

CS 188: Artificial Intelligence

Probability Review

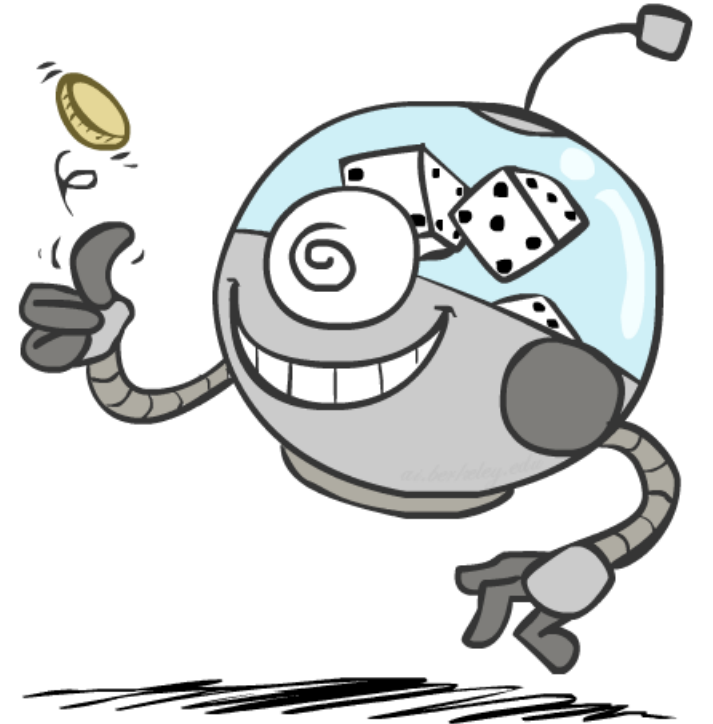


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[Slides credit: Dan Klein, Pieter Abbeel, Anca Dragan, Stuart Russell, Satish Rao, and many others]

Random Variables

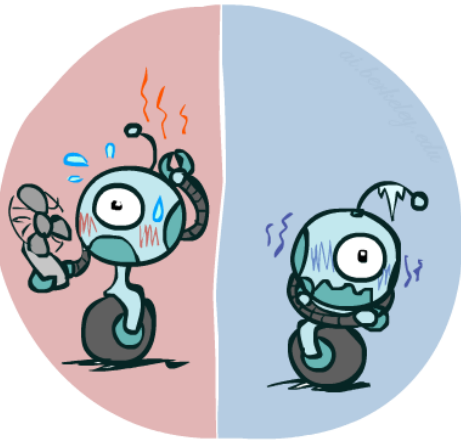
- Recall: random variable is some aspect of the world about which we (may) have uncertainty
 - R = Is it raining?
 - T = Is it hot?
 - D = How long will it take to drive to work?
- Capital letters: Random variables
- Lowercase letters: values that the R.V. can take
 - $r \in \{+r, -r\}$
 - $t \in \{+t, -t\}$
 - $d \in [0, \infty)$



Probability Distributions

- Associate a probability with each value

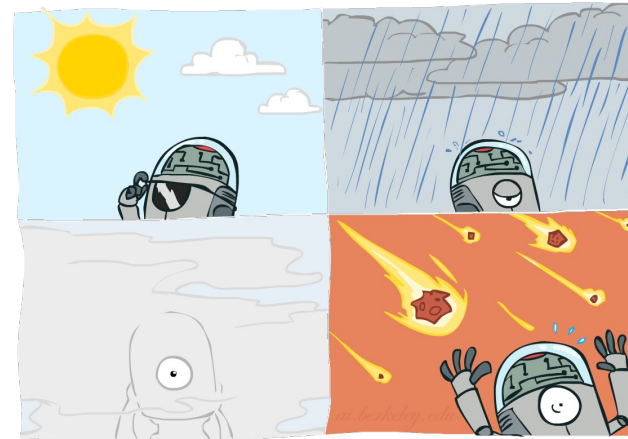
- Temperature:



$P(T)$

T	P
hot	0.5
cold	0.5

- Weather:



$P(W)$

W	P
sun	0.6
rain	0.1
fog	0.3
meteor	0.0

Probability Distributions

- Unobserved random variables have distributions

$P(T)$		$P(W)$	
T	P	W	P
hot	0.5	sun	0.6
cold	0.5	rain	0.1
		fog	0.3
		meteor	0.0

- A distribution is a TABLE of probabilities of values
- A probability (lower case value) is a single number

$$P(W = \text{rain}) = 0.1$$

- Must have: $\forall x \ P(X = x) \geq 0$ and $\sum_x P(X = x) = 1$

Joint Distributions

- A *joint distribution* over a set of random variables: X_1, X_2, \dots, X_n specifies a real number for each assignment (or *outcome*):

$$P(X_1 = x_1, X_2 = x_2, \dots, X_n = x_n)$$

$$P(x_1, x_2, \dots, x_n)$$

- Must obey: $P(x_1, x_2, \dots, x_n) \geq 0$

$$\sum_{(x_1, x_2, \dots, x_n)} P(x_1, x_2, \dots, x_n) = 1$$

$$P(T, W)$$

T	W	P
hot	sun	0.4
hot	rain	0.1
cold	sun	0.2
cold	rain	0.3

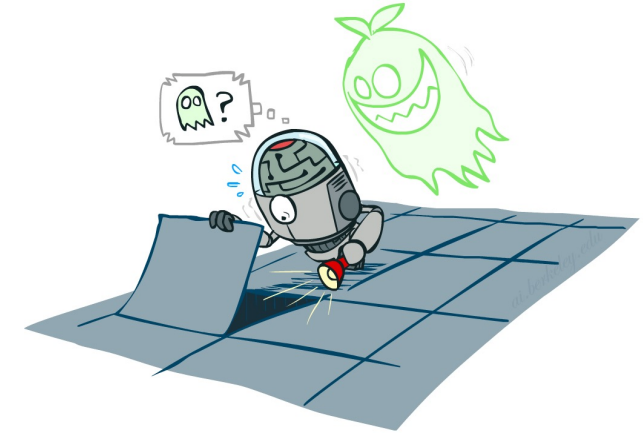
- Size of distribution if n variables with domain sizes d ?
 - For all but the smallest distributions, impractical to write out!

Probabilistic Models

- A probabilistic model is a joint distribution over a set of random variables
- Probabilistic models:
 - Random variables with domains
 - Assignments are *outcomes*
 - Joint distributions: say whether assignments (outcomes) are likely
 - *Normalized*: sum to 1.0
 - Ideally: only certain variables directly interact

Distribution over T,W

T	W	P
hot	sun	0.4
hot	rain	0.1
cold	sun	0.2
cold	rain	0.3



Events

- An *event* is a set E of outcomes

$$P(E) = \sum_{(x_1 \dots x_n) \in E} P(x_1 \dots x_n)$$

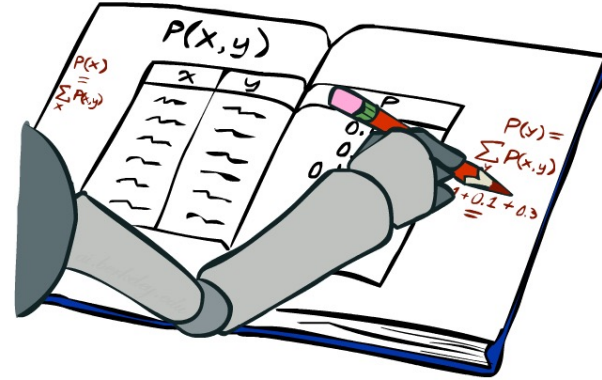
- From a joint distribution, we can calculate the probability of any event
 - Probability that it's hot AND sunny?
 - Probability that it's hot?
 - Probability that it's hot OR sunny?
- Typically, the events we care about are *partial assignments*, like $P(T=\text{hot})$

$P(T, W)$

T	W	P
hot	sun	0.4
hot	rain	0.1
cold	sun	0.2
cold	rain	0.3

Marginal Distributions

- Marginal distributions are sub-tables which eliminate variables
- Marginalization (summing out): Combine collapsed rows by adding



$P(T, W)$

T	W	P
hot	sun	0.4
hot	rain	0.1
cold	sun	0.2
cold	rain	0.3



$$P(t) = \sum_s P(t, s)$$

$P(T)$

T	P
hot	0.5
cold	0.5



$$P(s) = \sum_t P(t, s)$$

$P(W)$

W	P
sun	0.6
rain	0.4

$$P(X_1 = x_1) = \sum_{x_2} P(X_1 = x_1, X_2 = x_2)$$

Quiz: Marginal Distributions

$P(X, Y)$

X	Y	P
+x	+y	0.2
+x	-y	0.3
-x	+y	0.4
-x	-y	0.1



$$P(x) = \sum_y P(x, y)$$

$P(X)$

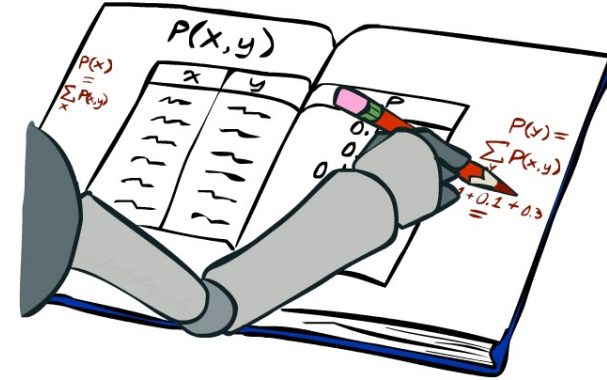
X	P
+x	
-x	

$P(Y)$

Y	P
+y	
-y	



$$P(y) = \sum_x P(x, y)$$



Quiz: Marginal Distributions

$P(X, Y)$

X	Y	P
+x	+y	0.2
+x	-y	0.3
-x	+y	0.4
-x	-y	0.1



$$P(x) = \sum_y P(x, y)$$

$P(X)$

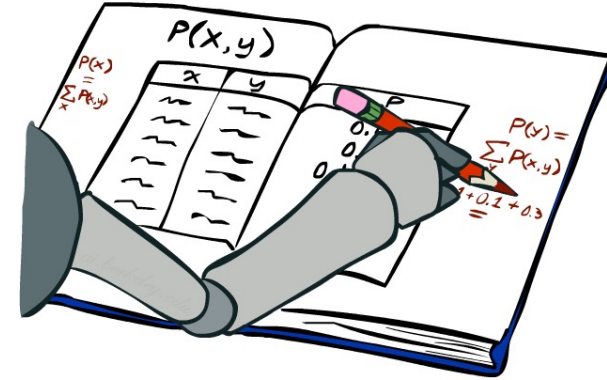
X	P
+x	.5
-x	.5

$P(Y)$

Y	P
+y	.6
-y	.4



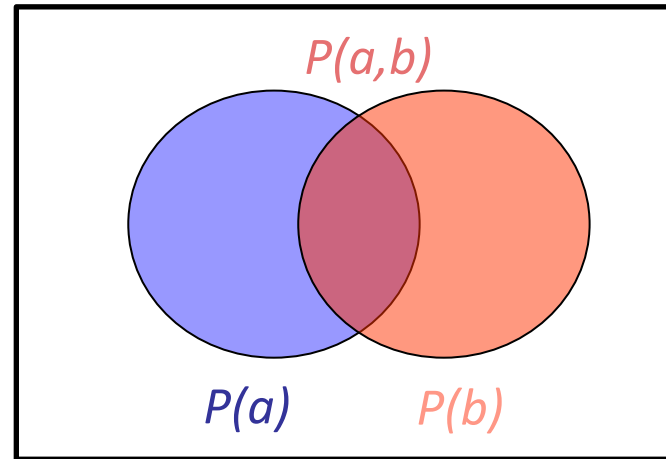
$$P(y) = \sum_x P(x, y)$$



Conditional Probabilities

- A simple relation between joint and conditional probabilities
 - In fact, this is taken as the *definition* of a conditional probability

$$P(a|b) = \frac{P(a, b)}{P(b)}$$



$P(T, W)$

T	W	P
hot	sun	0.4
hot	rain	0.1
cold	sun	0.2
cold	rain	0.3

$$P(W = s|T = c) = \frac{P(W = s, T = c)}{P(T = c)} = \frac{0.2}{0.5} = 0.4$$

$$\begin{aligned} &= P(W = s, T = c) + P(W = r, T = c) \\ &= 0.2 + 0.3 = 0.5 \end{aligned}$$

Conditional Distributions

- Conditional distributions are probability distributions over some variables given fixed values of others

Conditional Distributions

$P(W T)$	$P(W T = \text{hot})$	
	W	P
	sun	0.8
	rain	0.2
	$P(W T = \text{cold})$	
	W	P
	sun	0.4
	rain	0.6

Joint Distribution

$P(T, W)$		
T	W	P
hot	sun	0.4
hot	rain	0.1
cold	sun	0.2
cold	rain	0.3

Normalization Trick

$P(T, W)$

T	W	P
hot	sun	0.4
hot	rain	0.1
cold	sun	0.2
cold	rain	0.3

$$\begin{aligned}P(W = s|T = c) &= \frac{P(W = s, T = c)}{P(T = c)} \\&= \frac{P(W = s, T = c)}{P(W = s, T = c) + P(W = r, T = c)} \\&= \frac{0.2}{0.2 + 0.3} = 0.4\end{aligned}$$



