CIS 471/571(Fall 2020): Introduction to Artificial Intelligence

Lecture 18: HMMs, Particle Filters

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Source: http://ai.berkeley.edu/home.html

Announcement

- Class on Thursday, Dec 03rd
  - Exam review

- End-of-course Survey
  - Open until 06:00 PM on Fri, Dec 04th

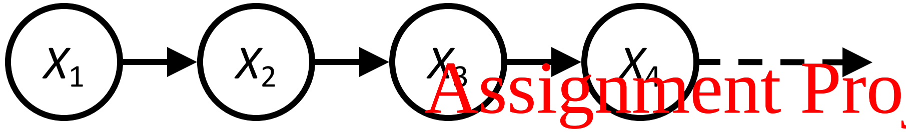
Today

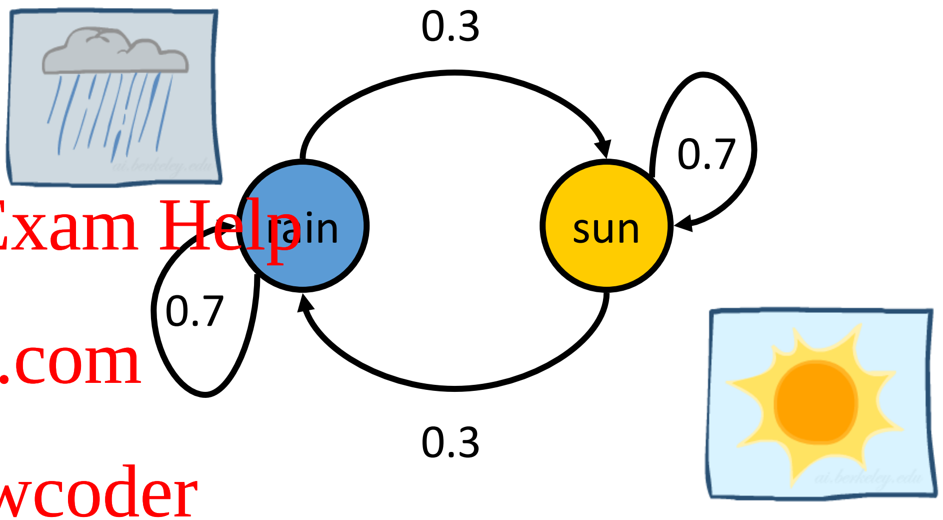
- HMMs
  - Particle filters

- Applications:
  - Robot localization / mapping

Recap: Reasoning Over Time

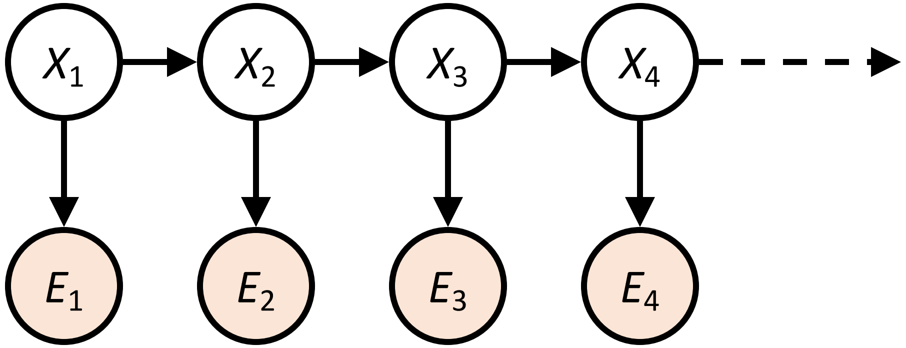
- Markov models





$P(X_1)$ $\quad$ $P(X|X_{-1})$

- Hidden Markov models



$P(E|X)$

X	E	P
rain	umbrella	0.9
rain	no umbrella	0.1
sun	umbrella	0.2
sun	no umbrella	0.8

Filtering / Monitoring

- Filtering, or monitoring, is the task of tracking the distribution $B_t(X) = P_t(X_t \mid e_1, \ldots, e_t)$ (the belief state) over time

