

Due: Wednesday 03/30/2022 at 10:59pm (submit via Gradescope).

Policy: Can be solved in groups (acknowledge collaborators) but must be written up individually

Submission: It is recommended that your submission be a PDF that matches this template. You may also fill out this template digitally (e.g. using a tablet). **However, if you do not use this template, you will still need to write down the below four fields on the first page of your submission.**

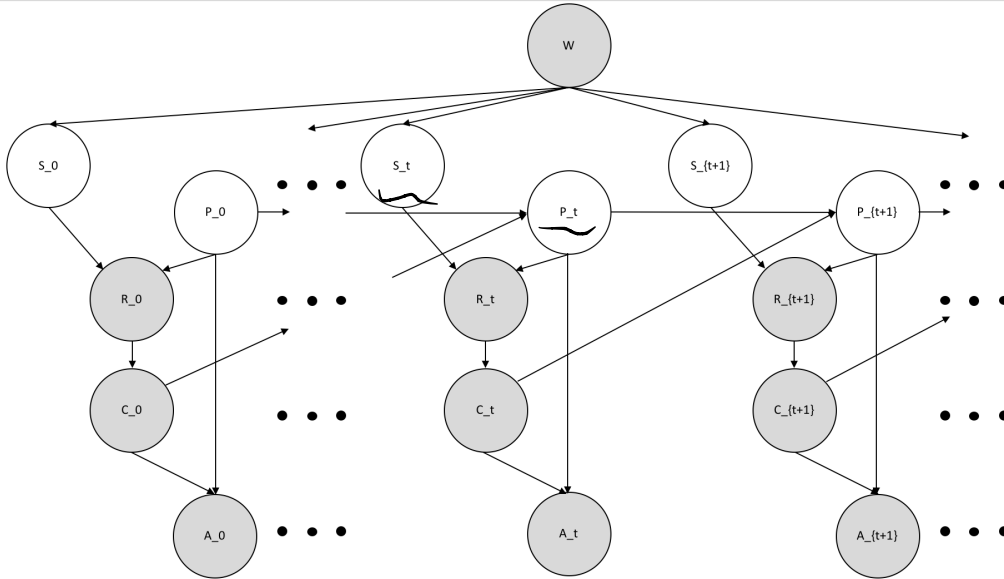
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Collaborators	<i>None</i>

For staff use only:

Q1.	Quadcopter: Pilot	/27
Q2.	MangoBot Human Detector	/8
	Total	/35

Q1. [27 pts] Quadcopter: Pilot

In this question, we look at the same setup as the previous homework, but we now look at it from the perspective of Paul, a quadcopter pilot who can **observe W (weather), R (reading of position), C (control from the pilot), and A (smart alarm warning)**. As before, suppose weather (W) does not change throughout the quadcopter's flight.



(a) Forward Algorithm: The real deal

- (i) [2 pts] Now that the only hidden states are S_t and P_t , is this graph a well-behaving HMM (where $E_{t+1} \perp\!\!\!\perp E_t \mid X_{t+1}$ and $X_{t+1} \perp\!\!\!\perp E_t \mid X_t$, recall that X is the hidden variable and E is the evidence variable)? Please explain your reasoning.

Yes,

It is equivalent to prove.

$S_{t+1} \perp R_t, C_t, A_t \text{ Given } S_t$.

$P_{t+1} \perp R_t, C_t, A_t \text{ Given } P_t$.

$R_{t+1} \perp R_t \text{ Given } S_{t+1}, P_{t+1}$.

$C_{t+1} \perp C_t \text{ Given } S_{t+1}, P_{t+1}$.

$A_{t+1} \perp A_t \text{ Given } S_{t+1}, P_{t+1}$.

they all holds.

- (ii) [4 pts] What is the time-elapsd **prediction** formula from time-step t to time-step $t+1$? Be sure to include all hidden states and observed states, and show how to assemble the formula from the conditional probability tables corresponding to the graph. Denote $B(S_t, P_t) = P(S_t, P_t \mid W, R_{0:t}, C_{0:t}, A_{0:t})$. Find $B'(S_{t+1}, P_{t+1}) = P(S_{t+1}, P_{t+1} \mid W, R_{0:t}, C_{0:t}, A_{0:t})$. Hint: refer to the "Filtering algorithm" lecture slides.

