

MITx: 6.008.1x Computational Probability and Inference

Heli

■ Bookmarks

- Introduction
- ▼ Part 1: Probability and Inference

Week 1: Introduction to Probability

due Sep 22, 2016 02:30 IST

Week 1: Probability Spaces and Events

due Sep 22, 2016 02:30 IST

Week 1: Random Variables
due Sep 22, 2016 02:30 IST

Week 2: Jointly Distributed

Random Variables

due Sep 29, 2016 02:30 IST

Week 2: Conditioning on Events

due Sep 29, 2016 02:30 IST

Week 2: Homework 1
due Sep 29, 2016 02:30 IST

Part 1: Probability and Inference > Week 2: Conditioning on Events > Exercise: Conditioning on Events

Exercise: Conditioning on Events

☐ Bookmark this page

Important: We account for observations using conditioning. It turns out that often we can solve inference problems *without* using random variables at all and only using events. In this sequence on "Conditioning on Events", to solve the problems presented, you should do them *without* using our machinery for random variables from earlier.

Of course, later on in the course and even beyond the course, depending on the inference problem you're trying to solve, you may find it easier to use events and not random variables, or random variables and not events, or both random variables and events. But for now, let's make sure you can use events and not random variables!

Exercise: Conditioning on Events

4 points possible (graded)

The six possible outcomes of a fair die roll are all equally likely.

• If we are told that the outcome of a roll is even, what is the probability that the outcome is 6? (Please be precise with at least 3 decimal places, unless of course the answer doesn't need that many decimal places. You could also put a fraction.)

Answer: 1/3

Week 3: Inference with Bayes' Theorem for Rand Variables due Oct 6, 2016 02:30 IST	om Ø
Week 3: Independence Structure due Oct 6, 2016 02:30 IST	B
Week 3: Homework 2 due Oct 6, 2016 02:30 IST	Ø
Notation Summary Up Through Week 3	
Weeks 3 and 4: Mini-proje on Movie Recommendation due Oct 21, 2016 02:30 IST	
Week 4: Decisions and Expectations due Oct 13, 2016 02:30 IST	Ē
Week 4: Measuring Randomness due Oct 13, 2016 02:30 IST	Ø
Week 4: Towards Infinity Modeling Uncertainty due Oct 13, 2016 02:30 IST	in Ø
Week 4: Homework 3 due Oct 13, 2016 02:30 IST	Ē

Part 2: Inference in

Graphical Models

Now suppose we roll two fair six-sided dice. Let ${\cal A}$ denote the event that the outcome of the roll of first die is an even number, and let ${\cal B}$ denote the event that the outcome of the second die roll is 3.

• Determine $\mathbb{P}(A \cap B)$. To do this, first figure out what outcomes are contained in $A \cap B$. (Please be precise with at least 3 decimal places, unless of course the answer doesn't need that many decimal places. You could also put a fraction.)

• Determine $\mathbb{P}(A \cup B)$. To do this, first figure out what outcomes are contained in $A \cup B$. (Please be precise with at least 3 decimal places, unless of course the answer doesn't need that many decimal places. You could also put a fraction.)

• Determine $\mathbb{P}(\mathcal{A}|\mathcal{B})$. (Please be precise with at least 3 decimal places, unless of course the answer doesn't need that many decimal places. You could also put a fraction.)

Answer: 1/2
Answer: 1/2

Solution:

The six possible outcomes of a fair die roll are all equally likely.

• If we are told that the outcome of a roll is even, what is the probability that the outcome is 6?

- Part 3: LearningProbabilistic Models
- ▶ Final Project

Solution: A suitable sample space for this problem is $\Omega=\{1,\ldots,6\}$, and each constituent outcome has probability 1/6. Let $\mathcal A$ denote the event that the outcome of the roll is even, and let $\mathcal B$ denote the event that the outcome is 6. Hence, $\mathcal A=\{2,4,6\}$ and $\mathcal B=\{6\}$. Then

$$\mathbb{P}(\mathcal{B}|\mathcal{A}) = rac{\mathbb{P}(\mathcal{B}\cap\mathcal{A})}{\mathbb{P}(\mathcal{A})} = rac{\mathbb{P}(\mathcal{B})}{\mathbb{P}(\mathcal{A})} = rac{1/6}{3/6} = rac{1}{3}.$$

where to obtain the second equality we have used that $\mathcal{B} \subset \mathcal{A}$ so $\mathcal{B} \cap \mathcal{A} = \mathcal{B}$.

Now suppose we roll two fair six-sided dice. Let \mathcal{A} denote the event that the outcome of the roll of first die is an even number, and let \mathcal{B} denote the event that the outcome of the second die roll is 3.

Solution: A suitable sample space for this problem is $\Omega=\{1,\ldots,6\}\times\{1,\ldots,6\}$, which corresponds to the 36 possible outcomes of a pair of dice rolls. In this notation, an outcome $(i,j)\in\Omega$ corresponds to getting i on the first die roll and j on the second. Since all the outcomes are equally likely, each outcome has a probability of 1/36.

- The set $\mathcal{A} \cap \mathcal{B}$ corresponds to the event that the first die roll is an even number and the second die roll is a 3. Hence, $\mathcal{A} \cap \mathcal{B} = \{(2,3),(4,3),(6,3)\}$. Adding the probabilities of these outcomes, we obtain $\mathbb{P}(\mathcal{A} \cap \mathcal{B}) = 3/36 = 1/12$.
- The set $\mathcal{A} \cup \mathcal{B}$ corresponds to the event that the first die rolls is an even number, or the second die roll is a 3, or both. One way to compute $\mathbb{P}(\mathcal{A} \cup \mathcal{B})$ is to list out all of the outcomes in $\mathcal{A} \cup \mathcal{B}$. However, as an alternative, we can use

$$\mathbb{P}(\mathcal{A}\cup\mathcal{B})=\mathbb{P}(\mathcal{A})+\mathbb{P}(\mathcal{B})-\mathbb{P}(\mathcal{A}\cap\mathcal{B})=rac{3}{6}+rac{1}{6}-rac{1}{12}=rac{7}{12},$$

where we have used that $\mathbb{P}(\mathcal{A})=3/6$ and $\mathbb{P}(\mathcal{B})=1/6$, which we obtain by counting appropriate outcomes.

• Intuitively, conditioning on an event involving only the second die should not change the probability of events involving only the first die, i.e., such events are independent. Our analysis formally verifies this in the particular events of interest:

$$\mathbb{P}(\mathcal{A}|\mathcal{B}) = rac{\mathbb{P}(\mathcal{A}\cap\mathcal{B})}{\mathbb{P}(\mathcal{B})} = rac{1/12}{1/6} = rac{1}{2} = \mathbb{P}(\mathcal{A}).$$

Submit

You have used 0 of 5 attempts

© All Rights Reserved



© 2016 edX Inc. All rights reserved except where noted. EdX, Open edX and the edX and Open EdX logos are registered trademarks or trademarks of edX Inc.















