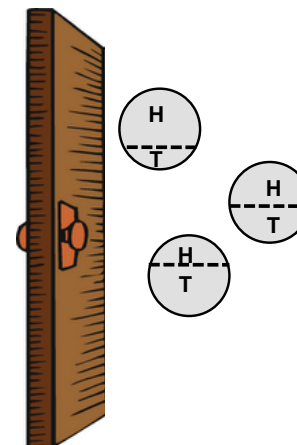




# Hidden Markov Models



# Coin Example



# Coin Example

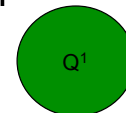


HTTHTTTHT



# HMM: Emission Probabilities, $B$

H	0.9
T	0.1



H	0.2
T	0.8



### Emission Probabilities, $B$

$b_1(H) = 0.9$

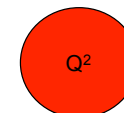
$b_1(T) = 0.1$

$b_2(H) = 0.5$

$b_2(T) = 0.5$

$b_3(H) = 0.2$

$b_3(T) = 0.8$



H	0.5
T	0.5



## Probability of Observation Sequence

If only state 1, i.e., the first coin, is used...

O = H T T H T T T H H T  
 Q<sup>1</sup> Q<sup>1</sup> Q<sup>1</sup> Q<sup>1</sup> Q<sup>1</sup> Q<sup>1</sup> Q<sup>1</sup> Q<sup>1</sup> Q<sup>1</sup> Q<sup>1</sup>

$$P(O) = b_1(H) b_1(T) b_1(T) b_1(H) b_1(T) b_1(T) b_1(T) b_1(H) b_1(H) b_1(T)$$

$$0.9 \quad 0.1 \quad 0.1 \quad 0.9 \quad 0.1 \quad 0.1 \quad 0.1 \quad 0.9 \quad 0.9 \quad 0.1$$

$$0.0000006561$$

M - 5



## Probability of Observation Sequence

If only state 2, i.e., the second coin, is used...

O = H T T H T T T H H T  
 Q<sup>2</sup> Q<sup>2</sup> Q<sup>2</sup> Q<sup>2</sup> Q<sup>2</sup> Q<sup>2</sup> Q<sup>2</sup> Q<sup>2</sup> Q<sup>2</sup> Q<sup>2</sup>

$$P(O) = b_2(H) b_2(T) b_2(T) b_2(H) b_2(T) b_2(T) b_2(T) b_2(H) b_2(H) b_2(T)$$

$$0.5 \quad 0.5 \quad 0.5 \quad 0.5 \quad 0.5 \quad 0.5 \quad 0.5 \quad 0.5 \quad 0.5 \quad 0.5$$

$$0.0009765625$$

M - 6



## Probability of Observation Sequence

If only state 3, i.e., the third coin, is used...

O = H T T H T T T H H T  
 Q<sup>3</sup> Q<sup>3</sup> Q<sup>3</sup> Q<sup>3</sup> Q<sup>3</sup> Q<sup>3</sup> Q<sup>3</sup> Q<sup>3</sup> Q<sup>3</sup> Q<sup>3</sup>

$$P(O) = b_3(H) b_3(T) b_3(T) b_3(H) b_3(T) b_3(T) b_3(T) b_3(H) b_3(H) b_3(T)$$

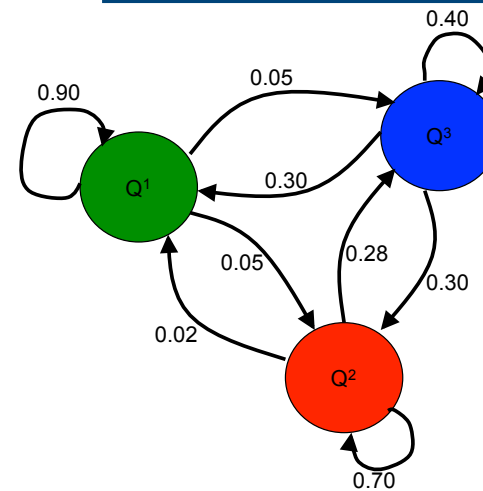
$$0.2 \quad 0.8 \quad 0.8 \quad 0.2 \quad 0.8 \quad 0.8 \quad 0.8 \quad 0.2 \quad 0.2 \quad 0.8$$

$$0.0004194304$$

M - 7



## HMM: Transition Probability, A



### Transition Probabilities, A

$$a_{11} = 0.90$$

$$a_{12} = 0.05$$

$$a_{13} = 0.05$$

$$a_{21} = 0.02$$

$$a_{22} = 0.70$$

$$a_{23} = 0.28$$

$$a_{31} = 0.30$$

$$a_{32} = 0.30$$

$$a_{33} = 0.40$$

M - 8



## Probability of Observation Sequence

If we can transition between states (coins) ...

