

Bayesian Networks

The Sparse Candidate Algorithm

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Introduction

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Introduction

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Data and
Problems

- Regulatory networks
- Metabolic pathways
- Biology, pharmacology, and medicine
- (causal) Bayesian networks
- Reconstruction of underlying system

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What are Bayesian networks?



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Data and
Problems

- Graphical models
- Represent probability distribution on $\mathbf{X} = \{X_1, \dots, X_I\}$ in a dataset \mathbf{D}
- Consists of 2 components
 - Structure S : directed acyclic graph
 - Nodes
 - Edges
 - Parameters θ : conditional probability distributions

- Find the network maximizing some objective function (score)
- Bayesian approach
- MAP approach
$$\log P(S|\mathbf{D}) = \log P(S) + \log P(\mathbf{D}|S) - \log P(\mathbf{D})$$
- Evidence $P(\mathbf{D}|S)$
$$P(\mathbf{D}|S) = \int_{\theta} P(\mathbf{D}|S, \theta)P(\theta|S)d\theta$$
- Priors

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Data and
Problems

- Search is NP-hard
- Restriction of the search space
- Heuristics - Sparse Candidate Algorithm (SCA)
- Local search (local sub-problems)
- Decomposable score

- Iterative algorithm
- The SCA consists of 2 parts
 - **Restrict** phase
 - **Maximize** phase
- Restriction of the parents for each node to a small candidate set
- Instead of $I-1$ parents, only c possible parents for each node, where $c \ll I$
- Sub-optima possible

- Consider local sub-problems
- $Score(S : \mathbf{D}) = \sum_i ScoreContribution(X_i, Pa(X_i) : \mathbf{D})$
- Possible edge changes

	before		after	
add	B	A	$B \rightarrow A$	
remove	$B \rightarrow A$		B	A
reverse	$B \rightarrow A$		$B \leftarrow A$	

- Greedy hill climbing, simulated annealing
- Sub-optima possible

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**Data and
Problems**

- Data
 - Microarray data
 - LCMS/GCMS data
- Problems
 - Small datasets
 - Direction of an edge - causality
 - Normalization and discretization