

UNINET Help

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This functionality is described elsewhere, please contact LightTwist Software for details.

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I) **Program overview**

UNINET is a standalone program using mainly Bayesian Belief Nets (BBNs), and also probability vines and dependence trees, for stochastic modeling and for multivariate ordinal data mining. Originally designed and developed by the Risk and Environmental Modeling group at the Department of Mathematics of the Delft University of Technology, since 2008 it has been maintained and developed by LightTwist Software (currently registered in Melbourne, Australia). Programmed by Dan Ababei. Mathematical support provided by Roger Cooke, Anca Hanea, Dorota Kurowicka and Daniel Lewandowski. UNINET functions in conjunction with the graphics package [UNIGRAPH](#) and the sensitivity analysis program [UNISENS](#). Functional influences as well as probabilistic influences are supported. Background is found in ([Hanea et al, 2006](#), [Bedford and Cooke 2002](#), [Kurowicka and Cooke, 2006-A](#))

1) **Installation**

The UNINET installer consists of one executable file. Before installing a new version of UNINET, any existing old version will be uninstalled first. Upon running the installer file the user will be prompted for a destination folder (the default is "C:\Program Files (x86)\UNINET") where all the files necessary for running UNINET will be installed. Hitting the "Install" button will then completely install the program (this will take a minute or two depending on the system).

The UNINET installer actually installs three distinct programs: UNINET, UNIGRAPH and UNIsens. UNIGRAPH and UNIsens (described at the end of chapter III) work closely with UNINET.

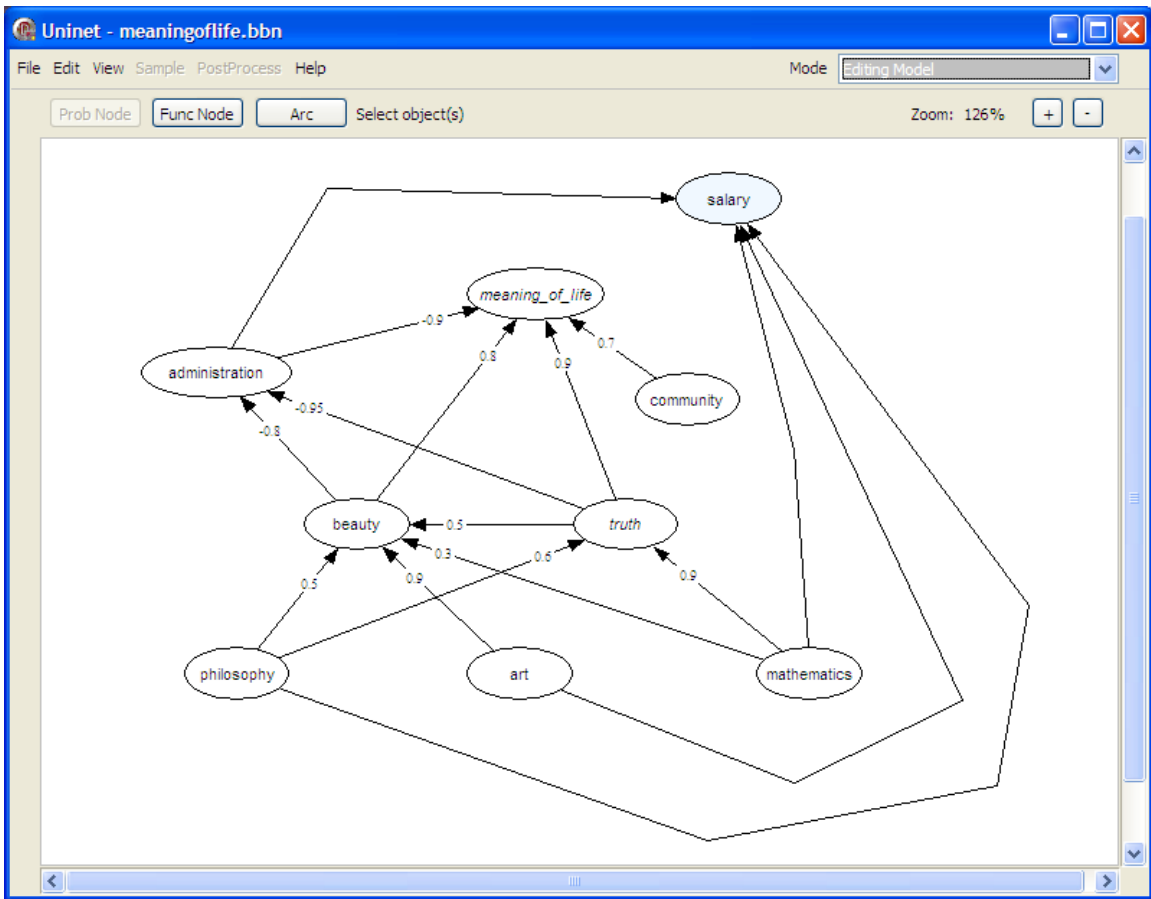
The minimum system requirements for installing UNINET are:

- Microsoft Windows 7, 8, 10
- 1GHz processor
- 4GB of RAM
- 50MB free disk to install
- 500MB free disk to run (this is wholly dependent of the size of the models used)

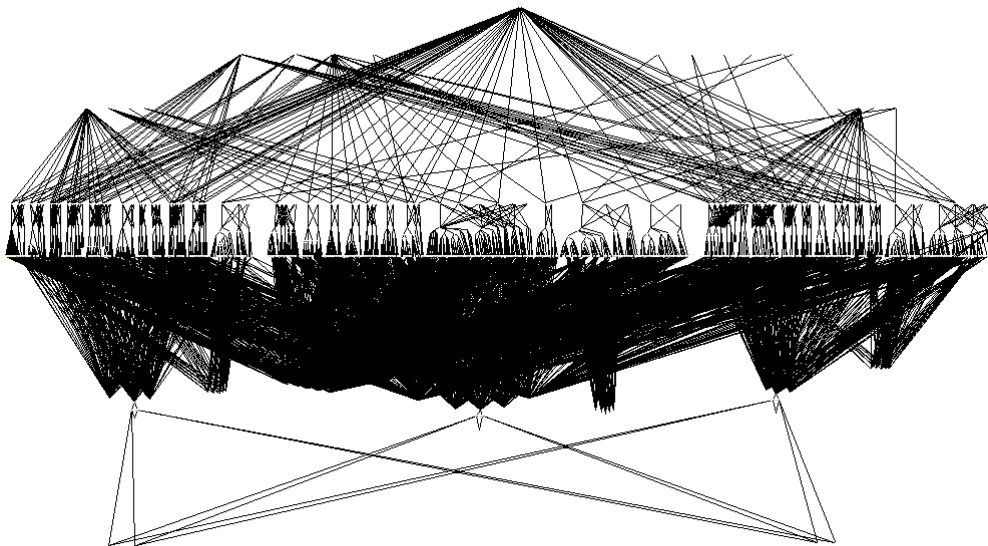
2) Bayesian Belief Nets (BBNs)

A BBN is a graphical structure known as a *Directed Acyclic Graph* (DAG). A DAG is a set of nodes and arcs, or directed edges, between nodes, such that there is no [directed cycle](#). In a BBN, nodes represent univariate random variables, and arcs represent influences. Node1 is a *parent* of Node2 if there is a directed arc going from Node1 toward Node2. Node1 is an *ancestor* of Node2 if there is a directed path from Node1 to Node2. A node with a non-empty set of parents is a *child node*. A node without parents is a *source node*, a node without children is a *sink node*.

A simple example is shown below, which is used throughout this Help to illustrate features. Note that there is an "undirected cycle" between *truth*, *meaning_of_life* and *administration*, but *not* a directed cycle. Directionality in a BBN entails a (non-unique) sampling order: to sample a child node, only the current values of its parents are needed.



A BBN for Civil Aviation Transport Safety (CATS) involving more than 650 probabilistic nodes and 750 functional nodes is pictured below ([Ale et al 2007](#)):



a) Types of BBNs

Three types of BBNs may be distinguished; [discrete](#), [normal](#) (or discrete-normal) and [non parametric continuous-discrete](#). The first two are available in other commercial packages. All BBNs can have [functional nodes](#) (nodes which are functions of their parents); differences relate to the treatment of probabilistic nodes. The ensuing discussion refers to [probabilistic nodes](#).

(i) Discrete

The random variables have discrete distributions. Source nodes are assigned (marginal) distributions, each child node is assigned a conditional probability table, giving the distribution over child's possible values, conditional on each possible combination of values of the parents. The number of probabilities that must be assessed and maintained for a child node is exponential in the number of parents. Adding a new parent node requires reassessing all children influences. If marginal distributions are known for child nodes, there is no way of entering this information directly; instead conditional probability tables must be tweaked to comply with all marginal data. Discrete BBNs have a heavy assessment/maintenance burden and are suitable for small problems only.

(ii) Discrete normal

In this case the set of variables is assumed to follow a joint normal distribution (certain source nodes may be discrete). Each child is associated with a mean value and conditional variance. Each influence is associated with a *partial regression coefficient*. Loosely the partial regression coefficient e.g. for 5 with respect to 1 says how much the conditional mean of 5 changes as a result of a unit change in the value of parent 1. Discrete normal BBNs work well if indeed the normality assumptions hold. If not, then the individual variables must be transformed to normal (requiring of course the marginal distributions). If F is the cumulative distribution function of random variable X (continuous, invertible), and Φ is the standard normal cumulative distribution function, then $\Phi^{-1}(F(X))$ transforms X to normal (sometimes called the normal version of X). The conditional variance *in normal units* must be constant; this is the variance with respect to the units for which the distribution is normal. The partial regression coefficients apply to the normal units of the transformed variables, not to the original units. This places a heavy burden on any expert elicitation, and is dubious in most real applications, unless indeed the transformation to normal is almost linear. If a parent node is added or deleted after quantification, then the previously assessed partial regression coefficients must be re-assessed.

(iii) Non-parametric continuous/discrete

UNINET supports non-parametric continuous/discrete BBNs with important distinguishing features.

b) Summary UNINET program features

The main distinguishing features of UNINET are:

UNINET supports non-parametric continuous/discrete BBNs, supplemented with functional nodes.

Probabilistic nodes may be assigned arbitrary continuous or discrete distributions.

Probabilistic influence is represented by *conditional rank correlation*, that is, by [rank correlation](#) in a conditional distribution, according to a protocol based on an indexing of the parents. Influence of the first parent on the child is unconditional rank correlation, influence of the second parent on the child is the conditional rank correlation given the first parent, etc. The conditional rank correlations are algebraically independent, that is, previously chosen values do not constrain future choices. Unspecified correlations may be accommodated without confronting the matrix completion problem ([Kurowicka and Cooke, 2003, 2006-B](#))

The rank correlation is realized using the joint normal copula. The indexing is user-editable, and parent nodes can be added without re-quantifying the previous influences.

Analytic, real time conditioning is supported for thousands of probabilistic nodes. Analytic conditioning is conditioning on a single value, and applies only for probabilistic nodes.

Sample based conditioning is supported. Sample based conditioning conditionalizes on intervals and applies both the probabilistic and functional nodes.

UNINET can model an empirical multivariate distribution by building a joint density function, which can be analytically conditioned.

Graphics and sensitivity analysis are supported in satellite software packages UNIGRAPH and UNISENS.

