

CSC442: Introduction to Artificial Intelligence

Bayesian Networks

Today's Material:

AIMA 14-14.4

Representing Uncertainty

- Probability:
 - Sample space, probabilities, events
 - Random variables, domains
 - Language of probability statements
 - Probability distributions, joint distributions, full joint distribution

Probabilistic Inference

- Make implicit knowledge explicit.
- Compute what “follows” from uncertain knowledge.

Probabilistic Inference

- Given priors and evidence, compute probabilities given evidence (posteriors)
- Key – marginalization via the sum rule.

Probabilistic Inference

$$P(X \mid e) = \alpha \quad P(X, e) = \alpha \sum_y P(X, e, y)$$

Query variable $X : Domain(X) = \{x_1, \dots, x_m\}$

Evidence variables $E : \{E_1, \dots, E_k\}$

Observations $e : \{e_1, \dots, e_k\}$ s.t. $E_i = e_i$

Unobserved variables $Y : \{Y_1, \dots, Y_l\}$

$Domain(Y_i) = \{y_{i,1}, \dots, y_{i,n_i}\}$

Probabilistic Inference (Single Variable)

$$P(X | e) = \alpha P(X, e) = \alpha \sum_y P(X, e, y)$$



Probabilistic Inference

- Why is the cost so high?

$$P(X \mid e) = \alpha P(X, e) = \alpha \sum_y P(X, e, y)$$

- The sum is a **monster**, so is the **table**.
- Enter Bayesian Networks....

Bayes' Rule

$$P(b \mid a) = \frac{P(a \mid b)P(b)}{P(a)}$$



Thomas Bayes
(c. 1702 – 1761)

Bayesian Diagnosis

$$P(\text{disease} \mid \text{symptom}) = \frac{P(\text{symptom} \mid \text{disease})P(\text{disease})}{P(\text{symptom})}$$



toothache

(Toothache = true)

catch

(Catch = true)

$P(\text{Cavity} \mid \text{toothache} \wedge \text{catch})$

Combining Evidence

$P(\text{Cavity} \mid \text{toothache} \wedge \text{catch})$

Combining Evidence

$$\begin{aligned} \mathbf{P}(Cavity \mid toothache \wedge catch) \\ = \alpha < 0.108, 0.016 > \approx < 0.871, 0.129 > \end{aligned}$$

		toothache		\neg toothache	
		catch	\neg catch	catch	\neg catch
cavity	catch	0.108	0.012	0.072	0.008
	\neg cavity	0.016	0.064	0.144	0.576

Combining Evidence

- In general, if there are n evidence variables, then there are $O(2^n)$ possible combinations of observed values for which we would need to know the conditional probabilities

Independence

$$P(X \mid Y) = P(X)$$

$$P(Y \mid X) = P(Y)$$

$$P(X, Y) = P(X)P(Y)$$

Can compute $n \times m$ probabilities
from $n+m$ probabilities
(if random variables are independent)

Combining Evidence

- For n symptoms (e.g., Toothache, Catch) that are all conditionally independent given a disease (e.g., Cavity), we need $O(n)$ probabilities rather than $O(2^n)$
- Representation scales to larger problems
- Conditional probabilities more likely to be available than absolute independence assumptions

Probabilistic Inference

- Full joint distribution:
 - intractable as problem grows
- Independence assumptions reduce number of probabilities required to represent full joint distribution
- Next: Develop a data structure that represents the (in)dependencies among random variables and can be used to compute probabilities full joint distribution

Bayesian Networks

Bayesian Networks

Random Variables

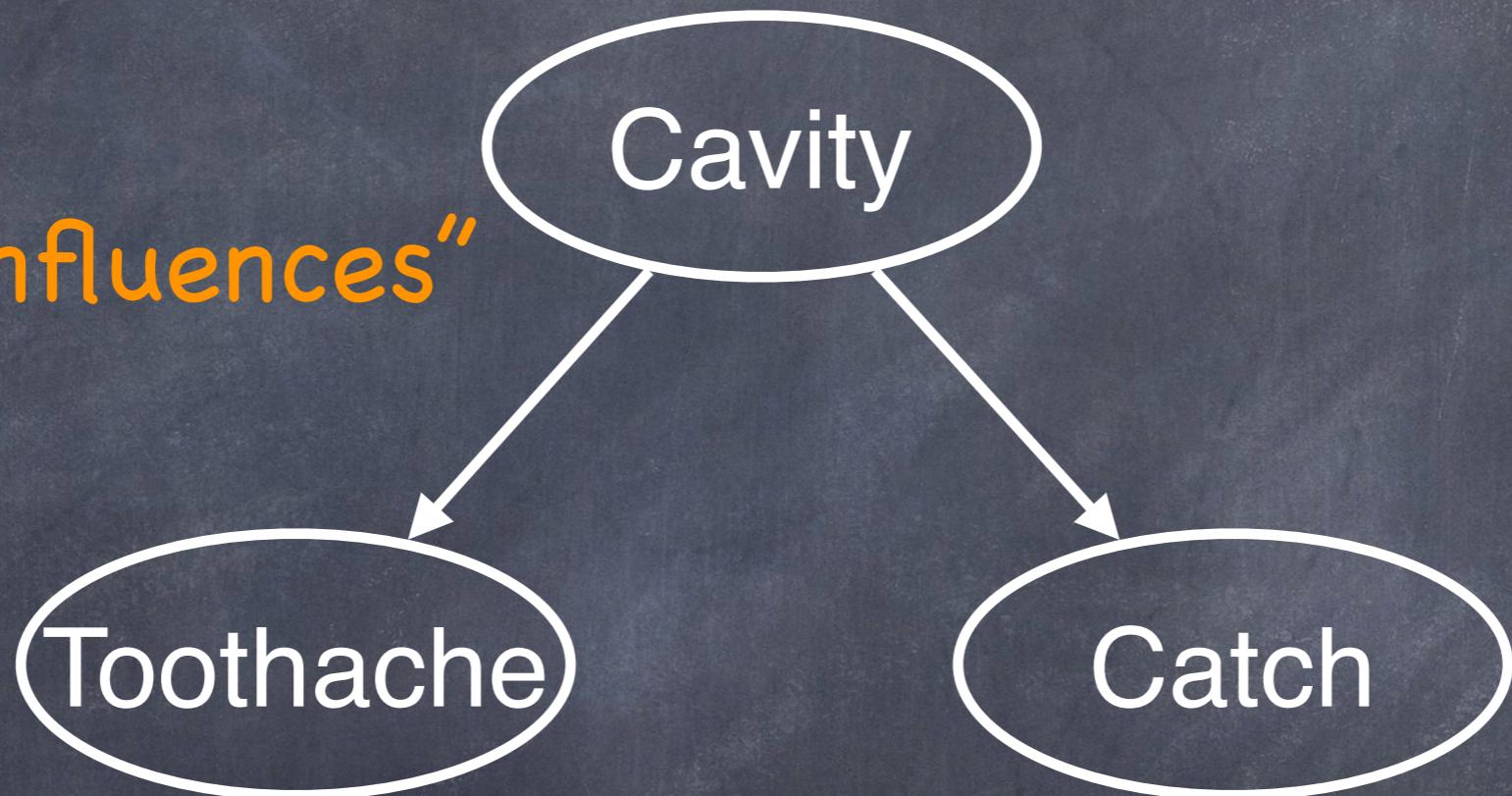
Cavity

Toothache

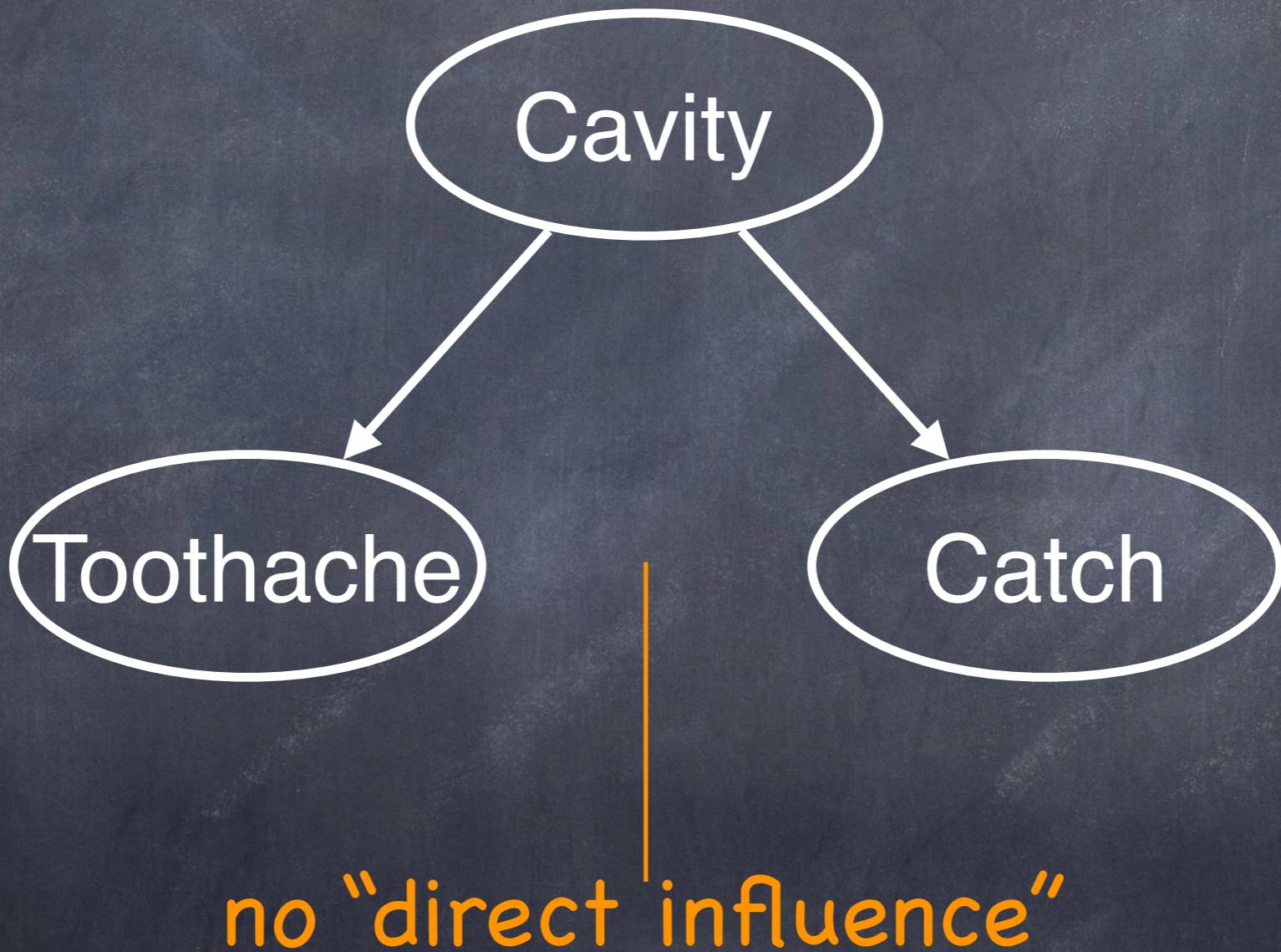
Catch

Bayesian Networks

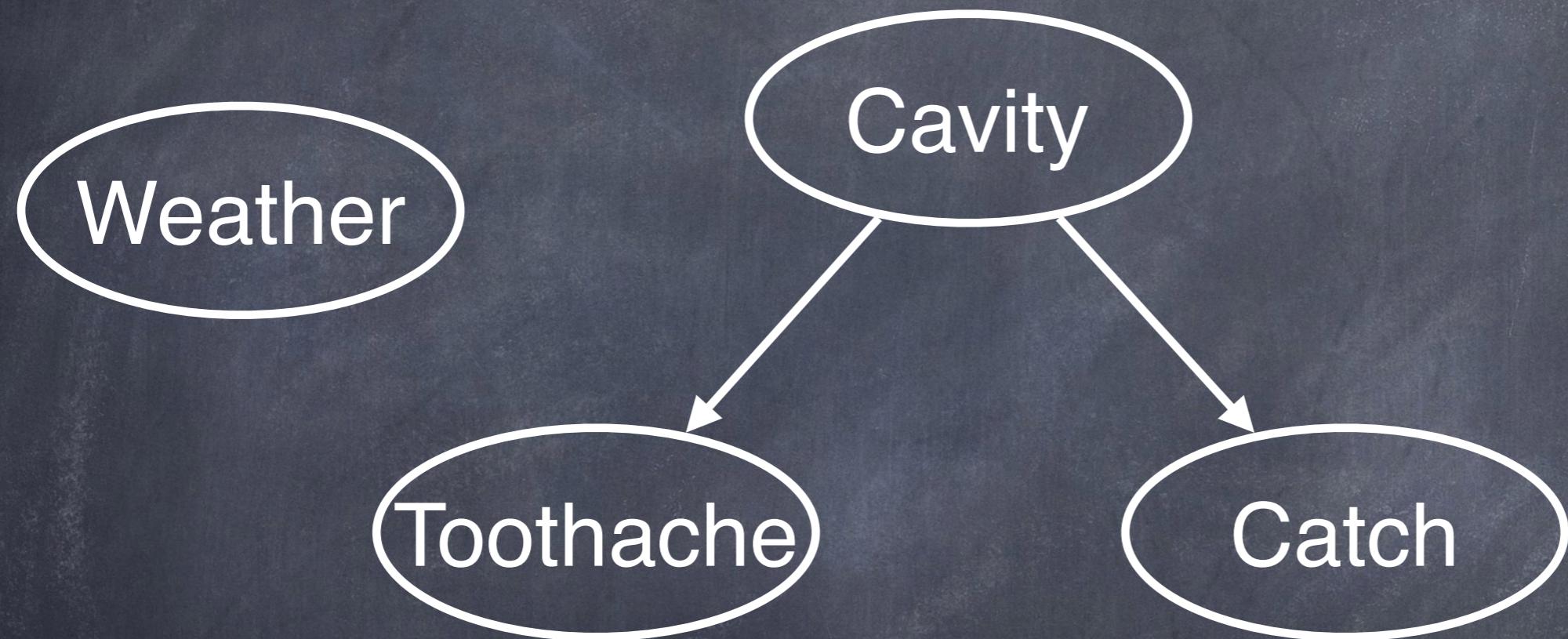
“directly influences”



