



Hidden Markov Models

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Structured Prediction

- Thus far, we've assumed observations are iid (or at least exchangeable)
- Common tool in computational biology, information extraction, sequence modeling
- I'm going to use linguistic examples (more in 5832), but think about how it might be used in your favorite applications

Content Questions

Administrivia

- Have everything for last HW
- EC added by special request
- Keep working on projects

In class . . .

- Finding most likely sequence
- Garden pathing
 - The prime number few
 - The cotton clothing is made of grows in Mississippi

In class . . .

- Finding most likely sequence
- Garden pathing
 - The prime number few
 - The cotton clothing is made of grows in Mississippi
 - We'll see how Viterbi decoding can be confused by (and solve) part of speech ambiguities

Model parameters

$$\pi = \begin{bmatrix} 0.3 \\ 0.3 \\ 0.3 \\ 0.3 \\ 0.1 \end{bmatrix} \begin{array}{c} \text{Det} \\ \text{Adj} \\ \text{N} \\ \text{V} \end{array} \qquad \theta = \begin{array}{c} \text{Det} \\ \text{Det} \\ \text{Adj} \\ \text{N} \\ \text{V} \end{array} \begin{pmatrix} 0.1 & 0.4 & 0.45 & 0.05 \\ 0.1 & 0.3 & 0.5 & 0.1 \\ 0.05 & 0.05 & 0.1 & 0.8 \\ 0.3 & 0.2 & 0.3 & 0.2 \end{pmatrix} \tag{1}$$

In class ...

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

- (3)
- (4)
- (5)
- (6)

In class ...

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

$$\log(\pi_d \beta_{d,a} \theta_{d,a} \beta_{a,blue} \theta_{a,n} \beta_{n,boat}) = \tag{3}$$

- (4)
- (5)
 - (6)

In class . . .

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

$$\log(\pi_d \beta_{d,a} \theta_{d,a} \beta_{a,blue} \theta_{a,n} \beta_{n,boat}) = \tag{3}$$

$$\log(0.3*0.6*0.4*0.3*0.5*0.1) = \log(0.00108) \tag{4}$$

- (5)
- (6)

In class . . .

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

$$\log(\pi_d \beta_{d,a} \theta_{d,a} \beta_{a,blue} \theta_{a,n} \beta_{n,boat}) = \tag{3}$$

$$\log(0.3*0.6*0.4*0.3*0.5*0.1) = \log(0.00108) \tag{4}$$

$$-.5 + -.7 + -.4 + -.5 + -0.3 + -0.5 = -3.0$$
 (5)

(6)

$$\begin{array}{ccc}
& \text{the}_0 & \text{old}_1 & \text{man}_2 \\
& A \\
& V \\
& D \\
& N
\end{array}$$
(7)

$$\pi_{\text{START, A}} + \beta_{\text{A, the}} = -0.52 + -1.48 = -2.00$$

$$\delta = \begin{array}{c} \lambda \\ V \\ D \\ N \end{array} \left(\begin{array}{c} -2.00 \\ \end{array} \right)$$

$$\pi_{\text{START, V}} + \beta_{\text{V, the}} = -1.00 + -1.48 = -2.48$$

$$\delta = V \begin{pmatrix}
A \\
V \\
D \\
N
\end{pmatrix}$$

$$\begin{pmatrix}
-2.00 \\
-2.48 \\
0
\end{pmatrix}$$
(7)

$$\pi$$
START, D + β D, the = -0.52 + -0.22 = -0.74

$$\delta = \begin{cases} V & \text{old}_1 & \text{man}_2 \\ V & -2.00 \\ -2.48 & \\ -0.74 & \\ V & \\ \end{pmatrix}$$
 (7)

$$\pi_{\text{START, N}} + \beta_{\text{N, the}} = -0.52 + -1.48 = -2.00$$

$$\delta = \begin{pmatrix} V \\ D \\ N \end{pmatrix} \begin{pmatrix} -2.00 \\ -2.48 \\ -0.74 \\ -2.00 \end{pmatrix}$$
 (7)

$$\delta_0(D) + \theta_{D, A} + \beta_{A, old} = -0.74 + -0.40 + -0.52 = -1.67$$

$$\delta = \begin{pmatrix} \text{the}_0 & \text{old}_1 & \text{man}_2 \\ A & -2.00 & -1.67 \\ V & -2.48 \\ D & -0.74 \\ N & -2.00 \end{pmatrix}$$
 (7)

