

CSE 250A. Assignment 2

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2.1 Probabilistic inference

(a) $P(E = 1|J = 1)$

Sol. For the writing simplicity, I would like to calculate $P(A = 1)$ first.

$$\begin{aligned}
 P(A = 1) &= \sum_{e,b} P(A = 1, E = e, B = b) \\
 &= \sum_{e,b} P(E = e) \cdot P(B = b) \cdot P(A = 1|E = e, B = b) \\
 &= P(E = 0) \cdot P(B = 0) \cdot P(A = 1|E = 0, B = 0) \\
 &\quad + P(E = 0) \cdot P(B = 1) \cdot P(A = 1|E = 0, B = 1) \\
 &\quad + P(E = 1) \cdot P(B = 0) \cdot P(A = 1|E = 1, B = 0) \\
 &\quad + P(E = 1) \cdot P(B = 1) \cdot P(A = 1|E = 1, B = 1) \\
 &= (1 - 0.002) \cdot (1 - 0.001) \cdot 0.001 + (1 - 0.002) \cdot 0.001 \cdot 0.94 \\
 &\quad + 0.002 \cdot (1 - 0.001) \cdot 0.29 + 0.002 \cdot 0.001 \cdot 0.95 \\
 &\approx 0.002516
 \end{aligned}$$

$$\begin{aligned}
 P(J = 1) &= \sum_a P(J = 1, A = a) = \sum_a P(J = 1|A = a) \cdot P(A = a) \\
 &= P(J = 1|A = 0) \cdot P(A = 0) + P(J = 1|A = 1) \cdot P(A = 1) \\
 &= 0.05 \cdot (1 - 0.002516) + 0.90 \cdot 0.002516 = 0.052139
 \end{aligned}$$

$$\begin{aligned}
 P(E = 1|J = 1) &= \frac{P(E = 1, J = 1)}{P(J = 1)} = \frac{\sum_{a,b} P(A = a, B = b, E = 1, J = 1)}{P(J = 1)} \\
 &= \frac{\sum_{a,b} P(B = b) \cdot P(E = 1) \cdot P(A = a|B = b, E = 1) \cdot P(J = 1, A = a)}{P(J = 1)} \\
 &= \frac{P(E = 1) \cdot P(B = 0) \cdot P(A = 0|E = 1, B = 0) \cdot P(J = 1, A = 0)}{P(J = 1)} \\
 &\quad + \frac{P(E = 1) \cdot P(B = 1) \cdot P(A = 0|E = 1, B = 1) \cdot P(J = 1, A = 0)}{P(J = 1)} \\
 &\quad + \frac{P(E = 1) \cdot P(B = 0) \cdot P(A = 1|E = 1, B = 0) \cdot P(J = 1, A = 1)}{P(J = 1)} \\
 &\quad + \frac{P(E = 1) \cdot P(B = 1) \cdot P(A = 1|E = 1, B = 1) \cdot P(J = 1, A = 1)}{P(J = 1)} \\
 &= \frac{0.002 \cdot (1 - 0.001) \cdot (1 - 0.29) \cdot 0.05}{P(J = 1)} + \frac{0.002 \cdot 0.001 \cdot (1 - 0.95) \cdot 0.05}{P(J = 1)} \\
 &\quad + \frac{0.002 \cdot (1 - 0.001) \cdot 0.29 \cdot 0.90}{P(J = 1)} + \frac{0.002 \cdot 0.001 \cdot 0.95 \cdot 0.90}{P(J = 1)} \\
 &\approx \frac{0.000594}{0.052139} \approx 0.011393
 \end{aligned}$$

□

(b) $P(E = 1|J = 1, B = 1)$

Sol. For the writing simplicity, I would like to calculate $P(J = 1, B = 1)$ first.

