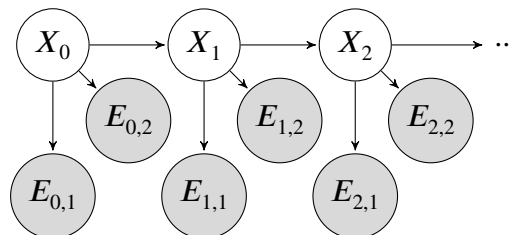


Q1. Particle Filtering

You've chased your arch-nemesis Leland to the Stanford quad. You enlist two robo-watchmen to help find him! The grid below shows the campus, with ID numbers to label each region. Leland will be moving around the campus. His location at time step t will be represented by random variable X_t . Your robo-watchmen will also be on campus, but their locations will be fixed. Robot 1 is always in region 1 and robot 2 is always in region 9. (See the * locations on the map.) At each time step, each robot gives you a sensor reading to help you determine where Leland is. The sensor reading of robot 1 at time step t is represented by the random variable $E_{t,1}$. Similarly, robot 2's sensor reading at time step t is $E_{t,2}$. The Bayes Net to the right shows your model of Leland's location and your robots' sensor readings.

1*	2	3	4	5
6	7	8	9*	10
11	12	13	14	15



In each time step, Leland will either stay in the same region or move to an adjacent region. For example, the available actions from region 4 are (WEST, EAST, SOUTH, STAY). He chooses between all available actions with equal probability, regardless of where your robots are. Note: moving off the grid is not considered an available action.

Each robot will detect if Leland is in an adjacent region. For example, the regions adjacent to region 1 are 1, 2, and 6. If Leland is in an adjacent region, then the robot will report *NEAR* with probability 0.8. If Leland is not in an adjacent region, then the robot will still report *NEAR*, but with probability 0.3.

E	$P(E_{t,1} X_t = 1)$	$P(E_{t,2} X_t = 1)$
<i>NEAR</i>	0.8	0.3
<i>FAR</i>	0.2	0.7

For example, if Leland is in region 1 at time step t the probability tables are:

- (a) Suppose we are running particle filtering to track Leland's location, and we start at $t = 0$ with particles $[X = 6, X = 14, X = 9, X = 6]$. Apply a forward simulation update to each of the particles using the random numbers in the table below.

Assign region IDs to sample spaces in numerical order. For example, if, for a particular particle, there were three possible successor regions 10, 14 and 15, with associated probabilities, $P(X = 10)$, $P(X = 14)$ and $P(X = 15)$, and the random number was 0.6, then 10 should be selected if $0.6 \leq P(X = 10)$, 14 should be selected if $P(X = 10) < 0.6 < P(X = 10) + P(X = 14)$, and 15 should be selected otherwise.

Particle at $t = 0$	Random number for update	Particle after forward simulation update
$X = 6$	0.864	11
$X = 14$	0.178	9
$X = 9$	0.956	14
$X = 6$	0.790	11

- (b) Some time passes and you now have particles [$X = 6, X = 1, X = 7, X = 8$] at the particular time step, but you have not yet incorporated your sensor readings at that time step. Your robots are still in regions 1 and 9, and both report *NEAR*. What weight do we assign to each particle in order to incorporate this evidence?

Particle	Weight
$X = 6$	$0.8 * 0.3$
$X = 1$	$0.8 * 0.3$
$X = 7$	$0.3 * 0.3$
$X = 8$	$0.3 * 0.8$

- (c) To decouple this question from the previous question, let's say you just incorporated the sensor readings and found the following weights for each particle (these are not the correct answers to the previous problem!):

Particle	Weight
$X = 6$	0.1
$X = 1$	0.4
$X = 7$	0.1
$X = 8$	0.2

Normalizing gives us the distribution

$$X = 1 : 0.4/0.8 = 0.5$$

$$X = 6 : 0.1/0.8 = 0.125$$

$$X = 7 : 0.1/0.8 = 0.125$$

$$X = 8 : 0.2/0.8 = 0.25$$

Use the following random numbers to resample your particles. As on the previous page, **assign region IDs to sample spaces in numerical order**.

Random number:	0.596	0.289	0.058	0.765
Particle:	6	1	1	8

Q2. Naive Bayes: Pacman or Ghost?

