Intervention & Observation ABNMS 2011

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Abstract

Bayesian nets were originally designed to represent the effects of observation under uncertainty. They have sometimes been used to represent the effects of intervention – often misleadingly, since interventions and observations have different probabilistic consequences. I will review the differences and how Bayesian nets (and decision nets) can, and cannot, be used to represent causal interventions.

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$$Smoking \leftarrow Gene \rightarrow Cancer$$

- Observation of Smoking affects Cancer
- Intervention on Smoking does not affect Cancer (that was Fisher's point!)

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Should you smoke?

Principle (Maximize Expected Utility (MEU))

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The expected utility of smoking v not smoking:

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⇒ Evidential decision theory: Don't smoke!



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Given k options, if one of them has outcomes everywhere at least as good as all other outcomes and somewhere better, then you should take that option.

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- ⇒ Causal decision theory: Go ahead and smoke!



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Are humans angels or animals?

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 - ► Left box: \$1
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Should you one box or two box?



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- ► So, Two Boxing dominates.

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- Two Boxing indicates the kind of psychology that yields poor results.
- ► MEU applies, so you should One Box.

Evidential v Causal Decision Theory

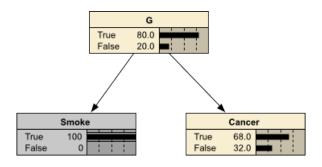
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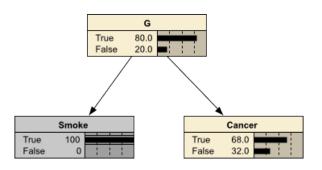
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EU and Dominance do not, and can not, disagree!

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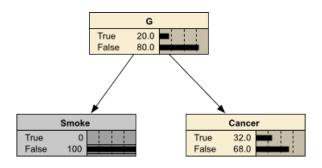


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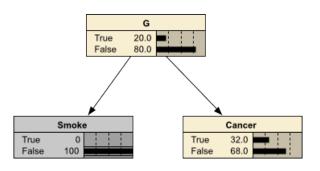


► An *observation* of smoking raises the probability of cancer, lowering EU.

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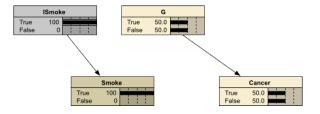


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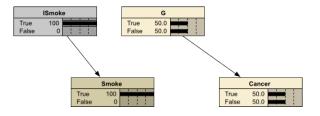


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Perfect Intervention (Pearl, 2000)

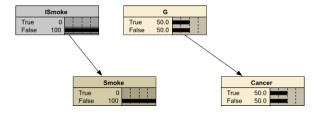


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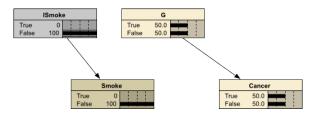


A perfect (Pearlian) intervention to force smoking cuts the link to G, renders Cancer independent of smoking, raising EU.

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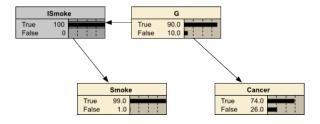


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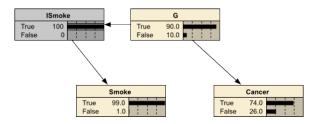


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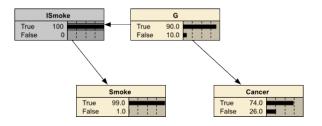


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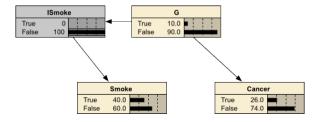
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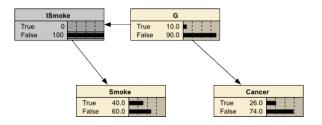


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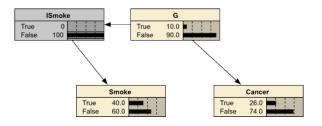


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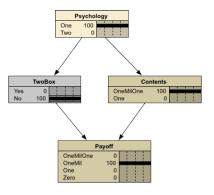
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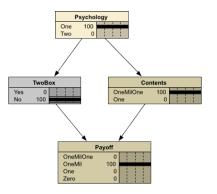


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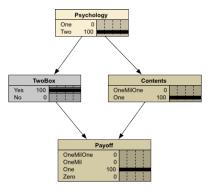


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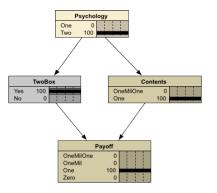


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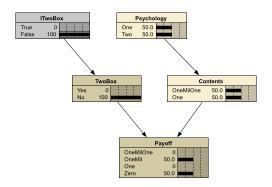


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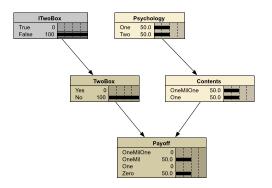


► An *observation* of Two Boxing lowers the probability of \$1M1, lowering EU.

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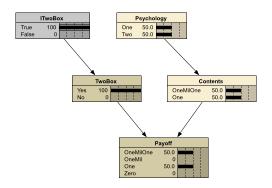


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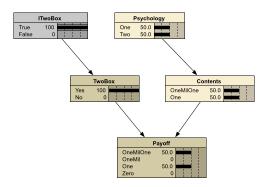


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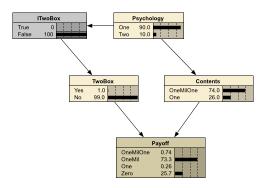


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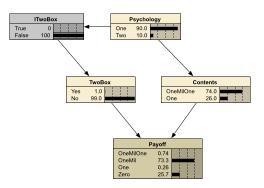


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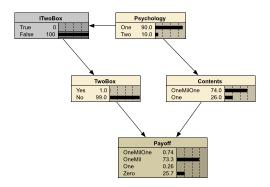


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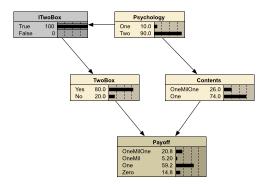
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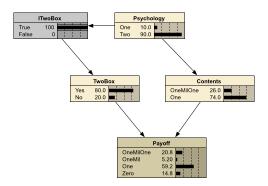
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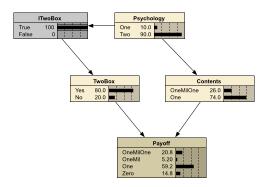


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► Realistic Decision Theory: We are neither Angels nor Nietzschean Superhumans. To the extent we can figure out what we are, we should model ourselves correctly and use those models to maximize EU.

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- ► MEU and Dominance are not in conflict. All the conflicts are about finding the right causal model.

FIN

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