

Lecture 2: Conditioning, Bayes' Rule, and Independence

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EE210: Probability and Introductory Random Processes
KAIST EE

June 2, 2021

(1) Conditional Probability

- How should I change my belief about event A , if I come to know that event B occurs?

(2) Bayes' Rule and Bayesian Inference

- prob. of A given that B occurs vs. prob. of B given that A occurs

(3) Independence, Conditional Independence

- Can I ignore my knowledge about event B , when I consider event A ?

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- (2) Bayes' Rule and Bayesian Inference
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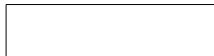
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- From now on, given B , $\mathbb{P}(\cdot|B)$ should be a new **probability law**.
 - Three axioms¹ should be satisfied.

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 - $\mathbb{P}(\Omega|B) = 1$?
 - $\mathbb{P}(B|B) = 1$ from our common sense.
 - True?

- How to fix this?

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- (1) Conditional Probability
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From now on, using the theory of probability and conditional probability constructed so far, we will develop interesting properties and theorems which are very useful to answer some exciting questions.

That is *Bayes' Rule* to make some *inference* (추론).



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- B : Shout

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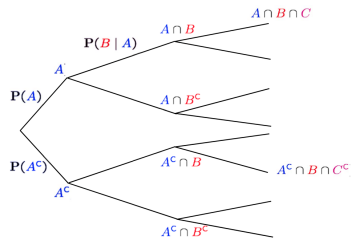
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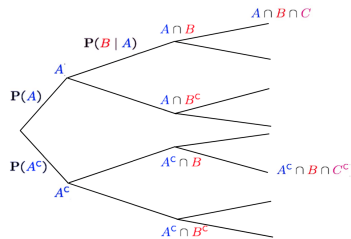
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We will study this topic rigorously later in this class (chapter 8).

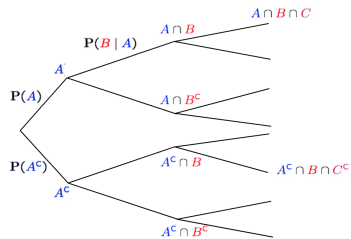
- $\mathbb{P}(B|A) =$
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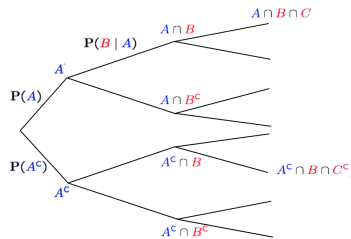
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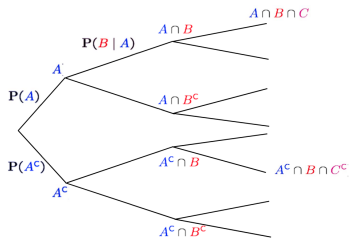
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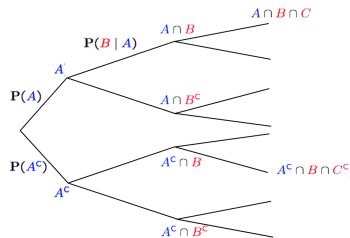
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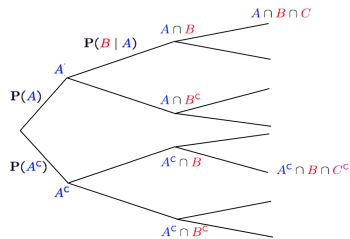
Generally,

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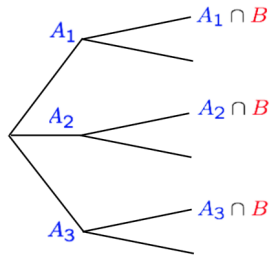
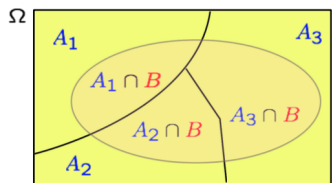


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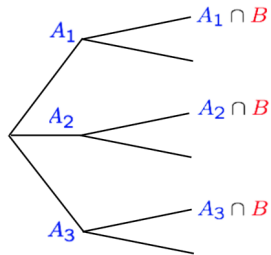
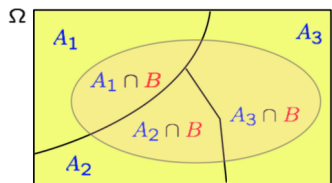
$$\mathbb{P}(A_1 \cap A_2 \cap \cdots \cap A_n) = \mathbb{P}(A_1) \cdot \mathbb{P}(A_2|A_1) \cdot \mathbb{P}(A_3|A_1, A_2) \cdots \mathbb{P}(A_n|A_1, A_2, \dots, A_{n-1})$$

- Partition of Ω into A_1, A_2, A_3



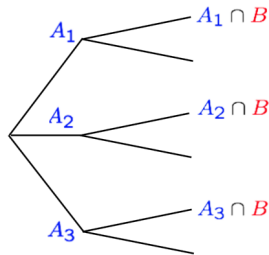
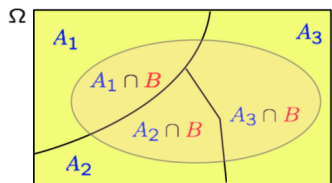
¹Partition: A_1, A_2, A_3 are mutually exclusive and $\Omega = A_1 \cup A_2 \cup A_3$

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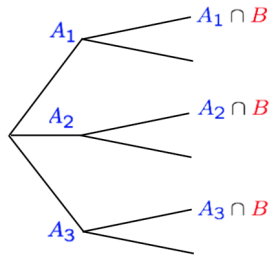
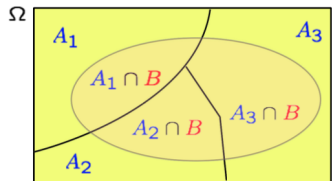
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Total Probability Theorem

$$\mathbb{P}(B) = \sum_i \mathbb{P}(A_i) \mathbb{P}(B|A_i)$$

- $\mathbb{P}(A_i \cap B) = \mathbb{P}(A_i) \mathbb{P}(B|A_i)$



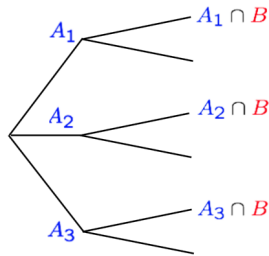
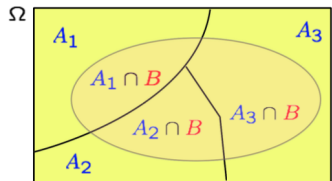
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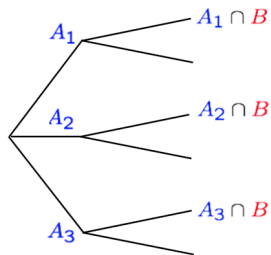
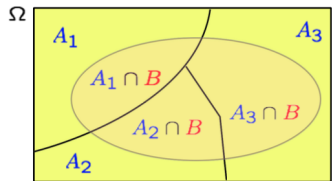
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- $\mathbb{P}(A_i \cap B) = \mathbb{P}(A_i) \mathbb{P}(B|A_i)$
- Weighted average from the point of A_i knowledge.

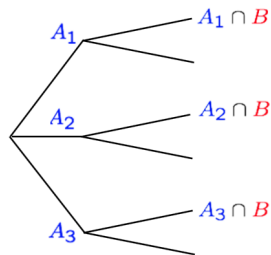
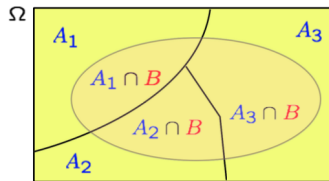


