A one–minute introduction to the gRain package

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Contents

1 Introduction

The gRain package implements propagation in [gra]phical [i]ndependence [n]etworks (hereafter abbreviated grain). Such networks are also known as probabilistic networks and Bayesian networks.

To cite gRain in publications, please use:

> Søren Højsgaard (2012). Graphical Independence Networks with the gRain Package for R. Journal of Statistical Software, 46(10), 1-26. http://www.jstatsoft.org/v46/i10/.

More information about the package, other graphical modelling packages and development versions is available from

> http://people.math.aau.dk/~sorenh/software/gR

2 A worked example: chest clinic

```
CPTspec with probabilities:
 P( asia )
 P( tub | asia )
 P( smoke )
 P( lung | smoke )
 P( bronc | smoke )
 P( either | lung tub )
 P( xray | either )
 P( dysp | bronc either )
```

```
Independence network: Compiled: FALSE Propagated: FALSE
  Nodes: chr [1:8] "asia" "tub" "smoke" "lung" "bronc" "either" ...
```

This section reviews the chest clinic example of Lauritzen and Spiegelhalter (1988) (illustrated in Figure 1) and shows one way of specifying the model in `gRain`. Lauritzen and Spiegelhalter (1988) motivate the chest clinic example as follows:

> "Shortness–of–breath (dyspnoea) may be due to tuberculosis, lung cancer or bronchitis, or none of them, or more than one of them. A recent visit to Asia increases the chances of tuberculosis, while smoking is known to be a risk factor for both lung cancer and bronchitis. The results of a single chest X–ray do not discriminate between lung cancer and tuberculosis, as neither does the presence or absence of dyspnoea."

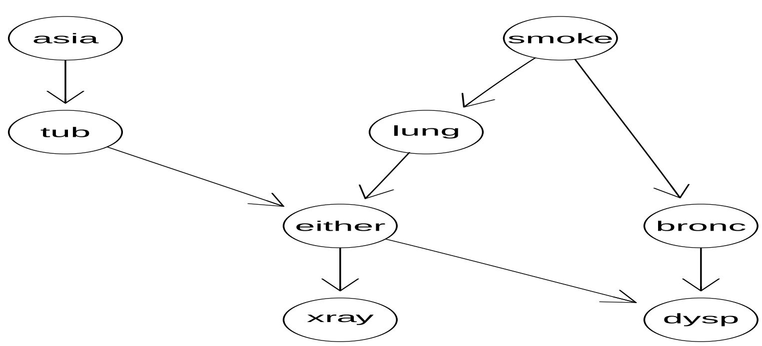

Figure 1: Chest clinic example from LS.

2.1 Building a network

A Bayesian network is a special case of graphical independence networks. In this section we outline how to build a Bayesian network. The starting point is a probability distribution factorising accoring to a DAG with nodes V. Each node $v \in V$ has a set $pa(v)$ of parents and each node $v \in V$ has a finite set of states. A joint distribution over the variables V can be given as

$$p(V) = \prod_{v \in V} p(v|pa(v)) \tag{1}$$

where $p(v|pa(v))$ is a function defined on $(v, pa(v))$. This function satisfies that $\sum_{v^*} p(v = v^*|pa(v)) = 1$, i.e. that for each configuration of the parents $pa(v)$, the sum over the levels of v equals one. Hence $p(v|pa(v))$ becomes the conditional distribution of v given $pa(v)$. In practice $p(v|pa(v))$ is specified as a table called a conditional probability table or a CPT for short. Thus, a Bayesian network can be regarded as a complex stochastic model built up by putting together simple components (conditional probability distributions).

Thus the DAG in Figure 1 dictates a factorization of the joint probability function as

$$p(V) = p(\alpha)p(\sigma)p(\tau|\alpha)p(\lambda|\sigma)p(\beta|\sigma)p(\epsilon|\tau, \lambda)p(\delta|\epsilon, \beta)p(\xi|\epsilon). \tag{2}$$

In (2) we have α = asia, σ = smoker, τ = tuberculosis, λ = lung cancer, β = bronchitis, ϵ = either tuberculosis or lung cancer, δ = dyspnoea and ξ = xray. Note that ϵ is a logical variable which is true if either τ or λ are true and false otherwise.

2.2 Queries to networks

Suppose we are given the evidence (sometimes also called "finding") that a set of variables $E \subset V$ have a specific value e^*. For example that a person has recently visited Asia and suffers from dyspnoea, i.e. α = yes and δ = yes.

