Assignment_3_HMM_9301_chunlei2

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11/11/2018

- Transition matrix A_{2*2}:

```
##           [,1]      [,2]
## [1,] 0.5381634 0.4618366
## [2,] 0.4866444 0.5133556
```

- Transition matrix B_{2*3}:

```
##           [,1]      [,2]      [,3]
## [1,] 0.1627751 0.2625807 0.5746441
## [2,] 0.2514996 0.2778097 0.4706907
```