

Expressive Power of Graphical Models

Michael U. Gutmann

Probabilistic Machine Learning (INFR11298)
School of Informatics, The University of Edinburgh

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Recap

- ▶ Need for efficient representation of probabilistic models
 - ▶ Restrict the number of directly interacting variables by making independence assumptions
 - ▶ Restrict the form of interaction by making parametric family assumptions
- ▶ DAGs and undirected graphs to represent independencies and factorisations
- ▶ Equivalences between independencies (Markov properties) and factorisation
- ▶ Rules for reading independencies from the graph that hold for all distributions that factorise over the graph

Program

1. Graphs as independency maps (I-maps)
2. Equivalence of I-maps (I-equivalence)

Program

1. Graphs as independency maps (I-maps)
 - I-maps
 - Perfect maps
 - Minimal I-maps
 - Strengths and weaknesses of directed and undirected graphs
2. Equivalence of I-maps (I-equivalence)

I-map

- ▶ We have seen that graphs represent independencies. We say that they are independency maps (I-maps).
- ▶ *Definition:* Let $\mathcal{U}$ be a set of independencies that random variables $\mathbf{x} = (x_1, \dots, x_d)$ satisfy. A DAG or undirected graph K with nodes x_i is said to be an independency map (I-map) for $\mathcal{U}$ if the independencies $\mathcal{I}(K)$ asserted by the graph are part of $\mathcal{U}$:

$$\mathcal{I}(K) \subseteq \mathcal{U}$$

- ▶ An I-map is a “directed I-map” if K is a DAG, and an “undirected I-map” if K is an undirected graph.

I-map

The set of independencies $\mathcal{U}$ can be specified in different ways. For example:

- ▶ as a list of independencies, e.g.

$$\mathcal{U} = \{x_1 \perp\!\!\!\perp x_2\}$$

- ▶ as the independencies implied by another graph K_0

$$\mathcal{U} = \mathcal{I}(K_0)$$

- ▶ denoting by $\mathcal{I}(p)$ all the independencies satisfied by a specific distribution p , we can have

$$\mathcal{U} = \mathcal{I}(p)$$

I-maps and factorisation

- ▶ We have previously found that all independencies asserted by the graph K hold for all p that factorise over K .
- ▶ Hence, if p factorises over K , we have

$$\mathcal{I}(K) \subseteq \mathcal{I}(p)$$

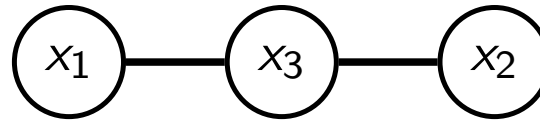
and K is an I-map for $\mathcal{I}(p)$

- ▶ But we do not have guarantees that $\mathcal{I}(K)$ equals $\mathcal{I}(p)$ since, as we have seen, $\mathcal{I}(K)$ may miss some independencies that hold for p .

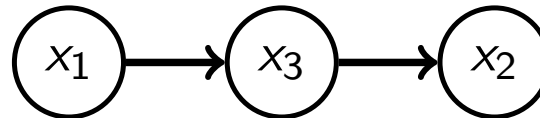
Examples of I-maps

Consider $\mathcal{U} = \{x_1 \perp\!\!\!\perp x_2, x_1 \perp\!\!\!\perp x_2|x_3, x_2 \perp\!\!\!\perp x_3, x_2 \perp\!\!\!\perp x_3|x_1\}$

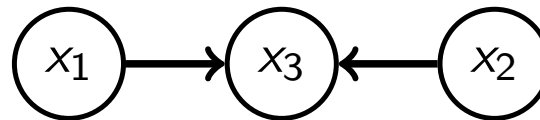
- ▶ $\mathcal{I}(H) = \{x_1 \perp\!\!\!\perp x_2|x_3\} \subset \mathcal{U}$



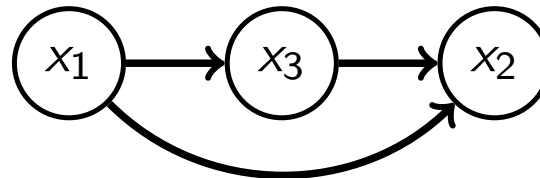
- ▶ $\mathcal{I}(G) = \{x_1 \perp\!\!\!\perp x_2|x_3\} \subset \mathcal{U}$



