Contents

Lis	st of	Tables	xv
Lis	st of	Figures	xvii
1	Intro	oduction	1
	1.1	Motivati	ion 1
	1.2	Structur	red Probabilistic Models 2
		1.2.1	Probabilistic Graphical Models 3
		1.2.2	Representation, Inference, Learning 4
	1.3	Overvie	w and Roadmap 5
		1.3.1	Overview of Chapters 5
		1.3.2	Reader's Guide 7
		1.3.3	Connection to Other Disciplines 8
	1.4	Historica	al Notes 9
2	Four	ndations	11
	2.1	Probabi	lity Theory 11
		2.1.1	Probability Distributions 11
		2.1.2	Basic Concepts in Probability 13
		2.1.3	Random Variables 15
		2.1.4	Continuous Spaces 19
		2.1.5	Expectation and Variance 23
	2.2	Informa	tion Theory 25
		2.2.1	Compression and Entropy 25
		2.2.2	Conditional Entropy and Information 26
		2.2.3	Relative Entropy & Distances Between Distributions 27
	2.3	Graphs	30
		2.3.1	Nodes and Edges 30
		2.3.2	Paths 31
		2.3.3	Cycles and Loops 32
		2.3.4	Subgraphs 33
		2.3.5	Basic Graph Algorithms 33
	2.4	Reference	ces 34
3	The	Bayesia	n Network Representation 39
	3.1		ng Independence Properties 39
	-//	3.1.1	Independent Random Variables 39
	//	3.1.2	The Conditional Parameterization 40
		3.1.3	The Naive Bayes Model 41
	3.2	Bayesia	n Networks 44
1/			

		3.2.1 The Student Example Revisited 45 3.2.2 Basic Independences in Bayesian Networks 48 3.2.3 Graphs and Distributions 53
	3.3	Independencies in Graphs 60
		3.3.1 d-separation 60
		3.3.2 Soundness and Completeness 63
		3.3.3 An Algorithm for d-Separation 64
		3.3.4 I-Equivalence 66
	3.4	From Distributions to Graphs 68
		3.4.1 Minimal I-Maps 68
		3.4.2 Perfect Maps 70
		3.4.3 Finding Perfect Maps 72
	3.5	Summary 79
4	Und	irected Graphical Models 87
7	4.1	The Misconception Example 87
	4.1	Parameterization 88
	4.4	4.2.1 Factors 89
		4.2.2 Gibbs Distributions and Markov Networks 90
		4.2.3 Reduced Markov Networks 92
	4.3	Markov Network Independencies 94
	1.0	4.3.1 Basic Independencies 94
		4.3.2 Independencies Revisited 97
		4.3.3 From Distributions to Graphs 99
	4.4	Parameterization Revisited 101
		4.4.1 Finer-Grained Parameterization 101
		4.4.2 Over-Parameterization 105
	4.5	Bayesian Networks and Markov Networks 111
		4.5.1 From Bayesian Networks to Markov Networks 111
		4.5.2 From Markov Networks to Bayesian Networks 114
		4.5.3 Chordal Graphs 116
	4.6	Partially Directed Models 118
		4.6.1 Conditional Random Fields 118
		4.6.2 Chain Graphs 121
	4.7	Summary 124
	4.8	Historical Notes 124
	4.9	Exercises 126
5	Loca	l probabilistic models 129
	5.1	Tabular CPDs 129
	5.2	Deterministic CPDs 130
		5.2.1 Representation 130
		5.2.2 Independencies 131
	5.3	Context-Specific CPDs 133
		5.3.1 Representation 133
		5.3.2 Independencies 140
	5.4	Independence of Causal Influence 143
		5.4.1 The Noisy-Or Model 143
		5.4.2 Generalized Linear Models 146
		5.4.3 The General Formulation 150
	/(5.4.4 Independencies 151
	5.5	Continuous Variables 152

		5.5.1 Hybrid Models 155
	5.6	Encapsulated Bayesian Networks 156
	5.7	Summary 158
	~	. N. (1 M 11 100
6		ssian Network Models 163
	6.1	Multi-Variate Gaussians 163
		6.1.1 Basic Parameterization 163
		6.1.2 Operations on Gaussians 164
		6.1.3 Independencies in Gaussians 166
	6.2	Gaussian Bayesian Networks 166
	6.3	Gaussian Markov Random Fields 169
	6.4	Summary 171
	6.5	Historical Notes 172
×	Tom	plate-Based Representations 175
,		1
	7.1	Motivation 175
	7.2	Temporal Models 176
		7.2.1 Basic Assumptions 176
		7.2.2 Dynamic Bayesian Networks 177
		72.3 State-Observation Models 179
	7.3	Object-Relational Models 183
7	The	Exponential Family 175
	7.1	Introduction 175
	7.2	Exponential Families 175
	1.2	7.2.1 Linear Exponential Families 177
	7.3	Factored Exponential Families 179
	1.5	7.3.1 Product Distributions 179
		7.3.2 Bayesian Networks 180
	7.4	Entropy and Relative Entropy 182
	1.4	7.4.1 Entropy 182
		7.4.2 Relative Entropy 185
	7.5	Projections 185
	1.0	7.5.1 Comparison 186
		7.5.2 M-Projections 188
		7.5.3 I-Projections 192
	7.6	Summary 193
	1.0	5 diminary 130
8	Exac	t Inference: Variable Elimination 195
	8.1	Analysis of Complexity 200
	8.2	Variable Elimination: The Basic Ideas 201
		8.2.1 A Simple Chain 202
		8.2.2 Summary 206
	8.3	Variable Elimination 206
		8.3.1 Basic Elimination 206
		8.3.2 Dealing with evidence 212
	8.4	Complexity and Graph Structure: Variable Elimination 214
		8.4.1 Simple Analysis 214
		8.4.2 Graph-Theoretic Analysis 214
		8.4.3 Finding Elimination Orderings 218
	8.5	Conditioning 221
	/(8.5.1 The Conditioning Algorithm 223
		8.5.2 Conditioning and Variable Elimination 224
- ///		

