

8 Machine Learning and Real-world Data (av308)

A farmer has been collecting data about the performance of a crop. Every year, one of three methods is used for cultivation: fertilizer (F), pesticide (P) or none (N). The farmer characterizes the performance of the crop as good (G), average (A) or bad (B). The following data has been collected:

F P N F F N P P N N F P  
 A A B G A B G A B A G B

The farmer wants to apply a Hidden Markov Model (HMM) to understand the relation between cultivation methods and crop performance, treating the cultivation method as the hidden states and the crop performance as the observations.

- (a) Describe the components of the first order HMM using equations where appropriate. For the parameters you define, also describe how you would estimate them from the data given above. [7 marks]
- (b) What are the assumptions made in the first order HMM? What do they mean in the context of the farming application described above? [4 marks]
- (c) Given the HMM and the farming data above, answer the following questions, explaining your answers. [6 marks]
  - (i) Which cultivation method is more likely to result in a good crop?
  - (ii) Which succession of cultivation methods is more likely to result in a succession of two good crop years? Assume that for the first of the two years the choice of cultivation method is uniform.
  - (iii) Is a bad crop year more likely to be followed by an average or a good crop year?
- (d) By this point you have solved the labelled learning problem for the HMM. Name the other three problems described below: [3 marks]
  - (i) Given the observations about crop performances and knowledge of the possible cultivation options, find the parameters of the HMM.
  - (ii) Given the parameters of the HMM and a sequence of crop performances, determine how likely the sequence of performances is.
  - (iii) Given the parameters of the HMM and a sequence of crop performances, infer the most likely sequence of cultivation methods used.