



Image credit: NASA.

Notation

- \mathbf{S}^{t+1} set of hidden variables in the $t+1$ time slice
- \mathbf{s}^{t+1} set of values for those hidden variables at $t+1$
- \mathbf{o}^{t+1} set of observations at time $t+1$
- $\mathbf{o}^{1:t}$ set of observations from all times from 1 to t
- α normalization constant

Multiple Faults Occur



Image source: NASA. **APOLLO 13**

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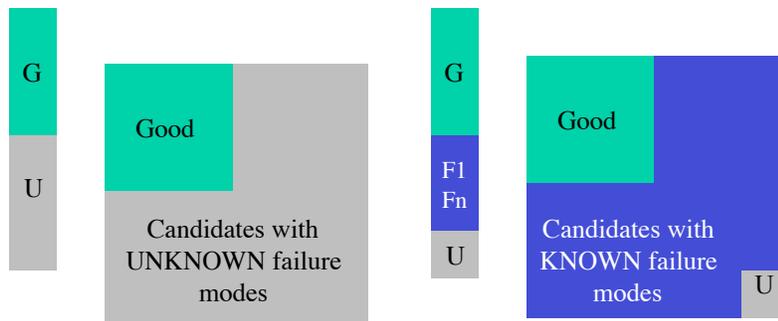
- three shorts, tank-line and pressure jacket burst, panel flies off.

Lecture 12: Framed as CSP.

- How do we compare the space of alternative diagnoses?
- How do we prefer diagnoses that explain failure?

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Due to the unknown mode, there tends to be an exponential number of diagnoses.



1. Introduce fault models.
 - More constraining, hence more easy to rule out.
 - Increases size of candidate space.
2. Enumerate most likely diagnoses X_i based on probability.
 - Prefix (k) (Sort $\{X_i\}$ by decreasing $P(X_i | O)$)
 - Most of the probability mass is covered by a few diagnoses.

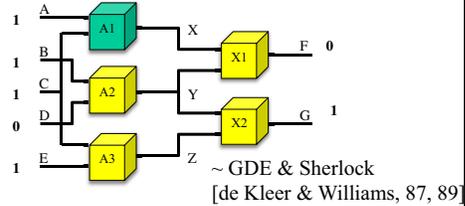
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Model-based Diagnosis

Xor(i):

- G(i):
Out(i) = In1(i) xor In2(i)
- Stuck_0(i):
Out(i) = 0
- U(i):



Input:

- Finite Domain Variables
 - $\langle X, Y \rangle$
 - X mode variables
 - Y model variables
 - O observable variables $O \subseteq Y$.
- $\Phi(X, Y)$ model constraints
- o observations $o_{in} \in D_O$
- $P(X_i)$ a prior probability of modes

Output:

- $\{x \in D_X \mid \exists y \in D_Y \text{ s.t. } x \wedge o \wedge \Phi(x, y) \text{ is consistent}\}$
- $\Rightarrow P(X \mid o_{in})$

Assumptions:

- Modes are static
- uniform dist on logical models.
- $X_i \perp X_j$ for $i \neq j$ (*a priori*)
- $O_i \perp O_j \mid X$ for $i \neq j$

Consistency-based
Probabilistic,
Sequential Observations

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Compute Conditional Probability via Bayes Rule (Method 6)

$$P(X \mid o) = \frac{P(o \mid X)P(X)}{P(o)} = \alpha P(o \mid X)P(X)$$

$$= \frac{P(o \mid X)P(X)}{\sum_{x \in X} P(o, x)}$$

$$= \frac{P(o \mid X)P(X)}{\sum_{x \in X} P(o \mid x)P(x)}$$

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Candidate Prior Probabilities