Structured Probabilistic Models —DRAFT DO NOT DISTRIBUTE

		8.5.3 Graph-Theoretic Analysis 226
		8.5.4 Improved Conditioning 228
	8.6	Inference with Structured CPDs 229
		8.6.1 Independence of Causal Influence 229
	^ -	8.6.2 Context-Specific Independence 232
	8.7	Summary 240
	8.8	References 240
9	Exac	ct Inference: Clique Trees 245
	9.1	Variable Elimination and Clique Trees 245
		9.1.1 Cluster Graphs 245
		9.1.2 Clique Trees 246
	9.2	Message Passing: Sum Product 248
		9.2.1 Variable Elimination in a Clique Tree 248
		9.2.2 Clique Tree Calibration 253
	0.9	9.2.3 A Calibrated Clique Tree as a Distribution 255
	9.3	Message Passing: Belief Update 257 9.3.1 Message Passing with Division 257
		9.3.1 Message Fassing with Division 237 9.3.2 Clique Tree Invariant 260
		9.3.3 Equivalence of Sum-Product and Belief-Update Messages 262
		9.3.4 Answering Queries 263
	9.4	Constructing a Clique Tree 266
	0.1	9.4.1 Clique Trees from Variable Elimination 266
		9.4.2 Clique Trees from Chordal Graphs 267
	9.5	Summary 268
	9.6	References 270
10) Glob	val Approximate Inference: Inference as Optimization 273
	10.1	Inference as Optimization 273
	10.1	imerence as optimization 2.0
		10.1.1 Exact Inference as Optimization 274
		10.1.1 Exact Inference as Optimization 274 10.1.2 The Energy Functional 276
		10.1.2 The Energy Functional 276
	10.2	10.1.2 The Energy Functional 276 10.1.3 Optimizing the Energy Functional 276
	10.2	10.1.2 The Energy Functional 276 10.1.3 Optimizing the Energy Functional 276
	10.2	10.1.2 The Energy Functional 276 10.1.3 Optimizing the Energy Functional 276 Exact Inference as Optimization 277
	10.2	10.1.2 The Energy Functional 276 10.1.3 Optimizing the Energy Functional 276 Exact Inference as Optimization 277 10.2.1 Fixed-Point Characterization 283
		10.1.2 The Energy Functional 276 10.1.3 Optimizing the Energy Functional 276 Exact Inference as Optimization 277 10.2.1 Fixed-Point Characterization 283 10.2.2 Inference as Optimization 285 Propagation-Based Approximation 286 10.3.1 A Simple Example 286
		10.1.2 The Energy Functional 276 10.1.3 Optimizing the Energy Functional 276 Exact Inference as Optimization 277 10.2.1 Fixed-Point Characterization 283 10.2.2 Inference as Optimization 285 Propagation-Based Approximation 286 10.3.1 A Simple Example 286 10.3.2 Generalized Belief Propagation 288
		10.1.2 The Energy Functional 276 10.1.3 Optimizing the Energy Functional 276 Exact Inference as Optimization 277 10.2.1 Fixed-Point Characterization 283 10.2.2 Inference as Optimization 285 Propagation-Based Approximation 286 10.3.1 A Simple Example 286 10.3.2 Generalized Belief Propagation 288 10.3.3 Properties of Generalized Belief Propagation 290
		10.1.2 The Energy Functional 276 10.1.3 Optimizing the Energy Functional 276 Exact Inference as Optimization 277 10.2.1 Fixed-Point Characterization 283 10.2.2 Inference as Optimization 285 Propagation-Based Approximation 286 10.3.1 A Simple Example 286 10.3.2 Generalized Belief Propagation 288 10.3.3 Properties of Generalized Belief Propagation 290 10.3.4 Analyzing Convergence 292
		10.1.2 The Energy Functional 276 10.1.3 Optimizing the Energy Functional 276 Exact Inference as Optimization 277 10.2.1 Fixed-Point Characterization 283 10.2.2 Inference as Optimization 285 Propagation-Based Approximation 286 10.3.1 A Simple Example 286 10.3.2 Generalized Belief Propagation 288 10.3.3 Properties of Generalized Belief Propagation 290 10.3.4 Analyzing Convergence 292 10.3.5 Constructing Cluster Graphs 294
		10.1.2 The Energy Functional 276 10.1.3 Optimizing the Energy Functional 276 Exact Inference as Optimization 277 10.2.1 Fixed-Point Characterization 283 10.2.2 Inference as Optimization 285 Propagation-Based Approximation 286 10.3.1 A Simple Example 286 10.3.2 Generalized Belief Propagation 288 10.3.3 Properties of Generalized Belief Propagation 290 10.3.4 Analyzing Convergence 292 10.3.5 Constructing Cluster Graphs 294 10.3.6 Variational Analysis 299
		10.1.2 The Energy Functional 276 10.1.3 Optimizing the Energy Functional 276 Exact Inference as Optimization 277 10.2.1 Fixed-Point Characterization 283 10.2.2 Inference as Optimization 285 Propagation-Based Approximation 286 10.3.1 A Simple Example 286 10.3.2 Generalized Belief Propagation 288 10.3.3 Properties of Generalized Belief Propagation 290 10.3.4 Analyzing Convergence 292 10.3.5 Constructing Cluster Graphs 294 10.3.6 Variational Analysis 299 10.3.7 Other Free Energy Approximations 301
	10.3	10.1.2 The Energy Functional 276 10.1.3 Optimizing the Energy Functional 276 Exact Inference as Optimization 277 10.2.1 Fixed-Point Characterization 283 10.2.2 Inference as Optimization 285 Propagation-Based Approximation 286 10.3.1 A Simple Example 286 10.3.2 Generalized Belief Propagation 288 10.3.3 Properties of Generalized Belief Propagation 290 10.3.4 Analyzing Convergence 292 10.3.5 Constructing Cluster Graphs 294 10.3.6 Variational Analysis 299 10.3.7 Other Free Energy Approximations 301 10.3.8 Discussion 310
		10.1.2 The Energy Functional 276 10.1.3 Optimizing the Energy Functional 276 Exact Inference as Optimization 277 10.2.1 Fixed-Point Characterization 283 10.2.2 Inference as Optimization 285 Propagation-Based Approximation 286 10.3.1 A Simple Example 286 10.3.2 Generalized Belief Propagation 288 10.3.3 Properties of Generalized Belief Propagation 290 10.3.4 Analyzing Convergence 292 10.3.5 Constructing Cluster Graphs 294 10.3.6 Variational Analysis 299 10.3.7 Other Free Energy Approximations 301 10.3.8 Discussion 310 Propagation with Approximate Messages 311
	10.3	10.1.2 The Energy Functional 276 10.1.3 Optimizing the Energy Functional 276 Exact Inference as Optimization 277 10.2.1 Fixed-Point Characterization 283 10.2.2 Inference as Optimization 285 Propagation-Based Approximation 286 10.3.1 A Simple Example 286 10.3.2 Generalized Belief Propagation 288 10.3.3 Properties of Generalized Belief Propagation 290 10.3.4 Analyzing Convergence 292 10.3.5 Constructing Cluster Graphs 294 10.3.6 Variational Analysis 299 10.3.7 Other Free Energy Approximations 301 10.3.8 Discussion 310 Propagation with Approximate Messages 311 10.4.1 Factorized Messages 312
	10.3	10.1.2 The Energy Functional 276 10.1.3 Optimizing the Energy Functional 276 Exact Inference as Optimization 277 10.2.1 Fixed-Point Characterization 283 10.2.2 Inference as Optimization 285 Propagation-Based Approximation 286 10.3.1 A Simple Example 286 10.3.2 Generalized Belief Propagation 288 10.3.3 Properties of Generalized Belief Propagation 290 10.3.4 Analyzing Convergence 292 10.3.5 Constructing Cluster Graphs 294 10.3.6 Variational Analysis 299 10.3.7 Other Free Energy Approximations 301 10.3.8 Discussion 310 Propagation with Approximate Messages 311
	10.3	10.1.2 The Energy Functional 276 10.1.3 Optimizing the Energy Functional 276 Exact Inference as Optimization 277 10.2.1 Fixed-Point Characterization 283 10.2.2 Inference as Optimization 285 Propagation-Based Approximation 286 10.3.1 A Simple Example 286 10.3.2 Generalized Belief Propagation 288 10.3.3 Properties of Generalized Belief Propagation 290 10.3.4 Analyzing Convergence 292 10.3.5 Constructing Cluster Graphs 294 10.3.6 Variational Analysis 299 10.3.7 Other Free Energy Approximations 301 10.3.8 Discussion 310 Propagation with Approximate Messages 311 10.4.1 Factorized Messages 312 10.4.2 Approximate Message Computation 314
	10.3	10.1.2 The Energy Functional 276 10.1.3 Optimizing the Energy Functional 276 Exact Inference as Optimization 277 10.2.1 Fixed-Point Characterization 283 10.2.2 Inference as Optimization 285 Propagation-Based Approximation 286 10.3.1 A Simple Example 286 10.3.2 Generalized Belief Propagation 288 10.3.3 Properties of Generalized Belief Propagation 290 10.3.4 Analyzing Convergence 292 10.3.5 Constructing Cluster Graphs 294 10.3.6 Variational Analysis 299 10.3.7 Other Free Energy Approximations 301 10.3.8 Discussion 310 Propagation with Approximate Messages 311 10.4.1 Factorized Messages 312 10.4.2 Approximate Message Computation 314 10.4.3 Inference with Approximate Messages 316
	10.3	10.1.2 The Energy Functional 276 10.1.3 Optimizing the Energy Functional 276 Exact Inference as Optimization 277 10.2.1 Fixed-Point Characterization 283 10.2.2 Inference as Optimization 285 Propagation-Based Approximation 286 10.3.1 A Simple Example 286 10.3.2 Generalized Belief Propagation 288 10.3.3 Properties of Generalized Belief Propagation 290 10.3.4 Analyzing Convergence 292 10.3.5 Constructing Cluster Graphs 294 10.3.6 Variational Analysis 299 10.3.7 Other Free Energy Approximations 301 10.3.8 Discussion 310 Propagation with Approximate Messages 311 10.4.1 Factorized Messages 312 10.4.2 Approximate Message Computation 314 10.4.3 Inference with Approximate Messages 316 10.4.4 Expectation Propagation 321

