Instructor: Dr. M. E. Kim Date: April 10, 2020

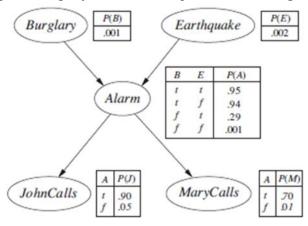
Home Assignment 6: Solution

Q1. [10] In the given Bayesian network where P(a) = .4, P(b|a) = .3, P(b|-a) = .2, P(c|a) = .8, P(c|-a) = .5, compute the *distribution* of P(B|c).



$$<$$
 P(b | c), P(~b | c)> = α < P(b, c), P(~b, c) > where α = 1/ P(c)
= α < \sum_a P(a, b, c), \sum_a P(a, ~b, c) >
= α < \sum_a P(a)P(b|a)P(c|a), \sum_a P(a)P(~b|a)P(c|a) >
= α < P(a)P(b|a)P(c|a) + P(~a)P(b|~a)P(c|~a), P(a)P(~b|a)P(c|a) + P(~a)P(~b|~a)P(c|~a) >
= α < .4*.3*.8+.6*.2*.5, .4*.7*.8+.6*.8*.5 >
= α < .156, .464 >
= < .156 / (.156 + .464), .084/(.156 + .464) >
= < 0.2516, 0.7484 >

Q2. [35] In the given Burglary Network, compute the followings.



(1) the distribution of P(A), P(J), P(M), i.e. $(P(a), P(\neg a))$,

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P(a) = P(a, b, e) + P(a, \sim b, e) + P(a, b, \sim e) + P(a, \sim b, \sim e)
= P(a|b, e)P(b, e) + P(a|\sim b, e)P(\sim b, e) + P(a|b, \sim e)P(b, \sim e) + P(a|\sim b, \sim e)P(\sim b, \sim e)
= 0.95*0.001*0.002 + 0.29*0.999*0.002 + 0.94*0.001*0.998 + 0.001*0.999*0.998
= 0.00252.
So, \langle P(a), P(\sim a) \rangle = \langle 0.00252, 0.99748 \rangle
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P(j) = P(j, a) + P(j, \sim a) = P(j|a)P(a) + P(j|\sim a)P(\sim a)
             = 0.9 * 0.00252 + 0.05 * 0.99748
             = 0.052142
    So, \langle P(j), P(\sim j) \rangle = \langle 0.052142, 0.947858 \rangle
    P(m) = P(m, a) + P(m, \sim a) = P(m|a)P(a) + P(m|\sim a)P(\sim a)
             = 0.7 * 0.00252 + 0.01 * 0.99748
             = 0.011739
    So, \langle P(m), P(\sim m) \rangle = \langle 0.011739, 0.988261 \rangle
(2) P(j | b) = P(j, b)/P(b) = [P(j, b, a) + P(j, b, \neg a)]/P(b)
             = [P(j|a)P(a|b)P(b) + P(j|\sim a)P(\sim a|b)P(b)] / P(b)
             = P(j|a)P(a|b) + P(j|\sim a)P(\sim a|b)
                      where P(a|b)^{**} = P(a,b)/P(b) = [P(a,b,e) + P(a,b,\sim e)]/P(b)
                                         = [P(a|b, e)P(b, e) + P(a|b, \sim e)P(b, \sim e)] / P(b)
                                         = [P(a|b, e)P(b)P(e)+P(a|b, \sim e)P(b)P(\sim e)]/P(b)
                                         = P(a|b, e)P(e) + P(a|b, \sim e)P(\sim e)
             = P(i|a)[P(a|b, e)P(e) + P(a|b, \sim e)P(\sim e)] + P(i|\sim a)[P(\sim a|b, e)P(e) + P(\sim a|b, \sim e)P(\sim e)]
             = 0.9 * (0.95 * 0.002 + 0.94 * 0.998) + 0.05 * (0.05 * 0.002 + 0.06 * 0.998)
             = 0.849017
(3) P(a \mid b)^{**} = P(a|b, e)P(e) + P(a|b, \sim e)P(\sim e)
             = 0.95 *0.002 + 0.94 * 0.998
             = 0.94002
(4) P(j \text{ or } m \mid b)
    Using De Morgan's law:
    P(j \text{ or } m \mid b) = P(\sim(\sim j, \sim m) \mid b) = 1 - P(\sim j, \sim m \mid b)
                      = 1 - [P(\sim j|a)P(\sim m|a)P(a|b) + P(\sim j|\sim a)P(\sim m|\sim a)P(\sim a|b)]^{**}
                      = 1 - [0.1 * 0.3 * 0.94002 + .95 * 0.99 * 0.05998]
                      = 0.915388
    OR
    P(j \text{ or } m \mid b) = P(j \mid b) + P(m \mid b) - P(j, m \mid b)
                       { where P(m|b) = P(m,b)/P(b) = [P(m,b,a) + P(m,b,\neg a)]/P(b)}
                                         = [P(m|a)P(a|b)P(b) + P(m|\sim a)P(\sim a|b)P(b)] / P(b)
                                         = P(m|a)P(a|b) + P(m|\sim a)P(\sim a|b)
                                         = P(m|a)[P(a|b,e)P(e)+P(a,|b,\sim e)P(\sim e)]
                                         + P(m|\sim a)[P(\sim a|b, e)P(e) + P(\sim a|b, \sim e)P(\sim e)]
                                         = 0.7* (0.95*0.002+0.94*0.998)
                                         +0.01*(0.05*0.002+0.06*0.998)
                                         = 0.658614
                      where P(j, m|b) = P(j,m|a)P(a|b) + P(j,m|\sim a)P(\sim a|b)
                                         = P(j|a)P(m|a)P(a|b) + P(j|\sim a)P(m|\sim a)P(\sim a|b)
                                         = 0.9 * 0.7 * 0.94002 + .05 * 0.01 * 0.05998
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$$= 0.592513$$

