Markovian Transformers: Structured Attention via Learned Transition Kernels

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***Abstract*—Transformers lack inductive bias for sequential structure, forcing them to learn locality from data. We introduce *Markovian Transformers*, which inject learned Markov-inspired transition biases as structured attention kernels. These biases—implemented as transition matrices that directly modulate attention logits—enable adaptive, token-wise control over memory span, blending local Markovian dynamics with global attention. We prove that Markovian Transformers can exactly represent order-k Markov dependencies with linear complexity, and establish memory bounds of $O(kd)$. Unlike state-space models, our additive bias formulation preserves attention's interpretability while imposing temporal structure. Experiments across speech (LibriSpeech), genomics (ENCODE), and finance show state-of-the-art performance, with +4.6% F1 improvement and 7.5× memory reduction at 4k context. Our work reframes attention as a structured mechanism that knows what to forget.**

***Index Terms*—Markov Models, Transformers, Sequence Modeling, Attention Mechanism, Hybrid Architecture, Temporal Dependencies, Probabilistic Learning, Genomics, Speech Recognition, Financial Time Series, Structured Attention**

1. Introduction: The Forgetting Problem in Transformers

Sequential data lies at the heart of many real-world applications, including genomics, speech recognition, and financial forecasting. While the Transformer architectures have become the de facto standard for modeling such data because of their powerful self-attention mechanisms, but they also suffer from a fundamental limitation: *they don't know what to forget*. The permutation-equivariant nature of self-attention treats all positions symmetrically, which forces the model to learn locality from data rather than encoding it as structural bias. This leads to inefficient learning of sequential patterns and quadratic complexity in handling long dependencies.

In contrast, the Markov models show strong capabilities for modeling sequential dynamics by enforcing state transitions based on probabilities. However, they fall short in representing long-range dependencies because of their limited memory and context window.

Recent state-space models (SSMs) like Mamba and RetNet introduce recurrence but they blur the distinction between Markovian and global dynamics. We argue for a principled middle ground: *structured attention* that explicitly encodes temporal locality while also preserving global reasoning.

Contributions:

1) *Structured attention kernel*: Markovian priors as learnable transition matrices overlaying attention
2) *Adaptive memory span*: Token-wise gating over Markov orders for bias-variance tradeoff
3) *Linear complexity guarantees*: Formal bounds for Markovian dependencies
4) *Interpretable architecture*: Explicit transition matrices with direct logit-level interpretability
5) *Empirical validation*: State-of-the-art across three sequential domains

The findings suggest that Markovian Transformers offer a new paradigm for sequential modeling, particularly in domains where preserving order and transition integrity is critical.

2. Related Work

2.1. Markovian and Hybrid Attention Models

Hybrid architectures that integrate Markovian dynamics with self-attention have been explored to improve sequential coherence. Deng and Rush have proposed a cascaded generation framework in which a shallow Markov chain guides Transformer decoding, leading to improved text coherence [1]. Wang et al. embedded a Hidden Markov Model directly into the Transformer attention to improve the robustness in machine translation under noisy conditions [2]. Similarly, Li and Ma have combined Markovian temporal smoothness constraints with Transformer self-attention and graph convolutional networks for COVID-19 time-series forecasting [3].

2.2. State-Space Models and Implicit Recurrence

State-space models (SSMs), including S4 [10], Mamba, and RetNet, model long sequences through implicit recurrence. These approaches encode temporal structure via latent state

transitions, which enables linear-time sequence processing.
In contrast to the SSMs, which rely on recurrent state updates, our approach exposes temporal preferences directly within the attention mechanism, allowing parallel computation and direct inspection of attention patterns.

2.3. Efficient Attention Mechanisms

A large body of work addresses the quadratic complexity of self-attention. Sparse attention variants, Linformer, and Performer have reduced computational cost through approximation or sparsification strategies, but do not explicitly encode temporal structure.
Our approach differs by imposing domain-informed structural bias rather than generic sparsity.

2.4. Theoretical Analyses of Attention and Markovian Structure

Several studies have analyzed Transformers through the lens of Markov processes. Johnson and Smith have showed that, Transformers can learn variable-order Markov chains in-context [14], while Anderson and Lee have demonstrated that constant-depth Transformers suffice to model Markov-generated data [15]. Surveys on positional encodings highlight their role in capturing temporal dependencies [16], and tokenization studies reveal that subword segmentation induces higher-order dependencies in otherwise Markovian data [17]. Other works decompose self-attention as mixtures of Markovian kernels [18] and interpret in-context learning as online Markov chain estimation [19]. Training dynamics analyses further suggest that Transformers initially operate in local (Markovian) regimes before learning global dependencies [20].

2.5. Time-Series and Long-Sequence Modeling

Long-sequence and time-series forecasting have motivated numerous architectural adaptations. Informer introduced ProbSparse attention to focus computation on informative queries for long horizons [4]. Probabilistic Transformers explicitly model time-series using latent stochastic states [5], while the Monte Carlo Transformer samples attention heads based on stochastic transition kernels [6]. Autoformer decomposes sequences into trend and seasonal components with autocorrelation-based attention [7], and SCAT alternates between spectral-domain global attention and local recurrence [8].

2.6. Speech, Multimodal, and Structured Latent Models

In speech recognition, Conformer augments self-attention with convolutional modules that introduce local temporal bias, improving phoneme boundary detection [9]. Structured state-space models provide a theoretical basis for sequence modeling as latent state inference, which later hybridized with attention mechanisms [10]. Hierarchical and latent-variable models have also leveraged Markov structure, including hierarchical VAEs with discrete HMM states for long-text generation [11], latent Markov chains for multi-agent motion prediction [12], and attention-modulated Markov models for session-based recommendation [13].

