

```
In [18]: 1 from nltk.tokenize import word_tokenize
2 from nltk.tokenize import sent_tokenize
3 from nltk import pos_tag
4 from pprint import pprint
5
6 import numpy as np
7 import pandas as pd
8 import networkx as nx
9 import matplotlib.pyplot as plt
10 import pydot
11 import graphviz
12 import seaborn as sns;
13
14 from collections import Counter
15 from itertools import tee
16 from scipy import stats
17 from matplotlib.colors import ListedColormap
```

```
In [2]: 1 with open('trainspec.txt', 'r') as specfile:
2         spec=specfile.read().replace('\n', '')
3         sentences = sent_tokenize(spec)
4
5     def pairwise(iterable):
6         a, b = tee(iterable)
7         next(b, None)
8         return zip(a, b)
```

In [3]:

```
1 allTags = []
2 stopwords = [',', '.', '']
3 dataDict = dict()
4 prevTag=''
5 currTag=''
6 Obs=[]
7 for sentence in sentences:
8     wordTokens = word_tokenize(sentence)
9     wordTokens = [w for w in wordTokens if w not in stopwords]
10    posTags = pos_tag(wordTokens)
11    for _curr_, _next_ in pairwise(posTags):
12        if (_curr_[1], _next_[1]) in dataDict:
13            dataDict[(_curr_[1], _next_[1])][0] += 1
14        else:
15            dataDict[(_curr_[1], _next_[1])] = [1]
16            dataDict[(_curr_[1], _next_[1])].append((_curr_[0], _next_[0]))
17            Obs.append((_curr_[1], _next_[1]))
18    Obs.append((-1, -1))
19    tags = [(w, t) for (w, t) in posTags]
20
21    allTags = allTags + tags
22
23 noOfObservations = len(dataDict) # we have the observations in the dict value index 0 for every key
24 print(noOfObservations)
25
26 # computing probabilities for each pair to decide the feature term selection criteria
27 tags = [t for (w, t) in allTags]
28 distinctTags = Counter(tags).keys()
29 distinctTagsCount = Counter(tags).values()
30 dTags = list(zip(distinctTags, distinctTagsCount))
31
32 # get tag pairs with NN, NNS, NNP or NNPS in it
33 pairs = [k for k, v in dataDict.items()]
34 nounBasedPairs = [(x, y) for (x, y) in pairs if x in ['NN', 'NNS', 'NNP', 'NNPS'] or y in ['NN', 'NNS', 'NNP', 'NNPS']]
35 print(nounBasedPairs)
36
37 tokens = [v[0] for k, v in dataDict.items()]
38 print(tokens)
39 totalNoOfToken = sum(tokens)
```

64

```
[('DT', 'NN'), ('NN', 'VBZ'), ('NN', 'POS'), ('POS', 'NNS'), ('NNS', 'NNS'), ('NNS', 'DT'), ('IN', 'NN'), ('NN', 'NNS'), ('N', 'NN'), ('NN', 'DT'), ('NN', 'IN'), ('NN', 'MD'), ('JJ', 'NNS'), ('NNS', 'TO'), ('NNS', 'IN'), ('JJ', 'NN'), ('RB', 'NN'), ('VBZ', 'NNS'), ('NNS', 'VBG'), ('VBG', 'NNS'), ('IN', 'NNS'), ('NN', 'TO'), ('NNS', 'PRP'), ('NNS', 'VBP'), ('VBZ', 'NN'), ('IN', 'NNP'), ('NNP', 'DT'), ('DT', 'NNP'), ('NNP', 'VBZ'), ('NNP', 'NN'), ('NN', 'VBP'), ('POS', 'NN'), ('VB', 'NN'), ('VB
```

```
N', 'NN'), ('NN', 'WDT'), ('DT', 'NNS'), ('VBP', 'NN')]  
[14, 105, 55, 38, 2, 1, 1, 7, 4, 7, 13, 6, 3, 24, 11, 4, 1, 6, 2, 5, 11, 5, 5, 3, 11, 6, 2, 4, 3, 10, 3, 1, 1, 2, 1, 2, 1, 2,  
1, 2, 1, 1, 2, 1, 1, 2, 1, 2, 1, 1, 1, 1, 1, 2, 1, 1, 2, 2, 1, 2, 2, 1, 1, 1]
```

```
In [4]: ▶ 1 # calculate the probabilities for each tag pair  
2 print(totalNoOfToken) #461  
3  
4 # update dictionary with probabilities  
5 for v in dataDict.values():  
6     v[0]=v[0]/(totalNoOfToken)  
7 probs = [vp[0] for vp in dataDict.values()]  
8 aKeys=[k for k,v in dataDict.items()]
```