$$= 0.849017 + 0.658614 - 0.592513$$

$$= 0.912119$$
(5) $P(b \mid m) = P(m|b)P(b) / P(m) = 0.658614 * 0.001 / 0.011739$

$$= 0.056105$$
(6) $P(e \mid \neg a) = P(e, \sim a) / P(\sim a)$

$$= [P(e, \sim a, b) + P(e, \sim a, \sim b)] / P(\sim a)$$

$$= [P(\sim a|b, e)P(b)P(e) + P(\sim a|\sim b, e)P(\sim b)P(e)] / P(\sim a)$$

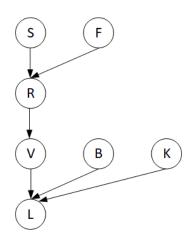
$$= [0.05 * 0.01 * 0.002 + 0.71 * 0.999 * 0.002] / 0.99748 \text{ from (1)}$$

$$= 0.001423$$

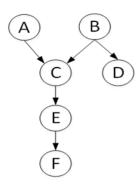
Q3. [10] A diagnostic system is to be made for a dynamo-powered bicycle light using a Bayesian network. The variables are defined below:

Variable	Value	Meaning
L	true / false	Light is on
S	dry, wet, snow	Street condition
F	true / false	Dynamo flywheel worn out
R	true / false	Dynamo sliding
V	true / false	Dynamo shows voltage
В	true / false	Light bulb OK
K	true / false	Cable OK

The following variables are independent: S, F, B, K. Th following pairs of variables are independent: (R, B), (R, K), (V, B), (V, K) and the following equation holds: $P(L \mid V, R) = P(L \mid V)$, $P(V \mid R, S) = P(V \mid R)$, $P(V \mid R, F) = P(V \mid R)$. Draw the Bayesian network with the given variables in the Causal model.



Q4. [30] Consider the following belief network with Boolean variables and the following conditional probabilities:



P(a) = 0.02	P(d b) = 0.9
P(b) = 0.01	$P(d \mid \neg b) = 0.01$
$P(c \mid a, b) = 0.5$	$P(e \mid c) = 0.88$
$P(c \mid a, \neg b) = 0.99$	$P(e \mid \neg c) = 0.001$
$P(c \mid \neg a, b) = 0.85$	P(f e) = 0.75
$P(c \mid \neg a, \neg b) = 0.0001$	$P(f \neg e) = 0.01$

(1) [15] a) Compute the conditional distribution P(A | *d*, *f*) using Variable Elimination (VE). b) Which variables are irrelevant to inference? First, prune irrelevant variables. Show the complete computation steps with the factors that are created for a given elimination ordering.

All the variables are relevant because they're ancestors of {A, D, F}.

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P(A|d,f) = \alpha P(A,d,f)
                                                          where \alpha = 1 / P(d, f)
= \alpha \sum_{b} \sum_{c} \sum_{e} P(\mathbf{A}, \mathbf{b}, \mathbf{c}, \mathbf{d}, \mathbf{e}, \mathbf{f})
= \alpha \sum_{b} \sum_{c} \sum_{e} P(A)P(b)P(c|A,b)P(d|b)P(e|c)P(f|e)
= \alpha P(A) \sum_b P(b)P(d|b) \sum_c P(c|A, b) \sum_e P(e|c)P(f|e)
= \alpha P(A) \sum_b P(b)P(d|b) \sum_c P(c|A,b) \sum_e f_4(E,C) f_5(f,E)
            where
            f_5(f, E) = P(f|E) = (P(f|e), P(f|\sim e)) = (.75, .01)
            f_4(E, C) = P(E|C) = \begin{pmatrix} P(e|c) & P(e|\sim c) \\ P(\sim e|c) & P(\sim e|\sim c) \end{pmatrix} = \begin{pmatrix} .88, & .001 \\ .12, & .999 \end{pmatrix}
= \alpha P(A) \sum_b P(b)P(d|b) \sum_c P(c|A, b) \frac{f_6(f, C)}{f_6(f, C)}
            where
            f_6(f, C) = \sum_e f_4(E, C) f_5(f, E)
                       = \sum_{e} (.88, .001)(.75, .01)
                       = (.88*.75 + .12*.01, .001*.75 + .999*.01)
                       = (.6612, .01074)
                                                                                  = (P(f|c), P(f|\sim c))
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= \alpha P(A) \sum_b P(b)P(d|b)\sum_c f(C, A, B) f_6(f, C)
                where
                  P(C, A, B) = P(c|A, b) = \begin{pmatrix} P(c|a, b) & P(c|a, \sim b) \\ P(c|\sim a, b) & P(c|\sim a, \sim b) \end{pmatrix} \begin{pmatrix} P(\sim c|a, b) & P(\sim c|a, \sim b) \\ P(\sim c|\sim a, b) & P(\sim c|\sim a, \sim b) \end{pmatrix}
                                                                = \left( \begin{pmatrix} .5 & .99 \\ .85 .0001 \end{pmatrix} \right) \left( \begin{matrix} .5 & .01 \\ .15 & .9999 \end{matrix} \right) \right)
= \alpha P(A) \sum_b P(b)P(d|b) f_8(f, A, B)
                where
                f_8(f, A, B) = \sum_c f_7(C, A, B) f_6(f, C)
                                = \sum_{c} \left( \left( \frac{P(c|a,b) \quad P(c|a,\sim b)}{P(c|\sim a,b) \quad P(c|\sim a,\sim b)} \right) \left( \frac{P(\sim c|a,b) \quad P(\sim c|a,\sim b)}{P(\sim c|\sim a,b) \quad P(\sim c|\sim a,\sim b)} \right) (P(f|c), P(f|\sim c))
                               = \sum_{c} \left( \begin{pmatrix} .5 & .99 \\ .85 & .0001 \end{pmatrix} \right) \left( \begin{matrix} .5 & .01 \\ .15 & .9999 \end{matrix} \right) \left( \begin{matrix} .6612 \\ .6612 \end{matrix} \right), \quad 01074 
                               = \left( \frac{.5 \quad .99}{.85.0001} \right) * 0.6612 + \left( \frac{.5 \quad .01}{.15.9999} \right) * 0.01074 \right)
                                = \begin{pmatrix} .33597 & .654695 \\ .563631 & .010805 \end{pmatrix}
                                                                                                                                = \begin{pmatrix} P(f|a,b) & P(f|a,\sim b) \\ P(f|\sim a,b) & P(f|\sim a,\sim b) \end{pmatrix}
= \alpha P(A) \sum_{b} f_{10}(B) f_{9}(d, B) f_{8}(f, A, B)
                f_9(d, B) = (P(d|b), P(d|\sim b)) = (.9, .01)
                f_{10}(B) = (P(b), P(\sim b)) = (.01, .99)
= \alpha P(A) f_{11}(A, d, f)
                where
                f_{11}(A, d, f) = \sum_b f_{10}(B) f_9(d, B) f_8(f, A, B)
