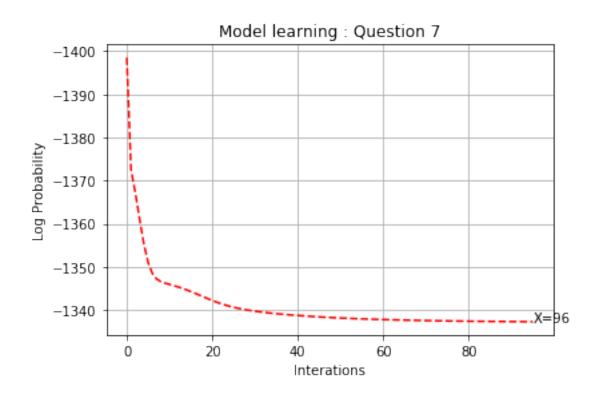
A2_plotting

March 3, 2020

```
In [1]: import matplotlib.pyplot as plt
        import numpy as np
        import pickle
        def readAsArr(filename):
            file = open(filename, 'r');
            line=file.readline();
            listArr=line.split(" ")
            x=np.asarray(listArr[:-1])
            x=x.astype(np.float)
            return x
        def plotting(x,title):
            fig, ax = plt.subplots()
            print('End Iterations='+str(x.size))
            print('Converged Log probability='+str(x[x.size-1]))
            ax.plot(x, 'r--')
            text='X='+str(x.size)
            ax.annotate(text,xy=(x.size-1,x[x.size-1]))
            ax.set_xlabel('Interations')
            ax.set_ylabel('Log Probability')
            ax.set_title('Model learning : '+title)
            ax.grid(True)
            plt.gca().invert_yaxis()
```

0.0.1 With T=1000

Question 7 The algorithm converges as seen from the learning curve below. The total iterations were 96. Convergence is obtained when the algorithm settles to run at a particular value and no further improvement on that value can be obtained. From the graph below the algorithm hits a saturation at log probability of around -1337 and keeps that value in next iterations.



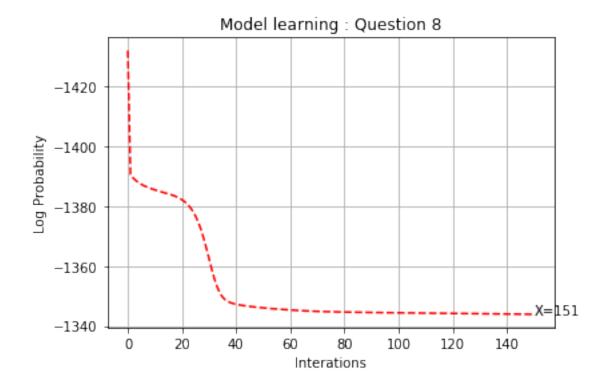
Question 8 The initialisation of all matrices was done randomly. Although the algorithm converged, it took more iterations than before and also the values do not match very closely to the original values. This could be due to the algorithm getting stuck at a local maxima. Below are the values of each matrix estimated after convergence and also the learning graph.

```
A = [0.217\ 0.045\ 0.737\ 0.110\ 0.826\ 0.062\ 0.25\ 0.569\ 0.180]
```

 $B = [0.576\ 0.278\ 0.097\ 0.047\ 0.004\ 0.296\ 0.318\ 0.381\ 0.802\ 0.057\ 0.062\ 0.077]$

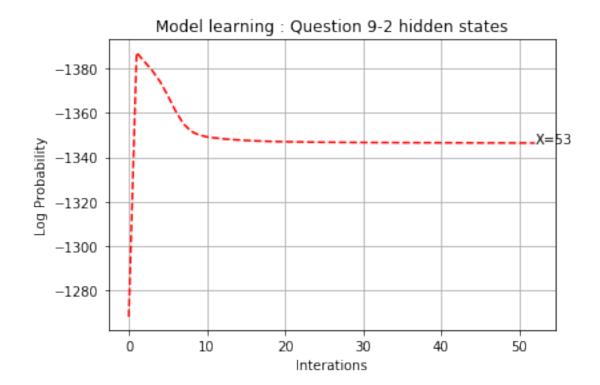
 $P = [0\ 0\ 0.999]$

End Iterations=151 Converged Log probability=-1343.8724472460804



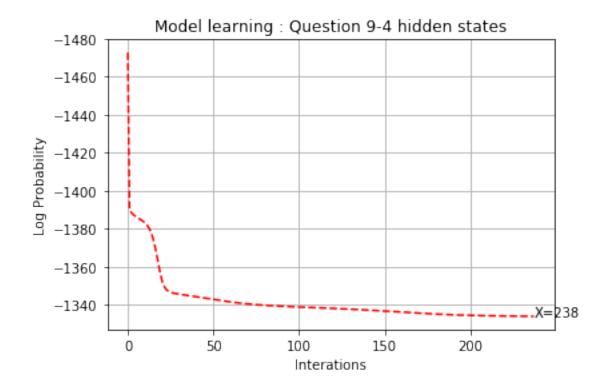
Question 9 9a. 2 hidden states: With 2 hidden states the algorithm seems to diverge initially,but convergences later ,but a with a little lower log probability than with 3 hidden states as seen before.