$$P(X) = \prod_i P(X_i | X_{1:i-1}) \quad \text{Chain rule}$$

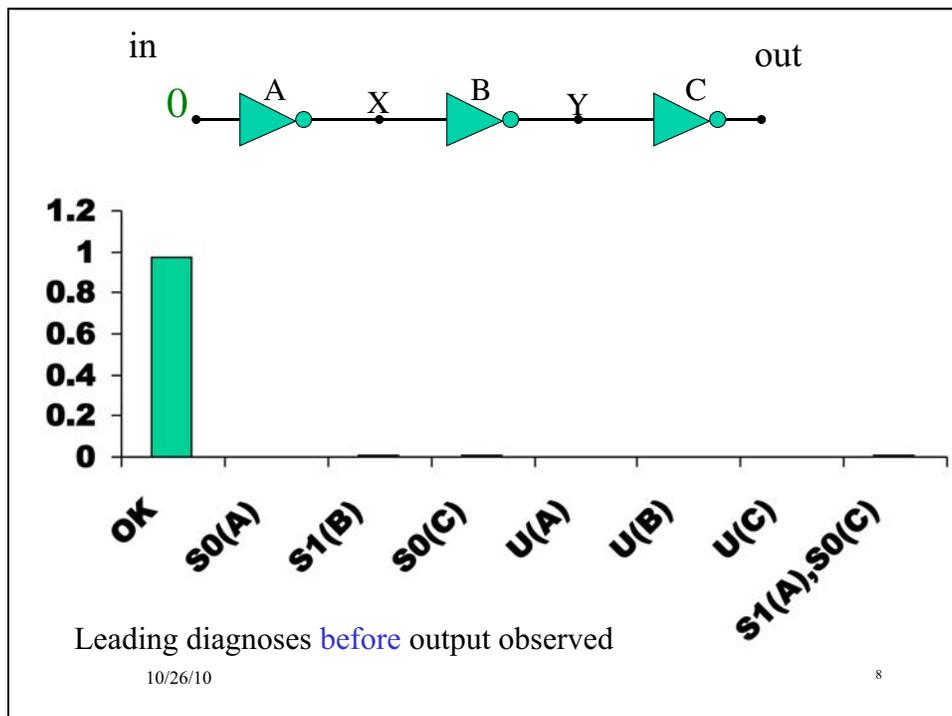
Assume $X_i \perp X_j$ for $i \neq j$:

$$P(X) = \prod_{X_i \in X} P(X_i)$$

	A	B	C	
P(G)	.99	.99	.99	$P(A = G, B = G, C = G) = .97$
P(S1)	.008	.008	.001	$P(A = S1, B = G, C = G) = .008$
P(S0)	.001	.001	.008	$P(A = S1, B = G, C = S0) = .00006$
P(U)	.001	.001	.001	$P(A = S1, B = S1, C = S0) = .0000005$

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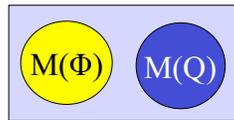
Estimate probability by assuming a uniform distribution (Method 7)

$$P(X | o) = \alpha P(o | X)P(X)$$

How do we compute $P(o | X)$, from logical formulae $\Phi(X, Y)$?

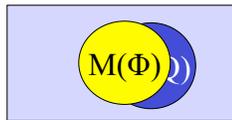
Given theory Φ , sentence Q

... is inconsistent.



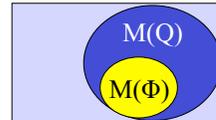
$$P(Q | \Phi) = 0$$

... could be true.



$$\frac{P(Q, \Phi)}{P(\Phi)} = \frac{\sum_{s_i \in Q \cap \Phi} P(s_i)}{\sum_{s_i \in \Phi} P(s_i)}$$

... must be true.



$$1$$

Problem: Logic doesn't specify $P(s_i)$ for models of consistent sentences.

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Estimate probability by assuming a uniform distribution (Method 7)

Problem: Logic doesn't specify $P(s_i)$ for models of consistent sentences.

⇒ Assume all models are equally likely → count models.

$$P(Q | \Phi) = \frac{P(Q, \Phi)}{P(\Phi)} = \frac{\sum_{s_i \in Q \cap \Phi} P(s_i)}{\sum_{s_i \in \Phi} P(s_i)} = \frac{|M(Q \wedge \Phi)|}{|M(\Phi)|}$$

Model-based Diagnosis using model counting:

$$P(o | x) = \frac{P(o, x)}{P(x)} = \frac{|M(o \wedge x \wedge \Phi(x, Y))|}{|M(x \wedge \Phi(x, Y))|}$$

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Simplify $P(O | M)$ using the
Naïve Bayes Assumption (Method 7)

$$P(X | o) = \alpha P(o | X)P(X)$$

Problem: $P(o | X)$ can be hard to determine for large $|o|$.

Assume: **observations** o are **independent** given **mode** X .

$$o_1 \perp o_2 \dots \perp o_n | X$$

$$P(o | X) = P(o_1 | X)P(o_2 | X)\dots P(o_n | X)$$

by Naïve Bayes

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Diagnosis with Sequential Observations
and the Naïve Bayes Assumption

$$\begin{aligned} P(X | o_{1:n}) &= \frac{P(o_n | X, o_{1:n-1})P(X | o_{1:n-1})}{P(o_n | o_{1:n-1})} = \alpha P(o_n | X, o_{1:n-1})P(X | o_{1:n-1}) \\ &= \frac{P(o_n | X, o_{1:n-1})P(X | o_{1:n-1})}{\sum_{x \in X} P(o_n, x | o_{1:n-1})} \\ &= \frac{P(o_n | X, o_{1:n-1})P(X | o_{1:n-1})}{\sum_{x \in X} P(o_n | x, o_{1:n-1})P(x | o_{1:n-1})} \end{aligned}$$

Assume: **observations** o are **independent** given **mode** X .

$$o_1 \perp o_2 \dots \perp o_n | X$$

$$= \frac{P(o_n | X)P(X | o_{1:n-1})}{\sum_{x \in X} P(o_n | x)P(x | o_{1:n-1})}$$

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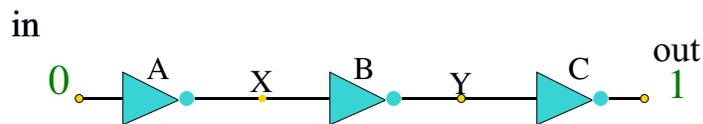
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Estimating the Observation Probability $P(o_i | M, o_{1:n-1})$ in GDE

GDE used naïve Bayes AND assumed **consistent observations** for candidate m are equally likely.

$P(o_n | x, o_{1:n-1})$ is estimated using model $\Phi(x, Y)$ according to:

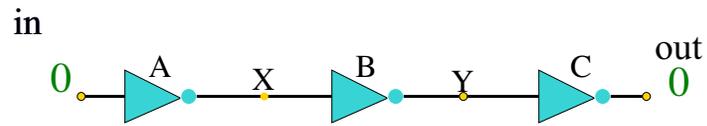
- If $o_{1:n-1} \wedge x \wedge \Phi(x, Y)$ entails o_n
Then $P(o_n | x, o_{1:n-1}) = 1$
- If $o_{1:n-1} \wedge x \wedge \Phi(x, Y)$ entails $O_n \neq o_n$
Then $P(o_n | m, o_{1:n-1}) = 0$
- **Otherwise**, Assume all consistent assignments to O_n are equally likely:
let $D_{Cn} \equiv \{o_c \in D_{O_n} \mid o_{1:n-1} \wedge x \wedge \Phi(x, Y) \text{ is consistent with } O_n = o_c\}$
Then $P(o_n | x, o_{1:n-1}) = 1 / |D_{Cn}|$



$$P(X | o_{1:n}) = \alpha P(o_n | X) P(X | o_{1:n-1})$$

Observe out = 1:

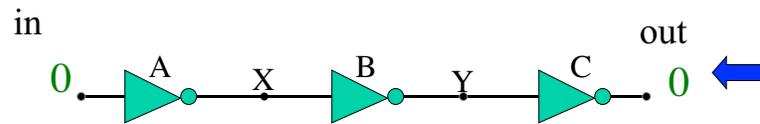
- $x = \langle A=G, B=G, C=G \rangle$
- Prior: $P(x) = .97$
- $P(\text{out} = 0 | x) = 1$
- $P(x | \text{out} = 0) = \alpha \times 1 \times .97 = .97$



$$P(X | o_{1:n}) = \alpha P(o_n | X) P(X | o_{1:n-1})$$

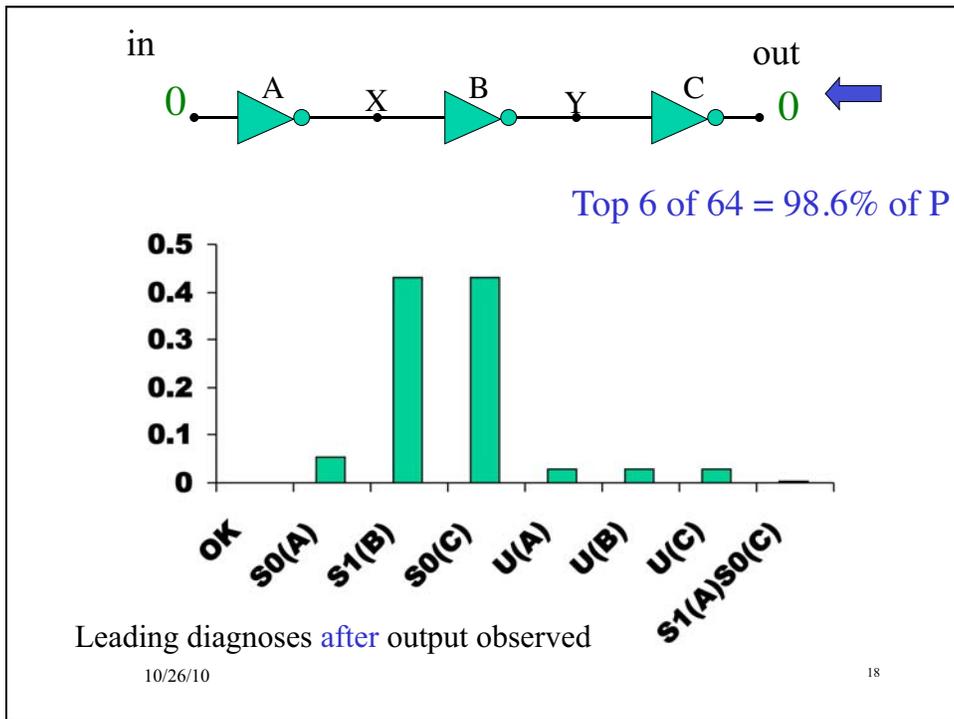
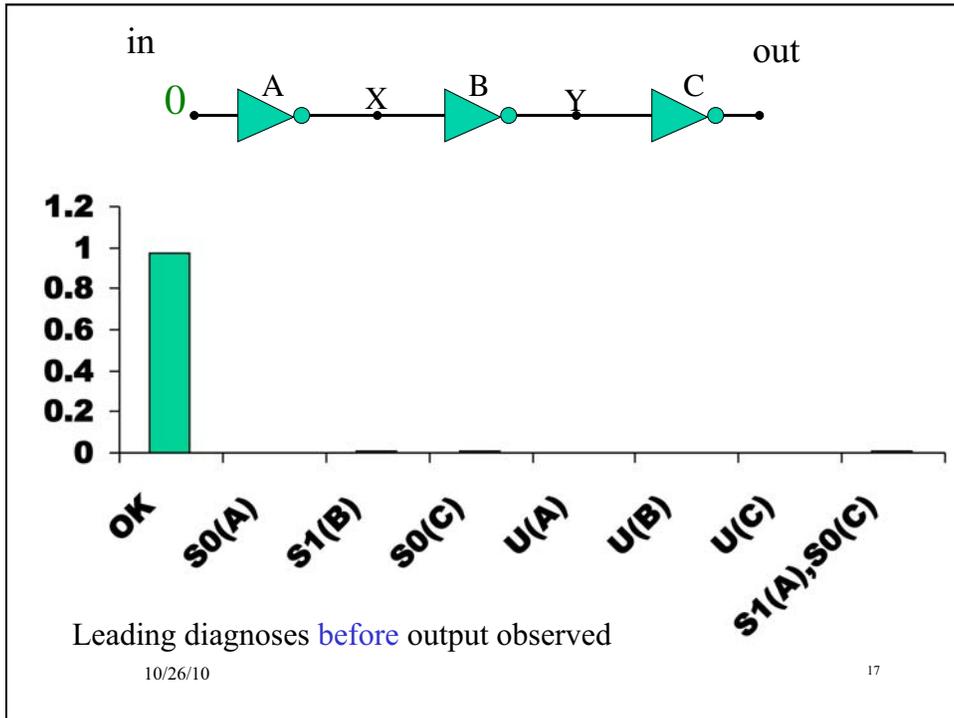
Observe out = 0:

