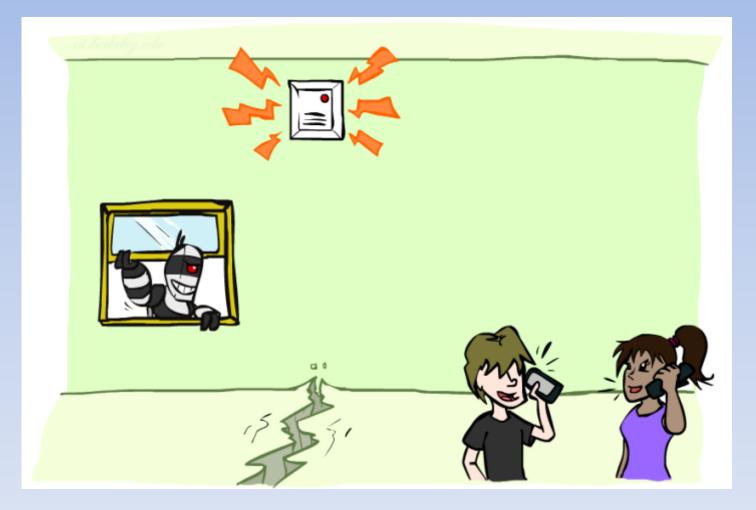
B: Burglary

A: Alarm goes off

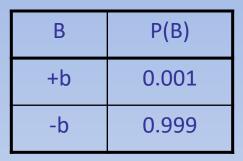
M: Mary calls

J: John calls

– E: Earthquake!



Example: Alarm Network

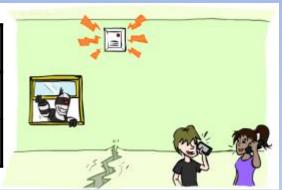




Α	J	P(J A)
+a	+j	0.9
+a	ij	0.1
-a	+j	0.05
-a	-j	0.95

А	M	P(M A)
+ a	+m	0.7
+ a	-m	0.3
-a	+m	0.01
-a	-m	0.99

Е	P(E)
+e	0.002
Ψ	0.998



В	Е	Α	P(A B,E)
+b	+e	+a	0.95
+b	+e	-a	0.05
+b	-e	+a	0.94
+b	-e	-a	0.06
-b	+e	+a	0.29
-b	+e	-a	0.71
-b	-e	+a	0.001
-b	-e	-a	0.999

Exact Inference: Enumeration



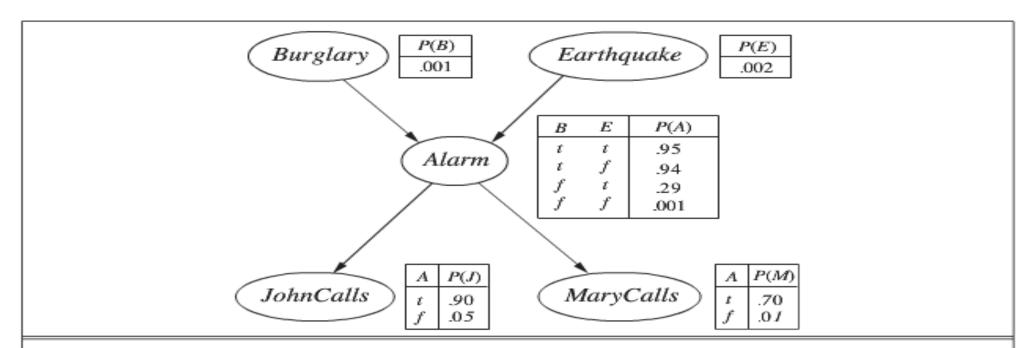


Figure 14.2 A typical Bayesian network, showing both the topology and the conditional probability tables (CPTs). In the CPTs, the letters B, E, A, J, and M stand for Burglary, Earthquake, Alarm, JohnCalls, and MaryCalls, respectively.

Exact Inference: Enumeration

- Simple query on the burglary network:
 - What is the probability of a burglary if both John and Mary Call?

P(B|j,m)
$$P(B|j,m)$$

$$P(B,j,m)$$

$$P(j,m)$$

$$C(B,j,m)$$

$$C(B,j,m)$$

$$C(B,e,a,j,m)$$

Exact Inference: Enumeration.

• P(B|j,m) = $= \alpha \sum_{e} \sum_{a} P(B, e, a, j, m)$ $= \alpha \sum_{e} \sum_{a} P(B) P(e) P(a|B,e) P(j|a) P(m|a)$ $= \alpha P(B) \sum_{e} P(e) \sum_{a} P(a|B,e) P(j|a) P(m|a)$

Exact Inference: Enumeration.

• P(B|j,m) == $\alpha P(B) \sum_{e} P(e) \sum_{a} P(a|B,e)P(j|a)P(m|a)$

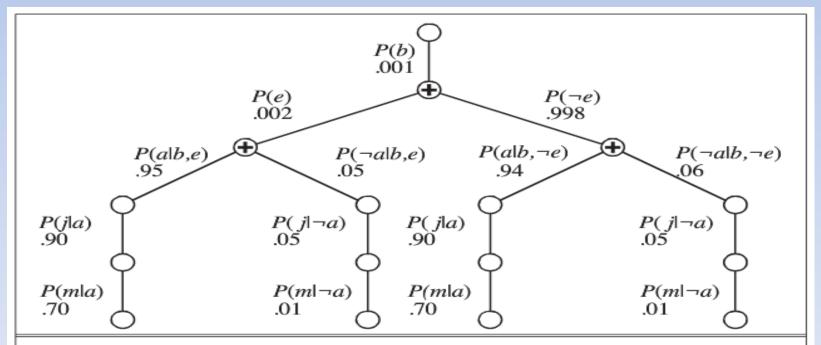


Figure 14.8 The structure of the expression shown in Equation (14.4). The evaluation proceeds top down, multiplying values along each path and summing at the "+" nodes. Notice the repetition of the paths for j and m.

Exact Inference: Enumeration w/ Recursion

```
function ENUMERATION-ASK(X, \mathbf{e}, bn) returns a distribution over X
  inputs: X, the query variable
             e, observed values for variables E
             bn, a Bayes net with variables \{X\} \cup \mathbf{E} \cup \mathbf{Y} / \star \mathbf{Y} = hidden \ variables */
  \mathbf{Q}(X) \leftarrow a distribution over X, initially empty
  for each value x_i of X do
       \mathbf{Q}(x_i) \leftarrow \text{ENUMERATE-ALL}(bn. \text{VARS}, \mathbf{e}_{x_i})
            where \mathbf{e}_{x_i} is \mathbf{e} extended with X = x_i
   return Normalize(\mathbf{Q}(X))
function Enumerate-All(vars, e) returns a real number
  if EMPTY?(vars) then return 1.0
   Y \leftarrow \text{FIRST}(vars)
  if Y has value y in e
       then return P(y \mid parents(Y)) \times \text{ENUMERATE-ALL}(\text{REST}(vars), \mathbf{e})
       else return \sum_{y} P(y \mid parents(Y)) \times \text{Enumerate-All(Rest(vars), } \mathbf{e}_{y})
            where \mathbf{e}_{y} is \mathbf{e} extended with Y = y
```

Figure 14.9 The enumeration algorithm for answering queries on Bayesian networks.

Exact Inference: Enumeration.

• P(B|j,m) == $\alpha P(B) \sum_{e} P(e) \sum_{a} P(a|B,e)P(j|a)P(m|a)$

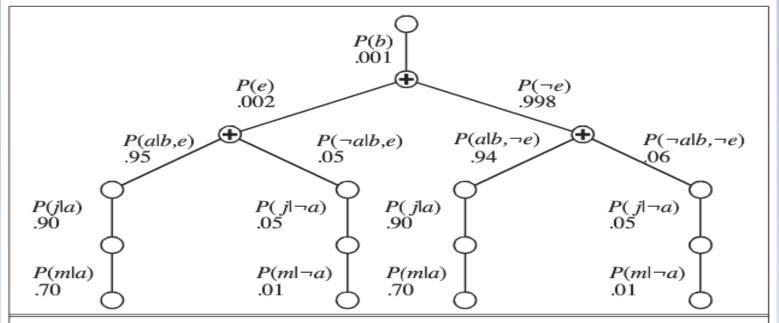


Figure 14.8 The structure of the expression shown in Equation (14.4). The evaluation proceeds top down, multiplying values along each path and summing at the "+" nodes. Notice the repetition of the paths for j and m.

Exact Inference: Enumeration

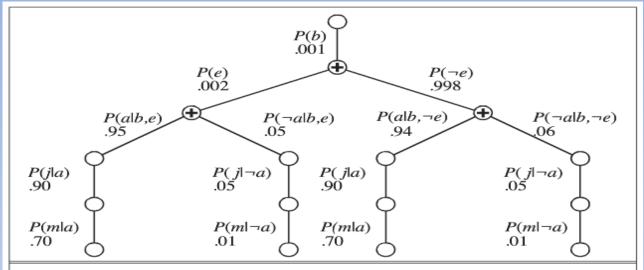


Figure 14.8 The structure of the expression shown in Equation (14.4). The evaluation proceeds top down, multiplying values along each path and summing at the "+" nodes. Notice the repetition of the paths for j and m.

- Recursive depth-first enumeration:
 - O(n) space,
 - O(d^n) time
- Lots of repeated calculations
- Maybe Dynamic Programming!

Variable Elimination

- Variable elimination:
 - carry out summations right-to-left,
 - store intermediate results (factors) to avoid recomputation

Algorithm 9.1 Sum-product variable elimination algorithm

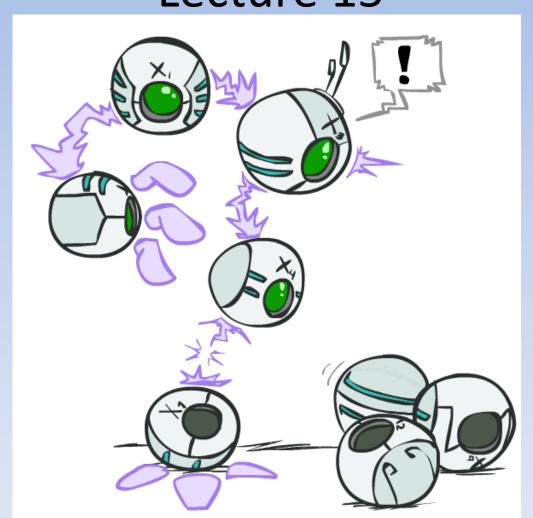
```
Procedure Sum-Product-VE (
            // Set of factors
      Z, // Set of variables to be eliminated

→ // Ordering on Z

     Let Z_1, \ldots, Z_k be an ordering of Z such that
    Z_i \prec Z_j if and only if i < j
for i = 1, ..., k
    \Phi \leftarrow \text{Sum-Product-Eliminate-Var}(\Phi, Z_i)
  \phi^* \leftarrow \prod_{\phi \in \Phi} \phi
     return \phi^*
   Procedure Sum-Product-Eliminate-Var (
      Φ, // Set of factors
      Z // Variable to be eliminated
     \Phi' \leftarrow \{\phi \in \Phi : Z \in Scope[\phi]\}
\Phi'' \leftarrow \Phi - \Phi'
\psi \leftarrow \prod_{\phi \in \Phi'} \phi

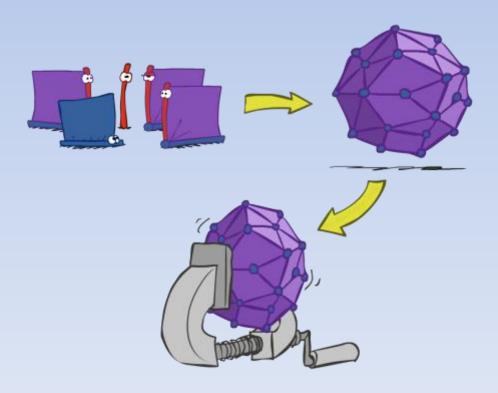
\tau \leftarrow \sum_{Z} \psi
     return \Phi'' \cup \{\tau\}
```

Variable Elimination (VE) Edx.org--BerkeleyX: CS188x_1 Artificial Intelligence Lecture 15

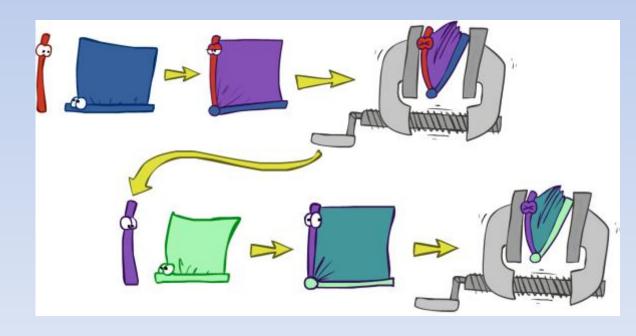


Inference by Enumeration vs. Variable Elimination

- Why is inference by enumeration so slow?
 - You join up the whole joint distribution before you sum out the hidden variables



- Idea: interleave joining and marginalizing!
 - Called "Variable Elimination"
 - Still NP-hard, but usually much faster than inference by enumeration



First we'll need some new notation: factors



Example: Traffic Domain

Random Variables

- R: Raining

- T: Traffic

– L: Late for class!

$$P(L) = ?$$

$$= \sum_{r,t} P(r,t,L)$$

$$= \sum_{r,t} P(r)P(t|r)P(L|t)$$



P(R)
----	----

+r	0.1
-r	0.9

P(T	R)
-----	----

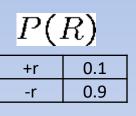
+r	+t	0.8			
+r	-t	0.2			
-r	+t	0.1			
-r	-t	0.9			

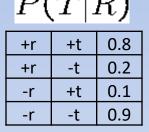
P(L|T)

+t	+	0.3
+t	-	0.7
-t	+	0.1
-t	-	0.9

Inference by Enumeration: Procedural Outline

- Track objects called factors
- Initial factors are local CPTs (one per node)





I(D I)					
+t	+	0.3			
+t	7	0.7			
-t	+	0.1			
-t	_l	0.9			

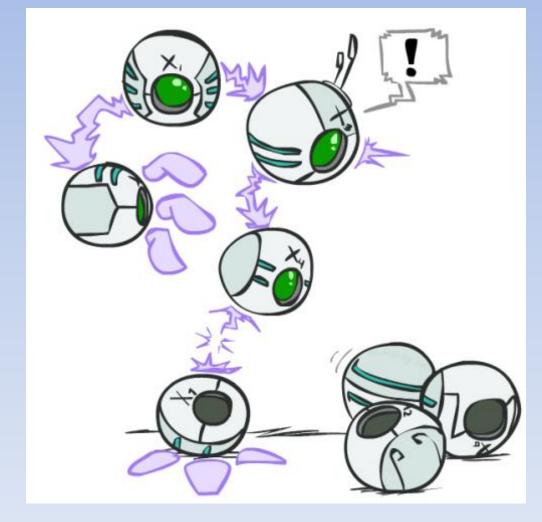
D(I|T)

- Any known values are selected
 - E.g. if we know $L=+\ell$, the initial factors are

P(R)			
+r 0.1			
-r 0.9			

$$\begin{array}{c|cccc} P(T|R) \\ \hline +r & +t & 0.8 \\ +r & -t & 0.2 \\ \hline -r & +t & 0.1 \\ \hline -r & -t & 0.9 \\ \hline \end{array}$$

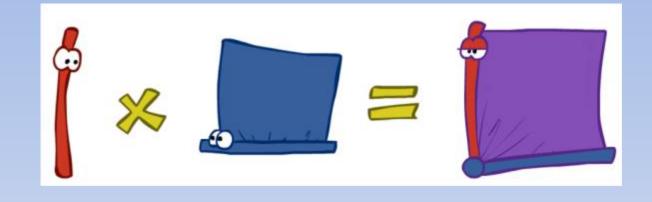
$P(\cdot$	$+\ell$	T)
+t	+	0.3
-t	+	0.1

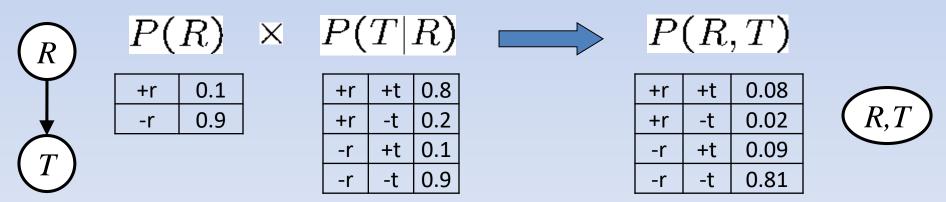


Procedure: Join all factors, then eliminate all hidden variables

Operation 1: Join Factors

- First basic operation: joining factors
- Combining factors:
 - Just like a database join
 - Get all factors over the joining variable
 - Build a new factor over the union of the variables involved
- Example: Join on R

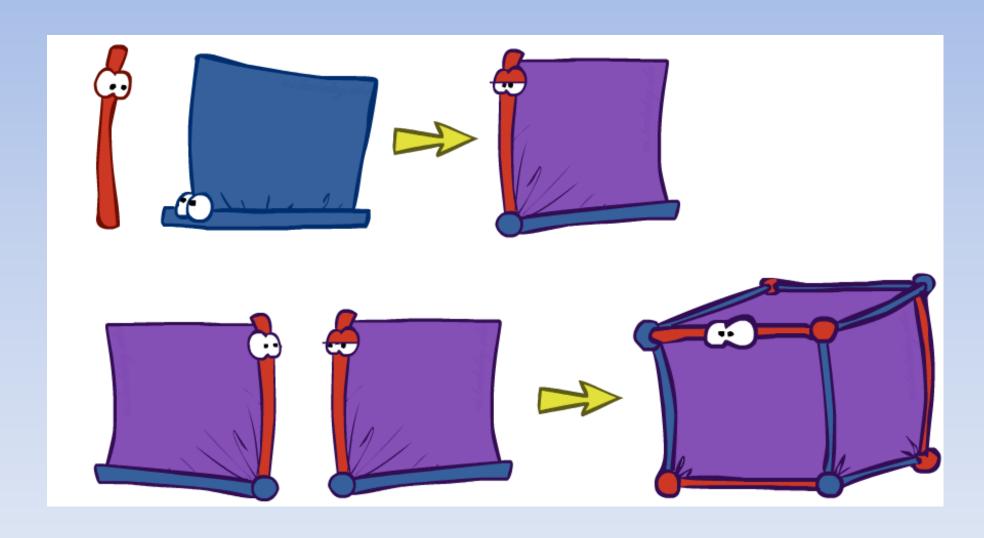




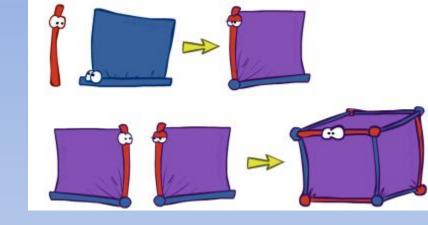
Computation for each entry: pointwise products

$$\forall r, t : P(r,t) = P(r) \cdot P(t|r)$$

Example: Multiple Joins



Example: Multiple Joins





+r	0.1
-r	0.9

R

Join R

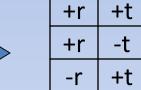


0.08

0.02

0.09

0.81



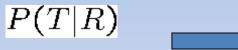


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J		



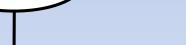
P(R,T,L)



+r	+t	0.8
+r	-t	0.2
-r	+t	0.1
-r	-t	0.9



+t	+	0.3
+t	- -	0.7
-t	+	0.1
-t	-	0.9

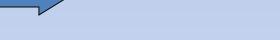


R, *T*

+r	+t	+	0.024
+r	+t	7	0.056
+r	-t	+	0.002
+r	-t	7	0.018
-r	+t	+	0.027
-r	+t	7	0.063
-r	-t	+	0.081
-r	-t	-	0.729

P(L|T)

+t	+	0.3
+t	7	0.7
-t	7	0.1
-t	-	0.9



+r	+t	7	0.05
+r	-t	+	0.00
+r	-t	7	0.01
۲	+t	+	0.02
		-	0.06

Operation 2: Eliminate

Second basic operation: marginalization

- Take a factor and sum out a variable
 - Shrinks a factor to a smaller one
 - A projection operation
- Example:



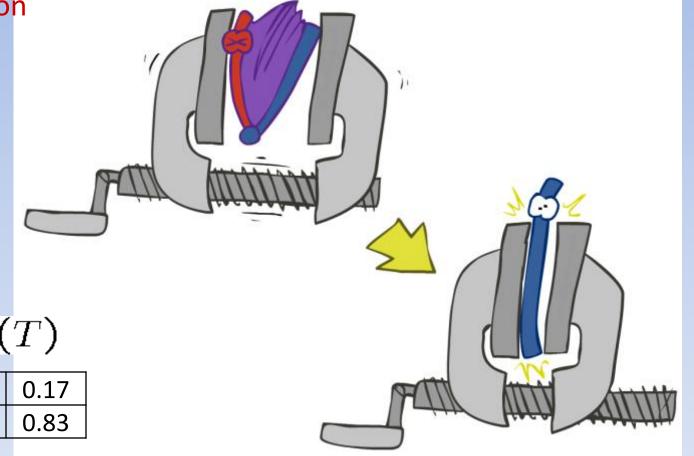
+r	+t	0.08
+r	-t	0.02
-r	+t	0.09
-r	-t	0.81



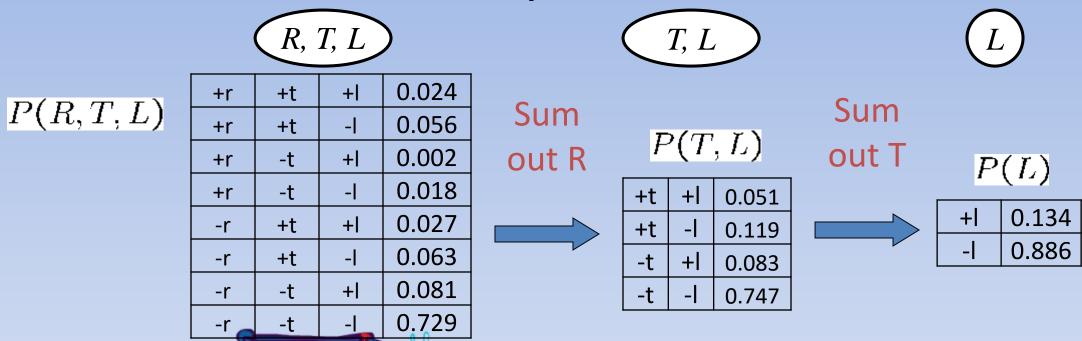


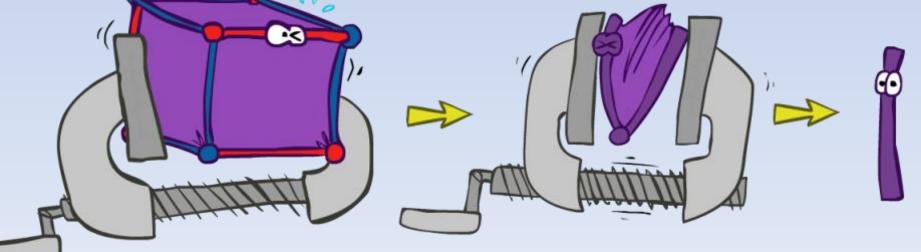
D	1	σ	Τ.	\
I	l	1)

+t	0.17
-t	0.83

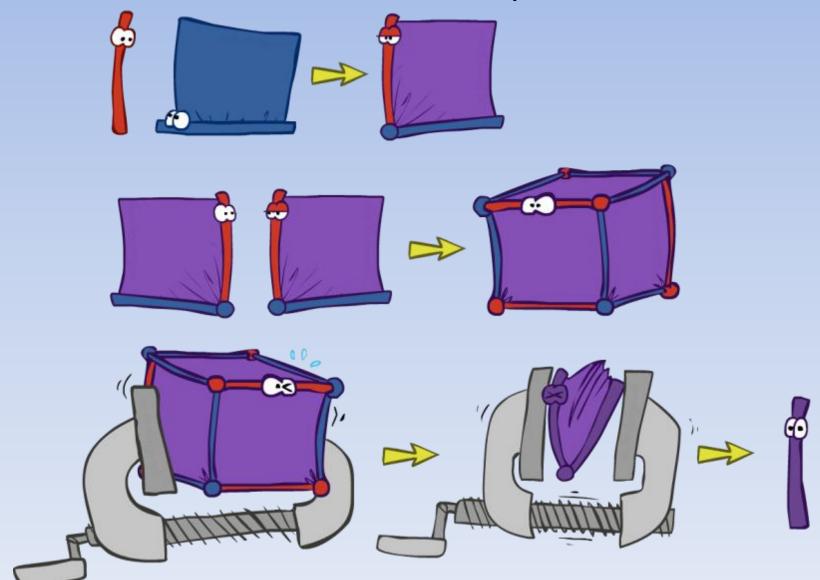


Multiple Elimination

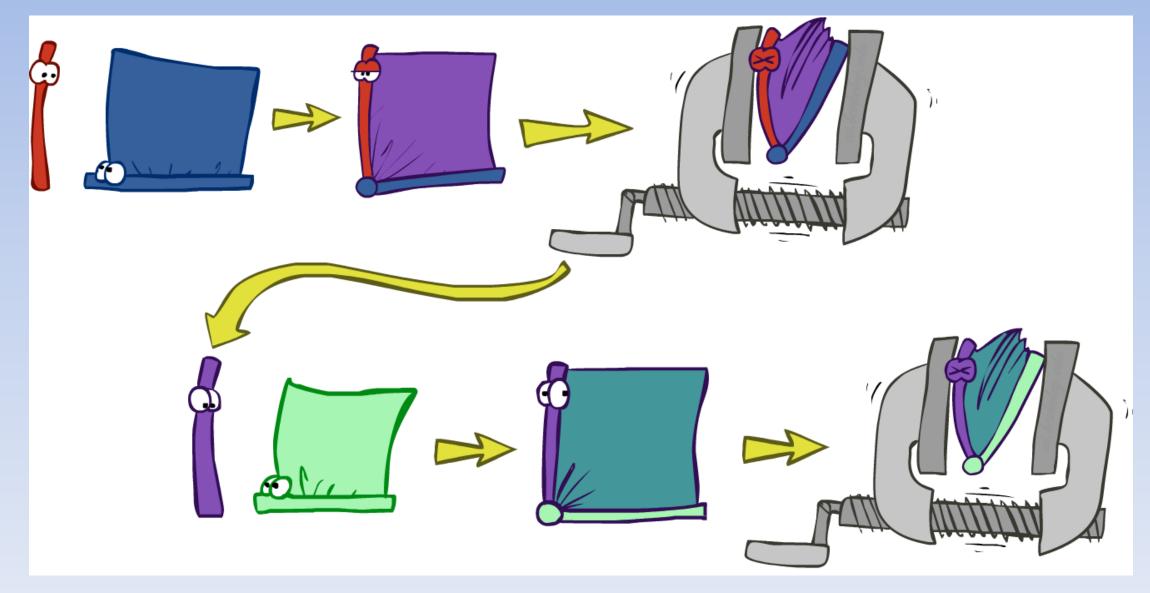




Thus Far: Multiple Join, Multiple Eliminate (= Inference by Enumeration)



Marginalizing Early (= Variable Elimination)



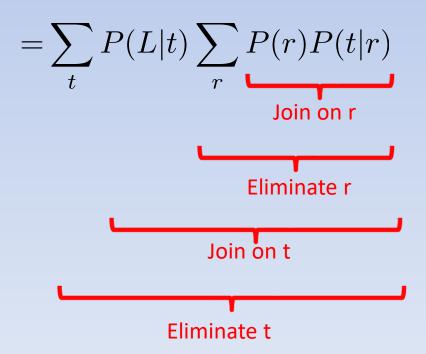
Traffic Domain



$$P(L) = ?$$

Inference by Enumeration

Variable Elimination



Marginalizing Early! (aka VE)

Join R

P(R,T)

+r	+t	0.08	
+r	-t	0.02	
-r	+t	0.09	
-r	-t	0.81	

Sum out R



Join T

50	ш	•	•
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		レ	

Sum out T



P(T|R)

P(R)

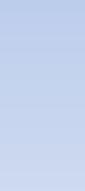
+r

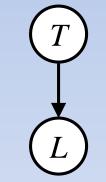
0.1

0.9

+r	+t	0.8
+r	-t	0.2
-r	+t	0.1
-r	-t	0.9

R, T	





P(T)

0.17

0.83



	\
L	1
L	

P(L|T)

+t	+	0.3
+t	-	0.7
-t	+	0.1
-t	-1	0.9

P(L|T)

+t	+	0.3
+t	- -	0.7
-t	+	0.1
-t	7	0.9

P(L|T)

+t	+	0.3
+t	-	0.7
-t	+	0.1
-t	-1	0.9

P(T, L)

+t	+	0.051
+t	-	0.119
-t	+	0.083
-t	-	0.747

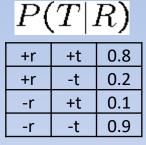
P(L)

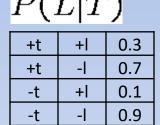
+	0.134
-	0.866

Evidence

- If evidence, start with factors that select that evidence
 - No evidence uses these initial factors:

P(R)		
+r	0.1	
-r	0.9	





- Computing P(L|+r) the initial factors become:

$$P(+r)$$

$$P(T + r)$$
+r +t 0.8
+r -t 0.2

+t	+	0.3
+t	7	0.7
-t	+	0.1
-t	7	0.9

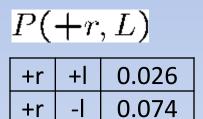
We eliminate all vars other than query + evidence



Evidence II

Result will be a selected joint of query and evidence

- E.g. for P(L | +r), we would end up with:







P(L|+r)

+	0.26
-	0.74

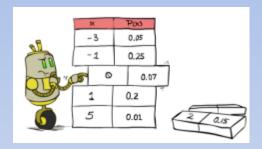
To get our answer, just normalize this!

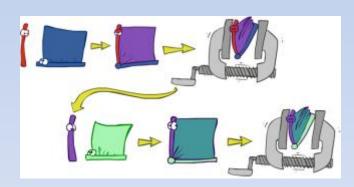
That 's it!



General Variable Elimination

- Query: $P(Q|E_1 = e_1, \dots E_k = e_k)$
- Start with initial factors:
 - Local CPTs (but instantiated by evidence)
- While there are still hidden variables (not Q or evidence):
 - Pick a hidden variable H
 - Join all factors mentioning H
 - Eliminate (sum out) H
- Join all remaining factors and normalize









Example

$$P(B|j,m) \propto P(B,j,m)$$

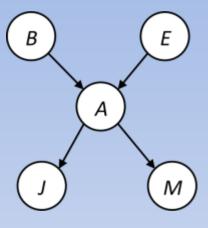
P(B)

P(E)

P(A|B,E)

P(j|A)

P(m|A)



Choose A

P(m|A)



P(j, m, A|B, E) \sum P(j, m|B, E)



P(B)

P(E)

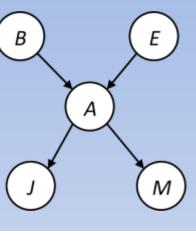
P(j,m|B,E)

Example

P(B)

P(E)

P(j,m|B,E)

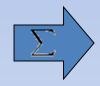


Choose E

P(j,m|B,E)



P(j, m, E|B) \sum P(j, m|B)



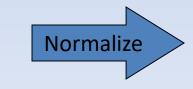
P(j,m|B)

Finish with B

P(j,m|B)



P(j, m, B)

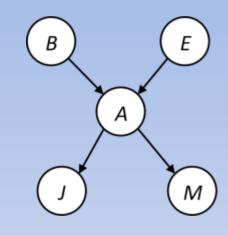


P(B|j,m)

Same Example in Equations

$$P(B|j,m) \propto P(B,j,m)$$

$$P(B)$$
 $P(E)$ $P(A|B,E)$ $P(j|A)$ $P(m|A)$



$$P(B|j,m) \propto P(B,j,m)$$

$$= \sum_{e,a} P(B,j,m,e,a)$$

$$= \sum_{e,a} P(B)P(e)P(a|B,e)P(j|a)P(m|a)$$

$$= \sum_{e} P(B)P(e)\sum_{a} P(a|B,e)P(j|a)P(m|a)$$

$$= \sum_{e} P(B)P(e)f_{1}(B,e,j,m)$$

$$= P(B)\sum_{e} P(e)f_{1}(B,e,j,m)$$

$$= P(B)f_{2}(B,j,m)$$

marginal can be obtained from joint by summing out use Bayes' net joint distribution expression use $x^*(y+z) = xy + xz$ joining on a, and then summing out gives f_1 use $x^*(y+z) = xy + xz$

joining on e, and then summing out gives f₂

Another Variable Elimination Example

Query:
$$P(X_3|Y_1 = y_1, Y_2 = y_2, Y_3 = y_3)$$

Start by inserting evidence, which gives the following initial factors:

$$p(Z)p(X_1|Z)p(X_2|Z)p(X_3|Z)p(y_1|X_1)p(y_2|X_2)p(y_3|X_3)$$

Eliminate X_1 , this introduces the factor $f_1(Z, y_1) = \sum_{x_1} p(x_1|Z)p(y_1|x_1)$, and we are left with:

$$p(Z)f_1(Z,y_1)p(X_2|Z)p(X_3|Z)p(y_2|X_2)p(y_3|X_3)$$

Eliminate X_2 , this introduces the factor $f_2(Z, y_2) = \sum_{x_2} p(x_2|Z)p(y_2|x_2)$, and we are left with:

$$p(Z)f_1(Z,y_1)f_2(Z,y_2)p(X_3|Z)p(y_3|X_3)$$

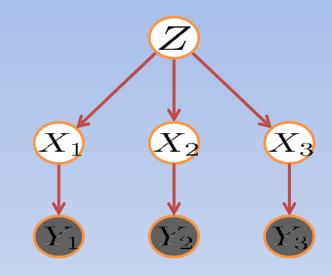
Eliminate Z, this introduces the factor $f_3(y_1, y_2, X_3) = \sum_z p(z) f_1(z, y_1) f_2(z, y_2) p(X_3|z)$, and we are left:

$$p(y_3|X_3), f_3(y_1, y_2, X_3)$$

No hidden variables left. Join the remaining factors to get:

$$f_4(y_1, y_2, y_3, X_3) = P(y_3|X_3)f_3(y_1, y_2, X_3).$$

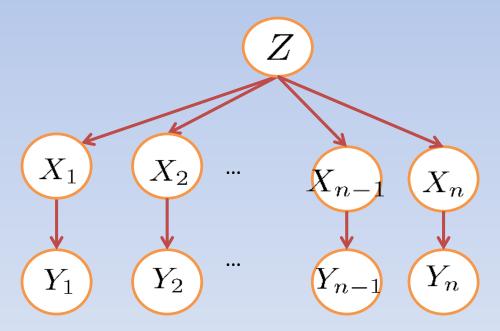
Normalizing over X_3 gives $P(X_3|y_1, y_2, y_3)$.



Computational complexity critically depends on the largest factor being generated in this process. Size of factor = number of entries in table. In example above (assuming binary) all factors generated are of size 2 --- as they all only have one variable (Z, Z, and X_3 respectively).

Variable Elimination Ordering

• For the query $P(X_n | y_1,...,y_n)$ work through the following two different orderings as done in previous slide: $Z, X_1, ..., X_{n-1}$ and $X_1, ..., X_{n-1}$, Z. What is the size of the maximum factor generated for each of the orderings?



- Answer: 2ⁿ⁺¹ versus 2² (assuming binary)
- In general: the ordering can greatly affect efficiency.

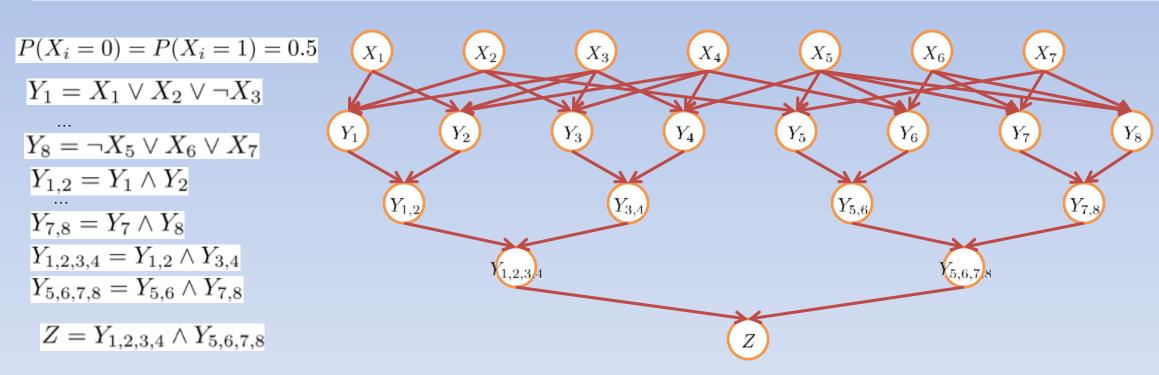
VE: Computational and Space Complexity

- The computational and space complexity of variable elimination is determined by the largest factor
- The elimination ordering can greatly affect the size of the largest factor.
 - E.g., previous slide's example 2ⁿ vs. 2
- Does there always exist an ordering that only results in small factors?
 - No!

Worst Case Complexity?

• CSP:

 $(x_1 \lor x_2 \lor \neg x_3) \land (\neg x_1 \lor x_3 \lor \neg x_4) \land (x_2 \lor \neg x_2 \lor x_4) \land (\neg x_3 \lor \neg x_4 \lor \neg x_5) \land (x_2 \lor x_5 \lor x_7) \land (x_4 \lor x_5 \lor x_6) \land (\neg x_5 \lor x_6 \lor \neg x_7) \land (\neg x_5 \lor \neg x_6 \lor x_7) \land (x_4 \lor x_5 \lor x_6) \lor (x_4 \lor x_6)$



- If we can answer P(z) equal to zero or not, we answered whether the 3-SAT problem has a solution.
- Hence inference in Bayes' nets is NP-hard. No known efficient probabilistic inference in general.

