Philosophy 148 — Announcements & Such

- Administrative Stuff
 - Branden's office hours today will be 2:30-3:30.
 - Raul's office hours will be 10–12 Wed., and by appointment.
 - Section times have been determined. Sections will meet Tuesday, 10–11 and Wednesday, 9–10. You should have received an email assigning you to a section. Otherwise, please see Raul about this.
 - We have a permanent location for the Tuesday section: 206 Wheeler. Stay tuned for the permanent location for the Wednesday section.
- Last Time: More Overview Stuff & Algebraic Probability (Intro.)
- Today's Agenda
 - An Algebraic Approach to Probability Calculus, Continued
 - * "The Algebraic Method" and a Decision Procedure for PC (PrSAT)
 - * Systematic *vs* Extra-Systematic Logical Relations in Algebraic PC
 - Next: An Axiomatic Approach to Probability Calculus

The Probability Calculus: An Algebraic Approach I

- Once we grasp the concept of a finite Boolean algebra of propositions, understanding the probability calculus *algebraically* is very easy.
- The central concept is a *finite probability model*. A finite probability model \mathcal{M} is a finite Boolean algebra of propositions \mathcal{B} , together with a function $Pr(\cdot)$ which maps elements of \mathcal{B} to the unit interval $[0,1] \in \mathbb{R}$.
- This function $Pr(\cdot)$ must be a *probability function*. It turns out that a probability function $Pr(\cdot)$ on \mathcal{B} is just a function that assigns a real number on [0,1] to each state s_i of \mathcal{B} , such that $\sum_i Pr(s_i) = 1$.
- Once we have $Pr(\cdot)$'s *basic assignments* to the states of \mathcal{B} (s.d.'s of \mathcal{L}), we define Pr(p) for *any* statement \mathcal{L} of the language of \mathcal{B} , as follows:

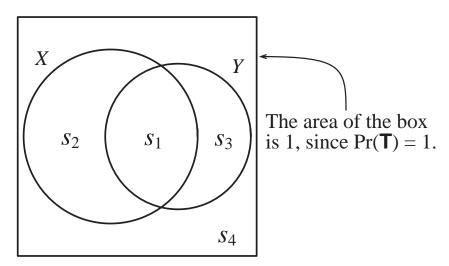
$$\Pr(p) = \sum_{s_i \models p} \Pr(s_i)$$
 [note: if $p = \bot$, then $\Pr(p) = 0$]

• In other words, Pr(p) is the sum of the probabilities of the state descriptions in p's (equivalent) disjunction of state descriptions.

The Probability Calculus: An Algebraic Approach II

• Here's an example of a finite probability model \mathcal{M} , whose algebra \mathcal{B} is characterized by a language \mathcal{L} with two atomic letters "X" and "Y":

X	Y	States	$Pr(s_i)$
Т	Т	s_1	$\frac{1}{6}$
Т	F	s_2	$\frac{1}{4}$
F	Т	s_3	$\frac{1}{8}$
F	F	s_4	$\frac{11}{24}$



- On the left, a *stochastic truth-table* (STT) representation of \mathcal{M} ; on the right, a *stochastic Venn Diagram* (SVD) representation, in which *area is proportional to probability*. This is a *regular* model: $\Pr(s_i) > 0$, for all i.
- \mathcal{M} determines a *numerical* probability for *each* p in \mathcal{L} . Examples?
- We can also use STTs to furnish an algebraic method for *proving general facts* about *all* probability models *the algebraic method*.

The Probability Calculus: An Algebraic Approach III

- Let $a_i = \Pr(s_i)$ be the probability [under the probability assignment $\Pr(\cdot)$] of state s_i in \mathcal{B} *i.e.*, the area of region s_i in our SVD.
- Once we have real variables (a_i) for each of the basic probabilities, we can not only calculate probabilities relative to *specific* numerical models we can say **general** things, using only simple high-school algebra.
- That is, we can *translate* any expression $\lceil \Pr(p) \rceil$ into a *sum* of some of the a_i , and thus we can *reduce probabilistic* claims about the p's in \mathcal{B}/\mathcal{L} into simple, high-school-*algebraic* claims about the real variables a_i .
- This allows us to be able to prove general claims about *probability functions*, by proving their corresponding *algebraic theorems*.
- Method: translate the probability claim into a claim involving sums of the a_i , and determine whether the corresponding claim is a theorem of algebra (assuming only that the a_i are on [0,1] and that they sum to 1).

The Probability Calculus: An Algebraic Approach IV

• Here are two simple/obvious examples involving two atomic sentences:

Theorem.
$$Pr(X \vee Y) = Pr(X) + Pr(Y) - Pr(X \& Y)$$
.
Proof. $Pr(X \vee Y) = a_1 + a_2 + a_3 = (a_1 + a_2) + (a_1 + a_3) - a_1$.
Theorem. $Pr(X) = Pr(X \& Y) + Pr(X \& \sim Y)$.
Proof. $a_1 + a_2 = a_1 + a_2$.

• Here are two general facts that are also obvious from the set-up:

Theorem. If p = q, then Pr(p) = Pr(q).

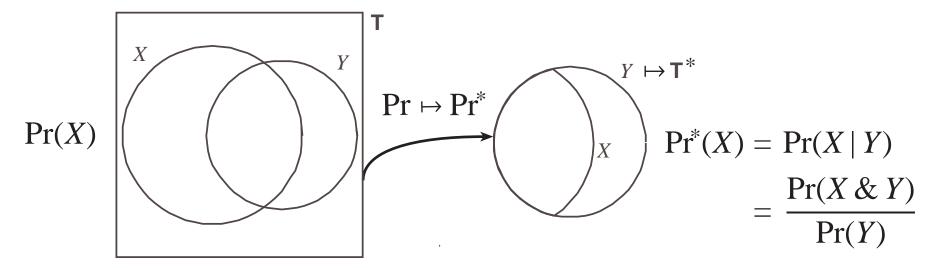
Proof. Obvious, since the same regions always have the same areas, and the algebraic translation is *the same* for logically equivalent p/q.

Theorem. If $p \models q$, then $Pr(p) \leq Pr(q)$.

Proof. Since $p \models q$, the set of state descriptions entailing p is a subset of the set of state descriptions entailing q. Thus, the set of a_i in the summation for $\Pr(p)$ will be a subset of the a_i in the summation for $\Pr(q)$. Thus, since all the $a_i \geq 0$, $\Pr(p) \leq \Pr(q)$.

The Probability Calculus: An Algebraic Approach V

- Conditional Probability. $Pr(p | q) \stackrel{\text{def}}{=} \frac{Pr(p \& q)}{Pr(q)}$, provided that Pr(q) > 0.
- Intuitively, $Pr(p \mid q)$ is supposed to be the probability of p *given that* q *is true*. So, *conditionalizing* on q is like "supposing q to be true".
- Using Venn diagrams, we can explain: "Supposing *Y* to be true" is like "treating the *Y*-circle as if it is the bounding box of the Venn Diagram".
- This is like "moving to a new $\Pr^*(\cdot)$ such that $\Pr^*(Y) = 1$." Picture:



The Probability Calculus: An Algebraic Approach VI

- There may be other ways of defining conditional probability, which may also seem to capture the "supposing *q* to be true" intuition.
- But, any such definition must make $Pr(\cdot | q)$ a *probability function*, *for all q* [if Pr(q) > 0]. We can (algebraically) "check" this, as follows:

p	q	$\Pr(s_i)$		p	q	$\Pr(s_i \mid q)$
Т	Т	a_1	· q	Т	Т	$\Pr(s_1 \mid q) \stackrel{\text{def}}{=} \frac{\Pr(s_1 \& q)}{\Pr(q)} = \frac{a_1}{a_1 + a_3}$
Т	F	a_2		Т	F	$\Pr(s_2 \mid q) \stackrel{\text{def}}{=} \frac{\Pr(s_2 \& q)}{\Pr(q)} = 0$
F	Т	a_3		F	Т	$\Pr(s_3 \mid q) \stackrel{\text{def}}{=} \frac{\Pr(s_3 \& q)}{\Pr(q)} = \frac{a_3}{a_1 + a_3}$
F	F	a_4		F	F	$\Pr(s_4 \mid q) \stackrel{\text{def}}{=} \frac{\Pr(s_4 \& q)}{\Pr(q)} = 0$

