CS 5/7320 Artificial Intelligence

Uncertainty and Probabilities AIMA Chapter 12

Slides by Michael Hahsler based on slides by Svetlana Lazepnik with figures from the AIMA textbook





Uncertainty is Bad for Agents Based on Logic

Example: Catching a Flight

Let action A_t = leave for airport t minutes before flight

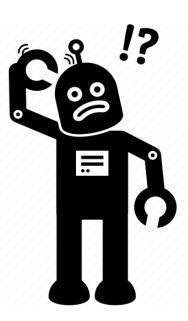
Question: Will A_t get me there on time?

Problems:

- Partial observability (road state, other drivers' plans, etc.)
- Noisy sensors (traffic reports)
- Uncertainty in action outcomes (flat tire, etc.)
- Complexity of modeling and predicting traffic

A purely logical approach leads to conclusions that are too weak for effective decision making:

- A_{25} 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., etc.
- A_{lnf} guarantees to get there in time, but who lives forever?

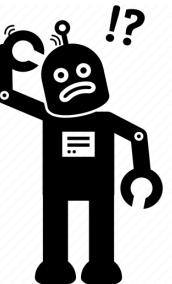




Making Decisions Under Uncertainty

Probabilities: Suppose the agent believes the following:

 $P(A_{25} \text{ gets me there on time}) = 0.04$ $P(A_{90} \text{ gets me there on time}) = 0.80$ $P(A_{120} \text{ gets me there on time}) = 0.99$ $P(A_{1440} \text{ gets me there on time}) = 0.9999$



Which action should the agent choose?

- Depends on preferences for missing flight vs. time spent waiting
- Utility theory represents preferences for actions using a utility function U(action)

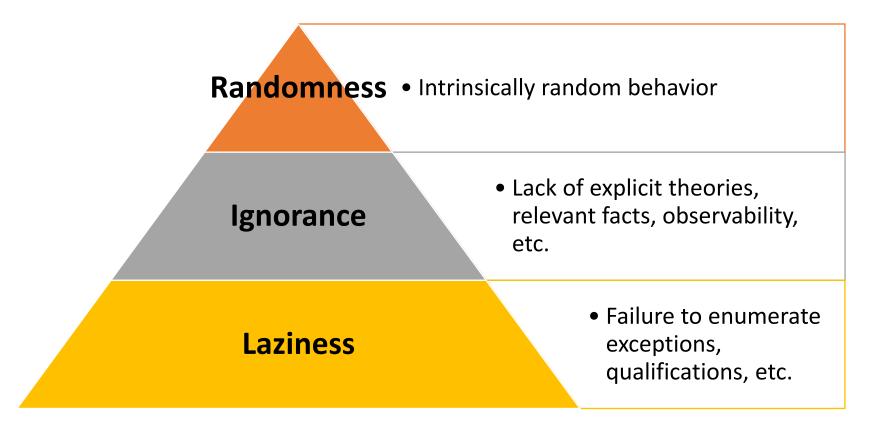
Decision theory = probability theory + utility theory: The agent should choose the action that maximizes the **expected utility**.

 $argmax_{A_t} [P(A_t succeeds) U(A_t succeeds) + P(A_t fails) U(A_t fails)]$



Sources of Uncertainty

Probabilistic assertions summarize effects of:



Example: What is the source of uncertainty for a coin toss?

A Quick Review of Probability Theory

What are Probabilities?

Random variables

Events

Joint probabilities

Marginal probabilities

Conditional probabilities

Bayes' Rule

Conditional independence





What are Probabilities?

Frequentism (Objective; Positivist)

Probabilities are long-run relative frequencies determined by observation.

- For example, if we toss a coin **many times**, P(heads) is estimated as the proportion of the time the coin will come up heads
- But what if we are dealing with events that only happen once? E.g., what is the probability that a Republican will win the presidency in 2024? How do we define comparable elections? **Reference class problem**.

Bayesian Statistics (Subjective)

Probabilities are degrees of belief based on prior knowledge and updated by evidence.

Provides tools to:

- How do we assign belief values to statements without evidence?
- How do we update our degrees of belief given observations?

Random variables

Random Variable

- We describe the (uncertain) state of the world using random variables.
- Random variables are denoted by capital letters.
- R: Is it raining?
- **W**: What's the weather?
- **Die**: What is the outcome of rolling two dice?
- **V**: What is the speed of my car (in MPH)?

