

The Semantics of Evidential Reasoning

Riccardo Pucella

Semantics Seminar

November 29, 2006

The Motivating Problem

Suppose Alice has two coins

- F Fair (Pr heads = $1/2$)
- DH Double-headed (Pr heads = 1)

She chooses one of the coins and tosses it 100 times

- It lands heads every time

What is the probability that the coin is double-headed?

- No probability on choice!
- But still more “likely” to be the double-headed coin

Evidence

The outcome of an experiment (Heads, Tails) provides evidence for an hypothesis (Fair, Double-Headed)

Many approaches to encoding evidence are based on comparing likelihood functions

$\mu_h(\text{ob})$ = probability of observing ob if h holds

- $\mu_{\text{DH}}(\text{Heads}) = 1$
- $\mu_{\text{F}}(\text{Heads}) = 1/2$

Shafer's Approach

Evidence space $E = (H, O, \mu)$:

- H : hypotheses $\{h_1, \dots, h_n\}$
- O : observations
- μ : H -indexed likelihood functions

Weight of evidence of observation ob for hypothesis h

$$w_E(ob, h) = \frac{\mu_h(ob)}{\mu_{h_1}(ob) + \dots + \mu_{h_n}(ob)}$$

Revisiting The Puzzles

$$E = (\{ \text{Fair, DH} \}, \{ 100\text{Heads}, <100\text{Heads} \}, \mu)$$

μ	Fair	DH
100 Heads	2^{-100}	1
< 100 Heads	$1 - 2^{-100}$	0

w_E	Fair	DH
100 Heads	~ 0	~ 1
< 100 Heads	1	0

Justifying Evidence

Consider the motivating problem

Suppose we have a probability on Alice's choice

- Then probability of coin being DH after seeing Heads can be computed by Bayes' Theorem:

$$\Pr(DH \mid Heads) = \frac{\Pr(Heads \mid DH)\Pr(DH)}{\Pr(Heads)}$$

Evidence captures the information used in this update...

Updating Via Evidence

Can use weight of evidence function $\lambda x.w_E(\text{ob}, x)$ to update prior μ_0 to a posterior μ_{ob} :

$$\mu_{\text{ob}} = \mu_0 \oplus (\lambda x.w_E(\text{ob}, x))$$

$$(f_1 \oplus f_2)(x) = \frac{f_1(x)f_2(x)}{\sum_{y \in X} f_1(y)f_2(y)}$$

Theorem: If $\text{Pr}(h) = \mu_0(h)$, then $\mu_{\text{ob}}(h) = \text{Pr}(h \mid \text{ob})$

Application:

Rabin's primality test for a number n

- Polynomial-time computable predicate $P(n,a)$:
 - n composite $\Rightarrow P(n,a)=1$ for $\geq n/2$ choices of a
 - n prime $\Rightarrow P(n,a)=0$ for all a

Pick a number a at random between 0 and n

If $P(n,a) = 1$ return “composite”; otherwise return “prime”

w	prime	composite
“prime”	$\geq 2/3$	$\leq 1/3$
“composite”	0	1

A More Complex Problem

Suppose Alice has two coins

- B Biased towards heads (Pr heads = $3/4$)
- DH Double-headed (Pr heads = 1)

Suppose Bob has a fair coin

- Alice and Bob each hand a coin to Zoe
- Zoe tosses one of the coins
- Outcome is heads

What is the evidence that Zoe chose Alice's coin?

One Approach

Consider all possible evidence spaces consistent with the information

- Agent ascribing weight of evidence does not know which is the right one
- Compute weights of evidence with respect to each evidence space
- Get a range of possible weights of evidence

Generalized Weight of Evidence

Generalized evidence space $G = (H, O, \Delta)$

- H: hypotheses
- O: observations
- Δ : set of indexed likelihood functions
 - E.g. $\{\mu_{DH}, \mu_B\}$

$$S(G) = \{ (H, O, \mu) \mid \mu \in \Delta \}$$

$$W_G = \{ w_E \mid E \in S(G) \}$$

Can reason with upper and lower weight of evidence

Updating Priors

Can update prior μ_0 by natural generalization

$$\mathcal{P}_{ob} = \{\mu_0 \oplus w(ob, -) \mid w \in w_G\}$$

This gives a set of all possible posteriors

Theorem: Bounds on posteriors agree with taking all possible results of Bayes' Theorem applied to the prior

What about Repeated Tosses?

Consider the Alice/Bob/Zoe scenario with 100 reps

- Zoe always makes same choice
- Difference is whether Alice gets to choose again
 - Same coin repeated?
 - Different coin chosen at every toss?

