

# Fast Scoring for PLDA with Uncertainty Propagation

Wei-wei LIN and Man-Wai Mak

June 2016

Department of Electronic and Information Engineering
The Hong Kong Polytechnic University



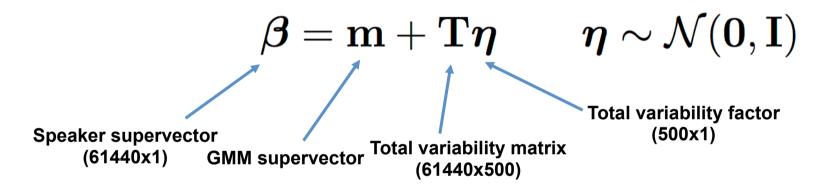
#### **Contents**

- 1. Review of i-vector/PLDA
- 2. PLDA with uncertainty propagation (PLDA-UP)
- 3. Fast Scoring for PLDA-UP
- 4. Experiments on NIST 2012 SRE
- 5. Conclusions



# I-vector/PLDA

- State-of-the-art method
- I-vector extraction can be described as:

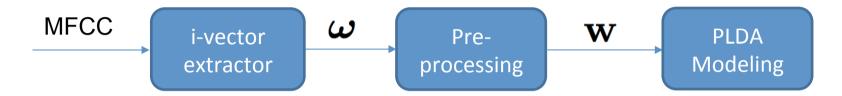


- I-vector  $m{\omega} = \langle m{\eta} | \mathcal{O} 
  angle$  is the maximum-a-posteriori (MAP) estimate of  $m{\eta}$
- Instead of using the high-dimensional supervector  $oldsymbol{eta}$  to represent speaker, we use more compact (low-dimension) i-vector  $oldsymbol{\omega}$  to represent speaker.
- $\mathbf{T}$  represents the subspace where i-vectors can vary.

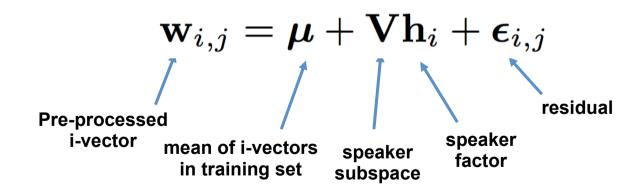


# I-vector/PLDA

Procedure of i-vector/PLDA



• In Gaussian PLDA, the preprocessed i-vector  $\mathbf{w}_{i,j}$  from the j-th session of the i-th speaker is assumed to be generated from a factor analysis model:





# I-vector/PLDA

• Given a test i-vector  $\mathbf{w}_t$  and target-speaker's i-vectors  $\mathbf{w}_s$ , verification score is the log-likelihood ratio between two hypotheses:

score = log 
$$\left[\frac{p(\mathbf{w}_s, \mathbf{w}_t | \text{same-speaker})}{p(\mathbf{w}_s, \mathbf{w}_t | \text{different-speakers})}\right]$$
  
=  $\frac{1}{2}\mathbf{w}_s^{\mathsf{T}}\mathbf{\Phi}\mathbf{w}_s + \mathbf{w}_s^{\mathsf{T}}\mathbf{\Psi}\mathbf{w}_t + \frac{1}{2}\mathbf{w}_t^{\mathsf{T}}\mathbf{\Phi}\mathbf{w}_t + \text{const}$ 

where

$$egin{aligned} oldsymbol{\Phi} &= oldsymbol{\Sigma}_{tot}^{-1} - (oldsymbol{\Sigma}_{tot} - oldsymbol{\Sigma}_{ac} oldsymbol{\Sigma}_{tot}^{-1} oldsymbol{\Sigma}_{ac})^{-1} \ oldsymbol{\Psi} &= oldsymbol{\Sigma}_{tot}^{-1} oldsymbol{\Sigma}_{ac} (oldsymbol{\Sigma}_{tot} - oldsymbol{\Sigma}_{ac} oldsymbol{\Sigma}_{tot}^{-1} oldsymbol{\Sigma}_{ac})^{-1} \ oldsymbol{\Sigma}_{ac} &= oldsymbol{V}^\mathsf{T} & oldsymbol{\Sigma}_{tot} = oldsymbol{V}^\mathsf{T} + oldsymbol{\Sigma}. \end{aligned}$$

These matrices are independent of the test utterance. So, they can be pre-computed.