$$\delta_0(D) + \theta_{D, V} + \beta_{V, old} = -0.74 + -1.30 + -1.00 = -3.05$$

$$\delta = \begin{pmatrix} V \\ D \\ N \end{pmatrix} \begin{pmatrix} -2.00 & -1.67 \\ -2.48 & -3.05 \\ -0.74 \\ -2.00 \end{pmatrix}$$
(7)

$$\delta_0(D) + \theta_{D, D} + \beta_{D, old} = -0.74 + -1.00 + -1.60 = -3.35$$

$$\delta = \begin{pmatrix} \text{the}_0 & \text{old}_1 & \text{man}_2 \\ A & -2.00 & -1.67 \\ V & -2.48 & -3.05 \\ D & -0.74 & -3.35 \\ N & -2.00 \end{pmatrix}$$
 (7)

$$\delta_0(D) + \theta_{D, N} + \beta_{N, old} = -0.74 + -0.35 + -1.00 = -2.09$$

$$\delta = \begin{pmatrix} \text{the}_0 & \text{old}_1 & \text{man}_2 \\ A & -2.00 & -1.67 \\ V & -2.48 & -3.05 \\ D & -0.74 & -3.35 \\ N & -2.00 & -2.09 \end{pmatrix}$$
 (7)

$$\delta_1(A) + \theta_{A, A} + \beta_{A, man} = -1.67 + -0.52 + -1.00 = -3.19$$

$$\delta = \begin{pmatrix} V \\ D \\ N \end{pmatrix} \begin{pmatrix} -2.00 & -1.67 & -3.19 \\ -2.48 & -3.05 \\ -0.74 & -3.35 \\ -2.00 & -2.09 \end{pmatrix}$$
(7)

$$\delta_1(N) + \theta_{N, V} + \beta_{V, man} = -2.09 + -0.10 + -0.40 = -2.59$$

$$\delta = \begin{pmatrix} V \\ D \\ N \end{pmatrix} \begin{pmatrix} -2.00 & -1.67 & -3.19 \\ -2.48 & -3.05 & -2.59 \\ -0.74 & -3.35 \\ N \end{pmatrix}$$
(7)

$$\delta_1(A) + \theta_{A, D} + \beta_{D, man} = -1.67 + -1.00 + -1.60 = -4.27$$

$$\delta = \begin{pmatrix} \text{the}_0 & \text{old}_1 & \text{man}_2 \\ A & -2.00 & -1.67 & -3.19 \\ -2.48 & -3.05 & -2.59 \\ -0.74 & -3.35 & -4.27 \\ N & -2.00 & -2.09 \end{pmatrix}$$
(7)

$$\delta_1(A) + \theta_{A, N} + \beta_{N, man} = -1.67 + -0.30 + -0.40 = -2.36$$

$$\delta = \begin{pmatrix} V \\ D \\ N \end{pmatrix} \begin{pmatrix} -2.00 & -1.67 & -3.19 \\ -2.48 & -3.05 & -2.59 \\ -0.74 & -3.35 & -4.27 \\ -2.00 & -2.09 & -2.36 \end{pmatrix}$$
(7)

Scores

$$\delta = V \begin{pmatrix} -2.00 & -1.67 & -3.19 \\ V & -2.48 & -3.05 & -2.59 \\ D & -0.74 & -3.35 & -4.27 \\ N & -2.00 & -2.09 & -2.36 \end{pmatrix}$$
(7)

Backpointers

$$\tau = \begin{pmatrix} \mathsf{old}_1 & \mathsf{man}_2 \\ \mathsf{A} \begin{pmatrix} D & A \\ D & N \\ D & A \\ D & A \end{pmatrix}$$

$$(8)$$

Scores

$$\delta = V \begin{pmatrix} -2.00 & -1.67 & -3.19 \\ V & -2.48 & -3.05 & -2.59 \\ D & -0.74 & -3.35 & -4.27 \\ N & -2.00 & -2.09 & -2.36 \end{pmatrix}$$
(7)

Backpointers

$$\tau = \begin{pmatrix} \mathsf{old}_1 & \mathsf{man}_2 \\ \mathsf{A} & D & A \\ \mathsf{D} & D & N \\ \mathsf{D} & D & A \\ \mathsf{D} & A & D \end{pmatrix} \tag{8}$$

Scores

$$\delta = \begin{pmatrix} \text{the}_0 & \text{old}_1 & \text{man}_2 \\ A & -2.00 & -1.67 & -3.19 \\ -2.48 & -3.05 & -2.59 \\ -0.74 & -3.35 & -4.27 \\ N & -2.00 & -2.09 & -2.36 \end{pmatrix}$$
(7)