                                = \sum_{b} (P(b), P(\sim b)) (P(d|b), P(d|\sim b)) \begin{pmatrix} P(f|a,b) & P(f|a,\sim b) \\ P(f|\sim a,b) & P(f|\sim a,\sim b) \end{pmatrix}
                                       01*.9* {0.33597 \choose .56363} + .99*.01* {0.6547 \choose .01081}
                                = \binom{.009505}{.00518}
                                                                                                                = \binom{P(f,d|a)}{P(f,d|\sim a)}
                = \alpha f_{12}(A) f_{11}(A, d, f)
                                where
                                 f_{12}(A) = (P(a), P(\sim a)) = (.02, .98)
                = \alpha ( .00019, .005076 )
                                                                                                               = (P (f, d, a), P(f, d, \sim a))
                = \left(\frac{.00019}{(.00019+.005076)}, \frac{.005076}{(.00019+.005076)}\right)
                                                                                                                                where \alpha = 1 / P(d, f)
                = (.036099, .963901) = < P(a \mid d, f), P(\sim a \mid d, f) >
```

(2) [15] c) Compute P($e \mid b$) using VE. a) Which variables are irrelevant to inference? b) Which factors can be reused from (1)? d) Show the factors that are different from those in (1).

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a) Irrelevant variables
                                                                   D and F
b) The reused factors
      f1(C, e) = P(e|C) = (P(e|c), P(e|\sim c)) = (.88, .001)
                                                                                                 - part of f4 in 1) with e.
      f2(A, C, b) = \begin{pmatrix} P(c|a,b) & P(\sim c|a,b) \\ P(c|\sim a,b) & P(\sim c|\sim a,b) \end{pmatrix} = \begin{pmatrix} .5 & .5 \\ .85 & .15 \end{pmatrix}
                                                                                                        - part of f7 in 1) with b.
c) P(e \mid b) = \alpha P(e, b)
                                                                   where \alpha = 1/P(b)
             = \alpha \sum_{a} \sum_{c} \sum_{d} \sum_{f} P(a, b, c, d, e, f)
             = \alpha \sum_{a} \sum_{c} P(a, b, c, e) because D and F are irrelevant.
             = \alpha \sum_{a} \sum_{c} P(A)P(b)P(C|A, b)P(e|C)
             = \alpha P(b) \sum_a P(A) \sum_c P(C|A, b) P(e|C)
             = \alpha P(b) \sum_a P(A) \sum_c f2(A, C, b) f1(C, e)
             where f1(C, e) = P(e|C) = (P(e|c), P(e|\sim c)) = (.88, .001) - part of f4 in 1) with e.
                          f2(A, C, \mathbf{b}) = \begin{pmatrix} P(c|a,b) & P(\sim c|a, b) \\ P(c|\sim a,b) & P(\sim c|\sim a,b) \end{pmatrix} = \begin{pmatrix} .5 & .5 \\ .85 & .15 \end{pmatrix} - \text{part of } f7 \text{ in } 1) \text{ with } \mathbf{b}.
             = \alpha P(b) \sum_a P(A) f3(A, b)
                           where
                          f3(A, b) = \sum_{c} f2(A, C, b) f1(C, e)
                                        = \sum_{c} \left( \frac{P(c|a,b)}{P(c|\sim a,b)} \frac{P(\sim c|a,b)}{P(\sim c|\sim a,b)} \right) \left( \frac{P(e|c)}{P(e|c)}, \frac{P(e|\sim c)}{P(e|\sim c)} \right)
                                        =\sum_{c} {.5 \choose .85} {.5 \choose .85} (.88, .001)
                                        = {\binom{.5}{.5}} * .88 + {\binom{.5}{.5}} * .001
                                                                                                            = \begin{pmatrix} P(e|a,b) \\ P(e|\sim a,b) \end{pmatrix}
                                        =\binom{.4405}{.74815}
             = \alpha P(b)f4(b)
             = f4(b)
                                                                                  since \alpha = 1/P(b)
                           = \sum_a P(A) f3(A, b)
                          = \sum_{a} (P(a), P(\sim a)) \begin{pmatrix} P(e|a,b) \\ P(e|\sim a,b) \end{pmatrix}
                           = .02 * .4405 + .98* .74815
             = .821287 = P(e \mid b)
```

