

## CSE 3402: Intro to Artificial Intelligence Reasoning under Uncertainty Value Elimination

- Readings: Russell & Norvig Chapter 13 and Chapter 14 Sec. 1 to 4 (in both 3<sup>rd</sup> and 2<sup>nd</sup> editions)

## Inference in Bayes Nets

- Given a Bayes net  
$$\Pr(X_1, X_2, \dots, X_n)$$
$$= \Pr(X_n \mid \text{Par}(X_n)) * \Pr(X_{n-1} \mid \text{Par}(X_{n-1}))$$
$$* \dots * \Pr(X_1 \mid \text{Par}(X_1))$$
- And some evidence  $E = \{\text{a set of values for some of the variables}\}$  we want to compute the new probability distribution  
$$\Pr(X_k \mid E)$$
- That is, we want to figure out  $\Pr(X_k = d \mid E)$  for all  $d \in \text{Dom}[X_k]$

## Inference in Bayes Nets

- Other types of examples are, computing probability of different diseases given symptoms, computing probability of hail storms given different metrological evidence, etc.
- In such cases getting a good estimate of the probability of the unknown event allows us to respond more effectively (gamble rationally)

## Inference in Bayes Nets

- In the Alarm example we have

$$\begin{aligned} \Pr(\text{BreakIn}, \text{Earthquake}, \text{Radio}, \text{Sound}) = & \\ & \Pr(\text{Earthquake}) * \Pr(\text{BreakIn}) * \\ & \Pr(\text{Radio} | \text{Earthquake}) * \\ & \Pr(\text{Sound} | \text{BreakIn}, \text{Earthquake}) \end{aligned}$$

- And, e.g., we want to compute things like  $\Pr(\text{BreakIn}=\text{True} | \text{Radio}=\text{false}, \text{Sound}=\text{true})$

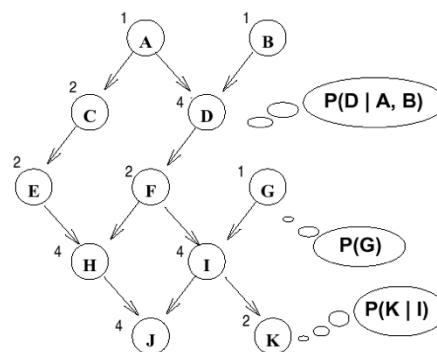
## Variable Elimination

- Variable elimination uses the product decomposition and the summing out rule to compute posterior probabilities from the information (CPTs) already in the network.

## Example (Binary valued Variables)

$\Pr(A, B, C, D, E, F, G, H, I, J, K) =$

$\Pr(A)$   
 $\times \Pr(B)$   
 $\times \Pr(C|A)$   
 $\times \Pr(D|A, B)$   
 $\times \Pr(E|C)$   
 $\times \Pr(F|D)$   
 $\times \Pr(G)$   
 $\times \Pr(H|E, F)$   
 $\times \Pr(I|F, G)$   
 $\times \Pr(J|H, I)$   
 $\times \Pr(K|I)$



## Example

$$\Pr(A,B,C,D,E,F,G,H,I,J,K) = \Pr(A)\Pr(B)\Pr(C|A)\Pr(D|A,B)\Pr(E|C)\Pr(F|D)\Pr(G)\Pr(H|E,F)\Pr(I|F,G)\Pr(J|H,I)\Pr(K|I)$$

Say that  $E = \{H=\text{true}, I=\text{false}\}$ , and we want to know  $\Pr(D|h,i)$  (h: H is true, -h: H is false)

1. Write as a sum for each value of D

$$\sum_{A,B,C,E,F,G,J,K} \Pr(A,B,C,d,E,F,h,-i,J,K) = \Pr(d,h,-i)$$

$$\sum_{A,B,C,E,F,G,J,K} \Pr(A,B,C,-d,E,F,h,-i,J,K) = \Pr(-d,h,-i)$$

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## Example

2.  $\Pr(d,h,-i) + \Pr(-d,h,-i) = \Pr(h,-i)$
3.  $\Pr(d|h,-i) = \Pr(d,h,-i)/\Pr(h,-i)$   
 $\Pr(-d|h,-i) = \Pr(-d,h,-i)/\Pr(h,-i)$

So we only need to compute  $\Pr(d,h,-i)$  and  $\Pr(-d,h,-i)$  and then normalize to obtain the conditional probabilities we want.

