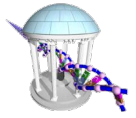
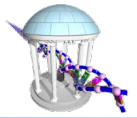


# Comp 555 - BioAlgorithms - Spring 2022



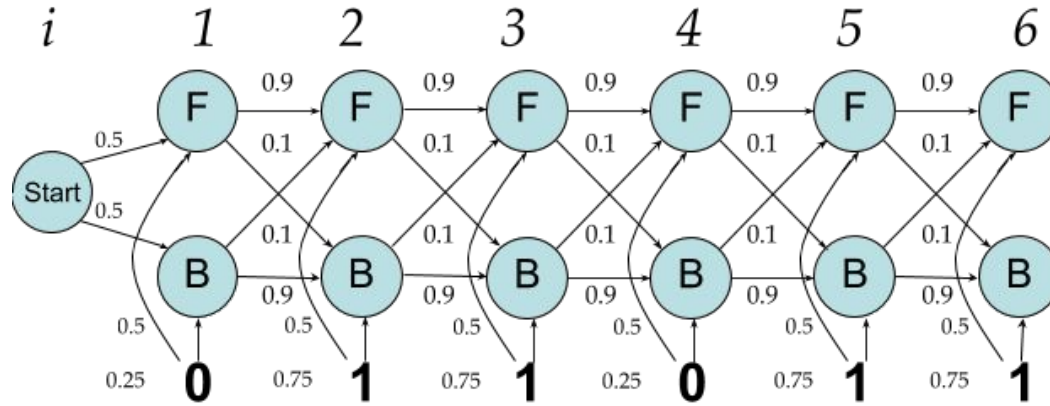
- **PROBLEM SET #6  
WILL BE ISSUED BY  
TOMORROW**
- **A DYNAMIC PROGRAM FOR  
FINDING THE MAXIMUM  
LIKELIHOOD SOLUTION OF  
AN HMM**
- **WHO IS THE MOST LIKELY  
ANCESTOR OF OF EACH  
GENOMIC SEGMENT**

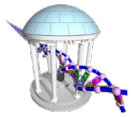
Inferring Ancestry using HMMs



# Decoding Problem Solution

- The *Decoding Problem* is equivalent to finding a longest path in the directed acyclic graph (DAG), where "longest" is defined as the maximum product of the probabilities along the path.





# Viterbi Decoding Algorithm

- Since the *longest path* is a product of edge weights, if we use the **log** of the weights we can make it a sum again!
- The value of the product can become extremely small, which leads to underflow.
- Many common probability distributions have an exponential form. Thus taking their log simplifies these distributions.
- Improves numerical accuracy and stability.

$$s_{k,i+1} = \log(e_{k,o_{i+1}}) + \max_{l \in Q} (s_{l,i} + \log(a_{k,l}))$$



The emission depends only on the output and state at  $i+1$



The transition terms determine who is the winner. It is based on the probability of transitioning from all states to the state  $k$ .

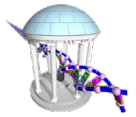
# Viterbi Decoding Algorithm (cont)



- Every path in the graph has the probability  $P(x/\pi)$ .
- The Viterbi decoding algorithm finds the path that maximizes  $P(x/\pi)$  among all possible paths.
- The Viterbi decoding algorithm runs in  $O(n|Q|^2)$  time (length of sequence times number of states squared).
- The Viterbi decoding algorithm can be efficiently implemented as a dynamic program

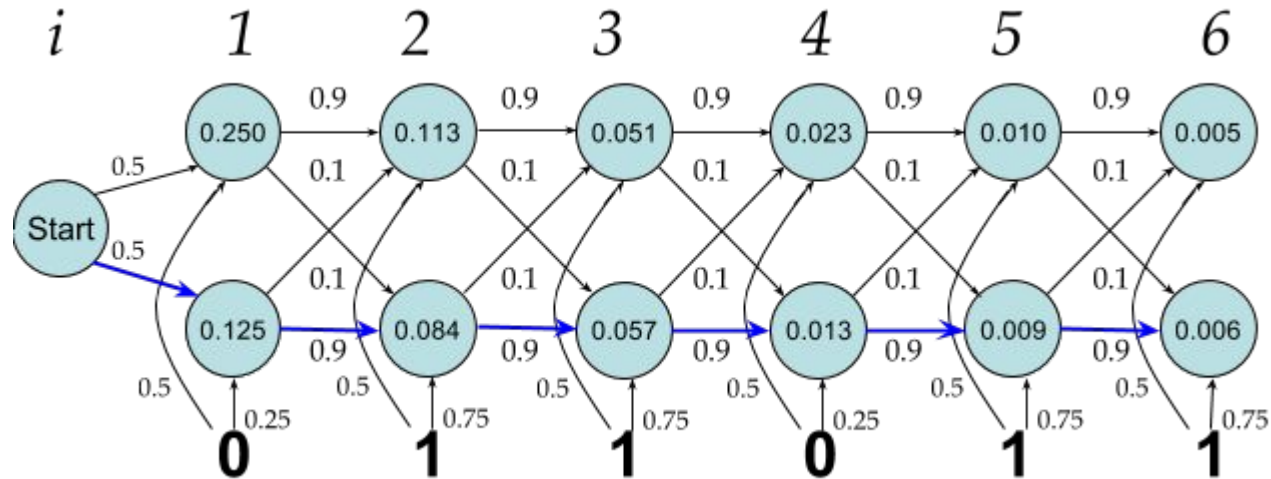
Dynamic Program's Recursion:

