

15-0: Uncertainty

- In many interesting agent environments, *uncertainty* plays a central role.
- Actions may have nondeterministic effects.
 - Shooting an arrow at a target, retrieving a web page, moving
- Agents may not know the true state of the world.
 - Incomplete sensors, dynamic environment
- Relations between facts may not be deterministic.
 - Sometimes it rains when it's cloudy.
 - Sometimes I play tennis when it's humid.
- Rational agents will need to deal with uncertainty.

15-1: Logic and Uncertainty

- We've already seen how to use logic to deal with uncertainty.
 - $Studies(Bart) \vee WatchesTV(Bart)$
 - $Hungry(Homer) \Rightarrow Eats(Homer, HotDog) \vee Eats(Homer, Pie)$
 - $\exists x Hungry(x)$
- Unfortunately, the logical approach has some drawbacks.

15-2: Weaknesses with logic

- Qualifying all possible outcomes.
 - "If I leave now, I'll be on time, unless there's an earthquake, or I run out of gas, or there's an accident ..."
- We may not know all possible outcomes.
 - "If a patient has a toothache, she may have a cavity, or may have gum disease, or maybe something else we don't know about."
- We have no way to talk about the likelihood of events.
 - "It's possible that I'll get hit by lightning today."

15-3: Qualitative vs. Quantitative

- Logic gives us a *qualitative* approach to uncertainty.
 - We can say that one event is more common than another, or that something is a possibility.
 - Useful in cases where we don't have statistics, or we want to reason more abstractly.
- Probability allows us to reason *quantitatively*
 - We assign concrete values to the chance of an event occurring and derive new concrete values based on observations.

15-4: Uncertainty and Rationality

- Recall our definition of rationality:

- A rational agent is one that acts to maximize its performance measure.
- How do we define this in an uncertain world?
- We will say that an agent has a *utility* for different outcomes, and that those outcomes have a *probability* of occurring.
- An agent can then consider each of the possible outcomes, their utility, and the probability of that outcome occurring, and choose the action that produces the highest *expected* (or average) utility.
- The theory of combining preferences over outcomes with the probability of an outcome's occurrence is called *decision theory*.
 - Talk a bit more about decision theory after we've covered probability theory.

15-5: Basic Probability

- A probability signifies a *belief* that a proposition is true.
 - $P(\text{BartStudied}) = 0.01$
 - $P(\text{Hungry}(\text{Homer})) = 0.99$
- The proposition itself is true or false - we just don't know which.
- This is different than saying the sentence is partially true.
 - "Bart is short" - this is *sort of* true, since "short" is a vague term.
- An agent's *belief state* is a representation of the probability of the value of each proposition of interest.

15-6: Notation

- A *Random Variable* (or just *variable*) is a variable whose value can be described using probabilities
 - Use Upper Case for variables – X, Y, Z , etc.
- Random Variables can have discrete or continuous values (for now, we will assume discrete values)
 - use lower case for values of variables – x, y, x_1, x_2 , etc.
- $P(X = x)$ is the probability that variable X has the value x
 - Can also be written as $P(x)$

15-7: Notation

- If variable X can have the values x_1, x_2, \dots, x_n , then the expression $P(X)$ stands for a vector which contains $P(X = x_k)$, for all values x_k of X

$$P(X) = [P(X = x_1), P(X = x_2), \dots, P(X = x_n)]$$

- If D is a variable that represents the value of a fair die, then

$$P(D) = [1/6, 1/6, 1/6, 1/6, 1/6, 1/6]$$

15-8: Notation

- Variable W , represents Weather, which can have values sunny, cloudy, rain, or snow.
 - $P(W = \text{sunny}) = 0.7$
 - $P(W = \text{cloudy}) = 0.2$
 - $P(W = \text{rain}) = 0.08$

- $P(W = \text{snow}) = 0.02$
- $P(W) = [0.7, 0.2, 0.08, 0.02]$

15-9: **Notation – AND**

$$P(x, y) = P(X = x \wedge Y = y)$$

- Given two fair dice D_1 and D_2 :
 $P(D_1 = 3, D_2 = 4) = 1/36$
- $P(X, Y)$ represents the set of $P(x, y)$ for all values x of X and y of Y . Thus, $P(D_1, D_2)$ represents 36 different values.

15-10: **Notation – Binary Variables**

- If X has two values (false and true), we can represent:
 - $P(X = \text{false})$ as $P(\neg x)$, and
 - $P(X = \text{true})$ as $P(x)$

15-11: **Conditional Probability**

- $P(x|y)$ = Probability that $X = x$ given that all we know is $Y = y$
- $P(\text{cavity}|\text{toothache}) = 0.8$
- $P(\text{Cavity}|\text{Toothache})$ represents 4 values:

$$\begin{bmatrix} P(\neg\text{cavity}|\neg\text{toothache}) & P(\text{cavity}|\neg\text{toothache}) \\ P(\neg\text{cavity}|\text{toothache}) & P(\text{cavity}|\text{toothache}) \end{bmatrix}$$

15-12: **Conditional Probability**

- We can define conditional probabilities in terms of unconditional probabilities.

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

Whenever $P(b) > 0$

- $P(a, b) = P(a|b)P(b) = P(b|a)P(a)$
- $P(A, B) = P(A|B)P(B)$ means $P(a, b) = P(a|b)P(b)$ for all values a, b

15-13: **Axioms of Probability**

- $0 \leq P(a) \leq 1$
- $P(\text{true}) = 1, P(\text{false}) = 0$
- $P(a \vee b) = P(a) + P(b) - P(a \wedge b)$

Everything follows from these three axioms

For instance, prove $P(x) = 1 - P(\neg x)$

15-14: Axioms of Probability

- $0 \leq P(a) \leq 1$
- $P(\text{true}) = 1, P(\text{false}) = 0$
- $P(a \vee b) = P(a) + P(b) - P(a \wedge b)$

$$\begin{aligned} P(x \vee \neg x) &= P(x) + P(\neg x) - P(x \wedge \neg x) \\ 1 &= P(x) + P(\neg x) - 0 \\ 1 - P(\neg x) &= P(x) \\ P(x) &= 1 - P(\neg x) \end{aligned}$$

15-15: Joint Probability

- Probability for all possible values of all possible variables

cavity	toothache	0.04
cavity	¬toothache	0.06
¬cavity	toothache	0.01
¬cavity	¬toothache	0.89

- From the joint, we can calculate anything

15-16: Joint Probability

- Probability for all possible values of all possible variables

cavity	toothache	0.04
cavity	¬toothache	0.06
¬cavity	toothache	0.01
¬cavity	¬toothache	0.89

- From the joint, we can calculate anything

- $P(\text{cavity}) = 0.04 + 0.06 = 0.10$
- $P(\text{cavity} \vee \text{toothache}) = 0.04 + 0.06 + 0.01$
 $= 0.11$
- $P(\text{cavity}|\text{toothache}) = P(c, t)/P(t)$
 $= 0.04 / (0.04 + 0.01) = 0.80$

15-17: Joint Probability

sunny	windy	playTennis	0.1
sunny	windy	¬playTennis	0.1
sunny	¬windy	playTennis	0.3
sunny	¬windy	¬playTennis	0.05
¬sunny	windy	playTennis	0.05
¬sunny	windy	¬playTennis	0.2
¬sunny	¬windy	playTennis	0.1
¬sunny	¬windy	¬playTennis	0.1

- $P(\text{sunny})?$

- $P(\text{playTennis}|\sim\text{windy})?$
- $P(\text{playTennis})?$
- $P(\text{playTennis}|\text{sunny} \wedge \sim\text{windy})?$
 - (also written $P(\text{playTennis}|\text{sunny}, \sim\text{windy})$)

15-18: Joint Probability

- Joint can tell us everything
- Calculate the joint, read off what you want to know
- This will *not* work!

15-19: Joint Probability

- Joint can tell us everything
- Calculate the joint, read off what you want to know
- This will *not* work!
 - x different variables, each of which has v values
 - Size of joint = v^x
 - 50 variables, each has 7 values, $1.8 * 10^{42}$ table entries

15-20: Conditional Probability

- Working with the joint is impractical
- Work with conditional probabilities instead
- Manipulate conditional probabilities based on definition:

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

(when $P(B)$ is always > 0)

15-21: Conditional Probability

- Just as we can define conditional probability given probability of a conjunction (AND), we can define the probability of a conjunction given a conditional probability

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

15-22: Conditional Probability

Example:

- $P(\text{cloudy}) = 0.25$
- $P(\text{rain}) = 0.25$
- $P(\text{cloudy} \wedge \text{rain}) = 0.15$
- $P(\text{cloudy} \wedge \sim\text{rain}) = 0.1$
- $P(\sim\text{cloudy} \wedge \text{rain}) = 0.1$

- $P(\neg\text{cloudy} \wedge \neg\text{rain}) = 0.65$
 - Initially, $P(\text{Rain}) = 0.25$. Once we see that it's cloudy, $P(\text{rain}|\text{cloudy}) = P\left(\frac{\text{rain} \wedge \text{cloudy}}{P(\text{cloudy})}\right) = \frac{0.15}{0.25} = 0.6$

15-23: **Independence**

- In some cases, we can simplify matters by noticing that one variable has no effect on another.
- For example, what if we add a fourth variable *DayOfWeek* to our Rain calculation?
- Since the day of the week will not affect the probability of rain, we can assert $P(\text{rain}|\text{cloudy}, \text{monday}) = P(\text{rain}|\text{cloudy}, \text{tuesday}) \dots = P(\text{rain}|\text{cloudy})$
- We say that *DayOfWeek* and *Rain* are independent.
- We can then split the larger joint probability distribution into separate subtables.
- Independence will help us divide the domain into separate pieces.

15-24: **Bayes' Rule**

$$\begin{aligned} P(B|A) &= \frac{P(A \wedge B)}{P(A)} \\ &= \frac{P(A|B)P(B)}{P(A)} \end{aligned}$$

- Also known as Bayes' theorem (or Bayes' law).

15-25: **Bayes' Rule**

$$\begin{aligned} P(B|A) &= \frac{P(A \wedge B)}{P(A)} \\ &= \frac{P(A|B)P(B)}{P(A)} \end{aligned}$$

Generalize Bayes Rule, with additional evidence E:

$$\begin{aligned} P(B|A \wedge E) &= \frac{P(A \wedge B|E)}{P(A|E)} \\ &= \frac{P(A|B \wedge E)P(B|E)}{P(A|E)} \end{aligned}$$

15-26: **Bayes' theorem example**

- Say we know:
 - Meningitis causes a stiff neck in 50% of patients.
 - $P(\text{stiffNeck}|\text{meningitis}) = 0.5$
 - Prior probability of meningitis is 1/50000.
 - $P(\text{meningitis}) = 0.00002$

- Prior probability of a stiff neck is $1/20$
- $P(\text{stiffNeck}) = 0.05$
- A patient comes to use with a stiff neck. What is the probability she has meningitis?
- $P(\text{meningitis}|\text{stiffNeck}) = \frac{P(\text{stiffNeck}|\text{meningitis})P(\text{meningitis})}{P(\text{stiffNeck})} = \frac{0.5 \times 0.00002}{0.05} = 0.0002$

15-27: **Using Bayes Rule**

- Rare disease, strikes one in every 10,000
- Test for the disease that is 95% accurate:
 - $P(t|d) = 0.95$
 - $P(\neg t|\neg d) = 0.95$
- Someone tests positive for the disease, what is the probability that they have it?
 - $P(d|t) = ?$

15-28: **Using Bayes Rule**

- $P(d) = 0.0001$
- $P(t|d) = 0.95$
- $P(\neg t|\neg d) = 0.95$

$$P(d|t) = P(t|d)P(d)/P(t)$$

15-29: **Using Bayes Rule**

- $P(d) = 0.0001$
- $P(t|d) = 0.95$ (and hence $P(\neg t|d) = 0.05$)
- $P(\neg t|\neg d) = 0.95$ (and hence $P(t|\neg d) = 0.05$)

$$P(d|t) = P(t|d)P(d)/P(t)$$

15-30: **Using Bayes Rule**

- $P(d) = 0.0001$
- $P(t|d) = 0.95$
- $P(\neg t|\neg d) = 0.95$

$$\begin{aligned} P(d|t) &= P(t|d)P(d)/P(t) \\ &= 0.95 * 0.0001 / (P(t|d)P(d) + P(t|\neg d)P(\neg d)) \\ &= 0.95 * 0.0001 / (0.95 * 0.0001 + 0.05 * 0.9999) \\ &= 0.0019 \end{aligned}$$

15-31: **Using Bayes Rule**

- This is somewhat counter-intuitive
 - Test is 95% accurate
 - Test is positive
 - Only a 0.19% chance of having the disease!
 - Why?