- ▶ $\mathcal{I}(G) = \{x_1 \perp\!\!\!\perp x_2\} \subset \mathcal{U}$



- ▶ $\mathcal{I}(G) = \emptyset \subset \mathcal{U}$



Remarks

- ▶ Criterion for an I-map is that the independency assertions made by the graph are true. I-maps are not concerned with the number of independency assertions made.
- ▶ I-maps of $\mathcal{U}$ are allowed to “miss” some independencies in $\mathcal{U}$.
- ▶ I-maps are not unique: all graphs in the last slide were I-maps for $\mathcal{U}$.
- ▶ Full graph, as in the last example of the previous slide, does not make any assertions. Empty set is trivially a subset of any $\mathcal{U}$, so that the full graph is trivially an I-map.
- ▶ Different I-maps may make the same independency assertions, see first two examples on the previous slide.

Guiding questions

- ▶ Can we find I-maps that don't miss independencies?
 - perfect I-maps
- ▶ Which I-maps are “useful”?
 - minimal I-maps
- ▶ Which graphs represent the same set of independencies?
 - I-equivalence

Perfect maps

- ▶ *Definition:* K is said to be a perfect I-map (or P-map) for $\mathcal{U}$ if $\mathcal{I}(K) = \mathcal{U}$.
- ▶ Let K be a DAG or an undirected graph. For what set $\mathcal{U}$ of independencies is a graph K a perfect map?
- ▶ K is a perfect I-map for the independencies that hold for all p that factorise over the graph. (proof on next slide)
- ▶ This result is not very surprising. It just says that K is a perfect map for the graphical model (set of distributions) that was defined by K in the first place!
- ▶ Perfect maps are not guaranteed to exist for individual distributions or specific sets of independencies.

Proof (not examinable)

- ▶ Assume K is such that $\mathcal{I}(K) = \mathcal{U}$. We ask: what is $\mathcal{U}$?
- ▶ We have seen that:
if X are Y and not (d-)separated by Z then $X \not\perp\!\!\!\perp Y|Z$ for some p that factorises over K (some $\equiv$ not all)
- ▶ Contrapositive: (Reminder: $A \Rightarrow B \Leftrightarrow \bar{B} \Rightarrow \bar{A}$)
if $X \perp\!\!\!\perp Y|Z$ for all p that factorise over K then X and Y are (d-)separated by Z
- ▶ Denote by $\mathcal{P}_K$ the set of all p that factorise over K . We thus have:

$$\left[\bigcap_{p \in \mathcal{P}_K} \mathcal{I}(p) \right] \subseteq \mathcal{I}(K)$$

- ▶ Since for all individual p we have $\mathcal{I}(K) \subseteq \mathcal{I}(p)$, it follows that

$$\left[\bigcap_{p \in \mathcal{P}_K} \mathcal{I}(p) \right] \subseteq \mathcal{I}(K) \subseteq \left[\bigcap_{p \in \mathcal{P}_K} \mathcal{I}(p) \right]$$

and hence that

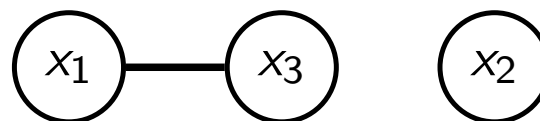
$$\mathcal{I}(K) = \bigcap_{p \in \mathcal{P}_K} \mathcal{I}(p)$$

- ▶ In plain English: K is a perfect map for the independencies that hold for all p that factorise over the graph.

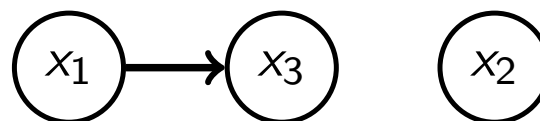
Examples of perfect I-maps

Consider again $\mathcal{U} = \{x_1 \perp\!\!\!\perp x_2, x_1 \perp\!\!\!\perp x_2 | x_3, x_2 \perp\!\!\!\perp x_3, x_2 \perp\!\!\!\perp x_3 | x_1\}$

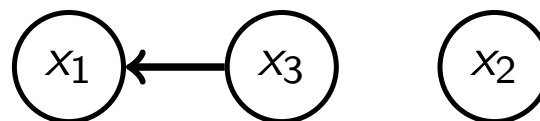
► $\mathcal{I}(H) = \mathcal{U}$



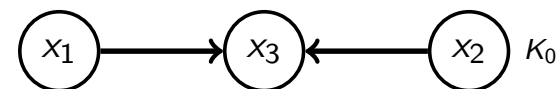
► $\mathcal{I}(G) = \mathcal{U}$



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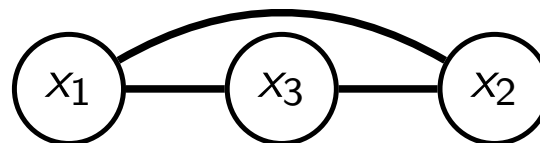
Collider does not have an undirected perfect I-map



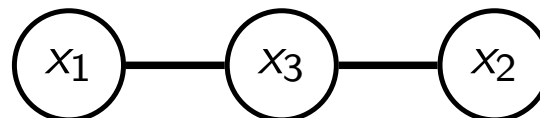
Consider the independencies represented by the collider K_0 .

► Let $\mathcal{U} = \mathcal{I}(K_0) = \{x_1 \perp\!\!\!\perp x_2\}$

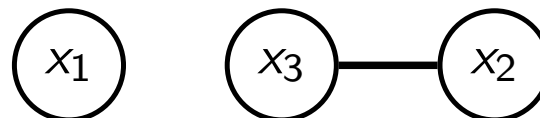
► I-map for $\mathcal{U}$: $\mathcal{I}(H) = \{\}$



► Not an I-map for $\mathcal{U}$: graph wrongly asserts $x_1 \perp\!\!\!\perp x_2 \mid x_3$



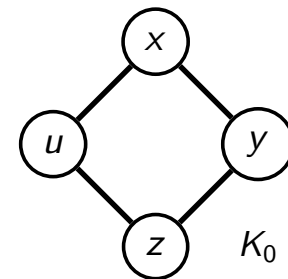
► Not an I-map for $\mathcal{U}$: graph wrongly asserts $x_1 \perp\!\!\!\perp x_3$



► Going through all undirected graphs shows that there is no undirected perfect I-map for $\mathcal{U}$.

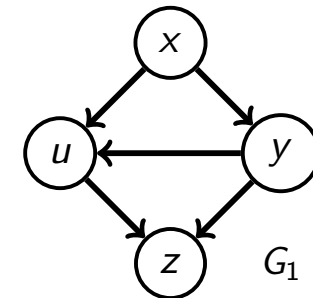
Diamond does not have a directed perfect I-map

Consider the independencies represented by the diamond configuration K_0 .



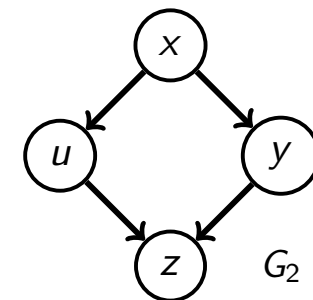
► Let $\mathcal{U} = \mathcal{I}(K_0) = \{x \perp\!\!\!\perp z | u, y; u \perp\!\!\!\perp y | x, z\}$

► G_1 is an I-map for $\mathcal{U}$:
 $\mathcal{I}(G_1) = \{x \perp\!\!\!\perp z | u, y\} \subset \mathcal{U}$



► G_2 is not an I-map for $\mathcal{U}$:
graph wrongly asserts $u \perp\!\!\!\perp y | x$

► Going through all DAGs shows that there is no directed perfect I-map for $\mathcal{U}$.



Minimal I-maps

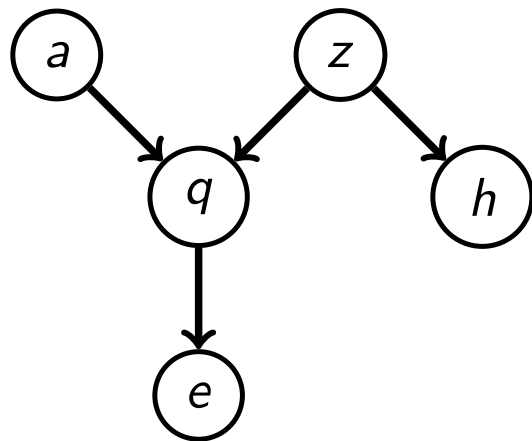
- ▶ Directed or undirected perfect maps may not always exist.
- ▶ On the other hand, criterion for a graph to be an I-map is weak (full graph is an I-map!).
- ▶ Compromise: Let us “sparsify” I-maps so that they become more useful.
- ▶ *Definition:* A minimal I-map is an I-map such that if you remove an edge (more independencies), the resulting graph is not an I-map any more.
- ▶ Note: A perfect I-map for $\mathcal{U}$ is also a minimal I-map for $\mathcal{U}$ (being perfect is a stronger requirement than being minimal)

Our previous visualisations of $p(\mathbf{x})$ are minimal I-maps

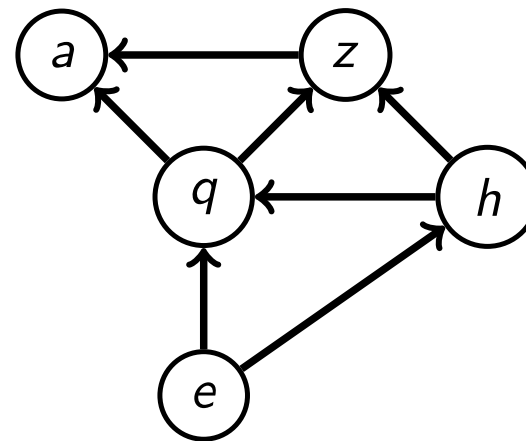
- ▶ To visualise $p(\mathbf{x})$ as a DAG:
 - ▶ Ordering + independencies $x_i \perp\!\!\!\perp (\text{pre}_i \setminus \pi_i) \mid \pi_i$ that $p(\mathbf{x})$ satisfies, where π_i is a *minimal* subset of the predecessors
 - ▶ Construct a graph with the π_i as parents pa_i
 - ▶ Gives a minimal I-map of $\mathcal{I}(p)$ because the π_i are the *minimal* subsets.
- ▶ To visualise $p(\mathbf{x})$ as an undirected graph:
 - ▶ Determine the Markov blanket for each variable x_i
 - ▶ Construct a graph where the neighbours of x_i are its Markov blanket.
 - ▶ Gives a minimal I-map of $\mathcal{I}(p)$ because the Markov blanket is the *minimal* set of variables that makes the x_i independent from the remaining variables.

Directed minimal I-maps are not unique

Consider p with perfect I-map G_1 . Use G_1 to determine $x_i \perp\!\!\!\perp (\text{pre}_i \setminus \pi_i) \mid \pi_i$ for a given ordering of the variables.



Graph G_1



Minimal I-map G_2 for ordering
 (e, h, q, z, a) , see exercises

- ▶ Directed (minimal) I-maps are not unique.
- ▶ Here: $\mathcal{I}(G_2) \subset \mathcal{I}(G_1) = \mathcal{I}(p)$.
- ▶ The minimal directed I-maps from different orderings may not represent the same independencies. (they are not I-equivalent)

Pros/cons of directed and undirected graphs

- ▶ Some independencies are more easily represented with DAGs, others with undirected graphs.
- ▶ Both directed and undirected graphical models have strengths and weaknesses.
- ▶ Undirected graphs are suitable when interactions are symmetrical and when there is no natural ordering of the variables, but they cannot represent “explaining away” phenomena (colliders).
- ▶ DAGs are suitable when we have an idea of the data generating process (e.g. what is causing what), but they may force directionality where there is none.
- ▶ It is possible to combine the individual strengths with mixed/partially directed graphs (see e.g. Barber, Section 4.3; Lauritzen, Section 3.2.3, not examinable).

Program

1. Graphs as independency maps (I-maps)

2. Equivalence of I-maps (I-equivalence)

- I-equivalence for DAGs: check the skeletons and the immoralities
- I-equivalence for undirected graphs: check the skeletons
- I-equivalence between directed and undirected graphs

I-equivalence for DAGs

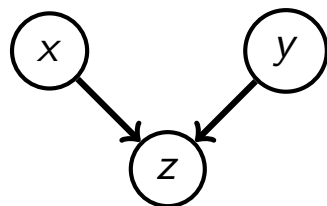
- ▶ How do we determine whether two DAGs make the same independence assertions (that they are “I-equivalent”)?
- ▶ From d-separation: what matters is
 - ▶ which node is connected to which irrespective of direction (skeleton)
 - ▶ the set of collider (head-to-head) connections

Connection	$p(x, y)$	$p(x, y z)$
	$x \not\perp\!\!\!\perp y$	$x \perp\!\!\!\perp y \mid z$
	$x \not\perp\!\!\!\perp y$	$x \perp\!\!\!\perp y \mid z$
	$x \perp\!\!\!\perp y$	$x \not\perp\!\!\!\perp y \mid z$

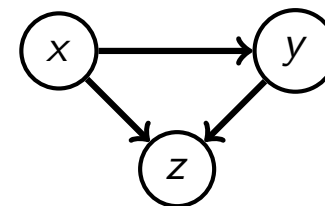
I-equivalence for DAGs

- ▶ The situation $x \perp\!\!\!\perp y$ and $x \not\perp\!\!\!\perp y \mid z$ can only happen if we have colliders without “covering edge” $x \rightarrow y$ or $x \leftarrow y$, that is when parents of the collider node are not directly connected.
- ▶ Colliders without covering edge are called “immoralities”.
- ▶ Theorem: For two DAGs G_1 and G_2 :
 G_1 and G_2 are I-equivalent $\iff G_1$ and G_2 have the same skeleton and the same set of immoralities.

(for a proof, see e.g. Theorem 4.4, Koski and Noble, 2009; not examinable)



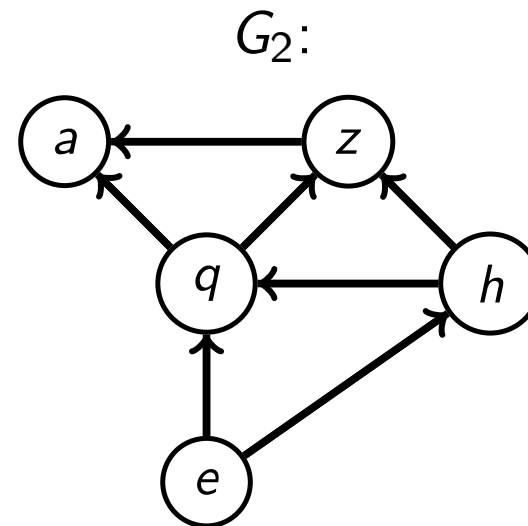
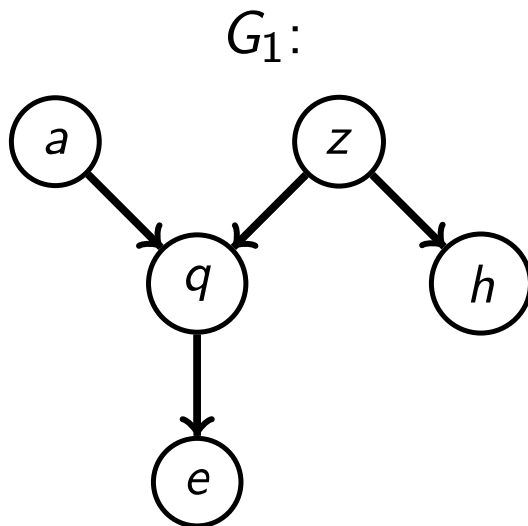
$x \perp\!\!\!\perp y$ and $x \not\perp\!\!\!\perp y \mid z$
Collider **w/o** covering edge



$x \not\perp\!\!\!\perp y$ and $x \not\perp\!\!\!\perp y \mid z$
Collider **with** covering edge

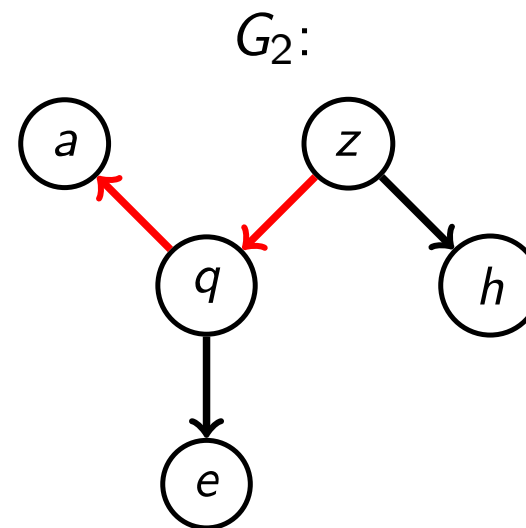
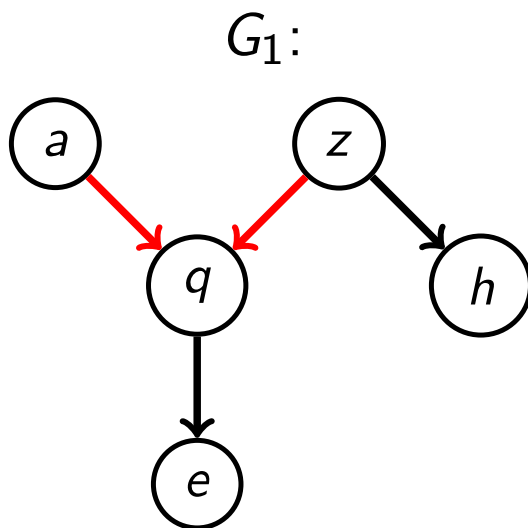
Example

Not I-equivalent because of skeleton mismatch:



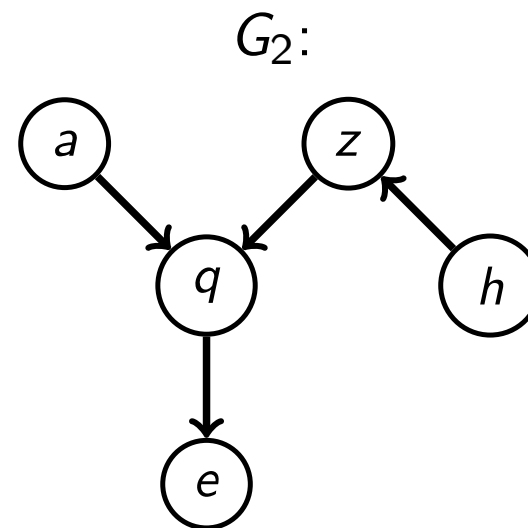
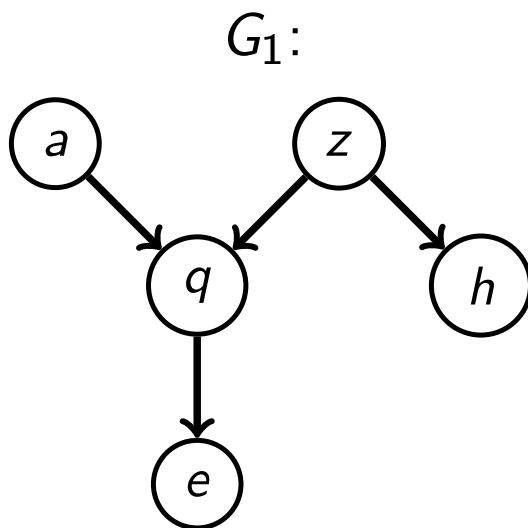
Example

Not I-equivalent because of immoralities mismatch:



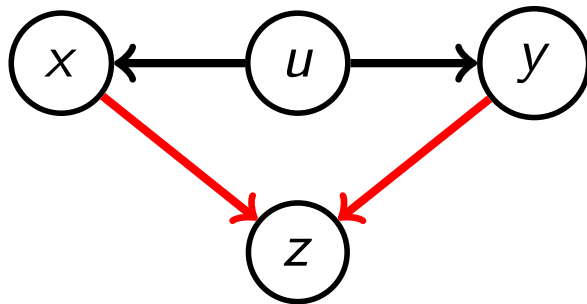
Example

I-equivalent (same skeleton, same immoralities):



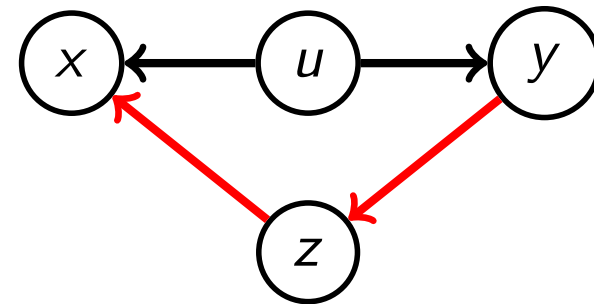
Example

Not I-equivalent (immoralities mismatch)



$x \perp\!\!\!\perp y \mid u$ and $x \not\perp\!\!\!\perp y \mid u, z$

Immorality: collider w/o
covering edge



$x \not\perp\!\!\!\perp y \mid u$ and $x \perp\!\!\!\perp y \mid u, z$

Not an immorality

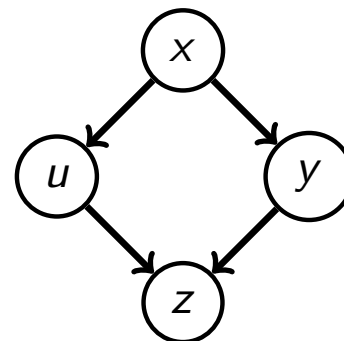
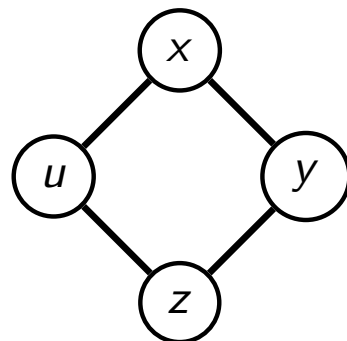
I-equivalence for undirected graphs

- ▶ Different undirected graphs make different independence assertions.
- ▶ I-equivalent if their skeleton is the same.

I-equivalence between directed and undirected graphs

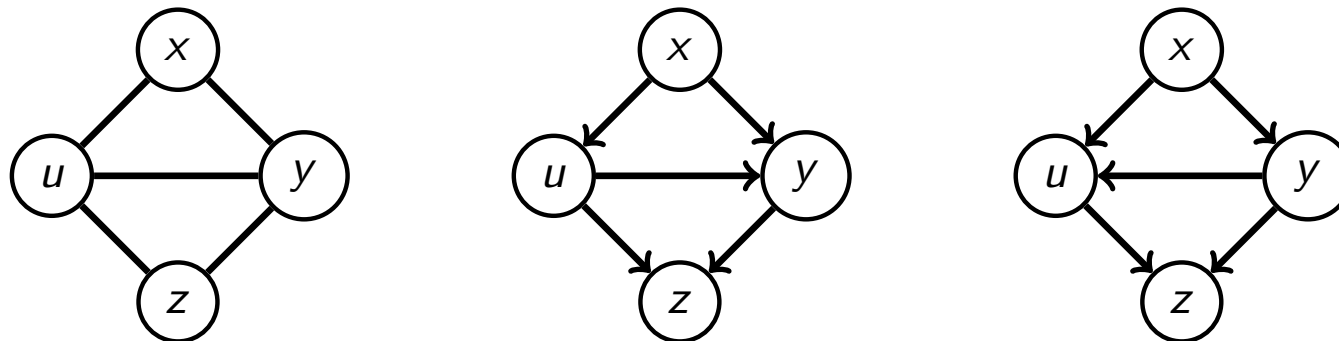
Recall the example about non-existence of P-maps:

- ▶ Immoralities (colliders without covering edge) allow DAGs to represent independencies that cannot be represented with undirected graphs (e.g. $x \perp\!\!\!\perp y$ without enforcing $x \perp\!\!\!\perp y|z$)
- ▶ Diamond configurations (where the loop has length > 3) allow undirected graphs to represent independencies that DAGs cannot represent.
- ▶ Connection between the two: Turning a diamond configuration into a DAG introduces an immorality.



I-equivalence between directed and undirected graphs

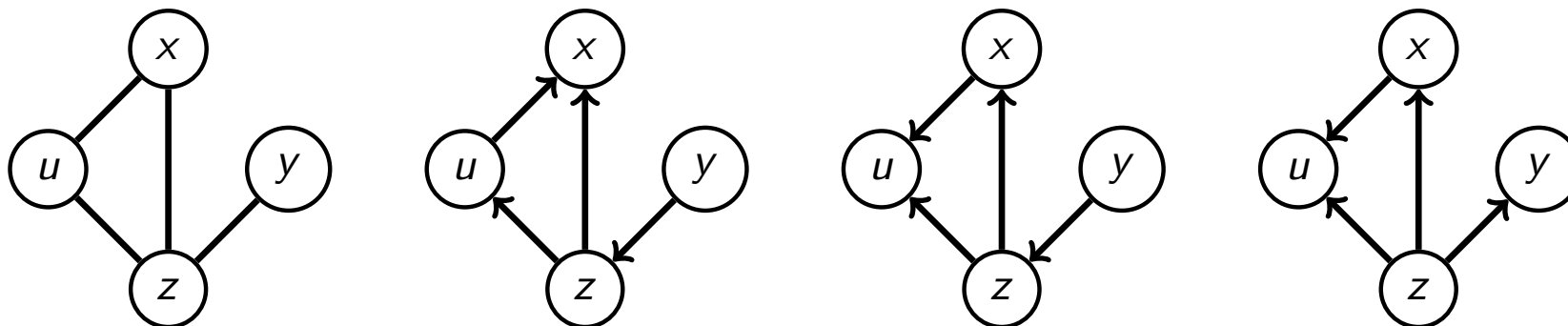
- ▶ For DAGs without immoralities, only the skeleton is relevant for I-equivalence. Since the orientation of the arrows does not matter, we can just replace them with undirected edges to obtain an I-equivalent undirected graph.
- ▶ Relatedly, for undirected graphs where the longest loop without shortcuts is a triangle (chordal/triangulated undirected graphs), there is at least one way to orient all edges that does not introduce immoralities (or create loops). The obtained DAGs are I-equivalent to the undirected graph.
- ▶ Example of I-equivalent graphs:



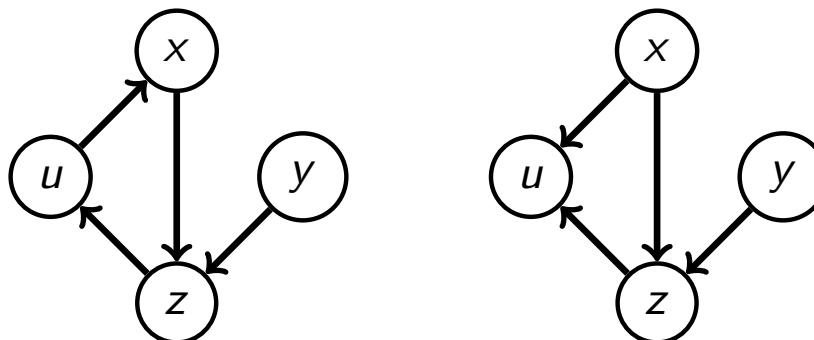
(note the covering edge between u and y)

I-equivalence between directed and undirected graphs

- ▶ Further examples of I-equivalent graphs:



- ▶ Note that the edges can't be oriented arbitrarily: we have to avoid creating loops and immoralities:



- ▶ The first graph is not a DAG, the second introduced the immorality $x \rightarrow z \leftarrow y$, breaking I-equivalence.

Program recap

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- I-maps
- Perfect maps
- Minimal I-maps
- Strengths and weaknesses of directed and undirected graphs

2. Equivalence of I-maps (I-equivalence)

- I-equivalence for DAGs: check the skeletons and the immoralities
- I-equivalence for undirected graphs: check the skeletons
- I-equivalence between directed and undirected graphs