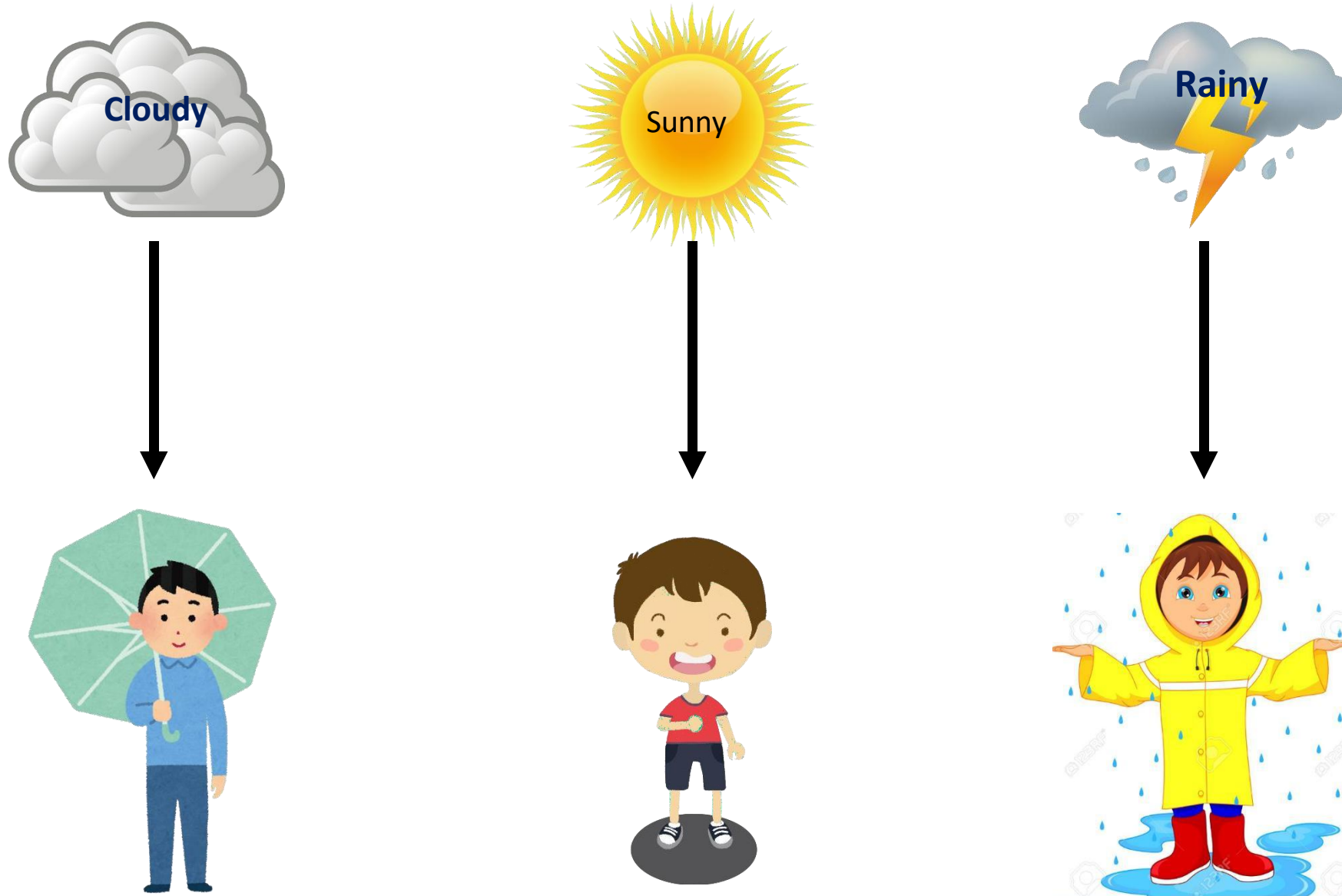





































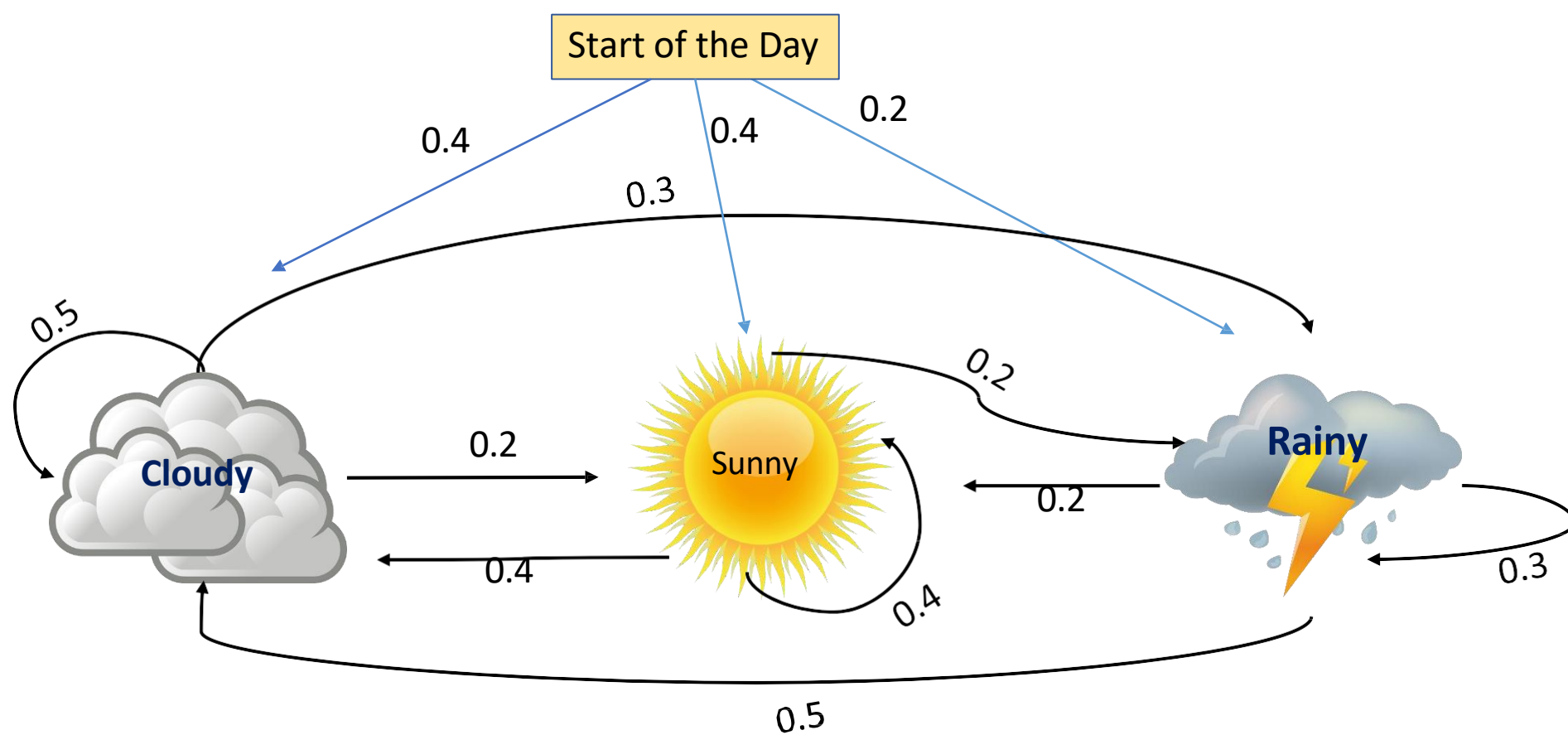
Hidden Markov Model



10-Day Weather

As of 12:44 IST

Sat 09	23°/11°		Sunny	 4%	 WNW 11 km/h	
Sun 10	23°/10°		Mostly Sunny	 3%	 WNW 14 km/h	
Mon 11	23°/10°		Mostly Sunny	 3%	 S 5 km/h	
Tue 12	21°/10°		Mostly Sunny	 12%	 SE 8 km/h	
Wed 13	22°/10°		Sunny	 3%	 SSE 8 km/h	
Thu 14	22°/10°		Mostly Sunny	 3%	 SW 8 km/h	
Fri 15	21°/10°		Partly Cloudy	 3%	 WNW 8 km/h	
Sat 16	21°/10°		Mostly Sunny	 3%	 WNW 8 km/h	
Sun 17	21°/10°		Partly Cloudy	 3%	 WNW 8 km/h	



Future Day
→

	Cloudy	Sunny	Rainy
Cloudy	0.5	0.2	0.3
Sunny	0.4	0.4	0.2
Rainy	0.3	0.2	0.5

↑
Present Day

Cloudy

(Event 1)



Sunny

(Event 2)



Cloudy

(Event 3)



Rainy

(Event 4)

$P(E2 | E1)$



$P(\text{Sunny} | \text{Cloudy})$



(Probability of Sunny will happened after the cloudy
already happened)



Cloudy - > Sunny = (0.2)

Future Day



Present Day

	Cloudy	Sunny	Rainy
Cloudy	0.5	0.2	0.3
Sunny	0.4	0.4	0.2
Rainy	0.3	0.2	0.5



$P(E2, E3, E4 \mid E1)$

	Cloudy	Sunny	Rainy
Cloudy	0.5	0.2	0.3
Sunny	0.4	0.4	0.2
Rainy	0.3	0.2	0.5

$P(\text{init Prob. Of } E1) * P(E2 \mid E1) * P(E3 \mid E2) * P(E4 \mid E3)$

Probability = 0.2 * 0.4 * 0.3

Cloudy	Sunny	Rainy
0.4	0.4	0.2

(Event 1)

(Event 2)

(Event 3)

(Event 4)

(Cloudy / Sunny /Rainy)

(Cloudy / Sunny /Rainy)

(Cloudy / Sunny /Rainy)

(Cloudy / Sunny /Rainy)

1. Cloudy -> Sunny -> Rainy -> Cloudy = P 1

2. Cloudy -> Rainy -> Cloudy -> Sunny = P 2

.

