

Probabilistic Network Library

User Guide and Reference Manual

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-001	Original Issue	July, 2002
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Overview

This manual describes *Probabilistic Network Library* (*PNL*), the general tool for working with graphical models. The library contains high-performance implementation of algorithms for working with Bayesian networks and Markov networks, such as belief propagation and Junction tree inference, maximum likelihood and expectation maximization. The library is aimed at a wide spectrum of graphical models applications including computer vision, pattern recognition, data mining, and decision theory. The PNL core engine will be optimized and parallized to give maximum performance on Intel[®] Architectures.

About This Library

The library can be roughly divided into three parts:

- graphical models that implement graphical models (Bayesian and Markov networks), including dynamic graphical models (Dynamic Bayesian networks). This part includes an implementation of the graph structure along with the factors (tabular and Gaussian so far) to specify the factorized distribution;
- *inference engines* that contain Naive inference, Junction tree inference, and belief propagation;
- *learning engines* that implement maximum likelihood, expectation maximization, and score-based structure learning.

About This Software

The library is open source and free for use on license terms.

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Probabilistic Network Library Overview

PNL is a library implemented in C++, exporting C++ API, and some preliminary version of MATLAB API. The library is currently available for Windows. Linux port is also planned.

About This Manual

The manual consists of two parts: User Guide and Reference Manual. The first part contains the overview of the implemented algorithms together with sample calls of PNL functions to solve specific tasks. The second part gives a systematic description of the objects and their member functions.

Notational Conventions

In this manual, notational conventions include:

- Fonts used for distinction between the text and the code
- Naming conventions.

Font Conventions

The following font conventions are used:

This type style	Newly introduced important notions in User Guide; for example, <i>Markov Random Fields, chain graph</i> .
This type style	Mixed with the uppercase in class structure names as in CGraph; also used in function names, code examples, public destructor names, and call statements; for example, virtual void CCPD, ~CFactor().
This type style	Variables and parameter types in arguments discussion; for example, SerialNumber, data, dtTabular.

Naming Conventions

The PNL software uses the following naming conventions for different items:

• All class names start with prefix C, for example, CGraphicalModel.

• All global functions start with prefix pnl, for example, pnlDetermineDistributionType.

• Every new part of a function name starts with an uppercase character, without underscore; for example, GetDomainSize.

Probabilistic Network Library Overview

Graphical Models

A probabilistic graphical model (PGM) is a factorized joint probability distribution over a set of random variables termed a model domain. Each factor is a function defined on some small subset of variables and such subsets are called factor domains. From the probabilistic viewpoint the factorized representation encodes independence relationships, while from the technical viewpoint it relaxes strict memory and computing power requirements for using PGMs, which allows exploitation of models with large domains.

Probabilistic graphical models have three components:

- variables (model domain)
- factorization type (structure)
- factors proper.

Variables of the model can be either discrete vectors, which take a finite number of values, or continuous vectors.

All commonly used factorization types have a corresponding graph representation. The nodes of the graph correspond to random variables. In this documentation we will further identify the notion of a random variable with the notion of a node in a graph. Edges of the graph reflect the factorization of the joint probability distribution.

PNL implements some important classes of graphical models:

— Markov Random Fields (MRFs), also called Markov Networks (MNets), that are characterized by undirected graphs. The domain of each factor is a set of nodes in the graph, which form a clique.

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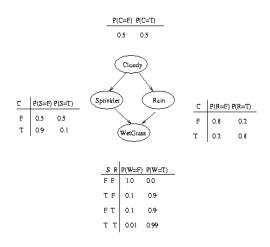
 Bayesian Networks (BNets) are represented by directed acyclic graphs (DAG), where each factor is associated with a child node and has a domain consisting of all parent nodes and the child node.

A factor in a BNet has a meaning of *conditional probability distribution (CPD)* of the child node, given the parent nodes. In this context a directed edge from node A to node B may be interpreted as a causal relationship though absence of the edge does not mean the nodes are statistically independent.

The third constituent of a graphical model is a factor. It has different meaning and functionality depending on the type of the model. In particular, MRF factors are called *potentials*. These are arbitrary positive functions. BNet factors are CPDs – positive functions that sum to 1 over the child node regardless of parent node values.

A graphical model in terms of PNL is created by the following routine, which is shown here for a Bayesian network model only, but also true for Markov Networks, if implemented with minor changes. The model represented is called "water-sprinkler". The graph structure of the model and the parameters (CPDs in this case) are all shown in Figure 2-1:

Figure 2-1 Water-sprinkler model



The nodes are numbered as follows:

Cloudy (C) = 0;

Sprinkler (S) = 1;

Rain (R) = 2;

Wet Grass (W) = 3

PNL has special containers for storing scalar and vector data. Value object is designed to store inhomogeneous scalar data used for evidence. pnlvector is a template intended for storing vector data. For the sake of brevity PNL defines several synonyms to specializations of pnlvector. For more details please see Reference Manual.

Example 2-1 Creation of water sprinkler Bayesian network

```
const int numOfNds = 4;
// 1 STEP:
```



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Example 2-1 Creation of water sprinkler Bayesian network

```
// need to specify the graph structure of the model;
    // there are two way to do it
    CGraph *pGraph;
    if(1)
    {
        // Graph creation using adjacency matrix
       int numAdjMatDims = 2;
       int ranges[] = { numOfNds, numOfNds };
       intVector matrixData( numOfNds*numOfNds, 0 );
       CDenseMatrix<int>* adjMat = CDenseMatrix<int>::Create( numAdjMatDims,
            ranges, &matrixData.front() );
       int indices[] = { 0, 1 };
       adjMat->SetElementByIndexes( 1, indices );
       indices[1] = 2;
       adjMat->SetElementByIndexes( 1, indices );
       indices[0] = 1;
       indices[1] = 3;
       adjMat->SetElementByIndexes( 1, indices );
       indices[0] = 2;
       adjMat->SetElementByIndexes( 1, indices );
       // this is a creation of directed graph for the BNet model based on
//adjacency matrix
       pGraph = CGraph::Create(adjMat);
    else
    {
       // Graph creation using neighbors list
       int numOfNbrs[numOfNds] = { 2, 2, 2, 2 };
       int nbrs0[] = { 1, 2 };
       int nbrs1[] = { 0, 3 };
       int nbrs2[] = { 0, 3 };
int nbrs3[] = { 1, 2 };
        // number of neighbors for every node
       int *nbrs[] = { nbrs0, nbrs1, nbrs2, nbrs3 };
        // neighbors can be of either one of the three following types:
```

Example 2-1 Creation of water sprinkler Bayesian network

```
// a parent, a child (for directed arcs) or just a neighbor (for
//undirected graphs).
       // Accordingly, the types are ntParent, ntChild or ntNeighbor.
       ENeighborType nbrsTypes0[] = { ntChild, ntChild };
       ENeighborType nbrsTypes1[] = { ntParent, ntChild };
       ENeighborType nbrsTypes2[] = { ntParent, ntChild };
       ENeighborType nbrsTypes3[] = { ntParent, ntParent };
       ENeighborType *nbrsTypes[] = { nbrsTypes0, nbrsTypes1,
           nbrsTypes2, nbrsTypes3 };
       // this is creation of a directed graph for the BNet model using
neighbors list
       pGraph = CGraph::Create( numOfNds, numOfNbrs, nbrs, nbrsTypes );
    // 2 STEP:
    // Creation NodeType objects and specify node types for all nodes of the
model.
    nodeTypeVector nodeTypes;
    // number of node types is 1, because all nodes are of the same type
    // all four are discrete and binary
    CNodeType nt(1,2);
    nodeTypes.push back(nt);
    intVector nodeAssociation;
    // reflects association between node numbers and node types
    // nodeAssociation[k] is a number of node type object in the
    // node types array for the k-th node
    nodeAssociation.assign(numOfNds, 0);
    // 2 STEP:
    // Creation base for BNet using Graph, types of nodes and nodes association
   CBNet* pBNet = CBNet::Create( numOfNds, nodeTypes, nodeAssociation, pGraph
);
    // 3 STEP:
    // Allocation space for all factors of the model
    pBNet->AllocFactors();
    // 4 STEP:
    // Creation factors and attach their to model
    //create raw data tables for CPDs
```

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Example 2-1 Creation of water sprinkler Bayesian network

```
float table0[] = { 0.5f, 0.5f };
float table1[] = { 0.5f, 0.5f, 0.9f, 0.1f };
float table2[] = { 0.8f, 0.2f, 0.2f, 0.8f };
float table3[] = { 1.0f, 0.0f, 0.1f, 0.9f, 0.1f, 0.9f, 0.01f, 0.99f };

float* table[] = { table0, table1, table2, table3 };

int i;
for( i = 0; i < numOfNds; ++i )
{
    pBNet->AllocFactor(i);
    CFactor* pFactor = pBNet->GetFactor(i);
    pFactor->AllocMatrix( table[i], matTable );
```



}

NOTE. If the graph structure is not known by the time the model is created, user can create an empty graph specifying all the arguments of the CGraph::Create member function equal to NULL. Then user can first call the member function of the CGraph class named AddNodes() to specify the number of nodes in the graph and either add edges one by one by the call of the member function AddEdge(), or set all the neighbors for each node by the call of the member function SetNeighbors(). See the declarations of all these functions below.

- CGraph::AddNodes(int newNumOfNds);
- CGraph::SetNeighbors(int nodeNum, int numOfNbrs, const int* nbrs, const ENeighborType *nbrsTypes);
- CGraph::AddEdge(int startNode, int endNode, int directed);
- CGraph::RemoveEdge(int startNode, int endNode);

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Dynamic Graphical Models

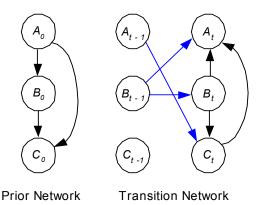
Dynamic Bayesian network (DBN) represents a directed graphical model of stochastic processes that generalize Hidden Markov models (HMMs) and Kalman Filter models (KFMs) by representing the hidden and observed state in terms of state variables, which can have complex interdependencies. DBN is defined by the following characteristics:

- prior, or initial, network
- transition network frequently named *two-slice temporal Bayesian network* (2TBN).

Prior network determines distribution of probabilities for all variables at the initial moment of time. 2TBN represents a two-slice Bayesian network in which nodes from the first layer have no parameters associated with them and determine the system at the previous moment of time while each node from the second layer has conditional probabilities (Figure 2-2).

Nodes of the second slice can have parents both in that very same layer (corresponding to time *t*), and in the layer that represents the previous moment. Note, that the word "dynamic" does not mean that the network changes over time. It only means that a dynamic process is modelled.

Figure 2-2 Dynamic Bayesian Networks



The semantics of DBN can be defined by unrolling the 2TBN for *T* time slices. The resulting joint probability distribution is then defined by expression

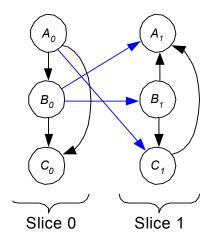
$$P(x_{0:T-1}) = \prod_{t=0}^{T-1} \prod_{i=0}^{n-1} P(x_t^i | \pi(x_t^i)), \text{ where } \pi(x_t^i) \text{ means parents of } x_t^i, \text{ that is, } i^{th}$$

node in t^{th} time-slice, n is the number of nodes.

The Dynamic Bayesian network storage in terms of PNL is implemented similarly to the Bayesian network storage. Suppose, the prior network consists of n nodes. The network, which is stored internally to represent the Dynamic Bayesian network, will then consist of 2n nodes, where the first n nodes are joint in one Graph to represent the topology of the prior network and nodes with numbers starting with n to 2n-1 are joint in a Graph, which represents the ith slice, where i > 0. The joint Graph is represented

by those two layers (prior and *i*th) and is obtained after joining them together. Figure 2-3 shows a Bayesian network constructed by unrolling for two time-slices of a dynamic Bayesian network. Note, that it is always possible to restore the prior and the transition networks.

Figure 2-3 Unrolled Bayesian Networks



The following routine creates a DBN in terms of PNL:

Example 2-2

Example 2-2

```
int neigh2[] = {0, 3};
int neigh3[] = {1, 2};
ENeighborType orient0[] = { ntChild, ntChild };
ENeighborType orient1[] = { ntParent, ntChild };
ENeighborType orient2[] = { ntParent, ntChild };
ENeighborType orient3[] = { ntParent, ntParent };
int *neigh[] = { neigh0, neigh1, neigh2, neigh3 };
ENeighborType *orient[] = { orient0, orient1, orient2, orient3 };
CGraph* pGraph = CGraph::Create( nnodes, numOfNeigh, neigh, orient);
// 2) Creation of the Model Domain.
nodeTypeVector variableTypes;
const int numNt = 1;//number of Node types (all nodes are discrete)
variableTypes.resize(numNt);
variableTypes[0].SetType(1, 2);
intVector variableAssociation;
variableAssociation.assign(nnodes, 0);
CModelDomain *pMD;
pMD = CModelDomain::Create( variableTypes, variableAssociation );
// 3) Creation static BNet with random matrices
CBNet *pBNet = CBNet::CreateWithRandomMatrices( pGraph, pMD );
// 4) Creation DBN
CDBN *pDBN = CDBN::Create( pDBN );
```

Inference Algorithms for Bayesian and Markov Networks

An inference problem in the context of a graphical model is equivalent to the estimation of *joint probability distribution*, also called *marginal distribution* or simply *marginal*, of one or several nodes without evidence or when certain nodes of the graphical model are observed:

```
P(x_{q1}, x_{q2}, ... x_{qk} | x_{e1}, x_{e2}, ... x_{es}) = P(X_q | X_e),
```

where e denotes the evidences or observed nodes, and q denotes the query nodes whose distribution needs to be calculated.

This problem has several possible solutions. The most evident of them is direct computation of joint probability distribution for all nodes of the graphical model followed by calculation of probability distribution for the query nodes using Bayes equation:

$$P(X_q \big| X_e) = \frac{P(X_q, X_e)}{P(X_e)} = \frac{\sum (P(x_1, x_2, \dots, x_N), \ i \notin q \cup e)}{\sum P(x_1, x_2, \dots, x_N), \ i \notin e}.$$

By definition, this joint probability distribution can be found by multiplying all conditional probability distributions of a Bayesian network or all joint probability distributions at the cliques of a Markov network. Before multiplication is started, these conditional and unconditional distributions should be adjusted according to the values at the observed nodes of the network. The final step is to sum up the resulting values.

This description fully applies to the NaiveInfEngine.

See Example 2-3 of call of such inference engine for the "water-sprinkler" model (Figure 2-1).

Example 2-3 Inference engine creation water sprinkler BNet

```
//create Water - Sprinkler BNet
    CBNet* pWSBnet =
pnlExCreateWaterSprinklerBNet();//CreateWaterSprinklerBNet();
    //get content of Graph
    pWSBnet->GetGraph()->Dump();
    //create simple evidence for node 0 from BNet
    CEvidence* pEvidForWS;
   //make one node observed
    int nObsNds = 1;
    //the observed node is 0
    int obsNds[] = \{0\};
    //node 0 takes its second value (from two possible values {0, 1})
    valueVector obsVals;
    obsVals.resize(1);
    obsVals[0].SetInt(1);
    pEvidForWS = CEvidence::Create( pWSBnet, nObsNds, obsNds, obsVals
);
```

Example 2-3 Inference engine creation water sprinkler BNet

```
//create Naive inference for BNet
    CNaiveInfEngine* pNaiveInf = CNaiveInfEngine::Create( pWSBnet );
    //enter evidence created before
    pNaiveInf->EnterEvidence( pEvidForWS );
    //get a marginal for guery set of nodes
    int numQueryNds = 2;
int queryNds[] = { 1, 3 };
    pNaiveInf->MarginalNodes( queryNds, numQueryNds );
    const CPotential* pMarg = pNaiveInf->GetQueryJPD();
    intVector obsNds;
    pConstValueVector obsVls;
    pEvidForWS->GetObsNodesWithValues(&obsNds, &obsVls);
    int i;
    for( i = 0; i < obsNds.size(); i++ )</pre>
     std::cout<<" observed value for node "<<obsNds[i];</pre>
     std::cout<<" is "<<obsVls[i]->GetInt()<<std::endl;</pre>
    int nnodes;
    const int* domain;
    pMarg->GetDomain( &nnodes, &domain );
    std::cout<<" inference results: \n";</pre>
    std::cout<<" probability distribution for nodes [ ";</pre>
    for(i = 0; i < nnodes; i++)
     std::cout<<domain[i]<<" ";</pre>
    std::cout<<"]"<<std::endl;</pre>
    CMatrix<float>* pMat = pMarg->GetMatrix(matTable);
    // graphical model hase been created using dense matrix
    // so, the marginal is also dense
    EMatrixClass type = pMat->GetMatrixClass();
    if( ! ( type == mcDense || type == mcNumericDense || type ==
mc2DNumericDense ) )
     assert(0);
```

Example 2-3 Inference engine creation water sprinkler BNet

```
int nEl;
  const float* data;
  static_cast<CNumericDenseMatrix<float>*>(pMat)->GetRawData(&nEl,
&data);
  for( i = 0; i < nEl; i++ )
  {
    std::cout<<" "<<data[i];
  }
  std::cout<<std::endl;

  delete pEvidForWS;
  delete pNaiveInf;
  delete pWSBnet;</pre>
```

This direct computation, however, is too laborious, as the complexity grows exponentially with respect to the number of network nodes, and becomes ineffective even for small models. For this reason it is very seldom used in practice.

The idea, which helps to reduce the complexity of computation, is the distribution law. Since local distributions in certain parts of the network are independent of the variables in other parts, the distribution law can be applied to calculate distributions for the query nodes. For instance, for the "water-sprinkler" problem the probability distribution at node 3 with no observed variables can be expanded in the following way:

$$P(x_3) = \sum_{x_0, x_1, x_2} P(x_0, x_1, x_2, x_3) = \sum_{x_0, x_1, x_2} P(x_0, x_1) P(x_0, x_2) P(x_1, x_2, x_3)$$

$$\sum_{x_0, x_1, x_2} P(x_0, x_1, x_2) P(x_1, x_2, x_3) = \sum_{x_0, x_1, x_2} P(x_0, x_1, x_2) \sum_{x_1, x_2} P(x_1, x_2, x_3)$$

This is the idea underlying some exact and approximate inference engines.

Initially each component of the network, which may be either a single node or a group of nodes combined together, is assigned a certain distribution function, representing the assumed node values of the network. Then these functions are modified in the course of iterative message passing between the neighboring components of the network. Generally, two components can be neighbors in terms of one inference engine and

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non-neighbors in terms of another. Order of message passing, often called a protocol, can also be different: from one component to all the others and back (tree protocol, or serial protocol) or all-to-all simultaneous message passing (parallel protocol).

If the graph of Bayesian or Markov network is a tree, the most obvious network components are the nodes. Following this approach, neighboring nodes in the graph are also neighbors in the network. This is called *Pearl Inference* or *Belief Propagation*, which is exact. If the graph contains undirected cycles, then assuming nodes as network components helps to get an approximate result; to improve the approximation, the number of iterations should be increased. This algorithm is often referred to as Loopy Belief Propagation. However, in certain cases it may not converge or converge to a local minimum [MWJ], [H], yet it was proven to be exact on acyclic networks [P1]. A lot of research is being carried out at present on the adaptability of Belief Propagation to networks of various types ([WF2000], [WF2001]).

Inference engines of different types are created in the same manner:

```
CInferenceEngine* pInfEngine = CPearlInfEngine::Create( pGraphModel );
```

As the sample model contains an undirected cycle (through nodes 0, 1, 2, and 3) any inferred result is generally only an estimation.

To infer exact result in case of an arbitrary network, the nodes of the network are grouped into subsets, or clusters, which are set in correspondence with the nodes of an auxiliary junction tree structure. Message passing in this case takes place between the nodes of this junction tree, called *Junction Tree Inference*, which is exact [LS], [CDLS].

Particle-based Inference

Besides exact inference engines, for example, Junction Tree Inference, there is an important class of particle-based inference methods. To approximate the joint distribution either of all or of a number of the network variables, the method samples a set of approximations. They represent a part of the probability mas and are called particles. Particle-based approximate inference engine can calculate the query potential and estimate real states of query nodes. Commonly used particle-based methods are LWSamping, GibbsSampling and ParticleFiltering.

A particle-based inference engine is easily implemented and works with a wide range of models, among them non-linear, non-Gaussian CPDs. It converts heuristics to provably correct algorithms by using them as proposal distributions and under the

restriction of the number of particles, it provides the exact answer. For the dynamic adaptation among multi-cue observations the engine provides an intuitive fusion mechanism.

Inference Algorithms for DBNs

An inference problem in the context of a dynamic graphical model is equivalent to the marginal estimation of one or several nodes from some slices irrespective of whether certain nodes of certain slices are observed or hidden, that is, to compute $P(x(i, t)|y(:, t_1:t_2))$, where x(i, t) represents the i^{th} hidden variable at time moment t, and t and $y(:, t_1:t_2)$ represent all the evidence between times t_1 and t_2 . Computing joint distributions of variables over one or more time slices is also often needed.

Several types of inference problems are distinguished for Dynamic Graphical models:

- filtering (on-line procedure)
- smoothing
- fixed-lag smoothing (on-line procedure)
- Viterbi decoding
- prediction.

Table 2-1 Types of Inference Problems for DBNs

Procedure	Goal
Filtering	P(x(t) y(1:t))
	On-line procedure to estimate current model state.
Smoothing	P(x(1:t) y(1:t))
	Off-line procedure to estimate the states of the past, given all evidence up to the current time t .
Fixed-Lag Smoothing	P(x(t-dt) y(1:t))
	On-line procedure to estimate the state of some past moment (<i>t</i> - <i>dt</i>), given all evidence up to the current time <i>t</i> .

Table 2-1 Types of Inference Problems for DBNs (continued)

Procedure	Goal
Viterbi	$\max_{x(1:t)} P(x(1:t) y(1:t))$
	Off-line procedure to compute the most likely sequence of hidden states, given the data.
Prediction	P(x(t+dt) y(1:t))
	On-line procedure that extrapolates probability distribution for future time slices.

Note that filtering is equivalent to fixed-lag smoothing with zero lag.

Inference procedure can be implemented through various approaches, some of which are naïve as those that follow:

- combine all the latent nodes from a single layer into a single meganode and apply the forward-backward algorithm for HMM, if the nodes are discrete.
- unroll DBN and do inference, for example Junction Tree or Pearl Inference, for the BNet obtained as a result of unroll operation.

To compute statistics necessary to learn the parameter values, inference, which is smoothing in this case, should be called for a BNet that is as long as the observations sequence. If the sequences of evidences are of variable lengths, junction trees (for Junction Tree Inference) should be constructed every time, which extremely slows down the process, or precompute and store junction trees for all possible unrolled DBN, which requires a lot of memory. Hence it is necessary to use a DBN with repeating structure. One of the algorithms that uses repeating structures of DBNs is Zweig's inference algorithm. The idea of the algorithm is to unroll a DBN once to some $T_{\rm max}$ slices, to create a junction tree and splice out extra cliques from it, when $t < T_{\rm max}$. But $T_{\rm max}$ should be preliminarily specified for the inference, and online inference can be performed for this maximum number of slices. PNL implements 1.5-slice Junction tree inference algorithm [Murphy02]. This approach involves the following steps:

1. Create a 1.5-slice DBN - one time slice of DBN plus interface nodes from the previous slice. Interface nodes are the nodes connected with the nodes from the next slice and they are always the same for all time slices.

- 2. Create a junction tree for the obtained network.
- 3. Link up all the junction trees via interfaces.

This algorithm is able to do on-line inference with no preliminarily specified $T_{\rm max}$. Inference procedure consists of two steps, which are the forward and the backward operation. They are the same as the steps in the classical inference algorithm for HMM. See Example 2-4.

Besides exact inferences described above there are different variants of approximate inferences. One of them is Boyen-Koller inference (BK). BK inference is the approximate inference in which the belief state of the interface clique (clique consists of interface nodes is used for message passing between slices in 1.5 Slice Junction tree inference) is represented as a product of marginals, even though the factors may not be independent. For details, see [BKUAI98] and [BKNIPS98]. The first paper discusses filtering and theory while the NIPS98 paper discusses smoothing. Note that the exact 1.5 Slice Junction tree inference is the special case of BK inference.

Example 2-4 Creation of inference algorithm for DBN

```
CBNet *pBNetForArHMM = pnlExCreateRndArHMM();
  CDBN *pArHMM = CDBN::Create( pBNetForArHMM );
   //Create an inference engine
  C1_5SliceJtreeInfEngine* pInfEng;
  pInfEng = C1 5SliceJtreeInfEngine::Create(pArHMM);
   //Number of time slices for unrolling
  int nTimeSlices = 5;
  const CPotential* pQueryJPD;
  //Crate evidence for every slice
  CEvidence** pEvidences;
  pEvidences = new CEvidence*[nTimeSlices];
  //Let node 1 is always observed
  const int obsNodesNums[] = { 1 };
  valueVector obsNodesVals(1);
  int i;
   for( i = 0; i < nTimeSlices; i++ )</pre>
       // Generate random value
       // all nodes in the model are discrete
       obsNodesVals[0].SetInt(rand()%2);
```

Example 2-4 Creation of inference algorithm for DBN

```
pEvidences[i] = CEvidence::Create( pArHMM, 1, obsNodesNums,
        obsNodesVals );
}
// Create smoothing procedure
pInfEng->DefineProcedure(ptSmoothing, nTimeSlices);
// Enter created evidences
pInfEng->EnterEvidence(pEvidences, nTimeSlices);
// Start smoothing process
pInfEng->Smoothing();
// Choose query set of nodes for every slice
int queryPrior[] = { 0 };
int queryPriorSize = 1;
int query[] = \{ 0, 2 \};
int querySize = 2;
// inference results gaining and representation
std::cout << " Results of smoothing " << std::endl;</pre>
int slice = 0;
pInfEng->MarginalNodes( queryPrior, queryPriorSize, slice );
pQueryJPD = pInfEng->GetQueryJPD();
std::cout<<"Query slice"<<slice<<std::endl;</pre>
int nnodes;
const int* domain;
pQueryJPD->GetDomain(&nnodes, &domain);
std::cout<<" domain :";</pre>
for ( i = 0; i < nnodes; i++ )
   std::cout<<domain[i]<<" ";</pre>
std::cout<<std::endl;</pre>
CMatrix<float>* pMat = pQueryJPD->GetMatrix(matTable);
// graphical model hase been created using dense matrix std::cout<<" probability distribution n";
int nEl;
const float* data;
static cast<CNumericDenseMatrix<float>*>(pMat)->GetRawData(&nEl,
for( i = 0; i < nEl; i++ )
```

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Example 2-4 Creation of inference algorithm for DBN

```
std::cout<<" "<<data[i];
std::cout << std::endl;</pre>
for( slice = 1; slice < nTimeSlices; slice++ )</pre>
    pInfEng->MarginalNodes( query, querySize, slice );
    pQueryJPD = pInfEng->GetQueryJPD();
   std::cout<<"Query slice"<<slice<<std::endl;</pre>
   // Representation information using Dump()
   pQueryJPD->Dump();
}
slice = 0;
//Create filtering procedure
pInfEng->DefineProcedure( ptFiltering );
pInfEng->EnterEvidence(&(pEvidences[slice]), 1);
pInfEng->Filtering( slice );
pInfEng->MarginalNodes( queryPrior, queryPriorSize );
pQueryJPD = pInfEng->GetQueryJPD();
std::cout<<" Results of filtering " << std::endl;</pre>
std::cout<<" Query slice "<<slice<<std::endl;</pre>
pQueryJPD->Dump();
for( slice = 1; slice < nTimeSlices; slice++ )</pre>
    pInfEng->EnterEvidence( & (pEvidences[slice]), 1 );
    pInfEng->Filtering( slice );
   pInfEng->MarginalNodes( query, querySize );
   pQueryJPD = pInfEng->GetQueryJPD();
   std::cout<<" Query slice "<<slice<<std::endl;</pre>
   pQueryJPD->Dump();
}
//Create fixed-lag smoothing (online)
int lag = 2;
pInfEng->DefineProcedure( ptFixLagSmoothing, lag );
for (slice = 0; slice < lag + 1; slice++)</pre>
```

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Example 2-4 Creation of inference algorithm for DBN

```
pInfEng->EnterEvidence( & (pEvidences[slice]), 1 );
}
pInfEng->FixLagSmoothing( slice );
pInfEng->MarginalNodes ( queryPrior, queryPriorSize );
pQueryJPD = pInfEng->GetQueryJPD();
std::cout<<" Results of fixed-lag smoothing " << std::endl;</pre>
std::cout<<" Query slice "<<slice<<std::endl;</pre>
pQueryJPD->Dump();
std::cout << std::endl;</pre>
for( ; slice < nTimeSlices; slice++ )</pre>
       pInfEng->EnterEvidence( & (pEvidences[slice]), 1 );
   pInfEng->FixLagSmoothing( slice );
   pInfEng->MarginalNodes( query, querySize );
   pQueryJPD = pInfEng->GetQueryJPD();
   std::cout<<" Query slice "<<slice<<std::endl;</pre>
   pQueryJPD->Dump();
}
delete pInfEng;
for( slice = 0; slice < nTimeSlices; slice++)</pre>
{
    delete pEvidences[slice];
delete pArHMM;
```

Dynamic Bayesian networks are created by BNet with 2n nodes, that is a DBN, unrolled in the form of two slices. Nodes with numbers from 0 to n-I form a connected graph corresponding to the prior slice. The topology of the prior slice may differ from the topology of other slices with node numbers from n to 2n-I.

Evidence of every slice with n nodes is formed of nodes with numbers from θ to n-1.

To get inference results the query for the prior slice (slice = θ) should contain nodes with numbers from θ to n-1. Probability distribution for other slices is acquired from the current i-th slice and the preceding slice i-1. In this query node numbers n...2n-1 correspond to the nodes of the current slice, while node numbers θ ...n-1 correspond to nodes of the preceding slice.

Learning for Bayesian and Markov Networks

A graphical model can be defined by its structure and the set of parameters that are *conditional probability distributions* for Dynamic and Static Bayesian networks and *potentials* for Markov network. A learning task of a graphical model is a task of estimating model factors, so they give the best explanation of information available for the model.

Most often, the input data for the learning task is presented in a table, where columns correspond to variables of the model and each row represents learning sample, or observation. For example, <u>Table 2-2</u> shows cases for the sprinkler model (see <u>Figure 2-1</u>).

Table 2-2 Learning Data for Sprinkler Model

Node 1	Node 2	Node 3	Node 4
0	1	0	1
1	0	1	1
0	0	0	0
0	0	0	0
1	0	1	1
0	1	0	1

Certain variables could be unobserved, which means that their values are missing in the learning data. The samples in the table are assumed to be independent. The following four types of learning tasks are distinguished to correspond to different a priori information [Introd]:

Table 2-3 Types of Learning Tasks

Type of Task	Graphical Model Structure	Observability of Variables
Type 1	known	All variables are observed

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Table 2-3 Types of Learning Tasks (continued)

Type of Task	Graphical Model Structure	Observability of Variables
Type 2	known	Some variables are not observed
Type 3	unknown	All variables are observed
Type 4	unknown	Some variables are not observed



NOTE. Only the first three types of learning tasks are considered below and relative examples are given. Type 4 is not supported by the current version of PNL.

Type 1

The algorithm used in this learning task is called ML algorithm and is based on *Maximum Likelihood Estimation* [JorBish].

The method finds estimate for parameters of the graphical model maximizing the value of likelihood function $p(D|\theta)$, that is, probability of observing learning data D for given parameters θ .

Maximum Likelihood Estimation for Bayesian Network

Discrete Case. Consider the case when all variables of the network are discrete [JorBish]. For a given Bayesian network denote the full set of its nodes by U. For a certain node v the set of all its parents may be denoted by π_v and $\phi_v = \{v\} \cup \pi_v$. Let A be an arbitrary subset of nodes $A \subseteq U$. Then x_A stands for a tuple of values for the nodes from A. The count of observations, in which the nodes from the set A assume values specified by x_A tuple, may be denoted by $m(x_A)$. Logarithm of the previously described likelihood function is more convenient to use instead of the function itself, in which case the logarithm can be found as follows:

$$l(\theta, D) = \log p(D|\theta) = \log \left(\prod_{n} p(x_{U, n}|\theta) \right) =$$

$$= \sum_{x_U} m(x_U) \log p(x_U | \theta) = \sum_{v} \sum_{x_{\phi_v}} m(x_{\phi_v}) \log \theta_v(x_{\phi_v})$$

The values that maximize this function are as follows:

$$\hat{p}(x_{\nu}|x_{\pi_{\nu}}) = \hat{\theta}_{\nu}(x_{\phi_{\nu}}) = \frac{m(x_{\phi_{\nu}})}{m(x_{\pi_{\nu}})} .$$

These estimates are formed independently at each of the nodes in the graph.

Multivariate Gaussian Case. In PNL the Multivariate Gaussian case is implemented only for a Bayesian network.

The vector \vec{x}^k may be formed as follows: $\vec{x}^k = \langle \vec{y}_0^k, \vec{y}_1^k, ..., \vec{x}^k, \vec{x}^k \rangle$, where \vec{y}_i^k and \vec{x} are the vectors of values of \vec{x}^{th} parent and child in the \vec{x}^{th} example of the table.

The proposed approach is to model the joint distribution over a node and its parents as multivariate Gaussian distribution and then find its MI estimation. The sufficient statistics after N examples are [Murphy98], [Jordan]:

$$\hat{\vec{\mu}} = \frac{1}{N} \sum_{i=1}^{N} \vec{x}_i, \quad \hat{\sum} = \frac{1}{N} \sum_{i=1}^{N} \vec{x}_i \vec{x}_i^T - \hat{\vec{\mu}} \hat{\vec{\mu}}^T$$

 \sum and $\hat{\mu}$ can be broken up into blocks corresponding to parent nodes and the child:

$$\hat{\sum} = \begin{bmatrix} \sum_{yy} & \sum_{yx} \\ \hat{\sum}_{xy} & \hat{\sum}_{xx} \end{bmatrix}, \hat{\mu} = \begin{bmatrix} \hat{\downarrow} \\ \hat{\mu}_y \\ \hat{\bar{\mu}}_x \end{bmatrix}.$$

The result is Gaussian distribution at the child node in a moment notation:

$$B = \sum_{xy} \hat{\sum}_{yy}^{-1} , \dot{\mu} = \hat{\mu}_x - B\hat{\mu}, \quad \sum = \hat{\sum}_{xx} - B\hat{\sum}_{yx} ,$$

where matrix B is broken up into individual blocks, one for each parent.

Maximum Likelihood Estimation for Markov Network

Undirected models are more flexible than their directed counterparts. Assume that all network variables are discrete. In this case, the log likelihood is found as follows:

$$l(\theta, D) = \log p(D|\theta) = \sum_{Cx_C} m(x_C) \log \psi_C(x_C) - N \log Z,$$

where $\psi_C(x_C)$ is the clique potential, N is the number of evidences, and Z is the normalization factor [JorBish], [Jirousek].

$$Z = \sum_{x_{v}} \psi_{C}(x_{C})$$

If the potentials are defined on maximal cliques in the graph, maximum likelihood estimates for decomposable graphs can be found by inspection in the following way:

for every clique — set the clique potential to the empirical marginal for that clique;

for every non-empty intersection between cliques associate an empirical marginal with the intersection, and divide that empirical marginal by the potential of one of the two cliques that form the intersection.

If the graph is arbitrary, the *Iterative Proportional Fitting* (IPF) can be used [JorBish], [Jirousek]. When graph is decomposable, this algorithm converges in a finite number of iterations, updating each potential once.

The IPF process runs as follows. Denote the potential of a clique C at i^{th} iteration by $\psi_C^i(x_C)$ and the joint probability distribution based on these parameter estimates by $p^i(x)$. In this notation the IPF can be written as follows:

$$\psi_C^{i+1}(x_C) = \psi_C^i(x_C) \frac{\tilde{m}(x_C)}{p^i(x_C)}, \text{ where } \tilde{m}(x_C) = \frac{m(x_C)}{N}.$$

The normalization factor Z remains constant through all iteration process, so IPF may be presented in terms of joint probabilities:

$$p^{i+1}(x_U) = p^i(x_U) \frac{\tilde{m}(x_C)}{p^i(x_C)}$$
.

In PNL estimation of Markov network parameters is based on IPF.

Bayesian Update

Besides factor parameters with exact values (such as, mean and variance in Gaussian distribution), there are parameters in the form of unknown variables which have their own probability distributions with other parameters, termed *superparameters*. Superparameters are variables too, thus finally there appears to be an infinite hierarchy of parameters. The current version of PNL supports only a two-level hierarchy in discrete tabular distributions.

Let θ be a parameter of a probability distribution corresponding to some variable.

 $P\langle \theta \rangle$ is a prior distribution of the parameter θ . The task of Bayesian parameter learning is to update the distribution given data D, that is to find the conditional distribution $P\langle \theta | D \rangle$.

According to the Bayes formula

$$\theta \mid D \rangle = \frac{P \langle D \mid \theta \rangle^* P \langle I \rangle}{P \langle D \rangle},$$
where $\langle D \rangle = \int P \langle \theta \rangle P \langle D \mid \theta \rangle.$

Based on the given parameter distribution function, the distribution function for the unknown variable x is $\langle x \rangle = \int P \langle \theta \rangle P \langle x | D \rangle a$

The Dirichlet distribution with parameters a_1 , ..., a_n is a suitable prior distribution for a discrete multinomial distribution (where a variable can give n outcomes) with parameters θ_1 ,..., θ_n . Dirichlet parameters are interpreted in terms of pseudo counts, where a_i stands for an imaginary observed number of cases when the discrete variable has taken the i-th value. When training data contains a small number of cases, positive pseudo counts allow to assign to its unobserved values a non-zero probability.

Let training data contain $N_1 + ... + N_n$ cases, and N_i be a number of cases when the *i*-th value is observed.

On learning these cases, a posterior distribution of θ becomes a Dirichlet distribution with parameters $a_1 + N_1, ..., a_n + N_n$. The target distribution of x after integration through $a_1 + N_1$

parameters is
$$P(x = i) = \frac{a_i + N_i}{n}$$
.

$$\sum \langle a_k + N_k \rangle$$

This discussion applies to the case of an unconditional distribution where the considered node of BNet does not have parents. However, you may easily extend it to cases when the node has parents. As there are counts N_{ij} and pseudo counts a_{ij} , that correspond to the case when x = j, and parents of x are in configuration i, the target

distribution of x becomes
$$P(x = i)| parents \langle x \rangle = i \rangle = \frac{a_{ij} + N_{ij}}{n}$$
. $\sum \langle a_{ik} + N_{ik} \rangle$

Type 2

This problem can be solved iteratively by using *Expectation Maximization* (EM) algorithm [Dempster], [Jordan]. The idea of the algorithm is as follows: first, assume the initial state of parameters θ^0 and then start the iterative process alternately repeating two steps: E-step and M-step.

Consider the process at ith iteration:

E-step For each example of the table the probability distribution of the

unobserved variable is found from the values of observed variables and the current values of model parameters θ^{i-1} . The expectations of unobserved variables are calculated for each example in the table.

M-step The new value of θ^{l} is found that maximizes the value of the

likelihood function. E-step is repeated with the new parameter

values.

This process converges to a local maximum.

In *PNL* the EM learning engine is implemented for:

— Bayesian networks with discrete or multivariate Gaussian distribution

Markov networks with discrete distribution.

The following example considers learning of parameters for the Bayesian network defined in the sprinkler example (see <u>Figure 2-1</u>). If all the nodes are observed, it is <u>Type 1</u> learning. In this case E-step, which creates an inference engine and performs the inference procedure, does not need to be called. A learning task is of <u>Type 2</u>, if some nodes are hidden. Then the procedure creates an instance of inference engine, which is a junction tree engine by default, and uses it in the E-step.

Example 2-5 Creation of learning engine for water-sprinkler BNet

```
CBNet* pWSBnet = pnlExCreateWaterSprinklerBNet();
//create WS BNet with different matrices
std::cout<<"Learning procedure \n ";</pre>
CGraph *pGraph = CGraph::Copy( pWSBnet->GetGraph() );
CModelDomain *pMD = pWSBnet->GetModelDomain();
CBNet* pWSLearnBNet = CBNet::CreateWithRandomMatrices( pGraph, pMD );
//loading data from file
const char * fname = "...\c pgmtk\\examples\\Data\\casesForWS";
pEvidencesVector evVec;
if( ! pnlLoadEvidences(fname, &evVec, pMD) )
    printf("can't open file with cases");
    exit(1);
int numOfSamples = evVec.size();
std::cout<<"Number of cases for learning = "<<numOfSamples<<std::endl;</pre>
//create learning engine
CEMLearningEngine *pLearn = CEMLearningEngine::Create( pWSLearnBNet );
//set data for learning
pLearn->SetData( numOfSamples, &evVec.front() );
pLearn->Learn();
//get information from learned model
int nFactors = pWSLearnBNet->GetNumberOfFactors();
const CFactor *pCPD;
const CNumericDenseMatrix<float> *pMatForCPD;
int numOfEl;
const float *dataCPD;
```

Example 2-5 Creation of learning engine for water-sprinkler BNet

```
int f;
for ( f = 0; f < nFactors; f++)
    std::cout<<std::endl<<" probability distribution for node
        "<<f<<std::endl;
    pCPD = pWSLearnBNet->GetFactor(f);
     //all matrices are dense
    pMatForCPD = static cast<CNumericDenseMatrix<float> *>
        (pCPD->GetMatrix(matTable));
    pMatForCPD->GetRawData(&numOfEl, &dataCPD);
    for (j = 0; j < numOfEl; j++)
        std::cout<<" "<<dataCPD[j];</pre>
std::cout<<std::endl;</pre>
int ev;
for( ev = 0; ev < evVec.size(); ev++ )</pre>
   delete evVec[ev];
delete pLearn;
delete pWSBnet;
delete pWSLearnBNet;
```

After this procedure, the parameters of the Bayesian network assume new values that maximize the likelihood function. The new values correspond to the array of learning data in the best way.

A new table with cases may be used in further training in the following two ways:

Option 1. Ignore data from the previous learning. Use <u>SetData</u> member function to implement the variant.

Example 2-6 Entering New Data

```
// entering new data and clear accumulated information.
// here pEvNew is the pointer to a newly created array of Evidences
pLearn->SetData( newNumOfCases, pEvNew)
// call learning
pLearn->Learn();
```



The parameters of the Bayesian network assume new values that correspond to the learning data.

Option 2. Use data from the previous learning. Use AppendData member function to implement the variant.

Example 2-7 Using data from previous learning

```
pLearn->AppendData( newNumOfCases, pEvNew )
pLearn->Learn();
```

Type 3

The current version of *PNL* carries out structure learning for static and dynamic BNets and does not support other models. The learning engine calls Maximal Likelihood parameter learning. In this version of PNL learning is carried out under the condition that the input data is complete, that is, when all nodes of training cases are observed. The algorithm supports graphical models with tabular, Gaussian and conditional Gaussian distributions.

Structure Comparison Metric

One of the solutions to the learning task in this case is the computation of joint probability $p(D, S^h)$ for the learning data D and model structure S^h :

$$\log p(D, S^h) = \log p(D|S^h) + \log p(S^h).$$

In the case of a Bayesian network with discrete variables, the first item in the above formula is found by applying *Bayesian Information Criterion* (BIC) [Jordan]:

$$\log p(D|S^h) \approx \log p(D|\theta^*, S^h) - \frac{d}{2}\log \Lambda,$$

where θ stands for network parameters, N is the number of observations, and d is the number of network parameters. This criterion is a good approximation of the ML criterion discussed above. In BIC the first item shows the degree of consistency of network parameters with the modelled data, and the addend reflects the descriptive complexity of the network. Vector θ^* can be found from the following condition:

$$\theta^* = \underset{\theta}{\operatorname{argmax}} \log (p(D|\theta, S^h)p(\theta|S^h)).$$

Structure Search Method

The structure learning algorithm for *PNL* Bayesian networks employs the hill-climbing search. It scores all neighbors of the current structure (DAG) and moves to the neighbor with the highest score. The problem of selecting the best Bayesian network from all the network configurations is NP hard. Among heuristic iterative algorithms that solve this problem there are Greedy Hillclimbing, Best-first, and algorithms based on Monte Carlo methods. One of the algorithms implemented in *PNL* iterates through all graph topologies that contain no

directed $\frac{N(N-1)}{2}$ cycles. The total number of such topologies is $2^{\frac{N(N-1)}{2}}$, where N is the number of nodes, and the number of node permutations is N!. The total number of Bayesian

networks with the topology is
$$N! \cdot 2^{\frac{N(N-1)}{2}}$$

The hill-climbing search is local: on reaching a local maximum the learning procedure stops. To implement search it requires an initial structure. You may choose a number of different initial structures (starting points) and run the hill-climbing search for each of them. You can set the search procedure to run several times for all itructures but for the first that you specify. The system will randomly generate other legal starting points for learning and return the best structure.

The following example considers structure learning for Bayesian network using <u>Class</u> <u>CBICLearningEngine</u>. This class is used only for learning networks with discrete parents.

Example 2-8 Structure Learning for Bayesian Network Using PNL

```
// create an empty graph with number of nodes numOfNds
int numOfNds = 4;
CGraph *pGraph = CGraph::Create( numOfNds, NULL, NULL, NULL);
// here the user has to set all other variable values necessary to
//create a Bayesian network with an empty graph (the number of node
// types, actual node types, etc.)
const int numOfNdTypes = 1;
// number of node types is 1, because all nodes are of the same type
// all four are discrete and binary
CNodeType *nodeTypes = new CNodeType [numOfNdTypes];
int *nodeAssociation = new int [numOfNds];
nodeTypes[0].SetType(1, 2);// node type - discrete and binary
```



Example 2-8 Structure Learning for Bayesian Network Using PNL (continued)

```
int i;
for ( i = 0; i < numOfNds; ++i )
       nodeAssociation[i] = 0;
pBNet = CBNet::Create( numOfNds, numOfNdTypes, nodeTypes, nodeAssociation,
pGraph );
pBNet->AllocFactors();
for ( i = 0; i < numOfNds; i++ )
  pBNet->AllocFactor(i);
  pBNet->GetFactor(i)->CreateAllNecessaryMatrices();
// create learning engine
CBICLearningEngine *pLearn = CBICLearningEngine::Create( pBNet );
// set input data
pLearn->SetData(numOfCases, pEv);
//start learning
pLearn->Learn();
// the output Bayesian network
const CBNet *pFinalBNet = NULL;
pFinalBNet= static_cast<const CBNet *>(pLearn->GetGraphicalModel());
// the output graphical model is sorted topologically
// get the relation to initial node numeration
cost int *reordering = pLearn->GetOrder();
```

Learning for DBNs

Parameter estimation techniques for DBNs coincide with *Expectation Maximization* (EM) techniques used for learning BNets. Note that parameters of the model must be tied across time-slices, so sequences of unbounded length can be modelled and the initial state of the dynamic system can be learned independently of the transition matrix. The expected sufficient statistics should be pooled for all the nodes that share the same parameters.

See Example 2-9 of calling a parameter learning engine for DBN.

Example 2-9 Calling of parameter learning engine for DBN

```
CBNet *pBNetForArHMM = pnlExCreateRndArHMM();
CDBN *pArHMM = CDBN::Create( pBNetForArHMM );
       //Create learning procedure for DBN
    pEvidencesVecVector evidencesOut;
    const int nTimeSeries = 500;
    intVector nSlices(nTimeSeries);
    //define number of slices in the every time series
    pnlRand(nTimeSeries, &nSlices.front(), 3, 20);
    // Generate evidences in a random way
    pArHMM->GenerateSamples( &evidencesOut, nSlices);
    // Create DBN for learning
    CDBN *pDBN = CDBN::Create(pnlExCreateRndArHMM());
    // Create learning engine
    CEMLearningEngineDBN *pLearn = CEMLearningEngineDBN::Create( pDBN );
    // Set data for learning
    pLearn->SetData( evidencesOut );
    // Start learning
    try
        pLearn->Learn();
    catch(CAlgorithmicException except)
        std::cout << except.GetMessage() << std::endl;</pre>
    //Ïîëó÷åíèå ðåçóëüòàòîâ îáó÷åíèå, îòîáðàæåíèå
    int nFactors = pDBN->GetNumberOfFactors();
    const CTabularDistribFun* pDistribFun;
    const CFactor* pCPD;
    int i;
    for (i = 0; i < nFactors; i++)
       pCPD = pArHMM->GetFactor(i);
       int nnodes;
       const int* domain;
       pCPD->GetDomain( &nnodes, &domain );
       std::cout<<" node "<<domain[nnodes -1]<<" hase the parents ";</pre>
       int node;
```

Example 2-9 Calling of parameter learning engine for DBN

```
for( node = 0; node < nnodes-1; node++ )</pre>
        {
            std::cout<<domain[node]<<" ";</pre>
        std::cout<<" Conditional probability distribution for node</pre>
"<<i<!:endl;
        std::cout<<" initial model"<<std::endl;</pre>
        pDistribFun = static_cast<const</pre>
CTabularDistribFun*>(pCPD->GetDistribFun());
        pDistribFun->Dump();
        std::cout<<" model after learning"<<std::endl;</pre>
        pCPD = pDBN->GetFactor(i);
        pDistribFun = static_cast<const
CTabularDistribFun*>(pCPD->GetDistribFun());
        pDistribFun->Dump();
    }
    for( i = 0; i < evidencesOut.size(); i++ )</pre>
        int j;
        for( j = 0; j < evidencesOut[i].size(); j++ )</pre>
             delete evidencesOut[i][j];
    delete pDBN;
    delete pArHMM;
```

Log Subsystem

Attachment to Output and Dumping

When a \log object is created it is automatically attached to the output. An embedded type is dumped through \log interface. All strings dumped through \log have the prefix of the first constructor argument. The second and the third constructor arguments control filtering.

When a Log object is created it is automatically attached to the multiplexor and when the object is destroyed it is automatically detached from it.

Example 2-10 Code example

```
Class Point {
double x, y, z;
public:
    Point(double x_, double y_, double z_): x(x_), y(y_), z(z_) {}
    void dump() const;
};

void Point::dump() const
{
    Log out("point: ", eLOG_INFO, eLOGSRV_PNL);
    out << "x = " << x << '\n';
    out << "y = " << y << '\n';
    out << "z = " << z << '\n';
}

Point pt(1.0, 2.0, 3.0);
pt.dump();</pre>
```

Devices which ensure outputting with level <code>elog_Info</code> and service <code>elogsrv_Pnl</code> dump the following strings:

```
point: x = 1.0
point: y = 2.0
point: z = 3.0
```

Creating a Driver

When a driver is created it is automatically attached to the multiplexor. When a driver is destroyed it is automatically detached from the multiplexor.

In the current version of PNL only one driver writes to std::ostream: LogDrvStream.

Example 2-11 Code example

```
{
LogDrvStream tempStream("c:\\pnl_add.log", eLOG_RESULT| eLOG_SYSERR|
eLOG_PROGERR,
```

Example 2-11 Code example

```
eLOGSRV_ALL);
Log out("demo out: ", eLOG_RESULT|eLOG_DEBUG, eLOGSRV_PNL);
out << "test string\n";
...
}</pre>
```

The driver tempstream is created before the implementation of the function. The driver receives the logging information that corresponds to the given <code>level</code> and <code>service</code>. Thus, for example, <code>out</code> dumps to tempstream.

Description of Log Subsystem Classes

Log Implements optimization. Has no virtual functions and does

not presuppose derivation.

LogMultiplexor Implements commutation. There is only one

LogMultiplexor and it does not have any derived classes.

Generally you do not create or destroy this class.

LogDriver Basic purely virtual class.

• LogDrvStream. This driver outputs to std::ostream. It may be created by std::ostream. In this case you need to delete std::ostream after destroing LogDrvStream. It may also be created by the file name. In this case the std::ostream is deleted by LogDrvStream.

• LogDrvSystem. This driver resembles LogDrvStream but is configured through ConfigureSystem, not through Configure, so that its configuration cannot be changed by LogMultiplexor.

Filtering Control

Filtering is controlled through a pair of parameters: level and service.

- level identifies a type of information outputted through Log such as, for example, a system error message elog_syserr or a message with debugging information elog DEBUG.
- service identifies a part of the system from which the information comes.

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<u>Table 2-4</u> graphically represents level and service as they specify a subset of rectangles.

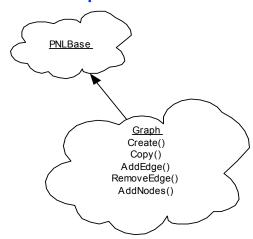
Table 2-4 Parameter graphic representation

	eLOGSRV_LOG	eLOGSRV_EXCEPTION_HANDLING	eLOGSRV_POTENTIAL
eLOG_RESULT			
eLOG_SYSERR	2		2
eLOG_PROGERR		1	
eLOG_WARNING	2		2
eLOG_NOTICE	2		2
eLOG_INFO		3	3
eLOG_DEBUG		3	3

- [eLOG_PROGERR, eLOGSRV_EXCEPTION_HANDLING]
- [eLOG_SYSERR|eLOG_WARNING|eLOG_NOTICE, eLOGSRV_LOG|eLOGSRV_POTENTIAL]
- [eLOG_INFO|eLOG_DEBUG, eLOGSRV EXCEPTION HANDLING|eLOGSRV POTENTIAL]

Graph

Class CGraph



Class CGraph represents the graph structure of the model and carries out some basic graph algorithms.

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Public Member Functions

Create

Creates object of class.

```
static CGraph* CGraph::Create( int numOfNds, const int *numOfNbrs, const int
   *const *nbrsList, const EneighborType *const *nbrsTypes );
static CGraph* CGraph::Create( int numOfNds, const int *const *adjMat );
static CGraph* CGraph::Create( const intVecVector& nbrsList, const
   neighborTypeVecVector& nbrsTypesList );
static CGraph* CGraph::Create(const CMatrix<int>* pAdjMat);
```

Arguments	
numOfNds	Number of nodes of the graph.
numOfNbrs	Array of integer, each i th integer is the number of neighbors of the i th nodes.
nbrsList	List of neighbors for a node.
nbrsTypes	2D list of neighbor types. Each element shows the type of the corresponding neighbor from nbrsList.
nbrsTypesList	2D list of neighbor types.
adjMat	2D array of integers, represents an adjacent matrix.
pAdjMat	2D integer matrix, represents an adjacent matrix.

Discussion

Call of this function creates an instance of class CGraph. Call of the class destructor deletes the instance. A node may have a neighbor of the following type: ntParent, ntChild, ntNeighbor.

Copy

Creates class object by copying.

```
static CGraph* CGraph::Copy( const CGraph *pGraph );
```

Arguments

pGraph

Pointer to a CGraph object to be copied.

Discussion

Call of this function creates a new object of class CGraph by copying the input object and returns a pointer to it. Call of the class destructor deletes the instance.

GetTopologicalOrder

Returns numbers of nodes according to their topological order.

```
void CGraph:: GetTopologicalOrder( intVector *order ) const;
```

Arguments

order

Returned parameter. Numbers of nodes according to their topological order.

Discussion

This function returns numbers of nodes according to the order of their topological sorting. The function assumes that the graph is a DAG object.

MoralizeGraph

Creates class object by moralizing.

```
static CGraph* CGraph::MoralizeGraph( const CGraph *pGraph );
```

Arguments

pGraph

Pointer to a CGraph object to be moralized.

Discussion

Call of this function creates a new object of class CGraph by moralizing the input object and returns a pointer to it. Call of the class destructor deletes the instance.

AddEdge

Adds edge to existing graph.

```
void CGraph::AddEdge( int startNode, int endNode, int directed );
```

Arguments

startNode Starting node of the edge.
endNode Ending node of the edge.

Edge orientation. The argument shows if the edge is

directed. Equals to 1 (true), if the edge is directed, and

equals to 0 (false) otherwise.

ChangeEdgeDirection

Changes direction of existing graph.

void CGraph::ChangeEdgeDirection(int startNode, int endNode);

Arguments

startNode Starting node of the edge for which direction should be

changed.

endNode Ending node of the edge for which direction should be

changed.

GetNeighbors

Gets all neighbors for given node with orientation vector.

Arguments

nodeNum	Number of the node for which neighbors should be found.	
numOfNbrs	Returned value, pointer to the variable that takes the value equal to the number of neighbors for the node.	
nbrs	Returned value, pointer to the array of the neighbors of the node.	
nbrsOut	Returned value. Array of the neighbors of the node.	
nbrsTypes	Returned value, each element of which shows the type of the corresponding neighbor from <i>nbrs</i> .	

nbrsTypesOut

Returned value, each element of which shows the type of the corresponding nieghbor from nbrsout.

GetNumberOfNeighbors

Returns number of neighbors for given node.

inline int CGraph::GetNumberOfNeighbors(int nodeNum) const;

Arguments

nodeNum

Number of the node for which the number of the neighbors should be found.

GetNumberOfNodes

Returns number of all nodes in graph.

inline int CGraph::GetNumberOfNodes() const;

GetNumberOfEdges

Returns number of all edges in graph.

inline int CGraph::GetNumberOfEdges() const;

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IsCompleteSubgraph

Checks subset of given nodes for completeness.

```
int CGraph::IsCompleteSubgraph( int numOfNdsInSubgraph, const int *subgraph )
     const;
int CGraph::IsCompleteSubgraph( const intVector& subGraphIn ) const;
```

Arguments

numOfNdsInSubgraphSubgraphNumber of nodes in the subset.Subset of nodes.

Discussion

This function checks whether a subset of given nodes is complete. Returns 1 if the subset of nodes is complete, returns 0 otherwise.

IsChangeAllowed

Returns status flag for graph.

```
inline int CGraph::IsChangeAllowed() const;
```

Discussion

This function returns 1 if the change of the graph is allowed and 0 otherwise.

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IsExistingEdge

Returns information on edge existence.

int CGraph::IsExistingEdge(int startNode, int endNode) const;

Arguments

startNode Starting node of the edge.
endNode Ending node of the edge.

Discussion

This function returns 1 for the edge if it exists in the graph and 0 otherwise.

RemoveEdge

Removes edge from graph.

int CGraph::RemoveEdge(int startNode, int endNode);

Arguments

startNode Starting node of the edge.
endNode Ending node of the edge.

SetNeighbors

Sets neighbors for given node.

void CGraph::SetNeighbors(int nodeNum, const intVector& nbrs,const
 neighborTypeVector& nbrsTypes);

Arguments

nodeNum Number of the node for which neighbors should be set.

numOfNbrsNumber of the neighbors for the node.nbrsArray of the neighbors for the node.

nbrsTypes 1D array of types of the neighbors of the node numbered

nodeNum.

ProhibitChange

Prohibits any change of CGraph object.

```
inline void CGraph::ProhibitChange() const;
```

FormCliqueFromSubgraph

Forms a clique by connecting all the nodes of the subgraph between each other.

```
void CGraph::FormCliqueFromSubgraph( int numOfNds, const int *subGraph );
void CGraph::FormCliqueFromSubgraph( const intVector& subGraph );
```

Arguments

numOfNds Number of nodes in subgraph of nodes.

subGraph Subgraph, all the nodes of which should be connected to

each other to form a clique.

GetNumberOfParents

Returns number of parents of the node.

inline int CGraph::GetNumberOfParents(int nodeNum) const;

Arguments

nodeNum

Number of the node, for which number of parents is queried.

GetNumberOfChildren

Returns number of children of the node.

inline int CGraph::GetNumberOfChildren(int nodeNum) const;

Arguments

nodeNum

Number of the node, for which number of children is queried.

IsDirected

Checks if the graph is directed.

inline int CGraph::IsDirected() const;

Discussion

This function returns 1, if the graph is directed, and 0, if the graph has at least one undirected edge.

IsUndirected

Checks if the graph is undirected.

inline int CGraph::IsUndirected() const;

Discussion

This function returns 1, if the graph is undirected, and 0, if the graph has at least one directed edge.

GetAdjacencyMatrix

Returns adjacency matrix.

inline void CGraph::GetAdjacencyMatrix(CMatrix<int>** pAdjMatOut) const;

Arguments

pAdjMatOut

Returned parameter. Pointer to the adjacency martix for the graph.

Discussion

This function returns an adjacency matrix, which corresponds to the graph described by the related CGraph object. Note, that the adjacency matrix is not stored inside the graph and should be formed only when the user calls this member function.

ClearGraph

Clears graph.

inline void CGraph::ClearGraph();



Discussion

This function clears the graph by deleting lists of neighbors for all nodes and then setting the number of nodes equal to zero.

operator ==

Checks if two graphs are identical.

inline bool CGraph::operator == (const CGraph& rGraph) const;

Arguments

rGraph

Reference to the graph, which is the right-hand-side operand of the comparison operation.

Discussion

This function checks if two graphs are identical, and returns 'true', if they are, and 'false' otherwise.

operator! =

Checks if two graphs are not identical.

inline bool CGraph::operator !=(const CGraph& rGraph) const;

Arguments

rGraph

Reference to the graph, which is the right-hand-side operand of the comparison operation.



Discussion

This function checks if two graphs are not identical, and returns 'true', if they are not, and 'false' otherwise.



NOTE. For the two above functions operator == and operator ! = the graphs are identical, if they have the same number of nodes and nodes have the same number of neighbors, which are numbered the same and are of the same type.

GetParents

Returns vector of parents for node.

inline void CGraph::GetParents(int nodeNum, intVector *parents) const;

Arguments

nodeNum

parents

Number of the node, for which parents are inquired.

Actually returned parameter. A pointer to a 1D vector of integers that are numbers of nodes, which appear to be

parents of the node numbered nodeNum.

GetChildren

Returns vector of children for node.

inline void CGraph::GetChildren(int nodeNum, intVector *children) const;

Arguments

nodeNum Number of the node, for which children are inquired.

children Actually returned parameter. A pointer to a 1D vector of

integers that are numbers of nodes, which appear to be

children of the node numbered nodeNum.

IsDAG

Checks if graph is directed acyclic graph.

int CGraph::IsDAG() const;

Discussion

This member function returns 1, if the graph is a directed acyclic graph (DAG), and 0 otherwise.

IsTopologicallySorted

Checks if graph is topologically sorted.

int CGraph::IsTopologicallySorted() const;

Discussion

This member function returns 1, if the graph is topologically sorted. Number of a parent is always less than numbers of its children.

NumberOfConnectivityComponents

Returns number of graph connectivity components.

int CGraph::NumberOfConnectivityComponents() const;

Discussion

This function returns a number of connectivity components of the graph it has been called for. Note that if graph has more than one connectivity components, the inference engine throws an exception. This means that in the case of several connectivity components all of them should be treated as separate graphical models.

GetConnectivityComponents

Returns connectivity components.

void CGraph::GetConnectivityComponents(intVecVector *decompositionOut)
 const;

Arguments

decompositionOut Returned parameter. Array of connectivity components.

Discussion

This function returns connectivity components.

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m 3}$

operator =

Assigns new value to graph object.

CGraph& CGraph::operator =(const CGraph& rGraph);

Arguments

rGraph

Reference to a graph, which is the right-hand-side operand of the assignment operation.

Discussion

This function assigns one existing graph to the other, so that the result is an identical copy of the input graph.

Dump

Dumps graph.

void CGraph::Dump() const;

Discussion

This function dumps the graph, that is, all the neighbors and neighbors types for all nodes, to the standard output.

GetAncestry

Finds nodes that lie outside given subgraph but have ancestors inside.

```
void CGraph::GetAncestry( intVector const &subGraph, intVector *closure )
    const;
```

Arguments

subGraph Vector of indices of the input subgraph.

closure Output vector.

Discussion

This function returns indices of nodes that do not lie but have ancestors in the given subgraph.

GetAncestralClosure

Finds nodes that either lie inside or have ancestors in given subgraph.

```
void CGraph::GetAncestralClosure( intVector const &subGraph,
  intVector *closure ) const;
```

Arguments

subGraph Vector of indices of the input subgraph.

closure Output vector.

Discussion

This function returns indices of nodes that either lie or have ancestors in the given subgraph.



GetAncestralClosure

Finds nodes that either lie inside or have ancestors in given subgraph.

```
void Cgraph::GetAncestralClosure( intVector const &subGraph,
boolVector *closureMask ) const;
```

Arguments

subGraph Vector of indices of the input subgraph.

closureMask Output boolean vector-mask.

Discussion

This function finds nodes that either lie inside or have ancestors in the given subgraph and fills the boolean mask accordingly. The *i*-th element of the *closureMask* is set to true only if the *i*-th node belongs to the ancestral closure.

GetSubgraphConnectivityComponents

Finds plain connectivity components of induced subgraph.

```
void CGraph::GetSubgraphConnectivityComponents( intVector const &subGraph,
    intVecVector *decomposition ) const;
```

Arguments

subGraph Vector of indices of the input subgraph.

decomposition Output vector of vectors with indices of the decomposition nodes.



Discussion

This function finds plain connectivity components of the induced subgraph and fills in the decomposition output argument accordingly.

GetDConnectionList

Finds nodes d-connected to given node.

void CGraph::GetDConnectionList(int node, intVector const &separator,
 intVector *dseparationList) const;

Arguments

node Given node.

separator Separator for d-separation.

dseparationList Output vector of indices of nodes.

Discussion

This function finds nodes α -connected to the given node by the given separator. The definition of the α -connection runs as in [CDLS]:

node A is a-connected to node B if there is a non-blocked trail between them. A trail is blocked if it contains either a node from the separator with the trail edges meeting not head-to-head, or a node that has descendants in the separator with the trail edges meeting head-to-head.

GetDConnectionTable

Finds d-connection lists for all nodes of graph.

void CGraph::GetDConnectionTable(intVector const &separator, intVecVector
 *dseparationTable) const;



Arguments

separator Separator for d-separation.

dseparationTable Output vector of vectors of indices of nodes.

Discussion

Finds *d*-connection lists for all nodes of the graph. The definition for the *d*-connection runs as in [CDLS].



NOTE. Using GetDConnectionTable rather than GetDConnectionList for finding multiple d-separation lists ensures a much faster result.

GetReachableSubgraph

Finds nodes reachable from given subgraph if certain pairs of edges are banned.

```
void CGraph::GetReachableSubgraph( intVector const &subgraph, bool *ban[],
    intVector *closure ) const;
void CGraph::GetReachableSubgraph( int node, bool *ban[], intVector *closure )
    const;
```

Arguments

subgraph Given subgraph.

Three-dimensional boolean mask.

closure

Output vector of indices of nodes.

Discussion

For every node *i ban[i]* should be a conventional two-dimesional boolean array.



The entry ban[1][J][K] is true if and only if a pair of edges $\langle j, i \rangle$, $\langle i, k \rangle$ is banned for acceptable trails.

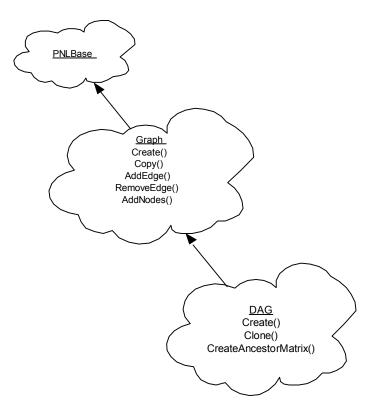
Function fills in the output vector closure with indices of nodes accessible from the subgraph with an acceptable trail.



NOTE. Using this method is not recommended. This method was designed for internal use only in older versions of the a-connection related methods.

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Class CDAG



Class CDAG represents the structure of a DAG, with its ancestor matrix being a variable of the class.

Public Member Functions

Create

Creates class object.

Arguments

numOfNds	Number of nodes of the DAG.
numOfNbrsIn	Array of integer, each i th integer is the number of neighbors of the i th nodes.
nbrsListIn	List of neighbors for a node.
nbrsTypesIn	2D list of neighbor types. Each element shows the type of the corresponding neighbor from nbrsListIn.
adjMatIn	2D array of integers, represents an adjacent matrix.
pAdjMat	2D integer matrix, represents an adjacent matrix.
pGraph	Reference to a CGraph instance.

Discussion

This function creates a CDAG object.

Change

Changes DAG object.

CDAG* CDAG::Change(int iStartNode, int iEndNode, EDAGChangeType iChangeType);

Arguments

iStartNode ID of the node from which the directed edge comes.iEndNode ID of the node at which the directed edge points.

iChangeType One of three operations: addition, deletion or reversing of the

direction of the edge.

Discussion

This function allows to add, to delete or to reverse an edge of a DAG object. The function returns *NULL* if the change did not occur, otherwise returns the new CDAG object.

ClearContent

Deletes ancestor matrix of DAG.

void CDAG::ClearContent();

Discussion

This function deletes the ancestor matrix of the DAG object.

Clone

Creates replica of DAG.

```
CDAG* CDAG::Clone();
```

Discussion

This function copies the DAG object and thus creates its replica.

CreateAncestorMatrix

Creates ancestor matrix for DAG

```
void CDAG::CreateAncestorMatrix();
```

Discussion

This function creates the ancestor matrix for a DAG object.

CreateMinimalSpanningTree

Creates minimal spanning tree for given weight matrices.

Arguments

pWeightMatrix N*N 2D weight matrix, the primary weight. Element [i,j]

connects node *i* to node *j*.

pWeightMatrix2 N*N 2D weight matrix, the secondary weight.



Discussion

This function creates a CDAG instance for the minimal spanning tree.

DoMove

Changes DAG object.

bool CDAG::DoMove(int iStartNode, int iEndNode, EDAGChangeType iChangeType);

Arguments

iStartNodeiEndNodeID of the node from which the directed edge comes.iEndNodeID of the node at which the directed edge points.

iChangeType One of three operations: addition, deletion or reversing of the

direction of the edge.

Discussion

This function changes the DAG object by addition, deletion or reversing of an object edge. This function returns 'true' when the change of the DAG object was permitted and the object was changed, returns 'false' otherwise.

GetAllEdges

Gets all edges of DAG object.

void CDAG::GetAllEdges(EDGEVECTOR* pvOutput);

Arguments

pvOutput EDGE vector which is used to store all the edges of the DAG.

Discussion

This function gets all the edges of the DAG. *EDGE* is a data structure which contains two integers: node ID from which the edge comes and node ID at which the edge points.

GetAllNeighbours

Generates all valid neighbour DAGs for object.

```
void CDAG::GetAllNeighbours( POINTVECTOR &vNeighbours, EDGEOPVECTOR &vOPs,
bool (*IsValid)(CDAG* pDAG));
```

Arguments

vNeighbors Vector of void* which stores all valid neighbors of the DAG

object.

vops EDGEOP vector which stores all valid changes to the DAG

object.

IsValid (CDAG* pDAG) External function called to check if a DAG is valid.

Discussion

This function generates all neighbor DAGS of the given class object that satisfy the conditions of the IsValid function.

EDGEOP is a data structure which contains three fields: the start node ID, the end node ID and an edge change type: add, delete or reverse.

If *vNeighbours* and *vOPs* have the corresponding relationship, that is if the DoMove(*vOPs[i]*) is carried out, we can get *vNeighbours[i]*.

This function generates all neighbor DAGS of the given DAG and later eliminates all the neighbors that do not satisfy the condition of the <code>IsValid()</code> function, that is all the neighbors for which the <code>IsValid()</code> function returns 'false'. If the <code>IsValid()</code> is not applied the function generates all legal neighbor DAGS of the object.

GetAllValidMove

Generates all valid moves for DAG.

Arguments

pvOutput EDGEOP vector. Stores all valid changes to the DAG.

pvAncesstorVectorInteger vector.pvDescendantsVectorInteger vector.pvNotParentInteger vector.pvNotChildInteger vector.

Discussion

This function generates all valid moves for the DAG. This function is carried out under the condition that the <code>pvDescendantsVector</code> nodes of a generated DAG are not ancestors of <code>pvAncesstorVector</code> nodes and that <code>pvNotParent</code> nodes are not ancestors of <code>pvNotChild</code> nodes.

GetEdgeDirection

Gets direction of edge.

```
int CDAG::GetEdgeDirect(int startNode, int endNode);
```

Arguments

Node ID from which the edge comes.

EndNode Node ID at which the edge points.



Discussion

This function learns the direction of the edge. The function returns

- 1 if the edge is directed from startNode to EndNode
- -1 if the edge is directed from EndNode to startNode
- 0 if there is no edge between the two nodes.

GetMaxFanIn

Computes MaxFanIn for DAG and returns it to object.

```
int CDAG::GetMaxFanIn();
```

GetSubDAG

Gets part of DAG

```
CDAG* CDAG::GetSubDAG( intVector &vSubNodesSet );
```

Arguments

vSubNodesSet

Integer vector which stores the node IDs that are to be extracted from the DAG.

IsEquivalent

Compares two dags.

```
bool CDAG::IsEquivalent( CDAG *pDAG );
```

Arguments

pdag1 Dag instance compared to the given Dag

Discussion

This function compares two objects of the class. The function returns 'true' if the DAGS are identical, returns 'false' otherwise.

IsValidMove

Checks if move generates non-DAG object.

Arguments

iStartNodeiEndNodeEnd node ID of the move.

iChangType One of the following operations: add, delete, reverse.

Discussion

This function checks if the move can generate a non-DAG object. The function returns 'true' if the move generates a DAG, returns 'false' if the move generates a non-DAG.

MarkovBlanket

Computes Markov Blanket for node.

void CDAG::MarkovBlanket(int nNodeNumber, intVector *pvOutPut);

Arguments

nNodeNumber Node ID for which Markov Blanket is to be computed.

Pointer to the integer vector which stores the computed Markov

Blanket.

Discussion

This function computes the Markov Blanket for a node.

RandomCreateADAG

Creates random DAG

Arguments

iNodeNumber Number of nodes in generated DAG.

vAncesstor, vDescendants Integer vectors.Make sure that among

vDescendants nodes of the generated DAG there

are no ancestors of vAncestor nodes.

pvNotParent, pvNotChild Integer vectors. Make sure that among

pvNotParent nodes of the generated DAG there are

no ancestors of pvNotChild nodes.

SetSubDAG

Replaces part of DAG by input sub-DAG

bool CDAG::SetSubDag(intVector &vSubNodeSet, CDAG *pSubDAG);

Arguments

vSubNodeSet Integer vector. Stores node IDs that are to be modified.

pSubDAG DAG that is to replace a part of the given DAG.

Discussion

This function replaces a part of the given DAG by a sub-DAG. The function returns 'true' if the replacement has been successful, otherwise returns 'false'.

Symmetric Difference

Compares structures of two DAGS.

int CDAG::SymmetricDifference(const CDAG* pDAG) const;

Arguments

PDAG Pointer to a DAG to be compared with the given DAG.

Discussion

This function compares structures of two class objects.

TopologicalCreateDAG

Creates replica DAG

CDAG* CDAG::TopologicalCreateDAG(intVector& vNodesMap);

Arguments

vNodesMap

Integer vector. Preserves the map of the node ID of the given DAG for new node IDs. As a result, the i^{th} node of the newly created DAG corresponds to the node vNodesMap[i] of the given DAG.



Discussion

This function creates a replica of the given DAG. Node ID of the new DAG is provided by the input integer vector.

TopologicalSort

Sorts nodes of DAG topologically.

bool CDAG::TopologicalSort(intVector* pvOutput);

Arguments

pvOutput

Integer vector. Preserves the map of the node ID of the given DAG for new node IDs. As a result the i^{th} node of the newly created DAG

corresponds to the node <code>pvOutput[i]</code> of the given DAG.

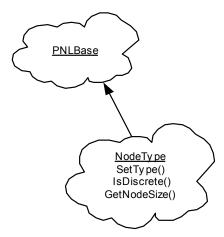
Discussion

This function classifies a DAG object according to its topological order.

Reference Manual 3

Node Types

Class CNodeType



Class ${\tt CNodeType}$ represents node types for the model. By default model nodes are binary and discrete.

Public Member Functions

IsDiscrete

Returns information on node discreteness.

inline int CNodeType::IsDiscrete() const;

Discussion

This function returns 1 if the node is discrete, returns 0 otherwise.

GetNodeSize

Returns node size.

inline int CNodeType::GetNodeSize() const;

SetType

Sets node type.

inline void CNodeType::SetType(bool isDiscrete, int ndSize);

Arguments

isDiscrete Type of node value. Equals to true if the node is discrete,

equals to false if the node is continuous.

ndSize New node size.

Discussion

This function sets the type of the given node.

operator==

Compares operands.

inline bool operator==(const CNodeType &ntIn) const;

Arguments

ntIn CNodeType object.



Discussion

This function compares two operands. Returns 'true' if the operands are equal, returns 'false' otherwise.

operator!=

Compares two operands.

inline bool operator!=(const CNodeType &ntIn) const;

Arguments

ntIn CNodeType object.

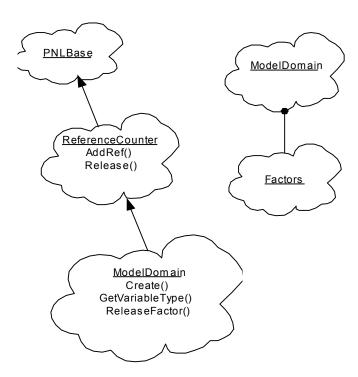
Discussion

This function compares two operands. The function returns 'true' if the operands are not equal; returns 'false' otherwise.

Model Domain

Model domain is a set of nodes that define a graphical model. Multiple graphical models can have one model domain. This object keeps all information about the types of variables, or nodes. For example, you can create a new graphical model using the description of model variables from the model domain.

Class CModelDomain



This class contains information on the variable types of all nodes to be used for creating a graphical model, as well as on the node types for nodes to become observed on entering evidence during inference. A graphical model keeps the pointer to the <code>CModelDomain</code> on which it was created and learns from it the information on node types.

This class also stores temporary CFactor objects that are not attached to any graphical model. Such objects appear during inference and learning procedures. When the CModelDomain is destroyed they are deleated form it automatically.

This class is derived from the CReferenceCounter class. It keeps pointers to CGraphicalModels that are based on the CModelDomain. The class cannot be deleted until any Graphical Model referres to it.

Create

Creates class object.

```
static CModelDomain* CModelDomain::Create( const nodeTypeVector&
    variableTypes, const intVector& variableAssociation, CGraphicalModel*
    pCreaterOfMD = NULL );
static CModelDomain* CModelDomain::Create(int numVariables, const CNodeType&
    commonVariableType = CNodeType(1,2), CGraphicalModel* pCreaterOfMD =
    NULL);
```

Arguments

variableTypes	Vector of different node types.

variableAssociation Vector of variable association with the variable types.

pCreatorOfMD Pointer to the graphical model which creates a model

domain.

numVariables Number of variables in the model domain.

CommonVariableType Variable type.

Discussion

Two function versions are available. The first creates a model domain with different variable types, the association for every node pointing at a node type. The second creates a model domain with all variables of the same type.

AttachFactor

Attaches factor to model domain.

int CModelDomain::AttachFactor(const CFactor *pFactor);

Arguments

pFactor Pointer to the factor to be attached.

Discussion

Returns the number of this factor in array of pointers to the factors on the model domain.

ReleaseFactor

Releases attached factors from model domain.

```
void CModelDomain::ReleaseFactor( const CFactor *pFactor );
```

Arguments

pFactor

Pointer to the factor which is to be released from the model domain.

IsAFactorOwner

Checks if model domain keeps pointer to query factor.

```
bool CModelDomain::IsAFactorOwner( const CFactor *pFactor );
```

Argument

Pointer to the factor which is to be released from the model domain.

Discussion

The function returns the value of 1 if the model domain keeps a pointer to the query factor, that is, if the model domain is the owner of the query factor. Otherwise, returns 0.

____ Reference Manual $\,3\,$

GetVariableType

Returns pointer to node type of query variable.

```
const CNodeType* CModelDomain::GetVariableType( int varNumber ) const;
```

Arguments

Frumpier Number of variables.

Get Variable Types

Returns variable types for query variables.

Arguments

vars Vector of number of variables.
varTypesReturned parameter. Types of variables.

Discussion

This function fills in the input vector *varTypes* by const pointers to variable types.

GetObsGauVarType

Returns pointer to observed Gaussian variable type.

inline const CNodeType* CModelDomain::GetObsGauVarType() const;



Discussion

This function returns a pointer to the observed Gaussian variable type.

GetObsTabVarType

Returns pointer to observed Tabular variable type.

inline const CNodeType* CModelDomain::GetObsTabVarType() const;

Discussion

This function returns the pointer to the observed Tabular variable type.

GetNumberOfVariableTypes

Returns number of different variable types.

inline int CModelDomain::GetNumberOfVariableTypes() const;

Discussion

This function returns a number of different variable types.

GetVariableTypes

Returns all variable types.

```
void CModelDomain::GetVariableTypes( pConstNodeTypeVector* varTypes )const;
void CModelDomain::GetVariableTypes( nodeTypeVector* varTypes )const;
```

Arguments

varTypes Returned parameter. Vector of node types.

Discussion

The function is available in two versions.

The first returns the vector of pointers to const node types.

The second creates objects and places them into the returnable vector.

GetNumberVariables

Returns number of variables of model domain.

inline int CModelDomain::GetNumberVariables() const;

Discussion

This function returns number of variables of the model domain.

GetVariableAssociations

Returns association to variable types.

```
void CModelDomain::GetVariableAssociations( intVector* variableAssociation )
        const;
inline const int* CModelDomain::GetVariableAssociations()const;
```

Arguments

variable Association Returned parameter. Vector of associations of variables to variable types.



Discussion

The function is available in two versions. The first adopts and fills the vector, the second returns the pointer to the association.

GetVariableAssociation

Returns variable association.

inline int CModelDomain::GetVariableAssociation(int variable)const;

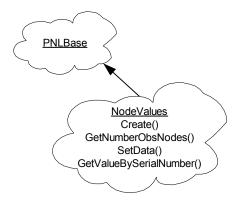
Arguments

variable

Number of a variable in the model domain.

Evidences

Class CNodeValues



Class CNodeValues is intended for storing values of variables. Values of discrete nodes are represented by integers, while values of continuous nodes — by n floats, where n is NodeSize of a corresponding node type.

A node can be observed either *potentially* or *actually*.

When a node is *potentially* observed, it can be observed and its observed value is at CNodeValues object, but the node is not actually observed. To make it *actually* observed, the corresponding observability flag needs to be changed to true value.

Creation of evidences for the model is simplified in this way. The user can create evidence for all nodes, set observability flag for some of them to false, and start inference with such evidence. To start inference with other observed nodes, the user can just toggle node observability states for some of them.

Class CNodeValues is basic for Model Domain and contains information about observed values of certain variables without indicating the numbers of these variables in the graphical model. Model Domain contains information on correspondence between the variables and the graphical model nodes.

Public destructor ~CNodeValues () deletes an object of the class.

Create

Creates class object.

```
static CNodeValues* CNodeValues::Create( int nObsNds, const CNodeType* const*
   obsNdsTypes, const valueVector& obsValues );
static CNodeValues* CNodeValues::Create( const pConstNodeTypeVector&
   obsNdsTypes, const valueVector& obsValues );
```

Arguments

nObsNdsNumber of the observed nodes.obsNdsTypesNode types of observed nodes.obsValuesValues of the observed nodes.

Discussion

This function returns objects of class CNodeValues. All nodes of any created object are actually observed.



GetValueBySerialNumber

Returns pointer to value.

```
inline Value const* CNodeValues::GetValueBySerialNumber( int SerialNumber )
      const;
inline Value* CNodeValues::GetValueBySerialNumber( int SerialNumber );
```

Arguments

SerialNumber

Serial number of the observed variable.

Discussion

Both the functions return pointer to the value of the observed node. The <code>const</code> function solely provides observation of the observed node value. The <code>non-const</code> function enables user to change the value of the observed node in accordance with the returned pointer.

GetNumberObsNodes

Returns total number of observed nodes.

int CNodeValues::GetNumberObsNodes() const;

Discussion

This function returns the total number of both potentially and actually observed nodes.

GetObsNodesFlags

Returns pointer to array of observability flags.

```
const int * CNodeValues::GetObsNodesFlags() const;
```

Discussion

This function returns constant pointer to the array of observability flags for nodes of CNodeValues class objects.

GetRawData

Returns array of values.

```
void CNodeValues::GetRawData( valueVector* values ) const;
```

Arguments

values

Array of values.

Discussion

This function returns array of values.

GetOffset

Returns offsets in array of observed nodes.

```
const int * CNodeValues::GetOffset() const;
```

Discussion

This function returns the pointer to the array of offsets in the array of the values of observed variables. When the value of i^{th} node needs to be found, the array of raw data should be addressed with the offset corresponding to the i^{th} value in the array of the offsets.

SetData

Replaces old values with new values.

void CNodeValues::SetData(const valueVector& data);

Arguments

data

Array of new values.

GetNodeTypes

Returns array of pointers to node types.

```
const CNodeType *const* CNodeValues::GetNodeTypes() const;
```

Discussion

This function returns pointer to the array of pointers to CNodeType class objects corresponding to the node types of observed variables.

Reference Manual $\,3\,$

MakeNodeHiddenBySerialNum

Changes observation flag from actually observed to hidden.

inline void CNodeValues::MakeNodeHiddenBySerialNum(int serialNum);

Arguments

serialNum

Number of an observed node, the state of which is to be changed.

MakeNodeObservedBySerialNum

Changes observation flag from hidden to actually observed.

inline void CNodeValues::MakeNodeObservednBySerialNum(int serialNum);

Arguments

serialNum

Number of a hidden node, the state of which is to be changed.

ToggleNodeStateBySerialNumber

Toggles observability type.

```
void CNodeValues::ToggleNodeStateBySerialNumber(int numOfNds, int *nodeNums);
void CNodeValues::ToggleNodeStateBySerialNumber( const intVector& nodeNums);
```

Arguments

numOfNds Number of the nodes that require change of the state.

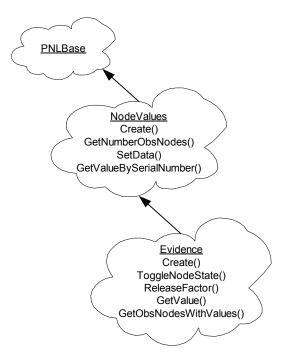
nodeNums Serial numbers of the observed variables that require change

of state.

Discussion

This function changes the state of the variables from potentially observable to actually observable and vice versa.

Class CEvidence



Class CEvidence contains information on observed variables of graphical model: what nodes are observed and what values are taken. Class CEvidence is based on Class CNodeValues, which contains information on types and actual values of certain variables. Class CEvidence proper stores the array of numbers of observed variables in

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> a graphical model, along with methods of getting information about an observed node or a set of observed nodes in a model. All the methods consist in establishing correspondence between numbers of the model nodes and their serial numbers within a CNodeValues object, as well as in calling the corresponding member functions of that class.

Public Member Functions

Create

Returns class object.

```
static CEvidence* CEvidence::Create( const CModelDomain* pMD,const intVector&
    obsNodes, const valueVector& obsValues );
static CEvidence* CEvidence::Create( const CNodeValues* values, const
    intVector& obsNodes, const CModelDomain* pMD, int takeIntoObservationFlags
    = 0 );
static CEvidence* CEvidence::Create( const CGraphicalModel* pGrModel,const
    intVector& obsNodes, const valueVector& obsValues);
static CEvidence* CEvidence::Create( const CModelDomain *pMD, int nObsNodes,
    const int *obsNodes, const valueVector& obsValues );
static CEvidence* CEvidence::Create(const CGraphicalModel *pGrModel,
    int nObsNodes, const int *obsNodes, const valueVector& obsValues );
static CEvidence* CEvidence::Create( const CNodeValues *values, int nObsNodes,
    const int *obsNodes, const CModelDomain* pMD, int takeIntoObservationFlags
    = 0 );
```

Arguments

pMD	Pointer to the model domain.
pGrModel	Pointer to a graphical model.
nObsNds	Number of the observed nodes or variables.
obsNodes	Array of observed nodes in the graphical model or observed variables it the model domain.

Pointer to the model domain

obsValues Array of the observed values listed in the same

order as in the array obsNodes.

takeIntoObservationFlags Flag makes all nodes or variables actually

observed if takeIntoObservationFlag = 0 or puts the same flags as in pNodeValues object if

takeIntoObservationFlag = 1.

Discussion

This function creates a CEvidence object.

ToggleNodeState

Toggles observability type.

```
void CEvidence::ToggleNodeState( int numOfNds, int *nodeNums );
void CEvidence::ToggleNodeState( const intVector& nodeNums );
```

Arguments

numOfNds Number of the nodes that require change of the state.

Numbers of the observed nodes that require change of the

state.

Discussion

This function changes the state of the nodes from potentially observable to actually observable and vice versa.

Reference Manual $\,3\,$

GetValue

Returns pointer to value of observed node.

```
const Value* CEvidence::GetValue( int nodeNum ) const;
Value* CEvidence::GetValue( int nodeNum );
```

Arguments

nodeNum

Serial number of the observed node in the model.

Discussion

Both the functions return pointer to the value of the observed node by its serial number in the graphical model. The <code>const</code> function solely provides observation of the observed node value. The <code>non-const</code> function enables you to change the value of the observed node in accordance with the returned pointer.

GetAllObsNodes

Returns pointer to array of numbers of observed nodes.

```
const int * CEvidence::GetAllObsNodes() const;
```

Discussion

This function returns pointer to the array of numbers of observed nodes. To get the number of observed nodes, use the function GetNumberObsNodes of basic CEvidence class.

IsNodeObserved

Returns current observability status of the node.

int CEvidence::IsNodeObserved(int nodeNum) const;

Arguments

nodeNum

Number of the node in the graphical model.

Discussion

This function returns 1, if node is actually observed, and 0 otherwise.

MakeNodeObserved

Changes observation flag for node to actually observed.

void CEvidence::MakeNodeObserved(int nodeNum);

Arguments

nodeNum

Number of the node in the graphical model.

Discussion

This function makes the node actually observed, if it was hidden, and throws an exception, if it is already actually observed.

MakeNodeHidden

Changes observation flag for node to hidden.

void CEvidence::MakeNodeHidden(int nodeNum);

Arguments

nodeNum Number of the node in the graphical model.

Discussion

This function makes the node hidden, if it was actually observed, and throws an exception, if it is already hidden.

GetObsNodesWithValues

Returns pointer to vector of actually observed nodes and their values.

void CEvidence::GetObsNodesWithValues(intVector* pObsNds, pConstValueVector*
 pObsValues,pConstNodeTypeVector* pNodeTypes = NULL) const;

Arguments

pObsNds	Pointer t	o the	vector that	t contains	numbers o	f actuall	V

observed nodes from the graphical model.

pobsvalues Pointer to the vector of pointers to raw data of actually

observed values. The order of these values corresponds to

the order at pobsnds.

pNodeTypes Pointer to the vector that contains pointers to the node types

of observed nodes. The order of these values corresponds to

the order at pobsnds.



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Discussion

The function takes pointers to vectors and fills these vectors with requested information.

CModelDomain

Returns model domain.

inline const CModelDomain* CEvidence::GetModelDomain() const;

Dump

Dumps evidence content.

void CEvidence::Dump() const;

Save

Saves evidences to file.

static bool CEvidence::Save(const char *fname, pConstEvidenceVector& evVec);

Arguments

fname File name.

evVec Array of evidences.

Discussion

This function saves evidences created for the static graphical model into a file. This function returns 'true' if the evidence is saved, returns 'false' otherwise.

Save

Saves evidences to file.

Arguments

fname File name.

evVec Array of evidences.

Discussion

This function saves evidences created for the dynamic graphical model into a file. This function returns 'true' if the evidence is saved, returns 'false' otherwise.

Load

Loads evidences from file.

```
static bool CEvidence::Load( const char *fname, pEvidencesVector* evVec, const CModelDomain *pMD);
```

Arguments

fname File name.

evVec Empty vector which is to store evidences.

Pointer to the model domain.

Discussion

This function reads data from the file and creates evidences for the static graphical model.

Load

Loads evidences to file.

static bool CEvidence::Load(const char *fname, pEvidencesVecVector* evVec, const CModelDomain *pMD);

Arguments

fname File name.

evVec Array of evidences.

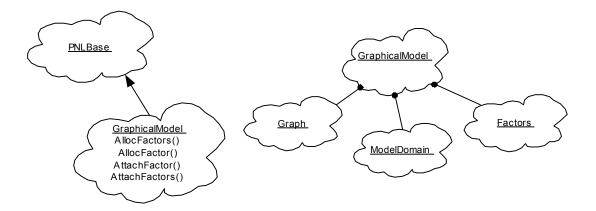
Pointer to the model domain.

Discussion

This function reads data from the file and creates evidences for DBN.

Graphical Models

Class CGraphicalModel



Class CGraphicalModel represents a graphical model, which consists of the graph and of factors that are set for the graph nodes. Class CGraphicalModel is a parent to two classes: Class CStaticGraphicalModel and Class CDynamicGraphicalModel.



NOTE. No instances of this class can be created, as the class is abstract.

Public Member Functions

AllocFactor

Allocates factor for domain.

```
int CGraphicalModel::AllocFactor( int number );
int CGraphicalModel::AllocFactor( int numOfNdsInDomain, int *domain );
int CGraphicalModel::AllocFactor( const intVector& domain );
```

Arguments

number Index of the domain for which the factor should be

allocated.

numOfNdsInDomain Number of nodes in the domain for which the factor should

be allocated.

domain Domain for which the factor is allocated.

Discussion

This function allocates a factor for a domain. The domain is specified either by its index or by the nodes from this domain. AllocFactor is a virtual function implemented separately for Class CMNet, Class CBNet, and Class CMRF2.



AllocFactors

Allocates space for all factors of model.

int CGraphicalModel::AllocFactors();

Discussion

This function allocates space for all the factors of the model, that is, creates an object of the <u>Class CFactors</u> and attaches it to the model. AllocFactors is a virtual function implemented separately for <u>Class CMNet</u>, <u>Class CBNet</u>, and <u>Class CMRF2</u>.

AttachFactor

Attaches factor to model.

int CGraphicalModel::AttachFactor(CFactor *pFactor);

Arguments

pFactor

Pointer to the factor to be attached to the model.

Discussion

This function attaches a factor to the model if the factor has an existing domain in terms of the graphical model. AttachFactor is a virtual function implemented separately for Class CMNet, Class CBNet, and Class CMRF2.

AttachFactors

Attaches set of new factors and returns set of old factors for destruction.

CFactors* CGraphicalModel::AttachFactors(CFactors *pFactors);

Arguments

pFactors

New factors to be attached to the model instead of the old factors.

Discussion

This function attaches a set of factors stored in the Class CFactors object and returns the set of old factors for the user to destroy them.

GetGraph

Returns non-constant pointer to class object.

inline CGraph* CGraphicalModel::GetGraph() const;

Discussion

This function returns a non-constant pointer to the CGraph class object, which is attached to the model.

GetModelType

Returns type of model.

inline CModelTypes CGraphicalModel::GetModelType() const;



GetNodeAssociations

Returns constant pointer to array of node associations for all nodes of model.

inline const int* CGraphicalModel::GetNodeAssociations() const;

GetNodeType

Returns constant pointer to class object for specified node number.

inline const CNodeType* CGraphicalModel::GetNodeType(int nodeNum) const;

Arguments

nodeNum

Number of the node for which the node type is inquired.

Discussion

This function returns a constant pointer to the Class CNodeType object for the specified node number.

GetNodeTypes

Provides access to all node types of model.

inline void CGraphicalModel::GetNodeTypes(nodeTypeVector* nodeTypes) const; inline void CGraphicalModel::GetNodeTypes(pConstNodeTypeVector* nodeTypes) const;

Arguments

nodeTypes

Returned parameter. Array of all CNodeType objects attached to the model.

GetNumberOfNodes

Returns number of nodes for model.

inline int CGraphicalModel::GetNumberOfNodes() const;

Discussion

This function returns the whole number of nodes for the static graphical model and returns the number of the nodes per slice for the dynamic graphical model.

GetNumberOfNodeTypes

Returns number of node types for model.

inline int CGraphicalModel::GetNumberOfNodeTypes() const;

GetNumberOfFactors

Returns number of factors attached to model.

inline int CGraphicalModel::GetNumberOfFactors() const;

Reference Manual $\,3\,$

GetFactor

Returns non-constant pointer to class object for specified domain number.

```
CFactor* CGraphicalModel::GetFactor( int domainNumber );
```

Arguments

domainNumber

Number of domain for which the factor needs to be found.

Discussion

This function returns a non-constant pointer to the <u>Class CFactor</u> object for the specified domain number.

GetFactors

Returns all factors attached to specified subset of nodes.

Arguments

nodes

Subset of nodes for which all the attached factors need to be found.

nNodes	Number of nodes in a subset for which the attached factors need to be found.
nFactors	Returned parameter. Pointer to the variable that specifies the number of factors attached to the subset of nodes.
factors	Factors attached to the subset of nodes specified in the input.

Discussion

This function enables the user to receive all the factors attached to the specified subset of nodes. Several factors may be attached to the same subset if the subset is a common part of several domains.

GetModelDomain

Returns model domain.

```
inline CModelDomain* CGraphicalModel::GetModelDomain() const;
```

IsValid

Checks validity of graphical model.

```
virtual bool CGraphicalModel::IsValid( std::string* descriptionOut = NULL )
    const = 0;
```

Arguments

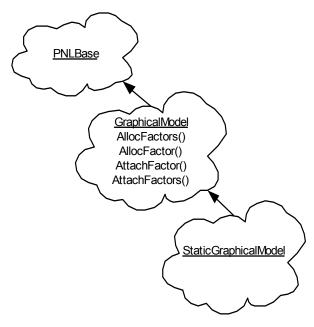
descriptionOut Error message.

Discussion

This function checks the validity of the function. The function returns 'true' if the model is valid, returns 'false' otherwise.



Class CStaticGraphicalModel



Class CStaticGraphicalModel is a parent to two subclasses: $\underline{\texttt{Class}}$ $\underline{\texttt{CBNet}}$ and Class CMNet.



NOTE. No instances of this class can be created, as the class is abstract.

IsValid

Checks validity of model for creation of dynamic model.

Arguments

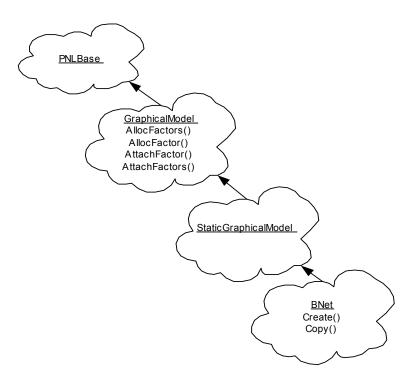
descriptionOut

Error message.

Discussion

This function checks if the model is valid for the creation of the dynamic graphical model.

Class CBNet



Public Member Functions

Create

Creates class object.

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Arguments

numberOfNodeTypes Number of all node types.

nodeTypes Array of node types.

nodesAssociation Array for nodes association with node types.

pGraph Graph structure of the model.

numberOfNodes Number of nodes.

pmD Model domain.

Discussion

This function creates a class object.

Copy

Creates new object by copying.

```
static CBNet* CBNet::Copy(const CBNet* pBNet);
```

Arguments

Pointer to a CBNet object to be copied.

Discussion

This function creates a new CBNet object by copying the input object and returns a pointer to it. Call of the class destructor deletes the instance.

CreateWithRandomMatrices

Creates BNet object with random matrices.

static CBNet* CBNet::CreateWithRandomMatrices(CGraph* pGraph, CModelDomain* pMD);

Arguments

pgraph Graph structure.

pMD Model domain.

Discussion

This function creates a BNet object with dense random matrices. Coverings matrices of a Gaussian distribution are matrix units.

ConvertToSparse

Converts object with dense matrices into object with sparse matrices.

CBNet* CBNet::ConvertToSparse() const;

Discussion

This function converts a BNet object with dense matrices into a BNet object with sparse matrices.

____Reference Manual $\,3\,$

ConvertToDense

Converts object with sparse matrices into object with dense matrices.

```
CBNet* CBNet::ConvertToDense() const;
```

Discussion

This function converts a BNet object with sparse matrices into a BNet object with dense matrices.

CreateTabularCPD

Creates valid tabular CPD.

void CBNet::CreateTabularCPD(int childNodeNumber, const floatVector&
 matrixData);

Arguments

childNodeNumber Factor number.

matrixData Array of matrix data.

Discussion

This function creates a tabular CPD using the given data.

FindMixtureNodes

Finds numbers of mixture nodes.

```
void CBNet::FindMixtureNodes( intVector* mixureNds );
```

Arguments

mixureNds Input parameter. Empty vector of mixture nodes.

Discussion

This function finds numbers of mixture nodes of the mixture Gaussian distribution.

GenerateSamples

Generates random evidences for BNet given evidence.

```
virtual void CBNet::GenerateSamples( pEvidencesVector* evidences, int nSamples, const CEvidence* pEv = NULL ) const;
```

Arguments

evidences Input-output parameter. An empty vector of evidences to be created.

nSamples Input parameter. Number of samples.

pEv Given evidence.

Discussion

This function generates samples from the static graphical model.

IsValid

Checks model validity.

```
bool CBNet::IsValid(std::string* descriptionOut = NULL) const;
```

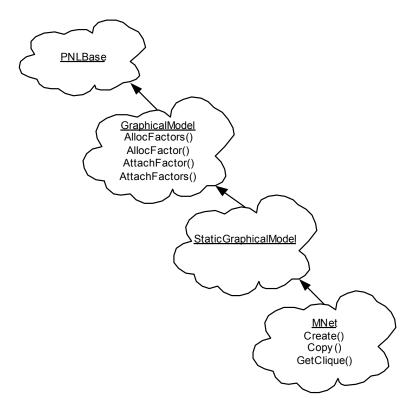
Arguments

descriptionOut Output argument with an error message.

Discussion

This function checks the validity of the model. Returns 'true' if the model is valid, returns 'false' otherwise.

Class CMNet



Public Member Functions

Create

Creates object of subclass.

Arguments

numberOfCliques Number of cliques in the model.

cliqueSizes Array of clique sizes.

cliques Cliques.

pMD Model domain.

numberOfNodes Number of nodes in the model.

numberOfNodeTypes Number of node types in the model.

nodeTypes Array of node types.

nodesAssociation Array of nodes association with node types.

CreateWithRandomMatrices

Creates object with random matrices.

Arguments

numberOfCliques Number of cliques.
cliqueSizes Array of clique sizes.

cliques Cliques.

pMD Model domain.

Discussion

This function creates a class object with dense random matrices. Covariance matrices of the Gaussian distribution are matrix units.

GetClique

Returns clique nodes.

inline void CMNet::GetClique(int clqNum, int *clqSize, const int **clq)const; inline void CMNet::GetClique(int clqNum, intVector *clq) const;

Arguments

clqNum

clqSize Returned parameter. Number of clique nodes.
clq Returned parameter. Array of clique nodes.

Number of the clique.

intel_®

Discussion

This function returns clique nodes.

ConvertFromBNet

Creates class object by converting input BNet.

```
static CMNet* CMNet::ConvertFromBNet(const CBNet *pBNet);
```

Arguments

pBNet Bayesian network.

Discussion

This function creates a class object by converting the input BNet.

ConvertFromBNetUsingEvidence

Creates object by converting input BNet *using given evidence.*

Arguments

pBNet Bayesian network.

pEvidence Evidence.

Discussion

This function creates a class object by converting the input BNet.

Copy

Creates object by copying input MNet.

```
static CMNet* CMNet::Copy(const CMNet *pMNet);
```

Arguments

pmNet Markov network.

Discussion

This function creates a new class object by copying the input MNet.

CreateTabularPotential

Allocates factor and creates matrix.

Arguments

domain Array of nodes.
data Given data.

Discussion

This function allocates a factor and creates a new matrix with the given data.

ComputeLogLik

Computes logarithm of likelihood.

virtual float CMNet::ComputeLogLik(const CEvidence *pEv) const;

Arguments

pEv Evidence.

Discussion

This function computes the logarithm of likelihood.

GetClqsNumsForNode

Gets cliques containing node.

inline void CMNet::GetClqsNumsForNode(int node, intVector *clqs) const;

Arguments

node Node number.

clqs Cliques containing the node.

Discussion

This function gets numbers of cliques that contain the given node.

Reference Manual $_{\scriptscriptstyle \perp}$

GetNumberOfCliques

Returns number of cliques of model.

inline int CMNet::GetNumberOfCliques() const;

GenerateSamples

Generates random evidence.

Arguments

evidences Input-output parameter. An empty vector of evidences that will be

created by this method.

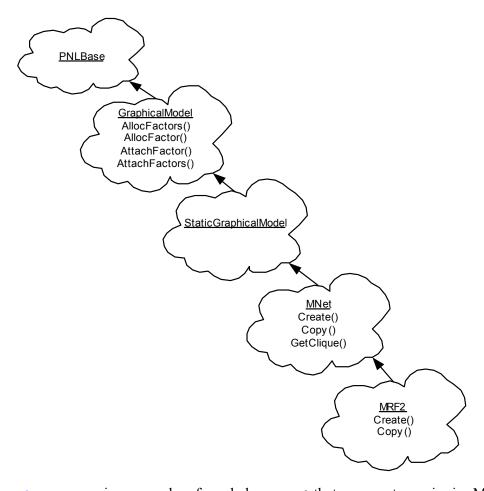
nSamples Input parameter. Number of samples.

pEvIn Input parameter. Pointer to evidence.

Discussion

This function generates random evidences from MNet.

Class CMRF2



Public Member Functions

Create

Creates class object.

Arguments

numberOfCliques Number of cliques.

cliqueSizesIn Returned parameter. Sizes of cliques.

cliquesIn Cliques.

pmd Model domain.

numberOfNodes Number of nodes.

numberOfNodeTypes Number of node types.

nodeTypesIn Node types.

nodeAssociationIn Association of nodes.

CreateWithRandomMatrices

Creates object with random matrices.

static CMRF2* CMRF2::CreateWithRandomMatrices(int numberOfCliques, const int
 *cliqueSizesIn, const int **cliquesIn, CModelDomain* pMD);
static CMRF2* CMRF2::CreateWithRandomMatrices(const intVecVector& clquesIn,
ModelDomain* pMD);

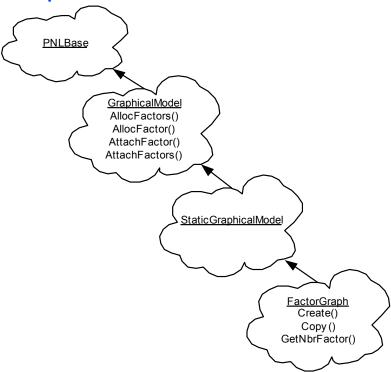
Arguments

numberOfCliques Number of cliques.

cliqueSizesIn Clique size.
cliquesIn Cliques.

pmd Model domain.

Class CFactorGraph



Factor graph is a graphical representation of the factorized distribution. All factors of the distribution are represented by factor-nodes, which are connected to variable-nodes lying in the factor domain. The resulting graph of the distribution is called the factor graph.

The CFactorGraph class is a graphical model which consists of a set of factors. The set of factors constitutes a probability distribution. All the factors are potentials.

Public Member Functions

Create

Creates class object.

static CFactorGraph* CFactorGraph::Create(CModelDomain* pMD, const CFactors*
 pFactors);

Arguments

Pointer to the model domain.

pFactors Pointer to the CFactors object which contains all factors

describing the factor graph object.

Discussion

This function creates a factor graph out of all factors of the model domain.

Create

Creates class object.

static CFactorGraph* CFactorGraph::Create(CModelDomain* pMD, int numFactors);

Arguments

Pointer to the model domain.

numFactors Number of factors in the factor graph.

Discussion

This function creates a factor graph of several allocated factors.



Copy

Creates replica of input object.

```
static CFactorGraph* CFactorGraph::Copy( const CFactorGraph* pFG );
```

Arguments

Pointer to the CFactorGraph object.

Discussion

This function creates a new CFactorGraph object by copying the input object.

Shrink

Creates factor graph with given evidence by shrinking all potentials of given factor.

CFactorGraph* CFactorGraph::Shrink(const CEvidence* pEvidence)const;

Arguments

pEvidence Pointer to the Evidence object.

Discussion

This function creates a factor graph with the given evidence by shrinking all the potentials of the given factor.

Reference Manual $\,3\,$

GetNumFactorsAllocated

Returns numbers of allocated factors.

inline int CFactorGraph::GetNumFactorsAllocated() const;

ConvertFromBNet

Creates class object by converting BNet object.

```
static CFactorGraph* CFactorGraph::ConvertFromBNet( const CBNet* pBNet );
```

Arguments

pBNet

Pointer to a CBNet object to be converted.

Discussion

This function creates a CFactorGraph object by converting the given BNet object.

ConvertFromMNet

Creates class object by converting MNet object.

```
static CFactorGraph* CFactorGraph::ConvertFromMNet( const CMNet* pMNet );
```

Arguments

pMNet

Pointer to a CMNet object to be copied

Discussion

This function creates a CFactorGraph object by converting MNet object.

Reference Manual 3

IsValid

Checks validity of function.

bool CFactorGraph::IsValid(std::string* descriptionOut = NULL) const;

Arguments

descriptionOut Error message.

GetNbrFactors

Returns numbers of factors.

inline void CFactorGraph::GetNbrFactors(int node, intVector* nbrsFactorsOut)
 const;

Arguments

node Node.

nbrsFactors Numbers of factors.

Discussion

This function returns numbers of factors neighboring to the node.

GetNbrFactors

Returns factors neighboring to given node.

inline void CFactorGraph::GetNbrFactors(int node, intVector* nbrsFactors)
 const;

Reference Manual 3

Arguments

node Number of the node.

nbrsFactors Returned parameter. Vector of numbers of factors neighboring to the

node factors.

Discussion

This function returns factors neighboring to the given node. A factor is called neighboring to the node if the latter lies in the factor domain.

GetNumNbrFactors

Returns number of factors neighboring to given node.

inline int CFactorGraph::GetNumNbrFactors(int node) const;

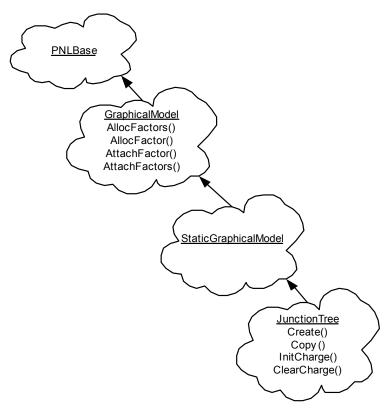
Arguments

node Number of the node.

Discussion

This function returns the number of factors neighboring to the given node.

Class CJunctionTree



This class represents the structure of a Junction tree. It is used in the Junction Tree Inference Engine for internal local computations. A Junction tree instance is created on the creation of the <code>JtreeInfEngine</code>.

Public Member Functions

Create

Creates Junction tree.

```
static CJunctionTree* CJunctionTree::Create( const CStaticGraphicalModel*
    pGrModel,const intVecVector& subGrToConnect = intVecVector() );
static CJunctionTree* CJunctionTree::Create( const CStaticGraphicalModel
    *pGrModel, int numOfSubGrToConnect = 0,const int *subGrToConnectSizes =
    NULL, const int **subGrToConnect = NULL );
```

Arguments

pGrModel	Graphical model from which the tree is to be constructed.
numOfSubGrToConnect	Number of subgraphs to be connected to the tree.
subGrToConnectSizes	Sizes of subgraphs to be connected to the tree.
subGrToConnect	Subgraphs the user wants to appear in the tree.

Copy

Creates replica of input Junction tree.

```
const CJunctionTree* pJTree
```

Arguments

pJTree Junction tree to be copied.

Discussion

This function copies the input Junction tree.



Reference Manual $_{
m Z}$

GetNodeContent

Returns clique of Junction tree.

Arguments

nodeNumber Number of the clique.

nodeContentSz Returned parameter. Size of the clique.

content Returned parameter. Pointer to the clique.

Discussion

This function returns the Junction tree clique with the number of nodeNumber.

GetNodesConnectedByUser

Returns set of connected nodes.

inline void CJunctionTree::GetNodesConnectedByUser(int nodeSetNum, int
 *numOfNds, const int **nds) const;

Arguments

nodeSetNum Number of the set of nodes.

numOfNds Return parameter. Size of the set of nodes.

nds Return parameter. Pointer to the set of nodes.

Discussion

This function returns the set of nodes which were connected when the Junction tree was created.



GetFactorAssignmentToClique

Returns arrays of indices that show assignment of input model factors to Junction tree cliques.

Arguments

number of factors Return parameter. Number of factors of the input

model.

factorAssign Return parameter. Pointer to an array of indices.

Discussion

This function returns arrays of indices that show to what cliques of the Junction tree input model factors are assigned.

GetSeparatorDomain

Returns domain of separator between two cliques of Junction tree.

inline void CJunctionTree::GetSeparatorDomain(int firstClqNum, int
 secondClqNum, int *domSize, const int **domain) const;

Arguments

FirstClqNum Number of the first clique.

secondClqNum Number of the second clique.

domSize Return parameter. Size of the domain on the

separator.

domain Return parameter. Pointer to the separator.



Discussion

This function returns the domain of the separator which is located between two cliques of the Junction tree.

GetNodePotential

Returns pointer to potential defined for Junction tree clique.

inline CPotential* CJunctionTree::GetNodePotential(int nodeNum);

Arguments

nodeNum Number of the clique of the Junction tree.

Discussion

This function returns the pointer to the potential that is defined for a clique of the Junction tree.

GetSeparatorPotential

Returns pointer to potential defined for separator between two cliques.

inline CPotential* CJunctionTree::GetSeparatorPotential(int firstClqNum, int
 secondClqNum);

Arguments

firstClqNum Number of the first clique.

secondClqNum Number of the second clique.



Discussion

This function returns the pointer to the potential that is defined for the separator between two cliques.

GetClqNumsContainingSubset

Returns numbers of Junction tree cliques with common subset of nodes.

Arguments

numOfNdsInSubset Size of the subset.

subset Pointer to the subset of nodes.

numOfClqs Return parameter. Number of cliques with a

common subset.

clqsContSubset Pointer to the array of numbers of cliques with a

common subset.

Discussion

This function returns numbers to the Junction tree cliques that have a common subset of nodes.

InitCharge

Initializes charge for Junction tree.



Arguments

pGrModel Pointer to the input graphical model.

pEvidencePointer to the evidence to be taken into account.sumOnMixtureNodeShows if the distribution for the mixture node is to

be computed during inference.

Discussion

This function initializes charge for the Junction tree. The Junction tree charge comprises both potentials for cliques and potentials for separators.

ClearCharge

Clears charge.

void CJunctionTree::ClearCharge();

operator=

Performs initialization.

CJunctionTree& CJunctionTree::operator=(const CJunctionTree & JTree);

Arguments

JTree RHS of the assignment operator.

Discussion

This function performs initialisation by copying potentials of one tree to another tree under the condition that the structures of Junction trees are identical.



GetNumberOfNodes

Returns numbers of Junction tree nodes.

inline int CJunctionTree::GetNumberOfNodes() const;

Discussion

This function returns numbers of Junction tree nodes. The node numbers correspond to the numbers of the Junction tree cliques.

DumpNodeContents

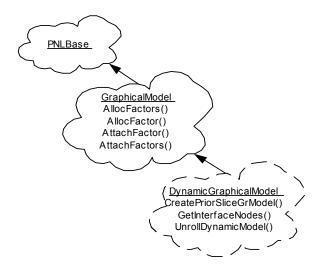
Dumps Junction tree cliques to outstream.

inline void CJunctionTree::DumpNodeContents() const;

Discussion

This function dumps Junction tree cliques out to the outstream. Standard output of the outstream is set by default but may be redirected.

Class CDynamicGraphicalModel



Class CDynamicGraphicalModel is a superclass for all classes that implement dynamic graphical models.

Public Member Functions

CreatePriorSliceGrModel

Creates static graphical model.

```
virtual CStaticGraphicalModel*
    CDynamicGraphicalModel::CreatePriorSliceGrModel()const = 0;
```

Discussion

This function creates a static graphical model corresponding to the prior slice of the dynamic graphical model.

Reference Manual $_3$

UnrollDynamicModel

Creates static graphical model by unrolling of dynamic graphical model.

Arguments

numOfSlices Number of slices.

Discussion

This member function unrolls a dynamic graphical model as a number of slices and thus constructs a static graphical model.

GetInterfaceNodes

Returns numbers of interface nodes.

```
inline void CDynamicGraphicalModel::GetInterfaceNodes( intVector*
    interfaceNds) const;
inline void CDynamicGraphicalModel::GetInterfaceNodes( int *numOfNds, const
    int **interfaceNds ) const;
```

Arguments

numOfNds Returned parameter. Number of interface nodes.
interfaceNds Returned parameter. Array of interface nodes.

Discussion

This function returns numbers of interface nodes.

Reference Manual 3

GetStaticModel

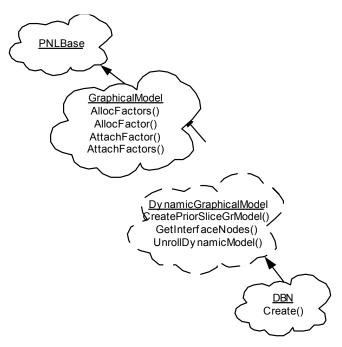
Returns a pointer to static graphical model.

inline CStaticGraphicalModel* CDynamicGraphicalModel::GetStaticModel() const;

Discussion

This member function returns a pointer to the static graphical model used for creating a dynamic graphical model.

Class CDBN



CDBN is a subclass of $\frac{Class\ CDynamicGraphicalModel}{CDBN}$ and implements virtual functions of the parent class.

_____Reference Manual $\,3\,$

Create

Creates class object.

```
static CDBN* CDBN::Create( CStaticGraphicalModel *pGrModel );
```

Arguments

Pointer to BNet, which is to represent a DBN unrolled for

first two time-slices.

Discussion

Thi function creates a CDBN object.

GenerateSamples

Generates samples from DBN.

void CDBN::GenerateSamples(pEvidencesVecVector* evidences, const intVector* nSlices) const;

Arguments

evidences Output parameter. Generated evidence.

nSlices Input parameter. Number of slices for which evidence is generated.

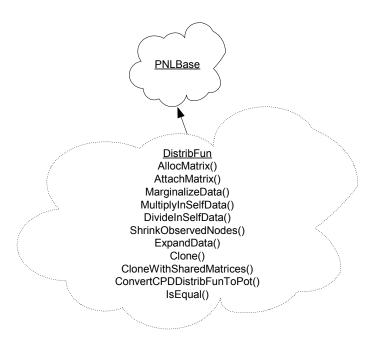
Discussion

Generates samples from the dynamic graphical model.

Reference Manual 3

Distribution Functions

Class CDistribFun



operator=

Assigns data to object from input distribution function.

virtual CDistribFun& CDistribFun::operator = (const CDistribFun& rDistrFun);

Arguments

rDistrFun Reference to the CDistribFun object.

Discussion

This function assigns data from the input factor to the object for which it is called only when both of them are of the same size and type.

GetNodeTypesVector

Returns node types to nodes for which it was created.

inline const pConstNodeTypeVector CDistribFun::*GetNodeTypesVector() const;

Discussion

This function returns node types to the nodes for which it was created.

SetVariableType

Sets position for node type in distribution.

inline void CDistribFun::SetVariableType(int position, const CNodeType*
 varType);

Arguments

position Order number.

varType Pointer to node types.

Discussion

This function sets a certain position for the given node type in the distribution.

IsValid

Checks validity of distribution function.

virtual bool CDistribFun::IsValid(std::string* discription = NULL) const = 0;

Arguments

discription Error message.

Discussion

This function checks if the distribution function is valid.

AllocMatrix

Creates matrix and allocates it to factor.

```
virtual void CDistribFun::AllocMatrix( const float *data, EMatrixType mType,
   int numberOfWeightMatrix = -1, const int *parentIndices = NULL);
```

Arguments

data Array that corresponds to a certain part of the distribution.

mType Type of matrix allocated to the factor.

numberOfWeightMatrix Number of the matrix called if several matrices of a given

type are associated with the factor. This argument is omitted

if only one matrix is involved.

parentIndices Array of values of discrete parents.

Discussion

This function creates a new matrix and allocates it to the distribution function.

AttachMatrix

Enters data in matrix and associates matrix with distribution function.

Arguments

pMatrix Pointer to the CMultiDMatrix object.

mTypes Matrix type.

numberOfWeightMatrix Number of the matrix called if several matrices of

a given type are associated with the factor. The argument is optional. It is omitted when one matrix

is involved.

parentIndices Array of values of discrete parents.

Discussion

This function enters data into the matrix and associates the matrix with the distribution function.

GetMatrix

Returns pointer to matrix attached to factor.

```
virtual CMatrix<float> CDistribFun::*GetMatrix( EMatrixType mType, int
    numWeightMat = -1, const int *parentIndices = NULL ) const = 0;
```

Arguments

Type of the matrix called.

numWeightMat Number of the matrix called among several matrices of the

given type. The argument is omitted when only one matrix

is involved.

paretnIndices Array of values of discrete parents.

Discussion

This function returns the pointer to a matrix attached to the factor. The function identifies one of the following matrix types: matTable, matMean, matCov, matWeights, math, and matK.

GetNumberOfNodes

Returns size of distribution function domain.

inline int CDistribFun::GetNumberOfNodes() const;

Discussion

This function returns the size of the domain corresponding to the distribution function.

IsDistributionSpecific

Checks whether distribution is specific.

virtual inline int CDistribFun::IsDistributionSpecific() const = 0;

Discussion

This function checks whether the distribution is specific and returns:

• 0 - if the distribution is full. It may be Tabular, Gaussian, Conditional Gaussian, non-delta, non-uniform, non-mixed.

To check the validity of the function call IsValid function.

- 1 if the distribution is uniform. A distribution is uniform if it has no attached matrices. A uniform distribution has the flag indicating its type.
- 2 if the distribution is delta function. A delta function has only one mean matrix.

To check if the function is valid call IsValid function.

• 3 - if the distribution is mixed. A distribution is mixed if it is created by multiplication of a certain distribution by delta function in some distribution dimensions. A mixed distribution is an intermediate distribution representation.

GetStatisticalMatrix

Returns statistical matrix.

```
virtual CMatrix<float>* CDistribFun::GetStatisticalMatrix
   (EStatisticalMatrixType mType,int *parentIndices = NULL) const = 0;
```

Arguments

mType Matrix type.

parentIndices Array of values of discrete parents.

Discussion

This function returns the pointer to the matrix attached to the factor. It identifies one of the following matrix types: stMatTable, stMatMu, stMatSigma, stMatCoeff.

MarginalizeData

Marginalizes object.

virtual void CDistribFun::MarginalizeData(const CDistribFun *pOldData, const
int *DimsOfKeep, int NumDimsOfKeep, int maximize) = 0;

Arguments

poldData Pointer to the distribution function.

DimsOfKeep Pointer to an array of numbers of the dimensions that should

constitute the domain of the returned marginalized object.

NumDimsOfKeep Size of the returned object domain.

maximize Flag of the marginalization type:

- for discrete variables:

• 0 stands for simple summation;

• 1 stands for finding maximum value.

- for continuous variables:

• both are integration operations.

Discussion

This function converts the source object to a new CDistributionFunction object that is generated either by adding or by integrating the source object referring to the nodes that do not lie in the returned object domain. The returned object domain should be a subset of the source domain

MultiplyInSelfData

Multiplies and puts result into distribution function.

virtual void CDistribFun::MultiplyInSelfData(const int *pBigDomain, const int
 *pSmallDomain, const CDistribFun *pOtherData) = 0;

Arguments

pBigDomain Dimensions numbers of the domain of the larger distribution

function for which the function is called.

pSmallDomain Dimensions numbers of the domain of the smaller

distribution function.

pOtherData Reference to the multiplier of CDistribFun type.



Discussion

This function changes the object, for which it is called, by changing its data matrices.

DivideInSelfData

Divides object.

virtual void CDistribFun::DivideInSelfData(const int *pBigDomain, const int
 *pSmallDomain, const CDistribFun *pOtherData);

Arguments

pBigDomain Domain of the divident.
pSmallDomain Domain of the divisor.

potherData Pointer to the denominator of CDistribFun type.

Discussion

This function changes the object, for which it is called, by changing its data matrices.

ShrinkObservedNodes

Creates new distribution function by shrinking dimensions corresponding to observed nodes.

Arguments

poldData Pointer to the source data.



pDimsOfObserved Array of observed dimensions.

pobsvalues Array of observed values.

numObsDim Number of observed dimensions.

Pointer to the observed Tabular node type.

Pointer to the observed Gaussian node type.

Discussion

This function creates a new distribution function with the same number of nodes as in the domain of the source distribution function but with modified observed nodes. Due to the change of values of the observed nodes the joint probability distribution changes too.

ExpandData

Expands dimensions corresponding to observation.

```
virtual void CDistribFun::ExpandData( const int* pDimsToExpand, int
    numDimsToExpand, const Value* const* valuesArray, const CNodeType* const
    *allFullNodeTypes, int UpdateCanonical = 1 );
```

Arguments

pDimsToExpand Array of dimensions to expand.

numDimsToExpand Number of dimensions to expand.

valuesArray Array of observed values.

allFullNoodeTypes Array of pointers of node types of variables in the

distribution.

UpdateCanonical Flag used for Gaussian distributions:

1 – updates the canonical form of the distribution,

0 – does not update the canonical form of the distribution.



Discussion

This function expands the probability distribution by filling empty spaces with zeros.

ClearStatisticalData

Sets to zero all elements of matrices used in learning process.

virtual void CDistribFun::ClearStatisticalData() = 0;

Discussion

This function sets to zero all elements of the matrices which are used in the learning process.

UpdateStatisticsEM

Updates statistical data.

Arguments

InfData Pointer to the distribution function inference result.

pEvidence Pointer to an Evidence object.

WeightingCoeff Weighting coefficient.

domain Domain node numbers.

Discussion

This function estimates factors and updates statistical data.



UpdateStatisticsML

Gathers statistical data.

```
virtual void CDistribFun::StatisticalDataML( const CEvidence* const*
    pEvidences, int EvidenceNumber, const int *domain, float weightingCoeff =
    1.0f) = 0;
```

Arguments

pEvidencesArray of evidences.EvidenceNumberNumber of evidences.domainNumbers of domain nodes.WeightingCoeffWeighting coefficient.

Discussion

This function estimates factors and updates statistical data.

SetStatistics

Sets statistical data.

Arguments

pMat Input parameter. Matrix with statistical data.

matrixType Type of matrix.

parentsComb Combination of discrete parents.

Discussion

This function sets statistical data for learning.

GetNormalized

Normalizes distribution function.

virtual CDistribFun* CDistribFun::GetNormalized() const = 0;

Discussion

This function creates a new distribution function by normalizing the given distribution function.

ProcessingStatisticalData

Updates distribution function after gathering statistical data.

virtual float CDistribFun::ProcessingStatisticalData(float numEvidences) = 0;

Arguments

numEvidences Number of evidences.

Discussion

This function performs factor estimation and updates the distribution function with the newly acquired statistical data.

Clone

Creates replica of distribution function.

virtual CDistribFun* CDistribFun::CloneDistribFun() const = 0;

CloneWithSharedMartices

Creates replica of distribution function.

virtual CDistribFun* CDistribFun::CloneWithSharedMatrices() const = 0;

Discussion

This function creates a replica of the distribution function so that the newly created distribution function shares its matrices with the source distribution function.

GetMultipliedDelta

Returns delta distributions that are multiplied by given distribution.

```
virtual int CDistribFun::GetMultipliedDelta( const int **positions, const
    float **values, const int **offsets ) const = 0;
```

Arguments

positions	Returned	parameter. A	Array of	positions mu	ltıplıed b	y delta
-----------	----------	--------------	----------	--------------	------------	---------

distribution.

Returned parameter. Mean values of delta distributions.

offsets

Returned parameter. Array of offsets to next mean values.



Discussion

This function returns delta distributions that are multiplied by the distribution. The returned integer value is the number of positions multiplied by delta distributions.

ConvertCPDDistribFunToPot

Converts distribution function for CPD into distribution function for potential.

virtual CDistribFun CDistribFun::*ConvertCPDDistribFunToPot()const = 0;

Discussion

Converts the distribution function which was created for use in a Conditional Probability Distribution (CPD) into the distribution function for use in a potential.

CPD_to_pi

Computes pi message for Pearl inference.

```
virtual CDistribFun CDistribFun::*CPD_to_pi( CDistribFun *const*
    allPiMessages, int *multParentIndices, int numMultNodes, int
    posOfExceptParent, int maximizeFlag = 0 )const = 0;
```

Arguments

maximizeFlag

Array of all pi messages received by the current distribution.

multParentIndices Indices of parent nodes.

numMultNodes Number of parent nodes.

posOfExceptParent Position of the parent which is not to be multiplied.

Flag of maximization in multiplication process.

Discussion

This function computes pi messages for Pearl inference.

CPD to lambda

Computes lambda message for Pearl inference.

Arguments

lambda	Received Lambda message.
--------	--------------------------

allPiMessages Array of all pi messages received by the current distribution.

multParentIndicesIndices of parent nodes.numMultNodesNumber of parent nodes.

posofExceptNode Position of the parent that is not to be multiplied.

maximizeFlag Flag of maximisation in multiplication process.

Normalize

Normalizes distribution function.

```
virtual CDistribFun* CDistribFun::Normalize();
```

Discussion

This function normalizes distribution function.

GetDistributionType

Returns distribution type.

EDistributionType CDistribFun::GetDistributionType() const;

Discussion

This function returns one of the following distribution types: dtTabular, dtGaussian or dtCondGaussian.

IsEqual

Compares distributions.

virtual int CDistribFun::IsEqual(const CDistribFun *dataToCompare, float
 epsilon, int withCoeff = 1) const = 0;

Arguments

dataToCompare Pointer to the distribution function for comparison.

epsilon Float value of accuracy to compare.

WithCoeff Flag of the type of comparison. Normalizing constants for

Gaussian and Conditional Gaussian distribution are

compared if it is equal to 0.

Discussion

This function returns 1 if the compared distributions are of the same size, type and have the same floating point matrices, returns 0 otherwise.

GetMPE

Returns maximum probability explanation.

```
virtual CNodeValues* CDistribFun::GetMPE() = 0;
```

Discussion

This function returns maximum probability explanation of the distribution function.

ConvertToSparse

Converts distribution with dense matrices into distribution with sparse matrices.

```
virtual CDistribFun* CDistribFun::ConvertToSparse() const = 0;
```

Discussion

This function converts the distribution with dense matrices into the distribution with sparse matrices.

ConvertToDense

Converts distribution with sparce matrices into distribution with dense matrices.

```
virtual CDistribFun* CDistribFun::ConvertToDense() const = 0;
```

Discussion

This function converts the distribution with sparse matrices into the distribution with dense matrices.



Reference Manual $_{
m I}$

IsSparse

Checks if distribution matrices are sparce.

```
virtual int CDistribFun::IsSparse() const = 0;
```

Discussion

This function checks if the matrices of the distribution are sparce.

IsDense

Checks if distribution matrices are dense.

```
virtual int CDistribFun::IsDense() const = 0;
```

Discussion

This function checks if the matrices of the distribution are dense.

ResetNodeTypes

Replaces node types of model domain by node types of distribution function.

```
inline void CDistribFun::ResetNodeTypes( pConstNodeTypeVector &nodeTypes );
```

Arguments

nodeTypes Array of CNodeTypes objects.

Discussion

This function replaces node types of the model domain by identical node types from another model domain.

CreateDefaultMatrices

Allocates default matrices to distribution function.

virtual void CDistribFun::CreateDefaultMatrices(int isRandom = 1);

Arguments

isRandom

Type of matrix data.

Discussion

This function creates default matrices and allocates them to the distribution function.

GetMatricesValidityFlag

Checks validity of matrices.

inline bool CDistribFun::GetMatricesValidityFlag() const;

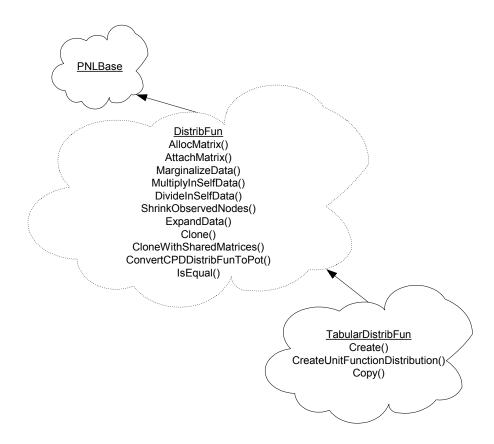
Dump

Dumps content of object.

virtual void CDistribFun::Dump() const = 0;

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Class CTabularDistribFun



Create

Creates class object.

Arguments

NodeNumber Number of nodes in the domain.

NodeTypes Pointer to the array of CNodeTypes of the nodes in the domain.

data Pointer to the array of float values of probabilities.

allocMatrices Flag of matrix allocation.

asDense Type of the martix created.

Discussion

This function creates a class object.

CreateUnitFunctionDistribution

Creates unit-function distribution.

```
static CTabularDistribFun* CTabularDistribFun::CreateUnitFunctionDistribution
  ( int NumberOfNodes, const CNodeType *const*nodeTypes, int asDense = 1 );
```

Arguments

NumberOfNodes Number of nodes in the domain.

nodeTypes Pointer to the array of CNodeTypes of the domain nodes.

asDense Distribution function with dense matrices.

Reference Manual $\,3\,$

Discussion

Probabilistic Network Library

This function creates a class object in the form of a unit-function distribution.

Copy

Creates class object by copying input object.

```
\verb|static CTabularDistribFun* CTabularDistribFun:: Copy (const CTabularDistribFun* pInpDistr ); \\
```

BayesUpdateFactor

Updates statistical data.

```
void CTabularDistribFun::BayesUpdateFactor( const CEvidence* const*
    pEvidences, int nEv, const int* domain );
```

Arguments

pEvidences Array of evidences.nEv Number of evidences.

domain Array of nodes.

Discussion

This function updates statistical data by using priors.

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PriorToCPD

Converts pseudo counts to probability.

void CTabularDistribFun::PriorToCPD();

CPDToPi

Computes pi message for Pearl inference.

```
void CTabularDistribFun::CPDToPi( CDistribFun *const* allPiMessages, int
    *multParentIndices, int numMultNodes, int posOfExceptParent, int
    maximizeFlag = 0 ) const;
```

Arguments

allPiMessages Array of all pi messages received by the current distribution.

multParentIndicesIndices of parent nodes.numMultNodesNumber of parent nodes.

posofExceptParent Position of the parent which is not to be multiplied.

maximizeFlag Flag of maximization in multiplication process.

Discussion

This function computes pi messages for Pearl inference.

CPDToLambda

Computes lambda message for Pearl inference.

void CTabularDistribFun::CPDToLambda(const CDistribFun *lambda, CDistribFun
 const allPiMessages, int *multParentIndices, int numMultNodes, int
 posOfExceptNode, int maximizeFlag = 0) const;

Arguments

lambda Received Lambda message.

allPiMessages Array of all pi messages received by the current distribution.

multParentIndicesIndices of parent nodes.numMultNodesNumber of parent nodes.

posofExceptNode Position of the parent that is not to be multiplied.

maximizeFlag Flag of maximisation in multiplication process.

Discussion

This function computes lambda message for Pearl inference.

IsMatrixNormalizedForCPD

Checks if martix is normalized for CPD.

bool CTabularDistribFun::IsMatrixNormalizedForCPD(float eps = 1e-5f) const;

Arguments

eps Accuracy.

Discussion

This function checks if the matirx is normalized for CPD.

Marginalize

Marginalizes object.

Arguments

poldData Pointer to the distribution function.

DimsOfKeep Pointer to an array of numbers of the dimensions that should

constitute the domain of the returned marginalized object.

NumDimsOfKeep Size of the returned object domain.

maximize Flag of the marginalization type.

For discrete variables:

• 0 stands for simple summation

• 1 stands for finding maximum value.

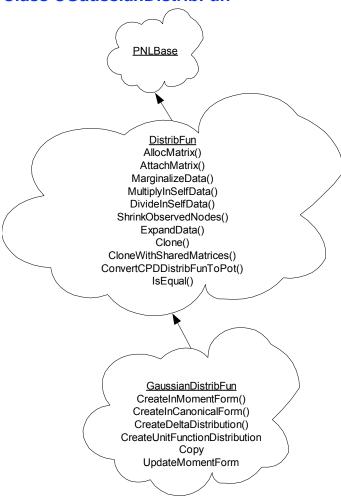
For continuous variables:

• both are integration operations.

Discussion

This function marginalizes the source object. The object is marginalized in itself and thus should have an appropriate size.

Class CGaussianDistribFun



CreateInMomentForm

Creates class object in moment form.

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static CGaussianDistribFun* CGaussianDistribFun::CreateInMomentForm(int isPot, int NumberOfNodes, const CNodeType *const* NodeTypes, const float *dataMean, const float *dataCov, const float **dataWeight = NULL);

Arguments

Flag of the desired Gaussian distribution use: isPot

1 - distribution is created for use in potential

0 - distribution is created for use in CPD.

Number of nodes in the domain. NumberOfNodes

Pointer to the array of CNodeTypes of nodes in the domain. *NodeTypes* Pointer to the array of float values of data for matrix mean. dataMean dataCov

Pointer to the array of float values of data for covariance

matrix.

Pointers to weights of distributions. dataWeight

Discussion

This function creates CGaussianDistribFun class object in the moment form.

CreateInCanonicalForm

Returns class object in canonical form.

static CGaussianDistribFun* CGaussianDistribFun::CreateInCanonicalForm(int numberOfNodes, const CNodeType *const* nodeTypes, const float *dataH, const float *dataK, float g = 0.0f);

Arguments

numberOfNodes Number of nodes in domain.

Pointer to the array of CNodeTypes of nodes in domain. nodeTypes Pointer to the array of float values of data for matrix H. dataH Pointer to the array of float values of data for matrix K. dataK

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g

Float value of normalisation constant in the canonical form.

Discussion

This function creates a CGaussianDistribFun object in the canonical form.

CreateDeltaDistribution

Creates class object of special form.

```
static CGaussianDistribFun* CGaussianDistribFun::CreateDeltaDistribution( int
    numberOfNodes, const CNodeType *const* nodeTypes, const float *dataMean,
    int isMoment = 1 );
```

Arguments

numberOfNodes Number of nodes in the domain.

nodeTypes Pointer to the array of CNodeTypes of nodes in the domain.

dataMean Pointer to the array of float values of data for matrix mean.

isMoment Flag of the desired form of Gaussian distribution:

1 - moment form,0 - canonical form.

Discussion

This function creates a class object of the special form.

CreateUnitFunctionDistribution

Creates class object of special form.

```
static CGaussianDistribFun*
    CGaussianDistribFun::CreateUnitFunctionDistribution ( int numberOfNodes,
    const CNodeType *const*nodeTypes, int isPotential = 1, int isCanonical =
    1);
```

Arguments

numberOfNodes	Number of nodes in the domain.
nodeTypes	Pointer to the array of CNodeTypes of nodes in the domain.
isPotential	Flag of the desired use of the Gaussian distribution: 1 – distribution is created for use in potential, 0 - distribution is created for use in CPD
isCanonical	Flag of the desired form of Gaussian distribution:

Flag of the desired form of Gaussian distribution:

0 - moment form,

1 - canonical form.

Discussion

This function creates a class object of the special form.

Copy

Creates replica of given class object.

```
static CGaussian
Distrib<br/>Fun* CGaussian
Distrib<br/>Fun::Copy( const CGaussian
Distrib<br/>Fun* pInpDistr );
```

Arguments

pInpDistr Pointer to the CGaussianDistribFun object to be copied.

Discussion

This function creates a new CGaussianDistribFun class object by means of copying the input object.

CheckMomentFormValidity

Checks if function is valid in moment form.

int CGaussianDistribFun::CheckMomentFormValidity();

CheckCanonicalFormValidity

Checks if function is valid in canonical form.

int CGaussianDistribFun::CheckCanonicalFormValidity();

GetCanonicalFormFlag

Checks if distribution function is canonical.

inline int CGaussianDistribFun::GetCanonicalFormFlag() const;

Discussion

This function checks if the function is canonical. The function returns 1 if the distribution function is canonical, returns 0 otherwise.

GetMomentFormFlag

Checks if distribution function is in moment form.

Inline int CGaussianDistribFun::GetMomentFormFlag() const;

Discussion

This function returns 1 if the distribution function is in moment form, returns 0 otherwise.

SetCoefficient

Sets normalization coefficient.

void CGaussianDistribFun::SetCoefficient(float coeff, int isCanonical = 1);

Arguments

coeff Coefficient value.

isCanonical Flag of distribution form.

Discussion

This function sets the normalization coefficient for the Gaussian distribution.

GetFactorFlag

Checks if function is for use in potential.

inline int CGaussianDistribFun::GetFactorFlag() const;

UpdateMomentForm

Updates moment form of distribution function.

```
void CGaussianDistribFun::UpdateMomentForm();
```

UpdateCanonicalForm

Updates canonical form of distribution function.

```
void CGaussianDistribFun::UpdateCanonicalForm();
```

1ComputeProbability

Computes probability of data setting.

Arguments

pMatVariable Pointer to the matrix with the given data.

asLog Flag of taking the logarithm.

numObsParents Number of observed parents.

obsParentsIndices Indices.

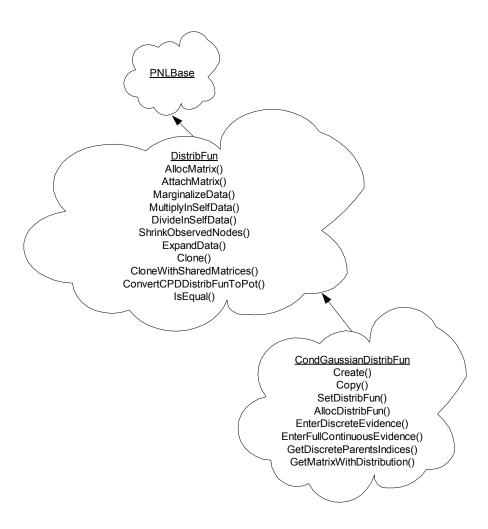
pObsParentsMats Matrices with the given data.



Discussion

This function computes likelihood of the given data.

Class CCondGaussianDistribFun



Create

Returns CCondGaussianDistribFun class object in moment form.

```
static CCondGaussianDistribFun* CCondGaussianDistribFun::Create( int isPot,
   int nNodes, const CNodeType *const* nodeTypes, int asDenseMatrix = 1,
   CGaussianDistribFun* const pDefaultDistr = NULL );
```

Arguments

isPot Flag of the desired use of the Gaussian distribution:

1 - distribution is created for use in potential,0 - distribution is created for use in CPD.

nNodes Number of nodes in the domain.

nodeTypes Pointer to the array of CNodeTypes of nodes in the domain.

asDenseMatrix Flag of the desired form of matrices of Gaussian

distribution: 1 - dense 0 - sparse.

pDefaultDistr Pointer to the Gaussian distribution, if it is used for all

combinations of parents with the same matrices.

Copy

Creates class object by copying input object.

Arguments

pInpDistr Pointer to CCondGaussianDistribFun object.

Discussion

This function creates a new CCondGaussianDistribFun class object by copying the input object.

EnterDiscreteEvidence

Enters discrete evidence and creates new distribution function.

Arguments

nDiscrObsNodes Number of discrete observed nodes.
discrObsNodes Positions of discrete observed nodes.

discrValues Array of discrete values.

pobsTabNodeType Pointer to the observed Tabular node type.

Discussion

This function creates a new distribution function entering discrete evidence.

EnterFullContinuousEvidence

Enters continuous evidence and creates new tabular distribution.

CTabularDistribFun* CCondGaussianDistribFun::EnterFullContinuousEvidence(int nContObsParents, const int* contObsParentsIndices, const C2DNumericDenseMatrix<float>* obsChildValue, C2DNumericDenseMatrix<float>* const* obsValues, const CNodeType* pObsGauNodeType) const;



Arguments

nContObsParents Number of observed continuous parents.
contObsParentsIndices Positions of observed continuous parents.

obsChildValueValue of the observed child node.obsValuesArray of values of observed parents.

pobsGauNodeType Pointer to the observed Gaussian node type.

Discussion

Creates a new tabular distribution by means of entering continuous evidence.

GetDiscreteParentsIndices

Returns discrete parent indices.

inline void CCondGaussianDistribFun::GetDiscreteParentsIndices(intVector*
 const discrParents) const;

Arguments

discrParents Output parameter. Node numbers of discrete parents in the domain.

Discussion

This function returns indices of discrete parents.

GetContinuousParentsIndices

Returns continuous parent indices.

inline void CCondGaussianDistribFun::GetContinuousParentsIndices(intVector*
 const contParents) const;



Arguments

contParents Output parameter. Node numbers of continuous parents in the

domain.

Discussion

This function returns indices of continuous parents.

GetMatrixWithDistribution

Returns matrix with Gaussian distribution function.

Discussion

This function returns the coefficient for the input parent combination of the Gaussian distribution.

SetCoefficient

Sets normalization coefficient.

```
void CCondGaussianDistribFun::SetCoefficient( float coeff, int
    isCanonical,const int* pParentCombination );
```

Arguments

coeff Coefficient to be set.

isCanonical Flag of the distribution form.

pParentCombination Pointer to the combination of discrete parents.



Discussion

This function sets normalization coefficient.

GetCoefficient

Gets value of normalization coefficient.

float CCondGaussianDistribFun::GetCoefficient(int isCanonical, const int* pParentCombination);

Arguments

isCanonical Flag of distribution form.

pParentCombination Pointer to combination of parents.

Discussion

This function gets the value of the normalization coefficient.

GetMatrixNumEvidences

Returns matrix with number of evidences of discrete parents.

inline CDenseMatrix<float>* CCondGaussianDistribFun::GetMatrixNumEvidences();

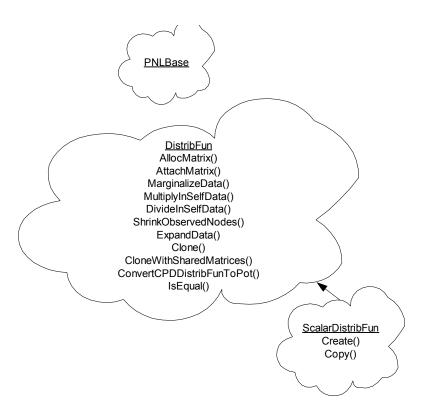
Dump

Dumps content of object.

void CCondGaussianDistribFun::Dump();



Class ScalarDistribFun



Create

Creates class object.

Arguments

NodeNumber Number of nodes.

Probabilistic Network Library

NodeTypes Array of node types.

asDense Flag.

Discussion

This function creates a class object.

Сору

Creates replica of input object.

 $\verb|static CScalarDistribFun* CScalarDistribFun::Copy(const CScalarDistribFun*| pInpDistr(); |$

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Arguments

pInpDistr Pointer to the input distribution.

Discussion

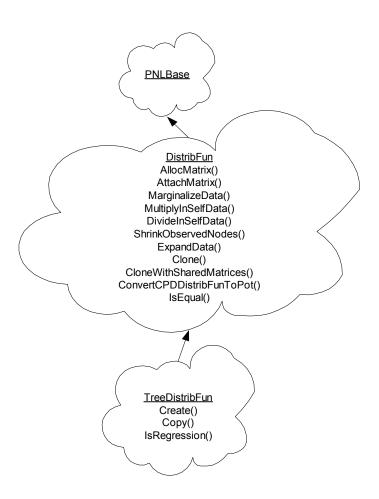
This function creates a replica of the input object.

Dump

Dumps content of object.

void CScalarDistribFun::Dump();

Class CTreeDistribFun



Create

Creates class object.



Arguments

nodeNumber Number of nodes in the domain.

nodeTypes Pointer to the array of CNodeTypes nodes in the domain.

params Parameters for underlying CART. The value NULL sets the

parameter to default values.

Discussion

This function creates a class object.

SCARTParams contains the following structure members.

is_cross_val indicates whether to apply cross validation in calculation of the best pruning step for the tree. The false value designates test sample estimation. The default value is true.

cross_val_folds is the number of cross validation folds equal to the number of additional subtrees built during cross validation. The default value is 5.

learn_sample_par is the number of samples for learning in the test sample estimation. This parameter is set to 0.6 by default.

priors is optional priors in cases when the child node is discrete. This parameter is used to weight classes. The default value is NULL.

Copy

Creates class object by copying input object.

```
static CTreeDistribFun * TreeDistribFun::Copy( const CTreeDistribFun *
    pInputDistr);
```

Arguments

pInputDistr Pointer to the input distribution.



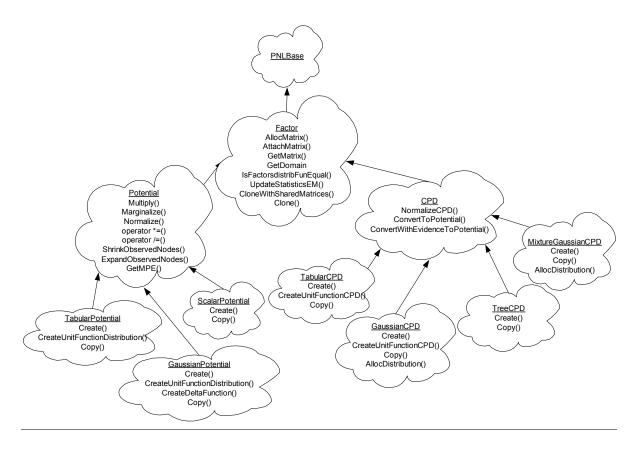
Discussion

This function creates a new class object by copying the input object.

Factors

Class CFactors and its child subclasses CPotential, CCPD, CTabularPotential, CGaussianPotencial, CTabularCPD, and CGaussianCPD store graphical model factors related to one or several nodes, that is, a factor domain. The CPotential, CCPD, and CTabularFactor subclasses are abstract. See Figure 3-1 for their hierarchy.

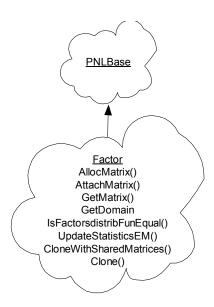
Figure 3-1 Class CFactors and child subclasses



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The factor stores joint probability distribution for a CFactor object, and conditional distribution for a CCPD object. Both types of distribution are implemented with Class CMultiDMatrix objects, the number of which depends on whether the distribution is discrete or continuous. All distribution type specific member functions are localized in the internal class CData.

Class CFactor



AllocMatrix

Creates matrix and allocates it to factor.

Arguments

data Array that corresponds to a specific part of

distribution.

Type of the matrix that is allocated for the factor.

MatrixNum Number of a matrix, if several matrices of given

type are associated with the factor. Optional

argument that may be omitted, if only one matrix

is involved.

discrParentValuesIndices Array of values of discrete parents.

Discussion

This function enters data into a matrix and associates the matrix with the factor.

AttachMatrix

Attaches matrix to factor.

Arguments

matrix Pointer to CMultiDMatrix object.

mType Matrix type.

MatrixNum Number of a matrix, if several matrices of given

type are associated with the factor. Optional argument that may be omitted, if only one matrix

is involved.

discrParentValuesIndices Array of values of discrete parents.

Discussion

This function enters data into a matrix and associates the matrix with the factor.

GetFactorType

Returns factor type.

inline EFactorType CFactor::GetFactorType() const;

Discussion

Factor type may be either ptFactor or ptCPD.

GetDistributionType

Returns distribution type.

inline EDistributionType CFactor::GetDistributionType() const;

Discussion

Factor type may be either dtTabular, dtGaussian or dtCondGaussian.

GetDomain

Returns pointer to factor domain and domain size.

```
void CFactor::GetDomain( int *DomainSize, const int **domain) const;
void CFactor::GetDomain( intVector* domain ) const;
```

Arguments

DomainSize

Returned parameter, pointer to the integer that specifies domain size.

domain

Returned parameter. Array of numbers that specify serial numbers of the graphical model nodes associated with the factor domain.

GetDomainSize

Returns size of factor domain.

inline int CFactor::GetDomainSize() const;

Discussion

This function returns number of the nodes associated with the factor.

GetMatrix

Returns pointer to matrix attached to factor.

Arguments

mType Type of the matrix called.

matrixNum Number of a matrix called among several matrices

of a given type. Optional argument that may be

omitted, if only one matrix is involved.

discrParentValuesIndices Array of values of discrete parents.

Discussion

This function returns the pointer to the matrix by matrix type if the matrix of this type has been attached to the factor. Matrix may be of the following types: matTable, matMean, matCov, matWeights, math, and matK.



operator =

Assigns data from input factor to the object.

CFactor& CFactor::operator =(const CFactor& rInputFactor);

Arguments

rInputFactor

Reference to the CFactor object.

Discussion

This function assigns data from input factor to the object for which it is called, only if both of them are of the same size and type.

IsValid

Checks factor validity.

virtial bool CFactor::IsValid(std::string* discription = NULL) const;

Arguments

discription Error message.

Discussion

This function checks martix validity. The function returns 'true' if matrices are allocated, returns 'false' otherwise.

IsFactorsDistribFunEqual

Compares distributions.

int CFactor::IsFactorsDistribFunEqual(const CFactor *pFactor, float eps, int
 withCoeff = 1) const;

Arguments

Pointer to the factor to compare.

Pointer to the factor to compare.

Float value of accuracy to compare.

withCoeff Flag of type of comparison: if it is equal to 0, normalizing

constants for Gaussian and Conditional Gaussian

distribution should be compared.

Discussion

This function returns 1, if distributions on factors are of the same type and size, with the same floating point matrices representing distributions.

TieDistribFun

Sets input factor distribution for object.

```
void CFactor::TieDistribFun( CFactor *pFactor );
```

Arguments

pFactor Pointer to the CFactor object.

Discussion

This function sets the distribution for an object only if both factors are of the same form, and throws an exception otherwise.

IsDistributionSpecific

Checks whether distribution is specific.

int CFactor::IsDistributionSpecific() const;

Discussion

This function checks whether the distribution is specific or not and returns:

- 0 if distribution is full (Tabular or Gaussian or Conditional Gaussian, non-delta, non-uniform, non-mixed; may be invalid, call IsValid function to check the status).
- 1 the distribution is uniform: it has no matrices attached to it. It has the flag, which shows that the distribution is uniform.
- 2 the distribution is delta function: it has only mean matrix (to check if the form is valid or not, use <u>IsValid</u> function).
- 3 mixed distribution, that is, product of some distribution multiplied by delta function in some of distribution dimensions. It is an intermediate distribution presentation.

GenerateSample

Draws random sample from factor using information from current evidence.

void CFactor::GenerateSample(CEvidence* evidences, int maximize = 0) const = 0;

Arguments

evidences Input-Output parameter. Pointer to the current evidence.

maximize Flag of maximization.



Discussion

Generates a sample from the factor.

CopyWithNewDomain

Copies the input object and creates new factor with new domain and model domain.

```
static CFactor* CFactor::CopyWithNewDomain( const CFactor *factor, intVector
&domain, CModelDomain *pModelDomain, const intVector& obsIndices =
  intVector() );
```

Arguments

```
factorPointer to the CFactor object.domainNode numbers in the domain.pModelDomainPointer to the new model domain.obsIndicesIndices of the observed nodes.
```

Discussion

Copies the factor and changes the domain for which it was created.

Clone

Creates replica of object.

```
virtual CFactor* CFactor::Clone() const = 0;
```

CloneWithSharedMartices

Creates replica of factor.

virtual CFactor* CFactor::CloneWithSharedMatrices() const = 0;

Discussion

This function creates a replica of the factor so that the newly created factor shares its matrices with the source factor.

CreateAllNecessaryMatrices

Creates matrices necessary to make factor valid.

virtual void CFactor::CreateAllNecessaryMatrices(int typeOfMatrices = 1);

Arguments

typeOfMatrices

Flag of the type of matrix generation. If it equals to 1 all matrices are random.

Discussion

This function creates all matrices which are necessary to make a factor valid. Covariance matrix for the Gaussian distribution is the matrix unit.

GetNumInHeap

Returns factor number in factor heap.

int CFactor::GetNumInHeap() const;



Discussion

This function is applied for ModelDomain.

ChangeOwnerToGraphicalModel

Releases model domain from factor.

void CFactor::ChangeOwnerToGraphicalModel() const;

IsOwnedByModelDomain

Checks if factor is owner of model domain.

bool CFactor::IsOwnedByModelDomain() const;

GetModelDomain

Returns pointer to model domain.

inline CModelDomain* CFactor::GetModelDomain() const;

GetArgType

Returns pointers to node types of domain nodes.

const pConstNodeTypeVector CFactor::*GetArgType() const;

ConvertToSparse

Converts factor distribution function with dense matrices into distribution function with sparce matrices.

```
void CFactor::ConvertToSparse();
```

Discussion

This function converts a factor distribution function with dense matrices into a distribution with sparse matrices.

ConvertToDense

Converts factor distribution with sparce matrices into distribution with dense matrices.

```
void CFactor::ConvertToDense();
```

Discussion

This function converts a factor distribution with sparse matrices into a distribution with dense matrices.

IsSparse

Checks if distribution matrices are sparse.

```
virtual int CFactor::IsSparse() const = 0;
```



Discussion

This function checks if the matrices of the factor distribution are sparse.

IsDense

Checks if distribution matrices are dense.

```
virtual int CFactor::IsDense() const = 0;
```

Discussion

This function checks if the matrices of the distribution are dense.

GetObsPositions

Returns observed positions of domain.

```
inline void CFactor::GetObsPositions( intVector* obsPosOut ) const;
```

Arguments

obsPosOut Observed positions of the domain.

GetDistribFun

Returns pointer to distribution function.

```
inline CDistribFun* CFactor::GetDistribFun() const;
```

SetDistribFun

Sets distribution function into factor.

```
void CFactor::SetDistribFun( const CDistribFun* data );
```

Arguments

data

Pointer to CDistribFun object.

Discussion

This function releases the old distribution function and creates a new factor distribution by copying the input data.

MakeUnitFunction

Transfers distribution function into unit function distribution.

```
void CFactor::MakeUnitFunction();
```

ConvertStatisticToPot

Creates potential on the basis of statistical data of distribution function.

```
virtual CPotential* CFactor::ConvertStatisticToPot( int numOfSamples )
    const = 0;
```

Arguments

numOfSamples Number of samples.



UpdateStatisticsEM

Updates statistical data.

Arguments

infData Inference result.

pEvidence Pointer to an Evidence object.

Discussion

This function estimates factors and updates statistical data.

UpdateStatisticsML

Gathers statistical data.

```
virtual void CFactor::StatisticalDataML( const CEvidence* const* pEvidences,
   int evidenceNumber);
virtual void CFactor::StatisticalDataML( const pConstEvidenceVector&
   pEvidences);
```

Arguments

pEvidences Array of evidences.

EvidenceNumber Number of evidences.

Discussion

This function estimates factors and updates statistical data.

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SetStatistics

Sets statistical data.

Arguments

pMat Input parameter. Matrix with statistical data.

matrixType Type of matrix.

parentsComb Combination of discrete parents.

Discussion

This function sets statistical data for learning.

ProcessingStatisticalData

Updates factor distribution function after gathering statistical data.

```
virtual float CFactor::ProcessingStatisticalData( float numEvidences ) = 0;
```

Arguments

numEvidences Number of evidences.

Discussion

This function performs factor estimation and updates a factor distribution function with the newly acquired statistical data.

GetLogLik

Returns likelihood of input data.

```
virtual float CFactor::GetLogLik( const CEvidence* pEv, const CPotential*
    pShrInfRes = NULL ) const = 0;
```

Arguments

pEv Evidence.

pShrInfRes Inference result. This parameter is needed if the domain contains

unobserved nodes.

Discussion

This function returns the logarithm of likelihood.

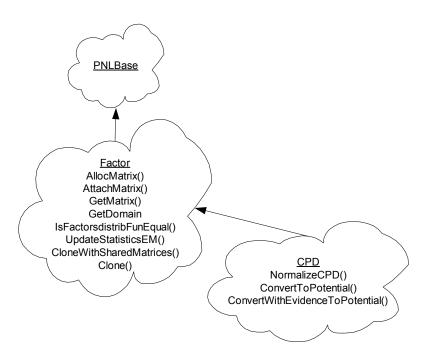
AreThereAnyObsPositions

Checks if factor has observed nodes.

inline int CFactor::AreThereAnyObsPositions() const;

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Class CCPD



ConvertToPotential

Converts class object to potential and returns pointer to that potential.

CPotential * CCPD::ConvertToPotential();

Discussion

This function converts a CCPD object to a CPotential object and returns a new CPotential object.

ConvertWithEvidenceToPotential

Converts CPD to potential using evidence.

CPotential* CCPD::ConvertWithEvidenceToPotential(const CEvidence* pEv, int
 flagSumOnMixtureNode = 1) const;

Arguments

pEv Evidence.

flagSumOnMixtureNode Flag of mixture node summation.

Discussion

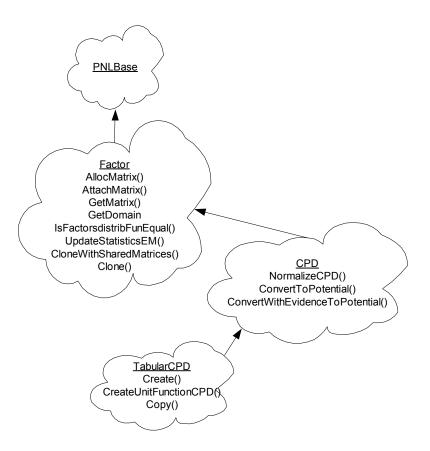
This function converts CPD to Potential using evidence. This function can change distribution type of CPD, unlike combination of ConvertToPotential and ShrinkObservedNodes.

NormalizeCPD

Normalizes CPD.

virtual void CCPD::NormalizeCPD() = 0;

Class CTabularCPD



Create

Returns class object.



Arguments

domain Array of numbers of domain nodes.

nNodes Number of nodes in domain.

data Array of data.

Pointer to the model domain.

Copy

Creates new Tabular CPD as copy of input object.

```
static CTabularCPD* CTabularCPD::Copy( const CTabularCPD* pTabCPD );
```

Arguments

pTabCPD

Pointer to the CTabularCPD object.

CreateUnitFunctionCPD

Creates CPD that becomes Unit function after conversion to potential.

Arguments

Array of numbers of domain nodes.

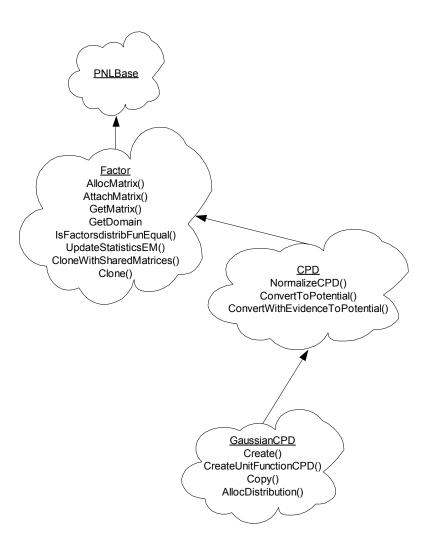
PMD Pointer to the modail domain.



Discussion

This function creates CPD as a unit function by converting the function to the potential.

Class CGaussianCPD



Create

Returns class object.

Arguments

domain Array of numbers of domain nodes.

nNodes Number of nodes in domain.

PMD Pointer to the modail domain.

CreateUnitFunctionCPD

Creates CPD that becomes Unit function after conversion to potential.

Arguments

domain Array of numbers of domain nodes.

Pointer to the modail domain.

Discussion

This function creates CPD as a unit function by converting the function to the potential.



Copy

Creates new Gaussian CPD by copying input CPD.

```
static CGaussianCPD* CGaussianCPD::Copy( const CGaussianCPD* pGaussCPD );
```

Arguments

pGaussCPD Pointer to CGaussianCPD object.

AllocDistribution

Allocates Gaussian distribution on Gaussian child node.

```
void CGaussianCPD::AllocDistribution( const float* pMean, const float* pCov,
    float normCoeff, float* const* pWeights, const int* parentCombination );
void CGaussianCPD::AllocDistribution( const floatVector& meanIn, const
    floatVector& covIn,

float normCoeff, const floatVecVector& weightsIn, const intVector&
    parentCombination = intVector() );
```

Arguments

pMean Data for the mean matrix.

pcov Data for the covariance matrix which is inputted rowwise.

normCoeff Float value of normalization constant.

pWeights Data for weight matrices.

parentCombination Array of values of discrete parents.

Discussion

This function allocates a Gaussian distribution on a Gaussian child node with Gaussian parents and the given discrete parent combination.

SetCoefficient

Sets normalization constant to Gaussian CPD object.

void CGaussianCPD::SetCoefficient(float coeff, const int* parentCombination =
 NULL);

Arguments

coeff Float value of normalization constant.

parentCombination Pointer to the array of values of discrete parents.

GetCoefficient

Gets value of normalization constant.

float CGaussianCPD::GetCoefficient(const int* parentCombination = NULL);

Arguments

parentCombination Pointer to the array of values of discrete parents.

Class CMixtureGaussianCPD

Create

Returns class object.

Arguments

domainArray of numbers of domain nodes.nNodesNumber of nodes in the domain.pMDPointer to the modail domain.

sumCoeff Mixture coefficient.

Copy

Creates new mixture Gaussian CPD by coying input CPD.

```
\verb|static CMixtureGaussianCPD* CMixtureGaussianCPD::Copy(const CGaussianCPD* pGaussCPD);|
```

Arguments

pGaussCPD Pointer to CMixtureGaussianCPD object.

AllocDistributionVec

Allocates mixture Gaussian distribution.

Arguments

pMean Data for the mean matrix.

pcov Data for the covariance matrix which is inputted rowwise.

normCoeff Float value of normalization constant.

pWeights Data for weight matrices.

parentCombination Array of values of discrete parents.

Discussion

This function allocates a mixture Gaussian distribution for the given discrete parent combination.

SetCoefficient

Sets normalization constant to mixture Gaussian CPD.

```
void CMixtureGaussianCPD::SetCoefficient( float coeff, const int*
    parentCombination );
```

Arguments

coeff Float value of the normalization constant.

parentCombination Pointer to the array of values of discrete parents.



GetCoefficient

Gets value of normalization constant.

float CMixtureGaussianCPD::GetCoefficient(const int* parentCombination);

Arguments

parentCombination Pointer to the array of values of discrete parents.

SetCoefficientVec

Sets normalization constant to mixture Gaussian CPD.

void CMixtureGaussianCPD::SetCoefficientVec(float coeff, const intVector&
 parentCombination);

Arguments

coeff Float value of the normalization constant.

parentCombination Pointer to the array of values of discrete parents.

GetCoefficientVec

Gets value of normalization constant.

float CMixtureGaussianCPD::GetCoefficientVec(const intVector&
 parentCombination);

Arguments

parentCombination Pointer to the array of values of discrete parents.



GetProbabilities

Returns vector of probabilities of mixture node.

inline void CMixtureGaussianCPD::GetProbabilities(loatVector* probabilities)
 const;

Arguments

probabilities Returned parameter. Vector of probabilities.

Discussion

This function returns the vector of probabilities of the mixture node.

Class CTreeCPD

Create

Returns class object.

Arguments

domain Array of numbers of domain nodes.

Number of nodes in domain.

data Array of data.

Pointer to the modail domain.



Copy

Creates new Tree CPD as copy of input object.

```
static CTreeCPD* CTreeCPD::Copy( const CTreeCPD* pCPD );

Arguments
pCPD Pointer to the CTreeCPD object.
```

Class CPotential

Class CPotential implements basic operations with factors. To perform an operation with a <u>Class CCPD</u> object, first <u>ConvertToPotential</u> function should be used and then appropriate member functions should be called for the generated potential.

Operations that can be performed with a CPotential object are as follows:

- multiplication and division of CPotential objects
- normalization
- marginalization
- factor shrinking in cases when factor nodes are observed
- factor expansion to the original size.

Multiply

Multiplies two factors and returns product.

```
{\tt CPotential* CPotential::Multiply(const CPotential *pOtherFactor) const;}
```

Arguments

potherFactor Pointer to the multiplier factor.

Discussion

This function returns pointer to a new CPotential object, which is the product of two CPotential objects.

operator *=

Provides multiplication and puts result to potential.

CPotential& CPotential::operator *=(const CPotential &rSmallPotential);

Arguments

rSmallPotential

Reference to the right-hand-side multiplier of <code>CPotential</code> type.

Discussion

This function changes the object, for which it was called, by changing its data matrices.

operator /=

Provides division and puts result to potential.

```
CPotential& CPotential::operator /=( const CPotential &rSmallPotential );
```

Arguments

rSmallPotential

Reference to the denominator of CPotential type.

Discussion

This function changes the object, for which it was called, by changing its data matrices.

GetNormalized

Creates new normalized potential.

```
CPotential* CPotential::GetNormalized() const;
```

Discussion

This function returns pointer to a new normalized <code>CPotential</code> object with domain that is the same as domain of the object, for which this function is called.

Normalize

Normalizes potential for which it was called.

```
void CPotential::Normalize();
```

Marginalize

Marginalizes object.

```
CPotential * CPotential:: Marginalize( const int *pSmallDom, int domSize, int
    maximize = 0 ) const ;
CPotential * CPotential:: Marginalize( const intVector& pSmallDom, int
    maximize = 0 ) const ;
```

Arguments

pSmallDom Array of numbers of nodes that should constitute a domain

of the returned marginalized object.

domSize Size of the returned object domain.

maximize Flag of the marginalization type.

For discrete variables:

• 0 stands for simple summation;

• 1 stands for finding maximum value.

For continuous variables:

• both are integration operations.

Discussion

This function returns pointer to a new CPotential object that is generated from the source object by either adding or by integrating of the source object referring to the nodes that are not part of the returned object domain. The returned object domain should be a subset of the source domain.

ShrinkObservedNodes

Creates new factor without dimensions corresponding to observed nodes.

CPotential * CPotential::ShrinkObservedNodes(const CEvidence* pEv) const;

Arguments

pEv Pointer to the given evidence.

Discussion

This function creates a new factor with the same domain as the domain of the source factor but with modified observed nodes. Joint probability distribution also changes reflecting the modified values of the observed nodes.



ExpandObservedNodes

Expands dimensions corresponding to observed nodes.

```
CPotential * CPotential::ExpandObservedNodes ( const CEvidence* pEv. int
    updateInCanonical = 1 ) const;
```

Arguments

pEv Pointer to the given evidence.
updateInCanonical Flag of distribution form.

Discussion

This function expands the probability distribution by filling empty spaces with zeros.

GetMultiplyedDelta

Returns delta functions by which Gaussian distribution was multiplied.

```
int CPotential::GetMultiplyedDelta( const int** positions, const float**
    values, const int** offsets ) const;
int CPotential::GetMultiplyedDelta( intVector* positions, floatVector* values,
    intVector* offsets ) const;
```

Arguments

positions Array of distribution positions which are multiplied by

Delta distribution.

values Array of values.

offsets Returned parameter. Offsets of values.



Discussion

This function returns delta functions by which Gaussian distribution, for which it was called, was multiplied. Multiplication by delta distributions is an internal part of the library implementation of inference. Inference engines should return result in non-specified form, that is, without multiplied Delta distribution. The function is planned to be deleted from the final release of the library.

Divide

Divides factor by another and returns result.

CPotential * CPotential::Divide(const CPotential *pOtherFactor) const;

Arguments

pOtherFactor

Pointer to the divisor factor.

Discussion

This function divides the factor for which it is called by the argument and returns the result, that is, pointer to a newly generated factor.

Dump

Dumps object content.

void CPotential::Dump()const;

Discussion

This function dumps the CPotential content, that is, domain, factor type, and distribution matrix to std::cout.



MarginalizeInPlace

Marginalizes input object.

void CPotential::MarginalizeInPlace(const CPotential* pOldPot, const int*
 corrPositions = NULL, int maximize = 0);

Arguments

poldPot Pointer to the old potential.
corrPositions Positions for marginalisation.

maximize Flag of marginalisation with maximization.

Discussion

This function marginalizes an input object and stores the result in the given object.

GetMPE

Returns maximum probability explanation.

CEvidence* CPotential::GetMPE() const;

Class CTabularPotential

Create

Returns class object.

Arguments

domain Array of numbers of domain nodes.

nNodes Number of nodes in domain.

data Array of data.

Pointer to the modail domain.

obsIndices Indices of observed nodes of the domain.

Copy

Creates new tabular potential as copy of input object.

static CTabularPotential* CTabularPotential::Copy(const CTabularCPD* pTabCPD);

Arguments

Pointer to the CTabularCPD object.



CreateUnitFunctionDistribution

Creates potential in form of unit function.

obsIndices = intVector());

```
static CTabularPotential* CTabularPotential::CreateUnitFunctionCPD( const
  intVector& domain, CModelDomain* pMD, int asDense = 1, const intVector&
  obsIndices = intVector() );
static CTabularPotential* CTabularPotential::CreateUnitFunctionCPD( const int*
  domain, int nNodes, CModelDomain* pMD, int asDense = 1, const intVector&
```

Arguments

domain Array of numbers of domain nodes.

Pointer to the model domain.

asDense Flag of matrix type.

obsIndices Numbers of observed positions.

Number of nodes in the domain.

Discussion

This function creates a potential as a unit function.

Class CGaussianPotential

Create

Creates class object.

Arguments

domain Numbers of domain nodes.

nNodes Number of nodes in the domain.

inMoment Flag of the desired form of a Gaussian potential:

1 - moment form0 - canonical form.

This flag defines the interpretation of the next three

arguments.

if inMoment = 1,

pNec Array for Mean value matrix data.

pMat array for Covariance matrix data.

normCoeff Value of normalization constant in the moment form.

if inMoment = 0,

pVec Array for H matrix data.

pMat array for K matrix data.

normCoeff Value of normalization constant in the canonical form.

obsIndices Indices of observed nodes of the domain.

