

# Hidden Markov Models & Conditional Random Fields

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February 13, 2015



# History

- ▶ Developed by Markov in 1906
- ▶ Markov was a disciple of Chebyshev along with Lyapunov
- ▶ Introduced for no practical reason, except maybe to spite Nekrasov due to the dispute over the Weak Law of Large Numbers
- ▶ Within 1 year it was being used to clear up issues in thermodynamics

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# Markov Models

- ▶ Process with the Markov property:  $P(s_{t+1}|s_t, \dots, s_0) = P(s_{t+1}|s_t)$
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