

# Graphical Models with R

1st talk: Graphs and Markov properties with R

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# Terminology of graphs

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# What's a graph?

- A graph is  $\mathcal{G} = (V, E)$  where  $V$  is a finite set and  $E \subseteq V \times V$ .
  - $V$  the of vertices
  - $E$  is the set edges (its elements are denoted by  $\alpha\beta$ )

- **undirected** when  $\alpha - \beta$ :

$$\alpha\beta \in E \iff \beta\alpha \in E$$

- **directed** when  $\alpha \rightarrow \beta$  or  $\alpha \leftarrow \beta$

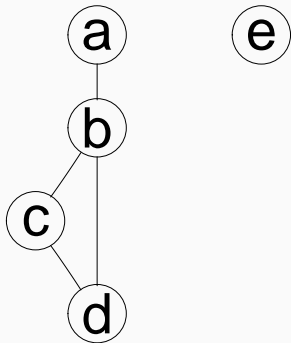
$$\text{If } \alpha\beta \in E \Rightarrow \beta\alpha \notin E$$

- **bi-directed** when  $\alpha \leftrightarrow \beta$

# Undirected Graphs

# Undirected Graph (UG)

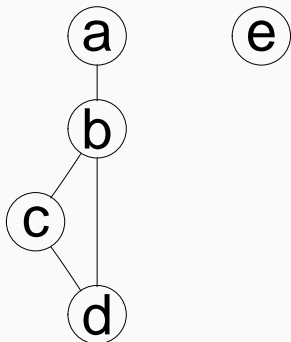
- $V = \{a, b, c, d, e\}$
- $E = \{ab, bc, cd, bd\}$
- **cliques:**  $ab, bcd, e$



# Undirected Graph (UG)

- $V = \{a, b, c, d, e\}$
- $E = \{ab, bc, cd, bd\}$
- **cliques:**  $ab, bcd, e$

A *clique* in  $\mathcal{G}$  is a maximal complete subset of  $V$



## UG with R, gRbase

- graphNEL objects
- `ug()` function



## UG with R, gRbase

- graphNEL objects
- ug() function

```
> library(gRbase)
> ug0 <- ug(~a:b,~b:c:d,~e)
> ug0 <- ug(~a:b+b:c:d+e)
> ug0 <- ug(c("a", "b"),c("b", "c", "d"), "e")
> ug0
```

A graphNEL graph with undirected edges

Number of Nodes = 5

Number of Edges = 4

```
> library(Rgraphviz)
> plot(ug0)
```

## UG with R, gRbase

- graphNEL
- ug() fun

```
> library(gRbase)
> ug0 <- ug(1, 2, 3, 4)
> ug0 <- ug(1, 2, 3, 4, 5)
> ug0 <- ug(1, 2, 3, 4, 5, 6)
> ug0
```

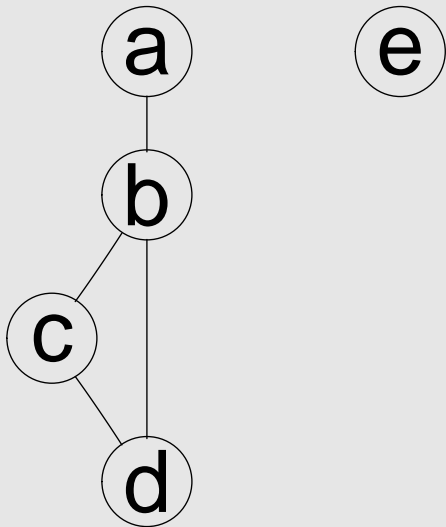
A graphNEL

Number of

Number of

```
> library(gRbase)
```

```
> plot(ug0)
```



## Adjacency matrix with R, gRbase

$$\mathcal{G} = (V, E) \mapsto A = [a(\alpha\beta)] \in \{0, 1\}^{|V| \times |V|} \text{ such that}$$
$$a(\alpha\beta) = 1 \iff \alpha\beta \in E$$

## Adjacency matrix with R, gRbase

$\mathcal{G} = (V, E) \mapsto A = [a(\alpha\beta)] \in \{0, 1\}^{|V| \times |V|}$  such that

$$a(\alpha\beta) = 1 \iff \alpha\beta \in E$$

```
> ug01 <- ug(~a:b+b:c:d+e,result="matrix")
> ug01
  a b c d e
a 0 1 0 0 0
b 1 0 1 1 0
c 0 1 0 1 0
d 0 1 1 0 0
e 0 0 0 0 0
```

## Nodes and Edges R, gRbase

```
> nodes(ug0)
[1] "a" "b" "c" "d" "e"
> edges(ug0)
$a
[1] "b"
$b
[1] "c" "d" "a"
$c
[1] "d" "b"
$d
[1] "b" "c"
$e
character(0)
```

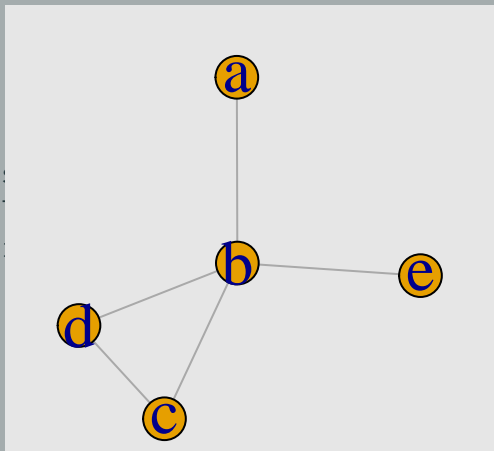
## UG with R, igraph

```
> ug0i <- ug(c("a","b"),c("b","c","d"),c("e","b"),
+           result="igraph")
> ug0i
IGRAPH UNW- 5 5 --
+ attr: name (v/c), label (v/c), weight (e/n)
+ edges (vertex names):
[1] a--b b--c b--d b--e c--d
> library(igraph)
> ## vertices
> V(ug0i)
+ 5/5 vertices, named:
[1] a b c d e
> ## edges
> E(ug0i)
+ 5/5 edges (vertex names):
[1] a--b b--c b--d b--e c--d
```

```
> V(ug0i)$size <- 25  
> V(ug0i)$label.cex <- 2  
> plot(ug0i, layout=layout.spring)
```

## UG with R, igraph

```
> V(ug0i)$  
> V(ug0i)$  
> plot(ug0i)
```





## Cliques in an UG with R,

```
> library(RBGL)
> is.complete(ug0, c("b","c","d"))
[1] TRUE
> maxClique(ug0)
$maxCliques
$maxCliques[[1]]
[1] "b" "c" "d"

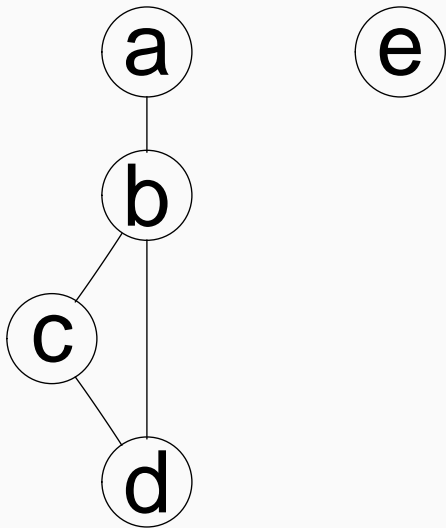
$maxCliques[[2]]
[1] "b" "a"

$maxCliques[[3]]
[1] "e"
```

# Paths and separators in an UG

- A **path** (of length  $n$ ) between  $\alpha$  and  $\beta$  in an undirected graph is a set of vertices  $\alpha = \alpha_0, \alpha_1, \dots, \alpha_n = \beta$  where  $\alpha_{i-1} \sim \alpha_i$  for  $i = 1, \dots, n$ .
- If  $\alpha = \beta$  then the path is said to be a **cycle** of length  $n$ .
- A subset  $S \subset V$  in an undirected graph is said to **separate**  $A \subseteq V$  from  $B \subseteq V$  if every path between a vertex in  $A$  and a vertex in  $B$  intersects  $S$ .

