

2/3/22



IRS

* Performance evaluation.

- Accuracy
- Error rate
- Precision (should be higher)
- Recall (should be higher)
- F₁ measure
- ROC. (Receiver Operating characteristic)

→ Relevant \subseteq Retrieved

For IR system

- ① Precision
- ② Avg. precision
- ③ Recall
- ④ Avg. recall
- ⑤ F-score
- ⑥ Rank precision
- ⑦ P-R curve.



- → non-relevant doc.
 + → Relevant doc

Page
Date

Rank(i)	Status	Precision (i)	Recall (i)
1	+	$1/1 = 100\%$	$1/5 = 20\%$
2	+	$2/2 = 100\%$	$2/5 = 40\%$
3	-	$2/3 = 66.67\%$	$2/5 = 40\%$
4	+	$3/4 = 75\%$	$3/5 = 60\%$
5	-	$3/5 = 60\%$	$3/5 = 60\%$
6	-	$3/6 = 50\%$	$3/5 = 60\%$
7	+	$4/7 = 56.7\%$	$4/5 = 80\%$
8	-	$4/8 = 50\%$	$4/5 = 80\%$
9	-	$4/9 = 44.4\%$	$4/5 = 80\%$
10	-	$4/10 = 40\%$	$4/5 = 80\%$

Precision at rank position (i) \Rightarrow # relevant doc. retrieved so far
docs. retrieved so far.

Recall at rank position (i) \Rightarrow # relevant docs retrieved so far.
relevant docs as per ground truth. \Rightarrow
 will be given.

Average precision = average of relevant precision only

$$= \frac{100 + 100 + 75 + 56.7}{4}$$

=

F -score \Rightarrow not relevant.

Rank precision \Rightarrow Precision for arbitrary rank i .

P-R Break even point \Rightarrow Value of rank position where precision = recall

i	Relevant	$P(i)$	$R(i)$	
1	+	1/1	1/5	ground truth - 5
2	-	1/2	1/5	
3	+	2/2	2/5	
4	+	3/4	3/5	
5	-	3/5	3/5	
6	+	4/6	4/5	
7	+	5/7	5/5	
8	-	5/8	5/5	
9	-	5/9	5/5	
10	-	5/10	5/5	

$$\text{Avg. precision} \Rightarrow \frac{100 + 66.7 + 75 + 66.7 + 70}{5}$$

P-R Break even point = 5.

7/3/22

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IRS

Page _____
Date _____

* Precision - Recall curve

→

→ ~~for~~ the P-R curve, we use 11 standard recall levels, 0, 10, 20, 30, 40, 50, 60, 70, 80, 90, 100.

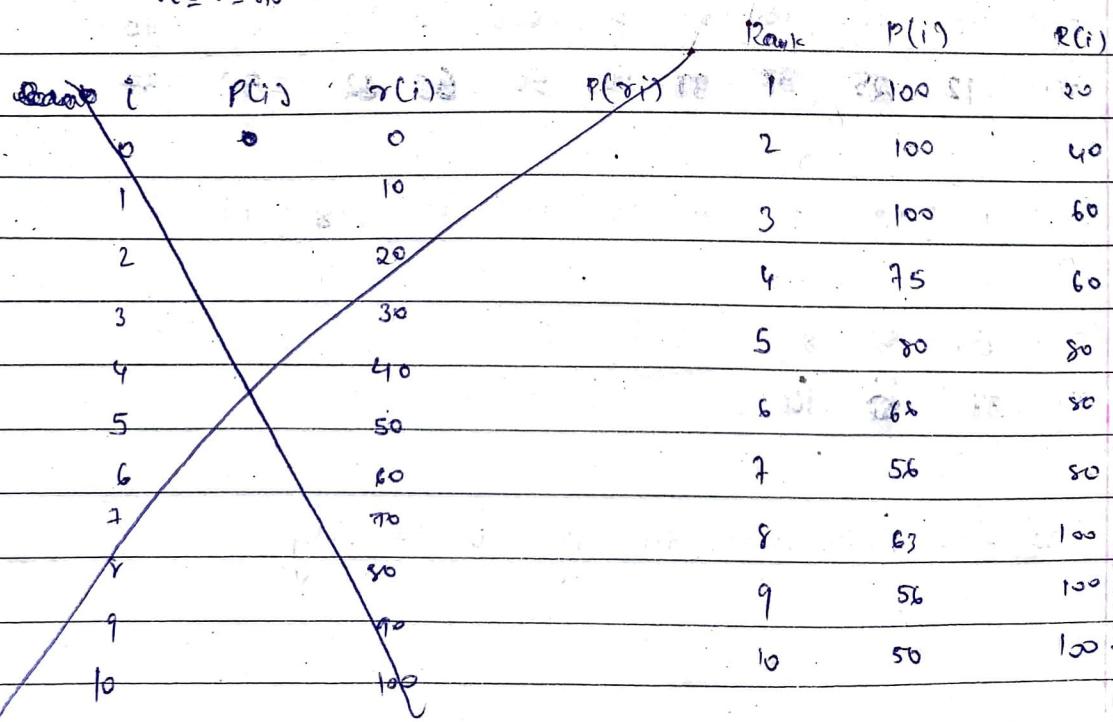
We cannot obtain exact ~~recall~~ ~~order~~ recall levels, thus, interpolation is used to obtain precision value at such recall levels.

