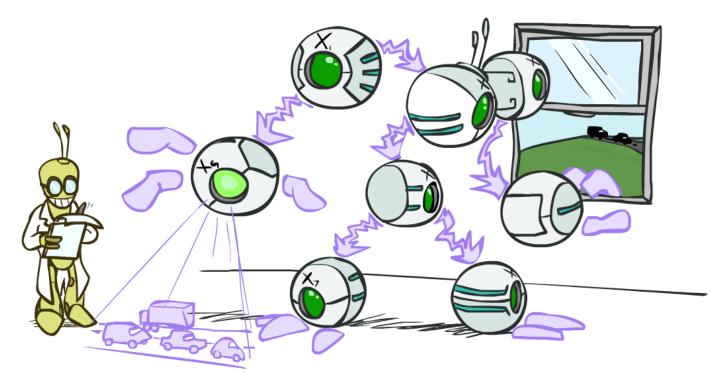
CSE 473: Artificial Intelligence

Bayes Nets: Inference



slides adapted from Stuart Russel, Dan Klein, Pieter Abbeel from ai.berkeley.edu And Hanna Hajishirzi, Jared Moore, Dan Weld

Bayes Nets



✓ Part II: Independence

Part III: Exact inference

- Enumeration (always exponential complexity)
- Variable elimination (worst-case exponential complexity, often better)
- Inference is NP-hard in general

Part IV: Approximate Inference

Probabilistic Inference

- Probabilistic inference: compute a desired probability from a probability model
 - Typically for a *query variable* given *evidence*
 - E.g., P(airport on time | no accidents) = 0.90
 - These represent the agent's *beliefs* given the evidence
- Probabilities change with new evidence:
 - P(airport on time | no accidents, 5 a.m.) = 0.95
 - P(airport on time | no accidents, 5 a.m., raining) = 0.80
 - Observing new evidence causes beliefs to be updated

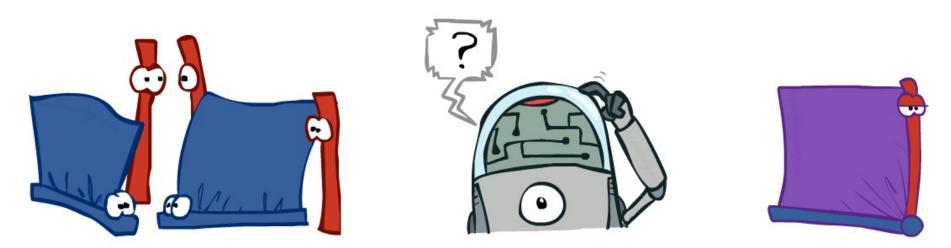


Many Types of Inference

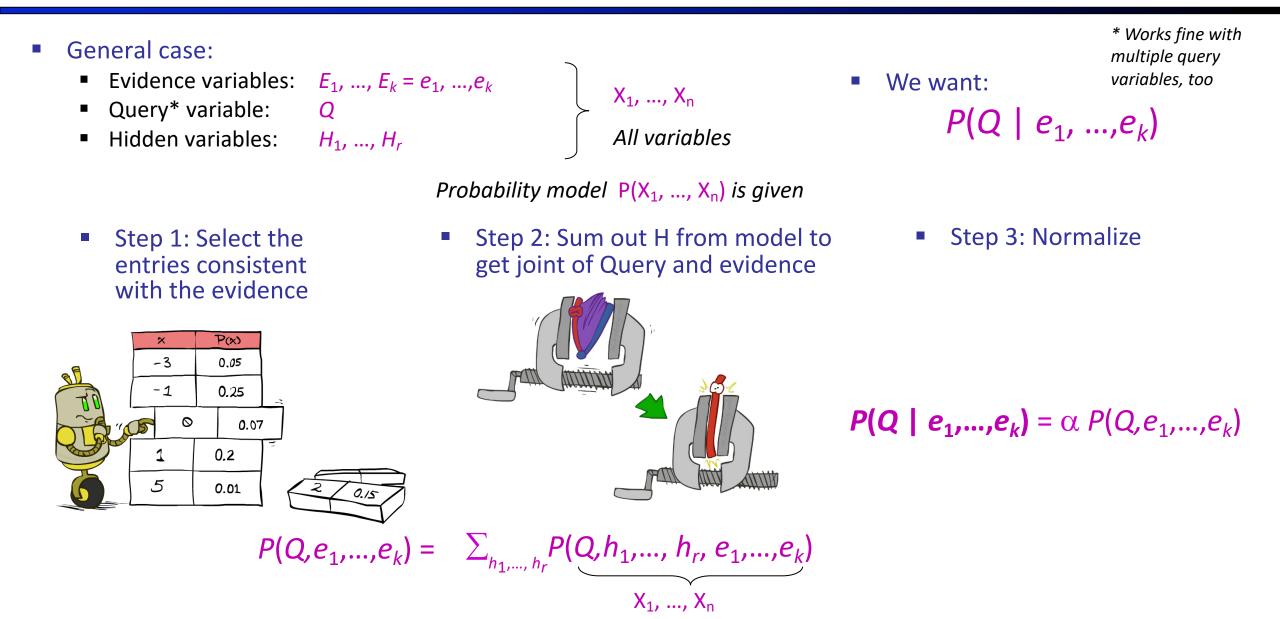
 Inference: calculating some useful quantity from a probability model (joint probability distribution)

• Examples:

- Posterior marginal probability
 - $P(Q | e_1, ..., e_k)$
 - E.g., what disease might I have?
- Most likely explanation:
 - argmax_{q,r,s} $P(Q=q,R=r,S=s | e_1,..,e_k)$
 - E.g., what did he say?



Inference by Enumeration



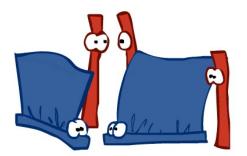
Inference by Enumeration in Bayes' Nets

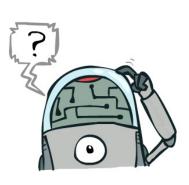
Reminder of inference by enumeration:

- Any probability of interest can be computed by summing entries from the joint distribution: $P(Q | e) = \alpha \sum_{h} P(Q, h, e)$
- Entries from the joint distribution can be obtained from a BN by multiplying the corresponding conditional probabilities
- $P(B \mid j, m) = \alpha \sum_{e,a} P(B, e, a, j, m)$

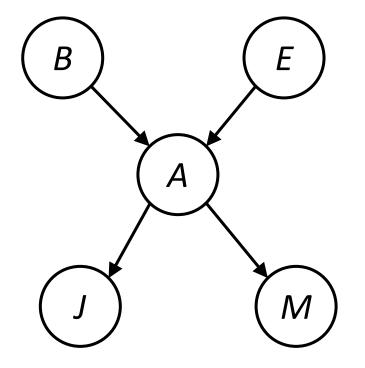
 $= \alpha \sum_{e,a} \mathbf{P}(B) P(e) \mathbf{P}(a | B, e) P(j | a) P(m | a)$

- So inference in Bayes nets means computing sums of products of numbers: sounds easy!
- Problem: sums of *exponentially many* products!









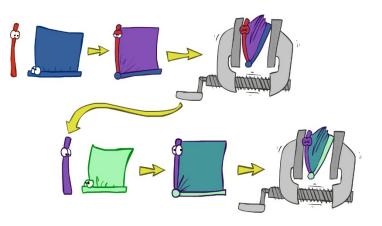
Can we do better?

