

# An Empirical-Bayes Score for Discrete Bayesian Networks

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## Abstract

Bayesian network structure learning is often performed in a Bayesian setting, by evaluating candidate structures using their posterior probabilities for a given data set. Score-based algorithms then use those posterior probabilities as an objective function and return the *maximum a posteriori* network as the learned model. For discrete Bayesian networks, the canonical choice for a posterior score is the Bayesian Dirichlet equivalent uniform (BDeu) marginal likelihood with a uniform (U) graph prior (Heckerman et al., 1995). Its favourable theoretical properties descend from assuming a uniform prior both on the space of the network structures and on the space of the parameters of the network. In this paper, we revisit the limitations of these assumptions; and we introduce an alternative set of assumptions and the resulting score: the Bayesian Dirichlet sparse (BDs) empirical Bayes marginal likelihood with a marginal uniform (MU) graph prior. We evaluate its performance in an extensive simulation study, showing that MU+BDs is more accurate than U+BDeu both in learning the structure of the network and in predicting new observations, while not being computationally more complex to estimate.

**Keywords:** Bayesian networks, structure learning, graph prior, marginal likelihood, discrete data.

## 1. Introduction

Bayesian networks (BNs; Pearl, 1988; Koller and Friedman, 2009) are a class of statistical models composed by a set of random variables  $\mathbf{X} = \{X_1, \dots, X_N\}$  and by a directed acyclic graph (DAG)  $\mathcal{G} = (\mathbf{V}, A)$  in which each node in  $\mathbf{V}$  is associated with one of the random variables in  $\mathbf{X}$  (they are usually referred to interchangeably). The arcs in  $A$  express direct dependence relationships among the variables in  $\mathbf{X}$ ; graphical separation of two nodes implies the conditional independence of the corresponding random variables. In principle, there are many possible choices for the joint distribution of  $\mathbf{X}$ ; literature has focused mostly on discrete BNs (Heckerman et al., 1995), in which both  $\mathbf{X}$  and the  $X_i$  are multinomial random variables and the parameters of interest are the conditional probabilities associated with each variable, usually represented as conditional probability tables. Other possibilities include Gaussian BNs (Geiger and Heckerman, 1994) and conditional linear Gaussian BNs (Lauritzen and Wermuth, 1989).

The task of learning a BN from data is performed in two steps in an inherently Bayesian setting. Consider a data set  $\mathcal{D}$  and a BN  $\mathcal{B} = (\mathcal{G}, \mathbf{X})$ . If we denote the parameters of the joint distribution of  $\mathbf{X}$  with  $\Theta$ , we can assume without loss of generality that  $\Theta$  uniquely identifies  $\mathbf{X}$  in the family of distributions chosen to model  $\mathcal{D}$  and write

$$\underbrace{P(\mathcal{B} | \mathcal{D})}_{\text{learning}} = \underbrace{P(\mathcal{G} | \mathcal{D})}_{\text{structure learning}} \cdot \underbrace{P(\Theta | \mathcal{G}, \mathcal{D})}_{\text{parameter learning}}. \quad (1)$$

*Structure learning* consists in finding the DAG  $\mathcal{G}$  that encodes the dependence structure of the data. Three general approaches to learn  $\mathcal{G}$  from  $\mathcal{D}$  have been explored in the literature: constraint-

based, score-based and hybrid. Constraint-based algorithms use conditional independence tests such as mutual information (Cover and Thomas, 2006) to assess the presence or absence of individual arcs in  $\mathcal{G}$ . Score-based algorithms are typically heuristic search algorithms and use a goodness-of-fit score such as BIC (Schwarz, 1978) or the Bayesian Dirichlet equivalent uniform (BDeu) marginal likelihood (Heckerman et al., 1995) to find an optimal  $\mathcal{G}$ . For the latter a uniform (U) prior over the space of DAGs is assumed for simplicity. Hybrid algorithms combine the previous two approaches, using conditional independence tests to restrict the search space in which to perform a heuristic search for an optimal  $\mathcal{G}$ . For some examples, see Aliferis et al. (2010), Larrañaga et al. (1997), Cussens (2011) and Tsamardinos et al. (2006).

*Parameter learning* involves the estimation of the parameters  $\Theta$  given the DAG  $\mathcal{G}$  learned in the first step. Thanks to the Markov property (Pearl, 1988), this step is computationally efficient because if the data are complete the *global distribution* of  $\mathbf{X}$  decomposes into

$$P(\mathbf{X} | \mathcal{G}) = \prod_{i=1}^N P(X_i | \Pi_{X_i}) \quad (2)$$

and the *local distribution* associated with each node  $X_i$  depends only on the configurations of the values of its parents  $\Pi_{X_i}$ . Note that this decomposition does not uniquely identify a BN; different DAGs can encode the same global distribution, thus grouping BNs into equivalence classes (Chickering, 1995) characterised by the skeleton of  $\mathcal{G}$  (its underlying undirected graph) and its v-structures (patterns of arcs of the type  $X_j \rightarrow X_i \leftarrow X_k$ ).

In the remainder of this paper we will focus on discrete BN structure learning in a Bayesian framework. In Section 2 we will describe the canonical marginal likelihood used to identify *maximum a posteriori* (MAP) DAGs in score-based algorithms, BDeu, and the uniform prior U over the space of the DAGs. We will review and discuss their underlying assumptions and fundamental properties. In Section 3 we will address some of their limitations by introducing a new set of assumptions and the corresponding modified posterior score, which we will call the *Bayesian Dirichlet sparse* (BDs) marginal likelihood with a *marginal uniform* (MU) prior. Based on the results of an extensive simulation study, in Section 4 we will show that MU+BDs is preferable to U+BDeu because it is more accurate in learning  $\mathcal{G}$  from the data; and because the resulting BNs provide better predictive power than those learned using U+BDeu.

## 2. The Bayesian Dirichlet Equivalent Uniform Score (BDeu) with a Uniform Prior (U)

Starting from (1), we can decompose  $P(\mathcal{G} | \mathcal{D})$  into

$$P(\mathcal{G} | \mathcal{D}) \propto P(\mathcal{G}) P(\mathcal{D} | \mathcal{G}) = P(\mathcal{G}) \int P(\mathcal{D} | \mathcal{G}, \Theta) P(\Theta | \mathcal{G}) d\Theta \quad (3)$$

where  $P(\mathcal{G})$  is the prior distribution over the space of the DAGs and  $P(\mathcal{D} | \mathcal{G})$  is the marginal likelihood of the data given  $\mathcal{G}$  averaged over all possible parameter sets  $\Theta$ . Using (2) we can then decompose  $P(\mathcal{D} | \mathcal{G})$  into one component for each node as follows:

$$P(\mathcal{D} | \mathcal{G}) = \prod_{i=1}^N P(X_i | \Pi_{X_i}) = \prod_{i=1}^N \left[ \int P(X_i | \Pi_{X_i}, \Theta_{X_i}) P(\Theta_{X_i} | \Pi_{X_i}) d\Theta_{X_i} \right]. \quad (4)$$

In the case of discrete BNs, we assume  $X_i | \Pi_{X_i} \sim \text{Multinomial}(\Theta_{X_i} | \Pi_{X_i})$  where the  $\Theta_{X_i} | \Pi_{X_i}$  are the conditional probabilities  $\pi_{ijk} = P(X_i = k | \Pi_{X_i} = j)$ . We then assume a conjugate prior  $\Theta_{X_i} | \Pi_{X_i} \sim \text{Dirichlet}(\alpha_{ijk})$ ,  $\sum_{jk} \alpha_{ijk} = \alpha_i > 0$  to obtain the posterior  $\text{Dirichlet}(\alpha_{ijk} + n_{ijk})$  which we use to estimate the  $\pi_{ijk}$  from the counts  $n_{ijk}$  observed in  $\mathcal{D}$ .  $\alpha_i$  is known as the *imaginary or equivalent sample size* and determines how much weight is assigned to the prior in terms of the size of an imaginary sample supporting it.

Further assuming *positivity* ( $\pi_{ijk} > 0$ ), *parameter independence* ( $\pi_{ijk}$  for different parent configurations are independent), *parameter modularity* ( $\pi_{ijk}$  associated with different nodes are independent) and *complete data*, Heckerman et al. (1995) derived a closed form expression for (4), known as the *Bayesian Dirichlet* (BD) score:

$$\text{BD}(\mathcal{G}, \mathcal{D}; \alpha) = \prod_{i=1}^N \text{BD}(X_i, \Pi_{X_i}; \alpha_i) = \prod_{i=1}^N \prod_{j=1}^{q_i} \left[ \frac{\Gamma(\alpha_{ij})}{\Gamma(\alpha_{ij} + n_{ij})} \prod_{k=1}^{r_i} \frac{\Gamma(\alpha_{ijk} + n_{ijk})}{\Gamma(\alpha_{ijk})} \right] \quad (5)$$

where  $r_i$  is the number of states of  $X_i$ ;  $q_i$  is the number of configurations of  $\Pi_{X_i}$ ;  $n_{ij} = \sum_k n_{ijk}$ ; and  $\alpha_{ij} = \sum_k \alpha_{ijk}$ . For  $\alpha_{ijk} = 1$ ,  $\alpha_i = r_i q_i$  we obtain the K2 score from Cooper and Herskovits (1991); and for  $\alpha_{ijk} = \alpha / (r_i q_i)$ ,  $\alpha_i = \alpha$  we obtain the *Bayesian Dirichlet equivalent uniform* (BDeu) score from Heckerman et al. (1995), which is the most common choice used in score-based algorithms to estimate  $P(\mathcal{G} | \mathcal{D})$ . It can be shown that BDeu is score equivalent (Chickering, 1995), that is, it takes the same value for DAGs that encode the same probability distribution. The uniform prior over the parameters associated with each  $X_i | \Pi_{X_i}$  was justified by the lack of prior knowledge and widely assumed to be non-informative.

However, there is an increasing amount of evidence that such a set of assumptions leads to a prior that is far from non-informative and that has a strong impact on the quality of the learned DAGs. Silander et al. (2007) showed via simulation that the MAP DAGs selected using BDeu are highly sensitive to the choice of  $\alpha$ . Even for “reasonable” values such as  $\alpha \in [1, 20]$ , they obtained DAGs with markedly different number of arcs, and they showed that large values of  $\alpha$  tend to produce DAGs with more arcs. This is counter-intuitive because larger  $\alpha$  would normally be expected to result in stronger regularisation and sparser BNs. Steck and Jaakkola (2003) similarly showed that the number of arcs in the MAP network is determined by a complex interaction between  $\alpha$  and  $\mathcal{D}$ ; in the limits  $\alpha \rightarrow 0$  and  $\alpha \rightarrow \infty$  it is possible to obtain both very sparse and very dense DAGs. Furthermore, they argued that BDeu can be rather unstable for “medium-sized” data and small  $\alpha$ , which is a very common scenario. Steck (2008) approached the problem from a different perspective and derived an analytic approximation for the “optimal” value of  $\alpha$  that maximises predictive accuracy, further suggesting that the interplay between  $\alpha$  and  $\mathcal{D}$  is controlled by the skewness of the  $P(X_i | \Pi_{X_i})$  and by the strength of the dependence relationships between the nodes. These results have been analytically confirmed more recently by Ueno (2010, 2011).

As far as  $P(\mathcal{G})$  is concerned, the most common choice is the uniform (U) distribution  $P(\mathcal{G}) \propto 1$ ; the space of the DAGs grows super-exponentially in  $N$  (Harary and Palmer, 1973) and that makes it extremely difficult to specify informative priors (Castelo and Siebes, 2000; Mukherjee and Speed, 2008). In our previous work (Scutari, 2013), we explored the first- and second-order properties of U and we showed that for each possible pair of nodes  $(X_i, X_j)$

$$\overrightarrow{p}_{ij} = \overleftarrow{p}_{ij} \approx \frac{1}{4} + \frac{1}{4(N-1)} \quad \text{and} \quad p_{ij}^\circ \approx \frac{1}{2} - \frac{1}{2(N-1)}, \quad (6)$$

where  $\overrightarrow{p}_{ij} = P(\{X_i \rightarrow X_j\} \in A)$ ,  $\overleftarrow{p}_{ij} = P(\{X_i \leftarrow X_j\} \in A)$  and  $p_{ij}^\circ = P(\{X_i \rightarrow X_j, X_i \leftarrow X_j\} \notin A)$ . This prior distribution is asymptotically (marginally) uniform over both arc presence and direction: each arc is present in  $\mathcal{G}$  with probability  $1/2$  and, when present, it appears in each direction with probability  $1/2$ . We also showed that two arcs are correlated if they are incident on a common node and uncorrelated otherwise through exhaustive enumeration of all possible DAGs for  $N \leq 7$  and through simulation for larger  $N$ . This suggests that false positives and false negatives can potentially propagate through  $P(\mathcal{G})$  as well as  $P(\mathcal{D} | \mathcal{G})$  and lead to further errors in learning  $\mathcal{G}$ .

