## Decomposition

## Basic Idea

- A difficult problem is broken down into small sub-problems, which can then be solved individually and combined to form an overall result.
- For example, if you want to write a book, you can write a sketch as a framework, then approach each component individually and finally put everything together to form a coherent work.
- Similar to the "divide and conquer" method for algorithms.


## Real World Example

| Property <br> family | Car <br> body | Motor | Radio | Doors | Seat <br> cover | Makeup <br> mirrow | $\cdots$ |
| :--- | :--- | :--- | :--- | :--- | :--- | :--- | :--- |
| Property | Hatch- <br> back | 2.8 L <br> 150 kW <br> Otto | Type <br> alpha | 4 | Leather, <br> Type L3 | yes | $\cdots$ |

About 200 variables
Typically 4 to 8 , but up to 150 instances per variable

More than $2^{200}$ combinations exist, but lots of combinations are not possible.


## Real World Example : Planning in car manufacturing

Available information: 10000 technical rules, 200 attributes
"If Motor $=m_{4}$ and Heating $=h_{1}$ then Generator $\in\left\{g_{1}, g_{3}, g_{5}\right\}$ "
"Engine type $\mathrm{e}_{1}$ can only be combined with transmission $\mathrm{t}_{2}$ or $\mathrm{t}_{5}$."
"Transmission $\mathrm{t}_{5}$ requires crankshaft $\mathrm{C}_{2}$."
"Convertibles have the same set of radio options as SUVs."
Each information corresponds to a constraint in a high dimensional subspace, possible questions/inferences:
"Can a station wagon with engine $\mathrm{e}_{4}$ be equipped with tire set $\mathrm{y}_{6}$ ?"
"Supplier $\mathrm{S}_{8}$ failed to deliver on time. What production line has to be modified and how?"
"Are there any peculiarities within the set of cars that suffered an aircondition failure?"

## Handling a Problem by Decomposition

Given: A large (high-dimensional) $\delta$ representing the domain knowledge.

Desired: A set of smaller (lower-dimensional) $\left\{\delta_{1}, \ldots, \delta_{\mathrm{s}}\right\}$ (maybe overlapping) from which the original $\delta$ could be reconstructed with no (or as few as possible) errors.

With such a decomposition we can draw any conclusions from $\left\{\delta_{1}, \ldots, \delta_{\text {s }}\right\}$ that could be inferred from $\delta$ - without, however, actually reconstructing it.

## Example 1

Toy World


- 10 simple geometric objects, 3 attributes

Relation

| color | shape | size |
| :---: | :--- | :--- |
| $\square$ | $O$ | small |
| $\square$ | $\bigcirc$ | medium |
| $\square$ | 0 | small |
| $\square$ | $\bigcirc$ | medium |
| $\square$ | $\triangle$ | medium |
| $\square$ | $\triangle$ | large |
| $\square$ | $\square$ | medium |
| $\square$ | $\square$ | medium |
| $\square$ | $\triangle$ | medium |
| $\square$ | $\triangle$ | large |

- One object is chosen at random and examined
- Inferences are drawn about the unobserved attributes

Note: In real applications the attributes (variables) could be motor, heating, generator, etc.

## Example 1: The Reasoning Space (Frame of Discernment)



The reasoning space consists of a finite set $\mathbf{E}$ of states.
The states are described by a set of $n$ attributes $A_{i}, i=1, \ldots, n$, whose domains $\left\{a_{1}^{(i)}, \ldots, a_{n_{i}}^{(i)}\right\}$ can be seen as sets of propositions or events.

The events in a domain are mutually exclusive and exhaustive.

## Example 1:The Relation in the Reasoning Space

Relation

| color | shape | size |
| :---: | :--- | :--- |
| $\square$ | 0 | small |
| $\square$ | 0 | medium |
| $\square$ | 0 | small |
| $\square$ | 0 | medium |
| $\square$ | $\triangle$ | medium |
| $\square$ | $\triangle$ | large |
| $\square$ | $\square$ | medium |
| $\square$ | $\square$ | medium |
| $\square$ | $\triangle$ | medium |
| $\square$ | $\triangle$ | large |

Visual Description


Each cube represents one tuple.

The spatial representation helps to understand the decomposition mechanism.

## Possibility-Based Formalization of Reasoning Space

Definition: Let E be a (finite) sample space.
A discrete possibility measure $R$ on $E$ is a function $R: 2^{E} \rightarrow\{0,1\}$ satisfying

1. $R(\emptyset)=0$ and
2. $\forall A_{1}, A_{2} \subseteq E: R\left(A_{1} \cup A_{2}\right)=\max \left\{R\left(A_{1}\right), R\left(A_{2}\right)\right\}$.

Similar to Kolmogorov's axioms of probability theory.
If an event $A$ can occur (if it is possible), then $R(A)=1$, otherwise (if A cannot occur/is impossible) then $\mathrm{R}(\mathrm{A})=0$.
$R(E)=1$ is not required, because this would exclude the empty relation.
From the axioms it follows $R\left(E_{1} \cap E_{2}\right) \leq \min \left\{R\left(E_{1}\right), R\left(E_{2}\right)\right\}$.

Note: In our course, only the possibility degrees 0 and 1 are used. A general possibility measure can have value in the unit interval.

## Operations with the Relations (1)

## Projection / Marginalization

Let $\mathrm{R}_{\mathrm{AB}}$ be a relation over two attributes A and B . The projection (or marginalization) from schema $\{A, B\}$ to schema $\{A\}$ is defined as:

$$
\forall \mathrm{a} \in \operatorname{dom}(\mathrm{~A}): \mathrm{R}_{\mathrm{A}}(\mathrm{~A}=\mathrm{a})=\max _{\mathrm{b} \in \operatorname{dom}(\mathrm{~B})}\left\{\mathrm{R}_{\mathrm{AB}}(\mathrm{~A}=\mathrm{a}, \mathrm{~B}=\mathrm{b})\right\}
$$

Note: $\operatorname{dom}(B)=$ domain $(B)=$ range $(B)$, set of possible values of the variable $B$.
This principle is easily generalized to sets of attributes.


## Operations with Relations

## Cylindrical Extension

Let $\mathrm{R}_{\mathrm{A}}$ be a relation over an attribute A . The cylindrical extension
$\mathrm{R}_{\mathrm{AB}}$ from $\{\mathrm{A}\}$ to $\{\mathrm{A}, \mathrm{B}\}$ is defined as:

$$
\forall \mathrm{a} \in \operatorname{dom}(\mathrm{~A}): \forall \mathrm{b} \in \operatorname{dom}(\mathrm{~B}): \mathrm{R}_{\mathrm{AB}}(\mathrm{~A}=\mathrm{a}, \mathrm{~B}=\mathrm{b}) \quad=\mathrm{R}_{\mathrm{A}}(\mathrm{~A}=\mathrm{a})
$$

This principle is easily generalized to sets of attributes.


## Operations with Relations (3)

## Intersection

Let $R_{A B}^{(1)}$ and $R_{A B}^{(2)}$ be two relations with attribute schema $\{A, B\}$. The intersection
$R_{A B}$ of both is defined in the natural way:
$\forall \mathrm{a} \in \operatorname{dom}(\mathrm{A}): \forall \mathrm{b} \in \operatorname{dom}(\mathrm{B}):$

$$
\mathrm{R}_{\mathrm{AB}}(\mathrm{~A}=\mathrm{a}, \mathrm{~B}=\mathrm{b})=\min \left\{\mathrm{R}_{\mathrm{AB}}^{(1)}(\mathrm{A}=\mathrm{a}, \mathrm{~B}=\mathrm{b}), \mathrm{R}_{\mathrm{AB}}^{(2)}(\mathrm{A}=\mathrm{a}, \mathrm{~B}=\mathrm{b})\right\}
$$

This principle is easily generalized to sets of attributes.


## Operations with Relations (4)

Conditional Relation
Let $\mathrm{R}_{\mathrm{AB}}$ be a relation over the attribute schema $\{\mathrm{A}, \mathrm{B}\}$. The conditional relation of A given $B$ is defined as follows:
$\forall \mathrm{a} \in \operatorname{dom}(\mathrm{A}): \forall \mathrm{b} \in \operatorname{dom}(\mathrm{B}): \mathrm{R}_{\mathrm{A}}(\mathrm{A}=\mathrm{a} \mid \mathrm{B}=\mathrm{b})=\mathrm{R}_{\mathrm{AB}}(\mathrm{A}=\mathrm{a}, \mathrm{B}=\mathrm{b})$
This principle is easily generalized to sets of attributes.


## Properties of Relations

(Unconditional) Independence
Let $\mathrm{R}_{\mathrm{AB}}$ be a relation over the attribute schema $\{\mathrm{A}, \mathrm{B}\}$. We call A and B relationally independent ( $w$. r.t. $\mathrm{R}_{\mathrm{AB}}$ ) if the following condition holds:
$\forall a \in \operatorname{dom}(\mathrm{~A}): \forall \mathrm{b} \in \operatorname{dom}(\mathrm{B}): \mathrm{R}_{\mathrm{AB}}(\mathrm{A}=\mathrm{a}, \mathrm{B}=\mathrm{b})=\min \left\{\mathrm{R}_{\mathrm{A}}(\mathrm{A}=\mathrm{a}), \mathrm{R}_{\mathrm{B}}(\mathrm{B}=\mathrm{b})\right\}$
This principle is easily generalized to sets of attributes.


## Properties of Relations

(Unconditional) Independence


Intuition: Fixing one (possible) value of A does not restrict the (possible) values of $B$ and vice versa.

Conditioning on any possible value of $B$ always results in the same relation $\mathrm{R}_{\mathrm{A}}$.

Alternative independence expression:

$$
\forall b \in \operatorname{dom}(\mathrm{~B}): \mathrm{R}_{\mathrm{B}}(\mathrm{~B}=\mathrm{b})=1:
$$



$$
\mathrm{R}_{\mathrm{A}}(\mathrm{~A}=\mathrm{a} \mid \mathrm{B}=\mathrm{b})=\mathrm{R}_{\mathrm{A}}(\mathrm{~A}=\mathrm{a})
$$

The original two-dimensional relation can be reconstructed from the two one-dimensional ones, if we have (unconditional) independence.

The definition for (unconditional) independence already told us how to do so:

$$
\mathrm{R}_{\mathrm{AB}}(\mathrm{~A}=\mathrm{a}, \mathrm{~B}=\mathrm{b})=\min \left\{\mathrm{R}_{\mathrm{A}}(\mathrm{~A}=\mathrm{a}), \mathrm{R}_{\mathrm{B}}(\mathrm{~B}=\mathrm{b})\right\}
$$

Storing $R_{A}$ and $R_{B}$ is sufficient to represent the information of $R_{A B}$.
Question: The (unconditional) independence is a rather strong restriction. Are there other types of independence that allow for a decomposition as well?

## Properties of Relations

## Conditional Relational Independence



Clearly, A and C are unconditionally dependent, i. e. the relation $\mathrm{R}_{\mathrm{AC}}$ cannot be reconstructed from $\mathrm{R}_{\mathrm{A}}$ and $\mathrm{R}_{\mathrm{C}}$.

## Properties of Relations

Conditional Relational Independence


However, given all possible values of $B$, respective conditional relations $R_{A C}$ show the independence of A and C .

$R_{A C}\left(\cdot, \cdot \mid B=b_{2}\right)$

$$
\mathrm{R}_{\mathrm{AC}}(\mathrm{a}, \mathrm{c} \mid \mathrm{b})=\min \left\{\mathrm{R}_{\mathrm{A}}(\mathrm{a} \mid \mathrm{b}), \mathrm{R}_{\mathrm{C}}(\mathrm{c} \mid \mathrm{b})\right\}
$$

With the definition of a conditional relation, the decomposition description for $\mathrm{R}_{\mathrm{ABC}}$ reads:

$$
\mathrm{R}_{\mathrm{ABC}}(\mathrm{a}, \mathrm{~b}, \mathrm{c})=\min \left\{\mathrm{R}_{\mathrm{AB}}(\mathrm{a}, \mathrm{~b}), \mathrm{R}_{\mathrm{BC}}(\mathrm{~b}, \mathrm{c})\right\}
$$


$R_{A C}\left(\cdot, \cdot \mid B=b_{1}\right)$

## Decomposition

Again, we reconstruct the initial relation from the cylindrical extentions of the two relations formed by the attributes $A, B$ and $B, C$.