Consider uwy + uwz + uxy + uxz + vwy + vwz + vxy +vxz

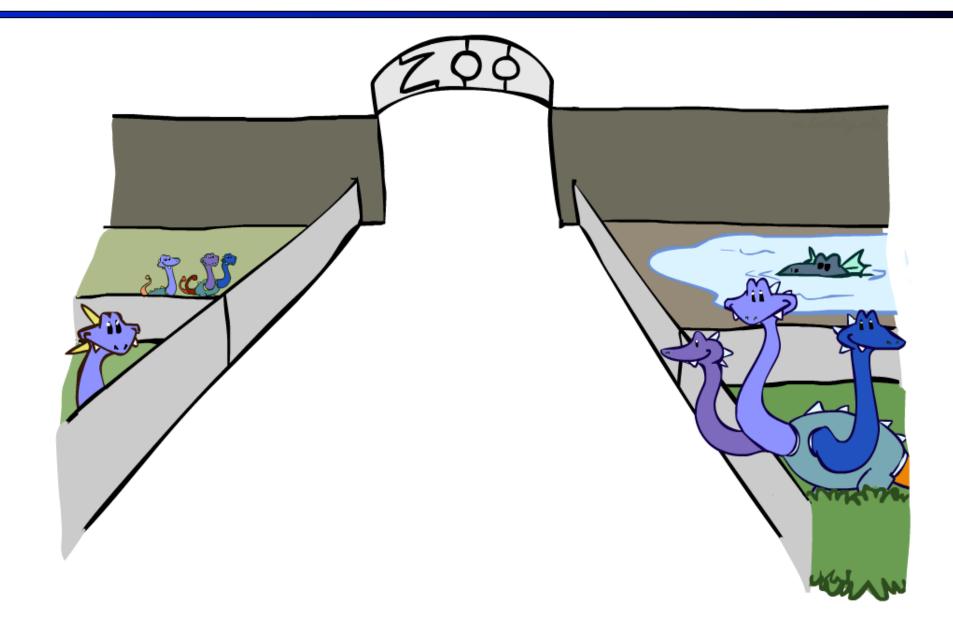
- 16 multiplies, 7 adds
- Lots of repeated subexpressions!
- Rewrite as (+v)(w+x)(y+z)
 - 2 multiplies, 3 adds
- $\sum_{e,a} P(B) P(e) P(a | B,e) P(j | a) P(m | a)$
- $= P(B)P(e)P(a|B,e)P(j|a)P(m|a) + P(B)P(\neg e)P(a|B,\neg e)P(j|a)P(m|a)$
 - + $P(B)P(e)P(\neg a | B,e)P(j | \neg a)P(m | \neg a) + P(B)P(\neg e)P(\neg a | B, \neg e)P(j | \neg a)P(m | \neg a)$ Lots of repeated subexpressions!

Variable elimination: The basic ideas

- Move summations inwards as far as possible
 - $P(B \mid j, m) = \alpha \sum_{e,a} P(B) P(e) P(a \mid B, e) P(j \mid a) P(m \mid a)$ $= \alpha P(B) \sum_{e} P(e) \sum_{a} P(a \mid B, e) P(j \mid a) P(m \mid a)$
- Do the calculation from the inside out
 - I.e., sum over *a* first, then sum over *e*
 - Problem: P(a | B,e) isn't a single number, it's a bunch of different numbers depending on the values of B and e
 - Solution: use arrays of numbers (of various dimensions) with appropriate operations on them
 - These are called *factors*



Factor Zoo



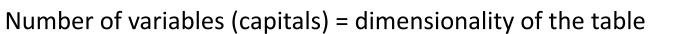
Factor Zoo I

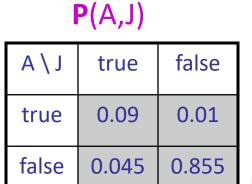
Joint distribution: P(X,Y)

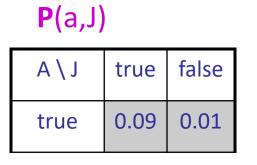
- Entries P(x,y) for all x, y
- X|x|Y| matrix
- Sums to 1

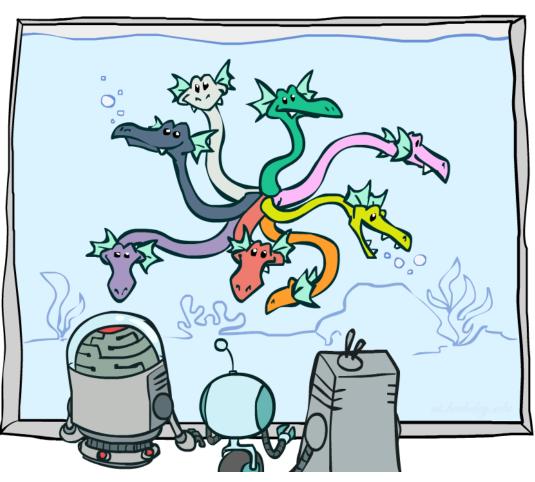
Projected joint: P(x,Y)

- A slice of the joint distribution
- Entries P(x,y) for one x, all y
- |Y|-element vector
- Sums to P(x)



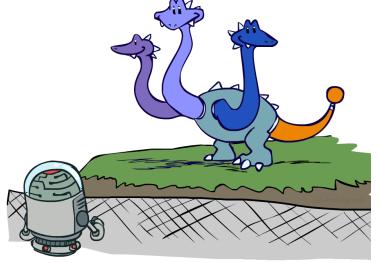






Factor Zoo II

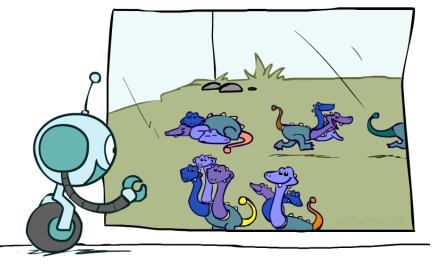
- Single conditional: P(Y | x)
 - Entries P(y | x) for fixed x, all y
 - Sums to 1



P(J|a)

A \ J	true	false
true	0.9	0.1

- Family of conditionals:
 P(X | Y)
 - Multiple conditionals
 - Entries P(x | y) for all x, y
 - Sums to |Y|



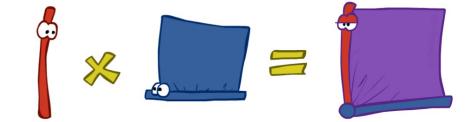
P(J | A)

A / J	true	false
true	0.9	0.1
false	0.05	0.95

} - P(J|a)
} - P(J|-a)

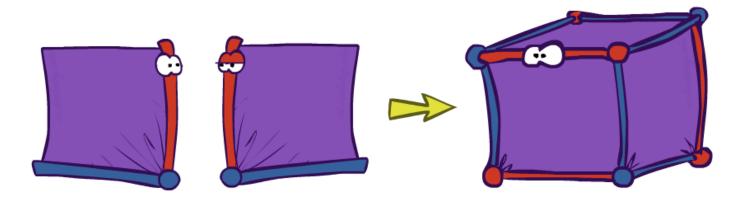
Operation 1: Pointwise product

- First basic operation: *pointwise product* of factors (similar to a *database join*, *not* matrix multiply!)
 - New factor has *union* of variables of the two original factors
 - Each entry is the product of the corresponding entries from the original factors
- Example: $P(A) \times P(J|A) = P(A,J)$



P (A)		P (J A)				P (A,J)				
	true	0.1		A / J	true	false		A / J	true	false
	false	0.9	X	true	0.9	0.1	=	true	0.09	0.01
				false	0.05	0.95		false	0.045	0.855

Example: Making larger factors



• Example: $P(A,J) \times P(A,M) = P(A,J,M)$

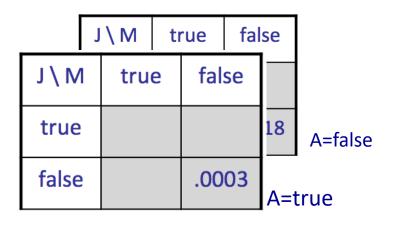
P (A,J)				
A / J	true	false		
true	0.09	0.01		
false	0.045	0.855		

X

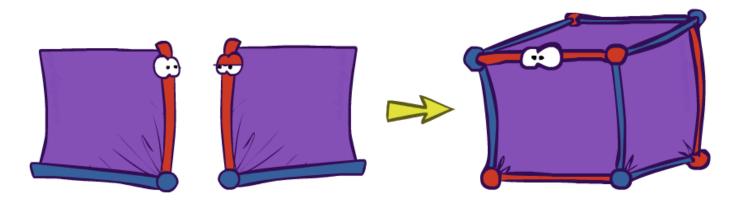
P(A,M)

A \ M	true	false
true	0.07	0.03
false	0.009	0.891

P(A,J,M)



Example: Making larger factors



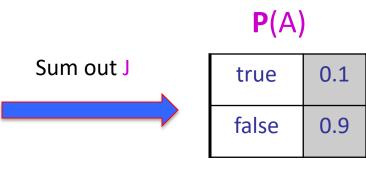
- Example: $P(U,V) \times P(V,W) \times P(W,X) = P(U,V,W,X)$
- Sizes: [10,10] x [10,10] x [10,10] = [10,10,10,10]
 - I.e., 300 numbers blows up to 10,000 numbers!
- Factor blowup can make Variable Elimination very expensive