## Paths and separators in an UG



```
> separates(a = "a", b = "d", S1 = c("b", "c"), ug0)
[1] TRUE
> separates(a = "a", b = "b", S1 = c("d", "c"), ug0)
[1] FALSE
```

# Subgraphs

The graph  $G_0 = (V_0, E_0)$  is said to be a **subgraph** of  $G = (V, E)$  if  $V_0 \subseteq V$  and  $E_0 \subseteq E$ .

# Subgraphs

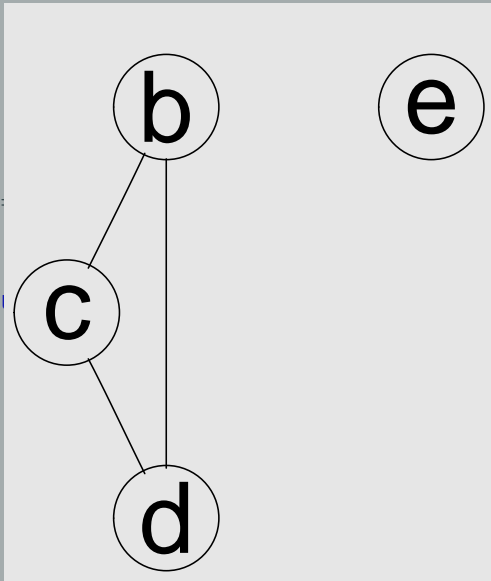
The graph  $G_0 = (V_0, E_0)$  is said to be a **subgraph** of  $G = (V, E)$  if  $V_0 \subseteq V$  and  $E_0 \subseteq E$ .

```
> ug1 <- subGraph(c("b", "c", "d", "e"), ug0)
> plot(ug1)
```

# Subgraphs

The graph  $G_0 = (V_0, E_0)$  is a subgraph of  $G = (V, E)$  if  $V_0 \subseteq V$  and  $E_0 \subseteq E$ .

```
> ug1 <- subgraph(G, V_0)
> plot(ug1)
```



$(V_0, E_0)$  if  $V_0 \subseteq V$

Boundary  $\text{bd}(\alpha) = \{\beta \in V, \beta \sim \alpha\}$

Closure  $\text{cl}(\alpha) = \text{bd}(\alpha) \cup \{\alpha\}$



# Boundary

Boundary  $bd(\alpha) = \{\beta \in V, \beta \sim \alpha\}$

Closure  $cl(\alpha) = bd(\alpha) \cup \{\alpha\}$

```
> adj(object = ug0, "c")
```

```
$c
```

```
[1] "d" "b"
```

```
> closure(object = ug0, set = "c")
```

```
[1] "c" "d" "b"
```

# Simplicial, Connected components

A node in an undirected graph is **simplicial** if its boundary is complete.

## Simplicial, Connected components

A node in an undirected graph is **simplicial** if its boundary is complete.

```
> is.simplicial(set = "b", object = ug0)
[1] FALSE
> simplicialNodes(object = ug0)
[1] "a" "c" "d" "e"
> connectedComp(g = ug0)
$`1`
[1] "a" "b" "c" "d"

$`2`
[1] "e"
```

## A chord, a triangulated UG

- An edge  $\alpha_i \sim \alpha_j$  is a **chord** if the nodes of this edge belong to a cycle  $\alpha = \alpha_0 \sim \alpha_1 \sim \dots \sim \alpha_n = \alpha$  and where  $j \notin \{i-1, i+1\}$
- A graph where all the cycle of length  $\geq 4$  are *chordless* is called **triangulated** graph

## A chord, a triangulated UG

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- A graph where all the cycle of length  $\geq 4$  are *chordless* is called **triangulated** graph

```
> is.triangulated(ug0)
```

```
[1] TRUE
```

# Decomposition of an UG

Let  $(A, B, S)$  be a triplet of subsets of  $V$ .  $(A, B, S)$  is a **decomposition** of  $\mathcal{G}$  if

- i.  $(A, B, S)$  are disjoint and  $V = A \cup B \cup S$
- ii.  $S$  is complete
- iii.  $S$  separates  $A$  and  $B$  in  $\mathcal{G}$

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- ii.  $S$  is complete
- iii.  $S$  separates  $A$  and  $B$  in  $\mathcal{G}$

```
> is.decomposition(set = "a", set2 = "d", set3 = c("b","c"), ug0)
[1] FALSE
> ug1<-subGraph(c("b","c","d","a"), ug0)
> is.decomposition(set = "a", set2 = "d", set3 = c("b","c"), ug1)
[1] TRUE
> is.decomposition(set = "a", set2 = c("d","b"), set3 = "c", ug1)
[1] FALSE
```

$\mathcal{G} = (V, E)$  is called a **decomposable** if

- i.  $\mathcal{G}$  is *complete*, i.e;  $E = V \times V$ .
- ii. or it can be decomposed into a decomposable subgraphs.



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- i.  $\mathcal{G}$  is *complete*, i.e;  $E = V \times V$ .
- ii. or it can be decomposed into a decomposable subgraphs.

## Theorem

$\mathcal{G}$  is decomposable if and only if  $\mathcal{G}$  is triangulated

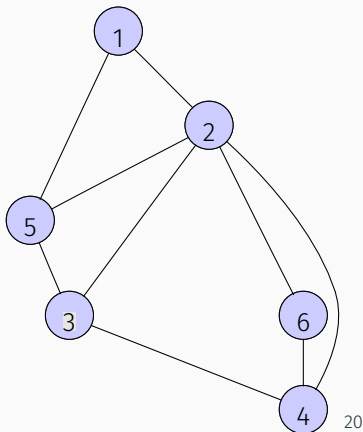
## Perfect ordering

Assume  $V = \{1, \dots, |V|\}$ . This is order called **perfect** if  $\forall i = 2, \dots, |V|$ ,  $S(i) = \text{bd}(i) \cap \{1, \dots, i-1\}$  is complete

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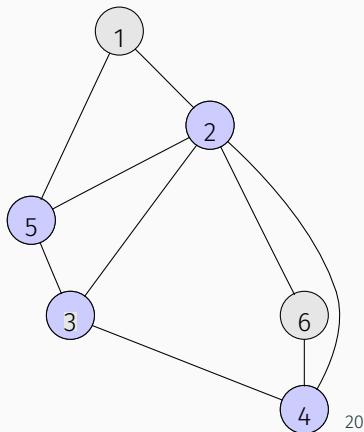
$i$	$\text{bd}(i)$	$S(i)$	Complete?
2	$\{1, 3, 4, 5, 6\}$	$\{1\}$	Y



