

Problem

$P(\text{Target in Cell } i \mid \text{Observations up to time } t \wedge \text{Failure in Cell } j)$

$= P(\text{Target in Cell } i \text{ and obs up to time } t \text{ and failure in cell } j) / P(\text{obs upto time } t \text{ and failure in cell } j)$

$= P(\text{Observations up to time } t) * P(\text{target in cell } i \mid \text{Obs up to time } t) * P(\text{failure in cell } j \mid \text{target in cell } i, \text{obs up to time } t) / [P(\text{obs up to } t) * P(\text{obs up to time } t \mid \text{failure in cell } j)]$

$P(\text{observation till time } t \text{ not needed.})$

$= P(\text{target in cell } i \mid \text{obs up to } t) * P(\text{fail in cell } j \mid \text{target in cell } i) / P[(\text{obs up to time } t \mid \text{failure in cell } j)]$

$= B\{\text{in cell } i\} \text{ at } t * \text{FNR} / \text{Normalization Factor.}$

For $j \neq i$: $P(\text{Failure in Cell } j \mid \text{Target in Cell } i) = 1$

For $j = i$: $P(\text{Failure in Cell } j \mid \text{Target in Cell } i) = \text{FNR}$

Problem 2

$P(\text{Target found in Cell } i \mid \text{Observations } t)$

$P(\text{Target is in Cell } i \wedge \text{Success in Cell } i \mid \text{Observations } t)$

$P(\text{Success in Cell } i) * P(\text{Target is in Cell } i \mid \text{Observations } t)$
 $(1 - \text{FNR}(\text{terrain})) * \text{Belief}[\text{Cell } i]$