Uncertainty

Chapter 13

Outline

◊ Uncertainty

◊ Probability

◊ Syntax and Semantics

◊ Inference

◊ Independence and Bayes' Rule

Uncertainty

Let action A_t = leave for airport t minutes before flight
Will A_t get me there on time?

Problems:

1) partial observability (road state, other drivers' plans, etc.)
2) noisy sensors (radio traffic reports)
3) uncertainty in action outcomes (flat tyre, etc.)
4) immense complexity of modelling and predicting traffic

Hence a purely logical approach either

1) risks falsehood: "A_{25} will get me there on time"

or 2) leads to conclusions that are too weak for decision making:

"A_{25} will get me there on time if there's no accident on the bridge and it doesn't rain and my tires remain intact etc etc."

(A_{1440} might reasonably be said to get me there on time but I'd have to stay overnight in the airport . . .)

Methods for handling uncertainty

Nonmonotonic logic:

Assume my car does not have a flat tire

Assume A_{25} works unless contradicted by evidence

Issues: What assumptions are reasonable? How to handle contradiction?

Rules with confidence factors:

$A_{25} \mapsto_{0.3}$ get there on time

However, consider the example:

$Sprinkler \mapsto_{0.99} WetGrass$

$WetGrass \mapsto_{0.7} Rain$

Issues: Problems with combination, e.g., $Sprinkler$ causes $Rain$??

Probability

Given the available evidence,

A_{25} will get me there on time with probability 0.04

(Fuzzy logic handles *degree of truth* NOT uncertainty e.g.,
$WetGrass$ is true to degree 0.2)

Probability

Probabilistic assertions *summarize* effects of

laziness: failure to enumerate exceptions, qualifications, etc.

ignorance: lack of relevant facts, initial conditions, etc.

Subjective or Bayesian probability:
Probabilities relate propositions to one's own state of knowledge

e.g., $P(A_{25}|\text{no reported accidents}) = 0.06$

These are *not* claims of some probabilistic tendency in the current situation (but might be learned from past experience of similar situations)

Probabilities of propositions change with new evidence:

e.g., $P(A_{25}|\text{no reported accidents, 5 a.m.}) = 0.15$

Making decisions under uncertainty

Suppose I believe the following:

$$\begin{aligned}
P(A_{25} \text{ gets me there on time}|\ldots) &= 0.04 \\
P(A_{90} \text{ gets me there on time}|\ldots) &= 0.70 \\
P(A_{120} \text{ gets me there on time}|\ldots) &= 0.95 \\
P(A_{1440} \text{ gets me there on time}|\ldots) &= 0.9999
\end{aligned}$$

Which action to choose?

Depends on my preferences for missing flight vs. airport cuisine, etc.

Utility theory is used to represent and infer preferences

Decision theory = utility theory + probability theory

Probability basics

Begin with a set Ω—the *sample space*

e.g., 6 possible rolls of a die.

$\omega \in \Omega$ is a sample point/possible world/atomic event

A *probability space* or *probability model* is a sample space with an assignment $P(\omega)$ for every $\omega \in \Omega$ s.t.

$0 \leq P(\omega) \leq 1$

$\Sigma_\omega P(\omega) = 1$

e.g., $P(1) = P(2) = P(3) = P(4) = P(5) = P(6) = 1/6$.

An *event* A is any subset of Ω

$$P(A) = \Sigma_{\{\omega \in A\}} P(\omega)$$

E.g., $P(\text{die roll} < 4) = 1/6 + 1/6 + 1/6 = 1/2$

Random variables

A *random variable* is a function from sample points to some range, e.g., the reals or Booleans

e.g., $Odd(1) = true$.

