

Ling 5801: Lecture Notes 13

From Probability Models to Sequence Models

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13.1 Repeated trials

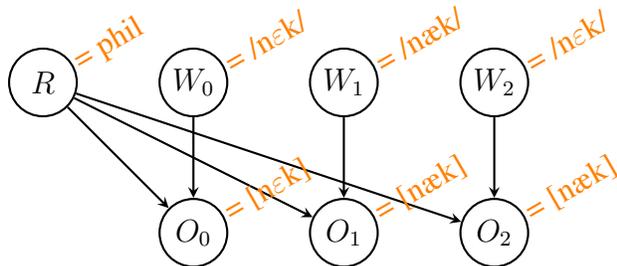
We can extend probability models to include unbounded number of trials.

This is well defined if models are re-used. This is called *stationarity*.

For example:

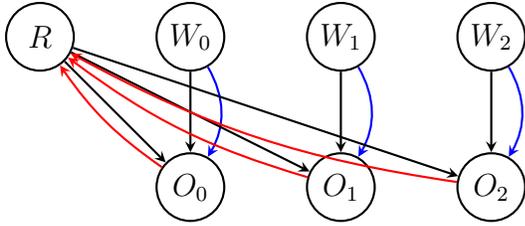
$$\begin{aligned}
 M_{Pron} = & \langle \langle R, W_0, O_0 \rangle, \\
 & \{ \langle R, \{\text{ohio, phil}\} \rangle, \\
 & \langle W_0, \{/\text{n}\varepsilon\text{k}/, /\text{n}\varepsilon\text{k}/\} \rangle, \langle W_1, \{/\text{n}\varepsilon\text{k}/, /\text{n}\varepsilon\text{k}/\} \rangle, \dots, \\
 & \langle O_0, \{[\text{n}\varepsilon\text{k}], [\text{n}\varepsilon\text{k}]\} \rangle, \langle O_1, \{[\text{n}\varepsilon\text{k}], [\text{n}\varepsilon\text{k}]\} \rangle, \dots \}, \\
 & \{ \langle R, \emptyset \rangle, \langle W_0, \emptyset \rangle, \langle W_1, \emptyset \rangle \dots, \langle O_0, \{R, W_0\} \rangle, \langle O_1, \{R, W_1\} \rangle, \dots \}, \\
 & \{ \langle R, \theta_R \rangle, \langle W_0, \theta_W \rangle, \langle W_1, \theta_W \rangle, \dots, \langle O_0, \theta_O \rangle, \langle O_1, \theta_O \rangle, \dots \}
 \end{aligned}$$

Graphically (with example values diagonally):



Inference:

$$\begin{aligned}
 P_{\theta_{Wag}}(r) &= \sum_{w_0, w_1, w_2, o_0, o_1, o_2} P_{\theta_{Wag}}(r, w_0, w_1, w_2, o_0, o_1, o_2) \\
 &\stackrel{\text{def}}{=} P(r) \cdot \left(\sum_{r_{o_0, w_0}} P(o_0 | r, w_0) \cdot \binom{P(w_0)}{w_0} \right) \cdot \left(\sum_{r_{o_1, w_1}} P(o_1 | r, w_1) \cdot \binom{P(w_1)}{w_1} \right) \cdot \left(\sum_{r_{o_2, w_2}} P(o_2 | r, w_2) \cdot \binom{P(w_2)}{w_2} \right)
 \end{aligned}$$



Complexity:

$$\mathcal{O}(n \cdot |\mathcal{D}_R| \cdot |\mathcal{D}_W| \cdot |\mathcal{D}_O|)$$

13.2 Interdependence

Models with unbounded number of variables can have variables be interdependent.

This kind of model is still stationary.

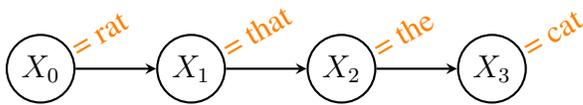
For example:

1. **Markov chain:** a simple sequence of successively dependent variables:

$$M_{MC} = \langle \langle X_0, X_1, X_2, \dots \rangle, \{ \langle X_0, \mathcal{D}_X \rangle, \langle X_1, \mathcal{D}_X \rangle, \langle X_2, \mathcal{D}_X \rangle, \dots \}, \{ \langle X_0, \emptyset \rangle, \langle X_1, \{X_0\} \rangle, \langle X_2, \{X_1\} \rangle, \dots \}, \{ \langle X_0, \pi_X \rangle, \langle X_1, \theta_X \rangle, \langle X_2, \theta_X \rangle, \dots \} \rangle$$

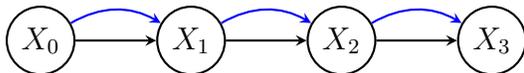
Note π_X for first variable, θ_X subsequently.

