

Problem 1.

$$\Pr\{X_i = j | Y = y^e\} = \Pr\{X_i = j, Y_1 = 1, Y_2 = 2, Y_3 = 2, Y_4 = 0\} / \Pr\{Y_1 = 1, Y_2 = 2, Y_3 = 2, Y_4 = 0\}$$

Define $K = 1 / \Pr\{Y_1 = 1, Y_2 = 2, Y_3 = 2, Y_4 = 0\}$, then

$$\Pr\{X_i = j | Y = y^e\} = K \sum_{X: X_i = j} \Pr\{X_1, X_2, X_3, X_4, Y_1, Y_2, Y_3, Y_4\} = K \sum_{X: X_i = j} \prod_{k=1}^4 \Pr\{X_k | X_{k-1}\} \Pr\{Y_k = y_k^e | X_k\}.$$

One way to compute is by using the BCJR algorithm. And notice that for any i ,

$$1/K = \Pr\{Y_1 = 1, Y_2 = 2, Y_3 = 2, Y_4 = 0\} = \sum_{j=0}^2 \Pr\{X_i = j, Y_1 = 1, Y_2 = 2, Y_3 = 2, Y_4 = 0\}.$$

Below we give the values of $\Pr\{X_i = j | Y = y^e\}$ for $i = 1, 2, 3, 4$ and $j = 0, 1, 2$:

$\Pr\{X_i = j Y = y^e\}$	$i = 1$	$i = 2$	$i = 3$	$i = 4$
$j = 0$	$\frac{3849}{43993} = 0.0875$	$\frac{2679}{43993} = 0.0609$	$\frac{29349}{43993} = 0.6671$	$\frac{38264}{43993} = 0.870$
$j = 1$	$\frac{40144}{43993} = 0.913$	$\frac{3426}{43993} = 0.0779$	$\frac{11380}{43993} = 0.259$	$\frac{3453}{43993} = 0.0785$
$j = 2$	0	$\frac{37888}{43993} = 0.861$	$\frac{3264}{43993} = 0.0742$	$\frac{2276}{43993} = 0.0517$

Problem 2.

(a) Proof:
$$\begin{aligned} p(x_2, x_3) &= \sum_{x_1, x_4} p(x_1, x_2, x_3, x_4) = \sum_{x_1} \sum_{x_4} p(x_1) p(x_2) p(x_3 | x_1) p(x_4 | x_1, x_2) \\ &= p(x_2) \sum_{x_1} p(x_1) p(x_3 | x_1) \sum_{x_4} p(x_4 | x_1, x_2) = p(x_2) \sum_{x_1} p(x_1) p(x_3 | x_1) \\ &= p(x_2) p(x_3). \end{aligned}$$

(b) The only other independent pair are X_1 and X_2 .

(c) For any variable X in the Bayesian network, define a 'source set' of X , denoted by $S(X)$, as: $S(X) = \{Z | \text{There exists a path from } Z \text{ to } X\} \cup \{X\}$.

Then we claim:

$$\forall X, Y, X \text{ and } Y \text{ are independent if } S(X) \cap S(Y) = \emptyset.$$

The above claim is the same as:

For any two variables X and Y in the Bayesian network, if there is no path from X to Y or from Y to X , and there is no such variable Z that there is a path from Z to X and there is also a path from Z to Y , then X and Y are independent.

We give a proof below.

Proof: Let $V = \{\text{All the random variables in the Bayesian network}\}$. Suppose for

$$\begin{aligned}
& X \in V \quad \text{and } Y \in V, S(X) \cap S(Y) = \emptyset, \text{ then:} \\
p(X, Y) &= \sum_{V-\{X, Y\}} p(V) = \sum_{S(X)-\{X\}} \sum_{S(Y)-\{Y\}} \sum_{V-S(X)-S(Y)} p(V) \\
&= \sum_{S(X)-\{X\}} \sum_{S(Y)-\{Y\}} \sum_{V-S(X)-S(Y)} p(S(X)) p(S(Y)) p(V - S(X) - S(Y) \mid S(X), S(Y)) \\
&= \sum_{S(X)-\{X\}} p(S(X)) \sum_{S(Y)-\{Y\}} p(S(Y)) \sum_{V-S(X)-S(Y)} p(V - S(X) - S(Y) \mid S(X), S(Y)) \\
&= \sum_{S(X)-\{X\}} p(S(X)) \sum_{S(Y)-\{Y\}} p(S(Y)) \\
&= p(X) p(Y).
\end{aligned}$$

Therefore X and Y are independent. And that proves our claim.

Problem 3.

- pqr multiplications are required to compute the product AB .
- For $(AB)C$, $pqr + prs$ multiplications are required.
For $A(BC)$, $qrs + pqs$ multiplications are required.
- $pqr + prs = 7500$, $qrs + pqs = 75000$, so the best way to compute ABC is to parenthesize ABC as $(AB)C$.