數位語音處理概論
Introduction to Digital Speech Processing

4.0 More about Hidden Markov Models

References for 4.0

1. 6.1-6.6, Rabiner and Juang, 2. 4.4.1 of Huang

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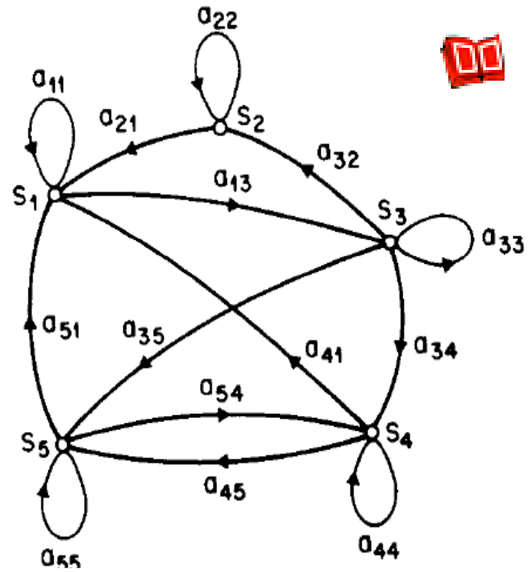
Markov Model

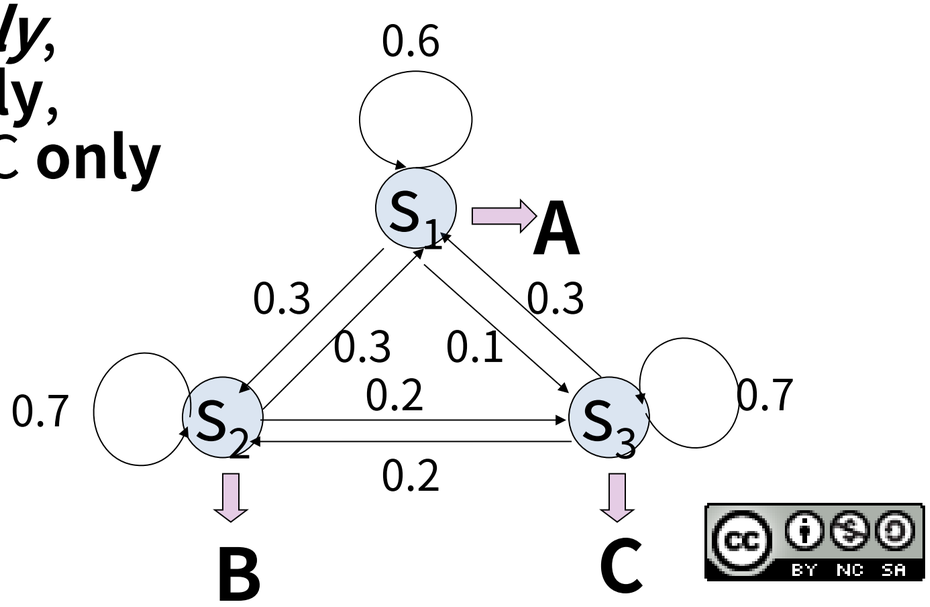
- **Markov Model (Markov Chain)**
  - First-order Markov chain of N states is a triplet (S,**A**,π)
    - S is a set of *N* states
    - **A** is the *N*×*N* matrix of state transition probabilities
      $P(q_t=j|q_{t-1}=i, q_{t-2}=k, \ldots\ldots)=P(q_t=j|q_{t-1}=$
    - π is the vector of initial state probal
      $\pi_j=P(q_0=j)$
  - The output for any given state is an observable event (deterministic)
  - The output of the process is a sequ of observable events



A Markov chain with 5 states (labeled S_1 to S_5) with state transitions.

Markov Model

- **An example : a 3-state Markov Chain λ**
  - State 1 generates symbol A ***only***,
    State 2 generates symbol B **only**,
    and State 3 generates symbol C **only**



$$\mathbf{A} = \begin{bmatrix} 0.6 & 0.3 & 0.1 \\ 0.1 & 0.7 & 0.2 \\ 0.3 & 0.2 & 0.5 \end{bmatrix}$$

$$\pi = \begin{bmatrix} 0.4 & 0.5 & 0.1 \end{bmatrix}$$

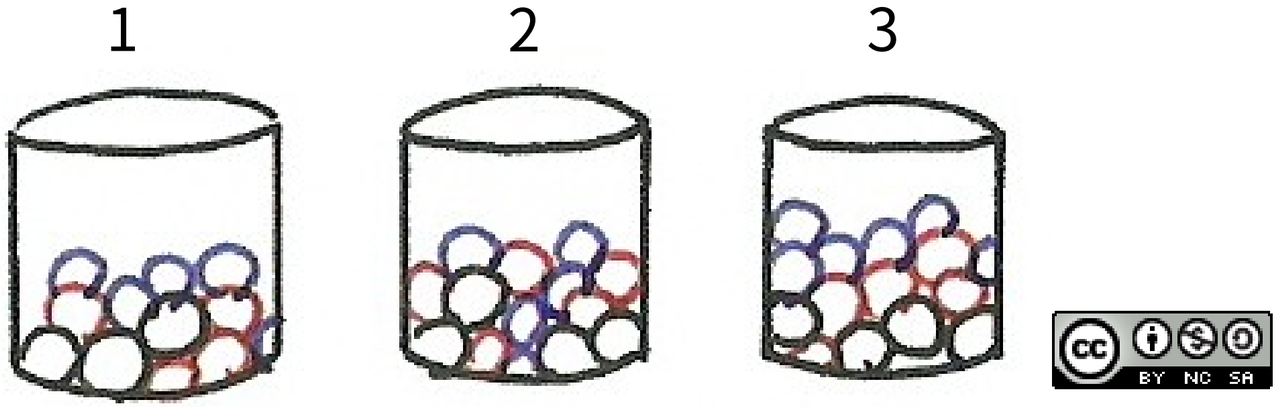
  - Given a sequence of observed symbols **O**={CABBCABC}, the **only one** corresponding state sequence is {$S_3S_1S_2S_2S_3S_1S_2S_3$}, and the corresponding probability is $P(\mathbf{O}|\boldsymbol{\lambda}) = P(q_0=S_3)\ P(S_1/S_3)P(S_2/S_1)P(S_2/S_2)P(S_3/S_2)P(S_1/S_3)P(S_2/S_1)P(S_3/S_2)$

$$= 0.1 \times 0.3 \times 0.3 \times 0.7 \times 0.2 \times 0.3 \times 0.3 \times 0.2 = 0.00002268$$

Hidden Markov Model

- **HMM, an extended version of Markov Model**
  - The observation is **a probabilistic function (discrete or continuous) of a state** instead of an one-to-one correspondence of a state
  - The model is a doubly embedded stochastic process with an underlying stochastic process that is not directly observable (hidden)
    - What is hidden? ***The State Sequence***
      According to the observation sequence, we never know which state sequence generates it
- **Elements of an HMM {S,A,B,π}**
  - S is a set of *N* states
  - **A** is the *N*⊠*N* matrix of state transition probabilities
  - B is a set of *N* probability functions, each describing the observation probability with respect to a state
  - π is the vector of initial state probabilities

Simplified HMM



RGBGGBBGRRR……

Hidden Markov Model

- **Two types of HMM's according to the observation functions**

  Discrete and finite observations :

  - The observations that all distinct states generate are finite in number
    $\mathbf{V}=\{\mathbf{v}_1, \mathbf{v}_2, \mathbf{v}_3, \ldots\ldots, \mathbf{v}_M\}$, $\mathbf{v}_k \in \boldsymbol{R}^D$
  - the set of observation probability distributions $B=\{b_j(\mathbf{v}_k)\}$ is defined as $b_j(\mathbf{v}_k)=P(\mathbf{o}_t=\mathbf{v}_k|\boldsymbol{q}_t=j)$, $1\le k\le M$, $1\le j\le N$
    $\mathbf{o}_t$: *observation at time t*, $\boldsymbol{q}_t$: *state at time t*
    ☒ *for state j,* $b_j(\mathbf{v}_k)$ consists of ***only M probability values***

  Continuous and infinite observations :

  - The observations that all distinct states generate are infinite and continuous, $\mathbf{V}=\{\mathbf{v}|\ \mathbf{v}\in \boldsymbol{R}^D\}$
  - the set of observation probability distributions $B=\{b_j(\mathbf{v})\}$ is defined as $b_j(\mathbf{v})=P(\mathbf{o}_t=\mathbf{v}|\boldsymbol{q}_t=j)$, $1\le j\le N$
    ☒ $b_j(\mathbf{v})$ is a ***continuous probability density function*** ***and is often assumed to be a mixture of Gaussian distributions***

$$b_j(\mathbf{v})=\sum_{k=1}^{M} c_{jk}\left[\frac{1}{(\sqrt{2\pi})^D\left|\Sigma_{jk}\right|^{\frac{1}{2}}}\exp\left(-\frac{1}{2}(\mathbf{v}-\boldsymbol{\mu}_{jk})'\Sigma_{jk}^{-1}(\mathbf{v}-\boldsymbol{\mu}_{jk})\right)\right]=\sum_{k=1}^{M} c_{jk}b_{jk}(\mathbf{v})$$

Hidden Markov Model

- **An example : a 3-state discrete HMM λ**

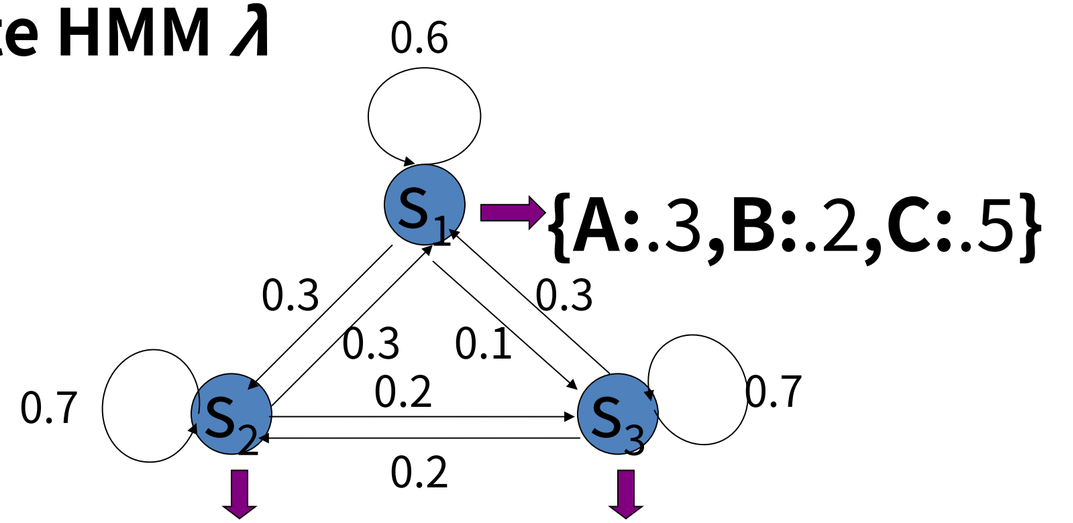
$$\mathbf{A} = \begin{bmatrix} 0.6 & 0.3 & 0.1 \\ 0.1 & 0.7 & 0.2 \\ 0.3 & 0.2 & 0.5 \end{bmatrix}$$

$$b_1(\mathbf{A}) = 0.3, b_1(\mathbf{B}) = 0.2, b_1(\mathbf{C}) = 0.5$$

$$b_2(\mathbf{A}) = 0.7, b_2(\mathbf{B}) = 0.1, b_2(\mathbf{C}) = 0.2$$

$$b_3(\mathbf{A}) = 0.3, b_3(\mathbf{B}) = 0.6, b_3(\mathbf{C}) = 0.1$$

$$\pi = \begin{bmatrix} 0.4 & 0.5 & 0.1 \end{bmatrix}$$



– Given a sequence of observations O={ABC}, there are **27 possible** corresponding state sequences, and therefore the corresponding probability is

$$P(\overline{\mathbf{O}}|\lambda) = \sum_{i=1}^{27} P(\overline{\mathbf{O}}, \mathbf{q}_i|\lambda) = \sum_{i=1}^{27} P\left(\overline{\mathbf{O}}|\mathbf{q}_i, \lambda\right) P(\mathbf{q}_i|\lambda), \quad \mathbf{q}_i: \text{state sequence}$$

$$e.g.\ \text{when } \mathbf{q}_i = \{S_2 S_2 S_3\}, P\left(\overline{\mathbf{O}}|\mathbf{q}_i, \lambda\right) = P(\mathbf{A}|S_2) P(\mathbf{B}|S_2) P(\mathbf{C}|S_3) = 0.7 * 0.1 * 0.1 = 0.007$$

$$P(\mathbf{q}_i|\lambda) = P(q_0 = S_2) P(S_2|S_2) P(S_3|S_2) = 0.5 * 0.7 * 0.2 = 0.07$$

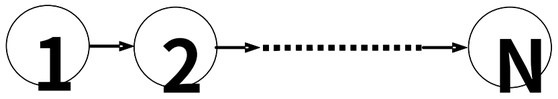
Hidden Markov Model

- **Three Basic Problems for HMMs**

  Given an observation sequence $O=(o_1,o_2,\ldots..,o_T)$**, and an HMM** $\boldsymbol{\lambda}=(A,B,\pi)$

  - Problem *1*:
    How to *efficiently* compute $P(\mathbf{O}|\boldsymbol{\lambda})$?
    ☒ *Evaluation problem*
  - Problem *2*:
    How to choose an optimal state sequence $\mathbf{q}=(q_1,q_2,\ldots\ldots,q_T)$?
    ☒ *Decoding Problem*
  - Problem *3*:
    Given some observations O for the HMM $\boldsymbol{\lambda}$, how to adjust the model parameter $\boldsymbol{\lambda}=(A,B,\pi)$ to maximize $P(\mathbf{O}|\boldsymbol{\lambda})$?
    ☒ *Learning /Training Problem*

Basic Problem 1 for HMM



$\lambda = (A, B, \pi)$

$\bar{O} = o_1 o_2 o_3 \cdots\cdots o_t \cdots\cdots o_T$ observation sequence

$\bar{q} = q_1 q_2 q_3 \cdots\cdots q_t \cdots\cdots q_T$ state sequence

- **Problem 1:** Given λ and $\bar{O}$,
  find $P(\bar{O}|\lambda)$ = Prob[observing $\bar{O}$ given λ]

- **Direct Evaluation: considering all possible state sequence $\bar{q}$**

$$P(\bar{O}|\lambda) = \sum_{\text{all } \bar{q}} P(\bar{O}, \bar{q}|\lambda) = \sum_{\text{all } \bar{q}} P(\bar{O}|\bar{q}, \lambda) P(\bar{q}|\lambda)$$

$P(\bar{O}|\bar{q}, \lambda)$

$$P(\bar{O}|\lambda) = \sum_{\text{all } \bar{q}} \left([b_{q_1}(o_1) \cdot b_{q_2}(o_2) \cdot \cdots\cdots b_{q_T}(o_T)] \cdot [\pi_{q_1} \cdot a_{q_1 q_2} \cdot a_{q_2 q_3} \cdot \cdots\cdots a_{q_{T-1} q_T}] \right)$$

$P(\bar{q}|\lambda)$

total number of different $\bar{q}$: N^T

huge computation requirements

Basic Problem 1 for HMM

- **Forward Algorithm: defining a forward variable $\alpha_t(i)$**

$$\alpha_t(i) = P(o_1 o_2 \cdots o_t, q_t = i|\lambda)$$

$$= \text{Prob}[\text{observing } o_1 o_2 \cdots o_t, \text{ state } i \text{ at time } t|\lambda]$$

- Initialization

$$\alpha_1(i) = \pi_i b_i(o_1), \quad 1 \le i \le N$$

- Induction

$$\alpha_{t+1}(j) = \left[\sum_{i=1}^{N} \alpha_t(i) a_{ij}\right] b_j(o_{t+1})$$

$$1 \le j \le N$$

$$1 \le t \le T-1$$

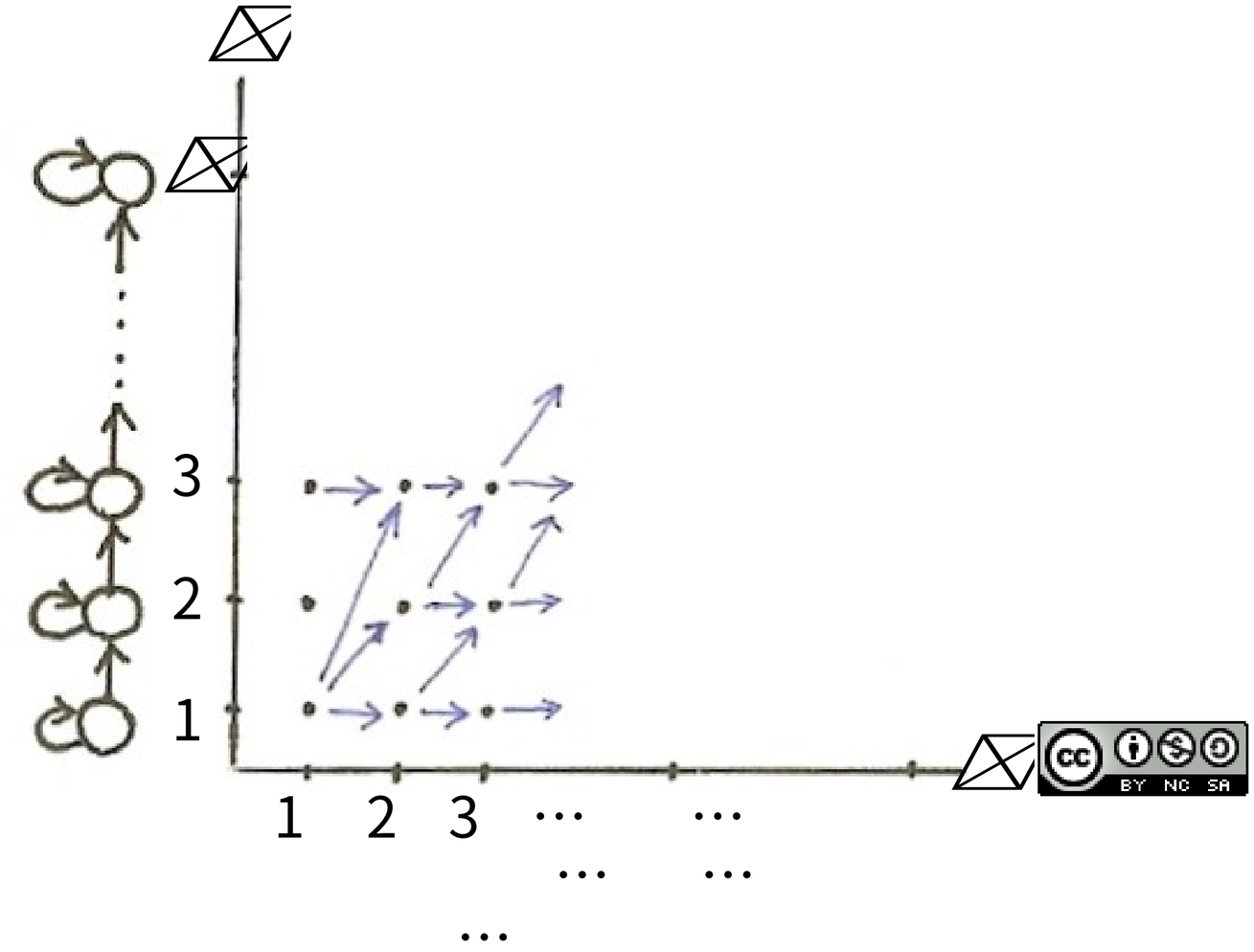
- Termination

$$P(\bar{O}|\lambda) = \sum_{i=1}^{N} \alpha_T(i)$$

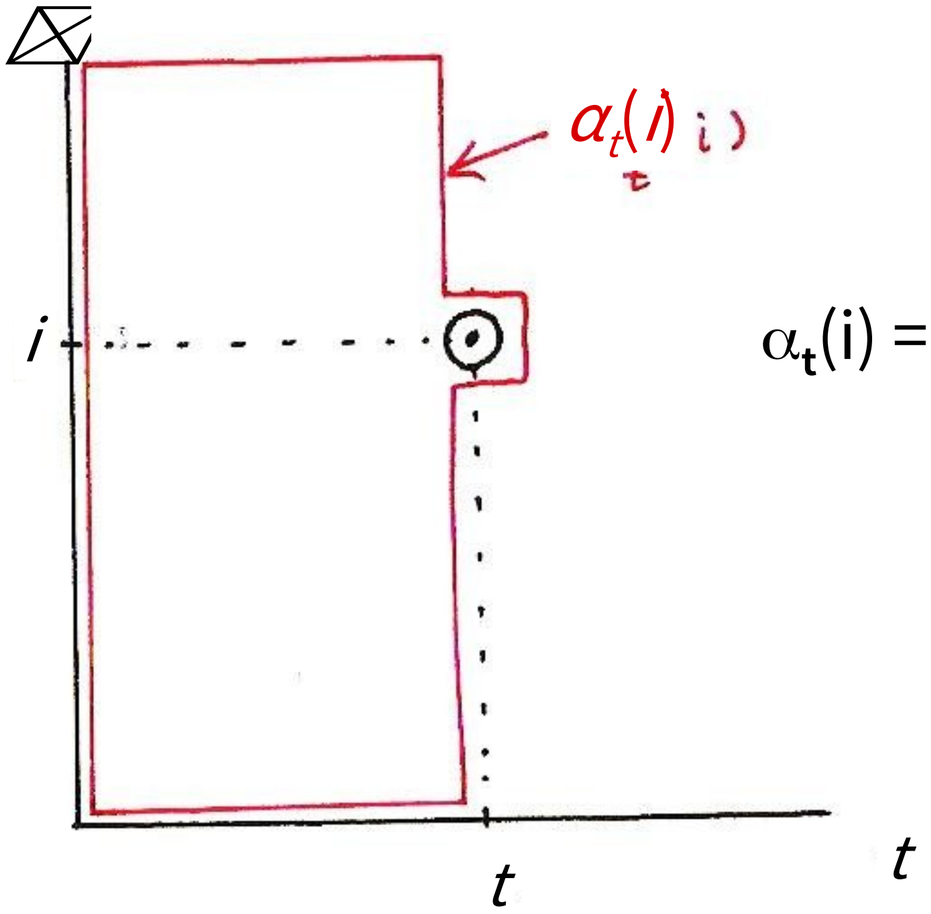
See Fig. 6.5 of Rabiner and Juang

- All state sequences, regardless of how long previously, merge to the N state at each time instant t

Basic Problem 1

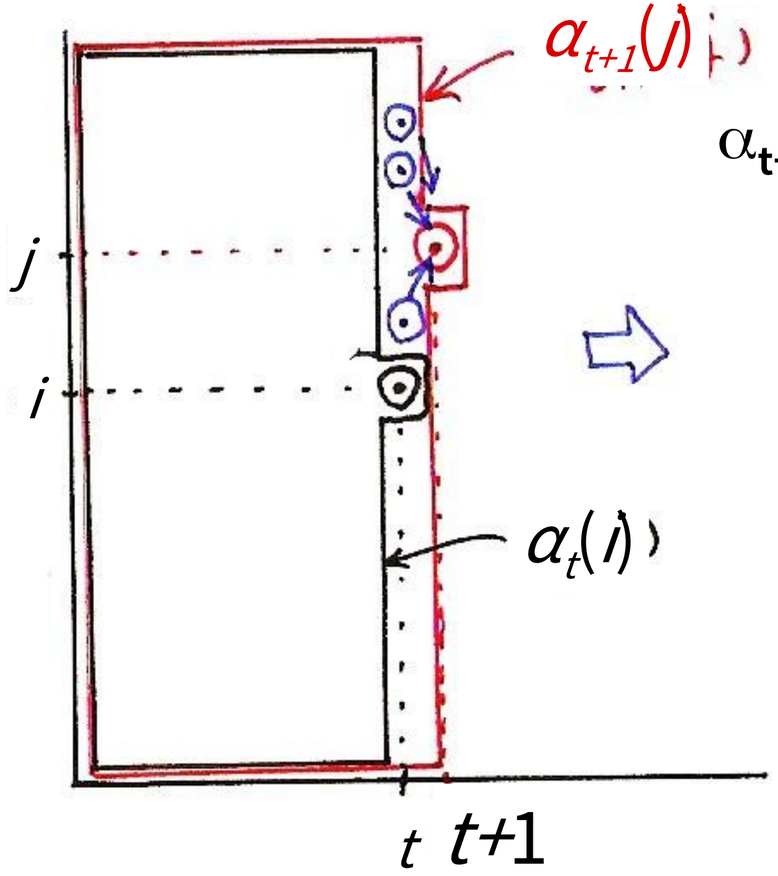


Basic Problem 1



$$\alpha_t(i) = P(o_1 o_2 \ldots\ldots o_t, q_t = i|\lambda)$$

Basic Problem 1



$$\alpha_{t+1}(j) = \left[\sum_{i=1}^{N} \alpha_t(i) a_{ij} \right] b_j(o_{t+1})$$

$$1 \le j \le N$$

$$1 \le t \le T-1$$

Forward Algorithm

Basic Problem 2 for HMM

- **Problem 2:** Given λ and $\bar{O} = o_1 o_2 \cdots o_T$, find a best state sequence $\bar{q} = q_1 q_2 \cdots q_T$
- **Backward Algorithm :** defining a backward variable $\beta_t(i)$

$$\beta_t(i) = P(o_{t+1}, o_{t+2}, \cdots, o_T \mid q_t = i, \lambda)$$

$$= \text{Prob}[\text{observing } o_{t+1}, o_{t+2}, \cdots, o_T \mid \text{state } i \text{ at time } t, \lambda]$$

- Initialization

$$\beta_T(i) = 1, \quad 1 \le i \le N \qquad \left(\beta_{T-1}(i) = \sum_{j=1}^{N} a_{ij}\, b_j(o_T) \right)$$

- Induction

$$\beta_t(i) = \sum_{j=1}^{N} a_{ij}\, b_j(o_{t+1}) \beta_{t+1}(j)$$

$$t = T-1, T-2, \cdots, 2, 1, \qquad 1 \le i \le N$$

See Fig. 6.6 of Rabiner and Juang

- **Combining Forward/Backward Variables**

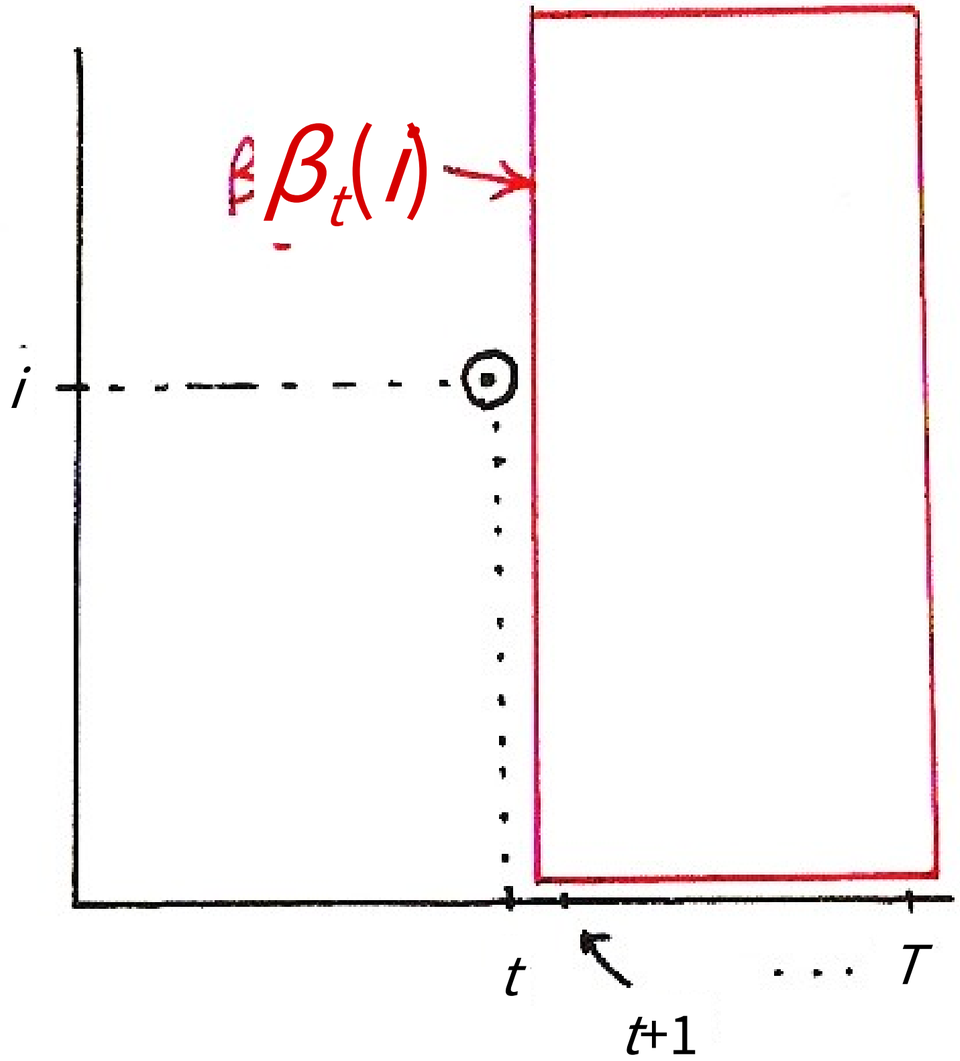
$$P(\bar{O}, q_t = i \mid \lambda)$$

$$= \text{Prob}[\text{observing } o_1, o_2, \cdots, o_t, \cdots, o_T, q_t = i \mid \lambda]$$

$$= \alpha_t(i)\beta_t(i)$$

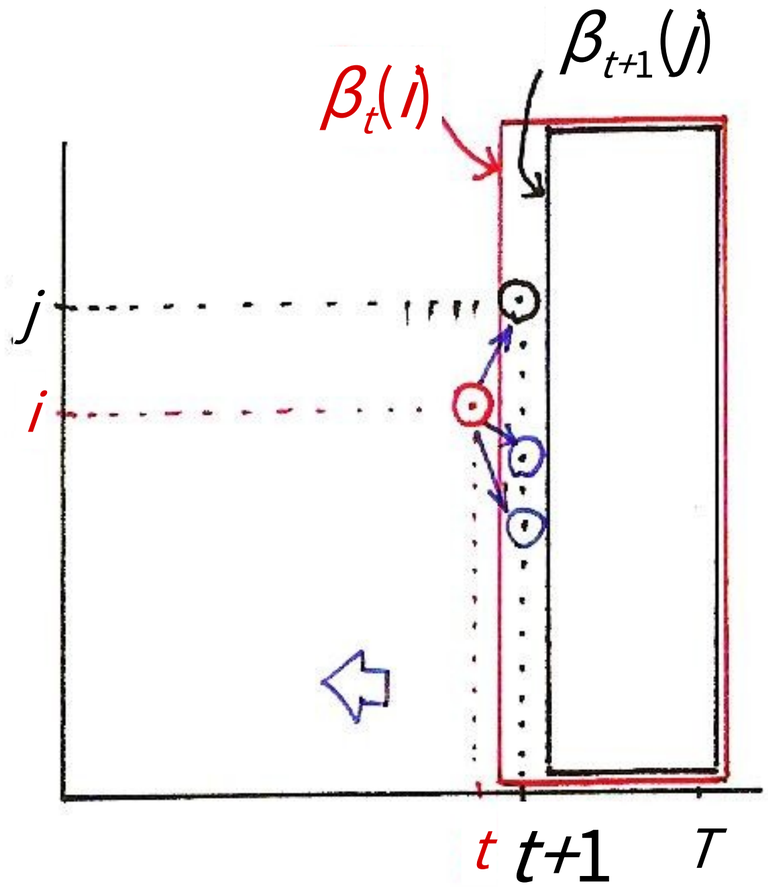
$$P(\bar{O} \mid \lambda) = \sum_{i=1}^{N} P(\bar{O}, q_t = i \mid \lambda) = \sum_{i=1}^{N} [\alpha_t(i)\beta_t(i)]$$

Basic Problem 2



$$\beta_t(i) = P(o_{t+1}, o_{t+2}, \ldots, o_T | q_t = i, \lambda)$$

Basic Problem 2

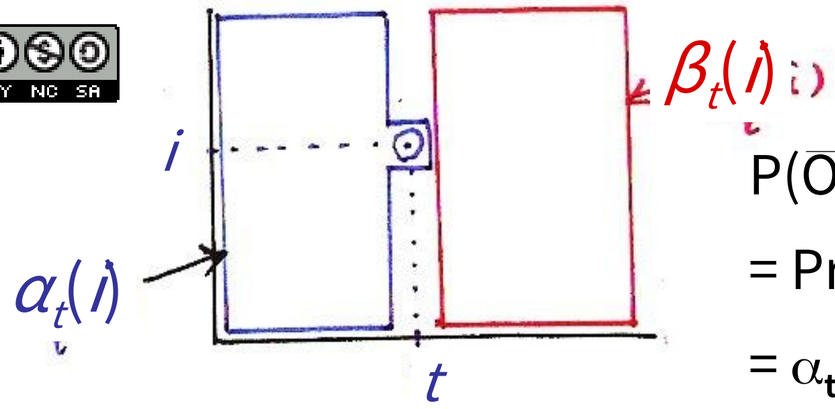


$$\beta_t(i) = \sum_{j=1}^{N} a_{ij}\, b_j(o_{t+1})\beta_{t+1}(j)$$

$t = T-1, T-2, \cdots, 2, 1, \quad 1 \le i \le N$

Backward Algorithm

Basic Problem 2



$P(\bar{O}, q_t = i \mid \lambda)$

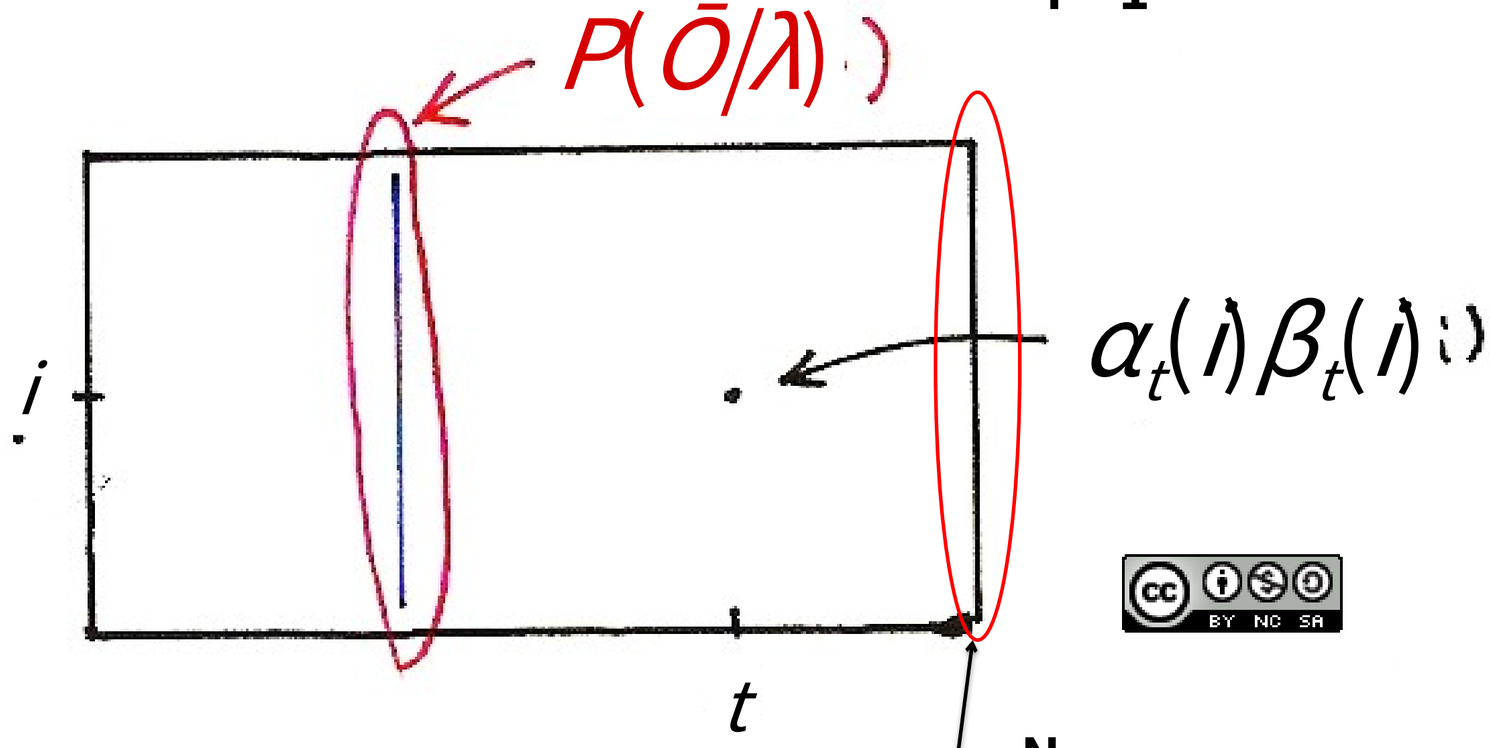
$= \text{Prob}[\text{observing } o_1, o_2, \ldots, o_t, \ldots, o_T, q_t = i \mid \lambda]$

$= \alpha_t(i)\beta_t(i)$

$$\begin{array}{ccccc} P(\bar{O}, q_t = i \mid \lambda) & = & P(\bar{O}, q_t = i) & P(\bar{O} \mid q_t = i) & \\ \| & & \| & \| & (\bar{O}_1^t \perp \bar{O}_{t+1}^T) \\ P(\bar{O}_1^t, \bar{O}_{t+1}^T, q_t = i) & & P(\bar{O}_1^t, q_t = i) & P(\bar{O}_{t+1}^T \mid q_t = i) & \\ & & \| & \| & \\ & & \alpha_t(i) & \beta_t(i) & \end{array}$$

Basic Problem 2

$$P(\bar{O}|\lambda) = \sum_{i=1}^{N} P(\bar{O}, q_t = i \,|\lambda) = \sum_{i=1}^{N} [\alpha_t(i)\beta_t(i)]$$



$$P(O|\lambda) = \sum_{i=1}^{N} \alpha_T(i)$$

Basic Problem 2 for HMM

- **Approach 1 – Choosing state q_t individually as the most likely state at time t**

  - Define a new variable $\gamma_t(i) = P(q_t = i \mid \bar{O}, \lambda)$

    $$\gamma_t(i) = \frac{\alpha_t(i)\beta_t(i)}{\sum_{i=1}^{N} \alpha_t(i)\beta_t(i)} = \frac{P(\bar{O}, q_t = i \mid \lambda)}{P(\bar{O} \mid \lambda)}$$

  - Solution

    $$q_t^* = \arg\max_{1 \le i \le N} [\gamma_t(i)], \quad 1 \le t \le T$$

    in fact

    $$q_t^* = \arg\max_{1 \le i \le N} [P(\bar{O}, q_t = i \mid \lambda)]$$
    $$= \arg\max_{1 \le i \le N} [\alpha_t(i)\beta_t(i)]$$

  - Problem

    maximizing the probability at each time t individually: $q^* = q_1^* q_2^* \cdots q_T^*$ may not be a valid sequence

    (e.g. $a_{q_t^* q_{t+1}^*} = 0$)

Basic Problem 2 for HMM

- **Approach 2 – Viterbi Algorithm - finding the single best sequence $\bar{q}^* = q_1^* q_2^* \cdots q_T^*$**
  - Define a new variable $\delta_t(i)$

    $\delta_t(i) = \max_{q_1, q_2, \cdots q_{t-1}} P[q_1, q_2, \cdots q_{t-1}, q_t = i, o_1, o_2, \cdots, o_t | \lambda]$

    = the highest probability along a certain single path ending at state i at time t for the first t observations, given λ

  - Induction

    $\delta_{t+1}(j) = \max_i [\delta_t(i) a_{ij}] \cdot b_j(o_{t+1})$

  - Backtracking

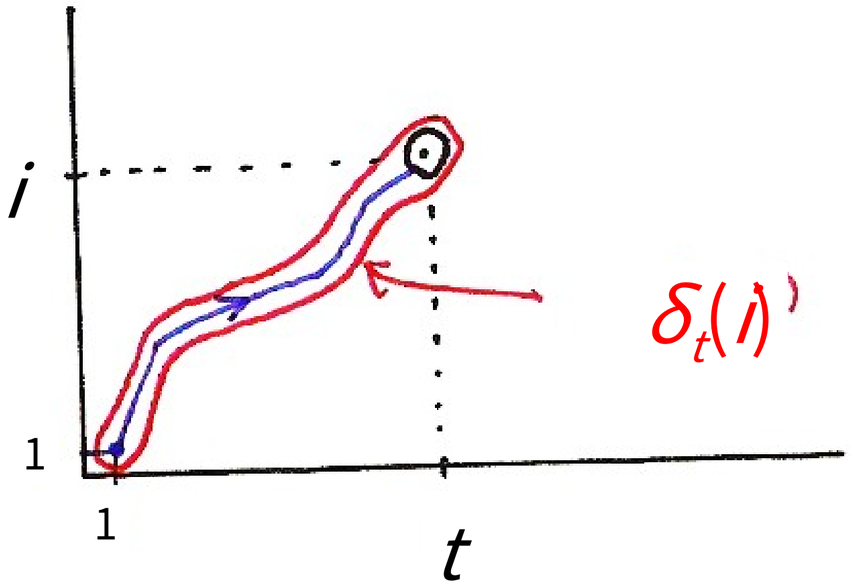
    $\psi_{t+1}(j) = \arg \max_{1 \le i \le N} [\delta_t(i) a_{ij}]$

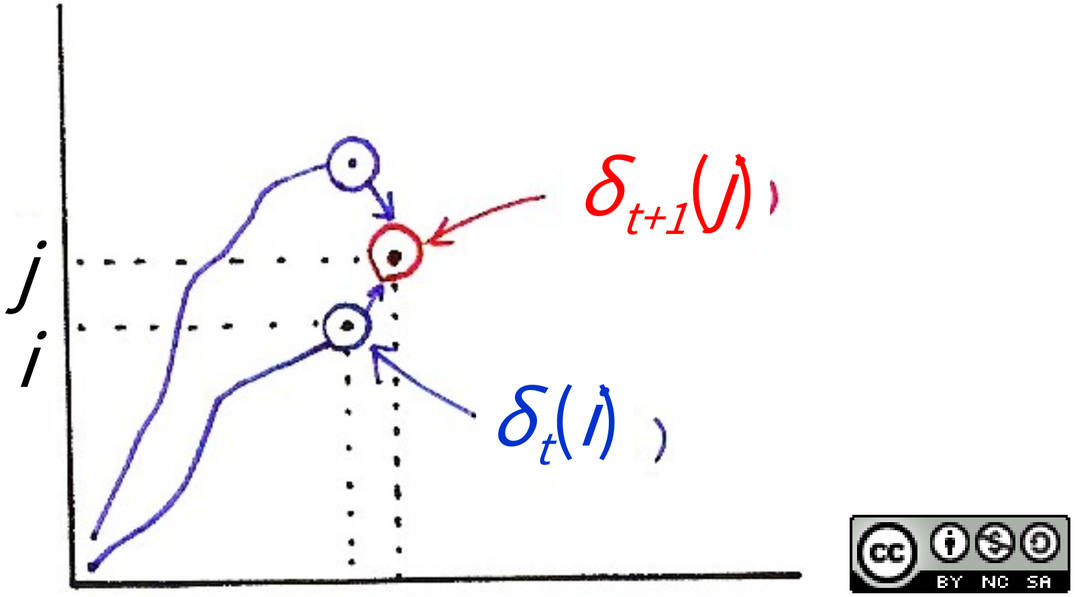
    the best previous state at t- 1 given at state j at time t

    keeping track of the best previous state for each j and t

Viterbi Algorithm

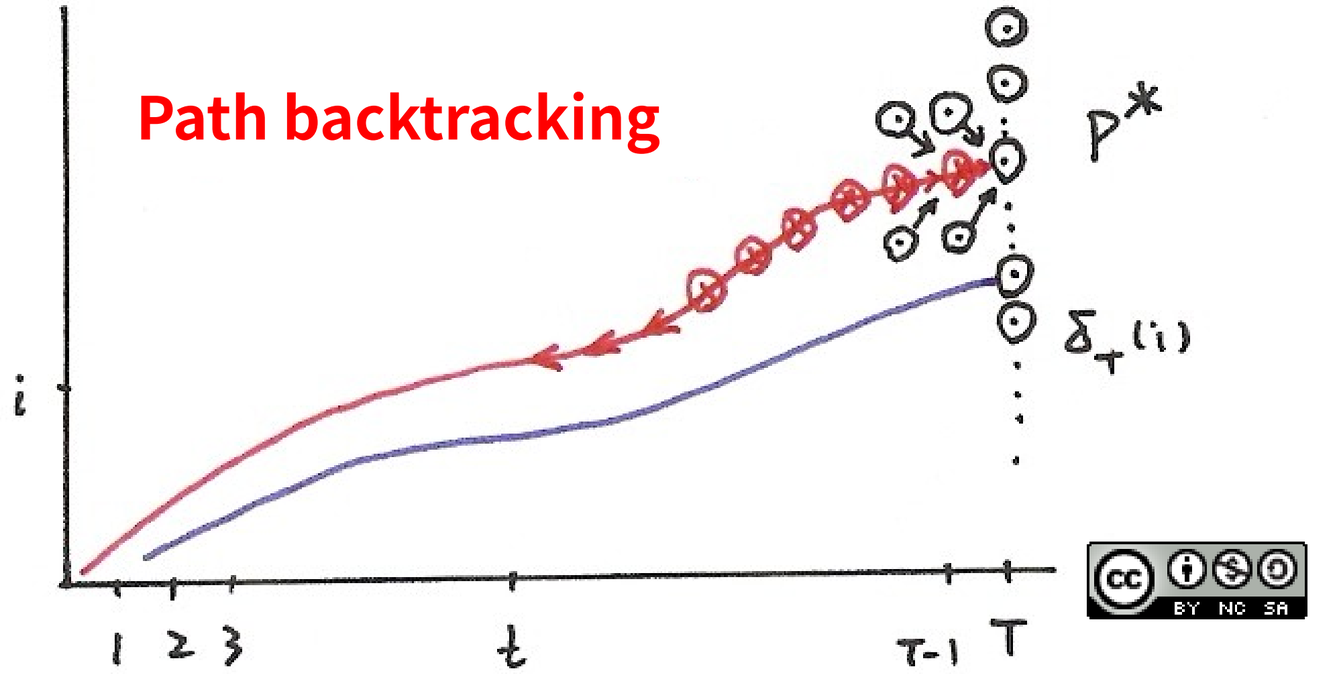
$$\delta_{t+1}(j) = \max_i [\delta_t(i)a_{ij}] \bullet b_j(o_{t+1})$$





$$\delta_t(i) = \max_{q_1,q_2,\ldots q_{t-1}} P[q_1,q_2,\ldots q_{t-1}, q_t = i, o_1,o_2,\ldots,o_t \mid \lambda]$$

Viterbi Algorithm



Basic Problem 2 for HMM

- **Complete Procedure for Viterbi Algorithm**

  - Initialization

    $$\delta_1(i) = \pi_i b_i(o_1), \quad 1 \le i \le N$$

  - Recursion

    $$\delta_{t+1}(j) = \max_{1 \le i \le N} [\delta_t(i) a_{ij}] \cdot b_j(o_t)$$

    $$2 \le t \le T, \quad 1 \le j \le N$$

    $$\psi_{t+1}(j) = \arg\max_{1 \le i \le N} [\delta_t(i) a_{ij}]$$

    $$2 \le t \le T, \quad 1 \le j \le N$$

  - Termination

    $$P^* = \max_{1 \le i \le N} [\delta_T(i)]$$

    $$q_T^* = \arg\max_{1 \le i \le N} [\delta_T(i)]$$

  - Path backtracking

    $$q_t^* = \psi_{t+1}(q^*_{t+1}), \quad t = T-1, t-2, \cdots .2, 1$$

Basic Problem 2 for HMM

☒ Application Example of Viterbi Algorithm

- Isolated word recognition

$$\lambda_0 = (A_0, B_0, \pi_0)$$
$$\lambda_1 = (A_1, B_1, \pi_1)$$
$$\vdots$$
$$\lambda_n = (A_n, B_n, \pi_n)$$

observation

$$\overline{O} = (o_1, o_2, \ldots o_T)$$

$$k^* = \arg\max_{1 \le i \le n} P[\overline{O} \mid \lambda_i] \approx \arg\max_{1 \le i \le n} P^* \mid \lambda_i]$$

