

DIRECTED GRAPH DISTRIBUTIONS

Why

We want to visualize the probabilistic relations between components of outcomes in a probabilistic models over large (e.g., product) outcome sets.¹

Definition

Let $A = \prod_i A_i$. For $x \in A$ and $S \subset \{1, ..., n\}$, denote the subvector of x indexed (in order) by S by x_S .²

A distribution $p:A\to [0,1]$ factors according to a directed graph on $\{0,1\}$ with parent function pa : $\{1,\ldots,n\}\to \mathcal{P}(\{1,\ldots,n\})$ if

$$p(x) = \prod_{\mathrm{pa}_i = \varnothing} g_i(x_i) \prod_{\mathrm{pa}_i \neq \varnothing} g_i(x_i, x_{\mathrm{pa}_i}),$$

where g_i is a distribution for all i which $pa_i = \emptyset$ and $g_i(\cdot, \xi)$ is a distribution for all $\xi \in \prod_{j \in pa_i} A_j$, i for which $pa_i \neq \emptyset$. Some authors call such a distribution a bayesian network³.

Proposition 1. p so defined is a distribution, and the g_i are the marginals and conditionals.⁴

¹Future editions will modify and expand.

²Future editions will rework this treatment, perhaps combining it with the sheet Index Matrices, which will possibly be split up.

³Indeed, this term is near universal in certain literatures. We avoid it in these sheets as a result of the Bourbaki project's policy on naming.

⁴Future editions will be precise and give an account.

Examples

Consider a rooted tree distribution (see Rooted Tree Distributions), or a memory chain (see Memory Chains), or a hidden memory chain (see Hidden Memory Chains).⁵

⁵Future editions will expand.