- We start with $B_1(X)$ in an initial setting, usually uniform

- As time passes, or we get observations, we update $B(X)$

The Forward Algorithm

- We are given evidence at each time and want to know

$$B_t(X) = P(X_t|e_{1:t})$$

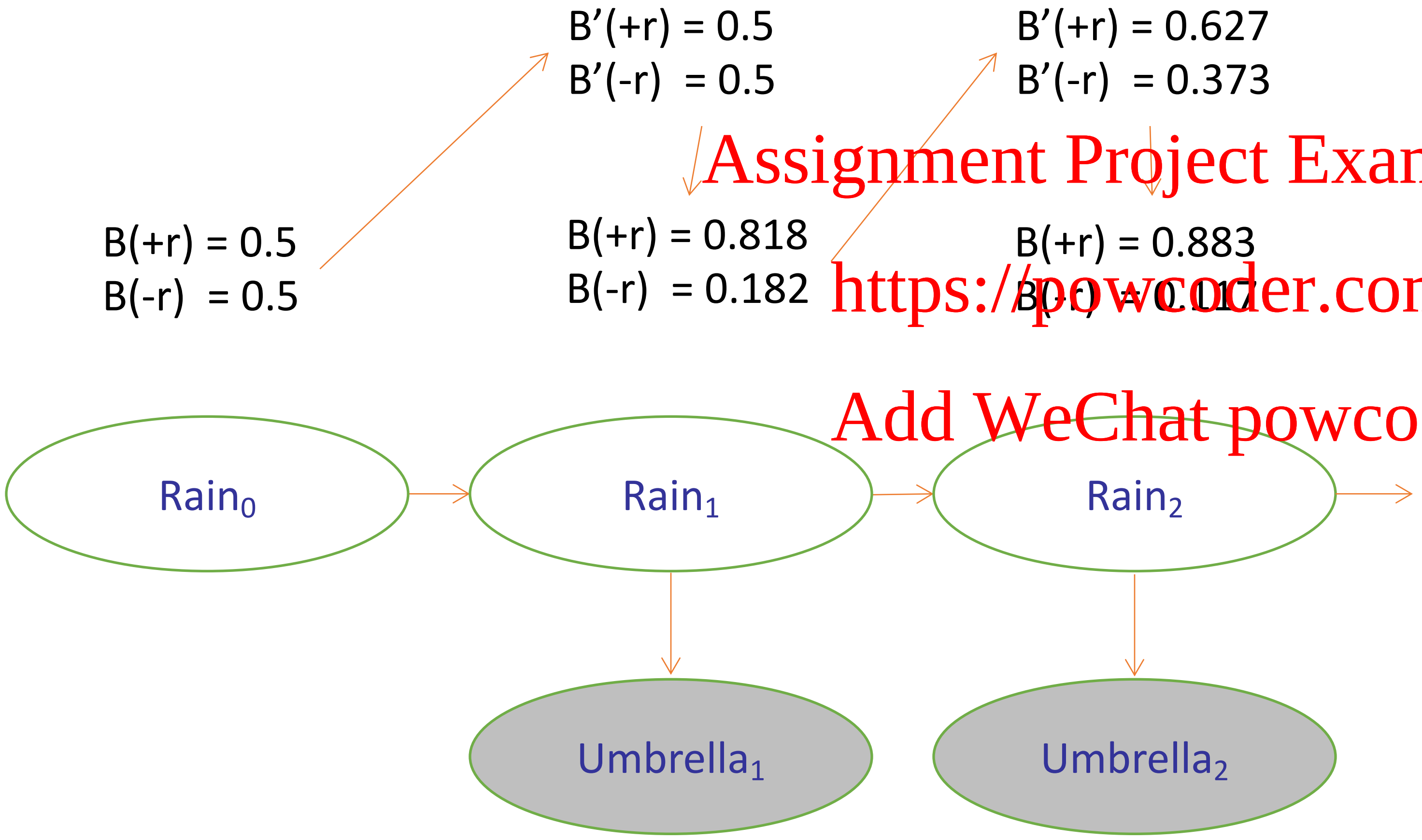
- Induction: assuming we have current belief $B_t(X) = P(X_t|e_{1:t})$
  - Intermediate belief update: $B'_{t+1}(X) = P(X_{t+1}|e_{1:t})$

$$P\left(X_{t+1}|e_{1:(t+1)}\right) \leftarrow P(X_{t+1}|e_{1:t}) \leftarrow P(X_t|e_{1:t})$$

