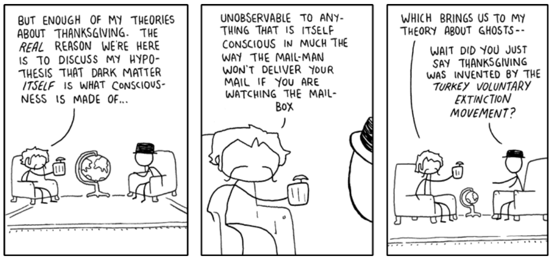

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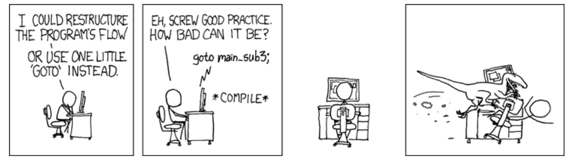

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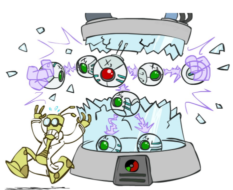
CS 473: Artificial Intelligence

Bayes' Nets: Independence

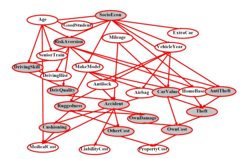


Steve Tanimoto

[These slides were created by Dan Klein and Pieter Abbeel for CS188 Intro to AI at UC Berkeley. All CS188 materials are available at http://ai.berkeley.edu.]

Recap: Bayes' Nets

- A Bayes' net is an efficient encoding of a probabilistic model of a domain



- Questions we can ask:
  - Inference: given a fixed BN, what is P(X | e)?
  - Representation: given a BN graph, what kinds of distributions can it encode?
  - Modeling: what BN is most appropriate for a given domain?

Bayes' Nets

- ✔ Representation
- Conditional Independences
- Probabilistic Inference
- Learning Bayes' Nets from Data

Conditional Independence

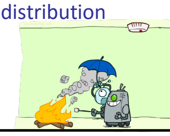
- X and Y are independent if

$$\forall x, y \;\; P(x,y) = P(x)P(y) \dashrightarrow X \perp\!\!\!\perp Y$$

- X and Y are conditionally independent given Z

$$\forall x, y, z \;\; P(x,y|z) = P(x|z)P(y|z) \dashrightarrow X \perp\!\!\!\perp Y | Z$$

- (Conditional) independence is a property of a distribution
- Example: $Alarm \perp\!\!\!\perp Fire | Smoke$

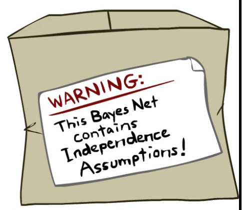


Bayes Nets: Assumptions

- Assumptions we are required to make to define the Bayes net when given the graph:

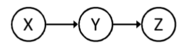
$$P(x_i|x_1 \cdots x_{i-1}) = P(x_i|parents(X_i))$$

- Beyond above "chain rule → Bayes net" conditional independence assumptions
  - Often additional conditional independences
  - They can be read off the graph
- Important for modeling: understand assumptions made when choosing a Bayes net graph



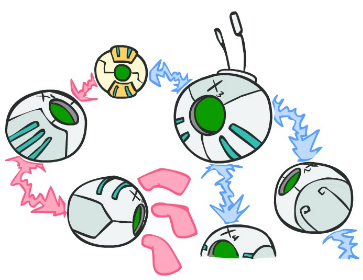
Independence in a BN

- Important question about a BN:
  - Are two nodes independent given certain evidence?
  - If yes, can prove using algebra (tedious in general)
  - If no, can prove with a counter example
  - Example:



  - Question: are X and Z necessarily independent?
    - Answer: no. Example: low pressure causes rain, which causes traffic.
    - X can influence Z, Z can influence X (via Y)
    - Addendum: they *could* be independent: how?

