



Lecture 9: Uncertainty 1

http://cs.nju.edu.cn/yuy/course_ai18.ashx



Previously...



Search

Path-based search

Iterative improvement search

Logic

Propositional Logic

First Order Logic (FOL)



Probability

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 (KCBS traffic reports)
- 3) uncertainty in action outcomes (flat tire, 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



Default or 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 fudge factors:

$A_{25} \mapsto_{0.3} \textit{AtAirportOnTime}$

$\textit{Sprinkler} \mapsto_{0.99} \textit{WetGrass}$

$\textit{WetGrass} \mapsto_{0.7} \textit{Rain}$

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

Mahaviracarya (9th C.), Cardano (1565) theory of gambling

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

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

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

Probabilities of propositions change with new evidence:

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

(Analogous to logical entailment status $KB \models \alpha$, not truth.)

Probability



car-goat-door
guess



after your choice,
I will open one from the
rest doors that has goat



Will you change your
choice?

Making decisions under uncertainty



Suppose I believe the following:

$$P(A_{25} \text{ gets me there on time} | \dots) = 0.04$$

$$P(A_{90} \text{ gets me there on time} | \dots) = 0.70$$

$$P(A_{120} \text{ gets me there on time} | \dots) = 0.95$$

$$P(A_{1440} \text{ gets me there on time} | \dots) = 0.9999$$

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.

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

$$\sum_{\omega} P(\omega) = 1$$

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

An event A is any subset of Ω

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

E.g., $P(\text{die roll} < 4) = P(1) + P(2) + P(3) = 1/6 + 1/6 + 1/6 = 1/2$

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., $P(Odd = true) = P(1) + P(3) + P(5) = 1/6 + 1/6 + 1/6 = 1/2$

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., $(a \vee b) \equiv (\neg a \wedge b) \vee (a \wedge \neg b) \vee (a \wedge b)$

$\Rightarrow P(a \vee b) = P(\neg a \wedge b) + P(a \wedge \neg b) + P(a \wedge b)$

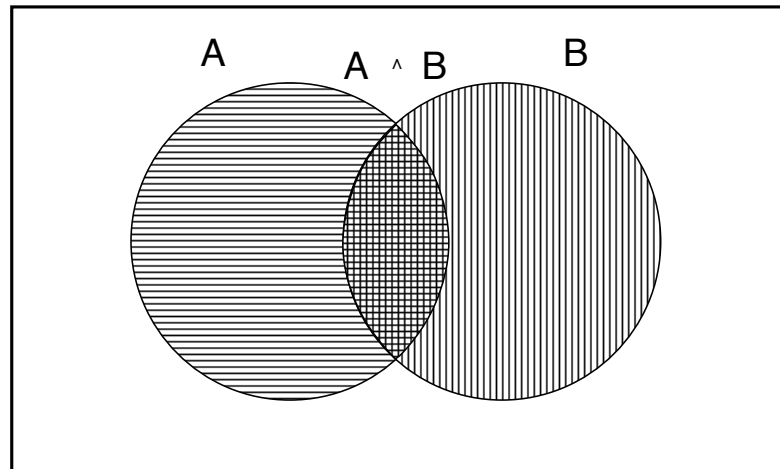
Why use probability?



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

E.g., $P(a \vee b) = P(a) + P(b) - P(a \wedge b)$

True



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?)

Cavity = true is a proposition, also written *cavity*

Discrete random variables (finite or infinite)

e.g., *Weather* is one of $\langle \textit{sunny}, \textit{rain}, \textit{cloudy}, \textit{snow} \rangle$

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., $P(\text{Cavity} = \text{true}) = 0.1$ and $P(\text{Weather} = \text{sunny}) = 0.72$

correspond to belief prior to arrival of any (new) evidence

Probability distribution gives values for all possible assignments:

$\mathbf{P}(\text{Weather}) = \langle 0.72, 0.1, 0.08, 0.1 \rangle$ (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)

$\mathbf{P}(\text{Weather}, \text{Cavity}) =$ a 4×2 matrix of values:

<i>Weather =</i>	<i>sunny</i>	<i>rain</i>	<i>cloudy</i>	<i>snow</i>
<i>Cavity = true</i>	0.144	0.02	0.016	0.02
<i>Cavity = false</i>	0.576	0.08	0.064	0.08

