

# Uncertainty in Artificial Intelligence

## PH.D. COMPREHENSIVE EXAM

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### 1 Introduction to Uncertainty in AI

### 2 Sources and Types of Uncertainties

-Sources:

- + Noise (imprecise observation)
- + Uncertain Change (unpredictable or stochastic behavior of the world)
- + Incompleteness or ignorance (missing information)

### 3 Theories of Uncertainties

#### 3.1 Bayesian Networks

##### 3.1.1 Types of Reasoning

##### 3.1.2 Probability Theory

#### 3.2 Dempster-Shafer Theory

In [2], Dempster proposed a probabilistic framework based on lower and upper bounds on probabilities. In [5], Shafer developed a formalism for reasoning under uncertainty that used some of Dempster's mathematical expressions, but gave them a different interpretation: each piece of evidence (finding) may support a subset containing several hypotheses. This is a generalization of the pure probabilistic framework in which every finding corresponds to a value of a variable (a single hypothesis) [3]. Dempster-Shafer theory is the generalization of the Bayesian theory of subjective probability (mainly by virtue of its explicit definition of the concept of ignorance) to combine accumulative evidence or to change prior opinions in the light of new evidence [1]. Dempster-Shafer theory is designed to deal with the distinction between uncertainty and ignorance. Rather than computing the probability of a proposition, it computes the probability that the evidence supports the proposition [4] and it does not require the assumption that

$Bel(A) + Bel(\neg A) = 1$ . Dempster-Shafer theory deals with the possible values of an unknown variable, just as does the theory of probability [6].

This approach starts out with a *belief function* (sometimes called a support function). Given a set  $W$  of possible worlds and  $U \subseteq W$ , the belief in  $U$ , denoted  $Bel(U)$ , is a number in the interval  $[0, 1]$ .

### 3.3 Fuzzy Logic

### 3.4 Other approaches

## 4 Strengths and Weaknesses

In general, there is an increasing trend of computational complexity Fuzzy Logic to probabilistic approaches and Dempster-Shafer theory. However, the representational power and precision increases in the same order and direction.

- Locality in rule-based systems vs. using all evidences in probabilistic systems [R&N AI book p.524]

- Detachment in rule-based systems vs. requiring the source of evidence for subsequent probabilistic reasoning [R&N AI book p.524]

- Dempster-Shafer theory allows no definite decision in many cases, whereas probabilistic inference does yield a specific choice [4].

- In contrast to Dempster-Shafer theory, a complete Bayesian model would include probability estimates for factors that allow us to express the ignorance in terms of how our beliefs would change in the face of future information gathering [4].

### 4.1 Advantages and Disadvantages of Belief Networks

Like any other computational formalism, belief network technology offers certain advantages and disadvantages. Advantages of belief networks include [1]:

- Sound theoretical foundation: The computation of beliefs using probability estimates is guaranteed to be consistent with probability theory. This advantage stems from the Bayesian update procedures strict derivation from the axioms of probability.
- Graphical models: Belief networks graphically depict the interdependencies that exist between related pieces of domain knowledge, enhancing understanding of the domain. The structure of a belief network captures the cause-effect relationships that exist amongst the

variables of the domain. The ease of causal interpretation in belief network models typically makes them easier to construct than other models, minimizing the knowledge engineering costs and making them easier to modify.

- Predictive and diagnostic reasoning: Belief networks combine both deductive/predictive and abductive/diagnostic reasoning. Interdependencies among variables in a network are accurately captured and speculative if-then type computation can be performed.
- Computational tractability: Belief networks are computationally tractable for most practical applications. This efficiency stems principally from the exploitation of conditional independence relationships over the domain. We have presented an efficient single-pass evidence propagation algorithm for networks without loops.
- Evidence handling: Evidence can be posted to any node in a belief network. This means that subjective evidence can be posted at an intermediate node representing an abstract concept.

A major disadvantage of belief network technology is the high level of effort required to build network models. Although it is relatively easy to build a belief network structure with the help of subject matter experts, the model will require a significant amount of probability data as the number of nodes and links in the structure increase. The size of a CPT corresponding to a node with multiple parents can potentially be huge. For example, the number of independent entries in the CPT of a binary node (a node with two states) with 8 binary parent variables is 128.

Belief networks are also poor at handling continuous variables. Current software handles continuous variables in a very restrictive manner (for example, they must be Gaussian and can only be children). Lener et al. (2001) developed an inference algorithm for static hybrid belief networks, which are Conditional Linear Gaussian models, where the conditional distribution of the continuous variables assigned to the discrete variables is a multivariate Gaussian. Cob and Shenoy (2004) developed an inference algorithm in hybrid belief networks using Mixtures of Truncated Potentials. But these techniques are yet to be incorporated in commercial software.

## 4.2 Advantages and Disadvantages of Dempster-Shafer Theory

- Represents the actual state of belief more precisely

- Distinguishes randomness from missing information

Dis:

- The main problem of the Dempster-Shafer theory in its original formulation is that its computational complexity grows exponentially with the number of hypotheses.

- mathematically complex

- Has to be calculated over all possible sets of states

- A small modification of the evidence assignments may lead to a completely different conclusion.

### 4.3 Advantages and Disadvantages of Fuzzy Logic

- Easy to design

- Relatively intuitive rules

- Relatively robust controllers

Dis:

- Longer inference chains can be problematic

- The order of inference steps matters

- After inference it can be difficult to exactly interpret the membership value

## 5 Applications of Bayesian Networks

## 6 Conclusion

## References

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