



Aalto University
School of Science



Improving Construction of Conditional Probability Tables for Ranked Nodes in Bayesian Networks

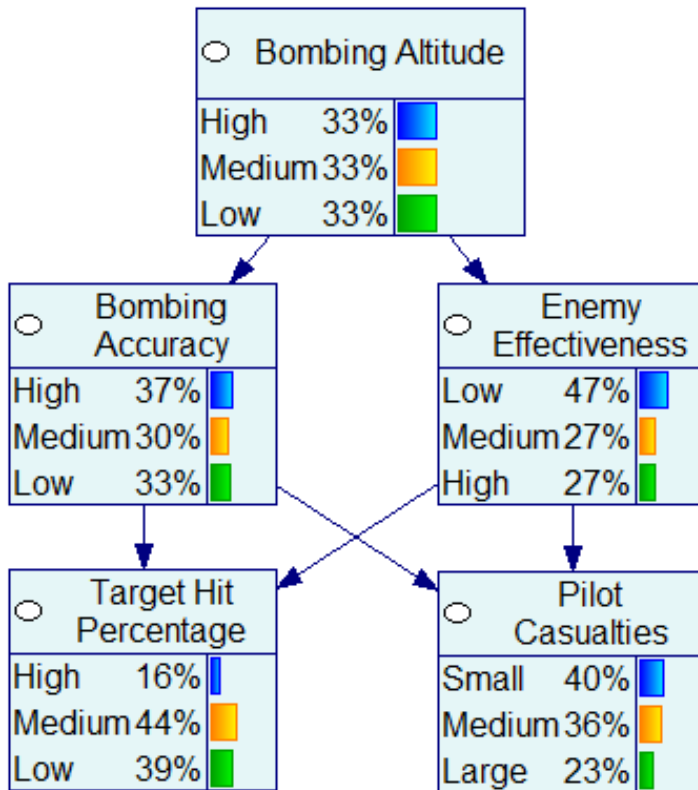
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Systems Analysis Laboratory, Department of Mathematics and Systems
Analysis

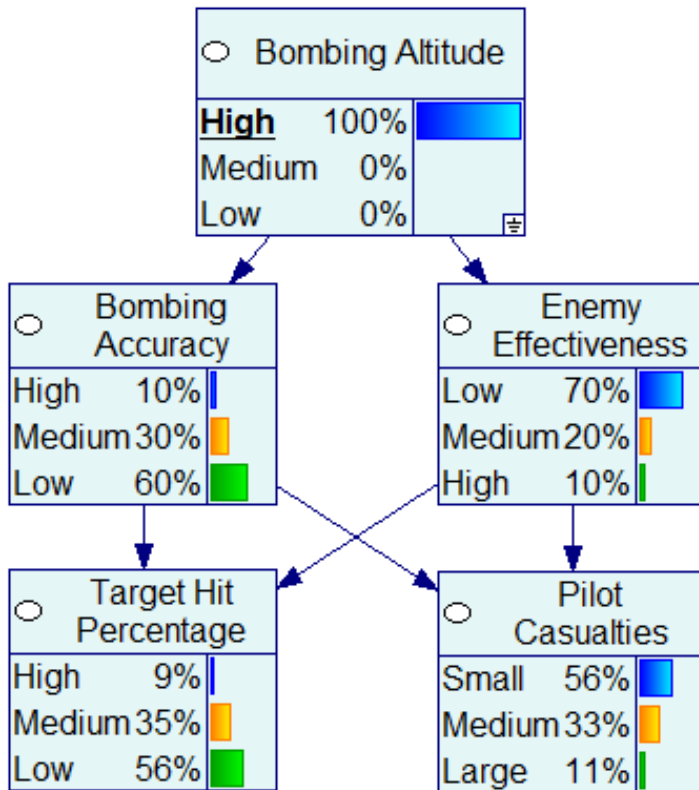
Bayesian networks (BNs)

