Due: Tuesday 7/30/2019 at 11:59pm (submit via Gradescope).

Policy: Can be solved in groups (acknowledge collaborators) but must be written up individually

Submission: Your submission should be a PDF that matches this template. Each page of the PDF should align with the corresponding page of the template (page 1 has name/collaborators, question 1 begins on page 2, etc.). Do not reorder, split, combine, or add extra pages. The intention is that you print out the template, write on the page in pen/pencil, and then scan or take pictures of the pages to make your submission. You may also fill out this template digitally (e.g. using a tablet.)

<table>
<thead>
<tr>
<th>First name</th>
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<tbody>
<tr>
<td>Last name</td>
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<tr>
<td>SID</td>
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<tr>
<td>Collaborators</td>
</tr>
</tbody>
</table>

1
Q1. Planning ahead with HMMs

Pacman is tired of using HMMs to estimate the location of ghosts. He wants to use HMMs to plan what actions to take in order to maximize his utility. Pacman uses the HMM (drawn to the right) of length $T$ to model the planning problem. In the HMM, $X_{1:T}$ is the sequence of hidden states of Pacman’s world, $A_{1:T}$ are actions Pacman can take, and $U_t$ is the utility Pacman receives at the particular hidden state $X_t$. Notice that there are no evidence variables, and utilities are not discounted.

(a) The belief at time $t$ is defined as $B_t(X_t) = p(X_t|a_{1:t})$. The forward algorithm update has the following form:

$$B_t(X_t) = \begin{array}{lll} 
& (i) & (ii) & (iii) \\
& \max_{x_{t-1}} & \sum_{x_{t-1}} & \max_{x_t} & \sum_{x_t} & 1 \\
& p(X_t|x_{t-1}) & p(X_t|x_{t-1})p(X_t|a_t) & p(X_t) & p(X_t|x_{t-1}, a_t) & 1 \\
& \text{None of the above combinations is correct} & \\
\end{array}$$

Complete the expression by choosing the option that fills in each blank.

(b) Pacman would like to take actions $A_{1:T}$ that maximizes the expected sum of utilities, which has the following form:

$$\text{MEU}_{1:T} = \begin{array}{lllll} 
& (i) & (ii) & (iii) & (iv) & (v) \\
& \max_{a_{1:T}} & \max_{a_T} & \sum_{a_{1:T}} & \sum_{a_T} & 1 \\
& \prod_{t=1}^{T} & \sum_{a_t} & \min_t & 1 \\
& \sum_{x_t} & \sum_{x_t} & \sum_{x_t} & 1 \\
& p(x_t|x_{t-1}, a_t) & p(x_t) & B_{t}(x_t) & B_{T}(X_T) & 1 \\
& \frac{1}{U_T} & \frac{1}{U_T} & U_t & 1 \\
& \text{None of the above combinations is correct} \\
\end{array}$$

Complete the expression by choosing the option that fills in each blank.

(c) A greedy ghost now offers to tell Pacman the values of some of the hidden states. Pacman needs your help to figure out if the ghost’s information is useful. Assume that the transition function $p(x_t|x_{t-1}, a_t)$ is not deterministic. With respect to the utility $U_t$, mark all that can be True:

- $\square$ VPI($X_{t-1}|X_{t-2}$) > 0
- $\square$ VPI($X_{t-2}|X_{t-1}$) > 0
- $\square$ VPI($X_{t-1}|X_{t-2}$) = 0
- $\square$ VPI($X_{t-2}|X_{t-1}$) = 0
- $\square$ None of the above

(d) Pacman notices that calculating the beliefs under this model is very slow using exact inference. He therefore decides to try out various particle filter methods to speed up inference. Order the following methods by how accurate their estimate of $B_T(X_T)$ is? If different methods give an equivalently accurate estimate, mark them as the same number.

<table>
<thead>
<tr>
<th>Method</th>
<th>Most accurate</th>
<th>Least accurate</th>
</tr>
</thead>
<tbody>
<tr>
<td>Exact inference</td>
<td>1</td>
<td>4</td>
</tr>
<tr>
<td>Particle filtering with no resampling</td>
<td>1</td>
<td>4</td>
</tr>
<tr>
<td>Particle filtering with resampling before every time elapse</td>
<td>1</td>
<td>4</td>
</tr>
<tr>
<td>Particle filtering with resampling before every other time elapse</td>
<td>1</td>
<td>4</td>
</tr>
</tbody>
</table>
Q2. HMM: Where is the Car?

