CS 1571 Introduction to AI
Lecture 16

Uncertainty

Milos Hauskrecht
milos@cs.pitt.edu
5329 Sennott Square

Administration

- **Problem set 6 is out:**
  - **Due on October 29**
  - **No programming part**
- **Midterms :**
  - graded and available
- **Past problem sets:**
  - Graded
  - See Tomas Sennott Square 5802

KB systems. Medical example.

We want to build a KB system for the **diagnosis of pneumonia**.

Problem description:

- **Disease:** pneumonia
- **Patient symptoms (findings, lab tests)**:
  - Fever, Cough, Paleness, WBC (white blood cells) count, Chest pain, etc.

Representation of a patient case:

- Statements that hold (are true) for the patient.

  E.g: Fever =*True*
  Cough =*False*
  WBCcount=*High*

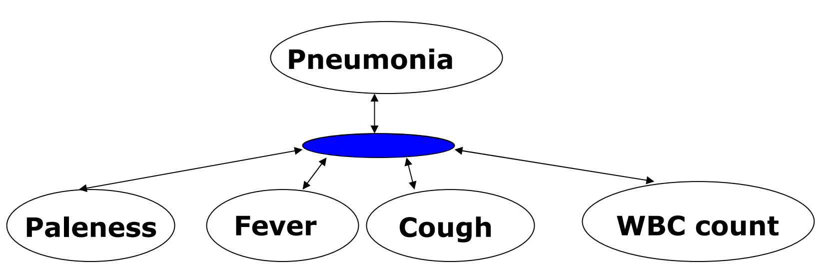
Diagnostic task: we want to decide whether the patient suffers from the pneumonia or not given the symptoms

Uncertainty

To make diagnostic inference possible we need to represent rules or axioms that relate symptoms and diagnosis

Problem:

- disease/symptoms relations are not deterministic
  - Instead they tend to fluctuate randomly
    - And vary from patient to patient
  - **We say that the relations are uncertain (or stochastic)**



Uncertainty

Two types of uncertainty:

- **Disease ⟶ Symptoms uncertainty**
  – A patient suffering from pneumonia may not have fever all the times, may or may not have a cough, white blood cell test can be in a normal range.

- **Symptoms ⟶ Disease uncertainty**
  – High fever is typical for many diseases (e.g. bacterial diseases) and does not point specifically to pneumonia
  – Fever, cough, paleness, high WBC count combined do not always point to pneumonia

Uncertainty

Why are relations uncertain?

- **Efficiency, capacity limits**
  – It is often impossible to enumerate and model all components of the world and their relations
  – Even if the underlying mechanisms and relations are deterministic – their abstractions can become stochastic
- **Observability**
  – It is impossible to observe all relevant components of the world
  – Things that make the behavior deterministic are impossible to observe

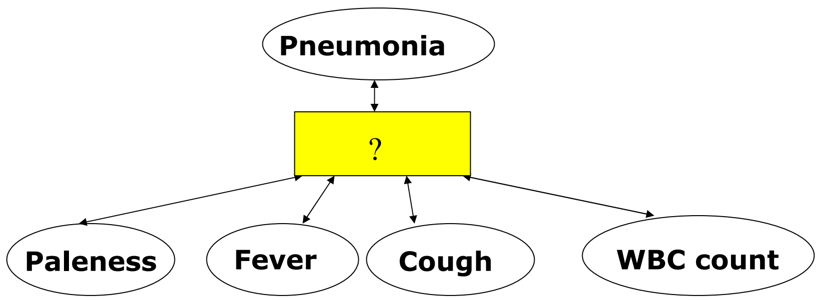
Humans can reason with uncertainty!!!

– Can computer systems do the same?

Modeling the uncertainty.

Key issues:

- How to describe, represent the relations in the presence of uncertainty?
- How to manipulate such knowledge to make inferences?
  - **Humans can reason with uncertainty.**



Methods for representing uncertainty

Default or non-monotonic logic.

- Statements build on assumptions that can be retracted.

  Examples:
  - Assume that the car does not have a flat tire
  - Assume that a car component works unless there is an evidence in contrary.
    - Statements are considered to be true, unless new information against them is presented. At that time statements are retracted or overridden.
- **Problem: exception handling**,
  - the need to enumerate all exceptions in which assumptions do not hold.