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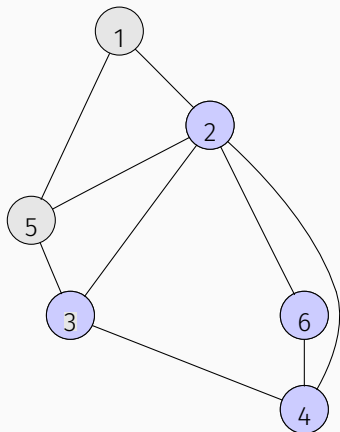
$i$	$\text{bd}(i)$	$S(i)$	Complete?
2	$\{1, 3, 4, 5, 6\}$	$\{1\}$	Y
3	$\{2, 3, 4, 5\}$	$\{2\}$	Y



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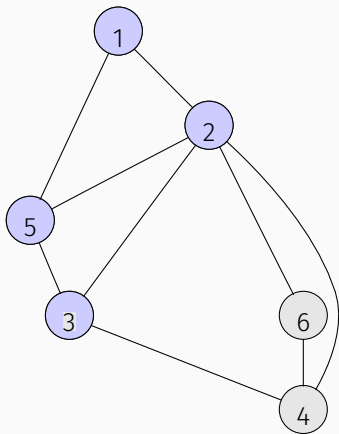
$i$	$\text{bd}(i)$	$S(i)$	Complete?
2	$\{1, 3, 4, 5, 6\}$	$\{1\}$	Y
3	$\{2, 3, 4, 5\}$	$\{2\}$	Y
4	$\{2, 3, 6\}$	$\{2, 3\}$	Y



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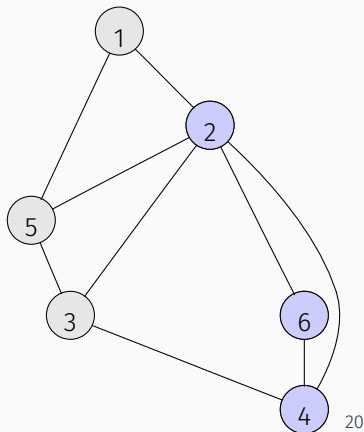
$i$	$\text{bd}(i)$	$S(i)$	Complete?
2	$\{1, 3, 4, 5, 6\}$	$\{1\}$	Y
3	$\{2, 3, 4, 5\}$	$\{2\}$	Y
4	$\{2, 3, 6\}$	$\{2, 3\}$	Y
5	$\{1, 2, 3\}$	$\{1, 2, 3\}$	N



# Perfect ordering

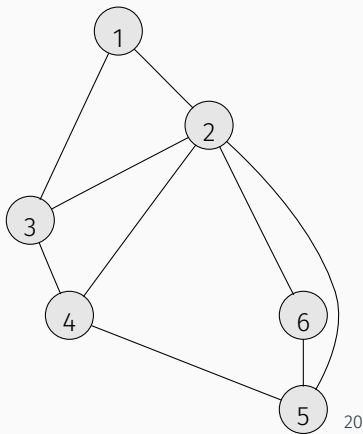
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2	$\{1, 3, 4, 5, 6\}$	$\{1\}$	Y
3	$\{2, 3, 4, 5\}$	$\{2\}$	Y
4	$\{2, 3, 6\}$	$\{2, 3\}$	Y
5	$\{1, 2, 3\}$	$\{1, 2, 3\}$	N
6	$\{2, 4\}$	$\{2, 4\}$	Y



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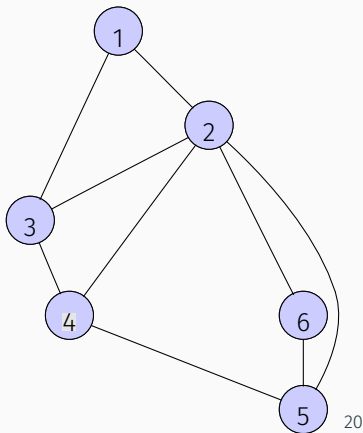




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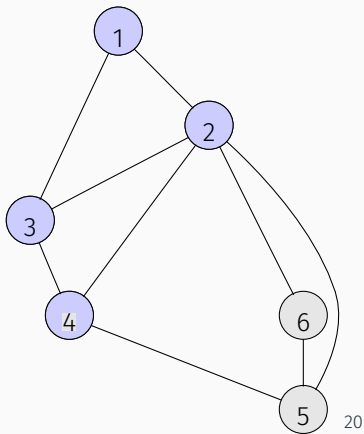
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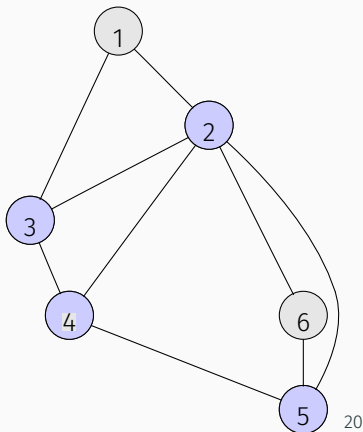
$i$	$\text{bd}(i)$	$S(i)$	Complete?
2	$\{1, 3, 4, 5, 6\}$	$\{1\}$	Y
3	$\{1, 2, 4\}$	$\{1, 2\}$	Y



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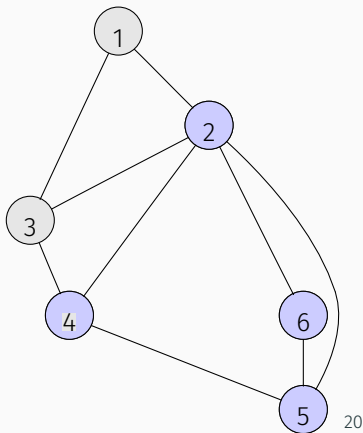
$i$	$\text{bd}(i)$	$S(i)$	Complete?
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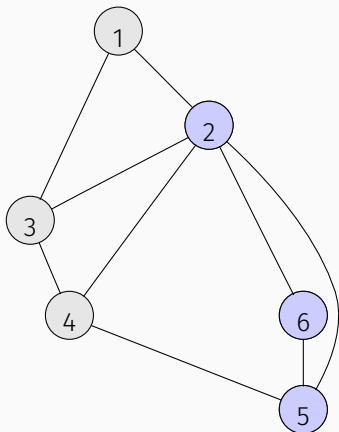
$i$	$\text{bd}(i)$	$S(i)$	Complete?
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## Perfect ordering and decomposability

- If  $\mathcal{G}$  is decomposable, then the perfect ordering can be obtained using the *maximum cardinality search* algorithm

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## Theorem

$\mathcal{G}$  is decomposable if and only if  $\mathcal{G}$  is triangulated if and only if the vertices of  $\mathcal{G}$  admit a perfect ordering.

# Perfect ordering and decomposability

- If  $\mathcal{G}$  is decomposable, then the perfect ordering can be obtained using the *maximum cardinality search* algorithm

## Theorem

$\mathcal{G}$  is decomposable if and only if  $\mathcal{G}$  is triangulated if and only if the vertices of  $\mathcal{G}$  admit a perfect ordering.

```
> g2<-ug(~1*2*5,~2*5*3,~2*6*4,~2*4*3)
> mcs(g2)
[1] "1" "2" "5" "3" "4" "6"
```



## RIP ordering for the cliques

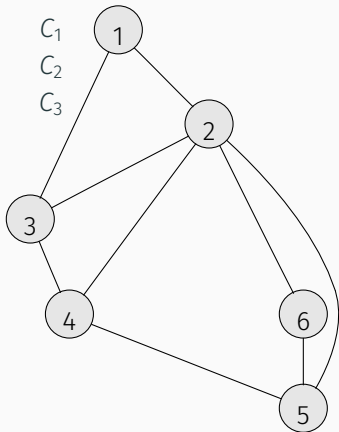
- Let  $\{C_1, \dots, C_p\}$  be the set of cliques for  $\mathcal{G}$
- A Running Intersection Property of  $\{C_1, \dots, C_p\}$  means that for all  $j = 2, \dots, p$ ,  $\exists i < j$  such that

$$C_j \cap (C_1 \cup \dots \cup C_{j-1}) \subset C_i$$

- $S_1 = \emptyset, S_2 = C_2 \cap C_1, S_3 = C_3 \cap (C_1 \cup C_2), \dots,$   
 $S_p = C_p \cap (C_1 \cup \dots \cup C_{p-1})$
- $R_1 = C_1, R_2 = C_2 \setminus S_2, \dots, R_j = C_j \setminus S_j, \dots, R_p = C_p \setminus S_p.$
- $S_2 = C_2 \cap C_1$  separates  $R_2$  from  $H_2 = C_1 \setminus S_2$
- $\forall j \geq 2, S_j$  separates  $R_j$  from  $H_j = (C_1 \cup \dots \cup C_{j-1}) \setminus S_j.$

# RIP ordering for the cliques

$j$	$C_j$	$S_j$	$R_j$	$H_j$	Sep.	$\subset C_i?$
1	{1,2,3}	$\emptyset$				
2	{2,3,4}	{2,3}	{4}	{1}	Y	$C_1$
3	{2,4,5}	{2,4}	{5}	{1,3}	Y	$C_2$
4	{2,5,6}	{2,5}	{6}	{1,3,4}	Y	$C_3$



## RIP ordering for the cliques

- If  $\mathcal{G}$  is triangulated RIP ordering exists (iff)
- $\exists i < j$  such  $S_j \subset C_i$ ,  $C_i$  is called the parent and the  $S_j$  are called separators.

```
> g1<-ug(~1*2*3,~2*3*4,~2*4*5,~2*6*5)
```

```
> rip(g1)
```

```
cliques
```

```
1 : 2 3 1
```

```
2 : 2 3 4
```

```
3 : 2 5 4
```

```
4 : 2 5 6
```

```
separators
```

```
1 :
```

```
2 : 2 3
```

```
3 : 2 4
```

```
4 : 2 5
```

```
parents
```

```
1 : 0
```

```
2 : 1
```

```
3 : 2
```

```
4 : 3
```

- $\mathcal{G} \Rightarrow$  Cliques  
Separators
- $\mathcal{G}$  decomposable = Triangulated  
Only chordless cycles
- $\mathcal{G}$  decomposable = Perfect ordering for vertices  
RIP ordering for cliques

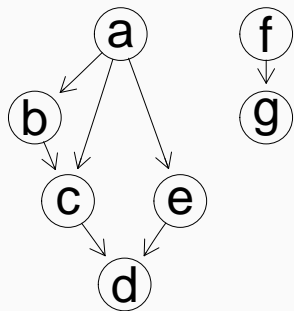
# Directed Acyclic Graphs

# A Directed Acyclic Graph

- $\vec{G} = (V, E)$ ,  
if  $\alpha\beta \in E$  then  $\beta\alpha \notin E$ .
- edges= arrows
- there's no cycles *acyclics*:  
*arrows pointing in the same direction all the way around.*

# A Directed Acyclic Graph

- $\vec{G} = (V, E)$ ,  
if  $\alpha\beta \in E$  then  $\beta\alpha \notin E$ .
- edges= arrows
- there's no cycles *acyclics*:  
*arrows pointing in the same direction all the way around.*
- $V = \{a, b, c, d, e, f, g\}$
- $E = \{ab, ac, ae, bc, cd, ed, fg\}$



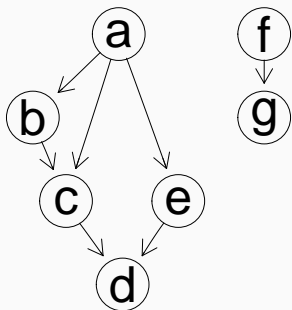
# A Directed Acyclic Graph

- If  $\alpha\beta \in E$  then  $\alpha$  is the **parent** of  $\beta$



# A Directed Acyclic Graph

- If  $\alpha\beta \in E$  then  $\alpha$  is the **parent** of  $\beta$
- $a$  is the parent of  $b$
- in R:
  - $\sim b*a$  means  $b$  is the child of  $a$
  - $\sim d*c*e$  means  $d$  is the child of  $c$  and  $e$



# A Directed Acyclic Graph

```
> dag0 <- dag(~a, ~b*a, ~c*a*b, ~d*c*e, ~e*a, ~g*f)
> dag0 <- dag(~a + b*a + c*a*b + d*c*e + e*a + g*f)
> dag0 <- dag(~a + b|a + c|a*b + d|c*e + e|a + g|f)
> dag0 <- dag("a", c("b","a"), c("c","a","b"), c("d","c","e"),
+             c("e","a"),c("g","f"))
> dag0
A graphNEL graph with directed edges
Number of Nodes = 7
Number of Edges = 7
```

## Adjacency matrix

```
> dag@a=dag(~a, ~b*a, ~c*a*b, ~d*c*e, ~e*a, ~g*f,  
+          result="matrix")
```

```
> dag@a  
  a b c d e g f  
a 0 1 1 0 1 0 0  
b 0 0 1 0 0 0 0  
c 0 0 0 1 0 0 0  
d 0 0 0 0 0 0 0  
e 0 0 0 1 0 0 0  
g 0 0 0 0 0 0 0  
f 0 0 0 0 0 1 0
```

- A **path** (of length  $n$ ) from  $\alpha$  to  $\beta$  is a sequence of vertices  $\alpha = \alpha_0, \dots, \alpha_n = \beta_n$  such that  $\alpha_{i-1} \rightarrow \alpha_i$  is an edge in the graph. If there is a path from  $\alpha$  to  $\beta$  we write  $\alpha \mapsto \beta$ .
- If  $\alpha \rightarrow \beta$   $\alpha$  is a *parent* of  $\beta$  and  $\beta$  is a *children* of  $\alpha$ .

- A **path** (of length  $n$ ) from  $\alpha$  to  $\beta$  is a sequence of vertices  $\alpha = \alpha_0, \dots, \alpha_n = \beta_n$  such that  $\alpha_{i-1} \rightarrow \alpha_i$  is an edge in the graph. If there is a path from  $\alpha$  to  $\beta$  we write  $\alpha \mapsto \beta$ .
- If  $\alpha \rightarrow \beta$   $\alpha$  is a *parent* of  $\beta$  and  $\beta$  is a *children* of  $\alpha$ .

```
> parents("d", dag0)
[1] "c" "e"
> children("c", dag0)
[1] "d"
```

# Ancestrals

- $\text{an}(\beta) = \{\alpha \in V \text{ such } \alpha \mapsto \beta\}$  *ancestrors of  $\beta$*
- $A \subseteq V, \text{an}(A) = \bigcup_{\beta \in A} \text{an}(\beta)$  *ancestral set of  $A$ .*

# Ancestrals

- $\text{an}(\beta) = \{\alpha \in V \text{ such } \alpha \mapsto \beta\}$  *ancestrors of  $\beta$*
- $A \subseteq V, \text{an}(A) = \bigcup_{\beta \in A} \text{an}(\beta)$  *ancestral set of A.*

```
> ancestralSet(c("b", "e"), dag0)
```

```
[1] "a" "b" "e"
```

```
> ancestralGraph(c("b", "e"), dag0)
```

A graphNEL graph with directed edges

Number of Nodes = 3

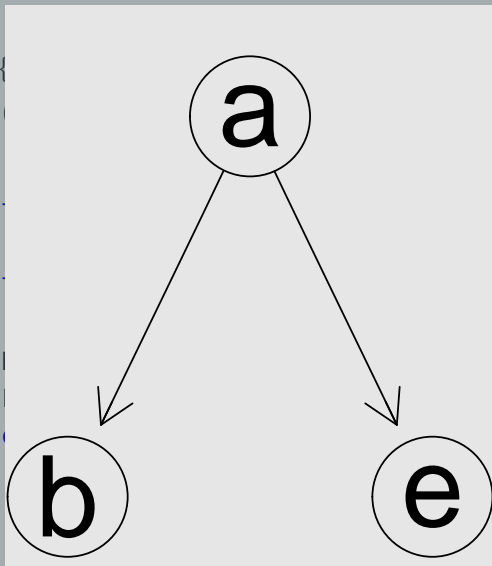
Number of Edges = 2

```
> plot(ancestralGraph(c("b", "e"), dag0))
```

# Ancestrals

- $\text{an}(\beta) = \{$
- $A \subseteq V, \text{an}$

```
> ances  
[1] "a" "b  
> ances  
A graphNEL  
Number of  
Number of  
> plot(anc
```

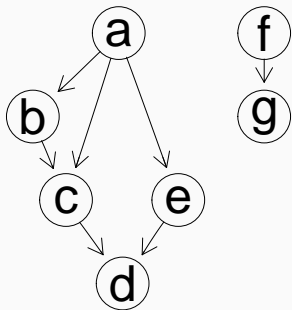




Moralizing a DAG = Transforming it into an UG (arrows become non-directed) and adding an edge to all parents

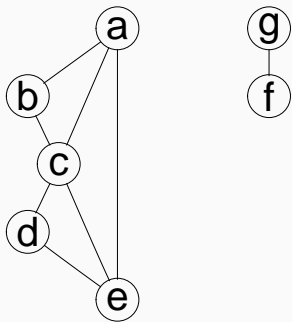
## Moralizing a DAG

Moralizing a DAG = Transforming it into an UG (arrows become non-directed) and adding an edge to all parents



## Moralizing a DAG

Moralizing a DAG = Transforming it into an UG (arrows become non-directed) and adding an edge to all parents



$$\vec{\mathcal{G}} \longleftrightarrow \mathcal{G}_m$$

## $d$ -Separation

- Let  $\alpha \mapsto \beta$  in the DAG  $\mathcal{G} = (V, E)$  and  $S \subset V$ .
- $\alpha \mapsto \beta$  is **active** according to  $S$  if two following conditions hold:
  - i. every node with converging edges ( $\rightarrow \alpha_i$ ) is either in  $S$  or has a descendant in  $S$ ,
  - ii. every other node is not in  $S$ .
- $\alpha \mapsto \beta$  is **blocked** by  $S$  if it is not active according to  $\mathcal{G}$
- $(A, B, S)$  three disjoint subsets of  $V$ ,  $S$   **$d$ -separate**  $A$  from  $B$  if for any path from  $A$  to  $B$  is blocked by  $S$ .

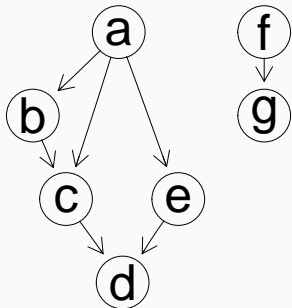
## $d$ -Separation, Examples

$A = \{a\}, B = \{d\}, S = \{c, e\}$

$a \rightarrow c \rightarrow d$  blocked by  $S$

$a \rightarrow e \rightarrow d$  blocked by  $S$

Then  $S$   $d$ -separates  $A$  and  $B$ .



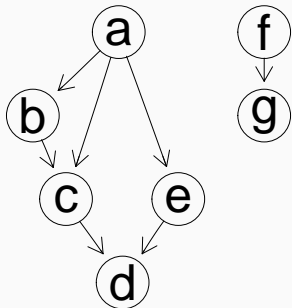
## $d$ -Separation, Examples

$A = \{a\}, B = \{d\}, S = \{c, e\}$

$a \rightarrow c \rightarrow d$  blocked by  $S$

$a \rightarrow e \rightarrow d$  blocked by  $S$

Then  $S$   $d$ -separates  $A$  and  $B$ .



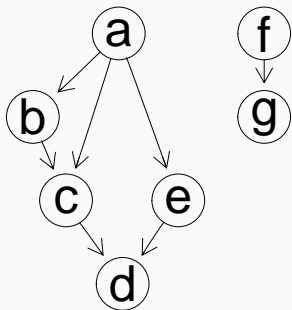
```
> library(ggm)
> dSep(amat = as(dag0, "matrix"),
+       first = "a", second = "d", cond = c("c", "e"))
[1] TRUE
```

## $d$ -Separation, Examples

$A = \{b\}$ ,  $B = \{e\}$ ,  $S = \{c, d\}$

No paths btw  $A$  and  $B$   
can be blocked by  $S$

Then  $S$  doesn't  $d$ -separate  $A$  and  $B$ .

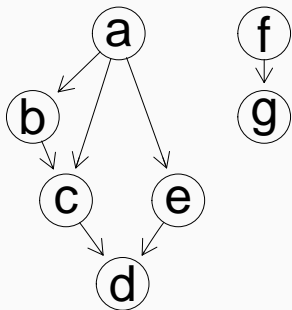


## $d$ -Separation, Examples

$A = \{b\}, B = \{e\}, S = \{c, d\}$

No paths btw  $A$  and  $B$   
can be blocked by  $S$

Then  $S$  doesn't  $d$ -separate  $A$  and  $B$ .



```
> dSep(amat = as(dag0, "matrix"),  
+       first = "b", second = "e", cond = c("c", "d"))  
[1] FALSE
```



### Theorem

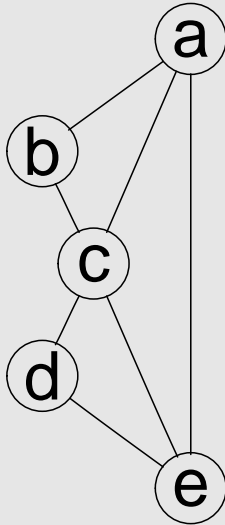
Let  $\vec{\mathcal{G}}$  be a DAG and  $\mathcal{G}_m$  its moral UG associated to  $\vec{\mathcal{G}}$ .

$S$   $d$ -separates  $A$  and  $B$  if and only if  $S$  separates  $A$  and  $B$  in the sub-graph deduced from  $\mathcal{G}_m$ .

```
> dag0m <- moralize(dag0)
> dag0m
A graphNEL graph with undirected edges
Number of Nodes = 7
Number of Edges = 8
> plot(dag0m)
```

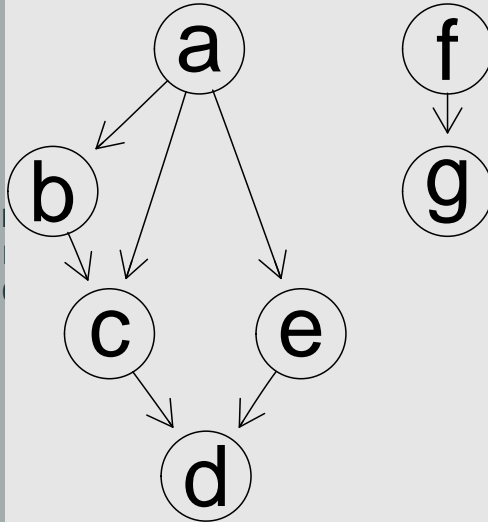
# Moralization with R

```
> dag@m <-  
> dag@m  
A graphNEL  
Number of  
Number of  
> plot(dag@
```



# Moralization with R

```
> dag@m <-  
> dag@m  
A graphNEL  
Number of  
Number of  
> plot(dag@
```



# Markov properties

---

# Conditional Independence

- $\mathbf{X}_V = (X_v, v \in V) \sim P$  a random vector ( $\in \mathbb{R}^{|V|}$ )
- For  $A \subseteq V$ ,  $\mathbf{X}_A = (X_v, v \in A)$
- for all  $A, B, S \subseteq V$ ,  $A \perp\!\!\!\perp B \mid S$  means that  $\mathbf{X}_A \perp\!\!\!\perp \mathbf{X}_B \mid \mathbf{X}_S$ .
- If  $f(\cdot)$  is the generic density

$$\begin{aligned} A \perp\!\!\!\perp B \mid S &\iff f(x_A, x_B \mid x_S) = f(x_A \mid x_S) f(x_B \mid x_S) \\ &\iff f(x_A, x_B, x_S) = h(x_A, x_S) g(x_B, x_S) \end{aligned}$$

# Markov properties for UG

$\mathcal{G} = (V, E)$  is an undirected graph.

(P) We say that  $P$  is **pairwise** Markov w.r.t  $\mathcal{G}$ , if

$$\alpha \not\sim_{\mathcal{G}} \beta \Rightarrow \alpha \perp\!\!\!\perp \beta \mid V \setminus \{\alpha, \beta\}$$

(G) We say that  $P$  is **global** Markov w.r.t.  $\mathcal{G} = (V, E)$ ,

$$S \text{ separates } A \text{ and } B \text{ in } \mathcal{G} \Rightarrow \mathbf{X}_A \perp\!\!\!\perp \mathbf{X}_B \mid \mathbf{X}_S$$

(F) If  $P$  has a density  $f$ ,  $\mathcal{C}$  is the set of cliques of  $\mathcal{G}$ , we say that  $P$  is **factorized** Markov w.r.t  $\mathcal{G}$ , then

$$f(x_V) = \prod_{c \in \mathcal{C}} g_c(x_c)$$

# Markov properties for UG

$\mathcal{G} = (V, E)$  is an undirected graph.

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(G) We say that

**Theorem**

if  $P$  has a density  $f$ , then

$$(F) \iff (G) \iff (P)$$

(F) If  $P$  has a

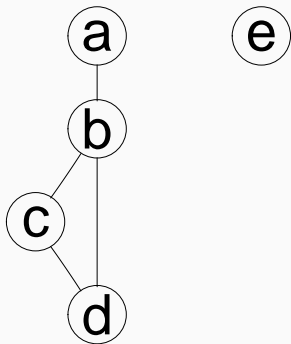
**factorized** Markov w.r.t  $\mathcal{G}$ , then

$$f(x_V) = \prod_{c \in \mathcal{C}} g_c(x_c)$$



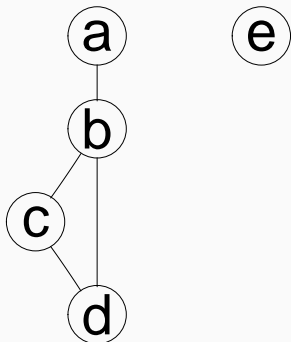
# Examples

•  $a \perp\!\!\!\perp c \mid b$



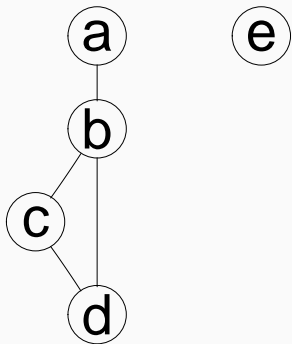
# Examples

- $a \perp\!\!\!\perp c \mid b$
- $a \perp\!\!\!\perp e$



# Examples

- $a \perp\!\!\!\perp c \mid b$
- $a \perp\!\!\!\perp e$
- $a \perp\!\!\!\perp d \mid b, c.$



# Markov properties for DAGs

$\vec{\mathcal{G}} = (V, E)$  is a directed acyclic graph.

(Fd) We say that  $P$  admits a **recursive factorisation** according to  $\vec{\mathcal{G}}$  if

$$f(x_V) = \prod_{c \in \mathcal{C}} g_c(x_c \mid x_{\text{pa}(c)})$$

(Gd)  $P$  obeys to the **directed global** Markov property w.r.t  $\vec{\mathcal{G}}$

$$S \text{ d} - \text{separates } A \text{ and } B \text{ in } \mathcal{G} \Rightarrow \mathbf{X}_A \perp\!\!\!\perp \mathbf{X}_B \mid \mathbf{X}_S$$

(Pd)  $P$  obeys to the **directed pairwise** Markov property w.r.t  $\vec{\mathcal{G}}$  if

$$\alpha \not\sim_{\mathcal{G}} \beta \Rightarrow \alpha \perp\!\!\!\perp \beta \mid \text{nd}(\alpha) \setminus \{\beta\}$$

$\text{nd}(\alpha) = V \setminus \text{desc}(\alpha)$  where

$$\text{desc}(\alpha) = \{\beta \in V, \alpha \mapsto \beta\}$$

# Markov properties for DAGs

$\vec{\mathcal{G}} = (V, E)$  is a directed acyclic graph.

(Fd) We say that  $P$  admits a **recursive factorisation** according to  $\vec{\mathcal{G}}$  if

$$f(x_V) = \prod_{c \in \mathcal{C}} g_c(x_c \mid x_{\text{pa}(c)})$$

(Gd)  $P$  obeys t

## Theorem

if  $P$  has a density  $f$ , then

$$(Fd) \iff (Gd) \iff (Pd)$$

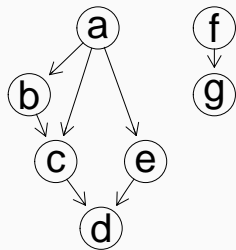
(Pd)  $P$  obeys t

$$\alpha \not\perp_{\mathcal{G}} \beta \Rightarrow \alpha \perp\!\!\!\perp \beta \mid \text{nd}(\alpha) \setminus \{\beta\}$$

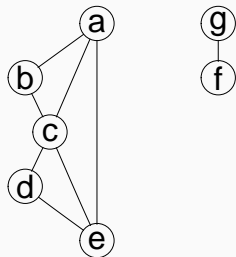
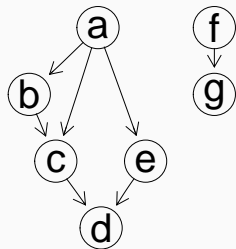
$\text{nd}(\alpha) = V \setminus \text{desc}(\alpha)$  where

$$\text{desc}(\alpha) = \{\beta \in V, \alpha \mapsto \beta\}$$

# Examples

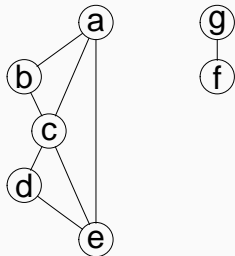
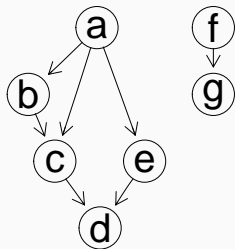


# Examples



# Examples

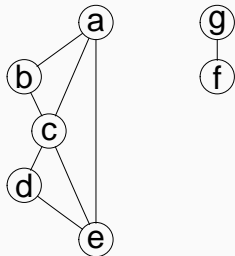
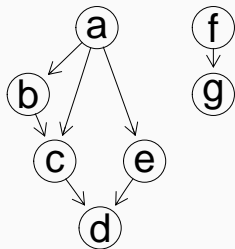
- $a \perp\!\!\!\perp d \mid \{b, c, e\}$



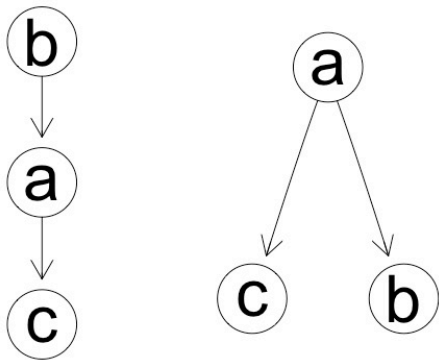


# Examples

- $a \perp\!\!\!\perp d \mid \{b, c, e\}$
- $b \perp\!\!\!\perp d \mid \{a, c, e\}$



# Markov equivalence



$$b \perp\!\!\!\perp c \mid a$$

- $\mathbf{X}_V = (X_v, v \in V) \sim P$  a random vector ( $\in \mathbb{R}^{|V|}$ ):

$$\mathcal{I}(P) = \{(A, B, S) \subset V \text{ such that } A \perp\!\!\!\perp B \mid S\}$$

# Graphical Model

- $\mathbf{X}_V = (X_v, v \in V) \sim P$  a random vector ( $\in \mathbb{R}^{|V|}$ ):

$$\mathcal{I}(P) = \{(A, B, S) \subset V \text{ such that } A \perp\!\!\!\perp B \mid S\}$$

- If UG,  $\mathcal{G} = (V, E)$ :

$$\mathcal{S}(\mathcal{G}) = \{(A, B, S) \subset V \text{ such that } S \text{ separates } A \text{ and } B \text{ in } \mathcal{G}\}$$

- $(P, \mathcal{G})$  is a **Graphical Model** then  $\mathcal{S}(\mathcal{G}) \subseteq \mathcal{I}(P)$

# Graphical Model

- $\mathbf{X}_V = (X_v, v \in V) \sim P$  a random vector ( $\in \mathbb{R}^{|V|}$ ):

$$\mathcal{I}(P) = \{(A, B, S) \subset V \text{ such that } A \perp\!\!\!\perp B \mid S\}$$

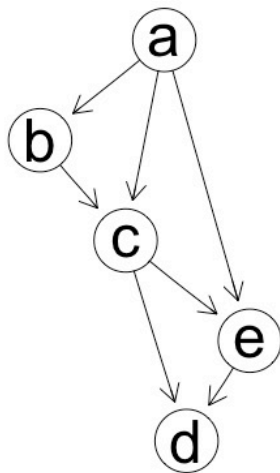
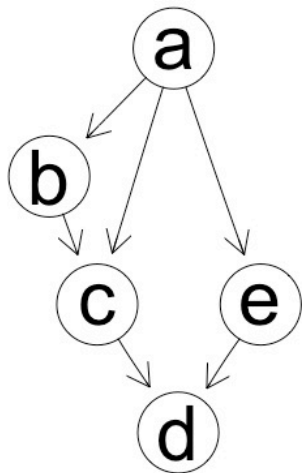
- If DAG,  $\vec{\mathcal{G}} = (V, E)$ :

$$\mathcal{S}(\vec{\mathcal{G}}) = \{(A, B, S) \subset V \text{ such that } S d\text{-separates } A \text{ and } B \text{ in } \mathcal{G}\}$$

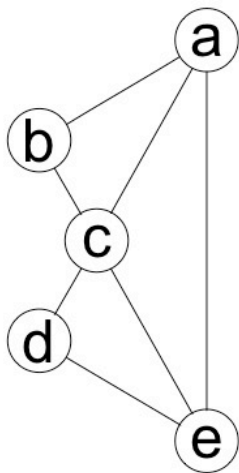
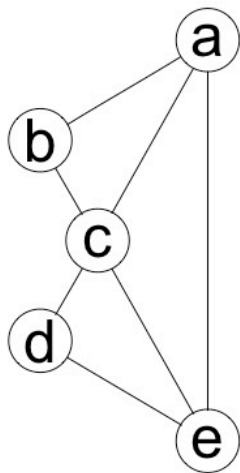
- $(P, \vec{\mathcal{G}})$  is a **Graphical Model** then  $\mathcal{S}(\vec{\mathcal{G}}) \subseteq \mathcal{I}(P)$
- Two DAG  $\mathcal{G}_1$  and  $\mathcal{G}_2$  are **Markov Equivalence** if

$$\mathcal{S}(\vec{\mathcal{G}}_1) = \mathcal{S}(\vec{\mathcal{G}}_2)$$

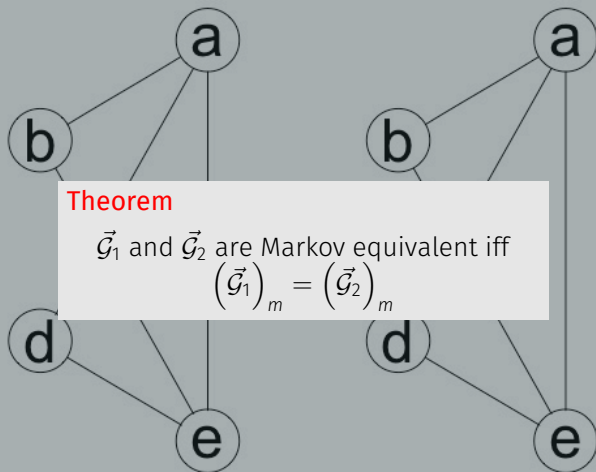
## Example, Markov equivalence



## Example, Markov equivalence



## Example, Markov equivalence





# Visualizing graphs with R

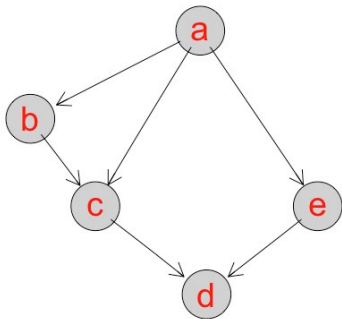
---

## Example 1, Customizing the graph

```
> plot(dag0,  
+ attrs=list(node = list(fillcolor="lightgrey",  
+ fontcolor="red")))
```