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## Example

$$\Pr(d,h,-i) = \sum_{A,B,C,E,F,G,J,K} \Pr(A,B,C,d,E,F,h,-i,J,K)$$

Use Bayes Net product decomposition to rewrite summation:

$$\begin{aligned} & \sum_{A,B,C,E,F,G,J,K} \Pr(A,B,C,d,E,F,h,-i,J,K) \\ &= \sum_{A,B,C,E,F,G,J,K} \Pr(A)\Pr(B)\Pr(C|A)\Pr(d|A,B)\Pr(E|C) \\ & \quad \Pr(F|d)\Pr(G)\Pr(h|E,F)\Pr(-i|F,G)\Pr(J|h,-i) \\ & \quad \Pr(K|-i) \end{aligned}$$

Now rearrange summations so that we are not summing over that do not depend on the summed variable.

## Example

$$\begin{aligned} &= \sum_A \sum_B \sum_C \sum_E \sum_F \sum_G \sum_J \sum_K \Pr(A)\Pr(B)\Pr(C|A)\Pr(d|A,B)\Pr(E|C) \\ & \quad \Pr(F|d)\Pr(G)\Pr(h|E,F)\Pr(-i|F,G)\Pr(J|h,-i) \\ & \quad \Pr(K|-i) \\ &= \sum_A \Pr(A) \sum_B \Pr(B) \sum_C \Pr(C|A)\Pr(d|A,B) \sum_E \Pr(E|C) \\ & \quad \sum_F \Pr(F|d) \sum_G \Pr(G)\Pr(h|E,F)\Pr(-i|F,G) \sum_J \Pr(J|h,-i) \\ & \quad \sum_K \Pr(K|-i) \\ &= \sum_A \Pr(A) \sum_B \Pr(B) \Pr(d|A,B) \sum_C \Pr(C|A) \sum_E \Pr(E|C) \\ & \quad \sum_F \Pr(F|d) \Pr(h|E,F) \sum_G \Pr(G) \Pr(-i|F,G) \sum_J \Pr(J|h,-i) \\ & \quad \sum_K \Pr(K|-i) \end{aligned}$$

## Example

$$\begin{aligned}
 &= \sum_A, \sum_B, \sum_C, \sum_E, \sum_F, \sum_G, \sum_J, \sum_K \Pr(A)\Pr(B)\Pr(C|A)\Pr(d|A,B)\Pr(E|C) \\
 &\quad \Pr(F|d)\Pr(G)\Pr(h|E,F)\Pr(-i|F,G)\Pr(J|h,-i) \\
 &\quad \Pr(K|-i) \\
 &= \sum_A \Pr(A) \sum_B \Pr(B) \sum_C \Pr(C|A)\Pr(d|A,B) \sum_E \Pr(E|C) \\
 &\quad \sum_F \Pr(F|d) \sum_G \Pr(G)\Pr(h|E,F)\Pr(-i|F,G) \sum_J \Pr(J|h,-i) \\
 &\quad \sum_K \Pr(K|-i) \\
 &= \sum_A \Pr(A) \sum_B \Pr(B) \Pr(d|A,B) \sum_C \Pr(C|A) \sum_E \Pr(E|C) \\
 &\quad \sum_F \Pr(F|d) \Pr(h|E,F) \sum_G \Pr(G) \Pr(-i|F,G) \sum_J \Pr(J|h,-i) \\
 &\quad \sum_K \Pr(K|-i)
 \end{aligned}$$

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## Example

- Now start computing.

$$\begin{aligned}
 &\sum_A \Pr(A) \sum_B \Pr(B) \Pr(d|A,B) \sum_C \Pr(C|A) \sum_E \Pr(E|C) \\
 &\quad \sum_F \Pr(F|d) \Pr(h|E,F) \sum_G \Pr(G) \Pr(-i|F,G) \\
 &\quad \sum_J \Pr(J|h,-i) \\
 &\quad \sum_K \Pr(K|-i)
 \end{aligned}$$

$$\sum_K \Pr(K|-i) = \Pr(k|-i) + \Pr(-k|-i) = c_1$$

$$\begin{aligned}
 \sum_J \Pr(J|h,-i) c_1 &= c_1 \sum_J \Pr(J|h,-i) \\
 &= c_1 (\Pr(j|h,-i) + \Pr(-j|h,-i)) \\
 &= c_1 c_2
 \end{aligned}$$

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## Example

- $$\sum_A \Pr(A) \sum_B \Pr(B) \Pr(d|A,B) \sum_C \Pr(C|A) \sum_E \Pr(E|C) \sum_F \Pr(F|d) \Pr(h|E,F) \sum_G \Pr(G) \Pr(-i|F,G) \sum_J \Pr(J|h,-i) \sum_K \Pr(K|-i)$$

$$c_1 c_2 \sum_G \Pr(G) \Pr(-i|F,G) = c_1 c_2 (\Pr(g) \Pr(-i|F,g) + \Pr(-g) \Pr(-i|F,-g))$$

!!But  $\Pr(-i|F,g)$  depends on the value of  $F$ , so this is not a single number.

