

# Directed Graphical Models II

## Independencies

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# Recap

- ▶ Statistical independence assumptions limit the number of variables that are allowed to directly interact with each other; leads to factorisation of a pdf/pmf.
- ▶ Visualisation of factorised pdfs/pmfs as directed acyclic graphs (DAGs).
- ▶ DAGs to define sets of pdfs/pmfs in terms of a factorisation: directed graphical models (DGMs)
- ▶ The factors correspond to conditionals of the pdf/pmf, which defines a data generating process via ancestral sampling.
- ▶ DGMs satisfy conditional independencies  $x_i \perp\!\!\!\perp (\text{pre}_i \setminus \text{pa}_i) \mid \text{pa}_i$  for all  $i$ .

# Program

1. Directed ordered Markov property
2. D-separation and the directed global Markov property
3. Further methods to determine independencies

# Program

1. Directed ordered Markov property
  - Equivalence between factorisation and directed ordered Markov property
  - Examples
2. D-separation and the directed global Markov property
3. Further methods to determine independencies

# Directed ordered Markov property

- ▶ A distribution  $p(\mathbf{x})$  is said to satisfy the directed ordered Markov property relative to a DAG  $G$  if

$$x_i \perp\!\!\!\perp (\text{pre}_i \setminus \text{pa}_i) \mid \text{pa}_i \text{ for all } i \quad (1)$$

holds for all topological orderings of the variables wrt to  $G$ .

- ▶ Notation:  $p(\mathbf{x})$  satisfies  $M_o(G)$ .
- ▶ We have seen that DGMs satisfy the directed ordered Markov property.
- ▶ Moreover, we have seen that satisfying the directed ordered Markov property with respect to a DAG  $G$  is equivalent to factorising over it:

$$F(G) \iff M_o(G) \quad (2)$$

# Two equivalent views on directed graphical models

## 1. Factorisation (generative) view of DGMs:

- ▶ It is the set of models that you obtain by using different conditionals (tables, parametric models)  $p(x_i | \text{pa}_i)$  in the factorisation over  $G$ .
- ▶ The data generating mechanisms that you obtain by using different conditionals in ancestral sampling wrt to a DAG  $G$ .

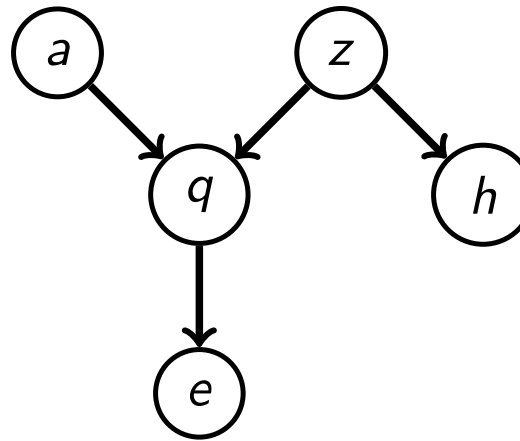
## 2. Independence (filtering) view of DGMs:

- ▶ It is the set of models that satisfy  $M_o(G)$ .
- ▶ The models that you obtain by filtering out from all possible models those that satisfy  $M_o(G)$ .

(Similarly for further Markov properties that we will derive, the directed global Markov property  $M_g(G)$  and the directed local Markov property  $M_l(G)$ .)

# Example

DAG:



Topological ordering:  $(a, z, q, e, h)$

Predecessor sets for the ordering:

$\text{pre}_a = \emptyset, \text{pre}_z = \{a\}, \text{pre}_q = \{a, z\}, \text{pre}_e = \{a, z, q\}, \text{pre}_h = \{a, z, q, e\}$

Parent sets

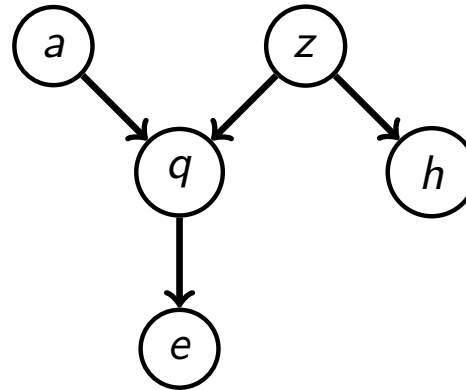
$\text{pa}_a = \text{pa}_z = \emptyset, \text{pa}_q = \{a, z\}, \text{pa}_e = \{q\}, \text{pa}_h = \{z\}$

All models defined by the DAG satisfy  $x_i \perp\!\!\!\perp (\text{pre}_i \setminus \text{pa}_i) \mid \text{pa}_i$ :

$$z \perp\!\!\!\perp a \quad e \perp\!\!\!\perp \{a, z\} \mid q \quad h \perp\!\!\!\perp \{a, q, e\} \mid z$$

# Example (different topological ordering)

DAG:



Topological ordering:  $(a, z, h, q, e)$

Predecessor sets for the ordering:

$$\text{pre}_a = \emptyset, \text{pre}_z = \{a\}, \text{pre}_h = \{a, z\}, \text{pre}_q = \{a, z, h\}, \text{pre}_e = \{a, z, h, q\}$$