Observation update

Passage of time update

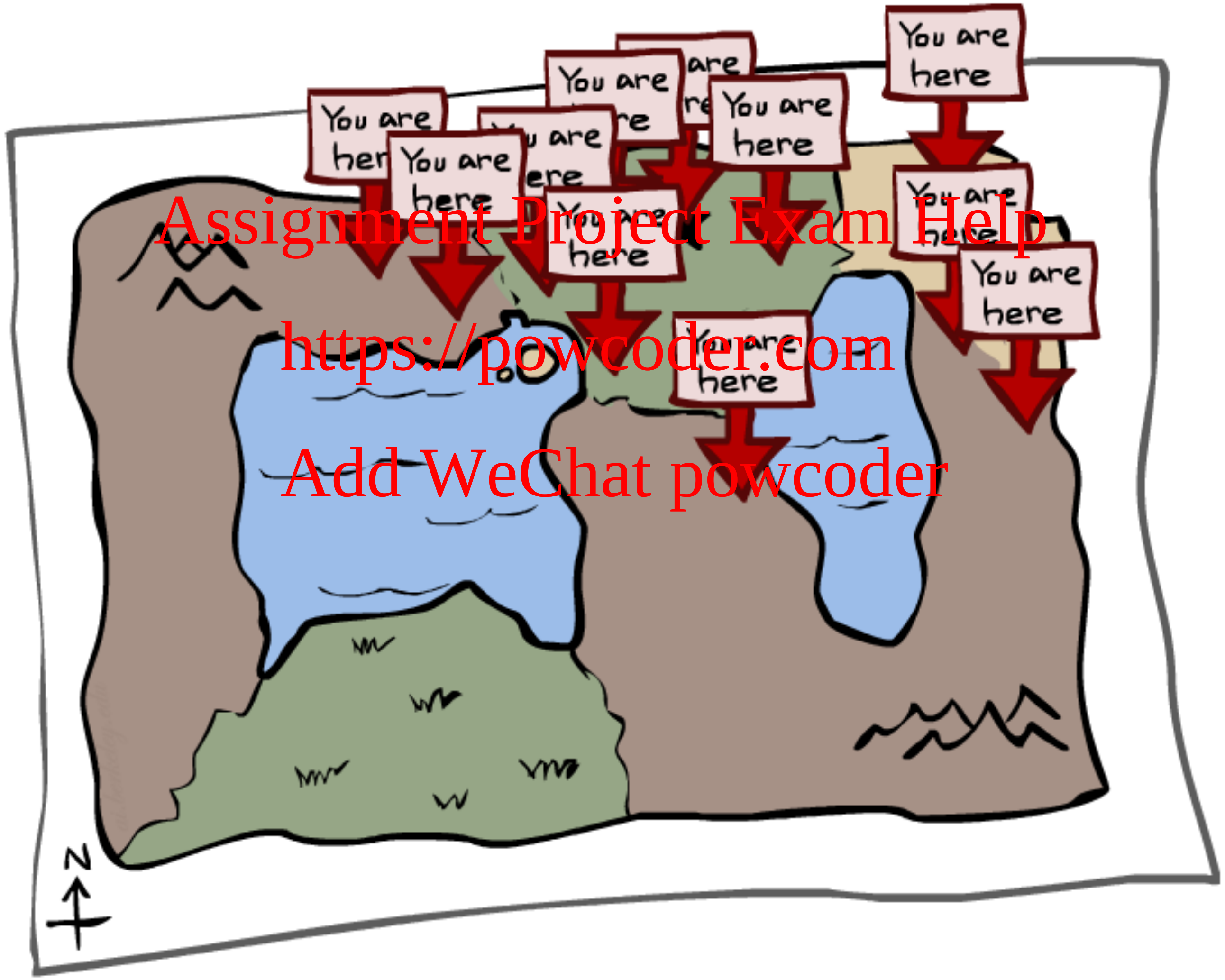
Example: Weather HMM



R_t	R_{t+1}	$P(R_{t+1}\|R_t)$
+r	+r	0.7
+r	-r	0.3
-r	+r	0.3
-r	-r	0.7

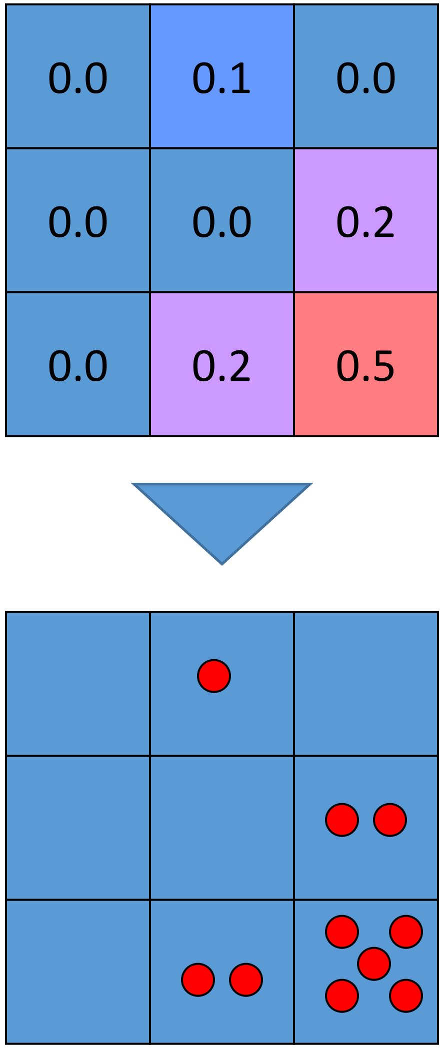
R_t	U_t	$P(U_t\|R_t)$
+r	+u	0.9
+r	-u	0.1
-r	+u	0.2
-r	-u	0.8

Particle Filtering



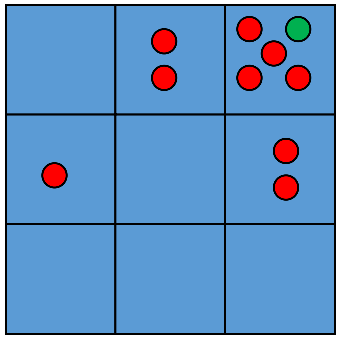
Particle Filtering

- Filtering: approximate solution
- Sometimes |X| is too big to use exact inference
  - |X| may be too big to even store B(X)
  - E.g. X is continuous
- Solution: approximate inference
  - Track samples of X, not all values
  - Samples are called particles
  - Time per step is linear in the number of samples
  - But: number needed may be large
  - In memory: list of particles, not states
- This is how robot localization works in practice
- Particle is just new name for sample



Representation: Particles

- Our representation of P(X) is now a list of N particles (samples)
  - Generally, N << |X|
  - Storing map from X to counts would defeat the point
- P(x) approximated by number of particles with value x
  - So, many x may have P(x) = 0!
  - More particles, more accuracy
- For now, all particles have a weight of 1



Particles:
(3,3)
(2,3)
(3,3)
(3,2)
(3,3)
(3,2)
(1,2)
(3,3)
(3,3)
(2,3)

Particle Filtering: Elapse Time

- Each particle is moved by sampling its next position from the transition model

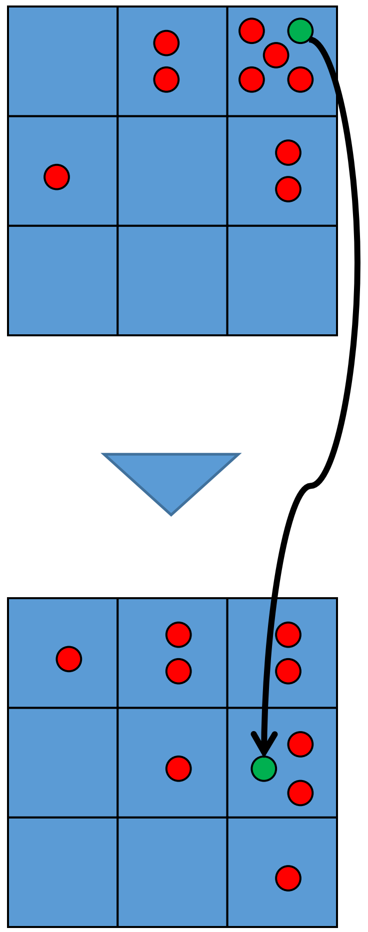
$$x' = \text{sample}(P(X'|x))$$

  - This is like prior sampling – samples' frequencies reflect the transition probabilities
  - Here, most samples move clockwise, but some move in another direction or stay in place