It is possible since A and C are (relationally) conditionally independent given B .


## Example 2: Projections



Is it possible to reconstruct $\delta$ from the three projections?

## Example2: Reconstruction of $\delta$ with $\delta_{\mathrm{BE}}$ and $\delta_{\text {ET }}$



## Example2:Reconstruction of $\delta$ with $\delta_{\mathrm{BE}}$ and $\delta_{\mathrm{ET}}$



Example 2: Reconstruction of $\delta$ with $\delta_{\mathrm{BE}}$ and $\delta_{\mathrm{ET}}$


## Example 3: Using other Projections 1



This choice of subspaces does not yield a decomposition.

## Example 3: Using other Projections 2



This choice of subspaces does not yield a decomposition.

## Example 3: Is Decomposition Always Possible?



A modified relation (without tuples 1 or 2 ) may not possess a decomposition.

## Possibility-Based Formalization of Decomposition

Definition: Let $U=\left\{A_{1}, \ldots, A_{n}\right\}$ be a set of attributes and $r_{U}$ a relation over $U$. Furthermore, let $\mathcal{M}=\left\{M_{1}, \ldots, M_{m}\right\} \subseteq 2^{U}$ be a set of nonempty (but not necessarily disjoint) subsets of $U$ satisfying

$$
\bigcup_{M \in \mathcal{M}} M=U .
$$

$r_{U}$ is called decomposable w.r.t. $\mathcal{M}$ iff

$$
\begin{aligned}
& \forall a_{1} \in \operatorname{dom}\left(A_{1}\right): \ldots \forall a_{n} \in \operatorname{dom}\left(A_{n}\right): \\
& \quad r_{U}\left(\bigwedge_{A_{i} \in U} A_{i}=a_{i}\right)=\min _{M \in \mathcal{M}}\left\{r_{M}\left(\bigwedge_{A_{i} \in M} A_{i}=a_{i}\right)\right\} .
\end{aligned}
$$

If $r_{U}$ is decomposable w.r.t. $\mathcal{M}$, the set of relations

$$
\mathcal{R}_{\mathcal{M}}=\left\{r_{M_{1}}, \ldots, r_{M_{m}}\right\}=\left\{r_{M} \mid M \in \mathcal{M}\right\}
$$

is called the decomposition of $r_{U}$.
Equivalent to join decomposability in database theory (natural join).

## Example 4: Reasoning with Relations

Relation

| color | shape | size |
| :---: | :--- | :--- |
| $\square$ | 0 | small |
| $\square$ | 0 | medium |
| $\square$ | 0 | small |
| $\square$ | 0 | medium |
| $\square$ | $\triangle$ | medium |
| $\square$ | $\triangle$ | large |
| $\square$ | $\square$ | medium |
| $\square$ | $\square$ | medium |
| $\square$ | $\triangle$ | medium |
| $\square$ | $\triangle$ | large |

Spatial Visualisation


Each cube represents one tuple.

The spatial representation helps to understand the decomposition mechanism.

## Example 4: Reasoning with Relations

Let it be known (e.g. from an observation) that the given object is green.

This observation considerably reduces the space of possible value combination: It follows that the given object must be

- either a triangle or a square and
- either medium or large.


Note that (formulated in the language of Data Science), evidence was used for updating of our a priori knowledge. We can use now the more informative, so called a posteriori knowledge.

## Example 4: Relational Evidence Propagation

Due to the fact that color and size are conditionally independent given the shape, the reasoning result can be obtained using only the projections to the subspaces:


This reasoning scheme can be formally justified with discrete possibility measures.

## Example 4: Relational Evidence Propagation, Step 1

$$
\begin{aligned}
& R\left(B=b \mid A=a_{\mathrm{obs}}\right) \\
& \quad=R\left(\underset{a \in \operatorname{dom}(A)}{\bigvee} A=a, B=b, \bigvee_{c \in \operatorname{dom}(C)} C=c \mid A=a_{\mathrm{obs}}\right)
\end{aligned}
$$