Domain

- Random variables take on values in a domain D.
- Domain values must be mutually exclusive and exhaustive.
- **R** ∈ {True, False}
- **W** ∈ {Sunny, Cloudy, Rainy, Snow}
- Die $\in \{(1,1), (1,2), \dots (6,6)\}$
- **V** ∈ [0, 200]



Events and Propositions

Probabilistic statements are defined over **events**, world states or sets of states

- "It is raining"
- "The weather is either cloudy or snowy"
- "The sum of the two dice rolls is 11"
- "My car is going between 30 and 50 miles per hour"

Events are described using **propositions**:

- R = True
- W = "Cloudy" \(\times \) W = "Snowy"
- $D \in \{(5,6), (6,5)\}$
- $30 \le S \le 50$

Notation:

- P(X = x) or $P_X(x)$ or P(x) for short, is the probability of the event that random variable X has taken on the value x.
- For propositions it means the probability of the set of possible worlds in which the proposition holds.

Kolmogorov's 3 Axioms of Probability

Three axioms are sufficient to define probability theory:

- 1. Probabilities are non-negative real numbers.
- 2. The probability that at least one atomic event happens is 1.
- 3. The probability of mutually exclusive events is additive.

This leads to important properties (A and B are sets of events):

- Numeric bound: $0 \le P(A) \le 1$
- Monotonicity: if $A \subseteq B$ then $P(A) \le P(B)$
- Addition law: $P(A \cup B) = P(A) + P(B) P(A \cap B)$
- Probability of the empty set: $P(\emptyset) = 0$
- Complement rule: $P(\neg A) = 1 P(A)$
- Continuous variables need in addition the definition of density functions.

Atomic events

- Atomic event: a complete specification of the state of the world, or a complete assignment of domain values to all random variables.
- Atomic events are mutually exclusive and exhaustive.
- E.g., if the world consists of only two Boolean variables *Cavity* and *Toothache*, then there are 4 distinct atomic events:

```
Cavity = false \land Toothache = false
Cavity = false \land Toothache = true
Cavity = true \land Toothache = false
Cavity = true \land Toothache = true
```

Joint probability distributions

 A joint distribution is an assignment of probabilities to every possible atomic event

Atomic event	Р
Cavity = false \land Toothache = false	0.8
Cavity = false \land Toothache = true	0.1
Cavity = true \land Toothache = false	0.05
Cavity = true ∧ Toothache = true	0.05

Sum: 1.00

Notation:

- P(x), P(X = x) is the **probability** that random variable X takes on value x
- P(X) is the **distribution of probabilities** for all possible values of X. Often we are lazy or forget to make P bold.

Marginal probability distributions

• Sometimes we are only interested in one variable. This is called the *marginal distribution* P(Y)

P(Cavity, Toothache)	
Cavity = false \land Toothache = false	0.8
Cavity = $false \land Toothache = true$	0.1
Cavity = true \land Toothache = false	0.05
Cavity = true ∧ Toothache = true	0.05

Marginal Prob. Distr

P(Cavity)	
Cavity = false	5
Cavity = true	?

P(Toothache)	
Toothache = false	?
Toothache = true	?

Marginal probability distributions

• Suppose we have the joint distribution P(X, Y) and we want to find the marginal distribution P(Y)

$$P(X = x) = P((X = x \land Y = y_1) \lor \dots \lor (X = x \land Y = y_n))$$

= $P((x, y_1) \lor \dots \lor (x, y_n)) = \sum_{i=1}^{n} P(x, y_i)$

• General rule: to find P(X = x), sum the probabilities of all atomic events where X = x. This is called "summing out" or marginalization.

Marginal probability distributions

• Suppose we have the joint distribution P(X, Y) and we want to find the marginal distribution P(Y)

P(Cavity, Toothache)	
Cavity = false \land Toothache = false	0.8
Cavity = false \land Toothache = true	0.1
Cavity = true \(\tau \) Toothache = false	0.05
Cavity = true ∧ Toothache = true	0.05

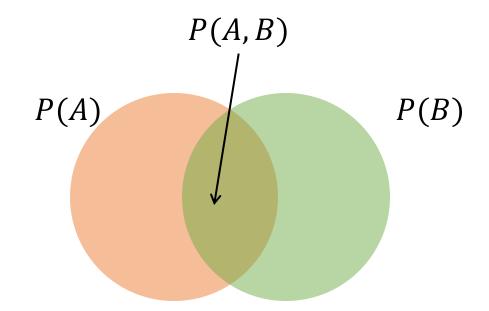
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	P(Cavity)	
	Cavity = false	0.8+0.1 = 0.9
2	Cavity = true	0.05+0.05=0.1

P(Toothache)	
Toothache = false	0.8+0.0.5= 0.85
Toothache = true	0.1+0.05= 0.15

Conditional probability

- Probability of cavity given toothache:
 P(Cavity = true | Toothache = true)
- For any two events A and B, $P(A \mid B) = \frac{P(A, B)}{P(B)}$



Conditional probability

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

Joint Prob. Distr.

P(Cavity, Toothache)	
Cavity = false \land Toothache = false	0.8
Cavity = false \land Toothache = true	0.1
Cavity = true \(\tau \) Toothache = false	0.05
Cavity = true ∧ Toothache = true	0.05

Marginal Prob. Distr

P(Cavity)	
Cavity = false	0.9
Cavity = true	0.1

P(Toothache)	
Toothache = false	0.85
Toothache = true	0.15

- What is P(*Cavity = true* | *Toothache = false*)? 0.05 / 0.85 = 0.059
- What is P(Cavity = false | Toothache = true)? 0.1 / 0.15 = 0.667

Conditional distributions

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

P(Cavity, Toothache)	
Cavity = false \land Toothache = false	0.8
Cavity = $false \land Toothache = true$	0.1
Cavity = true ∧ Toothache = false	0.05
Cavity = true ∧ Toothache = true	0.05

A conditional distribution is a distribution over the values of one variable given fixed values of other variables

P(Cavity Toothache = true)	
Cavity = false	0.667
Cavity = true	0.333

P(Cavity Toothache = false)	
Cavity = false	0.941
Cavity = true	0.059

P(Toothache Cavity = true)	
Toothache= false	0.5
Toothache = true	0.5

P(Toothache Cavity = false)	
Toothache= false	0.889
Toothache = true	0.111

Normalization trick

• To get the whole conditional distribution P(X | Y = y) at once, select all entries in the joint distribution matching Y = y and renormalize them to sum to one.

P(Cavity, Toothache)	
Cavity = false \land Toothache = false	<mark>0.8</mark>
Cavity = false \land Toothache = true	0.1
Cavity = true ∧ Toothache = false	0.05
Cavity = true ∧ Toothache = true	0.05



Select P(X, Y = y)

Toothache, Cavity = false		
Toothache= false	0.8	
Toothache = true	0.1	

Sum is
$$P(Y = y) = 0.9$$



Renormalize sum to 1 (= divide by P(Y = y))

P(Toothache Cavity = false)	
Toothache= false	0.889
Toothache = true	0.111

Equivalent to
$$P(X | Y = y) = \alpha P(X, Y = y)$$
 with $\alpha = 1/P(Y = y)$



Bayes' Rule

 The product rule (definition of conditional distribution) gives us two ways to factor a joint distribution for events A and B:

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

Posterior Prob.

Prior Prob.

• Therefore,
$$P(A \mid B) = \frac{P(B \mid A) P(A)}{P(B)}$$

Rev. Thomas Bayes (1702-1761)

- Why is this useful?
 - Can get diagnostic probability P(Cavity | Toothache) from causal probability P(Toothache | Cavity)
 - We can update our beliefs based on evidence.
 - Important tool for probabilistic inference .



Example: Getting Married in the Desert

Marie is getting married tomorrow, at an outdoor ceremony in the desert. In recent years, it has rained only 5 days each year (5/365 = 0.014). Unfortunately, the weatherman has predicted rain for tomorrow. When it actually rains, the weatherman correctly forecasts rain 90% of the time. When it doesn't rain, he incorrectly forecasts rain 10% of the time. What is Marie's belief for the probability that it will rain on her wedding day?



Example: Getting Married in the Desert

New Evidence Prior Probability

Marie is getting married tomorrow, a can outdoor ceremony in the desert. In recent years, it has rained only 5 days each year (5/365 = **0.014**). Unfortunately, the **weatherman has predicted rain** for tomorrow. When it actually rains, the weatherman correctly forecasts rain 90% of the time. When it doesn't rain, he incorrectly forecasts rain 10% of the time. What is Marie's belief for the **probability that it will rain** on her wedding day?

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

$$P(Rain|Predict) = \frac{P(Predict|Rain)P(Rain)}{P(Predict)}$$

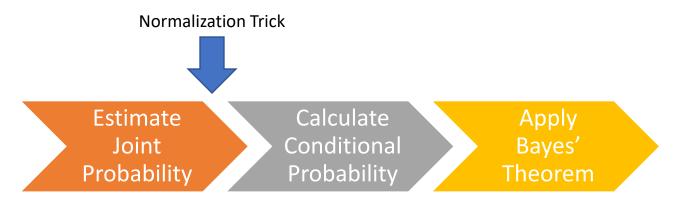
$$= \frac{P(Predict|Rain)P(Rain)}{P(Predict|Rain)P(Rain)}$$

$$= \frac{O.9 * 0.014}{0.9 * 0.014 + 0.1 * 0.986} = 0.111$$

The weather forecast updates her belief from 0.014 to 0.111



Issue With Applying Bayes' Theorem



- The joint probability table and the tables with conditional probabilities are typically too large!
 - For n random variables with a domain size of d each, we have a table of size $O(d^n)$. This is a problem for
 - storing the table, and
 - estimating the probabilities from data (we need lots of data).
- **Solution**: Decomposition of joint probability distributions using **independence** and conditional independence between events. A large table can be broken into several much smaller tables.

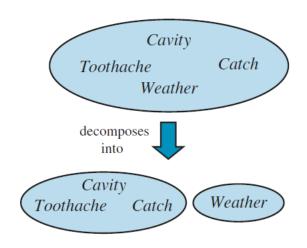


Independence Between Events

Two events A and B are independent if and only if

$$P(A,B) = P(A) P(B)$$

- This is equivalent to $P(A \mid B) = P(A)$ and $P(B \mid A) = P(B)$
- Independence is an important simplifying assumption for modeling, e.g., Cavity and Weather can be assumed to be independent



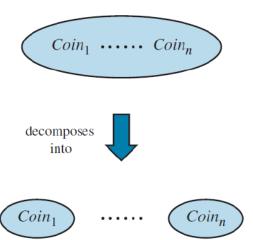


Decomposition of the Joint Probability Distribution

Independence: The joint probability can be decomposed into

$$P(Coin_1, ..., Coin_n)$$
= $P(Coin_1) \times \cdots \times P(Coin_n) = \prod_i P(Coin_i)$

- We need for each coin one parameter (chance of getting H).
- Independence reduces the numbers needed to specify the joint distribution from $2^n 1$ to n.
- Note: If we have identical (iid) coins, then we even only need 2 numbers, probability of H and number of coins.



Conditional Independence

• **Conditional independence**: A and B are *conditionally independent* given C (i.e., if we know c) iff

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

$$P(Catch \mid Toothache)$$
• Therefore, Catch is collective.
• Likewise, Toothache is P(Toothache | Catch)

Catch

- If the patient has a cavity, the probability that the probe catches in it does not depend on whether he/she has a toothache
 - P(Catch | Toothache, Cavity) = P(Catch | Cavity)
- Therefore, Catch is conditionally independent of Toothache given Cavity
- Likewise, Toothache is conditionally independent of Catch given Cavity
 P(Toothache | Catch, Cavity) = P(Toothache | Cavity)

Decomposition of the Joint Probability Distribution

• Conditional independence using the chain rule:

```
P(Toothache, Catch, Cavity) =
P(Cavity) P(Catch | Cavity) P(Toothache | Cavity) =
P(Cavity) P(Catch | Cavity) P(Toothache | Cavity)
```

- The full joint probability distribution needs $2^3-1=7$ independent numbers (-1 because the 2^3 numbers have to sum up to 1).
- Conditional independence reduces this to 1 + 2 + 2 = 5
- In many practical applications, conditional independence reduces the space requirements from $O(2^n)$ to O(n).

Chain rule: Example for 4 variables.

$$P(X_4, X_3, X_2, X_1) = P(X_4 \mid X_3, X_2, X_1) \cdot P(X_3, X_2, X_1)$$

$$= P(X_4 \mid X_3, X_2, X_1) \cdot P(X_3 \mid X_2, X_1) \cdot P(X_2, X_1)$$

$$= P(X_4 \mid X_3, X_2, X_1) \cdot P(X_3 \mid X_2, X_1) \cdot P(X_2 \mid X_1) \cdot P(X_1)$$

Cavity

Toothache

Catch



Bayesian Decision Making
Making Decisions Under Uncertainty Based on Evidence



Probabilistic Inference

Suppose the agent has to guess the value of an unobserved query variable X given some observed evidence E = e and we assume X probabilistically causes E.