15-32: **Using Bayes Rule**

- Note that for:
 - $P(a|b) = P(b|a)P(a)/P(b)$
- We needed $P(b)$, which was a little bit of a pain to calculate
- We can often get away with *not* calculating it!

15-33: **Using Bayes Rule**

- $P(a|b) = \alpha P(b|a)P(a)$
- α is a normalizing constant
 - Calculate $P(b|a)P(a)$, $P(b|\neg a)P(\neg a)$
 - $\alpha = \frac{1}{P(b|a)P(a) + P(b|\neg a)P(\neg a)}$
 - No magic here: $\alpha = \frac{1}{P(b)}$

15-34: **Conditional Independence**

- Variable A is conditionally independent of variable B , if $P(A|B) = P(A)$
- Notation: $(A \perp\!\!\!\perp B)$
 - D – roll of a fair die ($d_1 \dots d_6$)
 - C – value of a coin flip (h or t)
 - $P(D|C) = P(D)$
 $P(C|D) = P(C)$
- $(A \perp\!\!\!\perp B) \Leftrightarrow (B \perp\!\!\!\perp A)$
- $P(A|B) = P(A) \Leftrightarrow P(B|A) = P(B)$

15-35: **Conditional Independence**

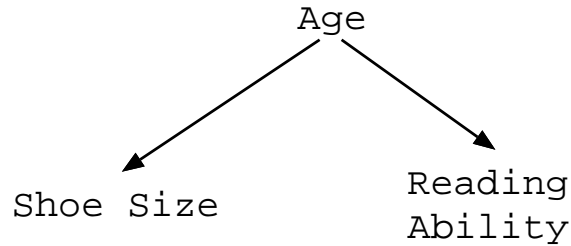
- If A and B are independent, then $P(a, b) = P(a)P(b)$
 - (Also used as a definition of conditional independence – two definitions are equivalent)
- $P(a, b) = P(a|b)P(b) = P(a)P(b)$

15-36: **Conditional Independence**

- At an elementary school, reading scores and shoe sizes are correlated. Why?

15-37: **Conditional Independence**

- At an elementary school, reading scores and shoe sizes are correlated. Why?



- $P(R|S) \neq P(R)$
- $P(R|S, A) = P(R|A)$
- Notation: $(R \perp\!\!\!\perp S | A)$

15-38: **Monte Hall Problem**

From the game show “Let’s make a Deal”

- Pick one of three doors. Fabulous prize behind one door, goats behind other 2 doors
- Monty opens one of the doors you did not pick, shows a goat
- Monty then offers you the chance to switch doors, to the other unopened door
- Should you switch?

15-39: **Monte Hall Problem**

Problem Clarification:

- Prize location selected randomly
- Monty always opens a door, allows contestants to switch
- When Monty has a choice about which door to open, he chooses randomly.

Variables Prize: $P = p_A, p_B, p_C$
 Choose: $C = c_A, c_B, c_C$
 Monty: $M = m_A, m_B, m_C$

15-40: **Monte Hall Problem**

Without loss of generality, assume:

- Choose door A
- Monty opens door B

$P(p_A | c_A, m_B) = ?$

15-41: **Monte Hall Problem**

Without loss of generality, assume:

- Choose door A
- Monty opens door B

$$P(p_A|c_A, m_B) = P(m_B|c_A, p_A) \frac{P(p_A|c_A)}{P(m_B|c_A)}$$

15-42: **Monte Hall Problem** $P(p_A|c_A, m_B) = P(m_B|c_A, p_A) \frac{P(p_A|c_A)}{P(m_B|c_A)}$

