Comparison of two types of event Bayesian networks: a case study*

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Abstract

Temporal Nodes Bayesian Networks (TNBNs) and Networks of Probabilistic Events in Discrete Time (NPEDTs) are two different types of Event Bayesian Networks (EBNs). Both are based on the representation of uncertain events, alternatively to Dynamic Bayesian Networks, which deal with real-world dynamic properties. In a previous work, Arroyo-Figueroa and Sucar applied TNBNs to the diagnosis and prediction of the temporal faults that may occur in the steam generator of a fossil power plant. We present an NPEDT for the same domain, along with a comparative evaluation of the two networks. We examine different methods suggested in the literature for the evaluation of Bayesian networks, analyze their limitations when applied to this temporal domain, and suggest a new evaluation method appropriate for EBNs. In general, the results

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show that, in this domain, NPEDTs perform better than TNBNs, possibly due to the finer time granularity used in the NPEDT.

**Keywords:** Bayesian networks, temporal reasoning, fault diagnosis and prediction, evaluation, case study.

1 Introduction

Bayesian networks (BNs) [21] have been usually applied without considering an explicit representation of time. However, important efforts have also been made to model temporal processes by means of BNs.

The usual way to apply BNs to dynamic domains consists in discretizing time and creating an instance of each random variable for each point in time. In the formalism of Dynamic Bayesian Networks (DBNs) [8, 9, 18, 19], a static causal model is built initially. Then, a copy of this model is generated for each instant in the temporal range of interest. Finally, links between nodes in adjacent static networks are established. In this way, a DBN obeys the Markov property: The future is conditionally independent of the past given the present.

While in a DBN the value of a variable represents the state of a real-world property at a particular time, in other types of temporal BNs\(^1\), like Temporal Nodes Bayesian Networks (TNBNs) [3] or Networks of Probabilistic Events in Discrete Time (NPEDTs) [13], each value of a variable represents the time at which a certain event may occur. Both formalisms can be grouped under the term “Event Bayesian Network” (EBN). For domains involving temporal fault diagnosis or prediction, EBNs present some advantages over DBNs, since, in the former, faults can be easily represented through events.

In a previous paper [13], the similarities and differences between TNBNs and NPEDTs were discussed, but no empirical study was carried out in order to contrast their performance in a real-world domain. This paper presents a comparative evaluation of TNBNs and NPEDTs by means of a case study: the diagnosis and prediction of the possible temporal faults taking place in the steam generator of a fossil power plant. Arroyo-Figueroa and Sucar applied TNBNs to this domain [4]. The application of NPEDTs to the same domain is presented in this paper.

The rest of the paper is organized as follows. Sec. 2 offers an overview of TNBNs and NPEDTs. Sec. 3 reviews the main methodologies used for the evaluation of BNs, and proposes a new evaluation method applicable to TNBNs and NPEDTs. Sec. 4 describes the application of TNBNs and NPEDTs to a case study: the diagnosis and prediction of the possible temporal faults taking place in the steam generator of a fossil power plant. Sec. 5 presents the empirical results for the evaluation of the two networks. Finally, Sec. 6 includes some remarks, and summarizes the main results of this work.

\(^1\)For historical reasons, some authors use the term “temporal BN” as a synonym of “dynamic BN”, despite the fact that there exist other types of BNs for temporal reasoning (see [13] for a review of the different types of temporal BNs).
2 Temporal Bayesian networks

This section outlines the characteristics of the two types of temporal BNs that we empirically compare in this work: TNBNs and NPEDTs. These two approaches could form a new subgroup of temporal BNs that we call Event Bayesian Networks (EBNs). Some details will be given regarding the main aspects that differentiate EBNs from DBNs; these differences make the former more appropriate than the latter for modeling domains like the industrial one considered in this paper.

2.1 Bayesian networks

BNs have been successfully applied to the modeling of problems involving uncertain knowledge. A BN is an acyclic directed graph whose nodes represent random variables, and whose links define probabilistic dependencies between variables. BNs specify dependence and independence relations in a natural way through the network topology. Those relations are quantified by associating a conditional probability table (CPT) to each node. A CPT defines the probability of a node given each possible configuration of its parents. Probability trees [6] allow for a compact representation of CPTs. Diagnosis or prediction with BNs consists in fixing the values of the observed variables and computing the posterior probabilities of some unobserved variables.

In the general case, it is necessary to assign each node in a BN a set of conditional probabilities that grows exponentially with the number of its parents. This complicates the acquisition of the parameters, their storage, and the propagation of evidence. For these reasons, causal interaction models —called canonical models [10]— were developed in order to simplify both BN construction and probability computation. A well-known example is the noisy OR-gate [21, 10], which requires just one independent parameter per parent.

In some domains, like medicine or industry, diagnosis and prediction require a representation combining uncertainty and time. Temporal information between observations and manipulations is usually critical for a correct diagnosis. For example, in medicine, representing and reasoning about time is crucial for many tasks like prevention, diagnosis, therapeutic management, or prognosis. In industrial domains, it is also critical for diagnosis and prediction of events and disturbances.

The usual method of applying BNs to the modeling of temporal processes is based on the use of DBNs [8, 9, 18, 19]. In a DBN, time is discretized, and an instance of each random variable is created for each point in time. While in a DBN the value of a variable $V_i$ represents the state of a real-world property at time $t_i$, in an EBN —either a TNBN or an NPEDT (see below)— each value of a variable represents a possible occurrence time for a certain event. Therefore, EBNs are more appropriate for temporal fault diagnosis or prediction, because only one variable is necessary for representing the occurrence of a fault and, consequently, the networks involved are much simpler than those obtained by using DBNs (see [13, Sec. 4]). However, DBNs are more appropriate for
monitoring tasks, since they explicitly represent the state of the system at each moment.

2.2 Temporal Nodes Bayesian Networks

Arroyo-Figueroa and Sucar developed TNBNs [3] as a type of temporal BN, and applied this formalism to fault diagnosis and prediction for the steam generator of a fossil power plant [4].