## Example

- Try the other order of summing.

$$\sum_A \Pr(A) \sum_B \Pr(B) \Pr(d|A,B) \sum_C \Pr(C|A) \sum_E \Pr(E|C) \sum_F \Pr(F|d) \Pr(h|E,F) \sum_G \Pr(G) \Pr(-i|F,G) \sum_J \Pr(J|h,-i) \sum_K \Pr(K|-i)$$

=

$$\Pr(a) \sum_B \Pr(B) \Pr(d|a,B) \sum_C \Pr(C|a) \sum_E \Pr(E|C) \sum_F \Pr(F|d) \Pr(h|E,F) \sum_G \Pr(G) \Pr(-i|F,G) \sum_J \Pr(J|h,-i) \sum_K \Pr(K|-i)$$

+

$$\Pr(-a) \sum_B \Pr(B) \Pr(d|-a,B) \sum_C \Pr(C|-a) \sum_E \Pr(E|C) \sum_F \Pr(F|d) \Pr(h|E,F) \sum_G \Pr(G) \Pr(-i|F,G) \sum_J \Pr(J|h,-i) \sum_K \Pr(K|-i)$$

## Example

$$\begin{aligned}
 &= \\
 &\Pr(a)\Pr(b) \Pr(d|a,b) \sum_C \Pr(C|a) \sum_E \Pr(E|C) \\
 &\quad \sum_F \Pr(F|d) \Pr(h|E,F) \sum_G \Pr(G) \Pr(-i|F,G) \\
 &\quad \sum_J \Pr(J|h,-i) \\
 &\quad \sum_K \Pr(K|-i) \\
 &+ \\
 &\Pr(a)\Pr(-b) \Pr(d|a,-b) \sum_C \Pr(C|a) \sum_E \Pr(E|C) \\
 &\quad \sum_F \Pr(F|d) \Pr(h|E,F) \sum_G \Pr(G) \Pr(-i|F,G) \\
 &\quad \sum_J \Pr(J|h,-i) \\
 &\quad \sum_K \Pr(K|-i) \\
 &+ \\
 &\Pr(-a)\Pr(b) \Pr(d|-a,b) \sum_C \Pr(C|-a) \sum_E \Pr(E|C) \\
 &\quad \sum_F \Pr(F|d) \Pr(h|E,F) \sum_G \Pr(G) \Pr(-i|F,G) \\
 &\quad \sum_J \Pr(J|h,-i) \\
 &\quad \sum_K \Pr(K|-i) \\
 &+ \\
 &\Pr(-a)\Pr(-b) \Pr(d|-a,-b) \sum_C \Pr(C|-a) \sum_E \Pr(E|C) \\
 &\quad \sum_F \Pr(F|d) \Pr(h|E,F) \sum_G \Pr(G) \Pr(-i|F,G) \\
 &\quad \sum_J \Pr(J|h,-i) \\
 &\quad \sum_K \Pr(K|-i)
 \end{aligned}$$

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## Example

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Yikes! The size of the sum is doubling as we expand each variable (into  $-v$  and  $v$ ). This approach has exponential complexity.

But let's look a bit closer.

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## Example

$$= \Pr(a)\Pr(b) \Pr(d|a,b) \sum_C \Pr(C|a) \sum_E \Pr(E|C) \sum_F \Pr(F|d) \Pr(h|E,F) \sum_G \Pr(G) \Pr(-i|F,G) \sum_J \Pr(J|h,-i) \sum_K \Pr(K|-i)$$

