Markov chain

- A Markov chain is a special sort of belief network:

$$S_0 \longrightarrow S_1 \longrightarrow S_2 \longrightarrow S_3 \longrightarrow S_4$$

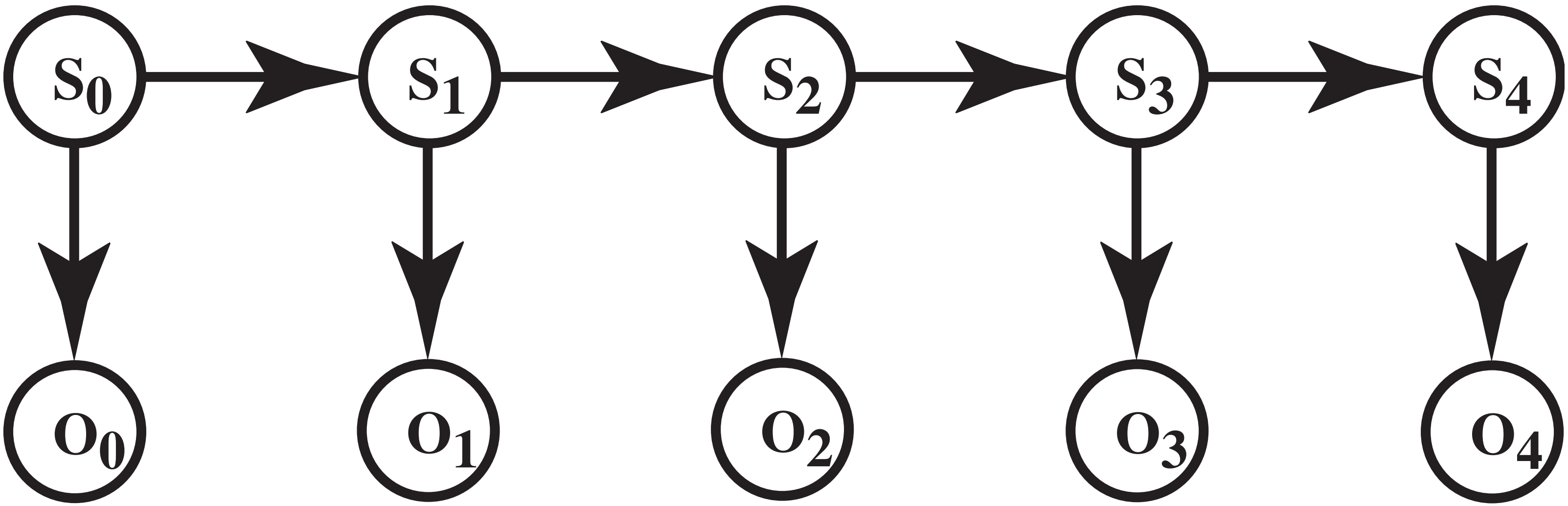
- Thus $P(S_{t+1} | S_0, \ldots, S_t) = P(S_{t+1} | S_t)$.
- Often S_t represented the state at time t. Intuitively S_t conveys all of the information about the history that can affect the future states.
- "The past is independent of the future given the present."

Stationary Markov chain

- A stationary Markov chain is when for all $t > 0, u > 0$, $P(S_{t+1}|S_t) = P(S_{u+1}|S_u)$ we have .
- We specify $P(S_0)$ and $P(S_{t+1}|S_t)$.
- It is of interest because:
  - Simple model, easy to specify
  - Natural
  - The network can extend indefinitely

