

Bayesian Networks

Knowledge Representation

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- Dec. 2023
- (Content adapted from Erman Acar)



Who am I?

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Module Content

1. Foundations

Degrees of Belief, Belief Dynamics, Independence, Bayes Theorem, Marginalization

2. Bayesian Networks

Graphs and their Independencies, Bayesian Networks, d-Separation

3. Tools for Inference

Factors, Variable Elimination, Elimination Order, Interaction Graphs, Graph pruning

4. Exact Inference in Bayesian Networks

Posterior Marginal, Maximum – A-posteriori, Most Probable Explanation

~~5. Approximate Inference~~

~~6. Learning Bayesian Networks~~

Lecture 1: Foundations

Lecture Overview

Introduction

Motivation, Degrees of Beliefs

Belief Dynamics

Properties of Belief, Belief Revision

Independence

Independence, Conditional Independence

Further Properties of Belief

Case Analysis, Chain Rule, Bayes Theorem, Marginalization

Introduction

Motivation

Uncertainty plays a major role in many AI applications like: Decision Making, Image Segmentation, Spam Filtering, Medical Diagnoses, NLP, ...

Need for models that allow inference over probabilistic knowledge.

Examples:

- When a patient was treated with a drug, how likely is it they recover?
- Considering the car in front of me is breaking, is it more likely I will crash into it or not?

Bayesian Networks (BN) are such models.

Some Terminology

A **world** can be thought of as a set of statements

e.g.: There is an earthquake, a burglary is happening and the alarm is ringing

In classical knowledge bases, we have a binary classification of the world

Possible and not possible, true or false, ...

A finer classification through a **degree of belief or probability**

For each world ω , the belief/probability is $\Pr(\omega) \in [0, 1]$

The probability/belief for a given **event** α :

$$\Pr(\alpha) \stackrel{\text{def}}{=} \sum_{\omega \models \alpha} \Pr(\omega)$$

Examples

event

$$\begin{aligned}\Pr(\text{Earthquake}) &= \Pr(\omega_1) + \Pr(\omega_2) + \Pr(\omega_3) + \Pr(\omega_4) \\ &= 0.1\end{aligned}$$

$$\Pr(\text{Burglary}) = 0.2$$

$$\Pr(\neg \text{Burglary}) = 0.8$$

$$\Pr(\text{Alarm}) = 0.2442$$

Joint probability table

world	Earthquake	Burglary	Alarm	Pr(.)
ω_1	true	true	true	.0190
ω_2	true	true	false	.0010
ω_3	true	false	true	.0560
ω_4	true	false	false	.0240
ω_5	false	true	true	.1620
ω_6	false	true	false	.0180
ω_7	false	false	true	.0072
ω_8	false	false	false	.7128

Properties of Belief

- $0 \leq \Pr(\alpha) \leq 1$ for any event α
- $\Pr(\alpha) = 0$ when α is inconsistent
- $\Pr(\alpha) = 1$ when α is valid
- $\Pr(\alpha) + \Pr(\neg\alpha) = 1$
- $\Pr(\alpha \vee \beta) = \Pr(\alpha) + \Pr(\beta) - \Pr(\alpha \wedge \beta)$

Example – Partitioned World

Recall: $\Pr(\alpha) + \Pr(\neg\alpha) = 1$

The worlds that satisfy α and those that satisfy $\neg\alpha$ form a **partition** of the set of all worlds.

$$\begin{aligned}\Pr(\text{Earthquake}) \\ &= \Pr(\omega_1) + \Pr(\omega_2) + \Pr(\omega_3) + \Pr(\omega_4) \\ &= 0.1\end{aligned}$$

$$\begin{aligned}\Pr(\neg\text{Earthquake}) \\ &= \Pr(\omega_5) + \Pr(\omega_6) + \Pr(\omega_7) + \Pr(\omega_8) \\ &= 0.9\end{aligned}$$

<i>world</i>	Earthquake	Burglary	Alarm	Pr(.)
ω_1	true	true	true	.0190
ω_2	true	true	false	.0010
ω_3	true	false	true	.0560
ω_4	true	false	false	.0240
ω_5	false	true	true	.1620
ω_6	false	true	false	.0180
ω_7	false	false	true	.0072
ω_8	false	false	false	.7128

Belief Dynamics

Motivation

Now suppose we know that an alarm is triggered. I.e. $\text{Alarm} = \text{true}$.

This is called **evidence e** . We call worlds $\omega \models e$, **consistent worlds**.

While we are certain that $\text{Alarm} = \text{true}$, the belief state from the previous examples tells us $\Pr(\text{Alarm} = \text{true}) = 0.2442$, while we expect it to be 1.

Given evidence α , our goal is to update the state of belief $\Pr(\cdot)$ to $\Pr(\cdot | \alpha)$.

This is called the **conditional probability (table)**.

How to Update Beliefs – Inconsistent Worlds

Assuming we have the evidence α

We expect $\Pr(.|\alpha)$ to assign a belief of 1 to α , hence: $\Pr(\alpha|\alpha) = 1$

This implies that $\Pr(\neg\alpha|\alpha) = 0$

In other words, every world ω that entails $\neg\alpha$ must be assigned the belief 0, hence:

$$\forall \omega \models \neg\alpha: \Pr(\omega|\alpha) = 0$$

How to Update Beliefs – Constraints for Consistent Worlds

But what about worlds that do entail α ?

We already know that the sum of all beliefs of these worlds should sum to 1.

$$\sum_{\omega \models \alpha} \Pr(\omega|\alpha) = 1$$

Further, impossible worlds should stay impossible.

$$\forall \omega \text{ where } \Pr(\omega) = 0: \Pr(\omega|\alpha) = 0$$

And the relative probability of positive probability worlds should stay the same

$$\forall \omega, \omega' \models \alpha, \Pr(\omega) > 0, \Pr(\omega') > 0: \frac{\Pr(\omega)}{\Pr(\omega')} = \frac{\Pr(\omega|\alpha)}{\Pr(\omega'|\alpha)}$$

Updating Beliefs – Consistent Worlds

These constraints leave us with the following option:

$$\Pr(\omega|\alpha) = \frac{\Pr(\omega)}{\Pr(\alpha)} \text{ for all } \omega \models \alpha$$

So we normalise the old belief w.r.t. α .

Together with the case of inconsistent worlds, we update the state of belief as:

$$\Pr(\omega|\alpha) \stackrel{\text{def}}{=} \begin{cases} 0, & \text{if } \omega \models \neg\alpha \\ \frac{\Pr(\omega)}{\Pr(\alpha)}, & \text{if } \omega \models \alpha \end{cases}$$

Example

<i>world</i>	Earthquake	Burglary	Alarm	Pr(.)	Pr(. Alarm)
ω_1	true	true	true	.0190	.0190/.2442
ω_2	true	true	false	.0010	0
ω_3	true	false	true	.0560	.0560/.2442
ω_4	true	false	false	.0240	0
ω_5	false	true	true	.1620	.1620/.2442
ω_6	false	true	false	.0180	0
ω_7	false	false	true	.0072	.0072/.2442
ω_8	false	false	false	.7128	0

$$\Pr(Burglary) = 0.2$$

$$\Pr(Earthquake) = 0.1$$

$$\Pr(Burglary|Alarm) \approx 0.741$$

$$\Pr(Earthquake|Alarm) \approx 0.307$$

Both probabilities increase when we observe an alarm.

Bayes Conditioning

Sometimes we are only curious in how the belief in a certain event changes without having to consider all consistent worlds.

