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Probability Rundown

We're assuming that you've learned the foundations of probability in CS70, so these notes will assume a basic understanding of standard concepts in probability like PDFs, conditional probabilities, independence, and conditional independence. Here we provide a brief summary of probability rules we will be using.

A **random variable** represents an event whose outcome is unknown. A **probability distribution** is an assignment of weights to outcomes. Probability distributions must satisfy the following conditions:

$$0 \leq P(\omega) \leq 1$$
$$\sum_{\omega} P(\omega) = 1$$

For instance if A is a binary variable (can only take on two values) then $P(A = 0) = p$ and $P(A = 1) = 1 - p$ for some $p \in [0, 1]$.

We will use the convention that capital letters refer to random variables and lowercase letters refer to some specific outcome of that random variable.

We use the notation $P(A, B, C)$ to denote the **joint distribution** of the variables A, B, C. In joint distributions ordering does not matter i.e. $P(A, B, C) = P(C, B, A)$.

We can expand a joint distribution using the **chain rule**, also sometimes referred to as the product rule.

$$P(A, B) = P(A|B)P(B) = P(B|A)P(A)$$
$$P(A_1, A_2...A_k) = P(A_1)P(A_2|A_1)...P(A_k|A_1...A_{k-1})$$

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

$\sum_c P(A,B,C=c) = P(A) \cdot P(B|A) = P(A,B)$

The **marginal distribution** of A, B can be obtained by summing out all possible values that variable C can take as $P(A, B) = \sum_c P(A, B, C = c)$. The marginal distribution of A can also be obtained as $P(A) = \sum_b \sum_c P(A, B = b, C = c)$. We will also sometimes refer to the process of marginalization as "summing out".

When we do operations on probability distributions, sometimes we get distributions that do not necessarily sum to 1. To fix this, we **normalize**: take the sum of all entries in the distribution and divide each entry by that sum.

Conditional probabilities assign probabilities to events conditioned on some known facts. For instance $P(A|B = b)$ gives the probability distribution of A given that we know the value of B equals b. Conditional probabilities are defined as:

$$P(A|B) = \frac{P(A,B)}{P(B)}.$$

Combining the above definition of conditional probability and the chain rule, we get the **Bayes Rule**:

$$P(A|B) = \frac{P(B|A)P(A)}{P(B)}$$

To write that random variables A and B are **mutually independent**, we write $A \perp\!\!\!\perp B$. This is equivalent to $B \perp\!\!\!\perp A$.

When A and B are mutually independent, $P(A,B) = P(A)P(B)$. An example you can think of are two independent coin flips. You may be familiar with mutual independence as just 'independence' in other courses. We can derive from the above equation and the chain rule that $P(A|B) = P(A)$ and $P(B|A) = P(B)$.

To write that random variables A and B are **conditionally independent** given another random variable C, we write $A \perp\!\!\!\perp B|C$. This is also equivalent to $B \perp\!\!\!\perp A|C$.

If A and B are conditionally independent given C, then $P(A,B|C) = P(A|C)P(B|C)$. This means that if we have knowledge about the value of C, then B and A do not affect each other. Equivalent to the above definition of conditional independence are the relations $P(A|B,C) = P(A|C)$ and $P(B|A,C) = P(B|C)$. Notice how these three equations are equivalent to the three equations for mutual independence, just with an added conditional on C!

A, B independent.

Probabilistic Inference

In artificial intelligence, we often want to model the relationships between various nondeterministic events. If the weather predicts a 40% chance of rain, should I carry my umbrella? How many scoops of ice cream should I get if the more scoops I get, the more likely I am to drop it all? If there was an accident 15 minutes ago on the freeway on my route to Oracle Arena to watch the Warriors' game, should I leave now or in 30 minutes? All of these questions (and many more) can be answered with **probabilistic inference**.

In previous sections of this class, we modeled the world as existing in a specific state that is always known. For the next several weeks, we will instead use a new model where each possible state for the world has its own probability. For example, we might build a weather model, where the state consists of the season, temperature and weather. Our model might say that $P(winter, 35°, cloudy) = 0.023$. This number represents the probability of the specific outcome that it is winter, 35°, and cloudy.

More precisely, our model is a **joint distribution**, i.e. a table of probabilities which captures the likelihood of each possible **outcome**, also known as an **assignment** of variables. As an example, consider the table below:

Season	Temperature	Weather	Probability
summer	hot	sun	0.30
summer	hot	rain	0.05
summer	cold	sun	0.10
summer	cold	rain	0.05
winter	hot	sun	0.10
winter	hot	rain	0.05
winter	cold	sun	0.15
winter	cold	rain	0.20

(handwritten: $0.25/0.5 = 0.5$ and $0.25/0.5 = 0.5$)

This model allows us to answer questions that might be of interest to us, for example:

- What is the probability that it is sunny? $P(W = sun)$ *(handwritten: $0.3 + 0.1 + 0.1 + 0.15 = 0.65$)*

- What is the probability distribution for the weather, given that we know it is winter? $P(W|S = winter)$

- What is the probability that it is winter, given that we know it is rainy and cold? $P(S = winter|T = cold, W = rain)$

- What is the probability distribution for the weather and season give that we know that it is cold? $P(S, W|T = cold)$

Inference By Enumeration

Given a joint PDF, we can trivially compute any desired probability distribution $P(Q_1 \ldots Q_m|e_1 \ldots e_n)$ using a simple and intuitive procedure known as **inference by enumeration**, for which we define three types of variables we will be dealing with:

1. **Query variables** Q_i, which are unknown and appear on the left side of the conditional ($|$) in the desired probability distribution.

2. **Evidence variables** e_i, which are observed variables whose values are known and appear on the right side of the conditional ($|$) in the desired probability distribution.

3. **Hidden variables**, which are values present in the overall joint distribution but not in the desired distribution.

In Inference By Enumeration, we follow the following algorithm:

1. Collect all the rows consistent with the observed evidence variables.

2. Sum out (marginalize) all the hidden variables.

3. Normalize the table so that it is a probability distribution (i.e. values sum to 1)

For example, if we wanted to compute $P(W|S = winter)$ using the above joint distribution, we'd select the four rows where S is winter, then sum out over T and normalize. This yields the following probability table:

W	S	Unnormalized Sum	Probability
sun	winter	$0.10 + 0.15 = 0.25$	$0.25/(0.25 + 0.25) = 0.5$
rain	winter	$0.05 + 0.20 = 0.25$	$0.25/(0.25 + 0.25) = 0.5$

Hence $P(W = sun|S = winter) = 0.5$ and $P(W = rain|S = winter) = 0.5$, and we learn that in winter there's a 50% chance of sun and a 50% chance of rain.

So long as we have the joint PDF table, inference by enumeration (IBE) can be used to compute any desired probability distribution, even for multiple query variables $Q_1...Q_m$.