#### Reasoning with graphical models

# Slides Set 9(part b): Sampling Techniques for Probabilistic and Deterministic Graphical models

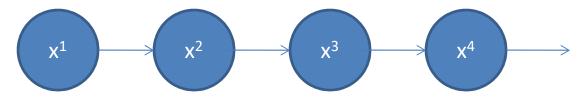
Rina Dechter

(Reading" Darwiche chapter 15, cutset-sampling paper posted)

#### **Overview**

- 1. Probabilistic Reasoning/Graphical models
- 2. Importance Sampling
- 3. Markov Chain Monte Carlo: Gibbs Sampling
- 4. Sampling in presence of Determinism
- 5. Rao-Blackwellisation
- 6. AND/OR importance sampling

#### Markov Chain



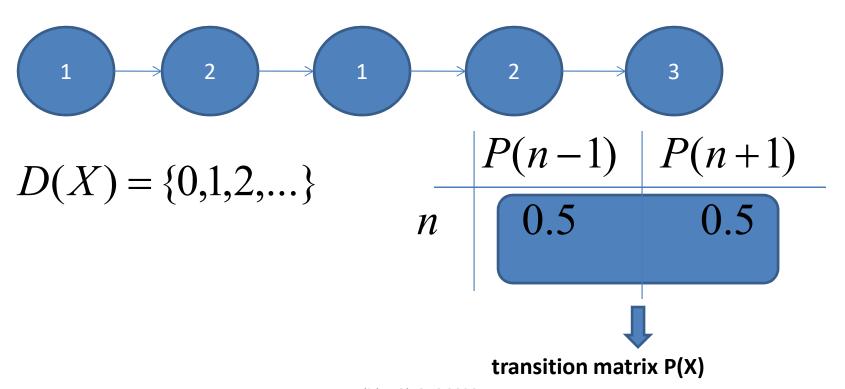
 A Markov chain is a discrete random process with the property that the next state depends only on the current state (Markov Property):

$$P(x^{t} | x^{1}, x^{2}, ..., x^{t-1}) = P(x^{t} | x^{t-1})$$

• If  $P(X^t|x^{t-1})$  does not depend on t (time homogeneous) and state space is finite, then it is often expressed as a transition function (aka transition matrix)  $\sum P(X = x) = 1$ 

# Example: Drunkard's Walk

a random walk on the number line where, at each step, the position may change by +1 or
 –1 with equal probability



slides 9b 276 2020

# Example: Weather Model



$$D(X) = \{rainy, sunny\}$$

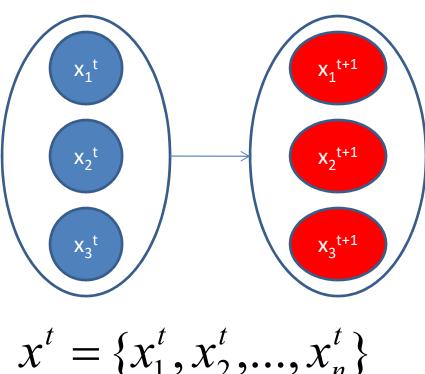
	P(rainy)	P(sunny)
rainy	0.9	0.1
sunny	0.5	0.5
	transition matri	x P(X)

#### Multi-Variable System

$$X = \{X_1, X_2, X_3\}, D(X_i) = discrete, finite$$

state is an assignment of values to all the

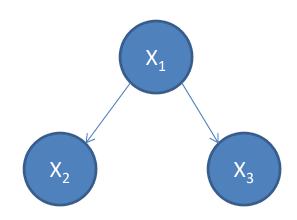
variables



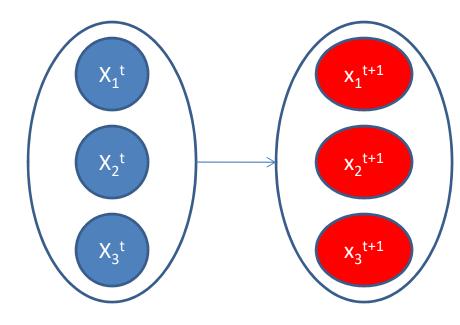
#### Bayesian Network System

 Bayesian Network is a representation of the joint probability distribution over 2 or more

variables



$$X = \{X_1, X_2, X_3\}$$



$$x^{t} = \{x_1^{t}, x_2^{t}, x_3^{t}\}$$

# Stationary Distribution Existence

• If the Markov chain is time-homogeneous, then the vector  $\pi(X)$  is a *stationary* distribution (aka *invariant* or *equilibrium* distribution, aka "fixed point"), if its entries sum up to 1 and satisfy:

 $\pi(x_i) = \sum_{x_i \in D(X)} \pi(x_j) P(x_i \mid x_j)$ 

- Finite state space Markov chain has a unique stationary distribution if and only if:
  - The chain is irreducible
  - All of its states are positive recurrent

#### Irreducible

- A state  $\chi$  is *irreducible* if under the transition rule one has nonzero probability of moving from  $\chi$  to any other state and then coming back in a finite number of steps
- If one state is irreducible, then all the states must be irreducible

(Liu, Ch. 12, pp. 249, Def. 12.1.1)

#### Recurrent

- A state  $\chi$  is *recurrent* if the chain returns to  $\chi$  with probability 1
- Let M(x) be the expected number of steps to return to state x
- State  $\chi$  is *positive recurrent* if  $M(\chi)$  is finite The recurrent states in a finite state chain are positive recurrent.

#### Stationary Distribution Convergence

Consider infinite Markov chain:

$$P^{(n)} = P(x^n \mid x^0) = P^0 P^n$$

• If the chain is both *irreducible* and *aperiodic*, then:

$$\pi = \lim_{n \to \infty} P^{(n)}$$

• Initial state is not important in the limit "The most useful feature of a "good" Markov chain is its fast forgetfulness of its past..."

(Liu, Ch. 12.1)

#### Aperiodic

- Define  $d(i) = g.c.d.\{n > 0 \mid it is possible to go from <math>i$  to i in n steps $\}$ . Here, g.c.d. means the greatest common divisor of the integers in the set. If d(i)=1 for  $\forall i$ , then chain is aperiodic
- Positive recurrent, aperiodic states are ergodic

#### Markov Chain Monte Carlo

- How do we estimate P(X), e.g., P(X|e)?
- Generate samples that form Markov Chain with stationary distribution  $\pi = P(X|e)$
- Estimate  $\pi$  from samples (observed states): visited states  $x^0,...,x^n$  can be viewed as "samples" from distribution  $\pi$

$$\overline{\pi}(x) = \frac{1}{T} \sum_{t=1}^{T} \delta(x, x^{t})$$

$$\pi = \lim_{T \to \infty} \overline{\pi}(x)$$

#### **MCMC Summary**

- Convergence is guaranteed in the limit
- Initial state is not important, but... typically, we throw away first K samples - "burn-in"
- Samples are dependent, not i.i.d.
- Convergence (mixing rate) may be slow
- The stronger correlation between states, the slower convergence!

# Gibbs Sampling (Geman&Geman, 1984)

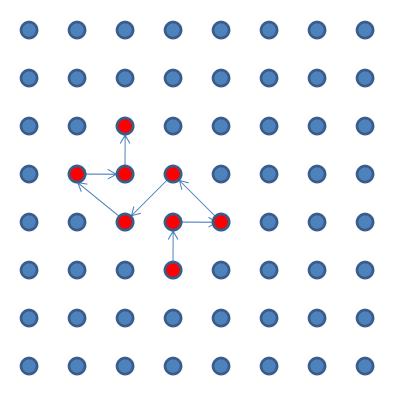
- Gibbs sampler is an algorithm to generate a sequence of samples from the joint probability distribution of two or more random variables
- Sample new variable value one variable at a time from the variable's conditional distribution:

$$P(X_i) = P(X_i \mid x_1^t, ..., x_{i-1}^t, x_{i+1}^t, ..., x_n^t) = P(X_i \mid x_i^t \setminus x_i)$$

• Samples form a Markov chain with stationary distribution P(X|e)

#### Gibbs Sampling: Illustration

The process of Gibbs sampling can be understood as a *random walk* in the space of all instantiations of X=x (remember drunkard's walk):



In one step we can reach instantiations that differ from current one by value assignment to at most one variable (assume randomized choice of variables  $X_i$ ).

#### Ordered Gibbs Sampler

#### Generate sample $x^{t+1}$ from $x^t$ :

Process
All
Variables
In Some
Order

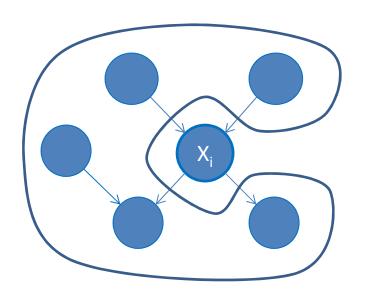
$$X_{1} = x_{1}^{t+1} \leftarrow P(X_{1} \mid x_{2}^{t}, x_{3}^{t}, ..., x_{N}^{t}, e)$$

$$X_{2} = x_{2}^{t+1} \leftarrow P(X_{2} \mid x_{1}^{t+1}, x_{3}^{t}, ..., x_{N}^{t}, e)$$
...
$$X_{N} = x_{N}^{t+1} \leftarrow P(X_{N} \mid x_{1}^{t+1}, x_{2}^{t+1}, ..., x_{N-1}^{t+1}, e)$$

In short, for i=1 to N:

$$X_i = x_i^{t+1} \leftarrow \text{sampled from } P(X_i \mid x^t \setminus x_i, e)$$

#### Transition Probabilities in BN



Given *Markov blanket* (parents, children, and their parents), X<sub>i</sub> is independent of all other nodes

#### Markov blanket:

$$markov(X_i) = pa_i \cup ch_i \cup (\bigcup_{X_j \in ch_j} pa_j)$$

$$P(X_i \mid x^t \setminus x_i) = P(X_i \mid markov_i^t):$$

$$P(x_i \mid x^t \setminus x_i) \propto P(x_i \mid pa_i) \prod_{X_j \in ch_i} P(x_j \mid pa_j)$$

Computation is linear in the size of Markov blanket!

# Ordered Gibbs Sampling Algorithm (Pearl, 1988)

```
Input: X, E=e
```

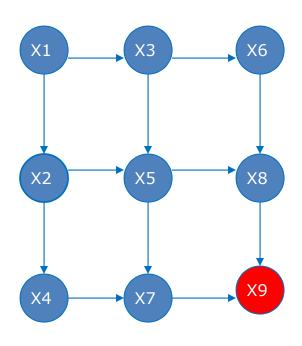
Output: T samples  $\{x^t\}$ 

Fix evidence E=e, initialize  $x^0$  at random

- 1. For t = 1 to T (compute samples)
- 2. For i = 1 to N (loop through variables)
- 3.  $x_i^{t+1} \leftarrow P(X_i \mid markov_i^t)$
- 4. End For
- 5. End For

#### Gibbs Sampling Example - BN

$$X = \{X_1, X_2, ..., X_9\}, E = \{X_9\}$$



$$X_1 = X_1^0$$

$$X_6 = X_6^0$$

$$\mathbf{X}_2 = \mathbf{x}_2^0$$

$$X_7 = X_7^0$$

$$\mathbf{X}_3 = \mathbf{x}_3^0$$

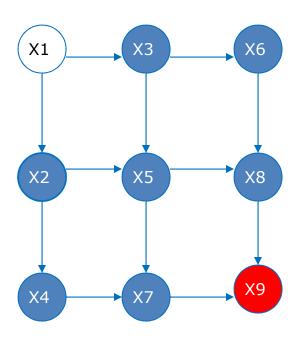
$$\mathbf{X}_8 = \mathbf{x}_8^0$$

$$\mathbf{X}_4 = \mathbf{x}_4^0$$

$$X_5 = X_5^0$$

#### Gibbs Sampling Example - BN

$$X = \{X_1, X_2, ..., X_9\}, E = \{X_9\}$$



$$x_1^1 \leftarrow P(X_1 \mid x_2^0, ..., x_8^0, x_9)$$

$$x_2^1 \leftarrow P(X_2 \mid x_1^1, ..., x_8^0, x_9)$$

• • •

# Answering Queries $P(x_i | e) = ?$

• **Method 1**: count # of samples where  $X_i = x_i$  (histogram estimator):

$$\overline{P}(X_i = x_i) = \frac{1}{T} \sum_{t=1}^{T} \delta(x_i, x^t)$$
 Dirac delta f-n

Method 2: average probability (mixture estimator):

$$\overline{P}(X_i = x_i) = \frac{1}{T} \sum_{t=1}^{T} P(X_i = x_i | markov_i^t)$$

Mixture estimator converges faster

# Importance vs. Gibbs

Gibbs: 
$$x^t \leftarrow \hat{P}(X \mid e)$$

$$\hat{P}(X \mid e) \xrightarrow{T \to \infty} P(X \mid e)$$

$$\hat{g}(X) = \frac{1}{T} \sum_{t=1}^{T} g(x^t)$$

Importance:

$$\overline{g} = \frac{1}{T} \sum_{t=1}^{T} \frac{g(x^{t})P(x^{t})}{Q(x^{t})}$$

#### Gibbs Sampling: Convergence

- Sample from  $P(X|e) \rightarrow P(X|e)$
- Converges iff chain is irreducible and ergodic
- Intuition must be able to explore all states:
  - if  $X_i$  and  $X_j$  are strongly correlated,  $X_i$ =0↔  $X_j$ =0, then, we cannot explore states with  $X_i$ =1 and  $X_i$ =1
- All conditions are satisfied when all probabilities are positive
- Convergence rate can be characterized by the second eigen-value of transition matrix

# Gibbs: Speeding Convergence

Reduce dependence between samples (autocorrelation)

- Skip samples
- Randomize Variable Sampling Order
- Employ blocking (grouping)
- Multiple chains

Reduce variance (cover in the next section)

# **Blocking Gibbs Sampler**

- Sample several variables together, as a block
- **Example:** Given three variables X,Y,Z, with domains of size 2, group Y and Z together to form a variable  $W=\{Y,Z\}$  with domain size 4. Then, given sample  $(x^t,y^t,z^t)$ , compute next sample:

$$x^{t+1} \leftarrow P(X \mid y^{t}, z^{t}) = P(w^{t})$$
$$(y^{t+1}, z^{t+1}) = w^{t+1} \leftarrow P(Y, Z \mid x^{t+1})$$

- + Can improve convergence greatly when two variables are strongly correlated!
- Domain of the block variable grows exponentially with the #variables in a block!

# Gibbs: Multiple Chains

- Generate M chains of size K
- Each chain produces independent estimate  $P_m$ :

$$\overline{P}_m(x_i | e) = \frac{1}{K} \sum_{t=1}^K P(x_i | x^t \setminus x_i)$$

• Estimate  $P(x_i|e)$  as average of  $P_m(x_i|e)$ :

$$\hat{P}\left(\bullet\right) = \frac{1}{M} \sum_{i=1}^{M} P_{m}\left(\bullet\right)$$

Treat  $P_m$  as independent random variables.

# Gibbs Sampling Summary

Markov Chain Monte Carlo method

(Gelfand and Smith, 1990, Smith and Roberts, 1993, Tierney, 1994)

- Samples are dependent, form Markov Chain
- Sample from  $\overline{P}(X \mid e)$  which **converges** to  $P(X \mid e)$
- Guaranteed to converge when all P > 0
- Methods to improve convergence:
  - Blocking
  - Rao-Blackwellised

#### **Overview**

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#### Rao-Blackwell Sampling

- Given a Bayesian network over disjoint variables X and Y
- Goal is to estimate the probability of some event  $\alpha$ ,  $\Pr(\alpha)$
- Assume  $\Pr(\alpha|\mathbf{y})$  can be computed efficiently for any instantiation  $\mathbf{y}$
- Rao-Blackwell sampling can exploit this fact to reduce the variance, by sampling from the distribution  $\Pr(\mathbf{Y})$  instead the full distribution  $\Pr(\mathbf{X}, \mathbf{Y})$

#### Rao-Blackwell Sampling

#### Rao-Blackwell sampling:

- **1** Draw a sample  $\mathbf{y}^1, \dots, \mathbf{y}^n$  from the distribution  $\Pr(\mathbf{Y})$
- **2** Compute  $Pr(\alpha|\mathbf{y}^i)$  for each sampled instantiation  $\mathbf{y}^i$
- **3** Estimate the probability  $\Pr(\alpha)$  using the average

$$(1/n)\sum_{i=1}^n \Pr(\alpha|\mathbf{y}^i)$$

Will generally have a smaller variance than direct sampling.

