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1) Consider about the profile HMM model for DNA sequence motif. (see next page)

Character emission probabilities are given as :

M1 :  $P(A)=0.5, P(T)=0.25, P(G)=0.25, P(C)=0.0$

M2 :  $P(A)=1.0, P(T)=P(G)=P(C)=0.0$

M3 :  $P(A)=0.5, P(T)=0.5, P(G)=P(C)=0.0$

INS :  $P(A)=P(T)=P(G)=P(C)=0.25$

Now we observed an output character sequence as :

start  $\rightarrow$  T  $\rightarrow$  A  $\rightarrow$  A  $\rightarrow$  T  $\rightarrow$  end

(a) Calculate the total probability of state transitions and symbol emissions, by assuming the hidden state transition path below.

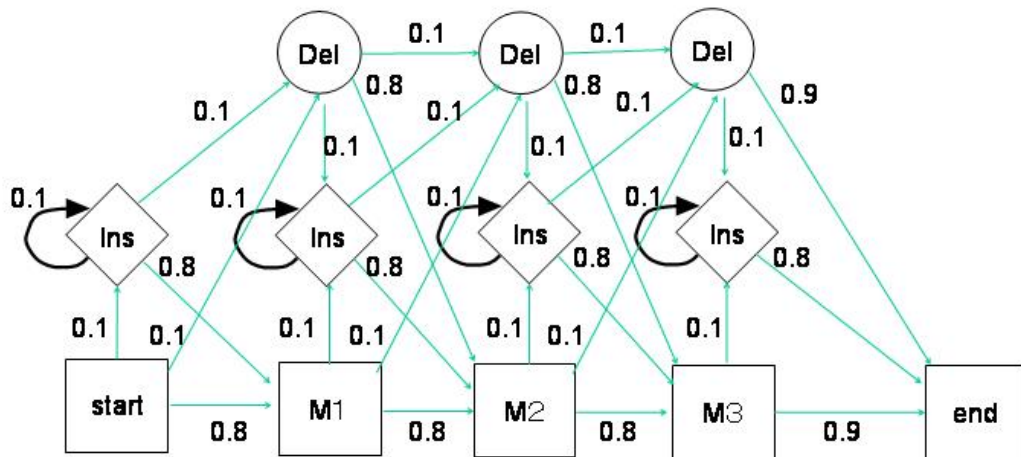
start  $\rightarrow$  M1  $\rightarrow$  M2  $\rightarrow$  M3  $\rightarrow$  Ins  $\rightarrow$  end

Ans.

(b) Calculate the total probability of state transitions and symbol emissions, by assuming the hidden state transition path below.

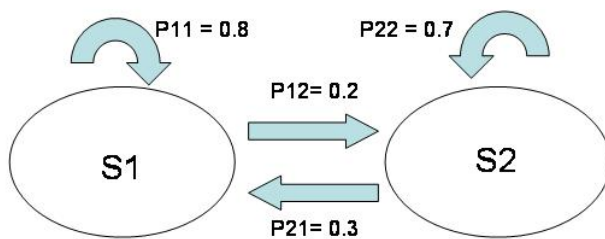
start  $\rightarrow$  M1  $\rightarrow$  Ins  $\rightarrow$  M2  $\rightarrow$  M3  $\rightarrow$  end

Ans.



\*Correction : transition probability from last Ins state to 'end' is not 0.8 but 0.9.

2) Calculate the stationary distribution for the following first-order Markov chain model. The system has two states named S1 and S2. Calculate  $P_1(\infty)$  and  $P_2(\infty)$ , where  $P_1(\infty) + P_2(\infty) = 1$ .



$$\begin{pmatrix} P_1(t+1) \\ P_2(t+1) \end{pmatrix} = \begin{pmatrix} 0.8 & 0.3 \\ 0.2 & 0.7 \end{pmatrix} \begin{pmatrix} P_1(t) \\ P_2(t) \end{pmatrix}$$

Ans.  $P_1(\infty) =$   $P_2(\infty) =$  \_\_\_\_\_