

Hidden State Inference

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Contents

1	File Index	1
1.1	File List	1
2	File Documentation	3
2.1	hidden_state_inference.cpp File Reference	3
2.1.1	Detailed Description	3
2.1.2	Function Documentation	4
2.1.2.1	hidden_state_inference(arma::mat &gamma, arma::mat &Xi, arma::colvec &scale, const arma::mat &B, const arma::rowvec &Pi_0, const arma::mat &P, const int order)	4
2.2	hidden_state_inference_mx.cpp File Reference	4
2.2.1	Detailed Description	5
2.2.2	Function Documentation	5
2.2.2.1	mexFunction(int nlhs, mxArray *plhs[], int nrhs, const mxArray *prhs[])	5
	Index	7

Chapter 1

File Index

1.1 File List

Here is a list of all documented files with brief descriptions:

hidden_state_inference.cpp	
Hidden state inference for the HMM	3
hidden_state_inference.hpp	??
hidden_state_inference_mx.cpp	
Mex interface for hidden state inference in VB-HMM	4
hidden_state_inference_mx.hpp	??

Chapter 2

File Documentation

2.1 hidden_state_inference.cpp File Reference

Hidden state inference for the HMM.

```
#include "hidden_state_inference.hpp"
```

Functions

- void [hidden_state_inference](#) (arma::mat &gamma, arma::mat &Xi, arma::colvec &scale, const arma::mat &B, const arma::rowvec &Pi_0, const arma::mat &P, const int order)

hidden state inference

2.1.1 Detailed Description

Hidden state inference for the HMM.

Hidden state inference for VB-solved HMM, using the forwards-backwards algorithm.

This code is an implementation of Diego Vidaurre's nodecluster algorithm for C++.

Giles Colclough 2 Feb 2016

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\$LastChangedBy\$ \$Revision\$ \$LastChangedDate\$ Contact: giles.colclough@ohba.ox.ac.uk Originally written on: MACI64 by Giles Colclough, 02-Feb-2016

2.1.2 Function Documentation

2.1.2.1 void hidden_state_inference (arma::mat & *gamma*, arma::mat & *Xi*, arma::colvec & *scale*, const arma::mat & *B*, const arma::rowvec & *Pi_0*, const arma::mat & *P*, const int *order*)

hidden state inference

void hidden_state_inference(gamma, Xi, B, Pi_0, P)

A function to perform inference of hidden states in an HMM.

The outputs, gamma and Xi, need to be passed in with memory already declared.

gamma - (nSamples - order) x nClasses

Xi - (nSamples-1-order) x nClasses**2

scale - (nSamples x 1)

The inputs are

B - nSamples x nClasses

Pi_0 - 1 x nClasses

P - nClasses x nClasses

order - integer

Parameters

in	<i>gamma</i>	Probability of hidden state given data
in	<i>Xi</i>	Probability of hidden state given child and parent states, given data
in	<i>scale</i>	scaling factor of alpha.
in	<i>B</i>	Probability of individual data point, under observation model for each state
in	<i>Pi_0</i>	Initial state probabilities
in	<i>P</i>	State transition probabilities
in	<i>order</i>	order of MAR model [default = 0 for MVN]

2.2 hidden_state_inference_mx.cpp File Reference

Mex interface for hidden state inference in VB-HMM.

```
#include "hidden_state_inference_mx.hpp"
```

Functions

- void [mexFunction](#) (int nlhs, mxArray *plhs[], int nrhs, const mxArray *prhs[])
Mex interface for hidden state inference using forward-backward algorithm.

2.2.1 Detailed Description

Mex interface for hidden state inference in VB-HMM.

Hidden state inference for VB-solved HMM, using the forwards-backwards algorithm.

To use this file, you may need to recompile, changing the top of the makefile to reflect your matlab installation

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\$LastChangedBy\$ \$Revision\$ \$LastChangedDate\$ Contact: giles.colclough@ohba.ox.ac.uk Originally written on: MACI64 by Giles Colclough, 14-Jul-2015

2.2.2 Function Documentation

2.2.2.1 void mexFunction (int *nlhs*, mxArray * *plhs*[], int *nrhs*, const mxArray * *prhs*[])

Mex interface for hidden state inference using forward-backward algorithm.

mexFunction(int num_outputs, mxArray* outputs, int num_inputs, mxArray* inputs)

HIDDEN_STATE_INFERENCE using forward-backward propagation

[GAMMA,XI,SCALE] = HIDDEN_STATE_INFERENCE(B, PI_0, P, ORDER)

returns the probability of each state given the data, GAMMA, and the probability of each state given the parents and children, XI, together with the scalings on alpha, SCALE.

The function uses the marginal likelihood of the data given the priors for each state, the initial probabilities, PI_0, and the transition probability matrix A. There is also an order term, relevant for MAR models. If you're not using a MAR model, set order = 0.

You MUST have four inputs and three outputs. If you don't want to make / assign variables, use ~ as a dummy variable e.g. [g,x,~] = hidden_state_inference_mx(B,PI,P,ORDER)

Index

- hidden_state_inference
 - hidden_state_inference.cpp, [4](#)
- hidden_state_inference.cpp, [3](#)
 - hidden_state_inference, [4](#)
- hidden_state_inference_mx.cpp, [4](#)
 - mexFunction, [5](#)
- mexFunction
 - hidden_state_inference_mx.cpp, [5](#)