$P(W|T = c)$

W	P
sun	0.4
rain	0.6

$$\begin{aligned}P(W = r|T = c) &= \frac{P(W = r, T = c)}{P(T = c)} \\&= \frac{P(W = r, T = c)}{P(W = s, T = c) + P(W = r, T = c)} \\&= \frac{0.3}{0.2 + 0.3} = 0.6\end{aligned}$$

Normalization Trick

$$\begin{aligned} P(W = s|T = c) &= \frac{P(W = s, T = c)}{P(T = c)} \\ &= \frac{P(W = s, T = c)}{P(W = s, T = c) + P(W = r, T = c)} \\ &= \frac{0.2}{0.2 + 0.3} = 0.4 \end{aligned}$$

$P(T, W)$

T	W	P
hot	sun	0.4
hot	rain	0.1
cold	sun	0.2
cold	rain	0.3

SELECT the joint probabilities matching the evidence



$P(c, W)$

T	W	P
cold	sun	0.2
cold	rain	0.3

NORMALIZE the selection (make it sum to one)

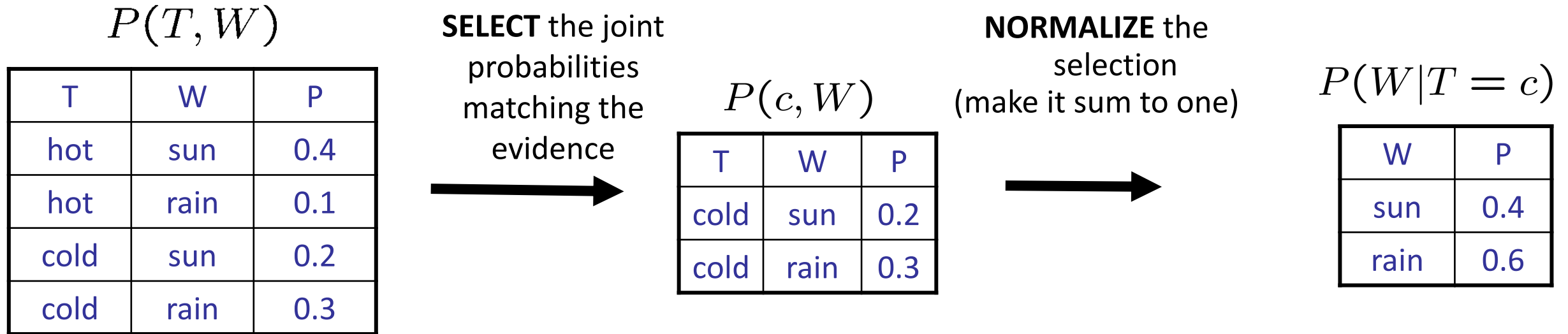


$P(W|T = c)$

W	P
sun	0.4
rain	0.6

$$\begin{aligned} P(W = r|T = c) &= \frac{P(W = r, T = c)}{P(T = c)} \\ &= \frac{P(W = r, T = c)}{P(W = s, T = c) + P(W = r, T = c)} \\ &= \frac{0.3}{0.2 + 0.3} = 0.6 \end{aligned}$$

Normalization Trick



- Why does this work? Sum of selection is $P(\text{evidence})$! ($P(T=c)$, here)

$$P(x_1|x_2) = \frac{P(x_1, x_2)}{P(x_2)} = \frac{P(x_1, x_2)}{\sum_{x_1} P(x_1, x_2)}$$

Quiz: Normalization Trick

○ $P(X \mid Y=-y)$?

$P(X, Y)$

X	Y	P
+x	+y	0.2
+x	-y	0.3
-x	+y	0.4
-x	-y	0.1

SELECT the joint
probabilities
matching the
evidence



NORMALIZE the
selection
(make it sum to one)



Quiz: Normalization Trick

○ $P(X \mid Y=-y)$?

$P(X, Y)$

X	Y	P
+x	+y	0.2
+x	-y	0.3
-x	+y	0.4
-x	-y	0.1

SELECT the joint probabilities matching the evidence



X	Y	P
+x	-y	0.3
-x	-y	0.1

NORMALIZE the selection
(make it sum to one)



X	P
+x	0.75
-x	0.25

To Normalize

- (Dictionary) To bring or restore to a **normal** condition

All entries sum to ONE

- Procedure:

- Step 1: Compute $Z = \text{sum over all entries}$
- Step 2: Divide every entry by Z

- Example 1

W	P
sun	0.2
rain	0.3

Normalize
Z = 0.5

W	P
sun	0.4
rain	0.6

■ Example 2

T	W	P
hot	sun	20
hot	rain	5
cold	sun	10
cold	rain	15

Normalize
Z = 50

T	W	P
hot	sun	0.4
hot	rain	0.1
cold	sun	0.2
cold	rain	0.3

Probabilistic Inference

- Probabilistic inference: compute a desired probability from other known probabilities (e.g. conditional from joint)
- We generally compute conditional probabilities
 - $P(\text{on time} \mid \text{no reported accidents}) = 0.90$
 - These represent the agent's *beliefs* given the evidence
- Probabilities change with new evidence:
 - $P(\text{on time} \mid \text{no accidents, 5 a.m.}) = 0.95$
 - $P(\text{on time} \mid \text{no accidents, 5 a.m., raining}) = 0.80$
 - Observing new evidence causes *beliefs to be updated*



Inference by Enumeration

- $P(W)$?

S	T	W	P
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

Inference by Enumeration

- $P(W)$?

S	T	W	P
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

Inference by Enumeration

- $P(W)$?

S	T	W	P
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

Inference by Enumeration

○ $P(W)$?

$$P(\text{sun}) = .3 + .1 + .1 + .15 = .65$$

S	T	W	P
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

Inference by Enumeration

○ $P(W)$?

$$P(\text{sun}) = .3 + .1 + .1 + .15 = .65$$

$$P(\text{rain}) = 1 - .65 = .35$$

S	T	W	P
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

Inference by Enumeration

- $P(W \mid \text{winter, hot})?$

S	T	W	P
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

Inference by Enumeration

- $P(W \mid \text{winter, hot})?$

S	T	W	P
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

Inference by Enumeration

- $P(W \mid \text{winter, hot})?$

$P(\text{sun} \mid \text{winter, hot}) \sim .1$
 $P(\text{rain} \mid \text{winter, hot}) \sim .05$

S	T	W	P
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

Inference by Enumeration

- $P(W \mid \text{winter, hot})?$

$P(\text{sun} \mid \text{winter, hot}) \sim .1$
 $P(\text{rain} \mid \text{winter, hot}) \sim .05$
 $P(\text{sun} \mid \text{winter, hot}) = 2/3$
 $P(\text{rain} \mid \text{winter, hot}) = 1/3$

S	T	W	P
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

Inference by Enumeration

- $P(W \mid \text{winter})?$

S	T	W	P
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

Inference by Enumeration

- $P(W \mid \text{winter})?$

$$P(\text{sun} \mid \text{winter}) \sim .1 + .15 = .25$$

$$P(\text{sun}, \text{winter}) = .25$$

S	T	W	P
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

Inference by Enumeration

- $P(W \mid \text{winter})?$

$$P(\text{rain} \mid \text{winter}) \sim .05 + .2 = .25$$

$$P(\text{rain}, \text{winter}) = .25$$

S	T	W	P
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

Inference by Enumeration

- $P(W \mid \text{winter})?$

$P(\text{sun}|\text{winter}) \sim .25$

$P(\text{rain}|\text{winter}) \sim .25$

$P(\text{sun}|\text{winter}) = .5$

$P(\text{rain}|\text{winter}) = .5$

S	T	W	P
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

Inference by Enumeration


- General case:

- Evidence variables: $E_1 \dots E_k = e_1 \dots e_k$
 - Query* variable: Q
 - Hidden variables: $H_1 \dots H_r$
- $$\left. \begin{array}{l} E_1 \dots E_k = e_1 \dots e_k \\ Q \\ H_1 \dots H_r \end{array} \right\} \begin{array}{l} X_1, X_2, \dots X_n \\ \text{All variables} \end{array}$$

- We want:

$$P(Q|e_1 \dots e_k)$$

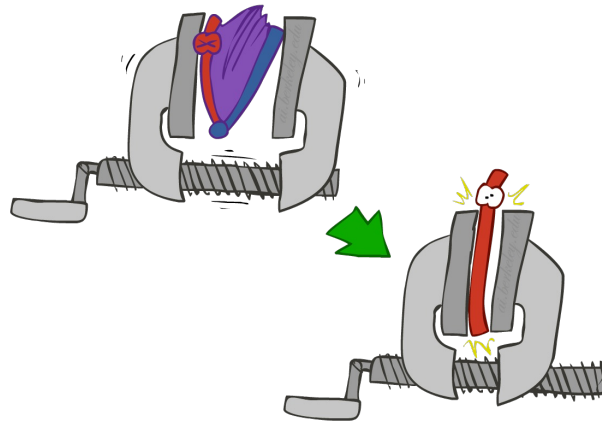
- Step 1: Select the entries consistent with the evidence



x	P(x)
-3	0.05
-1	0.25
0	0.07
1	0.2
5	0.01

2
0.15

- Step 2: Sum out H to get joint of Query and evidence



$$P(Q, e_1 \dots e_k) = \sum_{h_1 \dots h_r} P(Q, \underbrace{h_1 \dots h_r}_{X_1, X_2, \dots X_n}, e_1 \dots e_k)$$

- Step 3: Normalize

$$\times \frac{1}{Z}$$

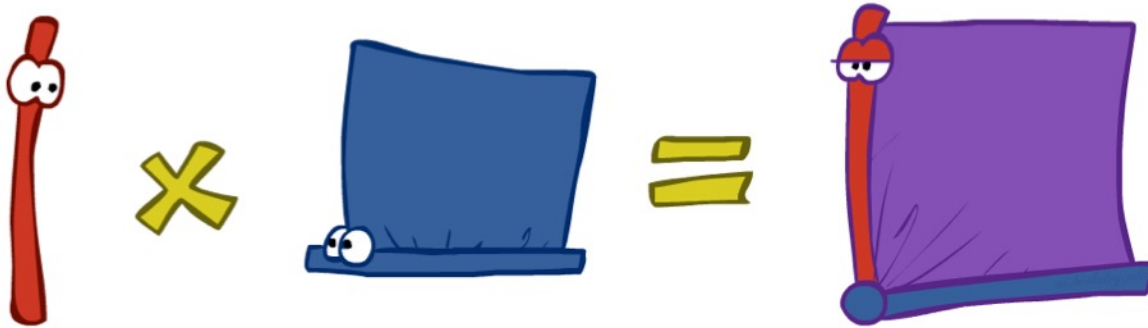
$$Z = \sum_q P(Q, e_1 \dots e_k)$$

$$P(Q|e_1 \dots e_k) = \frac{1}{Z} P(Q, e_1 \dots e_k)$$

The Product Rule

- Sometimes have conditional distributions but want the joint

$$P(y)P(x|y) = P(x, y) \quad \longleftrightarrow \quad P(x|y) = \frac{P(x, y)}{P(y)}$$



The Product Rule

$$P(y)P(x|y) = P(x, y)$$

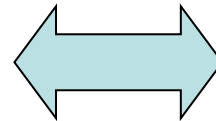
- Example:

$P(W)$

R	P
sun	0.8
rain	0.2

$P(D|W)$

D	W	P
wet	sun	0.1
dry	sun	0.9
wet	rain	0.7
dry	rain	0.3



$P(D, W)$

D	W	P
wet	sun	
dry	sun	
wet	rain	
dry	rain	

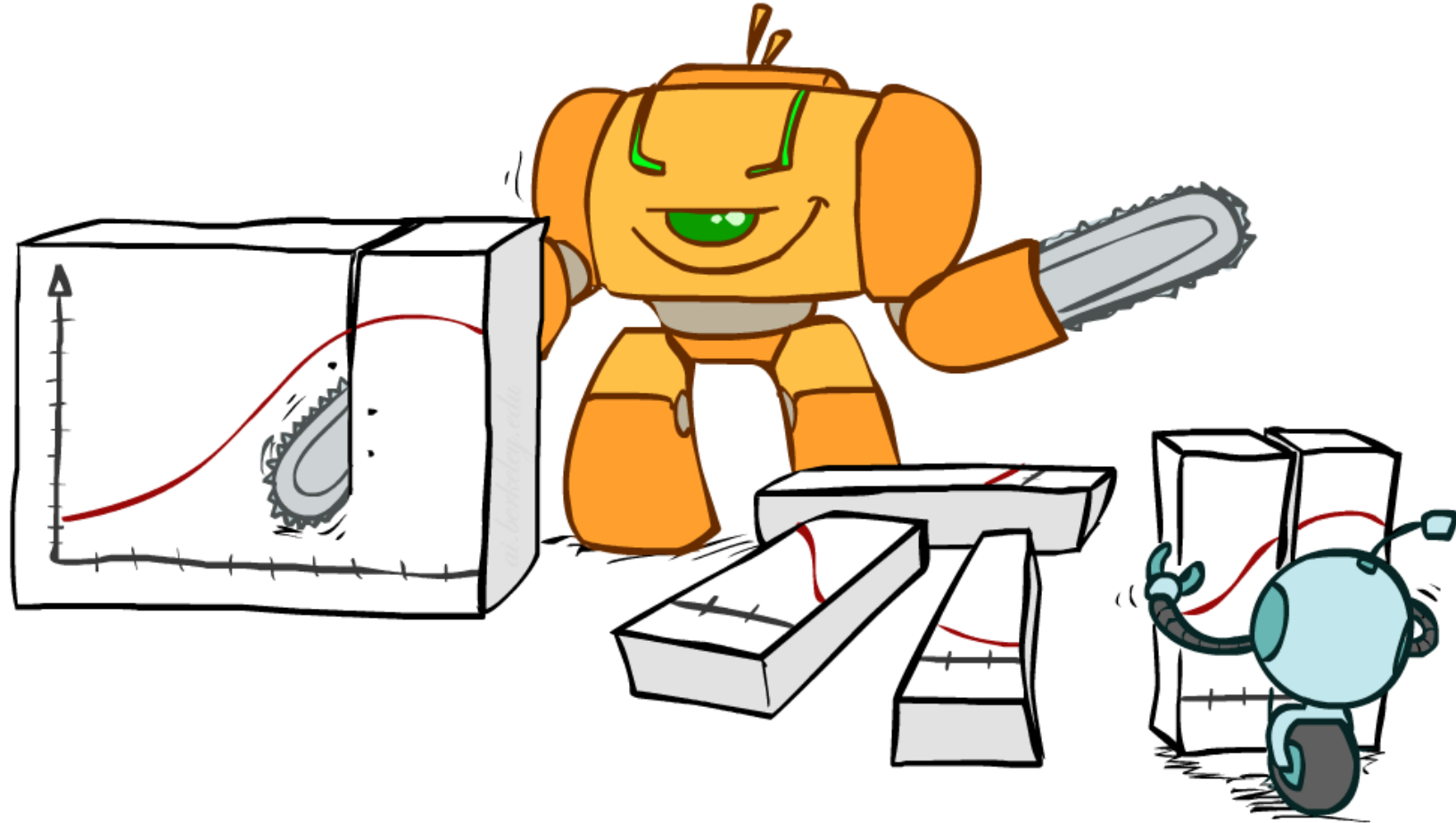
The Chain Rule

- More generally, can always write any joint distribution as an incremental product of conditional distributions

$$P(x_1, x_2, x_3) = P(x_1)P(x_2|x_1)P(x_3|x_1, x_2)$$

$$P(x_1, x_2, \dots, x_n) = \prod_i P(x_i|x_1 \dots x_{i-1})$$

Bayes Rule



Bayes' Rule

- Two ways to factor a joint distribution over two variables:

$$P(x, y) = P(x|y)P(y) = P(y|x)P(x)$$

- Dividing, we get:

$$P(x|y) = \frac{P(y|x)P(x)}{P(y)}$$

- Why is this at all helpful?
 - Lets us build one conditional from its reverse
 - Often one conditional is tricky but the other one is simple



Inference with Bayes' Rule

- Example: Diagnostic probability from causal probability:

$$P(\text{cause}|\text{effect}) = \frac{P(\text{effect}|\text{cause})P(\text{cause})}{P(\text{effect})}$$

- Example:

- M: meningitis, S: stiff neck

$$\left. \begin{array}{l} P(+m) = 0.0001 \\ P(+s|+m) = 0.8 \\ P(+s|-m) = 0.01 \end{array} \right\} \text{Example gives}$$

$$P(+m|+s) = \frac{P(+s|+m)P(+m)}{P(+s)} = \frac{P(+s|+m)P(+m)}{P(+s|+m)P(+m) + P(+s|-m)P(-m)} = \frac{0.8 \times 0.0001}{0.8 \times 0.0001 + 0.01 \times 0.999}$$

- Note: posterior probability of meningitis still very small
 - Note: you should still get stiff necks checked out! Why?

Quiz: Bayes' Rule

○ Given:

$P(W)$

R	P
sun	0.8
rain	0.2

$P(D|W)$

D	W	P
wet	sun	0.1
dry	sun	0.9
wet	rain	0.7
dry	rain	0.3

○ What is $P(W \mid \text{dry})$?

Quiz: Bayes' Rule

- Given:

$P(W)$

R	P
sun	0.8
rain	0.2

$P(D|W)$

D	W	P
wet	sun	0.1
dry	sun	0.9
wet	rain	0.7
dry	rain	0.3

- What is $P(W \mid \text{dry})$?

$$P(\text{sun}|\text{dry}) \sim P(\text{dry}|\text{sun})P(\text{sun}) = .9 \cdot .8 = .72$$

$$P(\text{rain}|\text{dry}) \sim P(\text{dry}|\text{rain})P(\text{rain}) = .3 \cdot .2 = .06$$

$$P(\text{sun}|\text{dry}) = 12/13$$

$$P(\text{rain}|\text{dry}) = 1/13$$

Ghostbusters, Revisited

- Let's say we have two distributions:
 - **Prior distribution** over ghost location: $P(G)$
 - Let's say this is uniform
 - Sensor reading model: $P(R \mid G)$
 - Given: we know what our sensors do
 - R = reading color measured at $(1,1)$
 - E.g. $P(R = \text{yellow} \mid G=(1,1)) = 0.1$
- We can calculate the **posterior distribution** $P(G \mid r)$ over ghost locations given a reading using Bayes' rule:
$$P(g|r) \propto P(r|g)P(g)$$

0.11	0.11	0.11
0.11	0.11	0.11
0.11	0.11	0.11

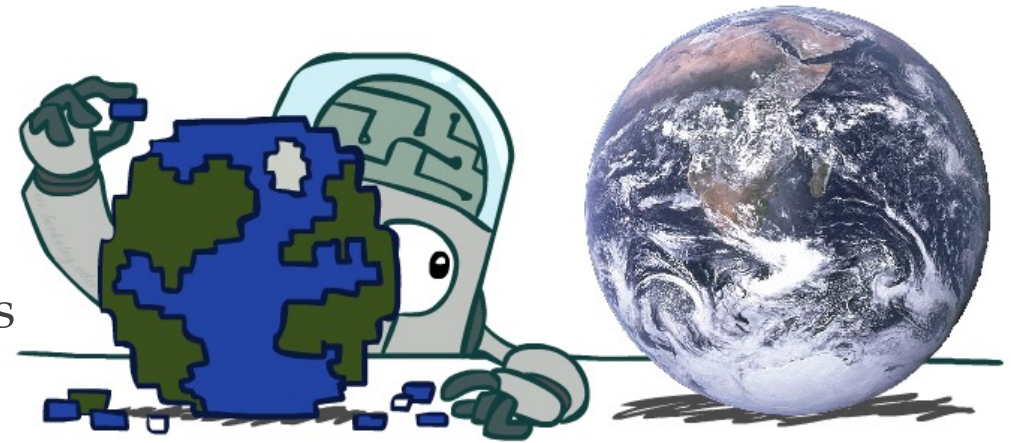
0.17	0.10	0.10
0.09	0.17	0.10
<0.01	0.09	0.17

