Data Mining and Machine Learning

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HMMs fo https://eduassistpro.greech

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Peter Jančovič



Objectives

To understand

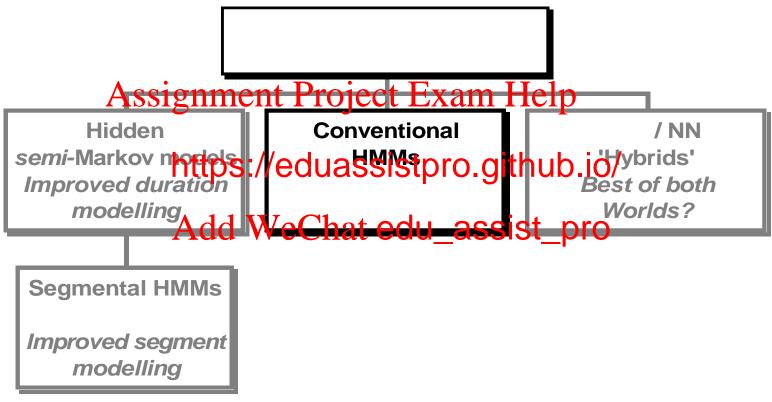
 Differences between types of HMMs Assignment Project Exam Help

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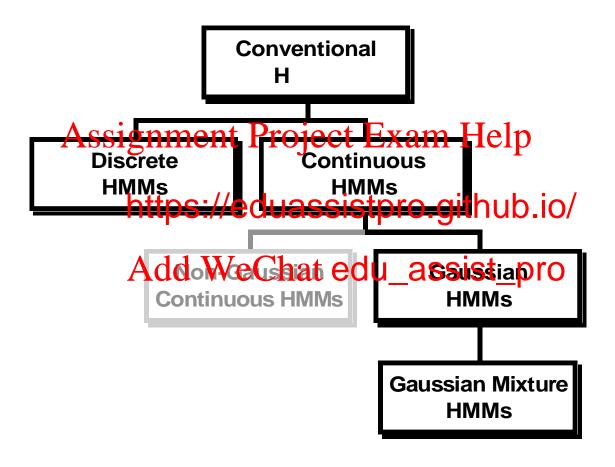
HMM taxonomy





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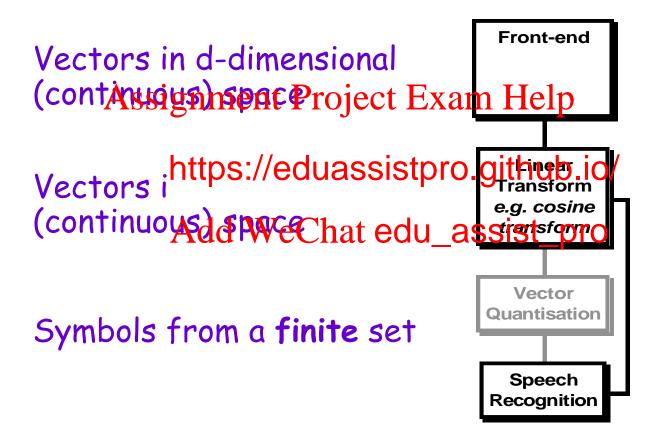
Types of Conventional HMM





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Front-End Processing Re-Visited





Discrete HMMs

If VQ is used, then a state output PDF b_i is defined by a **list** of probabilities

$$b_{\rm i}(m) = \operatorname{Prob}(y_{\rm t} = z_{\rm m} / x_{\rm t} = s_{\rm i})$$

- The resulting ignine is ta Risce te Hamming Help
- Common in m
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- Computationa
- DisadvantagesAdd WeChat edu_assist_pro
 - VQ may introduce non-recoverable errors
 - Choice of metric d for VQ?
- Outperformed by Continuous HMM



Continuous HMMs

- Without VQ, $b_i(y)$ must be defined for any y in the (continuous) observation set S
- Hence discrete state output PDFs no longer viable
- Use parametric continuous state output PDFs Continuous
 HMMs
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- Choice of PD al tractability and computational addu Weschat edu_assistingre recognition" later)
- Most people begin with Gaussian PDFs
- Resulting HMMs called Gaussian HMMs



Gaussian HMMs

State output PDFs are multivariate Gaussian

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$$b_i(y) = \frac{1}{\sqrt{\frac{1}{2\pi}}} \frac{1}{\sqrt{\frac{1}{2\pi}}}} \frac{1}{\sqrt{\frac{1}{2\pi}}} \frac{1}{\sqrt{\frac{1}{2\pi}}} \frac{1}{\sqrt{$$

• m_i and C_i are the mean vector and covariance matrix which define b_i



Gaussian HMMs - Issues

- Significant computational savings if covariance matrix can be assumed to be diagonal
- In general Gaussian PDFs are not flexible enough to model spe

 accurately
 - In many a https://eduassistpro.github.io/ Iling speech from multiple speedkers) Chart edu_assisF_pronadequate
 - Even if unimodal PDF is basically OK there may be more subtle inadequacies



Gaussian Mixture HMMs

- Any PDF can be approximated arbitrarily closely by a Gaussian mixture PDF with sufficient components
- But... Assignment Project Exam Help
 - More mix robust mo
 https://eduassistpro.github.io/ on
 - Parameter And Which at edu_assisteethed (e.g. 'tied mixtures', 'grand variance',...)
- Gaussian mixture HMMs widely used in systems in research laboratories

Relationship with Neural Networks

- 'Classical' HMM training methods focus on fitting state output PDFs to data (modelling), rather than minimizing overlap between PDFs (discrimination) NNs are goo Assignment Project Exam Help
- But 'classica https://eduassistpro.github-ip/nevarying data Add WeChat edu_assist_pro
- Research interest in 'hybrid' systems which use NNs to relate the observations to the states of the underlying Markov model

More recently, recurrent NNs also replacing HMMs

Summary

- Types of HMM
 - Discrete HMMs
 - Continuous Finnis Gaussian Mixture HMMs

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