Basic Problem 1
Forward Algorithm
(for all paths)

Basic Problem 2
Viterbi Algorithm
(for a single best path)

- The model with the highest probability for the most probab
usually also has the highest probability for all possible path

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Basic Problem 3 for HMM

- **Problem 3:** Give $\bar{O}$ and an initial model $\lambda=(A,B,\pi)$, adjust λ to maximize $P(\bar{O}|\lambda)$
  - Baum-Welch Algorithm (Forward-backward Algorithm)
  - Define a new variable

$$\varepsilon_t(i,j) = P(q_t = i, q_{t+1} = j \mid \bar{O}, \lambda)$$

$$= \frac{\alpha_t(i)\, a_{ij}\, b_j(o_{t+1})\beta_{t+1}(j)}{\sum_{i=1}^{N}\sum_{j=1}^{N}[\alpha_t(i)a_{ij}\, b_j(o_{t+1})\beta_{t+1}(j)]}$$

$$= \frac{Prob[\bar{O}, q_t = i, q_{t+1} = j|\lambda]}{P(\bar{O}|\lambda)}$$

See Fig. 6.7 of Rabiner and Juang

  - Recall $\gamma_t(i) = P(q_t = i \mid \bar{O}, \lambda)$

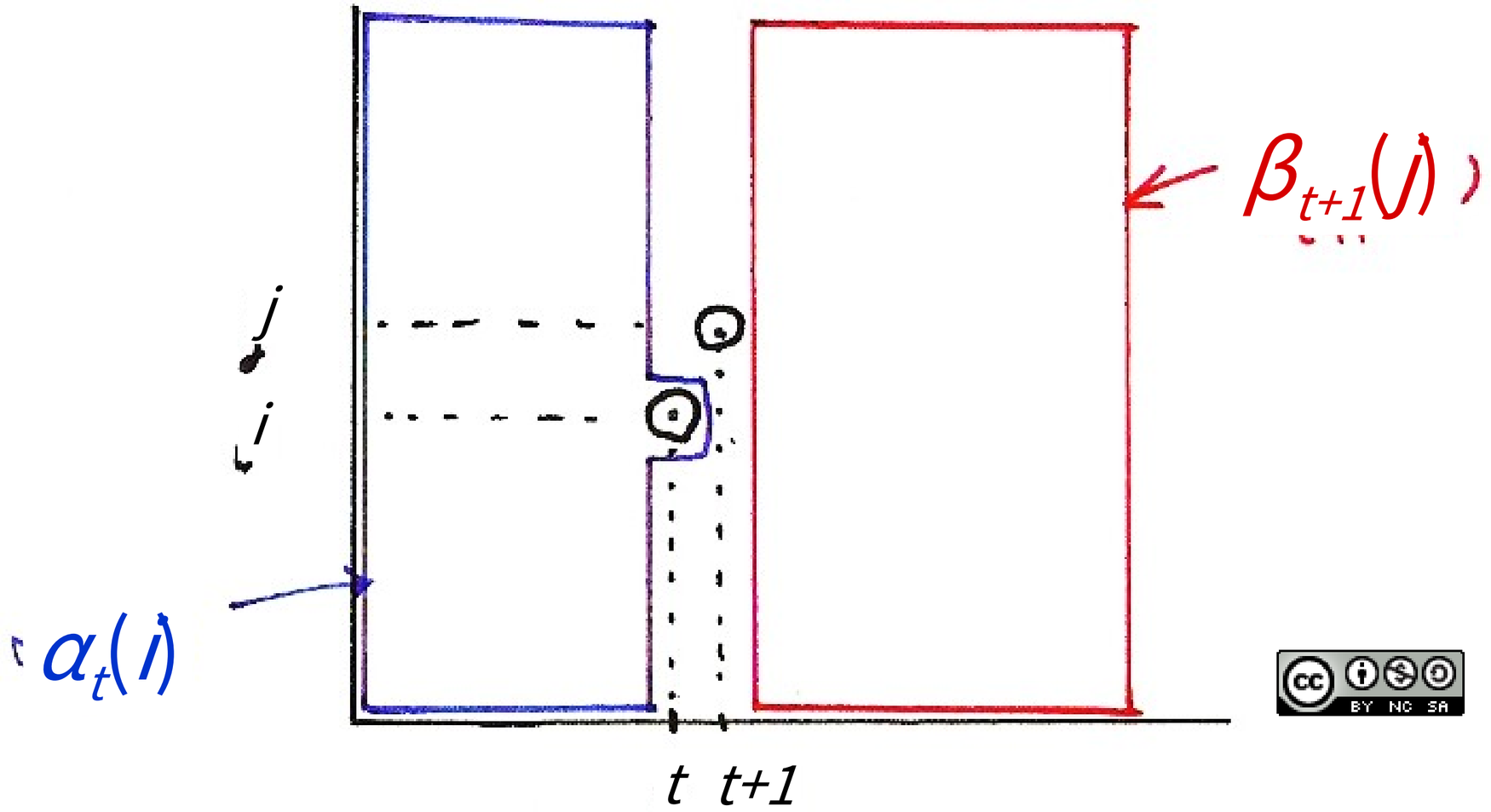
$\sum_{t=1}^{T-1}\gamma_t(i)$ = expected number of times that state i is visited in $\bar{O}$ from t = 1 to t = T- 1

= expected number of transitions from state i in $\bar{O}$

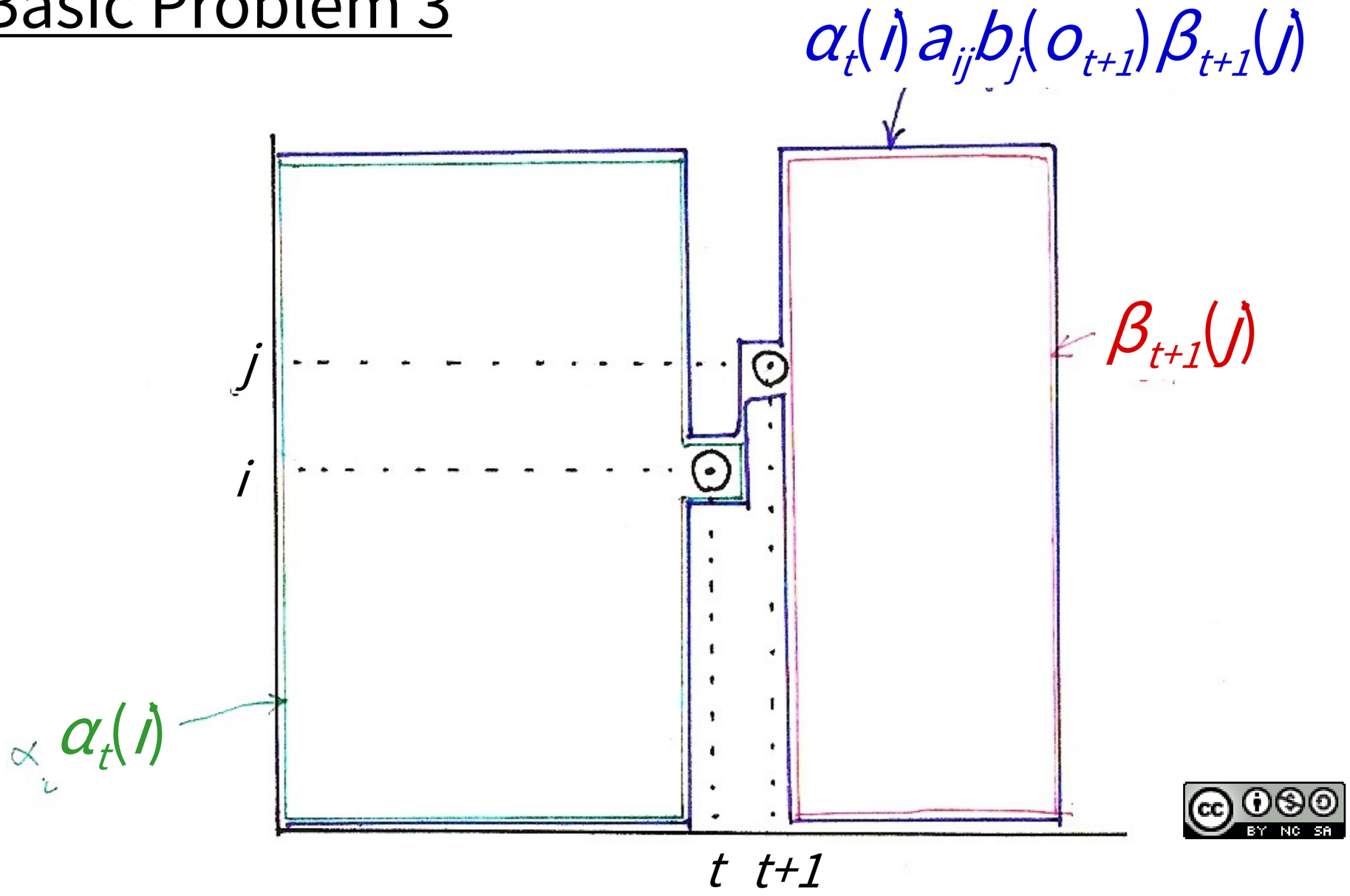
$\sum_{t=1}^{T-1}\varepsilon_t(i,j)$ = expected number of transitions from state i to state j in $\bar{O}$

Basic Problem 3

$$\alpha_t(i)\, a_{ij}\, b_j(o_{t+1})\beta_{t+1}(j)$$



Basic Problem 3



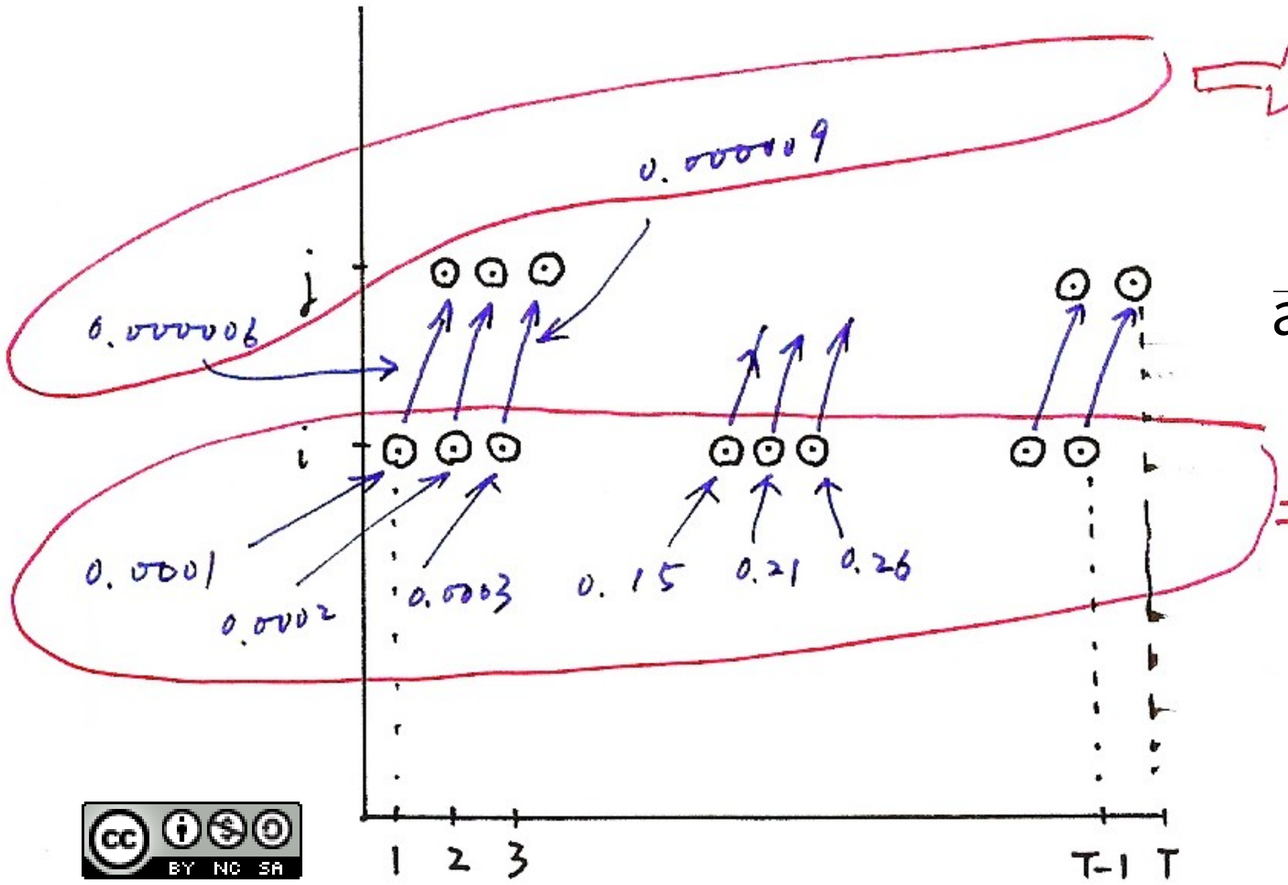
Basic Problem 3

$$\gamma_t(i) = \frac{\alpha_t(i)\beta_t(i)}{\sum_{j=1}^{N}[\alpha_t(j)\beta_t(j)]} = \frac{P(O, q_t = i|\lambda)}{P(O|\lambda)} = P(q_t = i|O, \lambda)$$

$$\xi_t(i,j) = \frac{\alpha_t(i)\,a_{ij}\,b_j(o_{t+1})\,\beta_{t+1}(j)}{\sum_{i=1}^{N}\sum_{j=1}^{N}\alpha_t(i)\,a_{ij}\,b_j(o_{t+1})\,\beta_{t+1}(j)}$$

$$= \frac{P(O, q_t = i, q_{t+1} = j|\lambda)}{P(O|\lambda)} = P(q_t = i, q_{t+1} = j|O, \lambda)$$

Basic Problem 3



1.95

$$\bar{a}_{ij} = \frac{\sum_{t=1}^{T-1} \xi_t(i,j)/(T-1)}{\sum_{t=1}^{T-1} \gamma_t(i)/(T-1)} \Rightarrow \frac{1.95}{10.59}$$

out of T-1

$$\bar{\boxtimes}_{\boxtimes\boxtimes} = \frac{1.95/69}{10.59/69}$$

Basic Problem 3 for HMM

- Results

$$\bar{\pi}_i = \gamma_1(i)$$

$$\bar{a}_{ij} = \frac{\sum_{t=1}^{T-1} \varepsilon_t(i,j)}{\sum_{t=1}^{T-1} \gamma_t(i)}$$

$$\bar{b}_j(k) = \text{Prob}[o_t = v_k \mid q_t = j] = \frac{\sum_{t=1,\, o_t = v_k}^{T} \gamma_t(j)}{\sum_{t=1}^{T} \gamma_t(j)}$$

(for discrete HMM)

- **Continuous Density HMM**

$$b_j(o) = \sum_{k=1}^{M} c_{jk} N(o; \mu_{jk}, U_{jk})$$

$N(\,)$: Multi-variate Gaussian

μ_{jk}: mean vector for the k-th mixture component

U_{jk}: covariance matrix for the k-th mixture component

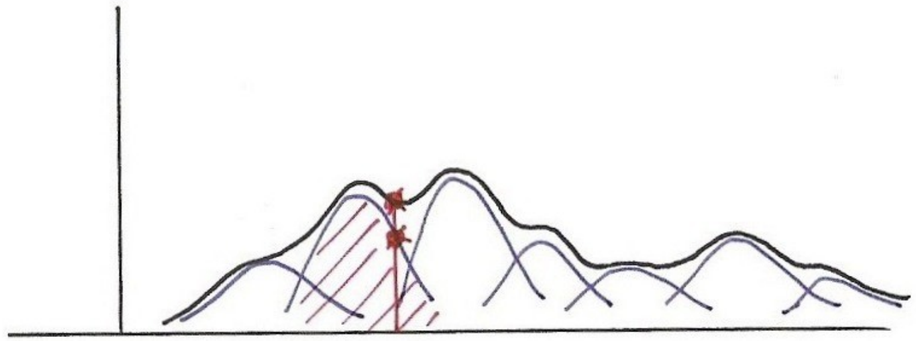
$\sum_{k=1}^{M} c_{jk} = 1$ for normalization

