Mathematics Mini Project 3

FM 122 – Mathematics of Uncertainty

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Question 1:

Matlab Code:

```
1
       clear all;
 2
       clc;
       format long;
 3
 4
       P = [0.2 \ 0.8; \ 0.4 \ 0.6];
 5
       E = [0.2 \ 0.4 \ 0.4; \ 0.3 \ 0.25 \ 0.45];
 6
       pi = [0.43 \ 0.57];
 7
       S = ["rainy" "sunny"];
 8
       Y = [1 1 2 1 3];
 9
       k = length(S);
10
       T = length(Y);
11
12
13 🖃
       for i = 1:k
            viterbi_prob(i,1) = pi(1,i)*E(i,Y(1,i)); %#ok<*SAGROW>
14
15
            viterbi_path(i,1) = 0;
16 <sup>L</sup>
17
18 모
       for j = 2:T
19 📮
           for i = 1:k
20日
                for v = 1:k
                     term(v) = E(i,Y(1,j))*P(v,i)*viterbi_prob(v,j-1);
21
22
                [viterbi_prob(i,j), viterbi_path(i,j)] = max(term);
23
24
25 <sup>L</sup>
26
27 🗐
       for a = 1:k
            pos(a) = viterbi_prob(a,T);
28
29 L
30
       [c, z(T)] = max(pos);
31
       x(T) = S(z(T));
32
33
34 🗔
       for j = T:-1:2
35
            z(j-1) = viterbi_path(z(j),j);
            x(1,j-1) = S(z(j-1));
36
37 <sup>L</sup>
38
39
       viterbi prob %#ok<*NOPTS>
       viterbi_path
40
41
       Х
```

Output:

```
viterbi_prob =
    0.08600000000000    0.01368000000000    0.00492480000000    0.00036936000000    0.000189112320000
    0.171000000000000    0.03078000000000    0.004617000000000    0.001181952000000    0.000319127040000

viterbi_path =
    0     2     2     2     2
    0     2     2     1     2

x =
    1×5 <u>string</u> array
    "sunny"    "sunny"    "rainy"    "sunny"    "sunny"
```

Question 2:

Matlab Code:

```
clear all;
       clc;
 2
 3
       format long;
       P = [0.7 \ 0.1 \ 0.2; \ 0.4 \ 0.5 \ 0.1; \ 0.2 \ 0.3 \ 0.5];
       E = [0.6 \ 0.4; \ 0.3 \ 0.7; \ 0.2 \ 0.8];
 6
       pi = [0.8 \ 0.1 \ 0.1];
       S = ["normal" "alternate" "direct"];
 8
9
       k = length(S);
       10
11
       T = length(Y);
12
13 🗐
       for i = 1:k
           viterbi_prob(i,1) = pi(1,i)*E(i,Y(1,i)); %#ok<*SAGROW>
14
           viterbi_path(i,1) = 0;
15
16 L
17
       for j = 2:T
18 🗐
19 🗐
           for i = 1:k
20 白
               for v = 1:k
                   term(v) = E(i,Y(1,j))*P(v,i)*viterbi_prob(v,j-1);
21
22
               [viterbi_prob(i,j) viterbi_path(i,j)] = max(term); %#ok<*NCOMMA>
23
24
25 L
26
27 🗉
       for a = 1:k
           pos(a) = viterbi_prob(a,T);
28
29 L
30
31
       [c z(T)] = max(pos);
       x(T) = S(z(T));
32
33
34 🗐
       for j = T:-1:2
35
           z(j-1) = viterbi_path(z(j),j);
36
           x(1,j-1) = S(z(j-1));
37 <sup>[</sup>
38
       viterbi_prob %#ok<*NOPTS>
39
       viterbi_path
40
41
       Χ
```

Output:

```
viterbi_prob =
  Columns 1 through 7
    0.134400000000000
0.033600000000000
0.076800000000000
                                                                     0.037632000000000
0.016128000000000
0.030720000000000
                                                                                                      0.010536960000000
0.006451200000000
0.012288000000000
                                                                                                                                      0.002950348800000
0.002580480000000
0.004915200000000
                                                                                                                                                                        0.001239146496000
0.000442368000000
0.000491520000000
                                                                                                                                                                                                         0.000520441528320
0.000066355200000
0.000049565859840
   Columns 8 through 11
                                    0.000040802615820
0.000017486835352
0.000033308257812
                                                                     0.000011424732430
0.000006994734141
0.000013323303125
                                                                                                      0.000003198925080
0.000002797893656
0.000005329321250
     0.000145723627930
    0.000036430906982
0.000083270644531
viterbi_path =
 < =
   1×11 string array
      "normal" "normal"
                                             "normal"
                                                                "normal"
                                                                                    "normal"
                                                                                                        "normal"
                                                                                                                           "normal"
                                                                                                                                               "direct" "direct" "direct"
                                                                                                                                                                                                          "direct"
```