

1.

a. $P(A, C)$

$$P(A = T, C = T) = P(A = T, C = T, B = T) + P(A = T, C = T, B = F) = 0.014 + 0.012 = 0.026$$

$$P(A = T, C = F) = P(A = T, C = F, B = T) + P(A = T, C = F, B = F) = 0.126 + 0.048 = 0.174$$

$$P(A = F, C = T) = P(A = F, C = T, B = T) + P(A = F, C = T, B = F) = 0.392 + 0.144 = 0.536$$

$$P(A = F, C = F) = P(A = F, C = F, B = T) + P(A = F, C = F, B = F) = 0.168 + 0.096 = 0.264$$

A	C	P(A,C)
T	T	0.026
T	F	0.174
F	T	0.536
F	F	0.264

b. $P(C)$

$$P(C = F) = P(C = F, A = T, B = T) + P(C = F, A = T, B = F) + P(C = F, A = F, B = T) + P(C = F, A = F, B = F) = 0.126 + 0.048 + 0.168 + 0.096 = 0.438$$

$$P(C = T) = P(C = T, A = T | F, B = T | F) = 0.014 + 0.012 + 0.392 + 0.144 = 0.562$$

C	P(C)
F	0.438
T	0.562

c. $P(A|C)$

$$P(A|C) = P(A, C) / P(C)$$

$$P(A = T | C = T) = P(A = T, C = T) / P(C = T) = 0.026 / 0.562 = 0.046$$

$$P(A = T | C = F) = P(A = T, C = F) / P(C = F) = 0.174 / 0.438 = 0.397$$

$$P(A = F | C = T) = P(A = F, C = T) / P(C = T) = 0.536 / 0.562 = 0.954$$

$$P(A = F | C = F) = P(A = F, C = F) / P(C = F) = 0.264 / 0.438 = 0.603$$

A	C	P(A C)
T	T	0.046
T	F	0.397
F	T	0.954
F	F	0.603

d. $P(A, B | C)$

$$P(A, B | C) = P((A, B), C) / P(C) = P(A, B, C) / P(C)$$

$$P(A = T, B = T | C = T) = P(A = T, B = T, C = T) / P(C = T) = 0.014 / 0.562 = 0.025$$

$$P(A = T, B = T | C = F) = P(A = T, B = T, C = F) / P(C = F) = 0.126 / 0.438 = 0.288$$

$$P(A = T, B = F | C = T) = P(A = T, B = F, C = T) / P(C = T) = 0.012 / 0.562 = 0.021$$

$$P(A = T, B = F | C = F) = P(A = T, B = F, C = F) / P(C = F) = 0.048 / 0.438 = 0.110$$

$$P(A = F, B = T | C = T) = P(A = F, B = T, C = T) / P(C = T) = 0.392 / 0.562 = 0.698$$

$$P(A = F, B = T | C = F) = P(A = F, B = T, C = F) / P(C = F) = 0.168 / 0.438 = 0.384$$

$$P(A = F, B = F | C = T) = P(A = F, B = F, C = T) / P(C = T) = 0.144 / 0.562 = 0.256$$

$$P(A = F, B = F | C = F) = P(A = F, B = F, C = F) / P(C = F) = 0.096 / 0.438 = 0.219$$

A	B	C	P(A,B C)
T	T	T	0.025
T	T	F	0.288
T	F	T	0.021
T	F	F	0.110
F	T	T	0.698
F	T	F	0.384
F	F	T	0.256
F	F	F	0.219

2.

- a. $P(X_2)P(X_3)P(X_4)P(X_5 | X_2, X_3)P(X_6 | X_3, X_4)P(X_7 | X_5)P(X_8 | X_5, X_3, X_6)P(X_9 | X_7, X_5, X_8)$
- b. $2 * 3 * 4 * 5 * 6 * 7 * 8 * 9 = 362880 - 1 = \mathbf{362879}$ independent parameters
- c. $P(X_2) = 2 - 1 = 1$, $P(X_3) = 3 - 1 = 2$, $P(X_4) = 3$, $P(X_5 | X_2, X_3) = (5-1) (2*3) = 4*6 = 24$
 $P(X_6 | X_3, X_4) = 5*3*4 = 60$, $P(X_7 | X_5) = 6*5 = 30$, $P(X_8 | X_5, X_3, X_6) = 7*5*3*6 = 630$
 $P(X_9 | X_7, X_5, X_8) = 8*7*5*8 = 2240$
 $1 + 2 + 3 + 24 + 60 + 30 + 630 + 2240 = \mathbf{2990}$ independent parameters required for this network

3.

