

Checking compatibility of discrete conditional distribution by graph-theoretic approach

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Abstract

For two discrete random variables X and Y taking on values x_1, \dots, x_I and y_1, \dots, y_J , respectively, a putative conditional model for the joint distribution of X and Y consists of two $I \times J$ matrices representing the conditional distributions of X given Y and of Y given X . We say that two conditional distributions (matrices) A and B are compatible if there exists a joint distribution of X and Y whose two conditional distributions are exactly A and B . We present new versions of necessary and sufficient conditions for compatibility of (finite) discrete conditional distributions via a graph-theoretic approach. Moreover, we show that there is a unique joint distribution for two given compatible conditional distributions if and only if the corresponding graph is connected.

Keywords: compatibility of conditional distributions, graph theory, connectedness