

```
%with time dependent transition matrix  
clear all;
```

```
global testdata;  
global TN;  
global dim;  
iter=0;
```

```
data = xlsread('F:\EPOXYDOUBLEVOID6KVPHIQ5DEGFILE011.xlsx');  
TN = 30;  
dim = 2 ;  
kluster = 18;  
testdata(1:TN,:) = data(1:TN,:);
```

```
weight(1,:) = data(1,:);  
weight(2,:)= data(3,:);  
weight(3,:) = data(5,:);  
weight(4,:)= data(6,:);  
weight(5,:) = data(8,:);  
weight(6,:) = data(10,:);  
weight(7,:)= data(11,:);  
weight(8,:)= data(13,:);  
weight(9,:) = data(15,:);  
weight(10,:) = data(16,:);  
weight(11,:) = data(18,:);  
weight(12,:) = data(20,:);  
weight(13,:) = data(21,:);  
weight(14,:) = data(23,:);  
weight(15,:) = data(25,:);  
weight(16,:) = data(26,:);  
weight(17,:) = data(28,:);  
weight(18,:) = data(30,:);
```

```
weight_old = zeros(size(weight));           % create a zero matrix of same dimen-  
ions of weight                               % tions of weight  
difference = weight - weight_old;           % initialise difference.
```

```
iter_count = 1;                             % initialise iteration count.
```

```
while sum(sum(difference)) ~= 0 & iter_count ~= 500  
    weight_old = weight;                     % remember the weights of previous it-  
erations.
```

```
    for ii = 1:TN  
        for jj = 1:kluster
```

```

        eq_dist(jj) = ((testdata(ii,:)-weight(jj,:)) * ((testdata(ii,:)-weight(jj,:)))') ; % equiledian distance
    end
    [temp,near_class(ii)] = min(eq_dist); % find the cluster which is
in minimum distance from the training exemplar.
end

for ii = 1:kluster
    [a,b] = find(near_class == ii);
    temp_sum = 0;
    for jj = b
        temp_sum = temp_sum + testdata(jj,:);
    end
    if sum(a) == 0
        iter_count
        ii
    end
    weight(ii,:) = temp_sum / sum(a);
end
difference = abs(weight - weight_old);
iter_count = iter_count+1;
%-----min dist
end
for i=1:kluster
    for j=1:TN
        eq_dist(j)=sqrt((weight(i,:)-testdata(j,:))*((weight(i,:)-testdata(j,
:))')));
    end
    [temp,j1]=min(eq_dist);
    g(i,:)=testdata(j1,:);
end
%-----
for i=1:kluster
    l=1;d=1;
    for j=1:144
        g1(i,l,d)=g(i,j);
        d=d+1;
        if d==3
            d=1;
            l=l+1;
        end
    end
end
end
%-----initial model
kluster=72;
o=18;

```

```
for k=1:o
    clear g
    g(:,:)=g1(k,:,:);
st=4;
for i=1:st
    c(i,:)=g(i,:);
end
cl=1;
while cl==1
    cl=1;
    for i=1:st
        for j=1:kluster
            dm(i,j)=sqrt((c(i,:)-g(j,:))*((c(i,:)-g(j,:))'));
        end
    end
    sm=zeros(st,kluster);
    [temp,temp1]=min(dm);
    for i=1:kluster
        sm(temp1(i),i)=1;
    end
    tsm=sum(sm,2);
    for i=1:st
        if tsm(i,1)>1
            temp2=0;
            for j=1:kluster
                if sm(i,j)==1
                    temp2=temp2+g(j,:);
                end
            end
            c(i,:)=temp2/tsm(i,1);
        end
    end
end
for i=1:st
    for j=1:kluster
        dm(i,j)=sqrt((c(i,:)-g(j,:))*((c(i,:)-g(j,:))'));
    end
end
sm1=zeros(st,kluster);
[temp,temp1]=min(dm);
for i=1:kluster
    sm1(temp1(i),i)=1;
end
if sm==sm1
    cl=0;
end
end
```

```
%-----state seq
ss(k,:)=temp1(1,:);
end
display('the state sequences for all observations: ')
ss
%-----
c11=1;
while c11==1
    c11=1;
%-----mu
clear temp temp1 temp3
for l=1:st
    temp=0;temp1=0;
    for i=1:o
        for j=1:kluster
            if ss(i,j)==1
                temp3(1,:)=g1(i,j,:);
                temp=temp+temp3;
                temp1=temp1+1;
            end
        end
    end
    mu(l,:)=temp/temp1;
end
%-----cv
clear temp temp3
for l=1:st
    temp=0;temp1=0;
    for i=1:o
        for j=1:kluster
            if ss(i,j)==1
                temp3(1,:)=g1(i,j,:);
                temp=temp+(((temp3(1,:)-mu(l,:))')*(temp3(1,:)-mu(l,:)));
                temp1=temp1+1;
            end
        end
    end
    cv(l,,:,)=temp/temp1;
end
%-----tm(a)
clear a
clear temp temp1 temp2
temp=kluster-1;
for i=1:temp
    for j=1:st
        for k=1:st
```

```

        temp1=0;temp2=0;
        for l=1:o
            if ss(l,i)==j
                temp2=temp2+1;
                if ss(l,i+1)==k
                    temp1=temp1+1;
                end
            end
        end
        if temp2==0
            a(i,j,k)=0;
        else
            a(i,j,k)=temp1/temp2;
        end
    end
end
end
a1=a;
%-----py
for i=1:st
    temp=0;
    for j=1:o

        if ss(j,1)==i
            temp=temp+1;
        end

    end
    py(i)=(temp/o);
end
%-----b
clear temp temp1 temp2 temp3 b
for i=1:o
    for j=1:st
        temp(:,:)=cv(j,(:,:));
        temp1=(det(temp))^0.5;
        for k=1:kluster
            temp2(1,:)=g1(i,k,:);
            temp3(:,:)=inv(temp);
            b(i,j,k)=((1/(((2*pi)^(dim/2))*temp1))*exp(-0.5*(temp2-mu(j,:))'*
temp3)*((temp2-mu(j,:))')));
            check=((1/(((2*pi)^(dim/2))*temp1))*exp(-0.5*(temp2-mu(j,:))'*
temp3)*((temp2-mu(j,:))')));
        end
    end
end
end

```

```
%-----viterbi
clear temp temp1 temp2 temp3 a
for l=1:o
b1(:,:)=b(l,(:,:));
for i=1:st
    del(1,i)=py(i)*b1(i,1);
    si(1,i)=0;
end
for i=2:kluster
    a(:,:)=a1(i-1,(:,:));
    for j=1:st
        temp=0;
        for k=1:st
            temp(k)=del((i-1),k)*a(k,j);
        end
        [temp1,temp2]=max(temp);
        del(i,j)=temp1*b1(j,i);
        si(i,j)=temp2;
    end
end
t=kluster;clear temp;
temp=del(t,:);
[temp1,temp2]=max(temp);
psta=temp1;
ssta(t)=temp2;
for i=1:(kluster-1)
    t=t-1;
    ssta(t)=si((t+1),ssta(t+1));
end
sstar(1,:)=ssta(:);
end
display('new state sequence');
sstar
%-----
if ss==sstar
    cl1=0;
end
ss=sstar;
iter=iter+1;
end
%-----b2(b)
for i=1:o
    l=1;
    for j=1:kluster
        for k=1:st
            b2(i,l)=b(i,k,j);
```

```
        l=l+1;
    end
end
end
%-----
for i=1:o
    for j=1:kluster
        b3(i,j)=b(i,ss(i,j),j);
    end
end
%-----
iter
```