

# ECE368: Probabilistic Reasoning

## Lab 3: Hidden Markov Model

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**You should hand in:** 1) A scanned .pdf version of this sheet with your answers (file size should be under 2 MB); 2) one Python file `inference.py` that contains your code. The files should be uploaded to Quercus.

1. (a) Write down the formulas of the forward-backward algorithm to compute the marginal distribution  $p(\mathbf{z}_i | (\hat{x}_0, \hat{y}_0), \dots, (\hat{x}_{N-1}, \hat{y}_{N-1}))$  for  $i = 0, 1, \dots, N - 1$ . Your answer should contain the initializations of the forward and backward messages, the recursion relations of the messages, and the computation of the marginal distribution based on the messages. (1 pt)

$$\begin{aligned} \text{let } o_k &= (\hat{x}_k, \hat{y}_k), O = o_0, \dots, o_{N-1} \\ \text{Forward pass:} \\ \alpha_i(z_i) &= p(o_i | z_i) \sum_{z_{i-1}} \alpha_{i-1}(z_{i-1}) W(z_{i-1} | z_i) \\ \text{Backward pass:} \\ \beta_k(z_k) &= \sum_{z_{k+1}} \beta_{k+1}(z_{k+1}) p(o_{k+1} | z_{k+1}) W(z_k | z_{k+1}) \\ p(z_i | O) &= \frac{1}{Z} \alpha_i(z_i) \beta_i(z_i) \end{aligned}$$

- (b) After you run the forward-backward algorithm on the data in `test.txt`, write down the obtained marginal distribution of the state at  $i = 99$  (the last time step), i.e.,  $p(\mathbf{z}_{99} | (\hat{x}_0, \hat{y}_0), \dots, (\hat{x}_{99}, \hat{y}_{99}))$ . Only include states with non-zero probability in your answer. (2 pt)

```
Most likely parts of marginal at time 99:
[
  ((11, 0, 'stay'), 0.8102633355840648),
  ((11, 0, 'right'), 0.17960837272113434),
  ((10, 1, 'down'), 0.010128291694800812)
]
```

2. Modify your forward-backward algorithm so that it can handle missing observations. After you run the modified forward-backward algorithm on the data in `test_missing.txt`, write down the obtained marginal distribution of the state at  $i = 30$ , i.e.,  $p(\mathbf{z}_{30} | (\hat{x}_0, \hat{y}_0), \dots, (\hat{x}_{99}, \hat{y}_{99}))$ . Only include states with non-zero probability in your answer. (1 pt)

```
Most likely parts of marginal at time 30:
[
  ((6, 7, 'right'), 0.9130434782608696),
  ((5, 7, 'right'), 0.04347826086956523),
  ((5, 7, 'stay'), 0.04347826086956523)
]
```