

Contents

	Preface	xiii
	Changes in the Second Edition	xiv
1	Introduction and Overview	1
	1.1 Some Puzzles and Problems	1
	1.2 An Overview of the Book	4
	Notes	9
2	Representing Uncertainty	11
	2.1 Possible Worlds	12
	2.2 Probability Measures	14
	2.2.1 Justifying Probability	16
	2.3 Lower and Upper Probabilities	23
	2.4 Sets of Weighted Probability Measures	30
	2.5 Lexicographic and Nonstandard Probability Measures	34
	2.6 Dempster-Shafer Belief Functions	36
	2.7 Possibility Measures	42
	2.8 Ranking Functions	45
	2.9 Relative Likelihood	47
	2.10 Plausibility Measures	51
	2.11 Choosing a Representation	55
	Exercises	57
	Notes	65
3	Updating Beliefs	71
	3.1 Updating Knowledge	71
	3.2 Probabilistic Conditioning	73
	3.2.1 Justifying Probabilistic Conditioning	76
	3.2.2 Bayes' Rule	78
	3.3 Conditional (Nonstandard) Probability and Lexicographic Probability	80

3.4	Conditioning with Sets of Probabilities	82
3.5	Conditioning Sets of Weighted Probabilities	86
3.6	Evidence	88
3.7	Conditioning Inner and Outer Measures	92
3.8	Conditioning Belief Functions	94
3.9	Conditioning Possibility Measures	97
3.10	Conditioning Ranking Functions	98
3.11	Conditioning Plausibility Measures	99
	3.11.1 Constructing Conditional Plausibility Measures	100
	3.11.2 Algebraic Conditional Plausibility Spaces	102
3.12	Jeffrey's Rule	106
3.13	Relative Entropy	108
	Exercises	111
	Notes	116
4	Independence and Bayesian Networks	121
4.1	Probabilistic Independence	121
4.2	Probabilistic Conditional Independence	124
4.3	Independence for Plausibility Measures	126
4.4	Random Variables	128
4.5	Bayesian Networks	131
	4.5.1 Qualitative Bayesian Networks	131
	4.5.2 Quantitative Bayesian Networks	133
	4.5.3 Independencies in Bayesian Networks	137
	4.5.4 Plausibilistic Bayesian Networks	138
	Exercises	140
	Notes	143
5	Expectation	145
5.1	Expectation for Probability Measures	146
5.2	Expectation for Other Notions of Likelihood	148
	5.2.1 Expectation for Sets of Probability Measures	149
	5.2.2 Expectation for Belief Functions	150
	5.2.3 Inner and Outer Expectation	154
	5.2.4 Expectation for Possibility Measures and Ranking Functions	156
5.3	Plausibilistic Expectation	157
5.4	Decision Theory	159
	5.4.1 The Basic Framework	159
	5.4.2 Decision Rules	161
	5.4.3 Generalized Expected Utility	165
	5.4.4 Comparing Conditional Probability, Lexicographic Probability, and Nonstandard Probability	172

5.5	Conditional Expectation	175
	Exercises	176
	Notes	185
6	Multi-Agent Systems	189
6.1	Epistemic Frames	190
6.2	Probability Frames	192
6.3	Multi-Agent Systems	195
6.4	From Probability on Runs to Probability Assignments	200
6.5	Markovian Systems	204
6.6	Protocols	207
6.7	Using Protocols to Specify Situations	210
6.7.1	A Listener-Teller Protocol	210
6.7.2	The Second-Ace Puzzle	213
6.7.3	The Monty Hall Puzzle	215
6.7.4	The Doomsday Argument and the Sleeping Beauty Problem	216
6.7.5	Modeling Games with Imperfect Recall	219
6.8	When Conditioning Is Appropriate	224
6.9	Non-SDP Systems	228
6.10	Plausibility Systems	237
	Exercises	237
	Notes	240
7	Logics for Reasoning about Uncertainty	245
7.1	Propositional Logic	246
7.2	Modal Epistemic Logic	249
7.2.1	Syntax and Semantics	249
7.2.2	Properties of Knowledge	251
7.2.3	Axiomatizing Knowledge	254
7.2.4	A Digression: The Role of Syntax	256
7.3	Reasoning about Probability: The Measurable Case	259
7.4	Reasoning about Other Quantitative Representations of Likelihood	264
7.5	Reasoning about Relative Likelihood	267
7.6	Reasoning about Knowledge and Probability	271
7.7	Reasoning about Independence	274
7.8	Reasoning about Expectation	276
7.8.1	Syntax and Semantics	276
7.8.2	Expressive Power	277
7.8.3	Axiomatizations	278
7.9	Complexity Considerations	280
	Exercises	284
	Notes	289

8	Beliefs, Defaults, and Counterfactuals	293
	8.1 Belief	294
	8.2 Knowledge and Belief	297
	8.3 Characterizing Default Reasoning	298
	8.4 Semantics for Defaults	300
	8.4.1 Probabilistic Semantics	300
	8.4.2 Using Possibility Measures, Ranking Functions, and Preference Orders	303
	8.4.3 Using Plausibility Measures	306
	8.5 Beyond System P	310
	8.6 Conditional Logic	315
	8.7 Reasoning about Counterfactuals	318
	8.8 Combining Probability and Counterfactuals	321
	Exercises	321
	Notes	331
9	Belief Revision	335
	9.1 The Circuit-Diagnosis Problem	336
	9.2 Belief-Change Systems	342
	9.3 Belief Revision	345
	9.4 Belief Revision and Conditional Logic	356
	9.5 Epistemic States and Iterated Revision	357
	9.6 Markovian Belief Revision	360
	Exercises	362
	Notes	364
10	First-Order Modal Logic	367
	10.1 First-Order Logic	368
	10.2 First-Order Reasoning about Knowledge	375
	10.3 First-Order Reasoning about Probability	378
	10.4 First-Order Conditional Logic	383
	10.5 An Application: Qualitative and Quantitative Reasoning about Security Protocols	390
	10.6 Combining First-Order Logic and Bayesian Networks	396
	Exercises	398
	Notes	401
11	From Statistics to Beliefs	405
	11.1 Reference Classes	406
	11.2 The Random-Worlds Approach	408
	11.3 Properties of Random Worlds	412
	11.4 Random Worlds and Default Reasoning	419

	11.5 Random Worlds and Maximum Entropy	424
	11.6 Problems with the Random-Worlds Approach	428
	Exercises	430
	Notes	436
12	Final Words	439
	Notes	441
	References	443
	Glossary of Symbols	469
	Index	473