

# Conditional independence

Random variable  $X$  is **independent** of random variable  $Y$  **given** random variable(s)  $Z$  if,

$$P(X | Y, Z) = P(X | Z)$$

# Conditional independence

Random variable  $X$  is **independent** of random variable  $Y$  **given** random variable(s)  $Z$  if,

$$P(X | Y, Z) = P(X | Z)$$

i.e. for all  $x_i \in \text{domain}(X)$ ,  $y_j \in \text{domain}(Y)$ ,  $y_k \in \text{domain}(Y)$  and  $z_m \in \text{domain}(Z)$ ,

$$\begin{aligned} P(X = x_i | Y = y_j \wedge Z = z_m) \\ &= P(X = x_i | Y = y_k \wedge Z = z_m) \\ &= P(X = x_i | Z = z_m). \end{aligned}$$

That is, knowledge of  $Y$ 's value doesn't affect the belief in the value of  $X$ , given a value of  $Z$ .

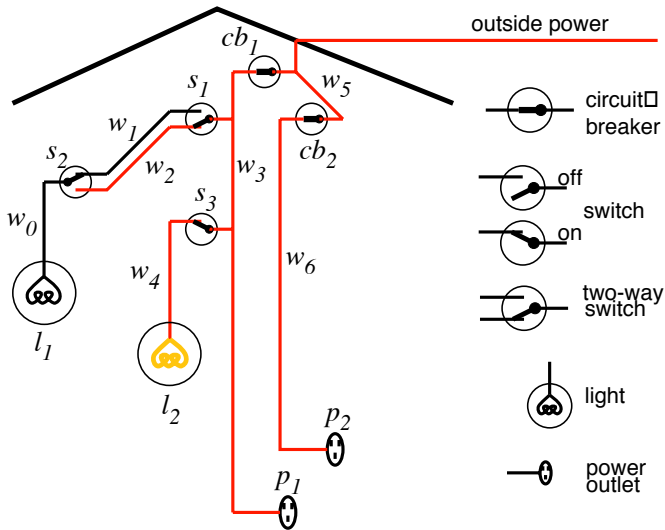
# Example

Consider a student writing an exam.

What are reasonable independences among the following?

- Whether the student works hard ( $W$ )
- Whether the student is intelligent ( $I$ )
- The student's answers on the exam ( $A$ )
- The student's mark on an exam ( $M$ )

# Example domain (diagnostic assistant)



# Examples of conditional independence?

- The party forming government of Canada is dependent or independent of whether light  $l_1$  is lit given whether there is outside power?

# Examples of conditional independence?

- The party forming government of Canada is dependent or independent of whether light  $l_1$  is lit given whether there is outside power?
- Whether there is someone in a room is independent of whether a light  $l_2$  is lit given

# Examples of conditional independence?

- The party forming government of Canada is dependent or independent of whether light  $l_1$  is lit given whether there is outside power?
- Whether there is someone in a room is independent of whether a light  $l_2$  is lit given the position of switch  $s_3$ .

# Examples of conditional independence?

- The party forming government of Canada is dependent or independent of whether light  $l_1$  is lit given whether there is outside power?
- Whether there is someone in a room is independent of whether a light  $l_2$  is lit given the position of switch  $s_3$ .
- Whether light  $l_1$  is lit is independent of the position of light switch  $s_2$  given



# Examples of conditional independence?

- The party forming government of Canada is dependent or independent of whether light  $l_1$  is lit given whether there is outside power?
- Whether there is someone in a room is independent of whether a light  $l_2$  is lit given the position of switch  $s_3$ .
- Whether light  $l_1$  is lit is independent of the position of light switch  $s_2$  given whether there is power in wire  $w_0$ .

# Examples of conditional independence?

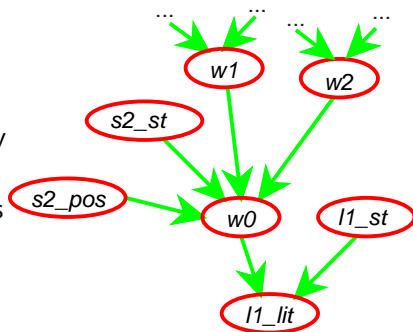
- The party forming government of Canada is dependent or independent of whether light  $l_1$  is lit given whether there is outside power?
- Whether there is someone in a room is independent of whether a light  $l_2$  is lit given the position of switch  $s_3$ .
- Whether light  $l_1$  is lit is independent of the position of light switch  $s_2$  given whether there is power in wire  $w_0$ .
- Every other variable may be independent of whether light  $l_1$  is lit given

# Examples of conditional independence?

- The party forming government of Canada is dependent or independent of whether light  $l_1$  is lit given whether there is outside power?
- Whether there is someone in a room is independent of whether a light  $l_2$  is lit given the position of switch  $s_3$ .
- Whether light  $l_1$  is lit is independent of the position of light switch  $s_2$  given whether there is power in wire  $w_0$ .
- Every other variable may be independent of whether light  $l_1$  is lit given whether there is power in wire  $w_0$  and the status of light  $l_1$  (if it's *ok*, or if not, how it's broken).

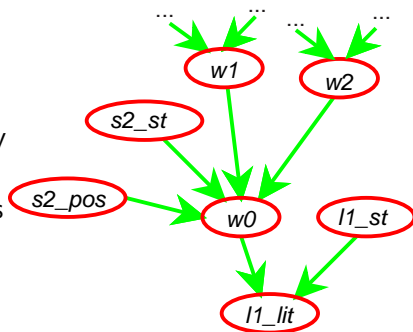
# Idea of belief networks

- $I_1$  is lit ( $L1\_lit$ ) depends only on the status of the light ( $L1\_st$ ) and whether there is power in wire  $w0$ .
- In a belief network,  $W0$  and  $L1\_st$  are **parents** of  $L1\_lit$ .
- $W0$  depends only on



# Idea of belief networks

- $I_1$  is lit ( $L1\_lit$ ) depends only on the status of the light ( $L1\_st$ ) and whether there is power in wire  $w0$ .
- In a belief network,  $W0$  and  $L1\_st$  are **parents** of  $L1\_lit$ .
- $W0$  depends only on whether there is power in  $w1$ , whether there is power in  $w2$ , the position of switch  $s2$  ( $S2\_pos$ ), and the status of switch  $s2$  ( $S2\_st$ ).



# Belief networks

- Totally order the variables of interest:  $X_1, \dots, X_n$
- Theorem of probability theory (chain rule):

$$P(X_1, \dots, X_n) =$$

# Belief networks

- Totally order the variables of interest:  $X_1, \dots, X_n$
- Theorem of probability theory (chain rule):  
$$P(X_1, \dots, X_n) = \prod_{i=1}^n P(X_i \mid X_1, \dots, X_{i-1})$$

# Belief networks

- Totally order the variables of interest:  $X_1, \dots, X_n$
- Theorem of probability theory (chain rule):  
$$P(X_1, \dots, X_n) = \prod_{i=1}^n P(X_i \mid X_1, \dots, X_{i-1})$$
- The **parents** of  $X_i$ ,  $parents(X_i)$ , are those predecessors of  $X_i$  that render  $X_i$  independent of the other predecessors. That is,



- Totally order the variables of interest:  $X_1, \dots, X_n$
- Theorem of probability theory (chain rule):  
$$P(X_1, \dots, X_n) = \prod_{i=1}^n P(X_i \mid X_1, \dots, X_{i-1})$$
- The **parents** of  $X_i$ ,  $parents(X_i)$ , are those predecessors of  $X_i$  that render  $X_i$  independent of the other predecessors. That is,

$$parents(X_i) \subseteq X_1, \dots, X_{i-1}$$

$$P(X_i \mid parents(X_i)) = P(X_i \mid X_1, \dots, X_{i-1})$$

- Totally order the variables of interest:  $X_1, \dots, X_n$
- Theorem of probability theory (chain rule):  
$$P(X_1, \dots, X_n) = \prod_{i=1}^n P(X_i \mid X_1, \dots, X_{i-1})$$
- The **parents** of  $X_i$ ,  $parents(X_i)$ , are those predecessors of  $X_i$  that render  $X_i$  independent of the other predecessors. That is,

$$parents(X_i) \subseteq X_1, \dots, X_{i-1}$$

$$P(X_i \mid parents(X_i)) = P(X_i \mid X_1, \dots, X_{i-1})$$

- So  $P(X_1, \dots, X_n) = \prod_{i=1}^n P(X_i \mid parents(X_i))$

- Totally order the variables of interest:  $X_1, \dots, X_n$
- Theorem of probability theory (chain rule):  
$$P(X_1, \dots, X_n) = \prod_{i=1}^n P(X_i \mid X_1, \dots, X_{i-1})$$
- The **parents** of  $X_i$ ,  $parents(X_i)$ , are those predecessors of  $X_i$  that render  $X_i$  independent of the other predecessors. That is,

$$parents(X_i) \subseteq X_1, \dots, X_{i-1}$$

$$P(X_i \mid parents(X_i)) = P(X_i \mid X_1, \dots, X_{i-1})$$

- So  $P(X_1, \dots, X_n) = \prod_{i=1}^n P(X_i \mid parents(X_i))$
- A **belief network** is a graph: the nodes are random variables; there is an arc from the parents of each node into that node.

# Student Writing an Exam Example

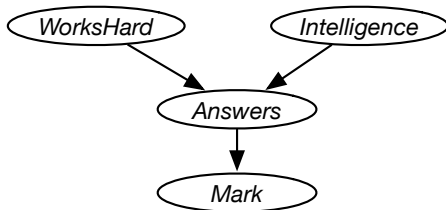
Give a belief network for the variables in order:

- *WorksHard*: Whether the student works hard
- *Intelligent*: Whether the student is intelligent
- *Answers*: The student's answers on the exam
- *Mark*: The student's mark on an exam

# Student Writing an Exam Example

Give a belief network for the variables in order:

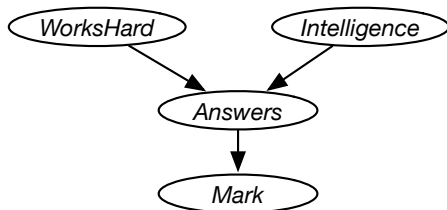
- *WorksHard*: Whether the student works hard
- *Intelligent*: Whether the student is intelligent
- *Answers*: The student's answers on the exam
- *Mark*: The student's mark on an exam



# Student Writing an Exam Example

Give a belief network for the variables in order:

- *WorksHard*: Whether the student works hard
- *Intelligent*: Whether the student is intelligent
- *Answers*: The student's answers on the exam
- *Mark*: The student's mark on an exam



What if the variables were in the opposite order?

# Example: fire alarm belief network

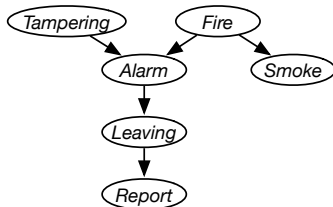
## Variables:

- **Fire**: there is a fire in the building
- **Tampering**: someone has been tampering with the fire alarm
- **Smoke**: what appears to be smoke is coming from a window
- **Alarm**: the fire alarm goes off
- **Leaving**: people are leaving the building *en masse*.
- **Report**: told people are leaving the building *en masse*.

# Example: fire alarm belief network

Variables:

- **Fire**: there is a fire in the building
- **Tampering**: someone has been tampering with the fire alarm
- **Smoke**: what appears to be smoke is coming from a window
- **Alarm**: the fire alarm goes off
- **Leaving**: people are leaving the building *en masse*.
- **Report**: told people are leaving the building *en masse*.



AIPython.org: `bn_report` in `probGraphicalModels.py`

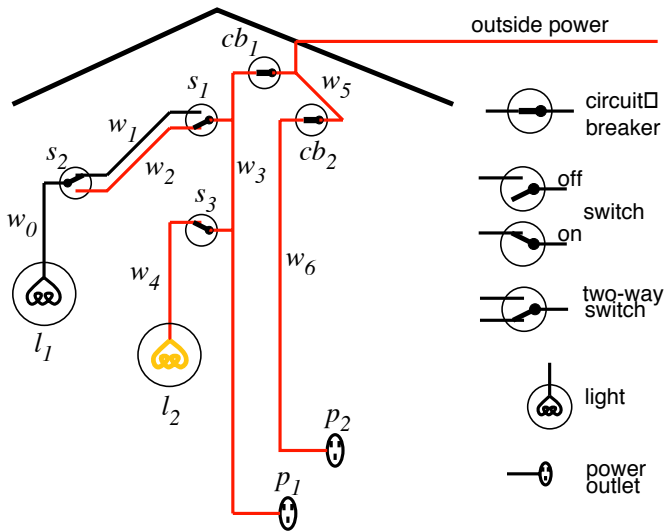


# Components of a belief network

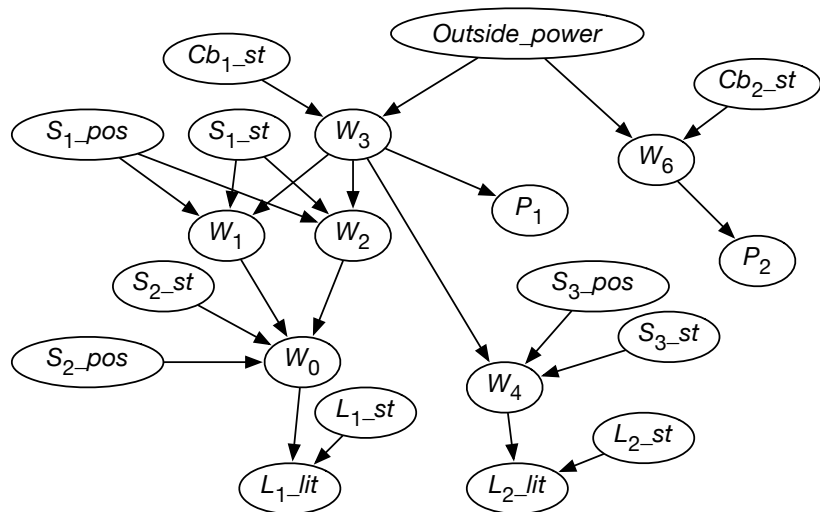
A belief network consists of:

- a directed acyclic graph with nodes labeled with random variables
- a domain for each random variable
- a set of conditional probabilities, one for each variable given its parents (including prior probabilities for nodes with no parents).

# Task Domain: Electrical Environment



# Example belief network



## Example belief network (continued)

The belief network also specifies:

- The domain of the variables:

$W_0, \dots, W_6$  have domain  $\{live, dead\}$

$S_1\_pos, S_2\_pos,$  and  $S_3\_pos$  have domain  $\{up, down\}$

$S_1\_st$  has  $\{ok, upside\_down, short, intermittent, broken\}$ .

## Example belief network (continued)

The belief network also specifies:

- The domain of the variables:  
 $W_0, \dots, W_6$  have domain  $\{live, dead\}$   
 $S_{1\_pos}, S_{2\_pos},$  and  $S_{3\_pos}$  have domain  $\{up, down\}$   
 $S_{1\_st}$  has  $\{ok, upside\_down, short, intermittent, broken\}$ .
- Conditional probabilities, including:  
 $P(W_1 = live \mid s_{1\_pos} = up \wedge S_{1\_st} = ok \wedge W_3 = live)$   
 $P(W_1 = live \mid s_{1\_pos} = up \wedge S_{1\_st} = ok \wedge W_3 = dead)$   
 $P(S_{1\_pos} = up)$   
 $P(S_{1\_st} = upside\_down)$

# Belief network summary

- A belief network is a directed acyclic graph (DAG) where nodes are random variables.

# Belief network summary

- A belief network is a directed acyclic graph (DAG) where nodes are random variables.
- The **parents** of a node  $N$  are those variables on which  $N$  directly depends.

# Belief network summary

- A belief network is a directed acyclic graph (DAG) where nodes are random variables.
- The **parents** of a node  $N$  are those variables on which  $N$  directly depends.
- A belief network is automatically acyclic by construction.



# Belief network summary

- A belief network is a directed acyclic graph (DAG) where nodes are random variables.
- The **parents** of a node  $N$  are those variables on which  $N$  directly depends.
- A belief network is automatically acyclic by construction.
- A belief network is a graphical representation of dependence and independence:
  - ▶ A variable is independent of its non-descendants given its parents.

# Constructing belief networks

To represent a domain in a belief network, you need to consider:

- What are the relevant variables?

# Constructing belief networks

To represent a domain in a belief network, you need to consider:

- What are the relevant variables?
  - ▶ What will you observe?

# Constructing belief networks

To represent a domain in a belief network, you need to consider:

- What are the relevant variables?
  - ▶ What will you observe?
  - ▶ What would you like to find out (query)?

# Constructing belief networks

To represent a domain in a belief network, you need to consider:

- What are the relevant variables?
  - ▶ What will you observe?
  - ▶ What would you like to find out (query)?
  - ▶ What other features make the model simpler?

# Constructing belief networks

To represent a domain in a belief network, you need to consider:

- What are the relevant variables?
  - ▶ What will you observe?
  - ▶ What would you like to find out (query)?
  - ▶ What other features make the model simpler?
- What values should these variables take?

# Constructing belief networks

To represent a domain in a belief network, you need to consider:

- What are the relevant variables?
  - ▶ What will you observe?
  - ▶ What would you like to find out (query)?
  - ▶ What other features make the model simpler?
- What values should these variables take?
- What is the relationship between the variables?  
This is in terms of a directed graph, representing conditional dependence.

# Constructing belief networks

To represent a domain in a belief network, you need to consider:

- What are the relevant variables?
  - ▶ What will you observe?
  - ▶ What would you like to find out (query)?
  - ▶ What other features make the model simpler?
- What values should these variables take?
- What is the relationship between the variables?  
This is in terms of a directed graph, representing conditional dependence.
- How does the value of each variable depend on its parents?  
This is expressed in terms of the conditional probabilities.



