

Bayesian Networks

Approx. Inference

Exact Inference

1 handout: slides
final blog entries were due

Bayesian Networks

- Example
- Reminder

Approx. Inference

Exact Inference

Bayesian Networks

The Alarm Domain

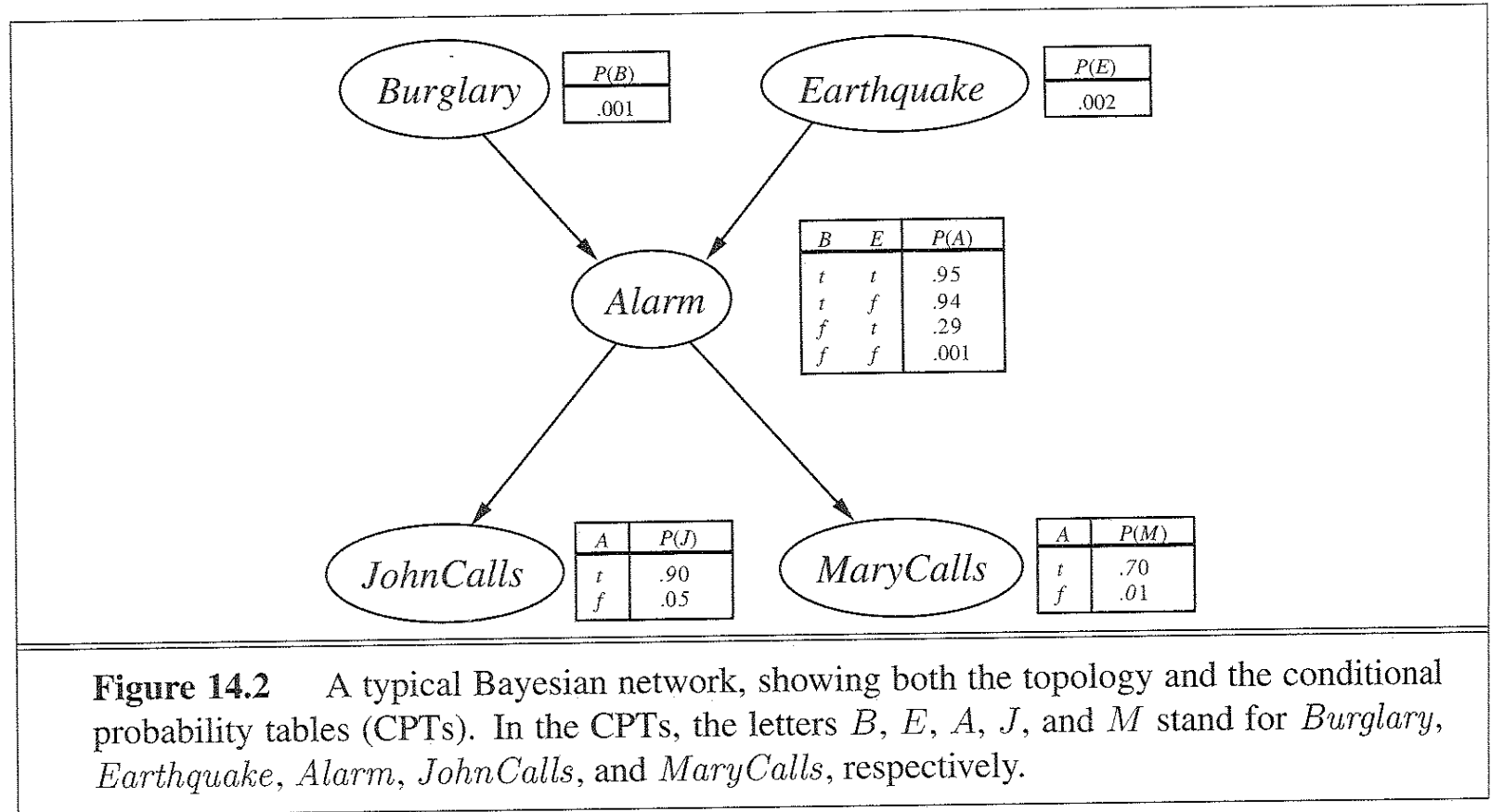
Bayesian Networks

■ Example

■ Reminder

Approx. Inference

Exact Inference



Bayes Nets Reminder

Bayesian Networks

■ Example

■ **Reminder**

Approx. Inference

Exact Inference

In general:

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

Bayes Nets Reminder

Bayesian Networks

■ Example

■ **Reminder**

Approx. Inference

Exact Inference

In general:

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

Bayes Net specifies independence:

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

joint distribution:

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

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

Bayesian Networks

Approx. Inference

- Basic Sampling
- Rej. Sampling
- Likelihood Wting
- Break

Exact Inference

Approximate Inference

Sampling According to the Joint Distribution

Bayesian Networks

Approx. Inference

■ Basic Sampling

■ Rej. Sampling

■ Likelihood Wting

■ Break

Exact Inference

sample values for variables, working top down

directly implements the semantics of the network
'generative model'

each sample is linear time

Rejection Sampling

Bayesian Networks

Approx. Inference

■ Basic Sampling

■ Rej. Sampling

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■ Break

Exact Inference

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

Bayesian Networks

Approx. Inference

■ Basic Sampling

■ Rej. Sampling

■ Likelihood Wting

■ Break

Exact Inference

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

Break

Bayesian Networks

Approx. Inference

■ Basic Sampling

■ Rej. Sampling

■ Likelihood Wting

■ Break

Exact Inference

- exam 3: calculator, review session May 4
- projects

Bayesian Networks

Approx. Inference

Exact Inference

- Enumeration
- Example
- Var. Elim. 1
- Var. Elim. 2
- EOLQs

Exact Inference in Bayesian Networks

Enumeration Over the Joint Distribution

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

Bayesian Networks

Approx. Inference

Exact Inference

■ Enumeration

■ Example

■ Var. Elim. 1

■ Var. Elim. 2

■ EOLQs

$$\begin{aligned}P(X|e) &= \frac{P(e|X)P(X)}{P(e)} \\&= \alpha P(X, e) \\&= \alpha \sum_y P(X, e, y) \\&= \alpha \sum_y \prod_{i=1}^n P(V_i | \text{parents}(V_i))\end{aligned}$$

Example

Bayesian Networks

Approx. Inference

Exact Inference

■ Enumeration

■ Example

■ Var. Elim. 1

■ Var. Elim. 2

■ EOLQs

$$\begin{aligned}P(B|j, m) &= \frac{P(j, m|B)P(B)}{P(j, m)} \\&= \alpha P(B, j, m) \\&= \alpha \sum_e \sum_a P(B, e, a, j, m) \\&= \alpha \sum_e \sum_a \prod_{i=1}^n P(V_i | \text{parents}(V_i)) \\P(b|j, m) &= \alpha \sum_e \sum_a P(b)P(e)P(a|b, e)P(j|a)P(m|a) \\&= \alpha P(b) \sum_e P(e) \sum_a P(a|b, e)P(j|a)P(m|a)\end{aligned}$$

[draw tree]

Variable Elimination

Bayesian Networks

Approx. Inference

Exact Inference

■ Enumeration

■ Example

■ Var. Elim. 1

■ Var. Elim. 2

■ EOLQs

$$P(B|j, m) = \alpha P(B) \sum_e P(e) \sum_a P(a|B, e) P(j|a) P(m|a)$$

factors = tables = $f_{varsused}(dimensions)$.

eg: $f_A(A, B, E)$, $f_M(A)$

multiplying factors: table with union of variables

summing reduces table

Variable Elimination

Bayesian Networks

Approx. Inference

Exact Inference

■ Enumeration

■ Example

■ Var. Elim. 1

■ **Var. Elim. 2**

■ EOLQs

eliminating variables: eg $P(J|b)$

$$P(J|b) = \alpha P(b) \sum_e P(e) \sum_a P(a|b, e) P(J|a) \sum_m P(m|a)$$

all vars not ancestor of query or evidence are irrelevant!

Bayesian Networks

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■ Enumeration

■ Example

■ Var. Elim. 1

■ Var. Elim. 2

■ EOLQs

- 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!