

## CONDITIONAL DEPENDENCY GRAPH

## Why

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## Definition

Consider a set of two or more random variables. Two random variables in this set *dependent* if they are not conditionally independent, given all the other variables.<sup>2</sup> Call the undirected graph induced by this relation the *conditional dependency graph* of the random variables.

 $<sup>^1{\</sup>rm Future}$  editions will include.

 $<sup>^2{\</sup>rm Future}$  editions need a sheet on conditional independence.