Backpointers

$$\tau = \begin{pmatrix} A & D & A \\ V & D & N \\ D & D & A \\ N & D & A \end{pmatrix}$$

$$(8)$$

Reconstruction: D A N

$$S = \begin{array}{c} \text{the}_0 & \text{old}_1 & \text{man}_2 & \text{the}_3 & \text{boat}_4 \\ V \\ D \\ N \end{array}$$
 (9)

$$\pi$$
START, A + β A, the = -0.52 + -1.48 = -2.00

$$\pi$$
START, V + β V, the = -1.00 + -1.48 = -2.48

$$\delta = V \begin{pmatrix} -2.00 \\ V \\ D \\ N \end{pmatrix}$$
 the 3 boat 4 boat 4

$$\pi$$
START, D + β D, the = -0.52 + -0.22 = -0.74

$$\delta = \begin{array}{c} \text{the}_0 & \text{old}_1 & \text{man}_2 & \text{the}_3 & \text{boat}_4 \\ A & -2.00 & \\ V & -2.48 & \\ -0.74 & \\ N & \end{array}$$

$$\pi_{\text{START, N}} + \beta_{\text{N, the}} = -0.52 + -1.48 = -2.00$$

$$\delta = \begin{array}{ccccc} & \text{the}_0 & \text{old}_1 & \text{man}_2 & \text{the}_3 & \text{boat}_4 \\ A & -2.00 & \\ V & -2.48 & \\ -0.74 & \\ N & -2.00 & \\ \end{array} \right) \tag{9}$$

$$\delta_0(D) + \theta_{D.A} + \beta_{A.old} = -0.74 + -0.40 + -0.52 = -1.67$$

$$\delta = \begin{pmatrix} the_0 & old_1 & man_2 & the_3 & boat_4 \\ A & -2.00 & -1.67 \\ V & -2.48 \\ D & -0.74 \\ N & -2.00 \end{pmatrix}$$
(9)

$$\delta_0(D) + \theta_{D,V} + \beta_{V,old} = -0.74 + -1.30 + -1.00 = -3.05$$

$$\delta = \begin{pmatrix} V \\ D \\ N \end{pmatrix} \begin{pmatrix} -2.00 & -1.67 \\ -2.48 & -3.05 \\ -0.74 \\ -2.00 \end{pmatrix}$$
 (9)

$$\delta_0(D) + \theta_{D, D} + \beta_{D, old} = -0.74 + -1.00 + -1.60 = -3.35$$

$$\delta = \begin{array}{ccccc} & \text{the}_0 & \text{old}_1 & \text{man}_2 & \text{the}_3 & \text{boat}_4 \\ A & -2.00 & -1.67 \\ V & -2.48 & -3.05 \\ D & -0.74 & -3.35 \\ N & -2.00 \end{array} \right) \tag{9}$$

$$\delta_0(D) + \theta_{D. N} + \beta_{N. old} = -0.74 + -0.35 + -1.00 = -2.09$$

$$\delta = \begin{array}{ccccc} & \text{the}_0 & \text{old}_1 & \text{man}_2 & \text{the}_3 & \text{boat}_4 \\ A & -2.00 & -1.67 \\ V & -2.48 & -3.05 \\ D & -0.74 & -3.35 \\ N & -2.00 & -2.09 \end{array} \right) \tag{9}$$

$$\delta_1(A) + \theta_{A, A} + \beta_{A, man} = -1.67 + -0.52 + -1.00 = -3.19$$

$$\delta = \begin{pmatrix} \text{the}_0 & \text{old}_1 & \text{man}_2 & \text{the}_3 & \text{boat}_4 \\ A & -2.00 & -1.67 & -3.19 \\ V & -2.48 & -3.05 \\ -0.74 & -3.35 \\ N & -2.00 & -2.09 \end{pmatrix} \tag{9}$$

$$\delta_1(N) + \theta_{N, V} + \beta_{V, man} = -2.09 + -0.10 + -0.40 = -2.59$$

$$\delta = \begin{pmatrix} the_0 & old_1 & man_2 & the_3 & boat_4 \\ A & -2.00 & -1.67 & -3.19 \\ V & -2.48 & -3.05 & -2.59 \\ D & -0.74 & -3.35 \\ N & -2.00 & -2.09 \end{pmatrix} \tag{9}$$

