



# Reasoning under Uncertainty

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# Reasoning under uncertainty

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- Agents in the real world need to handle uncertainty, whether due to partial observability, nondeterminism, or adversaries.
- An agent may never know for sure what state it is in now or where it will end up after a sequence of actions.

# Nature of Uncertain Knowledge

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- Let us try to write rules for dental diagnosis using propositional logic, so that we can see how the logical approach breaks down. Consider the following simple rule:

$\text{Toothache} \Rightarrow \text{Cavity}.$

- The problem is that this rule is wrong.
- Not all patients with toothaches have cavities; some of them have gum disease, swelling, or one of several other problems:  
 $\text{Toothache} \Rightarrow \text{Cavity} \vee \text{GumProblem} \vee \text{Swelling} \vee \dots\dots$

# Nature of Uncertain Knowledge

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- In order to make the rule true, we have to add an almost unlimited list of possible problems. We could try turning the rule into a causal rule:

Cavity  $\Rightarrow$  Toothache

But this rule is also not right; not all cavities cause pain. Toothache and a Cavity are always not connected, so the judgement may go wrong.

# Nature of Uncertain Knowledge

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- This is typical of the medical domain, as well as most other judgmental domains: law, business, design, automobile repair, gardening, dating, and so on.
- The agent's knowledge can at best provide only a **degree of belief** in the relevant sentences.
- Our main tool for dealing with degrees of belief is **probability theory**.
- A logical agent believes each sentence to be true or false or has no opinion, whereas a probabilistic agent may have a numerical degree of belief between 0 (for sentences that are certainly false) and 1 (certainly true).

# Basic Probability Notation

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- Random variables are typically divided into three kinds, depending on the type of the domain:
- **Boolean random variables**, such as Cavity, have the domain (true, false) or (1,0)
- **Discrete random variables**, take on values from a countable domain. For example, the domain of Weather might be (sunny, rainy, cloudy, snow).
- **Continuous random variables** (bounded or unbounded) take on values from the real numbers. Ex:  $\text{temp}=21.4$ ;  $\text{temp}<21.4$  or  $\text{temp}<1$ .

# Atomic events or sample points

- Atomic event: A complete specification of the state of the world about which the agent is uncertain
- E.g., if the world consists of only two Boolean variables Cavity and Toothache, then there are 4 distinct atomic events:
  - $\text{Cavity} = \text{false} \wedge \text{Toothache} = \text{false}$
  - $\text{Cavity} = \text{false} \wedge \text{Toothache} = \text{true}$
  - $\text{Cavity} = \text{true} \wedge \text{Toothache} = \text{false}$
  - $\text{Cavity} = \text{true} \wedge \text{Toothache} = \text{true}$
- Atomic events are **mutually exclusive and exhaustive**
- When two events are mutually exclusive, it means they cannot both occur at the same time.
- When two events are exhaustive, it means that one of them must occur.

# Axioms of Probability Theory

- All probabilities between 0 and 1

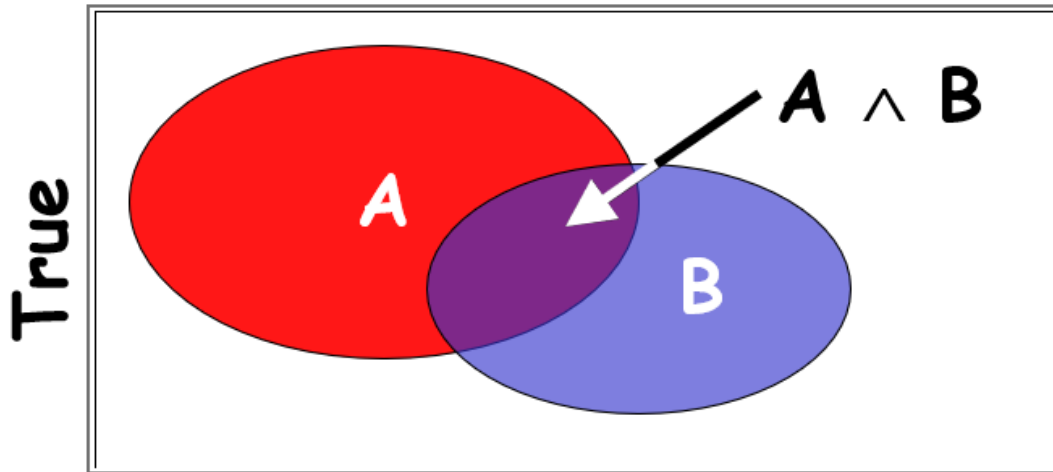
- $0 \leq P(A) \leq 1$

- $P(\text{true}) = 1$

- $P(\text{false}) = 0$ .

- The probability of disjunction is:

$$P(A \vee B) = P(A) + P(B) - P(A \wedge B)$$





# Prior probability

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- The unconditional or prior probability associated with a proposition **A** is the **degree of belief** according to the absence of any other information;
- It is written as  $P ( A )$ .
- For example, if the prior probability that I have a cavity is 0.1, then we would write

$$P ( \text{Cavity} = \text{true} ) = 0.1 \text{ or } P ( \text{cavity} ) = 0.1$$

- $P ( A )$  can be used only when there is no other information.
- As soon as some new information is known, we must reason with the conditional probability of a given that new information.

# Prior probability...

- Sometimes, we will want to talk about the probabilities of all the possible values of a random variable.
- In that case, we will use an expression such as  $P(\text{Weather})$ , which denotes a vector of values for the probabilities of each individual state of the weather.
- Instead of writing these four equations

$$P(\text{Weather} = \text{sunny}) = 0.7$$

$$P(\text{Weather} = \text{rain}) = 0.2$$

$$P(\text{Weather} = \text{cloudy}) = 0.08$$

$$P(\text{Weather} = \text{snow}) = 0.02$$

we may simply write:  $P(\text{Weather}) = (0.7, 0.2, 0.08, 0.02)$  (Note that the probabilities sum to 1 )

- This statement defines a prior **probability distribution** for the random variable **Weather**.

# Prior probability...

- **Joint probability distribution** for a set of random variables gives the probability of every atomic event on those random variables
- $P(\text{Weather}, \text{Cavity})$  = a  $4 \times 2$  matrix of values:

Weather =	sunny	rainy	cloudy	snow
Cavity = true	0.144	0.02	0.016	0.02
Cavity = false	0.576	0.08	0.064	0.08

- A full joint distribution specifies the probability of every atomic event and is therefore a complete specification of one's uncertainty about the world in question.

# Conditional or posterior probability

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- The notation used is  $P(a \mid b)$ , where  $a$  and  $b$  are any proposition. This is read as "the probability of  $a$ , given that all we know is  $b$ ." For example,

$$P(\text{cavity} \mid \text{toothache}) = 0.8$$

“indicates that if a patient is observed to have a toothache and no other information is yet available, then the probability of the patient's having a cavity will be 0.8.”

# Conditional or posterior probability

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- Conditional probabilities can be defined in terms of unconditional probabilities.

$$P(a|b) = \frac{P(a \wedge b)}{P(b)}$$

holds whenever  $P(b) > 0$

This equation can be written as

$$P(a \wedge b) = P(a|b) * P(b) \text{ (which is called product rule)}$$

Alternative way:

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

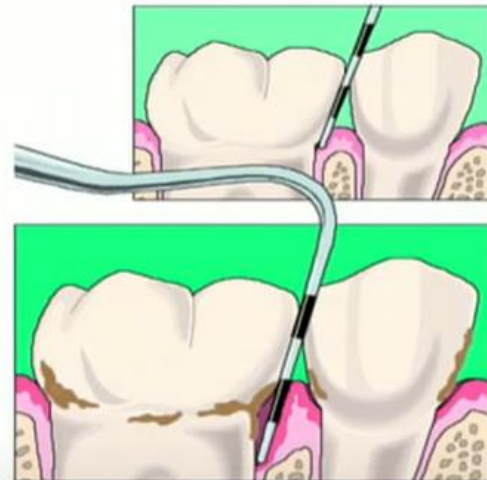
# Chain Rule/Product Rule

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$$\begin{aligned} P(X_1, \dots, X_n) &= P(X_n | X_1 \dots X_{n-1}) P(X_{n-1} | X_1 \dots X_{n-2}) \dots P(X_1) \\ &= \prod P(X_i | X_1, \dots, X_{i-1}) \end{aligned}$$

# Example

A domain consisting of just the three Boolean variables *Toothache*, *Cavity*, and *Catch* (the dentist's nasty steel probe catches in my tooth).



# Inference Using Full Joint Distributions

Start with the joint distribution:

	<i>toothache</i>		$\neg$ <i>toothache</i>	
	<i>catch</i>	$\neg$ <i>catch</i>	<i>catch</i>	$\neg$ <i>catch</i>
<i>cavity</i>	<b>.108</b>	<b>.012</b>	<b>.072</b>	<b>.008</b>
$\neg$ <i>cavity</i>	<b>.016</b>	<b>.064</b>	<b>.144</b>	<b>.576</b>

For any proposition  $\phi$ , sum the atomic events where it is true:

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

$$\begin{aligned} P(\text{toothache}) &= .108 + .012 + .016 + .064 \\ &= .20 \text{ or } 20\% \end{aligned}$$



# Inference Using Full Joint Distributions

Start with the joint distribution:

	<i>toothache</i>		$\neg$ <i>toothache</i>	
	<i>catch</i>	$\neg$ <i>catch</i>	<i>catch</i>	$\neg$ <i>catch</i>
<i>cavity</i>	<b>.108</b>	<b>.012</b>	<b>.072</b>	<b>.008</b>
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For any proposition  $\phi$ , sum the atomic events where it is true:

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

$$P(\text{toothache} \vee \text{cavity}) = .20 + .072 + .008$$
$$.28$$

# Inference Using Full Joint Distributions

Start with the joint distribution:

	<i>toothache</i>		$\neg$ <i>toothache</i>	
	<i>catch</i>	$\neg$ <i>catch</i>	<i>catch</i>	$\neg$ <i>catch</i>
<i>cavity</i>	<b>.108</b>	<b>.012</b>	<b>.072</b>	<b>.008</b>
$\neg$ <i>cavity</i>	<b>.016</b>	<b>.064</b>	<b>.144</b>	<b>.576</b>

Can also compute conditional probabilities:

$$\begin{aligned} P(\neg \text{cavity} | \text{toothache}) &= \frac{P(\neg \text{cavity} \wedge \text{toothache})}{P(\text{toothache})} \\ &= \frac{0.016 + 0.064}{0.108 + 0.012 + 0.016 + 0.064} = 0.4 \end{aligned}$$

# Problems with joint distribution ??

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- Worst case time:  $O(d^n)$ 
  - Where  $d$  = max arity
  - And  $n$  = number of random variables
- Space complexity also  $O(d^n)$ 
  - Size of joint distribution

# Independence

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- $A$  and  $B$  are *independent* iff:

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

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

Therefore, if  $A$  and  $B$  are independent:

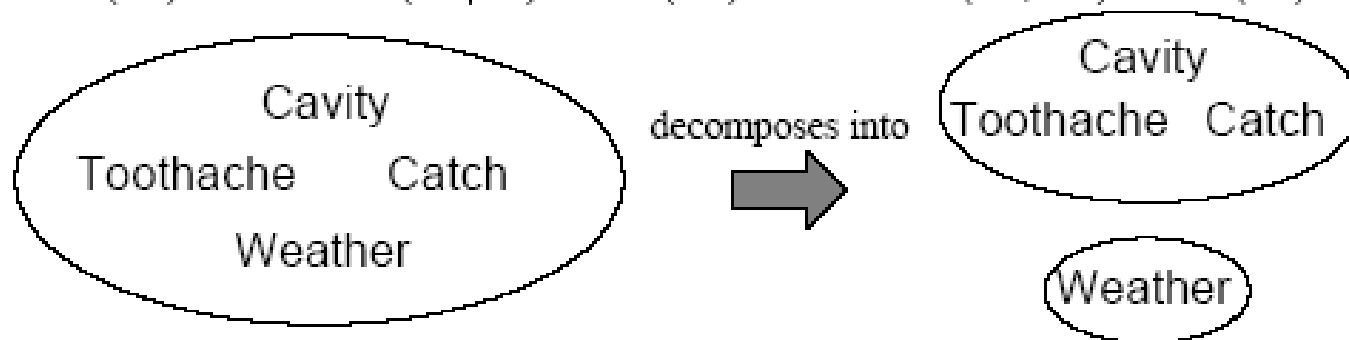
$$P(A \mid B) = \frac{P(A \wedge B)}{P(B)} = P(A)$$

$$P(A \wedge B) = P(A)P(B)$$

# Independence...

$A$  and  $B$  are independent iff

$$\mathbf{P}(A|B) = \mathbf{P}(A) \quad \text{or} \quad \mathbf{P}(B|A) = \mathbf{P}(B) \quad \text{or} \quad \mathbf{P}(A, B) = \mathbf{P}(A)\mathbf{P}(B)$$



$$\begin{aligned} \mathbf{P}(\textit{Toothache}, \textit{Catch}, \textit{Cavity}, \textit{Weather}) \\ = \mathbf{P}(\textit{Toothache}, \textit{Catch}, \textit{Cavity})\mathbf{P}(\textit{Weather}) \end{aligned}$$

32 entries reduced to 12;

Complete independence is powerful but rare. What to do if it doesn't hold?

# Conditional Independence

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

$$(1) P(\textit{catch}|\textit{toothache}, \textit{cavity}) = P(\textit{catch}|\textit{cavity})$$

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

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

*Catch* is **conditionally independent** of *Toothache* given *Cavity*:

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

# Conditional Independence

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- The general definition of **conditional independence** of two variables  $X$  and  $Y$ , given a third variable  $Z$  is

(I)  $\mathbf{P}(X, Y \mid Z) = \mathbf{P}(X \mid Z)\mathbf{P}(Y \mid Z).$

(II)  $\mathbf{P}(X \mid Y, Z) = \mathbf{P}(X \mid Z) \quad \text{and} \quad \mathbf{P}(Y \mid X, Z) = \mathbf{P}(Y \mid Z)$

## Conditional Independence II

$$P(\text{catch} \mid \text{toothache}, \text{cavity}) = P(\text{catch} \mid \text{cavity})$$

$$P(\text{catch} \mid \text{toothache}, \neg \text{cavity}) = P(\text{catch} \mid \neg \text{cavity})$$

Equivalent statements:

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

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

Write out full joint distribution using chain rule:

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

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

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

$$= \mathbf{P}(\text{Toothache} \mid \text{Cavity}) \mathbf{P}(\text{Catch} \mid \text{Cavity}) \mathbf{P}(\text{Cavity})$$

i.e.,  $2 + 2 + 1 = 5$  independent numbers (equations 1 and 2 remove 2)



# Power of Cond. Independence

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- Often, using conditional independence reduces the storage complexity of the joint distribution from exponential to linear!!
- Conditional independence is the most basic & robust form of knowledge about uncertain environments.

# Bayes Rule

$$P(H | E) = \frac{P(E | H)P(H)}{P(E)}$$

Simple proof from def of conditional probability:

$$P(H | E) = \frac{P(H \wedge E)}{P(E)} \quad (\text{Def. cond. prob.})$$

$$P(E | H) = \frac{P(H \wedge E)}{P(H)} \quad (\text{Def. cond. prob.})$$

$$P(H \wedge E) = P(E | H)P(H) \quad (\text{Mult by } P(H) \text{ in line 2})$$

$$P(H | E) = \frac{P(E | H)P(H)}{P(E)} \quad (\text{Substitute \#3 in \#1})$$

## Use to Compute 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

$$P(M) = 0.0001,$$

$$P(S) = 0.1,$$

$$P(S|M) = 0.8$$

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

Note: posterior probability of meningitis still very small!

# Bayes Rule

- Does patient have cancer or not?

**Given:** A patient takes a lab test, and the result comes back positive. The test returns a correct positive result in only 98% of the cases in which the disease is present, and a correct negative result in only 97% of the cases in which the disease is not present. Furthermore, 0.008 of the entire population have this cancer.

$$P(cancer) =$$

$$P(\neg cancer) =$$

$$P(+ | cancer) =$$

$$P(- | cancer) =$$

$$P(+ | \neg cancer) =$$

$$P(- | \neg cancer) =$$

$$P(cancer) = 0.008$$

$$P(\neg cancer) = 0.992$$

$$P(+ | cancer) = 0.98$$

$$P(- | cancer) = 0.02$$

$$P(+ | \neg cancer) = 0.03$$

$$P(- | \neg cancer) = 0.97$$

$$P(cancer|+) = \frac{P(+|cancer)P(cancer)}{P(+)};$$

$$P(\neg cancer|+) = \frac{P(+|\neg cancer)P(\neg cancer)}{P(+)}$$

$$P(cancer|+)P(+) = 0.98 \times 0.008 = 0.0078;$$

$$P(\neg cancer|+)P(+) = 0.03 \times 0.992 = 0.0298$$

$$P(+) = 0.0078 + 0.0298$$

$$P(cancer | +) = 0.21; \quad P(\neg cancer | +) = 0.79$$

The patient, more likely than not, does not have cancer

# Bayesian Networks

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- In general, joint distribution over set of variables  $(X_1, X_1, \dots, X_n)$  requires exponential space for representation & inference.
- We also saw that independence and conditional independence relationships among variables can greatly reduce the number of probabilities that need to be specified in order to define the full joint distribution.
- BNs(a graphical representation) is a data structure
  - represents the dependencies among variables and
  - give a concise specification of any full joint probability distribution

# Chain rule in Bayesian Networks

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$$\begin{aligned} P(x_1, \dots, x_n) &= P(x_n | x_{n-1}, \dots, x_1) P(x_{n-1} | x_{n-2}, \dots, x_1) \cdots P(x_2 | x_1) P(x_1) \\ &= \prod_{i=1}^n P(x_i | x_{i-1}, \dots, x_1). \end{aligned}$$

The general assertion that, for every variable  $X_i$  in the Bayesian network,

$$\mathbf{P}(X_i | X_{i-1}, \dots, X_1) = \mathbf{P}(X_i | \text{Parents}(X_i))$$

$$P(x_1, \dots, x_n) = \prod_{i=1}^n P(x_i | \text{parents}(X_i)).$$

# Bayes Networks

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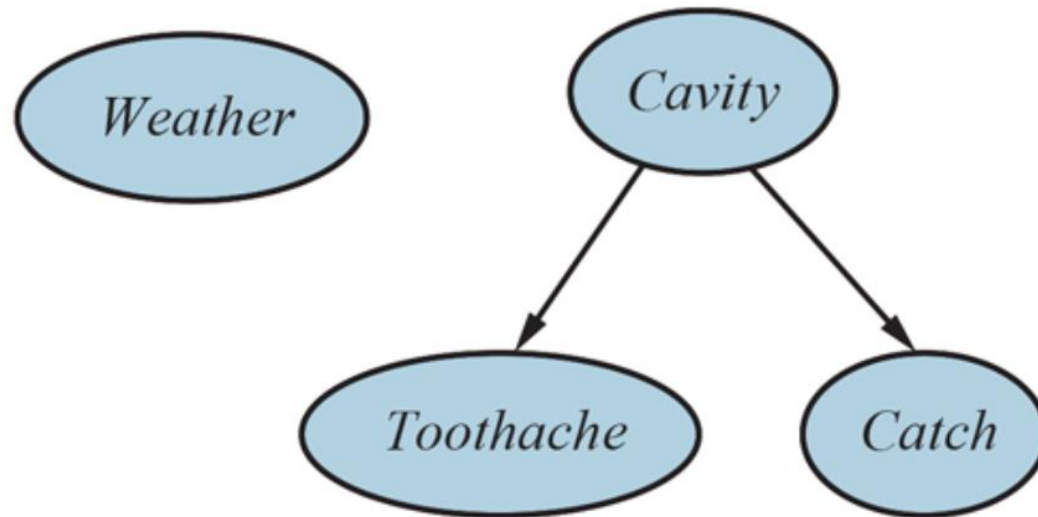
- A Bayesian network is a directed graph in which each node is annotated with quantitative probability information.
- The full specification is as follows:
  1. Each node corresponds to a random variable, which may be discrete or continuous.
  2. Directed links or arrows connect pairs of nodes. If there is an arrow from node  $X$  to node  $Y$ ,  $X$  is said to be a parent of  $Y$ .
  3. Each node  $X_i$ , has a conditional probability distribution  $P(X_i \mid \text{Parents}(X_i))$  that quantifies the effect of the parents on the node.
  4. The graph has no directed cycles (and hence is a directed, acyclic graph, or DAG).



# Example

Topology of network encodes conditional independence assertions:

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A simple Bayesian network in which *Weather* is independent of the other three variables and *Toothache* and *Catch* are conditionally independent, given *Cavity*.

# Example: Burglar Alarm

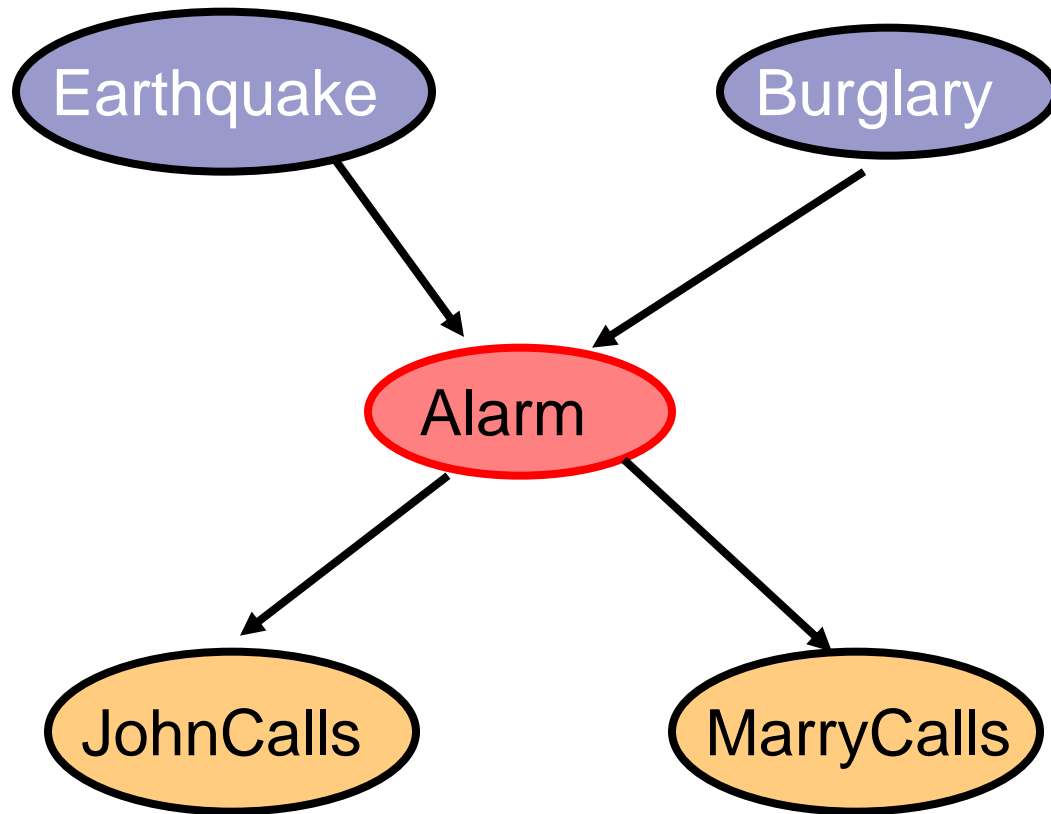
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- You have a new **burglar alarm** installed at home.
- It is reliable at **detecting a burglary**, but also responds on occasion to minor earthquakes.
- You also have two neighbors, **John and Mary**, who have promised to call you at work when they hear the alarm.
- John always calls when he hears the alarm, but **sometimes confuses the telephone ringing with the alarm and calls then, too.**
- Mary, on the other hand, **likes loud music and sometimes misses the alarm altogether.**

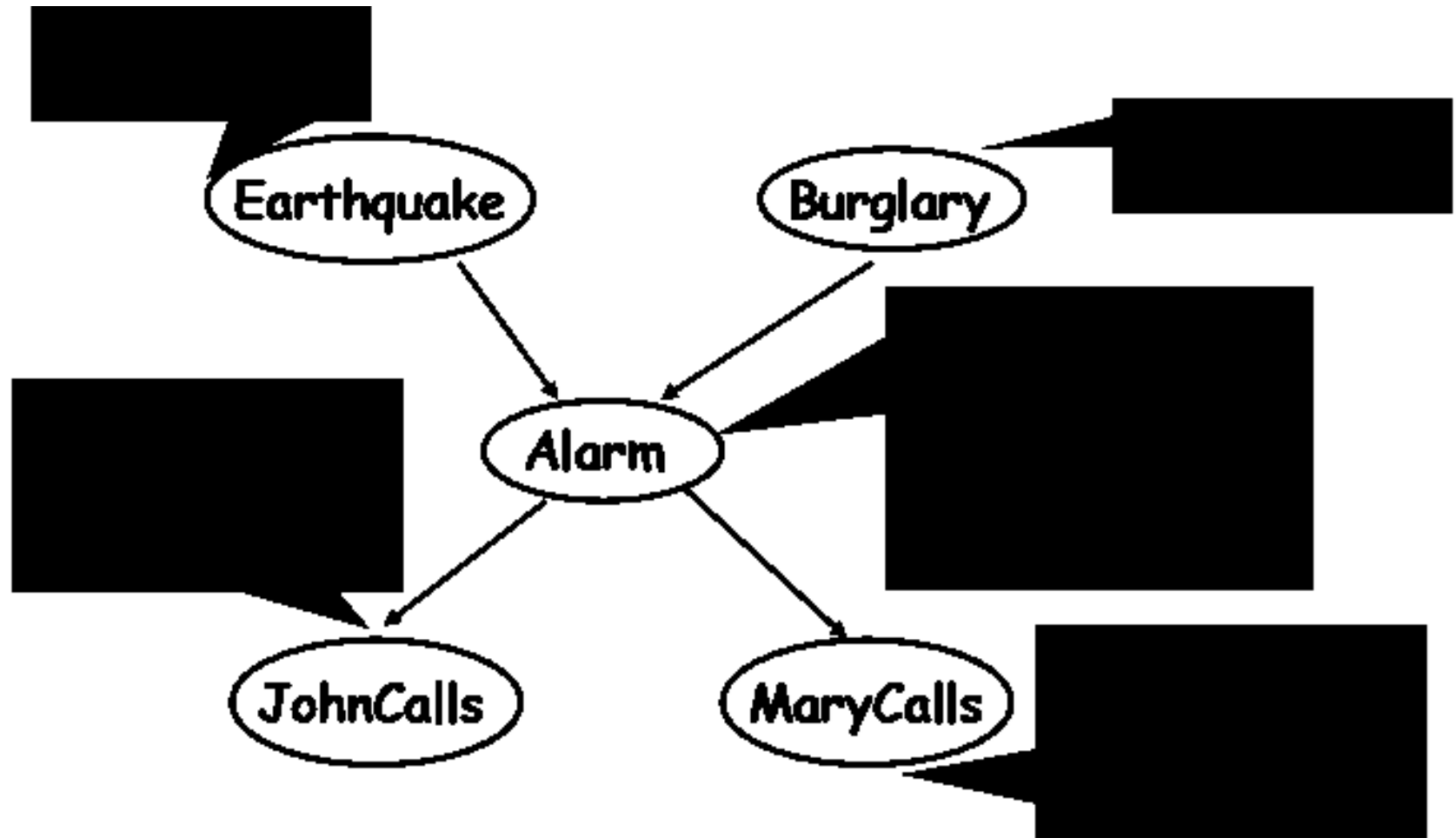
**Given the evidence of who has or has not called, we would like to estimate the probability of a burglary.**

# Example: Burglar Alarm

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# Example Bayes Net: Burglar Alarm



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- Notice that the network does not have nodes corresponding to
    - Mary's currently listening to loud music or
    - The telephone ringing and confusing John.
  - These factors are summarized in the uncertainty associated with the links from Alarm to JohnCalls and MaryCalls .

# Conditional probability table, or CPT

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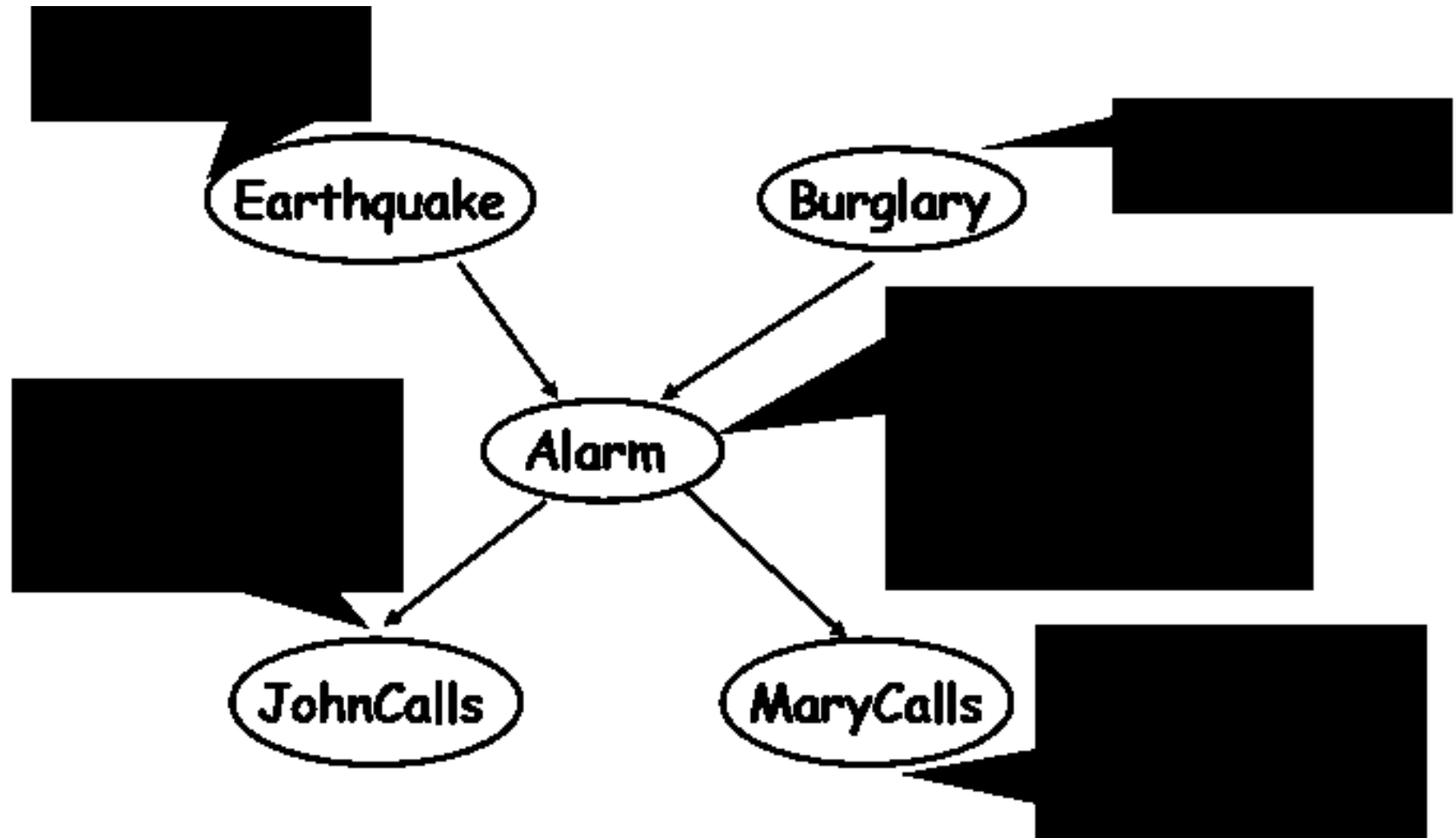
- Each row in a CPT contains the conditional probability of each node value for a **conditioning case**.
- A **conditioning case** is just a possible combination of values for the parent nodes'
- Each row must sum to 1.
- For Boolean variables, once you know that the probability of a true value is  $p$ , the probability of false must be  $1-p$ , so we often omit the second number.
- In general, a table for a Boolean variable with  $k$  Boolean parents contains  $2^k$  independently specifiable probabilities.
- A node with no parents has only one row, representing the prior probabilities of each possible value of the variable.

# Syntax of BNs

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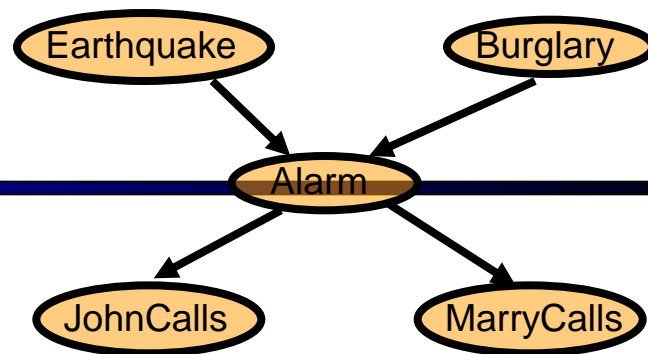
- a set of nodes, one per random variable
- a directed, acyclic graph (link  $\approx$  "directly influences")
- a conditional distribution for each node given its parents:  $P(X_i \mid \text{Parents}(X_i))$ 
  - For discrete variables, **conditional probability table (CPT)**= distribution over  $X_i$  for each combination of parent values

# Example Bayes Net: Burglar Alarm





# Burglar Alarm Example ...



- If I know if *Alarm*, no other evidence influences my degree of belief in *JohnCalls*

- $P(J|M,A,E,B) = P(J|A)$

- also:  $P(M|J,A,E,B) = P(M|A)$  and  $P(E|B) = P(E)$

- By the chain rule we have

$$\begin{aligned} P(J,M,A,E,B) &= P(J|M,A,E,B) \cdot P(M|A,E,B) \cdot P(A|E,B) \cdot P(E|B) \cdot P(B) \\ &= P(J|A) \cdot P(M|A) \cdot P(A|B,E) \cdot P(E) \cdot P(B) \end{aligned}$$

- Full joint requires only 10 parameters

# BNs: Qualitative Structure

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- Graphical structure of BN reflects conditional independence among variables
- Each variable  $X$  is a node in the DAG
- Edges denote *direct probabilistic influence*
  - parents of  $X$  are denoted  $Par(X)$
- **Each variable  $X$  is conditionally independent of all non descendants, given its parents.**
- Graphical test exists for more general independence
  - “Markov Blanket”

# Given Parents, $X$ is Independent of Non-Descendants

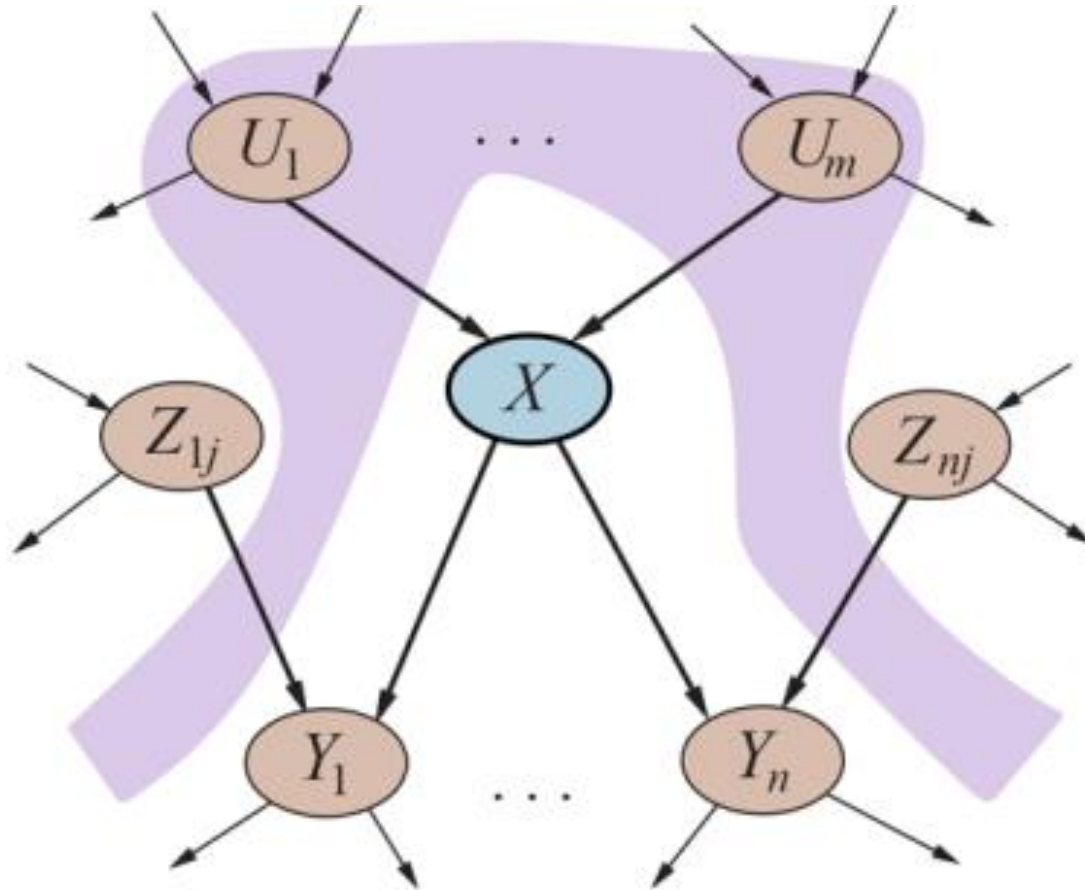
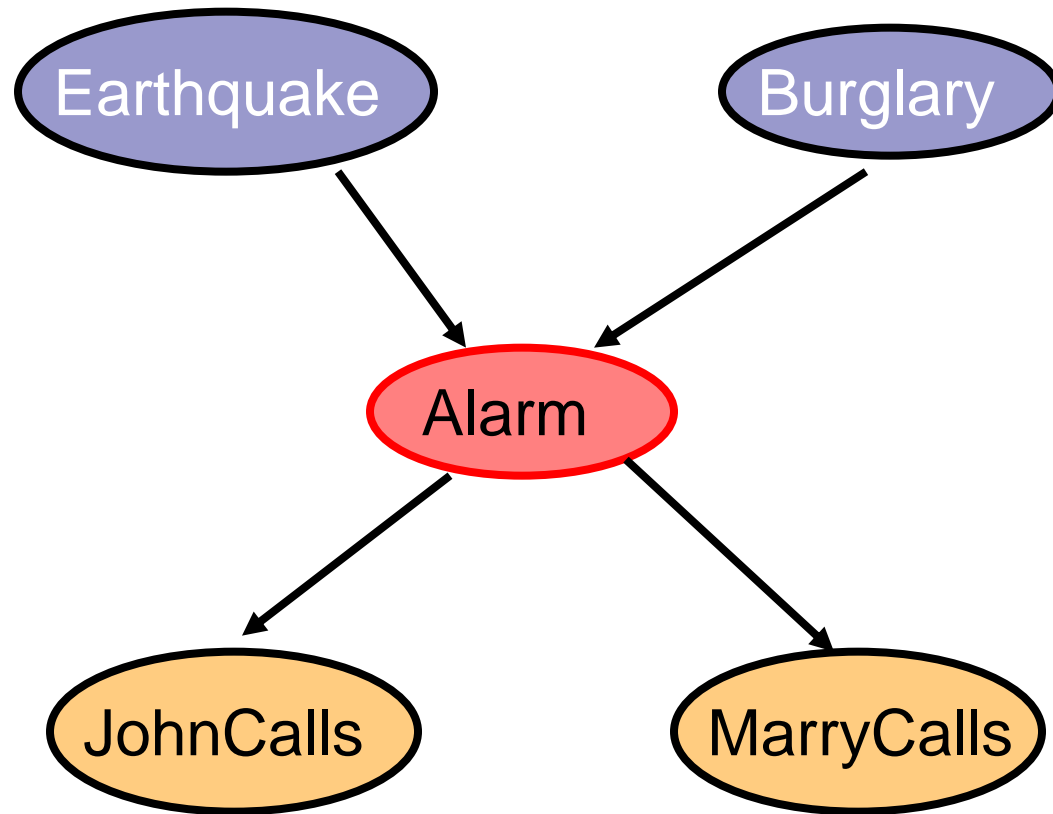


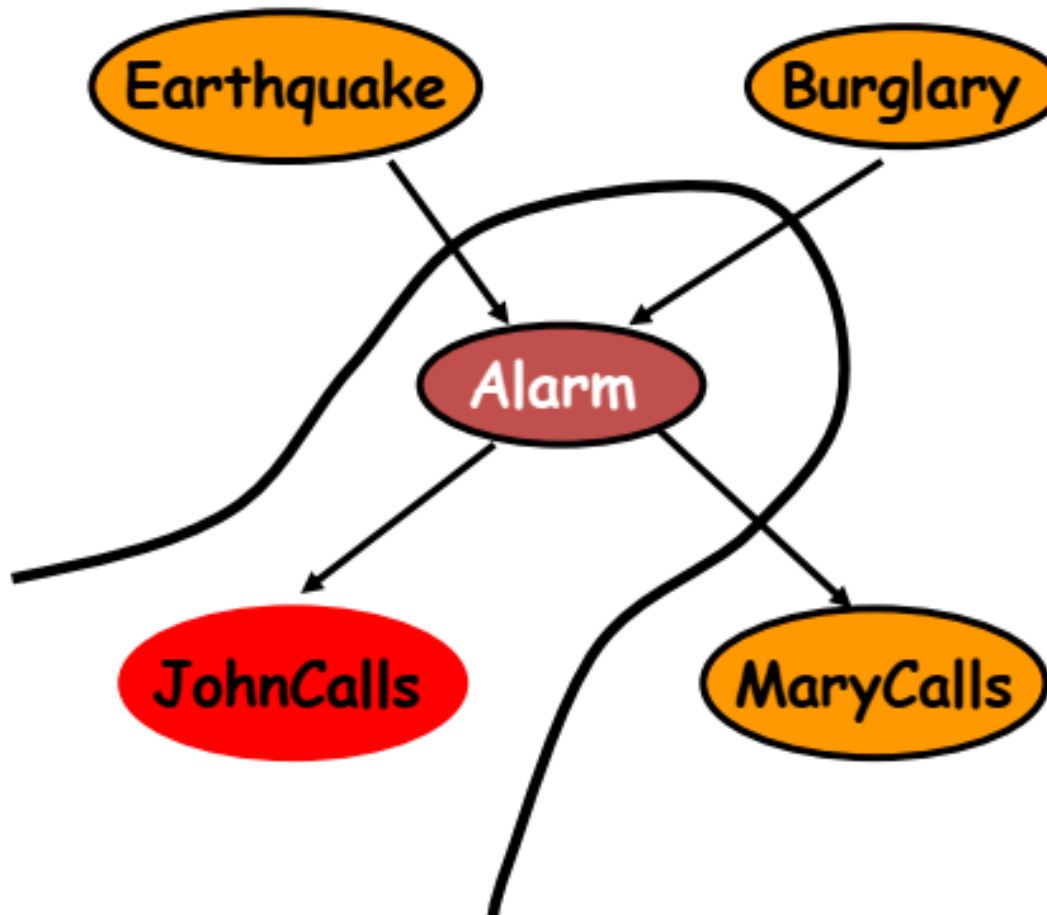
Fig: A node  $X$  is conditionally independent of its non-descendants (e.g., the  $Z_{ij}$ 's) given its parents (the  $U_i$ s shown in the gray area).

