



# Inference and Estimation for HMMs

Natural Language Processing: Jordan  
Boyd-Graber

University of Colorado Boulder

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Adapted from material by Jimmy Lin and Jason Eisner

## Outline

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Viterbi Algorithm

Viterbi Algorithm

EM Algorithm

## Viterbi Algorithm

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- Given an unobserved sequence of length  $L$ ,  $\{x_1, \dots, x_L\}$ , we want to find a sequence  $\{z_1 \dots z_L\}$  with the highest probability.

## Viterbi Algorithm

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- Given an unobserved sequence of length  $L$ ,  $\{x_1, \dots, x_L\}$ , we want to find a sequence  $\{z_1 \dots z_L\}$  with the highest probability.
- It's impossible to compute  $K^L$  possibilities.
- So, we use dynamic programming to compute best sequence for each subsequence from 0 to  $t$  that ends in state  $k$ .
- Memoization: fill a table of solutions of sub-problems
- Solve larger problems by composing sub-solutions
- Base case:

$$\delta_1(k) = \pi_k \beta_{k,x_1} \quad (1)$$

- Recursion:

$$\delta_n(k) = \max_j (\delta_{n-1}(j) \theta_{j,k}) \beta_{k,x_n} \quad (2)$$

- The complexity of this is now  $K^2L$ .
- In class: example that shows why you need all  $O(KL)$  table cells (garden pathing)
- But just computing the max isn't enough. We also have to remember where we came from. (Breadcrumbs from best previous state.)

$$\psi_n = \operatorname{argmax}_j \delta_{n-1}(j) \theta_{j,k} \quad (3)$$

- The complexity of this is now  $K^2L$ .
- In class: example that shows why you need all  $O(KL)$  table cells (garden pathing)
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$$\psi_n = \operatorname{argmax}_j \delta_{n-1}(j) \theta_{j,k} \quad (3)$$

- Let's do that for the sentence “come and get it”

## Outline

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Viterbi Algorithm

Viterbi Algorithm

EM Algorithm

POS	$\pi_k$	$\beta_{k,x_1}$	$\log \delta_1(k)$
MOD	0.234	0.024	-5.18
DET	0.234	0.032	-4.89
CONJ	0.234	0.024	-5.18
N	0.021	0.016	-7.99
PREP	0.021	0.024	-7.59
PRO	0.021	0.016	-7.99
V	0.234	0.121	-3.56

**come** and get it

Why logarithms?

1. More interpretable than a float with lots of zeros.
2. Underflow is less of an issue
3. Addition is cheaper than multiplication

$$\log(ab) = \log(a) + \log(b) \quad (4)$$



POS	$\log \delta_1(j)$		$\log \delta_2(\text{CONJ})$
MOD	-5.18		
DET	-4.89		
CONJ	-5.18		
N	-7.99		
PREP	-7.59		
PRO	-7.99		
V	-3.56		

come **and** get it

POS	$\log \delta_1(j)$		$\log \delta_2(\text{CONJ})$
MOD	-5.18		
DET	-4.89		
CONJ	-5.18		???
N	-7.99		
PREP	-7.59		
PRO	-7.99		
V	-3.56		

come **and** get it

POS	$\log \delta_1(j)$	$\log \delta_1(j)\theta_{j,\text{CONJ}}$	$\log \delta_2(\text{CONJ})$
MOD	-5.18		???
DET	-4.89		
CONJ	-5.18		
N	-7.99		
PREP	-7.59		
PRO	-7.99		
V	-3.56		

come **and** get it

POS	$\log \delta_1(j)$	$\log \delta_1(j)\theta_{j,\text{CONJ}}$	$\log \delta_2(\text{CONJ})$
MOD	-5.18		???
DET	-4.89		
CONJ	-5.18		
N	-7.99		
PREP	-7.59		
PRO	-7.99		
V	-3.56		

come **and** get it

$$\log (\delta_0(V)\theta_{V, \text{CONJ}}) = \log \delta_0(k) + \log \theta_{V, \text{CONJ}} = -3.56 + -1.65$$

