Markovian Models for Sequential Data

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Abstract

Hidden Markov Models (HMMs) are statistical models of sequential data that have been used successfully in many applications, especially for speech recognition. We first summarize the basics of HMMs, and then review several recent related learning algorithms and extensions of HMMs, including hybrids of HMMs with artificial neural networks, Input-Output HMMs, weighted transducers, variable-length Markov models and Markov switching state-space models. Finally, we discuss some of the challenges of future research in this area.

keywords: hidden Markov models, learning algorithms, artificial neural networks, weighted transducers, state space models, input-output hidden Markov models, Markov switching models.

1 Introduction

Hidden Markov Models (HMMs) are statistical models of sequential data that have been used successfully in many applications in artificial intelligence, pattern recognition, and speech recognition. The focus of this paper is on **learning algorithms** which have been developed for HMMs and many related models, such as hybrids of HMMs with artificial neural networks [1, 2], Input-Output HMMs [3, 4, 5, 6], weighted transducers [7, 8, 9], variable-length Markov models [10, 11], Markov switching models [12] and switching state-space models [13, 14]. Note that what we call learning here is also called parameter estimation in statistics and system identification in control and engineering. The models and the probability distributions that we talk about in this paper are not assumed to represent necessarily the true relations between the variables of interest. Instead, they are viewed as *tools for taking decisions* about the data, in particular about new data.

The models discussed here, which we call **Markovian models**, can be applied to sequential data which have a certain property described here. First let us remind the reader that the joint probability distribution[1] of a sequence of observations $y_1^T = \{y_1, y_2, \ldots, y_T\}$ can always be factored as

$$P(y_1^T) = P(y_1) \prod_{t=2}^{T} P(y_t | y_1^{t-1}).$$

[1]In this paper, we will use the notation $P(x)$ to mean the probability $P(X = x)$ that random variable X takes the value x, unless the context would make the notation ambiguous.

It would be intractable in general to model sequential data in which the conditional distribution $P(y_t|y_1^{t-1})$ of an observed variable y_t at time t depends on all the details of the previous values y_1^{t-1}. However, the models discussed in this paper share the property that they assume that the past sequence can be **summarized** concisely, often using an unobserved random variable called a **state variable**, which carries all the information from y_1^{t-1} that is useful to describe the distribution of the next observation y_t.

The most common of these models are the HMMs, which are best known for their contribution to advances in automatic speech recognition in the last two decades. A good tutorial on HMMs in the context of speech recognition is [15]. Algorithms for estimating the parameters of HMMs have been developed in the 60's and 70's [16, 17, 18]. The application of HMMs to speech was independently proposed by [19] and [20], and popularized by [21], [22], and [15]. An early review of alternative methods based on HMMs or related to HMMs, also for speech recognition, can be found in the collection of papers [23]. Recently, HMMs have been applied to a variety of applications outside of speech recognition, such as handwriting recognition [24, 25, 26, 27, 28, 29, 30], pattern recognition in molecular biology [31, 32], and fault-detection [33]. The variants and extensions of HMMs discussed here also include language models [34, 35, 11], econometrics [12, 13, 36], time series, and signal processing.

The learning problem for the type of algorithms discussed here can be framed as follows. Given a training set $\mathcal{D} = \{d_1, \ldots, d_N\}$ of N sequences of data and a criterion C for the quality of a model on a set of data (mapping $\mathcal{D}$ and a model to a real-valued scalar), choose a model from a certain set of models, in such a way as to maximize (or minimize) the expected value of this criterion on new data (assumed to be sampled from the same unknown distribution from which the training data was sampled). For a general mathematical analysis of the **learning theory** behind learning algorithms such as those discussed here, see for example [37]. In some applications there is only one sequence of observations $d = y_1^T = \{y_1, y_2, \ldots, y_T\}$, and the new data is simply a continuation of the training data (e.g., time-series prediction, econometry). In other applications there is a very large number of training sequences of different lengths, (e.g., thousands or tens of thousands of sequences, as in speech recognition databases). In some applications, the objective is to model the distribution of a sequence variables, e.g., $P(y_1^T)$. In other applications, the data consists of sequences of "output" variables y_1^T **given** "input" variables x_1^L, and the objective is to model the conditional distribution $P(y_1^T|x_1^L)$. In some of these applications the input and output sequences do not have the same length. For example, in speech recognition, we are interested in the distribution of word sequences given an acoustic sequence.

The next two sections of this paper review the basic elements of traditional HMMs (section 2) and their application to speech recognition (section 3). The remaining sections describe extensions of HMMs and Markovian models related to HMMs, i.e., hybrids with Artificial Neural Networks in section 4, Input-Output HMMs in section 5 (including Markov switching models in section 5.1, asynchronous Input-Output HMMs in section 5.3), generalizations of HMMs called weighted transducers in section 6 (useful to combine many Markovian models), and finally, state space models (Markovian models with continuous state) in section 7.

2 Hidden Markov Models

In this section we remind the reader of the basic definition of an HMM in a tutorial-like way. We formalize the assumptions that are made, and describe the basic elements of algorithms for HMMs. The algorithms to estimate the parameters for HMMs will be discussed in section 5.2 after we have generalized HMMs to Input-Output or conditional HMMs.

A Markov model [38] of order k is a probability distribution over a sequence of variables $q_1^t = \{q_1, q_2, \ldots, q_t\}$ with the following conditional independence property:

$$P(q_t|q_1^{t-1}) = P(q_t|q_{t-k}^{t-1}).$$

Since q_{t-k}^{t-1} **summarizes** all the relevant past information, q_t is generally called a **state variable**. Because of the above conditional independence property, the joint distribution of a whole sequence

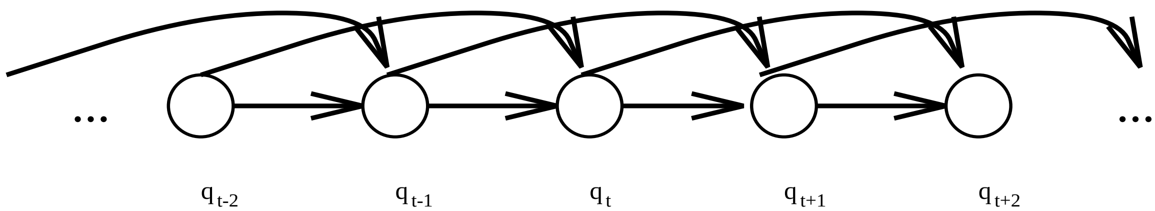

Figure 1: Bayesian network representing the independence assumptions of a Markov model of order 2: $P(q_t|q_1^{t-1}) = P(q_t|q_{t-1}, q_{t-2})$, where $q_1^{t-1} = \{q_1, q_2, \ldots, q_{t-1}\}$
.

can be decomposed into the product

$$P(q_1^T) = P(q_1^k) \prod_{t=k+1}^{T} P(q_t|q_{t-k}^{t-1}).$$

The special case of a Markov model **of order 1** is the one found in most of the models described in this paper. In this case, the distribution is even simpler,

$$P(q_1^T) = P(q_1) \prod_{t=2}^{T} P(q_t|q_{t-1}),$$

and it is completely specified by the so-called **initial state probabilities** $P(q_1)$ and **transition probabilities** $P(q_t|q_{t-1})$.

A **Bayesian network** [39] is a graphical representation of conditional independencies between random variables. A Bayesian network for a Markov model of order 2 is shown in Figure 1. The figure shows a directed acyclic graph (DAG), in which each node corresponds to a random variable. An edge from variable A to variable B implies a causal and direct influence of A on B. The absence of an edge between A and B implies a conditional independence between variables A and B, even though there may exist a path between A and B. Conditioning on intermediate variables on paths between A and B can make A and B independent. More specifically, the joint probability distribution of the set of random variables $V = \{A_1, \ldots, A_n\}$ represented in the graph (with arbitrary connectivity) is given by the product

$$P(A_1, \ldots, A_n) = \prod_{i=1}^{n} P(A_i|\texttt{parents}(A_i))$$

where $\texttt{parents}(A) = \{B \in V|$ there is an edge from B to $A\}$. See [39, 40, 41, 42] for more formal definitions, and pointers to related literature on graphical probabilistic models and inference algorithms for them. Note that all the probabilistic models described in this paper can be cast in the framework of these Bayesian networks.

In many Markovian models, the transition probabilities are assumed to be **homogeneous**, i.e., the same for all time steps. For example, for Markov models of order 1, $P(q_t|q_{t-1}) = P(q_2|q_1)$, $\forall t$. With homogeneous models, the number of parameters is much reduced, and the model can be trained on sequences of certain lengths and generalize to sequences of different lengths. It makes sense to use such models on sequential data which shows temporal translation invariance. Other models, such as Input-Output (or conditional) HMMs (section 5), are inhomogeneous: different transition probabilities are used at different time steps. However, since the transition probabilities are not directly the parameters of the model but are instead obtained as a parameterized function of the previous state and other conditioning variables, the same advantages stated above apply, with more ability to deal with some of the changes in dynamics observed in different parts of the sequences.

In most applications, the state variable is discrete and the conditional distribution of the state variable at time t is given by a multinomial distribution. An exception to this approach is briefly discussed in section 7, with continuous-state HMMs (also called state-space models).

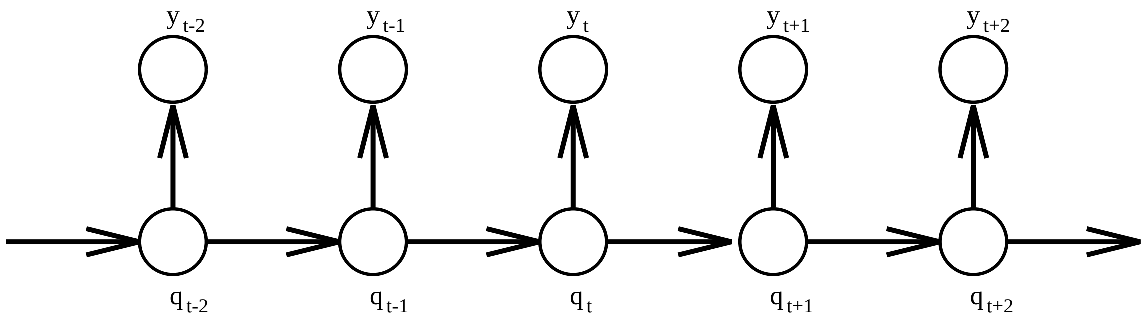

Figure 2: Bayesian network representing graphically the independence assumptions of a Hidden Markov Model (order 1). The state sequence is $q_1, \ldots, q_t, \ldots$, and the output (or observation) sequence is $y_1, \ldots, y_t, \ldots$.

2.1 Hidden State

One problem with Markov models of order k is that they quickly become intractable for large k. For example, for a multinomial state variable $q_t \in \{1, \ldots, n\}$, the number of required parameters for representing the transition probabilities is $O(n^{k+1})$. This necessarily restricts one to using a small value of k. However, most observed sequential data of interest **do not satisfy** the Markov assumption for k small. As stated above, it may however be that the sequential data to be modeled warrants the hypothesis that at time t, past data in the sequence can be summarized concisely by a **state variable**. This is precisely what **Hidden** Markov Models embed: we do not assume that the **observed** data sequence has a Markov property (of low order); however, another, unobserved but related variable (the state variable) is assumed to exist and to have the Markov property (with low order, typically $k = 1$). HMMs are generally taken to be of order 1 because an HMM of order 1 can emulate an HMM of any higher order by increasing the number of values that the state variable can take.

The relation between the observed sequence $y_1^t = \{y_1, \ldots, y_t\}$ and the hidden state sequence q_1^t is shown graphically in the Bayesian network of Figure 2 and by these conditional independence assumptions (for the case of order 1):

$$\boxed{P(y_t | q_1^t, y_1^{t-1}) = P(y_t | q_t)} \tag{1}$$

$$\boxed{P(q_{t+1} | q_1^t, y_1^t) = P(q_{t+1} | q_t)} \tag{2}$$

In simple terms, the **state variable** q_t summarizes all the relevant past values of the observed and hidden variables when one tries to predict the value of the observed variable y_t, or of the next state q_{t+1}.

Because of the above independence assumptions, the joint distribution of the hidden and observed variables can be much simplified, as follows:

$$\boxed{P(y_1^T, q_1^T) = P(q_1) \prod_{t=1}^{T-1} P(q_{t+1} | q_t) \prod_{t=1}^{T} P(y_t | q_t)} \tag{3}$$

The joint distribution is therefore completely specified in terms of

1. the **initial state probabilities** $P(q_1)$,
2. the **transition probabilities** $P(q_t | q_{t-1})$ and,
3. the **emission probabilities** $P(y_t | q_t)$.

