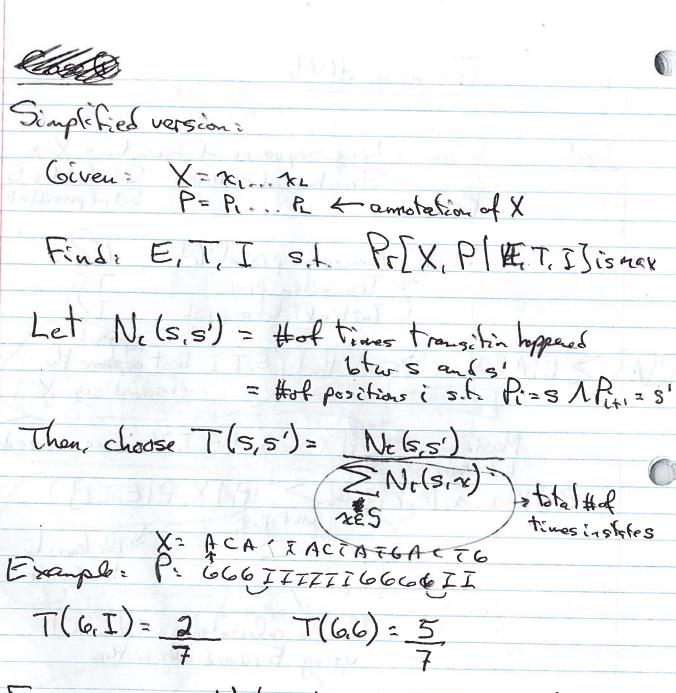
Iraining HMMs 60al: Given: . Long sequence of observations X=X1...X1

Structure of an HMM: Set of states S

Set of possible hour. T Find: S. Emission probabilitées: En 7. Transition prob. To (. Initial state prob : I Pr[A]= > Pr[A, B=6] Souch. that [E, T, I best contre the observed sog. X Pr[X=x1, 12 | E, T, I] is maximized Pr[X=x..xx[E,T,]] = ET Pr[X,P|E,T,] to calculate Can be calculated in O(L.n2) using Forward algorithm 1327 Ket 2 1 7 1 1 20 1 1 3 Erophe E(G,A)=



For emissions = Ne(s,a) = # times a was emitted from s = #positions i st. Pi=5 1 Xi=a

Choose E(s,a)= Ne(s,a)

ZiNe(s,b)

Example: E(G,A)= 4

