

# FinalStoch

February 19, 2022

## 1 Q1

```
[276]: import numpy as np
import json
from tqdm import tqdm

train_data = np.load('train_data.npy')

class HiddenMarkovModel():
    def __init__(self, initial_probabilities, transition_probs, emission_probs):
        self.transition_probs = transition_probs
        self.emission_probs = emission_probs
        self.initial_probabilities = initial_probabilities
        self._log_transition_probs = self._compute_log_probs(transition_probs)
        self._log_emission_probs = self._compute_log_probs(emission_probs)
        if not self._valid_hmm(): raise ValueError("not a valid markov model")

    def baum_welch(self, seq, iterations=100):
        for itr in tqdm(xrange(iterations)):
            initial_update = dict([(s, 0.0) for s in self.transition_probs])
            transition_update1 = dict(
                [(s, dict([(s, 0) for s in self.transition_probs])) for s in
↪self.transition_probs])
            transition_update2 = dict([(s, 0) for s in self.transition_probs])
            emission_update1 = dict([(s, dict([(o, 0) for o in self.
↪emission_probs[s]])) for s in self.emission_probs])
            emission_update2 = dict([(s, dict([(o, 0) for o in self.
↪emission_probs[s]])) for s in self.emission_probs])

            for s in seq:
                init, tr1, tr2, em1, em2 = self._baum_welch_iteration(s)
                for s in self.transition_probs:
                    initial_update[s] += init[s]
                for s in self.transition_probs:
                    for x in self.transition_probs[s]:
                        transition_update1[s][x] += tr1[s][x]
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        for s in self.transition_probs:
            transition_update2[s] += tr2[s]

        for s in self.emission_probs:
            for o in self.emission_probs[s]:
                emission_update1[s][o] += em1[s][o]
                emission_update2[s][o] += em2[s][o]

        self.initial_probabilities = dict([(s, (1 / len(seq)) *
↪initial_update[s]) for s in self.transition_probs])
        for i in self.transition_probs:
            for j in self.transition_probs[i]:
                self.transition_probs[i][j] = (transition_update1[i][j] /
↪transition_update2[i])

        for i in self.emission_probs:
            for o in self.emission_probs[i]:
                self.emission_probs[i][o] = (emission_update1[i][o] /
↪emission_update2[i][o])

        self._log_transition_probs = self._compute_log_probs(self.
↪transition_probs)
        self._log_emission_probs = self._compute_log_probs(self.
↪emission_probs)

    def _baum_welch_iteration(self, seq, cons=100):
        forward_probabilities = [dict([(s, 0.0) for s in self.
↪transition_probs]) for _ in xrange(len(seq))]
        eps = 0.000000000000000001
        forward_probabilities[0] = dict(
            [(s, np.log(self.initial_probabilities[s] + eps) + self.
↪_log_emission_probs[s][seq[0]]) for s in
                self.transition_probs])

        for i in xrange(1, len(seq)):
            for j in self.transition_probs:
                a = self._log_emission_probs[j][seq[i]]
                b = self._log_sum_exp([forward_probabilities[i - 1][k] + self.
↪_log_transition_probs[k][j] for k in
                    self.transition_probs[j]])
                forward_probabilities[i][j] = a + b

        backward_probabilities = [dict([(s, 0.0) for s in self.
↪transition_probs]) for _ in xrange(len(seq))]

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        for j in self.transition_probs:
            backward_probabilities[len(seq) - 1][j] = 0

        for i in range(len(seq) - 2, -1, -1):
            for j in self.transition_probs:
                backward_probabilities[i][j] = self._log_sum_exp([
                    backward_probabilities[i + 1][k] + self.
↪_log_transition_probs[j][k] + self._log_emission_probs[k][
                    seq[i + 1]]
                    for k in self.transition_probs[j]
                ])
            gamma = [dict([(s, 0) for s in self.transition_probs]) for t in
↪xrange(len(seq))]
            for t in xrange(len(seq)):
                norm = sum(
                    [np.exp(forward_probabilities[t][k] +
↪backward_probabilities[t][k] + 1200) for k in
                    self.transition_probs])
                for j in self.transition_probs:
                    gamma[t][j] = np.exp(forward_probabilities[t][j] +
↪backward_probabilities[t][j] + 1200) / norm

            zeta = [dict([(s, dict([(s, 0) for s in self.transition_probs])) for s
↪in self.transition_probs]) for i in
                xrange(len(seq))]
            for t in xrange(len(seq) - 1):
                norm = sum([sum([
                    np.exp(forward_probabilities[t][i] + self.
↪_log_transition_probs[i][j]
                    + backward_probabilities[t + 1][j] + self.
↪_log_emission_probs[j][seq[t + 1]] + 1200)
                    for j in self.transition_probs[i]]) for i in self.
↪transition_probs])

                for i in self.transition_probs:
                    for j in self.transition_probs:
                        if j in self._log_transition_probs[i]:

                            zeta[t][i][j] = np.exp(forward_probabilities[t][i] +
↪self._log_transition_probs[i][j]
                            + backward_probabilities[t +
↪1][j] + self._log_emission_probs[j][
                                seq[t + 1]] + 1200) / norm
                        else:
                            zeta[t][i][j] = 0

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init = dict([(s, gamma[0][s]) for s in self.transition_probs])
trans_prob1 = {}
trans_prob2 = {}
for i in self.transition_probs:
    trans_prob2[i] = 0
    for t in range(len(seq) - 1):
        trans_prob2[i] += gamma[t][i]

for i in self.transition_probs:
    trans_prob1[i] = {}
    for j in self.transition_probs[i]:
        trans_prob1[i][j] = 0
        for t in range(len(seq) - 1):
            trans_prob1[i][j] += zeta[t][i][j]

em_prob1 = {}
for i in self.emission_probs:
    em_prob1[i] = {}
    for o in self.emission_probs[i]:
        em_prob1[i][o] = sum([(seq[t] == o) * gamma[t][i] for t in
→ xrange(len(seq))])

em_prob2 = {}
for i in self.emission_probs:
    em_prob2[i] = {}
    for o in self.emission_probs[i]:
        em_prob2[i][o] = sum([gamma[t][i] for t in xrange(len(seq))])

return init, trans_prob1, trans_prob2, em_prob1, em_prob2

def _log_sum_exp(self, arr):
    a = np.max(arr)
    # print(arr)
    return a + np.log(np.sum([np.exp(x - a) for x in arr]))

def _compute_log_probs(self, prob_matrix):
    log_prob_matrix = {}
    for i in prob_matrix:
        log_prob_matrix[i] = {}
        for j in prob_matrix[i]:
            log_prob_matrix[i][j] = np.log(prob_matrix[i][j] + 0.
→ 000000000001)
    return log_prob_matrix

def _valid_hmm(self):
    if (self.transition_probs != None) and (self.emission_probs != None):
        valid = True

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        # print("1",set(self.transition_probs.keys()), set(self.
→emission_probs.keys()))
        valid &= (set(self.transition_probs.keys()) == set(self.
→emission_probs.keys()))

        return valid
    else:
        return True

    def likelihood(self, seq, log=True):
        alpha = [dict([(s, 0) for s in self.transition_probs]) for _ in
→xrange(len(seq))]
        alpha[0] = dict([(i, np.log(self.initial_probabilities[i]) + self.
→_log_emission_probs[i][seq[0]]) for i in
            self.emission_probs])
        for i in xrange(1, len(seq)):
            for j in self.transition_probs:
                alpha[i][j] = self._log_emission_probs[j][seq[i]] + self.
→_log_sum_exp([
                    alpha[i - 1][k] + self._log_transition_probs[k][j] for k in
→self.transition_probs[j]])

        if log:
            return self._log_sum_exp(list(alpha[-1].values()))
        else:
            return sum([np.exp(p) for p in alpha[-1].values()]) # return the
→sum of the last row

    def backward_likelihood(self, seq, log=True):
        backward_probabilities = [dict([(s, 0.0) for s in self.
→transition_probs]) for _ in xrange(len(seq))]

        for j in self.transition_probs:
            backward_probabilities[len(seq) - 1][j] = 0

        for i in range(len(seq) - 2, -1, -1):
            for j in self.transition_probs:
                backward_probabilities[i][j] = self._log_sum_exp([
                    backward_probabilities[i + 1][k] + self.
→_log_transition_probs[j][k] + self._log_emission_probs[k][
                    seq[i + 1]]
                    for k in self.transition_probs[j]
                ])

        if log:

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        return self._log_sum_exp([(backward_probabilities[0][k] + self.
→_log_emission_probs[k][seq[0]] + np.log(
            self.initial_probabilities[k])) for k in self.transition_probs])
    else:
        # return sum([np.exp(p) for p in alpha[-1].values()]) # return the
→sum of the last row
        return

    def viterbi(self, seq):
        T = [dict([(s, 0) for s in self.transition_probs]) for _ in
→xrange(len(seq))]
        T[0] = dict([(i, np.log(self.initial_probabilities[i]) + self.
→_log_emission_probs[i][seq[0]]) for i in
            self.emission_probs])
        T_bp = [dict([(s, 0) for s in self.transition_probs]) for _ in
→xrange(len(seq))]
        T_bp[0] = dict([(i, i) for i in self.emission_probs])

        for i in xrange(1, len(seq)):
            for j in self.transition_probs:
                T_bp[i][j] = max(self.transition_probs[j],
                                key=lambda k: T[i - 1][k] + self.
→_log_transition_probs[k][j] +
                                self.
→_log_emission_probs[j][seq[i]])

                prev_state = T_bp[i][j]
                T[i][j] = T[i - 1][prev_state] + self.
→_log_transition_probs[prev_state][j] + self._log_emission_probs[j][seq[i]]

        # construct the most likely sequence
        state_sequence = [None for i in xrange(len(seq))]
        state_sequence[-1] = max(self.transition_probs,
                                key=lambda k: T[-1][k])

        for i in xrange(len(seq) - 1):
            i = len(seq) - 2 - i # go in reverse order
            state_sequence[i] = T_bp[i + 1][state_sequence[i + 1]]

        return state_sequence

transition = {
    0: {1: 0.5, 5: 0.5},
    1: {0: 0.5, 2: 0.5},
    2: {1: 0.5, 3: 0.5},

