

Conditional Probability Query

- Evidence: $E = e$
- Query: A subset of variables Y
- Task: compute $P(Y|E=e)$
- Applications
 - Medical/Fault diagnosis
 - Pedigree Analysis

NP- Hardness

- The following are all NP-HARD
 - Given a PGM P_θ , a variable X and a value $x \in \text{Val}(X)$, compute $P_\theta(X=x) > 0$
 - Let $\epsilon < 0.5$ Given a PGM P_θ , a variable X and a value $x \in \text{Val}(X)$, and observation $e \in \text{Val}(E)$, find a number p that has $|P_\theta(X=x|E=e) - p| < \epsilon$

Sum-Product Bayesian Net

$\sum_{c, d, i, l, h}$

$$\phi_C(C) \phi_D(C, D) \phi_I(I) \phi_G(G, I, D)$$

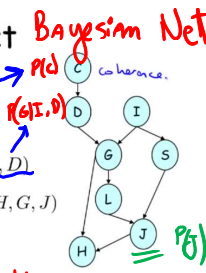
$$\phi_S(S, I) \phi_L(L, G) \phi_J(J, L, S) \phi_H(H, G, J)$$

joint distribution

chain rule

marginalize out all variables

except z



Daghe Keller

