

CSE 150A Notes

1 9/26

1.1 Course Information

Prerequisites:

- Programming Knowledge
- Elementary Probability
 - Random Variables - discrete and continuous
 - Expected Values - sums and integrals
- Multivariable Calculus
- Linear Algebra

HW Released Tuesdays, due Monday 24 hr late policy for HW Quizzes in person every Thursday lecture – Based on HW Point lost on quizzes go to the Final Midterm: 10/31 (Week 5) in class Final: 12/5 (Week 10) in class One sheet of handwritten notes allowed

1.2 Course Overview

- Inference and learning in Bayesian Networks
- Markov decision processes for reinforcement learning

Does not cover:

- Neural architectures
- Purely logical reasoning
- Heuristic search (A*)
- Theorem proving
- Genetic algorithms
- Philosophy of AI

2 10/1

Probability Theory: how knowledge affects belief (Poole and Mackworth)

This view is known as the Bayesian view of probability

Other view is the frequentist view; probability is the limit of the relative frequency of an event

Discrete Random Variables: denoted with capital letters

Domain of possible values for a variable, denoted with lowercase letters

Unconditional (prior) probability: $P(X = x)$

Axioms of Probability:

$$P(X = x) \geq 0$$

$$\sum_{i=1}^n P(X = x_i) = 1$$

$$P(X = x_i \text{ or } X = x_j) = P(X = x_i) + P(X = x_j) \text{ iff } x_i \neq x_j$$

Conditional Probability: $P(X = x_i | Y = y_j)$

In this case X and Y are dependent

$$\text{Bayes rule: } P(X = x_i | Y = y_j) = \frac{P(Y=y_j|X=x_i)P(X=x_i)}{P(Y=y_j)}$$

Product rule: $P(X = x_i, Y = y_j) = P(X = x_i|Y = y_j)P(Y = y_j) = P(x)P(y|x)$
 Marginalization: $P(X = x_i) = \sum_{j=1}^n P(X = x_i, Y = y_j)$
 Independence: $P(X = x_i, Y = y_j) = P(X = x_i)P(Y = y_j)$

3 10/3

Marginal Independence: $P(X = x_i, Y = y_j) = P(X = x_i)P(Y = y_j)$

$P(X|Y) = P(X)$

$P(Y|X) = P(Y)$

Conditional Independence: $P(X, Y|E) = P(X|E)P(Y|E)$

$P(X|Y, E) = P(X|E)$

$P(Y|X, E) = P(Y|E)$

Suppose $X_i \in \{0, 1\}$; then it requires $O(2^n)$ parameters to represent the joint distribution

Goals: compact representation, efficient inference

Use belief to simplify the joint distribution

Conditional Probability Tables (CPT) represent the conditional probability of a variable given its parents

Any inference can be explained in terms of the joint probability, using product rule and marginalization

To perform inference efficiently:

Visualize models as directed acyclic graphs (DAGs)

Exploit the graph structure to simplify and organize calculations

Absent edges represent assumptions of independence

Visual representation of the joint distribution is called a Bayesian Network or belief network

Nodes represent random variables

Edges represent direct dependencies

CPTs for each node describe how each node depends on its parents

Belief network = DAG + CPTs

It's always true from the product rule that $P(X_1, X_2, \dots, X_n) = P(X_1)P(X_2|X_1) \dots = \sum_{i=1}^n P(X_i|X_1, X_2, \dots, X_{i-1})$

But suppose in a particular domain that $P(X_i|X_1, X_2, \dots, X_{i-1}) = P(X_i|\text{parents}(X_i))$

Where parents is a subset of X_1, X_2, \dots, X_{i-1}

To create a belief network:

Choose random variables of interest, choose ordering of the variables, and:

While there are variables left, add the node X_i to the network, with parents the minimum subset satisfying:

$P(X_1, X_2 \dots X_n) = \sum_{i=1}^n P(X_i|\text{parents}(X_i))$

Define CPTs

Best order is to take "root causes", then variables they influence, etc.

Edge does not necessarily represent dependence, especially if a bad order is chosen

DAGs encode qualitative knowledge: assumptions of marginal and conditional independence

CPTs encode quantitative knowledge: numerical influences of some variables on others

4 10/8