



# 人工智能导论

## 不确定性

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# 大纲

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- 不确定环境
- 概率论基础
- 贝叶斯网：表示
- 贝叶斯网：语法语义**
- 贝叶斯网：精确推理
- 贝叶斯网：近似推理

# 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

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

- X, Y independent if and only if:  $\forall x, y : P(x,y) = P(x)P(y)$

- X and Y are conditionally independent given Z if and only if:

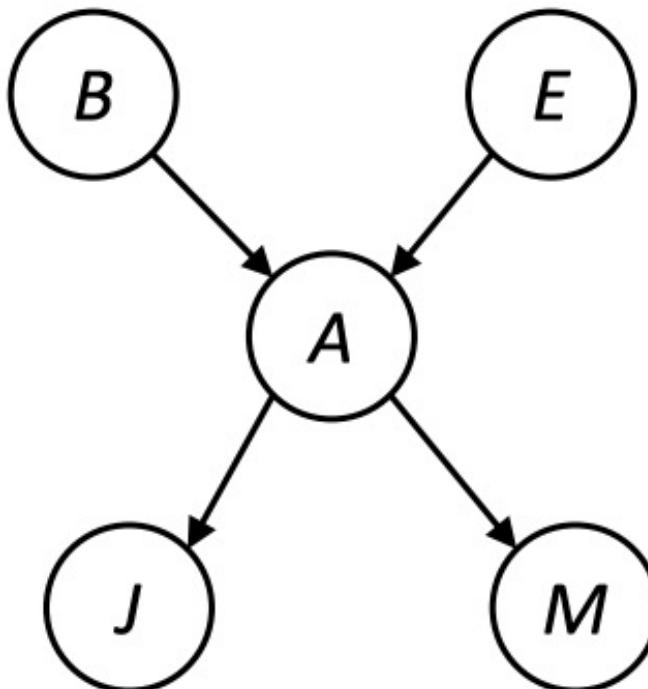
$$\forall x, y, z : P(x,y|z) = P(x|z)P(y|z)$$

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

# 贝叶斯网

B	P(B)
+b	0.001
-b	0.999

A	J	P(J A)
+a	+j	0.9
+a	-j	0.1
-a	+j	0.05
-a	-j	0.95



E	P(E)
+e	0.002
-e	0.998

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



B	E	A	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	-e	-a	0.999

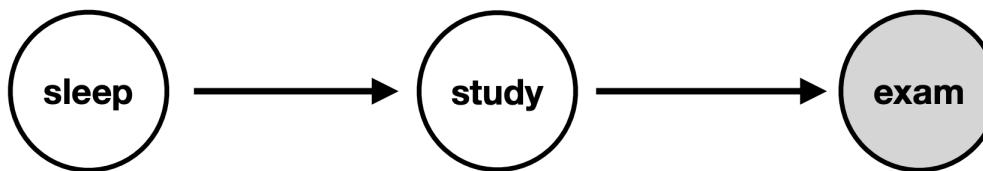
$$P(+b, -e, +a, -j, +m) =$$

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

$$0.001 \times 0.998 \times 0.94 \times 0.1 \times 0.7$$

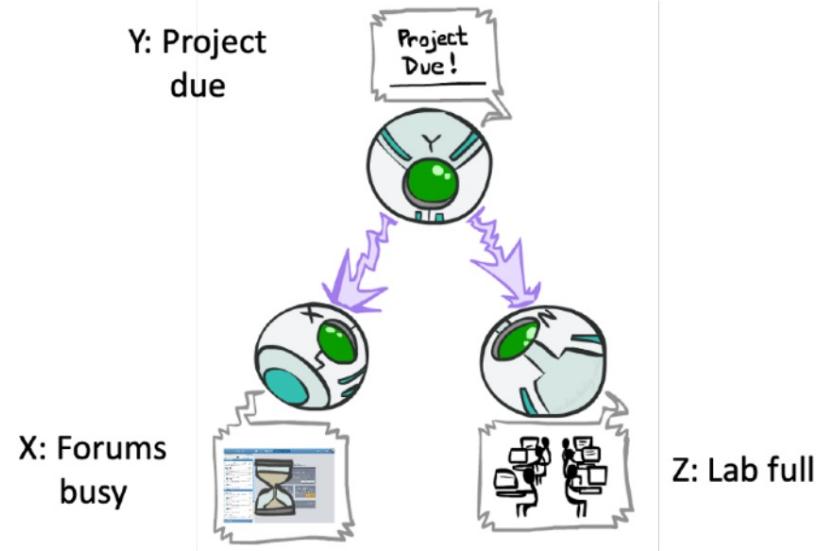
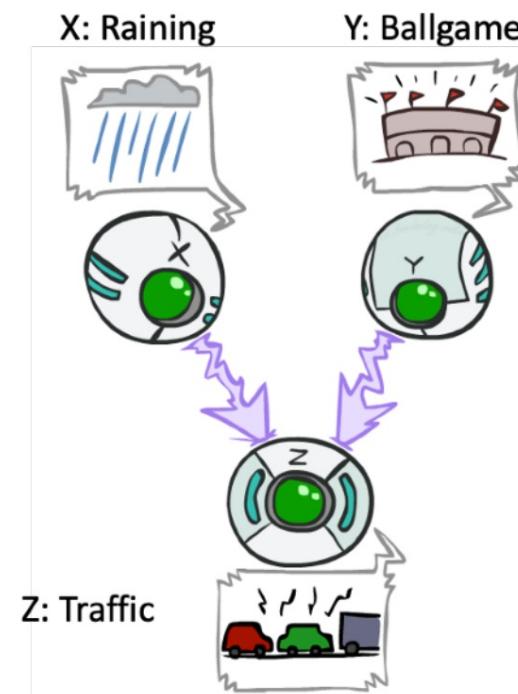
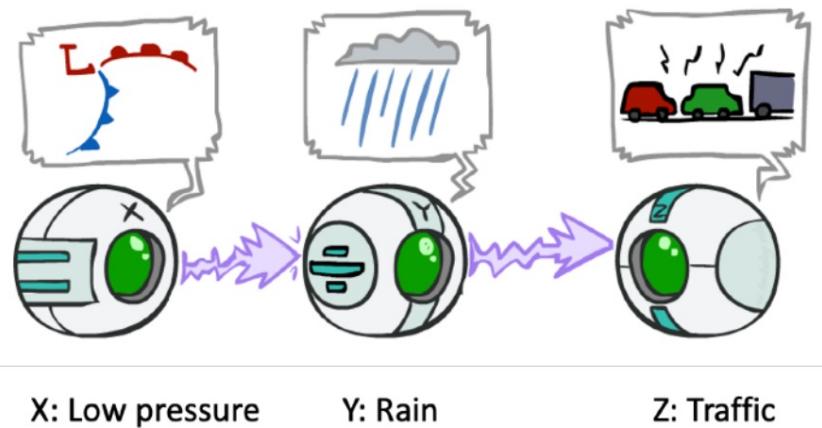
# 如何判断两个变量的条件独立性？

- 贝叶斯网络的重要问题：
  - 两个结点（变量）是否（条件）独立？
- 例如：



- sleep和exam是否独立？
- 如何让它们独立？

# 贝叶斯网中三个变量之间的典型依赖关系



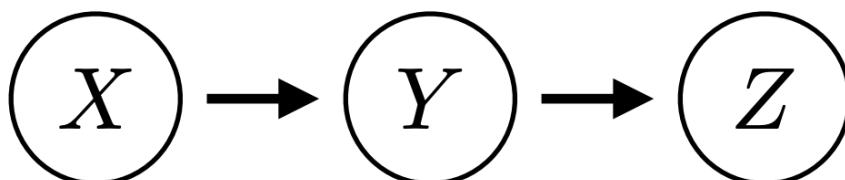
# 贝叶斯网中三个变量之间的典型依赖关系



X: Low pressure

Y: Rain

Z: Traffic



- X和Z是否独立 ? **NO!**
- 直观解释：
  - Low pressure 导致 rain, rain 导致 traffic
  - High pressure 导致 no rain, no rain 导致 no traffic

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

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

$$P(X, Y, Z) = P(X)P(Y|X)P(Z|Y)$$

$$P(X, Z) = P(X) \sum_Y P(Y|X)P(Z|Y) = P(X)P(Z|X)$$

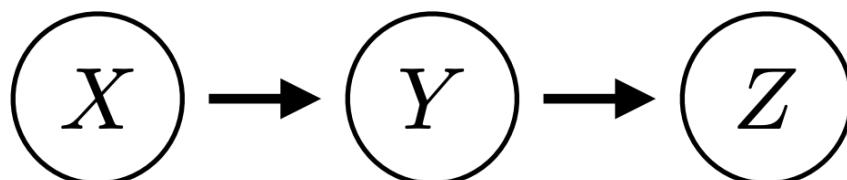
# 贝叶斯网中三个变量之间的典型依赖关系



X: Low pressure

Y: Rain

Z: Traffic



- 给定Y的取值，X和Z是否独立？

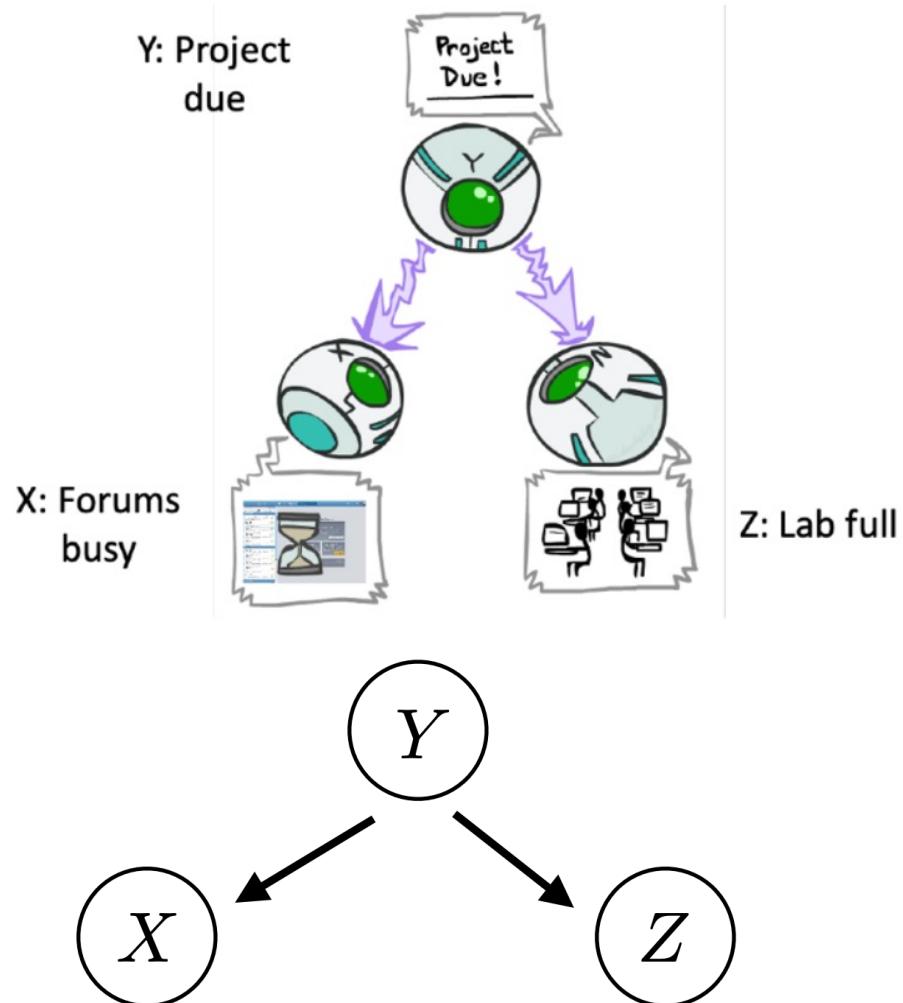
$$\begin{aligned} P(X, Z|Y) &= \frac{P(X, Y, Z)}{P(Y)} = \frac{P(X)P(Y|X)P(Z|Y)}{P(Y)} \\ &= \frac{P(Y)P(X|Y)P(Z|Y)}{P(Y)} \\ &= P(X|Y)P(Z|Y) \end{aligned}$$

Yes!

$$P(X, Y, Z) = P(X)P(Y|X)P(Z|Y)$$

- 观测变量(evidence)阻断(blocks)了影响的传播

# 贝叶斯网中三个变量之间的典型依赖关系



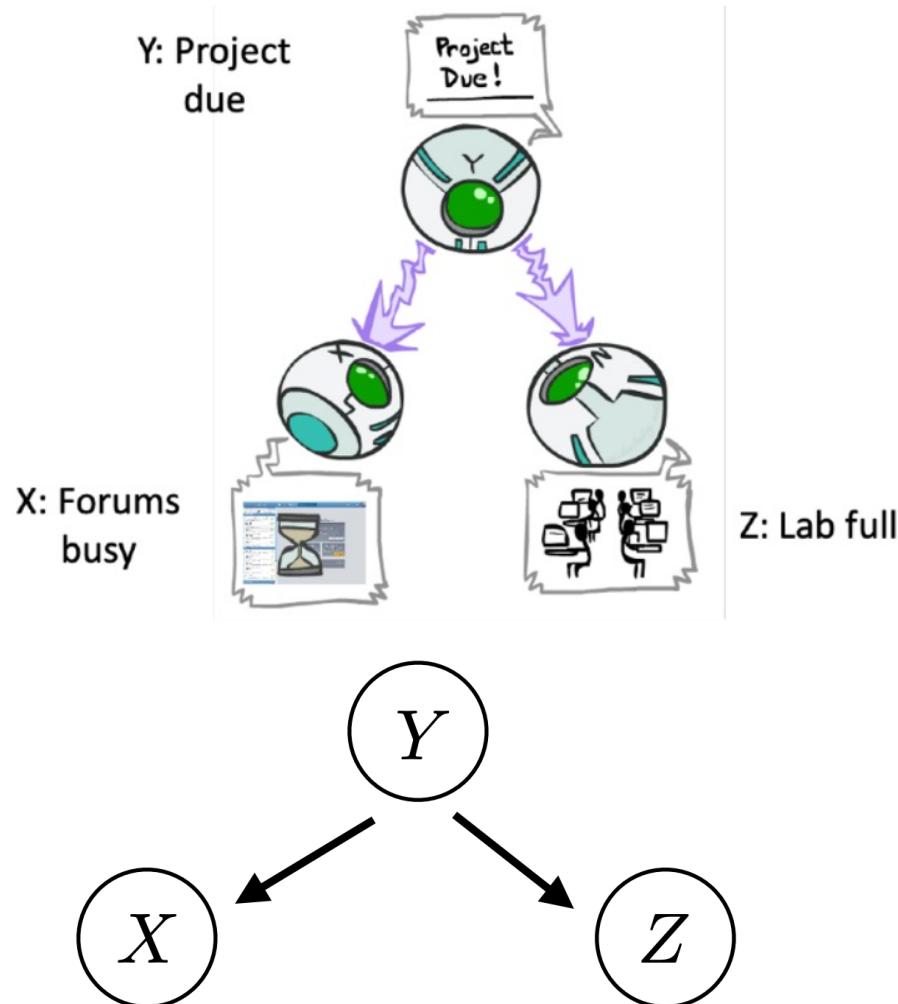
- X和Z是否独立？ NO!
- 直观解释：
  - Project due同时导致 forums busy和 lab full

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

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

$$P(X, Z) = \sum_Y P(Y)P(X|Y)P(Z|Y) \neq P(X)P(Z)$$

# 贝叶斯网中三个变量之间的典型依赖关系



$$P(X, Y, Z) = P(Y)P(X|Y)P(Z|Y)$$

- 给定Y的取值， X和Z是否独立？

$$P(X, Z|Y) = \frac{P(X, Y, Z)}{P(Y)}$$

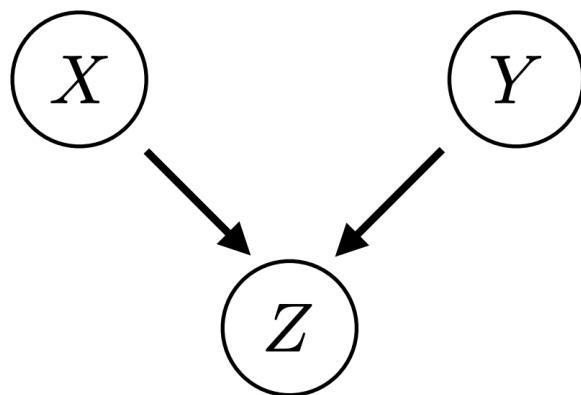
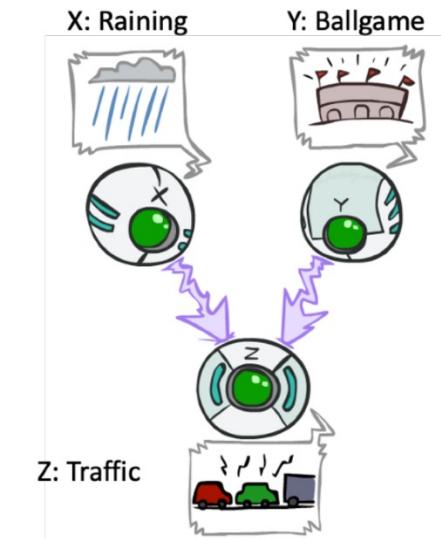
$$= \frac{P(Y)P(X|Y)P(Z|Y)}{P(Y)}$$

$$= P(X|Y)P(Z|Y)$$

Yes!

- 观察到原因，阻断了影响的传播

# 贝叶斯网中三个变量之间的典型依赖关系

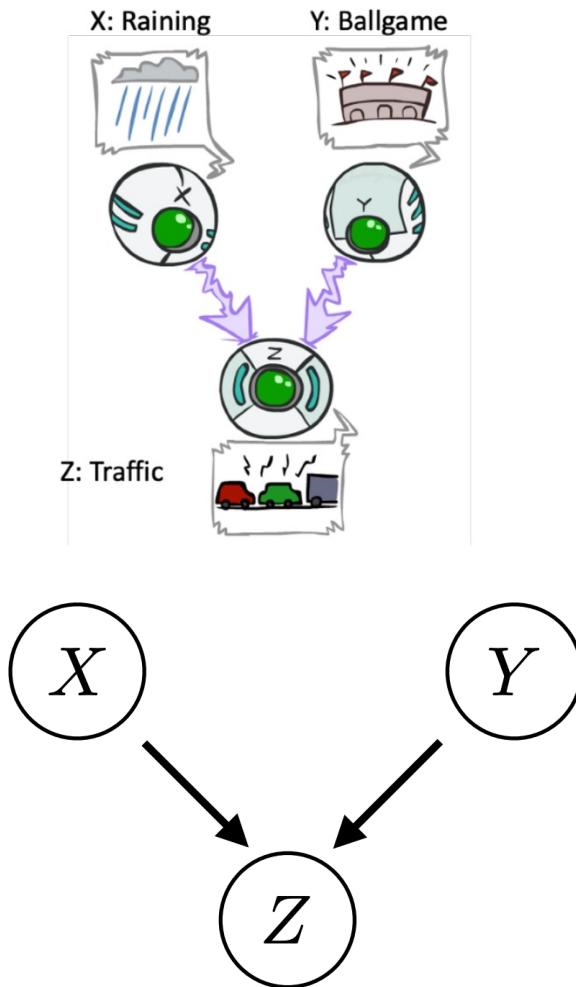


- X和Y是否独立？
- Yes: ballgame和raining都导致traffic, 但它们本身并不相关

$$P(X, Y) = \sum_Z P(X)P(Y)P(Z|X, Y) = P(X)P(Y)$$

$$P(X, Y, Z) = P(X)P(Y)P(Z|X, Y)$$

# 贝叶斯网中三个变量之间的典型依赖关系



$$P(X, Y, Z) = P(X)P(Y)P(Z|X, Y)$$

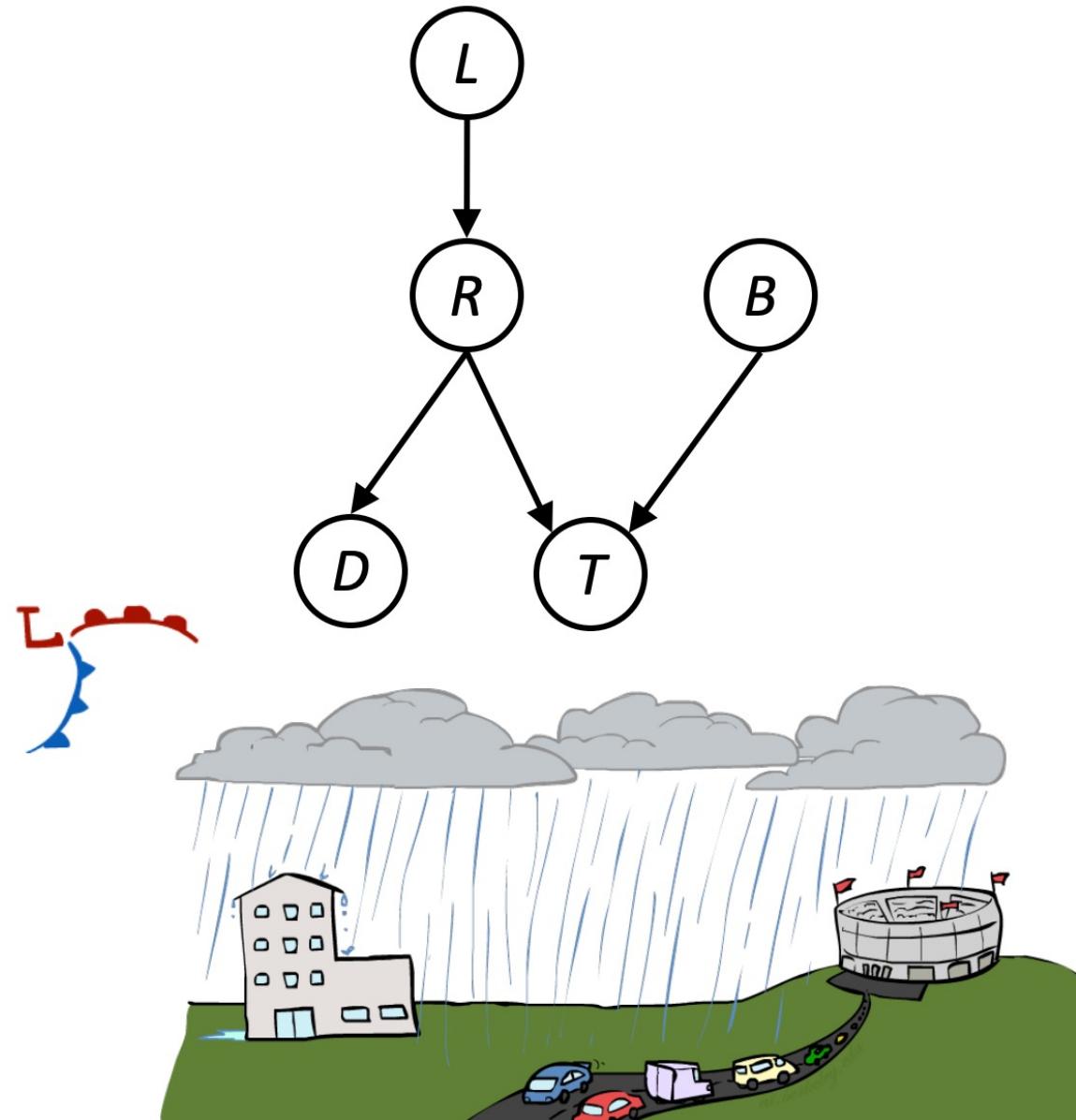
- 给定Z, X和Y是否独立 ?
- No: 观察到traffic, 要么ballgame, 要么raining

$$P(X, Y|Z) = \frac{P(X, Y, Z)}{P(Z)} = \frac{P(X)P(Y)P(Z|X, Y)}{P(Z)} \\ \neq P(X|Z)P(Y|Z)$$

- 观察到结果, 激活了影响的传播

# 一般情况

- 观察两个结点之间的路径，是否被阻断
- 需要特殊考虑的情况：V型结构



# 一般情况

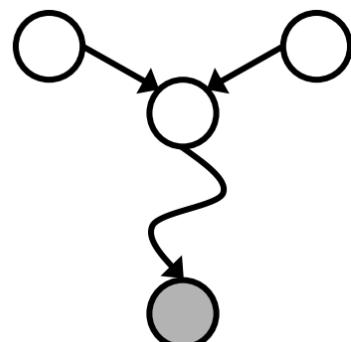
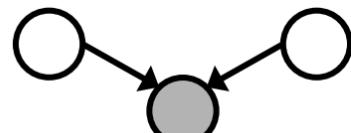
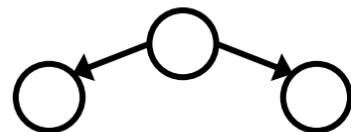
## □ 给定观测变量Z, X和Y是否条件独立?

- Yes, 如果X和Y被Z阻断
- 考虑所有X到Y的路径
- 没有联通的边=独立性!

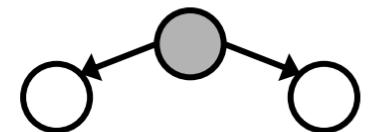
## □ 一个边是联通的, 如果每个三元组active

- $A \rightarrow B \rightarrow C$ , 如果B未观测, active
- $A \leftarrow B \rightarrow C$ , 如果B未被观测, active
- $A \rightarrow B \leftarrow C$ , 如果B或者B的子节点被观测, active

Active Triples



Inactive Triples



# 有向分离(D-Separation)

□ 询问:  $X_i \perp\!\!\!\perp X_j | \{X_{k_1}, \dots, X_{k_n}\}$  ?

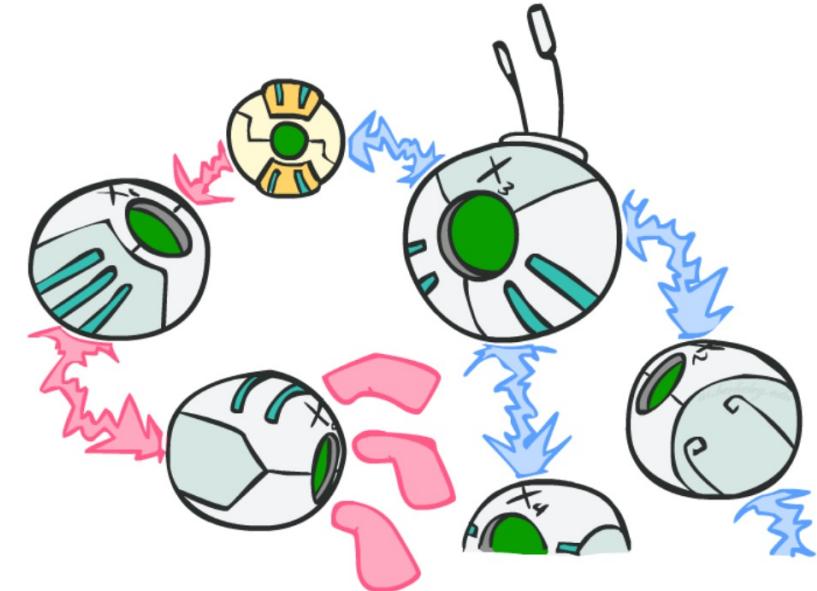
□ 检查 $X_i$ 和 $X_j$ 之间的所有路径

- 如果有一个路径active, 则独立性不成立

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

- 反之, 如果所有路径都是inactive, 则独立性成立

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



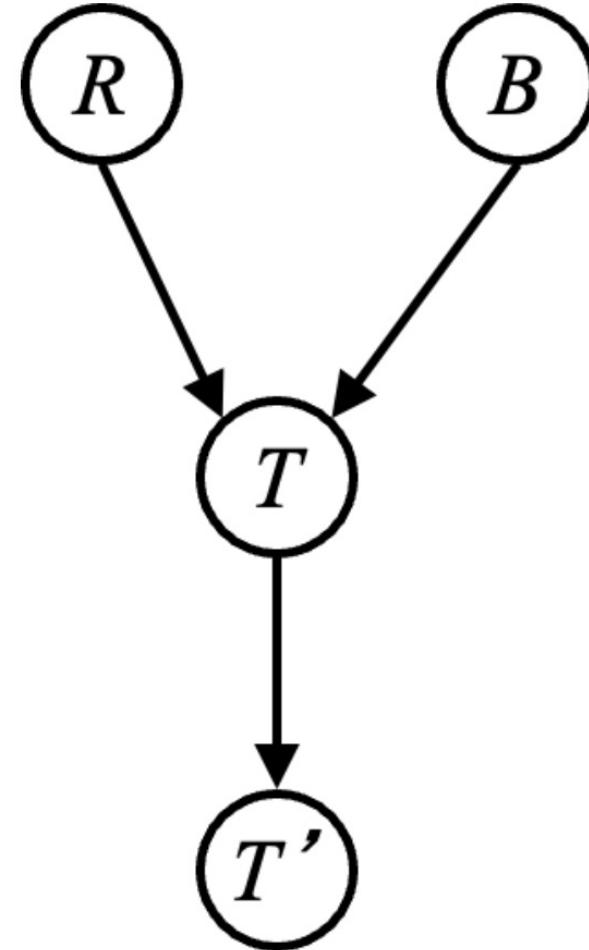
# Example

$R \perp\!\!\!\perp B$

Yes

$R \perp\!\!\!\perp B | T$

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



# Example

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

Yes

$L \perp\!\!\!\perp B$

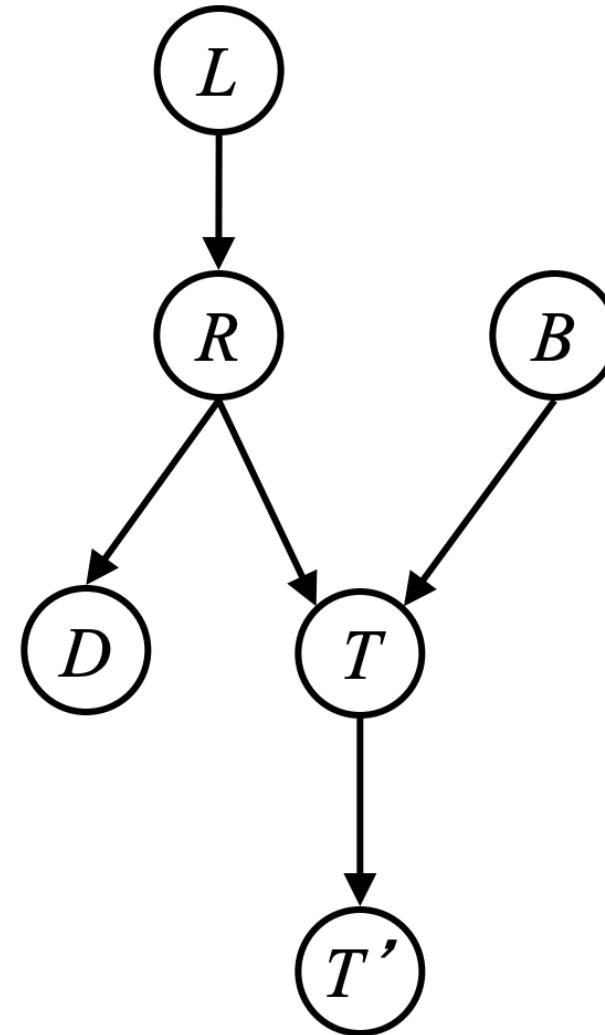
Yes

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

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

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

Yes



# Example

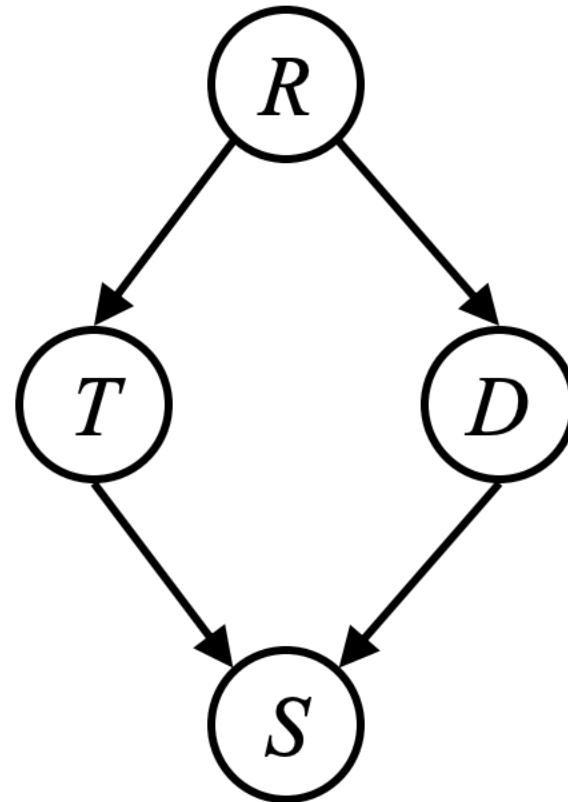
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$$T \perp\!\!\!\perp D$$

$$T \perp\!\!\!\perp D | R$$

Yes

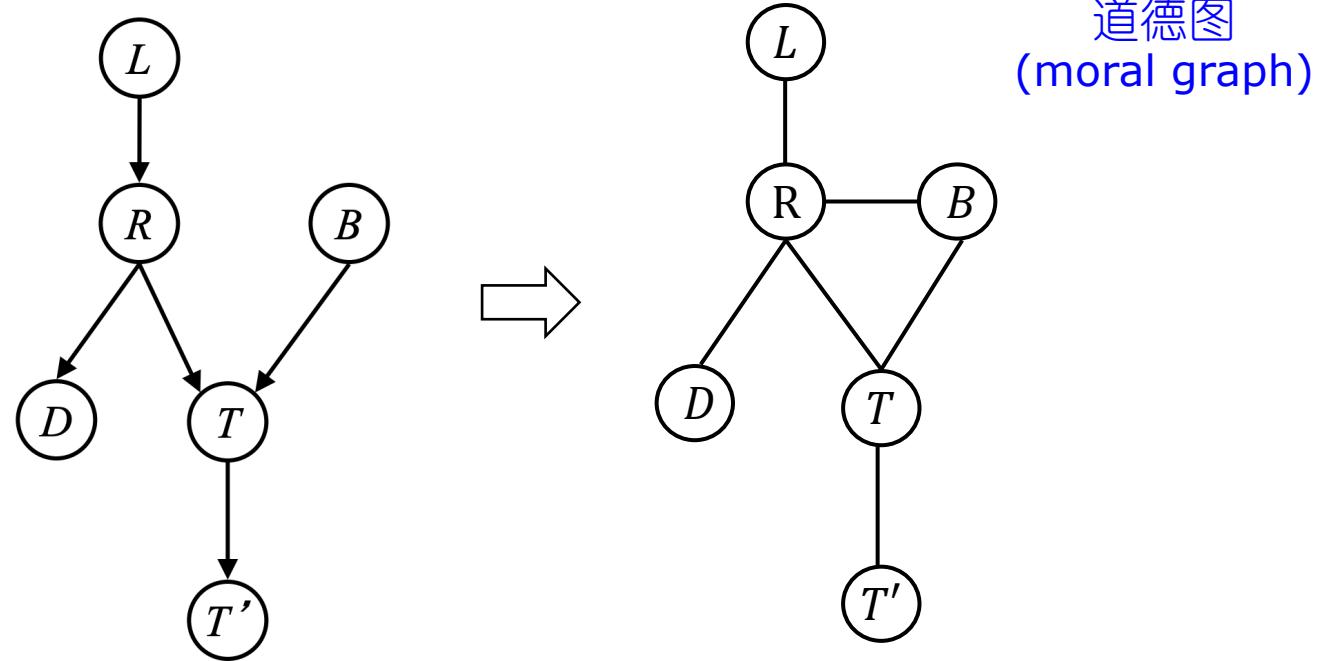
$$T \perp\!\!\!\perp D | R, S$$



# 道德图(moral graph)

□ 先将有向图转变为无向图

- V型结构父结点相连
- 有向边变成无向边



□ 从图中将观测变量 $Z$ 去除后，如果 $X, Y$ 属于两个联通分支，则条件独立性成立

$L \perp\!\!\!\perp T'|T$  Yes  
 $L \perp\!\!\!\perp B|T$   
 $L \perp\!\!\!\perp B|T'$   
 $L \perp\!\!\!\perp B|T, R$  Yes

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# 推理任务

- 概率推理系统的基本任务：给定某个已观察到的事件，即一组证据变量(evidence variables)的取值后，计算一组查询变量(query variable)的后验概率分布
- 例如，在防盗贝叶斯网络中，观察到事件：JohnCalls = true 并且 MaryCalls=true，问出现小偷的概率是多少：

$$P(\text{Burglary} | \text{JohnCalls} = \text{true}, \text{MaryCalls} = \text{true}) = ?$$

# 推理任务

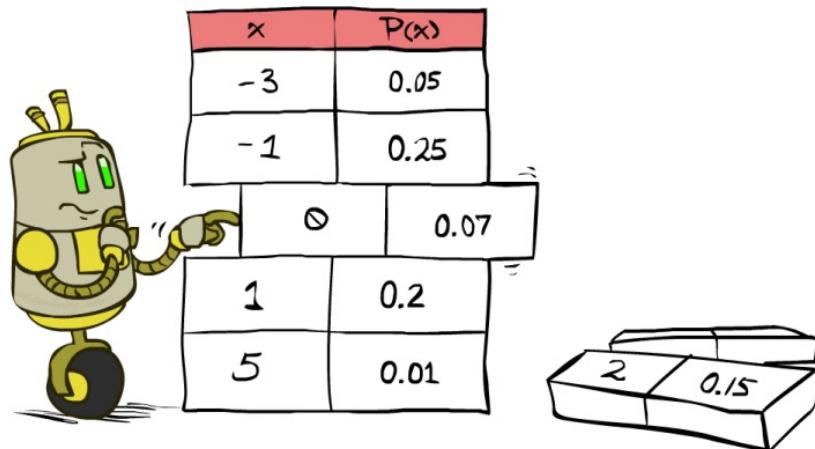
## □ General case :

- 证据变量(Evidence variables):  $E_1, \dots, E_k = e_1, \dots, e_k$
- 询问变量(Query variables):  $Q$
- 隐藏变量(Hidden variables):  $H_1, \dots, H_r$

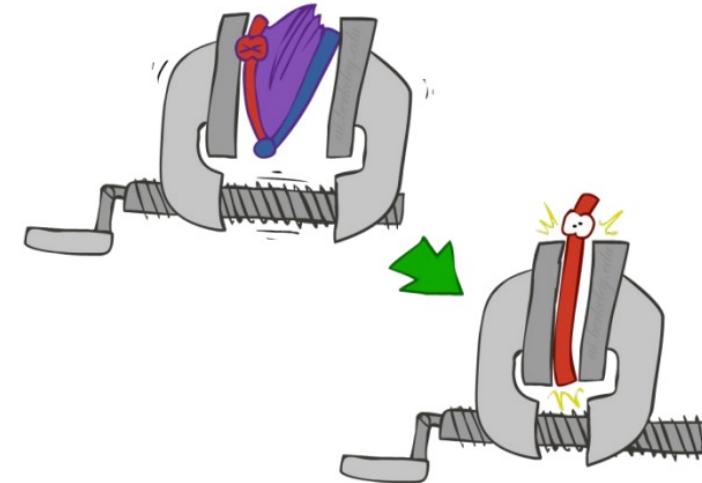
## □ We need :

- $P(Q|e_1, \dots, e_k)$

Step1：选择(select)与证据  
变量一致的部分



Step2：对未观测变量求和  
消元(summing out)



Step3：归一化(Normalize)

$\times \alpha$

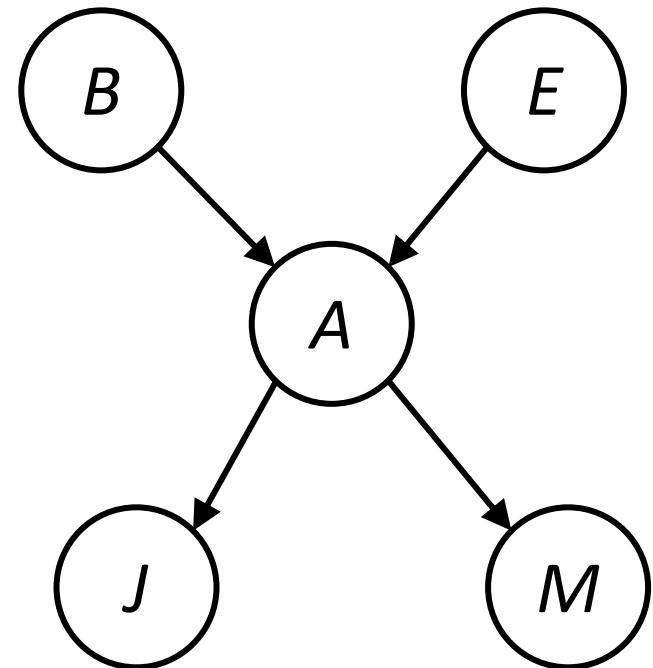
# 推理任务

$$P(B|j, m) = \alpha P(B, j, m)$$

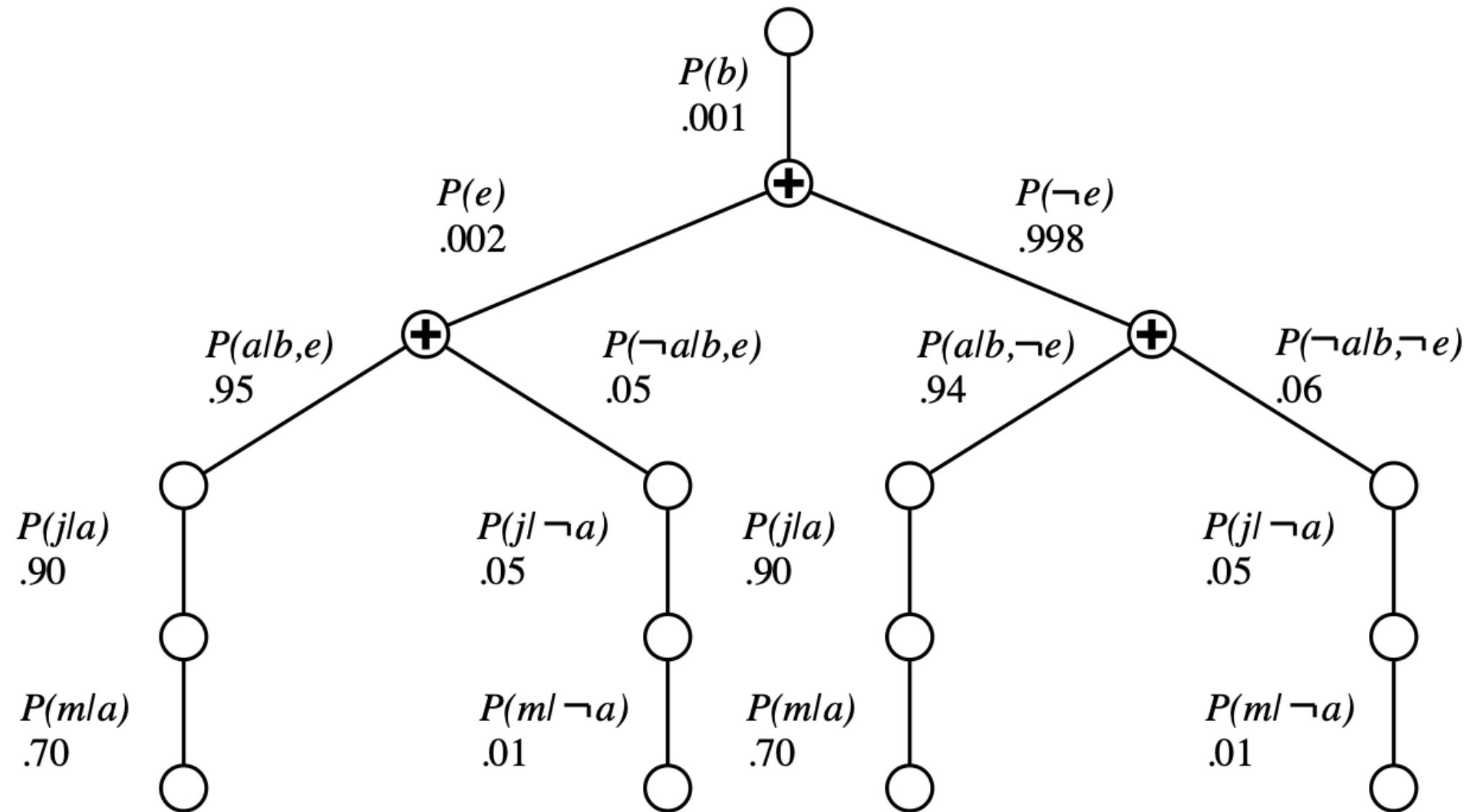
$$= \alpha \sum_e \sum_a P(B, j, m, e, a)$$

$$= \alpha \sum_e \sum_a P(B)P(e)P(a|B, e)P(j|a)P(m|a)$$

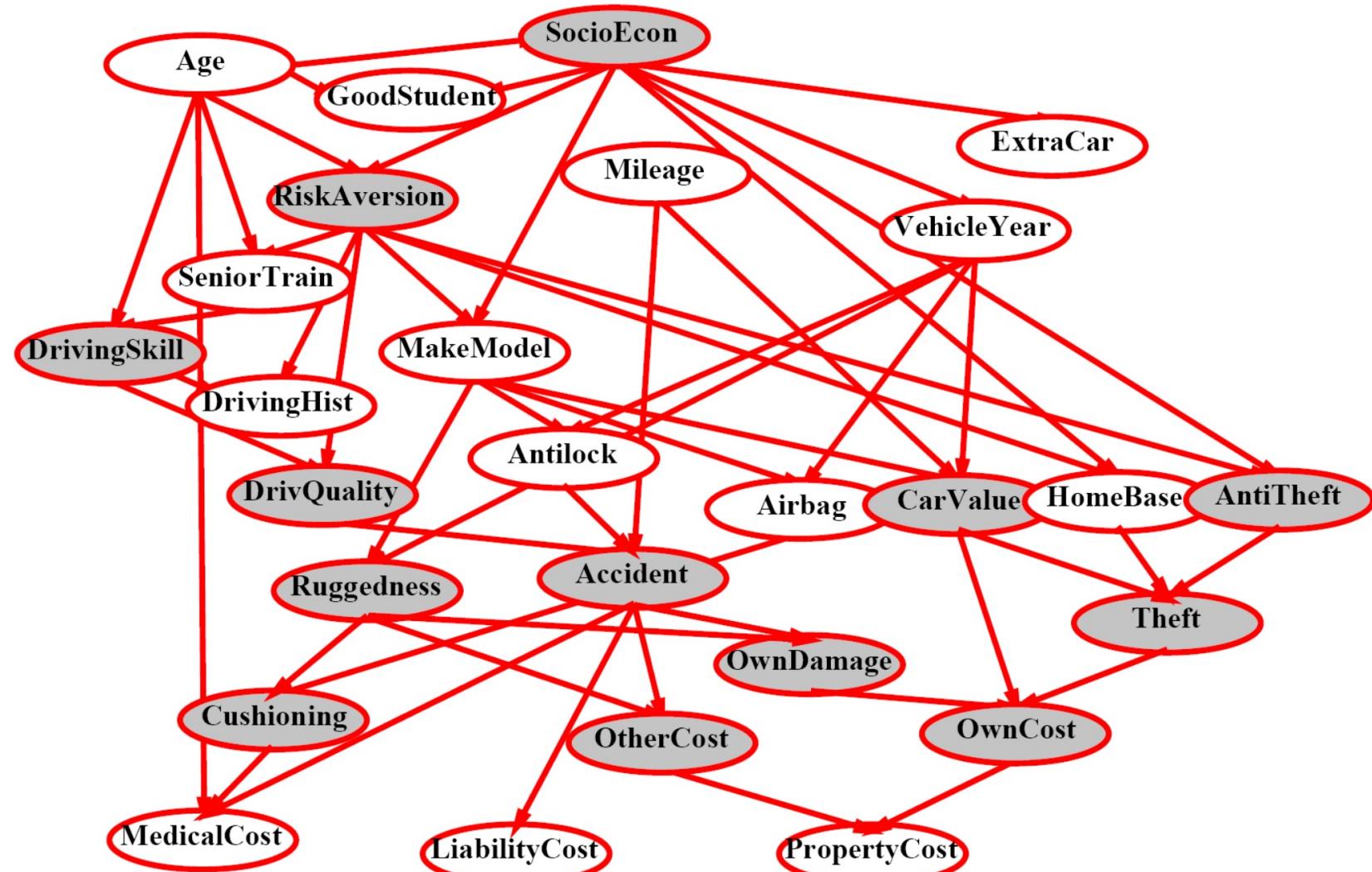
$$\begin{aligned} &= P(B)P(e)P(a|B, e)P(j|a)P(m|a) + P(B)P(e)P(\square a|B, e)P(j|\square a)P(m|\square a) \\ &+ P(B)p(\square e)P(a|B, \square e)P(j|a)P(m|a) + P(B)P(e)P(\square a|B, e)P(j|\square a)P(m|\square a) \end{aligned}$$



# 推理任务

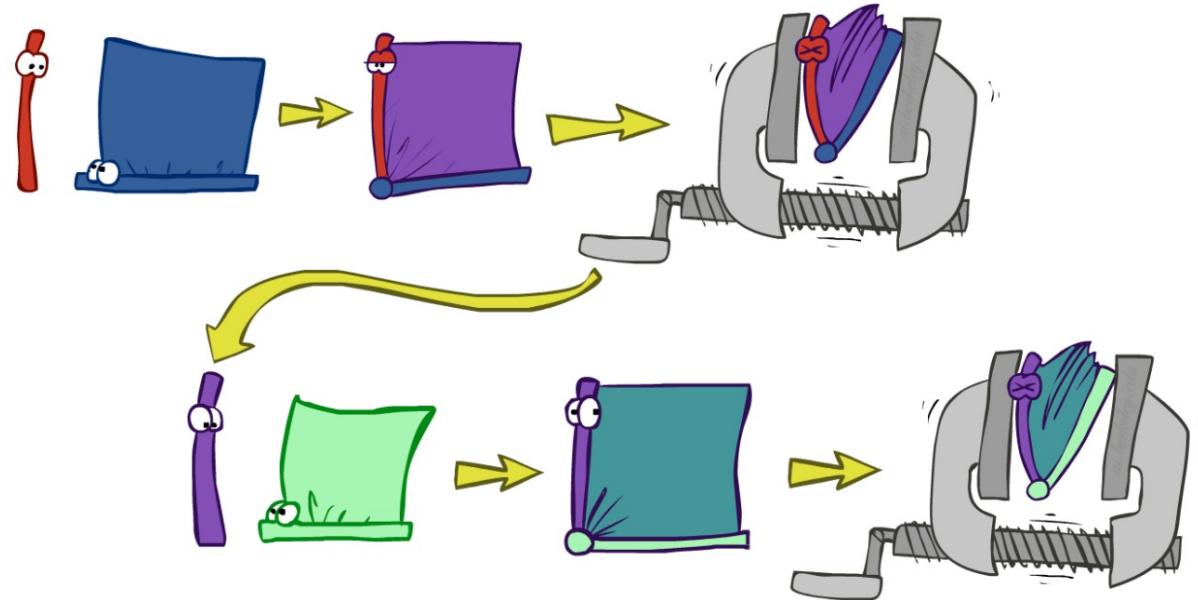
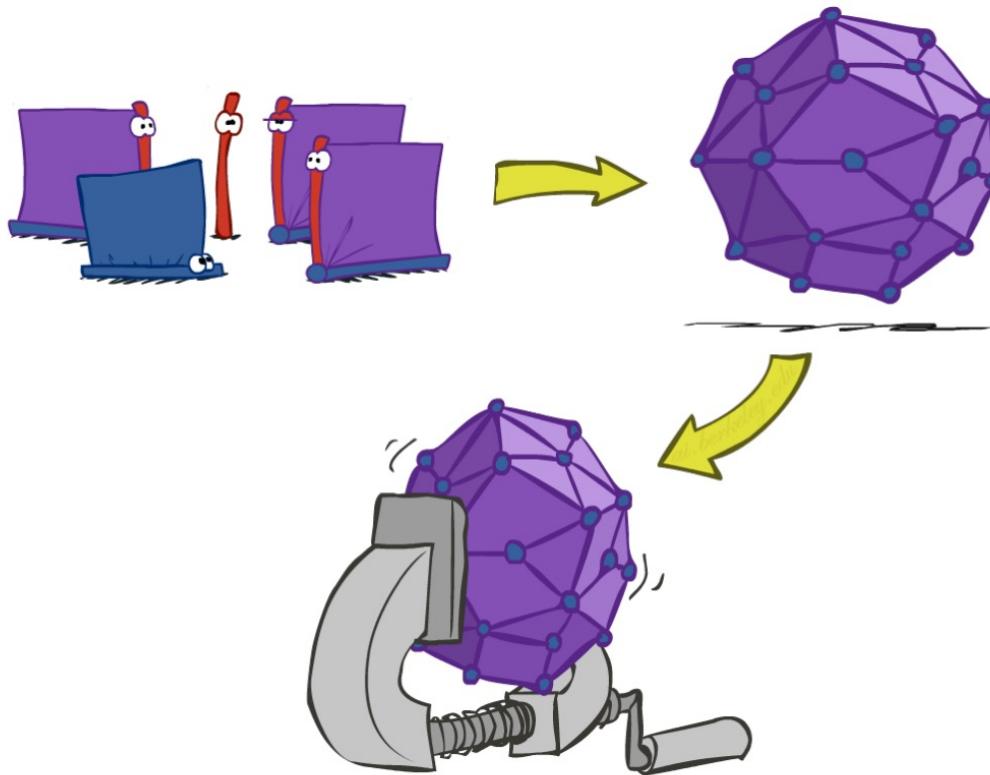


# 推理任务



# 推理任务

- 为什么枚举推理复杂度这么高 ?
  - 隐变量消去的太迟了
- 变量消元(Variable elimination)算法
  - 尽早消去隐变量



# 变量消元 (Variable elimination)

- 变量消元算法：按照从右到左的顺序计算，保存中间结果避免重复计算

$$\begin{aligned} & P(B|j, m) \\ &= \alpha \sum_{e,a} P(B)P(e)P(a|B,e)P(j|a)P(m|a) \\ &= \alpha P(B) \underbrace{\sum_e P(e)}_{f_1(B)} \underbrace{\sum_a P(a|B,e)}_{f_2(E)} \underbrace{P(j|a)}_{f_3(A,B,E)} \underbrace{P(m|a)}_{f_4(A)} \end{aligned}$$

因子 (factors)

# 因子 (factors)

□ 联合分布:  $P(X, Y)$

- $P(x, y) \text{ for all } x, y$

$$P(T, W)$$

T	W	P
hot	sun	0.4
hot	rain	0.1
cold	sun	0.2
cold	rain	0.3

□  $P(x, Y)$

- $P(x, y) \text{ for one } x, \text{ all } y$

$$P(\text{cold}, W)$$

T	W	P
cold	sun	0.2
cold	rain	0.3

# 因子 (factors)

- $P(Y|x)$

- $P(y|x)$  for fixed  $x$ , all  $y$

$P(W|cold)$

T	W	P
cold	sun	0.4
cold	rain	0.6

- $P(X|Y)$

- $P(x|y)$  for all  $x, y$

$P(W|T)$

T	W	P
hot	sun	0.8
hot	rain	0.2
cold	sun	0.4
cold	rain	0.6

$P(W|hot)$

$P(W|cold)$

# 因子 (factors)

- $P(y|X)$ 
  - $P(y|x)$  for fixed  $y$ , all  $x$

$P(rain|T)$

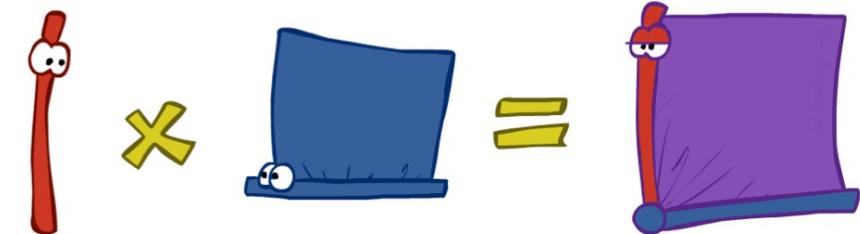
T	W	P
hot	rain	0.2
cold	rain	0.6

$$\left. \begin{array}{l} P(rain|hot) \\ P(rain|cold) \end{array} \right\}$$

# 基本操作1：对两个因子逐点相乘

## □ 两个因子逐点相乘（不是矩阵相乘）

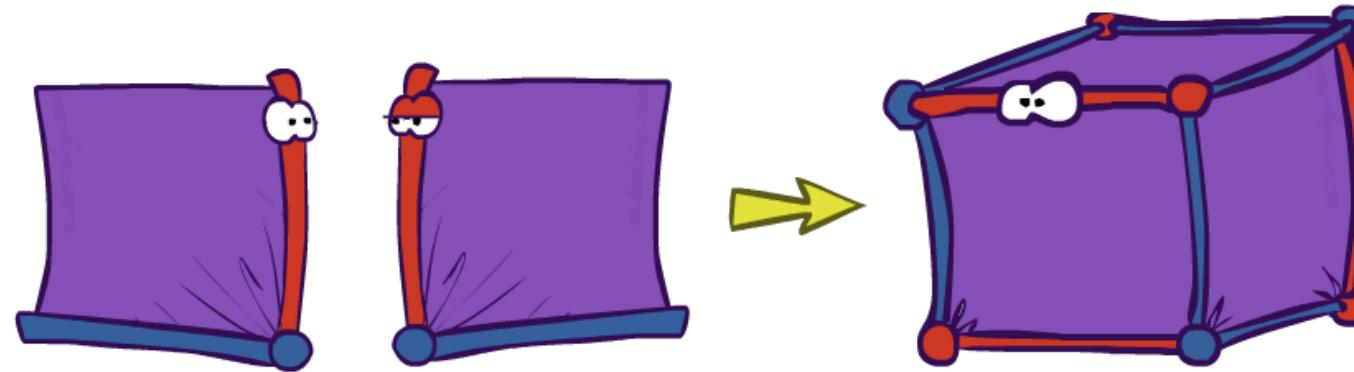
- 新因子的变量集合是两个因子的变量的并集
- 新因子的元素由两个因子的对应元素相乘得到



□ 例： $P(J|A) \times P(A) = P(A,J)$

$$\begin{array}{c} P(A) \\ \begin{array}{|c|c|} \hline \text{true} & 0.1 \\ \hline \text{false} & 0.9 \\ \hline \end{array} \end{array} \times \begin{array}{c} P(J|A) \\ \begin{array}{|c|c|c|} \hline A \setminus J & \text{true} & \text{false} \\ \hline \text{true} & 0.9 & 0.1 \\ \hline \text{false} & 0.05 & 0.95 \\ \hline \end{array} \end{array} = \begin{array}{c} P(A,J) \\ \begin{array}{|c|c|c|} \hline A \setminus J & \text{true} & \text{false} \\ \hline \text{true} & 0.09 & 0.01 \\ \hline \text{false} & 0.045 & 0.855 \\ \hline \end{array} \end{array}$$

# 基本操作1：对两个因子逐点相乘



□ 例： $P(A,J) \times P(A,M) = P(A,J,M)$

$A \setminus J$	true	false
true	0.09	0.01
false	0.045	0.855

$\times$

$A \setminus M$	true	false
true	0.07	0.03
false	0.009	0.891

=

$J \setminus M$	true	false
true		
false		.0003

A=false      18      A=true

# 基本操作2：求和消元

□ 针对因子相乘中的一个变量进行消元：

- 将该变量依次固定为它的一个取值，得到一个子矩阵
- 将子矩阵相加

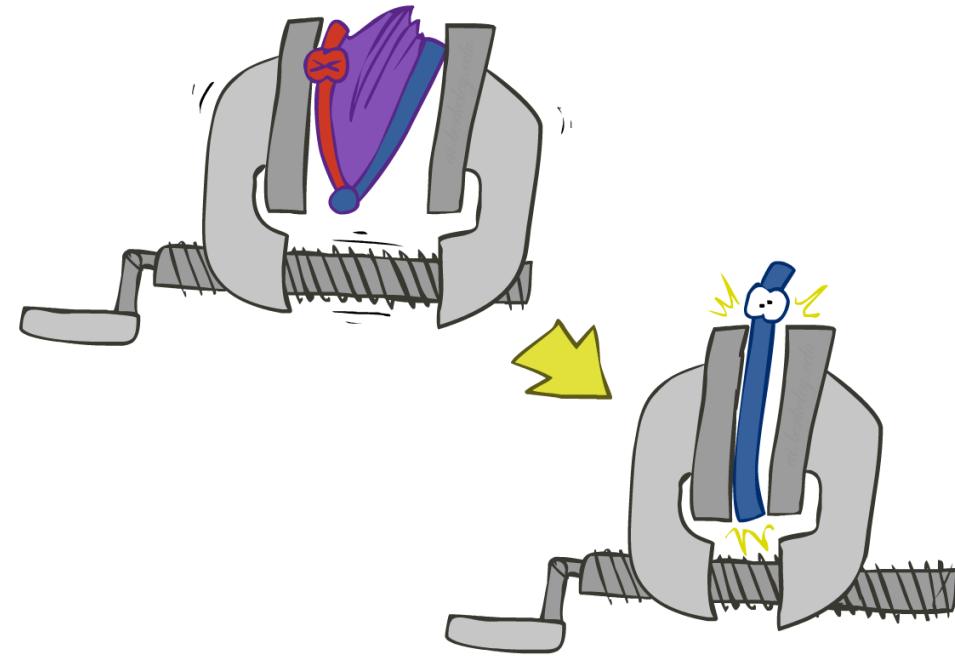
□ 例如：  $\sum_j P(A, J) = P(A, j) + P(A, \square j) = P(A)$

$P(A, J)$		
A \ J	true	false
true	0.09	0.01
false	0.045	0.855

Sum out  $J$

$\rightarrow$

$P(A)$	
true	0.1
false	0.9



# 变量消元算法

$$P(B|j, m)$$

$$= \alpha \sum_{e,a} P(B)P(e)P(a|B,e)P(j|a)P(m|a)$$

$$= \alpha P(B) \sum_e P(e) \sum_a P(a|B,e)P(j|a)P(m|a)$$

$f_1(B)$      $f_2(E)$      $f_3(A, B, E)$      $f_4(A)$      $f_5(A)$

$$= \alpha P(B) \sum_e P(e) \sum_a f_3(A, B, E) f_4(A) f_5(A)$$

$$= \alpha P(B) \sum_e P(e) f_6(B, E) \quad (\text{对A进行求和消元})$$

$$= \alpha P(B) \sum_e f_2(E) f_6(B, E) = f_7(B) \quad (\text{对E进行求和消元})$$

$$= \alpha f_1(B) f_7(B)$$

# 变量顺序

$$P(B|j, m) = \alpha P(B) \sum_e P(e) \sum_a P(a|B, e) P(j|a) P(m|a)$$

$f_1(B)$      $f_2(E)$      $f_3(A, B, E)$      $f_4(A)$      $f_5(A)$

$$\begin{aligned} P(B|j, m) &= \alpha \sum_{e,a} P(B) P(e) P(a|B, e) P(j|a) P(m|a) \\ &= \alpha f_1(B) \sum_a f_4(A) f_5(A) \sum_e f_2(E) f_3(A, B, E) \end{aligned}$$

变量消元的时间和空间复杂度取决于算法过程中产生的最大因子规模

获得最优的消元顺序是不现实的

# 精确推理的复杂度

## □ 单连通图(singly connected networks)或多形树(polytrees)

- 任意两个结点之间最多只有一条无向路径
- 时间和空间复杂度： $O(d^k n)$

## □ 多连通图(multi connected networks)

- NP-Hard

# 大纲

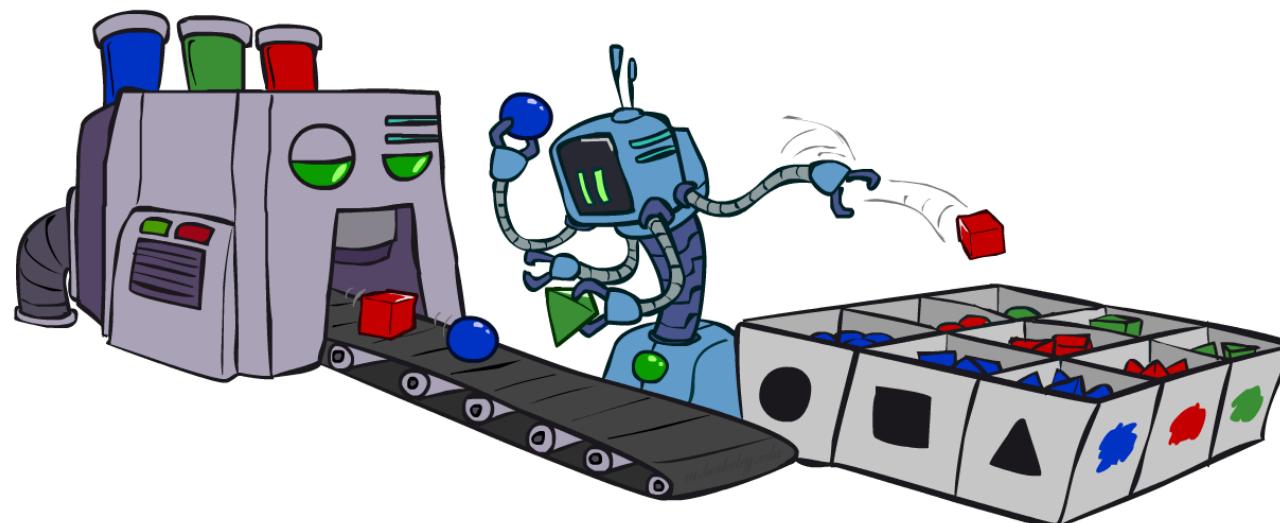
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- 不确定环境
- 概率论基础
- 贝叶斯网：表示
- 贝叶斯网：语法语义
- 贝叶斯网：精确推理
- 贝叶斯网：近似推理

# 采样

## □ 基本思想：

- 从分布 $S$ 采样 $N$ 个样本
- 计算近似的概率 $\hat{P}$
- 说明近似概率收敛于真实概率 $P$

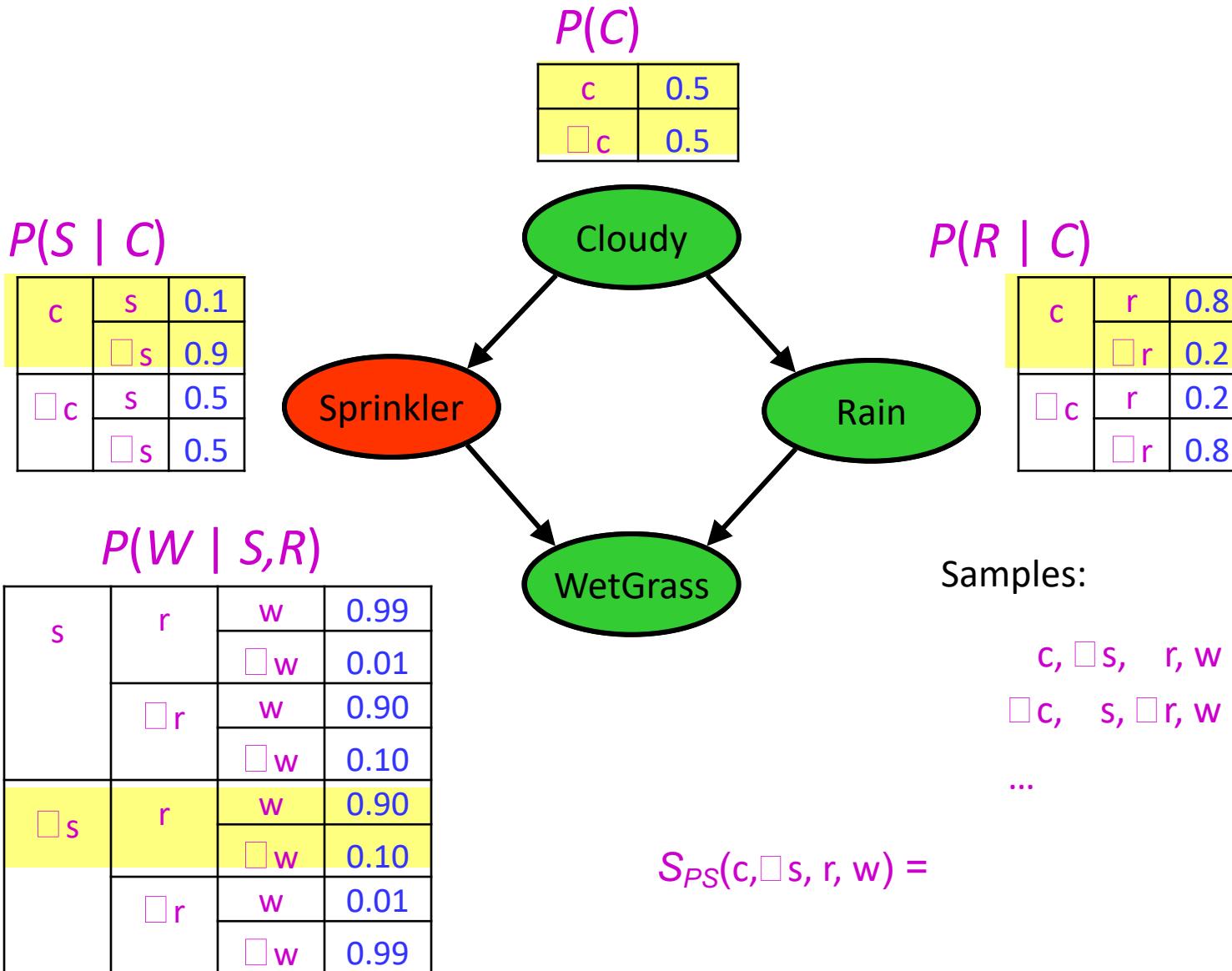


# 采样

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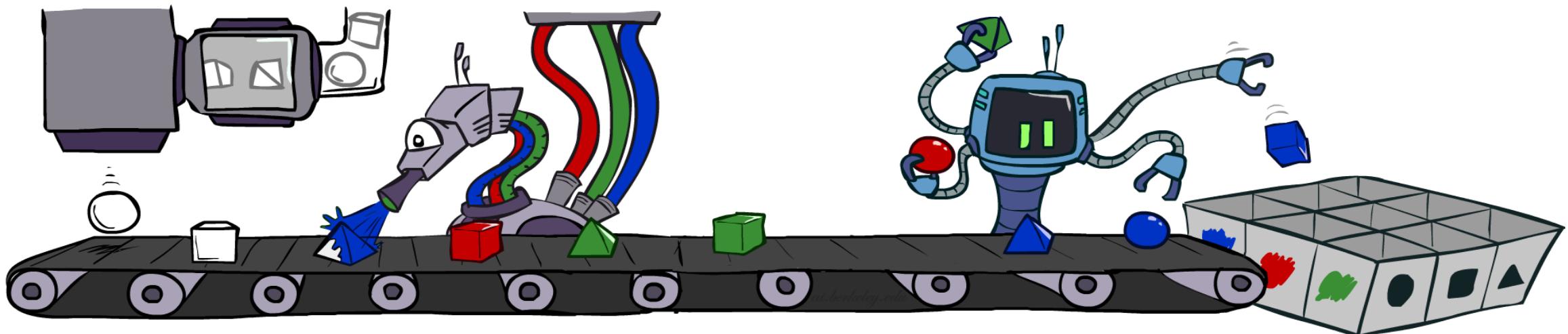
- 直接采样 (Prior Sampling)
- 拒绝采样 (Rejection Sampling)
- 似然加权 (Likelihood Weighting)
- 吉布斯采样 (Gibbs Sampling)

# Prior Sampling



# Prior Sampling

```
function PRIOR-SAMPLE(bn) returns an event sampled from bn
    inputs: bn, a belief network specifying joint distribution  $\mathbf{P}(X_1, \dots, X_n)$ 
    x  $\leftarrow$  an event with n elements
    for i = 1 to n do
         $x_i \leftarrow$  a random sample from  $\mathbf{P}(X_i \mid \text{parents}(X_i))$ 
        given the values of  $\text{Parents}(X_i)$  in x
    return x
```



# Prior Sampling

- 采样算法生成特定事件的概率：

$$S_{PS}(x_1, \dots, x_n) = \prod_i P(x_i | parents(x_i)) = P(x_1, \dots, x_n)$$

例如：  $S_{PS}(c, \square s, r, w) = 0.5 \times 0.9 \times 0.8 \times 0.9 = 0.324 = P(c, \square s, r, w)$

- 假设采样生成 $N$ 个样本，令 $N_{PS}(x_1, \dots, x_n)$ 为特定事件 $(x_1, \dots, x_n)$ 出现的次数

$$\begin{aligned}\lim_{N \rightarrow \infty} \hat{P}(x_1, \dots, x_n) &= \lim_{N \rightarrow \infty} N_{PS}(x_1, \dots, x_n)/N \\ &= S_{PS}(x_1, \dots, x_n) \\ &= P(x_1 \dots x_n)\end{aligned}$$

采样算法满足一致性(consistent)

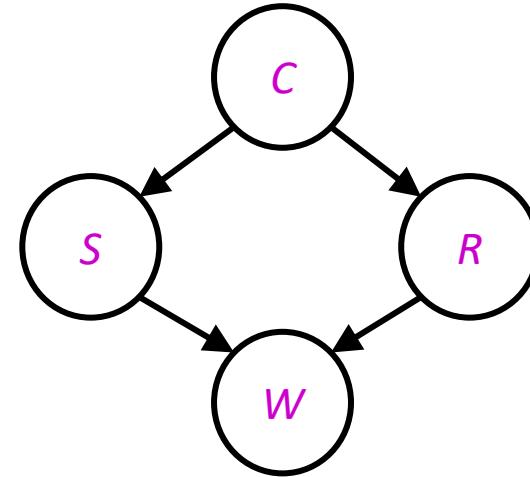
# Example

□ 从贝叶斯网中采样得到下列样本

$C, \square s, r, w$   
 $C, s, r, w$   
 $\square C, s, r, \square w$   
 $C, \square s, r, w$   
 $\square C, \square s, \square r, w$

□  $P(W)$  ?

