Übung Bayessche Netze SS 2010 Wirtschaftsinformatik und Maschinelles Lernen (ISMLL) Prof. Dr. Dr. Lars Schmidt-Thieme, Artus Krohn-Grimberghe



Lösungen bitte via Moodle / learnweb, bis zum 29.06.2010 einreichen.

Aufgabe 1 Inference using cluster trees

(10 Points)

Suppose we are given a cluster tree shown in the figure above. Suppose we want to infer according to this. As shown in the lecture [bayes-07-exactinference-clustering.pdf] we need to calculate link potentials for the inference. The link potentials are also shown in the figure and enumerated by A,B,...,V. We calculate the link potentials according to lemma 1 in [bayes-07-exactinference-clustering.pdf]. Which of the following orders is conform to this lemma (i.e. in which order is the calculation of the link potentials possible)?

- a) [2,5 pts.] A;B;C;D;E;F;G;H;I;J;K;L;M;N;O;P;Q;R;S;T;U;V
- b) [2,5 pts.] A;D;U;O;J;M;R;G;E;S;K;L;N;Q;T;V;F;H;I;P;B;C
- c) [2,5 pts.] A;D;U;O;J;M;R;G;E;S;L;K;N;Q;T;V;F;H;I;P;B;C
- d) [2,5 pts.] A;D;U;O;J;M;R;G;E;S;N;L;K;Q;T;V;F;H;I;P;B;C



Aufgabe 2 Triangulation

(10 Points)

a) [5 pts.] What is the difference between minimal and minimum triangulation?b) [5 pts.] Show a graph, where the MCS-algorithm does not find the optimal triangulation!

Aufgabe 3 Inference using generated data

(10 Points)

Suppose, we are given the following sample instances (we have generated them via acceptance-rejection sampling). Suppose, we are also given the evidence $E = \{C=1, A=0\}$

- a) [5 pts.] Which of the instances will be rejected?
- b) [5 pts.] What is the marginal distribution of B under the given evidence? [I.e. we want to infer the P(B|C=1, A=0)]

Α	В	С	D
0	1	1	1
1	1	0	0
0	1	0	0
0	1	1	1
1	0	0	0
0	0	1	0
0	0	0	0
0	0	1	1
1	1	0	1
0	0	1	0
1	0	0	1
0	1	0	0
0	1	1	1

Aufgabe 4 Importance sampling

(10 Points + 10 Bonus)

Suppose we have generated the following sample instances via importance sampling conditioned by the evidence $Ev = \{D=2, B=1\}$ The Bayesian network shown in the figure above was sampled.



- a) [10 pts.] What are the weights of each instance?
- b) [Bonus 5 pts.] Infer the the marginal distribution of A under the given evidence! (P(A | Ev) = ?)
- c) [Bonus 5 pts.] Infer the the common probablility distribution of A and E under the given evidence! (P(A,E|Ev) = ?)