A TNBN is a BN in which each node represents a temporal event or change of state of a variable. There is at most one state change for each variable in the temporal range of interest. The value taken on by the variable represents the interval in which the event occurs. Time is discretized in a finite number of intervals, allowing a different number and duration of intervals for each node (multiple granularity). Each interval defined for a child node represents the possible delays between the occurrence of one of its parent events (cause) and the corresponding child event (effect). Therefore, this model makes use of relative time in the definition of the values associated to each temporal node with parents.

Due to the use of relative time, there is an asymmetry in the way evidence is introduced in the network: The occurrence of an event represented by a node without parents constitutes direct evidence, while evidence about a node with parents is introduced by considering several scenarios. When an initial event is detected, its occurrence time fixes the network temporally. A TNBN permits reasoning about the probability of occurrence of certain events, for diagnosis or prediction, using standard probability propagation techniques for BNs.

TNBNs lack a formalization of canonical models for temporal processes; consequently, all conditional probabilities must be given explicitly. Another shortcoming of TNBNs is that each value defined for an effect node, which is associated to a determined time interval, means that the effect has been caused during that interval by only one of its parent events. However, this assumption is not appropriate in some domains where a child event can be simultaneously caused by several of its parents.

2.3 Networks of Probabilistic Events in Discrete Time

In NPEDTs [13], each variable represents an event that can occur only once. However, they differ from TNBNs in that time is discretized by adopting the same temporal unit (seconds, minutes, etc.) for all the variables. The value taken on by a variable indicates the absolute time at which the event occurs.

Formally speaking, a temporal random variable $V$ in the network can take on a set of values $v[i]$, $i \in \{a, \ldots, b, never\}$, where $a$ and $b$ are instants—or intervals—defining the limits of the temporal range of interest for $V$. The links in the network represent temporal causal mechanisms between neighboring nodes. Therefore, each CPT represents the most probable delays between the parent events and the corresponding child event. For the case of general dynamic interaction in a family of nodes, giving the CPT involves assessing the
probability of occurrence of the child node over time, for each temporal configuration of the parent events. In a family of \( n \) parents \( X_1, \ldots, X_n \) and one child \( Y \), the CPT is given by \( P(y[t_Y] \mid x_1[t_1], \ldots, x_n[t_n]) \) with \( t_Y \in \{0, \ldots, n_Y, never\} \) and \( t_i \in \{0, \ldots, n_i, never\} \). The joint probability is given by the product of all the CPTs in the network. Any marginal or conditional probability can be derived from the joint probability.

In many domains, the dynamic causal relations have the property of time invariance:

\[
P(y[t_Y + \Delta t] \mid x_1[t_1 + \Delta t], \ldots, x_n[t_n + \Delta t]) = P(y[t_Y] \mid x_1[t_1], \ldots, x_n[t_n]).
\]

If a family of nodes with \( n \) parents is considered, and the temporal range of interest is divided into \( i \) instants, in the general case the CPT associated to the child node requires \( O(i^{n+1}) \) independent conditional probabilities. In real-world applications, it is difficult to find a human expert or a database that allows us to create such a table, due to the exponential growth of the set of required parameters with the number of parents. For this reason, temporal canonical models were developed as an extension of traditional canonical models. In this fault-diagnosis domain, we only need to consider the temporal noisy OR-gate \([13]\). We have no temporal noisy AND-gate (see also \([13]\)).

### 2.4 Comparison of DBNs, TNBNs, and NPEDTs

DBNs were the first formalism that used BNs to carry out temporal reasoning, and nowadays constitute the usual method of applying BNs to the modeling of temporal processes. EBNs are relatively recent methods, and have been applied in domains like industry \([4]\) or medicine \([14]\).

In DBNs there is an instance of each variable \( V \) for each point in time, and each random variable \( V_i \) represents the state of a property at time \( t_i \). In EBNs, variables represent events, and each value of a variable is associated to a possible occurrence time for a certain event.

In DBNs, initially a static model is built, and then a copy of this model is generated for each instant within a certain time range. Links between nodes in adjacent static networks can be established, so that the DBN obeys the Markov property: The future is conditionally independent of the past given the present. EBNs use just one variable to represent an event, no copies of the initial causal model are needed, and no assumption about the Markovian nature of the processes involved needs to be made.

In DBNs, the representation of irreversible processes, such as fault propagation, requires introducing new nodes called memory nodes \((cf. [17, Sec. 4.3.1])\), which results in models with a high complexity. However, faults can be easily represented through events in EBNs. On the contrary, DBNs are more appropriate for dealing with monitoring tasks, since they explicitly represent the state of the system at each moment.

Inference in DBNs consists in estimating the state of the past, the present, or the future, given all the evidence up to the current time; these tasks are
called smoothing, monitoring, and prediction, respectively. If there are long observation sequences, smoothing in DBNs becomes computationally complex (see [5]). Unlike in DBNs, in EBNs the presence of additional evidence from the future does not imply an increase in the complexity of the inference process.

The most significant differences between TNBNs and NPEDTs are:

- In a TNBN, intervals may have different durations, even within the same variable. In an NPEDT, usually a unique interval duration is defined for the whole network.

- In a TNBN, each value associated to a node is defined as a time interval relative to the occurrence of one of its parents. In an NPEDT, time is absolute.

- NPEDTs use temporal canonical models, while in a TNBN all the conditional probabilities must be explicitly given.

- The occurrence of an event at a particular instant does not constitute direct evidence in a TNBN; therefore, several scenarios need to be considered. NPEDTs do not need to analyze different scenarios.

3 Evaluation method

The expression “evaluation of a BN” could in short be defined as “estimation of performance of a BN” or “estimation of quality of recommendations obtained by using a tool based on a BN”. Evaluation constitutes a requisite for the practical application of BNs. Conventional BN evaluation consists of obtaining a set of cases from records or from experts, querying the network for a diagnostic or predictive recommendation for each case, and determining how well the recommendations agree with the actual results known for the cases. There are two important issues with regard to the evaluation process of a BN: on the one hand, the selection of the cases and, on the other hand, the method for measuring the performance. The cases can be obtained in two different ways:

- from the BN itself, or

- from a database or with the help of an expert in the domain.

The assessment of performance can be addressed following two distinct strategies:

- by relying on expert opinion to judge the results produced by the BN, or

- by executing a mathematical method whose entries are the cases available and the inferential results.
3.1 Previous work on evaluation of BNs

Przytula et al. [22] propose an approach that automatically generates its own cases in a way that guarantees a complete evaluation of the model. Their approach uses Monte Carlo simulation to automatically generate diagnostic cases that uniformly cover all the parts of the BN model. Certain visualization tools allow inference results to be easily analyzed and interpreted by the experts. They apply this approach to the evaluation of BNs used for diagnosis of component defects in complex systems. In general, this approach is a good alternative in situations where the available cases are incomplete or erroneous, or when experts are biased in their selection of cases.

The most widespread method for BN evaluation consists in running real cases (or cases constructed by an expert) through the BN, presenting those cases to an expert, and asking the expert to analyze BN’s performance for each case. The expert opinion may then be used to make modifications in the network, so that it reflects the behavior of the real system considered. Some examples of this approach can be found in [1, 12, 15, 20].

Other evaluation methods do not need help from any expert in order to be applied. Let us examine some significant examples:

1. One simple method is based on comparing the value of a variable in a case with the value that maximizes its posterior probability distribution. Given a set of cases, a score can be obtained, namely the accuracy. A similar method involves calculating the total square error (Brier score) for each variable $V$:

$$BS(V) = \sum_{i=1}^{N} (1 - P(v_i | e))^2$$

where $N$ is the number of cases, $v_i$ is the value taken on by $V$ in case $i$, and $e$ is the evidence. Examples of the application of these methods can be found in [23, 2].

2. MammoNet [16] is a BN for the diagnosis of breast cancer. The evaluation of MammoNet is based on the existence in the network of a diagnosis variable called “Breast cancer”, which has two possible states: present and absent. MammoNet was tested from 77 cases by following these steps:

- posterior probability computation of “Breast cancer” for each case, and
- analysis of the results through the receiver operating characteristic (ROC) curve.

An ROC curve depicts the true-positive fraction of diagnosed cases against the false-positive fraction of diagnosed cases. The area under the ROC curve determines the usefulness of MammoNet at discriminating between the patients with cancer and those without cancer in the set of 77 cases.
Cases generated from the BN itself | Results analyzed by experts | Results analyzed mathematically
---|---|---
Przytula et al. [22] | MUNIN [1], DIAVAL [12], DIABNET [15], HEPAR [20]... | accuracy, Brier, MammoNet [16], Dagum & Galper [7], and our method (Sec. 3.2)

Table 1: Classification of methods for BN evaluation.

studied. The closer the area is to 1, the better the discrimination is. The area under the ROC curve reported for MammoNet is $0.881 \pm 0.045$.

3. Dagum and Galper [7] describe a system for forecasting sleep apnea by means of Dynamic Network Models (DNMs) [8]. DNMs are a probabilistic forecasting methodology that generalizes DBNs (see Sec. 2.4) by allowing structure and conditional probabilities to be updated as new evidence becomes available, and dependencies between nonadjacent time points to be included in the model. The continuous variables present in the sleep apnea system are conveniently discretized, and the data for the construction (27,000 recordings) and evaluation (7,000 recordings) of the system were collected from a patient suffering from sleep apnea. The inference results are analyzed by using several measures from statistical forecasting:

**Prediction error at time $t$:** difference between the observation at time $t$, $o_t$, and the expected forecast value for time $t$, $p_t$. For variable $Z_t$, this quantity can be expressed as

$$PE(Z_t) = \hat{z} - \sum_{Z_t = z} z \cdot P(Z_t = z | e_{t-1})$$

where $\hat{z}$ represents the observed value for $Z_t$, and $e_{t-1}$ are all the observations made up to time $t - 1$.

**Mean prediction error:**

$$\frac{1}{N} \sum_{t=1}^{N} \frac{o_t - p_t}{o_t}$$

where $N$ is the number of time instants considered.

Table 1 shows a classification of the evaluation methods examined so far. They have been organized according to two concepts: the way the cases are generated and the way the testing results are analyzed.

The new method for evaluating EBNs belongs to the group that uses real cases and analyzes inferential results through a certain mathematical measure.
The rest of the methods included in that group cannot be applied to EBNs for the following reasons:

- Both accuracy and Brier score only consider one of the values of a variable in each step of the testing process: the value that maximizes the posterior probability distribution, or the value taken on by the variable in a case, respectively. We have observed that this fact tends to deteriorate the test results in our dynamic domain, where posterior probabilities for a variable can be distributed among a considerable number of states.

- The existence in MammoNet of a binary variable whose posterior probability is used to decide the diagnostic result makes it possible to use ROC curves as a method for evaluating the network. This is not the case in our systems because several possible initial faults have to be considered in order to elaborate a complete diagnosis. Additionally, NPEDTs usually represent temporal faults through variables defined over a range of more than two values.

- The system for sleep apnea by Dagum and Galper deals with variables like “Heart rate”, “Chest volume”, or “Blood oxygen concentration”. These continuous variables, once discretized, are analogous to the temporal nodes of a TNBN, or to the temporal events of an NPEDT. However, the equivalence is not complete because the variables enumerated above lack a state analogous to \textit{never}. This fact has to be taken into account in the evaluation of EBNs.

3.2 Evaluation method for EBNs

This section introduces a new domain-independent evaluation method for EBNs. The method is based on the calculation of a mathematical measure that quantifies how well an EBN performs.

In general, it is supposed that a total of \( C \) cases have been collected for evaluation purposes. Each case consists of a list

\[
((\text{event}_1, t_1), (\text{event}_2, t_2), \ldots, (\text{event}_K, t_K))
\]

where \( t_i \) is the occurrence time for \( \text{event}_i \). There are \( K \) possible events. If \( \text{event}_i \) did not occur then \( t_i = \text{never} \).

A first attempt to quantify the performance of an EBN was carried out as follows. For each node or event \( X \) not included in the evidence:

1. Calculate \( P(X \mid \text{e}) \), the posterior probability of node \( X \), given evidence \( e \).

2. For each case whose evidence is \( e \), obtain a \textit{measure of error}, \( ME(P(X \mid e), \hat{t}_X) \) —see below—, which quantifies the difference between the posterior probability and \( \hat{t}_X \), the real (or simulated) occurrence time for \( X \).

3. Calculate the mean and variance of the measures of error obtained in the previous step.
Given a probability density function for a variable \( V, f_V(t) \), if we know that \( V \) took place at \( \hat{t}_V \), a possible measure of error is

\[
ME(f_V(t), \hat{t}_V) = \int_0^{+\infty} f_V(t) \cdot |t - \hat{t}_V| \, dt. \tag{2}
\]

This measure represents the average time distance between an event occurring at \( \hat{t}_V \) and another one that follows distribution \( f_V(t) \). For example, if \( f_V(t) \) is a constant distribution between \( t_i \) and \( t_f \) (with \( t_i < t_f \)):

\[
f_V(t) = \begin{cases} 
0 & \text{if } t < t_i \\
p \cdot \frac{t_f - t_i}{t_f - t_i} & \text{if } t_i \leq t \leq t_f \\
0 & \text{if } t > t_f
\end{cases}
\tag{3}
\]

then

\[
ME(f_V(t), \hat{t}_V) = \begin{cases} 
p \cdot \left(\frac{t_i + t_f}{2} - \hat{t}_V\right) & \text{if } \hat{t}_V \leq t_i \\
p \cdot \frac{\left(\hat{t}_V - \frac{t_i + t_f}{2}\right)^2 + \left(t_f - t_i\right)^2}{(t_f - t_i)^2} & \text{if } t_i \leq \hat{t}_V \leq t_f \\
p \cdot \left(\hat{t}_V - \frac{t_i + t_f}{2}\right) & \text{if } \hat{t}_V \geq t_f
\end{cases}
\]

Notice that \( ME \) is equivalent to the prediction error defined in Eq. 1, if time is the variable considered. The probability distribution \( f_V(t) \) can be directly obtained from \( P(V \mid e) \) in an NPEDT, while in a TNBN it is necessary to know which parent node is really causing \( V \), which can be deduced from the information contained in the corresponding case.

Two problems arise when Eq. 2 is applied to a node of either a TNBN or an NPEDT:

- If, given a certain case, event \( V \) does not occur, \( \hat{t}_V \) can only be assigned the value \(+\infty\); as a consequence, the integral in Eq. 2 will be equal to \(+\infty\). However, if \( P(V = v[\text{never}] \mid e) > 0 \), a finite measure of error would be expected, for example, \( 1 - P(V = v[\text{never}] \mid e) \).

- If \( P(V = v[\text{never}] \mid e) > 0 \), the value \( t \) in Eq. 2 cannot be precisely defined for \( V = v[\text{never}] \); if it is supposed that \( t = +\infty \), the integral would be equal to \(+\infty\) if \( \hat{t}_V \) takes a finite value. However, if \( \hat{t}_V \) is finite, an infinite measure of error would be expected only in the case that \( P(V = v[\text{never}] \mid e) = 1 \), but not in the case that \( P(V = v[\text{never}] \mid e) < 1 \).

In order to avoid these two problems, an alternative point of view was adopted: Instead of a measure of error, a measure of proximity was used between \( P(V \mid e) \) and \( \hat{t}_V \) for evaluating the networks. Given a probability density function for a variable \( V, f_V(t) \), if \( V \) took place at \( \hat{t}_V \), the measure of proximity used is

\[
MP(f_V(t), \hat{t}_V) = \int_0^{+\infty} \frac{f_V(t)}{1 + \left(\frac{t - \hat{t}_V}{c}\right)^2} \, dt \tag{4}
\]

where \( c \) is an arbitrary constant. This function was selected because it has the following desirable properties:
1. As \( \int_0^{+\infty} f_V(t) \, dt = 1 \), \( 0 \leq MP \leq 1 \). \( MP = 1 \) if and only if \( f_V(t) \) is a Dirac delta function at \( \hat{t}_V \).

2. When \( t = \hat{t}_V \), the value of the integrand is \( f_V(\hat{t}_V) \); however, as \( |t - \hat{t}_V| \rightarrow +\infty \), the integrand approaches 0 regardless of the value of \( f_V \).

3. If, given a case, event \( V \) does not occur \((\hat{t}_V = +\infty)\), the integrand is zero when \( t \neq never \), and we consider that \( MP = P(V = v[never] \mid e) \).

4. If \( \hat{t}_V \) takes on a finite value and \( P(V = v[never] \mid e) > 0 \), we consider that the contribution of \( V = v[never] \) to \( MP \) is 0.

5. When the density function is constant inside an interval, \( MP \) can be easily calculated. Given the constant distribution defined in Eq. 3,

\[
MP(f_V(t), \hat{t}_V) = \frac{p \cdot c}{t_f - t_i} \left( \arctan \left( \frac{t_f - \hat{t}_V}{c} \right) - \arctan \left( \frac{t_i - \hat{t}_V}{c} \right) \right).
\]  

(5)

Fig. 1 depicts \( MP \) (with \( c = 1 \)) against \( \hat{t}_V \) for \( p = 1 \), \( t_i = 5 \) and \( t_f = 10 \), i.e., all the probability is uniformly distributed in the interval \([5, 10]\). As expected, the maximum measure of proximity appears when \( \hat{t}_V = \frac{t_i + t_f}{2} \), \( 7.5 \) in this case.

Notice that properties 3 and 4 of this measure of proximity solve the two problems of the measure of error mentioned above. Since TNBNs and NPEDTs are discrete-time models, \( MP \) (given by Eq. 4) was calculated by adding the contributions of each interval associated to the values of node \( V \) and the contribution of value never. \( P(V \mid e) \) defines a constant probability distribution over each of the intervals defined for \( V \). Apart from EBNs, the evaluation method introduced in this section can be applied to any formalism that:
• represents time explicitly (although EBNs use discrete time, the evaluation method can also be applied to formalisms using continuous time), and
• is based on events whose uncertainty is expressed through probabilities.

4 Case study: a fossil power plant

4.1 The domain

Steam generators of fossil power plants are exposed to disturbances that may provoke faults. The appearance and propagation of these faults is a non-deterministic dynamic process whose modeling requires representing both uncertainty and time.

We are interested in studying the disturbances produced in the drum level control system of a fossil power plant. As shown in Fig. 2, the drum provides steam to the superheater, and water to the water wall of a steam generator. The drum is a tank with a steam valve at the top, a feedwater valve at the bottom, and a feedwater pump which provides water to the drum.

There are four potential disturbances that may occur in the drum level control system: a power load increase ($LI$), a feedwater pump failure ($FWPF$), a feedwater valve failure ($FWVF$), and a spray water valve failure ($SWVF$). These disturbances may provoke the events shown in Fig. 3.

Notice that node $DRL$ represents two possible events: either an increase of the drum water level as a consequence of a feedwater flow increase ($FWF$), or a reduction of the level due to a steam flow increase ($STF$). In this domain, it is considered that an event occurs when a signal exceeds its specified limit of normal functioning.

4.2 A TNBN for this domain

The causal model used by Arroyo-Figueroa and Sucar in the construction of their model is shown in Fig. 3. The network structure was defined based on the knowledge of an expert operator.

The definition of the time intervals for each temporal node was obtained from knowledge about the process dynamics, combined with data from a simulator of a 350 MW fossil power plant [4]. The parameters of the TNBN were estimated from data generated by the simulator. A total of more than 900 cases were simulated. Approximately 85% of the data were devoted to estimate the parameters, while the remaining 15% was used in the evaluation of the model, which we discuss later in the paper.

A complete description of the application of TNBNs to this industrial domain can be found in [4].
Figure 2: Steam generator system (taken from [3]).

Figure 3: Causal graph of the steam generator (taken from [3]).
4.3 An NPEDT for this domain

This section presents the application of NPEDTs to the same industrial domain of fossil power plants, which constitutes one of the contributions of this paper.

4.3.1 New causal model

The causal model depicted in Fig. 3, which was used by Arroyo-Figueroa and Sucar in the construction of the TNBN, needs to be transformed in order to generate an NPEDT. As mentioned above, node $DRL$ (drum level increment or decrement) is not associated with a unique event. In the new causal model, two parent nodes were introduced for $DRL$, $DRLI$ and $DRLD$ (see Fig. 4), representing an $a$ priori increment and decrement in the drum level, respectively. Whether the drum level really increases or decreases is established $a$ posteriori in node $DRL$. The way to define the CPT for node $DRL$ is explained below.

The variables associated to nodes $DRLI$ and $DRLD$ are not directly observable. Consequently, the evidence on the drum level is introduced in node $DRL$.

4.3.2 Numerical parameters of the NPEDT

For the NPEDT, a time range of 12 minutes was considered, and this period was divided into 20-second intervals. Therefore, there are 36 different intervals in which any event in Fig. 3 may occur. Given a node $E$, its associated random variable can take on values $\{e[1], \ldots, e[36], e[\text{never}]\}$, where $e[i]$ means that event $E$ takes place in interval $i$, and $e[\text{never}]$ means that $E$ does not occur during the time range selected. For example, $SWF = swf[3]$ means “spray water flow increase occurred between seconds 41 and 60”. As the values of any random variable in the network are exclusive, its associated events can only occur once over time. This condition is satisfied in the domain, since the processes involved are irreversible. Without the intervention of a human operator, any disturbance would provoke a shutdown of the fossil power plant.
Table 2: Delays between FWPF and FWP for 72 simulations.

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The temporal noisy OR-gate was used as the model of causal interaction in the network. In this model, each cause acts independently of the rest of the causes to produce the effect. This property of independence of causal interaction is satisfied in the domain, according to the experts’ opinion. For example, a feedwater flow increment (FWF) can be produced by either a feedwater valve opening increase (FWV) or by a feedwater pump current augmentation (FWP); both processes act independently of each other.

For nodes without parents, each value is assigned a prior probability close to zero. Computing the CPT for a node Y in the network (except for node DRL) requires specifying

\[ c_{x_i[j_i]} \equiv P(y[k] | x_i[j_i], x_l[never], l \neq i) \]

for each possible delay, \( k - j_i \), between cause \( X_i \) and \( Y \), when the rest of the causes are absent. Therefore, given that \( X_i \) takes place during a certain 20-second interval, it is necessary to specify the probability of its effect \( Y \) taking place in the same interval —if the rest of the causes are absent—, the probability of \( Y \) taking place in the next interval, and so on. These parameters were estimated from the same dataset used by Arroyo-Figueroa and Sucar in the construction of their TNBN. The simulator provided us with delays between the occurrence of \( X_i \) and that of \( Y \). Table 2 shows the delays —in seconds— obtained for arc FWPF → FWP for 72 different simulations.

The numerical data in Table 2 allow us to obtain \( \tilde{c}_{X_i Y}^X(\Delta t) \). Parameters \( \tilde{c}_{X_i Y}^X(\Delta t) \) represent, given that \( X_i \) takes place at a certain instant, the probability of its effect \( Y \) taking place in the next 20-second interval \( (\Delta t = 1) \) if the rest of the causes are absent, the probability of \( Y \) taking place in the interval after the next interval \( (\Delta t = 2) \), and so on. From the data in Table 2, where double lines separate delays belonging to different 20-second intervals, \( \tilde{c}_{FWPF}^{FWPF}(\Delta t = 1) = \tilde{c}_{FWPF}^{FWPF}(\Delta t = 2) = 0.5 \). It can be proved (see [14, Sec. 3.2]) that

\[ \tilde{c}_{x_i[j_i + \Delta_t]} = \frac{\tilde{c}_{x_i[j_i]}(\Delta t) + \tilde{c}_{x_i[j_i]}(\Delta t + 1)}{2} \]

(6)

In this way, any CPT can be computed from the available data. According with the experts, it was supposed that this domain satisfies the property of time
invariance:

\[ c_{x[i]}^{x[j] + \Delta t} = c_{x[j]}^{x[i] + \Delta t} \cdot \]

Besides, the effect cannot occur if none of its causes are present:

\[ c_{y[k]}^{x[j] = \text{never}} = 1. \]

Finally, the effect cannot precede the cause:

\[ c_{y[k]}^{x[j] > k} = 0. \]

Only node DRL does not interact with its parents through the temporal noisy OR model. This node can take on values \{d[1], \ldots, d[36], i[1], \ldots, i[36], unchanged\}, where \( d \) and \( i \) stand for “decrement” and “increment”, respectively. Table 3 shows how the CPT for node DRL was established. The value 0.5 in Table 3 corresponds to the case in which there are —a priori—a drum level increment and decrement during the same 20-second interval. As it was ignored which event happened first, both of them were assigned the same probability.

### 4.3.3 An example

Consider the possible faults or events occurring in the steam generator of a fossil power plant from 10:00:00 a.m. to 10:12:00 a.m. As shown in Fig. 5, this period is divided into 20-second intervals. The interest is in determining, from the available evidence, the most probable initial fault (SWVF, FWVF, FWPF, or LI), and when it occurred.

At 10:06:50 a.m., a feedwater pump current increase (FWP) is detected. This event takes place during interval \( I_{21} \), hence \( FWP = fwp[21] \). This finding produces an important increase in the probabilities of occurrence of FWPF and LI, as shown in Table 4. Notice that when there was no evidence, the prior probabilities of these events were close to zero for each interval.

At 10:07:45 a.m., a second event is detected corresponding to a steam temperature decrement (STT); therefore, \( STT = stt[24] \). This new finding gives rise to the new posterior probabilities shown in Table 5. The posterior probabilities for node FWPF have now fallen to almost zero for any of the intervals. Additionally, LI has become the only initial event that is able to explain the evidence (see Table 5). Notice that \( P(li[\text{never}] \mid fwp[21], stt[24]) \approx 0. \)
Figure 5: Temporal range for the example.

| intervals | $P(fwp|fwp[21])$ | $P(li|fwp[21])$ |
|-----------|-----------------|-----------------|
| ...       | ...             | ...             |
| $I_{15}$  | 0               | 0.029           |
| $I_{16}$  | 0               | 0.066           |
| $I_{17}$  | 0               | 0.163           |
| $I_{18}$  | 0               | 0.198           |
| $I_{19}$  | 0.098           | 0.110           |
| $I_{20}$  | 0.197           | 0.037           |
| $I_{21}$  | 0.098           | $\approx 0$    |
| ...       | ...             | ...             |
| never     | 0.605           | 0.394           |

Table 4: Posterior probabilities for $FWP = fwp[21]$.

| intervals | $P(li|fwp[21], stt[24])$ |
|-----------|---------------------------|
| ...       | ...                       |
| $I_{15}$  | 0.002                     |
| $I_{16}$  | 0.023                     |
| $I_{17}$  | 0.182                     |
| $I_{18}$  | 0.448                     |
| $I_{19}$  | 0.283                     |
| $I_{20}$  | 0.058                     |
| $I_{21}$  | $\approx 0$              |
| ...       | ...                       |
| never     | $\approx 0$              |

In this NPEDT, evidence propagation through exact algorithms takes, in general, a few seconds by using Elvira\textsuperscript{2} and the factorization described in [11]. (If that factorization is not used, evidence propagation takes almost one minute.) Consequently, this network could be used in a fossil power plant to assist human operators in real-time fault diagnosis and prediction.

4.4 Comparison of the two EBNs for this domain

The graph of the TNBN for the fossil power plant is simpler than that of the NPEDT. This fact is a consequence of the presence of one multiple event, \textit{DRL}. This multiple event is more easily represented in the NPEDT if some additional nodes associated to simple events, \textit{DRLD} and \textit{DRLI}, are introduced.

The definition of the 36 values (or intervals) per variable was immediate and systematic in the NPEDT. However, the simulated cases available and the dynamics of the steam generator had to be studied in order to define the intervals for each temporal node in the TNBN.

Although the NPEDT for this domain needs a high number of probabilities to be assessed, the assumption of time invariance and the use of temporal canonical models greatly facilitates their acquisition. In the case of the TNBN, both the general model of interaction for each family of nodes and the use of relative time complicate the estimation of the parameters. As a consequence, additional configurations of faults need to be run in the simulator in order to obtain the probabilities for the TNBN.

Sec. 4.3.3 demonstrates that the introduction of evidence in the NPEDT is straightforward, as soon as some disturbances are observed. In contrast, due to the use of relative time in the TNBN, several scenarios have to be considered if the parents of the evidence nodes are not observed. As far as the time spent in inference is concerned, while it is negligible for the TNBN, for the NPEDT it takes a few seconds to propagate evidence (see Sec. 4.3.3). However, inference results lead to finer —more informative— probability distributions in the case of the NPEDT: it uses a time unit of 20 seconds, while the mean length of the intervals in the TNBN is 45 seconds.

5 Empirical results

A total of 127 simulation cases were generated for evaluation purposes by means of a simulator of a 350 MW fossil power plant [4]. Each case consists of a list

\[(\text{event}_1, t_1), (\text{event}_2, t_2), \ldots, (\text{event}_{14}, t_{14})\]

where \(t_i\) is the occurrence time for \text{event}_i. There are 14 possible events, as Fig. 3 shows. If \text{event}_i did not occur then \(t_i = \text{never}\). In general, among the 14 pairs included in each case, some of them correspond to evidence about the

\textsuperscript{2}Elvira is a software package for the construction and evaluation of BNs and influence diagrams, which is publicly available at \url{http://www.ia.uned.es/~elvira}. 

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Table 6: Example of a case generated by the simulator.

<table>
<thead>
<tr>
<th>FWVF</th>
<th>FWPF</th>
<th>LI</th>
<th>SWVF</th>
<th>FWV</th>
<th>FWP</th>
<th>STV</th>
</tr>
</thead>
<tbody>
<tr>
<td>never</td>
<td>never</td>
<td>0</td>
<td>never</td>
<td>never</td>
<td>46</td>
<td>18</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>SWV</th>
<th>FWF</th>
<th>STF</th>
<th>SWF</th>
<th>DRL</th>
<th>DRP</th>
<th>STT</th>
</tr>
</thead>
<tbody>
<tr>
<td>never</td>
<td>142</td>
<td>90</td>
<td>250</td>
<td>127 (decrement)</td>
<td>170</td>
<td>119</td>
</tr>
</tbody>
</table>

Due to the intrinsic complexity of this industrial domain, where complicated dynamic processes can happen, it would be rather difficult for any expert in fossil power plants to establish accurate diagnosis or predictions for any partial case presented to him/her. Notice that a complete description of the process taking place in the steam generator not only requires specifying which events really occur, but also the time at which they occur. Consequently, in this domain it is impossible for an expert to judge precisely the performance of the networks evaluated; therefore, an automatic approach needs to be applied for this purpose.

By using the measure of proximity proposed in Sec. 3.2, tests have been performed for prediction and for diagnosis from the 127 simulation cases available for evaluation. Eq. 5 has been used with the value \( c = 360 \) for the TNBN and the NPEDT; while \( t_f - t_i \) is always 20 seconds in the NPEDT, it is specific for each interval in the case of the TNBN.

### 5.1 Predictive accuracy

In order to analyze the predictive performance of the networks, four different types of tests were carried out. In each of them there was only an initial fault event present: spray water valve failure (SWVF), feedwater valve failure (FWVF), feedwater pump failure (FWPF), and power load increase (LI), respectively. The states of the rest of the nodes in the networks were unknown. The time at which the corresponding initial fault event occurred defines the beginning of the global time range considered. Among the 127 simulated cases, 64 are associated to the presence of LI, and the rest of the initial fault events are simulated by means of 21 cases each. Tables 7 through 10 contain the means and variances of the measures of proximity obtained separately for both the TNBN and the NPEDT in the predictive tests. The average of the values shown in the last file of each table are: \( \mu(\text{TNBN}) = 0.789003, \sigma^2(\text{TNBN}) = 2.603\text{E-4}, \mu(\text{NPEDT}) = 0.945778, \) and \( \sigma^2(\text{NPEDT}) = 1.509\text{E-3}. \) Notice that the measure of proximity is, by definition, between 0 and 1.

These results show that the NPEDT predicts more accurately than the TNBN for most of the nodes. In general, the difference between the accuracy of the predictions from the two networks grows as we go down in the graph, i.e., as the distance between the evidence node and the predicted node increases.
Table 7: Means and variances of MP when SWVF is present.

<table>
<thead>
<tr>
<th>Node</th>
<th>$\mu$ (TNBN)</th>
<th>$\sigma^2$ (TNBN)</th>
<th>$\mu$ (NPEDT)</th>
<th>$\sigma^2$ (NPEDT)</th>
</tr>
</thead>
<tbody>
<tr>
<td>SWF</td>
<td>0.99786</td>
<td>2.185E-6</td>
<td>0.996666</td>
<td>3.456E-6</td>
</tr>
<tr>
<td>SWF</td>
<td>0.85793</td>
<td>4.267E-6</td>
<td>0.987375</td>
<td>4.138E-5</td>
</tr>
<tr>
<td>STT</td>
<td>0.55219</td>
<td>2.515E-3</td>
<td>0.874228</td>
<td>0.011258</td>
</tr>
<tr>
<td>Average</td>
<td>0.80266</td>
<td>8.401E-4</td>
<td>0.952556</td>
<td>3.767E-3</td>
</tr>
</tbody>
</table>

Table 8: Means and variances of MP when FWVF is present.

<table>
<thead>
<tr>
<th>Node</th>
<th>$\mu$ (TNBN)</th>
<th>$\sigma^2$ (TNBN)</th>
<th>$\mu$ (NPEDT)</th>
<th>$\sigma^2$ (NPEDT)</th>
</tr>
</thead>
<tbody>
<tr>
<td>FWV</td>
<td>0.99844</td>
<td>2.053E-6</td>
<td>0.995963</td>
<td>1.286E-6</td>
</tr>
<tr>
<td>FWV</td>
<td>0.88154</td>
<td>8.996E-6</td>
<td>0.957033</td>
<td>2.39E-4</td>
</tr>
<tr>
<td>STT</td>
<td>0.14576</td>
<td>5.721E-8</td>
<td>0.836221</td>
<td>0.001401</td>
</tr>
<tr>
<td>Average</td>
<td>0.754041</td>
<td>1.89E-4</td>
<td>0.902349</td>
<td>1.998E-3</td>
</tr>
</tbody>
</table>

Table 9: Means and variances of MP when FWPF is present.