- $P(m_B|c_A, p_A) = ?$

15-43: **Monte Hall Problem** $P(p_A|c_A, m_B) = P(m_B|c_A, p_A) \frac{P(p_A|c_A)}{P(m_B|c_A)}$

- $P(m_B|c_A, p_A) = 1/2$

- $P(p_A|c_A) = ?$

15-44: **Monte Hall Problem** $P(p_A|c_A, m_B) = P(m_B|c_A, p_A) \frac{P(p_A|c_A)}{P(m_B|c_A)}$

- $P(m_B|c_A, p_A) = 1/2$

- $P(p_A|c_A) = 1/3$

- $P(m_B|c_A) = ?$

15-45: **Monte Hall Problem** $P(p_A|c_A, m_B) = P(m_B|c_A, p_A) \frac{P(p_A|c_A)}{P(m_B|c_A)}$

- $P(m_B|c_A, p_A) = 1/2$

- $P(p_A|c_A) = 1/3$

- $P(m_B|c_A) = P(m_b|c_A, p_A)P(p_A) +$
 $P(m_b|c_A, p_B)P(p_B) +$
 $P(m_b|c_A, p_C)P(p_C)$

15-46: **Monte Hall Problem** $P(p_A|c_A, m_B) = P(m_B|c_A, p_A) \frac{P(p_A|c_A)}{P(m_B|c_A)}$

- $P(m_B|c_A, p_A) = 1/2$

- $P(p_A|c_A) = 1/3$

- $P(m_B|c_A) = P(m_b|c_A, p_A)P(p_A) +$
 $P(m_b|c_A, p_B)P(p_B) +$
 $P(m_b|c_A, p_C)P(p_C)$

- $P(p_A) = P(p_B) = P(p_C) = 1/3$

- $P(m_b|c_A, p_A) = 1/2$

- $P(m_b|c_A, p_B) = 0$ Won't open prize door

- $P(m_b|c_A, p_C) = 1$ Monty has no choice

15-47: **Monte Hall Problem** $P(p_A|c_A, m_B) = P(m_B|c_A, p_A) \frac{P(p_A|c_A)}{P(m_B|c_A)}$
 $= 1/3$

- $P(m_B|c_A, p_A) = 1/2$

- $P(p_A|c_A) = 1/3$

- $P(m_B|c_A) = P(m_b|c_A, p_A)P(p_A) +$
 $P(m_b|c_A, p_B)P(p_B) +$
 $P(m_b|c_A, p_C)P(p_C) = 1/2$

- $P(p_A) = P(p_B) = P(p_C) = 1/3$
- $P(m_b|c_A, p_A) = 1/2$
- $P(m_b|c_A, p_B) = 0$ Won't open prize door
- $P(m_b|c_A, p_C) = 1$ Monty has no choice

15-48: **Monte Hall Problem** $P(p_C|c_A, m_B) = P(m_B|c_A, p_C) \frac{P(p_C|c_A)}{P(m_B|c_A)}$
 $= 2/3$

- $P(m_B|c_A, p_C) = 1$
- $P(p_C|c_A) = 1/3$
- $P(m_B|c_A) = P(m_b|c_A, p_A)P(p_A) +$
 $P(m_b|c_A, p_B)P(p_B) +$
 $P(m_b|c_A, p_C)P(p_C) = 1/2$
- $P(p_A) = P(p_B) = P(p_C) = 1/3$
- $P(m_b|c_A, p_A) = 1/2$
- $P(m_b|c_A, p_B) = 0$ Won't open prize door
- $P(m_b|c_A, p_C) = 1$ Monty has no choice

15-49: **Rare Disease Redux**

- Rare disease, strikes one in every 10,000
- Two tests, one 95% accurate, other 90% accurate:
 - $P(t1|d) = 0.95, P(\neg t1|\neg d) = 0.95$
 - $P(t2|d) = 0.90, P(\neg t2|\neg d) = 0.90$
- Tests use independent mechanisms to detect disease, and are conditionally independent, given disease state:
 - $P(t1|d, t2) = P(t1|d)$
- Both test are positive, what is the probability of disease?
 - $P(d|t1, t2) = ?$

