

at let us first identify the model (π, A, B)

States: Tick, Tock

Observations: Backpack, Briefcase, Bag

(Initial state Prob)

π → tick works 3 days a week & Tock works 4

$$\therefore \pi = [P(\text{tick}), P(\text{Tock})] \\ = [3/7, 4/7]$$

(State transition prob)

$$A \rightarrow \begin{bmatrix} 0.4 & 0.6 \\ 0.4 & 0.6 \end{bmatrix}$$

as transition
from

$$\text{Tick} \rightarrow \text{Tick} : 0.4$$

$$\text{Tick} \rightarrow \text{tock} : 0.6$$

$$\text{Tock} \rightarrow \text{Tock} : 0.6$$

$$\text{Tock} \rightarrow \text{Tick} : 0.4$$

Tick stays on ^{duty} ~~time~~ $1 - 0.6$
 $= 0.4$ (40% of time)

Tock stays on ^{duty} ~~time~~ $1 - 0.4$
 $= 0.6$ (60% of time)

Symbol Emission Probabilities

$B \rightarrow$

for tick

$$P(\text{Briefcase} | \text{tick}) = 0.4$$

$$P(\text{Backpack} | \text{tick}) = 0.4$$

$$P(\text{Bag} | \text{tick}) = 0.2$$

for tock

$$P(\text{Briefcase} | \text{tock}) = 0.3$$

$$P(\text{Backpack} | \text{tock}) = 0.3$$

$$P(\text{Bag} | \text{tock}) = 0.4$$

$$\therefore B \rightarrow \begin{bmatrix} 0.4 & 0.4 & 0.2 \\ 0.3 & 0.3 & 0.4 \end{bmatrix}$$

Now we need

$P(\text{tick, tock, tick, Backpack, Briefcase, Bag | model})$

$P(\text{States, observation | model})$

$$= \pi_{S1} \cdot A_{S1 \rightarrow S2} \cdot A_{S2 \rightarrow S3} \cdot B_{S1, O1} \cdot B_{S2, O2} \cdot B_{S3, O3}$$

1) $P(\text{tick}) = 3/7$

2) Transition to tock $P(\text{Tick} \rightarrow \text{Tock}) = 0.6$

3) Transition back to tick $P(\text{Tock} \rightarrow \text{Tick}) = 0.6$

4) Observation of Backpack given tick

$$P(\text{Backpack | tick}) = 0.4$$

5) Observation of Briefcase given tock

$$P(\text{Briefcase | tock}) = 0.3$$

6) Observation of Bag given tick

$$P(\text{Bag | tick}) = 0.2$$

\therefore Total Probability

$$= \frac{3}{7} \times \frac{6}{10} \times \frac{4}{10} \times 0.4 \times 0.3 \times 0.2$$

$$= 0.0024685714$$

Q Calculating Likelihood $P(\text{Back pack, Briefcase, Bag} | \text{model})$

at $T=1$ ie 1st observation

$$\alpha_1(\text{tick}) = \pi(\text{tick}) \cdot B(\text{Back pack} | \text{tick}) = 3 \times 0.04 = 0.12$$

$$\alpha_1(\text{tock}) = \pi(\text{tock}) \cdot B(\text{Back pack} | \text{tock}) = \frac{1}{7} \times 0.3 = 0.042857$$

now recursion at $t=2$ (2nd obs Briefcase)

$$\alpha_2(\text{tick}) = [\alpha_1(\text{tick}) \cdot A(\text{Tick} \rightarrow \text{tick}) + \alpha_1(\text{tock}) \cdot A(\text{tock} \rightarrow \text{tick})] \times B(\text{Briefcase} | \text{tick})$$

$$= 0.0549$$

$$\alpha_2(\text{tock}) = [\alpha_1(\text{tick}) \cdot A(\text{tick} \rightarrow \text{tock}) + \alpha_1(\text{tock}) \cdot A(\text{tock} \rightarrow \text{tock})] \times B(\text{Briefcase} | \text{tock})$$

$$= 0.0617$$

now observation 3 $t=3$

$$\alpha_3(\text{tick}) = [\alpha_2(\text{tick}) \cdot A(\text{tick} \rightarrow \text{tick}) + \alpha_2(\text{tock}) \cdot A(\text{tock} \rightarrow \text{tick})] \times B(\text{Bag} | \text{tick})$$

$$= 0.0093$$

$$\alpha_3(\text{tock}) = [\alpha_2(\text{tick}) \cdot A(\text{tick} \rightarrow \text{tock}) + \alpha_2(\text{tock}) \cdot A(\text{tock} \rightarrow \text{tock})] \times B(\text{Bag} | \text{tock})$$

$$= 0.0286$$

$$p(\text{Back pack, Briefcase, Bag} | \text{model})$$

$$= \alpha_3(\text{tick}) + \alpha_3(\text{tock})$$

$$= 0.0373$$