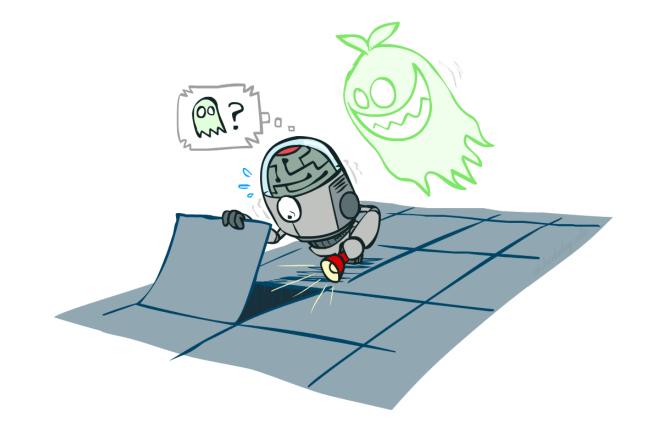
Probability



Our Status

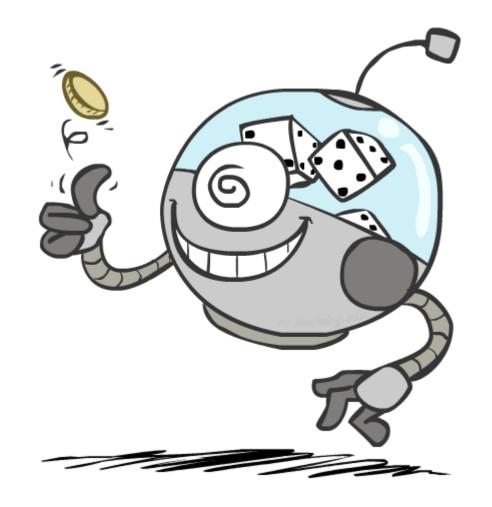
- We're done with Part I Search and Planning!
- Part II: Probabilistic Reasoning
 - Diagnosis
 - Speech recognition
 - Tracking objects
 - Robot mapping
 - Genetics
 - Error correcting codes
 - ... lots more!



Part III: Machine Learning

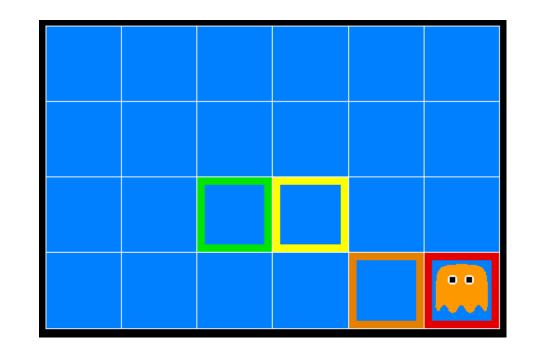
Today

- Probability
 - Random Variables
 - Joint and Marginal Distributions
 - Conditional Distribution
 - Product Rule, Chain Rule, Bayes' Rule
 - Inference
 - Independence
- You'll need all this stuff A LOT for the next few weeks, so make sure you go over it now!



Inference in Ghostbusters

- A ghost is in the grid somewhere
- Sensor readings tell how close a square is to the ghost
 - On the ghost: red
 - 1 or 2 away: orange
 - 3 or 4 away: yellow
 - 5+ away: green



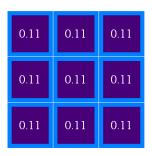
Sensors are noisy, but we know P(Color | Distance)

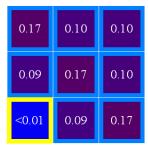
P(red 3)	P(orange 3)	P(yellow 3)	P(green 3)
0.05	0.15	0.5	0.3

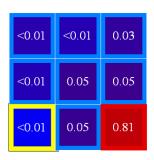
Uncertainty

General situation:

- Observed variables (evidence): Agent knows certain things about the state of the world (e.g., sensor readings or symptoms)
- Unobserved variables: Agent needs to reason about other aspects (e.g. where an object is or what disease is present)
- Model: Agent knows something about how the known variables relate to the unknown variables
- Probabilistic reasoning gives us a framework for managing our beliefs and knowledge