	10.5.1 The Mean Field Approximation 327	
	10.5.2 Markov Network Approximations 333	7
	10.5.3 Local Variational Methods 343	
10.	6 Summary 346	
10.	7 Historical Notes 347	
11 Pa	erticle-Based Approximate Inference 355	
11.	1 Approximate Inference and its Computational Complexity 350	6
	11.1.1 Evaluation Metrics for Approximate Inference 356	
11.		
	11.2.1 Sampling from a Bayesian Network 357	
	11.2.2 Analysis of Error 361	
	11.2.3 Conditional Probability Queries 362	
11.	3 Likelihood Weighting and Importance Sampling 363	
	11.3.1 Likelihood Weighting: Intuition 363	
	11.3.2 Importance Sampling 364	
	11.3.3 Importance Sampling for Bayesian Networks 367	
	11.3.4 Importance Sampling Revisited 373	
11.		
	11.4.1 Gibbs Sampling Algorithm 373	
	11.4.2 Markov Chains 375	
	11.4.3 Gibbs Sampling Revisited 378	/
	11.4.4 A Broader Class of Markov Chains 381 11.4.5 Using a Markov Chain 384	
11.	22.2.1	
11.	11.5.1 Bounds 389	
	11.5.2 Selecting Instantiations 391	
11.	S .	
11.	11.6.1 Distributional Likelihood Weighting 392	
	11.6.2 Distributional MCMC 395	
	11.6.3 Distributional Deterministic Search 397	
11.	7 Summary 397	
11.	8 Historical Notes 398	
12 M	AP Inference 403	
12.	1 Overview 403	
	12.1.1 MAP and Partial MAP Queries 403	
	12.1.2 Computational Complexity 405	
	12.1.3 Overview of Solution Methods 406	
12.		
	12.2.1 Variable Elimination 407	
	12.2.2 Max-Product Variable Elimination 408	
	12.2.3 Finding the Most Probable Assignment 410	
12.	±	
	12.3.1 Computing Max Marginals 412	
	12.3.2 Message Passing as Recalibration 413	
10	12.3.3 MAP via Max-Marginals 414	
12.	4 Max-Product Belief Propagation 416 12.4.1 Standard Max-Product Message Passing 416	
	12.4.1 Standard Max-Product Message Passing 410 12.4.2 Generalized Max-Product Message-Passing 419	
	12.4.2 Generalized Max-Floduct Message-Fassing 419 12.4.3 Discussion 421	
12.		
14.	o min as a finear Optimization (1000cm - 422	

		12.5.1 The Integer Program Formulation 422 12.5.2 Linear Programming Relaxation 424
	10.0	12.5.3 Low-Temperature Limits 426
	12.6	· · · · · · · · · · · · · · · · · · ·
		12.6.1 Inference Using Graph Cuts 430
		12.6.2 Non-Binary Variables 432
	10.5	12.6.3 Discussion 434
	12.7	•
		12.7.1 Variable Elimination for Partial MAP 435
	10.0	12.7.2 Search Algorithms 437
	12.8	
	12.9	Historical Notes 444
13		rence in Temporal Models 451
	13.1	Inference Tasks 451
	13.2	Exact inference 452
		13.2.1 Tracking in State-Observation Models 453
		13.2.2 Tracking as Clique Tree Propagation 453
		13.2.3 Clique Tree Inference in DBNs 454
		13.2.4 Entanglement 455
	13.3	Approximate Inference 458
		13.3.1 Key Ideas 459
		13.3.2 Factored Belief State Methods 460
		13.3.3 Particle Filtering 461
	13.4	Hybrid DBNs 469
		13.4.1 Continuous Models 469
		13.4.2 Hybrid Models 471
		13.4.3 Particle Filtering for Hybrid DBNs 474
	13.5	
	13.6	Historical Notes 475
14	Infer	rence in Hybrid Networks 477
	14.1	
		14.1.1 The Basic Task 477
		14.1.1 The Basic Task 477 14.1.2 Difficulties 478 14.1.3 Discretization 480
		14.1.3 Discretization 480
		14.1.4 Overview 481
	14.2	Linear Gaussians 481
		14.2.1 Canonical Forms 482
		14.2.2 Exact Inference Algorithms 484
		14.2.3 Gaussian Belief Propagation 485
	14.3	Non-Linear Dependencies 485
		14.3.1 Gaussian Approximation 485
		14.3.2 Inference Algorithms 490
		14.3.3 Context-Restricted Integration 492
		14.3.4 Multiple Functions 492
		14.3.5 Constraints on Elimination Ordering 493
		14.3.6 Computing Messages 493
	. //	14.3.7 Ordering Constraints on Message Passing 494
	14.4	CLG Models 494
	/ (14.4.1 Complexity Analysis 495
		14.4.2 Lauritzen's CLG Algorithm 497
//		