### 3. The Bayesian Dirichlet Sparse Score (BDs) with a marginal uniform (MU) prior

It is clear from the literature review in Section 2 that assuming uniform priors for  $\Theta_{X_i} | \Pi_{X_i}$  and  $\mathcal{G}$  can have a negative impact on the quality of the DAGs learned using BDeu. Therefore, we propose an alternative set of assumptions; we call the resulting score the *Bayesian Dirichlet sparse* (BDs) marginal likelihood with a *marginal uniform* (MU) prior.

Firstly, we consider the marginal likelihood BDeu. Starting from (5), we can write it as

$$\text{BDeu}(\mathcal{G}, \mathcal{D}; \alpha) = \prod_{i=1}^N \text{BDeu}(X_i, \Pi_{X_i}; \alpha) = \prod_{i=1}^N \prod_{j=1}^{q_i} \left[ \frac{\Gamma(r_i \alpha_i^*)}{\Gamma(r_i \alpha_i^* + n_{ij})} \prod_{k=1}^{r_i} \frac{\Gamma(\alpha_i^* + n_{ijk})}{\Gamma(\alpha_i^*)} \right] \quad (7)$$

where  $\alpha_i^* = \alpha / (r_i q_i)$ . If the positivity assumption is violated or the sample size  $n$  is small, there may be configurations of some  $\Pi_{X_i}$  that are not observed in  $\mathcal{D}$ . In such cases  $n_{ij} = 0$  and

$$\text{BDeu}(X_i, \Pi_{X_i}; \alpha) = \prod_{j:n_{ij}=0} \left[ \frac{\Gamma(r_i \alpha_i^*)}{\Gamma(r_i \alpha_i^*)} \prod_{k=1}^{r_i} \frac{\Gamma(\alpha_i^*)}{\Gamma(\alpha_i^*)} \right] \prod_{j:n_{ij}>0} \left[ \frac{\Gamma(r_i \alpha_i^*)}{\Gamma(r_i \alpha_i^* + n_{ij})} \prod_{k=1}^{r_i} \frac{\Gamma(\alpha_i^* + n_{ijk})}{\Gamma(\alpha_i^*)} \right]. \quad (8)$$

This implies that the effective imaginary sample size decreases as the number of unobserved parents configurations increases, since  $\sum_{j:n_{ij}>0} \sum_k \alpha_i^* \leq \sum_{jk} \alpha_i^* = \alpha$ . In turn, the posterior estimates of  $\pi_{ijk}$  gradually converge to the corresponding maximum likelihood estimates thus favouring overfitting and the inclusion of spurious arcs in  $\mathcal{G}$ . Furthermore, the comparison between DAGs with very different number of arcs may be inconsistent because the respective effective imaginary sample sizes will be different. Steck and Jaakkola (2003) and Silander et al. (2007) observed both these phenomena, indeed linking them to the interplay between  $\alpha$  and  $\mathcal{D}$ .

To address these two undesirable features of BDeu we replace  $\alpha_i^*$  in (7) with

$$\tilde{\alpha}_i = \begin{cases} \alpha / (r_i \tilde{q}_i) & \text{if } n_{ij} > 0 \\ 0 & \text{otherwise.} \end{cases} \quad \text{where} \quad \tilde{q}_i = \{\text{number of } \Pi_{X_i} \text{ such that } n_{ij} > 0\}. \quad (9)$$

Note that (9) is still piece-wise uniform, but now  $\sum_{j:n_{ij}>0} \sum_k \tilde{\alpha}_i = \alpha$  so the effective imaginary sample size is equal to  $\alpha$  even for sparse data. Intuitively, we are defining a uniform prior just on the conditional distributions we can estimate from  $\mathcal{D}$ , thus moving from a fully Bayesian to an empirical Bayes score. Plugging (9) in (5) we obtain BDs:

$$\text{BDs}(X_i, \Pi_{X_i}; \alpha) = \prod_{j:n_{ij}>0} \left[ \frac{\Gamma(r_i \tilde{\alpha}_i)}{\Gamma(r_i \tilde{\alpha}_i + n_{ij})} \prod_{k=1}^{r_i} \frac{\Gamma(\tilde{\alpha}_i + n_{ijk})}{\Gamma(\tilde{\alpha}_i)} \right] \quad (10)$$

If the positivity assumption holds, we will eventually observe all parents configurations in the data and thus  $\text{BDs}(X_i, \Pi_{X_i}; \alpha) \rightarrow \text{BDeu}(X_i, \Pi_{X_i}; \alpha)$  as  $n \rightarrow \infty$ . Note, however, that BDs is not score equivalent for finite  $n$  unless all  $n_{ij} > 0$ . A numeric example is given below, which also highlights how BDs can be computed in the same time as BDeu.

**Example 1** Consider two binary variables  $X_1$  and  $X_2$  with data  $\mathcal{D}$  comprising  $x_{11} = 0, x_{12} = 0, x_{21} = 2, x_{22} = 5$  where  $x_{ij} = \#\{X_1 = i, X_2 = j\}$ . If  $\alpha = 1, \mathcal{G}_1 = \{X_1 \rightarrow X_2\}$  and  $\mathcal{G}_2 = \{X_2 \rightarrow X_1\}$

$$\begin{aligned} \text{BDs}(\mathcal{G}_1, \mathcal{D}; 1) &= \left[ \frac{\Gamma(1)}{\Gamma(1+7)} \frac{\Gamma(1/2+0)\Gamma(1/2+7)}{\Gamma(1/2)\Gamma(1/2)} \right] \left[ \frac{\Gamma(1)}{\Gamma(1+7)} \frac{\Gamma(1/2+2)\Gamma(1/2+5)}{\Gamma(1/2)\Gamma(1/2)} \right] = 0.0009, \\ \text{BDs}(\mathcal{G}_2, \mathcal{D}; 1) &= \left[ \frac{\Gamma(1)}{\Gamma(1+7)} \frac{\Gamma(1/2+2)\Gamma(1/2+5)}{\Gamma(1/2)\Gamma(1/2)} \right] \\ &\quad \left[ \frac{\Gamma(1/2)\Gamma(1/2)}{\Gamma(1/2+2)\Gamma(1/2+5)} \frac{\Gamma(1/4+0)\Gamma(1/4+0)\Gamma(1/4+2)\Gamma(1/4+5)}{\Gamma(1/4)\Gamma(1/4)\Gamma(1/4)\Gamma(1/4)} \right] = 0.0006; \end{aligned}$$

as a term of comparison the empty DAG  $\mathcal{G}_0$  has  $\text{BDs}(\mathcal{G}_0, \mathcal{D}) = 0.0009$ .

In the general case we have  $\text{BDs}(X_i, \Pi_{X_i}; \alpha) = \text{BDeu}(X_i, \Pi_{X_i}; \alpha(q_i/\tilde{q}_i))$  which breaks the score equivalence condition in Heckerman et al. (1995) because of the uneven imaginary sample size associated with each node (like the K2 score). We can interpret  $\alpha(q_i/\tilde{q}_i)$  as an adaptive regularisation hyperparameter that penalises  $X_i | \Pi_{X_i}$  that are not fully observed in  $\mathcal{D}$ , which typically correspond to  $X_i$  with a large number of incoming arcs. Since Steck and Jaakkola (2003) showed that BDeu favours the inclusion of spurious arcs for sparse  $X_i | \Pi_{X_i}$ , this adaptive regularisation should lead to sparser DAGs and reduce overfitting, in turn improving predictive accuracy as well.

Secondly, we propose a modified prior over for  $\mathcal{G}$  with the same aims. We start from the consideration that score-based structure learning algorithms typically generate new candidate DAGs by a single arc addition, deletion or reversal. So, for example

$$\text{P}(\mathcal{G} \cup \{X_j \rightarrow X_i\} | \mathcal{D}) > \text{P}(\mathcal{G} | \mathcal{D}) \Rightarrow \text{accept } \mathcal{G} \cup \{X_j \rightarrow X_i\} \text{ and discard } \mathcal{G}. \quad (11)$$

When using the U prior we can rewrite (11) as

$$\frac{\text{P}(\mathcal{G} \cup \{X_j \rightarrow X_i\} | \mathcal{D})}{\text{P}(\mathcal{G} | \mathcal{D})} = \frac{\text{P}(\mathcal{G} \cup \{X_j \rightarrow X_i\})}{\text{P}(\mathcal{G})} \frac{\text{P}(\mathcal{D} | \mathcal{G} \cup \{X_j \rightarrow X_i\})}{\text{P}(\mathcal{D} | \mathcal{G})} > 1. \quad (12)$$

The fact that U always simplifies is equivalent to assigning equal probabilities to all possible states of an arc (subject to the acyclicity constraint), say  $\vec{p}_{ij} = \overleftarrow{p}_{ij} = \overset{\circ}{p}_{ij} = 1/3$  using the notation in (6). In other words, U favours the inclusion of new arcs in  $\mathcal{G}$  (subject to the acyclicity constraint) as  $\vec{p}_{ij} + \overleftarrow{p}_{ij} = 2/3$ . Since Scutari (2013) also showed that arcs incident on a common node are correlated and may favour each other's inclusion, U may then contribute to overfitting  $\mathcal{G}$ .

Therefore, we introduce the *marginal uniform* (MU) prior, in which we assume an independent prior for each arc as in Castelo and Siebes (2000), with probabilities

$$\vec{p}_{ij} = \overleftarrow{p}_{ij} = \frac{1}{4} \quad \text{and} \quad \overset{\circ}{p}_{ij} = \frac{1}{2} \quad \text{for all } i \neq j \quad (13)$$

as in Scutari (2013). These assumptions make MU computationally trivial to use: the ratio of the prior probabilities is  $1/2$  for arc addition, 2 for arc deletion and 1 for arc reversal, for all arcs. Furthermore, arc inclusion now has the same prior probability as arc exclusion ( $\overrightarrow{p}_{ij} + \overleftarrow{p}_{ij} = \overset{\circ}{p}_{ij} = 1/2$ ) and arcs incident on a common are no longer correlated, thus limiting overfitting and preventing the inclusion of spurious arcs to propagate. However, the marginal distribution for each arc is the same as in (6) for large  $N$ , hence the name ‘‘marginal uniform’’.

#### 4. Simulation Study

We assessed BDs and MU on a set of 10 reference BNs (Table 1) covering a wide range of  $N$  (8 to 442),  $p = |\Theta|$  (18 to 77K) and number of arcs  $|A|$  (8 to 602). For each BN, we generated 20 training samples of size  $n/p = 0.1, 0.2, 0.5, 1.0, 2.0,$  and  $5.0$  (to allow for meaningful comparisons between BNs with such different  $N$  and  $p$ ) and we learned  $\mathcal{G}$  using U+BDeu, U+BDs, MU+BDeu and MU+BDs with  $\alpha = 1, 5, 10$  on each sample. For U + BDeu we also considered the optimal  $\alpha$  from Steck (2008), denoted  $\alpha_S$ . In addition, we considered BIC as a term of comparison, since  $\text{BIC} \rightarrow \log \text{BDeu}$  as  $n \rightarrow \infty$ . We measured the performance of different scoring strategies in terms of the quality of the learned DAG using the SHD distance (Tsamardinos et al., 2006) from the  $\mathcal{G}_{\text{REF}}$  of the reference BN; in terms of the number of arcs compared to  $|A_{\text{REF}}|$  in  $\mathcal{G}_{\text{REF}}$ ; and in terms of predictive accuracy, computing the log-likelihood on a test set of size 10K as an approximation of the corresponding Kullback-Leibler distance. For parameter learning, we used Dirichlet posterior estimates and  $\alpha = 1$  as suggested in Koller and Friedman (2009). All simulations were performed using the hill-climbing implementation in the *bnlearn* R package (Scutari, 2010), which provides several options for structure learning, parameter learning and inference on BNs (including the proposed MU and BDs). Since  $\alpha = 5$  produced performance measures that are always in between those for  $\alpha = 1$  and  $\alpha = 10$ , we omit its discussion for brevity.

SHD distances are reported in Table 2. MU+BDs outperforms U+BDeu for all BNs and  $n/p$  and is the best score overall in 41/60 simulations. BIC also outperforms U+BDeu in 39/60 simulations and is the best score overall in 9/60. For U+BDeu,  $\alpha = 1$  always results in a lower SHD than  $\alpha_S$  and  $\alpha = 10$ , which is in agreement with Ueno (2010). The improvement in SHD given by using BDs instead of BDeu and by using MU instead of U appears to be largely non-additive; MU+BDs in most cases has the same or nearly the same SHD as the best between U+BDs and MU+BDeu. However, MU+BDeu is tied with MU+BDs for the best SHD more often than U+BDs (21/60 vs 11/60) which suggests improvements in SHD can be attributed more to the use of MU than that of

network	$N$	$ A $	$p$	network	$N$	$ A $	$p$
ALARM	37	46	509	HAILFINDER	56	66	2656
ANDES	223	338	1157	HEPAR 2	70	123	1453
ASIA	8	8	18	INSURANCE	27	52	984
CHILD	20	25	230	PATHFINDER	135	200	77155
DIABETES	413	602	429409	PIGS	442	592	5618

Table 1: Reference BNs from the BN repository (Scutari, 2012) with the respective numbers of nodes ( $N$ ), numbers of arcs ( $|A|$ ) and numbers of parameters ( $p = |\Theta|$ ).

AN EMPIRICAL-BAYES SCORE FOR DISCRETE BAYESIAN NETWORKS

NETWORK	$n/p$	BIC	U + BDeu			U + BDs		MU + BDeu		MU + BDs	
			1	$\alpha_S$	10	1	10	1	10	1	10
ALARM	0.1	55.5	78.0	80.5	112.7	64.2	87.3	<b>53.0</b>	83.5	<b>53.0</b>	65.5
	0.2	50.8	49.2	56.1	92.8	49.5	75.2	<b>39.6</b>	68.3	<b>39.6</b>	56.2
	0.5	40.8	35.5	41.9	72.0	34.9	61.5	<b>31.3</b>	53.5	<b>31.3</b>	46.1
	1.0	33.7	31.9	37.6	62.6	29.1	51.8	<b>27.1</b>	49.8	<b>27.1</b>	42.1
	2.0	28.1	26.3	31.9	53.1	23.1	44.5	<b>22.9</b>	41.0	<b>22.9</b>	36.5
	5.0	22.6	24.4	30.1	41.6	20.9	35.0	<b>20.4</b>	31.6	<b>20.4</b>	28.9
ANDES	0.1	<b>367.6</b>	642.1	997.6	1071.0	786.5	1367.8	439.9	765.9	439.9	829.9
	0.2	<b>278.3</b>	450.1	686.9	773.4	522.8	957.0	313.0	560.4	313.0	572.4
	0.5	197.4	264.9	445.3	576.0	278.4	590.7	197.1	409.1	<b>197.1</b>	386.2
	1.0	147.3	196.3	320.7	467.1	196.3	434.3	143.3	331.4	<b>143.3</b>	299.4
	2.0	116.2	142.6	246.6	388.3	139.4	345.5	109.9	280.2	<b>109.9</b>	243.9
	5.0	78.3	103.5	172.2	289.2	100.8	253.6	<b>78.2</b>	206.5	<b>78.2</b>	176.5
ASIA	0.1	8.3	16.9	16.9	16.9	8.3	8.3	<b>8.0</b>	<b>8.0</b>	<b>8.0</b>	<b>8.0</b>
	0.2	8.6	14.1	14.1	14.1	8.5	8.5	8.5	8.0	8.5	<b>8.0</b>
	0.5	8.4	10.9	11.1	14.4	8.6	10.1	8.5	8.8	8.5	<b>8.0</b>
	1.0	8.3	9.7	9.8	14.1	8.5	11.2	<b>8.2</b>	10.7	<b>8.2</b>	9.6
	2.0	8.1	8.2	8.3	13.2	8.6	12.2	<b>7.2</b>	10.2	<b>7.2</b>	9.6
	5.0	6.0	5.9	5.9	11.5	<b>5.7</b>	10.3	<b>5.7</b>	9.7	<b>5.7</b>	8.1
CHILD	0.1	<b>28.4</b>	39.6	44.8	51.5	38.6	46.5	31.6	36.5	31.6	33.6
	0.2	25.2	26.9	33.0	36.0	29.9	38.1	<b>24.6</b>	27.5	<b>24.6</b>	27.8
	0.5	21.0	21.1	23.6	25.0	21.4	24.6	<b>18.9</b>	21.1	<b>18.9</b>	20.7
	1.0	18.5	18.1	20.0	19.9	18.1	20.0	<b>17.7</b>	18.0	<b>17.7</b>	17.8
	2.0	16.1	17.0	15.6	15.4	17.0	15.4	15.8	13.4	15.8	<b>13.4</b>
	5.0	14.4	14.7	12.4	12.3	14.7	12.3	12.8	<b>9.4</b>	12.8	<b>9.4</b>
DIABETES	0.1	484.3	399.9	522.6	444.8	387.8	378.8	400.4	429.5	400.4	<b>378.6</b>
	0.2	549.4	381.0	533.2	435.0	377.5	383.2	381.0	385.6	381.0	<b>377.3</b>
	0.5	416.8	399.6	531.2	440.0	387.9	373.9	392.2	430.0	392.2	<b>373.9</b>
	1.0	412.3	373.0	530.9	420.3	375.0	372.2	<b>368.5</b>	415.8	<b>368.5</b>	372.1
	2.0	384.8	380.9	551.6	435.3	<b>365.6</b>	395.7	375.7	432.8	375.7	395.0
	5.0	402.1	413.6	599.0	465.0	<b>408.0</b>	427.0	412.6	465.8	412.6	426.7
HAILFINDER	0.1	63.1	66.4	49.6	50.4	62.0	<b>46.1</b>	63.0	48.0	63.0	48.1
	0.2	48.9	54.7	44.1	40.8	50.6	<b>36.3</b>	51.7	38.4	51.7	45.3
	0.5	31.9	40.0	46.9	35.1	34.7	<b>29.9</b>	36.8	32.1	36.8	38.5
	1.0	34.5	33.8	48.4	40.5	31.1	35.3	30.7	39.2	<b>30.7</b>	35.2
	2.0	36.4	42.0	38.8	38.4	36.0	33.3	39.0	37.1	39.0	<b>33.1</b>
	5.0	16.9	24.4	27.9	21.1	18.4	15.1	21.4	19.0	21.4	<b>15.0</b>
HEPAR2	0.1	<b>143.0</b>	183.7	226.7	269.9	192.4	292.2	149.1	209.8	149.1	210.2
	0.2	<b>126.6</b>	153.7	183.8	220.2	157.4	231.1	134.3	175.6	134.3	171.9
	0.5	<b>101.5</b>	115.1	138.6	166.6	116.8	167.3	105.3	138.2	105.3	134.2
	1.0	<b>85.0</b>	93.0	108.5	132.8	94.2	128.1	88.0	109.8	88.0	105.8
	2.0	<b>73.9</b>	76.5	89.3	106.6	77.5	102.3	75.0	89.0	75.0	87.0
	5.0	<b>58.6</b>	60.1	63.0	73.0	60.5	69.5	58.7	62.2	58.6	59.5
INSURANCE	0.1	49.5	50.6	57.1	67.8	53.0	63.0	<b>48.5</b>	59.7	<b>48.5</b>	56.9
	0.2	46.3	47.5	55.5	63.8	49.4	60.1	<b>45.9</b>	58.5	<b>45.9</b>	53.7
	0.5	46.9	45.9	52.5	59.0	45.9	52.2	<b>43.6</b>	55.5	<b>43.6</b>	49.1
	1.0	49.8	42.3	48.0	53.6	43.7	50.2	42.3	51.0	<b>42.2</b>	46.3
	2.0	46.4	42.9	48.0	53.9	42.8	49.0	43.0	51.6	<b>42.6</b>	46.2
	5.0	47.1	39.5	44.3	48.8	<b>39.1</b>	46.2	39.5	47.2	<b>39.1</b>	44.6
PATHFINDER	0.1	278.2	269.2	398.1	345.9	250.3	292.9	<b>237.8</b>	309.0	<b>237.8</b>	257.9
	0.2	261.0	256.2	382.7	336.2	<b>221.1</b>	251.2	234.2	304.6	234.2	246.8
	0.5	259.6	255.0	351.6	299.4	<b>189.2</b>	203.2	234.2	277.4	234.2	193.7
	1.0	240.2	242.8	342.0	289.4	<b>171.3</b>	182.6	220.5	264.9	220.5	173.8
	2.0	225.9	232.3	333.9	277.8	<b>156.9</b>	169.7	218.2	253.2	218.2	177.8
	5.0	218.5	208.1	320.5	263.4	124.7	130.2	189.8	239.2	189.8	<b>119.5</b>
PIGS	0.1	130.7	114.8	155.4	203.3	116.2	163.0	<b>106.3</b>	166.7	<b>106.3</b>	146.7
	0.2	118.0	137.1	142.3	165.6	136.7	127.5	127.5	143.2	127.5	<b>111.5</b>
	0.5	131.1	132.9	134.8	142.4	131.3	110.5	122.6	126.5	122.6	<b>95.4</b>
	1.0	133.8	135.2	136.2	138.9	132.5	104.8	122.0	124.5	122.0	<b>91.2</b>
	2.0	138.7	142.8	143.6	144.8	137.2	109.0	128.2	128.8	128.2	<b>89.0</b>
	5.0	149.8	155.5	155.1	156.6	150.2	116.9	140.6	140.7	140.6	<b>99.2</b>

Table 2: Average SHD distance from  $\mathcal{G}_{\text{REF}}$  (lower is better, best in bold).

BDs. The higher SHD for U+BDeu is a consequence of the higher number of arcs present in the learned DAGs, shown in Table 3. Both MU+BDs and BIC learn fewer arcs than U+BDeu in 59/60 simulations for both  $\alpha = 1$  and  $\alpha = 10$ ; U+BDeu learns too many arcs (i.e., the ratio with  $|A_{\text{REF}}|$  is greater than 1) in 38/60 simulations even for  $\alpha = 1$ , as opposed to 23/60 (MU+BDs) and 18/60 (BIC). As we argued in Section 3, replacing U with MU results in DAGs with fewer arcs for all BNs and  $n/p$ . Replacing BDeu with BDs results in fewer arcs in 32/60 simulations for  $\alpha = 1$  and in 59/60 for  $\alpha = 10$ , which suggests that the overfitting observed for U+BDeu can be attributed to both U and BDeu.

The rescaled predictive log-likelihoods in Table 4 show that U+BDeu never outperforms MU+BDs for  $n/p < 1.0$  for the same  $\alpha$ ; for larger  $n/p$  all scores are tied, and are not reported for brevity. U+BDeu for  $\alpha_s$  is at best tied with the corresponding score for  $\alpha = 1$  or  $\alpha = 10$ . The overall best score is MU+BDs for 7/10 BNs and BIC for the remaining 3/10.

## 5. Conclusions and Discussion

In this paper we proposed a new posterior score for discrete BN structure learning. We defined it as the combination of a new prior over the space of DAGs, the “marginal uniform” (MU) prior, and of a new empirical Bayes marginal likelihood, which we call “Bayesian Dirichlet sparse” (BDs). Both have been designed to address the inconsistent behaviour of the classic uniform (U) prior and of BDeu explored by Silander et al. (2007), Steck and Jaakkola (2003) and Ueno (2010) among others. In particular, our aim was to prevent the inclusion of spurious arcs.

In an extensive simulation study using 10 reference BNs we find that MU+BDs outperforms U+BDeu for all combinations of BN and sample sizes, both in the quality of the learned DAGs and in predictive accuracy. This is achieved without increasing the computational complexity of the posterior score, since MU+BDs can be computed in the same time as U+BDeu. In this respect, the posterior score we propose is preferable to similar proposals in the literature. For instance, the NIP-BIC score from Ueno (2011) and the NIP-BDe/Expected log-BDe scores from Ueno and Uto (2012) outperform BDeu but at a significant computational cost. The same is true for the optimal  $\alpha$  proposed by Steck (2008) for BDeu, whose estimation requires multiple runs of the structure learning algorithm to converge. The Max-BDe and Min-BDe scores in Scanagatta et al. (2014) overcome in part the limitations of BDeu by optimising for either goodness of fit at the expense of predictive accuracy, or vice versa. As a further term of comparison, we also included BIC in the simulation; while it outperforms U+BDeu in some circumstances and it is computationally efficient, MU+BDs is better overall in the DAGs it learns and in predictive accuracy.

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AN EMPIRICAL-BAYES SCORE FOR DISCRETE BAYESIAN NETWORKS

NETWORK	$n/p$	BIC	U + BDeu			U + BDs		MU + BDeu		MU + BDs	
			1	$\alpha_S$	10	1	10	1	10	1	10
ALARM	0.1	0.596	1.635	1.697	2.550	1.329	1.875	<b>1.040</b>	1.854	<b>1.040</b>	1.351
	0.2	0.662	1.272	1.448	2.278	1.321	1.874	<b>1.049</b>	1.730	<b>1.049</b>	1.436
	0.5	0.746	1.174	1.290	1.993	1.213	1.775	<b>1.060</b>	1.605	<b>1.060</b>	1.436
	1.0	0.859	1.165	1.302	1.830	1.180	1.667	<b>1.071</b>	1.553	<b>1.071</b>	1.426
	2.0	0.972	1.117	1.236	1.664	1.098	1.528	<b>1.064</b>	1.445	<b>1.064</b>	1.377
	5.0	1.092	1.098	1.208	1.457	1.086	1.386	<b>1.061</b>	1.286	<b>1.061</b>	1.252
ANDES	0.1	<b>1.069</b>	1.910	3.020	3.248	2.339	4.121	1.294	2.329	1.294	2.510
	0.2	<b>1.032</b>	1.550	2.303	2.570	1.764	3.115	1.129	1.926	1.129	1.963
	0.5	1.018	1.224	1.794	2.195	1.258	2.236	<b>1.011</b>	1.694	<b>1.011</b>	1.622
	1.0	1.011	1.156	1.556	1.999	1.154	1.898	<b>0.991</b>	1.593	<b>0.991</b>	1.496
	2.0	1.007	1.073	1.399	1.829	1.063	1.702	<b>0.996</b>	1.507	<b>0.996</b>	1.399
	5.0	<b>0.999</b>	1.056	1.275	1.642	1.046	1.541	0.970	1.394	0.970	1.309
ASIA	0.1	<b>0.163</b>	2.038	2.038	2.038	<b>0.163</b>	<b>0.163</b>	0.000	0.000	0.000	0.000
	0.2	<b>0.338</b>	1.669	1.669	1.669	0.163	0.163	0.163	0.000	0.163	0.000
	0.5	0.381	1.306	1.337	1.744	0.412	<b>0.706</b>	0.281	0.662	0.281	0.150
	1.0	0.312	<b>1.031</b>	1.094	1.731	0.338	0.881	0.231	1.044	0.231	0.463
	2.0	0.544	<b>1.025</b>	1.031	1.769	0.762	1.325	0.544	1.238	0.544	0.838
	5.0	0.688	<b>1.012</b>	1.012	1.781	0.863	1.406	0.700	1.356	0.700	1.019
CHILD	0.1	0.442	1.150	1.470	1.802	1.114	1.564	0.788	1.098	0.788	<b>0.956</b>
	0.2	0.588	0.894	1.250	1.366	1.014	1.444	0.744	0.992	0.744	<b>0.998</b>
	0.5	0.642	0.730	1.080	1.134	0.744	1.132	0.658	0.942	0.658	<b>0.950</b>
	1.0	0.730	0.774	<b>1.006</b>	1.020	0.772	1.016	0.736	0.912	0.736	0.920
	2.0	0.808	0.842	<b>1.000</b>	0.994	0.842	0.994	0.820	0.962	0.820	0.962
	5.0	0.914	0.908	1.046	1.034	0.908	1.034	0.898	<b>1.012</b>	0.898	<b>1.012</b>
DIABETES	0.1	<b>1.023</b>	1.107	1.419	1.252	1.122	1.158	1.107	1.229	1.107	1.157
	0.2	<b>1.065</b>	1.115	1.447	1.237	1.136	1.169	1.115	1.200	1.115	1.168
	0.5	<b>1.051</b>	1.150	1.442	1.224	1.158	1.189	1.138	1.205	1.138	1.189
	1.0	<b>1.048</b>	1.156	1.499	1.236	1.164	1.193	1.149	1.228	1.149	1.193
	2.0	<b>1.083</b>	1.176	1.539	1.281	1.192	1.264	1.167	1.276	1.167	1.262
	5.0	<b>1.158</b>	1.260	1.619	1.349	1.281	1.322	1.261	1.350	1.260	1.321
HAILFINDER	0.1	0.699	0.774	1.077	<b>0.972</b>	0.707	0.880	0.714	0.928	0.714	0.862
	0.2	0.782	0.901	1.098	<b>0.977</b>	0.839	0.880	0.852	0.942	0.852	0.873
	0.5	0.843	0.933	1.117	<b>0.995</b>	0.854	0.886	0.886	0.970	0.886	0.892
	1.0	0.892	0.967	1.145	1.014	0.884	0.904	0.919	<b>0.992</b>	0.919	0.901
	2.0	0.898	<b>0.989</b>	1.189	1.049	0.898	0.942	0.943	1.027	0.943	0.936
	5.0	0.986	1.059	1.231	1.099	0.968	0.978	<b>1.013</b>	1.067	<b>1.013</b>	0.977
HEPAR2	0.1	0.451	0.886	1.338	1.723	0.972	1.944	0.527	<b>1.198</b>	0.527	1.202
	0.2	0.433	0.739	1.121	1.472	0.786	1.576	0.491	1.063	0.491	<b>1.039</b>
	0.5	0.467	0.654	0.962	1.250	0.680	1.252	0.498	<b>0.967</b>	0.498	0.922
	1.0	0.525	0.635	0.885	1.140	0.653	1.111	0.551	<b>0.908</b>	0.551	0.875
	2.0	0.588	0.660	0.885	1.069	0.668	<b>1.041</b>	0.598	0.890	0.598	0.873
	5.0	0.681	0.726	0.918	1.020	0.729	<b>0.992</b>	0.697	0.913	0.697	0.887
INSURANCE	0.1	0.405	0.626	0.829	<b>1.042</b>	0.663	0.937	0.549	0.870	0.549	0.779
	0.2	0.447	0.647	0.825	<b>1.010</b>	0.674	0.927	0.603	0.901	0.603	0.819
	0.5	0.535	0.689	0.859	<b>1.048</b>	0.700	0.906	0.662	0.962	0.662	0.830
	1.0	0.638	0.760	0.906	1.054	0.776	0.941	0.746	<b>0.989</b>	0.746	0.870
	2.0	0.723	0.806	0.942	1.103	0.811	1.012	0.799	<b>1.058</b>	0.799	0.941
	5.0	0.797	0.880	1.011	1.096	0.887	1.040	0.870	1.057	0.870	<b>0.994</b>
PATHFINDER	0.1	0.815	1.154	1.862	1.591	1.062	1.337	<b>0.961</b>	1.391	<b>0.961</b>	1.112
	0.2	0.805	1.096	1.852	1.538	0.992	1.190	<b>0.941</b>	1.376	<b>0.941</b>	1.044
	0.5	0.871	1.096	1.846	1.438	0.985	1.102	<b>0.963</b>	1.320	<b>0.963</b>	1.014
	1.0	0.864	1.081	1.871	1.477	0.965	1.068	<b>0.951</b>	1.343	<b>0.951</b>	0.999
	2.0	0.859	1.095	1.907	1.470	0.966	1.014	<b>1.004</b>	1.346	<b>1.004</b>	0.958
	5.0	0.864	1.071	1.945	1.467	0.919	0.974	<b>0.985</b>	1.347	<b>0.985</b>	0.946
PIGS	0.1	1.047	1.050	1.098	1.176	1.049	1.156	<b>1.044</b>	1.122	<b>1.044</b>	1.112
	0.2	1.059	1.063	1.071	1.112	1.062	1.091	<b>1.052</b>	1.082	<b>1.052</b>	1.065
	0.5	1.062	1.065	1.067	1.079	1.063	1.060	1.059	1.066	1.059	<b>1.048</b>
	1.0	1.064	1.067	1.069	1.073	1.064	1.051	1.058	1.062	1.058	<b>1.044</b>
	2.0	1.073	1.075	1.076	1.079	1.069	1.074	1.062	1.066	1.062	<b>1.044</b>
	5.0	1.078	1.085	1.085	1.086	1.079	1.061	1.074	1.074	1.074	<b>1.052</b>

Table 3: Average number of arcs (rescaled by  $|A_{REF}|$ ; closer to 1 is better, best in bold).

NETWORK	$n/p$	BIC	U + BDeu			U + BDs		MU + BDeu		MU + BDs	
			1	$\alpha_S$	10	1	10	1	10	1	10
ALARM	0.1	1.54	1.67	1.68	1.85	1.67	1.80	<b>1.51</b>	1.69	<b>1.51</b>	1.60
	0.2	1.33	1.32	1.34	1.44	1.35	1.43	<b>1.29</b>	1.36	<b>1.29</b>	1.34
	0.5	1.21	1.17	1.17	1.21	1.17	1.20	<b>1.16</b>	1.18	<b>1.16</b>	1.17
ANDES	0.1	<b>11.12</b>	13.14	17.56	18.59	14.75	24.40	11.90	15.77	11.90	17.77
	0.2	<b>10.00</b>	10.56	11.53	11.96	10.88	13.30	10.16	11.13	10.16	11.47
	0.5	<b>9.50</b>	9.60	9.80	9.96	9.63	10.07	9.53	9.73	9.53	9.74
ASIA	0.1	0.41	0.47	0.47	0.47	0.41	0.41	<b>0.39</b>	<b>0.39</b>	<b>0.39</b>	<b>0.39</b>
	0.2	0.37	0.39	0.39	0.39	<b>0.36</b>	<b>0.36</b>	<b>0.36</b>	<b>0.36</b>	<b>0.36</b>	<b>0.36</b>
	0.5	0.31	0.32	0.32	0.33	0.32	0.31	0.31	<b>0.30</b>	0.31	0.31
CHILD	0.1	<b>1.82</b>	2.03	2.19	2.30	2.07	2.31	1.91	2.04	1.91	2.00
	0.2	<b>1.58</b>	1.66	1.77	1.82	1.71	1.88	1.62	1.68	1.62	1.69
	0.5	<b>1.39</b>	1.40	1.44	1.46	1.40	1.46	1.39	1.42	<b>1.39</b>	1.42
DIABETES	0.1	20.54	19.40	<b>19.26</b>	19.27	19.34	<b>19.26</b>	19.40	<b>19.26</b>	19.40	<b>19.26</b>
	0.2	19.87	19.14	19.13	19.13	19.20	19.13	19.14	<b>19.10</b>	19.14	19.13
	0.5	19.24	19.05	19.03	19.04	19.10	<b>19.00</b>	19.05	19.04	19.05	<b>19.00</b>
HAILFINDER	0.1	5.31	5.31	5.24	5.23	5.30	5.23	5.31	<b>5.22</b>	5.31	<b>5.22</b>
	0.2	5.13	5.13	5.09	5.09	5.12	<b>5.08</b>	5.13	<b>5.08</b>	5.13	<b>5.08</b>
	0.5	5.01	5.01	5.00	5.01	5.01	<b>4.99</b>	5.01	<b>4.99</b>	5.01	<b>4.99</b>
HEPAR2	0.1	<b>3.49</b>	3.73	3.98	4.24	3.81	4.68	3.58	3.90	3.58	4.04
	0.2	<b>3.37</b>	3.45	3.54	3.63	3.47	3.74	3.40	3.51	3.40	3.53
	0.5	<b>3.30</b>	3.32	3.34	3.36	3.32	3.37	3.31	3.33	3.31	3.33
INSURANCE	0.1	1.61	1.59	1.60	1.64	1.59	1.66	<b>1.58</b>	1.61	<b>1.58</b>	1.62
	0.2	1.52	<b>1.46</b>	<b>1.46</b>	1.47	<b>1.46</b>	1.49	<b>1.46</b>	1.47	<b>1.46</b>	1.47
	0.5	1.43	1.38	<b>1.37</b>	<b>1.37</b>	1.38	1.38	1.38	<b>1.37</b>	1.38	<b>1.37</b>
PATHFINDER	0.1	2.65	2.51	<b>2.49</b>	<b>2.49</b>	2.50	<b>2.49</b>	2.51	<b>2.49</b>	2.51	<b>2.49</b>
	0.2	2.54	<b>2.43</b>	<b>2.43</b>	<b>2.43</b>	<b>2.43</b>	<b>2.43</b>	<b>2.43</b>	<b>2.43</b>	<b>2.43</b>	<b>2.43</b>
	0.5	2.45	2.39	<b>2.38</b>	2.39	2.39	<b>2.38</b>	2.39	2.39	2.39	<b>2.38</b>
PIGS	0.1	33.49	33.25	33.29	33.36	<b>33.24</b>	33.36	<b>33.24</b>	33.31	<b>33.24</b>	33.31
	0.2	33.15	<b>33.13</b>	33.14	33.16	<b>33.13</b>	33.15	<b>33.13</b>	33.14	<b>33.13</b>	33.14
	0.5	33.05	33.05	<b>33.04</b>	33.05	<b>33.04</b>	<b>33.04</b>	<b>33.04</b>	<b>33.04</b>	<b>33.04</b>	<b>33.04</b>

Table 4: Average predictive log-likelihood (rescaled by  $-10000$ ; lower is better, best in bold).  
 $n/p = 1.0, 2.0, 5.0$  showed the same value for all scores and are omitted for brevity.

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