O = H T T H T T T H H T  
 Q<sup>1</sup> Q<sup>1</sup> Q<sup>1</sup> Q<sup>1</sup> Q<sup>3</sup> Q<sup>3</sup> Q<sup>3</sup> Q<sup>3</sup> Q<sup>3</sup> Q<sup>3</sup>

$$P(O) = b_1(H)a_{11} b_1(T)a_{11} b_1(T)a_{11} b_1(H)a_{13} b_3(T)a_{33} b_3(T)a_{33} b_3(T)a_{33} b_3(H)a_{33} b_3(H)a_{33} b_3(T)$$

$$0.90 \ 0.90 \ 0.10 \ 0.90 \ 0.10 \ 0.90 \ 0.10 \ 0.05 \ 0.80 \ 0.40 \ 0.80 \ 0.40 \ 0.80 \ 0.40 \ 0.20 \ 0.40 \ 0.80 \ 0.40 \ 0.80$$

**0.000000220150628352**

\* Assuming we start in state 1, i.e., the first coin

M - 9



## Probability of Observation Sequence

If we can transition between states (coins) ...

O = H T T H T T T H H T  
 Q<sup>1</sup> Q<sup>2</sup> Q<sup>2</sup> Q<sup>2</sup> Q<sup>2</sup> Q<sup>2</sup> Q<sup>2</sup> Q<sup>2</sup> Q<sup>2</sup> Q<sup>2</sup> Q<sup>2</sup>

$$P(O) = b_1(H)a_{12} b_2(T)a_{22} b_2(T)a_{22} b_2(H)a_{22} b_2(T)a_{22} b_2(T)a_{22} b_2(T)a_{22} b_2(H)a_{22} b_2(H)a_{22} b_2(T)$$

$$0.90 \ 0.05 \ 0.50 \ 0.70 \ 0.50 \ 0.70 \ 0.50 \ 0.70 \ 0.50 \ 0.70 \ 0.50 \ 0.70 \ 0.50 \ 0.70 \ 0.50 \ 0.70 \ 0.50 \ 0.70 \ 0.50$$

**0.00000506671962890525**

\* Assuming we start in state 1, i.e., the first coin

M - 10



## Probability of Observation Sequence

If we can transition between states (coins) ...

O = H T T H T T T H H T  
 Q<sup>1</sup> Q<sup>1</sup> Q<sup>1</sup> Q<sup>1</sup> Q<sup>1</sup> Q<sup>1</sup> Q<sup>1</sup> Q<sup>1</sup> Q<sup>1</sup> Q<sup>1</sup>

$$P(O) = b_1(H)a_{11} b_1(T)a_{11} b_1(T)a_{11} b_1(H)a_{11} b_1(T)a_{11} b_1(T)a_{11} b_1(T)a_{11} b_1(H)a_{11} b_1(H)a_{11} b_1(T)$$

$$0.90 \ 0.90 \ 0.10 \ 0.90 \ 0.10 \ 0.90 \ 0.90 \ 0.90 \ 0.10 \ 0.90 \ 0.10 \ 0.90 \ 0.90 \ 0.90 \ 0.90 \ 0.90 \ 0.10$$

**0.0000002541865828329**

\* Assuming we start in state 1, i.e., the first coin

M - 11



## Probability of Observation Sequence

If we can transition between states (coins) ...

O = H T T H T T T H H T  
 Q<sup>1</sup> Q<sup>3</sup> Q<sup>2</sup> Q<sup>2</sup> Q<sup>3</sup> Q<sup>3</sup> Q<sup>3</sup> Q<sup>1</sup> Q<sup>2</sup> Q<sup>2</sup>

$$P(O) = b_1(H)a_{13} b_3(T)a_{32} b_2(T)a_{22} b_2(H)a_{23} b_3(T)a_{33} b_3(T)a_{33} b_3(T)a_{31} b_1(H)a_{12} b_2(H)a_{22} b_2(T)$$

$$0.90 \ 0.05 \ 0.80 \ 0.30 \ 0.50 \ 0.70 \ 0.50 \ 0.28 \ 0.80 \ 0.40 \ 0.80 \ 0.40 \ 0.80 \ 0.30 \ 0.90 \ 0.05 \ 0.50 \ 0.70 \ 0.50$$

**0.0000001024192512**

\* Assuming we start in state 1, i.e., the first coin

M - 12



## HMM: Model, $\lambda$

$$\lambda = (A, B)$$

### Transition Probabilities, $A$

$$a_{11} = 0.90$$

$$a_{12} = 0.05$$

$$a_{13} = 0.05$$

$$a_{21} = 0.02$$

$$a_{22} = 0.70$$

$$a_{23} = 0.28$$

$$a_{31} = 0.30$$

$$a_{32} = 0.30$$

$$a_{33} = 0.40$$

### Emission Probabilities, $B$

$$b_1(H) = 0.9$$

$$b_1(T) = 0.1$$

$$b_2(H) = 0.5$$

$$b_2(T) = 0.5$$

$$b_3(H) = 0.2$$

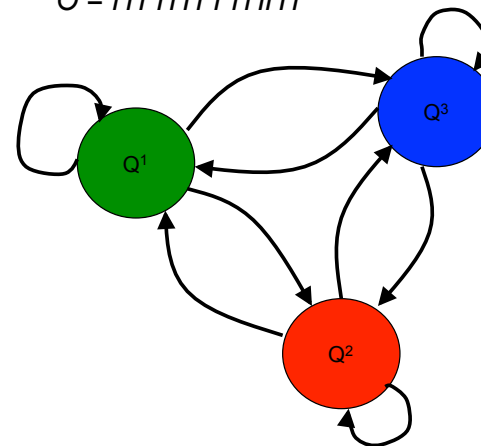
$$b_3(T) = 0.8$$

M - 13



## Generating an Observation Sequence

$O = HTTHTTTTHHT$



- Begin in the first state (i.e., the first coin)
- Emit an output character from the current state (i.e., flip the coin)
- Transition to the next state (i.e., choose a coin to flip next)
- Emit an output character from the current state (i.e., flip the coin)
- Transition to the next state (i.e., choose a coin to flip next)
- Emit an output character from the current state (i.e., flip the coin)

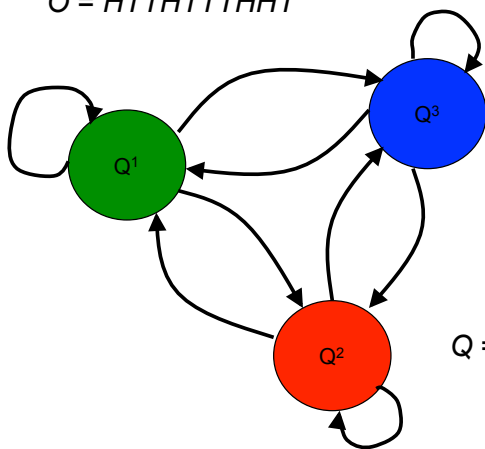
...

M - 14



## Hidden Information

$O = HTTHTTTTHHT$



$Q = Q^1 Q^1 Q^3 Q^3 Q^3 Q^3 Q^3 Q^1 Q^1 Q^1$

M - 15



## HMMs are Memoryless

The likelihood of a given future state depends only on the present state and not on past states

M - 16



## A Common Application of HMMs: Induction

Given an observation sequence  $O = O_1 O_2 O_3 \dots O_T$  and a model  $\lambda = (A, B)$ , what is the optimal state sequence?

• We want to uncover the hidden part of the model. We want to maximize  $P(Q|O, \lambda)$ .

$$\arg \max_{Q_1, Q_2, \dots, Q_T} (b_{Q_1}(O_1) a_{Q_1 Q_2} b_{Q_2}(O_2) a_{Q_2 Q_3} b_{Q_3}(O_3) \dots a_{Q_{T-1} Q_T} b_{Q_T}(O_T))$$

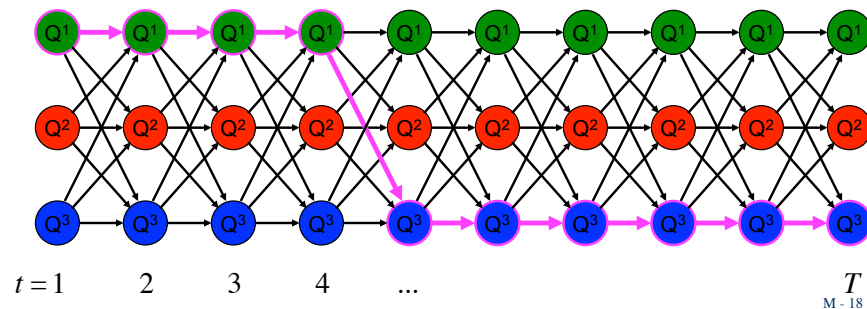
M-17



## Path (State Sequence) Through HMM

$Q^1 \quad Q^1 \quad Q^1 \quad Q^1 \quad Q^3 \quad Q^3 \quad Q^3 \quad Q^3 \quad Q^3 \quad Q^3$

$b_1(H) a_{11} b_1(T) a_{11} b_1(T) a_{11} b_1(H) a_{13} b_3(T) a_{33} b_3(T) a_{33} b_3(T) a_{33} b_3(H) a_{33} b_3(H) a_{33} b_3(T)$



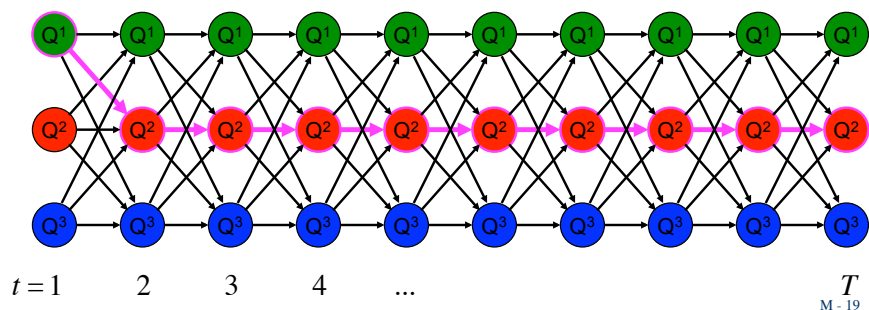
M-18



## Path (State Sequence) Through HMM

$Q^1 \quad Q^2 \quad Q^2 \quad Q^2 \quad Q^2 \quad Q^2 \quad Q^2 \quad Q^2 \quad Q^2 \quad Q^2$

$b_1(H) a_{12} b_2(T) a_{22} b_2(T) a_{22} b_2(H) a_{22} b_2(T) a_{22} b_2(T) a_{22} b_2(T) a_{22} b_2(H) a_{22} b_2(H) a_{22} b_2(T)$



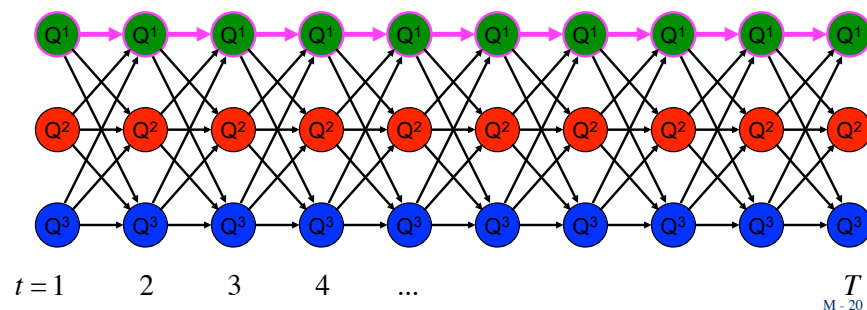
M-19



## Path (State Sequence) Through HMM

$Q^1 \quad Q^1 \quad Q^1 \quad Q^1 \quad Q^1 \quad Q^1 \quad Q^1 \quad Q^1 \quad Q^1 \quad Q^1$

$b_1(H) a_{11} b_1(T) a_{11} b_1(T) a_{11} b_1(H) a_{11} b_1(T) a_{11} b_1(T) a_{11} b_1(T) a_{11} b_1(H) a_{11} b_1(H) a_{11} b_1(T)$



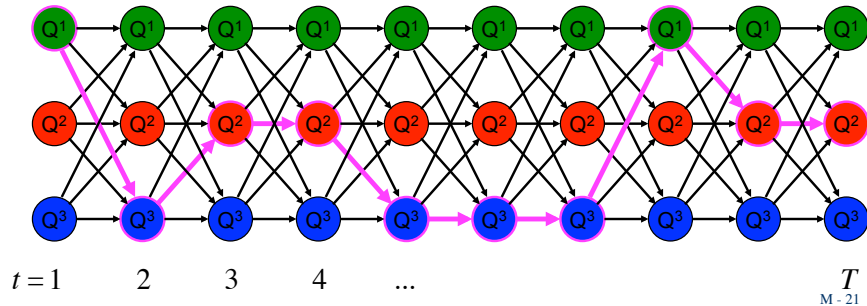
M-20



## Path (State Sequence) Through HMM

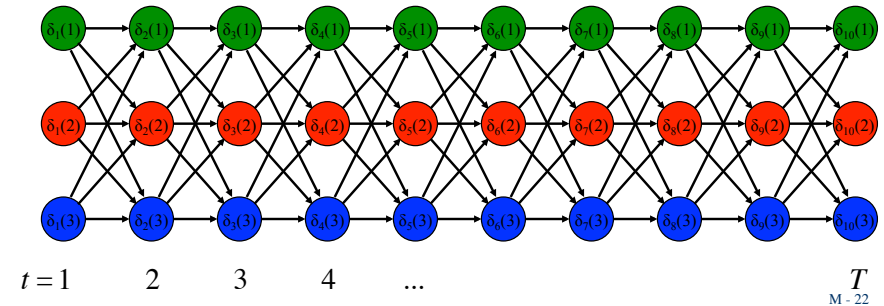
Q<sup>1</sup> Q<sup>3</sup> Q<sup>2</sup> Q<sup>2</sup> Q<sup>3</sup> Q<sup>3</sup> Q<sup>3</sup> Q<sup>1</sup> Q<sup>2</sup> Q<sup>2</sup>

b<sub>1</sub>(H) a<sub>13</sub> b<sub>3</sub>(T) a<sub>32</sub> b<sub>2</sub>(T) a<sub>22</sub> b<sub>2</sub>(H) a<sub>23</sub> b<sub>3</sub>(T) a<sub>33</sub> b<sub>3</sub>(T) a<sub>33</sub> b<sub>3</sub>(T) a<sub>31</sub> b<sub>1</sub>(H) a<sub>12</sub> b<sub>2</sub>(H) a<sub>22</sub> b<sub>2</sub>(T)



## Viterbi Algorithm

$$\delta_t(j) = \begin{cases} b_1(O_1) & \text{if } t=1, j=1 & // \text{ base case, we start in state \#1} \\ 0.0 & \text{if } t=1, j \neq 1 & // \text{ base case, we cannot start in} \\ & & // \text{ a state other than state \#1} \\ \max_{1 \leq i \leq N} (\delta_{t-1}(i) * a_{ij}) * b_j(O_t) & \text{if } 2 \leq t \leq T & // \text{ recursive case} \end{cases}$$