i. for interpolation

Let r_i be a recall level, where $r_i \in \{0, 100\}$

$P(r_i)$ be precision value at recall level i . Then $P(r_i)$ is computed as

$$P(r_i) = \max_{r_i \leq r_j \leq 100} (p(r))$$



i	$\theta(i)$	$P(\theta(i))$
0	0	100
1	10	100
2	20	100
3	30	100
4	40	100
5	50	100
6	60	100
7	70	80
8	80	80
9	90	63
10	100	63.

i 1 2 3 4 5 6 7 8 9 10

Rel + + + - + - + - + +

$P(i)$ 100 100 100 75 80 66.6 70 62 66 70

$\theta(i)$ 12 25 37 37 50 50 62 62 75 84

i 11 12 13 14 15 16 17 18 19 20

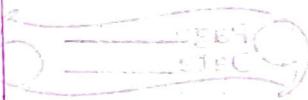
Rel - - + - - - - - - -

$P(i)$ 63 58 8/13

$\theta(i)$ 84 87 100 100 100 100 100 100 100

We take P-R curve for only 0-10 only.

14/3/22



IRS



* Some special cases.

- (1) 100% precision, 100% recall
- (2) 100% precision, 0% recall
- (3) 0% precision, 100% recall
- (4) 0% precision, 0% recall.

IDEAL

1) precision: all ^{retrieved} documents are relevant.

recall: all relevant documents as per ground truth are retrieved.

Not possible 2)

all retrieved docs are relevant.

none of the retrieved docs is relevant.

Not possible 3)

all irrelevant docs are ~~relevant~~ retrieved.

all retrieved relevant docs are retrieved.

4) If 1000 docs are retrieved none of them is relevant. No rel. docs retrieved.

not able to fetch any relevant docs.

0% precision \Rightarrow 0% recall.

0% precision \Leftarrow 0% recall

Goal: higher precision $>$ higher recall.

► If recall increases, precision also increases!

► If precision increases, recall also increases.

p(1)

r(1)

ground truth: 4

+ 1 $\frac{1}{1}$ 100% $\frac{1}{4}$ 25%

+ 2 $\frac{2}{2}$ 100% $\frac{2}{4}$ 50%

- 3 $\frac{2}{3}$ 67% $\frac{2}{4}$ 50%

+ 4 $\frac{3}{4}$ 75% $\frac{3}{4}$ 75%

- 5 $\frac{3}{5}$ 60% $\frac{3}{4}$ 75%

► Does stemming increase recall or decreased it?

→ Stemming reduces the size of vocabulary.

$|V| = \{ \text{jump, go, today, jumped, went, jumping} \}$
without stemming

$|V| = \{ \text{jump, go, today, went} \}$

query :

$|Q| = \langle \text{jumping} \rangle$

$D_1 = \langle \text{today, went, jumping} \rangle$

$D_2 = \langle \text{Go, jump, today} \rangle$

$D_3 = \langle \text{Jumped, today} \rangle$

$|V| = \{ \text{jump, go, today, went} \}$

$\text{cosine}(d_1, q)$

$B_1 = \langle 0, 1, 1, 1 \rangle$

$\text{cosine}(d_2, q)$

$B_2 = \langle 1, 1, 1, 0 \rangle$

$\text{cosine}(d_3, q)$

$B_3 = \langle 0, 1, 1, 0 \rangle$

$Q = \langle 0, 1, 0, 0 \rangle$

$$\cos(D_1, Q) = \frac{1}{\sqrt{3}}$$

$$\cos(D_2, Q) = \frac{1}{\sqrt{3}}$$

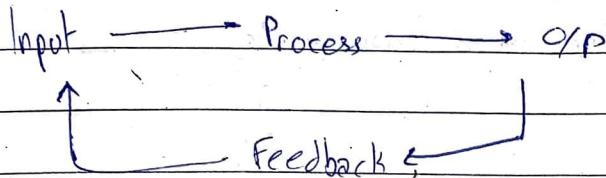
$$\cos(D_3, Q) = \frac{1}{\sqrt{2}}$$

► Relevance Feedback

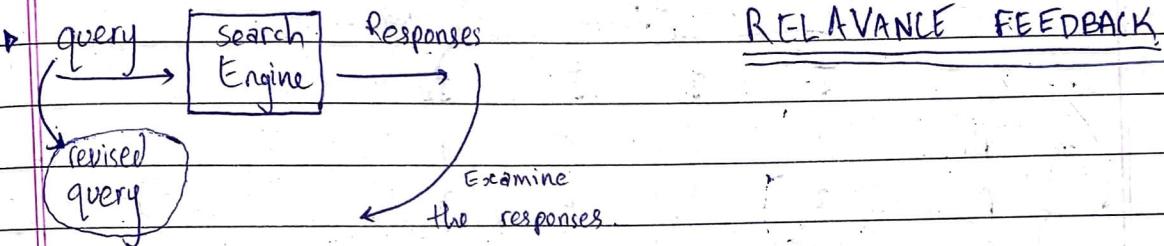
1) Closed loop System

2) Feedback based control System.

3) Backpropagation → closed loop
FF → open loop



21/3/22



► Labelled learning

↳ supervised learning.

1. Relevant

2. Non relevant

- query : set of keywords

- Revisions in original query

↳ removing certain - query - keywords

in non-relevant docs

↳ adding certain keywords

in relevant docs.

explicit feedback from user
↳ supervised learning

1) Rocchio method.

① L-U learning

(labelled) - Unlabelled

2) Semi-Supervised learning

② P-U learning

positive unlabelled

(relevant) ↳ (doesn't mean)
non-relevant (NOT REVIEWED.)

3) Implicit feedback.

If user only clicks

particular links, we assume

that it will be relevant only.

► Pseudo-Relevance Feedback,

extract keywords from top-ranked documents.

► Meta Search.

more than one search engine are involved.

Judges Search Engines:

	J_1	J_2	J_3	J_4
Participating Search Response	P_1	1	2	5
	P_2	2	1	4
	P_3	3	4	1
	P_4	4	3	2
	P_5	5	5	3

P -candidates

J -voters

election by order of merit

1) Borda (1770)

2) Reciprocal

3) Condorcet

(1) Borda.

$$\text{candidate 1: } 5 + 4 + 1 + 2 = 12$$

$$\text{2: } 4 + 5 + 2 + 3 = 14$$

$$\text{3: } 3 + 2 + 5 + 4 = 14 \quad \text{Tie.}$$

$$\text{4: } 2 + 3 + 4 + 5 = 14$$

$$\text{5: } 1 + 1 + 3 + 1 = 6$$

In case of tie, we randomly select the winner.

If there is no weightage of ranks.

► If there are candidates unranked by a voter, then the remaining points are divided evenly among the unranked candidates.

1	2		4
2	1		3
3	4		2
4	3		1
5	5		3

$\Rightarrow 3$ remaining points, 2 unranked candidates $\Rightarrow \frac{3}{2} = 1.5$

$$\Rightarrow 5 + 4 + 1.5 + 2 = 12.5$$

$$5 + 5 + 1.5 + 3 = 14.5$$

$$3 + 2 + 5 + 4 = 14$$

$$2 + 3 + 4 + 5 = 14$$

$$1 + 1 + 3 + 1 = 6$$

evenly distributed

(2) Reciprocal

\hookrightarrow 1 point to the highest ranked candidate.

$$1 + \frac{1}{2} + \frac{1}{5} + \frac{1}{3} = \frac{39}{20}$$

$$\frac{1}{12} + \frac{1}{1} + \frac{1}{4} + \frac{1}{3} = \frac{13}{12} + 1 = \frac{25}{12}$$

$$\frac{1}{3} + \frac{1}{4} + 1 + \frac{1}{2} = \frac{25}{12}$$

$$\frac{1}{4} + \frac{1}{3} + \frac{1}{2} + 1 = \frac{25}{12}$$

$$\frac{1}{5} + \frac{1}{5} + \frac{1}{3} + \frac{1}{5} = \frac{14}{15}$$

\rightarrow If some candidates are not ranked than put score for that candidate as 'zero'.