Graphically:



Inference:

$$P_{\theta_{MC}}(x_3) = \sum_{x_0, x_1, x_2} P_{\theta_{MC}}(x_0, x_1, x_2, x_3) \\ \stackrel{\text{def}}{=} \sum_{x_2} \left(\sum_{x_1} \left(\sum_{x_0} \left(P(x_0) \cdot P(x_1 | x_0) \right) \cdot P(x_2 | x_1) \right) \cdot P(x_3 | x_2) \right)$$



Complexity:

$$\mathcal{O}(n) \text{ (if } X \text{ observed)}$$

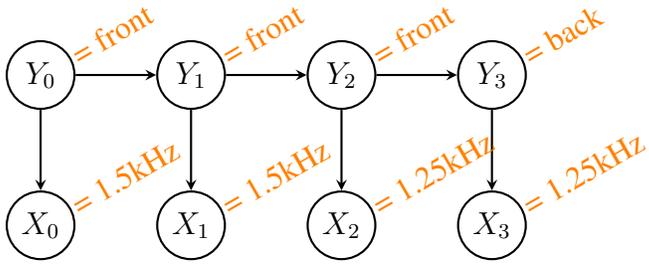
2. Hidden Markov model:

seq. of successively dependent hidden variables ea. w. dependent observation:

$$M_{HMM} = \langle \langle Y_0, Y_1, Y_2, \dots, X_0, X_1, X_2, \dots \rangle, \\ \{ \langle Y_0, \mathcal{D}_Y \rangle, \langle Y_1, \mathcal{D}_Y \rangle, \langle Y_2, \mathcal{D}_Y \rangle, \dots, \langle X_0, \mathcal{D}_X \rangle, \langle X_1, \mathcal{D}_X \rangle, \langle X_2, \mathcal{D}_X \rangle, \dots \}, \\ \{ \langle Y_0, \emptyset \rangle, \langle Y_1, \{Y_0\} \rangle, \langle Y_2, \{Y_1\} \rangle, \dots, \langle X_0, \{Y_0\} \rangle, \langle X_1, \{Y_1\} \rangle, \langle X_2, \{Y_2\} \rangle, \dots \}, \\ \{ \langle Y_0, \pi_Y \rangle, \langle Y_1, \theta_Y \rangle, \langle Y_2, \theta_Y \rangle, \dots, \langle X_0, \theta_X \rangle, \langle X_1, \theta_X \rangle, \langle X_2, \theta_X \rangle, \dots \} \rangle$$

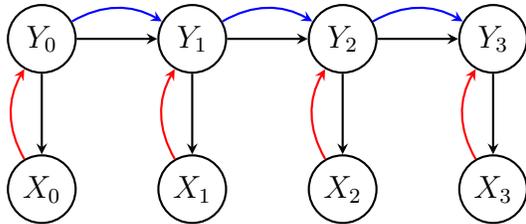
Note π_Y for first variable, θ_Y subsequently.

Graphically:



Inference:

$$P_{\theta_{HMM}}(y_3) = \sum_{x_0, x_1, x_2, x_3, y_0, y_1, y_2} P_{\theta_{HMM}}(x_0, x_1, x_2, x_3, y_0, y_1, y_2, y_3) \\ \stackrel{\text{def}}{=} \sum_{y_2} \left(\sum_{y_1} \left(\sum_{y_0} \left(P(y_0) \cdot \left(\sum_{x_0} P(x_0 | y_0) \right) \right) \cdot P(y_1 | y_0) \cdot \left(\sum_{x_1} P(x_1 | y_1) \right) \right) \cdot \right. \\ \left. P(y_2 | y_1) \cdot \left(\sum_{x_2} P(x_2 | y_2) \right) \right) \cdot P(y_3 | y_2) \cdot \left(\sum_{x_3} P(x_3 | y_3) \right)$$



Algorithm:

initialize table of possible states at each time step using start states

for y_0 in Y :

$$V[0, y_0] = P_{\pi_Y}(y_0) \cdot P_{\theta_X}(x_0 | y_0)$$

for each possible state y_{t-1} in V at time t , for each y_{t-1}, x_{t-1}, y_t in M , add y_t

for each t in $1..T$:

for each y_{t-1} in Y :

for each y_t in Y :

$$V[t, y_t] = V[t, y_t] + (V[t-1, y_{t-1}] \cdot P_{\theta_Y}(y_t | y_{t-1}) \cdot P_{\theta_X}(x_t | y_t))$$

Complexity:

$$\mathcal{O}(n \cdot |\mathcal{D}_Y| \cdot |\mathcal{D}_X|) \quad (\text{if } X \text{ observed})$$

