



Bayesian Networks



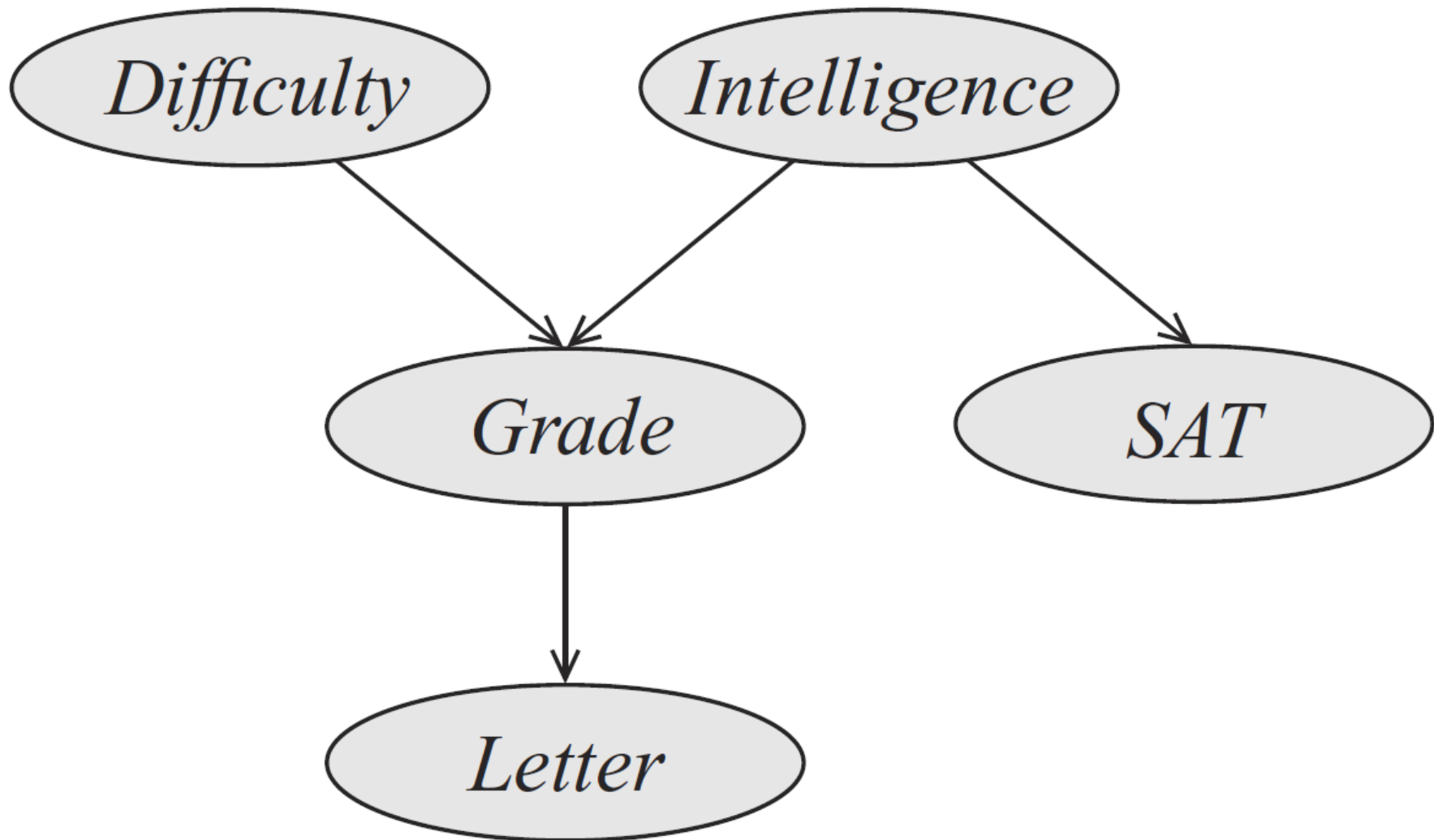
Doug Downey
EECS 474 Probabilistic Graphical Models