14.5	14.4.3 Non-linear CPDs 506 Particle-Based Approximation Methods 507
	14.5.1 Full Particles 508
	14.5.2 MCMC Methods 508
	14.5.3 Distributional Particles 509
14.6	Global Approximation Methods 511
	14.6.1 Loopy Propagation in Linear Gaussians 511
	14.6.2 Expectation Progagation 511
14.7	Summary 511
14.8	Historical Notes 511
15 Lear	rning Graphical Models: Overview 513
15.1	Goals of Learning 514
	15.1.1 Density Estimation 514
	15.1.2 Specific Prediction Tasks 515
	15.1.3 Knowledge Discovery 516
15.2	Learning as Optimization 517
	15.2.1 Empirical Loss and Overfitting 517
150	15.2.2 Discriminative versus Generative Training 523
15.3	Learning Tasks 524
	15.3.1 Model constraints 525
	15.3.2 Data observability 525
15 4	15.3.3 Taxonomy of Learning Tasks 526
15.4	Additional Readings 527
16 Parc	ameter Estimation 529
16.1	Maximum Likelihood Estimation 529
	16.1.1 The Thumbtack Example 529
	16.1.2 The Maximum Likelihood Principle 531
16.2	MLE for Bayesian Networks 533
	16.2.1 A Simple Example 533
	16.2.2 Likelihood Decomposition 535
	16.2.3 Table CPDs 536
	16.2.4 Gaussian Bayesian Networks 537
100	16.2.5 Maximum Likelihood Estimation as M-Projection 540
16.3	Bayesian Parameter Estimation 541
	16.3.1 The Thumbtack Example Revisited 541
16.4	16.3.2 Priors and Posteriors 545
16.4	Bayesian Estimation in Bayesian Networks 549 16.4.1 Parameter Independence and Global Decomposition 549
	 16.4.1 Parameter Independence and Global Decomposition 549 16.4.2 Local Decomposition 552
	16.4.3 Priors for Bayesian Network Learning 554
	16.4.4 MAP Estimation 556
16.5	Learning Models with Shared Parameters 559
16.6	Generalization Analysis 561
10.0	16.6.1 Asymptotic analysis 562
	16.6.2 PAC-Bounds 562
16.7	Summary 567
16.8	References and Additional Readings 568
//	
/ (cture Learning in Bayesian Networks 573
17.1	
17.2	Constraint Based Approaches 575

