

Lab 10

For this lab, you will implement a dynamic programming algorithm to estimate the state of the coin (Fair or Biased) for the fair bet casino. This will require two arrays (lists),  $VF_i$  and  $VB_i$ , where  $VF_i$  is the maximum probability of the path up to flip  $i$  (1-indexed) ends in state F. Likewise,  $VB_i$  is the maximum probability of the path up to flip  $i$  (1-indexed) ends in state B. The main recursion is:

$$VF_i = P_{x_i} \max \begin{cases} 0.9 VF_{i-1} \\ 0.1 VB_{i-1} \end{cases}$$
$$VB_i = P_{x_i} \max \begin{cases} 0.9 VB_{i-1} \\ 0.1 VF_{i-1} \end{cases}$$

where  $P_{x_i}$  is the probability of getting coin flip result  $x_i$ . Initialize  $VF_0 = VB_0 = 0.5$ .

Here is the pseudocode (where strings are 1-indexed):

Provide string x, the sequence of H and T for heads and tails and output string pi, the sequence of coins being used for the maximum probability path.

Provide also TP, the probability of transitioning back to the same state (0.9 by default)

FairCasino(x,TP)

Make arrays VF and VB for length(x)+1 states, 0-indexed

$VF_0 \leftarrow 0.5$

$VB_0 \leftarrow 0.5$

for i=0 to length(x)

if (xi = H)

$Px \leftarrow 0.75$

else

$Px \leftarrow 0.25$

$VF_i \leftarrow 0.5 \times \max(TP \times VF_{i-1}, (1-TP) \times VB_{i-1})$

$VB_i \leftarrow Px \times \max(TP \times VB_{i-1}, (1-TP) \times VF_{i-1})$

Make empty string pi

i ← length(x)

if ( $VF_i > VB_i$ )

state ← "F"

pi ← "F"

else

state ← "B"

pi ← "B"

while(i>1)

if (state = "F")

if ( $VF_i = 0.5 \times (TP \times VF_{i-1})$ )

state ← "F"

pi ← "F" + pi

else

state ← "B"

pi ← "B" + pi

else

if (xi = "H")

$Px \leftarrow 0.75$

else

$Px \leftarrow 0.25$

if ( $VB_i = Px \times (TP \times VB_{i-1})$ )

state ← "B"

pi ← "B" + pi

else

state ← "F"

pi ← "F" + pi

i ← i - 1

return pi

Note that the parenthesis guarantee that the multiplication will be in the same order as the fill step, otherwise rounding might occur differently from fill and traceback.

Run the algorithm with the sequence:

x= HHHHTTTTHHHHHHHHTHTHTHTHHHHTHHTTTTHHTHHT