P induces a *probability distribution* for any r.v. X:

$$P(X = x_i) = \sum_{\{\omega : X(\omega) = x_i\}} P(\omega)$$

e.g., $P(Odd = true) = 1/6 + 1/6 + 1/6 = 1/2$

Propositions

Think of a proposition as the event (set of sample points) where the proposition is true

Given Boolean random variables A and B:
event $a =$ set of sample points where $A(\omega) = true$
event $\neg a =$ set of sample points where $A(\omega) = false$
event $a \wedge b =$ points where $A(\omega) = true$ and $B(\omega) = true$

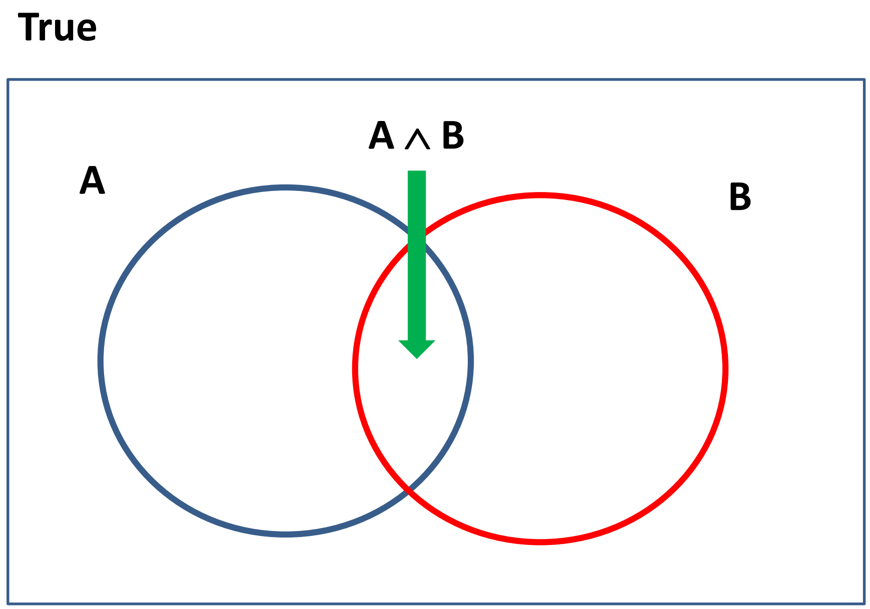
Often in AI applications, the sample points are *defined* by the values of a set of random variables, i.e., the sample space is the Cartesian product of the ranges of the variables

With Boolean variables, sample point $=$ propositional logic model
e.g., $A = true$, $B = false$, or $a \wedge \neg b$.
Proposition $=$ disjunction of atomic events in which it is true
e.g., $(a \vee b) \equiv (\neg a \wedge b) \vee (a \wedge \neg b) \vee (a \wedge b)$
$\Rightarrow P(a \vee b) = P(\neg a \wedge b) + P(a \wedge \neg b) + P(a \wedge b)$

Why use probability?

The definitions imply that certain logically related events must have related probabilities

e.g., $P(a \lor b) = P(a) + P(b) - P(a \land b)$



de Finetti (1931): an agent who bets according to probabilities that violate these axioms can be forced to bet so as to lose money regardless of outcome.

Syntax for propositions

Propositional or Boolean random variables
e.g., $Cavity$ (do I have a cavity?)

Discrete random variables (*finite* or *infinite*)
e.g., $Weather$ is one of $\langle sunny, rain, cloudy, snow\rangle$
$Weather = rain$ is a proposition
Values must be exhaustive and mutually exclusive

Continuous random variables (*bounded* or *unbounded*)
e.g., $Temp = 21.6$; also allow, e.g., $Temp < 22.0$.

Arbitrary Boolean combinations of basic propositions

Prior probability

Prior or unconditional probabilities of propositions
e.g., $P(Cavity = true) = 0.1$ and $P(Weather = sunny) = 0.72$
correspond to belief prior to arrival of any (new) evidence

Probability distribution gives values for all possible assignments:
$\mathbf{P}(Weather) = \langle 0.72, 0.1, 0.08, 0.1 \rangle$ (*normalized*, i.e., sums to 1)

Joint probability distribution for a set of r.v.s gives the probability of every atomic event on those r.v.s (i.e., every sample point)
$\mathbf{P}(Weather, Cavity) =$ a 4×2 matrix of values:

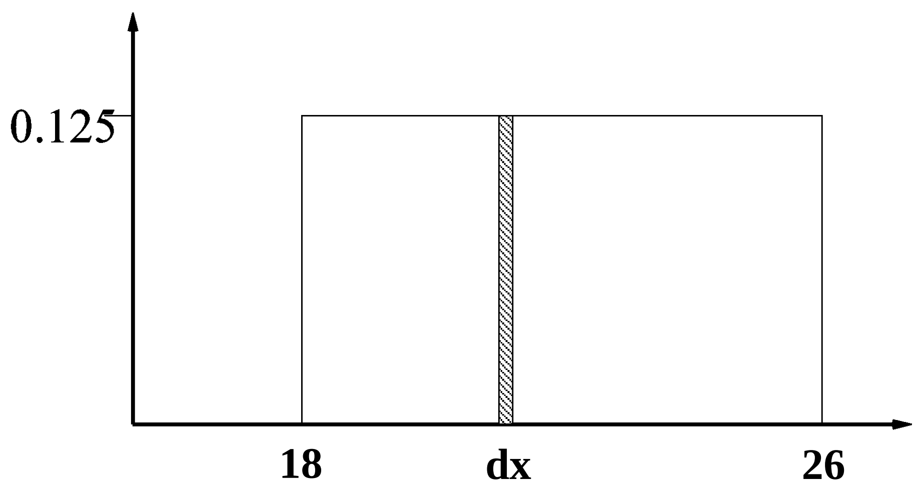
$Weather =$	$sunny$	$rain$	$cloudy$	$snow$
$Cavity = true$	0.144	0.02	0.016	0.02
$Cavity = false$	0.576	0.08	0.064	0.08

Every question about a domain
can be answered by the joint distribution
because every event is a sum of sample points

Probability for continuous variables

Express distribution as a parameterized function of value:

$P(X=x) = U[18,26](x) =$ uniform density between 18 and 26

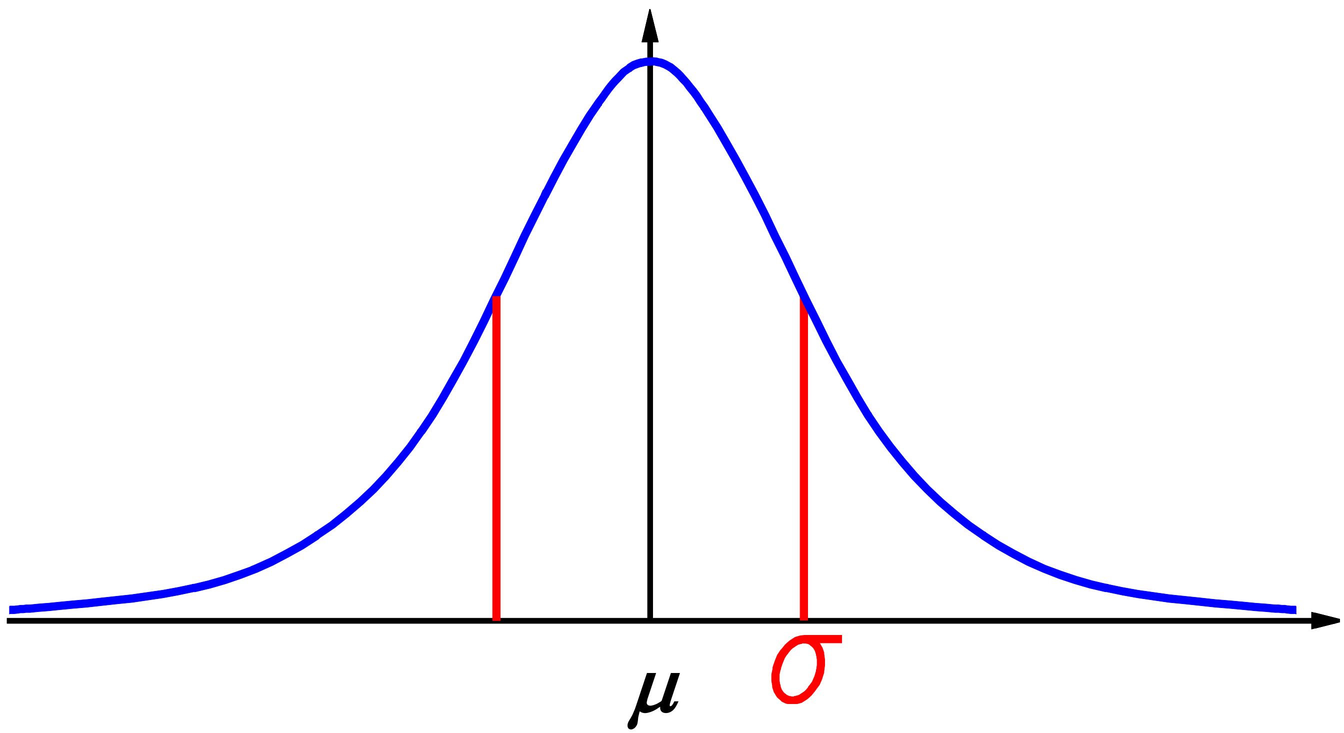


Here P is a *density*; integrates to 1.
$P(X=20.5) = 0.125$ really means

$$\lim_{dx \to 0} P(20.5 \leq X \leq 20.5 + dx)/dx = 0.125$$

Gaussian density

$P(x) = \frac{1}{\sqrt{2\pi}\sigma} e^{-(x-\mu)^2/2\sigma^2}$



Conditional probability

Conditional or posterior probabilities

e.g., $P(cavity|toothache) = 0.8$

i.e., given that $toothache$ is all I know

NOT "if $toothache$ then 80% chance of $cavity$"

(Notation for conditional distributions:

$\mathbf{P}(Cavity|Toothache)$ = 2-element vector of 2-element vectors)

If we know more, e.g., $cavity$ is also given, then we have

$P(cavity|toothache, cavity) = 1$

Note: the less specific belief *remains valid* after more evidence arrives, but is not always *useful*

New evidence may be irrelevant, allowing simplification, e.g.,

$P(cavity|toothache, carltonWins) = P(cavity|toothache) = 0.8$

This kind of inference, sanctioned by domain knowledge, is crucial

Conditional probability

Definition of conditional probability:

$$P(a|b) = \frac{P(a \wedge b)}{P(b)} \text{ if } P(b) \neq 0$$

Product rule gives an alternative formulation:

$$P(a \wedge b) = P(a|b)P(b) = P(b|a)P(a)$$

A general version holds for whole distributions, e.g.,

$$\mathbf{P}(Weather, Cavity) = \mathbf{P}(Weather|Cavity)\mathbf{P}(Cavity)$$

(View as a 4×2 set of equations, *not* matrix multiplication)

Chain rule is derived by successive application of product rule:

$$\begin{aligned}
\mathbf{P}(X_1, \ldots, X_n) &= \mathbf{P}(X_1, \ldots, X_{n-1})\ \mathbf{P}(X_n|X_1, \ldots, X_{n-1}) \\
&= \mathbf{P}(X_1, \ldots, X_{n-2})\ \mathbf{P}(X_{n-1}|X_1, \ldots, X_{n-2})\ \mathbf{P}(X_n|X_1, \ldots, X_{n-1}) \\
&= \ldots \\
&= \prod_{i=1}^{n} \mathbf{P}(X_i|X_1, \ldots, X_{i-1})
\end{aligned}$$

Inference by enumeration

Start with the joint distribution:

	toothache		$\neg$*toothache*	
	catch	$\neg$*catch*	*catch*	$\neg$*catch*
cavity	**.108**	**.012**	**.072**	**.008**
$\neg$*cavity*	**.016**	**.064**	**.144**	**.576**

For any proposition ϕ, sum the atomic events where it is true:

$$P(\phi) = \sum_{\omega:\omega \models \phi} P(\omega)$$

Inference by enumeration

Start with the joint distribution:

	toothache		*¬toothache*	
	catch	*¬catch*	*catch*	*¬catch*
cavity	**.108**	**.012**	**.072**	**.008**
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For any proposition ϕ, sum the atomic events where it is true:

$$P(\phi) = \Sigma_{\omega:\omega \models \phi} P(\omega)$$

$$P(toothache) = 0.108 + 0.012 + 0.016 + 0.064 = 0.2$$

Inference by enumeration

Start with the joint distribution:

	toothache		*¬toothache*	
	catch	*¬catch*	*catch*	*¬catch*
cavity	**.108**	**.012**	**.072**	**.008**
¬cavity	**.016**	**.064**	**.144**	**.576**