- ☐ $B'(S_{t+1}, P_{t+1}) = \max_{s_t} \sum_{p_t} P(S_{t+1} \mid W) * P(P_{t+1} \mid p_t, c_t) * B(S_t, P_t)$
☐ $B'(S_{t+1}, P_{t+1}) = \sum_{s_t} \sum_{p_t} P(S_{t+1} \mid S_t) * P(P_{t+1} \mid p_t) * B(S_t, P_t)$
☐ $B'(S_{t+1}, P_{t+1}) = \sum_{s_t} \sum_{p_t} P(R_{t+1} \mid S_{t+1}, P_{t+1}) P(S_{t+1} \mid S_t) * P(P_{t+1} \mid p_t) * B(S_t, P_t)$
☐ $B'(S_{t+1}, P_{t+1}) = \sum_{s_t} \sum_{p_t} P(S_{t+1} \mid S_t) * P(P_{t+1} \mid p_t) P(P_{t+1} \mid c_t) * B(S_t, P_t)$
☒ $B'(S_{t+1}, P_{t+1}) = \sum_{s_t} \sum_{p_t} P(S_{t+1} \mid W) * P(P_{t+1} \mid p_t, c_t) * B(S_t, P_t)$
☐ $B'(S_{t+1}, P_{t+1}) = \sum_{s_t} \max_{p_t} P(S_{t+1} \mid W) * P(P_{t+1} \mid p_t, c_t) * B(S_t, P_t)$

$$P(\underline{S_{t+1}}, \underline{P_{t+1}} \mid W, R_{0:t}, C_{0:t}, A_{0:t}).$$

$$= P(\underline{S_t}, \underline{P_t} \mid W, R_{0:t}, C_{0:t}, A_{0:t}) \cdot P(\underline{S_{t+1}} \mid S_t) \cdot P(\underline{P_{t+1}} \mid P_t)$$

- (iii) [4 pts] How do we include the observation **update** at time-step $t + 1$? Be sure to include all hidden states and observed states, and show how to assemble the update from the conditional probability tables corresponding to the graph. Denote $B'(S_{t+1}, P_{t+1}) = P(S_{t+1}, P_{t+1} \mid W, R_{0:t}, C_{0:t}, A_{0:t})$, find $B(S_{t+1}, P_{t+1})$
- ☐ $B(S_{t+1}, P_{t+1}) = P(R_{t+1} \mid S_{t+1}, P_{t+1}) * P(C_{t+1} \mid R_{t+1}) * P(A_{t+1} \mid C_{t+1}) * B'(S_{t+1}, P_{t+1})$
☐ $B(S_{t+1}, P_{t+1}) = P(R_{t+1} \mid S_{t+1}, P_{t+1}) * P(C_{t+1} \mid R_{t+1}) * B'(S_{t+1}, P_{t+1})$
☐ $B(S_{t+1}, P_{t+1}) = P(R_{t+1} \mid S_{t+1}, P_{t+1}) * P(C_{t+1} \mid R_{t+1}) * P(A_{t+1} \mid C_{t+1}, P_{t+1}) * B'(S_{t+1}, P_{t+1})$
☒ $B(S_{t+1}, P_{t+1}) \propto P(R_{t+1} \mid S_{t+1}, P_{t+1}) * P(C_{t+1} \mid R_{t+1}) * P(A_{t+1} \mid C_{t+1}, P_{t+1}) * B'(S_{t+1}, P_{t+1})$
☐ $B(S_{t+1}, P_{t+1}) \propto P(R_{t+1} \mid S_{t+1}, P_{t+1}) * P(C_{t+1} \mid R_{t+1}) * B'(S_{t+1}, P_{t+1})$

(b) Consider a simpler scenario where we only track the 2D position (x, y) of the quadcopter. Paul, the pilot, wants to infer the quadcopter's true position P as accurately as possible.

- x, y **each** can take on values $\in \{0, 1, 2\}$.
- We have four controls: forward, backward, left, and right. ψ
- Let variable E_R be Paul's estimate of the current position, and this variable depends on the reading R . The utility is based on the difference between the estimate of current position E_R and the actual position P : $U(P, E_R) = -\|P - E_R\|_x - \|P - E_R\|_y$, in dollars.
- We consider only one time step. In that time step the reading R is $(1, 0)$ and that the weather is cloudy.
- Under cloudy weather, the signal strength can take on 2 values with equal probability: weak and strong. The signal strengths correspond to the following errors in readings:
 - Weak: The reading R returns a random number (for each position element) sampled uniformly from the domain of possible positions.
 - Strong: The reading R is identical to the true position.

