

MITx: 6.008.1x Computational Probability and Inference

Heli

**Bookmarks** 

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Week 1: Introduction to **Probability** 

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**Week 1: Probability Spaces** and Events 

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### Simpson's Paradox

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**Exercise: Simpson's Paradox** 

15 points possible (graded)

This problem looks at a real-life situation in which a school was accused of gender bias, seemingly admitting more men than women.

We have the data encoded as a 3D joint probability table across three random variables G for gender (either female or male), D for the department someone applied to (there are 6 departments in consideration, which for simplicity we will just call A, B, C, D, E, and F), and A for the admissions decision (either admitted or rejected).

Thus,  $p_{G,D,A}$  (female, C, admitted) refers to the probability that a woman applying to department C gets admitted.

The joint probability table is provided in the file simpsons\_paradox\_data.py. Please download that and make sure it's in the same working directory as your IPython prompt (the same way you were able to import comp prob inference.py).

Now let's load in everything from simpsons\_paradox\_data.py:

from simpsons paradox data import \*

Week 3: Inference with **Bayes' Theorem for Random** Variables 

due Oct 6, 2016 02:30 IST

Week 3: Independence Structure

due Oct 6, 2016 02:30 IST

Week 3: Homework 2 due Oct 6, 2016 02:30 IST

**Notation Summary Up Through Week 3** 

Weeks 3 and 4: Mini-project on Movie Recommendations

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Week 4: Decisions and **Expectations** 

due Oct 13, 2016 02:30 IST

Week 4: Measuring Randomness

due Oct 13, 2016 02:30 IST

Week 4: Towards Infinity in **Modeling Uncertainty** 

due Oct 13, 2016 02:30 IST

Week 4: Homework 3 due Oct 13, 2016 02:30 IST

Part 2: Inference in **Graphical Models** 

Please open up simpsons\_paradox\_data.py to see what Python variables you have access to, and to see how we can turn a probability space represented as a Python dictionary into the 3D joint probability table, stored as a 3D NumPy array.

For example, to get the probability that a woman applied to department C and got admitted, you can enter into the prompt:

```
joint prob table[gender mapping['female'], department mapping['C'],
admission mapping['admitted']]
```

Some terminology: In Python, especially when we deal with NumPy arrays higher than 2 dimensions, talking about rows and columns is confusing. We will instead refer to the different axes as axis 0 (in this case: gender), axis 1 (in this case: department), axis 2 (in this case: admission decision), and so forth if we have more than 3 dimensions.

Let's see what the paradox is. First, let's look at the probability that women were admitted vs the probability that men were admitted. This means that we are going to marginalize out the department (again, this is axis 1).

Marginalization is easy to do with NumPy:

```
joint_prob_gender_admission = joint_prob table.sum(axis=1)
```

On the right-hand side, .sum(axis=1) says to sum across axis 1 so that we no longer have axis 1! This means that the Python variable joint prob gender admission stores a 2D joint probability table for random variables G and A.

Now, for example, the probability that a woman applies and is admitted is given by:

```
joint prob gender admission[gender mapping['female'], admission mapping['admitted']]
```

- Part 3: Learning
   Probabilistic Models
- Final Project

Now let's do some conditioning to see what the probability is of being admitted given that the applicant is female. Remember, what we want is the following conditional probability:

```
egin{aligned} p_{A|G}(	ext{admitted}|	ext{female}) &= rac{p_{A,G}(	ext{admitted},	ext{female})}{p_G(	ext{female})} \ &= rac{p_{A,G}(	ext{admitted},	ext{female})}{\sum_a p_{A,G}(a,	ext{female})} \ &= rac{p_{A,G}(	ext{admitted},	ext{female})}{p_{A,G}(	ext{admitted},	ext{female}) + p_{A,G}(	ext{rejected},	ext{female})}. \end{aligned}
```

Let's restrict the joint probability table of G and A so that we only look at when  $G = \mathbf{female}$ :

```
female_only = joint_prob_gender_admission[gender_mapping['female']]
```

Now this corresponds to a vector that we have to normalize to be 1 to get a valid conditional probability table!

```
prob_admission_given_female = female_only / np.sum(female_only)
```

This is the right conditional probability table, represented as an array. To get it into the dictionary format we've been dealing with earlier in the course, we do:

```
prob_admission_given_female_dict = dict(zip(admission_labels, prob_admission_given_female))
print(prob_admission_given_female_dict)
```

What is  $\mathbb{P}(A = \text{admitted}|G = \text{female})$ ? (Please be precise with at least 3 decimal places, unless of course the answer doesn't need that many decimal places.)

