Exercise Sheet 12

due: 02.02.2017

Junction Trees

Exercise T12.1: Junction trees

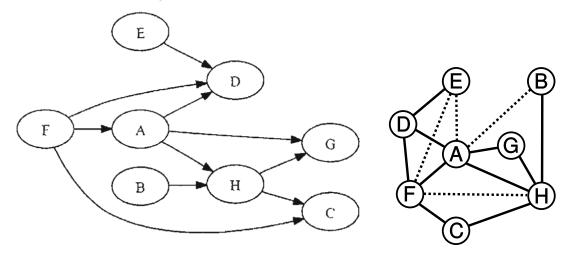
(tutorial)

- (a) What is a decomposable graph?
- (b) What are cliques and separators?
- (c) What is the running intersection property?
- (d) How is a *junction tree* build from cliques and separators?
- (e) Generate a junction tree from a DAG.
- (f) How is evidence introduced to the junction tree?

Exercise H12.1: Construct a junction tree

(homework, 4 points)

Given is a DAG (below left) and the corresponding moral graph (below right). The dotted edges in the latter are added during moralization.



- (a) (1 point) Determine the cliques of the moral graph.
- (b) (1 point) Draw the corresponding bipartite graph of cliques and separators.
- (c) (1 point) Construct one possible junction tree from the bipartite graph.
- (d) (1 point) Show that the running intersection property holds for your tree.

Exercise H12.2: Conditional dependence

(homework, 4 points)

Consider three variables, $a, b, c \in \{0, 1\}$, with the following joint distribution:

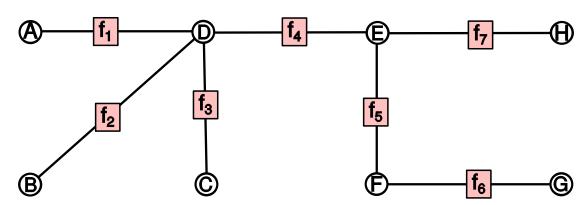
a	b	c	p(a,b,c)
0	0	0	0.192
0	0	1	0.144
0	1	0	0.048
0	1	1	0.216
1	0	0	0.192
1	0	1	0.064
1	1	0	0.048
1	1	1	0.096

- (a) (2 point) Show by direct evaluation that a and b are marginally dependent, i.e. $p(a,b) \neq p(a) p(b)$. Describe how you computed this.
- (b) (2 point) Show by direct evaluation that a and b are *conditionally independent* given c, i.e. $p(a,b|c)=p(a|c)\,p(b|c)$. Describe how you computed this.

Exercise H12.3: Message Passing

(homework, 3 points)

Given is the following junction tree:



- (a) (1 point) Describe the order in which messages are generated in the "request", the "collect" and the "distribute" pass, starting at node B.
- (b) (1 point) Write out the computation performed for the message $\mu_{f_4 \to D}(D)$, e.g. $\mu_{f_3 \to D}(D) = \sum_C f_3(C,D)$.
- (c) (1 point) Write out the message $\mu_{f_4\to D}(D)$ as in (b), after the evidence F=f and H=h has been observed.

Total 11 points.

Note: This exercise sheet counts as 10 points, but allows you to earn up to 11 points.