

Name Jaren / Can

ITCS 3153: Introduction to Artificial Intelligence

In-class assignment

Probabilistic Reasoning Over Time

1. Label each equation (filtering, smoothing, or prediction). Then label each term in right hand side of the equations.

Filtering

$$P(X_{t+1}|e_{1:t+1}) = \alpha P(e_{t+1}|X_{t+1}) \sum_{x_t} \overbrace{P(X_{t+1}|x_t)}^{\text{transition}} \overbrace{P(x_t|e_{1:t})}^{\text{prev filtering}}$$

α : normalization $\frac{1}{e_{1:t+1}}$
 $P(e_{t+1}|X_{t+1})$: latest evidence, latest state, sensor model
 $P(X_{t+1}|x_t)$: transition
 $P(x_t|e_{1:t})$: previous state, all prev evidence

Smoothing

$$P(X_k|e_{1:t}) = P(X_k|e_{1:k}, e_{k+1:t})$$

$P(X_k|e_{1:k})$: state at k (between 1 and t)
 $P(e_{k+1:t})$: evidence from beginning to k
 $e_{k+1:t}$: evidence after k to now

prediction

$$P(X_{t+k+1}|e_{1:t}) = \sum_{x_{t+k}} \overbrace{P(X_{t+k+1}|x_{t+k})}^{\text{transition model}} \overbrace{P(x_{t+k}|e_{1:t})}^{\text{prev prediction}}$$

$P(X_{t+k+1}|x_{t+k})$: state after k time
 $P(x_{t+k}|e_{1:t})$: prev state after k time from time t
 $e_{1:t}$: all prev evidence

2. Construct a Bayesian network and show the CPTs to represent the following probabilities:

$$P(s_0) = 0.7$$

$$P(s_{t+1}|s_t) = 0.8$$

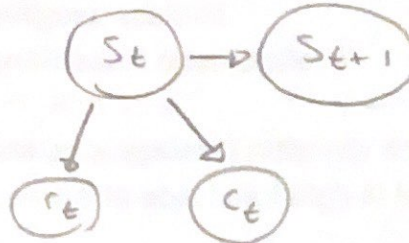
$$P(s_{t+1}|\neg s_t) = 0.3$$

$$P(r_t|s_t) = 0.2$$

$$P(r_t|\neg s_t) = 0.7$$

$$P(c_t|s_t) = 0.1$$

$$P(c_t|\neg s_t) = 0.3$$



Variable meanings:

s - whether or not a student is getting enough sleep

r - whether or not a student's eyes are red

c - whether or not a student sleeps in class

$P(s_t)$
0.7

s_t	$P(s_{t+1})$
t	.8
f	.3

s_t	$P(r_t)$
t	.2
f	.7

s_t	$P(c_t)$
t	.1
f	.3

3. Given the following evidence values:

e_1 = not red eyes, not sleeping in class

e_2 = red eyes, not sleeping in class

e_3 = red eyes, sleeping in class

Compute state estimation for $t=1,2,3$. Show the equations and exact values. State estimation: $P(s_t|e_{1:t})$

Process for $t=i$:

- 1) Show e_i
- 2) Write filtering equation for S_i
- 3) Do prediction step for $t+1$.
 - a) Write equation, if $i=1$ then no e_i
 - b) Write full sum (remove summation sign)
 - c) Plug in values
 - d) Make vector at end
- 4) Do update
 - a) Write equation. Plug in term from prediction step.
 - b) Compute sensor model term.
 - c) Multiply sensor model vector with prediction vector.
 - d) Normalize

$$\underline{t = 1}$$

$$\langle 0.8643, 0.1357 \rangle$$

$$\underline{t = 2}$$

$$e_2 = \langle r_2, \neg c_2 \rangle$$

$$P(s_2 | e_{1:2}) = \alpha P(e_2 | s_2) \sum_{s_1} P(s_2 | s_1) P(s_1 | e_1)$$

$$\begin{aligned} P(s_2 | e_1) &= \sum_{s_1} P(s_2 | s_1) P(s_1 | e_1) \\ &= P(s_2 | s_1) P(s_1 | e_1) + P(s_2 | \neg s_1) P(\neg s_1 | e_1) \\ &= (0.8)(0.8643) + (0.3)(0.1357) \end{aligned}$$

$$P(s_2 | e_1) = \langle 0.73215, 0.26785 \rangle$$

$$P(s_2 | e_{1:2}) = \alpha P(e_2 | s_2) P(s_2 | e_1)$$

$$\begin{aligned} P(e_2 | s_2) &= P(r_2, \neg c_2 | s_2) = P(r_2 | s_2) P(\neg c_2 | s_2) \\ &= (0.2)(0.9) = 0.18 \end{aligned}$$

$$P(e_2 | S_2) = \langle 0.18, P(e_2 | \neg S_2) = \langle 0.72, (0.7)(0.7) \rangle$$

$$P(e_2 | \neg S_2) = \langle 0.18, 0.49 \rangle$$

$$P(S_2 | e_{1:2}) = \alpha \langle .18, .49 \rangle \cdot \langle .73215, .26785 \rangle$$

$$= \alpha \langle .131787, .1312465 \rangle$$

$$\alpha = \frac{1}{.131787 + .1312465} = \frac{1}{.2630335}$$

$$P(S_2 | e_{1:2}) = \langle \frac{.131787}{.2630335}, \frac{.1312465}{.2630335} \rangle$$

$$= \boxed{\langle .501, .4989 \rangle}$$

$$t=3$$

$$e_3 = \langle r_3, c_3 \rangle$$

$$P(S_3 | e_{1:3}) = \alpha P(e_3 | S_3) \sum_{S_2} P(S_3 | S_2) P(S_2 | e_{1:2})$$

$$P(S_3 | e_{1:2}) = \sum_{S_2} P(S_3 | S_2) P(S_2 | e_{1:2})$$

$$= P(S_3 | S_2) P(S_2 | e_{1:2}) + P(S_3 | \neg S_2) P(\neg S_2 | e_{1:2})$$

$$= (0.8)(.501) + (0.3)(.4989)$$

$$P(S_3 | e_{1:2}) = \langle .55047, .44953 \rangle$$

$$P(S_3 | e_{1:3}) = \alpha P(e_3 | S_3) P(S_3 | e_{1:2})$$

$$P(e_3 | S_3) = P(r, c | S_3) = P(r | S_3) P(c | S_3) = (.2)(.1)$$

$$P(e_3 | S_3) = \langle .02, P(e_3 | \neg S_3) \rangle = .02$$

$$= \langle .02, (.7)(.3) \rangle = \langle .02, .21 \rangle$$

$$P(S_3 | e_{1:3}) = \alpha \langle .02, .21 \rangle \langle .55047, .44953 \rangle$$

$$= \alpha \langle .011008, .0944013 \rangle$$

$$\alpha = \frac{1}{.011008 + .0944013} = \frac{1}{.1054}$$

$$P(S_3 | e_{1:3}) = \langle \frac{.011008}{.1054}, \frac{.0944013}{.1054} \rangle = \boxed{\langle .1044, .8956 \rangle}$$