► Meta Search

- Example on Borda & Reciprocal.

- Understanding Condorcet method.

System 1 a b c d

$$a : 4 + 3 + 2 + 1 + 1.5 = 11.5 \quad (3)$$

System 2 b a d c

$$b : 3 + 4 + 3 + 3 + 3 = 16 \quad (1)$$

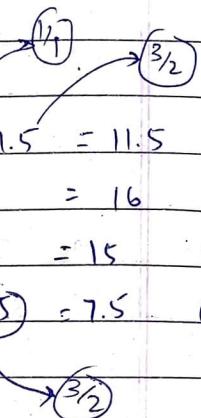
System 3 c b a d

$$c : 2 + 1 + 4 + 4 + 3 = 15 \quad (2)$$

System 4 c b d

$$d : 1 + 2 + 1 + 2 + 1.5 = 7.5 \quad (4)$$

System 5 c b



final ranking = B, C, A, D

► Reciprocal

$$\text{System } a : 1 + 1/2 + 1/3 + 0 + 0 = 11/6 = 1.83$$

$$b : 1/2 + 1 + 1/2 + 1/2 + 1/2 = 3 = 3$$

$$c : 1/3 + 1/4 + 1 + 1 + 1 = 43/12 = 3.5$$

$$d : 1/4 + 1/3 + 1/4 + 1/3 + 0 = 7/6 = 1.16$$

(5)

Final Ranking: B, C, A, D.

► Condorcet.

no. of candidates / docs

Step 1: yield an ~~NxN~~ NxN matrix for all pair wise comparisons.

Step 2: Calculate the number of wins, loses and tie

from each non diagonal entry of the matrix. and

Step 3: determine pairwise winners.

STEP 1

Pairs:	S_1	S_2	S_3	S_4	S_5
a, b	a	b	b	b	b
a, c	a	a	c	c	c
a, d	a	a	a	d	-
b, c	b	b	c	c	c
b, d	b	b	b	b	b
c, d	c	d	c	c	c

TIE

STEP 2

	a	b	c	d
a	-	1:4:0	2:3:0	3:1:1
b	4:1:0	-	2:3:0	5:0:0
c	3:2:0	3:2:0	-	4:1:0
d	1:3:1	0:5:0	1:4:0	-

[win : lose : tie.]

STEP 3

	win	lose	tie
a	1	2	0
b	2	1	0
c	3	0	0
d	0	3	0

Final Ranking: c B A D.

→ if same no. of wins, then go for less no. of losses → higher ranks.

→ if both the same, then do tie or random selection.

P	J ₁	J ₂	J ₃	J ₄	J ₅	Pairs	J ₁	J ₂	J ₃	J ₄
P ₁	1	2	5	4	3	P ₁ , P ₂	P ₁	P ₂	P ₂	P ₂
P ₂	2	1	4	3	5	P ₁ , P ₃	P ₁	P ₁	P ₃	P ₃
P ₃	3	4	1	2	5	P ₁ , P ₄	P ₁	P ₁	P ₄	P ₄
P ₄	4	3	2	1	5	P ₁ , P ₅	P ₁	P ₁	P ₅	P ₁
P ₅	5	5	3	1	4	P ₂ , P ₃	P ₂	P ₂	P ₃	P ₃
						P ₂ , P ₄	P ₂	P ₂	P ₄	P ₄
						P ₂ , P ₅	P ₂	P ₂	P ₅	P ₂
						P ₃ , P ₄	P ₃	P ₄	P ₃	P ₄
						P ₃ , P ₅	P ₃	P ₃	P ₃	P ₃
						P ₄ , P ₅	P ₄	P ₄	P ₄	P ₄

$J_1 = P_1, P_2, P_3, P_4, P_5$ $P_2, P_5 = P_2, P_2, P_5, P_2$
 $J_2 = P_2, P_1, P_4, P_3, P_5$ $P_3, P_4 = P_3, P_4, P_3, P_4$
 $J_3 = P_3, P_4, P_5, P_2, P_1$ $P_3, P_5 = P_3, P_3, P_3, P_3$
 $J_4 = P_4, P_3, P_2, P_1, P_5$ $P_4, P_5 = P_4, P_4, P_4, P_4$

	P ₁	P ₂	P ₃	P ₄	P ₅
P ₁	-	1:3:0	9:2:0	2:2:0	3:1:0
P ₂	3:1:0	-	2:2:0	2:2:0	3:1:0
P ₃	2:2:0	2:2:0	-	2:2:0	4:0:0
P ₄	2:2:0	2:2:0	2:2:0	-	4:0:0
P ₅	1:3:0	1:3:0	0:4:0	0:4:0	-

	win	lose	tie
P ₁	2	1	2
P ₂	2	0	2
P ₃	1	0	3
P ₄	1	0	3
P ₅	0	4	0

final Ranking: P₂, P₃, P₄, P₁, P₅
 or
 P₂, P₄, P₃, P₁, P₅

► Linear Algebra.

