Efficient computation of updated lower expectations for imprecise continuous-time hidden Markov chains


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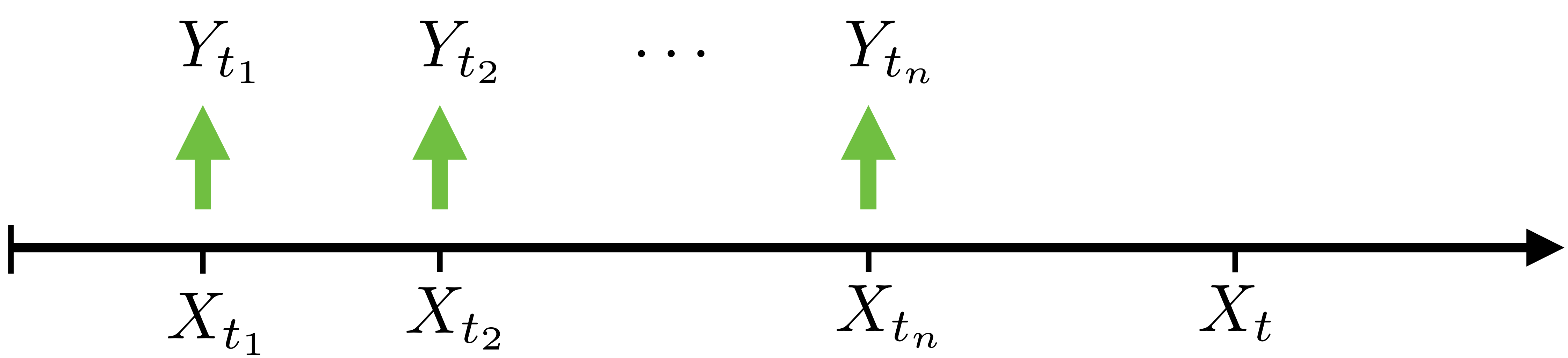
Imprecise continuous-time Markov chain

Imprecise continuous-time Markov chain

hidden

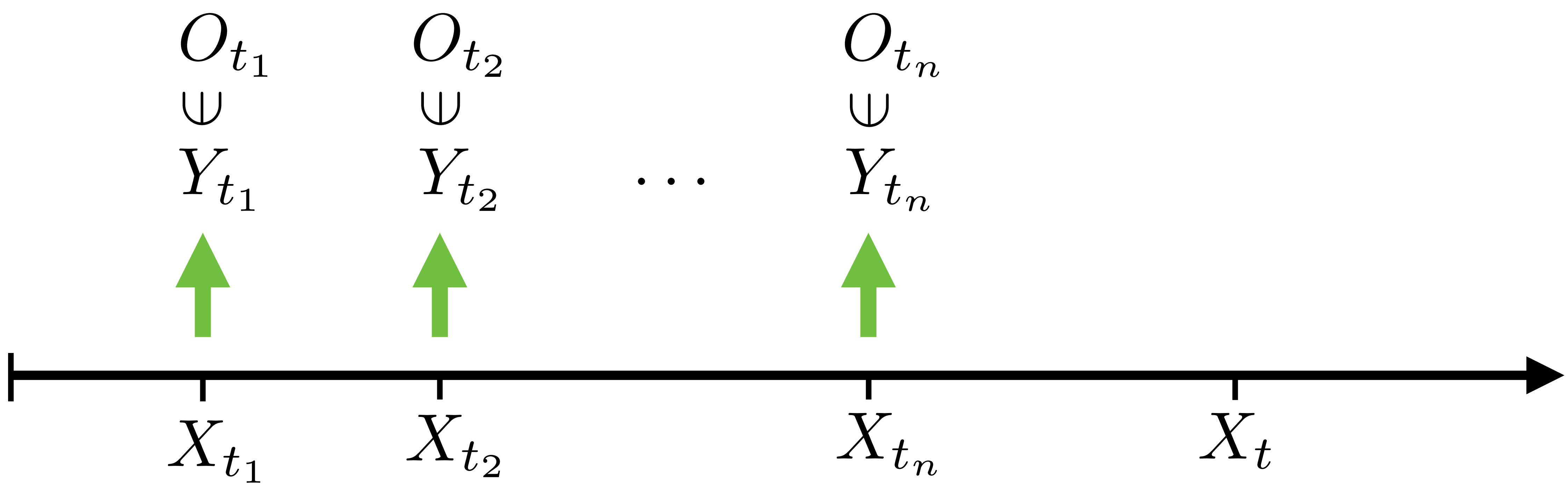


Imprecise continuous-time Markov chain

hidden

updated lower expectations

$$\underline{E}(f(X_t)|Y_{t_1} \in O_{t_1}, \dots, Y_{t_n} \in O_{t_n})$$



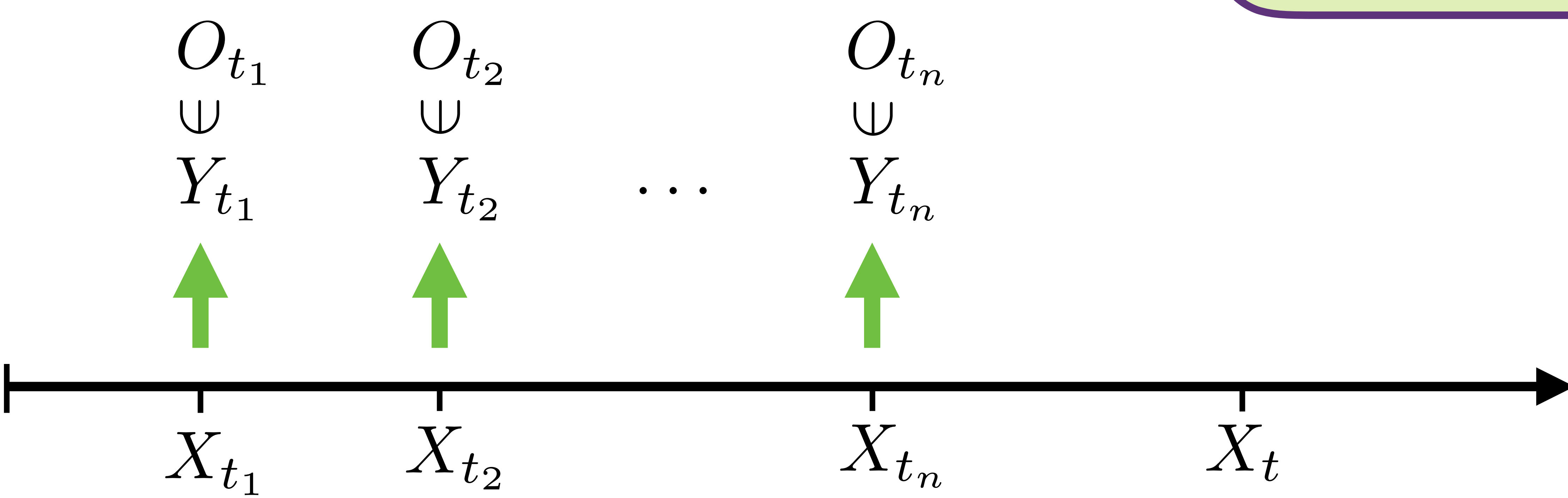
Imprecise continuous-time Markov chain

hidden

updated lower expectations

$$\underline{E}(f(X_t)|Y_{t_1} \in O_{t_1}, \ldots, Y_{t_n} \in O_{t_n})$$

efficient algorithms



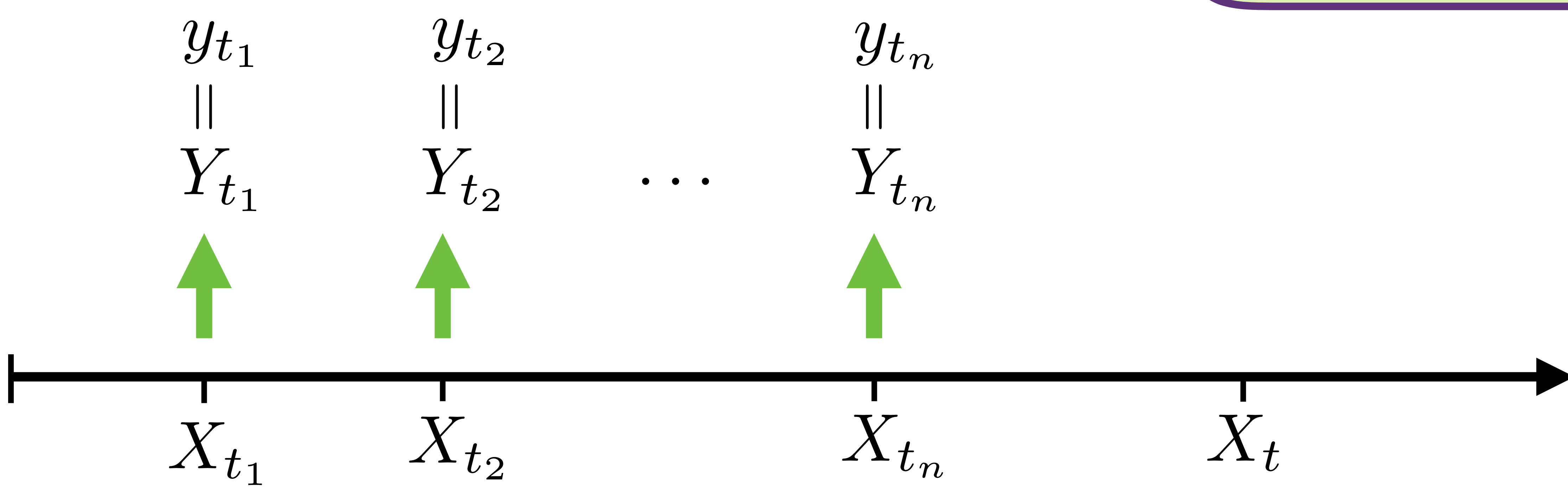
Imprecise continuous-time Markov chain

hidden

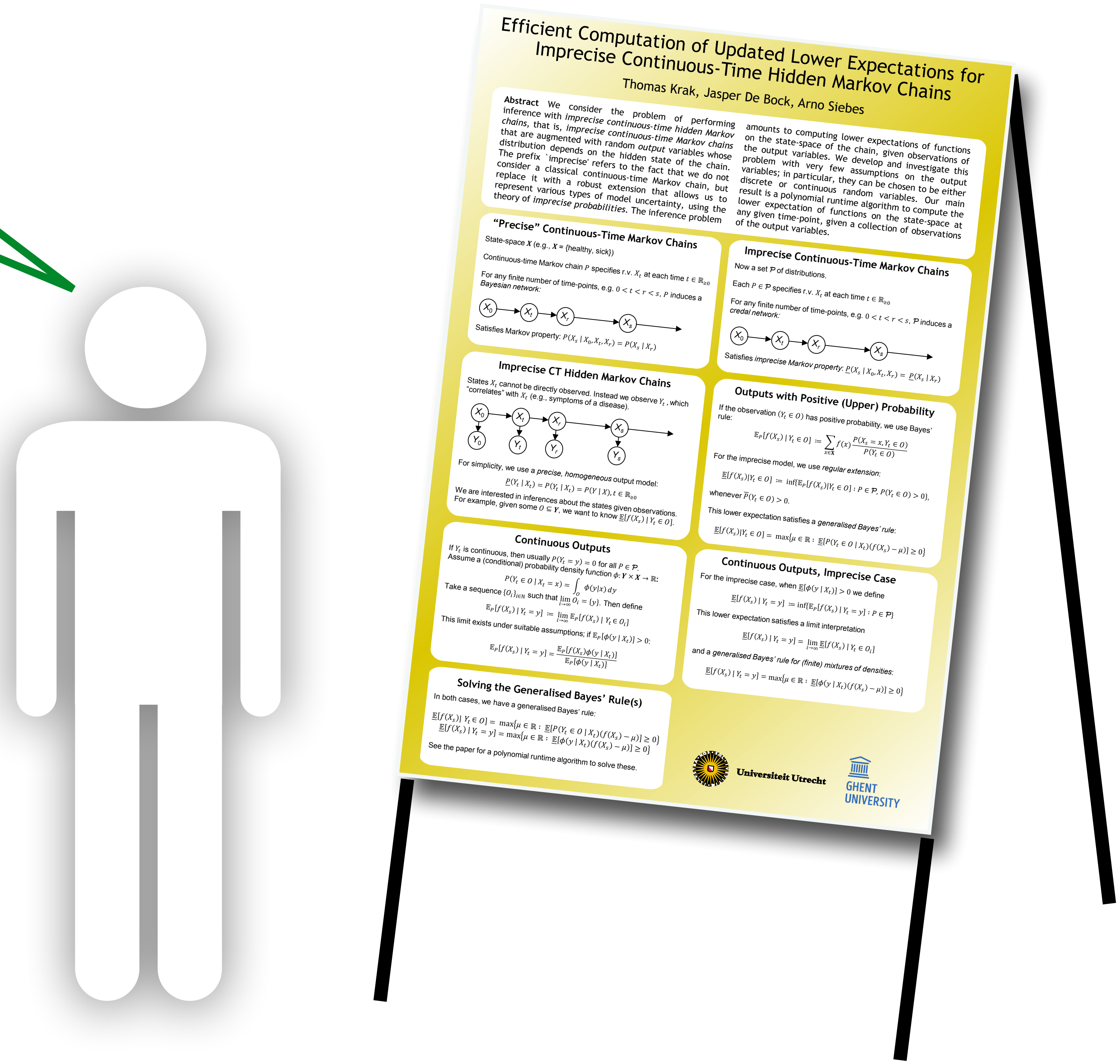
updated lower expectations

$$\underline{E}(f(X_t)|Y_{t_1} = y_{t_1}, \ldots, Y_{t_n} = y_{t_n})$$

point observations



Want to know more?



See you at the poster…