You are standing by an exit as either Pacmen or ghosts come out of it. Every time someone comes out, you get two observations: a visual one and an auditory one, denoted by the random variables X_v and X_a , respectively. The visual observation informs you that the individual is either a Pacman ($X_v = 1$) or a ghost ($X_v = 0$). The auditory observation X_a is defined analogously. Your observations are a noisy measurement of the individual's true type, which is denoted by Y . After the individual comes out, you find out what they really are: either a Pacman ($Y = 1$) or a ghost ($Y = 0$). You have logged your observations and the true types of the first 20 individuals:

individual i	0	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
first observation $X_v^{(i)}$	0	0	1	0	1	0	0	1	1	1	0	1	1	0	1	1	1	0	0	0
second observation $X_a^{(i)}$	0	0	0	0	0	0	0	0	0	0	0	1	1	0	0	0	0	0	0	0
individual's type $Y^{(i)}$	0	0	0	0	0	0	0	1	1	1	1	1	1	1	1	1	1	0	0	0

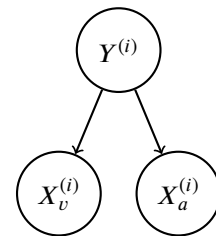
The superscript (i) denotes that the datum is the i th one. Now, the individual with $i = 20$ comes out, and you want to predict the individual's type $Y^{(20)}$ given that you observed $X_v^{(20)} = 1$ and $X_a^{(20)} = 1$.

- (a) Assume that the types are independent, and that the observations are independent conditioned on the type. You can model this using naïve Bayes, with $X_v^{(i)}$ and $X_a^{(i)}$ as the features and $Y^{(i)}$ as the labels. Assume the probability distributions take on the following form:

$$P(X_v^{(i)} = x_v | Y^{(i)} = y) = \begin{cases} p_v & \text{if } x_v = y \\ 1 - p_v & \text{if } x_v \neq y \end{cases}$$

$$P(X_a^{(i)} = x_a | Y^{(i)} = y) = \begin{cases} p_a & \text{if } x_a = y \\ 1 - p_a & \text{if } x_a \neq y \end{cases}$$

$$P(Y^{(i)} = 1) = q$$



for $p_v, p_a, q \in [0, 1]$ and $i \in \mathbb{N}$.

- (i) What's the maximum likelihood estimate of p_v, p_a and q ?

$$p_v = \underline{\frac{4}{5}} \quad p_a = \underline{\frac{3}{5}} \quad q = \underline{\frac{1}{2}}$$

To estimate q , we count 10 $Y = 1$ and 10 $Y = 0$ in the data. For p_v , we have $p_v = 8/10$ cases where $X_v = 1$ given $Y = 1$ and $1 - p_v = 2/10$ cases where $X_v = 1$ given $Y = 0$. So $p_v = 4/5$. For p_a , we have $p_a = 2/10$ cases where $X_a = 1$ given $Y = 1$ and $1 - p_a = 8/10$ cases where $X_a = 1$ given $Y = 0$. The average of $2/10$ and 1 is $3/5$.

- (ii) What is the probability that the next individual is Pacman given your observations? Express your answer in terms of the parameters p_v, p_a and q (you might not need all of them).

$$P(Y^{(20)} = 1 | X_v^{(20)} = 1, X_a^{(20)} = 1) = \frac{p_v p_a q}{p_v p_a q + (1 - p_v)(1 - p_a)(1 - q)}$$

The joint distribution $P(Y = 1, X_v = 1, X_a = 1) = p_v p_a q$. For the denominator, we need to sum out over Y , that is, we need $P(Y = 1, X_v = 1, X_a = 1) + P(Y = 0, X_v = 1, X_a = 1)$.

Now, assume that you are given additional information: you are told that the individuals are actually coming out of a bus that just arrived, and each bus carries *exactly* 9 individuals. Unlike before, the types of every 9 consecutive individuals are *conditionally* independent given the bus type, which is denoted by Z . Only after all of the 9 individuals have walked out, you find out the bus type: one that carries mostly Pacmans ($Z = 1$) or one that carries mostly ghosts ($Z = 0$). Thus, you only know the bus type in which the first 18 individuals came in:

individual i	0	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
first observation $X_v^{(i)}$	0	0	1	0	1	0	0	1	1	1	0	1	1	0	1	1	1	0	0	0
second observation $X_a^{(i)}$	0	0	0	0	0	0	0	0	0	0	0	1	1	0	0	0	0	0	0	0
individual's type $Y^{(i)}$	0	0	0	0	0	0	0	1	1	1	1	1	1	1	1	1	1	0	0	0
bus j										0									1	
bus type $Z^{(j)}$										0									1	

