Conditional independence

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

$$P(X \mid Y, Z) = P(X \mid Z)$$



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

$$P(X \mid Y, Z) = P(X \mid Z)$$

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

$$P(\underline{X = x_i} \mid Y = y_j \land Z = z_m)$$

$$= P(\underline{X = x_i} \mid Y = y_k \land Z = z_m)$$

$$= P(X = x_i \mid Z = z_m).$$

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 (1)
- ullet The student's answers on the exam (A)
- ullet The student's mark on an exam (M)

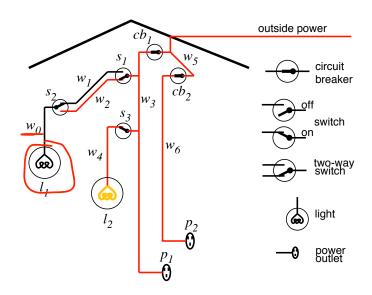
reasonable to assume

Windependent of I

M is independent of W given A

I

Example domain (diagnostic assistant)



 The identity of the queen of Canada is dependent or independent of whether light l₁ is lit given whether there is outside power?

- The identity of the queen of Canada is dependent or independent of whether light l₁ 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 identity of the queen of Canada is dependent or independent of whether light l₁ 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 s3.

- The identity of the queen of Canada is dependent or independent of whether light l₁ is lit given whether there is outside power?
- Whether there is someone in a room is independent of whether a light l₂ is lit given the position of switch s3.
- Whether light l₁ is lit is independent of the position of light switch s₂ given



- The identity of the queen of Canada is dependent or independent of whether light l₁ is lit given whether there is outside power?
- Whether there is someone in a room is independent of whether a light l₂ is lit given the position of switch s3.
- 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 .

- The identity of the queen of Canada is dependent or independent of whether light l₁ is lit given whether there is outside power?
- Whether there is someone in a room is independent of whether a light l₂ is lit given the position of switch s3.
- Whether light I₁ is lit is independent of the position of light switch s₂ given whether there is power in wire w₀.
- Every other variable may be independent of whether light I_1 is lit given

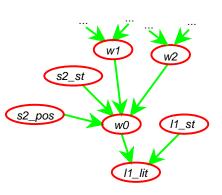


- The identity of the queen of Canada is dependent or independent of whether light l₁ is lit given whether there is outside power?
- Whether there is someone in a room is independent of whether a light l₂ is lit given the position of switch s3.
- Whether light l_1 is lit is independent of the position 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).



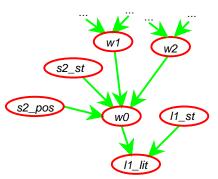
Idea of belief networks

- I_1 is lit $(L1_lit)$ depends only on the status of the light $(L1_st)$ and whether there is power in wire w0. $s2_pos$
- In a belief network, W0 and L1_st are parents of I1 lit.
- W0 depends only on



Idea of belief networks

- l_1 is lit $(L1_lit)$ depends only on the status of the light $(L1_st)$ and whether there is power in wire w0. $s2_pos$
- In a belief network, W0 and L1_st are parents of I1_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).

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- Theorem of probability theory (chain rule): $P(X_1, ..., X_n) =$



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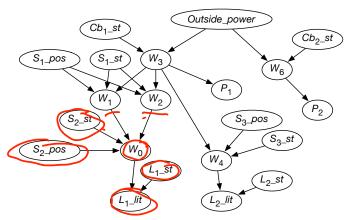


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- So $P(X_1,\ldots,X_n)=\prod_{i=1}^n P(X_i\mid parents(X_i))$
- A belief network is a graph: the nodes are random variables; there is an arc from the parents of each node into that node.



Diagnosis Example

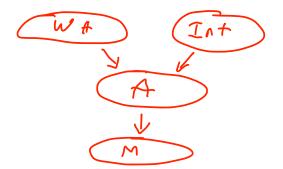
 $\begin{array}{c} \mathtt{http://aispace.org} \longrightarrow \mathsf{Downloads} \longrightarrow \mathsf{Belief} \ \mathsf{and} \\ \mathsf{Decision} \ \mathsf{Networks} \longrightarrow \mathsf{Load} \ \mathsf{Sample} \ \mathsf{Problem} \longrightarrow \mathsf{Electrical} \\ \mathsf{Diagnosis} \ \mathsf{Problem} \end{array}$



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



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What if the variables were in the opposite order?



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Example: fire alarm belief network

Variables:

- Fire: there is a fire in the building
- <u>Tampering</u>: someone has been tampering with the fire alarm
- Smoke: what appears to be smoke is coming from an upstairs window
- Alarm: the fire alarm goes off
- Leaving: people are leaving the building en masse.
- Report: a colleague says that people are leaving the building en masse. (A noisy sensor for leaving.)



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See "Fire Alarm Belief Network" in Alspace.org Belief and Decision Networks App

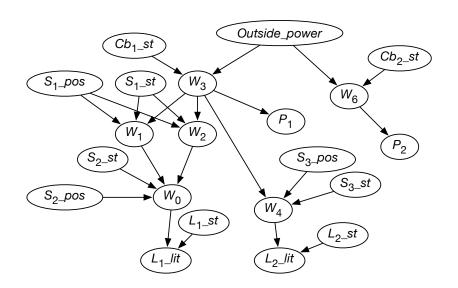


Components of a belief network

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).

Example belief network



Example belief network (continued)

The belief network also specifies:

- The domain of the variables: W_0, \ldots, 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 \land S_1\_st = ok \land W_3 = live)

P(W_1 = live \mid s_1\_pos = up \land S_1\_st = ok \land 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.
- 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?
 - ► 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 them? This should be expressed in terms of a directed graph, representing how each variable is generated from its predecessors.
- How does the value of each variable depend on its parents? This is expressed in terms of the conditional probabilities.



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