- This captures the passage of time
  - If enough samples, close to exact values before and after (consistent)

Particles:
(3,3)
(2,3)
(3,3)
(3,2)
(3,3)
(3,2)
(1,2)
(3,3)
(3,3)
(2,3)

Particles:
(3,2)
(2,3)
(3,2)
(3,1)
(3,3)
(3,2)
(1,3)
(2,3)
(3,2)
(2,2)



Particle Filtering: Observe

- Slightly trickier:
  - Don't sample observation, fix it
  - Similar to likelihood weighting, downweight samples based on the evidence

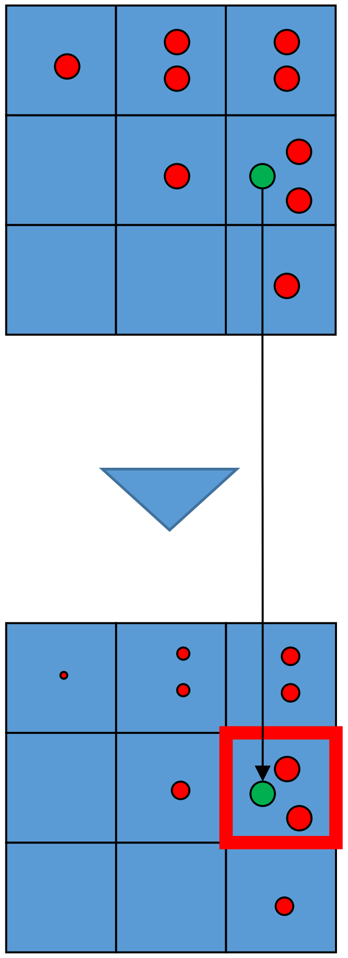
$$w(x) = P(e|x)$$

$$B(X) \propto P(e|X)B'(X)$$

  - As before, the probabilities don't sum to one, since all have been downweighted (in fact they now sum to (N times) an approximation of P(e))

Particles:
(3,2)
(2,3)
(3,2)
(3,1)
(3,3)
(3,2)
(1,3)
(2,3)
(3,2)
(2,2)

Particles:
(3,2) w=.9
(2,3) w=.2
(3,2) w=.9
(3,1) w=.4
(3,3) w=.4
(3,2) w=.9
(1,3) w=.1
(2,3) w=.2
(3,2) w=.9
(2,2) w=.4

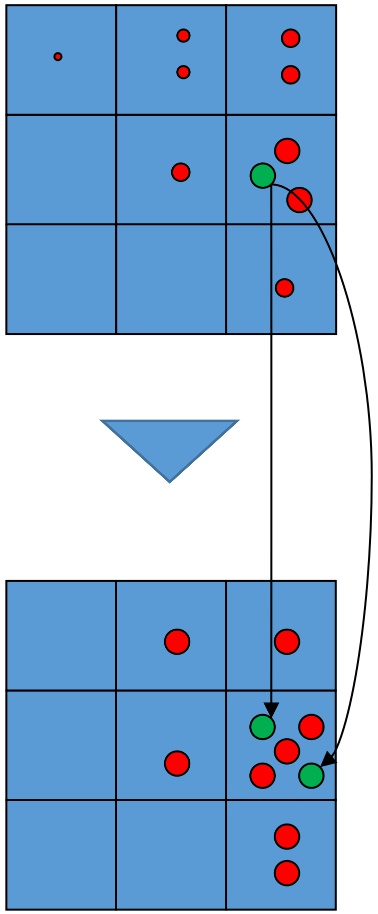


Particle Filtering: Resample

- Rather than tracking weighted samples, we resample
- N times, we choose from our weighted sample distribution (i.e. draw with replacement)
- This is equivalent to renormalizing the distribution
- Now the update is complete for this time step, continue with the next one

Particles:
(3,2) w=.9
(2,3) w=.2
(3,2) w=.9
(3,1) w=.4
(3,3) w=.4
(3,2) w=.9
(1,3) w=.1
(2,3) w=.2
(3,2) w=.9
(2,2) w=.4

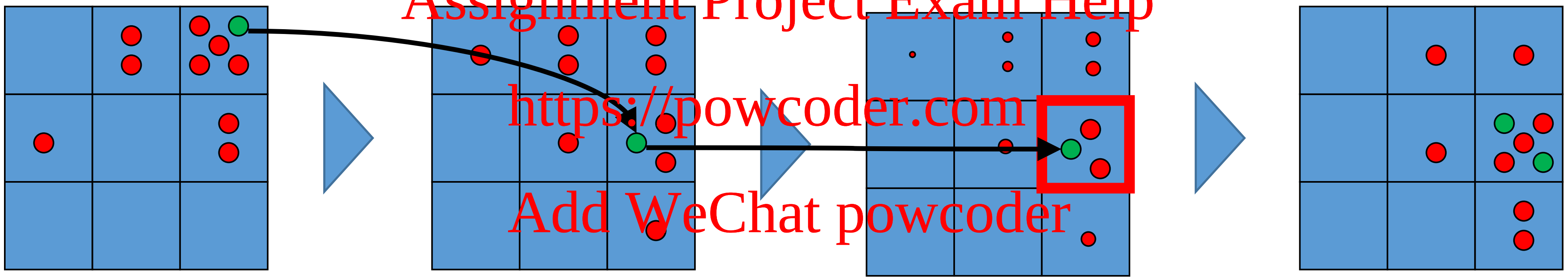
(New) Particles:
(3,2)
(2,2)
(3,2)
(2,3)
(3,3)
(3,2)
(1,3)
(2,3)
(3,2)
(3,2)



Recap: Particle Filtering

- Particles: track samples of states rather than an explicit distribution

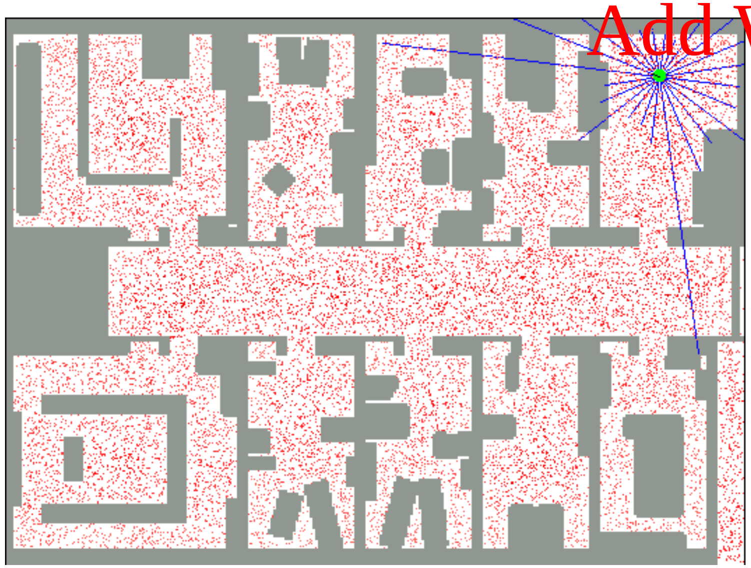
Elapse Weight Resample

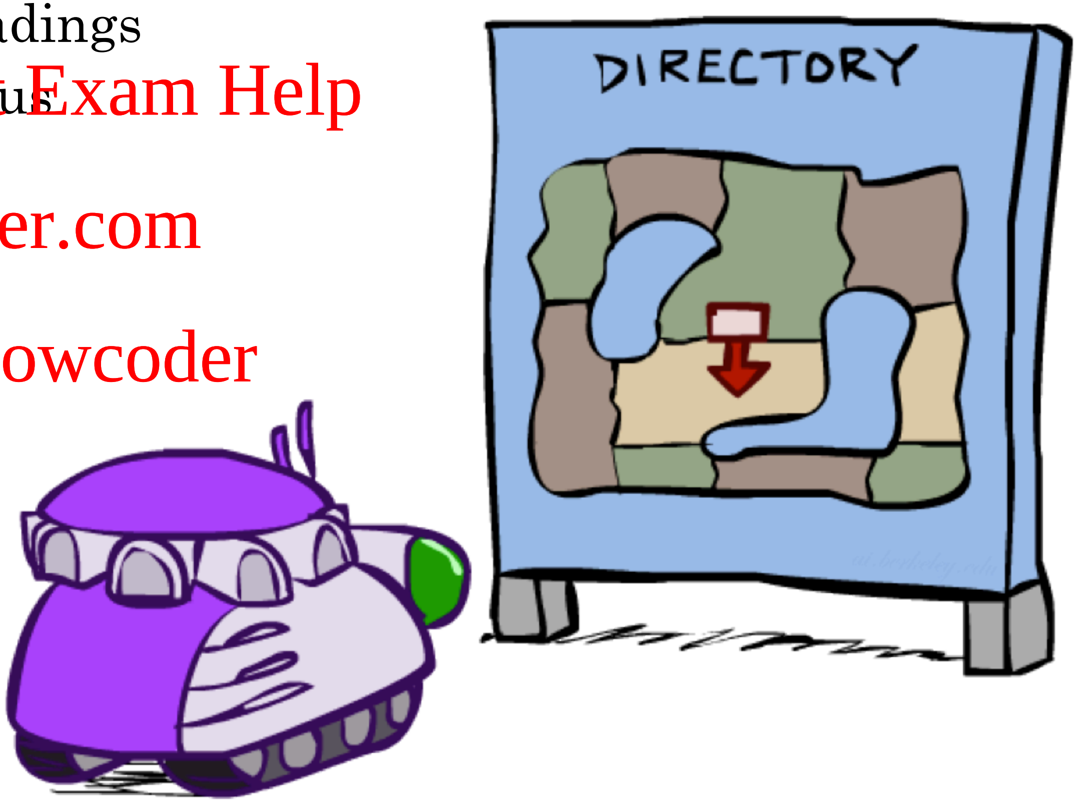


Particles:	Particles:	Particles:	(New) Particles:
(3,3)	(3,2)	(3,2) w=.9	(3,2)
(2,3)	(2,3)	(2,3) w=.2	(2,2)
(3,3)	(3,2)	(3,2) w=.9	(3,2)
(3,2)	(3,1)	(3,1) w=.4	(2,3)
(3,3)	(3,3)	(3,3) w=.4	(3,3)
(3,2)	(3,2)	(3,2) w=.9	(3,2)
(1,2)	(1,3)	(1,3) w=.1	(1,3)
(3,3)	(2,3)	(2,3) w=.2	(2,3)
(3,3)	(3,2)	(3,2) w=.9	(3,2)
(2,3)	(2,2)	(2,2) w=.4	(3,2)

Robot Localization

- In robot localization:
  - We know the map, but not the robot's position
  - Observations may be vectors of range finder readings
  - State space and readings are typically continuous (works basically like a very fine grid) and so we cannot store B(X)
  - Particle filtering is a main technique





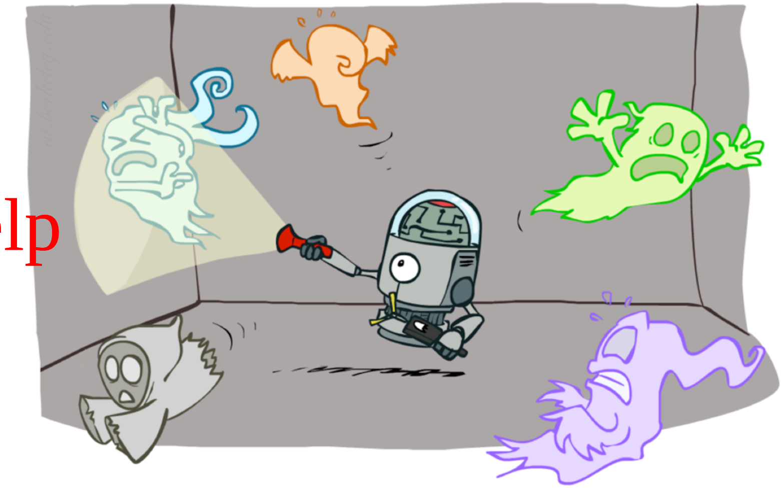
Particle Filter Localization (Sonar)

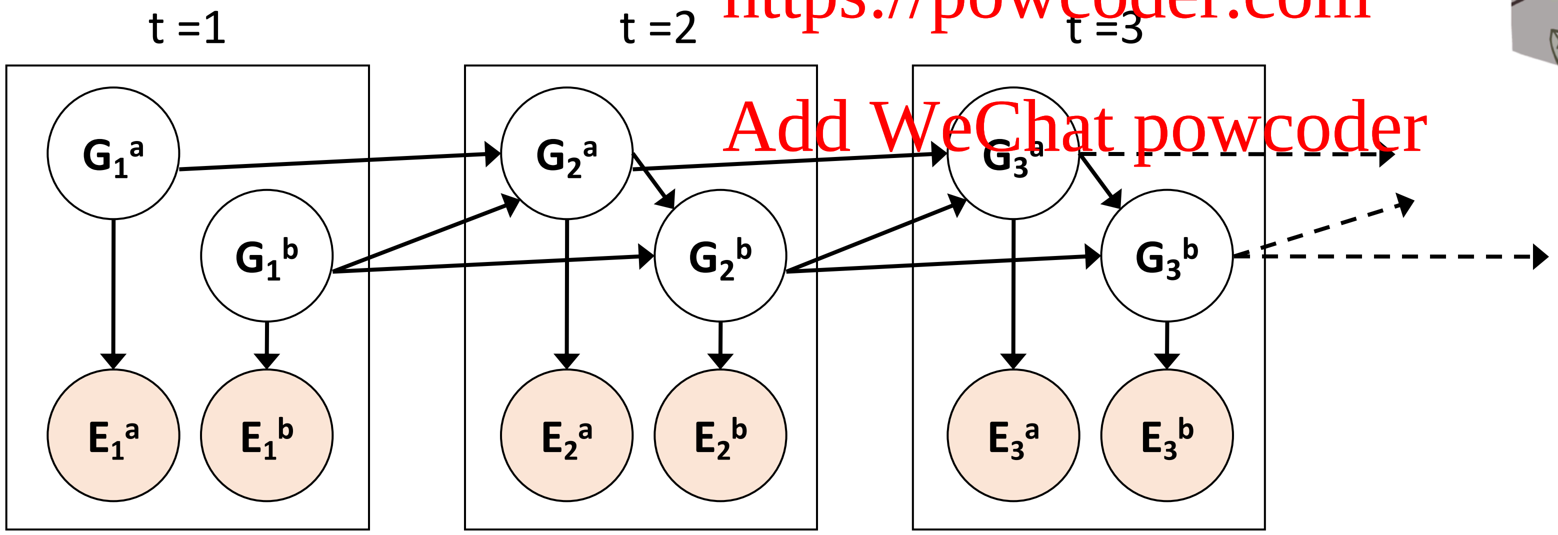
[Video: global-sonar-uw-annotated.avi]

Dynamic Bayes Nets

Dynamic Bayes Nets (DBNs)

- We want to track multiple variables over time, using multiple sources of evidence
- Idea: Repeat a fixed Bayes net structure at each time
- Variables from time *t* can condition on those from *t-1*



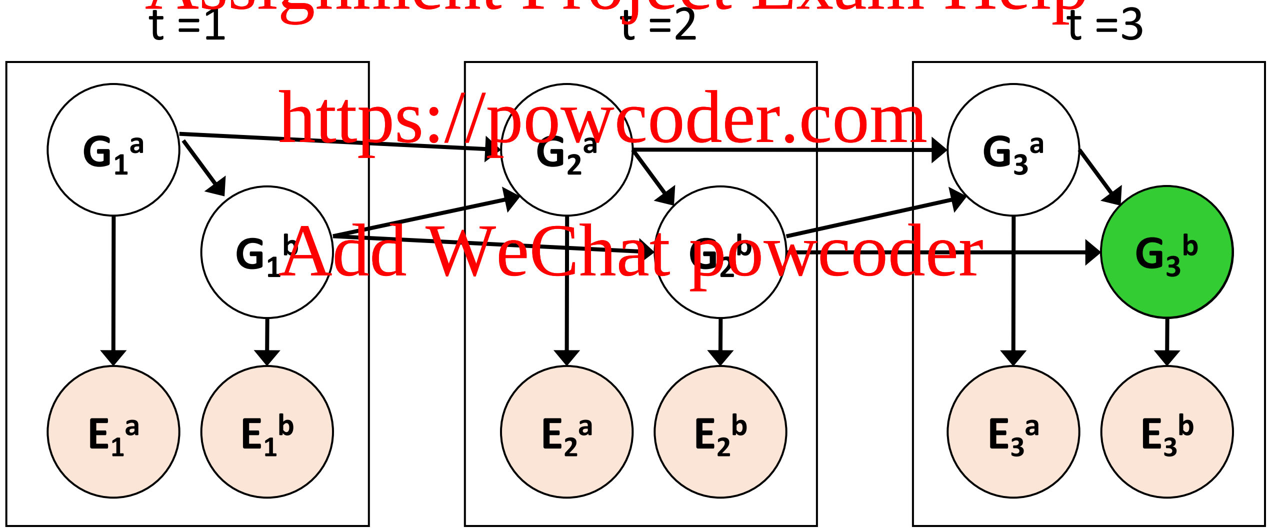


- Dynamic Bayes nets are a generalization of HMMs

[Demo: pacman sonar ghost DBN model (L15D6)]