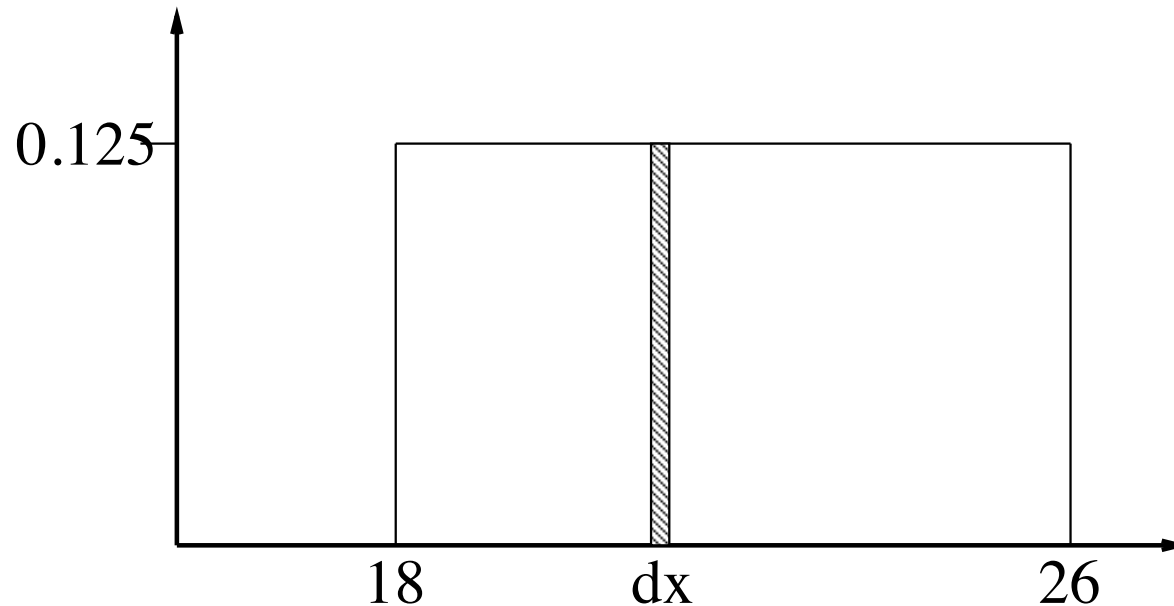
Every question about a domain can be answered by the joint distribution because every event is a sum of sample points

Probability for continuous variables



Express distribution as a parameterized function of value:

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



Here P is a **density**; integrates to 1.