- Vectors

$v_1 \langle 2, 3, 1 \rangle$

$\|\vec{v}_1\| = \sqrt{2^2 + 3^2 + 1^2} = \sqrt{14}$

$v_2 \langle 1, 0, 1 \rangle$

$\|\vec{v}_2\| = \sqrt{1^2 + 0^2 + 1^2} = \sqrt{2}$

$v_3 \langle 3, 3, 5 \rangle$

$\|\vec{v}_3\| = \sqrt{3^2 + 3^2 + 5^2} = \sqrt{55}$

$$\vec{v}_1 \cdot \vec{v}_2 = \text{dot}(v_1, v_2) = 2 \cdot 1 + 3 \cdot 0 + 1 \cdot 1 = 2 + 0 + 1 = 3$$

$$\begin{bmatrix} \vec{v}_1 & \vec{v}_2 & \vec{v}_3 \end{bmatrix} = \begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ 7 & 8 & 9 \end{bmatrix} = (45 - 48) - 2(36 - 42) + 3(32 - 35) = 6$$

orthonormal = orthogonal + normal.

► gram-schmidt

orthonormalization

plane: (orthonormal) \rightarrow the

$v_1 \langle 1, 0, 0 \rangle$

$v_2 \langle 0, 1, 0 \rangle$

$v_3 \langle 0, 0, 1 \rangle$

- eigen vectors and eigen values.

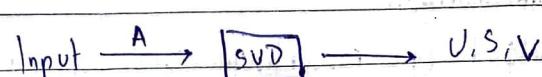
Singular

Value,

Decomposition

(SVD)

$A = USV^T$



► $A\mathbf{v} = \lambda \mathbf{v}$

$$\begin{bmatrix} 2 & 1 \\ 1 & 2 \end{bmatrix} \begin{bmatrix} v_1 \\ v_2 \end{bmatrix} = \begin{bmatrix} \lambda v_1 \\ \lambda v_2 \end{bmatrix}$$

$$\begin{bmatrix} 2v_1 + v_2 \\ v_1 + 2v_2 \end{bmatrix} = \begin{bmatrix} \lambda v_1 \\ \lambda v_2 \end{bmatrix}$$

$$2v_1 + v_2 = \lambda v_1$$

$$2v_1 + v_2 = \lambda v_1$$

$$v_1 + 2v_2 = \lambda v_2$$

$$2v_1 + 2v_2 = 2\lambda v_2$$

$$(2-\lambda)v_1 + v_2 = 0$$

$$-3v_2 = \lambda(v_1 - 2v_2)$$

$$v_1 + (2-\lambda)v_2 = 0$$

$$\lambda = -3$$

$$v_1 - 2v_2$$

$$\begin{vmatrix} 2-\lambda & 1 \\ 1 & 2-\lambda \end{vmatrix} = 0$$

$$4 - 4\lambda + \lambda^2 - 1 = 0$$

$$\lambda^2 - 4\lambda + 3 = 0$$

$$(\lambda-3)(\lambda-1) = 0$$

$$\lambda_1 = 3$$

$$\lambda_2 = 1$$

↓

$$v_1 = -v_2$$

$$v_1 = v_2$$

► Gram - Schmidt

Orthonormalization.

method of converting sets of vectors into set of orthonormal vectors.
into a set of orthonormal vectors. first vector

It basically begins by normalizing under consideration

and iteratively rewriting the remaining vectors in terms of themselves minus a multiplication of the already normalized

$$\vec{w}_k = \vec{v}_k - \sum_{i=1}^{k-1} \vec{u}_i \cdot \vec{v}_k * \vec{u}_i$$

$$= [2, 2, 3, 1] - \left[\frac{1}{\sqrt{6}}, 0, \frac{2}{\sqrt{6}}, \frac{1}{\sqrt{6}} \right] \cdot [2, 2, 3, 1]$$

$$= [2, 2, 3, 1] - 9 \left[\frac{1}{\sqrt{6}}, 0, \frac{2}{\sqrt{6}}, \frac{1}{\sqrt{6}} \right]$$

$$= [2, 2, 3, 1] - \left[\frac{3}{2}, 0, \frac{3}{2}, \frac{3}{2} \right]$$

$$\vec{w}_2 = \left[\frac{1}{2}, 2, 0, -\frac{1}{2} \right] \quad \text{Normalize } \vec{w}_2$$

$$\vec{w}_3 = \vec{v}_3 - (\vec{u}_1 \cdot \vec{v}_3 * \vec{u}_1 - \vec{u}_2 \cdot \vec{v}_3 * \vec{u}_2)$$

$$\vec{u}_3 = \text{Normalize } \vec{w}_3$$

$$\begin{bmatrix} \vec{u}_1 & \vec{u}_2 & \vec{u}_3 \end{bmatrix} = \begin{bmatrix} \frac{1}{\sqrt{6}} & \frac{\sqrt{2}}{\sqrt{6}} & \\ 0 & \frac{2\sqrt{2}}{3} & \\ \frac{2}{\sqrt{6}} & 0 & \\ \frac{1}{\sqrt{6}} & -\frac{\sqrt{2}}{6} & \end{bmatrix}$$

$$\vec{w}_3 = \left[\frac{4}{q}, -\frac{2}{q}, 0, -\frac{4}{q} \right]$$

Singular Value Decomposition.

- SVD is a method for transforming correlated variables into a set of uncorrelated variables that better express the relationship about the original data. It's a method for identifying

and ordering the dimensions along which data points exhibits most variations. Therefore, it is possible to find the ^{original data points} best approximation of the using fewer dimensions.

using SVD, the matrix A can be broken down into the product of 3 matrices. and orthogonal matrix U, a diagonal matrix S and transpose of orthogonal matrix V

$$A = \underbrace{U S V^T}_{\substack{\text{diagonal} \\ \text{orthogonal}}}$$

where, $U^T U = I$ and

$$V^T V = I$$

The columns of U are orthonormal eigen vectors of $A \cdot A^T$

The columns of V are orthonormal eigen vectors of $A^T \cdot A$ and S (the diagonal matrix) containing the square roots of eigen values from U or V in descending order

$$\underline{\text{ex}} \quad A = \begin{bmatrix} 3 & 1 & 1 \\ -1 & 3 & 1 \end{bmatrix}$$

$$A = \begin{matrix} U & S & V^T \\ 2 \times 3 & 2 \times p & p \times 3 \end{matrix}$$

► The columns of U are orthonormal eigenvectors of $A \cdot A^T$

$$\rightarrow A \cdot A^T = \begin{bmatrix} 3 & 1 & 1 \\ -1 & 3 & 1 \end{bmatrix} \cdot \begin{bmatrix} 3 & -1 \\ 1 & 3 \\ 1 & 1 \end{bmatrix}$$

$$= \begin{bmatrix} 11 & 1 \\ 1 & 11 \end{bmatrix}$$

$$(1.) \begin{bmatrix} 1 & 1 \\ 1 & 1 \end{bmatrix} \begin{bmatrix} v_1 \\ v_2 \end{bmatrix} = \begin{bmatrix} 2v_1 \\ 2v_2 \end{bmatrix}$$

$$\begin{bmatrix} 11v_1 + v_2 \\ v_1 + 11v_2 \end{bmatrix} = \begin{bmatrix} 2v_1 \\ 2v_2 \end{bmatrix} \quad 11v_1 + v_2 = 2v_1 \\ v_1 + 11v_2 = 2v_2.$$

$$\Rightarrow (11-\lambda)v_1 + v_2 = 0$$

$$v_1 + (11-\lambda)v_2 = 0.$$

$$\begin{vmatrix} (11-\lambda) & 1 \\ 1 & (11-\lambda) \end{vmatrix} = 0$$

$$(11-\lambda)^2 - 1 = 0$$

$$121 - 22\lambda + \lambda^2 - 1 = 0$$

$$\lambda^2 - 22\lambda + 120 = 0$$

$$\lambda^2 - 10\lambda - 12\lambda + 120 = 0$$

$$\lambda = 12 \quad \rightarrow -v_1 + v_2 = 0$$

$$(\lambda - 12)(\lambda - 10) = 0$$

$$v_1 - v_2 = 0$$

$$\lambda = 12, 10$$

$$v_1 = v_2. \quad [1, 1]$$

$$\lambda = 10$$

$$v_1 + v_2 = 0$$

$$v_1 + v_2 = 0$$

$$v_1 = -v_2. \quad [1, -1]$$

$$(2.) \text{ eigenvectors} = \begin{bmatrix} 1 & 1 \\ 1 & -1 \end{bmatrix}$$

This is orthogonal but not orthonormal.

