

Modeling Unreliable Observations in Bayesian Networks by Credal Networks

Alessandro Antonucci and Alberto Piatti

Dalle Molle Institute for Artificial Intelligence (IDSIA)
Galleria 2, Via Cantonale
CH6927 - Manno - Lugano, Switzerland
{alessandro,alberto.piatti}@idsia.ch

Abstract. Bayesian networks are probabilistic graphical models widely employed in AI for the implementation of knowledge-based systems. Standard inference algorithms can update the beliefs about a variable of interest in the network after the observation of some other variables. This is usually achieved under the assumption that the observations could reveal the actual states of the variables in a fully reliable way. We propose a procedure for a more general modeling of the observations, which allows for updating beliefs in different situations, including various cases of unreliable, incomplete, uncertain and also missing observations. This is achieved by augmenting the original Bayesian network with a number of auxiliary variables corresponding to the observations. For a flexible modeling of the observational process, the quantification of the relations between these auxiliary variables and those of the original Bayesian network is done by *credal sets*, i.e., convex sets of probability mass functions. Without any lack of generality, we show how this can be done by simply estimating the bounds of likelihoods of the observations for the different values of the observed variables. Overall, the Bayesian network is transformed into a *credal network*, for which a standard updating problem has to be solved. Finally, a number of transformations that might simplify the updating of the resulting credal network is provided.

1 Introduction

Bayesian networks ([14], Section 2.1) are graphical tools allowing for the specification of a probabilistic model through combination of local models, each involving only some of the variables in the domain. This feature makes those probabilistic graphical models particularly effective for capturing expert knowledge about specific problems. Once the network has been specified, different kinds of probabilistic information can be extracted from it. Updating beliefs about a variable of interest after the observation of some other variables is a typical task, that might be solved through standard inference algorithms. The underlying assumption for this task is that the observations are able to reveal the actual state of the variables in a fully reliable way. Yet, in many situations this might not be true: unreliable sensors, imperfect diagnostic tests, qualitative observations, etc. are not always supposed to be correct. This problem is addressed

in Section 4. Following a standard epistemological paradigm, we regard the outcomes of the observations as the (actual) values of *manifest* variables, which are in general distinguished from the *latent* (and hence directly unobservable) variables, whose states we try to detect through the observations.

Following these ideas, we might regard a Bayesian network implementing a knowledge-based systems as a model of the relations between a set of latent variables, which should be augmented by a manifest variable for each observation we perform. This step is achieved in Section 5 by a simple graphical transformation. We indeed model the particular *observational process* relating the manifest to the latent variables by an appropriate quantification of the corresponding conditional probabilities. In order to provide a flexible model of these relations, we adopt *credal sets*, i.e., convex sets of probability mass functions ([11], Section 2.2). Without any lack of generality, this quantification can be achieved in a very compact way: we simply need to estimate the bounds for the likelihoods of the observations corresponding to the different values of the observed variables (this is proved on the basis of the technical results reported in Section 3). Our approach is quite general, and we can easily generalize to set-valued probabilistic assessments many kinds of observations (e.g., data missing-at-random [12] and Pearl’s virtual evidence method [14, Sect. 2.2.2]).

Overall, the method we present transforms the original Bayesian network into a *credal network* ([5], Section 2.3). In the new updating problem all the observed variables are manifest, and the outcomes of the observation should therefore correspond to the actual state of the relative variables. Thus, we can employ standard inference algorithms for credal networks to update our beliefs. Moreover, in Section 6, we describe a simple variable elimination procedure for some of the variables in the credal network: the manifest variables associated to latent variables that are root or leaf nodes in the original Bayesian network can be eliminated by simple local computations. Conclusions and outlooks are in Section 7, while the proofs of the theorems are in Appendix A.

2 Bayesian and Credal Networks

In this section we review the basics of Bayesian networks (BNs) and their extension to convex sets of probabilities, i.e., credal networks (CNs). Both the models are based on a collection of random variables \mathbf{X} , which take values in finite sets, and a directed acyclic graph \mathcal{G} , whose nodes are associated to the variables of \mathbf{X} . For both models, we assume the *Markov condition* to make \mathcal{G} represent probabilistic independence relations between the variables in \mathbf{X} : every variable is independent of its non-descendant non-parents conditional on its parents. What makes BNs and CNs different is a different notion of independence and a different characterization of the conditional mass functions for each variable given the possible values of the parents, which will be detailed next.

Regarding notation, for each $X_i \in \mathbf{X}$, Ω_{X_i} is the possibility space of X_i , x_i a generic element of Ω_{X_i} . For binary variables we simply set $\Omega_{X_i} = \{x_i, \neg x_i\}$. Let $P(X_i)$ denote a mass function for X_i and $P(x_i)$ the probability that $X_i = x_i$. A

similar notation with uppercase subscripts (e.g., X_E) denotes arrays (and sets) of variables in \mathbf{X} . The parents of X_i , according to \mathcal{G} , are denoted by Π_i and for each $\pi_i \in \Omega_{\Pi_i}$, $P(X_i|\pi_i)$ is the conditional mass function for X_i given the joint value π_i of the parents of X_i . Moreover, the nodes of \mathcal{G} without children and without parents are called respectively *leaf* and *root* nodes.

2.1 Bayesian Networks

In the case of BNs, the modeling phase involves specifying a conditional mass function $P(X_i|\pi_i)$ for each $X_i \in \mathbf{X}$ and $\pi_i \in \Omega_{\Pi_i}$; and the standard notion of probabilistic independence is assumed in the Markov condition. A BN can therefore be regarded as a joint probability mass function over $\mathbf{X} \equiv (X_1, \dots, X_n)$, that factorizes as follows: $P(\mathbf{x}) = \prod_{i=1}^n P(x_i|\pi_i)$, for each $\mathbf{x} \in \Omega_{\mathbf{X}}$, because of the Markov condition. The updated belief about a queried variable X_q , given some evidence $X_E = x_E$, is:

$$P(x_q|x_E) = \frac{\sum_{x_M} \prod_{i=1}^n P(x_i|\pi_i)}{\sum_{x_M, x_q} \prod_{i=1}^n P(x_i|\pi_i)}, \quad (1)$$

where $X_M \equiv \mathbf{X} \setminus (\{X_q\} \cup X_E)$, the domains of the arguments of the sums are left implicit and the values of x_i and π_i are consistent with (x_q, x_M, x_E) . Despite its hardness in general, Eq. (1) can be efficiently solved for polytree-shaped BNs with standard propagation schemes based on local computations and message propagation [14]. Similar techniques apply also for general topologies with increased computational time. Fig. 1 reports a simple knowledge-based system based on a small BN to be used in the rest of the paper to explain how our ideas apply in practice.

2.2 Credal Sets

CNs relax BNs by allowing for *imprecise probability* statements: in our assumptions, the conditional mass functions of a CN are just required to belong to a finitely generated *credal set*, i.e., the convex hull of a finite number of mass functions over a variable. Geometrically, a credal set is a *polytope*. A credal set contains an infinite number of mass functions, but only a finite number of *extreme mass functions*: those corresponding to the *vertices* of the polytope, which are, in general, a subset of the generating mass functions. It is possible to show that updating based on a credal set is equivalent to that based only on its vertices. A credal set over X will be denoted as $K(X)$. It is easy to verify that, if X is binary, any credal set has at most two vertices and can be specified by a single linear constraint $l \leq P(x) \leq u$.

2.3 Credal Networks

In order to specify a CN over the variables in \mathbf{X} based on \mathcal{G} , a collection of conditional credal sets $K(X_i|\pi_i)$, one for each $\pi_i \in \Omega_{\Pi_i}$, should be provided

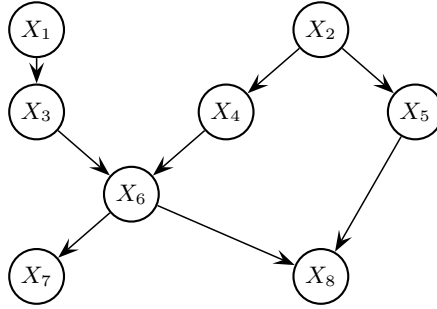


Fig. 1. The Asia network [10]. This is a small BN that calculates the probability of a patient having tuberculosis, lung cancer or bronchitis respectively based on different factors. The semantic of the variables, which are all binary and referred to a particular patient is: *he visited Asia* (X_1), *he smokes* (X_2), *he has tuberculosis* (X_3), *he has lung cancer* (X_4), *he has bronchitis* (X_5), *he has tuberculosis or cancer* (X_6), *his X-rays show something* (X_7), *he has dyspnea* (X_8).