```

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3: {2: (1 / 3), 4: (1 / 3), 8: (1 / 3)},
4: {3: 0.5, 9: 0.5},
5: {0: (1 / 3), 6: (1 / 3), 10: (1 / 3)},
6: {5: 0.25, 7: 0.25, 11: 0.25, 12: 0.25},
7: {6: (1 / 3), 8: (1 / 3), 12: (1 / 3)},
8: {3: 0.2, 7: 0.2, 9: 0.2, 12: 0.2, 13: 0.2},
9: {8: (1 / 3), 4: (1 / 3), 14: (1 / 3)},
10: {5: 0.5, 15: 0.5},
11: {6: (1 / 3), 12: (1 / 3), 16: (1 / 3)},
12: {6: 0.125, 7: 0.125, 8: 0.125, 11: 0.125, 13: 0.125, 16: 0.125, 17: 0.
↪125, 18: 0.125},
13: {8: 0.25, 12: 0.25, 14: 0.25, 18: 0.25},
14: {9: (1 / 3), 13: (1 / 3), 19: (1 / 3)},
15: {10: 0.5, 20: 0.5},
16: {11: (0.25), 12: (0.25), 17: (0.25), 21: 0.25},
17: {12: (0.25), 16: (0.25), 18: (0.25), 22: 0.25},
18: {12: 0.2, 13: 0.2, 17: 0.2, 19: 0.2, 23: 0.2},
19: {14: (1 / 3), 18: (1 / 3), 24: (1 / 3)},
20: {15: 0.5, 21: 0.5},
21: {16: (1 / 3), 20: (1 / 3), 22: (1 / 3)},
22: {17: (1 / 3), 21: (1 / 3), 23: (1 / 3)},
23: {18: (1 / 3), 22: (1 / 3), 24: (1 / 3)},
24: {19: 0.5, 23: 0.5}
}

emission = {}
for i in range(25):
    emission[i] = {0: (1 / 11), 1: (1 / 11), 2: (1 / 11), 3: (1 / 11), 4: (1 / 11),
↪5: (1 / 11), 6: (1 / 11), 7: (1 / 11),
    8: (1 / 11), 9: (1 / 11), 10: (1 / 11)}

initial = {0: 0.04, 1: 0.04, 2: 0.04, 3: 0.04, 4: 0.04, 5: 0.04, 6: 0.04, 7: 0.
↪04, 8: 0.04, 9: 0.04, 10: 0.04, 11: 0.04,
    12: 0.04, 13: 0.04, 14: 0.04, 15: 0.04, 16: 0.04, 17: 0.04, 18: 0.
↪04, 19: 0.04, 20: 0.04, 21: 0.04, 22: 0.04,
    23: 0.04, 24: 0.04}

```

```

[ ]: model = HiddenMarkovModel(initial, transition, emission)
model.baum_welch(train_data)

output = json.dumps(model.transition_probs)
f = open("transition_probs.json", "w")
f.write(output)
f.close()

output = json.dumps(model.emission_probs)
f = open("emission_probs.json", "w")

```

```
f.write(output)
f.close()

output = json.dumps(model.initial_probabilities)
f = open("initial_probs.json", "w")
f.write(output)
f.close()
```

```
[278]: from pathlib import Path
initial_converged = json.loads(Path('initial_probs.json').read_text())
transition_converged = json.loads(Path('transition_probs.json').read_text())
emission_converged = json.loads(Path('emission_probs.json').read_text())

initial_converged = {int(k): v for k, v in initial_converged.items()}
transition_converged = {int(k): {int(x): z for x, z in v.items()} for k, v in
    ↳ transition_converged.items()}
emission_converged = {int(k): {int(x): z for x, z in v.items()} for k, v in
    ↳ emission_converged.items()}

model =
    ↳ HiddenMarkovModel(initial_converged, transition_converged, emission_converged)
```

## 2 Q2

```
[275]: test_data= np.load('test_data.npy')

with open('forward_backward_output.txt', 'w') as f:
    for test in tqdm(test_data):
        f_prob = model.likelihood(test, log=True)
        b_prob = model.backward_likelihood(test, log=True)
        print(f_prob, "\t", np.exp(f_prob))
        print(b_prob, "\t", np.exp(b_prob))
        print("-----")
        f.write(str(np.exp(f_prob))+"\t"+str(np.exp(b_prob))+"\n")
```

```
2%|          | 2/100 [00:00<00:13, 7.21it/s]

-87.40822221594169      1.0941866674560593e-38
-87.40822221594168      1.0941866674560748e-38
-----
-96.61173593224723      1.1016818575067096e-42
-96.61173593224727      1.1016818575066626e-42
-----

4%|          | 4/100 [00:00<00:12, 7.44it/s]
```



-92.86014462227607	4.691930838968532e-41
-92.8601446222761	4.691930838968398e-41

-----	
-94.30465596383002	1.1066449260434495e-41
-94.30465596383004	1.106644926043418e-41
-----	

6%| | 6/100 [00:00<00:12, 7.41it/s]

-82.78489959778312	1.1142301856444717e-36
-82.78489959778302	1.1142301856445827e-36

-----	
-92.82644902727122	4.852722004156363e-41
-92.82644902727121	4.852722004156433e-41
-----	

8%| | 8/100 [00:01<00:12, 7.33it/s]

-89.58799416423282	1.2371674629415378e-39
-89.58799416423292	1.2371674629414148e-39

-----	
-77.89742952855609	1.4776657300430085e-34
-77.89742952855612	1.4776657300429664e-34
-----	

10%| | 10/100 [00:01<00:12, 7.11it/s]

-85.43701721839028	7.855518790205181e-38
-85.43701721839041	7.855518790204177e-38

-----	
-110.09694789417114	1.5328619896912804e-48
-110.09694789417118	1.532861989691215e-48
-----	

12%| | 12/100 [00:01<00:12, 7.17it/s]

-86.32498227308703	3.232485224350067e-38
-86.32498227308707	3.2324852243499294e-38

-----	
-89.46806690436863	1.3948009576418284e-39
-89.46806690436867	1.3948009576417688e-39
-----	

14%| | 14/100 [00:01<00:11, 7.32it/s]

-76.12267947149063	8.71646434179358e-34
-76.12267947149067	8.716464341793208e-34

-----	
-92.233509597237	8.780024653149411e-41
-92.23350959723705	8.780024653149036e-41
-----	

16%| | 16/100 [00:02<00:11, 7.38it/s]

-79.72073490522291	2.3862983304297343e-35
-79.72073490522287	2.386298330429836e-35

-88.9677774652936	2.3003037086900776e-39
-88.96777746529358	2.3003037086901102e-39

18%| | 18/100 [00:02<00:11, 7.39it/s]

-87.67616308202875	8.37001389620064e-39
-87.67616308202875	8.37001389620064e-39

-93.33199988064571	2.9270319758946686e-41
-93.33199988064571	2.9270319758946686e-41

20%| | 20/100 [00:02<00:10, 7.44it/s]

-74.67811147176513	3.695798363785381e-33
-74.67811147176518	3.6957983637852234e-33

-94.41126153955418	9.947411496260651e-42
-94.41126153955422	9.947411496260228e-42

22%| | 22/100 [00:03<00:10, 7.21it/s]

-96.24420477400315	1.5910101544166728e-42
-96.2442047740032	1.591010154416605e-42

-89.2083520623479	1.8084435612305197e-39
-89.20835206234788	1.808443561230545e-39

24%| | 24/100 [00:03<00:10, 7.25it/s]

-95.20628119183672	4.491976089313837e-42
-95.20628119183671	4.4919760893139004e-42

-95.86368650839314	2.3277156928730194e-42
-95.86368650839314	2.3277156928730194e-42

26%| | 26/100 [00:03<00:10, 7.38it/s]

-88.71821988597522	2.952341961933446e-39
-88.71821988597517	2.952341961933572e-39

-91.41467720362908	1.991178184654762e-40
-91.41467720362905	1.9911781846548182e-40

28%| | 28/100 [00:03<00:09, 7.26it/s]

-84.46502179894641	2.0763813474967497e-37
-84.46502179894637	2.0763813474968382e-37

-----

-90.39670154992757	5.510757934273053e-40
-90.39670154992758	5.510757934272975e-40

-----

30%|                    | 30/100 [00:04<00:10, 6.82it/s]

-83.43356570651397	5.8245557722310415e-37
-83.43356570651393	5.82455577223129e-37

-----

-85.24263616957687	9.54099105462171e-38
-85.24263616957694	9.54099105462103e-38

-----

32%|                    | 32/100 [00:04<00:10, 6.55it/s]

-108.3600088687375	8.706549817337239e-48
-108.36000886873757	8.70654981733662e-48

-----

-80.69702990879753	8.989286136980333e-36
-80.69702990879752	8.989286136980461e-36

-----

34%|                    | 34/100 [00:04<00:09, 6.82it/s]

-88.93375316634295	2.3799166365846443e-39
-88.9337531663429	2.3799166365847797e-39

-----

-79.7246428064165	2.3769911100295996e-35
-79.72464280641643	2.3769911100297685e-35

-----

36%|                    | 36/100 [00:05<00:09, 6.52it/s]

-97.77431326612859	3.4447307085015524e-43
-97.77431326612852	3.444730708501797e-43

-----

-82.83795802259169	1.056651900881171e-36
-82.83795802259172	1.0566519008811409e-36

-----

39%|                    | 39/100 [00:05<00:07, 8.66it/s]

-96.23146604232804	1.6114072465802652e-42
-96.23146604232801	1.611407246580311e-42

-----

-85.37467418816064	8.360843721370662e-38
-85.37467418816067	8.360843721370424e-38

-----

-89.48353211462116	1.3733960101993952e-39
--------------------	------------------------

-89.48353211462118 1.373396010199356e-39

-----

41%| | 41/100 [00:05<00:06, 9.76it/s]

-97.0700156740002 6.966711632751486e-43

-97.07001567400025 6.966711632751189e-43

-----

-100.72028238787712 1.81024411049534e-44

-100.72028238787705 1.8102441104954685e-44

-----

-84.15934908173891 2.8187664468113575e-37

-84.15934908173895 2.8187664468112372e-37

-----

45%| | 45/100 [00:05<00:04, 11.33it/s]

-88.55051706951673 3.491395654405544e-39

-88.55051706951677 3.491395654405395e-39

-----

-83.0923545087351 8.19311307143034e-37

-83.09235450873508 8.193113071430458e-37

-----

-84.56911402210281 1.8711148293847844e-37

-84.56911402210285 1.8711148293847046e-37

-----

47%| | 47/100 [00:05<00:04, 11.91it/s]

-104.77868156501671 3.1274960885960125e-46

-104.77868156501674 3.1274960885959234e-46

-----

-85.29474897722375 9.056516524497316e-38

-85.29474897722379 9.05651652449693e-38

-----

-78.15197486864379 1.1455882873647317e-34

-78.15197486864399 1.145588287364504e-34

-----

51%| | 51/100 [00:06<00:04, 12.16it/s]

-88.22345648905699 4.842165982706708e-39

-88.22345648905697 4.842165982706777e-39

-----

-89.6800844768694 1.1283249071996753e-39

-89.68008447686934 1.1283249071997396e-39

-----

-103.20594217582423 1.5074010498752065e-45

-103.20594217582425 1.507401049875185e-45

-----

53%| | 53/100 [00:06<00:03, 12.55it/s]

-87.0192308458694	1.6144634750761637e-38
-87.01923084586947	1.614463475076049e-38
-----	
-94.67955922563597	7.606587742950879e-42
-94.67955922563598	7.60658774295077e-42
-----	
-80.08134438715506	1.6638494568055258e-35
-80.08134438715507	1.6638494568055023e-35
-----	

57%| | 57/100 [00:06<00:03, 12.76it/s]

-78.74913040170539	6.305030791610312e-35
-78.74913040170547	6.305030791609774e-35
-----	
-91.9892161841703	1.1209623255062784e-40
-91.98921618417036	1.1209623255062148e-40
-----	
-84.86323534339658	1.3943287231048913e-37
-84.86323534339657	1.3943287231049111e-37
-----	

59%| | 59/100 [00:06<00:03, 12.90it/s]

-95.44014252875895	3.5552713056826696e-42
-95.44014252875903	3.555271305682417e-42
-----	
-77.67738555392103	1.841365853404063e-34
-77.67738555392107	1.8413658534039845e-34
-----	
-99.46139090397452	6.374802994627711e-44
-99.46139090397452	6.374802994627711e-44
-----	

63%| | 63/100 [00:07<00:02, 13.02it/s]

-79.3590738144842	3.4260378246379254e-35
-79.35907381448418	3.4260378246380227e-35
-----	
-89.26822913313974	1.7033373840019986e-39
-89.26822913313983	1.7033373840018534e-39
-----	
-92.34380214104321	7.863145142123464e-41
-92.34380214104314	7.863145142124023e-41
-----	

67%| | 67/100 [00:07<00:02, 13.44it/s]

-97.55762225940336	4.278218734086457e-43
-97.55762225940337	4.278218734086397e-43
-----	
-74.08024314532335	6.719843889124379e-33

-74.08024314532337	6.719843889124283e-33
-----	
-89.46985072590093	1.3923150994831403e-39
-89.46985072590093	1.3923150994831403e-39
-----	
-93.53214853494003	2.3960948776385237e-41
-93.53214853494005	2.3960948776384895e-41
-----	

69%| | 69/100 [00:07<00:02, 13.45it/s]

-89.75822792080102	1.0435107047283274e-39
-89.75822792080093	1.0435107047284163e-39
-----	
-94.11244207472551	1.3411758618634945e-41
-94.1124420747255	1.3411758618635137e-41
-----	
-92.7607900983177	5.182039550720493e-41
-92.76079009831767	5.182039550720641e-41
-----	

73%| | 73/100 [00:07<00:02, 12.92it/s]

-85.71546437227586	5.946299905501121e-38
-85.71546437227586	5.946299905501121e-38
-----	
-101.76610049832081	6.361274093218553e-45
-101.76610049832074	6.361274093219005e-45
-----	
-85.80169650808843	5.455024036966462e-38
-85.80169650808841	5.455024036966539e-38
-----	

75%| | 75/100 [00:08<00:02, 12.14it/s]

-95.83219188936275	2.402192870878932e-42
-95.83219188936279	2.4021928708788293e-42
-----	
-92.20531347753138	9.031110467468759e-41
-92.20531347753135	9.031110467469016e-41
-----	
-100.95550384875033	1.4308093210985211e-44
-100.95550384875031	1.4308093210985413e-44
-----	

79%| | 79/100 [00:08<00:01, 12.33it/s]

-95.51918532740343	3.2850720290462225e-42
-95.51918532740349	3.285072029046036e-42
-----	
-83.52554612554279	5.3127113406937134e-37
-83.52554612554289	5.312711340693185e-37

