

# CSI5180. Machine Learning for Bioinformatics Applications

Hidden Markov Models

by

**Marcel** Turcotte

# Preamble

## Hidden Markov Models

In this lecture, we focus on learning algorithms suited for **sequence (string) input data**. In particular, we study **Hidden Markov Models**. First, we introduce **Markov processes** and **Markov chains**. Next, using the example of the occasionally dishonest casino, we discern the concept of **hidden variables**. The presentation puts the emphasis on the **graphical nature** of these models. We use the example of a gene finder algorithm as running example.

### General objective :

- ✚ **Explain** the concepts related to Hidden Markov Models.

# Learning objectives

- ❖ **Discuss** the properties of a Markovian process
- ❖ **Explain** the concept of hidden (latent) variables
- ❖ **Describe** Hidden Markov Models
- ❖ **Name** the important problems (questions) solved by HMM

## Reading:

- ❖ Sean R Eddy. What is a hidden Markov model? *Nat Biotechnol* **22**(10):13156, Oct 2004.
- ❖ Byung-Jun Yoon. Hidden Markov Models and their applications in biological sequence analysis. *Curr Genomics* **10**(6):40215, Sep 2009.

# Plan

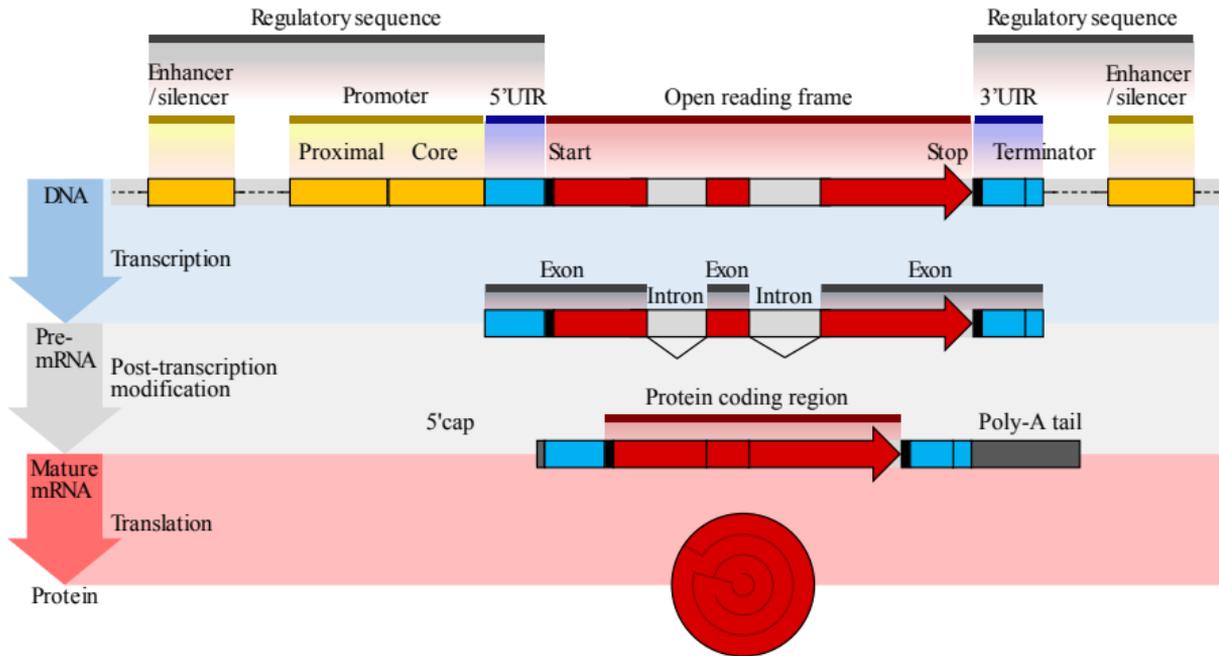
1. Preamble
2. Problem
3. Background information
4. Hidden Markov Model
5. Applications
6. Prologue
7. Appendix

# Problem

# Gene structure in eukaryotes - the input

```
GAATTCTATATAAATAAGTATTA AATTCTGGTTAAAATATAGAAAAAATAGAATTAGATT
CAATGATATCTAATAACATACCAAGGAGTAAAGGACTAATTGAGGATGACTAGTCATTCT
ATAATTGGAAGCACGAATGAGGCTAAAAGAATGATAGTATGTTGTTTCGATTCCAAAGGTG
AAAACCAAAGACGGAGAATTCTTATGGAGTCCTGTCTATTTTTTATTAACCCTGTGAATTG
AAACATCTTAGTAACAGGAGGAAAAGAAATCAACCGAGATTTTAACGAGTAGTGGCGAGC
GAAAGTAAATGAAAACATTCATGTTTTTGATCCGAAATATCTTATCGATGTTTCGATTTTT
TCAAAGACCCCGTACCGGGTCTTGGGGCATGTCTGAAATTGAACATCACACACTTACCCA
TGATAAAGGAGATGGTTTGGATCTTCGATTCTACCATTTTCAGGCAGTGTGTTTATGGAA
TGGGTGGCCAAAGAAGGTGAAAGTCCTGTAAATTTAGTAGTAGACCACTTATGGAGTAG
AACGAATTTTGTTTCAGAAGAAAGGGGTACCATCCTCTAATAAATTA AATATGATAGAATG
AACGATAGTGAAGAGTACCGTGAGGGAAAGTTGAAAAGTACCTCTAAGAGAACGAAGCCT
TCCGAGGCTTCGAATATCAATGCCGGAGGGGTGAAATAGATCCTGAATCAGTTAAGTCTA
AAAGCAGTTTGAGCCAAGATTATGGTGAAGACGTACCTTTTGCATAATGGGTGAGCAAGT
TAATTTTTGGAGCAAGAGAACAAAAGAACGTATCTTTGGTACGTTGGTGATCTAAGTGAA
AACAAAAGAACAAAGTGAGACTTAGTCTTACCCCTATACATAATTTTGCACCTCAGTGTGA
CATGGCCAGGTGTAAGACCGA (. . .52,624,944 . . .)ATCGTAGTAATGCTCTCCGAT
AAGAATCATTGATTCTTCGGACCCACATGGGTACCCATACTCCCCCAAATGA
```

# Gene structure in eukaryotes



Source: Thomas Shafee ([https://commons.wikimedia.org/wiki/File:Gene\\_structure\\_eukaryote\\_2\\_annotated.svg](https://commons.wikimedia.org/wiki/File:Gene_structure_eukaryote_2_annotated.svg))

# Gene structure

- ✦ The **gene structure** comprises several elements, including a **transcription start site**, a **5' untranslated region (5' UTR)**, an **open reading frame (ORF)**, a **3' untranslated region (3' UTR)**.

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- ❖ Upstream of the gene, there is a regulatory sequence comprising **enhancers**, **silencers**, and a **promotor**.
- ❖ In **eukaryotes**, genes are made coding segments, called **exons**, and non-coding segments, called **introns**, that need to be removed (spliced) prior to translation.

# Gene finding/prediction

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- ❖ This can be seen as **segmentation** and **labelling** of the DNA sequence.
- ❖ A **Hidden Markov Model** allows representing and integrate these elements into one model. Furthermore, these models have been shown to be effective.

# Gene finding/prediction

## ❖ GENSCAN

- ❖ C Burge and S Karlin. Prediction of complete gene structures in human genomic DNA. *J Mol Biol* **268**(1):7894, Apr 1997.

## ❖ GENIE

- ❖ Kulp, D., Haussler, D., Reese, M. G. & Eeckman, F. H. A generalized hidden Markov model for the recognition of human genes in DNA. *ISMB International Conference on Intelligent Systems for Molecular Biology* **4**, 134142 (1996).

## ❖ HMMGENE

- ❖ Krogh, A. Two methods for improving performance of an HMM and their application for gene finding. *ISMB International Conference on Intelligent Systems for Molecular Biology* **5**, 179186 (1997).

# Other applications

Other applications include:

1. Modelling **pairwise** and **multiple sequence alignments**
2. **Protein secondary structure** prediction
3. Modelling **transmembrane proteins**

# Background information

# Remarks

Our presentation will be informal. An entire course could be taught on **Markov chains** and **stochastic processes**.

- ❖ **MAT 4374 Modern Computational Statistics**

Simulation including the rejection method and importance sampling; applications to Monte Carlo Markov chains. Resampling methods such as the bootstrap and jackknife, with applications. Smoothing methods in curve estimation.

- ❖ **MAT 5198 Stochastic Models**

Markov systems, stochastic networks, queuing networks, spatial processes, approximation methods in stochastic processes and queuing theory. Applications to the modelling and analysis of computer-communications systems and other distributed networks.

# Markov chains

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  - ❖ A **process can be in any of these states at a given time**; for some **discrete units of time**  $t = 0, 1, 2, \dots$
  - ❖ E.g. the type of nucleotide at a given position  $t$  in a sequence.

# Markov chains

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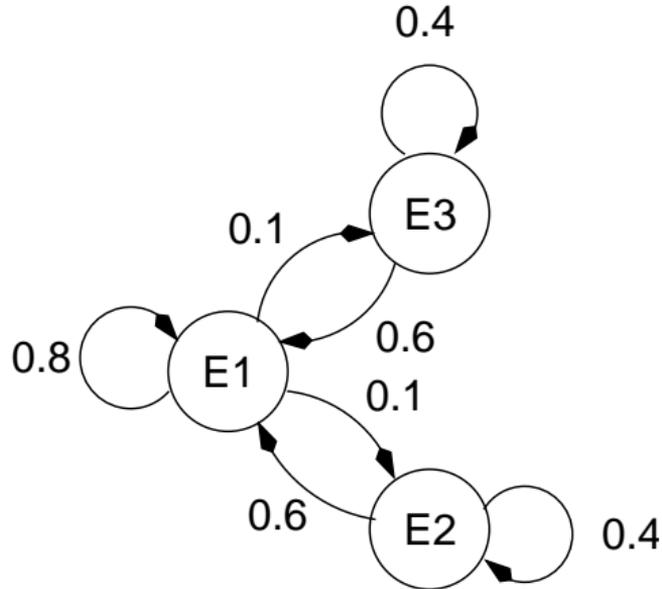
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  - ❖ If the current state of the process at time  $t$  is  $E_i$  then at time  $t + 1$  either the process stays in  $E_i$  or move to  $E_j$ , for some  $j$ , according to a well-defined probability.

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- ❖ E.g. at time  $t + 1$  the amino acid type for a given sequence position either stays the same or is substituted by one of the remaining 19 amino acid types, according to a well-defined probability, to be estimated.

# Markov chains



# Properties

A (first order) **Markovian process** must conform to the following 2 properties:

1. **Memoryless.** If a process is in state  $E_i$  at time  $t$  then the probability that it will be in state  $E_j$  at time  $t + 1$  only depends on  $E_i$  (and not on the previous states visited at time  $t' < t$ , no history). This is called a first-order Markovian process.

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GAATTCTATATAAATAAGTATTAATTCTGGTTAAAATATAGAAAAAATAGAATTAGATT

$$P(X_{t+1} = A | X_t = T)$$

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- ❖ Herein, we focus on **discrete-time homogeneous finite Markov chain models**.

# Markov chain

A (first order) **Markov chain** is a sequence of random variables

$$X_0, \dots, X_{t-1}, X_t$$

that satisfies the following property

$$P(X_t = x_t | X_{t-1} = x_{t-1}, X_{t-2} = x_{t-2}, \dots, X_0 = x_0) = P(X_t = x_t | X_{t-1} = x_{t-1})$$

# Markov chain

More generally, a *m-order* Markov chain is a sequence of random variables:

$$X_0, \dots, X_{t-1}, X_t$$

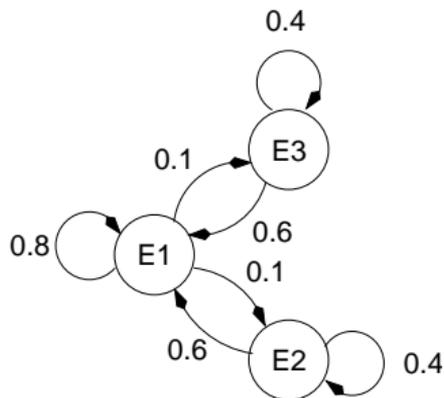
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$$\begin{aligned} P(X_t = x_t | X_{t-1} = x_{t-1}, X_{t-2} = x_{t-2}, \dots, X_0 = x_0) \\ = P(X_t = x_t | X_{t-1} = x_{t-1}, \dots, X_{t-m} = x_m) \end{aligned}$$

Markov chain models are denoted  $M_m$ , where  $m$  is the order of the model, e.g.  $M_0$ ,  $M_1$ ,  $M_2$ ,  $M_3$ , etc. A 0-order model is known as a **Bernoulli model**.