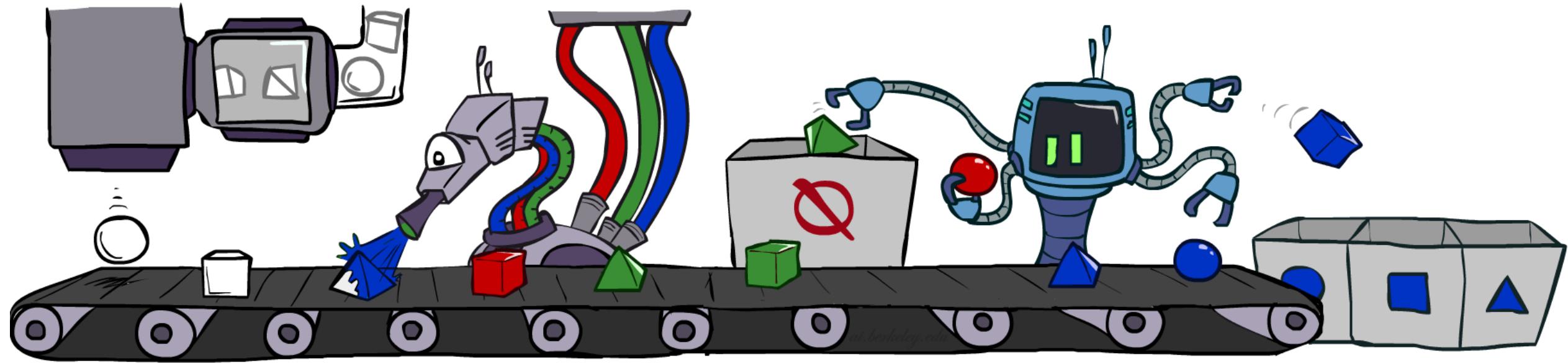
- 计数:  $\langle w:4, \square w:1 \rangle$
- 归一化:  $P(W) = \langle w:0.8, \square w:0.2 \rangle$



采样的样本越多，估计越准确

□  $P(C,+w)? P(C|+r,+w)? P(C|\square r,\square w)$

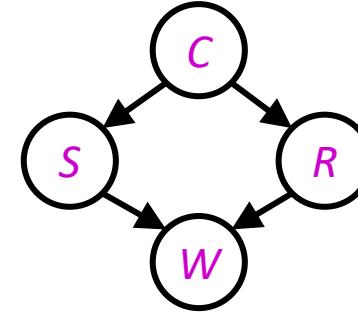
# 拒绝采样 (Rejection Sampling)



# 拒绝采样 (Rejection Sampling)

□ 用于计算条件概率：

- 计算  $P(C|r, w)$
- □r 和 □w 不匹配
- 计数时只需要计算匹配的样本，拒绝其它样本



c, □s, r, w  
c, s, □r  
□c, s, r, □w  
c, □s, □r  
□c, □s, r, w

# 拒绝采样 (Rejection Sampling)

```
function REJECTION-SAMPLING( $X, e, bn, N$ ) returns an estimate of  $P(X|e)$ 
    local variables:  $\mathbf{N}$ , a vector of counts over  $X$ , initially zero
    for  $j = 1$  to  $N$  do
         $\mathbf{x} \leftarrow \text{PRIOR-SAMPLE}(bn)$ 
        if  $\mathbf{x}$  is consistent with  $e$  then
             $\mathbf{N}[x] \leftarrow \mathbf{N}[x] + 1$  where  $x$  is the value of  $X$  in  $\mathbf{x}$ 
    return NORMALIZE( $\mathbf{N}[X]$ )
```

例，假如我们希望采样100个样本来估计 $P(\text{Rain}|\text{Sprinkler} = \text{true})$

27个样本满足 $\text{Sprinkler} = \text{true}$

8个样本满足 $\text{Rain} = \text{true}$ , 19个样本满足 $\text{Rain} = \text{false}$

$$\hat{\mathbf{P}}(\text{Rain}|\text{Sprinkler} = \text{true}) = \text{NORMALIZE}(\langle 8, 19 \rangle) = \langle 0.296, 0.704 \rangle$$

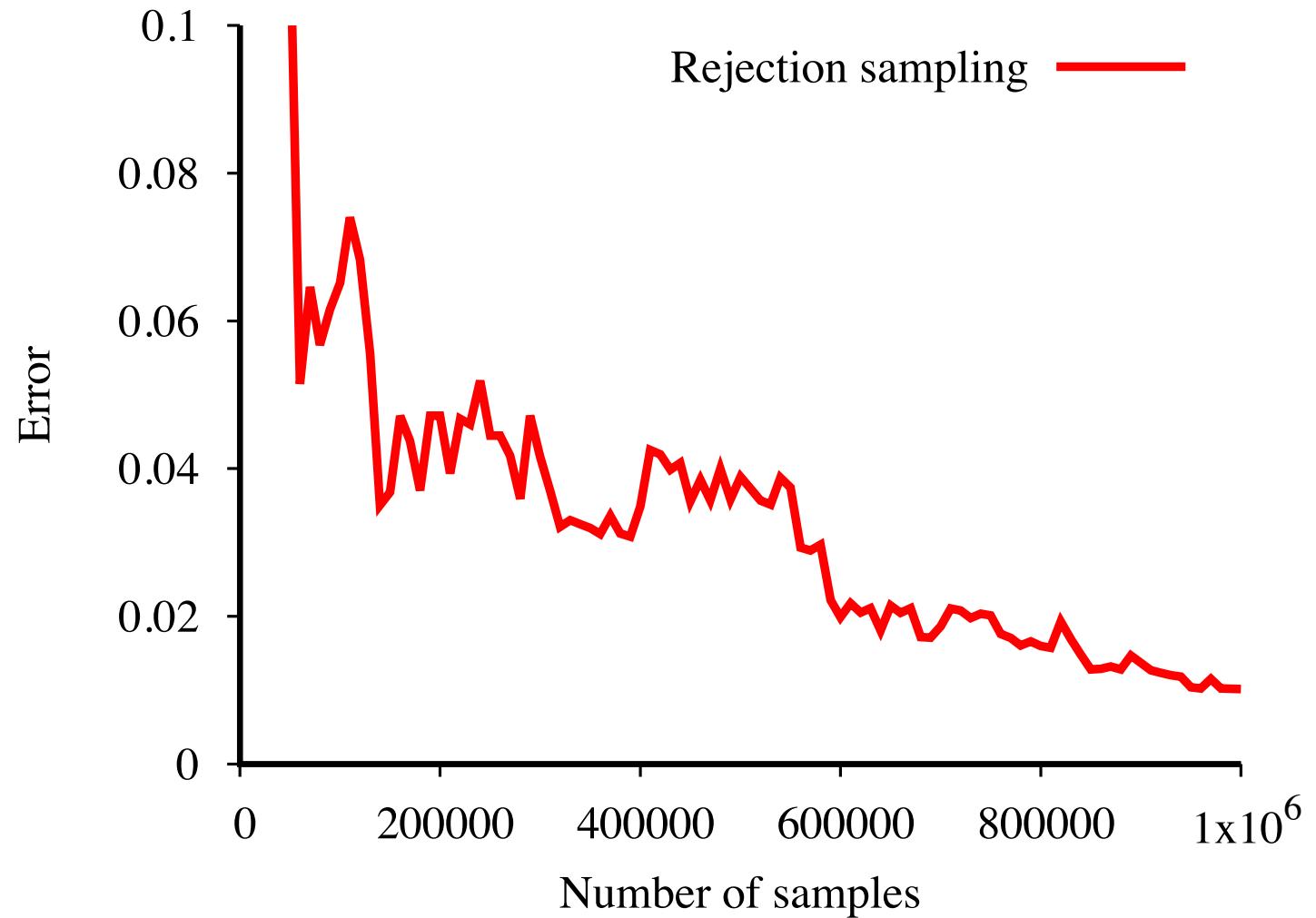
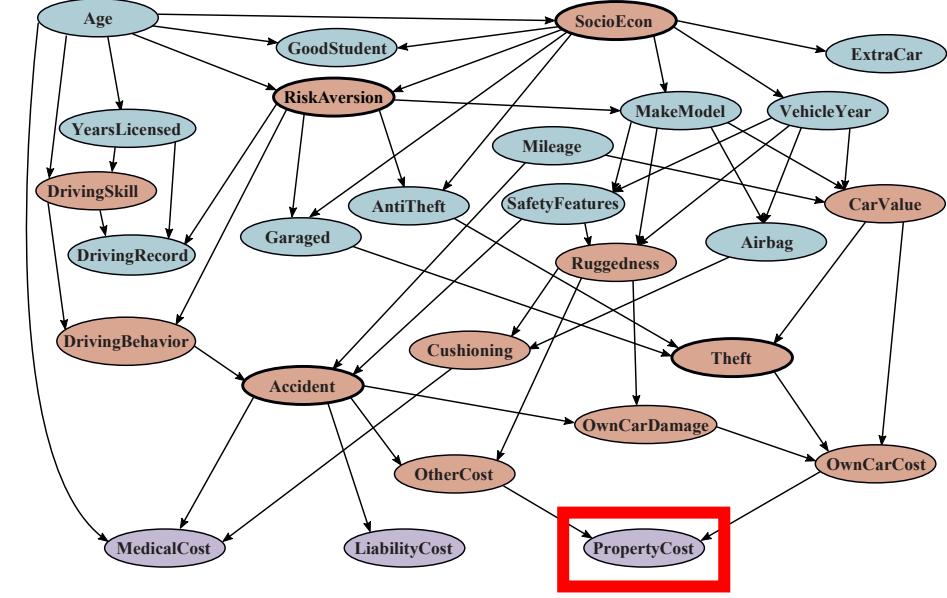
# 拒绝采样 (Rejection Sampling)

$$\begin{aligned}\hat{\mathbf{P}}(X|\mathbf{e}) &= \alpha \mathbf{N}_{PS}(X, \mathbf{e}) && (\text{algorithm defn.}) \\ &= \mathbf{N}_{PS}(X, \mathbf{e}) / N_{PS}(\mathbf{e}) && (\text{normalized by } N_{PS}(\mathbf{e})) \\ &\approx \mathbf{P}(X, \mathbf{e}) / P(\mathbf{e}) && (\text{property of PRIORSAMPLE}) \\ &= \mathbf{P}(X|\mathbf{e}) && (\text{defn. of conditional probability})\end{aligned}$$

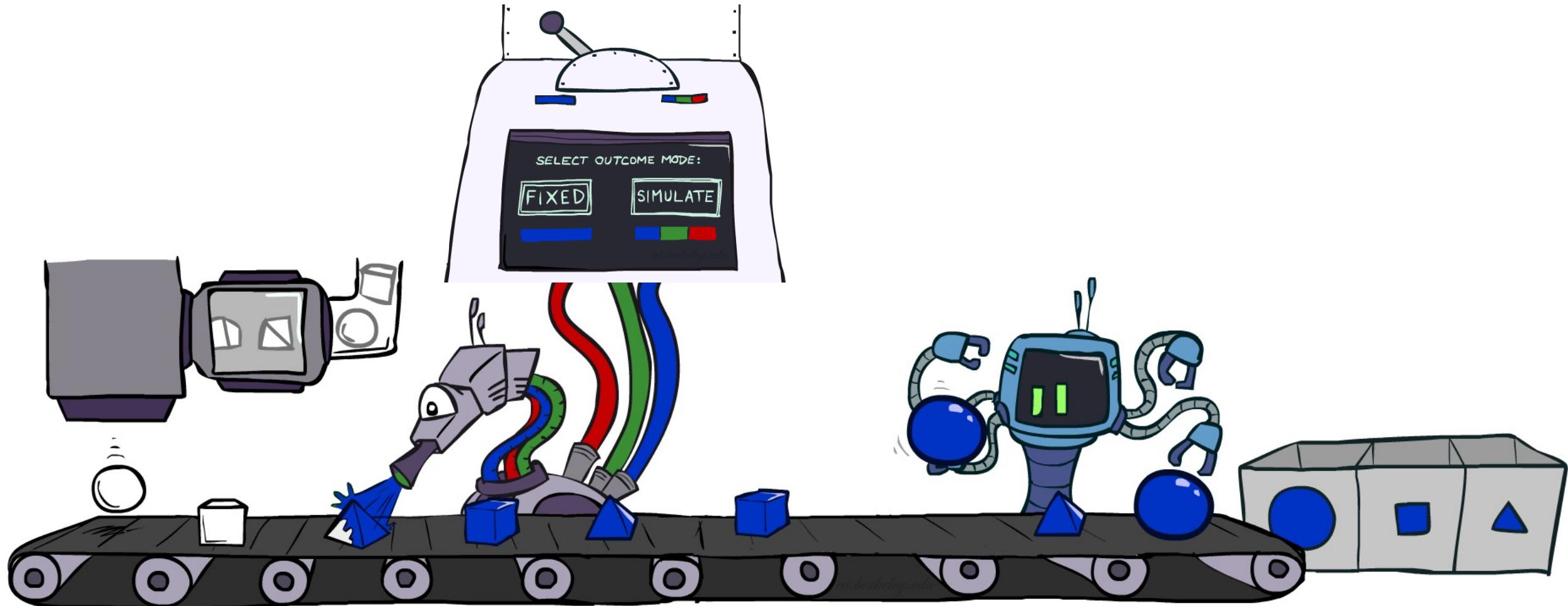
拒绝采样可以得到真实概率的一致性估计

问题：**拒绝了太多的样本**，随着证据变量的增多，与证据相一致的样本数量指数级下降

# Car Insurance: $P(\text{PropertyCost}|e)$

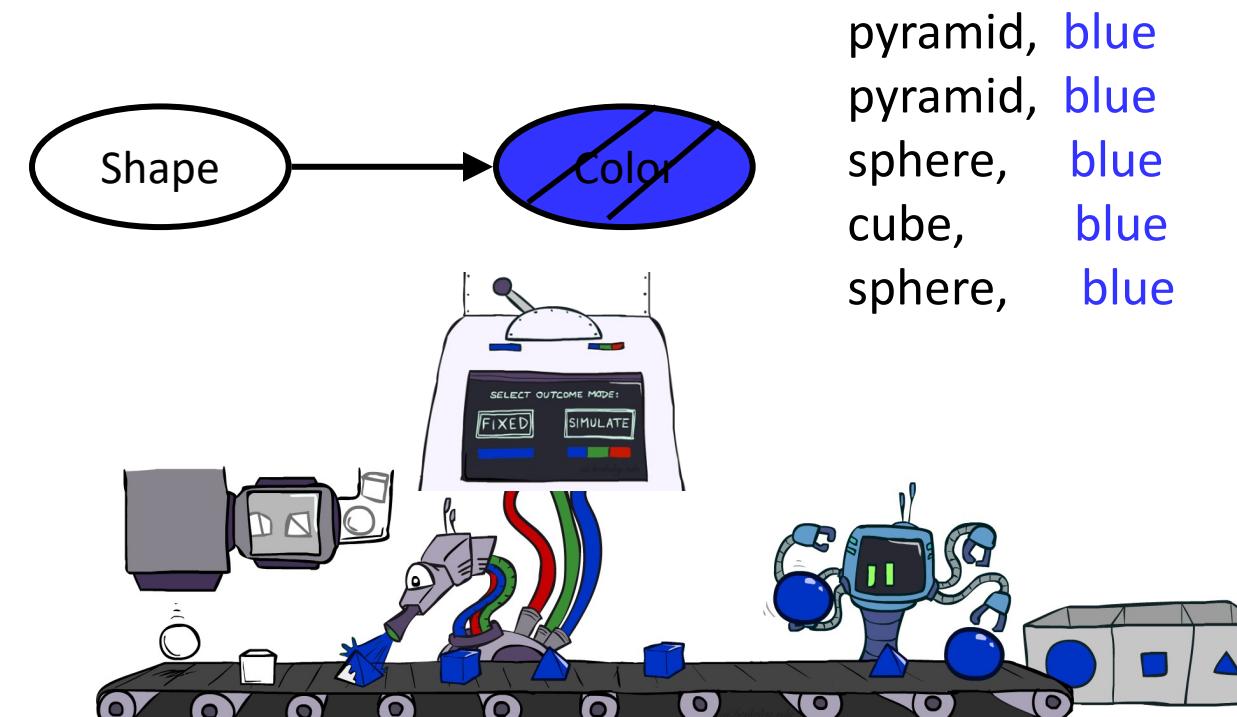
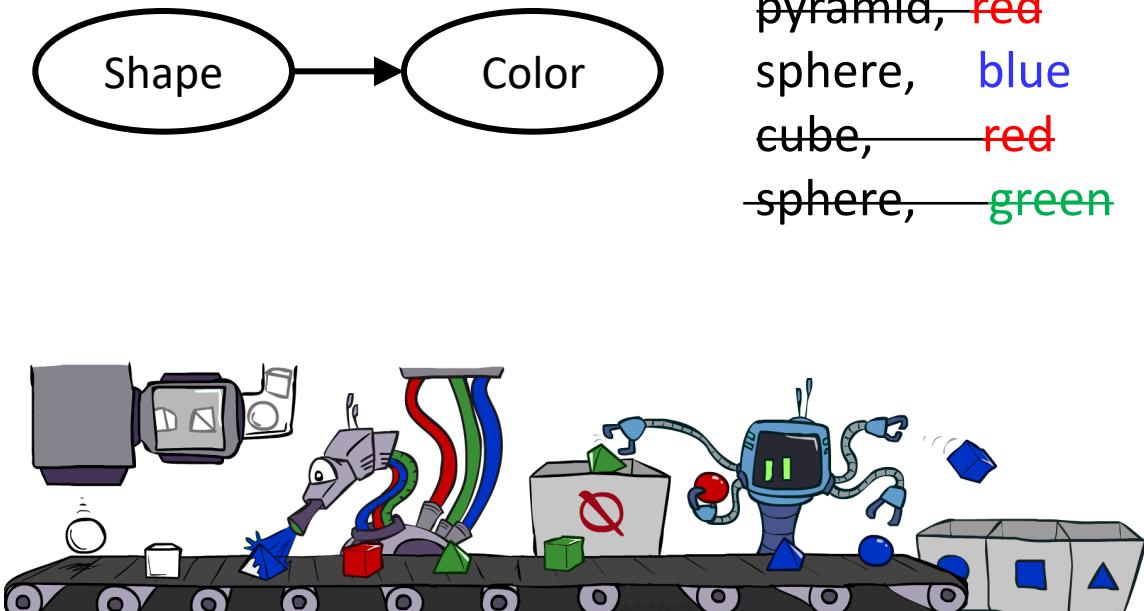


# 似然加权(Likelihood weighting)



# 似然加权(Likelihood weighting)

- 拒绝采样：
  - 拒绝了太多的样本
  - 例如：  $P(\text{Shape} \mid \text{Color}=\text{blue})$
- 基本思想：只生成与证据一致的事件
  - 问题：采样分布不一致
  - 方法：在对查询样本的分布计数时，每个事件以它与证据吻合的似然（相似性）为权值



# 似然加权(Likelihood weighting)

$P(C)$

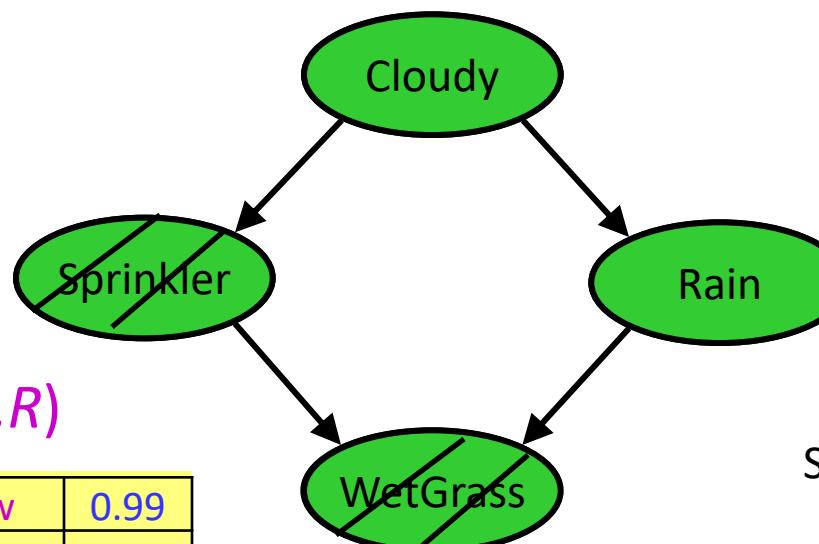
c	0.5
□c	0.5

$P(S | C)$

c	s	0.1
□c	s	0.9
c	□s	0.5
□c	□s	0.5

$P(W | S, R)$

s	r	w	0.99
		□w	0.01
	□r	w	0.90
		□w	0.10
□s	r	w	0.90
		□w	0.10
□s	□r	w	0.01
		□w	0.99



$P(R | C)$

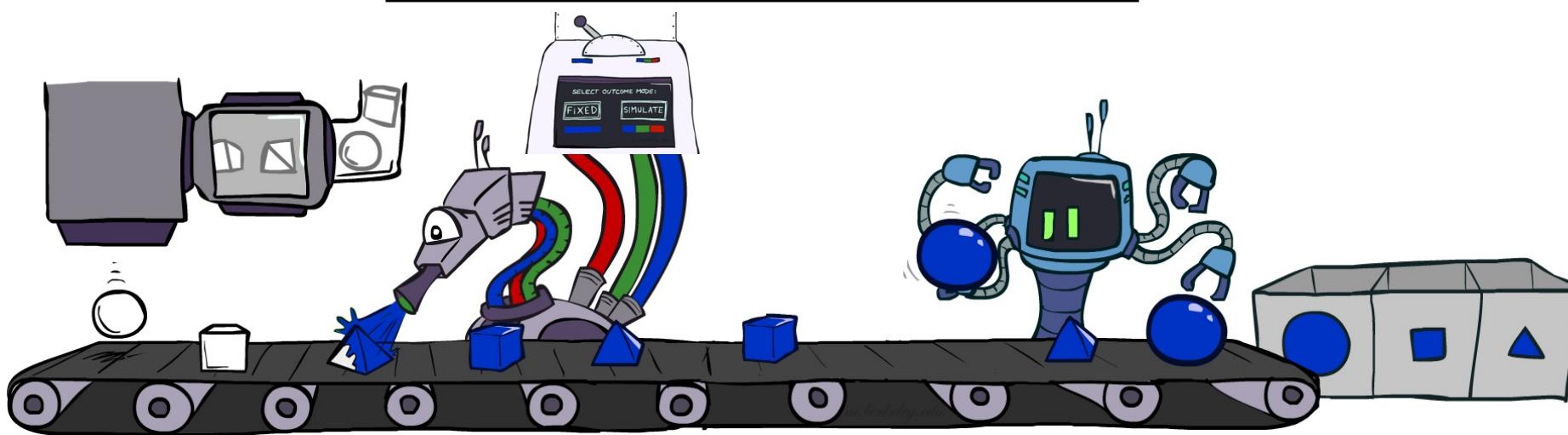
c	r	0.8
□c	r	0.2
c	□r	0.2
□c	□r	0.8

Samples:

$c, s, r, w \quad w = 1.0 \times 0.1 \times 0.99$

# 似然加权(Likelihood weighting)

- Input: evidence  $e_1, \dots, e_k$
- $w = 1.0$
- for  $i=1, 2, \dots, n$ 
  - if  $X_i$  is an evidence variable
    - $x_i$  = observed value<sub>i</sub> for  $X_i$
    - Set  $w = w * P(x_i | parents(X_i))$
  - else
    - Sample  $x_i$  from  $P(X_i | parents(X_i))$
- return  $(x_1, x_2, \dots, x_n), w$



# 似然加权(Likelihood weighting)

- 证据变量 $E$ 的取值固定为 $e$ , 非证据变量记作 $Z$

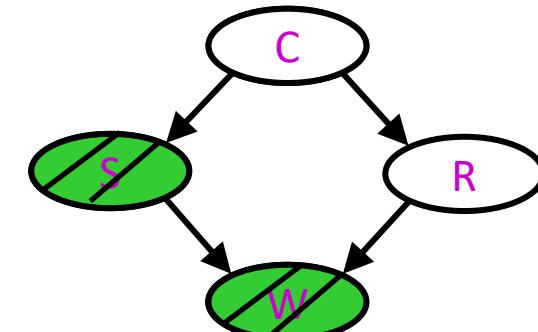
$$S_{ws}(z, e) = \prod_i P(z_i | parents(Z_i))$$

- 每个样本的权重为:

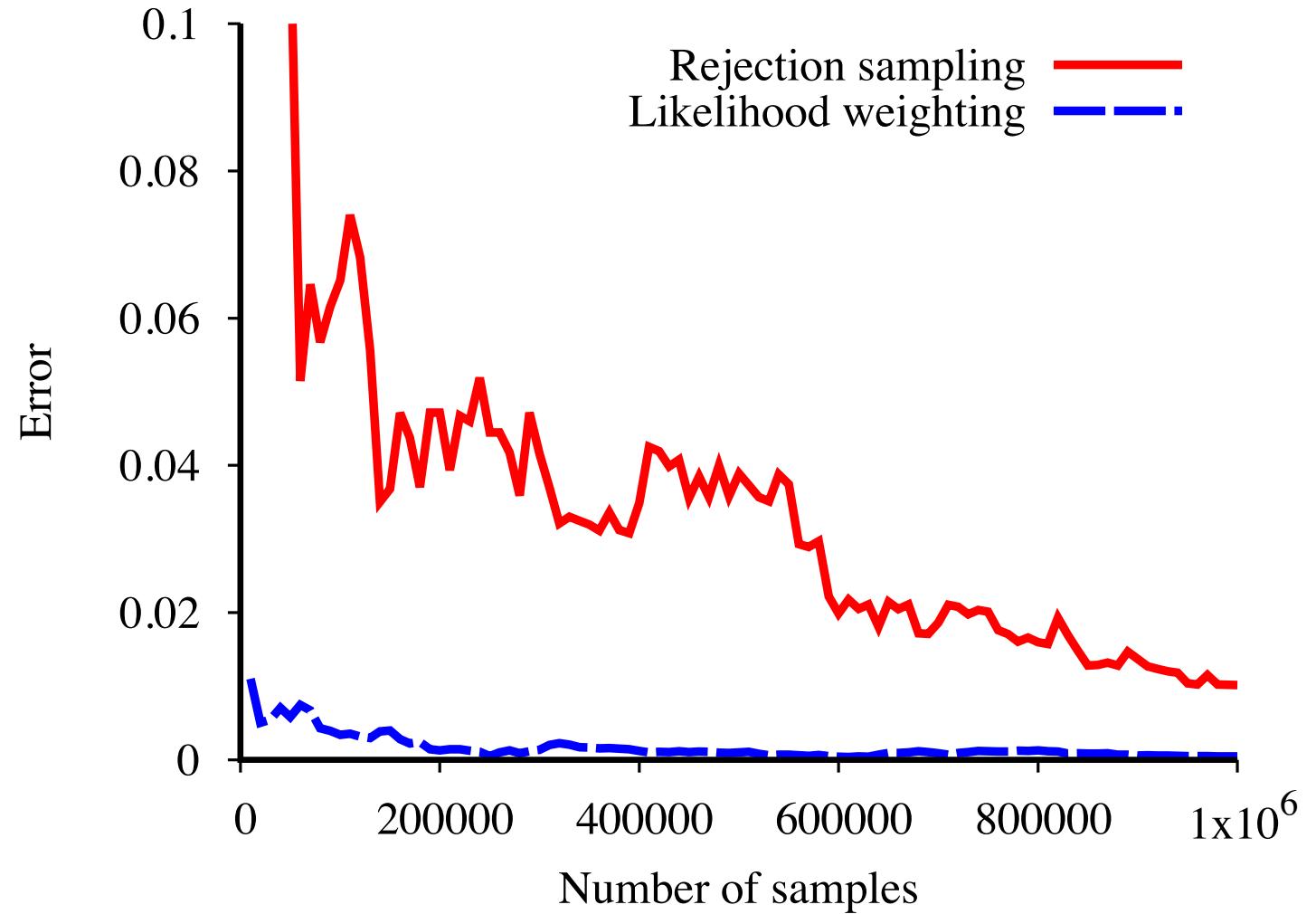
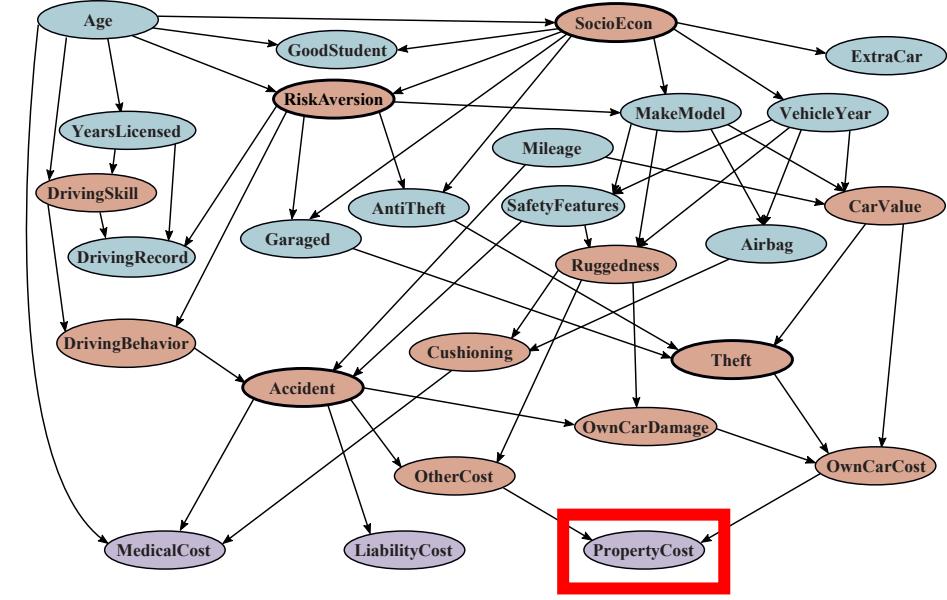
$$w(z, e) = \prod_j P(e_j | parents(E_j))$$

- 样本的加权概率:

$$S_{ws}(z, e)w(z, e) = \prod_i P(z_i | parents(Z_i))P(e_j | parents(E_j)) = P(z, e)$$

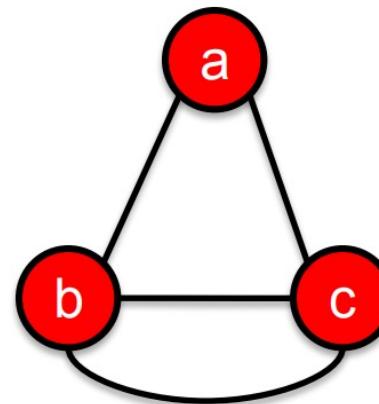
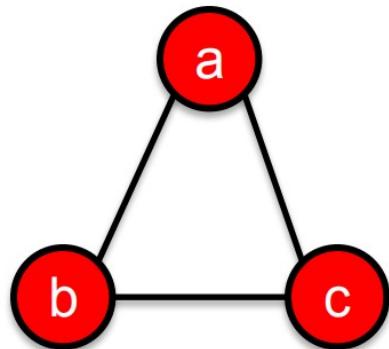


# Car Insurance: $P(\text{PropertyCost} | e)$



# 考虑一个简单的问题

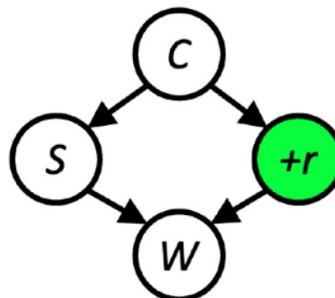
在下列两张图上随机游走 (random walk) , 无限次之后, 每个节点停留的次数



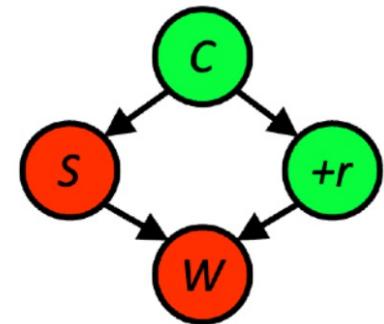
# Gibbs采样: $P(S|+r)$

- Step 1: 固定观测变量

- $R = +r$

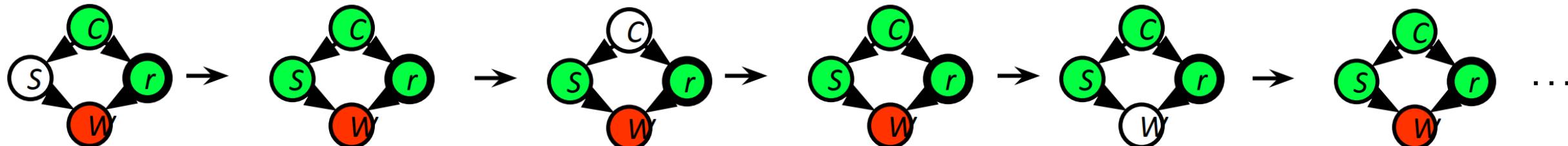


- Step 2: 随机初始化其它变量

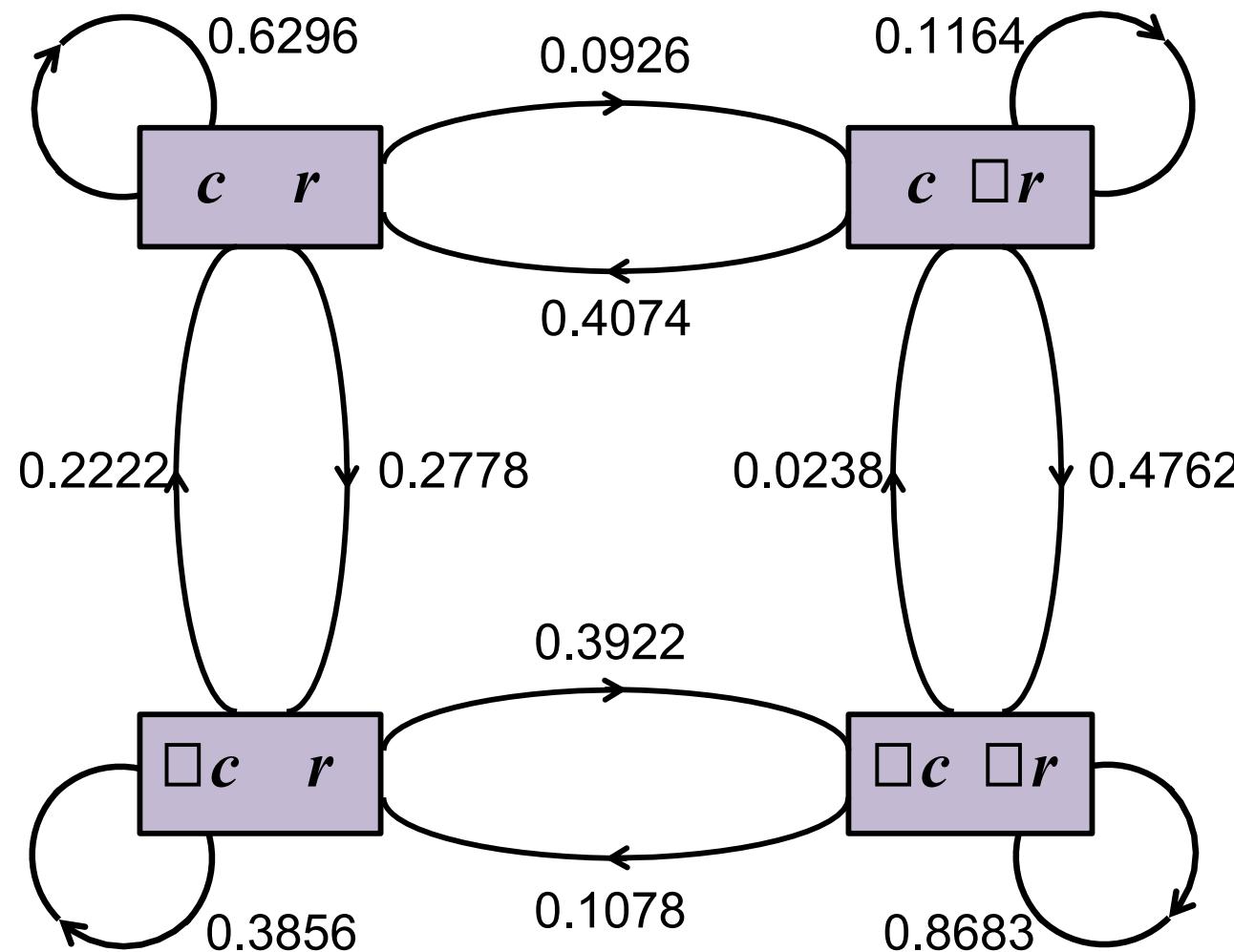


- Step 3: 重复

- 选择一个未观测变量 $X$
  - Resample  $X$  from  $P(X|all\ other\ variables)$



# Gibbs采样： Given S,W



# Gibbs采样

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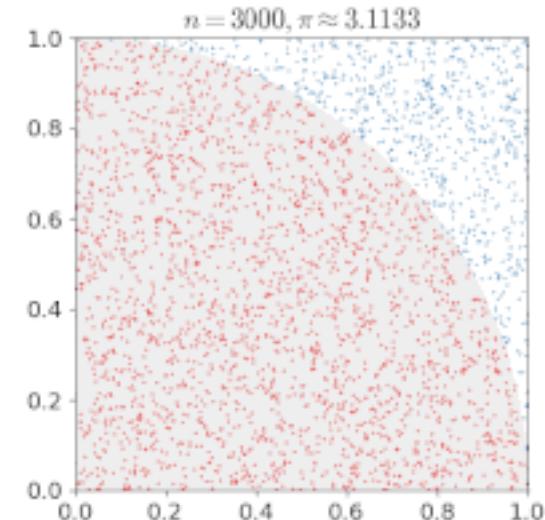
- Gibbs采样满足一致性
  - 采样次数足够多，最终会进入一种“动态平衡”，处在这样的平衡下，长期来看每个状态上消耗的时间都与其后验概率成正比
- 具体证明可见：AIMA 14.5.2

# 马尔科夫链蒙特卡洛

□ 马尔科夫链蒙特卡洛(Markov chain Monte Carlo, MCMC)算法是在非常大的近似求解随机算法

- 马尔科夫链：状态空间中经过从一个状态到另一个状态的转换的随机过程。该过程要求具备“无记忆”的性质：下一状态的概率分布只能由当前状态决定
- 蒙特卡洛：是指使用随机数（或者更常见的伪随机数）来解决计算问题的方法，工作原理是不断抽样、逐渐逼近

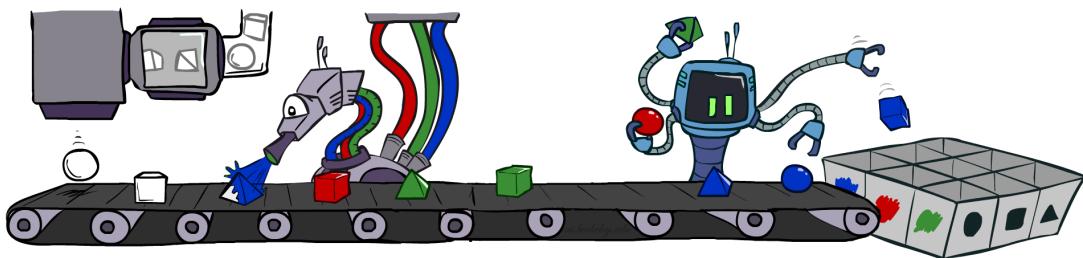
□ MCMC：对当前一个样本进行随机改变生成新样本



# Summary

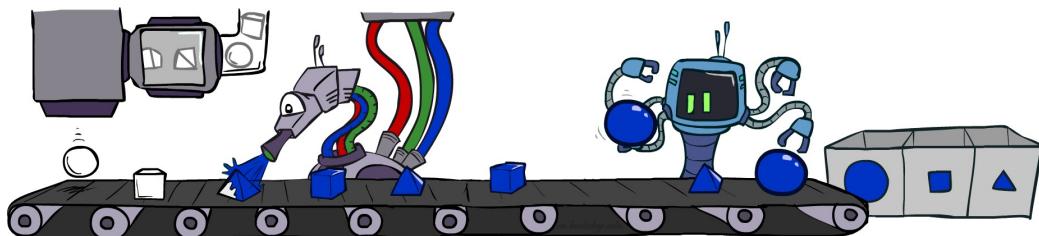
- Prior Sampling  $P$  :

- 基于分布  $P(x_1, \dots, x_n)$  生成样本



- Likelihood Weighting  $P(Q | e)$  :

- 固定证据变量，对样本进行加权



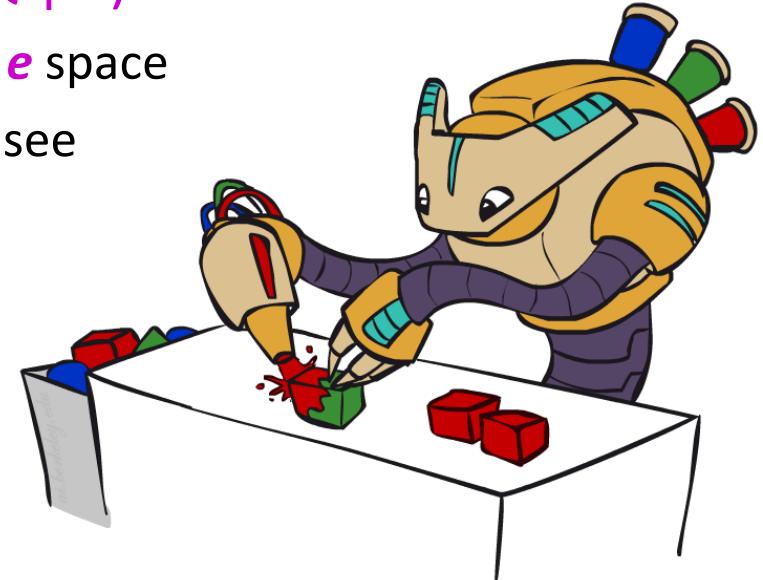
- Rejection Sampling  $P(Q | e)$  :

- 拒绝掉不符合证据  $e$  的样本



- Gibbs sampling  $P(Q | e)$  :

- Wander around in  $e$  space
- Average what you see



# 不确定推理的其他方法

- 缺省推理 (default reasoning) : 不是把结论当做“某种程度的相信”，而是将其当做“相信，除非找到更好的理由”
- 基于规则的方法：每条规则增加某种“伪因子”，以容纳不确定性
- Dempster-Shafer理论：使用区间值 (interval-valued) 信度
- 模糊逻辑 (fuzzy logic) : 引入模糊谓词，可以描述一个对象在多大程度上符合一个模糊描述

# 小结

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- 现实世界常遇到不确定环境
- 概率论是处理不确定环境的一种有效工具
- 贝叶斯网：一种概率图模型
- 贝叶斯网的表示：拓扑结构+CPT
- 贝叶斯网的语义：联合分布、条件独立性
- 贝叶斯网的精确推理
- 贝叶斯网的近似推理