For two events α, β , we can use **Bayes conditioning** to express

$$P(\alpha \wedge \beta) = \Pr(\alpha|\beta) \Pr(\beta)$$

$$\Pr(\alpha|\beta) = \frac{\Pr(\alpha \wedge \beta)}{\Pr(\beta)}$$

Note that this is only defined if $\Pr(\beta) \neq 0$

Further Examples

Scenario 1

Evidence: Earthquake = true

$\Pr(\text{Burglary})$	$=$.2
$\Pr(\text{Burglary} \text{Earthquake})$	$=$.2
$\Pr(\text{Alarm})$	$=$.2442
$\Pr(\text{Alarm} \text{Earthquake})$	\approx	.75 \uparrow

Observation: Belief in Burglary does not change while Alarm increases.

Scenario 2

Evidence: Burglary = true

$\Pr(\text{Alarm})$	$=$.2442
$\Pr(\text{Alarm} \text{Burglary})$	\approx	.905 \uparrow
$\Pr(\text{Earthquake})$	$=$.1
$\Pr(\text{Earthquake} \text{Burglary})$	$=$.1

Observation: Belief in Alarm increases while Earthquake stays the same.

Further Examples

Scenario 1

We know: $\Pr(\text{Burglary}) \uparrow$ if $\Pr(\text{Alarm}) \uparrow$ and $\text{Alarm} = \text{true}$.

Question: How does our belief (on Burglary) change with the **new evidence** of an **Earthquake**?

Answer:

$\Pr(\text{Burglary}|\text{Alarm}) \approx .741$
 $\Pr(\text{Burglary}|\text{Alarm} \wedge \text{Earthquake}) \approx .253 \downarrow$

Observation: Our belief in Burglary decreases, when we have an explanation for the Alarm.

Scenario 2

We know: $\Pr(\text{Burglary}) \uparrow$ if $\Pr(\text{Alarm}) \uparrow$ and $\text{Alarm} = \text{true}$.

Question: How does our belief (on Burglary) change with the **confirmation** of **no-Earthquake**?

Answer:

$\Pr(\text{Burglary}|\text{Alarm}) \approx .741$
 $\Pr(\text{Burglary}|\text{Alarm} \wedge \neg \text{Earthquake}) \approx .957 \uparrow$

Observation: The **new evidence** of **no-Earthquake** strengthens our belief on Burglary (as an explanation for the Alarm).

Independence

Independence

Recall that $\Pr(Burglary) = 0.2$ and $\Pr(Burglary|Earthquake) = 0.2$

We said Burglary is **independent** (denoted \perp) of Earthquake.

We formalize this for two events α, β as:

$$\alpha \perp \beta \text{ iff } \Pr(\alpha|\beta) = \Pr(\alpha) \quad (\text{or } \Pr(\beta) = 0)$$

Alternatively we can say

$$\alpha \perp \beta \text{ iff } \Pr(\alpha \wedge \beta) = \Pr(\alpha) \Pr(\beta)$$

Independence can Change

Independence is a dynamic notion: two events which are independent can become dependent after a new evidence.

Example:

Recall that $Burglary \perp\!\!\!\perp Earthquake$

Now consider $\Pr(Burglary|Alarm) \approx 0.741$

Adding evidence $Earthquake$: $\Pr(Burglary|Alarm \wedge Earthquake) \approx 0.253$

So, given Alarm, Burglary is not independent of Earthquake anymore.

Conditional Independence

The formalization of this dynamic notion is called **conditional independence**.

Given a state of belief \Pr , an event α is conditionally independent from an event β given γ written $\alpha \perp\!\!\!\perp \beta \mid \gamma$ iff:

$$\Pr(\alpha \mid \beta \wedge \gamma) = \Pr(\alpha \mid \gamma) \quad (\text{or } \Pr(\beta \wedge \gamma) = 0)$$

Alternatively:

$$\Pr(\alpha \wedge \beta \mid \gamma) = \Pr(\alpha \mid \gamma) \Pr(\beta \mid \gamma) \quad (\text{or } \Pr(\gamma) = 0)$$

Furthermore: conditional independence is symmetric ($\alpha \perp\!\!\!\perp \beta \mid \gamma \Leftrightarrow \beta \perp\!\!\!\perp \alpha \mid \gamma$)