# Transition probabilities

The **transition probabilities**,  $p_{ij}$ , can be represented graphically,



or as a **transition probability matrix**,

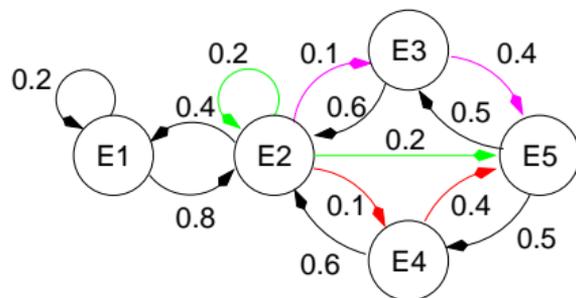
$$P = \begin{bmatrix} 0.8 & 0.1 & 0.1 \\ 0.6 & 0.4 & 0.0 \\ 0.6 & 0.0 & 0.4 \end{bmatrix}$$

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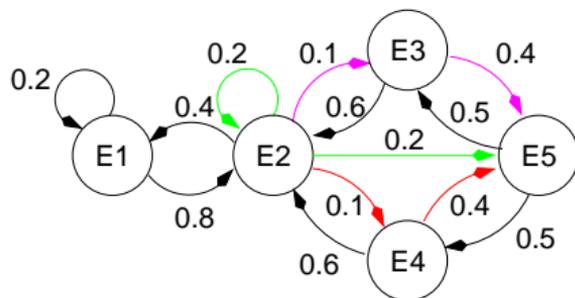
- where  $p_{ij}$  is understood as the probability of a transition from state  $i$  (row) to state  $j$  (column).
- The values in a row represent all the transitions from state  $i$ , i.e. all outgoing arcs, and therefore their **sum must be 1**.

# Transition probabilities



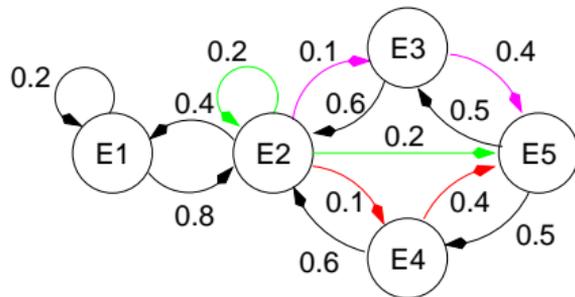
- ✦ The framework allows answering elegantly questions such as this one, “a Markovian random variable is in state  $E_i$  at time  $t$ , what is the probability that it will be in state  $E_j$  at  $t + 2$ ?”

# Transition probabilities



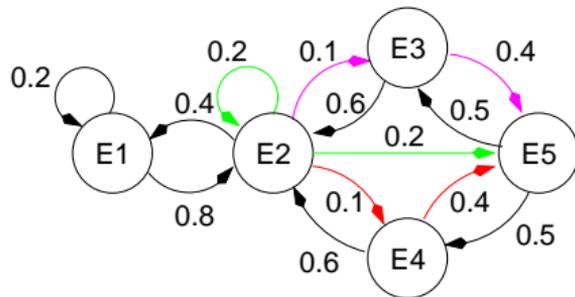
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- ❖ For the Markovian process graphically depicted above, knowing that a random variable is in state  $E_2$  at time  $t$  **what is the probability that it will be in state  $E_5$  at  $t + 2$ , i.e. after two transitions?**

# Transition probabilities



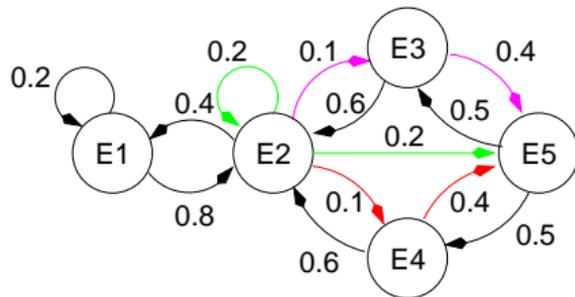
- There are exactly **3 paths of length 2** leading from  $E_2$  to  $E_5$ :  $(E_2, E_2, E_5)$ ,  $(E_2, E_3, E_5)$  and  $(E_2, E_4, E_5)$ .

# Transition probabilities



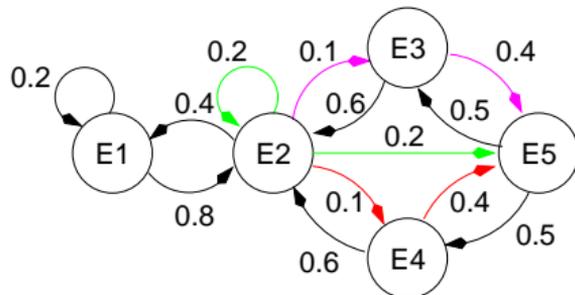
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  - The probability that  $(E_2, E_2, E_5)$  is followed is  $0.2 \times 0.2 = 0.04$

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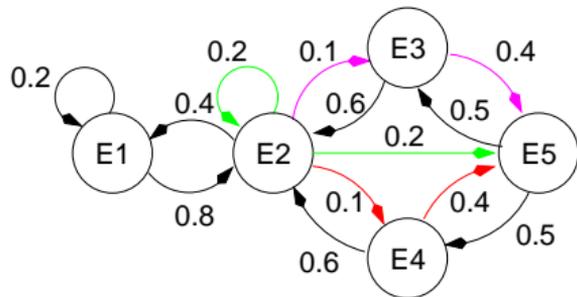
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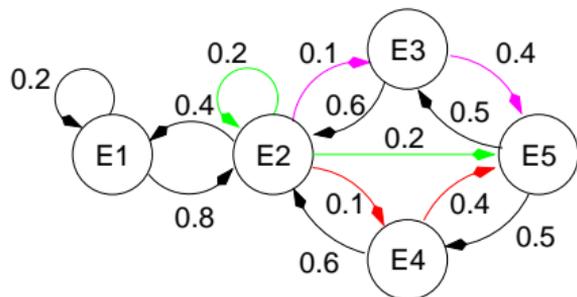


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  - The probability that  $(E_2, E_4, E_5)$  is followed is  $0.1 \times 0.4 = 0.04$
  - Therefore, the probability that the random variable is found in  $E_5$  at  $t + 2$  knowing that it was in  $E_2$  at  $t$  is  $0.04 + 0.04 + 0.04 = 0.12$ .

