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January 06, 2020

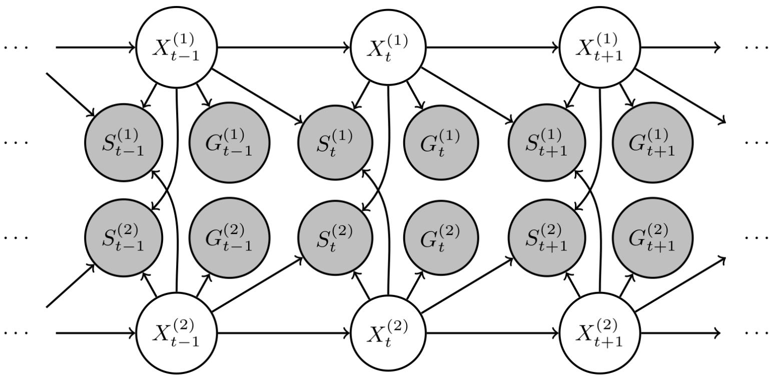
Artificial Intelligence II

Exercise 7

Q1. 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



d	$D(d)$	$E_L(d)$	$E_N(d)$	$E_G(d)$
-4	0.05	0	0.02	0
-3	0.10	0	0.04	0.03
-2	0.25	0.05	0.09	0.07
-1	0.10	0.10	0.20	0.15
0	0	0.70	0.30	0.50
1	0.10	0.10	0.20	0.15
2	0.25	0.05	0.09	0.07
3	0.10	0	0.04	0.03
4	0.05	0	0.02	0

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

The transition is modeled using a drift model D, the GPS observation $G_t^{(i)}$ using the error model E_G , and the observation $S_t^{(i)}$ 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**:

$$P(X_t^{(i)}|X_{t-1}^{(i)}) = D(X_t^{(i)} - X_{t-1}^{(i)})$$

$$P(S_t^{(i)}|X_{t-1}^{(i)}, X_t^{(i)}, X_t^{(j)}) = \begin{cases} E_N(X_t^{(i)} - S_t^{(i)}) & \text{, if } |X_t^{(i)} - X_{t-1}^{(i)}| \geq 2 \text{ or } X_t^{(i)} = X_t^{(j)} \\ E_L(X_t^{(i)} - S_t^{(i)}) & \text{, otherwise} \end{cases}$$

$$P(G_t^{(i)}|X_t^{(i)}) = E_G(X_t^{(i)} - G_t^{(i)})$$

Throughout this problem you may give answers either as unevaluated numeric expressions (e.g. $0.1 \cdot 0.5$) 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?

Particle	Weight
$(X_7^{(1)} = 2, X_7^{(2)} = 2)$	
$(X_7^{(1)} = 4, X_7^{(2)} = 1)$	

(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?

Particle	Weight
$(X_7^{(1)} = 2, X_7^{(2)} = 2)$	
$(X_7^{(1)} = 4, X_7^{(2)} = 1)$	

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

Particle	Weight
$(X_7^{(1)} = 2, X_7^{(2)}) = 2$	0.09
$(X_7^{(1)} = 4, X_7^{(2)}) = 1$	0.01

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

Location	$P(X_7^{(1)})$	$P(X_7^{(2)})$
$X_7^{(i)} = 1$		
$X_7^{(i)} = 2$		
$X_7^{(i)} = 4$		