

**Exercise: Conditional independence properties of GMs**

(Source: Koller.) Are the following properties true? Prove or disprove. Note that we are not restricting attention to distributions that can be represented by a graphical model.

1. True or false?  $(X \perp W|Z, Y) \wedge (X \perp Y|Z) \Rightarrow (X \perp Y, W|Z)$
2. True or false?  $(X \perp Y|Z) \wedge (X \perp Y|W) \Rightarrow (X \perp Y|Z, W)$