250 HW7 Q1

November 17, 2018

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In [2]: import numpy as np
        import math
        import matplotlib.pyplot as plt
        import pandas as pd
In [3]: # loading the parameter matrices
        bik = pd.read_csv('emissionMatrix.txt', sep="\t", header=None).values
        aij = pd.read_csv('transitionMatrix.txt', sep=" ", header=None)
        aij = aij.drop([27], axis=1).values
        pi_i = pd.read_csv('initialStateDistribution.txt', header=None).values
        observation = pd.read_csv('observations.txt', sep=" ", header=None)
        observation = observation.drop([325000], axis=1).values
In [42]: def computeL(aij,bik,pi_i,observation):
             T = observation.shape[1]
             n = aij.shape[1]
             Lit = np.zeros((n,T))
             Lit[:,0]=np.squeeze(np.log(pi_i))+np.log(bik[:,observation[0,0]])
             for t in np.arange(0,T-1):
                 for j in np.arange(n):
                     tmp = Lit[:,t]+np.log(aij[:,j])
                     Lit[j,t+1]=np.max(tmp)+np.log(bik[j,observation[0,t+1]])
             return Lit
In [43]: Lit = computeL(aij,bik,pi_i,observation)
In [48]: def ComputeViterbi(lit,aij):
             T = lit.shape[1]
             n = lit.shape[0]
             s = np.zeros((T,1), dtype=int)
             #base case
             s[T-1,0] = np.argmax(lit[:,T-1])
             # recursion case
             for i in np.arange(T-2,-1,-1):
                 s[i,0] = phi(s[i+1,0],lit[:,i],aij)
             return s
In [49]: def phi(s,lit,aij):
             n = aij.shape[0]
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temp = np.ones((n,1))
for i in range(n):
    temp[i,0] = lit[i] + np.log(aij[i,s])
return np.argmax(temp)
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In [50]: s = ComputeViterbi(Lit,aij)

In [52]: plt.plot(s)

Out[52]: [<matplotlib.lines.Line2D at 0x108bf9f28>]