Video of Demo Ghostbusters with Probability

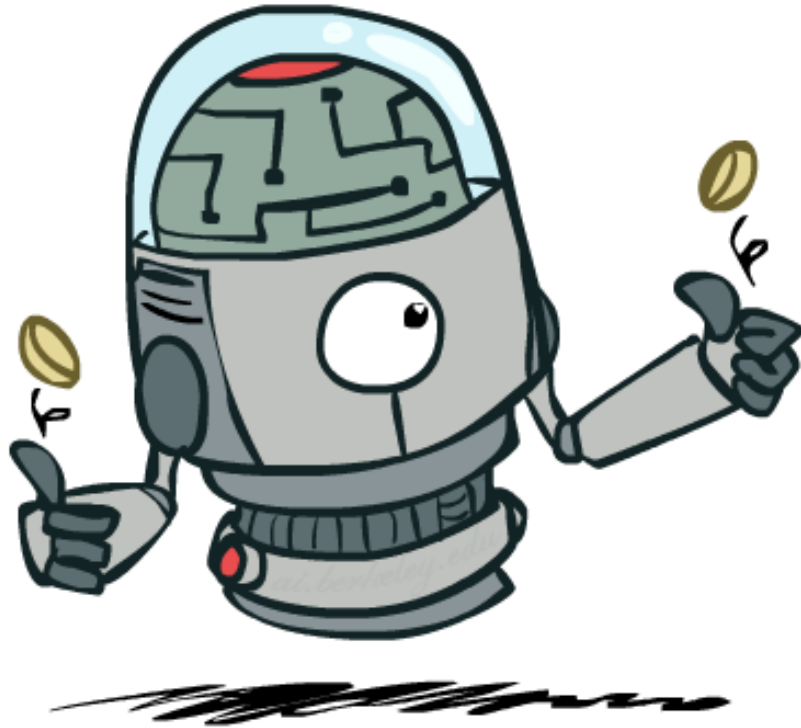


Probabilistic Models

- Models describe how (a portion of) the world works
- **Models are always simplifications**
 - May not account for every variable
 - May not account for all interactions between variables
 - “All models are wrong; but some are useful.”
– George E. P. Box
- What do we do with probabilistic models?
 - We (or our agents) need to reason about unknown variables, given evidence
 - Example: explanation (diagnostic reasoning)
 - Example: prediction (causal reasoning)
 - Example: value of information



Independence



Independence

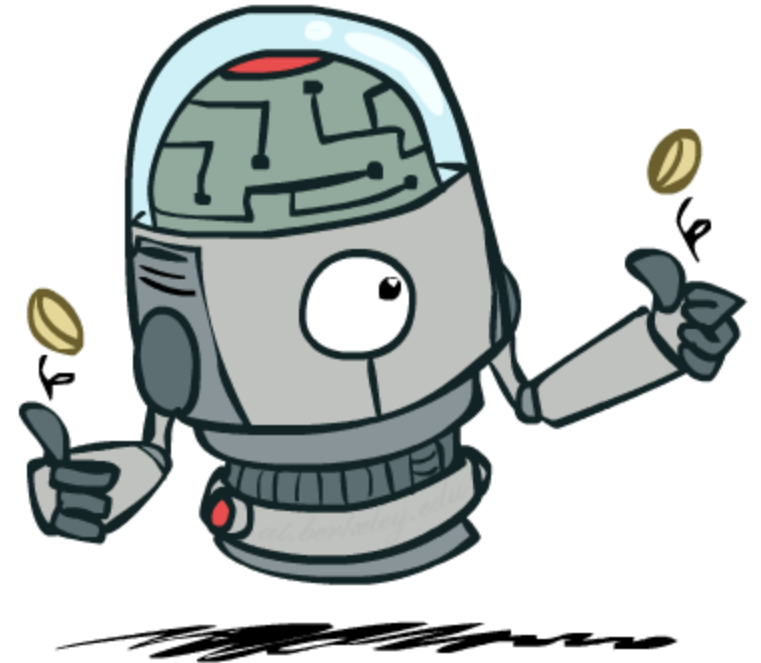
- Two variables are *independent* if:

$$\forall x, y : P(x, y) = P(x)P(y)$$

- This says that their joint distribution *factors* into a product of two simpler distributions
- Another form:

$$\forall x, y : P(x|y) = P(x)$$

- We write: $X \perp\!\!\!\perp Y$
- Independence is a simplifying *modeling assumption*
 - *Empirical* joint distributions: at best “close” to independent
 - What could we assume for {Weather, Traffic, Cavity, Toothache}?



Example: Independence?