Repeated subterm

$$+ \Pr(a)\Pr(-b) \Pr(d|a,-b) \sum_C \Pr(C|a) \sum_E \Pr(E|C) \sum_F \Pr(F|d) \Pr(h|E,F) \sum_G \Pr(G) \Pr(-i|F,G) \sum_J \Pr(J|h,-i) \sum_K \Pr(K|-i)$$

$$+ \Pr(-a)\Pr(b) \Pr(d|-a,b) \sum_C \Pr(C|-a) \sum_E \Pr(E|C) \sum_F \Pr(F|d) \Pr(h|E,F) \sum_G \Pr(G) \Pr(-i|F,G) \sum_J \Pr(J|h,-i) \sum_K \Pr(K|-i)$$

$$+ \Pr(-a)\Pr(-b) \Pr(d|-a,-b) \sum_C \Pr(C|-a) \sum_E \Pr(E|C) \sum_F \Pr(F|d) \Pr(h|E,F) \sum_G \Pr(G) \Pr(-i|F,G) \sum_J \Pr(J|h,-i) \sum_K \Pr(K|-i)$$

Repeated subterm

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## Dynamic Programming

- If we store the value of the subterms, we need only compute them once.

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# Dynamic Programming

$$\begin{aligned}
 &= \Pr(a)\Pr(b) \sum_F \Pr(F|d) \Pr(h|E,F) \sum_G \Pr(C|a) \sum_E \Pr(E|C) \Pr(G) \Pr(-i|F,G) \\
 &\quad \sum_J \Pr(J|h,-i) \\
 &\quad \sum_K \Pr(K|-i) \quad \boxed{f_1} \\
 &+ \Pr(a)\Pr(-b) \sum_F \Pr(F|d) \Pr(h|E,F) \sum_G \Pr(C|a) \sum_E \Pr(E|C) \Pr(G) \Pr(-i|F,G) \\
 &\quad \sum_J \Pr(J|h,-i) \\
 &\quad \sum_K \Pr(K|-i) \\
 &+ \Pr(-a)\Pr(b) \sum_F \Pr(F|d) \Pr(h|E,F) \sum_G \Pr(C|-a) \sum_E \Pr(E|C) \Pr(G) \Pr(-i|F,G) \\
 &\quad \sum_J \Pr(J|h,-i) \\
 &\quad \sum_K \Pr(K|-i) \quad \boxed{f_2} \\
 &+ \Pr(-a)\Pr(-b) \sum_F \Pr(F|d) \Pr(h|E,F) \sum_G \Pr(C|-a) \sum_E \Pr(E|C) \Pr(G) \Pr(-i|F,G) \\
 &\quad \sum_J \Pr(J|h,-i) \\
 &\quad \sum_K \Pr(K|-i)
 \end{aligned}$$

$$\begin{aligned}
 &= c_1 f_1 + c_2 f_1 + \\
 &\quad c_3 f_2 + c_4 f_2 \\
 c_1 &= \Pr(a)\Pr(b) \Pr(d|a,b) \\
 c_2 &= \Pr(a)\Pr(-b) \Pr(d|a,-b) \\
 c_3 &= \Pr(-a)\Pr(b) \Pr(d|a,-b) \\
 c_4 &= \Pr(-a)\Pr(-b) \Pr(d|a,-b)
 \end{aligned}$$

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# Dynamic Programming

$$\begin{aligned}
 f_1 &= \sum_C \Pr(C|a) \sum_E \Pr(E|C) \\
 &\quad \sum_F \Pr(F|d) \Pr(h|E,F) \sum_G \Pr(G) \Pr(-i|F,G) \\
 &\quad \sum_J \Pr(J|h,-i) \\
 &\quad \sum_K \Pr(K|-i) \\
 &= \Pr(c|a) \sum_E \Pr(E|c) \\
 &\quad \sum_F \Pr(F|d) \Pr(h|E,F) \sum_G \Pr(G) \Pr(-i|F,G) \\
 &\quad \sum_J \Pr(J|h,-i) \\
 &\quad \sum_K \Pr(K|-i) \\
 &+ \Pr(-c|a) \sum_E \Pr(E|-c) \\
 &\quad \sum_F \Pr(F|d) \Pr(h|E,F) \sum_G \Pr(G) \Pr(-i|F,G) \\
 &\quad \sum_J \Pr(J|h,-i) \\
 &\quad \sum_K \Pr(K|-i)
 \end{aligned}$$

Repeated subterm

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## Dynamic Programming

- So within the computation of the subterms we obtain more repeated smaller subterms.
- The core idea of dynamic programming is to remember all “smaller” computations, so that they can be reused.
- This can convert an exponential computation into one that takes only polynomial time.
- Variable elimination is a dynamic programming technique that computes the sum from the bottom up (starting with the smaller subterms and working its way up to the bigger terms).

