

HMM DICE

Alphabet

`double[] initialPick`

Initial probabilities array `initialPick` such that `initialPick[i]` stores the probability that state die-i is picked at the beginning.

`double[][] transitionProb`

Transition matrix `transitionProb` such that `transitionProb[i][j]` stores the transition probability of transiting from state die-i to state die-j.

`double[][] emissionProb`

Emission matrix `emissionProb` such that `emissionProb[i][k]` stores the probability of observing label-k from state die-i.

`int[] ObservationSeq`

A sequence of observations such that `ObservationSeq[t]` stores the label that is observed at time t.

`int[] dieSeq`

A sequence of dice such that `dieSeq[t]` stores the die that is used at time t.

`double[][] PathProbability`

Path probabilities matrix such that `PathProbability[t][i]` stores the probability of the path ends with state die-i at time t.

`int[][] Parent`

Parent Nodes matrix such that `Parent[t][i]` stores which is the state in time t-1 when state in time t is state die-i.

Viterbi Algorithm

1. Initialize

//t = 0

For each state die-i, find the probability that state i shows **ObservationSeq[0]**, and store the probability in **PathProbability[0][i]**.

PathProbability[0][i] = emissionProb[i][ObservationSeq[0]] * initialPick[i]

2. Iteration

For t from 1 to n (n is the length of the **ObservationSeq**):

 For each current state die-j at time t:

 For each parent state die-i at time t-1:

PathProbability[t][j] = Max

(PathProbability[t-1][i] * transitionProb[i][j] * emissionProb[j][ObservationSeq[t]])

Parent[t][j] = the i that let PathProbability[t][j] become max

3. Find the optimal path

dieSeq[n] (n is the length of the **ObservationSeq**) = the i that let **PathProbability[n][i]** become max.

dieSeq[t-1] = Parent[t][dieSeq[t]]

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