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In [ ]: import numpy as np
     import pandas as pd
     pb1 = np.array(pd.read_csv('C:/School/Applied ML FSU/Applied-ML-FSU/Data/hmm_pb1.csv', header=None)).squeeze()
In [ ]:
In [ ]: st = np.array([0,1])
     init = np.array([0.5, 0.5])
     tr = np.array([[0.95, 0.5],
                    [0.5, 0.95]])
     em = np.array([[1/6, 1/6, 1/6, 1/6, 1/6, 1/6],
                  [1/10, 1/10, 1/10, 1/10, 1/10, 1/2]])
In [ ]: c = np.zeros((2, pb1.shape[0]))
     ptr = np.zeros((2, pb1.shape[0]))
     y = np.ones_like(pb1)
     c[:,0] = em[:, (int(pb1[0])-1)]*init
     for t in range(1, pb1.shape[0]):
        trc = tr + c[:, t-1].reshape(-1,1)
        c[:, t] = em[:, pb1[t]-1] + np.max(trc, axis = 0)
        ptr[:, t] = np.argmax(trc, axis = 0)
     y[-1] = np.argmax(c[:, -1])
     for t in range(pb1.shape[0]-1, 0, -1):
       y[t-1] = ptr[y[t], t]
     y = y+1
     print(y)
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