Probabilistic Graphical Models (Bayesian networks, belief networks)

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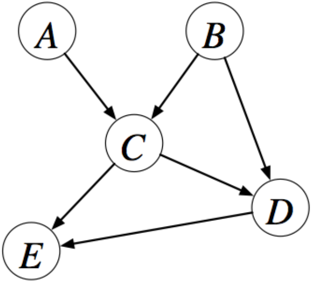
Basic Probability

- Joint probability $P(A, B)$
- Sum rule: $P(A) = \sum_B P(A, B)$
- Product rule: $P(A, B) = P(B|A)P(A)$
- Bayes Theorem

$$P(B|A) = \frac{P(A|B)P(B)}{P(A)} = \frac{P(A|B)P(B)}{\sum_B P(A|B)P(B)}$$

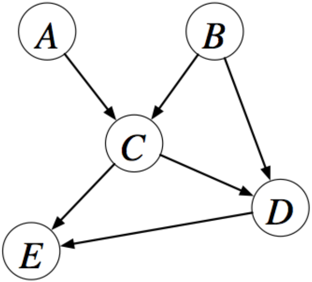
Basian Networks

- Basian Networks are directed acyclic graphs, DAG
- Nodes - random variables
- Edges - dependencies between random variables (direct influence)



Basian Networks

- Each node associated with conditional distribution P(X|parents)
- Parents - nodes, sending arrows to X
- Root nodes associated with priors P(X)

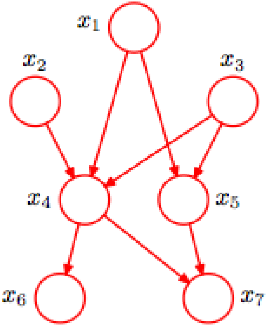


Joint distribution

- $P(x_1, x_2) = P(x_2|x_1)P(x_1)$
- $P(x_1, x_2, x_3) = P(x_3|x_1, x_2)P(x_2|x_1)P(x_1)$
- $P(x_1, ...x_k) = P(x_k|x_1, ...x_{k-1})..P(x_2|x_1)P(x_1)$
- Fully connected, link between every pair of nodes
- Absense of links conveys information
- Factorization properties of joint distribution

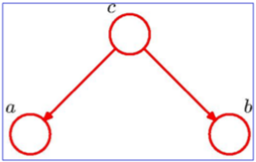
$$P(x_1..x_k) = \prod_{k=1}^{K} P(x_k|parents(x_k))$$

Factorizaton

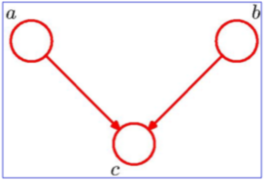


$P(x_1..x_7) =$
$P(x_1)P(x_2)P(x_3)P(x_4|x_1,x_2,x_3)P(x_5|x_1,x_3)P(x_6|x_4)P(x_7|x_4,x_5)$

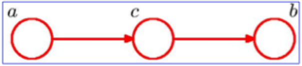
Factorizaton



$$p(a,b,c)=p(a|c)p(b|c)p(c)$$



$$p(a,b,c)=p(a)p(b)p(c|a,b)$$



$$p(a,b,c)=p(a)p(c|a)p(b|c)$$

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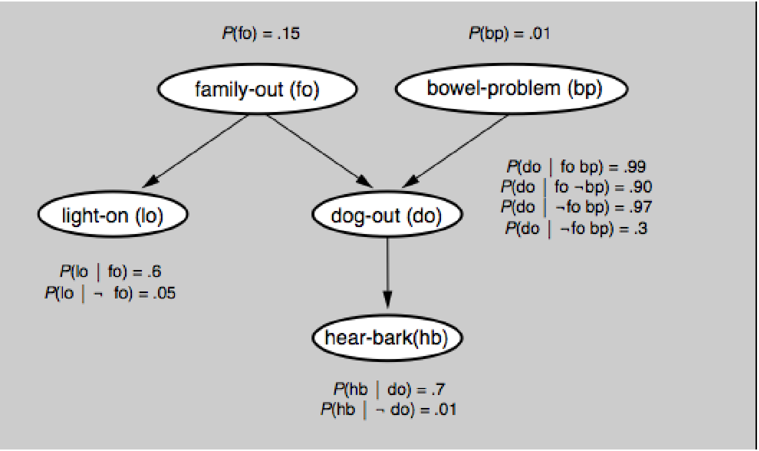
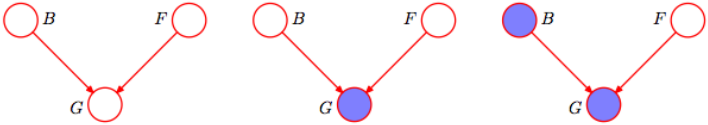
Example


