

#### Overview

- Conditional Probability
- Bayes' Rule
- Bayesian Network





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1,4	2,4	3,4	4,4
1,3	2,3	3,3	4,3
1,2	2,2	3,2	4,2
B OK			
1,1	2,1	3,1	4,1
	В		
OK	OK		



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- · compare plans that are not guaranteed to achieve the goal





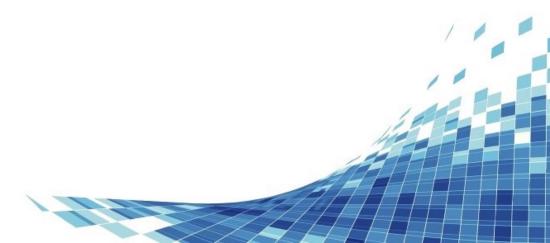
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Decision Theory = Probability Theory + Utility Theory





### Decision-Theory Agent

function DT-AGENT(percept) returns an action

**persistent**: belief\_state, probabilistic beliefs about the current state of the world action, the agent's action

update belief\_state based on action and percept calculate outcome probabilities for actions, given action descriptions and current belief\_state select action with highest expected utility given probabilities of outcomes and utility information return action











1 sample space, all possible worlds (e.g.: 36 of two dice)

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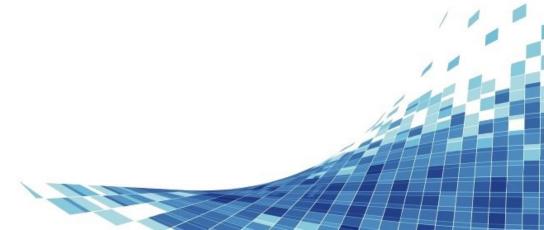




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**Product Rule**: 
$$P(a \land b) = P(a \mid b)P(b)$$
 
$$P(a \mid b) = \frac{P(a \land b)}{P(b)}, \text{ holds whenever } P(b) > 0$$











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Associate a probability with each value

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P(Cavity = true) = P(cavity) = 0.4, P(Cavity = false) = P(\neg cavity) = 0.6 where \forall x \ P(X = x) > 0 and \sum_x P(X = x) = 1
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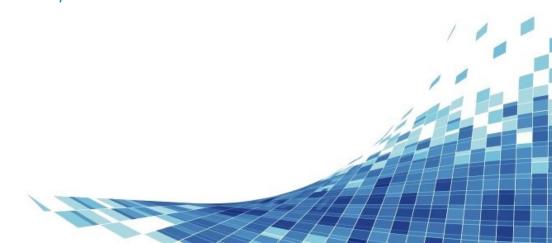
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**Probability Distribution:** for a random variable X, P(X) gives the values of P(X =  $x_i$ ) for each possible i. E.g.:  $\mathcal{P}(Weather) = (0.6, 0.1, 0.28, 0.01)$  for sun, rain, cloud, snow.





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**Conditional Distribution:**  $\mathcal{P}(X|Y)$  gives the values of  $P(X = x_i|Y = y_i)$  for each possible i, j pair



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The joint probability distribution  $\mathcal{P}(X,Y)$  denotes probabilities of all combinations of the values of X and Y. E.g.  $\mathcal{P}(Weather, Cavity)$  is a  $4 \times 2$  table



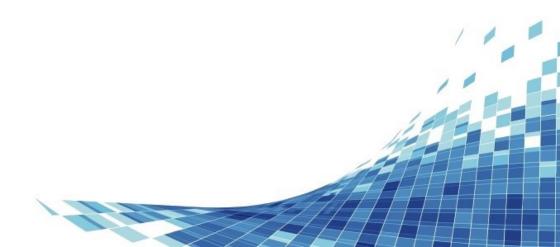


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	toot	toothache		$\neg toothache$	
	catch	$\neg catch$	catch	$\neg catch$	
$cavity$ $\neg cavity$	0.108 0.016	0.012 0.064	0.072 0.144	0.008 0.576	





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For a set of random variables  $X_1, X_2, \dots X_n, \mathcal{P}(X_1, X_2, \dots X_n)$  must obey:

- $\mathcal{P}(X_1, X_2, ..., X_n) > 0$
- $\sum_{(X_1,X_2,...X_n)} \mathcal{P}(X_1,X_2,...X_n) = 1$









Computation of posterior probabilities given observed evidence with full joint distribution as  $\mathfrak{KB}$ 

