

MITx: 6.008.1x Computational Probability and Inference

Help

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- Introduction
- 1. Probability and Inference > Inference with Bayes' Theorem for Random Variables (Week 3) > Bayes' Theorem for Random Variables: A Computational View

■ Bookmark

▼ 1. Probability and Inference

Introduction to Probability (Week 1)

Exercises due Sep 21, 2016 at 21:00 UTC

Probability Spaces and Events (Week

Exercises due Sep 21, 2016 at 21:00 UTC

Random Variables (Week 1)

Exercises due Sep 21, 2016 at 21:00 UTC

Jointly Distributed Random Variables (Week 2)

Exercises due Sep 28, 2016 at 21:00 UTC

Conditioning on Events (Week 2)

Exercises due Sep 28, 2016 at 21:00 UTC

Homework 1 (Week 2)

Homework due Sep 28, 2016 at 21:00 UTC

Inference with Bayes' Theorem for Random Variables (Week 3)

Exercises due Oct 05, 2016 at 21:00 UTC

Independence Structure (Week 3)

Exercises due Oct 05, 2016 at 21:00 UTC

Homework 2 (Week 3)

BAYES' THEOREM FOR RANDOM VARIABLES: A COMPUTATIONAL VIEW

Computationally, Bayes' theorem can be thought of as a two-step procedure. Once we have observed $\boldsymbol{Y}=\boldsymbol{y}$:

1. For each value x that random variable X can take on, initially we believed that X=x with a score of $p_X(x)$, which could be thought of as how plausible we thought ahead of time that X=x. However now that we have observed Y=y, we weight the score $p_X(x)$ by a factor $p_{Y|X}(y\mid x)$, so

new belief for how plausible X=x is: $lpha(x\mid y) riangleq p_X(x)p_{Y\mid X}(y\mid x), \quad \stackrel{(}{\overset{(}{2}}$

where we have defined a new table $\alpha(\cdot \mid y)$ which is *not* a probability table, since when we put in the weights, the new beliefs are no longer guaranteed to sum to 1 (i.e., $\sum_{x} \alpha(x \mid y)$ might not equal 1)! $\alpha(\cdot \mid y)$ is an *unnormalized* posterior distribution!

Also, if $p_X(x)$ is already 0, then as we already mentioned a few times, $p_{Y|X}(y \mid x)$ is undefined, but this case isn't a problem: no weighting is needed since an impossible outcome stays impossible.

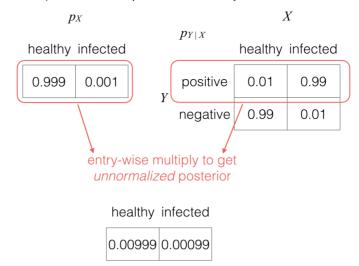
To make things concrete, here is an example from the medical diagnosis problem where we observe $Y = \mathbf{positive}$:

Homework due Oct 05, 2016 at 21:00 UTC

Notation Summary (Up Through Week 3)

Mini-project 1:
Movie
Recommendations
(Week 3)
Mini-projects due Oct

12, 2016 at 21:00 UT (3)



2. We fix the fact that the unnormalized posterior table $\alpha(\cdot \mid y)$ isn't guaranteed to sum to 1 by renormalizing:

$$p_{X\mid Y}(x\mid y) = rac{lpha(x\mid y)}{\sum_{x'}lpha(x'\mid y)} = rac{p_X(x)p_{Y\mid X}(y\mid x)}{\sum_{x'}p_X(x')p_{Y\mid X}(y\mid x')}.$$

An important note: Some times we won't actually care about doing this second renormalization step because we will only be interested in what value that \boldsymbol{X} takes on is more plausible relative to others; while we could always do the renormalization, if we just want to see which value of \boldsymbol{x} yields the highest entry in the unnormalized table $\alpha(\cdot \mid \boldsymbol{y})$, we could find this value of \boldsymbol{x} without renormalizing!

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