

### PROBLEM 1

Generalized product rule:

$$\Pr(A, B \mid K) = \Pr(A \mid B, K) \Pr(B \mid K)$$

$$\Pr(A \wedge B \mid K) = \Pr(A \mid B \wedge K) \Pr(B \mid K) \quad \text{Convert commas to ANDs (caret)}$$

$$\Pr(A \wedge B \mid K) = [\Pr(A \wedge B \wedge K) / \Pr(B \wedge K)] * [\Pr(B \wedge K) / \Pr(K)] \quad \text{Use Bayes' Conditioning on right side}$$

$$\Pr(A \wedge B \wedge K) / \Pr(K) = \Pr(A \wedge B \wedge K) / \Pr(K) \quad \text{Cross cancel on right and Bayes' Condition on left}$$

Generalized Bayes' Rule:

$$\Pr(A \mid B, K) = \Pr(B \mid A, K) \Pr(A \mid K) / \Pr(B \mid K)$$

$$\Pr(A \mid B \wedge K) = \Pr(B \mid A \wedge K) \Pr(A \mid K) / \Pr(B \mid K) \quad \text{Convert commas to ANDs (caret)}$$

$$\Pr(A \wedge B \wedge K) / \Pr(B \wedge K) = [\Pr(B \wedge A \wedge K) / \Pr(A \wedge K)] * [\Pr(A \wedge K) / \Pr(K)] / [\Pr(B \wedge K) / \Pr(K)] \quad \text{Bayes' Conditioning}$$

$$\Pr(A \wedge B \wedge K) / \Pr(B \wedge K) = \Pr(B \wedge A \wedge K) / \Pr(B \wedge K) \quad \text{Cross cancel and multiply right side}$$

$$\Pr(A \wedge B \wedge K) / \Pr(B \wedge K) = \Pr(A \wedge B \wedge K) / \Pr(B \wedge K) \quad \text{Reorder right hand side}$$

### PROBLEM 2

$$P(\text{Oil} \mid \text{Positive}) = P(\text{Oil} \wedge \text{Positive}) / P(\text{Positive})$$

$$P(\text{Positive}) = .5(.9) + .2(.3) + .3(.1) = .45 + .06 + .03 = .54$$

$$P(\text{Oil} \wedge \text{Positive}) = .5(.9) = .45$$

$$P(\text{Oil} \mid \text{Positive}) = P(\text{Oil} \wedge \text{Positive}) / P(\text{Positive})$$

$$P(\text{Oil} \mid \text{Positive}) = .45 / .54 = 0.83333$$

There is approximately a 83.333% chance that oil is present given the test comes back positive.

### PROBLEM 3

$\alpha_1$ : the object is black;

$\alpha_2$ : the object is square;

$\alpha_3$ : if the object is one or black, then it is also square.

$$\alpha_1 = P(\text{Black}) / \text{Total} = 9 / 13$$

$$\alpha_2 = P(\text{Square}) / \text{Total} = 8 / 13$$

$$\alpha_3 = P(\text{Square} \mid 1 \text{ or Black}) = P(\text{Square} \wedge (1 \text{ or Black})) / P(1 \text{ or Black}) = 7 / 11$$

#### PROBLEM 4

a. List the Markovian assumptions asserted by the DAG

$I(x, z, y) \rightarrow x$  is independent of  $y$  given  $z$

$I(A, O, BE)$

$I(B, O, AC)$

$I(C, A, BDE)$

$I(D, AB, CE)$

$I(E, B, ACDFG)$

$I(F, CD, ABE)$

$I(G, F, ABCDEH)$

$I(H, EF, ABCDG)$

b.

$(x, z, y) \rightarrow x$  is d separate for  $y$  given  $z$

$d\_separated(A, BH, E) = \text{False}$ ,  $ACFHE$  is not d-separated since  $FHE$  is a convergent type and  $H$  is in  $Z$ , while no descendants of  $H$  are in  $Z$ .

$d\_separated(G, D, E) = \text{True} \rightarrow EBDHG$  is false since  $FDB$  is sequential and  $D$  is in  $Z$ ,  $EHFG$  is false since  $FHE$  is convergent and  $H$  is not in  $Z$ .

$d\_separated(AB, F, GH) = \text{False} \rightarrow BEH$  is a path that is not d-separated.  $E$  is not part of  $z$  and it is a sequential type.

c. Express  $\Pr(a, b, c, d, e, f, g, h)$  in factored form using the chain rule for Bayesian networks

$$P(x_1 \dots x_n) = \text{PRODUCT from } 1 \text{ to } n (X_i \mid \text{Parents}(X_i))$$

$$\Pr(a, b, c, d, e, f, g, h) = \Pr(A) \Pr(B) \Pr(C \mid A) \Pr(D \mid A, B) \Pr(E \mid B) \Pr(F \mid C, D) \Pr(G \mid F) \Pr(H \mid E, F)$$

d.

$$\Pr(A = 0, B = 0) = \Pr(A = 0) * \Pr(B = 0) = .8 * .3 = .24$$

$A$  and  $B$  are independent, so  $\Pr(A, B) = \Pr(A) * \Pr(B)$

$$\Pr(E = 1 \mid A = 1) = \Pr(E = 1) = \Pr(E = 1 \wedge B = 0) * \Pr(E = 0 \wedge B = 1) = .9(.3) + .1(.7) = .27 + .07 = .34$$

Since E and A are independent,  $\Pr(E \mid A) = \Pr(E)$ . Then, to find  $\Pr(E)$ , we use conditional probability with B since E's only parent is B.