

# Review of Expert Systems, Probabilities and Bayesian Networks

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# Outline

- 1 Expert Systems
- 2 Probability basics
- 3 The notations of multivariates
- 4 Bayesian Networks
- 5 Inferences in Bayesian Networks
- 6 Junction tree algorithm
- 7 Other formalisms of uncertainty reasoning

# Expert systems

Expert system = Knowledge base + Inference engine

- Knowledge base contains facts about objects in the chosen domain and their relationships
  - ▶ Knowledge base can also contains concepts, theories, practical procedures, and their associations
- The inference mechanism is a set of procedures that are used to examine the knowledge based in an orderly manner to answer questions, solve problems, or make decisions within the domain

# Overview of knowledge representation and methods of inference

## Knowledge representation

- Logic
  - ▶ Propositional logic
  - ▶ Predicate logic
- Production rules
- Semantic networks/web
- Frames
- Probability

## Methods of inference

- Reasoning with logic
- Inference with rules
  - ▶ Forward chaining
  - ▶ Backward chaining
- The inference tree
- Inference with frames
- Probabilistic inferences

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# Event Space

- Let  $U$  be the universe of all possible events
- For any possible event  $X, Y \subseteq U$
- Set-theoretical operators
  - ▶  $X \cap Y \stackrel{\text{def}}{=} \{z | x \in X \text{ and } z \in Y\}$
  - ▶  $X \cup Y \stackrel{\text{def}}{=} \{z | x \in X \text{ or } z \in Y\}$
  - ▶  $X \setminus Y \stackrel{\text{def}}{=} \{z | x \in X \text{ but } z \notin Y\}$
  - ▶  $\bar{X} = U \setminus X$

# Kolmogorov Axioms

- ①  $P(U) = 1$
- ② For any  $X \subseteq U$ ,  $P(X) \geq 0$
- ③ For any two events  $X, Y \subseteq U$   
if  $X \cap Y = \emptyset$   
then  $P(X \cup Y) = P(X) + P(Y)$

# Conditional Probability

## Definition (Conditional Probability)

$$P(X|Y) = \frac{P(X \cap Y)}{P(Y)}$$



# Bayes' Rule

## Definition

Bayes' Rule [Reverend Thomas Bayes (1764)]

$$P(H|E) = \frac{P(E|H) \cdot P(H)}{P(E)}$$

- Read  $P(E|H)$  as the **likelihood** of the event  $E$  given hypothesis  $H$
- Read  $P(H)$  as the prior of the hypothesis  $H$
- Read  $P(E)$  as the prior of the evidence  $E$
- Read  $P(H|E)$  as the posterior belief  $Bel(H|E)$  of  $H$  given evidence  $E$

# Independence

## Definition

Event  $X$  is said to be independent of event  $Y$ , denoted by  $X \perp\!\!\!\perp Y$ ,

- iff  $P(X|Y) = P(X)$
- An equivalent definition is  $P(X \cap Y) = P(X) \cdot P(Y)$
- Independence can be input knowledge
- Independence can arise from the probability

# Conditional independence

## Definition

Event  $X$  is said to be independent of event  $Y$  given  $Z$ , denoted  $X \perp\!\!\!\perp Y|Z$

- iff  $P(X|Y, Z) = P(X|Z)$
- An equivalent definition is  $P(X \cap Y|Z) = P(X|Z) \cdot P(Y|Z)$

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# Multivariate

- A vector of variables  $\mathbf{X} = \langle X_1, \dots, X_k \rangle$  where  $X_1, \dots, X_k \in \mathcal{V}$
- A vector of values  $\mathbf{x} = \langle x_1, \dots, x_k \rangle$  where  $x_i \in \text{Domain}(X_k)$  ( $1 \leq i \leq k$ )
- Multivariate notion of an event:  $\mathbf{X} = \mathbf{x}$  means

$$X_1 = x_1 \wedge X_2 = x_2 \wedge \dots \wedge X_k = x_k$$

which is usually abbreviated by  $\mathbf{x}$  if the variables  $\mathbf{X}$  is clear in the context

- $P(\mathbf{X})$  corresponds to a table of probabilities with each assignment  $\mathbf{x}$  to  $\mathbf{X}$  having an entry in the table
- $P(\mathbf{X}, \mathbf{Y})$  corresponds to a table of probabilities with each assignment  $\langle \mathbf{x}, \mathbf{y} \rangle$  to  $\langle \mathbf{X}, \mathbf{Y} \rangle$  having an entry in the table

# Examples I

- $\mathcal{V} = \{P, S, C\}$  where  $P$  for pollution,  $S$  for smoking, and  $C$  for having cancer
- The corresponding domains are  $Domain(P) = \{low, high\}$ ,  $Domain(S) = \{T, F\}$ ,  $Domain(C) = \{T, F\}$
- All possible worlds are

$\langle P, S, C \rangle$
$\langle low, T, T \rangle$
$\langle low, F, T \rangle$
$\langle high, T, T \rangle$
$\langle high, F, T \rangle$
$\langle low, T, F \rangle$
$\langle low, F, F \rangle$
$\langle high, T, F \rangle$
$\langle high, F, F \rangle$

## Examples II

- Event  $P = \text{low}$  corresponds to

$$\{\langle P = \text{low}, S = T, C = T \rangle, \langle P = \text{low}, S = F, C = T \rangle, \\ \langle P = \text{low}, S = T, C = F \rangle, \langle P = \text{low}, S = F, C = F \rangle\}$$

- Event  $S = T$  corresponds to

$$\{\langle P = \text{low}, S = T, C = T \rangle, \langle P = \text{high}, S = T, C = T \rangle, \\ \langle P = \text{low}, S = T, C = F \rangle, \langle P = \text{high}, S = T, C = F \rangle\}$$

- Event  $P = \text{low}, S = T$  corresponds to

$$\{\langle P = \text{low}, S = T, C = T \rangle, \langle P = \text{low}, S = T, C = F \rangle\}$$

# Multivariate version of conditional probability

$$P(\mathbf{X}|\mathbf{Y}) = \frac{P(\mathbf{X}, \mathbf{Y})}{P(\mathbf{Y})}$$

means for every assignment  $\langle \mathbf{x}, \mathbf{y} \rangle$  to  $\langle \mathbf{X}, \mathbf{Y} \rangle$ , we have

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



# Multivariate version of conditional independence

$$\mathbf{X} \perp\!\!\!\perp \mathbf{Y}$$

means

$$P(\mathbf{X}|\mathbf{Y}, \mathbf{Z}) = P(\mathbf{X}|\mathbf{Z})$$

means for every assignment  $\langle \mathbf{x}, \mathbf{y}, \mathbf{z} \rangle$  to  $\langle \mathbf{X}, \mathbf{Y}, \mathbf{Z} \rangle$ , we have

$$P(\mathbf{x}|\mathbf{y}, \mathbf{z}) = P(\mathbf{x}|\mathbf{z})$$

# Multivariate version of Bayes' Rule

Bayes rule:

$$P(\mathbf{H}|\mathbf{E}) = \frac{P(\mathbf{E}|\mathbf{H}) \cdot P(\mathbf{H})}{P(\mathbf{E})}$$

For every assignment  $\langle \mathbf{h}, \mathbf{e} \rangle$  to  $\langle \mathbf{H}, \mathbf{E} \rangle$ , we have

- If  $\mathbf{e}$  is the only known evidence in the context
  - ▶ Read the likelihood of  $\mathbf{e}$  given  $\mathbf{h}$  simply as **likelihood** of  $\mathbf{h}$ :

$$\lambda(\mathbf{h}) = P(\mathbf{e}|\mathbf{h})$$

- ▶ Read the belief of  $h$  given  $e$  simply as belief:

$$Bel(\mathbf{h}) = Bel(\mathbf{h}|\mathbf{e}) = P(\mathbf{h}|\mathbf{e})$$

- Bayes' rule can then be read as

$$Posterior = \frac{Likelihood \times Prior}{Prob\ of\ evidence}$$

# Marginalization

$$P(\mathbf{X} = \mathbf{x}) = \sum_{\mathbf{y} \in \text{Domain}(\mathbf{Y})} P(\mathbf{X} = \mathbf{x}, \mathbf{Y})$$

## Example

P	S	$P(P, S)$
H	T	0.03
H	F	0.07
L	T	0.27
L	F	0.63

$$\begin{aligned} P(P = low) &= P(P = low, S = T) \\ &\quad + P(P = low, S = F) \\ &= 0.9 \end{aligned}$$

# The chain rule

Each assignment  $\langle \mathbf{x}_1, \dots, \mathbf{x}_n \rangle$  to  $\langle \mathbf{X}_1, \dots, \mathbf{X}_n \rangle$  satisfies

$$\begin{aligned} P(\mathbf{X}_1, \mathbf{X}_2, \dots, \mathbf{X}_n) &= \\ &P(\mathbf{X}_1) \\ &\times P(\mathbf{X}_2 | \mathbf{X}_1) \\ &\times P(\mathbf{X}_3 | \mathbf{X}_1, \mathbf{X}_2) \\ &\times \dots \times P(\mathbf{X}_n | \mathbf{X}_1, \dots, \mathbf{X}_{n-1}) \\ &= \prod_{i=1, \dots, n} P(\mathbf{X}_i | \mathbf{X}_1, \mathbf{X}_2, \dots, \mathbf{X}_{i-1}) \end{aligned}$$

## Example

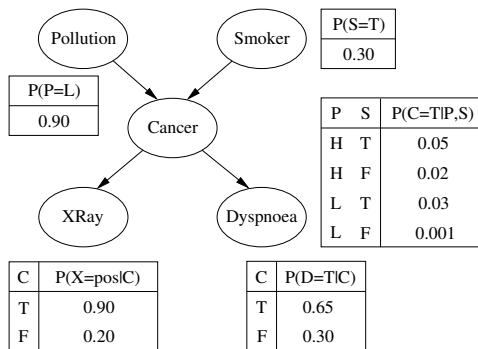
Pollution-Smoking-Cancer

$$P(P, S, C) = P(P) \times P(S | P) \times P(C | P, S)$$

# Outline

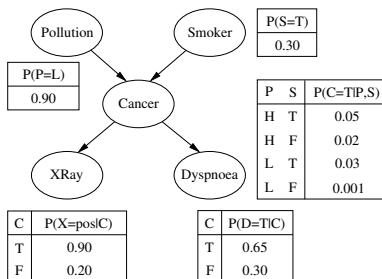
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# Bayesian networks



- A Bayesian Network is a directed acyclic graph (DAG)
  - ▶ Random variables makes up the nodes
  - ▶ Directed links or arrows connects pairs of nodes representing the dependence between variables.
  - ▶ Each node has a conditional probability table that quantifies the effects the parents have on the node.
- Gives a concise specification of the joint probability distribution.

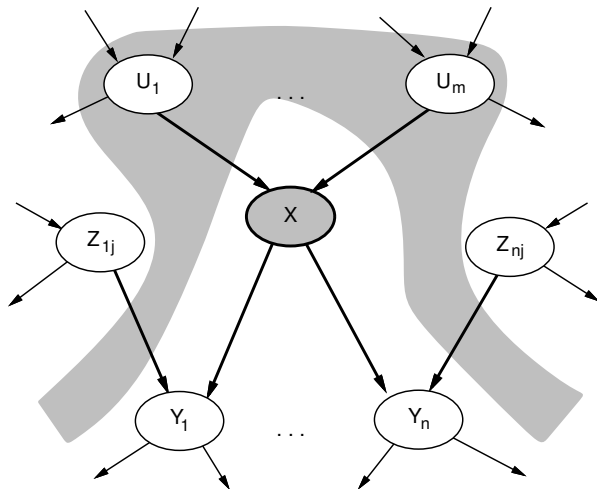
# Structure terminology and layout



- Family metaphor: *Parent*  $\Rightarrow$  *Child*  
*Ancestor*  $\Rightarrow \dots \Rightarrow$  *Descendant*
- Tree analogy:
  - ▶ root node: no parents
  - ▶ leaf node: no children
  - ▶ intermediate node: non-leaf, non-root
- Layout convention: root nodes at top, leaf nodes at bottom, arcs point down the page.

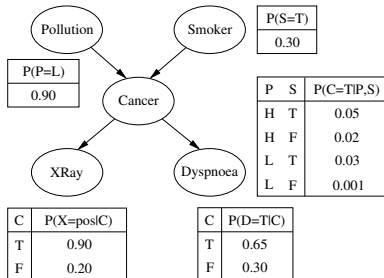
## Local semantics

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





# Conditional probability tables



- One *conditional probability table (CPT)* for each node.
- Each row contains the conditional probability of every node value for a combination of its parents' values nodes.
- Each row sums to 1.
- A table for a Boolean var with  $n$  Boolean parents contain  $2^{n+1}$  probabilities.
- A node with no parents has one row (the prior probabilities)

# Bayesian network: A compact representation of joint probabilities

- Bayesian Network implies that the probability of a node is only conditional dependence of its parents

$$\begin{aligned}P(X_i|X_1, \dots, X_{i-1}) &= P(X_i|Parents(X_i)) \\P(X_1, \dots, X_n) &= \prod_{i=1, \dots, n} P(X_i|Parents(X_i))\end{aligned}$$

- Bayesian network regulates an ordering of variables
  - ▶  $\langle X_1, X_2, \dots, X_N \rangle$
  - ▶  $Parents(X_i) \subseteq \{X_1, \dots, X_{i-1}\}$
- Factorization of joint probability with Bayesian network

$$\begin{aligned}P(X_1, \dots, X_n) &= P(X_1) \times \dots \times P(X_n|X_1, \dots, X_{n-1}) \\&= \prod_{i=1, \dots, n} P(X_i|Parents(X_i))\end{aligned}$$

# Example

## Example

$$\begin{aligned} &P(S = F, P = low, C = T, D = T, X = pos) \\ &= P(S = F) \\ &\quad \times P(P = low | S = F) \\ &\quad \times P(C = T | P = low, S = F) \\ &\quad \times P(D = T | C = T, P = low, S = F) \\ &\quad \times P(X = pos | D = T, C = T, P = low, S = F) \\ &= P(S = F) \\ &\quad \times P(P = low) \\ &\quad \times P(C = T | P = low, S = F) \\ &\quad \times P(D = T | C = T) \\ &\quad \times P(X = pos | C = T) \end{aligned}$$

# Pearl's network construction algorithm

- ① Choose the set of relevant variables  $\{X_i\}$  that describe the domain.
- ② Choose an ordering for the variables,  $\langle X_1, \dots, X_n \rangle$ .
- ③ While there are variables left:
  - ① Add the next variable  $X_i$  to the network.
  - ② Add arcs to the  $X_i$  nodes from some minimal set of nodes already in the net,  $Parents(X_i)$ , such that the following conditional independence property is satisfied:

$$P(X_i | X'_1, \dots, X'_m) = P(X_i | Parents(X_i))$$

where  $X'_1, \dots, X'_m$  are all the variables preceding  $X_i$ , including  $Parents(X_i)$ .

- ③ Define the *CPT* for  $X_i$

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# The query

$$\begin{aligned} P(X|\mathbf{E}) &= \alpha \sum_{U_1, \dots, U_m} \{ \\ &\quad P(U_1, \mathbf{E}_{U_1 \setminus X}, \dots, U_m, \mathbf{E}_{U_m \setminus X}, X, \mathbf{E}_{Y_1 \setminus X}, \dots, \mathbf{E}_{Y_n \setminus X}) \} \\ &= \alpha \sum_{U_1, \dots, U_m} \{ P(X|U_1, U_2, \dots, U_m) \\ &\quad \prod_{i=1, \dots, m} P(\mathbf{E}_{U_i \setminus X}) \cdot \prod_{i=1, \dots, m} P(U_i|\mathbf{E}_{U_i \setminus X}) \cdot \prod_{k=1, \dots, n} P(\mathbf{E}_{Y_k \setminus X}|X) \} \\ &= \alpha \cdot \prod_{i=1, \dots, m} P(\mathbf{E}_{U_i \setminus X}) \cdot \sum_{U_1, \dots, U_m} \{ P(X|U_1, U_2, \dots, U_m) \\ &\quad \prod_{i=1, \dots, m} P(U_i|\mathbf{E}_{U_i \setminus X}) \cdot \prod_{k=1, \dots, n} P(\mathbf{E}_{Y_k \setminus X}|X) \} \end{aligned}$$

As  $\prod_{i=1, \dots, m} P(\mathbf{E}_{U_i \setminus X})$  doesn't change when  $X$  takes different values, we can put it into the normalizing **constant**  $\alpha$ :

$$\begin{aligned} P(X|\mathbf{E}) &= \alpha \sum_{U_1, \dots, U_m} \{ P(X|U_1, U_2, \dots, U_m) \\ &\quad \prod_{i=1, \dots, m} P(U_i|\mathbf{E}_{U_i \setminus X}) \cdot \prod_{k=1, \dots, n} P(\mathbf{E}_{Y_k \setminus X}|X) \} \end{aligned}$$

Recursively compute  $P(U_i|\mathbf{E}_{U_i \setminus X})$  and  $P(\mathbf{E}_{Y_k}|X)$

$$P(X|\mathbf{E}) = \alpha \sum_{U_1, \dots, U_m} \{ \\ P(X|U_1, U_2, \dots, U_m) \\ \prod_{i=1, \dots, m} P(U_i|\mathbf{E}_{U_i \setminus X}) \\ \prod_{k=1, \dots, n} P(\mathbf{E}_{Y_k \setminus X}|X) \}$$

- $P(X|U_1, U_2, \dots, U_m)$  can be looked from the CPTs
- Let  $BN_X^\pi(U_i)$  be a sub-BN composed of  $U_i$  and all the nodes connecting to  $X$  through  $U_i$ .
  - ▶ Within  $BN_X^\pi(U_i)$ ,  $P(U_i|\mathbf{E}_{U_i \setminus X})$  can be computed recursively in the same manner
- Let  $BN_{Y_k}^\lambda(X)$  be a sub-BN composed of  $Y_k$  and all the nodes connecting to  $X$  through  $Y_k$ .
  - ▶ Within  $BN_{Y_k}^\lambda(X)$ ,  $P(\mathbf{E}_{Y_k \setminus X}|X) = \sum_{Y_k} P(Y_k, \mathbf{E}_{Y_k \setminus X}|X)$  can be computed recursively in the same manner

## A shorter equation: $\pi_X(U_i)$

Let

$$\begin{aligned}\pi_X(U_i) &= P(U_i | \mathbf{E}_{U_i \setminus X}) \\ \lambda_{Y_k}(X) &= P(\mathbf{E}_{Y_k \setminus X} | X)\end{aligned}$$

$$\begin{aligned}\pi_X(U_i) &= P(U_i | \mathbf{E}_{U_i \setminus X}) \\ &= \alpha \sum_{\text{Parents}(U_i)} \{ \\ &\quad P(U_i | \text{Parents}(U_i)) \cdot \\ &\quad \prod_{Z_j \in \text{Parents}(U_i)} \pi_{U_i}(Z_j) \cdot \\ &\quad \prod_{Y_k \in \text{Children}(U_i) \setminus \{X\}} \lambda_{Y_k}(U_i) \}\end{aligned}$$

When  $U_i$  is one of the evidence input

- $\pi_X(U_i = u_{i,e}) = 1$  if  $u_{i,e}$  is the evidence value entered
- $\pi_X(U_i = u_{i,e}) = 0$  if  $u_{i,e}$  is not the evidence value entered



## A shorter equation: $\lambda_{Y_k}(X)$ I

$$\begin{aligned}\pi_X(U_i) &= P(U_i | \mathbf{E}_{U_i \setminus X}) \\ \lambda_{Y_k}(X) &= P(\mathbf{E}_{Y_k \setminus X} | X)\end{aligned}$$

$$\begin{aligned}\lambda_{Y_k}(X) &= \sum_{Y_k} P(Y_k, \mathbf{E}_{Y_k \setminus X} | X) \\ &= \sum_{Y_k} \sum_{\text{Parents}(Y_k) \setminus \{X\}} \{ \\ &\quad P(Y_k | \text{Parent}(Y_k)) \cdot \\ &\quad \prod_{Z_{k,j} \in \text{Parents}(Y_k) \setminus \{X\}} \pi_{Y_k}(Z_{k,j}) \cdot \\ &\quad \prod_{W_{k,l} \in \text{Children}(Y_k)} \lambda_{W_{k,l}}(Y_k) \} \end{aligned}$$

## A shorter equation: $\lambda_{Y_k}(X)$ II

When  $Y_k$  is one of the evidence input, let  $y_{k,e}$  be the evidence value entered, the marginalization over  $Y_k$  is replaced by setting  $Y_k = y_{k,e}$  in the calculation.

$$\begin{aligned}\lambda_{Y_k}(X) &= P(Y_k = y_{k,e}, \mathbf{E}_{Y_k \setminus X} | X) \\ &= \sum_{Parents(Y_k) \setminus \{X\}} \{ \\ &\quad P(Y_k = y_{k,e} | Parent(Y_k)) \cdot \\ &\quad \prod_{Z_{k,j} \in Parents(Y_k) \setminus \{X\}} \pi_{Y_k}(Z_{k,j}) \cdot \\ &\quad \prod_{W_{k,l} \in Children(Y_k)} \lambda_{W_{k,l}}(Y_k) \} \end{aligned}$$

# Message passing (bottom-up instead of recursion) I

- Query decomposition

$$P(X|\mathbf{E}) = \alpha \sum_{U_1, \dots, U_m} \{ \\ P(X|U_1, U_2, \dots, U_m) \cdot \\ \prod_{i=1, \dots, m} \pi_{U_i}(X) \cdot \\ \prod_{k=1, \dots, n} \lambda_{Y_k}(X) \}$$

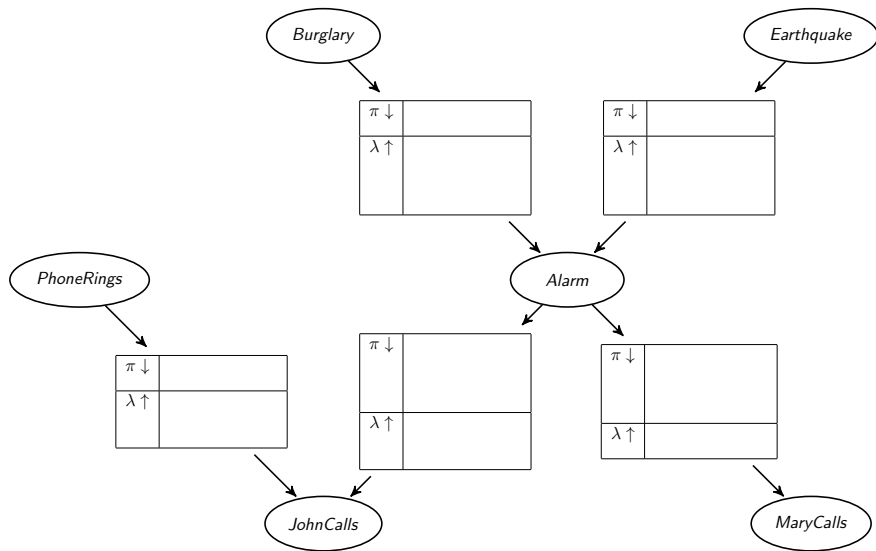
- Message passing:

- ▶ Start with the nodes that don't need any messages to compute  $\pi$
- ▶ Start with the nodes that don't need any messages to compute  $\lambda$
- ▶ Once a node gets the  $\pi$  and  $\lambda$  messages required to compute its own messages sent to its children or parents, compute the messages and send them out. Notice that
  - ★  $U_i$  send to its child  $X$ :  $\pi_X(U_i)$  — computing  $\pi_X(U_i)$  only requires messages from nodes in  $BN_X^\pi(U_i)$
  - ★  $Y_k$  send to its parent  $X$ :  $\lambda_{Y_k}(X)$  — computing  $\lambda_{Y_k}(X)$  only requires messages from nodes in  $BN_{Y_k}^\lambda(X)$

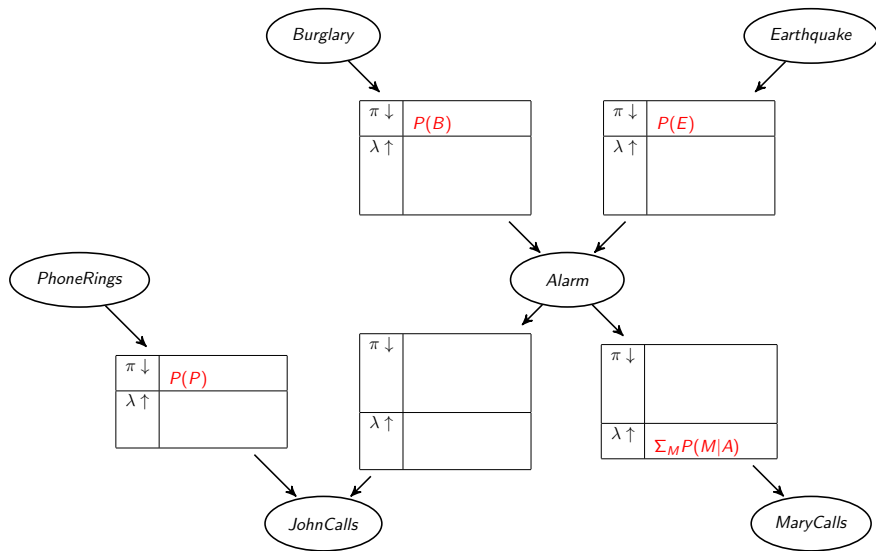
## Message passing (bottom-up instead of recursion) II

- $X$  computes query  $P(X|\mathbf{E})$  using its conditional table  $P(X|Parents(X))$ , and the message  $\pi_{U_i}(X)$  received from its parents, the message  $\lambda_{Y_k}(X)$  received from its children
- For queries other than  $P(X|\mathbf{E})$ ,  $X$  send messages
  - ▶  $X$  send message  $\pi_{Y_k}(X)$  to its child  $Y_k$
  - ▶  $X$  send message  $\lambda_X(U_i)$  to its parent  $U_i$

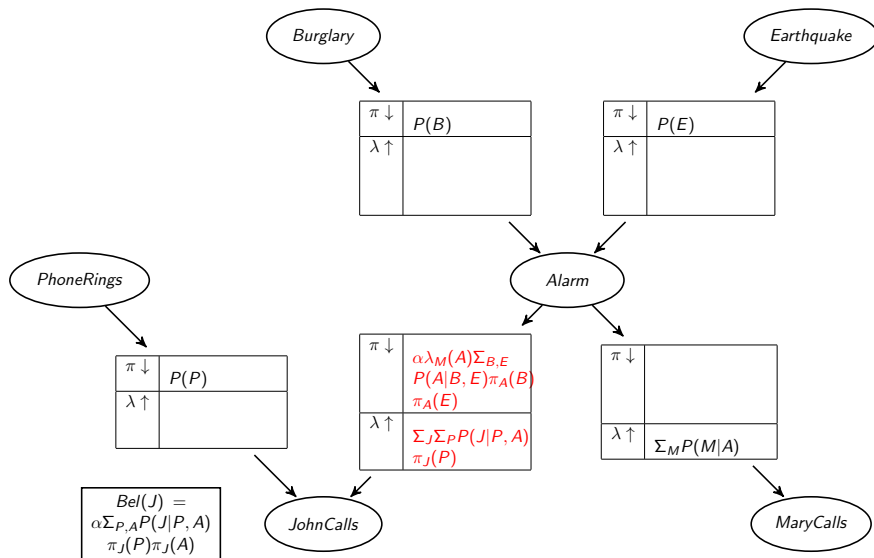
# Message passing – No Evidence



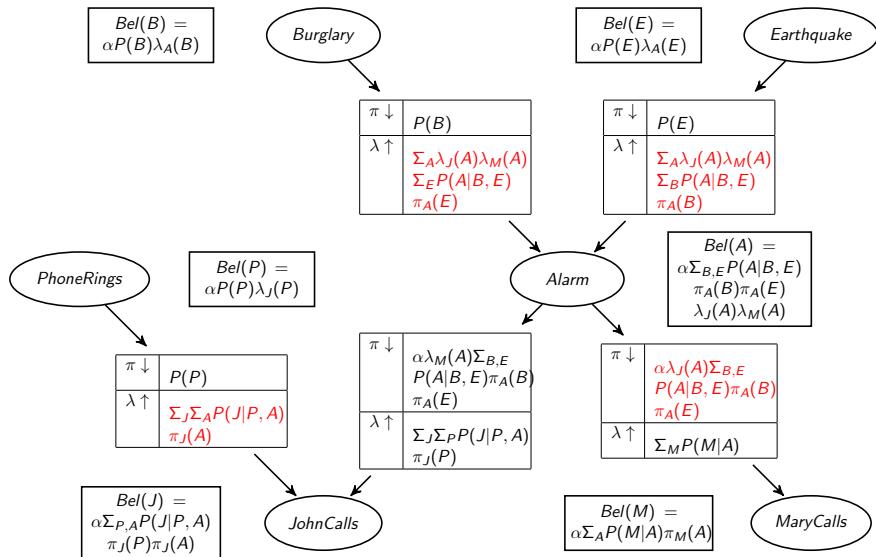
# Message passing – No Evidence



# Message passing – No Evidence

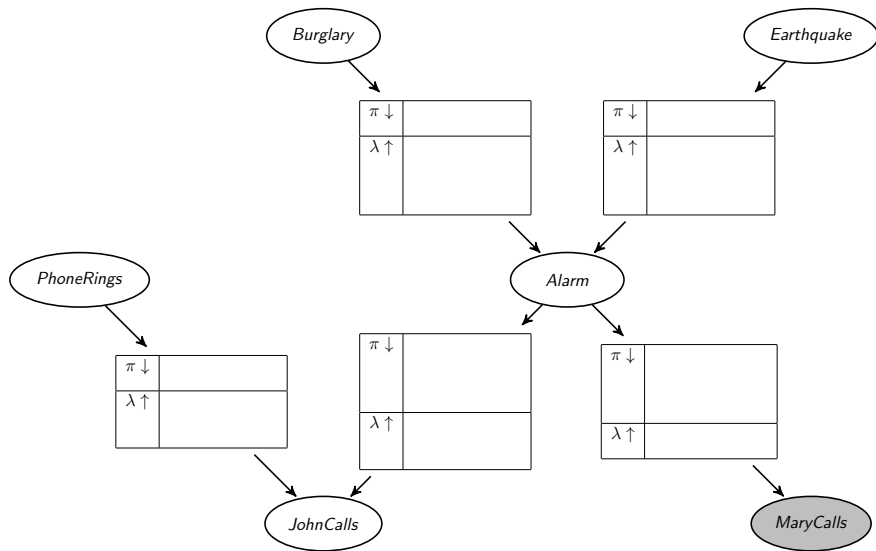


# Message passing – No Evidence

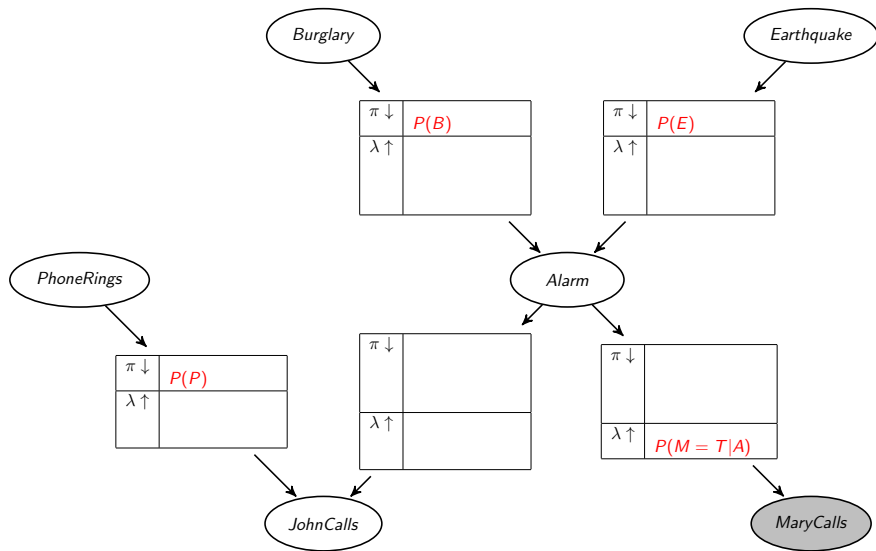




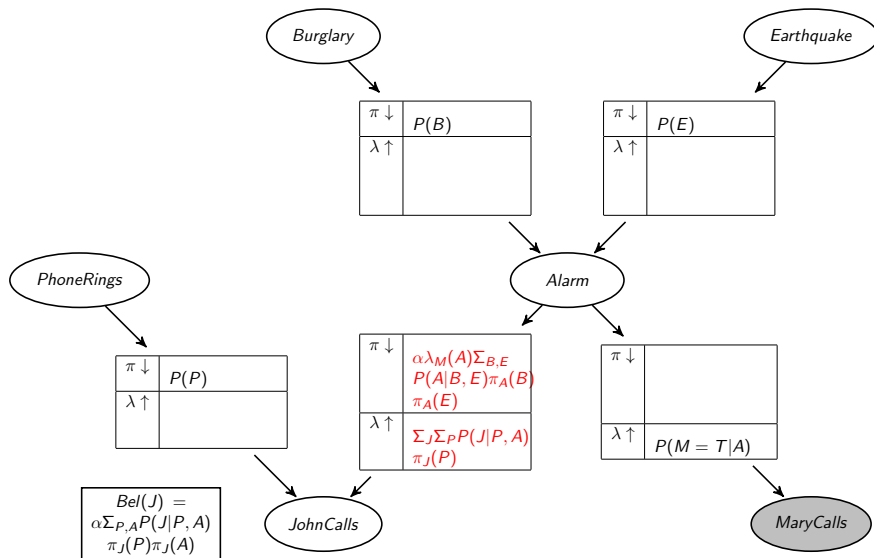
# Message passing – Evidence Example



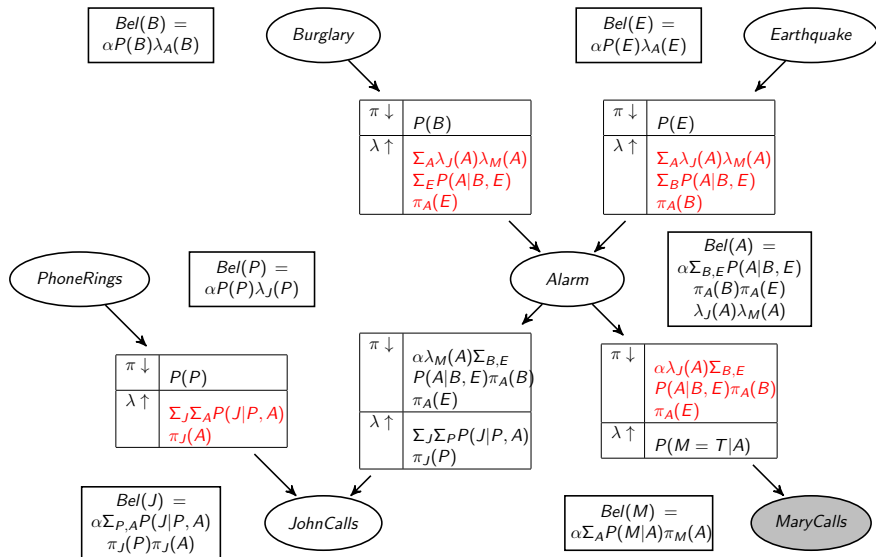
# Message passing – Evidence Example



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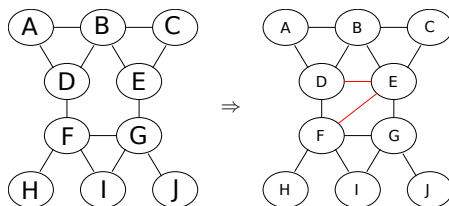