separately for each $X_i \in \mathbf{X}$; while, regarding Markov condition, we assume *strong independence* [6]. A CN associated to these local specifications is said to be with *separately specified credal sets*. The specification becomes global considering the *strong extension* of the CN, i.e.,

$$K(\mathbf{X}) \equiv \text{CH} \left\{ \prod_{i=1}^n P(X_i | \Pi_i) : P(X_i | \pi_i) \in K(X_i | \pi_i) \quad \begin{array}{l} \forall \pi_i \in \Omega_{\Pi_i}, \\ \forall i = 1, \dots, n \end{array} \right\}, \quad (2)$$

where CH denotes the convex hull of a set of functions. Let $\{P_k(\mathbf{X})\}_{k=1}^{n_v}$ denote the set of vertices of $K(\mathbf{X})$. It is an obvious remark that, for each $k = 1, \dots, n_v$, $P_k(\mathbf{X})$ is the joint mass function of a BN over \mathcal{G} . For this reason a CN can be regarded as a finite set of BNs. In the case of CNs, updating is intended as the computation of tight bounds of the probabilities of a queried variable, given some evidences, i.e., Eq. (1) generalizes as:

$$\underline{P}(x_q | x_E) = \min_{k=1, \dots, n_v} \frac{\sum_{x_M} \prod_{i=1}^n P_k(x_i | \pi_i)}{\sum_{x_M, x_q} \prod_{i=1}^n P_k(x_i | \pi_i)}, \quad (3)$$

and similarly with a maximum replacing the minimum for upper probabilities $\overline{P}(x_q | x_E)$. Exact updating in CNs displays higher complexity than in BNs: updating in polytree-shaped CNs is NP-complete, and NP^{PP}-complete in general CNs [7]. Also non-separate specifications of CNs can be provided [2]. Here, we sometimes consider *extensive* specifications where a list of possible values for the conditional probability tables $P(X_i | \Pi_i)$ is provided instead of the (separate) specification of the conditional credal sets $K(X_i | \pi_i)$ for each $\pi_i \in \Omega_{\Pi_i}$.

3 Equivalence Relations for Credal Networks Updating

In this section, we prove some simple equivalences between CNs with respect to the updating problem. The results are simple and the proofs are reported in App. A for sake of completeness. Let us consider the updating of a CN as in Eq. (3). We obtain a new CN through each one of the four following transformations.

Transformation 1. For each $X_i \in X_E$, iterate the following operations for each children X_j of X_i (i.e., for each X_j such that $X_i \in \Pi_j$): (i) remove from \mathcal{G} the arcs $X_i \rightarrow X_j$; (ii) redefine the conditional credal sets of X_j as $K(X_j|\pi'_j) := K(X_j|\pi'_j, x_i)$ for each $\pi'_j \in \Omega_{\Pi'_j}$, with $\Pi'_j = \Pi_j \setminus \{X_i\}$ and the value of x_i consistent with x_E .

Transformation 2. Assume all the nodes in X_E to be leaf. For each $X_i \in X_E$, iterate the following operations: (i) make X_i a binary variable by shrinking its possibility space to $\Omega'_{X_i} := \{x_i, \neg x_i\}$; (ii) redefine the conditional credal sets $K(X'_i|\pi_i)$ by the constraint

$$\underline{P}(X_i = x_i|\pi_i) \leq P(X'_i = x_i|\pi_i) \leq \overline{P}(X_i = x_i|\pi_i), \quad (4)$$

for each $\pi_i \in \Omega_{\Pi_i}$, with the values of x_i consistent with x_E .

Transformation 3. Assume all the nodes in X_E to be leaf, binary, and with the same (and unique) parent X_j . Transform the (joint) variable X_E into a (single) binary variable with $\Omega_{X_E} := \{x_E, \neg x_E\}$. Define its conditional credal sets $K(X_E|x_j)$ by the constraints

$$\prod_{i \in E} \underline{P}(x_i|x_j) \leq P(x_E|x_j) \leq \prod_{i \in E} \overline{P}(x_i|x_j), \quad (5)$$

for each $x_j \in \Omega_j$, with the values of x_i consistent with x_E .

