

# 4CSLL5 Parameter Estimation (Supervised and Unsupervised)

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## Unsupervised Maximum Likelihood (re-)Estimation

- Hidden variant of 2nd scenario

- The EM Algorithm

- Numerically worked example

- More realistic run of EM

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# Outline

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$Z$  is so-called **hidden variable** in each case

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If  $\mathcal{A}(\mathbf{z})$  represents the space of all possible values for the variables  $\mathbf{z}$ , then the probability of each partial data item is

$$P(\mathbf{x}^d; \theta) = \sum_{\mathbf{k} \in \mathcal{A}(\mathbf{z})} P(\mathbf{z} = \mathbf{k}, \mathbf{x}^d; \theta)$$

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- EM methods put those two abilities to use in iterative procedures to re-estimate parameters

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## The EM algorithm

The EM algorithm is a parameter (re)-estimation procedure, which starting from some original setting of parameters  $\theta^0$ , generates a converging sequence of re-estimates:

$$\theta^0 \rightarrow \dots \rightarrow \theta^n \rightarrow \theta^{n+1} \rightarrow \dots \rightarrow \theta^{final}$$

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### E step

*generate a virtual complete data corpus by treating each incomplete data item ( $\mathbf{x}^d$ ) as standing for all possible completions with values for  $\mathbf{z}$ , ( $\mathbf{z} = \mathbf{k}, \mathbf{x}^d$ ), weighting each by its conditional probability  $P(\mathbf{z} = \mathbf{k} | \mathbf{x}^d; \theta^n)$ , under current parameters  $\theta^n$ : often this quantity is called the responsibility.*

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### M step

*treating the 'responsibilities'  $\gamma_d(\mathbf{k})$  as if they were counts, apply maximum likelihood estimation to the virtual corpus to derive new estimates  $\theta^{n+1}$ .*

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$$x^d \left\{ \begin{array}{ll} \text{virtual data} & \text{virtual 'count'} \\ (z = 1, \mathbf{x}^d) & \gamma_d(1) \\ \vdots & \vdots \\ (z = k, \mathbf{x}^d) & \gamma_d(k) \end{array} \right.$$

recall the observed data for our 3rd scenario, with coin-choice hidden:

$d$	$Z$	$\mathbf{X}$ : tosses of chosen coin										H counts
1	?	H	H	H	H	H	H	H	H	T	T	(8H)
2	?	T	T	H	T	T	T	H	T	T	T	(2H)
3	?	H	T	H	H	T	H	H	H	H	T	(7H)
4	?	H	T	H	H	H	T	H	H	H	H	(8H)
5	?	T	T	T	T	T	T	H	T	T	T	(1H)
6	?	H	H	T	H	H	H	H	H	H	H	(9H)
7	?	T	H	H	T	H	H	H	H	H	T	(7H)
8	?	H	H	H	H	H	H	T	H	H	H	(9H)
9	?	H	H	T	T	T	T	T	H	T	T	(3H)



## E step for coin example

In the **E**-step you should picture each data point  $\mathbf{X}^d$  as split into virtual population of  $Z = a$  and  $Z = b$  versions, with  $\gamma_d(Z)$  as the virtual counts <sup>1</sup> :

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the 'common-sense' re-estimation of the parameters obtained this way represent a maximum likelihood estimate for any complete corpus that exhibits the same *ratios* as the obtained virtual corpus.

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(*cnt of  $H$  in virtual  $Z = b$  cases*)/(*cnt of all tosses in virtual  $Z = b$  cases*), ie.

$$\text{est}(\theta_{h|b}) = \frac{\sum_d \gamma_d(b) \#(d, h)}{\sum_d \gamma_d(b) (\#(d, h) + \#(d, t))} = \frac{\sum_d \gamma_d(b) \#(d, h)}{\sum_d \gamma_d(b) 10} \quad (18)$$

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EM starts with some setting  $\theta^0$  of the parameters and one E-M cycle takes one setting  $\theta^n$  into another  $\theta^{n+1}$ .



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so whatever values  $\theta^0$  you start with, running the algorithm will give you better values  $\theta^{final}$

some provisos though ...

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- ▶ Caveat Two: if the data set **d** is rather small the derived parameters may fit fresh data only poorly – this the classic **over-fitting** problem.
- ▶ Caveat Three: it will be **prohibitively expensive** to calculate all  $\gamma_d(\mathbf{k})$  if the set  $\mathcal{A}(\mathbf{z})$  of the possible values of **z** is **exponentially big**. This does not apply to our hidden coin choice scenario – size of  $\mathcal{A}(\mathbf{z})$  is 2 – but definitely applies to applications we are going to look at (eg. in Machine Translation and Speech Recognition) and requires algorithmic ingenuity to make it still work.

# Outline

## Unsupervised Maximum Likelihood (re-)Estimation

Hidden variant of 2nd scenario

The EM Algorithm

**Numerically worked example**

More realistic run of EM

## A numerically worked example

To keep things manageable on slides lets suppose a minute data set

$d$	$Z$	$X$ : tosses of chosen coin	
1	?	H	H
2	?	T	T



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$\theta_a = 0.5$ ,  $\theta_{h|a} = 0.75$  and  $\theta_{h|b} = 0.5$  is:

$\theta_a$	$\theta_{h a}$	$\theta_{h b}$	logprob	prob
0.5	0.75	0.5	-3.97763	0.0634766
0.446154	0.775862	0.277778	-3.36722	0.0969094
0.467361	0.922972	0.128866	-2.59395	0.165632
0.49254	0.993083	0.0214144	-2.08205	0.236179
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so EM finds the intuitive solution. Next few slides trace the first iteration of the algorithm

