

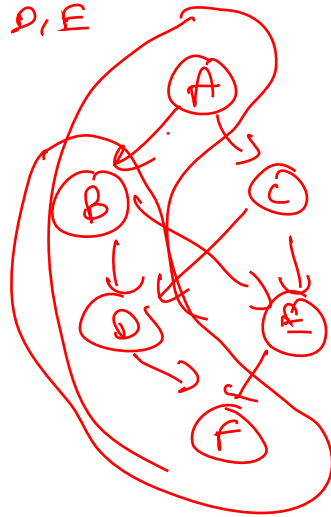
- You have approximately as many minutes as there are points.
- Mark your answers ON THE EXERCISE ITSELF. If you are not sure of your answer you may wish to provide a *brief* explanation. All short answer sections can be successfully answered in a few sentences AT MOST.
- For True/False questions, please *circle* your answer.

First name	
Last name	
WUSTL ID	

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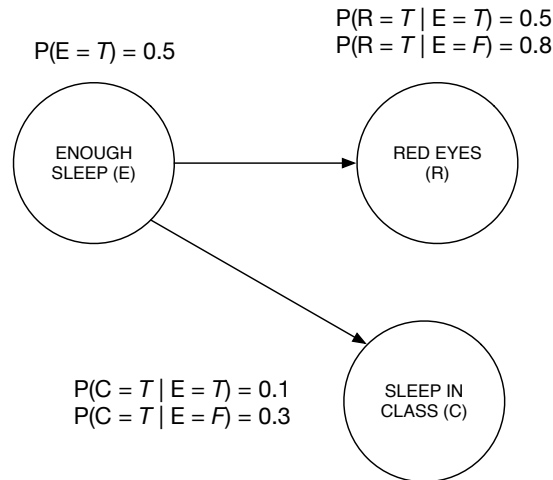
Q1.	Bayesian Networks, HMMs, and Particle Filtering	/20
Total		/20

Each node ^{"F"} is conditionally independent of all its ancestors ^{"A, B, C"} given its parents. ^{"D, E"}



$$P(F|D, E, C, B, A) = P(F|D, E)$$

Q1. [20 pts] Bayesian Networks, HMMs, and Particle Filtering



Consider the Bayesian network above, where E , R , and C are random variables indicating if a student has enough sleep, has red eyes, and sleeps in class, respectively.

- (a) [2 pts] Calculate the probability that a student has enough sleep, has red eyes, and sleeps in class. Write down the equations before replacing them with numbers.

$$\begin{aligned}
 P(E, R, C) &= P(C | E, R) P(E, R) \\
 &= P(C | E) P(R | E) P(E) \\
 &= 0.1 \times 0.5 \times 0.5 \\
 &= 0.025
 \end{aligned}$$

- (b) [2 pts] Calculate the probability that a student has red eyes and does not sleep in class. Write down the equations before replacing them with numbers.

$$\begin{aligned}
 P(R, \neg C) &= P(R, \neg C, E) + P(R, \neg C, \neg E) = 0.505 \\
 P(R, \neg C, E) &= P(\neg C | E) P(R | E) P(E) = 0.9 \times 0.5 \times 0.5 = 0.225 \\
 P(R, \neg C, \neg E) &= P(\neg C | \neg E) P(R | \neg E) P(\neg E) = 0.7 \times 0.8 \times 0.5 = 0.28
 \end{aligned}$$

- (c) [2 pts] Calculate the probability that a student has enough sleep given that ^{they} sleeps in class and does not have red eyes.

$$\begin{aligned}
 P(E | C, \neg R) &= P(E, C, \neg R) / P(C, \neg R) = 0.025 / 0.055 = 0.455 \\
 \Rightarrow P(E, C, \neg R) &= P(C | E) P(\neg R | E) P(E) = 0.1 \times 0.5 \times 0.5 = 0.025 \\
 P(C, \neg R) &= P(C, \neg R, E) + P(C, \neg R, \neg E) = 0.025 + 0.03 = 0.055 \\
 P(C, \neg R, \neg E) &= P(C | \neg E) P(\neg R | \neg E) P(\neg E) = 0.3 \times 0.2 \times 0.5 = 0.03
 \end{aligned}$$

(d) [3 pts] Represent all the facts above using the probability notations.

red : has red eyes

$$P(\text{red} | \text{RED}) = 0.95$$

$$P(\text{red}) = 0.05$$

$$P(\text{RED}) = 0.01$$

$$P(\text{red} = 7 \mid \text{RED} = 7) = 0.95$$

$$P(x = \text{false}) \equiv P(\neg x)$$

- $$P(\text{RED} | \text{red}) = \frac{P(\text{RED, red})}{P(\text{red})} = \frac{P(\text{red} | \text{RED}) P(\text{RED})}{P(\text{red})}$$

$$= \frac{0.95 \times 0.01}{0.05}$$

$$= 0.19$$

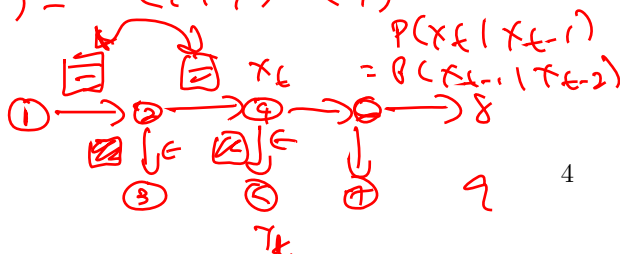
- (i) [1 pt] true or false A fair coin is flipped three times. Assume that it must land on either “heads” or “tails”. The probability of seeing three “tails” is less than 0.2.

- (iii) [1 pt] True or false A joint probability distribution can always be factored into a product of conditional distributions.

- (v) [1 pt] false A Bayesian network is allowed to have a directed cycle.

- (vii) [1 pt] *true or false* Particle filtering is based on the concept of representing a probability distribution with samples from the distribution.

- $$P(x, \gamma) = P(x | \gamma) P(\gamma)$$



~~$$Pr(X=1, Y=2)$$~~

the output.

$Y \backslash Z$	7	2
7	0.3	0.4
2	0.5	0.6