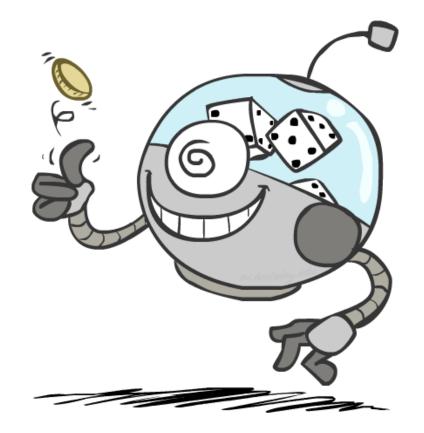






Random Variables

- A random variable is some aspect of the world about which we (may) have uncertainty
 - R = Is it raining?
 - T = Is it hot or cold?
 - D = How long will it take to drive to work?
 - L = Where is the ghost?
- We denote random variables with capital letters
- Like variables in a CSP, random variables have domains
 - R in {true, false} (often write as {+r, -r})
 - T in {hot, cold}
 - D in $[0, \infty)$
 - L in possible locations, maybe {(0,0), (0,1), ...}



Probability Distributions

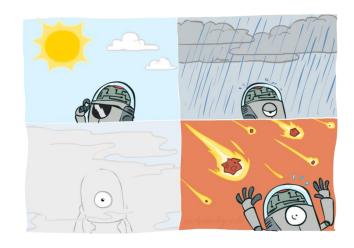
Associate a probability with each value

■ Temperature:



 $egin{array}{c|c} P(T) & & & \\ T & & P & \\ & \text{hot} & 0.5 & \\ & \text{cold} & 0.5 & \\ \hline \end{array}$

Weather:



P(W)

W	Р
sun	0.6
rain	0.1
fog	0.3
meteor	0.0

Probability Distributions

Unobserved random variables have distributions

P(T)		
Т	Р	
hot	0.5	
cold	0.5	

D/D

- (, ,)	
W	Р
sun	0.6
rain	0.1
fog	0.3
meteor	0.0

P(W)

- A distribution is a TABLE of probabilities of values
- A probability (lower case value) is a single number

$$P(W = rain) = 0.1$$

• Must have:
$$\forall x \ P(X=x) \ge 0$$
 and $\sum_x P(X=x) = 1$

Shorthand notation:

$$P(hot) = P(T = hot),$$

 $P(cold) = P(T = cold),$
 $P(rain) = P(W = rain),$
...

OK if all domain entries are unique

Joint Distributions

• A *joint distribution* over a set of random variables: $X_1, X_2, ... X_n$ specifies a real number for each assignment (or *outcome*):

$$P(X_1 = x_1, X_2 = x_2, \dots X_n = x_n)$$

 $P(x_1, x_2, \dots x_n)$

• Must obey:
$$P(x_1, x_2, \dots x_n) \geq 0$$

$$\sum_{(x_1, x_2, \dots x_n)} P(x_1, x_2, \dots x_n) = 1$$

P(T,W)

Т	W	Р
hot	sun	0.4
hot	rain	0.1
cold	sun	0.2
cold	rain	0.3

- Size of distribution if n variables with domain sizes d?
 - For all but the smallest distributions, impractical to write out!

Probabilistic Models

- A probabilistic model is a joint distribution over a set of random variables
- Probabilistic models:
 - (Random) variables with domains
 - Assignments are called *outcomes*
 - Joint distributions: say whether assignments (outcomes) are likely
 - Normalized: sum to 1.0
 - Ideally: only certain variables directly interact
- Constraint satisfaction problems:
 - Variables with domains
 - Constraints: state whether assignments are possible
 - Ideally: only certain variables directly interact

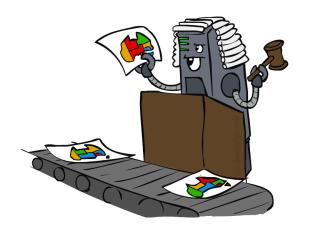
Distribution over T,W

Т	W	Р
hot	sun	0.4
hot	rain	0.1
cold	sun	0.2
cold	rain	0.3



Constraint over T,W

Т	W	Р
hot	sun	Т
hot	rain	F
cold	sun	F
cold	rain	Т



Events

An event is a set E of outcomes

$$P(E) = \sum_{(x_1...x_n)\in E} P(x_1...x_n)$$

- From a joint distribution, we can calculate the probability of any event
 - Probability that it's hot AND sunny? 0.4
 - Probability that it's hot?
 0.4 + 0.1 = 0.5
 - Probability that it's hot OR sunny?
 0.4 + 0.1 + 0.2 = 0.7
- Typically, the events we care about are partial assignments, like P(T=hot)

P(T,W)

Т	W	Р
hot	sun	0.4
hot	rain	0.1
cold	sun	0.2
cold	rain	0.3

Quiz: Events

$$P(+x)?$$

$$0.2 + 0.3 = 0.5$$

$$P(-y OR +x) ?$$

$$0.2 + 0.3 + 0.1 = 0.6$$

X	Υ	Р
+x	+y	0.2
+x	-y	0.3
-X	+ y	0.4
-X	- y	0.1

Marginal Distributions

- Marginal distributions are sub-tables which eliminate variables
- Marginalization (summing out): Combine collapsed rows by adding

\boldsymbol{p}	T	7	\mathbf{W}	1
1	(<u> </u>	,	VV	ノ

Т	W	Р
hot	sun	0.4
hot	rain	0.1
cold	sun	0.2
cold	rain	0.3

$$P(t) = \sum_{s} P(t, s)$$

$$P(s) = \sum_{t} P(t, s)$$

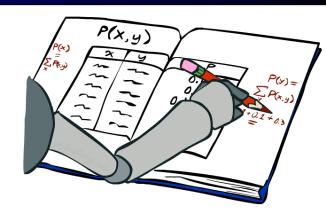
$$P(X_1 = x_1) = \sum_{x_2} P(X_1 = x_1, X_2 = x_2)$$



Т	Р
hot	0.5
cold	0.5

P	(\overline{W})
-	/	* *	/

W	Р
sun	0.6
rain	0.4



Quiz: Marginal Distributions

P(X,Y)

X	Υ	Р
+x	+y	0.2
+x	-y	0.3
-X	+y	0.4
-X	-у	0.1

$$P(x) = \sum_{y} P(x, y)$$

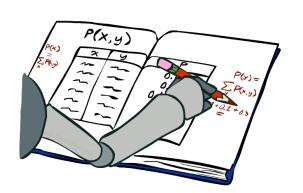
$$P(y) = \sum_{x} P(x, y)$$

P(X)

X	Р	
+x	0.2 + 0.3 = 0.5	
-X	0.4 + 0.1 = 0.5	

P(Y)

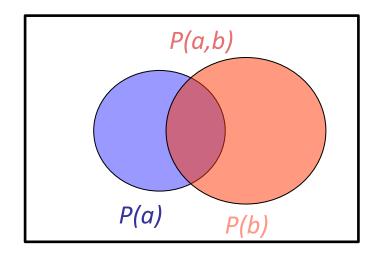
Υ	Р	
+y	0.2 + 0.4 = 0.6	
- y	0.3 + 0.1 = 0.4	



Conditional Probabilities

- A simple relation between joint and conditional probabilities
 - In fact, this is taken as the definition of a conditional probability
 - P(a|b) = "probability of a happening given b happened"

$$P(a|b) = \frac{P(a,b)}{P(b)}$$



Т	W	Р
hot	sun	0.4
hot	rain	0.1
cold	sun	0.2
cold	rain	0.3

$$P(W = s | T = c) = \frac{P(W = s, T = c)}{P(T = c)} = \frac{0.2}{0.5} = 0.4$$

$$= P(W = s, T = c) + P(W = r, T = c)$$

$$= 0.2 + 0.3 = 0.5$$

Quiz: Conditional Probabilities

X	Υ	Р
+x	+y	0.2
+x	-y	0.3
-X	+y	0.4
-X	-у	0.1

$$P(+x | +y)? P(+x, +y) = \frac{0.2}{0.2 + 0.4} = \frac{1}{3}$$

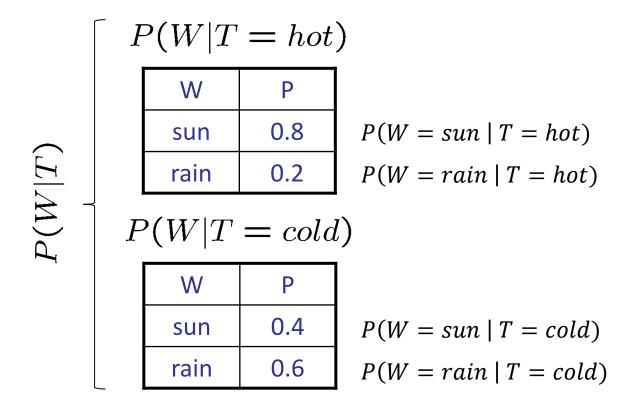
$$1 - P(+x \mid +y) = \frac{2}{3}$$

P(-y | +x)?
$$\frac{P(-y,+x)}{P(+x)} = \frac{0.3}{0.2+0.3} = \frac{3}{5}$$

Conditional Distributions

 Conditional distributions are probability distributions over some variables given fixed values of others

