COMPSCI 276: Causal and Probabilistic Reasoning

## Rina Dechter, UCI

### Lecture 1: Introduction



Darwiche chapters 1,3 Dechter-Morgan&claypool book: Chapters 1-2 Causal Inference in Statistics, A primer, J. Pearl, M Glymur and N. Jewell Ch1, Why, ch1



# **Class Information**

### Textbooks

#### **Course Topics**

Probabilistic Graphical Models, Structural causal models, The Causal Hierarchy.

1.Representing independencies by graphs. d-seperation.

2. Algorithms (Bucket-elimination, Join-trees, The induced-width.).

- 3.Sampling schemes for graphical models (MCMC, IS)
- 4. Structural Causal Models; Identification of Causal Effect;
- 5. The Back-Door and Front-Door Criteria and the Do-Calculus. 6. Linear Causal Models.

7.Counterfactuals.

8.Algorithms for identification. The ID algorithm.

9.Learning Bayesian networks and Causal graphs (causal discovery).

#### Class page

#### Grading

- Four or five homeworks
- Project: Class presentation and a report: Students will present a paper and write a report

[P] Judea Pearl, Madelyn Glymour, Nicholas P. Jewell,

Causal Inference in Statistics: A Primer,

- Cambridge Press, 2016.
- [C] Judea Pearl,

Causality: Models, Reasoning, and Inference Cambridge Press, 2009.

[W] Judea Pearl, Dana Mackenzie,

<u>The Book of Why,</u>

Basic books, 2018.

•[Darwiche] <u>Adnan Darwiche, "Modeling and Reasonin</u> with Bayesian Networks"

•[Dechter] <u>Rina Dechter, "Reasoning with Probabilistic</u> and Deterministic Graphical Models: Exact Algorithms"

## Why Causality? layers/rungs of the causal hierarchy **This course** IMAGINING last part This course DOING main part 00 This course, SEEING first part

There are three distinct levels of cognitive ability: seeing, doing and imagining

# Ladder of Causation`



#### seeing, doing, and imagining.

- Most animals, learning machines are on the first rung, learning from association.
- Tool users, such as early humans, are on the second rung, if they act by planning and not merely by imitation. We can also use experiments to learn the effects of interventions, and presumably this is how babies acquire much of their causal knowledge.
- On the top rung, counterfactual learners can imagine worlds that do not exist and infer reasons for observed phenomena.

## The Primary AI Challenges

- Machine Learning focuses on replicating humans learning
- Automated reasoning focuses on replicating how people reason.



## **Automated Reasoning**

#### **Medical Doctor**



Lawyer



Policy Maker



#### **Queries:**

- Prediction: what will happen?
- Diagnosis: what had happened?
- Situation assessment: What is going on?
- Planning, decision making: what to do?
- Explanation: need causal models
- Counterfactuals: What if? need Structural causal models

# **Automated Reasoning**



#### **Queries:**

- Prediction
- Diagnosis
- Situation assessment
- Planning, decision making
- Explanation, causal effect
- Counterfactuals

Knowledge is huge, so How to identify what's relevant?

**Causal Graphical Models** 

\*\*The field of Automated Reasoning developing general purpose formalisms (languages, models) that enable us to represent knowledge in such a way that we can exploit the relevance and causal relationship quickly. Answer query in the 3 levels of the causal heirarchy

## **Graphical Models**

Example diagnosing liver disease (Onisko et al., 1999)



- **Diagnosis**, explanation
- Situation assessment
- Planning, decision making
- **Counterfactual reasoning**

Automated Reasoning:

- Develop methods to answer these questions.
- Learning the models: from experts and data.

## **Complexity of Automated Reasoning**

- Prediction
- Diagnosis
- Planning and scheduling
- Probabilistic Inference
- Explanation
- Decision-making
- Causal reasoning

Reasoning is computationally hard Complexity is exponential



# Al Renaissance



- Deep learning
  - Fast predictions
  - "Instinctive"

Tools:

Tensorflow, PyTorch, ...



- Probabilistic models
  - Slow reasoning
  - "Logical / deliberative"

Tools: Graphical Models, Probabilistic programming, Markov Logic, ...

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THINKING.

FASTANDSLOW

DANIEL

KAHNEMAN

WINNER OF THE NOBEL PRIZE IN ECONOMIC

## Text Books





Class page







# Probabilistic Graphical models

- Describe structure in large problems
  - Large complex system F(X)
  - Made of "smaller", "local" interactions  $f_{lpha}(x_{lpha})$
  - Complexity emerges through interdependence

# Probabilistic Graphical models

- Describe structure in large problems
  - Large complex system F(X)
    - Protein Structure prediction: predicting the 3d structure from given sequences
    - CPD: Computational Protein **design** (backbone) algorithms enumerate a combinatorial number of candidate structures to compute the Global Minimum Energy Conformation (GMEC).



We can model the compatibility of two parts of the protein with a reward for positions that are compatible, and penalty for incompatible ones.

# **Probabilistic Graphical models**

- Describe structure in large problems
  - Large complex system F(X)
  - Made of "smaller", "local" interactions  $f_{\alpha}(x_{\alpha})$
  - Complexity emerges through interdependence
- **Examples & Tasks** 
  - Summation & marginalization

$$(x_i) = rac{1}{Z} \sum_{\mathbf{x} ackslash x_i} \prod_lpha f_lpha(\mathbf{x}_lpha)$$
 and

"partition function"

 $Z = \sum \prod f_{\alpha}(\mathbf{x}_{\alpha})$ 

 $\mathbf{x} \quad \alpha$ 

$$p(x_i) = rac{1}{Z} \sum_{\mathbf{x} \setminus x_i} \prod_{\alpha} f_{\alpha}(\mathbf{x}_{\alpha})$$
 and

Image segmentation and classification:

Observation **y** 



e.g., [Plath et al. 2009]





## Probabilistic (Causal) Graphical models

- Describe structure in large problems
  - Large complex system F(X)
  - Made of "smaller", "local" interactions  $f_lpha(x_lpha)$
  - Complexity emerges through interdependence

 $\alpha$ 

- Examples & Tasks
  - Mixed inference (marginal MAP, MEU, ...)

XS

 $f(\mathbf{x}_M^*) = \max_{\mathbf{x}_M} \sum \prod f_\alpha(\mathbf{x}_\alpha)$ 

Influence diagrams & optimal decision-making

(the "oil wildcatter" problem)

e.g., [Raiffa 1968; Shachter 1986]



# Example domains for graphical models

- Natural Language processing
  - Information extraction, semantic parsing, translation, topic models, ...
- Computer vision
  - Object recognition, scene analysis, segmentation, tracking, ...
- Computational biology
  - Pedigree analysis, protein folding and binding, sequence matching, ...
- Networks
  - Webpage link analysis, social networks, communications, citations, ....
- Robotics
  - Planning & decision making
- Social sciences, man-machine interaction requires causality

## In more details...

## Bayesian Networks (Pearl 1988)



P(S, C, B, X, D) = P(S) P(C|S) P(B|S) P(X|C,S) P(D|C,B)

Combination: Product Marginalization: sum/max

• Posterior marginals, probability of evidence, MPE

Is this a causal model?

•  $P(D=0) = \sum_{S,L,B,X} P(S) \cdot P(C|S) \cdot P(B|S) \cdot P(X|C,S) \cdot P(D|C,B)$ MAP(P)=  $max_{S,L,B,X} P(S) \cdot P(C|S) \cdot P(B|S) \cdot P(X|C,S) \cdot P(D|C,B)$ 

# Alarm network [Beinlich et al., 1989]

• Bayes nets: compact representation of large joint distributions

The "alarm" network: 37 variables, 509 parameters (rather than 2<sup>37</sup> = 10<sup>11</sup> !)



# Chief Complaint: Sore Throat



## **Constraint Networks**





## **Propositional Reasoning**





• Question:

*Is it possible that Chris goes to the party but Becky does not?* 

Is the *propositional theory*  $\phi = \{A \rightarrow B, C \rightarrow A, \neg B, C\}$  satisfiable?



# Probabilistic reasoning (directed)

### **Party example: the weather effect**

- Alex is-<u>likely</u>-to-go in bad weather
- Chris <u>rarely</u>-goes in bad weather
- Becky is indifferent but <u>unpredictable</u>



W

P(C|W)

**P(B|W)** 

### **Questions:**



 What is the probability that Chris goes to the party but Becky does not?

	vv	Α	P(A W)
	good	0	.01
	good	1	.99
	bad	0	.1
	bad	1	.9
<u> </u>			

P(AIW)

```
P(W,A,C,B) = P(B|W) \cdot P(C|W) \cdot P(A|W) \cdot P(W)
```

```
P(A,C,B|W=bad) = 0.9 \cdot 0.1 \cdot 0.5
```

### **Mixed Probabilistic and Deterministic networks**





CN

#### Query:

Is it likely that Chris goes to the party if Becky does not but the weather is bad?

$$P(C, \neg B | w = bad, A \rightarrow B, C \rightarrow A)$$

### **Causal Probabilistic and Deterministic networks**

Alex is-<u>likely</u>-to-go in bad weather Chris <u>rarely</u>-goes in bad weather Becky is indifferent but <u>unpredictable</u>



 $P(C, \neg B | w = bad, A \rightarrow B, C \rightarrow A)$ 



#### **Causal effect query vs obs query:**

- Is it likely that Chris goes to the party if Becky does not?
- Is it likely that Chris goes to the party if we force Becky to not go.

P(C | do(B = notgo), w = bad)

P(C | B = notgo. w = bad)

# Complexity of Reasoning Tasks

- Constraint satisfaction
- Counting solutions
- Combinatorial optimization
- Belief updating
- Most probable explanation
- Decision-theoretic planning



## Reasoning is computationally hard

Complexity is Time and space(memory)



# **Complexity of Causal Tasks**

- Constraint satisfaction
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## Reasoning is computationally hard

Complexity is Time and space(memory)



## Tree-solving is easy



**MPE** (max-prod)

**#CSP** (sum-prod)

#### Trees are processed in linear time and memory

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# Transforming into a Tree

## • By Inference (thinking)

 Transform into a single, equivalent tree of subproblems

- By Conditioning (guessing)
  - Transform into many tree-like sub-problems.

# Inference and Treewidth



treewidth = (maximum cluster size) - 1

# Conditioning and Cycle cutset



# Search over the Cutset



- Inference may require too much memory
- Condition on some of the variables



## Bird's-eye View of Exact Algorithms



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## Bird's-eye View of Exact Algorithms



## Bird's-eye View of Approximate Algorithms



# Why/What/How Uncertainty?

- Why Uncertainty?
  - Answer: It is abundant
- What formalism to use?
  - Answer: Probability theory
- How to overcome exponential representation?
  - Answer: Graphs, graphs, graphs... to capture irrelevance, independence, causality
- Why Causality?
  - Because it is everywhere (what would have happened in January 6<sup>th</sup> had the Capitol been better protected?)
  - If we seek strong AI, AGI (Artificial General Intelligence) we must have causal models.

## Basics of Probabilistic Calculus (Chapter 3)

# The Burglary Example



## Degrees of Belief

- Assign a degree of belief or probability in [0, 1] to each world  $\omega$  and denote it by  $Pr(\omega)$ .
- The belief in, or probability of, a sentence  $\alpha$ :

$$\Pr(\alpha) \stackrel{def}{=} \sum_{\omega \models \alpha} \Pr(\omega).$$

world	Earthquake	Burglary	Alarm	$\Pr(.)$
$\omega_1$	true	true	true	.0190
$\omega_2$	true	true	false	.0010
$\omega_3$	true	false	true	.0560
$\omega_4$	true	false	false	.0240
$\omega_5$	false	true	true	.1620
$\omega_6$	false	true	false	.0180
$\omega_7$	false	false	true	.0072
$\omega_8$	false	false	false	.7128

• A bound on the belief in any sentence:

 $0 \leq \Pr(\alpha) \leq 1$  for any sentence  $\alpha$ .

• A baseline for inconsistent sentences:

 $Pr(\alpha) = 0$  when  $\alpha$  is inconsistent.

• A baseline for valid sentences:

 $Pr(\alpha) = 1$  when  $\alpha$  is valid.

## Properties of Beliefs



• The belief in a sentence given the belief in its negation:

$$\Pr(\alpha) + \Pr(\neg \alpha) = 1.$$

### Example

$$Pr(\mathsf{Burglary}) = Pr(\omega_1) + Pr(\omega_2) + Pr(\omega_5) + Pr(\omega_6) = .2$$
  
$$Pr(\neg \mathsf{Burglary}) = Pr(\omega_3) + Pr(\omega_4) + Pr(\omega_7) + Pr(\omega_8) = .8$$

a A

## **Properties of Beliefs**



• The belief in a disjunction:

$$\Pr(\alpha \lor \beta) = \Pr(\alpha) + \Pr(\beta) - \Pr(\alpha \land \beta).$$

• Example:

 $\begin{array}{lll} \Pr(\mathsf{Earthquake}) &=& \Pr(\omega_1) + \Pr(\omega_2) + \Pr(\omega_3) + \Pr(\omega_4) = .1 \\ && \Pr(\mathsf{Burglary}) &=& \Pr(\omega_1) + \Pr(\omega_2) + \Pr(\omega_5) + \Pr(\omega_6) = .2 \\ \Pr(\mathsf{Earthquake} \land \mathsf{Burglary}) &=& \Pr(\omega_1) + \Pr(\omega_2) = .02 \\ \Pr(\mathsf{Earthquake} \lor \mathsf{Burglary}) &=& .1 + .2 - .02 = .28 \end{array}$ 

## **Properties of Beliefs**



• The belief in a disjunction:

 $Pr(\alpha \lor \beta) = Pr(\alpha) + Pr(\beta)$  when  $\alpha$  and  $\beta$  are mutually exclusive.

Quantify uncertainty about a variable X using the notion of entropy:

$$\operatorname{ENT}(X) \stackrel{def}{=} -\sum_{x} \operatorname{Pr}(x) \log_2 \operatorname{Pr}(x),$$

where  $0 \log 0 = 0$  by convention.

	Earthquake	Burglary	Alarm
true	.1	.2	.2442
false	.9	.8	.7558
ENT(.)	.469	.722	.802

## Entropy



- The entropy for a binary variable X and varying  $p = \Pr(X)$ .
- Entropy is non-negative.
- When p = 0 or p = 1, the entropy of X is zero and at a minimum, indicating no uncertainty about the value of X.
- When p = <sup>1</sup>/<sub>2</sub>, we have Pr(X) = Pr(¬X) and the entropy is at a maximum (indicating complete uncertainty).

Alpha and beta are events

### Closed form for Bayes conditioning:

$$\Pr(\alpha|\beta) = \frac{\Pr(\alpha \land \beta)}{\Pr(\beta)}$$

Defined only when  $Pr(\beta) \neq 0$ .

## Degrees of Belief

world	Earthquake	Burglary	Alarm	$\Pr(.)$
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$\omega_7$	false	false	true	.0072
$\omega_8$	false	false	false	.7128

 $\begin{array}{lll} \Pr(\mathsf{Earthquake}) &=& \Pr(\omega_1) + \Pr(\omega_2) + \Pr(\omega_3) + \Pr(\omega_4) = .1 \\ \Pr(\mathsf{Burglary}) &=& .2 \\ \Pr(\neg\mathsf{Burglary}) &=& .8 \\ \Pr(\mathsf{Alarm}) &=& .2442 \end{array}$ 

Burglary is independent of Earthquake

Conditioning on evidence Earthquake:			
Pr(Burglary) Pr(Burglary∣Earthquake)	=	.2 .2	
Pr(Alarm) Pr(Alarm∣Earthquake)	=	.2442 .75 ↑	

The belief in Burglary is not changed, but the belief in Alarm increases.

Earthquake is independent of burglary

Conditioning on evidence Burglary:			
Pr(Alarm) Pr(Alarm∣Burglary)	$\parallel \approx$	.2442 .905 ↑	
$\Pr(Earthquake)$ $\Pr(Earthquake Burglary)$	=	.1 .1	

The belief in Alarm increases in this case, but the belief in Earthquake stays the same.

The belief in Burglary increases when accepting the evidence Alarm. How would such a belief change further upon obtaining more evidence?

Confirming that an Earthquake took place:

 $\begin{array}{lll} \Pr(\mathsf{Burglary}|\mathsf{Alarm}) &\approx & .741 \\ \Pr(\mathsf{Burglary}|\mathsf{Alarm} \wedge \mathsf{Earthquake}) &\approx & .253 \downarrow \end{array}$ 

We now have an explanation of Alarm.

Confirming that there was no Earthquake:

 $\begin{array}{ll} \Pr(\mathsf{Burglary}|\mathsf{Alarm}) &\approx .741 \\ \Pr(\mathsf{Burglary}|\mathsf{Alarm} \wedge \neg \mathsf{Earthquake}) &\approx .957 \uparrow \end{array}$ 

New evidence will further establish burglary as an explanation.

## Conditional Independence

### $\Pr$ finds $\alpha$ conditionally independent of $\beta$ given $\gamma$ iff

$$\Pr(\alpha|\beta \wedge \gamma) = \Pr(\alpha|\gamma) \text{ or } \Pr(\beta \wedge \gamma) = 0.$$

### Another definition

$$\Pr(\alpha \wedge \beta | \gamma) = \Pr(\alpha | \gamma) \Pr(\beta | \gamma) \text{ or } \Pr(\gamma) = 0.$$

Pr finds **X** independent of **Y** given **Z**, denoted  $I_{Pr}(\mathbf{X}, \mathbf{Z}, \mathbf{Y})$ , means that Pr finds **x** independent of **y** given **z** for all instantiations **x**, **y** and **z**.

#### Example

 $X = \{A, B\}, Y = \{C\}$  and  $Z = \{D, E\}$ , where A, B, C, D and E are all propositional variables. The statement  $I_{Pr}(X, Z, Y)$  is then a compact notation for a number of statements about independence:

 $A \wedge B$  is independent of C given  $D \wedge E$ ;

 $A \wedge \neg B$  is independent of C given  $D \wedge E$ ;

 $\neg A \land \neg B$  is independent of  $\neg C$  given  $\neg D \land \neg E$ ;

That is,  $I_{Pr}(\mathbf{X}, \mathbf{Z}, \mathbf{Y})$  is a compact notation for  $4 \times 2 \times 4 = 32$  independence statements of the above form.

## Further Properties of Beliefs

### Chain rule

$$\Pr(\alpha_1 \wedge \alpha_2 \wedge \ldots \wedge \alpha_n) = \Pr(\alpha_1 | \alpha_2 \wedge \ldots \wedge \alpha_n) \Pr(\alpha_2 | \alpha_3 \wedge \ldots \wedge \alpha_n) \ldots \Pr(\alpha_n).$$

Case analysis (law of total probability)

$$\Pr(\alpha) = \sum_{i=1}^{n} \Pr(\alpha \wedge \beta_i),$$

where the events  $\beta_1, \ldots, \beta_n$  are mutually exclusive and exhaustive.

Another version of case analysis

$$\Pr(\alpha) = \sum_{i=1}^{n} \Pr(\alpha | \beta_i) \Pr(\beta_i),$$

where the events  $\beta_1, \ldots, \beta_n$  are mutually exclusive and exhaustive.

Two simple and useful forms of case analysis are these:

$$Pr(\alpha) = Pr(\alpha \land \beta) + Pr(\alpha \land \neg \beta)$$
$$Pr(\alpha) = Pr(\alpha | \beta)Pr(\beta) + Pr(\alpha | \neg \beta)Pr(\neg \beta).$$

The main value of case analysis is that, in many situations, computing our beliefs in the cases is easier than computing our beliefs in  $\alpha$ . We shall see many examples of this phenomena in later chapters.

## Further Properties of Beliefs

### Bayes rule

$$\Pr(\alpha|\beta) = \frac{\Pr(\beta|\alpha)\Pr(\alpha)}{\Pr(\beta)}.$$

- Classical usage:  $\alpha$  is perceived to be a cause of  $\beta$ .
- Example:  $\alpha$  is a disease and  $\beta$  is a symptom–
- Assess our belief in the cause given the effect.
- Belief in an effect given its cause, Pr(β|α), is usually more readily available than the belief in a cause given one of its effects, Pr(α|β).

## Ladder of Causation (PCH)<sup>seeing, doing, and imagining.</sup>



- Most animals, learning machines are on the first rung, learning from association.
- Tool users, such as early humans, are on the second rung, if they act by planning and not merely by imitation. We can also use experiments to learn the effects of interventions, and presumably this is how babies acquire much of their causal knowledge.
- On the top rung, counterfactual learners can imagine worlds that do not exist and infer reasons for observed phenomena.

Darwiche 2017: "Human-Level Intelligence or Animal-Like Abilities?"