Methods for representing uncertainty

Extensions of the propositional and first-order logic

– Use, uncertain, imprecise statements (relations)

Example: Propositional logic with certainty factors

Very popular in 70-80s in knowledge-based systems (MYCIN)

- **Facts (propositional statements)** are assigned a **certainty value** reflecting the belief in that the statement is satisfied:

$$CF(Pneumonia = True) = 0.7$$

- **Knowledge:** typically in terms of **modular rules**

If	1. The patient has cough, and 2. The patient has a high WBC count, and 3. The patient has fever
Then	**with certainty 0.7** the patient has pneumonia

Certainty factors

Problem 1:

- Chaining of multiple inference rules (propagation of uncertainty)

Solution:

- **Rules** incorporate tests on the **certainty values**

$$(A \text{ in } [0.5,1]) \wedge (B \text{ in } [0.7,1]) \rightarrow C \text{ with CF} = 0.8$$

Problem 2:

- Combinations of rules with the same conclusion

$$(A \text{ in } [0.5,1]) \wedge (B \text{ in } [0.7,1]) \rightarrow C \text{ with CF} = 0.8$$
$$(E \text{ in } [0.8,1]) \wedge (D \text{ in } [0.9,1]) \rightarrow C \text{ with CF} = 0.9$$

- What is the resulting *CF(C)* ?

Certainty factors

- **Combination of multiple rules**

$$(A \text{ in } [0.5,1]) \wedge (B \text{ in } [0.7,1]) \rightarrow C \text{ with } \mathrm{CF} = 0.8$$
$$(E \text{ in } [0.8,1]) \wedge (D \text{ in } [0.9,1]) \rightarrow C \text{ with } \mathrm{CF} = 0.9$$

- **Three possible solutions**

$$\left.\begin{array}{l} CF(C) = \max[0.9;0.8] = 0.9 \\ CF(C) = 0.9 * 0.8 = 0.72 \\ CF(C) = 0.9 + 0.8 - 0.9 * 0.8 = 0.98 \end{array}\right\} \ ?$$

Problems:

- Which solution to choose?
- All three methods break down after a sequence of inference rules

Methods for representing uncertainty

Probability theory

- A well defined theory for modeling and reasoning in the presence of uncertainty
- A natural choice to replace certainty factors

Facts (propositional statements)

- Are represented via random variables with two or more values
- **Each value can be achieved with some probability**:

$$P(Pneumonia = True) = 0.001$$
$$P(WBCcount = high) = 0.005$$

Subjective (or Bayesian) probability:

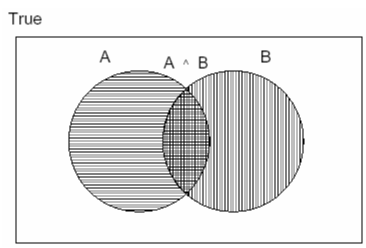
- Probabilities relate propositions to one own state of knowledge, and not assertions about the world.

Probability theory

- Well-defined theory for representing and manipulating statements with uncertainty
- **Axioms of probability:**

For any two propositions A, B.

1. $0 \le P(A) \le 1$
2. $P(True) = 1$ and $P(False) = 0$
3. $P(A \vee B) = P(A) + P(B) - P(A \wedge B)$



Modeling uncertainty with probabilities

Probabilistic extension of propositional logic.

- **Propositions:**
  - statements about the world
  - Represented by the assignment of values to **random variables**
- **Random variables:**

! – **Boolean** $Pneumonia$ is either $True, False$

Random variable **Values**

! – **Multi-valued** $Pain$ is one of $\{Nopain, Mild, Moderate, Severe\}$

Random variable **Values**

– **Continuous** $HeartRate$ is a value in $<0;250>$

Random variable **Values**

Probabilities

Unconditional probabilities (prior probabilities)

$P(Pneumonia) = 0.001$ or $P(Pneumonia = True) = 0.001$

$P(Pneumonia = False) = 0.999$

$P(WBCcount = high) = 0.005$

Probability distribution

- Defines probabilities for all possible value assignments to a random variable
- Values are mutually exclusive

$P(Pneumonia = True) = 0.001$
$P(Pneumonia = False) = 0.999$

$Pneumonia$	$\mathbf{P}(Pneumonia)$
$True$	0.001
$False$	0.999

Probability distribution

Defines probability for **all possible value assignments**

Example 1:

$P(Pneumonia = True) = 0.001$
$P(Pneumonia = False) = 0.999$

$Pneumonia$	$\mathbf{P}(Pneumonia)$
$True$	0.001
$False$	0.999

$$P(Pneumonia = True) + P(Pneumonia = False) = 1$$

Probabilities sum to 1 !!!