- $x = \langle A=G, B=G, C=G \rangle$
- Prior: $P(x) = .97$
- $P(\text{out} = 0 | x) = 0$
- $P(x | \text{out} = 0) = 0 \times .97 \times \alpha = 0$

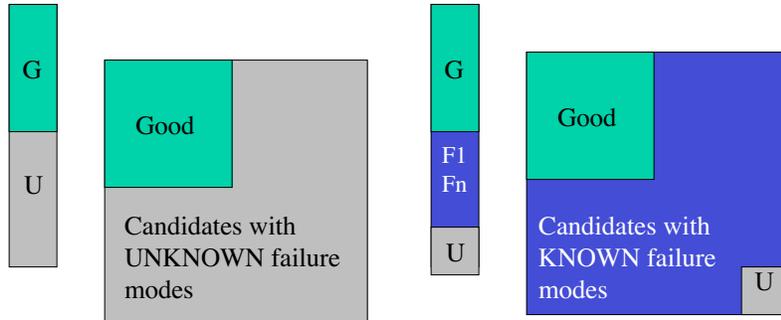


Priors for Single Fault Diagnoses:

	A	B	C
P(S1)	.008	.008	.001
P(S0)	.001	.001	.008
P(U)	.001	.001	.001



Due to the unknown mode, there tends to be an exponential number of diagnoses.



But “unknown” diagnoses represent a small fraction of the probability density space.



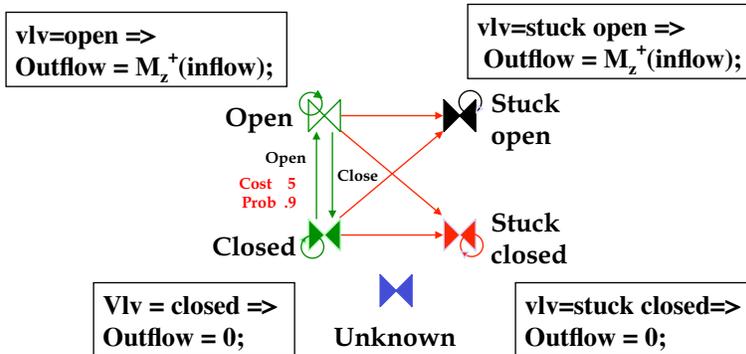
Most of the density space may be approximated by enumerating the few most likely diagnoses.

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Diagnosing Dynamic Systems: Probabilistic Constraint Automata

Probabilistic transitions between modes



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