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$$\begin{aligned} &) \text{ (Joint probability) =} \\ & p(y_1) p(x_1 | y_1) p(y_2 \\ & | y_1) p(x_2 | y_2) \dots p(y \\ & T | y_{T-1}) p(x_T | y_T) = \\ & p(y_1) P(y_2 | y_1) \dots \\ & p(y_T | y_{T-1}) \times p(x_1 | \\ & y_1) p(x_2 | y_2) \dots p(x_T \\ & | y_T) = p(y_1, \dots, y \end{aligned}$$

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$p(x_1, \dots, x_T | y_1, \dots, y_T)$ Marginal
probability: Posterior
probability: We will
learn how to do this
explicitly (polynomial
time) © Eric Xing @
CMU, 2005-2014 $y \times y$

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Solutions 2 Answer:

The basic axiom to use here is the definition of conditional probability: (a) First, notice that in case $P(E) = 0$ or $P(B;E) = 0$ the equality is trivial

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(as for the second case $P(B;E) = 0$ i $P(B|E) = 0$ or $P(E) = 0$).

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A graphical model is

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a probabilistic model, where the conditional dependencies between the random variables is specified via a graph. Graphical models provide a flexible framework for modeling large collections of variables with complex interactions, as evidenced by their

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wide domain of application, including for example machine learning, computer vision, speech and computational biology.

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