15-50: **Rare Disease Redux**

$$P(d|t1, t2) = P(t1|d, t2) \frac{P(d|t2)}{P(t1|t2)}$$

$$= P(t1|d) \frac{P(d|t2)}{P(t1|t2)}$$

$$P(d|t1, t2) = P(t1|d, t2) \frac{P(d|t2)}{P(t1|t2)}$$

$$= P(t1|d) \frac{P(d|t2)}{P(t1|t2)}$$

$$P(t1|t2) = ?$$

15-52: **Rare Disease Redux**

$$P(d|t1, t2) = P(t1|d, t2) \frac{P(d|t2)}{P(t1|t2)}$$

$$= P(t1|d) \frac{P(d|t2)}{P(t1|t2)}$$

$$P(t1|t2) = P(t1|t2, d)P(d|t2) + P(t1|t2, \neg d)P(\neg d|t2)$$

$$= P(t1|d)P(d|t2) + P(t1|\neg d)P(\neg d|t2)$$

15-53: **Rare Disease Redux**

15-51: **Rare Disease Redux**

$$\begin{aligned} P(d|t1, t2) &= P(t1|d, t2) \frac{P(d|t2)}{P(t1|t2)} \\ &= P(t1|d) \frac{P(d|t2)}{P(t1|t2)} \end{aligned}$$

$$\begin{aligned} P(t1|t2) &= P(t1|t2, d)P(d|t2) + P(t1|t2, \neg d)P(\neg d|t2) \\ &= P(t1|d)P(d|t2) + P(t1|\neg d)P(\neg d|t2) \end{aligned}$$

$$P(d|t2) = ?$$

15-54: **Rare Disease Redux**

$$\begin{aligned} P(d|t1, t2) &= P(t1|d, t2) \frac{P(d|t2)}{P(t1|t2)} \\ &= P(t1|d) \frac{P(d|t2)}{P(t1|t2)} \end{aligned}$$

$$\begin{aligned} P(t1|t2) &= P(t1|t2, d)P(d|t2) + P(t1|t2, \neg d)P(\neg d|t2) \\ &= P(t1|d)P(d|t2) + P(t1|\neg d)P(\neg d|t2) \end{aligned}$$

$$P(d|t2) = P(t2|d) \frac{P(d)}{P(t2)}$$

15-55: **Rare Disease Redux**

$$\begin{aligned} P(d|t1, t2) &= P(t1|d, t2) \frac{P(d|t2)}{P(t1|t2)} \\ &= P(t1|d) \frac{P(d|t2)}{P(t1|t2)} \end{aligned}$$

$$\begin{aligned} P(t1|t2) &= P(t1|t2, d)P(d|t2) + P(t1|t2, \neg d)P(\neg d|t2) \\ &= P(t1|d)P(d|t2) + P(t1|\neg d)P(\neg d|t2) \end{aligned}$$

$$P(d|t2) = P(t2|d) \frac{P(d)}{P(t2)}$$

$$P(t2) = ?$$

15-56: **Rare Disease Redux**

$$\begin{aligned} P(d|t1, t2) &= P(t1|d, t2) \frac{P(d|t2)}{P(t1|t2)} \\ &= P(t1|d) \frac{P(d|t2)}{P(t1|t2)} \end{aligned}$$

$$\begin{aligned} P(t1|t2) &= P(t1|t2, d)P(d|t2) + P(t1|t2, \neg d)P(\neg d|t2) \\ &= P(t1|d)P(d|t2) + P(t1|\neg d)P(\neg d|t2) \end{aligned}$$

$$P(d|t2) = P(t2|d) \frac{P(d)}{P(t2)}$$

$$P(t2) = P(t2|d)P(d) + P(t2|\neg d)P(\neg d)$$

15-57: **Rare Disease Redux**

$$\begin{aligned} P(d|t1, t2) &= P(t1|d, t2) \frac{P(d|t2)}{P(t1|t2)} \\ &= P(t1|d) \frac{P(d|t2)}{P(t1|t2)} \end{aligned}$$

$$\begin{aligned} P(t1|t2) &= P(t1|t2, d)P(d|t2) + P(t1|t2, \neg d)P(\neg d|t2) \\ &= P(t1|d)P(d|t2) + P(t1|\neg d)P(\neg d|t2) \end{aligned}$$

$$P(d|t2) = P(t2|d) \frac{P(d)}{P(t2)}$$

$$\begin{aligned} P(t2) &= P(t2|d)P(d) + P(t2|\neg d)P(\neg d) \\ &= .10008 \end{aligned}$$