Examples:

```
x \in \{\text{zebra, giraffe, hippo}\}, e = \text{image features}
 x \in \{\text{spam, not spam}\}, e = \text{email message}
```

What is the best guess x^* ?

Notation: We use here \hat{x} for an estimate and x^* for the best estimate.



Bayes Decision Rule

Assumption: The agent has a loss function, which is 0 if the value of X (x) is guessed correctly, and 1 otherwise.

$$L(x, \hat{x}) = \begin{cases} 1 \text{ if } \hat{x} \neq x, \text{ and} \\ 0 \text{ otherwise.} \end{cases}$$

• The value for X that minimizes the *expected loss* is the one that has the greatest posterior probability given the evidence.

$$\operatorname{argmax}_{x} P(X = x \mid E = e)$$

This is called the MAP (maximum a posteriori) decision.
 The MAP decision is optimal!



MAP: Maximum A Posteriori Decision

Use the value x that has the highest (maximum) posterior probability given the evidence e

Prior Prob.

$$x^* = \operatorname{argmax}_x P(x|e) = \operatorname{argmax}_x \frac{P(e|x)P(x)}{P(e)}$$

$$\approx \operatorname{argmax}_x P(e|x)P(x)$$

$$\approx \operatorname{argmax}_x P(e|x)P(x)$$

For comparison: the maximum likelihood decision ignores P(x)

$$x^* = \operatorname{argmax}_x P(e|x)$$
likelihood



MAP: Example

Value of x that has the highest (maximum) posterior probability given the evidence e.

$$x \in \{\text{zebra, dog, cat}\}, e = \text{stripes}$$

Posterior Prob.

 $x^* = \operatorname{argmax}_x P(x|e) = \operatorname{argmax}_x \frac{P(\text{stripes}|x)P(x)}{P(\text{stripes})}$
 $\propto \operatorname{argmax}_x \frac{P(\text{stripes}|x)P(x)}{P(\text{stripes}|x)P(x)}$

likelihood Prior Prob.

The likelihood $P(\text{stripes} \mid \text{zebra})$ is the highest, but it also depends on the prior P(zebra), the chance that we see a zebra. If the likelihood for cats is smaller, but the prior probability is much higher, cat may have a larger posterior probability!



Bayes Classifier

- Suppose we have many different types of observations (evidence, symptoms, features) F_1, \ldots, F_n that we want to use to decide on an underlying hypothesis H.
- MAP decision involves estimating

$$\operatorname{argmax}_{h \in H} P(f_1, ..., f_n | h) P(h)$$

- If each feature can take on k values, how many entries are in the joint probability table $P(f_1, ..., f_n, h)$?
- The table has $O(n^k)$ entries! What if we have 1000s of features?



Naïve Bayes model

- Suppose we have many different types of observations (evidence, symptoms, features) F_1, \dots, F_n that we want to use to obtain evidence about an underlying hypothesis H
- MAP decision involves estimating $\operatorname{argmax}_{h \in H} P(f_1, ..., f_n | h) P(h)$
- **Issue**: The likelihood table size grows exponentially with the number of features n.
- We can make the simplifying assumption that the different features are conditionally independent given the hypothesis. This reduces the joint probability distribution table from $O(n^k)$ to size $O(k \times n)$:

$$\operatorname{argmax}_{h \in H} P(h) \prod_{i=1}^{n} P(f_i|h)$$



Example: Naïve Bayes Spam Filter





First, I must solicit your confidence in this transaction, this is by virture of its nature as being utterly confidencial and top secret. ...



Ok, Iknow this is blatantly OT but I'm beginning to go insane. Had an old Dell Dimension XPS sitting in the corner and decided to put it to use, I know it was working pre being stuck in the corner, but when I plugged it in, hit the power nothing happened.



TO BE REMOVED FROM FUTURE MAILINGS, SIMPLY REPLY TO THIS MESSAGE AND PUT "REMOVE" IN THE SUBJECT.