**Answer:** 0.30333514986376009

What is  $\mathbb{P}(A = \text{admitted}|G = \text{male})$ ? (Please be precise with at least 3 decimal places, unless of course the answer doesn't need that many decimal places.)

**Answer:** 0.44519509476031227

So it looks like there's some gender bias going on! Let's investigate by looking at how things differ by each department.

But before we do so, we just wanted to say a word about conditioning in code on axes aside from axis 0. With our 2D joint probability table of G and A, to condition on admission decision instead, there's a slightly different syntax in Python. Let's condition on being admitted:

```
admitted_only = joint_prob_gender_admission[:, admission_mapping['admitted']]
```

Notice that we had to put a ":,". That is to indicate that we want to keep everything in the 0-th axis. We didn't have to do this when we conditioned on a value in the 0-th axis, since it is implied that you want everything in the axis 1 in that case.

Thus, the conditional probability table of gender given admitted is:

```
prob_gender_given_admitted = admitted_only / np.sum(admitted_only)
prob_gender_given_admitted_dict = dict(zip(gender_labels, prob_gender_given_admitted))
print(prob_gender_given_admitted_dict)
```

All right, now let's look at which departments are favoring men over women.

For the following part, we will condition on both G and D taking on specific values together. For example, to only look at the entries in the 3D joint probability table for when G = female and, at the same time, D = A, then we can do the following:

female\_and\_A\_only = joint\_prob\_table[gender\_mapping['female'], department\_mapping['A']]

Now let's determine the probability of getting admitted given each gender and each department.

#### • Department A:

What is  $\mathbb{P}(A = \text{admitted}|G = \text{female}, D = A)$ ? (Please be precise with at least 3 decimal places, unless of course the answer doesn't need that many decimal places.)

Answer: 0.82

What is  $\mathbb{P}(A = \text{admitted}|G = \text{male}, D = A)$ ? (Please be precise with at least 3 decimal places, unless of course the answer doesn't need that many decimal places.)

Answer: 0.62

#### • Department B:

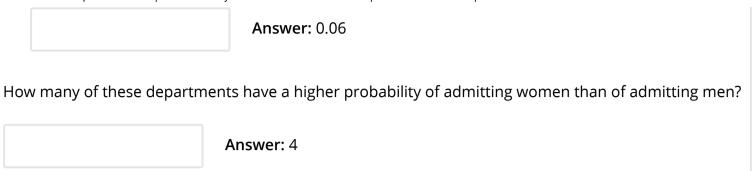
What is  $\mathbb{P}(A = \text{admitted}|G = \text{female}, D = B)$ ? (Please be precise with at least 3 decimal places, unless of course the answer doesn't need that many decimal places.)

Answer: 0.68

What is  $\mathbb{P}(A = \text{admitted}|G = \text{male}, D = B)$ ? (Please be precise with at least 3 decimal places, unless of course the answer doesn't need that many decimal places.)

	Answer: 0.63
Department C:	
	$G={ m female},D={ m C}$ )? (Please be precise with at least 3 decimal answer doesn't need that many decimal places.)
	Answer: 0.34
•	$G=\mathrm{male},D=\mathrm{C}$ )? (Please be precise with at least 3 decimal places, doesn't need that many decimal places.)
	Answer: 0.37
Department D:	
` '	$G=\mathbf{female},D=\mathbf{D})$ ? (Please be precise with at least 3 decimal answer doesn't need that many decimal places.)
	Answer: 0.35
•	$G=\mathrm{male},D=\mathrm{D})$ ? (Please be precise with at least 3 decimal places, doesn't need that many decimal places.)

