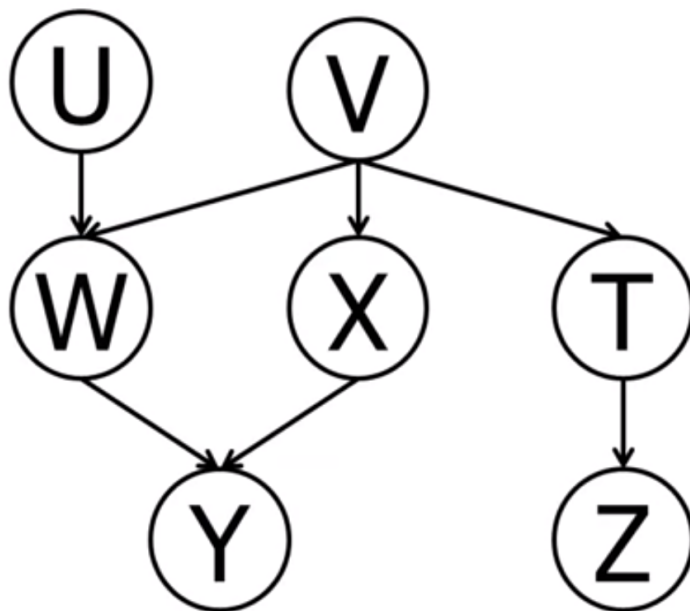


Solutions: Inference in Bayesian networks

1. Consider the Bayes' net given below. Remember that $X \perp\!\!\!\perp Y$ reads as “ X is independent of Y given nothing”, and $X \perp\!\!\!\perp Y \mid \{Z, W\}$ reads as “ X is independent of Y given Z and W ”. For each expression, indicate whether it is guaranteed to be true or not.



- | | | |
|----------------------------------|-----------------------------------|-----------------------------------|
| 1) $V \perp\!\!\!\perp Z$ | 7) $U \perp\!\!\!\perp V \mid Z$ | 13) $Y \perp\!\!\!\perp Z \mid X$ |
| 2) $V \perp\!\!\!\perp Z \mid T$ | 8) $W \perp\!\!\!\perp X$ | 14) $Y \perp\!\!\!\perp Z \mid V$ |
| 3) $U \perp\!\!\!\perp V$ | 9) $X \perp\!\!\!\perp T \mid V$ | 15) $W \perp\!\!\!\perp Z \mid V$ |
| 4) $U \perp\!\!\!\perp V \mid W$ | 10) $X \perp\!\!\!\perp W \mid U$ | 16) $U \perp\!\!\!\perp Z$ |
| 5) $U \perp\!\!\!\perp V \mid X$ | 11) $Y \perp\!\!\!\perp Z$ | 17) $U \perp\!\!\!\perp Z \mid Y$ |
| 6) $U \perp\!\!\!\perp V \mid Y$ | 12) $Y \perp\!\!\!\perp Z \mid T$ | |

Solution: We will solve this exercise by using the **d-separation** algorithm (see also *L.7.2. Graphical Models and Inference*):

1. Shade all observed nodes $\{Z_1, \dots, Z_k\}$ in the graph.
2. Enumerate all undirected paths from X to Y .
3. For each path:
 - (a) Decompose the path into triples (segments of 3 nodes).
 - (b) If all triples are active, this path is active and d-connects X to Y .
4. If no path d-connects X and Y , then X and Y are d-separated, so they are conditionally independent given $\{Z_1, \dots, Z_k\}$.

We have only two options: guaranteed to be true and not guaranteed to be true.

- | | | |
|-------------------|--------------------|--------------------|
| 1) Not guaranteed | 7) Guaranteed | 13) Not guaranteed |
| 2) Guaranteed | 8) Not guaranteed | 14) Guaranteed |
| 3) Guaranteed | 9) Guaranteed | 15) Guaranteed |
| 4) Not guaranteed | 10) Not guaranteed | 16) Guaranteed |
| 5) Guaranteed | 11) Not guaranteed | 17) Not guaranteed |
| 6) Not guaranteed | 12) Guaranteed | |

2. Consider Bayesian networks from Figure below, where $S = \text{Smoking}$, $L = \text{LungCancer}$, $C = \text{Cough}$, $B = \text{BiopsyTest}$ (*BiopsyTest* is positive only if the result of the test is positive for cancer). All variables are Boolean and the test population consists of 60-years old people who are not smokers or who have smoked for the last 40 years.

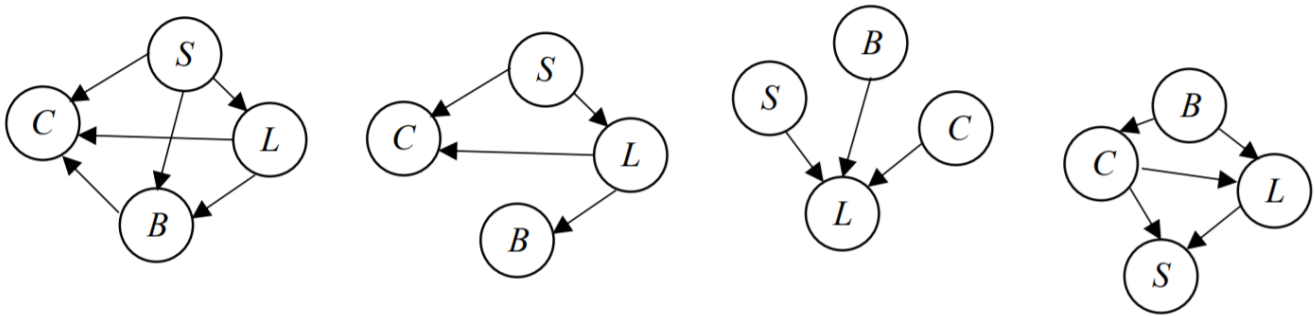


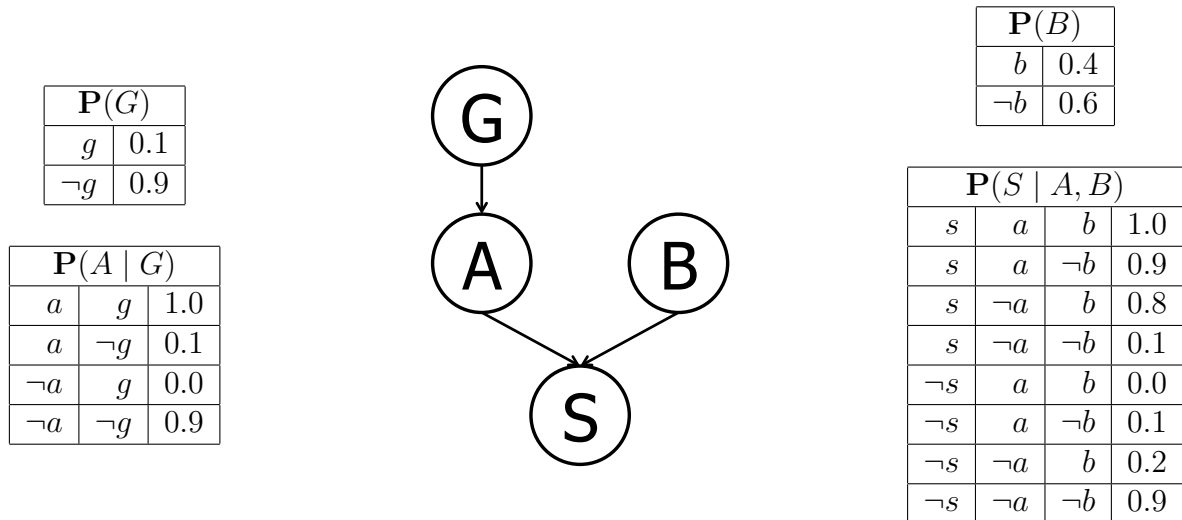
Figure 1: Examples of Bayesian networks.

- (a) Which networks are correct, based on the common knowledge about this disease?
- (b) Which network has the least amount of parameters? Why?
- (c) Write reasonable values for conditional probabilities for the node C in the network (ii).
- (d) Using the network (ii), derive a symbolic expression for $\mathbf{P}(B \mid S)$ in terms of conditional probabilities that should be available in the CPT tables (do not use any concrete values for the entries in the CPT tables).
- (e) Make a similar derivation for $\mathbf{P}(L \mid B)$, also for the network (ii).

Solution:

- (a) Network (ii) is the best representation of the given problem.
- (b) For a random binary variable with k parents, the number of all parameters is $2 \cdot 2^k$ and the number of free (independent) parameters is 2^k .
Thus, the number of free parameters for network (ii) is $4 + 2 + 2 + 1 = 9$. For all other networks this number is at least 11 (networks (iii) and (iv)) or larger (15 for network (i)). Network (ii) has the least amount of parameters.
- (c) It is enough to give values for the free parameters. So we need four values that correspond to $l, s \in \{True, False\}$ and $c = true$. Thus, we can choose $\mathbf{P}(C \mid L, S) = \langle 0.1, 0.7, 0.6, 0.8 \rangle$ for FF, FT, TF, TT , respectively. FF should be the smallest and TT should be larger than FT and TF .
- (d) $\mathbf{P}(B \mid S) = \sum_l \mathbf{P}(B \mid l) \mathbf{P}(l \mid S)$
- (e) $\mathbf{P}(L \mid B) = \alpha \mathbf{P}(B \mid L) \mathbf{P}(L) = \alpha \mathbf{P}(B \mid L) \sum_s \mathbf{P}(L \mid s) P(s)$

3. Suppose that a patient can have a symptom (S) that can be caused by two different diseases (A and B). It is known that the variation of gene G plays a big role in the manifestation of disease A . The Bayes' Net and corresponding conditional probability tables for this situation are shown below. For each part, you may leave your answer as an arithmetic expression.



- (a) Compute the following entry from the joint distribution:
 $P(g, a, b, s) =$
- (b) What is the probability that a patient has disease A ?
 $P(a) =$

- (c) What is the probability that a patient has disease A given that they have disease B ?
 $P(a \mid b) =$
- (d) What is the probability that a patient has disease A given that they have symptom S and disease B ?
 $P(a \mid s, b) =$
- (e) What is the probability that a patient has the disease carrying gene variation G given that they have disease A ?
 $P(g \mid a) =$
- (f) What is the probability that a patient has the disease carrying gene variation G given that they have disease B ?
 $P(g \mid b) =$

Solution:

(a) $P(g, a, b, s) = P(g)P(a \mid g)P(b)P(s \mid b, a) = (0.1)(1.0)(0.4)(1.0) = 0.04.$

(b) $P(a) = P(a \mid g)P(g) + P(a \mid \neg g)P(\neg g) = (1.0)(0.1) + (0.1)(0.9) = 0.19.$

(c) We can easily infer from the graph of the Bayes' net that $A \perp B$ so:

$$P(a \mid b) = P(a) = 0.19.$$

(d) By using similar reasoning as in the previous exercise, we obtain:

$$\begin{aligned} P(a \mid s, b) &= \frac{P(a, b, s)}{P(a, b, s) + P(\neg a, b, s)} = \frac{P(a)P(b)P(s \mid a, b)}{P(a)P(b)P(s \mid a, b) + P(\neg a)P(b)P(s \mid \neg a, b)} \\ &= \frac{(0.19)(0.4)(1.0)}{(0.19)(0.4)(1.0) + (0.81)(0.4)(0.8)} = \frac{0.076}{0.076 + 0.2592} \approx 0.2267. \end{aligned}$$

(e)

$$\begin{aligned} P(g \mid a) &= \frac{P(g)P(a \mid g)}{P(g)P(a \mid g) + P(\neg g)P(a \mid \neg g)} \\ &= \frac{(0.1)(1.0)}{(0.1)(1.0) + (0.9)(0.1)} = \frac{0.1}{0.1 + 0.09} = 0.5263 \end{aligned}$$

(f) It can be inferred from the graph of Bayes' net that $B \perp G$, so we get:

$$P(g \mid b) = P(g) = 0.1.$$