

⊕ Section 3.10

11. Consider the use of hidden Markov models for classifying sequences of four visible states, A–D. Train two hidden Markov models, each consisting of three hidden states (plus a null initial state and a null final state), fully connected, with the following data. Assume that each sequence starts with a null symbol and ends with an end null symbol (not listed).

sample	ω_1	ω_2
1	AABBCCDD	DDCCBBAA
2	ABBCBBDD	DDABCBA
3	ACBCBCD	CDCDCBABA
4	AD	DDBBA
5	ACBCBABCDD	DADACBBAA
6	BABAADDD	CDDCCBA
7	BABCDCC	BDDBCAAAA
8	ABDBCCDD	BBABDDDDCD
9	ABAAACDCCD	DDADDBCAA
10	ABD	DDCAAA

- Print out the full transition matrices for each of the models.
- Assume equal prior probabilities for the two models and classify each of the following sequences: ABBBCDDD, DADBCBAA, CDCBABA, and ADBBBBCD.
- As above, classify the test pattern BADBDCBA. Find the prior probabilities for your two trained models that would lead to equal posteriors for your two categories when applied to this pattern.

49. Explore the close relationship between Bayesian belief nets and hidden Markov models as follows.

- Prove that the forward and the backward equations for hidden Markov models are special cases of Eq. 84.
- Use your answer to explain the relationship between these two general classes of models.