## Grundlagen der künstlichen Intelligenz: Hausaufgabe 6

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## Aufgabe 1 - Hidden Markov-Prozess

Die Anfangsbedingung wird mit  $P(X_0 = w) = 0.5$  angenommen.

(a)

$$P(X_1 = \dots = X_k = w, X_{k+1} = f \mid X_0 = f) = P(X_{k+1} = f \mid X_k = w) \cdot \prod_{i=1}^k P(X_{i+1} = w \mid X_i = w) \cdot P(X_1 = w \mid X_0 = f)$$

$$= 0.1 \cdot 0.8^{k-1} \cdot 0.2$$

$$p_{t} = P(X_{t} = w \mid Y_{1:t})$$

$$p_{t-1} = P(X_{t-1} = w \mid Y_{1:t-1})$$

$$P(X_{t} = w \mid Y_{1}, ..., Y_{t} = g) = \alpha P(Y_{t} = g \mid X_{t} = w) \sum_{X_{t-1}} P(X_{t} = w \mid X_{t-1}) P(X_{t-1} \mid Y_{1:t-1})$$

$$= \alpha * 0, 3 * (0, 8 * p_{t-1} + 0, 1 * (1 - p_{t-1}))$$

$$= \alpha * 0, 24 * p_{t-1} + \alpha * 0, 03 - \alpha * 0, 03 * p_{t-1}$$

$$= \alpha * (0, 21 * p_{t-1} + 0, 03)$$

$$\alpha = \frac{1}{P(Y_{t} = g \mid Y_{1:t-1})}$$

(c)

$$\begin{split} P(X_1 = w) &= P(X_1 = w|X_0 = f)P(x_0 = f) + P(X_1 = w|x_0 = w)P(X_0 = w) \\ &= 0.1 \cdot 0.5 + 0.2 \cdot 0.5) = 0.45 \\ P(X_1 = f) &= P(X_1 = f|X_0 = f)P(x_0 = f) + P(X_1 = f|x_0 = w)P(X_0 = w) \\ &= 0.9 \cdot 0.5 + 0.2 \cdot 0.5 = 0.45 \\ P(X_1 = w|Y_1 = c) &= \frac{P(X_1 = w,Y_1 = c)}{P(Y_1 = c)} \\ &= \frac{P(X_1 = w,Y_1 = c)}{P(Y_1 = c)} \\ &= \frac{P(X_1 = w,Y_1 = c)}{P(Y_1 = c)} \\ P(X_1 = w)P(X_1 = w)P(X_1 = w) + P(Y_1 = c|X_1 = f)P(X_1 = f) \\ &= \frac{0.3 \cdot 0.45}{0.3 \cdot 0.45 + 0.2 \cdot 0.55} = \frac{0.135}{0.245} \\ P(X_1 = f|Y_1 = c) &= \frac{P(X_1 = f,y_1 = c)}{P(Y_1 = c)} = \frac{0.2 \cdot 0.55}{0.3 \cdot 0.45 + 0.2 \cdot 0.55} = \frac{0.11}{0.245} \\ P(Y_2 = g|Y_1 = c) &= \sum_{X_2} [P(Y_2 = g|X_2)P(X_2|Y_1 = c)] \\ &= \sum_{X_2} [P(Y_2 = g)\sum_{X_1} [P(X_2|X_1)P(X_1|Y_1 = c)]] \\ &= 0.3(0.8\frac{0.135}{0.245} + 0.1\frac{0.11}{0.245}) + 0.2(0.2\frac{0.135}{0.245} + 0.9\frac{0.11}{0.245}) = \frac{0.0609}{0.245} \\ P(X_2 = w|Y_2 = g,Y_1 = c) &= \frac{P(X_2 = w,Y_2 = g,Y_1 = c)}{P(Y_2 = g|X_2 = w)P(X_2 = w|Y_1 = c)P(Y_1 = c)} \\ &= \frac{P(Y_2 = g|X_2 = w)P(X_2 = w|Y_1 = c)P(Y_1 = c)}{P(Y_2 = g|Y_1 = c)P(Y_2 = g|Y_1 = c)} \\ &= \frac{0.3(0.8\frac{0.0357}{0.0235} + 0.1\frac{0.011}{0.0245})}{0.0609} \\ P(X_2 = f|Y_2 = g,Y_1 = c) &= \frac{0.02022}{0.0252} \\ &= \frac{0.0357}{0.0609} = \frac{0.0052}{0.0609} \\ P(X_3 = w|Y_2 = g,Y_1 = c) &= \sum_{X_2} [P(X_3 = w|X_2)P(X_2|Y_2 = g,Y_1 = c)] \\ &= 0.8\frac{0.0357}{0.0609} + 0.1\frac{0.0252}{0.0609} = \frac{0.03108}{0.0609} \approx 0.51 \\ P(X_3 = f|Y_2 = g,Y_1 = c) &= \sum_{X_2} [P(X_3 = w|X_2)P(X_2|Y_2 = g,Y_1 = c)] \\ &= 0.8\frac{0.0357}{0.0609} + 0.9\frac{0.0252}{0.0609} = \frac{0.02982}{0.0609} \\ P(X_4 = w|Y_2 = g,Y_1 = c) &= \sum_{X_2} [P(X_4 = w|X_3)P(X_2|Y_2 = g,Y_1 = c)] \\ &= 0.8\frac{0.0357}{0.0609} + 0.9\frac{0.0252}{0.0609} = \frac{0.02982}{0.0609} \\ &= 0.08\frac{0.0357}{0.0609} + 0.1\frac{0.02982}{0.0609} = \frac{0.02982}{0.0609} \\ &= 0.8\frac{0.0357}{0.0609} + 0.1\frac{0.02982}{0.0609} = \frac{0.02982}{0.0609} \\ &= 0.08\frac{0.0357}{0.0609} + 0.1\frac{0.02982}{0.0609} = \frac{0.029846}{0.0609} \approx 0.46 \end{split}$$

