



#### Can we take a purely logical approach?

- Risks falsehood: "A<sub>45</sub> will get me there on time"
- Leads to conclusions that are too weak for decision making:
  - $\square$   $A_{45}$  will get me there on time if there is no accident on the bridge and it doesn't rain and my tires remain intact, etc.
  - $\square$   $A_{1440}$  might reasonably be said to get me there on time but I'd have to stay overnight at the airport!
- Logic represents uncertainty by disjunction but cannot tell us how likely the different conditions are.



## Methods for handling uncertainty



- ☐ Assume my car does not have a flat tire
- $\square$  Assume  $A_{45}$  works unless contradicted by evidence
- $\hfill \square$  Issues: What assumptions are reasonable? How to handle contradiction?
- Rules with ad-hoc fudge factors:
  - $\square A_{45}$
  - $\longrightarrow$  0.99 WetGrass □ Sprinkler

  - □ WelGrass /→ 0.7 Rain □ Issues: Problems with combination, e.g., Sprinkler causes Rain??
- Probability
  - ☐ Model agent's degree of belief
  - $\square$  Given the available evidence,  $A_{45}$  will get me there on time with probability 0.04
- □ Probabilities have a clear calculus of combination



## Our Alternative: Use Probability



• Given the available evidence,  $A_{45}$  will get me there on time with probability 0.04

 $P(A_{45}) = 0.04$  (prior/unconditional probability)

- Probabilistic assertions summarize the effects of
  - □ Laziness: too much work to list the complete set of antecedents or consequents to ensure no exceptions
  - ☐ *Theoretical ignorance*: medical science has no complete theory for the domain
  - □ *Uncertainty:* Even if we know all the rules, we might be uncertain about a particular patient



#### Uncertainty (Probabilistic Logic): Foundations



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- Probability theory provides a quantitative way of encoding likelihood
- Frequentist
  - ☐ Probability is inherent in the process
  - $\square$  Probability is estimated from measurements
- Subjectivist (Bayesian)
  - ☐ Probability is a model of *your* degree of belief



# Subjective (Bayesian) Probability



- Probabilities relate propositions to *one's own state of* knowledge
  - $\square$  Example:  $P(A_{45}|no\ reported\ accidents) = 0.06$ (Conditional probability)
- These are *not* assertions about the world
- Probabilities of propositions change with new evidence  $\square$  Example:  $P(A_{45}|no\ reported\ accidents,\ 5am) = 0.15$



### Making decisions under uncertainty



- Suppose I believe the following:
  - P(A<sub>45</sub> gets me there on time | ...)
- = 0.04
- P(A<sub>90</sub> gets me there on time | ...)
- = 0.70 = 0.95
- P(A<sub>180</sub> gets me there on time | ...) P(A<sub>1440</sub> gets me there on time | ...)
- = 0.9999
- Which action to choose?
  - Depends on my preferences for missing flight vs. time spent waiting, etc.



## **Decision Theory**



- Decision Theory develops methods for making optimal decisions in the presence of uncertainty.
  - ☐ Decision Theory = utility theory + probability theory
- Utility theory is used to represent and infer preferences: Every state has a degree of usefulness
- An agent is rational if and only if it chooses an action that yields the highest expected utility, averaged over all possible outcomes of the



#### Random variables



- A discrete random variable is a function that
  - □ takes discrete values from a countable domain and
  - □ maps them to a number between 0 and 1
  - ☐ Example: Weather is a discrete (propositional) random variable that has domain <sunny,rain,cloudy,snow
    - ☐ sunny is an abbreviation for Weather = sunny
    - □ P(Weather=sunny)=0.72, P(Weather=rain)=0.1, etc.
    - ☐ Can be written: P(sunny)=0.72, P(rain)=0.1, etc.
    - □ Domain values must be exhaustive and mutually exclusive
- Other types of random variables:
  - ☐ Boolean random variable has the domain <true,false>,
    - □ e.g., Cavity (special case of discrete random variable)
- □ Continuous random variable as the domain of real numbers, e.g., Temp



## **Propositions**



■ Elementary proposition constructed by assignment of a value to a random variable:

□ e.g. Weather = sunny  $\square$  e.g. *Cavity* = *false* (abbreviated as  $\neg$  *cavity*)

 Complex propositions formed from elementary propositions & standard logical connectives

□ e.g. Weather = sunny ∨ Cavity = false



#### **Atomic Events**



- Atomic event.
  - ☐ A *complete* specification of the state of the world about which the agent is uncertain
  - ☐ E.q., if the world consists of only two Boolean variables *Cavity* and Toothache, then there are 4 distinct atomic events:

Cavity = false \( \tau \) Toothache = false

Cavity = false ∧ Toothache = true

Cavity = true ∧ Toothache = false Cavity = true ∧ Toothache = true

■ Atomic events are mutually exclusive and exhaustive



### **Axioms of Probability**



- For any proposition  $a, 0 \le P(a) \le 1$
- P(true) = 1 and P(false) = 0
- $\blacksquare$  P(A  $\vee$  B) = P(A) + P(B) P(A  $\wedge$  B)

