Problem 1

Let
$$r = rain$$
, $f = forecast of rain$
 $P(r) = 0.33$
 $P(\neg r) = 1 - P(r) = 1 - 0.3333333 = 0.67$
 $P(f|r) = 0.8$
 $P(\neg f|r) = 1 - P(r|f) = 1 - 0.8 = 0.2$
 $P(f|\neg r) = 0.2$
 $P(f|\neg r) = 1 - P(f|\neg r) 1 - 0.8 = 0.2$
 $P(f) = P(f|r)P(r) + P(f|\neg r)P(\neg r) = (0.8)(0.33) + (0.2)(0.67) = 0.398$
 $P(r|f) = P(f|r)P(r) / P(f) = (0.8) * (0.33) / (0.398) = 0.6633$

The probability of it raining on her wedding day is 0.6633 or 63.33%.

Problem 2

Originally:

Let

 D_i = be the i^{th} door with $1 \le i \le 4$,

 G_1 = a door with one goat behind it,

 G_2 = a door with another goat behind it,

P = prize behind door,

N =nothing behind door.

Let D₁ be the door that we choose. The same argument can be generalized for any other door.

$$P(D_1 = P) = 0.25$$

After revealing one of the doors, D_2 with a goat behind it, say G_1 , (again the same argument can be generalized by switching G_1 with G_2), we get

$$P(D_1 = P \mid D_2 = G_1) = 0.25$$
, which is still the same.

$$P(D_1 \neq P \mid D_2 = G_1) = 1 - P(D_1 = P \mid D_2 = G_1) = 1 - 0.25 = 0.75$$

Because
$$P(D_1 \neq P \mid D_2 = G_1) = P(D_3 = P \mid D_2 = G_1) + P(D_4 = P \mid D_2 = G_1) = 0.75$$

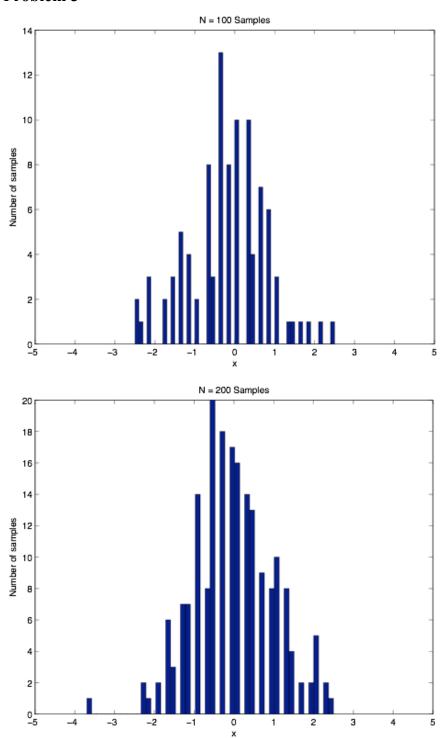
Also, because the probability it equal, $P(D_3 = P \mid D_2 = G_1) = P(D_4 = P \mid D_2 = G_1)$, and

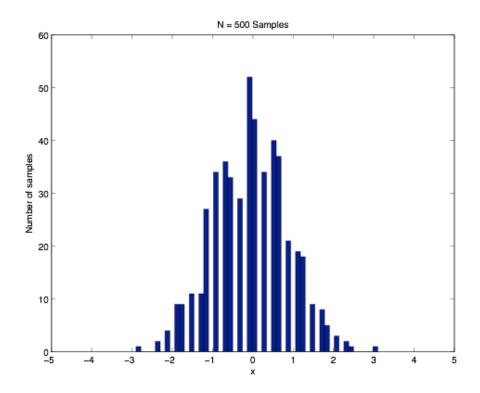
$$2P(D_4 = P \mid D_2 = G_1) = 0.75$$

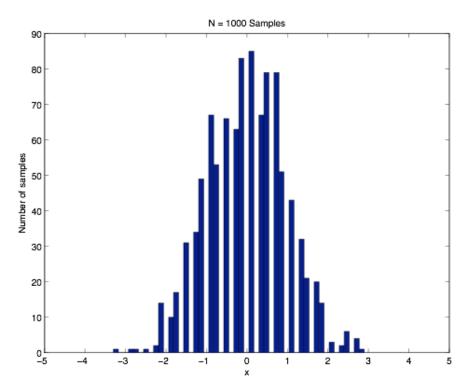
$$P(D_4 = P \mid D_2 = G_1) = 0.75/2 = 0.375$$

Clearly, the probability of switching to either of the other two remaining doors increases the probability of getting the prize. Thus, the guest should switch their choice to one of the other 2 remaining doors. Their probability of winning if they switch will be 0.375 or 37.5%.

Problem 3







Problem 4
Part a)
P(A=true, B=true, C=true, D=true, E=true) =
P(A=true)P(B=true)P(D=true|A=true,B=true)P(C=true)P(E=true|B=true,C=true) =

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0.2 * 0.5 * 0.1 * 0.8 * 0.3 = 0.0024
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Part b)

P(A,E|B) = P(A|B) * P(E|B) (because A and E and independent)

- = P(A) * P(E|B) (because A is independent of B)
- = P(A) * (P(E|B, C = true)P(C=true) + P(E|B,C = false)P(C=false)) (Sum over all possible C)
- = 0.2 * (0.3*0.8 + 0.8*0.3) = 0.096

Part c)

P(A=true | B=false, C=false, D=false, E=false)

- = P(A=true) because A is independent of all the other variables
- = 0.2

Part d)

P(C=true, D=false | B=false)

- = P(C=true|B=false)*P(D=false|B=false) (Because C and D are independent)
- = P(C=true)*P(D=false|B=false) (Because C and B are independent)
- = P(C=true)*[P(D=false|B=false,A=true)P(A=true) + P(D=false|B=false,A=false)P(A=false)] (Marginalization - sum over all possible values of A)
- = P(C=true)*[P(D=false|B=false,A=true)P(A=true) + P(D=false|B=false,A=false)(1-P(A=true))] (Law of total probability to get P(A=false))
- = 0.8 * [0.5*0.2 + 0.9*(1-0.2)]
- = 0.656

Part e)

P(B=true, C=false, D=true | A=false)

- = P(B=true|A=false)*P(C=false|A=false)*P(D=true|A=false)
- = P(B=true) *P(C=false)*P(D=true|A=false) (because B and A are independent and C and A are independent)
- = P(B=true) *P(C=false)*[P(D=true|A=false,B=true)P(B=true) +

P(D=true|A=false,B=false)P(B=false)]

(Marginalization - sum over all possible values of B)

= P(B=true) *(1-P(C=true))*[P(D=true|A=false,B=true)P(B=true) +

P(D=true|A=false,B=false)(1-P(B=true))]

(Law of total probability to get P(C=false))

= 0.5 * (1-0.8) * [0.6*0.5 + 0.9*(1-0.5)]

= 0.075

Problem 5

Part a)

P(Burglary | JohnCalls=true, MaryCalls=true) = α P(B) Σ_a P(e) Σ_a P(a|B,e) P(j|a) P(m|a)

$$= \alpha f_1(B) \times \sum_{e} f_2(e) \times \sum_{a} f_3(a,B,e) \times f_4(a) \times f_5(a)$$

Let
$$f_6(B,e) = \sum_a f_3(a,B,e) \times f_4(A) \times f_5(A)$$

= $(f_3(a,B,e) \times f_4(a) \times f_5(a)) + (f_3(\neg a,B,e) \times f_4(\neg a) \times f_5(\neg a))$

Now,

P(Burglary | JohnCalls=true, MaryCalls=true)

$$= \alpha f_1(B) \times \sum_{e} f_2(e) \times f_6(B,e)$$

Let
$$f_7(B)$$
 = $\sum_e f_2(e) \times f_6(B,e)$
= $f_2(e) \times f_6(B,e) \times f_2(\neg e) \times f_6(B,\neg e)$

Now,

P(Burglary | JohnCalls=true, MaryCalls=true)

$$= \alpha f_1(B) \times f_7(B)$$

Part b)

The number of operations for variable elimination consists of computing f_5 which takes 2 sets of 3 operations (2 multiplications and 1 addition) and computing P(A) which takes 5 operations (4 multiplications and an addition). This gives a total of **11 operations** for variable elimination. For enumeration, there are 4 values of E, A and for each set of values, 5 terms are multiplied (4 multiplications) giving 16 multiplications. These 4 terms are then added (3 additions). This makes a total of **19 operations** for enumeration.

Part c)

Enumeration:

We have $P(X_1|X_n = true) = \alpha \sum_{X_2...X_{n-1}} P(X_n = true|X_{n-1})P(X_{n-1}|X_{n-2})...P(X_3|X_2)P(X_2|X_1)P(X_1)$ There are n-2 variables to sum over and each term needs n-1 multiplications. Thus enumeration will take $O(n2^{n-2})$ time.

Variable Elimination:

$$\begin{split} P(X_1|X_n = true) &= \alpha \; \Sigma_{X_{n-1}} \; P(X_n = true|X_{n-1}) \; \Sigma_{X_{n-2}} \; P(X_{n-1}|X_{n-2})... \\ &= \alpha \; \Sigma_{X_{n-1}} \; P(X_n = true|X_{n-1}) \; \Sigma_{X_{n-2}} \; P(X_{n-1}|X_{n-2})... \; \Sigma_{X_3} \; P(X_4|X_3) \; f_{X_2}(X_3) \\ &= ... \end{split}$$

There are n-2 summations, each of which take 2 additions, each of 2 terms. Thus the time complexity is $\mathbf{O}(\mathbf{n})$.