## Relevant (return to this later)

- A brief aside is to also note that in the sum
 
$$\sum_A \Pr(A) \sum_B \Pr(B) \Pr(d|A,B) \sum_C \Pr(C|A) \sum_E \Pr(E|C) \sum_F \Pr(F|d) \Pr(h|E,F) \sum_G \Pr(G) \Pr(-i|F,G) \sum_J \Pr(J|h,-i) \sum_K \Pr(K|-i)$$

we have that  $\sum_K \Pr(K|-i) = 1$  (Why?), thus  $\sum_J \Pr(J|h,-i) \sum_K \Pr(K|-i) = \sum_J \Pr(J|h,-i)$

Furthermore  $\sum_J \Pr(J|h,-i) = 1$ .

So we could drop these last two terms from the computation---J and K are not relevant given our query D and our evidence -i and -h. For now we keep these terms.

## Variable Elimination (VE)

- VE works from the inside out, summing out K, then J, then G, ..., as we tried to before.
- When we tried to sum out G

$$\sum_A \Pr(A) \sum_B \Pr(B) \Pr(d|A,B) \sum_C \Pr(C|A) \sum_E \Pr(E|C) \sum_F \Pr(F|d) \Pr(h|E,F) \sum_G \Pr(G) \Pr(-i|F,G) \sum_J \Pr(J|h,-i) \sum_K \Pr(K|-i)$$

$$c_1 c_2 \sum_G \Pr(G) \Pr(-i|F,G) = c_1 c_2 (\Pr(g) \Pr(-i|F,g) + \Pr(-g) \Pr(-i|F,-g))$$

we found that  $\Pr(-i|F,-g)$  depends on the value of F, it wasn't a single number.

- However, we can still continue with the computation by computing two different numbers, one for each value of F (-f, f)!

## Variable Elimination (VE)

- $t(-f) = c_1 c_2 \sum_G \Pr(G) \Pr(-i|-f,G)$

$$t(f) = c_1 c_2 (\sum_G \Pr(G) \Pr(-i|f,G))$$

- $t(-f) = c_1 c_2 (\Pr(g) \Pr(-i|-f,g) + \Pr(-g) \Pr(-i|-f,-g))$
- $t(f) = c_1 c_2 (\Pr(g) \Pr(-i|f,g) + \Pr(-g) \Pr(-i|f,-g))$

- Now we sum out F

## Variable Elimination (VE)

- $$\sum_A \Pr(A) \sum_B \Pr(B) \Pr(d|A,B) \sum_C \Pr(C|A) \sum_E \Pr(E|C) \sum_F \Pr(F|d) \Pr(h|E,F) \sum_G \Pr(G) \Pr(-i|F,G) \sum_J \Pr(J|h,-i) \sum_K \Pr(K|-i)$$

$$c_1 c_2 \sum_F \Pr(F|d) \Pr(h|E,F) \sum_G \Pr(G) \Pr(-i|F,G)$$

$$= c_1 c_2 (\Pr(f|d) \Pr(h|E,f) (\sum_G \Pr(G) \Pr(-i|f,G)) + \Pr(-f|d) \Pr(h|E,-f) (\sum_G \Pr(G) \Pr(-i|-f,G)))$$

$$= c_1 c_2 \sum_F \Pr(F|d) \Pr(h|E,F) t(F)$$

$t(f), t(-f)$

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## Variable Elimination (VE)

- $$c_1 c_2 (\Pr(f|d) \Pr(h|E,f) t(f) + \Pr(-f|d) \Pr(h|E,-f) t(-f))$$
- This is a function of E, so we obtain two new numbers

$$s(e) = c_1 c_2 (\Pr(f|d) \Pr(h|e,f) t(f) + \Pr(-f|d) \Pr(h|e,-f) t(-f))$$

$$s(-e) = c_1 c_2 (\Pr(f|d) \Pr(h|-e,f) t(f) + \Pr(-f|d) \Pr(h|-e,-f) t(-f))$$

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## Variable Elimination (VE)

- On summing out E we obtain two numbers, or a function of C. Then a function of B, then a function of A. On finally summing out A we obtain the single number we wanted to compute which is  $\Pr(d,h,-i)$ .
- Now we can repeat the process to compute  $\Pr(-d,h,-i)$ .
- But instead of doing it twice, we can simply regard D as an variable in the computation.
- This will result in some computations depending on the value of D, and we obtain a different number for each value of D.
- Proceeding in this manner, summing out A will yield a function of D. (I.e., a number for each value of D).

