

MITx: 6.008.1x Computational Probability and Inference

Heli



- ▶ Introduction
- Part 1: Probability and Inference
- Part 2: Inference in Graphical Models

Week 5: Introduction to Part 2 on Inference in Graphical Models

Week 5: Efficiency in Computer Programs

Exercises due Oct 20, 2016 at 02:30 IST

Week 5: Graphical Models

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Week 5: Homework 4

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Practice Problem: Computing the Normalization Constant

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PRACTICE PROBLEM: COMPUTING THE NORMALIZATION CONSTANT

It turns out that once we know the potential functions, the normalization constant Z becomes fixed since the distribution needs to sum to 1. Let's show this for a simple case. Consider a two node graphical model with an edge between the two nodes corresponding to

$$p_{X_1,X_2}(x_1,x_2) = rac{1}{Z}\phi_1(x_1)\phi_2(x_2)\psi_{12}(x_1,x_2).$$

Suppose that we are given what the potential functions are. Show what Z is equal to as a function of ϕ_1 , ϕ_2 , and ψ_{12} .

Hint: Sum both sides over all values of x_1 and all values of x_2 . What is $\sum_{x_1} \sum_{x_2} p_{X_1,X_2}(x_1,x_2)$ equal to?

Because knowing the potentials fixes what the value of $m{Z}$ is, often times we'll omit writing $m{Z}$ and instead write

Exercises due Oct 27, 2016 at 02:30 IST

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Week 6: Special Case: Marginalization in Hidden Markov Models

Exercises due Oct 27, 2016 at 02:30 IST

Week 6: Homework 5

Homework due Oct 27, 2016 at 02:30 IST

Weeks 6 and 7: Mini-project on Robot Localization (to be posted)

 $p_{oldsymbol{X}}(oldsymbol{x}) \propto \prod_{i \in V} \phi_i(x_i) \prod_{(i,j) \in E} \psi_{ij}(x_i,x_j),$

where " \propto " means "proportional to".

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