$$
C: \quad \text { size }
$$

$\stackrel{(1)}{=} \max _{a \in \operatorname{dom}(A)}\left\{\max _{c \in \operatorname{dom}(C)}\left\{R\left(A=a, B=b, C=c \mid A=a_{\text {obs }}\right)\right\}\right\}$
$\stackrel{(2)}{=} \max _{a \in \operatorname{dom}(A)}\left\{\max _{c \in \operatorname{dom}(C)}\left\{\min \left\{R(A=a, B=b, C=c), R\left(A=a \mid A=a_{\mathrm{obs}}\right)\right\}\right\}\right\}$
$\stackrel{(3)}{=} \max _{a \in \operatorname{dom}(A)}\left\{\max _{c \in \operatorname{dom}(C)}\{\min \{R(A=a, B=b), R(B=b, C=c)\right.$,
$=\max _{a \in \operatorname{dom}(A)}\left\{\min \left\{R(A=a, B=b), R\left(A=a \mid A=a_{\text {obs }}\right)\right.\right.$,

$$
\underbrace{\left.\left.\max _{c \in \operatorname{dom}(C)}\{R(B=b, C=c)\}\right\}\right\}}_{=R(B=b) \geq R(A=a, B=b)}
$$

$=\max _{a \in \operatorname{dom}(A)}\left\{\min \left\{R(A=a, B=b), R\left(A=a \mid A=a_{\text {obs }}\right)\right\}\right\}$.
(1) holds because of the second axiom a discrete possibility measure has to satisfy.
(3) holds because of the fact that the relation $R_{A B C}$ can be decomposed w.r.t. the set $\mathcal{M}=\{\{A, B\},\{B, C\}\}$.
(2) holds, since in the first place

$$
\begin{aligned}
R\left(A=a, B=b, C=c \mid A=a_{o b s}\right) & =R\left(A=a, B=b, C=c, A=a_{o b s}\right) \\
& = \begin{cases}R(A=a, B=b, C=c), & \text { if } a=a_{\text {obs }}, \\
0, & \text { otherwise },\end{cases}
\end{aligned}
$$

and secondly

$$
\begin{aligned}
R\left(A=a \mid A=a_{\mathrm{obs}}\right) & =R\left(A=a, A=a_{\mathrm{obs}}\right) \\
& = \begin{cases}R(A=a), & \text { if } a=a_{\text {obs }} \\
0, & \text { otherwise }\end{cases}
\end{aligned}
$$

and therefore, since trivially $R(A=a) \geq R(A=a, B=b, C=c)$,

$$
\begin{aligned}
& R\left(A=a, B=b, C=c \mid A=a_{o b s}\right) \\
& \quad=\min \left\{R(A=a, B=b, C=c), R\left(A=a \mid A=a_{\text {obs }}\right)\right\}
\end{aligned}
$$

## Example 4:Relational Evidence Propagation, Step 2

$$
\begin{aligned}
& R\left(C=c \mid A=a_{\text {obs }}\right) \\
& =R\left(\underset{a \in \operatorname{dom}(A)}{\bigvee} A=a, \bigvee_{b \in \operatorname{dom}(B)} B=b, C=c \mid A=a_{\text {obs }}\right) \\
& \text { A: color } \\
& B \text { : shape } \\
& C \text { : size } \\
& \stackrel{(1)}{=} \max _{a \in \operatorname{dom}(A)}\left\{\max _{b \in \operatorname{dom}(B)}\left\{R\left(A=a, B=b, C=c \mid A=a_{\text {obs }}\right)\right\}\right\} \\
& \stackrel{(2)}{=} \max _{a \in \operatorname{dom}(A)}\left\{\max _{b \in \operatorname{dom}(B)}\left\{\min \left\{R(A=a, B=b, C=c), R\left(A=a \mid A=a_{\text {obs }}\right)\right\}\right\}\right\} \\
& \stackrel{(3)}{=} \max _{a \in \operatorname{dom}(A)}\left\{\max _{b \in \operatorname{dom}(B)}\{\min \{R(A=a, B=b), R(B=b, C=c), ~\right. \\
& =\max _{b \in \operatorname{dom}(B)}\{\min \{R(B=b, C=c) \text {, } \\
& \underbrace{\max _{a \in \operatorname{dom}(A)}\left\{\min \left\{R(A=a, B=b), R\left(A=a \mid A=a_{\text {obs }}\right)\right\}\right\}}_{=R\left(B=b \mid A=a_{\text {obs }}\right)}\} \\
& =\max _{b \in \operatorname{dom}(B)}\left\{\min \left\{R(B=b, C=c), R\left(B=b \mid A=a_{\text {obs }}\right)\right\}\right\} .
\end{aligned}
$$

## Real World Example (continued)

| Property <br> family | Car <br> body | Motor | Radio | Doors | Seat <br> cover | Makeup <br> mirrow | $\cdots$ |
| :--- | :--- | :--- | :--- | :--- | :--- | :--- | :--- |
| Property | Hatch- <br> back | 2.8 L <br> 150 kW <br> Otto | Type <br> alpha | 4 | Leather, <br> Type L3 | yes | $\cdots$ |

About 200 variables
Typically 4 to 8 , but up to 150 instances per variable
More than $2^{200}$ possible combinations available, for each combination an installation rate is needed.

The installation rate can be interpreted as a
 (subjective ) probability.

## Example 5: Reasoning with Probabilities

Prior Probability

all numbers in parts per 1000


The numbers state the probability of the corresponding value combination. Compared to the example relation, the possible combinations are now frequent.

## Example 5: Posterior Probability



The concept is extremly simple: We have the evidence, that the given object is green. We calculate the conditional probability. Due to a normalization Color $=$ Green has the „posterior" probability of 1.

For real applications the calculations are very complex. Decomposition helps to store and to update the probabilities in real applications.

## Example 5: Probabilistic Decomposition

- As for relational networks, the three-dimensional probability distribution can be decomposed into projections to subspaces, namely the marginal distribution on the subspace formed by color and shape and the marginal distribution on the subspace formed by shape and size.
- The original probability distribution can be reconstructed from the marginal distributions using the following formulae $\forall i, j, k$ :

$$
\begin{aligned}
P\left(\omega_{i}^{(\text {color })}, \omega_{j}^{(\text {shape })}, \omega_{k}^{(\text {size })}\right) & =P\left(\omega_{i}^{(\text {color })}, \omega_{j}^{(\text {shape })}\right) \cdot P\left(\omega_{k}^{(\text {size })} \mid \omega_{j}^{(\text {shape })}\right) \\
& =P\left(\omega_{i}^{(\text {color })}, \omega_{j}^{(\text {shape })}\right) \cdot \frac{P\left(\omega_{j}^{\text {(shape })}, \omega_{k}^{(\text {size })}\right)}{P\left(\omega_{j}^{(\text {shape })}\right)}
\end{aligned}
$$

- These equations express the conditional independence of attributes color and size given the attribute shape, since they only hold if $\forall i, j, k$ :

$$
P\left(\omega_{k}^{(\text {size })} \mid \omega_{j}^{(\text {shape })}\right)=P\left(\omega_{k}^{(\text {size })} \mid \omega_{i}^{(\text {color })}, \omega_{j}^{(\text {shape })}\right)
$$

## Example 5:Reasoning with Projections

Due to the fact that color and size are conditionally independent given the shape, the reasoning result can be obtained using only the projections to the subspaces:




This reasoning scheme can be formally justified with probability measures.

## Example 5:Probabilistic Evidence Propagation, Step 1

$$
\begin{aligned}
& P\left(B=b \mid A=a_{\mathrm{obs}}\right) \\
& \quad=P\left(\bigvee_{a \in \operatorname{dom}(A)} A=a, B=b, \bigvee_{c \in \operatorname{dom}(C)} C=c \mid A=a_{\mathrm{obs}}\right)
\end{aligned}
$$

A: color
$B$ : shape
$C$ : size

$$
\stackrel{(1)}{=} \sum_{a \in \operatorname{dom}(A)} \sum_{c \in \operatorname{dom}(C)} P\left(A=a, B=b, C=c \mid A=a_{\mathrm{obs}}\right)
$$

$$
\stackrel{(2)}{=} \sum_{a \in \operatorname{dom}(A)} \sum_{c \in \operatorname{dom}(C)} P(A=a, B=b, C=c) \cdot \frac{P\left(A=a \mid A=a_{\mathrm{obs}}\right)}{P(A=a)}
$$

$$
\stackrel{(3)}{=} \sum_{a \in \operatorname{dom}(A)} \sum_{c \in \operatorname{dom}(C)} \frac{P(A=a, B=b) P(B=b, C=c)}{P(B=b)} \cdot \frac{P\left(A=a \mid A=a_{\mathrm{obs}}\right)}{P(A=a)}
$$

$$
=\sum_{a \in \operatorname{dom}(A)} P(A=a, B=b) \cdot \frac{P\left(A=a \mid A=a_{\text {obs }}\right)}{P(A=a)} \underbrace{\sum_{c \in \operatorname{dom}(C)} P(C=c \mid B=b)}_{=1}
$$

$$
=\sum_{a \in \operatorname{dom}(A)} P(A=a, B=b) \cdot \frac{P\left(A=a \mid A=a_{\mathrm{obs}}\right)}{P(A=a)}
$$

## Example 5: Probabilistic Evidence Propagation, Step 1 (continued)

(1) holds because of Kolmogorov's axioms.
(3) holds because of the fact that the distribution $p_{A B C}$ can be decomposed w.r.t. the set $\mathcal{M}=\{\{A, B\},\{B, C\}\}$. $(A$ : color, $B$ : shape, $C$ : size $)$
(2) holds, since in the first place

$$
\begin{aligned}
P\left(A=a, B=b, C=c \mid A=a_{o b s}\right) & =\frac{P\left(A=a, B=b, C=c, A=a_{o b s}\right)}{P\left(A=a_{\mathrm{obs}}\right)} \\
& = \begin{cases}\frac{P(A=a, B=b, C=c)}{P\left(A=a_{\mathrm{obs}}\right)}, & \text { if } a=a_{\mathrm{obs}} \\
0, & \text { otherwise },\end{cases}
\end{aligned}
$$

and secondly

$$
P\left(A=a, A=a_{\text {obs }}\right)= \begin{cases}P(A=a), & \text { if } a=a_{\text {obs }} \\ 0, & \text { otherwise }\end{cases}
$$

and therefore

$$
\begin{aligned}
& P\left(A=a, B=b, C=c \mid A=a_{o b s}\right) \\
& \quad=P(A=a, B=b, C=c) \cdot \frac{P\left(A=a \mid A=a_{\mathrm{obs}}\right)}{P(A=a)} .
\end{aligned}
$$

## Example 5:Probabilistic Evidence Propagation, Step 2

$$
\begin{aligned}
& P\left(C=c \mid A=a_{\text {obs }}\right) \\
& =P\left(\underset{a \in \operatorname{dom}(A)}{\bigvee} A=a, \bigvee_{b \in \operatorname{dom}(B)} B=b, C=c \mid A=a_{\text {obs }}\right) \\
& \stackrel{(1)}{=} \sum_{a \in \operatorname{dom}(A)} \sum_{b \in \operatorname{dom}(B)} P\left(A=a, B=b, C=c \mid A=a_{\text {obs }}\right) \\
& \stackrel{(2)}{=} \sum_{a \in \operatorname{dom}(A)} \sum_{b \in \operatorname{dom}(B)} P(A=a, B=b, C=c) \cdot \frac{P\left(A=a \mid A=a_{\mathrm{obs}}\right)}{P(A=a)} \\
& \stackrel{(3)}{=} \sum_{a \in \operatorname{dom}(A)} \sum_{b \in \operatorname{dom}(B)} \frac{P(A=a, B=b) P(B=b, C=c)}{P(B=b)} \cdot \frac{P\left(A=a \mid A=a_{\text {obs }}\right)}{P(A=a)} \\
& =\sum_{b \in \operatorname{dom}(B)} \frac{P(B=b, C=c)}{P(B=b)} \underbrace{\sum_{a \in \operatorname{dom}(A)} P(A=a, B=b) \cdot \frac{R\left(A=a \mid A=a_{\mathrm{obs}}\right)}{P(A=a)}}_{=P\left(B=b \mid A=a_{\mathrm{obs}}\right)} \\
& =\sum_{b \in \operatorname{dom}(B)} P(B=b, C=c) \cdot \frac{P\left(B=b \mid A=a_{\text {obs }}\right)}{P(B=b)} .
\end{aligned}
$$

## Example 5 (continued): Probabilistic Decomposition

Decomposition in Subspaces

$P(A, B, C)=P(A, B) P(B, C) / P(B)$
Markov Network

Subspace (A,B) Subspace (B,C)

Decomposition using Dependencies

$$
\mathrm{A} \rightarrow \mathrm{~B} \rightarrow \mathrm{C}
$$

$P(A, B, C)=P(A) P(B I A) P(C I B)$

Bayes Network

## Ecample 6: Bayesian Network

Bayes Networks are directed acyclic graphs (DAGs) where the nodes represent random variables. For each node $X$, the conditional probability of $X$ with respect to its direct predecessors (the „father" nodes) is calculated. The common probability of all nodes is defined as the product of the conditional probabilites.


