

DIRECTED GRAPH DISTRIBUTIONS

Why

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

Definition

Suppose X_1, \ldots, X_k are sets. Define $X = \prod_{i=1}^k X_i$. For $x \in X$ and $S \subset \{1, \ldots, n\}$, denote the subvector of x indexed (in order) by S by x_S .

A distribution $p: X \to [0,1]$ factors according to a directed graph on $\{1,\ldots,n\}$ 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 $pa_i \neq \emptyset$.

Proposition 1. p so defined is a distribution, and the g_i are the marginals and conditionals.³

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).⁴

¹Future editions will modify and expand. The title of the sheet may change, since another interpretation for the words "directed graph distribution" is a distribution on directed graphs.

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

³Future editions will be precise and give an account.

⁴Future editions will expand.