3) Uncertainty Analysis / Stochastic Modeling

In uncertainty analysis/stochastic modeling, the analyst
defines a set of random variables,
defines a joint distribution for these random variables
defines other variables which are functions of the random variables
Monte Carlo samples the entire joint distributions (probabilistic and functional variables)
Interprets and communicates the results.

When using UNINET to perform uncertainty analysis or stochastic modeling, the random variables are assigned marginal distributions, either chosen from a list of parametric distributions, or from a user defined distribution file. The user also specifies a DAG to capture conditional relations. Probabilistic influence between parent and child is represented as conditional rank correlation. Functional influence is defined with the help of an extended functional parser. A joint probability density for the probabilistic nodes is built using the joint normal copula to realize the dependence relations. This density can be updated analytically, or sampled and analyzed with Monte Carlo tools.

4) Ordinal Data Mining / Multivariate Density Modeling

UNINET can be used to build a joint density for ordinal multivariate data. “ordinal” means that the ordering of the values of the variables is meaningful. Ages, weights, IQ scores, income, body mass index, etc, are ordinal data. Street addresses, social security numbers, license plate numbers are not ordinal data. UNINET builds a joint distribution based on the empirical rank correlations and uses the joint normal copula. It assumes that the important dependences can be captured in dependences between the rankings of the variables.

The multivariate data set must be in the form of an XL compliant comma separated file. An example of such a file, in XL, is shown below. The variable names are on the first row, each succeeding rows contains one sample from the multivariate distribution. Note that wind direction is only an ordinal variable if it is restricted to a sector of 180 degrees.

	A	B	C	D	E	F	G
1	DC_mnthly_conc	dc_temperature	DC_windspd	DC_wndDir	nox_Richmond	so2_Richmond	so2_Phil
2	12.5345	287.394	0.71426	124.2	80.246	754.229	30.924
3	12.671	286.908	0.71426	88.2449	123.45	1229.87	35.774
4	10.6965	294.807	0.37344	65.9835	137.128	1270.09	21.393
5	15.6577	293.649	0.64302	124.2	158.098	1296.54	37.101
6	13.1345	293.649	0.85377	79.7013	122.639	1028.03	20.404
7	12.8065	274.563	1.4539	79.7013	143.325	1118.46	2.474
8	13.0387	296.043	0.47066	116.145	107.02	1229.87	39.012
9	12.26	284.161	0.85377	56.0876	128.375	1145.06	1.883
10	14.3679	294.158	0.5823	124.2	133.703	1145.06	21.248
11	15.2214	296.043	0.91133	56.0876	136.496	1480.74	35.774
12	15.8333	280.974	1.4979	88.2449	158.098	1190.42	1.691

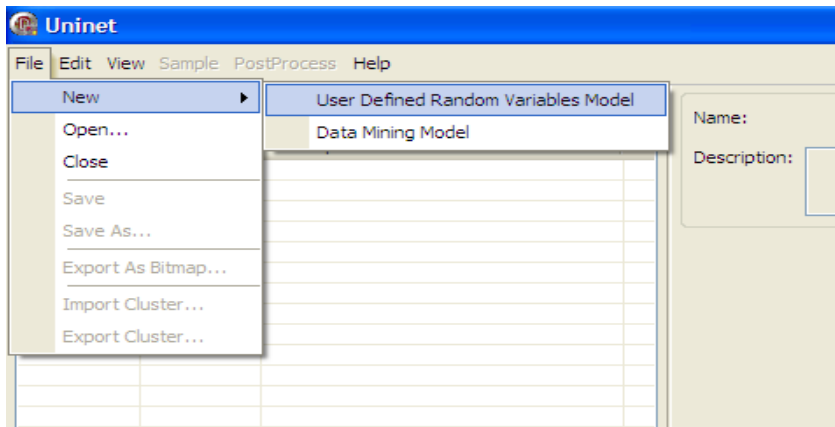
UNINET models an empirical multivariate distribution with a normal copula. The marginal distributions are taken directly from the data. The adequacy of such a model is evaluated statistically, by comparing an appropriate multivariate dependence measure for the empirical and the modeled distributions. The appropriate measure in this case is the determinant of the rank correlation matrix, which is closely related to the mutual information ([Hanea et al 2008](#)). We compare the determinant of the empirical rank correlation matrix (DER) with the determinant of the rank correlation matrix under the assumption that the rank dependencies are represented by the joint normal copula (DNR). If the hypothesis that the dependences come from a joint normal copula is not rejected at an appropriate significance level, then the UNINET model is appropriate. A BBN can be built by including the most important dependence relations. The adequacy of the BBN, relative to the ‘saturated’ graph, is again evaluated by comparing determinant of the rank correlation matrix based on the BBN (DBBNR) with the DNR. When a suitable BBN model is found, it can be analytically conditionalized from the empirical distribution, or alternatively the BBN density can be used to generate as many samples as desired, for further Monte Carlo post processing.

II) Uncertainty Analysis / Stochastic Modeling

When UNINET operates in the uncertainty analysis mode, the user defines random variables, probabilistic dependences and functional relations. This section the [simple model](#) shown above.

1) Getting started

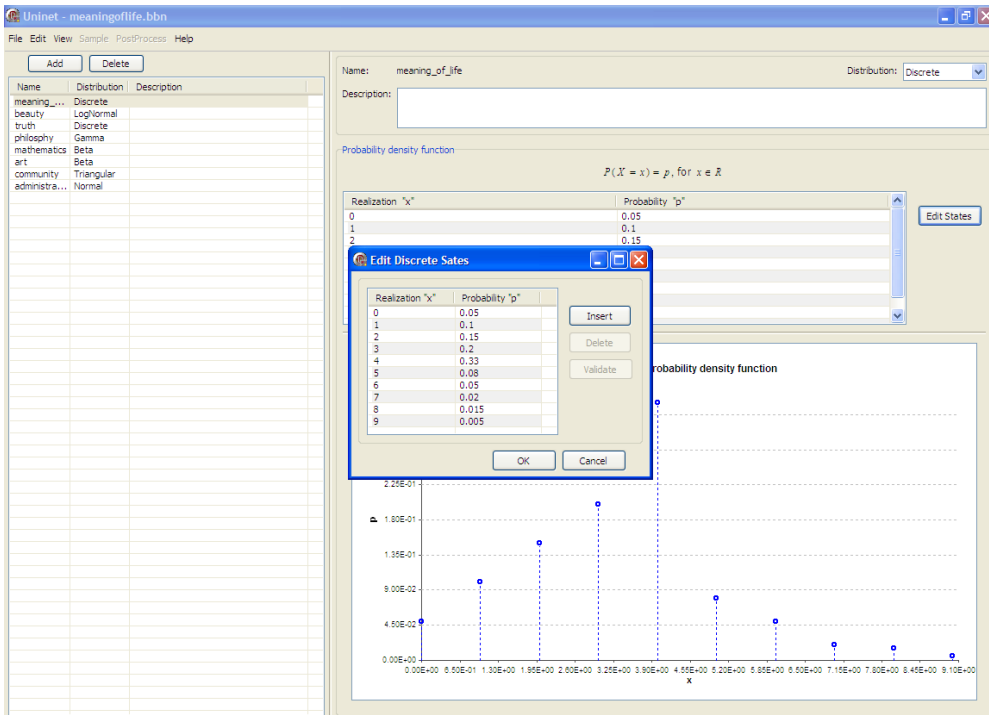
On opening UNINET for uncertainty analysis/stochastic modeling, and choosing NEW, the user chooses the option USER DEFINED RANDOM VARIABLE MODEL.



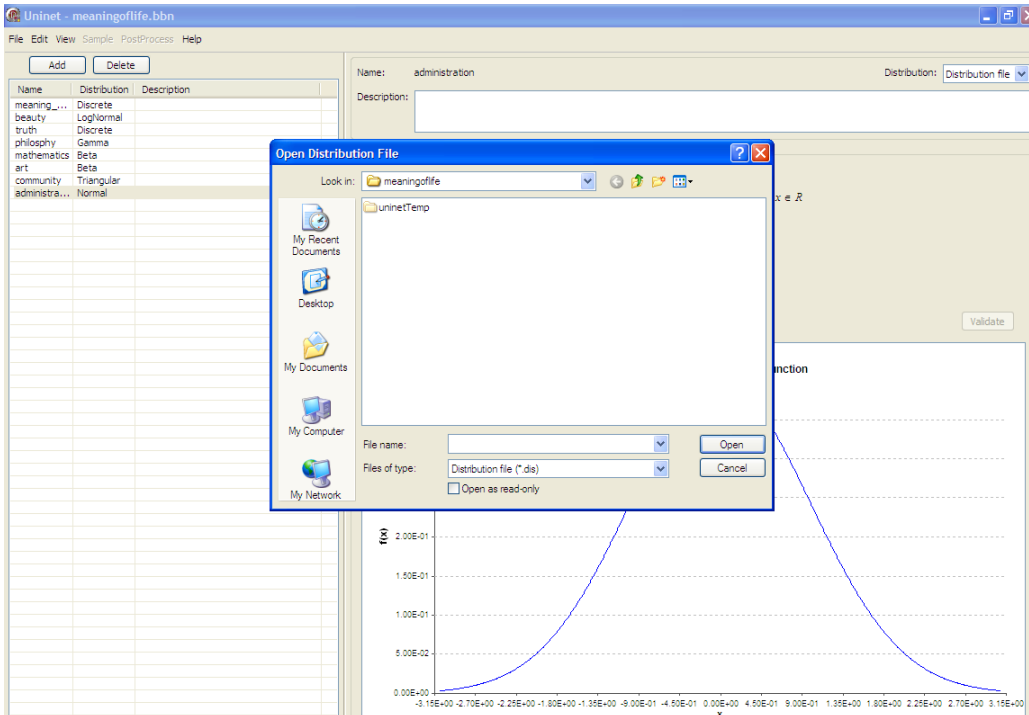
When a new case is started, and saved as NAME, UNINET creates a file named NAME.uninet.

2) Specifying variables and distribution

Hit the ADD button in the random variable view to enter a new random variable. The default name is V_i , and may be edited. A description field is useful for recording an operational definition of each random variable, which can be called from the BBN. Discrete variables can be specified by entering values and probabilities. Discrete variables should have an ordinal meaning; the *meaning_of_life* shown below is measured on a 9 point scale. Dependences are correlations between rankings, so the ordering of values must be meaningful.

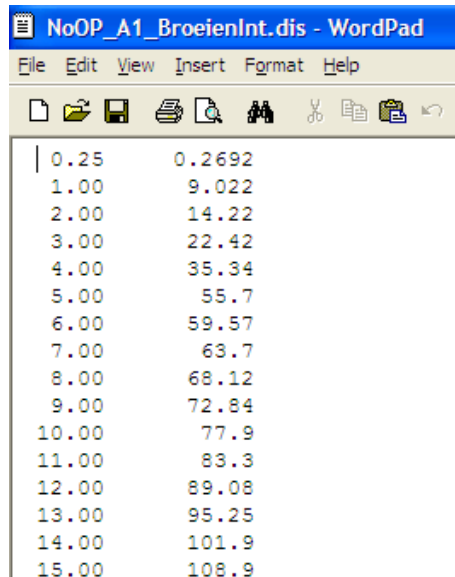


Distributions can also be assigned from file. The assignment panel is shown below.



Distribution files must have the extension “*.dis”. They are ascii files with two columns. The first column runs from 0 to 1, not including the endpoints; the second column gives the (cumulative) probability of being less than or equal to the value in the first column. A

dis file fragment is shown below. Dis files may be created in UNINET, or in the structured expert judgement elicitation *Excalibur*, or in some third party software.

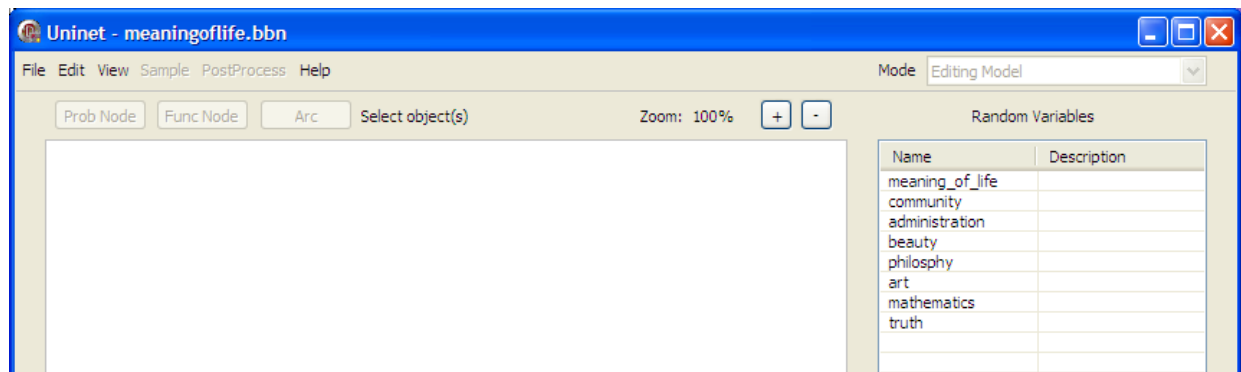


The screenshot shows a WordPad window titled "NoOP_A1_BroeienInt.dis - WordPad". The menu bar includes File, Edit, View, Insert, Format, and Help. The toolbar contains icons for file operations and editing. The main text area contains the following data:

0.25	0.2692
1.00	9.022
2.00	14.22
3.00	22.42
4.00	35.34
5.00	55.7
6.00	59.57
7.00	63.7
8.00	68.12
9.00	72.84
10.00	77.9
11.00	83.3
12.00	89.08
13.00	95.25
14.00	101.9
15.00	108.9

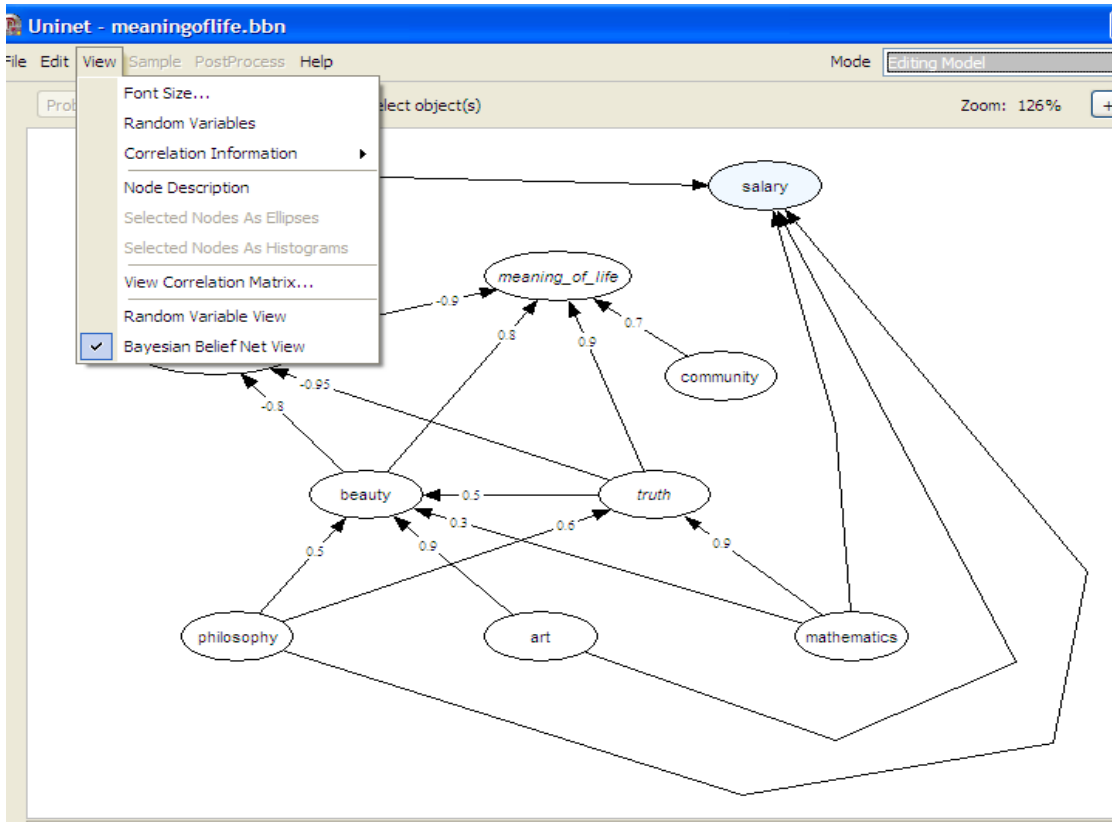
3) Building a BBN

After the variables have been entered and assigned distributions, the user may switch to the Bayesian Belief Net view from the view menu. Initially all variables appear on the list to the right, and the graphical screen is empty.



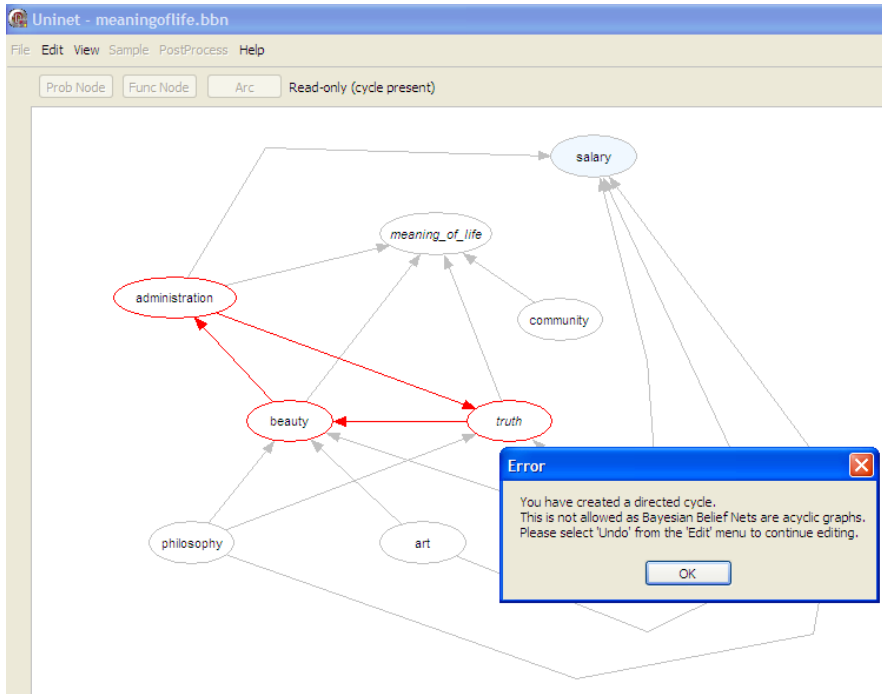
a) Input probabilistic nodes

Variables are dragged onto the graphical screen, where they become ellipses. The editing mode becomes active, as indicated in the mode field in the upper right corner. When all variables have been dragged, it is convenient to remove the variable list by unchecking the appropriate option in the View menu:

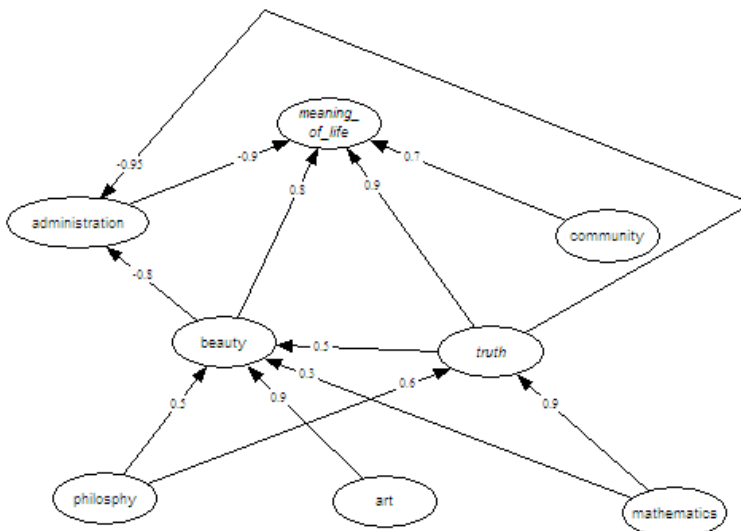


b) Input arcs

Arcs are added to the graph by first clicking the ADD ARCS button, then clicking on the parent and child nodes (in that order). The arc is drawn. If a new arc creates a directed cycle, the user is alerted, as shown below:



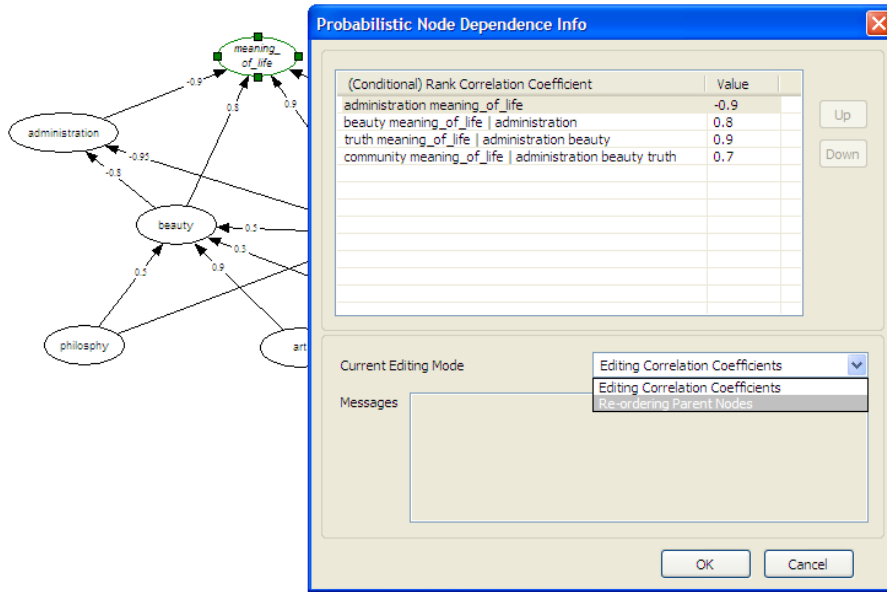
The user is instructed to go to the edit menu and undo the cycle. Arcs can be rubber-banded by clicking and dragging anywhere on the arc:



Right clicking on an arc – after unclicking the ADD ARC button, gives the options to straighten, reverse or remove.

c) Input conditional rank correlations

Influences are represented as conditional rank correlations. After adding arcs and unclicking the ADD ARC button, right clicking on a node allows selecting the DEPENDENCE INFO option:



The node *meaning_of_life* has four parents, in sequence: *administration*, *beauty*, *truth* and *community*. The conditional rank correlations are sequenced in the order in which the arcs were added. The ordering can be changed from the checklist box. The sequence shown above means that the first rank correlation is (*Meaning_of_life*, *administration*), the second is (*Meaning_of_life*, *beauty* | *administration*); etc. Sequencing of conditional rank correlations assures that these correlations are algebraically independent: any numbers between -1 and 1 may be assigned and will be consistent, regardless of any other correlations specified elsewhere in the BBN. Moreover, the conditional rank correlations contribute in a transparent way to the Determinant of the BBN Rank correlation matrix (DBBNR). Indeed, the following approximation holds (Kurowicka and Cooke, 2006-A):

$$\text{DBBNR} = \prod_{\text{all conditional rank correlations } \rho_r \text{ in BBN}} (1 - \rho_r^2).$$

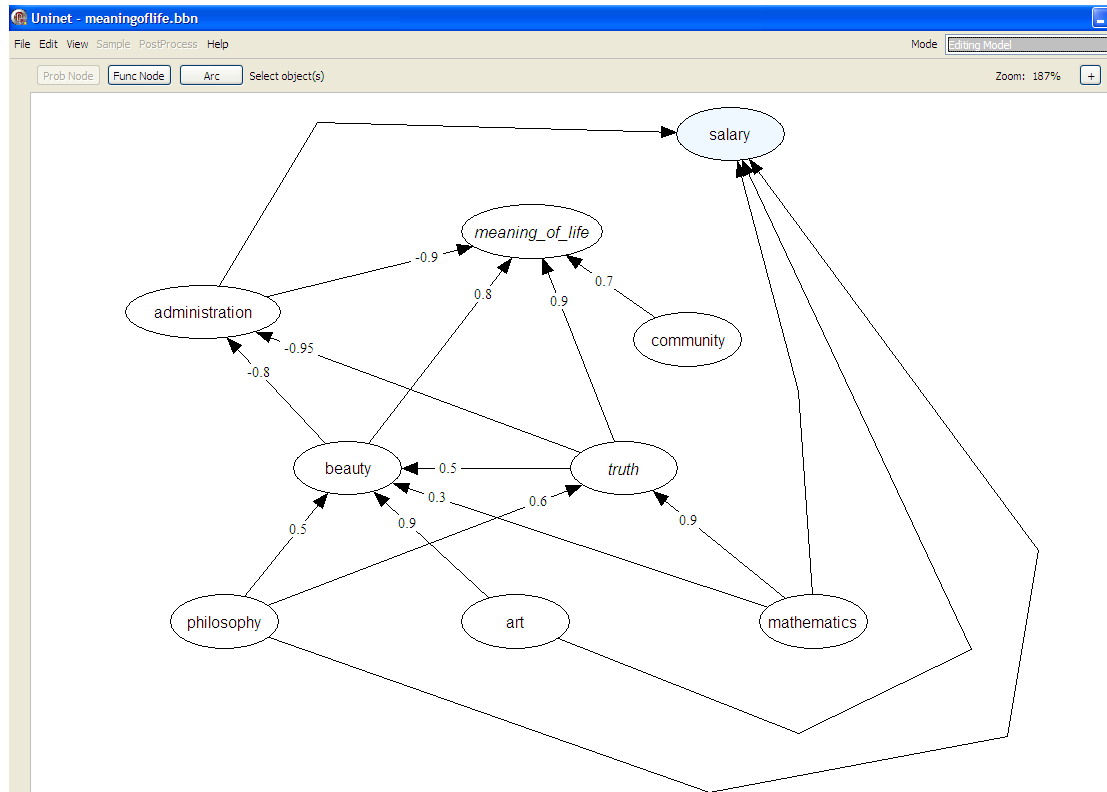
To interpret this formula, note that if there were no arcs, then $\text{DBBNR} = 1$. The rank correlation $\rho(\text{Meaning_of_life}, \text{administration}) = -0.9$ reduces the DBBNR by the factor $(1 - 0.81) = 0.18$. The conditional rank correlation $\rho(\text{Meaning_of_life}, \text{beauty} \mid \text{administration}) = 0.8$ reduces the DBBNR by $(1 - 0.64) = 0.36$, and so on.

d) Elicitation

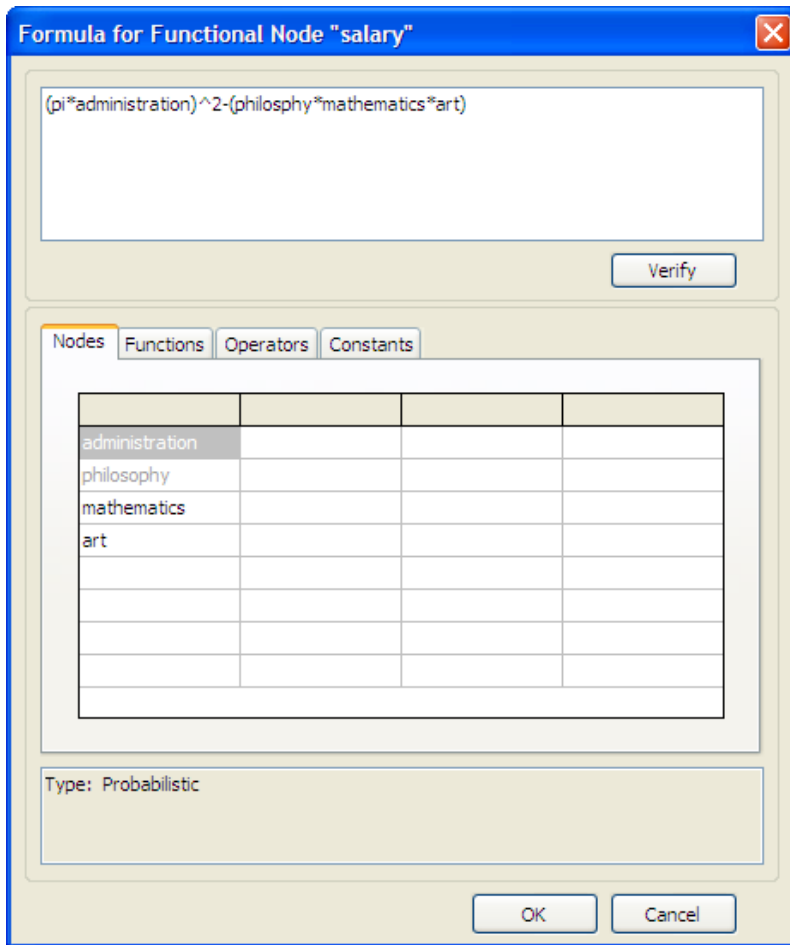
Conditional rank correlations are difficult to assess directly. Instead these can be assessed by asking for (conditional) exceedence probabilities. (Morales et al, 2007, Cooke and Goossens 2000). Roughly, one asks experts, “Suppose Parent 1 were observed to be above its median, what is the probability that Child is also above its median. Suppose that Parent 1 AND Parent 2 are both observed to be above their medians, what is the probability that Child is also above its median, ETC”.

e) Input functional nodes

Functional nodes are added by clicking the Func Node button, then clicking (repeatedly for multiple nodes) on the graphical panel. After creating functional nodes, arcs to a functional node are added with the ADD ARC button. The parents of a functional node are the arguments, of which the functional node is a function. Functional nodes can have probabilistic or functional parents, but they cannot have probabilistic children. Functional nodes appear with a bluish aspect:



The functional relation is specified by right clicking on the functional node and selecting DEPENDENCE INFO. The following screenshot shows the functional relation between *salary* and *administration*, *philosophy*, *mathematics* and *art*:



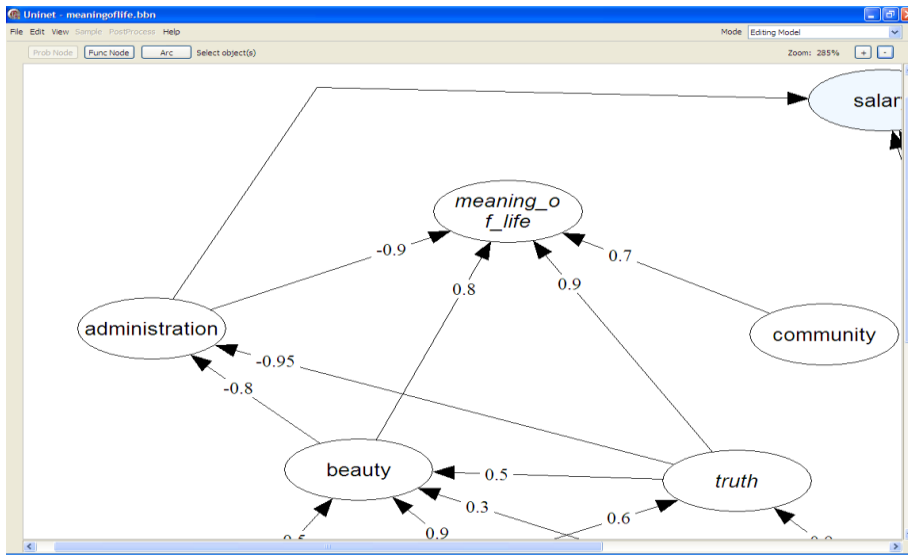
The function parser supports all standard mathematical operations.

4) Configuring the BBN

Several operations are available to enhance the appearance of a BBN.

a) Resizing

First click the “+” button in the upper right portion beneath the mode window, then select a set of nodes by boxing them while holding the left click mouse button. Upon release, the selected portion fills the screen:



Clicking on the “-“ button zooms back out.

b) Aligning

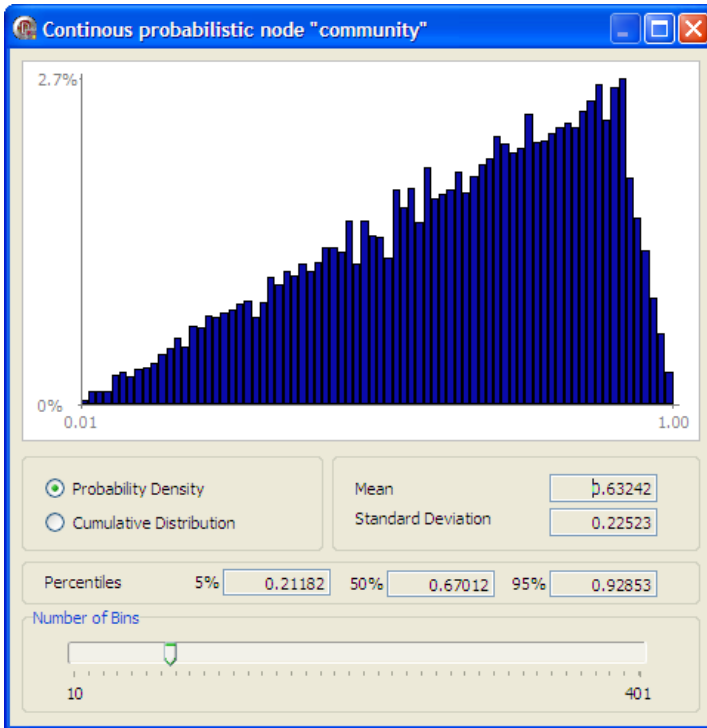
Selecting a set of nodes and right clicking gives the option of aligning the nodes horizontally or vertically

c) Viewing nodes

For large BBNs it may be difficult to find a given node. In the EDIT menu, choose FIND NODE, and type the first letters of the node’s name. A short list appears. Selecting from this short list zooms to the requested node. Right clicking on a node provides a list of viewing options. The first option “DELETE NODE” , applied to a random variable, removes the node from the BBN and returns it to random variable to the random variable list. The NODE TEXT option enables editing the node text and node description. DEPENDENCE INFO allows entering rank correlations in the case of probabilistic nodes, or functional relations in the case of functional nodes. The final option is VIEWING HISTOGRAMS

d) Viewing histograms

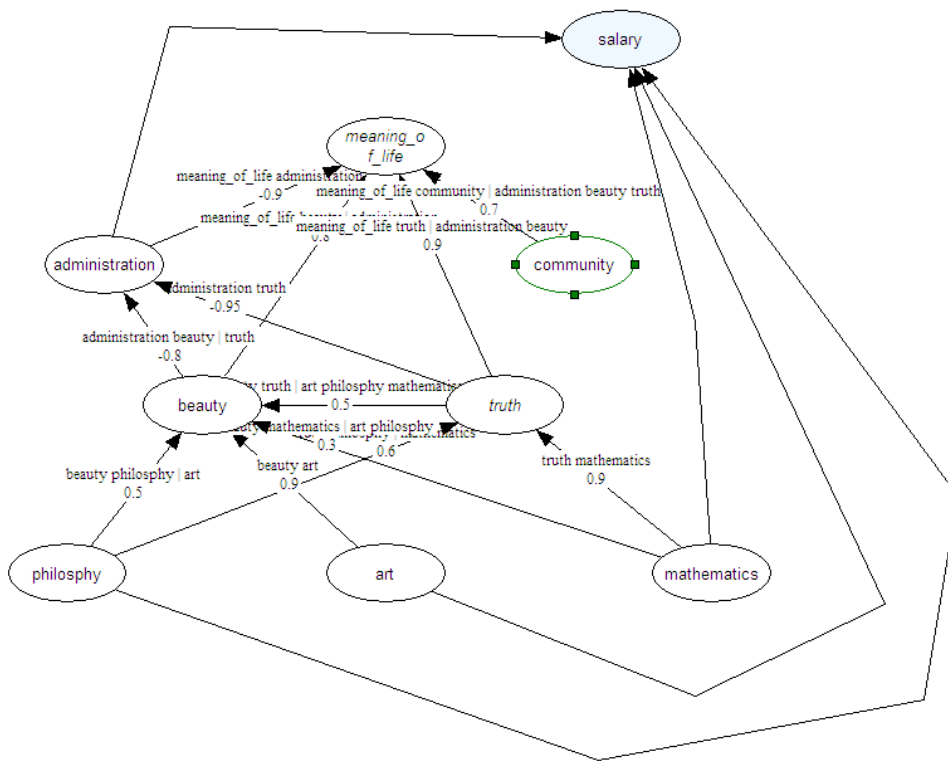
Viewing histograms is available by right clicking a node; for functional nodes histograms are available after clicking [analytical conditioning](#). The histogram panel is shown below:



Mean, standard deviation, and 5- 50- and 95 percentiles are shown. The user may switch between the probability density function (strictly speaking a mass function) and the cumulative distribution function. The mean of random variable X is $\mu_X = \sum x_i \text{PROB}\{X=x_i\}$; where the sum ranges over all possible values x_i of X . The *standard deviation* is the square root of the mean of $(X - \mu_X)^2$. The *r-th percentile*, or *quantile* of X is the least value x for which $\text{PROB}\{X \leq x\} \geq r$. The functions may be (un)smoothed by adjusting the slider at the bottom.

e) Viewing correlations

Correlations may be viewed from the DEPENDENCE INFO option, or may be made visible in the BBN from the VIEW menu. The correlations may be viewed with or without labels; labels tend to become quite cluttered, even for the toy BBN below:



5) Editing the BBN

a) Editing distributions

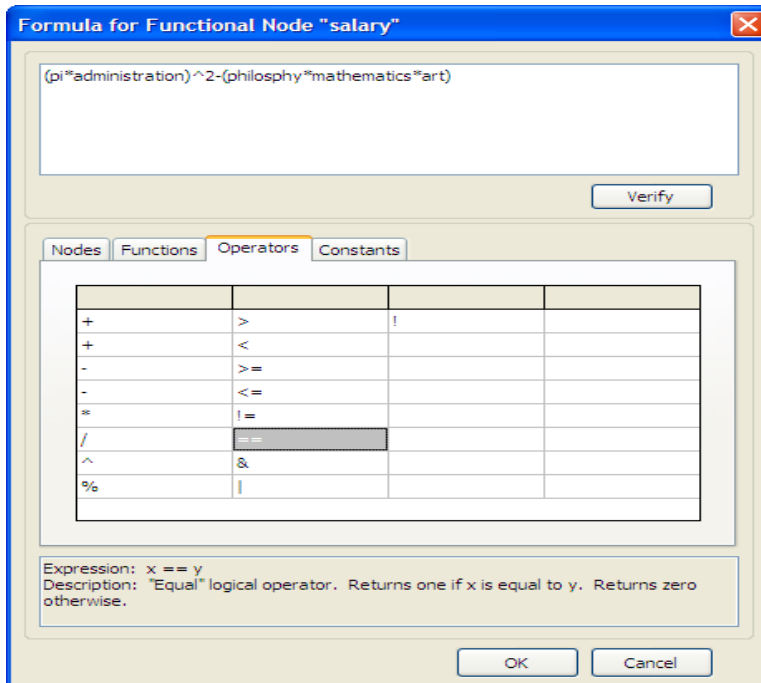
To edit a distribution the user returns to the random variable view from the VIEW menu. Selecting the random variable, its distributional parameters or distribution type may be changed. When returning to the BBN view, the editing mode must be active to effectuate the change.

b) Editing node text

Node text and node descriptions may be edited either in the BBN view by right clicking the node, or in the random variable view. When editing text from the BBN, the editing mode must be active; changes are automatically made in the random variable view.

c) Editing formulas

Editing formulas is performed by right clicking a functional node while in the editing mode. Note the four tabs in the functional specification panel. The panel “Operators” contains logical as well as arithmetic operators:



d) Removing / deleting variables

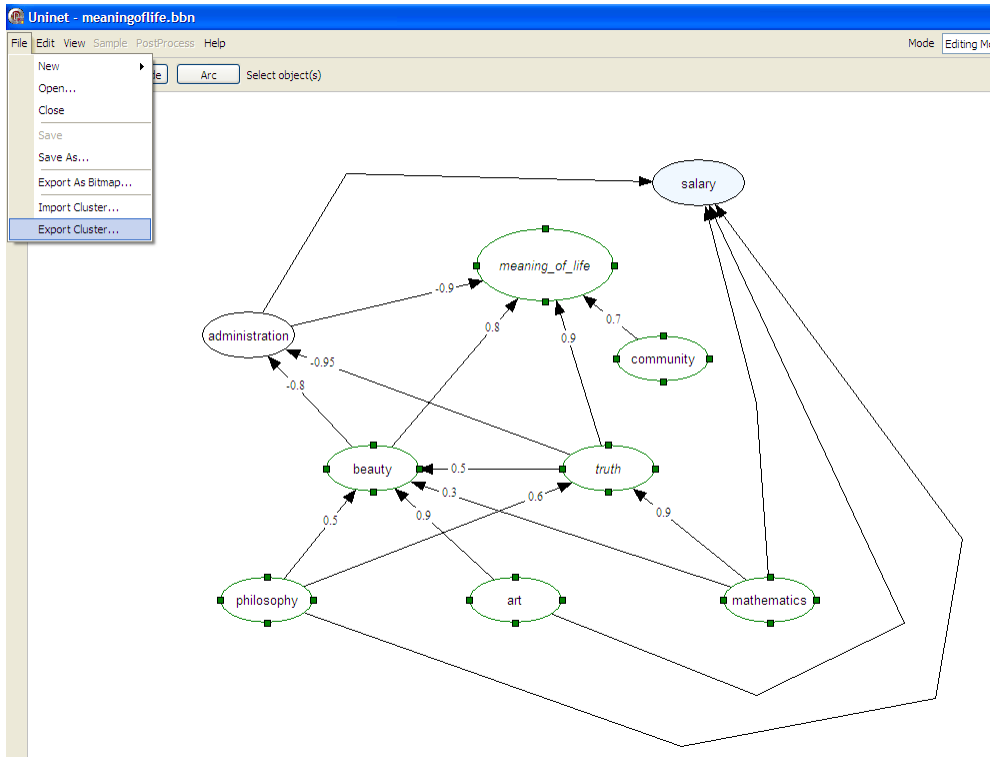
Random variables may be removed only from the View Random Variables panel. Select a variable and hit the delete button. The variable, and all attendant information regarding the variable is permanently removed. When in the editing mode, variables may be deleted from the BBN by choosing this option after right clicking on the variable. Deleted variables are not removed, but return to the variable list in the BBN View.

e) Moving nodes and arcs

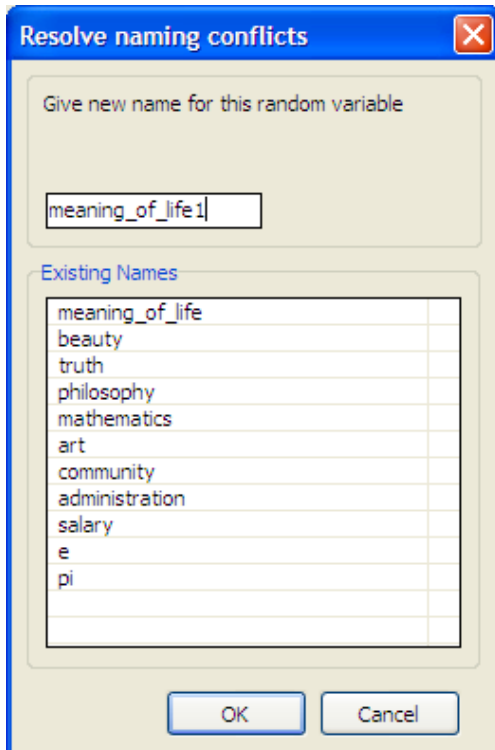
When on the editing mode, arcs can be bent and straightened and reversed by right clicking on the arc. A node is selected by clicking on it in the editing mode. By dragging one of the hotspots, the node can be re-sized. By clicking on the center of the node and dragging, the node can be moved. A group of nodes can be selected by left clicking and enclosing it in a box. When a set of objects is selected, the set can be moved by dragging any one of the objects.

f) Clustering nodes

A subset of nodes can be selected and exported as a cluster, using the EXPORT CLUSTER option under the FILE menu. The screenshot below shows that *Meaning_of_life* and its ancestors, except *Administration* have been selected and exported, given the name *mol_cluster*.

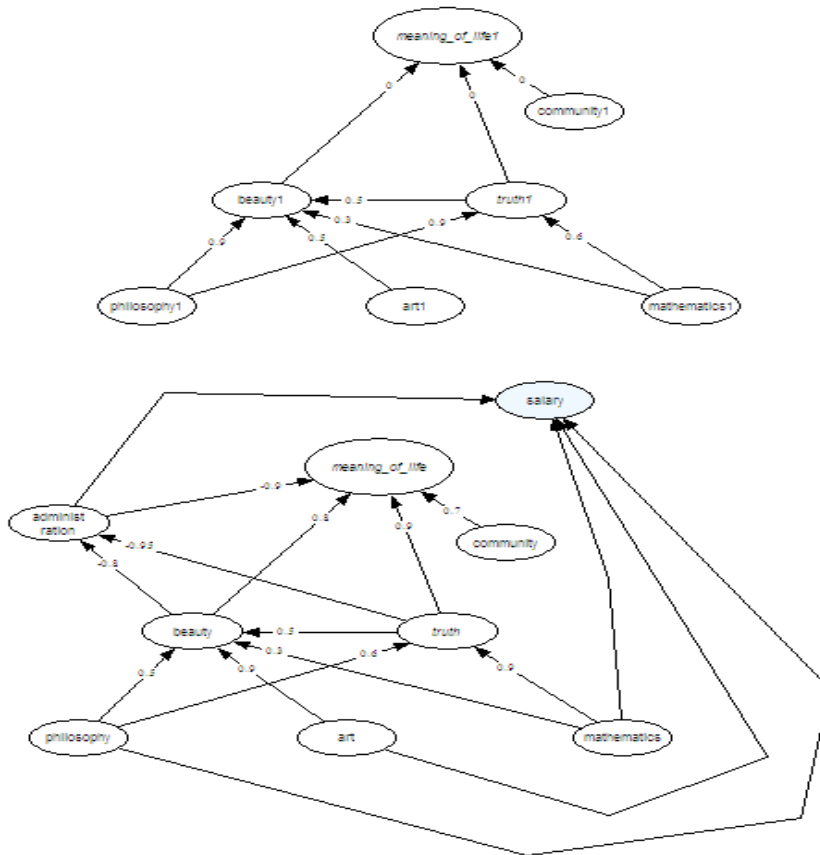


After this cluster is exported it can be imported into other BBNs, or treated as a stand alone model. When using the **IMPORT CLUSTER** option, UNINET checks the names for conflicts; names in the imported cluster may not duplicate names in the active BBN. If that should arise, UNINET provides the name change screen shown below:



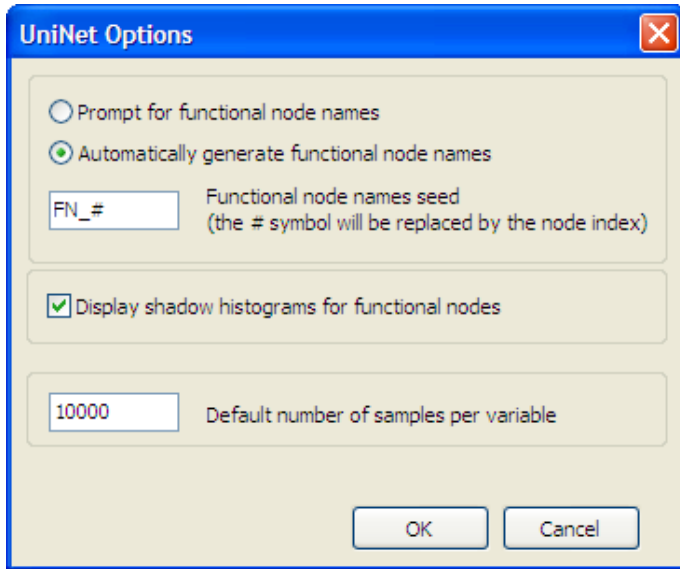
When all conflicts are removed, the cluster of nodes may be imported into the active BBN, with the marginal distributions, node descriptions and dependence information taken from the cluster.

This feature is very handy when building large BBNs with modular pieces.



g) Setting options

The OPTIONS screen under the EDIT menu may be used to control some program parameters, including the prompt for function names, the shadows for conditional nodes and the number of default samples in ANALYTICAL CONDITIONING.



6) Analytic conditioning

The distinctive feature of UNINET is its analytical conditioning capability. BBNs with thousands of probabilistic nodes can be conditionalized on arbitrary values of random variables, whereby the conditional distribution is computed in a few minutes. This is only possible with the joint normal copula. Random variables are treated as transformations of joint normal variables. If $Z = (Z_1, \dots, Z_n)$ denotes a joint normal distribution of normal variables Z_i with mean zero and unit variance, then random variables X_1, \dots, X_n are written as

$$(X_1, \dots, X_n) = (F_1^{-1}\Phi(Z_1), \dots, F_n^{-1}\Phi(Z_n))$$

where F_i is the cumulative distribution function of random variable X_i , and Φ is the cumulative distribution function of the standard normal variable. If F_i is continuous invertible, this transformation is rank preserving, the rank correlations of X_i, X_j will be the same as that of Z_i, Z_j . Complications arise for discrete variables (see [Hanea, 2008](#)) The rank correlation of normal variables is computed from the product moment correlation with the [Pearson transformation](#). For details see ([Kurowicka and Cooke, 2006-A](#))

Conditioning on the value $X_i = x$ entails conditioning Z on $Z_i = \Phi^{-1}(F_i(x))$. Letting $Z(X_i=x)$ denote this conditional distribution, the *conditional distribution of X_1, \dots, X_n , when X_1, \dots, X_n are joined by the joint normal copula*, is given by

$$(X_1, \dots, X_n | X_i=x) = (F_1^{-1}\Phi(Z_1(X_i=x)), \dots, F_n^{-1}\Phi(Z_n(X_i=x))).$$

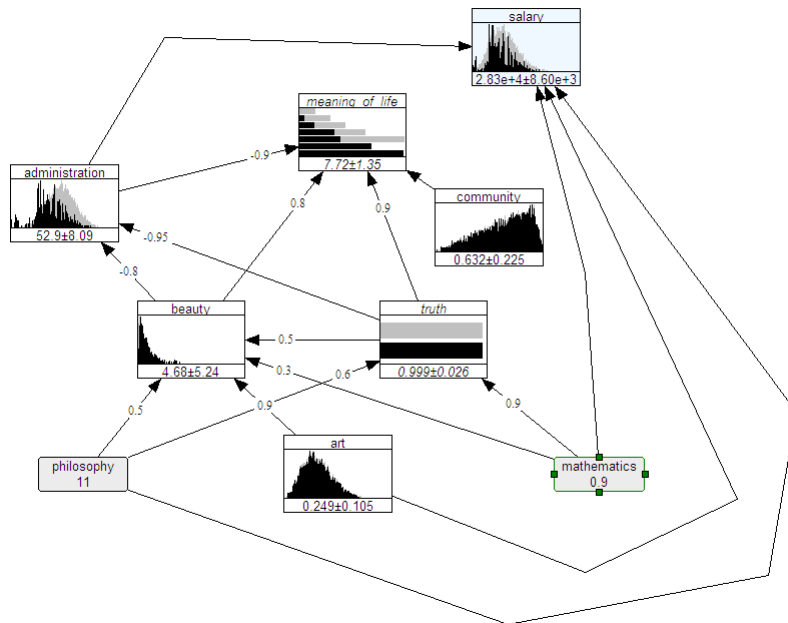
Note that Φ is the standard normal cumulative distribution function, but $Z_j(X_i=x)$ is not in general a standard normal variable, as its mean and variance are altered by the conditioning. For this reason, the *marginal distribution of X_j given $X_i = x$* is no longer equal to the unconditional marginal $F_1^{-1}\Phi(Z_j)$, but has become $F_1^{-1}\Phi(Z_j(X_i=x))$.

a) Conditioning and unconditioning

When the analytical conditioning mode is entered, UNINET computes the distributions of all functional nodes and builds a joint density for all variables. Analytical conditioning may be performed on probabilistic nodes. After right clicking on a node, the CONDITIONALIZE option may be chosen.

b) Histogram view for conditional distributions

After selecting conditional values and hitting UPDATE, the conditional distribution of all variables is computed. To quickly view the results of conditionalization, select all nodes and choose the histogram option from the view menu (or hit hotkey *ctl + a*). The figure below shows the result of conditionalizing on high values of *philosophy* and *mathematics*. The original unconditional distributions are shown in gray, the new conditional distributions are shown in black. Some degree of rescaling is applied to compare the conditional and unconditional distributions; the histogram view should be regarded only as indicative, for better information see UNIGRAPH and UNISENS. Beneath each histogram, the mean and standard deviation of the conditional distribution are shown. If we right click on a node and select HISTOGRAM, only the current conditional distribution is seen.



Note that histograms for variables with discrete distributions (*meaning_of_life*, *truth*) are displayed vertically, whereas others are displayed horizontally.

7) Sampling a belief net

Analytical conditioning involves sampling the BBN; this is done automatically whenever the ANALYTICAL CONDITIONING mode is entered. Analytical conditioning draws 32,000 samples. Under the EDIT menu, [OPTIONS](#), the default number of samples used for creating the marginal distributions can be set. Analytical conditioning applies only to

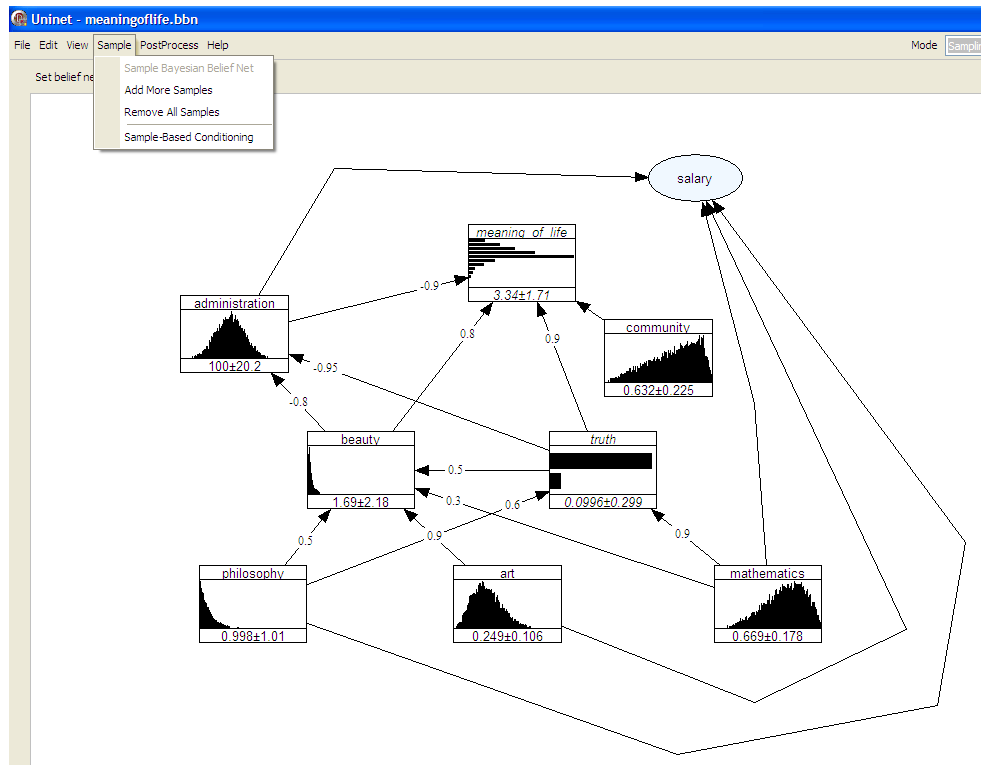
probabilistic nodes. If we wish to conditionalize on (interval) values of functional nodes, we must use Sample based conditioning. In the ANALYTICAL CONDITIONING mode, it is also possible to sample a BBN with user chosen parameters. For sample based conditioning, the SAMPLING MODEL mode must be chosen.

a) Sampling in ANALYTICAL CONDITIONING mode

While in the ANALYTICAL CONDITIONING mode, the user may sample a (conditional) distribution by choosing the SAMPLE menu and selecting SAMPLE BAYESIAN BELIEF NET. The user must choose one or more file type and file names. *.SAM and *.SAE are ascii files, the former is a simple list, the latter is an XL compliant comma separated file. When conditionalization is active, the conditional sample is written to file. These may be viewed and analyzed from the POST-PROCESSING menu by choosing UNIGRAPH or UNISENS.

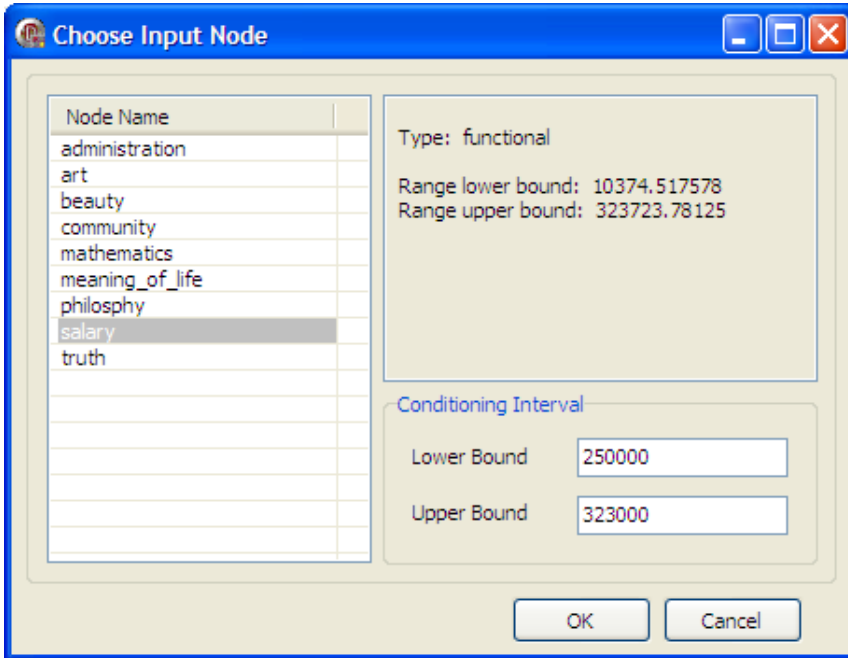
b) Sample based conditioning

Choosing the SAMPLING MODEL mode enables sample based conditioning. This can be applied to both probabilistic and functional nodes. Whereas analytical conditioning conditionalizes on single values of the conditioning (probabilistic) variables, sample based conditioning conditionalizes on intervals. After sampling, choosing the sample menu displays a new set of options:

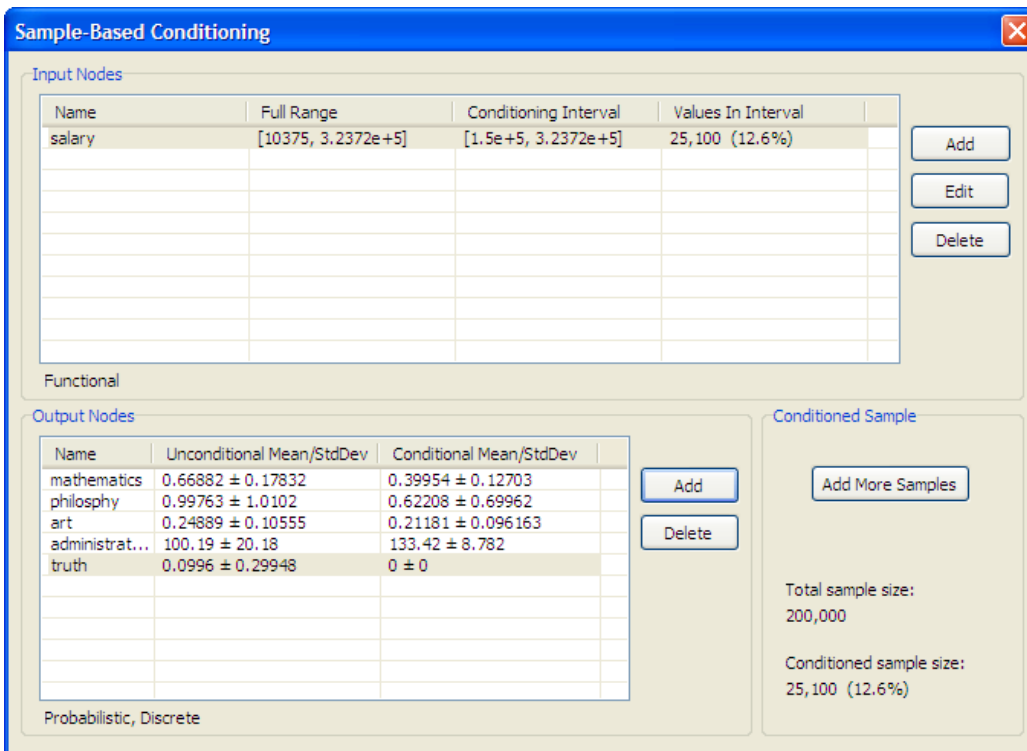


Choosing SAMPLE BASED CONDITIONING, the user is asked to specify input and output nodes. Input nodes are those on which we wish to conditionalize. Output nodes are those for which we wish to view the effects of conditionalization. If we choose to

conditionalize on the functional node *salary*, we may choose an interval; in the panel below the interval [250,000, 323,000] is selected.



Choosing a number of output variables, we can view the effect of conditionalization by comparing the conditional and unconditional means and standard deviations of the output variables:



Notice that *Truth* is a discrete variable with two possible values, 0 and 1. Unconditionally the probability that *truth* = 1 is 0.1. In this case the mean is the probability of the value 1. After conditionalizing on a very high salary, the conditional mean of *truth* is effectively zero. The conditioned sample size is reported as 25,100 samples (12.6%). If we wish to conditionalize on more variables, or to obtain statistically more robust results, we must increase the number of samples. This will arise if we wish to conditionalize on more input variables and/or choose narrower conditioning intervals. If we add the conditioning variable *meaning_of_life*, conditionalized on the interval [4,9] we must drastically increase the sample size, as shown below:

Sample-Based Conditioning

Input Nodes

Name	Full Range	Conditioning Interval	Values In Interval
salary	[10373, 3.2372e+5]	[1.5e+5, 3.2372e+5]	903,600 (12.6%)
meaning_of_life	[0, 9]	[4, 9]	3,589,200 (49.9%)

Probabilistic, Discrete

Output Nodes

Name	Unconditional Mean/StdDev	Conditional Mean/StdDev
mathematics	0.66882 ± 0.17832	0.37391 ± 0.10571
philosophy	0.99763 ± 1.0102	0.95901 ± 0.89712
art	0.24889 ± 0.10555	0.47063 ± 0.094264
administrat...	100.19 ± 20.18	125.61 ± 2.2614
truth	0.0996 ± 0.29948	0 ± 0

Conditioned Sample

Total sample size:
7,200,000

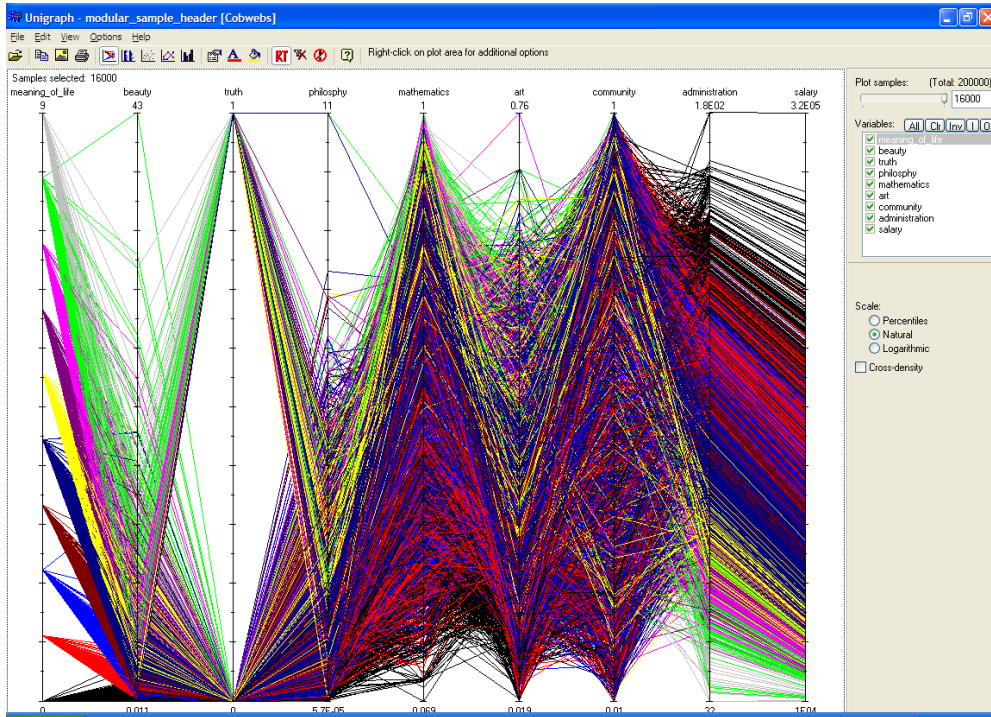
Conditioned sample size:
1,183 (0.1%)

With 7,200,000 samples (which takes about 1 minute) there are only 1,183 samples falling within the conditioning interval of both variables. This is because of the strong negative correlation between *salary* and *meaning_of_life*. These features can be further analyzed with the satellite programs UNIGRAPH and UNISENS.

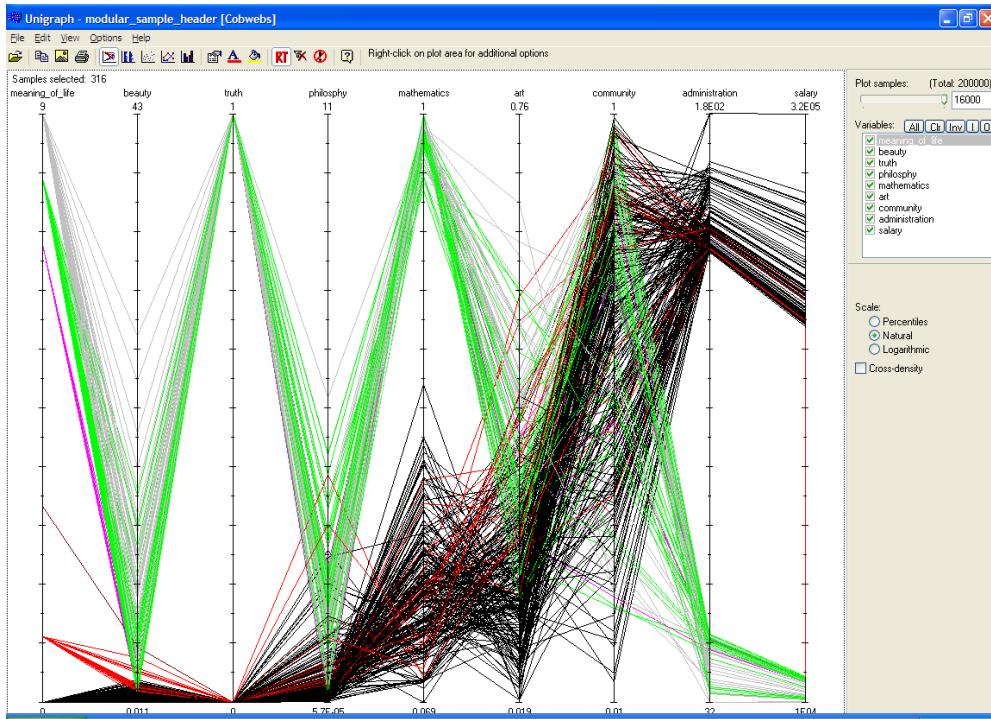
8) Graphics: UNIGRAPH

UNIGRAPH is a stand-alone graphics package developed by the Risk and Environmental Modeling group at the Department of Mathematics at the Delft University of Technology. The main programmer was Valery Kritchallo. UNIGRAPH is provided with its own help file, to which the user is referred for more detail.

UNIGRAPH supports visual analysis of multivariate distributions via cobweb plots. Variables are shown as vertical lines, each sample is a jagged line, hitting each vertical line at the sample value. 16,000 such jagged lines give a good picture of the joint distribution and dependence relations. When an analytically conditionalized BBN is sampled, the conditional values are retained in the sample.



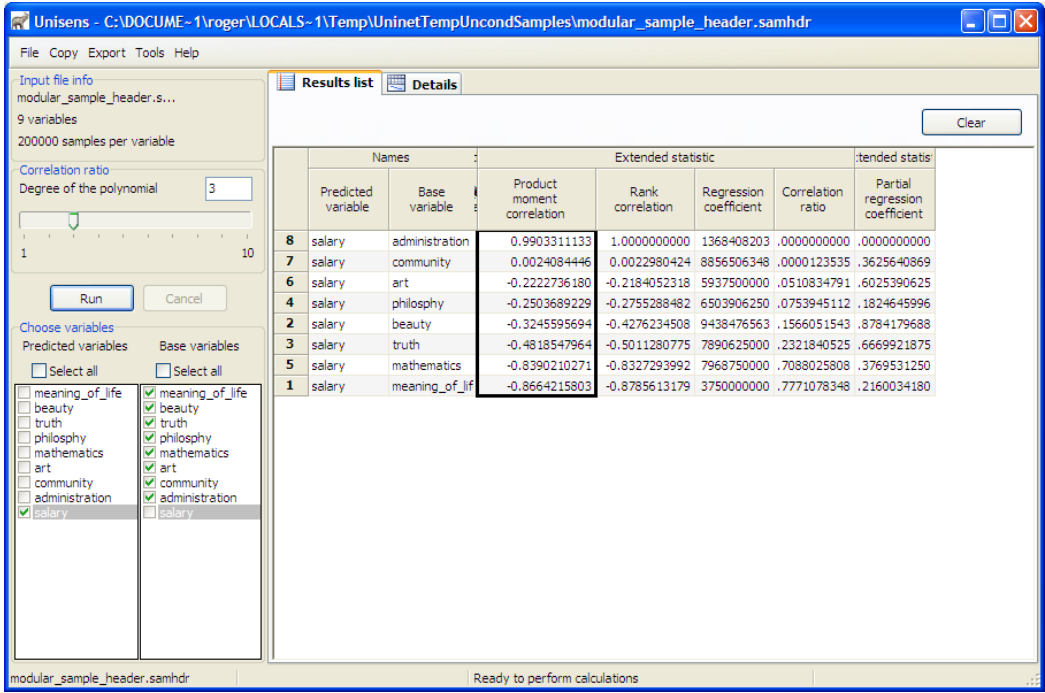
It is evident from the graph that *salary* is mostly determined by *administration*, where as high values of *meaning_of_life* are associated with low salaries. UNIGRAPH supports visual sample based conditioning, although the number of samples is currently restricted to 16,000. The picture below shows the result of conditioning on very high OR very low values of *salary*.



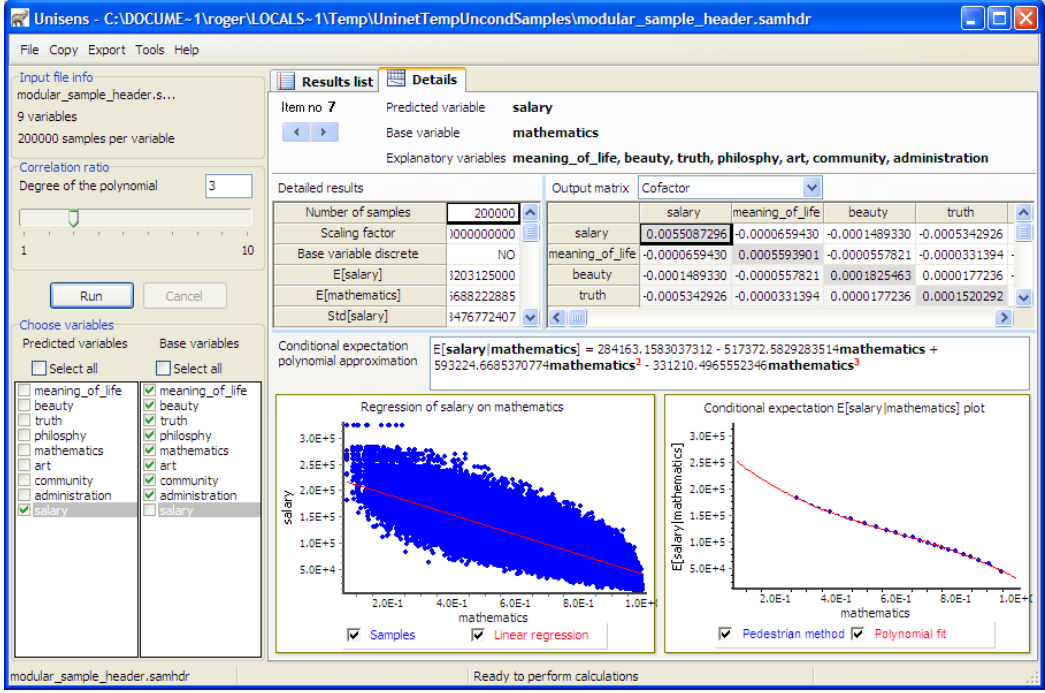
9) Sensitivity analysis UNISENS

UNISENS is a stand-alone graphics package developed by the Risk and Environmental Modeling group at the Department of Mathematics at the Delft University of Technology, designed and programmed by Daniel Lewandowski. It is provided with its own help file, to which the user is referred for more detail (see also [Lewandowski et al, 2007](#)).

After choosing UNISENS from the POST-PROCESS menu, the user selects one or more “predicted variables” and one or more “base variables” which should explain the predicted variables. A number of sensitivity measures may be chosen from TOOLS / OPTIONS, five of which are shown below. By clicking on type of sensitivity measure, variables are ordered according to that measure; the ordering based on product moment correlation is shown below:

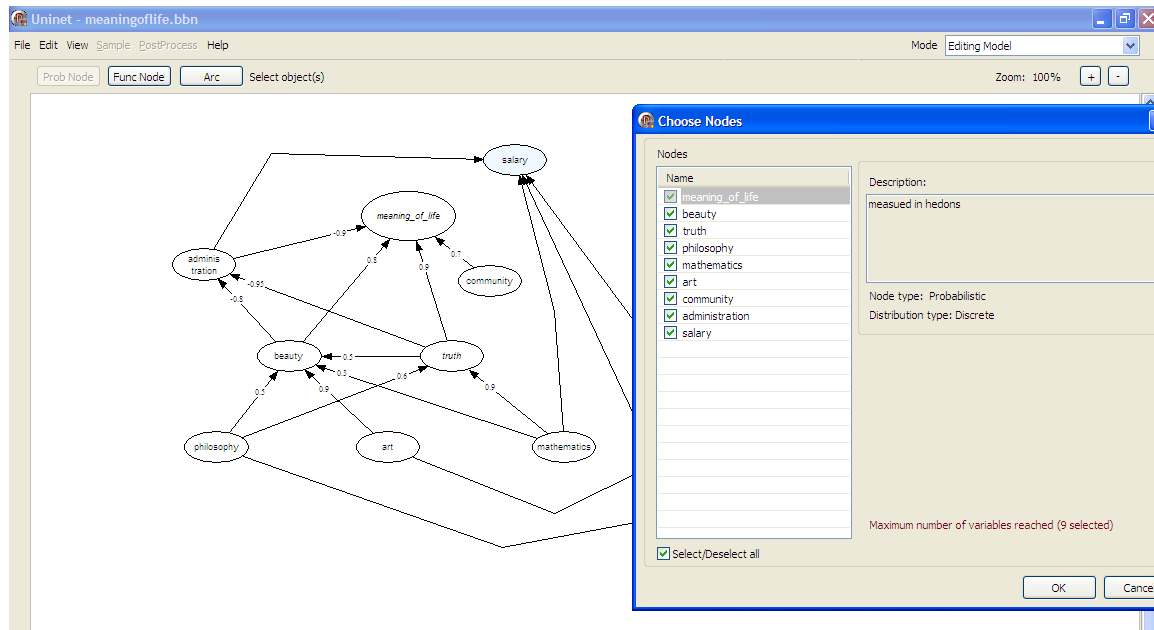


Choosing the DETAILS tab enables a number of additional analyses, some of which are pictured below. In particular, we see the scatter plot between base and predicted variables, as well as a polynomial approximation to the regression function. The correlation matrix or the cofactor matrix may also be viewed. For additional detail the reader is referred to the UNISENS help file, and supporting documentation.



10) Report generation

UNINET provides a simple reporting facility. Under FILE, select Write Report



to bring up the list of variables. After selecting the variables to be reported, an *.rtf file is created with a user chosen name. A fragment of this file is shown below:

Uninet report

I. General information

1. Bbn file name: D:\uninet\meaning_of_life.uninet.
2. Number of samples per variable: 10000.

II. Nodes information

1. Node name: "[meaning_of_life](#)"
 - a) Description: measured in hedons
 - b) Dependence info: Parent nodes
 - "administration", probabilistic, $r = -0.9$, unconditional.
 - "beauty", probabilistic, $r = 0.8$, conditioning set: "administration".
 - "truth", probabilistic, $r = 0.9$, conditioning set: "administration", "beauty".
 - "community", probabilistic, $r = 0.7$, conditioning set: "administration", "beauty", "truth".

To output the correlation matrix, analytical conditioning must first be activated. From the View panel, selecting View Correlation matrix → more → export allows the user to create a *.txt file of the rank correlations.

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