$$\begin{aligned}
P(J = 1, B = 1) &= \sum_{a,e} P(E = e, B = 1, A = a, J = 1) \\
&= \sum_{a,e} P(E = e) \cdot P(B = 1) \cdot P(A = a|E = e, B = 1) \cdot P(J = 1|A = a) \\
&= P(E = 0) \cdot P(B = 1) \cdot P(A = 0|E = 0, B = 1) \cdot P(J = 1|A = 0) \\
&\quad + P(E = 1) \cdot P(B = 1) \cdot P(A = 0|E = 1, B = 1) \cdot P(J = 1|A = 0) \\
&\quad + P(E = 0) \cdot P(B = 1) \cdot P(A = 1|E = 0, B = 1) \cdot P(J = 1|A = 1) \\
&\quad + P(E = 1) \cdot P(B = 1) \cdot P(A = 1|E = 1, B = 1) \cdot P(J = 1|A = 1) \\
&= (1 - 0.002) \cdot 0.001 \cdot (1 - 0.94) \cdot 0.05 + 0.002 \cdot 0.001 \cdot (1 - 0.95) \cdot 0.05 \\
&\quad + (1 - 0.002) \cdot 0.001 \cdot 0.94 \cdot 0.90 + 0.002 \cdot 0.001 \cdot 0.95 \cdot 0.90 \\
&\approx 0.000849
\end{aligned}$$

$$\begin{aligned}
P(E = 1|J = 1, B = 1) &= \frac{P(E = 1, J = 1, B = 1)}{P(J = 1, B = 1)} = \frac{\sum_a P(E = 1, J = 1, B = 1, A = a)}{P(J = 1, B = 1)} \\
&= \frac{\sum_a P(B = 1) \cdot P(E = 1) \cdot P(A = a|B = 1, E = 1) \cdot P(J = 1, A = a)}{P(J = 1, B = 1)} \\
&= \frac{P(E = 1) \cdot P(B = 1) \cdot P(A = 0|E = 1, B = 1) \cdot P(J = 1, A = 0)}{P(J = 1, B = 1)} \\
&\quad + \frac{P(E = 1) \cdot P(B = 1) \cdot P(A = 1|E = 1, B = 1) \cdot P(J = 1, A = 1)}{P(J = 1, B = 1)} \\
&= \frac{0.002 \cdot 0.001 \cdot (1 - 0.95) \cdot 0.05}{P(J = 1, B = 1)} + \frac{0.002 \cdot 0.001 \cdot 0.95 \cdot 0.90}{P(J = 1, B = 1)} \\
&\approx \frac{0.000002}{0.000849} \approx 0.002356
\end{aligned}$$

□

(c) $P(A = 1|M = 0)$

Sol. For the writing simplicity, I would like to calculate $P(M = 0)$ first.

$$\begin{aligned}
P(M = 0) &= \sum_a P(M = 0, A = a) \\
&= P(M = 0, A = 0) + P(M = 0, A = 1) \\
&= P(M = 0|A = 0) \cdot P(A = 0) + P(M = 0|A = 1) \cdot P(A = 1) \\
&\approx (1 - 0.01) \cdot (1 - 0.002516) + (1 - 0.70) \cdot 0.002516 \approx 0.988264
\end{aligned}$$

$$\begin{aligned}
P(A = 1|M = 0) &= P(M = 0|A = 1) \cdot \frac{P(A = 1)}{P(M = 0)} \\
&\approx (1 - 0.70) \cdot \frac{0.002516}{0.988264} \\
&\approx 0.000764
\end{aligned}$$

□

(d) $P(A = 1|J = 0, M = 0)$

Sol. For the writing simplicity, I would like to calculate $P(J = 0, M = 0)$ first.

