UNCERTAINTY

Chapter 13

Outline

- \Diamond Uncertainty
- \Diamond Probability
- ♦ Syntax and Semantics
- ♦ Inference
- ♦ Independence and Bayes' Rule

Uncertainty

Let action A_t = leave for airport t minutes before flight Will A_t get me there on time?

Problems:

- 1) partial observability (road state, other drivers' plans, etc.)
- 2) noisy sensors (radio traffic reports)
- 3) uncertainty in action outcomes (flat tire, etc.)
- 4) immense complexity of modelling and predicting traffic

Hence a purely logical approach either

- 1) risks falsehood: " A_{25} will get me there on time"
- or 2) leads to conclusions that are too weak for decision making:

" A_{25} will get me there on time if there's no accident on the bridge and it doesn't rain and my tires remain intact etc etc."

 $(A_{1440} \text{ might reasonably be said to get me there on time but I'd have to stay overnight in the airport . . .)$

Methods for handling uncertainty

Default or nonmonotonic logic:

Assume my car does not have a flat tire

Assume A_{25} works unless contradicted by evidence

Issues: What assumptions are reasonable? How to handle contradiction?

Rules with fudge factors:

```
A_{25} \mapsto_{0.3} AtAirportOnTime

Sprinkler \mapsto_{0.99} WetGrass

WetGrass \mapsto_{0.7} Rain
```

Issues: Problems with combination, e.g., Sprinkler causes Rain??

Probability

Given the available evidence,

 A_{25} will get me there on time with probability 0.04 Mahaviracarya (9th C.), Cardamo (1565) theory of gambling

(Fuzzy logic handles degree of truth NOT uncertainty e.g., WetGrass is true to degree 0.2)

Probability

Probabilistic assertions summarize effects of

laziness: failure to enumerate exceptions, qualifications, etc.

ignorance: lack of relevant facts, initial conditions, etc.

Subjective or Bayesian probability:

Probabilities relate propositions to one's own state of knowledge

e.g.,
$$P(A_{25}|\text{no reported accidents}) = 0.06$$

These are **not** claims of a "probabilistic tendency" in the current situation (but might be learned from past experience of similar situations)

Probabilities of propositions change with new evidence:

e.g.,
$$P(A_{25}|\text{no reported accidents}, 5 \text{ a.m.}) = 0.15$$

(Analogous to logical entailment status $KB \models \alpha$, not truth.)

Making decisions under uncertainty

Suppose I believe the following:

```
P(A_{25} \text{ gets me there on time}|\ldots) = 0.04 P(A_{90} \text{ gets me there on time}|\ldots) = 0.70 P(A_{120} \text{ gets me there on time}|\ldots) = 0.95 P(A_{1440} \text{ gets me there on time}|\ldots) = 0.9999
```

Which action to choose?

Depends on my preferences for missing flight vs. airport cuisine, etc.

Utility theory is used to represent and infer preferences

Decision theory = utility theory + probability theory

Probability basics

Begin with a set Ω —the sample space e.g., 6 possible rolls of a die. $\omega \in \Omega$ is a sample point/possible world/atomic event

A probability space or probability model is a sample space with an assignment $P(\omega)$ for every $\omega \in \Omega$ s.t.

$$0 \leq P(\omega) \leq 1 \\ \Sigma_{\omega}P(\omega) = 1 \\ \text{e.g., } P(1) = P(2) = P(3) = P(4) = P(5) = P(6) = 1/6.$$

An event A is any subset of Ω

$$P(A) = \sum_{\{\omega \in A\}} P(\omega)$$

E.g.,
$$P(\text{die roll} < 4) = P(1) + P(2) + P(3) = 1/6 + 1/6 + 1/6 = 1/2$$

Random variables

A random variable is a function from sample points to some range, e.g., the reals or Booleans

e.g.,
$$Odd(1) = true$$
.

P induces a probability distribution for any r.v. X:

$$P(X = x_i) = \sum_{\{\omega: X(\omega) = x_i\}} P(\omega)$$

e.g.,
$$P(Odd = true) = P(1) + P(3) + P(5) = 1/6 + 1/6 + 1/6 = 1/2$$

Propositions

Think of a proposition as the event (set of sample points) where the proposition is true

Given Boolean random variables A and B: event a= set of sample points where $A(\omega)=true$ event $\neg a=$ set of sample points where $A(\omega)=false$ event $a \wedge b=$ points where $A(\omega)=true$ and $B(\omega)=true$

Often in Al applications, the sample points are **defined** by the values of a set of random variables, i.e., the sample space is the Cartesian product of the ranges of the variables

With Boolean variables, sample point = propositional logic model e.g., A = true, B = false, or $a \land \neg b$.

Proposition = disjunction of atomic events in which it is true

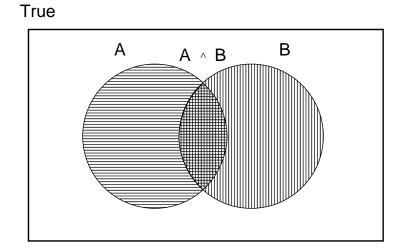
e.g.,
$$(a \lor b) \equiv (\neg a \land b) \lor (a \land \neg b) \lor (a \land b)$$

 $\Rightarrow P(a \lor b) = P(\neg a \land b) + P(a \land \neg b) + P(a \land b)$

Why use probability?

The definitions imply that certain logically related events must have related probabilities

E.g.,
$$P(a \lor b) = P(a) + P(b) - P(a \land b)$$



de Finetti (1931): an agent who bets according to probabilities that violate these axioms can be forced to bet so as to lose money regardless of outcome.

Syntax for propositions

Propositional or Boolean random variables

```
e.g., Cavity (do I have a cavity?) Cavity = true is a proposition, also written cavity
```

Discrete random variables (finite or infinite)

e.g., Weather is one of $\langle sunny, rain, cloudy, snow \rangle$ Weather = rain is a proposition Values must be exhaustive and mutually exclusive

Continuous random variables (bounded or unbounded) e.g., Temp = 21.6; also allow, e.g., Temp < 22.0.

Arbitrary Boolean combinations of basic propositions

Prior probability

Prior or unconditional probabilities of propositions

e.g.,
$$P(Cavity = true) = 0.1$$
 and $P(Weather = sunny) = 0.72$ correspond to belief prior to arrival of any (new) evidence

Probability distribution gives values for all possible assignments:

$$\mathbf{P}(Weather) = \langle 0.72, 0.1, 0.08, 0.1 \rangle$$
 (normalized, i.e., sums to 1)

Joint probability distribution for a set of r.v.s gives the probability of every atomic event on those r.v.s (i.e., every sample point) $\mathbf{P}(Weather, Cavity) = \mathbf{a} \ 4 \times 2 \ \text{matrix}$ of values:

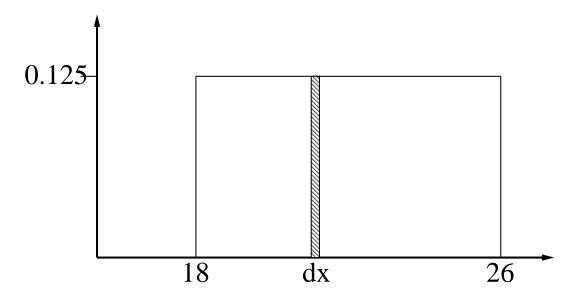
$$Weather = sunny rain cloudy snow \\ Cavity = true 0.144 0.02 0.016 0.02 \\ Cavity = false 0.576 0.08 0.064 0.08$$

Every question about a domain can be answered by the joint distribution because every event is a sum of sample points

Probability for continuous variables

Express distribution as a parameterized function of value:

$$P(X=x) = U[18, 26](x) =$$
uniform density between 18 and 26



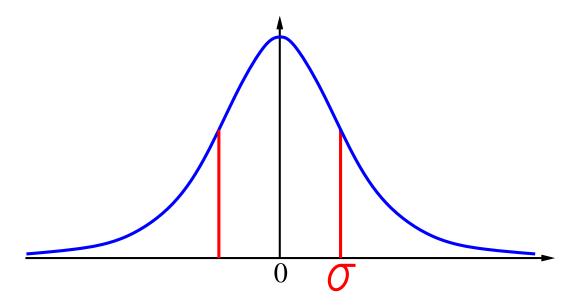
Here P is a density; integrates to 1.

$$P(X=20.5)=0.125$$
 really means

$$\lim_{dx\to 0} P(20.5 \le X \le 20.5 + dx)/dx = 0.125$$

Gaussian density

$$P(x) = \frac{1}{\sqrt{2\pi}\sigma} e^{-(x-\mu)^2/2\sigma^2}$$



Conditional or posterior probabilities

```
e.g., P(cavity|toothache) = 0.8
i.e., given that toothache is all I know
NOT "if toothache then 80% chance of cavity"
```

(Notation for conditional distributions:

 $\mathbf{P}(Cavity|Toothache) = 2$ -element vector of 2-element vectors)

If we know more, e.g., cavity is also given, then we have

$$P(cavity|toothache, cavity) = 1$$

Note: the less specific belief **remains valid** after more evidence arrives, but is not always **useful**

New evidence may be irrelevant, allowing simplification, e.g.,

$$P(cavity|toothache, canucksWin) = P(cavity|toothache) = 0.8$$

This kind of inference, sanctioned by domain knowledge, is crucial

Definition of conditional probability:

$$P(a|b) = \frac{P(a \wedge b)}{P(b)} \text{ if } P(b) \neq 0$$

Product rule gives an alternative formulation:

$$P(a \wedge b) = P(a|b)P(b) = P(b|a)P(a)$$

A general version holds for whole distributions, e.g.,

 $\mathbf{P}(Weather, Cavity) = \mathbf{P}(Weather|Cavity)\mathbf{P}(Cavity)$ (View as a 4×2 set of equations, **not** matrix mult.)

Chain rule is derived by successive application of product rule:

$$\mathbf{P}(X_1,\ldots,X_n) = \mathbf{P}(X_1,\ldots,X_{n-1}) \ \mathbf{P}(X_n|X_1,\ldots,X_{n-1})$$

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$$\mathbf{P}(X_1, \dots, X_n) = \mathbf{P}(X_1, \dots, X_{n-1}) \ \mathbf{P}(X_n | X_1, \dots, X_{n-1})$$

= $\mathbf{P}(X_1, \dots, X_{n-2}) \ \mathbf{P}(X_{n-1} | X_1, \dots, X_{n-2}) \ \mathbf{P}(X_n | X_1, \dots, X_{n-1})$

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$$\mathbf{P}(X_{1},...,X_{n}) = \mathbf{P}(X_{1},...,X_{n-1}) \ \mathbf{P}(X_{n}|X_{1},...,X_{n-1})
= \mathbf{P}(X_{1},...,X_{n-2}) \ \mathbf{P}(X_{n-1}|X_{1},...,X_{n-2}) \ \mathbf{P}(X_{n}|X_{1},...,X_{n-1})
= ...
= \P(X_{i}|X_{1},...,X_{i-1})$$

Start with the joint distribution:

	toothache		¬ toothache	
	catch ¬ catch		catch	¬ catch
cavity	.108	.012	.072	.008
¬ cavity	.016	.064	.144	.576

For any proposition ϕ , sum the atomic events where it is true:

$$P(\phi) = \sum_{\omega : \omega \models \phi} P(\omega)$$

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$$P(toothache) = 0.108 + 0.012 + 0.016 + 0.064 = 0.2$$

Start with the joint distribution:

	toothache		¬ toothache	
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cavity	.108	.012	.072	.008
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For any proposition ϕ , sum the atomic events where it is true:

$$P(\phi) = \sum_{\omega:\omega \models \phi} P(\omega)$$

 $P(cavity \lor toothache) = ?$

Start with the joint distribution:

	toothache		¬ toothache	
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cavity	.108	.012	.072	.008
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For any proposition ϕ , sum the atomic events where it is true:

$$P(\phi) = \sum_{\omega:\omega \models \phi} P(\omega)$$

 $P(cavity \lor toothache) = 0.108 + 0.012 + 0.072 + 0.008 + 0.016 + 0.064 = 0.28$

Start with the joint distribution:

	toothache		¬ toothache	
	catch ¬ catch		catch	¬ catch
cavity	.108	.012	.072	.008
¬ cavity	.016	.064	.144	.576

Can also compute conditional probabilities:

$$P(\neg cavity | toothache) = ?$$

Start with the joint distribution:

	toothache		¬ toothache	
	catch	¬ catch	catch	¬ catch
cavity	.108	.012	.072	.008
¬ cavity	.016	.064	.144	.576

Can also compute conditional probabilities:

$$P(\neg cavity | toothache) = \frac{P(\neg cavity \land toothache)}{P(toothache)}$$

Start with the joint distribution:

	toothache		¬ toothache	
	catch ¬ catch		catch	¬ catch
cavity	.108	.012	.072	.008
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Can also compute conditional probabilities:

$$P(\neg cavity | toothache) = \frac{P(\neg cavity \land toothache)}{P(toothache)}$$

$$= \frac{0.016 + 0.064}{0.108 + 0.012 + 0.016 + 0.064} = 0.4$$

	toothache		¬ toothache	
	catch ¬ catch		catch	¬ catch
cavity	.108	.012	.072	.008
¬ cavity	.016	.064	.144	.576

$$\mathbf{P}(Cavity|toothache) = \frac{\mathbf{P}(Cavity,toothache)}{P(toothache)} = \alpha \, \mathbf{P}(Cavity,toothache)$$

	toothache		¬ toothache		
	catch	¬ cate	ch	catch	¬ catch
cavity	.108	.012		.072	.008
¬ cavity	.016	.064		.144	.576

$$\begin{split} \mathbf{P}(Cavity|toothache) &= \frac{\mathbf{P}(Cavity,toothache)}{P(toothache)} = \alpha \, \mathbf{P}(Cavity,toothache) \\ &= \alpha \, [\mathbf{P}(Cavity,toothache,catch) + \mathbf{P}(Cavity,toothache,\neg catch)] \end{split}$$

	toothache		\neg to	¬ toothache	
	catch	¬ catcl	catch	\neg catch	
cavity	.108	.012	.072	.008	
¬ cavity	.016	.064	.144	.576	

$$\mathbf{P}(Cavity|toothache) = \frac{\mathbf{P}(Cavity,toothache)}{P(toothache)} = \alpha \mathbf{P}(Cavity,toothache)$$

$$= \alpha \left[\mathbf{P}(Cavity,toothache,catch) + \mathbf{P}(Cavity,toothache,\neg catch) \right]$$

$$= \alpha \left[\langle 0.108, 0.016 \rangle + \langle 0.012, 0.064 \rangle \right]$$

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$$= \alpha \left[\mathbf{P}(Cavity,toothache,catch) + \mathbf{P}(Cavity,toothache,\neg catch)\right]$$

$$= \alpha \left[\langle 0.108,0.016\rangle + \langle 0.012,0.064\rangle\right]$$

$$= \alpha \left\langle 0.12,0.08\rangle = \langle 0.6,0.4\rangle$$

	toothache		$\neg too$	¬ toothache	
	catch	¬ catch	catch	¬ catch	
cavity	.108	.012	.072	.008	
¬ cavity	.016	.064	.144	.576	

Denominator can be viewed as a normalization constant α

$$\mathbf{P}(Cavity|toothache) = \frac{\mathbf{P}(Cavity,toothache)}{P(toothache)} = \alpha \mathbf{P}(Cavity,toothache)$$

$$= \alpha \left[\mathbf{P}(Cavity,toothache,catch) + \mathbf{P}(Cavity,toothache,\neg catch)\right]$$

$$= \alpha \left[\langle 0.108, 0.016 \rangle + \langle 0.012, 0.064 \rangle\right]$$

$$= \alpha \left\langle 0.12, 0.08 \rangle = \langle 0.6, 0.4 \rangle$$

General idea: compute distribution on query variable by fixing evidence variables and summing over hidden variables

Inference by enumeration, contd.

Let **X** be all the variables. Typically, we want the posterior joint distribution of the query variables **Y** given specific values **e** for the evidence variables **E**

Let the hidden variables be $\mathbf{H} = \mathbf{X} - \mathbf{Y} - \mathbf{E}$

Then the required summation of joint entries is done by summing out the hidden variables:

$$P(Y|E=e) = \alpha P(Y, E=e) = \alpha \Sigma_h P(Y, E=e, H=h)$$

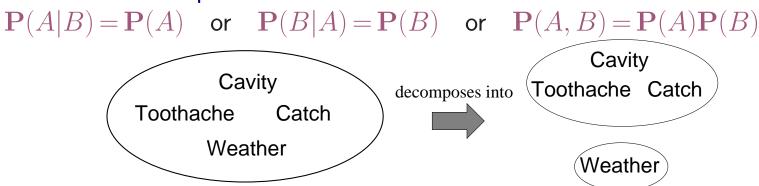
The terms in the summation are joint entries because Y, E, and H together exhaust the set of random variables

Obvious problems:

- 1) Worst-case time complexity $O(d^n)$ where d is the largest arity
- 2) Space complexity $O(d^n)$ to store the joint distribution
- 3) How to find the numbers for $O(d^n)$ entries???

Independence

A and B are independent iff



$$\mathbf{P}(Toothache, Catch, Cavity, Weather)$$

= $\mathbf{P}(Toothache, Catch, Cavity)\mathbf{P}(Weather)$

32 entries reduced to 12; for n independent biased coins, $2^n \rightarrow n$

Absolute independence powerful but rare

Dentistry is a large field with hundreds of variables, none of which are independent. What to do?

Conditional independence

P(Toothache, Cavity, Catch) has $2^3 - 1 = 7$ independent entries

If I have a cavity, the probability that the probe catches in it doesn't depend on whether I have a toothache:

(1) P(catch|toothache, cavity) = P(catch|cavity)

The same independence holds if I haven't got a cavity:

(2)
$$P(catch|toothache, \neg cavity) = P(catch|\neg cavity)$$

Catch is conditionally independent of Toothache given Cavity:

$$\mathbf{P}(Catch|Toothache, Cavity) = \mathbf{P}(Catch|Cavity)$$

Equivalent statements:

```
\begin{aligned} \mathbf{P}(Toothache|Catch,Cavity) &= \mathbf{P}(Toothache|Cavity) \\ \mathbf{P}(Toothache,Catch|Cavity) &= \mathbf{P}(Toothache|Cavity) \mathbf{P}(Catch|Cavity) \end{aligned}
```

Conditional independence contd.

Write out full joint distribution using chain rule:

$$\begin{split} \mathbf{P}(Toothache, Catch, Cavity) \\ &= \mathbf{P}(Toothache|Catch, Cavity) \mathbf{P}(Catch, Cavity) \end{split}$$

Conditional independence contd.

Write out full joint distribution using chain rule:

```
\mathbf{P}(Toothache, Catch, Cavity)
```

- $= \mathbf{P}(Toothache|Catch, Cavity)\mathbf{P}(Catch, Cavity)$
- $=\mathbf{P}(Toothache|Catch,Cavity)\mathbf{P}(Catch|Cavity)\mathbf{P}(Cavity)$

Conditional independence contd.