99 MILLION EMAIL ADDRESSES FOR ONLY \$99

We need the following:

- A hypothesis H: *spam* or ¬spam
- Define features of message.
- Estimate parameters to make a MAP decision which minimizes the classification error (0-1 loss)



Message Features: Bag of Words from NLP

- Extract document features as a binary vector $(w_1, ..., w_n)$.
- Each element represents the event that word w_i is present $(w_i = 1)$ or not $(w_i = 0)$ in the message.
- Simplifications:
 - The order of the words in the message is ignored.
 - How often a word is repeated is ignored.

Dear Sir.



First, I must solicit your confidence in this transaction, this is by virture of its nature as being utterly confidencial and top secret. ...



Ok, Iknow this is blatantly OT but I'm beginning to go insane. Had an old Dell Dimension XPS sitting in the corner and decided to put it to use, I know it was working pre being stuck in the corner, but when I plugged it in, hit the power nothing happened.



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Naïve Bayes Spam Filter Using Words

 We use the simplifying assumption that each word is conditionally independent of the others given the message class (spam or not spam):

$$P(\text{message}|h) = P(w_1, ..., w_n|h) = \prod_{i=1}^{n} P(w_i|h)$$

 Now we can calculate the a posteriori probability after the evidence of the message as

$$P(\mathbf{h}|w_1, ..., w_n) \propto P(\mathbf{h}) \prod_{i=1}^n P(w_i|\mathbf{h})$$
posterior prior likelihoods
(presents and absence of words)



Model and Parameters

Model

$$P(H = spam | message) \propto P(H = spam) \prod_{i=1}^{n} P(w_i | H = spam)$$

$$P(H = \neg spam | message) \propto P(H = \neg spam) \prod_{i=1}^{n} P(w_i | H = \neg spam)$$

Needed parameters

$$P(H = spam)$$

$$P(H = \neg spam)$$

Likelihood of words in spam

$$P(w_1 = 1 \mid \mathbf{H} = spam)$$

$$P(w_2 = 1 \mid \mathbf{H} = spam)$$

• • •

$$P(w_n = 1 \mid H=spam)$$

Likelihood of words in ¬spam

$$P(w_1 = 1 \mid H = \neg spam)$$

$$P(w_2 = 1 \mid H = \neg spam)$$

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$$P(w_n = 1 \mid H = \neg spam)$$

- + likelihood of words not in spam (or $\neg spam$) can be calculated as $P(w_i = 0 \mid H = spam) = 1 P(w_i = 1 \mid H = spam)$
- **Decision:** Spam if $P(H = spam \mid message) > P(H = \neg spam \mid message)$ equivalent to $argmax_h \ P(h|message)$



Parameter Estimation

Count in training data:

$$P(H = spam) = \frac{\text{# of spam messages} + 1}{\text{total # of messages} + \text{# of classes}}$$

 $P(w_i = 1|H = spam) = \frac{\text{\# of spam messages that contain the word + 1}}{\text{\# of spam messages that contain the word + 1}}$

total # of spam messages + # of classes

Prior P(H)

spam: 0.33

 \neg spam: 0.67

 $P(w_i = 1 | H = spam)$

the: 0.0156 to: 0.0153 and: 0.0115

of : 0.0095

you: 0.0093

a : 0.0086

with: 0.0080

from: 0.0075

. . .

usses

Smoothing for

low counts.

 $P(w_i = 1 | H = \neg spam)$ the : 0.0210

to : 0.0133 of : 0.0119

2002: 0.0110

with: 0.0108

from: 0.0107

and : 0.0105

a : 0.0100

. . .

+ likelihoods for the $P(w_i = 0|H = spam) = 1 - P(w_i = 1|H = spam)$ absence of words: $P(w_i = 0|H = \neg spam) = 1 - P(w_i = 1|H = \neg spam)$



Summary

Decision theory

To make decisions under uncertainty requires:

- 1. Estimating probabilities of outcomes for different actions.
- 2. Assign utility to outcomes.
- 3. Choose the action with the larges expected utility.

Bayes decision rule

Choose the most likely outcome by minimizing expected 0-1 loss. Required steps:

- 1. Estimate prior probabilities of outcomes and the likelihood of seeing evidence given different outcomes.
- 2. Use the evidence to update the probability of the outcome.
- 3. Apply the MAP decision rule to determine the most likely outcome.
- A general framework for learning functions and decision rules from data is the goal of Machine Learning.