$P_1(T, W)$

T	W	P
hot	sun	0.4
hot	rain	0.1
cold	sun	0.2
cold	rain	0.3

$P(T)$

T	P
hot	0.5
cold	0.5

$P_2(T, W)$

T	W	P
hot	sun	0.3
hot	rain	0.2
cold	sun	0.3
cold	rain	0.2

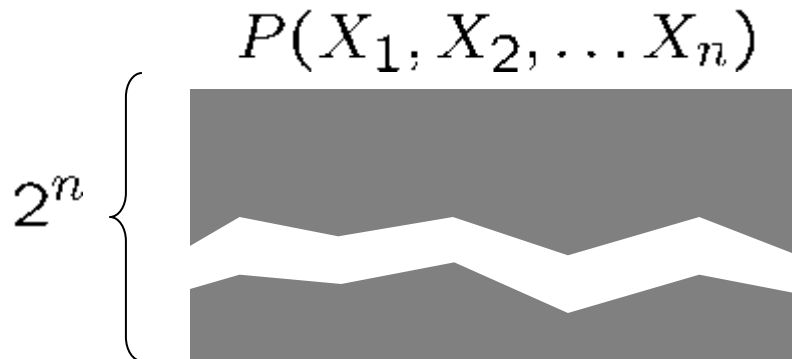
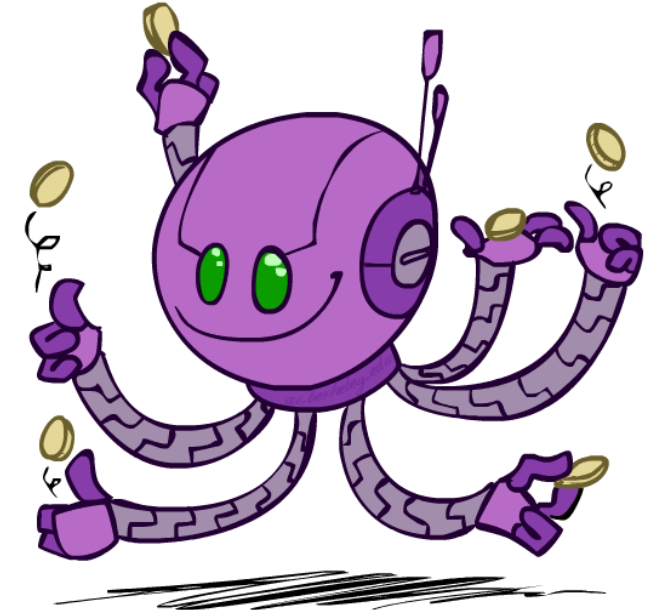
$P(W)$

W	P
sun	0.6
rain	0.4

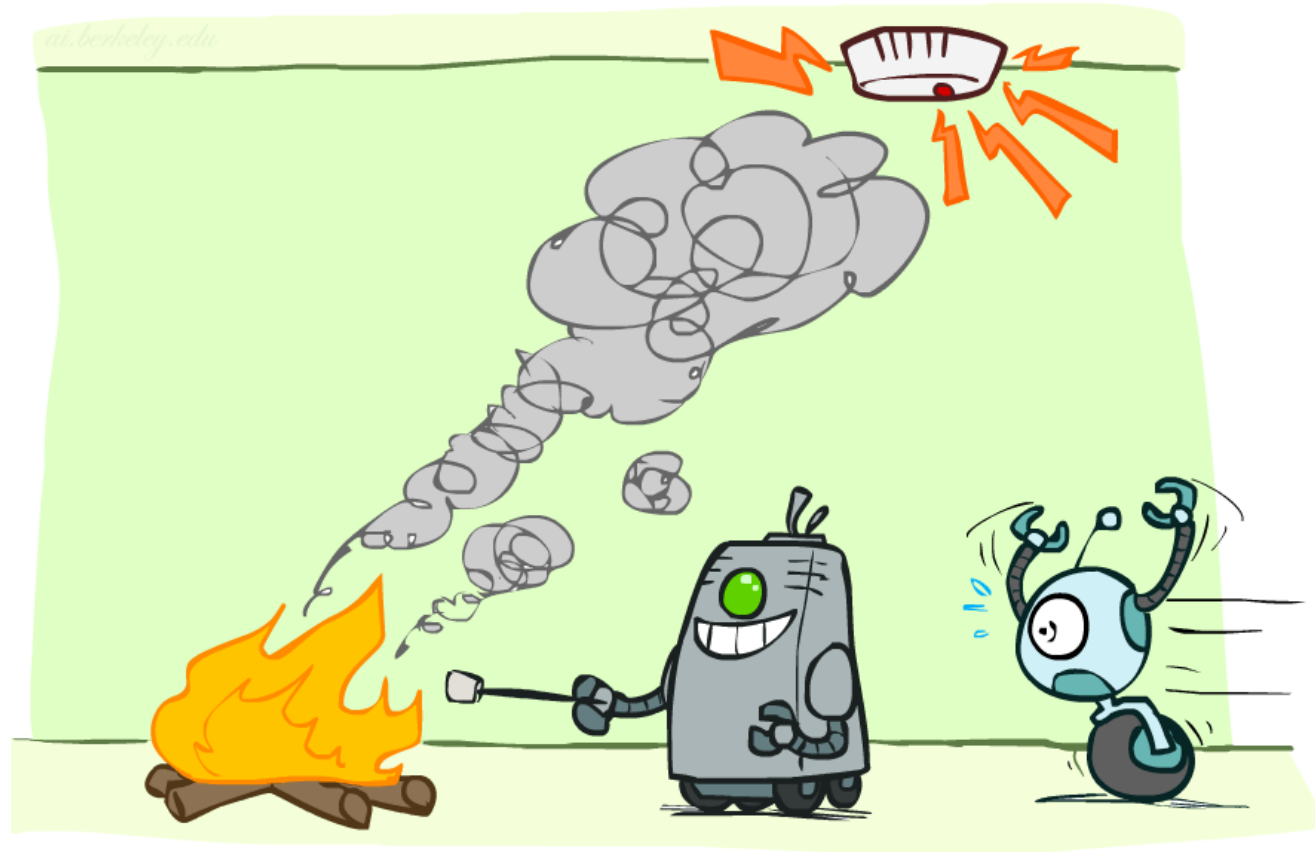
Example: Independence

- N fair, independent coin flips:

$P(X_1)$		$P(X_2)$		\dots		$P(X_n)$	
H	0.5	H	0.5			H	0.5
T	0.5	T	0.5			T	0.5

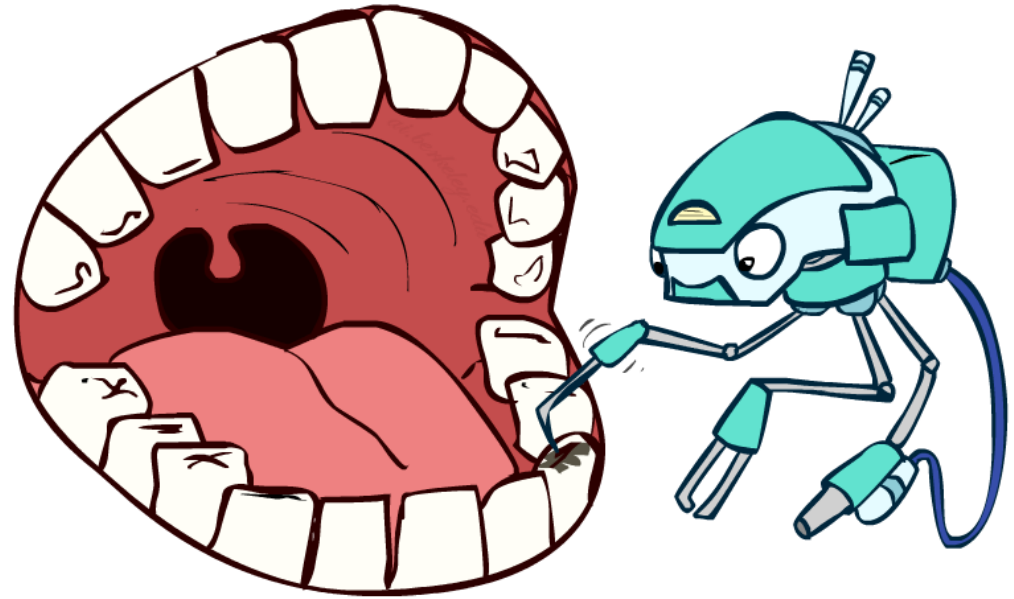


Conditional Independence



Conditional Independence

- $P(\text{Toothache}, \text{Cavity}, \text{Catch})$
- If I have a cavity, the probability that the probe catches in it doesn't depend on whether I have a toothache:
 - $P(+\text{catch} \mid +\text{toothache}, +\text{cavity}) = P(+\text{catch} \mid +\text{cavity})$
- The same independence holds if I don't have a cavity:
 - $P(+\text{catch} \mid +\text{toothache}, -\text{cavity}) = P(+\text{catch} \mid -\text{cavity})$
- Catch is *conditionally independent* of Toothache given Cavity:
 - $P(\text{Catch} \mid \text{Toothache}, \text{Cavity}) = P(\text{Catch} \mid \text{Cavity})$
- **Equivalent statements:**
 - $P(\text{Toothache} \mid \text{Catch}, \text{Cavity}) = P(\text{Toothache} \mid \text{Cavity})$
 - $P(\text{Toothache}, \text{Catch} \mid \text{Cavity}) = P(\text{Toothache} \mid \text{Cavity}) P(\text{Catch} \mid \text{Cavity})$
 - One can be derived from the other easily



Conditional Independence

- Unconditional (absolute) independence very rare (why?)
- *Conditional independence* is our most basic and robust form of knowledge about uncertain environments.
- X is conditionally independent of Y given Z $X \perp\!\!\!\perp Y | Z$

if and only if:

$$\forall x, y, z : P(x, y | z) = P(x | z)P(y | z)$$

or, equivalently, if and only if

$$\forall x, y, z : P(x | z, y) = P(x | z)$$

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if and only if:

$$\forall x, y, z : P(x, y | z) = P(x | z)P(y | z) \quad P(x | z, y) = \frac{P(x, z, y)}{P(z, y)}$$

or, equivalently, if and only if

$$\forall x, y, z : P(x | z, y) = P(x | z) \quad = \frac{P(x, y | z)P(z)}{P(y | z)P(z)} = \frac{P(x | z)P(y | z)P(z)}{P(y | z)P(z)}$$

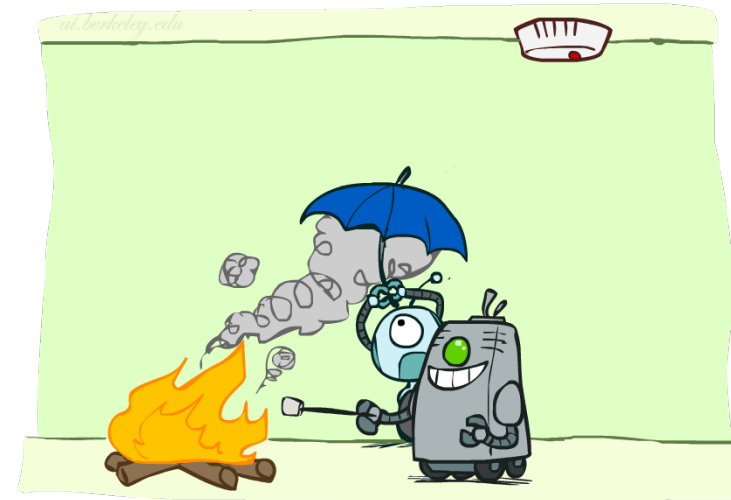
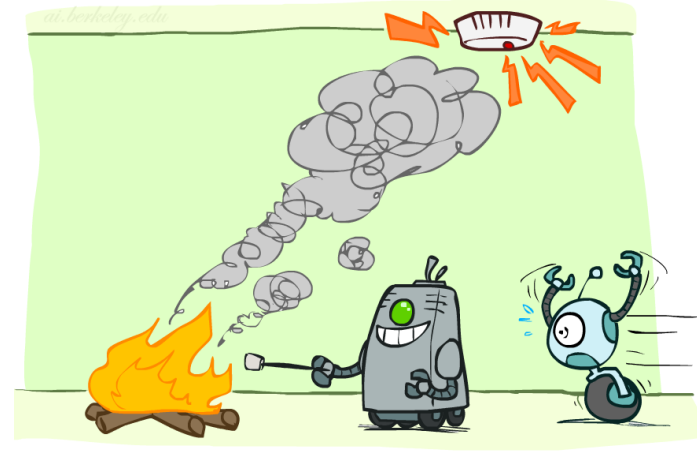
Conditional Independence

- What about this domain:
 - Traffic
 - Umbrella
 - Raining



Conditional Independence

- What about this domain:
 - Fire
 - Smoke
 - Alarm



Conditional Independence and the Chain Rule

○ Chain rule: $P(X_1, X_2, \dots, X_n) = P(X_1)P(X_2|X_1)P(X_3|X_1, X_2) \dots$

○ Trivial decomposition:

$$P(\text{Traffic}, \text{Rain}, \text{Umbrella}) = \\ P(\text{Rain})P(\text{Traffic}|\text{Rain})P(\text{Umbrella}|\text{Rain}, \text{Traffic})$$

○ With assumption of conditional independence:

$$P(\text{Traffic}, \text{Rain}, \text{Umbrella}) = \\ P(\text{Rain})P(\text{Traffic}|\text{Rain})P(\text{Umbrella}|\text{Rain})$$



Ghostbusters Chain Rule

- Each sensor depends only on where the ghost is
- That means, the two sensors are conditionally independent, given the ghost position
- T: Top square is red
B: Bottom square is red
G: Ghost is in the top

$$P(T,B,G) = P(G) P(T|G) P(B|G)$$

T	B	G	P(T,B,G)
+t	+b	+g	0.16
+t	+b	-g	0.16
+t	-b	+g	0.24
+t	-b	-g	0.04
-t	+b	+g	0.04
-t	+b	-g	0.24
-t	-b	+g	0.06
-t	-b	-g	0.06

- Givens:

$$P(+g) = 0.5$$

$$P(-g) = 0.5$$

$$P(+t | +g) = 0.8$$

$$P(+t | -g) = 0.4$$

$$P(+b | +g) = 0.4$$

$$P(+b | -g) = 0.8$$