Pointer to the model domain.

Copy

Creates new class object as copy of input object.

static CGaussianPotential* CGaussianPotential::Copy(const CGaussianPotential *pGauPot);

Arguments

Pointer to the CGaussianPotential object.

CreateDeltaFunction

Creates Delta function as CGaussianPotential.

```
static CGaussianPotential* CGaussianPotential::CreateDeltaFunction( const int
    *domain, int nNodes, CModelDomain* pMD, const float *mean, int isInMoment =
    1, const intVector& obsIndices = intVector() );
static CGaussianPotential* CGaussianPotential::CreateDeltaFunction( const
    intVector& domain, CModelDomain* pMD, const floatVector& mean, int
    isInMoment = 1, const intVector& obsIndices = intVector() );
```

Arguments

7 9	
domain	Numbers of domain nodes.
nNodes	Number of nodes in the domain.
mean	Pointer to float values of the mean matrix.
isInMoment	Flag of the form of the resulting Potential:
	1 - moment form (mean, covariance matrices, and normalization constant)
	0 - canonical form (canonical matrices g, H, K).
pMD	Pointer to the model domain.
obsIndices	Indices of observed nodes of the domain.

CreateUnitFunctionDistribution

Creates CGaussianPotential *object to represent unit function distribution.*

```
static CGaussianPotential* CGaussianPotential::CreateUnitFunctionDistribution
  ( const int *domain, int nNodes, CModelDomain* pMD, int isInCanonical = 1,
    const intVector& obsIndices = intVector());

static CGaussianPotential* CGaussianPotential::CreateUnitFunctionDistribution
  ( const CNodeType*const *nodeTypes, const int *domain, int numOfNds, int
    isInCanonical = 1, const intVector& obsIndices = intVector() );
```

Arguments

domain Numbers of domain nodes.

nNodes Number of nodes in the domain.

isInCanonical Flag of the desired form of Unit function:

1 - canonical form

0 - moment form.

obsIndices Indices of the observed domain nodes.

pMd Model domain.

Discussion

Creates a class object in the form of a unit function distribution.

SetCoefficient

Sets normalization constant to CGaussianPotential object.

void CGaussianPotential::SetCoefficient(float coeff, int isForCanonical);

Arguments

coeff Float value of normalization constant.

isForCanonical Flag of distribution type to set the coefficient:

1 - canonical form0 - moment form

GetCoefficient

Gets value of normalization constant.

float CGaussianPotential::GetCoefficient(int isforCanonical);

Arguments

isforCanonical Flag of distribution type to get the coefficient:

1 - canonical form0 - moment form.

Class CFactors

Class CFactors represents a complete set of factors for a graphical model. The class is intended for storing an array of pointers to Class CFactor objects. It is separated from the model to enable user to create factors separately from the model and attach all of them to the existing model in a single move.

Create

Creates CFactors class object.

friend CFactors* CFactors::Create(int NumOfFactors);



Arguments

numOfFactors Maximal number of factors in the factor array; equal to the

number of nodes for BNet and to the number of cliques for

all the Markov models.

Public Member Functions

GetNumberOfFactors

Returns current number of factors in factor array.

inline int CFactors::GetNumberOfFactors() const;

GetFactor

Returns pointer to factor.

inline CFactor* CFactors::GetFactor(int factorNum) const;

Arguments

factorNum Factor index in the array of factors.

Discussion

This function returns pointer to the factor with the index equal to factorNum.

AddFactor

Adds new factor to graphical model.

```
inline int CFactors::AddFactor( CFactor *factor);
```

Arguments

factor

Pointer to the factor to be set in the factor array.

Discussion

This function adds a factor to the graphical model. The function returns the index of the factor in the factors array.

ShrinkObsNdsForAllFactors

Shrinks all factors stored in CFactors class using input evidence.

```
void CFactors::ShrinkObsNdsForAllFactors( const CEvidence *pEvidence );
```

Arguments

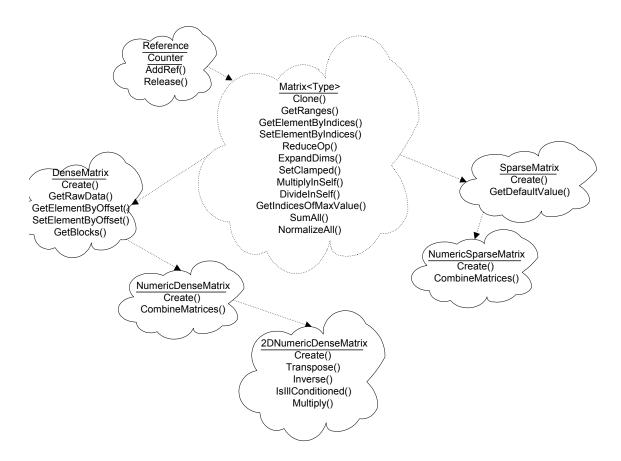
pEvidence Evidence.

Discussion

This function shrinks all the factors stored in CFactors class using the input evidence.

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Class CMatrix



Template class <code>CMatrix<Type></code> is an abstract class that declares basic operations with a multidimensional matrix of any type. The operations are used with various types of probability distributions. This class has two main derived subclasses: <code>CDenseMatrix</code> and <code>CSparseMatrix</code>.

Class ${\tt CMatrixIterator}$ is convenient for operations with matrix elements.

CreateEmptyMatrix

Creates empty multidimensional matrix with data of default value.

```
virtual CMatrix<Type>* CMatrix::CreateEmptyMatrix( int dim, const int *range,
   int Clamp, Type defaultVal = Type(0) ) const = 0;
```

Arguments

dim Number of matrix dimensions.

range Array of lengths of matrix dimensions.

Clamp Status flag:

1 means no change is allowed0 means change is allowed.

default value to be set for the matrix.

Discussion

This function creates a multidimensional matrix with the default value data and returns the pointer to the matrix.

SetDataFromOtherMatrix

Assigns data from input matrix to object.

Arguments

matInput Pointer to the CMatrix object to be copied.

Discussion

This function assigns data from the input matrix to the matrix, for which it is called, only if both the matrices are of the same size.

Clone

Returns pointer to new matrix.

```
virtual CMatrix<Type>* CMatrix::Clone() const = 0;
```

GetNumberDims

Returns number of matrix dimensions.

GetRanges

Returns pointer to array of dimensions and number of matrix dimensions.

Arguments

```
numOfDimsOut Returned parameter. Number of matrix dimensions.rangesOut Returned parameter. Pointer to the array of the matrix dimensions.
```

Discussion

This function returns the number of matrix dimensions and the pointer to the array of the dimensions.

GetMatrixClass

Returns matrix class name.

virtual EMatrixClass CMatrix::GetMatrixClass() const;

Discussion

This function returns the class name of the martix. A matrix may belong to one of the following classes: mcBase, mcSparse, mcDense, mcNumericDense, mcNumericSparse, mc2DNumericDense, mc2DNumericSparse.

ConvertToDense

Creates new matrix by conversion of given matrix to dense matrix.

virtual CDenseMatrix<Type>* CMatrix::ConvertToDense() const = 0;

Discussion

This function creates a new matrix by conversion of the given matrix to a dense matrix. The new matrix contains the same data as the matrix corresponding to the function but has another another form. When called for a dense matrix the function creates its replica.

ConvertToSparse

Creates new matrix by conversion of given matrix to sparse matrix.

```
virtual CSparseMatrix<Type>* CMatrix::ConvertToSparse() const = 0;
```

Discussion

This function creates a new matrix by conversion of the given matrix into a sparce matrix. The new matrix contains the same data as the matrix corresponding to the function but has another form. When called for a sparce matrix the function creates its replica.

GetElementByIndices

Returns value of matrix element by multidimensional indices.

virtual inline Type CMatrix::GetElementByIndices(const int *multidimindices)
 const = 0;

Arguments

multidimindices

Pointer to the array of multidimensional indices of the addressed matrix element. The array length is equal to the number of matrix dimensions.

Discussion

This function returns the value of a multidimensional matrix element by multidimensional indices.

SetElementByIndices

Sets new value for matrix element by multidimensional indices.

virtual inline void CMatrix::SetElementByIndices(Type value, const int
 *multidimindices) = 0;

Arguments

value Value to be set.

multidimindices Pointer to the array of multidimensional indices of the

addressed matrix element. The array length is equal to the

number of matrix dimensions.

Discussion

This function sets a new value for a matrix element by multidimentional matrices.

ReduceOp

Collapses dimensions of multidimensional matrix.

```
virtual CMatrix<Type>* CMatrix::ReduceOp( const int *pDimsOfInterest, int
    numDimsOfInterest, int action = 2, const int *pObservedValues = NULL,
    CMatrix< Type > *output = NULL, EAccumType accumType = PNL_ACCUM_TYPE_STORE
    ) const = 0;
```

Arguments

pDimsOfInterest Pointer to the array of dimensions to be preserved in the new

matrix.

NumDimsOfKeep Number of dimensions to be preserved.



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> Type of matrix reduction: action action = 0 - sum of all the dimensions except pDimsOfInterest action = 1 - selection of the maximum of the dimensions action = 2 - selection of the given value of a node. pObservedValues Pointer to an array of pointers to the values. Pointer to the matrix to which the result of ReduceOp is to be

> output

passed.

Value of EACCUMType class. accumType

Discussion

This function collapses dimensions of a multidimensional matrix.

This function is used by Marginalize and ShrinkObservedNodes functions. In Marginalize function the action flag is either 0 or 1 and no pointers to the values are required. In ShrinkObservedNodes function the action flag is equal to 2 and the pointer pobsvalues is required.

EACCUMType provides the following values: PNL ACCUM TYPE STORE, PNL_ACCUM_TYPE_ACCUMULATE, PNL_ACCUM_TYPE SUM, PNL ACCUM TYPE ADD, PNL ACCUM TYPE MAX, PNL ACCUM TYPE MUL.

The default value of PNL ACCUM TYPE STORE is valid in all cases, which means that the previous content of the output matrix, if any, is ignored. If the output matrix was not explicitly given, PNL ACCUM TYPE STORE is the only allowed value for accumType. If output matrix was given (output != NULL) the list of allowed values for accumType depends on the action.

If action = 0, accumType assumes one of the following values:

PNL ACCUM TYPE STORE, PNL ACCUM TYPE ACCUMULATE, PNL ACCUM TYPE SUM, PNL ACCUM TYPE ADD. PNL ACCUM TYPE STORE is the default value. The other values stand for a pair-wise summation of the previous content of the output matrix and the content of the marginalized objects.

If action = 1 accumType assumes one of the following values:

PNL ACCUM TYPE STORE, PNL ACCUM TYPE ACCUMULATE, PNL ACCUM TYPE MAX. PNL ACCUM TYPE STORE is the default value. The other values stand for a pair-wise maximum of previous content of output matrix and the content of the marginalized

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objects.

If action = 2 accumType assumes one of the following values:

PNL_ACCUM_TYPE_STORE, PNL_ACCUM_TYPE_SUM, PNL_ACCUM_TYPE_ADD, PNL_ACCUM_TYPE_MAX, PNL_ACCUM_TYPE_MUL. PNL_ACCUM_TYPE_STORE is the default value while PNL_ACCUM_TYPE_SUM and PNL_ACCUM_TYPE_ADD stand for a pair-wise summation of previous content of output matrix and the content of the shrinkage objects. PNL_ACCUM_TYPE_MAX stands for a pair-wise maximum of the previous content of output matrix and the content of shrinked objects.

PNL_ACCUM_TYPE_MUL stands for a pair-wise multiplication of the previous content of the output matrix and the content of shrinked objects.

ExpandDims

Creates new matrix by expanding specified dimensions.

Arguments

dimsToExtend Pointer to an array of dimensions that should be expanded in

the new matrix.

keepPosOfDims Number of dimensions to be expanded.

sizesOfExpandDims Pointer to an array of variables in the expanded dimensions

that preserve their original values.

numDimsToExtend Pointer to the array of new sizes of the expanded matrix.

Discussion

This function creates a new matrix by expanding specified dimensions. It expands dimensions specified in dims only when their size before the expansion is equal to 1. Dimensions are expanded to the size specified in sizesOfExpandDims by adding zeros

at the matrix points in dims. Variables at the matrix points specified in keepPosOfDims do not change their values. This function is used by the ExpandObservedNodes function.

ClearData

Sets all matrix elements to zero.

```
virtual inline void CMatrix::ClearData() = 0;
```

Discussion

This function sets all matrix elements to zero. This function is used in learning process.

SetUnitData

Sets all elements of numeric matrix to ones.

```
virtual inline void CMatrix::SetUnitData() = 0;
```

Discussion

This function sets all elements of the numeric matrix to ones. This function is used to get a matrix that does not change another matrix during multiplication.

SetClamp

Forbids matrix change in learning process.

```
inline int CMatrix::SetClamp( int Clamp );
```



Arguments

Clamp

Status flag:

- 1 means no change is allowed0 means change is allowed
- 0 means previous flag value is retained.

Discussion

This function sets a flag which prevents matrix change. On setting a new value the function returns the value of the flag.

GetClampValue

Returns clamp value.

```
inline int CMatrix::GetClampValue() const;
```

Discussion

This function returns 1 if no change of the matrix is allowed in the learning process, and returns 0 if change is allowed.

MultiplyInSelf

Performs multiplication and puts result in matrix.

```
virtual void CMatrix::MultiplyInSelf( const CMatrix<Type>* matToMult, int
    numDimsToMult, const int* indicesToMultInSelf, int isUnifrom = 0, const
    Type uniVal = Type(0));
```

Arguments

matToMult

Pointer to the matrix to be multiplied.



numDimsToMult Number of positions for multiplication. Should be the same

as the number of dimensions in matToMult.

indices ToMultInSelf Numbers of dimensions of the small matrix in the big

matrix.

isUniform Flag about matrix data. Returns 1 when the matrix does not

contain any data and its values are equal to unival, returns

0 otherwise.

uniVal Input parameter. Value.

Discussion

This function performs multiplication for numeric matrices only.

The multiplication is performed element by element under the conditions that the mattroMult matrix dimensions form a subset of dimensions of the matrix for which the function was called and do not differ from the function dimensions in size.

To perform multiplication in an empty matrix use <code>isUniform</code> flag.

DivideInSelf

Performs division and puts the result in the matrix.

virtual void CMatrix::DivideInSelf(const CMatrix<Type>* matToDiv, int
 numDimsToDiv, const int* indicesToDivInSelf);

Arguments

matToDiv Pointer to the matrix for division.

numDimsToDiv Number of positions for division. Should be the same as the

number of dimensions in matToMult.

indicesToDivInSelf Positions of dimensions of the small matrix in the big

matrix.

Discussion

This function performs division for numeric matrices only. The division is performed element by element under the condition that the dimensions of the matrix form a subset of dimensions of the matrix for which the function is called and do not differ from the function dimensions in size.

GetIndicesOfMaxValue

Returns vector of indices of max value.

virtual void CMatrix::GetIndicesOfMaxValue(intVector* indicesOut) const;

Arguments

indicesOut Returned vector of indices of max value.

Discussion

This function returns the vector of indices of the max value for numeric matrices only.

NormalizeAll

Creates new matrix by normalizing matrix elements.

virtual CMatrix<Type>* CMatrix::NormalizeAll() const;

Discussion

This function returns the pointer to a new matrix with the sum of all elements equal to 1.



Normalize

Normalizes matrix elements.

```
virtual void CMatrix::Normalize();
```

Discussion

This function changes values of matrix elements dividing them by their sum.

SumAll

Returns sum of all matrix elements.

```
virtual Type CMatrix::SumAll(int byAbsValue) const;
```

Arguments

ByAbsValue Summation flag:

1 stands for the summation in absolute values;

0 stands for simple summation.

Initlterator

Initializes matrix iterator.

```
virtual CMatrixIterator<Type>* CMatrix::InitIterator() const = 0;
```

Next

Moves iterator to next value.

```
virtual void CMatrix::Next( CMatrixIterator<Type>* current ) const = 0;
```

Arguments

current Pointer to the matrix iterator.

Value

Returns pointer to value pointed out by iterator.

```
virtual const Type* CMatrix::Value( CMatrixIterator<Type>* current ) const =
    0;
```

Arguments

current Pointer to the matrix iterator.

IsValueHere

Returns information on existence of next value in matrix.

```
virtual int CMatrix::IsValueHere( CMatrixIterator<Type>* current ) const = 0;
```

Arguments

current Pointer to the matrix iterator.

Discussion

This function returns information on the existence of a next value in the matrix.

Index

Returns indices of value of multidimensional matrix pointed out by iterator.

```
virtual void CMatrix::Index( CMatrixIterator<Type>* current,intVector* index )
    const = 0;
```

Arguments

current Pointer to the matrix iterator.

index Output vector containing indices of the value pointed out by the

iterator.

Discussion

This function returns indices of the value of the multidimensional matrix which is pouinted out by the iterator.

Class CDenseMatrix

This class implements virtual functions declared in CMatrix class and adds some functionality relevant to its dense entity.

Create

Creates multidimensional dense matrix.



Arguments

dim Number of matrix dimensions.

range Array of lengths of matrix dimensions.

data Data array for the matrix. Array length is the product of matrix

dimension lengths.

Clamp Status flag:

1 means no change is allowed0 means change is allowed.

Discussion

This function creates a multidimensional dense matrix and returns the pointer to it.

Copy

Creates input matrix replica.

static CDenseMatrix<Type> *CDenseMatrix<Type>::Copy(CDenseMatrix<Type>*const
 inputMat);

Arguments

pInputMat Pointer to CDenseMatrix<Type> object to be copied.

GetRawData

Returns matrix data and data length.

```
void *CDenseMatrix<Type>::GetRawData( int *dataLength, const Type **data )
        const;
```



Arguments

dataLength Returned parameter. Data length.

data Returned parameter. Pointer to the data array.

Discussion

This function returns the data of the matrix and the data length.

GetRawDataLength

Returns size of raw data array.

inline int *CDenseMatrix<Type>::GetRawDataLength() const;

SetData

Sets new data for matrix.

```
void *CDenseMatrix<Type>::SetData( const Type* NewData );
```

Arguments

NewData Pointer to the new data array.

Discussion

This function sets new data for the matrix. Size of new data array should be equal to the raw data length, which is the product of all matrix dimensions.

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GetVector

Returns pointer to vector with matrix data.

const pnlVector<Type>* GetVector() const;

ConvertMultiDimIndex

Returns offset in data array to element of dense matrix by multidimensional indices.

inline int *CDenseMatrix<Type>::ConvertMultiDimIndex(const int*
 multidimindexes) const;

Arguments

multidimindices

Pointer to the array of multidimensional indices of the addressed matrix element. The array length is equal to the number of matrix dimensions

GetElementByOffset

Returns value of multidimensional matrix element by offset in data array.

inline Type *CDenseMatrix<Type>::GetElementByOffset(int linearindex) const;

Arguments

linearindex Offset in data array to element of dense matrix.



SetElementByOffset

Sets new value for matrix element by offset in data array.

inline void CDenseMatrix<Type>::SetElementByOffset(Type value, int offset);

Arguments

value Value to be set.

offset in data array to the element of the dense matrix

Class CSparseMatrix

The class implements virtual functions declared in CMatrix class and adds some functionality relevant to its sparse entity. This class is based on CVSparseMat implemented in OpenCv library and uses the core of this library. It also keeps the default value of a sparse matrix. By default this value is equal to 0.

Create

Creates multidimensional sparse matrix.

Arguments

dim Number of the matrix dimensions.

range Array of lengths of the matrix dimensions.

default value of the sparse matrix. The default value is assumed by

all the values that are not specified by SetElementByIndices()

function.

Clamp Status flag:

• 1 means no change is allowed

• 0 means change is allowed.

Discussion

This function creates a sparse multidimensional matrix and returns the pointer to it.

Copy

Creates replica of input matrix.

```
static CSparseMatrix<Type>* CSparseMatrix<Type>::Copy( CSparseMatrix<Type>*
    const pInputMat);
```

Arguments

Pointer to the CSparseMatrix<Type> object to be copied.

GetDefaultValue

Returns default value of matrix.

inline const Type CSparseMatrix<Type>::GetDefaultValue() const;

IsExistingElement

Returns information on element existence at sparse matrix.

inline bool CSparseMatrix<Type>::IsExistingElement(const int *multidimindices)
 const;



Arguments

multidimindices Pointer to the array of multidimensional indices of the

addressed matrix element. The array length is equal to the

number of matrix dimensions.

Discussion

The function returns 'true' if the element is kept in a sparse matrix, returns 'false' otherwise.

Class CNumericDenseMatrix

Create

Creates numeric multidimensional dense matrix.

Arguments

dim Number of matrix dimensions.

range Array of lengths of matrix dimensions.

data Data array for the matrix. Array length is the product of matrix

dimension lengths.

Clamp Status flag:

1 means no change is allowed0 means change is allowed.

Discussion

This function creates a multidimensional matrix of numeric data which is instantiated for float and double only and returns the pointer to it.

Class CNumericSparseMatrix

Create

Creates multidimensional sparse matrix.

static CNumericSparseMatrix<Type>* CNumericSparseMatrix<Type>::Create(int
 dim, const int *range, int Clamp = 0);

Arguments

dim Number of matrix dimensions.

range Array of lengths of matrix dimensions.

Clamp Status flag:

1 means no change is allowed0 means change is allowed.

Discussion

This function creates a sparse multidimensional matrix of numeric data which is instantiated for float and double and returns the pointer to it. The default value used by sparse matrices is set to 0.

Class C2DNumericDenseMatrix

Create

Creates plain numeric dense matrix.

static C2DNumericDenseMatrix<Type> *C2DNumericDenseMatrix<Type>::Create(const
 int* lineSizes, const Type *data, int Clamp = 0);



___ Reference Manual $\,3\,$

Arguments

lineSizes Array of two integers, the first one is the number of rows of 2D

matrix and the second one is the number of columns in the matrix.

data Array of float matrix data in rows.

Clamp Flag of clamping:

1 means that no change is permitted 0 means that change is permitted.

Discussion

This function creates a plain two-dimensional numeric dense matrix and returns the pointer to it.

Copy

Creates plain matrix by copying input matrix.

```
static C2DNumericDenseMatrix<Type>* C2DnumericDenseMatrix<Type>::Copy( const
    iC2DNumericDenseMatrix* pInpMat );
```

Arguments

Pointer to the input C2DNumericDenseMatrix matrix.

Discussion

This function creates a plain matrix by copying the input martix.

CreateIdentityMatrix

Creates matrix unit.

Arguments

lineSize

Number of rows and columns of the matrix.

Discussion

This function creates a matrix unit. All elements of this matrix are equal to 0 except the elements of the leading diagonal which are equal to unity.

IsSymmetric

Checks square matrix for symmetry.

int C2DnumericDenseMatrix<Type>::IsSymmetric(Type epsilon) const;

Arguments

epsilon

Precision of matrix cells comparison.

Discussion

This function checks whether the square matrix is symmetrical. This function is called for square matrices only.

Trace

Returns trace of matrix.

Type C2DnumericDenseMatrix<Type>::Trace() const;

IsIIIConditioned

Checks if matrix is ill-conditioned.

int C2DnumericDenseMatrix<Type>::IsIllConditioned(Type conditionRatio)
 const;

Arguments

conditionRatio

Limit on ratio between the largest and the smallest singular values.

Discussion

This function checks the condition of the matrix comparing the ratio between the largest and the smallest singular values. If the ratio is bigger than the input ratio the member function returns 1, returns 0 otherwise.

Determinant

Returns matrix determinant.

Type C2DnumericDenseMatrix<Type>::Determinant() const;

Discussion

This function returns the determinant of a plain square matrix.

Inverse

Returns pointer to inverse matrix.

C2DNumericDenseMatrix<Type>* C2DnumericDenseMatrix<Type>::nverse() const;

Discussion

This function returns the pointer to the matrix inverse to the given flat square matrix. The function throws exception if the matrix is ill-conditioned.

Transpose

Transposes matrix.

C2DNumericDenseMatrix<Type>* C2DnumericDenseMatrix<Type>::Transpose()const;

Discussion

This function returns pointer to the transposed matrix.

GetLinearBlocks

Breaks linear matrix into blocks.

Arguments

Pointer to the array of numbers of blocks that should enter matrix X.xSizeNumber of blocks that should enter matrix X.



hlockSizes Array of block sizes.

numBlocks Number of blocks.

matxout Returned parameter. Pointer to the matrix of blocks that correspond

to their numbers in matrix *x*.

matyout Returned parameter. Pointer to the matrix of blocks that do not

belong to matrix *x*.

Discussion

This function breaks the matrix with dimension sizes 1 and N into the matrix with sizes 1 and N, where N+M=N. The matrix is divided into two parts which are related to two matrices. The resulting matrices are formed by assembling all the parts one-by-one.



GetBlocks

Breaks matrix into blocks.

```
void C2DnumericDenseMatrix<Type>::GetBlocks( const int *X, int xSize, const int
    *blockSizes, int numBlocks, C2DNumericDenseMatrix<Type> **matXOut,
    C2DNumericDenseMatrix<Type> **matYYOut, C2DNumericDenseMatrix<Type>
    **matXYOut, C2DNumericDenseMatrix<Type> **matYXOut) const;
```

Arguments

x Pointer to the array of numbers of blocks that should enter matrix X.

Number of blocks that should enter matrix X.

hlocksizes Array of block sizes.

numBlocks Number of blocks.

matxout Returned parameter. Pointer to the matrix of blocks that correspond

to their numbers in matrix X.

matYOut	Returned parameter. Pointer to the matrix of blocks that do not belong to matrix X.
matXYOut	Returned parameter. Pointer to the matrix of blocks XY.
matYXOut	Returned parameter. Pointer to the matrix of blocks YX.

Discussion

This function breaks a flat square matrix into blocks, creates new matrices of the resulting blocks and returns the newly created matrices as arguments matx, matx, matx, and matxx. Breaking of a matrix into a bigger number of blocks is carried out similarly. Returned matrices are created by placing blocks in accordance with their initial locations.

Figure 3-2 Breaking matrix in two blocks

	X	Y		
X	X	XY		
Y	YX	Y		

Figure 3-3 Breaking matrix into several blocks

	Y	X	Y	X	Y
Y	Y	Y X	Y	YX	Y
X	XY	X	XY	X	XY
Y	Y	Y X	Y	YX	Y
X	XY	X	XY	X	XY
Y	Y	Y X	Y	YX	Y

pnlMultiply

Creates new matrix out of two source matrices.

```
friend PNL_API C2DNumericDenseMatrix<Type>*
    C2DnumericDenseMatrix<Type>::pnlMultiply( const
    C2DNumericDenseMatrix<Type>* pxMatrix1, const C2DNumericDenseMatrix<Type>*
    pxMatrix2, int maximize );
```

Arguments

pxMatrix1 Pointer to the first matrix.pxMatrix2 Pointer to the second matrix.

maximize Flag index:

1 stands for the maximum value

0 stands for a pair-wise product of the values.

Discussion

This function returns the pointer to a new matrix which is created out of two source matrices multiplied row-by-column. The source matrices should have at least one dimension of the same length.

Reference Counter

Class CReferenceCounter

Class CReferenceCounter helps to attach an object to other objects. A CReferenceCounter object cannot be created separately because it contains neither a public constructor nor a friendly function to call a constructor. A CReferenceCounter class object is created with a CMatrix object or a CModelDomain object. Class CReferenceCounter is designed to store pointers to related objects. A CReferenceCounter object may be deleted only if it is not associated with any other object.

There are two versions of the class: debug and release. The debug version stores pointers to referenced objects and finds them while calling Release(). The release version stores only the number of references, and either increases or decreases it.

AddRef

Increases number of references.

inline void CReferenceCounter:: AddRef(void* pObject);



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Arguments

p0bject

Pointer to the object referenced to the CReferenceCounter object.

Release

Decreases number of references.

inline void CReferenceCounter::Release(void* pObject);

Arguments

p0bject

Pointer to the object referenced to the CReferenceCounter object.

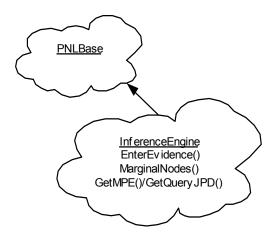
GetNumOfReferences

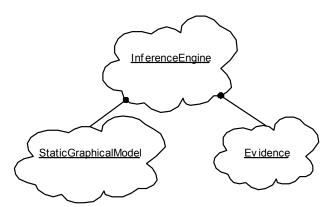
Returns number of referenced objects.

inline int CReferenceCounter::GetNumberOfReferences() const;

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Inference Engines





Class CInfEngine

Class CInfEngine is basic for all classes that implement inference in graphical models. The class contains functions that belong to its child classes.

pnlDetermineDistributionType

Returns type of distribution.

EDistributionType CInfEngine::pnlDetermineDistributionType(int numOfAllNds, int numOfObsNds, int *pObsNdsIndices, const CNodeType **pAllNdsTypes);

Arguments

numOfAllNds Number of all nodes.

NumOfObsNds Number of the observed nodes.

pobsNdsIndices Pointer to the array of indices of the observed nodes.

pAllNdsTypes Pointer to the array of pointers to all node types.

Discussion

This function returns the following node distribution types:

- dtTabular, if all non-observed, or hidden, nodes are discrete;
- dtGaussian, if all hidden nodes are continuous;
- dtCondGaussian, if some of the nodes are discrete and some are continuous.
- dtScalar, if all nodes are observed.

${\bf pnlDetermine Distribution Type}$

Returns type of distribution.

EDistributionType CInfEngine::pnlDetermineDistributionType(const CModelDomain* pMD, int nQueryNodes, const int* query, const CEvidence* pEv);

Arguments

pmd Model domain.

nQueryNodes Number of query nodes.

query Query nodes.
pEv Evidence.

Discussion

This function returns the following node distribution types:

- dtTabular, if all non-observed, or hidden, nodes are discrete;
- dtGaussian, if all hidden nodes are continuous;
- dtCondGaussian, if some of the nodes are discrete and some are continuous.
- dtScalar, if all nodes are observed.

EnterEvidence

Starts inference in graphical model.

void CInfEngine::EnterEvidence(CEvidence *evidence, int maximize = 0, int
 sumOnMixtureNode = 1) = 0;

Arguments

evidence Pointer to a CEvidence object that contains the observed

nodes and their values.

maximize Optional parameter used in Pearl Inference for selection of

message transmission type.

sumOnMixtureNode Flag of summation on the mixture node.

Discussion

This function starts inference in the graphical model. Principal operations are performed either on call of this function or on call of the function MarginalNodes, depending on what inference type is implemented.

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MarginalNodes

Calculates joint probability distribution.

Arguments

query Array of numbers of the nodes addressed for the joint

probability distribution.

querySize Number of nodes addressed for joint probability

distribution.

nodeExpandJPD Flag of the expand operation.

Discussion

This function calculates joint probability distribution for nodes addressed. In process of calculations Most Probability Explanation (MPE) is also created as a Model Domain object for the calculated probability distribution. To receive MPE and the factor, special functions should be used.

GetQueryJPD

Returns const pointer to joint probability distribution.

```
const CFactor* CInfEngine::GetQueryJPD() const;
```



Discussion

This function returns to joint probability distribution calculated by using the function <u>MarginalNodes</u>. The returned pointer is const, as the memory is released when the CInfEngine object is deleted or when MarginalNodes is called again.

GetMPE

Returns MPE.

const CEvidence* CInfEngine::GetMPE() const;

Discussion

This function returns to most probability explanation calculated by using the function <u>MarginalNodes</u>. The returned pointer is const, as the memory is released when the CInfEngine object is deleted or when MarginalNodes is called again.

GetModel

Returns pointer to graphical model processed by inference engine.

inline CStaticGraphicalModel * CInfEngine::GetModel() const;

Discussion

This function returns the pointer to the graphical model which is processed by the infrence engine. This function is necessary for operation of learning algorithms.

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${\bf GetObsGauNodeType}$

Returns type of observed Gaussian node.

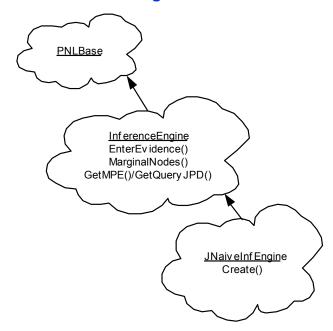
inline static const CNodeType* CInfEngine::GetObsGauNodeType();

GetObsTabNodeType

Returns type of observed Tabular node.

inline static const CNodeType* CInfEngine::GetObsTabNodeType();

Class CNaiveInfEngine



Create

Creates class object.

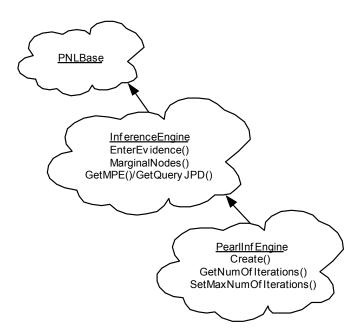
static CNaiveInfEngine* CNaiveInfEngine::Create(CStaticGraphicalModel* pGrModel);

Arguments

pGrModel

Pointer to a model, for which inference algorithm is to be carried out. Note, that it can either be an MRF (MRF2) or a BNet.

Class CPearlInfEngine



Create

Creates class object.

static CPearlInfEngine* CPearlInfEngine::Create(CStaticGraphicalModel* pGrModel);

Arguments

pGrModel

Pointer to a model, for which inference algorithm is to be carried out. Note, that it can either be an MRF2 or a BNet. The input BNet cannot have directed cycles in it.

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Discussion

This function creates a Pearl Inference algorithm object from an input graphical model and returns a pointer to it. Note, that the result of inference is exact, if the graph of the input model (<u>Class CBNet</u> or <u>Class CMRF2</u>) does not have undirected loops in it. If it does, then the result is approximate.

IsInputModelValid

Checks validity of model for use in Pearl inference.

Arguments

pGrModel

Pointer to the graphical model.

SetMaxNumberOfIterations

Sets maximum number of iterations for parallel protocol.

inline void CPearlInfEngine::SetMaxNumberOfIterations(int maxNumOfIters);

Arguments

maxNumOfIters Maximum number of iterations.

Discussion

This function sets a maximum number of iterations for the parallel protocol.



Reference Manual $_{
m L}$

GetNumberOfProvideIterations

Returns number of iterations performed.

inline int CPearlInfEngine::GetNumberOfProvideIterations() const;

SetTolerance

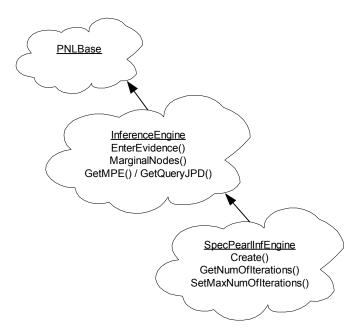
Sets tolerance for convergency check.

inline void CPearlInfEngine::SetTolerance(float tolerance);

Arguments

tolerance Input parameter. Precision.