For any proposition ϕ, sum the atomic events where it is true:

$$P(\phi) = \sum_{\omega:\omega \models \phi} P(\omega)$$

$$P(cavity \lor toothache) = 0.108 + 0.012 + 0.072 + 0.008 + 0.016 + 0.064 = 0.28$$

Inference by enumeration

Start with the joint distribution:

	toothache		$\neg$*toothache*	
	catch	$\neg$*catch*	*catch*	$\neg$*catch*
cavity	**.108**	**.012**	**.072**	**.008**
$\neg$*cavity*	**.016**	**.064**	**.144**	**.576**

Can also compute conditional probabilities:

$$P(\neg cavity | toothache) = \frac{P(\neg cavity \land toothache)}{P(toothache)}$$

$$= \frac{0.016 + 0.064}{0.108 + 0.012 + 0.016 + 0.064} = 0.4$$

Normalization

	toothache		*¬toothache*	
	catch	*¬catch*	*catch*	*¬catch*
cavity	**.108**	**.012**	**.072**	**.008**
¬cavity	**.016**	**.064**	**.144**	**.576**

Denominator can be viewed as a *normalization constant* α

$$\mathbf{P}(Cavity|toothache) = \alpha\,\mathbf{P}(Cavity, toothache)$$
$$= \alpha\,[\mathbf{P}(Cavity, toothache, catch) + \mathbf{P}(Cavity, toothache, \neg catch)]$$
$$= \alpha\,[\langle 0.108, 0.016\rangle + \langle 0.012, 0.064\rangle]$$
$$= \alpha\,\langle 0.12, 0.08\rangle = \langle 0.6, 0.4\rangle$$

General idea: compute distribution on query variable
by fixing evidence variables and summing over hidden variables

Inference by enumeration, contd.

Typically, we are interested in
the posterior joint distribution of the query variables $\mathbf{Y}$
given specific values $\mathbf{e}$ for the evidence variables $\mathbf{E}$

Let the hidden variables be $\mathbf{H} = \mathbf{X} - \mathbf{Y} - \mathbf{E}$

Then the required summation of joint entries is done by summing out the hidden variables:

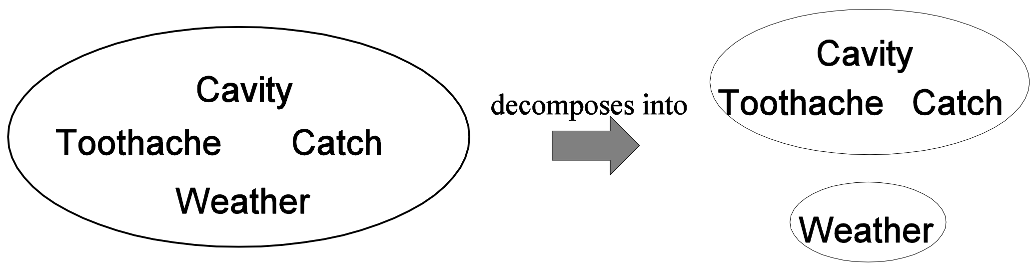
$$\mathbf{P}(\mathbf{Y}|\mathbf{E}=\mathbf{e}) = \alpha\mathbf{P}(\mathbf{Y},\mathbf{E}=\mathbf{e}) = \alpha\Sigma_{\mathbf{h}}\mathbf{P}(\mathbf{Y},\mathbf{E}=\mathbf{e},\mathbf{H}=\mathbf{h})$$

The terms in the summation are joint entries because $\mathbf{Y}$, $\mathbf{E}$, and $\mathbf{H}$ together exhaust the set of random variables

Obvious problems:
1) Worst-case time complexity $O(d^n)$ where d is the largest arity
2) Space complexity $O(d^n)$ to store the joint distribution
3) How to find the numbers for $O(d^n)$ entries???

