ECE C143A Homework 4

Lawrence Liu

May 18, 2022

Problem 1

(a)

$$P(N=0) = 1 - 0.25 = \boxed{0.75}$$

(b)

We want P(N = 0|R = 0), we know that

$$P(R=1|N=0) = P(E=0)P(R=1|E=0,N=0) + P(E=1)P(R=1|E=1,N=0) = 0.01$$

P(R=0|N=0)=0.99 and thus from bayes law we have

$$P(N = 0|R = 0) = P(R = 0|N = 0) \frac{P(N = 0)}{P(R = 0)}$$
$$= 0.9 \frac{0.1 \cdot 0.75}{P(R = 0)}$$

To find P(R=0) we must find P(R=1),

$$\begin{split} P(R=1) &= P(E=1)P(N=1)P(R=1|E=1,N=1) \\ &+ P(E=1)P(N=0)P(R=1|E=1,N=0) \\ &+ P(E=0)P(N=1)P(R=1|E=0,N=1) \\ &+ P(E=0)P(N=0)P(R=1|E=0,N=0) \end{split}$$

$$P(R = 1) = 0.9 \cdot 0.25 \cdot 1 + 0.1 \cdot 0.75 \cdot 0.1 + 0.1 \cdot 0.25 \cdot 0.1 = 0.235$$

Therefore $P(R = 0) = 1 - P(R = 1) = 0.765$, thus
$$P(N = 0|R = 0) = 0.99 \frac{0.75}{P(R = 0)} = \boxed{0.97}$$

(c)

We have

$$P(E = 0, N = 0|R = 0) = \frac{P(E = 0, N = 0, R = 0)}{P(R = 0)}$$

$$= \frac{P(R = 0|E = 0, N = 0)P(E = 0)P(N = 0)}{P(R = 0)}$$

$$= \frac{(1 - P(R = 1|E = 0, N = 0))P(E = 0)P(N = 0)}{P(R = 0)}$$

$$= \frac{0.9 \cdot 0.1 \cdot 0.75}{0.765}$$

$$= \frac{0.988}{0.988}$$

This intuitively makes sense because we need two conditions to occur, equipment broken and neuron spike not occurring.

(d)

Let us consider the case E=1, N=0 given R=1 we have

$$P(E = 1, N = 0 | R = 1) = \frac{P(R = 1 | E = 1, N = 0)P(E = 1)P(N = 0)}{P(R = 1)}$$

Since P(R = 1|E = 1, N = 0) = 0, we thus have P(E = 1, N = 0|R = 1) = 0. However

$$P(E = 1|R = 1) = P(R = 1|E = 1)\frac{P(E = 1)}{P(R = 1)}$$

$$= (P(R = 1|E = 1, N = 0)P(N = 0) + P(R = 1|E = 1, N = 1)P(N = 1))\frac{P(E = 1)}{P(R = 1)}$$

This therefore P(E=1|R=1) > 1, likewise

$$P(N = 0|R = 1) = P(R = 1|N = 0) \frac{P(N = 0)}{P(R = 1)}$$

$$= (P(R = 1|E = 1, N = 0)P(E = 1) + P(R = 1|E = 0, N = 0)P(E = 0)) \frac{P(N = 0)}{P(R = 1)}$$

This therefore P(E=1|R=1) > 1, therefore, P(E=1|R=1)P(N=0|R=1) > 0 and is not equal to P(E=1,N=0|R=1) therefore they are conditionally dependent. Ie they are not independent given R

Problem 2

(a)

$$P(a, b, c, d) = P(c)P(a|c)P(d)P(b|a, d)$$

(b)

$$\begin{split} P(C,D) &= \sum_{A} \sum_{B} P(C,D,A,B) \\ &= \sum_{A} \sum_{B} P(C)P(D)P(A|C)P(B|A,D) \\ &= P(C)P(D) \sum_{A} \sum_{B} P(A|C)P(B|A,D) \\ &= P(C)P(D) \sum_{A} P(A|C) \sum_{B} P(B|A) \\ &= P(C)P(D) \end{split}$$

Therefore C and D are independent.

(c)

$$\begin{split} P(C,D|A,B) &= \frac{P(C,D,A,B)}{P(A,B)} \\ &= \frac{P(C)P(D)P(A|C)P(B|A,D)}{P(A,B)} \\ &= \frac{P(D)P(C|A)P(A)P(B|A,D)}{P(A,B)} \\ &= \frac{P(D)P(C|A)P(D|B,A)}{P(D|A)} \\ &= \frac{P(D)P(C|A)P(D|B,A)}{P(D|A)} \\ &= \frac{P(D)P(D|A)}{P(D|A)} \end{split}$$

Therefore C and D are not independent given A and B.

(d)

$$P(a,d) = \sum_{B} P(a,d,b)$$

$$= \sum_{a} P(d)P(b)P(b|d,a)$$

$$= P(d)P(b)\sum_{B} P(b|d,a)$$

$$= P(d)P(b)$$

Therefore a and d are independent

(e)

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

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

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

$$= boxedP(a|b, d)P(d|b)$$

Therefore a and d are not independent given b

(f)

$$\begin{split} P(c,b) &= \sum_{A} P(c,b,a) \\ &= \sum_{A} P(c)P(a|c)P(b|a) \\ &= P(c)\sum_{A} P(a|c)P(b|a) \end{split}$$

Since $\sum_A P(a|c)P(b|a) \neq P(b)$ in general, c and b are not independent.

(g)

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

Therefore c and b are independent given a.