Write out full joint distribution using chain rule:

```
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```

How many independent numbers?

Conditional independence contd.

Write out full joint distribution using chain rule:

 $\mathbf{P}(Toothache, Catch, Cavity)$

- $= \mathbf{P}(Toothache|Catch,Cavity)\mathbf{P}(Catch,Cavity)$
- $= \mathbf{P}(Toothache|Catch,Cavity)\mathbf{P}(Catch|Cavity)\mathbf{P}(Cavity)$
- $= \mathbf{P}(Toothache|Cavity)\mathbf{P}(Catch|Cavity)\mathbf{P}(Cavity)$

$$2 + 2 + 1 = 5$$
 independent numbers

In many 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

Product rule $P(a \wedge b) = P(a|b)P(b) = P(b|a)P(a)$

$$\Rightarrow$$
 Bayes' rule $P(a|b) = \frac{P(b|a)P(a)}{P(b)}$

or in distribution form

$$\mathbf{P}(Y|X) = \frac{\mathbf{P}(X|Y)\mathbf{P}(Y)}{\mathbf{P}(X)} = \alpha \mathbf{P}(X|Y)\mathbf{P}(Y)$$

Useful for assessing diagnostic probability from causal probability:

$$P(Cause|Effect) = \frac{P(Effect|Cause)P(Cause)}{P(Effect)}$$

E.g., let M be meningitis, S be stiff neck:

$$P(m|s) = ?$$

Bayes' Rule

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Useful for assessing diagnostic probability from causal probability:

$$P(Cause|Effect) = \frac{P(Effect|Cause)P(Cause)}{P(Effect)}$$

E.g., let M be meningitis, S be stiff neck:

$$P(m|s) = \frac{P(s|m)P(m)}{P(s)} = \frac{0.8 \times 0.0001}{0.1} = 0.0008$$

Note: posterior probability of meningitis still very small!

 $\mathbf{P}(Cavity|toothache \land catch)$

 $= \mathbf{P}(toothache \wedge catch|Cavity)\mathbf{P}(Cavity)/P(toothache \wedge catch)$

 $\mathbf{P}(Cavity|toothache \land catch)$

- $= \mathbf{P}(toothache \wedge catch|Cavity)\mathbf{P}(Cavity)/P(toothache \wedge catch)$
- $= \alpha \mathbf{P}(toothache \wedge catch|Cavity)\mathbf{P}(Cavity)$

 $\mathbf{P}(Cavity|toothache \land catch)$

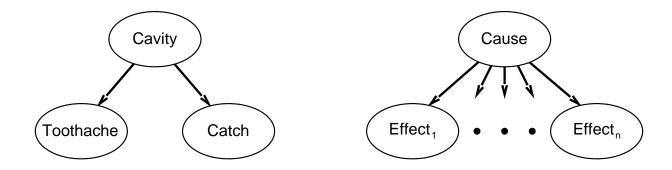
- $= \mathbf{P}(toothache \wedge catch|Cavity)\mathbf{P}(Cavity)/P(toothache \wedge catch)$
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- = $\alpha \mathbf{P}(toothache|Cavity)\mathbf{P}(catch|Cavity)\mathbf{P}(Cavity)$

 $\mathbf{P}(Cavity|toothache \land catch)$

- $= \mathbf{P}(toothache \wedge catch|Cavity)\mathbf{P}(Cavity)/P(toothache \wedge catch)$
- $= \alpha \mathbf{P}(toothache \wedge catch|Cavity)\mathbf{P}(Cavity)$
- = $\alpha \mathbf{P}(toothache|Cavity)\mathbf{P}(catch|Cavity)\mathbf{P}(Cavity)$

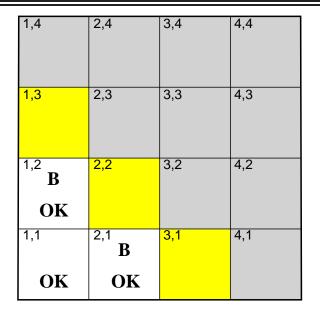
This is an example of a naive Bayes model:

$$\mathbf{P}(Cause, Effect_1, \dots, Effect_n) = \mathbf{P}(Cause)\Pi_i\mathbf{P}(Effect_i|Cause)$$



Total number of parameters is **linear** in n

Wumpus World



 $P_{ij} = true \text{ iff } [i, j] \text{ contains a pit }$

 $B_{ij} = true \ {
m iff} \ [i,j]$ is breezy Include only $B_{1,1}, B_{1,2}, B_{2,1}$ in the probability model

Specifying the probability model

The full joint distribution is $P(P_{1,1}, ..., P_{4,4}, B_{1,1}, B_{1,2}, B_{2,1})$

Apply product rule: $P(B_{1,1}, B_{1,2}, B_{2,1} | P_{1,1}, \dots, P_{4,4}) P(P_{1,1}, \dots, P_{4,4})$

(Do it this way to get P(Effect|Cause).)

