

Bayesian Networks

Approx. Inference

1 handout: slides  
asst 5 was due

Bayesian Networks

Approx. Inference

## Bayesian Networks

- Probabilistic KR
- Example
- Models
- The Joint
- Independence
- Example
- Break

Approx. Inference

# Bayesian Networks

# Probabilistic Knowledge Representation

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Bayesian Networks

■ Probabilistic KR

■ Example

■ Models

■ The Joint

■ Independence

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■ Break

Approx. Inference

**Representation:** variables, connectives

**Inference:** approximate, exact

# The Alarm Domain

## Bayesian Networks

### ■ Probabilistic KR

### ■ Example

### ■ Models

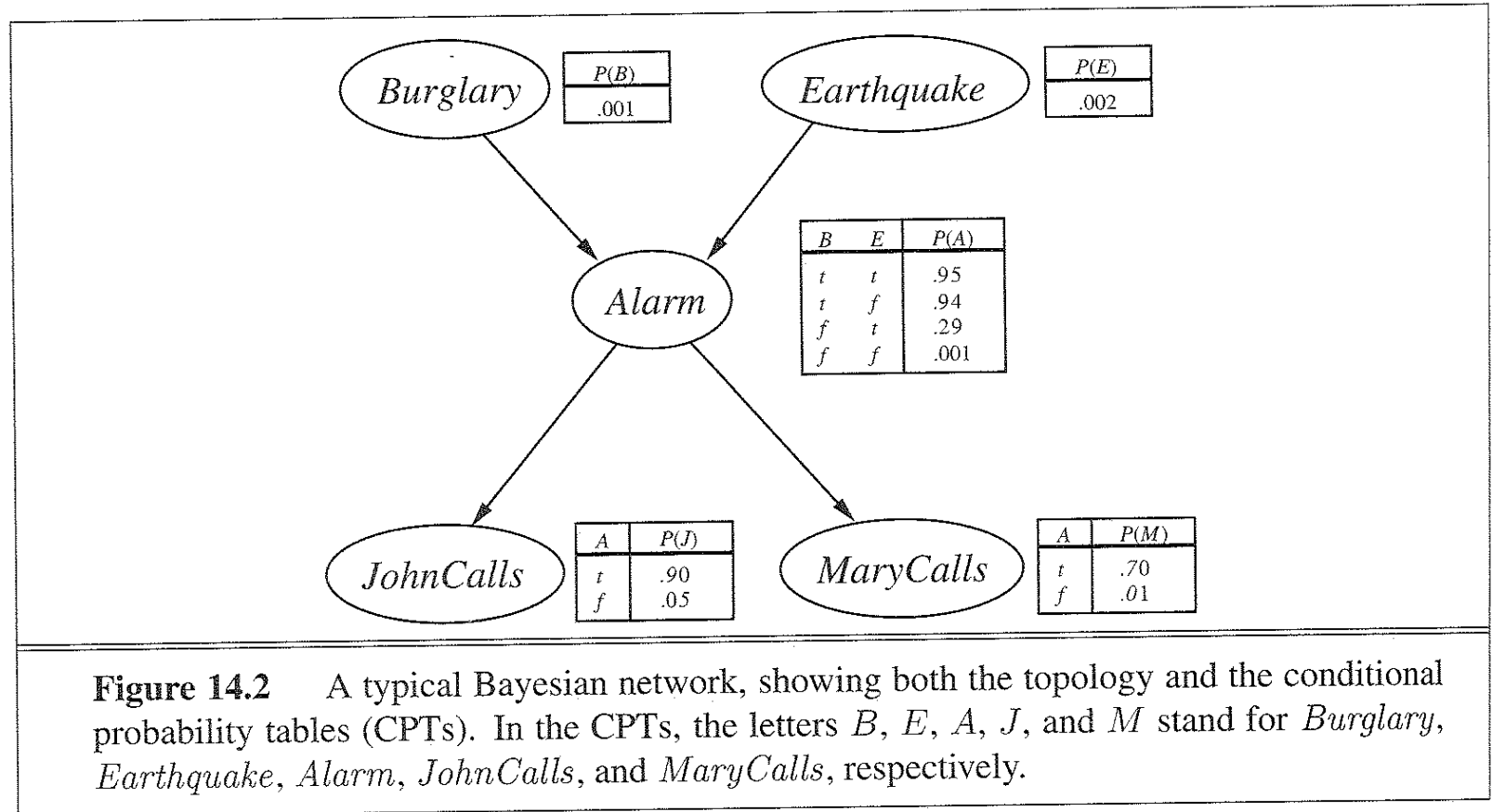
### ■ The Joint

### ■ Independence

### ■ Example

### ■ Break

## Approx. Inference



# Probabilistic Models

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Bayesian Networks

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Approx. Inference

**MDPs:**

**Naive Bayes:**

**$k$ -Means:**

**Representation:** variables, connectives

**Inference:** approximate, exact

# The Full Joint Distribution

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## Bayesian Networks

- Probabilistic KR

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- **The Joint**

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## Approx. Inference

ultimate power: knowing the probability of every possible atomic event (combination of values)

