HMM

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1 Contents

- Model: $lambda = (A, B, pi)$ PI denotes for initial statusf probability, B denotes for observation probability matrix, A denotes for status transform probability matrix.
- Observation series: $O = (o_1, o_2, ..., o_T)$
- Conditional probability :$P(O|lambda)$

2 Application

- forth-back algorithm: solve probability
- EM unsupervised algorithm: establish Model parameters
- dynamic plan: optimum status series $I = (i_1, i_2, ..., i_T)$