

## Task 7: Training The HMM

Your aim is to calculate the parameters of the HMM which you will use to predict when the dice is switched between fair and loaded. The prediction itself (using the Viterbi algorithm) will be carried out in the following session. In the third session, you will use the same approach to predict properties of real biological sequence data.

1. Download and examine the dice dataset. This dataset contains a number of files corresponding to sequences of states. The first line in each is the observed sequence, which corresponds to the numbers shown on the dice, and the second line is the hidden sequence, corresponding to whether the fair or loaded dice was used. This can be used as labelled training data for an HMM. The `main` method picks out a training set from the data set for you. In the next task, we will evaluate our HMM using cross-validation.
2. Your task in this session is to use the sequences to estimate the transition probabilities and emission probabilities. Note that, although in this task there are only two ordinary states for the dice (fair and loaded, not counting special start and end states), in the biological task, there will be more states. So you may want to write your code to be general enough to cope with more than two states now.
3. You need to calculate two matrices for the HMM: transition matrix (A) and emission matrix (B). The method `estimate_hmm(training_data)` returns a list with these two matrices.
4. The transition matrix (A) consists of the estimates of transition probabilities.

*Example:* What is the probability that a roll with a fair dice will be followed by a roll with the loaded dice?

$$P(F \rightarrow L) = \frac{\text{count}(F \rightarrow L)}{\text{count}(\text{all transitions from F})}$$

For this dataset there are two ordinary states, fair and loaded, and two special states, start and end. You therefore need the probabilities of the following state sequences:

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fair -> fair, fair -> loaded, loaded -> fair, loaded -> loaded,
start -> fair, start -> loaded, fair -> start, loaded -> start,
end -> fair, end -> loaded, fair -> end, loaded -> end,
start -> end, end -> start, start -> start, end -> end
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Can you make a prediction about the probabilities of some of these transitions?

5. The emission probabilities (B) measure how probable it is to obtain a particular roll given the dice type. You can calculate it by counting the number of times each dice roll appears for the given state (fair or loaded) and dividing by the count of that state. Apart from standard 1 – 6 roll observations, we introduce special start and end observations that can only be emitted by the start and end hidden states.
6. Once you have calculated these probabilities, make sure that the numbers are plausible. Your transition and emission tables should include probability values for all state–observation pairs, even if they are 0.

*Note:* *die* and *dice* are both acceptable singular forms of the word *dice* in English. As computational linguists, we would be, however, quite happy if *die* died out in this usage.