

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.² Call the undirected graph induced by this relation the *conditional dependency graph* of the random variables.

 $^{^1{\}rm Future}$ editions will include.

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