13.3 Example filtering (estimation of last hidden variable)

For example, in an HMM for estimating front/back tongue position with parameters:

$$\pi_Y = \begin{array}{|c|c|} \hline \text{front} & \text{back} \\ \hline .5 & .5 \\ \hline \end{array}$$

$$\theta_Y = \begin{array}{|c|c|c|} \hline Y_{t-1} & \text{front} & \text{back} \\ \hline \text{front} & .8 & .2 \\ \hline \text{back} & .2 & .8 \\ \hline \end{array} \quad (\text{encodes inertia in tongue position})$$

$$\theta_X = \begin{array}{|c|c|c|c|c|c|c|c|} \hline Y_t & .5\text{kHz} & .75\text{kHz} & 1\text{kHz} & 1.25\text{kHz} & 1.5\text{kHz} & 1.75\text{kHz} & 2\text{kHz} \\ \hline \text{front} & 0 & 0 & .1 & .2 & .4 & .2 & .1 \\ \hline \text{back} & .1 & .2 & .4 & .2 & .1 & 0 & 0 \\ \hline \end{array}$$

we obtain forward messages calculating $P(Y_t, X_{1..t})$, marginalizing out all $Y_{1..t-1}$:

t	X_t	$P(Y_t = \text{front}, X_{1..t})$	$P(Y_t = \text{back}, X_{1..t})$
0	1.5kHz	$.5 \cdot .4 = .2$	$.5 \cdot .1 = .05$
1	1.5kHz	$.2 \cdot .8 \cdot .4 + .05 \cdot .2 \cdot .4 = .068$	$.2 \cdot .2 \cdot .1 + .05 \cdot .8 \cdot .1 = .008$
2	1.25kHz	$.068 \cdot .8 \cdot .2 + .008 \cdot .2 \cdot .2 = .0112$	$.068 \cdot .2 \cdot .2 + .008 \cdot .8 \cdot .2 = .004$

13.4 Most likely sequence estimation

Subst semiring: $\langle \mathbb{R}_0^\infty, +, \cdot, 0, 1 \rangle$ to $\langle \mathbb{R}_0^\infty \times (\mathcal{D}_Y \times \mathcal{D}_X)^*, \text{max-argmax}, \text{prod-pair}, \langle 0, \langle \rangle \rangle, \langle 1, \langle \rangle \rangle \rangle$

where:

$$p, x \text{ max-argmax } q, y = \begin{cases} \text{if } p > q & : p, x \\ \text{otherwise} & : q, y \end{cases}$$

$$p, x \text{ prod-pair } q, y = p \cdot q, \langle x, y \rangle$$

Algorithm:

initialize table of possible states at each time step using start states

for y_0 in Y :

$$V[0, y_0] = P_{\pi_Y}(y_0), y_0 \text{ prod-pair } P_{\theta_X}(x_0 | y_0), x_0$$

for each possible state y_{t-1} in V at time t , for each y_{t-1}, x_{t-1}, y_t in M , add y_t

for each t in $1..T$:

for each y_{t-1} in Y :

for each y_t in Y :

$$V[t, y_t] = V[t, y_t] \text{ max-argmax } (V[t-1, y_{t-1}] \text{ prod-pair } P_{\theta_Y}(y_t | y_{t-1}), y_t \text{ prod-pair } P_{\theta_X}(x_t | y_t), x_t)$$

Complexity:

$$\mathcal{O}(n \cdot |\mathcal{D}_Y| \cdot |\mathcal{D}_Y|) \quad (\text{if } X \text{ observed})$$

Example: obtain Viterbi MLS messages w. maximal $P(y_{1..t}, x_{1..t})$ ending at each y_t :

t	X_t	$Y_t = \text{front}$	$Y_t = \text{back}$
0	1.5	$.5 \cdot .4 = .2,$ $\langle \text{front}, 1.5 \rangle$	$.5 \cdot .1 = .05,$ $\langle \text{back}, 1.5 \rangle$
1	1.5	$\max(.2 \cdot .8 \cdot .4, .05 \cdot .2 \cdot .4) = .064,$ $\langle \langle \text{front}, 1.5 \rangle, \langle \text{front}, 1.5 \rangle \rangle$	$\max(.2 \cdot .2 \cdot .1, .05 \cdot .8 \cdot .1) = .004,$ $\langle \langle \text{back}, 1.5 \rangle, \langle \text{back}, 1.5 \rangle \rangle$
2	1.25	$\max(.064 \cdot .8 \cdot .2, .004 \cdot .2 \cdot .2) = .01024,$ $\langle \langle \langle \text{front}, 1.5 \rangle, \langle \text{front}, 1.5 \rangle \rangle, \langle \text{front}, 1.25 \rangle \rangle$	$\max(.064 \cdot .2 \cdot .2, .004 \cdot .8 \cdot .2) = .00256,$ $\langle \langle \langle \text{front}, 1.5 \rangle, \langle \text{front}, 1.5 \rangle \rangle, \langle \text{back}, 1.25 \rangle \rangle$

