Knowledge Representation & Reasoning COMP9016

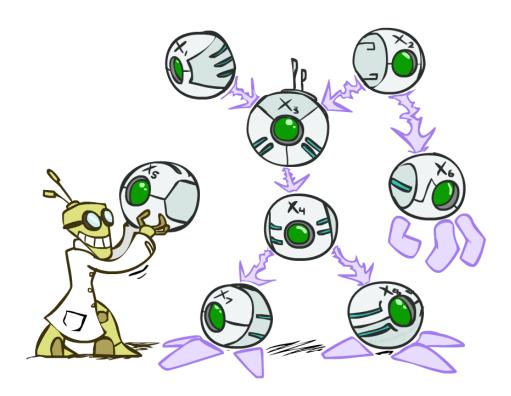
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Bayes' Nets

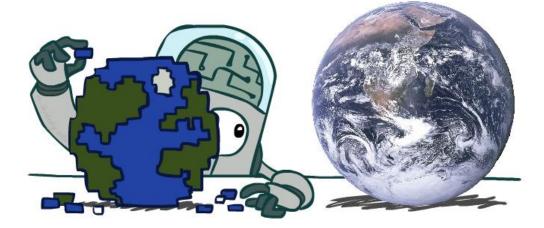


Bayes' Nets



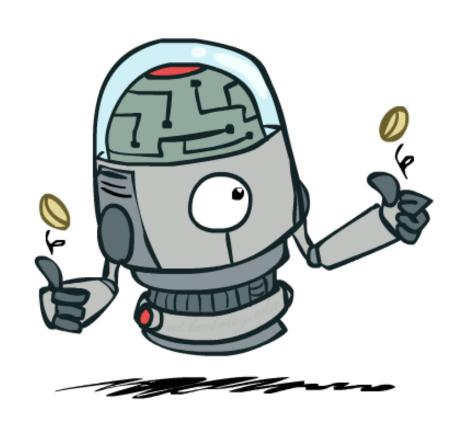
Probabilistic Models

- Models describe how (a portion of) the world works
- Models are always simplifications
 - May not account for every variable
 - May not account for all interactions between variables
 - "All models are wrong; but some are useful."
 - George E. P. Box



- What do we do with probabilistic models?
 - We (or our agents) need to reason about unknown variables, given evidence
 - Example: explanation (diagnostic reasoning)
 - Example: prediction (causal reasoning)
 - Example: value of information

Independence



Independence

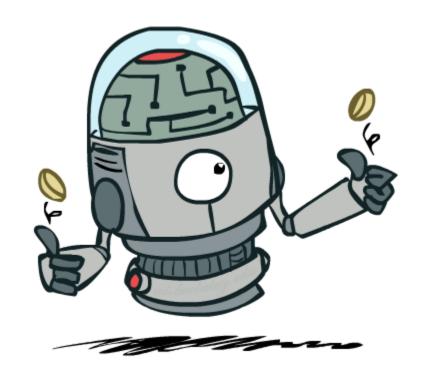
Two variables are independent if:

$$\forall x, y : P(x, y) = P(x)P(y)$$

- This says that their joint distribution factors into a product two simpler distributions
- Another form:

$$\forall x, y : P(x|y) = P(x)$$

- lacktriangle We write: $X \coprod Y$
- Independence is a simplifying modeling assumption
 - Empirical joint distributions: at best "close" to independent
 - What could we assume for {Weather, Traffic, Cavity, Toothache}?



Example: Independence?

D_{\star}	T	III
<i>1</i> 1	(I,	VV

Т	W	Р
hot	sun	0.4
hot	rain	0.1
cold	sun	0.2
cold	rain	0.3

P(T)

Т	Р
hot	0.5
cold	0.5

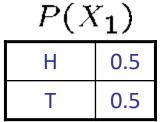
W	Р
sun	0.6
rain	0.4

$P_2(T,W)$

Т	W	Р
hot	sun	0.3
hot	rain	0.2
cold	sun	0.3
cold	rain	0.2

Example: Independence

N fair, independent coin flips:

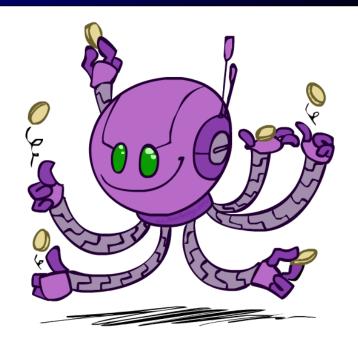


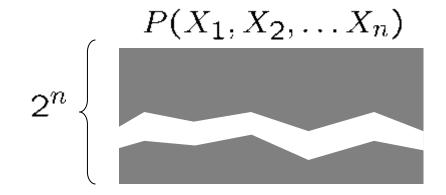
$P(X_2)$		
Н	0.5	
T	0.5	

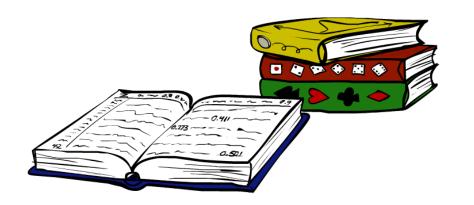
D(XZ)



$P(X_n)$		
Н	0.5	
Т	0.5	



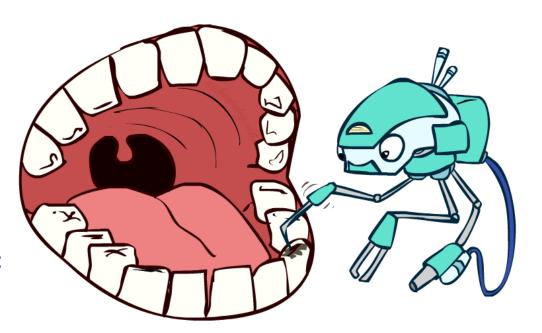




- P(Toothache, Cavity, Catch)
- If I have a cavity, the probability that the probe catches in it doesn't depend on whether I have a toothache:
 - P(+catch | +toothache, +cavity) = P(+catch | +cavity)
- The same independence holds if I don't have a cavity:
 - P(+catch | +toothache, -cavity) = P(+catch | -cavity)
- Catch is conditionally independent of Toothache given Cavity:
 - P(Catch | Toothache, Cavity) = P(Catch | Cavity)



- P(Toothache | Catch , Cavity) = P(Toothache | Cavity)
- P(Toothache, Catch | Cavity) = P(Toothache | Cavity) P(Catch | Cavity)
- One can be derived from the other easily



- Unconditional (absolute) independence very rare (why?)
- Conditional independence is our most basic and robust form of knowledge about uncertain environments.
- X is conditionally independent of Y given Z

$$X \perp \!\!\! \perp Y | Z$$

if and only if:

$$\forall x, y, z : P(x, y|z) = P(x|z)P(y|z)$$

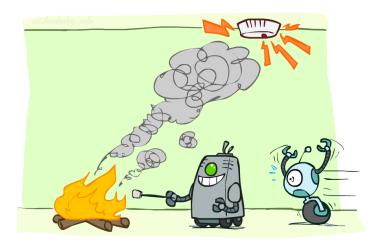
or, equivalently, if and only if

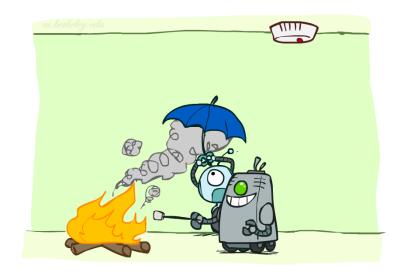
$$\forall x, y, z : P(x|z, y) = P(x|z)$$

- What about this domain:
 - Traffic
 - Umbrella
 - Raining



- What about this domain:
 - Fire
 - Smoke
 - Alarm





Conditional Independence and the Chain Rule

• Chain rule: $P(X_1, X_2, ... X_n) = P(X_1)P(X_2|X_1)P(X_3|X_1, X_2)...$

Trivial decomposition:

$$P(\text{Traffic}, \text{Rain}, \text{Umbrella}) = P(\text{Rain})P(\text{Traffic}|\text{Rain})P(\text{Umbrella}|\text{Rain}, \text{Traffic})$$

With assumption of conditional independence:

$$P(\text{Traffic}, \text{Rain}, \text{Umbrella}) =$$

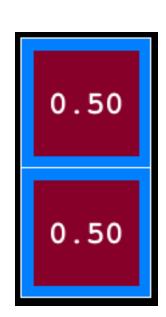
 $P(\text{Rain})P(\text{Traffic}|\text{Rain})P(\text{Umbrella}|\text{Rain})$





Ghostbusters Chain Rule

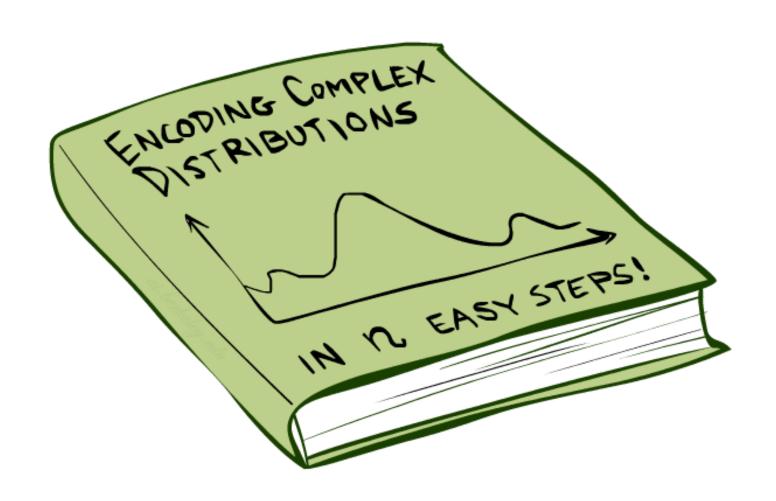
- Each sensor depends only on where the ghost is
- That means, the two sensors are conditionally independent, given the ghost position
- T: Top square is redB: Bottom square is redG: Ghost is in the top
- Givens:



Т	В	G	P(T,B,G)
+t	+b	+g	0.16
+t	- b	90	0.16
+t	<u>b</u>	gg +	0.24
+t	<u>b</u>	- 8	0.04
-t	+b	g 0	0.04
-t	b	5 00	0.24
-t	<u>b</u>	gg +	0.06
-t	<u>b</u>	5 0	0.06

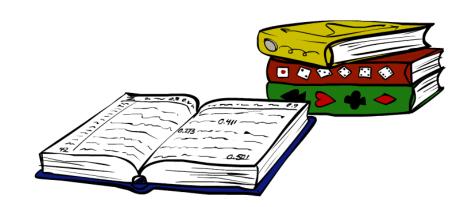


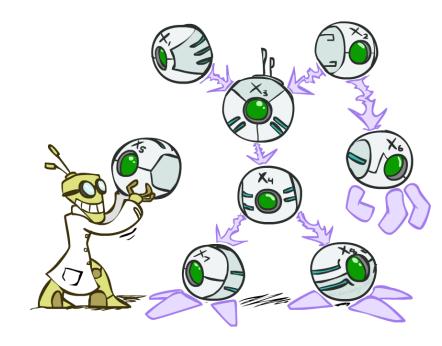
Bayes'Nets: Big Picture



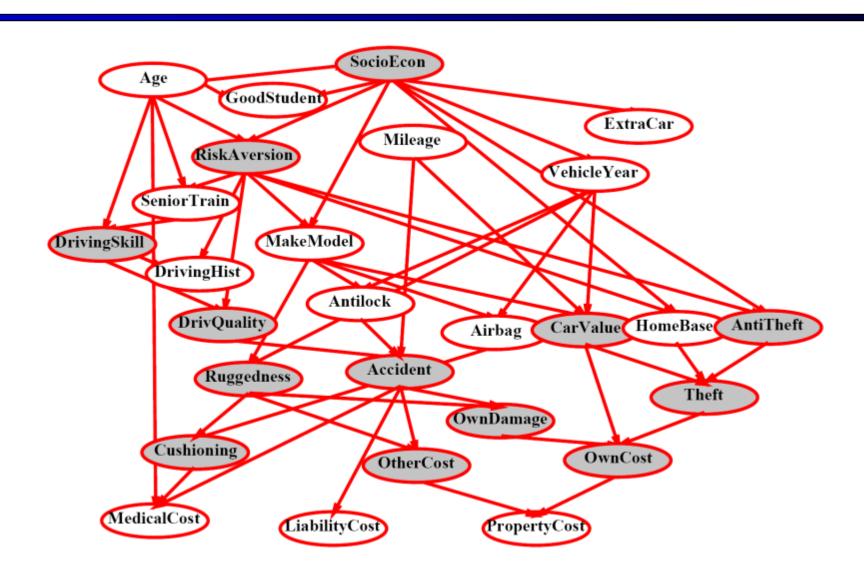
Bayes' Nets: Big Picture

- Two problems with using full joint distribution tables as our probabilistic models:
 - Unless there are only a few variables, the joint is WAY too big to represent explicitly
 - Hard to learn (estimate) anything empirically about more than a few variables at a time
- Bayes' nets: a technique for describing complex joint distributions (models) using simple, local distributions (conditional probabilities)
 - More properly called graphical models
 - We describe how variables locally interact
 - Local interactions chain together to give global, indirect interactions
 - For about 10 min, we'll be vague about how these interactions are specified

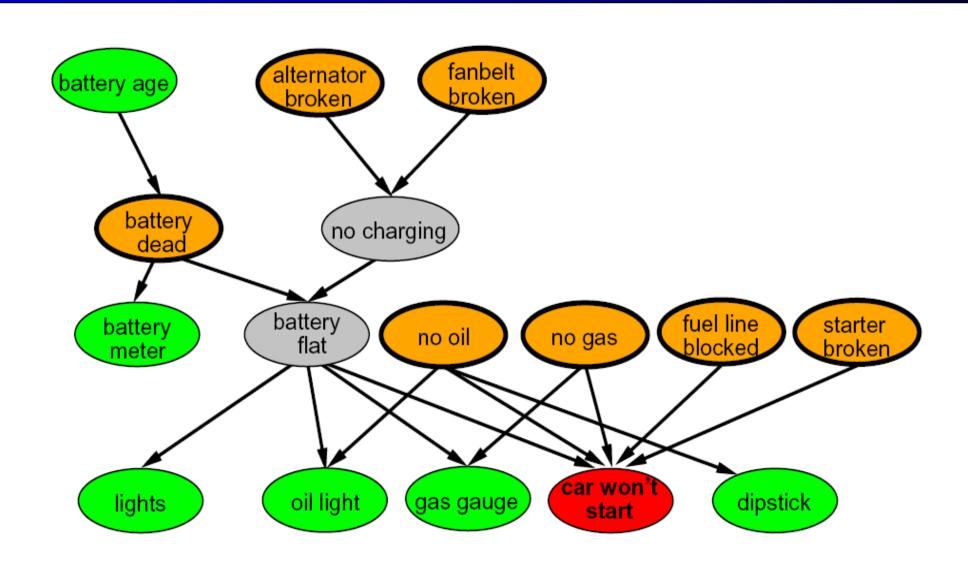




Example Bayes' Net: Insurance



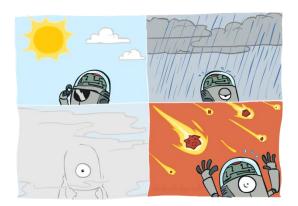
Example Bayes' Net: Car



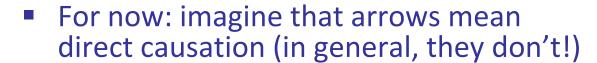
Graphical Model Notation

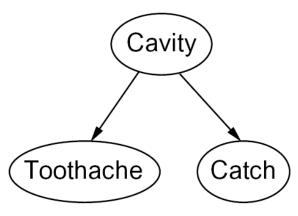
- Nodes: variables (with domains)
 - Can be assigned (observed) or unassigned (unobserved)

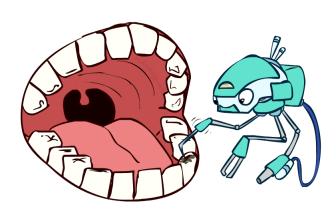




- Arcs: interactions
 - Similar to CSP constraints
 - Indicate "direct influence" between variables
 - Formally: encode conditional independence (more later)







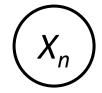
Example: Coin Flips

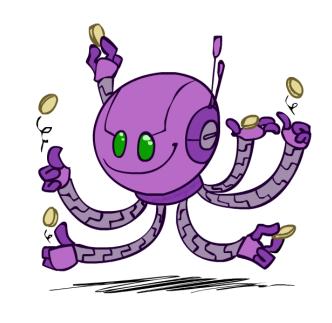
N independent coin flips











No interactions between variables: absolute independence

Example: Traffic

Variables:

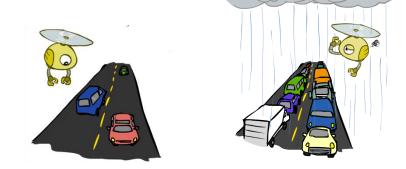
R: It rains

■ T: There is traffic

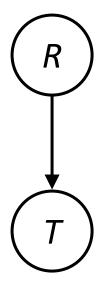
Model 1: independence







Model 2: rain causes traffic



Why is an agent using model 2 better?

Example: Traffic II

Let's build a causal graphical model!

Variables

T: Traffic

R: It rains

L: Low pressure

■ D: Roof drips

B: Ballgame

C: Cavity



Example: Alarm Network

Variables

■ B: Burglary

A: Alarm goes off

M: Mary calls

■ J: John calls

■ E: Earthquake!



Bayes' Net Semantics



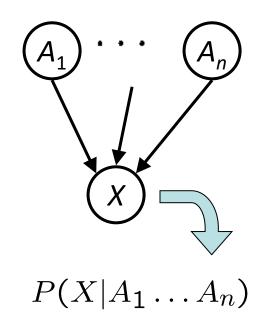
Bayes' Net Semantics



- A set of nodes, one per variable X
- A directed, acyclic graph
- A conditional distribution for each node
 - A collection of distributions over X, one for each combination of parents' values

$$P(X|a_1\ldots a_n)$$

- CPT: conditional probability table
- Description of a noisy "causal" process



A Bayes net = Topology (graph) + Local Conditional Probabilities

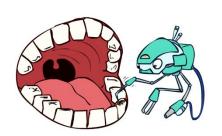
Probabilities in BNs

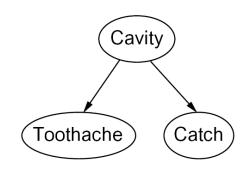


- Bayes' nets implicitly encode joint distributions
 - As a product of local conditional distributions
 - To see what probability a BN gives to a full assignment, multiply all the relevant conditionals together:

$$P(x_1, x_2, \dots x_n) = \prod_{i=1}^n P(x_i | parents(X_i))$$

Example:





P(+cavity, +catch, -toothache)

Probabilities in BNs



Why are we guaranteed that setting

$$P(x_1, x_2, \dots x_n) = \prod_{i=1}^n P(x_i | parents(X_i))$$

results in a proper joint distribution?

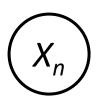
- Chain rule (valid for all distributions): $P(x_1, x_2, \dots x_n) = \prod_{i=1}^n P(x_i | x_1 \dots x_{i-1})$
- Assume conditional independences: $P(x_i|x_1,...x_{i-1}) = P(x_i|parents(X_i))$
 - \rightarrow Consequence: $P(x_1, x_2, \dots x_n) = \prod_{i=1}^n P(x_i | parents(X_i))$
- Not every BN can represent every joint distribution
 - The topology enforces certain conditional independencies

Example: Coin Flips









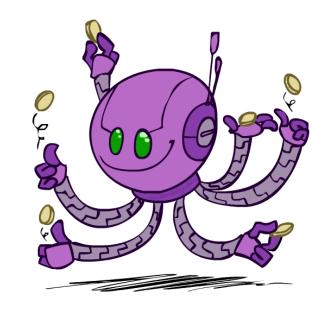
$$P(X_1)$$

h	0.5
†	0.5

T	1	W	-	`
\boldsymbol{r}	[X	\sim	}
-	١		_	1

h	0.5
t	0.5

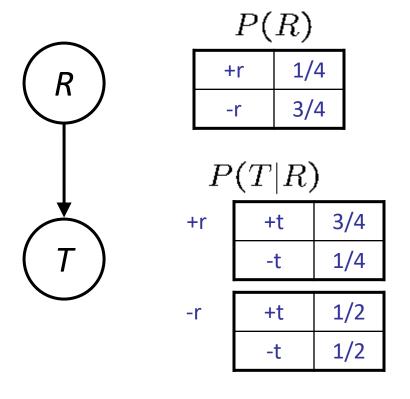
$P(X_n)$		
	h	0.5
	t	0.5



$$P(h, h, t, h) =$$

Only distributions whose variables are absolutely independent can be represented by a Bayes' net with no arcs.

Example: Traffic

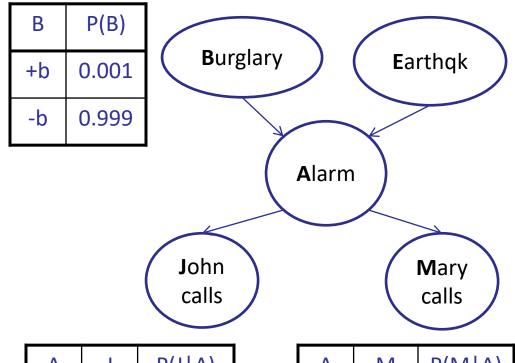


$$P(+r,-t) =$$





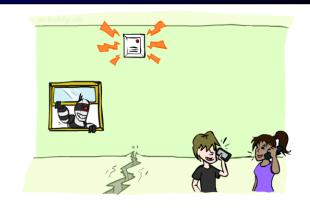
Example: Alarm Network



Α	J	P(J A)
+a	+j	0.9
+a	<u>.</u>	0.1
-a	+j	0.05
-a	-j	0.95

Α	M	P(M A)
+a	+m	0.7
+a	-m	0.3
-a	+m	0.01
-a	-m	0.99

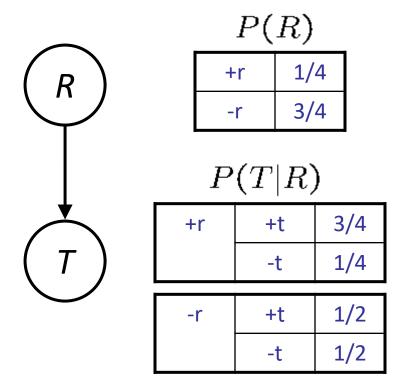
ш	P(E)	
+e	0.002	
ψ	0.998	



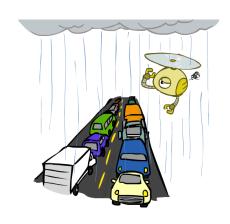
В	Е	Α	P(A B,E)
+b	+e	+a	0.95
+b	+e	-a	0.05
+b	-е	+a	0.94
+b	-е	-a	0.06
-b	+e	+a	0.29
-b	+e	-a	0.71
-b	-e	+a	0.001
-b	-e	-a	0.999

Example: Traffic

Causal direction





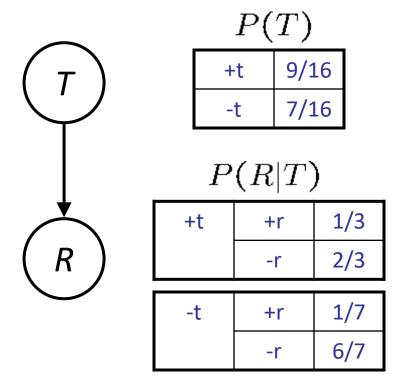


P	T	٦	Į	3)
1	(Τ	2	1	\boldsymbol{v}_{J}

+r	+t	3/16
+r	-t	1/16
-r	+t	6/16
-r	-t	6/16

Example: Reverse Traffic

Reverse causality?





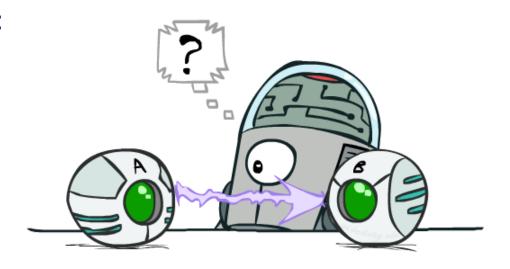
P(T,R)

+r	+t	3/16
+r	-t	1/16
-r	+t	6/16
-r	-t	6/16

Causality?

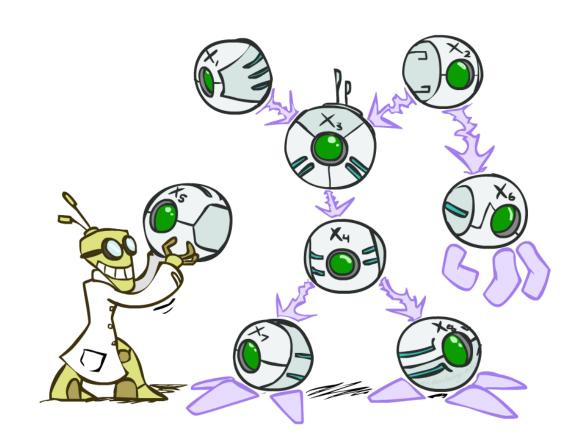
- When Bayes' nets reflect the true causal patterns:
 - Often simpler (nodes have fewer parents)
 - Often easier to think about
 - Often easier to elicit from experts
- BNs need not actually be causal
 - Sometimes no causal net exists over the domain (especially if variables are missing)
 - E.g. consider the variables *Traffic* and *Drips*
 - End up with arrows that reflect correlation, not causation
- What do the arrows really mean?
 - Topology may happen to encode causal structure
 - Topology really encodes conditional independence

$$P(x_i|x_1,\ldots x_{i-1}) = P(x_i|parents(X_i))$$



Bayes' Nets

- So far: how a Bayes' net encodes a joint distribution
- Next: how to answer queries about that distribution
 - Today:
 - First assembled BNs using an intuitive notion of conditional independence as causality
 - Then saw that key property is conditional independence
 - Main goal: answer queries about conditional independence and influence
- After that: how to answer numerical queries (inference)



Bayes' Nets: Independence



Probability Recap

Conditional probability

$$P(x|y) = \frac{P(x,y)}{P(y)}$$

Product rule

$$P(x,y) = P(x|y)P(y)$$

Chain rule

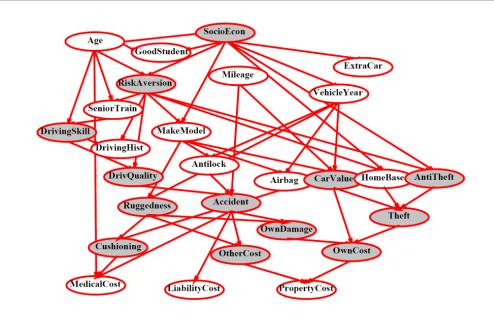
$$P(X_1, X_2, \dots X_n) = P(X_1)P(X_2|X_1)P(X_3|X_1, X_2)\dots$$
$$= \prod_{i=1}^n P(X_i|X_1, \dots, X_{i-1})$$

- X, Y independent if and only if: $\forall x, y : P(x, y) = P(x)P(y)$
- lacksquare X and Y are conditionally independent given Z if and only if: $X \!\perp\!\!\!\perp \!\!\!\perp \!\!\!\!\perp Y | Z$

$$\forall x, y, z : P(x, y|z) = P(x|z)P(y|z)$$

Bayes' Nets

 A Bayes' net is an efficient encoding of a probabilistic model of a domain



- Questions we can ask:
 - Inference: given a fixed BN, what is P(X | e)?
 - Representation: given a BN graph, what kinds of distributions can it encode?
 - Modeling: what BN is most appropriate for a given domain?

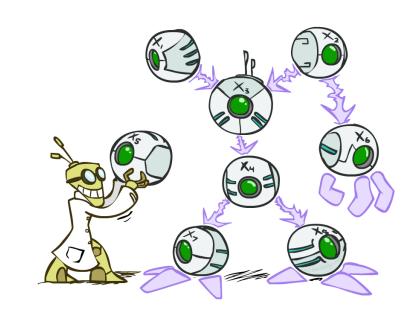
Bayes' Net Semantics

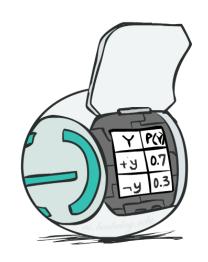
- A directed, acyclic graph, one node per random variable
- A conditional probability table (CPT) for each node
 - A collection of distributions over X, one for each combination of parents' values

$$P(X|a_1\ldots a_n)$$

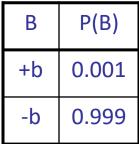
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 - To see what probability a BN gives to a full assignment, multiply all the relevant conditionals together:

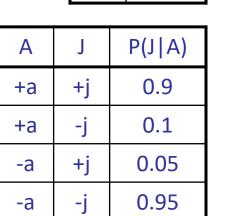
$$P(x_1, x_2, \dots x_n) = \prod_{i=1}^n P(x_i | parents(X_i))$$

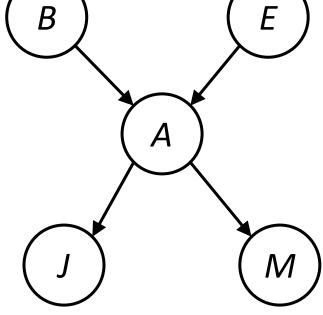




Example: Alarm Network

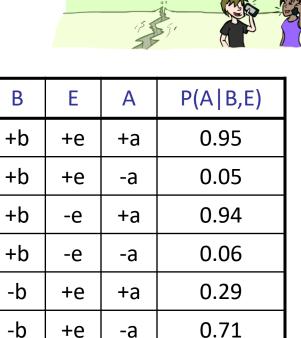






Е	P(E)
+e	0.002
-е	0.998

Α	M	P(M A)
+a	+m	0.7
+a	-m	0.3
-a	+m	0.01
-a	-m	0.99



-e

-e

-b

+a

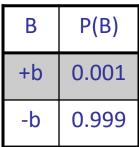
-a

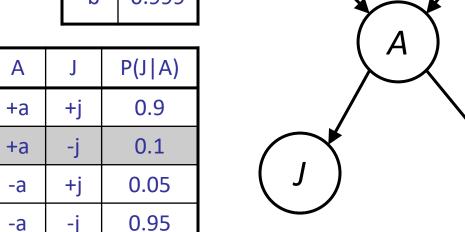
0.001

0.999

$$P(+b, -e, +a, -j, +m) =$$

Example: Alarm Network

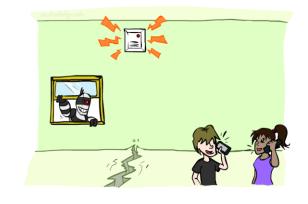




В

Е	P(E)
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-е	0.998

Α	M	P(M A)
+a	+m	0.7
+a	-m	0.3
-a	+m	0.01
-a	-m	0.99



В	E	Α	P(A B,E)
+b	+e	+a	0.95
+b	+e	-a	0.05
+b	-e	+a	0.94
+b	-e	-a	0.06
-b	+e	+a	0.29
-b	+e	-a	0.71
-b	-e	+a	0.001
-b	-е	-a	0.999

P(+b, -e, +a, -j, +m) =
P(+b)P(-e)P(+a +b,-e)P(-j +a)P(+m +a) =
$0.001 \times 0.998 \times 0.94 \times 0.1 \times 0.7$

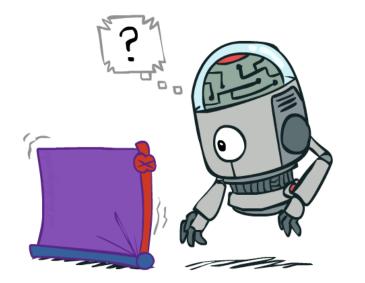
Size of a Bayes' Net

How big is a joint distribution over N Boolean variables?

2^N

How big is an N-node net if nodes have up to k parents?

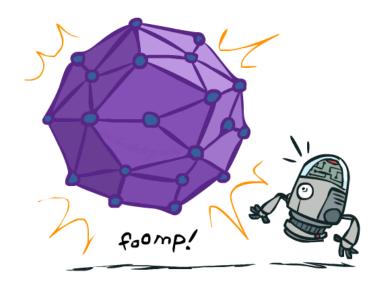
$$O(N * 2^{k+1})$$



Both give you the power to calculate

$$P(X_1, X_2, \dots X_n)$$

- BNs: Huge space savings!
- Also easier to elicit local CPTs
- Also faster to answer queries (coming)



Bayes' Nets



- Conditional Independences
- Probabilistic Inference
- Learning Bayes' Nets from Data

Conditional Independence

X and Y are independent if

$$\forall x, y \ P(x, y) = P(x)P(y) --- \rightarrow X \perp \!\!\!\perp Y$$

X and Y are conditionally independent given Z

$$\forall x, y, z \ P(x, y|z) = P(x|z)P(y|z) --- \rightarrow X \perp \perp Y|Z$$

(Conditional) independence is a property of a distribution

• Example: $Alarm \perp Fire | Smoke$

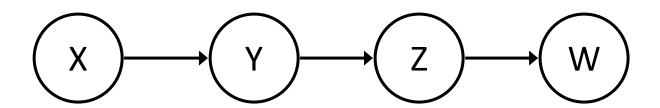
Bayes Nets: Assumptions

Assumptions we are required to make to define the Bayes net when given the graph:

$$P(x_i|x_1\cdots x_{i-1}) = P(x_i|parents(X_i))$$

- Beyond above "chain rule → Bayes net" conditional independence assumptions
 - Often additional conditional independences
 - They can be read off the graph
- Important for modeling: understand assumptions made when choosing a Bayes net graph



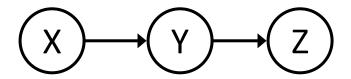


Conditional independence assumptions directly from simplifications in chain rule:

• Additional implied conditional independence assumptions?

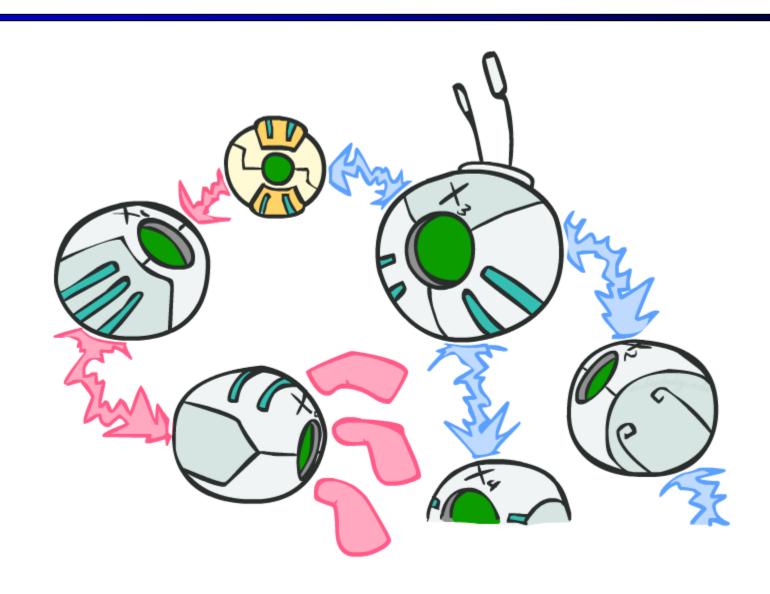
Independence in a BN

- Important question about a BN:
 - Are two nodes independent given certain evidence?
 - If yes, can prove using algebra (tedious in general)
 - If no, can prove with a counter example
 - Example:



- Question: are X and Z necessarily independent?
 - Answer: no. Example: low pressure causes rain, which causes traffic.
 - X can influence Z, Z can influence X (via Y)
 - Addendum: they could be independent: how?

D-separation: Outline



D-separation: Outline

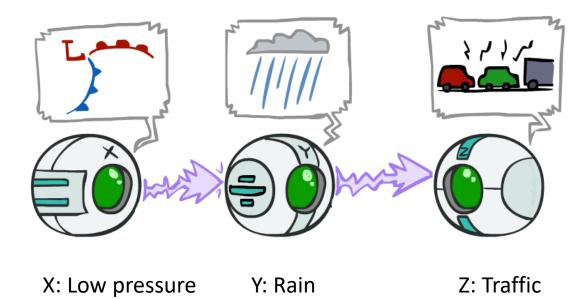
Study independence properties for triples

Analyze complex cases in terms of member triples

 D-separation: a condition / algorithm for answering such queries

Causal Chains

This configuration is a "causal chain"



$$P(x, y, z) = P(x)P(y|x)P(z|y)$$

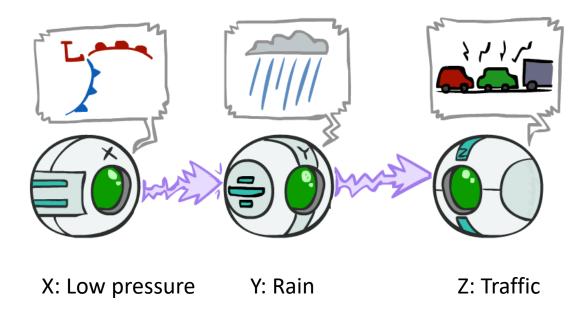
- Guaranteed X independent of Z? No!
 - One example set of CPTs for which X is not independent of Z is sufficient to show this independence is not guaranteed.
 - Example:
 - Low pressure causes rain causes traffic, high pressure causes no rain causes no traffic
 - In numbers:

$$P(+y | +x) = 1, P(-y | -x) = 1,$$

 $P(+z | +y) = 1, P(-z | -y) = 1$

Causal Chains

This configuration is a "causal chain"



$$P(x, y, z) = P(x)P(y|x)P(z|y)$$

• Guaranteed X independent of Z given Y?

$$P(z|x,y) = \frac{P(x,y,z)}{P(x,y)}$$

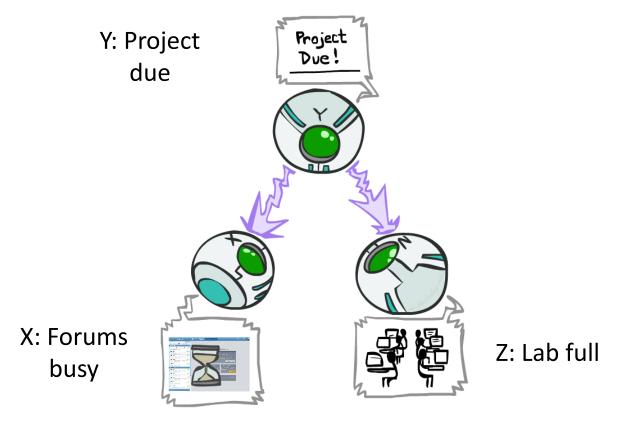
$$= \frac{P(x)P(y|x)P(z|y)}{P(x)P(y|x)}$$

$$= P(z|y)$$
Yes!

Evidence along the chain "blocks" the influence

Common Cause

This configuration is a "common cause"



$$P(x, y, z) = P(y)P(x|y)P(z|y)$$

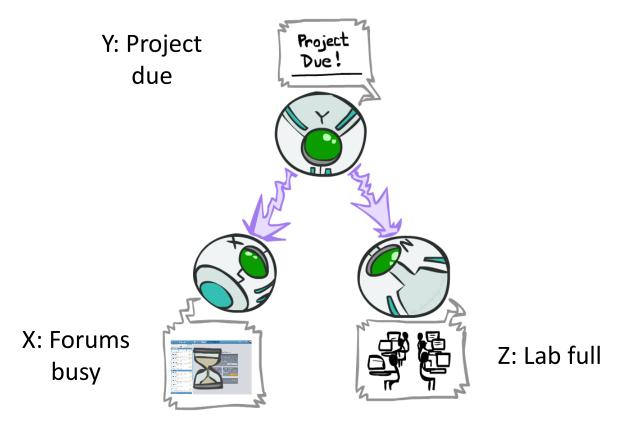
- Guaranteed X independent of Z? No!
 - One example set of CPTs for which X is not independent of Z is sufficient to show this independence is not guaranteed.
 - Example:
 - Project due causes both forums busy and lab full
 - In numbers:

$$P(+x | +y) = 1, P(-x | -y) = 1,$$

 $P(+z | +y) = 1, P(-z | -y) = 1$

Common Cause

This configuration is a "common cause"



P(x, y, z) = P(y)P(x|y)P(z|y)

• Guaranteed X and Z independent given Y?

$$P(z|x,y) = \frac{P(x,y,z)}{P(x,y)}$$

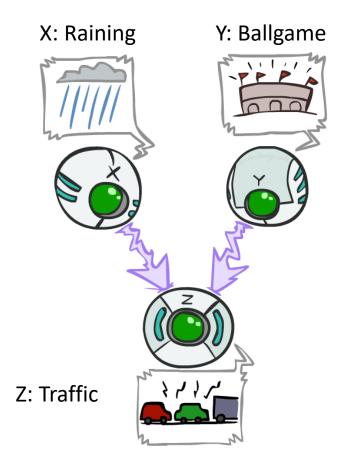
$$= \frac{P(y)P(x|y)P(z|y)}{P(y)P(x|y)}$$

$$= P(z|y)$$
Yes!

 Observing the cause blocks influence between effects.

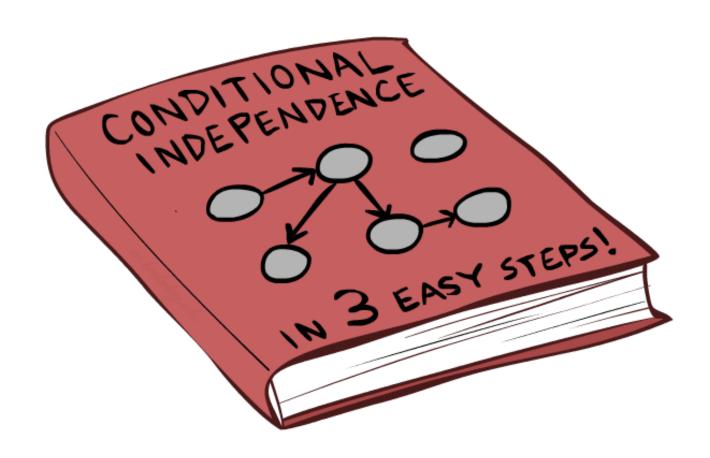
Common Effect

 Last configuration: two causes of one effect (v-structures)



- Are X and Y independent?
 - Yes: the ballgame and the rain cause traffic, but they are not correlated
 - Still need to prove they must be (try it!)
- Are X and Y independent given Z?
 - No: seeing traffic puts the rain and the ballgame in competition as explanation.
- This is backwards from the other cases
 - Observing an effect activates influence between possible causes.

The General Case

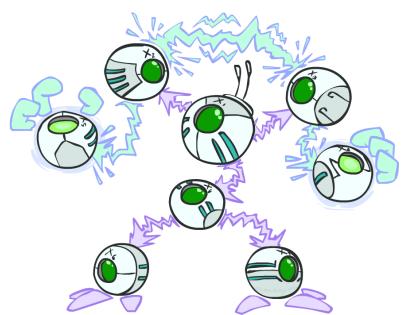


The General Case

General question: in a given BN, are two variables independent (given evidence)?

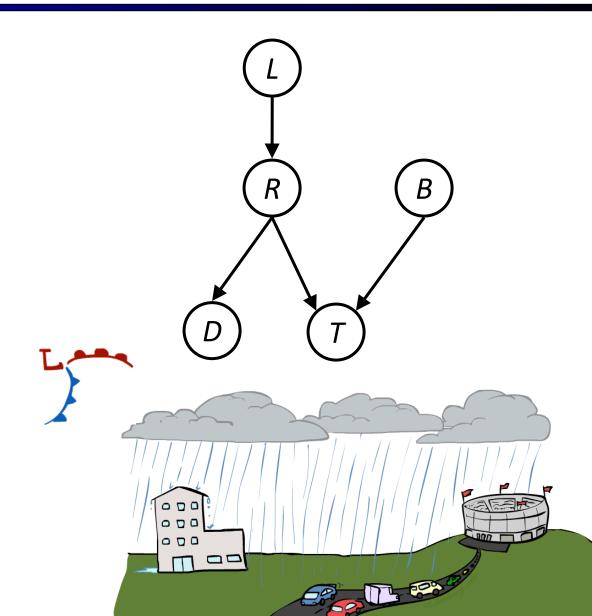
Solution: analyze the graph

 Any complex example can be broken into repetitions of the three canonical cases



Reachability

- Recipe: shade evidence nodes, look for paths in the resulting graph
- Attempt 1: if two nodes are connected by an undirected path not blocked by a shaded node, they are conditionally independent
- Almost works, but not quite
 - Where does it break?
 - Answer: the v-structure at T doesn't count as a link in a path unless "active"

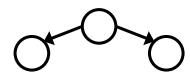


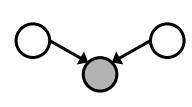
Active / Inactive Paths

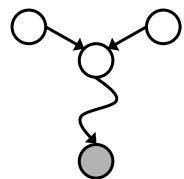
- Question: Are X and Y conditionally independent given evidence variables {Z}?
 - Yes, if X and Y "d-separated" by Z
 - Consider all (undirected) paths from X to Y
 - No active paths = independence!
- A path is active if each triple is active:
 - Causal chain $A \rightarrow B \rightarrow C$ where B is unobserved (either direction)
 - Common cause $A \leftarrow B \rightarrow C$ where B is unobserved
 - Common effect (aka v-structure)
 A → B ← C where B or one of its descendents is observed
- All it takes to block a path is a single inactive segment

Active Triples



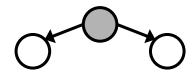






Inactive Triples







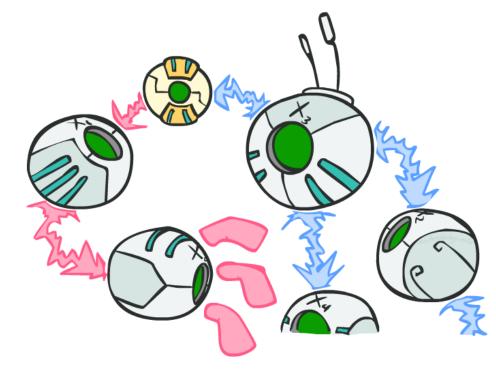
D-Separation

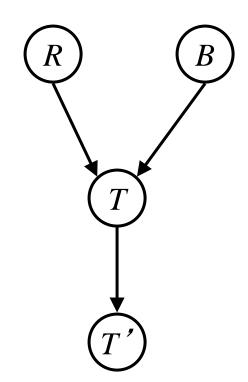
- Query: $X_i \perp \!\!\! \perp X_j | \{X_{k_1}, ..., X_{k_n}\}$?
- Check all (undirected!) paths between X_i and X_j
 - If one or more active, then independence not guaranteed

$$X_i \not \perp X_j | \{X_{k_1}, ..., X_{k_n}\}$$

Otherwise (i.e. if all paths are inactive),
 then independence is guaranteed

$$X_i \perp \!\!\! \perp X_j | \{X_{k_1}, ..., X_{k_n}\}$$





$$L \! \perp \! \! \perp \! \! T' | T$$
 Yes

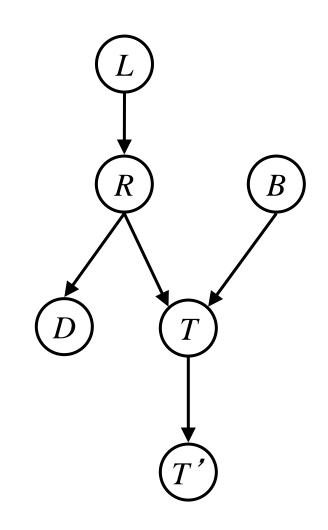
$$L \bot\!\!\!\bot B$$
 Yes

$$L \! \perp \! \! \perp \! \! B | T$$

$$L \! \perp \! \! \perp \! \! B | T$$

 $L \! \perp \! \! \! \perp \! \! B | T'$

$$L \! \perp \! \! \perp \! \! B | T, R$$
 Yes



Variables:

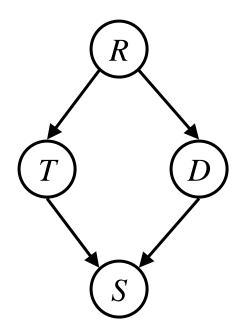
R: Raining

■ T: Traffic

■ D: Roof drips

S: I'm sad

• Questions:

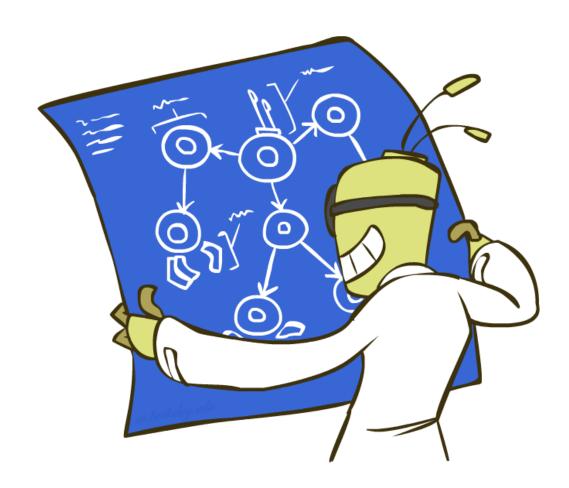


Structure Implications

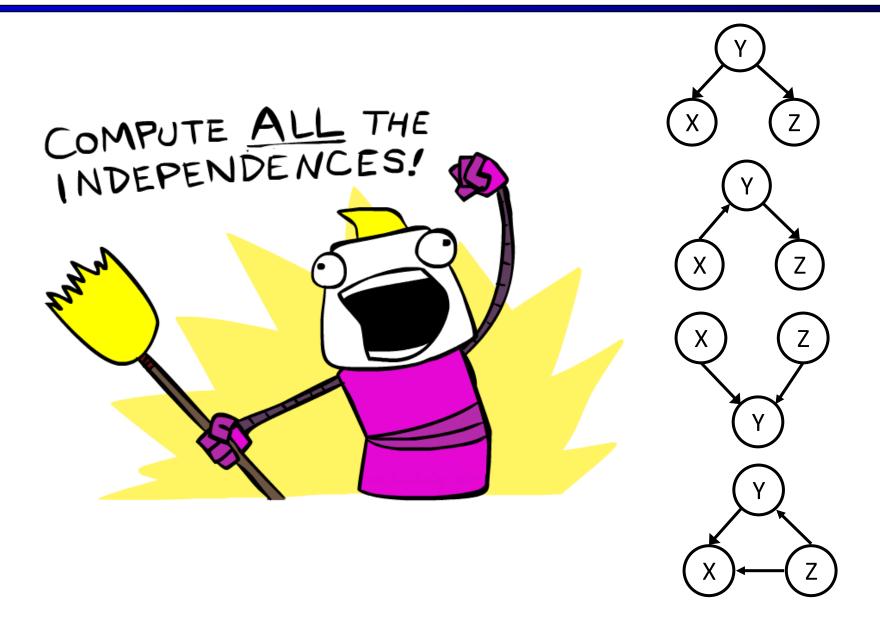
 Given a Bayes net structure, can run dseparation algorithm to build a complete list of conditional independences that are necessarily true of the form

$$X_i \perp \!\!\! \perp X_j | \{X_{k_1}, ..., X_{k_n}\}$$

 This list determines the set of probability distributions that can be represented

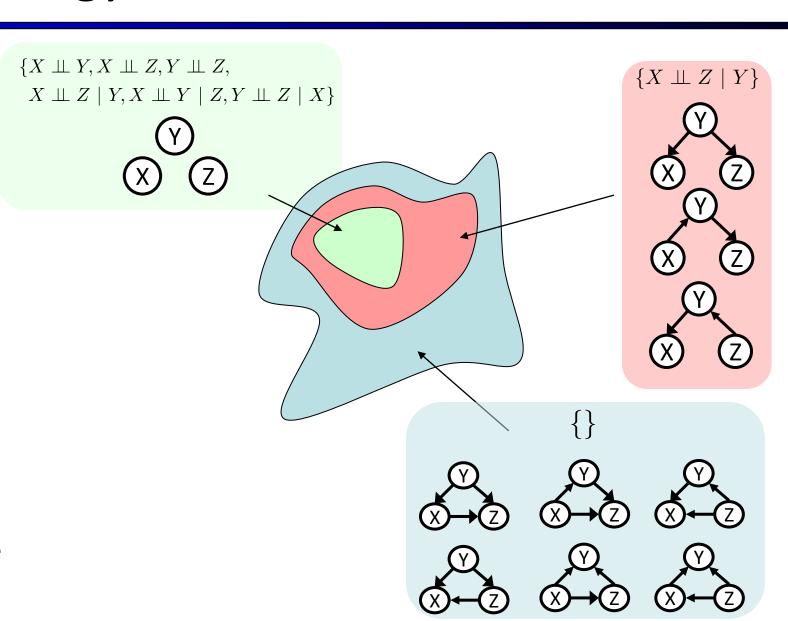


Computing All Independences



Topology Limits Distributions

- Given some graph topology
 G, only certain joint
 distributions can be
 encoded
- The graph structure guarantees certain (conditional) independences
- (There might be more independence)
- Adding arcs increases the set of distributions, but has several costs
- Full conditioning can encode any distribution



Bayes Nets Representation Summary

- Bayes nets compactly encode joint distributions
- Guaranteed independencies of distributions can be deduced from BN graph structure
- D-separation gives precise conditional independence guarantees from graph alone
- A Bayes' net's joint distribution may have further (conditional) independence that is not detectable until you inspect its specific distribution

Bayes' Nets

- **✓** Representation
- **✓** Conditional Independences
 - Probabilistic Inference
 - Enumeration (exact, exponential complexity)
 - Variable elimination (exact, worst-case exponential complexity, often better)
 - Probabilistic inference is NP-complete
 - Sampling (approximate)
 - Learning Bayes' Nets from Data



References

- [1] Russell, S. and Norvig, P., 2002. Artificial intelligence: a modern approach Logical Agents, Chapter 9.
- [2] Lecture notes taken from Dan Klein and Pieter Abbeel for CS188 Intro to AI at UC Berkeley see http://ai.berkeley.edu/
 - [a] SP14 CS188 Lecture 16 -- Bayes Nets
 - [b] SP14 CS188 Lecture 17 -- Bayes Nets II Independence
 - [c] SP14 cs188 Lecture 18 -- Bayes Nets III Inference
 - [d] SP14 CS188 Lecture 19 -- Bayes Nets IV Sampling
- [3] Additional material take taken from slides prepared by Russell, S , chapter??????.pdf,.