- a. $P(B)$
 Eliminate D, C, A
 $P(A)P(B|A)P(C|B)P(D|C)$
 Eliminate D

D	C	P(D C)
T	T	0.82
T	F	0.37
F	T	0.18
F	F	0.63

C	f(C)
T	$0.82 + 0.18 = 1$
F	$0.37 + 0.63 = 1$

$$P(A)P(B|A)P(C|B)f(C)$$

Eliminate C

C	B	P(C B)f(C)
T	T	$0.7*1 = 0.7$
T	F	$0.4*1 = 0.4$
F	T	$0.3*1 = 0.3$
F	F	$0.6*1 = 0.6$

B	f(B)
T	$0.7 + 0.3 = 1$
F	$0.4 + 0.6 = 1$

$$P(A)P(B|A)f(B)$$

Eliminate A

B	A	$P(A)P(A B)f(B)$
T	T	$0.4*0.1*1=0.04$
T	F	$0.6*0.8*1=0.48$
F	T	$0.4*0.9*1=0.36$
F	F	$0.6*0.2*1=0.12$

B	$f(B) = P(B)$
T	$0.04+0.48 = 0.52$
F	$0.36+0.12 = 0.48$

$$P(B = T) = P(B = T | A = T)P(A = T) + P(B = T | A = F)P(A = F) = 0.1*0.4+0.8*0.6 = 0.52$$

$$P(B = F) = 0.9*0.4 + 0.2*0.6 = 0.48$$

B	P(B)
T	0.52
F	0.48

b. $P(C|A=T)$

Eliminate D, B

$$P(A)P(B|A)P(C|B)P(D|C)$$

Eliminate D

D	C	$P(D C)$
T	T	0.82
T	F	0.37
F	T	0.18
F	F	0.63

C	$f(C)$
T	$0.82+0.18 = 1$
F	$0.37+0.63 = 1$

$$P(A)P(B|A)P(C|B)f(C)$$

Eliminate B

B	C	$P(B A=T)P(C B)f(C)$
T	T	$0.1*0.7*1 = 0.07$
T	F	$0.1*0.3*1 = 0.03$
F	T	$0.9*0.4*1 = 0.36$
F	F	$0.9*0.6*1 = 0.54$

C	$f(C)$
T	$0.07+0.36=0.43$
F	$0.03+0.54=0.57$

$$P(A=T)f(C)$$

$$P(C=T|A=T) = 0.43 * 0.4 = 0.172$$

$$P(C=F|A=T) = 0.57 * 0.4 = 0.228$$

$$0.172 + 0.228 = 0.4 \rightarrow (0.172/0.4, 0.228/0.4) = (0.43, 0.57)$$

C	$P(C A=T)$
T	0.43
F	0.57

c. $P(A,B | C = T, D = F)$

$$= P(A,B,C = T,D = F) / P(C = T, D = F)$$

$$P(C=T, D = F)$$

Eliminate B, A

$$P(A)P(B|A)P(C|B)P(D|C)$$

Eliminate B

B	A	$P(B A)P(C=T B)$
T	T	$0.1 \cdot 0.7 = 0.07$
T	F	$0.8 \cdot 0.7 = 0.56$
F	T	$0.9 \cdot 0.4 = 0.36$
F	F	$0.2 \cdot 0.4 = 0.08$

A	$f(A, C=T)$
T	$0.07 + 0.36 = 0.43$
F	$0.56 + 0.08 = 0.64$

$$P(A)f(A, C=T)P(D|C)$$

Eliminate A

A	$P(A)f(A, C=T)$
T	$0.4 \cdot 0.43 = 0.172$
F	$0.6 \cdot 0.64 = 0.384$

$$f(C=T) = 0.172 + 0.384 = 0.556$$

$$f(C=T)P(D=F|C=T) = 0.556 \cdot 0.18 = 0.10008 = P(C=T, D=F)$$

$$P(A, B, C=T, D=F)$$

B	A	$P(A, B, C=T, D=F)$
T	T	$0.4 \cdot 0.1 \cdot 0.7 \cdot 0.18 = 0.00504$
T	F	$0.6 \cdot 0.8 \cdot 0.7 \cdot 0.18 = 0.06048$
F	T	$0.4 \cdot 0.9 \cdot 0.4 \cdot 0.18 = 0.02592$
F	F	$0.6 \cdot 0.2 \cdot 0.4 \cdot 0.18 = 0.00864$

$$P(A, B | C=T, D=F) = P(A, B, C=T, D=F) / P(C=T, D=F)$$

B	A	$P(A, B C=T, D=F)$
T	T	$0.00504 / 0.10008 = 0.504$
T	F	$0.06048 / 0.10008 = 0.604$
F	T	$0.02592 / 0.10008 = 0.259$
F	F	$0.00864 / 0.10008 = 0.086$

4. S

a. $P(X)P(Y|X)$

X	Y	$P(X)P(Y X)$
T	T	$0.4 \cdot 0.2 = 0.08$
T	F	$0.4 \cdot 0.8 = 0.32$
F	T	$0.6 \cdot 0.7 = 0.42$
F	F	$0.6 \cdot 0.3 = 0.18$