Class CSpecPearlInference



This class is a realisation of Pearl Inference that does not allocate memory during the inference procedure.

Create

Creates class object.

 $\verb|static CSpecPearlInfEngine* CSpecPearlInfEngine::Create(CStaticGraphicalModel*| pGrModel); \\$

Arguments

pGrModel

Pointer to a model, for which inference algorithm is to be carried out. Note, that it can either be an MRF2 or a BNet. The input BNet cannot have directed cycles in it.

_____Reference Manual $\,3\,$

Discussion

This function creates a Pearl Inference algorithm object from an input graphical model and returns a pointer to it. Note, that the result of inference is exact, if the graph of the input model (<u>Class CBNet</u> or <u>Class CMRF2</u>) does not have undirected loops in it. If it does, then the result is approximate.

IsInputModelValid

Checks validity of model for use in Pearl inference.

Arguments

pGrModel

Pointer to the graphical model.

SetMaxNumberOfIterations

Sets maximum number of iterations for parallel protocol.

 $\verb|inline| void CSpecPearlInfEngine:: SetMaxNumberOfIterations (int | \textit{maxNumOfIters})|$

Arguments

maxNumOfIters Maximum number of iterations.

Discussion

This function sets a maximum number of iterations for the parallel protocol.



GetNumberOfProvideIterations

Returns number of iterations performed.

inline int CSpecPearlInfEngine::GetNumberOfProvideIterations() const;

SetTolerance

Sets tolerance for convergency check.

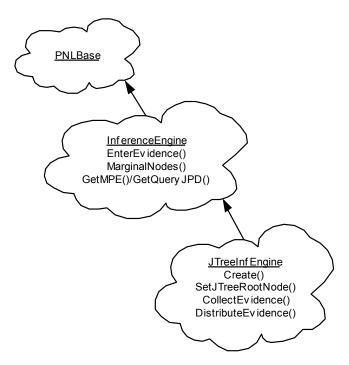
inline void CSpecPearlInfEngine::SetTolerance(float tolerance);

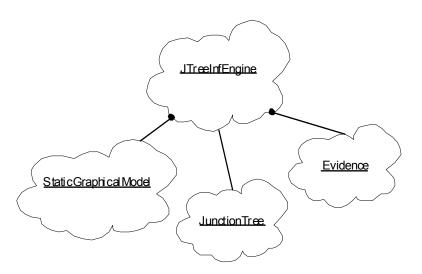
Arguments

tolerance Input parameter. Precision.

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Class CJtreeInfEngine





Create

Creates class object.

```
static CJtreeInfEngine* CJtreeInfEngine::Create( const CStaticGraphicalModel*
    pGrModel, int numOfSubGrToConnect, const int *SubGrToConnectSizes, int
    **SubGrToConnect );
```

static CJtreeInfEngine* CJtreeInfEngine::Create(const CStaticGraphicalModel
 *pGrModel, const intVecVector& SubGrToConnect = intVecVector());

staticCJtreeInfEngine*CJtreeInfEngine::Create(constCStaticGraphicalModel
 *pGrModel, CJunctionTree *pJTree);

Arguments

pGrModel

Pointer to a model, for which inference algorithm is to be carried out. Note, that it can either be an MRF2 or a BNet. The input BNet cannot have directed cycles in it.



numOfSubGrToConnect Number of subgraphs, which the user wants to appear

connected.

SubGrToConnect Nodes to be connected.

SubGrToConnectSizes Sizes of the subgraphs, which the user wants to appear

connected.

pJTree Pointer to the Junction tree.

Copy

Creates replica of CJTreeInfEngine object.

static CJtreeInfEngine* CJtreeInfEngine::Copy(const CJtreeInfEngine
 *pJTreeInfEng);

Arguments

pJTreeInfEng Pointer to the Junction tree inference engine.

GetEvidence

Returns pointer to the evidence which was provided.

inline const CEvidence* CJtreeInfEngine::GetEvidence() const;

GetJTreeRootNode

Returns number of root node.

inline int CJtreeInfEngine::GetJTreeRootNode() const;



_____ Reference Manual $\,3\,$

Discussion

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This function returns the number of the root node of the Junctin tree.

GetClqNumsContainingSubset

Returns numbers of Junction tree cliques with common subset of nodes.

Arguments

numOfNdsInSubsetSize of the subset.subsetSubset of nodes.

numOfClqs Returned parameter. Number of cliques with the common

subset.

clqsContSubset Returned parameter. Array of numbers of cliques with the

common subset.

Discussion

This function returns numbers to the Junction tree cliques that have a common subset of nodes.

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GetNodesConnectedByUser

Returns set of connected nodes.

inline void CJtreeInfEngine::GetNodesConnectedByUser(int nodeSetNum, int
 *numOfNds, const int **nds) const;

Arguments

nodeSetNum Number of the set of nodes.

numOfNds Return parameter. Size of the set of nodes.

nds Return parameter. Pointer to the set of nodes.

Discussion

This function returns the set of nodes which were connected when the Junction tree was created.

SetJTreeRootNode

Sets root of Junction tree.

inline virtual void CJtreeInfEngine::SetJTreeRootNode(int nodeNum) const;

Arguments

nodeNum Node number.

Discussion

This function turns a given node of the Junction tree into its root node.

GetLogLik

Returns logarithm of likelihood.

virtual float CJtreeInfEngine::GetLogLik() const;

MultJTreeNodePotByDistribFun

Multiplies potential of Junctin tree node by distribution function.

Arguments

clqPotNum Number of a clique of the potential.

domain Numbers of domain nodes.

pDistrFun Pointer to the distribution function.

Discussion

This function multiplies the potential of a Junction tree node by the distribution function.

DivideJTreeNodePotByDistribFun

Multiplies potential of Junctin tree node by distribution function.

Arguments

clqPotNum Number of a clique of the potential.

domain Numbers of domain nodes.

pDistrFun Pointer to the distribution function.

Discussion

This function divides the potential of a Junction tree node by the distribution function.

CollectEvidence

Collects evidence.

virtual void CJtreeInfEngine::CollectEvidence();

DistributeEvidence

Distributes evidence.

virtual void CJtreeInfEngine::DistributeEvidence();

ShrinkObserved

Initializes Junction tree using given evidence.

virtual void CJtreeInfEngine::ShrinkObserved(const CEvidence *pEvidence, int
 maximize = 0, int sumOnMixtureNode = 1, bool bRebuildJTree = true);

Arguments

pEvidence Pointer to evidence.



maximize Flag of maximization.

sumOnMixtureNode Flag of summation on the mixture node.
bRebuildJTree Flag of the Junction tree rebuilding.

Discussion

This function initializes a Junction tree using given evidence.

GetQueryMPE

Returns most probable distribution.

```
const *CPotential CJtreeInfEngine::QueryMPE() const;
```

Class CExInfEngine

The class is a template derived from CInfEngine.

Create

Creates class object.

```
static CExInfEngine< INF_ENGINE, MODEL, FLAV, FALLBACK_ENGINE1,
    FALLBACK_ENGINE2 > *CExInfEngine::Create( CStaticGraphicalModel const
    *model );
```

Template arguments

Type of underlying inference engine

MODEL

Type of graphical model to work with

FLAV

Flavor of limitations to work around

FALLBACK_ENGINE1 Fallback inference engine to use for submodels of size 1



FALLBACK ENGINE2

Fallback inference engine to use for submodels of size 2

Arguments

model Graphical model.

Discussion

Creates an object of the class.

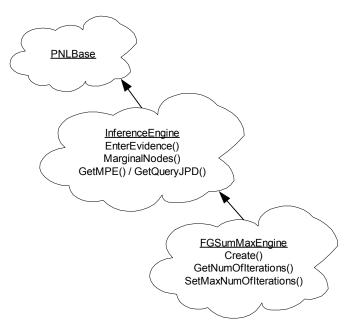
Default values are provided for all template arguments beyond INF ENGINE.

FLAV is the flavor of limitations to work with. It can be any combination of flags PNL EX INFENGINEFLAVOUR DISCONNECTED, PNL EXINFENGINEFLAVOUR UNSORTED.

Flag PNL_EXINFENGINEFLAVOUR_DISCONNECTED means that you work with the limitation of the underlying engine that does not support disconnected models. Flag PNL_EXINFENGINEFLAVOUR_UNSORTED means that you work with the limitation of the underlying engine that does not support topologically unsorted models. FLAV has the default value of PNL EXINFENGINEFLAVOUR DISCONNECTED |

PNL_EXINFENGINEFLAVOUR_UNSORTED. MODEL has the default value of CBNet. FALLBACK_ENGINE1 has the default value of CNaiveInferenceEngine. FALLBACK_ENGINE2 has the default value of INF_ENGINE itself.

Class CFGSumMaxInfEngine



The class implements belief propagation on a factor graph model.

Create

Creates object of class.

Arguments

PGrModel

Pointer to a model, for which inference is to be carried out.

Discussion

This function creates an object of the class. Inference is carried out for FactorGraph models only.

SetMaxNumberOfIterations

Sets maximum number of iterations for inference.

void CJtreeInfEngine::SetMaxNumberOfIterations(int number);

Arguments

number Maximum number of iterations.

Discussion

This function sets the maximum number of iterations for the inference procedure.

GetNumberOfProvideIterations

Returns number of iterations provided during inference.

inline int CJtreeInfEngine::GetNumberOfProvideIterations() const;

SetTolerance

Sets value of tolerance used for check-up convergence.

void CJtreeInfEngine::SetTolerance(float tolerance);



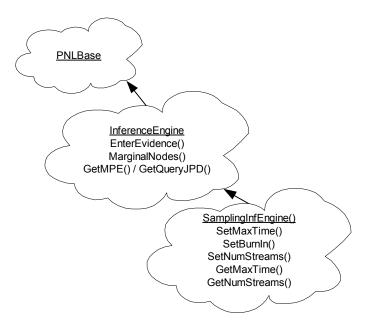
Arguments

tolerance Tolerance value.

Discussion

This function sets the value of tolerance which is used in the process of convergence checking.

Class CSamplingInfEngine



Class CSamplingInfEngine is a superclass for classes CGibbsSamplingInfEngine and CGibbsWithAnnealingInfEngine that implement inference in static graphical models using stochastic simulates technique known as Markov chain Monte Carlo. This technique generates samples from the required posterior distribution. Inference constructs Markov chain with stationary distribution $P\langle h/v \rangle$.

Let $h^{\langle t \rangle}$ be a model state at a certain time t (by the state of a model we mean values of its hidden variables). According to the following formula the changed value of a variable at time t+1 is: $\langle x_k / \{x_i^{\langle t-1 \rangle} = a_i, i \neq k \} = \frac{1}{a} P \langle x_k, \{x_k^{\langle t-1 \rangle} = a_i, i \neq k \}$

SetMaxTime

Sets maximum number of sampling iterations.

void CSamplingInfEngine::SetMaxTime(int time);

Arguments

time Maximum number of iterations.

Discussion

This function sets the maximum number of sampling iterations.

SetBurnIn

Sets number of iterations before statistics collection.

void CSamplingInfEngine::SetBurnIn(int time);

Arguments

time Number of iterations.

Discussion

This function sets the number of iterations before the statistical data is collected.

SetNumStreams

Sets number of streams for sampling.

void CSamplingInfEngine::SetNumStreams(int nStreams);

Arguments

nStreams

Number of streams.

Discussion

This function sets the number of independent streams for sampling.

GetMaxTime

Returns maximum number of sampling iterations.

```
int CSamplingInfEngine::GetMaxTime();
```

Discussion

This function returns the maximum number of sampling iterations.

GetBurnIn

Returns number of iterations before statistics collection.

```
int CSamplingInfEngine::GetBurnIn();
```



Discussion

This function returns the number of iterations before the statistical data is collected.

GetNumStreams

int CSamplingInfEngine::GetNumStreams();

Discussion

This function returns the number of sampling streams.

Continue

Continues sampling.

void CSamplingInfEngine::Continue(int dT);

Arguments

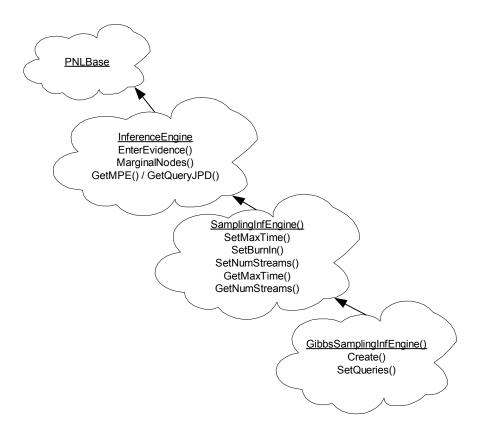
dТ

Number of additional samples.

Discussion

This function continues sampling procedure and statistics update.

Class CGibbsSamplingInfEngine



Create

Creates class object.

static CGibbsSamplingInfEngine* CGibbsSamplingInfEngine::Create(const CStaticGraphicalModel *pGrlModel);

Arguments

pGrModel Pointer to a model, for which inference algorithm is to be carried out.

Discussion

This function creates either a MRF (MRF2) object or a BNet object.

SetQueries

Sets possible queries.

void CGibbsSamplingInfEngine::SetQueryes(intVecVector &queries);

Arguments

Queries Vector of possible queries.

Discussion

This function sets possible queries. This function is compulsory before calling EnterEvidence().

UseDSeparation

Conditions d-separation use in sampling for BNet.

void CGibbsSamplingInfEngine::UseDSeparation(bool isUsing);

Arguments

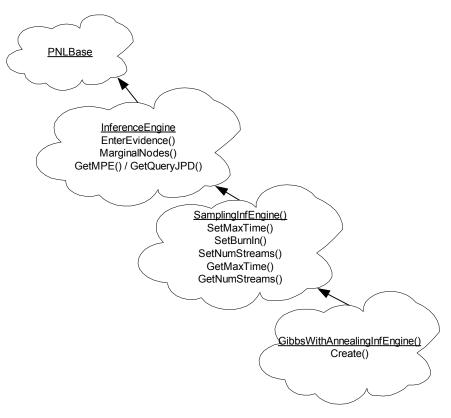
isUsing Flag of d-separation.



Discussion

This function conditions use of the *d*-separatrion in sampling for BNet.

Class CGibbsWithAnnealingInfEngine



CGibbsWithAnnealingInfEngine implements Gibbs Sampler with annealing schedule $T\langle S \rangle$

$$T(S) = \frac{C}{\log \langle 1 + S \rangle} (1),$$

where $T\langle S\rangle$ is the temperature which depends on the sampling iteration and C is a parameter.

This inference finds maximum probability explanation for nodes.

For more detailed information see [Stuart Geman and Donald Geman. Stochastic Relaxation, Gibbs Distribution, and the Bayesian Restoration of Images].

Create

Returns class object.

static CGibbsWithAnnealingInfEngine* CGibbsWithAnnealingInfEngine::Create(
 const CStaticGraphicalModel *pGrlModel);

Arguments

Pointer to a model, for which inference algorithm is to be carried

out.

Discussion

This function creates a class object.

SetAnnealingCoefficientC

Changes default coefficient C of annealing schedule.

void CGibbsWithAnnealingInfEngine::SetAnnealingCoefficientC(float val);

Arguments

Value of the coefficient.

Discussion

This function sets a new value for the c coefficient of the annealing schedule.

SetAnnealingCoefficientS

Changes default coefficient S of annealing schedule.

void CGibbsWithAnnealingInfEngine::SetAnnealingCoefficientS(float val);

Arguments

val

Value of the coefficient.

Discussion

This function sets a new value for the s coefficient of the annealing schedule.

GetCurrentTemp

Returns value of current temperature.

float CGibbsWithAnnealingInfEngine::GetCurrentTemp() const;

UseAdaptation

Uses adaptation during inference.

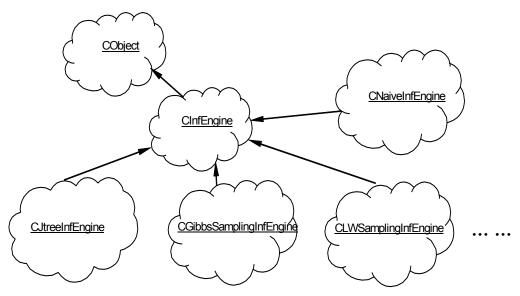
void CGibbsWithAnnealingInfEngine::UseAdaptation(bool isUse);

Arguments

isUse

Flag of use of the adaptation.

Class CLWSamplingInfEngine



Class CLWSamplingInfEngine implements the particle-based inference engine for static BNet models.

Create

Creates particle-based inference engine for BNet.

static CLWSamplingInfEngine* Create(const CStaticGraphicalModel *pGraphicalModelIn, int particleCount = 400);

Arguments

pGrModelIn Static graphical model.

nParticleCount Number of particles.

SetParemeter

Sets parameters of LWSamplingInfEngine.

void SetParemeter(int nParticleCount = 400)

Arguments

nParticleCount .

Number of particles.

Discussion

This function allows you to change particle counts of the CLWSamplingInfEngine.

LWSampling

Generates particles using observed evidence.

void LWSampling(const CEvidence* pEvidenceIn = NULL)

Arguments

pEvidenceIn The observed evidence.

Discussion

Both LWSampling and EnterEvidence generate particles. Unlike EnterEvidence, LWSampling cannot generate particle weights. To input particle weights you call EnterEvidenceProbability().

EnterEvidenceProbability

Inputs likelihood of observations.

void EnterEvidenceProbability(floatVector *pEvidenceProbIn)

Arguments

pEvidenceProbIn Vector of particle weights.

Discussion

This function calculates automatically particle weights under observance. With this function you easily calculate the likelihood $\hat{\omega}$ of observations.

GetCurSamples

Returns states of all current particles.

pEvidencesVector* GetCurSamples();

Discussion

This function returns all node values of particles.

GetParticleWeights

Gets weights of all current particles.

floatVector* GetParticleWieghts()

Estimate

Estimates real values of nodes.

void Estimate(CEvidence *pEstimate)

Arguments

pEstimate Given the estimated nodes as input.

Discussion

This function estimates real values (states) of nodes by all generated particles. It is similar to <code>GetMPE</code> but more convenient as it does not call <code>MarginalNodes</code>. The estimated values are stored in <code>pEstimate</code> as output.

GetNeff

Gets number of current effective particles.

float GetNeff()

Arguments

The current number of effective particles.

Discussion

This function acquires the number of current effective particles. If it is small enough, you re-initialize particle weights and values. Set by default, LWSampling detects the number of effective particles and re-initializes the particle weight if it is too small automatically.

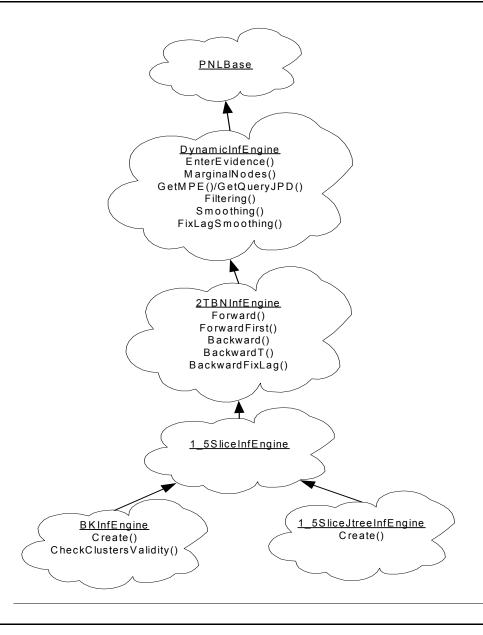
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Class CDynamicInfEngine

Class CDynamicInfEngine is a superclass for all classes that implement inference in dynamic graphical models. Figure 3-4 shows the underlying structure of the hierarchy

of CDynamicInfEngine class.

Figure 3-4 Structure of CDynamicInfEngine Class



Public Member Functions

DefineProcedure

Defines type of inference procedure.

void CDynamicInfEngine::DefineProcedure(EProcedureTypes procedure, int lag);

Arguments

procedure Type of the inference procedure that can be either

 $\verb|itFiltering|, \verb|itSmoothing|, \verb|itFixLagSmoothing| or \\$

itViterbi.

Integer value, which corresponds to the value of lag for the

problem of fixed-lag smoothing. Note that it must be equal to 0 for the filtering problem. For the problem of smoothing,

this argument is the number of time slices.

Discussion

This member function defines the type of inference procedure as filtering, smoothing, fixed-lag smoothing or Viterby decoding.

EnterEvidence

Enters evidence to engine.

 $\verb"void CDynamicInfEngine:: Enter Evidence (const pConstEvidence Vector \& \ evidences); \\$

Arguments

evidences Pointer to the array of pointers to the collection of evidences

for all the slices.

numOfEvidences Size of array, that is, the number of evidences or the number

of slices.

Marginal Nodes

Marginalizes joint probability distribution to query nodes.

Arguments

query Array of nodes, which the user wants to appear in the query.

querySize Number of nodes in the query.

timeSlice Query slice number, which should be equal to 0 for the

filtering and fixed-lag smoothing problems, because they

are on-line procedures.

notExpandJPD Flag of expanding.

Discussion

The call of this member function marginalizes the joint probability distribution to the set of nodes in slice given as the *query* input argument, at the time *timeSlice*. For filtering argument *timeSlice* must be equal to the current time and for fixed-lag smoothing it must be equal to time-lag.

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m 3}$

Let the model have N nodes per slice. Then nodes in the query with the number from 0 to N - 1 belong to the slice timeSlice - 1 and nodes with the number from N to 2N - 1 belong to the slice timeSlice. For the prior time-slice, for example, timeSlice = 0, nodes in the query must have numbers from 0 to N - 1.

GetQueryJPD

Returns joint probability distribution of query nodes.

virtual const CPotential* CDynamicInfEngine::GetQueryJPD() = 0;

GetMPE

Returns most probable explanation of query nodes.

```
virtual const CEvidence* CDynamicInfEngine::GetMPE() = 0;
```

Filtering

Performs filtering procedure.

```
void CDynamicInfEngine::Filtering( int timeSlice );
```

Arguments

timeSlice

Current time-slice number.

Discussion

This function performs filtering procedure.

Smoothing

Performs smoothing procedure.

```
void CDynamicInfEngine::Smoothing();
```

Discussion

This function performs smoothing procedure.

FixLagSmoothing

Performs fixed-lag smoothing procedure.

```
void CDynamicInfEngine::FixLagSmoothing( int timeSlice );
```

Arguments

timeSlice

Current time-slice number.

Discussion

This function performs fixed-lag smoothing with a lag defined in DefineProcedure.

FindMPE

Finds most probable explanation.

```
virtual const CEvidence* CDynamicInfEngine::GetMPE() = 0;
```

Discussion

This function performs the procedure of Viterbi decoding.

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GetDynamicModel

Returns given dynamic model.

const CDynamicGraphicalModel* CDynamicInfEngine::GetDynamicModel() const;

GetProcedureType

Returns type of inference procedure.

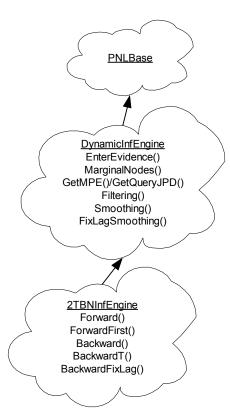
EProcedureTypes CDynamicInfEngine::GetProcedureType() const;

Discussion

This function returns one of the following inference procedures: ptFiltering, ptSmoothing, ptFixLagSmoothing, ptViterbi.

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Class C2TBNInfEngine



Class C2TBNInfEngine is a superclass for all dynamic inference engine classes, which use forward-backward operations between slices. With such structure of classes an inference procedure (filtering, smoothing, and so on) can be implemented with the help of combination of virtual member functions ForwardFirst, Forward, Backward, which are implemented in derived classes.

Public Member Functions

ForwardFirst

Performs forward operation for prior slice.

void C2TBNInfEngine::ForwardFirst(CEvidence* evidence);

Arguments

evidence

Pointer to evidence for the prior slice.

Forward

Performs forward operation.

void C2TBNInfEngine::Forward(CEvidence* evidence);

Arguments

evidence

Pointer to evidence for any but the prior slice.

BackwardT

Performs first backward operation after last forward operation.

void C2TBNInfEngine::BackwardT();

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Backward

Performs backward operation.

void C2TBNInfEngine::Backward();

BackwardFixLag

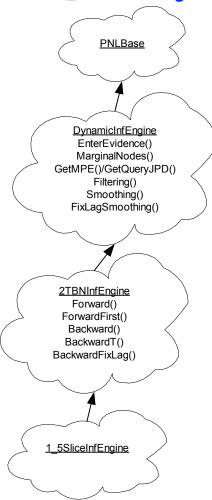
Performs sequence of backward operations.

void C2TBNInfEngine::BackwardFixLag();

Discussion

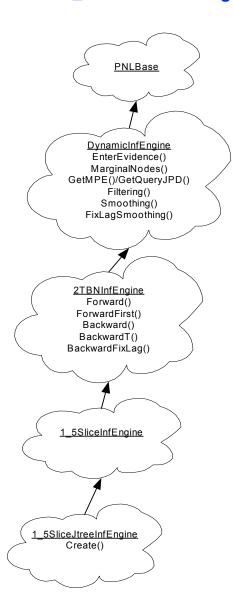
This member function performs a sequence of backward operations for the fixed-lag smoothing problem, restoring data for the intermediate steps. The number of operations is equal to the value of the lag.

Class C1_5SliceInfEngine



This class is basic for all inference procedures that carry out forward-backward operations between 1.5 slices.

Class C1_5SliceJTreeInfEngine



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Create

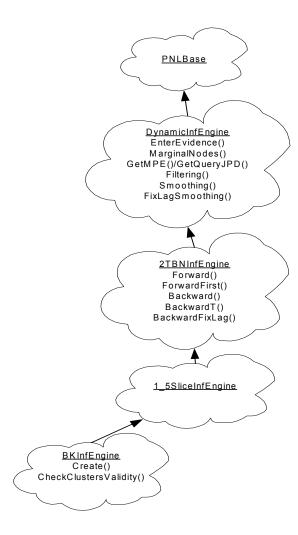
Creates class object.

Arguments

pGrModel

Pointer to the dynamic graphical model for which inference engine is created.

Class CBKInfEngine



Create

Creates class object.

```
static CBKInfEngine* CBKInfEngine::Create( const CDynamicGraphicalModel
  *pGrModel, bool isFF = true );
static CBKInfEngine* CBKInfEngine::Create( const CDynamicGraphicalModel
  *pGrModel, intVecVector& clusters );
```

Arguments

	D		1 1 1 0	1 1 1 1 0	•
(1 /1 - 7	Pointer to the Dynami	ia aronhiaol	l madal tar	titibiah intaranga	anama
pGrModel	FOUNDEL TO THE LAVITATION	ic grammicai		willen interence	CHAILE

is created.

isff Flag of factorization. The 'true' value means that the inference is

fully factorized, that is, each node belongs to a separate cluster. The 'false' value means that the inference is exact, so that nodes lie in

one clique.

clusters Array of nodes belonging to one cluster.

CheckClustersValidity

Checks validity of clusters.

```
static bool CBKInfEngine::CheckClustersValidity( intVecVector& clusters,
   intVector& interfNds );
```

Arguments

clusters Vector of vectors of inference nodes. An inference node belongs only

to one cluster.

interfNds Vector of inference nodes.



Discussion

This function checks if a cluster is valid. A vector of the BK inference can be composed of vectors which contain numbers of interface model nodes. If the nodes fall into one and the same class they are sure to lie in one clique of the Junction tree. If the nodes belong to different clusters the inference is fully factorized, if they belong to the same cluster the inference is exact.

Class C2TPFInfEngine

Class C2TPFIngEngine implements the particle-based inference engine for dynamical BNet models.

Create

Creates particle-based inference for DBN model.

Arguments

pGrModelIn Dynamic graphical model of DBN.

nParticleCount Number of particles.

SetParemeter

Sets parameters of 2TPFInfEngine.

```
void SetParemeter( int nParticleCount = 400, int nLowThreshold = 30);
```

Arguments

nParticleCount Number of particles.



nLowThreshold

Minimum number of effective particles.

Discussion

This function allows you to change parameters of 2TPFInfEngine.

InitSlice0Particles

Initializes particles of first slice.

void InitSliceOParticles(CEvidence* pSliceOEvidence = NULL);

Arguments

pSlice0Evidence

Observed evidence.

EnterEvidence

Enters observed evidence.

void EnterEvidence(const CEvidence *pEvidenceIn);

Arguments

pEvidenceIn

Observed evidence of the current slice.

Discussion

This function provides observed evidence of the current slice for <code>2TPFInfEngine</code>, which updates the particle states and weights by <code>LWSampling</code>.

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LWSampling

Updates particle states using obesrved evidence.

```
void LWSampling(const CEvidence* pEvidenceIn = NULL);
```

Arguments

pEvidenceIn Observed evidence of the current slice.

Discussion

This function updates particles in the current slice. Unlike EnterEvidence it cannot update particle weights by itself. To input particle weights you call EnterEvidenceProbability.

EnterEvidenceProbability

Inputs likelihood wof observations in slice.

```
void EnterEvidenceProbability( floatVector *pEvidenceProbIn );
```

Arguments

pEvidenceProbIn The vector of particle weights

Discussion

This function calculates particle weights under observance automatically. This interface allows you to calculate likelihood ω of observations easily.

GetCurSamples

Returns states of all current particles.

```
pEvidencesVector* GetCurSamples();
```

Arguments

pEvidencesVector* The returned pointer of particle states.

Discussion

This function returns node values of all particles and allows you to calculate the likelihood ω of observations.

GetParticleWeights

Gets weights of all current particles.

```
floatVector* GetParticleWieghts();
```

Arguments

floatVector* The re

The returned pointer of particle weights.

Estimate

Estimates real values of nodes in current slice.

```
void Estimate(CEvidence *pEstimate);
```

Arguments

pEstimate Estimated nodes provided for input.

Discussion

This function estimates real values (states) of nodes by all generated particles. It is similar to <code>GetMPE()</code> but more convenient because ot does not call <code>MarginalNodes()</code>.

GetNeff

Gets number of current effective particles.

float GetNeff();

Arguments

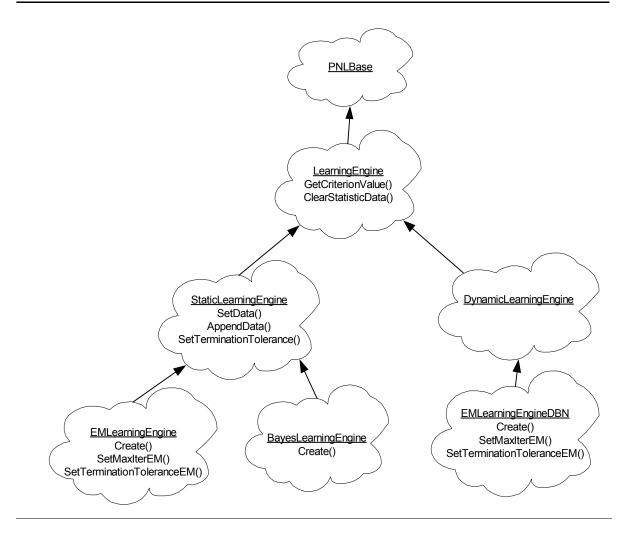
float The current number of effective particles.

Discussion

This function returns the number of current effective particles. If the number is too small, you should re-initialize the particle states and the particle weights. Set by default, <code>LWSampling()</code> detects the number of effective particles and re-initializes the particle weight, if it is too small, automatically.

Learning Engines

Figure 3-5 Structure of learning engines



Class CLearningEngine

Learn

Performs learning.

virtual void CLearningEngine::Learn()=0;

Discussion

This function trains a graphical model by using the set data. In parameter learning the function upgrades factors using given evidences. In structure learning the function creates a new graphical model.

GetCriterionValue

Returns array of criterion values used in learning.

```
virtual float CLearningEngine::GetCriterionValue( int *numOfValues, const
    float **value ) const;
virtual float CStaticLearningEngine::GetScore( floatVector* value ) const;
```

Arguments

numOfValues Returned parameter. Number of criterion values. value Returned parameter. Array of criterion values.

Discussion

This function returns numeric values of a criterion that is to be maximized during model learning.

ClearStatisticData

Clears statistical data.

inline void CLearningEngine::ClearStatisticData();

Class CStaticLearningEngine

SetData

Sets statistical data for learning.

Arguments

size Number of evidences.

evidences Array of pointers to CEvidence objects.

Discussion

This function sets statistical data for learning. When the function is called all the prior statistical data is deleted.

AppendData

Appends evidence information.

```
virtual void CStaticLearningEngine::AppendData( int size, const CEvidence*
        const* evidences );
virtual void CStaticLearningEngine::AppendData( const pConstEvidenceVector&
        evidences );
```

Arguments

size Array size, equal to the number of rows in the new table of

data.

evidences Array of pointers to CEvidence objects.

Discussion

This function appends a set of evidences to the previously obtained data.

SetMaxIterIPF

Sets maximum iteration depth for Iterative Proportional Fitting.

```
void CStaticLearningEngine::SetMaxIterIPF( int maxIter = 10 );
```

Arguments

maxIter Maximal number of iterations in Iterative Proportional

Fitting.

Discussion

This function is used in Markov networks training and sets the maximal iteration depth allowed for IPF.



SetTerminationToleranceIPF

Sets exit condition for IPF.

void CStaticLearningEngine::SetTerminationToleranceIPF(float precision =
 0.001f);

Arguments

precision

Precision.

Discussion

This function sets the exit condition for IPF. IPF is over if the difference between clique parameters at the current step and at the previous step does not exceed a given value (precision).

GetStaticModel

Returns graphical model.

virtual inline CStaticGraphicalModel* CLearningEngine::GetStatisModal() const;

Class CEMLearningEngine

Class CEMLearningEngine is used in the learning of Bayesian networks with discrete or multivariate Gaussian nodes and in the learning of Markov networks with discrete nodes. The learning is based on *Expectation Maximization* (EM) algorithm.

Create

Creates class object.

Arguments

Pointer to a graphical model for which the learning engine is

created.

Pointer to the inference engine, which is used in the lerning

procedure. By default the Junction tree inference engine is

used.

SetMaxIterEM

Sets maximum iteration depth for Expectation Maximization.

void CEMLearningEngine::SetMaxIterEM(int numOfIter = 30);

Arguments

numOfIter Maximal iteration depth.

Discussion

This function sets the maximal number of iterations allowed in the learning process.

SetTerminationToleranceEM

Sets termination tolerance.

void CEMLearningEngine::SetTerminationToleranceEM(float precision = 0.001f);

Arguments

precision

Precision.

Discussion

This function sets the exit condition for EM. EM is over, if the difference between logarithm of likelihood value at the current step and at the previous step does not exceed a given value.

