CS 581 – Advanced Artificial Intelligence

Topic: Hidden Markov Models

Mustafa Bilgic

http://www.cs.iit.edu/~mbilgic

https://twitter.com/bilgicm

Motivation

- Reason over time/sequence
  - Time series
    - Financial data, sensor readings, temperature, video, location, mic, …
  - Text
  - DNA
- Some applications
  - Track current state, speech recognition, part-of-speech tagging, machine translation, handwritten character recognition, …
  - https://en.wikipedia.org/wiki/Hidden_Markov_model#Applications

Hidden States and Observations

- Two types of variables
- State variables: $\boldsymbol{X}_t$
  - The (unobserved) state(s) at time t
- Observation variables: $\boldsymbol{O}_t$
  - The observed variable(s) at time t
- Examples
  - The text is observed; unobserved states are part-of-speech for each observed word
  - The GPS sensor readings are observed; unobserved states are the actual locations of the device

Typical Queries

- Filtering
  - $P(X_t \mid o_{1:t})$
- Prediction
  - $P(X_{t+k} \mid o_{1:t})$ for some $k > 0$
- Smoothing
  - $P(X_k \mid o_{1:t})$ for some k such that $0 \leq k < t$
- Most likely explanation
  - $\text{argmax}_{x_{1:t}} P(x_{1:t} \mid o_{1:t})$

Factorization of the Joint $P(X_{0:t}, O_{1:t})$

- $P(X_{0:t}, O_{1:t}) = P(X_{0:t})P(O_{1:t} \mid X_{0:t})$
  - Conditional rule
- $P(X_{0:t}) = P(X_0)\, P(X_1 \mid X_0)\, P(X_2 \mid X_{0:1}) \ldots P(X_t \mid X_{0:t-1})$
  - Chain rule
- $P(O_{1:t} \mid X_{0:t}) = P(O_1 \mid X_{0:t})P(O_2 \mid O_1, X_{0:t}) \ldots P(O_t \mid O_{1:t-1}, X_{0:t})$
  - Conditional chain rule

Markov Assumption – States

- Markov assumption
  - The current state depends on only a finite fixed number of previous states
- First-order Markov assumption
  - The current state depends on only the previous state
- $P(X_{0:t}) = P(X_0)\, P(X_1 \mid X_0)\, P(X_2 \mid X_{0:1}) \ldots P(X_t \mid X_{0:t-1})$
  - No assumption; just chain rule
- $P(X_{0:t}) = P(X_0)\, P(X_1 \mid X_0)\, P(X_2 \mid X_1) \ldots P(X_t \mid X_{t-1})$

  $= P(X_0) \prod_{i=1}^{t} P(X_i \mid X_{i-1})$
  - First-order Markov assumption

Observation Model

- The observation at time t (O_t) depends only on the state at time t (X_t)
- $P(O_{1:t} \mid X_{0:t}) = P(O_1 \mid X_{0:t})P(O_2 \mid O_1, X_{0:t}) \ldots P(O_t \mid O_{1:t-1}, X_{0:t})$
  - No assumption; just the conditional chain rule
- $$\begin{aligned} P(O_{1:t} \mid X_{0:t}) &= P(O_1 \mid X_{0:t})P(O_2 \mid O_1, X_{0:t}) \ldots P(O_t \mid O_{1:t-1}, X_{0:t}) \\ &= P(O_1 \mid X_1)P(O_2 \mid X_2) \ldots P(O_t \mid X_t) \\ &= \prod_{i=1}^{t} P(O_i \mid X_i) \end{aligned}$$

Revisit the Joint

- $P(X_{0:t}, O_{1:t}) = P(X_{0:t})P(O_{1:t} \mid X_{0:t})$

$$= P(X_0)\prod_{i=1}^{t} P(X_i \mid X_{i-1})\, P(O_i \mid X_i)$$

- Exercise: draw this model as a Bayesian network

INFERENCE

- Filtering, prediction, and smoothing
  - Probability query
    - Variable elimination and message passing
- Most-likely explanation
  - MAP query
    - Variable elimination and message passing