# For Example

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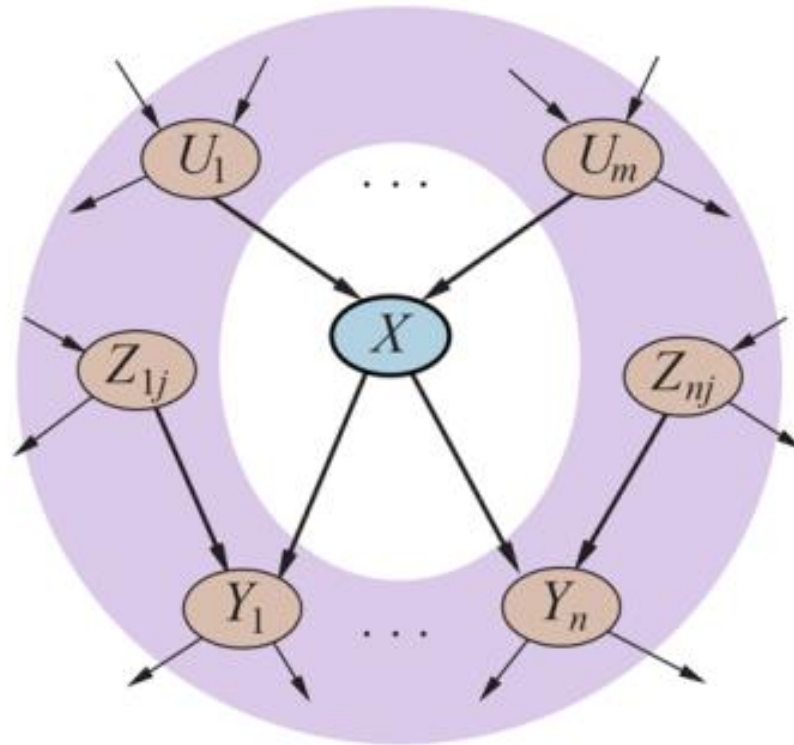


# Example



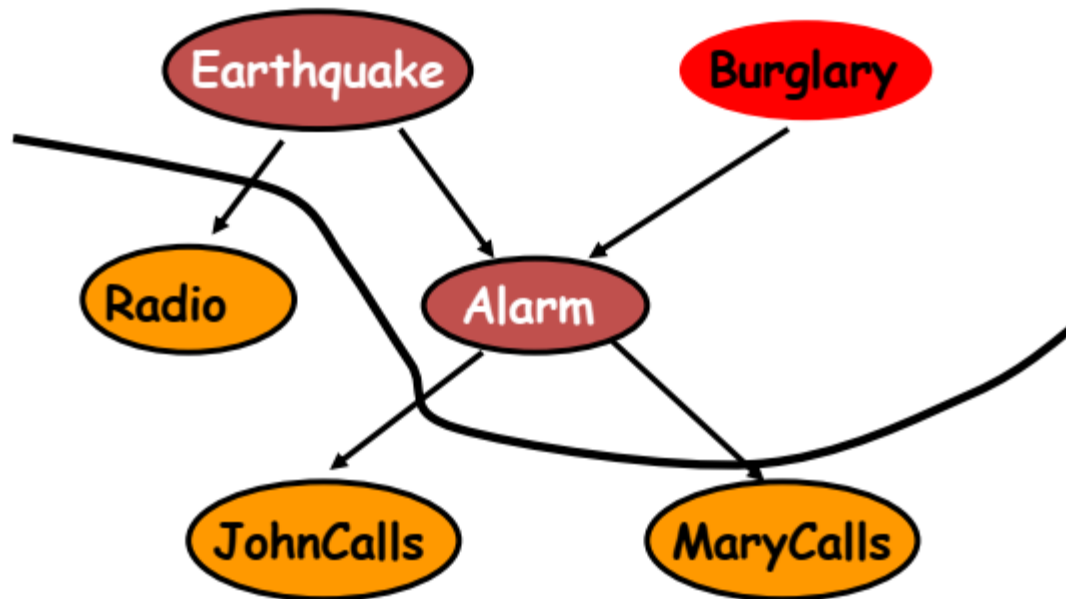
Given **Markov Blanket**,  $X$  is Independent of  
All Other Nodes

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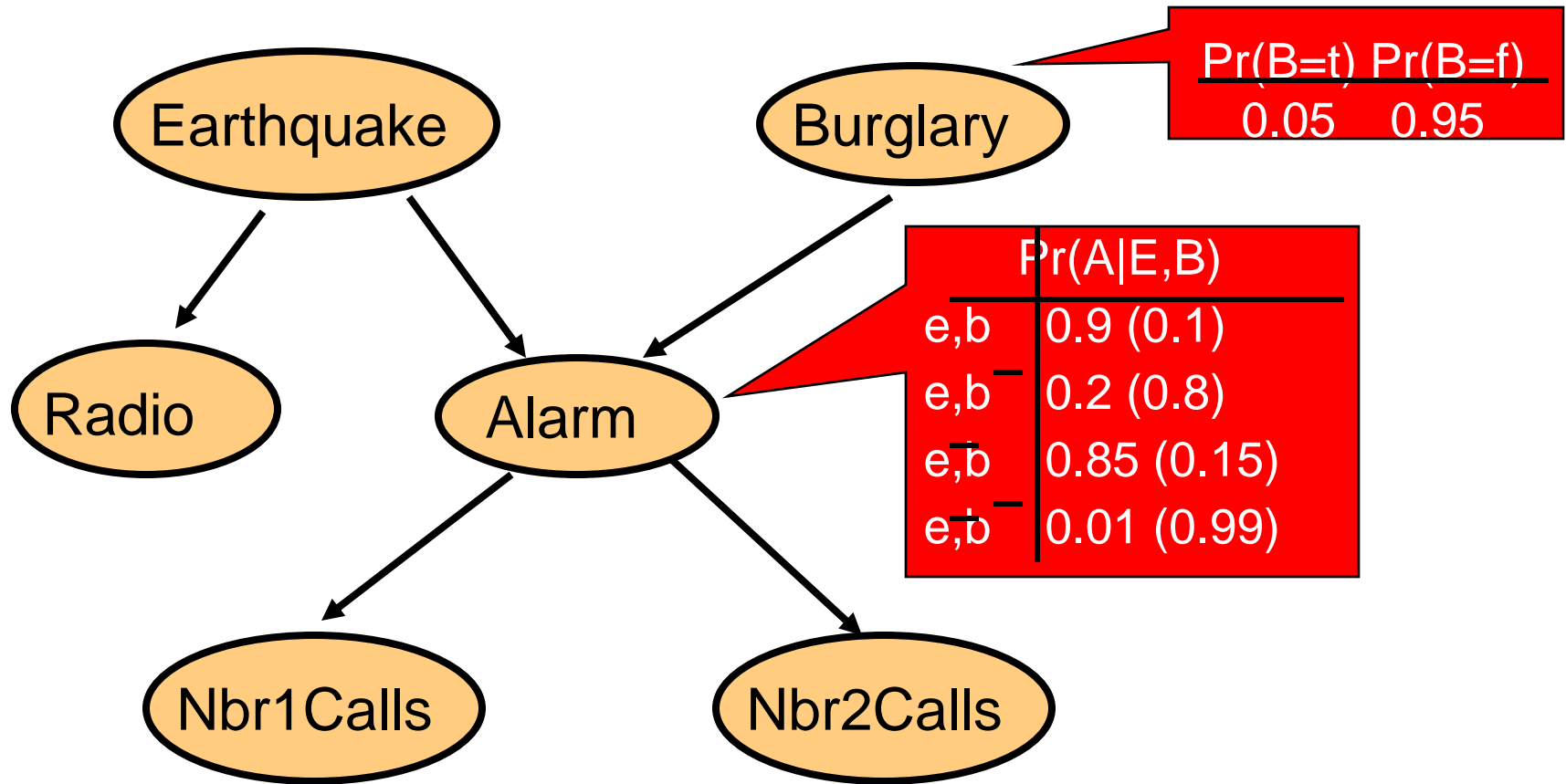


$$MB(X) = \text{Par}(X) \cup \text{Childs}(X) \cup \text{Par}(\text{Childs}(X))$$

# Example



# Conditional Probability Tables





# Conditional Probability Tables

- For complete spec. of joint dist., *quantify* BN
- For each variable  $X$ , specify **CPT**:  $P(X \mid \text{Par}(X))$ 
  - number of params *locally* exponential in  $|\text{Par}(X)|$
- If  $X_1, X_2, \dots, X_n$  is any topological sort of the network, then we are assured:

$$\begin{aligned} P(X_n, X_{n-1}, \dots, X_1) &= P(X_n \mid X_{n-1}, \dots, X_1) \cdot P(X_{n-1} \mid X_{n-2}, \dots, X_1) \\ &\quad \dots P(X_2 \mid X_1) \cdot P(X_1) \\ &= P(X_n \mid \text{Par}(X_n)) \cdot P(X_{n-1} \mid \text{Par}(X_{n-1})) \dots P(X_1) \end{aligned}$$

# Exact Inference in BNs

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- The graphical independence representation
  - yields efficient inference schemes
- We generally want to compute
  - *Marginal probability:  $Pr(Z)$ , or*
  - $Pr(Z/E)$  where  $E$  is (conjunctive) evidence
    - $Z$ : query variable(s),
    - $E$ : evidence variable(s)
    - everything else: hidden variable
- One simple algorithm:
  - *Inference by enumeration with variable elimination (VE)*

# Inference in BNs

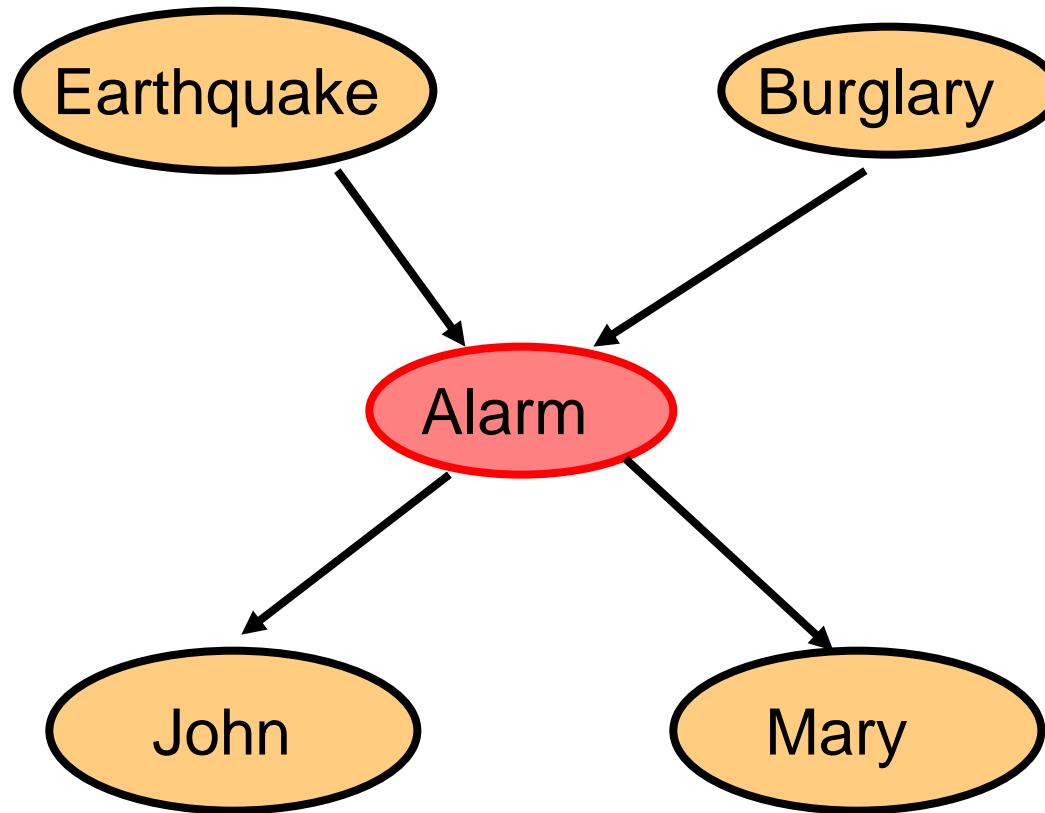
- Let  $\mathbf{E}$  be the list of evidence variables, let  $\mathbf{e}$  be the list of observed values for them, and let  $\mathbf{y}$  be the remaining unobserved variables (hidden variables). The query  $P(\mathbf{X} \mid \mathbf{e})$  can be evaluated as

$$\mathbf{P}(\mathbf{X} \mid \mathbf{e}) = \alpha \mathbf{P}(\mathbf{X}, \mathbf{e}) = \alpha \sum_{\mathbf{y}} \mathbf{P}(\mathbf{X}, \mathbf{e}, \mathbf{y})$$

where the summation is over all possible  $\mathbf{y}$ s (i.e., all possible combinations of values of the unobserved variables  $\mathbf{Y}$ ).

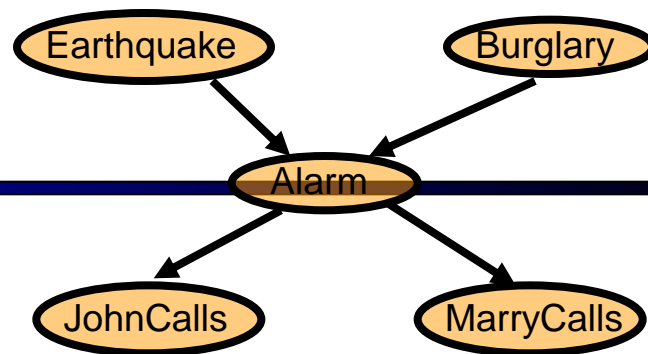
- Now, a Bayes net gives a complete representation of the full joint distribution.
- Therefore, a query can be answered using a Bayes net by computing sums of products of conditional probabilities from the network.

Example:  $P(B \mid J=\text{true}, M=\text{true})$



$$P(B|j,m) = \alpha P(B) \sum_E P(E) \sum_A P(A|B,E) P(j|A) P(m|A)$$

# Burglar Alarm Example ...



$$P(B|j, m) = \frac{P(B, j, m)}{P(j, m)}$$

$$= \alpha P(B, j, m)$$

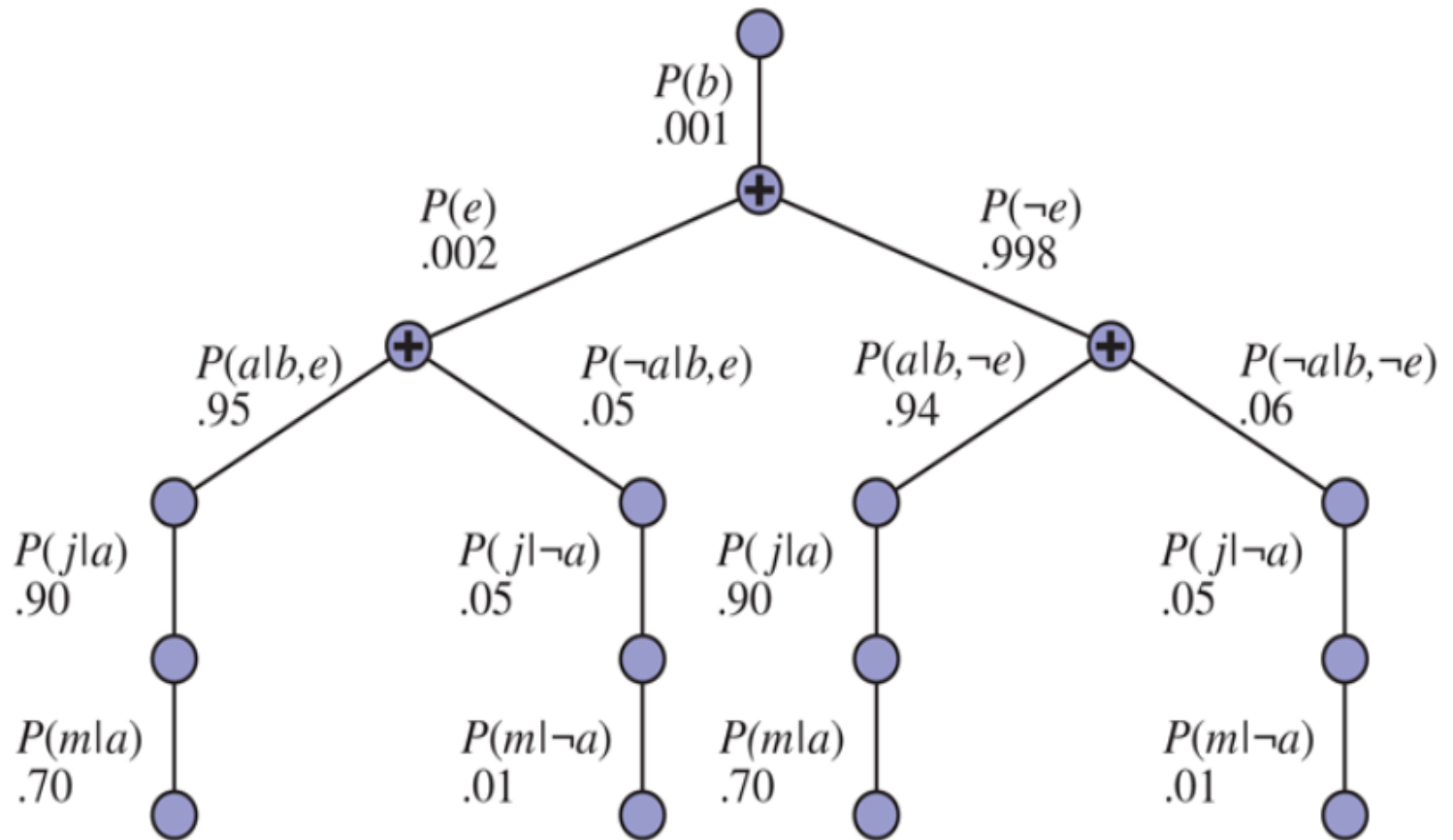
$$= \alpha \sum_{E, A} P(B, E, A, j, m)$$

$$= \alpha \sum_{E, A} P(B)P(E)P(A|E, B)P(j|A)P(m|A)$$

$$= \alpha P(B) \sum_E P(E) \sum_A P(A|E, B)P(j|A)P(m|A)$$

# Inference by Enumeration

$$P(b|j,m) = \alpha P(b) \sum_E P(E) \sum_A P(A|B,E) P(j|A) P(m|A)$$



Dynamic Programming

# Variable Elimination

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- A *factor* is a function from some set of variables into a specific value: e.g.,  $f(E, A, B)$ 
  - CPTs are factors, e.g.,  $P(A|E, B)$  function of  $A, E, B$
- VE works by *eliminating* all variables in turn until there is a factor with only query variable
- To eliminate a variable:
  - *join* all factors containing that variable (like DB)
  - *sum out* the influence of the variable on new factor

# Example of VE: $P(J)$

$$P(J)$$

$$= \sum_{M,A,B,E} P(J,M,A,B,E)$$

$$= \sum_{M,A,B,E} P(J|A)P(M|A) P(B)P(A|B,E)P(E)$$

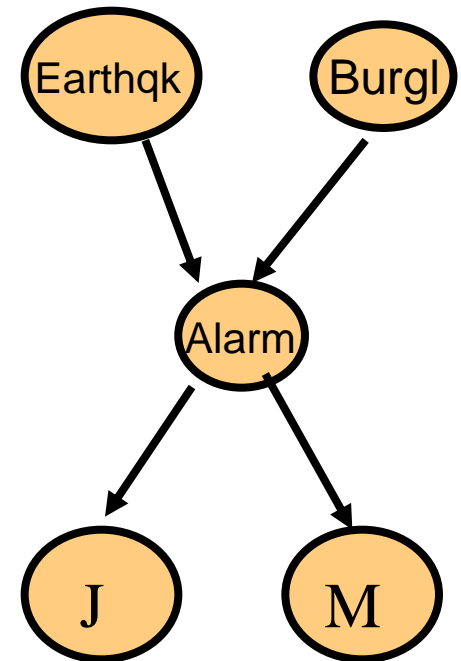
$$= \sum_A P(J|A) \sum_M P(M|A) \sum_B P(B) \sum_E P(A|B,E)P(E)$$

$$= \sum_A P(J|A) \sum_M P(M|A) \sum_B P(B) f1(A,B)$$

$$= \sum_A P(J|A) \sum_M P(M|A) f2(A)$$

$$= \sum_A P(J|A) f3(A)$$

$$= f4(J)$$





Example:  $P(B \mid J=\text{true}, M=\text{true})$  using VE

$$\alpha P(B) \sum_E P(E) \sum_A P(A|E, B) \mathbf{P(j|A)} \mathbf{P(m|A)}$$

	$\text{Pr}(J A)$
$a$	0.9 (0.1)
$\bar{a}$	0.05 (0.95)

	$\text{Pr}(M A)$
$a$	0.7 (0.3)
$\bar{a}$	0.01 (0.99)

	$\text{Pr}(j A)P(m A)$
$a$	$0.9 \times 0.7$
$\bar{a}$	$0.05 \times 0.01$

$$\alpha P(B) \sum_E P(E) \sum_A P(A|E, B) \mathbf{f1}(A)$$

	Pr(J A)
a	0.9 (0.1)
$\bar{a}$	0.05 (0.95)

	Pr(M A)
a	0.7 (0.3)
$\bar{a}$	0.01 (0.99)

	f1(A)
a	0.63
$\bar{a}$	0.0005

$$\alpha P(B) \sum_E P(E) \sum_A P(A|E, B) f_1(A)$$

	$f_1(A)$
$a$	0.63
$\bar{a}$	0.0005

	$\Pr(A E, B)$
$e, b$	0.95 (0.05)
$e, \bar{b}$	0.29 (0.71)
$\bar{e}, b$	0.94 (0.06)
$\bar{e}, \bar{b}$	0.001 (0.999)

$e, b$	$0.95 \times 0.63 + 0.05 \times 0.0005$
$e, \bar{b}$	$0.29 \times 0.63 + 0.71 \times 0.0005$
$\bar{e}, b$	$0.94 \times 0.63 + 0.06 \times 0.0005$
$\bar{e}, \bar{b}$	$0.001 \times 0.63 + 0.999 \times 0.0005$

$$\alpha P(B) \sum_E P(E) f_2(E, B)$$

	f1(A)
a	0.63
$\bar{a}$	0.0005

	Pr(A E,B)
e,b	0.95 (0.05)
e, $\bar{b}$	0.29 (0.71)
$\bar{e}$ ,b	0.94 (0.06)
$\bar{e}$ , $\bar{b}$	0.001 (0.999)

	f2(E,B)
e,b	0.60
e, $\bar{b}$	0.18
$\bar{e}$ ,b	0.59
$\bar{e}$ , $\bar{b}$	0.001

$$\alpha P(B) \sum_E P(E) f^2(E, B)$$

$\Pr(E=t)$	$\Pr(E=f)$
0.002	0.998

$\Pr(B=t)$	$\Pr(B=f)$
0.001	0.999

	$f^2(E, B)$
$e, b$	0.60
$e, \bar{b}$	0.18
$\bar{e}, b$	0.59
$\bar{e}, \bar{b}$	0.001

$b$	$0.60 \times 0.002 \times 0.001 + 0.59 \times 0.998 \times 0.001$
$\bar{b}$	$0.18 \times 0.002 \times 0.999 + 0.001 \times 0.998 \times 0.999$

$\alpha f_3(B)$


$\Pr(E=t)$	$\Pr(E=f)$
0.002	0.998

$\Pr(B=t)$	$\Pr(B=f)$
0.001	0.999

	$f_2(E,B)$
$e,b$	0.60
$e,\bar{b}$	0.18
$\bar{e},b$	0.59
$\bar{e},\bar{b}$	0.001

	$f_3(B)$
$b$	0.0006
$\bar{b}$	0.0013


$$\alpha f_3(B) \rightarrow P(B|j, m)$$



	$f_3(B)$
$b$	0.0006
$\bar{b}$	0.0013

$$\begin{aligned}
 N &= 0.0006 + 0.0013 \\
 &= 0.0019
 \end{aligned}$$


$$\alpha f_3(B) \rightarrow P(B|j, m)$$



	$f_3(B)$
$b$	0.0006
$\bar{b}$	0.0013

$$N = 0.0006 + 0.0013$$

$$= 0.0019$$



	$P(B j, m)$
$b$	0.32
$\bar{b}$	0.68



# Example: Traffic Domain

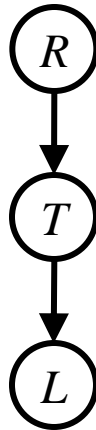
## ■ Random Variables

- R: Raining
- T: Traffic
- L: Late for class!

$$P(L) = ?$$

$$= \sum_{r,t} P(r, t, L)$$

$$= \sum_{r,t} P(r)P(t|r)P(L|t)$$



$$P(R)$$

+r	0.1
-r	0.9

$$P(T|R)$$

+r	+t	0.8
+r	-t	0.2
-r	+t	0.1
-r	-t	0.9

$$P(L|T)$$

+t	+l	0.3
+t	-l	0.7
-t	+l	0.1
-t	-l	0.9