13.5 Weighted finite-state automaton

1. Semiring substitution from $\langle \{T, F\}, \vee, \wedge, F, T \rangle$ to $\langle \mathbb{R}_0^\infty, +, \cdot, 0, 1 \rangle$ allows weighted FSA:

initialize table of possible states at each time step using start states

for each q_t in Q :

$$V[0, q_t] = S[q_t]$$

for each possible state q_{t-1} in V at time t , for each q_{t-1}, x_{t-1}, q_t in M , add q_t

for each t in $1..T$:

for each q_{t-1} in Q :

for each q_t in Q :

$$V[t, q_t] = V[t, q_t] + (V[t-1, q_{t-1}] \cdot M[q_{t-1}, x_{t-1}, q_t])$$

2. Now replacing S with probabilities π_Q and factoring M into θ_X and θ_Q gives:

initialize table of possible states at each time step using start states

for q_t in Q :

$$V[0, q_t] = P_{\pi_Q}(q_t)$$

for each possible state q_{t-1} in V at time t , for each q_{t-1}, x_{t-1}, q_t in M , add q_t

for each t in $1..T$:

for each q_{t-1} in Q :

for each q_t in Q :

$$V[t, q_t] = V[t, q_t] + (V[t-1, q_{t-1}] \cdot P_{\theta_X}(x_{t-1} | q_{t-1}) \cdot P_{\theta_Q}(q_t | q_{t-1}, x_{t-1}))$$

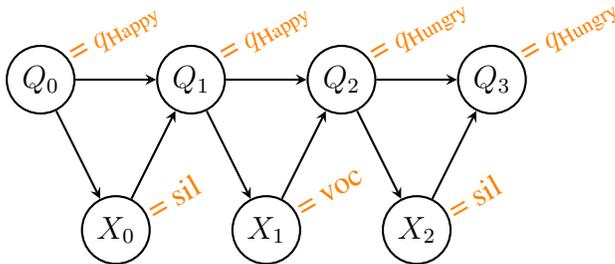
where: $P_{\theta_X}(x_{t-1} | q_{t-1}) = \sum_{q_t} M[q_{t-1}, x_{t-1}, q_t]$

$$P_{\theta_Q}(q_t | q_{t-1}, x_{t-1}) = \frac{M[q_{t-1}, x_{t-1}, q_t]}{\sum_{q_t} M[q_{t-1}, x_{t-1}, q_t]}$$

3. This recognizer can be expressed as a probability model:

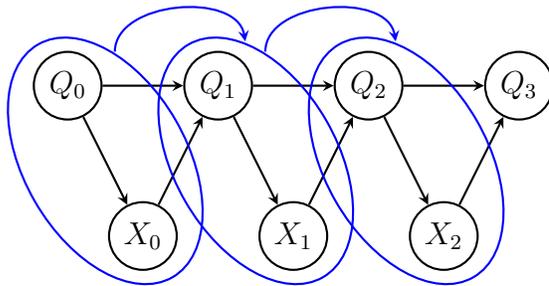
$$M_{WFS\!A} = \langle \langle Q_0, Q_1, Q_2, \dots, X_0, X_1, X_2, \dots \rangle, \{ \langle Q_0, \mathcal{D}_Q \rangle, \langle Q_1, \mathcal{D}_Q \rangle, \langle Q_2, \mathcal{D}_Q \rangle, \dots, \langle X_0, \mathcal{D}_X \rangle, \langle X_1, \mathcal{D}_X \rangle, \langle X_2, \mathcal{D}_X \rangle, \dots \}, \{ \langle Q_0, \emptyset \rangle, \langle Q_1, \{Q_0, X_0\} \rangle, \langle Q_2, \{Q_1, X_1\} \rangle, \dots, \langle X_0, \{Q_0\} \rangle, \langle X_1, \{Q_1\} \rangle, \langle X_2, \{Q_2\} \rangle, \dots \}, \{ \langle Q_0, \pi_Q \rangle, \langle Q_1, \theta_Q \rangle, \langle Q_2, \theta_Q \rangle, \dots, \langle X_0, \theta_X \rangle, \langle X_1, \theta_X \rangle, \langle X_2, \theta_X \rangle, \dots \} \rangle$$

Graphically:



Inference:

$$P_{\theta_{WFS\!A}}(q_3) = \sum_{x_0, x_1, x_2, q_0, q_1, q_2} P_{\theta_{WFS\!A}}(x_0, x_1, x_2, q_0, q_1, q_2, q_3) \\ \stackrel{\text{def}}{=} \sum_{q_2} \left(\sum_{q_2, x_2} \left(\sum_{q_1, x_1} \left(\sum_{q_0, x_0} \left(P(q_0) \cdot P(x_0 | q_0) \right) \cdot P(q_1 | q_0, x_0) \cdot P(x_1 | q_1) \right) \cdot \right. \right. \\ \left. \left. P(q_2 | q_1, x_1) \cdot P(x_2 | q_2) \right) \cdot P(q_3 | q_2, x_2) \right)$$

