Inference in Bayesian Networks

CS 5804 Introduction to Artificial Intelligence Virginia Tech

- Briefly review probability
- Brute-force inference
- Smarter inference: variable elimination

Plan

- Random variables in caps (A)
 - values in lowercase: A = a or just a for shorthand

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- P(b | a) = P(a | b) P(b) / P(a)











P(L, R, W, S) = P(L) P(R) P(W | R) P(S | W)



Bayesian Networks Win Lottery Wet Ground Slip P(L, R, W, S) = P(L) P(R) P(W | R) P(S | W)P(S | W, R)





P(L, R, W, S) = P(L) P(R) P(W | R) P(S | W)



Bayesian Networks















Bayesian Networks P(X | Parents(X))





Bayesian Networks

P(R, W, S, C) = P(R) P(C) P(W | C, R) P(S | W)P(X | Parents(X))





Inference

- Given a Bayesian Network describing P(X, Y, Z), what is P(Y)
 - First approach: enumeration

P(R, W, S, C) = P(R) P(C) P(W | C, R) P(S | W) $P(r|s) = \sum_{w} \sum_{c} P(r, w, s, c) / P(s)$

P(R, W, S, C) = P(R) P(C) P(W | C, R) P(S | W) $P(r|s) = \sum \sum P(r, w, s, c)/P(s)$ W C $P(r|s) \propto \sum P(r)P(c)P(w|c,r)P(s|w)$ W С

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С



Second Approach: Variable Elimination

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W C

 $f_C(w) = \sum P(c)P(w|c,r)$ C

Second Approach: Variable Elimination $P(r|s) \propto \sum P$ W C $f_C(w) = \sum_{i=1}^{n}$ $P(r|s) \propto \sum$

$$\sum_{c} P(c)P(w|c,r)$$

$$\sum_{w} P(r)P(s|w)f_{c}(w)$$



$P(Y) = \sum \sum P(w)P(x|w)P(Y|x)P(z|Y)$

P(Y)?W X Z $f_w(x) = \sum P(w)P(x|w)$ W

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P(Y)?W X Z $f_w(x) = \sum P(w)P(x|w)$ W $P(Y) = \sum \int f_w(x) P(Y|x) P(z|Y)$ X Z

$P(Y) = \sum \left[\sum \right] \sum \left[P(w) P(x|w) P(Y|x) P(z|Y) \right]$

P(Y)?W X Z $f_w(x) = \sum P(w)P(x|w)$ $P(Y) = \sum \int f_w(x) P(Y|x) P(z|Y)$ X Z $f_{X}(Y) = \sum f_{w}(x)P(Y|x)$ X

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P(Y)? W X Z $f_w(x) = \sum P(w)P(x|w)$ $P(Y) = \sum \int f_w(x) P(Y|x) P(z|Y)$ X Ζ $f_{X}(Y) = \sum f_{w}(x)P(Y|x)$ X

$P(Y) = \sum \sum P(w)P(x|w)P(Y|x)P(z|Y)$

 $P(Y) = \sum f_x(Y)P(z|Y)$



 $(w) \rightarrow (x) \rightarrow (z)$ $P(Y) = \sum \sum \sum P(w)P(x|w)P(Y|x)P(z|Y)$ W X Z $f_w(x) = \sum P(w)P(x|w)$ $P(Y) = \sum \int f_w(x) P(Y|x) P(z|Y)$ X Z $P(Y) = \sum f_x(Y)P(z|Y)$ $f_{X}(Y) = \sum f_{W}(x)P(Y|x)$ X



- irrelevant to the query
- Iterate: \bullet
 - choose variable to eliminate
 - sum terms relevant to variable, generate new factor
 - until no more variables to eliminate
- Exact inference is #P-Hard
 - in tree-structured BNs, linear time (in number of table entries)

Variable Elimination

• Every variable that is not an ancestor of a query variable or evidence variable is

 Each variable is conditionally independent of its non-descendents given its parents



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- Each variable is conditionally independent of its non-descendents given its parents
- Each variable is conditionally independent of any other variable given its Markov blanket
 - Parents, children, and children's parents



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Pacman Homework Warmup

- Given: P(ghostLocation | prevGhostLocation)
- Given: P(noisyDistance | ghostLocation)
- Goal: P(ghostLocation | noisyDistance)
 - Need: P(ghostLocation | all previous evidence)



Reading

- Chapter 13
- Chapter 14 14.2, 14.4-14.4.3