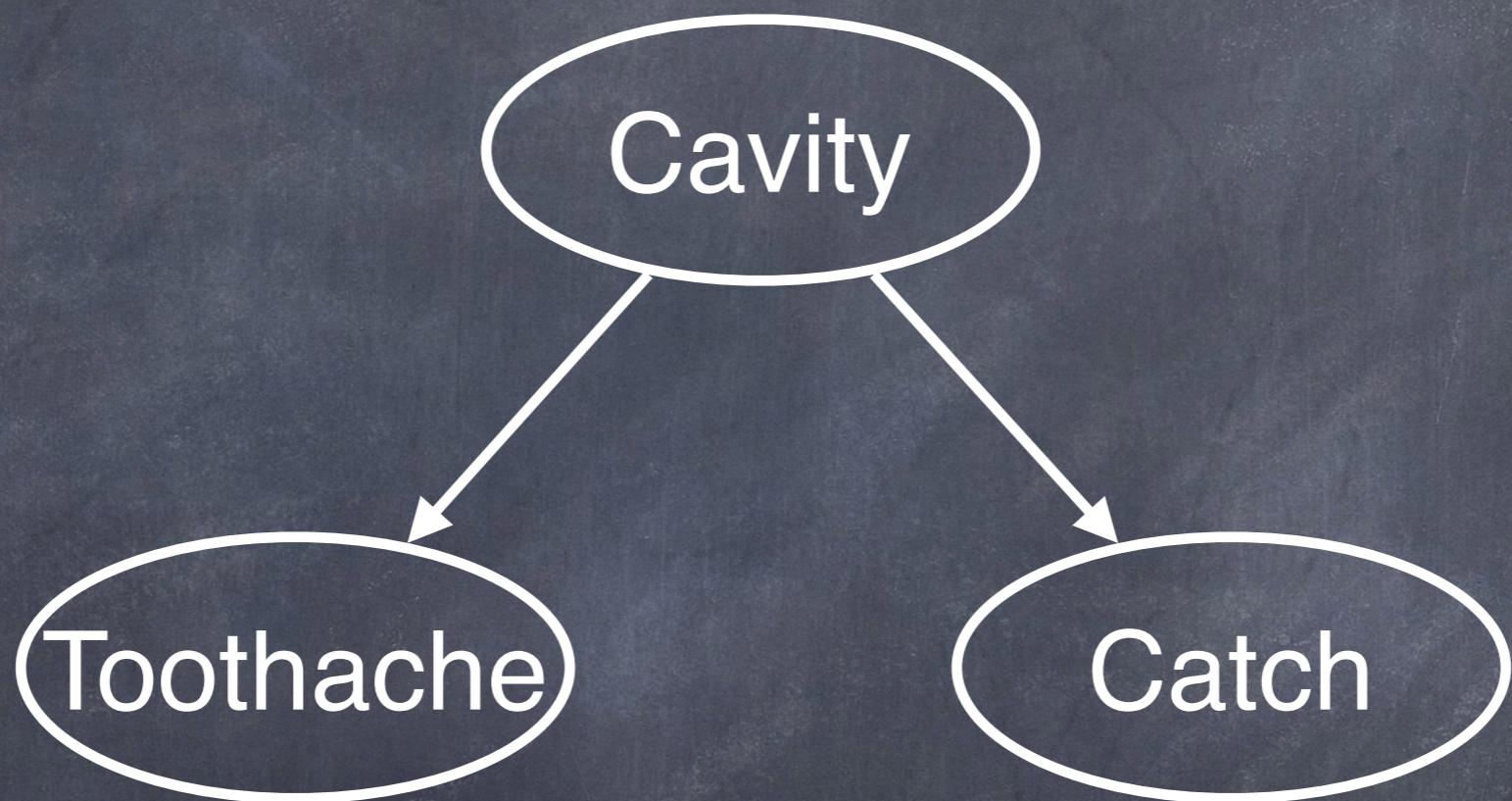
Bayesian Networks



Bayesian Networks



Bayesian Networks

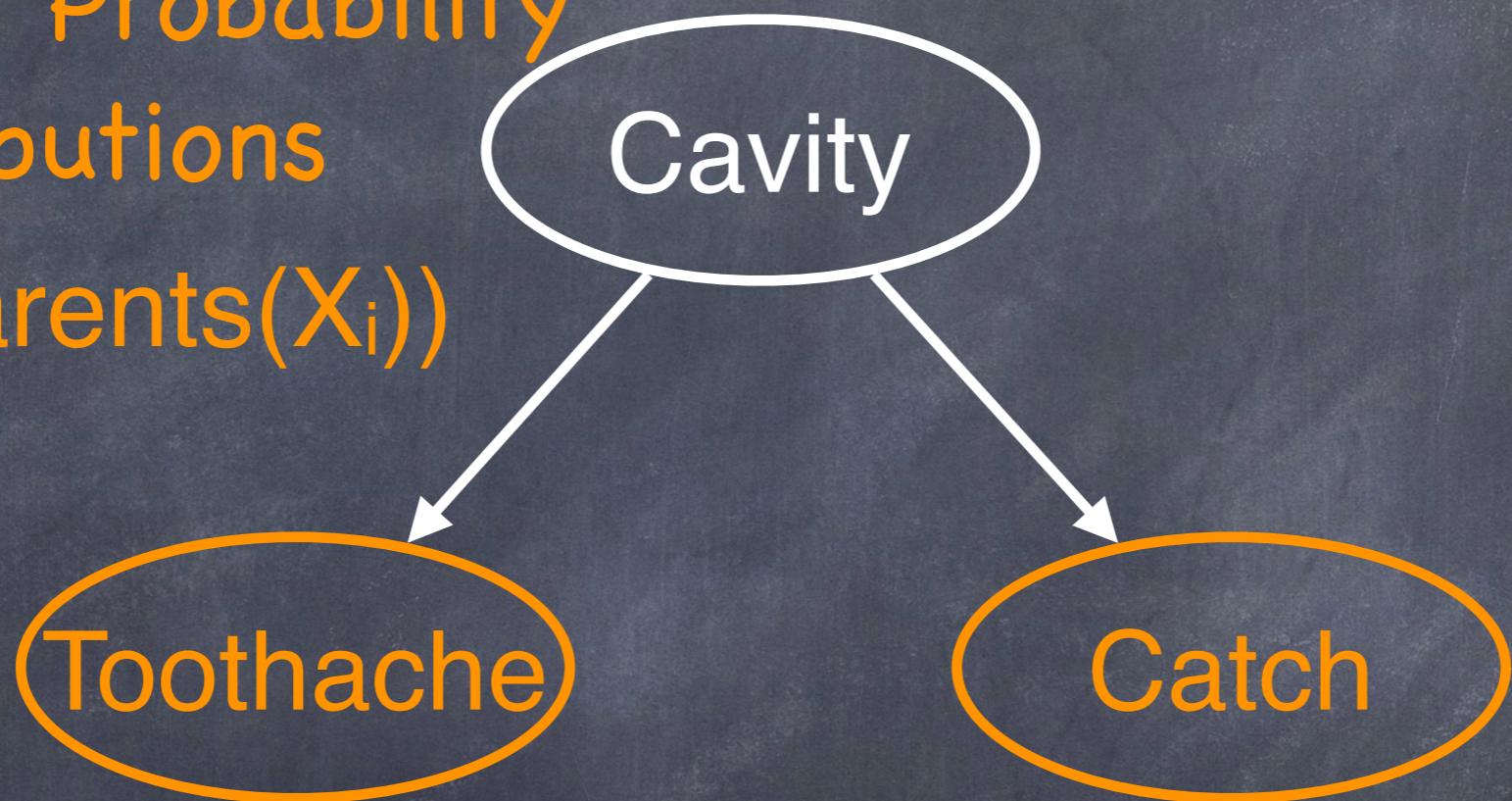


Bayesian Networks

Conditional Probability

Distributions

$P(X_i | \text{Parents}(X_i))$

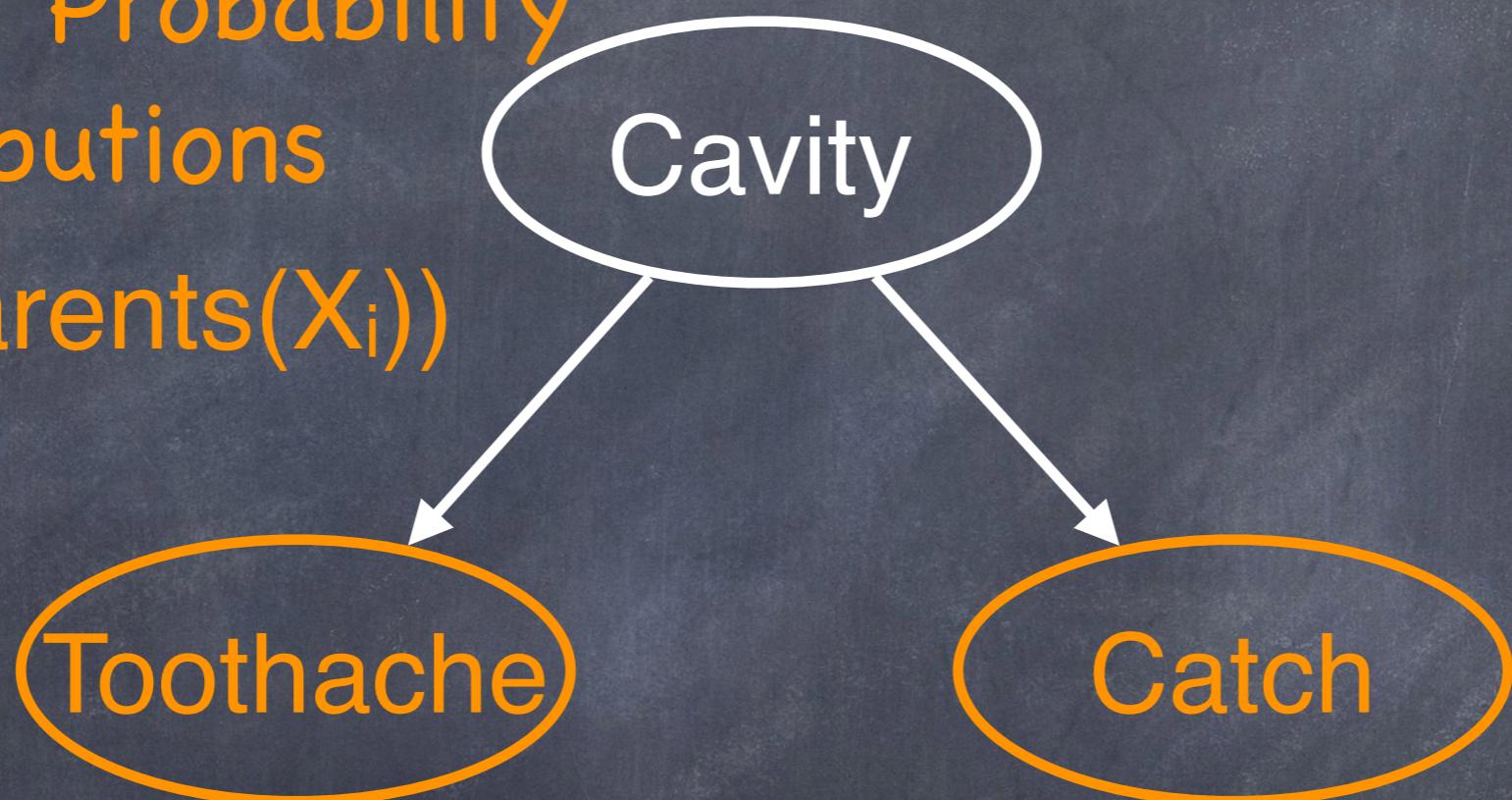


Bayesian Networks

Conditional Probability

Distributions

$P(X_i | \text{Parents}(X_i))$



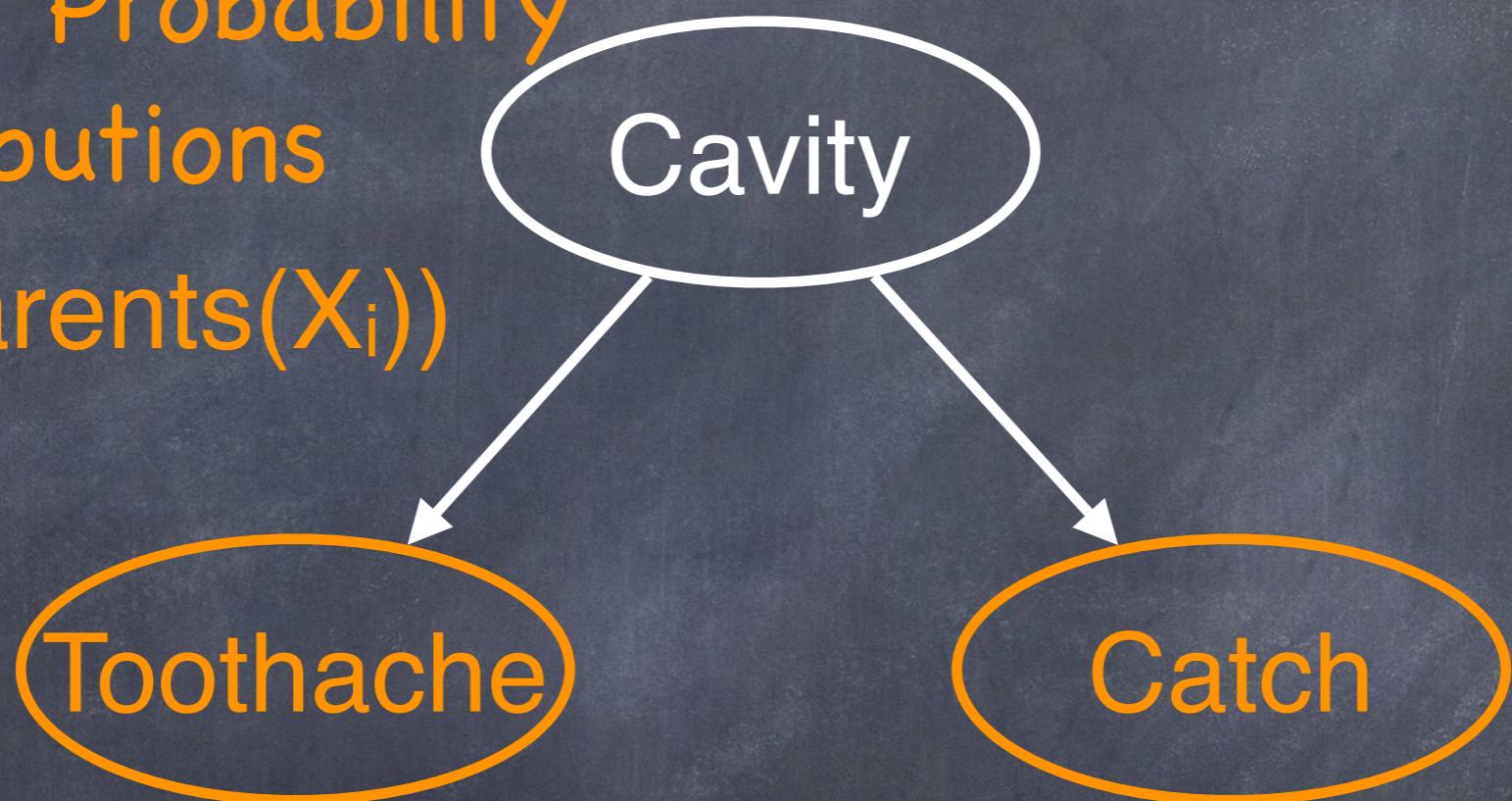
$P(\text{Toothache}|\text{Cavity})$

Cavity	toothache	\neg toothache
cavity		
\neg cavity		

Bayesian Networks

Conditional Probability
Distributions

$P(X_i \mid \text{Parents}(X_i))$



$P(\text{Toothache}|\text{Cavity})$

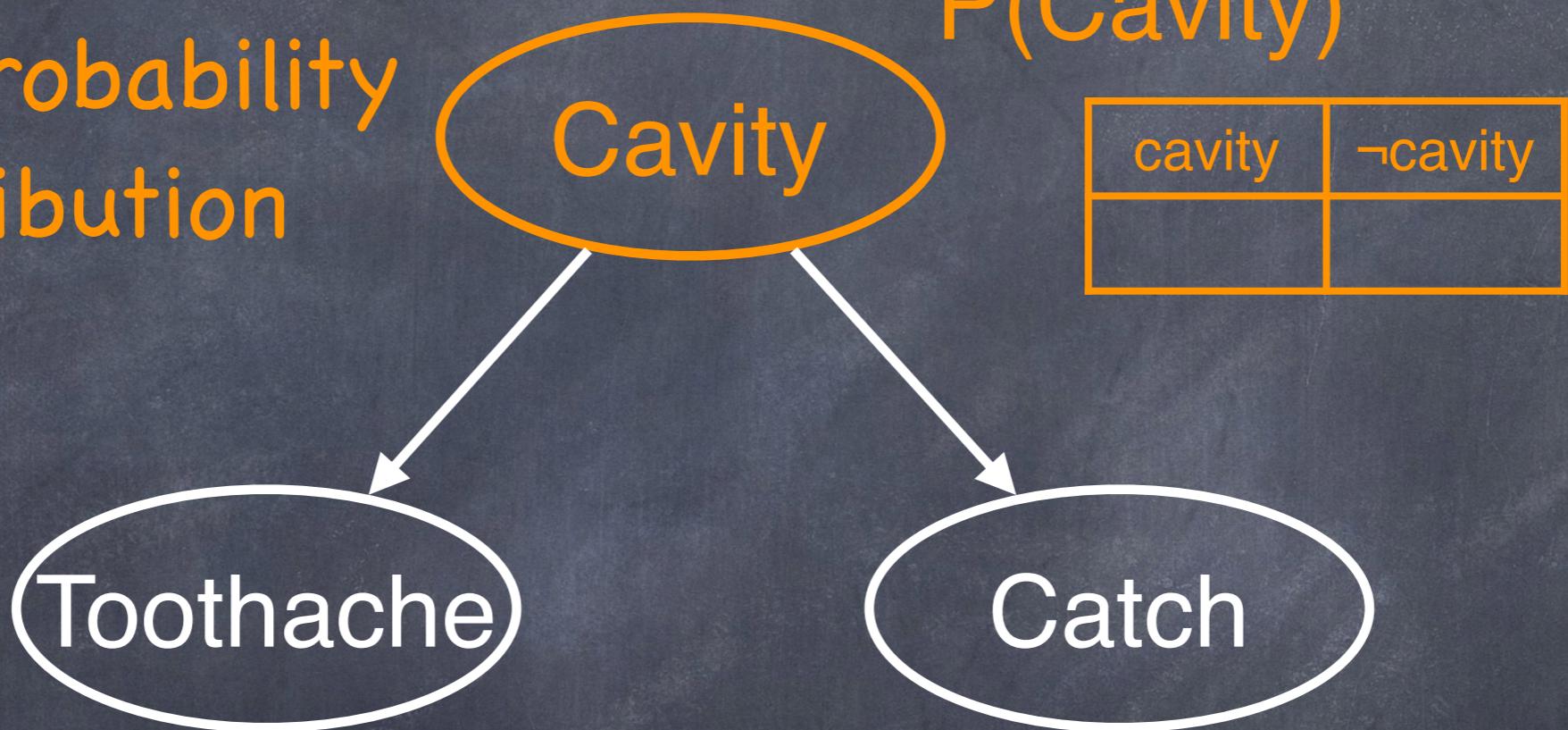
$P(\text{Catch}|\text{Cavity})$

Cavity	toothache	\neg toothache
cavity		
\neg cavity		

Cavity	catch	\neg catch
cavity		
\neg cavity		

Bayesian Networks

Prior Probability Distribution



$P(\text{Cavity})$

cavity	\neg cavity

$P(\text{Toothache}|\text{Cavity})$

Cavity	toothache	\neg toothache
cavity		
\neg cavity		

$P(\text{Catch}|\text{Cavity})$

Cavity	catch	\neg catch
cavity		
\neg cavity		

Bayesian Networks

- Nodes correspond to a random variables
- Link from X to Y iff X “directly influences” Y
 - No link: no “direct influence”
- Non-root nodes store the conditional distribution: $P(X_i | \text{Parents}(X_i))$
- Root nodes store their prior $P(X_i)$

Bayesian Networks

How-To

- Select random variables required to model the domain
- Add links from causes to effects ("directly influences")
 - No cycles allowed. :(
- Add conditional probability distributions for $P(X_i | \text{Parents}(X_i))$ and priors $P(X_i)$

Probabilistic Inference

- Computing posterior probabilities for statements given observed evidence and probabilistic background knowledge

Probabilistic Inference

(Single Variable)

Full Joint
Prob. Dist.

$$P(X | e) = \alpha P(X, e) = \alpha \sum_y P(X, e, y)$$

Query variable $X : Domain(X) = \{x_1, \dots, x_m\}$

Evidence variables $E : \{E_1, \dots, E_k\}$

Observations $e : \{e_1, \dots, e_k\}$ s.t. $E_i = e_i$

Unobserved variables $Y : \{Y_1, \dots, Y_l\}$

$$Domain(Y_i) = \{y_{i,1}, \dots, y_{i,n_i}\}$$

Semantics of Bayesian Networks

- Full joint distribution can be computed as the product of the separate conditional probabilities stored in the network

$$P(x_1, \dots, x_n) = \prod_{i=1}^n P(x_i \mid \text{parents}(X_i))$$

$P(\text{Toothache}, \text{Catch}, \text{Cavity})$

Product
Rule

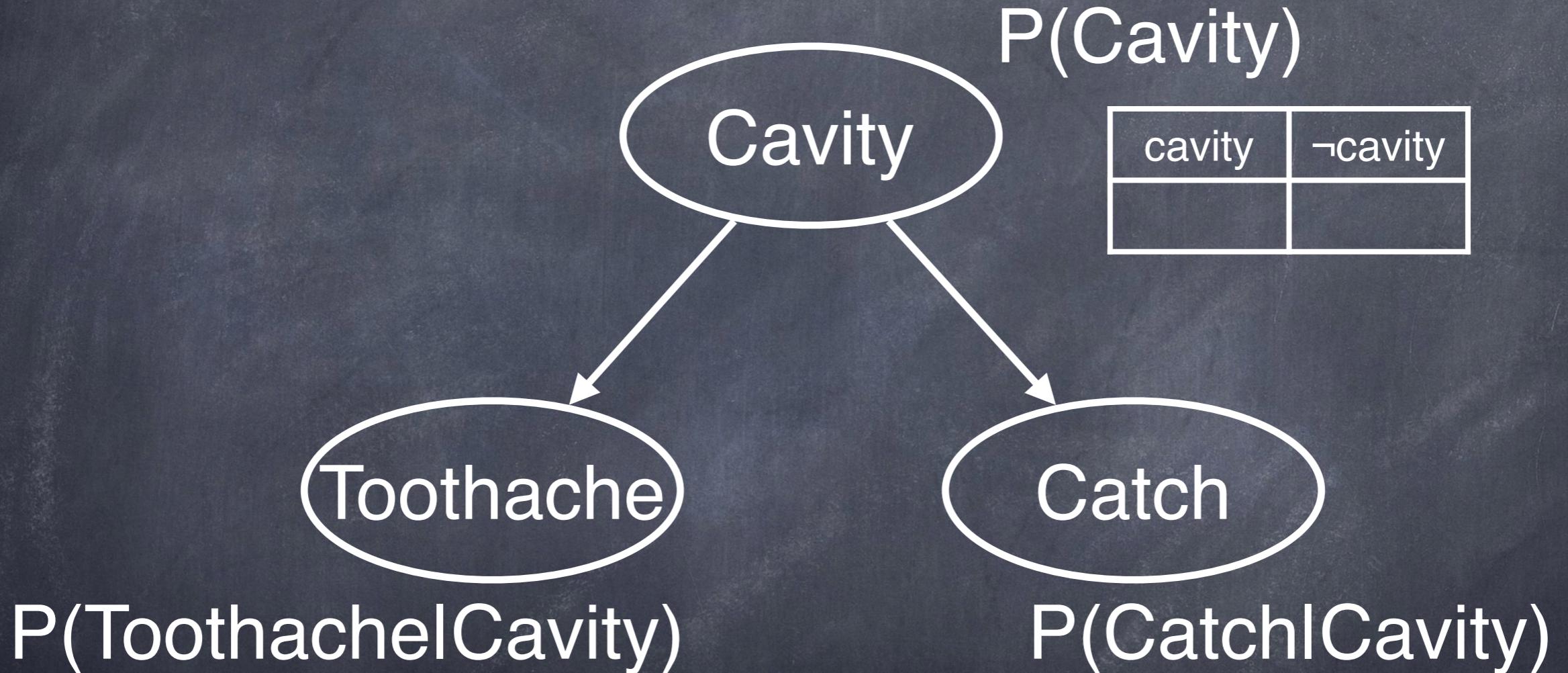
$$= P(\text{Toothache}, \text{Catch} | \text{Cavity}) P(\text{Cavity})$$

$$= P(\text{Toothache} | \text{Cavity}) P(\text{Catch} | \text{Cavity}) P(\text{Cavity})$$



Conditional
Independence

Bayesian Networks



Cavity	toothache	\neg toothache
cavity		
\neg cavity		

Cavity	catch	\neg catch
cavity		
\neg cavity		

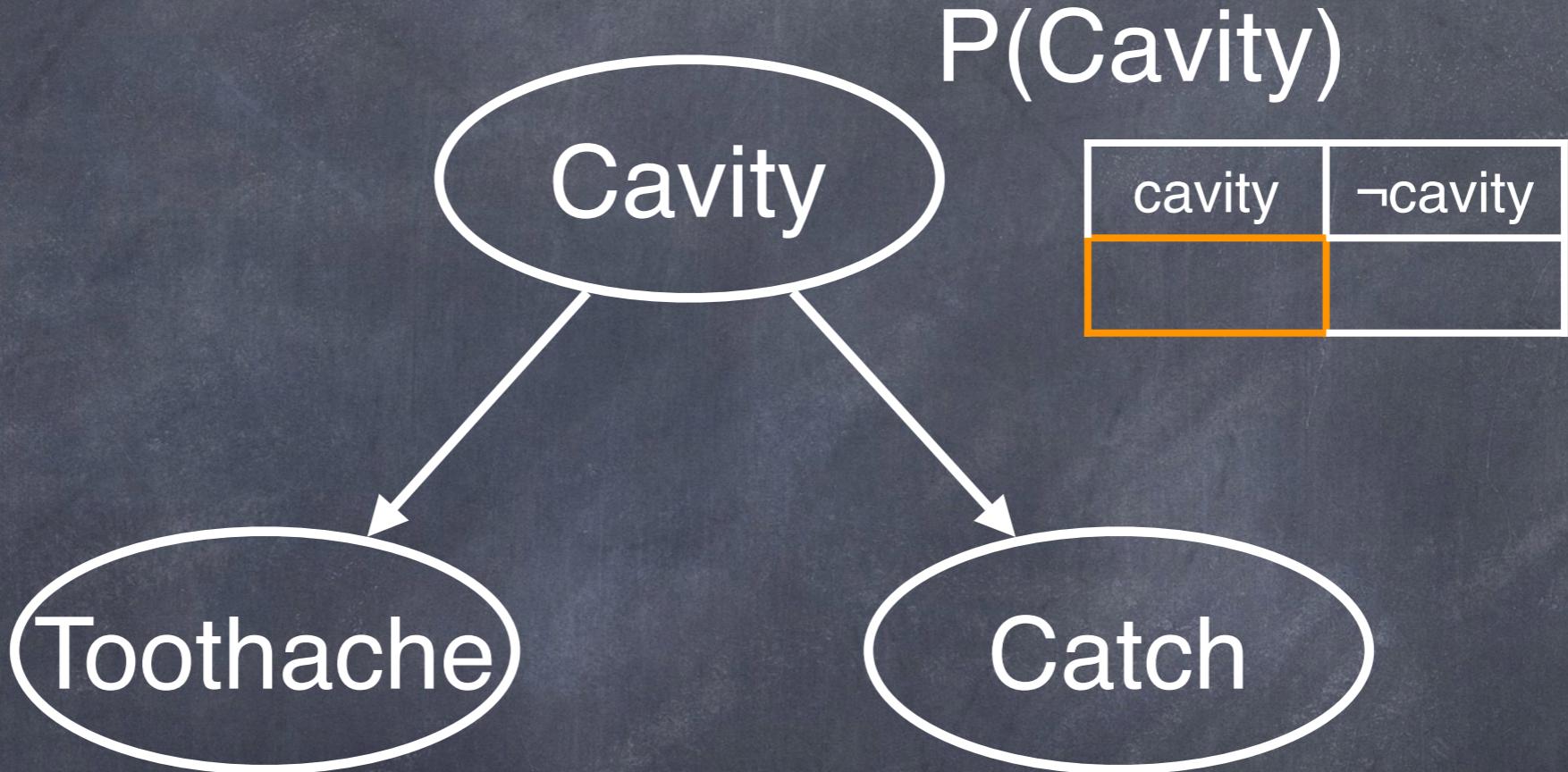
Semantics of Bayesian Networks

- Full joint distribution can be computed as the product of the separate conditional probabilities stored in the network

$$P(x_1, \dots, x_n) = \prod_{i=1}^n P(x_i \mid \text{parents}(X_i))$$

$$P(\text{toothache}, \text{cavity}, \text{catch}) =$$

$$P(\text{toothache} | \text{cavity})P(\text{catch} | \text{cavity})P(\text{cavity})$$

