

Introduction to Artificial Intelligence

English practicals 6: Probability in AI

Marika Ivanová

Department of Theoretical Computer Science and Mathematical Logic (KTIML)
Faculty of Mathematics and Physics

March 22th 2022

Reasoning under uncertainty

- Sometimes we have to understand what is going on in a system despite having imperfect or incomplete information

Reasoning under uncertainty

- Sometimes we have to understand what is going on in a system despite having imperfect or incomplete information
- Reasons for why we reason under uncertainty:
 - ① **laziness:** modeling every detail is expensive
 - ② **ignorance:** lack of understanding

Reasoning under uncertainty

- Sometimes we have to understand what is going on in a system despite having imperfect or incomplete information
- Reasons for why we reason under uncertainty:
 - ① **laziness:** modeling every detail is expensive
 - ② **ignorance:** lack of understanding
- Example: deploy a network of smoke sensors to detect a fire in a building
 - ① We are too lazy to model what, other than fire, triggers the sensors
 - ② We do not know how exactly smoke triggers the sensors (smoke intensity,...)

Probability

- **Probability space** represents our uncertainty regarding a random experiment
- It consists of
 - ① **Sample space** Ω - set of outcomes
 - ② **Probability measure** P - real function of the subsets of Ω
- **Event** - a set of outcomes $A \subseteq \Omega$. $P(A)$ represents how likely is it that the experiment's actual outcome belongs to A .

The three axioms of probability

- $P(A) \geq 0$ for all events A
- $P(\Omega) = 1$
- $P(A \cup B) = P(A) + P(B)$ for disjoint events A and B

The three axioms of probability

- $P(A) \geq 0$ for all events A
- $P(\Omega) = 1$
- $P(A \cup B) = P(A) + P(B)$ for disjoint events A and B

Several simple consequences:

- $P(A) = 1 - P(\Omega \setminus A)$
- $P(\emptyset) = 0$
- if $A \subseteq B$ then $P(A) \leq P(B)$
- $P(A \cup B) = P(A) + P(B) - P(A \cap B)$
- $P(A \cup B) \leq P(A) + P(B)$
- ...

Mutually exclusive events

- Two events are **mutually exclusive** when they cannot occur at the same time

$$P(A \vee B) = P(A) + P(B)$$

Mutually exclusive events

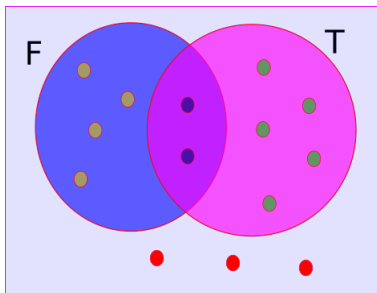
- Two events are **mutually exclusive** when they cannot occur at the same time

$$P(A \vee B) = P(A) + P(B)$$

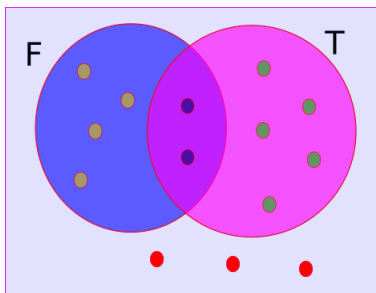
- **Inclusive events** can happen at the same time

$$P(A \vee B) = P(A) + P(B) - P(A \& B)$$

Conditional probability - reasoning with partial information

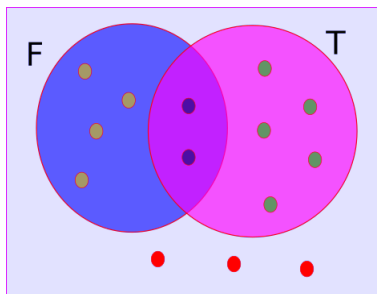


Conditional probability - reasoning with partial information



	F	$\neg F$	Sum row
T	2 2/14	5 5/14	7 7/14
$\neg T$	4 4/14	3 3/14	7 7/14
Sum column	6 6/14	8 8/14	

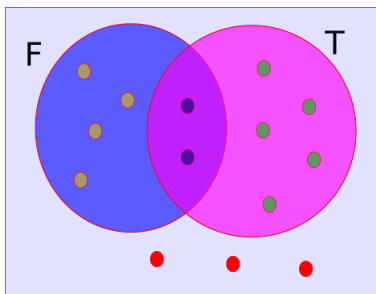
Conditional probability - reasoning with partial information



