

```
1 # 通过HMM生成序列
2 def generate_seq(self, seq_length):
3     X = np.zeros((seq_length, self.x_size))
4     Z = np.zeros(seq_length)
5     Z_pre = np.random.choice(self.n_state, 1, p=self.start_prob) # 采样初始状态
6     X[0] = self.generate_x(Z_pre) # 采样得到序列第一个值
7     Z[0] = Z_pre
8
9     for i in range(seq_length):
10         if i == 0: continue
11         #  $P(Z_{n+1})=P(Z_{n+1}|Z_n)P(Z_n)$ 
12         Z_next = np.random.choice(self.n_state, 1, p=self.transmat_prob[Z_pre,:][0])
13         Z_pre = Z_next
14         #  $P(X_{n+1}|Z_{n+1})$ 
15         X[i] = self.generate_x(Z_pre)
16         Z[i] = Z_pre
17
18     return X,Z
```