# The Full Joint Distribution

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## Bayesian Networks

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### ■ The Joint

### ■ Independence

### ■ Example

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## Approx. Inference

ultimate power: knowing the probability of every possible atomic event (combination of values)

simple inference via enumeration over the joint:

what is distribution of  $X$  given evidence  $e$  and unobserved  $Y$

$$P(X|e) = \frac{P(e|X)P(X)}{P(e)} = \alpha P(X, e) = \alpha \sum_y P(X, e, y)$$

Bayes Net = joint probability distribution



# The Magic of Independence

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## Approx. Inference

In general:

$$P(x_1, \dots, x_n) = P(x_n | x_{n-1}, \dots, x_1) P(x_{n-1}, \dots, x_1)$$

# The Magic of Independence

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Approx. Inference

In general:

$$\begin{aligned} P(x_1, \dots, x_n) &= P(x_n | x_{n-1}, \dots, x_1) P(x_{n-1}, \dots, x_1) \\ &= \prod_{i=1}^n P(x_i | x_{i-1}, \dots, x_1) \end{aligned}$$

# The Magic of Independence

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Approx. Inference

In general:

$$\begin{aligned} P(x_1, \dots, x_n) &= P(x_n | x_{n-1}, \dots, x_1) P(x_{n-1}, \dots, x_1) \\ &= \prod_{i=1}^n P(x_i | x_{i-1}, \dots, x_1) \end{aligned}$$

A Bayesian net specifies independence:

$$P(X_i | X_{i-1}, \dots, X_1) = P(X_i | \text{parents}(X_i))$$

# The Magic of Independence

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Approx. Inference

In general:

$$\begin{aligned} P(x_1, \dots, x_n) &= P(x_n | x_{n-1}, \dots, x_1) P(x_{n-1}, \dots, x_1) \\ &= \prod_{i=1}^n P(x_i | x_{i-1}, \dots, x_1) \end{aligned}$$

A Bayesian net specifies independence:

$$P(X_i | X_{i-1}, \dots, X_1) = P(X_i | \text{parents}(X_i))$$

So we get:

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

# The Magic of Independence

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Approx. Inference

In general:

$$\begin{aligned} P(x_1, \dots, x_n) &= P(x_n | x_{n-1}, \dots, x_1) P(x_{n-1}, \dots, x_1) \\ &= \prod_{i=1}^n P(x_i | x_{i-1}, \dots, x_1) \end{aligned}$$

A Bayesian net specifies independence:

$$P(X_i | X_{i-1}, \dots, X_1) = P(X_i | \text{parents}(X_i))$$

So we get:

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

For  $n$   $b$ -ary variables with  $p$  parents, that's  $nb^p$  instead of  $b^n$ !

# Example

## Bayesian Networks

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## Approx. Inference

$$\begin{aligned}P(S = 1|W = 1) &= \frac{P(S = 1, W = 1)}{P(W = 1)} \\&= \frac{\sum_{c,r} P(C = c, S = 1, R = r, W = 1)}{P(W = 1)} \\&= 0.2781/0.6471 = 0.430\end{aligned}$$

$$P(W = 1) = \sum_{c,r,s} P(C = c, S = s, R = r, W = 1) = 0.6471$$

$$\begin{aligned}P(R = 1|W = 1) &= \frac{P(R = 1, W = 1)}{P(W = 1)} \\&= \frac{\sum_{c,s} P(C = c, S = s, R = 1, W = 1)}{P(W = 1)} \\&= 0.4581/0.6471 = 0.708\end{aligned}$$

# Break

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## Bayesian Networks

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## ■ Break

## Approx. Inference

- exam 2
- exam 3
- projects: presentations, paper, paper drafts

- Sampling
- Likelihood Wting
- EOLQs

# Approximate Inference



# Rejection Sampling

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Bayesian Networks

Approx. Inference

■ Sampling

■ Likelihood Wting

■ EOLQs

What is distribution of  $X$  given evidence  $e$  and unobserved  $Y$ ?

Draw worlds from the joint, rejecting those that do not match  $e$ .  
Look at distribution of  $X$ .

each sample is linear time, but overall slow if  $e$  is unlikely

# Likelihood Weighting

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Bayesian Networks

Approx. Inference

■ Sampling

■ Likelihood Wting

■ EOLQs

What is distribution of  $X$  given evidence  $e$  and unobserved  $Y$ ?

**ChooseSample** ( $e$ )

$w \leftarrow 1$

for each variable  $V_i$  in topological order:

if  $(V_i = v_i) \in e$  then

$w \leftarrow w \cdot P(v_i | \text{parents}(v_i))$

else

$v_i \leftarrow \text{sample from } P(V_i | \text{parents}(V_i))$

(afterwards, normalize samples so all  $w$ 's sum to 1)

uses all samples, but needs lots of samples if  $e$  are late in ordering

- What question didn't you get to ask today?
- What's still confusing?
- What would you like to hear more about?

Please write down your most pressing question about AI and put it in the box on your way out.

*Thanks!*