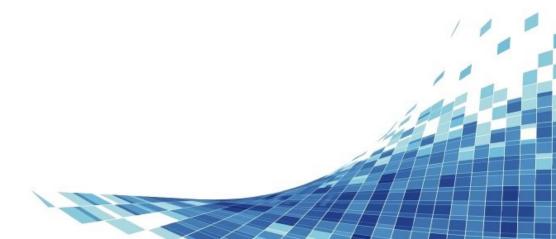




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**Marginalization:** summing out, combined by adding and remove other variables Marginal distributions are sub-tables which eliminate variables

$$\mathcal{P}(\mathsf{Y}) = \sum_{z} \mathcal{P}(\mathsf{Y}, \mathsf{Z} = z)$$





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E.g.  $\mathcal{P}(\text{cavity}) = \langle 0.2, 0.8 \rangle$ 





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Using the product rule, we obtain a rule called conditioning:

$$\mathcal{P}(\mathsf{Y}) = \sum_{z} \mathcal{P}(\mathsf{Y}|z) \mathsf{P}(z)$$





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 $P(cavity \mid toothache) = 0.6$  and  $P(\neg cavity \mid toothache) = 0.4$ 





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 $P(\text{cavity} \mid \text{toothache}) = 0.6 \text{ and } P(\neg \text{cavity} \mid \text{toothache}) = 0.4$ 

**Normalization:** ensuring the distribution of  $\mathcal{P}$  adds up to 1 (using  $\alpha$ )

$$\mathcal{P}(Cavity \mid toothache) = \alpha \mathcal{P}(Cavity, toothache)$$
  
=  $\alpha \langle 0.12, 0.08 \rangle = \langle 0.6, 0.4 \rangle$ 

Note that P(toothache) is not even needed!



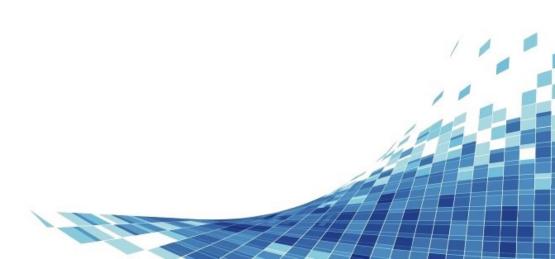


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#### General inference procedure:

- query involves a single variable X (e.g. Cavity)
- E is the list of evidence variables (e.g. Toothache)
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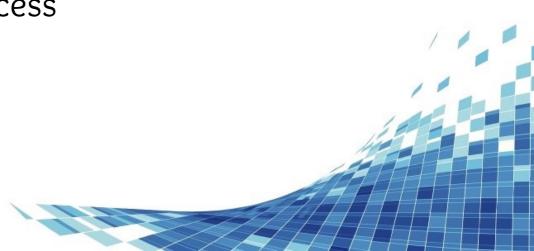
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Problems: needs  $O(2^n)$  space and  $O(2^n)$  time to process





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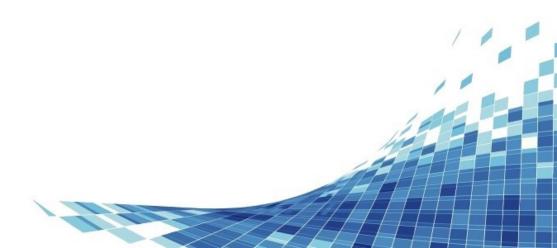
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Unfortunately, clean separation of entire sets of variables is quite rare because it based on knowledge of the domain. We need more subtle methods!!!









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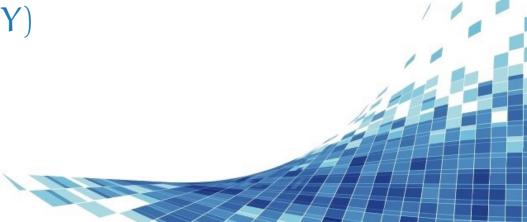
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Diagnostic knowledge is often more fragile than causal knowledge!





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The decomposition of probabilistic domains through conditional independence is one of the most important developments in Al









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- Categorize a new document: check which keywords appear in the document and then apply above equation to obtain the posterior probability distribution





The sensor of an agent gets "Breeze" in [1,2] and [2,1]

1,4	2,4	3,4	4,4
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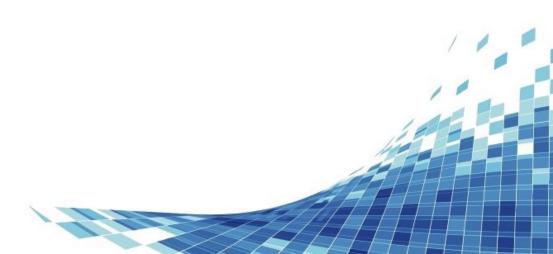
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- For each square, P[i, j] is TRUE iff room [i,j] contains a pit/
- For each square, B[i, j] is TRUE iff room [i,j] is breezy and we know the value of  $B_{11}$ ,  $B_{12}$ , and  $B_{21}$ ,





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### The evidence:

- the observed of breeze in each square that is visited,  $b = \neg B_{11} \wedge B_{12} \wedge B_{21}$
- each visited square contains no pit, known =  $\neg P_{11} \land \neg P_{12} \land \neg P_{21}$





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Second term: prior probability of a pit configuration. Eacxh square contains a pit with probability 0.2 independet to each other

 $\mathcal{P}(P_{11},\ldots,P_{44}) = \prod_{i,j=1,1}^{4,4} \mathcal{P}(P_{ij})$ . For world with n pits, it is  $0.2^n \times 0.8^{16-n}$ .

### The evidence:

- the observed of breeze in each square that is visited,  $b = \neg B_{11} \wedge B_{12} \wedge B_{21}$
- each visited square contains no pit, known =  $\neg P_{11} \land \neg P_{12} \land \neg P_{21}$

Query:  $\mathcal{P}(P_{13} \mid known, b)$  (How likely it is that [1,3] contains a pit?)





Specify the full joint distribution and apply the product rule:

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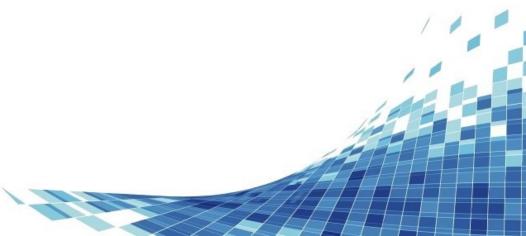
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There are 12 unknown room, hence the summation contains  $2^{12}$  terms

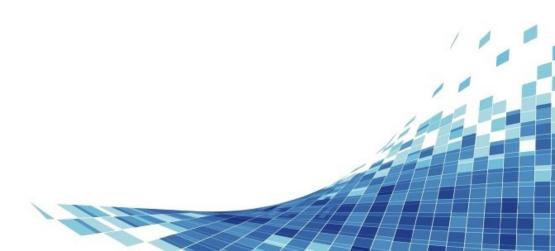




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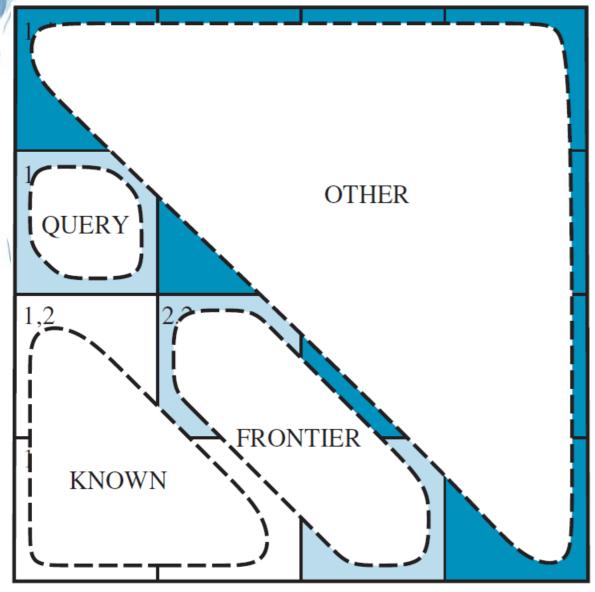
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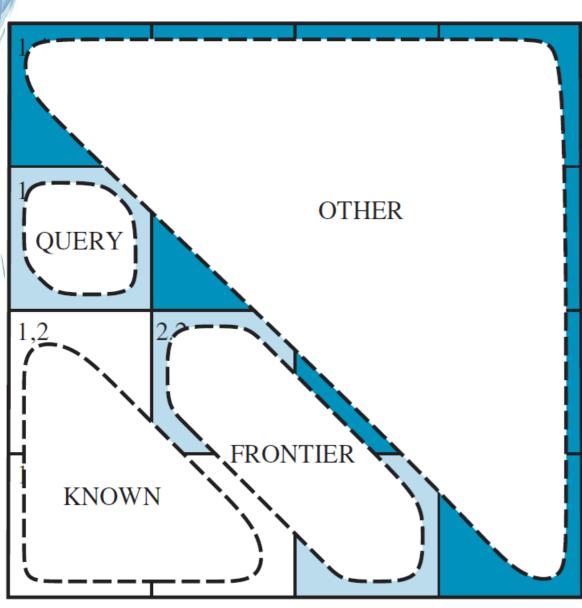




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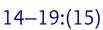


Frontier: pit variables adjacent to visited rooms

Other: pit variables for other rooms

Unknown = Frontier ∪ Other

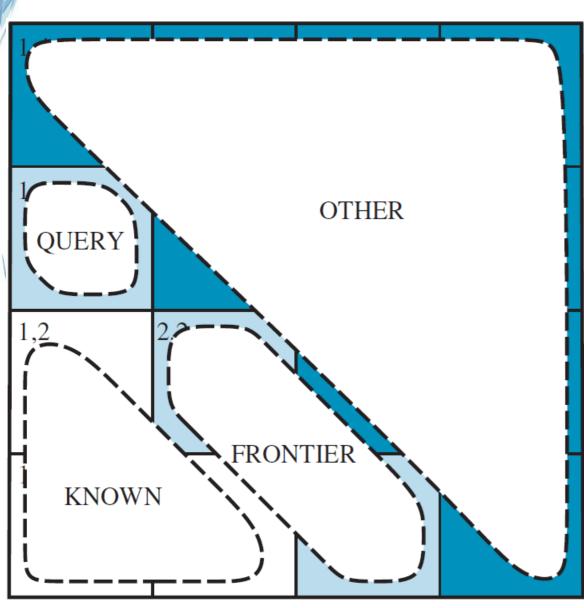




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Insight: the breezes are conditionally independent of the other variables, given the frontier and query variables



 $\mathcal{P}(P_{13} \mid known, b) = \alpha \sum_{unknown} \mathcal{P}(P_{13}, known, b, unknown)$ 

#### Apply conditional independence:

$$P(P_{13} \mid known, b) = \alpha \sum_{frontier} P(b \mid known, P_{13}, frontier)$$
  
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The probabilities  $\mathcal{P}(b \mid known, P_{13}, frontier)$  are 1 when the breeze are consistent with other variables. For each value of  $P_{13}$ , we sum over the logical models for frontier that are consistent with the fact





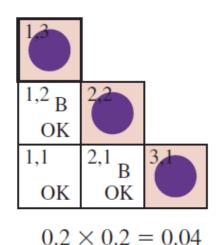
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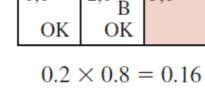
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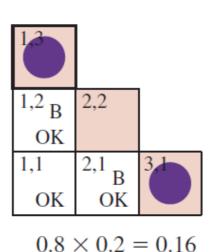
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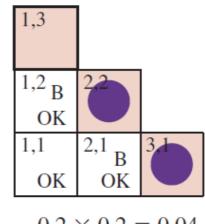
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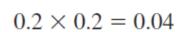


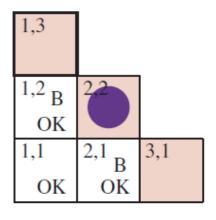


OK









$$0.2 \times 0.8 = 0.16$$





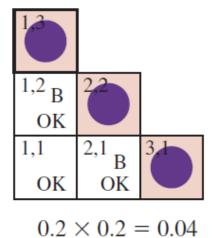
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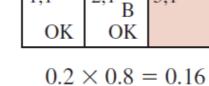
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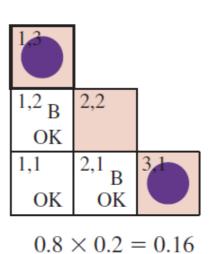
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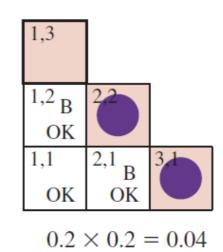
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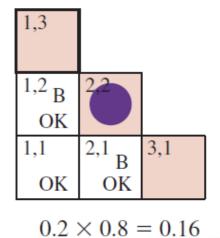




OK







$$P_{13} = P_{31} = \langle 0.31, 0.69 \rangle$$
  $P_{22} = \langle 0.86, 0.14 \rangle$ 

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