Class CBayesLearningEngine

Class CBayesLearningEngine is used to learn BNets, where parameters of a CPD are not fixed and have their own probability distributions (see User Guide). The current version of PNL supports parameters distributions only for a CTabular CPD. Both prior and posterior parameters distributions of a tabular CPD are Dirichlet. Dirichlet table distribution is stored in Tabular_CPD in the form of a matrix of the same size as CPT. Initial values are specified either by AllocMatrix or by AttachMatrix functions of the corresponding factor. Dirichlet priors have the form (meaning) of pseudo counts which stand for an imaginary observed number of cases and assume any non-negative values.

Learning updates prior parameters. Updated prior parameters may be used as priors in future learning. In the current version of PNL Bayesian parameter learning is supported only if the input data is complete, that is, if all the BNet nodes of training samples are observed.

Create

Creates class object.

 $\label{lem:condition} {\tt CBayesLearningEngine::Create(CStaticGraphicalModel*} pGrModel);$

Arguments

pGrModel

Pointer to the graphical model for which the learning engine is created.

Discussion

This function creates a class object. It applies only to BNet graphical models.

Class CBICLearningEngine

Class CBICLearningEngine is used in the learning of a Bayesian network with discrete nodes in the case when model structure is unknown and all variables are observed. The learning is based on Bayesian Information Criterion (BIC). The result of learning is a new Bayesian network.

Create

Creates class object.

CBICLearningEngine* CBICLearningEngine::Create(CStaticGraphicalModel*
 pGrModel);

Arguments

pGrModel

Pointer to a graphical model for which learning procedure is to be carried out.



Discussion

This function creates an object of CBICLearningEngine class.

GetGraphicalModel

Returns created graphical model.

const CStaticGraphicalModel * CBICLearningEngine::GetGraphicalModel() const;

Discussion

This function returns a topologically sorted graphical model which was created as a result of structure learning.

GetOrder

Returns array of values corresponding to node numbers.

void CBICLearningEngine::GetOrder(intVector* reordering) const;

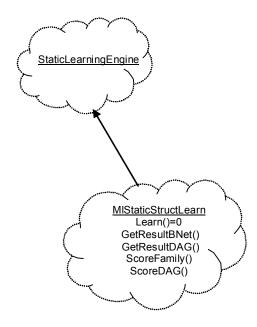
Arguments

reordering Output parameter. Array of values corresponding to node numbers.

Discussion

This function returns the array of integer values. The array values correspond to node numbers in the source graphical model, which is passed as an argument when CBicLearningEngine is created, and the output model after the learning.

Class CMIStaticStructLearn



Class CMIStaticStructLearn is a virtual class. It defines the interface for all kinds of structure learning of a static BNet with complete data.

CreateResultBNet

Generates BNet with structure and parameters.

void CMlStaticStructLearn::CreateResultBNet(CDAG* pDAG);

Arguments

Pointer to the learned DAG.

Discussion

This function generates the result of learning, that is, a BNet object with its parameters and structure. The learned DAG sorts the given DAG topologically and creates a BNet for. The function computes all CPDs for the newly created BNet. The new object is stored in m presultbnet.

GetResultBNet

Gets handle of learned BN.

const CBNet* CMlStaticStructLearn::GetResultBNet() const;

CreateResultDAG

Gets handle of learned DAG

const CDAG* CMlStaticStructLearn::GetResultDAG() const;

CreateResultRenaming

Gets handle of node ID mapping of result BN and result DAG.

const int* CMlStaticStructLearn::GetResultRenaming()const;

Discussion

This function carries out topological sorting of the given DAG on the basis of the learned DAG data and creates a BNet for the sorted DAG. The function computes all CPDs for the created BNet. Node IDs of the sorted DAG and the resultant BNet are different. The renaming provides mapping between them.

ScoreDAG

Computes score of DAG.

float CMlStaticStructLearn::ScoreDAG(CDAG* pDAG, floatVector* familyScore);

Arguments

Pointer to a DAG whose score is to be computed.

familyScore Pointer to a float vector, that stores the score of a family.

Discussion

This function returns the whole score for the DAG. Score metric is defined in m ScoreType.

ScoreFamily

Computes family score in DAG.

float CMlStaticStructLearn::ScoreFamily(intVector vFamily);

Arguments

vFamily

Integer vector. Stores a family in a DAG. The last element of the vector is the child node, all other nodes of the vector are parents of this child node.



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Discussion

This function returns the score of a family. Score metric is defined in m_scoreType.

SetInitGraphicalModel

Sets initial graphical model from which learning procedure starts.

void CMlStaticStructLearn::SetInitGraphicalModel(CGraphicalModel* pGrModel);

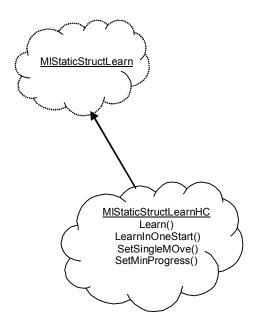
Arguments

pGrModel Pointer to a CGraphicalModel.

Discussion

This function sets the initial graphical model for learning. The initial graphical model set as the input pGrModel by default is $m_pGrModel$.

Class CMIStaticStructLearnHC



This class carries out the hill-climbing structure learning for a static BNet, under the condition that the input data is complete.

Create

Creates class object.

CMlStaticStructLearnHC* CMlStaticStructLearnHC::Create(CStaticGraphicalModel*
 pGrModel, ELearningTypes LearnType, EOptimizeTypes AlgorithmType,
 EScoreFunTypes ScoreType, int nMaxFanIn, intVector& vAncestor, intVector&
 vDescent, int nRestarts);

Arguments

pGrModel Pointer to a CStaticGraphicalModel instance from which the

hill-climbing procedure is to start.

LearnType Type of learning.

AlgorithmType Type of algorithm. In the current version of PNL the hill-climbing

structure learning is performed only by StructLearnHC.

Score Type Score type.

nMaxFanIn Maximum number of parents of a child node.

vAncestor Ancestor vector. The vector is empty when learning is carried out for

a static BNet.

vDescent Descent vector. The vector is empty when learning is carried out for

a static BNet.

nRestarts Flag of hill-climbing search procedure restart with random initial

structures. If it equals to 1 the procedure does not restart.

SetMinProgress

Sets control condition for search procedure.

void CMlStaticStructLearnHC::SetMinProgress(float minProgress);

Arguments

minProgress Small float value.

Discussion

This function sets the control condition for the search procedure. If the improved rate of the best score in the current iteration is less than *minProgress* the search is stopped. The default value of *minProgress* is 0.0001.

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SetSingleMove

Sets control condition for search procedure.

void CMlStaticStructLearnHC::SetSingleMove(bool SingleMove);

Arguments

SingleMove Boolean value.

Discussion

This function sets control conditions for the search procedure. The 'true' value for SingleMove in every iteration of the hill-climbing search means that the change of one edge of the structure is permitted. The 'false' value of the same parameter means that numerous changes to the current structure are permitted. If SingleMove is set to 'true' only one edge of the structure is changed, if it is set to 'false' multiply changes to the structure are permitted. The default value is 'true'.

Class CDynamicLearningEngine

Class CDynamicLearningEngine is a superclass for all classes that implement learning for dynamic graphical models. The class contains functions that belong to its child classes.

Public Member Functions

SetData

Sets statistical data for learning.

virtual void CDynamicLearningEngine::SetData(int numOfTimeSeries, int
 numOfSlices, const CEvidence const* evidences);



virtual void CDynamicLearningEngine::SetData(const pEvidencesVecVector&
 evidences);

Arguments

numOfTimeSeries Input argument. Array size, which is equal to the number of

rows in the table of data.

numOfSlices Input argument. Pointer to the array of numbers of slices for

each time series.

evidences Input argument. Sets of evidences for DBN slices.

Discussion

This function sets statistical data for learning. Data is represented as an array in which the number of rows is equal to the number of series and the number of elements in a row is equal to the number of time slices for each series.

GetDynamicModel

Returns pointer to model of learning engine.

virtual inline CDynamicGraphicalModel* GetDynamicModel() const;

Class CEMLearningEngineDBN

Class CEMLearningEngineDBN is used in the learning of Dynamic Bayesian Networks. The learning is based on *Expectation Maximization* (EM) algorithm.

Create

Creates class object.

static CEMLearningEngineDBN::Create(CDBN* pDBN, CDynamicInfEngine* pInfEng = NULL);

Arguments

pdbn Graphical model to be trained.

Pointer to the inference engine which is used in the learning

procedure. Set by default, the C1_5SliceJtreeInfEngine is used.

SetTerminationToleranceEM

Sets termination tolerance.

void CEMLearningEngineDBN::SetTerminationToleranceEM(float precision =
 0.001f);

Arguments

precision Float value of precision, with which the difference between

logarithms of likelihoods for two neighboring steps is compared to determine the breakpoint of the learning

procedure.

Discussion

This function sets the exit condition for EM. EM procedure stops, if the difference between the logarithm of likelihood value at the current step and at the previous step does not exceed the input value of precision.



SetMaxIterEM

Sets maximum iteration depth for EM.

void CEMLearningEngineDBN::SetMaxIterEM(int nIter = 30);

Arguments

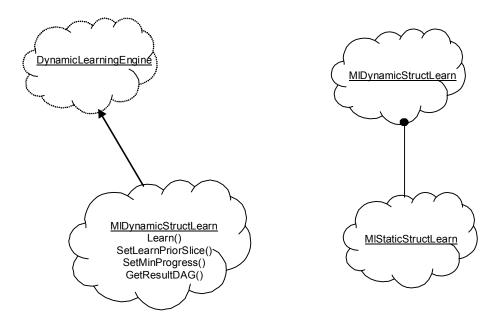
nIter

Maximal iteration depth.

Discussion

This function sets the maximal number of iterations allowed in the learning process.

Class CMIDynamicStructLearn



This class allows to learn the structure of DBN under the condition that the input data is complete. In the current version only the hill-climbing search algorithm is available. In the process of learning the algorithm creates one or two MlStaticStructLearn objects.

Create

Creates class object.

CMlDynamicStructLearn* CMlDynamicStructLearn::Create(CDBN*
 pGrModel, ELearningTypes LearnType, EOptimizeTypes AlgorithmType,
 EScoreFunTypes ScoreType, int nMaxFanIn, int nRestarts, int nMaxIters);

Arguments

pGrModel	Pointer to a CDynamicGraphicalModel instance from which the hill-climbing procedure is to start.
LearnType	Type of learning which is defined in ppnlLearningEngine.hpp.
AlgorithmType	Algorithm type. In the current version the hill-climbing structure learning is performed by StructLearnHC.
ScoreType	Score type.
nMaxFanIn	Maximum number of parents of a child node. Includes inter and intra slice-connections.
nRestarts	Flag of the hill-climbing search procedure restart with different random initial structures. If it equals to 1 the search procedure does not restart.
nMaxIters	Maximum number of iterations for the hill-climbing search procedure.

SetMinProgress

Sets control condition for search procedure.

void CMlDynamicStructLearn::SetMinProgress(float minProgress);

Arguments

minProgress Small float value.

Discussion

This function sets the control condition for the search procedure. If the improved rate of the best score in the current iteration is less than *minProgress*, the search is stopped. The default value of *minProgress* is 0.0001.

CreateResultDAG

Gets handle of trained DAG

const CDAG* CMlDynamicStructLearn::GetResultDAG() const;

SetLearnPriorSlice

Sets different structure for prior slice to be trained.

void CMlDynamicStructLearn::SetLearnPriorSlice(bool learnPriorSlice);

Arguments

learnPriorSlice Flag of prior slice structure.



Discussion

This function sets a structure for a trained prior slice which is different from structures of other slices. The 'true' value means that the structure of the slice is different. The default value is 'false'.

Random Number Generation

Random number generation (RNG) is widely used in PNL. In the current version of PNL it has the following structure.

The principle element of RNG is the basic generator of uniform distributions (BG), which is a static variable, accessed from any part of the library. To generate samples of non-uniform distributions, corresponding functions also use BG.

The current implementation of RNG is not thread safe because it uses a static variable and does not feature access control. It is designed for internal use. You can reach it through the corresponding API formed of a number of global functions. The current version of PNL generates distributed numbers uniformly and normally.

Linking PNL to Intel Math Kernel Library.

To increase the speed of RNG you may use Intel MKL. The quality of RNG will be different because PNL and MKL use for RNG different maths.

To use MKL in PNL you should:

- define USE VSL key in the compiler settings;
- link PNL to MKL (see MKL notes);
- rebuild PNL.

pnlSeed

Reinitializes random number generator.

void pnlSeed(int s);



Arguments

s Integer that reinitializes the internal state of the basic random

number generator.

Discussion

This function reinitializes the random number generator. As RNG is initialised automatically on loading the library this function is called only if there are special need for it, such as, for example, the necessity to perform non-repeatable experiments in different calls of application.

Uniform distributions

pnlRand

Generates random numbers uniformly distributed over specified numerical interval.

```
int pnlRand(int left, int right);
void pnlRand(int numElem, int* vec, int left, int right);
float pnlRand(float left, float right);
void pnlRand(int numElem, float* vec, float left, float right);
double pnlRand(double left, double right);
void pnlRand(int numElem, double* vec, double left, double right);
```

Arguments

Left boundary of the interval.

right Right boundary of the interval.

numElem Number of random numbers to be generated.

vec Pointer to the array of random numbers to be generated. The array

should be allocated externally and should contain not less than

numElem elements.



Discussion

This function generates random numbers distributed uniformly over a specified numerical interval. pnlRand is a set of overloaded functions for generating uniformly distributed random numbers, both integer and floating point. In case of integer generation the function generates numbers on the interval [left,right] with boundaries of the interval included. In case of floating point generation the function generates numbers on the interval (left,right) with boundaries of the interval excluded.

There are two types of interfaces of the function: vector and scalar. In case of the scalar interface the function generates and returns only one random number. In case of the vector interface the function fills input array with a given number of random numbers.

Normal distributions

The multivariate Gaussian distribution, otherwise called normal distribution, is commonly expressed in terms of parameters μ and Σ , where μ is an $n \times 1$ vector or the mean vector in PNL terms and Σ is an $n \times n$ symmetric positive definite matrix or the covariance matrix in PNL terms. The formula of the multivariate distribution is:

$$f\langle x \rangle = \frac{1}{\sqrt{2\pi^n \det\langle \Sigma \rangle}} \exp\left(-\frac{\langle x - \mu \rangle^T \Sigma^{-1} \langle x - \mu \rangle}{2}\right),$$

where $det\langle \Sigma \rangle$ is the determinant of Σ and n is the dimentionality of the vector x.

pnlRandNormal

Generates normally distributed random numbers.

```
float pnlRandNormal( float mean, float sigma, float variance);
double pnlRandNormal( double mean, double sigma, double variance);
void pnlRandNormal( int numElem, float* vec, float mean, float sigma, float
    variance);
```

Arguments

mean Mean of the normal distribution.

variance Variance δ^2 of the normal distribution.

Standard deviation of the normal distribution.

*numElem** Number of random numbers to be generated.

vec Pointer to the array of random numbers to be generated. The array

should be allocated externally and is to contain no less than numElem

elements.

Discussion

This function generates random numbers normally distributed over the interval. pnlRandNormal is a set of overloaded functions for generating normally distributed random floating point numbers either with single or with double precision. A normal distribution is calculated according to the following formula:

$$f\langle x \rangle = \frac{1}{\sqrt{2\pi}\delta} \exp \langle -\frac{\langle x + \mu \rangle^2}{2\delta^2} \rangle$$

There are two types of interfaces of the function: vector and scalar. In case of the scalar interface the function generates and returns only one random number. In case of the vector interface the function fills input array with a given number of random numbers.

pnlRandNormal

Generates normally distributed multidimensional vector.

void pnlRandNormal(floatVector* vls, floatVector &mean, floatVector &sigma);
void pnlRandNormal(doubleVector* vls, doubleVector &mean, doubleVector &sigma);

Arguments

mean Mean of the multivariate normal distribution.

sigma Covariance matrix of the normal distribution.

vls Pointer to the output vector.

Discussion

This function generates a vector from a multivariate normal distribution.

Basic Data Structures

Class Value

This class stores inhomogeneous scalar data.

SetInt

Sets integer value to object.

```
void SetInt(int ivl);
```

Arguments

iv1 Integer value to be set to the value object.

GetInt

Gets integer value from object.

```
int GetInt() const;
```



SetFIt

Sets float value to object.

void SetFlt(float fvl);

Arguments

fvl

Float value to be set to the Value object.

GetFlt

Gets float value from object.

int GetFlt() const;

Class pnlVector

```
template<class Type, class Allocator = GeneralAllocator<Type> >
class pnlVector: public std::vector<Type, Allocator>
```

This class is a template intended to store the vector data for PNL. Its implementation is based on vector object from STL. For the sake of brevity a number of pnlVector specializations was renamed in PNL.

Class valueVector

typedef pnlVector<Value> valueVector;

Class pValueVector

typedef pnlVector<Value*> pValueVector;

Class valueVecVector

typedef pnlVector<valueVector> valueVecVector;

Class pConstValueVector

typedef pnlVector<const Value*> pConstValueVector;



Class intVector

typedef pnlVector<int> intVector;

Class intPVector

typedef pnlVector<int *> intPVector;

Class pConstIntVector

typedef pnlVector<const int*> pConstIntVector;

Class intVecVector

typedef pnlVector< intVector> intVecVector;

Class intVecPVector

Class floatVector

Class doubleVector

typedef pnlVector<double> doubleVector;

Class floatVecVector

Class boolVector

typedef pnlVector<bool> boolVector;

Class nodeTypeVector

typedef pnlVector< CNodeType> nodeTypeVector;

Class pNodeTypeVector

typedef pnlVector< CNodeType*> pNodeTypeVector;

Class pConstNodeTypeVector

typedef pnlVector< const CNodeType*> pConstNodeTypeVector;

Class pEvidencesVector

typedef pnlVector< CEvidence*> pEvidencesVector;

Class pConstEvidenceVector

typedef pnlVector< const CEvidence*> pConstEvidenceVector;



Class pConstEvidencesVecVector

typedef pnlVector<pConstEvidenceVector> pConstEvidencesVecVector;

Class pEvidencesVecVector

typedef pnlVector< pEvidencesVector> pEvidencesVecVector;

Class pFactorVector

typedef pnlVector<CFactor*> pFactorVector;

Class pConstFactorVector

typedef pnlVector<const CFactor*> pConstFactorVector;

Class potsPVector

typedef pnlVector< CPotential*> potsPVector;

Class potsPVecVector

typedef pnlVector< potsPVector> potsPVecVector;

Class pConstCPDVector

typedef pnlVector<const CCPD *> pConstCPDVector;

Class pGaussianCPDVector

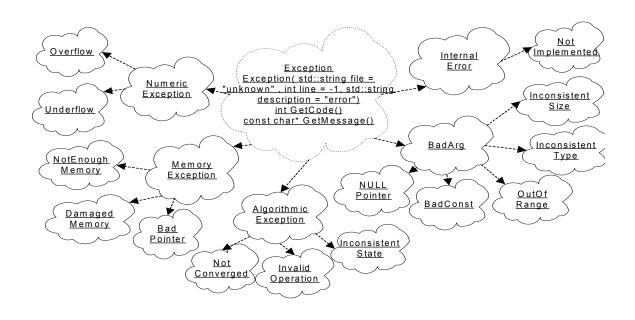
typedef pnlVector<CGaussianCPD *> pGaussianCPDVector;

Error Handling

Class CException

Class CException and its child classes are used to generate different types of exceptions.

Figure 3-6 Structure of Error Handling Classes



Each class in this hierarchy corresponds to a specific type of exception:

 $\label{eq:numericException} \mbox{NumericException} - \mbox{One of the values exceeds its range, overflow and underflow respectively.}$

MemoryException - Possible memory problems:

NotEnoughMemory: available memory size is not enough for allocation.

DamagedMemory: the addressed memory location is damaged.

BadPointer: addressing the memory location at the given pointer address is invalid, memory is reserved for private purposes.

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Algorithmic Exception – Problems arising during algorithmic computations:

NotConverged: the iterative process has not converged within the maximal iteration depth.

InvalidOperation: the function called is not applicable to the calling object.

InconsistentState: the state of the object is not applicable for further computations. For example, a function for the object requires some of the object fields that are not specified.

BadArg – Function receives invalid arguments:

NULLPointer: a null pointer.

BadConst: enumeration fields pass as an argument a number that exceeds the enumeration size.

OutOfRange: numeric field is out of range, for example, negative counter value.

InconsistentType: argument type is inconsistent with the function, for example, when a function of a different class is called

InconsistentSize: sizes of the input arguments are inconsistent with each, for example, in matrix multiplication.

InternalError: Exceptions related to incompleteness of the library:

NotImplemented: the called member function is not implemented.

The underlying class CException contains the functions that return exceptions. All child classes have no functions of their own, they are introduced only to track all exceptions of a certain type.

GetCode

Returns exception code.

```
int CException::GetCode() const;
```

Discussion

This function returns exception codes given in the file pgmError.h.

GenMessage

Generates exception message.

```
void CException::GenMessage();
```

Discussion

This function generates an exception message that contains the exception type, the file name, and the number of the line in the file where this exception was thrown.

GetMessage

Returns pointer to exception message.

```
const char* CEcxeption::GetMessage() const;
```

Discussion

This function returns pointer to an exception message that contains the exception type, the file name, and the number of the line in the file where this exception was thrown.

Log Subsystem

The subtasks of Log Subsystem fall into four categories:

- Decorating output;
- Optimizing output;
- Filtering control;
- Addition/substraction of output devices.

There are three classes to achieve these subtasks:

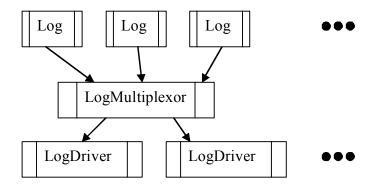
Log – decorates and optimizes the output;

LogMultiplexor – filters the output and configuring;

LogDriver — outputting device.

Interobject Data Flow

A Log object forms a string and passes it to LogMultiplexor. The latter passes the string to a corresponding driver.



Level is a bitwise combination of the following values:

elog_result Resulting value.

elog_syserr System error.

elog progerr Program error.

Warning message. eLOG WARNING Message that does not contain error conditions, but indicates that the eLOG_NOTICE information should possibly be handled specially. Information message. eLOG INFO eLOG DEBUG Message used in debugging. Combination of all the preceding values. eLOG ALL Service is a bitwise combination of the following values: eLOGSRV LOG Log system. Exception handling. eLOGSRV EXCEPTION HANDLING CPotential and derived classes. eLOGSRV PNL POTENTIAL Bitwise combination of all the preceding values. eLOGSRV ALL Bitwise combination of elogsrv PNL *. eLOGSRV PNL enum LogDriver::EConfCmd holds command to configure filtering. Addition. eADD Subtraction. eDELETE Clearing of the old value and setting a new value. eSET

Class Log

Methods of thie class serve as the dumping interface.

Log

Constructs class object.

```
Log::Log( const char *prefix, int level, int service );
```

Arguments

prefix Prefix for each line dumped with this object.

1evel Bitwise combination of levels.service Bitwise combination of services.

Log

Constructs object by signature.

```
Log::Log( const char *signature );
```

Arguments

signature Signature string.

Discussion

This function constructs an object by signiture. To use a signature, you should register it with the Register() function. If the function finds no signiture, default signiture is used. You can change the default signature by registering it with an empty signature.

Register

Registres Log creating options.

```
void Log::Register( const char *signature ) const;
```

Arguments

signature Signature string.

flush

Flushes output.

```
void Log::flush();
```

Discussion

Output is flushed automatically either during '\n' output or during Log destruction.

operator <<

Dumps primitive types.

```
inline Log& Log::operator<<(const char*);
inline Log& Log::operator<<(const unsigned char*);
inline Log& Log::operator<<(char);
inline Log& Log::operator<<(unsigned char);
inline Log& Log::operator<<(unsigned long);
inline Log& Log::operator<<(long);
inline Log& Log::operator<<(unsigned short);
inline Log& Log::operator<<(unsigned short);
inline Log& Log::operator<<(unsigned int);
inline Log& Log::operator<<(unsigned int);
inline Log& Log::operator<<(unsigned int);
inline Log& Log::operator<<(unsigned int);
inline Log& Log::operator<<(double);</pre>
```

printf

Dumps as printf function.

```
void Log::printf( const char* pFmt, ...);
```

Discussion

This function is similar to the printf function from Standard C Library.

Level

Returns current value of level.

```
int Log::Level() const;
```

Service

Returns current value of service.

```
int Log::Service() const;
```

SetLevel

Sets new value to level.

```
void Log::SetLevel(int newLevel);
```

Arguments

newLevel New value of level.

SetService

Sets new value to service.

void Log::SetService(int newService);

Arguments

newService New value of service.

Class LogMultiplexor

Class LogMultiplexor is the main commutator. Each of classes Log and LogDriver is linked with multiplexor. The multiplexor born to be single object. It is used for group configuration of drivers. Generally you do not create or delete this object.

Configure

Configures filtering of logged information.

```
void LogMultiplexor::Configure(EConfCmd command, int level = eLOG_ALL,
int service = eLOGSRV_ALL);
```

Arguments

command Points at an operation (see description of Econfcmd).

level Bitwise combination of levels.service Bitwise combination of services.



Discussion

This function configures filtering of logged information and is applied to all attached drivers

WriteConfiguration

Dumps out configuration of attached driver to all other attached drivers.

void LogMultiplexor::WriteConfigure() const;

Discussion

This function dumps out configuration of an attached driver to all other attached drivers. It is intended for debugging purposes only.

StdMultiplexor

Gets standard multiplexor.

static LogMultiplexor& LogMultiplexor::StdMultiplexor();

SetStdMultiplexor

Sets standard multiplexor.

static void LogMultiplexor::SetStdMultiplexor(LogMultiplexor *pMultiplexor);

Arguments

pMultiplexor Multiplexor to become standard.



Discussion

This function sets the standard multiplexor.

The following member functions of LogMultiplexor are used by log subsystem internally.

LogMultiplexor

Constructs multiplexor.

LogMultiplexor::LogMultiplexor();

AttachDriver

Attaches driver to multiplexor.

int LogMultiplexor::AttachDriver(LogDriver* pDriver);

Arguments

pDriver Driver to be attached.

Discussion

This function returns the identificator that must be an argument of the corresponding DetachDriver call.

AttachLogger

Attaches Log object to multiplexor.

int LogMultiplexor::AttachLogger(Log* pLog);



Arguments

pLog Log to be attached.

Discussion

This function returns the identificator that must be an argument of the corresponding <code>DetachLogger call</code>.

DetachDriver

Detaches driver from multiplexor.

void LogMultiplexor::DetachDriver(LogDriver* pDriver, int iDriver);

Arguments

pDriver Driver to be detached.

iDriver Identificator returned by AttachDriver().

DetachLogger

Detaches Log object from multiplexor.

void LogMultiplexor::DetachLogger(Log* pLog, int iLogger);

Arguments

pLog Log to be detached.

iLogger Id returned by AttachLogger().

iUpdate

Gets updated identificator.

int LogMultiplexor::iUpdate() const;

Discussion

This function gets the updated identificator. The identificator changes when there is a change of the configuration. The latter changes after it is configured or after a driver is attached to/detached from it.

GetBDenyOutput

Returns TRUE if output is possible with given level and service.

bool LogMultiplexor::GetBDenyOutput(int *piUpdate, int level, int service);

Arguments

piUpdate Pointer to integer, where update id will be stored.

level Bitwise combination of levels.service Bitwise combination of services.

Discussion

The function returns 'true' if the output is allowed within the given <code>level</code> and <code>service</code>, returns 'false' otherwise.

Returned value is valid if the 'update id' is not changed.

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DriverReconfigured

Notifies multiplexor that driver was reconfigured.

void LogMultiplexor::DriverReconfigured(LogDriver *pDriver);

Arguments

pDriver Driver was reconfigured.

WriteString

Writes string to drivers that allow output with given level and service.

void LogMultiplexor::WriteString(int level, int service, const char* pStr, int strLen = -1);

Arguments

level Bitwise combination of levels.service Bitwise combination of services.

pstr String.

Length of the string. The length is calculated if it equals to - 1.

Discussion

This function writes a string to the drivers that allow output with the given <code>level</code> and <code>service</code>. This function is called by <code>Log::WriteString</code>.

Class LogDriver

Class LogDriver is a basic class. It the interface for dumping out logged strings.

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Configure

Configures filtering of logged information.

virtual void LogDriver::Configure(EConfCmd command, int level = eLOG_ALL,
int service = eLOGSRV ALL);

Arguments

command Type of a set operation (see description of Econfcmd).

level Bitwise combination of levels.service Bitwise combination of services.

isAllowedWriting

Returns true if writing is allowed by filtering for given level and service.

bool LogDriver::isAllowedWriting(int level, int service) const;

Arguments

level Bitwise combination of levels.service Bitwise combination of services.

LogDriver

Constructs object.

LogDriver::LogDriver(int levelMask = 0, int serviceMask = 0)

Arguments

levelMaskserviceMaskBitwise combination of services.

Discussion

LogDriver is a purely virtual class.

WriteConfigure

Dumps out configuration of driver to dumping device.

void LogDriver::WriteConfigure(const char *prefix, const LogDriver &driver);

Arguments

prefix Prefix for each line.

driver Driver whose configuration is dumped.

WriteString

Writes string.

virtual void LogDriver::WriteString(const char* pStr, int strLen = -1);

Arguments

pStr String.

Length of the string. The length is calculated if it equals to -1.

Discussion

This function writes a string. This function is designed for the internal use.



Class LogDrvStream

This class is the implementation of the LogDriver class which is associated with a stream

LogDrvStream

Constructs object by stream.

```
LogDrvStream::LogDrvStream(std::ostream* pStream, int levelMask = 0, int
    serviceMask = 0);
```

Arguments

pStream Pointer to the stream.

levelMaskBitwise combination of levels.serveceMaskBitwise combination of services.

Discussion

This function constructs a class object by a stream. The stream is not deleted after the object is deleted.

LogDrvStream

Constructs object by file name.

```
LogDrvStream::LogDrvStream(const char *pFilename, int levelMask = 0, int
    serviceMask = 0);
```

Arguments

bafflement Name of the file.

levelMask Bitwise combination of levels.

serviceMask Bitwise combination of services.

Discussion

This function creates a class object by the file name. The stream is created by the file name and is deleted after deleting the object.

Redirect

Redirects dumping to file.

void LogDrvStream::Redirect(const char *fname);

Arguments

fname

Name of the file.

Discussion

This function redirects dumping to a file. The stream is created by the file name and is deleted after deleting the object.

Redirect

Redirects dumping to stream.

void LogDrvStream::Redirect(std::ostream* pStream);

Arguments

pStream

Stream.

Discussion

This function redirects dumping to a stream. The stream is not deleted after the object is deleted.

WriteString

Implements LogDriver method.

virtual void LogDrvStream::WriteString(const char* pStr, int strLen = 0);

Arguments

pstr String.

Length of the string (the length is calculated if it equals to - 1).

Discussion

This function implements the LogDriver method. It is intended for use in the logging subsystem only.

Class LogDrvSystem

This class is the implementation of the LogDriver class which is associated with a stream. It resembles the LogDrvStream but is configured through ConfigureSystem(), not through Configure().

LogDrvSystem

Constructs object by stream.

```
LogDrvSystem::LogDrvSystem(std::ostream* pStream, int levelMask = 0, int
    serviceMask = 0);
```

Arguments

pStream Pointer to the stream.

levelMaskBitwise combination of levels.serviceMaskBitwise combination of services.



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LogDrvSystem

Constructs object by file name.

LogDrvSystem::LogDrvSystem(const char *pFilename, int levelMask = 0, int
 serviceMask = 0);

Arguments

pFilename Name of the file.

levelMaskBitwise combination of levels.serviceMaskBitwise combination of services.

ConfigureSystem

Configures filtering of logged information.

void LogDrvSystem::ConfigureSystem(EConfCmd command, int level = eLOG_ALL,
int service = eLOGSRV ALL);

Arguments

command Type of a set operation (see description of Econfcmd).

level Bitwise combination of levels.service Bitwise combination of services.

Discussion

This function configures filtering of logged information. This function is identical to LogDriver::Configure.

Configure

Performs no action, intended for

LogMultiplexor::Configure only.

```
virtual void LogDrvSystem::Configure(EConfCmd command, int level = eLOG_ALL,
int service = eLOGSRV ALL);
```

Arguments

command Type of a set operation. (see description of Econfcmd).

1evel Bitwise combination of levels.service Bitwise combination of services.

Saving Models to File/Loading Models from File

Class CContextPersistence serves as the interface for saving a model to a file and for loading a model from a file. You can save following types of models: BNet, DBN, MNet, MRF2, if they do not contain one or more tree distribution functions. You cannot save following types of models: FactorGraph, JunctionTree.

• To save a model to a file put it into a CContextPersistence object by calling Put and call SaveAsxML indicating the name of the file.

Example 3-1 Saving a model to a file

```
CContextPersistence xmlContext;
xmlContext.Put(pGraphicalModel, "MyModel");
if(!xmlContext.SaveAsXML("myFavoriteObjects.xml"))
{
    // something goes wrong - can't create file, disk full or ...
}
```

To load a model from the file call the LoadXML function and request the context objects by their names.

Example 3-2 Loading model from file

```
CContextPersistence xmlContext;
if(xmlContext.LoadXML("myFavoriteObjects.xml"))
{
    // can't open file or bad file content
}
CBNet *pGrModel = static_cast<CBNet*>(xmlContext.Get( "MyModel"));
```

Class CContextPersistence

This class serves as the external interface for the subsystem of saving and loading.

CContextPersistence

Creates class object.

CContextPersistence::CContextPersistence();

SaveAsXML

Saves object to XML file.

bool CContextPersistence::SaveAsXML(const std::string &filename) const;

Arguments

filename Name of the file where an object is to be saved.

Discussion

This function saves a contextual object into a XML file. The function returns 'true' if saving is successful, returns 'false' otherwise.



LoadXML

Loads object from XML file.

bool CContextPersistence::LoadXML(const std::string &filename);

Arguments

filename Name of the file from which the object is to be loaded.

Discussion

This function loads a PNL object from an XML file. The function returns 'true' if loading is successful, returns 'false' otherwise.

Class CContext

This is a basic class for all contexts. Stores the tree corresponding to object structures. Traverses a tree of objects.

CContext

Creates class object.

CContext::CContext();

Put

Puts object into context.

void CContext::Put(CPNLBase *pObj, const char *name, bool bAutoDelete =
 false);



Arguments

pobj Pointer to the object.

name Object name.

bAutoDelete Flag of automatic deletion. If it is set to 'true' The object is to be

deleted on deletion of the context.

Discussion

This function puts the object into the context by name. The object is requested from the context by the name through the Get () function.

Get

Returns pointer to object found by name.

```
CPNLBase *CContext::Get (const char *name);
```

Arguments

name Name of the object.

Discussion

This function requests for a contextual object by name and returns the pointer to the first object found. If there is no object in the context the function returns NULL.

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