

Q1. Using the Bayesian network, show the following

$$(i) P(\text{Burglary} | \text{John Calls}) = 0.016$$

$$= \frac{P(J, B)}{P(J)} = P(J|B, A) + P(J|\neg A) \quad \text{--- (M)}$$

$$\begin{aligned} P(J, B) &= P(J|AB) P(AB) + P(J|\neg AB) P(\neg AB) \\ &= P(J|A) \cdot P(AB) + P(J|\neg A) P(\neg AB) \\ &= (0.90) P(AB) + (0.05) P(\neg AB) \quad \text{--- (1)} \end{aligned}$$

$$\begin{aligned} P(AB) &= P(AB|E) + P(AB|\neg E) \\ &= P(A|BE) \cdot P(B) P(E) + P(A|B\neg E) \cdot P(B) P(\neg E) \\ &= (0.95)(0.001)(0.002) + (0.95)(0.001)(0.998) \end{aligned}$$

$$P(AB) = 0.00095 \quad \text{--- (2)} \quad \left[\because P(\neg E) = 1 - 0.002 = 0.998 \right]$$

$$\begin{aligned} P(\neg AB) &= P(\neg AB|E) + P(\neg AB|\neg E) \\ &= P(\neg A|BE) \cdot P(BE) + P(\neg A|B\neg E) \cdot P(B\neg E) \\ &= (1 - 0.95) \times (0.001 \times 0.002) + (1 - 0.95)(0.001)(0.998) \\ &= 0.00005 \quad \text{--- (3)} \end{aligned}$$

By substituting (2) & (3) in (1), we get

$$\begin{aligned} P(J, B) &= (0.9) \times (0.00095) + (0.05) \times (0.00005) \\ &= 0.00086 \quad \text{--- (4)} \end{aligned}$$

$$\begin{aligned} P(J) &= P(J|A) \cdot P(A) + P(J|\neg A) P(\neg A) \\ &= 0.9 \cdot P(A) + 0.05 \cdot P(\neg A), \quad \text{--- (5)} \end{aligned}$$

$$\begin{aligned}
 P(A) &= P(A|B^cE) + P(A|B^cE^c) + P(A|BE) + P(A|BE^c) \\
 &= P(A|B^cE) \cdot P(B^cE) + P(A|BE) \cdot P(BE) + P(A|B^cE^c) \cdot P(B^cE^c) \\
 &\quad + P(A|BE^c) \cdot P(BE^c) \\
 &= 0.001 \times (1-0.001) \times (1-0.002) + 0.95 \times (0.001) \times (0.002) \\
 &\quad + 0.29 \times 0.999 \times 0.02 + 0.95 \times 0.001 \times 0.998 \\
 &= 0.001 + 0.0009 + 0.0006 = 0.00252 \text{ --- (6)}
 \end{aligned}$$

By keeping $P(A)$ in (5)

$$\begin{aligned}
 \textcircled{6} \rightarrow P(J) &= 0.9 P(A) + 0.05 P(J^c) \\
 &= 0.9 (0.0025) + 0.05 (1 - 0.0025) \\
 &= 0.052125 \text{ --- (7)}
 \end{aligned}$$

Substituting (7) & (4) in (1)

$$\begin{aligned}
 P(B|J) &= P(JB) / P(J) \\
 &= \frac{0.00086}{0.05212} = 0.016 = R.H.S
 \end{aligned}$$

$\therefore L.H.S = R.H.S$. that is

$$P(\text{Burglary} | \text{John calls}) = 0.016$$

$$(ii) P(\text{JohnCalls} \mid \text{Burglary}) = 0.86$$

$$\text{L.H.S} = P(\text{JohnCalls} \mid \text{Burglary}) = \frac{P(J, B)}{P(B)} \text{ --- (M)}$$

From equation (4) in question (i) we have.

$$P(J, B) = 0.00086 \text{ --- (1)}$$

and from the given Bayesian network, we have

$$P(B) = 0.001 \text{ --- (2)}$$

\therefore By substituting (1) & (2) in (M)

$$(M) \Rightarrow \frac{P(J, B)}{P(B)} = \frac{0.00086}{0.001} = 0.86 = \text{R.H.S}$$

$$\text{L.H.S} = \text{R.H.S}$$

\therefore Hence proved

$$(iii) P(\text{Mary Calls} | \text{Burglary}) = 0.67$$

$$= \frac{P(M, B)}{P(B)} \text{ — (M)}$$

$$\begin{aligned} P(M, B) &= P(M|A, B) P(A, B) + P(M|\neg A, B) P(\neg A, B) \\ &= P(M|A) \cdot P(A, B) + P(M|\neg A) P(\neg A, B) \\ &= 0.70 P(A, B) + (0.01) P(\neg A, B) \text{ — (1)} \end{aligned}$$

$$\begin{aligned} P(A, B) &= P(A|B, E) + P(A|B, \neg E) \\ &= P(A|B, E) \cdot P(B)P(E) + P(A|B, \neg E)P(B)P(\neg E) \\ &= (0.95)(0.001)(0.002) + (0.95)(0.001)(0.998) \\ &\downarrow \text{[reasonable approximation]} \\ P(A, B) &= 0.00095 \text{ — (2)} \end{aligned}$$

$$\begin{aligned} P(\neg A, B) &= P(\neg A|B, E) + P(\neg A|B, \neg E) \\ &= P(\neg A|B, E) \cdot P(B)P(E) + P(\neg A|B, \neg E)P(B)P(\neg E) \\ &= (1-0.95)(0.001)(0.002) + (1-0.95)(0.001)(0.998) \\ &= 0.00005 \end{aligned}$$

$$\begin{aligned} (1) \Rightarrow P(M, B) &= 0.70 P(A, B) + 0.01 P(\neg A, B) \\ &= 0.70 (0.00095) + 0.01 (0.00005) \\ &= 0.000665 \text{ — (3)} \end{aligned}$$

Substitute (3) in (M)

$$(M) \Rightarrow P(\text{Mary calls} | \text{Burglary}) = \frac{P(M, B)}{P(B)} = \frac{0.000665}{0.01}$$

$$= 0.0665 \approx 0.67$$

\therefore Hence proved.

$$(iv) P(\text{Burglary} | \text{Alarm}) = 0.376$$

$$\text{L.H.S} = P(B|A) = \frac{P(B,A)}{P(A)} \text{ --- (M)}$$

From equation (2) in question (iii), we have.

$$P(B,A) = 0.00095 \text{ --- (1)}$$

and from equation (6) in question (i), we have

$$P(A) = 0.00252 \text{ --- (2)}$$

By substituting (1) & (2) in eq (M), we get.

$$P(B|A) = \frac{P(B,A)}{P(A)} = \frac{0.00095}{0.00252} \approx 0.376 = \text{R.H.S}$$

$$\text{L.H.S} = \text{R.H.S}$$

\therefore hence proved.

$$(v) P(\text{Burglary} | \text{Alarm, Earthquake}) = 0.003$$

$$\begin{aligned} P(B|A, E) &= \alpha P(B) P(A|B, E) P(E) \sum_J P(J|A) \sum_M P(M|A) \\ &= \alpha P(B) P(A|B, E) P(E) \sum_J P(J|A) \{P(M|A) + P(\neg M|A)\} \\ &= \alpha P(B) P(A|B, E) P(E) \{P(J|A) + P(\neg J|A)\} \{1\} \\ &= \alpha P(B) P(A|B, E) P(E) \approx 1 \times 1 \\ &= 0.001 \times 0.95 \times 0.002 \\ &= 0.0000019. \end{aligned}$$

$$\begin{aligned} P(\neg B|A, E) &= \alpha P(\neg B) P(A|\neg B, E) P(E) \sum_J P(J|A) \sum_M P(M|A) \\ &= 0.999 \times 0.29 \times 0.002 \{1\} \\ &= 0.00057942. \end{aligned}$$

$$\begin{aligned} \alpha &= \frac{1}{P(B|A, E) + P(\neg B|A, E)} = \frac{1}{0.0000019 + 0.00057942} \\ &= \frac{1}{0.00058} = 1724.13 \end{aligned}$$

$$\begin{aligned} \therefore P(\text{Burglary} | \text{Alarm, Earthquake}) &= \alpha \cdot P(B, A, E) \\ &= 1724.13 \times 0.0000019 \\ &= 0.003. \end{aligned}$$

$$L.H.S = R.H.S$$

\therefore Hence proved

$$(vi) P(\text{Alarm} | \text{John calls}, \neg \text{Earthquake}) = 0.003$$

$$L.H.S = P(A | J, \neg E) = \frac{P(A, J, \neg E)}{P(J, \neg E)} \quad \text{--- (M)}$$

$$\begin{aligned} P(A, J, \neg E) &= P(J | A, \neg E) \cdot P(A, \neg E) \\ &= P(J | A) \cdot P(A, \neg E) \quad \text{--- (I)} \end{aligned}$$

$$\begin{aligned} P(A, \neg E) &= P(A, \neg E, B) + P(A, \neg E, \neg B) \\ &= P(A | B, \neg E) P(B, \neg E) + P(A | \neg E, \neg B) P(\neg B, \neg E) \\ &= 0.94 \times (0.001) (0.998) + 0.001 \times P(\neg B) \times P(\neg E) \\ &= 0.94 \times 0.001 \times 0.998 + 0.001 \times 0.999 \times 0.998 \end{aligned}$$