	Answer: 0.33
•	Department E:
	What is $\mathbb{P}(A= ext{admitted} G= ext{female},D= ext{E})$ ? (Please be precise with at least 3 decimal places, unless of course the answer doesn't need that many decimal places.)
	Answer: 0.24
	What is $\mathbb{P}(A= ext{admitted} G= ext{male},D= ext{E})$ ? (Please be precise with at least 3 decimal places unless of course the answer doesn't need that many decimal places.)
	Answer: 0.28
•	Department F:
	What is $\mathbb{P}(A= ext{admitted} G= ext{female},D= ext{F})$ ? (Please be precise with at least 3 decimal places, unless of course the answer doesn't need that many decimal places.)
	Answer: 0.07
	What is $\mathbb{P}(A = \text{admitted} G = \text{male}, D = F)$ ? (Please be precise with at least 3 decimal places unless of course the answer doesn't need that many decimal places.)



Somehow, it seems that when we marginalized out the department, the gender bias is going one direction, yet when looking at the specific departments, most departments seem to be having the bias go the other direction!

**Take-away message:** We have to be very careful when interpreting conditional probabilities! Also, marginalization (which lumps different groups of data together, where here the groups are departments) can reverse trends that appear in specific groups!

#### **Solution:**

To compute  $\mathbb{P}(A = \text{admitted}|G = \text{female})$ , we do (we actually provided most of this code above):

```
from simpsons_paradox_data import *
joint_prob_gender_admission = joint_prob_table.sum(axis=1)
female_only = joint_prob_gender_admission[gender_mapping['female']]
prob_admission_given_female = female_only / np.sum(female_only)
prob_admission_given_female_dict = dict(zip(admission_labels, prob_admission_given_female))
print(prob_admission_given_female_dict['admitted'])
```

The answer that gets printed out is **0.303335149864**.

To compute  $\mathbb{P}(A = \text{admitted}|G = \text{male})$ , we do:

```
male_only = joint_prob_gender_admission[gender_mapping['male']]
prob_admission_given_male = male_only / np.sum(male_only)
prob_admission_given_male_dict = dict(zip(admission_labels, prob_admission_given_male))
print(prob_admission_given_male_dict['admitted'])
```

The answer that gets printed out is **0.44519509476**.

Now to get the probability of being admitted given each of the genders and for each of the departments (i.e., to answer the rest of the exercise), we can actually just code a few lines that prints out all the answers:

```
for department in department_labels:
    for gender in gender_labels:
        restricted = joint_prob_table[gender_mapping[gender], department_mapping[department]]
        print(department, gender, dict(zip(admission_labels, restricted / np.sum(restricted)))
['admitted'])
```

The output of the above code is:

```
A female 0.82
A male 0.62
B female 0.68
B male 0.63
C female 0.34
C male 0.37
D female 0.35
D male 0.33
E female 0.24
E male 0.28
F female 0.06
```

For each line, the first two values are the department and gender that we are conditioning on, and the third value is the conditional probability of being admitted.

Submit

You have used 0 of 5 attempts

#### Discussion

**Topic:** Jointly Distributed Random Variables / Exercise: Simpson's Paradox

**Hide Discussion** 

Add a Post

# another very poor section with no background given before one does this hard exercise

discussion posted 2 months ago by anonymous

very poor instruction

This post is visible to everyone.

# code readability in Simpson's Paradox exercise

discussion posted 2 months ago by Greg1950

As a person with a (quite old) math degree, I've seen all sorts of arcane notation and am reasonably comfortable with such. But I found the...

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+ Expand discussion

## [Paper] Understanding Simpson's Paradox

discussion posted 2 months ago by antonms

HI,

Here's an interesting paper on the topic.

Best, Anton

This post is visible to everyone.

## Precision in numpy arrays

discussion posted 2 months ago by DJamesW

Suggesting that the precision be 3 decimal places enticed me to learn a lot about adjusting the precision of numpy arrays, but it took some time...

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+ Expand discussion

# Help with normalization with two conditionals

question posted 2 months ago by jpdjeredjian

I followed from the example how to normalize over one variable (gender), but I still cant get how to normalize over two (gender and department,...

This post is visible to everyone.

## Failure to explain notation

discussion posted 2 months ago by Bill\_Connelly

I don't know if the course organizers are reading this, but at no point have we been taught what  $[ \{P\}(A = \text{text } \{admitted\} \mid G = \text{text } \{female\},... ]$ 

This post is visible to everyone.

#### + Expand discussion

# one line solution for joint probability table Simpson's paradox

discussion posted 2 months ago by tomvansteijn

Could be constructed using nested list expressions (add to end of file):

joint\_prob\_table\_2 = np.array([[[prob\_space[(g, d, 1)] `for...

This post is visible to everyone.

## Bug on line 46?

discussion posted 2 months ago by Tikke

I think there is a bug on line 46:

department\_mapping[gender],

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+ Expand discussion

The problem's premise that looking at dept "bias" is misleading-- conflated by distribution of women/men in each dept's applicant pool!

discussion posted 2 months ago by anonymous

I don't think the individual depts show a bias in the other direction -- the last set of questions are a bit misleading if you want to talk about...

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## simpsons\_paradox\_data.py bug

discussion posted 2 months ago by RADUGROSU Community TA

The indexing into department\_mapping in the last line was incorrect. Also, for python 3+, the initialization of joint\_prob\_table was also...

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#### + Expand discussion

### Use of:

discussion posted 2 months ago by DanielFelipeLopezVelasquez

I didn't understand the following:

"Notice that we had to put a ":,". That is to indicate that we want to keep everything in the 0-th axis."

l...

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## use labels not mapping

discussion posted 2 months ago by **dnogues** 

I used admission\_mapping instead of admission\_labels when making a dictionary of the conditioned probability by each department. The zip method...

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#### + Expand discussion

## Simpson's Paradox - Python

question posted 2 months ago by surajitmishra

I understood what Simpson's paradox is but I am unable to understand what the code is doing. Could anybody kindly explain. Its getting me frustrated....

This post is visible to everyone.

## dict(zip( ... ))

question posted 2 months ago by AllisonABC

I'm getting an error ('dict object is not callable') from this line of code. What am I doing wrong?

prob\_admission\_given\_female\_dict = dict(zip(admission\_labels,...

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#### + Expand discussion

# Is the code for P(Admission | Female) correct?

question posted 2 months ago by skumar34

P(Admission | female) = P(Admission and Female) / P(female)

So according to above expression it should be female\_only[admission\_mapping['admitted']]/np.sum(female\_only)

but...

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## Understanding the meaning

discussion posted 2 months ago by osm3000

Hi,

I got all the numbers right, but I don't think I get how to determine if there is "a gender bias" correctly.

Computing `P ( admitted | ...

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#### + Expand discussion

## Struggling to understand

discussion posted 2 months ago by Graeme61

So far, I got the prob\_admission\_given\_female and prob\_admission\_given\_male figures right.

and I got one of the other values correct, which...

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### lambda for normalize

discussion posted 2 months ago by tomvansteijn

What helped me is to create a small lambda function for normalizing arrays, such as:

normalize = lambda a: a / a.sum()

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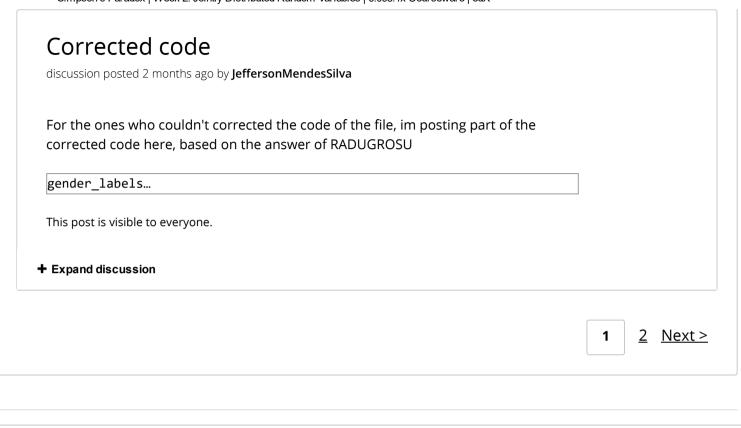
+ Expand discussion

## Axis sequence in arrays

discussion posted 2 months ago by DJamesW

It appears as if axis 0 (gender) is the "z-axis" in the array. Would the usual sequence not be x, y, z ...? It doesn't really matter of course,...

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