Announcements

■ HW 4 self-assessment due today (Oct 8) at 11:59pm PT

• **HW 5** due **today** (Oct 8) at 11:59pm PT

Project 3 due Thursday (Oct 10) at 11:59pm PT

- Midterm is on next Thursday (Oct 17) 7-9pm PT
 - Detailed logistics details released later this week
 - Review sessions will be held early next week (details coming soon)

CS188 Outline

- We're done with Parts 1 & 2: Search, Planning, and RL!
- Part 3: Probabilistic Reasoning

Why should we care about probability, randomness, uncertainty in AI?

- Environments may have random events
- Agent may be uncertain about the world state or what actions to take
- Involving randomness may lead to more efficient algorithms

Part 4: Machine Learning

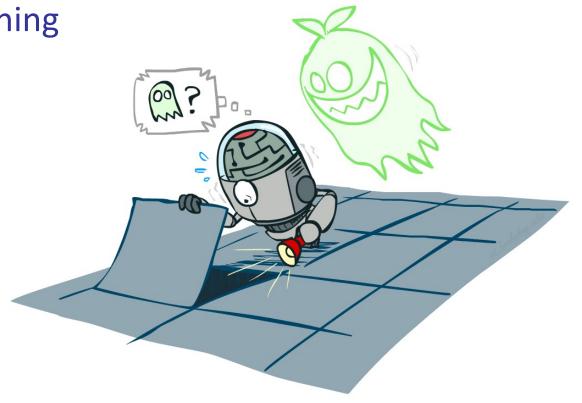
CS188 Outline

We're done with Parts 1 & 2: Search, Planning, and RL!

Part 3: Probabilistic Reasoning

Form and update beliefs:

- Diagnosis
- Speech recognition
- Tracking objects
- Robot mapping
- Genetics
- Error correcting codes
- Explain human cognition
- ... lots more!



Part 4: Machine Learning

CS 188: Artificial Intelligence

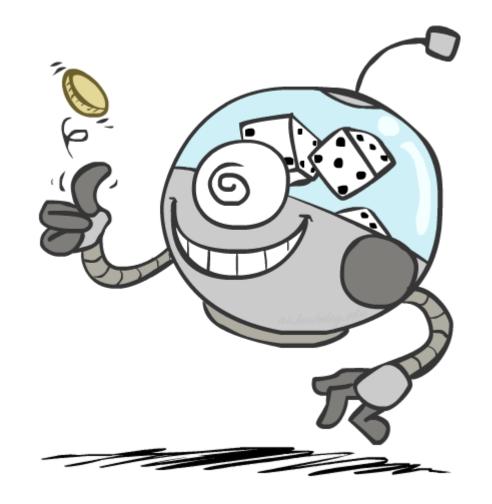
Probability



Today

- Probability
 - Random Variables
 - Joint and Marginal Distributions
 - Conditional Distribution
 - Product Rule, Chain Rule, Bayes' Rule
 - Inference by Enumeration

You'll need all this stuff A LOT for the next few weeks, so make sure you go over it now!



Inference in Ghostbusters

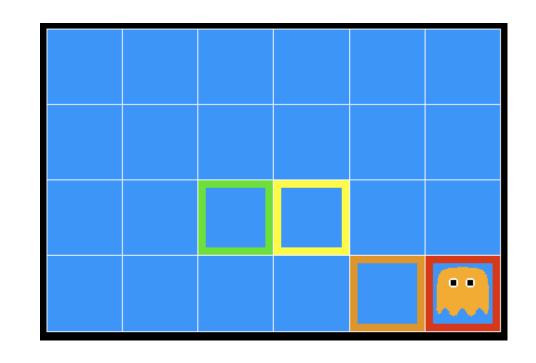
- A ghost is in the grid somewhere
- Sensor readings tell how close a square is to the ghost

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

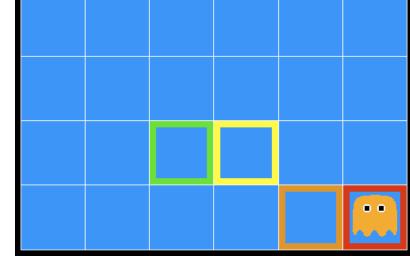
Video of Demo Ghostbuster – No probability



Uncertainty

General situation:

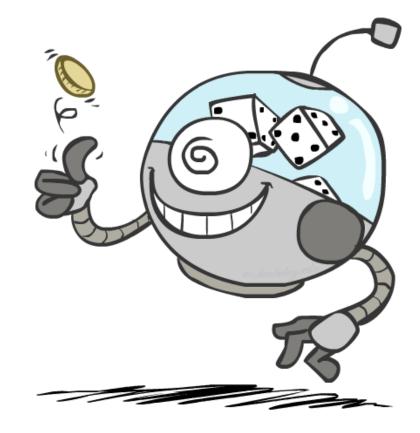
- Observed variables (evidence): Agent knows certain things about the state of the world (e.g., sensor readings or symptoms)
- Unobserved (hidden) variables: Agent needs to reason about other aspects (e.g. where an object is or what disease is present)
- Model: Agent knows something about how the known variables relate to the unknown variables



