CSE 150A-250A AI: Probabilistic Methods

Lecture 5

Fall 2025

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Slides adapted from previous versions of the course (Prof. Lawrence, Prof. Alvarado, Prof Berg-Kirkpatrick)

Agenda

Review

Inference

Exact Inference: Variable Elimination

Polytrees

Node clustering

Cutset conditioning

Review

· Theorem

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P(X, Y|E) = P(X|E) P(Y|E) if and only if every path from a node in X to a node in Y is blocked by E.

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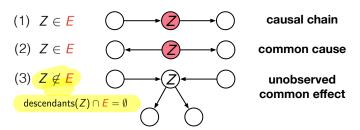
A path π is **blocked** if there exists a node $Z \in \pi$ for which one of three conditions holds:

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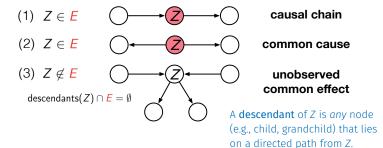


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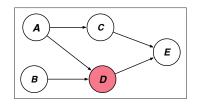
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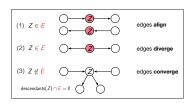
D-Separation Algorithm

- 1. Shade all observed nodes $\{Z_1, \ldots, Z_k\}$ in the graph.
- 2. Enumerate all undirected paths from X to Y.
- 3. For each path:
 - 3.1 Decompose the path into triples (segments of 3 nodes).
 - 3.2 If none of the d-separation blocking conditions apply to any of the triples on the path, then the path is **active** and **d-connects** X and Y. Return $X \not\perp Y \mid \{Z_1, \ldots, Z_k\}$
- 4. If all paths are blocked, then

$$X \perp \!\!\!\perp Y \mid \{Z_1, \ldots, Z_k\}.$$

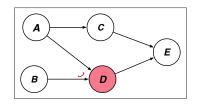
A. TRUE or B. FALSE?

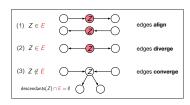




A. TRUE or B. FALSE?

5.
$$P(B|D,E) \stackrel{?}{=} P(B|D)$$

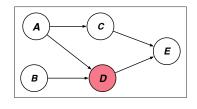


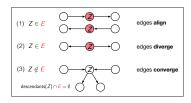


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$$P(B|D, E) \stackrel{?}{=} P(B|D)$$

The evidence is $\{D\}$.



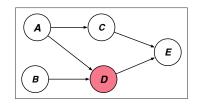


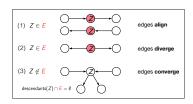
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The evidence is $\{D\}$.

There are two paths from *B* to *E*.



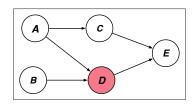


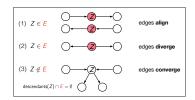
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The evidence is $\{D\}$. There are two paths from B to E.

Path $B \rightarrow D \rightarrow E$ is blocked by node D, satisfying condition (1).





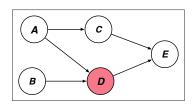
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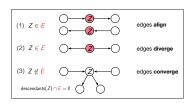
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Path $B \rightarrow D \rightarrow E$ is blocked by node D, satisfying condition (1).

Path $B \to D \leftarrow A \to C \to E$ is not blocked by any node.





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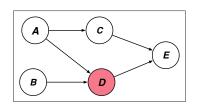
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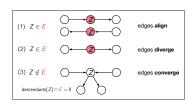
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The statement is false.



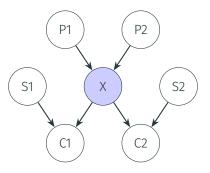


Markov Blanket

A Markov Blanket B_X of node X consists of parents of X, children of X and "spouses" (other parents of children of X, but not X) of X.

Markov Blanket

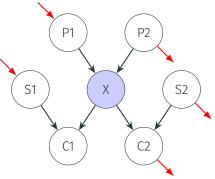
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· More precisely

How to express P(Q|E) in terms of the CPTs $P(X_i|pa(X_i))$ of the BN, which are assumed to be given?

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· Tools at our disposal

Bayes rule marginal independence marginalization conditional independence product rule

Bayes rule

Use to express P(Q|E) in terms of conditional probabilities that respect the order of the DAG.

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Bayes rule	Use to express $P(Q E)$ in terms of conditional probabilities that respect the order of the DAG.
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product rule

Use to express joint predictions (over multiple variables) in terms of simpler individual predictions.

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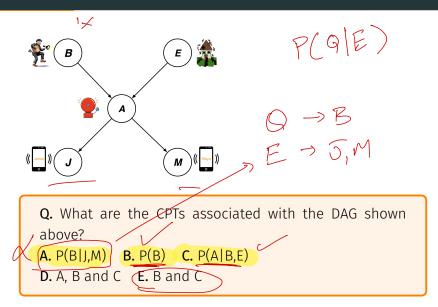
Bayes rule

respect the order of the DAG.
Use to introduce nodes on the left side of the conditioning bar when they need to appear as parents.
Use to express joint predictions (over multiple variables) in terms of simpler individual predictions.
Use to remove non-informative variables from the right side of the conditioning bar.

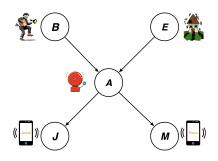
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Inference Example

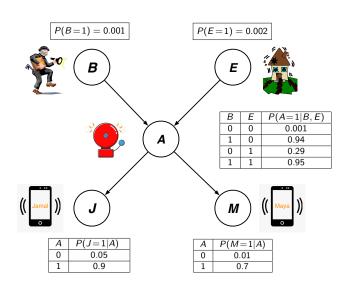


Inference Example

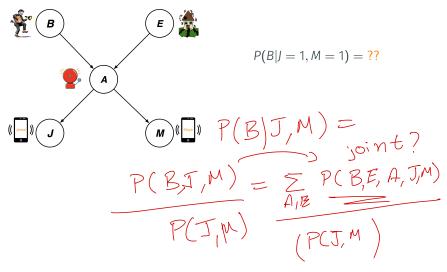


- **Q.** What are the CPTs associated with the DAG shown above?
- **A.** P(B|J,M) **B.** P(B) **C.** P(A|B,E)
- D. A, B and C E. B and C

Inference example



Inference Example



Inference Example: Enumeration

$$P(B|J = 1, M = 1) = \frac{P(B, J = 1, M = 1)}{P(J = 1, M = 1)}$$

$$= \alpha P(B, j, m)$$

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

Inference Example: Enumeration

$$P(B|j,m) = \alpha \sum_{E} \sum_{A} P(B,j,m,E,A) \qquad (x \mid Pa(x))$$

$$= \alpha \sum_{E} \sum_{A} P(B)P(E)P(A|B,E)P(j|A)P(m|A)$$

$$= \alpha P(B) \sum_{E} P(E) \sum_{A} P(A|B,E)P(j|A)P(m|A)$$

Inference Example: Enumeration

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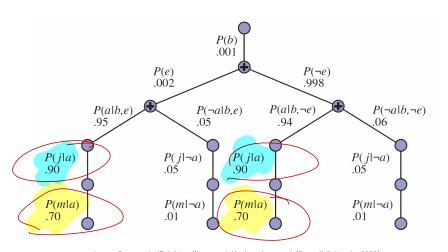


Image Source: Artificial Intelligence: A Modern Approach (Russell & Norvig, 2020)

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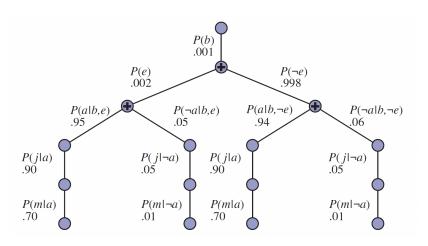


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Exact Inference: Variable Elimination

Variable Elimination

Variable Elimination

- Idea: Eliminate redundant calculations by storing intermediate results in "factors".
- A factor is a function that takes in values of random variables, and produces a number.

Variable Elimination

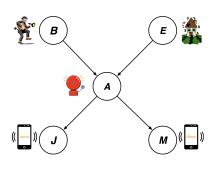
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- Variable Elimination (VE) works by successively eliminating all non-query, non-evidence variables, one at a time, until only factors involving the query variables remain.
- · To eliminate a variable:
 - · join all factors containing that variable.
 - sum out the influence of the variable on the new factor.
 - · exploits product form of joint distribution.



$$P(I) = ??$$

$$\sum P(B, E, A, T, M)$$
 $B_1E_1A_1M$

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

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

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

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$$= \sum_{A} P(J|A) \sum_{M} P(M|A) \sum_{B} (P(B)f1(A,B))$$

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$$= f4(J)$$

$$\underline{P(B|j,m)} = \underbrace{P(B) \sum_{E} P(E) \sum_{A} P(A|B,E) \underline{P(j|A)P(m|A)}}_{P(B|j,m)}$$

Α	P(J=1 A)
0	0.05
1	0.9

Α	P(M=1 A)
0	0.01
1	0.7

$$P(B|j,m) = \alpha P(B) \sum_{E} P(E) \sum_{A} P(A|B,E) P(j|A) P(m|A)$$

Α	P(J=1 A)
0	0.05
1	0.9



Α	P(j A)P(m A)
0	
1	

Α	P(M=1 A)	
0	0.01	
1	0.7	

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Α	f1(A)	
0	0.05×0.01	
1	0.9×0.7	

$$P(B|j,m) = \alpha P(B) \sum_{E} P(E) \sum_{A} P(A|B,E) f_1(A)$$

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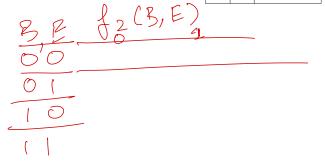
А	P(M=1 A)
0	0.01
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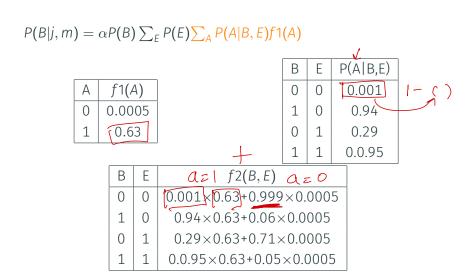
f1(A)
0.0005
0.63

$$P(B|j,m) = \alpha P(B) \sum_{E} P(E) \sum_{A} P(A|B,E) f_{1}(A)$$

А	f1(A)
0	0.0005
1	0.63

В	Е	P(A B,E)
0	0	(0.001)
1	0	0.94
0	1	0.29
1	1	0.0.95





$$P(B|j,m) = \alpha P(B) \sum_{E} P(E) f_2(B,E)$$

Α	f1(A)
0	0.05×0.01
1	0.9×0.7

В	Е	P(A B,E)
0	0	0.001
1	0	0.94
0	1	0.29
1	1	0.0.95

В	Е	f2(B, E)
0	0	0.001
1	0	0.59
0	1	0.18
1	1	0.60

$$P(B|j,m) = \alpha P(B) \sum_{E} P(E)f2(B,E)$$

$$P(B = 1) = 0.001$$

 $P(E = 1) = 0.002$

В	Е	f2(B, E)
0	0	0.001
1	0	0.59
0	1	0.18
1	1	0.60

$$P(B|j,m) = \alpha P(B) \sum_{E} P(E)f2(B,E)$$

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В	Е	f2(B, E)
0	0	0.001
1	0	0.59
0	1	0.18
1	1	0.60

В	f3(B)
0	0.18×0.002×0.999+ 0.001×0.998×0.999
1	$0.60 \times 0.002 \times 0.001 + 0.59 \times 0.998 \times 0.001$

$$P(B|j,m) = \alpha f3(B)$$

$$P(B = 1) = 0.001$$

 $P(E = 1) = 0.002$

В	Е	f2(B, E)
0	0	0.001
1	0	0.59
0	1	0.18
1	1	0.60

В	f3(B)
0	0.0013
1	0.0006

$$\alpha f3(B) \rightarrow P(B|j,m)$$

В	f3(B)
0	0.0013
1	0.0006

$$N = 0.0013 + 0.0006 = 0.0019$$



В	P(B j,m)
0	0.68
1	0.32

VE: Factors

- Factors are usually represented as a table (therefore an arbitrary function)
- Caution: Factors can look like CPTs, and CPTs can be represented as factors, but factors are not necessarily probabilities!
- The values in factors only represent intermediate values in the calculations of some probability - with no real meaning in themselves.

VE: Complexity

Does order of elimination matter?

- In general, yes (but not in the trivial graphs we've been considering)
- Time and space of VE is dominated by the largest factor created
- Heuristic: Eliminate the variable that will lead to the smallest next factor being created
 - In a **polytree** this leads to **linear** time inference (in size of largest CPT).

· Definition

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Polytrees¹

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Alternatively, a polytree is a belief network without any loops (i.e., undirected cycles).

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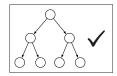
Examples

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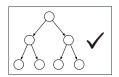
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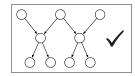
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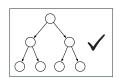


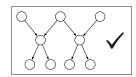
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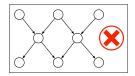
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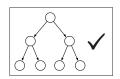
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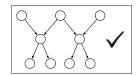
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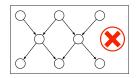
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All trees are polytrees.

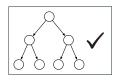
Polytrees

· Definition

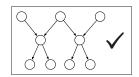
A **polytree** is a singly connected belief network: between any two nodes there is at most one path.

Alternatively, a polytree is a belief network without any loops (i.e., undirected cycles).

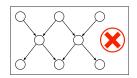
· Examples



All trees are polytrees.

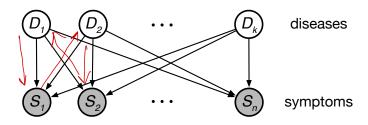


But not vice versa! A node in a polytree may have multiple parents.

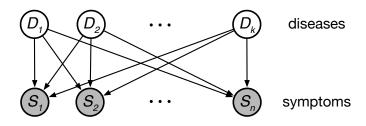


But many interesting BNs are not polytrees!

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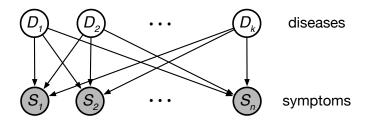


But many interesting BNs are not polytrees!



How to compute $P(D_i=1|S_1,S_2,\ldots,S_n)$?

But many interesting BNs are not polytrees!



How to compute $P(D_i=1|S_1,S_2,\ldots,S_n)$?

What are general strategies for inference in these BNs?

· Main idea

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Can we transform a loopy BN into a polytree?

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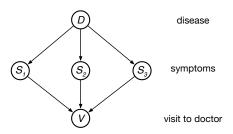
Example

· Main idea

Can we transform a loopy BN into a polytree? If so, then we can run the exact inference algorithm.

· Example

We'll use a simple BN with binary variables to illustrate two different ways of doing this.



· Key idea

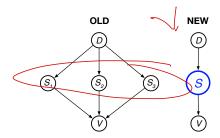
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Merge (well-chosen) nodes in the DAG to remove loops, so that what remains is a polytree.

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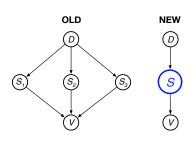
· Example



· Key idea

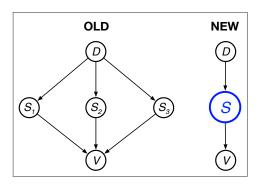
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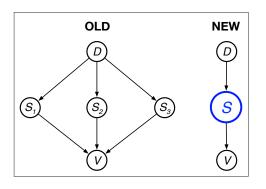
· Example



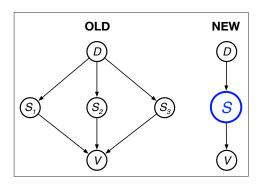
Cluster nodes $\{S_1, S_2, S_3\}$ into mega-node S.

Merge CPTs at these nodes into mega-CPT P(S|D).



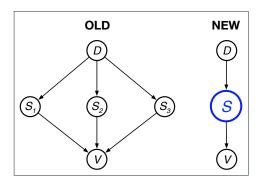


S ₃	S ₂	S ₁	S
0	0	0	0
0	0	1	1
0	1	0	2
0	1	1	3
1	0	0	4
1	0	1	5
1	1	0	6
1	1	1	7



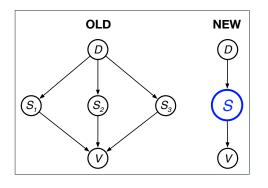
S ₃	S ₂	S ₁	S
0	0	0	0
0	0	1	1
0	1	0	2
0	1	1	3
1	0	0	4
1	0	1	5
1	1	0	6
1	1	1	7

Pro



S ₃	S ₂	S ₁	S
0	0	0	0
0	0	1	1
0	1	0	2
0	1	1	3
1	0	0	4
1	0	1	5
1	1	0	6
1	1	1	7

Pro The graph simplifies to a polytree.

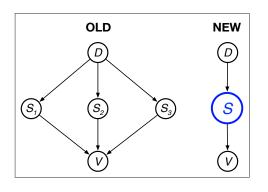


S ₃	S ₂	S ₁	S
0	0	0	0
0	0	1	1
0	1	0	2
0	1	1	3
1	0	0	4
1	0	1	5
1	1	0	6
1	1	1	7

Pro

The graph simplifies to a polytree.

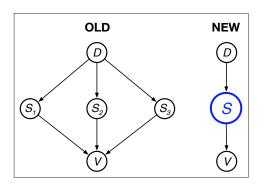
Con



S ₃	S ₂	S ₁	S
0	0	0	0
0	0	1	1
0	1	0	2
0	1	1	3
1	0	0	4
1	0	1	5
1	1	0	6
1	1	1	7

Pro The graph simplifies to a polytree.

Con The node becomes (exponentially) more complex:



S ₃	S ₂	S_1	S
0	0	0	0
0	0	1	1
0	1	0	2
0	1	1	3
1	0	0	4
1	0	1	5
1	1	0	6
1	1	1	7

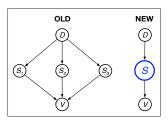
Pro The graph simplifies to a polytree.

Con The node becomes (exponentially) more complex:

$$|S| = |S_1| \cdot |S_2| \cdot |S_3| = 2^3 = 8$$

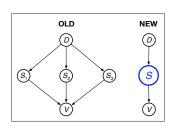
Old versus new CPTs

S ₃	S ₂	S ₁	S
0	0	0	0
0	0	1	1
0	1	0	2
0	1	1	3
1	0	0	4
1	0	1	5
1	1	0	6
1	1	1	7



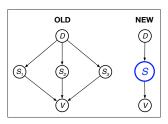
Old versus new CPTs

S ₃	S ₂	S ₁	S
0	0	0	0
0	0	1	1
0	1	0	2
0	1	1	3
1	0	0	4
1	0	1	5
1	1	0	6
1	1	1	7

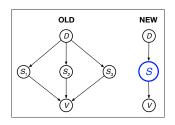


OLD	NEW
$P(S_1 D)$ $P(S_2 D)$ $P(S_3 D)$	$P(S D) = P(S_1, S_2, S_3 D) = \prod_{i=1}^{3} P(S_i D)$
$P(V S_1, S_2, S_3)$	$P(V S) = P(V S_1, S_2, S_3)$

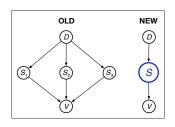
S ₃	S ₂	S ₁	S
0	0	0	0
0	0	1	1
0	1	0	2
0	1	1	3
1	0	0	4
1	0	1	5
1	1	0	6
1	1	1	7



S ₃	S ₂	S ₁	S
0	0	0	0
0	0	1	1
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0	1	1	3
1	0	0	4
1	0	1	5
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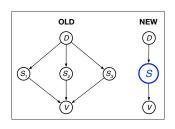


S ₃	S ₂	S ₁	S
0	0	0	0
0	0	1	1
0	1	0	2
0	1	1	3
1	0	0	4
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1	1	0	6
1	1	1	7



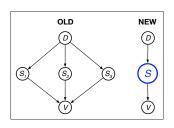
$$P(S=5|D=0)$$

S ₃	S ₂	S ₁	S
0	0	0	0
0	0	1	1
0	1	0	2
0	1	1	3
1	0	0	4
1	0	1	5
1	1	0	6
1	1	1	7



$$P(S=5|D=0) = P(S_1=1, S_2=0, S_3=1|D=0)$$

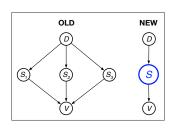
S ₃	S ₂	S ₁	S
0	0	0	0
0	0	1	1
0	1	0	2
0	1	1	3
1	0	0	4
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0	0	0	0
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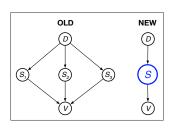


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$$P(V=1|S=5)$$

S ₃	S ₂	S ₁	S
0	0	0	0
0	0	1	1
0	1	0	2
0	1	1	3
1	0	0	4
1	0	1	5
1	1	0	6
1	1	1	7

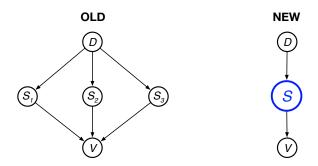


$$P(S=5|D=0) = P(S_1=1, S_2=0, S_3=1|D=0)$$

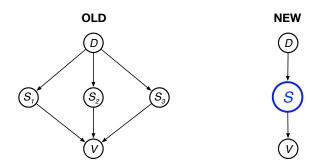
$$= P(S_1=1|D=0) P(S_2=0|D=0) P(S_3=1|D=0)$$

$$P(V=1|S=5) = P(V|S_1=1, S_2=0, S_3=1)$$

Which nodes to cluster?

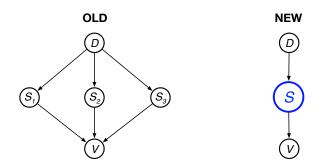


Which nodes to cluster?



In this BN, we can eyeball the right nodes to cluster.

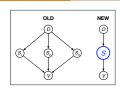
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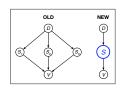
What about in larger BNs?

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Cluster nodes as needed to remove loops.



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Apply exact inference algorithm to the resulting BN:

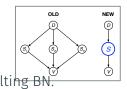


OLD

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Cluster nodes as needed to remove loops.

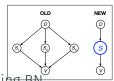
Apply exact inference algorithm to the resulting BN:



· But there are tradeoffs:

· It seems simple enough:





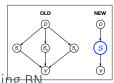
· But there are tradeoffs:

The exact inference algorithm scales linearly in the size of CPTs.

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Cluster nodes as needed to remove loops.

Apply exact inference algorithm to the resulting BN



· But there are tradeoffs:

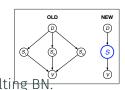
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CPTs grow exponentially when nodes are clustered.

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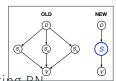
CPTs grow exponentially when nodes are clustered.

· Can we optimize this tradeoff?

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CPTs grow exponentially when nodes are clustered.

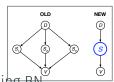
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Which clustering leads to maximally efficient inference?

· It seems simple enough:

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Apply exact inference algorithm to the resulting BN



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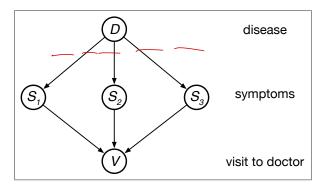
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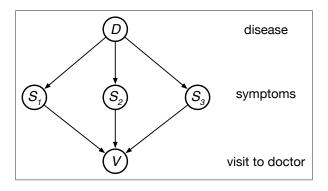
Which clustering leads to maximally efficient inference? There is no efficient algorithm to find this!

A different approach?

A different approach?



A different approach?



What if, instead of merging nodes, we remove them?

· Key idea

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Remove one or more nodes by instantiating them as evidence.

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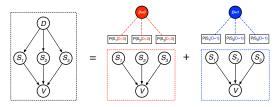
Call the exact inference algorithm for each possible instantiation.

· Key idea

Remove one or more nodes by instantiating them as evidence

Call the exact inference algorithm for each possible instantiation.