	F	$\neg F$	Sum row
T	2 2/14	5 5/14	7 7/14
$\neg T$	4 4/14	3 3/14	7 7/14
Sum column	6 6/14	8 8/14	

$$P(\neg F|T) = P(\neg F \& T|T) = \frac{5}{7} = \frac{5/14}{7/14} = \frac{P(\neg F \& T)}{P(T)} \approx 0.71$$

Conditional probability - reasoning with partial information



	F	$\neg F$	Sum row
T	2 2/14	5 5/14	7 7/14
$\neg T$	4 4/14	3 3/14	7 7/14
Sum column	6 6/14	8 8/14	

$$P(\neg F|T) = P(\neg F \& T|T) = \frac{5}{7} = \frac{5/14}{7/14} = \frac{P(\neg F \& T)}{P(T)} \approx 0.71$$

$$P(T|\neg F) = P(T \& \neg F|\neg F) = \frac{5}{8} = \frac{5/14}{8/14} = \frac{P(T \& \neg F)}{P(\neg F)} \approx 0.63$$

Conditional probability - reasoning with partial information

$$P(\neg F|T) = \frac{P(\neg F \& T)}{P(T)}$$

$$P(T|\neg F) = \frac{P(T \& \neg F)}{P(\neg F)}$$

Conditional probability - reasoning with partial information

$$P(\neg F|T) = \frac{P(\neg F \& T)}{P(T)}$$

$$P(T|\neg F) = \frac{P(T \& \neg F)}{P(\neg F)}$$

$$P(\neg F|T)P(T) = \frac{P(\neg F \& T)}{P(T)}P(T) \Rightarrow P(\neg F|T)P(T) = P(\neg F \& T)$$

Conditional probability - reasoning with partial information

$$P(\neg F|T) = \frac{P(\neg F \& T)}{P(T)}$$

$$P(T|\neg F) = \frac{P(T \& \neg F)}{P(\neg F)}$$

$$P(\neg F|T)P(T) = \frac{P(\neg F \& T)}{P(T)}P(T) \Rightarrow P(\neg F|T)P(T) = P(\neg F \& T)$$

$$P(T|\neg F)P(\neg F) = \frac{P(T \& \neg F)}{P(\neg F)}P(\neg F) \Rightarrow P(T|\neg F)P(\neg F) = P(T \& \neg F)$$

Conditional probability - reasoning with partial information

$$P(\neg F|T) = \frac{P(\neg F \& T)}{P(T)}$$

$$P(T|\neg F) = \frac{P(T \& \neg F)}{P(\neg F)}$$

$$P(\neg F|T)P(T) = \frac{P(\neg F \& T)}{P(T)}P(T) \Rightarrow P(\neg F|T)P(T) = P(\neg F \& T)$$

$$P(T|\neg F)P(\neg F) = \frac{P(T \& \neg F)}{P(\neg F)}P(\neg F) \Rightarrow P(T|\neg F)P(\neg F) = P(T \& \neg F)$$

$$P(\neg F|T)P(T) = P(T|\neg F)P(\neg F)$$

Conditional probability - reasoning with partial information

$$P(\neg F|T) = \frac{P(\neg F \& T)}{P(T)}$$

$$P(T|\neg F) = \frac{P(T \& \neg F)}{P(\neg F)}$$

$$P(\neg F|T)P(T) = \frac{P(\neg F \& T)}{P(T)}P(T) \Rightarrow P(\neg F|T)P(T) = P(\neg F \& T)$$

$$P(T|\neg F)P(\neg F) = \frac{P(T \& \neg F)}{P(\neg F)}P(\neg F) \Rightarrow P(T|\neg F)P(\neg F) = P(T \& \neg F)$$

$$P(\neg F|T)P(T) = P(T|\neg F)P(\neg F)$$

Bayes rule

$$P(A|B)P(B) = P(B|A)P(A)$$

Dependent vs independent events

- Two events are **independent**, if the fact that one event occurred does not affect the probability that the other event will occur

Dependent vs independent events

- Two events are **independent**, if the fact that one event occurred does not affect the probability that the other event will occur

$$P(A\&B) = P(A)P(B)$$

Dependent vs independent events

- Two events are **independent**, if the fact that one event occurred does not affect the probability that the other event will occur

$$P(A\&B) = P(A)P(B)$$

Ex: Rolling two dice, getting 4 on the 1st (A), and 5 on the 2nd (B)

Dependent vs independent events

- Two events are **independent**, if the fact that one event occurred does not affect the probability that the other event will occur

$$P(A\&B) = P(A)P(B)$$

Ex: Rolling two dice, getting 4 on the 1st (A), and 5 on the 2nd (B)

- Two events are **dependent**, if the occurrence of one event does affect the probability that the other event will occur