Example 2:

$P(WBCcount = high) = 0.005$
$P(WBCcount = normal) = 0.993$
$P(WBCcount = high) = 0.002$

$WBCcount$	$\mathbf{P}(WBCcount)$
$high$	0.005
$normal$	0.993
low	0.002

Joint probability distribution

Joint probability distribution (for a set variables)

- Defines probabilities for **all possible assignments of values to variables in the set**

Example: variables *Pneumonia* and *WBCcount*

$\mathbf{P}(pneumonia, WBCcount)$

Is represented by 2×3 matrix

WBCcount

Pneumonia		*high*	*normal*	*low*
	True	0.0008	0.0001	0.0001
	False	0.0042	0.9929	0.0019

Joint probabilities

Marginalization

- reduces the dimension of the joint distribution
- Summing variables out

$\mathbf{P}(pneumonia, WBCcount)$ 2×3 matrix

WBCcount

Pneumonia		*high*	*normal*	*low*	$\mathbf{P}(Pneumonia)$
	True	0.0008	0.0001	0.0001	0.001
	False	0.0042	0.9929	0.0019	0.999
$\mathbf{P}(WBCcount)$		0.005	0.993	0.002	

Marginalization (summing of columns)

Full joint distribution

- **the joint distribution for all variables in the problem**
  - It defines the complete probability model for the problem

Example: pneumonia diagnosis

Variables: *Pneumonia, Fever, Paleness, WBCcount, Cough*

Full joint defines the probability for all possible assignments of values to *Pneumonia, Fever, Paleness, WBCcount, Cough*

$$P(Pneumonia = T, WBCcount = High, Fever = T, Cough = T, Paleness = T)$$

$$P(Pneumonia = T, WBCcount = High, Fever = T, Cough = T, Paleness = F)$$

$$P(Pneumonia = T, WBCcount = High, Fever = T, Cough = F, Paleness = T)$$

… etc

Conditional probabilities

Conditional probability distribution

- Defines probabilities for all possible assignments, given a fixed assignment for some other variable values

$$P(Pneumonia = true \mid WBCcount = high)$$

$\mathbf{P}(Pneumonia \mid WBCcount)$ 3 element vector of 2 elements

		WBCcount		
		high	*normal*	*low*
Pneumonia	*True*	0.08	0.0001	0.0001
	False	0.92	0.9999	0.9999
		1.0	1.0	1.0

$$P(Pneumonia = true \mid WBCcount = high)$$
$$+ P(Pneumonia = false \mid WBCcount = high)$$

Conditional probabilities

Conditional probability

- Is defined in terms of the joint probability:

$$P(A \mid B) = \frac{P(A,B)}{P(B)} \text{ s.t. } P(B) \neq 0$$

- **Example:**

$$P(pneumonia = true \mid WBCcount = high) = \frac{P(pneumonia = true, WBCcount = high)}{P(WBCcount = high)}$$

$$P(pneumonia = false \mid WBCcount = high) = \frac{P(pneumonia = false, WBCcount = high)}{P(WBCcount = high)}$$

Conditional probabilities

- **Conditional probability distribution.**

$$P(A \mid B) = \frac{P(A,B)}{P(B)} \text{ s.t. } P(B) \neq 0$$

- **Product rule.** Join probability can be expressed in terms of conditional probabilities

$$P(A,B) = P(A \mid B)P(B)$$

- **Chain rule**. Any joint probability can be expressed as a product of conditionals

$$P(X_1, X_2, \ldots X_n) = P(X_n \mid X_{1,} \ldots X_{n-1})P(X_{1,} \ldots X_{n-1})$$
$$= P(X_n \mid X_{1,} \ldots X_{n-1})P(X_{n-1} \mid X_{1,} \ldots X_{n-2})P(X_{1,} \ldots X_{n-2})$$
$$= \prod_{i=1}^{n} P(X_i \mid X_{1,} \ldots X_{i-1})$$

Bayes rule

Conditional probability.

$$P(A \mid B) = \frac{P(A,B)}{P(B)} \qquad \rightarrow \qquad P(A,B) = P(B \mid A)P(A)$$

Bayes rule:

$$P(A \mid B) = \frac{P(B \mid A)P(A)}{P(B)}$$

When is it useful?

