HMM model

Our priors are:

We expect some level of auto-correlation. As a result, is a vector with 0.1 everywhere except for the k-th slot, which is equal to 10. This implies, for example, that

FCD:

* For states

We can simultaneously sample the even states to then sample the odd states.

* For observation model

where is the number of observations assigned to cluster k that are in bin l

* For process model

where is the number of transitions from k to k’. This implies that: