

# Bayes AI

Introduction: AI Today and in the Past. Probability and Bayes Rule

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# SLide 1

$$\text{Observation: } y_{t+1} = H\theta_{t+1} + v; \quad v \sim N(0, V) \quad (1)$$

$$\text{Evolution: } \theta_{t+1} = f_{\phi}(\theta_t) + w; \quad w \sim N(0, W) \quad (2)$$