Dependent vs independent events

- Two events are **independent**, if the fact that one event occurred does not affect the probability that the other event will occur

$$P(A\&B) = P(A)P(B)$$

Ex: Rolling two dice, getting 4 on the 1st (A), and 5 on the 2nd (B)

- Two events are **dependent**, if the occurrence of one event does affect the probability that the other event will occur

$$P(A\&B) = P(A)P(B|A)$$

Dependent vs independent events

- Two events are **independent**, if the fact that one event occurred does not affect the probability that the other event will occur

$$P(A\&B) = P(A)P(B)$$

Ex: Rolling two dice, getting 4 on the 1st (A), and 5 on the 2nd (B)

- Two events are **dependent**, if the occurrence of one event does affect the probability that the other event will occur

$$P(A\&B) = P(A)P(B|A)$$

Ex: Choosing 2 cards from a deck, getting first red card (A) and second red card (B)

Dependent vs independent events

- Two events are **independent**, if the fact that one event occurred does not affect the probability that the other event will occur

$$P(A\&B) = P(A)P(B)$$

Ex: Rolling two dice, getting 4 on the 1st (A), and 5 on the 2nd (B)

- Two events are **dependent**, if the occurrence of one event does affect the probability that the other event will occur

$$P(A\&B) = P(A)P(B|A)$$

Ex: Choosing 2 cards from a deck, getting first red card (A) and second red card (B)

Product rule

$$P(A\&B) = P(B|A)P(A)$$

Dependent vs independent events

- Two events are **independent**, if the fact that one event occurred does not affect the probability that the other event will occur

$$P(A \& B) = P(A)P(B)$$

Ex: Rolling two dice, getting 4 on the 1st (A), and 5 on the 2nd (B)

- Two events are **dependent**, if the occurrence of one event does affect the probability that the other event will occur

$$P(A \& B) = P(A)P(B|A)$$

Ex: Choosing 2 cards from a deck, getting first red card (A) and second red card (B)

Product rule

$$P(A \& B) = P(B|A)P(A)$$

Chain rule

$$P(A_1 \& \dots \& A_k) = P(A_1)P(A_2|A_1)P(A_3|A_1, A_2) \dots P(A_k|A_1, \dots, A_{k-1})$$

Conditional independence of events

Let A , B and C be events. A and B are **conditionally independent given** C iff $P(C) > 0$ and $P(A|B, C) = P(A|C)$

Conditional independence of events

Let A , B and C be events. A and B are **conditionally independent given** C iff $P(C) > 0$ and $P(A|B, C) = P(A|C)$

or equivalently:

$$P(A, B|C) = P(A|C)P(B|C)$$

Conditional independence of events

Let A , B and C be events. A and B are **conditionally independent given** C iff $P(C) > 0$ and $P(A|B, C) = P(A|C)$

or equivalently:

$$P(A, B|C) = P(A|C)P(B|C)$$

Notation: $(A \perp B|C)$

Conditional independence of events

More examples:

Conditional independence of events

More examples:

- Rolling two dice: knowledge that first die rolls 3 tells nothing about the second one (independent events)

When told that the sum is even, restricts the possible outcomes of the second dice (not conditionally independent)

Conditional independence of events

More examples:

- Rolling two dice: knowledge that first die rolls 3 tells nothing about the second one (independent events)

When told that the sum is even, restricts the possible outcomes of the second dice (not conditionally independent)

- Height and math skills are dependent events.

After knowing that two people are 18 years old, there is no reason to think that taller is better in math (conditionally independent)

Exercises

- A family has two children. The younger one is a boy. What is the probability that the other one is also a boy?

Exercises

- A family has two children. The younger one is a boy. What is the probability that the other one is also a boy?

1/2

Exercises

- A family has two children. The younger one is a boy. What is the probability that the other one is also a boy?

1/2

- A family has two children. One of them is a boy. What is the probability that the other one is also a boy?

Exercises

- A family has two children. The younger one is a boy. What is the probability that the other one is also a boy?

1/2

- A family has two children. One of them is a boy. What is the probability that the other one is also a boy?

1/3

Exercises

Company A supplies 40% of the computers sold and is late 5% of the time. Company B supplies 30% of the computers sold and is late 3% of the time. Company C supplies another 30% and is late 2.5% of the time. A computer arrives late - what is the probability that it came from Company A?

Exercises

Company A supplies 40% of the computers sold and is late 5% of the time. Company B supplies 30% of the computers sold and is late 3% of the time. Company C supplies another 30% and is late 2.5% of the time. A computer arrives late - what is the probability that it came from Company A?

- $P(A) = 0.4$ $P(L|A) = 0.05$
- $P(B) = 0.3$ $P(L|B) = 0.03$
- $P(C) = 0.3$ $P(L|C) = 0.025$

Exercises

Company A supplies 40% of the computers sold and is late 5% of the time. Company B supplies 30% of the computers sold and is late 3% of the time. Company C supplies another 30% and is late 2.5% of the time. A computer arrives late - what is the probability that it came from Company A?

- $P(A) = 0.4$ $P(L|A) = 0.05$
- $P(B) = 0.3$ $P(L|B) = 0.03$
- $P(C) = 0.3$ $P(L|C) = 0.025$

$$P(A|L) = \frac{P(L|A)P(A)}{P(L)}$$

Exercises

Company A supplies 40% of the computers sold and is late 5% of the time. Company B supplies 30% of the computers sold and is late 3% of the time. Company C supplies another 30% and is late 2.5% of the time. A computer arrives late - what is the probability that it came from Company A?

- $P(A) = 0.4$ $P(L|A) = 0.05$
- $P(B) = 0.3$ $P(L|B) = 0.03$
- $P(C) = 0.3$ $P(L|C) = 0.025$

$$P(A|L) = \frac{P(L|A)P(A)}{P(L)} = \frac{P(L|A)P(A)}{P(L, A) + P(L, B) + P(L, C)} =$$

Exercises

Company A supplies 40% of the computers sold and is late 5% of the time. Company B supplies 30% of the computers sold and is late 3% of the time. Company C supplies another 30% and is late 2.5% of the time. A computer arrives late - what is the probability that it came from Company A?

- $P(A) = 0.4$ $P(L|A) = 0.05$
- $P(B) = 0.3$ $P(L|B) = 0.03$
- $P(C) = 0.3$ $P(L|C) = 0.025$

$$P(A|L) = \frac{P(L|A)P(A)}{P(L)} = \frac{P(L|A)P(A)}{P(L, A) + P(L, B) + P(L, C)} =$$
$$\frac{P(L|A)P(A)}{P(L|A)P(A) + P(L|B)P(B) + P(L|C)P(C)} =$$

Exercises

Company A supplies 40% of the computers sold and is late 5% of the time. Company B supplies 30% of the computers sold and is late 3% of the time. Company C supplies another 30% and is late 2.5% of the time. A computer arrives late - what is the probability that it came from Company A?

- $P(A) = 0.4$ $P(L|A) = 0.05$
- $P(B) = 0.3$ $P(L|B) = 0.03$
- $P(C) = 0.3$ $P(L|C) = 0.025$

$$\begin{aligned} P(A|L) &= \frac{P(L|A)P(A)}{P(L)} = \frac{P(L|A)P(A)}{P(L, A) + P(L, B) + P(L, C)} = \\ &= \frac{P(L|A)P(A)}{P(L|A)P(A) + P(L|B)P(B) + P(L|C)P(C)} = \\ &= \frac{0.05 * 0.4}{0.05 * 0.4 + 0.03 * 0.3 + 0.025 * 0.3} = 0.548 \end{aligned}$$

Exercises

Consider 3 coins where two are fair, yielding heads with probability 0.50, while the third yields heads with probability 0.75. If one randomly selects one of the coins and tosses it 3 times, yielding 3 heads - what is the probability this is the biased coin?

Exercises

Consider 3 coins where two are fair, yielding heads with probability 0.50, while the third yields heads with probability 0.75. If one randomly selects one of the coins and tosses it 3 times, yielding 3 heads - what is the probability this is the biased coin?

- $P(B) = 1/3$ $P(H|B) = 0.75$
- $P(\neg B) = 2/3$ $P(H|\neg B) = 0.5$
- $P(B|HHH) = ?$

Exercises

Consider 3 coins where two are fair, yielding heads with probability 0.50, while the third yields heads with probability 0.75. If one randomly selects one of the coins and tosses it 3 times, yielding 3 heads - what is the probability this is the biased coin?

- $P(B) = 1/3$ $P(H|B) = 0.75$
- $P(\neg B) = 2/3$ $P(H|\neg B) = 0.5$
- $P(B|HHH) = ?$
- $P(HHH|B) = (3/4)^3$
- $P(HHH|\neg B) = (1/2)^3$

Exercises

Consider 3 coins where two are fair, yielding heads with probability 0.50, while the third yields heads with probability 0.75. If one randomly selects one of the coins and tosses it 3 times, yielding 3 heads - what is the probability this is the biased coin?

