Written Assignment on Hidden Markov Model

Given Probability Distributions:

	u1	u2	u3
u1	0.1	0.4	0.5
u2	0.6	0.2	0.2
u3	0.3	0.4	0.3

	R	G	B
u1	0.3	0.5	0.2
u2	0.1	0.4	0.5
u3	0.6	0.1	0.3

Initial Probability $\pi_i = 0.33$

Compute the probabilities manually and report your observations at each α state.

Question1: Find the likelihood of the observation sequence: RRGG

$P(RRGG/\lambda) = ??$

Question2: Find the best state sequence?