Transportation researchers are trying to improve traffic in the city but, in order to do that, they first need to estimate the location of each of the cars in the city. They need our help to model this problem as an inference problem of an HMM. For this question, assume that only one car is being modeled.

(a) The structure of this modified HMM is given below, which includes $X$, the location of the car; $S$, the noisy location of the car from the signal strength at a nearby cell phone tower; and $G$, the noisy location of the car from GPS.

We want to perform filtering with this HMM. That is, we want to compute the belief $P(x_t|s_{1:t-1},g_{1:t})$, the probability of a state $x_t$ given all past and current observations.

The dynamics update expression has the following form:

$$P(x_t|s_{1:t-1},g_{1:t}) = (i) (ii) (iii) P(x_{t-1}|s_{1:t-1},g_{1:t-1}).$$

Complete the expression by choosing the option that fills in each blank.

(i) $\circ P(s_{t-1},g_{1:t})\quad\circ P(s_{1:t},g_{1:t})\quad\circ P(s_{1:t-1})P(g_{1:t-1})\quad\circ P(s_{1:t})P(g_{1:t})\quad\circ 1$

(ii) $\circ \sum_{x_{t-1}}\quad\circ \sum_{x_t}\quad\circ \max_{x_{t-1}}\quad\circ \max_{x_t}\quad\circ 1$

(iii) $\circ P(x_{t-2},x_{t-1})\quad\circ P(x_{t-1}|x_{t-2})\quad\circ P(x_{t-1},x_t)\quad\circ P(x_t|x_{t-1})\quad\circ 1$

The observation update expression has the following form:

$$P(x_t|s_{1:t-1},g_{1:t}) = (iv) (v) (vi) P(x_t|s_{1:t-1},g_{1:t-1}).$$

Complete the expression by choosing the option that fills in each blank.

(iv) $\circ P(s_t,g_t|x_{1:t-1},g_{1:t-1})\quad\circ P(s_{1:t-1},g_{1:t-1}|s_t,g_t)\quad\circ P(s_{1:t-1})P(g_{1:t-1})\quad\circ P(s_t|s_{1:t-1})P(g_t|g_{1:t-1})\quad\circ 1$

(v) $\circ \sum_{x_{t-1}}\quad\circ \sum_{x_t}\quad\circ \max_{x_{t-1}}\quad\circ \max_{x_t}\quad\circ 1$

(vi) $\circ P(x_{t-1},s_{t-1})P(x_{t-1},g_{t-1})\quad\circ P(x_{t-1},s_{t-1},g_{t-1})\quad\circ P(x_{t-1},s_{t-1})P(x_{t-1}|g_{t-1})\quad\circ P(x_t,g_t)\quad\circ 1$

(b) It turns out that if the car moves too fast, the quality of the cell phone signal decreases. Thus, the signal-dependent location $S_t$ not only depends on the current state $X_t$ but it also depends on the previous state $X_{t-1}$. Thus, we modify our original HMM for a new more accurate one, which is given below.
Again, we want to compute the belief $P(x_t|s_{1:t}, g_{1:t})$. In this part we consider an update that combines the dynamics and observation update in a single update.

$$P(x_t|s_{1:t}, g_{1:t}) = (i) (ii) (iii) (iv) P(x_{t-1}|s_{1:t-1}, g_{1:t-1}).$$

Complete the forward update expression by choosing the option that fills in each blank.

(i)  
- $P(s_t, g_t|s_{1:t-1}, g_{1:t-1})$
- $1$  
- $P(s_{1:t-1}, g_{1:t-1}|s_t, g_t) / P(s_{1:t-1}, g_{1:t-1}|s_t)$
- $1 / P(s_t|s_{1:t-1}) P(g_t|g_{1:t-1})$

(ii)  
- $\sum_{x_{t-1}} P(x_t-2, x_t-1, s_{t-1}) P(x_{t-1}, g_{t-1})$
- $P(x_t-1, x_t, s_t) P(x_t, g_t)$
- $P(x_{t-1}, x_t-1, g_{t-1})$
- $P(x_t-1, x_t, s_t, g_{t-1})$

(iii)  
- $P(s_{t-1}|x_{t-2}, x_{t-1}) P(x_{t-1}|g_{t-1})$
- $P(s_{t-1}|x_{t-1}, x_t) P(x_t|g_t)$
- $P(x_{t-2}, x_{t-1}, s_{t-1}, g_{t-1})$
- $P(x_{t-1}, x_t, s_t, g_t)$

(iv)  
- $P(x_{t-1}, x_t)$
- $P(x_t|x_{t-1})$
- $P(x_{t-2}, x_{t-1})$
- $P(x_{t-1}|x_{t-2})$

Complete the forward update expression by choosing the option that fills in each blank.
(c) The Viterbi algorithm finds the most probable sequence of hidden states $X_{1:T}$, given a sequence of observations $s_{1:T}$, for some time $t = T$. Recall the canonical HMM structure, which is shown below.

