

### Sticky Weather Umbrella

$$\mathbf{P}(R_t | R_{t-1}) = \begin{bmatrix} 0.9 & 0.1 \\ 0.1 & 0.9 \end{bmatrix}$$

$$\mathbf{P}(U_t | R_t) = \begin{bmatrix} 0.9 & 0.1 \\ 0.2 & 0.8 \end{bmatrix}$$

$\mathbf{e}$	true	true	false	false	true	true
$\mathbf{P}(R_t   \mathbf{e}_{1:T})$	0.81	0.74	0.34	0.34	0.74	0.81
	0.19	0.26	0.66	0.66	0.26	0.19
$\operatorname{argmax}_{r_t} P(R_t   \mathbf{e}_{1:T})$	true	true	false	false	true	true
$\operatorname{argmax}_{\mathbf{r}} P(\mathbf{R}_{1:t}   \mathbf{e}_{1:t})$	true	true	true	true	true	true

Smoothing  $\neq$  Explanation

### Explanation (Viterbi)

$$\mathbf{P}(R_t | R_{t-1}) = \begin{bmatrix} 0.9 & 0.1 \\ 0.1 & 0.9 \end{bmatrix}$$

$$\mathbf{P}(U_t | R_t) = \begin{bmatrix} 0.9 & 0.1 \\ 0.2 & 0.8 \end{bmatrix}$$

$$\mathbf{m}_t(\mathbf{X}_t) = \max_{\mathbf{x}_{t-1}} \mathbf{P}(\mathbf{x}_{t-1}, \mathbf{X}_t | \mathbf{e}_{1:t})$$

$$= \mathbf{P}(\mathbf{e}_t | \mathbf{X}_t) \max_{\mathbf{x}_{t-1}} \mathbf{P}(\mathbf{X}_t | \mathbf{x}_{t-1}) m_{t-1}(\mathbf{x}_{t-1})$$

$\mathbf{e}$	true	true	false	false	true	true
$\mathbf{m}_t(\mathbf{X}_t)$						