$$\delta_1(A) + \theta_{A, D} + \beta_{D, man} = -1.67 + -1.00 + -1.60 = -4.27$$

$$\delta = \begin{pmatrix} \text{the}_0 & \text{old}_1 & \text{man}_2 & \text{the}_3 & \text{boat}_4 \\ A & -2.00 & -1.67 & -3.19 \\ -2.48 & -3.05 & -2.59 \\ -0.74 & -3.35 & -4.27 \\ N & -2.00 & -2.09 \end{pmatrix} \tag{9}$$

$$\delta_1(A) + \theta_{A, N} + \beta_{N, man} = -1.67 + -0.30 + -0.40 = -2.36$$

$$\delta = \begin{pmatrix} \text{the}_0 & \text{old}_1 & \text{man}_2 & \text{the}_3 & \text{boat}_4 \\ A & -2.00 & -1.67 & -3.19 \\ -2.48 & -3.05 & -2.59 \\ -0.74 & -3.35 & -4.27 \\ N & -2.00 & -2.09 & -2.36 \end{pmatrix} \tag{9}$$

$$\delta_2(V) + \theta_{V, A} + \beta_{A, the} = -2.59 + -0.70 + -1.48 = -4.77$$

$$\delta = \begin{pmatrix} \text{the}_{0} & \text{old}_{1} & \text{man}_{2} & \text{the}_{3} & \text{boat}_{4} \\ A & -2.00 & -1.67 & -3.19 & -4.77 \\ -2.48 & -3.05 & -2.59 \\ -0.74 & -3.35 & -4.27 \\ N & -2.00 & -2.09 & -2.36 \end{pmatrix}$$
(9)

$$\delta_2(N) + \theta_{N, V} + \beta_{V, the} = -2.36 + -0.10 + -1.48 = -3.94$$

$$\delta = \begin{pmatrix} \text{the}_{0} & \text{old}_{1} & \text{man}_{2} & \text{the}_{3} & \text{boat}_{4} \\ A & -2.00 & -1.67 & -3.19 & -4.77 \\ -2.48 & -3.05 & -2.59 & -3.94 \\ -0.74 & -3.35 & -4.27 \\ N & -2.00 & -2.09 & -2.36 \end{pmatrix}$$
(9)

$$\delta_2(V) + \theta_{V, D} + \beta_{D, the} = -2.59 + -0.52 + -0.22 = -3.33$$

$$\delta = \begin{pmatrix} \text{the}_{0} & \text{old}_{1} & \text{man}_{2} & \text{the}_{3} & \text{boat}_{4} \\ A & -2.00 & -1.67 & -3.19 & -4.77 \\ -2.48 & -3.05 & -2.59 & -3.94 \\ -0.74 & -3.35 & -4.27 & -3.33 \\ -2.00 & -2.09 & -2.36 \end{pmatrix}$$
(9)

$$\delta_2(V) + \theta_{V, N} + \beta_{N, the} = -2.59 + -0.52 + -1.48 = -4.59$$

$$\delta = \begin{pmatrix} \text{the}_{0} & \text{old}_{1} & \text{man}_{2} & \text{the}_{3} & \text{boat}_{4} \\ A & -2.00 & -1.67 & -3.19 & -4.77 \\ -2.48 & -3.05 & -2.59 & -3.94 \\ -0.74 & -3.35 & -4.27 & -3.33 \\ -2.00 & -2.09 & -2.36 & -4.59 \end{pmatrix}$$
(9)

$$\delta_3(D) + \theta_{D, A} + \beta_{A, boat} = -3.33 + -0.40 + -1.00 = -4.73$$

$$\delta = \begin{pmatrix} \text{the}_{0} & \text{old}_{1} & \text{man}_{2} & \text{the}_{3} & \text{boat}_{4} \\ A & -2.00 & -1.67 & -3.19 & -4.77 & -4.73 \\ -2.48 & -3.05 & -2.59 & -3.94 \\ -0.74 & -3.35 & -4.27 & -3.33 \\ N & -2.00 & -2.09 & -2.36 & -4.59 \end{pmatrix}$$
(9)

$$\delta_3(D) + \theta_{D, V} + \beta_{V, boat} = -3.33 + -1.30 + -0.70 = -5.33$$

$$\delta = \begin{pmatrix} \text{the}_{0} & \text{old}_{1} & \text{man}_{2} & \text{the}_{3} & \text{boat}_{4} \\ A & -2.00 & -1.67 & -3.19 & -4.77 & -4.73 \\ -2.48 & -3.05 & -2.59 & -3.94 & -5.33 \\ -0.74 & -3.35 & -4.27 & -3.33 \\ -2.00 & -2.09 & -2.36 & -4.59 \end{pmatrix}$$
(9)