417

```
In [5]: ▶ 1 threshold = max(np.median(probs),stats.mode(probs)[0])  
2 print(threshold)
```

0.004796163069544364

```
In [6]: ▶ 1 # for filtering features  
2 # model-1  
3 validSeq = [k for k,val in dataDict.items() if val[0]>=threshold]  
4 # model-2  
5 validSeq = [k for k,val in dataDict.items() if k in nounBasedPairs]  
6  
7 # create the observation data  
8 Obsv=[aKeys.index(_o) if _o in aKeys else len(aKeys) for _o in Obs]
```

In [7]:

```
1 # extracting probable feature terms
2 feature_start = 0
3 features = []
4 feature = []
5 for sentence in sentences:
6     wordTokens = word_tokenize(sentence)
7     wordTokens = [w for w in wordTokens if w not in stopwords]
8     posTags = pos_tag(wordTokens)
9
10    for _curr_, _next_ in pairwise(posTags):
11        if (_curr_[1], _next_[1]) in validSeq:
12            if feature_start == 0:
13                feature_start = 1
14                feature.append(_curr_[0])
15                feature.append(_next_[0])
16            else:
17                feature.append(_next_[0])
18        else:
19            if feature_start == 1:
20                feature_start = 0
21                features.append(' '.join(feature))
22                feature=[]
23            if feature_start == 1:
24                feature_start = 0
25                features.append(' '.join(feature))
26                feature=[]
27
28 # minimal clean up of features:
29 # - lower case feature names
30 # - removing duplicates
31
32 features = [f.lower() for f in features]
33 features = list(dict.fromkeys(features))
34 for f in features:
35     subf = [_f for _f in features if _f != f]
36     fsubset = [_f for _f in subf if f in _f]
37     if len(fsubset)>0:
38         features = subf
39
40 i = 0
41 for f in features:
42     print("F"+str(i)+" - ",f.lower())
43     i=i+1
44 # number of features
45 noOfStates = len(features)
```

46 `print(noOfStates)`

F0 - the purchase 's payments details the supplier confirms
F1 - the system asks
F2 - for shipment details
F3 - with credit cards
F4 - a customer pays
F5 - a credit card the system approves
F6 - the payment by
F7 - the credit card company
F8 - the system completes
F9 - an order the supplier can
F10 - ordered products to
F11 - the shipping documents via email
F12 - the system finalizes
F13 - a software order details the supplier ships
F14 - ordered product via email
F15 - different shipping options
F16 - a customer buys
F17 - small product the system supports
F18 - air mail shipping
F19 - the system displays
F20 - registered customer buys
F21 - the inventory
F22 - with gift cards
F23 - a gift card the system supports
F24 - only land shipping
F25 - the purchase status
F26 - the system provides details on
F27 - the product delivery status
F28 - the product return page
F29 - the customer returns
F30 - the product page
F31 - a supplier enters
F32 - new products the system updates
F33 - the catalog
F34 - the system enables customers writing reviews on products
F35 - a customer reviews
F36 - a product the system sends
F37 - the product review to
F38 - relevant supplier
F39 - a supplier receives
F40 - new products he
F41 - new products to
F42 - available products list
F43 - the shopping cart

F44 - ordering page
F45 - a customer purchases a product the system updates
F46 - the system validates purchase details the supplier confirms
F47 - the system clears
F48 - with paypal the system verifies
F49 - the paypal payment information
F50 - tracking options
F51 - a customer tracks
F52 - the product 's order status the system presents
F53 - the shipment details
F54 - the system can
F55 - handle product return
F56 - a customer returns
F57 - damaged product the system sends
F58 - negative review on
F59 - the product to
F60 - the system allows
F61 - a customer cancels
F62 - an order that
F63 - the system refunds
F64 - the goods return impact
F65 - maintain product reviews
F66 - registered customer reviews
F67 - a product the system stores the product review by product category
68