15-58: **Rare Disease Redux**

$$\begin{aligned} P(d|t1, t2) &= P(t1|d, t2) \frac{P(d|t2)}{P(t1|t2)} \\ &= P(t1|d) \frac{P(d|t2)}{P(t1|t2)} \end{aligned}$$

$$\begin{aligned} P(t1|t2) &= P(t1|t2, d)P(d|t2) + P(t1|t2, \neg d)P(\neg d|t2) \\ &= P(t1|d)P(d|t2) + P(t1|\neg d)P(\neg d|t2) \end{aligned}$$

$$\begin{aligned} P(d|t2) &= P(t2|d)\frac{P(d)}{P(t2)} \\ &= 0.0009 \end{aligned}$$

$$\begin{aligned} P(t2) &= P(t2|d)P(d) + P(t2|\neg d)P(\neg d) && \text{15-59: Rare Disease Redux} \\ &= .10008 \end{aligned}$$

$$\begin{aligned} P(d|t1, t2) &= P(t1|d, t2)\frac{P(d|t2)}{P(t1|t2)} \\ &= P(t1|d)\frac{P(d|t2)}{P(t1|t2)} \end{aligned}$$

$$\begin{aligned} P(t1|t2) &= P(t1|t2, d)P(d|t2) + P(t1|t2, \neg d)P(\neg d|t2) \\ &= P(t1|d)P(d|t2) + P(t1|\neg d)P(\neg d|t2) \\ &= 0.05081 \end{aligned}$$

$$\begin{aligned} P(d|t2) &= P(t2|d)\frac{P(d)}{P(t2)} \\ &= 0.0009 \end{aligned}$$

$$\begin{aligned} P(t2) &= P(t2|d)P(d) + P(t2|\neg d)P(\neg d) && \text{15-60: Rare Disease Redux} \\ &= .10008 \end{aligned}$$

$$\begin{aligned} P(d|t1, t2) &= P(t1|d, t2)\frac{P(d|t2)}{P(t1|t2)} \\ &= P(t1|d)\frac{P(d|t2)}{P(t1|t2)} \\ &= 0.0168 \end{aligned}$$

$$\begin{aligned} P(t1|t2) &= P(t1|t2, d)P(d|t2) + P(t1|t2, \neg d)P(\neg d|t2) \\ &= P(t1|d)P(d|t2) + P(t1|\neg d)P(\neg d|t2) \\ &= 0.05081 \end{aligned}$$

$$\begin{aligned} P(d|t2) &= P(t2|d)\frac{P(d)}{P(t2)} \\ &= 0.0009 \end{aligned}$$

$$\begin{aligned} P(t2) &= P(t2|d)P(d) + P(t2|\neg d)P(\neg d) && \text{15-61: Probabilistic Reasoning} \\ &= .10008 \end{aligned}$$

- Given:
 - Set of conditional probabilities ($P(t1|d)$, etc)
 - Set of prior probabilities ($P(d)$)
 - Conditional independence information ($P(t1|d, t2) = P(t1|d)$)
- We can calculate any quantity that we like

15-62: Probabilistic Reasoning

- Given:
 - Set of conditional probabilities ($P(t1|d)$, etc)
 - Set of prior probabilities ($P(d)$)
 - Conditional independence information ($P(t1|d, t2) = P(t1|d)$)
- We can calculate any quantity that we like
- Problems:
 - Hard to know exactly what data we need
 - Even given sufficient data, calculations can be complex – especially dealing with conditional independence

15-63: **Probabilistic Reasoning**

- Next time:
 - Make some simplifying assumptions that are not theoretically sound, but give good results in practice
 - Naive Bayes
 - Works very well for spam filtering
 - Use conditional independence to create a probabilistic alternative to rule-based systems
 - Bayesian Networks