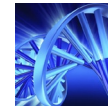


## Dynamic Programming Table

$$\delta_t(j) = \begin{cases} b_1(O_1) & \text{if } t=1, j=1 & // \text{ base case, we start in state \#1} \\ 0.0 & \text{if } t=1, j \neq 1 & // \text{ base case, we cannot start in} \\ & & // \text{ a state other than state \#1} \\ \max_{1 \leq i \leq N} (\delta_{t-1}(i) * a_{ij}) * b_j(O_t) & \text{if } 2 \leq t \leq T & // \text{ recursive case} \end{cases}$$

$\delta_1(1)$	$\delta_2(1)$	$\delta_3(1)$	$\delta_4(1)$	$\delta_5(1)$	$\delta_6(1)$	$\delta_7(1)$	$\delta_8(1)$	$\delta_9(1)$	$\delta_{10}(1)$
$\delta_1(2)$	$\delta_2(2)$	$\delta_3(2)$	$\delta_4(2)$	$\delta_5(2)$	$\delta_6(2)$	$\delta_7(2)$	$\delta_8(2)$	$\delta_9(2)$	$\delta_{10}(2)$
$\delta_1(3)$	$\delta_2(3)$	$\delta_3(3)$	$\delta_4(3)$	$\delta_5(3)$	$\delta_6(3)$	$\delta_7(3)$	$\delta_8(3)$	$\delta_9(3)$	$\delta_{10}(3)$

M - 23



## Dynamic Programming Table

$$\delta_t(j) = \begin{cases} b_1(O_1) & \text{if } t=1, j=1 & // \text{ base case, we start in state \#1} \\ 0.0 & \text{if } t=1, j \neq 1 & // \text{ base case, we cannot start in} \\ & & // \text{ a state other than state \#1} \end{cases}$$

$b_1(O_1)$									
0.0									
0.0									

M - 24



## Dynamic Programming Table

$$\delta_t(j) = \begin{cases} \max_{1 \leq i \leq N} (\delta_{t-1}(i) * a_{ij}) * b_j(O_t) & \text{if } 2 \leq t \leq T \quad // \text{ recursive case} \end{cases}$$

$$\delta_7(2) = \max\{\delta_6(1) * a_{12}, \delta_6(2) * a_{22}, \delta_6(3) * a_{32}\} * b_2(O_7)$$

					$\delta_6(1)$				
					$\delta_6(2)$	$\delta_7(2)$			
					$\delta_6(3)$				

M - 25



## Dynamic Programming Table

$$\delta_t(j) = \begin{cases} \max_{1 \leq i \leq N} (\delta_{t-1}(i) * a_{ij}) * b_j(O_t) & \text{if } 2 \leq t \leq T \quad // \text{ recursive case} \end{cases}$$

$$\delta_4(3) = \max\{\delta_3(1) * a_{13}, \delta_3(2) * a_{23}, \delta_3(3) * a_{33}\} * b_3(O_4)$$

		$\delta_3(1)$							
		$\delta_3(2)$							
		$\delta_3(3)$	$\delta_4(3)$						

M - 26



## Dynamic Programming Table

$$\delta_t(j) = \begin{cases} \max_{1 \leq i \leq N} (\delta_{t-1}(i) * a_{ij}) * b_j(O_t) & \text{if } 2 \leq t \leq T \quad // \text{ recursive case} \end{cases}$$

$$\delta_9(1) = \max\{\delta_8(1) * a_{11}, \delta_8(2) * a_{21}, \delta_8(3) * a_{31}\} * b_1(O_9)$$

							$\delta_8(1)$	$\delta_9(1)$	
							$\delta_8(2)$		
							$\delta_8(3)$		

M - 27

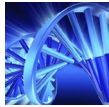


## Probability of Optimal State Sequence?

$$\delta_t(j) = \begin{cases} b_1(O_1) & \text{if } t = 1, j = 1 \quad // \text{ base case, we start in state \#1} \\ 0.0 & \text{if } t = 1, j \neq 1 \quad // \text{ base case, we cannot start in} \\ & \quad // \text{ a state other than state \#1} \\ \max_{1 \leq i \leq N} (\delta_{t-1}(i) * a_{ij}) * b_j(O_t) & \text{if } 2 \leq t \leq T \quad // \text{ recursive case} \end{cases}$$

$\delta_1(1)$	$\delta_2(1)$	$\delta_3(1)$	$\delta_4(1)$	$\delta_5(1)$	$\delta_6(1)$	$\delta_7(1)$	$\delta_8(1)$	$\delta_9(1)$	$\delta_{10}(1)$
$\delta_1(2)$	$\delta_2(2)$	$\delta_3(2)$	$\delta_4(2)$	$\delta_5(2)$	$\delta_6(2)$	$\delta_7(2)$	$\delta_8(2)$	$\delta_9(2)$	$\delta_{10}(2)$
$\delta_1(3)$	$\delta_2(3)$	$\delta_3(3)$	$\delta_4(3)$	$\delta_5(3)$	$\delta_6(3)$	$\delta_7(3)$	$\delta_8(3)$	$\delta_9(3)$	$\delta_{10}(3)$

M - 28



## Backtracking Table

$$\delta_t(j) = \begin{cases} b_1(O_1) & \text{if } t = 1, j = 1 \quad // \text{ base case, we start in state \#1} \\ 0.0 & \text{if } t = 1, j \neq 1 \quad // \text{ base case, we cannot start in} \\ & // \text{ a state other than state \#1} \\ \max_{1 \leq i \leq N} (\delta_{t-1}(i) * a_{ij}) * b_j(O_t) & \text{if } 2 \leq t \leq T \quad // \text{ recursive case} \end{cases}$$

-1	1	1	1	1	1	3	3	1	1
-1	1	2	2	2	2	2	2	2	2
-1	1	3	3	2	2	2	2	2	2

M - 29



## Determining Optimal State Sequence

Q<sup>1</sup> Q<sup>2</sup> Q<sup>2</sup> Q<sup>2</sup> Q<sup>2</sup> Q<sup>2</sup> Q<sup>2</sup> Q<sup>2</sup> Q<sup>2</sup> Q<sup>2</sup>

-1	1	1	1	1	1	3	3	1	1
-1	1	2	2	2	2	2	2	2	2
-1	1	3	3	2	2	2	2	2	2

M - 30



## Runtime of Viterbi Algorithm?

$$\delta_t(j) = \begin{cases} b_1(O_1) & \text{if } t = 1, j = 1 \quad // \text{ base case, we start in state \#1} \\ 0.0 & \text{if } t = 1, j \neq 1 \quad // \text{ base case, we cannot start in} \\ & // \text{ a state other than state \#1} \\ \max_{1 \leq i \leq N} (\delta_{t-1}(i) * a_{ij}) * b_j(O_t) & \text{if } 2 \leq t \leq T \quad // \text{ recursive case} \end{cases}$$

$\delta_1(1)$	$\delta_2(1)$	$\delta_3(1)$	$\delta_4(1)$	$\delta_5(1)$	$\delta_6(1)$	$\delta_7(1)$	$\delta_8(1)$	$\delta_9(1)$	$\delta_{10}(1)$
$\delta_1(2)$	$\delta_2(2)$	$\delta_3(2)$	$\delta_4(2)$	$\delta_5(2)$	$\delta_6(2)$	$\delta_7(2)$	$\delta_8(2)$	$\delta_9(2)$	$\delta_{10}(2)$
$\delta_1(3)$	$\delta_2(3)$	$\delta_3(3)$	$\delta_4(3)$	$\delta_5(3)$	$\delta_6(3)$	$\delta_7(3)$	$\delta_8(3)$	$\delta_9(3)$	$\delta_{10}(3)$

M - 31



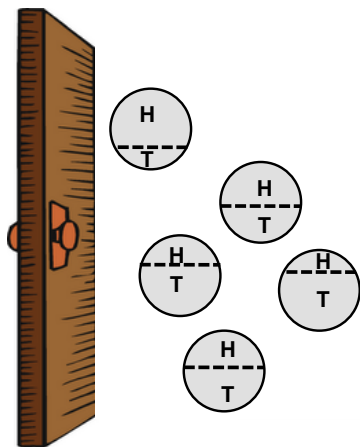
## EXTENSION: Number of States

M - 32





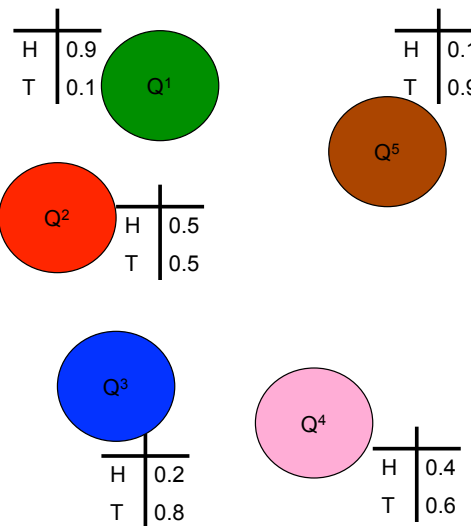
## What If We Add More Coins?



M - 33



## HMM: Emission Probabilities, $B$



### Emission Probabilities, $B$

$$b_1(H) = 0.9$$

$$b_1(T) = 0.1$$

$$b_2(H) = 0.5$$

$$b_2(T) = 0.5$$

$$b_3(H) = 0.2$$

$$b_3(T) = 0.8$$

$$b_4(H) = 0.4$$

$$b_4(T) = 0.6$$

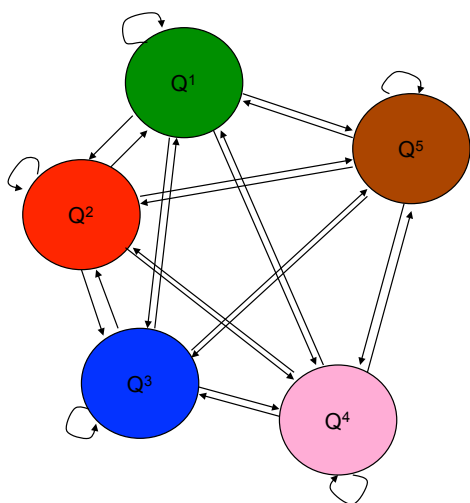
$$b_5(H) = 0.1$$

$$b_5(T) = 0.9$$

M - 34



## HMM: Transition Probability, $A$



### Transition Probabilities, $A$

$$a_{11} = 0.90$$

$$a_{12} = 0.02$$

$$a_{13} = 0.02$$

$$a_{14} = 0.03$$

$$a_{15} = 0.03$$

$$a_{21} = 0.10$$

$$a_{22} = 0.60$$

$$a_{23} = 0.15$$

$$a_{24} = 0.09$$

$$a_{25} = 0.06$$

$$a_{31} = 0.20$$

$$a_{32} = 0.15$$

$$a_{33} = 0.30$$

$$a_{34} = 0.25$$

$$a_{35} = 0.10$$

$$a_{41} = 0.04$$

$$a_{42} = 0.04$$

$$a_{43} = 0.04$$

$$a_{44} = 0.84$$

$$a_{45} = 0.04$$

$$a_{51} = 0.07$$

$$a_{52} = 0.22$$

$$a_{53} = 0.10$$

$$a_{54} = 0.11$$

$$a_{55} = 0.50$$

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## HMM: Model, $\lambda$

$$\lambda = (A, B)$$

### Emission Probabilities, $B$

$$b_1(H) = 0.9$$

$$b_1(T) = 0.1$$

$$b_2(H) = 0.5$$

$$b_2(T) = 0.5$$

$$b_3(H) = 0.2$$

$$b_3(T) = 0.8$$

$$b_4(H) = 0.4$$

$$b_4(T) = 0.6$$

$$b_5(H) = 0.1$$

$$b_5(T) = 0.9$$

### Transition Probabilities, $A$

$$a_{11} = 0.90$$

$$a_{12} = 0.02$$

$$a_{13} = 0.02$$

$$a_{14} = 0.03$$

$$a_{15} = 0.03$$

$$a_{21} = 0.10$$

$$a_{22} = 0.60$$

$$a_{23} = 0.15$$

$$a_{24} = 0.09$$

$$a_{25} = 0.06$$

$$a_{31} = 0.20$$

$$a_{32} = 0.15$$

$$a_{33} = 0.30$$

$$a_{34} = 0.25$$

$$a_{35} = 0.10$$

$$a_{41} = 0.04$$

$$a_{42} = 0.04$$

$$a_{43} = 0.04$$

$$a_{44} = 0.84$$

$$a_{45} = 0.04$$

$$a_{51} = 0.07$$

$$a_{52} = 0.22$$

$$a_{53} = 0.10$$

$$a_{54} = 0.11$$

$$a_{55} = 0.50$$

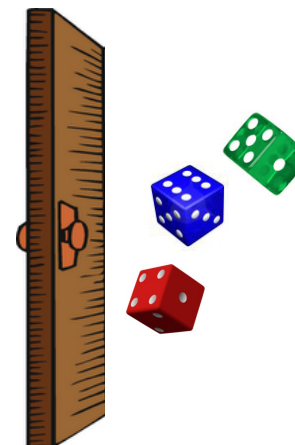
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## EXTENSION: Emission Probabilities



## Instead of Coins...



## HMM: Emission Probabilities, $B$

**Emission Probabilities,  $B$**

1	0.11
2	0.25
3	0.04
4	0.30
5	0.08
6	0.22

$Q^1$

1	0.42
2	0.09
3	0.10
4	0.23
5	0.10
6	0.06

$Q^3$

1	0.166
2	0.166
3	0.166
4	0.166
5	0.166
6	0.166

$Q^2$

$b_1(1) = 0.11$        $b_3(1) = 0.42$   
 $b_1(2) = 0.25$        $b_3(2) = 0.09$   
 $b_1(3) = 0.04$        $b_3(3) = 0.10$   
 $b_1(4) = 0.30$        $b_3(4) = 0.23$   
 $b_1(5) = 0.08$        $b_3(5) = 0.10$   
 $b_1(6) = 0.22$        $b_3(6) = 0.06$

$b_2(1) = 0.166$   
 $b_2(2) = 0.166$   
 $b_2(3) = 0.166$   
 $b_2(4) = 0.166$   
 $b_2(5) = 0.166$   
 $b_2(6) = 0.166$



## HMM: Model, $\lambda$

$$\lambda = (A, B)$$

**Emission Probabilities,  $B$**

$b_1(1) = 0.11$        $b_3(1) = 0.42$   
 $b_1(2) = 0.25$        $b_3(2) = 0.09$   
 $b_1(3) = 0.04$        $b_3(3) = 0.10$   
 $b_1(4) = 0.30$        $b_3(4) = 0.23$   
 $b_1(5) = 0.08$        $b_3(5) = 0.10$   
 $b_1(6) = 0.22$        $b_3(6) = 0.06$

$b_2(1) = 0.166$   
 $b_2(2) = 0.166$   
 $b_2(3) = 0.166$   
 $b_2(4) = 0.166$   
 $b_2(5) = 0.166$   
 $b_2(6) = 0.166$

**Transition Probabilities,  $A$**

$a_{11} = 0.90$   
 $a_{12} = 0.05$   
 $a_{13} = 0.05$   
 $a_{21} = 0.02$   
 $a_{22} = 0.70$   
 $a_{23} = 0.28$   
 $a_{31} = 0.30$   
 $a_{32} = 0.30$   
 $a_{33} = 0.40$



## EXTENSION: Continuous Observation Characters

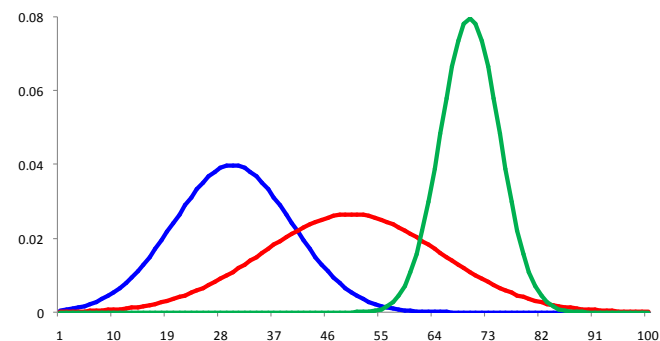
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## Continuous Observation Characters

What if the alphabet of observation characters is not finite?

Suppose each observation character is a decimal number between 1 and 100.



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## HMM: Model, $\lambda$

$$\lambda = (A, B)$$

Transition Probabilities,  $A$

$$a_{11} = 0.90$$

$$a_{12} = 0.05$$

$$a_{13} = 0.05$$

$$a_{21} = 0.02$$

$$a_{22} = 0.70$$

$$a_{23} = 0.28$$

$$a_{31} = 0.30$$

$$a_{32} = 0.30$$

$$a_{33} = 0.40$$

Emission Probabilities,  $B$

$$b_1(x) = \text{Normal}(x, 70, 5)$$

$$b_2(x) = \text{Normal}(x, 50, 15)$$

$$b_3(x) = \text{Normal}(x, 30, 10)$$

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## EXTENSION: Initial Probabilities

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## Initial Probabilities

We may not always want to start in the first state. Perhaps the first observation character was generated by a different state (other than the first).

We can have a probability of starting in each state:

$$\pi_1 = 0.6 \quad \pi_2 = 0.1 \quad \pi_3 = 0.3$$

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## HMM: Model, $\lambda$

$$\lambda = (A, B, \pi)$$

### Transition Probabilities, $A$

$$\begin{aligned} a_{11} &= 0.90 \\ a_{12} &= 0.05 \\ a_{13} &= 0.05 \\ a_{21} &= 0.02 \\ a_{22} &= 0.70 \\ a_{23} &= 0.28 \\ a_{31} &= 0.30 \\ a_{32} &= 0.30 \\ a_{33} &= 0.40 \end{aligned}$$

### Emission Probabilities, $B$

$$\begin{aligned} b_1(H) &= 0.9 \\ b_1(T) &= 0.1 \\ b_2(H) &= 0.5 \\ b_2(T) &= 0.5 \\ b_3(H) &= 0.2 \\ b_3(T) &= 0.8 \end{aligned}$$

### Initial Probabilities, $\pi$

$$\begin{aligned} \pi_1 &= 0.6 \\ \pi_2 &= 0.1 \\ \pi_3 &= 0.3 \end{aligned}$$

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## Dynamic Programming Table

$$\delta_t(j) = \begin{cases} \pi_j b_j(O_1) & \text{if } t = 1 \quad // \text{ base case} \\ \max_{1 \leq i \leq N} (\delta_{t-1}(i) * a_{ij}) * b_j(O_t) & \text{if } 2 \leq t \leq T \quad // \text{ recursive case} \end{cases}$$

$\delta_1(1)$	$\delta_2(1)$	$\delta_3(1)$	$\delta_4(1)$	$\delta_5(1)$	$\delta_6(1)$	$\delta_7(1)$	$\delta_8(1)$	$\delta_9(1)$	$\delta_{10}(1)$
$\delta_1(2)$	$\delta_2(2)$	$\delta_3(2)$	$\delta_4(2)$	$\delta_5(2)$	$\delta_6(2)$	$\delta_7(2)$	$\delta_8(2)$	$\delta_9(2)$	$\delta_{10}(2)$
$\delta_1(3)$	$\delta_2(3)$	$\delta_3(3)$	$\delta_4(3)$	$\delta_5(3)$	$\delta_6(3)$	$\delta_7(3)$	$\delta_8(3)$	$\delta_9(3)$	$\delta_{10}(3)$

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