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## Variable Elimination (VE)

- In general, at each stage VE will be compute a table of numbers: one number for each different instantiation of the variables that are in the sum.
- The size of these tables is exponential in the number of variables appearing in the sum, e.g.,

$$\sum_F \Pr(F|D) \Pr(h|E,F)t(F)$$

depends on the value of D and E, thus we will obtain  $|\text{Dom}[D]| |\text{Dom}[E]|$  different numbers in the resulting table.

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## Factors

- we call these tables of values computed by VE factors.
- Note that the original probabilities that appear in the summation, e.g.,  $P(C|A)$ , are also tables of values (one value for each instantiation of C and A).
- Thus we also call the original CPTs factors.
- Each factor is a function of some variables, e.g.,  $P(C|A) = f(A,C)$ : it maps each value of its arguments to a number.
  - A tabular representation is exponential in the number of variables in the factor.

## Operations on Factors

- If we examine the inside-out summation process we see that various operations occur on factors.
- Notation:  $f(\underline{X}, \underline{Y})$  denotes a factor over the variables  $\underline{X} \cup \underline{Y}$  (where  $\underline{X}$  and  $\underline{Y}$  are sets of variables)

## The Product of Two Factors

- Let  $f(X,Y)$  &  $g(Y,Z)$  be two factors with variables  $Y$  in common
- The *product* of  $f$  and  $g$ , denoted  $h = f \times g$  (or sometimes just  $h = fg$ ), is defined:

$$h(X,Y,Z) = f(X,Y) \times g(Y,Z)$$

f(A,B)		g(B,C)		h(A,B,C)			
ab	0.9	bc	0.7	abc	0.63	ab~c	0.27
a~b	0.1	b~c	0.3	a~bc	0.08	a~b~c	0.02
~ab	0.4	~bc	0.8	~abc	0.28	~ab~c	0.12
~a~b	0.6	~b~c	0.2	~a~bc	0.48	~a~b~c	0.12

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## Summing a Variable Out of a Factor

- Let  $f(X,Y)$  be a factor with variable  $X$  ( $Y$  is a set)
- We *sum out* variable  $X$  from  $f$  to produce a new factor  $h = \sum_X f$ , which is defined:

$$h(Y) = \sum_{X \in \text{Dom}(X)} f(X,Y)$$

f(A,B)		h(B)	
ab	0.9	b	1.3
a~b	0.1	~b	0.7
~ab	0.4		
~a~b	0.6		

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## Restricting a Factor

- Let  $f(X,Y)$  be a factor with variable  $X$  ( $Y$  is a set)
- We *restrict* factor  $f$  to  $X=a$  by setting  $X$  to the value  $x$  and “deleting” incompatible elements of  $f$ 's domain. Define  $h = f_{X=a}$  as:  $h(Y) = f(a,Y)$

f(A,B)		h(B) = f <sub>A=a</sub>	
ab	0.9	b	0.9
a~b	0.1	~b	0.1
~ab	0.4		
~a~b	0.6		

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## Variable Elimination the Algorithm

Given query var  $Q$ , evidence vars  $\underline{E}$  (set of variables observed to have values  $\underline{e}$ ), remaining vars  $\underline{Z}$ . Let  $F$  be original CPTs.

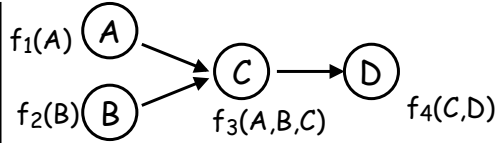
1. Replace each factor  $f \in F$  that mentions a variable(s) in  $\underline{E}$  with its restriction  $f_{\underline{E}=\underline{e}}$  (this might yield a “constant” factor)
2. For each  $Z_j$ —in the order given—eliminate  $Z_j \in \underline{Z}$  as follows:
  - (a) Compute new factor  $g_j = \sum_{Z_j} f_1 \times f_2 \times \dots \times f_k$ , where the  $f_i$  are the factors in  $F$  that include  $Z_j$
  - (b) Remove the factors  $f_i$  (that mention  $Z_j$ ) from  $F$  and add new factor  $g_j$  to  $F$
3. The remaining factors refer only to the query variable  $Q$ . Take their product and normalize to produce  $\text{Pr}(Q|\underline{E})$

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## VE: Example

**Factors:**  $f_1(A)$   $f_2(B)$   $f_3(A,B,C)$   
 $f_4(C,D)$   
**Query:**  $P(A)?$   
**Evidence:**  $D = d$   
**Elim. Order:** C, B



Restriction: replace  $f_4(C,D)$  with  $f_5(C) = f_4(C,d)$

Step 1: Compute & Add  $f_6(A,B) = \sum_C f_5(C) f_3(A,B,C)$

Remove:  $f_3(A,B,C)$ ,  $f_5(C)$

Step 2: Compute & Add  $f_7(A) = \sum_B f_6(A,B) f_2(B)$

Remove:  $f_6(A,B)$ ,  $f_2(B)$

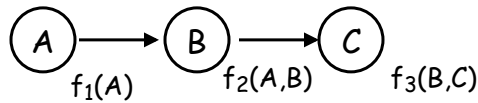
Last factors:  $f_7(A)$ ,  $f_1(A)$ . The product  $f_1(A) \times f_7(A)$  is (unnormalized) posterior. So...  $P(A|d) = \alpha f_1(A) \times f_7(A)$  where  $\alpha = 1/\sum_A f_1(A)f_7(A)$

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## Numeric Example

● Here's the example with some numbers



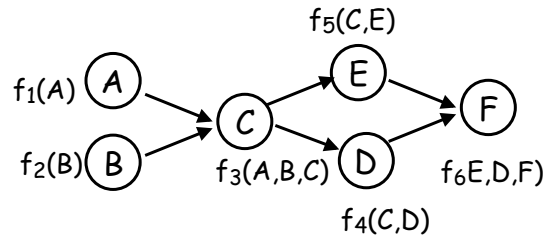
$f_1(A)$		$f_2(A,B)$		$f_3(B,C)$		$f_4(B)$ $\sum_A f_2(A,B)f_1(A)$		$f_5(C)$ $\sum_B f_3(B,C) f_4(B)$	
a	0.9	ab	0.9	bc	0.7	b	0.85	c	0.625
~a	0.1	a~b	0.1	b~c	0.3	~b	0.15	~c	0.375
		~ab	0.4	~bc	0.2				
		~a~b	0.6	~b~c	0.8				

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## VE: Buckets as a Notational Device

Ordering:  
C,F,A,B,E,D



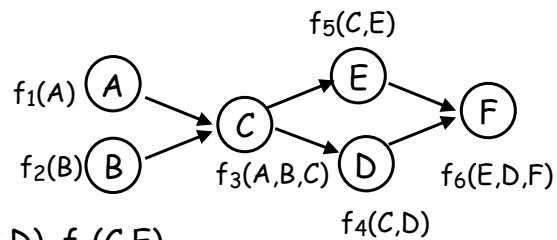
1. C:
2. F:
3. A:
4. B:
5. E:
6. D:

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## VE: Buckets—Place Original Factors in first applicable bucket.

Ordering:  
C,F,A,B,E,D



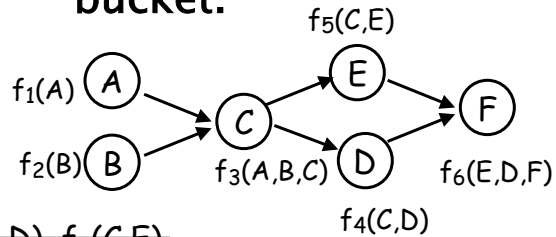
1. C:  $f_3(A,B,C)$ ,  $f_4(C,D)$ ,  $f_5(C,E)$
2. F:  $f_6(E,D,F)$
3. A:  $f_1(A)$
4. B:  $f_2(B)$
5. E:
6. D:

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**VE: Eliminate the variables in order, placing new factor in first applicable bucket.**

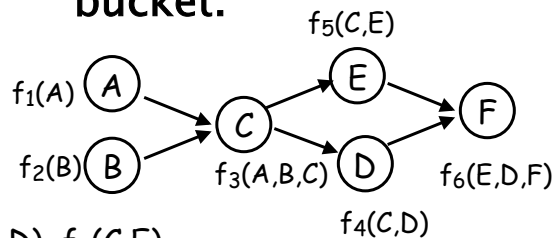
Ordering:  
C,F,A,B,E,D



1. ~~C:  $f_3(A,B,C), f_4(C,D), f_5(C,E)$~~
  2. F:  $f_6(E,D,F)$
  3. A:  $f_1(A), f_7(A,B,D,E)$
  4. B:  $f_2(B)$
  5. E:
  6. D:
1.  $\sum_C f_3(A,B,C), f_4(C,D), f_5(C,E) = f_7(A,B,D,E)$

**VE: Eliminate the variables in order, placing new factor in first applicable bucket.**

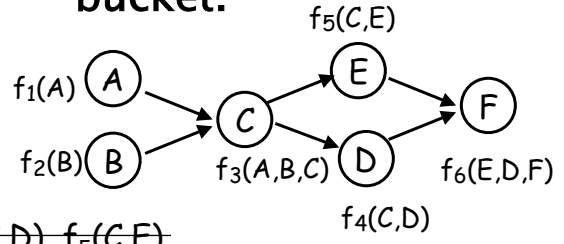
Ordering:  
C,F,A,B,E,D



1. ~~C:  $f_3(A,B,C), f_4(C,D), f_5(C,E)$~~
  2. ~~F:  $f_6(E,D,F)$~~
  3. A:  $f_1(A), f_7(A,B,D,E)$
  4. B:  $f_2(B)$
  5. E:  $f_8(E,D)$
  6. D:
2.  $\sum_F f_6(E,D,F) = f_8(E,D)$

**VE: Eliminate the variables in order, placing new factor in first applicable bucket.**

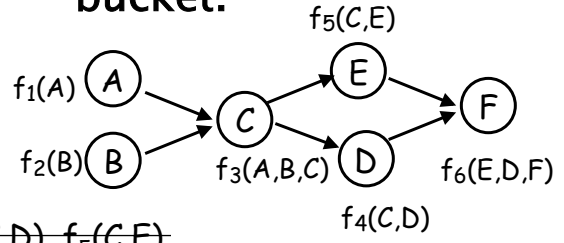
Ordering:  
C,F,A,B,E,D



1. ~~C:  $f_3(A,B,C), f_4(C,D), f_5(C,E)$~~
2. ~~F:  $f_6(E,D,F)$~~
3. ~~A:  $f_1(A), f_7(A,B,D,E)$~~       3.  $\sum_A f_1(A), f_7(A,B,D,E) = f_9(B,D,E)$
4. B:  $f_2(B), f_9(B,D,E)$
5. E:  $f_8(E,D)$
6. D:

**VE: Eliminate the variables in order, placing new factor in first applicable bucket.**

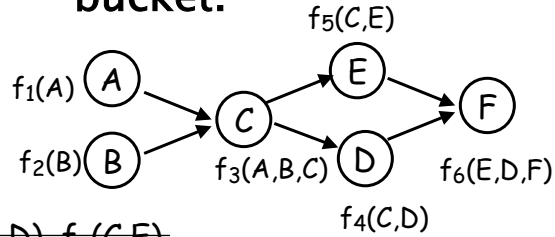
Ordering:  
C,F,A,B,E,D



1. ~~C:  $f_3(A,B,C), f_4(C,D), f_5(C,E)$~~
2. ~~F:  $f_6(E,D,F)$~~
3. ~~A:  $f_1(A), f_7(A,B,D,E)$~~
4. ~~B:  $f_2(B), f_9(B,D,E)$~~       4.  $\sum_B f_2(B), f_9(B,D,E) = f_{10}(D,E)$
5. E:  $f_8(E,D), f_{10}(D,E)$
6. D:

**VE: Eliminate the variables in order, placing new factor in first applicable bucket.**

Ordering:  
C,F,A,B,E,D



1. ~~C:  $f_3(A,B,C), f_4(C,D), f_5(C,E)$~~
  2. ~~F:  $f_6(E,D,F)$~~
  3. ~~A:  $f_1(A), f_7(A,B,D,E)$~~
  4. ~~B:  $f_2(B), f_9(B,D,E)$~~
  5. ~~E:  $f_8(E,D), f_{10}(D,E)$~~
  6. D:  $f_{11}(D)$
5.  $\sum_E f_8(E,D), f_{10}(D,E) = f_{11}(D)$   
 $f_{11}$  is the final answer, once we normalize it.

## Complexity of VE

- VE with a given elimination ordering requires  $2^{O(k)}$  space where  $k$  is the number of variables in the largest factor in that elimination ordering ( $k$  is related to the *treewidth*).
- Time complexity is also  $2^{O(k)}$ .
- In the worst case,  $k$  is the number of variables  $n$ , so no better than storing probability for all variable assignments.
- Finding the best variable ordering is NP hard in general, but there are heuristics that work well, especially for restricted BN topologies.