

Quiz 13. Viterbi algorithm

Below is the table of the dynamic programming computation of the most probable path for occasionally dishonest casino with the following transition and emission probabilities:

| HMM Parameters | | |
|----------------|------|------|
| | L | F |
| B | 0.52 | 0.48 |
| L | 0.60 | 0.40 |
| F | 0.17 | 0.83 |
| | e(6) | |

| | Sequence | 3 | 6 | 6 | 6 | Max(F,L) |
|--------|----------|---------|----------|-----------|------------|----------|
| States | L | → 0.052 | → 0.0156 | x = | → 0.0014 | y |
| | F | → 0.080 | → 0.0111 | → 0.00153 | → 0.000312 | |

- Fill in the missing values in the dynamic programming table

$$x = \text{Max}(0.0156 * 0.60, 0.0111 * 0.17) * 0.50 = 0.0156 * 0.60 * 0.50$$

$$y = \text{max}(0.0014, 0.000312)$$

- Perform traceback and write the sequence of most probable states for this observed sequence
LLLLL