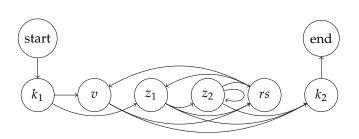
(d)

$$\begin{split} &m(w,0) = P(X_0 = w) = 0.5 \\ &m(f,0) = P(X_0 = f) = 0.5 \\ &m(f,0) = P(X_0 = f) = 0.5 \\ &m(w,1) = P(Y_1 = a \mid X_1 = w) * max_v(P(X_1 = w \mid X_0 = v) * m(v,0)) \\ &= 0.2 * max[0,8 * 0.5; 0.1 * 0.5] \\ &= 0.08(mitX_0 = w) \\ &m(f,1) = P(Y_1 = a \mid X_1 = f) * max_v(P(X_1 = f \mid X_0 = v) * m(v,0)) \\ &= 0.3 * max[0,2 * 0.5; 0.9 * 0.5] \\ &= 0.135(mitX_0 = f) \\ &m(w,2) = P(Y_2 = c \mid X_2 = w) * max_v(P(X_2 = w \mid X_1 = v) * m(v,1)) \\ &= 0.3 * max[0,8 * 0.08; 0.1 * 0.135] \\ &= 0.0192(mitX_1 = w) \\ &m(f,2) = P(Y_2 = a \mid X_2 = f) * max_v(P(X_2 = f \mid X_1 = v) * m(v,1)) \\ &= 0.2 * max[0,2 * 0.08; 0.9 * 0.135] \\ &= 0.0243(mitX_1 = f) \\ &m(w,3) = P(Y_3 = g \mid X_3 = w) * max_v(P(X_3 = w \mid X_2 = v) * m(v,2)) \\ &= 0.3 * max[0,8 * 0.0192; 0.1 * 0.0243] \\ &= 0.004608(mitX_2 = w) \\ &m(f,3) = P(Y_3 = g \mid X_3 = f) * max_v(P(X_3 = f \mid X_2 = v) * m(v,2)) \\ &= 0.2 * max[0,2 * 0.0192; 0.9 * 0.0243] \\ &= 0.004374(mitX_2 = f) \\ &m(w,4) = P(Y_4 = t \mid X_4 = w) * max_v(P(X_4 = w \mid X_3 = v) * m(v,3)) \\ &= 0.3 * max[0,8 * 0.004608; 0.1 * 0.004374] \\ &= 0.00073728(mitX_3 = w) \\ &m(f,4) = P(Y_4 = t \mid X_4 = f) * max_v(P(X_4 = f \mid X_3 = v) * m(v,3)) \\ &= 0.2 * max[0,2 * 0.004608; 0.9 * 0.004374] \\ &= 0.00118098(mitX_3 = f) \\ &= 0$$

Es folgt also:  $X_4 = f$ ,  $X_3 = f$ ,  $X_2 = f$ ,  $X_1 = f$ ,  $X_0 = f$ 

## Aufgabe 2 - Hidden Markov-Modell

(a)



(b)

$$P(x_{0:6} \mid y_{1:6} = (x+30)) = P(x_0) \prod_{t=1}^{6} P(y_t \mid x_t) P(x_t \mid x_{t-1})$$

$$= 1.0 \cdot (0.6 \cdot 0.6) \cdot (0.8 \cdot 0.7) \cdot (0.7 \cdot 0.2) \cdot (0.5 \cdot 0.4) \cdot (0.3 \cdot 1.0) \cdot 1.0$$

$$= 0.00203$$

- (c) Keine Ahnung wie formal das muss: Ich nehme an, zwei-stellige Zahlen sind ausgeschlossen. Es gibt folgende Möglichkeiten:
  - ...  $rs \{x, y, z\} rs$  ...
  - ... rs {1,2,3} rs ...

$$\begin{split} P(\ rs\ x\ rs\ ) &= P(v\ |\ rs)\cdot P(x\ |\ v)\cdot P(rs\ |\ v) = 0.3\cdot 0.6\cdot 0.8 = 0.144 \\ P(\ rs\ y\ rs\ ) &= 0.3\cdot 0.3\cdot 0.8 = 0.72 \\ P(\ rs\ z\ rs\ ) &= 0.3\cdot 0.3\cdot 0.8 = 0.24 \\ P(\ rs\ 1\ rs\ ) &= 0.7\cdot 0.5\cdot 0.3 = 0.105 \\ P(\ rs\ 2\ rs\ ) &= 0.7\cdot 0.3\cdot 0.3 = 0.063 \\ P(\ rs\ 3\ rs\ ) &= 0.7\cdot 0.2\cdot 0.3 = 0.042 \end{split}$$

Somit ist die Variable x am wahrscheinlichsten. Die Aussage sollte mit einer Wahrscheinlichkeit von  $\frac{0.144}{0.144+0.72+0.24+0.105+0.063+0.042} = 0.1095$  zutreffen.

(d) Die Möglichkeiten wären  $(z_1, z_2)z_1 \in \{0, 1, 2\}, z_2 \in \{0, 1, 2, 3\}$  bzw.  $start \ k_1z_1z_2k_2 \ stop$ 

$$P(x_5 = sto, x_4 = k_2, x_3 = z_2, x_2 = z_1, x_1 = k_1, x_0 = sta) = 1.0 \cdot 0.4 \cdot 0.5 \cdot 0.3 \cdot 1.0 = 0.08$$

8% ist die Wahrscheinlichkeit das ein mathematischer Ausdruck mit genau 4 Zeichen auftritt.