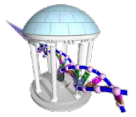
$$\begin{aligned} s_{l,i+1} &= \max_{k \in Q} \{ s_{k,i} \cdot \text{weight of edge between } (k, i) \text{ and } (l, i + 1) \} \\ &= \max_{k \in Q} \{ s_{k,i} \cdot a_{kl} \cdot e_l(x_{i+1}) \} \\ &= e_l(x_{i+1}) \cdot \max_{k \in Q} \{ s_{k,i} \cdot a_{kl} \} \end{aligned}$$



# Viterbi Example

- Solves all subproblems implied by observed sequence
- How likely is this path?  $0.006$
- What is it? **BBBBBB**





# How likely is “most likely?”

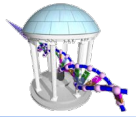
- The "most likely path" may not be a lot more likely than a 2nd or 3rd most likely paths (even more so in more realistic cases than this one).
- Actual probability of the "most likely path" is not that high.

P	$\pi$	P	$\pi$	P	$\pi$	P	$\pi$
0.0058	BBBBBB	0.0001	BBBFFB	0.0000	FFFBBF	0.0000	FBBFBF
0.0046	FFFFFF	0.0001	FFFFBF	0.0000	FFBFBB	0.0000	BFBBFF
0.0013	FBBBBB	0.0001	FFBFFF	0.0000	FBFFBB	0.0000	BFFBBF
0.0012	FFFFBB	0.0001	FBFFFF	0.0000	FBBFFB	0.0000	BBFBFF
0.0009	FFBBBB	0.0001	FFBBBB	0.0000	FFBFFB	0.0000	FFBFBF
0.0008	FFFFFFB	0.0001	BFFFBB	0.0000	FBFFFF	0.0000	FBFFBF
0.0006	FFFBBB	0.0001	FBBBFF	0.0000	FBFBBB	0.0000	BFFBFF
0.0006	BBBFFF	0.0001	BBFFFF	0.0000	FBBBFB	0.0000	BFBFBB
0.0004	BBBBBF	0.0000	BFBBBB	0.0000	BBBFBF	0.0000	FBFBFB
0.0004	BBFFFF	0.0000	BBBBFB	0.0000	FFBBFB	0.0000	BFBFFB
0.0003	BBBBFF	0.0000	BBFBBB	0.0000	BBFFBF	0.0000	FBFBFF
0.0003	BFFFFF	0.0000	BFFFFB	0.0000	BFFFBF	0.0000	BFBBFB
0.0001	BBBFBB	0.0000	FFFBBF	0.0000	BFBFFF	0.0000	BBFBFB
0.0001	FBBFFF	0.0000	FFBBFF	0.0000	FFFBFB	0.0000	BFFBFB
0.0001	FBBBBF	0.0000	FBBFBB	0.0000	BFBBBB	0.0000	FBFBFB
0.0001	BBFFBB	0.0000	BFFBBB	0.0000	BBFBFB	0.0000	BFBFBF

“**FFFFFF**” is nearly as good as “**BBBBBB**”



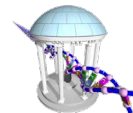
# In-class Exercise



Login to your course account. Select [Setup] and on the setup page press [In-class Exercise]



# HMMs in Biology



- Inferring ancestral contributions of a descendant
- Collaborative Cross project
- Maintained at UNC since 2006

Objective:

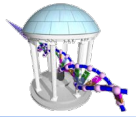
Create new reproducible mouse strains by randomly combining the genomes of eight diverse mice strains

Problem:

Given an extant strain, which parts of its genome came from which founder?

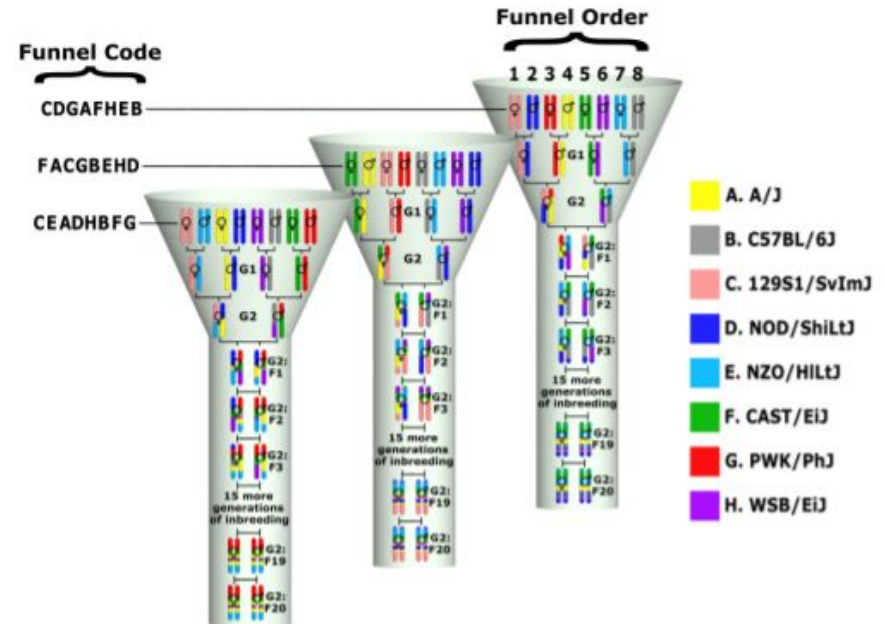


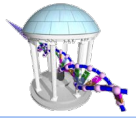




# Mixing Genome

- A randomized breeding scheme was used to
  - Mix the genomes by recombination
  - Fix the genomes by inbreeding
- A breeding funnel - 8 genomes go in a mosaic comes out
- Process was repeated 100s of times to generate independent mosaic lines
- Genotyping was used to track founder contributions

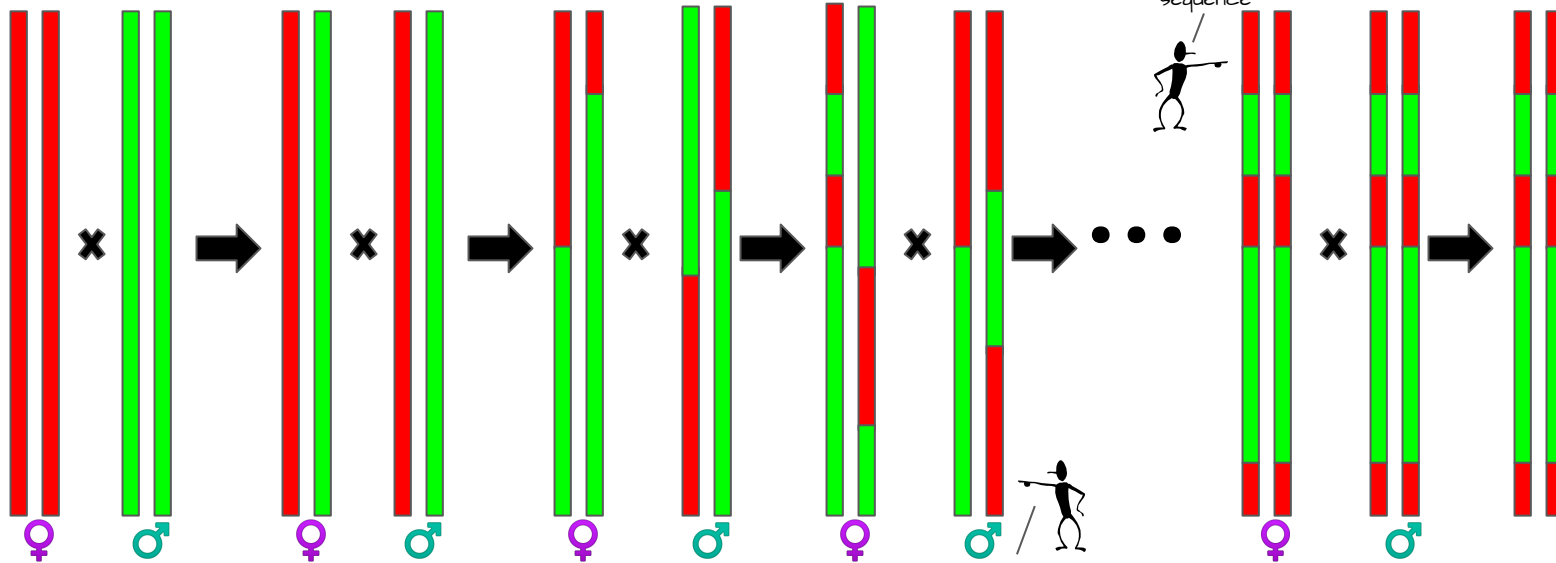




# Instead of “Birds and Bees,” Mice and Flies

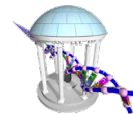
- Recombination *mixes* the genomes of the two chromosomes
- Sib-mating fixes genomes making them in-bred or isogenic

An inbred organism is homozygous at every allele, meaning that its two haplotypes share the same sequence

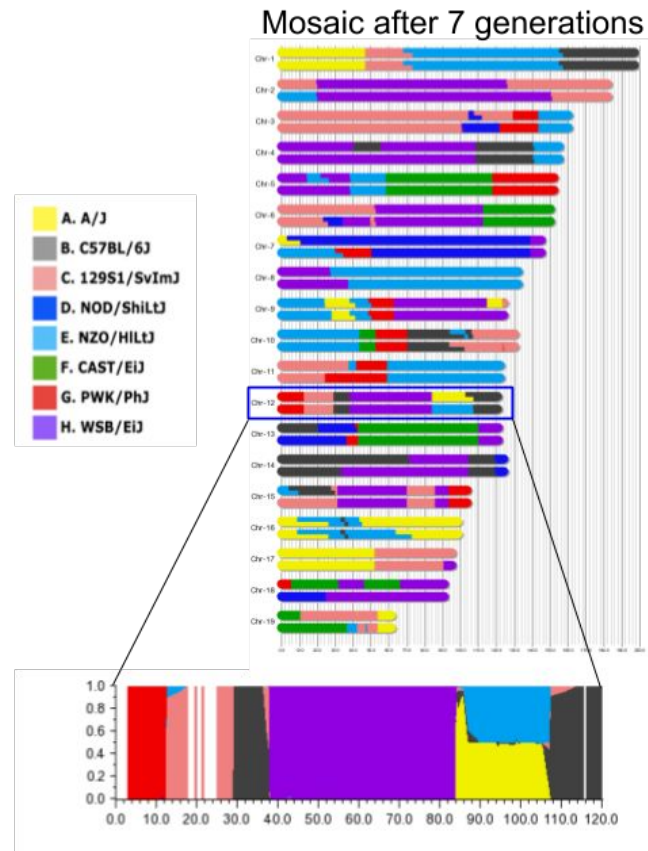


In a heterozygous region of a genome the inherited haplotypes have different alleles, or sequences.

