1. Download the data file (attached) . This file contains 7 matrices.
2. The first two matrices (data1 and data2) represent output of two Markov processes (lets call them Process 1 and Process 2) with 3 discrete outputs and unknown number of hidden states. Each matrix represents 20 samples of 200 consecutive observations. These data are to be used for learning Hidden Markov Models.
3. Matrices X1-X6 contain observations either from Process 1 or from Process 2. Your goal is to classify X1-X6 and tell which Process was used to generate those sequences.
4. Estimate what was the likely number of states for Process 1 and Process 2.

Hints:

* information in the [HMM Tutorial](http://www.cs.ubc.ca/~murphyk/Software/HMM/hmm_usage.html) is sufficient to complete this assignment
* you may want to search for the parameters of the best HMM model for each Process