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ESE 650

Summary 1 (Lectures 4-10, Chapters 2-4)

# State Estimation

## Markov Chains and Hidden Markov Models Overview

Markov chains represent a series of states where the probability distribution of each state is only dependent on the state that came directly before it. The probability of going to a certain state given the previous state is modeled using a transition matrix, which records the probability of going to each other possible state from the given previous state. Often associated with Markov Chains are Hidden Markov Models, a sequence of observations of the state the Markov Chain is in at given points. The observation at any given point in the chain is only dependent on the state that point in the chain is in. The observation recorded is determined by the observation matrix, which contains the probability of each possible observation given the actual state of the Markov Chain.

## Different Types of State Estimation

Given a Markov Chain and associated Hidden Markov Model, there are various types of state estimations we may be interested in. Below are the common ones, with a brief description of each one.

### Filtering

The filtering problem is used to determine the probability distribution of the state of the Markov Chain at any point, given all of the observations leading up to that point. It answers the question: What is the chance the Markov Chain is in a certain state given all of the states we have observed up to this point?

Mathematically:



### Smoothing

The smoothing problem is used to determine the probability distribution of all the previous states, given observations up to some current state. It answers the question: Given all the observations up to this point, what are the chances the Markov Chain was in a certain state for each point before the current one?

Mathematically:



### Prediction

The prediction problem is used to predict future states. It answers the question: Given all of our observations up to this point, what is the probability distribution of the next unobserved state? Similar to the filtering problem, but filtering reasons about a state where we have an observation, while prediction deals with future states which we have not observed.

Mathematically:



### Decoding

The decoding problem finds the most likely series of states given a series of observations. It answers the same question as the smoothing problem, but differs by modeling the probability of seeing all observations jointly rather than each one independently.

Mathematically:



### Likelihood of Observations

Given our observations, what was the likelihood of observing the exact sequence we did?

Mathematically:



## Algorithms for Calculating State Estimation

Both the forward algorithm and the backward algorithm are extremely useful building blocks for calculating the various different types of state estimations mentioned above. These algorithms are then used within other algorithms in order to calculate the above. Shown below are the various algorithms and how they are used, along with snippets from the lecture notes detailing how they are calculated.

### The Forward Algorithm

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### The Backward Algorithm

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Text, letter

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### Bayes Filter

The Bayes Filter uses the above mentioned forward algorithm to solve the filtering problem. The result is the probability of seeing a certain state given all observations up to and including the one at the point we are estimating.

Mathematically:

Text

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Given that:

Text, whiteboard

Description automatically generated

### Smoothing Calculation

Our smoothing calculation is done by using both the forward and backward algorithm, and allows us to calculate the probability of seeing certain states at each previous point, given the observations up to the current point. However, as stated before, these probability distributions are calculated independently, not jointly. For the joint probability, see Viterbi’s Algorithm for decoding below.

Mathematically:

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Graphical user interface

Description automatically generated with medium confidence

### Prediction Algorithm

The prediction algorithm can be done by using the calculations from the forward algorithm to give us a filtering estimate, which can then be propagated forward using the Markov Chain’s transition matrix.

Mathematically:





### Viterbi’s Algorithm

Viterbi’s Algorithm is used to solve the decoding problem. It gives us the probability of a given state trajectory given all of the observations we have. This differs from the smoothing calculations, as this models the joint probability of all of the states together, allowing us to estimate the most likely sequence of states given all of our observations.

Mathematically:

Text

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## Learning HMM Through Observations

Given a HMM with our best guesses at the true transition matrix, observation matrix, and initial state probabilities, we can calculate our best state estimations given the observations we have seen. However, after making these calculations, we can go back and update our HMM, with the goal of maximizing the likelihood of seeing our given observations. The updated model learns a new transition matrix, a new observation matrix, and new initial state probabilities such that the probability of seeing our observations under this new model is greater than that of our original model.

# Kalman Filters

### Linear State Estimation

In a basic estimation problem, we have a random variable that is attempting to estimate some true state. This estimator can often be improved by adding a second estimator which improves the overall error covariance. Additionally, the estimators are often weighted, with more accurate estimators (smaller variance) receiving higher weights.

### Kalman Gain

Expanding on the concept of linear state estimation, consider a sensor that gives observations:

, which is a linear function of the true state X with zero-mean Gaussian noise. Now, if we want to combine our estimate here with a previous estimator, we have linear combination:

. Like before, we want the estimator with minimal variance. The value of K that achieves this is known as the Kalman gain, and the details surrounding it’s calculation are given below.

Text, letter

Description automatically generated

### Kalman Filter

The Kalman filter is one of the most important algorithms in robotics. Just as with HMM, the goal of filtering here is to calculate the best state estimate at a point given a series of observations. Consider a linear dynamical system with linear observations:

A picture containing text

Description automatically generated

Text

Description automatically generated

Our goal is to compute:

.

Given that there are no longer a finite amount of states, we will model the possible states as a Gaussian random variable. With that in mind, the Kalman filter can now be calculated in two steps.

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### Extended Kalman Filter

The Kalman Filter is optimal when dynamics/measurements are linear, which is often not the case. To handle these nonlinear problems, we have the Extended Kalman Filter, a version of the Kalman Filter that has been modified for this purpose. It works by taking a nonlinear system and linearizing it about a moving point. This moving point is given by the filter’s last state estimate, and the linear system that results from this can be used to calculate the next state estimation. Below is a summary of the algorithm’s calculations.

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### Unscented Kalman Filter

While the EKF operates by assuming the transformed variable is normally distributed, this is not always the case. The Unscented Kalman Filter is a better way of dealing with nonlinear problems. It works by sampling a few points from the original distribution, known as sigma points, and then transforming each of those points using the nonlinear dynamics. It then computes the mean and covariance of these sigma points to try and get a better approximation of the distribution surrounding the transformed variable. The above process is known as the Unscented Transform, which can then be used to modify our EKF, giving us our new UKF algorithm. The details of the algorithm are shown below.