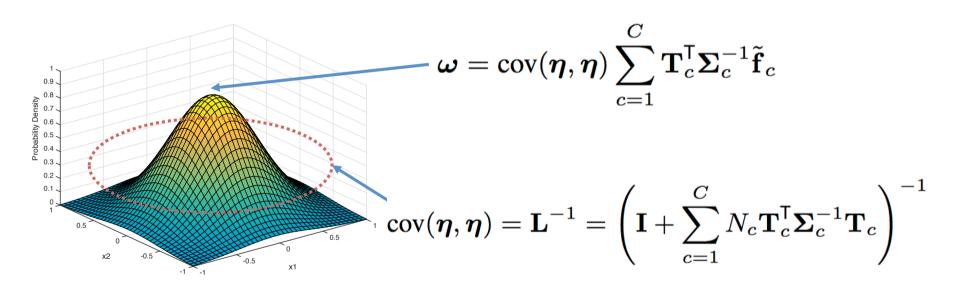


### **Problems with i-vector/PLDA**

- Conventional i-vector/PLDA system has no ability to represent the reliability of i-vectors.
- This poses a severe problem for short-utterance speaker verification, because short utterances do not have enough data for MAP estimation. In such case, the prior dominates the MAP estimate.
- As a result, PLDA scores will favor same-speaker hypothesis for short utterances even if the test utterance is given by an impostor.

# **PLDA** with Uncertainty Propagation

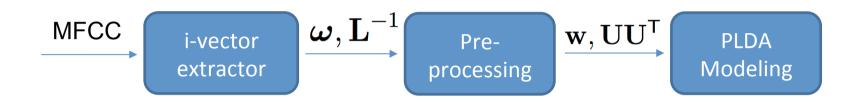
• In i-vector extraction, besides the posterior mean of the latent variable (i-vector), we also have the posterior covariance matrix, which reflects the uncertainty of the i-vector estimate.



 $\mathbf{L}$  is the precision matrix of the posterior density  $N_c$  is zero-order sufficient statistics with respect to UBM  $\mathbf{\tilde{f}}_c$  is first-order sufficient statistics with respect to UBM

# PLDA with Uncertainty Propagation

Procedure of PLDA-UP (Kenny et al. 2013)



Generative model

$$\mathbf{w}_{i,j} = \boldsymbol{\mu} + \mathbf{V}\mathbf{h}_i + \mathbf{U}_{i,j}\mathbf{z}_{i,j} + \boldsymbol{\epsilon}_{i,j}$$

- $U_{i,j}$  is the Cholesky decomposition of the posterior covariance matrix of the *j*-th utterance by the *i*-th speaker
- The intra-speaker covariance matrix becomes:

$$\operatorname{cov}(\mathbf{w}_{i,j},\mathbf{w}_{i,j}|\mathbf{h}_i) = \mathbf{U}_{i,j}\mathbf{U}_{i,j}^\mathsf{T} + \mathbf{\Sigma}$$

where  $\mathbf{U}_{i,j}\mathbf{U}_{i,j}^{\mathsf{T}}$  changes from utterance to utterance, thus reflecting the reliability of the i-vector  $\mathbf{w}_{i,j}$ .



#### **PLDA-UP**

The log-likelihood ratio score is:

$$score = \frac{1}{2}\mathbf{w}_{s}\mathbf{A}_{s,t}\mathbf{w}_{s} + \mathbf{w}_{s}^{\mathsf{T}}\mathbf{B}_{s,t}\mathbf{w}_{t} + \frac{1}{2}\mathbf{w}_{t}^{\mathsf{T}}\mathbf{C}_{s,t}\mathbf{w}_{t} + D_{s,t}$$

#### where

$$egin{aligned} \mathbf{A}_{s,t} &= \mathbf{\Sigma}_s^{-1} - (\mathbf{\Sigma}_s - \mathbf{\Sigma}_{ac} \mathbf{\Sigma}_t^{-1} \mathbf{\Sigma}_{ac})^{-1} \ \mathbf{B}_{s,t} &= \mathbf{\Sigma}_s^{-1} \mathbf{\Sigma}_{ac} (\mathbf{\Sigma}_t - \mathbf{\Sigma}_{ac} \mathbf{\Sigma}_s^{-1} \mathbf{\Sigma}_{ac})^{-1} \ \mathbf{C}_{s,t} &= \mathbf{\Sigma}_t^{-1} - (\mathbf{\Sigma}_t - \mathbf{\Sigma}_{ac} \mathbf{\Sigma}_s^{-1} \mathbf{\Sigma}_{ac})^{-1} \ D_{s,t} &= -rac{1}{2} \log \left| egin{matrix} \mathbf{\Sigma}_s & \mathbf{\Sigma}_{ac} \\ \mathbf{\Sigma}_{ac} & \mathbf{\Sigma}_t \end{matrix} 
ight| + rac{1}{2} \log \left| egin{matrix} \mathbf{\Sigma}_s & \mathbf{0} \\ \mathbf{0} & \mathbf{\Sigma}_t \end{matrix} 
ight| \ \mathbf{\Sigma}_t &= \mathbf{V} \mathbf{V}^\mathsf{T} + \mathbf{U}_t \mathbf{U}_t^\mathsf{T} + \mathbf{\Sigma} \end{aligned}$$

Terms that depend on test utterances must be evaluated during verification

$$egin{aligned} oldsymbol{\Sigma}_s &= \mathbf{V}\mathbf{V}^\mathsf{T} + \mathbf{U}_s\mathbf{U}_s^\mathsf{T} + oldsymbol{\Sigma} \ oldsymbol{\Sigma}_{ac} &= \mathbf{V}\mathbf{V}^\mathsf{T} \end{aligned}$$

Terms independent of test utterances can be precomputed



# **PLDA vs PLDA with UP**

| Conventional PLDA Scoring Equation   | Other terms needed to be evaluated during verification  |  |
|--|---|--|
| $score = \frac{1}{2}\mathbf{w}_s^T \mathbf{\Phi} \mathbf{w}_s + \mathbf{w}_s^T \mathbf{\Phi} \mathbf{w}_t + \frac{1}{2}\mathbf{w}_t^T \mathbf{\Phi} \mathbf{w}_t + const$                    | None  |  |
| PLDA with UP Scoring Equation  | Other terms needed to be evaluated during verification  |  |
| $score = \frac{1}{2}\mathbf{w}_{s}\mathbf{A}_{s,t}\mathbf{w}_{s} + \mathbf{w}_{s}^{T}\mathbf{B}_{s,t}\mathbf{w}_{t} + \frac{1}{2}\mathbf{w}_{t}^{T}\mathbf{C}_{s,t}\mathbf{w}_{t} + D_{s,t}$ | $egin{aligned} \mathbf{A}_{s,t} &= \mathbf{\Sigma}_s^{-1} - (\mathbf{\Sigma}_s - \mathbf{\Sigma}_{ac} \mathbf{\Sigma}_t^{-1} \mathbf{\Sigma}_{ac})^{-1} \ \mathbf{B}_{s,t} &= \mathbf{\Sigma}_s^{-1} \mathbf{\Sigma}_{ac} (\mathbf{\Sigma}_t - \mathbf{\Sigma}_{ac} \mathbf{\Sigma}_s^{-1} \mathbf{\Sigma}_{ac})^{-1} \ \mathbf{C}_{s,t} &= \mathbf{\Sigma}_t^{-1} - (\mathbf{\Sigma}_t - \mathbf{\Sigma}_{ac} \mathbf{\Sigma}_s^{-1} \mathbf{\Sigma}_{ac})^{-1} \ D_{s,t} &= -rac{1}{2} \log \left  egin{matrix} \mathbf{\Sigma}_s & \mathbf{\Sigma}_{ac} \ \mathbf{\Sigma}_a & \mathbf{\Sigma}_t \end{matrix}  ight  + rac{1}{2} \log \left  egin{matrix} \mathbf{\Sigma}_s & 0 \ 0 & \mathbf{\Sigma}_t \end{matrix}  ight  \ \mathbf{\Sigma}_t &= \mathbf{V} \mathbf{V}^T + \mathbf{U}_t \mathbf{U}_t^T + \mathbf{\Sigma} \end{aligned}$ |  |