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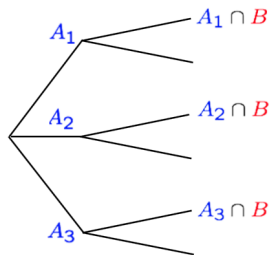
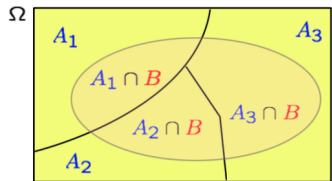
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Bayes' Rule

$$\mathbb{P}(A_i|B) = \frac{\mathbb{P}(A_i \cap B)}{\mathbb{P}(B)} = \frac{\mathbb{P}(A_i)\mathbb{P}(B|A_i)}{\sum_j \mathbb{P}(A_j)\mathbb{P}(B|A_j)}$$



Example 1: Airplane-Radar

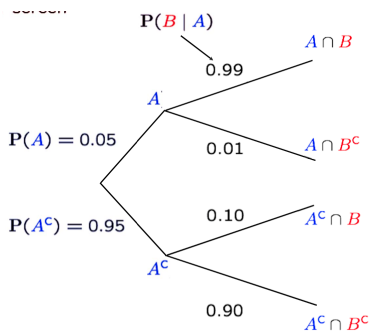
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- A : Airplane is flying above
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$$=$$

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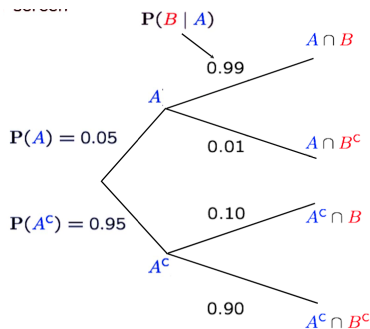
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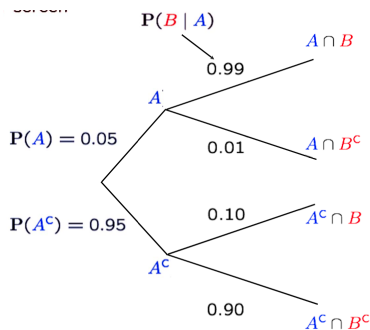
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$$\begin{aligned}\mathbb{P}(A \cap B) &= \mathbb{P}(A)\mathbb{P}(B|A) \\ &= 0.05 \times 0.99 = 0.0495\end{aligned}$$

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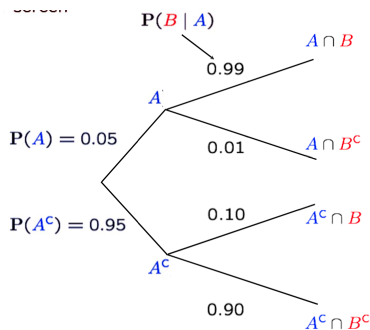
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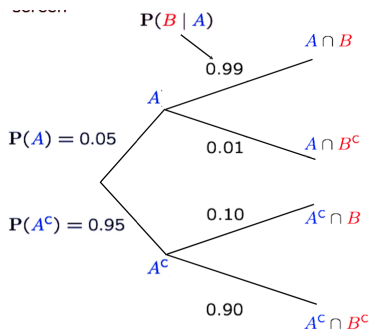
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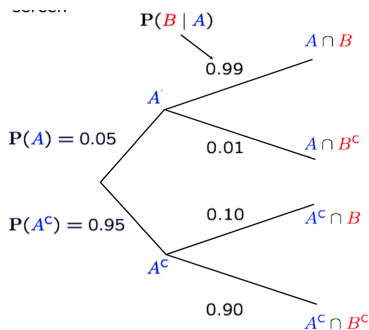
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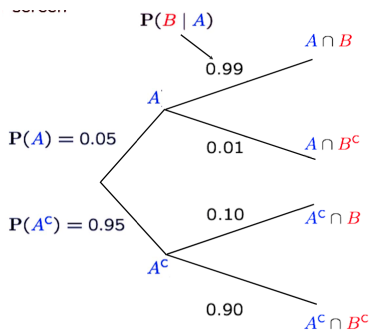
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$$\mathbb{P}(A|B) = \frac{\mathbb{P}(A \cap B)}{\mathbb{P}(B)} = \frac{0.0495}{0.1445} \approx 0.34$$



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- B : you shout.
- Assume:

$$\mathbb{P}(A_1) = 0.7, \mathbb{P}(A_2) = 0.3,$$

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$$\mathbb{P}(A_1)\mathbb{P}(B|A_1) = 0.7 \times 0.3 = 0.21$$

$$\mathbb{P}(A_2)\mathbb{P}(B|A_2) = 0.3 \times 0.5 = 0.15$$

$$\mathbb{P}(B) = 0.21 + 0.15 = 0.36$$

$$\mathbb{P}(A_1|B) = \frac{0.21}{0.36} \approx 0.583$$

$$\mathbb{P}(A_2|B) = \frac{0.15}{0.36} \approx 0.417$$

- (1) Conditional Probability
- (2) Bayes' Rule and Bayesian Inference
- (3) Independence, Conditional Independence

Bayesian inference was really fun.

Now, let's develop a new concept from conditioning.

That is *Independence*.

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- Independence makes our analysis and modeling **much simpler**, because I can remove independent events in the analysis of what I am interested in.

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(Q1) $A \perp\!\!\!\perp B \rightarrow A \perp\!\!\!\perp B|C?$

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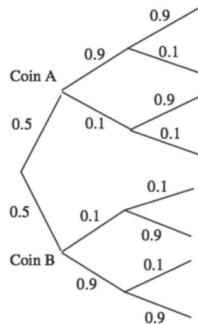
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- No.

(Q2) $A \perp\!\!\!\perp B \mid C \rightarrow A \perp\!\!\!\perp B$?

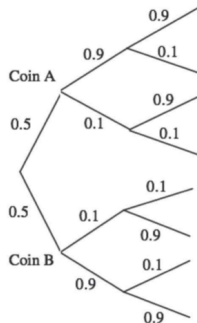
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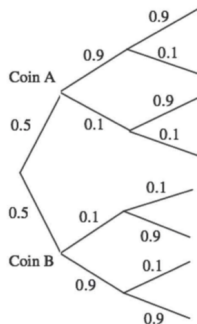
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- $H_1 \perp\!\!\!\perp H_2|B$? Yes

$$\mathbb{P}(H_1 \cap H_2|B) = 0.9 \times 0.9, \quad \mathbb{P}(H_1|B)\mathbb{P}(H_2|B) = 0.9 \times 0.9$$

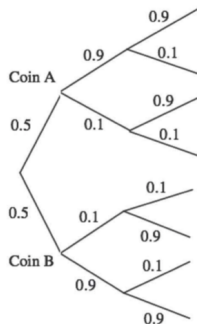


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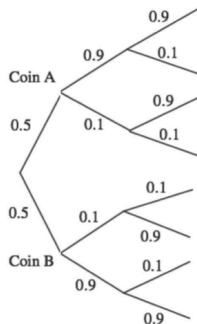
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$$\mathbb{P}(H_1) = \mathbb{P}(B)\mathbb{P}(H_1|B) + \mathbb{P}(B^c)\mathbb{P}(H_1|B^c)$$

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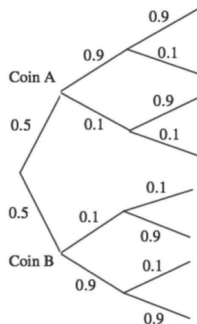
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Independence of Multiple Events

The events A_1, A_2, \dots, A_n are said to be independent if

$$\mathbb{P}\left(\bigcap_{i \in S} A_i\right) = \prod_{i \in S} \mathbb{P}(A_i), \quad \text{for every subset } S \text{ of } \{1, 2, \dots, n\}$$

Questions?

- 1) What is conditional probability? Why do we need it?
- 2) Explain the overall framework of Bayesian inference.
- 3) What is the total probability theorem?
- 4) What is Bayes' rule? What does it can give us?
- 5) What's the difference between independence and conditional independence?