# ROB311 Quiz 2

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# March 13, 2025

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### Probabilistic Inference Problems

#### 1 Probabilistic Inference

#### **Problem Setup** 1.1

**Definition**: Given a Bayesian network,  $\mathcal{B} = (\mathcal{V}, \mathcal{E})$ , where  $\mathcal{V} = \{X_1, \dots, X_{|\mathcal{V}|}\}$ , we want to find the value of:

$$\operatorname{pr}(\mathbf{Q} \mid \mathbf{E}) := \operatorname{pr}(Q_1, \dots, Q_{|\mathbf{Q}|} \mid E_1, \dots, E_{|\mathbf{E}|}) = \frac{\sum_{\mathcal{V} \setminus (\mathbf{Q} \cup \mathbf{E})} p(X_1, \dots, X_{|\mathcal{V}|})}{\sum_{\mathcal{V} \setminus \mathbf{E}} p(X_1, \dots, X_{|\mathcal{V}|})}$$

$$\operatorname{pr}(\mathbf{Q} \mid \mathbf{E}) \propto \sum_{\mathcal{V} \setminus (\mathbf{Q} \cup \mathbf{E})} \left( p(X_1) \prod_{i \neq 1} p(X_i \mid \operatorname{pts}(X_i)) \right)$$

- $\mathbf{Q} = \{Q_1, \dots, Q_{|\mathbf{Q}|}\}$ : Query variables  $\mathbf{E} = \{E_1, \dots, E_{|\mathbf{E}|}\} \subseteq \mathcal{V}$ : Evidence variables
- $\mathbf{Q} \cap \mathbf{E} = \emptyset$ .

#### Warning:

- Denominator: Normalization constant (assuming E is fixed)
- Therefore, only need to compute numerator (w/o specifying Q), which we can then normalize w.r.t. Q

#### 1.1.1 Joint Distribution in a Bayesian Network

**Derivation**: For any joint distribution, the following factorization holds:

$$p(X_1, \dots, X_{|p|}) = p(X_1) \prod_{i \neq 1} p(X_i \mid X_1, \dots, X_{i-1})$$

#### Bayesian Network Conditions: If

- at least 1 variable will be an orphan (i.e. no parents)
- no variable is both ancestor and descendant of another.

then this allows us to order  $X_1, \ldots, X_{|\mathcal{V}|}$ , so that if  $X_i$  is a descendent of  $X_i$ , then for any i > i,

$$pts(X_i) \subseteq \{X_1, ..., X_{i-1}\} \text{ and } X_1, ..., X_{i-1} \notin des(X_i)$$

Therefore, using the consequence of dependence separation, then

$$p(X_1, \dots, X_{|\mathcal{V}|}) = p(X_1) \prod_{i \neq 1} p(X_i \mid \text{pts}(X_i))$$

### Method 1: Bayesian Network Inference

#### 1.2.1Markov Blanket

**Definition:** The **Markov blanket** of a variable X, denoted mbk(X), consists of the following variables:

- X's children
- X's parents
- The other parents of X's children, excluding X itself.

which is when a variable, X, is "eliminated", the resulting factor's scope is the Markov blanket of X.

#### 1.2.2 Graphical Interpretation

**Notes**: Pictorially, eliminating X is equivalent to replacing all hyper-edges that include X with their union minus X, and then removing X.

#### 1.2.3 Elimination Ordering

**Definition**: The order that the variables are eliminated.

• This creates a sequence of hyper-graphs that depend on the elimination ordering.

#### 1.2.4 Elimination Width

**Definition**: The **elimination width** of a sequence of hyper-graphs is the # of variables in the hyper-edge within the sequence with the most variables.

#### 1.2.5 Heuristics for Elimination Ordering

Definition: Choose the elimination ordering to minimize the elimination width using the following heuristics:

- 1. Eliminate variable with the fewest parents.
- 2. Eliminate variable with the smallest domain for its parents, where

$$|\operatorname{dom}(\operatorname{pts}(X))| = \prod_{Z \in \operatorname{pnt}(X)} |\operatorname{dom}(Z)|.$$

- 3. Eliminate variable with the smallest Markov blanket.
- 4. Eliminate variable with the smallest domain for its Markov blanket, where

$$|\operatorname{dom}(\operatorname{mbk}(X))| = \prod_{Z \in \operatorname{embk}(X)} |\operatorname{dom}(Z)|.$$

Warning: Choosing the variable with the smallest domain for its Markov blanket is the most effective heuristic.

## 1.3 Method 2: Inference via Sampling

**Definition**: Generate a large # of samples and then approximate as:

$$p(\mathbf{Q} \mid \mathbf{E}) \approx \frac{\text{\# of samples w/ } \mathbf{Q} \text{ and } \mathbf{E}}{\text{\# of samples w/ } \mathbf{E}}.$$

• As # of samples  $\to \infty$ , the approximation becomes exact.

#### 1.3.1 Inference via Sampling with Likelihood Weighting

Motivation: Most of the samples are wasted since they are not consistent with the evidence.

**Definition**: Generate a large # of samples and then approximate as:

$$p(\mathbf{Q}\mid\mathbf{E}) \approx \frac{\text{weight of samples w/ }\mathbf{Q} \text{ and }\mathbf{E}}{\text{weight of samples w/ }\mathbf{E}}.$$

• Weight for each sample: Probability of forcing the evidence, i.e. probability of the evidence given the sample.

#### 1.4 Canonical Problems:

#### Example:

- 1. Given: Caveman is deciding whether to go hunt for meat. He must take into account several factors:
  - Weather
  - Possibility of over-exertion
  - Possibility encountering lion

These factors can result in Cavemen's death. His decision will ultimately depend on the **chances** of his death.

- 2. Binary Variables:
  - $W = \{Sun, Rainy\}$ : Weather
  - $\bullet$  H: Whether the Cavemen goes hunting or not.
  - L: Whether the Cavemen encounters a lion or not.
  - $\bullet$  T: Whether the Cavement is tired or not.
  - $\bullet$  D: Whether the Cavemen dies or not
- 3. **Problem:** Cavemen must decide whether to go hunting or not.
  - He must consider the conditional probabilities (i.e. dependence) of each event.

Warning: Have to be discrete.

#### Bayesian Inference via Variable Elimination

#### **Process:**

- 1. Given Bayesian network w/ variables and their conditional probabilities.
- 2. Find the probability of the query variable given the evidence variable,  $p(\mathbf{Q} \mid \mathbf{E})$ .
- 3. Use  $p(\mathbf{Q} \mid \mathbf{E}) = \frac{\sum_{\mathcal{V} \setminus (\mathbf{Q} \cup \mathbf{E})} p(X_1, \dots, X_{|\mathcal{V}|})}{\sum_{\mathcal{V} \setminus \mathbf{E}} p(X_1, \dots, X_{|\mathcal{V}|})}$ .

  4. Determine  $p(X_1) \prod_{i \in \mathcal{V}} p(X_i \mid \operatorname{pts}(X_i))$  using the Bayesian network.
- 5. Write out the summation of the numerator in an order using heuristics to determine elimination ordering.
- 6. Start with inner summation and work outwards.
- 7. Calculate the probability of the query variable(s) given the evidence variable(s).

#### Example:

#### 1. Given:

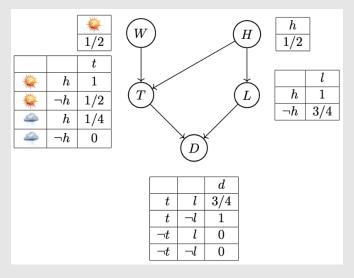


Figure 1

Variables	Values
$\overline{W}$	$P(Sunny) = 0.5 \mid P(Rainy) = 0.5$
$\overline{H}$	$P(h) = 0.5 \mid P(\neg h) = 0.5$
T	$P(t \mid \text{Sunny}, h) = 1 \mid P(t \mid \text{Sunny}, \neg h) = 0.5 \mid P(t \mid \text{Rainy}, h) = 0.25 \mid P(t \mid \text{Rainy}, \neg h) = 0 \\ P(\neg t \mid \text{Sunny}, h) = 0 \mid P(\neg t \mid \text{Sunny}, \neg h) = 0.5 \mid P(\neg t \mid \text{Rainy}, h) = 0.75 \mid P(\neg t \mid \text{Rainy}, \neg h) = 1$
L	$P(l \mid h) = 1 \mid P(l \mid \neg h) = 0.75$ $P(\neg l \mid h) = 0 \mid P(\neg l \mid \neg h) = 0.25$
D	$P(d \mid t, l) = 0.75 \mid P(d \mid t, \neg l) = 1 \mid P(d \mid \neg t, l) = 0 \mid P(d \mid \neg t, \neg l) = 0$ $P(\neg d \mid t, l) = 0.25 \mid P(\neg d \mid t, \neg l) = 0 \mid P(\neg d \mid \neg t, l) = 1 \mid P(\neg d \mid \neg t, \neg l) = 1$

- 2. **Problem:**  $p(d \mid h)$ ?
- - (a)  $p(d \mid h) = \frac{p(d,h)}{p(h)} = \frac{\sum_{W,T,L} p(W,h,T,L,d)}{\sum_{W,T,L,D} p(W,h,T,L,d)}$  by definition of query and evidence equations. (b)  $p(W,h,T,L,D) = p(h)p(W)p(L \mid h)p(t \mid W,h)p(D \mid T,L)$  by Bayesian network and  $p(X_1,\ldots,X_{|\mathcal{V}|}) = \sum_{W,T,L,D} p(W,h,T,L,d)$
  - $p(X_1) \prod p(X_i \mid \operatorname{pts}(X_i)).$

#### Summation

$$\text{Numerator}: p(h) \sum_{L} p(L \mid h) \underbrace{\sum_{T} p(D \mid T, L)}_{g_1(T)} \underbrace{\sum_{W} p(W) p(T \mid W, h)}_{g_2(L, D)}$$

$$g_1(T) = p(\operatorname{Sunny})p(T \mid \operatorname{Sunny}, h) + p(\operatorname{Rainy})p(T \mid \operatorname{Rainy}, h)$$

$$g_1(t) = p(\text{Sunny})p(t \mid \text{Sunny}, h) + p(\text{Rainy})p(t \mid \text{Rainy}, h) = 0.5 \cdot 1 + 0.5 \cdot 0.25 = 0.625$$
  
 $g_1(\neg t) = p(\text{Sunny})p(\neg t \mid \text{Sunny}, h) + p(\text{Rainy})p(\not t \mid \text{Rainy}, h) = 0.5 \cdot 0 + 0.5 \cdot 0.75 = 0.375$ 

$$g_2(L, D) = p(D \mid t, L)g_1(t) + p(D \mid \neg t, L)g_1(\neg t)$$

$$\begin{split} g_2(l,d) &= p(d \mid t, l)g_1(t) + p(d \mid \neg t, l)g_1(\neg t) = 0.75 \cdot 0.625 + 0 \cdot 0.375 = 0.46875 \\ g_2(l, \neg d) &= p(\neg d \mid t, l)g_1(t) + p(\neg d \mid \neg t, l)g_1(\neg t) = 0.25 \cdot 0.625 + 1 \cdot 0.375 = 0.53125 \\ g_2(\neg l, d) &= p(d \mid t, \neg l)g_1(t) + p(d \mid \neg t, \neg l)g_1(\neg t) = 1 \cdot 0.625 + 0 \cdot 0.375 = 0.625 \\ g_2(\neg l, \neg d) &= p(\neg d \mid t, \neg l)g_1(t) + p(\neg d \mid \neg t, \neg l)g_1(\neg t) = 0 \cdot 0.625 + 1 \cdot 0.375 = 0.375 \end{split}$$