Parent sets: as before

$$\text{pa}_a = \text{pa}_z = \emptyset, \text{pa}_h = \{z\}, \text{pa}_q = \{a, z\}, \text{pa}_e = \{q\}$$

All models defined by the DAG satisfy  $x_i \perp\!\!\!\perp (\text{pre}_i \setminus \text{pa}_i) \mid \text{pa}_i$ :

$$z \perp\!\!\!\perp a \quad h \perp\!\!\!\perp a \mid z \quad q \perp\!\!\!\perp h \mid a, z \quad e \perp\!\!\!\perp \{a, z, h\} \mid q$$

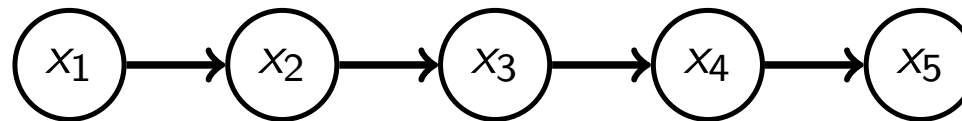
Note: the models also satisfy those obtained with the previous ordering:

$$z \perp\!\!\!\perp a \quad e \perp\!\!\!\perp \{a, z\} \mid q \quad h \perp\!\!\!\perp \{a, q, e\} \mid z$$



# Example: Markov chain

DAG:



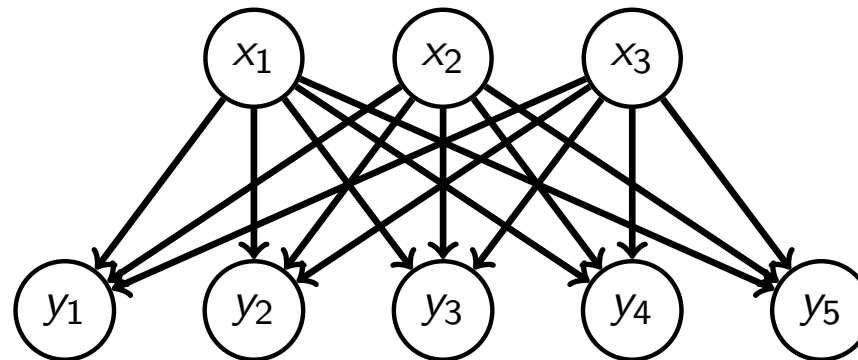
There is only one topological ordering:  $(x_1, x_2, \dots, x_5)$

All models defined by the DAG satisfy:  $x_{i+1} \perp\!\!\!\perp x_1, \dots, x_{i-1} \mid x_i$   
(future independent of the past given the present)

# Example: Probabilistic PCA, factor analysis, ICA

(PCA: principal component analysis; ICA: independent component analysis)

DAG:



Topological ordering  $(x_1, x_2, x_3, y_1, y_2, y_3, y_4, y_5)$

All models defined by the DAG satisfy:

$$\begin{aligned} x_i &\perp\!\!\!\perp x_j & y_2 &\perp\!\!\!\perp y_1 \mid x_1, x_2, x_3 & y_3 &\perp\!\!\!\perp y_1, y_2 \mid x_1, x_2, x_3 \\ y_4 &\perp\!\!\!\perp y_1, y_2, y_3 \mid x_1, x_2, x_3 & y_5 &\perp\!\!\!\perp y_1, y_2, y_3, y_4 \mid x_1, x_2, x_3 \end{aligned}$$

$y_5$  is independent from all the other  $y_i$  given  $x_1, x_2, x_3$ . Using further topological orderings shows that all  $y_i$  are independent from each other given  $x_1, x_2, x_3$ .

(Marginally the  $y_i$  are not independent. The model explains possible dependencies between (observed)  $y_i$  through fewer (unobserved)  $x_i$ , see later.)

# Remarks

- ▶ By using different topological orderings you can generate possibly different independence relations satisfied by the model.
- ▶ While they imply each other, deriving them from each other from the basic definition of independence may not be straightforward.
- ▶ Missing edges in a DAG cause the  $\text{pa}_i$  to be smaller than the  $\text{pre}_i$ , and thus lead to the independencies  $x_i \perp\!\!\!\perp \text{pre}_i \setminus \text{pa}_i \mid \text{pa}_i$ .
- ▶ Instead of “directed ordered Markov property”, we may just say “ordered Markov property” if it is clear that we are talking about DAGs.

# Program

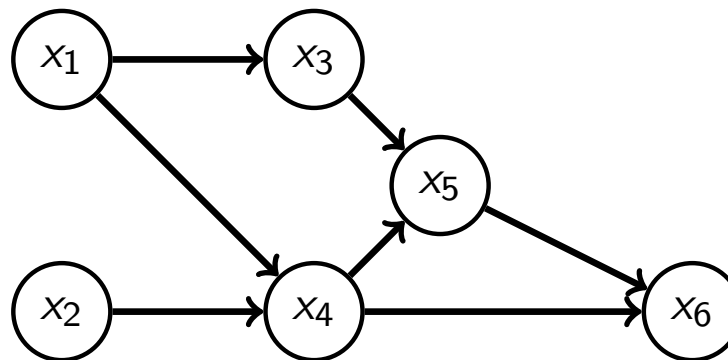
1. Directed ordered Markov property
  - Equivalence between factorisation and directed ordered Markov property
  - Examples
2. D-separation and the directed global Markov property
3. Further methods to determine independencies

# Program

1. Directed ordered Markov property
2. D-separation and the directed global Markov property
  - Canonical connections
  - D-separation
  - Recipe and examples
3. Further methods to determine independencies

## Further independence relations

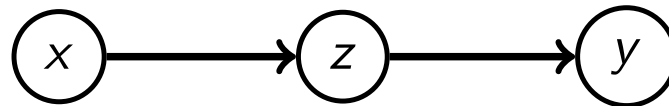
- ▶ Given the DAG below, what can we say about the independencies for the set of probability distributions that factorise over the graph?
- ▶ Is  $x_1 \perp\!\!\!\perp x_2$ ?       $x_1 \perp\!\!\!\perp x_2 \mid x_6$ ?       $x_2 \perp\!\!\!\perp x_3 \mid \{x_1, x_4\}$ ?
- ▶ Ordered Markov properties give some independencies.
- ▶ Limitations: (1) it only allows us to condition on parent sets  
(2) you need to pick a topological ordering
- ▶ Directed separation (d-separation) gives further independencies.



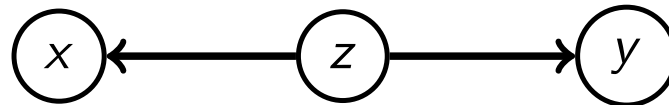
# Three canonical connections in a DAG

In a DAG, two nodes  $x, y$  can be connected via a third node  $z$  in three ways:

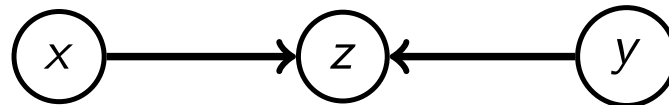
1. Serial connection (chain, head-tail or tail-head)



2. Diverging connection (fork, tail-tail)

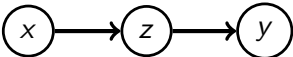




3. Converging connection (collider, head-head, v-structure)



Note: in any case, the sequence  $x, z, y$  forms a trail

# Independencies for the three canonical connections

Connection	$p(x, y)$	$p(x, y z)$	$z$ node
	$x \not\perp\!\!\!\perp y$	$x \perp\!\!\!\perp y \mid z$	default: open instantiated: closed
	$x \not\perp\!\!\!\perp y$	$x \perp\!\!\!\perp y \mid z$	default: open instantiated: closed
	$x \perp\!\!\!\perp y$	$x \not\perp\!\!\!\perp y \mid z$	default: closed with evidence: opens

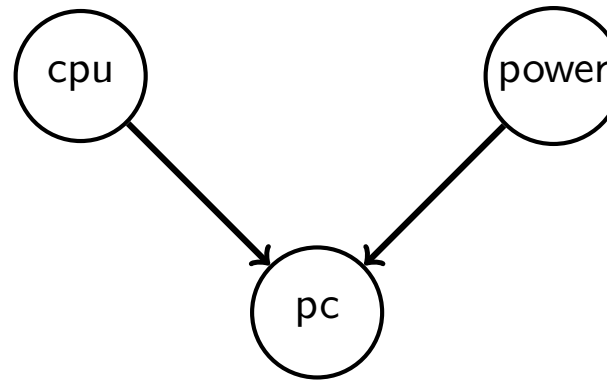
Think of the  $z$  node as a valve or gate through which evidence (probability mass) can flow. Depending on the type of the connection, it's default state is either open or closed.

Instantiation/conditioning/evidence acts as a switch on the valve.



# Colliders model “explaining away”

Example:



- ▶ One day your computer does not start and you bring it to a repair shop. You think the issue could be the power unit or the cpu.
- ▶ Investigating the power unit shows that it is damaged. Is the cpu fine?
- ▶ Without further information, finding out that the power unit is damaged typically reduces our belief that the cpu is damaged

power ~~⊥~~ cpu | pc

- ▶ Finding out about the damage to the power unit *explains away* the observed start-issues of the computer.

# D-separation

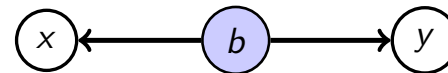
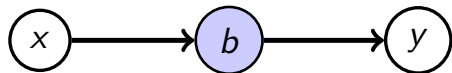
Let  $X = \{x_1, \dots, x_n\}$ ,  $Y = \{y_1, \dots, y_m\}$ , and  $Z = \{z_1, \dots, z_r\}$  be three disjoint sets of nodes in the graph. Assume all  $z_i$  are observed (instantiated).

- ▶ Two nodes  $x_i$  and  $y_j$  are said to be d-separated by  $Z$  if all trails between them are blocked by  $Z$ .
- ▶ The sets  $X$  and  $Y$  are said to be d-separated by  $Z$  if every trail from any variable in  $X$  to any variable in  $Y$  is blocked by  $Z$ .