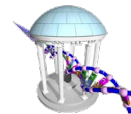
# A Genome Mosaic



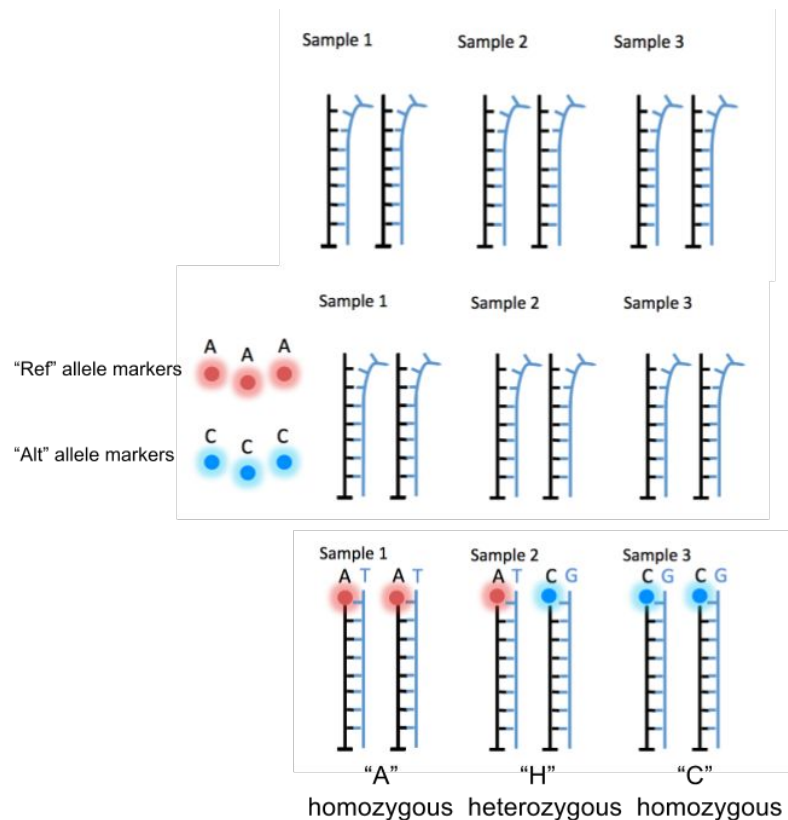
- A Hidden Markov Model is used to infer the "hidden" state of which of the 8 founders contributed to what parts of the genome
- A Viterbi Solution finds the most likely mosaic given a set of "genotypes"
- Coin Flips are "variants"
- Hidden State is which "founder"

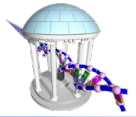


# Genotyping Microarrays



- DNA probes to query the state of specific “known” and “informative” Single Nucleotide Polymorphisms (SNPs)  
Bases in the genome that vary within a population
- Each probe distinguishes 4 cases (“Ref”, “Alt”, “H”, “N”)
- From these observations we infer the founder at every marker

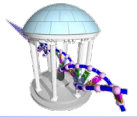




# Example Genotypes

- Genotypes for a chromosome
- 1000s of probes with positions of variant
- Alleles are indicated by the nucleotide
- Generally, variants are "biallelic" or binary (i.e. at each position there is only a choice of two nucleotides).
- Why? Because mutations are rare.
- Rarely can a single maker resolve the founder
- Which strain would you guess?

Probe info		Founder Genotypes						Target		
chromosome	positionB38	A/J	C57BL/6J	129S1/Sv1mJ	NOD/ShiLJ	NZO/H1LJ	CAST/EiJ	PWK/PhJ	WSB/EiJ	OR3199m266
2	3176721	G	T	G	T	G	G	T	T	T
2	3180256	G	G	G	G	G	A	A	G	G
2	3182308	A	G	A	G	A	G	G	A	A
2	3183784	T	G	T	G	T	G	G	T	T
2	3233750	G	G	G	G	G	A	G	G	G
2	3350920	A	A	A	A	A	G	G	A	A
2	3353380	T	T	C	T	C	C	C	C	C
2	3362696	T	T	T	T	T	T	C	T	T
2	3420272	C	C	T	C	T	T	T	C	C
2	3433708	G	G	G	G	G	A	A	G	G
2	3438642	C	C	T	C	T	C	T	C	C
2	3456515	C	C	C	C	C	T	C	C	C
2	3503822	T	T	T	T	C	T	C	T	T
2	3557793	A	A	A	A	A	G	G	A	A
2	3595443	T	T	G	T	G	G	G	T	T
2	3613854	A	A	A	A	G	G	G	A	A
2	3663247	T	T	T	T	T	C	C	T	T
2	3666094	G	G	G	G	G	G	T	T	T
2	3681891	G	G	G	G	G	A	G	G	G
2	3715097	G	G	G	G	G	T	T	G	G