Structured Probabilistic Models —DRAFT DO NOT DISTRIBUTE

	17.2.1	General Framework 575
	17.2.2	Independence Tests 576
17.3	Structu	ire Scores 579
	17.3.1	Likelihood Scores 579
	17.3.2	Bayesian Score 582
	17.3.3	Marginal Likelihood for a Single Variable 585
	17.3.4	Bayesian Score for Bayesian Networks 586
	17.3.5	Understanding the Bayesian Score 588
	17.3.6	Priors 590
	17.3.7	Score Equivalence 593
17.4		are Search 593
	17.4.1	
	17.4.2	9
	17.4.3	
	17.4.4	±
17.5		an Model Averaging 607
17.0	17.5.1	9 9
	17.5.1 $17.5.2$	
	17.5.2 $17.5.3$	
176		ng Local Structure 615
17.6		9
	17.6.1	O .
1 7 7	17.6.2	
17.7		ary and Discussion 618
17.8	Referen	nces 619
18 Part	ially O	bserved Data 627
	U	
18.1	Founda	tions 627
18.1	Founda	
18.1	18.1.1	Likelihood of Data and Observation Models 627
18.1	18.1.1 18.1.2	Likelihood of Data and Observation Models 627 Decoupling of Observation Mechanism 630
18.1	18.1.1 18.1.2 18.1.3	Likelihood of Data and Observation Models Decoupling of Observation Mechanism 630 The Likelihood Function 632
	18.1.1 18.1.2 18.1.3 18.1.4	Likelihood of Data and Observation Models Decoupling of Observation Mechanism 630 The Likelihood Function 632 Identifiability 635
18.1 18.2	18.1.1 18.1.2 18.1.3 18.1.4 Parame	Likelihood of Data and Observation Models 627 Decoupling of Observation Mechanism 630 The Likelihood Function 632 Identifiability 635 eter Estimation 637
	18.1.1 18.1.2 18.1.3 18.1.4 Parame 18.2.1	Likelihood of Data and Observation Models 627 Decoupling of Observation Mechanism 630 The Likelihood Function 632 Identifiability 635 eter Estimation 637 Gradient ascent 637
	18.1.1 18.1.2 18.1.3 18.1.4 Parame 18.2.1 18.2.2	Likelihood of Data and Observation Models Decoupling of Observation Mechanism The Likelihood Function 632 Identifiability 635 eter Estimation 637 Gradient ascent 637 Expectation Maximization (EM) 645
	18.1.1 18.1.2 18.1.3 18.1.4 Parame 18.2.1 18.2.2 18.2.3	Likelihood of Data and Observation Models Decoupling of Observation Mechanism 630 The Likelihood Function 632 Identifiability 635 eter Estimation 637 Gradient ascent 637 Expectation Maximization (EM) 645 Comparison 658
18.2	18.1.1 18.1.2 18.1.3 18.1.4 Parame 18.2.1 18.2.2 18.2.3 18.2.4	Likelihood of Data and Observation Models Decoupling of Observation Mechanism 630 The Likelihood Function 632 Identifiability 635 eter Estimation 637 Gradient ascent 637 Expectation Maximization (EM) 645 Comparison 658 Approximate Inference 662
	18.1.1 18.1.2 18.1.3 18.1.4 Parame 18.2.1 18.2.2 18.2.3 18.2.4 Bayesia	Likelihood of Data and Observation Models Decoupling of Observation Mechanism 630 The Likelihood Function 632 Identifiability 635 eter Estimation 637 Gradient ascent 637 Expectation Maximization (EM) 645 Comparison 658 Approximate Inference 662 an Inference with Incomplete Data 665
18.2	18.1.1 18.1.2 18.1.3 18.1.4 Parame 18.2.1 18.2.2 18.2.3 18.2.4 Bayesia 18.3.1	Likelihood of Data and Observation Models Decoupling of Observation Mechanism 630 The Likelihood Function 632 Identifiability 635 eter Estimation 637 Gradient ascent 637 Expectation Maximization (EM) 645 Comparison 658 Approximate Inference 662 an Inference with Incomplete Data 665 Foundations 665
18.2	18.1.1 18.1.2 18.1.3 18.1.4 Parame 18.2.1 18.2.2 18.2.3 18.2.4 Bayesia 18.3.1 18.3.2	Likelihood of Data and Observation Models Decoupling of Observation Mechanism 630 The Likelihood Function 632 Identifiability 635 eter Estimation 637 Gradient ascent 637 Expectation Maximization (EM) 645 Comparison 658 Approximate Inference 662 an Inference with Incomplete Data 665 Foundations 665 MAP Estimation 666
18.2	18.1.1 18.1.2 18.1.3 18.1.4 Parame 18.2.1 18.2.2 18.2.3 18.2.4 Bayesia 18.3.1 18.3.2 18.3.3	Likelihood of Data and Observation Models Decoupling of Observation Mechanism 630 The Likelihood Function 632 Identifiability 635 Exter Estimation 637 Gradient ascent 637 Expectation Maximization (EM) 645 Comparison 658 Approximate Inference 662 In Inference with Incomplete Data 665 Foundations 665 MAP Estimation 666 Learning as Inference 667
18.2	18.1.1 18.1.2 18.1.3 18.1.4 Parame 18.2.1 18.2.2 18.2.3 18.2.4 Bayesia 18.3.1 18.3.2 18.3.3 18.3.4	Likelihood of Data and Observation Models Decoupling of Observation Mechanism 630 The Likelihood Function 632 Identifiability 635 eter Estimation 637 Gradient ascent 637 Expectation Maximization (EM) 645 Comparison 658 Approximate Inference 662 an Inference with Incomplete Data 665 Foundations 665 MAP Estimation 666 Learning as Inference 667 MCMC Sampling 667
18.2	18.1.1 18.1.2 18.1.3 18.1.4 Parame 18.2.1 18.2.2 18.2.3 18.2.4 Bayesia 18.3.1 18.3.2 18.3.3 18.3.4 18.3.5	Likelihood of Data and Observation Models Decoupling of Observation Mechanism 630 The Likelihood Function 632 Identifiability 635 eter Estimation 637 Gradient ascent 637 Expectation Maximization (EM) 645 Comparison 658 Approximate Inference 662 an Inference with Incomplete Data 665 Foundations 665 MAP Estimation 666 Learning as Inference 667 MCMC Sampling 667 Variational Bayesian Learning 670