#### **Contents**

- 1. Review of i-vector/PLDA
- 2. PLDA with uncertainty propagation (PLDA-UP)
- 3. Fast Scoring for PLDA-UP
- 4. Experiments on NIST 2012 SRE
- 5. Conclusions



#### **Motivation**

Posterior covariance of latent factors:

$$ext{cov}(oldsymbol{\eta}, oldsymbol{\eta}) = \mathbf{L}^{-1} = \left(\mathbf{I} + \sum_{c=1}^{C} N_c \mathbf{T}_c^{\mathsf{T}} oldsymbol{\Sigma}_c^{-1} \mathbf{T}_c 
ight)^{-1}$$

- $N_c$  is proportional to the number of frames in an utterance, which suggests that the posterior covariance matrix  $\mathbf{L}^{-1}$  quantifies the uncertainty through utterance duration.
- If two utterances are of approximately the same duration, their posterior covariance matrices should be similar.



- We proposed grouping i-vectors according to their reliability.
- For each group, i-vectors' reliability is model by a posterior covariance matrix obtained from development data.
- The new PLDA model can be written as:

$$\mathbf{w}_{i,j}^{(k)} = oldsymbol{\mu} + \mathbf{V}\mathbf{h}_i + \mathbf{U}_k\mathbf{z}_{i,j} + oldsymbol{\epsilon}_{i,j}$$

- k is the group identity to which  $\mathbf{w}_{i,j}$  belongs
- I-vectors within the same group share the same loading matrix  $\mathbf{U}_k$  .
- The loading matrices  $\{\mathbf{U}_k|k=1,2,\ldots,K\}$  are obtained from development data.
- Compared with the original PLDA-UP:

$$\mathbf{w}_{i,j} = \boldsymbol{\mu} + \mathbf{V}\mathbf{h}_i + \mathbf{U}_{i,j}\mathbf{z}_{i,j} + \boldsymbol{\epsilon}_{i,j}$$



- We proposed grouping i-vectors according to their reliability.
- For each group, i-vectors' reliability is model by a posterior covariance matrix obtained from development data.
- The new PLDA model can be written as:

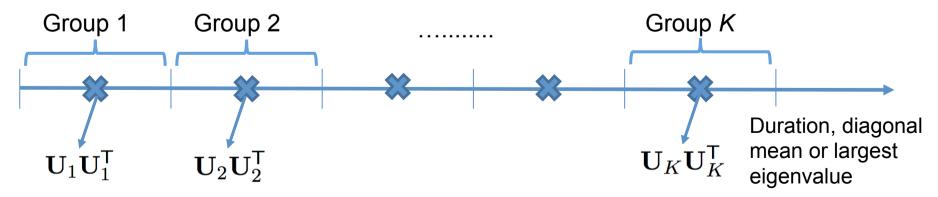
$$\mathbf{w}_{i,j}^{(k)} = oldsymbol{\mu} + \mathbf{V}\mathbf{h}_i + \mathbf{U}_k\mathbf{z}_{i,j} + oldsymbol{\epsilon}_{i,j}$$