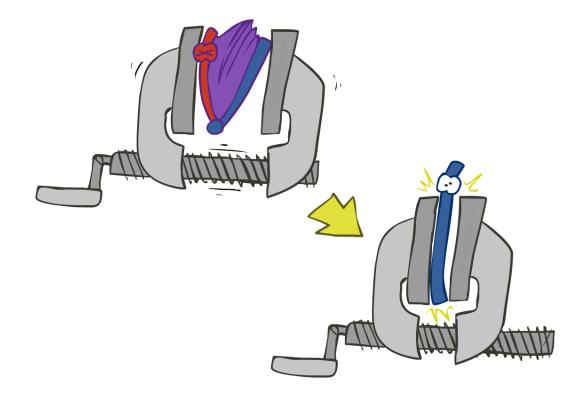
Operation 2: Summing out a variable

- Second basic operation: *summing out* (or eliminating) a variable from a factor
 - Shrinks a factor to a smaller one
- Example: $\sum_{j} \mathbf{P}(A,J) = \mathbf{P}(A,j) + \mathbf{P}(A,\neg j) = \mathbf{P}(A)$

P(A,J)

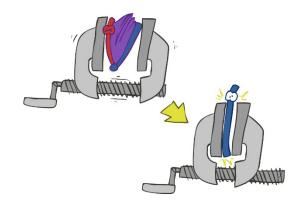
A \ J	true	false
true	0.09	0.01
false	0.045	0.855



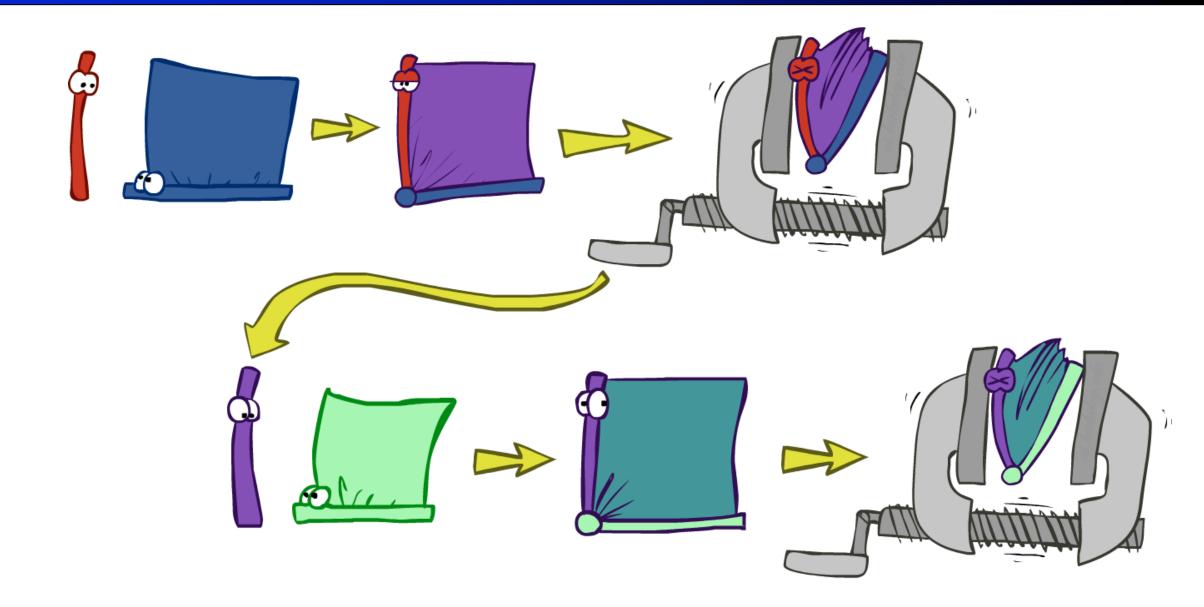


Summing out from a product of factors

- Project the factors each way first, then sum the products
- Example: $\sum_{a} P(a | B, e) \times P(j | a) \times P(m | a)$ = $P(a | B, e) \times P(j | a) \times P(m | a) +$ $P(\neg a | B, e) \times P(j | \neg a) \times P(m | \neg a)$

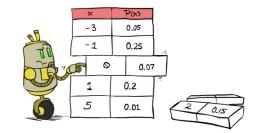


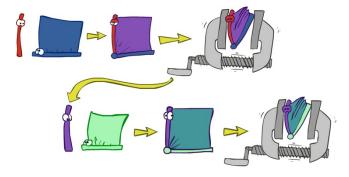
Variable Elimination



Variable Elimination Steps

- Query: $P(Q | E_1 = e_1, ..., E_k = e_k)$
- 1. Start with initial factors:
 - Local CPTs (but instantiated by evidence)
- 2. While there are still hidden variables (not Q or evidence):
 - a) Pick a hidden variable H_i
 - b) Eliminate (sum out) H_j from the product of all factors mentioning H_j
- 3. Join all remaining factors and normalize







Var. Elim: Example

В

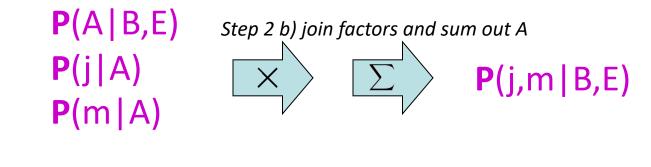
Α

M





Step 2 a): Choose A to eliminate

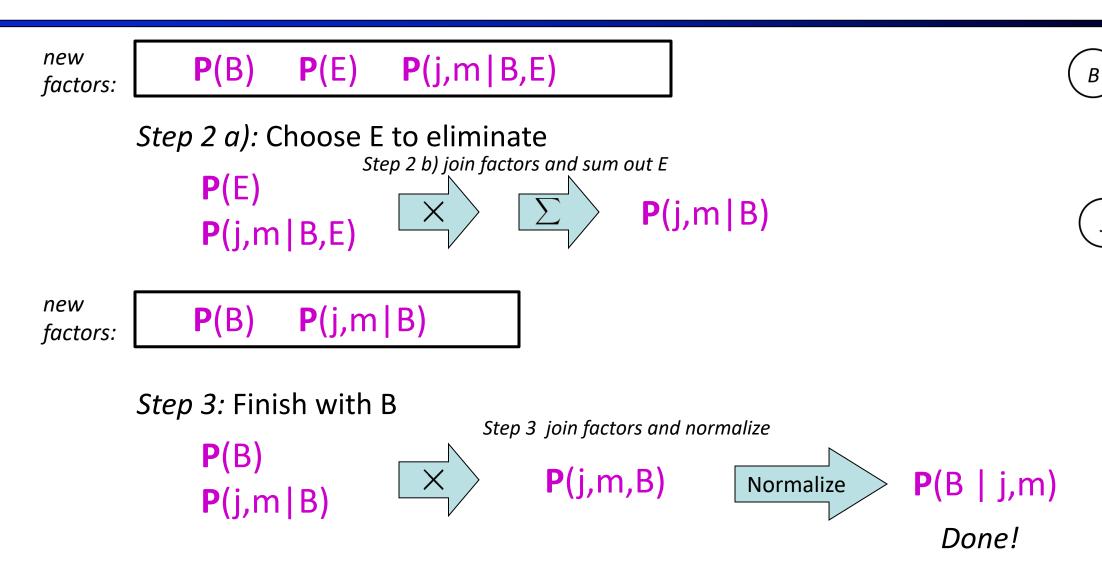


new factors: **P(B) P(E) P(j,m|B,E)**

Var. Elim: Example

Α

Μ



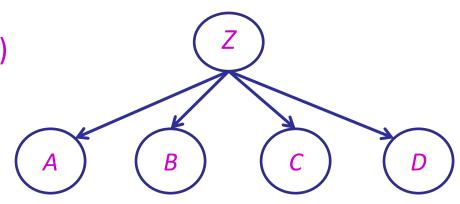
Var. Elim: Order matters

Order the terms Z, A, B C, D

- $P(D) = \alpha \sum_{z,a,b,c} P(z) P(a|z) P(b|z) P(c|z) P(D|z)$
 - $= \alpha \sum_{z} P(z) \sum_{a} P(a \mid z) \sum_{b} P(b \mid z) \sum_{c} P(c \mid z) P(D \mid z)$
- Largest factor has 2 variables (D,Z)

Order the terms A, B C, D, Z

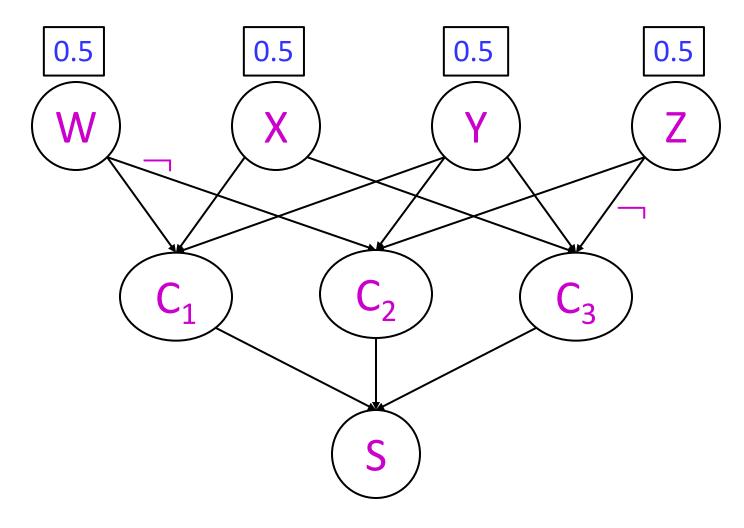
- $P(D) = \alpha \sum_{a,b,c,z} P(a | z) P(b | z) P(c | z) P(D | z) P(z)$
 - = $\alpha \sum_{a} \sum_{b} \sum_{c} \sum_{z} P(a | z) P(b | z) P(c | z) P(D | z) P(z)$
- Largest factor has 4 variables (A,B,C,D)
- In general, with n leaves, factor of size 2ⁿ in general dⁿ



Var. Elim.: Computational and Space Complexity

- The computational and space complexity of variable elimination is determined by the largest factor
 - (Space is the difficult part.)
- The elimination ordering can greatly affect the size of the largest factor.
 - E.g., previous slide's example 2ⁿ vs. 2
- Does there always exist an ordering that only results in small factors?
 - No!

Bonus: Worst Case Complexity?



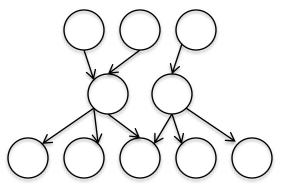
- Variables: W, X, Y, Z
- Clauses:
 - $1. \quad C_1 = W \lor X \lor Y$
 - $2. \quad C_2 = Y \vee Z \vee \neg W$

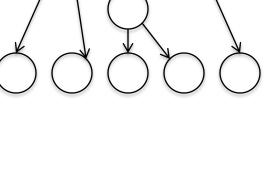
$$3. \quad C_3 = X \vee Y \vee \neg Z$$

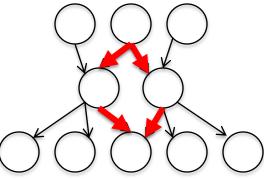
- Sentence $S = C_1 \wedge C_2 \wedge C_3$
- P(S) > 0 iff S is satisfiable
 => NP-hard
- P(S) = K x 0.5ⁿ where K is the number of satisfying assignments for clauses => #P-hard

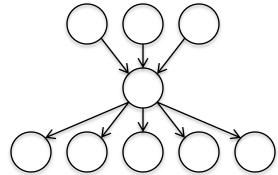
Bonus: Polytrees

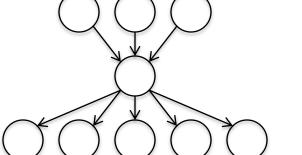
- A polytree is a directed graph with no undirected cycles
 - At most one undirected path b/w any two nodes
 - E.g. burglary network but not insurance network
- For poly-trees the complexity of variable elimination is *linear in the network size* if you eliminate from the leaf towards the roots











Bayes Nets



✓ Part II: Independence

✓ Part III: Exact inference

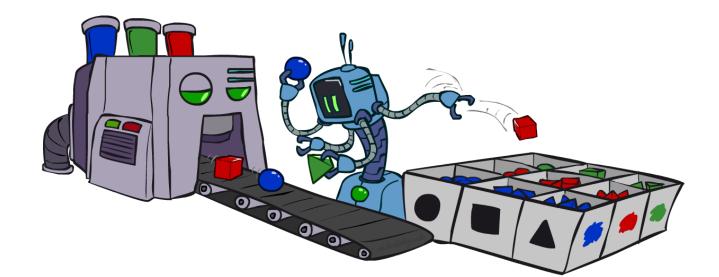
Part IV: Approximate Inference

- Prior Sampling
- Rejection Sampling
- Likelihood Weighting
- Gibbs Sampling

Sampling

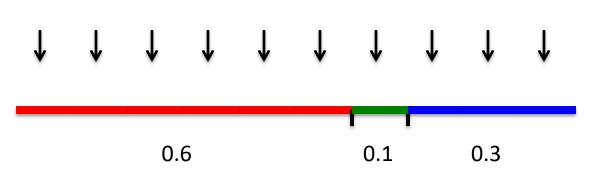
- Basic idea
 - Draw N samples from a sampling distribution S
 - Compute an approximate posterior probability
 - Show this converges to the true probability P

- Why sample?
 - Often very fast to get a decent approximate answer
 - The algorithms are very simple and general (easy to apply to fancy models)
 - They require very little memory (O(n))
 - They can be applied to large models, whereas exact algorithms blow up



Sampling basics: discrete (*categorical*) distribution

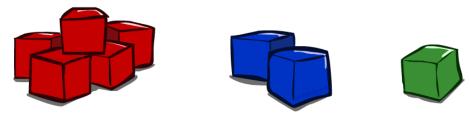
- To simulate a biased d-sided coin:
 - Step 1: Get sample *u* from uniform distribution over [0, 1)
 - E.g. random() in python
 - Step 2: Convert this sample *u* into an outcome for the given distribution by associating each outcome *x* with a *P*(*x*)-sized sub-interval of [0,1)



Example

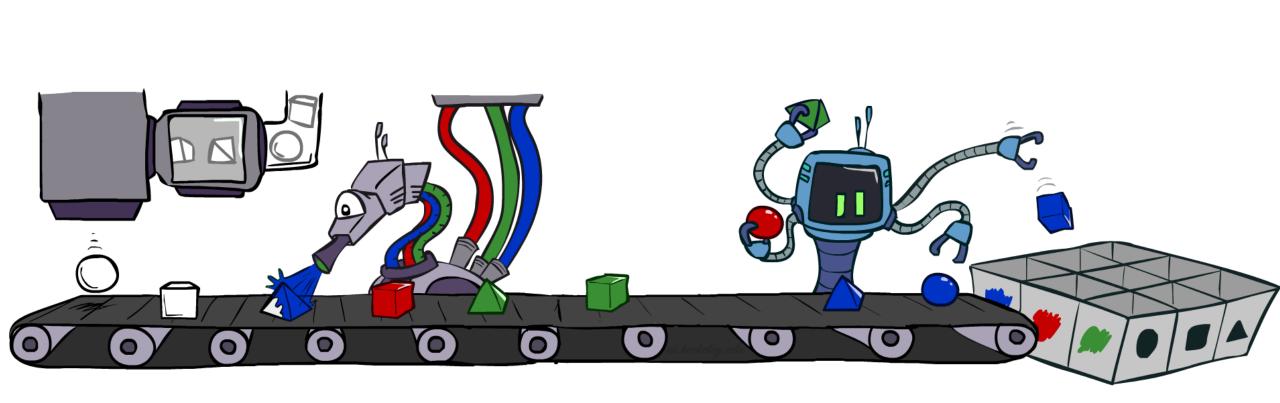
 $0.0 \le u < 0.6, \rightarrow C=red$ $0.6 \le u < 0.7, \rightarrow C=green$ $0.7 \le u < 1.0, \rightarrow C=blue$

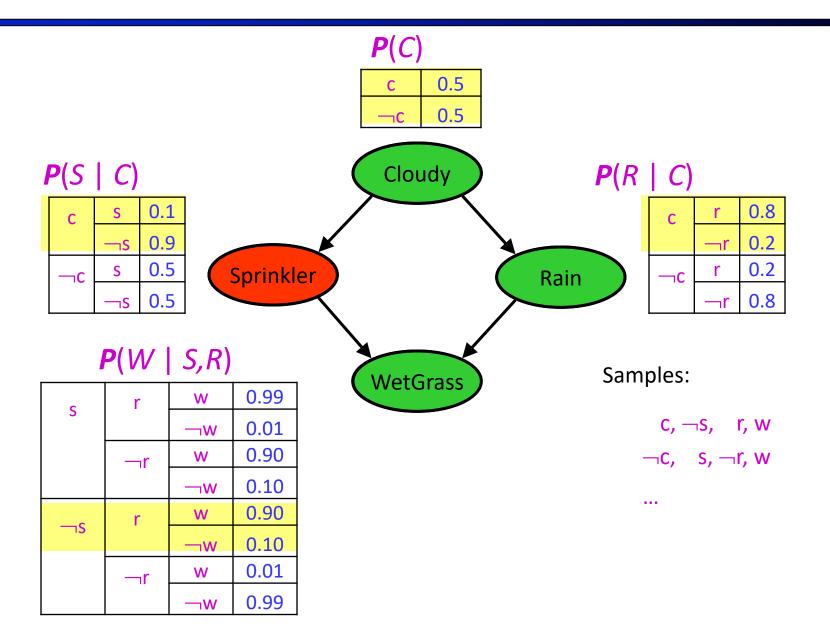
- If random() returns u = 0.83, then the sample is C = blue
- E.g, after sampling 8 times:



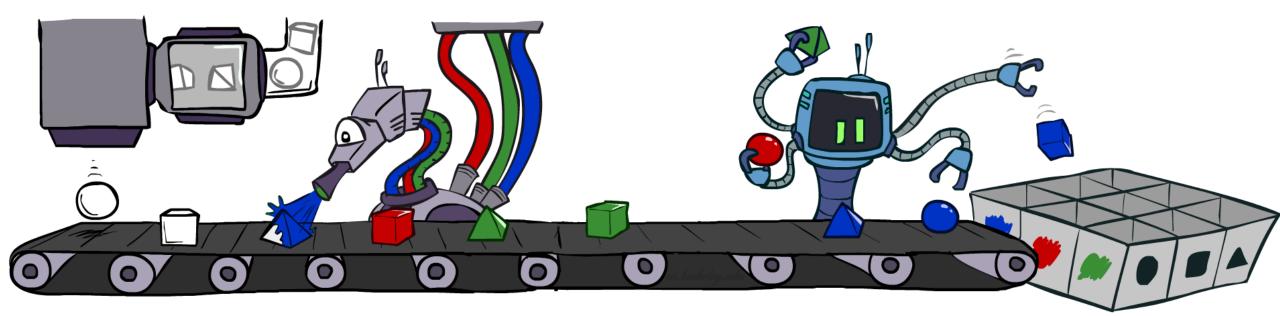
Sampling in Bayes Nets

- Prior Sampling
- Rejection Sampling
- Likelihood Weighting
- Gibbs Sampling





- For i=1, 2, ..., n (in topological order)
 - Sample X_i from P(X_i | parents(X_i))
- Return (x₁, x₂, ..., x_n)



This process generates samples with probability:

 $S_{PS}(x_1,...,x_n) = \prod_i \mathbf{P}(x_i \mid \text{parents}(X_i)) = \mathbf{P}(x_1,...,x_n)$

...i.e. the Bayes' net's joint probability

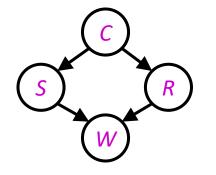
• Let the number of samples of an event be $N_{PS}(x_1,...,x_n)$

- Estimate from N samples is $Q_N(x_1,...,x_n) = N_{PS}(x_1,...,x_n)/N$
- Then $\lim_{N\to\infty} Q_N(x_1,...,x_n) = \lim_{N\to\infty} N_{PS}(x_1,...,x_n)/N$ = $S_{PS}(x_1,...,x_n)$ = $P(x_1,...,x_n)$
- I.e., the sampling procedure is *consistent*

S_{PS} = Sample_{prior sampling}

Example

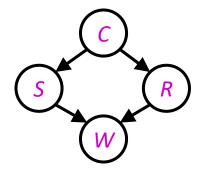
- We'll get a bunch of samples from the Bayes' net:
 - c, ¬s, r, w
 - c, s, r, w
 - ¬, s, r, ¬w
 - C, ¬S, r, W
 - ¬−C, ¬¬S, ¬¬r, W
- If we want to know P(W)
 - We have counts <w:4, ¬w:1>
 - Normalize to get P(W) = <w:0.8, ¬w:0.2>
 - This will get closer to the true distribution with more samples
 - Can estimate anything else, too
 - E.g., for query P(C | r, w) use $P(C | r, w) = \alpha P(C, r, w)$



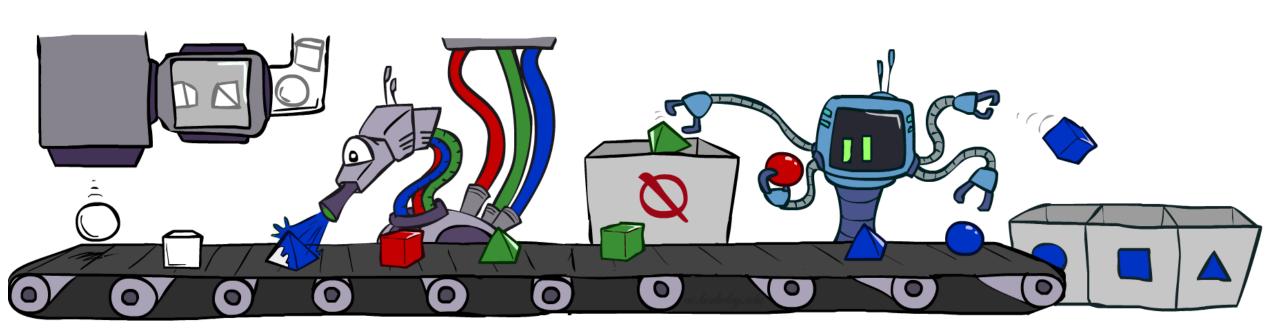
Example

- Say we want to know **P**(W | s, ¬r)
- We'll get a bunch of samples from the Bayes' net:
 - c, ¬s, r, w

What's wrong?

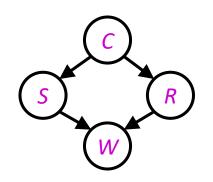


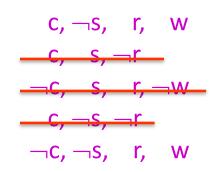
Rejection Sampling



Rejection Sampling

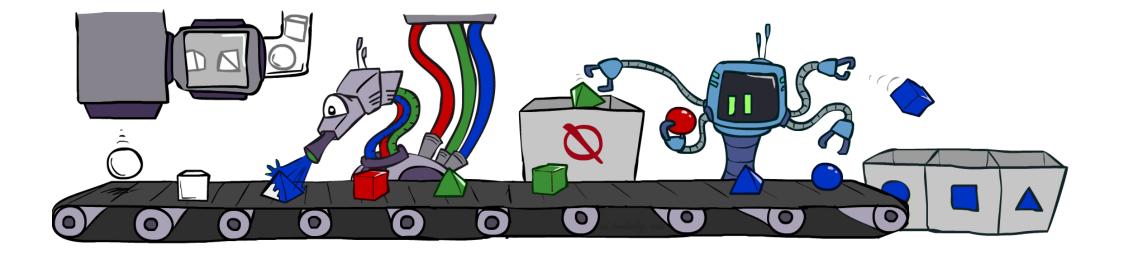
- A simple modification of prior sampling for conditional probabilities
- Let's say we want P(C | r, w)
- Count the *C* outcomes, but ignore (reject) samples that don't have *R*=true, *W*=true
 - This is called *rejection sampling*
 - It is also consistent for conditional probabilities (i.e., correct in the limit)





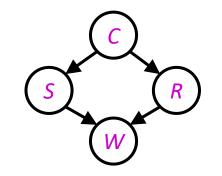
Rejection Sampling

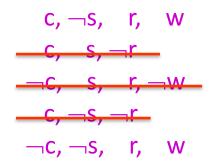
- Input: evidence e₁,...,e_k
- For i=1, 2, ..., n
 - Sample X_i from P(X_i | parents(X_i))
 - If x_i not consistent with evidence
 - Reject: Return, and no sample is generated in this cycle
- Return (x₁, x₂, ..., x_n)