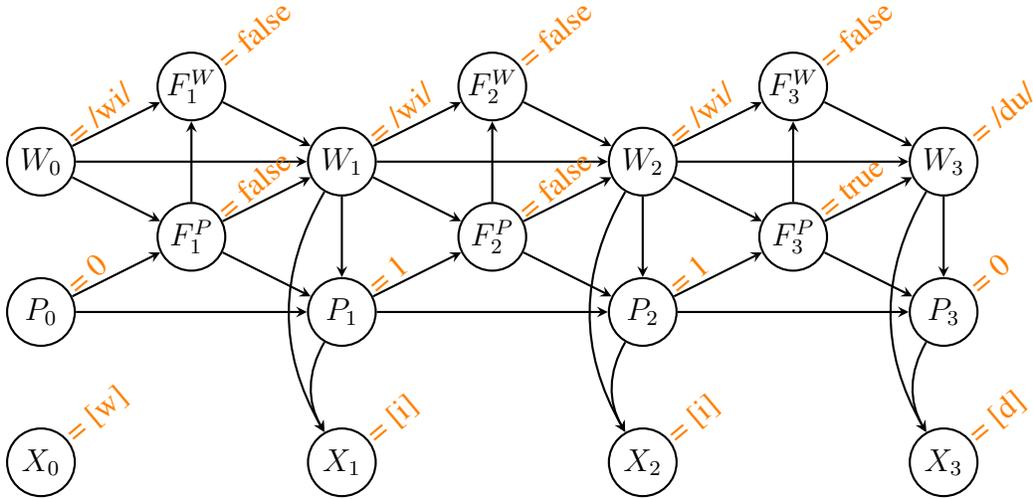


Complexity:

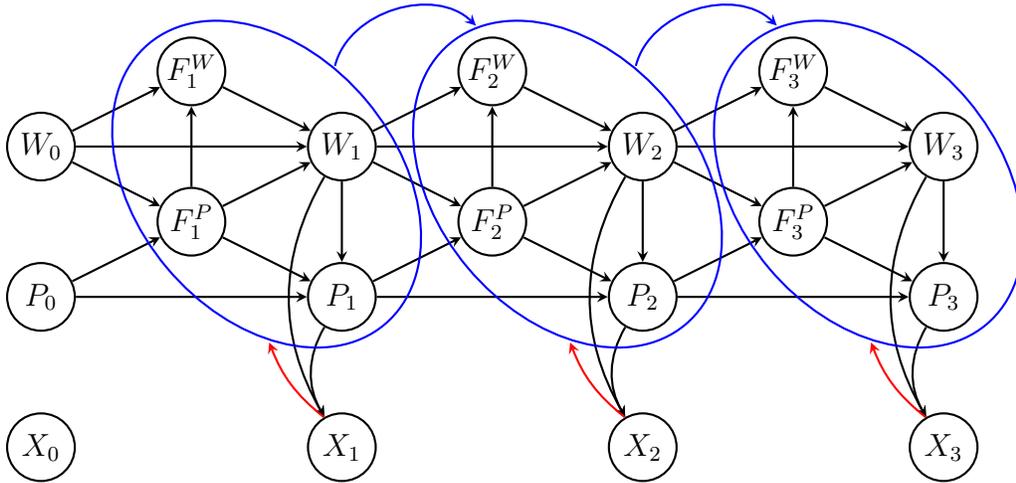
$$\mathcal{O}(n \cdot |\mathcal{D}_Q| \cdot |\mathcal{D}_Q|) \quad (\text{if } X \text{ observed})$$

13.6 Factored sequence model for speech recognition

Synchronize high-/low-level sequences with true/false ‘final state’ variables:



Inference:



Complexity:

$$\mathcal{O}(n \cdot |\mathcal{D}_W| \cdot |\mathcal{D}_P| \cdot |\mathcal{D}_F| \cdot |\mathcal{D}_F| \cdot |\mathcal{D}_W| \cdot |\mathcal{D}_P|) \quad (\text{if } X \text{ observed})$$

13.7 Weighted pushdown automaton (bounded as hierarchic hidden markov model)

1. Semiring substitution from $\langle \{T, F\}, \vee, \wedge, F, T \rangle$ to $\langle \mathbb{R}_0^\infty, +, \cdot, 0, 1 \rangle$ allows weighted PDA:

for each time step t :

for each previous state q_{t-1}^d and store $q_{t-1}^{1..d-1}$ (where $d-1$ is the depth of the store):