• Note: the new basic probabilities assigned to the state descriptions, under our "conditionalized" $\Pr(\cdot \mid q)$ satisfy the requirements for being a *probability* function, since $\frac{a_1}{a_1+a_3} + \frac{a_3}{a_1+a_3} = 1$, and $\frac{a_1}{a_1+a_3}$, $\frac{a_3}{a_1+a_3} \in [0,1]$.

The Probability Calculus: An Algebraic Approach VII

- We can also use the algebraic method to verify that theorems which hold for $Pr(\cdot)$ also hold for $Pr(\cdot | q)$, for any q [provided Pr(q) > 0].
- Recall the following theorem (trivial from an algebraic perspective).

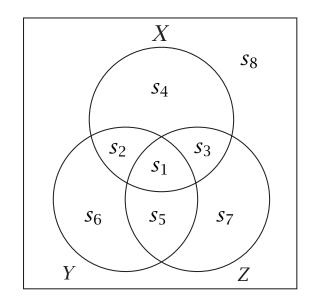
$$Pr(X \vee Y) = Pr(X) + Pr(Y) - Pr(X \& Y).$$

• If $Pr(\cdot | q)$ is to be a *probability* function *for all q* [where Pr(q) > 0], then we must also have the following theorem, *for all Z* [where Pr(Z) > 0]:

$$Pr(X \vee Y \mid Z) = Pr(X \mid Z) + Pr(Y \mid Z) - Pr(X \& Y \mid Z).$$

- Indeed, *any* theorem that holds for unconditional probabilities $Pr(\cdot)$ must also hold for conditional probabilities, that is, when $Pr(\cdot)$ is replaced by $Pr(\cdot | q)$, so long as Pr(q) > 0. This will *always* be the case.
- Using our algebraic method, we can prove the above theorem. We just need to remind ourselves of what the 3-atomic sentence algebra looks like, and how the algebraic translation of this equation would go ...

X	Y	$\mid Z \mid$	States	$\Pr(s_i)$
Т	Т	T	s_1	a_1
T	Т	F	s_2	a_2
T	F	T	s 3	a_3
T	F	F	<i>S</i> ₄	a_4
F	Т	T	<i>S</i> ₅	a_5
F	Т	F	<i>S</i> ₆	a_6
F	F	Т	<i>S</i> 7	<i>a</i> ₇
F	F	F	<i>S</i> ₈	a_8



• By our definition of conditional probability, we have:

$$\Pr(X \vee Y \mid Z) = \frac{\Pr((X \vee Y) \& Z)}{\Pr(Z)} = \frac{\Pr((X \& Z) \vee (Y \& Z))}{\Pr(Z)} = \frac{a_1 + a_3 + a_5}{a_1 + a_3 + a_5 + a_7}$$
 and

$$Pr(X | Z) + Pr(Y | Z) - Pr(X \& Y | Z) = \frac{Pr(X \& Z)}{Pr(Z)} + \frac{Pr(Y \& Z)}{Pr(Z)} - \frac{Pr(X \& Y \& Z)}{Pr(Z)}$$

$$= \frac{Pr(X \& Z) + Pr(Y \& Z) - Pr(X \& Y \& Z)}{Pr(Z)}$$

$$= \frac{(a_1 + a_3) + (a_1 + a_5) - a_1}{a_1 + a_3 + a_5 + a_7} = \frac{a_1 + a_3 + a_5}{a_1 + a_3 + a_5 + a_7}$$

The Probability Calculus: An Algebraic Approach VIII

• Here's a neat theorem of the probability calculus, proved algebraically.

