Assignment 08 Due: 2018-10-01 ECE 590.06, Fall 2018

Implement a function infer_states() that takes arguments:

- 1. obs the observations [list of ints]
- 2. pi the initial state probabilities [list of floats]
- 3. A the state transition probability matrix [2D numpy array]
- 4. B the observation probability matrix [2D numpy array]

and returns:

- 1. states the inferred state sequence
- 2. p_star the probability of this state sequence given the observations

Following the approach described by Rabiner, this can be done in ≤ 13 lines of Python/numpy.

Put your function in a file titled hw08_solution.py.

Run hw08_evaluate.py, making sure that your solution file is on the Python path. If you're unsure whether the result is satisfactory, ask the instructor or TA.