- When we are interested in computing the diagnostic probability, from the causal probability

$$P(cause \mid effect) = \frac{P(effect \mid cause)P(cause)}{P(effect)}$$

- **Reason:** It is often easier to assess causal probability
  - E.g. Probability of pneumonia causing fever vs. probability of pneumonia given fever

Bayes rule

Assume a variable A with multiple values $a_1, a_2, \ldots a_k$

Bayes rule can be rewritten as:

$$P(A = a_j \mid B = b) = \frac{P(B = b \mid A = a_j)P(A = a_j)}{P(B = b)}$$

$$= \frac{P(B = b \mid A = a_j)P(A = a_j)}{\sum_{i=1}^{k} P(B = b \mid A = a_j)P(A = a_j)}$$

Used in practice when we want to compute:

$\mathbf{P}(A \mid B = b)$ for all values of $a_1, a_2, \ldots a_k$

1. compute $P(B = b \mid A = a_j)P(A = a_j)$ for all j, and
2. obtain the result by renormalizing the probability vector with β

$$P(A = a_j \mid B = b) = \beta P(B = b \mid A = a_j)P(A = a_j)$$

$$\beta = 1 / \sum_{i=1}^{k} P(B = b \mid A = a_j)P(A = a_j)$$

Probabilistic inference

Various inference tasks:

- **Diagnostic task. (from effect to cause)**

$$\mathbf{P}(Pneumonia \mid Fever = T)$$

- **Prediction task. (from cause to effect)**

$$\mathbf{P}(Fever \mid Pneumonia = T)$$

- **Other probabilistic queries (**queries on joint distributions).

$$\mathbf{P}(Fever)$$

$$\mathbf{P}(Fever, ChestPain)$$

Inference

Any query can be computed from the full joint distribution !!!

- **Joint over a subset of variables** is obtained through marginalization

$$P(A = a, C = c) = \sum_i \sum_j P(A = a, B = b_i, C = c, D = d_j)$$

- **Conditional probability over set of variables**, given other variables' values is obtained through marginalization and definition of conditionals

$$P(D = d \mid A = a, C = c) = \frac{P(A = a, C = c, D = d)}{P(A = a, C = c)}$$

$$= \frac{\sum_i P(A = a, B = b_i, C = c, D = d)}{\sum_i \sum_j P(A = a, B = b_i, C = c, D = d_j)}$$

Inference.

Any query can be computed from the full joint distribution !!!

- Any joint probability can be expressed as a product of conditionals via the **chain rule**.

$$P(X_1, X_2, \ldots X_n) = P(X_n \mid X_{1,} \ldots X_{n-1}) P(X_{1,} \ldots X_{n-1})$$

$$= P(X_n \mid X_{1,} \ldots X_{n-1}) P(X_{n-1} \mid X_{1,} \ldots X_{n-2}) P(X_{1,} \ldots X_{n-2})$$

$$= \prod_{i=1}^{n} P(X_i \mid X_{1,} \ldots X_{i-1})$$

- Sometimes it is easier to define the distribution in terms of conditional probabilities:
  - E.g. $\mathbf{P}(Fever \mid Pneumonia = T)$
    $\mathbf{P}(Fever \mid Pneumonia = F)$

Modeling uncertainty with probabilities

- Defining the full joint distribution makes it possible to represent and reason with uncertainty in a uniform way
- We are able to handle an arbitrary inference problem

Problems:

- **Space complexity.** To store a full joint distribution we need to remember $O(\mathrm{d}^{\mathrm{n}})$ numbers.
  n – number of random variables, d – number of values
- **Inference (time) complexity.** To compute some queries requires $O(\mathrm{d}^{\mathrm{n}})$ steps.
- **Acquisition problem.** Who is going to define all of the probability entries?

Medical diagnosis example.

- **Space complexity**.
  - Pneumonia (2 values: T,F), Fever (2: T,F), Cough (2: T,F), WBCcount (3: high, normal, low), paleness (2: T,F)
  - Number of assignments: 2*2*2*3*2=48
  - We need to define at least 47 probabilities.
- **Time complexity**.
  - Assume we need to compute the marginal of Pneumonia=T from the full joint

$$P(Pneumonia = T) =$$
$$= \sum_{i \in T,F} \sum_{j \in T,F} \sum_{k = h,n,l} \sum_{u \in T,F} P(Fever = i, Cough = j, WBCcount = k, Pale = u)$$

  - Sum over: 2*2*3*2=24 combinations

Modeling uncertainty with probabilities

- **Knowledge based system era (70s – early 80's)**
  - **Extensional non-probabilistic models**
  - Solve the space, time and acquisition bottlenecks in probability-based models
  - froze the development and advancement of KB systems and contributed to the slow-down of AI in 80s in general

- Breakthrough (late 80s, beginning of 90s)
  - **Bayesian belief networks**
    - Give solutions to the space, acquisition bottlenecks
    - Partial solutions for time complexities
- Bayesian belief network