- Represent uncertain knowledge
- Reasoning under uncertainty



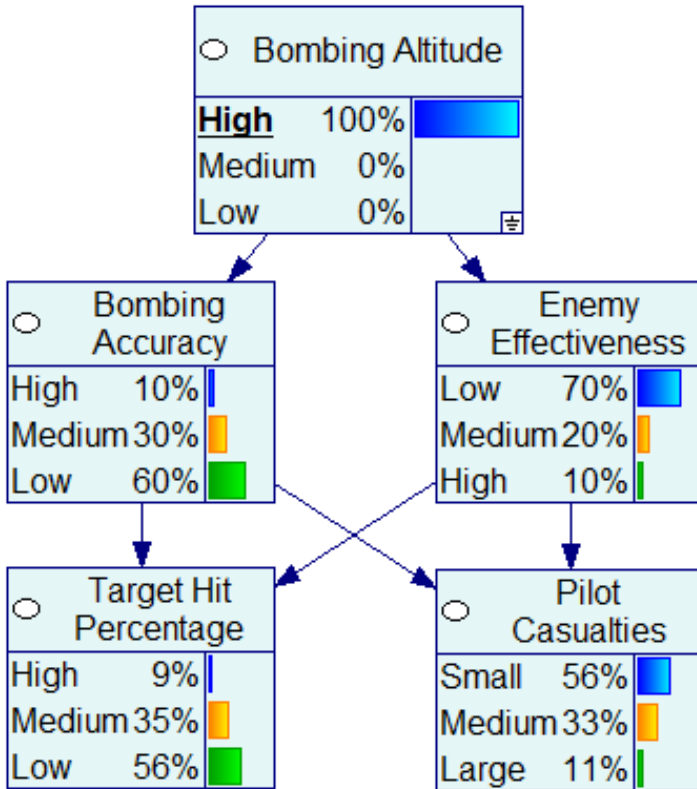
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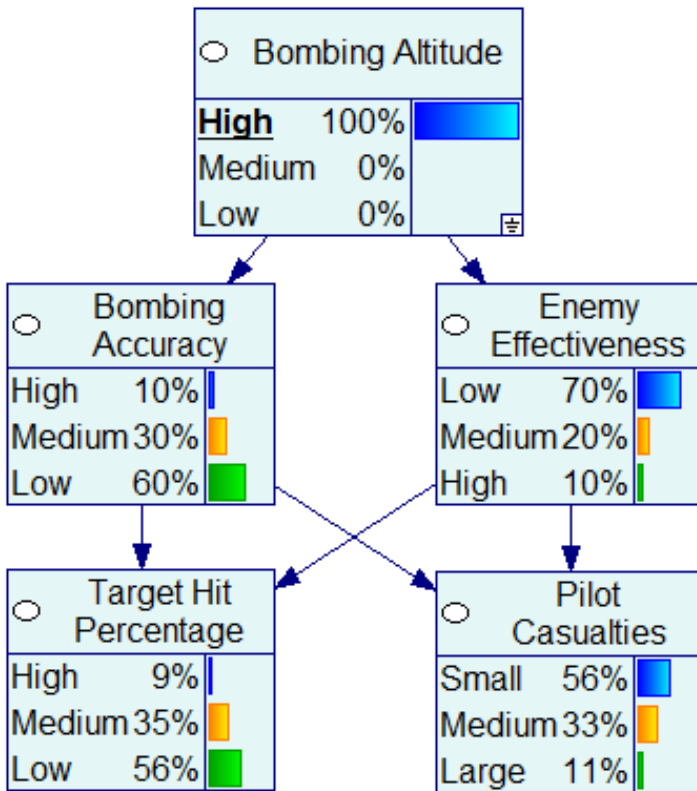
Conditional probability tables (CPTs)

- Quantify dependence between linked nodes

	Bombing Altitude	High	Medium	Low
Bombing Accuracy	High	0.1	0.3	0.7
Medium	0.3	0.4	0.2	
Low	0.6	0.3	0.1	

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Challenge of expert elicitation

Construction of CPTs based on expert elicitation is

time consuming and **prone to biases**

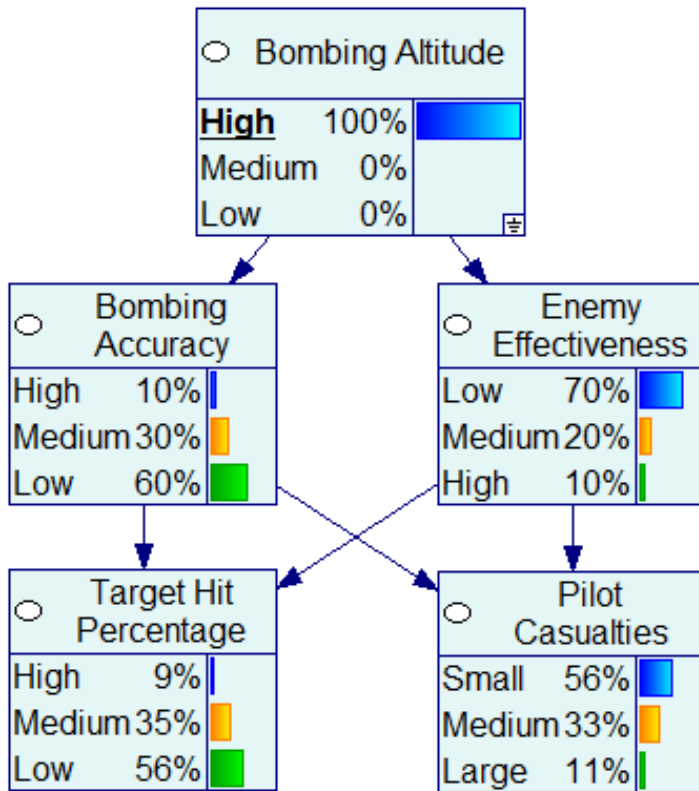
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Challenge of expert elicitation

- Direct estimation
- Probability scale methods
- Gamble-like methods
- Probability wheel
- etc.

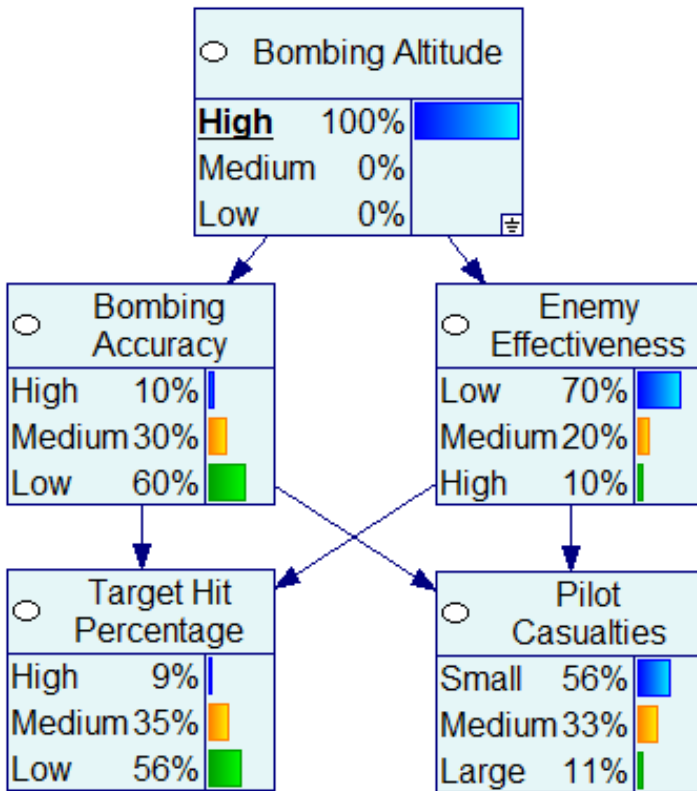
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Challenge of expert elicitation

- Direct estimation
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- Probability wheel
- etc.

Inadequate!

Construction of CPTs with parametric methods

- **Idea:**

1. Probabilistic relationship between nodes fits a standard pattern
2. Expert assigns parameters characterizing the pattern

} CPT

- **Benefit:**

- Number of parameters \ll Number of CPT entries \rightarrow Expert saves time!

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- **Challenges we have recognized in
"Ranked Nodes Method" (RNM)**

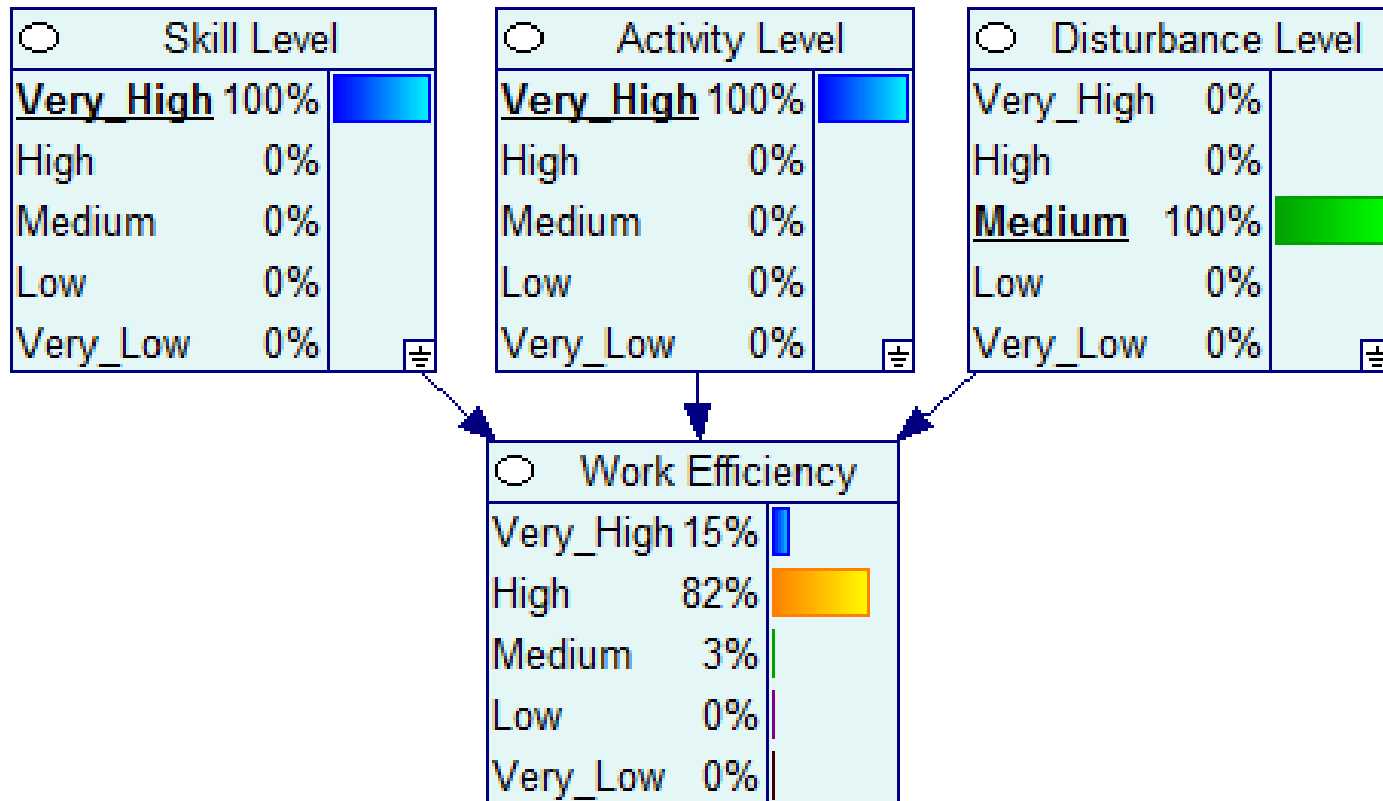
- Parameters lack clear interpretations \rightarrow Hampers assignment
- Application requires technical insight \rightarrow Use inefficient

- **Our contribution for alleviating efforts of the expert**

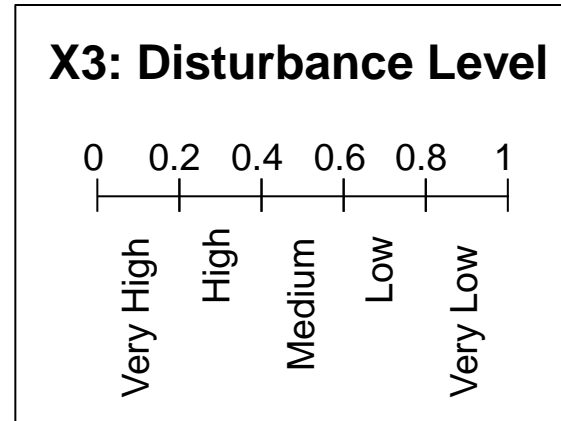
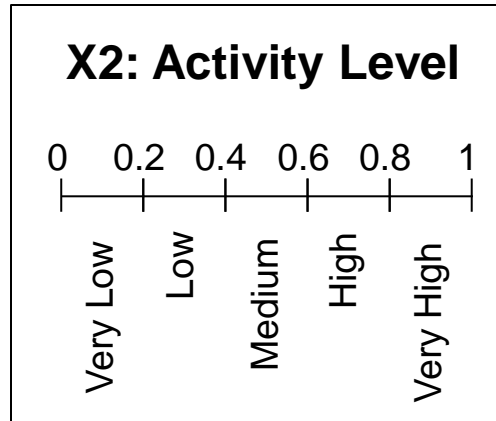
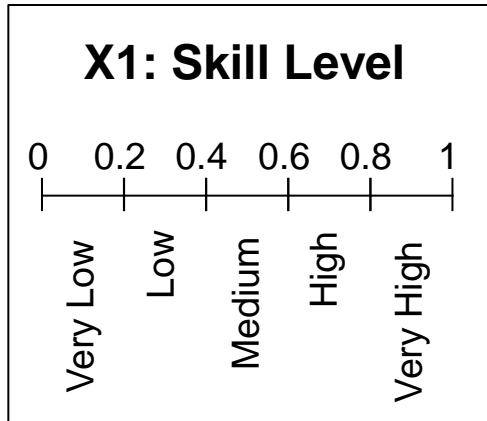
- Interpretations that facilitate determination of parameters
- Guidelines for efficient use of RNM

Ranked Nodes (Fenton, Neil, and Caballero, 2007)

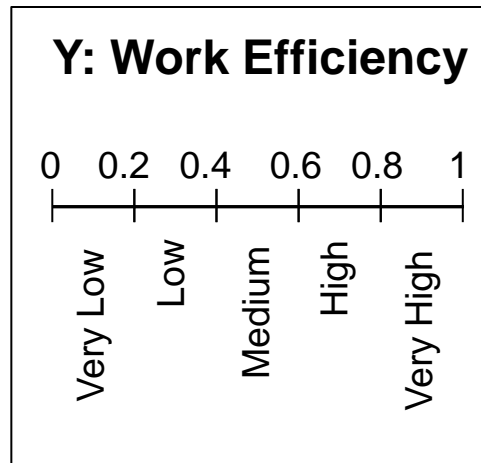
Represent by ordinal scales continuous quantities that lack a well-established interval scale



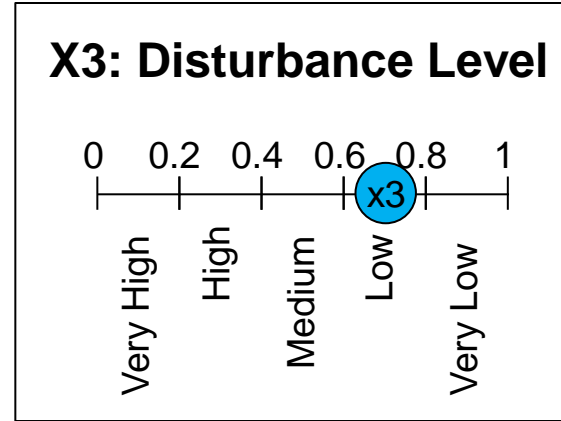
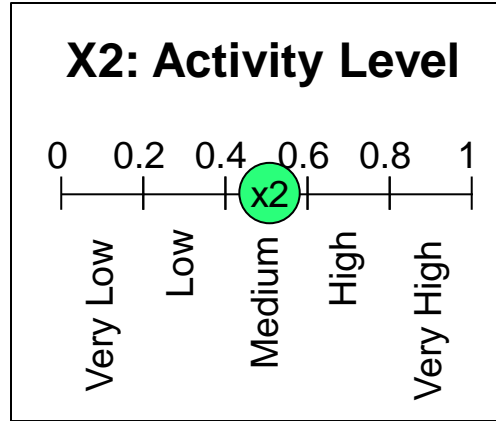
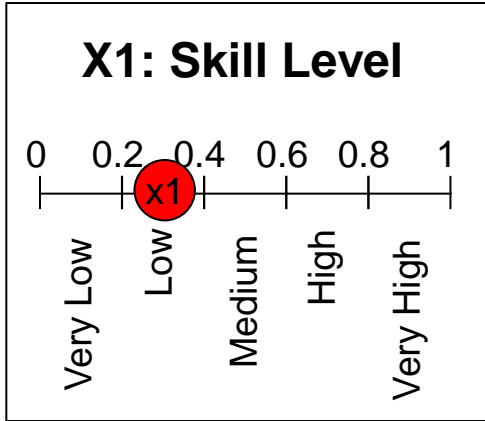
Ranked Nodes Method (RNM) (Fenton, Neil, and Caballero, 2007)



