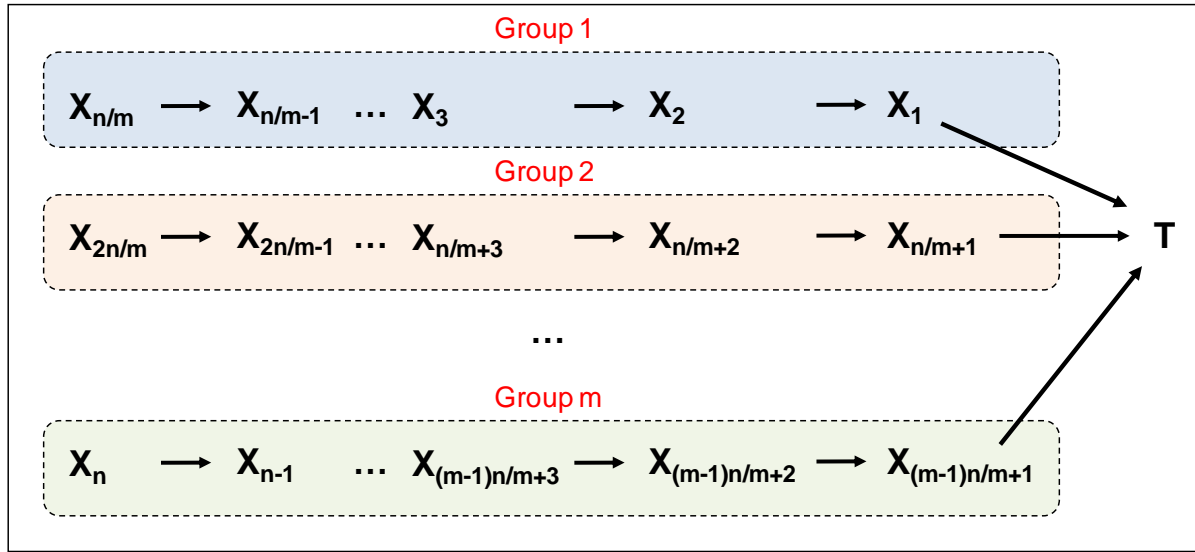


The number of maximally predictive and non-redundant signatures is worst-case exponential to the number of variables

Consider a simplified pathway structure and parameterization shown in the figure below. It involves n genes (X_1, X_2, \dots, X_n) and a phenotypic response variable T . Genes X_i ($i = 1, \dots, n$) can be divided into m groups such that any two genes in a group contain exactly the same information about T . Since there are n/m genes in each group, the total number of Markov boundaries is $(n/m)^m$. Now assume that $m = kn$, where $k < 1$. Then the total number of Markov boundaries is $(1/k)^{kn}$. Since $1/k > 1$ and $kn = O(n)$, it follows that the number of Markov boundaries grows exponentially with the number of variables in this example.



$P(T X_1, X_{n/m+1}, \dots, X_{(m-1)n/m+1})$	$(X_1=0, X_{n/m+1}=0, \dots, X_{(m-1)n/m+1}=0)$	$(X_1=0, X_{n/m+1}=0, \dots, X_{(m-1)n/m+1}=1)$...	$(X_1=1, X_{n/m+1}=1, \dots, X_{(m-1)n/m+1}=1)$
$T=0$	0.2	0.8		0.2
$T=1$	0.8	0.2		0.8

For any pair of genes X_j and X_k belonging to the same group i :

$P(X_j X_k)$	$X_k = 0$	$X_k = 1$
$X_j = 0$	1.0	0.0
$X_j = 1$	0.0	1.0

Figure: Example pathway structure with n gene variables (X_1, X_2, \dots, X_n) and phenotypic response variable T . The structure is represented by a Bayesian network. The network parameterization is defined below the graph. All variables take values $\{0,1\}$.