D-separation: Outline

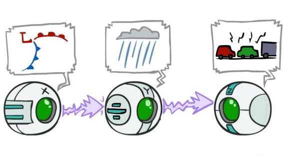


D-separation: Outline

- Study independence properties for triples
- Analyze complex cases in terms of member triples
- D-separation: a condition / algorithm for answering such queries

Causal Chains

- This configuration is a "causal chain"



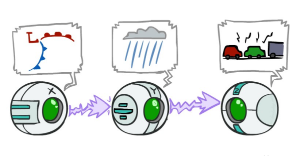
$$P(x, y, z) = P(x)P(y|x)P(z|y)$$

- Guaranteed X independent of Z ? *No!*
  - One example set of CPTs for which X is not independent of Z is sufficient to show this independence is not guaranteed.
  - Example:
    - Low pressure causes rain causes traffic, high pressure causes no rain causes no traffic
    - In numbers:

      P(+y | +x) = 1, P(-y | - x) = 1,
      P(+z | +y) = 1, P(-z | -y) = 1

Causal Chains

- This configuration is a "causal chain"



$$P(x, y, z) = P(x)P(y|x)P(z|y)$$

- Guaranteed X independent of Z given Y?

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

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

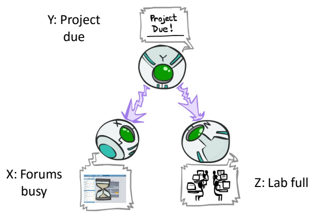
$$= P(z|y)$$

Yes!

- Evidence along the chain "blocks" the influence

Common Cause

- This configuration is a "common cause"



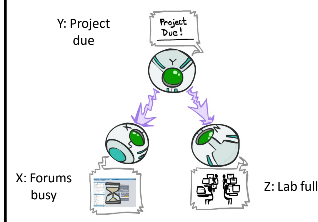
$$P(x, y, z) = P(y)P(x|y)P(z|y)$$

- Guaranteed X independent of Z ? *No!*
  - One example set of CPTs for which X is not independent of Z is sufficient to show this independence is not guaranteed.
  - Example:
    - Project due causes both forums busy and lab full
    - In numbers:

      P(+x | +y) = 1, P(-x | -y) = 1,
      P(+z | +y) = 1, P(-z | -y) = 1

Common Cause

- This configuration is a "common cause"



$$P(x, y, z) = P(y)P(x|y)P(z|y)$$

- Guaranteed X and Z independent given Y?

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

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

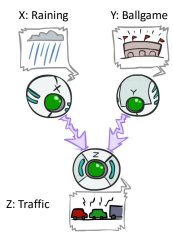
$$= P(z|y)$$

Yes!

- Observing the cause blocks influence between effects.

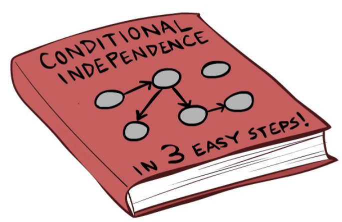
Common Effect

- Last configuration: two causes of one effect (v-structures)



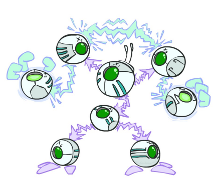
- Are X and Y independent?
  - *Yes*: the ballgame and the rain cause traffic, but they are not correlated
  - Still need to prove they must be (try it!)
- Are X and Y independent given Z?
  - *No*: seeing traffic puts the rain and the ballgame in competition as explanation.
- This is backwards from the other cases
  - Observing an effect activates influence between possible causes.

The General Case



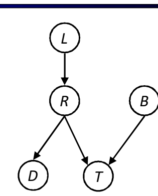
The General Case

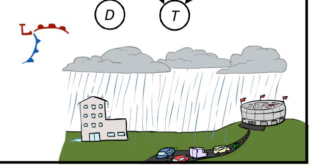
- General question: in a given BN, are two variables independent (given evidence)?
- Solution: analyze the graph
- Any complex example can be broken into repetitions of the three canonical cases



Reachability

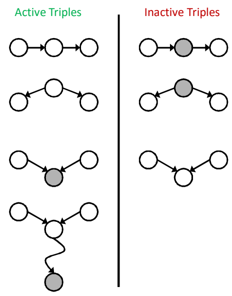
- Recipe: shade evidence nodes, look for paths in the resulting graph
- Attempt 1: if two nodes are connected by an undirected path not blocked by a shaded node, then they are not conditionally independent
- Almost works, but not quite
  - Where does it break?
  - Answer: the v-structure at T doesn't count as a link in a path unless "active"





Active / Inactive Paths

- Question: Are X and Y conditionally independent given evidence variables {Z}?
  - Yes, if X and Y "d-separated" by Z
  - Consider all (undirected) paths from X to Y
  - No active paths = independence!
- A path is active if each triple is active:
  - Causal chain A → B → C where B is unobserved (either direction)
  - Common cause A ← B → C where B is unobserved
  - Common effect (aka v-structure)
    A → B ← C where B *or one of its descendents* is observed
- All it takes to block a path is a single inactive segment

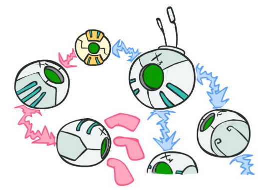


D-Separation

- Query: $X_i \perp\!\!\!\perp X_j | \{X_{k_1}, ..., X_{k_n}\}$?
- Check all (undirected!) paths between X_i and X_j
  - If one or more active, then independence not guaranteed

    $X_i \not\!\perp\!\!\!\perp X_j | \{X_{k_1}, ..., X_{k_n}\}$
  - Otherwise (i.e. if all paths are inactive), then independence is guaranteed

    $X_i \perp\!\!\!\perp X_j | \{X_{k_1}, ..., X_{k_n}\}$

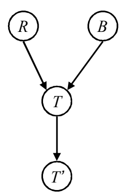


Example

$R \perp\!\!\!\perp B$ *Yes*

$R \perp\!\!\!\perp B | T$

$R \perp\!\!\!\perp B | T'$



Example

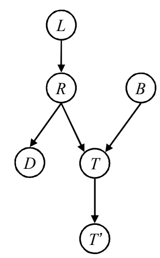
$L \perp\!\!\!\perp T' | T$ *Yes*

$L \perp\!\!\!\perp B$ *Yes*

$L \perp\!\!\!\perp B | T$

$L \perp\!\!\!\perp B | T'$

$L \perp\!\!\!\perp B | T, R$ *Yes*



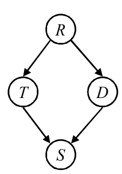
Example

- Variables:
  - R: Raining
  - T: Traffic
  - D: Roof drips
  - S: I'm sad
- Questions:

  $T \perp\!\!\!\perp D$

  $T \perp\!\!\!\perp D | R$ *Yes*

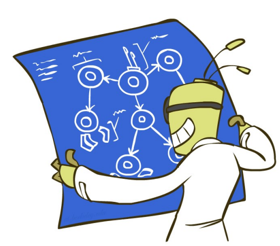
  $T \perp\!\!\!\perp D | R, S$



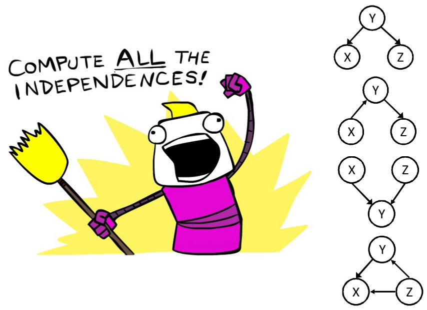
Structure Implications

- Given a Bayes net structure, can run d-separation algorithm to build a complete list of conditional independences that are necessarily true of the form

  $X_i \perp\!\!\!\perp X_j | \{X_{k_1}, ..., X_{k_n}\}$
- This list determines the set of probability distributions that can be represented

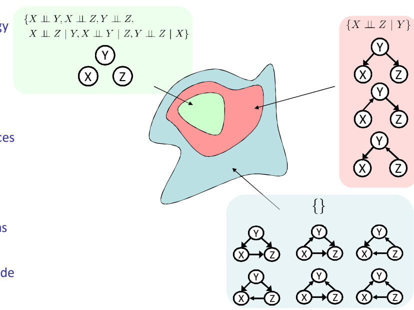


Computing All Independences



Topology Limits Distributions

- Given some graph topology G, only certain joint distributions can be encoded
- The graph structure guarantees certain (conditional) independences
- (There might be more independence)
- Adding arcs increases the set of distributions, but has several costs
- Full conditioning can encode any distribution



Bayes Nets Representation Summary

- Bayes nets compactly encode joint distributions
- Guaranteed independencies of distributions can be deduced from BN graph structure
- D-separation gives precise conditional independence guarantees from graph alone
- A Bayes' net's joint distribution may have further (conditional) independence that is not detectable until you inspect its specific distribution

Bayes' Nets

- ✔ Representation
- ✔ Conditional Independences
- Probabilistic Inference
  - Enumeration (exact, exponential complexity)
  - Variable elimination (exact, worst-case exponential complexity, often better)
  - Probabilistic inference is NP-complete
  - Sampling (approximate)
- Learning Bayes' Nets from Data