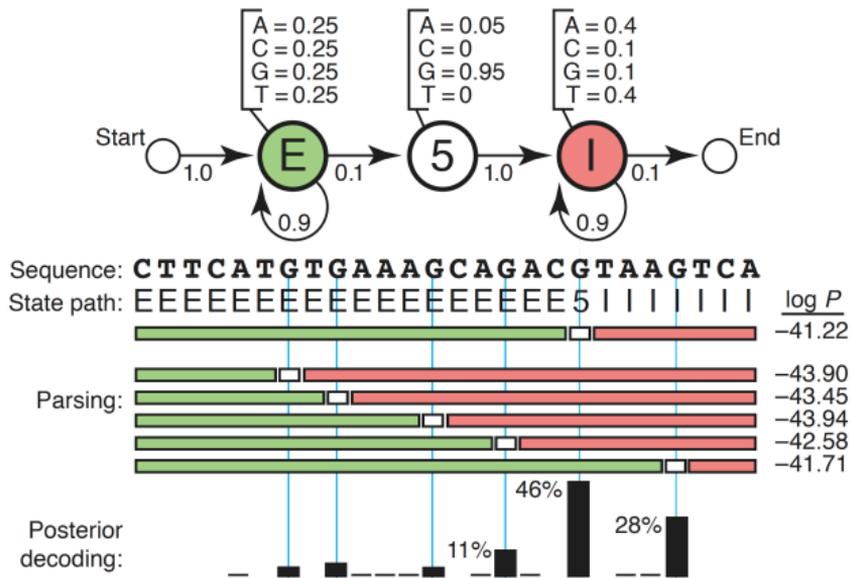


- ❖ **In general**, the probability that a random variable is found in state  $E_j$  at  $t + 2$  knowing that it was in  $E_i$  at  $t$  is,

$$p_{ij}^{(2)} = \sum_k p_{ik} p_{kj}$$



# Gene finding



Source: [1] Figure 1

# Hidden (latent) variables

What is **hidden**?

# Dishonest casino

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- ❖ In fact, I will be using **two coins!**
  - ❖ One coin is **fair**, i.e. **head** and **tail** are **equiprobable** outcomes,
  - ❖ but the other one is **loaded** (biased), it returns **head** with probability  $\frac{1}{4}$  and tail with probability  $\frac{3}{4}$ .

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- ❖  $\frac{P(S|Loaded)}{P(S|Fair)} = 1.265625$

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- ❖  $\frac{P(S|Loaded)}{P(S|Fair)} = 1.265625$
- ❖  $\log\left(\frac{P(S|Loaded)}{P(S|Fair)}\right) = 0.1023050449$

# Occasionally dishonest casino

- ✚ However, I will **not** reveal when I am exchanging the coins.

# Occasionally dishonest casino

- ❖ However, I will **not** reveal when I am exchanging the coins.
- ❖ This information is **hidden** from you.

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  - ❖ Looking at a **series of observations**,  $S$ , can you predict when the exchanges of coins occurred?

# Hidden Markov Model

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Yoon, B.-J. Hidden Markov Models and their Applications in Biological Sequence Analysis. *Current Genomics* **10**, 402415 (2009).

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- ❖ Each state has **emission** probabilities associated with it:

$$e_k(b) = P(S(i) = b | \pi_i = k)$$

the probability of **observing**/emitting the symbol  $b$  when in state  $k$ .

# Definitions

- ✦ The **alphabet of emitted symbols**,  $\Sigma$ , the **set of (hidden) states**,  $Q$ , a **matrix of transition probabilities**,  $A$ , as well as a the **emission probabilities**,  $E$ , are the parameters of an HMM:  $\mathcal{M} = \langle \Sigma, Q, A, E \rangle$ .

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- ❖ Remembering our discussion about **finite state automata**, an **HMM** is equivalent to a **stochastic regular grammar**.

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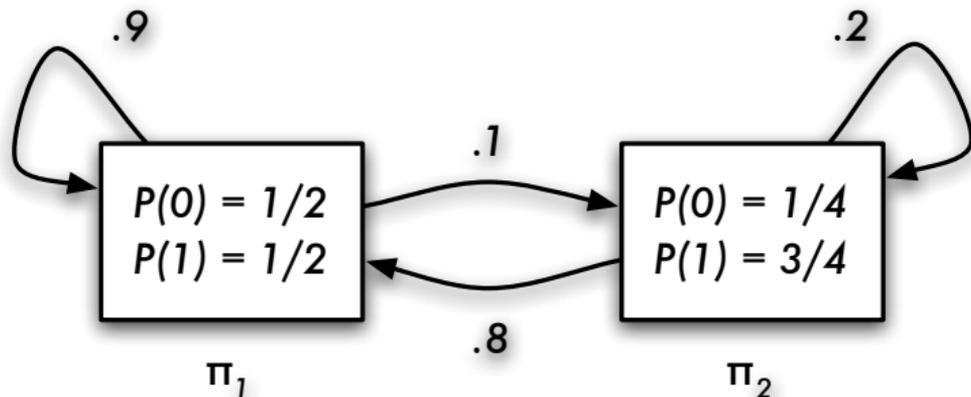
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  - ❖ Let's call this the **parameter estimation problem**.

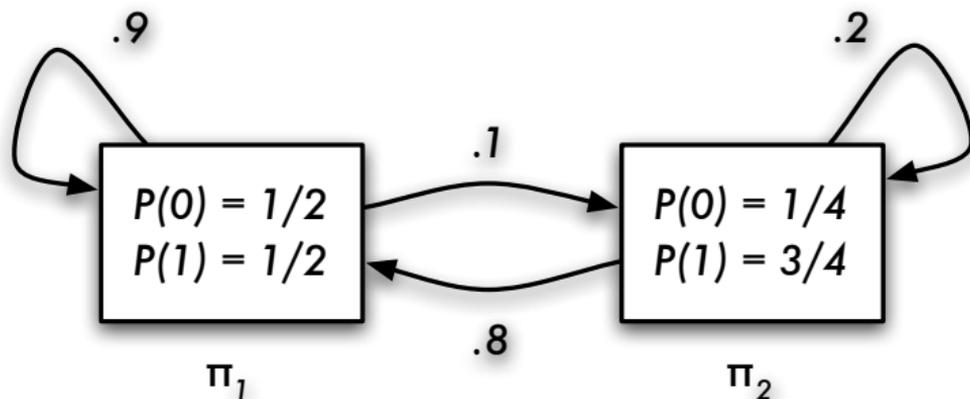


# Occasionally dishonest casino



- Modelled using an **HMM**, where **each state represents a coin**, with its own **emission probability distribution**, and the **transition probabilities** represent exchanging the coins.

# Worked example

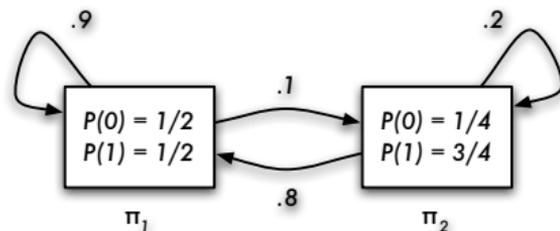


- Given an **input sequence of symbols** (heads and tails), such as 0, 1, 1, 0, 1, 1, 1, which **sequence of states** has the highest probability?

# Worked example

Which path leads to the highest joint probability?

$S$	0	1	1	0	1	1	1
$\pi$	$\pi_1$						
$\pi$	$\pi_1$	$\pi_1$	$\pi_1$	$\pi_1$	$\pi_1$	$\pi_1$	$\pi_2$
...							
$\pi$	$\pi_2$	$\pi_2$	$\pi_1$	$\pi_1$	$\pi_2$	$\pi_2$	$\pi_2$
...							
$\pi$	$\pi_2$						



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- ✦ Since the game consists of printing the series of switches from one coin to the other, selecting the path with the **highest joint probability**,  $P(S, \pi)$ , seems appropriate.

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- ❖ Here, there are  $2^7 = 128$  possible paths, **enumerating all** of them is feasible.
- ❖ However, the number of states and consequently the number of possible paths are generally much larger:  $\mathcal{O}(M^L)$ , where  $M$  is the number of states and  $L$  is the length of the sequence of symbols.

# Decoding problem

- Given an observed sequence of symbols,  $S$ , **the decoding problem** consists of finding a sequence of states,  $\pi$ , such that the joint probability of  $S$  and  $\pi$  is maximum.

$$\operatorname{argmax}_{\pi} P(S, \pi)$$

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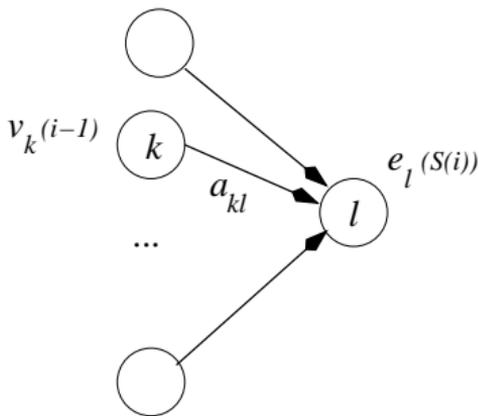
$$\operatorname{argmax}_{\pi} P(S, \pi)$$

- For our game, the sequence of states is of interest because it serves to predict the exchanges of coins.

# Decoding problem — Viterbi

- The **most probable path** can be found **recursively**. The score for the most probable path ending in state  $l$  with observation  $i$ , noted  $v_l(i)$ , is given by,

$$v_l(i) = e_l(S(i)) \max_k [v_k(i-1) a_{kl}]$$



where  $k$  is running for states such that  $a_{kl}$  is defined.

# Decoding problem

- ❖ The algorithm for solving the decoding problem is known as the **Viterbi algorithm**. It finds the best (most probable) path using the **dynamic programming** technique.
  - ❖ **Forward.** This requires filling the table  $v$ , for all  $i$  and for all  $l$  — see the definition of  $v_l(i)$  on the previous slide.
  - ❖ **Traceback.** Starting with  $v_{end}(n)$ , the algorithm reverses the computation to find the path with maximum joint probability.
- ❖ Sean R Eddy, What is dynamic programming?, *Nat Biotechnol* **22**:7, 90910, 2004.

# Decoding problem — table $v$

	$S(1)$	$S(2)$	$S(3)$		$S(n-1)$	$S(n)$
$\pi_1$	<input type="text"/>	<input type="text"/>	<input type="text"/>	...	<input type="text"/>	<input type="text"/>
$\pi_2$	<input type="text"/>	<input type="text"/>	<input type="text"/>		<input type="text"/>	<input type="text"/>
...						
$\pi_m$	<input type="text"/>	<input type="text"/>	<input type="text"/>		<input type="text"/>	<input type="text"/>

# Decoding problem — gene finding

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Byung-Jun Yoon

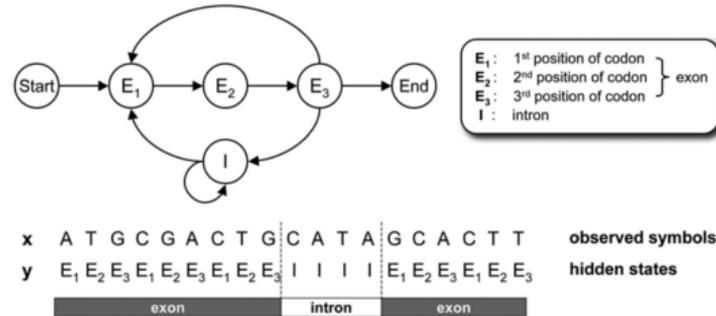


Fig. (1). A simple HMM for modeling eukaryotic genes.

Source: [2] Figure 1

- For a given input sequence, the **decoding problem** reveals the path with maximum joint probability. Effectively telling us the nucleotides that are likely to be in **exons** (states  $E_1$ ,  $E_2$ ,  $E_3$ ) and those that likely to be in **introns** (state  $I$ ).



# The likelihood problem: calculating $P(S|\theta)$

- ✚ In the case of a **Markov chain** there is a single path for a given sequence  $S$  and therefore  $P(S|\theta)$  is given by,

$$P(S|\theta) = P(S(1)) \prod_{i=2}^n a_{S(i-1)S(i)}$$

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- ❖ In the case of an **HMM**, there are several paths producing the same  $S$  (some paths will be more likely than others) and  $P(S|\theta)$  should be defined as the sum of all the probabilities of all possible paths producing  $S$ ,

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- ❖ The number of paths grows **exponentially** with respect to the **length of the sequence**, therefore all the paths cannot simply be enumerated and summed.

# The likelihood problem: forward algorithm

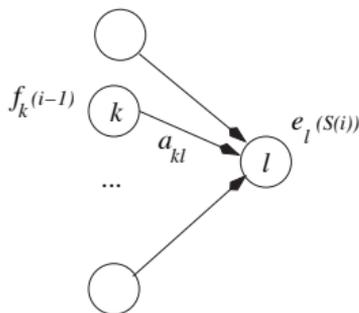
- ❖ Modifying the Viterbi algorithm **changing the maximization** by a **sum** calculates the probability of the observed sequence up to position  $i$  ending in state  $l$ ,

$$f_l(i) = e_l(S(i)) \sum_k f_k(i-1) a_{kl}$$

# The likelihood problem

- The score represents the probability of the sequence up to (and including)  $S(i)$ , noted  $f_l(i)$ , is given by,

$$f_l(i) = e_l(S(i)) \sum_k [f_k(i-1) a_{kl}]$$



where  $k$  is running for states such that  $a_{kl}$  is defined.

# Model specification

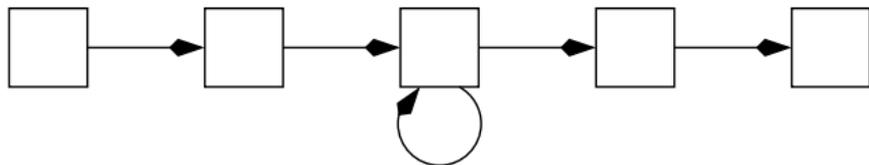
- ❖ We now turn to our third and final question. **How to determine the parameters of the model?**
- ❖ Let  $x_1, \dots, x_N$  be  $N$  independent examples forming the training set (typically,  $N$  sequences of observable symbols), the objective is to find a set parameters,  $\theta$ , such that:

$$\max_{\theta} \prod_{i=1}^N P(x_i|\theta)$$

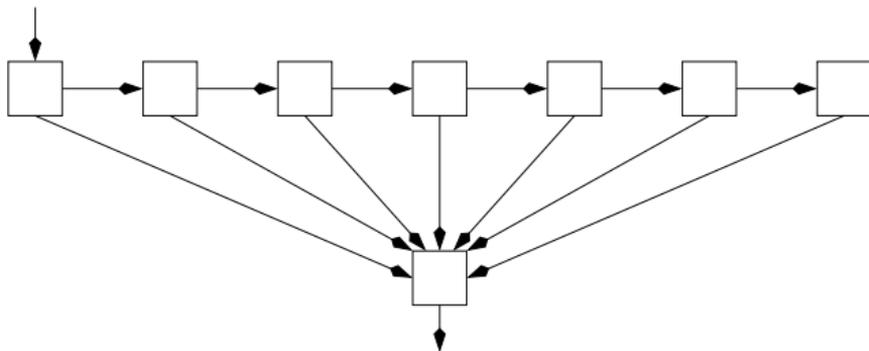
# Model Specification

- ❖ **Structure (topology): states + interconnect**
- ❖ Estimating the **transition/emission probabilities**

# Modelling the length

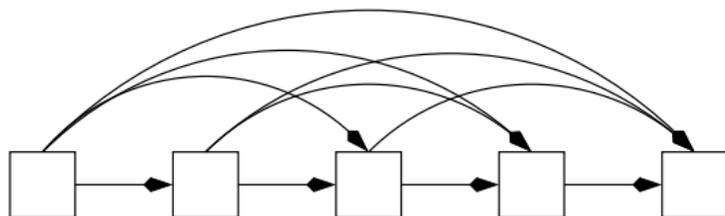


At least 5 symbols long

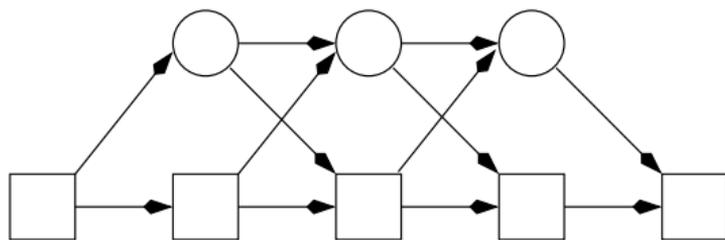


2 to 8 symbols long

# Arbitrary deletions



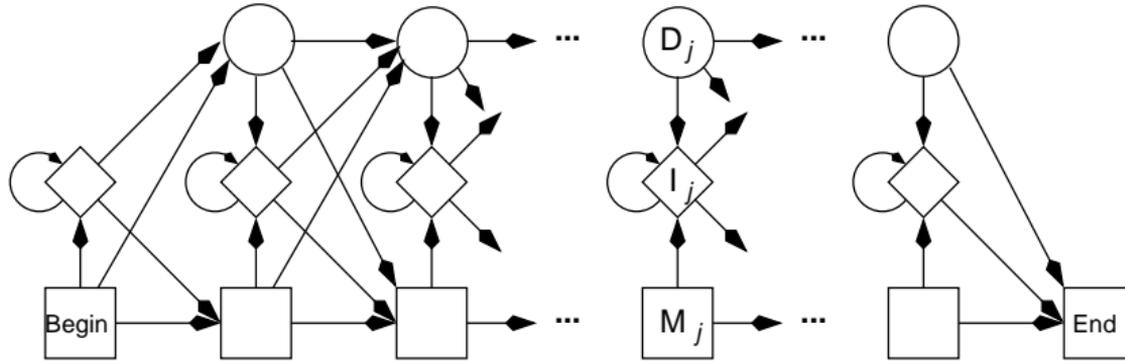
Too expensive, too many parameters to evaluate!



Silent (null) states do not emit symbols.

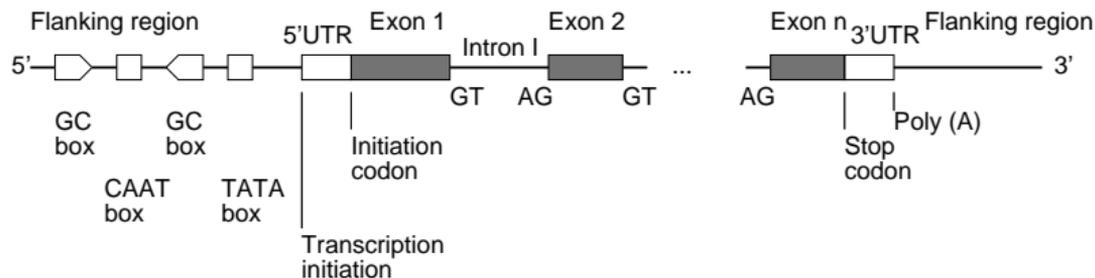
⇒ Silent states prevent modelling specific distant transitions.

# Profile HMMs



$\Rightarrow$  Models insertion/deletions separately.

# Gene prediction



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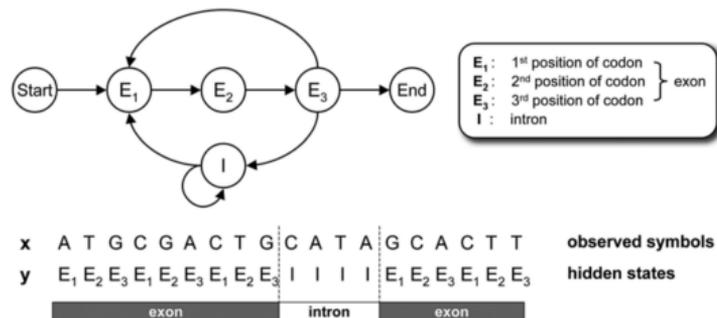


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# The parameter estimation problem

❖ **Problem:** estimate the  $a_{st}$  and  $e_k(b)$  probabilities.

**Given:**

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**Two scenarios:**

- ❖ The paths are **known** (existing annotated genes)
- ❖ The paths are **unknown**

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Sometimes called the **Baum-Welch** algorithm. **Gradient descent** can also be used.

- ❖ Chuong B Do and Serafim Batzoglou, What is the expectation maximization algorithm?, *Nat Biotechnol* **26**:8, 897899, 2008.

# Applications

- ❖ **sklearn.hmm** has been “deprecated due to it no longer matching the scope and the API of the project.” It was removed starting with the release 0.17 [as of writing this, the current version of Scikit-Learn is 0.21.3].
- ❖ **Pomegranate** implements probabilistic models, including hidden Markov models.
  - ❖ Documentation
- ❖ Most of the time, hidden Markov models are implemented in specialized tools, such as **GENSCAN**, **GENIE**, **HMMGENE**, **UGENE**, **SAM**, **HMMER**, etc.

- ❖ Eddy, S. R. Profile hidden Markov models. *Bioinformatics* **14**, 755763 (1998).
  - ❖ 3371 citations according to Scopus
- ❖ J. Mistry, R. D. Finn, S. R. Eddy, A. Bateman, M. Punta. Challenges in Homology Search: HMMER3 and Convergent Evolution of Coiled-Coil Regions. *Nucleic Acids Research* **41**:e121, 2013.
- ❖ <http://hmmer.org/publications.html>
- ❖ <http://hmmer.org>

- ❖ “The **Pfam** database is a large collection of protein families, each represented by multiple sequence alignments and **hidden Markov models** (HMMs).”
- ❖ E.L.L. Sonnhammer, S.R. Eddy and R. Durbin. Pfam: a comprehensive database of protein families based on seed alignments. *Proteins* **28**:405-420, 1997.
  - ❖ 806 citations according to Scopus
- ❖ S. El-Gebali, *et al.* The Pfam protein families database in 2019. *Nucleic Acids Research* (2019), doi: 10.1093/nar/gky995
- ❖ Pfam **32.0**, September 2018, **17,929 entries**
- ❖ <https://pfam.xfam.org>

# Prologue

# Summary

- ❖ A **Markov process** is **memoryless**, which means that the probability that the system be in state  $E_j$  at time  $t$  depends only on the state,  $E_i$ , at time  $t - 1$  (first order model).

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- ❖ A **hidden Markov model** comprises two elements: a sequence of **observable symbols** and a **sequence of hidden states**.

# Next module

## ❖ Support Vector Machine

# Appendix

# Decoding problem

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- ❖ There are two ways of ending up in  $\pi_1$  while producing  $S(2)$ :

# Decoding problem

- ❖ If the observed sequence of symbols was of length one, the sequence of states would also be of length one (in our restricted example).
- ❖ Which state would you predict if the observed symbol was a 0? What if it was a 1?
- ❖ Now consider an observed sequence of length two, let's assume that the last symbol is 1, what is the probability of that symbol being emitted from state  $\pi_1$ ?
- ❖ There are two ways of ending up in  $\pi_1$  while producing  $S(2)$ :
  1.  $S(1)$  could have been produced from  $\pi_1$ , and the state remained  $\pi_1$ ,

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  2. or 2)  $S(1)$  could have been produced from  $\pi_2$ , and there was a transition  $\pi_2$  to  $\pi_1$ .
- ❖ The two joint probabilities would be  $P(S(1)|\pi_1)P(\pi_1 \rightarrow \pi_1)P(S(2)|\pi_1)$  and  $P(S(1)|\pi_2)P(\pi_2 \rightarrow \pi_1)P(S(2)|\pi_1)$ .

# Decoding problem

- Now consider an observed sequence of length three, let's assume that the last symbol is 1, what is the probability of that symbol being emitted from state  $\pi_1$ ?
- There are two ways of ending up in  $\pi_1$  while producing  $S(3)$ :
  - the last state that led to the production of the sequence of symbols  $S[1, 2]$  was  $\pi_1$  and the state remained  $\pi_1$ ,
  - the last state that led to the production of the sequence of symbols  $S[1, 2]$  was  $\pi_2$  and it is followed by a transition  $\pi_2$  to  $\pi_1$ , with probability  $a_{21}$ .

Let's define  $v_k(i)$  as **the probability of the most probable path ending in state  $k$  while producing the observation  $i$** . Using this notation for formulating the probabilities for the above two scenarios.

$$v_1(3) = \max [ v_1(2) \times a_{11} \times e_1(0), v_2(2) \times a_{21} \times e_1(0) ]$$

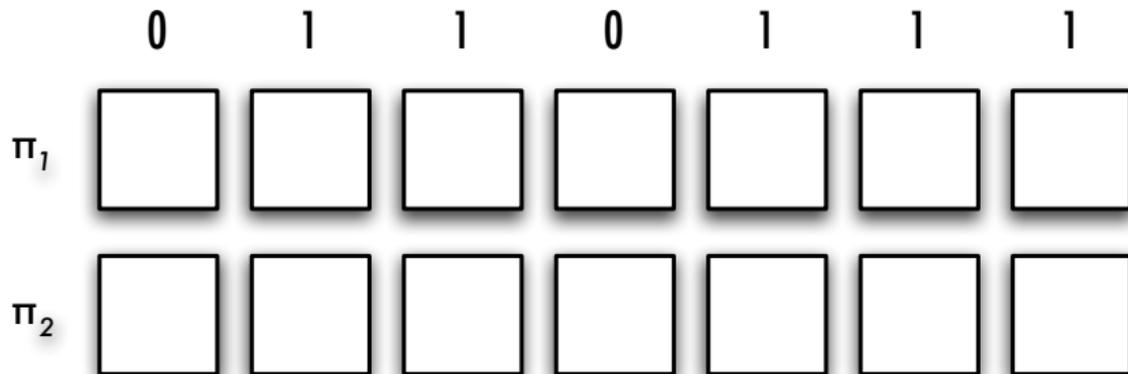
# Decoding problem

- For our 2 states HMM, we can write the following equation,

$$v_1(i) = \max [ v_1(i-1) \times a_{11} \times e_1(S(i)), v_2(i-1) \times a_{21} \times e_1(S(i)) ]$$

$$v_2(i) = \max [ v_1(i-1) \times a_{12} \times e_2(S(i)), v_2(i-1) \times a_{22} \times e_2(S(i)) ]$$