With this evidence, we are often interested in the conditional distribution $p(v|E = e^*)$ for some of the variables $v \in V \setminus E$ or in $p(U|E = e^*)$ for a set $U \subset V \setminus E$.

In the chest clinic example, interest might be in $p(\lambda|e^*)$, $p(\tau|e^*)$ and $p(\beta|e^*)$, or possibly in the joint (conditional) distribution $p(\lambda, \tau, \beta|e^*)$.

Interest might also be in calculating the probability of a specific event, e.g. the probability of seeing a specific evidence, i.e. $p(E = e^*)$.

3 A one–minute version of gRain

A simple way of specifying the model for the chest clinic example is as follows.

1. Specify conditional probability tables (with values as given in Lauritzen and Spiegelhalter (1988)):

```
> yn <- c("yes","no")
> a    <- cptable(~asia, values=c(1,99),levels=yn)
> t.a  <- cptable(~tub|asia, values=c(5,95,1,99),levels=yn)
```

```
> s    <- cptable(~smoke, values=c(5,5), levels=yn)
> l.s  <- cptable(~lung|smoke, values=c(1,9,1,99), levels=yn)
> b.s  <- cptable(~bronc|smoke, values=c(6,4,3,7), levels=yn)
> e.lt <- cptable(~either|lung:tub,values=c(1,0,1,0,1,0,0,1),levels=yn)
> x.e  <- cptable(~xray|either, values=c(98,2,5,95), levels=yn)
> d.be <- cptable(~dysp|bronc:either, values=c(9,1,7,3,8,2,1,9), levels=yn)
```

2. Compile list of conditional probability tables and create the network:

```
> plist <- compileCPT(list(a, t.a, s, l.s, b.s, e.lt, x.e, d.be))
> plist

CPTspec with probabilities:
 P( asia )
 P( tub | asia )
 P( smoke )
 P( lung | smoke )
 P( bronc | smoke )
 P( either | lung tub )
 P( xray | either )
 P( dysp | bronc either )

> plist$tub

     asia
tub    yes   no
  yes 0.05 0.01
  no  0.95 0.99

> plist$either ## Notice: a logical node

, , tub = yes

      lung
either yes no
   yes   1  1
   no    0  0

, , tub = no

      lung
either yes no
   yes   1  0
   no    0  1

> net1 <- grain(plist)
> net1

Independence network: Compiled: FALSE Propagated: FALSE
  Nodes: chr [1:8] "asia" "tub" "smoke" "lung" "bronc" "either" "xray" ...
```

3. The network can be queried to give marginal probabilities:

```
> querygrain(net1, nodes=c("lung","bronc"), type="marginal")

$lung
lung
  yes    no
0.055 0.945

$bronc
bronc
 yes   no
0.45 0.55
```

Likewise, a joint distribution can be obtained:

```
> querygrain(net1,nodes=c("lung","bronc"), type="joint")

     bronc
lung     yes     no
  yes 0.0315 0.0235
  no  0.4185 0.5265
```

4. Evidence can be entered in one of these two equivalent forms:

```
> net12  <- setEvidence(net1,
+                        nodes=c("asia", "dysp"), states=c("yes", "yes"))
> net12  <- setEvidence(net1, nslist=list(asia="yes", dysp="yes"))
```

5. The network can be queried again:

```
> querygrain( net12, nodes=c("lung","bronc") )

$lung
lung
       yes         no
0.09952515 0.90047485

$bronc
bronc
      yes        no
0.8114021 0.1885979

> querygrain( net12, nodes=c("lung","bronc"), type="joint" )

     bronc
lung         yes         no
  yes 0.06298076 0.03654439
  no  0.74842132 0.15205354
```

6. Zero probabilities

Consider setting the evidence

```
> net13 <- setEvidence(net1,nodes=c("either", "tub"),
+                       states=c("no","yes"))
```

Under the model, this finding has zero probability;

```
> pEvidence( net13 )
[1] 0
```

Therefore, all conditional probabilities are (under the model) undefined;

```
> querygrain( net13, nodes=c("lung","bronc"), type="joint" )
     bronc
lung  yes  no
  yes NaN NaN
  no  NaN NaN
```

References

Steffen Lilholt Lauritzen and David Spiegelhalter. Local computations with probabilities on graphical structures and their application to expert systems. *J. Roy. Stat. Soc. Ser. B*, 50(2):157–224, 1988.