TINONS1 EXERCISES WEEK 6

Exercise 1 :

In this exercise, Markov chains should be investigated. Experiment with "MarkovModels.m". Try to change the transition matrix and the initial probability p(z0) - observe the changes in the output.

Exercise 2 :

Experiment with Hidden Markov Models. Try to sample from a HMM using "generate_HMM.m" and estimate model parameters (training phase) using "HMMs.m".

Exercise 3 :

Apply HMMs to your own case, if the case is suitable for a HMM.