Reasoning under Uncertainty

The intelligent way to handle the unknown

COURSE: CS60045

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Logical Deduction versus Induction

DEDUCTION

- Commonly associated with *formal logic*
- Involves reasoning from known
 premises to a conclusion
- The conclusions reached are inevitable, certain, inescapable

INDUCTION

- Commonly known as *informal logic* or *everyday argument*
- Involves drawing uncertain inferences based on probabilistic reasoning
- The conclusions reached are probable, reasonable, plausible, believable

Handling uncertain knowledge

• Classical first order logic has no room for uncertainty

∀p Symptom(p, Toothache) ⇒ Disease(p, Cavity)

- Not correct toothache can be caused in many other cases
- In first order logic we have to include all possible causes
 ∀p Symptom(p, Toothache) ⇒ Disease(p, Cavity) ∨ Disease(p, GumDisease)
 ∨ Disease(p, ImpactedWisdom) ∨ ...
- Similarly, Cavity does not always cause Toothache, so the following is also not true
 ∀p Disease(p, Cavity) ⇒ Symptom(p, Toothache)

Reasons for using probability

- Specification becomes too large
 - It is too much work to list the complete set of antecedents or consequents needed to ensure an exception-less rule
- Theoretical ignorance
 - The complete set of antecedents is not known
- Practical ignorance
 - The truth of the antecedents is not known, but we still wish to reason

Predicting versus Diagnosing

- Probabilistic reasoning can be used for predicting outcomes (*from cause to effect*)
 - Given that I have a cavity, what is the chance that I will have toothache?
- Probabilistic reasoning can also be used for diagnosis (*from effect to cause*)
 - Given that I am having toothache, what is the chance that it is being caused by a cavity?

We need a methodology for reasoning that can work both ways.

Axioms of Probability

- 1. All probabilities are between 0 and 1: $0 \le P(A) \le 1$
- 2. P(True) = 1 and P(False) = 0
- 3. $P(A \lor B) = P(A) + P(B) P(A \land B)$

Bayes' Rule

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

Bayesian Belief Network



• Goal: Find probabilities of other variables and/or their combinations

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Belief Networks

A belief network is a graph with the following:

- Nodes: Set of random variables
- Directed links: The intuitive meaning of a link from node X to node Y is that X has a direct influence on Y

Each node has a conditional probability table that quantifies the effects that the parent have on the node.

The graph has no directed cycles. It is a *directed acyclic graph* (DAG).

Classical Example

- Burglar alarm at home
 - Fairly reliable at detecting a burglary
 - Responds at times to minor earthquakes
- Two neighbors, on hearing alarm, calls police
 - John always calls when he hears the alarm, but sometimes confuses the telephone ringing with the alarm and calls then, too.
 - Mary likes loud music and sometimes misses the alarm altogether



Belief Network Example



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• A generic entry in the joint probability distribution $P(x_1, ..., x_n)$ is given by:

$$P(x_1,...,x_n) = \prod_{i=1}^n P(x_i \mid Parents(X_i))$$



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Probability of the event that the alarm has sounded but neither a burglary nor an earthquake has occurred, and both Mary and John call:

 $P(J \land M \land A \land \neg B \land \neg E)$ = $P(J | A) P(M | A) P(A | \neg B \land \neg E) P(\neg B) P(\neg E)$ = 0.9 X 0.7 X 0.001 X 0.999 X 0.998 = 0.00062Burglary P(A) 0.95 **P(J) P(M)** Α Α 0.95 **P(E)** Т Т 0.70 **P(B)** 0.90

0.001



0.05

F

F

0.01

0.002

В

F

F

Ε

Т

F

Т

F

0.29

0.001

• Computation of the probabilities of several different event combinations of the Burglary-Alarm belief network example:

$$P(B) = 0.001$$

$$P(B') = 1 - P(B) = 0.999$$

$$P(E) = 0.002$$

$$P(E') = 1 - P(E) = 0.998$$





• Computation of the probabilities of several different event combinations of the Burglary-Alarm belief network example:

