

Re: Combining Conditional Probabilities

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V wrote:

Thanks for clarifying this. It seems finding the bounds will be much to complicated since I need to make a program that will come up with approximations efficiently.

a linear objective function subject to linear and quadratic constraints.

Now I'll need to think of some way of filling in the extra degrees of freedom with naive assumptions. If all fails I will have to resort to: $P(x|a,b,c) = (P(x|a,b) + P(x|b,c))/2$ which would be very unfortunate.

I think finding the extrema of the nonlinear function subject to linear constraints would be easier, but still perhaps not very helpful. You really have very little information whence to work. Your proposed approximation has no theoretical grounding whatsoever.

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