For this canonical HMM, the Viterbi algorithm performs the following dynamic programming computations:

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

We consider extending the Viterbi algorithm for the modified HMM from part (b). We want to find the most likely sequence of states $X_{1:T}$ given the sequence of observations $s_{1:T}$ and $g_{1:T}$. The dynamic programming update for $t > 1$ for the modified HMM has the following form:

$$m_t[x_t] = (\text{(i)}) \quad (\text{(ii)}) \quad (\text{(iii)}) \quad m_{t-1}[x_{t-1}].$$

Complete the expression by choosing the option that fills in each blank.

<table>
<thead>
<tr>
<th>(i)</th>
<th>(ii)</th>
<th>(iii)</th>
</tr>
</thead>
<tbody>
<tr>
<td>$\sum_{x_{t-1}}$</td>
<td>$\sum_{x_t}$</td>
<td>$\max_{x_{t-1}}$</td>
</tr>
<tr>
<td>$P(x_{t-2}, x_{t-1}, s_{t-1}) P(x_{t-1}, g_{t-1})$</td>
<td>$P(x_{t-1}, x_t, s_t) P(x_t, g_t)$</td>
<td>$P(s_{t-1}, g_{t-1}</td>
</tr>
<tr>
<td>$P(x_{t-2}, x_{t-1}) P(g_{t-1}</td>
<td>x_{t-1})$</td>
<td>$P(s_t</td>
</tr>
<tr>
<td>$P(x_{t-2}, x_{t-1}, s_{t-1}, g_{t-1})$</td>
<td>$P(x_{t-1}, x_t, s_t, g_t)$</td>
<td>$1$</td>
</tr>
<tr>
<td>$P(x_{t-1}, x_t)$</td>
<td>$P(x_t</td>
<td>x_{t-1})$</td>
</tr>
</tbody>
</table>
Q3. Decision Networks

After years of battles between the ghosts and Pacman, the ghosts challenge Pacman to a winner-take-all showdown, and the game is a coin flip. Pacman has a decision to make: whether to accept the challenge (accept) or decline (decline). If the coin comes out heads (+h) Pacman wins. If the coin comes out tails (−h), the ghosts win. No matter what decision Pacman makes, the outcome of the coin is revealed.

(a) Maximum Expected Utility

Compute the following quantities:

\[ EU(accept) = \]

\[ EU(decline) = \]

\[ MEU(\{\}) = \]

Action that achieves \( MEU(\{\}) = \)
(b) VPI relationships When deciding whether to accept the winner-take-all coin flip, Pacman can consult a few fortune tellers that he knows. There are \( N \) fortune tellers, and each one provides a prediction \( O_n \) for \( H \).

For each of the questions below, select all of the VPI relations that are guaranteed to be true, or select None of the above.

(i) In this situation, the fortune tellers give perfect predictions. Specifically, \( P(O_n = +h \mid H = +h) = 1, P(O_n = -h \mid H = -h) = 1 \), for all \( n \) from 1 to \( N \).

(ii) In another situation, the fortune tellers are pretty good, but not perfect. Specifically, \( P(O_n = +h \mid H = +h) = 0.8, P(O_n = -h \mid H = -h) = 0.5 \), for all \( n \) from 1 to \( N \).

(iii) In a third situation, each fortune teller’s prediction is affected by their mood. If the fortune teller is in a good mood (\(+m\)), then that fortune teller’s prediction is guaranteed to be correct. If the fortune teller is in a bad mood (\(-m\)), then that teller’s prediction is guaranteed to be incorrect. Each fortune teller is happy with probability \( P(M_n = +m) = 0.8 \).
Q4. Particle Filtering: Where are the Two Cars?

As before, we are trying to estimate the location of cars in a city, but now, we model two cars jointly, i.e. car $i$ for $i \in \{1, 2\}$. The modified HMM model is as follows:

- $X^{(i)}$ – the location of car $i$
- $S^{(i)}$ – the noisy location of the car $i$ from the signal strength at a nearby cell phone tower
- $G^{(i)}$ – the noisy location of car $i$ from GPS

The signal strength from one car gets noisier if the other car is at the same location. Thus, the observation $S^{(i)}$ also depends on the current state of the other car $X^{(j)}$, $j \neq i$.