#### Rao-Blackwell Sampling

# The Rao-Blackwell (RB) function for event $\alpha$ and distribution Pr(X, Y)

maps each instantiation  $\mathbf{y}$  into [0,1] as follows:

$$\ddot{\alpha}(\mathbf{y}) \stackrel{def}{=} \Pr(\alpha|\mathbf{y})$$

If our sample is  $\mathbf{y}^1, \dots, \mathbf{y}^n$ , and if we use Monte Carlo simulation to estimate the expectation of the RB function  $\ddot{\alpha}(\mathbf{Y})$ , then our estimate will simply be the sample mean:

$$\operatorname{Av}_n(\ddot{\alpha}) = \frac{1}{n} \sum_{i=1}^n \Pr(\alpha | \mathbf{y}^i)$$

# Sampling: Performance

- Gibbs sampling
  - Reduce dependence between samples
- Importance sampling
  - Reduce variance
- Cutset sampling Achieve both by sampling a subset of variables and integrating out the rest (reduce dimensionality), aka Rao-Blackwellisation
- Exploit graph structure to manage the extra cost

# **Smaller Subset State-Space**

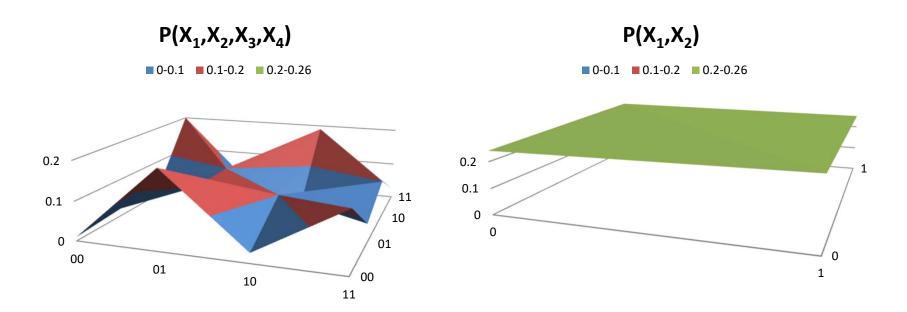
Smaller state-space is easier to cover

$$X = \{X_1, X_2, X_3, X_4\}$$
  $X = \{X_1, X_2\}$ 

$$D(X) = 64$$

$$D(X) = 16$$

#### **Smoother Distribution**



# Speeding Up Convergence

Mean Squared Error of the estimator:

$$MSE_{Q}[\overline{P}] = BIAS^{2} + Var_{Q}[\overline{P}]$$

In case of unbiased estimator, BIAS=0

$$MSE_{\mathcal{Q}}[\hat{P}] = Var_{\mathcal{Q}}[\hat{P}] = \left(E_{\mathcal{Q}}[\hat{P}]^2 - E_{\mathcal{Q}}[P]^2\right)$$

Reduce variance ⇒ speed up convergence!

### Rao-Blackwellisation

$$X = R \cup L$$

$$\hat{g}(x) = \frac{1}{T} \{ h(x^1) + \dots + h(x^T) \}$$

$$\widetilde{g}(x) = \frac{1}{T} \{ E[h(x) | l^1] + \dots + E[h(x) | l^T] \}$$

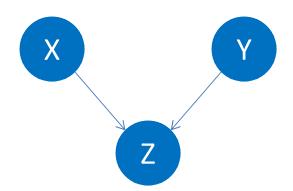
$$Var\{g(x)\} = Var\{E[g(x)|l]\} + E\{var[g(x)|l]\}$$

$$Var\{g(x)\} \ge Var\{E[g(x) | l]\}$$

$$Var\{\hat{g}(x)\} = \frac{Var\{h(x)\}}{T} \ge \frac{Var\{E[h(x) \mid l]\}}{T} = Var\{\tilde{g}(x)\}$$

Liu, Ch.2.3

# Blocking Gibbs Sampler vs. Collapsed



Faster Convergence Standard Gibbs:

$$P(x | y, z), P(y | x, z), P(z | x, y)$$
 (1)

• Blocking:

$$P(x \mid y, z), P(y, z \mid x) \tag{2}$$

Collapsed:

$$P(x \mid y), P(y \mid x) \tag{3}$$

### Collapsed Gibbs Sampling

#### **Generating Samples**

### Generate sample ct+1 from ct:

$$C_1 = c_1^{t+1} \leftarrow P(c_1 \mid c_2^t, c_3^t, ..., c_K^t, e)$$

$$C_2 = c_2^{t+1} \leftarrow P(c_2 \mid c_1^{t+1}, c_3^t, ..., c_K^t, e)$$

. . .

$$C_K = c_K^{t+1} \leftarrow P(c_K \mid c_1^{t+1}, c_2^{t+1}, ..., c_{K-1}^{t+1}, e)$$

In short, for i=1 to K:

$$C_i = c_i^{t+1} \leftarrow \text{sampled from } P(c_i \mid c^t \setminus c_i, e)$$

# Collapsed Gibbs Sampler

```
Input: C \subset X, E=e
```

Output: T samples  $\{c^t\}$ 

Fix evidence E=e, initialize  $c^0$  at random

- 1. For t = 1 to T (compute samples)
- 2. For i = 1 to N (loop through variables)
- 3.  $c_i^{t+1} \leftarrow P(C_i \mid c^t \setminus c_i)$
- 4. End For
- 5. End For

### **Calculation Time**

- Computing  $P(c_i | c^t \setminus c_i, e)$  is more expensive (requires inference)
- Trading #samples for smaller variance:
  - generate more samples with higher covariance
  - generate fewer samples with lower covariance
- Must control the time spent computing sampling probabilities in order to be timeeffective!

