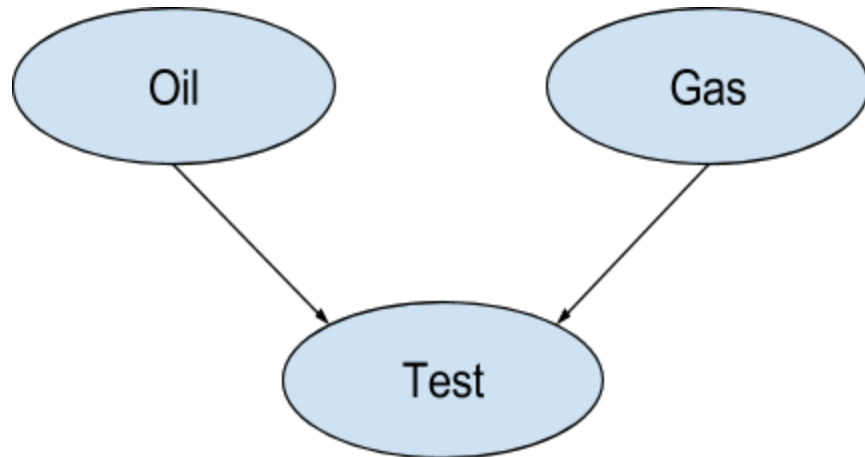


Homework #6

1. (a)

Oil	Pr(Oil)
0	0.5
1	0.5

Gas	Pr(Gas)
0	0.8
1	0.2



Test	Oil	Gas	Pr(Test Oil, Gas)
1	0	0	0.1
1	0	1	0.3
1	1	0	0.9
1	1	1	0

(b) We seek $\Pr(\text{Oil} \mid \text{Test})$. To calculate this probability, we use Bayes' Theorem.

$$\Pr(\text{Oil} \mid \text{Test}) = \frac{\Pr(\text{Test} \mid \text{Oil}) * \Pr(\text{Oil})}{\Pr(\text{Test})}$$

From the conditional probability tables (CPTs) above,

$\Pr(\text{Test} \mid \text{Oil}) = 0.9$ (disregard Gas, even as Test is doubly dependent on Oil and Gas, because they are mutually exclusive)

$$\Pr(\text{Oil}) = 0.5$$

$$\Pr(\text{Test}) = ???$$

Since $\Pr(\text{Test})$ is unknown, use the Law of Total Probability to solve for it.

$$\Pr(x) = \sum_i \Pr(x, y_i)$$

Choose $x = \text{Test}$, and $y = \{\text{Oil}, \neg\text{Oil}\}$

$$\Pr(x) = \Pr(\text{Test}) = \Pr(\text{Test}, \text{Oil}) + \Pr(\text{Test}, \neg\text{Oil})$$

Conditioning,

$$\begin{aligned}\Pr(\text{Test}) &= \Pr(\text{Test} \mid \text{Oil}) * \Pr(\text{Oil}) + \Pr(\text{Test} \mid \neg\text{Oil}) * \Pr(\neg\text{Oil}) \\ \Pr(\text{Test}) &= 0.9 * 0.5 + 0.4 * 0.5 \\ \Pr(\text{Test}) &= 0.5(0.9 + 0.4) \\ \Pr(\text{Test}) &= 0.65\end{aligned}$$

With all necessary values,

$$\Pr(\text{Oil} \mid \text{Test}) = (0.9 * 0.5) / 0.65 = 0.45/0.65 = \mathbf{0.69}$$

$$\begin{aligned}2. (a) \Pr(A, B, C, D, E, F, G, H) \\ &= \Pr(A) * \Pr(B) * [\Pr(C \mid A)] * [\Pr(D \mid A, B)] * [\Pr(E \mid B)] * [\Pr(F \mid C, D)] * [\Pr(G \mid F)] * \\ &\quad [\Pr(H \mid F, E)]\end{aligned}$$

$$(b) \Pr(E, F, G, H) = \Pr(E \mid B) * \Pr(F \mid C, D) * \Pr(G \mid F) * \Pr(H \mid F, E)$$

$$\begin{aligned}(c) \Pr(a, \neg b, c, d, \neg e, f, \neg g, h) &= 0.2 * 0.3 * [\Pr(c \mid a)] * 0.6 * 0.1 * [\Pr(f \mid c, d)] * [\Pr(\neg g \mid f)] * \\ &\quad [\Pr(h \mid f, \neg e)] \\ &= \mathbf{0.0036 * \Pr(c \mid a) * \Pr(f \mid c, d) * \Pr(\neg g \mid f) * \Pr(h \mid f, \neg e)}\end{aligned}$$

$$\begin{aligned}(d) \Pr(a, \neg b) &= \Pr(a) * \Pr(\neg b) \quad (\text{independence}) \\ &= 0.2 * 0.3 \\ &= \mathbf{0.06}\end{aligned}$$

$$\begin{aligned}\Pr(\neg e \mid a) &= \Pr(\neg e, a) / \Pr(a) \\ &= \Pr(\neg e) * \Pr(a) / (\Pr(a)) \quad (e \text{ is independent of } a \text{ given its parent, } b) \\ &= \Pr(\neg e)\end{aligned}$$

E depends on B, however.

$$\begin{aligned}\Pr(\neg e) &= \Pr(\neg e, b) + \Pr(\neg e, \neg b) \quad (\text{Law of Total Probabilities, partition on } b) \\ \Pr(\neg e) &= \Pr(\neg e, b) * \Pr(b) + \Pr(\neg e, \neg b) * \Pr(\neg b) \quad (\text{Conditioning}) \\ \Pr(\neg e) &= 0.9 * 0.7 + 0.1 * 0.3 \\ \Pr(\neg e) &= 0.63 + 0.03 \\ \Pr(\neg e) &= \Pr(\neg e \mid a) = \mathbf{0.66}\end{aligned}$$

(e) The **Markovian assumption** states that every node is independent of its non-descendants given its parents. For a node X symbolically,

$$X \perp \text{Non-Descendants}(X) \mid \text{Parents}(X)$$

Using this notation,

$$A \perp B$$

$$A \perp E$$

$$B \perp C$$

$$C \perp D \mid A$$

$$C \perp E \mid A$$

$$D \perp C \mid A, B$$

$$D \perp E \mid A, B$$

$$E \perp C \mid B$$

$$E \perp D \mid B$$

$$E \perp F \mid B$$

$$E \perp G \mid B$$

$$F \perp A \mid C, D$$

$$F \perp B \mid C, D$$

$$F \perp E \mid C, D$$

$$G \perp A \mid F$$

$$G \perp B \mid F$$

$$G \perp C \mid F$$

$$G \perp D \mid F$$

$$G \perp E \mid F$$

$$G \perp H \mid F$$

$$H \perp A \mid F, E$$

$$H \perp B \mid F, E$$

$$H \perp C \mid F, E$$

$$H \perp D \mid F, E$$

$$H \perp G \mid F, E$$

(f) In a Bayesian network, the Markov blanket of a node includes its parents, children, and the other parents of all its children.

Markov Blanket(D) = {A, B, C, F}

(g)

A	B	D	Pr(D AB)	B	E	Pr(E B)	A	B	D	E	Pr(D AB) x Pr(E B)
0	0	0	0.5	0	0	0.1	0	0	0	0	0.5 * 0.1 = 0.05
0	0	1	0.5	0	1	0.9	0	0	0	1	0.5 * 0.9 = 0.45
0	1	0	0.6	1	0	0.9	0	0	1	0	0.5 * 0.1 = 0.05
0	1	1	0.4	1	1	0.1	0	0	1	1	0.5 * 0.9 = 0.45
1	0	0	0.1				0	1	0	0	0.6 * 0.9 = 0.54
1	0	1	0.9				0	1	0	1	0.6 * 0.1 = 0.06
1	1	0	0.8				0	1	1	0	0.4 * 0.9 = 0.36
1	1	1	0.2				0	1	1	1	0.4 * 0.1 = 0.04
							1	0	0	0	0.1 * 0.1 = 0.01
							1	0	0	1	0.1 * 0.9 = 0.09
							1	0	1	0	0.9 * 0.1 = 0.09
							1	0	1	1	0.9 * 0.9 = 0.81
							1	1	0	0	0.8 * 0.9 = 0.72
							1	1	0	1	0.8 * 0.1 = 0.08
							1	1	1	0	0.2 * 0.9 = 0.18
							1	1	1	1	0.2 * 0.1 = 0.02

(h) To sum out the variable D,

Let $f(A, B, D, E) = \Pr(D | A, B) \times \Pr(E | B)$

$$f(A, B, E) = \sum_d f(A, B, D, E) = f(A, B, d, E) + f(A, B, \neg d, E)$$

We are **marginalizing** on the variable D. To do this, look for all rows where A, B, E agree and sum over all possible values of D.

A	B	E	$\sum_d f(A, B, D, E) = f(A, B, E)$
0	0	0	$0.05 + 0.05 = 0.10$
0	0	1	$0.45 + 0.45 = 0.90$
0	1	0	$0.54 + 0.36 = 0.90$
0	1	1	$0.06 + 0.04 = 0.10$
1	0	0	$0.01 + 0.09 = 0.10$
1	0	1	$0.09 + 0.81 = 0.90$
1	1	0	$0.72 + 0.18 = 0.90$
1	1	1	$0.08 + 0.02 = 0.10$