```
-----
-80.02804019016165      1.7549459603667815e-35
-80.0280401901616      1.7549459603668564e-35
-----
```

83%| | 83/100 [00:08<00:01, 13.00it/s]

```
-----
-79.89658996072365      2.001482776400959e-35
-79.8965899607236      2.0014827764009307e-35
-----
```

```
-----
-100.26602924093567      2.851128414417456e-44
-100.26602924093565      2.851128414417496e-44
-----
```

```
-----
-87.77547967364865      7.578679326328344e-39
-87.77547967364868      7.578679326328129e-39
-----
```

```
-----
-89.77416246064237      1.0270146196328767e-39
-89.77416246064236      1.0270146196328914e-39
-----
```

87%| | 87/100 [00:09<00:00, 13.68it/s]

```
-----
-86.78206685282748      2.0465729876691823e-38
-86.78206685282753      2.046572987669095e-38
-----
```

```
-----
-82.54134969095658      1.4215014282104077e-36
-82.54134969095655      1.4215014282104481e-36
-----
```

```
-----
-89.94704926650442      8.639584170620975e-40
-89.94704926650445      8.639584170620728e-40
-----
```

```
-----
-86.57053316188643      2.5286874455360856e-38
-86.57053316188644      2.5286874455360496e-38
-----
```

89%| | 89/100 [00:09<00:00, 13.58it/s]

```
-----
-77.56779224395252      2.0546405500782094e-34
-77.56779224395248      2.054640550078297e-34
-----
```

```
-----
-99.93085977925003      3.9863830359225533e-44
-99.93085977925004      3.9863830359224966e-44
-----
```

```
-----
-105.45007169439032      1.5981434045489174e-46
-105.45007169439035      1.5981434045488719e-46
-----
```

93%| | 93/100 [00:09<00:00, 13.30it/s]

```
-----
-94.75320538551817      7.066522700501191e-42
-94.75320538551826      7.066522700500588e-42
-----
```

```
-95.06009364773068      5.199072571359702e-42
-95.06009364773072      5.1990725713594805e-42
```

```
-----
```

```
-90.88138295281098      3.394039371099483e-40
-90.88138295281095      3.3940393710995794e-40
```

```
-----
```

```
95%|          | 95/100 [00:09<00:00, 13.49it/s]
```

```
-91.24412018883183      2.3614681685546735e-40
-91.24412018883181      2.361468168554707e-40
```

```
-----
```

```
-90.69811940737132      4.076685628753131e-40
-90.69811940737128      4.076685628753305e-40
```

```
-----
```

```
-96.87895765951693      8.433411191589496e-43
-96.87895765951696      8.433411191589257e-43
```

```
-----
```

```
99%|          | 99/100 [00:09<00:00, 12.81it/s]
```

```
-95.96284038104089      2.10798712865435e-42
-95.96284038104089      2.10798712865435e-42
```

```
-----
```

```
-90.09279498686587      7.467861897169648e-40
-90.0927949868658       7.46786189717018e-40
```

