## HMM Training

1 Initialization

(15,,152, --; 15N)

A. Samples (5~12) -> divide into N intitled states.

(evenly)

B. Calculate Avg length of each state

( la, la, --- lan)

C. Calculate initial transition prob

(por, por, ... pon)

Poi lai

d. Calculate ju, 5° for each state

(Moi, Mon / 501, ..., 50N)

(2) Loops (1,2,...t)

A. for each point ( near bondary), compare \( \frac{x - \mu\_K}{\sigma\_K} \) vs \( \frac{\times - \mu\_{K+1}}{\sigma\_{K+1}} \)
decide if to move \( \times \) to another state

B. Calculate Angleyth of each state (lt., ltz,...ltn)

c. Calculate transition prob (Pti, Ptz., - PtN)

D. Calculate M. o for each state (Mt., Man / 6t.; -, Gen)

) if bondaries don't charge => converge!

\* Note that each state must have > 1 point!