- $P(B) = 1/3$ $P(H|B) = 0.75$
- $P(\neg B) = 2/3$ $P(H|\neg B) = 0.5$
- $P(B|HHH) = ?$
- $P(HHH|B) = (3/4)^3$
- $P(HHH|\neg B) = (1/2)^3$

$$P(B|HHH) = \frac{P(HHH|B)P(B)}{P(HHH)} = \frac{P(HHH|B)P(B)}{P(HHH, B) + P(HHH, \neg B)}$$

Exercises

Consider 3 coins where two are fair, yielding heads with probability 0.50, while the third yields heads with probability 0.75. If one randomly selects one of the coins and tosses it 3 times, yielding 3 heads - what is the probability this is the biased coin?

- $P(B) = 1/3$ $P(H|B) = 0.75$
- $P(\neg B) = 2/3$ $P(H|\neg B) = 0.5$
- $P(B|HHH) = ?$
- $P(HHH|B) = (3/4)^3$
- $P(HHH|\neg B) = (1/2)^3$

$$P(B|HHH) = \frac{P(HHH|B)P(B)}{P(HHH)} = \frac{P(HHH|B)P(B)}{P(HHH, B) + P(HHH, \neg B)}$$

$$\frac{(3/4)^3 * (1/3)}{(3/4)^3 * (1/3) + (1/2)^3 * (2/3)} = 0.6279$$

Exercises - properties of conditional probability

For the following implications decide whether they are true or find a counterexample

Exercises - properties of conditional probability

For the following implications decide whether they are true or find a counterexample

- 1 If $P(A|B, C) = P(B|A, C)$, then $P(A|C) = P(B|C)$

Exercises - properties of conditional probability

For the following implications decide whether they are true or find a counterexample

① If $P(A|B, C) = P(B|A, C)$, then $P(A|C) = P(B|C)$

$$\frac{P(A,B,C)}{P(B,C)} = \frac{P(B,A,C)}{P(A,C)} \Rightarrow P(A, C) = P(B, C) \Rightarrow P(A|C)/P(C) = P(B|C)/P(C)$$

Exercises - properties of conditional probability

For the following implications decide whether they are true or find a counterexample

- ① If $P(A|B, C) = P(B|A, C)$, then $P(A|C) = P(B|C)$

$$\frac{P(A,B,C)}{P(B,C)} = \frac{P(B,A,C)}{P(A,C)} \Rightarrow P(A, C) = P(B, C) \Rightarrow P(A|C)/P(C) = P(B|C)/P(C)$$

- ② If $P(A|B, C) = P(A)$, then $P(B|C) = P(B)$

Exercises - properties of conditional probability

For the following implications decide whether they are true or find a counterexample

- ① If $P(A|B, C) = P(B|A, C)$, then $P(A|C) = P(B|C)$

$$\frac{P(A,B,C)}{P(B,c)} = \frac{P(B,A,C)}{P(A,C)} \Rightarrow P(A, C) = P(B, C) \Rightarrow P(A|C)/P(C) = P(B|C)/P(C)$$

- ② If $P(A|B, C) = P(A)$, then $P(B|C) = P(B)$

A - it rains today, B - dice rolls 6, C - the same dice rolls > 4

Exercises - properties of conditional probability

For the following implications decide whether they are true or find a counterexample

- ① If $P(A|B, C) = P(B|A, C)$, then $P(A|C) = P(B|C)$
$$\frac{P(A,B,C)}{P(B,C)} = \frac{P(B,A,C)}{P(A,C)} \Rightarrow P(A, C) = P(B, C) \Rightarrow P(A|C)/P(C) = P(B|C)/P(C)$$
- ② If $P(A|B, C) = P(A)$, then $P(B|C) = P(B)$
A - it rains today, B - dice rolls 6, C - the same dice rolls > 4
- ③ If $P(A|B) = P(A)$, then $P(A|B, C) = P(A|C)$

Exercises - properties of conditional probability

For the following implications decide whether they are true or find a counterexample

- ① If $P(A|B, C) = P(B|A, C)$, then $P(A|C) = P(B|C)$

$$\frac{P(A,B,C)}{P(B,C)} = \frac{P(B,A,C)}{P(A,C)} \Rightarrow P(A, C) = P(B, C) \Rightarrow P(A|C)/P(C) = P(B|C)/P(C)$$

- ② If $P(A|B, C) = P(A)$, then $P(B|C) = P(B)$

A - it rains today, B - dice rolls 6, C - the same dice rolls > 4

- ③ If $P(A|B) = P(A)$, then $P(A|B, C) = P(A|C)$

A - first dice rolls 5, B - second dice rolls 3, C - sum is > 4