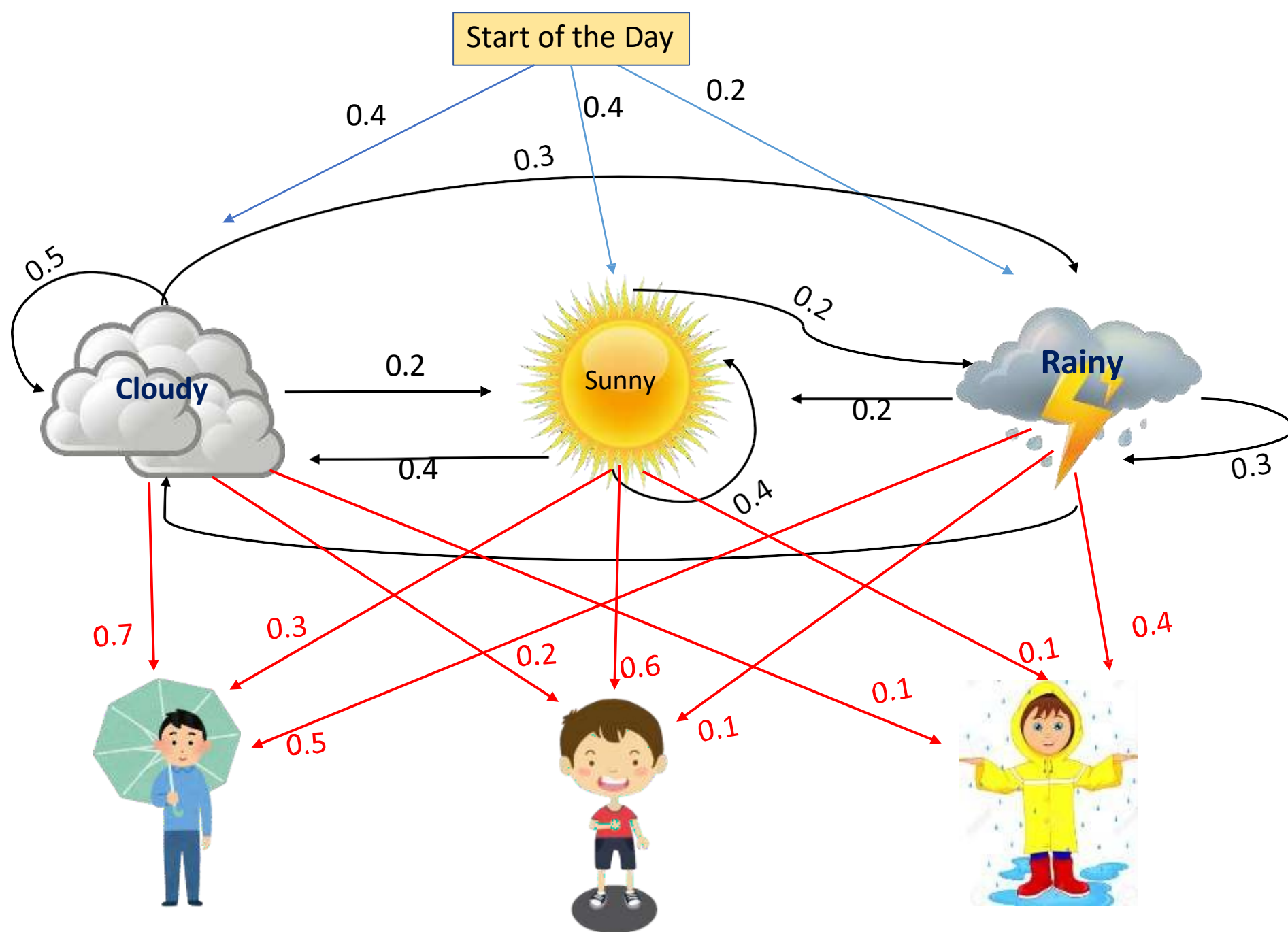
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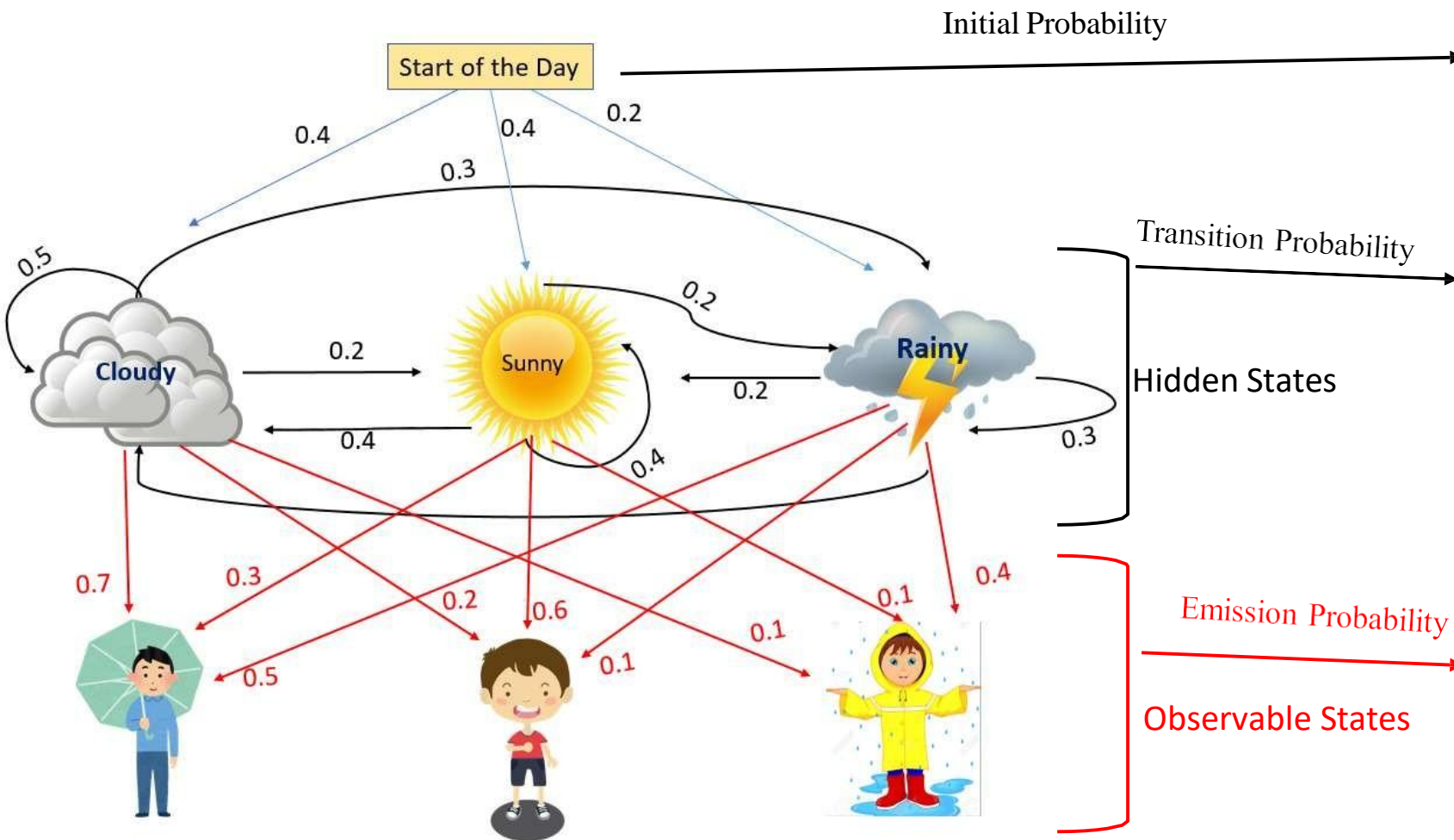
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81. Sunny -> cloudy -> Rainy -> Rainy = P 81





