

1 Hidden Markov Models

In this section we consider probabilistic Graphical Models of the form shown in Figure 1. We assume that X_0, X_1, \dots are each n state discrete random variables and that Y_0, Y_1, \dots are each m state discrete random variables. Models of this form are classically called Hidden Markov Models (HMMs).

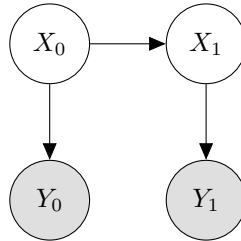


Figure 1: Graphical model of this section

Intuitively, this model represents the situation where we are not sure