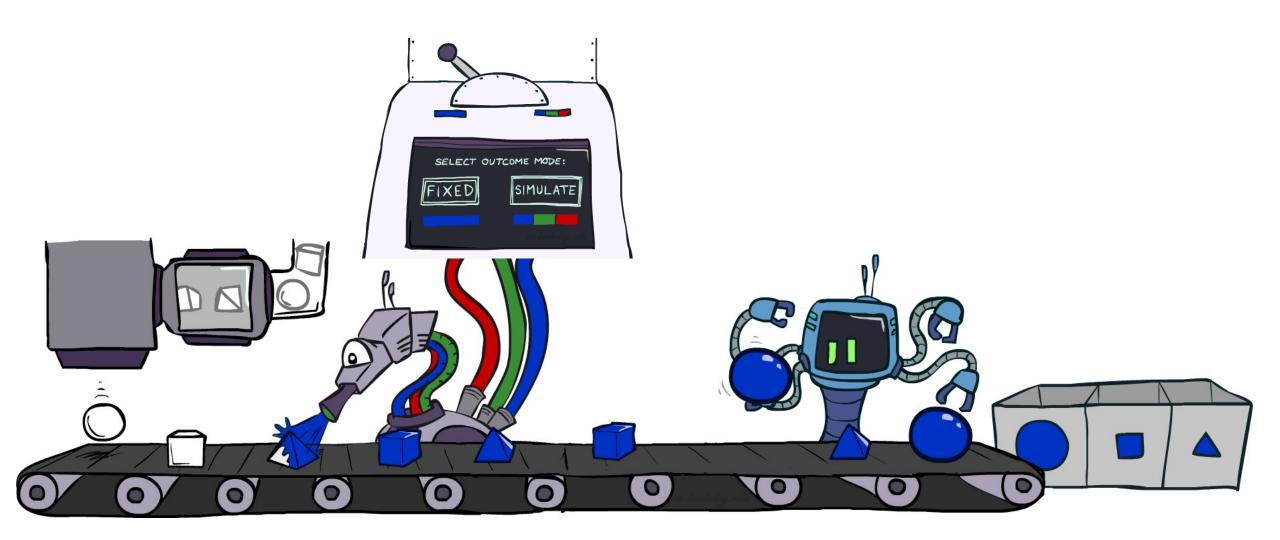


Rejection Sampling

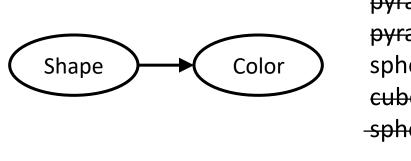
- We want P(C | r, w)
- What if we have to reject a lot of samples?







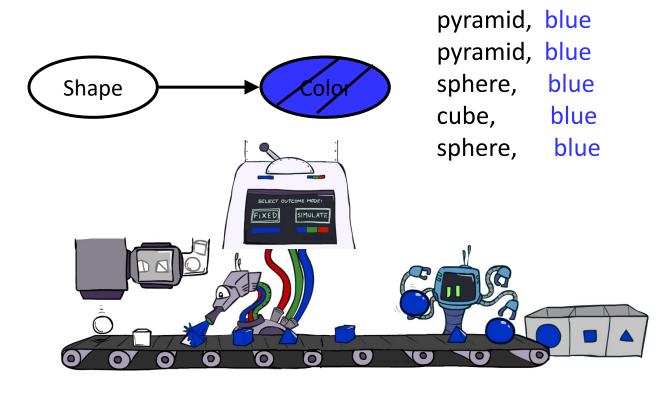
- Problem with rejection sampling:
 - If evidence is unlikely, rejects lots of samples
 - Evidence not exploited as you sample
 - Consider P(Shape | Color=blue)



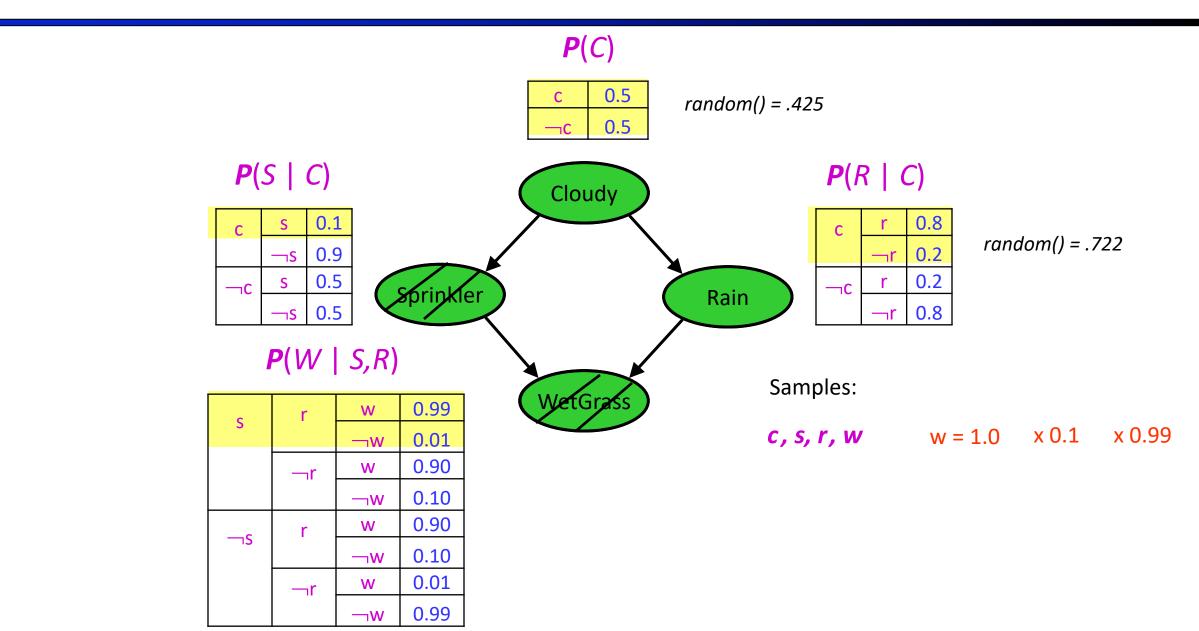
pyramid, green pyramid, red sphere, blue cube, red sphere, green



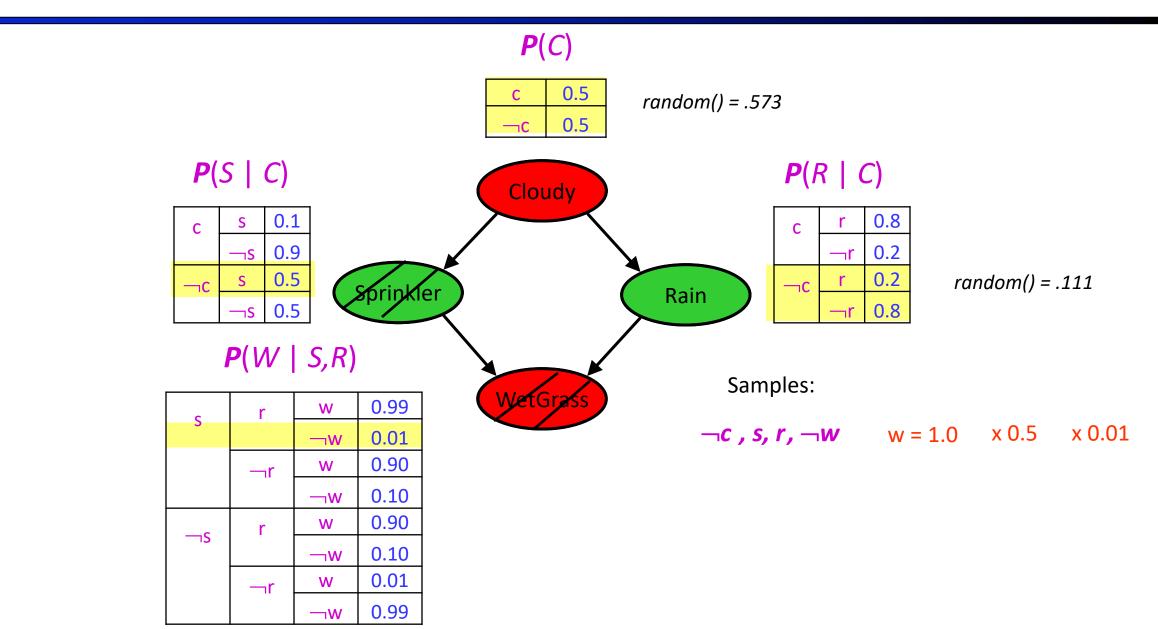
- Idea: fix evidence variables, sample the rest
 - Problem: sample distribution not consistent!
 - No longer sampling according to the CPT!
 - Solution: weight each sample by probability of evidence variables given parents



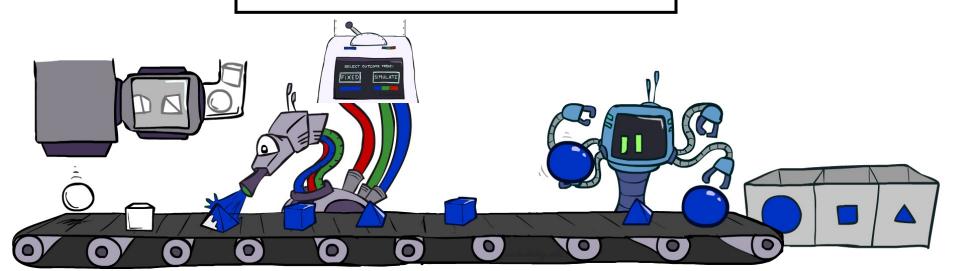
Likelihood Weighting: **P**(*C*, **R** | *s*, *w*)



Likelihood Weighting: **P**(*C*, *R* | *s*, ¬*w*)



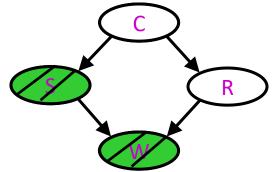
- Input: evidence e₁,...,e_k
- *w* = 1.0
- for i=1, 2, ..., n
 - if X_i is an evidence variable
 - x_i = observed value_i for X_i
 - Set $w = w * P(x_i | parents(X_i))$
 - else
 - Sample x_i from P(X_i | parents(X_i))
- return (x₁, x₂, ..., x_n), w



- Sampling distribution if **Z** sampled and **e** fixed evidence $S_{WS}(\mathbf{z}, \mathbf{e}) = \prod_{i} P(z_i \mid parents(Z_i))$
- S_{WS} = Sample_{weighted sample}

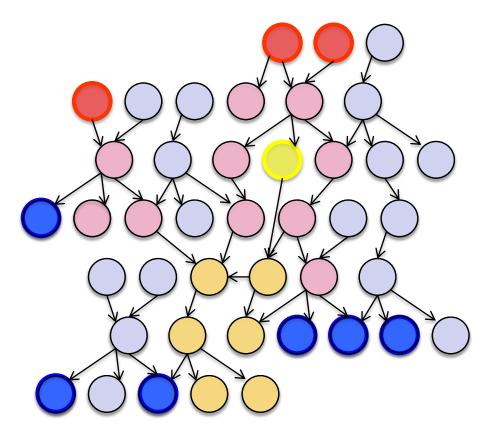
Now, samples have weights

 $w(\mathbf{z}, \mathbf{e}) = \prod_{k} P(e_k \mid parents(E_k))$



- Together, weighted sampling distribution is consistent $S_{WS}(\mathbf{z}, \mathbf{e}) \cdot w(\mathbf{z}, \mathbf{e}) = \prod_{j} P(z_j \mid parents(Z_j)) \prod_{k} P(e_k \mid parents(E_k))$ $= P(\mathbf{z}, \mathbf{e})$
- Likelihood weighting is an example of *importance sampling*
 - Would like to estimate some quantity based on samples from P
 - *P* is hard to sample from, so use *Q* instead
 - Weight each sample x by P(x)/Q(x)

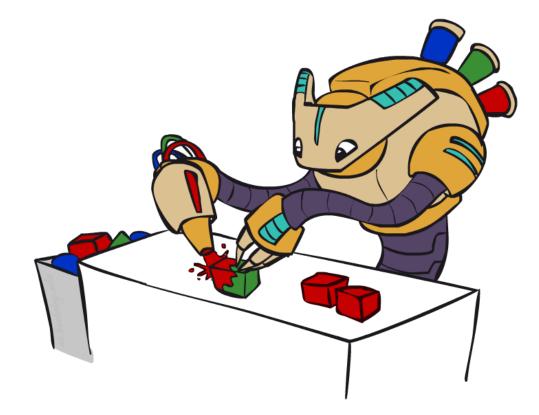
- Likelihood weighting is good
 - All samples are used
 - The values of *downstream* variables are influenced by *upstream* evidence



- Likelihood weighting still has weaknesses
 - The values of *upstream* variables are unaffected by *downstream* evidence
 - E.g., suppose evidence is a video of a traffic accident, query is likelihood of accident
 - With evidence in k leaf nodes, weights will be O(2^{-k})
 - Each will be very small!
 - With high probability, one lucky sample will have much larger weight than the others, dominating the result
- We would like each variable to "see" all the evidence!

*dark red nodes are upstream evidence, weighted by probability light pink nodes are hidden variables conditioned on evidence lavender nodes are hidden variables conditioned on the sample circled yellow node is the query variable gold nodes are hidden variables weighted by query and evidence dark blue nodes are downstream evidence

Gibbs Sampling



Markov Chain Monte Carlo

- MCMC (Markov chain Monte Carlo) is a family of randomized algorithms for approximating some quantity of interest over a very large state space
 - Markov chain = a sequence of randomly chosen states ("random walk"), where each state is chosen conditioned on the previous state
 - Monte Carlo = a very expensive city in Monaco with a famous casino
 - Monte Carlo = an algorithm (usually based on sampling) that has some probability of producing an incorrect answer
- MCMC = wander around for a bit, average what you see



Gibbs sampling

A particular kind of MCMC

- States are complete assignments to all variables
 - (Recall local search. This is closely related to simulated annealing!)
- Evidence variables remain fixed, other variables change
- To generate the next state, pick a variable and sample a value for it conditioned on all the other variables: X_i' ~ P(X_i | x₁,..,x_{i-1},x_{i+1},..,x_n)
 - Will tend to move towards states of higher probability, but can go down too
 - In a Bayes net, $P(X_i | x_1, ..., x_{i-1}, x_{i+1}, ..., x_n) = P(X_i | markov_blanket(X_i))$

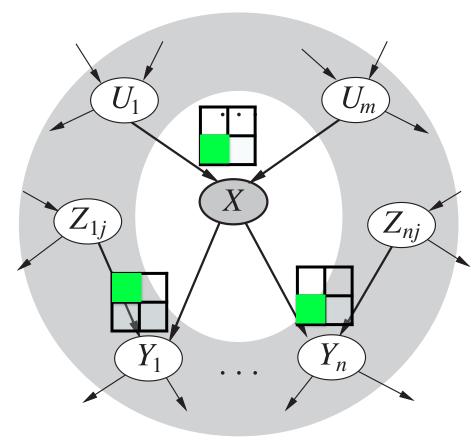
Theorem: Gibbs sampling is consistent*

Provided all Gibbs distributions are bounded away from 0 and 1 and variable selection is fair

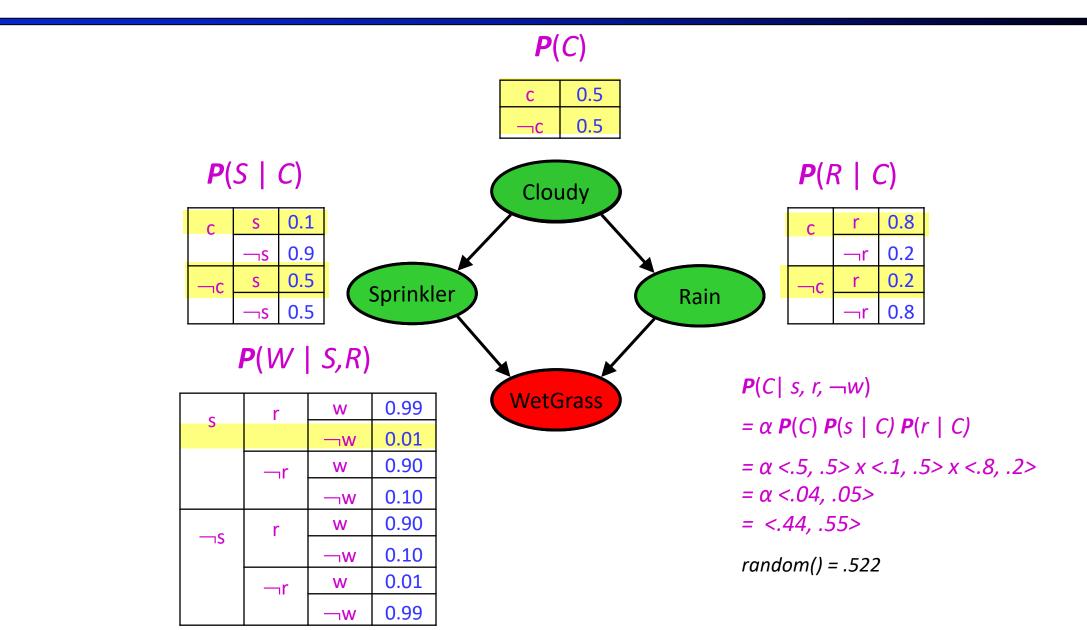
 $X \sim P(...)$ means X is drawn from distribution P(...)

How to do this?

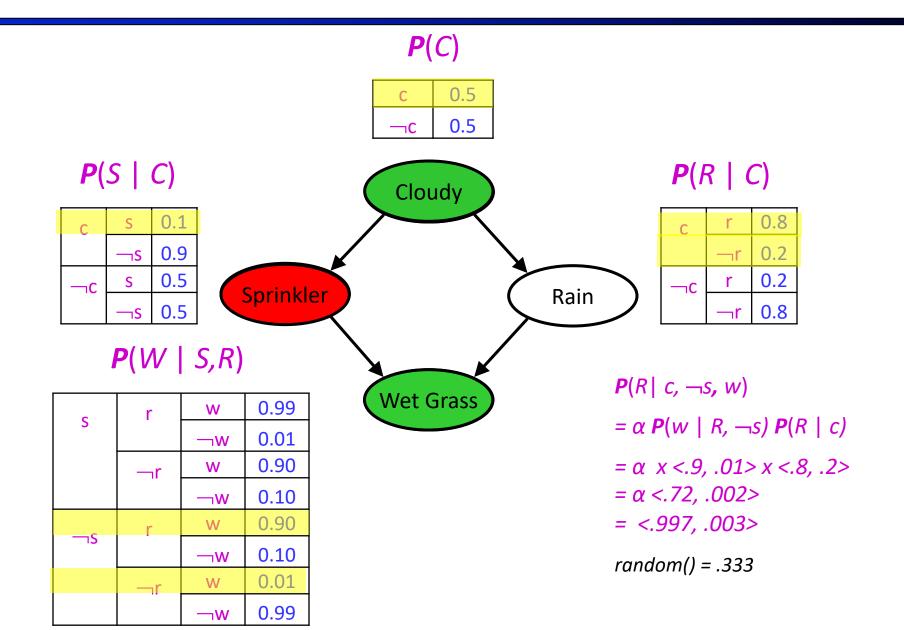
- Repeat many times
 - Sample a non-evidence variable X_i from
 - $P(X_i | x_1, ..., x_{i-1}, x_{i+1}, ..., x_n) = P(X_i | markov_blanket(X_i))$
 - = $\alpha P(X_i | parents(X_i)) \prod_j P(y_j | parents(Y_j))$



Sample C ~ **P**(C| *s*, *r*, ¬*w*)

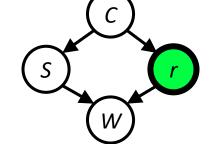


Your Turn: Sample $R \sim P(R \mid c, \neg s, w)$

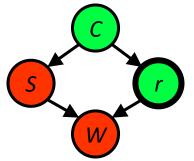


Gibbs Sampling Example: P(S | r)

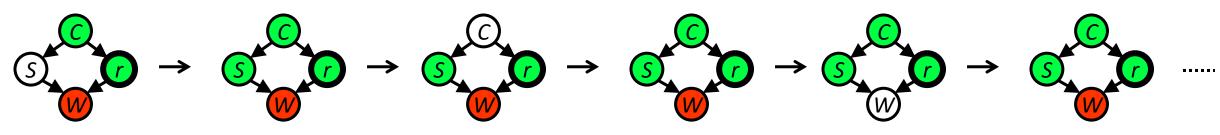
- Step 1: Fix evidence
 - *R* = true



- Step 2: Initialize other variables
- Randomly



- Step 3: Repeat
 - Choose a non-evidence variable X
 - Resample X from P(X | markov_blanket(X))

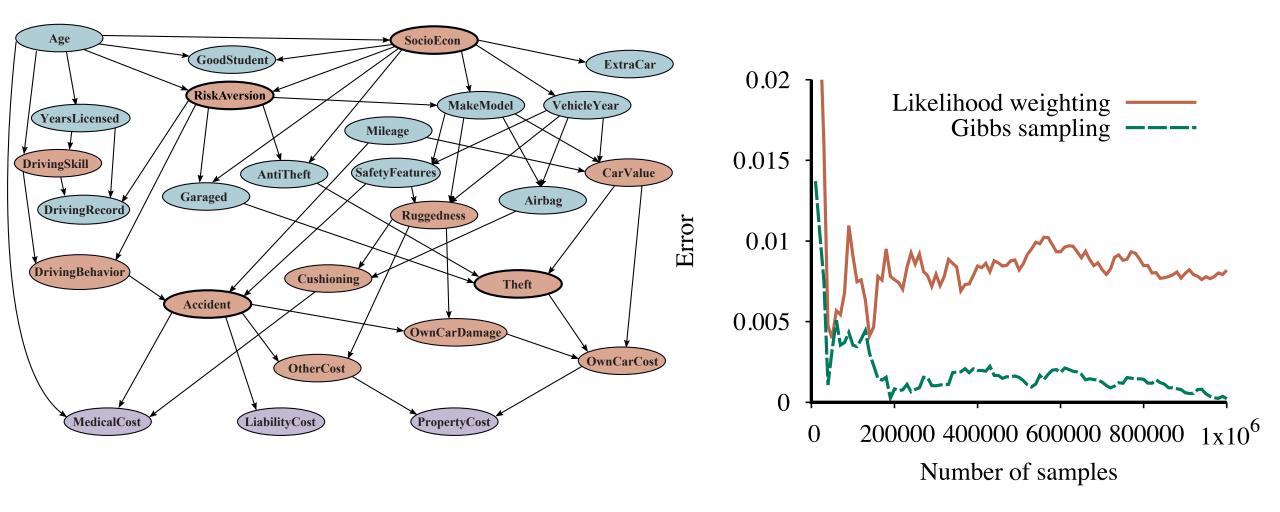


Sample S ~ P(S | c, r, ¬w)

Sample C ~ P(C | s, r)

Sample W ~ P(W | s, r)

Car Insurance: *P*(*Age* | *mc,lc,pc*)



Gibbs sampling and MCMC in practice

- The most commonly used method for large Bayes' nets
 - See, e.g., BUGS, JAGS, STAN, infer.net, BLOG, etc.
- Can be <u>compiled</u> to run very fast
 - Eliminate all data structure references, just multiply and sample
 - ~100 million samples per second on a laptop
- Can run asynchronously in parallel (one processor per variable)

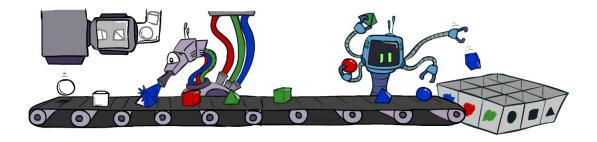
Why does it work? (see R+N 13.4.2 for details)

- Suppose we run the Markov chain for a long time and predict the probability of reaching any given state at time t: $\pi_t(x_1, ..., x_n)$ or $\pi_t(\underline{x})$
- Each Gibbs sampling step (pick a variable, resample its value) applied to a state <u>x</u> has a probability k(<u>x' | x</u>) of reaching a next state <u>x'</u>
- So $\pi_{t+1}(\underline{\mathbf{x'}}) = \sum_{\mathbf{x}} k(\underline{\mathbf{x'}} | \underline{\mathbf{x}}) \pi_t(\underline{\mathbf{x}})$ or, in matrix/vector form $\pi_{t+1} = \mathbf{K}\pi_t$
- When the process is in equilibrium $\pi_{t+1} = \pi_t = \pi$ so $K\pi = \pi$
- This has a unique* solution $\pi = P(x_1, ..., x_n | e_1, ..., e_k)$
 - If the transition model is ergodic (every state is reachable). Otherwise gets stuck
- So for large enough t the next sample will be drawn from the true posterior
 - "Large enough" depends on CPTs in the Bayes net; takes *longer* if nearly deterministic

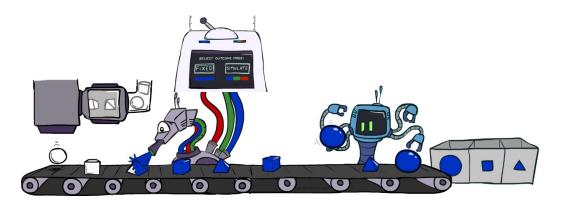
Bayes Net Sampling Summary

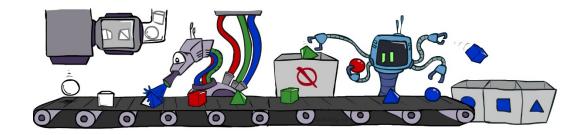
Prior Sampling P





Likelihood Weighting P(Q | e)





Gibbs Sampling P(Q | e)