$$g_3(D) = p(h)p(l \mid h)g_2(l, D) + p(h)p(\neg l \mid h)g_2(\neg l, D)$$

$$g_3(d) = p(h)p(l \mid h)g_2(l, d) + p(h)p(\neg l \mid h)g_2(\neg l, d) = (0.5)(1)(0.46875) + (0.5)(0)(0.625) = 0.234375$$

$$g_3(\neg d) = p(h)p(l \mid h)g_2(l, \neg d) + p(h)p(\neg l \mid h)g_2(\neg l, \neg d) = (0.5)(1)(0.53125) + (0.5)(0)(0.375) = 0.265625$$

$$p(d \mid h) = \frac{g_3(d)}{g_3(d) + g_3(\neg d)} = \frac{0.234375}{0.234375 + 0.265625} = \frac{0.234375}{0.5} = 0.46875$$

# Example: Summation $g_2(D,L)$ $g_3(D)$ $g_1(D,T)$ $g_2(D,W)$ $g_3(D)$ $g_1(W,D,L)$ $g_2(W,D)$ $g_3(D)$ $g_1(D,T)$ $g_2(\dot{D},T)$ $g_3(D)$

#### Example:

#### 1. Given:

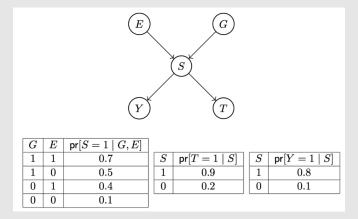


Figure 2

- 2. **Problem:** Compute  $Pr(s=1 \mid t=1)$  if Pr(G=1)=0.3, Pr(E=1)=0.4, and the conditional probability tables for S, Y, and T are given below.
- 3. Solution:

(a) 
$$p(s=1 \mid t=1) = \frac{p(s=1,t=1)}{p(t=1)} = \frac{\sum_{E,G,Y} p(E,G,Y,s=1,t=1)}{\sum_{S} p(t=1,S)}$$
  
(b)  $p(E,G,Y,s=1,t=1) = p(G)p(E)p(s=1 \mid G,E)p(t=1 \mid s=1)p(Y \mid s=1)$ 

- - $\bullet$  Conditional probability and individual probabilities come from Bayesian network, and set t, s = 1due to the query and evidence variables.

#### Summation

$$\text{Numerator}: p(t=1 \mid s=1) \sum_{E} p(E) \underbrace{\sum_{G} p(G) p(s=1 \mid G, E)}_{g_{3}} \underbrace{\sum_{Y} p(Y \mid s=1)}_{g_{2}}$$

$$q_1 = p(Y = 1 \mid S = 1) + p(Y = 0 \mid S = 1) = 0.9 + 0.1 = 1$$

$$g_2(E) = (p(g=1)p(s=1 \mid g=1, E) + p(g=0)p(s=1 \mid g=0, E))g_1$$

$$g_2(e=1, s=1) = 0.3(0.7) + 0.7(0.4) = 0.49$$

$$g_2(e = 0, s = 1) = 0.3(0.5) + 0.7(0.1) = 0.22$$

$$g_2(e = 1, s = 0) = 0.3(0.3) + 0.7(0.6) = 0.51$$

$$g_2(e=0, s=0) = 0.3(0.5) + 0.7(0.9) = 0.78$$

• 
$$g_3(t=1 \mid s=1) = 0.9p(e=1)g_2(e=1) + 0.9p(e=0)g_2(e=0) = 0.9(0.4)(0.49) + 0.9(0.6)(0.22) = 0.2952$$

• 
$$g_3(t=1 \mid s=0) = 0.2p(e=1)g_2(e=1) + 0.2p(e=0)g_2(e=0) = 0.2(0.4)(0.51) + 0.2(0.6)(0.78) = 0.1344$$

$$p(s=1 \mid t=1) = \frac{g_3}{\sum_{S} p(t=1,S)} = \frac{0.2952}{0.2952 + 0.1344} = \frac{0.2952}{0.4296} = 0.6875$$

#### Example:

1. Given: Consider the following Bayesian network, where A, B, C, D are binary R.V. over  $\{0, 1\}$ 

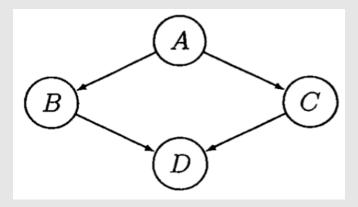


Figure 3

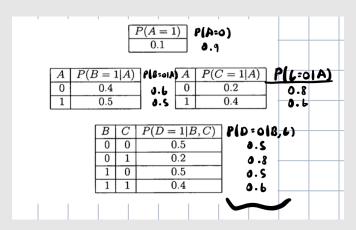


Figure 4

- 2. **Problem:** Find P(A = 0 | C = 0) and P(D = 1 | C = 0).
- 3. Solution:
  - (a) Derivation of  $P(D=1 \mid C=0)$ :

$$\begin{split} P(D=1 \mid C=0) &= \frac{P(D=1,C=0)}{P(C=0)} \quad \text{by definition} \\ &= \frac{P(D=1,C=0)}{\sum_d P(D=d,C=0)} \quad \text{marginalize over } D \\ &= \frac{\sum_{A,B} P(A,B,C=0,D=1)}{\sum_d \sum_{A,B} P(A,B,C=0,D=d)} \quad \text{equation in problem setup} \end{split}$$

- Summing over the variables that are not in the query and evidence variables.
- (b) Summation Term:

$$\begin{split} &\sum_{A,B} P(A)P(B\mid A)P(C=0\mid A)P(D=d\mid B,C=0) \quad \text{Bayesian network} \\ &\sum_{A} P(A)P(C=0\mid A)\sum_{B} P(B\mid A)P(D=d\mid B,C=0) \quad \text{(1st ordering)} \\ &\sum_{B} P(D=d\mid B,C=0)\sum_{A} P(A)P(B\mid A)P(C=0\mid A) \quad \text{(2nd ordering)} \end{split}$$

(c) Choose:

$$\underbrace{\sum_{B} P(D=d\mid B,C=0)\underbrace{\sum_{A} P(A)P(B\mid A)P(C=0\mid A)}_{g_{1}(B)}}_{g_{2}(d)}$$

(d)  $g_1(B)$ :

$$\begin{split} g_1(B) &= P(A=0)P(B \mid A=0)P(C=0 \mid A=0) + P(A=1)P(B \mid A=1)P(C=0 \mid A=1) \\ &= \begin{cases} 0.9(0.6)(0.8) + 0.1(0.5)(0.6) & \text{if } B=0 \\ 0.9(0.4)(0.8) + 0.1(0.5)(0.6) & \text{if } B=1 \end{cases} \\ &= \begin{cases} 0.462 & \text{if } B=0 \\ 0.318 & \text{if } B=1 \end{cases} \end{split}$$

(e)  $g_2(d)$ :

$$g_2(d) = P(D = d \mid B = 0, C = 0)g_1(B = 0) + P(D = d \mid B = 1, C = 0)g_1(B = 1)$$

$$= \begin{cases} 0.5(0.462) + 0.5(0.318) & \text{if } d = 0\\ 0.5(0.462) + 0.5(0.318) & \text{if } d = 1 \end{cases}$$

$$= \begin{cases} 0.39 & \text{if } d = 0\\ 0.39 & \text{if } d = 1 \end{cases}$$

(f) 
$$P(D=1 \mid C=0) = \frac{g_2(1)}{g_2(0) + g_2(1)} = \frac{0.39}{0.39 + 0.39} = 0.5$$

- 4. Solution 2:
  - (a) Derivation of  $P(A = 0 \mid C = 0)$ :

$$P(A = 0 \mid C = 0) = \frac{P(A = 0, C = 0)}{P(C = 0)}$$

$$= \frac{P(A = 0, C = 0)}{\sum_{a} P(A = a, C = 0)}$$

$$= \frac{\sum_{B,D} P(A = 0, B, C = 0, D)}{\sum_{a} \sum_{B,D} P(A = a, B, C = 0, D)}$$

(b) Summation Term:

$$\sum_{B,D} P(A=a)P(B\mid A=a)P(C=0\mid A=a)P(D\mid B,C=0) \quad \text{Bayesian network}$$
 
$$P(C=0\mid A=a)\sum_{B} P(B\mid A=a)P(A=a\mid B,C=0)\sum_{D} P(D\mid B,C=0) \quad \text{(1st ordering)}$$
 
$$P(C=0\mid A=a)\sum_{D} P(D\mid B,C=0)\sum_{B} P(B\mid A=a)P(A=a\mid B,C=0) \quad \text{(2nd ordering)}$$

(c) Choose:

$$P(C = 0 \mid A = a) \sum_{B} P(B \mid A = a) P(A = a \mid B, C = 0) \underbrace{\sum_{D} P(D \mid B, C = 0)}_{g_1(B)}$$

(d) Same as before.

## Warning:

- Write the complement probability to make life easier.
- To determine the conditional probability summation of a variable, look at its parents (inward arrows)
- ullet Inner sum must have all probabilities with that variable in it that you are summing over.

#### 1.4.2 Hypergraph

**Process**: Process of eliminating a variable.

- 1. Create a Hyper-graph by creating a node for each variable.
- 2. Create hyper-edges (factors) by circling the nodes based on of its parents (i.e. arrows pointing into a variable). If no parents, circle itself.
- 3. Select a variable v that we are summing over.
  - (a) Circle all the variables that have v in their hyperedge into one big hyperedge (i.e. union of hyper-edges).
  - (b) Eliminate v by removing the node.
  - (c) Calculate the factor by multiplying the support of the variables in the union of hyperedges.
- 4. Repeat the process for all other v.
- 5. Select the smallest factor to eliminate first.
- 6. Repeat until all variables are eliminated to determine the best ordering of elimination.
  - The first eliminated variable will be the inner sum.

## Example:

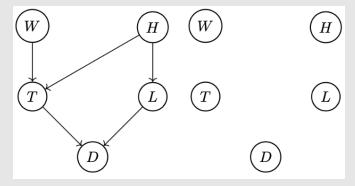
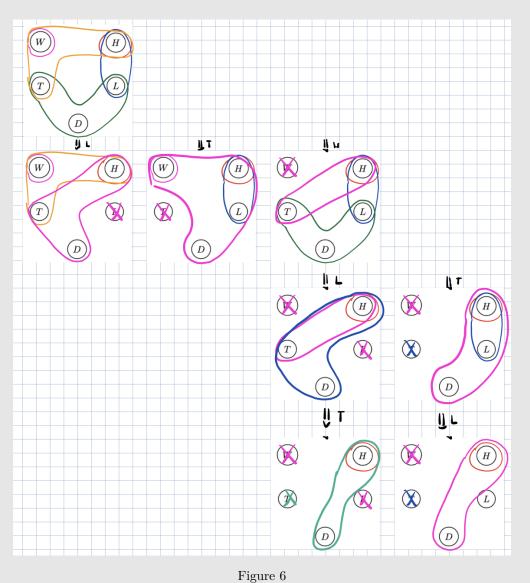


Figure 5

• Since these are all binary variables, we are selecting the factor with the least number of variables to eliminate first



#### Example:

1. Given: Bayesian network

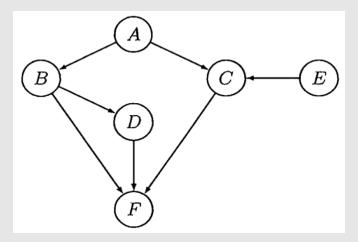


Figure 7

with cardinality of the support of each variable (i.e. number of values each variable can take on) as follows:

- $A: 2^4$
- $B: 2^2$
- $\bullet$  C:  $2^{12}$
- $D: 2^2$
- $E: 2^3$
- $F: 2^6$

Suppose elimination ordering is chosen so that the next variable eliminated is the one that results in the smallest factor (breaking ties alphabetically).

- 2. **Problem 1:** How many variables must be eliminated to compute  $P(A, F \mid C)$ ?
- 3. Solution 1:
  - (a) Since A, F are query, and C is evidence, we must eliminate B, D, and E, so 3 variables must be eliminated.
- 4. **Problem 2:** What is the first variable to be eliminated to compute  $P(F \mid A)$ ?
- 5. Solution 2:
  - (a) Try eliminating all variables that aren't query or evidence and count # of variables in union of hyperedges.

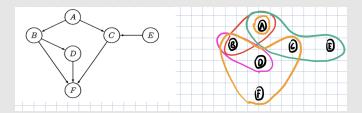


Figure 8

- i. Eliminate  $B\colon \text{Hyperunion}$  is ACDF  $\to 2^4\cdot 2^{12}\cdot 2^2\cdot 2^6=2^{24}$
- ii. Eliminate C: Hyperunion is ABDEF  $\rightarrow 2^4 \cdot 2^2 \cdot 2^3 \cdot 2^6 = 2^{17}$
- iii. Eliminate D: Hyperunion is BCF  $\rightarrow 2^2 \cdot 2^{12} \cdot 2^6 = 2^{20}$
- iv. Eliminate E: Hyperunion is AC  $\rightarrow$   $2^4 \cdot 2^{12} = 2^{16}$
- (b) Choose E as the first variable to be eliminated because it has the lowest support in its hyperunion.
- 6. **Problem 3:** What is the second variable to be eliminated to compute  $P(F \mid A)$ ?
- 7. Solution 3:
  - (a) Try eliminating all variable except F, A, E.

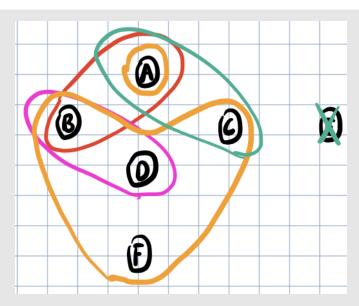


Figure 9

- i. Eliminate B: Hyperunion is ACDF  $\rightarrow 2^4 \cdot 2^{12} \cdot 2^2 \cdot 2^6 = 2^{24}$  ii. Eliminate C: Hyperunion is ABDF  $\rightarrow \boxed{2^4 \cdot 2^2 \cdot 2^2 \cdot 2^6 = 2^{14}}$  iii. Eliminate D: Hyperunion is BCF  $\rightarrow 2^2 \cdot 2^{12} \cdot 2^6 = 2^{20}$
- (b) Choose C as the second variable to be eliminated because it has the lowest support in its hyperunion.

#### Inference via Sampling

#### **Process:**

- 1. Given samples
- 2. Calculate number of samples w/ the query and evidence variables.
- 3. Calculate number of samples w/ the evidence variables.
- 4. Approximate the probability of the query variable given the evidence variable by dividing the # of samples w/ the query and evidence variables by the # of samples w/ the evidence variables.

#### Example:

1. Given: Samples

W	H	T	L	D
<del></del>	h	t	l	d
<del></del>	h	t	l	d
**	$\neg h$	$\neg t$	l	$\neg d$
<del></del>	$\neg h$	t	l	d
<del></del>	h	t	l	$\neg d$
<del></del>	h	$\neg t$	l	d
**	$\neg h$	$\neg t$	l	d
**	$\neg h$	$\neg t$	$\neg l$	$\neg d$
**	h	$\neg t$	$\neg l$	$\neg d$
-	$\neg h$	$\neg t$	$\neg l$	d

Figure 10

- 2. **Problem:** Find the probability of  $p(d \mid h)$ .

  3. **Soln:**  $p(d \mid h) \approx \frac{\# \text{ of samples w}/d \text{ and } h}{\# \text{ of samples w}/h} = \frac{3}{5} = 0.6.$