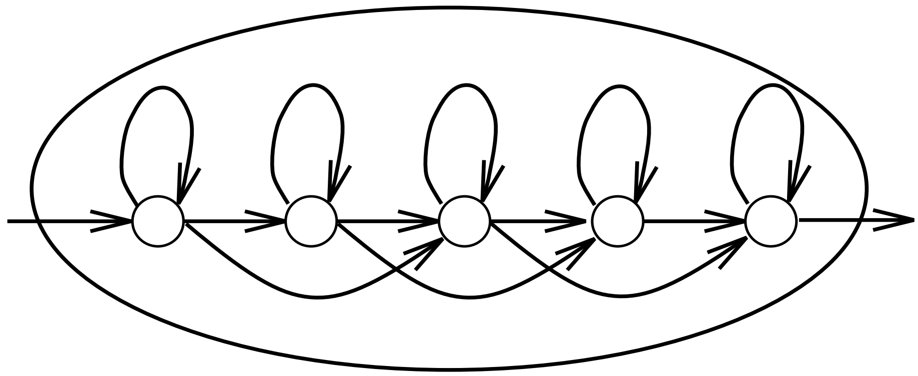

Figure 3: Example of a **left-to-right** topology for an HMM which may be used in a speech recognition system to represent the distribution of acoustic sequences associated with of a unit of speech (e.g., phoneme, word). A node represents a value of the state variable q_t. An arc represents a transition with non-zero probability between two values of the state variable. The oval in this picture corresponds to a symbolic meaning (e.g., a word) associated to the group of states within the oval.

In many applications in which the state variable is a discrete variable, all the state sequences are forced to start from a common **initial state** (i.e., $P(q_1)$ is 1 for this value of the state and 0 for the other values) and end in a common **final state**, and many transition probabilities are forced to have the value 0, using prior knowledge to structure the model. In the speech recognition literature, one often talks of **states** to mean the different values of the state random variable, and of a **transition** between two states (for which the transition probability is non-zero). To represent the structure imposed by the choice of zero on non-zero transition probabilities (i.e., the existence of transitions), one talks of the **topology** of an HMM. Such a topology is represented in a graph such as the one of Figure 3, in which nodes represent values of the state variable (i.e., *states*), and arcs represent *transitions* (i.e., with non-zero probability). Such a graph should not be confused with the graph of Bayesian networks introduced earlier, in which each node represents a random variable.

In a common variant of the above model, the emissions are not dependent only on the current state but also on the previous state (i.e., on the transitions):

$$P(y_1^T, q_1^T) = P(q_1)P(y_1|q_1)\prod_{t=2}^{T} P(q_t|q_{t-1})P(y_t|q_t, q_{t-1}).$$

The computation of $P(y_1^T, q_1^T)$ is therefore straightforward (done in time $O(T)$). However, q_1^T is not observed, and we are really interested in representing the distribution $P(y_1^T)$. Simply marginalizing the joint distribution yields an exponential number of terms (here when q is discrete):

$$P(y_1^T) = \sum_{q_1^T} P(y_1^T, q_1^T)$$

In the case of discrete states, there is fortunately an efficient recursive way to compute the above sum, based on a factorization of the probabilities that takes advantage of the Markov property of order 1. The recursion is not on $P(y_1^t)$ itself but on $P(y_1^t, q_t)$, i.e., the probability of observing a certain subsequence while the state takes a particular value at the end of that subsequence:

$$\begin{aligned} P(y_1^t, q_t) &= P(y_t|y_1^{t-1}, q_t)P(y_1^{t-1}, q_t) \qquad (4) \\ &= P(y_t|q_t)\sum_{q_{t-1}} P(y_1^{t-1}, q_t, q_{t-1}) \\ &= P(y_t|q_t)\sum_{q_{t-1}} P(q_t|q_{t-1}, y_1^{t-1})P(y_1^{t-1}, q_{t-1}) \end{aligned}$$

$$\boxed{P(y_1^t, q_t) = P(y_t|q_t) \sum_{q_{t-1}} P(q_t|q_{t-1}) P(y_1^{t-1}, q_{t-1})} \tag{5}$$

where we used the two Markov assumptions (on the observed variable and on the state) respectively to obtain the second and last equation above. The recursion can be initialized with $P(y_1, q_1) = P(y_1|q_1)P(q_1)$, using the initial state probabilities $P(q_1)$. This recursion is true whether the model is homogeneous or not (and the probabilities can be conditioned on other variables). This recursion is central to many algorithms for HMMs, and is often called the **forward** phase. It allows to compute the **likelihood** function $l(\theta) = \prod_p P(y_1^{T_p}(p)|\theta)$, where θ are parameters of the model which can be tuned in order to maximize the likelihood over the training sequences $y_1^{T_p}(p)$. The computational cost of this recursion is $O(Tm)$ when T is the length of a sequence and m is the number of non-zero transition probabilities at each time step, i.e., $m \leq n^2$ (where n is the number of values that the state variable q_t can take). Note that in many applications $m \ll n^2$ because prior knowledge imposes a structure on the HMM, in the form of zero probability for most transitions.

Once $P(y_1^T, q_T|\theta)$ is obtained, one can readily compute the likelihood $P(y_1^T|\theta)$ for each sequence as follows:

$$P(y_1^T|\theta) = \sum_{q_T} P(y_1^T, q_T|\theta).$$

Note that we sometimes drop the conditioning of probabilities on the parameters θ unless the context would make that notation ambiguous.

2.2 Choice of Distributions

2.2.1 Transition Probabilities

HMMs are conventionally taken to have a discrete-valued hidden state, with a multinomial distribution for q_t (given the previous values of the state). In this paper, we sometimes use the slight abuse of language often found in papers on HMMs for speech recognition and talk about *different states* instead of *different values of the state random variable.*

In the discrete state case, if the model is homogeneous, the transition parameters (for Markov models of order 1) can be represented by a matrix of transition probabilities $A_{i,j} = P(q_t = i|q_{t-1} = j)$. In section 7 we discuss continuous state models, also called state-space models, in which the next-state probability distribution is usually a Gaussian whose mean is a linear function of the previous state.

2.2.2 Discrete Emissions

There are two types of emission probabilities: discrete, for **discrete HMMs**, and continuous, for **continuous HMMs**. In the first case, y_t is a discrete variable, and $P(y_t|q_t)$ is generally taken to be multinomial. If the model is homogeneous in the output distributions, its parameters are given by a matrix with elements $B_{i,j} = P(y_t = i|q_t = j)$. However, in many applications of interest, y_t is multivariate and continuous. To obtain a discrete distribution, two approaches are common:

1. perform a **vector quantization** [43] in order to map each vector-valued y_t to a discrete value $quantize(y_t)$, and use $P(quantize(y_t)|q_t)$ as emission probability, or more generally,
2. use multiple *codebooks* [44], i.e., split the vector variable y_t in sub-vectors y_{ti} which are assumed to be approximately independent, quantize them separately (with maps $quantize_i(y_{ti})$), and use $\prod_i P(quantize_i(y_{ti})|q_t)$ as emission probability. For example, in many speech recognition systems, y_{t1} represents spectral information at time t, y_{t2} represents changes in spectrum, y_{t3} represents the local average of the signal energy at time t, and y_{t4} its time derivative.

2.2.3 Continuous Emissions

For continuous HMMs, the two most commonly used emission distributions are the Gaussian distribution, and the Gaussian mixture,

$$P(y_t|q_t = i) = \sum_j w_{ji} N(y_t; \mu_{ij}, \Sigma_{ij})$$

where $w_{ji} \geq 0$, $\sum_j w_{ji} = 1$, and $N(x; \mu, \Sigma)$ is the probability of observing the vector x under the Gaussian distribution with mean vector μ and covariance matrix Σ. A variant of the continuous HMM with Gaussian mixtures is the so-called semi-continuous HMM [45, 46], in which the Gaussians are shared and the parameters specific to each state are only the mixture weights:

$$P(y_t|q_t = i) = \sum_j w_{ji} N(y_t; \mu_j, \Sigma_j).$$

where the mixture weights play a role that is similar to the multinomial coefficients of the discrete emission HMMs described above.

As in many modeling approaches, there are many discrete features of an HMM which have to be selected by the modeler, based on prior knowledge and/or the data, e.g., the number of values of the state variable, the topology of the HMM (forcing some transition probabilities to zero), the type of distribution for the emissions, which includes such choices as the number of Gaussians in a mixture, etc... In this paper we will basically not address this model selection question and restrict the discussion to the general use of prior knowledge in the topology of speech recognition HMMs, and to the numerical free parameters, i.e., those that are chosen numerically with a learning or parameter estimation algorithm.

2.2.4 Parameter Estimation

For all the above distributions, the EM (Expectation-Maximization) algorithm [47, 16, 17, 18] can be used to estimate the parameters of the HMM in order to **maximize the likelihood function** $l(\theta) = P(\mathcal{D}|\theta) = \prod_p P(y_1^{T_p}(p)|\theta)$ over the set training sequences $\mathcal{D}$ (indiced by the letter p). The EM algorithm itself is discussed in section 5.2.

Other emission distributions of the exponential family (or mixtures thereof) could also be used. In speech and other sequence recognition applications, this algorithm can also be used when the HMM is conditioned by the sequence of correct labels $w_1^L = \{w_1, \ldots, w_L\}$, i.e., one chooses θ which maximizes the product of the class conditional likelihoods $P(y_1^T|w_1^L, \theta)$ over the training sequences.

It should be noted that other criteria than the maximum likelihood criterion can be used to train HMMs, for example to incorporate a prior on parameters, or to make the training more discriminant (focus more on doing the classification correctly). For more complex distributions than those described above or for several learning criteria other than maximizing the likelihood of the data, numerical optimization methods other than the EM algorithm are often used, usually based on the derivative of the learning criterion with respect to the parameters. When possible, the EM algorithm is generally preferred because of its faster convergence properties. These topics will be further discussed in sections 5.2 and 3.5.

2.3 The Viterbi Algorithm

In several applications of HMMs (as in speech recognition and molecular biology applications, for example), the hidden state variable is associated with a particular meaning (e.g., phonemes and words, for speech recognition). To each state corresponds a classification label (and several states are grouped together with the same label, as in Figure 4). To each state sequence corresponds a sequence of classification labels (e.g., words, characters, phonemes). It is therefore useful, given

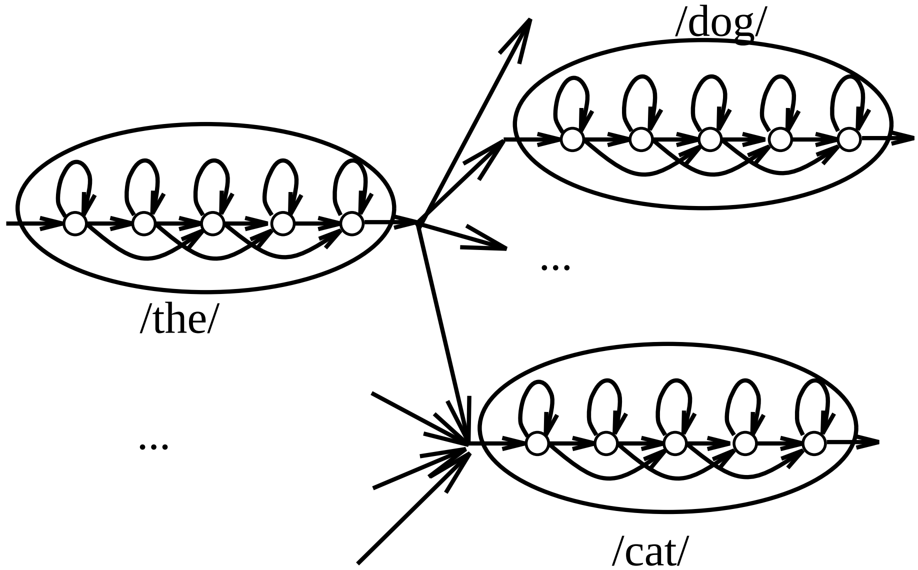

Figure 4: This figure shows part of the topology of an HMM which may be used for recognizing connected words, with groups of state values (represented by nodes here) associated with a meaning, e.g., a word label. A word HMM is represented by an oval that groups the corresponding set of states. A state sequence also corresponds to a sequence of words. Transition probabilities between word models are given by the language model.

an observed sequence y_1^T, to infer the most likely state sequence q_1^T corresponding to it. This is achieved with algorithms that perform the following maximization:

$$\boxed{q_1^{T*} = \text{argmax}_{q_1^T} P(q_1^T|y_1^T) = \text{argmax}_{q_1^T} P(q_1^T, y_1^T)}$$

The Viterbi algorithm [48] finds the above maximum with a relatively efficient recursive solution (of computational cost proportional to the number of non-zero transitions probabilities times the sequence length). This is in fact an application of Bellman's **dynamic programming** algorithm [49]. First let us define

$$V(i,t) = \max_{q_1^{t-1}} P(y_1^t, q_1^{t-1}, q_t = i),$$

which can be computed recursively as follows, using the Markov conditional independence assumptions (equations 1 and 2):

$$V(i,t) = P(y_t|q_t = i) \max_j P(q_t = i|q_{t-1} = j) V(j, t-1) \tag{6}$$

with the initialization $V(i,1) = \max_{q_1} P(y_1|q_1)P(q_1)$. We therefore obtain at the end of the sequence $\max_{q_1^T} P(y_1^T, q_1^T) = \max_i V(i,T)$. If the argmax $j^*(i,t)$ in the above recursion is kept, then the optimal q_1^{T*} can also be obtained in a backward recursion, starting from $q_T^* = \text{argmax}_i V(i,T)$, with $q_{t-1}^* = j^*(q_t^*, t)$. Like the forward phase, the computation cost of the Viterbi algorithm is $O(Tm)$ (where m is the number of non-zero transition probabilities at each time step).

When the number of non-zero transition probabilities m is large, other **graph search algorithms** may be used in order to look for the optimal state sequence. Some are optimal (e.g., the A^* *search* [50]) and others are approximate but faster (e.g., the *beam search* [51]). For very large HMMs (e.g., for speech recognition with several tens of thousands of words), even these methods are not efficient enough. The methods that are employed for such large HMMs are based on progressive search, performing multiple passes. See [52, 53, 54, 55] for more details.

3 Speech Recognition with HMMs

Because speech recognition has been the most common application of HMMs, we will discuss here some of the issues this involves, although this discussion is relevant to many other applications. The basic speech recognition problem can be stated as follows: given a sequence of acoustic descriptors (obtained by pre-processing the speech signal, e.g., spectral information represented by a vector of between approximately 10 and 40 numbers, obtained at a rate of around 10 millisecond per time step), find the sequence of words intended by the speaker who pronounced those words.

3.1 Isolated Speech Recognition

Let us first consider the case of isolated word recognition, which is simpler than connected speech recognition. For isolated word recognition, a single HMM can be built for each word w within a preset vocabulary. With these models one can compute $P(y_1^T|w)$ for each word w within the vocabulary, when an acoustic sequence y_1^T is given. When an a priori distribution $P(w)$ on the words is also given, the most likely word w^* given the acoustic sequence can be obtained by picking the model which maximizes both the acoustic probability and the prior:

$$w^* = \text{argmax}_w P(w|y_1^T) = \text{argmax}_w P(y_1^T|w)P(w) \tag{7}$$

The computational cost for recognition is simply the number of words times the computation of the acoustic probability for a word (forward computation, equation 5). The recognition time can however be significantly reduced by using search techniques mentioned in the previous section.

3.2 Connected Speech Recognition

A more interesting task is that of recognizing connected speech, since users do not like to pause between words. In that case, we can generalize the isolated speech recognition system by considering the mapping from an acoustic sequence to a sequence of words:

$$w_1^{l*} = \text{argmax}_{w_1^L} P(w_1^L|y_1^T) = \text{argmax}_{w_1^L} P(y_1^T|w_1^L)P(w_1^L) \tag{8}$$

In this equation we introduced a **language model** $P(w_1^L)$. See [56] for a collection of review papers on this subject. The language model is a crucial element of modern speech recognition systems (and speech understanding systems, which translate speech into actions), because most word sequences are very unlikely in a particular language, and in a particular semantic context. The quality of the language model of humans may be one of the most important factors in the superiority of speech recognition by humans over machines.

It is clearly not computationally practical to directly enumerate the word sequences w_1^L above. The solutions generally adopted are based on representing the language model in a graphical form and using search techniques to combine the constraints from the acoustic model ($P(y_1^T|w_1^L)$) with those from the language model ($P(w_1^L)$). A very common type of language model is based on restricting the context to word bigrams ($P(w_i|w_{i-1})$) or trigrams ($P(w_i|w_{i-1}, w_{i-2})$). Such language models have a simple Markovian interpretation and can be combined with the acoustic HMMs to build a large HMM in which transition probabilities between HMMs representing a word (possibly in the context of other words) are obtained from the language model. For example, $P(w_i|w_{i-1})$ may be used as a transition probability between the final state of a HMM for word w_{i-1} and the initial state of a HMM for word w_i, as illustrated in Figure 4. When more context is used, different instantiations of each word may exist corresponding to different contexts, making the overall HMM (representing the joint probability $P(y_1^T, w_1^L)$) very large. Such large HMMs are often not represented explicitly in a computer but instead particular instances of a word HMM are "created" when needed by a search algorithm that traverses the large "virtual" HMM. Transducers (see section 6) are an elegant way to represent such complicated data structures in a uniform and mathematically well-grounded framework. The Viterbi or other search algorithms may be used to look for the optimal state sequence. In turn this state sequence corresponds

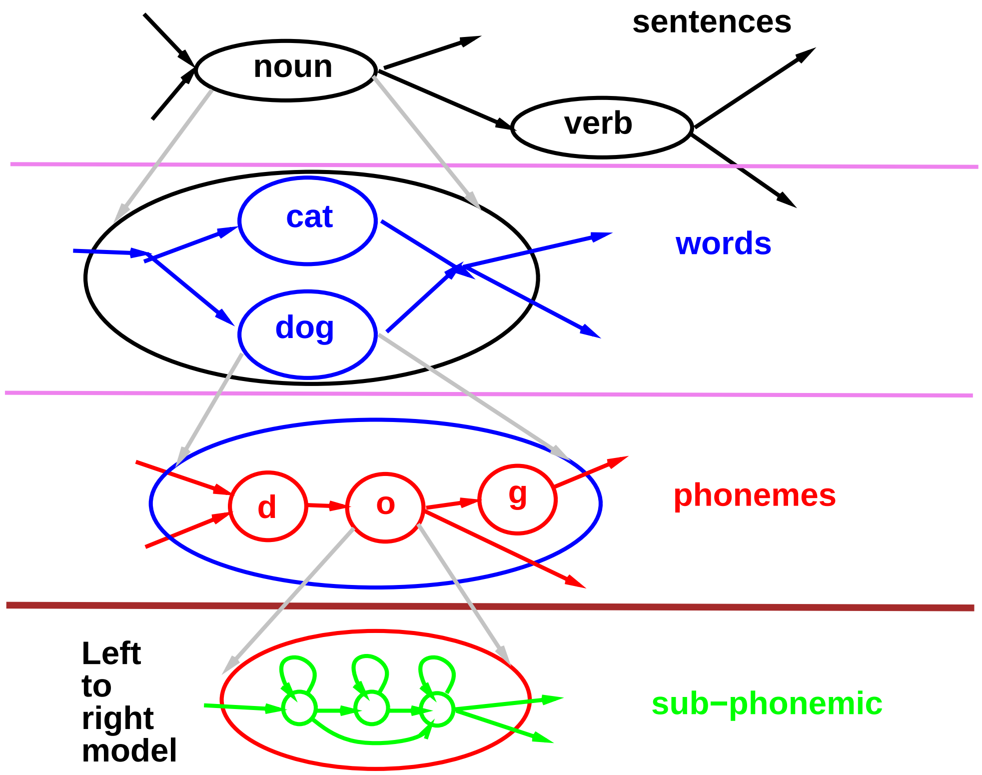

Figure 5: Example of hierarchical organization of speech knowledge in the topology of an HMM. Each level can be represented by a different weighted transducer or acceptor. Arcs represent transitions represent HMM states at a certain level (or groups of states at a lower level). Low-level models (e.g. phoneme models) are shared in many places in the overall HMM.

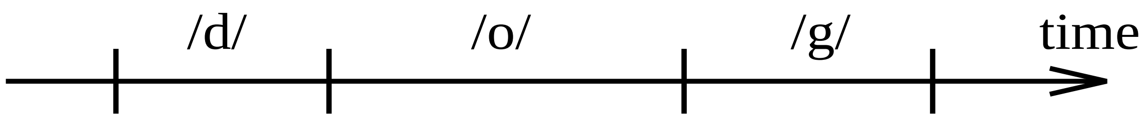

Figure 6: The Viterbi or other search algorithms give a segmentation of the observation sequence in consecutive temporal segments associated with a classification label. Here for example, the temporal segments are associated with speech units for phonemes /d/, /o/, and /g/ (part of a word /dog/, as in Figure 5).

to a sequence of words. Note that the most likely sequence of words may be different from the one obtained from the most likely state sequence, but it would be computationally much more expensive to compute. In practice very good results are obtained with this approximation.

The most likely state sequence also gives a **segmentation** of the speech, i.e., a partition of the observed sequence in consecutive temporal segments, as illustrated in Figure 6.

For a given sequence of **speech units** (e.g., words, phonemes), this segmentation therefore gives an **alignment** between the observed sequence and the "template" that the sequence of speech units represents.

3.3 HMM Topology from A Priori Knowledge

A priori knowledge about an application (such as speech and language) may be used to impose a structure on an HMM and a meaning for the values of the state variable. We have already seen that each state may be associated with a certain label. Furthermore, the **topology** of the HMM can be strongly constrained: most transition probabilities are forced to be zero. Since the number of free parameters and the amount of computation are directly dependent on the number of non-zero transition probabilities, imposing such structure is very useful. Furthermore, imposing such structure can almost completely answer one of the most difficult questions in constructing an HMM (including not only its parameters but also its structure): what should the hidden state represent? The most basic structure that is often imposed on speech HMMs is the **left-to-right** structure: states (e.g. within a word HMM) are ordered sequentially and transitions go from the "left" to the "right", or from a state to itself, as in Figures 3, 4 and 5.

The set of states is generally partitioned in subsets to which a particular linguistic meaning is attached (e.g., phoneme or word, in a particular context). An example of the topology of a part of an HMM for speech recognition is shown in Figure 5. To reduce the number of free parameters and help generalize, designers of speech recognition HMMs use the notion of a **speech unit** [44] (representing a particular linguistic meaning and the associated distribution on acoustic subsequences) which can be re-used (or shared) in many different places of an HMM. The simplest set of speech unit one can think of is simply the phoneme. For example, a speech unit for phoneme /a/ may be used in several higher-level units such as words that contain an /a/ in their linguistic definition. More complex speech units are **context-dependent**: they represent the acoustic realization of a linguistic unit in the context (left or right) of other linguistic units. As illustrated in Figure 5, each word can be pronounced as a sequence of phonemes: each word HMM can be built as a concatenation of corresponding speech units. If there are multiple pronunciations for a word, then a word HMM would be made of several of these concatenations in parallel.

By imposing such a meaning on the values of the state variable, very strong probabilistic assumptions on the relation between the speech signal and the word sequence are made, and these assumptions are known to be wrong. The focus of much current research in this field is therefore to build more faithful models (while keeping them tractable), or make sure that the imperfections of the model do not hurt too much the final decision taking. These assumptions, however, have been found very useful in practice, in order to build the current state-of-the-art speech recognition systems.

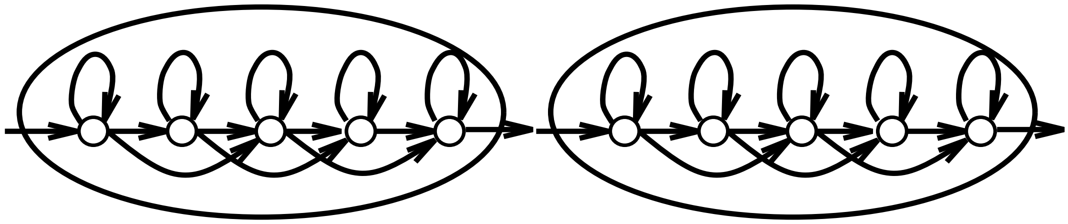

Figure 7: Example of a constrained HMM, representing the conditional distribution $P(y_1^T|w_1^L)$. Here y_1^T is an acoustic sequence and w_1^L is the sequence of two words /the/ and /dog/.

3.4 Performance

The performance of speech recognition systems based on HMMs varies a lot depending on the difficulty of the task. Benchmarks to compare speech recognition systems have been set up by ARPA [57] in the U.S.A.. The difficulty increases with the size of the vocabulary, the variability of the speech among the speakers, and other factors. For example, on the ATIS benchmark (where the task is to provide airline information to users, and the vocabulary has around 2000 words), laboratory experiments yielded around 5% of incorrectly answered queries [58]. This task involves not only recognition but also understanding. On a large vocabulary task set up by ARPA with around 60000 words (no understanding, only recognition), the word error rates reported are below 11%. However, performance of speech recognition systems is often worse in the field than in the laboratories. Speech recognition is now used in commercial applications, as in the AT&T telephone network. This system looks for one of five keywords. It makes an error in less than 5% of the calls and processes around one billion calls per year [58].

3.5 Learning Criteria

In many applications of HMMs such as speech recognition, there are actually two sequences of interest: the observation (e.g., acoustic) sequence, y_1^T, and the classification (e.g. correct word) sequence, w_1^L. The traditional approach to HMM speech recognition is to consider independently a different HMM for each word (or speech unit) and to learn the distribution of acoustic subsequences associated with each word or speech unit. By concatenating the speech units associated with the correct word sequence w_1^L, one can represent the conditional acoustic probability $P(y_1^T|w_1^L)$. An HMM that is constrained by the knowledge of the correct word sequence is called a **constrained model**, and is illustrated in Figure 7. On the other hand, during speech recognition, the correct word sequence is unknown, and all the word sequences allowed by the language model must be taken into account. An HMM that allows all these word sequences is called a **recognition model** (and it is generally much larger than a constrained model). It represents the joint distribution $P(y_1^T, w_1^L)$ (or, when summing over all possible state paths, the unconditional probability $P(y_1^T)$).

A **maximum likelihood** criterion can then be applied to estimate the parameters of the speech units that maximize the constrained acoustic likelihood, $l(\theta) = \prod_p P(y_1^{T_p}(p)|w_1^L(p), \theta)$, over all the training sequences (indiced by p above). For this purpose, the EM or GEM algorithms described in section 5.2 are often used.

The above approach is called **non-discriminant** because it is based on learning the acoustic distribution associated with each speech unit (i.e., **class-conditional density functions**), rather than learning how the various linguistic classes **differ** acoustically. When trying to discriminate between different interpretations w_1^L (i.e., different classes), it is sufficient to know about these differences, e.g, using $P(w_1^L|y_1^T)$ or even directly describing the decision surface in the space of acoustic sequences. The non-discriminant models contain the additional information $P(y_1^T)$. Furthermore, they strongly rely on the assumptions made on the form of the probability density of the acoustic data. Since the models chosen to represent the data are generally imperfect, it has been found that better classification results can often be obtained when the objective of learning is closer to the reduction of the number of classification errors. Several approaches have been proposed to train HMMs with a **discriminant criterion**. The most common are the maximum a posteriori criterion, to maximize $P(w_1^L|y_1^T)$, and the maximum mutual information criterion [59, 60, 61], to maximize $\log \frac{P(y_1^T|w_1^L)}{P(y_1^T)}$. The maximum mutual information criterion is therefore obtained by comparing the log-probability of the constrained model, $\log P(y_1^T|w_1^L)$, with the log-probability the unconstrained recognition model, $\log P(y_1^T) = \log \sum_{w_1^L} P(y_1^T, w_1^L)$ allowing all the possible interpretations (word sequences). Maximizing this criterion attempts to increase the likelihood of the correct (i.e., constrained) model while decreasing the likelihood of all the other models. Other criteria have been proposed to approximate the minimization of the number of classification errors [62, 63].

A gradient-based numerical optimization method is generally used with these criteria: the EM algorithm cannot be used in general (an exception is the synchronous or asynchronous Input-Output HMM with discrete observations, described in section 5).

3.6 Imbalance Between Emission and Transition Probabilities

One problem that is faced in classical applications of HMMs is that, on a logarithmic scale, the range of values that emission probabilities $P(y_t|q_t)$ can take is much larger from that of transition probabilities $P(q_{t+1}|q_t)$, because typically there are only a few allowed transitions from a state to the next state, whereas the space of observations is very large (e.g., continuous).

As a consequence, the path chosen by the Viterbi (or other search) algorithm,

$$q_1^{T*} = \mathrm{argmax}_{q_1^T} P(q_1) \prod_{t=1}^{T-1} P(q_{t+1}|q_t) \prod_{t=1}^{T} P(y_t|q_t), \tag{9}$$

is mostly influenced by the emission probabilities. When comparing two paths with equation 9, what makes the most difference is whether the emissions are well modeled by the sequence of states that is compatible with the topology of the HMM, i.e., with the choice of the existence or non-existence of transitions (obtained by forcing some transitions to have zero probability). In the extreme case, if the numerical value of non-zero transition probabilities are completely ignored, the Viterbi algorithm only does a "dynamic time-warping" match [64] between the observation sequence and the sequence of probabilistic prototypes associated (through the emission distributions) with a sequence of state values in the HMM. Some operational speech recognition models actually ignore transition probabilities altogether, because of this problem.

The distribution of durations associated with each speech unit can in principle be represented by multiple states with a left-to-right structure and appropriate transition probabilities between them. However, because of the imbalance problem, the only constraint on durations that is really effective is the one obtained from the topology of the HMM, i.e., by forcing some transition probabilities to zero. Note that learning algorithms for parametric models, such as the EM algorithm, cannot be used to learn such discrete structure: instead the topology of the HMM is often decided a priori. Ignoring the value of non-zero transition probability corresponds to assigning a uniform probability for the duration within certain intervals and zero outside these intervals.

In section 5 we discuss the recently proposed asynchronous Input-Output HMMs, which could significantly alleviate this problem. Other solutions are heuristics in which the logarithms of transition probabilities and emission probabilities are linearly weighed differently in order to correct this problem. This was used for example in [30].

4 Integrating Artificial Neural Networks and HMMs

Artificial Neural Networks (ANNs) or connectionist models have been successfully used in several pattern recognition and sequential data processing problems. Multi-layered ANNs [65] can represent a non-linear regression or classification model. Several researchers have proposed ways to combine ANNs with HMMs, in particular for automatic speech recognition. The proposed advantages of such systems include more discriminant training, the ability to represent the data with richer, non-linear models (in comparison to Gaussian or discrete models) and the improved incorporation of context (by using as input multiple lagged values of the input variable). Some models (such as the Input-Output HMMs described in the next section) are also designed to learn long-term dependencies better and to eliminate the problem of imbalance between emission and transition probabilities, therefore yielding more effective models of duration. Several new variants of HMMs such as the ANN/HMM hybrids attempt to address some of the modeling weaknesses in HMMs as they are used for speech recognition, such as the incorrectness of the two Markov assumptions (with respect to the interpretation of state values that is made in these models), the poor modeling of phoneme duration (as discussed in section 3.6), and the poor use of some of the contextual information (including both short-term acoustic context and long-term context such as prosody).

A left-to-right HMM can be seen as a flexible template and the Viterbi algorithm as a sophisticated way to align that template to the observed speech. Since ANNs were successful at classifying individual phonemes, initial research focused on using the dynamic programming tools of HMMs in order to go from the recognition of individual phonemes (or other local classification) to the recognition of whole sequences [66, 67, 68, 69, 70, 71, 72, 73, 74, 2]. In some cases [75, 72, 2, 73, 74], the ANN outputs are not interpreted as probabilities, but are rather used as scores and generally combined with a dynamic programming algorithm akin to the Viterbi algorithm to perform the alignment and segmentation.