<table>
<thead>
<tr>
<th>Node</th>
<th>$\mu$ (TNBN)</th>
<th>$\sigma^2$ (TNBN)</th>
<th>$\mu$ (NPEDT)</th>
<th>$\sigma^2$ (NPEDT)</th>
</tr>
</thead>
<tbody>
<tr>
<td>FWV</td>
<td>0.93043</td>
<td>9.377E-6</td>
<td>0.988255</td>
<td>2.594E-5</td>
</tr>
<tr>
<td>STV</td>
<td>0.99358</td>
<td>1.455E-6</td>
<td>0.997886</td>
<td>8.289E-7</td>
</tr>
<tr>
<td>FVF</td>
<td>0.83527</td>
<td>1.682E-5</td>
<td>0.97729</td>
<td>2.795E-4</td>
</tr>
<tr>
<td>STF</td>
<td>0.99694</td>
<td>8.829E-6</td>
<td>0.992117</td>
<td>1.35E-5</td>
</tr>
<tr>
<td>SWF</td>
<td>0.69991</td>
<td>2.722E-6</td>
<td>0.867222</td>
<td>6.314E-4</td>
</tr>
<tr>
<td>DRL</td>
<td>0.62306</td>
<td>5.715E-8</td>
<td>0.71745</td>
<td>2.147E-5</td>
</tr>
<tr>
<td>DPF</td>
<td>0.99204</td>
<td>1.433E-5</td>
<td>0.978515</td>
<td>1.271E-4</td>
</tr>
<tr>
<td>STT</td>
<td>0.540239</td>
<td>1.094E-7</td>
<td>0.886699</td>
<td>5.011E-5</td>
</tr>
<tr>
<td>Average</td>
<td>0.826946</td>
<td>6.712E-6</td>
<td>0.95068</td>
<td>1.437E-4</td>
</tr>
</tbody>
</table>

Table 10: Means and variances of MP when LI is present.
Table 11: Means and variances of $MP$ when $STT$ and one of its parents are present.

Both networks predict correctly that some events do not occur. Such events have been omitted in the tables.

5.2 Diagnostic accuracy

The diagnostic performance of the TNBN and the NPEDT was studied on one type of test consisting in occurrence of the bottom fault event, steam temperature decrement ($STT$) (see Fig. 3). The analysis was carried out on 127 simulated cases. Since in a TNBN the introduction of evidence for a node with parents requires knowing which of them is causing the appearance of the child event, in this type of test it was necessary to consider information from two nodes: $STT$ and its causing parent. Table 11 includes the means and variances of the measures of proximity obtained in this test. Again, the NPEDT performs better than the TNBN for most of the nodes: 0.789 vs. 0.588.

Although in general the measures of proximity for diagnosis are lower than those for prediction, this fact does not mean that the EBNs for this domain perform in diagnosis worse than in prediction. There is another reason that explains this result: Let us consider

- two different probability density functions, $f_V(t)$ and $f_W(t)$, the former more spread out than the latter, and
- two infinite sets of cases, $C_V$ and $C_W$, following distributions $f_V(t)$ and $f_W(t)$, respectively,

then, from Eq. 4, $MP$ would be lower on average for $C_V$ than for $C_W$. Therefore, even if a BN yielded satisfactory inference results both for variable $V$ and for variable $W$, Eq. 4 would in general produce different average $MP$s for these variables, given a set of cases. This is taking place in these tests as well. For example, in the NPEDT it was calculated the mean number of states per node
whose posterior probability was greater than 0.001. While in the prediction tests this number was approximately 5, in diagnosis it rose to nearly 9. Anyhow, the measure of proximity defined in Eq. 4 allows us to carry out a comparative evaluation of the TNBN and the NPEDT.

6 Discussion and conclusions

The following issues make EBNs more appropriate than DBNs to model the domain considered in this work:

- The propagation of faults in the steam generator of a fossil power plant is not a Markovian process: A causal mechanism between two faults has in general several possible associated delays, each having a different probability.

- Irreversible events, like the faults that may take place in a steam generator, are more easily represented in EBNs than in DBNs. The representation of irreversible processes in DBNs requires defining memory nodes, which add complexity to the model.

The main reason why the NPEDT for the steam generator performs better than the TNBN seems to be the way of defining the intervals. There are two aspects to be considered in this regard: the number of intervals defined for each node and their duration.

A major advantage of an NPEDT is that it allows us to make use of different temporal noisy gates that facilitate knowledge acquisition and inference. This is the reason why an NPEDT allows a finer granularity (a greater number of intervals) than a TNBN, and hence an improvement in the temporal precision of the inference results. For example, in this domain the NPEDT uses a time unit of 20 seconds, while the mean length of the intervals in the TNBN is 45 seconds.

From the discussion in last paragraph, the use of a greater number of intervals or values for nodes in NPEDTs with respect to nodes in TNBNs, results in inference processes for TNBNs faster than for NPEDTs. In this case study, both networks led to short computation times, but this difference might become relevant in the case of more complex networks.

Once the number of relative intervals has been set for a temporal node in a TNBN, the duration of each of them needs to be defined. In general, different durations are allowed in the same node or variable. Establishing the right durations for the intervals of each temporal node is not straightforward. The dynamic causal mechanisms taking place in the domain need to be thoroughly studied in order to guarantee that the exclusivity of the values associated to each temporal node is not violated. On the contrary, NPEDTs are not subject to the previous disadvantage, since absolute time is used for all of the variables. This is another possible factor explaining the results obtained in Sec. 5.

In this work, a comparative evaluation of two different types of BNs for temporal reasoning has been carried out. An option for obtaining an absolute
evaluation of the two networks separately would be to define a metric between the two following probability distributions: that produced for a node by each network in a certain test, and that obtained for the same node from the available cases. For this ideal method to be applicable, a high number of cases is necessary. This number is even higher in this case, due to the unusual number of values present in each variable.

The main results obtained from the work described in this paper are the following:

- After reviewing the main methodologies for evaluation of BNs, a new method for carrying out a comparative evaluation of EBNs has been designed. The new evaluation method is based on a proximity measure between the posterior probabilities obtained from the networks and each of the cases available for evaluation, rather than on an error measure. Since the events represented in EBNs form dynamic processes, the proximity measure takes into account time as an important variable.

- The new evaluation method has been applied to the TNBN and the NPEDT generated from a case study: the faults that may occur in the steam generator of a fossil power plant. To this end, different tests have been performed in order to compare the predictive as well as the diagnostic accuracy of the TNBN and the NPEDT. The results show that, in general, the NPEDT yields better predictions and diagnoses than the TNBN. There are two main reasons for that: Firstly, the use of temporal canonical models in the NPEDT allows for a finer granularity than in the case of the TNBN and, secondly, the definition of the intervals in a TNBN is not so systematic as in an NPEDT, and depends strongly on the domain.

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References