- -k is the group identity to which  $\mathbf{w}_{i,j}$  belongs
- I-vectors within the same group share the same loading matrix  $\mathbf{U}_k$  .
- The loading matrices  $\{\mathbf{U}_k|k=1,2,\ldots,K\}$  are obtained from development data.
- Compared with the original PLDA-UP:

$$\mathbf{w}_{i,j} = \boldsymbol{\mu} + \mathbf{V}\mathbf{h}_i + \mathbf{U}_{i,j}\mathbf{z}_{i,j} + \boldsymbol{\epsilon}_{i,j}$$



- Three grouping schemes based on:
  - 1) Utterance duration
  - 2) Mean of diagonal elements of posterior covariance matrix
  - 3) Largest eigenvalue of posterior covariance matrix
- Basic procedures:
  - 1. Compute the posterior covariance matrices from development data
  - 2. For the k-th group, select the representative  $\mathbf{U}_k \mathbf{U}_k^\mathsf{T}$





- During scoring, we find the group identities m and n of the target-speaker i-vector  $\mathbf{W}_s$  and the test i-vector  $\mathbf{W}_t$ .
- Then, we retrieve pre-computed matrices  $\{A_{m,n}, B_{m,n}, C_{m,n}, D_{m,n}\}$  from the repository to compute the score

score = 
$$\frac{1}{2} \mathbf{w}_s^\mathsf{T} \mathbf{A}_{m,n} \mathbf{w}_s + \mathbf{w}_s^\mathsf{T} \mathbf{B}_{m,n} \mathbf{w}_t + \frac{1}{2} \mathbf{w}_t^\mathsf{T} \mathbf{C}_{m,n} \mathbf{w}_t + D_{m,n}$$

Compared with the original PLDA-UP

$$score = \frac{1}{2}\mathbf{w}_{s}\mathbf{A}_{s,t}\mathbf{w}_{s} + \mathbf{w}_{s}^{\mathsf{T}}\mathbf{B}_{s,t}\mathbf{w}_{t} + \frac{1}{2}\mathbf{w}_{t}^{\mathsf{T}}\mathbf{C}_{s,t}\mathbf{w}_{t} + D_{s,t}$$



- During scoring, we find the group identities m and n of the target-speaker i-vector  $\mathbf{W}_s$  and the test i-vector  $\mathbf{W}_t$ .
- Then, we retrieve pre-computed matrices  $\{A_{m,n}, B_{m,n}, C_{m,n}, D_{m,n}\}$  from the repository to compute the score

$$score = \frac{1}{2} \mathbf{w}_s^{\mathsf{T}} \mathbf{A}_{m,n} \mathbf{w}_s + \mathbf{w}_s^{\mathsf{T}} \mathbf{B}_{m,n} \mathbf{w}_t + \frac{1}{2} \mathbf{w}_t^{\mathsf{T}} \mathbf{C}_{m,n} \mathbf{w}_t + D_{m,n}$$

Compared with the original PLDA-UP

$$score = \frac{1}{2}\mathbf{w}_{s}\mathbf{A}_{s,t}\mathbf{w}_{s} + \mathbf{w}_{s}^{\mathsf{T}}\mathbf{B}_{s,t}\mathbf{w}_{t} + \frac{1}{2}\mathbf{w}_{t}^{\mathsf{T}}\mathbf{C}_{s,t}\mathbf{w}_{t} + D_{s,t}$$