Theorem. $Pr(X \to Y) \ge Pr(Y \mid X)$. [Provided that Pr(X) > 0, of course.]

Proof. $\Pr(X \to Y) = \Pr(\sim X \lor Y) = \Pr(s_1 \lor s_3 \lor s_4) = a_1 + a_3 + a_4$.

$$\Pr(Y \mid X) = \frac{\Pr(Y \& X)}{\Pr(X)} = \frac{\Pr(s_1)}{\Pr(s_1 \lor s_2)} = \frac{a_1}{a_1 + a_2}.$$

So, we need to prove that $a_1 + a_3 + a_4 \ge \frac{a_1}{a_1 + a_2}$.

- First, note that $a_4 = 1 (a_1 + a_2 + a_3)$, since the a_i 's must sum to 1.
- Thus, we need to show that $a_1 + a_3 + 1 a_1 a_2 a_3 \ge \frac{a_1}{a_1 + a_2}$.
- By simple algebra, this reduces to showing that $\left|1-a_2 \ge \frac{a_1}{a_1+a_2}\right|$.
- If $a_1 + a_2 > 0$ and $a_i \in [0, 1]$, this must hold, since then we must have: $a_2 \ge a_2 \cdot (a_1 + a_2)$, and then the boxed formulas are equivalent. \square

The Probability Calculus: An Algebraic Approach IX

- Here are some further fundamental theorems of probability calculus, involving 2 or 3 atomic sentences and CP. Easy, given defn. of CP.
 - The Law of Total Probability (LTP):

$$Pr(X \mid Y) = Pr(X \mid Y \& Z) \cdot Pr(Z \mid Y) + Pr(X \mid Y \& \sim Z) \cdot Pr(\sim Z \mid Y)$$

- Note: $Pr(X \mid T) = Pr(X)$. Why? So, the LTP has a *special case*:

$$Pr(X \mid \top) = Pr(X) = Pr(X \mid \top \& Z) \cdot Pr(Z \mid \top) + Pr(X \mid \top \& \sim Z) \cdot Pr(\sim Z \mid \top)$$
$$= Pr(X \mid Z) \cdot Pr(Z) + Pr(X \mid \sim Z) \cdot Pr(\sim Z)$$

- Two forms of **Bayes's Theorem**. The second one *follows*, using (LTP):

$$Pr(X \mid Y) = \frac{Pr(Y \mid X) \cdot Pr(X)}{Pr(Y)}$$

$$= \frac{Pr(Y \mid X) \cdot Pr(X)}{Pr(Y \mid Z) \cdot Pr(Z) + Pr(Y \mid \sim Z) \cdot Pr(\sim Z)}$$

The Probability Calculus: An Algebraic Approach X

- One more interesting theorem (due to Popper & Miller), algebraically.
- Let $d(X, Y) \stackrel{\text{def}}{=} \Pr(X \mid Y) \Pr(X)$. Then, we have the following theorem:

Theorem (PM).
$$d(X, Y) = d(X \vee Y, Y) + d(X \vee \sim Y, Y)$$
.

Proof (algebraic, using STT from X/Y language, above).

$$d(X,Y) \stackrel{\text{def}}{=} \Pr(X \mid Y) - \Pr(X) = \boxed{\frac{a_1}{a_1 + a_3} - (a_1 + a_2)}$$

$$d(X \lor Y,Y) \stackrel{\text{def}}{=} \Pr(X \lor Y \mid Y) - \Pr(X \lor Y) = 1 - a_1 - a_2 - a_3$$

$$d(X \lor \sim Y,Y) \stackrel{\text{def}}{=} \Pr(X \lor \sim Y \mid Y) - \Pr(X \lor \sim Y) = \frac{a_1}{a_1 + a_3} - (a_1 + a_2 + a_4)$$

$$\therefore d(X \lor Y,Y) + d(X \lor \sim Y,Y) = 1 - a_1 - a_2 - a_3 + \frac{a_1}{a_1 + a_3} - a_1 - a_2 - a_4$$

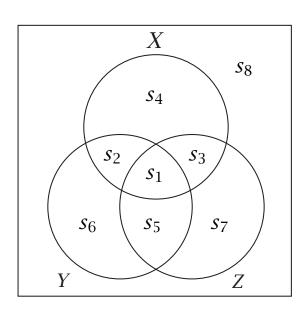
$$= \frac{a_1}{a_1 + a_3} + 1 - a_1 - a_2 - a_3 - a_1 - a_2 - (1 - (a_1 + a_2 + a_3))$$

$$= \boxed{\frac{a_1}{a_1 + a_3} - (a_1 + a_2)}. \quad \Box$$

The Probability Calculus: An Algebraic Approach XI

- The algebraic approach for *refuting* general claims involves two steps:
 - 1. Translate the claim from probability notation into algebraic terms.
 - 2. Find a (numerical) probability model on which the translation is *false*.
- Show that $Pr(X \mid Y \& Z) = Pr(X \mid Y \lor Z)$ can be *false*. Here's a model \mathcal{M} :

X	Y	Z	States	$\Pr(s_i)$
T	Т	Т	s_1	$a_1 = 1/6$
Т	Т	F	<i>S</i> ₂	$a_2 = 1/6$
Т	F	Т	<i>S</i> ₃	$a_3 = 1/4$
Т	F	F	<i>S</i> ₄	$a_4 = 1/16$
F	Т	T	<i>S</i> ₅	$a_5 = 1/6$
F	Т	F	<i>S</i> ₆	$a_6 = 1/12$
F	F	T	<i>S</i> ₇	$a_7 = 1/24$
F	F	F	<i>S</i> ₈	$a_8 = 1/16$



(1) Algebraic Translation:
$$\frac{a_1}{a_1 + a_5} = \frac{a_1 + a_2 + a_3}{a_1 + a_2 + a_3 + a_5 + a_6 + a_7}.$$

(2) This claim is *false* on \mathcal{M} , since $1/2 \neq 2/3$. I used PrSAT to find \mathcal{M} .

The Probability Calculus: An Algebraic Approach XII

- There are *decision procedures* for Boolean propositional logic, based on truth-tables. These methods are *exponential* in the number of atomic sentences (n), because truth-tables grow exponentially in n (2^n) .
- It would be nice if there were a decision procedure for probability calculus, too. In algebraic terms, this would require a decision procedure for the salient fragment of high-school (real) algebra.
- As it turns out, high-school (real) algebra (HSA) *is* a decidable theory. This was shown by Tarski in the 1920's. But, it's only been very recently that computationally feasible procedures have been developed.
- In my "A Decision Procedure for Probability Calculus with Applications", I describe a user-friendly decision procedure (called PrSAT) for probability calculus, based on recent HSA procedures.
- My implementation is written in *Mathematica* (a general-purpose mathematics computer programming framework). It is freely downloadable from my website, at: http://fitelson.org/PrSAT/.

The Probability Calculus: An Algebraic Approach XIII

- I encourage the use of PrSAT as a tool for finding counter-models and for establishing theorems of probability calculus. It is not a requirement of the course, but it is a useful tool that is worth learning.
- PrSAT doesn't give readable proofs of theorems. But, it will find concrete numerical counter-models for claims that are not theorems.
- PrSAT will also allow you to calculate probabilities that are determined by a *given* probability assignment. And, it will allow you to do algebraic and numerical "scratch work" without making errors.
- I have posted a *Mathematica* notebook which contains the examples from algebraic probability calculus that we have seen in this lecture. I will be posting further notebooks as the course goes along.
- Let's have a look at this first notebook (examples_1.nb). I will now go through the examples in this notebook, and demonstrate some of the features of PrSAT. I encourage you to play around with it.

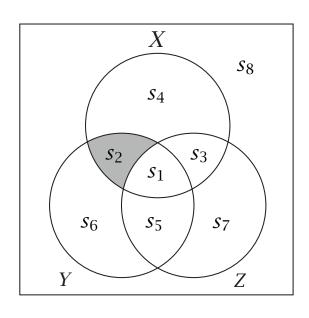
Systematic *vs* Extra-Systematic Logical Relations I

- The entailment relation \models that we've been talking about is just the Boolean entailment relation that is in force *within* the algebra over which $Pr(\cdot)$ is defined. I will call this relation *systematic entailment*.
- Because *probability zero is not the same thing as systematic logical falsehood*, there is room to emulate *extra*-systematic logical relations using probability models. This is an important "trick" we'll use often.
 - Here's an example. Consider a propositional language with three atomic letters: X, Y, Z. This sets-up the standard 3-atomic-sentence Boolean algebra \mathcal{B} that we've seen several times already. Now, we'll add a twist.
 - Let's *extra*-systematically interpret 'X' as $(\forall x)(Rx \rightarrow Bx)$, 'Y' as Ra, and 'Z' as Ba. This extra-systematic interpretation of the atomic sentences has no effect on the systematic logical relations in \mathcal{B} .
 - But, we can use a suitable $Pr(\cdot)$ over \mathcal{B} to *emulate* the extra-systematic (MPL) entailment relations (\Vdash) between Ra, Ba, and $(\forall x)(Rx \to Bx)$.

Systematic *vs* Extra-Systematic Logical Relations II

- Example. *Extra*-systematically, we have: $(\forall x)(Rx \rightarrow Bx) \& Ra \Vdash Ba$.
- We do *not* have the corresponding *systematic* entailment: $X \& Y \neq Z!$
- But, we can *emulate* this \vdash relation, by assigning $Pr(X \& Y \& \sim Z) = 0$.

X	Y	$\mid Z \mid$	States	$\Pr(s_i)$
Т	Т	T	s_1	a_1
Т	Т	F	<i>S</i> ₂	$a_2 = 0$
T	F	Т	s_3	a_3
T	F	F	<i>S</i> ₄	a_4
F	Т	Т	<i>S</i> ₅	a_5
F	Т	F	s_6	a_6
F	F	T	<i>S</i> 7	a_7
F	F	F	<i>S</i> ₈	a_8



- By enforcing the *extra-systematic constraint* $\Pr(X \& Y \& \sim Z) = 0$, we can investigate features of our extra-systematic (*monadic-predicate-logical*) interpretation of X, Y, and Z, using only *sentential* probability calculus.
- This very useful "trick" will be used throughout the course.

Axiomatic Treatment of Probability Calculus I

- A probability model \mathcal{M} is a Boolean algebra of propositions \mathcal{B} , together with a function $\Pr(\cdot): \mathcal{B} \mapsto \mathbb{R}$ satisfying the following three *axioms*.
 - 1. For all $p \in \mathcal{B}$, $Pr(p) \ge 0$. [non-negativity]
 - 2. $Pr(\top) = 1$, where \top is the tautological proposition. [normality]
 - 3. For all $p, q \in \mathcal{B}$, if p and q are mutually exclusive (inconsistent), then $\Pr(p \vee q) = \Pr(p) + \Pr(q)$. [additivity]
- Conditional probability is *defined* in terms of unconditional probability in the usual way: $\Pr(p \mid q) \stackrel{\text{def}}{=} \frac{\Pr(p \& q)}{\Pr(q)}$, provided that $\Pr(q) > 0$.
- We could also state everything in terms of a (propositional) *language L* with a finite number of atomic *sentences*. Then, we would talk about *sentences* rather than *propositions*, and the axioms would read:
 - 1. For all $p \in \mathcal{L}$, $Pr(p) \ge 0$.
 - 2. For all $p \in \mathcal{L}$, if $p = \top$, then Pr(p) = 1.
 - 3. For all $p, q \in \mathcal{L}$, if $p \& q = \bot$, then $Pr(p \lor q) = Pr(p) + Pr(q)$.