End Iterations=53 Converged Log probability=-1346.4169525028515



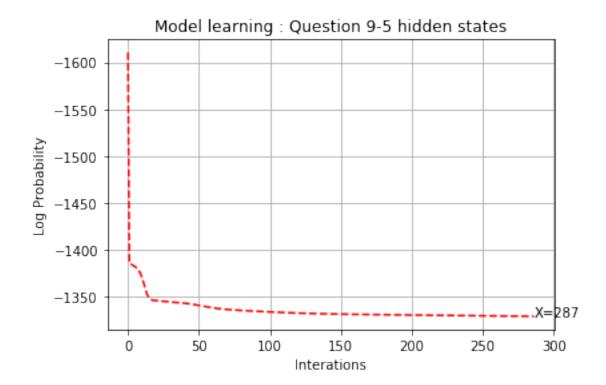
9b. 4 hidden states: With 4 hidden states, the algorithm converges smoothly with higher log probability than 2 hidden states.

End Iterations=238 Converged Log probability=-1333.88677277289



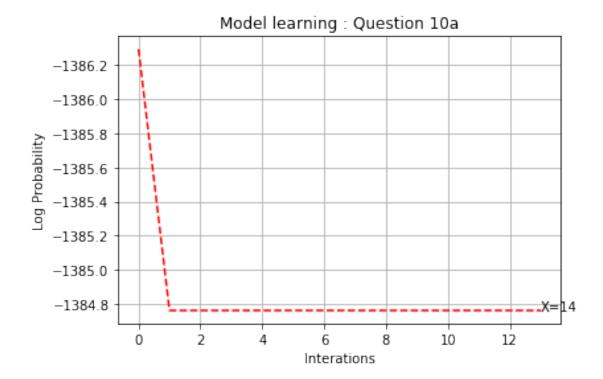
9c. 5 hidden states: When tried with 5 hidden states sharply moves towards convergence higher log probability. This shows that the number of hidden states and emissions play an important role in the convergence of the algorithm.

Converged Log probability=-1328.9074347887688



Question 10 a 10a. Uniform distribution initialisation: With uniformly distributed matrices, the algorithm learning almost follows a linear curve and converges rather fast, but to lower log probability value.

End Iterations=14 Converged Log probability=-1384.7622487829913



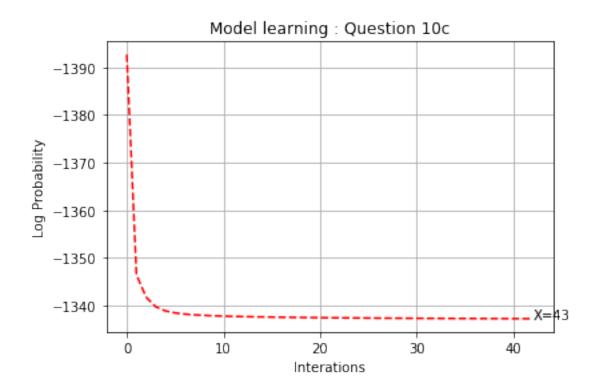
Question 10 b

b. Diagonal A matrix: With a diagonal A matrix, the learning did converge to a real values. This can be apparent since with a digonal matrix, since the probability could be 1 at one state and others would be zero, the transition of the states are never possible and the state remains in itself always.

Question 10 c

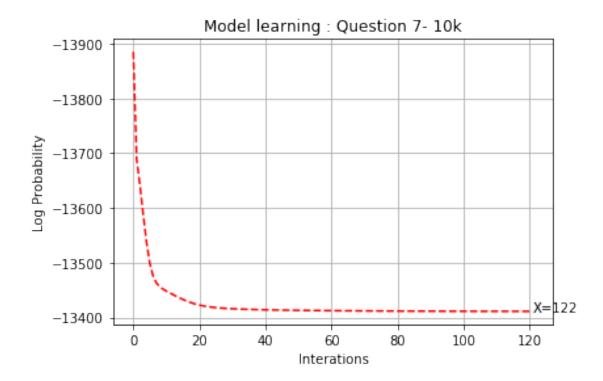
c. Initialization close to solution: The learning curve is smooth and the algorithm converges to a higher log probability value in few iterations. This shows that if the initialisation is done to the actual values as close as possible, the algorithm estimation is fast and more accurate.

End Iterations=43 Converged Log probability=-1337.187761994451

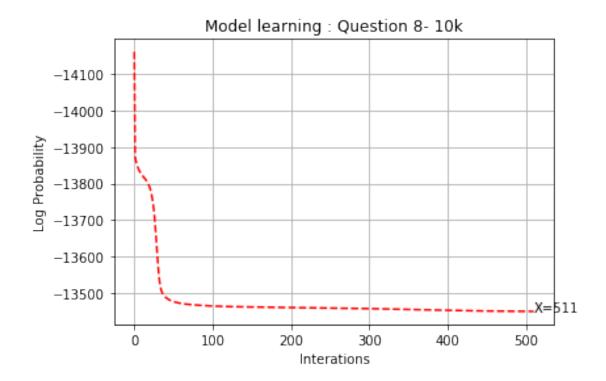


0.0.2 With T=10000

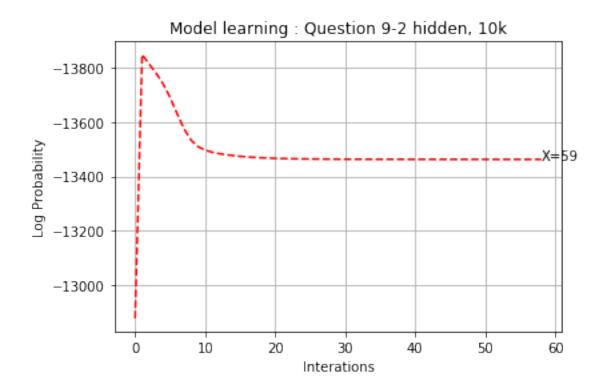
End Iterations=122 Converged Log probability=-13411.152157143357



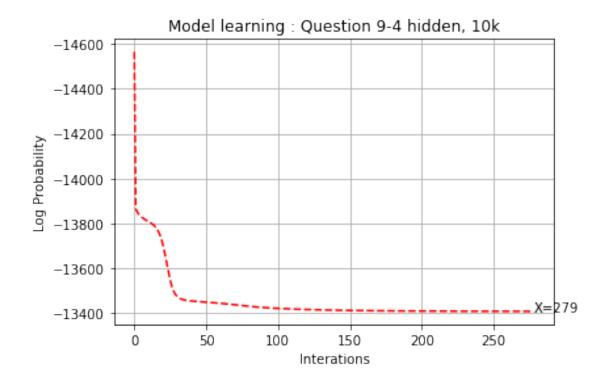
End Iterations=511
Converged Log probability=-13450.487387884183



End Iterations=59
Converged Log probability=-13462.770322729091

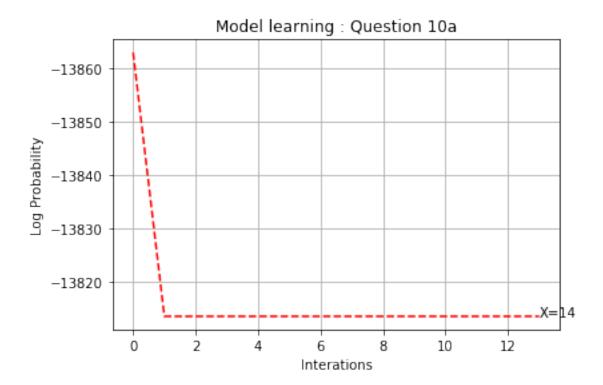


End Iterations=279 Converged Log probability=-13409.23080182654

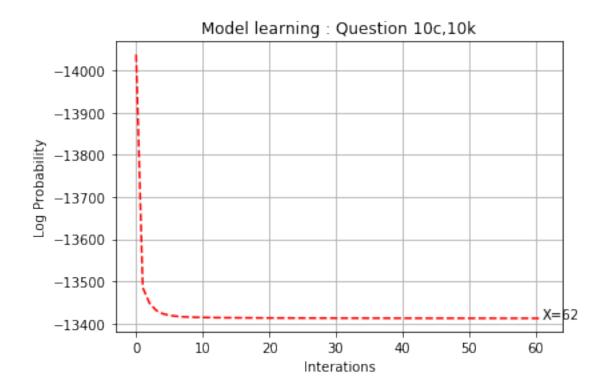


In []:

End Iterations=14
Converged Log probability=-13813.655738944082



End Iterations=62
Converged Log probability=-13411.867956853732



- In []:
- In []: