

A meteorological observing station in Ithaca uses a wireless network link to transmit data from a moisture sensor to a central computer. Each day the sensor sends a **yes** message to the computer if it has rained that day, or a **no** message if it has not rained. Unfortunately, the wireless link is noisy, so that 40% of the **yes** messages sent by the sensor are incorrectly received as **no** messages by the computer, and 20% of the **no** messages transmitted by the sensor are incorrectly received as **yes** messages by the computer. Suppose that the weather in Ithaca can be modeled by a simple Markov chain: if it rains one day, the probability of it raining the next day is 65%; if it does not rain one day, the probability of rain the next day is 25%.

During the first week of operation, the computer receives the following sequence of messages from the sensor:

yes yes no yes no no yes

Use the Viterbi algorithm to estimate whether or not it was actually raining on each day of the week. Assume that on the first day of the week, there was a 50% chance of rain in Ithaca.

This problem can be modeled as an HMM with the following parameters:

- **Initial distribution:** $P(X_0 = R) = 0.5$, $P(X_0 = S) = 0.5$ (where R and S represent rain and sun, respectively).
- **Transition probabilities:**

$$P(X_{t+1} = R|X_t = R) = 0.65$$

$$P(X_{t+1} = S|X_t = R) = 0.35$$

$$P(X_{t+1} = R|X_t = S) = 0.25$$

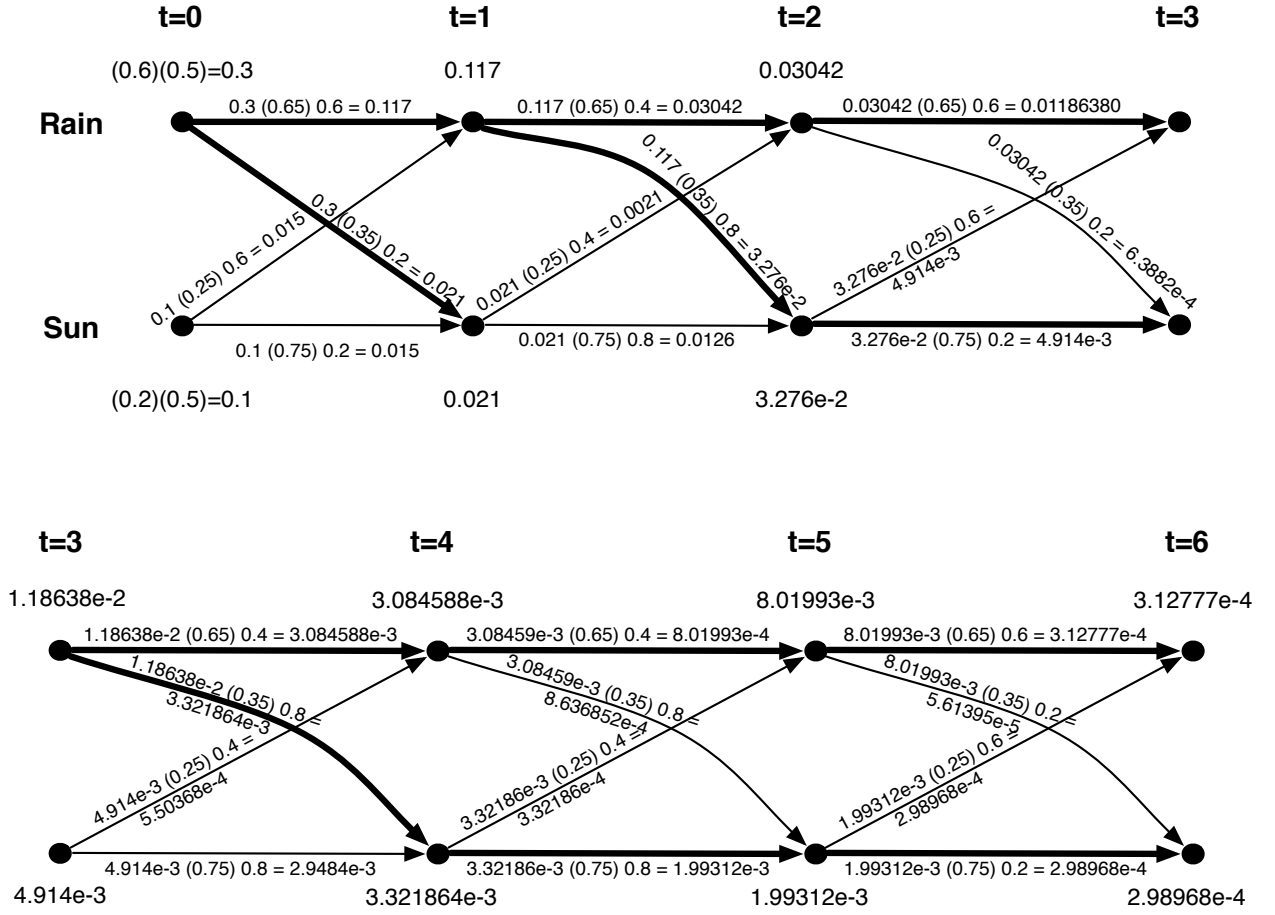
$$P(X_{t+1} = S|X_t = S) = 0.75$$

- **Emission probabilities:**

$$E_R(Y) = 0.6, E_R(N) = 0.4$$

$$E_S(Y) = 0.2, E_S(N) = 0.8$$

Then the Viterbi algorithm can be used to find the most likely state sequence:



From the result at $t = 6$, we see that the most likely state sequence ends with rain. Following the bolded arrows backwards, we find the mostly likely sequence: RRRRRRR.