

One example, two ideas, and a theory

Idea 1

* Assume any number between 1 to 10.

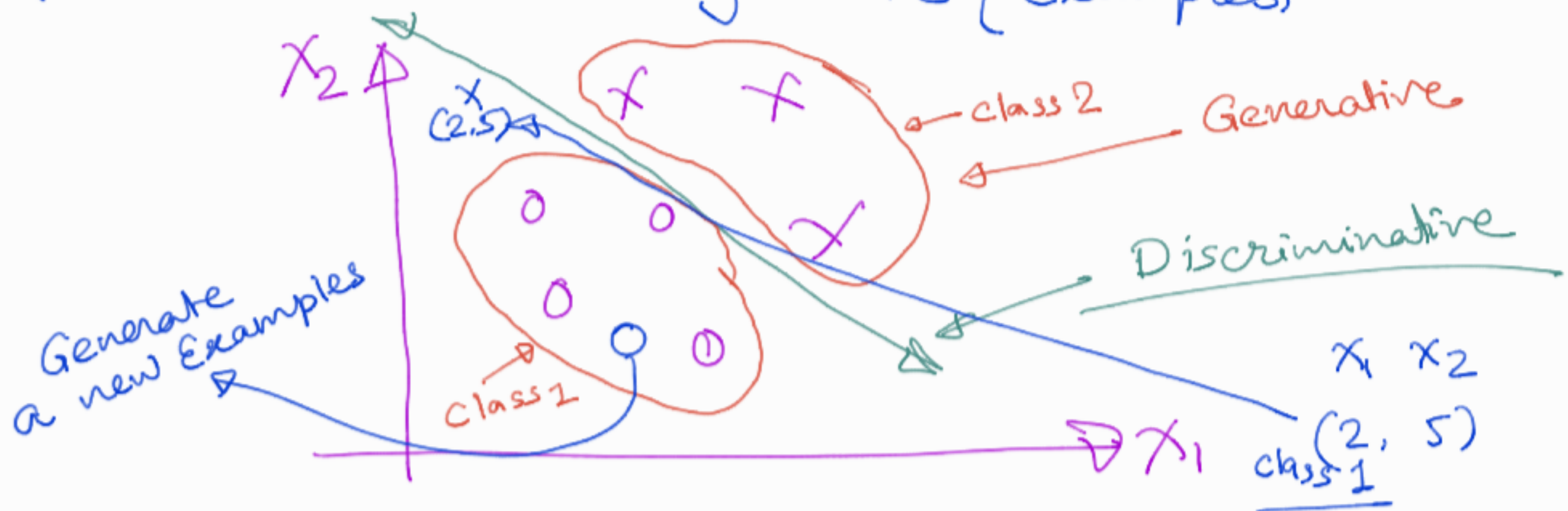
Generated Example 50: H H H T H H H H H H
8 5, 7, 9, 3, 2, 6, 1, 4, 8

$P(H) = 0.9$ $P(T) = 0.1$

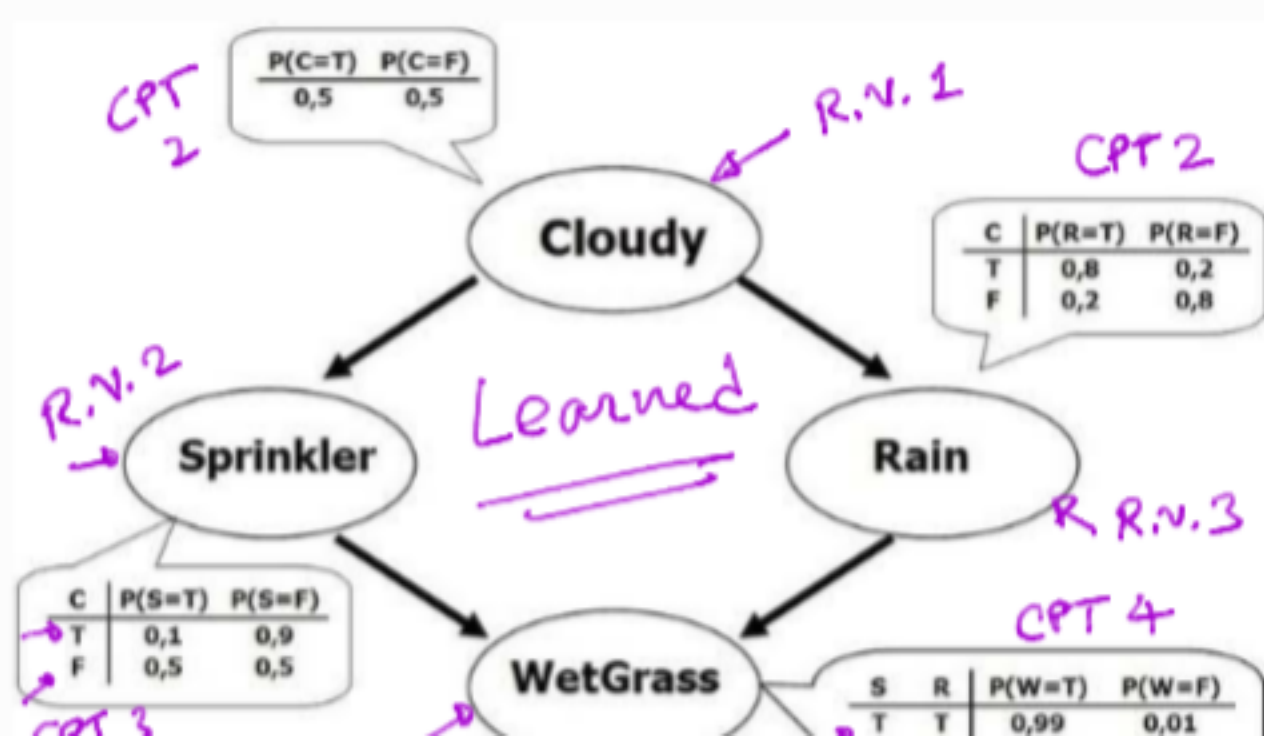


Idea 2:

"Generative Model Can generate (examples)"



(Obligatory) Example



Calculate

$$P(WG=T / S=T, C=F) ?$$

$$= \frac{P(WG=T, S=T, C=F)}{P(S=T, C=F)}$$

$$= \sum P(WG=T, S=T, C=F, R)$$

R.V. 4

T	F	0,9	0,1
F	T	0,9	0,1
F	F	0,0	1,0

R

→ 8

$$\sum_{W, R} P(WG, S=T, C=F, R)$$

$$P(WG, S, R, C)$$

$$= P(WG/S, R) \cdot P(S/C) \cdot P(R/C) \cdot P(C)$$

Numerator

$$\sum_R P(WG=T, S=T, C=F, R)$$

$$= P(WG=T, S=T, C=F, R=T)$$

$$+ P(WG=T, S=T, C=F, R=F)$$

Numerator

$$= P(WG=T/S=T, R=T) \cdot P(S=T/C=F) \cdot P(R=T/C=F) \cdot P(C=F)$$

Find
These
values from
CPT

$$+ P(WG=T/S=T, R=F) \cdot P(S=T/C=F) \cdot P(R=F/C=F) \cdot P(C=F)$$

$$= 0.0495 + 0.18$$

$$= 0.2295$$

Denominator

$$\sum_{W, R} P(WG, S=T, C=F, R)$$

$$= P(WG=T, S=T, C=F, R=T) = 0.0495$$

$$+ P(WG=F, S=T, C=F, R=T) = 0.0005$$

$$+ P(WG=T, S=T, C=F, R=F) = 0.18$$

$$+ P(WG=F, S=T, C=F, R=F) = 0.02$$

$$= 0.25$$

$$= 0.25$$

$$P(WG=T/S=T, C=F) = \frac{0.2295}{0.25}$$

Exact Inference

- Calculate probability using the learned model parameters (CPTs)
- It requires marginalization.

- In worst \rightarrow How many terms do you need to calculate?

$$O(2^{n-1}) \rightarrow \text{\# Random variable}$$

$$O(a^n) \leftarrow \begin{array}{l} \text{Intractable} \\ \text{Not polynomial} \\ \text{NP-Hard} \end{array}$$

"Exact inferencing in a Bayesian Network is a NP-Hard problem"

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"Approximate Inferencing"

- ② \rightarrow Generate samples from the known distribution
- ① \rightarrow The distribution is learned from the data
- ③ \rightarrow Calculate probabilities using generated samples.