Given a DAG, we define the probability according to the (in)dependency structure:

$$
\begin{aligned}
\mathrm{P}\left(\mathrm{X}_{1}, \ldots, \mathrm{X}_{6}\right)= & \mathrm{P}\left(\mathrm{X}_{6} \mid \mathrm{X}_{5}\right) \\
& \mathrm{P}\left(\mathrm{X}_{5} \mid \mathrm{X}_{2}, \mathrm{X}_{3}\right) \\
& \mathrm{P}\left(\mathrm{X}_{4} \mid \mathrm{X}_{2}\right) \\
& \mathrm{P}\left(\mathrm{X}_{3} \mid \mathrm{X}_{1}\right) \\
& \mathrm{P}\left(\mathrm{X}_{2} \mid \mathrm{X}_{1}\right) \\
& \mathrm{P}\left(\mathrm{X}_{1}\right)
\end{aligned}
$$

## Real World Example (continues) Markov Net

## Property Families for V W Bora



Each number corresponds to an attribute.

The 186 attributes have 2 to 20 different values.

Using the installation rates we obtain a 186 dimensional probability space.

This high dimensional probability space stored by decomposing it by using 174 low dimensional marginal probability spaces.

How to calculate conditional probabilities?

## Probabilistic Decomposition

Definition: Let $U=\left\{A_{1}, \ldots, A_{n}\right\}$ be a set of attributes and $p_{U}$ a probability distribution over $U$. Furthermore, let $\mathcal{M}=\left\{M_{1}, \ldots, M_{m}\right\} \subseteq 2^{U}$ be a set of nonempty (but not necessarily disjoint) subsets of $U$ satisfying

$$
\bigcup_{M \in \mathcal{M}} M=U .
$$

$p_{U}$ is called decomposable or factorizable w.r.t. $\mathcal{M}$ iff it can be written as a product of $m$ nonnegative functions $\phi_{M}: \mathcal{E}_{M} \rightarrow \mathbb{R}_{0}^{+}, M \in \mathcal{M}$, i.e., iff

$$
\begin{aligned}
& \forall a_{1} \in \operatorname{dom}\left(A_{1}\right): \ldots \forall a_{n} \in \operatorname{dom}\left(A_{n}\right): \\
& \quad p_{U}\left(\bigwedge_{A_{i} \in U} A_{i}=a_{i}\right)=\prod_{M \in \mathcal{M}} \phi_{M}\left(\bigwedge_{A_{i} \in M} A_{i}=a_{i}\right) .
\end{aligned}
$$

If $p_{U}$ is decomposable w.r.t. $\mathcal{M}$ the set of functions

$$
\Phi_{\mathcal{M}}=\left\{\phi_{M_{1}}, \ldots, \phi_{M_{m}}\right\}=\left\{\phi_{M} \mid M \in \mathcal{M}\right\}
$$

is called the decomposition or the factorization of $p_{U}$.
The functions in $\Phi_{\mathcal{M}}$ are called the factor potentials of $p_{U}$.

## Summary

It is often possible to exploit local constraints (wherever they may come from both structural and expert knowledge-based) in a way that allows for a decomposition of the large (intractable) distribution $\mathrm{P}\left(\mathrm{X}_{1}, \ldots, \mathrm{X}_{\mathrm{n}}\right)$ into several sub-structures $\left\{\mathrm{C}_{1}, \ldots, \mathrm{C}_{\mathrm{m}}\right\}$ such that:

The collective size of those sub-structures is much smaller than that of the original distribution P .

The original distribution P is decomposable (with no or at least as few as possible errors) from these sub-structures.

This decomposition allows for efficient propagation algorithms for integration of new evidence.