# **Exploiting Graph Properties**

Recall... computation time is exponential in the adjusted induced width of a graph

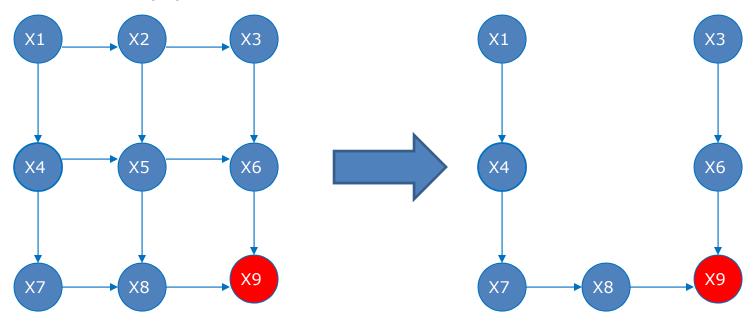
- w-cutset is a subset of variable s.t. when they are observed, induced width of the graph is w
- when sampled variables form a w-cutset, inference is exp(w) (e.g., using Bucket Tree Elimination)
- cycle-cutset is a special case of w-cutset

Sampling w-cutset  $\Rightarrow$  w-cutset sampling!

### What If C=Cycle-Cutset?

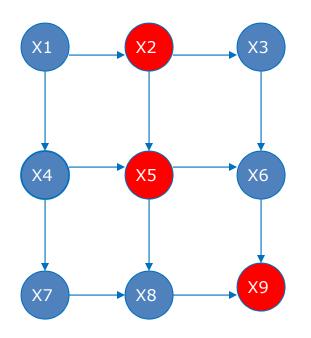
$$c^0 = \{x_2^0, x_5^0\}, E = \{X_9\}$$

 $P(x_2,x_5,x_9)$  – can compute using Bucket Elimination (probability of evidence)



 $P(x_2,x_5,x_9)$  – computation complexity is O(N)

# **Computing Transition Probabilities**



#### Compute joint probabilities:

$$BE: P(x_2 = 0, x_3, x_9)$$

$$BE: P(x_2 = 0, x_3, x_9)$$
  
 $BE: P(x_2 = 1, x_3, x_9)$ 

Normalize:

$$\alpha = P(x_2 = 0, x_3, x_9) + P(x_2 = 1, x_3, x_9)$$

$$P(x_2 = 0 \mid x_3) = \alpha P(x_2 = 0, x_3, x_9)$$

$$P(x_2 = 1 \mid x_3) = \alpha P(x_2 = 1, x_3, x_9)$$

### **Cutset Sampling-Answering Queries**

• Query:  $\forall c_i \in C$ ,  $P(c_i \mid e) = ?$  same as Gibbs:

$$\hat{P}(c_i|e) = \frac{1}{T} \sum_{t=1}^{T} P(c_i \mid c^t \setminus c_i, e)$$
computed while generating sample t using bucket tree elimination

• Query:  $\forall x_i \in X \setminus C$ ,  $P(x_i \mid e) = ?$ 

$$\overline{P}(x_i|e) = \frac{1}{T} \sum_{t=1}^{T} P(x_i \mid c^t, e)$$
compute after generating sample t using bucket tree elimination

### Cutset Sampling vs. Cutset Conditioning

Cutset Conditioning

$$P(x_i|e) = \sum_{c \in D(C)} P(x_i \mid c,e) \times P(c \mid e)$$

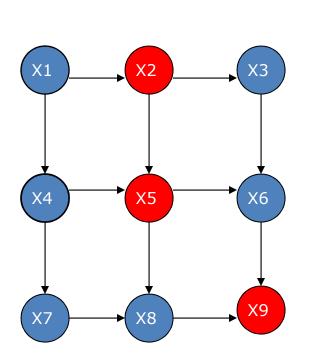
Cutset Sampling

$$\overline{P}(x_i|e) = \frac{1}{T} \sum_{t=1}^{T} P(x_i \mid c^t, e)$$

$$= \sum_{c \in D(C)} P(x_i \mid c, e) \times \frac{count(c)}{T}$$
$$= \sum_{c \in D(C)} P(x_i \mid c, e) \times \overline{P(c \mid e)}$$

# **Cutset Sampling Example**

### Estimating $P(x_2|e)$ for sampling node $X_2$ :



$$x_2^1 \leftarrow P(x_2 | x_5^0, x_9)$$
 Sample 1

. . .

$$x_2^2 \leftarrow P(x_2 | x_5^1, x_9)$$
 Sample 2

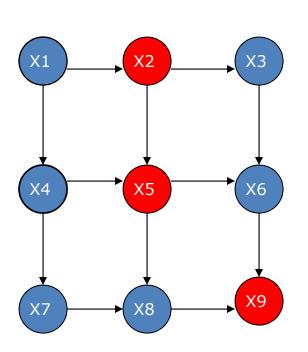
. . .

