



Markov Chains

Lecture 18

EE 640
Stochastic Systems



Outline

- Hidden Markov Model
 - Simplest dynamic Bayesian network
 - Pattern recognition, decision, tracking, learning
- Markov Processes & Chains
 - Time-homogeneous Markov chains
- Finite State Machine
 - State probability
 - Transition probability
 - Steady state probability
 - 2-state discrete-time homogeneous Markov chain