



COL333/671: Introduction to AI
Semester I, 2021

Probabilistic Reasoning

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Outline

- Last Class
 - Reinforcement Learning
- This Class
 - Probabilistic Reasoning
- Reference Material
 - AIMA Ch. 13 and 14

Acknowledgement

These slides are intended for teaching purposes only. Some material has been used/adapted from web sources and from slides by Doina Precup, Dorsa Sadigh, Percy Liang, Mausam, Dan Klein, Anca Dragan, Nicholas Roy and others.

Uncertainty in AI

- Uncertainty:
 - **Observed variables (evidence):** Agent knows certain things about the state of the world (e.g., sensor measurements or symptoms)
 - **Unobserved variables:** Agent needs to reason about other aspects (e.g. what disease is present, is the car operational, location of the burglar)
 - **Model:** Agent knows something about how the known variables relate to the unknown variables
- Probabilistic reasoning gives us a framework for managing our beliefs and knowledge.

I hear an unusual sound and a burning smell in my car, what fault is there in my engine?

I have fever, loss of smell, loss of taste, do I have Covid?

I hear some footsteps in my house, where is the burglar?

Random Variables

- A random variable is some aspect of the world about which we (may) have uncertainty
 - R = Do I have Covid?
 - T = Engine is faulty or working?
 - D = How long will it take to drive to IIT?
 - L = Where is the person?
- Domains
 - R in {true, false} (often write as {+r, -r})
 - T in {faulty, working}
 - D in $[0, \infty)$
 - L in possible locations in a grid $\{(0,0), (0,1), \dots\}$

I hear an unusual sound and a burning smell in my car, what fault is there in my engine?

I have fever, loss of smell, loss of taste, do I have Covid?

I hear some footsteps in my house, where is the burglar?

Joint Distributions

- A **joint distribution** over a set of random variables: X_1, X_2, \dots, X_n specifies a real number for each assignment (or *outcome*):

$$P(X_1 = x_1, X_2 = x_2, \dots, X_n = x_n)$$

$$P(x_1, x_2, \dots, x_n)$$

- Must obey:

$$P(x_1, x_2, \dots, x_n) \geq 0$$

$$\sum_{(x_1, x_2, \dots, x_n)} P(x_1, x_2, \dots, x_n) = 1$$

$$P(T, W)$$

T	W	P
hot	sun	0.4
hot	rain	0.1
cold	sun	0.2
cold	rain	0.3

**Note: Joint distribution can answer all probabilistic queries.
Problem: Table size is d^n .**

Events

- An event is a set E of outcomes
- From a joint distribution, we can calculate the probability of any event
 - Probability that it's hot AND sunny? **.4**
 - Probability that it's hot? **.4 + .1**
 - Probability that it's hot OR sunny? **.4 + .1 + .2**

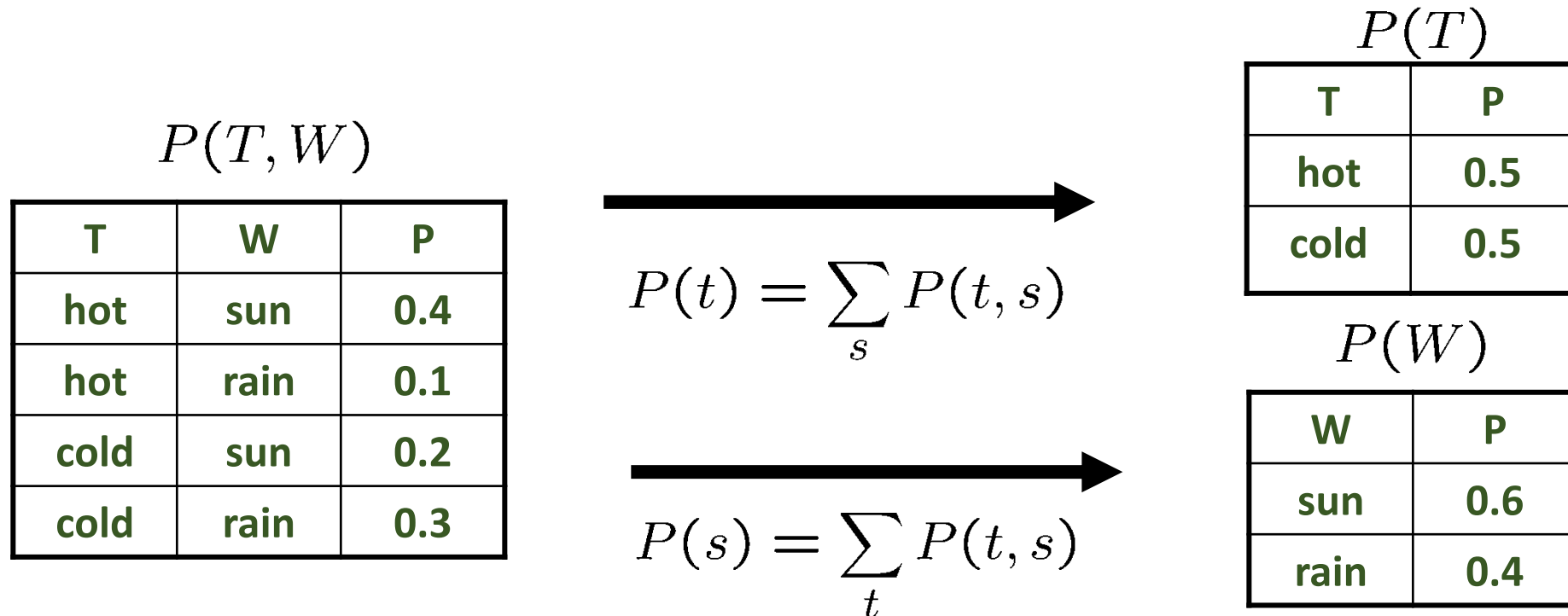
$$P(E) = \sum_{(x_1 \dots x_n) \in E} P(x_1 \dots x_n)$$

$P(T, W)$

T	W	P
hot	sun	0.4
hot	rain	0.1
cold	sun	0.2
cold	rain	0.3

Marginalization

- From a joint distribution (>1 variable) reduce it to a distribution over a smaller set of variables
- Called marginal distributions are sub-tables which eliminate variables
- Marginalization (summing out): Combine collapsed rows by adding likelihoods

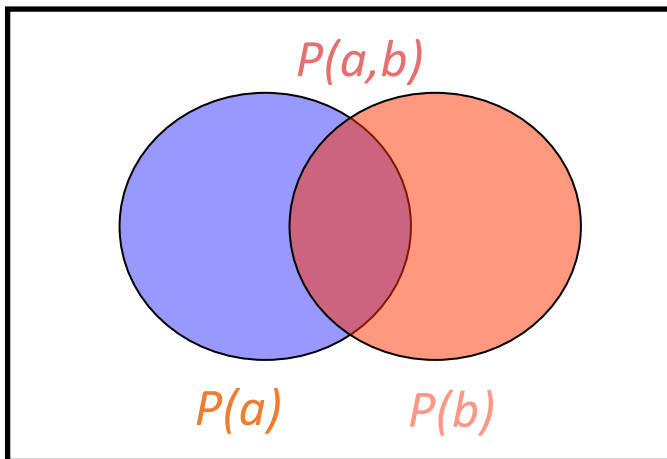


$$P(X_1 = x_1) = \sum_{x_2} P(X_1 = x_1, X_2 = x_2)$$

Conditional Probabilities

- Conditional distributions are probability distributions over some variables given fixed values of others

$$P(a|b) = \frac{P(a, b)}{P(b)}$$



Joint Distribution

$P(T, W)$

T	W	P
hot	sun	0.4
hot	rain	0.1
cold	sun	0.2
cold	rain	0.3

Conditional Distributions

$P(W|T)$

$P(W|T = cold)$

W	P
sun	0.4
rain	0.6

$P(W|T = hot)$

W	P
sun	0.8
rain	0.2

Inference by Enumeration

- $P(W)$?

S	T	W	P
summer	hot	sun	0.30
summer	hot	rain	0.05
summer	cold	sun	0.10
summer	cold	rain	0.05
winter	hot	sun	0.10
winter	hot	rain	0.05
winter	cold	sun	0.15
winter	cold	rain	0.20

Inference by Enumeration

- $P(W)$?

$$P(\text{sun}) = .3 + .1 + .1 + .15 = .65$$

S	T	W	P
summer	hot	sun	0.30
summer	hot	rain	0.05
summer	cold	sun	0.10
summer	cold	rain	0.05
winter	hot	sun	0.10
winter	hot	rain	0.05
winter	cold	sun	0.15
winter	cold	rain	0.20

Inference by Enumeration

- $P(W)$?

$$P(\text{sun}) = .3 + .1 + .1 + .15 = .65$$

$$P(\text{rain}) = 1 - .65 = .35$$

S	T	W	P
summer	hot	sun	0.30
summer	hot	rain	0.05
summer	cold	sun	0.10
summer	cold	rain	0.05
winter	hot	sun	0.10
winter	hot	rain	0.05
winter	cold	sun	0.15
winter	cold	rain	0.20

Inference by Enumeration

- $P(W \mid \text{winter, hot})?$

S	T	W	P
summer	hot	sun	0.30
summer	hot	rain	0.05
summer	cold	sun	0.10
summer	cold	rain	0.05
winter	hot	sun	0.10
winter	hot	rain	0.05
winter	cold	sun	0.15
winter	cold	rain	0.20

Inference by Enumeration

- $P(W \mid \text{winter, hot})?$

$P(\text{sun} \mid \text{winter, hot}) \sim .1$

$P(\text{rain} \mid \text{winter, hot}) \sim .05$

$P(\text{sun} \mid \text{winter, hot}) = 2/3$

$P(\text{rain} \mid \text{winter, hot}) = 1/3$

S	T	W	P
summer	hot	sun	0.30
summer	hot	rain	0.05
summer	cold	sun	0.10
summer	cold	rain	0.05
winter	hot	sun	0.10
winter	hot	rain	0.05
winter	cold	sun	0.15
winter	cold	rain	0.20

Product Rule

- Marginal and a conditional provides the joint distribution.

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

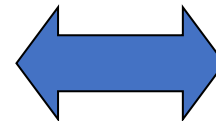
- Example:

$P(W)$

R	P
sun	0.8
rain	0.2

$P(D|W)$

D	W	P
wet	sun	0.1
dry	sun	0.9
wet	rain	0.7
dry	rain	0.3



$P(D, W)$

D	W	P
wet	sun	
dry	sun	
wet	rain	
dry	rain	

Chain Rule

Chain rule is derived by successive application of product rule:

$$\begin{aligned} P(X_1, \dots, X_n) &= \\ &= P(X_1, \dots, X_{n-1})P(X_n|X_1, \dots, X_{n-1}) \\ &= P(X_1, \dots, X_{n-2})P(X_{n-1}|X_1, \dots, X_{n-2})P(X_n|X_1, \dots, X_{n-1}) \\ &= \dots \\ &= \prod_{i=1}^n P(X_i|X_1, \dots, X_{i-1}) \end{aligned}$$

Constructing a larger distribution by simpler distribution.

Bayes Rule

- Two ways to factor a joint distribution over two variables:

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

- Dividing, we get:

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

- Example: Diagnostic probability from causal probability:

$$P(\text{cause}|\text{effect}) = \frac{P(\text{effect}|\text{cause})P(\text{cause})}{P(\text{effect})}$$

- Usefulness

- Lets us build one conditional from its reverse.
- Often one conditional is difficult to obtain but the other one is simple.

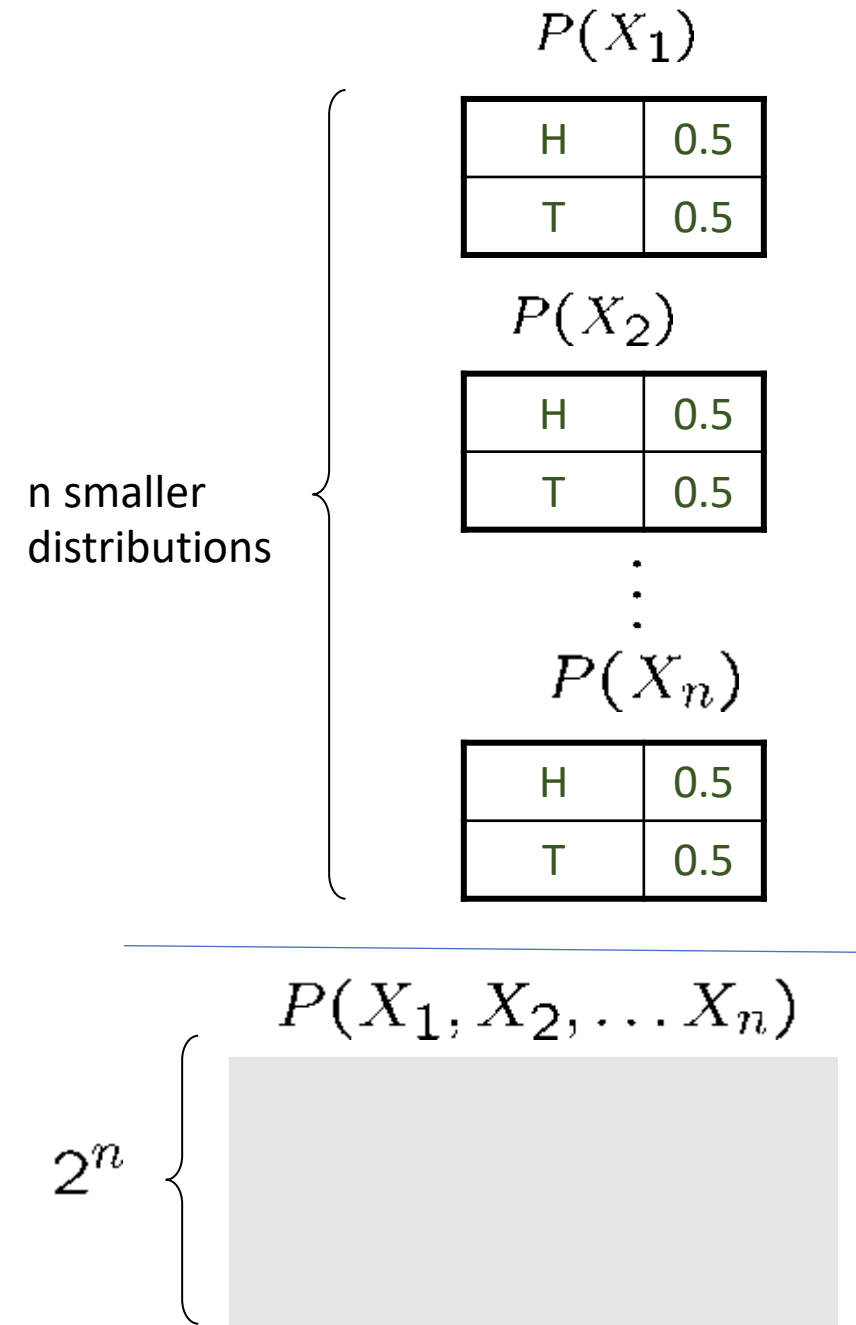


Independence

- Two variables are *independent* if:

$$\forall x, y : P(x, y) = P(x)P(y)$$

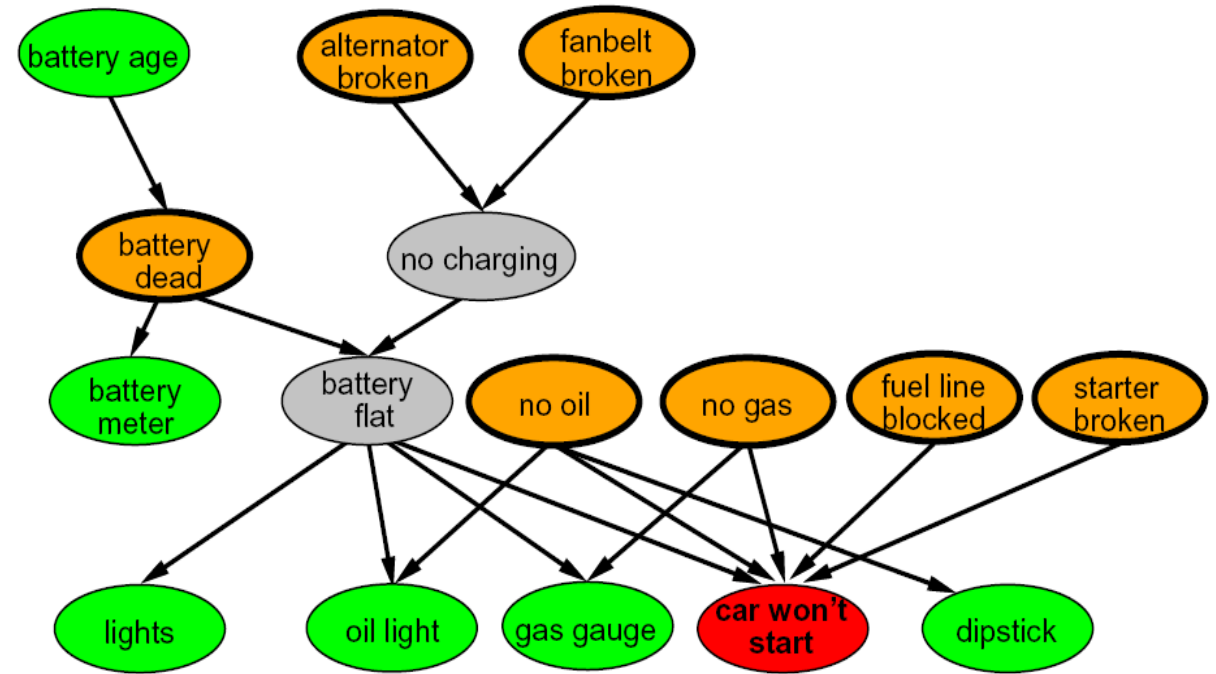
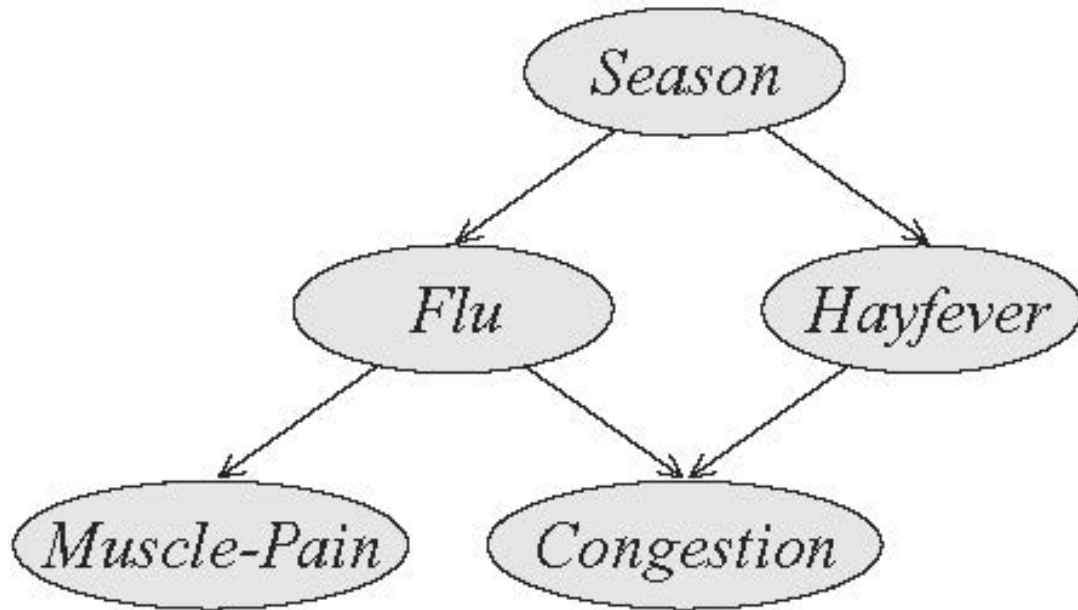
- This says that their joint distribution *factors* into a product two simpler distributions
- Another form: $\forall x, y : P(x|y) = P(x)$
- We write: $X \perp\!\!\!\perp Y$
- Example
 - N-independent flips of a fair coin.



Bayesian Networks

- Problem with using full joint distribution tables as our probabilistic models:
 - Unless there are only a few variables, the joint is hard to represent explicitly.
- **Bayesian Networks:**
 - A technique for describing complex joint distributions (models) using simple, local distributions (conditional probabilities)
 - Also known as **probabilistic graphical models**
 - Encode how variables locally influence each other. Local interactions chain together to give global, indirect interactions

Examples



Bayesian Networks: Semantics

- A directed, acyclic graph, one node per random variable
- A conditional probability table (CPT) for each node
 - A collection of distributions over X , one for each combination of parents' values

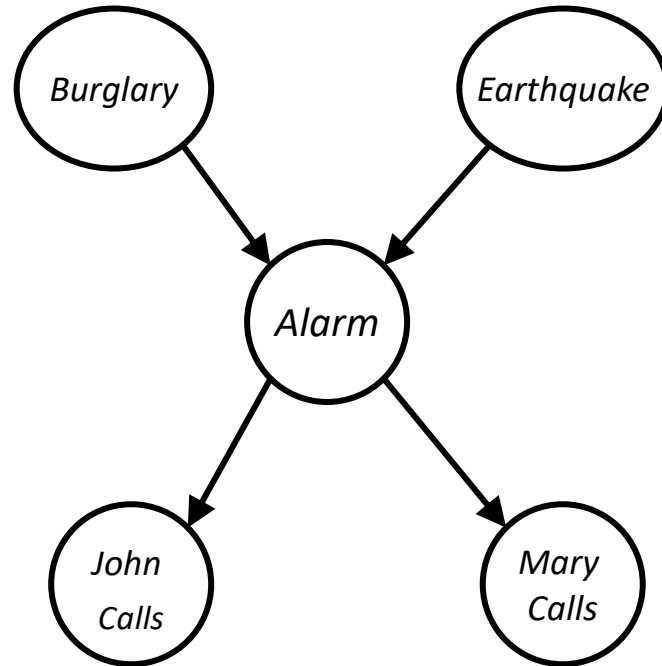
$$P(X|a_1 \dots a_n)$$

- Bayesian Networks implicitly encode joint distributions
 - As a product of local conditional distributions
 - To see what probability a BN gives to a full assignment, multiply all the relevant conditionals:

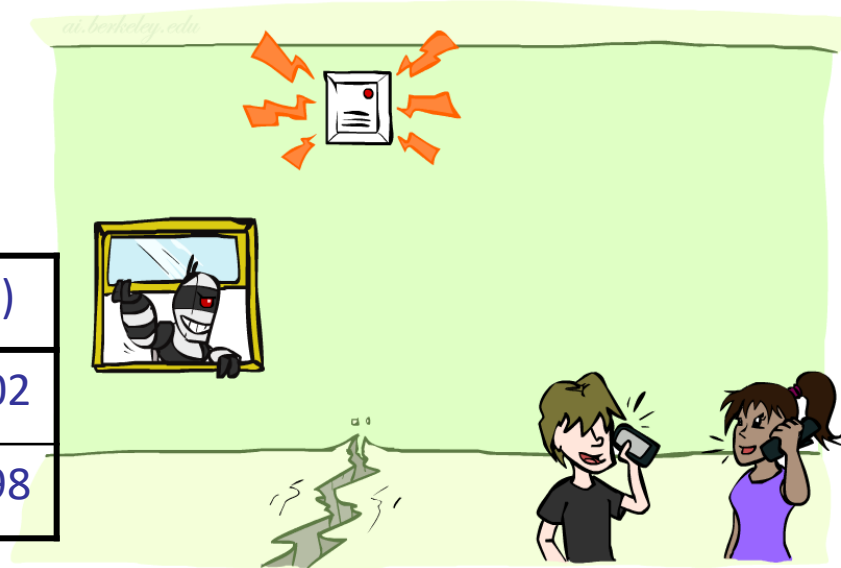
$$P(x_1, x_2, \dots, x_n) = \prod_{i=1}^n P(x_i | \text{parents}(X_i))$$

Example: The Alarm Network

B	P(B)
+b	0.001
-b	0.999



E	P(E)
+e	0.002
-e	0.998

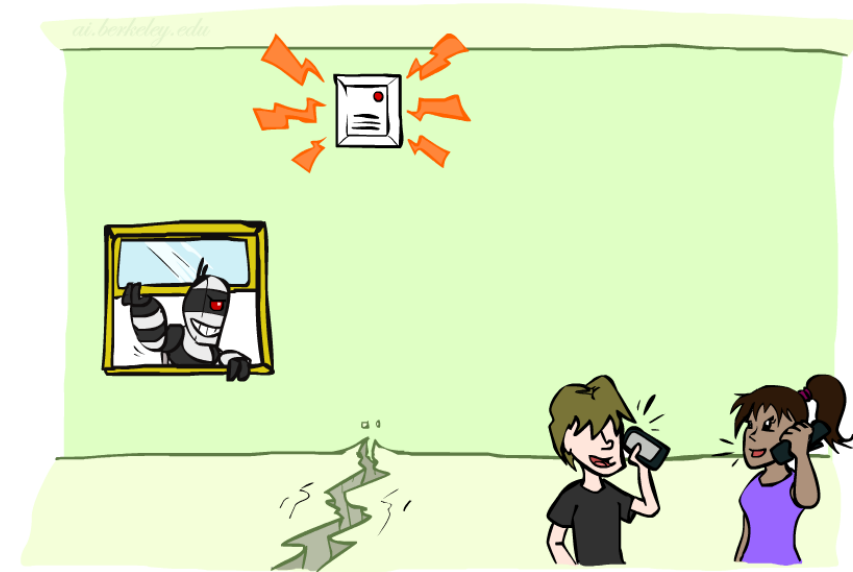


A	J	P(J A)
+a	+j	0.9
+a	-j	0.1
-a	+j	0.05
-a	-j	0.95

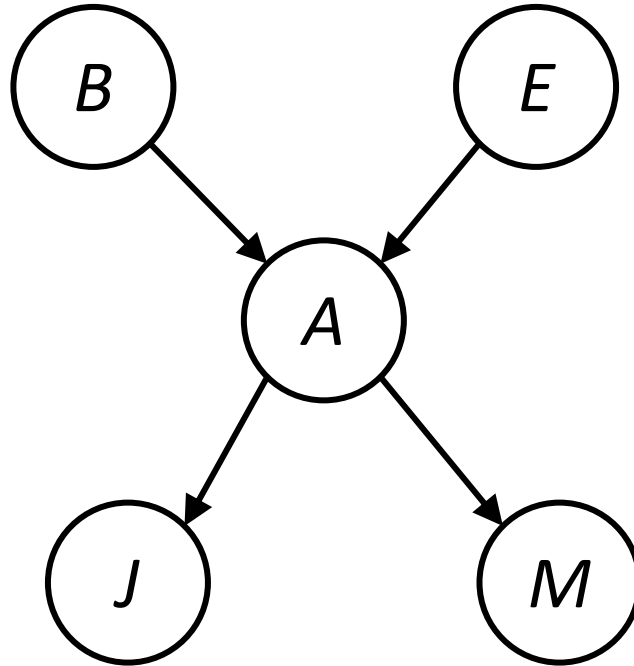
A	M	P(M A)
+a	+m	0.7
+a	-m	0.3
-a	+m	0.01
-a	-m	0.99

B	E	A	P(A B,E)
+b	+e	+a	0.95
+b	+e	-a	0.05
+b	-e	+a	0.94
+b	-e	-a	0.06
-b	+e	+a	0.29
-b	+e	-a	0.71
-b	-e	+a	0.001
-b	-e	-a	0.999

Example: The Alarm Network



B	P(B)
+b	0.001
-b	0.999



E	P(E)
+e	0.002
-e	0.998

A	M	P(M A)
+a	+m	0.7
+a	-m	0.3
-a	+m	0.01
-a	-m	0.99

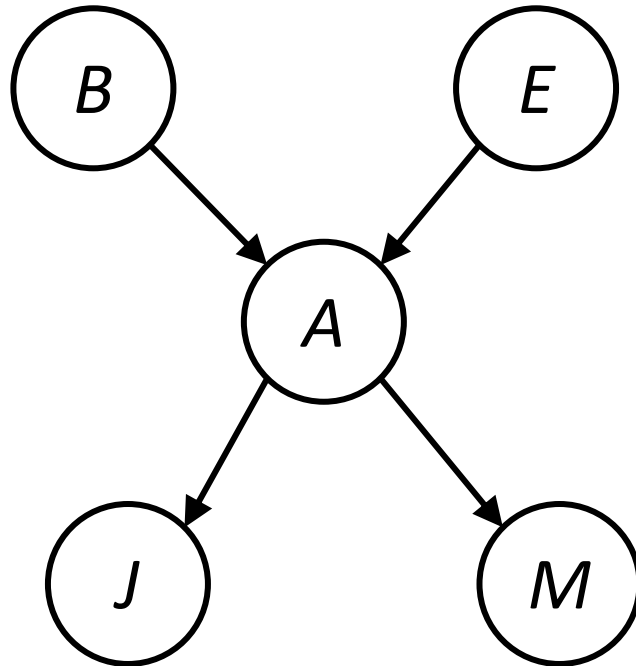
A	J	P(J A)
+a	+j	0.9
+a	-j	0.1
-a	+j	0.05
-a	-j	0.95

B	E	A	P(A B,E)
+b	+e	+a	0.95
+b	+e	-a	0.05
+b	-e	+a	0.94
+b	-e	-a	0.06
-b	+e	+a	0.29
-b	+e	-a	0.71
-b	-e	+a	0.001
-b	-e	-a	0.999

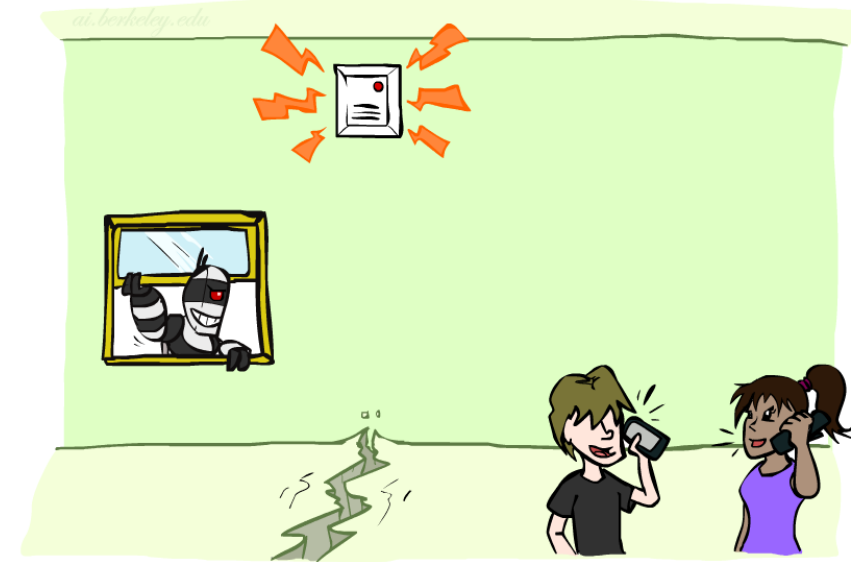
$$P(+b, -e, +a, -j, +m) =$$

Example: The Alarm Network

B	P(B)
+b	0.001
-b	0.999



E	P(E)
+e	0.002
-e	0.998



A	J	P(J A)
+a	+j	0.9
+a	-j	0.1
-a	+j	0.05
-a	-j	0.95

A	M	P(M A)
+a	+m	0.7
+a	-m	0.3
-a	+m	0.01
-a	-m	0.99

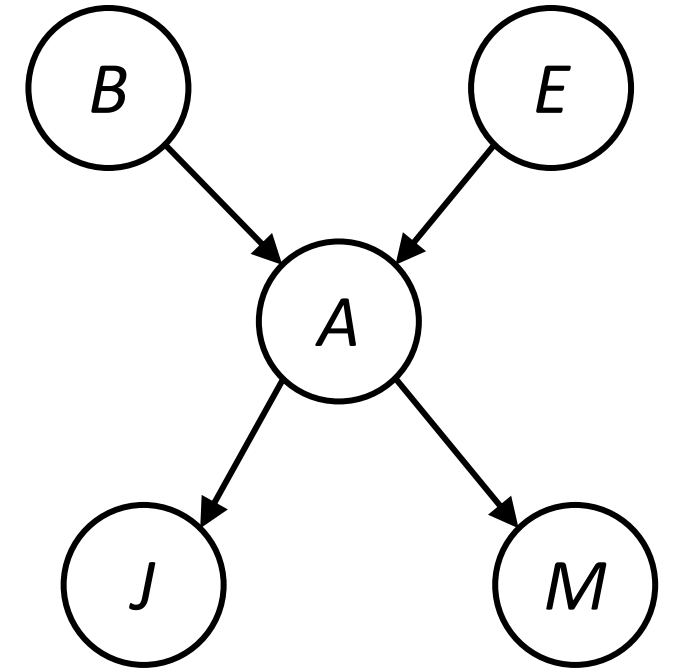
B	E	A	P(A B,E)
+b	+e	+a	0.95
+b	+e	-a	0.05
+b	-e	+a	0.94
+b	-e	-a	0.06
-b	+e	+a	0.29
-b	+e	-a	0.71
-b	-e	+a	0.001
-b	-e	-a	0.999

$$\begin{aligned}
 P(+b, -e, +a, -j, +m) &= \\
 P(+b)P(-e)P(+a|+b, -e)P(-j|+a)P(+m|+a) &= \\
 0.001 \times 0.998 \times 0.94 \times 0.1 \times 0.7 &
 \end{aligned}$$

Inference by Enumeration in a Bayes Net

- Inference by enumeration is one way to perform inference in a Bayesian Network (Bayes Net).

$$\begin{aligned}P(B \mid +j, +m) &\propto_B P(B, +j, +m) \\ &= \sum_{e,a} P(B, e, a, +j, +m) \\ &= \sum_{e,a} P(B)P(e)P(a|B, e)P(+j|a)P(+m|a)\end{aligned}$$



$$\begin{aligned} &= P(B)P(+e)P(+a|B, +e)P(+j|+a)P(+m|+a) + P(B)P(+e)P(-a|B, +e)P(+j|-a)P(+m|-a) \\ &\quad + P(B)P(-e)P(+a|B, -e)P(+j|+a)P(+m|+a) + P(B)P(-e)P(-a|B, -e)P(+j|-a)P(+m|-a) \end{aligned}$$

Bayesian Networks: Inference

- **Bayesian Networks**

- Implicitly encode a probability distribution
- As a product of local conditional distributions

- **Variables**

- Query variables
- Evidence variables
- Hidden variables

- **Inference: What we want to estimate?**

- Estimating some useful quantity from the joint distribution.
- Posterior probability
- Most likely explanation

$$P(x_1, x_2, \dots, x_n) = \prod_{i=1}^n P(x_i | \text{parents}(X_i))$$

$$\left. \begin{array}{l} Q \\ E_1 \dots E_k = e_1 \dots e_k \\ H_1 \dots H_r \end{array} \right\} \begin{array}{l} X_1, X_2, \dots, X_n \\ \text{All variables} \end{array}$$

$$P(Q | E_1 = e_1, \dots, E_k = e_k)$$

$$\operatorname{argmax}_q P(Q = q | E_1 = e_1 \dots)$$

Inference by Enumeration

- **Setup:** A distribution over query variables (Q) given evidence variables (E)
 - Select entries consistent with the evidence.
 - E.g., Alarm rang, it is rainy, disease present
- Compute the **joint distribution**
- **Sum out** (eliminate) the hidden variables (H)
- **Normalize** the distribution
- **Next**
 - Introduce a notion called **factors**
 - Understand this computation using joining and marginalization of factors.

$$P(Q|e_1 \dots e_k)$$

$$P(Q, e_1 \dots e_k) = \sum_{h_1 \dots h_r} P(Q, h_1 \dots h_r, e_1 \dots e_k)$$

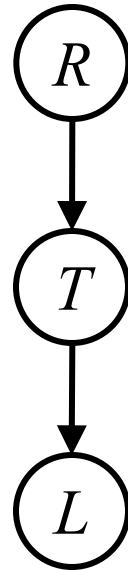
$$Z = \sum_q P(Q, e_1 \dots e_k)$$

$$P(Q|e_1 \dots e_k) = \frac{1}{Z} P(Q, e_1 \dots e_k)$$

Example: Traffic Domain

- **Random Variables**

- R: Raining
- T: Traffic
- L: Late for class



$$P(L) = ?$$

$$= \sum_{r,t} P(r, t, L)$$

$$= \sum_{r,t} P(r)P(t|r)P(L|t)$$

$$P(R)$$

+r	0.1
-r	0.9

$$P(T|R)$$

+r	+t	0.8
+r	-t	0.2
-r	+t	0.1
-r	-t	0.9

$$P(L|T)$$

+t	+l	0.3
+t	-l	0.7
-t	+l	0.1
-t	-l	0.9

Example: Traffic Domain

- **What are factors?**

- A factor is a function from some set of variables into a specific value.

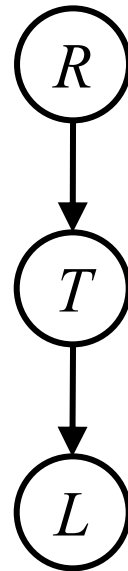
- **Initial factors**

- Conditional probability tables (one per node)
- Select the values consistent with the evidence

- **Inference by Enumeration**

- Procedure that joins all the factors and then sums out all the hidden variables.
- Define “joining” and “summing” next.

Traffic domain



$$P(R)$$

+r	0.1
-r	0.9

$$P(T|R)$$

+r	+t	0.8
+r	-t	0.2
-r	+t	0.1
-r	-t	0.9

$$P(L|T)$$

+t	+l	0.3
+t	-l	0.7
-t	+l	0.1
-t	-l	0.9

$$L = +\ell \quad \text{applied to the initial factors}$$

$$P(R)$$

+r	0.1
-r	0.9

$$P(T|R)$$

+r	+t	0.8
+r	-t	0.2
-r	+t	0.1
-r	-t	0.9

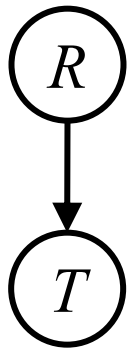
$$P(+\ell|T)$$

+t	+l	0.3
-t	+l	0.1

Operation I: Joining Factors

- **Joining**

- Get all the factors over the joining variables.
- Build a new factor over the union of variables involved.
- Computation for each entry: pointwise products



$$P(R) \times P(T|R) \longrightarrow P(R, T)$$

+r	0.1
-r	0.9

+r	+t	0.8
+r	-t	0.2
-r	+t	0.1
-r	-t	0.9

+r	+t	0.08
+r	-t	0.02
-r	+t	0.09
-r	-t	0.81

(R, T)

$$\forall r, t : P(r, t) = P(r) \cdot P(t|r)$$

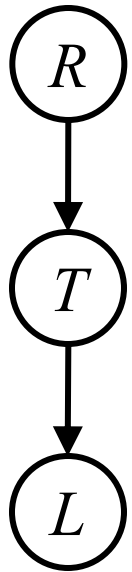
Joining Factors

A	B	$\mathbf{f}_1(A, B)$	B	C	$\mathbf{f}_2(B, C)$	A	B	C	$\mathbf{f}_3(A, B, C)$
T	T	.3	T	T	.2	T	T	T	$.3 \times .2 = .06$
T	F	.7	T	F	.8	T	T	F	$.3 \times .8 = .24$
F	T	.9	F	T	.6	T	F	T	$.7 \times .6 = .42$
F	F	.1	F	F	.4	T	F	F	$.7 \times .4 = .28$
						F	T	T	$.9 \times .2 = .18$
						F	T	F	$.9 \times .8 = .72$
						F	F	T	$.1 \times .6 = .06$
						F	F	F	$.1 \times .4 = .04$

Figure 14.10 Illustrating pointwise multiplication: $\mathbf{f}_1(A, B) \times \mathbf{f}_2(B, C) = \mathbf{f}_3(A, B, C)$.

$$\mathbf{f}(X_1 \dots X_j, Y_1 \dots Y_k, Z_1 \dots Z_l) = \mathbf{f}_1(X_1 \dots X_j, Y_1 \dots Y_k) \mathbf{f}_2(Y_1 \dots Y_k, Z_1 \dots Z_l).$$

Joining Multiple Factors



$P(R)$

+r	0.1
-r	0.9

$P(T|R)$

+r	+t	0.8
+r	-t	0.2
-r	+t	0.1
-r	-t	0.9

$P(L|T)$

+t	+l	0.3
+t	-l	0.7
-t	+l	0.1
-t	-l	0.9

Join R

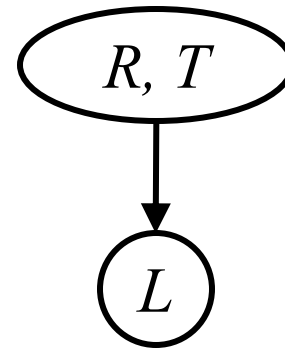


$P(R, T)$

+r	+t	0.08
+r	-t	0.02
-r	+t	0.09
-r	-t	0.81

$P(L|T)$

+t	+l	0.3
+t	-l	0.7
-t	+l	0.1
-t	-l	0.9



Join T



$P(R, T, L)$

+r	+t	+l	0.024
+r	+t	-l	0.056
+r	-t	+l	0.002
+r	-t	-l	0.018
-r	+t	+l	0.027
-r	+t	-l	0.063
-r	-t	+l	0.081
-r	-t	-l	0.729

Operation II: Eliminating Factors

- **Marginalization**

- Take a factor and sum out a variable
- Shrinks the factor to a smaller one

$P(R, T)$

+r	+t	0.08
+r	-t	0.02
-r	+t	0.09
-r	-t	0.81

Sum out R



$P(T)$

+t	0.17
-t	0.83

$P(R, T, L)$

(R, T, L)

+r	+t	+l	0.024
+r	+t	-l	0.056
+r	-t	+l	0.002
+r	-t	-l	0.018
-r	+t	+l	0.027
-r	+t	-l	0.063
-r	-t	+l	0.081
-r	-t	-l	0.729

Sum out R



(T, L)

$P(T, L)$

+t	+l	0.051
+t	-l	0.119
-t	+l	0.083
-t	-l	0.747

Sum out T

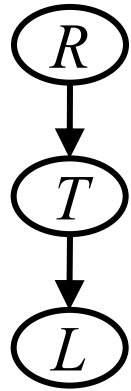


(L)

$P(L)$

+l	0.134
-l	0.866

Inference by Enumeration



Multiple join operations and multiple eliminate operations

$$P(L) = ?$$



$$P(R, T, L)$$



$$P(L)$$

$P(R)$

+r	0.1
-r	0.9

$P(T|R)$

+r	+t	0.8
+r	-t	0.2
-r	+t	0.1
-r	-t	0.9

$P(L|T)$

+t	+l	0.3
+t	-l	0.7
-t	+l	0.1
-t	-l	0.9

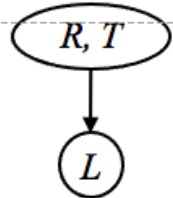
Join R



$P(R, T)$

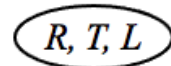
+r	+t	0.08
+r	-t	0.02
-r	+t	0.09
-r	-t	0.81

Join T



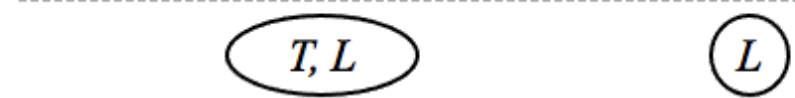
$P(L|T)$

+t	+l	0.3
+t	-l	0.7
-t	+l	0.1
-t	-l	0.9



$P(R, T, L)$

+r	+t	+l	0.024
+r	+t	-l	0.056
+r	-t	+l	0.002
+r	-t	-l	0.018
-r	+t	+l	0.027
-r	+t	-l	0.063
-r	-t	+l	0.081
-r	-t	-l	0.729



Sum out R



$P(T, L)$

+t	+l	0.051
+t	-l	0.119
-t	+l	0.083
-t	-l	0.747

Sum out T



$P(L)$

+l	0.134
-l	0.866

Variable Elimination

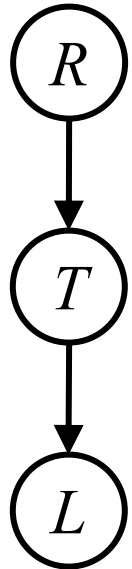
- **Inference by Enumeration**

- Problem: the whole distribution is “joined up” before “sum out” the hidden variables

- **Variable Elimination**

- Interleaves joining and eliminating variables
- Does not create the full joint distribution in one go
- *Key Idea:*
 - Picks a variable ordering. Picks a variable.
 - Joins all factors containing that variable.
 - Sums out the influence of the variable on new factor.
- Leverage the **structure** (topology) of the Bayesian Network
- Marginalize **early** (avoid growing the full joint distribution)

Inference by Enumeration vs. Variable Elimination



$$P(L) = ?$$

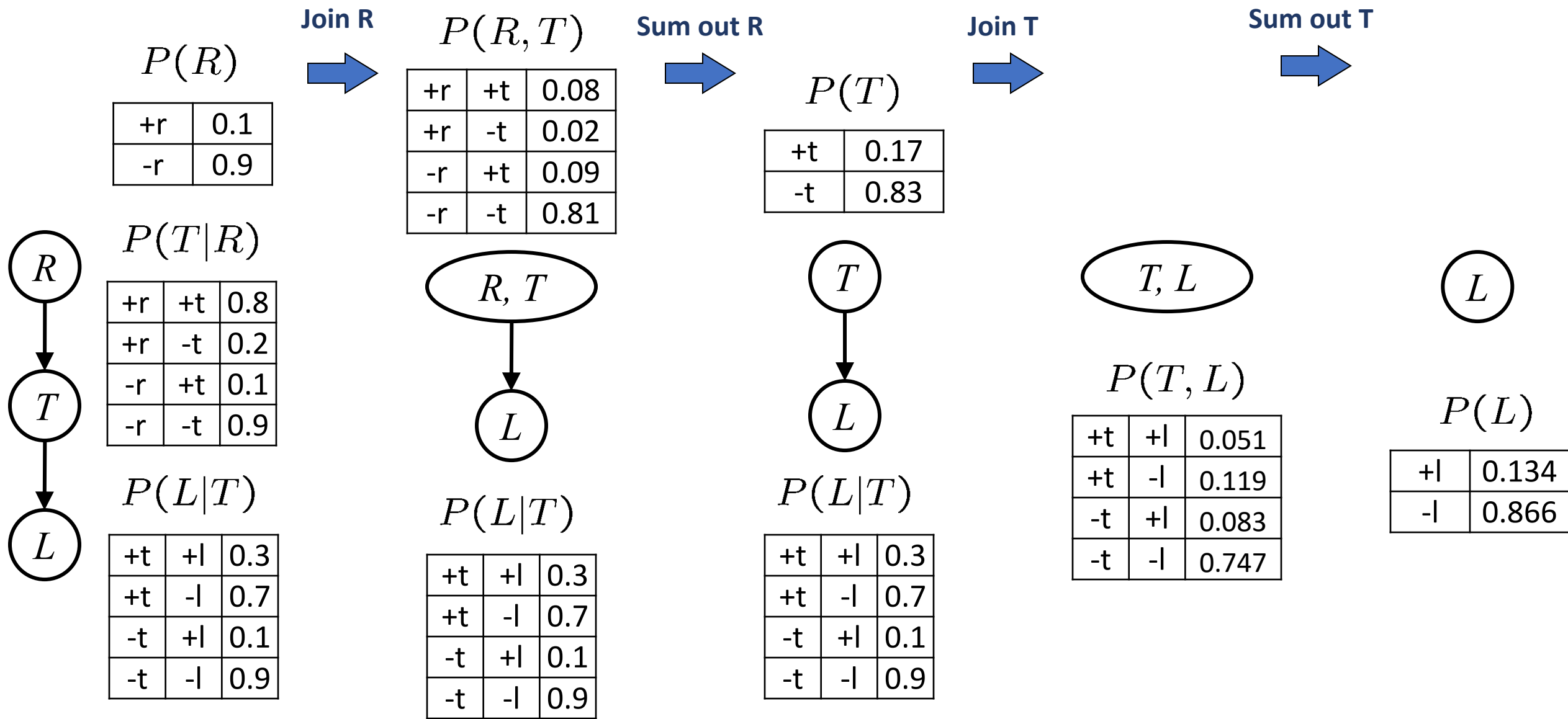
Inference by Enumeration

$$= \sum_t \sum_r \underbrace{P(L|t)P(r)P(t|r)}_{\text{Join on } r} \underbrace{}_{\text{Join on } t} \underbrace{}_{\text{Eliminate } r} \underbrace{}_{\text{Eliminate } t}$$

Variable Elimination

$$= \sum_t P(L|t) \underbrace{\sum_r P(r)P(t|r)}_{\text{Join on } r} \underbrace{}_{\text{Eliminate } r} \underbrace{}_{\text{Join on } t} \underbrace{}_{\text{Eliminate } t}$$

Variable Elimination



Incorporating Evidence

- Till Now, we computed **P(Late)**?
- What happens when **P(Late | Rain)**?
- How to incorporate *evidence* in Variable Elimination.
- **Solution**
 - If evidence, then start with factors and select the evidence.
 - After selecting evidence, eliminate all variables other than query and evidence.

$$P(R)$$

+r	0.1
-r	0.9

$$P(T|R)$$

+r	+t	0.8
+r	-t	0.2
-r	+t	0.1
-r	-t	0.9

$$P(L|T)$$

+t	+l	0.3
+t	-l	0.7
-t	+l	0.1
-t	-l	0.9

$$P(+r)$$

+r	0.1
----	-----

$$P(T|+r)$$

+r	+t	0.8
+r	-t	0.2

$$P(L|T)$$

+t	+l	0.3
+t	-l	0.7
-t	+l	0.1
-t	-l	0.9



Evidence incorporated in the initial factors

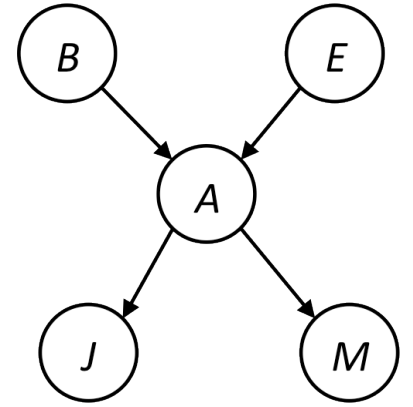
General Variable Elimination

- **Query:** $P(Q|E_1 = e_1, \dots, E_k = e_k)$
- **Start with initial factors:**
 - Local conditional probability tables.
 - Evidence (known) variables are instantiated.
- **While there are still hidden variables (not Q or evidence):**
 - Pick a hidden variable H (from some ordering)
 - Join all factors mentioning H
 - Eliminate (sum out) H
- **Join all the remaining factors and normalize**

Example: Alarm Domain

$$P(B|j, m) \propto P(B, j, m)$$

$P(B)$	$P(E)$	$P(A B, E)$	$P(j A)$	$P(m A)$
--------	--------	-------------	----------	----------



$$\begin{aligned} P(B|j, m) &\propto P(B, j, m) \\ &= \sum_{e, a} P(B, j, m, e, a) \\ &= \sum_{e, a} P(B)P(e)P(a|B, e)P(j|a)P(m|a) \\ &= \sum_e P(B)P(e) \sum_a P(a|B, e)P(j|a)P(m|a) \\ &= \sum_e P(B)P(e) f_1(j, m|B, e) \\ &= P(B) \sum_e P(e) f_1(j, m|B, e) \\ &= P(B) f_2(j, m|B) \end{aligned}$$

marginal can be obtained from joint by summing out

use Bayes' net joint distribution expression

use $x^*(y+z) = xy + xz$

joining on a , and then summing out gives f_1

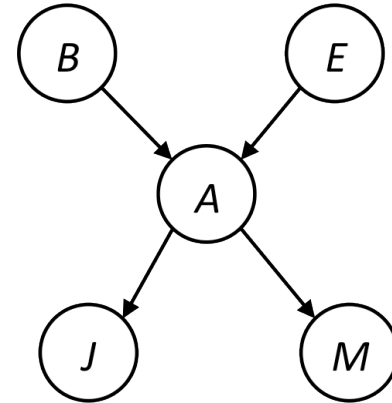
use $x^*(y+z) = xy + xz$

joining on e , and then summing out gives f_2

Example: Alarm Domain

$$P(B|j, m) \propto P(B, j, m)$$

$P(B)$	$P(E)$	$P(A B, E)$	$P(j A)$	$P(m A)$
--------	--------	-------------	----------	----------

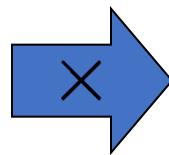


Choose A

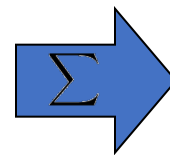
$$P(A|B, E)$$

$$P(j|A)$$

$$P(m|A)$$



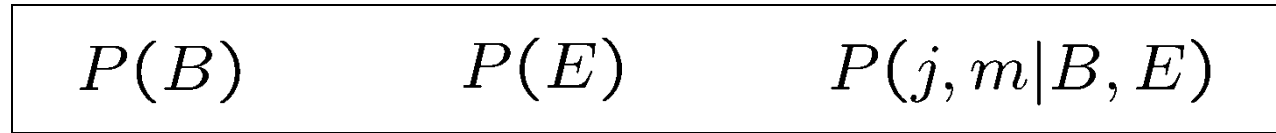
$$P(j, m, A|B, E)$$



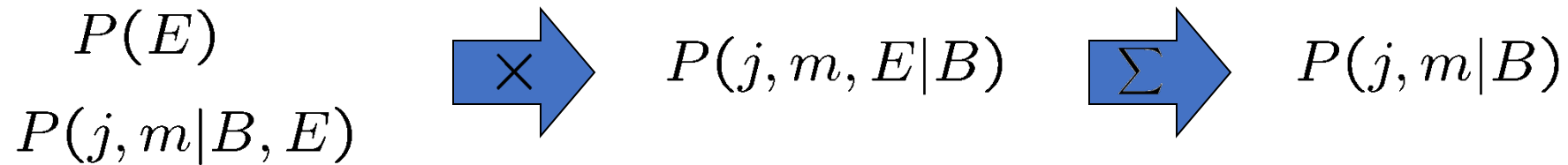
$$P(j, m|B, E)$$

$P(B)$	$P(E)$	$P(j, m B, E)$
--------	--------	----------------

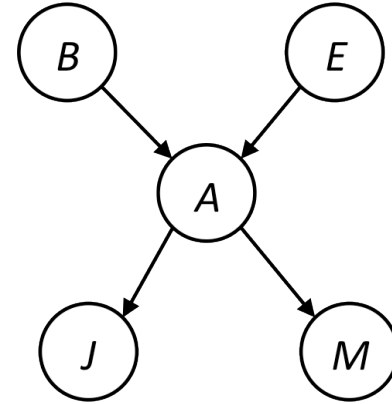
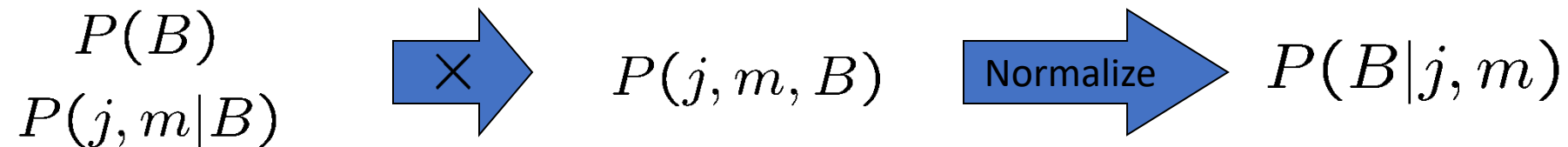
Example: Alarm Domain



Choose E



Finish with B



Variable Elimination: Structuring Computation

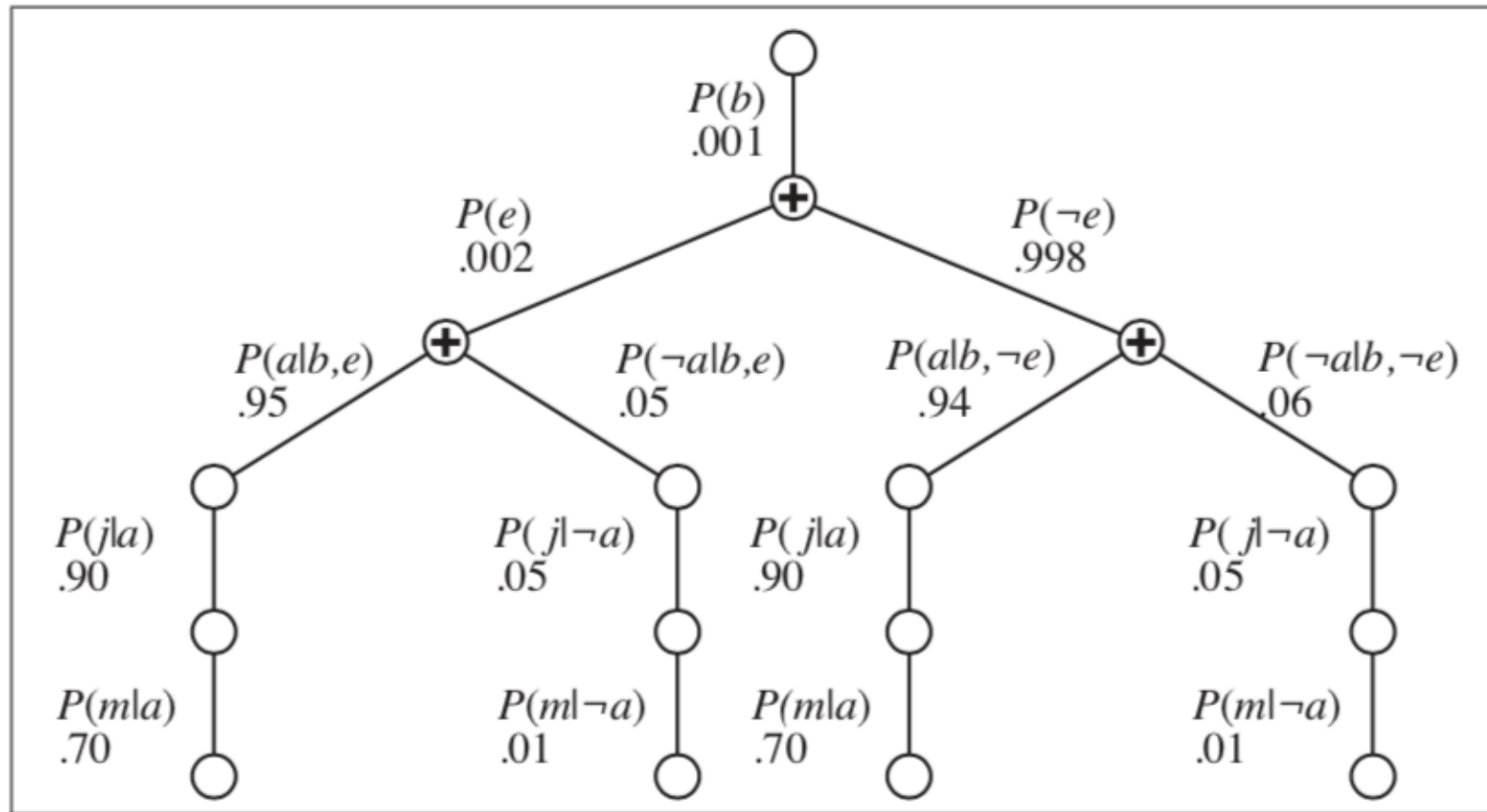


Figure 14.8 The structure of the expression shown in Equation (14.4). The evaluation proceeds top down, multiplying values along each path and summing at the “+” nodes. Notice the repetition of the paths for j and m .

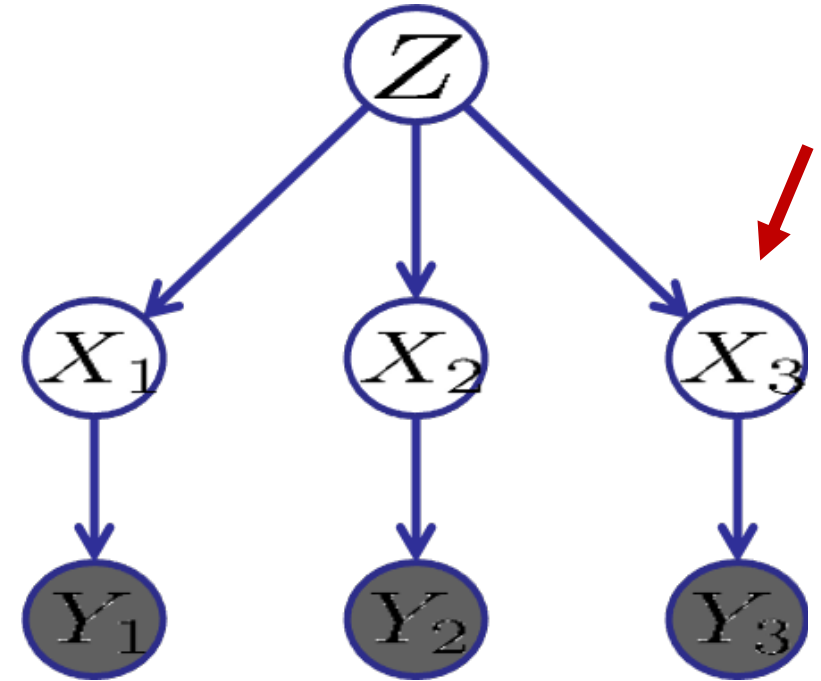
Example

Query: $P(X_3 | Y_1 = y_1, Y_2 = y_2, Y_3 = y_3)$

Start by inserting evidence, which gives the following initial factors:

$$P(Z), P(X_1|Z), P(X_2|Z), P(X_3|Z), P(y_1|X_1), P(y_2|X_2), P(y_3|X_3)$$

There are three variables to eliminate $\{X_1, X_2 \text{ and } Z\}$. The Y variables are observed (instantiated).



Example

Query: $P(X_3|Y_1 = y_1, Y_2 = y_2, Y_3 = y_3)$

Start by inserting evidence, which gives the following initial factors:

$$P(Z), P(X_1|Z), P(X_2|Z), P(X_3|Z), P(y_1|X_1), P(y_2|X_2), P(y_3|X_3)$$

Eliminate X_1 , this introduces the factor $f_1(y_1|Z) = \sum_{x_1} P(x_1|Z)P(y_1|x_1)$, and we are left with:

$$P(Z), P(X_2|Z), P(X_3|Z), P(y_2|X_2), P(y_3|X_3), f_1(y_1|Z)$$

Eliminate X_2 , this introduces the factor $f_2(y_2|Z) = \sum_{x_2} P(x_2|Z)P(y_2|x_2)$, and we are left with:

$$P(Z), P(X_3|Z), P(y_3|X_3), f_1(y_1|Z), f_2(y_2|Z)$$

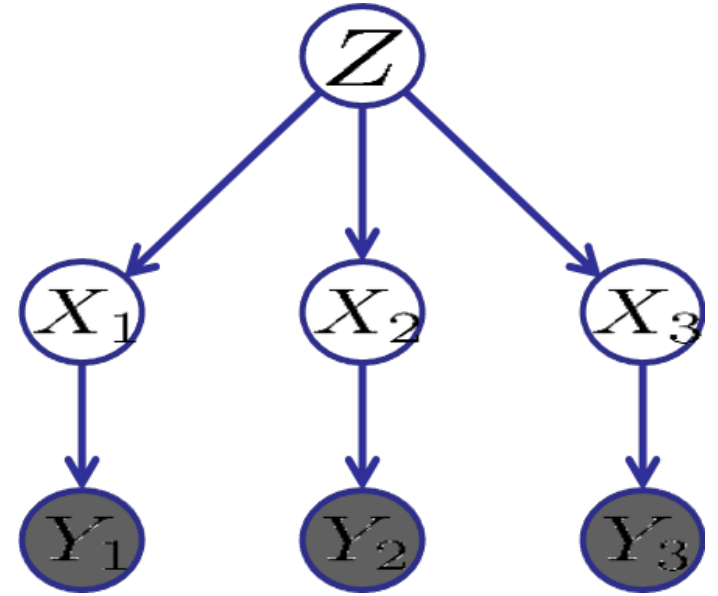
Eliminate Z , this introduces the factor $f_3(y_1, y_2, X_3) = \sum_z P(z)P(X_3|z)f_1(y_1|Z)f_2(y_2|Z)$, and we are left with:

$$P(y_3|X_3), f_3(y_1, y_2, X_3)$$

No hidden variables left. Join the remaining factors to get:

$$f_4(y_1, y_2, y_3, X_3) = P(y_3|X_3), f_3(y_1, y_2, X_3)$$

Normalizing over X_3 gives $P(X_3|y_1, y_2, y_3) = f_4(y_1, y_2, y_3, X_3) / \sum_{x_3} f_4(y_1, y_2, y_3, x_3)$



Example

Query: $P(X_3|Y_1 = y_1, Y_2 = y_2, Y_3 = y_3)$

Start by inserting evidence, which gives the following initial factors:

$$P(Z), P(X_1|Z), P(X_2|Z), P(X_3|Z), P(y_1|X_1), P(y_2|X_2), P(y_3|X_3)$$

Eliminate X_1 , this introduces the factor $f_1(y_1|Z) = \sum_{x_1} P(x_1|Z)P(y_1|x_1)$, and we are left with:

$$P(Z), P(X_2|Z), P(X_3|Z), P(y_2|X_2), P(y_3|X_3), f_1(y_1|Z)$$

Eliminate X_2 , this introduces the factor $f_2(y_2|Z) = \sum_{x_2} P(x_2|Z)P(y_2|x_2)$, and we are left with:

$$P(Z), P(X_3|Z), P(y_3|X_3), f_1(y_1|Z), f_2(y_2|Z)$$

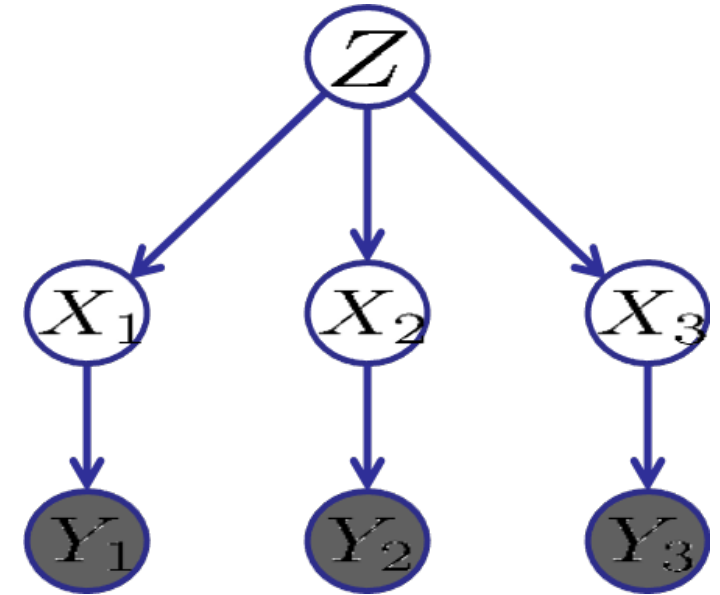
Eliminate Z , this introduces the factor $f_3(y_1, y_2, X_3) = \sum_z P(z)P(X_3|z)f_1(y_1|Z)f_2(y_2|Z)$, and we are left with:

$$P(y_3|X_3), f_3(y_1, y_2, X_3)$$

No hidden variables left. Join the remaining factors to get:

$$f_4(y_1, y_2, y_3, X_3) = P(y_3|X_3), f_3(y_1, y_2, X_3)$$

Normalizing over X_3 gives $P(X_3|y_1, y_2, y_3) = f_4(y_1, y_2, y_3, X_3) / \sum_{x_3} f_4(y_1, y_2, y_3, x_3)$

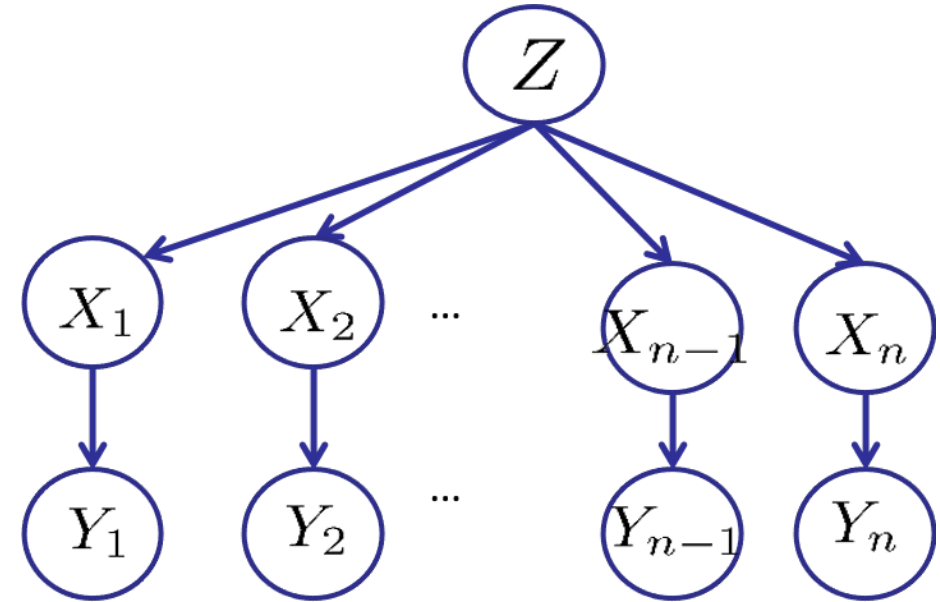


Computational complexity

- Depends on the largest factor generated in VE.
- Factor size = number of entries in the table.
- In this example: each factor is of size 2 (only one variable). Note that y is observed.
- X_1, X_2, Z, X_3

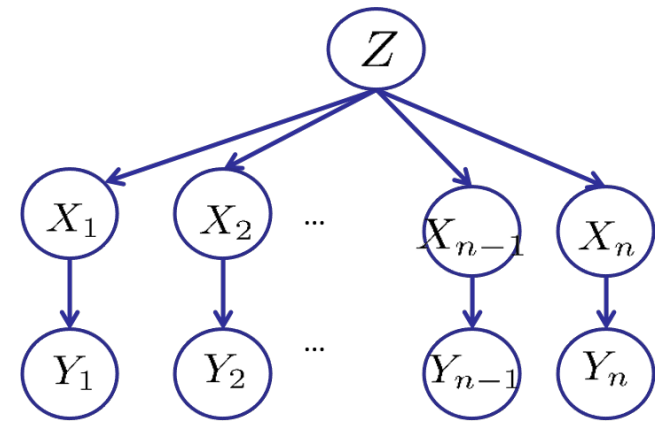
Effect of Different Orderings

- For the query $P(X_n | y_1, \dots, y_n)$
- Two different orderings as
 - Eliminate Z first. Z, X_1, \dots, X_{n-1}
 - Eliminate Z last. X_1, \dots, X_{n-1}, Z .
 - What is the size of the maximum factor generated for each of the orderings?



Example

Eliminate Z First



$$P(X_n, |y_1, y_2, \dots, y_n) = \alpha P(Z)P(X_1|Z)P(X_2|Z), \dots, P(X_n|Z)P(y_1|X_1)P(y_2|X_2), \dots, P(y_n|X_n)$$

This factor is 2^n

$$\longrightarrow f_1(X_1, X_2, \dots, X_n) = \sum_z P(z)P(X_1|z), P(X_2|z), \dots, P(X_n|z)$$

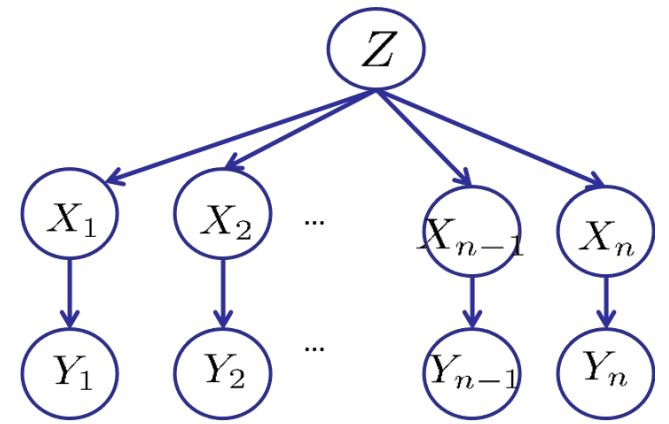
$$P(X_n, |y_1, y_2, \dots, y_n) = \alpha f_1(X_1, X_2, \dots, X_n)P(y_1|X_1)P(y_2|X_2), \dots, P(y_n|X_n)$$

$$f_2(X_1, X_2, \dots, X_{n-1}) = \sum_{x_n} f_1(X_1, X_2, \dots, X_{n-1}, x_n)P(y_n|x_n)$$

$$P(X_n, |y_1, y_2, \dots, y_n) = \alpha f_2(X_1, X_2, \dots, X_{n-1})P(y_1|X_1)P(y_2|X_2), \dots, P(y_{n-1}|X_{n-1})$$

Example

Eliminate Z Last



$$P(X_n, |y_1, y_2, \dots, y_n) = \alpha P(Z) P(X_1|Z) P(X_2|Z), \dots, P(X_n|Z) P(y_1|X_1) P(y_2|X_2), \dots, P(y_n|X_n)$$

This factor is size 2



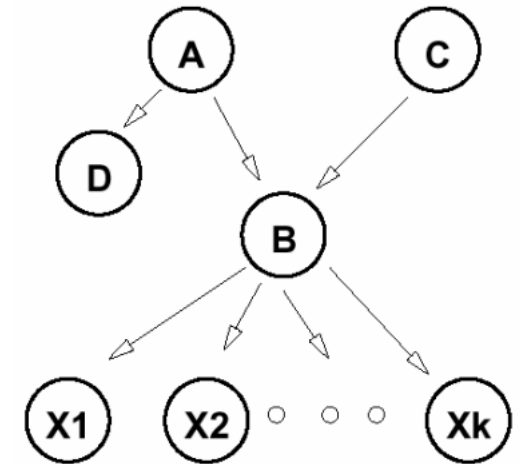
$$f_1(y_1|Z) = \sum_{x_1} P(y_1|x_1) P(x_1|Z)$$

$$P(X_n, |y_1, y_2, \dots, y_n) = \alpha P(Z) f_1(y_1|Z) P(X_2|Z), \dots, P(X_n|Z) P(y_2|X_2), \dots, P(y_n|X_n)$$

Other steps are like the previous example. Each factor is of size 2 consisting of one variable.
Variable ordering can have considerable impact.

Properties

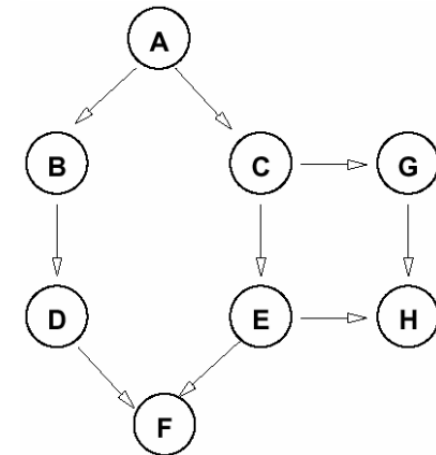
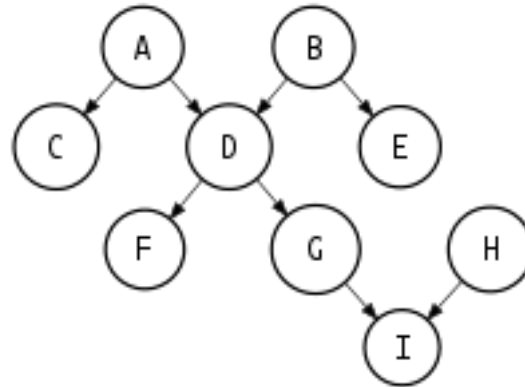
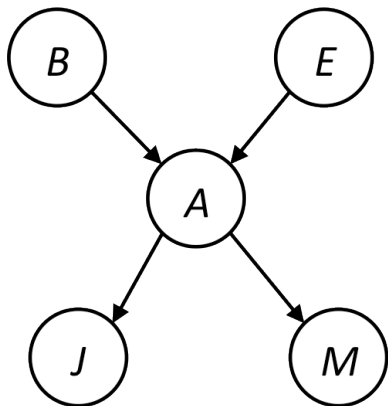
- Variable elimination is dominated by the size of the largest factor constructed during the operation of the algorithm.
- Depends on the structure of the network and order of elimination of the variables.
- Finding the optimal ordering is intractable.
 - Can pose the problem of finding good ordering as a search.
 - Use heuristics.
- Min-fill heuristic
 - Eliminate the variable that creates the smallest sized factor (greedy approach).
- Min-neighbors
 - Eliminate the variable that has the smallest number of neighbors in the current graph.



Rank A, B and D with the Min-Fill heuristic.

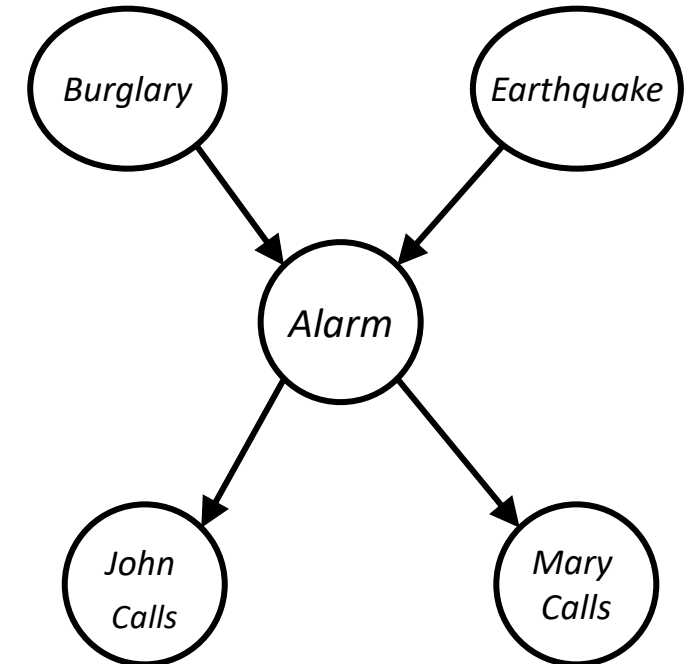
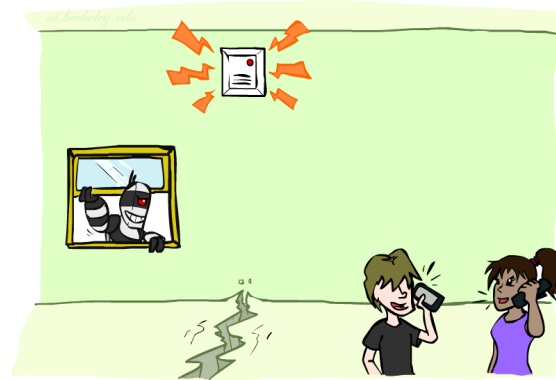
Polytrees

- A polytree is a directed graph with no undirected cycles.
- For polytrees the space and time complexity of exact inference is linear in the size of the network.



Which of these are polytrees?

Irrelevant Variables



$P(J)$

$$= \sum_{M,A,B,E} P(J,M,A,B,E)$$

$$= \sum_{M,A,B,E} P(J|A)P(B)P(A|B,E)P(E)P(M|A)$$

$$= \sum_A P(J|A) \sum_B P(B) \sum_E P(A|B,E)P(E) \boxed{\sum_M P(M|A)}$$

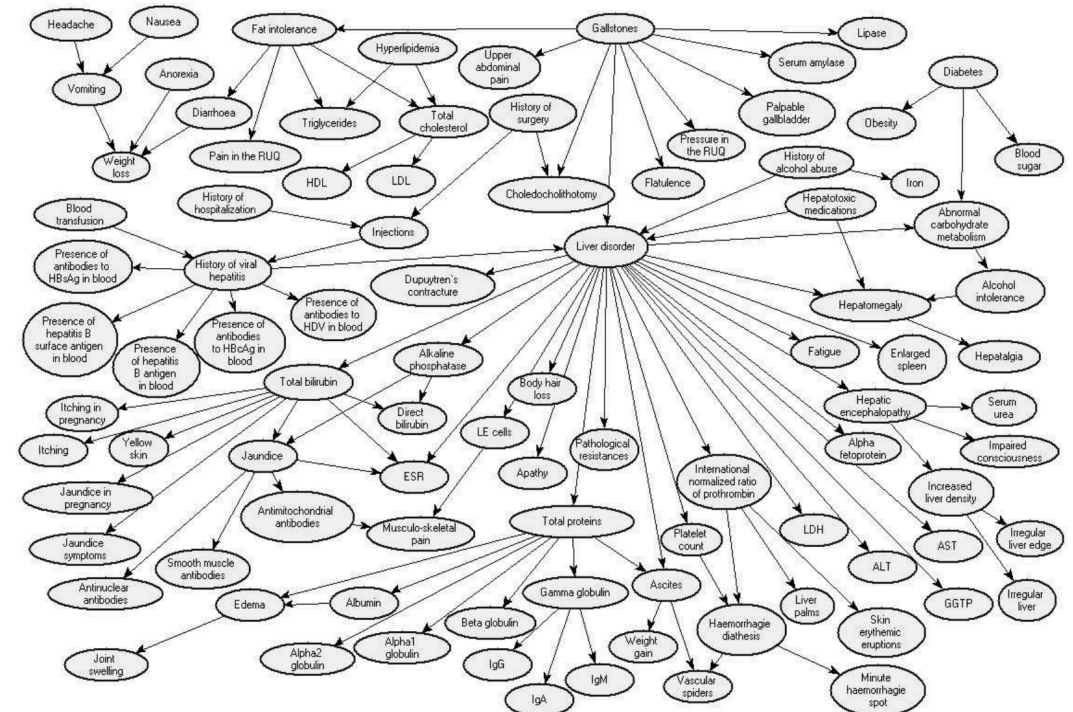
Every variable that is not an ancestor of a query variable or evidence variable is irrelevant for the query.

Bayesian Networks: Independence

- Bayesian Networks
 - Implicitly encode joint distributions
 - A collection of distributions over X , one for each combination of parents' values
 - Product of local conditional distributions
- Inference
 - Given a fixed BN, what is $P(X | e)$
 - Variable Elimination
- Modeling
 - Understanding the assumptions made when choosing a Bayes net graph

$$P(X | a_1 \dots a_n)$$

$$P(x_1, x_2, \dots, x_n) = \prod_{i=1}^n P(x_i | \text{parents}(X_i))$$



A Bayesian Network Model for Diagnosis of Liver Disorders. Onisko et al. 99.

Conditional Independence

- X and Y are **independent** if

$$\forall x, y \ P(x, y) = P(x)P(y) \text{ ---} \rightarrow X \perp\!\!\!\perp Y$$

- X and Y are **conditionally independent** given Z

$$\forall x, y, z \ P(x, y|z) = P(x|z)P(y|z) \text{ ---} \rightarrow X \perp\!\!\!\perp Y|Z$$

- (Conditional) independence: Given Z, Y has no more information to convey about X or Y does not probabilistically influence X.

- Example: $Alarm \perp\!\!\!\perp Fire|Smoke$

Smoke causes the alarm to be triggered. Once there is smoke it does not matter what caused it (e.g., Fire or any other source).

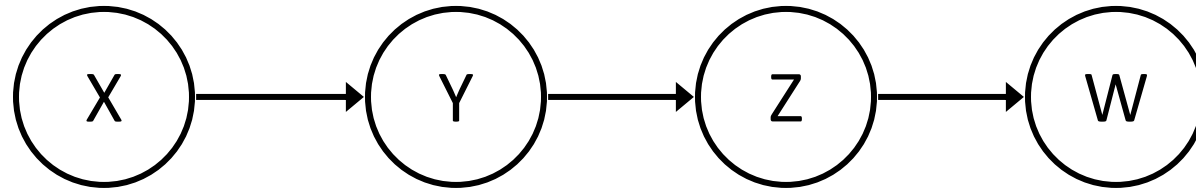
Bayesian Network: Independence Assumptions

- The **conditional distributions** defining the Bayesian Network (BN) assume conditional independences.

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

- Often there are **additional conditional independences** that are implicit in the network.
- How to show if two variables (X and Y) are conditionally independent given evidence (say Z)?
 - **Yes.** Provide a proof by analyzing the probability expression.
 - **No.** Find a counter example. Instantiate a CPT for the BN such that X and Y are not independent given Z.

Bayesian Network: Implicit Assumptions



- Conditional independence assumptions directly from simplifications in chain rule:

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

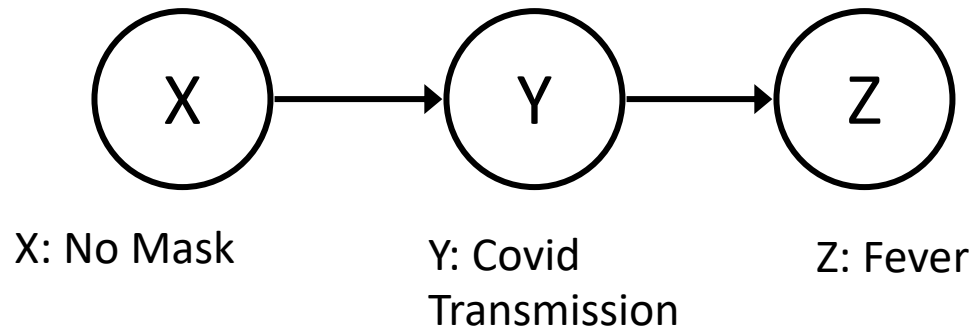
$$P(x, y, \{z, w\}) = P(x)P(y|x)P(z|y)P(w|z)$$

- Additional implied conditional independence assumptions?

$$W \perp\!\!\!\perp X | Y$$

Can we work out such independence by examining the structure of the graph? Answer: D-separation.

Causal Chains



• **Is X guaranteed to be independent of Z?**

• **No**

• Intuitively

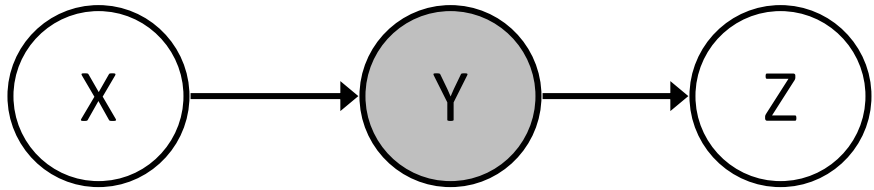
- Wearing no masks causes virus transmission which causes fever.
- Wearing masks causes no virus transmission causes no symptom.
- Path between X and Z is active.

• Instantiate a CPT

$$P(+y \mid +x) = 1, P(-y \mid -x) = 1,$$

$$P(+z \mid +y) = 1, P(-z \mid -y) = 1$$

Causal Chains



X: No Mask

Y: Covid
Transmission

Z: Fever

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

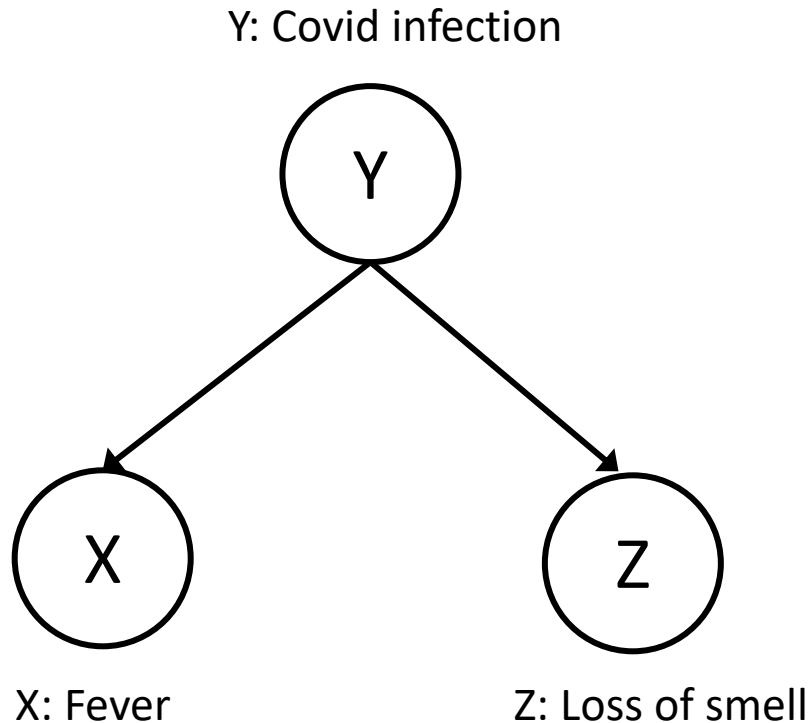
- **Is X guaranteed to be independent of Z given Y?**

- **Yes**

$$\begin{aligned} P(z|x, y) &= \frac{P(x, y, z)}{P(x, y)} \\ &= \frac{P(x)P(y|x)P(z|y)}{P(x)P(y|x)} \\ &= P(z|y) \end{aligned}$$

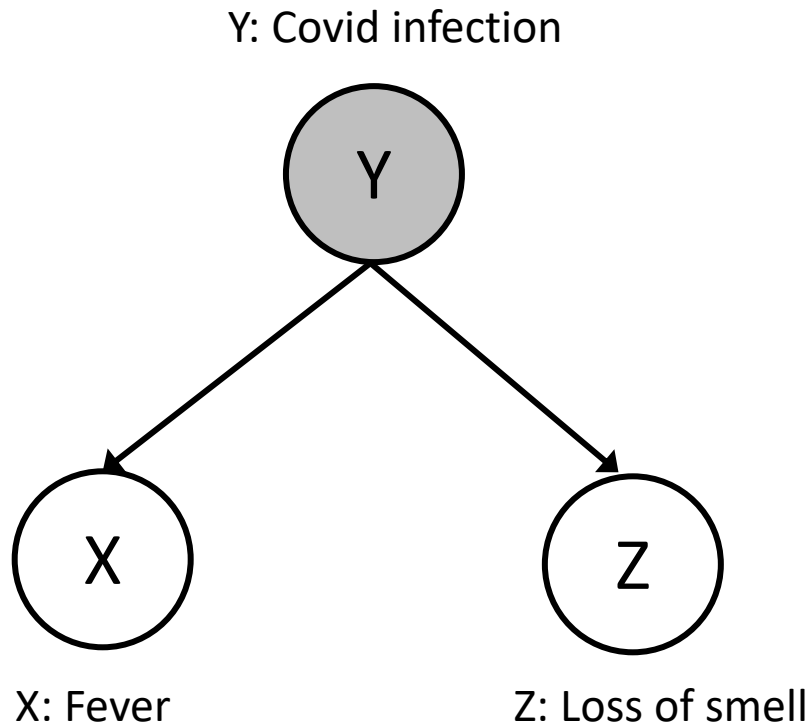
- **Evidence along the chain blocks the influence (inactivates the path).**

Common Cause



- **Is X guaranteed to be independent of Z?**
 - **No**
- Intuitively
 - Covid infection causes both Fever and Loss of Smell.
 - Path between X and Z is active.
- Instantiate a CPT
$$P(+x \mid +y) = 1, P(-x \mid -y) = 1,$$
$$P(+z \mid +y) = 1, P(-z \mid -y) = 1$$

Common Cause



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

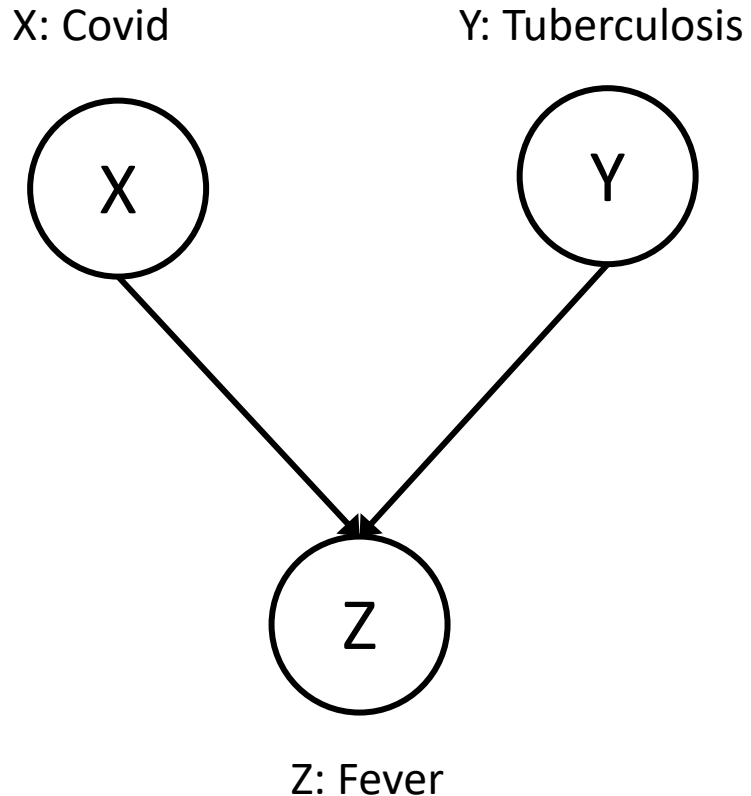
- **Is X independent of Z given Y?**

- **Yes**

$$\begin{aligned} P(z|x, y) &= \frac{P(x, y, z)}{P(x, y)} \\ &= \frac{P(y)P(x|y)P(z|y)}{P(y)P(x|y)} \\ &= P(z|y) \end{aligned}$$

- If you have Covid, then belief over the loss of smell is not affected by presence of fever
- **Observing the cause blocks the influence (inactivates the path).**

Common Effect



- **Are X and Y independent?**

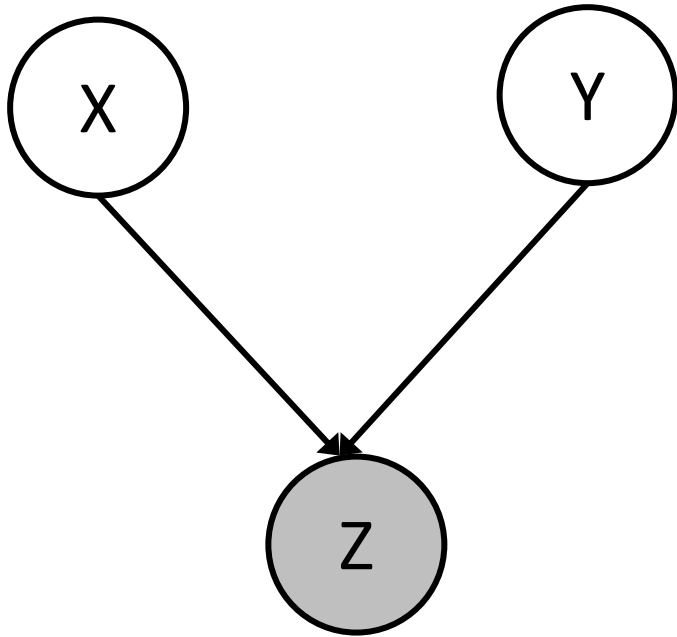
- **Yes**
- Covid and TB both cause Fever. But can't say that if you have Covid then you are more or less likely to have TB (under this model)

$$\begin{aligned} P(x, y) &= \sum_z P(x, y, z) \\ &= \sum_z P(x)P(y)P(z|x, y) \\ &= P(x)P(y) \sum_z P(z|x, y) \\ &= P(x)P(y) \end{aligned}$$

Common Effect

X: Covid

Y: Tuberculosis



Z: Fever

- **Is X independent of Y given Z?**
 - **No**
- Seeing the fever puts Covid and TB in competition as possible causal explanations.
- It is likely that one of them is the cause, rare for both. If Covid is present then the likelihood of TB being present is low (reduces its chances).
- **Observing the cause activates influence between possible causes.**

Active and Inactive Paths

- Question: Are X and Y conditionally independent given evidence variables {Z}?

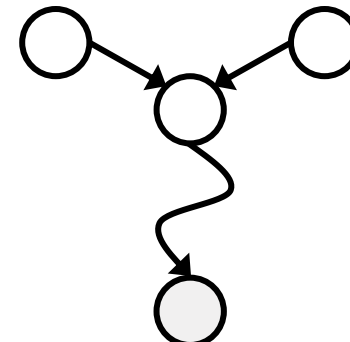
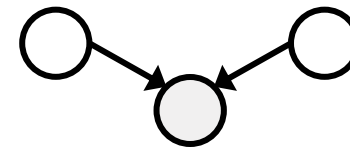
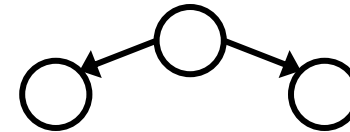
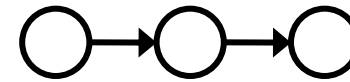
- Yes, if X and Y “**d-separated**” by Z
- Consider all (**undirected**) paths from X to Y
- No active paths = independence.

- A **path is active** if **each triple is active**:

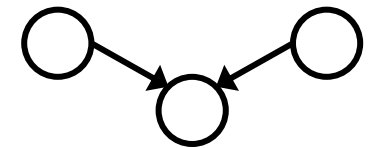
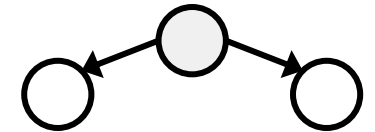
- Causal chain $A \rightarrow B \rightarrow C$ where B is unobserved (either direction)
- Common cause $A \leftarrow B \rightarrow C$ where B is unobserved
- Common effect (aka v-structure)
 $A \rightarrow B \leftarrow C$ where B or one of its descendants is observed

- A path is blocked with even a single inactive segment

Active Triples



Inactive Triples



D-Separation

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

$$X_i \not\perp\!\!\!\perp X_j \mid \{X_{k_1}, \dots, X_{k_n}\}$$

- Otherwise (i.e. if all paths are inactive),
then independence is guaranteed

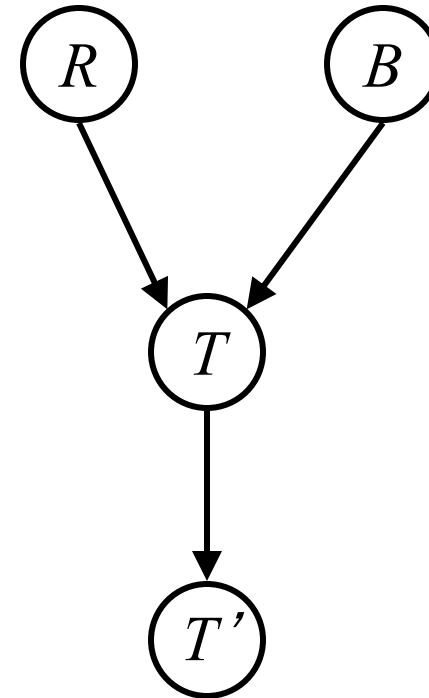
$$X_i \perp\!\!\!\perp X_j \mid \{X_{k_1}, \dots, X_{k_n}\}$$

D-Separation: Examples

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

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

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



D-Separation: Examples

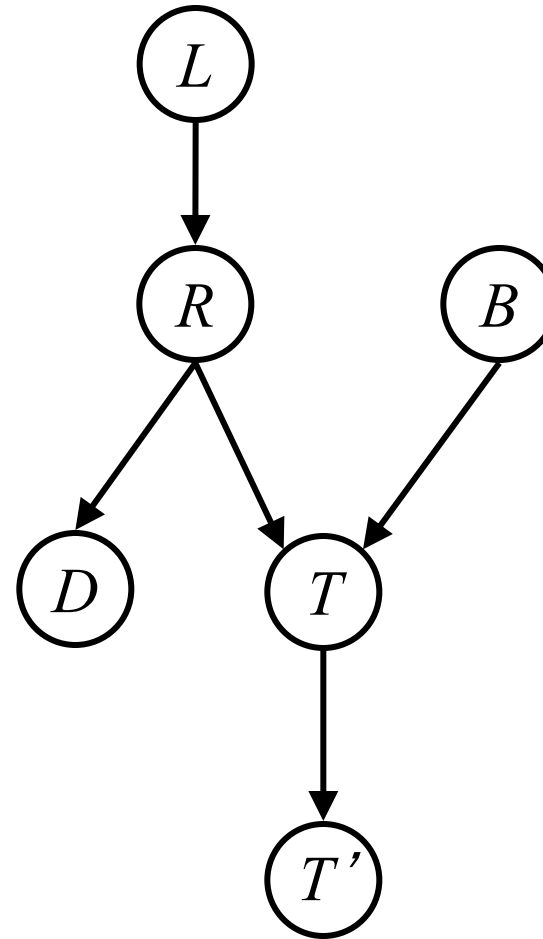
$L \perp\!\!\!\perp T' \mid T$ *Yes*

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

$L \perp\!\!\!\perp B \mid T$

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

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



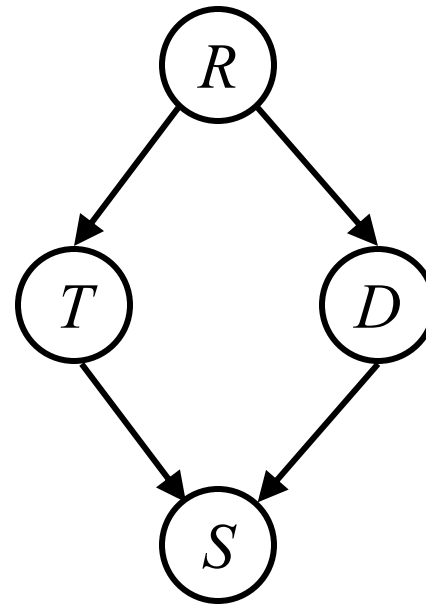
D-Separation: Examples

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

$T \perp\!\!\!\perp D \mid R$

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

Yes



Approximate Inference

- Problem with Exact Inference
 - Exact inference is often intractable in large and multiply connected networks.
 - In the worst case, we need to build the entire joint distribution table.
- Alternatively: Sampling-based approach
 - Provide approximate probability estimates
 - Estimated using samples from the distribution.
 - Accuracy of the estimate depends on the number of samples
 - In the limit the estimate converges to the correct distribution.

Approximate Inference: Sampling

- **Key Ideas**

- Draw N samples from a sampling distribution S
- Compute an approximate posterior probability
- Show that you have sampled from the correct distribution, convergence to the true probability P
- Essentially this is forward simulation of the probabilistic model of the domain

- **Advantage?**

- Getting a sample is faster than computing the right answer (e.g. with variable elimination)

Sampling: What is assumed?

- Sampling from given distribution
 - Step 1: Get sample u from uniform distribution over $[0, 1)$
 - Step 2: Convert this sample u into an outcome for the given distribution by having each outcome associated with a sub-interval of $[0,1)$ with sub-interval size equal to probability of the outcome
- Utility? We should be able to sample from a CPT defining the probabilistic model.
- Next, we look at approaches for sampling from a Bayes Net.

Example:

C	P(C)
red	0.6
green	0.1
blue	0.3

$$0 \leq u < 0.6, \rightarrow C = \textit{red}$$

$$0.6 \leq u < 0.7, \rightarrow C = \textit{green}$$

$$0.7 \leq u < 1, \rightarrow C = \textit{blue}$$

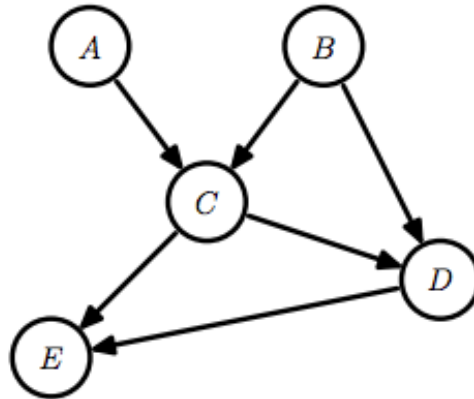
- If `random()` returns $u = 0.83$, then our sample is $C = \textit{blue}$
- E.g, after sampling 8 times:

Approach I: Prior Sampling

- For $i=1, 2, \dots, n$
 - **Sample x_i from $P(X_i \mid \text{Parents}(X_i))$**
- Return (x_1, x_2, \dots, x_n)

Ancestral pass for directed graphical models:

- sample each top level variable from its marginal
- sample each other node from its conditional once its parents have been sampled



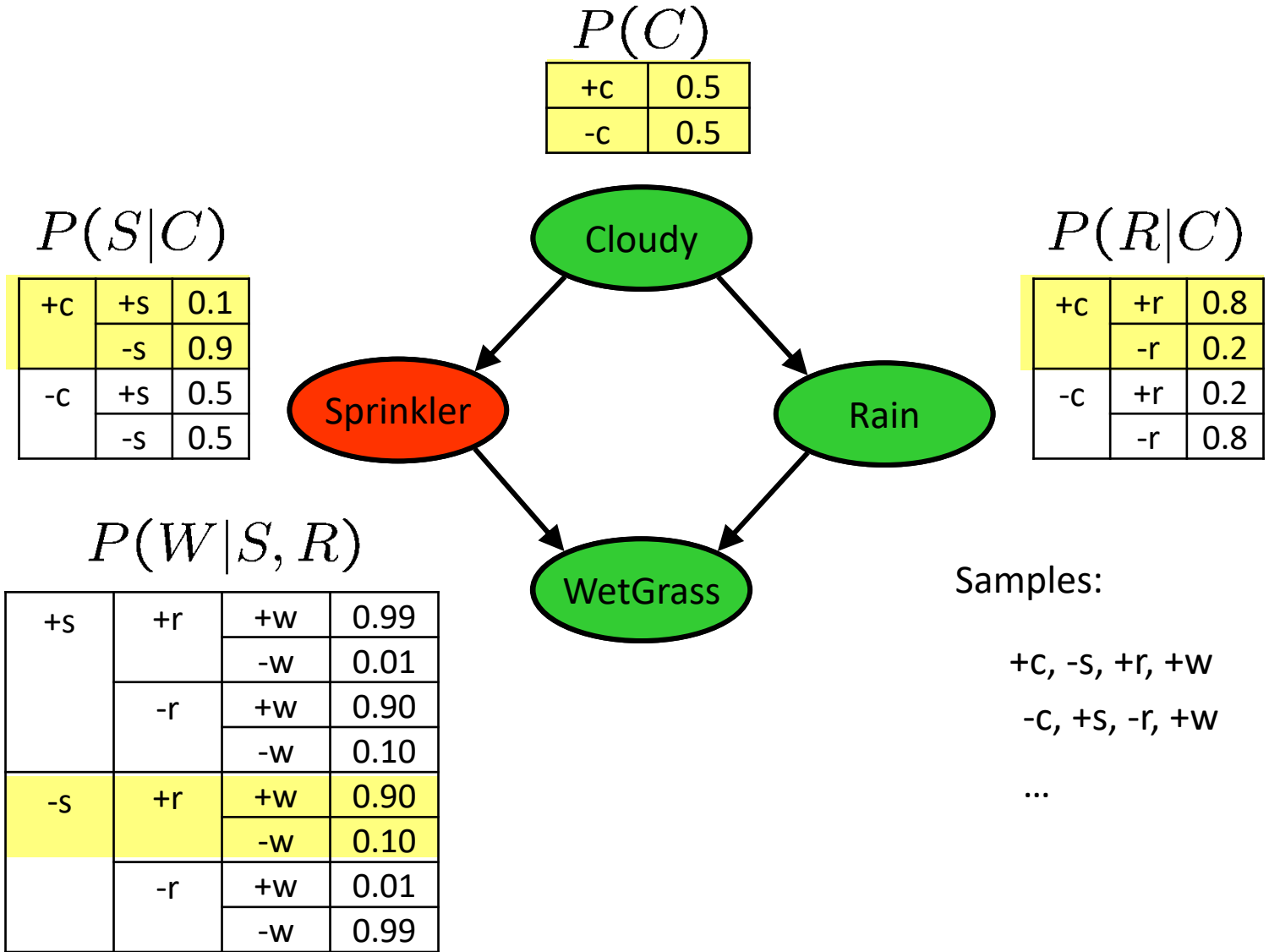
Sample:

$$\begin{aligned} A &\sim P(A) \\ B &\sim P(B) \\ C &\sim P(C \mid A, B) \\ D &\sim P(D \mid B, C) \\ E &\sim P(E \mid C, D) \end{aligned}$$

$$P(A, B, C, D, E) = P(A) P(B) P(C \mid A, B) P(D \mid B, C) P(E \mid C, D)$$

Approach I: Prior Sampling

- For $i=1, 2, \dots, n$
 - Sample x_i from $P(X_i \mid \text{Parents}(X_i))$
- Return (x_1, x_2, \dots, x_n)



Samples:

+c, -s, +r, +w

-c, +s, -r, +w

...

Prior Sampling

- This process generates samples with probability:

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

- Let the number of samples of an event be $N_{PS}(x_1 \dots x_n)$

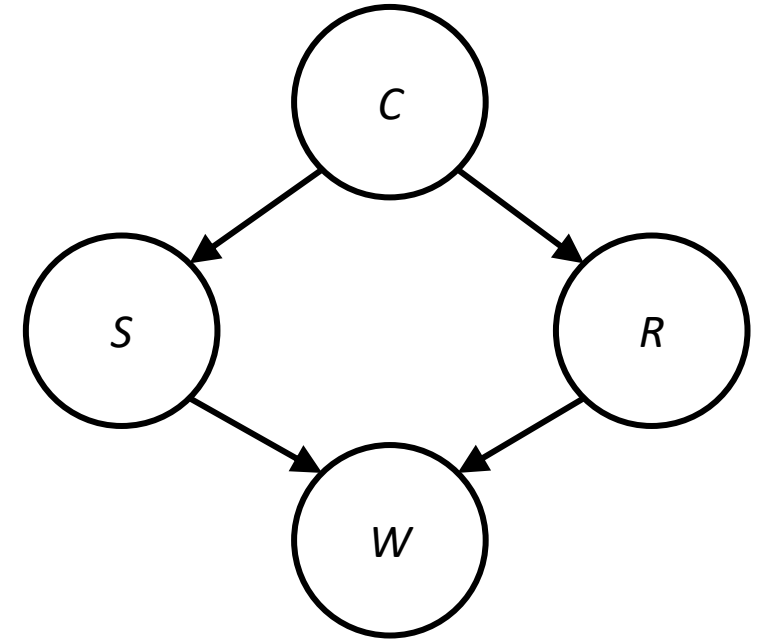
- Then,

$$\begin{aligned} \lim_{N \rightarrow \infty} \hat{P}(x_1, \dots, x_n) &= \lim_{N \rightarrow \infty} N_{PS}(x_1, \dots, x_n) / N \\ &= S_{PS}(x_1, \dots, x_n) \\ &= P(x_1 \dots x_n) \end{aligned}$$

- Prior sampling procedure is **consistent**. In the limit, the estimated distribution converges to the correct distribution.

Prior Sampling

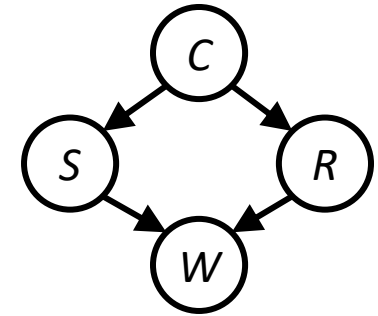
- Potential samples from the Bayes Net:
 - +c, -s, +r, +w
 - +c, +s, +r, +w
 - c, +s, +r, -w
 - +c, -s, +r, +w
 - c, -s, -r, +w
- What can we do with these samples?
 - Can empirically estimate the probabilistic queries
- Estimating $P(W)$
 - We have counts $\langle +w:4, -w:1 \rangle$
 - Normalize to get $P(W) = \langle +w:0.8, -w:0.2 \rangle$
- Can estimate other probabilistic queries as well:
 - $P(C | +w)$? $P(C | +r, +w)$? $P(C | -r, -w)$?
 - Note: if some evidence is not observed then we cannot estimate it



**Prior sampling is unaware of the types of probabilistic queries that will be asked later?
Can we be more efficient if we knew the queries from the Bayes Net?**

Approach II: Rejection Sampling

- IN: evidence instantiation
- For $i=1, 2, \dots, n$
 - Sample x_i from $P(X_i \mid \text{Parents}(X_i))$
 - **If x_i not consistent with evidence**
 - **Reject: Return, and no sample is generated in this cycle**
- Return (x_1, x_2, \dots, x_n)



Rejection Sampling

- Estimate $P(C \mid +s)$
- Tally the C outcomes, but reject samples which do not have $S=+s$.
- As you are sampling successively from the conditional probabilities, return if you find a sample inconsistent with the instantiated variables.
- We can reject earlier, say, if there are 1000 variables and at the third variable we detect an inconsistency, we can reject the entire sample.
- Rejection sampling is consistent for conditional probabilities in the limit.

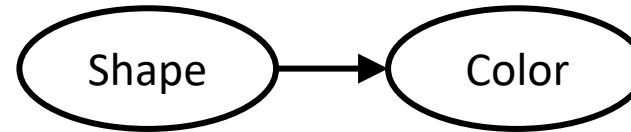
+c, -s, +r, +w
+c, +s, +r, +w
-c, +s, +r, -w
+c, -s, +r, +w
-c, -s, -r, +w

Approach III: Likelihood Weighting

- **Rejection Sampling**

- Problem: iff the evidence is unlikely, the sampling will reject lots of samples.
- Wait for a long time before you get a sample that is in agreement with the evidence.
- Evidence is taken into account **after** you have sampled, not exploited as you sample.

Example: $P(\text{Shape} \mid \text{blue})$



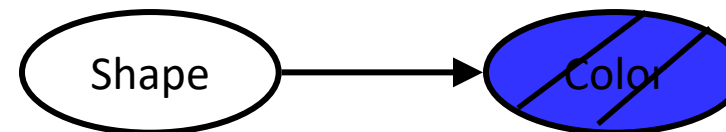
pyramid, ~~green~~
pyramid, ~~red~~
sphere, blue
cube, ~~red~~
~~sphere, green~~

Sample and then throw away the inconsistent ones.

- **Likelihood Weighting**

- Generate only events that are **consistent** with the evidence.
- **Fix evidence variables and sample the rest**
- **Problem: sample distribution not consistent.**
- **Solution: weight by probability of evidence given parents.**

Example: $P(\text{Shape} \mid \text{blue})$

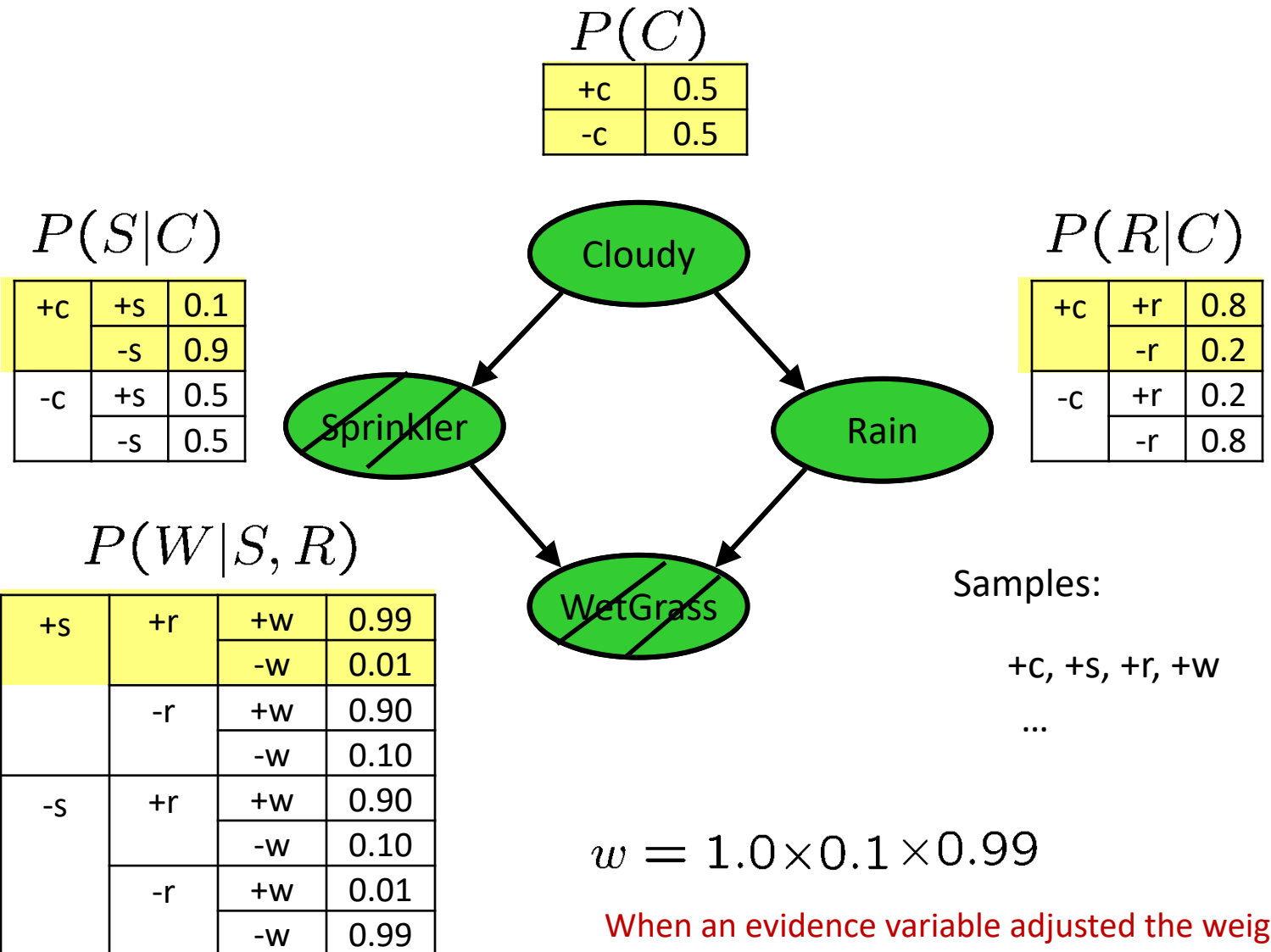


pyramid, blue
pyramid, blue
sphere, blue
cube, blue
sphere, blue

Sample only the consistent values.

Likelihood Weighting

- IN: evidence instantiation
- $w = 1.0$
- for $i=1, 2, \dots, n$
 - if X_i is an evidence variable
 - $X_i = \text{observation } x_i \text{ for } X_i$
 - Set $w = w * P(x_i | \text{Parents}(X_i))$
 - else
 - Sample x_i from $P(X_i | \text{Parents}(X_i))$
- return $(x_1, x_2, \dots, x_n), w$



Likelihood Weighting

- Sampling distribution if z sampled and e fixed evidence

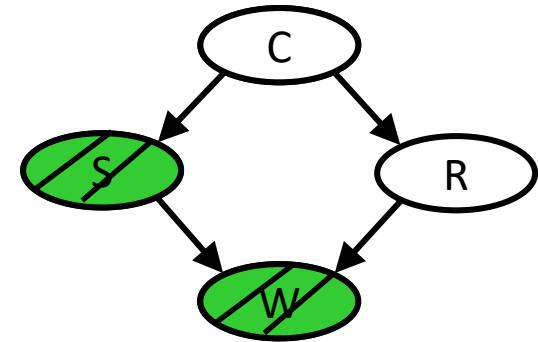
$$S_{WS}(z, e) = \prod_{i=1}^l P(z_i | \text{Parents}(Z_i))$$

- Now, samples have weights

$$w(z, e) = \prod_{i=1}^m P(e_i | \text{Parents}(E_i))$$

- Together, weighted sampling distribution is consistent

$$\begin{aligned} S_{WS}(z, e) \cdot w(z, e) &= \prod_{i=1}^l P(z_i | \text{Parents}(z_i)) \prod_{i=1}^m P(e_i | \text{Parents}(e_i)) \\ &= P(z, e) \end{aligned}$$



Weighting corrects the distribution. It also represents the importance of the distribution.

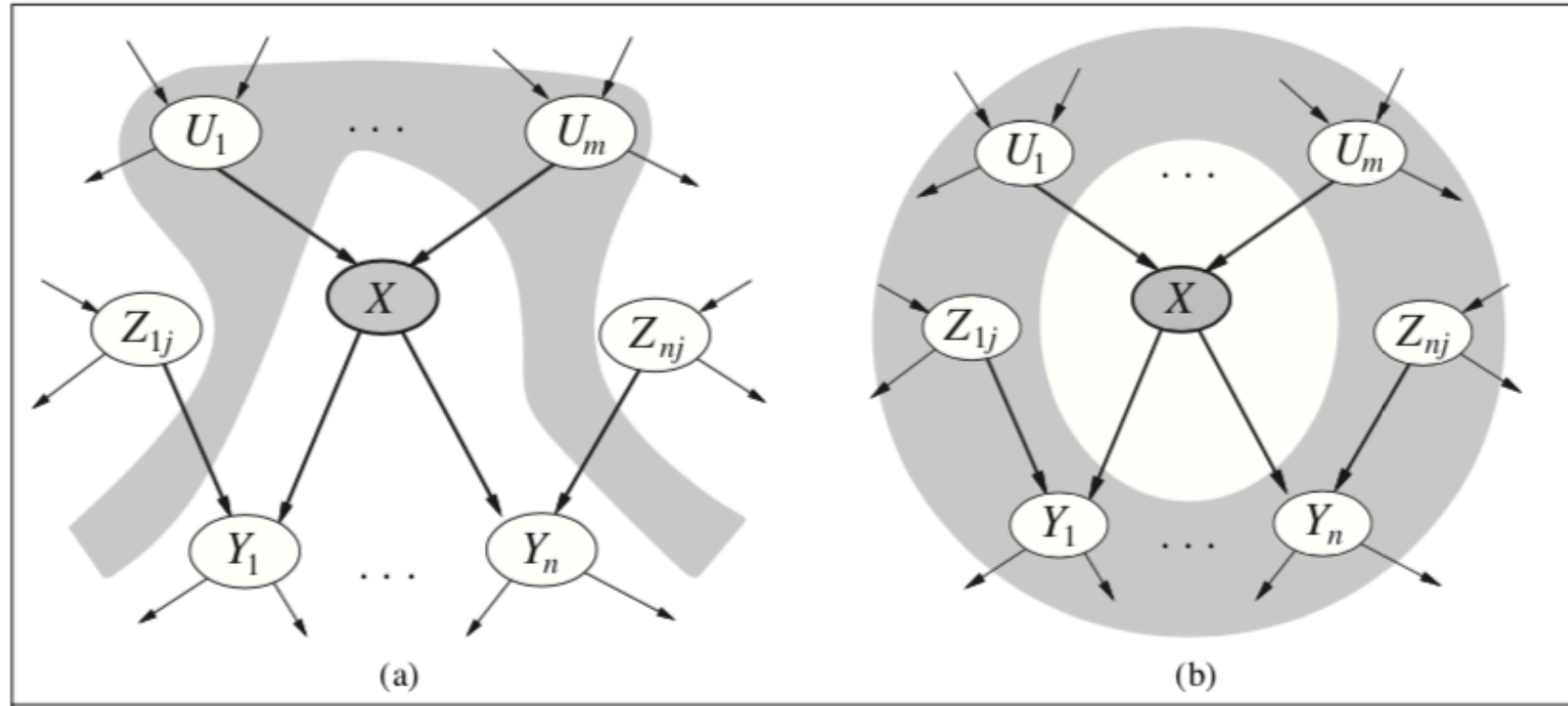
Approach IV: Gibbs Sampling

- Likelihood weighting
 - Evidence is taken into account during the sampling process.
 - Problem?
 - Evidence variables influence the choice of down stream variables and not the upstream ones.
 - During the sampling process there may be a low probability evidence encountered later, the sample will look promising for very long.
- Gibbs Sampling
 - Consider evidence when we sample *every* variable (both downstream and upstream)

Gibbs Sampling

- Procedure:
 - Track of a full instantiation x_1, x_2, \dots, x_n .
 - Start with an arbitrary instantiation consistent with the evidence.
 - Sample one variable at a time, conditioned on all the rest, but keep evidence fixed.
 - Keep repeating this for a long time.
 - After repeating you get *one* sample from the distribution.
 - To get more samples: start again.
 - *Note: this is like local search.*
- Property: in the limit of repeating this infinitely many times the resulting sample is coming from the correct distribution.
- Rationale: both upstream and downstream variables condition on evidence.
- Note: Enough to sample from the Markov Blanket.

Conditional Independences and Markov Boundary



(a) A node is conditionally independent of its **non-descendants** given its parents.

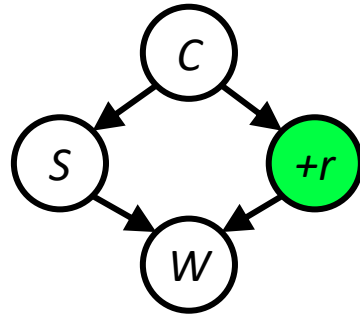
(b) A node is conditionally independent of all other nodes in the network given the **Markov blanket**, i.e., its parents, children and children's parents.

Gibbs Sampling: Example

Estimating $P(S \mid +r)$

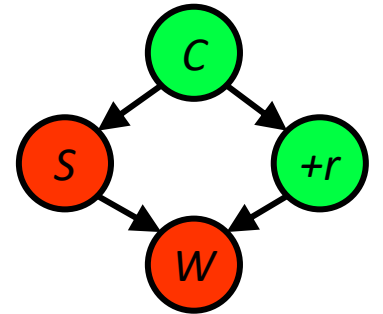
Step 1: Fix evidence

- $R = +r$



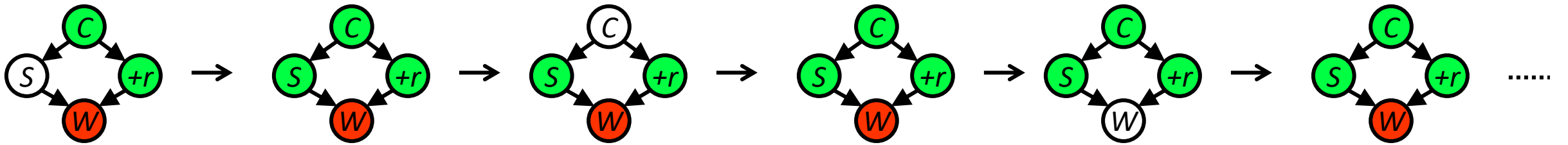
Step 2: Initialize other variables

- Randomly



Steps 3: Repeat

- Randomly select a non-evidence variable X
- Resample X from $P(X \mid \text{all other variables})$



Sample from $P(S \mid +c, -w, +r)$

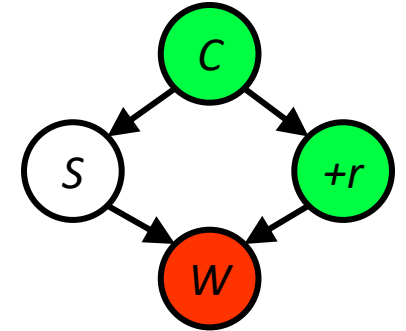
Sample from $P(C \mid +s, -w, +r)$

Sample from $P(W \mid +s, +c, +r)$

Sampling from the conditional

- Sample from $P(S \mid +c, +r, -w)$

$$\begin{aligned} P(S \mid +c, +r, -w) &= \frac{P(S, +c, +r, -w)}{P(+c, +r, -w)} \\ &= \frac{P(S, +c, +r, -w)}{\sum_s P(s, +c, +r, -w)} \\ &= \frac{P(+c)P(S \mid +c)P(+r \mid +c)P(-w \mid S, +r)}{\sum_s P(+c)P(s \mid +c)P(+r \mid +c)P(-w \mid s, +r)} \\ &= \frac{P(+c)P(S \mid +c)P(+r \mid +c)P(-w \mid S, +r)}{P(+c)P(+r \mid +c) \sum_s P(s \mid +c)P(-w \mid s, +r)} \\ &= \frac{P(S \mid +c)P(-w \mid S, +r)}{\sum_s P(s \mid +c)P(-w \mid s, +r)} \end{aligned}$$

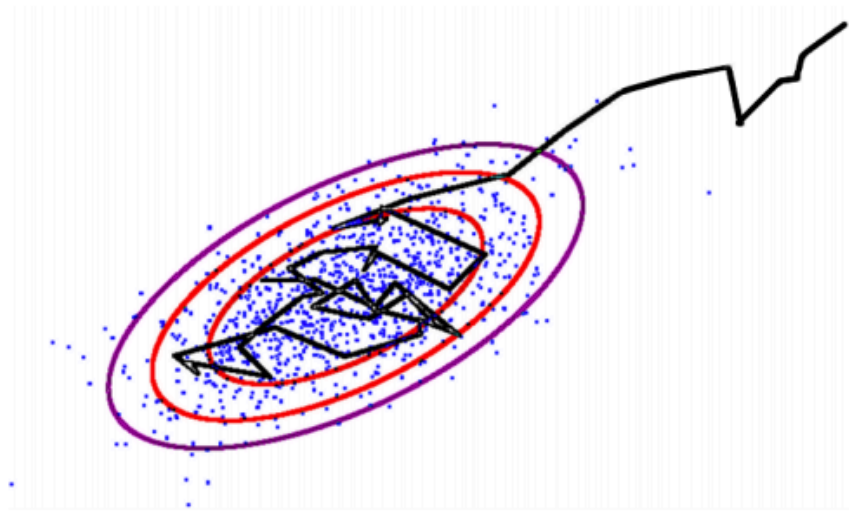


Sampling from the conditional distribution is needed as a sub-routine for Gibbs sampling. It is typically easier to sample from. The expression is simpler due to instantiated variables, can even construct the probability table if needed.

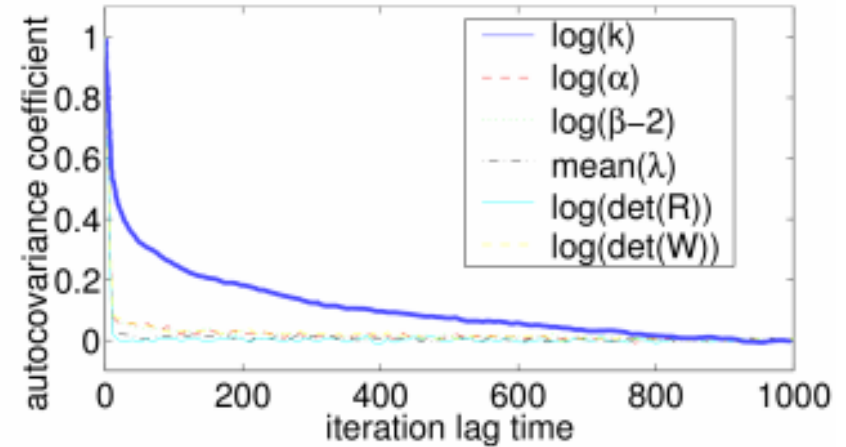
Markov Chain Monte Carlo

Construct a biased random walk that explores target dist $P^*(x)$

Markov steps, $x_t \sim T(x_t \leftarrow x_{t-1})$



MCMC gives approximate, correlated samples from $P^*(x)$



Usually, there is a burn in period after which one accepts the samples.