i) for each final state f_t^d and current state q_t^d : (expand +) trans

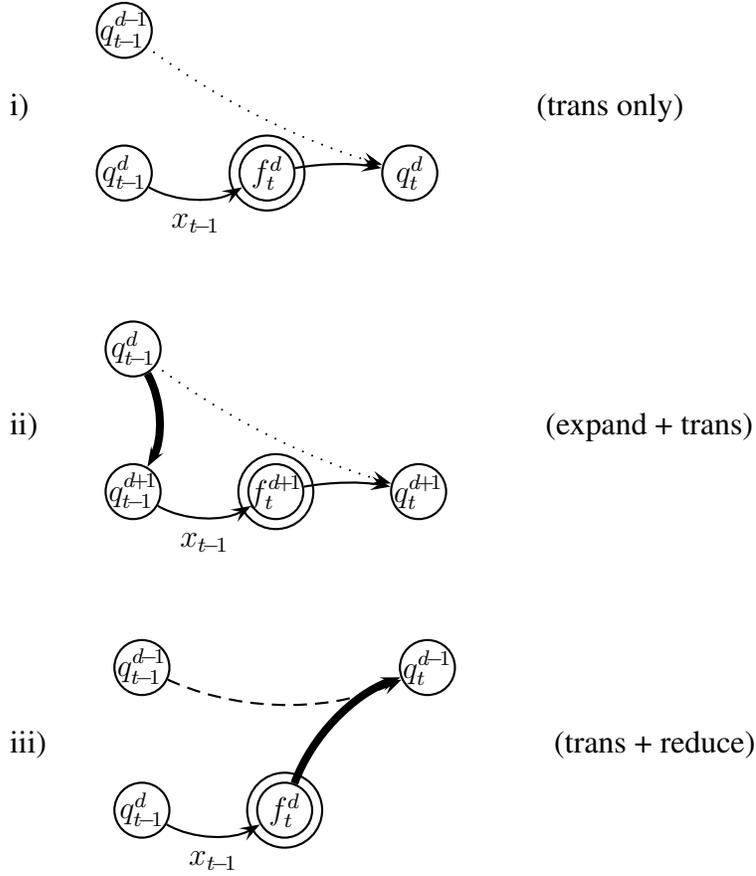
$$V[t, q_t^d q_{t-1}^{1..d-1}] = V[t, q_t^d q_{t-1}^{1..d-1}] + (V[t-1, q_{t-1}^d q_{t-1}^{1..d-1}] \cdot M[q_{t-1}^d, \epsilon, x_{t-1}, f_t^d, \epsilon]) \cdot M[f_t^d, q_{t-1}^{d-1}, \epsilon, q_t^d, q_{t-1}^{d-1}]$$

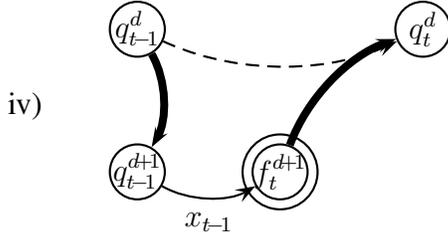
- ii) for each previous state at deeper level q_{t-1}^{d+1} , final state f_t^{d+1} and current state q_t^{d+1} :

$$V[t, q_t^{d+1} q_{t-1}^{1..d-1}] = V[t, q_t^{d+1} q_{t-1}^{1..d-1}] + (V[t-1, q_{t-1}^d q_{t-1}^{1..d-1}] \cdot M[q_{t-1}^d, \epsilon, \epsilon, q_{t-1}^{d+1}, q_{t-1}^d] \cdot M[q_{t-1}^{d+1}, \epsilon, x_{t-1}, f_t^{d+1}, \epsilon] \cdot M[f_t^{d+1}, q_{t-1}^d, \epsilon, q_t^{d+1}, q_{t-1}^d])$$
- iii) for each final state f_t^d and current state q_t^{d-1} : (expand +) trans + reduce

$$V[t, q_t^{d-1} q_{t-1}^{1..d-2}] = V[t, q_t^{d-1} q_{t-1}^{1..d-2}] + (V[t-1, q_{t-1}^d q_{t-1}^{1..d-2}] \cdot M[q_{t-1}^d, \epsilon, x_{t-1}, f_t^d, \epsilon] \cdot M[f_t^d, q_{t-1}^{d-1}, \epsilon, q_t^{d-1}, \epsilon])$$
- iv) for each previous state at deeper level q_{t-1}^{d+1} and final state f_t^{d+1} and current state q_t^d :

$$V[t, q_t^d q_{t-1}^{1..d-2}] = V[t, q_t^d q_{t-1}^{1..d-2}] + (V[t-1, q_{t-1}^d q_{t-1}^{1..d-2}] \cdot M[q_{t-1}^d, \epsilon, \epsilon, q_{t-1}^{d+1}, q_{t-1}^d] \cdot M[q_{t-1}^{d+1}, \epsilon, x_{t-1}, f_t^{d+1}, \epsilon] \cdot M[f_t^{d+1}, q_{t-1}^d, \epsilon, q_t^d, \epsilon])$$





(expand + trans + reduce)