Basic Problem 3 for HMM

- **Continuous Density HMM**
  - Define a new variable

    $\gamma_t(j,k)$ = $\gamma_t(j)$ but including the probability of o_t evaluated in the k-th mixture component out of all the mixture components

$$= \left[\frac{\alpha_t(j)\beta_t(j)}{\sum_{j=1}^{N} \alpha_t(j)\beta_t(j)} \right] \left[\frac{c_{jk} N(o_t; \mu_{jk}, U_{jk})}{\sum_{m=1}^{M} c_{jm} N(o_t; \mu_{jm}, U_{jm})} \right]$$



  - Results

$$\bar{c}_{jk} = \frac{\sum_{t=1}^{T} \gamma_t(j,k)}{\sum_{t=1}^{T} \sum_{k=1}^{M} \gamma_t(j,k)}$$

See Fig. 6.9 of Rabiner and Juang

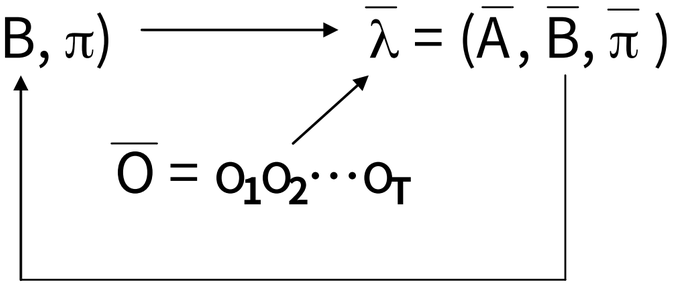
Basic Problem 3 for HMM

- **Continuous Density HMM**

$$\bar{\mu}_{jk} = \frac{\sum_{t=1}^{T} [\gamma_t(j,k) \cdot o_t]}{\sum_{t=1}^{T} \gamma_t(j,k)}$$

$$\bar{U}_{jk} = \frac{\sum_{t=1}^{T} [\gamma_t(j,k)(o_t - \mu_{jk})(o_t - \mu_{jk})']}{\sum_{t=1}^{T} \gamma_t(j,k)}$$

- **Iterative Procedure**



- It can be shown (by EM Theory (or EM Algorithm))

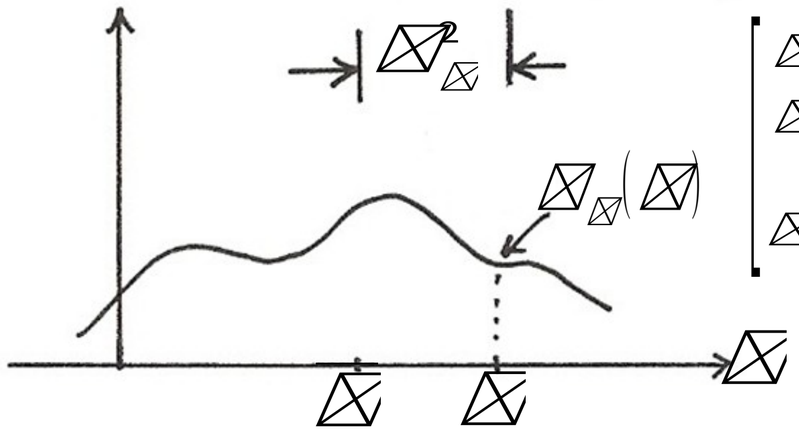
  $P(\bar{O}|\bar{\lambda}) \geq P(\bar{O}|\lambda)$ after each iteration

Basic Problem 3

$$\bar{\mu}_{jk} = \frac{\sum_{t=1}^{T} [\gamma_t(j,k) \cdot o_t]}{\sum_{t=1}^{T} \gamma_t(j,k)}$$

$$\bar{U}_{jk} = \frac{\sum_{t=1}^{T} [\gamma_t(j,k)(o_t - \mu_{jk})(o_t - \mu_{jk})']}{\sum_{t=1}^{T} \gamma_t(j,k)}$$

prob. density function



$$\begin{bmatrix} \sigma_{1}^{2} & \sigma_{12} & \cdots & \sigma_{1D} \\ \sigma_{21} & \sigma_{2}^{2} & \cdots & \sigma_{2D} \\ \vdots & \vdots & \ddots & \vdots \\ \sigma_{D1} & \sigma_{D2} & \cdots & \sigma_{D}^{2} \end{bmatrix}$$

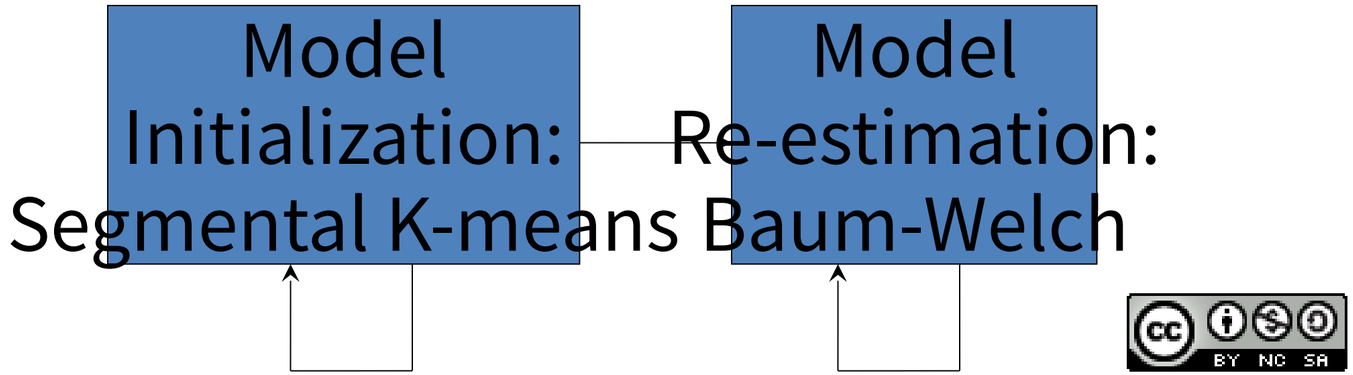
Basic Problem 3

$$\bar{U} = \begin{bmatrix} \vdots \\ \cdots \bar{x}_{\square\square} \cdots \\ \vdots \end{bmatrix} = E\left(\begin{bmatrix} x_1 - \bar{x}_1 \\ x_2 - \bar{x}_2 \\ \vdots \end{bmatrix} [x_1 - \bar{x}_1, x_2 - \bar{x}_2, \cdots] \right)$$

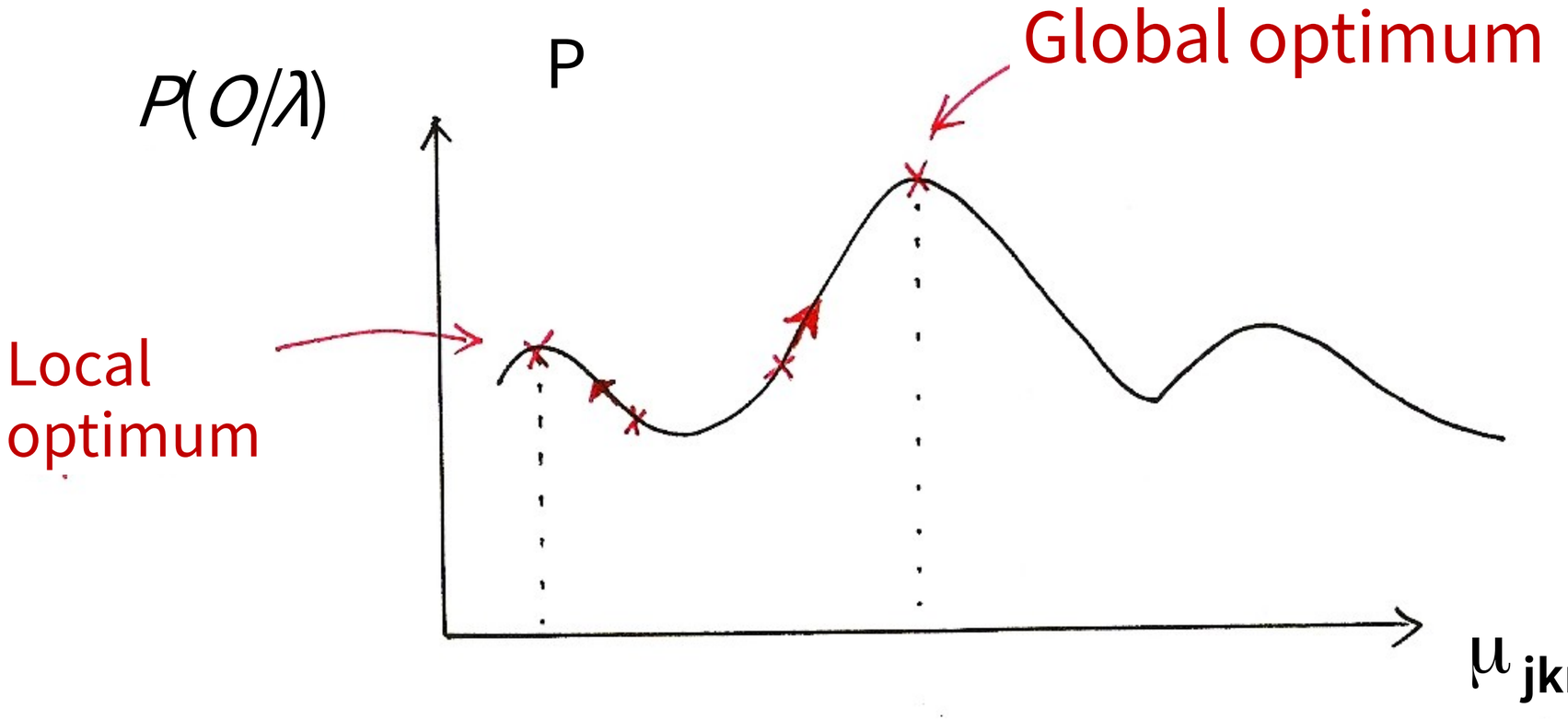
$$\bar{u}_{lm} = E[(x_l - \bar{x}_l)(x_m - \bar{x}_m)]$$

Basic Problem 3 for HMM

- No closed-form solution, but approximated iteratively
- An initial model is needed-model initialization
- May converge to local optimal points rather than global optimal point
  - heavily depending on the initialization
- Model training

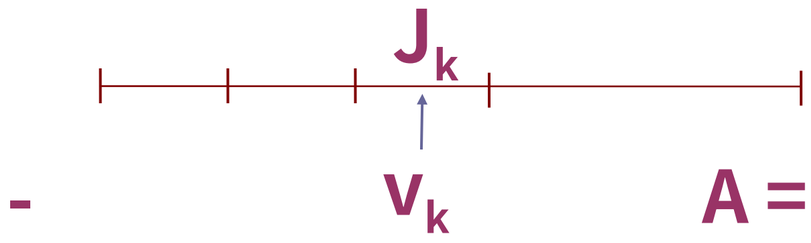


Basic Problem 3



Vector Quantization (VQ)

- **An Efficient Approach for Data Compression**
  - replacing a set of real numbers by a finite number of bits
- **An Efficient Approach for Clustering Large Number of Sample Vectors**
  - grouping sample vectors into clusters, each represented by a single vector (codeword)
- **Scalar Quantization**
  - replacing a single real number by an R-bit pattern
  - a mapping relation



$S = \bigcup_{k=1}^{L} J_k$, $V = \{ v_1 , v_2 , \ldots, v_L \}$

$Q : S \rightarrow V$

$Q(x[n]) = v_k$ if $x[n] \in J_k$

$L = 2^R$

Each v_k represented by an R-bit pattern

–Quantization characteristics (codebook)

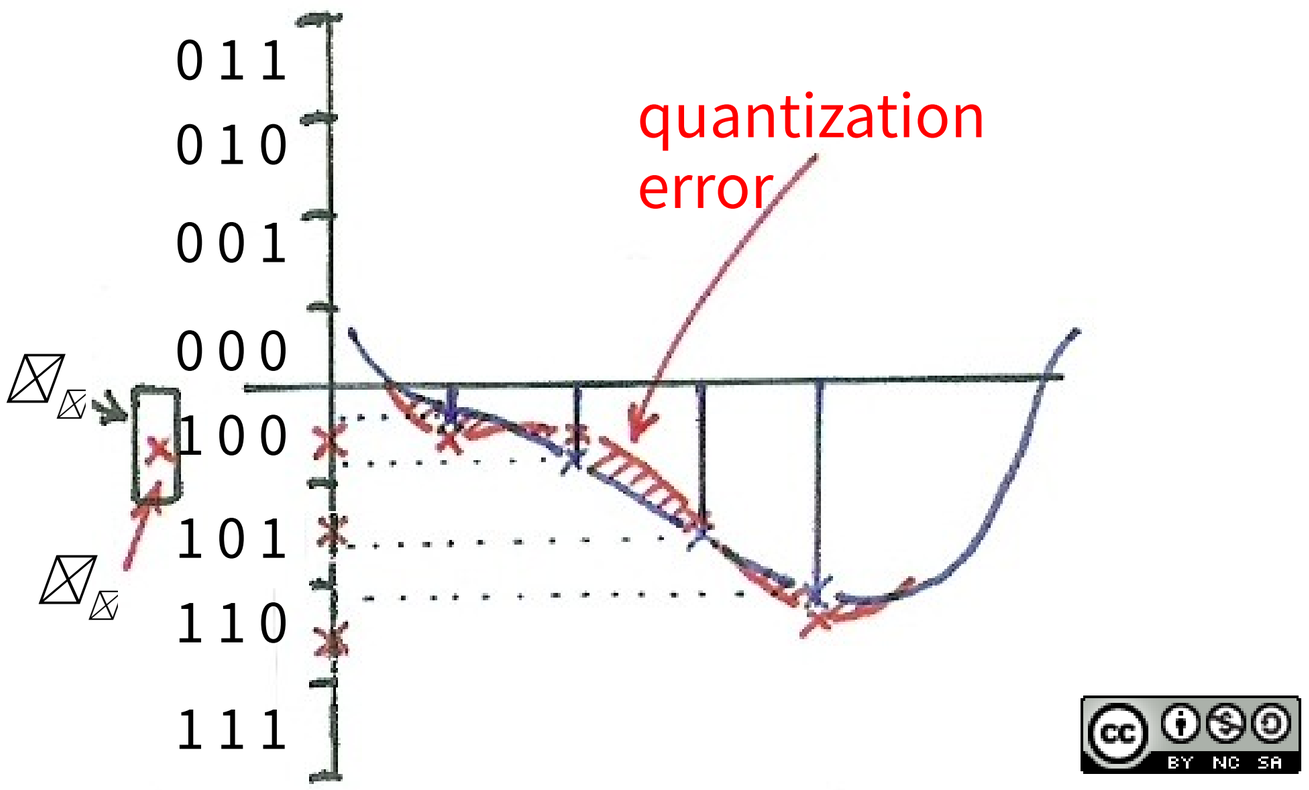
$\{ J_1 , J_2 , \ldots, J_L \}$ and $\{ v_1 , v_2 , \ldots, v_L \}$ designed considering at least

1.error sensitivity

2.probability distribution of x[n]

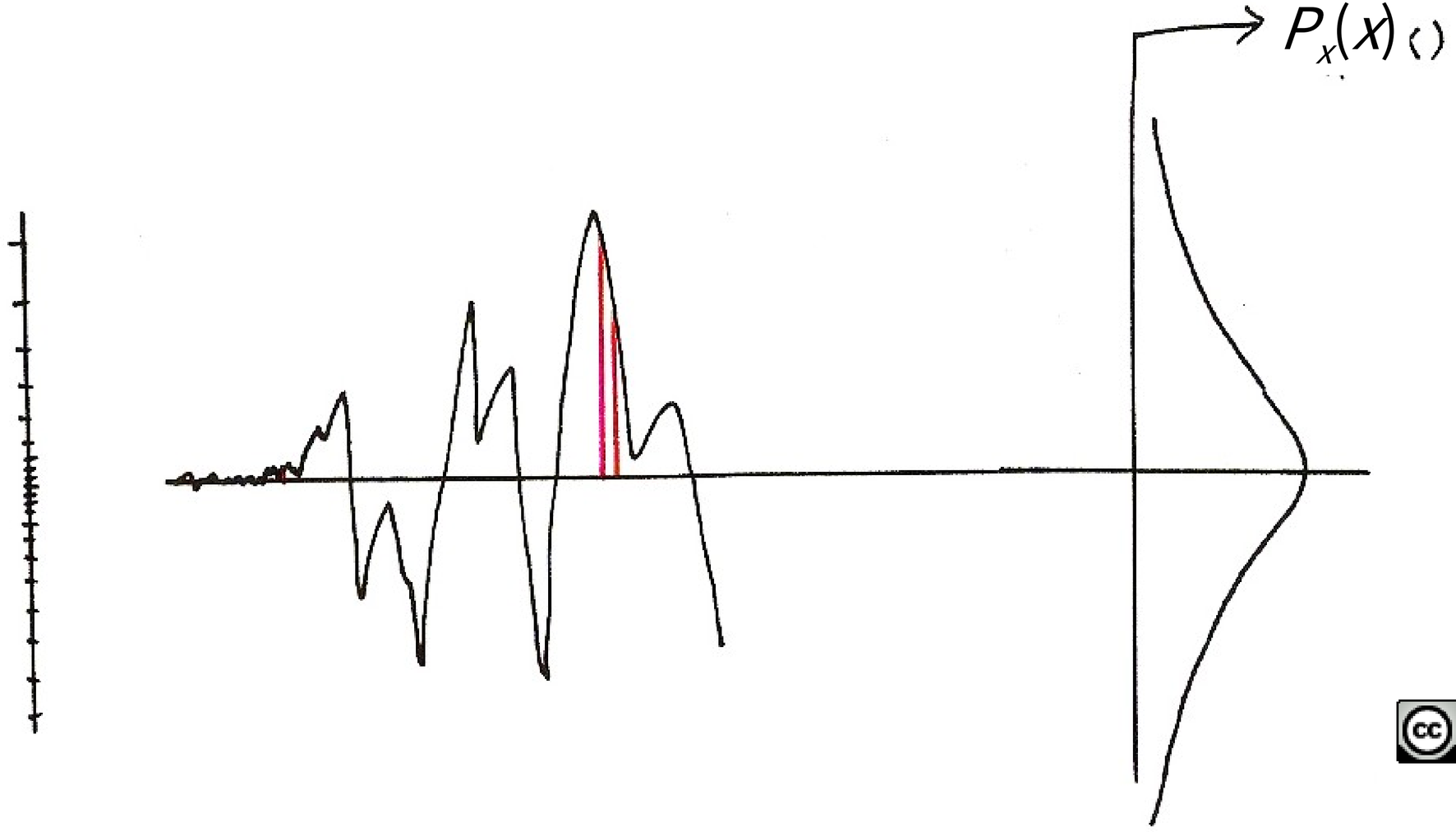
Vector Quantization

Scalar Quantization ： Pulse Coded Modulation (PCM)



100 100 101 110

Vector Quantization



Vector Quantization (VQ)

2-dim Vector Quantization (VQ)

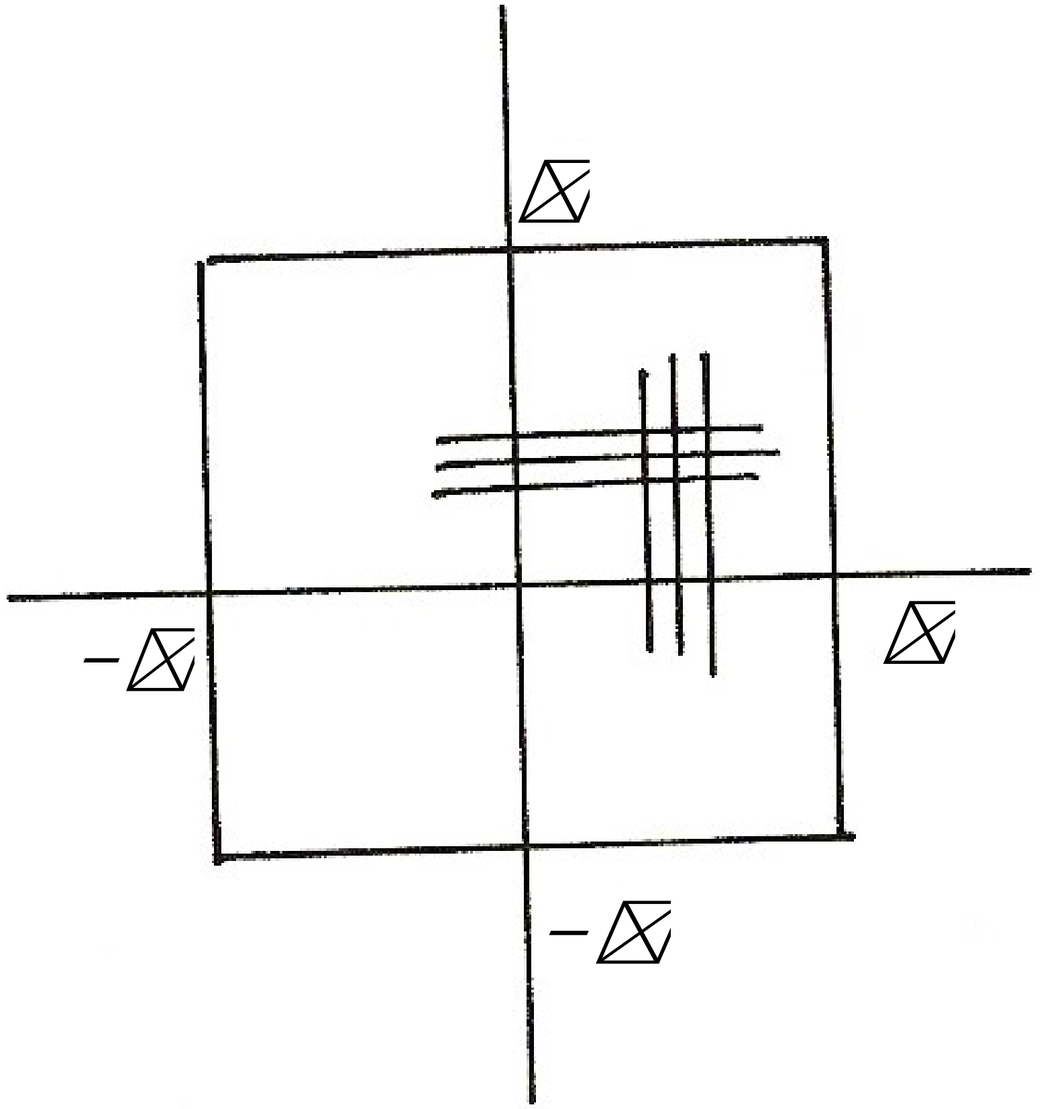
Example:

$\bar{x}_n = (x[n] , x[n+1])$

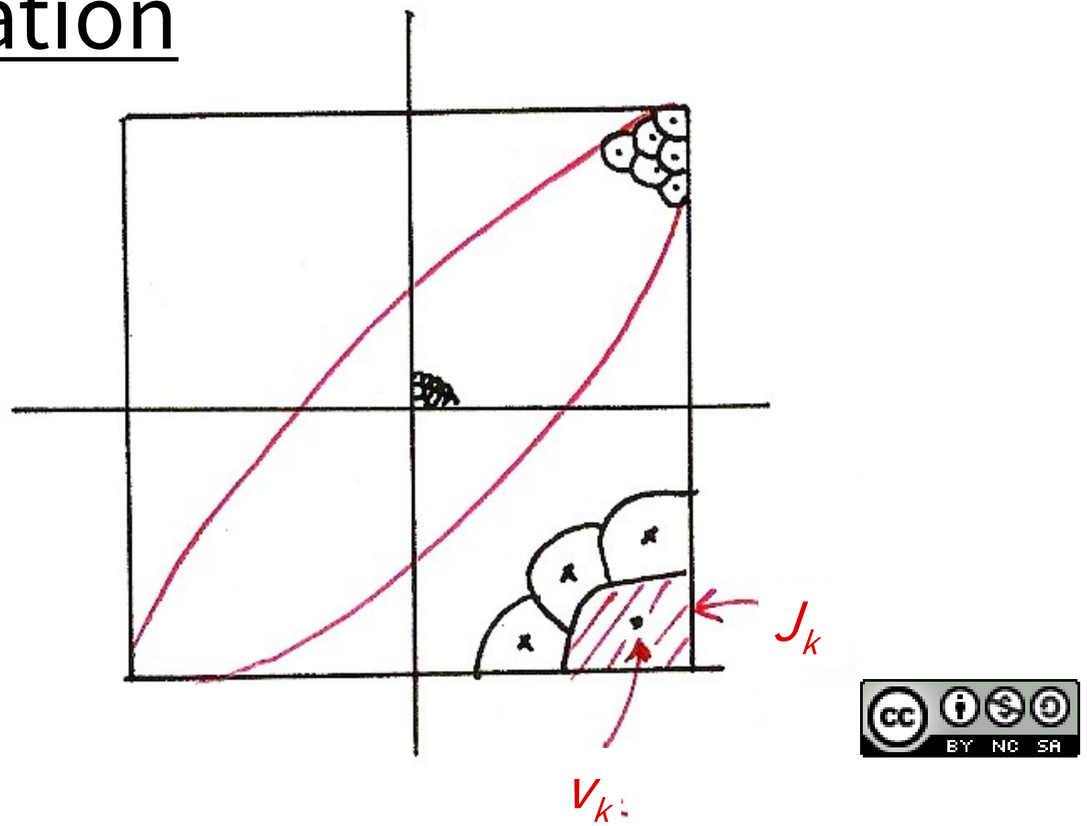
$S = \{\bar{x}_n = (x[n] , x[n+1]) ; |x[n]| < A, |x[n+1]| < A\}$

- **VQ**
  - S divided into L 2-dim regions $\{ J_1 , J_2 , \ldots J_k , \ldots J_L \}$, $S = \bigcup_{k=1}^{L} J_k$
    each with a representative vector $\bar{v}_k \in J_k$, $V = \{ \bar{v}_1 , \bar{v}_2 , \ldots, \bar{v}_L \}$
  - $Q : S \Rightarrow V$
    $Q(x_n) = v_k$ if $x_n \in J_k$
    $L = 2^R$
    each v_k represented by an R-bit pattern
  - Considerations
    1. error sensitivity may depend on x[n], x[n+1] jointly
    2. distribution of x[n] , x[n+1] may be correlated statistically
    3. more flexible choice of J_k
  - Quantization Characteristics (codebook)
    $\{ J_1 , J_2 , \ldots, J_L \}$ and $\{ \bar{v}_1 , \bar{v}_2 , \ldots, \bar{v}_L \}$

Vector Quantization



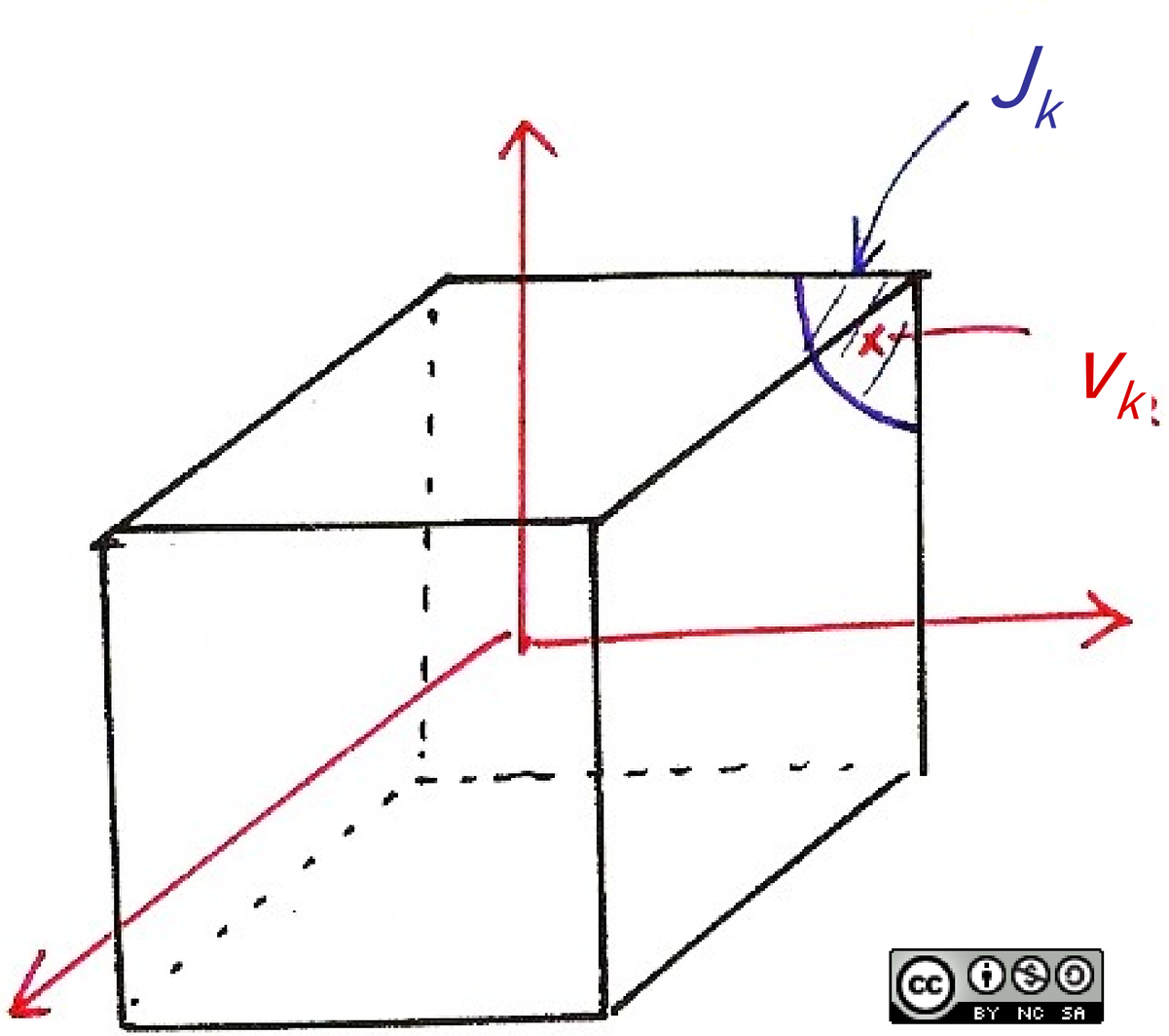
Vector Quantization



$(256)^2=(2^8)^2=2^{16}$

$1024=2^{10}$

Vector Quantization



Vector Quantization (VQ)

N-dim Vector Quantization

$x = (x_1, x_2, \ldots, x_N)$

$S = \{x = (x_1, x_2, \ldots, x_N),$

$S = \bigcup_{k=1}^{L} J_k$

$\{x_k \mid \leq A, k = 1,2,\ldots N\}$

$V = \{v_1, v_2, \ldots, v_L\}$

$Q : S \rightarrow V$

$Q(x) = v_k$ if $x \in J_k$

$L = 2^R$, each v_k represented by an R-bit pattern

Codebook Trained by a Large Training Set

·Define distance measure between two vectors x, y

$d(x, y) : S \times S \rightarrow R^+$ (non-negative real numbers)

-desired properties

$d(x, y) \geq 0$

$d(x, x) = 0$

$d(x, y) = d(y, x)$

$d(x, y) + d(y, z) \geq d(x, z)$

examples :

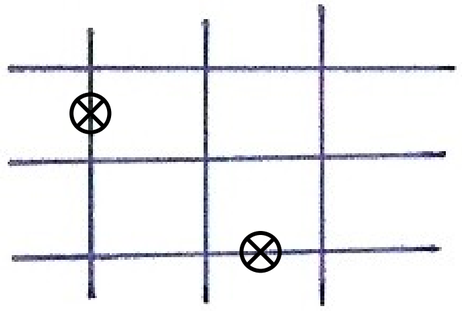
$d(x, y) = \sum_i (x_i - y_i)^2$

$d(x, y) = \sum | x_i - y_i |$

$d(x, y) = (x-y)^t \Sigma^{-1} (x-y)$

Distance Measures

$$d(\vec{x},\vec{y})=\sum_{i}\left|x_i-y_i\right|$$ city block distance



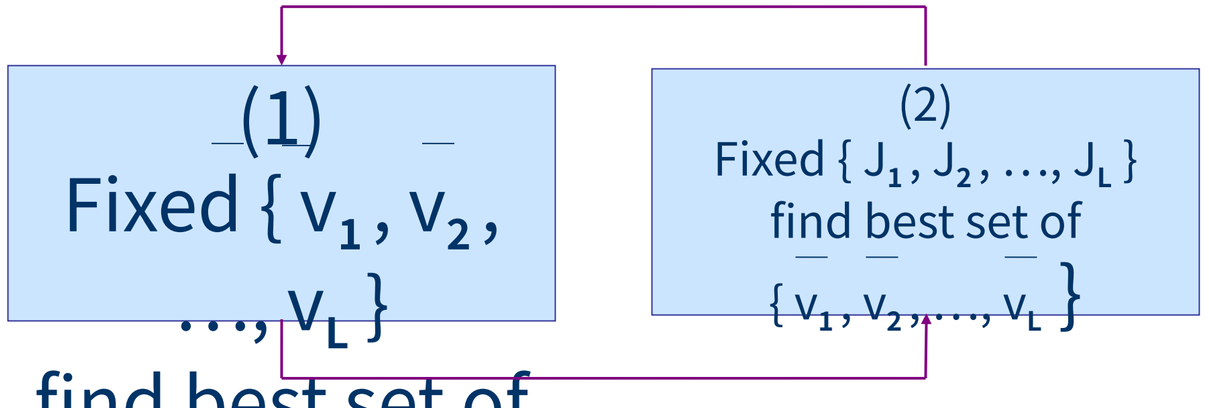
$$d(\vec{x},\vec{y})=(\vec{x}-\vec{y})^{T}\Sigma^{-1}(\vec{x}-\vec{y})$$ Mahalanobis distance

$$\Sigma=\begin{bmatrix}1 & \cdots & 0\\ \vdots & \ddots & \vdots\\ 0 & \cdots & 1\end{bmatrix},\ d(\vec{x},\vec{y})=\sum_{i}(x_i-y_i)^2$$

$$\Sigma=\begin{bmatrix}\sigma_1^2 & \cdots & 0\\ \vdots & \sigma_2^2 & \\ 0 & & \sigma_p^2\end{bmatrix},\ d(\vec{x},\vec{y})=\sum_{i}\frac{(x_i-y_i)^2}{\sigma_i^2}$$

Vector Quantization (VQ)

- **K-Means Algorithm/Lloyd-Max Algorithm**



(1) $J_k = \{ \bar{x} \mid d(\bar{x}, \bar{v}_k) \le d(\bar{x}, \bar{v}_j), j \ne k \}$

$\rightarrow D = \sum_{\text{all}\bar{x}} d(\bar{x}, Q(\bar{x})) = \min$ nearest neighbor condition

(2) $\bar{v}_k = \frac{1}{M} \sum_{\bar{x} \in J_k} \bar{x}$

(3) Convergence condition

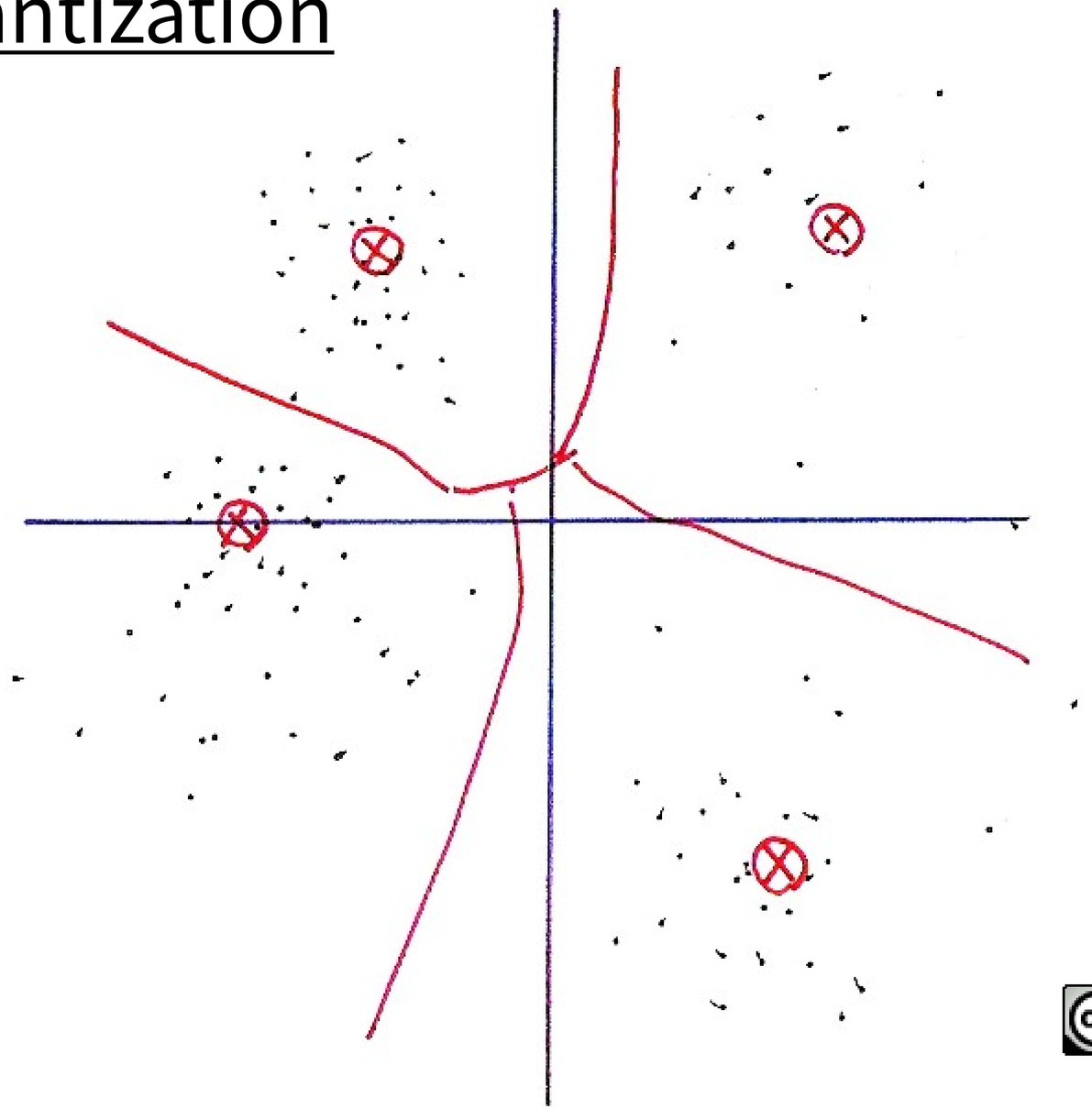
$D^{k-1} - D^k = \sum D_k$

after each iteration D is reduced, but $D \ge 0$

$\left| D^{(m+1)} - D^{(m)} \right| < \in$, m : iteration

- **Iterative Procedure to Obtain Codebook from a Large Training Set**

Vector Quantization



Vector Quantization (VQ)

- **K-means Algorithm may Converge to Local Optimal Solutions**
  - depending on initial conditions, not unique in general
- **Training VQ Codebook in Stages— LBG Algorithm**
  - step 1: Initialization. $L = 1$, train a 1-vector VQ codebook

$$\bar{V} = \frac{1}{N}\sum_{j} x_j$$

  - step 2: Splitting.

    Splitting the L codewords into 2L codewords, L = 2L

    - example 1

$$\bar{v}_k^{(1)} = \bar{v}_k(1+\varepsilon)$$

$$\bar{v}_k^{(2)} = \bar{v}_k(1-\varepsilon)$$

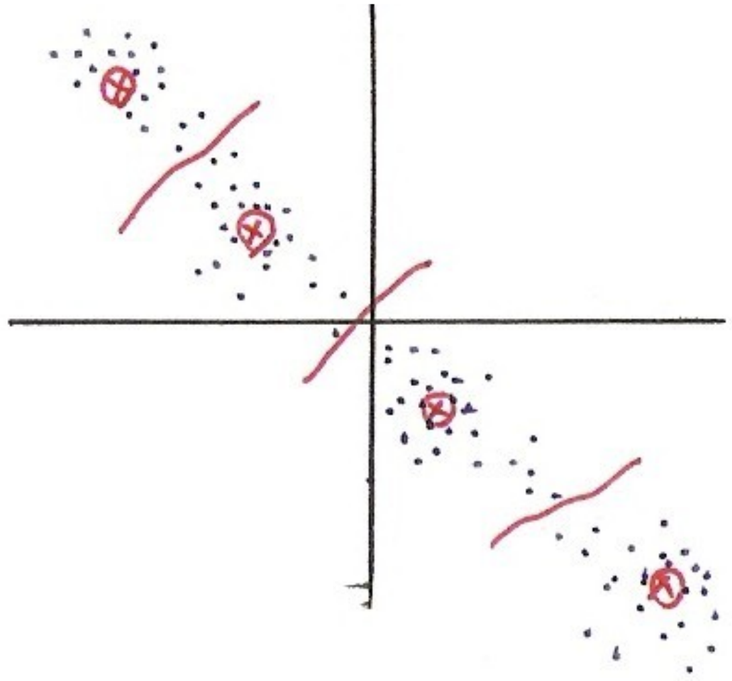
    - example 2

$$\bar{v}_k^{(1)} = \bar{v}_k$$

$\bar{v}_k^{(2)}$: the vector most far apart

  - step 3: k-means Algorithm: to obtain L-vector codebook
  - step 4: Termination. Otherwise go to step 2
- **Usually Converges to Better Codebook**

LBG Algorithm



Initialization in HMM Training

- **An Often Used Approach— Segmental K-Means**
  - Assume an initial estimate of all model parameters (e.g. estimated by segmentation of training utterances into states with equal length)
    - For discrete density HMM

$$b_j(k) = \frac{\text{number of vectors in state } j \text{ associated with codeword } k}{\text{total number of vectors in state } j}$$

    - For continuous density HMM (M Gaussian mixtures per state)

$\Rightarrow$ cluster the observation vectors within each state j into a set of M clusters
(e.g. with vector quantization)

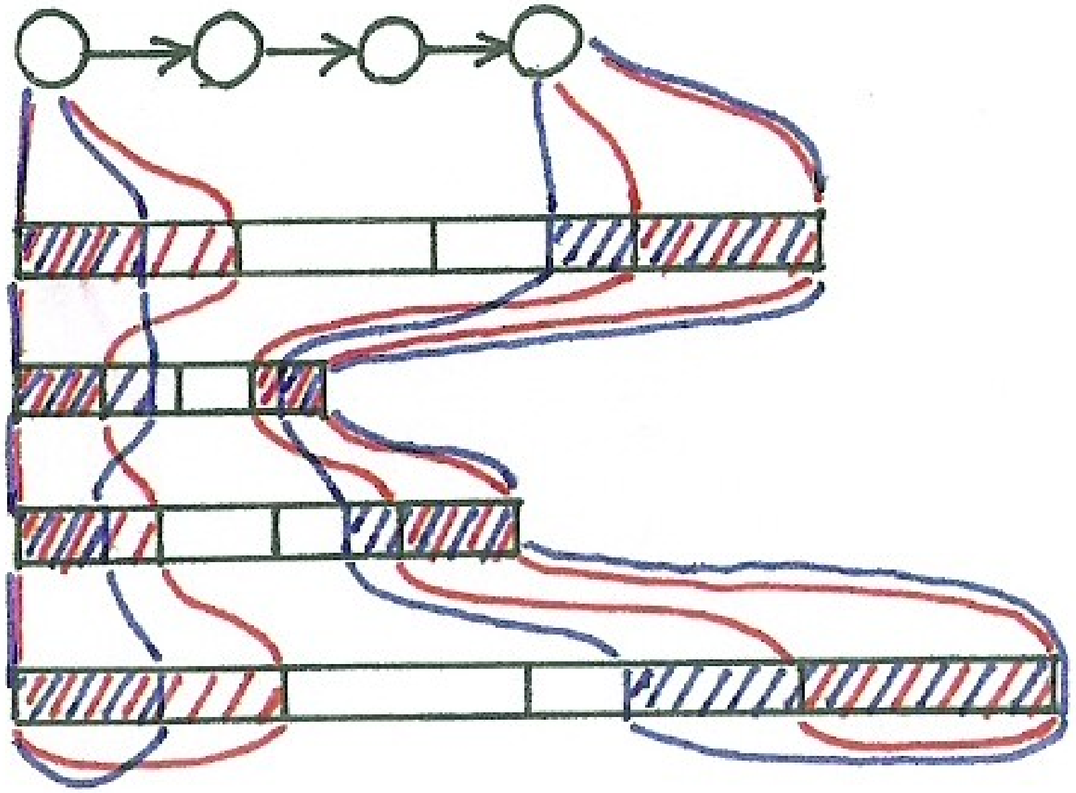
c_{jm} = number of vectors classified in cluster m of state j
divided by number of vectors in state j

μ_{jm} = sample mean of the vectors classified in cluster m of state j

$\sum_{jm}$ = sample covariance matrix of the vectors classified in cluster m of state j

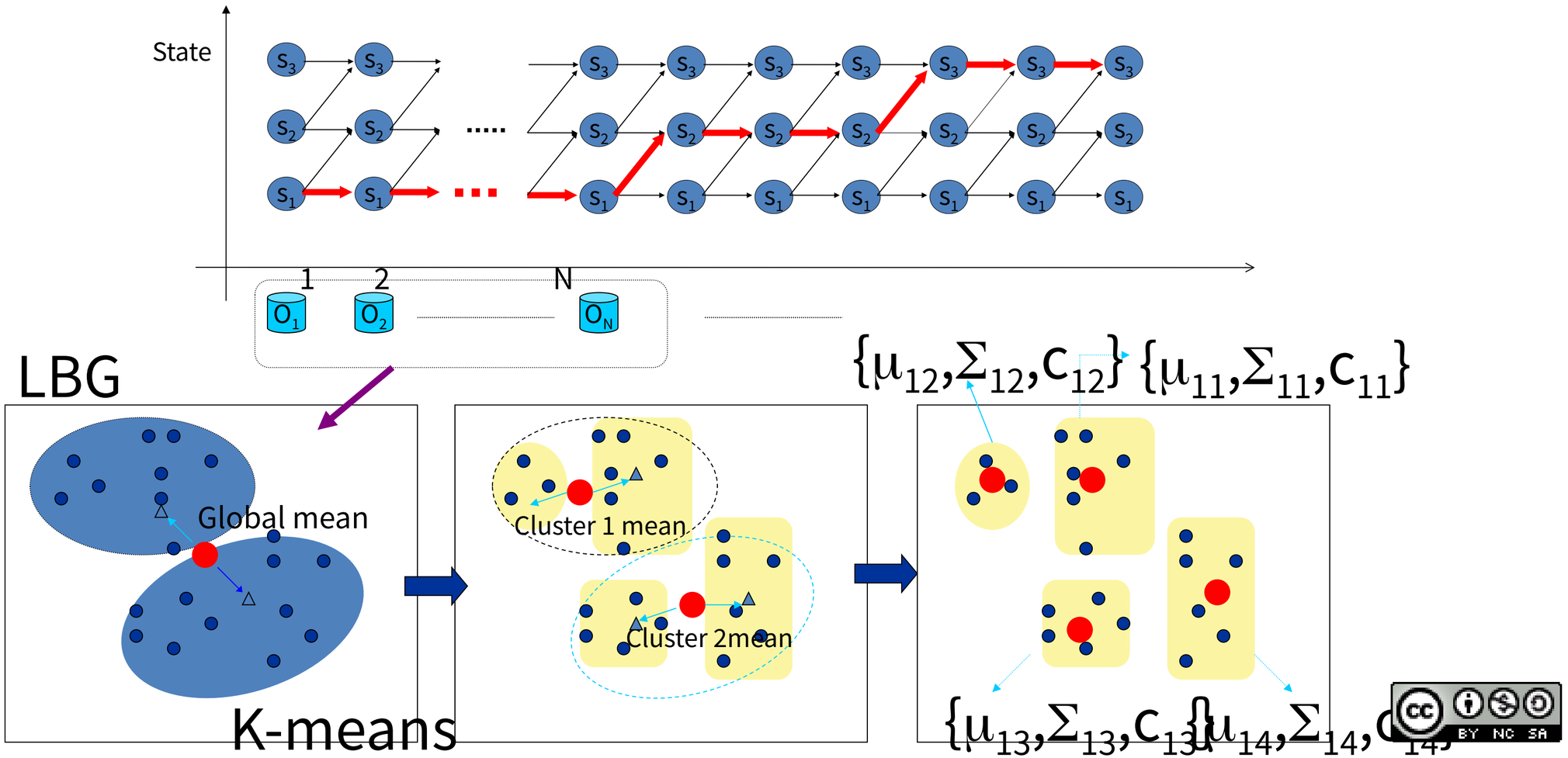
  - Step 1 : re-segment the training observation sequences into states based on the initial model by Viterbi Algorithm
  - Step 2 : Reestimate the model parameters (same as initial estimation)
  - Step 3: Evaluate the model score $P(O|\lambda)$:
    If the difference between the previous and current model scores exceeds a threshold, go back to Step 1, otherwise stop and the initial model is obtained

Segmental K-Means



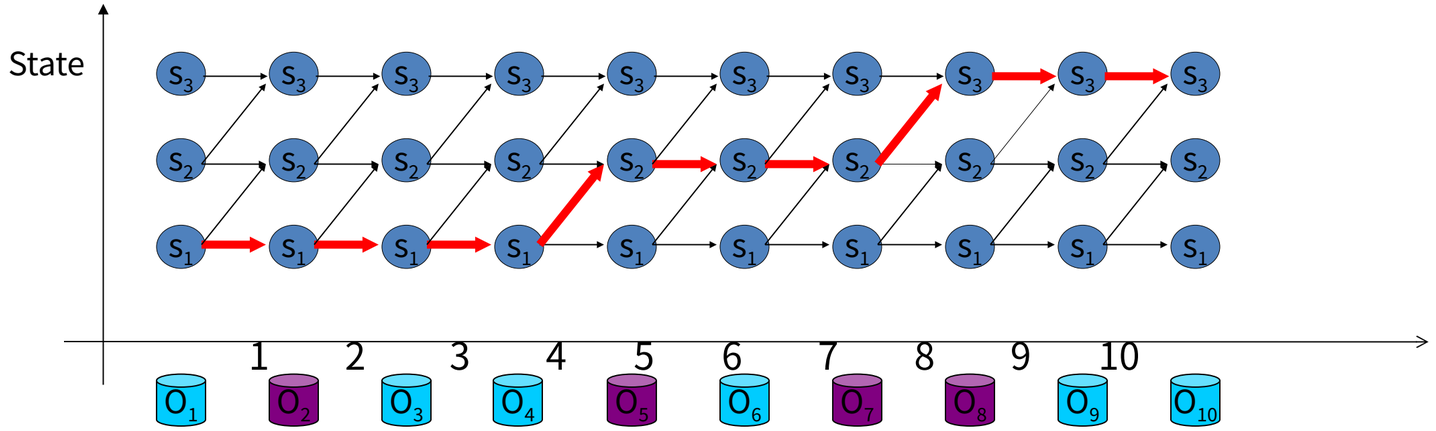
Initialization in HMM Training

- **An example for Continuous HMM**
  - 3 states and 4 Gaussian mixtures per state



Initialization in HMM Training

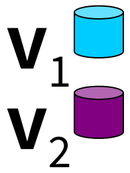
- **An example for discrete HMM**
  - 3 states and 2 codewords



$b_1(\mathbf{v}_1)=3/4,\ b_1(\mathbf{v}_2)=1/4$

$b_2(\mathbf{v}_1)=1/3,\ b_2(\mathbf{v}_2)=2/3$

$b_3(\mathbf{v}_1)=2/3,\ b_3(\mathbf{v}_2)=1/3$



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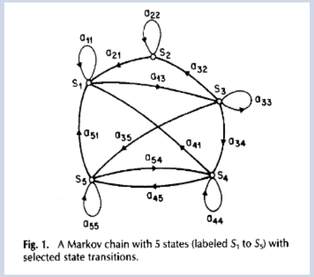
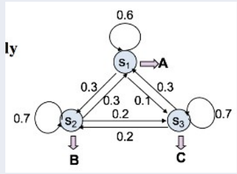
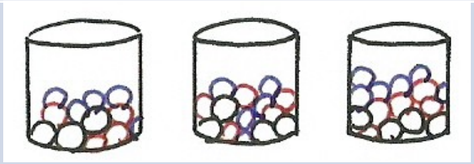
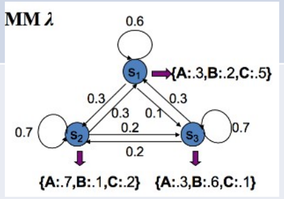
2			Lawrence Rabiner, Biing-Hwang Juang / FUNDAMENTALS OF SPEECH RECOGNITION Chap. 6, Sec. 6.2 Discrete-Time Markov Processes, page 323, Prentice-Hall International, Inc.
3			國立臺灣大學電機工程學系李琳山 教授。 本作品採用創用 CC 「姓名標示 - 非商業性 - 相同方式分享 3.0 臺灣」許可協議。
5	 	 	國立臺灣大學電機工程學系李琳山 教授。 本作品採用創用 CC 「姓名標示 - 非商業性 - 相同方式分享 3.0 臺灣」許可協議。
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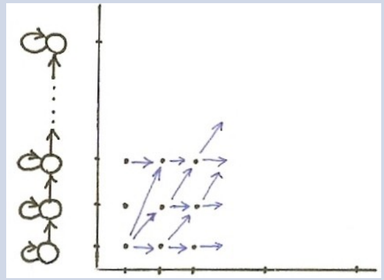
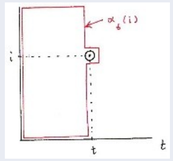
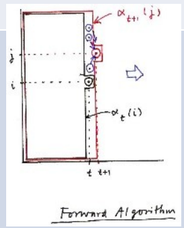
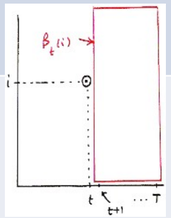
11			Lawrence Rabiner, Biing-Hwang Juang / FUNDAMENTALS OF SPEECH RECOGNITION Chap. 6, Sec. 6.2 Discrete-Time Markov Processes, page 323, Prentice-Hall International, Inc.
12			國立臺灣大學電機工程學系李琳山 教授。 本作品採用創用 CC 「姓名標示 - 非商業性 - 相同方式分享 3.0 臺灣」許可協議。
13	 	 	國立臺灣大學電機工程學系李琳山 教授。 本作品採用創用 CC 「姓名標示 - 非商業性 - 相同方式分享 3.0 臺灣」許可協議。
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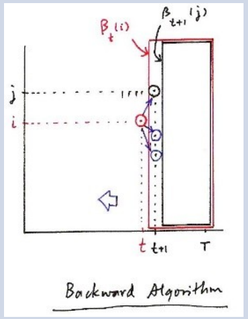
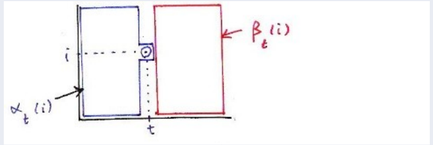
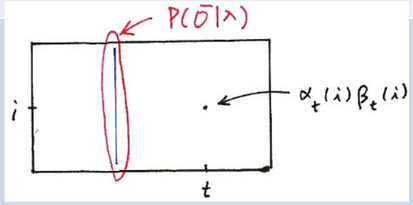
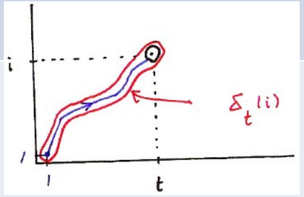
16		CC BY NC SA	Lawrence Rabiner, Biing-Hwang Juang / FUNDAMENTALS OF SPEECH RECOGNITION Chap. 6, Sec. 6.2 Discrete-Time Markov Processes, page 323, Prentice-Hall International, Inc.
17		CC BY NC SA	國立臺灣大學電機工程學系李琳山 教授。 本作品採用創用 CC 「姓名標示 - 非商業性 - 相同方式分享 3.0 臺灣」許可協議。
18	 	CC BY NC SA	國立臺灣大學電機工程學系李琳山 教授。 本作品採用創用 CC 「姓名標示 - 非商業性 - 相同方式分享 3.0 臺灣」許可協議。
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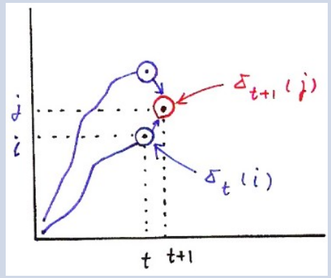
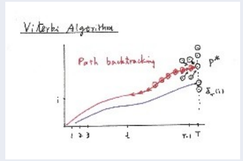
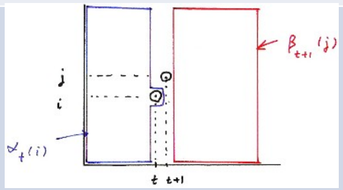
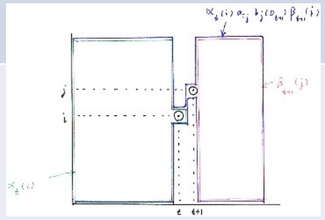
21			國立臺灣大學電機工程學系李琳山 教授。 本作品採用創用 CC 「姓名標示 - 非商業性 - 相同方式分享 3.0 臺灣」許可協議。
22			國立臺灣大學電機工程學系李琳山 教授。 本作品採用創用 CC 「姓名標示 - 非商業性 - 相同方式分享 3.0 臺灣」許可協議。
26			國立臺灣大學電機工程學系李琳山 教授。 本作品採用創用 CC 「姓名標示 - 非商業性 - 相同方式分享 3.0 臺灣」許可協議。
27			國立臺灣大學電機工程學系李琳山 教授。 本作品採用創用 CC 「姓名標示 - 非商業性 - 相同方式分享 3.0 臺灣」許可協議。

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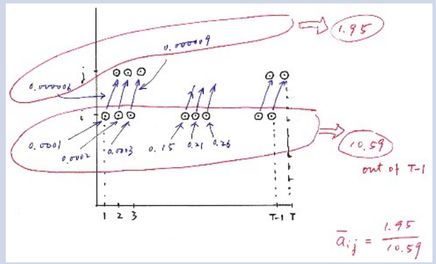
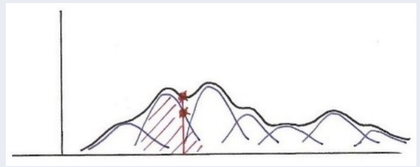
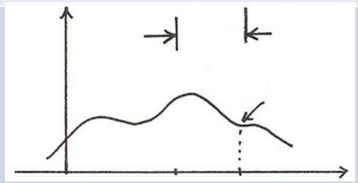
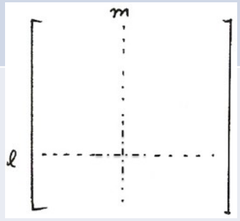
29			國立臺灣大學電機工程學系李琳山 教授。 本作品採用創用 CC 「姓名標示 - 非商業性 - 相同方式分享 3.0 臺灣」許可協議。
31			國立臺灣大學電機工程學系李琳山 教授。 本作品採用創用 CC 「姓名標示 - 非商業性 - 相同方式分享 3.0 臺灣」許可協議。
33			國立臺灣大學電機工程學系李琳山 教授。 本作品採用創用 CC 「姓名標示 - 非商業性 - 相同方式分享 3.0 臺灣」許可協議。
34			國立臺灣大學電機工程學系李琳山 教授。 本作品採用創用 CC 「姓名標示 - 非商業性 - 相同方式分享 3.0 臺灣」許可協議。

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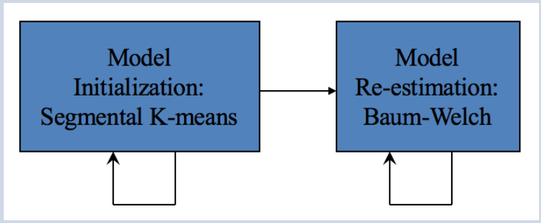
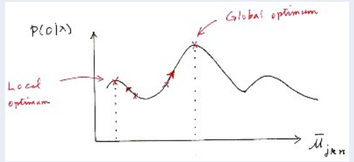
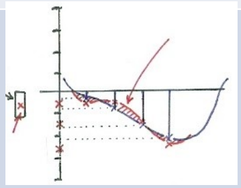
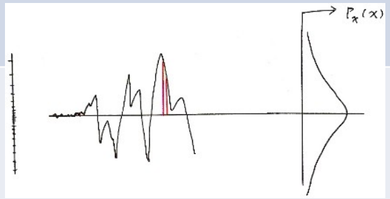
35		BY NC SA	國立臺灣大學電機工程學系李琳山 教授。 本作品採用創用 CC 「姓名標示 - 非商業性 - 相同方式分享 3.0 臺灣」許可協議。
36		BY NC SA	國立臺灣大學電機工程學系李琳山 教授。 本作品採用創用 CC 「姓名標示 - 非商業性 - 相同方式分享 3.0 臺灣」許可協議。
38	 	BY NC SA	國立臺灣大學電機工程學系李琳山 教授。 本作品採用創用 CC 「姓名標示 - 非商業性 - 相同方式分享 3.0 臺灣」許可協議。
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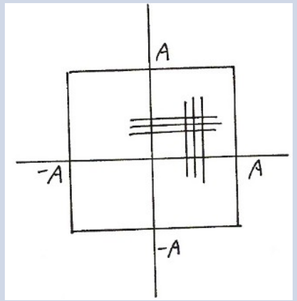
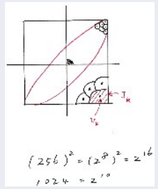
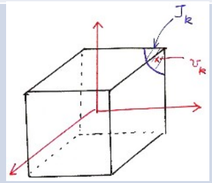
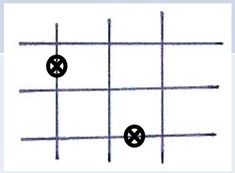
41			國立臺灣大學電機工程學系李琳山 教授。 本作品採用創用 CC 「姓名標示 - 非商業性 - 相同方式分享 3.0 臺灣」許可協議。
42			國立臺灣大學電機工程學系李琳山 教授。 本作品採用創用 CC 「姓名標示 - 非商業性 - 相同方式分享 3.0 臺灣」許可協議。
43	 	 	國立臺灣大學電機工程學系李琳山 教授。 本作品採用創用 CC 「姓名標示 - 非商業性 - 相同方式分享 3.0 臺灣」許可協議。
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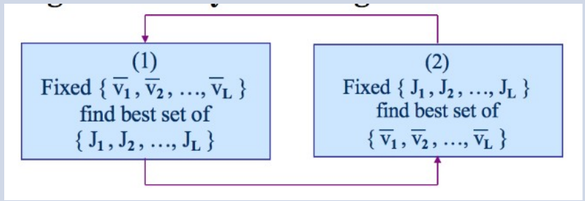
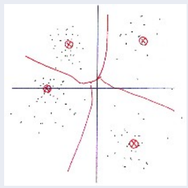
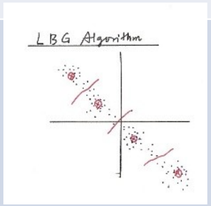
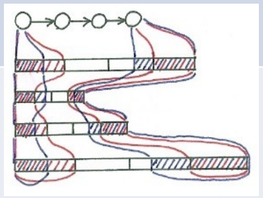
46			國立臺灣大學電機工程學系李琳山 教授。 本作品採用創用 CC 「姓名標示 - 非商業性 - 相同方式分享 3.0 臺灣」許可協議。
47			國立臺灣大學電機工程學系李琳山 教授。 本作品採用創用 CC 「姓名標示 - 非商業性 - 相同方式分享 3.0 臺灣」許可協議。
49	 	 	國立臺灣大學電機工程學系李琳山 教授。 本作品採用創用 CC 「姓名標示 - 非商業性 - 相同方式分享 3.0 臺灣」許可協議。
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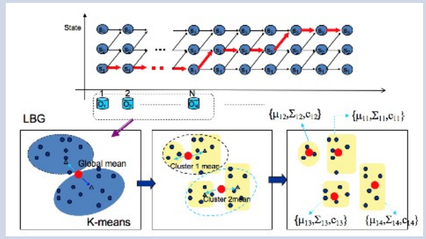
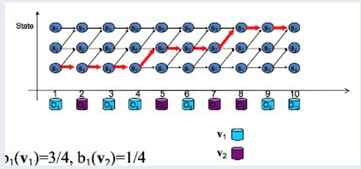
52			國立臺灣大學電機工程學系李琳山 教授。 本作品採用創用 CC 「姓名標示 - 非商業性 - 相同方式分享 3.0 臺灣」許可協議。
53			國立臺灣大學電機工程學系李琳山 教授。 本作品採用創用 CC 「姓名標示 - 非商業性 - 相同方式分享 3.0 臺灣」許可協議。