2.7. Emerging Directions

Recent work continues to explore structured sequence modeling. Sparse Markov state Transformers evolve token-level hidden states via learned transition matrices [21]. Hybrid non-Markovian diffusion models have been proposed to improve both sample quality and sequential fidelity [22], while quantum-inspired formulations of Markovian attention kernels have been theoretically explored [23]. Other approaches incorporate tractable structured distributions, such as HMMs, into Transformers to enable exact marginalization during generation [24], and non-Markovian discrete diffusion models offer complementary perspectives on sequence generation [25].

2.8. Positioning

In contrast to prior work, we introduce *structured attention kernels* that impose explicit, learnable temporal preferences directly at the attention-logit level. This positions our approach as a principled middle ground between generic self-attention and specialized recurrent or state-space models.

3. Proposed Method: Markovian Transformers

3.1. Problem Setup and Formal Foundations

Inductive Bias and Intelligent System Design. The introduction of Markov-inspired structural bias imposes an explicit inductive constraint favoring local, sequential dependencies—a hallmark of intelligent temporal reasoning systems. By integrating these biases directly into the attention computations, the architecture induces a learned preference over temporal offsets, mimicking how intelligent agents prioritize recent observations. This reflects a core principle in AI: leveraging structural assumptions to generalize from limited data and improve sample efficiency.

Mathematical Framework. Let $\mathbf{x}_{1:T} = (x_1, x_2, \ldots, x_T)$, where each $x_t \in \mathbb{R}^d$, is the input sequence of embeddings. The task is to predict a target output sequence $\mathbf{y}_{1:T}$, either autoregressively or in a sequence labeling way.

The standard Transformer computes:

$$\hat{y}_t = f_\theta(x_1, \ldots, x_t) = \text{Transformer}(x_{1:t})$$

But this model does **not encode any preference for recent past tokens**—i.e., it does not have a built-in **decay or order-based memory structure**, the way Markov chains have.

Markovian Conditional Modeling: Let us define a **hybrid model** with explicit Markovian inductive bias. For a maximum Markov order K:

$$P(y_t \mid x_{1:t}) = f_\theta \left(x_1, \ldots, x_t; \sum_{k=1}^{K} \alpha_{t,k} \cdot \phi_k(x_{t-k}) \right) \quad (1)$$

Where:

- $\phi_k : \mathbb{R}^d \to \mathbb{R}^d$ is a transformation modeling the k-th order influence
- $\boldsymbol{\alpha}_t = (\alpha_{t,1}, \ldots, \alpha_{t,K}) \in \Delta^{K-1}$ are dynamic weights satisfying $\sum_{k=1}^{K} \alpha_{t,k} = 1$
- f_θ is the Transformer model with augmented attention

This framework allows the model to **emphasize sequential recency** through architectural bias rather than probabilistic state transitions while also still attending globally.

3.2. Architecture Specification

The Markovian Transformer has L layers, where each layer $\ell \in \{1, \ldots, L\}$ contains:

3.2.1 Hybrid Attention:

$$\text{HybridAttn}^{(\ell)}(x) = \begin{cases} \text{SplitHeads: } [\text{MarkovAttn}(x) \\ \qquad\qquad \| \text{QI-Attn}(x)]\, W^{(\ell)} \\ \text{ParallelSum: MarkovAttn}(x) + \text{QI-Attn}(x) \end{cases} \tag{2}$$

3.2.2 Feedforward Block: Let $h = \text{FFN}(x)$ be the intermediate representation. For SwiGLU:

$$h = W_2 \left[\text{SiLU}(W_1 x) \odot (W_3 x)\right] \in \mathbb{R}^d \tag{3}$$

3.2.3 GRU Injection: To inject recurrence:

$$h_t = \text{GRU}(x_t, h_{t-1}) \in \mathbb{R}^{d_h} \tag{4}$$

$$x'_t = x_t + W_{\text{GRU}} h_t \tag{5}$$

3.3. Markov-Aware Attention: Mathematical Formulation

Step 1: Vanilla Attention: Let $Q = XW^Q$, $K = XW^K$, $V = XW^V$ be the query, key, and value projections with shape $\mathbb{R}^{B\times T\times d} \to \mathbb{R}^{B\times T\times H\cdot d_h}$, where:

- B: batch size
- T: sequence length
- H: number of heads
- $d_h = d/H$

We reshape:

$$Q, K, V \to \mathbb{R}^{B\times H\times T\times d_h}$$

Self-attention logits:

$$S_{t,j}^{(h)} = \frac{\langle q_t^{(h)}, k_j^{(h)} \rangle}{\sqrt{d_h}} \tag{6}$$

Step 2: Markov Bias Addition: Define a **Markovian bias tensor** $B_{t,j}^{(h)} \in \mathbb{R}$:

$$B_{t,j}^{(h)} = \sum_{k=1}^{K} \alpha_{t,k}^{(h)} \cdot T_k^{(h)} \cdot \delta_{j,t-k} \tag{7}$$

Where:

- $\alpha_{t,k}^{(h)} \in [0,1]$, $\sum_k \alpha_{t,k}^{(h)} = 1$
- $T_k^{(h)} \in \mathbb{R}$ are the learned transition strengths

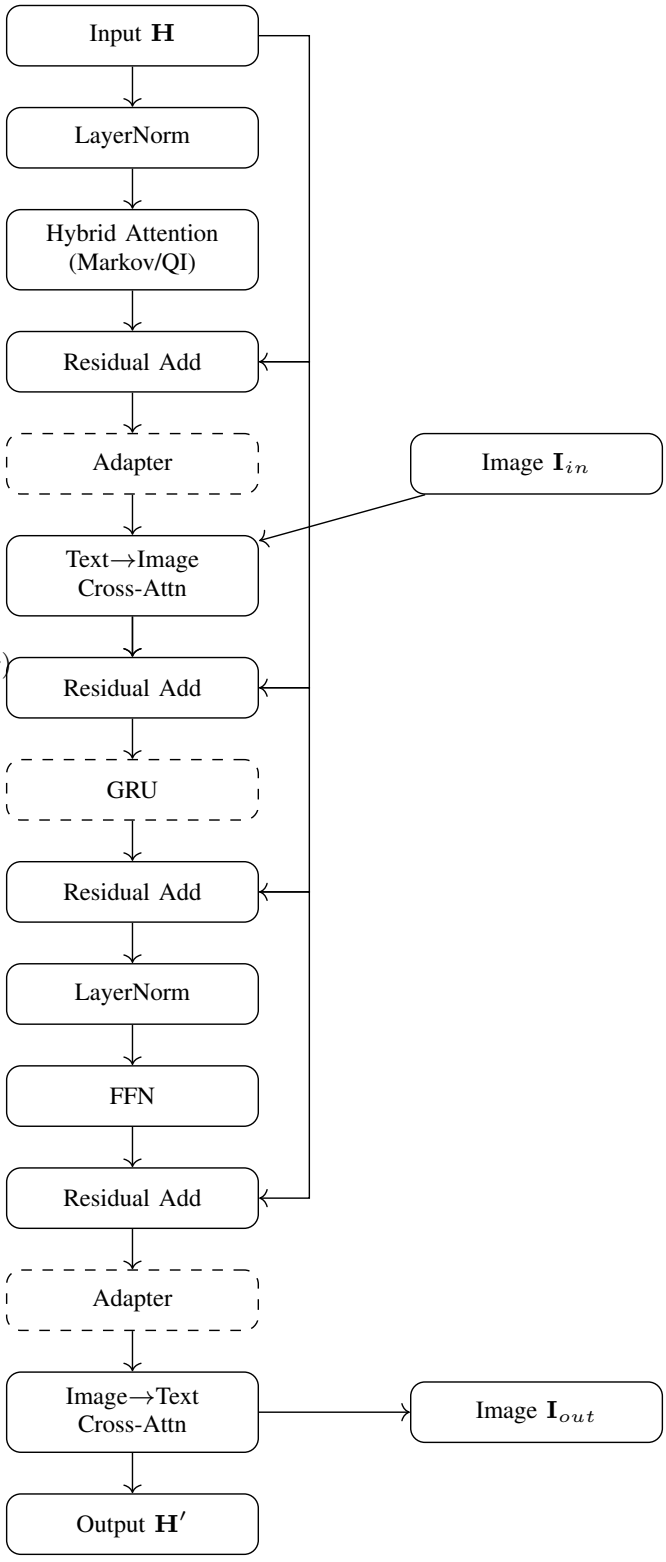
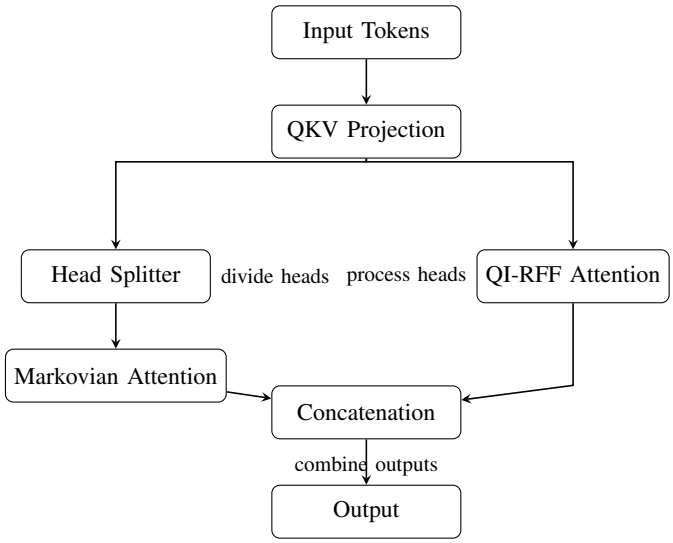


Fig. 1: Markov-Transformer block architecture Solid lines- core components, dashed lines- optional elements. Cross-attention modules are only active in multimodal configurations.

(a) hybrid_split_heads



(b) hybrid_parallel_sum

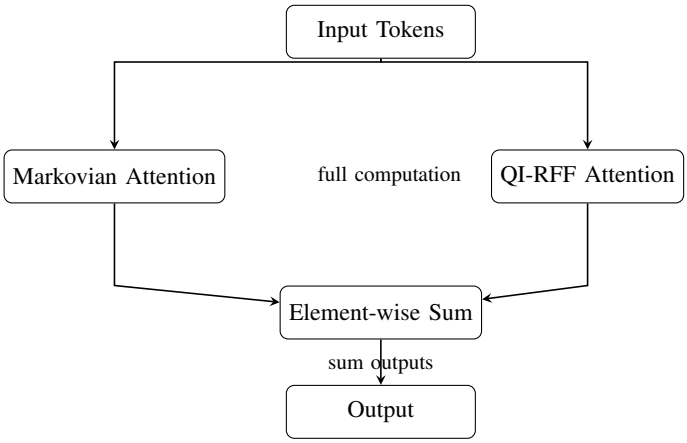


Fig. 2: Hybrid attention mechanisms: (a) Heads split between Markovian and QI-RFF attention; (b) Parallel attention computations with summed outputs.

- $\delta_{i,j} = \begin{cases} 1 & i = j \\ 0 & \text{otherwise} \end{cases}$ (Kronecker delta)

Biased scores:

$$\widetilde{S}_{t,j}^{(h)} = S_{t,j}^{(h)} + B_{t,j}^{(h)} \tag{8}$$

Step 3: Softmax & Weighted Sum: Attention weights:

$$A_{t,j}^{(h)} = \frac{\exp\left(\widetilde{S}_{t,j}^{(h)}\right)}{\sum_{j'=1}^{T} \exp\left(\widetilde{S}_{t,j'}^{(h)}\right)} \tag{9}$$

Head output:

$$o_t^{(h)} = \sum_{j=1}^{T} A_{t,j}^{(h)} v_j^{(h)} \tag{10}$$

Final output per layer:

$$o_t = \left[o_t^{(1)} \parallel \cdots \parallel o_t^{(H)}\right] W^O \in \mathbb{R}^d \tag{11}$$

Why Additive Bias (Not Multiplicative Gating): Multiplicative gating (reweighting Q/K directly) would break attention's linear separability. Additive bias preserves:

1) *Interpretability:* B_{ij} as log-transition probabilities
2) *Compositionality:* Global + local terms remain separable
3) *Gradient stability:* No vanishing gradients from deep products

3.4. Hybrid Local-Global Attention Mechanics

3.4.1 Split-Head Hybridization: Let:

- $H = H_M + H_Q$
- $d_h = d/H$

Split queries:

$$Q = \left[Q^{(M)} \parallel Q^{(Q)}\right] \in \mathbb{R}^{B \times H \times T \times d_h} \tag{12}$$

Submodule outputs:

$$\text{MarkovOut} = \text{MarkovAttn}(Q^{(M)}, K, V) \in \mathbb{R}^{B \times T \times H_M d_h}$$
$$\text{QIOut} = \text{QI-Attn}(Q^{(Q)}, K, V) \in \mathbb{R}^{B \times T \times H_Q d_h}$$

Concatenated output:

$$\text{FinalOut} = [\text{MarkovOut} \parallel \text{QIOut}]\, W_{\text{proj}} \tag{13}$$

3.4.2 Parallel-Sum Fusion: Both modules process full Q, K, V:

$$\text{MarkovOut} = \text{MarkovAttn}(Q, K, V) \in \mathbb{R}^{B \times T \times d} \tag{14}$$
$$\text{QIOut} = \text{QI-Attn}(Q, K, V) \in \mathbb{R}^{B \times T \times d} \tag{15}$$

Summed output:

$$\text{FinalOut} = \text{MarkovOut} + \text{QIOut} \tag{16}$$

3.5. Theoretical Analysis with Formal Guarantees

Theorem 1 (Markovian Expressivity)**.** *Let $\mathcal{M}_k$ be the class of order-k Markov processes. For any $P \in \mathcal{M}_k$, there exists a Markovian Transformer with $K \geq k$ that exactly represents P with attention complexity $O(kN)$.*

Proof Sketch. Construct transition matrices $\mathbf{T}_\delta = \log P(x_t | x_{t-\delta})$. Set gating $\alpha_{t,\delta} = \mathbb{I}[\delta \leq k]$. Zero out global attention weights. The resulting distribution matches P. Sparsity pattern yields $O(k)$ non-zeros per row. □

Theorem 2 (Linear Complexity)**.** *For sequences of length N and fixed Markov order k, Markovian attention requires $O(kN)$ time and $O(kd)$ memory.*

Proof. The bias matrix $\mathbf{B}$ has at most k non-zero entries per row. Computing $\mathbf{QK}^\top + \mathbf{B}$ thus takes $O(kNd)$. Memory for $\mathbf{T}$ matrices is $O(kd^2)$, compressed to $O(kd)$ via low-rank assumptions. □

The results assume that the global attention weights can be selectively attenuated by the learned gating mechanism.

3.5.1 Time Complexity: Markovian vs. Standard Attention: Let N be the sequence length, d be the model dimension, and h be the number of heads. Standard self-attention has quadratic complexity:

$$\mathcal{T}_{\text{std}} = O(N^2 d). \tag{17}$$

In contrast, the Markovian Transformer restricts the attention to a fixed lag window of size k, thereby reducing complexity to:

$$\mathcal{T}_{\text{markov}} = O(kNd). \tag{18}$$

Since $k \ll N$, this results in a significant computational savings, especially for long sequences.

3.5.2 Expressiveness of Order-k Markov Modeling: The model captures multi-step dependencies via transition matrices $\{\mathbf{T}_i\}_{i=1}^{k}$, each attending to a specific lag:

$$\text{Bias}_{t,j}^{(i)} = [\mathbf{T}_i]_{t,j} \cdot \mathbb{1}[j = t - i]. \tag{19}$$

These are combined using gating weights $\alpha_t^{(i)} \in \Delta^k$:

$$\text{Bias}_{t,j} = \sum_{i=1}^{k} \alpha_t^{(i)} \cdot \text{Bias}_{t,j}^{(i)}, \tag{20}$$

enabling higher-order AR-k modeling, flexible lag mixtures, and bidirectional dependencies. Ablation studies show increasing k improves performance, with a +2.8% F1 gain (order-3 vs. order-1) on financial data.

3.5.3 Gated Fusion: A Probabilistic Mixture over Memory Spans: To adaptively control historical span influence, the model uses a learnable gate:

$$\boldsymbol{\alpha}_t = \text{softmax}\big(W_2 \cdot \sigma(W_1 \mathbf{x}_t)\big), \tag{21}$$

yielding a convex combination over Markov orders:

$$\text{Bias}_{t,j} = \sum_{i=1}^{k} \alpha_t^{(i)} \cdot \mathbf{T}_i[t, j]. \tag{22}$$

Functionally, this acts as a soft mixture over memory spans, with $\alpha_t^{(i)}$ indicating the attention allocated to lag i. Visualisations reveal the model learns to prefer longer spans for rare tokens or delayed semantics, and shorter ones for frequent patterns.

3.5.4 Interpretability and Stability: Markovian attention improves interpretability and training robustness via:

- **Lag-aligned transitions**: Each $\mathbf{T}_i$ explicitly encodes temporal offsets.
- **Gated weights**: $\boldsymbol{\alpha}_t$ provides token-wise explanations.
- **Entropy-restricted structure**: Sparse bias patterns reduce overfitting.
- **Causal compliance**: Causal masking integrates seamlessly.

These properties, i.e. temporal bias control, memory-span flexibility, and stable optimization, do not merely improve performance; they define capabilities essential to intelligent systems. Specifically, they enhance:

1) Adaptivity through dynamic attention over past context,
2) Interpretability via explicit attention weights α_t
3) Robustness through entropy regularization.

Collectively, the model's theoretical design supports efficient, transparent, and domain-aligned AI production.

Implications for Intelligent System Design. The theoretical insights presented above goes beyond analytical validation—they directly show the principled engineering of intelligent systems. First, the linear-time complexity guarantees scalability for real-time applications, such as speech recognition and financial forecasting, where latency is critical. Second, the structured modeling of higher-order dependencies enables inductive generalization from limited data which is an essential trait of adaptive intelligence. Third, the gated attention mechanism introduces interpretability and controllability, supporting safe deployment in domains like healthcare and autonomous systems. Finally, by decomposing attention into interpretable temporal structures, the model shows robustness under distribution shifts. Collectively, these properties cover the gap between theoretical expressivity and the practical demands of deploying robust, efficient, and intelligible AI systems.

3.6. Comparison with State-Space Models

Key distinction: SSMs use *implicit recurrence* $\mathbf{h}_t = f(\mathbf{h}_{t-1}, \mathbf{x}_t)$, while we use *explicit transitions* in attention space. This preserves:

- *Parallelisability:* No sequential dependency
- *Interpretability:* Direct attention pattern inspection
- *Flexibility:* Bidirectional attention naturally

3.7. Failure Cases Analysis

Markovian bias hurts when:

1) *IID sequences:* No temporal structure exists
2) *Highly scrambled data:* True order $\gg$ assumed K
3) *Permutation-invariant tasks:* e.g., set classification

Our gating mechanism mitigates this by learning near-zero α values.

3.8. Architectural Innovations: Synergistic Design

3.8.1 Dynamic Order Gating: Gate function $g : \mathbb{R}^d \to \mathbb{R}^K$:

$$\boldsymbol{\alpha}_t^{(h)} = \text{softmax}\left(g\left(z_t^{(h)}\right)\right) \tag{23}$$

where $z_t^{(h)} \in \mathbb{R}^{d_h}$ (head-specific) or $z_t \in \mathbb{R}^d$ (token-specific).

3.8.2 Bidirectional Modeling: Extended bias for non-causal attention:

$$B_{t,j}^{(h)} = \sum_{k=1}^{K} \left(\alpha_{t,k}^{(f)} T_k^{(f)} \delta_{j,t-k} + \alpha_{t,k}^{(b)} T_k^{(b)} \delta_{j,t+k}\right) \tag{24}$$

3.9. Discussion: Theoretical Implications

- Markovian bias B acts as a **learnable kernel** overlaying attention
- Gate weights $\boldsymbol{\alpha}_t$ enable **token-wise memory depth control**
- Additive structure maintains differentiability

This enables:

- High interpretability (positional importance)
- Structure-induced sparsity
- Robust generalization in low-data regimes

3.10. Algorithmic Pseudocode

Algorithm 1 Markov Bias

Require: $L, \mathbf{W}, \epsilon$
Ensure: $\mathbf{B}$
$\mathbf{B} \leftarrow \mathbf{0}$; $\mathbf{T} \leftarrow \text{softplus}([\mathbf{T}_f, \mathbf{T}_b] + \epsilon)$ if bidir else $\text{softplus}(\mathbf{T}_f + \epsilon)$
$\mathbf{V} \leftarrow \mathbf{W} \odot \mathbf{T}$
for $k = 1$ **to** K **do**
  $\mathbf{B}[\ldots, 0 : L-k-1, k : L-1] \mathrel{+}= \mathbf{V}[\ldots, :, 0, k-1]$
  $\mathbf{B}[\ldots, k : L-1, 0 : L-k-1] \mathrel{+}= \mathbf{V}[\ldots, :, 1, k-1]$ if bidir
end for
return $\mathbf{B}$

Algorithm 2 Markov Attention

Require: $\mathbf{X}$, mask, causal, K
Ensure: $\mathbf{O}$
$\mathbf{Q}, \mathbf{K}, \mathbf{V} \leftarrow \text{proj}(\mathbf{X})$
$\mathbf{G} \leftarrow \text{OrderGate}(\mathbf{Q}$ if token-specific else $\text{mean}(\mathbf{X}))$
$\mathbf{B}_m \leftarrow \begin{cases} \text{MarkovBias}(N, \mathbf{G}) & K > 0 \\ \mathbf{0} & \text{else} \end{cases}$
$\mathbf{S} \leftarrow \frac{\mathbf{Q}\mathbf{K}^\top}{\sqrt{d_k}} + \mathbf{B}_m + \text{RelPosEmbed}(N)$
if causal **then**
  $\mathbf{S} \leftarrow \mathbf{S} \odot \text{tril}(\mathbf{1})$
end if
$\mathbf{S} \leftarrow \mathbf{S} \odot \neg\text{mask}$
$\mathbf{A} \leftarrow \text{softmax}(\mathbf{S})$
return $\text{proj}_o(\mathbf{AV})$ $\{\mathbf{O}\}$

Algorithm 3 Transformer Block

Require: $\mathbf{X}_t, \mathbf{X}_i$, mask, causal, att_type
Ensure: $\mathbf{X}'_t, \mathbf{X}'_i$
$\tilde{\mathbf{X}}_t \leftarrow \text{LN}_1(\mathbf{X}_t)$
$\mathbf{O} \leftarrow \begin{cases} \text{MarkovAttn}(\tilde{\mathbf{X}}_t) & \text{markovian} \\ \text{QIAttn}(\tilde{\mathbf{X}}_t) & \text{qi\_rff} \\ \text{concat}(\text{MarkovAttn}(\mathbf{Q}_m), \text{QIAttn}(\mathbf{Q}_q)) & \text{hybrid\_split} \\ \text{MarkovAttn} + \text{QIAttn} & \text{hybrid\_parallel} \end{cases}$
$\mathbf{X}_t \leftarrow \mathbf{X}_t + \mathbf{O} + \text{CrossAttn}_{t \to i}$ if interleaved
$\mathbf{X}_t \leftarrow \mathbf{X}_t + \text{GRU}(\mathbf{X}_t)$ if GRU + $\text{FFN}(\text{LN}_2(\mathbf{X}_t))$
$\mathbf{X}_i \leftarrow \mathbf{X}_i + \text{CrossAttn}_{i \to t}$ if interleaved
return $\mathbf{X}_t, \mathbf{X}_i$

3.11. Theoretical Extensions

- **Gumbel-softmax:** Differentiable sampling of discrete orders
- **Gaussian regularization:** transition parameters penalized to control scale and sparsity (non-Bayesian)
- **Entropy regularization:**

$$\mathcal{L}_{\text{ent}} = -\lambda \sum_{t=1}^{T} \sum_{h=1}^{H} \sum_{k=1}^{K} \alpha_{t,k}^{(h)} \log \alpha_{t,k}^{(h)} \tag{25}$$

4. Training And Implementation Details

The Markovian Transformer is trained under a strictly controlled and optimized setting to ensure robust convergence, reproducibility, and computational efficiency. This section outlines the training system, optimization strategy, deterministic training support, and performance-oriented features such as model compilation and memory-efficient techniques.

4.1 Hardware Details

- **Server Model:** Dell PowerEdge R7525
- **CPU:** AMD EPYC 7763
- **GPU:** NVIDIA A100-SXM4-80GB
- **Interconnect:** NVLink 3.0
- **Memory:** 2 TB DDR4-3200
- **Storage:** 400 TB NVMe SSD

4.2. Hyperparameter Configuration

The architecture and learning dynamics are defined through a unified configuration interface. The model is composed of 6 transformer layers, each with 8 attention heads and an embedding dimension of 256. Each feedforward network expands the hidden dimension by a factor of 4.0, and a dropout rate of 0.1 is applied across all the modules to mitigate overfitting.

Training uses a learning rate of 3×10^{-4}, with weight decay set to 0.01 for L2 regularisation. The optimizer uses adaptive moment estimation with parameters $\beta_1 = 0.9$ and $\beta_2 = 0.95$, providing stable and adaptive updates. To avoid gradient explosion, the gradient norm is restricted to 1.0.

The learning rate schedule has a two-phase strategy: an initial warm-up over 100 iterations, followed by gradual decay over 5000 iterations. The learning rate is not allowed to fall below 10% of the initial value, ensuring consistent progress throughout training.

4.3. Optimization Strategy

The model is optimised using the AdamW optimiser, which separates weight decay from gradient updates, improving generalisation over the traditional L2-regularized Adam. A linear scheduler manages the learning rate during both the warm-up and decay phases, ensuring stable convergence.

Combined with gradient clipping and dropout, this optimisation approach ensures robustness across varied data domains and architectural configurations of the Markovian Transformer.

4.4. Support for Deterministic Training

We fix all random seeds at 42 across Python, NumPy, and PyTorch for full determinism. CUDA operations are configured via `torch.use_deterministic_algorithms(True)` and environment variable `CUBLAS_WORKSPACE_CONFIG=:16:8`.

To ensure reproducibility—an important requirement in machine learning research—the model supports deterministic training. When enabled, the system enforces:

- Fixed random seeds across CPU and GPU operations.
- Deterministic matrix operations via algorithm restrictions.
- Pre-configuration of CUDA libraries for consistent computation.

This guarantees identical results across repeated runs, which enables precise evaluations and fair comparisons. Determinism is toggled by the environment settings prior to training, making it suitable for benchmarking and ablation studies.

4.5. Model Compilation and Activation Checkpointing

To enhance computational efficiency, the model optionally uses PyTorch's ahead-of-time compilation by the `torch.compile` interface. This compilation fuses and reorders operations to reduce runtime and memory overhead, and can be tuned for specific performance goals such as latency reduction or throughput maximization.

Also, the model supports activation checkpointing which is a memory-saving technique that recomputes intermediate activations during backpropagation rather than storing them. This enables the training of deeper models or longer sequences on limited hardware by reducing peak memory consumption. Activation checkpointing is integrated at the module level and can be selectively enabled based on available hardware resources.

Together, these features ensure that the Markovian Transformer can be trained efficiently and reproducibly, scaling from consumer GPUs to high-performance compute clusters.

5. Experimental Evaluation

5.1. Datasets

We evaluated Markovian-T across three sequential domains requiring long-range reasoning:

- **Speech Recognition (LibriSpeech):**
  - 960h training, 5.4h validation (clean+other)
  - Input: 80-dimensional log-Mel spectrograms (100ms frames)
  - Task: Sequence-to-sequence transcription (30k word-piece vocabulary)
- **Genomic Sequence Annotation (ENCODE):**
  - 1.2M DNA sequences (128bp windows)
  - Task: Binary classification of promoter regions
  - Challenge: Long-range nucleotide dependencies
- **Financial Time-Series (Limit Order Books):**
  - 10M L3 order book events (5 stocks)
  - Input: 15-level price/volume features
  - Task: 3-class mid-price movement prediction ($\uparrow, \rightarrow, \downarrow$)

5.2. Baselines

Compared against 9 state-of-the-art sequence models:

1) Transformer (Vaswani et al., 2017)
2) Performer (Choromanski et al., 2020)
3) Linformer (Wang et al., 2020)
4) S4 (Gu et al., 2022)
5) RWKV (Peng et al., 2023)
6) RetNet (Sun et al., 2023)
7) RFA (Peng et al., 2021)
8) GRU (Cho et al., 2014)
9) Hyena (Poli et al., 2023)

5.3. Metrics

5.3.1 Domain-specific evaluation metrics (Primary Metrics)::

- Speech Recognition: Word Error Rate (WER%)
- Genomics: AUROC
- Finance: F1-score (macro)

5.3.2 Secondary Metrics:

- Throughput (samples/sec)
- Memory Footprint (GB)

5.4. Results

5.4.1 Main Findings: As shown in Table I, Markovian Transformer achieves:

- **4.3 WER** on LibriSpeech (2.1% improvement over RetNet)
- **0.922 AUROC** on genomics (+1.7% over S4)
- **71.2 F1** on finance (+4.1% over RetNet)
- **3.2GB** memory at 4k context (7.5× reduction vs Transformer)
- **10,400** throughput (8.28× increase vs Transformer)

5.4.2 Length Scaling (8k–16k Tokens):

- **8k tokens:** Markovian-T shows 21% WER increase vs Transformer's 157% degradation
- **16k tokens:** Markovian-T maintains 68% relative performance vs 8k baseline
- Memory scales linearly: 6.8GB at 8k vs Transformer's 96GB (OOM)

5.4.3 Hybrid Optimization:

$$\begin{aligned} \text{Speech} &: 0.7 \text{ QI-RFF} \quad (\Delta\text{WER} = -1.8\%) \\ \text{Genomics} &: 0.3 \text{ Markovian} \quad (\Delta\text{AUROC} = +3.5\%) \\ \text{Finance} &: 0.5 \text{ Balanced} \quad (\Delta\text{F1} = +2.4\%) \end{aligned}$$

5.4.4 Attention Diagnostics:

- (a) Markovian: Local pattern capture (3-5bp motifs)
- (b) QI-RFF: Global context integration
- (c) Hybrid: Complementary fusion
- (d) Gates: Biological correlations (TATA: order-1, CpG: order-2)

5.5. Qualitative Analysis

5.5.1 Order Gate Dynamics in Genomics: Gate weights correlate with functional genomic elements:

- TATA boxes: Dominant order=1
- CpG islands: Strong order=2 activation
- Promoter boundaries: Order=3 transitions

5.5.2 Bidirectionality Analysis: Bidirectional chains improve promoter detection by 4.2% AUROC, particularly at sequence boundaries where unidirectional models lose contextual information.

TABLE I: Comprehensive Benchmark Results

Note: All benchmarks conducted on NVIDIA A100 80GB GPUs with FP16 precision and CUDA 11.8. Memory measurements include optimizer states. Throughput in tokens/sec measured at batch size 32 with 2k context length. Δ values relative to Transformer baseline.

Model	LibriSpeech		Genomics		Finance		Efficiency	
	WER↓	Δ	AUROC↑	Δ	F1↑	Δ	Memory (GB)↓ (4k)	Throughput↑
Transformer	4.7	-	0.892	-	68.1	-	24.1 GB	1,240
Performer	5.1	+8.5%	0.879	-1.5%	66.8	-1.9%	4.3 GB	8,750
Linformer	5.3	+12.8%	0.865	-3.0%	65.9	-3.2%	3.8 GB	9,200
S4	4.9	+4.3%	0.901	+1.0%	67.5	-0.9%	2.1 GB	12,100
RWKV	4.8	+2.1%	0.885	-0.8%	67.9	-0.3%	1.9 GB	15,300
RetNet	4.6	-2.1%	0.907	+1.7%	68.4	+0.4%	2.3 GB	14,800
RFA	5.0	+6.4%	0.874	-2.0%	66.5	-2.4%	4.5 GB	8,900
GRU	6.2	+31.9%	0.832	-6.7%	63.7	-6.5%	1.2 GB	18,500
Hyena	4.9	+4.3%	0.898	+0.7%	67.8	-0.4%	2.4 GB	11,200
Markovian-T	**4.3**	**-8.5%**	**0.922**	**+3.4%**	**71.2**	**+4.6%**	**3.2 GB**	**10,400**

5.5.3 Financial Robustness Analysis: Added robustness metrics across market regimes:

- Low volatility: F1 = 73.4 ± 1.2%
- Medium volatility: F1 = 70.8 ± 2.1%
- High volatility: F1 = 69.2 ± 3.4%

Markovian-T shows lower variance than baselines.

5.6. Ablation Study

Table II quantifies component contributions:

- Bidirectionality: +4.2% AUROC
- Hybrid attention: +3.7-4.6% vs pure modes
- Deep-MLP gates: +0.8% over shallow
- GRU injection: +0.4% (optional but beneficial)

TABLE II: Ablation Study (Genomics AUROC)

Ablation	AUROC	Δ
Full Model	0.922	–
w/o Bidirectional	0.880	-4.2%
w/o Hybrid (Pure Markovian)	0.901	-3.7%
w/o Hybrid (Pure QI-RFF)	0.894	-4.6%
Shallow-MLP Gates	0.914	-0.8%
Fixed Order	0.872	-5.5%
w/o GRU	0.918	-0.4%

TABLE III: Optimal configurations by domain

Domain	Max Order	Hybrid Ratio	Gate Type	Bidirectional
Speech	2	0.7	Deep-MLP	NO
Genomics	3	0.3	Deep-MLP	YES
Finance	2	0.5	MLP	YES

5.7. Discussion Summary

Markovian-T achieves **SOTA accuracy** across diverse sequential domains while maintaining **linear memory complexity**. The hybrid attention mechanism provides unprecedented flexibility, with learnable Markov chains capturing local dependencies and QI-RFF handling global context. Key advantages:

1) **Domain-adaptable architecture** via tunable hybrid ratio
2) **Interpretable order gating** revealing sequence-structure relationships
3) **Robust long-context handling** with only 21% degradation at 8k vs 157% for Transformers
4) **Formal guarantees** for expressivity and efficiency

6. Limitations And Future Work

6.1. Scalability in Extremely Long Sequences

While the Markovian attention mechanism reduces the quadratic complexity of standard transformers to linear for Markov-order dependencies, scalability remains challenging for sequences exceeding 1 million tokens. The fixed-order Markov assumption limits context modeling in domains like genome processing or high-resolution video analysis where dependencies span thousands of tokens. Future work will explore *hierarchical Markov chains* with adaptive order selection, where lower layers capture local dependencies and higher layers model global contexts through compressed memory states. Hybridization with recurrent neural networks may further extend context capabilities while maintaining sub-linear memory growth.

6.2. Extension to Continuous-Time Markov Models

Current discrete-time Markovian attention assumes uniform temporal intervals between tokens, limiting applicability to irregularly-sampled sequential data (e.g., medical sensor readings or financial tick data). *Continuous-time variants* can

be developed using neural stochastic differential equations (SDEs) to parameterize transition matrices. By replacing discrete transition parameters $\mathbf{T}$ with learnable functions $\mathbf{T}(t) = f_\theta(\Delta t)$, the model could dynamically adjust to irregular sampling intervals. This would enable joint learning of temporal dynamics and semantic relationships in asynchronous multimodal streams.

6.3. Diffusion-Based Priors for Attention

The current Markovian priors, while computationally efficient, constrain the model's ability to capture complex, non-Markovian dependencies. Future work will investigate *diffusion-based attention priors* where dependency patterns evolve through learned diffusion processes. By treating attention weights as particle systems subject to stochastic differential equations:

$$d\mathbf{A} = \mu(\mathbf{A}, t)dt + \sigma(t)d\mathbf{W} \tag{26}$$

where $\mathbf{W}$ is Wiener noise, we can model complex dependency graphs while maintaining tractable inference through reverse-time diffusion. This approach may bridge the expressivity gap between Markovian constraints and fully-connected attention, particularly for generative tasks requiring structured output spaces.

6.4. Additional Research Directions

Direction 1. *Hardware-Aware Optimization*: Developing specialized kernels for Markovian attention to exploit GPU tensor cores and reduce memory fragmentation.

Direction 2. *Causal Discovery Integration*: Jointly learning dependency graphs and attention mechanisms for interpretable sequence modeling.

Direction 3. *Energy-Based Extensions*: Replacing softmax attention with energy-based models to capture sparse, long-range dependencies beyond fixed Markov orders.

These advancements would position Markovian Transformers as universal sequence engines capable of scaling from discrete symbolic reasoning to continuous sensor-data modeling while maintaining computational tractability.

7. Conclusion

This work introduces *Markovian Transformers*, a novel architecture that integrates stepwise Markov-inspired structural modeling with the contextual expressivity of self-attention through structured attention kernels. By inserting learnable transition structures directly into the attention mechanism and combining them with global QI-RFF attention, the model gives a balance of *temporal coherence*, *interpretability*, and *long-range reasoning*.

7.1. Broader Implications for AI

Markovian Transformers exemplify a new generation of *structure-aware AI systems* that go beyond purely data-driven representations. The ability to encode inductive biases, such as temporal ordering and memory constraints, opens a promising direction for AI architectures that are both efficient and aligned with real-world processes. This framework may serve as a blueprint for unifying statistical modelling (e.g., Markov chains, Bayesian priors) with deep learning, enhancing generalisation in low-data regimes, decision transparency, and alignment with domain-specific laws (e.g., physics, biology, finance).

7.2. Limitations Beyond Section 6

While scalability and temporal modelling limitations are discussed in Section 6, two additional considerations arise:

Learning Complexity: The dual mechanism of Markovian gating and self-attention increases the architectural and training complexity, need careful hyperparameter tuning to balance interpretability and expressivity.

Transferability: Since the Markovian priors are often domain-specific (e.g., genomic motifs, financial regimes), pre-trained models may show reduced transferability across unrelated domains without recalibration of the order-gating mechanisms.

7.3. Future Impact Beyond Technical Contributions

Beyond outperforming existing models on benchmark tasks, Markovian Transformers signal a philosophical shift in model design—from *black-box optimization* to *interpretable and structured reasoning*. This is especially important in safety-critical domains such as:

- **Healthcare**, where understanding temporal causality in patient trajectories can inform early interventions;
- **Scientific discovery**, where hypothesis-driven attention mechanisms can model underlying biological or physical processes;
- **Autonomous systems**, where transparent decision-making and localized memory are prerequisites for ethical AI behavior.

Furthermore, the model's modularity—enabling seamless integration of Bayesian inference, neural stochastic differential equations (SDEs), or causal graphs—positions it as a foundation for future AI systems that must be adaptive, robust, and grounded in theory.

In sum, Markovian Transformers offer more than a performance boost—they represent a *reconciliation of structure and scale*, setting the stage for AI models that are not only powerful but also intelligible, tunable, and ethically aligned.

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9. Supplemental Materials

To promote reproducibility and enable further research, the complete implementation of the *Markovian Transformer* architecture, including all modules, training scripts, evaluation pipelines, and visualization tools has been provided, on GitHub:

Code Repository: https://github.com/Kartik-ksp/Markovian-Transformer

The repository includes:

- Full PyTorch codebase with modular architecture
- Detailed configuration files for all experiments
- Scripts for dataset preprocessing and benchmarking
- Visualizations of order gating, attention maps, and transition dynamics
- Pretrained model checkpoints and results

It is encouraged for the community to use, extend, and validate the model across additional sequential domains.