Conditional Distributions



Joint Distribution

Т	W	Р
hot	sun	0.4
hot	rain	0.1
cold	sun	0.2
cold	rain	0.3

Normalization Trick

Going from a joint distribution to a conditional distribution

Т	W	Р
hot	sun	0.4
hot	rain	0.1
cold	sun	0.2
cold	rain	0.3

$$P(W = s | T = c) = \frac{P(W = s, T = c)}{P(T = c)}$$

$$= \frac{P(W = s, T = c)}{P(W = s, T = c) + P(W = r, T = c)}$$

$$= \frac{0.2}{0.2 + 0.3} = 0.4$$

$$P(W = r|T = c) = \frac{P(W = r, T = c)}{P(T = c)}$$

$$= \frac{P(W = r, T = c)}{P(W = s, T = c) + P(W = r, T = c)}$$

$$= \frac{0.3}{0.2 + 0.3} = 0.6$$

$$P(W|T=c)$$

W	Р
sun	0.4
rain	0.6

Normalization Trick

$$P(W = s | T = c) = \frac{P(W = s, T = c)}{P(T = c)}$$

$$= \frac{P(W = s, T = c)}{P(W = s, T = c) + P(W = r, T = c)}$$

$$= \frac{0.2}{0.2 + 0.3} = 0.4$$

P(T,W)

Т	W	Р
hot	sun	0.4
hot	rain	0.1
cold	sun	0.2
cold	rain	0.3

SELECT the joint probabilities matching the evidence



P(c,W)

Т	W	Р
cold	sun	0.2
cold	rain	0.3

NORMALIZE the selection (make it sum to one)



$$P(W|T=c)$$

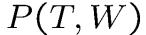
W	Р
sun	0.4
rain	0.6

$$P(W = r | T = c) = \frac{P(W = r, T = c)}{P(T = c)}$$

$$= \frac{P(W = r, T = c)}{P(W = s, T = c) + P(W = r, T = c)}$$

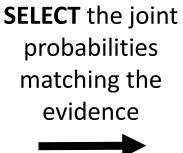
$$= \frac{0.3}{0.2 + 0.3} = 0.6$$

Normalization Trick



Т	W	Р
hot	sun	0.4
hot	rain	0.1
cold	sun	0.2
cold	rain	0.3

evidence



W cold 0.2 sun cold 0.3 rain

P(c, W)

NORMALIZE the selection

(make it sum to one)



P(W	T:	= c
•		-

W	Р
sun	0.4
rain	0.6

Why does this work? Sum of selection is P(evidence)! (P(T=c), here)

$$P(x_1|x_2) = \frac{P(x_1, x_2)}{P(x_2)} = \frac{P(x_1, x_2)}{\sum_{x_1} P(x_1, x_2)}$$

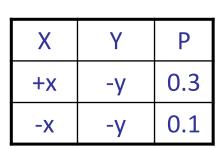
Quiz: Normalization Trick

■ P(X | Y=-y)?



X	Υ	Р
+x	+y	0.2
+x	- y	0.3
-X	+ y	0.4
-X	-y	0.1

select the joint probabilities matching the evidence



NORMALIZE the

selection (make it sum to one)



X	P(X -y)
+X	0.3/0.4 = 0.75
-X	0.1/0.4 = 0.25

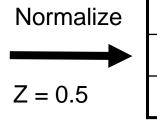
To Normalize

(Dictionary) To bring or restore to a normal condition

All entries sum to ONE

- Procedure:
 - Step 1: Compute Z = sum over all entries
 - Step 2: Divide every entry by Z
- Example 1

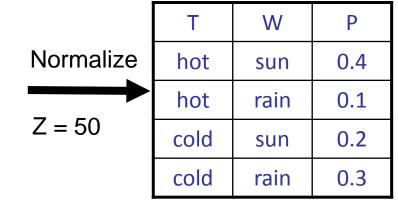
W	Р
sun	0.2
rain	0.3



W	Р
sun	0.4
rain	0.6

Example 2

Т	W	Р
hot	sun	20
hot	rain	5
cold	sun	10
cold	rain	15



Probabilistic Inference

- Probabilistic inference: compute a desired probability from other known probabilities (e.g. conditional from joint)
- We generally compute conditional probabilities
 - P(on time | no reported accidents) = 0.90
 - These represent the agent's *beliefs* given the evidence
- Probabilities change with new evidence:
 - P(on time | no accidents, 5 a.m.) = 0.95
 - P(on time | no accidents, 5 a.m., raining) = 0.80
 - Observing new evidence causes beliefs to be updated

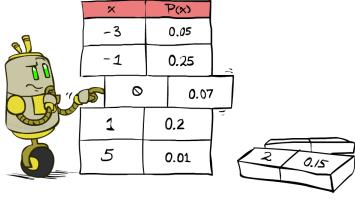


Inference by Enumeration

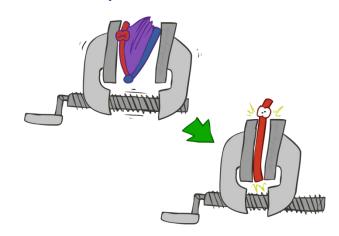
General case:

 $E_1 \dots E_k = e_1 \dots e_k$ $X_1, X_2, \dots X_n$ $All \ variables$ Evidence variables: Query* variable: Hidden variables:

Step 1: Select the entries consistent with the evidence



Step 2: Sum out H to get joint of Query and evidence



$$P(Q, e_1 \dots e_k) = \sum_{h_1 \dots h_r} P(Q, h_1 \dots h_r, e_1 \dots e_k)$$

$$X_1, X_2, \dots X_n$$

We want:

* Works fine with multiple query variables, too

$$P(Q|e_1 \dots e_k)$$

Step 3: Normalize

$$\times \frac{1}{Z}$$

$$Z = \sum_{q} P(Q, e_1 \cdots e_k)$$

$$Z = \sum_{q} P(Q, e_1 \cdots e_k)$$
$$P(Q|e_1 \cdots e_k) = \frac{1}{Z} P(Q, e_1 \cdots e_k)$$

Inference by Enumeration

P(W)?

$$Q = \{W\}, E = \{\}, H = \{S, T\}$$

W	P(W)
sun	0.30 + 0.10 + 0.10 + 0.15 = 0.65
rain	0.05 + 0.05 + 0.05 + 0.20 = 0.35

■ P(W | winter)?

$$Q = \{W\}, E = \{S\}, H = \{T\}$$

W	P(W winter)
sun	(0.10 + 0.15) / 0.50 = 0.50
rain	(0.05 + 0.20) / 0.50 = 0.50

P(W | winter, hot)?

$$Q = \{W\}, E = \{S, T\}, H = \{\}$$

W	P(W winter, hot)
sun	0.10 / 0.15 = 2/3
rain	0.05 / 0.15 = 1/3

S	Т	W	Р
summer	hot	sun	0.30
summer	hot	rain	0.05
summer	cold	sun	0.10
summer	cold	rain	0.05
winter	hot	sun	0.10
winter	hot	rain	0.05
winter	cold	sun	0.15
winter	cold	rain	0.20

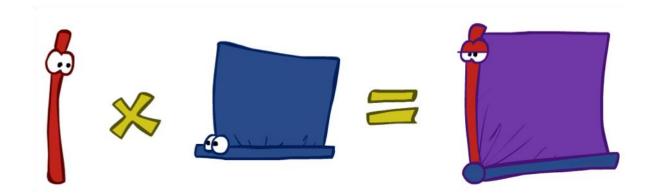
Inference by Enumeration

- Obvious problems:
 - Worst-case time complexity O(dⁿ)
 - Space complexity O(dⁿ) to store the joint distribution

The Product Rule

Sometimes have conditional distributions but want the joint

$$P(y)P(x|y) = P(x,y) \qquad \Leftrightarrow \qquad P(x|y) = \frac{P(x,y)}{P(y)}$$



The Product Rule

$$P(y)P(x|y) = P(x,y)$$

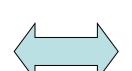
Example:

P(W)

R	Р
sun	0.8
rain	0.2

P(D|W)

D	W	Р
wet	sun	0.1
dry	sun	0.9
wet	rain	0.7
dry	rain	0.3



P(D,W)

D	W	Р
wet	sun	
dry	sun	
wet	rain	
dry	rain	

The Chain Rule

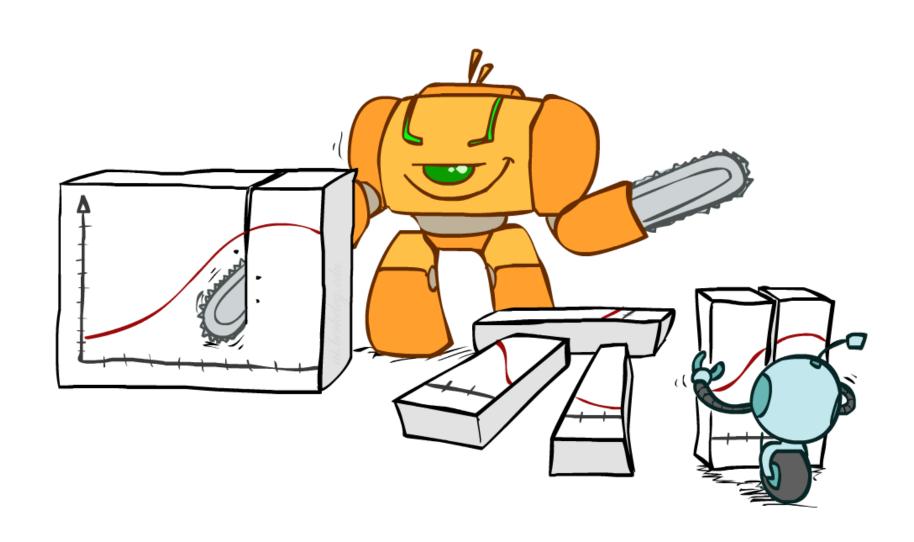
 More generally, can always write any joint distribution as an incremental product of conditional distributions

$$P(x_1, x_2, x_3) = P(x_1)P(x_2|x_1)P(x_3|x_1, x_2)$$
$$P(x_1, x_2, \dots x_n) = \prod_i P(x_i|x_1 \dots x_{i-1})$$

Why is this always true?

$$P(x_1, x_2, x_3) = P(x_1)P(x_2|x_1)P(x_3|x_1, x_2) = P(x_1)\frac{P(x_2, x_1)}{P(x_1)}\frac{P(x_3, x_1, x_2)}{P(x_1, x_2)}$$

Bayes Rule



Bayes' Rule

Two ways to factor a joint distribution over two variables:

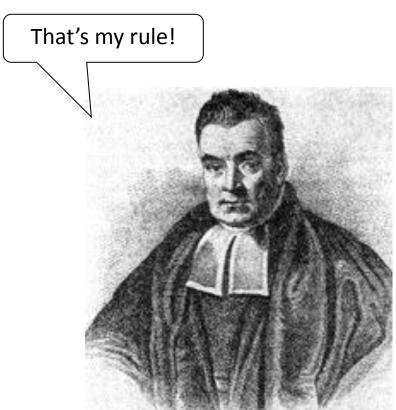
$$P(x,y) = P(x|y)P(y) = P(y|x)P(x)$$

Dividing, we get:

$$P(x|y) = \frac{P(y|x)}{P(y)}P(x)$$

- Why is this at all helpful?
 - Lets us build one conditional from its reverse
 - Often one conditional is tricky but the other one is simple
 - Foundation of many systems we'll see later (e.g. ASR, MT)

In the running for most important AI equation!



Inference with Bayes' Rule

Example: Diagnostic probability from causal probability:

$$P(\text{cause}|\text{effect}) = \frac{P(\text{effect}|\text{cause})P(\text{cause})}{P(\text{effect})}$$

- Example:
 - M: meningitis, S: stiff neck

$$P(+m) = 0.0001$$

$$P(+s|+m) = 0.8$$
 Example givens
$$P(+s|-m) = 0.01$$

$$P(+m|+s) = \frac{P(+s|+m)P(+m)}{P(+s)} = \frac{P(+s|+m)P(+m)}{P(+s|+m)P(+m) + P(+s|-m)P(-m)} = \frac{0.8 \times 0.0001}{0.8 \times 0.0001 + 0.01 \times 0.999}$$

- Note: posterior probability of meningitis still very small: 0.008
- Note: you should still get stiff necks checked out! Why?

Quiz: Bayes' Rule

Given:

P(W)

R	Р
sun	0.8
rain	0.2

P(D|W)

D	W	Р
wet	sun	0.1
dry	sun	0.9
wet	rain	0.7
dry	rain	0.3

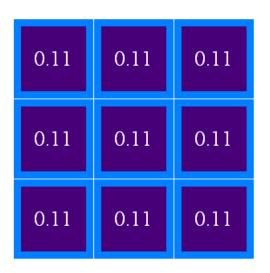
What is P(W | dry)?

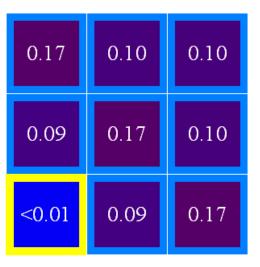
W	P(W dry)		
sun	$P(sun dry) = \frac{P(dry sun)P(sun)}{P(dry)} = \frac{P(dry sun)P(sun)}{P(dry sun)P(sun) + P(dry rain)P(rain)} = \frac{0.9*0.8}{0.9*0.8 + 0.3*0.2} \approx 0.923$		
rain	$P(rain dry) = \frac{P(dry rain)P(rain)}{P(dry)} = \frac{P(dry rain)P(rain)}{P(dry sun)P(sun) + P(dry rain)P(rain)} = \frac{0.3*0.2}{0.9*0.8+0.3*0.2} \approx 0.077$		

Ghostbusters, Revisited

- Let's say we have two distributions:
 - Prior distribution over ghost location: P(G)
 - Let's say this is uniform
 - Sensor reading model: P(R | G)
 - Given: we know what our sensors do
 - R = reading color measured at (1,1)
 - E.g. P(R = yellow | G=(1,1)) = 0.1
- We can calculate the posterior distribution P(G|r) over ghost locations given a reading using Bayes' rule:

$$P(g|r) \propto P(r|g)P(g)$$





Independence

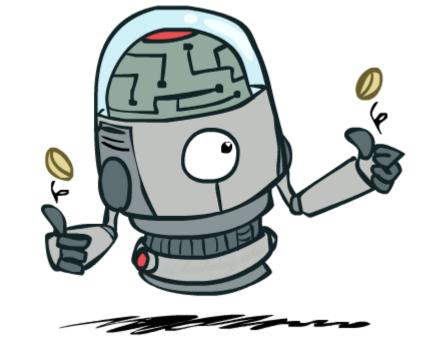
Two variables are independent in a joint distribution if:

$$P(X,Y) = P(X)P(Y)$$

$$\forall x, y P(x,y) = P(x)P(y)$$

$$X \perp \!\!\! \perp Y$$

- Says the joint distribution factors into a product of two simple ones
- Usually variables aren't independent!
- Can use independence as a modeling assumption
 - Independence can be a simplifying assumption
 - *Empirical* joint distributions: at best "close" to independent
 - What could we assume for {Weather, Traffic, Cavity}?



• Independence is like something from CSPs: what?

Example: Independence?

$P_1(T,W)$

Т	W	Р
hot	sun	0.4
hot	rain	0.1
cold	sun	0.2
cold	rain	0.3

P(T)

Т	Р
hot	0.4 + 0.1 = 0.5
cold	0.2 + 0.3 = 0.5

P(W)

W	Р
sun	0.4 + 0.2 = 0.6
rain	0.1 + 0.3 = 0.4

$$P_2(T, W) = P(T)P(W)$$

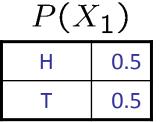
Т	W	Р
hot	sun	0.5 * 0.6 = 0.3
hot	rain	0.5 * 0.4 = 0.2
cold	sun	0.5 * 0.6 = 0.3
cold	rain	0.5 * 0.4 = 0.2

Example: Independence

0.5

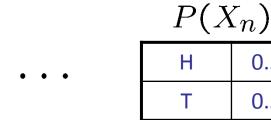
0.5

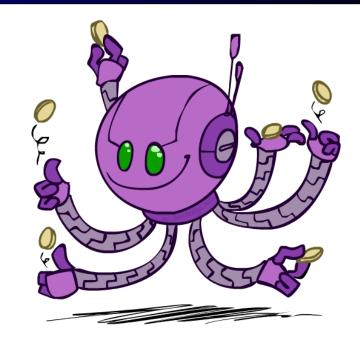
N fair, independent coin flips:

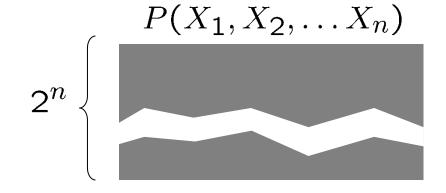


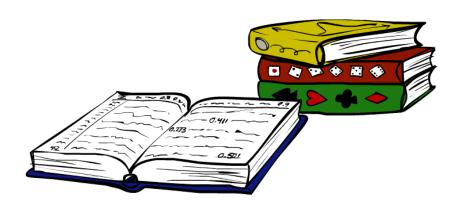
$P(X_2)$	
Н	0.5
Т	0.5

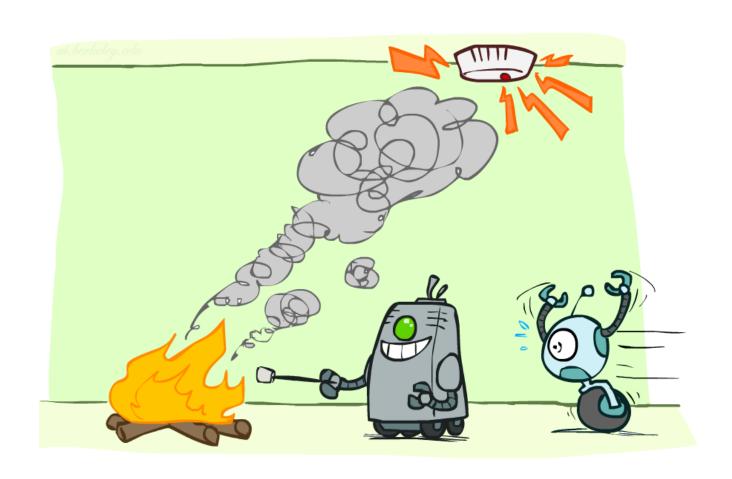
D(V)



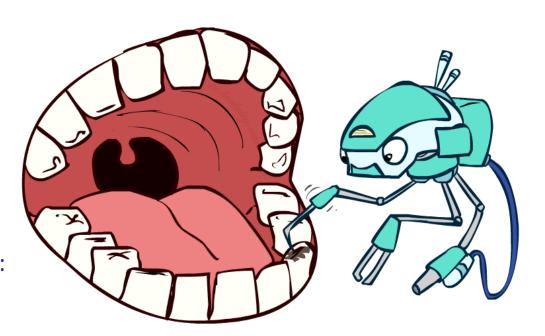








- P(Toothache, Cavity, Catch)
- If I have a cavity, the probability that the probe catches in it doesn't depend on whether I have a toothache:
 - P(+catch | +toothache, +cavity) = P(+catch | +cavity)
- The same independence holds if I don't have a cavity:
 - P(+catch | +toothache, -cavity) = P(+catch | -cavity)
- Catch is conditionally independent of Toothache given Cavity:
 - P(Catch | Toothache, Cavity) = P(Catch | Cavity)
- Equivalent statements:
 - P(Toothache | Catch , Cavity) = P(Toothache | Cavity)
 - P(Toothache, Catch | Cavity) = P(Toothache | Cavity) P(Catch | Cavity)
 - One can be derived from the other easily



- Unconditional (absolute) independence very rare (why?)
- Conditional independence is our most basic and robust form of knowledge about uncertain environments.
- X is conditionally independent of Y given Z



if and only if:

$$\forall x, y, z : P(x, y|z) = P(x|z)P(y|z)$$

or, equivalently, if and only if

$$\forall x, y, z : P(x|z, y) = P(x|z)$$

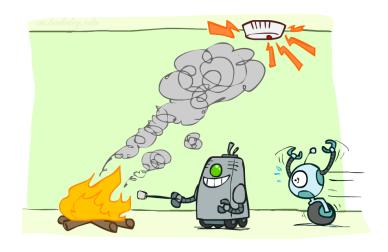
- What about this domain:
 - Traffic
 - Umbrella
 - Raining

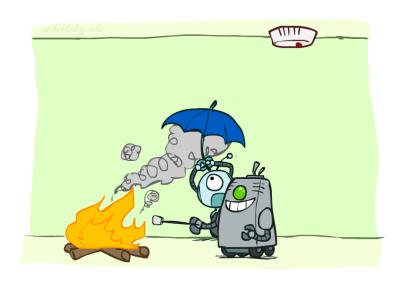
$$T \perp \!\!\! \perp U|R$$



- What about this domain:
 - Fire
 - Smoke
 - Alarm

$$A \perp \!\!\! \perp F|S$$





Conditional Independence and the Chain Rule

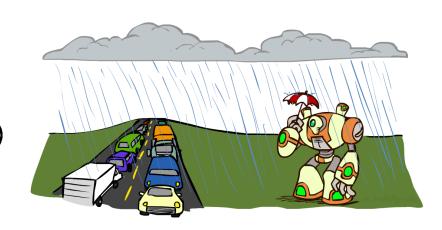
• Chain rule: $P(X_1, X_2, ... X_n) = P(X_1)P(X_2|X_1)P(X_3|X_1, X_2)...$

Trivial decomposition:

$$P(\text{Traffic}, \text{Rain}, \text{Umbrella}) = P(\text{Rain})P(\text{Traffic}|\text{Rain})P(\text{Umbrella}|\text{Rain}, \text{Traffic})$$

With assumption of conditional independence:

$$P(\text{Traffic}, \text{Rain}, \text{Umbrella}) = P(\text{Rain})P(\text{Traffic}|\text{Rain})P(\text{Umbrella}|\text{Rain})$$



 $T \perp \!\!\! \perp U|R$

Bayes'nets / graphical models help us express conditional independence assumptions

Ghostbusters Chain Rule

- Each sensor depends only on where the ghost is
- That means, the two sensors are conditionally independent, given the ghost position
- T: Top square is redB: Bottom square is redG: Ghost is in the top
- Givens:



$P(G,T,B) = P(G) P(T \mid G) P(B \mid T, G)$
(assuming conditional independence)
P(G,T,B) = P(G) P(T G) P(B G)

Т	В	G	P(T,B,G)
+t	+b	+g	0.16
+t	+b	9 0	0.16
+t	-b	+g	0.24
+t	b	9 0	0.04
-t	+b	+g	0.04
-t	+b	9 0	0.24
-t	-b	+g	0.06
-t	-b	-g	0.06

