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0.00
# %% Imports
# types
from typing import (
    Tuple,
    List,
    TypeVar,
    Optional,
    Dict,
    Any,
    Union,
    Sequence,
    Generic,
    Iterable,
from mixturedata import MixtureParameters
from gaussparams import GaussParams
#from estimatorduck import StateEstimator
from mixturereduction import gaussian_mixture_moments #done
# packages
from dataclasses import dataclass
from singledispatchmethod import singledispatchmethod
import numpy as np
from scipy import linalg
from scipy.special import logsumexp
from ekf import EKF as StateEstimator
# Local
import discretebayes
# %% TypeVar and aliases
MT = TypeVar("MT") # a type variable to be the mode type
# %% IMM
@dataclass
class IMM(Generic[MT]):
    # The M filters the IMM relies on
    filters: List[StateEstimator[MT]]
    # the transition matrix. PI[i, j] = probability of going from model i to j: shape (M, M)
    PI: np.ndarray
    # init mode probabilities if none is given
    initial_mode_probabilities: Optional[np.ndarray] = None
    def __post_init__(self):
        # This have to be satisfied!
        if not np.allclose(self.PI.sum(axis=1), 1):
            raise ValueError("The rows of the transition matrix PI must sum to 1.")
        # Nice to have a reasonable initial mode probability
        if self.initial mode probabilities is None:
            eigvals, eigvecs = linalg.eig(self.PI)
            self.initial_mode_probabilities = eigvecs[:, eigvals.argmax()]
            self.initial_mode_probabilities = (
                self.initial_mode_probabilities / self.initial_mode_probabilities.sum()
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)
def mix probabilities(
    self,
    immstate: MixtureParameters[MT],
    # sampling time
   Ts: float,
) -> Tuple[
    np.ndarray, np.ndarray
]: # predicted_mode_probabilities, mix_probabilities: shapes = ((M, (M ,M))).
    # mix probabilities[s] is the mixture weights for mode s
    """Calculate the predicted mode probability and the mixing probabilities."""
    # My comment: this step should implement step 1., 6.27
    predicted_mode_probabilities, mix_probabilities = discretebayes.discrete_bayes(immstate.wei
    # TODO hint: discretebayes.discrete bayes
    # Optional assertions for debugging
    assert np.all(np.isfinite(predicted mode probabilities))
    assert np.all(np.isfinite(mix_probabilities))
    assert np.allclose(mix probabilities.sum(axis=1), 1)
    return predicted mode probabilities, mix probabilities
def mix states(
    self,
    immstate: MixtureParameters[MT],
    # the mixing probabilities: shape=(M, M)
    mix_probabilities: np.ndarray,
) -> List[MT]:
    #My comment: Here we are implementing the step 2 of the algorithm, 6.29 and 6.30
    means = np.array([component.mean for component in immstate.components])
    covs = np.array([component.cov for component in immstate.components])
    mixed_states = gaussian_mixture_moments(mix_probabilities, immstate.components[:].mean, imn
    mixed_states = []
    for i in range(len(means)):
        mixed_states.append(gaussian_mixture_moments(mix_probabilities[i], means[i], covs[i]))
    mixed states = np.array(mixed states)
    return mixed states
def mode_matched_prediction(
    self,
    mode_states: List[MT],
    # The sampling time
    Ts: float,
) -> List[MT]:
    #My comment, here we are doing step 3, mode mathed prediction
    modestates_pred = []
    for i in range(len(self.filters)):
        modestates_pred.append(self.filters[i].predict(mode_states[i], Ts))
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return np.array(modestates pred)
def predict(
    self,
    immstate: MixtureParameters[MT],
    # sampling time
    Ts: float,
) -> MixtureParameters[MT]:
    Predict the immstate Ts time units ahead approximating the mixture step.
    Ie. Predict mode probabilities, condition states on predicted mode,
    appoximate resulting state distribution as Gaussian for each mode, then predict each mode.
    predicted_mode_probability, mixing_probability = self.mix_probabilities(immstate, Ts) #Done
    mixed mode states: List[MT] = self.mix states(immstate, mixing probability) #Done
    predicted_mode_states = self.mode_matched_prediction(mixed_mode_states, Ts) #Done
    predicted immstate = MixtureParameters(
        predicted mode probability, predicted mode states
    return predicted_immstate
def mode matched update(
    self,
    z: np.ndarray,
    immstate: MixtureParameters[MT],
    sensor_state: Optional[Dict[str, Any]] = None,
) -> List[MT]:
    """Update each mode in immstate with z in sensor_state."""
    #MY comment: This implements step 3 update
    updated state = []
    for filt, mode_state in zip(self.filters, immstate.components):
        updated state.append(filt.update(z, mode state, sensor state))
    return np.arrray(updated_state)
def update_mode_probabilities(
    self,
    z: np.ndarray,
    immstate: MixtureParameters[MT],
    sensor state: Dict[str, Any] = None,
) -> np.ndarray:
    """Calculate the mode probabilities in immstate updated with z in sensor_state"""
    # This function will update the mode probabilities pk(sk). Given in equation 6.33
    \#mode loglikelihood = (z-h(immstate[:].mean))@np.inv(immstate[:].cov)@(z-h(immstate[:].mean))
    mode loglikelihood = np.array([ekf filter.loglikelihood(z, comp, sensor state) for ekf filt
    # potential intermediate step logjoint =
    predicted_mode_probabilities = self.PI*immstate.weights #Done
    denominator = np.sum(np.exp(mode_loglikelihood)*predicted_mode_probabilities) #done
    log pred mode probs = np.log(predicted mode probabilities)
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log denominator = np.log(denominator)
    log updated mode probs = mode loglikelihood + log pred mode probs - log denominator
    updated_mode_probabilities = np.exp(log_updated_mode_probs)
    assert np.all(np.isfinite(updated_mode_probabilities))
    assert np.allclose(np.sum(updated mode probabilities), 1)
    return updated mode probabilities
def update(
    self,
    z: np.ndarray,
    immstate: MixtureParameters[MT],
    sensor_state: Dict[str, Any] = None,
) -> MixtureParameters[MT]:
    """Update the immstate with z in sensor_state."""
    updated_weights = self.updated_mode_probabilities(z, immstate, sensor_state) #Done
    updated_states = self.mode_matched_update(z, immstate, sensor_state)
    updated_immstate = MixtureParameters(updated_weights, updated_states)
    return updated immstate
def step(
    self,
    immstate: MixtureParameters[MT],
    Ts: float,
    sensor_state: Dict[str, Any] = None,
) -> MixtureParameters[MT]:
    """Predict immstate with Ts time units followed by updating it with z in sensor_state"""
    predicted immstate = self.predict(immstate, Ts) # Done
    updated immstate = self.update(z, predicted immstate, sensor state) # Done
    return updated_immstate
def loglikelihood(
    self,
    z: np.ndarray,
    immstate: MixtureParameters,
    sensor_state: Dict[str, Any] = None,
) -> float:
    # THIS IS ONLY NEEDED FOR IMM-PDA. You can therefore wait if you prefer.
    mode_conditioned_ll = None # TODO in for IMM-PDA
    11 = None # TODO
    return 11
def reduce mixture(
    self, immstate_mixture: MixtureParameters[MixtureParameters[MT]]
) -> MixtureParameters[MT]:
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"""Approximate a mixture of immstates as a single immstate"""
     # extract probabilities as array
     weights = immstate_mixture.weights
     component conditioned mode prob = np.array(
           [c.weights.ravel() for c in immstate_mixture.components]
     )
     # flip conditioning order with Bayes
     #components, is this p(X|SK), BUT WE WANT P(SK|X). Is mode prob p(x)
     mode prob, mode conditioned component prob = discretebayes.discrete bayes(weights, componer
     # Hint list a of lists b to list b of lists a: zip(*immstate mixture.components)
     mode states = None # TODO:
     immstate_reduced = MixtureParameters(mode_prob, mode_states)
     return immstate reduced
def estimate(self, immstate: MixtureParameters[MT]) -> GaussParams:
     """Calculate a state estimate with its covariance from immstate"""
     # ! You can assume all the modes have the same reduce and estimate function
     # ! and use eg. self.filters[0] functionality
     means = []
     covs = []
     for mean, cov in immstate.components:
           means.append(means)
           covs.append(cov)
     means = np.array(means)
     covs = np.array(cov)
     means reduced, covs reduced = mixturereduction.GaussianMixtureMoments(immstate.weights, means reduced).
     estimate = GaussParams(means reduced, covs reduced)
     return estimate
def gate(
     self,
     z: np.ndarray,
     immstate: MixtureParameters[MT],
     gate size: float,
     sensor state: Dict[str, Any] = None,
) -> bool:
     """Check if z is within the gate of any mode in immstate in sensor state"""
     # THIS IS ONLY NEEDED FOR PDA. You can wait with implementation if you want
     gated_per_mode = None # TODO
     gated = None # TODO
     return gated
def NISes(
     self,
     z: np.ndarray,
     immstate: MixtureParameters[MT],
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sensor_state: Optional[Dict[str, Any]] = None,
) -> Tuple[float, np.ndarray]:
    """Calculate NIS per mode and the average"""
    NISes = np.array(
            fs.NIS(z, ms, sensor state=sensor state)
            for fs, ms in zip(self.filters, immstate.components)
    )
    innovs = [
        fs.innovation(z, ms, sensor state=sensor state)
        for fs, ms in zip(self.filters, immstate.components)
    1
    v_ave = np.average([gp.mean for gp in innovs], axis=0, weights=immstate.weights)
    S ave = np.average([gp.cov for gp in innovs], axis=0, weights=immstate.weights)
    NIS = (v_ave * np.linalg.solve(S_ave, v_ave)).sum()
    return NIS, NISes
def NEESes(
    self,
    immstate: MixtureParameters,
    x_true: np.ndarray,
    idx: Optional[Sequence[int]] = None,
):
    NEESes = np.array(
            fs.NEES(ms, x_true, idx=idx)
            for fs, ms in zip(self.filters, immstate.components)
    est = self.estimate(immstate)
    NEES = self.filters[0].NEES(est, x_true, idx=idx) # HACK?
    return NEES, NEESes
@singledispatchmethod
def init filter state(
    self,
    init, # Union[
         MixtureParameters, Dict[str, Any], Tuple[Sequence, Sequence], Sequence
    #],
) -> MixtureParameters:
    Initialize the imm state to MixtureParameters.
    - If mode probabilities are not found they are initialized from self.initial_mode_probabili
    - If only one mode state is found, it is broadcasted to all modes.
    MixtureParameters: goes unaltered
    dict:
        ["weights", "probs", "probabilities", "mode_probs"]
            in this order can signify mode probabilities
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["components", "modes"] signify the modes
    tuple: first element is mode probabilities and second is mode states
    Sequence: assumed to be only the mode states
    mode probabilities: array_like
    components:
    """ # TODO there are cases where MP unaltered can lead to trouble
    raise NotImplementedError(
        f"IMM do not know how to initialize a immstate from: {init}"
    )
@init_filter_state.register
def _(self, init: MixtureParameters[MT]) -> MixtureParameters[MT]:
    return init
@init filter state.register(dict)
def _(self, init: dict) -> MixtureParameters[MT]:
    # extract weights
    got_weights = False
    got_components = False
    for key in init:
        if not got_weights and key in [
            "weights",
            "probs",
            "probabilities",
            "mode probs",
        ]:
            weights = np.asfarray([key])
            got_weights = True
        elif not got_components and key in ["components", "modes"]:
            components = self.init_components(init[key])
            got components = True
    if not got weights:
        weights = self.initial_mode_probabilities
    if not got_components:
        components = self.init components(init)
    assert np.allclose(weights.sum(), 1), "Mode probabilities must sum to 1 for"
    return MixtureParameters(weights, components)
@init_filter_state.register(tuple)
def _(self, init: tuple) -> MixtureParameters[MT]:
    assert isinstance(init[0], Sized) and len(init[0]) == len(
        self.filters
    ), f"To initialize from tuple the first element must be of len(self.filters)={len(self.filt
    weights = np.asfarray(init[0])
    components = self.init_compontents(init[1])
    return MixtureParameters(weights, components)
@init_filter_state.register(Sequence)
def _(self, init: Sequence) -> MixtureParameters[MT]:
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weights = self.initial mode probabilities
    components = self.init_components(init)
    return MixtureParameters(weights, components)
@singledispatchmethod
def init components(self, init: "Union[Iterable, MT_like]") -> List[MT]:
    """ Make an instance or Iterable of the Mode Parameters into a list of mode parameters"""
    return [fs.init filter state(init) for fs in self.filters]
@init components.register(dict)
def _(self, init: dict):
    return [fs.init_filter_state(init) for fs in self.filters]
@init_components.register(Iterable)
def _(self, init: Iterable) -> List[MT]:
    if isinstance(init[0], (np.ndarray, list)):
            fs.init filter state(init s) for fs, init s in zip(self.filters, init)
        1
    else:
        return [fs.init filter state(init) for fs in self.filters]
def estimate sequence(
    self,
    # A sequence of measurements
    Z: Sequence[np.ndarray],
    # the initial KF state to use for either prediction or update (see start with prediction)
    init immstate: MixtureParameters,
    # Time difference between Z's. If start_with_prediction: also diff before the first Z
    Ts: Union[float, Sequence[float]],
    # An optional sequence of the sensor states for when Z was recorded
    sensor_state: Optional[Iterable[Optional[Dict[str, Any]]]] = None,
    # sets if Ts should be used for predicting before the first measurement in Z
    start with prediction: bool = False,
) -> Tuple[List[MixtureParameters], List[MixtureParameters], List[GaussParams]]:
    """Create estimates for the whole time series of measurements. """
    # sequence Length
    K = len(Z)
    # Create and amend the sampling array
    Ts start idx = int(not start with prediction)
    Ts arr = np.empty(K)
    Ts_arr[Ts_start_idx:] = Ts
    # Insert a zero time prediction for no prediction equivalence
    if not start_with_prediction:
        Ts arr[0] = 0
    # Make sure the sensor_state_list actually is a sequence
    sensor_state_seq = sensor_state or [None] * K
    init_immstate = self.init_filter_state(init_immstate)
    immstate upd = init immstate
    immstate pred list = []
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immstate_upd_list = []
estimates = []

for z_k, Ts_k, ss_k in zip(Z, Ts_arr, sensor_state_seq):
    immstate_pred = self.predict(immstate_upd, Ts_k)
    immstate_upd = self.update(z_k, immstate_pred, sensor_state=ss_k)

    immstate_pred_list.append(immstate_pred)
    immstate_upd_list.append(immstate_upd)
    estimates.append(self.estimate(immstate_upd))

return immstate_pred_list, immstate_upd_list, estimates
```