· Example

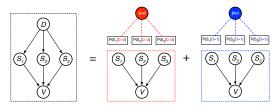


· Key idea

Remove one or more nodes by instantiating them as evidence.

Call the exact inference algorithm for each possible instantiation.

· Example



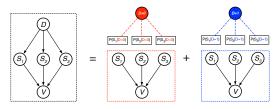
· Definition

· Key idea

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Call the exact inference algorithm for each possible instantiation.

· Example



· Definition

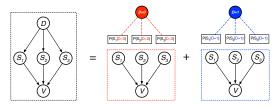
The set of instantiated nodes is called the **cutset**.

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Remove one or more nodes by instantiating them as evidence.

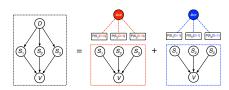
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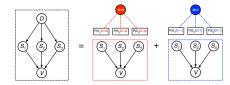


· Definition

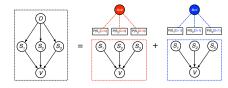
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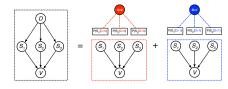
How to calculate P(V=1)?



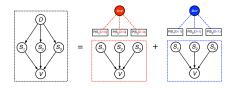
· Run the exact inference algorithm twice:



- · Run the exact inference algorithm twice:
 - (1) Compute P(V=1|D=0) from the left polytree.

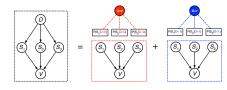


- · Run the exact inference algorithm twice:
 - (1) Compute P(V=1|D=0) from the left polytree.
 - (2) Compute P(V=1|D=1) from the right polytree.



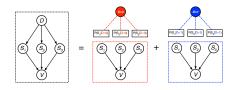
- · Run the exact inference algorithm twice:
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- · Combine the results:

$$P(V=1)$$



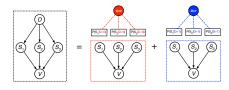
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$$P(V=1) = \sum_{n} P(D=d, V=1)$$
 marginalization



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- · Combine the results:

$$P(V=1) = \sum_{d} P(D=d, V=1)$$
 marginalization
$$= \sum_{d} P(D=d) P(V=1|D=d)$$
 product rule

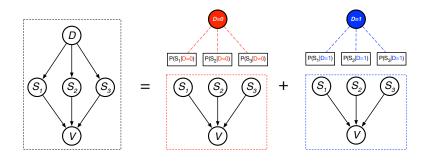


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$$P(V=1) = \sum_{d} P(D=d, V=1)$$
 marginalization
$$= \sum_{d} P(D=d) P(V=1|D=d)$$
 product rule
$$= P(D=0)P(V=1|D=0) + P(D=1)P(V=1|D=1)$$

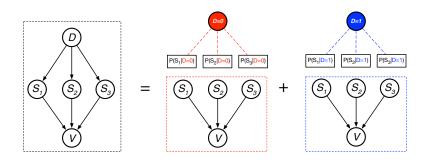
How to choose the cutset?

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In this BN, we can eyeball the right node to instantiate.

How to choose the cutset?



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What about in larger BNs?

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Apply exact inference algorithm to the resulting BNs.

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Instantiate nodes as needed to remove loops. Apply exact inference algorithm to the resulting BNs.

· But there are tradeoffs:

· It seems simple enough:

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How many times must we run the exact inference algorithm?

· It seems simple enough:

Instantiate nodes as needed to remove loops. Apply exact inference algorithm to the resulting BNs.

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How many times must we run the exact inference algorithm?

This number grows exponentially with the size of the cutset.

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· But there are tradeoffs:

How many times must we run the exact inference algorithm?

This number grows exponentially with the size of the cutset.

· Can we optimize this tradeoff?

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What is the minimal cutset for maximally efficient inference?

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· But there are tradeoffs:

How many times must we run the exact inference algorithm?

This number grows exponentially with the size of the cutset.

· Can we optimize this tradeoff?

What is the minimal cutset for maximally efficient inference?

There is no efficient algorithm to compute this!

That's All Folks!