POS	$\log \delta_1(j)$	$\log \delta_1(j)\theta_{j,\text{CONJ}}$	$\log \delta_2(\text{CONJ})$
MOD	-5.18		???
DET	-4.89		
CONJ	-5.18		
N	-7.99		
PREP	-7.59		
PRO	-7.99		
V	-3.56	-5.21	

come **and** get it

POS	$\log \delta_1(j)$	$\log \delta_1(j)\theta_{j,\text{CONJ}}$	$\log \delta_2(\text{CONJ})$
MOD	-5.18		
DET	-4.89		
CONJ	-5.18		???
N	-7.99	$\leq -7.99$	
PREP	-7.59	$\leq -7.59$	
PRO	-7.99	$\leq -7.99$	
V	-3.56	-5.21	

come **and** get it

POS	$\log \delta_1(j)$	$\log \delta_1(j)\theta_{j,\text{CONJ}}$	$\log \delta_2(\text{CONJ})$
MOD	-5.18	-8.48	???
DET	-4.89	-7.72	
CONJ	-5.18	-8.47	
N	-7.99	$\leq -7.99$	
PREP	-7.59	$\leq -7.59$	
PRO	-7.99	$\leq -7.99$	
V	-3.56	-5.21	

come **and** get it

POS	$\log \delta_1(j)$	$\log \delta_1(j)\theta_{j,\text{CONJ}}$	$\log \delta_2(\text{CONJ})$
MOD	-5.18	-8.48	???
DET	-4.89	-7.72	
CONJ	-5.18	-8.47	
N	-7.99	$\leq -7.99$	
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PRO	-7.99	$\leq -7.99$	
V	-3.56	-5.21	

come **and** get it



POS	$\log \delta_1(j)$	$\log \delta_1(j)\theta_{j,\text{CONJ}}$	$\log \delta_2(\text{CONJ})$
MOD	-5.18	-8.48	
DET	-4.89	-7.72	
CONJ	-5.18	-8.47	
N	-7.99	$\leq -7.99$	
PREP	-7.59	$\leq -7.59$	
PRO	-7.99	$\leq -7.99$	
V	-3.56	-5.21	

come **and** get it

$$\log \delta_1(k) = -5.21 - \log \beta_{\text{CONJ}}, \text{ and } =$$

POS	$\log \delta_1(j)$	$\log \delta_1(j)\theta_{j,\text{CONJ}}$	$\log \delta_2(\text{CONJ})$
MOD	-5.18	-8.48	
DET	-4.89	-7.72	
CONJ	-5.18	-8.47	
N	-7.99	$\leq -7.99$	
PREP	-7.59	$\leq -7.59$	
PRO	-7.99	$\leq -7.99$	
V	-3.56	-5.21	

come **and** get it

$$\log \delta_1(k) = -5.21 - \log \beta_{\text{CONJ}}, \text{ and } = -5.21 - 0.64$$

POS	$\log \delta_1(j)$	$\log \delta_1(j)\theta_{j,\text{CONJ}}$	$\log \delta_2(\text{CONJ})$
MOD	-5.18	-8.48	<b>-6.02</b>
DET	-4.89	-7.72	
CONJ	-5.18	-8.47	
N	-7.99	$\leq -7.99$	
PREP	-7.59	$\leq -7.59$	
PRO	-7.99	$\leq -7.99$	
V	-3.56	<b>-5.21</b>	

come **and** get it

POS	$\delta_1(k)$	$\delta_2(k)$	$b_2$	$\delta_3(k)$	$b_3$	$\delta_4(k)$	$b_4$
MOD	-5.18	-6.02	V				
DET	-4.89						
CONJ	-5.18						
N	-7.99						
PREP	-7.59						
PRO	-7.99						
V	-3.56						
WORD	come	and		get		it	

POS	$\delta_1(k)$	$\delta_2(k)$	$b_2$	$\delta_3(k)$	$b_3$	$\delta_4(k)$	$b_4$
MOD	-5.18	-0.00	X				
DET	-4.89	-0.00	X				
CONJ	-5.18	-6.02	V				
N	-7.99	-0.00	X				
PREP	-7.59	-0.00	X				
PRO	-7.99	-0.00	X				
V	-3.56	-0.00	X				
WORD	come	and		get		it	

POS	$\delta_1(k)$	$\delta_2(k)$	$b_2$	$\delta_3(k)$	$b_3$	$\delta_4(k)$	$b_4$
MOD	-5.18	-0.00	X	-0.00	X		
DET	-4.89	-0.00	X	-0.00	X		
CONJ	-5.18	-6.02	V	-0.00	X		
N	-7.99	-0.00	X	-0.00	X		
PREP	-7.59	-0.00	X	-0.00	X		
PRO	-7.99	-0.00	X	-0.00	X		
V	-3.56	-0.00	X	-9.03	CONJ		
WORD	come	and		get		it	

POS	$\delta_1(k)$	$\delta_2(k)$	$b_2$	$\delta_3(k)$	$b_3$	$\delta_4(k)$	$b_4$
MOD	-5.18	-0.00	X	-0.00	X	-0.00	X
DET	-4.89	-0.00	X	-0.00	X	-0.00	X
CONJ	-5.18	<b>-6.02</b>	<b>V</b>	-0.00	X	-0.00	X
N	-7.99	-0.00	X	-0.00	X	-0.00	X
PREP	-7.59	-0.00	X	-0.00	X	-0.00	X
PRO	-7.99	-0.00	X	-0.00	X	<b>-14.6</b>	<b>V</b>
V	<b>-3.56</b>	-0.00	X	<b>-9.03</b>	<b>CONJ</b>	-0.00	X
WORD	come	and		get		it	

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EM Algorithm



## What if you don't have training data?

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- You can still learn a HMM
- Using a general technique called expectation maximization

## What if you don't have training data?

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- You can still learn a HMM
- Using a general technique called expectation maximization
  - Take a guess at the parameters
  - Figure out latent variables
  - Find the parameters that best explain the latent variables
  - Repeat

## em for hmm

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### Model Parameters

We need to start with model parameters

## em for hmm

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### Model Parameters

$$\pi, \beta, \theta$$

We can initialize these any way we want

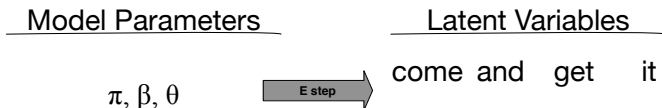
em for hmm

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Model Parameters $\pi, \beta, \theta$ E step

em for hmm

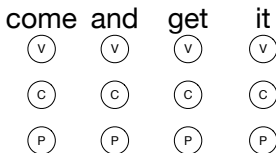
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We compute the E-step based on our data

em for hmm

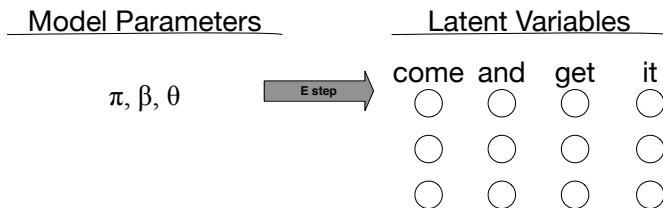
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Model Parameters $\pi, \beta, \theta$ E stepLatent Variables

Each word in our dataset could take any part of speech

em for hmm

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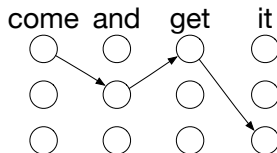


But we don't know which state was used for each word



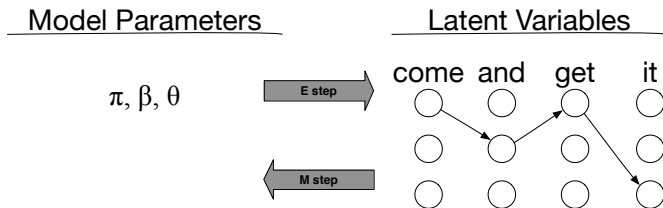
em for hmm

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Model Parameters $\pi, \beta, \theta$ E stepLatent Variables

Determine the probability of being in each latent state using Forward / Backward

## em for hmm

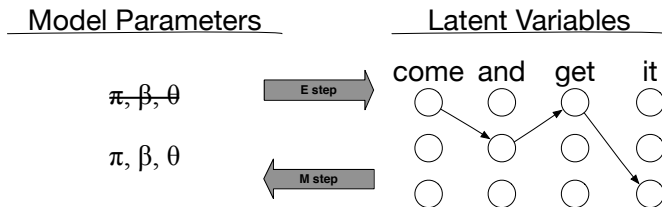


Calculate new parameters:

$$\theta_i = \frac{n_i + \alpha_i}{\sum_k \mathbb{E}_p[n_k] + \alpha_k} \quad (5)$$

Where the expected counts are from the lattice

## em for hmm



Replace old parameters (and start over)

## Hard vs. Full EM

---

### Hard EM

Train only on the most likely sentence (Viterbi)

- Faster: E-step is faster
- Faster: Fewer iterations

### Full EM

Compute probability of all possible sequences

- More accurate: Doesn't get stuck in local optima as easily

## Warning about next homework(s)

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- Completion
- Thus, late days not very useful
- Following homework is not computational

## In class ...

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- Finding most likely sequence
- Garden pathing

## In class ...

---

What is the probability of the sequence “a/Det blue/Adj boat/N”?