Polytrees

- A polytree is a directed graph with no undirected cycles
- For poly-trees you can always find an ordering that is efficient
 - Try it!!
- Cut-set conditioning for Bayes' net inference
 - Choose set of variables such that if removed only a polytree remains
 - Exercise: Think about how the specifics would work out!

PGM: Ch#9

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Chapter 9. Variable Elimination

```
Algorithm 9.1 Sum-product variable elimination algorithm
      Procedure Sum-Product-VE (
                // Set of factors

 // Set of variables to be eliminated.

         Let Z_1, \ldots, Z_k be an ordering of Z such that
       Z_i \prec Z_j if and only if i < j
    for i = 1, ..., k
       \Phi \leftarrow \text{Sum-Product-Eliminate-Var}(\Phi, Z_i)
     \phi^* \leftarrow \prod_{\phi \in \Phi} \phi
        return \phi^*
      Procedure Sum-Product-Eliminate-Var (
          Φ. // Set of factors
         Z // Variable to be eliminated
        \Phi' \leftarrow \{\phi \in \Phi : Z \in Scope[\phi]\}
    \Phi'' \leftarrow \Phi - \Phi'
   \psi \leftarrow \prod_{\phi \in \Phi'} \phi

\tau \leftarrow \sum_{Z} \psi
        return \Phi'' \cup \{\tau\}
```

R&N: CH14

528 Chapter 14. Probabilistic Reasoning **function** ELIMINATION-ASK (X, \mathbf{e}, bn) **returns** a distribution over X **inputs**: X, the query variable e, observed values for variables E bn, a Bayesian network specifying joint distribution $\mathbf{P}(X_1,\ldots,X_n)$ $factors \leftarrow []$ for each var in Order (bn. VARS) do $factors \leftarrow [MAKE-FACTOR(var, e)|factors]$ if var is a hidden variable then $factors \leftarrow Sum-Out(var, factors)$ **return** NORMALIZE(POINTWISE-PRODUCT(factors)) **Figure 14.11** The variable elimination algorithm for inference in Bayesian networks.

```
Procedure Sum-Product-VE (
           // Set of factors

 // Set of variables to be eliminated

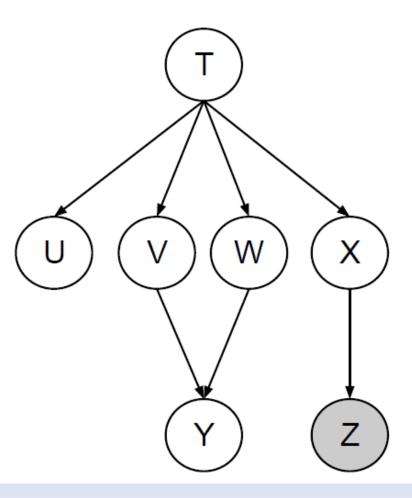
         // Ordering on Z
  Let Z_1, \ldots, Z_k be an ordering of Z such that
     Z_i \prec Z_j if and only if i < j
  for i = 1, ..., k
     \Phi \leftarrow \text{Sum-Product-Eliminate-Var}(\Phi, Z_i)
  \phi^* \leftarrow \prod_{\phi \in \Phi} \phi
   return φ*
Procedure Sum-Product-Eliminate-Var (
           // Set of factors
         // Variable to be eliminated
  \Phi' \leftarrow \{\phi \in \Phi : Z \in Scope[\phi]\}
 \Phi'' \leftarrow \Phi - \Phi'
\psi \leftarrow \prod_{\phi \in \Phi'} \phi

\tau \leftarrow \sum_{Z} \psi
  return \Phi'' \cup \{\tau\}
```

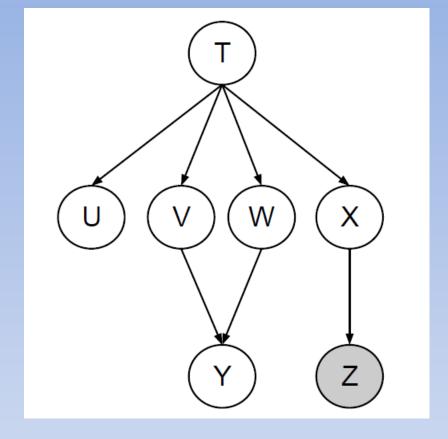
```
function ELIMINATION-ASK(X, \mathbf{e}, bn) returns a distribution over X inputs: X, the query variable \mathbf{e}, observed values for variables \mathbf{E} bn, a Bayesian network specifying joint distribution \mathbf{P}(X_1, \dots, X_n) factors \leftarrow [] for each var in ORDER(bn.VARS) do factors \leftarrow [MAKE-FACTOR(var, \mathbf{e})|factors] if var is a hidden variable then factors \leftarrow SUM-OUT(var, factors) return NORMALIZE(POINTWISE-PRODUCT(factors))
```

2 Variable Elimination

For the Bayes' net below, we are given the query $P(Y \mid +z)$. All variables have binary domains. Assume we run variable elimination to compute the answer to this query, with the following variable elimination ordering: X, T, U, V, W.



$$P(Y \mid +z)$$



- Initial Factors after inserting evidence:
- P(T), P(U|T), P(V|T), P(W|T), P(X|T), P(Y|V,W), P(+z|X)