# Message passing – Evidence Example



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# Triangulation ordering



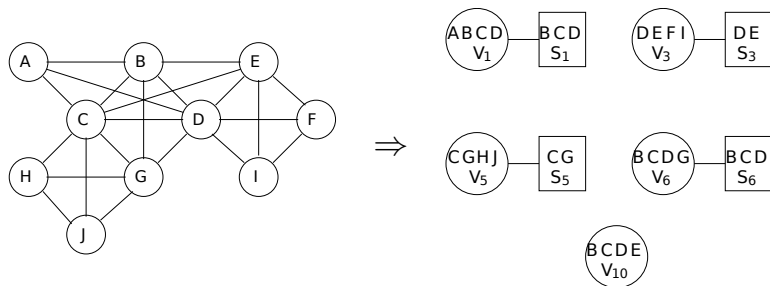
- Heuristics: Eliminate a node  $X$  with minimum number of family states, ie.  $sz(fa(X))$ 
  - ▶ recall that  $fa(X) = \{X\} \cup nb(X)$
  - ▶  $sz(V) = |Domain(V)|$
  - ▶  $sz(\{V_1, \dots, V_n\}) = \prod_i sz(V_i)$
- Let  $A, B, C, H, I, J$  have 2 states,  $D$  have 4 states,  $E$  have 5 states,  $F$  have 6 states,  $G$  have 7 states. Assume we have removed  $A, C, H, I, J$  already, then  $sz(fa(B)) = 40$ ,  $sz(fa(D)) = 48$ ,  $sz(fa(E)) = 70$ ,  $sz(fa(F)) = 168$  and  $sz(fa(G)) = 210$ .