Answer the following questions:

- (i) [2 pts] Among the hidden variables S and P , Which variable should intuitively have the greatest VPI? Explain your answer. You should not do any calculations for this part.

P
 Given P , we can directly maximize the utility

Paul's coworker offers to tell him the signal strength (S) in exchange for some cash.

- (ii) [3 pts] Suppose the signal strength is strong. Given the current reading R , what is the Maximum Expected Utility after knowing this information of S ?

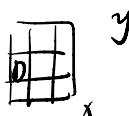
Since S is strong,
 Reading R is identical to true position.
 $V(P, E_R) = V(P, P) = 0$

- (iii) [3 pts] Suppose the signal strength is weak. Given the current reading R, what is the Maximum Expected Utility after knowing this information of S?

Since signal strength is weak.

we take $E_R = (1, 1)$.

$$MEU = -\frac{1}{9} (2+1+2+1+0+1+2+1+2) = -\frac{12}{9} = -\frac{4}{3}$$



- (iv) [3 pts] Considering the possibility of both signal strength, how much should Paul should pay to know this information of S?

$$MEU(\phi) = -\frac{1}{9} (1+2+3+0+1+2+1+2+3) \times \frac{1}{2} = -\frac{5}{6}$$

$$VPI = MEU(S, S) = \frac{1}{2} (-\frac{4}{3} + 0) - (-\frac{5}{6}) = \frac{1}{6}$$

- (c) (i) [3 pts] Suppose your coworker only tells you the signal strength with probability q , and with probability $1 - q$, they don't tell you the signal strength even after payment. How much would you be willing to pay in this scenario? Your result should contain q .

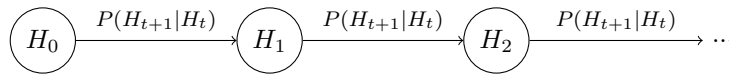
$$\begin{aligned} VPI &= \max \left\{ q(-\frac{2}{3}) + (1-q)(-\frac{5}{6}), -(-\frac{5}{6}), 0 \right\} \\ &= \max \left\{ \frac{1}{6}q, 0 \right\} \\ &= \frac{1}{6}q \end{aligned}$$

(ii) [3 pts] How much would you pay to know the true position (P)?

$$VPI = \Delta U = 0 - \left(-\frac{5}{6}\right) = \frac{5}{6}$$

Q2. [8 pts] MangoBot Human Detector

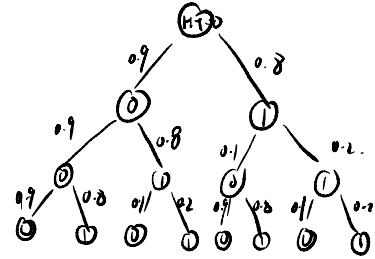
Your startup company MangoBot wants to build robots that delivers packages on the road. One core module of the robot's software is to detect whether a human is standing in front of it. We model the presence of humans with a Markov model:



where $H_t \in \{0, 1\}$ corresponds to a human being absent or present respectively. The initial distribution and the transition probabilities are given as follows:

H_0	$P(H_0)$
0	p
1	$1 - p$

H_t	H_{t+1}	$P(H_{t+1} H_t)$
0	0	0.9
0	1	0.1
1	0	0.8
1	1	0.2



(a) Express the following quantities in terms of p :

(i) [1 pt] $P(H_1 = 1) = \sum_{H_0} P(H_1 = 1 | H_0) = 0.1p + 0.2(1-p) = 0.2 - 0.1p$

(ii) [1 pt] $\lim_{t \rightarrow \infty} P(H_t = 0) = \sum_{H_{t-1}} P(H_t = 0 | H_{t-1}) = \lim_{t \rightarrow \infty} P(H_t = 0) = \lim_{t \rightarrow \infty} 0.8 - (0.1)^t p \approx 0.8$

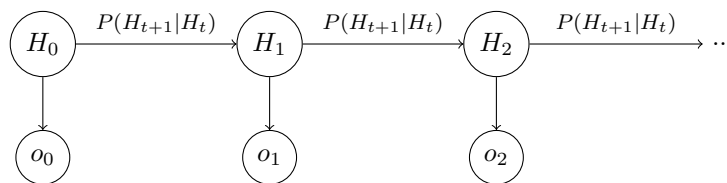
(b) The first-order Markov assumption in the model above can be inaccurate in real-world situations. Some potential ways to improve the model are listed below. For each option, determine whether it is possible to rewrite the process as a first-order Markov process, potentially with a different state representation.

(i) [1 pt] H_t depends not only on H_{t-1} but also on H_{t-2} . ☒ Yes ☐ No

(ii) [1 pt] H_t depends not only on H_{t-1} but also on $H_{t-2}, H_{t-3}, \dots, H_{t-k}$ for some fixed $k \geq 3$. ☒ Yes ☐ No

(iii) [1 pt] H_t depends not only on H_{t-1} but also on $H_{t-2}, H_{t-3}, \dots, H_1, H_0$. ☒ Yes ☐ No

To make things simple, we stick to the original first-order Markov chain formulation. To make the detection more accurate, the company built a sensor that returns an observation O_t each time step as a noisy measurement of the unknown H_t . The new model is illustrated in the figure, and the relationship between H_t and O_t is provided in the table below.



\mathcal{P}

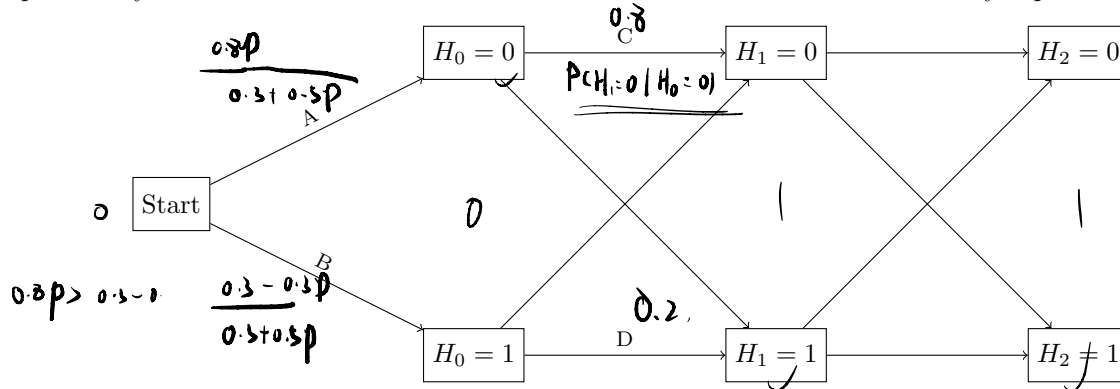
H_t	O_t	$P(O_t H_t)$
0	0	0.8
0	1	0.2
1	0	0.3
1	1	0.7

$1-p$

(c) Based on the observed sensor values o_0, o_1, \dots, o_t , we now want the robot to find the most likely sequence H_0, H_1, \dots, H_t indicating the presence/absence of a human up to the current time.

$$P(H_1 | H_0, O_0) = \frac{P(H_1, O_0 | H_0)}{P(O_0 | H_0)} = \frac{0.8p}{0.3 + 0.3p}$$

- (i) [1 pt] Suppose that $[o_0, o_1, o_2] = [0, 1, 1]$ are observed. The following "trellis diagram" shows the possible state transitions. Fill in the values for the arcs labeled A, B, C, and D with the product of the transition probability and the observation likelihood for the destination state. The values may depend on p .



- (ii) [1 pt] There are two possible most likely state sequences, depending on the value of p . Complete the following (Write the sequence as "x,y,z" (without quotes), where x, y, z are either 0 or 1):
Hint: it might be helpful to complete the labelling of the trellis diagram above.

- When $p < \frac{3}{11}$, the most likely sequence H_0, H_1, H_2 is 0, 1, 1.

- Otherwise, the most likely sequence H_0, H_1, H_2 is 1, 1, 1.

- (d) [1 pt] True or False: For a fixed p value and observations $\{o_0, o_1, o_2\}$ in general, H_1^* , the most likely value for H_1 , is always the same as the value of H_1 in the most likely sequence H_0, H_1, H_2 . ☐ True ☒ False