Further Properties of Belief

Chain Rule

Recall Bayes conditioning: $\Pr(\alpha|\beta) = \frac{\Pr(\alpha \wedge \beta)}{\Pr(\beta)} \Leftrightarrow \Pr(\alpha \wedge \beta) = \Pr(\alpha|\beta) \Pr(\beta)$

With multiple events $\alpha_1, \alpha_2, \dots, \alpha_n$ we can generalize to the **chain rule**:

$$\Pr(\alpha_1 \wedge \alpha_2 \wedge \dots \wedge \alpha_n) = \Pr(\alpha_1 | \alpha_2 \wedge \dots \wedge \alpha_n) \Pr(\alpha_2 | \alpha_3 \wedge \dots \wedge \alpha_n) \dots \Pr(\alpha_n)$$

This rule will be very important for Bayesian networks later on

Disjointness and Exhaustiveness

Important terms for a set of events β_1, \dots, β_n :

The events are called **mutually exclusive** (or **logically disjoint**) iff:

$$\{\omega | \omega \models \beta_j\} \cap \{\omega | \omega \models \beta_k\} = \emptyset, \text{ for } j \neq k$$

where $\{\omega | \omega \models \beta_i\}$ is the set of worlds which entail β_i .

The events are called **exhaustive** iff:

$$\bigcup_{i=1}^n \{\omega | \omega \models \beta_i\} = \Omega, \text{ where } \Omega \text{ is the set of all worlds}$$

Marginalization/Law of Total Probability

Assume a set of events β_1, \dots, β_n that are mutually exclusive and exhaustive, then the law of total probability/marginalization states:

$$\Pr(\alpha) = \sum_{i=1}^n \Pr(\alpha \wedge \beta_i) = \sum_{i=1}^n \Pr(\alpha|\beta_i)\Pr(\beta_i)$$

Examples:

$$\Pr(\alpha) = \Pr(\alpha \wedge \beta) + \Pr(\alpha \wedge \neg\beta)$$

$$\Pr(\alpha) = \Pr(\alpha|\beta)\Pr(\beta) + \Pr(\alpha|\neg\beta)\Pr(\neg\beta)$$

The examples hold, because β and $\neg\beta$ are mutually exclusive and exhaustive.

This is useful since in many cases it is easier to compute the belief for a specific case than for the whole α .

Bayes' Theorem

Sometimes we want to know the belief in a cause, given its effect, $\Pr(\alpha|\beta)$

e.g. The belief in a medical condition given a symptom.

Typically the effect given its cause, $\Pr(\beta|\alpha)$ is more readily available

e.g. Given a medical condition, we know the probability of a symptom.

With **Bayes' theorem**, we can compute $\Pr(\alpha|\beta)$ from $\Pr(\beta|\alpha)$ by

$$\Pr(\alpha|\beta) = \frac{\Pr(\beta|\alpha) \Pr(\alpha)}{\Pr(\beta)}$$

Lecture 1: Summary

- We defined beliefs in a statement.
- We considered, how beliefs change when we have evidence.
- We formalized how two events can be (conditionally) independent.
- We considered further properties of beliefs which will later help us to deal with Bayesian networks.

Proof of Bayes Conditioning

Recall

For two events α, β , we can use **Bayes conditioning** to express

$$\Pr(\alpha|\beta) = \frac{\Pr(\alpha \wedge \beta)}{\Pr(\beta)}$$

Note that this is only defined if $\Pr(\beta) \neq 0$

Bayes Conditioning – Why does it work?

$$\begin{aligned}\Pr(\alpha|\beta) &= \sum_{\omega \models \alpha} \Pr(\omega|\beta) && , \text{ computing the probability of an event} \\ &= \sum_{\omega \models \alpha \wedge \beta} \Pr(\omega|\beta) + \sum_{\omega \models \alpha \wedge \neg \beta} \Pr(\omega|\beta), && \text{ through partitioned worlds} \\ &= \sum_{\omega \models \alpha \wedge \beta} \Pr(\omega|\beta) + 0 && , \text{ because of impossible worlds} \\ &= \sum_{\omega \models \alpha \wedge \beta} \Pr(\omega) / \Pr(\beta) && , \text{ through belief update rule} \\ &= \frac{1}{\Pr(\beta)} \sum_{\omega \models \alpha \wedge \beta} \Pr(\omega) && , \text{ since } \Pr(\beta) \text{ is a constant} \\ &= \frac{\Pr(\alpha \wedge \beta)}{\Pr(\beta)} && , \text{ definition of the probability events}\end{aligned}$$

Bayes' Theorem Example

Bayes' Theorem - Example

Suppose that we have a patient who was just tested for a particular disease and the test came out positive. We know that one in every thousand people has this disease. We also know that the test is not completely reliable: it has a false positive rate of 2% and a false negative rate of 5%.

What should be our belief in the patient having the disease given that the test came out positive?

Example – Solution 1

Our prior belief in the patient having the disease before we run any tests:

$$\Pr(D) = \frac{1}{1,000}$$

The false positive rate of the test is

$$\Pr(T|\neg D) = \frac{2}{100}$$

hence,

$$\Pr(\neg T|\neg D) = \frac{98}{100}$$

Similarly, the false negative rate is

$$\Pr(\neg T|D) = \frac{5}{100}$$

hence,

$$\Pr(T|D) = \frac{95}{100}$$

Example – Solution 1

Using Bayes rule, we get $\Pr(D|T) = \frac{\frac{95}{100} \times \frac{1}{1,000}}{\Pr(T)}$

$\Pr(T)$ is not readily available, but can be obtained by case analysis:

$$\begin{aligned}\Pr(T) &= \Pr(T|D)\Pr(D) + \Pr(T|\neg D)\Pr(\neg D) \\ &= \frac{95}{100} \times \frac{1}{1,000} + \frac{2}{100} \times \frac{999}{1,000} = \frac{2,093}{100,000}\end{aligned}$$

which yields,

$$\Pr(D|T) = \frac{95}{2,093} \approx 4.5\%$$

Example – Solution 2

Because we have only two events of interest, T and D , leading to only four worlds, this solution is feasible.

<i>world</i>	D	T	
ω_1	true	true	has disease, test positive
ω_2	true	false	has disease, test negative
ω_3	false	true	has no disease, test positive
ω_4	false	false	has no disease, test negative

which gives rise to ...

$$\Pr(\omega_1) = \Pr(T \wedge D) = \Pr(T|D)\Pr(D)$$

$$\Pr(\omega_2) = \Pr(\neg T \wedge D) = \Pr(\neg T|D)\Pr(D)$$

$$\Pr(\omega_3) = \Pr(T \wedge \neg D) = \Pr(T|\neg D)\Pr(\neg D)$$

$$\Pr(\omega_4) = \Pr(\neg T \wedge \neg D) = \Pr(\neg T|\neg D)\Pr(\neg D).$$

Example – Solution 2

$$\Pr(\omega_1) = \Pr(T \wedge D) = \Pr(T|D)\Pr(D)$$

$$\Pr(\omega_2) = \Pr(\neg T \wedge D) = \Pr(\neg T|D)\Pr(D)$$

$$\Pr(\omega_3) = \Pr(T \wedge \neg D) = \Pr(T|\neg D)\Pr(\neg D)$$

$$\Pr(\omega_4) = \Pr(\neg T \wedge \neg D) = \Pr(\neg T|\neg D)\Pr(\neg D).$$

..whose values are readily available in the problem setting, which yields:

<i>world</i>	<i>D</i>	<i>T</i>	<i>Pr(.)</i>			
ω_1	true	true	95/100	×	1/1,000	= .00095
ω_2	true	false	5/100	×	1/1,000	= .00005
ω_3	false	true	2/100	×	999/1,000	= .01998
ω_4	false	false	98/100	×	999/1,000	= .97902

$$\frac{\Pr(\omega_1)}{\Pr(\omega_1) + \Pr(\omega_3)} \approx 4.5\%$$