2. Now replacing S with probabilities π_Q and factoring M into θ_X , θ_F , and θ_Q gives:

for each time step t :

for each previous state q_{t-1}^d and store $q_{t-1}^{1..d-1}$ (where $d-1$ is the depth of the store):

i) for each final state f_t^d and current state q_t^d : (expand +) trans

$$V[t, q_t^d q_{t-1}^{1..d-1}] = V[t, q_t^d q_{t-1}^{1..d-1}] + (V[t-1, q_{t-1}^d q_{t-1}^{1..d-1}] \cdot P_{\theta_X}(x_{t-1} | q_{t-1}^d) \cdot P_{\theta_F}(f_t^d | -, -, q_{t-1}^d, x_{t-1}) \cdot P_{\theta_Q}(q_t^d | f_t^d, -, q_{t-1}^{d-1}, -))$$

ii) for each previous state at deeper level q_{t-1}^{d+1} , final state f_t^{d+1} and current state q_t^{d+1} :

$$V[t, q_t^{d+1} q_t^d q_{t-1}^{1..d-1}] = V[t, q_t^{d+1} q_t^d q_{t-1}^{1..d-1}] + (V[t-1, q_{t-1}^d q_{t-1}^{1..d-1}] \cdot P_{\theta_X}(x_{t-1} | q_{t-1}^d) \cdot P_{\theta_F}(f_t^{d+1} | -, q_{t-1}^d, -, x_{t-1}) \cdot P_{\theta_Q}(q_t^{d+1} | f_t^{d+1}, -, q_{t-1}^d, -))$$

iii) for each final state f_t^d and current state q_t^{d-1} : (expand +) trans + reduce

$$V[t, q_t^{d-1} q_{t-1}^{1..d-2}] = V[t, q_t^{d-1} q_{t-1}^{1..d-2}] + (V[t-1, q_{t-1}^d q_{t-1}^{d-1} q_{t-1}^{1..d-2}] \cdot P_{\theta_X}(x_{t-1} | q_{t-1}^d) \cdot P_{\theta_F}(f_t^d | -, -, q_{t-1}^d, x_{t-1}) \cdot P_{\theta_Q}(q_t^{d-1} | -, f_t^d, -, q_{t-1}^{d-1}))$$

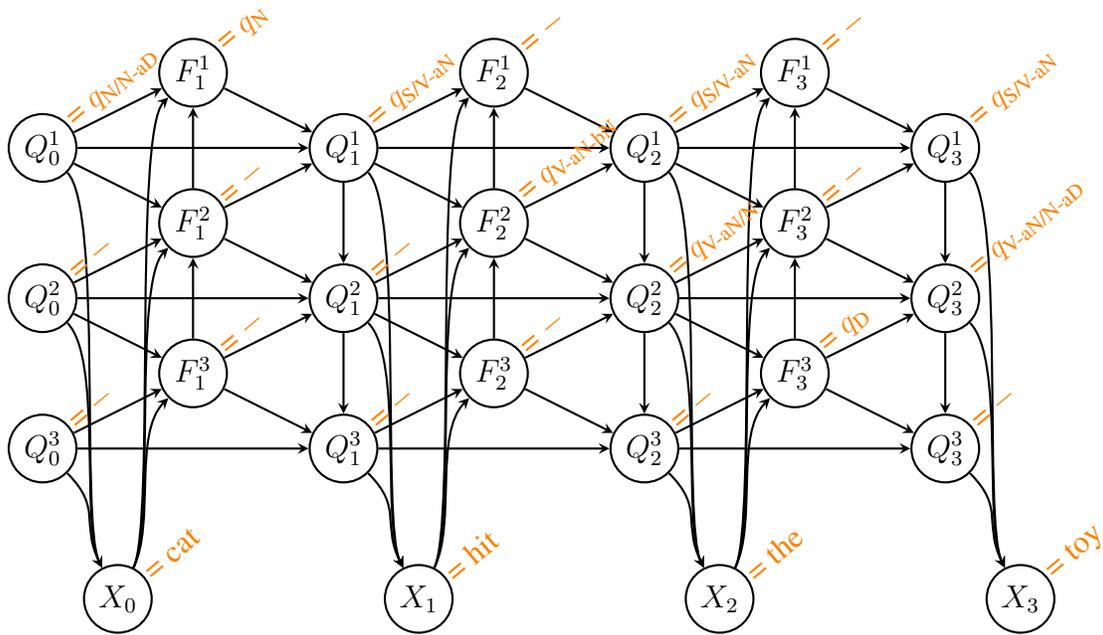
iv) for each previous state at deeper level q_{t-1}^{d+1} and final state f_t^{d+1} and current state q_t^d :

$$V[t, q_t^d q_t^{d-1} q_{t-1}^{1..d-2}] = V[t, q_t^d q_t^{d-1} q_{t-1}^{1..d-2}] + (V[t-1, q_{t-1}^d q_{t-1}^{d-1} q_{t-1}^{1..d-2}] \cdot P_{\theta_X}(x_{t-1} | q_{t-1}^d) \cdot P_{\theta_F}(f_t^{d+1} | -, q_{t-1}^d, -, x_{t-1}) \cdot P_{\theta_Q}(q_t^d | -, f_t^{d+1}, -, q_{t-1}^d))$$

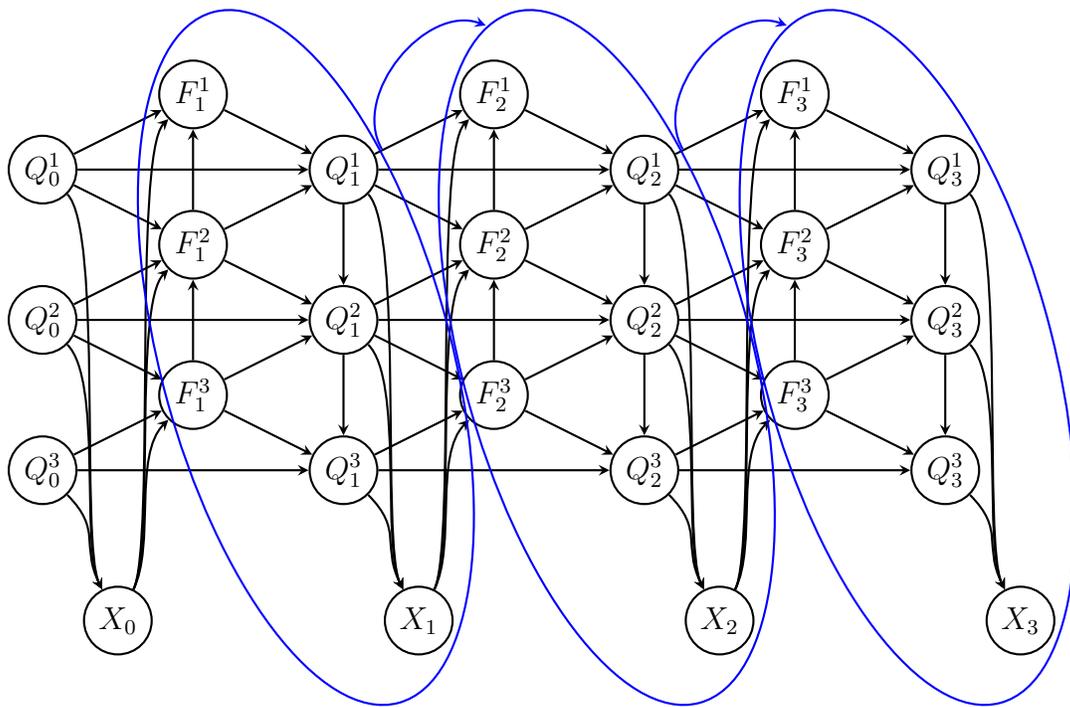
where:

$$\begin{aligned} P_{\theta_X}(x_{t-1} | q_{t-1}^d) &= \sum_{f_t^d} M[q_{t-1}^d, \epsilon, x_{t-1}, f_t^d, \epsilon] \\ &\quad + \sum_{f_t^{d+1}, q_{t-1}^{d+1}} M[q_{t-1}^d, \epsilon, \epsilon, q_{t-1}^{d+1}, q_{t-1}^d] \cdot M[q_{t-1}^{d+1}, \epsilon, x_{t-1}, f_t^{d+1}, \epsilon] \\ P_{\theta_F}(f_t^d | -, -, q_{t-1}^d, x_{t-1}) &= M[q_{t-1}^d, \epsilon, x_{t-1}, f_t^d, \epsilon] \\ P_{\theta_F}(f_t^{d+1} | -, q_{t-1}^d, -, x_{t-1}) &= \sum_{q_{t-1}^{d+1}} M[q_{t-1}^d, \epsilon, \epsilon, q_{t-1}^{d+1}, q_{t-1}^d] \cdot M[q_{t-1}^{d+1}, \epsilon, x_{t-1}, f_t^{d+1}, \epsilon] \\ P_{\theta_Q}(q_t^d | -, f_t^{d+1}, -, q_{t-1}^d) &= M[f_t^{d+1}, q_{t-1}^d, \epsilon, q_{t-1}^d, \epsilon] \\ P_{\theta_Q}(q_t^d | f_t^d, -, q_{t-1}^{d-1}, -) &= M[f_t^d, q_{t-1}^{d-1}, \epsilon, q_t^d, q_t^d] \text{ where } q_{t-1}^{d-1} = q_{t-1}^d \end{aligned}$$

3. This recognizer can be expressed as a probability model:



Inference:



Complexity:

$$\mathcal{O}(n \cdot |\mathcal{D}_Q|^D \cdot |\mathcal{D}_F|^D \cdot |\mathcal{D}_Q|^D) \quad (\text{if } X \text{ observed})$$

Some observations:

- generates incremental probabilities (good for predicting reading times)

- connects one rule per word (good for efficient/human-like semantic composition)