 Probabilistic reasoning and inference 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), ...}

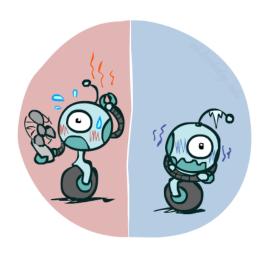


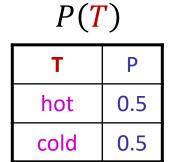
Probability Distributions

Associate a probability with each value of that random variable

Temperature:

Weather:







P(W)

W	Р
sun	0.6
rain	0.1
fog	0.3
meteor	0.0

Probability Distributions

Unobserved random variables have distributions

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T	Р
hot	0.5
cold	0.5

W	Р
sun	0.6
rain	0.1
fog	0.3
meteor	0.0

A distribution is a TABLE of probabilities of values

Shorthand notation:

P(hot) same as P(T = hot)

P(cold) same as P(T = cold)

P(rain) same as P(W = rain)

. . .

OK if all domain entries are unique

A probability (of a lower case value) is a single number:

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

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

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*):

$$P(X_1 = x_1, X_2 = x_2, ..., X_N = x_N)$$

 $P(x_1, x_2, ..., x_N)$

• 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)

T	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

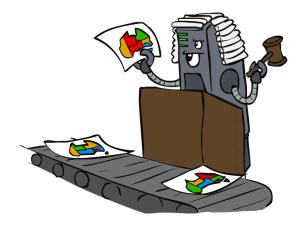
Distribution over T,W

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?
 - Probability that it's hot?
 - Probability that it's hot OR sunny?
- 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, +y)?

■ P(+x)?

■ P(-y OR +x)?

P(X,Y)

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

Quiz: Events

0.2

0.2 + 0.3 = 0.5

0.1 + 0.3 + 0.2 = 0.6

P(X,Y)

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 random variables
- Marginalization (summing out): Combine collapsed rows by adding

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

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

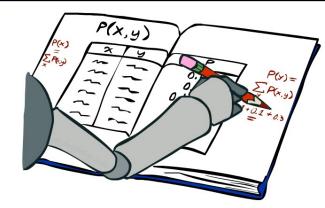
$$P(\mathbf{w}) = \sum_{\mathbf{t}} P(\mathbf{t}, \mathbf{w})$$

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Т	Р
hot	0.5
cold	0.5



W	Р
sun	0.6
rain	0.4



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

hidden (unobserved) variables

Quiz: Marginal Distributions

P(X, Y)

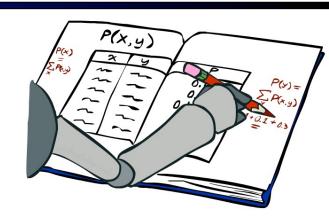
X	Y	Р
+x	+y	0.2
+x	-y	0.3
-X	+y	0.4
-X	-у	0.1

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

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

P(X)

X	Р
+x	
-X	



P(Y)

Y	Р
+y	
- y	

Quiz: Marginal Distributions

P(X, Y)

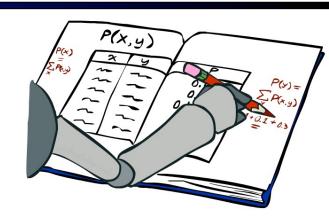
X	Υ	Р
+x	+y	0.2
+x	-y	0.3
-X	+y	0.4
-X	-у	0.1

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

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

P(X)

X	Р
+x	0.5
-X	0.5



P(Y)

Y	Р
+y	0.6
- y	0.4

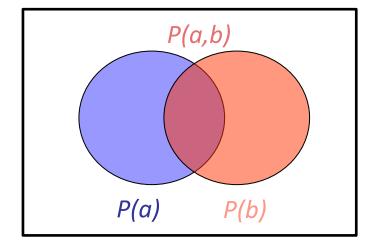
Conditional Probabilities

- A simple relation between joint and conditional probabilities
 - In fact, this is taken as the definition of a conditional probability

evidence

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

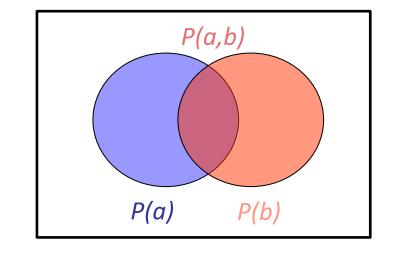
query = (proportion of b where a holds)



Conditional Probabilities

- A simple relation between joint and conditional probabilities
 - In fact, this is taken as the definition of a conditional probability

$$P(a|b) = \frac{P(a,b)}{P(b)}$$
= (proportion of b where a holds)



P	T	7	\overline{W})
_	\ —	•	, ,	

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

■ P(+x | +y)?

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

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

Quiz: Conditional Probabilities

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

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

$$P(-y \mid +x)$$
? $0.3 / 0.5 = 3/5$

$$0.2 / 0.6 = 1/3$$

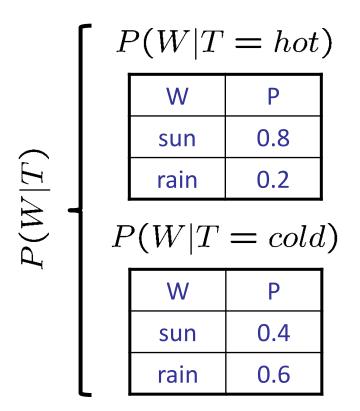
$$0.4 / 0.6 = 2/3$$

Conditional Distributions

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

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

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

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

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

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

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

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

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

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



W	Р
sun	
rain	

Normalization Trick

P(T,W)

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|T=c)

sun

rain

0.4

0.6

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

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

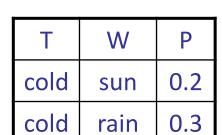
$$= \frac{0.3}{0.2 + 0.3} = 0.6$$

Normalization Trick

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



NORMALIZE the selection (make it sum to one)



P(W|T=c)

W	Р
sun	0.4
rain	0.6

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)



Quiz: Normalization Trick

■ P(X | Y=-y)?

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

select the joint probabilities matching the evidence



X	Υ	Р
+x	-у	0.3
-X	-y	0.1

NORMALIZE the selection (make it sum to one)



X	Р
+X	0.75
-X	0.25

To Normalize

(Dictionary) To bring or restore to a normal condition

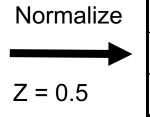
All entries sum to ONE

Procedure:

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

Example 1

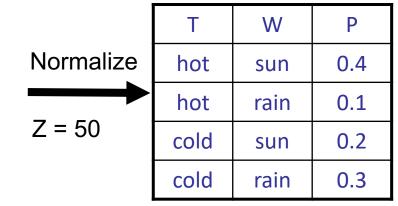
W	Р
sun	0.2
rain	0.3



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



General case:

 $\begin{array}{lll} \blacksquare & \text{Evidence variables:} & E_1 \dots E_k = e_1 \dots e_k \\ \blacksquare & \text{Query* variable:} & Q \\ \blacksquare & \text{Hidden variables:} & H_1 \dots H_r \end{array} \right\} \begin{array}{ll} X_1, X_2, \dots X_n \\ All \ \textit{variables} \end{array}$

We want:

* Works fine with multiple query variables, too

 $P(Q|e_1 \dots e_k)$

Example:

- Variables: arrival time, accident status, weather
- P(arrival time | no accidents)

Evidence: accident status

Query: arrival time

Hidden: weather

P(arrival time | no accidents, rain)

Evidence: accident status, weather

Query: arrival time

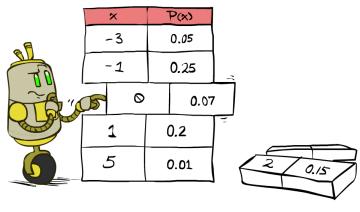
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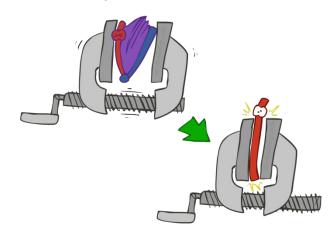
General case:

 $E_1 \dots E_k = e_1 \dots e_k$ $X_1, X_2, \dots X_n$ $All \ variables$ 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**

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

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

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

■ P(W)?