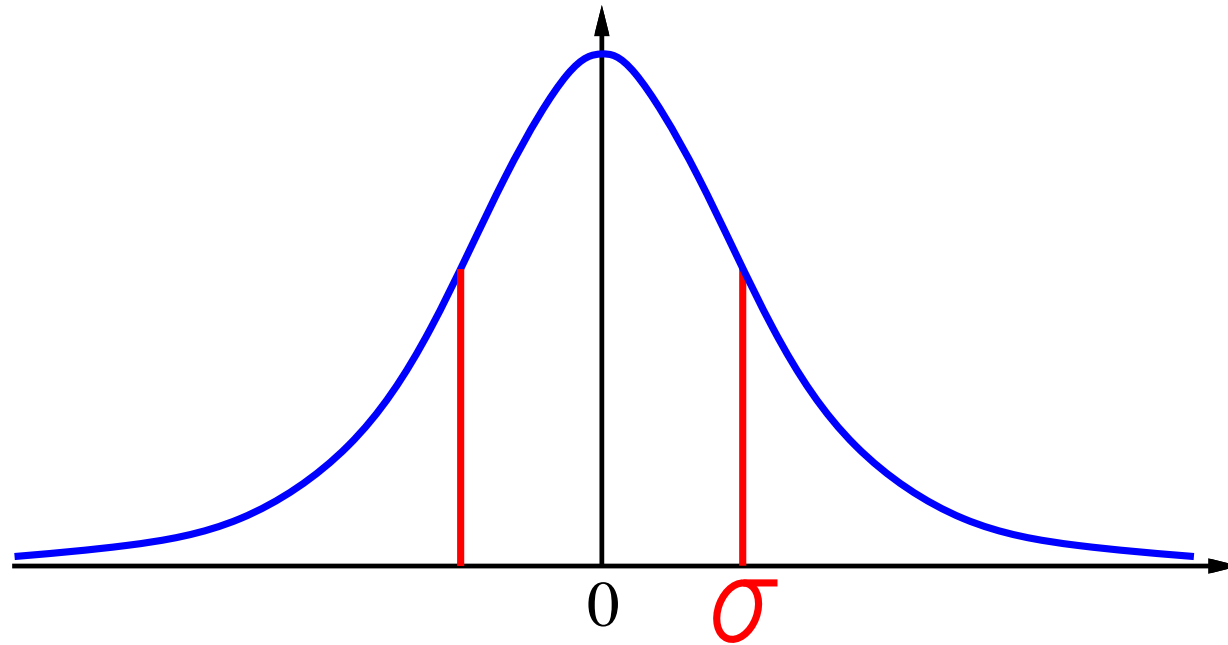
$P(X = 20.5) = 0.125$ really means

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

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., $P(\text{cavity}|\text{toothache}) = 0.8$

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

NOT “if *toothache* then 80% chance of *cavity*”

(Notation for conditional distributions:

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

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

$P(\text{cavity}|\text{toothache}, \text{cavity}) = 1$

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.,

$P(\text{cavity}|\text{toothache}, \text{49ersWin}) = P(\text{cavity}|\text{toothache}) = 0.8$

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.,

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

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

Chain rule is derived by successive application of product rule:

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

Inference by enumeration



Start with the joint distribution:

	<i>toothache</i>		\neg <i>toothache</i>	
	<i>catch</i>	\neg <i>catch</i>	<i>catch</i>	\neg <i>catch</i>
<i>cavity</i>	.108	.012	.072	.008
\neg <i>cavity</i>	.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



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

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

$$P(\textit{toothache}) = 0.108 + 0.012 + 0.016 + 0.064 = 0.2$$

Inference by enumeration



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	<i>toothache</i>		\neg <i>toothache</i>	
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For any proposition ϕ , sum the atomic events where it is true:

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

$$P(\text{cavity} \vee \text{toothache}) = 0.108 + 0.012 + 0.072 + 0.008 + 0.016 + 0.064 = 0.28$$

Inference by enumeration



Start with the joint distribution:

	<i>toothache</i>		\neg <i>toothache</i>	
	<i>catch</i>	\neg <i>catch</i>	<i>catch</i>	\neg <i>catch</i>
<i>cavity</i>	.108	.012	.072	.008
\neg <i>cavity</i>	.016	.064	.144	.576

Can also compute conditional probabilities:

$$\begin{aligned} P(\neg \text{cavity} | \text{toothache}) &= \frac{P(\neg \text{cavity} \wedge \text{toothache})}{P(\text{toothache})} \\ &= \frac{0.016 + 0.064}{0.108 + 0.012 + 0.016 + 0.064} = 0.4 \end{aligned}$$

Normalization



	<i>toothache</i>		\neg <i>toothache</i>	
	<i>catch</i>	\neg <i>catch</i>	<i>catch</i>	\neg <i>catch</i>
<i>cavity</i>	.108	.012	.072	.008
\neg <i>cavity</i>	.016	.064	.144	.576

Denominator can be viewed as a normalization constant α

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

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

Inference by enumeration, contd.



Let \mathbf{X} be all the variables. Typically, we want 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:

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

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:

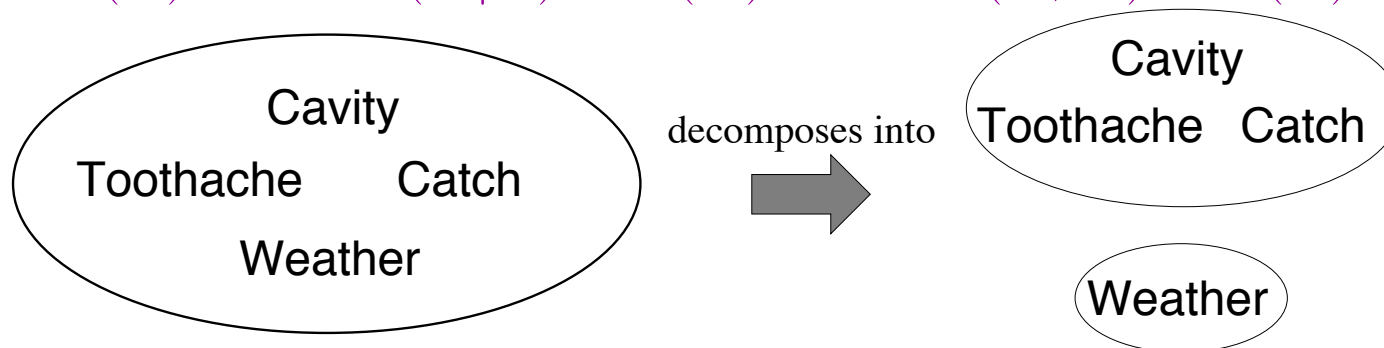
- 1) Worst-case time complexity $O(d^n)$ where d is the largest arity
- 2) Space complexity $O(d^n)$ to store the joint distribution
- 3) How to find the numbers for $O(d^n)$ entries???

