Hidden Markov Model

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1 Basic Concepts & Examples

1.1 Basic Concepts

Definition 1.1 Assume $X = \{X_n; n \geq 1\}$ is a Markov chain over finite state space $\Phi = \{1, 2, ..., K\}$, if states of X are unobservable, $Y = \{Y_n; n \geq 1\}$ is an observable random variable series over finite set $V = \{v_1, v_2, ..., v_L\}$ that is correlated with X, then $(X, Y) = \{(X_n, Y_n); n \geq 1\}$ is a *Hidden Markov Chain.*

Denote $\pi = \{\pi_1, \pi_2, ..., \pi_k\}$ is the initial distribution of X, $A = [a_{ij}]$ is the transition matrix of X

$$a_{ij} = P\{X_{n+1} = j | X_n = i\}, i, j \in \Phi \tag{1}$$

is the one-step transition probality of X. Denote

$$b_{ij} = P\{Y_n = v_j | X_n = i\}, i \in \Phi, v_j \in V \tag{2}$$

represents the probability that Y equals to v_j given X is at state i at time n. If X is homogeneous, then Y is also irrelavent with time n. Denote $B = [b_{ij}]$ as the observation probability matrix. Due to the unobservability of X, π, A, B can not be directly measured. Generally, we call parameter set $\lambda = \{\pi, A, B\}$ the math model of Hidden Markov chain (X, Y), as well as *Hidden Markov Model* (HMM).

Property 1.1 Assume N is the length of time on observation, denote $\mathbf{X} = \{X_1, X_2, ..., X_N\}$, $\mathbf{Y} = \{Y_1, Y_2, ..., Y_N\}$ as the sample series of Markov chain X and observation series Y in the time period $1 \approx N$ respectively, then the joint distribution of $\mathbf{X}$ and $\mathbf{Y}$ satisfy the following *Hidden Markov Condition.*

$$P\{\mathbf{X} = x, \mathbf{Y} = y\} = \pi_{i_1} b_{i_1 j_1} ... b_{i_{N-1} j_{N-1}} b_{i_{N-1} j_N} b_{i_N j_N}, \tag{3}$$

where $x = \{i_1, ..., i_N\}$, $y = \{v_{j_1}, ..., v_{j_N}\}$.