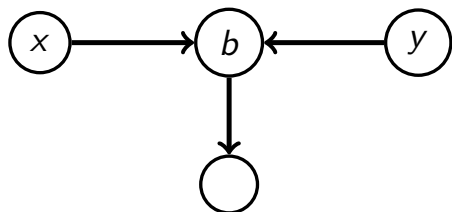
# D-separation

A trail between nodes  $x$  and  $y$  is blocked by  $Z$  if there is a node  $b$  on the trail such that

1. either  $b$  is part of a head-tail or tail-tail connection along the trail and  $b$  is in  $Z$ ,



2. or  $b$  is part of a head-head (collider) connection along the trail and neither  $b$  nor any of its descendants are in  $Z$ .



We treat each segment of the trail as a canonical connection.

# D-separation and conditional independence

Theorem: If  $X$  and  $Y$  are d-separated by  $Z$  then  $X \perp\!\!\!\perp Y \mid Z$  for all probability distributions that factorise over the DAG.

For those interested: A proof can be found in Section 2.8 of *Bayesian Networks – An Introduction* by Koski and Noble (not examinable)

Important because:

1. the theorem allows us to read off (conditional) independencies from the graph
2. no restriction on the sets  $X, Y, Z$
3. the theorem shows that statistical independencies detected by d-separation, which is purely a graph-based criterion, do always hold. They are “true positives” (“soundness of d-separation”).

# Directed global Markov property $M_g(G)$

- ▶ Distributions  $p(\mathbf{x})$  are said to satisfy the directed global Markov property with respect to the DAG  $G$ , or  $M_g(G)$ , if for any triple  $X, Y, Z$  of disjoint subsets of nodes such that  $X$  and  $Y$  are d-separated by  $Z$  in  $G$ , we have  $X \perp\!\!\!\perp Y | Z$ .
- ▶ *Global* Markov property because we do not restrict the sets  $X, Y, Z$ .
- ▶ The theorem says that  $F(G) \implies M_g(G)$ .
- ▶ We thus have so far  $M_o(G) \iff F(G) \implies M_g(G)$ .

# What if two sets of nodes are not d-separated?

Theorem: If  $X$  and  $Y$  are not d-separated by  $Z$   
then  $X \not\perp\!\!\!\perp Y \mid Z$  in **some** probability distributions that factorise  
over the DAG.

For those interested: A proof sketch can be found in Section 3.3.1 of  
*Probabilistic Graphical Models* by Koller and Friedman (not examinable).

“not d-separated” is also called “d-connected”

$\not\perp\!\!\!\perp$  means statistically dependent

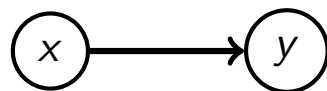
# What if two sets of nodes are not d-separated?

- ▶ However, it can also be that d-connected variables are independent for some distributions that factorise over the graph.
- ▶ Example (Koller, Example 3.3):  $p(x, y)$  with  $x, y \in \{0, 1\}$  and

$$p(y = 0|x = 0) = a \quad p(y = 0|x = 1) = a$$

for  $a > 0$  and some non-zero  $p(x = 0)$ .

- ▶ Graph has arrow from  $x$  to  $y$ . Variables are not d-separated.



- ▶  $p(y = 0) = ap(x = 0) + ap(x = 1) = a$ ,  
which is  $p(y = 0|x)$  for all  $x$ .
- ▶  $p(y = 1) = (1 - a)p(x = 0) + (1 - a)p(x = 1) = 1 - a$ ,  
which is  $p(y = 1|x)$  for all  $x$ .
- ▶ Hence:  $p(y|x) = p(y)$  so that  $x \perp\!\!\!\perp y$ .

# D-separation is not complete

- ▶ This means that d-separation does generally not reveal all independencies in all probability distributions that factorise over the graph.
- ▶ In other words, individual probability distributions that factorise over the graph may have further independencies not included in the set obtained by d-separation. This is because the graph criteria do not operate on the numerical values of the factors but only on “whom affects whom”, i.e. the parent-children relationships.
- ▶ We say that d-separation is not “complete” (“recall-rate” is not guaranteed to be 100%).



# Recipe to determine whether two nodes are d-separated

1. Determine all trails/paths between  $x$  and  $y$  (note: direction of the arrows does here not matter).
2. For each trail:
  - i Determine the default state of all nodes on the trail.
    - ▶ open if part of a head-tail or a tail-tail connection
    - ▶ closed if part of a head-head connection
  - ii Check whether the set of observed nodes  $Z$  switches the state of the nodes on the trail.
  - iii The trail is blocked if it contains a closed node.
3. The nodes  $x$  and  $y$  are d-separated if all trails between them are blocked.

## Example: Are $x_1$ and $x_2$ d-separated?

Follows from ordered Markov property, but let us answer it with d-separation.

1. Determine all trails between  $x_1$  and  $x_2$

2. For trail  $x_1, x_4, x_2$

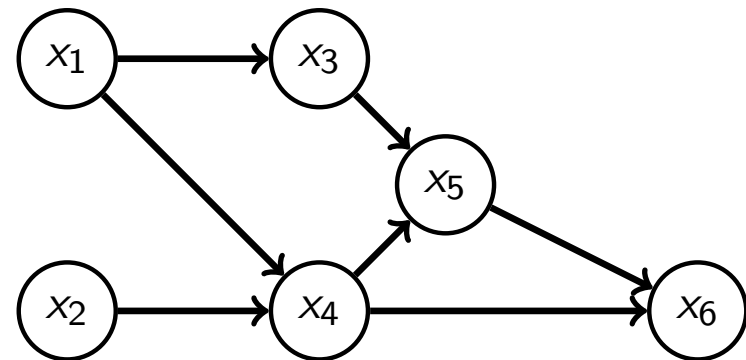
- i default state
- ii conditioning set is empty
- iii  $\Rightarrow$  Trail is blocked

For trail  $x_1, x_3, x_5, x_4, x_2$

- i default state
- ii conditioning set is empty
- iii  $\Rightarrow$  Trail is blocked

Trail  $x_1, x_3, x_5, x_6, x_4, x_2$  is blocked too (same arguments).

3.  $\Rightarrow x_1$  and  $x_2$  are d-separated.

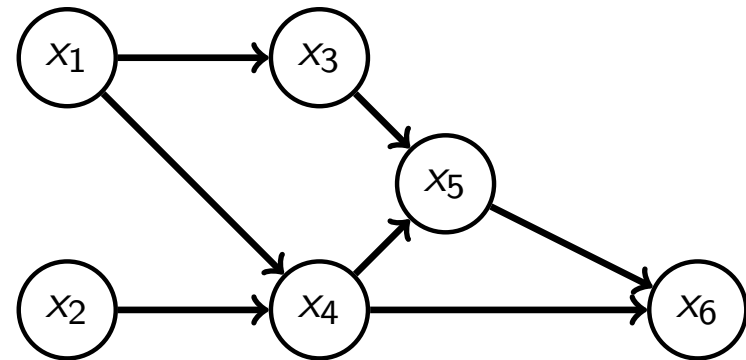


$x_1 \perp\!\!\!\perp x_2$  for all probability distributions that factorise over the graph.

## Example: Are $x_1$ and $x_2$ d-separated by $x_6$ ?

1. Determine all trails between  $x_1$  and  $x_2$
2. For trail  $x_1, x_4, x_2$ 
  - i default state
  - ii influence of  $x_6$
  - iii  $\Rightarrow$  Trail not blocked

No need to check the other trails:  $x_1$  and  $x_2$  are not d-separated by  $x_6$



$x_1 \not\perp\!\!\!\perp x_2 \mid x_6$  does not hold for all probability distributions that factorise over the graph.

## Example: Are $x_2$ and $x_3$ d-separated by $x_1$ and $x_4$ ?

1. Determine all trails between  $x_2$  and  $x_3$

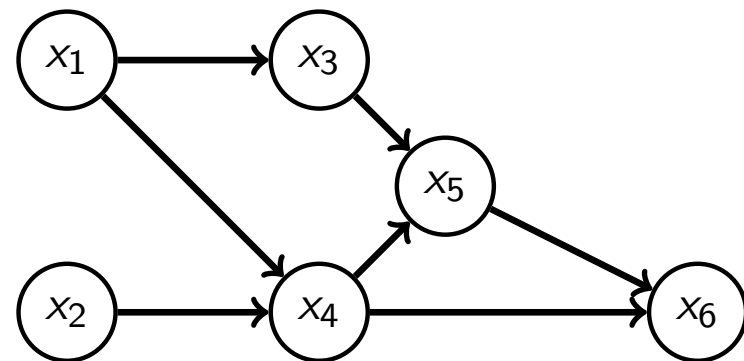
2. For trail  $x_3, x_1, x_4, x_2$
- i default state
  - ii influence of  $\{x_1, x_4\}$
  - iii  $\Rightarrow$  Trail blocked

For trail  $x_3, x_5, x_4, x_2$

- i default state
- ii influence of  $\{x_1, x_4\}$
- iii  $\Rightarrow$  Trail blocked

Trail  $x_3, x_5, x_6, x_4, x_2$  is blocked too (same arguments).

3.  $\Rightarrow x_2$  and  $x_3$  are d-separated by  $x_1$  and  $x_4$ .

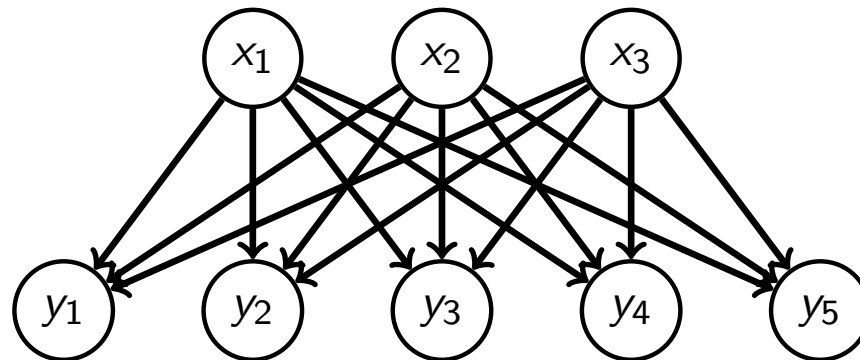


$x_2 \perp\!\!\!\perp x_3 \mid \{x_1, x_4\}$  for all probability distributions that factorise over the graph.

# Example: Probabilistic PCA, factor analysis, ICA

(PCA: principal component analysis; ICA: independent component analysis)

DAG:



- ▶ From ordered Markov property: e.g.  
 $y_5 \perp\!\!\!\perp y_1, y_2, y_3, y_4 \mid x_1, x_2, x_3$ .
- ▶ Via d-separation:  $y_i \not\perp\!\!\!\perp y_k$  since the  $x$  are in a tail-tail connection with the  $y$ 's.
- ▶ Via d-separation:  $x_i \perp\!\!\!\perp x_j$  since all trails between them go through  $y$ 's that are in a collider configuration.
- ▶ Via d-separation:  $x_i \not\perp\!\!\!\perp x_j \mid y_k$  for any  $i, j, k, (i \neq j)$ . This is the “explaining away” phenomenon.

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3. Further methods to determine independencies
  - Directed local Markov property
  - Equivalences
  - Markov blanket

# Directed local Markov property

- ▶ The independencies that you can obtain with the ordered Markov property depend on the topological ordering chosen while d-separation may require you to check multiple trails.
- ▶ We next introduce the “directed local Markov property” that only depends on the graph and is easier to use.
- ▶ We say that  $p(\mathbf{x})$  satisfies the directed local Markov property,  $M_l(G)$  with respect to DAG  $G$  if

$$x_i \perp\!\!\!\perp (\text{nondesc}(x_i) \setminus \text{pa}_i) \mid \text{pa}_i$$

holds for all  $i$ , where  $\text{pa}_i$  denotes the parents and  $\text{nondesc}(x_i)$  the non-descendants of  $x_i$ .

- ▶ Independence means that  $p(x_i | \text{nondesc}(x_i)) = p(x_i | \text{pa}_i)$
- ▶ We have that DGMs satisfy  $M_l(G)$  (see later for a proof)



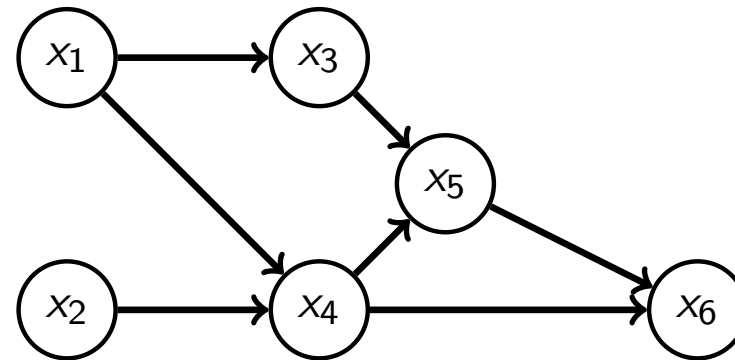
## Example: do we have $x_3 \perp\!\!\!\perp \{x_2, x_4\} | x_1$ ?

- ▶ We note that  $\text{nondesc}(x_3) = \{x_1, x_2, x_4\}$  and hence

$$x_3 \perp\!\!\!\perp \{x_1, x_2, x_4\} \setminus x_1 \mid x_1$$

so that  $x_3 \perp\!\!\!\perp \{x_2, x_4\} | x_1$ .

- ▶ We could have used d-separation checking three trails.
- ▶ We could have considered the topological ordering:  $x_1, x_2, x_4, x_3, x_5, x_6$  so that  $\text{pre}_3 = \{x_1, x_2, x_4\}$  from which the independence follows from  $M_o(G)$ .



- ▶ The topological ordering  $x_1, x_2, x_3, x_4, x_5, x_6$  only gives  $\text{pre}_3 = \{x_1, x_2\}$  and hence  $x_3 \perp\!\!\!\perp x_2 | x_1$  but not  $x_3 \perp\!\!\!\perp \{x_2, x_4\} | x_1$ .

# Equivalences between factorisation and Markov properties

For a DAG  $G$  with nodes (random variables)  $x_i$  and parent sets  $\text{pa}_i$ , we have the following equivalences:

$p(\mathbf{x})$ satisfies $F(G)$	$\Leftrightarrow$	$p(\mathbf{x}) = \prod_{i=1}^d k(x_i \text{pa}_i) = \prod_{i=1}^d p(x_i \text{pa}_i)$
$p(\mathbf{x})$ satisfies $M_o(G)$	$\Leftrightarrow$	$x_i \perp\!\!\!\perp (\text{pre}_i \setminus \text{pa}_i) \mid \text{pa}_i$ for all $i$ and any topol. ordering
$p(\mathbf{x})$ satisfies $M_l(G)$	$\Leftrightarrow$	$x_i \perp\!\!\!\perp (\text{nondesc}(x_i) \setminus \text{pa}_i) \mid \text{pa}_i$ for all $i$
$p(\mathbf{x})$ satisfies $M_g(G)$	$\Leftrightarrow$	independencies asserted by d-separation

$F$ : factorisation property,  $M_o$ : directed ordered MP,  $M_l$ : directed local MP,  $M_g$ : directed global MP (MP: Markov property)

Broadly speaking, the graph serves two related purposes:

1. it tells us how distributions factorise
2. it represents the independence assumptions made

# While equivalent they have different powers

- ▶ If a distribution  $p(\mathbf{x})$  satisfies  $M_o(G)$  then it must satisfy  $M_l(G)$  and  $M_o(G)$  and vice versa.
- ▶ This is about what a distribution  $p(\mathbf{x})$  obeys, not about what each criterion can infer.
- ▶ Local/ordered Markov properties give a small subset of conditional independencies (just enough to ensure the full factorization).
- ▶ They don't show all independencies; just enough to (theoretically) derive the rest.
- ▶ D-separation gives the entire set of independencies implied by the graph—it is the most complete tool for reading off conditional independencies.
- ▶ While most expressive, d-separation may also take longest to use as you have to identify all trails.

# What can we do with the equivalences?

- ▶ If we know the factorisation of a  $p(\mathbf{x})$  in terms of conditional pdfs/pmfs, we can build a graph  $G$  such that  $p(\mathbf{x})$  satisfies  $F(G)$  and then use the graph to determine independencies that  $p(\mathbf{x})$  satisfies.
- ▶ Similarly, if for some ordering of the random variables, we know the independencies  $x_i \perp\!\!\!\perp (\text{pre}_i \setminus \pi_i) \mid \pi_i$  that  $p(\mathbf{x})$  satisfies, where  $\pi_i$  is a minimal subset of the predecessors, we can obtain a graph  $G$  by identifying the  $\pi_i$  with the parents  $\text{pa}_i$  in a graph. By construction,  $p(\mathbf{x})$  satisfies  $M_o(G)$ . From the graph we can obtain the factorisation of  $p(\mathbf{x})$  and further independencies.
- ▶ We can start with the graph and check which independencies it implies, and, when happy, define a set of pdfs/pmfs that all satisfy the specified independencies.

# Some topics we haven't covered

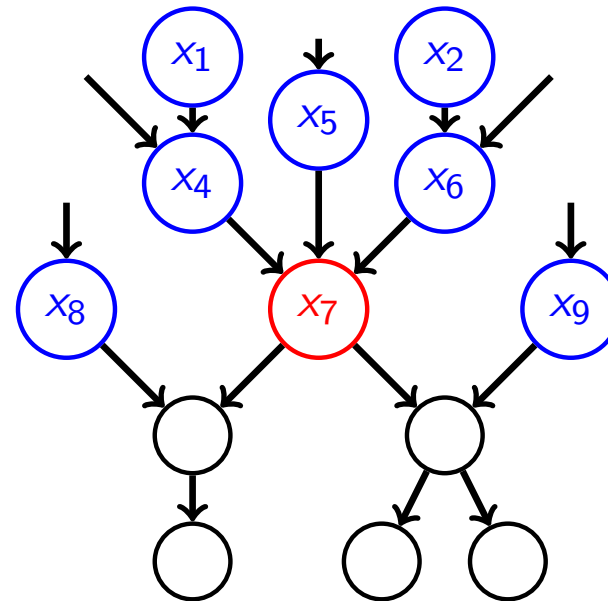
- ▶ How to determine a graph  $G$  from an arbitrary set of independencies
- ▶ How to learn the graph from samples from  $p(\mathbf{x})$  (structure learning)
- ▶ These are difficult topics:
  - ▶ Multiple DAGs may express the same independencies and there may be no DAG that expresses all desired independencies (see later)
  - ▶ Learning the graph from samples involves independence tests which are not 100% accurate and errors propagate and may change the structure of the resulting DAG.
- ▶ Areas of active research, in particular in the field of causality.

# Proof for equivalence (not examinable)

- ▶ We have already shown that  $M_o(G) \iff F(G) \implies M_g(G)$ .
- ▶ We now show that  $M_o(G) \iff M_l(G)$ .
- ▶ We would like to show that:

$$x_i \perp\!\!\!\perp (\text{pre}_i \setminus \text{pa}_i) \mid \text{pa}_i \iff x_i \perp\!\!\!\perp (\text{nondesc}(x_i) \setminus \text{pa}_i) \mid \text{pa}_i$$

$x_i \equiv x_7$   
 $\text{pa}_7 = \{x_4, x_5, x_6\}$   
 $\text{pre}_7 = \{x_1, x_2, \dots, x_6\}$   
 $\text{nondesc}(x_7)$  in blue



# Proof for equivalence (not examinable)

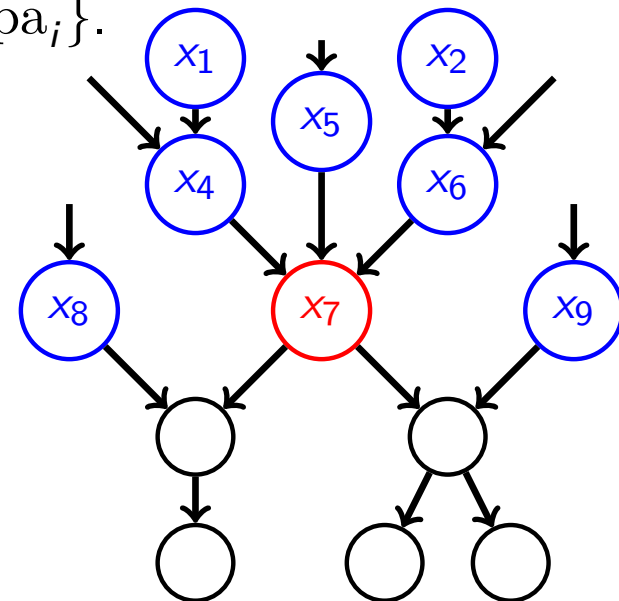
$x_i \perp\!\!\!\perp \text{pre}_i \setminus \text{pa}_i | \text{pa}_i \Leftarrow x_i \perp\!\!\!\perp \text{nondesc}(x_i) \setminus \text{pa}_i | \text{pa}_i$  follows because  
(1)  $\{x_1, \dots, x_{i-1}\} \subseteq \text{nondesc}(x_i)$  for all topological orderings, and  
(2)  $x \perp\!\!\!\perp \{y, w\} \mid z$  implies that  $x \perp\!\!\!\perp y \mid z$  and  $x \perp\!\!\!\perp w \mid z$ .

For  $\Rightarrow$ , assume  $p(\mathbf{x})$  follows the ordered Markov property. It then factorises over the graph and hence satisfies  $M_g(G)$ , and we can use d-separation to establish independence.

Consider all trails from  $x_i$  to  $\{\text{nondesc}(x_i) \setminus \text{pa}_i\}$ .

Two cases: move upwards or downwards:

- (1) upward trails are blocked by the parents
- (2) downward trails must contain a head-head (collider) connection because the  $x_j \in \{\text{nondesc}(x_i) \setminus \text{pa}_i\}$  is a non-descendant. These paths are blocked because the collider node or its descendants are never part of  $\text{pa}_i$ .



The result follows because all paths from  $x_i$  to all elements in  $\{\text{nondesc}(x_i) \setminus \text{pa}_i\}$  are blocked.

# Proof for equivalence (not examinable)

- ▶ For a DAG  $G$ , we have established the following relationships:

$$M_g(G) \Longleftarrow F(G) \Longleftrightarrow M_o(G) \Longleftrightarrow M_l(G)$$

- ▶ We can close the loop by showing that  $M_g(G) \implies M_l(G)$ .
- ▶ If  $p(\mathbf{x})$  satisfies  $M_g(G)$  we can use d-separation to read our dependencies.
- ▶ The same reasoning as in the second part of the proof above shows that  $x_i \perp\!\!\!\perp (\text{nondesc}(x_i) \setminus \text{pa}_i) \mid \text{pa}_i$  holds.
- ▶ Hence  $M_g(G) \implies M_l(G)$  and thus:

$$M_g(G) \Longleftrightarrow F(G) \Longleftrightarrow M_o(G) \Longleftrightarrow M_l(G)$$

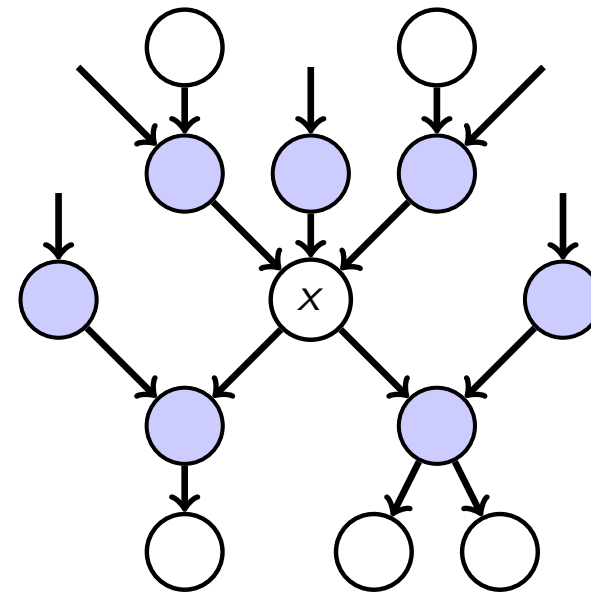


# Markov blanket

What is the minimal set of variables such that knowing their values makes  $x$  independent from the rest?

From d-separation:

- ▶ Isolate  $x$  from its ancestors  
 $\Rightarrow$  condition on parents
- ▶ Isolate  $x$  from its descendants  
 $\Rightarrow$  condition on children
- ▶ Deal with collider connection  
 $\Rightarrow$  condition on co-parents  
(other parents of the children of  $x$ )



In directed graphical models, the parents, children, and co-parents of  $x$  are called its Markov blanket, denoted by  $MB(x)$ . We have  
 $x \perp\!\!\!\perp \{\text{all vars} \setminus x \setminus MB(x)\} \mid MB(x)$ .

# Program recap

1. Directed ordered Markov property
  - Equivalence between factorisation and directed ordered Markov property
  - Examples
2. D-separation and the directed global Markov property
  - Canonical connections
  - D-separation
  - Recipe and examples
3. Further methods to determine independencies
  - Directed local Markov property
  - Equivalences
  - Markov blanket