

# 第10次作业

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1. C. 2. A 3. C

4. (1).  $Q = \{Box1, Box2, Box3\}$ .

$V = \{\text{苹果, 桔子}\} = \{a, o\}$ .  $\pi = [\frac{1}{3}, \frac{1}{3}, \frac{1}{3}]$

$$A = \begin{bmatrix} \frac{1}{3} & \frac{1}{3} & \frac{1}{3} \\ \frac{1}{3} & \frac{1}{3} & \frac{1}{3} \\ \frac{1}{3} & \frac{1}{3} & \frac{1}{3} \end{bmatrix}, B = \begin{bmatrix} \frac{1}{2} & \frac{1}{2} \\ \frac{3}{4} & \frac{1}{4} \\ \frac{1}{4} & \frac{3}{4} \end{bmatrix}, \lambda = \{A, B, \pi\}$$

(2) 使用 viterbi 算法. 序列  $O = \{a, a, o, o, o\}$ .

初值:  $\delta_1(i) = \pi_i b_i(o_1)$

$$\therefore \delta_1(1) = \frac{1}{3} \times \frac{1}{2} = \frac{1}{6}, \delta_1(2) = \frac{1}{3} \times \frac{3}{4} = \frac{1}{4}, \delta_1(3) = \frac{1}{3} \times \frac{1}{4} = \frac{1}{12}$$

$$\psi_1(1) = 0, \psi_1(2) = 0, \psi_1(3) = 0.$$

迭代:  $\delta_2(i) = \max_{1 \leq j \leq 3} [\delta_1(j) a_{ji} b_i(o_2)]$

$$\therefore \delta_2(1) = \max \left\{ \frac{1}{6} \times \frac{1}{3}, \frac{1}{4} \times \frac{1}{3}, \frac{1}{12} \times \frac{1}{3} \right\} \times \frac{1}{2} = \frac{1}{24}, \psi_2(1) = 2.$$

$$\delta_2(2) = \frac{1}{12} \times \frac{3}{4} = \frac{1}{16}, \psi_2(2) = 2$$

$$\delta_2(3) = \frac{1}{12} \times \frac{1}{4} = \frac{1}{48}, \psi_2(3) = 2.$$

$$\delta_3(i) = \max_{1 \leq j \leq 3} [\delta_2(j) a_{ji} b_i(o_3)].$$

$$\therefore \delta_3(1) = \frac{1}{3} \times \frac{1}{16} \times \frac{1}{2} = \frac{1}{96}, \psi_3(1) = 2.$$

$$\delta_3(2) = \frac{1}{3} \times \frac{1}{16} \times \frac{1}{4} = \frac{1}{192}, \psi_3(2) = 2$$

$$\delta_3(3) = \frac{1}{3} \times \frac{1}{16} \times \frac{3}{4} = \frac{1}{64}, \psi_3(3) = 2.$$

$$\delta_4(1) = \frac{1}{64} \times \frac{1}{3} \times \frac{1}{2} = \frac{1}{384}, \psi_4(1) = 3$$

$$\delta_4(2) = \frac{1}{64} \times \frac{1}{3} \times \frac{1}{4} = \frac{1}{768}, \psi_4(2) = 3$$

$$\delta_4(3) = \frac{1}{64} \times \frac{1}{3} \times \frac{3}{4} = \frac{1}{256}, \psi_4(3) = 3$$

$$\delta_5(1) = \frac{1}{3} \times \frac{1}{256} \times \frac{1}{2}, \varphi_5(3) = 3$$

$$\delta_5(2) = \frac{1}{3} \times \frac{1}{256} \times \frac{1}{4}, \varphi_5(3) = 3$$

$$\delta_5(3) = \frac{1}{3} \times \frac{1}{256} \times \frac{3}{4}, \varphi_5(3) = 3$$

∴ 最佳序列为 {Box2, Box2, Box3, Box3, Box3}.

另外, 由于各盒子独立, 故该问题实际上为独立抽取问题. 因此使用贪心找出各次各盒子到该状态最大概率选择盒子就行. 最佳序列为 {Box2, Box2, Box3, Box3, Box3}.

5. 初始状态:  $\pi = (1, 0, 0, 0, 0, 0)^T$

$$\text{则 } A = \begin{bmatrix} 0 & 0.5 & 0.5 & 0 & 0 & 0 \\ 0 & 0.2 & 0 & 0.8 & 0 & 0 \\ 0 & 0 & 0.8 & 0 & 0.2 & 0 \\ 0 & 0 & 0 & 0.4 & 0 & 0.6 \\ 0 & 0 & 0 & 0 & 0.1 & 0.9 \\ 0 & 0 & 0 & 0 & 0 & 0 \end{bmatrix}$$

$$B = \begin{bmatrix} 0 & 0 & 0 & 0 & 1 & 0 \\ 0.4 & 0.1 & 0.2 & 0.3 & 0 & 0 \\ 0.4 & 0.1 & 0.1 & 0.4 & 0 & 0 \\ 0.2 & 0.3 & 0.3 & 0.2 & 0 & 0 \\ 0.1 & 0.4 & 0.4 & 0.1 & 0 & 0 \\ 0 & 0 & 0 & 0 & 0 & 1 \end{bmatrix}$$

观测序列为 {begin, A, G, T, T, end}

则  $t=1$  时,  $x_1 = \text{begin}$ , 且有:

$$\alpha_1(1) = \pi_1(x_1) = 1, \alpha_1(2) = \alpha_1(3) = \alpha_1(4) = \alpha_1(5) = \alpha_1(6) = 0.$$

当  $t=2$ , 有  $x_2 = A$ ,  $\alpha_2(j) = b_j(A) \sum_{i=1}^6 a_{ij} \alpha_1(i)$

$$\text{则 } \alpha_2(1) = 0, \alpha_2(2) = 0.2, \alpha_2(3) = 0.2, \alpha_2(4) = \alpha_2(5) = \alpha_2(6) = 0.$$

$$t=3 \text{ 时: } x_3 = G, \alpha_3(j) = b_j(G) \left[ \sum_{i=1}^6 a_{ij} \alpha_2(i) \right]$$

$$\text{且 } \alpha_3(1) = 0, \alpha_3(2) = 0.008, \alpha_3(3) = 0.016, \alpha_3(4) = 0.048$$

$$\alpha_3(5) = 0.016, \alpha_3(6) = 0.$$

同理: 当  $t=4$  时:

$$\alpha_{1-6} = [0, 0.00048, 0.00512, 0.02512, 0.00048, 0]$$

当  $t=5$  时:

$$\alpha_{1 \rightarrow 6} = [0, 0.0000288, 0.00164, 0.000486, 0.000107, 0]$$

当  $t=6$  时:

$$\alpha_{1 \rightarrow 6} = [0, 0, 0, 0, 0, 0.000388]$$

故  $P(0|\alpha) = 0.000388$ .

(2) 序列  $O = \{\text{begin}, T, A, T, A, \text{end}\}$ .

当  $t=1$ ,  $x_1 = \text{begin}$ , 则  $V_1 = [1, 0, 0, 0, 0, 0]$

$$\psi_1 = [0, 0, 0, 0, 0, 0]$$

当  $t=2$ ,  $x_2 = T$ , 则有:  $V_2 = [0, 0.15, 0.2, 0, 0, 0]$

$$\psi_2 = [1, 1, 1, 1, 1, 1]$$

当  $t=3$ ,  $x_3 = A$ :

$$V_3 = [0, 0.012, 0.064, 0.024, 0.004, 0]$$

$$\psi_3 = [1, 2, 3, 2, 3, 1]$$

当  $t=4$ ,  $x_4 = T$ :

$$V_4 = [0, 0.00072, 0.02048, 0.00192, 0.00128, 0]$$

$$\psi_4 = [1, 2, 3, 2, 3, 4]$$

当  $t=5$ ,  $x_5 = T$ :

$$V_5 = [0, 5.76 \times 10^{-5}, 0.0065536, 0.0001536, 0.0004096, 0]$$

$$\psi_5 = [1, 2, 3, 4, 3, 5]$$

当  $t=6$ ,  $x_6 = \text{end}$ :

$$V_6 = [0, 0, 0, 0, 0, 0.00036864]$$

$$\psi_6 = [1, 2, 3, 4, 3, 5]$$

故最佳序列为:  $\{0, 2, 2, 2, 4, 5\}$ .

概率值为:  $0.00036864$

