

$$\frac{p(z)}{p(z|z_{1:t})} * \frac{p(m_i|z)}{p(m_i)} p(m_i|z_{1:t})$$

$$p(m_i|z_{1:t}, z)$$

$$\Rightarrow \frac{\cancel{p(z)}}{p(z|z_{1:t})} * \frac{p(z|m_i) \cancel{p(m_i)}}{\cancel{p(m_i)} \cancel{p(z)}} * p(m_i|z_{1:t})$$

$$p(m_i|z_{1:t}, z)$$

$$\Rightarrow \frac{p(z|m_i) p(m_i|z_{1:t})}{p(z|z_{1:t})} * \frac{1}{p(m_i|z_{1:t}, z)}$$

$$\Rightarrow \frac{p(z|m_i) \cancel{p(m_i|z_{1:t})}}{\cancel{p(z|z_{1:t})}} * \frac{\cancel{p(z|z_{1:t})}}{p(z|m_i, z_{1:t}) * \cancel{p(m_i|z_{1:t})}}$$

$$\Rightarrow \frac{p(z|m_i)}{p(z|m_i, z_{1:t})} = ?$$

Given m_i , is z conditionally independent of $z_{1:t}$? *Markov Assumption*

But

$$\prod_{i=1}^N p(m_i|z_{1:t}, z) = \prod_{i=1}^N \frac{p(m_i|z)}{p(m_i)} p(m_i|z_{1:t}) * \frac{p(z)}{p(z|z_{1:t})}$$

$$= \left[\frac{p(z)}{p(z|z_{1:t})} \right]^N * \prod_{i=1}^N \frac{p(m_i|z)}{p(m_i)} p(m_i|z_{1:t})$$

We have

$$\left[\log \frac{P(m_i=0 | z_{1:t}, z)}{P(m_i=0 | z_{1:t}, z)}, \dots, \log \frac{P(m_i=k | z_{1:t}, z)}{P(m_i=0 | z_{1:t}, z)} \right]^T$$

Consider term inside the log for class "i"

$$\frac{P(m_i=i | z_{1:t}, z)}{P(m_i=0 | z_{1:t}, z)} \Rightarrow \frac{P(z | m_i=i, z_{1:t}) * P(m_i=i | z_{1:t})}{P(z | z_{1:t})}$$
$$\frac{P(z | m_i=0, z_{1:t}) * P(m_i=0 | z_{1:t})}{P(z | z_{1:t})}$$
$$\Rightarrow \frac{P(z | m_i=i, z_{1:t})}{P(z | m_i=0, z_{1:t})} * \frac{P(m_i=i | z_{1:t})}{P(m_i=0 | z_{1:t})}$$

apply markov assumption

$\Rightarrow z$ and $z_{1:t}$ are independent given m_i

$$\Rightarrow \frac{p(z | m_i = i)}{p(z | m_i = 0)} * \frac{p(m_i = i | z_{1:t})}{p(m_i = 0 | z_{1:t})}$$

$$\Rightarrow \frac{p(m_i = i | z) \cancel{p(z)}}{p(m_i = i)} * \frac{p(m_i = 0)}{p(m_i = 0 | z) \cancel{p(z)}} * \frac{p(m_i = i | z_{1:t})}{p(m_i = 0 | z_{1:t})}$$

$$\Rightarrow \underbrace{\frac{p(m_i = i | z)}{p(m_i = 0 | z)}}_{\text{inverse model}} * \underbrace{\frac{p(m_i = 0)}{p(m_i = i)}}_{\text{prior}} * \underbrace{\frac{p(m_i = i | z_{1:t})}{p(m_i = 0 | z_{1:t})}}_{\text{last belief recursive term}}$$

\Downarrow
 This is inside a logarithm
 and is only a single item in the
 map belief vector / PDF

$$\Rightarrow \underbrace{\log \left(\frac{p(m_i=1|z)}{p(m_i=0|z)} \right)}_{\text{inverse term}} + \log \left(\frac{p(m_i=0)}{p(m_i=1)} \right) \Bigg\} \text{prior}$$

$$+ \log \left(\frac{p(m_i=1|z_{1:t})}{p(m_i=0|z_{1:t})} \right)$$

recursive term

\Rightarrow

$$l_i(z) = h_{0,i} + h_{t,i}$$

$i \Rightarrow$ cell number

$t \Rightarrow$ time

$h_{0,i} \Rightarrow h$ for $t=0, i=i$