Independence

A and B are independent iff
$\mathbf{P}(A|B) = \mathbf{P}(A)$ or $\mathbf{P}(B|A) = \mathbf{P}(B)$ or $\mathbf{P}(A, B) = \mathbf{P}(A)\mathbf{P}(B)$



$$\mathbf{P}(Toothache, Catch, Cavity, Weather)$$
$$= \mathbf{P}(Toothache, Catch, Cavity)\mathbf{P}(Weather)$$

32 entries reduced to 12; for n independent biased coins, $2^n \to n$

Absolute independence powerful but rare

Dentistry is a large field with hundreds of variables,
none of which are independent. What to do?

Conditional independence

$\mathbf{P}(Toothache, Cavity, Catch)$ has $2^3 - 1 = 7$ independent entries

If I have a cavity, the probability that the probe catches in it doesn't depend on whether I have a toothache:

(1) $P(catch|toothache, cavity) = P(catch|cavity)$

The same independence holds if I haven't got a cavity:

(2) $P(catch|toothache, \neg cavity) = P(catch|\neg cavity)$

$Catch$ is *conditionally independent* of $Toothache$ given $Cavity$:

$$\mathbf{P}(Catch|Toothache, Cavity) = \mathbf{P}(Catch|Cavity)$$

Equivalent statements:

$$\mathbf{P}(Toothache|Catch, Cavity) = \mathbf{P}(Toothache|Cavity)$$
$$\mathbf{P}(Toothache, Catch|Cavity) = \mathbf{P}(Toothache|Cavity)\mathbf{P}(Catch|Cavity)$$

Conditional independence contd.

Write out full joint distribution using chain rule:

$$\mathbf{P}(Toothache, Catch, Cavity)$$
$$= \mathbf{P}(Toothache|Catch, Cavity)\mathbf{P}(Catch, Cavity)$$
$$= \mathbf{P}(Toothache|Catch, Cavity)\mathbf{P}(Catch|Cavity)\mathbf{P}(Cavity)$$
$$= \mathbf{P}(Toothache|Cavity)\mathbf{P}(Catch|Cavity)\mathbf{P}(Cavity)$$

I.e., $2 + 2 + 1 = 5$ independent numbers (equations 1 and 2 remove 2)

In most cases, the use of conditional independence reduces the size of the representation of the joint distribution from exponential in n to linear in n.

Conditional independence is our most basic and robust form of knowledge about uncertain environments.

Bayes' Rule

Product rule $P(a \wedge b) = P(a|b)P(b) = P(b|a)P(a)$

$\Rightarrow$ Bayes' rule $P(a|b) = \dfrac{P(b|a)P(a)}{P(b)}$

or in distribution form

$$\mathbf{P}(Y|X) = \frac{\mathbf{P}(X|Y)\mathbf{P}(Y)}{\mathbf{P}(X)} = \alpha \mathbf{P}(X|Y)\mathbf{P}(Y)$$

Useful for assessing diagnostic probability from causal probability:

$$P(Cause|Effect) = \frac{P(Effect|Cause)P(Cause)}{P(Effect)}$$

E.g., let M be meningitis, S be stiff neck:

$$P(m|s) = \frac{P(s|m)P(m)}{P(s)} = \frac{0.8 \times 0.0001}{0.1} = 0.0008$$

Note: posterior probability of meningitis still very small!

Bayes' Rule and conditional independence

$$\mathbf{P}(Cavity|toothache \wedge catch)$$
$$= \alpha\, \mathbf{P}(toothache \wedge catch|Cavity)\mathbf{P}(Cavity)$$
$$= \alpha\, \mathbf{P}(toothache|Cavity)\mathbf{P}(catch|Cavity)\mathbf{P}(Cavity)$$

This is an example of a *naive Bayes* model:

$$\mathbf{P}(Cause, Effect_1, \ldots, Effect_n) = \mathbf{P}(Cause)\Pi_i \mathbf{P}(Effect_i|Cause)$$

Total number of parameters is *linear* in n

Summary

Probability is a rigorous formalism for uncertain knowledge

Joint probability distribution specifies probability of every atomic event

Queries can be answered by summing over atomic events

For nontrivial domains, we must find a way to reduce the joint size

Independence and conditional independence provide the tools

Examples of skills expected:

- ◊ Calculate conditional probabilities using inference by enumeration
- ◊ Use conditional independence to simplify probability calculations
- ◊ Use Bayes' rule for solving diagnostic problems