## Example:

$$\Box P(a \vee \neg a) = P(a) + P(\neg a) - P(a \wedge \neg a)$$

$$\Box P(true) = P(a) + P(\neg a) - P(false)$$

$$\Box 1 = P(a) + P(\neg a)$$

$$\Box P(\neg a) = 1 - P(a)$$



### Prior probability



- Prior (unconditional) probability
  - $\hfill\Box$  corresponds to belief prior to arrival of any (new) evidence
  - □ *P(sunny)=0.72, P(rain)=0.1*, etc.
- *Probability distribution* gives values for all possible assignments:
  - $\hfill\Box$  Vector notation: Weather is one of <0.72, 0.1, 0.08, 0.1>, where weather is one of <sunny,rain,cloudy,snow>.
  - □ **P**(Weather) = <0.72,0.1,0.08,0.1
  - ☐ Sums to 1 over the domain



## **Conditional Probability**

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■ E.g., *P*(*A*<sub>45</sub>/no reported accidents) = 0.06

The probability of plan  $A_{45}$  getting us there in time is 0.06, given that all we know is there are no reported accidents

- Definition of Conditional Probability:  $P(A \mid B) = P(A \land B)/P(B)$
- Product rule gives an alternative formulation:

 $P(A \land B) = P(A \mid B) * P(B)$  $= P(B \mid A) * P(A)$ 

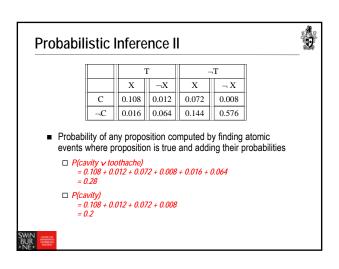
■ A general version holds for whole distributions: P(Weather, Cavity) = P(Weather | Cavity) \* P(Cavity)

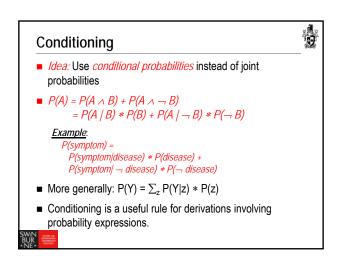


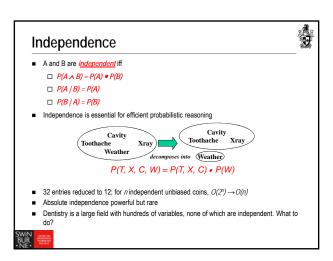
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☐ P(toothache) = 0.05 [add elements of toothache column]

#### Probabilistic Inference Probabilistic inference: the computation □ from observed evidence ☐ from prior and *conditional probabilities* □ for auery propositions. ■ We use the *full joint distribution* as the "knowledge base" from which answers to questions may be derived. ■ E.g., three Boolean variables *Toothache (T), Cavity (C), ShowsOnXRay (X)* X $\neg X$ X $\neg X$ C 0.108 0.012 0.072 0.008 0.016 0.064 0.144 $\neg C$ Probabilities in joint distribution sum to 1







## Conditional Independence



- A and B are *conditionally independent given C* iff
  - $\square P(A \mid B, C) = P(A \mid C)$
  - $\square P(B \mid A, C) = P(B \mid C)$
  - $\square P(A \land B \mid C) = P(A \mid C) * P(B \mid C)$
- Toothache (T), Spot in Xray (X), Cavity (C)
  - $\hfill\square$  None of these propositions are independent of one other
  - □ But T and X are conditionally independent given C



# Conditional Independence II



- In most cases, the use of conditional independence reduces the size of the representation of the joint distribution from exponential in *n* to linear in *n*.
- Conditional independence is our most basic and robust form of knowledge about uncertain environments.



## Bayes' Rule



- $P(A \mid B) = (P(B \mid A) * P(A)) / P(B)$
- P(disease | symptom) = P(symptom | disease) \* P(disease)
- Useful for assessing diagnostic probability from causal probability:

  □ P(Cause|Effect) = (P(Effect|Cause) \* P(Cause)) / P(Effect)
- Imagine
  - ☐ disease = Zika, symptom = fever
  - □ *P(disease | symptom)* is different in Zika-indicated country vs. Australia
  - □ *P(symptom | disease)* should be the same
  - ☐ It is more useful to learn *P(symptom | disease)*
  - ☐ What about P(symptom)?
    ☐ Use *conditioning*



# **Combining Evidence**



★ Bayesian updating given two pieces of information

$$P(C|T,X) = \frac{P(T,X|C)P(C)}{P(T,X)}$$

■ Assume that T and X are conditionally independent given C (naïve Bayes Model)



- $P(C|T,X) = \frac{P(T|C)P(X|C)P(C)}{P(T,X)}$
- We can do the evidence combination sequentially



#### Summary



- Probability is a rigorous formalism for uncertain knowledge
- Joint probability distribution specifies probability of every atomic event
- Queries can be answered by summing over atomic events
- For nontrivial domains, we must find a way to reduce the joint size
- Independence and conditional independence provide the tools
- Conditioning and Bayes' rule provide basic and powerful mechanisms for probabilistic inference