Independence



A and B are independent iff

$$\mathbf{P}(A|B) = \mathbf{P}(A) \quad \text{or} \quad \mathbf{P}(B|A) = \mathbf{P}(B) \quad \text{or} \quad \mathbf{P}(A, B) = \mathbf{P}(A)\mathbf{P}(B)$$



$$\begin{aligned} &\mathbf{P}(Toothache, Catch, Cavity, Weather) \\ &= \mathbf{P}(Toothache, Catch, Cavity)\mathbf{P}(Weather) \end{aligned}$$

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

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



Write out full joint distribution using chain rule:

$$\begin{aligned} & \mathbf{P}(Toothache, Catch, Cavity) \\ &= \mathbf{P}(Toothache|Catch, Cavity)\mathbf{P}(Catch, Cavity) \\ &= \mathbf{P}(Toothache|Catch, Cavity)\mathbf{P}(Catch|Cavity)\mathbf{P}(Cavity) \\ &= \mathbf{P}(Toothache|Cavity)\mathbf{P}(Catch|Cavity)\mathbf{P}(Cavity) \end{aligned}$$

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

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

or in distribution form

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

Useful for assessing **diagnostic** probability from **causal** probability:

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

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!

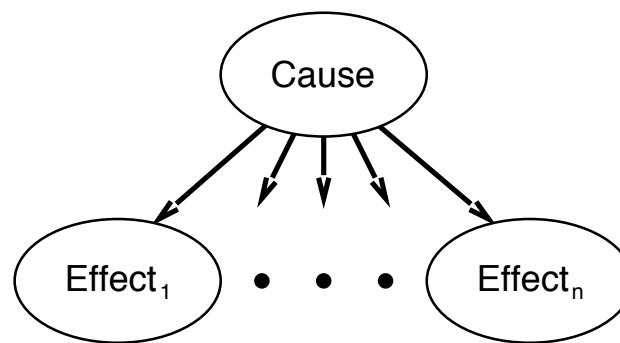
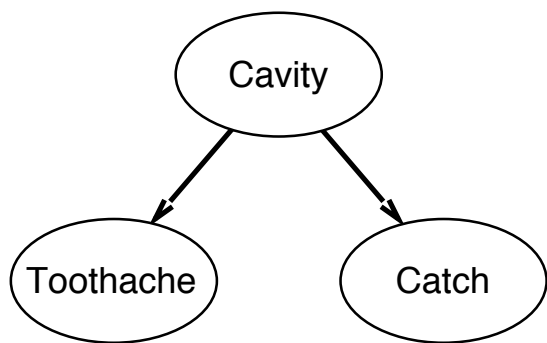
Bayes' Rule and conditional independence



$$\begin{aligned} & \mathbf{P}(Cavity|toothache \wedge catch) \\ &= \alpha \mathbf{P}(toothache \wedge catch|Cavity)\mathbf{P}(Cavity) \\ &= \alpha \mathbf{P}(toothache|Cavity)\mathbf{P}(catch|Cavity)\mathbf{P}(Cavity) \end{aligned}$$

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

$$\mathbf{P}(Cause, Effect_1, \dots, Effect_n) = \mathbf{P}(Cause) \prod_i \mathbf{P}(Effect_i|Cause)$$



Total number of parameters is **linear** in n



Bayesian networks

Bayesian networks



A simple, graphical notation for conditional independence assertions and hence for compact specification of full joint distributions

Syntax:

- a set of nodes, one per variable

- a directed, acyclic graph (link \approx “directly influences”)

- a conditional distribution for each node given its parents:

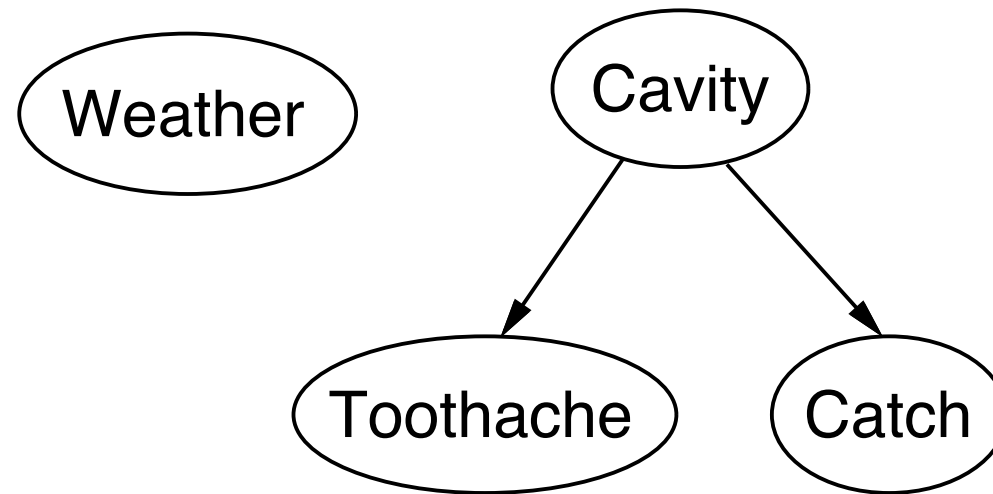
$$P(X_i | Parents(X_i))$$

In the simplest case, conditional distribution represented as a **conditional probability table** (CPT) giving the distribution over X_i for each combination of parent values

Example



Topology of network encodes conditional independence assertions:



Weather is independent of the other variables

Toothache and *Catch* are conditionally independent given *Cavity*

Example



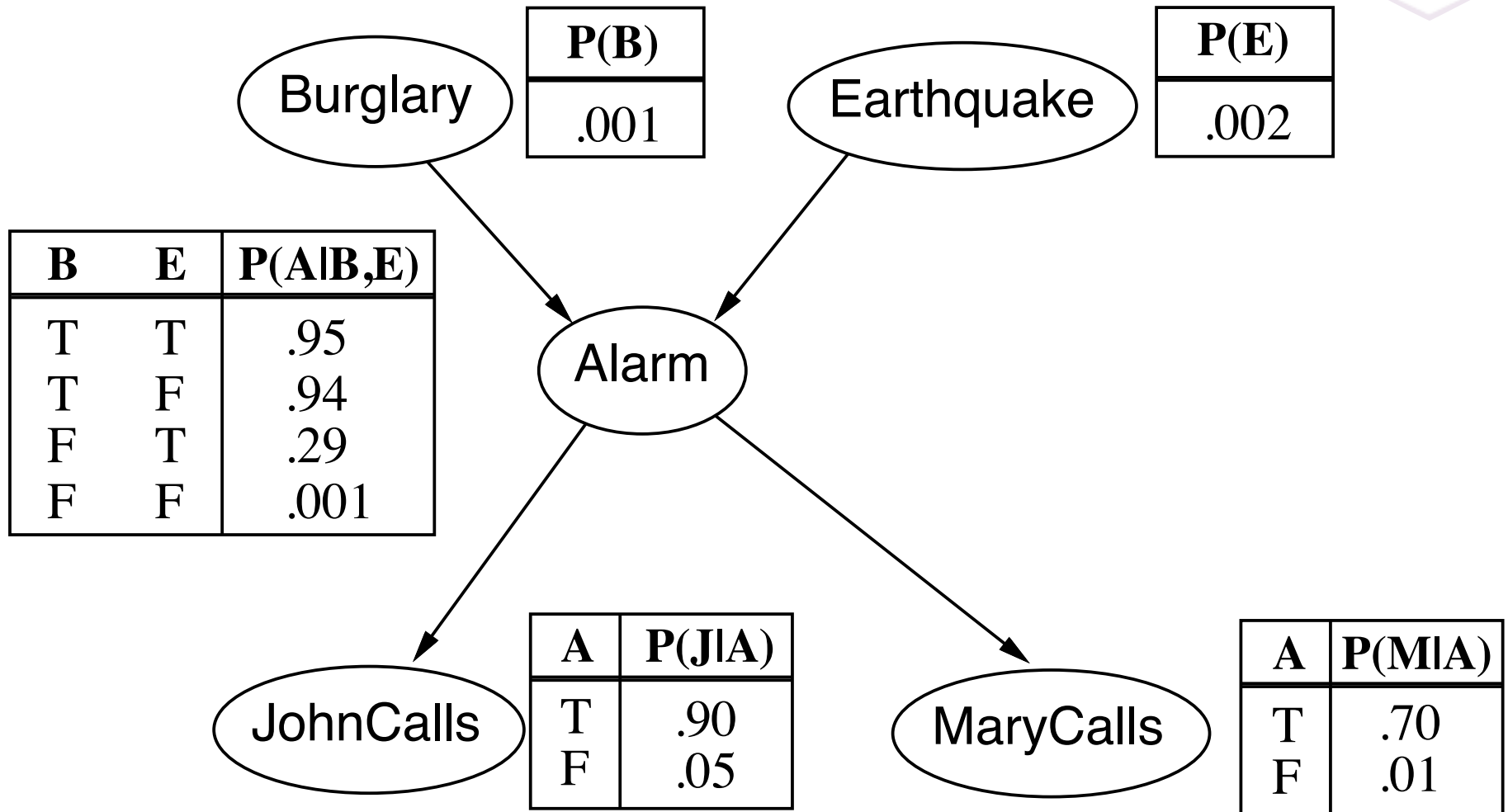
I'm at work, neighbor John calls to say my alarm is ringing, but neighbor Mary doesn't call. Sometimes it's set off by minor earthquakes. Is there a burglar?

