Reading Notes for ch8 Graphical Models

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September 15, 2021

1 Graphical Models

We can trun the probability dependency of a random variable to a graphical model.
Note: We use the notations from the bishop book.

$$p(\mathbf{w} \mid \mathbf{T}) \propto p(\mathbf{w}) \prod_{n=1}^{N} p\left(t_n \mid \mathbf{w}\right) \tag{1}$$

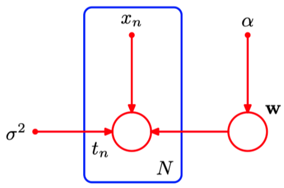

Figure 1: Graphical Model of observation

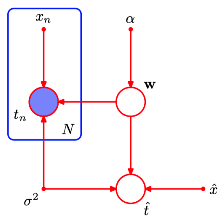

Figure 2: Prediction

$$p\left(\widehat{t}, \mathbf{t}, \mathbf{w} \mid \widehat{x}, \mathbf{x}, \alpha, \sigma^2\right)=\left[\prod_{n=1}^{N} p\left(t_n \mid x_n, \mathbf{w}, \sigma^2\right)\right] p(\mathbf{w} \mid \alpha) p\left(t \mid \widehat{x}, \mathbf{w}, \sigma^2\right) \tag{2}$$

$$p\left(t \mid \widehat{x}, \mathbf{x}, \mathbf{t}, \alpha, \sigma^2\right) \propto \int p\left(\widehat{t}, \mathbf{t}, \mathbf{w} \mid \widehat{x}, \mathbf{x}, \alpha, \sigma^2\right) \mathrm{d} \mathbf{w} \tag{3}$$

An alternative way to reduce the number of independent parameters in a model is by sharing parameters (also known as tying of parameters).

2 Conditional Independence

Conditional Independence is widely used in causal learning [1]. We use the name of three types of conditional independence in causal learning.

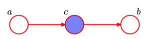

Figure 3: V-Structure (Chain Structure)

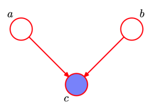

Figure 4: Collider Structure

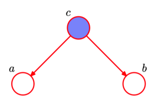

Figure 5: Fork Structure

V-Structure

$$p(a, b, c) = p(a)p(c \mid a)p(b \mid c) \tag{4}$$

$$a \not\perp\!\!\!\perp b \mid \emptyset \tag{5}$$

$$p(a, b \mid c) = \frac{p(a, b, c)}{p(c)} = p(a \mid c)p(b \mid c) \tag{6}$$

$$a \perp\!\!\!\perp b \mid c \tag{7}$$

Collider Structure

$$p(a, b) = p(a)p(b) \tag{8}$$

$$a \perp\!\!\!\perp b \mid \emptyset \tag{9}$$

$$\begin{aligned} p(a, b \mid c) &= \frac{p(a, b, c)}{p(c)} \\ &= \frac{p(a)p(b)p(c \mid a, b)}{p(c)} \end{aligned} \tag{10}$$

$$a \not\perp\!\!\!\perp b \mid c \tag{11}$$

Fork Structure

$$p(a, b) = \sum_c p(a \mid c)p(b \mid c)p(c) \tag{12}$$

$$a \not\perp\!\!\!\perp b \mid c \tag{13}$$

$$\begin{aligned} p(a, b \mid c) &= \frac{p(a, b, c)}{p(c)} \\ &= p(a \mid c)p(b \mid c) \end{aligned} \tag{14}$$

$$a \perp\!\!\!\perp b \mid c \tag{15}$$

3 D-Separation

References

[1] Judea Pearl, Madelyn Glymour, and Nicholas P Jewell. *Causal inference in statistics: A primer*. John Wiley & Sons, 2016.