Exercise Sheet 12

due: 06.02.2020 at 23:55

Efficient Inference in Bayesian Networks

Exercise T12.1: Junction trees

(tutorial)

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

Exercise T12.2: Message passing

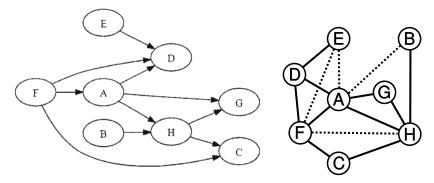
(tutorial)

- (a) What is a tree and what is a bipartite graph?
- (b) How can a conditional marginal be expressed by a bipartite tree?
- (c) Explain at an example (Lecture slides 3.2) how to perform marginalization.
- (d) How can all marginals be computed simultaneously by three message passes?
- (e) Formulate the *sum-product algorithm* for message passing.

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.

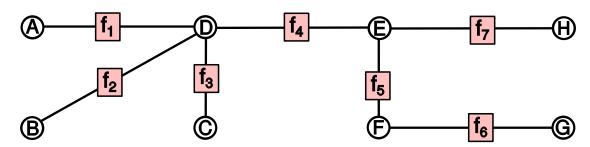


- (a) (1 point) Determine the cliques of the moral graph.
- (b) (1 point) Draw the corresponding bipartite graph of cliques and separators.
- (c) (1 point) Construct one possible junction tree from the bipartite graph.
- (d) (1 point) Show that the running intersection property holds for your tree.

Exercise H12.2: Message Passing

(homework, 4 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.
- (d) (1 point) Give respectively short expressions for evaluating of the following (conditional marginal) distributions.

(i)
$$P(D|F = f, H = h)$$

(ii)
$$P(A|F = f, H = h)$$

Pay attention to the normalization coefficient. Note that it can be assumed that all necessary message have been passed, i.e., $\mu_{f_j \to X}(X)$ is available for all cliques j and respective variables X.