Introduction

1. Probability and Inference

Introduction to Probability (Week 1)
Exercises due Sep 21, 2016 at 21:00 UTC

Probability Spaces and Events (Week 1)
Exercises due Sep 21, 2016 at 21:00 UTC

Random Variables (Week 1)
Exercises due Sep 21, 2016 at 21:00 UTC

Jointly Distributed Random Variables (Week 2)
Exercises due Sep 28, 2016 at 21:00 UTC

Conditioning on Events (Week 2)
Exercises due Sep 28, 2016 at 21:00 UTC

Homework 1 (Week 2)
Homework due Sep 28, 2016 at 21:00 UTC

Inference with Bayes' Theorem for Random Variables (Week 3)
Exercises due Oct 05, 2016 at 21:00 UTC

Independence Structure (Week 3)
Exercises due Oct 05, 2016 at 21:00 UTC

Homework 2 (Week 3)
Homework due Oct 05, 2016 at 21:00 UTC

Notation Summary (Up Through Week 3)

Mini-project 1: Movie Recommendations (Week 3)
Mini-projects due Oct 12, 2016 at 21:00 UTC

Exercise: Bayes' Theorem for Random Variables - Medical Diagnosis, Continued

(4/4 points)

Recall the medical diagnosis setup from before, summarized in these tables:

X	Prob.
healthy	0.999
infected	0.001

$p_{Y \mid X}$

Y \ X	healthy	infected
positive	0.01	0.99
negative	0.99	0.01

Recall that Bayes' theorem is given by

$$p_{X|Y}(x \mid y) = \frac{p_X(x)p_{Y|X}(y \mid x)}{\sum_{x'} p_X(x')p_{Y|X}(y \mid x')}$$

for all values x that random variable X can take on.

Use Bayes' theorem to compute the following probabilities: (Please be precise with at least 3 decimal places, unless of course the answer doesn't need that many decimal places. You could also put a fraction.)

- $p_{X|Y}(\text{healthy} \mid \text{positive}) =$ 0.909836 ✔

  Answer: 0.9098360656

- $p_{X|Y}(\text{healthy} \mid \text{negative}) =$ 0.99989 ✔

  Answer: 0.999989889

What is the MAP estimate for X given $Y = \text{positive}$?

- (•) healthy ✔
- ( ) infected

What is the MAP estimate for X given $Y = \text{negative}$?

- (•) healthy ✔
- ( ) infected

Solution:

Use Bayes' theorem to compute the following probabilities:

- $$\begin{aligned} &p_{X|Y}(\text{healthy} \mid \text{positive}) \\ &= \frac{p_{X|Y}(\text{positive} \mid \text{healthy}) p_X(\text{healthy})}{p_{X|Y}(\text{positive} \mid \text{healthy}) p_X(\text{healthy}) + p_{X|Y}(\text{positive} \mid \text{infected}) p_X(\text{infect} \\ &= \frac{0.01 \times 0.999}{0.01 \times 0.999 + 0.99 \times 0.001} \\ &\approx \boxed{0.9098360656}. \end{aligned}$$

- $$\begin{aligned} &p_{X|Y}(\text{healthy} \mid \text{negative}) \\ &= \frac{p_{X|Y}(\text{negative} \mid \text{healthy}) p_X(\text{healthy})}{p_{X|Y}(\text{negative} \mid \text{healthy}) p_X(\text{healthy}) + p_{X|Y}(\text{negative} \mid \text{infected}) p_X(\text{infec} \\ &= \frac{0.99 \times 0.999}{0.99 \times 0.999) + 0.01 \times 0.001} \\ &\approx \boxed{0.999989889}. \end{aligned}$$

Note that if $Y = \text{positive}$, then the probability that $X = \text{infected}$ is just 1 minus the first probability computed. In this case, it is clear that **healthy** is the MAP estimate of X given $Y = \text{positive}$ because

$$\underbrace{p_{X|Y}(\text{healthy} \mid \text{positive})}_{\approx 0.9098360656} > \underbrace{p_{X|Y}(\text{infected} \mid \text{positive})}_{\approx 1 - 0.9098360656 = 0.0901639344}.$$

Similarly, if $Y = \textbf{negative}$, the MAP estimate for X is still **healthy** since

$$\underbrace{p_{X|Y}(\textbf{healthy} \mid \textbf{negative})}_{\approx 0.999989889} > \underbrace{p_{X|Y}(\textbf{infected} \mid \textbf{negative})}_{\approx 1 - 0.999989889 = 0.000010111}.$$

You have used 1 of 5 submissions

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