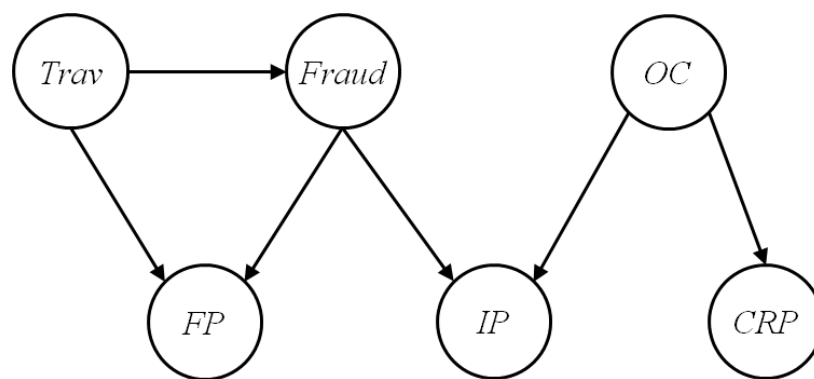


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\* ASSIGNMENT: Assignment 2 - Bayesian networks, Q2  
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\*/

2-a:



P(OC)	
+oc	0.7
-oc	0.3

P(Trav)	
+t	0.05
-t	0.95

P ( CRP   OC )		
OC	CRP	
+oc	+crp	0.1
+oc	-crp	0.9
-oc	+crp	0.01
-oc	-crp	0.99

P ( Fraud   Trav )		
Trav	Fraud	
+t	+f	0.01
+t	-f	0.99
-t	+f	0.004
-t	-f	0.996

P ( IP   OC, Fraud )			
OC	is Fraud	IP	
+oc	+f	+	0.02
+oc	+f	-	0.98
+oc	-f	+	0.01
+oc	-f	-	0.99
-oc	+f	+	0.011
-oc	+f	-	0.989
-oc	-f	+	0.001
-oc	-f	-	0.999

P ( FP   Trav, Fraud )			
Trav	is Fraud	FP	
+t	+f	+fp	0.9
+t	+f	-fp	0.1
+t	-f	+fp	0.9
+t	-f	-fp	0.1
-t	+f	+fp	0.1
-t	+f	-fp	0.9
-t	-f	+fp	0.01
-t	-f	-fp	0.99

## 2-b:

Output:

Question 2-b(i) :=====

$$P(+\text{fraud}) = 0.0043$$

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Question 2-b(ii) :=====

After eliminate Variable : travel

the probability is [ 0.05401 0.00083 ]

After eliminate Variable : oc

the probability is [ 0.06960 0.06890 ]

$$P(\neg\text{fraud} \mid \text{fp}, \neg\text{ip}, \text{crp}) = 0.98502$$

$$P(\text{fraud} \mid \text{fp}, \neg\text{ip}, \text{crp}) = 0.01498$$

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Q1:

$$P(+\text{fraud}, \text{Trav}) = P(\text{Trav}) * P(+\text{fraud} \mid \text{Trav})$$

After the elimination, the program output  $P(+\text{fraud}) = 0.0043$  as the prior probability.

Q2:

$$\begin{aligned}
P(FRAUD \mid +fp, -ip, +crp) &\propto P(FRAUD, +fp, -ip, +crp) \\
&= P(FRAUD, +fp, -ip, +crp, TRAV, OC) \\
&= \sum_{Trav, OC} P(TRAV) P(OC) P(FRAUD \mid TRAV) P(+crp \mid OC) P(+fp \mid TRAV, FRAUD) P(-ip \mid OC, FRAUD) \\
&= \sum_{OC} P(OC) P(+crp \mid OC) P(-ip \mid OC, FRAUD) \sum_{TRAV} P(TRAV) P(FRAUD \mid TRAV) P(+fp \mid TRAV, FRAUD) \\
&= \sum_{OC} P(OC) P(+crp \mid OC) P(-ip \mid OC, FRAUD) f1(+fp, FRAUD) \\
&= f1(+fp, FRAUD) \sum_{OC} P(OC) P(+crp \mid OC) P(-ip \mid OC, FRAUD) \\
&= f1(+fp, FRAUD) f2(+crp, -ip \mid FRAUD)
\end{aligned}$$

The program took the factor FRAUD as variable, and +fp, -ip, +crp as evidence to process the inference.

After the normalization, the result is  $P(+fraud \mid +fp, -ip, +crp) = 0.01498$