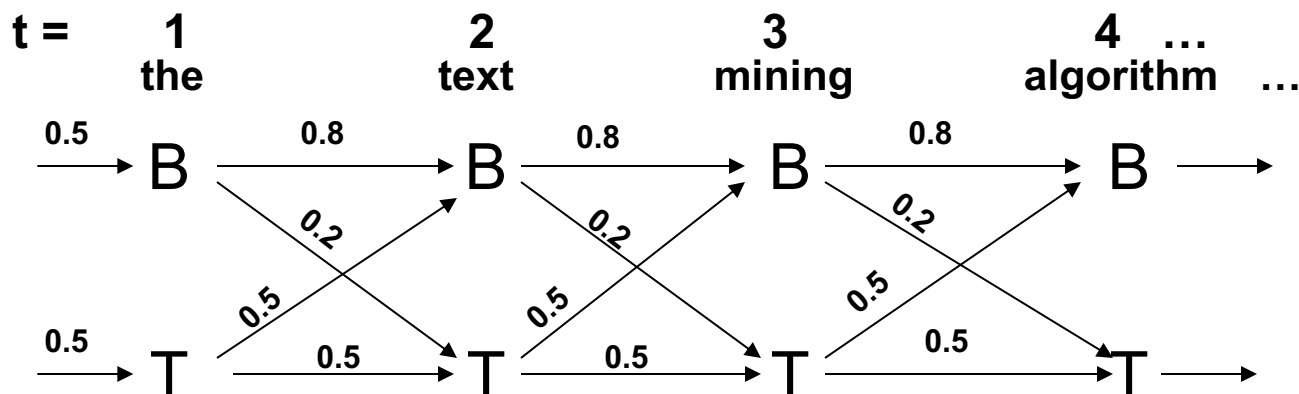


Data Likelihood: $p(O|\lambda)$



In general, $p(O|\lambda) = \sum_{S_1 S_2 \dots S_T} p(O|S_1 S_2 \dots S_T) p(S_1 S_2 \dots S_T)$ enumerate all paths

$$\begin{aligned}
 p(\text{"the text ..."}|\lambda) &= p(\text{"the text ..."}|BB\dots B)p(BB\dots B) && \leftarrow BB\dots B \\
 &+ p(\text{"the text ..."}|BT\dots B)p(BT\dots B) && \leftarrow BT\dots B \\
 &+ \dots + p(\text{"the text ..."}|TT\dots T)p(TT\dots T) && \leftarrow TT\dots T
 \end{aligned}$$

Complexity of a naïve approach?