Initial Probability Matrix

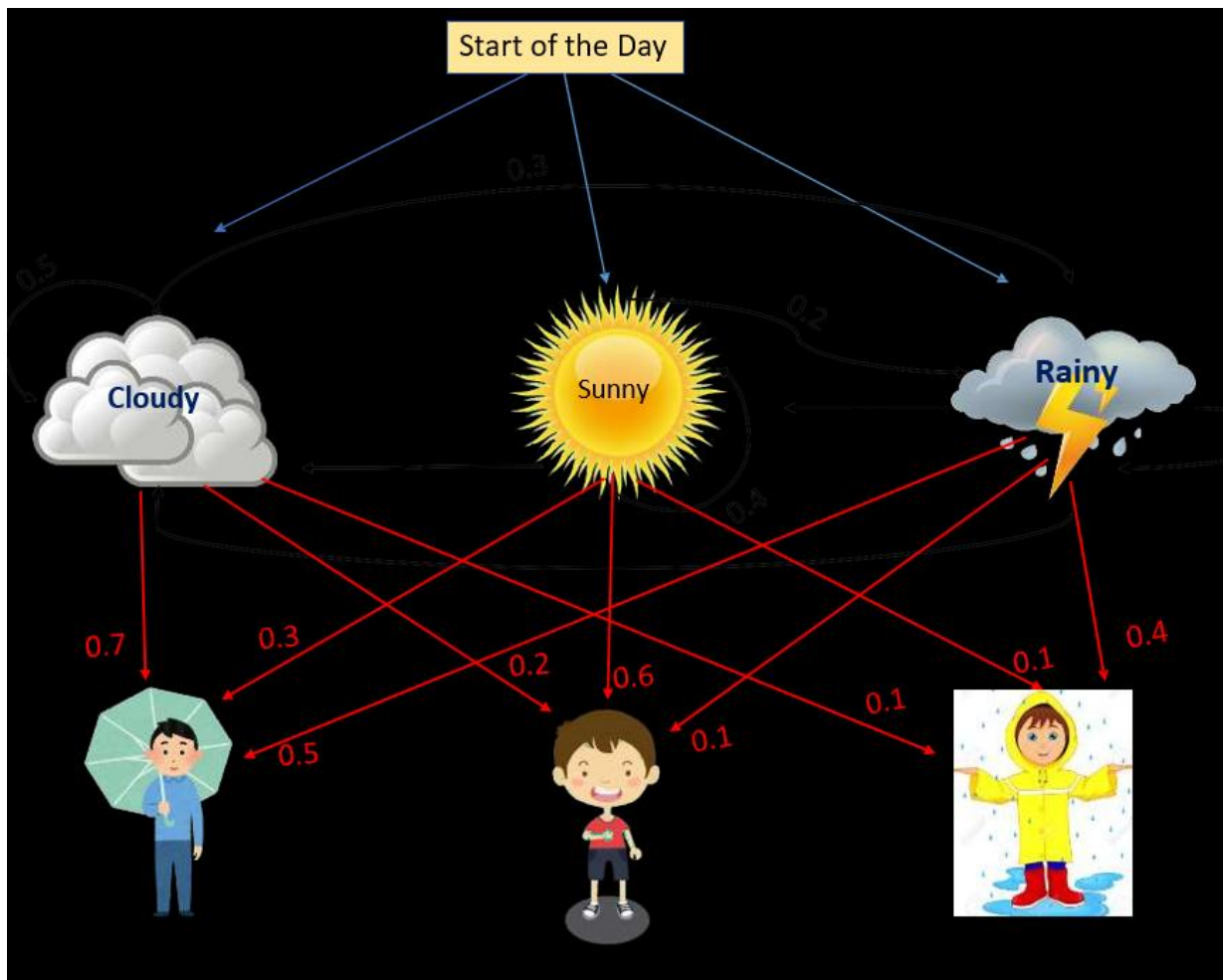
Cloudy	Sunny	Rainy
0.4	0.4	0.2

Transition Probability Matrix

	Cloudy	Sunny	Rainy
Cloudy	0.5	0.2	0.3
Sunny	0.4	0.4	0.2
Rainy	0.3	0.2	0.5

Emission Probability Matrix

	Umbrella	Normal	Raincoat
Cloudy	0.7	0.2	0.1
Sunny	0.3	0.6	0.1
Rainy	0.5	0.1	0.4



Initial Probability

Initial Probability Matrix

Cloudy	Sunny	Rainy
0.4	0.4	0.2

Transition Probability

Transition Probability Matrix

	Cloudy	Sunny	Rainy
Cloudy	0.5	0.2	0.3
Sunny	0.4	0.4	0.2
Rainy	0.3	0.2	0.5

Hidden States

Emission Probability

Emission Probability Matrix

	Umbrella	Normal	Raincoat
Cloudy	0.7	0.2	0.1
Sunny	0.3	0.6	0.1
Rainy	0.5	0.1	0.4

Observable States



?

?

?

?

(Cloudy / Sunny /Rainy)

(Cloudy / Sunny /Rainy)

(Cloudy / Sunny /Rainy)

(Cloudy / Sunny /Rainy)

3

*

3

*

3

*

3

=

81

1

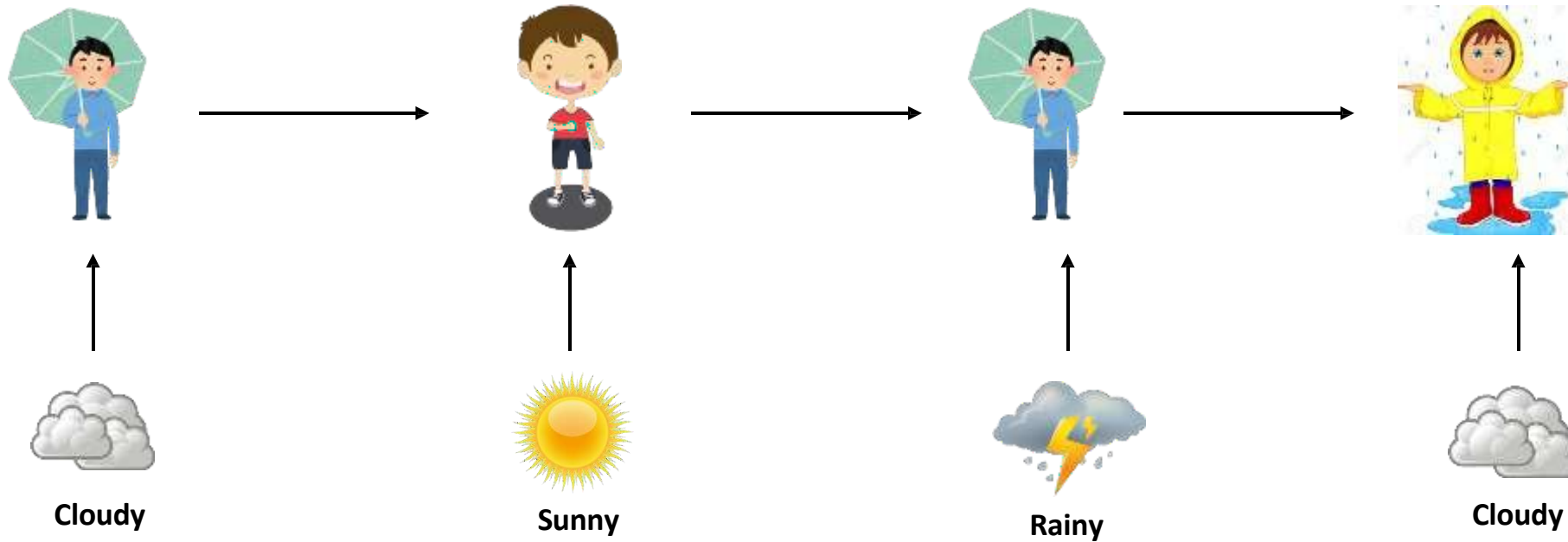


2



81





$$P(\text{Umbrella} \mid \text{Cloudy}) * P(\text{Normal} \mid \text{Sunny}) * P(\text{Umbrella} \mid \text{Rainy}) * P(\text{Raincoat} \mid \text{Cloudy})$$

*

$$P(\text{init prob. Of Cloudy}) * P(\text{Sunny} \mid \text{cloudy}) * P(\text{Rainy} \mid \text{Sunny}) * P(\text{Cloudy} \mid \text{Rainy})$$

Emission Probability Matrix

	Umbrella	Normal	Raincoat
Cloudy	0.7	0.2	0.1
Sunny	0.3	0.6	0.1
Rainy	0.5	0.1	0.4

Transition Probability Matrix

	Cloudy	Sunny	Rainy
Cloudy	0.5	0.2	0.3
Sunny	0.4	0.4	0.2
Rainy	0.3	0.2	0.5

Initial Probability Matrix

Cloudy	Sunny	Rainy
0.4	0.4	0.2



= P 1
= P 2
= P 81