Exact Inference in DBNs

- Variable elimination applies to dynamic Bayes nets
- Procedure: "unroll" the network for T time steps, then eliminate variables until $P(X_T \mid e_{1:T})$ is computed



- Online belief updates: Eliminate all variables from the previous time step; store factors for current time only

DBN Particle Filters

- A particle is a complete sample for a time step

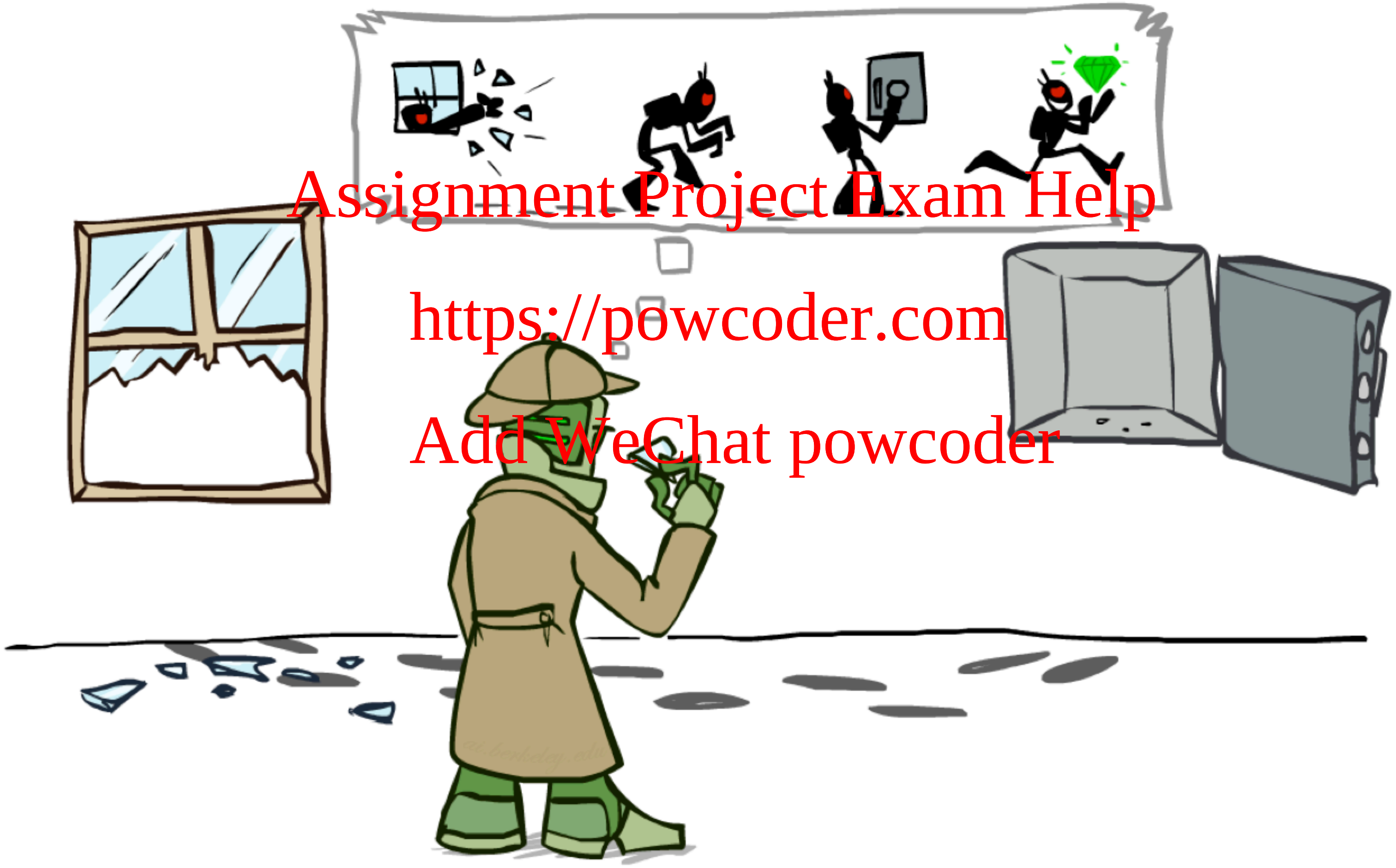
- **Initialize**: Generate prior samples for the t=1 Bayes net
  - Example particle: $\mathbf{G}_1^{\mathbf{a}} = (3,3)$ $\mathbf{G}_1^{\mathbf{b}} = (5,3)$

- **Elapse time**: Sample a successor for each particle
  - Example successor: $\mathbf{G}_2^{\mathbf{a}} = (2,3)$ $\mathbf{G}_2^{\mathbf{b}} = (6,3)$

- **Observe**: Weight each *entire* sample by the likelihood of the evidence conditioned on the sample
  - Likelihood: $P(\mathbf{E}_1^{\mathbf{a}} \mid \mathbf{G}_1^{\mathbf{a}}) * P(\mathbf{E}_1^{\mathbf{b}} \mid \mathbf{G}_1^{\mathbf{b}})$

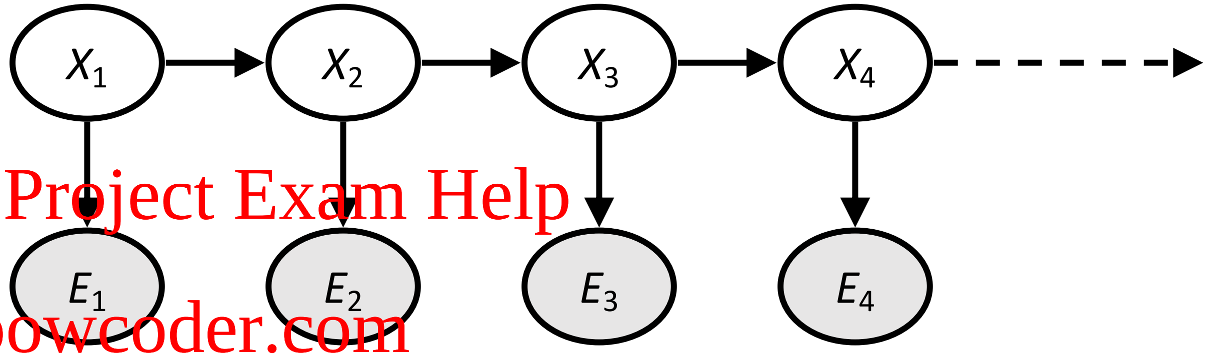
- **Resample:** Select prior samples (tuples of values) in proportion to their likelihood

Most Likely Explanation



HMMs: MLE Queries

- HMMs defined by
  - States X
  - Observations E
  - Initial distribution: $P(X_1)$
  - Transitions: $P(X|X_{-1})$
  - Emissions: $P(E|X)$

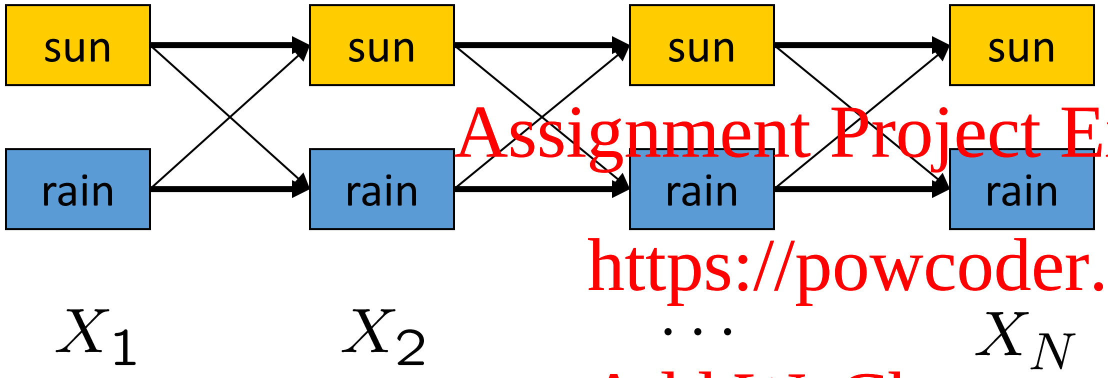


- New query: most likely explanation: $\underset{x_{1:t}}{\arg\max}\, P(x_{1:t}|e_{1:t})$

- New method: the Viterbi algorithm

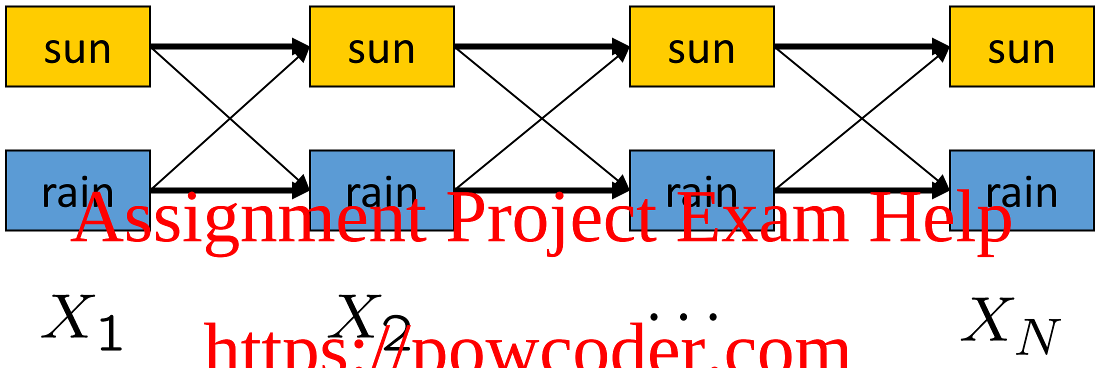
State Trellis

- State trellis: graph of states and transitions over time



- Each arc represents some transition $x_{t-1} \rightarrow x_t$
- Each arc has weight $P(x_t|x_{t-1})P(e_t|x_t)$
- Each path is a sequence of states
- The product of weights on a path is that sequence's probability along with the evidence
- Forward algorithm computes sums of paths, Viterbi computes best paths

Forward / Viterbi Algorithms



Forward Algorithm (Sum)

$$f_t[x_t] = P(x_t, e_{1:t})$$

$$= P(e_t|x_t) \sum_{x_{t-1}} P(x_t|x_{t-1}) f_{t-1}[x_{t-1}]$$

Viterbi Algorithm (Max)

$$m_t[x_t] = \max_{x_{1:t-1}} P(x_{1:t-1}, x_t, e_{1:t})$$

$$= P(e_t|x_t) \max_{x_{t-1}} P(x_t|x_{t-1}) m_{t-1}[x_{t-1}]$$