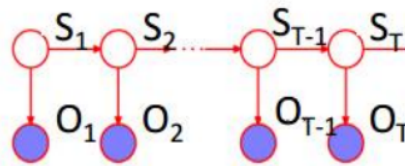


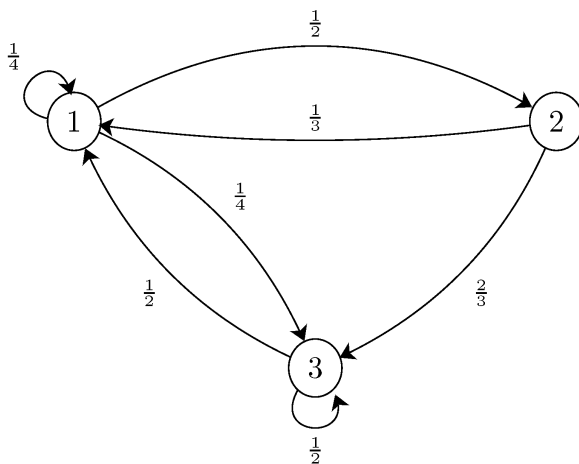
Q1)



Considering the above HMM model write the expression for $P(\{O_t\}_{t=1}^T)$, where O_t are the observation and S_t are the states. Consider you have the following HMM parameters available $P(S_1), P(S_i|S_{i-1}), P(O_i|S_i)$ [2 marks]

Q2) Answer the following based on state transition diagram below.

[1+1+1+2]



1. Find $P(X_4=3|X_3=2)$
2. Find $P(X_3=1|X_2=1)$
3. If we know $P(X_0=1)=\frac{1}{3}$ find $P(X_0=1, X_1=2)$
4. If we know $P(X_0=1)=\frac{1}{3}$ find $P(X_0=1, X_1=2, X_2=3)$

Question 3)

A casino has two dice, one fair and another loaded (unfair).

Fair die $P(1) = P(2) = P(3) = P(5) = P(6) = \frac{1}{6}$

Loaded die $P(1) = P(2) = P(3) = P(5) = \frac{1}{10}$ $P(6) = \frac{1}{2}$

Casino player switches back-&-forth between fair and loaded die once every 20 turns

Game:

1. You bet \$1
2. You roll (always with a fair die)
3. Casino player rolls (maybe with fair die, maybe with loaded die)
4. Highest number wins \$2

GIVEN: A sequence of rolls by the casino player : 6,2,6

1. How likely is this sequence, given our model of how the casino works? [3 marks]
2. What portion of the sequence was generated with the fair die, and what portion with the loaded die? [5 marks]