

Machine Learning

Hidden Markov Model (HMM)

- Describes a stochastic model in which a system is modeled by a Markov chain with unobserved states
- Only a few basic operations are necessary to describe the HMM:
 - Addition and subtraction
 - Scalar multiplication and division
 - Matrix-vector and matrix-matrix multiplication
 - Aggregation function **COUNT**
- Restrictions:
 - Up to now only one variable scalar functions
 - Up to now recursion