Transformation 4. Assume all the nodes in X_E leaf and binary. For each $X_i \in X_E$, consider an extensive quantification $\{P_k(X_i|\Pi_i)\}_{k=1}^{m_i}$ of its conditional probability table.¹ For each $k = 1, \dots, m_i$, define the table $P'(X_i|\Pi_i)$ such that $P'_k(x_i|\pi_i) = \alpha_k \cdot P_k(x_i|\pi_i)$ for each $\pi_i \in \Omega_{\Pi_i}$, where α_k is an arbitrary nonnegative constant such that all the new probabilities remains less than or equal to one. Then, let $\{P'_k(X_i|\Pi_i)\}_{k=1}^{m_i}$ be the new extensive specification for the node X_i .

Theorem 1. The updating problem in Eq. (3) can be equivalently discussed in the CNs returned by the Transformation 1, 2, 3 and 4.

According to this result, we have that, with respect to belief updating: (i) observed nodes can be always regarded as leaf and binary; (ii) only the (lower and

¹ If the credal set are separately specified, we can obtain an extensive specification by taking all the possible combinations of the vertices of the credal sets.

upper) probabilities for the observed state matter; (iii) if two observed nodes have a single and common parent, they can be regarded as a single node; (iv) if the quantification of the observed node is extensive (or is formulated in an extensive form) what really matters are the ratios between the probabilities of the observed state for the different value of the relative latent variable.

4 The Observational Process

Both BNs and CNs are widely used in AI for the implementation of knowledge-based systems. In fact, the decomposition properties of these graphical tools allow for a compact and simple modeling of the knowledge of an expert. Inference algorithms solving the updating tasks in Eq. (1) and Eq. (3) can be indeed used to extract probabilistic information about the posterior beliefs for the variable of interest X_q after the observation of x_E for the joint variables X_E . Yet, the idea that the outcomes in x_E would always correspond to the actual states of the variables in X_E is not always realistic. In general situations, the outcome of an observation should be better regarded as a different variable from the one we try to measure.

This idea follows an epistemological paradigm in the conceptualization of theoretical systems: the *holistic construal* proposed in [3] for the representation of a theory. This is based on a distinction between theoretical constructs, that are unobservable (latent) real entities, and empirical constructs (or measures), that are observable (manifest) empirical entities representing the observation, perception or measurement of theoretical constructs. Accordingly, any theory can be divided into two parts: “one that specifies relationships between theoretical constructs and another that describes relationships between (theoretical) constructs and measures”.

In the case of probabilistic theories, this seems to correspond to the approach to the modeling of missing data in [17], where a *latent level* and a *manifest level* of the information are distinguished. In the first, theoretical constructs are represented as latent variables² and the relationships between them are represented through conditional (in)-dependence relations and conditional probabilities. In the manifest level, the observations (empirical constructs) are represented as manifest variables and the correspondence rules, i.e., the relationships between the underlying theoretical constructs and their observations, are represented through conditional (in)-dependence relations and conditional probabilities. The sum of the observations and the correspondence rules is called *observational process*. The result of this approach is a single model, embedding both the formal theory and the observational process.

Note that the interpretation associated to the latent variables is *realistic* [4]: they are considered as (unobservable) real entities that exist independent of their

² Following [15], a *latent variable* is a random variable whose realizations are unobservable (hidden), while a *manifest variable* is a random variable whose realizations can be directly observed.

observation. In the realistic view, latent variables (theoretical entities) are considered to be causes of the observed phenomena and are usually modeled through a *reflective model* [4,9], i.e., a model where manifest variables (observations) are specified conditional on the underlying latent variables.

5 Modeling the Observations

5.1 A Simple Example

Let us explain by means of the example in Fig. 1 how the ideas of the previous section may apply to BNs. The fact that a patient have or not cancer (or tuberculosis, dyspnea, etc.) is clearly a real fact (*realistic interpretation*), but in general we can verify that only through tests that are not fully reliable. In order to decide whether or not the patient is a smoker (or has been to Asia, etc.) we can just ask him, but no guarantees about the truth of its answer are given. Similarly, the reliability of tests measuring dyspnea are not always accurate [13] (or an x-ray might be blurred, etc.). Similar considerations can be done for any variable in the BN, which should be therefore regarded as the latent level of our theory (and all its variables as latent ones). In fact, the answers of the patient about having been in Asia or being a smoker, as well as the outcomes of the test of dyspnea or of the observation of the x-ray should be therefore regarded as the (actual) values of new manifest variables.