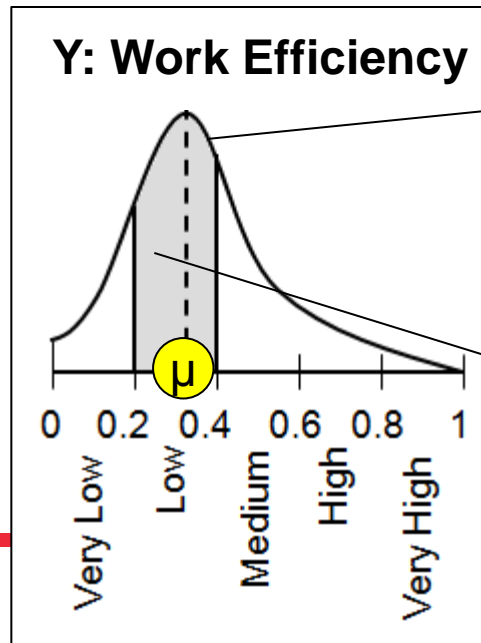
- Parameters to be elicited
- Aggregation function **F**
 - Weights of parent nodes
w1 **w2** **w3**
 - Uncertainty parameter **σ**



Ranked Nodes Method (RNM) (Fenton, Neil, and Caballero, 2007)



- Parameters to be elicited
- Aggregation function F
 - Weights of parent nodes w_1 w_2 w_3
 - Uncertainty parameter σ



