

## Bayesian Learning

- Bayesian probability: the view of probability as a measure of belief, as opposed to being a frequency.
- Does not mean that past statistics are ignored
- Statistics of what has happened in the past is the knowledge that is conditioned on and used to update belief.
- Models are mathematical formulations of observed events
- Parameters are factors in the models affecting observations


## Bayesian Formulation

- For each example, predict $\mathbf{C}$ by conditioning on observed input features and by querying the classification
- The probability of class $C$ given $F_{1}, \ldots, F_{n}$

$$
p\left(C \mid F_{1}, \ldots, F_{n}\right)=p(C) p\left(F_{1}, \ldots, F_{n} \mid C\right) / \mathbf{P}\left(F_{1}, \ldots, F_{n}\right)
$$

- Denominator: normalizing constant to make probabilities sum to 1 , which we call $\boldsymbol{\alpha}$

$$
p\left(C \mid F_{1}, \ldots, F_{n}\right)=\alpha p(C) p\left(F_{1}, \ldots, F_{n} \mid C\right)
$$

- Denominator does not depend on class
- Therefore, not needed to determine the most likely class


## Quick Bookkeeping

- Today:
- Tail end of machine learning (for now)
- Knowledge-based agents and knowledge representation
- Next time:
- Propositional logic
- Logical inference
- After that: planning, planning, more planning



## Bayesian Formulation

- The probability of class $C$ given $F_{1}, \ldots, F_{n}$

$$
\mathbf{p}\left(\mathbf{C} \mid \mathbf{F}_{1}, \ldots, \mathbf{F}_{\mathrm{n}}\right)=\mathbf{p}(\mathbf{C}) \mathbf{p}\left(\mathbf{F}_{1}, \ldots, \mathbf{F}_{\mathrm{n}} \mid \mathbf{C}\right) / \mathbf{P}\left(\mathbf{F}_{1}, \ldots, \mathbf{F}_{\mathrm{n}}\right)
$$

$$
=\alpha p(C) p\left(F_{1}, \ldots, F_{n} \mid C\right)
$$

- Assumption: each feature is conditionally independent of the other features given C . Then:

$$
\mathrm{p}\left(\mathrm{C} \mid \mathrm{F}_{1}, \ldots, \mathrm{~F}_{\mathrm{n}}\right)=\alpha \mathrm{p}(\mathrm{C}) \Pi_{\mathrm{i}} \mathrm{p}\left(\mathrm{~F}_{\mathrm{i}} \mid \mathrm{C}\right)
$$

- We can estimate each of these conditional probabilities from the observed counts in the training data: $\mathrm{p}\left(\mathrm{F}_{\mathrm{i}} \mid \mathrm{C}\right)=\mathrm{N}\left(\mathrm{F}_{\mathrm{i}} \wedge \mathrm{C}\right) / \mathrm{N}(\mathrm{C})$


## Bayesian Formulation

- Example:
- Given a data point with inputs $F_{1}=v_{l}, \ldots, F_{k}=v_{k}$ :
- Use Bayes' rule to compute posterior probability distribution of the example's classification, $C$ :

$$
\begin{aligned}
\cdot P\left(C \mid F_{1}=v_{l}, \ldots, F_{k}=v_{k}\right) & =\frac{\left(P\left(F_{l}=v_{l}, \ldots, F_{k}=v_{k} \mid C\right) \times P(C)\right)}{\left(P\left(F_{l}=v_{l}, \ldots, F_{k}=v_{k}\right)\right)} \\
& =\frac{\left(P\left(F_{l}=v_{l} \mid C\right) \times \cdots \times P\left(F_{k}=v_{b} \mid C\right) \times P(C)\right)}{\left(\sum_{C} P\left(F_{l}=v_{l} \mid C\right) \times \cdots \times P\left(F_{k}=v_{k} \mid C\right) \times P(C)\right)}
\end{aligned}
$$

## Naive Bayes: Analysis

- Easy to implement
- Outperforms many more complex algorithms Should almost always be used for baseline comparisons
- Works well when the independence assumption is appropriate Often appropriate for natural kinds: classes that exist because they are useful in distinguishing the objects that humans care about


## But...

- Can't capture interdependencies between variables (obviously)
- For that, we need Bayes nets!


## Bayesian Learning: Bayes’ Rule

- New idea: Instead of choosing the single most likely model or finding the set of all models consistent with training data, compute the posterior probability of each model given the training examples
- Bayesian learning:

Compute posterior probability distribution of the class of a new example, conditioned on its input features and all training examples

Naive Bayes: Example

- p(Wait I Cuisine, Patrons, Rainy?)
$=\alpha \mathrm{p}($ Cuisine $\wedge$ Patrons $\wedge$ Rainy? I Wait $)$
$=\alpha \mathrm{p}$ (Wait) p (Cuisine I Wait) $p$ (Patrons I Wait) p (Rainy? I Wait)
naive Bayes assumption: is it reasonable?



## Bayesian Learning: Bayes' Rule

- Given some model space (set of hypotheses $h_{i}$ ) and evidence (data D):

$$
\cdot \mathrm{P}\left(\mathrm{~h}_{\mathrm{i}} \mid \mathrm{D}\right)=\alpha \mathrm{P}\left(\mathrm{D} \mid \mathrm{h}_{\mathrm{i}}\right) \mathrm{P}\left(\mathrm{~h}_{\mathrm{i}}\right)
$$

- We assume observations are independent of each other, given a model (hypothesis), so:
- $\mathrm{P}\left(\mathrm{h}_{\mathrm{i}} \mid \mathrm{D}\right)=\alpha \prod_{\mathrm{j}} \mathrm{P}\left(\mathrm{d}_{\mathrm{j}} \mid \mathrm{h}_{\mathrm{i}}\right) \mathrm{P}\left(\mathrm{h}_{\mathrm{i}}\right)$
- To predict the value of some unknown quantity C (e.g., the class label for a future observation): - $\mathrm{P}(\mathrm{C} \mid D)=\sum_{i} \mathrm{P}\left(C \mid D, h_{i}\right) \mathrm{P}\left(h_{i} \mid D\right)=\sum_{i} \mathrm{P}\left(C \mid h_{i}\right) P\left(h_{i} \mid D\right)$

independence assumption


## Example

- New example has inputs $X=x$ and target features (class variables) $Y$
- $e$ is the set of training examples
- Goal: compute $\mathrm{P}(Y \mid X=x \wedge e)$

The probability distribution of target variables given the inputs and the examples

- A model is assumed to have generated the examples; $M$ is set of models
- Then: $\quad P(Y \mid x \wedge e)=\sum_{m \in M} P(Y \wedge m \mid x \wedge e)$
$=\sum_{m \in M}^{m \in M(Y \mid} \begin{aligned} & m \wedge x \wedge e \\ & =\sum_{m \in M} P(Y \mid \\ & m \wedge x) \times P(m \mid \boldsymbol{e})\end{aligned}$
- Bayes' rule: $P(m \mid e)=(P(e \mid m) \times P(m)) /(P(e))$
- So, weight of each model depends on how well it predicts the data and its prior probability

Details: http://artint.info/html/ArtInt_196.htm

## Bayesian Learning

- BMA (Bayesian Model Averaging) average predictions of hypotheses
- MAP (Maximum A Posteriori) hypothesis Maximize $\mathrm{p}\left(\mathrm{h}_{\mathrm{i}} \mid \mathrm{D}\right)$
- MLE (Maximum Likelihood Estimate) Maximize $p\left(D \mid h_{i}\right)$
- MDL (Minimum Description Length) principle: Use some encoding to model the complexity of the hypothesis, and the fit of the data to the hypothesis, then minimize the overall description of $h_{i}+D$


## Example: Coin Toss

- Models mathematically formulate observed events
- Parameters are factors in the models affecting outcomes
- Toin Coss Example
- Fairness of coin is the parameter, $\theta$;
- Outcome of the events is data, D
- E.g. heads $=72$, tails $=28$

Given an outcome (D), what is the probability this coin is fair ( $\theta=0.5$ )?

- Bayes' rule: $\mathrm{P}(\theta \mid \mathrm{D})=(\mathrm{P}(\mathrm{D} \mid \theta) \times \mathrm{P}(\theta)) / \mathrm{P}(\mathrm{D})$
www.analyticsvidhya.com/blog/2016/06/bayesian-statistics-beginners-simple-english


## Example: Coin Toss

- Bayes: $\mathrm{P}(\theta \mid \mathrm{D})=(\mathrm{P}(\mathrm{D} \mid \theta) \times \mathrm{P}(\theta)) / \mathrm{P}(\mathrm{D})$




## Parameter Estimation II

- The likelihood decomposes according to the structure of the network
$\rightarrow$ we get a separate estimation task for each parameter
- The MLE (maximum likelihood estimate) solution:
- for each value $x$ of a node $X$
- and each instantiation $\boldsymbol{u}$ of $\operatorname{Parents}(X)$
$\theta_{x \mid u}^{*}=\frac{\boldsymbol{N}(\boldsymbol{x}, \boldsymbol{u})}{\boldsymbol{N}(\boldsymbol{u})} \underbrace{\text { sufficient statistics }}$
Just need to collect the counts for every combination of parents and children observed in the data
MLE is equivalent to an assumption of a uniform prior over parameter values


## Model Selection

Goal: Select the best network structure, given the data

## Input:

- Training data
- Scoring function


## Output:

- A network that maximizes the score
- This is NP-hard!


Sufficient Statistics: Example


## Structure Selection: Scoring

- Bayesian: prior over parameters and structure
- Find balance between model complexity and fit to data

Marginal likelihood Prior

- Score (G:D) $=\log \mathrm{P}(\mathrm{G} \mid \mathrm{D}) \alpha \log [\mathrm{P}(\mathrm{D} \mid \mathrm{G}) \mathrm{P}(\mathrm{G})]$
- Marginal likelihood just comes from our parameter estimates
- Prior on structure can be any measure we want; typically a function of the network complexity



## Variations on a Theme

- Known structure, fully observable: only need to do parameter estimation
- Unknown structure, fully observable: do heuristic search through structure space, then parameter estimation
- Known structure, missing values: use expectation maximization (EM) to estimate parameters
- Known structure, hidden variables: apply adaptive probabilistic network (APN) techniques
- Unknown structure, hidden variables: too hard to solve!


## Handling Missing Data

- Suppose that in some cases, we observe earthquake, alarm, light-level, and moon-phase, but not burglary
- Should we throw that data away??
- Idea: Guess the missing values based on the other data



## EM Example

- Suppose we have observed Earthquake and Alarm but not Burglary for an observation on November 27
- We estimate the CPTs based on the rest of the data
- We then estimate P(Burglary) for November 27 from those CPTs
- Now we recompute the CPTs as if that estimated value had been observed
- Repeat until convergence!


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Knowledge-Based Agents (Logical Agents)

## A Knowledge-Based Agent

- A knowledge-based agent needs (at least):
- A knowledge base
- An inference system
- A knowledge base $(\mathrm{KB})$ is a set of representations of facts about the world.
- Each individual representation is a sentence or assertion
- Expressed in a knowledge representation language
- Usually starts with some background knowledge
- Can be general (world knowledge) or specific (domain language)
- Many existing ideas apply - is it closed-world, etc. 32


## Architecture of a Knowledge-Based Agent

## - Knowledge Level

The most abstract level
Describe agent by saying what it knows
Example: A taxi agent might know that the Golden Gate Bridge connects San Francisco with the Marin County.

- Logical Level

Level at which knowledge is encoded into sentences.
Example: Links(GoldenGateBridge, SanFrancisco, MarinCounty)

## - Implementation Level

The physical representation of the sentences in the logical level. Example: '(links goldengatebridge sanfrancisco marincounty)'

## A Typical Wumpus World

- The agent always starts in the field $[1,1]$.
- The task of the agent is to find the gold, return to the field $[1,1]$ and climb out of the cave.