Generally speaking, only the relative latent variable is expected to affect the state of a manifest variable (*reflective model*). Accordingly, the fact that the patient would tell us whether he smokes or not might be influenced by the fact that he really smokes or not (e.g., we could assume that a non-smoker would never lie, while most of the smokers would do that). On the contrary, it seems hard to assume that the fact that he visited or not Asia might affect his answer about smoking. These assumptions makes it possible to embed the new manifest variables into the original network as depicted in Fig. 2.

5.2 The General Transformation

Now let us consider a generic BN over the variables $\mathbf{X} := (X_1, \dots, X_n)$ implementing a knowledge-based system. Let $X_E \subset \mathbf{X}$ denote the variables we observe. Assume that these observations might be not fully reliable (and hence it might have sense to consider many observations for a single variable). For each $X_i \in X_E$, let o_i^j denote the outcome of the j -th observation of X_i , with $j = 1, \dots, n_i$. The outcomes o_i^j are regarded as the actual values of a corresponding set of manifest variables O_i^j , while the variables in X_E as well as the other variables in \mathbf{X} are regarded as latent variables. In general the outcome of an observation might also be missing, and we therefore set $o_i^j \in \Omega_{X_i} \cup \{*\} =: \Omega_{O_i^j}$ for each $i = 1, \dots, n$ and $j = 1, \dots, n_i$, where $*$ denotes a missing outcome. Let also $\mathbf{O} := \{O_i^j\}_{i=1, \dots, n}^{j=1, \dots, n_i}$.

At this point, we should extend the original BN defined over \mathbf{X} to a probabilistic model over the whole set of variables (\mathbf{X}, \mathbf{O}) . To this aim, we assume

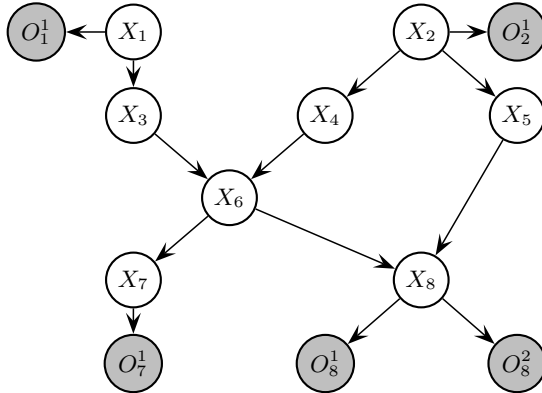


Fig. 2. The Asia network in Fig. 1 with manifest variables (gray nodes) modeling the observations of four latent variables. Two different tests about dyspnea are considered.

each manifest variables to be affected only by its corresponding latent variable.³ In the probabilistic framework this corresponds to the conditional independence between a manifest variables and all the other variables given its relative latent variable. According to the Markov condition this means that the manifest variable is a child of its latent variable. Thus, we augment the directed acyclic graph over (\mathbf{O}, \mathbf{X}) by simply adding to \mathcal{G} an arc $X_i \rightarrow O_i^j$, for each $j = 1, \dots, n_i$ and $i = 1, \dots, n$.

Finally, to complete the specification of the model, we quantify $P(O_i^j|x_i)$ for each $i = 1, \dots, n$, $j = 1, \dots, n_i$, $x_i \in \mathbf{X}_i$. In the BNs framework, those probabilistic values should be precisely assessed. This might be problematic because statistical data about these relations are rarely available, while the quantification is often based on expert qualitative judgements. For this reason, it seems much more realistic, at least in general, to allow for an *imprecise-probability* specifications and give therefore the expert the freedom to model his uncertainty about the observational process through credal sets $K(O_i^j|x_i)$ instead of precise probability mass functions $P(O_i^j|x_i)$.

Overall, this procedure transforms a BN without an explicit model of the observations into a CN which embeds in its structure the model of the observational process.