# Genotype Noise

- One last issue, between 1% and 5% of genotypes are simply wrong
- Source of errors
  - A probe didn't glow bright enough
  - A section of the array was damaged (fingerprints, cracks, hair, etc.)
  - Mess ups when fabricating a probe's sequence
  - DNA itself was contaminated
- Error types:
  - “No” calls (observation is uninformative)
  - A possible, but incorrect call

# Reading Genotypes



```
In [1]: fp = open("CCGenotypes.csv", 'r')
data = fp.read().split('\n')           # break file into lines
fp.close()
header = data.pop(0).split(',')        # First line is header
while (len(data[-1].strip()) < 1):    # remove extra lines
    data.pop()
for i, line in enumerate(data):       # make a list from each row
    field = line.split(',')
    field[1] = int(field[1])           # convert position to integer
    data[i] = field
fp.close()

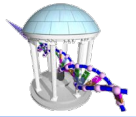
print(header)
print("Number of probes", len(data))
for i in range(100,110):
    print("data[%d] = %s" % (i, data[i]))
```

```
['Chromosome', 'Position', 'A/J', 'C57BL/6J', '129S1/SvImJ', 'NOD/ShiLtJ', 'NZO/H1LtJ', 'CAST/EiJ', 'PWK/PhJ', 'WSB/
EiJ', 'CC004/TauUnc']
Number of probes 419
data[100] = ['1', 58523233, 'T', 'T', 'T', 'T', 'C', 'C', 'C', 'T', 'T']
data[101] = ['1', 59995627, 'A', 'A', 'A', 'C', 'C', 'C', 'C', 'C', 'C']
data[102] = ['1', 60400655, 'A', 'A', 'A', 'G', 'G', 'G', 'A', 'G', 'G']
data[103] = ['1', 60761817, 'G', 'G', 'G', 'A', 'A', 'A', 'G', 'G', 'G']
data[104] = ['1', 61312969, 'C', 'C', 'C', 'C', 'C', 'C', 'T', 'C', 'C']
data[105] = ['1', 62719241, 'A', 'G', 'A', 'A', 'A', 'A', 'G', 'A', 'A']
data[106] = ['1', 63003989, 'T', 'T', 'T', 'T', 'T', 'C', 'C', 'C', 'C']
data[107] = ['1', 64378809, 'G', 'A', 'G', 'G', 'G', 'G', 'A', 'G', 'G']
data[108] = ['1', 64700440, 'C', 'T', 'T', 'T', 'T', 'T', 'T', 'T', 'T']
data[109] = ['1', 65504911, 'C', 'T', 'C', 'C', 'T', 'C', 'C', 'C', 'C']
```

These are the biased coins in this example. Every position/roll uses a different one. They determine the emission probability of our HMM. However, they might be better understood as "if you observe a G at position 62719241, then there is a 50% chance you are either C57BL/6J or CAST/EiJ. It gets more complicated if we consider there is a 5% chance that the 'G' was an error.



# Emission Probabilities based on Genotypes




Each probe has its own emission probabilities

```
In [2]: i = int(input("Enter locus [0, %d] to see its Emission probability:" % len(data)))

print(data[i])
Nstates = 8
ErrorRate = 0.05
# Count expected genotypes
count = dict([(call, data[i][2:2+Nstates].count(call)) for call in "ACGTHN"])
print("      ", ', ', '.join(["%8s" % v[0:8] for v in header[2:2+Nstates]]))
for base in count.keys():
    # Compute emission probability, assuming 5% error rate
    if (count[base] == 0):
        emission = [1.0/Nstates for j in range(2,2+Nstates)] # unexpected
    else:
        emission = [(1.0 - ErrorRate)/count[base] if data[i][j] == base else ErrorRate/(Nstates - count[base])
                    for j in range(2,2+Nstates)]
    emission = ["%6.4f" % v for v in emission]
    print("      %s: %2d %s" % (base, count[base], emission))
```

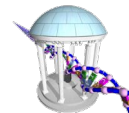
```
Enter locus [0, 419] to see its Emission probability:103
['1', 60761817, 'G', 'G', 'G', 'A', 'A', 'A', 'G', 'G', 'G']
      A/J, C57BL/6J, 129S1/Sv, NOD/ShiL, NZO/HlLt, CAST/EiJ, PWK/PhJ, WSB/EiJ
A:  3 ['0.0100', '0.0100', '0.0100', '0.3167', '0.3167', '0.3167', '0.0100', '0.0100']
C:  0 ['0.1250', '0.1250', '0.1250', '0.1250', '0.1250', '0.1250', '0.1250', '0.1250']
G:  5 ['0.1900', '0.1900', '0.1900', '0.0167', '0.0167', '0.0167', '0.1900', '0.1900']
H:  0 ['0.1250', '0.1250', '0.1250', '0.1250', '0.1250', '0.1250', '0.1250', '0.1250']
T:  0 ['0.1250', '0.1250', '0.1250', '0.1250', '0.1250', '0.1250', '0.1250', '0.1250']
N:  0 ['0.1250', '0.1250', '0.1250', '0.1250', '0.1250', '0.1250', '0.1250', '0.1250']
```



Here these probabilities are enumerated for every possible nucleotide output. For unexpected values ('C', 'T', and 'N') we consider them a error and assume that the truth is equally likely to have been any strain



# Transition probabilities



- Recombination likelihood is modeled as an exponential

$$p(x) = Ae^{-\lambda x} + B$$

- Recombinations between nearby probes are unlikely

$$p(0) = 1 = A + B$$

- Distant probes are more likely to be from different founders

$$p(\infty) = \frac{1}{\|states\|} = B$$

Implies distant genomic regions are independent

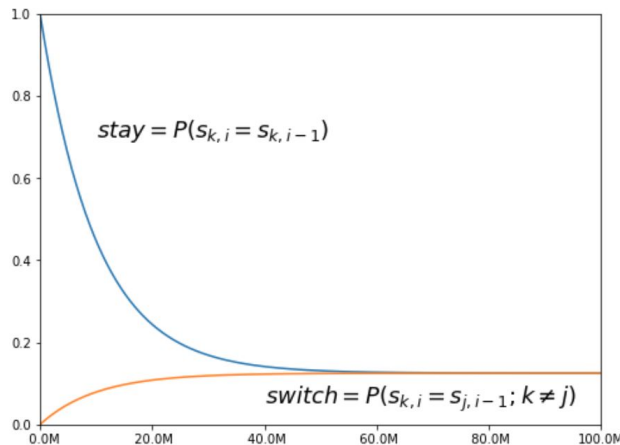


```
In [8]: %matplotlib inline
import numpy
import matplotlib.pyplot as plot

fig = plot.figure(figsize = (8,6))
axes = fig.add_subplot(111)

Nstates = 8
scale = 10000000.0
x = numpy.arange(0,100000000.0,200000.0)
stay = ((Nstates - 1.0) * numpy.exp(-x/scale) + 1.0) / Nstates
switch = (1.0 - stay) / (Nstates - 1.0)

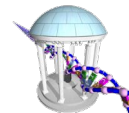
plot.plot(x, stay, x, switch)
plot.text(10000000, 0.7, r'$stay = P(s_{k,i} = s_{k,i-1})$', size="18")
plot.text(40000000, 0.05, r'$switch = P(s_{k,i} = s_{j,i-1}; k \neq j)$', size="18")
plot.xlim((0,100000000.0))
plot.ylim((0,1.0))
pos, labels = plot.xticks()
result = plot.xticks(pos, ["%5.1fM" % (p/1000000) for p in pos])
```



This models the probability that the founder changed between the current and previous genotypes. If the two are far from each other, then then the transition could be from any of the 8 states. If they are close, it is more likely they are from the same state.



# Viterbi Algorithm as a Dynamic Program

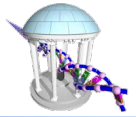


```
In [18]: from math import exp, log10

Nstates = 8
prevpos = 1
state = [[(float(len(data)),i) for i in range(Nstates))] # (log(p), PathToHere)
for i in range(len(data)):
    # Count expected genotypes
    count = dict([(call, data[i][2:2+Nstates].count(call)) for call in "ACGTHN"])
    # Get the target genotype at this probe
    observed = data[i][-1]
    # Compute emission probability, assuming 5% error rate
    if (count[observed] == 0):
        emission = [1.0/Nstates for j in xrange(2,2+Nstates)] # unexpected
    else:
        emission = [0.95/count[data[i][j]] if data[i][j] == observed else 0.05/(Nstates - count[data[i][j]])
                    for j in range(2,2+Nstates)]
    # compute transition probability
    position = data[i][1]
    delta = position - prevpos
    prevpos = position
    stay = ((Nstates - 1.0)*exp(-delta/10000000.0) + 1.0)/Nstates
    switch = (1.0 - stay)/(Nstates - 1.0)
    # update state probabilities for all paths leading to the ith state
    path = []
    for j in range(Nstates):
        choices = [(log10(emission[j])+(log10(stay) if (k==j) else log10(switch)))+state[-1][k][0],k)
                  for k in range(Nstates)]
        path.append(max(choices)) # choices is a list of tuples of (score[i], from_whence_I_arrived[i])
    state.append(path)
print("Length of paths:", len(state))
```

Length of paths: 418

# Backtrack to find solution



```
In [24]: # backtrack
path = state[-1]
maxi = 0
maxp = path[0][0]
for i in range(1,Nstates):
    if (path[i][0] > maxp):
        maxp = path[i][0]
        maxi = i
print(maxi, path[maxi], header[2+maxi])

for j in range(len(state)-2, -1, -1):
    data[j].append(header[2+maxi])
    maxi = state[j+1][maxi][1]

header.append("Founder")
fp = open("result.csv", 'w')
fp.write(','.join(header)+'\n')
prev = ''
for row in data:
    line = ','.join([str(v) for v in row])
    fp.write(line+'\n')
    if (row[-1] != prev):
        print(line)
        prev = row[-1]
print(line)
fp.close()

5 (129.58171061177885, 5) CAST/EiJ
1,3409090,C,C,A,A,C,A,A,A,PWK/PhJ,PWK/PhJ
1,14334166,A,G,A,A,A,G,G,A,129S1/SvImJ,129S1/SvImJ
1,41477940,G,A,A,A,G,G,G,A/J,A/J
1,52869070,G,G,G,A,A,G,G,A,WSB/EiJ,WSB/EiJ
1,67749123,A,G,A,A,G,G,G,A/J,A/J
1,132786434,C,C,C,C,T,C,C,C57BL/6J,C57BL/6J
1,172685919,A,G,A,A,G,G,G,A/J,A/J
1,176074355,A,G,G,G,A,G,A,G,CAST/EiJ,CAST/EiJ
1,194886567,G,G,T,G,T,G,T,T,CAST/EiJ,CAST/EiJ
```

# A peek at the result

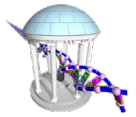


```
In [23]: !head result.csv; echo '...'; tail result.csv
```

```
Chromosome,Position,A/J,C57BL/6J,129S1/SvImJ,NOD/ShiLtJ,NZO/HlLtJ,CAST/EiJ,PWK/PhJ,WSB/EiJ,CC004/TauUnc,Founder
1,3409090,C,C,A,A,C,A,A,A,A,PWK/PhJ
1,3427467,A,A,A,A,A,G,G,A,G,PWK/PhJ
1,3439034,C,C,T,T,C,C,C,T,C,PWK/PhJ
1,3668628,A,G,G,G,G,A,A,G,A,PWK/PhJ
1,4504223,G,G,G,G,G,A,G,A,G,PWK/PhJ
1,4744395,T,T,T,T,T,G,T,G,T,PWK/PhJ
1,5069641,A,A,A,A,A,G,A,A,A,PWK/PhJ
1,5149169,T,G,T,G,T,G,T,T,T,PWK/PhJ
1,7698048,A,G,A,A,A,G,G,G,G,PWK/PhJ
...
1,193654902,G,A,A,G,A,G,G,G,G,CAST/EiJ
1,193673297,G,A,A,G,A,G,G,G,G,CAST/EiJ
1,193688845,A,C,C,A,C,C,A,A,C,CAST/EiJ
1,193709621,G,A,A,A,A,A,G,G,A,CAST/EiJ
1,193732571,T,C,C,C,C,C,T,C,C,CAST/EiJ
1,193928056,A,G,G,A,G,A,A,A,A,CAST/EiJ
1,194000258,C,C,C,T,C,C,C,T,C,CAST/EiJ
1,194149219,G,A,A,G,G,G,G,G,G,CAST/EiJ
1,194625219,C,T,T,T,C,T,T,C,T,CAST/EiJ
1,194886567,G,G,T,G,T,G,T,T,CAST/EiJ
```



- The inferred Mosaic
- Repeat for every chromosome
- Most likely, but how likely?
- Other approaches

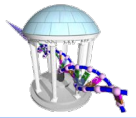


# Back to the Casino with new questions

- Are there common aspects of the most likely solutions?
- Which coin was I most likely using on the 4<sup>th</sup> roll

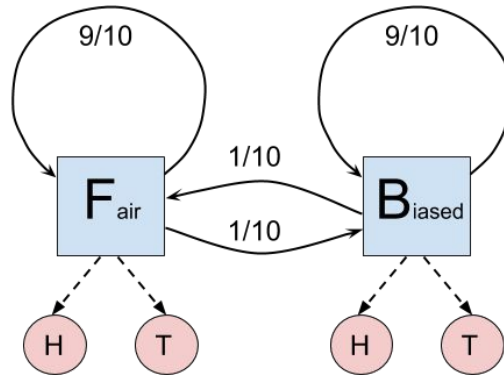
↓  
Observed = THHTHH

P	$\pi$	P	$\pi$	P	$\pi$	P	$\pi$
0.0058	BBBBBB	0.0001	BBBFFB	0.0000	FFFBBF	0.0000	FBBFBF
0.0046	FFFFFF	0.0001	FFFFBF	0.0000	FFBFBB	0.0000	BFBBFF
0.0013	FBBBBB	0.0001	FFBFFF	0.0000	FBFFBB	0.0000	BFFBBF
0.0012	FFFFBB	0.0001	FBFFFF	0.0000	FBBFFB	0.0000	BBFBFF
0.0009	FFBBBB	0.0001	FFBBBB	0.0000	FFBFFB	0.0000	FFBFBF
0.0008	FFFFFB	0.0001	BFFFBB	0.0000	FBFFFB	0.0000	FBFFBF
0.0006	FFFBBB	0.0001	FBBBFF	0.0000	FBFB BB	0.0000	BFFBFF
0.0006	BBBFFF	0.0001	BBFFFB	0.0000	FBBBFB	0.0000	BFBFBB
0.0004	BBBBBF	0.0000	BFBBBB	0.0000	BBBFBF	0.0000	FBFBFB
0.0004	BBFFFF	0.0000	BBBBFB	0.0000	FFBBFB	0.0000	BFBFBB
0.0003	BBBBFF	0.0000	BBFB BB	0.0000	BBFFBF	0.0000	FBFBFF
0.0003	BFFFFF	0.0000	BFFFFB	0.0000	BFFFBF	0.0000	BFBBFB
0.0001	BBBFBB	0.0000	FFFBBF	0.0000	BFBFFF	0.0000	BBFBFB
0.0001	FBBFFF	0.0000	FFBFFF	0.0000	FFFBBF	0.0000	BFFBFB
0.0001	FBBBBF	0.0000	FBBFBB	0.0000	BFBBBB	0.0000	FBFBFB
0.0001	BBFFBB	0.0000	BFFBBB	0.0000	BBFBFB	0.0000	BFBFBF



# Forward-Backward Problem

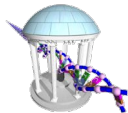
**Given:** A sequence of coin tosses generated by an HMM.



**Goal:** Find the most probable coin that was in use at a particular flip.

$$P(\pi_i = k | x) = \frac{P(x, \pi_i = k)}{P(x)}$$

Where  $P(x, \pi_i = k)$  is the probabilities of all paths in state  $k$  at  $i$ , and  $P(x)$  is the probability of sequence  $x$ .



# Illustrating the difference using 4 flips

$X = [T, H, H, H]$

Not a lot worse than the best solution

$x = THHH$     $p$

FFFF (0.0228)
BFFF (0.0013)
FBFF (0.0004)
BBFF (0.0019)
FFBF (0.0004)
BFBF (0.0000)
FBBF (0.0006)
BBBF (0.0028)
FFFB (0.0038)
BFFB (0.0002)
FBFB (0.0001)
BBFB (0.0003)
FFBB (0.0057)
BFBB (0.0003)
FBBB (0.0085)
<b>BBBB (0.0384)</b>

$P(x) = 0.0877$

Viterbi solution, the most likely sequence states.



High probability output (>0.0625)



$x = THHH$     $p$

FFFF (0.0228)
FFBF (0.0004)
FFFB (0.0038)
FFBB (0.0057)
BFFF (0.0013)
BFBF (0.0000)
BFFB (0.0002)
BFBB (0.0003)

$$P(\pi_2 = F|x) = 0.0345/0.0877 = 0.3936$$

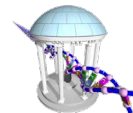
FBFF (0.0004)
FBBF (0.0006)
FBFB (0.0001)
FBBB (0.0085)
BBFF (0.0019)
BBBF (0.0028)
BBFB (0.0003)
BBBB (0.0384)

The forward-backward algorithm tells us how likely we were using the biased coin at the second flip.



$$P(\pi_2 = B|x) = 0.0532/0.0877 = 0.6064$$

# Forward Algorithm



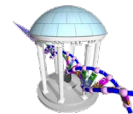
- Define  $f_{k,i}$  (forward probability) as the probability of emitting the prefix  $x_1 \dots x_i$  and reaching the state  $\pi_i = k$ .
- The recurrence for the forward algorithm is:

$$f_{k,i} = e_k(x_i) \cdot \sum_{l \in Q} f_{l,i-1} \cdot A_{l,k}$$

- Similar to Viterbi solution to  $i$ , except *all paths are summed together* rather than taking the Max



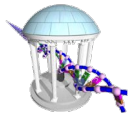
# Backward Algorithm



However, *forward probability* is not the only factor affecting  $P(\pi_i=k|x)$ .

- The sequence of transitions and emissions that the HMM undergoes between  $\pi_i$  and  $\pi_{i+1}$  also affect  $P(\pi_i=k|x)$ .
- *Backward probability*  $b_{k,i} \equiv$  the probability of being in state  $\pi_i=k$  and emitting the suffix  $x_{i+1} \dots x_n$ .
- The backward algorithm's recurrence:

$$b_{k,i} = \sum_{l \in Q} e_l(x_{i+1}) \cdot b_{l,i+1} \cdot A_{k,l}$$



# Forward-Backward Algorithm

- The probability that the dealer used a biased coin at any moment  $i$  is as follows:

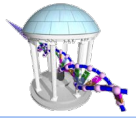
$$P(\pi_i = k|x) = \frac{P(x, \pi_i = k)}{P(x)} = \frac{f_k(i) \cdot b_k(i)}{P(x)}$$

- So, to find  $P(\pi_i = k|x)$  for all  $i$ , we solve two dynamic programs
  - One from beginning to end
  - One from the end to the beginning
  - Combine the corresponding states

	H	H	T	T	H	H	H
$f_F$	$f_F(1)$	$f_F(2)$	$f_F(3)$	$f_F(4)$	$f_F(5)$	$f_F(6)$	$f_F(7)$
$f_B$	$f_B(1)$	$f_B(2)$	$f_B(3)$	$f_B(4)$	$f_B(5)$	$f_B(6)$	$f_B(7)$
$b_F$	$b_F(1)$	$b_F(2)$	$b_F(3)$	$b_F(4)$	$b_F(5)$	$b_F(6)$	$b_F(7)$
$b_B$	$b_B(1)$	$b_B(2)$	$b_B(3)$	$b_B(4)$	$b_B(5)$	$b_B(6)$	$b_B(7)$

The table illustrates the forward and backward passes of the algorithm. The forward pass (green arrow) calculates  $f_F$  and  $f_B$  from left to right. The backward pass (red arrow) calculates  $b_F$  and  $b_B$  from right to left. The cells  $f_B(4)$  and  $b_B(4)$  are highlighted with purple boxes, and an 'X' in a circle is placed between them, indicating the point where the two passes meet at time step 4.

# Next Time



## Genome Rearrangements

