

Initial Distribution

State	
$A_1 = \text{true}$	0.99

Transition Probabilities:

	$A_{t+1} = \text{true}$	$A_{t+1} = \text{false}$
$A_t = \text{true}$	0.99	0.01
$A_t = \text{false}$	0.01	0.99

Emission Probabilities:

State	E	$P(E \text{State})$
$A_t = \text{true}$	1	0.2
$A_t = \text{true}$	0	0.8
$A_t = \text{false}$	1	0.9
$A_t = \text{false}$	0	0.1

1. Draw the HMM implied by the CPTs above.
2. What is the probability of observing the emission sequence ($E_1 = 0, E_2 = 1, E_3 = 0$)?
3. Calculate $P(A_4 = \text{true} | E_1 = 0, E_2 = 1, E_3 = 0)$.