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

■ P(W)? • query

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

■ P(W)?

$$P(sun) = 0.3 + 0.1 + 0.1 + 0.15 = 0.65$$

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

P(W)?

$$P(sun) = 0.3 + 0.1 + 0.1 + 0.15 = 0.65$$
$$P(rain) = 0.05 + 0.05 + 0.05 + 0.20 = 0.35$$

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

evidence
↓

P(W | winter, hot)?
↓
query

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

P(W | winter, hot)?

unnormalized P(sun | winter, hot) = 0.10 unnormalized P(rain | winter, hot) = 0.05 P(sun | winter, hot) = 0.10 / 0.15 = 2/3P(rain | winter, hot) = 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

```
evidence
↓

P(W | winter)?

query hidden (unobserved) variable: T
```

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

■ P(W | winter)?

unnormalized P(sun | winter) = 0.1 + 0.15 = 0.25

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

■ P(W | winter)?

unnormalized P(sun | winter) = 0.1 + 0.15 = 0.25unnormalized P(rain | winter) = 0.05 + 0.20 = 0.25

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

P(W | winter)?

unnormalized P(sun | winter) = 0.1 + 0.15 = 0.25unnormalized P(rain | winter) = 0.05 + 0.20 = 0.25

 $P(sun \mid winter) = 0.25 / 0.50 = 0.5$

 $P(rain \mid winter) = 0.25 / 0.50 = 0.5$

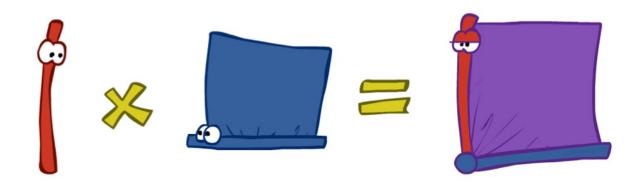
S	Т	W	Р
summer	hot	sun	0.30
summer	hot	rain	0.05
summer	cold	sun	0.10
summer	cold	rain	0.05
winter	hot	sun	0.10
winter	hot	rain	0.05
winter	cold	sun	0.15
winter	cold	rain	0.20

- 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

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



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

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

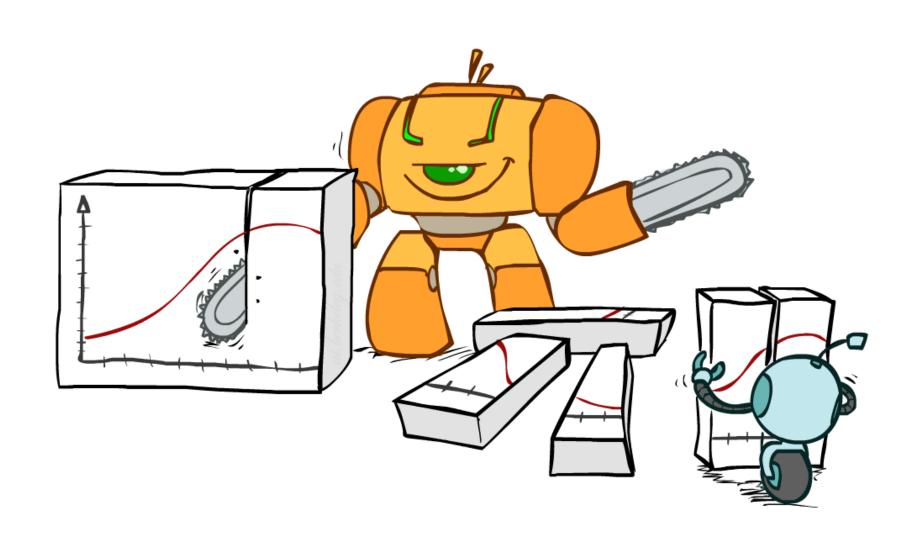
Why is this always true?

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

$$P(x_1)P(x_2|x_1)P(x_3|x_1,x_2)$$

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

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:

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

- 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
$$P(+s|-m) = 0.01$$

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

$$P(+m \mid +s) \cong 0.008$$

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)?

Quiz: Bayes' Rule

Given:

P(W)R P 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

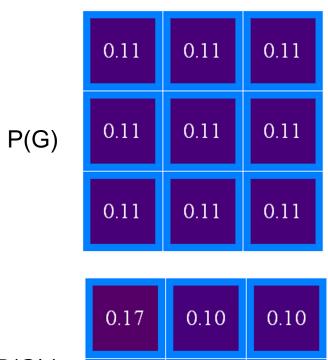
What is P(W | dry)?

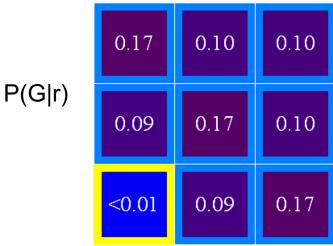
unnormalized P(sun|dry) = P(dry|sun) * P(sun) = 0.9 * 0.8 = 0.72unnormalized P(rain|dry) = P(dry|rain) * P(rain) = 0.3 * 0.2 = 0.06P(sun|dry) = 0.72/0.78 = 12/13P(rain|dry) = 0.06/0.78 = 1/13

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:

unnormalized P(g|r) = P(r|g)P(g)





[Demo: Ghostbuster – with probability (L12D2)]

Video of Demo Ghostbusters with Probability



Next Time: Bayes' Nets