Y	$P(Y)$
T	$0.08 + 0.42 = 0.5$
F	$0.32 + 0.18 = 0.5$

Action	Expected Utility
a	$0.5 \cdot 800 + 0.5 \cdot 200 = 500$
~a	$0.5 \cdot 400 + 0.5 \cdot 1000 = 700$

The expected action is ~a, with 700, since it has greater expected utility, the MEU.

b. $P(Y|Z) = P(X)P(Y|X)P(Z|Y) = P(Y)P(Z|Y)$

Y	Z	P(Y Z)
T	T	$0.5 \cdot 0.9 = 0.45$
T	F	$0.5 \cdot 0.1 = 0.05$
F	T	$0.5 \cdot 0.2 = 0.1$
F	F	$0.5 \cdot 0.8 = 0.4$

$$P(Y|Z=T) = (0.45, 0.1) \rightarrow (0.82, 0.18)$$

$$a \rightarrow 0.82 \cdot 800 + 0.18 \cdot 200 = 692$$

$$\sim a \rightarrow 0.82 \cdot 400 + 0.18 \cdot 1000 = 508$$

MEU|Z=T -> 692 with a

$$P(Y|Z=F) = (0.05, 0.4) \rightarrow (0.11, 0.89)$$

$$a \rightarrow 0.11 \cdot 800 + 0.89 \cdot 200 = 266$$

$$\sim a \rightarrow 0.11 \cdot 400 + 0.89 \cdot 1000 = 934$$

MEU|Z=F -> 934 with ~a

$$P(Z=T) = 0.45 + 0.1 = 0.55$$

$$P(Z=F) = 0.05 + 0.4 = 0.45$$

$$\text{Value of Information of Z} = 0.55 \cdot 692 + 0.45 \cdot 934 = 800.9 - 700 = 100.9$$

c.

Y	X	P(X)P(Y X)
T	T	$0.4 \cdot 0.2 = 0.08$
F	T	$0.4 \cdot 0.8 = 0.32$
F	F	$0.6 \cdot 0.3 = 0.18$
T	F	$0.6 \cdot 0.7 = 0.42$

$$X = T \rightarrow (0.08, 0.32) \rightarrow (0.2, 0.8)$$

$$a \rightarrow 0.2 \cdot 800 + 0.8 \cdot 200 = 320$$

$$\sim a \rightarrow 0.2 \cdot 400 + 0.8 \cdot 1000 = 880$$

MEU|X=T -> 880 with ~a

$$X = F \rightarrow (0.42, 0.18) \rightarrow (0.7, 0.3)$$

$$a \rightarrow 0.7 \cdot 800 + 0.3 \cdot 200 = 620$$

$$\sim a \rightarrow 0.7 \cdot 400 + 0.3 \cdot 1000 = 580$$

MEU|X=F -> 620 with a

$$\text{Value of Information of X} = 0.4 \cdot 880 + 0.6 \cdot 620 = 724 - 700 = 24$$

d. $P(Y|X, Z=T) = P(X)P(Y|X)P(Y|Z=T)$

Y	X	P(Y X, Z=T)
T	T	$0.4 \cdot 0.2 \cdot 0.9 = 0.072$
T	F	$0.6 \cdot 0.7 \cdot 0.9 = 0.378$
F	T	$0.4 \cdot 0.8 \cdot 0.2 = 0.064$
F	F	$0.6 \cdot 0.3 \cdot 0.2 = 0.036$

$$X=T \rightarrow (0.072, 0.064) \rightarrow (0.53, 0.47)$$

$$a \rightarrow 0.53 \cdot 800 + 0.47 \cdot 200 = 518$$

$$\sim a \rightarrow 0.53 \cdot 400 + 0.47 \cdot 1000 = 682$$

MEU|X=T, Z=T -> 682 with ~a

$$X=F \rightarrow (0.378, 0.036) \rightarrow (0.91, 0.09)$$

$$a \rightarrow 0.91*800+0.09*200 = 746$$

$$\sim a \rightarrow 0.91*400+0.09*1000 = 454$$

MEU|X=F, Z=T \rightarrow 746 with a

$$P(X=T|Z=T) = 0.072 + 0.064 = 0.136$$

$$P(X=F|Z=T) = 0.378 + 0.036 = 0.414$$

$$P(X|Z=T) \rightarrow (0.136, 0.414) \rightarrow (0.25, 0.75)$$

$$\text{Value of Information of } X|Z=T = 0.25*682+0.75*746 = 730 - 692 = 38$$

5.

$$\text{take} = 0*(1-p)*100+0*p*0+1*(1-p)*20+1*p*70$$

$$= (1-p)*20+p*70 = 20 - 20p + 70p$$

$$= 20 + 50p$$

$$\sim \text{take} = 1*(1-p)*100+1*p*0+0*(1-p)*20+0*p*70$$

$$= (1-p)*100$$

$$= 100 - 100p$$

$$\text{take} = \sim \text{take}$$

$$20 + 50p = 100 - 100p$$

$$150p = 80$$

$$p = 80/150 = 8/15$$