# Triangulation Algorithm

Given a graph  $G$

- ① For each node  $X \in G$ 
  - ▶ If there is simplicial node  $X$  in  $G$ , eliminate  $X$
- ② Compute the family size of each node  $G$ , select a node  $X$  with minimum family size and eliminate  $X$
- ③ If there are no nodes left in  $G$  then terminate; otherwise go to step 1

# Transformation of a triangulated graph into a join tree I



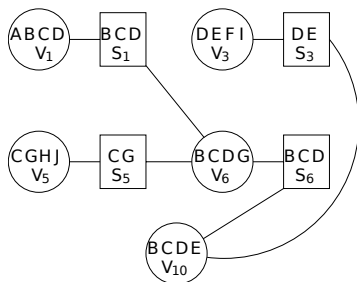
- 1 Establish an elimination sequence for the nodes in  $G$  and add fill-ins to  $G$  if necessary (e.g. according to a triangulation algorithm)
- 2  $i \leftarrow 0$
- 3 For each node  $X \in G$ , if  $X$  is a simplicial node then  $fa(X)$  is a clique
  - ▶ Remove nodes  $Y_{x,1}, \dots, Y_{x,K}$  from  $fa(X)$  with  $nb(Y_{x,k}) \subseteq fa(X)$ ,



# Transformation of a triangulated graph into a join tree II

- ▶  $i \leftarrow i + K$  ( $i$  is the number nodes removed so far)
- ▶ Construct a clique  $V_i \leftarrow fa(X)$
- ▶ Construct a **separator**  $S_i \leftarrow \{Y_{x,1}, \dots, Y_{x,K}\}$
- ▶ Connect  $V_i$  and  $S_i$  in the join tree  $T$

- ④ For each separator  $S_i$
- ▶ Select a  $V_j$  such that  $j > i$  and  $S_i \subset V_j$
  - ▶ Connect  $S_i$  to  $V_j$  in the joint tree  $T$



# Outline

- 1 Expert Systems
- 2 Probability basics
- 3 The notations of multivariates
- 4 Bayesian Networks
- 5 Inferences in Bayesian Networks
- 6 Junction tree algorithm
- 7 Other formalisms of uncertainty reasoning

# Other formalisms of uncertainty reasoning

- Default logic
- Certainty factor
- Dempster-Shafer theory
- Fuzzy set

# Default logic

[Reiter, 1980]

- Default logic combines classical logic with domain-specific inference rules

$$\frac{Bird(x) : M\neg fly(X)}{fly(X)}$$

where  $Mp$  stands for “ $p$  is consistent” meaning that  $\neg p$  can not be derived.

## Definition

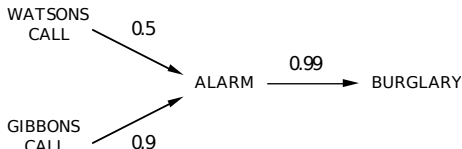
A default theory is a pair  $(W, D)$  where

- $W \subseteq L$  is a set of input knowledge represented in a language  $L$
- $D$  is a set of default rules of the form

$$\frac{\alpha : M\beta_1, \dots, M\beta_n}{\gamma}$$

where  $\alpha, \beta_1, \dots, \beta_n, \gamma \in L$ , and  $n \geq 0$ .

# The meaning of certainty factors



A rule with certainty factor: IF  $e$  THEN  $h$ ,  $CF$

- A certainty factor (CF) represents a person's change in belief in the hypothesis ( $h$ ) given the evidence ( $e$ )
- CF between 0 and 1 means that the person's belief in  $h$  given  $e$  increases
- CF between  $-1$  and 0 means that the person's belief in  $h$  given  $e$  decreases
- Parallel-combination, serial-combination, conjunction-combination, disjunction-combination

# Dempster-Shafer Theory

[Shafer, 1976]

- Frame of Discernment:  $\Theta$  (set of possible events, one of them is true)
- Multi-Variable Frames:

$$D = \{x_1, \dots, x_n\} \Rightarrow \Theta_D = \Theta_{x_1} \times \dots \times \Theta_{x_n}$$

- Belief mass function:  $m : 2^{\Theta_D} \rightarrow [0, 1]$  with  $\sum_{A \subseteq \Theta_D} m(A) = 1$
- Belief:  $Bel(A) = \sum_{B \subseteq A} m(B)$
- Focal Sets:  $A \subseteq \Theta_D$  s.t.  $m(A) \neq 0$
- Dempsters rule of combination:

$$m_{1,2}(A) = \frac{\sum_{B \cap C = A} m_1(B) \cdot m_2(C)}{\sum_{B \cap C \neq \emptyset} m_1(B) \cdot m_2(C)}$$

# Fuzzy sets

[Zadeh, 1965]

- A set  $A$  is in terms of its characteristic function

$$\mu_A(x) : U \rightarrow [0, 1]$$

A point  $x$  belongs to set  $A$  with possibility  $\mu_A(x)$ .

- Union

$$\mu_{A \cup B}(x) = \max(\mu_A(x), \mu_B(x))$$




- Intersection

$$\mu_{A \cap B}(x) = \min(\mu_A(x), \mu_B(x))$$

- Complement

$$\mu_{\bar{A}}(x) = 1 - \mu_A(x)$$

# References I

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