$$\begin{aligned}
P(J = 0, M = 0) &= \sum_a P(J = 0, M = 0, A = a) \\
&= P(J = 0, M = 0, A = 0) + P(J = 0, M = 0, A = 1) \\
&= P(J = 0|A = 0) \cdot P(M = 0|A = 0) \cdot P(A = 0) \\
&\quad + P(J = 0|A = 1) \cdot P(M = 0|A = 1) \cdot P(A = 1) \\
&\approx (1 - 0.05) \cdot (1 - 0.01) \cdot (1 - 0.002516) + (1 - 0.90) \cdot (1 - 0.70) \cdot 0.002516 \\
&\approx 0.938209
\end{aligned}$$

$$\begin{aligned}
P(A = 1|J = 0, M = 0) &= P(J = 0, M = 0|A = 1) \cdot \frac{P(A = 1)}{P(J = 0, M = 0)} \\
&= P(J = 0|A = 1) \cdot P(M = 0|A = 1) \cdot \frac{P(A = 1)}{P(J = 0, M = 0)} \\
&\approx (1 - 0.90) \cdot (1 - 0.70) \cdot \frac{0.002516}{0.938209} \\
&\approx 0.000080
\end{aligned}$$

□

(e) $P(A = 1|M = 1)$

Sol. From (c) we know that $P(M = 1) = 1 - P(M = 0) = 0.011736$.

$$\begin{aligned}
P(A = 1|M = 1) &= P(M = 1|A = 1) \cdot \frac{P(A = 1)}{P(M = 1)} \\
&\approx 0.70 \cdot \frac{0.002516}{1 - 0.988264} \\
&\approx 0.150068
\end{aligned}$$

□

(f) $P(A = 1|M = 1, B = 0)$

Sol. For the writing simplicity, I would like to calculate $P(A = 1|B = 0)$ first.

$$\begin{aligned}
P(A = 1|B = 0) &= \sum_e \frac{P(A = 1, B = 0, E = e)}{P(B = 0)} = \sum_e \frac{P(B = 0) \cdot P(E = e) \cdot P(A = 1|B = 0, E = e)}{P(B = 0)} \\
&= P(E = 0) \cdot P(A = 1|E = 0, B = 0) + P(E = 1) \cdot P(A = 1|E = 1, B = 0) \\
&= (1 - 0.002) \cdot 0.001 + 0.002 \cdot 0.29 \\
&= 0.001578
\end{aligned}$$

Later, I can utilize $P(A = 0|B = 0)$ and $P(A = 1|B = 0)$ to derive $P(M = 1, B = 0)$ to finally solve $P(A = 1|M = 1, B = 0)$.

$$\begin{aligned}
P(M = 1, B = 0) &= \sum_a P(M = 1, B = 0, A = a) \\
&= P(M = 1, B = 0, A = 0) + P(M = 1, B = 0, A = 1) \\
&= P(M = 1|A = 0) \cdot P(A = 0|B = 0) \cdot P(B = 0) \\
&\quad + P(M = 1|A = 1) \cdot P(A = 1|B = 0) \cdot P(B = 0) \\
&= 0.01 \cdot (1 - 0.001578) \cdot (1 - 0.001) + 0.70 \cdot 0.001578 \cdot (1 - 0.001) \\
&\approx 0.011078
\end{aligned}$$

$$\begin{aligned}
P(A = 1|M = 1, B = 0) &= P(M = 1, B = 0|A = 1) \cdot \frac{P(A = 1)}{P(M = 1, B = 0)} \\
&= P(M = 1|A = 1) \cdot P(A = 1|B = 0) \cdot \frac{P(B = 0)}{P(A = 1)} \cdot \frac{P(A = 1)}{P(M = 1, B = 0)} \\
&\approx 0.70 \cdot 0.001578 \cdot \frac{1 - 0.001}{0.011078} \\
&\approx 0.099611
\end{aligned}$$

□

2.2 Probabilistic reasoning

(a) Compute the ratio r_k as a function of k . How does the doctor's diagnosis depend on the day of the month? Show your work.

Sol. I firstly focus on the numerator and I have derivations as follows.

$$\begin{aligned}
P(D = 1|S_1 = 1, \dots, S_k = 1) &= P(S_1 = 1, \dots, S_k = 1|D = 1) \cdot \frac{P(D = 1)}{P(S_1 = 1, \dots, S_k = 1)} \\
&= \prod_{i=1}^k P(S_i = 1|D = 1) \cdot \frac{P(D = 1)}{P(S_1 = 1, \dots, S_k = 1)} \\
&= \prod_{i=1}^k P(S_i = 1|D = 1) \cdot \frac{P(D = 1)}{\sum_d P(D = d, S_1 = 1, \dots, S_k = 1)} \\
&= \prod_{i=1}^k P(S_i = 1|D = 1) \cdot \frac{P(D = 1)}{\sum_d P(D = d) \cdot P(S_1 = 1, \dots, S_k = 1|D = d)} \\
&= \prod_{i=1}^k P(S_i = 1|D = 1) \cdot \frac{1}{\sum_d \prod_{i=1}^k P(S_i = 1|D = d)} \\
&= \frac{\prod_{i=1}^k P(S_i = 1|D = 1)}{\prod_{i=1}^k P(S_i = 1|D = 0) + \prod_{i=1}^k P(S_i = 1|D = 1)} \\
&= \frac{\frac{1}{2^k + (-1)^k}}{\frac{1}{2^k} + \frac{1}{2^k + (-1)^k}}
\end{aligned}$$

Then, we can calculate r_k as follows.

$$\begin{aligned}
r_k &= \frac{P(D = 1|S_1 = 1, \dots, S_k = 1)}{P(D = 0|S_1 = 1, \dots, S_k = 1)} \\
&= \frac{\frac{1}{2^k + (-1)^k}}{\frac{1}{2^k} + \frac{1}{2^k + (-1)^k}} \\
&= 1 - \frac{\frac{1}{2^k + (-1)^k}}{\frac{1}{2^k} + \frac{1}{2^k + (-1)^k}} \\
&= \frac{\frac{1}{2^k + (-1)^k}}{\frac{1}{2^k}} \\
&= \frac{2^k}{2^k + (-1)^k}
\end{aligned}$$

One can tell that $r_k > 1$ if k is odd and $r_k < 1$ if k is even. □

(b) Does the diagnosis become more or less certain as more symptoms are observed? Explain.

Sol. If the higher certainty is defined as the larger value of $|r_k - 1|$, one can find out that certainty reduces while k gets larger. A easy example is to consider $k = 1$ and $k = 2$.

$$\begin{aligned}
r_1 &= \frac{2}{2-1} = 2 \\
r_2 &= \frac{4}{4+1} = \frac{4}{5}
\end{aligned}$$

One can tell that $|r_1 - 1| > |r_2 - 1|$. □

2.3 Sigmoid function

(a) $\sigma'(z) = \sigma(z) \cdot \sigma(-z)$

Sol.

$$\begin{aligned}
\sigma'(z) &= \frac{0 + 1 \cdot -e^{-z}}{(1 + e^{-z})^2} = \frac{1}{1 + e^{-z}} \cdot \frac{-e^{-z}}{1 + e^{-z}} \\
&= \frac{1}{1 + e^{-z}} \cdot \frac{1}{e^z + 1} = \sigma(z) \cdot \sigma(-z)
\end{aligned}$$

□

(b) $\sigma(-z) + \sigma(z) = 1$

Sol.

$$\sigma(-z) + \sigma(z) = \frac{1}{1 + e^z} + \frac{1}{1 + e^{-z}} = \frac{1 + e^{-z} + 1 + e^z}{1 + e^z + e^{-z} + e^0} = 1$$

□

(c) $L(\sigma(z)) = z$, where $L(p) = \log\left(\frac{p}{1-p}\right)$ is the *log-odds* function

Sol.

$$L(\sigma(z)) = \log\left(\frac{\sigma(z)}{1-\sigma(z)}\right) = \log\left(\frac{\frac{1}{1+e^{-z}}}{\frac{e^{-z}}{1+e^{-z}}}\right) = \log\left(\frac{1}{e^{-z}}\right) = \log(e^z) = z$$

□

(d) $w_i = L(p_i)$, where $p_i = P(Y = 1|X_i = 1, X_j = 0, \forall j \neq i)$

Sol.

$$L(p_i) = \log\left(\frac{P(Y = 1|X_i = 1, X_j = 0, \forall j \neq i)}{1 - P(Y = 1|X_i = 1, X_j = 0, \forall j \neq i)}\right) = \log\left(\frac{\sigma(w_i)}{1 - \sigma(w_i)}\right) = L(\sigma(w_i))$$

According the conclusion from (c), $L(\sigma(w_i)) = w_i$.

□

2.4 Conditional independence

Sol. Response and simple reason is described in Table 1.

$$\begin{aligned} P(M, W|S, R) &= P(M|S, R) \cdot P(W|S, R) \\ P(M, W|S, R, A) &= P(M|S, R, A) \cdot P(W|S, R, A) \\ P(M, A|W) &= P(M|W) \cdot P(A|W) \\ P(M, A|R, W) &= P(M|R, W) \cdot P(A|R, W) \\ P(M, A|S, W) &= P(M|S, W) \cdot P(A|S, W) \\ P(M, A|S, R, W) &= P(M|S, R, W) \cdot P(A|S, R, W) \\ P(M, A|S, R) &= P(M|S, R) \cdot P(A|S, R) \\ P(R, S|M) &= P(R|M) \cdot P(S|W) \\ P(R, A|W) &= P(R|W) \cdot P(A|W) \\ P(R, A|M, W) &= P(R|M, W) \cdot P(A|M, W) \\ P(R, A|S, W) &= P(R|S, W) \cdot P(A|S, W) \\ P(R, A|M, S, W) &= P(R|M, S, W) \cdot P(A|M, S, W) \\ P(S, A|W) &= P(S|W) \cdot P(A|W) \\ P(S, A|M, W) &= P(S|M, W) \cdot P(A|M, W) \\ P(S, A|R, W) &= P(S|R, W) \cdot P(A|R, W) \\ P(S, A|M, R, W) &= P(S|M, R, W) \cdot P(A|M, R, W) \end{aligned}$$

Table 1: Conditional Independence

□

2.5 Markov blanket

Case 1. Via a parent of a parent of X , i.e. node 1 in the hint figure.

Sol. Since the parent of X is given, it applies to type-1 d-separate.

□

Case 2. Via a parent of a parent of a child of X , i.e. node 2 in the hint figure.

Sol. Denote node 2 as N_2 , the child of N_2 as A and the co-child of A and X as B . We would like to prove $P(X, N_2|A, B) = P(X|A, B) \cdot P(N_2|A, B)$.

$$\begin{aligned} P(X, N_2|A, B) &= \frac{P(X, N_2, A, B)}{P(A, B)} = \frac{P(X) \cdot P(N_2) \cdot P(A|N_2) \cdot P(B|A, X)}{P(A, B)} \\ &= \frac{P(X) \cdot P(N_2) \cdot P(A|N_2) \cdot P(B|A, X) \cdot \frac{P(A, X)}{P(A, X)}}{P(A, B)} \\ &= P(X|A, B) \cdot \frac{P(X) \cdot P(N_2) \cdot P(A|N_2)}{P(A) \cdot P(X)} \\ &= P(X|A, B) \cdot P(N_2|A) \\ &= P(X|A, B) \cdot P(N_2|A, B) \end{aligned}$$

□

Case 3. Via a child of a parent of a child of X , i.e. node 3 in the hint figure.

