

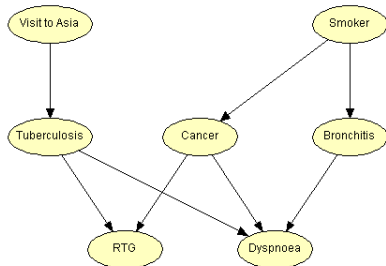
Probabilistic graphical models: current research activities

Jirka Vomlel

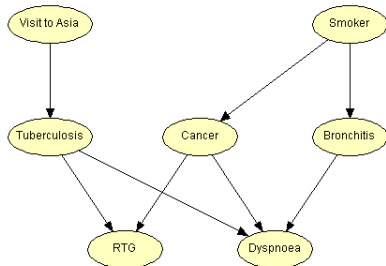
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Aalborg, Denmark, November, 20, 2013

A simple Bayesian network model - Chest Clinic



A simple Bayesian network model - Chest Clinic



Conditional probability tables (CPTs)

$P(\text{Visit to Asia})$

$P(\text{Smoker})$

$P(\text{Tuberculosis} \mid \text{Visit to Asia})$

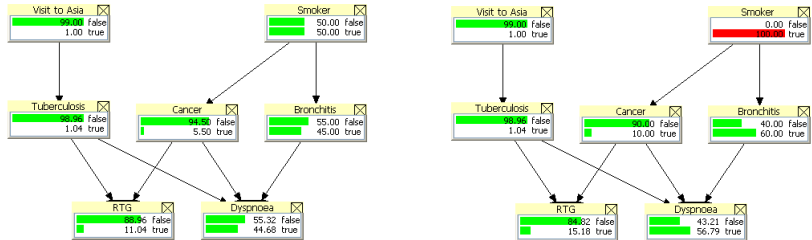
$P(\text{Cancer} \mid \text{Smoker})$

$P(\text{Bronchitis} \mid \text{Smoker})$

$P(\text{RTG} \mid \text{Tuberculosis, Cancer})$

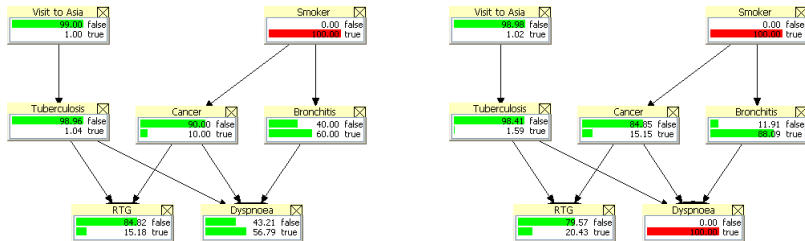
$P(\text{Dyspnoea} \mid \text{Tuberculosis, Cancer, Bronchitis})$

Probabilistic inference with the Bayesian network



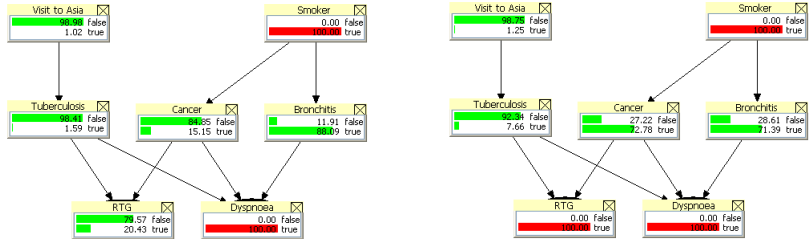
$$P(X | \text{Smoker}=\text{true})$$

Probabilistic inference with the Bayesian network



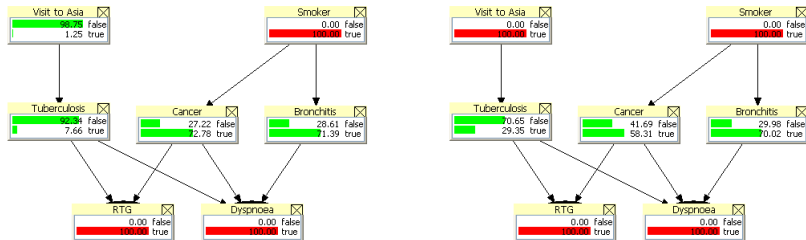
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Probabilistic inference with the Bayesian network



$$P(X | \text{Smoker}=\text{true}, \text{Dyspnoea}=\text{true}, \text{RTG}=\text{true})$$

Probabilistic inference with the Bayesian network



$P(X|Smoker=true, Dyspnoea=true, RTG=true, Visit\ to\ Asia=true)$

CPT $P(\text{RTG} \mid \text{Tuberculosis, Cancer})$

First, assume a deterministic function. RTG is positive iff the patient has tuberculosis or cancer.

RTG	Tuberculosis	Cancer	p
0	0	0	1
0	0	1	0
0	1	0	0
0	1	1	0
1	0	0	0
1	0	1	1
1	1	0	1
1	1	1	1

CPT $P(\text{RTG} \mid \text{Tuberculosis, Cancer})$

RTG can have other reasons for being positive and RTG need not be positive even if the patient has tuberculosis or cancer.

RTG	Tuberculosis	Cancer	p	p'	
0	0	0	1	p_0	0.95
0	0	1	0	$p_0 * p_1$	0.019
0	1	0	0	$p_0 * p_2$	0.019
0	1	1	0	$p_0 * p_1 * p_2$	0.00038
1	0	0	0	$1 - p_0$	0.05
1	0	1	1	$1 - p_0 * p_1$	0.981
1	1	0	1	$1 - p_0 * p_2$	0.981
1	1	1	1	$1 - p_0 * p_1 * p_2$	0.99962
				$p_0, p_1, p_2 \in \langle 0, 1 \rangle$	

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Let k be the number of parents. We need to specify $k + 1$ values p_0, p_1, \dots, p_k instead of 2^k in a general CPT.

Current research activities

- Model elicitation

Current research activities

- Model elicitation
 - learning models from data (using Integer Programming)
 - learning models with local structure of a noisy-or like type.
 - combination of expert knowledge and data (biological pathways and experimental data)

Current research activities

- Model elicitation
- Efficient inference with special types of probabilistic models

Current research activities

- Model elicitation
- Efficient inference with special types of probabilistic models
 - exploiting determinism
 - exploiting local structure of CPTs

Current research activities

- Model elicitation
- Efficient inference with special types of probabilistic models
- Methods of approximate inference

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- Model elicitation
- Efficient inference with special types of probabilistic models
- Methods of approximate inference
 - iterative refinement
 - anytime inference methods

Current research activities

- Model elicitation
- Efficient inference with special types of probabilistic models
- Methods of approximate inference
- Other types of probabilistic graphical models:

Current research activities

- Model elicitation
- Efficient inference with special types of probabilistic models
- Methods of approximate inference
- Other types of probabilistic graphical models:
 - models with continuous variables (other than Gaussian)
 - models with causal interpretation of directed edges
 - models with both directed and undirected edges in the model (e.g. chain graphs)
 - modeling temporal and spatial information.

Current research activities

- Model elicitation
- Efficient inference with special types of probabilistic models
- Methods of approximate inference
- Other types of probabilistic graphical models:
- Finding good strategies with the help of a BN:

Current research activities

- Model elicitation
- Efficient inference with special types of probabilistic models
- Methods of approximate inference
- Other types of probabilistic graphical models:
- Finding good strategies with the help of a BN:
 - Decision-Theoretic Troubleshooting
 - Adaptive Testing

Current research activities

- Model elicitation
- Efficient inference with special types of probabilistic models
- Methods of approximate inference
- Other types of probabilistic graphical models:
- Finding good strategies with the help of a BN:
- Classification and regression for medical applications:

Current research activities

- Model elicitation
- Efficient inference with special types of probabilistic models
- Methods of approximate inference
- Other types of probabilistic graphical models:
- Finding good strategies with the help of a BN:
- Classification and regression for medical applications:
 - mortality prediction
 - prediction of medical care costs