

Title

Bart-Jan Boverhof*

*bjboverhof@gmail.com

Abstract

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1 Introduction

Over the course of the preceding decades, hidden Markov models (HMMs) have become the method of choice for describing and explicating latent process dynamics¹⁻³. By examining the temporal associations and transitions between each successive observation and its associated underlying hidden state, Markovian modelling techniques enable researchers to extract novel information from intensive longitudinal data (ILD) series³. Conventional statistical models are typically ill-suited to adequately address such time-series data, in that the information contained within the ILD is severely abridged or even completely discarded in their application⁴. HMMs present a universal and actionable method for ILD analysis, facilitating the reformulation and extension of scientific theory in a wide variety of research areas. These types of models have been utilized to study speech and handwriting recognition^{3,5}, human action and shape classification^{6,7}, computational molecular biology⁸, brain MR image segmentation⁹, precipitation occurrence¹⁰ and stock market forecasting^{11,12}.

Due to increases in the general availability and quality of ILD, coupled with advances in computing power and estimation procedures, HMMs have become an increasingly relevant and accessible modelling strategy^{13,14}. The expanding significance of the HMM in the contemporary analysis of ILD necessitates the formulation of a set of guidelines to aid current and future researchers in its correct and efficient application. One of the fundamental problems in hidden Markov modelling relates to the identification of the underlying latent structure of the process phenomenon of interest³. Uncovering this structure is central to most HMM applications, because it enables researchers to optimally adapt the parameters of the HMM to ILD sequences, i.e., formulate HMMs which best represent real-world process phenomena^{3,13}. However, since the latent configuration of the system is hidden and therefore apriori unknown, its optimal configuration needs to be approximated with the use of Markov Chain Monte Carlo (MCMC) sampling algorithms^{15,16}. In short, MCMC sampling algorithms enable researchers to calculate numerical approximations of multi-dimensional integrals¹⁷. These types of methods approximate the distribution of a particular parameter by sampling from a multi-dimensional random variable, resulting in an ensemble distribution from which summary statistics such as the mean and variance can consequently be extracted¹⁷.

For this particular investigation, the Gibbs sampler MCMC algorithm will be utilized to approximate the latent structure of the HMM, on account of it being the contemporary MCMC algorithm of choice for single sequence HMM learning^{15,16}. Despite the widespread usage of the HMM, still little is known about the character and distribution of the data that determines the effectiveness of this modelling approach. Elemental guidelines concerning model furnishing are until today non-existent within the literature. In this paper we conduct a simulation study, with which we aim to gain insight into the prerequisites for being able to accurately describe intensive longitudinal data by means a HMM. In the conducted simulations we specifically vary (1) the length of the time series, (2) the degree to which a clear distinction between the states exists, (3) the overlap between the hidden states (4) and the amount of observations. Based on these insights we aim to provide a general outline of the required model and data specifications for various research scenarios, and hereby provide practical guidelines that may be utilised by researchers in order to appropriately shape their project.

2 Methodology

2.1 The Hidden Markov Model

A HMM constitutes three building blocks, being the probability matrices of the conditional probability distribution denoted by θ , the transitional probability distribution denoted by Γ and the initial probability distribution denoted by π . The application of

the HMM inhibits a trajectory embodying two different facets: (1) deriving the probabilities of the states at each moment in time T , summarized in the conditional and transition distribution matrices, and (2) optimize these probability distributions by Gibbs sampling. The most probable state sequence is derived by means of the Forward probability algorithm, estimating the most probable state sequences at times T_1, T_2, \dots, T_{-1} . After determining the most probable state sequence at moment T , the Gibbs sampling algorithm samples the states in a backwards manner and updates the probabilities expressed in the conditional and transition distribution matrices accordingly^{15,16}.

An intuitive example of this characteristic is provided by the analysis of sleep stages with use of the HMM framework. Although sleep stages such as REM sleep, deep sleep and wakefulness are not directly observable, they each generate distinguishable continuous EEG measurements, from which the particular state of consciousness at each time point T is inferred¹⁸.

2.2 Simulation setup

3 Results

4 Conclusion & Discussion

4.1 Discussion & Future Research

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