## Example 1, Customizing the graph

```
> plot(dag  
+ attrs=li  
+ fontcolo
```



```
grey",
```

## Example 1, Transforming the graph en $\text{\LaTeX}$

```
> library(tikzDevice)
> tikz("g.tex",standAlone = T)
> plot(dag0,
+ attrs=list(node = list(fillcolor="lightgrey",
+ fontcolor="red")))
> dev.off()
```

## Example 1, Transforming the graph en $\text{\LaTeX}$

```
> library(tikzDevice)
> tikz("g.tex",standAlone = T)
> plot(dag0,
+ attrs=list(node = list(fillcolor="lightgrey",
+ fontcolor="red")))
> dev.off()
```

```
% Created by tikzDevice version 0.10.1 on 2017-03-31 14:50:06
```

```
% !TEX encoding = UTF-8 Unicode
```

```
\documentclass[10pt]{article}
```

```
\usepackage{tikz}
```

```
\usepackage[active,tightpage,psfixbb]{preview}
```

```
\PreviewEnvironment{pgfpicture}
```

```
\setlength\PreviewBorder{0pt}
```

```
\begin{document}
```

```
\begin{tikzpicture}[x=1pt,y=1pt]
```

```
\definecolor{fillColor}{RGB}{255,255,255}
```

```
\path[use as bounding box,fill=fillColor,fill opacity=0.00] (0,0) rectangle (505.89,505.89);
```

```
\begin{scope}
```

## Example 2, with Mixed edges,

Step 1: Construct the adjacency matrix

```
> d1 <- matrix(0,11,11)
> d1[1,2] <- d1[2,1] <- d1[1,3] <- d1[3,1] <- d1[2,4] <- d1[4,2] <-
+ d1[5,6] <- d1[6,5] <- 1
> d1[9,10] <- d1[10,9] <- d1[7,8] <- d1[8,7] <- d1[3,5] <-
+ d1[5,10] <- d1[4,6] <- d1[4,7] <- 1
> d1[6,11] <- d1[7,11] <- 1
> rownames(d1) <- colnames(d1) <- letters[1:11]
> d1
  a b c d e f g h i j k
a 0 1 1 0 0 0 0 0 0 0 0
b 1 0 0 1 0 0 0 0 0 0 0
c 1 0 0 0 1 0 0 0 0 0 0
d 0 1 0 0 0 1 1 0 0 0 0
e 0 0 0 0 0 1 0 0 0 1 0
f 0 0 0 0 1 0 0 0 0 0 1
g 0 0 0 0 0 0 0 1 0 0 1
h 0 0 0 0 0 0 1 0 0 0 0
i 0 0 0 0 0 0 0 0 0 1 0
j 0 0 0 0 0 0 0 0 1 0 0
k 0 0 0 0 0 0 0 0 0 0 0
```

## Example 2, with Mixed edges,

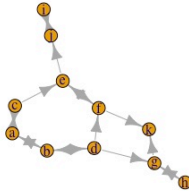
Step 2: Transform the adjacency matrix into `igraph` object.

```
> cG1 <- as(d1, "igraph")  
> plot(cG1)
```

## Example 2, with Mixed edges,

Step 2: Transf

```
> cG1 <- a  
> plot(cG1
```



ect.



## Example 2, with Mixed edges,

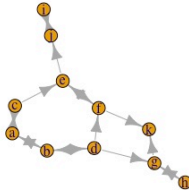
Step 3: Changing the type of the edges (only directed and undirected edges)

```
> E(cG1)
+ 18/18 edges (vertex names):
 [1] a->b a->c b->a b->d c->a c->e d->b d->f d->g e->f e->j f->e f->k g->h
[15] g->k h->g i->j j->i
> is.mutual(cG1) ## checks the reciproc pair of the supplied edges
 [1] TRUE TRUE TRUE TRUE TRUE FALSE TRUE FALSE FALSE TRUE FALSE
[12] TRUE FALSE TRUE FALSE TRUE TRUE TRUE
> ## Change the bidirected edges to undirected edges
> E(cG1)$arrow.mode <- c(2,0)[1+is.mutual(cG1)]
> plot(cG1, layout=layout.spring)
```

## Example 2, with Mixed edges,

Step 3: Change  
edges

```
> E(cG1)
+ 18/18 edges
[1] a->b a->c
[15] g->k h->g
> is.mutual(cG1)
[1] TRUE TR
[12] TRUE FAL
> ## Change th
> E(cG1)$arrow
> plot(cG1, la
```



and undirected

```
e->j f->e f->k g->h
```

```
plied edges
LSE TRUE FALSE
```

## Example 2, with Mixed edges,

Step 4: Renaming and reshaping nodes, Recoloring edges according to the type

```
> cG1a <- as(cG1, "graphNEL")
> nodes(cG1a)
[1] "a" "b" "c" "d" "e" "f" "g" "h" "i" "j" "k"
> nodes(cG1a) <- c("alpha","theta","tau","beta","pi","upsilon","gamma",
+                 "iota","phi","delta","kappa")
> edges <- buildEdgeList(cG1a)
> for (i in 1:length(edges)) {
+   if (edges[[i]]@attrs$dir=="both") {
+     edges[[i]]@attrs$dir <- "none"
+     edges[[i]]@attrs$color <- "blue"
+   }
+   if (edges[[i]]@attrs$dir=="forward") {
+     edges[[i]]@attrs$color <- "red"
+   }
+ }
> nodes <- buildNodeList(cG1a)
> for (i in 1:length(nodes)) {
+   nodes[[i]]@attrs$fontcolor <- "red"
+   nodes[[i]]@attrs$shape <- "ellipse"
+   nodes[[i]]@attrs$fillcolor <- "lightgrey"
+   if (i <= 4) {
+     nodes[[i]]@attrs$fillcolor <- "lightblue"
+     nodes[[i]]@attrs$shape <- "box"
+   }
+ }
> cG1al <- agopen(cG1a, edges=edges, nodes=nodes, name="cG1a",
+ layoutType="neato")
> plot(cG1al)
```

## Example 2, with Mixed edges,

Step 4: Renaming and reshaping nodes, Recoloring edges according to the type

```
> cG1a <- as(cG1,
> nodes(cG1a)
  [1] "a" "b" "c"
> nodes(cG1a) <-
+
> edges <- buildE
> for (i in 1:len
+ if (edges[[i]]
+ edges[[i]]@a
+ edges[[i]]@a
+ }
+ if (edges[[i]
+ edges[[i]]@a
+ }
+ }
> nodes <- build
> for (i in 1:le
+ nodes[[i]]@att
+ nodes[[i]]@att
+ nodes[[i]]@att
+ if (i <= 4) {
+ nodes[[i]]@att
+ nodes[[i]]@attr$shape <- "box"
+ }
+ }
> cG1al <- agopen(cG1a, edges=edges, nodes=nodes, name="cG1a",
+ layoutType="neato")
> plot(cG1al)
```