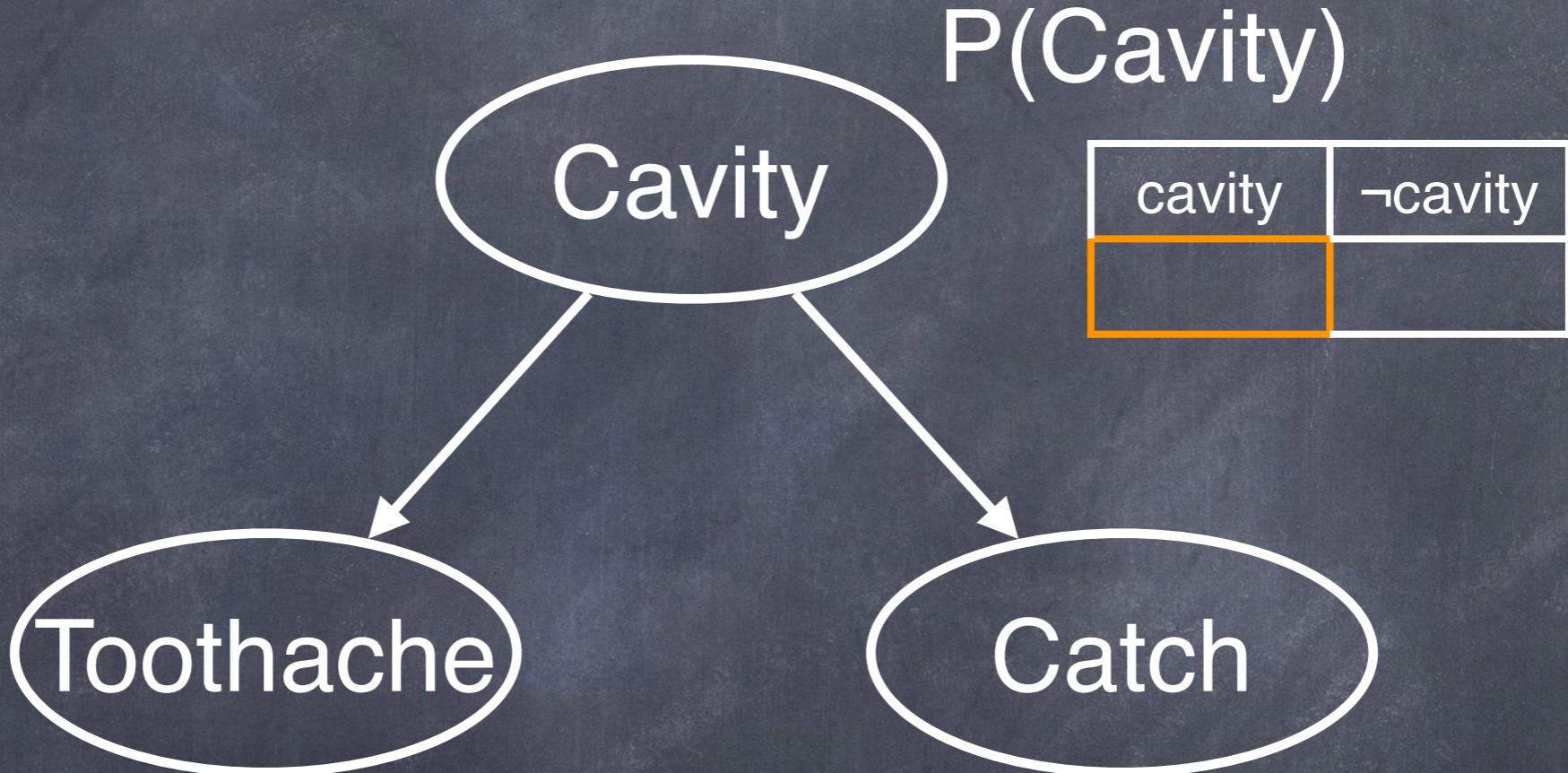


Cavity	toothache	$\neg\text{toothache}$
cavity		
$\neg\text{cavity}$		

Cavity	catch	$\neg\text{catch}$
cavity		
$\neg\text{cavity}$		

$$P(\neg\text{toothache}, \text{cavity}, \text{catch}) =$$

$$P(\neg\text{toothache}|\text{cavity})P(\text{catch}|\text{cavity})P(\text{cavity})$$

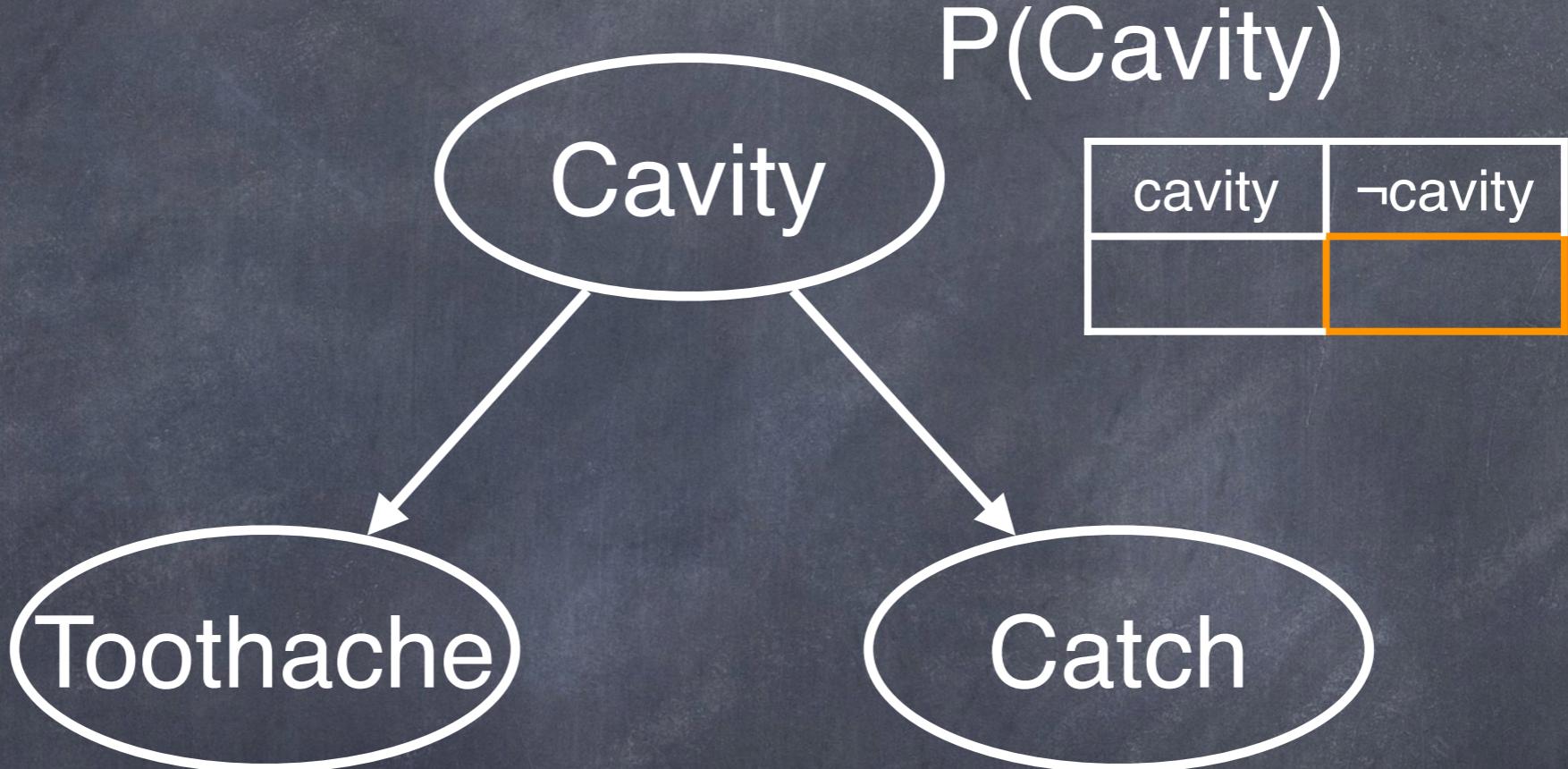


Cavity	toothache	$\neg\text{toothache}$
cavity		
$\neg\text{cavity}$		

Cavity	catch	$\neg\text{catch}$
cavity		
$\neg\text{cavity}$		

$$P(\neg\text{toothache}, \neg\text{cavity}, \neg\text{catch}) =$$

$$P(\neg\text{toothache}|\neg\text{cavity})P(\neg\text{catch}|\neg\text{cavity})P(\neg\text{cavity})$$



$$P(\text{Toothache}|\text{Cavity})$$

Cavity	toothache	$\neg\text{toothache}$
cavity		
$\neg\text{cavity}$		

Cavity	catch	$\neg\text{catch}$
cavity		
$\neg\text{cavity}$		

	toothache		\neg toothache	
	catch	\neg catch	catch	\neg catch
cavity	0.108	0.012	0.072	0.008
\neg cavity	0.016	0.064	0.144	0.576

Semantics of Bayesian Networks

- Full joint distribution can be computed as the product of the separate conditional probabilities stored in the network

$$P(x_1, \dots, x_n) = \prod_{i=1}^n P(x_i \mid \text{parents}(X_i))$$

Inference in Bayesian Networks

$$\mathbf{P}(X \mid \mathbf{e}) = \alpha \mathbf{P}(X, \mathbf{e}) = \alpha \sum_{\mathbf{y}} \mathbf{P}(X, \mathbf{e}, \mathbf{y})$$

$$P(x_1, \dots, x_n) = \prod_{i=1}^n P(x_i \mid \text{parents}(X_i))$$

Inference in Bayesian Networks

$$\begin{aligned} \mathbf{P}(X \mid \mathbf{e}) &= \alpha \mathbf{P}(X, \mathbf{e}) = \alpha \sum_{\mathbf{y}} \mathbf{P}(X, \mathbf{e}, \mathbf{y}) \\ &= \alpha \sum_{\mathbf{y}} \prod_{i=1}^n P(X_i \mid \text{parents}(X_i)) \end{aligned}$$

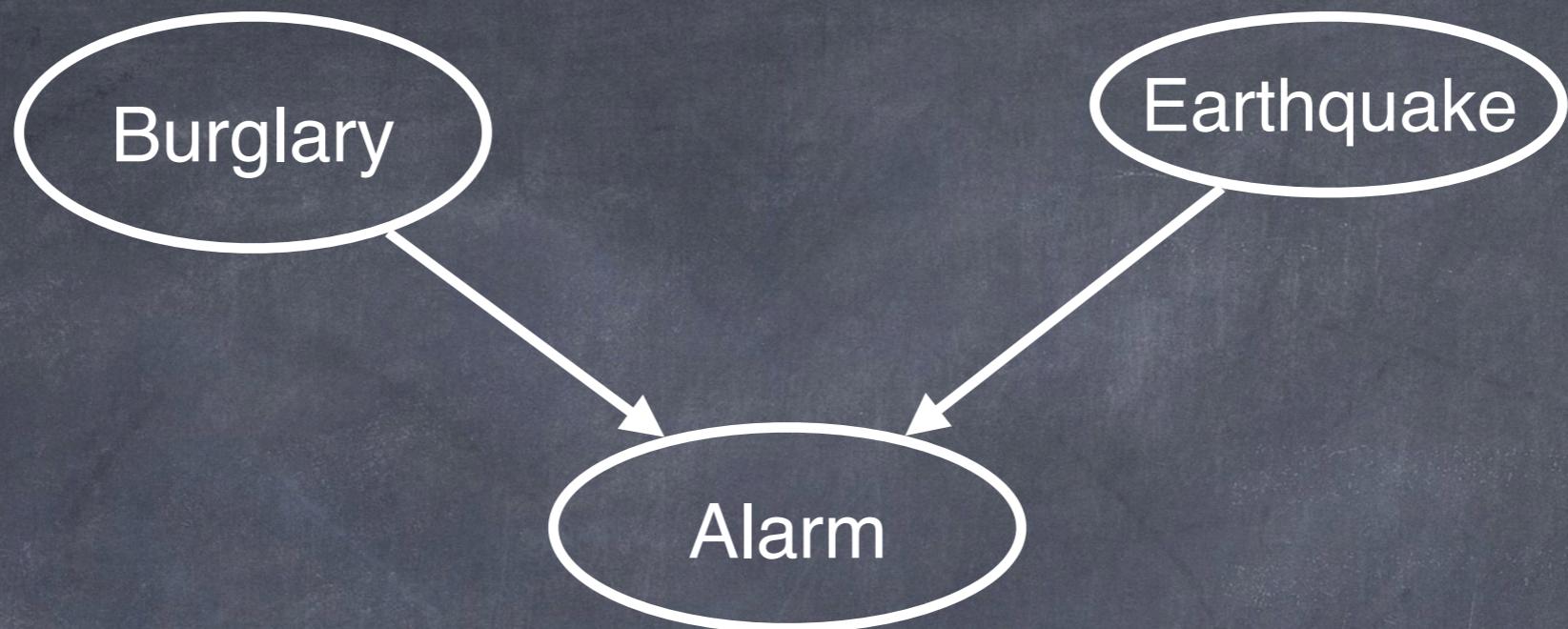
- “A query can be answered from a Bayesian Network by computing sums of products of conditional probabilities from the network.”

Example:
Judea Pearl's Alarm





Alarm





$P(B)$

$P(b)$
0.001

Burglary

$P(E)$

$P(e)$
0.002

Earthquake

Alarm

JohnCalls

MaryCalls



$P(B)$

$P(b)$	$P(\neg b)$
0.001	1-0.001

Burglary

$P(E)$

$P(e)$	$P(\neg e)$
0.002	1-0.002

Earthquake

Alarm

JohnCalls

MaryCalls



$P(B)$

$P(b)$
0.001

Burglary

$P(E)$

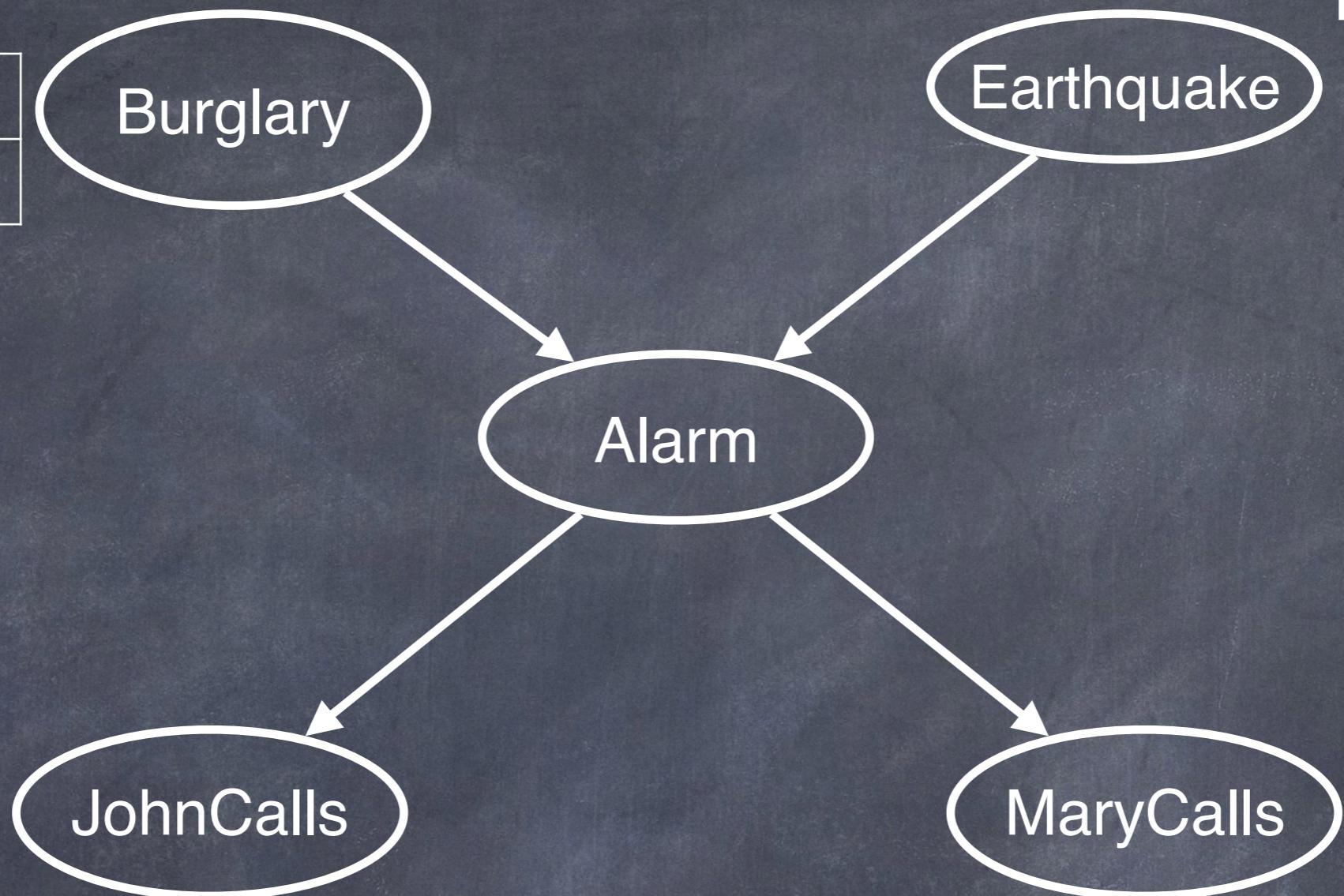
$P(e)$
0.002

Earthquake

Alarm

JohnCalls

MaryCalls



$P(B)$

$P(b)$
0.001

Burglary

$P(E)$

$P(e)$
0.002

Earthquake

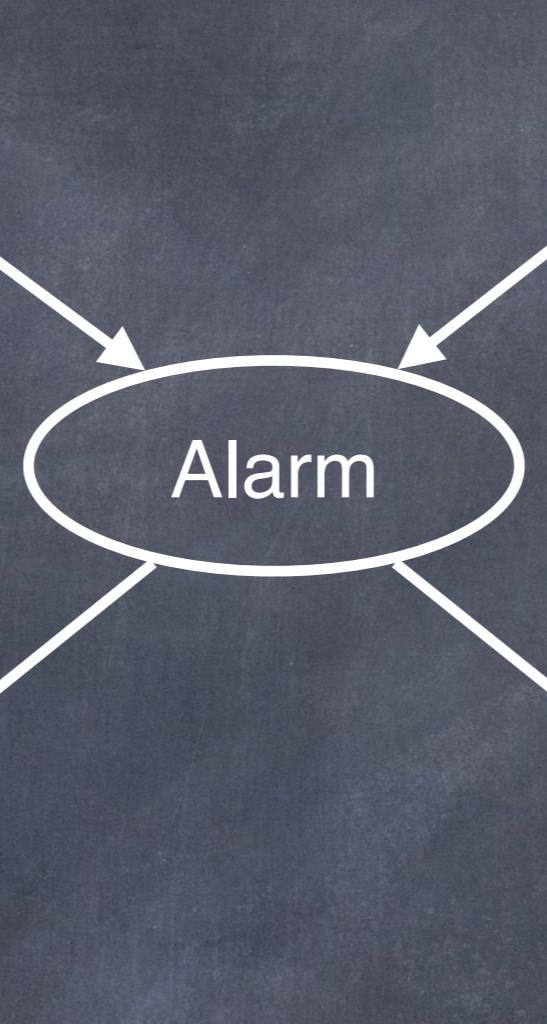
$P(A|B, E)$

B	E	$P(a B, E)$
t	t	0.95
t	f	0.94
f	t	0.29
f	f	0.001

Alarm

JohnCalls

MaryCalls



$P(B)$

$P(b)$
0.001

Burglary

$P(E)$

$P(e)$
0.002

Earthquake

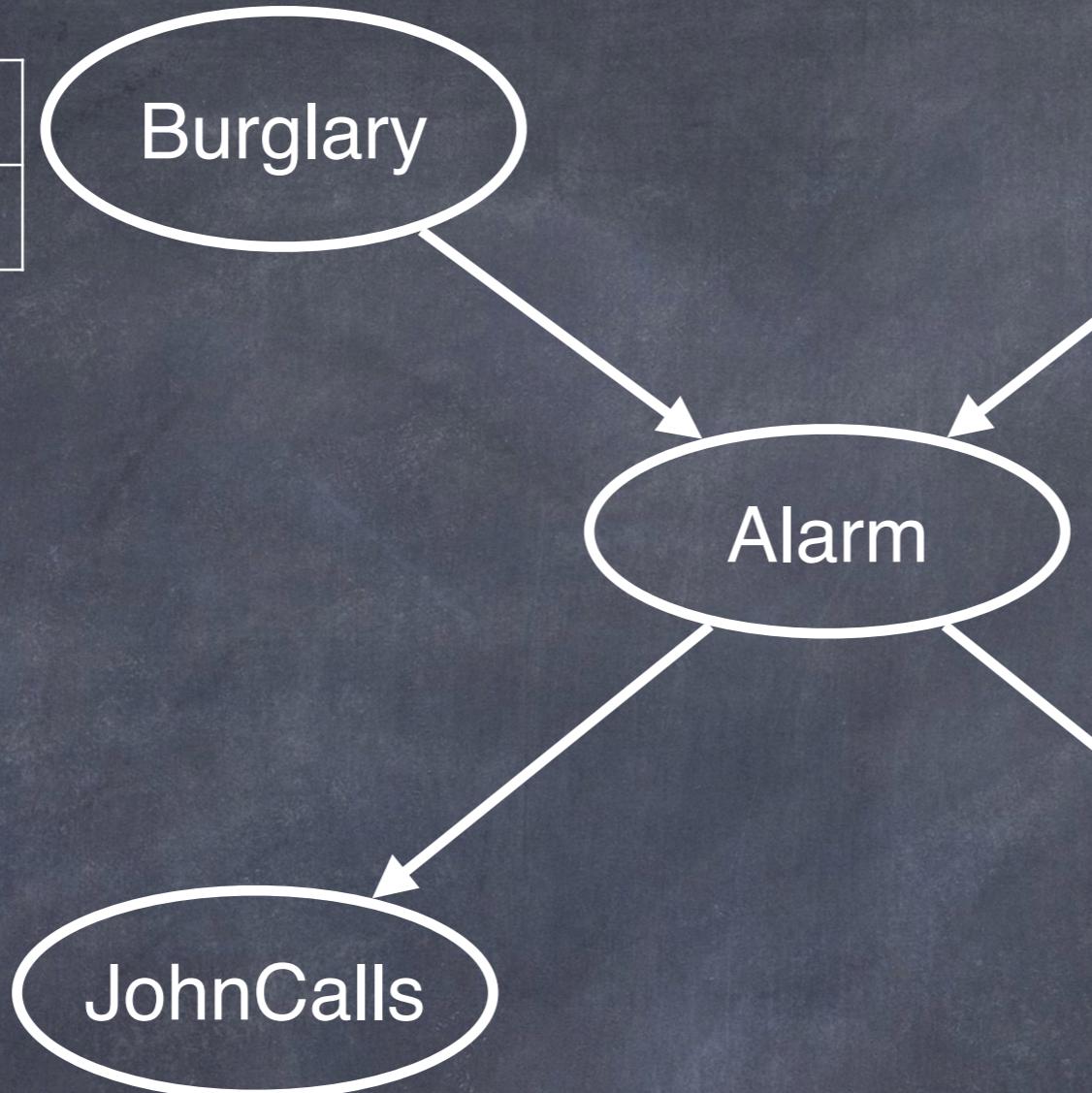
$P(A|B, E)$

B	E	$P(a B, E)$	$P(\neg a B, E)$
t	t	0.95	1-0.95
t	f	0.94	1-0.94
f	t	0.29	1-0.29
f	f	0.001	1-0.001

Alarm

JohnCalls

MaryCalls



$P(B)$

$P(b)$
0.001

Burglary

$P(E)$

$P(e)$
0.002

Earthquake

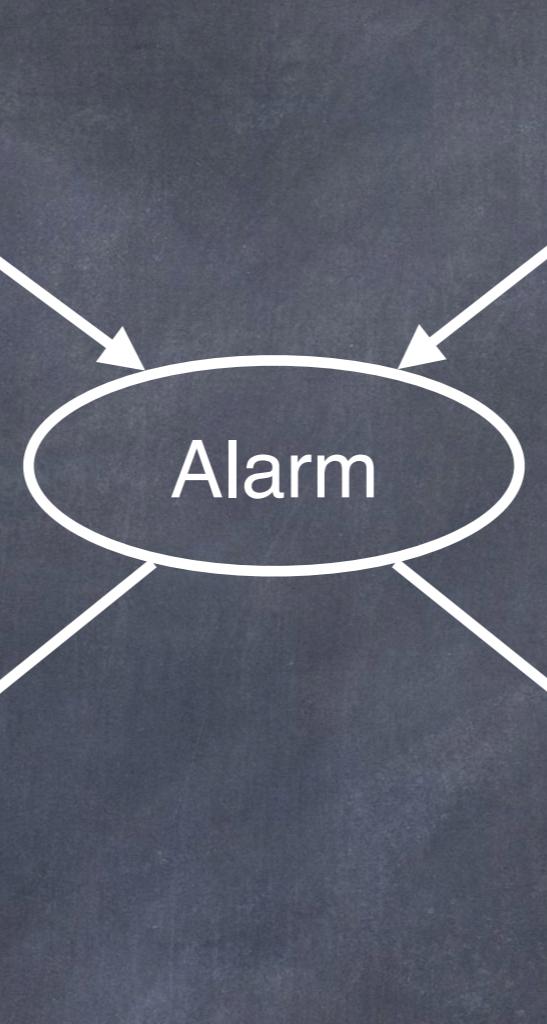
$P(A|B, E)$

B	E	$P(a B, E)$
t	t	0.95
t	f	0.94
f	t	0.29
f	f	0.001

Alarm

JohnCalls

MaryCalls



$P(B)$

P(b)
0.001

 $P(E)$

P(e)
0.002

 $P(A|B, E)$

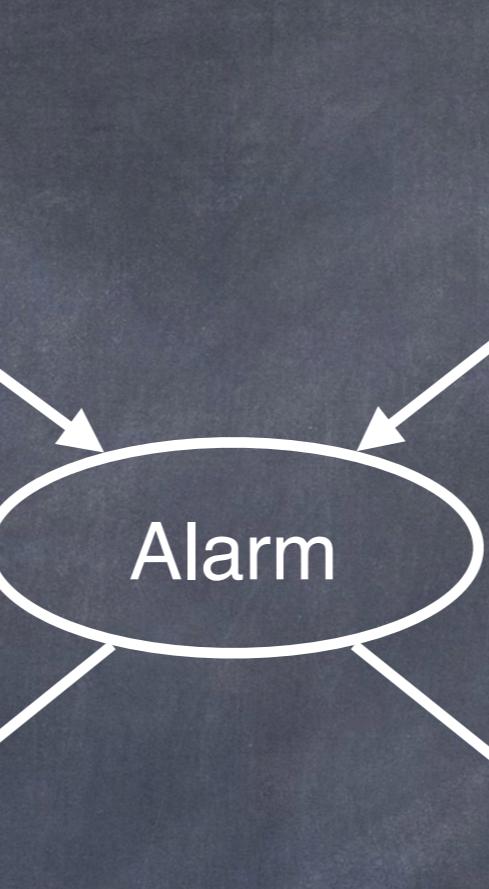
B	E	$P(a B, E)$
t	t	0.95
t	f	0.94
f	t	0.29
f	f	0.001

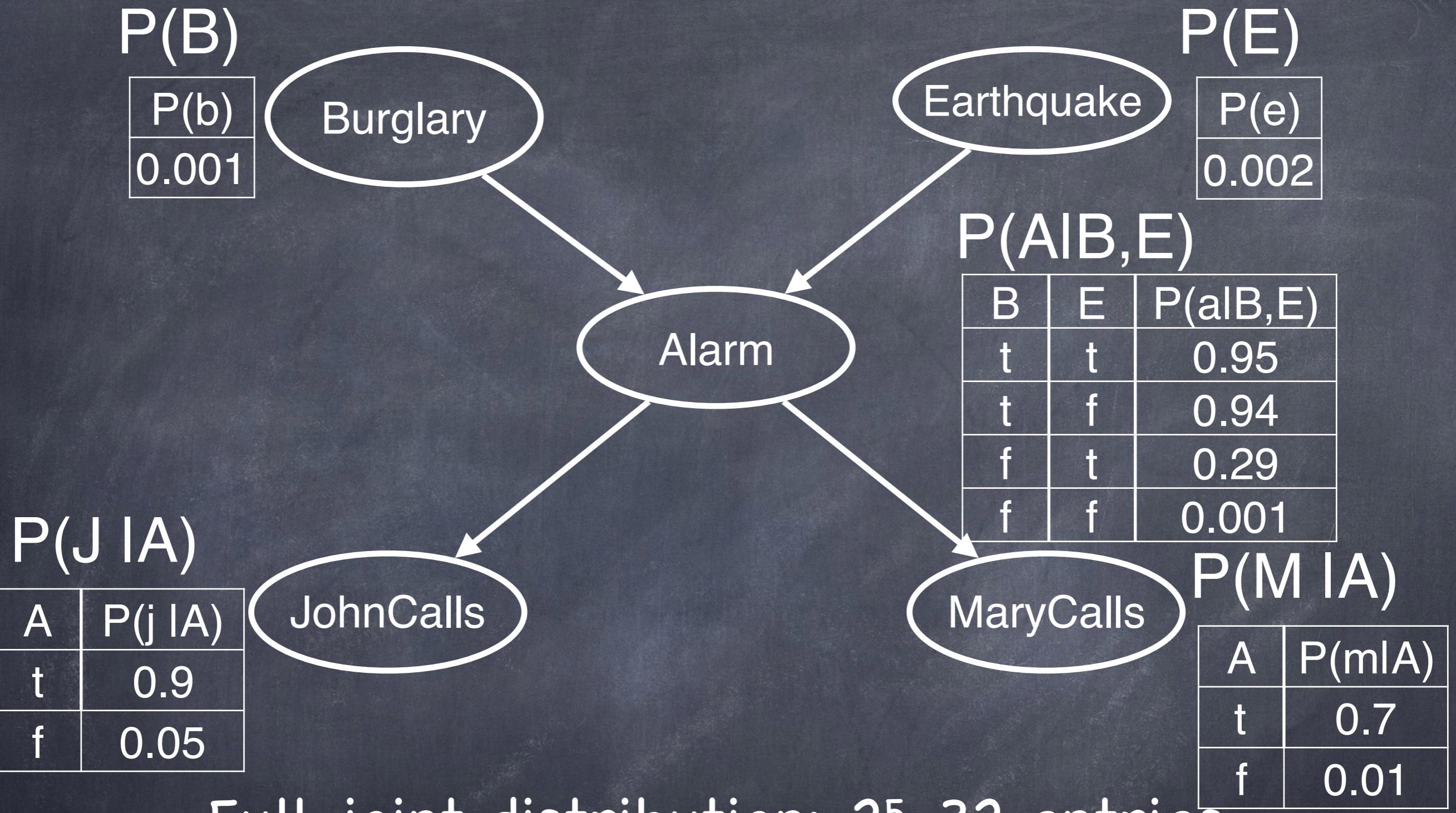
 $P(J|A)$

A	$P(j A)$
t	0.9
f	0.05

 $P(M|A)$

A	$P(m A)$
t	0.7
f	0.01

 $Alarm$  $P(A|B, E)$ 



Full joint distribution: $2^5=32$ entries

Bayesian network: 10 entries

Assuming conditional independences
encoded in the network

Call from: John



Call from: Mary

$P(B)$

P(b)
0.001

```
graph LR; B((Burglary)) --> A((Alarm)); E((Earthquake)) --> A; A --> JC((JohnCalls)); A --> MC((MaryCalls))
```

 $P(E)$

P(e)
0.002

 $P(A|B, E)$

B	E	$P(a B, E)$
t	t	0.95
t	f	0.94
f	t	0.29
f	f	0.001

 $P(J|A)$

A	$P(j A)$
t	0.9
f	0.05

```
graph LR; JC((JohnCalls)) --> A((Alarm))
```

 $P(M|A)$

A	$P(m A)$
t	0.7
f	0.01

$$P(\text{Burglary} \mid \text{JohnCalls} = \text{True}, \text{MaryCalls} = \text{True})$$

$$\mathbf{P}(B \mid j, m)$$

$$\mathbf{P}(B \mid j,m) = \alpha\,\mathbf{P}(B,j,m) = \alpha\sum_e\sum_a\mathbf{P}(B,j,m,e,a)$$

$$\mathbf{P}(B \mid j,m) = \alpha\,\mathbf{P}(B,j,m) = \alpha\sum_e\sum_a\mathbf{P}(B,j,m,e,a)$$

$$P(x_1,\ldots,x_n)=\prod_{i=1}^n P(x_i \mid parents(X_i))$$

$P(B)$

P(b)
0.001

 $P(E)$

P(e)
0.002

 $P(A | B, E)$

B	E	$P(a B,E)$
t	t	0.95
t	f	0.94
f	t	0.29
f	f	0.001

 $P(J | A)$

A	$P(j A)$
t	0.9
f	0.05

 $P(M | A)$

A	$P(m A)$
t	0.7
f	0.01



$$P(B, E, A, J, M) = \alpha P(B) P(E) P(A | B, E) P(J | A) P(M | A)$$

$P(B)$

P(b)
0.001

Burglary

$P(E)$

P(e)
0.002

$P(A|B, E)$

B	E	$P(a B, E)$
t	t	0.95
t	f	0.94
f	t	0.29
f	f	0.001

$P(J|A)$

A	$P(j A)$
t	0.9
f	0.05

JohnCalls

$P(M|A)$

A	$P(m A)$
t	0.7
f	0.01

Alarm

MaryCalls

$$P(B, E, A, \underline{J}, \underline{M}) = \alpha P(B) P(E) P(A | B, E) P(\underline{J} | A) P(\underline{M} | A)$$

$P(B)$

$P(b)$
0.001

Burglary

$P(E)$

$P(e)$
0.002

$P(A|B, E)$

B	E	$P(a B, E)$
t	t	0.95
t	f	0.94
f	t	0.29
f	f	0.001

Alarm

$P(j|A)$

A	$P(j A)$
t	0.9
f	0.05

JohnCalls

$P(m|A)$

A	$P(m A)$
t	0.7
f	0.01

MaryCalls

$$P(B, E, A, j, m) = \alpha P(B) P(E) P(A | B, E) P(j | A) P(m | A)$$

$P(B)$

$P(b)$
0.001

Burglary

$P(j|A)$

A	$P(j A)$
t	0.9
f	0.05

JohnCalls

Alarm

Earthquake

$P(E)$

$P(e)$
0.002

$P(A|B, E)$

B	E	$P(a B, E)$
t	t	0.95
t	f	0.94
f	t	0.29
f	f	0.001

MaryCalls

$P(m|A)$

A	$P(m A)$
t	0.7
f	0.01

$$P(\underline{B}, E, A, j, m) = \alpha P(\underline{B}) P(E) P(A | \underline{B}, E) P(j | A) P(m | A)$$

$P(b)$

$P(b)$
0.001

Burglary

 $P(j|A)$

A	$P(j A)$
t	0.9
f	0.05

JohnCalls

 $P(E)$ $P(E)$

$P(e)$
0.002

Earthquake

 $P(A|b, E)$

B	E	$P(a b, E)$
t	t	0.95
t	f	0.94
f	t	0.29
f	f	0.001

MaryCalls

 $P(m|A)$

A	$P(m A)$
t	0.7
f	0.01

$$P(\underline{b}, E, A, j, m) = \alpha P(\underline{b}) P(E) P(A | \underline{b}, E) P(j | A) P(m | A)$$

$P(b)$

$P(b)$
0.001

Burglary

$P(j|A)$

A	$P(j A)$
t	0.9
f	0.05

JohnCalls

Alarm

Earthquake

$P(A|b, E)$

B	E	$P(a B, E)$
t	t	0.95
t	f	0.94
f	t	0.29
f	f	0.001

MaryCalls

$P(E)$

$P(e)$
0.002

$P(m|A)$

A	$P(m A)$
t	0.7
f	0.01

$$P(b, \underline{E}, \underline{A}, j, m) = \alpha P(b) P(\underline{E}) P(\underline{A} | b, \underline{E}) P(j | \underline{A}) P(m | \underline{A})$$

$P(b)$

$P(b)$
0.001

Burglary

$P(E)$

$P(e)$
0.002

Earthquake

$P(A|b, E)$

B	E	$P(a b, E)$
t	t	0.95
t	f	0.94
f	t	0.29
f	f	0.001

Alarm

$P(j|A)$

A	$P(j A)$
t	0.9
f	0.05

JohnCalls

$P(m|A)$

A	$P(m A)$
t	0.7
f	0.01

$$P(b, j, m) = \alpha \sum_e \sum_a P(b) P(e) P(a | b, e) P(j | a) P(m | a)$$

$P(b)$

$P(b)$
0.001

Burglary

$P(e)$

$P(e)$
0.002

$P(a|b,e)$

B	E	$P(a B,E)$
t	t	0.95
t	f	0.94
f	t	0.29
f	f	0.001

Alarm

$P(j|a)$

A	$P(j A)$
t	0.9
f	0.05

JohnCalls

$P(m|a)$

A	$P(m A)$
t	0.7
f	0.01

$$P(b, j, m) = \alpha P(b) P(e) P(a | b, e) P(j | a) P(m | a) +$$

$P(b)$

$P(b)$
0.001

Burglary

 $P(j|\neg a)$

A	$P(j A)$
t	0.9
f	0.05

JohnCalls

 $P(e)$ $P(e)$

$P(e)$
0.002

Earthquake

 $P(\neg a|b,e)$

B	E	$P(a B,E)$
t	t	0.95
t	f	0.94
f	t	0.29
f	f	0.001

1-0.95

MaryCalls

 $P(m|\neg a)$

A	$P(m A)$
t	0.7
f	0.01

$$\begin{aligned}
 P(b, j, m) = & \alpha P(b) P(e) P(a | b, e) P(j | a) P(m | a) + \\
 & P(b) P(e) P(\neg a | b, e) P(j | \neg a) P(m | \neg a) +
 \end{aligned}$$

$P(b)$

$P(b)$
0.001

Burglary

Earthquake

 $P(\neg e)$

$P(e)$
0.002

1-0.00

 $P(a|b, \neg e)$

B	E	$P(a B, E)$
t	t	0.95
t	f	0.94
f	t	0.29
f	f	0.001

MaryCalls

 $P(j|a)$

A	$P(j A)$
t	0.9
f	0.05

JohnCalls

 $P(m|a)$

A	$P(m A)$
t	0.7
f	0.01

$$\begin{aligned}
P(b, j, m) = & \alpha P(b) P(e) P(a | b, e) P(j | a) P(m | a) + \\
& P(b) P(e) P(\neg a | b, e) P(j | \neg a) P(m | \neg a) + \\
& P(b) P(\neg e) P(a | b, \neg e) P(j | a) P(m | a) +
\end{aligned}$$

$P(b)$

$P(b)$
0.001

Burglary

 $P(j \mid \neg a)$

A	$P(j \mid A)$
t	0.9
f	0.05

JohnCalls

 $P(\neg e)$ $P(\neg e)$

$P(e)$
0.002

Earthquake

 $P(\neg a \mid b, \neg e)$

B	E	$P(a \mid B, E)$
t	t	0.95
t	f	0.94
f	t	0.29
f	f	0.001

Alarm

MaryCalls

 $P(m \mid \neg a)$

A	$P(m \mid A)$
t	0.7
f	0.01

$$\begin{aligned}
P(b, j, m) = & \alpha (P(b) P(e) P(a \mid b, e) P(j \mid a) P(m \mid a) + \\
& P(b) P(e) P(\neg a \mid b, e) P(j \mid \neg a) P(m \mid \neg a) + \\
& P(b) P(\neg e) P(a \mid b, \neg e) P(j \mid a) P(m \mid a) + \\
& P(b) P(\neg e) P(\neg a \mid b, \neg e) P(j \mid \neg a) P(m \mid \neg a))
\end{aligned}$$

$P(b)$

$P(b)$
0.001

Burglary

$P(j|A)$

A	$P(j A)$
t	0.9
f	0.05

JohnCalls

$P(E)$

$P(E)$

$P(e)$
0.002

Earthquake

$P(A|b, E)$

B	E	$P(a b, E)$
t	t	0.95
t	f	0.94
f	t	0.29
f	f	0.001

MaryCalls

$P(m|A)$

A	$P(m A)$
t	0.7
f	0.01

$$P(b | j, m) = \alpha \sum_e \sum_a P(b) P(e) P(a|b, e) P(j|a) P(m|a)$$



Marginalization

Factored full joint dist.

$$\mathbf{P}(b \mid j,m) = \alpha \mathbf{P}(B,j,m) = \alpha \sum_e \sum_a \mathbf{P}(B,j,m,e,a)$$

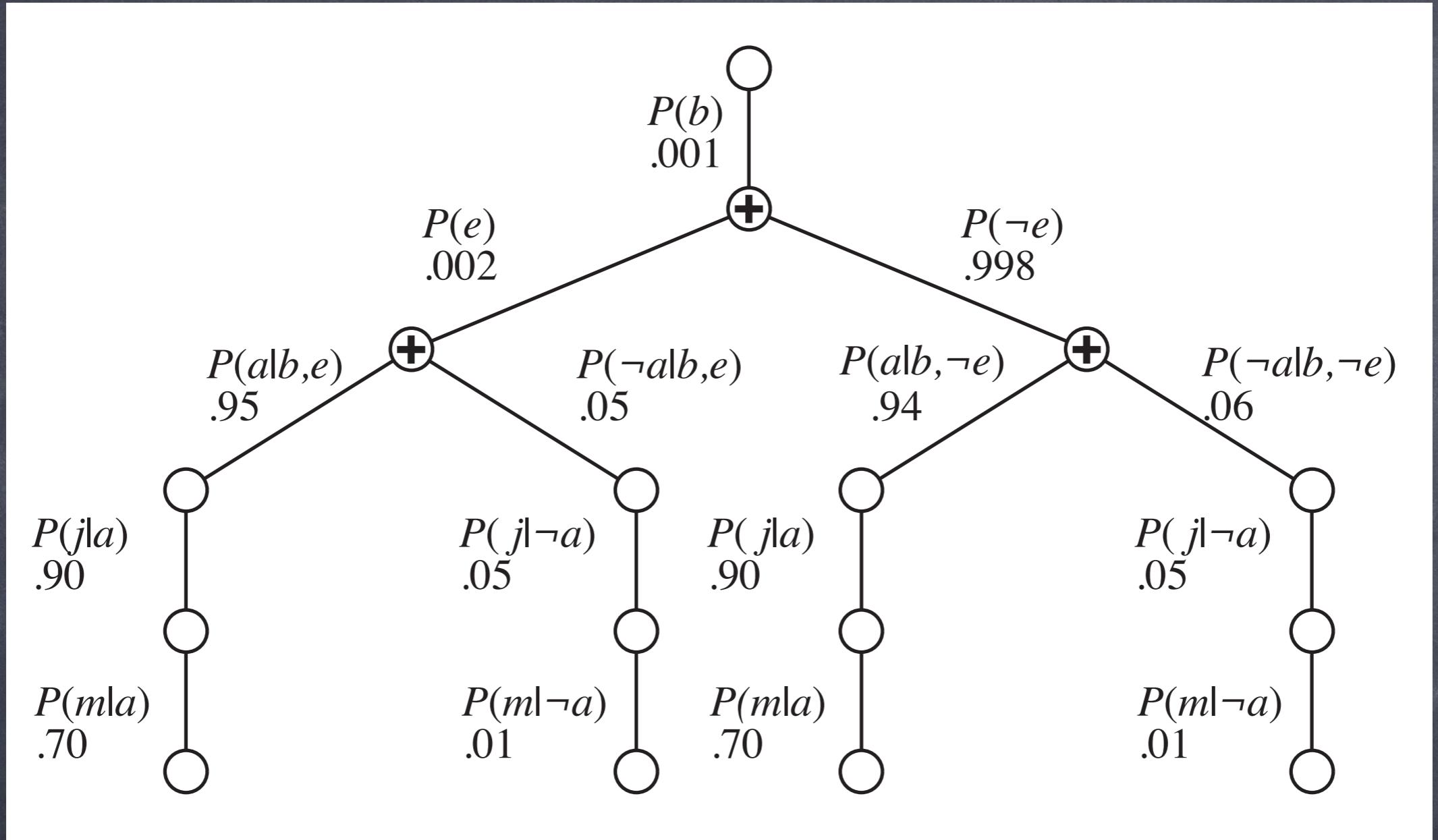
$$P(b \mid j,m) = \alpha \sum_e \sum_a P(b)P(e)P(a \mid b,e)P(j \mid a)P(m \mid a)$$

$$O(n2^n)$$

$$\mathbf{P}(b \mid j, m) = \alpha \mathbf{P}(B, j, m) = \alpha \sum_e \sum_a \mathbf{P}(B, j, m, e, a)$$

$$P(b \mid j, m) = \alpha \sum_e \sum_a P(b) P(e) P(a \mid b, e) P(j \mid a) P(m \mid a)$$

$$P(b \mid j, m) = \alpha P(b) \sum_e P(e) \sum_a P(a \mid b, e) P(j \mid a) P(m \mid a)$$

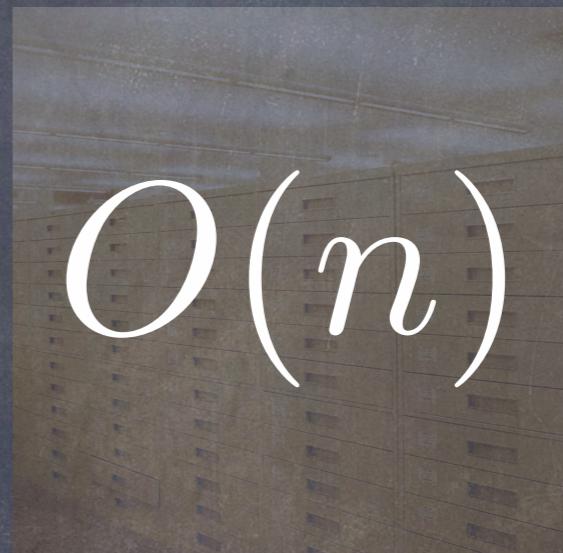


$$\mathbf{P}(B \mid j, m) = \alpha \langle 0.00059224, 0.0014919 \rangle \approx \langle 0.284, 0.716 \rangle$$

Exact Inference in BNs



Time Complexity



Space Complexity

Bayesian Networks

Summary

- Independence assumptions make probabilistic inference easier
 - By factoring the joint distribution
- Bayesian Networks encode conditional independence assumptions among random variables
 - And store conditional probabilities

Exact Inference in BNs

- Exact inference in BNs is NP-hard
- Can be shown to be as hard as computing the number of satisfying assignments of a propositional logic formula $\Rightarrow \#P\text{-hard}$

Inference in Bayesian Networks

$$\begin{aligned} \mathbf{P}(X \mid \mathbf{e}) &= \alpha \mathbf{P}(X, \mathbf{e}) = \alpha \sum_{\mathbf{y}} \mathbf{P}(X, \mathbf{e}, \mathbf{y}) \\ &= \alpha \sum_{\mathbf{y}} \prod_{i=1}^n P(X_i \mid \text{parents}(X_i)) \end{aligned}$$

Inference in Bayesian Networks

- Exact inference with BNs is still hard
 - Dynamic programming can sometimes help (next time)
 - But we can do approximate inference efficiently (next time)
 - We can learn the conditional probabilities required to do inference from data (in a few weeks)

Project 3

- Implement Bayesian Network inference.
- Stages:
 - Read a BN from an XMLBIF file.
 - Implement a query/evidence API.
 - Implement exact and approximate inference.
 - Compare your results by resource requirements (time and memory) and accuracy.
- Formal specification will be posted Friday.

For Next Time:

AIMA 14.4, 14.5; 14.7 fyi