$$x_2^3 \leftarrow P(x_2 | x_5^2, x_9)$$
 Sample 3

$$\overline{P}(x_2 \mid x_9) = \frac{1}{3} \begin{bmatrix} P(x_2 \mid x_5, x_9) \\ + P(x_2 \mid x_5, x_9) \\ + P(x_2 \mid x_5, x_9) \end{bmatrix}$$

# **Cutset Sampling Example**

### Estimating $P(x_3 | e)$ for non-sampled node $X_3$ :



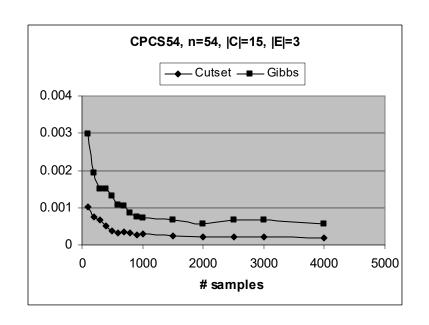
$$c^{1} = \{x_{2}^{1}, x_{5}^{1}\} \Rightarrow P(x_{3} | x_{2}^{1}, x_{5}^{1}, x_{9})$$

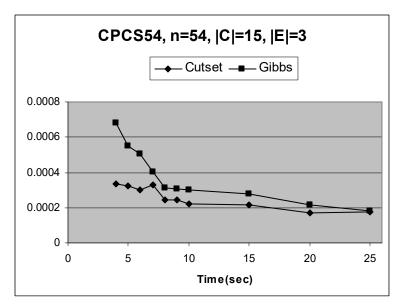
$$c^{2} = \{x_{2}^{2}, x_{5}^{2}\} \Rightarrow P(x_{3} | x_{2}^{2}, x_{5}^{2}, x_{9})$$

$$c^{3} = \{x_{2}^{3}, x_{5}^{3}\} \Rightarrow P(x_{3} | x_{2}^{3}, x_{5}^{3}, x_{9})$$

$$P(x_3 \mid x_9) = \frac{1}{3} \begin{bmatrix} P(x_3 \mid x_2^1, x_5^1, x_9) \\ + P(x_3 \mid x_2^2, x_5^2, x_9) \\ + P(x_3 \mid x_2^3, x_5^3, x_9) \end{bmatrix}$$

#### **CPCS54 Test Results**



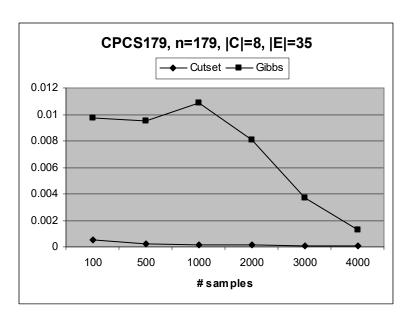


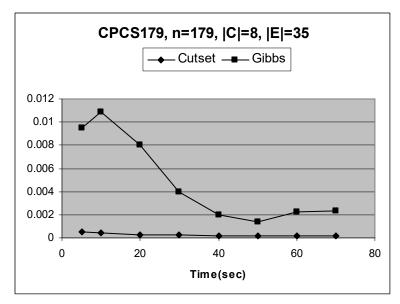
MSE vs. #samples (left) and time (right)

Ergodic, |X|=54,  $D(X_i)=2$ , |C|=15, |E|=3

Exact Time = 30 sec using Cutset Conditioning

#### **CPCS179 Test Results**

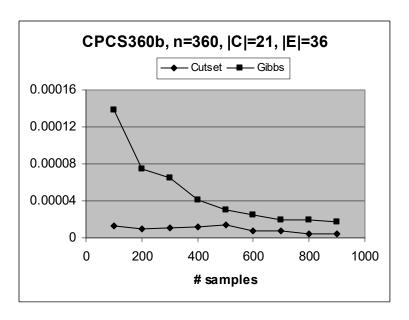


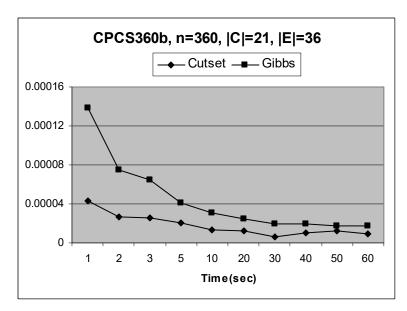


MSE vs. #samples (left) and time (right) Non-Ergodic (1 deterministic CPT entry) |X| = 179, |C| = 8,  $2 \le D(X_i) \le 4$ , |E| = 35

Exact Time = 122 sec using Cutset Conditioning

#### **CPCS360b Test Results**





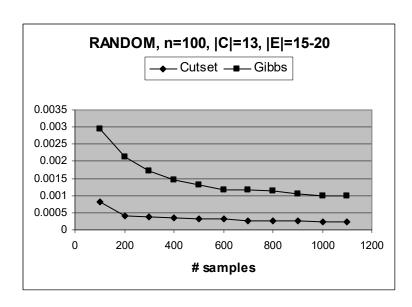
MSE vs. #samples (left) and time (right)

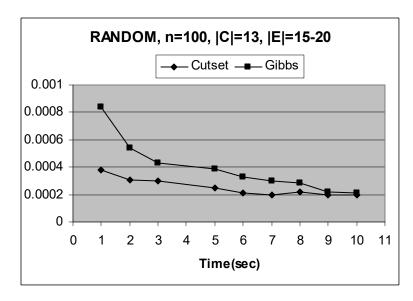
Ergodic, |X| = 360,  $D(X_i) = 2$ , |C| = 21, |E| = 36

Exact Time > 60 min using Cutset Conditioning

Exact Values obtained via Bucket Elimination

### Random Networks





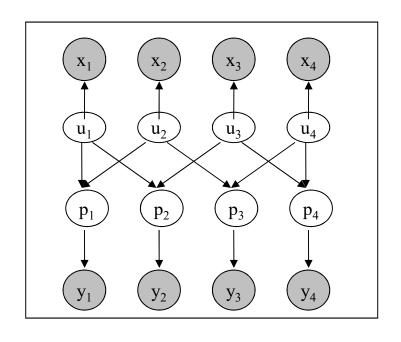
MSE vs. #samples (left) and time (right)

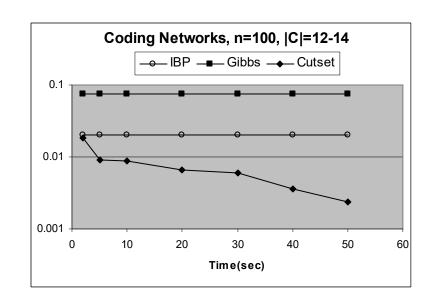
$$|X| = 100$$
,  $D(X_i) = 2$ ,  $|C| = 13$ ,  $|E| = 15-20$ 

Exact Time = 30 sec using Cutset Conditioning

### **Coding Networks**

#### Cutset Transforms Non-Ergodic Chain to Ergodic





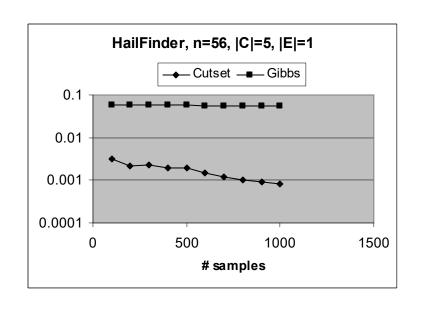
MSE vs. time (right)

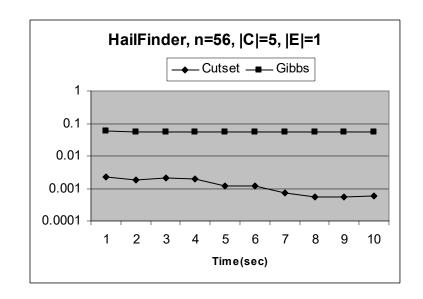
Non-Ergodic, |X| = 100,  $D(X_i) = 2$ , |C| = 13-16, |E| = 50

Sample Ergodic Subspace  $U = \{U_1, U_2, ... U_k\}$ 

Exact Time = 50 sec using Cutset Conditioning

# Non-Ergodic Hailfinder



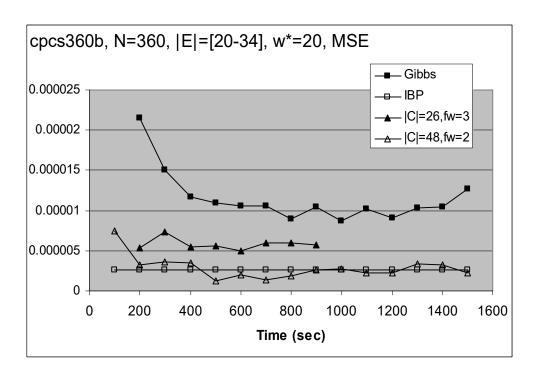


MSE vs. #samples (left) and time (right)

Non-Ergodic, |X| = 56, |C| = 5,  $2 <= D(X_i) <= 11$ , |E| = 0

Exact Time = 2 sec using Loop-Cutset Conditioning

### CPCS360b - MSE



MSE vs. Time

Ergodic, |X| = 360, |C| = 26,  $D(X_i) = 2$ 

Exact Time = 50 min using BTE

# **Cutset Importance Sampling**

(Gogate & Dechter, 2005) and (Bidyuk & Dechter, 2006)

Apply Importance Sampling over cutset C

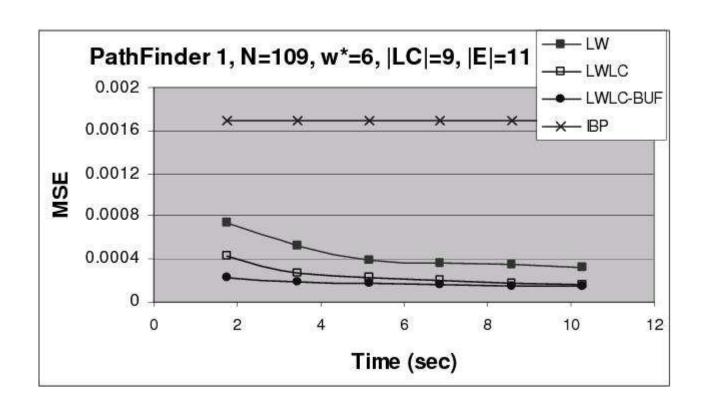
$$\hat{P}(e) = \frac{1}{T} \sum_{t=1}^{T} \frac{P(c^{t}, e)}{Q(c^{t})} = \frac{1}{T} \sum_{t=1}^{T} w^{t}$$

where  $P(c^t,e)$  is computed using Bucket Elimination

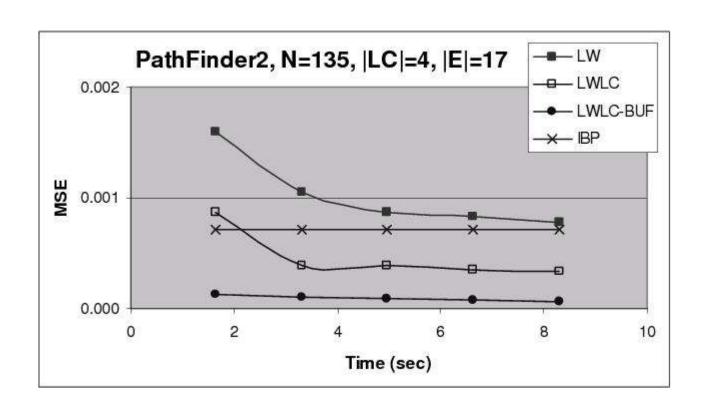
$$\overline{P}(c_i \mid e) = \alpha \frac{1}{T} \sum_{t=1}^{T} \delta(c_i, c^t) w^t$$

$$\overline{P}(x_i \mid e) = \alpha \frac{1}{T} \sum_{t=1}^{T} P(x_i \mid c^t, e) w^t$$

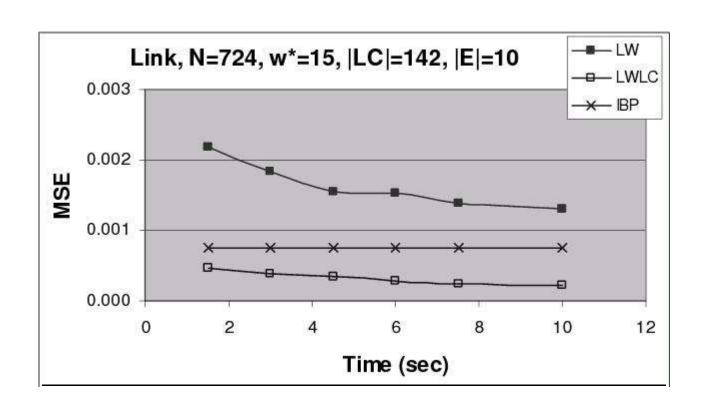
# Pathfinder 1



# Pathfinder 2



# Link



# Summary

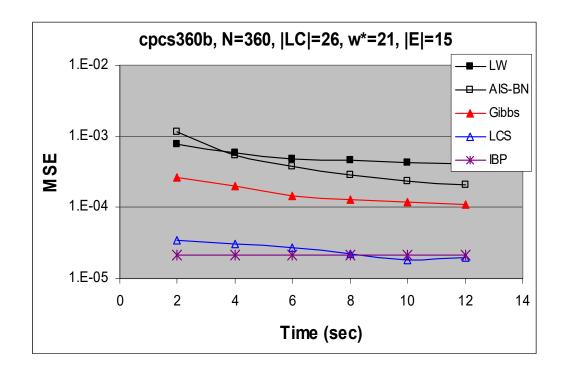
#### Importance Sampling

- i.i.d. samples
- Unbiased estimator
- Generates samples fast
- Samples from Q
- Reject samples with zero-weight
- Improves on cutset

#### **Gibbs Sampling**

- Dependent samples
- Biased estimator
- Generates samples slower
- Samples from P(X|e)
- Does not converge in presence of constraints
- Improves on cutset

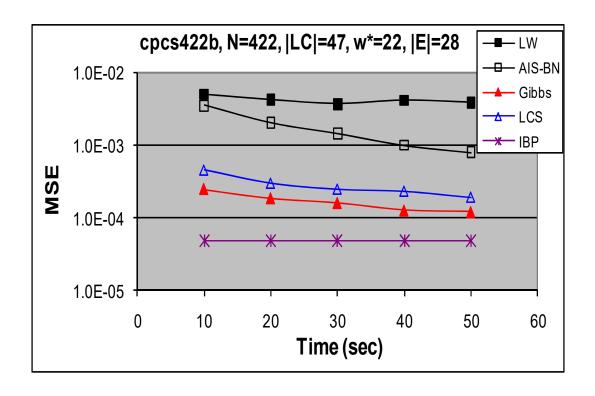
### CPCS360b



LW – likelihood weighting

LCS – likelihood weighting on a cutset

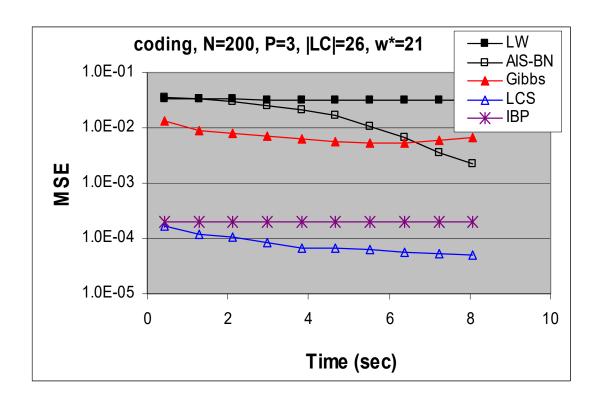
### CPCS422b



LW – likelihood weighting

LCS – likelihood weighting on a cutset

# **Coding Networks**



LW – likelihood weighting

LCS – likelihood weighting on a cutset