$$\Rightarrow \text{ortho normalising} : \begin{bmatrix} 1/\sqrt{2} & 1/\sqrt{2} \\ 1/\sqrt{2} & -1/\sqrt{2} \end{bmatrix}$$

$$A^T A = \begin{bmatrix} 3 & 1 \\ 1 & 3 \\ 1 & 1 \end{bmatrix} \begin{bmatrix} 3 & 1 & 1 \\ -1 & 3 & 1 \end{bmatrix}$$

$$= \begin{bmatrix} 10 & 6 & 4 \\ 0 & 10 & 4 \\ 2 & 4 & 2 \end{bmatrix} \quad \lambda_1 = 12 \\ \lambda_2 = 10 \\ \lambda_3 = 0.$$

$$\begin{bmatrix} 10 & 6 & 4 \\ 0 & 10 & 4 \\ 2 & 4 & 2 \end{bmatrix} \begin{bmatrix} V_1 \\ V_2 \\ V_3 \end{bmatrix} = \begin{bmatrix} 2V_1 \\ 2V_2 \\ 2V_3 \end{bmatrix}$$

$$(10-\lambda)V_1 + 6V_2 + 4V_3 = 0$$

$$(10-\lambda)V_2 + 4V_3 = 0.$$

$$(\cancel{2})V_1 + 4V_2 + \cancel{0}V_3 = 0. \quad (2-\lambda)$$

$$\lambda = 12 \quad 2V_1 + 6V_2 + 4V_3 = 0$$

$$-2V_2 + 4V_3 = 0.$$

$$2V_1 + 4V_2 - 10V_3 = 0$$

$$\rightarrow V_1 + 3V_2 + 2V_3 = 0$$

$$2V_3 = V_2$$

$$V_1 + 2V_2 - 5V_3 = 0$$

$$\rightarrow V_1 + 6V_3 + 2V_3 = 0$$

$$V_1 + 4V_3 - 5V_3 = 0$$

$$V_1 + 8V_3 = 0.$$

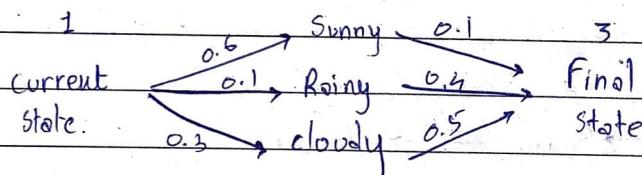
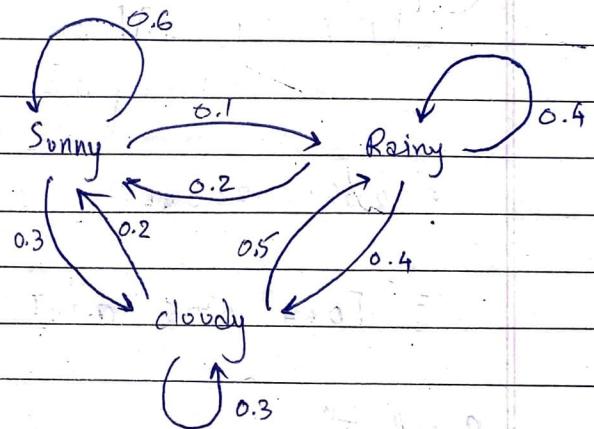
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▷ Apple

⇒ Markov Models

- weather
- Prediction.
- Sunny
- Rainy
- Cloudy

 $[n=3]$ 

<Sunny>

<Rainy>

$$\begin{array}{r} 0.06 \\ + 0.04 \\ \hline 0.25 \end{array}$$

$$\begin{array}{r} 0.15 \\ \hline 0.25 \end{array}$$

$$T = \begin{bmatrix} S & R & C \end{bmatrix} = \begin{bmatrix} 0.6 & 0.1 & 0.3 \\ 0.2 & 0.4 & 0.4 \\ 0.2 & 0.5 & 0.3 \end{bmatrix}$$

⇒ State Transition Matrix

Summation of probability: 1 across rows and columns

$$P_0 = [P_1 \ P_2 \ P_3] \quad \text{Initial state matrix}$$

$$P_0 [0 \ 1 \ 0] \rightarrow P_0 = [0.3 \ 0.4 \ 0.3]$$

$$P_0 [1 \ 0 \ 0] \rightarrow P_1 = [P_1 \ P_2 \ P_3] = [0.6 \ 0.1 \ 0.3]$$

$$P_1 = P_0 T$$

$(1 \times 3) \ (3 \times 3)$

$$P_1 = [0.6 \quad 0.1 \quad 0.3]$$

$$P_2 = P_1 T$$

$$= [0.6 \quad 0.1 \quad 0.3] \begin{bmatrix} 0.6 & 0.1 & 0.3 \\ 0.2 & 0.5 & 0.1 \\ 0.2 & 0.5 & 0.3 \end{bmatrix}$$

$$= 0.36 + 0.02 + 0.06 \quad 0.06 + 0.04 + 0.05 \quad 0.18 + 0.04 + 0.09$$

$$= [0.44 \quad 0.25 \quad 0.31]$$

$$P_n = P_0 \cdot T^n$$

Rainy $\xrightarrow{0.2}$ Sunny $\xrightarrow{0.3}$ Cloudy

yesterday - Rainy

today - Sunny

tomorrow - cloudy

$$\Rightarrow T = \begin{bmatrix} A & B & C & D \\ A & 0.1 & 0.2 & 0.3 & 0.4 \\ B & 0.5 & 0.1 & 0.3 & 0.1 \\ C & 0.4 & 0.2 & 0.1 & 0.3 \\ D & 0.3 & 0.1 & 0.3 & 0.3 \end{bmatrix}$$

\rightarrow valid matrix \rightarrow row wise summation is one.

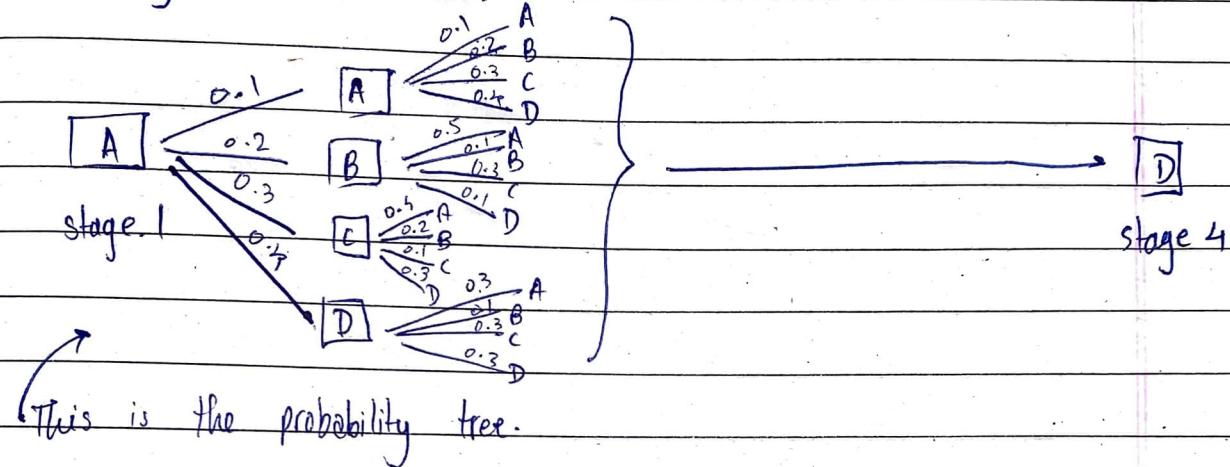
\rightarrow four states: 16 transitions.

$$\rightarrow P(ABCD) = P(B|A) \times P(C|B) \times P(D|C)$$

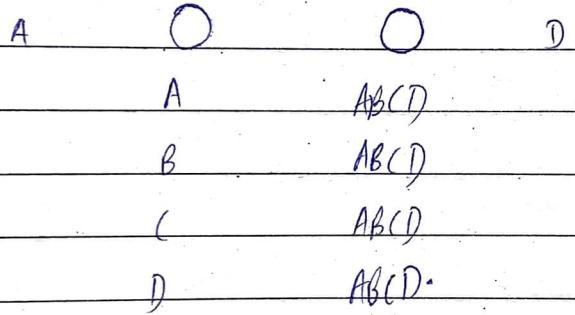
$$\textcircled{2} \quad P = 0.2 \times 0.3 \times 0.3$$

$$= 0.018$$

→ initial stage 1 is A. what is the probability of stage 4 is D.



This is the probability tree.



first possible path: AAAD

last possible path: ADDD