Hidden Markov Model

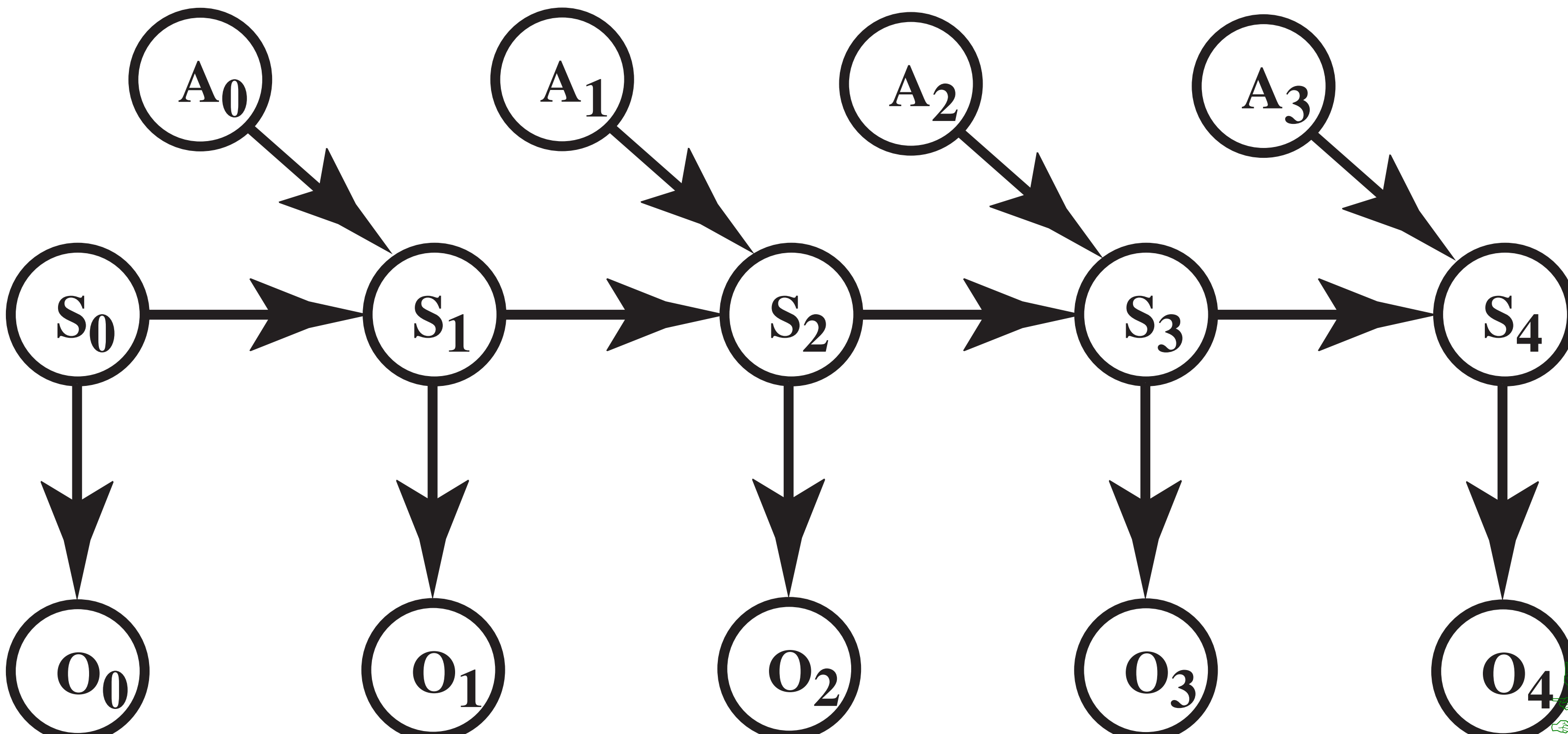
- A Hidden Markov Model (HMM) is a belief network:



- $P(S_0)$ specifies initial conditions
- $P(S_{t+1}|S_t)$ specifies the dynamics
- $P(O_t|S_t)$ specifies the sensor model

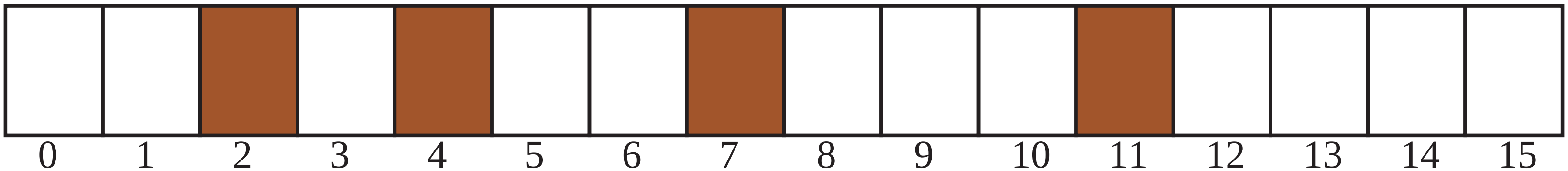
Example: localization

- Suppose a robot wants to determine its location based on its actions and its sensor readings. Called Localization
- This can be represented by the augmented HMM:



Example localization domain

- Circular corridor, with 16 locations:



- Doors at positions: 2, 4, 7, 11.
- Noisy Sensors
- Stochastic Dynamics
- Robot starts at an unknown location and must determine where it is.

Example Sensor Model

- $P(Observe\ Door \mid At\ Door) = 0.8$
- $P(Observe\ Door \mid Not\ At\ Door) = 0.1$

Example Dynamics Model

- $P(loc_{t+1} = L | action_t = goRight \land loc_t = L) = 0.1$
- $P(loc_{t+1} = L+1 | action_t = goRight \land loc_t = L) = 0.8$
- $P(loc_{t+1} = L+2 | action_t = goRight \land loc_t = L) = 0.074$
- $P(loc_{t+1} = L' | action_t = goRight \land loc_t = L) = 0.002$ for any other location L'.
  - All location arithmetic is modulo 16.
  - The action *goLeft* works the same but to the left.

Sensor Fusion

- We can have many (noisy) sensors for a property.
- Example: