Non-homogeneous hidden Markov models

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Summary

Fitting an HMM favors likely transitions, so its states last longer than k-means types. A non-homogeneous HMM lets a climate index change the transition matrix.

For more notes, read:

- Greene et al. (2011) §5.1, pp. 350-351, on the non-homogeneous hidden Markov model and its long-run state probabilities.

Bibliography

Greene, A. M., Robertson, A. W., Smyth, P., & Triglia, S. (2011). Downscaling Projections of Indian Monsoon Rainfall Using a Non-homogeneous Hidden Markov Model. *Quart J Royal Meteoro Soc*, *137*(655), 347–359. https://doi.org/10.1002/qj.788