Logic for probability, belief, and change.

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Monty Hall Puzzle (Probability Dynamics)

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What is Probability Exactly?

Definition

A *probability space* is a tuple $(\Omega, \mathcal{A}, \mu)$, where

1. Ω is a set called the sample space.
2. $\mathcal{A} \subseteq \mathcal{P}(\Omega)$ is a σ-algebra: a set of subsets of Ω containing $\emptyset$, which is closed under complements and countable unions and intersections.
3. $\mu : \mathcal{A} \to [0, 1]$ is a probability measure, that is
    - $\mu(\Omega) = 1$ and $\mu(\emptyset) = 0$
    - If $\{A_1, A_2, \ldots\}$ is a countable set of pairwise disjoint elements of $\mathcal{A}$, then $\mu(\bigcup_{j=1}^{\infty} A_j) = \sum_{j=1}^{\infty} \mu(A_j)$. (Countable additivity)

$(\Omega, \mathcal{A})$ is a called a *measurable space*. Sets in the σ-algebra $\mathcal{A}$ are called *measurable*.

Probability Model

Definition (Probability Model)

A probability model is a tuple $(\mathbf{P}, \|\cdot\|)$, where

- $\mathbf{P} = (\Omega, \mathcal{A}, \mu)$ is a probability space.
- $\|\cdot\|$ is a function from Φ to the set $\mathcal{A}$.

Probability logic is generated by the rule:

$$\varphi ::= p \mid \neg\varphi_1 \mid \varphi_1 \wedge \varphi_2 \mid [\geq a]\varphi \mid [> a]\varphi \mid [= a]\varphi$$

where $a \in \mathbb{Q}$.

Semantics (selected components)

$$\begin{aligned} [\![p]\!] &= \|p\| \\ [\![[\geq a]\varphi]\!] &= \begin{cases} \Omega & \mu([\![\varphi]\!]) \geq a \\ \emptyset & \text{otherwise} \end{cases} \end{aligned}$$

Suppose you select door A...

Let

$$\Phi = \{(x, y) \mid x \in \{A, B, C\}, y \in \{B, C\}, x \neq y\}$$
$$= \{(A, B), (A, C), (B, C), (C, B)\}$$

where

- x represents the door that opens to a prize, and
- y represents the door the host will open.

Define

- $isA \equiv \bigvee\{(x, y) \in \Phi \mid x = A\}$, and similarly for isB and isC.
- $openB \equiv \bigvee\{(x, y) \in \Phi \mid y = B\}$, and similarly for $openC$.

Then

- $[\![[= \frac{1}{3}]isA]\!] = [\![[= \frac{1}{3}]isB]\!] = [\![[= \frac{1}{3}]isC]\!] = \Omega$ that is $\mu([\![(A, B) \vee (A, C)]\!]) = \mu([\![(B, C)]\!]) = \mu([\![(C, B)]\!]) = \frac{1}{3}$.
- $[\![[= \frac{1}{2}]openB]\!] = [\![[= \frac{1}{2}]openC]\!] = \Omega$.

probability distribution

We end up with the following probabilities:

	$x = A$	$x = B$	$x = C$
$y = B$	$\mu([\![(A, B)]\!]) = 1/6$		$\mu([\![C, B]\!]) = 2/6$
$y = C$	$\mu([\![(A, C)]\!]) = 1/6$	$\mu([\![B, C]\!]) = 2/6$	

Probability Dynamics

Start with a probability model $M = ((\Omega, \mathcal{A}, \mu), \| \cdot \|)$ where $\mu(A) \neq 0$ for every $A \in \mathcal{A}$.

- Input: A subset $Y \subseteq \Omega$
- Update: $M[Y] = ((Y, \mathcal{A}^{M[Y]}, \mu^{M[Y]}, \| \cdot \|^{M[Y]})$, where
  - $\mathcal{A}^{M[Y]} = \{A \cap Y \mid A \in \mathcal{A}\}$
  - $\mu^{M[Y]} = \mu(\cdot \mid Y)$ maps $B \in \mathcal{A} \cap Y$ to $\mu(B)/\mu(Y)$.
  - $\|p\|^{M[Y]} = \|p\| \cap Y$.