# **UP vs UP with Fast Scoring**

| PLDA with UP using fast scoring   | Other Terms needed to be evaluated during verification   |  |  |
|---|--|--|--|
| $\text{score} = \frac{1}{2} \mathbf{w}_s^T \mathbf{A}_{m,n} \mathbf{w}_s + \mathbf{w}_s^T \mathbf{B}_{m,n} \mathbf{w}_t + \frac{1}{2} \mathbf{w}_t^T \mathbf{C}_{m,n} \mathbf{w}_t + D_{m,n}$ | Determine the group index of test utterance  |  |  |
| PLDA with UP using exact scoring  | Terms needed to be evaluated during verification   |  |  |
| $score = \frac{1}{2}\mathbf{w}_{s}\mathbf{A}_{s,t}\mathbf{w}_{s} + \mathbf{w}_{s}^{T}\mathbf{B}_{s,t}\mathbf{w}_{t} + \frac{1}{2}\mathbf{w}_{t}^{T}\mathbf{C}_{s,t}\mathbf{w}_{t} + D_{s,t}$  | $egin{aligned} \mathbf{A}_{s,t} &= \mathbf{\Sigma}_s^{-1} - (\mathbf{\Sigma}_s - \mathbf{\Sigma}_{ac} \mathbf{\Sigma}_t^{-1} \mathbf{\Sigma}_{ac})^{-1} \ \mathbf{B}_{s,t} &= \mathbf{\Sigma}_s^{-1} \mathbf{\Sigma}_{ac} (\mathbf{\Sigma}_t - \mathbf{\Sigma}_{ac} \mathbf{\Sigma}_s^{-1} \mathbf{\Sigma}_{ac})^{-1} \ \mathbf{C}_{s,t} &= \mathbf{\Sigma}_t^{-1} - (\mathbf{\Sigma}_t - \mathbf{\Sigma}_{ac} \mathbf{\Sigma}_s^{-1} \mathbf{\Sigma}_{ac})^{-1} \ D_{s,t} &= -rac{1}{2} \log egin{bmatrix} \mathbf{\Sigma}_s & \mathbf{\Sigma}_{ac} \ \mathbf{\Sigma}_{ac} & \mathbf{\Sigma}_t \end{bmatrix} + rac{1}{2} \log egin{bmatrix} \mathbf{\Sigma}_s & 0 \ 0 & \mathbf{\Sigma}_t \end{bmatrix} \ \mathbf{\Sigma}_t &= \mathbf{V} \mathbf{V}^T + \mathbf{U}_t \mathbf{U}_t^T + \mathbf{\Sigma} \end{aligned}$ |  |  |

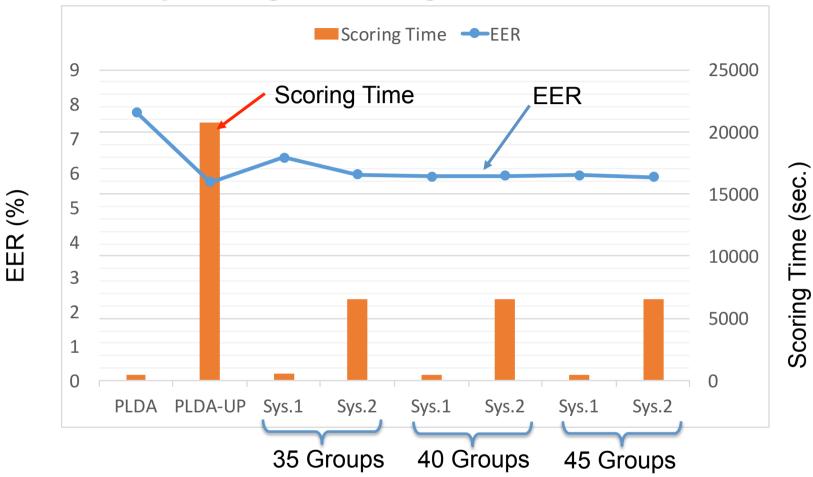


### **Experiments**

- Evaluation dataset: Common evaluation conditions 2 of NIST SRE 2012 core set (truncated to range from 1-42 seconds).
- Parameterization: 19 MFCCs together with energy plus their 1<sup>st</sup> and 2<sup>nd</sup> derivatives → 60-Dim
- UBM: gender-dependent, 1024 mixtures
- Total Variability Matrix: gender-dependent, 500 total factors
- I-Vector Preprocessing:
  - ➤ Whitening by WCCN then length normalization
  - > Followed by LDA (500-dim > 200-dim) and WCCN
- PLDA and PLDA-UP with 150 speaker factors
- Fast Scoring Systems:
  - > System 1: Using Utterance duration
  - > System 2: Using the mean of diagonal element of UU<sup>T</sup>
  - ➤ System 3: Using the largest eigenvalue of UU<sup>T</sup>



## **Comparing Scoring Time and EER**

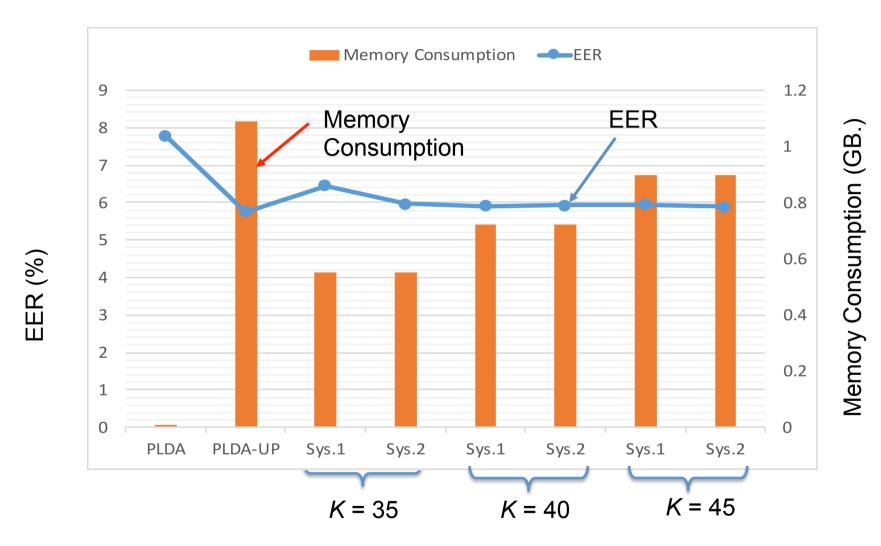


Sys 1: Use utterance duration

Sys 2: Use the mean of diagonal element of UU<sup>T</sup>



#### **Comparing Memory Consumption**

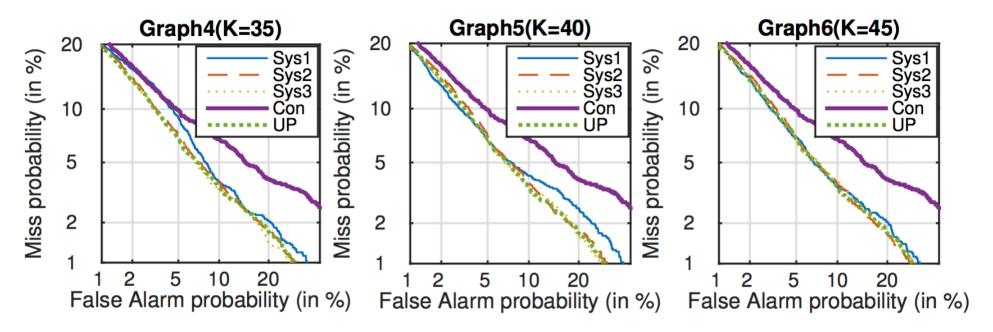


Sys 1: Use Utterance duration

Sys 2: Use the mean of diagonal elements of UU<sup>T</sup>



#### **DET Curves**



Sys 1: Fast scoring based on utterance duration

Sys 2: Fast scoring based on the mean of diagonal element of UU<sup>T</sup>

Sys 3: Fast scoring based on the largest eigenvalue of UUT

Con: Conventional PLDA

**UP:** PLDA with UP (without fast scoring)

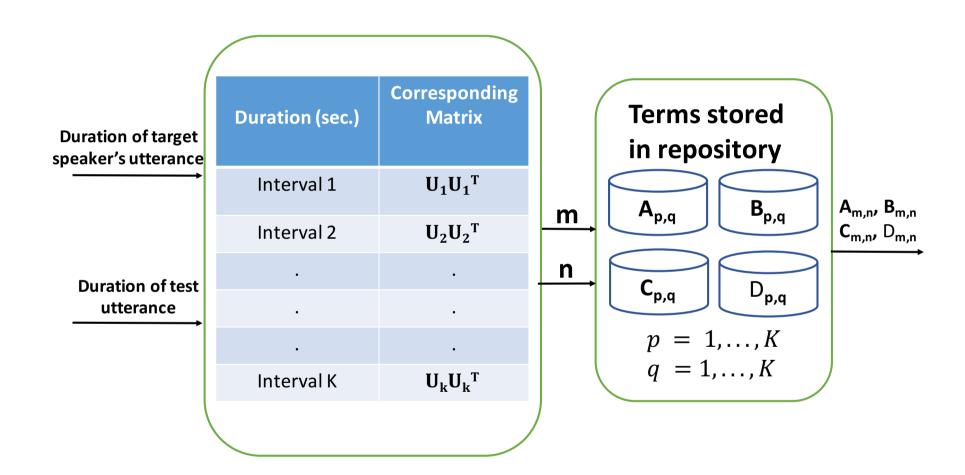
Other than the problematic Sys 1 (using duration), DET curves show that fast scoring Systems can perform as good as PLDA-UP.



#### **Conclusions**

- We proposed a fast scoring method for PLDA with uncertainty propagation.
- Session-dependent loading matrices in UP were substituted by length-dependent matrices. Thus, precomputations are possible.
- Experiments confirm that the proposed method can perform as well as standard UP with only 2.3% of scoring time (Sys .1 K=45).







#### **Results and Discussion**

 Performance of conventional PLDA, PLDA-UP and fast scoring systems.

| Method                  | К  | Male(CC2) |      |        |       |       |       |
|-------------------------|----|-----------|------|--------|-------|-------|-------|
|                         |    | EER(%)    |      | minDCF |       |       |       |
|                         |    | Sys1      | Sys2 | Sys3   | Sys1  | Sys2  | Sys3  |
| Fast Scoring<br>Systems | 20 | 6.21      | 7.02 | 6.17   | 0.640 | 0.685 | 0.654 |
|                         | 25 | 6.07      | 6.35 | 6.00   | 0.635 | 0.658 | 0.646 |
|                         | 30 | 5.96      | 6.07 | 5.93   | 0.632 | 0.632 | 0.648 |
|                         | 35 | 6.45      | 5.97 | 5.91   | 0.633 | 0.631 | 0.643 |
|                         | 40 | 5.91      | 5.93 | 5.85   | 0.641 | 0.641 | 0.649 |
|                         | 45 | 5.95      | 5.89 | 5.96   | 0.633 | 0.642 | 0.636 |
| PLDA                    | -  | 7.77      |      | 0.654  |       |       |       |
| PLDA-UP                 | -  | 5.75      |      | 0.644  |       |       |       |



## **Time and Memory Consumption**

| Method  | К  | Male(CC2) |        |           |          |
|---------|----|-----------|--------|-----------|----------|
|         |    | EER(%)    | minDCF | Time(sec) | Mem.(GB) |
| PLDA    | -  | 7.77      | 0.654  | 412       | 0.01     |
| PLDA-UP | -  | 5.75      | 0.644  | 20729     | 1.09     |
| Sys. 1  | 35 | 6.45      | 0.686  | 510       | 0.55     |
|         | 40 | 5.91      | 0.658  | 492       | 0.72     |
|         | 45 | 5.95      | 0.632  | 497       | 0.90     |
| Sys. 2  | 35 | 5.97      | 0.631  | 6500      | 0.55     |
|         | 40 | 5.93      | 0.641  | 6511      | 0.72     |
|         | 45 | 5.89      | 0.642  | 6502      | 0.90     |