Let  $\mathbf{X}^d$  be the coin toss outcomes for a particular trial. The probability of the version where the chosen coin was  $A$  is

$$\begin{aligned} P(Z = a, \mathbf{X}^d) &= P(Z = a) \times P(h|a)^{\#(d,h)} \times P(t|a)^{\#(d,t)} \\ &= \theta_a \times \theta_{h|a}^{\#(d,h)} \times \theta_{t|a}^{\#(d,t)} \end{aligned}$$

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and likewise the probability of the version where the chosen coin was  $B$  is given by

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and from these joint probability formula the *conditional probabilities* for the hidden variable will be:

$$\begin{aligned} P(Z = a|\mathbf{X}^d) &= \frac{P(Z = a, \mathbf{X}^d)}{\sum_k P(Z = k, \mathbf{X}^d)} \\ P(Z = b|\mathbf{X}^d) &= \frac{P(Z = b, \mathbf{X}^d)}{\sum_k P(Z = k, \mathbf{X}^d)} \end{aligned}$$

#### 4CSLL5 Parameter Estimation (Supervised and Unsupervised)

- └ Unsupervised Maximum Likelihood (re-)Estimation

- └ Numerically worked example

On the particular data set at hand the  
joint probability formulae are  
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and thus the formulae for  $\gamma_d(Z)$  are:

$$\gamma_1(a) = \frac{\theta_a \times (\theta_{h|a})^2}{\theta_a \times (\theta_{h|a})^2 + \theta_b \times (\theta_{h|b})^2}$$

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To carry out an EM estimation of the parameters given the data we need some initial setting of the parameters. We will suppose this is:

$$\theta_a = \frac{1}{2}, \theta_b = \frac{1}{2}, \theta_{h|a} = \frac{3}{4}, \theta_{t|a} = \frac{1}{4}, \theta_{h|b} = \frac{1}{2}, \theta_{t|b} = \frac{1}{2}$$

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## ITERATION 1

For each piece of data have to first compute the conditional probabilities of the hidden variable given the data:

$$d = 1 : p(Z = A, HH) = 0.5 \times 0.75 \times 0.75 = 0.28125$$

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Armed with these  $\gamma$  values we now treat each data item  $\mathbf{X}^d$  as if it splits into two versions, one filling out  $Z$  as  $a$ , and with 'count'  $\gamma_d(a)$ , and one filling out  $Z$  as  $b$ , and with 'count'  $\gamma_d(b)$ .

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We then go through this virtual corpus accumulating counts of certain kinds of event.

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$$E(A) = \gamma_1(a) + \gamma_2(a)$$

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## re-estimating $\theta_a$ and $\theta_b$

Then from these 'expected' counts we re-estimate parameters

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$$\begin{aligned} \text{est}(\theta_{t|a}) &= E(A, T) / \sum_X [E(A, X)] = 0.4 / (1.38462 + 0.4) \\ &= 0.4 / 1.78462 \\ &= 0.224138 \end{aligned}$$

re-estimating  $\theta_{h|b}$

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$$\begin{aligned} est(\theta_{h|b}) &= E(B, H) / \sum_x [E(B, X)] = 0.615385 / (0.615385 + 1.6) \\ &= 0.615385 / 2.21538 \\ &= 0.277778 \end{aligned}$$

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the above traced through how the 2nd row of the table below comes from the first.

$\theta_a$	$\theta_{h a}$	$\theta_{h b}$	logprob	prob
0.5	0.75	0.5	-3.97763	0.0634766
0.446154	0.775862	0.277778	-3.36722	0.0969094
0.467361	0.922972	0.128866	-2.59395	0.165632
0.49254	0.993083	0.0214144	-2.08205	0.236179
:	:	:	:	:
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also tracked in the table is the increasing prob of the data, and log-prob



- └ Unsupervised Maximum Likelihood (re-)Estimation
  - └ More realistic run of EM

## Outline

### Unsupervised Maximum Likelihood (re-)Estimation

Hidden variant of 2nd scenario

The EM Algorithm

Numerically worked example

More realistic run of EM

## More realistic run of EM

recall the data we had for our 2nd scenario, with the coin-choice observed:

$d$	$Z$	$\mathbf{X}$ : tosses of chosen coin										H counts
1	A	H	H	H	H	H	H	H	H	T	T	(8H)
2	B	T	T	H	T	T	T	H	T	T	T	(2H)
3	A	H	T	H	H	T	H	H	H	H	T	(7H)
4	A	H	T	H	H	H	T	H	H	H	H	(8H)
5	B	T	T	T	T	T	T	H	T	T	T	(1H)
6	A	H	H	T	H	H	H	H	H	H	H	(9H)
7	A	T	H	H	T	H	H	H	H	H	T	(7H)
8	A	H	H	H	H	H	H	T	H	H	H	(9H)
9	B	H	H	T	T	T	T	T	H	T	T	(3H)

recall supervised estimation gave:  $\theta_a = 0.66, \theta_{h|a} = 0.8, \theta_{h|b} = 0.2$

## More realistic run of EM continued

here's an outcome of running EM treating  $Z$  as hidden

$\theta_a$	$\theta_{h a}$	$\theta_{h b}$	logprob	prob
0.5	0.4	0.3	-101.033	3.85587e-31
0.698501	0.70713	0.351806	-77.3507	5.18952e-24
0.666619	0.793432	0.213219	-73.2502	8.90206e-23
0.66705	0.799293	0.200725	-73.2201	9.08992e-23
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no further change

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On this data set also the final outcome is not very dependent on the initial values