P(A) = P(AB'E') + P(AB'E) + P(ABE') + P(ABE)

= P(A | B'E').P(B'E') + P(A | B'E).P(B'E) + P(A | BE').P(BE') + P(A | BE).P(BE)

= 0.001 x 0.999 x 0.998 + 0.29 x 0.999 x 0.002 + 0.95 x 0.001 x 0.998 + 0.95 x 0.001 x 0.002

= 0.001 + 0.0006 + 0.0009 = 0.0025



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The joint probability distribution: *Find* P(J)

- $\mathsf{P}(\mathsf{J}) = \mathsf{P}(\mathsf{J}\mathsf{A}) + \mathsf{P}(\mathsf{J}\mathsf{A}')$
 - = P(J | A).P(A) + P(J | A').P(A')
 - = 0.9 x 0.0025 + 0.05 x (1 0.0025)
 - = 0.052125

 $P(AB) = P(ABE) + P(ABE') = 0.95 \times 0.001 \times 0.002 + 0.95 \times 0.001 \times 0.998$ = 0.00095





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The joint probability distribution: Find P(A'B) and P(AE)

- P(A'B) = P(A'BE) + P(A'BE')
 - = P(A' | BE).P(BE) + P(A' | BE').P(BE')
 - = (1 0.95) x 0.001 x 0.002
 - + (1 0.95) x 0.001 x 0.998
 - = 0.00005
- P(AE) = P(AEB) + P(AEB')
- $= 0.95 \times 0.001 \times 0.002 + 0.29 \times 0.999 \times 0.002 = 0.00058$ В P(A) E 0.95 Т Т **P(M) P(J)** Α Α F 0.95 **P(E)** Т Т 0.70 **P(B)** F 0.90 Т 0.29 F 0.01 0.002 0.001 F 0.001 F 0.05 F

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В	Ε	P(A)	$= (1 - 0.95) \times 0.001 \times 0.998 + ($								
Т	Т	0.95				_					
Т	F	0.95	Α	P(J)		Α	P(M)				
F	Τ	0.29	Т	0.90		Т	0.70	P(E)	P(B)		
F	F	0.001	F	0.05		F	0.01	0.002	0.001		



 $(1 - 0.001) \times 0.999 \times 0.998 = 0.996$

= P(A' | BE').P(BE') + P(A' | B'E').P(B'E')

P(A'E') = P(A'E'B) + P(A'E'B')

= 0.001945

 $= 0.95 \times 0.001 \times 0.998 + 0.001 \times 0.999 \times 0.998$

The joint probability distribution

P(AE') = P(AE'B) + P(AE'B')

The joint probability distribution: Find P(JB)

P(JB) = P(JBA) + P(JBA')

- $= P(J \mid AB).P(AB) + P(J \mid A'B).P(A'B)$
- = P(J | A).P(AB) + P(J | A').P(A'B)
- $= 0.9 \times 0.00095 + 0.05 \times 0.00005$
- = 0.00086



• Computation of the probabilities of several different event combinations of the Burglary-Alarm belief network example:

P(J | B) = P(JB) / P(B) = 0.00086 / 0.001 = 0.86



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										(Burglary) (Earthquake
В	E	P(A)								
Т	Т	0.95	_					_		Alarm
Т	F	0.95	ŀ	ł	P(J)	F	P(M)			Aldini
F	Т	0.29	1	Γ	0.90	T	0.70	P(E)	P(B)	
F	F	0.001	F	-	0.05	F	0.01	0.002	0.001	(JohnCalls) MaryCalls

= 0.00067

P(MB)

- $= 0.7 \times 0.00095 + 0.01 \times 0.00005$
- = P(M | A).P(AB) + P(M | A').P(A'B)
- = P(M | AB).P(AB) + P(M | A'B).P(A'B)

= P(MBA) + P(MBA')

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В	Ε	P(A)						
Т	Т	0.95						
Т	F	0.95	Α	P(J)	Α	P(M)		
F	Т	0.29	Т	0.90	Т	0.70	P(E)	P(B)
F	F	0.001	F	0.05	F	0.01	0.002	0.001



= 0.003

 $= [0.95 \times 0.001 \times 0.002] / 0.00058$

P(B | AE) = P(ABE) / P(AE) = [P(A | BE).P(BE)] / P(AE)

P(B | J) = P(JB) / P(J) = 0.00086 / 0.052125 = 0.016P(B | A) = P(AB) / P(A) = 0.00095 / 0.0025 = 0.38

P(M | B) = P(MB) / P(B) = 0.00067 / 0.001 = 0.67

The joint probability distribution

• Computation of the probabilities of several different event combinations of the Burglary-Alarm belief network example:

P(AJE') = P(J | AE').P(AE') = P(J | A).P(AE')

= 0.9 x 0.001945 = 0.00175

P(A'JE') = P(J | A'E').P(A'E') = P(J | A').P(A'E')

= 0.05 x 0.996 = 0.0498

P(JE') = P(AJE') + P(A'JE') = 0.00175 + 0.0498 = 0.05155



P(A | JE') = P(AJE') / P(JE') = 0.00175 / 0.05155 = 0.03



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В	Ε	P(A)								
Т	Τ	0.95	_			_				
Т	F	0.95	A	ł	P(J)	Α	P(M)			
F	Τ	0.29	T	-	0.90	Т	0.70	P(E)	P(B)	
F	F	0.001	F	-	0.05	F	0.01	0.002	0.001	



P(B | JE') = P(BJE') / P(JE') = 0.000856 / 0.05155 = 0.017

= 0.000856

= 0.9 x 0.95 x 0.001 x 0.998 + 0.05 x (1 – 0.95) x 0.001 x 0.998

= P(J | A).P(ABE') + P(J | A').P(A'BE')

= P(J | ABE').P(ABE') + P(J | A'BE').P(A'BE')

P(BJE') = P(BJE'A) + P(BJE'A')

The joint probability distribution

Inferences using belief networks

- Diagnostic inferences (from effects to causes)
 - Given that JohnCalls, infer that

P(Burglary | JohnCalls) = 0.016

- Causal inferences (from causes to effects)
 - Given Burglary, infer that

P(JohnCalls | Burglary) = 0.86 P(MaryCalls | Burglary) = 0.67



Inferences using belief networks

- Inter-causal inferences (between causes of a common effect)
 - Given Alarm, we have P(Burglary | Alarm) = 0.376
 - If we add evidence that Earthquake is true, then P(Burglary | Alarm \land Earthquake) = 0.003
- Mixed inferences
 - Setting the effect JohnCalls to true and the cause Earthquake to false gives

 $P(Alarm | JohnCalls \land \neg Earthquake) = 0.003$



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Exercise



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Conditional independence

$$P(x_1,...,x_n)$$

= $P(x_n | x_{n-1},...,x_1)P(x_{n-1},...,x_1)$
= $P(x_n | x_{n-1},...,x_1)P(x_{n-1} | x_{n-2},...,x_1)$
... $P(x_2 | x_1)P(x_1)$

$$= \prod_{i=1}^{n} P(x_i \mid x_{i-1}, ..., x_1)$$

□ The belief network represents conditional independence:

$$P(X_i | X_i, \dots, X_1) = P(X_i | Parents(X_i))$$

Incremental Network Construction

- 1. Choose the set of relevant variables X_i that describe the domain
- 2. Choose an ordering for the variables (very important step)
- 3. While there are variables left:
 - a) Pick a variable X and add a node for it
 - b) Set Parents(X) to some minimal set of existing nodes such that the conditional independence property is satisfied
 - c) Define the conditional probability table for X

The four patterns



Conditional Independence Relations

A path is blocked given a set of nodes E if there is a node Z on the path for which one of three conditions holds:

- 1. Z is in E and Z has one arrow on the path leading in and one arrow out (Case a and b)
- 2. Z is in E and Z has both path arrows leading out (Case c)
- 3. Neither Z nor any descendant of Z is in E, and both path arrows lead in to Z (Case d)



- If every undirected path from a node in X to a node in Y is d-separated by a given set of evidence nodes E, then X and Y are conditionally independent given E.
- A set of nodes E d-separates two sets of nodes X and Y if every undirected path from a node in X to a node in Y is blocked given E.