Add formulas of the form $[!\varphi]\psi$ to the language:

$$[\![[!\varphi]\psi]\!] = [\![\neg\varphi]\!] \cup [\![\psi]\!]_{M[[\![\varphi]\!]]}$$

Using dynamics

Recall

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Note that

$$\mu^{M[\![openB]\!]}([\![isC]\!]) = \frac{\mu([\![isC]\!])}{\mu([\![openB]\!])} = \frac{\mu([\![(C, B)]\!])}{\mu([\![(A, B)]\!] \cup [\![(C, B)]\!])} = \frac{\frac{2}{6}}{\frac{3}{6}} = \frac{2}{3}$$

Hence

$$\begin{aligned}[\![[!openB][= 2/3]isC]\!] &= [\![\neg openB]\!] \cup [\![[= 2/3]isC]\!]_{M[\![openB]\!]} \\ &= [\![\neg openB]\!] \cup [\![openB]\!] = \Omega.\end{aligned}$$

Probability vs Epistemics

Probabilities may offer more detail than qualitative epistemics, but numerical details might not be appropriate. Should we:

- assign a probability to a computer outputting a bit 1?
- assign a probability to a coin flip resulting in heads?

We may wish to involve *both* qualitative and quantitive uncertainty.

One of many options

One may define

$$[\![\mathrm{Knows}\,\varphi]\!] = [\![[=1]\varphi]\!]$$
$$[\![\mathrm{Poss}\,\varphi]\!] = [\![[>0]\varphi]\!]$$

The next example shows the utility of more flexibility in the relationship between epistemics and probability.

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Coin and bit example (Probability and Epistemics)

Suppose there are two agents i and k.

1. k is first given a bit 0 or 1. k learns he has this bit, i is aware that k received a bit, but i does not know what bit k received.
2. k flips a fair coin and looks at the result. i sees k look at the result, but does not what the result is.
3. k performs action s if the coin agrees with the bit (given that heads agrees with 1 and tails agrees with 0), and performs action d otherwise.

This example is from

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Probabilistic Epistemic Model

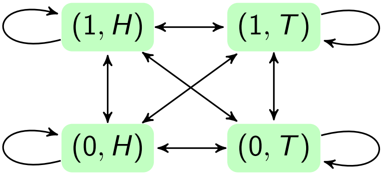
Definition

Let Φ be a set of proposition letters, and $\mathbf{I}$ be a set of agents.
A probabilistic epistemic model is a tuple
$\mathcal{M} = (X, \{\xrightarrow{i}\}_{i\in\mathbf{I}}, \|\cdot\|, \{\mathbf{P}_{i,x}\}_{i\in\mathbf{I},x\in X})$, where

- X is a finite set
- $\xrightarrow{i}$ (a subset of X^2) is an epistemic relation for each agent $i \in \mathbf{I}$, that is $x \xrightarrow{i} y$ if i considers y possible from x
- $\|\cdot\|$ is a function assigning to each proposition letter p the set of states where it is true.
- for each agent i and state x, the probability space $\mathbf{P}_{i,x}$ is defined as the tuple $(\Omega_{i,x}, \mathcal{A}_{i,x}, \mu_{i,x})$, where
  - $\Omega_{i,x} \subseteq X$ is the sample space (finite because X is finite)
  - $\mathcal{A}_{i,x}$ is a σ-algebra
  - $\mu_{i,x} : \mathcal{A}_{i,x} \to [0,1]$ is a probability measure over $\Omega_{i,x}$

Discussion

There are four possible sequences of events: $(1, H), (1, T), (0, H), (0, T)$ (note that the action s or d is determined from the first two events). Until k performs the action s or d, agent i considers any of these four states possible.



We indicate i's uncertainty between two states using a bidirectional arrow between the two states. In particular, an arrow from state x to state y indicates that i considers y possible if x is the actual state.

