

INTRO TO PROBABILITY

Lara J. Martin (she/they)

TA: Aydin Ayanzadeh (he)

11/07/2023

CMSC 671

By the end of class today, you will be able to:

- Internalize the core aspects & vocabulary of probability
- Distinguish between conditional and joint distributions
- Consider when you would use probability in AI

COURSE SCHEDULE

- HW 3 is due 11/14
- All project milestones are released (see website)
 - First milestone due 11/16
- Module 4 Presentations are 11/16
 - Summaries due 11/15

FINAL PROJECT TEAMS

- Figure out what you want to work on
- Come up with cute team names (if you want)
- Project Milestone 1: Project Proposal is due **11/16**
 - Includes:
 1. Meeting with me or Aydin
 2. Writing a proposal

| Name | Team Name | Topic Preference |
|---------------------------------|-----------|---|
| Aja, Richard | 1 | search,logic,planning,rl,bayes,probability,NN,transformer |
| Breitmeyer, Max | 1 | NN,transformer,rl,logic,probability,planning,bayes,search |
| May, An | 1 | bayes,probability,transformer,NN,rl,logic,search,planning |
| Rubinstein, Jacob Spencer | 1 | search,logic,planning,rl,bayes,probability,NN,transformer |
| Anand, Aaditya | 2 | transformer,NN,probability,bayes,rl,planning,logic,search |
| Konagalla, Ashish Gupta | 2 | |
| Kumar, Akshay | 2 | search,logic,planning,rl,bayes,probability,NN,transformer |
| Patel, Neel R | 2 | |
| Choudhury, Shadab Hafiz | 3 | logic,probability,bayes,NN,transformer,planning,search,rl |
| Gopal, Bharath | 3 | probability,search,rl,transformer,NN,planning,bayes,logic |
| Hossain, Shahin | 3 | transformer,NN,probability,bayes,rl,planning,logic,search |
| Bollineni, Prerana | 4 | |
| Honraopatil, Arya M | 4 | |
| Poyekar, Bhargavi | 4 | |
| Vidam, Mukesh Kumar | 4 | |
| Bansal, Apoorv | 5 | logic,rl,bayes,probability,NN,transformer,search,planning |
| Jagabathina, Lakshmi Vivek | 5 | rl,search,planning,logic,bayes,probability,NN,transformer |
| Sharma, Saksham Kumar | 5 | probability,search,logic,planning,rl,bayes,NN,transformer |
| Athimamula, Ashish | 6 | |
| Changal, Mahesh Reddy | 6 | probability,NN,transformer,search,logic,planning,rl,bayes |
| Changal, Ramesh | 6 | |
| Pendem, Saieesh | 6 | |
| Samudrala, Hanuma Sashank | 6 | |
| Bhande, Siddhesh Laxman | 7 | search,logic,planning,rl,bayes,probability,NN,transformer |
| Muthunooru, Aksheetha | 7 | transformer,NN,probability,bayes,rl,planning,logic,search |
| Oruganti, Seetaram | 7 | NN,probability,bayes,rl,planning,logic,search,transformer |
| Shah, Pratvi Dhananjay | 7 | search,logic,planning,rl,bayes,probability,NN,transformer |
| Abili, Chris | 8 | |
| Kadasani, Dayakar Reddy | 8 | logic,transformer,bayes,rl,probability,planning,NN,search |
| Kochar, Pravara Aditya | 8 | planning,bayes,probability,search,logic,rl,transformer,NN |
| Young, Jo | 8 | search,logic,planning,rl,bayes,probability,NN,transformer |
| Sivakumar, Naren | 9 | transformer,NN,rl,probability,bayes,search,planning,logic |
| Ugwuabonyi, Emmanuel Chinonyelu | 9 | search,NN,transformer,probability,bayes,logic,planning,rl |
| bray, Shawn | 9 | NN,transformer,search,rl,probability,logic,planning,bayes |



BIGGER PICTURE

THE COURSE SO FAR

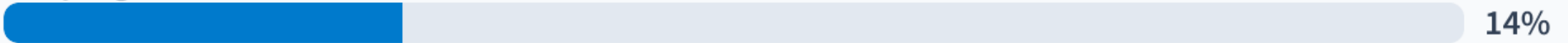
- Module 0: Introduction to AI & Agents → building basic vocabulary, intro to agent paradigm
- Module 1: Search → Reaching a goal by “exploring” & using task-specific information (heuristics)
- Module 2: Logical Agents → Reaching a goal by “reasoning”
 - Planning is search with logic
- Module 3: Sequential Decision Making → Reaching a goal by “learning” the environment
- Module 4: Probability & Stochastic Reasoning → Reaching a goal by modeling it with probability from data
- Module 5: Machine Learning → Reaching a goal by modeling it from learning patterns in data

PROBABILITY



How comfortable are you with probability?

Very! I got this!



I have an intuitive sense of probability but I have trouble apply it



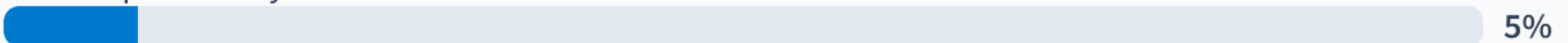
I can get by.



Ehhh...

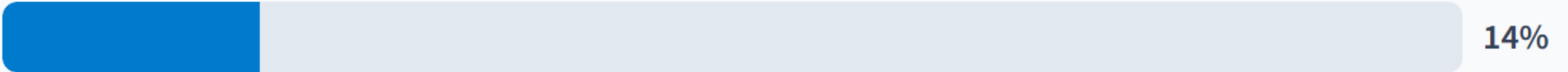


What's probability?



Consider the probability $P(X)$. A distribution is...

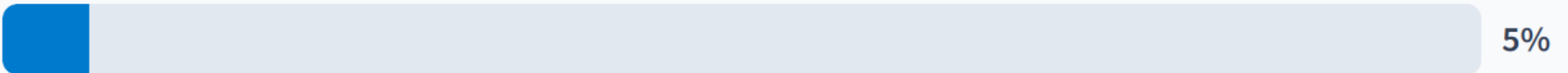
how many values can fit X



how likely each value of X is



the sum of all values of X



SIMILARITIES TO LOGIC

Like logical assertions, probabilities are about **possible worlds**. Instead of strictly ruling out possibilities (where a logical assertion is false), probabilities quantify how likely a particular possible world is.

In probability theory, the possible worlds are called the **sample space**.

REASONING UNDER UNCERTAINTY

- **Observed variables (evidence):** Agent knows certain things about the state of the world (e.g., sensor readings or symptoms)
- **Unobserved variables (states):** Agent needs to reason about other aspects they can't sense (e.g. where an object is or what disease is present)
- **Model:** Agent knows something about how the known/observed variables relate to the unknown/unobserved variables

RANDOM VARIABLES

- Capture some aspect of the world we might have uncertainty about
- Notation: capital letter
- E.g., R = Is it raining?
 U = Is Dr. Martin carrying an umbrella?
- Unobserved random variables refer to a distribution





DISTRIBUTIONS

- A distribution is an exhaustive list of all possible values a random variable can contain AND how likely each is
- Any value listed must be possible i.e., have a probability ≥ 0

$P(W)$

| W | Probability |
|------|-------------|
| Rain | 0.3 |
| Fog | 0.1 |
| Sun | 0.6 |

$P(U)$

| U | Probability |
|-------------|-------------|
| Umbrella | 0.2 |
| No Umbrella | 0.8 |

Notice that these sum to 1!

$$\sum_u P(U=u) = 1$$

JOINT DISTRIBUTIONS

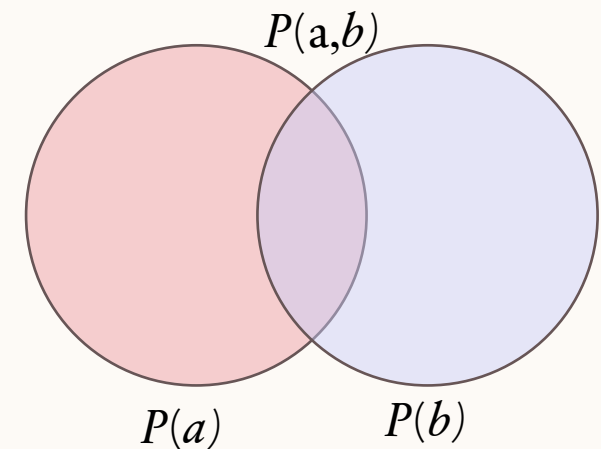
- A joint distribution over a set of random variables X_1, X_2, \dots, X_n is a distribution where both values would be true

$$P(X_1 = x_1, X_2 = x_2, \dots, X_n = x_n)$$

or

$$P(x_1, x_2, \dots, x_n)$$

Where $P(x_1, x_2, \dots, x_n) \geq 0$ and $\sum_{x_1, x_2, \dots, x_n} P(x_1, x_2, \dots, x_n) = 1$





JOINT DISTRIBUTIONS

$$P(W,U)$$

| W | U | Probability |
|------|-------------|-------------|
| Rain | Umbrella | 0.3 |
| Rain | No Umbrella | 0.2 |
| Sun | Umbrella | 0.1 |
| Sun | No Umbrella | 0.4 |



CONDITIONAL DISTRIBUTIONS

- A conditional distribution is a distribution where a probability is being calculated *given* some other fixed values

$$P(U \mid W = \text{rain})$$

| W | U | Probability |
|------|-------------|-------------|
| Rain | Umbrella | 0.8 |
| Rain | No Umbrella | 0.2 |

CLASS DISCUSSION

- What types of agents use probability?
- Can you think of any AI that uses probability?
- When would you *not* want to use probability?