The First Experiment

Given $\text{hyp} \in \{\text{AliceCoin}, \text{BobCoin}\}$

Alice chooses [DoubleHeaded, Biased]

Bob chooses Fair

if hyp is AliceCoin then

 Zoe chooses Alice's coin

else

 Zoe chooses Bob's coin

Zoe tosses coin 100 times

The Second Experiment

Given $\text{hyp} \in \{\text{AliceCoin}, \text{BobCoin}\}$

repeat 100 times:

Alice chooses [DoubleHeaded, Biased]

Bob chooses Fair

if hyp is AliceCoin then

 Zoe chooses Alice's coin

else

 Zoe chooses Bob's coin

Zoe tosses coin

The Second Experiment

hyp \in {AliceCoin, BobCoin}

repeat 100 times:

A := **choose** [DoubleHeaded, Biased]

B := Fair

if hyp is AliceCoin **then**

 Z := A

else

 Z := B

observe Z

The Second Experiment

hyp \in {1,2}

i := 0;

while (i < 100) **do**

 A := **choose** [DoubleHeaded, Biased];

 B := Fair;

if (hyp=1) **then** Z := A **else** Z := B;

observe Z;

 i := i + 1

The Second Experiment

hyp \in {1,2}

$i := 0$;

while ($i < 100$) **do**

$A := \mathbf{choose}$ [{H:1,T:0} , {H:0.75,T:0.25}];

$B :=$ {H:0.5,T:0.5} ;

if (hyp=1) **then** $Z := A$ **else** $Z := B$;

observe Z ;

$i := i + 1$

A Language for Experiments

S ::=

X := P

x := E

observe X

S₁;S₂

if B **then** S₁ **else** S₂

while B **do** S

P ::=

{ob₁:r₁, ..., ob_n:r_n}

X

choose [P₁, ..., P_n]

B ::= Boolean expressions

E ::= Integer expressions

A program in this language
is of the form:

hyp ∈ {1, ..., n} S

hyp is “unassignable”

Evidence-Based Semantics

Notation

- $\Pi(A)$: probabilities distributions on set A
- Σ : maps from variables to Int
- Γ : maps from observables to $\Pi(O)$

$$[[B]] : \Sigma \rightarrow \{\text{true}, \text{false}\}$$

$$[[E]] : \Sigma \rightarrow \text{Int}$$

$$[[P]] : \Gamma \rightarrow \wp(\Pi(O))$$

$$[[S]] : \text{State} \rightarrow \wp(\text{State})$$

$$\text{where State} = \Sigma \times \Gamma \times \Pi(O^*)$$

Evidence-Based Semantics (ctd)

$[[\{ob_1:r_1, \dots, ob_n:r_n\}]](\gamma) = \{\mu\}$ where $\mu(ob_i)=r_i$

$[[X]](\gamma) = \{\gamma(X)\}$

$[[\text{choose } [P_1, \dots, P_n]]](\gamma) = U[[P_i]](\gamma)$

$[[X := P]](\sigma, \gamma, \mu) = \{(\sigma, \gamma[X \mapsto v], \mu) \mid v \in [[P]](\gamma)\}$

$[[x := E]](\sigma, \gamma, \mu) = \{(\sigma[x \mapsto [[E]](\sigma)], \gamma, \mu)\}$

$[[\text{observe } X]](\sigma, \gamma, \mu) = \{(\sigma, \gamma, \mu') \mid \mu'(obs; ob) = \mu(obs) \gamma(X)(ob)\}$

$[[S_1; S_2]](\sigma, \gamma, \mu) = U\{ [[S_2]](\sigma', \gamma', \mu') \mid (\sigma', \gamma', \mu') \in [[S_1]](\sigma, \gamma, \mu) \}$

$[[\text{if } B \text{ then } S_1 \text{ else } S_2]](\sigma, \gamma, \mu) =$

$[[S_1]](\sigma, \gamma, \mu)$ if $[[B]](\sigma) = \text{true}$

$[[S_2]](\sigma, \gamma, \mu)$ if $[[B]](\sigma) = \text{false}$

$[[\text{while } B \text{ do } S]](\sigma, \gamma, \mu) = \dots \text{ usual definition } \dots$

Evidence-Based Semantics (ctd)

Given an experiment $\text{hyp} \in \{1, \dots, n\}$ S :

$$E_S = (H, O^*, \Delta)$$

where $\mu \in \Delta$ iff for all $h \in \{1, \dots, n\}$, there exists σ, γ s.t.

- $\sigma(\text{hyp}) = h$
- $(\sigma, \gamma, \mu(h)) \in [[S]](\sigma_0[\text{hyp} \mapsto h], \gamma_0, \mu_0)$

and

- σ_0 : sets every variable to 0
- γ_0 : sets every observable to uniform probability
- μ_0 : $\mu_0(\langle \rangle) = 1$

Relationship to Probabilistic Semantics

Can we justify this semantics?

- Recall that evidence can be used to update a prior probability on hypotheses to a posterior probability on hypotheses, based on seeing a sequence of observations

Let S be a deterministic experiment

- No occurrence of choose [...]

Standard probabilistic semantics for language:

- State = $\Sigma \times \Gamma \times O^*$
- $P[[S]](s, A)$: probability that program S starting in state s terminates in a state in A

The Correspondence

Let S be a deterministic experiment

Let μ be a prior probability distribution on hypotheses

The following probabilities are equal:

- $\mu \oplus w_{E_S}(\text{obs}, -)$
- $\lambda h. (\mu(h) P[[S]](\sigma_0[\text{hyp} \mapsto h], \Sigma \times \Gamma \times \{\text{obs}\}))$

What if S is not deterministic?

Conjecture: the above result holds if you extend the probabilistic semantics with nondeterminism