

# Welcome to the **Statistical Methods of Language Technologyb SoSe21** course

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## Topic of this week;

In this first practice class, we are going to focus on three main topics, which will be useful to complete 1st assignment;

- HMM models
- Viterbi Algorithm

## Deadline: 12/17 May

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## HMM

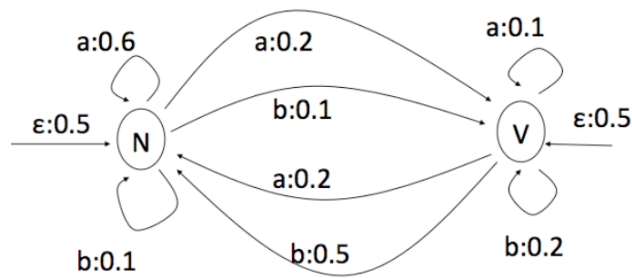
check this link for more hands-on practice on coding backward and forward HMM models and Viterbi algorithm from scratch!

[https://notebook.community/danijel3/ASRDemos/notebooks/HMM\\_FST](https://notebook.community/danijel3/ASRDemos/notebooks/HMM_FST)  
([https://notebook.community/danijel3/ASRDemos/notebooks/HMM\\_FST](https://notebook.community/danijel3/ASRDemos/notebooks/HMM_FST))

## In class Exercises

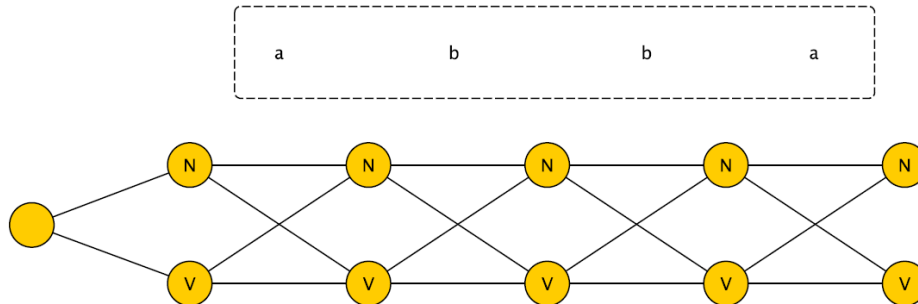
### Problem 4.1 HMM: Probability of observing a sequence

Consider the HMM given



a) For the sequence **abba** , compute the probability  $P(abba)$  of the observation using the **forward** procedure

HINT: fill this HMM diagram



hmm1\_empty

t	$\alpha_N$	$\alpha_V$
1	0.5	0.5
2		
3		
4		
5		

$P(abba) = ? \setminus$

Hint (Lecture notes, slide 20):

## FORWARD PROCEDURE

### 1. Initialization

$$\alpha_i(1) = \pi_i \text{ for } 1 \leq i \leq N$$

### 2. Induction

$$\alpha_j(t+1) = \sum_{i=1}^N \alpha_i(t) \cdot P(z_i \xrightarrow{s^t} z_j) \text{ for } 1 \leq t \leq T, 1 \leq j \leq N$$

### 3. Total

$$P(s^1, \dots, s^T) = \sum_{i=1}^n \alpha_i(T+1)$$

Complexity:  $O(T \cdot N^2)$  multiplications. Much better!

b) For the sequence **abba** , compute the probability  $P(abba)$  of the observation using the

**backward** procedure

t	$\beta_N$	$\beta_V$
1	1.0	1.0
2		
3		
4		
5		

$P(abba) = ? \setminus$

Hint (Lecture notes, slide 21):

## BACKWARD PROCEDURE

### 1. Initialization

$$\beta_i(T+1) = 1 \text{ for } 1 \leq i \leq N$$

### 2. Induction

$$\beta_j(t) = \sum_{i=1}^N \beta_i(t+1) \cdot P(z_j \xrightarrow{s^t} z_i) \text{ for } 1 \leq t \leq T, 1 \leq j \leq N$$

### 3. Total

$$P(s^1, \dots, s^T) = \sum_{i=1}^n \pi_i \beta_i(1)$$

## Problem 4.2 HMM: Best state sequence

For the HMM given in 4.1, what is the sequence of states that marks the path with the highest probability for the input sequence abba, and what is the probability?

**HINT: Viterbi algorithm**

Lecture Notes, slide 24:

## VITERBI ALGORITHM



### 1. Initialization

$$\delta_i(1) = \pi_i \text{ for } 1 \leq i \leq N$$

### 2. Induction

$$\delta_j(t+1) = \max_{i=1..N} \delta_i(t) * P(z_j \xrightarrow{s_t} z_i) \text{ for } 1 \leq j \leq N$$

store backtrace: per state  $j$ , memorize the previous state for  $\delta_j(t+1)$

$$\psi_j(t+1) = \operatorname{argmax}_{i=1..N} \delta_i(t) * P(z_j \xrightarrow{s_t} z_i) \text{ for } 1 \leq j \leq N$$

### 3. Termination:

$$\text{last state in MAXPATH: } z_{\max}^{T+1} = \operatorname{argmax}_{i=1..N} \delta_i(T+1)$$

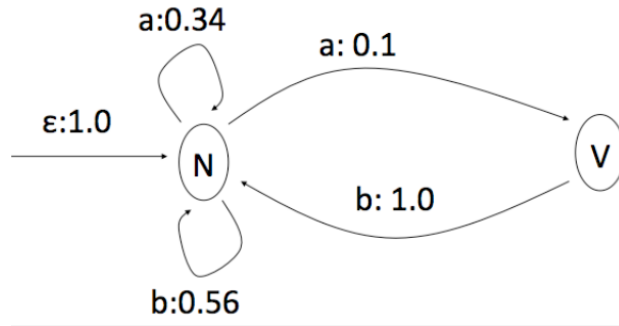
$$\text{read sequence according to: } z_{\max}^t = \psi_{z_{\max}^{t+1}}(t+1)$$

Ties: resolve randomly or store n-best-list.

## HMM: Training

In the lecture, we trained an HMM using sequence ababb. We arrived at the following:

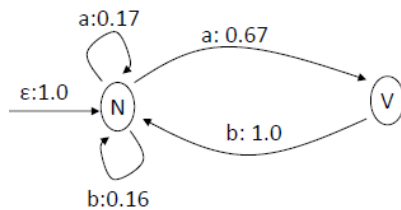
Iteration 2 (HMM2):



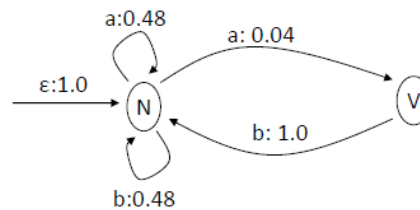
## Training a Markov Chain

Lecture Notes, slide 33-34:

### EXAMPLE: PARAMETER ESTIMATION



'true' HMM:  $P(ababb)=0.0778$



initial random estimate

training sequence: ababb

possible paths:

- NVNVNN
- NVNNNN
- NNNVNN
- NNNNNN

# TWO ITERATIONS

training sequence: ababb

1.

path	$P(\text{path})$	$P(V a,N)$	$P(N b,V)$	$P(N a,N)$	$P(N b,N)$	sum $P(\cdot N)$
NVNVNN	0.00077	0.00154	0.00154	0.0	0.00077	
NVNNNN	0.00442	0.00442	0.00442	0.00442	0.00884	
NNNVNN	0.00442	0.00442	0.00442	0.00442	0.00884	
NNNNNN	0.02548	0.0	0.0	0.05096	0.07644	
sum over paths	0.03509	0.01038	0.01038	0.05970	0.09489	0.165
new $P$		0.06	1.0	0.36	0.58	

2.

path	$P(\text{path})$	$P(V a,N)$	$P(N b,V)$	$P(N a,N)$	$P(N b,N)$	sum $P(\cdot N)$
NVNVNN	0.00209	0.00418	0.00418	0.0	0.00209	
NVNNNN	0.00727	0.00727	0.00727	0.00727	0.01454	
NNNVNN	0.00727	0.00727	0.00727	0.00727	0.01454	
NNNNNN	0.02529	0.0	0.0	0.05058	0.07587	
sum over paths	0.04192	0.01872	0.01872	0.06512	0.10704	0.191
new $P$		0.10	1.0	0.34	0.56	

probability of sequence for iteration 3: 0.0472

a) Train the third iteration (HMM3).

b) Compute the entropy of the HMM in Iteration 2.

**Good luck with your assignment :-)**