(b) You can model this using a variant of naïve bayes, where now 9 consecutive labels $Y^{(i)}, \dots, Y^{(i+8)}$ are *conditionally* independent given the bus type $Z^{(j)}$, for bus j and individual $i = 9j$. Assume the probability distributions take on the following form:

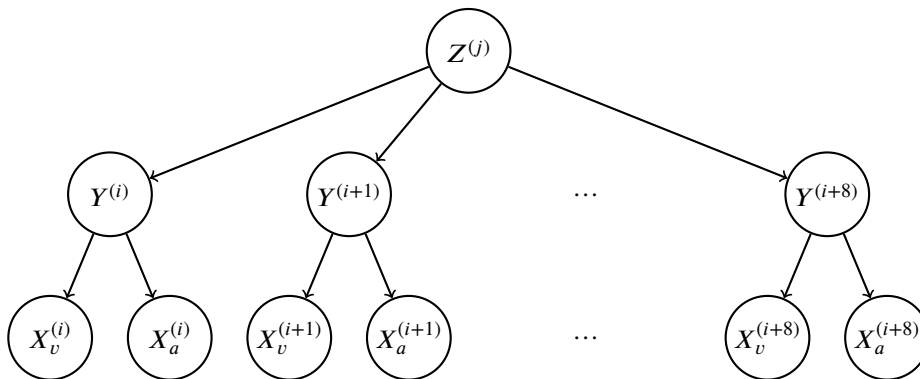
$$P(X_v^{(i)} = x_v | Y^{(i)} = y) = \begin{cases} p_v & \text{if } x_v = y \\ 1 - p_v & \text{if } x_v \neq y \end{cases}$$

$$P(X_a^{(i)} = x_a | Y^{(i)} = y) = \begin{cases} p_a & \text{if } x_a = y \\ 1 - p_a & \text{if } x_a \neq y \end{cases}$$

$$P(Y^{(i)} = 1 | Z^{(j)} = z) = \begin{cases} q_0 & \text{if } z = 0 \\ q_1 & \text{if } z = 1 \end{cases}$$

$$P(Z^{(j)} = 1) = r$$

for $p, q_0, q_1, r \in [0, 1]$ and $i, j \in \mathbb{N}$.



(i) What's the maximum likelihood estimate of q_0, q_1 and r ?

$$q_0 = \underline{\frac{2}{9}} \quad q_1 = \underline{\frac{8}{9}} \quad r = \underline{\frac{1}{2}}$$

For r , we've seen one ghost bus and one pacman bus, so $r = 1/2$. For q_0 , we're finding $P(Y = 1 | Z = 0)$, which is $2/9$. For q_1 , we're finding $P(Y = 1 | Z = 1)$, which is $8/9$.

(ii) Compute the following joint probability. Simplify your answer as much as possible and express it in terms of the parameters p_v, p_a, q_0, q_1 and r (you might not need all of them).

$$P(Y^{(20)} = 1, X_v^{(20)} = 1, X_a^{(20)} = 1, Y^{(19)} = 1, Y^{(18)} = 1) = \underline{p_a p_v [q_0^3 (1 - r) + q_1^3 r]}$$

$$\begin{aligned}
& P(Y^{(20)} = 1, X_v^{(20)} = 1, X_a^{(20)} = 1, Y^{(19)} = 1, Y^{(18)} = 1) \\
&= \sum_z P(Y^{(20)} = 1 | Z^{(2)} = z) P(Z^{(2)} = z) P(X_v^{(20)} = 1 | Y^{(20)} = 1) P(X_a^{(20)} = 1 | Y^{(20)} = 1) \\
&\quad P(Y^{(19)} = 1 | Z^{(2)} = z) P(Y^{(18)} = 1 | Z^{(2)} = z) \\
&= q_0(1-r)p_ap_vq_0q_0 + q_1rp_ap_vq_1q_1 \\
&= p_ap_v[q_0^3(1-r) + q_1^3r]
\end{aligned}$$