```
-----
```

```
-100.38579699711615     2.529311407187092e-44
-100.3857969971162      2.529311407186948e-44
```

```
-----
```

```
100%|         | 100/100 [00:10<00:00, 9.93it/s]
```

```
-89.59896282555579      1.223671543435187e-39
-89.59896282555573      1.2236715434352567e-39
```

```
-----
```

```
[277]: test_data = np.load('test_data.npy')
```

```
with open('viterbi_output.txt', 'w') as f:
    for test in tqdm(test_data):
        s = model.viterbi(test)
        print(s)
        print("=====")
        f.write(str(s)+"\n")
```

```
8%|          | 8/100 [00:00<00:02, 37.02it/s]
```

```
[16, 11, 12, 16, 12, 18, 17, 18, 17, 22, 23, 22, 23, 22, 21, 16, 21, 20, 21, 22,
23, 22, 21, 22, 23, 22, 17, 12, 8, 9, 4, 3, 2, 3, 4, 3, 4, 3, 8, 7, 8, 13, 12,
```



```

11, 12, 8, 7, 8, 3, 2]
=====
[16, 21, 16, 12, 17, 12, 11, 16, 21, 22, 17, 12, 16, 11, 12, 6, 11, 16, 11, 12,
11, 6, 5, 10, 5, 6, 11, 12, 16, 21, 20, 15, 20, 21, 16, 21, 20, 15, 20, 21, 16,
21, 16, 12, 6, 5, 6, 5, 6, 12]
=====
[21, 16, 12, 11, 6, 5, 6, 11, 6, 11, 6, 7, 8, 7, 8, 12, 17, 12, 11, 12, 7, 8, 9,
4, 3, 4, 9, 8, 12, 16, 21, 20, 21, 20, 15, 20, 21, 16, 12, 17, 12, 18, 17, 22,
17, 12, 13, 18, 17, 18]
=====
[17, 12, 11, 12, 11, 12, 16, 21, 16, 21, 16, 11, 12, 17, 22, 23, 22, 17, 12, 11,
12, 6, 7, 8, 13, 14, 19, 14, 19, 14, 13, 12, 16, 21, 16, 11, 12, 6, 11, 12, 8,
7, 8, 13, 12, 18, 19, 18, 19, 14]
=====
[21, 16, 11, 6, 7, 6, 12, 18, 17, 18, 17, 12, 18, 12, 6, 11, 16, 21, 16, 12, 11,
6, 5, 6, 5, 10, 5, 0, 5, 10, 5, 10, 5, 10, 5, 0, 1, 2, 1, 0, 1, 2, 1, 0, 1, 0,
1, 0, 1, 0]
=====
[20, 21, 16, 21, 22, 23, 22, 23, 22, 17, 18, 19, 18, 19, 18, 17, 18, 12, 18, 17,
22, 23, 22, 17, 12, 18, 19, 24, 23, 22, 23, 22, 23, 22, 21, 16, 11, 6, 12, 18,
17, 12, 13, 18, 17, 18, 17, 12, 7, 6]
=====
[5, 10, 5, 0, 5, 6, 11, 16, 12, 16, 21, 22, 23, 22, 21, 22, 17, 12, 16, 21, 22,
23, 22, 23, 22, 17, 18, 17, 22, 17, 18, 17, 22, 23, 24, 19, 18, 12, 18, 19, 18,
19, 18, 17, 18, 19, 24, 19, 18, 19]
=====
[18, 12, 11, 12, 18, 12, 17, 12, 18, 17, 22, 17, 22, 23, 22, 23, 22, 23, 22, 23,
22, 23, 22, 17, 22, 23, 22, 17, 22, 17, 22, 23, 22, 17, 22, 23, 22, 17, 12, 17,
22, 23, 22, 21, 20, 15, 20, 15, 20, 15]
=====
[12, 11, 6, 5, 10, 5, 6, 5, 6, 7, 6, 5, 10, 5, 0, 5, 10, 5, 10, 5, 6, 7, 8, 13,
14, 13, 14, 13, 8, 13, 12, 18, 17, 22, 17, 22, 23, 22, 17, 22, 17, 12, 13, 18,
19, 18, 17, 18, 13, 14]
=====
16%|          | 16/100 [00:00<00:02, 37.65it/s]

[19, 14, 13, 8, 3, 2, 1, 0, 1, 0, 1, 2, 1, 0, 1, 0, 5, 0, 1, 0, 1, 0, 1, 2, 3,
2, 1, 2, 3, 8, 9, 4, 9, 8, 12, 13, 8, 9, 4, 9, 14, 13, 14, 13, 14, 19, 24, 23,
22, 23]
=====
[5, 0, 1, 2, 3, 4, 9, 8, 12, 17, 18, 19, 18, 17, 22, 23, 22, 23, 22, 23, 22, 23,
22, 17, 22, 17, 22, 23, 22, 23, 22, 23, 22, 17, 12, 6, 5, 6, 7, 8, 7, 6, 12, 8,
7, 6, 7, 6, 11, 12]
=====
[15, 20, 15, 20, 15, 20, 15, 20, 21, 22, 23, 22, 23, 22, 17, 18, 17, 22, 17, 22,
23, 22, 17, 18, 12, 16, 12, 13, 18, 19, 14, 19, 18, 12, 17, 22, 23, 24, 19, 24,
23, 22, 17, 18, 17, 12, 16, 12, 16, 21]
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```

```

[4, 3, 2, 1, 0, 1, 2, 1, 0, 1, 0, 1, 2, 1, 2, 1, 2, 3, 4, 3, 4, 3, 8, 13, 12,
18, 17, 22, 17, 22, 23, 22, 23, 22, 23, 22, 23, 22, 23, 22, 17, 18, 12, 16, 11,
6, 5, 10, 5, 6]
=====
[15, 20, 15, 20, 21, 20, 21, 20, 15, 20, 21, 16, 11, 6, 5, 10, 5, 6, 11, 12, 11,
16, 21, 20, 21, 16, 11, 12, 18, 12, 11, 16, 11, 12, 18, 17, 22, 23, 22, 21, 20,
15, 20, 15, 20, 15, 20, 15, 20, 15]
=====
[6, 11, 12, 18, 17, 18, 19, 14, 19, 24, 23, 22, 23, 22, 17, 18, 19, 24, 23, 22,
23, 22, 17, 18, 17, 18, 17, 12, 11, 16, 11, 12, 18, 17, 22, 23, 22, 23, 22, 17,
18, 12, 11, 6, 5, 0, 1, 2, 3, 4]
=====
[22, 17, 12, 6, 11, 16, 21, 22, 17, 22, 23, 22, 23, 22, 17, 18, 17, 22, 23, 22,
23, 22, 23, 22, 17, 12, 8, 3, 2, 1, 2, 3, 8, 13, 12, 17, 12, 11, 12, 18, 12, 16,
21, 22, 17, 22, 23, 22, 23, 22]
=====
[16, 11, 12, 11, 12, 11, 16, 12, 16, 11, 12, 17, 22, 21, 22, 23, 22, 17, 18, 17,
22, 23, 22, 23, 22, 23, 22, 17, 22, 21, 16, 21, 20, 21, 22, 23, 22, 23, 22, 23,
24, 19, 14, 13, 12, 6, 5, 6, 5, 10]
=====
24%|          | 24/100 [00:00<00:02, 37.39it/s]

[2, 1, 0, 5, 10, 5, 6, 7, 12, 16, 21, 22, 23, 22, 23, 22, 17, 22, 23, 22, 23,
22, 17, 18, 19, 18, 12, 8, 7, 8, 7, 6, 12, 7, 8, 12, 17, 12, 16, 11, 12, 11, 12,
17, 18, 19, 24, 23, 22, 17]
=====
[15, 20, 15, 20, 15, 20, 21, 16, 21, 16, 12, 16, 12, 18, 12, 16, 12, 18, 19, 18,
17, 22, 23, 22, 23, 24, 19, 18, 19, 18, 17, 22, 21, 16, 21, 16, 21, 20, 21, 16,
12, 16, 21, 22, 23, 22, 21, 22, 23, 22]
=====
[23, 24, 19, 24, 23, 22, 17, 22, 17, 22, 17, 16, 12, 6, 5, 6, 12, 18, 19, 14, 9,
8, 12, 6, 5, 6, 11, 12, 16, 17, 12, 18, 12, 17, 18, 19, 14, 19, 18, 13, 14, 19,
14, 13, 8, 13, 12, 18, 17, 22]
=====
[13, 8, 9, 14, 19, 24, 23, 22, 23, 22, 17, 12, 13, 14, 9, 8, 9, 8, 3, 2, 3, 8,
9, 4, 9, 8, 13, 14, 19, 18, 17, 12, 17, 22, 23, 24, 19, 14, 19, 14, 19, 18, 17,
22, 23, 22, 23, 22, 23, 22]
=====
[18, 17, 18, 17, 22, 23, 22, 23, 22, 21, 16, 12, 11, 16, 11, 12, 16, 11, 12, 11,
16, 11, 12, 16, 21, 20, 15, 20, 15, 20, 15, 20, 15, 20, 21, 20, 21, 20, 15, 20,
21, 16, 11, 6, 12, 16, 21, 20, 15, 20]
=====
[16, 12, 16, 11, 12, 16, 12, 17, 22, 23, 22, 17, 18, 17, 22, 23, 22, 23, 22, 23,
24, 19, 18, 19, 18, 17, 12, 8, 3, 4, 3, 2, 1, 0, 1, 0, 5, 6, 7, 6, 11, 16, 12,
18, 12, 16, 21, 20, 15, 20]
=====
[10, 5, 10, 5, 6, 11, 6, 12, 11, 6, 5, 10, 5, 10, 5, 6, 11, 16, 21, 20, 21, 16,
12, 17, 16, 12, 17, 18, 12, 6, 5, 0, 1, 2, 1, 2, 1, 0, 1, 2, 3, 4, 3, 8, 3, 4,

```

3, 8, 3, 2]

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[13, 18, 17, 22, 23, 22, 23, 22, 23, 22, 17, 16, 12, 18, 19, 24, 19, 18, 17, 12, 8, 7, 12, 8, 7, 12, 11, 12, 16, 12, 16, 17, 18, 17, 22, 23, 22, 23, 22, 21, 16, 12, 7, 8, 12, 8, 7, 6, 11, 12]

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[9, 14, 19, 14, 19, 14, 19, 14, 19, 18, 17, 18, 17, 18, 17, 22, 21, 16, 12, 16, 11, 6, 5, 6, 12, 11, 16, 11, 12, 11, 12, 6, 7, 6, 11, 12, 17, 18, 19, 18, 12, 11, 16, 21, 20, 15, 20, 15, 20, 15]

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33%| | 33/100 [00:00<00:01, 39.04it/s]

[11, 12, 11, 12, 16, 21, 20, 15, 20, 15, 20, 15, 20, 15, 20, 21, 16, 21, 16, 12, 18, 12, 16, 12, 17, 12, 16, 21, 22, 17, 18, 19, 18, 12, 11, 16, 12, 16, 11, 6, 12, 18, 12, 16, 12, 18, 17, 12, 16, 21]

=====

[1, 2, 3, 8, 13, 12, 17, 18, 19, 18, 17, 22, 21, 16, 12, 16, 21, 16, 21, 20, 21, 22, 17, 18, 17, 22, 23, 22, 23, 22, 23, 22, 21, 16, 12, 13, 18, 17, 22, 23, 22, 21, 20, 15, 20, 15, 20, 15, 20, 21]

=====

[22, 23, 24, 19, 18, 17, 22, 17, 22, 17, 12, 18, 17, 22, 23, 22, 17, 18, 17, 12, 18, 17, 22, 21, 20, 15, 20, 21, 22, 17, 18, 17, 12, 18, 17, 22, 23, 22, 23, 22, 23, 22, 17, 18, 17, 22, 17, 12, 16, 11]

=====

[6, 5, 6, 7, 8, 9, 4, 3, 4, 3, 4, 9, 4, 3, 4, 3, 8, 7, 6, 5, 6, 12, 16, 11, 12, 8, 3, 2, 1, 2, 1, 2, 1, 0, 5, 0, 5, 10, 15, 20, 21, 20, 21, 16, 11, 6, 7, 6, 5, 6]

=====

[16, 12, 11, 12, 17, 22, 17, 12, 11, 16, 11, 16, 17, 16, 21, 20, 21, 16, 17, 12, 17, 12, 11, 16, 21, 16, 11, 12, 6, 11, 12, 18, 17, 18, 17, 18, 19, 18, 19, 24, 19, 14, 19, 18, 17, 22, 17, 22, 17, 22]

=====

[18, 17, 18, 17, 22, 23, 22, 17, 22, 17, 22, 17, 12, 17, 22, 23, 22, 23, 22, 21, 20, 15, 20, 15, 20, 21, 22, 17, 22, 23, 22, 17, 22, 21, 20, 21, 16, 11, 6, 12, 18, 19, 14, 19, 14, 19, 18, 12, 16, 21]

=====

[15, 20, 21, 20, 21, 22, 23, 22, 23, 22, 23, 22, 23, 22, 17, 12, 17, 22, 17, 12, 17, 16, 21, 20, 21, 16, 12, 7, 8, 12, 16, 21, 22, 23, 22, 23, 22, 17, 18, 17, 12, 16, 12, 17, 18, 19, 18, 12, 16, 21]

=====

[13, 12, 18, 17, 22, 23, 22, 23, 22, 23, 22, 23, 22, 17, 22, 21, 20, 15, 20, 15, 20, 15, 20, 21, 20, 15, 20, 15, 20, 15, 20, 21, 16, 11, 16, 12, 11, 6, 5, 10, 5, 10, 5, 6, 11, 6, 11, 6, 5, 0]

=====

[15, 20, 21, 16, 12, 17, 22, 17, 18, 17, 22, 17, 12, 11, 16, 11, 12, 11, 16, 12, 17, 22, 17, 12, 11, 12, 17, 12, 7, 8, 13, 14, 13, 12, 6, 11, 12, 11, 12, 11, 6, 7, 8, 3, 8, 12, 16, 17, 22, 21]

=====

[19, 18, 17, 12, 16, 21, 22, 23, 22, 23, 22, 21, 20, 15, 20, 15, 20, 15, 20, 21, 22, 17, 22, 23, 24, 19, 18, 17, 12, 18, 17, 22, 17, 22, 21, 20, 15, 20, 21, 20, 15, 20, 21, 22, 17, 18, 19, 14, 19, 14]

=====

42%| | 42/100 [00:01<00:01, 39.03it/s]

[14, 13, 12, 17, 12, 17, 22, 23, 22, 17, 12, 16, 12, 6, 11, 12, 11, 12, 11, 6, 12, 16, 21, 22, 23, 22, 23, 22, 21, 16, 11, 12, 18, 19, 18, 12, 11, 12, 17, 22, 21, 16, 12, 6, 5, 6, 12, 17, 18, 19]

=====

[21, 16, 11, 16, 21, 20, 15, 20, 15, 20, 15, 20, 15, 20, 15, 20, 15, 20, 21, 22, 17, 12, 16, 21, 20, 15, 20, 21, 16, 12, 18, 12, 17, 22, 23, 22, 23, 22, 23, 22, 23, 22, 23, 22, 23, 22, 17, 18, 12, 18]

=====

[6, 5, 6, 7, 6, 7, 6, 12, 11, 12, 18, 17, 12, 8, 9, 8, 12, 7, 8, 7, 8, 7, 8, 12, 16, 21, 20, 15, 20, 15, 20, 21, 20, 21, 16, 21, 22, 23, 24, 19, 14, 19, 14, 19, 18, 17, 12, 18, 12, 16]

=====

[12, 11, 12, 17, 12, 16, 11, 12, 8, 7, 8, 9, 8, 13, 14, 13, 8, 12, 16, 12, 17, 12, 6, 11, 6, 5, 6, 5, 6, 12, 17, 22, 23, 22, 23, 22, 23, 22, 17, 16, 12, 16, 21, 20, 15, 20, 21, 16, 21, 16]

=====

[0, 5, 0, 1, 2, 3, 4, 9, 14, 19, 24, 23, 24, 19, 18, 19, 24, 23, 22, 21, 16, 11, 12, 16, 21, 22, 23, 22, 23, 22, 23, 22, 17, 12, 8, 9, 4, 3, 2, 1, 0, 5, 10, 5, 10, 5, 6, 11, 16, 21]

=====

[4, 9, 4, 9, 4, 9, 4, 3, 2, 1, 2, 1, 0, 1, 0, 1, 0, 1, 2, 1, 0, 1, 0, 5, 6, 11, 16, 17, 18, 19, 24, 23, 24, 19, 18, 17, 22, 17, 12, 17, 18, 17, 22, 23, 22, 21, 20, 15, 20, 15]

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52%| | 52/100 [00:01<00:01, 40.42it/s]

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22, 23, 22, 17, 18, 17, 22, 23, 22, 23]
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62%|          | 62/100 [00:01<00:00, 40.80it/s]

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[0, 1, 0, 5, 6, 12, 11, 12, 11, 12, 16, 17, 18, 17, 12, 18, 17, 18, 17, 12, 16,
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14, 13, 12, 16, 21, 20, 15]
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[12, 16, 11, 6, 11, 12, 17, 22, 23, 22, 23, 22, 23, 22, 17, 18, 17, 18, 17, 18,
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21, 20, 21, 16, 11, 12, 16, 17, 22, 17, 22, 17, 22, 23, 22, 17, 22, 23, 22, 21,
16, 17, 18, 17, 12, 18, 17, 22, 23, 22]
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72%|          | 72/100 [00:01<00:00, 40.71it/s]

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22, 17, 22, 21, 16, 12, 18]
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9, 4, 3, 2, 1, 0, 1]
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81%| | 81/100 [00:02<00:00, 39.59it/s]

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89%|      | 89/100 [00:02<00:00, 39.21it/s]

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100%| | 100/100 [00:02<00:00, 39.40it/s]

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[23, 22, 17, 22, 17, 12, 16, 21, 16, 21, 16, 12, 16, 21, 16, 21, 16, 12, 17, 22, 21, 20, 21, 16, 21, 16, 11, 16, 12, 11, 6, 5, 6, 7, 8, 13, 12, 18, 19, 24, 23, 22, 17, 22, 23, 24, 19, 18, 12, 6]

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[19, 14, 19, 14, 19, 14, 13, 8, 12, 17, 22, 23, 22, 23, 22, 21, 20, 15, 20, 21, 16, 12, 11, 16, 12, 7, 8, 9, 8, 12, 16, 11, 6, 7, 6, 5, 0, 1, 0, 5, 10, 5, 6, 5, 10, 5, 0, 5, 6, 11]

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[23, 22, 21, 16, 12, 17, 18, 12, 16, 11, 6, 11, 16, 21, 16, 12, 8, 7, 12, 18, 12, 17, 22, 17, 22, 17, 12, 11, 16, 21, 20, 15, 20, 21, 22, 23, 22, 23, 22, 23, 22, 17, 22, 17, 16, 12, 7, 8, 12, 6]

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[5, 6, 5, 6, 11, 6, 11, 16, 12, 17, 12, 16, 17, 22, 23, 22, 23, 22, 21, 20, 15, 20, 15, 20, 21, 22, 17, 22, 17, 12, 8, 9, 4, 9, 4, 3, 4, 3, 2, 1, 0, 1, 2, 1, 0, 5, 10, 5, 6, 5]

=====

### 3 Question 4

```
[168]: def convert_dictionary_to_matrix(dictionary):
    rows=len(dictionary)
    matrix=np.zeros((rows,rows),dtype=np.float64)
    for i in range(rows):
        for j in range(rows):
            value = dictionary[i].get(j)
            matrix[i,j] = value if value is not None else 0
    return matrix
```

```
[169]: def get_stationary_distribution(Q):
    evals, evecs = np.linalg.eig(Q.T)
    evec1 = evecs[:,np.isclose(evals, 1)]
    evec1 = evec1[:,0]
    stationary = evec1 / evec1.sum()
    stationary = stationary.real
    stationary = stationary / stationary.sum()
    return stationary
```

```
[170]: def remove_edge(dictionary, left, right):
    dictionary[left].pop(right)
    dictionary[right].pop(left)
```

```
[171]: def normalize_matrix(matrix):
    """
    input: two dimensional matrix
    returns a matrix which its rows sum to 1
    """
    return matrix / np.sum(matrix,1)[:,None]
```

```
[216]: import copy
transition_matrix = convert_dictionary_to_matrix(model.transition_probs)
transition2 =copy.deepcopy(model.transition_probs)

remove_edge(transition2,8,12)
remove_edge(transition2,12,13)
remove_edge(transition2,18,19)
remove_edge(transition2,16,17)
remove_edge(transition2,6,12)

transition_matrix2 = convert_dictionary_to_matrix(transition2)
transition_matrix2 = normalize_matrix(transition_matrix2)

stationary_distribution=get_stationary_distribution(transition_matrix)
stationary_distribution
```

```
[216]: array([0.02112507, 0.0285067 , 0.02265319, 0.01969918, 0.01347683,
        0.03876496, 0.04224324, 0.02300952, 0.03733263, 0.01653681,
```

```
0.01811561, 0.04662704, 0.11368048, 0.02230126, 0.01947599,
0.02869246, 0.07049459, 0.07837297, 0.05633585, 0.03169953,
0.0491273 , 0.05711506, 0.08066256, 0.05072891, 0.01322225])
```

```
[180]: from random import uniform
import random
import pandas as pd
def w_choice(seq):
    """
    choose an item from list of items whose probability is given
    example: input [0.3,0.4,0.3]
    output: it may choose from [0,1,2] with given probabiltiy
    """
    total_prob = sum([item for item in seq])
    chosen = random.uniform(0,total_prob)
    cumulative = 0
    for i in range(len(seq)):
        cumulative += seq[i]
        if cumulative > chosen:
            return i
```

```
[181]: state_count = len(transition_matrix)
a_array = np.zeros((state_count,state_count))
for i in range(state_count):
    for j in range(state_count):
        r_nominator = stationary_distribution[j]*transition_matrix2[j,i]
        r_denominator = stationary_distribution[i]*transition_matrix2[i,j]

        a = 0
        if r_denominator == 0:
            a = 1
        else:
            a = min(r_nominator / r_denominator,1)

        a_array[i,j] = a
```

```
[182]: new_transition_matrix=a_array*transition_matrix2
stationary2=□
→get_stationary_distribution(normalize_matrix(new_transition_matrix))
stationary2
```

```
[182]: array([0.02180875, 0.02994216, 0.0234925 , 0.02023764, 0.01302789,
0.04241142, 0.03536303, 0.02535294, 0.03216247, 0.01639951,
0.01965901, 0.0513758 , 0.10217224, 0.02017778, 0.02124298,
0.03131307, 0.07050133, 0.08362803, 0.05162414, 0.01804102,
0.05382912, 0.06143372, 0.08667532, 0.05355925, 0.01456888])
```

```
[241]: ### check if they are close  
(stationary2-stationary_distribution) < 0.01
```

```
[241]: array([ True,  True,  True,  True,  True,  True,  True,  True,  True,  
         True,  True,  True,  True,  True,  True,  True,  True,  True,  
         True,  True,  True,  True,  True,  True,  True])
```

```
[100]: ### sampling  
iterations = 1000  
sample_items = 100  
x_array = np.zeros((iterations,sample_items))  
for e in range(iterations):  
    x_array[e,0] = int(random.uniform(0,state_count))  
    for i in range(sample_items-1):  
        x = int(x_array[e,i])  
        y = w_choice(transition_matrix2[x])  
  
        if random.uniform(0,1) <= a_array[x,y]:  
            x_array[e,i+1] = y  
        else:  
            x_array[e,i+1] = x
```

```
[113]: x_array=x_array.reshape(-1)  
imperial_stationary=pd.Series(x_array).value_counts().sort_index()/len(x_array)  
np.array(imperial_stationary)-stationary_distribution < 0.01
```

```
[113]: array([ True,  True,  True,  True,  True,  True,  True,  True,  True,  
         True,  True,  True,  True,  True,  True,  True,  True,  True,  
         True,  True,  True,  True,  True,  True,  True])
```

```
[114]: stationary2=  
    ↳get_stationary_distribution(normalize_matrix(new_transition_matrix))  
stationary2
```

```
[114]: array([0.02180875, 0.02994216, 0.0234925 , 0.02023764, 0.01302789,  
         0.04241142, 0.03536303, 0.02535294, 0.03216247, 0.01639951,  
         0.01965901, 0.0513758 , 0.10217224, 0.02017778, 0.02124298,  
         0.03131307, 0.07050133, 0.08362803, 0.05162414, 0.01804102,  
         0.05382912, 0.06143372, 0.08667532, 0.05355925, 0.01456888])
```

```
[115]: (stationary2-stationary_distribution) < 0.01
```

```
[115]: array([ True,  True,  True,  True,  True,  True,  True,  True,  True,  
         True,  True,  True,  True,  True,  True,  True,  True,  True,  
         True,  True,  True,  True,  True,  True,  True])
```

```
[49]:
```

### 3.0.1 Question 5

```
[157]: min_matrix=np.where(transition_matrix<transition_matrix.  
      ↪T,transition_matrix,transition_matrix.T)  
proposal_stationary=get_stationary_distribution(normalize_matrix(min_matrix))  
proposal_stationary
```

```
[157]: array([0.03623193, 0.05314085, 0.04338589, 0.039074   , 0.04035088,  
             0.05016627, 0.0429694  , 0.02380878, 0.04097378, 0.04377247,  
             0.0249732  , 0.03266443, 0.05314085, 0.02670919, 0.03966445,  
             0.03096373, 0.04686786, 0.04565732, 0.03981049, 0.04184281,  
             0.04970957, 0.04558968, 0.05314085, 0.03842504, 0.01696628])
```

Yes, It is logical,

## 4 Extra Section for testing purposes

```
[191]: import numpy as np  
transition = np.array([[0.1,0.2,0.7],  
                      [0.3,0.6,0.1],  
                      [0.3,0.4,0.3] ])
```

```
[192]: np.linalg.matrix_power(transition,10000)
```

```
[192]: array([[0.25   , 0.4375, 0.3125],  
             [0.25   , 0.4375, 0.3125],  
             [0.25   , 0.4375, 0.3125]])
```

```
[193]: stationary_dist=get_stationary_distribution(transition)  
stationary_dist
```

```
[193]: array([0.25   , 0.4375, 0.3125])
```

```
[205]: def metropolis_hastings(sample_items, transition, stationary_dist):  
    sample = np.zeros(sample_items,dtype=np.int32)  
    for i in range(sample_items-1):  
        x = sample[i]  
        y = w_choice(transition[x])  
  
        r_nominator = stationary_dist[y]*transition[y,x]  
        r_denominator = stationary_dist[x]*transition[x,y]  
  
        a = 0  
        if r_denominator == 0:  
            a = 1
```

```

        else:
            a = min(r_nominator / r_denominator,1)

            if random.uniform(0,1) <= a:
                sample[i+1] = y
            else:
                sample[i+1] = x
    return sample
print(metropolis_hastings(10,transition,stationary_dist))

```

```
[0 0 0 1 1 2 0 0 2 0]
```

```

[213]: import pandas as pd
number_of_iterations = 100000
samples_per_iteration = 100
samples=np.zeros((number_of_iterations,samples_per_iteration))
for i in range(number_of_iterations):
    samples[i]=
    ↪metropolis_hastings(samples_per_iteration,transition,stationary_dist)

samples=samples.reshape(-1)
imperial_stationary=pd.Series(samples).value_counts().sort_index()/len(samples)
imperial_stationary

```

```

[213]: 0.0    0.260744
       1.0    0.427493
       2.0    0.311763
dtype: float64

```

```
[ ]:
```