Conditional Independence in Belief Networks



- Whether there is petrol and whether the radio plays are independent given evidence about whether the ignition takes place
- Petrol and Radio are independent if it is known whether the battery works

Conditional Independence in Belief Networks



- Petrol and Radio are independent given no evidence at all.
- But they are dependent given evidence about whether the car starts.
- If the car does not start, then the radio playing is increased evidence that we are out of petrol.

Inference in multiply connected Belief Networks



Clustering methods

Transform the net into a probabilistically equivalent (but topologically different) poly-tree by merging offending nodes



Cutset conditioning Methods

- A set of variables that can be instantiated to yield a poly-tree is called a *cutset*
- Instantiate the cutset variables to definite values
 - Then evaluate a poly-tree for each possible instantiation



Inference in multiply connected belief networks

- Stochastic simulation methods
 - Use the network to generate a large number of concrete models of the domain that are consistent with the network distribution.
 - They give an approximation of the exact evaluation.
 - Statistical bias can lead to misleading results Simpson's paradox



Simpson's Paradox

Males	Recovered	Not recovered	Rec. Rate		
Given drug	18	12	60%		
Not given drug	7	3	70%		
Females	Recovered	Not recovered	Rec. Rate		
Given drug	2	8	20%		
Not given drug	9	21	30%		
Combined	Decevered		Dec. Dete		
Compined	Recovered	Not recovered	Rec. Rate		
Given drug	20	20	50%		
Not given drug	16	24	40%		

• Should the drug be administered, or not?

Simpson's Paradox

Males	Recovered	Not recovered	Rec. Rate		
Given drug	18	12	60%		
Not given drug	7	3	70%		
Females	Recovered	Not recovered	Rec. Rate		
Given drug	2	8	20%		
Not given drug	9	21	30%		
Combined	Recovered	Not recovered	Rec. Rate		
Given drug	20	20	50%		
Not given drug	16	24	40%		

P(recovery | male \land given_drug) = 0.6

P(recovery | female \land given_drug) = 0.2

P(recovery | given_drug) = P(recovery | male ^ given_drug)P(given_drug | male)

+ P(recovery | female ^ given_drug)P(given_drug | female)

 $= (0.6 \times 30/40) + (0.2 \times 10/40) = 0.5$

Default reasoning

- Some conclusions are made by default unless a counter-evidence is obtained
 - Non-monotonic reasoning

- Points to ponder
 - What is the semantic status of default rules?
 - What happens when the evidence matches the premises of two default rules with conflicting conclusions?
 - If a belief is retracted later, how can a system keep track of which conclusions need to be retracted as a consequence?

Issues in Rule-based methods for Uncertain Reasoning

- Locality
 - In logical reasoning systems, if we have A ⇒ B, then we can conclude B given evidence A, without worrying about any other rules. In probabilistic systems, we need to consider all available evidence.

- Detachment
 - Once a logical proof is found for proposition B, we can use it regardless of how it was derived (*it can be detached from its justification*). In probabilistic reasoning, the source of the evidence is important for subsequent reasoning.

Issues in Rule-based methods for Uncertain Reasoning

- Truth functionality
 - In logic, the truth of complex sentences can be computed from the truth of the components. Probability combination does not work this way, except under strong independence assumptions.

A famous example of a truth functional system for uncertain reasoning is the *certainty factors model*, developed for the Mycin medical diagnostic program

Dempster-Shafer Theory

- Designed to deal with the distinction between uncertainty and ignorance.
- We use a belief function *Bel(X)* probability that the evidence supports the proposition
- When we do not have any evidence about X, we assign Bel(X) = 0 as well as Bel(-X) = 0
- For example, if we do not know whether a coin is fair, then:
 Bel(Heads) = Bel(-Heads) = 0
- If we are given that the coin is fair with 90% certainty, then:

Bel(Heads) = 0.9 X 0.5 = 0.45 Bel(-Heads) = 0.9 X 0.5 = 0.45

• Note that we still have a gap of 0.1 that is not accounted for by the evidence

Fuzzy Logic

- Fuzzy set theory is a means of specifying how well an object satisfies a vague description
 - Truth is a value between 0 and 1
 - Uncertainty stems from lack of evidence, but given the dimensions of a man concluding whether he
 is fat has no uncertainty involved
- The rules for evaluating the fuzzy truth, T, of a complex sentence are:

 $T(A \land B) = min(T(A), T(B))$ $T(A \lor B) = max(T(A), T(B))$ $T(\neg A) = 1 - T(A)$

Example: Cardiac Health Management

Fuzzy Rules

- 1. Diet is low AND Exercise is high \Rightarrow Balanced
- 2. Diet is high OR Exercise is $low \Rightarrow$ Unbalanced
- 3. Balanced \Rightarrow Risk is low
- 4. Unbalanced \Rightarrow Risk is high

For a person it is given that:

- Diet = 3000 calories per day
- Exercise = burning 1000 calories per day

What is the risk of heart disease?

Membership Functions



$$f_{diet\,high}(x) = \frac{1}{5000}x$$

$$f_{diet \, low}(x) = 1 - \frac{1}{5000}x$$

For daily calorie intake of 3000:

Membership for Diet-High = 3000 / 5000 = 0.6 Membership for Diet-Low = 0.4

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Membership Functions



$$f_{exercise high}(x) = \frac{1}{2000}x$$

$$f_{exercise low}(x) = 1 - \frac{1}{2000}x$$

For daily calorie burned of 1000:

Membership for Exercise-High = 1000 / 2000 = 0.5 Membership for Exercise-Low = 0.5

Rule Evaluation

Truth(Diet-High) = 0.6Truth(Diet-Low) = 0.4Truth(Exercise-High) = 0.5Truth(Exercise-Low) = 0.5

Diet is low AND Exercise is high \Rightarrow Balanced

• Truth(Balanced) = min { Truth(Diet-Low), Truth(Exercise-High) } = min { 0.4, 0.5 } = 0.4

Diet is high OR Exercise is $low \Rightarrow$ Unbalanced

• Truth(Unbalanced) = max { Truth(Diet-High), Truth(Exercise-Low) } = max { 0.6, 0.5 } = 0.6

$\mathsf{Balanced} \Rightarrow \mathsf{Risk} \text{ is low}$

• Truth(Risk-Low) = Truth(Balanced) = 0.4

Unbalanced \Rightarrow Risk is high

• Truth(Risk-High) = Truth(Unbalanced) = 0.6

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Risk-High Evaluation



Truth(Risk-High) = 0.6

likelyhood of heart disease

100

Risk-Low Evaluation



Truth(Risk-Low) = 0.4 ●

or, x = 50

Therefore:

0.4 = 0.8 - x / 125



Aggregated Risk Function



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Defuzzification



Therefore the likelihood of a heart disease for the person is 47.5%

What next?

- Probabilistic reasoning is an integral part of many domains of AI. We intend to study the following in future
 - Probabilities reasoning in state machines (Markov Chains)
 - Good for modeling dynamical systems, recurrent behavior
 - Reinforcement Learning methods work with Markov Decision processes
- You may also look up some of these for further reading
 - Bayesian optimization is an advanced method for automated problem solving under limited knowledge of the state space
 - Bayesian learning methods are gaining in popularity for making classifiers more important
 - Uncertainty needs to be factored into classifiers, so that the classifier can separate out lack of knowledge as one of the outcomes
 - For example, if a ML classifier is trained to separate wolves from huskies, it should be able to say "I don't know" if presented with the picture of a cat
 - Structures like Stochastic AND/OR Graphs are being conceived for explainable AI (XAI)