Axiomatic Treatment of Probability Calculus II

- Instead of using the algebraic approach for proving theorems, we can also give *axiomatic* proofs. This is the standard way of proving claims in probability calculus (PrSAT doesn't give proofs, so we need axioms).
- Here are two examples of theorems and their *axiomatic* proofs (see the Eells *Appendix*). Note: these are *trivial* from an *algebraic* point of view! **Theorem**. $Pr(\sim p) = 1 - Pr(p)$.

Proof. Since $p \lor \sim p$ is a tautology, (2) implies $\Pr(p \lor \sim p) = 1$; and since p and $\sim p$ are m.e., (3) implies $\Pr(p \lor \sim p) = \Pr(p) + \Pr(\sim p)$. Therefore, $1 = \Pr(p) + \Pr(\sim p)$, and thus $\Pr(\sim p) = 1 - \Pr(p)$, by simple algebra. \square

Theorem. If p
Arr p
Arr q, then $\Pr(p) = \Pr(q)$. *Proof*. Assume p
Arr p
Arr q. Then, p and $\sim q$ are mutually exclusive (inconsistent), and $p \lor \sim q
Arr p
Arr T$. So by axioms (2) and (3), and the previous theorem $[\Pr(\sim p) = 1 - \Pr(p)]$:

$$1 = \Pr(p \lor \sim q) = \Pr(p) + \Pr(\sim q) = \Pr(p) + 1 - \Pr(q)$$

So,
$$1 = \Pr(p) + 1 - \Pr(q)$$
, and $0 = \Pr(p) - \Pr(q)$. $\therefore \Pr(p) = \Pr(q)$.

Axiomatic Treatment of Probability Calculus III

• Here are two more axiomatic proofs:

Theorem. If $p = \bot$, then Pr(p) = 0.

Proof. Assume $p \rightrightarrows \models \bot$. Then, $\sim p \rightrightarrows \models \top$, and, by (2), $\Pr(\sim p) = 1$. Then, by the above theorem, $\Pr(\sim p) = 1 - \Pr(p) = 1$, and $\Pr(p) = 0$. \Box

Theorem. If $p \models q$, then $Pr(p) \leq Pr(q)$.

Proof. First, note the following two Boolean equivalences:

$$p \Rightarrow \models (p \& q) \lor (p \& \sim q)$$

$$q \Rightarrow \models (p \& q) \lor (\sim p \& q)$$

Thus, by our theorem above, we must have the following two identities:

$$Pr(p) = Pr[(p \& q) \lor (p \& \sim q)]$$

$$Pr(q) = Pr[(p \& q) \lor (\sim p \& q)]$$

By axiom (3), this yields the following two identities:

$$Pr(p) = Pr(p \& q) + Pr(p \& \sim q)$$

$$Pr(q) = Pr(p \& q) + Pr(\sim p \& q)$$

Now, assume $p \models q$. Then, $p \& \sim q \rightrightarrows \models \bot$. Hence, by our theorem above, $\Pr(p \& \sim q) = 0$. And, under these circumstances, we must have:

$$Pr(p) = Pr(p \& q)$$

$$Pr(q) = Pr(p \& q) + Pr(\sim p \& q)$$

That is to say, we must have the following:

$$Pr(q) = Pr(p) + Pr(\sim p \& q)$$

But, by axiom (1), $\Pr(\sim p \& q) \ge 0$. So, by algebra, $\Pr(q) \ge \Pr(p)$. \square

- This gives us an alternative way to prove $p = p = q \Rightarrow \Pr(p) = \Pr(q)$. We just apply the previous theorem, in both directions (plus algebra).
- You should now be able to prove that $Pr(p) \in [0, 1]$, for all p.