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Fully polynomial-time computation of maximum likelihood trajectories in Markov chains

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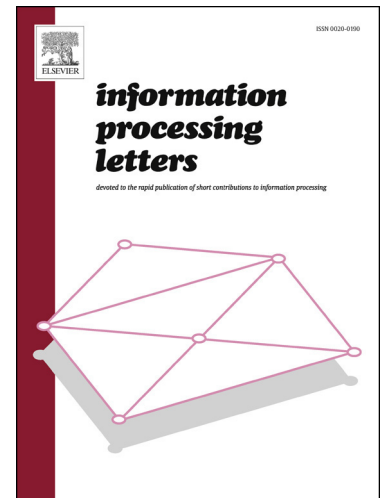
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Highlights

- The problem of finding a maximum likelihood trajectory in a Markov chain of a given length is considered.
- A decomposition of the Markov chain, seen as a directed weighted graph, is proposed based on the mean-weight cycle analysis.
- The proposed decomposition makes it possible to design a polynomial-time algorithm to address the above problem.

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