TDT4171 Artificial Intelligence Methods Lecture 3 – Bayesian Networks

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Outline

- Bayesian Networks
 - Setup
 - Syntax
 - Semantics
 - The model building process
 - The quantitative part
 - Inference

2 Summary

- Probability is a rigorous formalism for uncertain knowledge
- Joint probability distribution specifies probability of every atomic event
- Queries can be answered by summing over atomic events
- For nontrivial domains, we must find a way to reduce the size of the joint distribution, as it grows like $O(d^n)$
- Independence and conditional independence provide the tools for simplification.
- Calculations can be rather heavy; today we will start using a SW tool, which does this for us

Chapter 13: Bayesian networks

Curriculum:

- Syntax of Bayesian networks
- Semantics
- Modelling
- Inference (superficially)

Announcements:

New week, new assignment!

The product rule $P(x \wedge y) = P(x|y)P(y) = P(y|x)P(x)$, can be used to prove Bayes' rule:

$$P(x|y) = \frac{P(y|x)P(x)}{P(y)}$$

Calculation challenge:

- Two factories, Factory A and Factory B, make light-bulbs. Factory A produces 60% of the bulbs, Factory B the rest.
- The probability of a light-bulb from Factory A being defect is 0.01, from Factory B the probability is 0.02.
- What is the probability of a lightbulb being from Factory A given that it is defect?

Discuss with neighbour for a couple of minutes.

BAYES RULE

FACTORY A: 60% OF BULBS. DEFECT-PROB D.O. 40% OF BULBS DEFECT-PROB DOZ FACTORY B: P(Factory=a defect)= P(defect | Factory=a) - Tractory=a) P(defect)=P(defect 1 Factor=a) + P(defect 1 Factory=b) 0.6.001 + 0.4.002 = 0.014 26.100 0.429 P (Factory=a defect)= 0.014

- Independence is an extremely powerful, albeit quite rare
 - If X is independent of Y (often written as $X \perp \!\!\! \perp Y$) then P(X|Y) = P(X) and — equivalently — P(Y|X) = P(Y).
 - Independence leads to more compact representation and simplified inference:
 - $\bullet \ \mathbf{P}(X,Y) = \mathbf{P}(X \mid Y)\mathbf{P}(Y) = \mathbf{P}(X)\mathbf{P}(Y).$

property when making models.

- Independence statements sanctioned by either of the two:

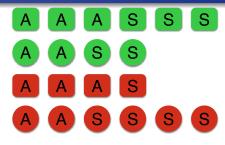
 - Quantifications, e.g., P(Cavity | WinRBK) = P(Cavity)



- Are Shape and Color independent?
- 2 Are Shape and Letter independent?
- 3 Are Letter and Color independent?

Discuss with your neighbour for a couple of minutes.

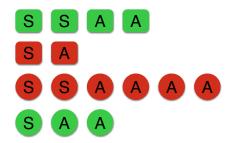
Independence - Example



- ① Are Shape and Color independent? No! E.g., $0.6 = P(\text{circle} \mid \text{red}) \neq P(\text{circle}) = 0.5$.
- ② Are Shape and Letter independent? No! E.g., $0.4 = P(\mathbf{a} \mid \text{circle}) \neq P(\mathbf{a}) = 0.5$.
- Are Letter and Color independent?
 YES! P(Letter | Color) = P(Letter) = [0.5 0.5].

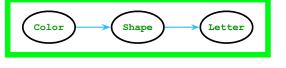
Important concept: Conditional independence

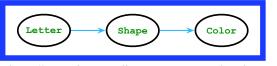
- Independence extremely powerful, but also extremely rare in applications \Rightarrow Conditional independence is our most basic and robust form of knowledge about uncertain environments.
- If X is independent of Y given Z (often written as $X \perp \!\!\! \perp Y \mid Z$) then $P(X|Y,Z) = P(X \mid Z)$ and $P(Y|X,Z) = P(Y \mid Z)$.
- Conditional independence leads to more compact representation and simplified inference.
 - $\bullet \ \mathbf{P}(X,Y,Z) = \mathbf{P}(X \mid Y,Z) \cdot \mathbf{P}(Y,Z) = \mathbf{P}(X \mid Z) \cdot \mathbf{P}(Y,Z).$
- Conditional independence statements sanctioned by either of the two:
 - Domain knowledge, e.g., Catch⊥Toothache | Cavity
 - Quantifications, e.g., P(Toothache | Catch, Cavity) = P(Toothache | Cavity)
- Conditional independence sounds a bit involved, but really isn't! Think of it as "irrelevance of new information".

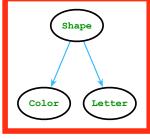


- All variables are dependent:
 - Color is not independent of Shape.
 - Letter is not independent of Shape.
 - Letter is not independent of Color.
- But Letter is cond. independent of Color given Shape. P(Letter | Shape, Color) = P(Letter | Shape)

Conditional independence and Causality







Three "causal stories" can generate the data:

- **1** Nature first determines Color, thereafter chooses Shape. Based on the value of Shape she determines Letter.
- f 2 Letter first, then Letter o Shape and Shape o Color.
- 3 Nature first determines Shape, thereafter chooses Color and Letter independently, but based on the value of Shape.

Only with domain knowledge (e.g., what does Letter represent?) can we choose between the three alternative stories.

Conditional independence and Causality (cont'd)

- Looking for independence and conditional independence in a large data set with many attributes is difficult.
- 2 ... but we need to find them in order to reduce the number of necessary probabilities down to a reasonable size.
- 3 Via background knowledge about the domain, we can see the raw data as more than just meaningless vectors of attribute values.
- This will lead to good hypotheses about possible independences and causal independences.
- These can be easily **checked** against the raw data.
- Structuring the "causal stories" turns out to be helpful.

Bayesian networks

A Bayesian Network is a simple, graphical notation for conditional independence assertions and hence for compact specification of full joint distributions.

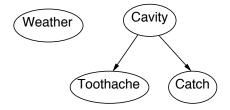
Syntax:

- a set of nodes, one per variable
- a directed, acyclic graph (link ≈ "directly influences")
- a conditional distribution for each node given its parents: $P(X_i|Parents(X_i))$

Today, all conditional distribution represented as a conditional probability table (CPT) giving the distribution over X_i for each combination of parent values (all nodes are discrete).

Example – The Dentist's Domain

Topology of network encodes conditional independence assertions:



- Weather is independent of the other variables as it does not influence anything, and is not influenced by anything.
- Toothache and Catch are conditionally independent given Cavity because any variable is conditionally independent of all its non-descendants given its parents.

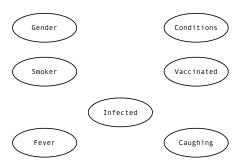
Vaccination hinders covid. In 2020, vaccines were limited, so people with pre-existing conditions were prioritized. Smokers were under-represented among those infected. Smoking is more common among male than female. Infected people typically cough and have a fever. Interesting question: Is a person infected?

To make a model we must decide

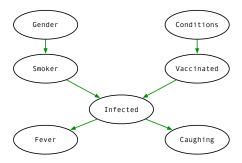
- Which are the random variables?
- What is the resulting BN **structure**?

Discuss with your neighbour for a couple of minutes.

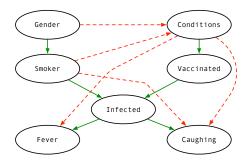
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Example – The Burglary Domain

I'm at work, neighbour John has called (to say my alarm is ringing?), but neighbour Mary hasn't called. Sometimes it's set off by minor earthquakes. Interesting question: Is there a burglar?

To make a model we must decide . . .

- Which are the random variables?
- How is the casual structure of the story?
- What is the resulting BN structure?

Discuss with your neighbour for a couple of minutes.

Example – The Burglary Domain

I'm at work, neighbour John has called (to say my alarm is ringing?), but neighbour Mary hasn't called. Sometimes it's set off by minor earthquakes. Interesting question: Is there a burglar?

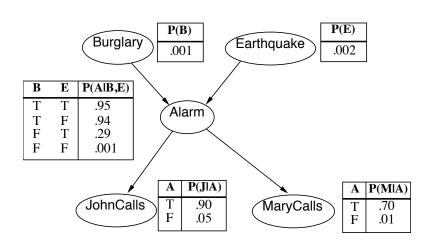
Variables:

- Burglar, Earthquake
- Alarm
- JohnCalls, MaryCalls

Network topology reflects "causal" knowledge:

- A burglar can set the alarm off
- An earthquake can set the alarm off
- The alarm can cause Mary to call
- The alarm can cause John to call

Example cont'd.



Example contd.

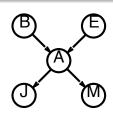
Demo of the **GeNIe** system: burglary.xdsl

System availability:

https://download.bayesfusion.com/files.html?category= Academia

Compactness

A CPT for Boolean X_i with k Boolean parents has 2^k rows for the combinations of parent values



Each row requires one number p for $X_i = \text{true}$ (the number for $X_i = \text{false}$ is iust 1-p

If each variable has no more than k parents, the complete network requires $O(n \cdot 2^k)$ numbers

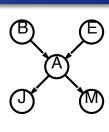
I.e., grows linearly with n, vs. $O(2^n)$ for the full joint **distribution!** For burglary net, 1+1+4+2+2=10 numbers (vs. $2^5 - 1 = 31$)

Global semantics

Global semantics defines the full joint distribution as the product of the local conditional distributions:

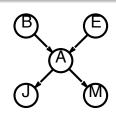
$$P(x_1, \dots, x_n) = \prod_{i=1}^n P(x_i | \mathsf{parents}(x_i))$$

e.g.,
$$P(j \wedge m \wedge a \wedge \neg b \wedge \neg e)$$



Global semantics

Global semantics defines the full joint distribution as the product of the local conditional distributions:



$$P(x_1, \dots, x_n) = \prod_{i=1}^n P(x_i | \mathsf{parents}(x_i))$$

e.g.,
$$P(j \land m \land a \land \neg b \land \neg e)$$

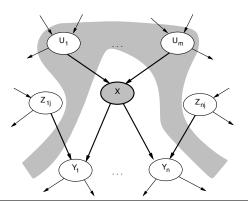
$$= P(j|a)P(m|a)P(a|\neg b, \neg e)P(\neg b)P(\neg e)$$

$$= \quad 0.9 \times 0.7 \times 0.001 \times 0.999 \times 0.998$$

$$\approx 0.0006$$

Local semantics

Local semantics: each node is conditionally independent of its nondescendants given its parents



Theorem: Local semantics ⇔ global semantics

Local semantics (Example)

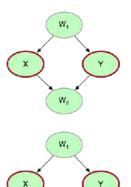
4 models in GeNIe:

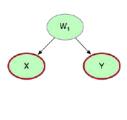
- Defect Lightbulbs: Factory.xdsl
- Cause & Effect: CauseEffect.xdsl
- Dividing structure (fork): Divider.xdsl
- V-structure (collider): Collider.xdsl

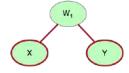
Checking for conditional independence

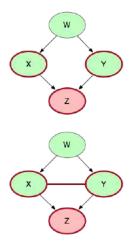
To check if a set of variables X is independent of Y given Z do the following:

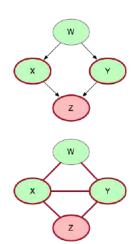
- Create the ancestral graph: $\{X, Y, Z\}$ and their ancestral nodes
- Moralize the graph: Every pair of nodes with a common child must be connected.
- Orop all directions.
- Oheck: Does Z block all paths between X and Y?
 - If all paths are blocked, then $X \perp \!\!\! \perp \!\!\! \mid Z$.
 - If there is at least one unblocked path, then $X \perp\!\!\!\!\perp Y \mid Z$.

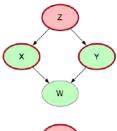


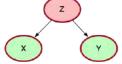


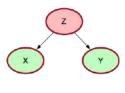


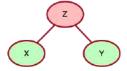


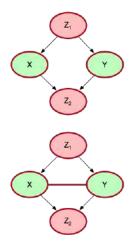


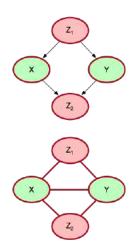






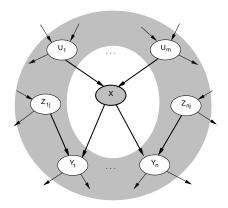






Markov blanket

Each node is conditionally independent of all others given its Markov blanket: parents + children + children's parents



Yet another example

Conditional independence in GeNIe – Forest Fire.xdsl

- Are Storm and Thunder ...
 - independent?
 - conditionally independent given Lightning?
- Which variables are . . .
 - independent of BusTourGroup?
 - conditionally independent of BusTourGroup given ForestFire?

Discuss with your neighbour for a couple of minutes.

Constructing Bayesian networks

Need a method such that a series of locally testable assertions of conditional independence guarantees the required global semantics

- Choose an ordering of variables X_1, \ldots, X_n
- \bigcirc For i=1 to n
 - \bullet add X_i to the network
 - 2 select parents from X_1, \ldots, X_{i-1} such that $P(X_i|Parents(X_i)) = P(X_i|X_1, \dots, X_{i-1})$

This choice of parents guarantees the global semantics:

$$\mathsf{P}(X_1,\ldots,X_n) = \prod_{i=1}^n \mathsf{P}(X_i|X_1,\ldots,X_{i-1}) \quad \text{(chain rule)}$$

$$= \prod_{i=1}^n \mathsf{P}(X_i|\mathsf{Parents}(X_i)) \quad \text{(by construction)}$$

0

Suppose we choose the ordering B, E, A, J, M

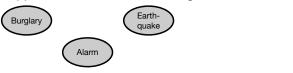


Burglary is the only variable, so cannot have parents. Move on...

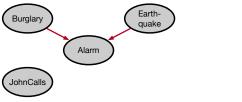




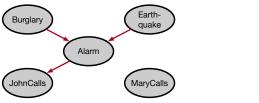
$$P(E|B) = P(E)$$
?



$$P(E|B) = P(E)$$
? Yes $P(A|B,E) = P(A|B)$? $P(A|B,E) = P(A|E)$?

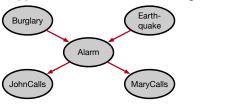


$$\begin{array}{ll} P(E|B)=P(E)? & \text{Yes} \\ P(A|B,E)=P(A|B)? & P(A|B,E)=P(A|E)? & \text{No} \\ P(J|A,B,E)=P(J|A)? & \end{array}$$



$$\begin{array}{ll} P(E|B) = P(E) ? & \text{Yes} \\ P(A|B,E) = P(A|B) ? & P(A|B,E) = P(A|E) ? & \text{No} \\ P(J|A,B,E) = P(J|A) ? & \text{Yes} \\ P(M|A,B,J,E) = P(M) ? & \\ P(M|A,B,J,E) = P(M|A) ? & \end{array}$$

Suppose we choose the ordering B, E, A, J, M

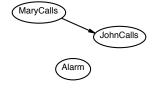


$$P(E|B) = P(E)$$
? Yes $P(A|B,E) = P(A|E)$? No $P(J|A,B,E) = P(J|A)$? Yes $P(M|A,B,J,E) = P(M)$? No $P(M|A,B,J,E) = P(M|A)$? Yes

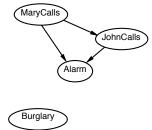
Finding the structure was fairly easy in this case, and the result is a "sparse" network with 1+1+4+2+2=10 required parameters.



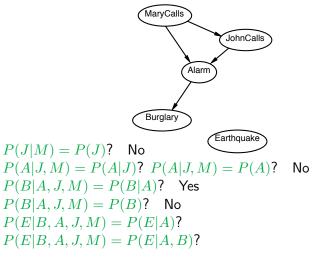
$$P(J|M) = P(J)$$
?



$$P(J|M) = P(J)$$
? No $P(A|J,M) = P(A|J)$? $P(A|J,M) = P(A)$?

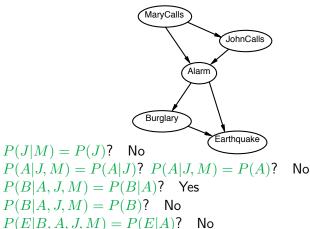


$$P(J|M) = P(J)$$
? No $P(A|J,M) = P(A|J)$? $P(A|J,M) = P(A)$? No $P(B|A,J,M) = P(B|A)$? $P(B|A,J,M) = P(B)$?

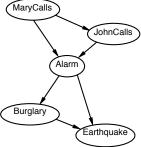


Suppose we choose the ordering M, J, A, B, E

P(E|B, A, J, M) = P(E|A, B)? Yes



Suppose we choose the ordering M, J, A, B, E



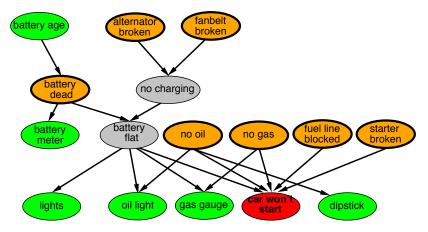
Deciding conditional independence is hard in non-causal directions Causal models and conditional independence seem hardwired for humansl

Assessing conditional probabilities is hard in non-causal directions Network is less compact: 1+2+4+2+4=13 numbers needed.

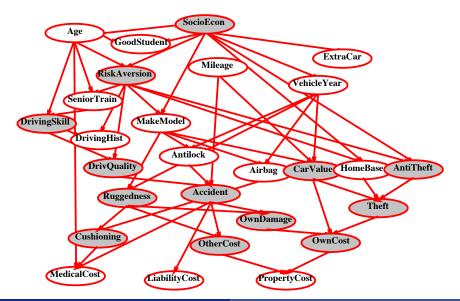
Example: Car diagnosis

Initial evidence: car won't start

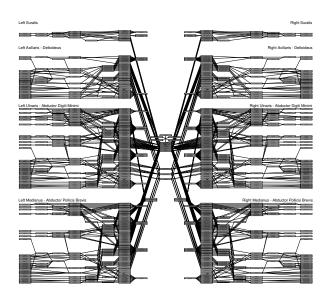
Testable variables (green), "broken, so fix it" variables (orange) Hidden variables (gray) ensure sparse structure, reduce parameters



Example: Car insurance



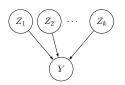
Example: MUNIN



Phases of the model building process

- Step 0 Decide what to model: Select the boundary for what to include in the model.
- Step 1 Defining variables: Select the important variables in the domain.
- Step 2 The qualitative part: Define the graphical structure that connects the variables.
- Step 3 The quantitative part: Fix parameters to specify each $P(x_i \mid pa(x_i))$. This is the difficult part.
- **Step 4 Verification:** Verification of the model.

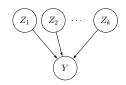
Consider a binary node with k binary parents. The CPT $P(y|z_1,...,z_k)$ contains 2^k parameters.



Naïve approach: 2^k conditional probabilities:

All parameters are required if no other assumptions can be made.

Consider a binary node with k binary parents. The CPT $P(y|z_1,\ldots,z_k)$ contains 2^k parameters.