- **Q5.** [15] In the given Bayesian network, compute the following probabilities.
 - (1) [15] Compute the probability that an elderly female who is over 60 gets no cancer (i.e. benign).

```
P(C=malignant | Age > 60, Gender=female)
= \alpha \sum e \sum s \text{ P(C=malignant, old, female, e, s)}
\text{where } e = \text{Exposure2Toxic, } s = \text{Smoking}
= \alpha \sum e \sum s \text{ P(C=malignant | e, s) P(e| old) P(s| old, female) P(old) P(female)}
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```
= \alpha P(old) P(female) \sum_{s} P(e|old) P(C=malignant | e, s) P(s|old, female)
                                    i.e. P(C=malignant| old, female)
         = \alpha P(old) P(female) [P(e| old) P(malignant | e, s)P(s| old, female)
                                    + P(e|old) P(malignant | e, \sim s) P(\sim s | old, female)
                                    + P(\sim e \mid old) P(malignant \mid \sim e, s) P(s \mid old, female)
                                    + P(\sim e \mid old) P(malignant \mid \sim e, \sim s) P(\sim s \mid old, female)
= \alpha P(old) P(female) [.7*.9*.1 + .7*.6*.9 + .3*.6*.1 + .3*.1*.9 ]
= \alpha P(old) P(female) *.0.486 where P(C=malignant | old female) = 0.486
= \alpha' * .0.486
                                    where \alpha' = \alpha P(old) P(female) = 1
Similarly,
P(C=benign | old, female ) = = \alpha \sum e \sum s P(C=benign, old, female, e, s)
         = \alpha P(old) P(female) \sum_{s} P(e|old) P(C=benign|e, s) P(s|old, female)
                                    i.e. P(C=benign)
         = \alpha P(old) P(female) *P(C=benign | old female)
         = \alpha' *.514 where P(C=benign | old, female) = 1 - P(malignant | old, female)
Thus,
< P(malignant| old, female), P(benign | old, female) >
= <.486/(.486+.514), .514/(.486+.514) >
= <.<mark>486, .514</mark> >
OR
P(C=benign | Age > 60, Gender=female) = \alpha \sum e \sum s P(C=benign, old, female, e, s)
                                    where e = Exposure2Toxic, s = Smoking
                  = \alpha \sum e \sum s P(C=malignant | e, s) P(e | old) P(s | old, male) P(old) P(male)
         = \alpha P(old) P(female) \sum e \sum s P(e| old) P(C=benign | e, s) P(s | old, female)
                  since \alpha = 1 / P(old, female) = 1 / P(old)P(female)
         = \sum e \sum s P(e|old) P(C=benign|e, s) P(s|old, female)
         = [P(e| old) P(benign| e, s)P(s| old, female)
                                    + P(e| old) P(benign | e, \sim s) P(\sim s | old, female)
                                    + P(\sim e \mid old) P(benign \mid \sim e, s) P(s \mid old, female)
                                    + P(\sim e \mid old) P(benign \mid \sim e, \sim s) P(\sim s \mid old, female)
= [.7*.1*.1 + .7*.4*.9 + .3*.4*.1 + .3*.9*.9] = 0.514
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(2) [15, optional] Compute the probability that an elderly female patient with low Serum Calcium to have no cancer (i.e. benign).

Compute $P(C=benign \mid SC = low, Age > 60, Gender=female)$.

Method A.

```
P(C=benign \mid SC=low, Age > 60, Gender=female) \\ = \alpha \ P(C=benign, SC=low, old, female) \qquad \qquad where \alpha = P(SC=low, old, female) \\ = \alpha \ P(SC=low \mid C=benign, old, female) P(C=benign, old, female) \\ // Since SC is conditionally independent of its non-decendants (i.e. Age, Gender) given its parent, Cancer, <math>P(SC=low \mid benign, old, female) = P(SC=low \mid malignant)
```

```
= \alpha P(SC=low \mid C=benign)P(C=benign \mid old, female)P(old, female)
= \alpha P(SC=low \mid C=benign)P(C=benign \mid old, female)P(old)P(female)
= \alpha' P(SC=low | C=benign)P(C=benign| old, female) where \alpha' = \alpha \cdot P(old)P(female)
                        where P(C=benign | old, female) = 0.514 from (1)
= \alpha' 0.5 \cdot 0.514
= 0.257\alpha'
Similarly,
P(C=malignant | SC=low, old, female)
= \alpha' P(SC=low | C=malignant)P(C=malignant| old, female) where \alpha' = \alpha \cdot P(old)P(female)
= \alpha' 0.1 \cdot 0.486
                        where P(C=\text{malignant}|\text{ old, female}) = 0.486 \text{ from } (1)
= 0.0486 \alpha'
After normalization,
< P(C=benign | SC=low, old, female), P(C=malignant | SC=low, old, female) >
= < 0.257\alpha', 0.0486\alpha' >
= < 0.257/(0.257 + 0.0486), 0.0486/(0.257 + 0.0486) >
= < 0.841, 0.159 >
Method B.
Since Cancer is conditionally independent of Age and Gender given its Markov Blanket (Serum
Calcium), P(C=benign | SC = low, Age > 60, Gender=female) = P(C=benign | SC = low).
So, we can simply compute P(C=benign \mid SC=low).
P(C=malignant | SC = low) = \alpha P(SC=low | C=malignant) P(malignant) = \alpha.1 * 486 = .0486 \alpha
P(C=benign \mid SC=low) = \alpha P(SC=low \mid C=benign) P(benign) = \alpha .5 * .514 = .257\alpha
where P(SC = low | C=malignant) = .1 and P(SC = low | C=benign) = .5 in CPT
and P(malignant | old, male) = .486 in (1) and P(benign | old, male) = .514 in 1)
Thus,
< P(C=malignant | SC = low), P(C=benign | SC = low) >
= <.0486\alpha, .257\alpha > = <.0486/(.0486+.257), .257/(.0486+.257) > = <.159, .841>
Method C. P(C=malignant | SC = low, Age > 60, Gender=female)
                = \alpha P(SC=low \mid C=malignant, old, female) P(malignant \mid old, female)
                Since SC is conditionally independent of its non-decendants (i.e. Age, Gender)
                         given its parent, Cancer,
                 P(SC = low \mid malignant, old, female) = P(SC = low \mid malignant)
                         = \alpha P(SC=low | C=malignant) P(malignant| old, female)
                         = \alpha .1*.486 = .0486 \alpha
Similarly,
P(benign| old, female) = \alpha P(C = benign| old, female) * P(SC = low | C = benign)
        = \alpha P(SC = low | C = benign) · P(C = benign | old, female) *
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```
= \alpha .5 *514
= .257\alpha
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After normalization of <.0486 α , .257 α > = < ..159, .841 >

Method D.

 $P(SC = low | old, female) = \sum_{cancer} P(SC = low | Cancer, old, female) * P(Cancer | old, female)$

= P(SC=low | malignant, old, female)P(malignant | old, female)

+ P(SC=low | benign, old, female) P(benign | old, female)

= .1*.486 + .5*(.514) = .0486 + .257 = .3056

P(benign| SC=low, old, female) = (.1 * .486) / .3056 = .841

