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hmm.R

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```
p = 0.95
n = 300
x = numeric(n)
x[1] = 1
for(i in 2:n) {
  x[i] = if (runif(1) < p) x[i-1] else 1-x[i-1]
}
y = x + rnorm(n, sd = 0.5)

plot(y, type = "l")
dev.print(pdf, "hmm-1.pdf")
lines(x, type="l", lwd=3, col = "blue")
dev.print(pdf, "hmm-2.pdf")
```