

An illustration of Conditional Independence

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Suppose you have some data on people concerning two possible variables *sea*, which is whether they live by the seaside, and *hip* which is whether they have hip problems:

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so *hip* : + and *sea* : + are **not independent**; in fact sea-side living seems to increase the chance of hip problems, which seems weird

suppose that digging into the data a little further you find there was one other variable: **old** for whether or not person was old. There were 50 old and 200 not old, and when the data is split into two sub-groups according to the value **old** you find:

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- ▶ so zeroing in old people, sea-side living does **not** increase the chance of hip problems; zeroing in on young people, it doesn't either

once you have a conditional independence it means that you can use the chain rule and use the conditional independence to **simplify**. We will see this in other examples; in the current case you could do this to get relatively simple formula for $p(\textit{old}, \textit{sea}, \textit{hip})$

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$$p(old, sea, hip) = p(hip|sea, old) \times p(sea|old) \times p(old) \quad (3)$$

$$= p(hip|old) \times p(sea|old) \times p(old) \quad (4)$$

(3) is just applying the chain rule and holds without any independence assumptions

(4) is the simplification which is possibly by putting in the **conditional independence** that $p(hip|sea, old) = p(hip|old)$