## The Wumpus World Environment

- The Wumpus computer game
- Agent explores a cave consisting of rooms connected by passageways.
- Lurking somewhere in the cave is the Wumpus, a beast that eats any agent that enters its room.
- Some rooms contain bottomless pits that trap any agent that wanders into the room.
- Occasionally, there is a heap of gold in a room.
- The goal is to collect the gold and exit the world without being eaten (or trapped).


## Agent in a Wumpus World: Percepts

- Agent perceives

Stench in the square containing the wumpus and in adjacent squares (not diagonally)
Breeze in the squares adjacent to a pit
Glitter in the square where the gold is
Bump, if it walks into a wall
Woeful scream everywhere in the cave, if the wumpus is killed

- The percepts are given as a five-symbol list.
- If there is a stench and a breeze, but no glitter, no bump, and no scream, the percept is:
[Stench, Breeze, None, None, None]
- The agent cannot perceive its own location


## Wumpus Agent Actions

## - go forward

- turn right 90 degrees
- turn left 90 degrees
- grab: Pick up an object that is in the same square as the agent
- shoot: Fire an arrow in a straight line in the direction the agent is facing. The arrow continues until it either hits and kills the wumpus or hits the outer wall. The agent has only one arrow, so only the first Shoot action has any effect
- climb: leave the cave. This action is only effective in the start square
- die: This action automatically happens if the agent enters a square with a pit or a live wumpus


## Wumpus Goal

- Agent's goal is to:
- Find the gold
- Bring it back to the start square as quickly as possible
- Don't get killed!
- Scoring
- 1000 points reward for climbing out with the gold
- 1 point deducted for every action taken
- 10000 points penalty for getting killed

Wumpus Agent's
First Step


Percepts: [None, None, None, None, None] Percepts: [None, Breeze, None, None, None]


## Representation, Reasoning, and Logic

- Point of knowledge representation is to express knowledge in a computer usable form
- Needed for agents to act on it (to do well, anyway)
- A knowledge representation language is defined by:

Syntax: all possible sequences of symbols that form sentences

- Example: noun referents can be a single word or an adjective-then-noun
- Semantics: facts in the world to which the sentences refer
- What does it mean?
- Each sentence makes a claim about the world
- An agent is said to "believe" a sentence about the world



## Ontology and Epistemology

- Ontology is the study of what there is - an inventory of what exists. An ontological commitment is a commitment to an existence claim.
- Epistemology is a major branch of philosophy that concerns the forms, nature, and preconditions of knowledge.

| Language | Ontological Commitment (What exists in the world) | Epistemological Commitment (What an agent believes about facts) |
| :---: | :---: | :---: |
| Propositional logic <br> First-order logic <br> Temporal logic <br> Probability theory <br> Fuzzy logic | facts <br> facts, objects, relations <br> facts, objects, relations, times <br> facts <br> degree of truth | true/false/unknown true/false/unknown true/false/unknown degree of belief $0 \ldots 1$ degree of belief $0 \ldots 1$ |
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## No Independent World Access

- The reasoning agent often gets its knowledge about the facts of the world as a sequence of logical sentences.
- Must draw conclusions from them without (other) access to the world.
- Thus it is very important that the agent's reasoning is sound!



## KB Agents - Summary

- Intelligent agents need knowledge about the world for making good decisions.
- The knowledge of an agent is stored in a knowledge base in the form of sentences in a knowledge representation language.
- A knowledge-based agent needs a knowledge base and an inference mechanism. It operates by storing sentences in its knowledge base, inferring new sentences with the inference mechanism, and using them to deduce which actions to take.
- A representation language is defined by its syntax and semantics, which specify structure of sentences and how they relate to world facts.
- The interpretation of a sentence is the fact to which it refers. If this fact is part of the actual world, then the sentence is true