First term: 1 if pits are adjacent to breezes, 0 otherwise

Second term: pits are placed randomly, probability 0.2 per square:

$$\mathbf{P}(P_{1,1},\ldots,P_{4,4}) = ?$$

Specifying the probability model

The full joint distribution is $P(P_{1,1}, ..., P_{4,4}, B_{1,1}, B_{1,2}, B_{2,1})$

Apply product rule: $P(B_{1,1}, B_{1,2}, B_{2,1} | P_{1,1}, \dots, P_{4,4}) P(P_{1,1}, \dots, P_{4,4})$

(Do it this way to get P(Effect|Cause).)

First term: 1 if pits are adjacent to breezes, 0 otherwise

Second term: pits are placed randomly, probability 0.2 per square:

$$\mathbf{P}(P_{1,1},\ldots,P_{4,4}) = \prod_{i,j=1,1}^{4,4} \mathbf{P}(P_{i,j}) = 0.2^n \times 0.8^{16-n}$$

for n pits.

Observations and query

We know the following facts:

$$b = \neg b_{1,1} \wedge b_{1,2} \wedge b_{2,1} known = \neg p_{1,1} \wedge \neg p_{1,2} \wedge \neg p_{2,1}$$

Query is $\mathbf{P}(P_{1,3}|known,b)$

Define $Unknown = P_{ij}$ s other than $P_{1,3}$ and Known

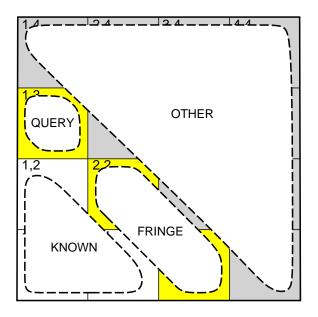
For inference by enumeration, we have

$$\mathbf{P}(P_{1,3}|known,b) = \alpha \Sigma_{unknown} \mathbf{P}(P_{1,3}, unknown, known, b)$$

Grows exponentially with number of squares!

Using conditional independence

Basic insight: observations are conditionally independent of other hidden squares given neighbouring hidden squares



Define $Unknown = Fringe \cup Other$ $\mathbf{P}(b|P_{1,3}, Known, Unknown) = \mathbf{P}(b|P_{1,3}, Known, Fringe)$

Manipulate query into a form where we can use this!

$$\mathbf{P}(P_{1,3}|known,b) = \alpha \sum_{unknown} \mathbf{P}(P_{1,3},unknown,known,b)$$

$$\mathbf{P}(P_{1,3}|known,b) = \alpha \sum_{unknown} \mathbf{P}(P_{1,3},unknown,known,b)$$
$$= \alpha \sum_{unknown} \mathbf{P}(b|P_{1,3},known,unknown)\mathbf{P}(P_{1,3},known,unknown)$$

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$$= \alpha \sum_{unknown} \mathbf{P}(b|P_{1,3},known,unknown)\mathbf{P}(P_{1,3},known,unknown)$$

$$= \alpha \sum_{unknown} \sum_{fringe\ other} \mathbf{P}(b|known,P_{1,3},fringe,other)\mathbf{P}(P_{1,3},known,fringe,other)$$

$$\mathbf{P}(P_{1,3}|known,b) = \alpha \sum_{unknown} \mathbf{P}(P_{1,3},unknown,known,b)$$

$$= \alpha \sum_{unknown} \mathbf{P}(b|P_{1,3},known,unknown)\mathbf{P}(P_{1,3},known,unknown)$$

$$= \alpha \sum_{fringe\ other} \sum_{other} \mathbf{P}(b|known,P_{1,3},fringe,other)\mathbf{P}(P_{1,3},known,fringe,other)$$

$$= \alpha \sum_{fringe\ other} \sum_{other} \mathbf{P}(b|known,P_{1,3},fringe)\mathbf{P}(P_{1,3},known,fringe,other)$$

$$\begin{aligned} \mathbf{P}(P_{1,3}|known,b) &= \alpha \sum_{unknown} \mathbf{P}(P_{1,3},unknown,known,b) \\ &= \alpha \sum_{unknown} \mathbf{P}(b|P_{1,3},known,unknown) \mathbf{P}(P_{1,3},known,unknown) \\ &= \alpha \sum_{fringe\ other} \sum_{other} \mathbf{P}(b|known,P_{1,3},fringe,other) \mathbf{P}(P_{1,3},known,fringe,other) \\ &= \alpha \sum_{fringe\ other} \sum_{other} \mathbf{P}(b|known,P_{1,3},fringe) \mathbf{P}(P_{1,3},known,fringe,other) \\ &= \alpha \sum_{fringe} \sum_{other} \mathbf{P}(b|known,P_{1,3},fringe) \sum_{other} \mathbf{P}(P_{1,3},known,fringe,other) \end{aligned}$$

$$\mathbf{P}(P_{1,3}|known,b) = \alpha \sum_{unknown} \mathbf{P}(P_{1,3},unknown,known,b)$$

$$= \alpha \sum_{unknown} \mathbf{P}(b|P_{1,3},known,unknown)\mathbf{P}(P_{1,3},known,unknown)$$

$$= \alpha \sum_{fringe\ other} \sum_{other} \mathbf{P}(b|known,P_{1,3},fringe,other)\mathbf{P}(P_{1,3},known,fringe,other)$$

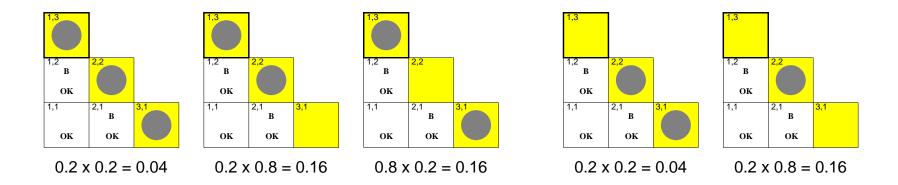
$$= \alpha \sum_{fringe\ other} \sum_{other} \mathbf{P}(b|known,P_{1,3},fringe)\mathbf{P}(P_{1,3},known,fringe,other)$$

$$= \alpha \sum_{fringe} \sum_{other} \mathbf{P}(b|known,P_{1,3},fringe) \sum_{other} \mathbf{P}(P_{1,3},known,fringe,other)$$

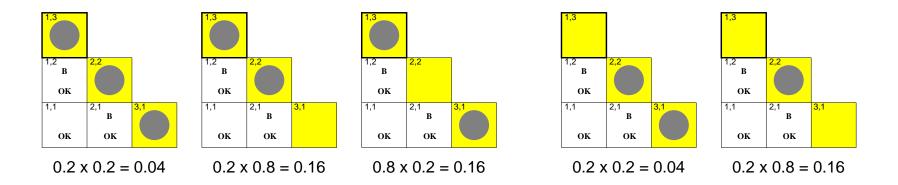
$$= \alpha \sum_{fringe} \mathbf{P}(b|known,P_{1,3},fringe) \sum_{other} \mathbf{P}(P_{1,3})P(known)P(fringe)P(other)$$

$$\begin{aligned} \mathbf{P}(P_{1,3}|known,b) &= \alpha \sum_{unknown} \mathbf{P}(P_{1,3},unknown,known,b) \\ &= \alpha \sum_{unknown} \mathbf{P}(b|P_{1,3},known,unknown) \mathbf{P}(P_{1,3},known,unknown) \\ &= \alpha \sum_{fringe\ other} \sum_{other} \mathbf{P}(b|known,P_{1,3},fringe,other) \mathbf{P}(P_{1,3},known,fringe,other) \\ &= \alpha \sum_{fringe\ other} \sum_{other} \mathbf{P}(b|known,P_{1,3},fringe) \mathbf{P}(P_{1,3},known,fringe,other) \\ &= \alpha \sum_{fringe} \mathbf{P}(b|known,P_{1,3},fringe) \sum_{other} \mathbf{P}(P_{1,3},known,fringe,other) \\ &= \alpha \sum_{fringe} \mathbf{P}(b|known,P_{1,3},fringe) \sum_{other} \mathbf{P}(P_{1,3})P(known)P(fringe)P(other) \\ &= \alpha P(known)\mathbf{P}(P_{1,3}) \sum_{fringe} \mathbf{P}(b|known,P_{1,3},fringe)P(fringe) \sum_{other} P(other) \end{aligned}$$

$$\begin{split} \mathbf{P}(P_{1,3}|known,b) &= \alpha \sum_{unknown} \mathbf{P}(P_{1,3},unknown,known,b) \\ &= \alpha \sum_{unknown} \mathbf{P}(b|P_{1,3},known,unknown) \mathbf{P}(P_{1,3},known,unknown) \\ &= \alpha \sum_{fringe\ other} \sum_{other} \mathbf{P}(b|known,P_{1,3},fringe,other) \mathbf{P}(P_{1,3},known,fringe,other) \\ &= \alpha \sum_{fringe\ other} \sum_{other} \mathbf{P}(b|known,P_{1,3},fringe) \mathbf{P}(P_{1,3},known,fringe,other) \\ &= \alpha \sum_{fringe} \mathbf{P}(b|known,P_{1,3},fringe) \sum_{other} \mathbf{P}(P_{1,3},known,fringe,other) \\ &= \alpha \sum_{fringe} \mathbf{P}(b|known,P_{1,3},fringe) \sum_{other} \mathbf{P}(P_{1,3})P(known)P(fringe)P(other) \\ &= \alpha P(known)\mathbf{P}(P_{1,3}) \sum_{fringe} \mathbf{P}(b|known,P_{1,3},fringe)P(fringe) \sum_{other} P(other) \\ &= \alpha' \mathbf{P}(P_{1,3}) \sum_{fringe} \mathbf{P}(b|known,P_{1,3},fringe)P(fringe) \end{split}$$



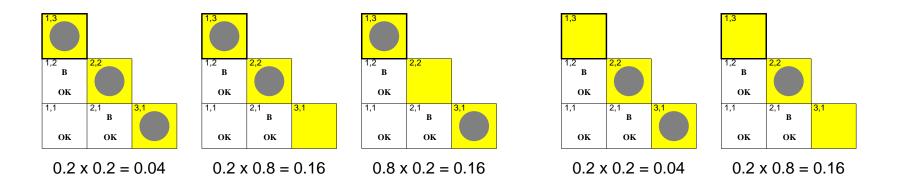
$$\mathbf{P}(P_{1,3}|known,b) = \langle ??,?? \rangle$$



$$\mathbf{P}(P_{1,3}|known,b) = \alpha' \langle 0.2(0.04 + 0.16 + 0.16), 0.8(0.04 + 0.16) \rangle$$

 $\approx \langle 0.31, 0.69 \rangle$

$$\mathbf{P}(P_{2,2}|known,b) = \langle ??,?? \rangle$$



$$\mathbf{P}(P_{1,3}|known,b) = \alpha' \langle 0.2(0.04 + 0.16 + 0.16), 0.8(0.04 + 0.16) \rangle$$

 $\approx \langle 0.31, 0.69 \rangle$

$$\mathbf{P}(P_{2,2}|known,b) = \alpha' \langle 0.2(0.04 + 0.16 + 0.16 + 0.64), 0.8(0.04) \rangle$$

$$\mathbf{P}(P_{2,2}|known,b) \approx \langle 0.86, 0.14 \rangle$$

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