### Review

- Knowledge Base
- Propositional Logic
- First Order Logic
  - Universal and Existential Quantifier
- Reduction of first-order inference to propositional inference
  - Universal and Existential Instantiation

# Probability

### Uncertainty and Vagueness

- Real world is not always exact and certain
  - Do the best with what is already known
  - Agent needs to draw conclusions when available information is uncertain, vague, or incomplete

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- Sources of uncertainty
  - <u>Unreliable data</u>
    - Defective measurement device
  - Incomplete data
    - Only partial data available
  - Imprecise data/rules
    - Approximations of data
    - Rules for drawing conclusions may also be imprecise

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  - Not all patients with toothache have cavities

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- Need to add an almost <u>unlimited</u> list of possible causes

```
\forall p \; Symptom(p, Toothache) \rightarrow Disease(p, Cavity)
\lor Disease(p, GumDisease)
\lor Disease(p, ImpactedWisdom) \dots
```

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  - Laziness
  - Theoretical ignorance
  - Practical ignorance

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  - Theoretical ignorance
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  - Practical ignorance
    - Even if have all rules, may be uncertain about a patient (all tests have not been run to get data)

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  - Assigns numerical degree of belief between 0-1
    - Probability of 0 absolute belief that sentence if FALSE
    - Probability of 1 is absolute belief that sentence is <u>TRUE</u>
    - Probability of 0.8 (80%) that patient has cavity if has toothache

### Basics of Probability

- Prior probability
- Conditional probability
- Bayes rule

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  - -A priori initial information: P(A)
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    - "Probability of event A occurring"
  - Independent of any evidence

- Joint probability:  $P(A \land B)$ 
  - "Probability of event A and B occurring together"
  - Also often written P(A, B)

- <u>Conditional</u> probability
  - Information based on additional evidence:  $P(A \mid C)$ 
    - "Probability of A, given that I know C"

- Probability assessment before any evidence obtained
  - "Probability of event A"  $\rightarrow P(A)$
  - e.g., P(Cavity) = 0.1
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- Random variable assignments of exclusive values

$$P(\mathbf{weather} = Sunny) = 0.7$$
  
 $P(\mathbf{weather} = Rainy) = 0.2$   
 $P(\mathbf{weather} = Cloudy) = 0.08$   
 $P(\mathbf{weather} = Snow) = 0.02$  Must add up to 1

weather  $\rightarrow$  {Sunny, Rainy, Cloudy, Snow}

• Properties defining probability P(A)

$$0 \le P(A) \le 1$$

$$P("certain event") = 1$$

$$P(A) + P(\neg A) = 1$$

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- Simple die examples
  - Each side of die labeled from 1 to 6
  - Let event A be a die stops with 1 showing on top: P(A) = 1/6
  - Let event ~A be a die stops with numbers other than a 1 showing on top

$$P(\neg A) = ?$$
  
 $P(\neg A) = 1 - P(A)$   
 $= 1 - 1/6$   
 $= 5/6$ 

### Joint Probability

• Joint probability ("and")  $P(Cavity \land \neg Insured) = 0.06$ 

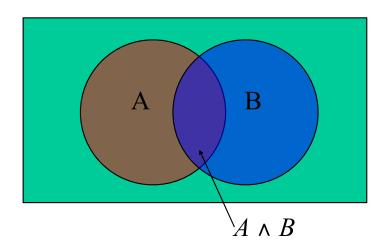
### Prior & Joint Probability

- Joint probability ("and")  $P(Cavity \land \neg Insured) = 0.06$
- Marginalization

```
P(Cavity) = P(Cavity \land Insured) + P(Cavity \land \neg Insured)
```

### Probability axiom of a Disjunction ("or")

$$P(A \lor B) = P(A) + P(B) - P(A \land B)$$



- Probability assessment <u>after</u> evidence is obtained ("posterior probability")
  - "Probability of event A given we know B"
    - $\rightarrow P(A \mid B)$
  - e.g.,  $P(Cavity \mid Toothache) = 0.8$ 
    - If observe patient with toothache, 80% chance patient has cavity

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- Properties defining conditional probability P(A|B)

$$0 \le P(A|B) \le 1$$
$$P(A|B) + P(\neg A|B) = 1$$
$$P(\neg A|B) = 1 - P(A|B)$$

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No relation between P(A|B) and  $P(A|\neg B)$ 

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Note: If B independent of A, changes to B do not affect A: 
$$P(A \mid B) = P(A \mid \neg B) = P(A)$$
  
 $P(A \land B) = P(A \mid B) \cdot P(B) = P(A)P(B)$ 

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$$P(A \mid B \land C)$$

• If A and B are <u>conditionally independent</u> given evidence C  $P(A \mid B \land C) = P(A \mid C)$ 

### Inference from Joint Probabilities

• Table of 2 propositions: *Cavity* and *Toothache* 

	Toothache	¬Toothache
Cavity	0.04	0.06 →
¬Cavity	0.01	0.89

 $P(Cavity \land \neg Toothache)$ 

#### *P*(*Toothache*)

$$P(Cavity \lor Toothache) = P(Cavity) + P(Toothache) - P(C \land T)$$
  
=  $(0.04 + 0.06) + (0.04 + 0.01) - 0.04 = 0.11$ 

$$P(Cavity \mid Toothache) = P(Cavity \land Toothache)/P(Toothache)$$
  
= 0.04 / (0.04 + 0.01) = 0.80

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$$P(A \mid B) = P(B \mid A) \cdot P(A) / P(B)$$

$$P(H \mid E) = P(E \mid H) \cdot P(H) / P(E) \leftarrow Bayes' rule$$

• Other variations of denominator

BAYES: 
$$P(H | E) = P(E | H)P(H) / P(E)$$

$$P(E) = P(E \land H) + P(E \land \neg H)$$

$$= P(E \mid H)P(H) + P(E \mid \neg H)P(\neg H)$$

$$= \sum_{i} P(E \mid H_{i})P(H_{i})$$

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$$P(H \mid E) = \frac{P(E \mid H)P(H)}{\sum_{i} P(E \mid H_{i})P(H_{i})}$$

### Summary

- Decisions not always exact and certain
  - Agent needs to draw conclusions when available information is uncertain
- Probability laws
  - Prior probability
    - A priori initial information, independent of experience
  - Joint probability
  - Conditional probability
    - Information based on additional evidence
  - Bayes rule
    - Updates belief measures in response to evidence