P(fo) = .15
P(bp) = .01
family-out (fo)
bowel-problem (bp)
light-on (lo)
dog-out (do)
hear-bark(hb)
P(lo | fo) = .6
P(lo | ¬ fo) = .05
P(do | fo bp) = .99
P(do | fo ¬bp) = .90
P(do | ¬fo bp) = .97
P(do | ¬fo bp) = .3
P(hb | do) = .7
P(hb | ¬ do) = .01

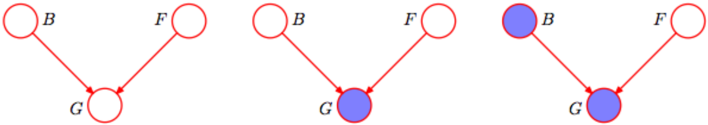
Conditional independence



- Binary variables, fuel system on a car
- B - battery, B=1 charged, B = 0 dead
- F - fuel tank, F = 1 full F = 0 empty
- G - electric gauge, G=1 shows full tank, G =0 shows empty tank
- Prior distribution P(B = 1) = 0.9, P(F = 1) = 0.9
- Gauge is unreliable! Conditional on gauge read "full"

$$P(G = 1|B = 1, F = 1) = 0.8$$
$$P(G = 1|B = 1, F = 0) = 0.2$$
$$P(G = 1|B = 0, F = 1) = 0.2$$
$$P(G = 1|B = 0, F = 0) = 0.1$$

Conditional independence

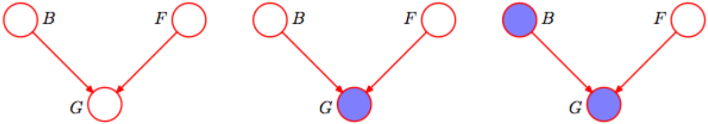


- Observe fuel gauge, reads "empty G = 0. Is tank really empty? $P(F = 0|G = 0)$- ?
- Bayes

$$P(F = 0|G = 0) = \frac{P(G = 0|F = 0)P(F = 0)}{P(G = 0)}$$

- $P(G = 0|F = 0) = P(G = 0|B = 0, F = 0)P(B = 0) + P(G = 0|B = 1, F = 0)P(B = 1) = 0.9 * 0.1 + 0.8 * 0.9 = 0.81$
- $P(G = 0) = \sum_{B \in 0,1} \sum_{F \in 0,1} P(G = 0|B, F)P(B)P(F) = 0.315$
- $P(F = 0|G = 0) = 0.257 > P(F = 0) = 0.1$

Conditional independence



- We also check (observe) battery, it is dead, B = 0
- Bayes

$$P(F=0|G=0,B=0)=\frac{P(G=0|B=0,F=0)P(F=0)P(B=0)}{\sum_{F\in 0,1}P(G=0|B=0,F)P(F)P(B=0)}$$

- $P(F=0|G=0,B=0)=0.111$
- State of fuel tank and battery became dependent through the gauge observation

Learning networks

- Network - joint probability distribution of random variables
- Structure can be learned, often set up "by hand"using expert knowldege
- Probabilites can be estimated from data using MAP/MLE

Probabilistic inference

- Evaluate probability of some set of variables given the values (observations) of another set.
- Exact inference of arbitrary Baysian network NP-hard
- Exact solutions for polytrees (no undirected cycles, exactly one undirected path between any two nodes)
- Approximate, numerical solutions, structure dependent

References

- Bayesian Networks without Tears. Eugene Charniak, AI magazine, vol 12, No4 , 1991 pp 50-63
- A Tutorial on Learning With Bayesian Networks, David Heckerman, Technical Report MSR-TR-95-06, 2006.
- Pattern Recognition and Machine Learning, Chapter 6, Christopher Bishop, Springer 2006