Sol. Denote node 3 as N_3 , the parent of N_3 as A and the co-child of A and X as B . We would like to prove $P(X, N_3|A, B) = P(X|A, B) \cdot P(N_3|A, B)$.

$$\begin{aligned}
 P(X, N_3|A, B) &= \frac{P(X, 3, A, B)}{P(A, B)} = \frac{P(X) \cdot P(A) \cdot P(B|A, X) \cdot P(N_3|A)}{P(A, B)} \\
 &= \frac{\frac{P(X) \cdot P(A)}{P(X, A)} \cdot P(X, A) \cdot P(B|A, X) \cdot P(N_3|A)}{P(A, B)} \\
 &= 1 \cdot P(X|A, B) \cdot P(N_3|A) \\
 &= P(X|A, B) \cdot P(N_3|A, B)
 \end{aligned}$$

□

Case 4. Via a child of a child of X , i.e. node 4 in the hint figure.

Sol. Since the child of X is given, it applies to type-1 d-separate.

□

Case 5. Via a child of a parent of X , i.e. node 5 in the hint figure.

Sol. Since the parent of X is given, it applies to type-2 d-separate.

□

2.6 True or false

Sol. Response and simple reason is described in Table 2.

<u>True</u>	$P(C, D A)$	$=$	$P(C A) \cdot P(D A)$
<u>False</u>	$P(A D)$	$=$	$P(A B, D)$
<u>True</u>	$P(C, E)$	$=$	$P(C) \cdot P(E)$
<u>False</u>	$P(C, D, E)$	$=$	$P(C) \cdot P(D) \cdot P(E)$
<u>False</u>	$P(F, G)$	$=$	$P(F) \cdot P(G)$
<u>False</u>	$P(F, G D)$	$=$	$P(F D) \cdot P(G D)$
<u>False</u>	$P(A, D, G)$	$=$	$P(A) \cdot P(D A) \cdot P(G D)$
<u>False</u>	$P(B E)$	$=$	$P(B E, G)$
<u>False</u>	$P(C E)$	$=$	$P(C E, G)$

Table 2: True or false

□

2.7 Subsets

Sol. Response is recorded in the Table 3.

$P(A)$	$=$	$P(A S)$	$S = \{B, D, G\}$
$P(A C)$	$=$	$P(A S)$	$S = \{B, C, D, E, F, G\}$
$P(C)$	$=$	$P(C S)$	$S = \{B, D, G\}$
$P(C A)$	$=$	$P(C S)$	$S = \{A, B, D, G\}$
$P(C A, E)$	$=$	$P(C S)$	$S = \{A, B, D, E, G\}$
$P(C A, E, F)$	$=$	$P(C S)$	$S = \{A, E, F\}$
$P(C A, D, E, F)$	$=$	$P(C S)$	$S = \{A, B, D, E, F, G\}$
$P(F)$	$=$	$P(F S)$	$S = \{\}$
$P(F C)$	$=$	$P(F S)$	$S = \{A, C, E\}$
$P(F C, D)$	$=$	$P(F S)$	$S = \{A, B, C, D, E, G\}$
$P(B, G)$	$=$	$P(B, G S)$	$S = \{A, C, E\}$

Table 3: Subsets

□

2.8 Noisy-OR

Sol. Response is recorded in the Table 4. Since I have no intuition for last three comparisons, I assumed $P(X = 1) = a$ and $P(Y = 1) = b$ and extend all probabilistic formulas...

$P(Z = 1 X = 0, Y = 0)$	$<$	$P(Z = 1 X = 0, Y = 1)$
$P(Z = 1 X = 1, Y = 0)$	$<$	$P(Z = 1 X = 0, Y = 1)$
$P(Z = 1 X = 1, Y = 0)$	$<$	$P(Z = 1 X = 1, Y = 1)$
$P(X = 1)$	$=$	$P(X = 1 Y = 0)$
$P(X = 1)$	$<$	$P(X = 1 Z = 1)$
$P(X = 1 Z = 1)$	$>$	$P(X = 1 Y = 1, Z = 1)$
$P(X = 1)P(Y = 1)P(Z = 1)$	$<$	$P(X = 1, Y = 1, Z = 1)$

Table 4: Noisy-OR

□

2.9 Polytree inference

(a) Consider just the subgraph of the DAG containing the nodes A and B . Compute the marginal probability $P(B)$ from the CPTs in this subgraph.

Sol.

$$P(B) = \sum_a P(A, B) = \sum_a P(A) \cdot P(B|A)$$

□

(b) Consider just the subgraph of the DAG containing the nodes A , B , C , and D . Compute the conditional probability $P(D|C)$ from the CPTs in this subgraph.

Sol.

$$\begin{aligned}
 P(D|C) &= \frac{P(C, D)}{P(C)} = \frac{\sum_{a,b} P(A, B, C, D)}{P(C)} \\
 &= \frac{\sum_{a,b} P(A) \cdot P(B|A) \cdot P(C) \cdot P(D|B, C)}{P(C)} \\
 &= \sum_b \sum_a P(A, B) \cdot P(D|B, C) \\
 &= \sum_b P(B) \cdot P(D|B, C)
 \end{aligned}$$

□

(c) Compute the conditional probability $P(F|C, E)$.

Sol.

$$\begin{aligned}
 P(F|C, E) &= \frac{P(C, E, F)}{P(C, E)} = \frac{\sum_{b,d} P(B, C, D, E, F)}{P(C) \cdot P(E)} \\
 &= \frac{\sum_{b,d} P(B) \cdot P(C) \cdot P(D|B, C) \cdot P(E) \cdot P(F|D, E)}{P(C) \cdot P(E)} \\
 &= \frac{\sum_{b,d} \frac{P(B) \cdot P(C)}{P(B, C)} \cdot P(B, C) \cdot P(D|B, C) \cdot P(E) \cdot P(F|D, E)}{P(C) \cdot P(E)} \\
 &= \frac{\sum_{b,d} 1 \cdot P(B, C, D) \cdot P(F|D, E)}{P(C)} \\
 &= \sum_d \frac{P(C, D)}{P(C)} \cdot P(F|D, E) \\
 &= \sum_d P(D|C) \cdot P(F|D, E)
 \end{aligned}$$

□

(d) Compute the posterior probability $P(E|C, F)$.

Sol.

$$\begin{aligned}
 P(E|C, F) &= P(F|C, E) \cdot \frac{P(C, E)}{P(C, F)} \\
 &= P(F|C, E) \cdot \frac{P(C) \cdot P(E)}{\sum_{d,e} P(C) \cdot P(D|C) \cdot P(E) \cdot P(F|D, E)} \\
 &= P(F|C, E) \cdot \frac{P(E)}{\sum_{d,e} P(D|C) \cdot P(E) \cdot P(F|D, E)}
 \end{aligned}$$

□

(e) Suppose that each node in the belief network can take on n possible values. Consider the complexity of your overall calculation for $P(E = e|C = c, F = f)$, assuming that it need only be done for one particular triplet of values $\{e, c, f\}$. Is it linear, polynomial, or exponential in n ? If polynomial, what is the degree? Justify your answer.

Sol. Given e, c, f , I break down the overall procedures into several steps.

1. According to (a): calculate $P(B = b')$ takes $O(n)$ time to sum up over a
2. Follow step 1: calculate $P(B = b'), \forall b'$ takes $O(n^2)$ time
3. According to (b): calculate $P(D = d'|C = c)$ takes $O(n)$ time
4. Follow step 3: calculate $P(D = d'|C = c), \forall d'$ takes $O(n^2)$ time to sum up over b
5. According to (c): calculate $P(F = f|C = c, E = e)$ takes $O(n)$ time to sum up over d
6. According to (d): calculate $P(E = e|C = c, F = f)$ takes $O(n^2)$ time to sum up over d and e

With step 2, step 4, step 5 and step 6, the time complexity is $O(n^2 + n^2 + n + n^2) = O(n^2)$. In other words, this algorithm is a polynomial one with degree 2. \square