The transition is modeled using a drift model $D$, the GPS observation $G^{(i)}$ using the error model $E_G$, and the observation $S^{(i)}$ using one of the error models $E_L$ or $E_N$, depending on the car’s speed and the relative location of both cars. These drift and error models are in the table above. The **transition and observation models are**:

\[
P(X^{(i)}|X_{t-1}^{(i)}) = D(X_t^{(i)} - X_{t-1}^{(i)})
\]
\[
P(S^{(i)}|X_{t-1}^{(i)}, X_t^{(j)}, X_t^{(j)}) = \begin{cases} 
  E_N(X_t^{(i)} - S_t^{(i)}), & \text{if } |X_t^{(i)} - X_{t-1}^{(i)}| \geq 2 \text{ or } X_t^{(i)} = X_t^{(j)} \\
  E_L(X_t^{(i)} - S_t^{(i)}), & \text{otherwise}
\end{cases}
\]
\[
P(G^{(i)}|X_t^{(i)}) = E_G(X_t^{(i)} - G_t^{(i)}).
\]

Throughout this problem you may give answers either as unevaluated numeric expressions (e.g. 0.1-0.5) or as numeric values (e.g. 0.05). The questions are decoupled.

(a) Assume that at $t = 3$, we have the single particle $(X_3^{(1)} = -1, X_3^{(2)} = 2)$.

(i) What is the probability that this particle becomes $(X_4^{(1)} = -3, X_4^{(2)} = 3)$ after passing it through the dynamics model?

Answer: ________________

(ii) Assume that there are no sensor readings at $t = 4$. What is the joint probability that the original single particle (from $t = 3$) becomes $(X_4^{(1)} = -3, X_4^{(2)} = 3)$ and then becomes $(X_5^{(1)} = -4, X_5^{(2)} = 4)$?

Answer: ________________

For the remaining of this problem, we will be using 2 particles at each time step.

(b) At $t = 6$, we have particles $[(X_6^{(1)} = 3, X_6^{(2)} = 0), (X_6^{(1)} = 3, X_6^{(2)} = 5)]$. Suppose that after weighting, resampling, and transitioning from $t = 6$ to $t = 7$, the particles become $[(X_7^{(1)} = 2, X_7^{(2)} = 2), (X_7^{(1)} = 4, X_7^{(2)} = 1)]$.

(i) At $t = 7$, you get the observations $S_7^{(1)} = 2, G_7^{(1)} = 2, S_7^{(2)} = 2, G_7^{(2)} = 2$. What is the weight of each particle?

Answer: ________________
(ii) Suppose both cars’ cell phones died so you only get the observations $G_7^{(1)} = 2, G_7^{(2)} = 2$. What is the weight of each particle?

<table>
<thead>
<tr>
<th>Particle</th>
<th>Weight</th>
</tr>
</thead>
<tbody>
<tr>
<td>$(X_7^{(1)} = 2, X_7^{(2)} = 2)$</td>
<td></td>
</tr>
<tr>
<td>$(X_7^{(1)} = 4, X_7^{(2)} = 1)$</td>
<td></td>
</tr>
</tbody>
</table>

(c) To decouple this question, assume that you got the following weights for the two particles.

<table>
<thead>
<tr>
<th>Particle</th>
<th>Weight</th>
</tr>
</thead>
<tbody>
<tr>
<td>$(X_7^{(1)} = 2, X_7^{(2)} = 2)$</td>
<td>0.09</td>
</tr>
<tr>
<td>$(X_7^{(1)} = 4, X_7^{(2)} = 1)$</td>
<td>0.01</td>
</tr>
</tbody>
</table>

What is the belief for the location of car 1 and car 2 at $t = 7$?

<table>
<thead>
<tr>
<th>Location</th>
<th>$P(X_7^{(1)})$</th>
<th>$P(X_7^{(2)})$</th>
</tr>
</thead>
<tbody>
<tr>
<td>$X_7^{(1)} = 1$</td>
<td></td>
<td></td>
</tr>
<tr>
<td>$X_7^{(1)} = 2$</td>
<td></td>
<td></td>
</tr>
<tr>
<td>$X_7^{(1)} = 4$</td>
<td></td>
<td></td>
</tr>
</tbody>
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