COMP307 Week 7 (Tutorial)

- 1. Announcements
 - Assignment 2 due
 - Assignment 3 released
 - Fangfang's teaching evaluation

- 2. Reasoning Under Uncertainty
 - Product rule
 - Sum rule
 - Normalisation rule
 - (Conditional) Independence

Proposition, Variable, Domain

• Proposition:

- Tomorrow will be rainy
- The die will give 6
- ...

Variable:

- Weather tomorrow
- Outcome of a die
- •

• Domain (all the possible values a variable can take):

- {rainy, sunny, cloudy, ...}
- {1, 2, 3, 4, 5, 6}

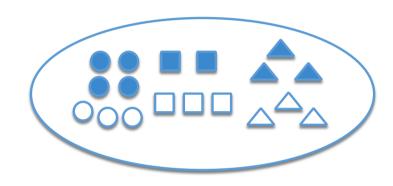
Probability notations

- P(A): unconditional/prior probability that A is true
- P(A | B): conditional probability that A is true given B is true
- P(A, B): joint probability that both A and B are true

Picking Objects

- P(Shape = blue, Colour = White)?
- P(Shape = Square)?
- P(Colour = White | Shape = Triangle)?

• ...



Shape

Colour

	Circle	Square	Triangle
Blue	4	2	3
White	3	3	3

5

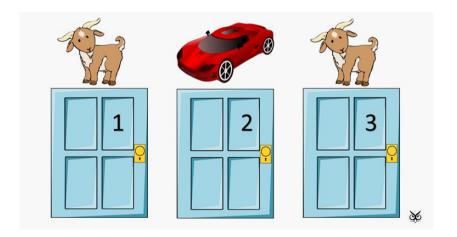
6 18

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Monty Hall Problem

Assuming initially picking door 1

Door 1	Door 2	Door 3	Stay	Switch
Car	Goat	Goat	Win	Lose
Goat	Car	Goat	Lose	Win
Goat	Goat	Car	Lose	Win



Probability Rules

- The product rule:
 - P(A, B) = P(B) * P(A | B) = P(A) * P(B | A)
 - P(A, B, C)?
 - P(X1, X2, X3, ..., Xn)?
- The sum rule
 - $P(X = x) = \sum_{y \in \Omega} P(X = x, Y = y)$
 - $P(X_1 = x_1, ... X_n = x_n) = \sum_{y_1 \in \Omega_1, ..., y_m = \Omega_m} P(X_1 = x_1, ... X_n = x_n, Y_1 = y_1, ..., Y_m = y_m)$
- The normalisation rule
 - $\sum_{x} P(X=x) = 1$
 - $\sum_{x} P(X = x \mid Y = y) = 1$

Independence

- If A and B are independent of each other, then
 - $A \perp B$
 - P(A | B) = P(A)
 - P(B | A) = P(B)
 - P(A, B) = P(A) * P(B)
- If A and B are conditionally independent of each other given C, then
 - $A \perp B \mid C$
 - P(A | B, C) = P(A | C)
 - $P(B \mid A, C) = P(B \mid C)$
 - P(A, B | C) = P(A | C) * P(B | C)

<u>Independence</u>

- If $P(a \mid b) = 0.5$, P(a) = 0.5, P(b) = 0.8, are A and B independent?
- If A and B are independent, P(a) = 0.7, P(b) = 0.6, what is P(a, b)?
- If A and B are independent given C, P(a, b | c) = 0.3, P(a | c) = 0.5, what is P(b | c)?

Quiz: Weather Forecast

- Random variable: Day_1 , Day_2
- Domain: {Windy, Calm}
- $P(Day_1 = W) = 0.5$, $P(Day_1 = C) = 0.5$
- $P(Day_2 = W \mid Day_1 = W) = 0.6$, $P(Day_2 = C \mid Day_1 = W) = 0.4$
- $P(Day_2 = W \mid Day_1 = C) = 0.3$, $P(Day_2 = C \mid Day_1 = C) = 0.7$
- $P(Day_2 = W) = ?$