Variables: *Burglar*, *Earthquake*, *Alarm*, *JohnCalls*, *MaryCalls*

Network topology reflects “causal” knowledge:

- A burglar can set the alarm off
- An earthquake can set the alarm off
- The alarm can cause Mary to call
- The alarm can cause John to call

Example



Compactness



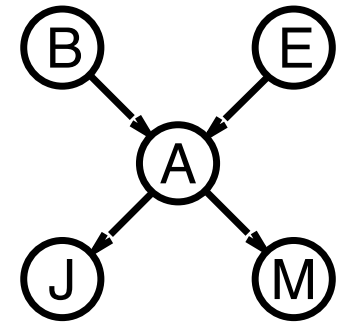
A CPT for Boolean X_i with k Boolean parents has 2^k rows for the combinations of parent values

Each row requires one number p for $X_i = true$ (the number for $X_i = false$ is just $1 - p$)

If each variable has no more than k parents, the complete network requires $O(n \cdot 2^k)$ numbers

I.e., grows linearly with n , vs. $O(2^n)$ for the full joint distribution

For burglary net, $1 + 1 + 4 + 2 + 2 = 10$ numbers (vs. $2^5 - 1 = 31$)



Global semantics



“Global” semantics defines the full joint distribution as the product of the local conditional distributions:

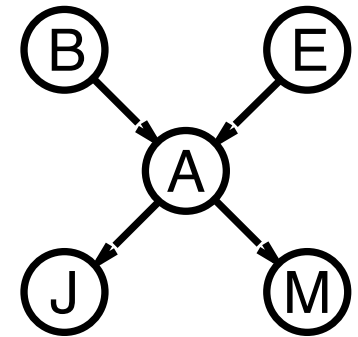
$$P(x_1, \dots, x_n) = \prod_{i=1}^n P(x_i | \text{parents}(X_i))$$

e.g., $P(j \wedge m \wedge a \wedge \neg b \wedge \neg e)$

$$= P(j|a)P(m|a)P(a|\neg b, \neg e)P(\neg b)P(\neg e)$$

$$= 0.9 \times 0.7 \times 0.001 \times 0.999 \times 0.998$$

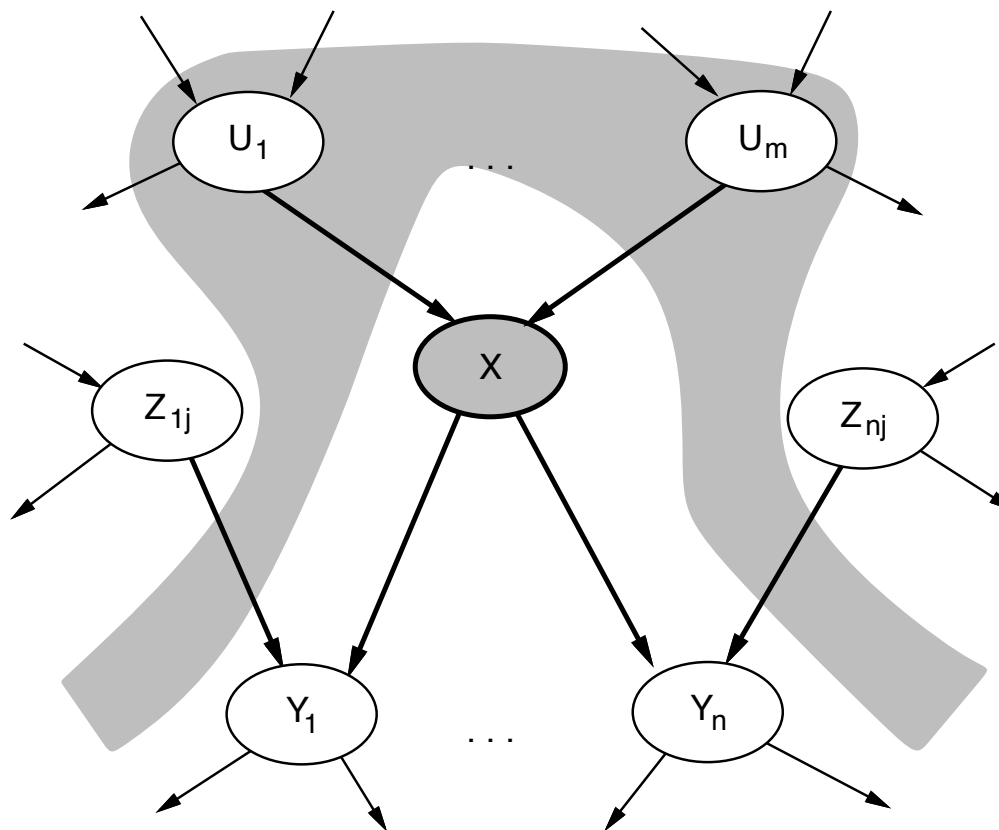
$$\approx 0.00063$$



Local semantics



Local semantics: each node is conditionally independent of its nondescendants given its parents

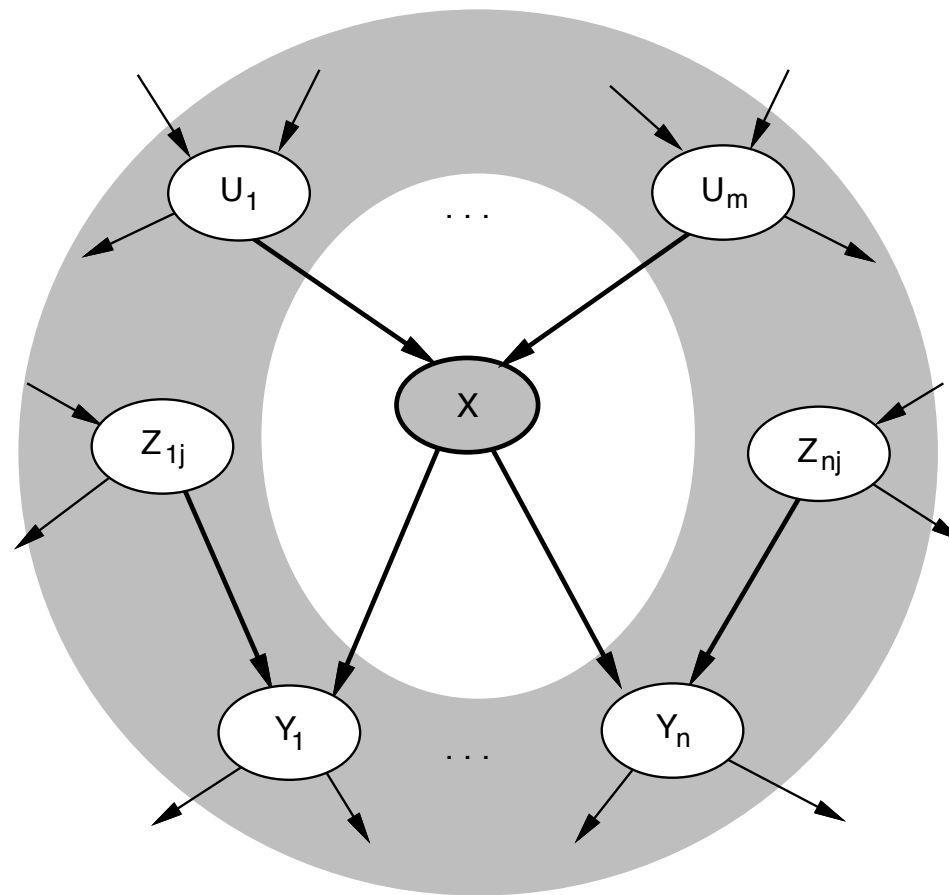


Theorem: Local semantics \Leftrightarrow global semantics

Markov blanket



Each node is conditionally independent of all others given its
Markov blanket: parents + children + children's parents



Constructing Bayesian networks



Need a method such that a series of locally testable assertions of conditional independence guarantees the required global semantics

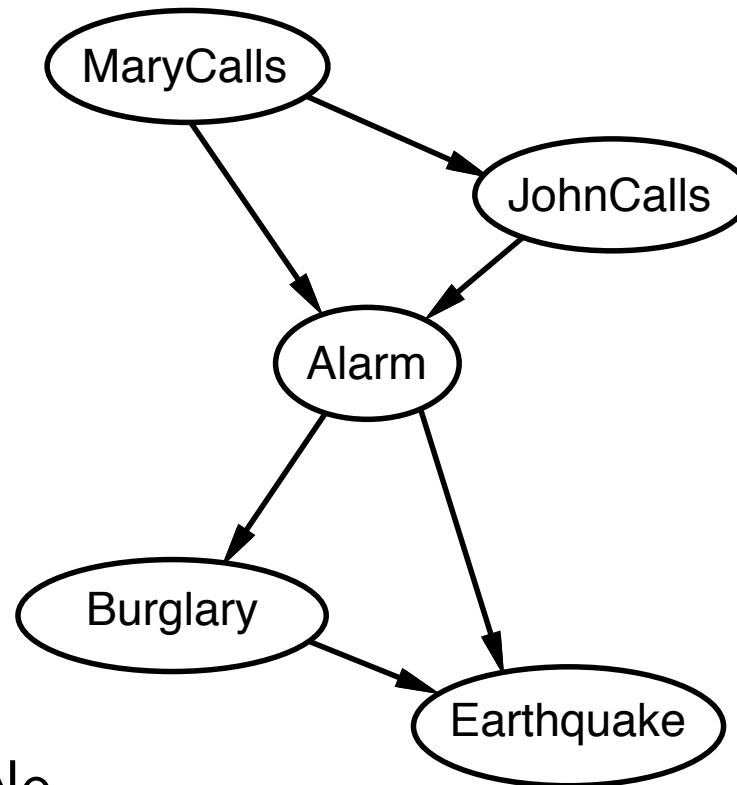
1. Choose an ordering of variables X_1, \dots, X_n
2. For $i = 1$ to n
 - add X_i to the network
 - select parents from X_1, \dots, X_{i-1} such that
$$\mathbf{P}(X_i | Parents(X_i)) = \mathbf{P}(X_i | X_1, \dots, X_{i-1})$$

This choice of parents guarantees the global semantics:

$$\begin{aligned} \mathbf{P}(X_1, \dots, X_n) &= \prod_{i=1}^n \mathbf{P}(X_i | X_1, \dots, X_{i-1}) \quad (\text{chain rule}) \\ &= \prod_{i=1}^n \mathbf{P}(X_i | Parents(X_i)) \quad (\text{by construction}) \end{aligned}$$

Example

Suppose we choose the ordering M, J, A, B, E



$P(J|M) = P(J)$? No

$P(A|J, M) = P(A|J)$? $P(A|J, M) = P(A)$? No

$P(B|A, J, M) = P(B|A)$? Yes

$P(B|A, J, M) = P(B)$? No

$P(E|B, A, J, M) = P(E|A)$? No

$P(E|B, A, J, M) = P(E|A, B)$? Yes