In class ...

---

What is the probability of the sequence “a/Det blue/Adj boat/N”?

$$\pi_d \beta_{d,the} \theta_{d,a} \beta_{a,blue} \theta_{a,n} \beta_{n,boat} = \quad (5)$$

$$0.3 * 0.6 * 0.4 * 0.3 * 0.5 * 0.1 = 0.00108 \quad (6)$$



In class ...

---

What is the probability of the sequence “a/Det blue/Adj boat/N”?

$$\pi_d \beta_{d,the} \theta_{d,a} \beta_{a,blue} \theta_{a,n} \beta_{n,boat} = \quad (5)$$

$$0.3 * 0.6 * 0.4 * 0.3 * 0.5 * 0.1 = 0.00108 \quad (6)$$

## In class ...

---

Base case

## In class ...

---

Base case

1.  $\delta_1(a) = -4.6$

## In class ...

---

Base case

1.  $\delta_1(a) = -4.6$
2.  $\delta_1(v) = -5.7$

## In class ...

---

Base case

1.  $\delta_1(a) = -4.6$
2.  $\delta_1(v) = -5.7$
3.  $\delta_1(d) = -1.7$

## In class ...

---

Base case

1.  $\delta_1(a) = -4.6$
2.  $\delta_1(v) = -5.7$
3.  $\delta_1(d) = -1.7$
4.  $\delta_1(n) = -4.6$

In class ...

---

## Second position

$$1. \delta_2(a) = \max \left( \underbrace{-5.8}_a, \underbrace{-7.3}_v, \underbrace{-2.6}_d, \underbrace{-7.6}_n \right) + -1.2 = -2.6 + -1.2 = -3.8$$

In class ...

---

## Second position

$$1. \delta_2(a) = \max \left( \underbrace{-5.8}_a, \underbrace{-7.3}_v, \underbrace{-2.6}_d, \underbrace{-7.6}_n \right) + -1.2 = -2.6 + -1.2 = -3.8$$

$$2. \delta_2(v) = \max \left( \underbrace{-6.9}_a, \underbrace{-7.3}_v, \underbrace{-4.7}_d, \underbrace{-4.8}_n \right) + -2.3 = -4.7 + -2.3 = -7.0$$



## In class ...

## Second position

$$1. \delta_2(a) = \max \left( \underbrace{-5.8}_a, \underbrace{-7.3}_v, \underbrace{-2.6}_d, \underbrace{-7.6}_n \right) + -1.2 = -2.6 + -1.2 = -3.8$$

$$2. \delta_2(v) = \max \left( \underbrace{-6.9}_a, \underbrace{-7.3}_v, \underbrace{-4.7}_d, \underbrace{-4.8}_n \right) + -2.3 = -4.7 + -2.3 = -7.0$$

$$3. \delta_2(d) = \max \left( \underbrace{-6.9}_a, \underbrace{-6.9}_v, \underbrace{-4.0}_d, \underbrace{-7.6}_n \right) + -3.7 = -4.0 + -3.7 = -7.7$$

## In class ...

## Second position

$$1. \delta_2(a) = \max \left( \underbrace{-5.8}_a, \underbrace{-7.3}_v, \underbrace{-2.6}_d, \underbrace{-7.6}_n \right) + -1.2 = -2.6 + -1.2 = -3.8$$

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$$3. \delta_2(d) = \max \left( \underbrace{-6.9}_a, \underbrace{-6.9}_v, \underbrace{-4.0}_d, \underbrace{-7.6}_n \right) + -3.7 = -4.0 + -3.7 = -7.7$$

$$4. \delta_2(n) = \max \left( \underbrace{-5.3}_a, \underbrace{-6.9}_v, \underbrace{-2.5}_d, \underbrace{-6.9}_n \right) + -1.9 = -2.5 + -1.9 = -4.4$$

In class ...