In [8]:

```
# HMM implementation. Preparing row stochastic inputs
0 = np.array([Obsv])
3
4 T = len(0[0]) # of observations
5
6 M = len(np.unique(0))
7 A = np.empty((noOfStates, noOfStates)) #Rows are present state
8 B = np.empty((noOfStates, M)) #Likelihood of intial state , +1 for spaces
9 N = np.shape(B)[0]
10
11 # Initial probabilities
12 for i in range(0,noOfStates):
13     A[i]=np.random.dirichlet(np.ones(noOfStates),size=1)
14     B[i]=np.random.dirichlet(np.ones(M),size=1)
15
16 pi = np.random.rand(N) # likelihood of intial state
17 pi = pi/pi.sum()
18
19 print("O=",0)
20 print("A=",A)
21 print("B=",B)
22 print("pi=",pi)
23 print(N)
24 print(M)
25 print(T)
```

```
O= [[ 0  1  2  3  1  4  5  6  7  1  2  3  1 64  1  2  8  9 10 64  1  2 11 12
    9 10 64  0  1  2  8  0  1 13 14  1  2 15 16  1 17 18 19  1 13 13 64 20
    1  2 11 19  1 14  1 21 22 23 24 25 26 27  1 64  1  2  3  1 10 28  9 64
   20  1  2  3  1 13 10  7  1  2  3 24 29 17  9 64  1  2  3  1 10 64  1  2
   30 29 10 64 31  0  1  2  3 32 33 29 14  1  2 15 33 29 13 64  1  2  3 24
   25 64 20 24 29  2  3  1 14  1  2  3  1 64  1  2 11 12  9 10 64  0  1  2
    8  0  1 13 14  1  2 15 34 13 64  1 21 22 23  1 13 64  1  2 35 28  0  1
   13 13 64  1  2  3  1 13 13 64  0  1  2  3  1 14  1  2  3  1 64  1  2  3
    1 13 64 20  1  2 30 25  7  1  2  3  1 64  1  2 35 36 37 28 38 64 20  1
    2  3  1 14  1  2  3  1 13 39 27 24 29 64 20  1  2 30 25 40 41  3 24 25
   26 27  1 64  1  2  3  1 64 20  1  2  3 24 25 42 43  1 21 22 23  1 64  1
    2  3  1 13 64  1  2  3 24 29 64  0  1 10  7  1 14  1  2  3  1 64 20  1
    2  3  1 13 10  7  1  2  3 24 29 17  9 64  1  2  3  1 13 13 64 20  1  2
   44 10  7  1  2  3  1 64  1  2  3  1 13 64  1  2 11 12 45 64  0  1  2  8
   45 46 47 48  3 47 49 13 64  1 50 51 37 64 20  1  2  3  1  4 52 13 14  1
    2  3  1 10 64  1 21 22 53 13 64  0  1  2  3 54 55 14  1  2  3 24 29 17
    0  1 39 27  1 64  1  2 11 19  1 64  0  1  2  3  1 56 57 15 58 59 60  1
    2  3  1 64  1  2 11 19  1 64 20  1  2  3  1 56 57 61 59 60  1  2  3  1
   17 18 19 62 42 63 64  1 21 22 53 10 64  0 24 29  2  3  1 14  1 10  7  1
```

```

    13 17  9 13 64]]
A= [[0.00925737 0.0157135  0.01155965 ... 0.01911543 0.01105932 0.01363339]
    [0.01146125 0.00200518 0.00046816 ... 0.00087919 0.00610001 0.02737441]
    [0.00157685 0.0237731  0.00649767 ... 0.01459875 0.03941655 0.00757395]
    ...
    [0.00348105 0.01696801 0.02758954 ... 0.01449423 0.03398814 0.00405553]
    [0.00057237 0.04030563 0.00349301 ... 0.0003622  0.01077557 0.01076404]
    [0.00686401 0.0009596  0.0047426  ... 0.00241215 0.01540818 0.09525096]]
B= [[0.01607036 0.02288629 0.00992536 ... 0.00081371 0.00217585 0.0192101 ]
    [0.03425502 0.04880609 0.00478903 ... 0.00944575 0.01653368 0.00580427]
    [0.01104561 0.01147382 0.01187659 ... 0.03554252 0.05814849 0.0028147 ]
    ...
    [0.00066892 0.02053466 0.00716279 ... 0.01631853 0.01791003 0.01781489]
    [0.01673019 0.01958323 0.00285217 ... 0.01012448 0.00217617 0.0096102 ]
    [0.02091443 0.00834902 0.00103462 ... 0.003035  0.03159479 0.01363756]]
pi= [0.00457244 0.00104814 0.01763841 0.02688425 0.01151385 0.01843476
    0.0104688  0.01173413 0.01113263 0.00231603 0.01834459 0.00270597
    0.02191767 0.02974635 0.00998642 0.02325485 0.01855986 0.02293765
    0.00018414 0.03063989 0.01878638 0.02020092 0.00995439 0.02188039
    0.02087078 0.01487332 0.00720473 0.01105576 0.01820549 0.00531718
    0.00136362 0.02706269 0.01106469 0.01810888 0.02489079 0.00750481
    0.01385645 0.00507634 0.01648572 0.02635581 0.00532748 0.00468113
    0.00852884 0.02023206 0.0141969  0.02011382 0.02361248 0.00793986
    0.02172303 0.01253861 0.0199065  0.02184673 0.01415928 0.02935441
    0.00470489 0.01987812 0.01746558 0.0248635  0.00862136 0.00264976
    0.02635323 0.0148739  0.01374221 0.01327388 0.00138126 0.0084415
    0.02388966 0.00156009]
68
65
461

```



```
In [9]: ▶ 1 # Reused the implementation from https://github.com/rbnsnsd2/hidden\_markov\_model (uses Mark Stamp's pseudo code)
2 def init_matrices(O, N):
3
4     T = len(O[0])
5     M = len(np.unique(O))
6     A = np.random.rand(N,N)
7     A = A/A.sum(axis=1)[:,None]
8     B = np.random.rand(N,M)
9     B = B/B.sum(axis=1)[:,None]
10    pi = np.random.rand(N)
11    pi = pi/pi.sum()
12    c = np.zeros((T))
13    alpha = np.zeros((T,N))
14    beta = np.zeros((T,N))
15    gamma = np.zeros((T,N))
16    digam = np.zeros((T,N,N))
17    return A, B, pi, alpha, beta, gamma, digam, M, T, c
18
19    maxIters = 100
20    iters = 0
21    oldLogProb = -10**100
22
23    c = np.zeros((T))
24    alpha = np.zeros((T,N))
25    beta = np.zeros((T,N))
26    gamma = np.zeros((T,N))
27    digam = np.zeros((T,N,N))
28
29    def apass(A,B,pi,alpha,N,T,c):
30        c[0] = 0
31        for i in range(N):
32            alpha[0,i] = pi[i]*B[i,O[0,0]]
33            c[0] = c[0] + alpha[0,i]
34
35        c[0] = 1/c[0]
36        for i in range(N):
37            alpha[0,i] = c[0]*alpha[0,i]
38
39        for t in range(1,T):
40            c[t] = 0
41
42            for i in range(N):
43                alpha[t,i] = 0
44                for j in range(N):
45                    alpha[t,i] = alpha[t,i] + alpha[t-1,j]*A[j,i]
```

```

46         alpha[t,i] = alpha[t,i]*B[i,0[0,t]]
47         c[t] = c[t] + alpha[t,i]
48
49         c[t] = 1/c[t] #Scale alpha[t,i]
50         for i in range(N):
51             alpha[t,i] = c[t]*alpha[t,i]
52         return alpha, c
53
54     def bpass(A,B,pi,beta,N,T,c):
55         for i in range(N):
56             beta[T-1,i] = c[T-1]
57
58         for t in range(T-2,-1,-1):
59             for i in range(N):
60                 beta[t,i] = 0
61                 for j in range(N):
62                     beta[t,i] = beta[t,i] + A[i,j]*B[j,0[0,t+1]]*beta[t+1,j]
63                 beta[t,i] = c[t]*beta[t,i]
64
65         return beta, c
66
67     def digamma(A,B,pi,alpha,beta,gamma,digam,N,T):
68         for t in range(T-1):
69             for i in range(N):
70                 gamma[t,i] = 0
71                 for j in range(N):
72                     digam[t,i,j] = alpha[t,i]*A[i,j]*B[j,0[0,t+1]]*beta[t+1,j]
73                 gamma[t,i] = gamma[t,i] + digam[t,i,j]
74         for i in range(N):
75             gamma[T-1,i] = alpha[T-1,i]
76
77         return gamma, digam
78
79     def re_est(A,B,pi,gamma,digam):
80         for i in range(N):
81             pi[i] = gamma[0,i]
82
83         for i in range(N):
84             for j in range(N):
85                 numer = 0
86                 denom = 0
87                 for t in range(T-1):
88                     numer = numer + digam[t,i,j]
89                     denom = denom + gamma[t,i]
90                 A[i,j] = numer/denom
91

```

```

92     for i in range(N):
93         for j in range(M):
94             numer = 0
95             denom = 0
96             for t in range(T):
97                 if O[0,t] == j: numer = numer + gamma[t,i]
98                 denom = denom + gamma[t,i]
99             B[i,j] = numer/denom
100     return A, B, pi
101
102 def logprob(c):
103     return -np.sum(np.log(c))
104
105 def markov(O,N):
106     iters = 0
107     logProb = 0
108     delta = 1
109     A, B, pi, alpha, beta, gamma, digam, M, T, c = init_matrices(O,N)
110     while iters <= maxIters and logProb >= oldLogProb and delta >= 0.000001:
111         alpha, c = apass(A,B,pi,alpha,N,T,c)
112         beta, c = bpass(A,B,pi,beta,N,T,c)
113         gamma, digam = digamma(A,B,pi,alpha,beta,gamma,digam,N,T)
114         A, B, pi = re_est(A,B,pi,gamma,digam)
115         delta1 = logProb
116         logProb = logprob(c)
117         delta = np.absolute(delta1 - logProb)
118         iters = iters + 1
119     print("Iterations: ", iters)
120     return A,B,pi,alpha,beta,gamma,digam
121
122 def fitObservations(o,maxIter,N, M, a, b, p):
123     T = len(o[0])
124
125     for t in range(0,T):
126         if o[0,t] > M:
127             return 'Invalid data'
128
129     oldLogProb=-np.log(0)
130     currIter=0
131
132     A = a
133     B = b
134     c = np.zeros((T))
135     pi = p
136
137     alpha = np.zeros((T,N))

```

```
138     beta = np.zeros((T,N))
139     gamma = np.zeros((T,N))
140     digam = np.zeros((T,N,N))
141
142     for i in range(0,maxIters):
143         currIter = i
144         alpha, c = apass(A,B,pi,alpha,N,T,c)
145         beta, c = bpass(A,B,pi,beta,N,T,c)
146         gamma, digam = digamma(A,B,pi,alpha,beta,gamma,digam,N,T)
147
148         A, B, pi = re_est(A,B,pi,gamma,digam)
149         logProb = logprob(c)
150         if logProb <= oldLogProb:
151             break
152         oldLogProb = logProb;
153     return currIter, A, B, pi;
154
155 def p_obs_lambda(alpha):
156     return np.sum(alpha[T-1,:])
157
158 def p_state(gamma):
159     return np.argmax(gamma,axis=1)
```

```
In [10]: 1 #A, B, pi, alpha, beta, gamma, digam = markov(0,N)
2 itr,A,B,pi = fitObservations(0,5,N, M, A, B, pi)
3 print("A = {}\nB = {}".format(A,B))
4 print("pi = {}".format(pi))
```

C:\Users\anjali\Anaconda3\lib\site-packages\ipykernel_launcher.py:129: RuntimeWarning: divide by zero encountered in log

```
A = [[0.00950147 0.02598282 0.00940017 ... 0.01835193 0.01047832 0.00846778]
[0.01205526 0.00246956 0.00031428 ... 0.00085705 0.00513453 0.01552943]
[0.00163962 0.0431368 0.00515679 ... 0.01592979 0.03866244 0.00523629]
...
[0.00361631 0.02664977 0.02055353 ... 0.01382082 0.0297443 0.00270454]
[0.00056378 0.05854308 0.00234576 ... 0.00035906 0.00932415 0.00631269]
[0.00829058 0.00185371 0.003989 ... 0.00264859 0.01740119 0.06868638]]
B = [[3.54066918e-02 3.36160421e-01 5.70245790e-02 ... 1.32609321e-04
2.67519105e-04 1.56153691e-01]
[4.73211516e-02 4.95249262e-01 1.85628611e-02 ... 9.34756446e-04
1.01209823e-03 2.73601614e-02]
[2.42253420e-02 1.98164497e-01 1.00231949e-01 ... 9.15868043e-03
8.48777573e-03 3.06229990e-02]
...
[1.45101291e-03 2.98436252e-01 4.65363392e-02 ... 2.85138868e-03
2.14330220e-03 1.41713458e-01]
[4.33454951e-02 3.24710943e-01 2.08411745e-02 ... 1.99363740e-03
3.17377346e-04 9.63589443e-02]
[5.43983564e-02 1.72380383e-01 9.69344689e-03 ... 5.57396895e-04
4.86172758e-03 1.41162339e-01]]
pi = [5.61976566e-03 2.75864871e-03 1.29792556e-02 3.82777597e-04
1.33278052e-02 1.26506949e-02 9.66982068e-03 2.54642217e-04
1.34664944e-04 1.21584042e-03 1.16240043e-02 3.73652838e-03
1.15403435e-02 3.80946812e-02 1.18126022e-04 1.32461108e-02
1.03087866e-02 1.59328166e-02 4.96072866e-07 2.00118531e-02
8.81731849e-03 1.45225891e-02 6.93756169e-03 8.12503201e-03
1.43733503e-02 4.35278632e-03 7.17012824e-04 8.46933765e-03
1.75349760e-02 1.10275014e-02 1.94906419e-03 2.53707565e-02
1.07184367e-02 7.34742069e-02 1.08955548e-02 1.64972288e-04
1.59415823e-02 1.31456017e-03 6.98270794e-03 9.36274318e-03
1.05840159e-02 4.78463894e-04 2.27995478e-02 8.53547796e-03
1.98953976e-02 5.06169445e-02 8.86366981e-02 2.80508592e-02
5.32916552e-02 3.98246436e-03 1.02133673e-02 2.09901775e-02
7.41285113e-02 3.59400218e-04 5.74587420e-04 2.90110660e-05
3.68453862e-02 9.29155391e-02 3.34568884e-04 6.52146713e-04
2.83797553e-03 1.24521939e-03 1.06782616e-03 2.54020686e-03
3.77330549e-05 4.62209073e-04 3.10374161e-02 2.19748031e-03]
```

In [76]:

```
1 print(np.max(pi))
2 print(np.sort(pi))
```

0.0929155391214

```
[4.96072866e-07 2.90110660e-05 3.77330549e-05 1.18126022e-04
 1.34664944e-04 1.64972288e-04 2.54642217e-04 3.34568884e-04
 3.59400218e-04 3.82777597e-04 4.62209073e-04 4.78463894e-04
 5.74587420e-04 6.52146713e-04 7.17012824e-04 1.06782616e-03
 1.21584042e-03 1.24521939e-03 1.31456017e-03 1.94906419e-03
 2.19748031e-03 2.54020686e-03 2.75864871e-03 2.83797553e-03
 3.73652838e-03 3.98246436e-03 4.35278632e-03 5.61976566e-03
 6.93756169e-03 6.98270794e-03 8.12503201e-03 8.46933765e-03
 8.53547796e-03 8.81731849e-03 9.36274318e-03 9.66982068e-03
 1.02133673e-02 1.03087866e-02 1.05840159e-02 1.07184367e-02
 1.08955548e-02 1.10275014e-02 1.15403435e-02 1.16240043e-02
 1.26506949e-02 1.29792556e-02 1.32461108e-02 1.33278052e-02
 1.43733503e-02 1.45225891e-02 1.59328166e-02 1.59415823e-02
 1.75349760e-02 1.98953976e-02 2.00118531e-02 2.09901775e-02
 2.27995478e-02 2.53707565e-02 2.80508592e-02 3.10374161e-02
 3.68453862e-02 3.80946812e-02 5.06169445e-02 5.32916552e-02
 7.34742069e-02 7.41285113e-02 8.86366981e-02 9.29155391e-02]
```

In [68]:

```
1 states = ["F"+str(i) for i in range(0,noOfStates)]
2
3 finalTransitionMatrix = pd.DataFrame(columns=states, index=states)
4 for i in range(0,noOfStates):
5     finalTransitionMatrix.loc[states[i]] = A[i]
6
7 finalTransitionMatrix.to_excel("output.xlsx")
```

In [69]:

```
1 # Create graph and visualize
2 # create graph object
3 G = nx.MultiDiGraph()
4
5 # nodes correspond to states
6 G.add_nodes_from(states)
7
8 # edges represent transition probabilities
9 for i in range(0,noOfStates):
10     for j in range(0,noOfStates):
11         tmp_origin, tmp_destination = "F"+str(i), "F"+str(j)
12         G.add_edge(tmp_origin, tmp_destination, weight=A[i][j], label=A[i][j])
13 pprint(G.edges(data=True))
14
15 # create edge labels for jupyter plot but is not necessary
16 edge_labels = {(n1,n2):d['label'] for n1,n2,d in G.edges(data=True)}
17 #nx.draw_networkx_edge_labels(G , pos, edge_labels=edge_labels)
18 nx.drawing.nx_pydot.write_dot(G, 'fm_markov.dot')
```

```
48, 'label': 0.001600773404547848)), ('F4', 'F46', {'weight': 0.007172497388885861, 'label': 0.007172497388885861}), ('F4', 'F47', {'weight': 0.0012922606593647435, 'label': 0.0012922606593647435}), ('F4', 'F48', {'weight': 0.009163102154278367, 'label': 0.009163102154278367}), ('F4', 'F49', {'weight': 0.02134546932040302, 'label': 0.02134546932040302}), ('F4', 'F50', {'weight': 0.0020771178042849605, 'label': 0.0020771178042849605}), ('F4', 'F51', {'weight': 0.0028535418684133285, 'label': 0.0028535418684133285}), ('F4', 'F52', {'weight': 0.006661580671481208, 'label': 0.006661580671481208}), ('F4', 'F53', {'weight': 0.023193723710736736, 'label': 0.023193723710736736}), ('F4', 'F54', {'weight': 0.002962333833147275, 'label': 0.002962333833147275}), ('F4', 'F55', {'weight': 0.013281389680561478, 'label': 0.013281389680561478}), ('F4', 'F56', {'weight': 0.0013341327070220154, 'label': 0.0013341327070220154}), ('F4', 'F57', {'weight': 0.014528738958238275, 'label': 0.014528738958238275}), ('F4', 'F58', {'weight': 0.010920480249861126, 'label': 0.010920480249861126}), ('F4', 'F59', {'weight': 0.0006529477074332631, 'label': 0.0006529477074332631}), ('F4', 'F60', {'weight': 0.0018248426257109639, 'label': 0.0018248426257109639}), ('F4', 'F61', {'weight': 0.004823575884552484, 'label': 0.004823575884552484}), ('F4', 'F62', {'weight': 0.0042819375785237675, 'label': 0.0042819375785237675}), ('F4', 'F63', {'weight': 0.0398344988269488, 'label': 0.0398344988269488}), ('F4', 'F64', {'weight': 0.01978745249952135, 'label': 0.01978745249952135}), ('F4', 'F65', {'weight': 0.01935871058433816, 'label': 0.01935871058433816}), ('F4', 'F66', {'weight': 0.008419266765488681, 'label': 0.008419266765488681}), ('F4', 'F67', {'weight': 0.01842478133604653, 'label': 0.01842478133604653}), ('F5', 'F0', {'weight': 0.015721224889385474, 'label': 0.015721224889385474}), ('F5', 'F1', {'weight': 0.04267427702687161, 'label': 0.04267427702687161}), ('F5', 'F2', {'weight': 0.001835054526684013, 'label': 0.001835054526684013}), ('F5', 'F3', {'weight': 0.028614471350579113, 'label': 0.028614471350579113}), ('F5', 'F4', {'weight': 2.189310329160908e-05, 'label': 2.189310329160908e-05}), ('F5', 'F5', {'weight': 0.016072690389322145, 'label': 0.016072690389322145}), ('F5', 'F6', {'weight': 0.01248304886779744, 'label': 0.01248304886779744}), ('F5', 'F7', {'weight': 0.007447607734021711, 'label': 0.007447607734021711})
```

In [70]: ▶

```
1 dataProcessing = A.flatten()
2 mu = np.mean(dataProcessing)
3 sigma = np.std(dataProcessing)
4
5 # Confidence 95% Interval Construction
6 LeftInter = -(1.96*sigma)+(mu)
7 RightInter = (1.96*sigma)+(mu)
8
9 print(LeftInter)
10 print(RightInter)
11
12 # Confidence for 90% 1.645
13 LeftInter1 = -(1.645*sigma)+(mu)
14 RightInter1 = (1.645*sigma)+(mu)
15
16 print(LeftInter1)
17 print(RightInter1)
```

-0.015055742178278195

0.04446750688416055

-0.010272623950046512

0.03968438865592887

In [72]:



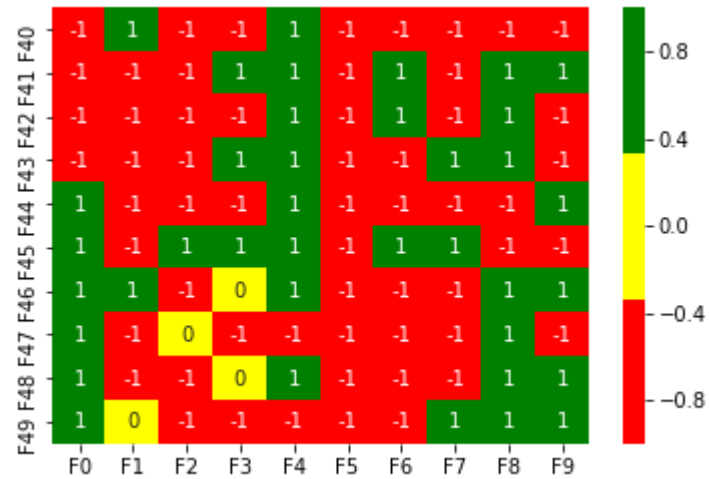
```
1 normalizedArr = []
2 narr = []
3 for x in dataProcessing:
4     val=(x-mu)/(sigma)
5     narr.append(val)
6     if val>=LeftInter1 and val<=RightInter1:
7         normalizedArr.append(0)
8     elif val<LeftInter1:
9         normalizedArr.append(-1)
10    else:
11        normalizedArr.append(1)
12
13 A_norm = np.asarray(normalizedArr, dtype=np.float32)
14 A_norm = A_norm.reshape(68,68)
15 for i in range(0,noOfStates):
16     finalTransitionMatrix.loc[states[i]] = A_norm[i]
17
18 n_arr = np.asarray(narr, dtype=np.float32)
19 n_arr = n_arr.reshape(68,68)
20 for i in range(0,noOfStates):
21     finalTransitionMatrix.loc[states[i]] = n_arr[i]
22
23 finalTransitionMatrix.to_excel("normalized_output.xlsx")
```

```
In [84]: ▶ 1 data=A_norm[0:68,0:68]
          2 df = pd.DataFrame(data, columns=states[0:68],index=states[0:68])
          3 plt.figure(figsize=(18, 18))
          4 sns.heatmap(df, cmap=ListedColormap(['red', 'yellow', 'green']), annot=True)
```

```
Out[84]: <matplotlib.axes._subplots.AxesSubplot at 0x198631c2048>
```

```
In [85]: ▶ 1 data=A_norm[0:10,40:50]
2 df = pd.DataFrame(data, columns=states[0:10],index=states[40:50])
3 sns.heatmap(df, cmap=ListedColormap(['red', 'yellow', 'green']), annot=True)
```

Out[85]: <matplotlib.axes._subplots.AxesSubplot at 0x1985f576e80>



```
In [ ]: ▶ 1
```