Finally, let us detail how the results in Th. 1 allow for a simplification of the CN to be updated. First, the manifest variables in \mathbf{O} can be always assumed leaf. This basically means that we can model situation where the outcome of some observation is affected by the outcome of some other observation without connecting the corresponding nodes (provided that in the quantification of the corresponding credal sets we take care of this relations). As an example, the

³ In principle also more general situations can be considered without big problems. Here we focus on this assumption as in real application it is very often satisfied.

topology in Fig. 2 could model a situation where the outcome of the first of dyspnea (O_8^1) has an effect on the second test (O_8^2) without tracing any arc between these two nodes. These manifest variables can be also assumed to be binary, and we set $\Omega_i^j := \{o_i^j, \neg o_i^j\}$ for each $i = 1, \dots, n$ and $j = 1, \dots, n_i$. This basically means that, in the quantification of $K(O_i^j|x_i)$, we might simply assess $\underline{P}(o_i^j|x_i)$ and $\overline{P}(o_i^j|x_i)$ for each $x_i \in \Omega_i$. Note that these numbers are the lower and upper *likelihood* for the outcome of the observation corresponding to the different values of the relative latent variable. If the specification is extensive, we can also unequivocally describe the quantification in terms of a collection of *likelihood ratios*. Finally, we can cluster together the manifest variable corresponding to the observations of a latent variable.

5.3 Possible Models of the Observations

Overall, the problem of updating beliefs in a BN with unreliable observations has been mapped into a “standard”, in the sense that now only manifest variables are observed, updating problem for a CN. The above procedure is quite general and proper specifications of the conditional credal sets can be used to describe many different observational process, including various cases of unreliable, incomplete, uncertain, and also missing observations. Let us describe how this can be done in some important cases.

- Fully reliable observation: the outcome cannot be missing, and we have $P(o_i|x_i) = 1$ if $o_i = x_i$ and zero otherwise. This means that the manifest and the latent variable coincides and, in practice, an explicit modeling of the observation is unnecessary.
- Fully unreliable observation: this condition of complete ignorance is modeled by a *vacuous* quantification of the credal sets $K(O_i|x_i)$. This corresponds to the *conservative updating rule* (CUR) for modeling missing data [8]. Notably, the specification employed in [1] to describe the same situation can be regarded as an equivalent (but extensive) specification of the same model.
- Missing-at-random (MAR, [12]): this is a model of an unselective missingness process, i.e., $P(O_i = *|x_i)$ constant for each $x_i \in \Omega_i$. Note also that the situation where we assume to *do not observe* a variable is a particular case of MAR (with the constant equal to one). A situation of this kind corresponds to assume (unconditional) independence between O_i and X_i . Accordingly we can remove the arc $X_i \rightarrow O_i$, and that proves that also in this case the explicit modeling of the observational process is unnecessary. Yet, in our framework we can consider relaxed version of the MAR assumption, where for instance, all the conditional probabilities are not all equal, but are supposed to vary in the same intervals. This seems particularly suited to model *epistemic irrelevance* and should be investigated in more detail in the future.
- Pearl’s virtual evidence [14, Sect. 2.2.2]): the method proposed by Pearl for modeling ambiguous observations can be clearly modeled in our framework. Moreover, we can easily consider situations where sets of likelihood ratios

(corresponding to an extensive specification) or a single interval-valued likelihood ratio (corresponding to a separate specification) could be reported.

6 Variable Elimination for Root and Leaf Nodes

In this section we call *observational* CN, a CN obtained from a BN after the transformation in Section 5.2. In order to update our beliefs about the variable of interest in the original BN after the unreliable observations, an updating problem as in Equation 3 should be therefore solved for the observational CN. With respect to the original BN, the size of the CN is larger because we have augmented the model with a new variable for each observation. Yet, in the previous section we have already shown that the observations of a same latent variable can be equivalently clustered into a single variable. Here, we want to show how is possible to eliminate the observation nodes corresponding to the latent variables that are root or leaf nodes in the original BN.⁴ The results are based on two simple transformations.

Transformation 5. Let X_i be a latent variable corresponding to a root node in the original BN (which is clearly a root node also in the observational CN), and O_i the relative manifest variable. Consider the unconditional probability mass function $\tilde{P}(X_i)$ such that

$$\tilde{p}(x_i) := \left[1 + \frac{\sum_{x'_i \neq x_i \in \Omega_i} p(x'_i) \cdot p(o_i|x'_i)}{p(x_i) \cdot p(o_i|x_i)} \right]^{-1}, \quad (6)$$

for each $x_i \in \Omega_i$, with $P(o_i|x_i) \in \{\underline{P}(o_i|x_i), \overline{P}(o_i|x_i)\}$, and where $P(X_i)$ is the (unconditional) mass function associated to X_i . Let $K(X_i)$ be the convex hull of the $2^{|\Omega_i|}$ possible specifications of $\tilde{P}(X_i)$. Finally, replace $P(X_i)$ with $K(X_i)$ in the specification of the CN, and remove O_i from it.

Theorem 2. An updating problem for an observational CN can be equivalently discussed in the CN obtained by applying Transformation 5 to each node that was a root node in the original BN.

Something similar can be done also for the latent variables that are leaf nodes in the original BN.

Transformation 6. Let X_i be a latent variable corresponding to a leaf node in the original BN, and O_i the relative manifest variable. For each $\pi_i \in \Omega_{\Pi_i}$, consider the conditional probability mass function $\tilde{P}(O_i)$ such that:

$$\tilde{p}(o_i|\pi_i) := \sum_{x_i \in \Omega_i} P(o_i|x_i) \cdot P(x_i|\pi_i), \quad (7)$$

⁴ This assumption is not particularly constraining as, for most of the BNs implementing knowledge-based systems, the variables to be observed are of this kind.

with $P(o_i|x_i) \in \{\underline{P}(o_i|x_i), \overline{P}(o_i|x_i)\}$, and where $P(X_i|\pi_i)$ is a conditional mass function associated to X_i . Let $K(O_i|\pi_i)$ denote the credal set whose two vertices produce the minimum and the maximum for $\tilde{P}(O_i|\pi_i)$ among all the $2^{|\Omega_i|}$ possible specifications of $\tilde{P}(O_i|\pi_i)$. Remove X_i from the network, and let the parents Π_i of X_i to become parents of O_i . Finally, set $K(O_i|\pi_i)$ as the conditional credal sets associated to O_i for each $\pi_i \in \Omega_{\Pi_i}$.

Theorem 3. *An updating problem for an observational CN can be equivalently discussed in the CN obtained by applying Transformation 6 to each node that was a leaf node in the original BN.*

As an example of the application of Th. 2, we can remove O_1^1 and O_2^1 from the observational CN in Fig. 2 by means of Transformation 5, and hence by an appropriate redefinition of the unconditional credal sets for the nodes X_1 and X_2 . Similarly, in order to apply Th. 3, we can remove X_7 and X_8 (which is replaced by the cluster of O_8^1 and O_8^2 by means of Transformation 6.

7 Conclusions and Outlooks

We have defined a general protocol for the modeling of unreliable observation in Bayesian networks. The procedure transform the model into a credal network, for which some procedures for variable elimination by local computations are proposed. As a future direction for this research we want to develop specific algorithm for the particular class of credal networks returned by the transformation. Moreover, we want to further investigate the possible models of uncertain and missing observation that can be describe by our framework.

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A Proofs

Proof (Theorem 1). Let us first prove the thesis for Tr. 1 and Tr. 2 in the special case where the CN is a BN and X_E is made of a single node. It is sufficient to observe that in both the numerator and denominator of the second side of Eq. (1) there is no sum over x_E . Thus, we simply have the proof, which can be easily extended to the case where X_E has more than a single variable, and to the case of CNs by simply considering Eq. (3). Regarding the result for Tr. 3, it is sufficient to consider the expression in [16, Eq. 3.8] by assuming the prior precise. Finally, for Tr. 4, we can consider the result in [14, Sect. 2.2.2] for the case of BNs, and then generalize it to CNs by simply regarding a CN as a collection of BNs.

Proof (Theorems 2 and 3). By Tr. 5 we compute the conditional credal set $K(X_i|o_i)$, while by Tr. 6 we marginalize out X_i from the conditional credal set $K(O_i, X_i|\pi_i)$. The results therefore follows from the d-separation properties of CNs.