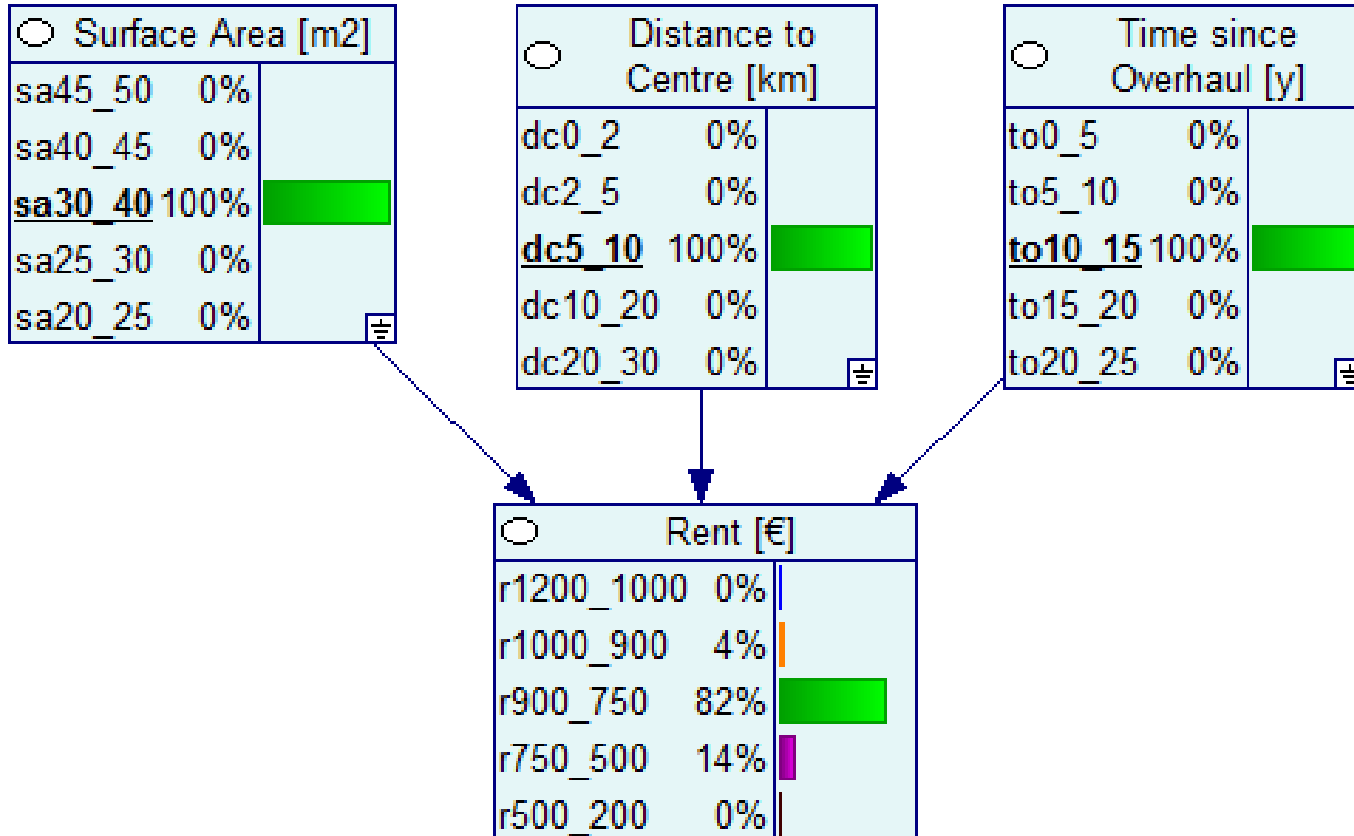
$$TNormal(\mu, \sigma, 0, 1),$$

$$\mu = F(x_1, x_2, x_3, w_1, w_2, w_3)$$

$$P(Y=Low \mid X1=Low, X2=Medium, X3=Low)$$

Challenges recognized with RNM

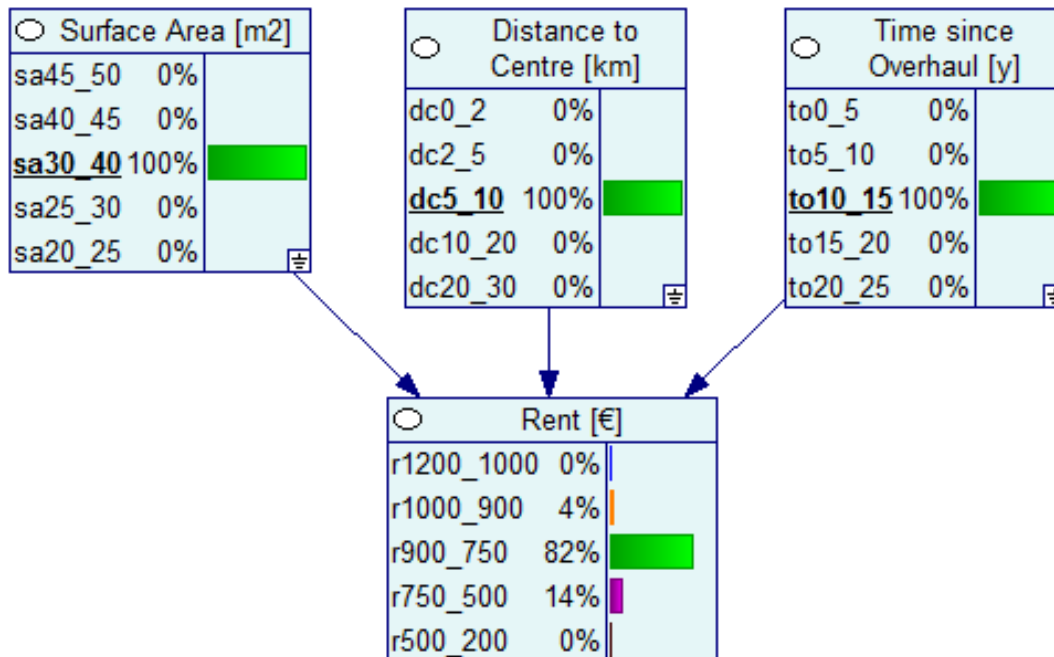
1. Parameters lack interpretations → Expert must determine values by trial and error → Slow and difficult!
2. Application to nodes with interval scales: Ignorant user may form ordinal scales that prevent construction of sensible CPTs



RNM and nodes with interval scales: New approach (Laitila and Virtanen, 2016)

Formation of suitable ordinal scales

- Divide interval scales freely into equal amount of subintervals
- Ask the expert about the mode of child node in scenarios corresponding to equal ordinal states of parent nodes
 - ➔ Update discretizations accordingly



”What is the most likely rent for a 40 m2 apartment that is 5 km from the centre and has 10 years since overhaul?”

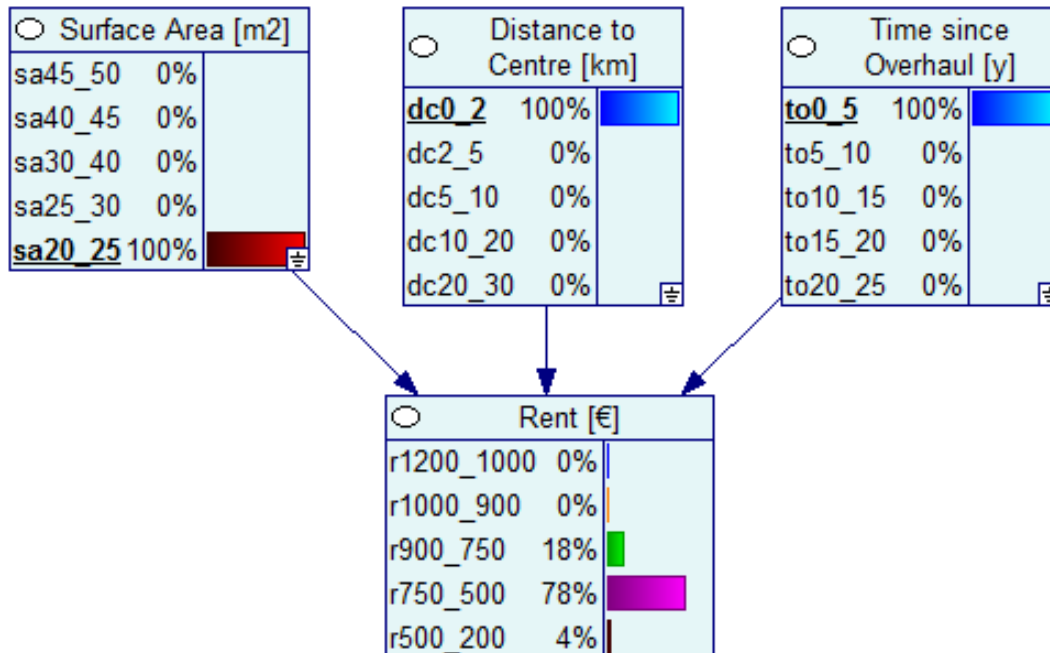
”I’d say its 900 €.”

RNM and nodes with interval scales: New approach (Laitila and Virtanen, 2016)

Determination of aggregation function F and weights w_1, \dots, w_n

- Ask the expert about the mode of child node in scenarios corresponding to extreme ordinal states of parent nodes

→ F and w_1, \dots, w_n determined based on interpretations derived for weights



"What is the most likely rent for a 20 m2 apartment that is right in the centre and has just been renovated?"

"I'd say its 600 €."

Conclusion

- Parametric methods ease up construction of CPTs for BNs by expert elicitation
- **New approach facilitates use of RNM**
 - **Further relief to expert elicitation**
 - Currently applied in a case study concerning performance of air surveillance network
 - Applicable to BNs and Influence Diagrams
 - Supports decision making under uncertainty
- Future research
 - Human experiment: new approach vs. direct parameter estimation
 - Generalisation of the approach to nodes without interval scales

References

- P. Laitila and K. Virtanen, “Improving Construction of Conditional Probability Tables for Ranked Nodes in Bayesian Networks,” *IEEE Transactions on Knowledge and Data Engineering*, vol. 28, no. 7, pp. 1691–1705, 2016
- N. Fenton, M. Neil, and J. Caballero, “Using Ranked Nodes to Model Qualitative Judgments in Bayesian Networks,” *IEEE Transactions on Knowledge and Data Engineering*, vol. 19, no. 10, pp. 1420–1432, 2007
- S. Russell and P. Norvig, *Artificial Intelligence: A Modern Approach*. Prentice Hall, 2003