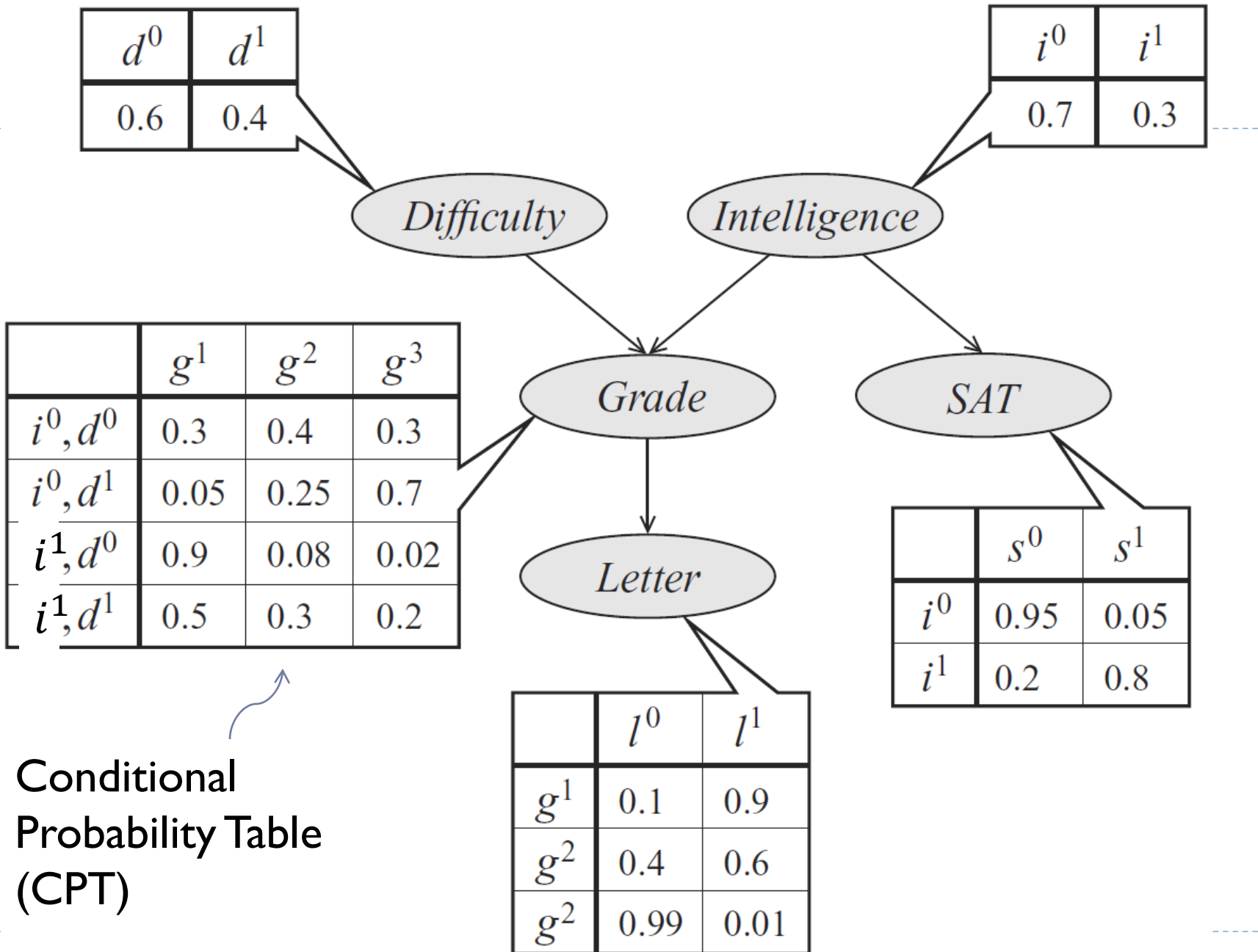
▶ **Begin with a graph**

▶ Random variables as nodes

▶ Causal relationships as directed edges







What does this wacky thing do?

- ▶ BNs represent the joint distribution compactly
- ▶ You can obtain the BN's probabilities for an event by multiplying the relevant values from each CPT:

$$P(i^1, d^0, g^2, s^1, l^0) = \dots$$



$$P(i^1, d^0, g^2, s^1, l^0)?$$

d^0	d^1
0.6	0.4

i^0	i^1
0.7	0.3

Difficulty

Intelligence

	g^1	g^2	g^3
i^0, d^0	0.3	0.4	0.3
i^0, d^1	0.05	0.25	0.7
i^1, d^0	0.9	0.08	0.02
i^1, d^1	0.5	0.3	0.2

Grade

SAT

Letter

	s^0	s^1
i^0	0.95	0.05
i^1	0.2	0.8

	l^0	l^1
g^1	0.1	0.9
g^2	0.4	0.6
g^3	0.99	0.01

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$$\begin{aligned} &P(i^1, d^0, g^2, s^1, l^0) \\ &= P(i^1)P(d^0)P(g^2|i^1, d^0)P(s^1|i^1)P(l^0|g^2) \\ &= 0.3 \cdot 0.6 \cdot 0.08 \cdot 0.8 \cdot 0.4 = 0.004608 \end{aligned}$$



Building a Bayes Net

- ▶ Create a node for each important variable in domain
- ▶ Connect nodes with causal edges
 - ▶ How? Domain knowledge
(or learn from data – more on this later)
- ▶ Obtain CPTs
 - ▶ How? Use **data**, or write from domain knowledge



Bayes Net Advantages

- ▶ **Compactness**

- ▶ Our “student” network has **15** independent parameters
- ▶ Vs. how many for a full joint distribution table?

- ▶ **Ease of inference**

- ▶ (more on this later)



From Graphs to Independencies

- ▶ The Bayes Net encodes **independencies**
 - ▶ Independencies are what allow BN compactness
- ▶ Question:

Which independencies are encoded in a given BN graph?



Global Semantics

$$P(X_1, X_2, \dots, X_n) = \prod_{i=1}^n P(X_i | \text{Pa}(X_i))$$



Local Independences

- ▶ Each node is conditionally independent of its non-descendants given its parents.
- ▶ Theorem:
Local Independences \Leftrightarrow Global Semantics



What does the graph look like...

- ▶ No independence?
- ▶ All variables independent?
- ▶ Common Cause? Common Effect?
 - ▶ Correlation \neq causation
 - ▶ “Explaining away”



Active Trails and D-separation

- ▶ Two nodes in G are d-separated unless there is an active trail between them
- ▶ An *Active Trail* between nodes X and Y given evidence nodes E is any path between X and Y such that
 - ▶ For any v-structure $(A \Rightarrow C \Leftarrow B)$ on the path, either C or one of its descendants is in E
 - ▶ No other nodes on the path are in E