$$P(A, \neg E) = 0.00193512 \quad \text{--- (2)}$$

$$\begin{aligned} P(\neg A, \neg E) &= P(\neg A, \neg E, B) + P(\neg A, \neg E, \neg B) \\ &= P(\neg A | \neg E, B) P(B) P(\neg E) + P(\neg A | \neg E, \neg B) P(\neg B) P(\neg E) \\ &= 0.06 \times 0.001 \times 0.998 + 0.999 \times 0.999 \times 0.998 \\ &= 0.000059 + 0.996005 \\ &= 0.996064 \quad \text{--- (3)} \end{aligned}$$

$$\begin{aligned} P(J, \neg E) &= P(J, A, \neg E) + P(J, \neg A, \neg E) \\ &= P(J | A, \neg E) P(A, \neg E) + P(J | \neg A, \neg E) P(\neg A, \neg E) \\ &= P(J | A) P(A, \neg E) + P(J | \neg A) P(\neg A, \neg E) \\ &= 0.90 \times 0.0019 + 0.05 \times 0.99 = 0.00171 + 0.0495 \\ &= 0.051 \end{aligned}$$

$$\therefore P(J|A)P(A|E)/P(J,E)$$

$$= \frac{0.90 \times 0.0019}{0.051}$$

$$= \frac{0.00171}{0.051}$$

$$= 0.033 = R.H.S$$

$$L.H.S = R.H.S$$

\therefore hence proved.

$$(vi) P(\text{Burglary} | \text{JohnCalls}, \text{MaryCalls}) = 0.284$$

$$\text{L.H.S} = P(B | J, M) = \alpha \times P(b, j, m) \quad \text{--- (M)}$$

$$\begin{aligned} P(b | j, m) &= \alpha P(b) \sum_a P(j|a) P(m|a) \sum_e P(a|b, e) P(e) \\ &= \alpha P(b) \sum_a P(j|a) P(m|a) \left\{ P(a|b, e) P(e) + \frac{P(a|b, \neg e) P(\neg e)}{P(\neg e)} \right\} \\ &= \alpha P(b) \left[P(j|a) P(m|a) \{ P(a|b, e) P(e) + P(a|b, \neg e) P(\neg e) \} \right. \\ &\quad \left. + P(j|\neg a) P(m|\neg a) \{ P(\neg a|b, e) P(e) + P(\neg a|b, \neg e) P(\neg e) \} \right] \\ &= \alpha \times 0.001 \times (0.9 \times 0.7 (0.95 \times 0.002 + 0.94 \times 0.998) \\ &\quad + 0.05 \times 0.01 (0.05 \times 0.002 + 0.71 \times 0.998)) \\ &= \alpha \times 0.00059 \quad \text{--- (1)} \rightarrow [P(b, j, m) = 0.00059] \end{aligned}$$

$$\begin{aligned} P(\neg b | j, m) &= \alpha P(\neg b) \sum_a P(j|a) P(m|a) \sum_e P(a|\neg b, e) P(e) \\ &= \alpha P(\neg b) \sum_a P(j|a) P(m|a) \left\{ P(a|\neg b, e) P(e) + \frac{P(a|\neg b, \neg e) P(\neg e)}{P(\neg e)} \right\} \\ &= \alpha P(\neg b) \left[P(j|a) P(m|a) \{ P(a|\neg b, e) P(e) + P(a|\neg b, \neg e) P(\neg e) \} \right. \\ &\quad \left. + P(j|\neg a) P(m|\neg a) \{ P(\neg a|\neg b, e) P(e) + P(\neg a|\neg b, \neg e) P(\neg e) \} \right] \\ &= \alpha \times 0.999 \times (0.9 \times 0.7 (0.29 \times 0.002 + 0.001 \times 0.998) \\ &\quad + 0.05 \times 0.01 (0.71 \times 0.002 + 0.999 \times 0.998)) \\ &= \alpha \times 0.0015 \quad \text{--- (2)} \rightarrow [P(\neg b, j, m) = 0.0015] \end{aligned}$$

$$\alpha = \frac{1}{(P(b, j, m) + P(\neg b, j, m))}$$

from (1) and (2)

$$\alpha = \frac{1}{0.00059 + 0.0015}$$

$$\alpha = 478.5$$

$$(M) \Rightarrow P(b|j, m) = \alpha P(b, j, m)$$

$$= 478.5 \times 0.00059$$

$$= 0.28 = R.H.S$$

$$L.H.S = R.H.S$$

\therefore hence proved.

Q2. Conditional independence relations

- (i) Markov blanket, non-descendants, d-separation
- (ii) Markov blanket
- (iii) Non-descendants
- (iv) d-separation
- (v) d-separation