---

## Third position

$$1. \delta_3(a) = \max \left( \underbrace{-5.0}_{\mathbf{a}}, \underbrace{-8.6}_{\mathbf{v}}, \underbrace{-8.6}_{\mathbf{d}}, \underbrace{-7.4}_{\mathbf{n}} \right) + -2.3 = -5.0 + -2.3 = -7.3$$

## In class ...

## Third position

$$1. \delta_3(a) = \max \left( \underbrace{-5.0}_a, \underbrace{-8.6}_v, \underbrace{-8.6}_d, \underbrace{-7.4}_n \right) + -2.3 = -5.0 + -2.3 = -7.3$$

$$2. \delta_3(v) = \max \left( \underbrace{-6.1}_a, \underbrace{-8.6}_v, \underbrace{-10.7}_d, \underbrace{-4.6}_n \right) + -0.9 = -4.6 + -0.9 = -5.5$$

## In class ...

## Third position

$$1. \delta_3(a) = \max \left( \underbrace{-5.0}_a, \underbrace{-8.6}_v, \underbrace{-8.6}_d, \underbrace{-7.4}_n \right) + -2.3 = -5.0 + -2.3 = -7.3$$

$$2. \delta_3(v) = \max \left( \underbrace{-6.1}_a, \underbrace{-8.6}_v, \underbrace{-10.7}_d, \underbrace{-4.6}_n \right) + -0.9 = -4.6 + -0.9 = -5.5$$

$$3. \delta_3(d) = \max \left( \underbrace{-6.1}_a, \underbrace{-8.2}_v, \underbrace{-10.0}_d, \underbrace{-7.4}_n \right) + -3.7 = -6.1 + -3.7 = -9.8$$

## In class ...

## Third position

$$1. \delta_3(a) = \max \left( \underbrace{-5.0}_a, \underbrace{-8.6}_v, \underbrace{-8.6}_d, \underbrace{-7.4}_n \right) + -2.3 = -5.0 + -2.3 = -7.3$$

$$2. \delta_3(v) = \max \left( \underbrace{-6.1}_a, \underbrace{-8.6}_v, \underbrace{-10.7}_d, \underbrace{-4.6}_n \right) + -0.9 = -4.6 + -0.9 = -5.5$$

$$3. \delta_3(d) = \max \left( \underbrace{-6.1}_a, \underbrace{-8.2}_v, \underbrace{-10.0}_d, \underbrace{-7.4}_n \right) + -3.7 = -6.1 + -3.7 = -9.8$$

$$4. \delta_3(n) = \max \left( \underbrace{-4.5}_a, \underbrace{-8.2}_v, \underbrace{-8.5}_d, \underbrace{-6.7}_n \right) + -0.9 = -4.5 + -0.9 = -5.4$$

In class ...

---

## Fourth position

$$1. \delta_4(a) = \max \left( \underbrace{-8.5}_a, \underbrace{-7.2}_v, \underbrace{-10.7}_d, \underbrace{-8.4}_n \right) + -3.4 = -7.2 + -3.4 = -10.6$$

In class ...

---

## Fourth position

$$1. \delta_4(a) = \max \left( \underbrace{-8.5}_a, \underbrace{-7.2}_v, \underbrace{-10.7}_d, \underbrace{-8.4}_n \right) + -3.4 = -7.2 + -3.4 = -10.6$$

$$2. \delta_4(v) = \max \left( \underbrace{-9.6}_a, \underbrace{-7.2}_v, \underbrace{-12.8}_d, \underbrace{-5.7}_n \right) + -3.4 = -5.7 + -3.4 = -9.1$$



## In class ...

## Fourth position

$$1. \delta_4(a) = \max \left( \underbrace{-8.5}_a, \underbrace{-7.2}_v, \underbrace{-10.7}_d, \underbrace{-8.4}_n \right) + -3.4 = -7.2 + -3.4 = -10.6$$

$$2. \delta_4(v) = \max \left( \underbrace{-9.6}_a, \underbrace{-7.2}_v, \underbrace{-12.8}_d, \underbrace{-5.7}_n \right) + -3.4 = -5.7 + -3.4 = -9.1$$

$$3. \delta_4(d) = \max \left( \underbrace{-9.6}_a, \underbrace{-6.8}_v, \underbrace{-12.1}_d, \underbrace{-8.4}_n \right) + -0.5 = -6.8 + -0.5 = -7.3$$

## In class ...

## Fourth position

$$1. \delta_4(a) = \max \left( \underbrace{-8.5}_a, \underbrace{-7.2}_v, \underbrace{-10.7}_d, \underbrace{-8.4}_n \right) + -3.4 = -7.2 + -3.4 = -10.6$$

$$2. \delta_4(v) = \max \left( \underbrace{-9.6}_a, \underbrace{-7.2}_v, \underbrace{-12.8}_d, \underbrace{-5.7}_n \right) + -3.4 = -5.7 + -3.4 = -9.1$$

$$3. \delta_4(d) = \max \left( \underbrace{-9.6}_a, \underbrace{-6.8}_v, \underbrace{-12.1}_d, \underbrace{-8.4}_n \right) + -0.5 = -6.8 + -0.5 = -7.3$$

$$4. \delta_4(n) = \max \left( \underbrace{-8.0}_a, \underbrace{-6.8}_v, \underbrace{-10.6}_d, \underbrace{-7.7}_n \right) + -3.4 = -6.8 + -3.4 = -10.2$$

In class ...

---

## Fifth position

$$1. \delta_5(a) = \max \left( \underbrace{-11.8}_a, \underbrace{-10.7}_v, \underbrace{-8.2}_d, \underbrace{-13.2}_n \right) + -2.3 = -8.2 + -2.3 = -11$$

## In class ...

## Fifth position

$$1. \delta_5(a) = \max \left( \underbrace{-11.8}_a, \underbrace{-10.7}_v, \underbrace{-8.2}_d, \underbrace{-13.2}_n \right) + -2.3 = -8.2 + -2.3 = -11$$

$$2. \delta_5(v) = \max \left( \underbrace{-12.9}_a, \underbrace{-10.7}_v, \underbrace{-10.3}_d, \underbrace{-10.4}_n \right) + -1.6 = -10.3 + -1.6 = -12$$

## In class ...

## Fifth position

$$1. \delta_5(a) = \max \left( \underbrace{-11.8}_a, \underbrace{-10.7}_v, \underbrace{-8.2}_d, \underbrace{-13.2}_n \right) + -2.3 = -8.2 + -2.3 = -11$$

$$2. \delta_5(v) = \max \left( \underbrace{-12.9}_a, \underbrace{-10.7}_v, \underbrace{-10.3}_d, \underbrace{-10.4}_n \right) + -1.6 = -10.3 + -1.6 = -12$$

$$3. \delta_5(d) = \max \left( \underbrace{-12.9}_a, \underbrace{-10.3}_v, \underbrace{-9.6}_d, \underbrace{-13.2}_n \right) + -3.7 = -9.6 + -3.7 = -13$$

## In class ...

## Fifth position

$$1. \delta_5(a) = \max \left( \underbrace{-11.8}_a, \underbrace{-10.7}_v, \underbrace{-8.2}_d, \underbrace{-13.2}_n \right) + -2.3 = -8.2 + -2.3 = -11$$

$$2. \delta_5(v) = \max \left( \underbrace{-12.9}_a, \underbrace{-10.7}_v, \underbrace{-10.3}_d, \underbrace{-10.4}_n \right) + -1.6 = -10.3 + -1.6 = -12$$

$$3. \delta_5(d) = \max \left( \underbrace{-12.9}_a, \underbrace{-10.3}_v, \underbrace{-9.6}_d, \underbrace{-13.2}_n \right) + -3.7 = -9.6 + -3.7 = -13$$

$$4. \delta_5(n) = \max \left( \underbrace{-11.3}_a, \underbrace{-10.3}_v, \underbrace{-8.1}_d, \underbrace{-12.5}_n \right) + -1.2 = -8.1 + -1.2 = -9.3$$

## In class ...

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Reconstruction

## In class ...

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### Reconstruction

For “the old man”, the reconstruction starts with the best part of speech at Position 3, which is noun (-5.4), which has an adjective back pointer, which as a back pointer to determiner. The overall sequence is “The/det old/adj man/n”.



## In class ...

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### Reconstruction

For “the old man”, the reconstruction starts with the best part of speech at Position 3, which is noun (-5.4), which has an adjective back pointer, which as a back pointer to determiner. The overall sequence is “The/det old/adj man/n”.

For “the old man the boats”, the reconstruction starts with the best part of speech at Position 5, which is a noun (-9.3), which leads to the sequence “The/det old/n man/v the/det boats/n”.