Note

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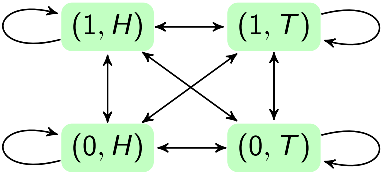

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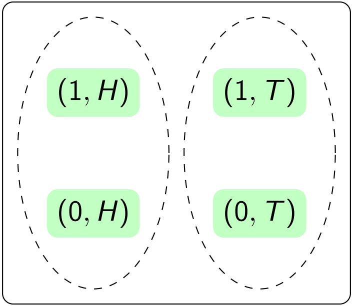
Here is a possibility for i's probability spaces.

- sample space is enclosed in a box,
- σ-algebra equivalence classes are enclosed in the dotted ovals.



$\mathbf{M}_1$

- sample space is the same as set of states i considers possible.
- Individual states cannot be measurable (otherwise 0 or 1 must be assigned a probability).

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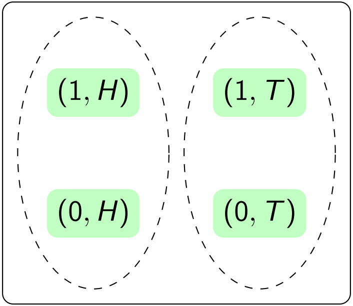

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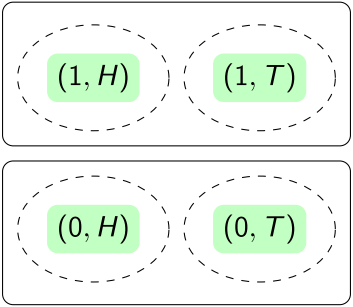

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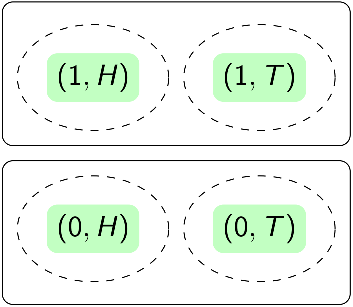

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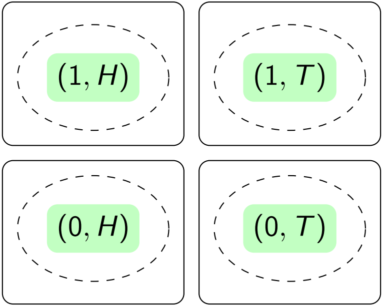
Here i is uncertain among 4 probability spaces.



$\mathbf{M}_3$

Main point of example

The action s has probability $1/2$ (as does d). The only model to let us reason about the probability of s as having probability $1/2$ is M_2.

Observations about M_2:

- Epistemics is not defined in terms of probability
- In fact epistemics reflects uncertainty about what probability distribution there actually is:

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Related Papers

1. D. Gerbrandy. (1998) *Bisimulations on Planet Kripke*. Dissertation, ILLC.
   (Discusses Muddy Children Puzzle and Surprise Exam Puzzle)
2. B. Kooi: Probabilistic Dynamic Epistemic Logic. (2003) *Journal of Logic Language and Information*, 12(4): 381–408.
   (Adds probability to Public Announcement Logic)
3. J. Sack. (2008) Temporal Languages for Epistemic Programs. *Journal of Logic Language and Information*. 17(2): 183–216.
   (Adds temporal operators to Dynamic Epistemic Logic)
4. J. Sack. (2009) Extending Probabilistic Dynamic Epistemic Logic. *Synthese*,1 69:2, pp. 241–257.
   (Adds previous-time operator and σ-algebras to Probabilistic Dynamic Epistemic Logic)

Books and Textbooks Relating to Topic

1. H. van Ditmarsch, W. van Der Hoek, B. Kooi (2008) *Dynamic Epistemic Logic*. Springer Synthese Library 337.
2. D. Harel, D. Kozen, J. Tiuryn (2000) *Dynamic Logic*. Foundations of Computing.
3. J.-J. Ch. Meyer and W. van Der Hoek (1995) *Epistemic Logic for AI and Computer Science*. Cambridge Tracts in Theoretical Computer Science 41.

Thank you!