From Bayesian Networks to Markov Networks

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Topics

- Bayesian Networks and Markov Networks
- From BN to MN: Moralized graphs
- From MN to BN: Chordal graphs

Bayesian Networks and Markov Networks

- Bayesian networks and Markov networks are languages for representing independencies
- Each can represent independence constraints that other cannot
 - E.g., in misconception example, some independences in MN cannot be represented in a BN
- Next: insight into relationship between the two representations
 - Begin by how a distribution in one framework can be represented in the other

From Bayesian Networks to MNs

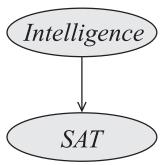
- Two perspectives
- 1. Given a BN $\mathcal B$, ie., a graph with CPDs, how to represent the distribution $P_{\mathcal B}$ as a parameterized MN

OR

2. Given graph \mathcal{G} how to represent independencies in \mathcal{G} using an undirected graph \mathcal{H}

BN is Gibbs with Z=1

- Consider a distribution $P_{\mathcal{B}}$ where \mathcal{B} is parameterized BN over graph \mathcal{G}
 - Parameters of B can be viewed
 as parameters for a Gibbs distribution
 - Take each CPD $p(X_i|Pa_{X_i})$ and view it as a factor of scope $\{X_i, Pa_{X_i}\}$
 - Its partition function is 1
 - Since it is already normalized $Z = \sum_{i} \prod_{j} p(X_i \mid PaX_i)$



I	S	P(I,S)
i^0	s^0	0.665
i^0	s^1	0.035
i^1	s^0	0.06
i^1	s^1	0.24.

 More importantly, a BN conditioned on evidence E=e also induces a Gibbs distribution:

BN with evidence e is Gibbs with Z=P(e)

- Consider a BN defined by original factors reduced to context E=e
- B is a BN over χ and E=e an observation. Let $W=\chi -E$.
 - Then $P_B(W|e)$ is a Gibbs distribution with factors

$$\Phi = \{\phi_{Xi}\} X_i \varepsilon \chi \text{ where } \phi_{Xi} = P_B(X_i|Pa_{Xi})[E=e]$$

• Partition function for Gibbs distribution is P(e). Proof follows:

$$\begin{split} & P_{B}\left(\chi\right) = \prod_{i=1}^{N} P_{B}\left(X_{i} \mid Pa_{X_{i}}\right) \\ & P_{B}(W \mid E = e) = \frac{P_{B}(W) \big[E = e\big]}{P_{B}(E = e)} = \frac{\prod_{i=1}^{N} P_{B}\left(X_{i} \mid Pa_{X_{i}}\right) \big[E = e\big]}{\sum_{W} P_{B}\left(\chi\right) \big[E = e\big]} = \frac{\prod_{i=1}^{N} P_{B}\left(X_{i} \mid Pa_{X_{i}}\right) \big[E = e\big]}{\sum_{W} \prod_{i=1}^{N} P_{B}\left(X_{i} \mid Pa_{X_{i}}\right) \big[E = e\big]} \end{split}$$

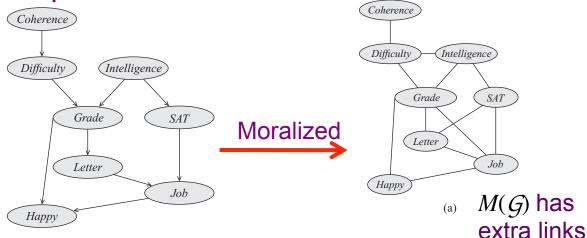
- Thus any BN conditioned on evidence can be regarded as a Markov network
 - and use techniques developed for MN analysis

Structure of I-map for a BN

- In the construction
 - Each CPD $p(X_i|Pa_{X_i})$ of the BN is viewed as a factor of scope $\{X_i, Pa_{X_i}\}$
 - We have created a factor for each family of X_i containing all the variables in the family
- Thus in undirected I-map we need to have an edge between
 - 1. X_i and each of its parents
 - 2. Between all parents of X_i