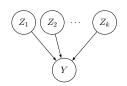
Naïve approach: 2^k conditional probabilities

Deterministic relations: Parameter free:

Y considered a deterministic function of its parents, e.g.,

$$\{Y = \mathtt{true}\} \iff \{Z_1 = \mathtt{true}\} \lor \{Z_2 = \mathtt{true}\} \lor \ldots \lor \{Z_k = \mathtt{true}\}.$$

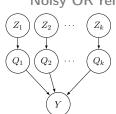
Consider a binary node with k binary parents. The CPT $P(y|z_1,\ldots,z_k)$ contains 2^k parameters.



Naïve approach: 2^k conditional probabilities

Deterministic relations: Parameter free

Noisy OR relation: k+1 conditional probabilities:



Independent inhibitors Q_1, \ldots, Q_k ; Assume

$${Q_1 = \mathsf{true}} \lor \ldots \lor {Q_k = \mathsf{true}} \Rightarrow {Y = \mathsf{true}}.$$

For each Q_i we have

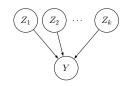
$$P(Q_i = \text{true}|Z_i = \text{true}) = q_i,$$

$$P(Q_i = \text{true}|Z_i = \text{false}) = 0.$$

"Leak probability":

$$P(Y = \mathtt{true}|Q_1 = \ldots = Q_k = \mathtt{false}) = q_0.$$

Consider a binary node with k binary parents. The CPT $P(y|z_1,\ldots,z_k)$ contains 2^k parameters.



Naïve approach: 2^k conditional probabilities

Deterministic relations: Parameter free

Noisy OR relation: k+1 conditional probabilities

Special structures: From 2 to 2^k conditional probabilities:

Y defined, e.g., by rules such as

"
$$P(Y = \mathtt{true}|Z_1 = \mathtt{true}, \dots, Z_k = \mathtt{true}) = p_1$$
, but

 $P(Y = \text{true}|z_1, \dots, z_k) = p_2$ for all other configurations z''.

Simple queries: compute posterior marginal $P(X_i|E=e)$, e.g., P(NoGas|Gauge = empty, Lights = on, Starts = false)

Conjunctive queries:

$$P(X_i, X_j | \mathbf{E} = \mathbf{e}) = P(X_i | \mathbf{E} = \mathbf{e})P(X_j | X_i, \mathbf{E} = \mathbf{e})$$

Optimal decisions: decision networks include utility information; probabilistic inference required for P(outcome|action, evidence)

Value of information: which evidence to seek next?

Sensitivity analysis: which probability values are most critical?

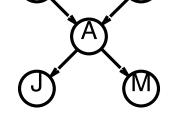
Explanation: why do I need a new starter motor?

Inference tasks – Inference by enumeration

Slightly intelligent way to sum out variables from the joint without actually constructing its explicit representation.

Simple query on the burglary network:

$$\begin{aligned} \mathbf{P}(B|j,m) &=& \mathbf{P}(B,j,m)/P(j,m) \\ &=& \alpha \mathbf{P}(B,j,m) \\ &=& \alpha \; \Sigma_e \; \Sigma_a \; \mathbf{P}(B,e,a,j,m) \end{aligned}$$



Rewrite full joint entries using product of CPT entries:

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

Recursive depth-first enumeration: O(n) space, $O(n \cdot d^n)$ time

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Recursive depth-first enumeration: O(n) space, $O(d^n)$ time

Enumeration algorithm

```
function ENUMERATION-ASK(X, e, bn) returns distr. over X
inputs: X, the query variable
          e. observed values for variables E
          bn, a Bayesian network with variables \{X\} \cup \mathbf{E} \cup \mathbf{Y}
\mathbf{Q}(X) \leftarrow a distribution over X, initially empty
for each value x_i of X do
    extend e with value x_i for X
    \mathbf{Q}(x_i) \leftarrow \text{Enum-All}(\text{Vars}[bn], \mathbf{e})
return Normalize(\mathbf{Q}(X))
function ENUM-ALL(vars, e) returns a real number
if Empty?(vars) then return 1.0
Y \leftarrow \text{First}(vars)
if Y has value y in e then
    return P(\mathcal{P}a(Y)) \times \text{ENUM-ALL}(\text{Rest}(\textit{vars}), \mathbf{e})
else return \sum_{y} P(y|Pa(Y)) \times ENUM-ALL(REST(vars), e_y)
         where \mathbf{e}_y is \mathbf{e} extended with Y = y
```

Evaluation of P(b, j, m) with Enum-All

```
Level 1: Enum-All(vars = [B, E, A, J, M], e = \{b, i, m\}):
\rightarrow P(b) \cdot \text{Enum-All}([E, A, J, M], \{b, j, m\})
     Level 2: Enum-All(vars = [E, A, J, M], e = \{b, j, m\}):
     \rightarrow P(e) \cdot \text{Enum-All}([A, J, M], \{b, j, m, e\})
      + P(\neg e) \cdot \text{Enum-All}([A, J, M], \{b, i, m, \neg e\})
         Level 3: Enum-All(vars = [A, J, M], e = \{b, i, m, e\}):
         \rightarrow P(a \mid b, e) \cdot \text{Enum-All}([J, M], \{b, j, m, e, a\})
          + P(\neg a \mid b, e) \cdot \text{Enum-All}([J, M], \{b, j, m, e, \neg a\})
              Level 4:Enum-All(vars=[J, M], e = \{b, i, m, e, a\}):
              \rightarrow P(i \mid a) \cdot \text{Enum-All}([M], \{b, j, m, e, a\})
                   Level 5:Enum-All(vars=[M], e = \{b, i, m, e, a\}):
                   \rightarrow P(m \mid a) \cdot \text{Enum-All}([\cdot], \{b, j, m, e, a\})
                        Level 6:Enum-All(vars=[\cdot], e = \{b, j, m, e, a\}):
                        \rightarrow 1.0
              Level 4:Enum-All(vars=[J, M], e = \{b, j, m, e, \neg a\}):
              \rightarrow P(i \mid \neg a) \cdot \text{Enum-All}([M], \{b, i, m, e, \neg a\})
                   Level 5:Enum-All(vars=[M], e = \{b, j, m, e, \neg a\}):
                   \rightarrow P(m \mid \neg a) \cdot \text{Enum-All}([\cdot], \{b, j, m, e, \neg a\})
                        Level 6:Enum-All(vars=[\cdot], e = \{b, j, m, e, \neg a\}):
                        \rightarrow 1.0
         Level 3: Enum-All(vars=[A, J, M], e = \{b, j, m, \neg e\}):
          \rightarrow P(a \mid b, \neg e) \cdot \text{Enum-All}([J, M], \{b, j, m, \neg e, a\})
          + P(\neg a \mid b, \neg e) \cdot \text{Enum-All}([J, M], \{b, i, m, \neg e, \neg a\})
```

 $P(j| \neg a)$

 $P(m/\neg a)$

Evaluation tree

P(j|a)

P(m|a)

.70

.90

Enum-All with vars=[B, E, A, J, M] and $e = \{b, j, m\}$.001 P(e)*P*(¬*e*) .998 .002 $P(\neg a|b,e)$ P(a|b,e)P(a|b, -e) $P(\neg a|b, \neg e)$.95 .94

Enumeration is still inefficient, as we have repeated computation of e.g., $P(j|a) \cdot P(m|a)$ for each value of e.

Nice to know that even better methods are available...

P(*j*|*a*)

 $P(j| \neg a)$

P(ml - a)

Summary

- Bayes nets provide a natural representation for (causally induced) conditional independence
- Topology + CPTs = compact representation of joint distribution
- Generally easy to construct also for non-experts
- Canonical distributions (e.g., noisy-OR) = compact representation of CPTs
- Efficient inference calculations are available (but the good ones are outside the scope of this course)