$$\delta_3(D) + \theta_{D, D} + \beta_{D, boat} = -3.33 + -1.00 + -1.60 = -5.93$$

$$\delta = \begin{pmatrix} \text{the}_{0} & \text{old}_{1} & \text{man}_{2} & \text{the}_{3} & \text{boat}_{4} \\ A & -2.00 & -1.67 & -3.19 & -4.77 & -4.73 \\ -2.48 & -3.05 & -2.59 & -3.94 & -5.33 \\ -0.74 & -3.35 & -4.27 & -3.33 & -5.93 \\ N & -2.00 & -2.09 & -2.36 & -4.59 \end{pmatrix}$$
(9)

$$\delta_3(D) + \theta_{D, N} + \beta_{N, boat} = -3.33 + -0.35 + -0.52 = -4.20$$

$$\delta = \begin{pmatrix} \text{the}_{0} & \text{old}_{1} & \text{man}_{2} & \text{the}_{3} & \text{boat}_{4} \\ A & -2.00 & -1.67 & -3.19 & -4.77 & -4.73 \\ -2.48 & -3.05 & -2.59 & -3.94 & -5.33 \\ -0.74 & -3.35 & -4.27 & -3.33 & -5.93 \\ N & -2.00 & -2.09 & -2.36 & -4.59 & -4.20 \end{pmatrix}$$
(9)

Scores

$$\delta = \begin{pmatrix} \text{the}_{0} & \text{old}_{1} & \text{man}_{2} & \text{the}_{3} & \text{boat}_{4} \\ A & -2.00 & -1.67 & -3.19 & -4.77 & -4.73 \\ -2.48 & -3.05 & -2.59 & -3.94 & -5.33 \\ -0.74 & -3.35 & -4.27 & -3.33 & -5.93 \\ N & -2.00 & -2.09 & -2.36 & -4.59 & -4.20 \end{pmatrix}$$
(9)

Backpointers

$$\tau = \begin{pmatrix} \mathsf{old}_1 & \mathsf{man}_2 & \mathsf{the}_3 & \mathsf{boat}_4 \\ \mathsf{V} & D & A & V & D \\ \mathsf{D} & D & N & N & D \\ \mathsf{D} & A & V & D \\ \mathsf{D} & A & V & D \end{pmatrix} \tag{10}$$

Scores

$$\delta = \begin{pmatrix} \text{the}_{0} & \text{old}_{1} & \text{man}_{2} & \text{the}_{3} & \text{boat}_{4} \\ A & -2.00 & -1.67 & -3.19 & -4.77 & -4.73 \\ -2.48 & -3.05 & -2.59 & -3.94 & -5.33 \\ -0.74 & -3.35 & -4.27 & -3.33 & -5.93 \\ N & -2.00 & -2.09 & -2.36 & -4.59 & -4.20 \end{pmatrix}$$
(9)

Backpointers

$$\tau = \begin{pmatrix} \mathsf{old}_1 & \mathsf{man}_2 & \mathsf{the}_3 & \mathsf{boat}_4 \\ \mathsf{V} & D & A & V & D \\ \mathsf{D} & D & N & N & D \\ \mathsf{D} & A & V & D \\ \mathsf{D} & A & V & D \end{pmatrix} \tag{10}$$

Scores

$$\delta = \begin{pmatrix} \text{the}_0 & \text{old}_1 & \text{man}_2 & \text{the}_3 & \text{boat}_4 \\ A & -2.00 & -1.67 & -3.19 & -4.77 & -4.73 \\ -2.48 & -3.05 & -2.59 & -3.94 & -5.33 \\ -0.74 & -3.35 & -4.27 & -3.33 & -5.93 \\ N & -2.00 & -2.09 & -2.36 & -4.59 & -4.20 \end{pmatrix} \tag{9}$$

Backpointers

$$\tau = \begin{pmatrix} \mathsf{old}_1 & \mathsf{man}_2 & \mathsf{the}_3 & \mathsf{boat}_4 \\ \mathsf{V} & D & A & V & D \\ \mathsf{D} & D & N & N & D \\ \mathsf{D} & A & V & D \\ \mathsf{D} & A & V & D \\ \mathsf{D} & A & V & D \end{pmatrix}$$

Reconstruction: D N V D N

(10)