18.2	18.1.1 18.1.2 18.1.3 18.1.4 Parame 18.2.1 18.2.2 18.2.3 18.2.4 Bayesia 18.3.1 18.3.2 18.3.3 18.3.4 18.3.5 Structu	Likelihood of Data and Observation Models Decoupling of Observation Mechanism 630 The Likelihood Function 632 Identifiability 635 eter Estimation 637 Gradient ascent 637 Expectation Maximization (EM) 645 Comparison 658 Approximate Inference 662 an Inference with Incomplete Data 665 Foundations 665 MAP Estimation 666 Learning as Inference 667 MCMC Sampling 667 Variational Bayesian Learning 670 are Learning 674
18.2	18.1.1 18.1.2 18.1.3 18.1.4 Parame 18.2.1 18.2.2 18.2.3 18.2.4 Bayesia 18.3.1 18.3.2 18.3.3 18.3.4 18.3.5 Structu 18.4.1	Likelihood of Data and Observation Models Decoupling of Observation Mechanism 630 The Likelihood Function 632 Identifiability 635 eter Estimation 637 Gradient ascent 637 Expectation Maximization (EM) 645 Comparison 658 Approximate Inference 662 an Inference with Incomplete Data 665 Foundations 665 MAP Estimation 666 Learning as Inference 667 MCMC Sampling 667 Variational Bayesian Learning 670 are Learning 674 Scoring Structures 674
18.2	18.1.1 18.1.2 18.1.3 18.1.4 Parametrian 18.2.1 18.2.2 18.2.3 18.2.4 Bayesia 18.3.1 18.3.2 18.3.3 18.3.4 18.3.5 Structure 18.4.1 18.4.2	Likelihood of Data and Observation Models Decoupling of Observation Mechanism 630 The Likelihood Function 632 Identifiability 635 eter Estimation 637 Gradient ascent 637 Expectation Maximization (EM) 645 Comparison 658 Approximate Inference 662 an Inference with Incomplete Data 665 Foundations 665 MAP Estimation 666 Learning as Inference 667 MCMC Sampling 667 Variational Bayesian Learning 670 are Learning 674 Scoring Structures 674 Structure search 680
18.2 18.3	18.1.1 18.1.2 18.1.3 18.1.4 Parametrian Parametrian Parametria	Likelihood of Data and Observation Models Decoupling of Observation Mechanism 630 The Likelihood Function 632 Identifiability 635 eter Estimation 637 Gradient ascent 637 Expectation Maximization (EM) 645 Comparison 658 Approximate Inference 662 an Inference with Incomplete Data 665 Foundations 665 MAP Estimation 666 Learning as Inference 667 MCMC Sampling 667 Variational Bayesian Learning 670 are Learning 674 Scoring Structures 674 Structure search 680 Structural EM 683
18.2	18.1.1 18.1.2 18.1.3 18.1.4 Parametrian 18.2.1 18.2.2 18.2.3 18.2.4 Bayesia 18.3.1 18.3.2 18.3.3 18.3.4 18.3.5 Structure 18.4.1 18.4.2 18.4.3 Detection 18.4.3	Likelihood of Data and Observation Models Decoupling of Observation Mechanism 630 The Likelihood Function 632 Identifiability 635 eter Estimation 637 Gradient ascent 637 Expectation Maximization (EM) 645 Comparison 658 Approximate Inference 662 an Inference with Incomplete Data 665 Foundations 665 MAP Estimation 666 Learning as Inference 667 MCMC Sampling 667 Variational Bayesian Learning 670 are Learning 674 Scoring Structures 674 Structure search 680 Structural EM 683 ng Hidden variables 687
18.2 18.3	18.1.1 18.1.2 18.1.3 18.1.4 Parametrian Parametrian Parametria	Likelihood of Data and Observation Models Decoupling of Observation Mechanism 630 The Likelihood Function 632 Identifiability 635 eter Estimation 637 Gradient ascent 637 Expectation Maximization (EM) 645 Comparison 658 Approximate Inference 662 an Inference with Incomplete Data 665 Foundations 665 MAP Estimation 666 Learning as Inference 667 MCMC Sampling 667 Variational Bayesian Learning 670 are Learning 674 Scoring Structures 674 Structure search 680 Structural EM 683 ang Hidden variables 687 Learning Hidden Variables 687
18.2 18.3	18.1.1 18.1.2 18.1.3 18.1.4 Parametrian Parametrian Parametria	Likelihood of Data and Observation Models Decoupling of Observation Mechanism 630 The Likelihood Function 632 Identifiability 635 eter Estimation 637 Gradient ascent 637 Expectation Maximization (EM) 645 Comparison 658 Approximate Inference 662 an Inference with Incomplete Data 665 Foundations 665 MAP Estimation 666 Learning as Inference 667 MCMC Sampling 667 Variational Bayesian Learning 670 are Learning 674 Scoring Structures 674 Structure search 680 Structural EM 683 ng Hidden variables 687 Learning Hidden Variables 687 Signature Based Approaches 690
18.2 18.3	18.1.1 18.1.2 18.1.3 18.1.4 Parametrian Parametrian Parametria	Likelihood of Data and Observation Models Decoupling of Observation Mechanism 630 The Likelihood Function 632 Identifiability 635 eter Estimation 637 Gradient ascent 637 Expectation Maximization (EM) 645 Comparison 658 Approximate Inference 662 an Inference with Incomplete Data 665 Foundations 665 MAP Estimation 666 Learning as Inference 667 MCMC Sampling 667 Variational Bayesian Learning 670 are Learning 674 Scoring Structures 674 Structure search 680 Structural EM 683 ng Hidden variables 687 Learning Hidden Variables 687 Signature Based Approaches 690 Initializing a Hidden Variable 691
18.2 18.3	18.1.1 18.1.2 18.1.3 18.1.4 Parametrian Parametrian Parametria	Likelihood of Data and Observation Models Decoupling of Observation Mechanism 630 The Likelihood Function 632 Identifiability 635 eter Estimation 637 Gradient ascent 637 Expectation Maximization (EM) 645 Comparison 658 Approximate Inference 662 an Inference with Incomplete Data 665 Foundations 665 MAP Estimation 666 Learning as Inference 667 MCMC Sampling 667 Variational Bayesian Learning 670 are Learning 674 Scoring Structures 674 Structure search 680 Structural EM 683 ng Hidden variables 687 Learning Hidden Variables 690 Initializing a Hidden Variables 691 Refining Hidden Variables 691

18.7	References 693
19 Lear	rning Undirected Models 699
19.1	Overview 699
19.2	The Likelihood Function 700
	19.2.1 An Example 700
	19.2.2 Form of the Likelihood Function 701
	19.2.3 Properties of the Likelihood Function 702
19.3	Maximum (Conditional) Likelihood Parameter Estimation 703
10.0	19.3.1 Maximum Likelihood Estimation 703
	19.3.2 Conditionally-Trained Models 704
	19.3.3 Learning with Missing Data 705
	19.3.4 Maximum Entropy and Maximum Likelihood 707
19.4	
19.4	Parameter Priors and Regularization 709
	19.4.1 Local Priors 709
10.5	19.4.2 Global Priors 711
19.5	Learning with Approximate Inference 712
	19.5.1 Belief Propagation 712
10.6	19.5.2 MAP-Based Learning 716
19.6	Alternative Objectives 717
	19.6.1 Pseudo-Likelihood and its Generalizations 718
	19.6.2 Contrastive Optimization Criteria 721
19.7	Structure Learning 725
	19.7.1 Structure Learning Using Independence Tests 725
	19.7.2 Score-Based Learning: Hypothesis Spaces 726
	19.7.3 Objective Functions 727
	19.7.4 Optimization Task 730
	19.7.5 Evaluating Changes to the Model 735
19.8	Summary 738
19.9	References 740
20 Cau	sality 747
20.1	Motivation and Overview 747
	20.1.1 Conditioning and Intervention 747
	20.1.2 Correlation and Causation 749
20.2	Causal Models 751
20.3	Structural Causal Identifiability 753
	20.3.1 Query Simplification Rules 754
	20.3.2 Iterated Query Simplification 755
20.4	Mechanisms and Response Variables 760
20.5	Partial Identifiability in Functional Causal Models 764
20.6	Counterfactual Queries 767
	20.6.1 Twinned Networks 768
	20.6.2 Bounds on Counterfactual Queries 770
20.7	Learning Causal Models 771
	20.7.1 Learning Causal Models without Confounding Variables 772
	20.7.2 Learning from Interventional Data 774
	20.7.3 Dealing with Latent Variables 777
	20.7.4 Learning Functional Causal Models 781
20.8	Summary 783

21.1 Foundations: Maximizing Expected Utility

787

787

21 Utilities and Decisions

	21.1.1 Decision Making Under Uncertainty 787
	21.1.2 Theoretical Justification 789
21.2	Utility Curves 791
	21.2.1 Utility of money 791
	21.2.2 Attitudes towards risk 793
	21.2.3 Rationality 794
21.3	Utilities of Complex Outcomes 795
	21.3.1 Preference and Utility Independence 795
	21.3.2 Additive Independence Properties 797
21.4	Utility Elicitation 803
	21.4.1 Utility Elicitation Procedures 803
	21.4.2 Utility of Human Life 803
21.5	Summary 805
22 Stru	ctured Decision Problems 809
22.1	Decision Trees 809
	22.1.1 Representation 809
	22.1.2 Backward Induction Algorithm 811
22.2	Influence Diagrams 811
	22.2.1 Basic Representation 812
	22.2.2 Decision Rules 813
	22.2.3 Time and Recall 814
	22.2.4 Semantics and Optimality Criterion 815
22.3	Backward Induction in Influence Diagrams 816
	22.3.1 Decision Trees for Influence Diagrams 817
	22.3.2 Sum-Max-Sum Rule 818
22.4	Computing Expected Utilities 820
	22.4.1 Simple Variable Elimination 821
	22.4.2 Multiple Utility Variables: Simple Approaches 822
	22.4.3 Generalized Variable Elimination 822
22.5	Optimization in Influence Diagrams 826
	22.5.1 Optimizing a Single Decision Rule 827
	22.5.2 Iterated Optimization Algorithm 827
99 C	22.5.3 Strategic Relevance and Global Optimality 829
22.6	Ignoring Irrelevant Information 834
22.7	Value of Information 836
	22.7.1 Single Observations 836
00.0	22.7.2 Multiple Observations 839
22.8	Summary 840

Index 877