Moralized Graph

- Moral graph M(G) of a Bayesian network G is an undirected graph over χ
 - Contains an undirected edge between X and Y if
 - a) There is a directed edge between them in the BN OR
 - b) X and Y are both parents of the same node



- It follows that
 - 1. M(G) is a minimal I-map for G
 - 2. If G is moral then M(G) is a perfect map of G

Parameterization

- No direct way of converting parameters of a BN to parameters of the moralized MN
- Involves setting up of a likelihood function and gradient descent
- Computationally hard due to the need for computing the partition function at each step
- Discussed further in "Learning Undirected Models"

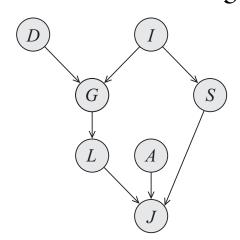
Soundness of D-separation

- Connection of BNs and MNs provides us with tools for proving soundness of Dseparation in BNs
 - i.e., D-separation in BN implies separation in moralized graph
 - So that we can Leverage the idea of separation in MNs

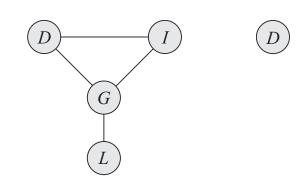
Soundness of D-separation using MNs

- If X, Y, Z are disjoint nodes in a BN G
- Let U=X U Y U Z and
 G+(U) is the induced BN over U and its ancestors
- Let \mathcal{H} be the moralized graph $M[\mathcal{G}^+[U]]$
- Then $\operatorname{d-sep}_{\mathcal{G}}(X;Y|Z)$ if and only if $\operatorname{sep}_{\mathcal{H}}(X;Y|Z)$
 - D-separation in BN implies separation in moralized graph

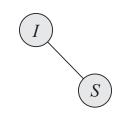
Bayesian Network G



Markov Network $M[G^+[D,I,L]]$



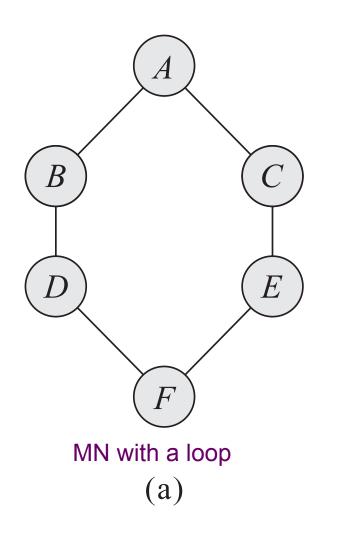
Markov Network $M[G^+[D,I,A,S]]$

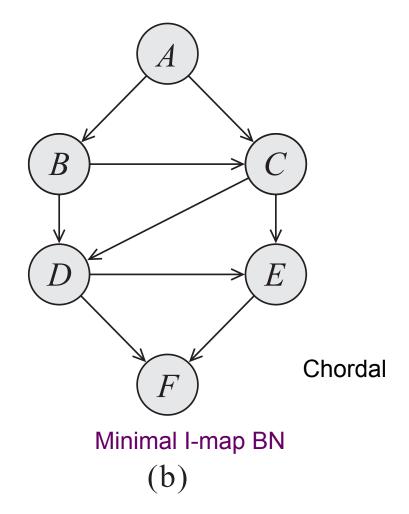


From MNs to Bayesian Networks

- Finding a BN that is a minimal I-map for a MN
- Significantly more difficult
 - Conceptually, computationally
 - Bayesian network can be considerably larger

From MN, its minimal I-map BN





Chordal Graphs

- When can a set of independences be perfectly represented by both a Bayesian network and a Markov network?
 - This class is precisely the class of undirected chordal graphs
- Chordal definition
 - Let X_1 — X_2 --... X_k — X_1 be a *loop* in the graph
 - A *chord* in the loop is an edge connecting X_i and X_j that are non-consecutive
 - An undirected graph is *chordal* if any loop for $k \ge 4$ has a chord

Chordal Graph Property

- Let \mathcal{H} be a chordal MN
- Then there is a BN such that $I(\mathcal{H})=I(\mathcal{G})$