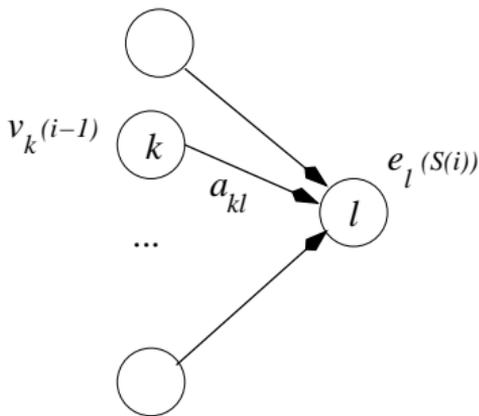
# Decoding problem



# Decoding problem

- ❖ The **most probable path** can be found **recursively**. The score for the most probable path ending in state  $l$  with observation  $i$ , noted  $v_l(i)$ , is given by,

$$v_l(i) = e_l(S(i)) \max_k [v_k(i-1) a_{kl}]$$



where  $k$  is running for states such that  $a_{kl}$  is defined.

# Decoding problem

- ❖ The algorithm for solving the decoding problem is known as the **Viterbi algorithm**. It finds the best (most probable) path using the **dynamic programming** technique.
  - ❖ **Forward.** First, this requires filling the table  $v$ , for all  $i$  and for all  $l$  — see the definition of  $v_l(i)$  on the previous slide.
  - ❖ **Traceback.** Next, starting with  $v_{end}(n)$ , the algorithm reverses the computation to find the path with maximum joint probability.
- ❖ Sean R Eddy, What is dynamic programming?, *Nat Biotechnol* **22**:7, 90910, 2004.

# Decoding problem: Viterbi algorithm

## Initialization:

$$v_0 = 1, v_k = 0, k > 0$$

## Recurrence:

$$v_l(i) = e_l(S(i)) \max_k (v_k(i-1) a_{kl})$$

where,  $v_k(i)$  represents the probability of the most probable path ending in state  $k$  and position  $i$  in  $S$ .

- A pointer (backward) is kept from  $l$  to the value of  $k$  that maximizes  $v_k(i-1) a_{kl}$ .

⇒ **Implementation issues:** because of the products (small) probabilities leads to underflow the algorithm is implemented using the logarithm of the values and therefore the products becomes sums.

# Decoding problem — table $v$

	$S(1)$	$S(2)$	$S(3)$		$S(n-1)$	$S(n)$
$\pi_1$	<input type="text"/>	<input type="text"/>	<input type="text"/>	...	<input type="text"/>	<input type="text"/>
$\pi_2$	<input type="text"/>	<input type="text"/>	<input type="text"/>		<input type="text"/>	<input type="text"/>
...						
$\pi_m$	<input type="text"/>	<input type="text"/>	<input type="text"/>		<input type="text"/>	<input type="text"/>

# Decoding problem

```
# transition probabilities (t)
$t[0][0] = 0.9; $t[0][1] = 0.1;
$t[1][0] = 0.2; $t[1][1] = 0.8;

# emission probabilities (e)
$e[0][0] = 0.50; $e[0][1] = 0.50;
$e[1][0] = 0.05; $e[1][1] = 0.95;

# observed sequence (S)
@S = (0, 1, 0, 1, 0, 1, 1, 1, 1, 1, 1);

# initialization (d is the dynamic programming table)
$d[ 0 ][ 0 ] = $e[ 0 ][ $S[ 0 ] ];
$d[ 1 ][ 0 ] = $e[ 1 ][ $S[ 0 ] ];
```

# Decoding problem

```
for ( $j=1; $j < @S; $j++ ) {  
  for ( $i=0; $i <= 1; $i++ ) {  
    $m = 0;  
    for ( $k=0; $k <= 1; $k++ ) {  
      $v = $d[$k][$j-1]*$t[$k][$i]*$e[$i][$S[$j]];  
      if ( $v > $m ) {  
        $from = $k; $to = $i; $m = $v;  
      }  
    }  
    $d[ $i ][ $j ] = $m;  
    $tr[ $i ][ $j ] = "($from->$to)";  
  }  
}
```

# Decoding problem

```
for ( $i=0; $i <= 1; $i++ ) {  
    for ( $j=0; $j < @S; $j++ ) {  
        printf "\t%5.5f", $d[ $i ][ $j ];  
    }  
    print "\n";  
    for ( $j=0; $j < @S; $j++ ) {  
        printf "\t %s", $tr[ $i ][ $j ];  
    }  
    print "\n";  
}
```

# Decoding problem

$t[0][0] = 0.9$ ;  $t[0][1] = 0.1$ ;  $t[1][0] = 0.2$ ;  $t[1][1] = 0.8$ ;  
 $e[0][0] = 0.50$ ;  $e[0][1] = 0.50$ ;  $e[1][0] = 0.05$ ;  $e[1][1] = 0.95$ ;

	0	1	0	1	0	1	1	1	1	1	1	1
0.50000	0.22500	0.10125	0.04556	0.02050	0.00923	0.00415	0.00187	0.00084	0.00038	0.00017	0.00008	
	(0→0)	(0→0)	(0→0)	(0→0)	(0→0)	(0→0)	(0→0)	(0→0)	(0→0)	(0→0)	(0→0)	(0→0)
0.05000	0.04750	0.00190	0.00962	0.00038	0.00195	0.00148	0.00113	0.00086	0.00065	0.00049	0.00038	
	(0→1)	(1→1)	(0→1)	(1→1)	(0→1)	(1→1)	(1→1)	(1→1)	(1→1)	(1→1)	(1→1)	(1→1)

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