

Homework: Probabilistic Graphical Models (PGM)

1. Check the Assignment Schedule for the DUE date.
2. Submit via Moodle.

Problem 1

Given the following directed graph:

w → q
w → x
x → y
z → y
y → p

Which of the statement(s) are true? Justify your answers.

- a. y is conditionally independent of w given x.
- b. x is conditionally independent of q given w.
- c. z is conditionally independent of x, w, and q given p.
- d. y is conditionally independent of w.

Problem 2

1. Draw a DAG for the following toy problem:
 - Pneumonia (P) and tuberculosis (T) may cause a patient to have lung infiltrates (L).
 - An x-ray test (X) can be taken to indicate whether the patient has lung infiltrates (L).
 - A sputum smear test (S) can be taken to check for tuberculosis (T).
2. Write down the factorization of the joint probability function for this DAG.

Problem 3

<u>Graph 3.A</u>	<u>Graph 3.B</u>
a – b	a – b
b – c	a – c
b – d	b – c
c – d	c – d
c – e	c – e
d – e	d – e

1. Justify if these statements are true for Figure 3.A:
 - d and e are conditionally independent of a given b.
 - b is conditionally independent of e given c.
2. Write down the joint probability distribution $p(a,b,c,d,e)$ for both 3.A and 3.B.

Problem 4

Given the following PGM with provided marginal and conditional probabilities:

Graph:

$B \rightarrow A$

$E \rightarrow A$

$A \rightarrow J$

$A \rightarrow M$

Probabilities:

$P(B) = 0.001$

$P(E) = 0.002$

$P(A|B,E) = 0.95$

$P(A|B,\sim E) = 0.94$

$P(A|\sim B,E) = 0.29$

$P(J|A) = 0.9$

$P(J|\sim A) = 0.05$

$P(M|A) = 0.7$

$P(M|\sim A) = 0.01$

1. Calculate the joint probability $P(B,\sim E,A,J,\sim M)$. Assume each random variable is True or False. That is, $P(\sim E) = 1 - P(E)$ and $P(\sim M|A) = 1 - P(M|A)$
2. What is the marginal probability $P(A)$?

Problem 5

1. Write down the joint probability function for the following undirected graph:

$y_1 - y_2, y_2 - y_3, \dots, y_{(n-1)} - y_n$

$y_1 - x_1, y_2 - x_2, \dots, y_n - x_n$

Problem 6

Suppose the probability table for a joint probability function is given below:

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

Which of the following statements are true? Justify your answers.

1. a is conditionally independent of b.
2. a is conditionally independent of b given c for both $c = 0$ and $c = 1$.