In some cases the dynamic programming algorithm is embedded in the ANN itself [73, 76]. Alternatively, the ANN can be used to re-score the N-best hypotheses of phoneme segmentation produced with an HMM [77], by assigning posterior probabilities to the phonemes for each of the phonetic segments hypothesized with the HMM. An HMM can also be viewed as a particular kind of **recurrent** [65] ANN [78, 79]. Although the ANN and the HMM are sometimes trained separately, most researchers have proposed schemes in which both are trained together, or at least the ANN is trained in a way that depends on the HMM. The models proposed by Bourlard et al. rely on a probabilistic interpretation of the ANN outputs [67, 68, 1, 80]. The ANN is trained to estimate posterior probabilities of HMM states, given a context of observation vectors, $P(q_t|y_{t-k},\ldots,y_{t-1},y_t,y_{t+1},y_{t+k})$, centered on the current time step. By normalizing these posteriors with state priors $P(q_t)$, one obtains scaled emission probabilities $\frac{P(y_t|q_t)}{P(y_t|y_1^{t-1})}$. These scaled emission probabilities are used in the usual Viterbi algorithm for recognition. Training of the ANN is based on the optimal state sequence obtained from the constrained HMM (with knowledge of the correct word sequence). For each time step, the ANN is supervised with a target value of 1 for the correct state and a target value of 0 for the other states. This procedure has been found to converge and yield speech recognition performance at the level of state-of-the-art systems [1, 80]. Bourlard et al. draw links between this procedure and the EM algorithm; however, this procedure does not optimize a well-defined criterion during training: training is based on the local targets provided by the constrained Viterbi alignment algorithm.

Another approach [2, 81, 30] uses the ANN to transform the observation sequence into a form that is easier to model for an HMM that has simple (but continuous) emission models (e.g., Gaussian or Gaussian mixture). The ANN is used as a non-linear trainable pre-processor or feature extractor for the HMM. In that case, the objective of learning for the combined ANN/HMM system is given by a single criterion defined at the level of the whole sequence, rather than at the level of individual observations or segments (e.g., for phonemes or characters). In some applications of this idea, the ANN is viewed as an "object" spotter (e.g., a phoneme or a character, for speech or handwriting recognition), and the HMM as a post-processor that can align the sequence of outputs from the ANN with a higher-level (e.g., linguistic and lexical) model of the temporal structure of the observed sequences. This model was introduced in [81] for phoneme recognition. It is also described in [2], and was extended to character recognition in [30]. The ANN transforms an input sequence u_1^T into an intermediate observation sequence y_1^T, with a parameterized function $y_1^T = f(u_1^T, \theta)$. For example, this function may capture some of the contextual influences, and transform the input in a way that makes it more invariant with respect to the classifications of interest. A basic idea of the implementation of this model is that the optimization criterion C used to train the HMM is a continuous and differentiable function of the intermediate observations y_t. Therefore, the gradients $\frac{\partial C}{\partial y_t}$ can be used to train the parameters θ of the ANN: gradient descent using the chain rule for derivatives (also called **back-propagation** [65]) yields the parameter gradients

$$\frac{\partial C}{\partial \theta} = \sum_t \frac{\partial C}{\partial y_t} \frac{\partial y_t}{\partial \theta}.$$

for a single sequence. Two criteria have been considered: the maximum likelihood criterion and the maximum mutual information criterion. In both cases the derivatives $\frac{\partial C}{\partial y_t}$ can be obtained from the state posteriors $P(q_t|y_1^T)$ which would have to be computed for the EM algorithm.

In some cases of ANN/HMM hybrids, it is possible with an a priori idea of what the ANN should accomplish to train the ANN and the HMM separately. However, it has been shown experimentally with the above ANN/HMM hybrid how training the ANN jointly with the HMM improves performance on a speech recognition problem [81, 2], bringing down the error rate on a plosive recognition task from 19% to 14%. It has later been shown how using joint training with respect to a discriminant criterion on a handwriting recognition problem [30] reduced the character error rate from 12.4% down to 8.2% (no dictionary), or from 2% down to 1.4% (with a 350-word dictionary). The idea of training a set of modules together (rather than separately) with respect to a global criterion with gradient-based algorithms was proposed several years ago [82, 83, 72].

Another way to integrate ANNs with HMMs in a mathematically clear way is based on the idea of Input-Output HMMs described in the next section.

5 Input-Output HMMs

Input-Output Hidden Markov Models (IOHMMs) [5] (or Conditional HMMs) are simply HMMs for which the emission and transition distributions are conditional on another sequence, called the input sequence, and noted x_1^L. In that case, the observations modeled with the emission distributions are called outputs, and the model represents not the distribution of sequences $P(y_1^T)$ but instead the conditional distribution $P(y_1^T|x_1^L)$. In the simpler models first presented here, the input and output sequences have the same length, but a recent extension (section 5.3) allows input and output sequences of different lengths. Transducers (section 6) which can be seen as generalizations of such conditional distributions, also allow input and output sequences of different lengths. The conditional independence assumption of a synchronous IOHMM are represented in the Bayesian network of Figure 8.

In the simpler case in which the input and output sequences are synchronous, the mathematics of IOHMMs is very similar to that of HMMs but more general. For this reason we will explain the EM algorithm used to train HMMs (and IOHMMs) in this section (in section 5.2). Whereas in ordinary HMMs the emission distributions are given by a homogeneous model $P(y_t|q_t)$, in IOHMMs, they are given by a time-varying conditional model $P(y_t|q_t, x_t)$. Similarly, instead of time-invariant transition probabilities $P(q_t|q_{t-1})$, in IOHMMs we have $P(q_t|q_{t-1}, x_t)$. More generally values of the inputs $x_{t-k}, \ldots, x_t, \ldots, x_{t+k}$ at different time steps around x_t can be used to condition these distributions. Whereas HMMs used for pattern recognition are often trained by choosing parameters θ to maximize the likelihood of the observations given the correct classification sequence, $P(y_1^T|w_1^L, \theta)$, IOHMMs may be trained to maximize the likelihood $P(y_1^T|x_1^L, \theta)$ of decision variables y_1^T given the actually observed variables x_1^L.

In the literature on learning algorithms [4, 5, 6], IOHMMs have been proposed for sequence processing tasks, with complex emission and transition models based on ANNs. In the control and reinforcement learning literature, similar models have been called Partially Observable Markov Decision Processes [84, 85, 3]. In this case, the objective is not to model an output sequence given an input sequence, but rather, to find the input sequence (in fact a sequence of **actions**) which

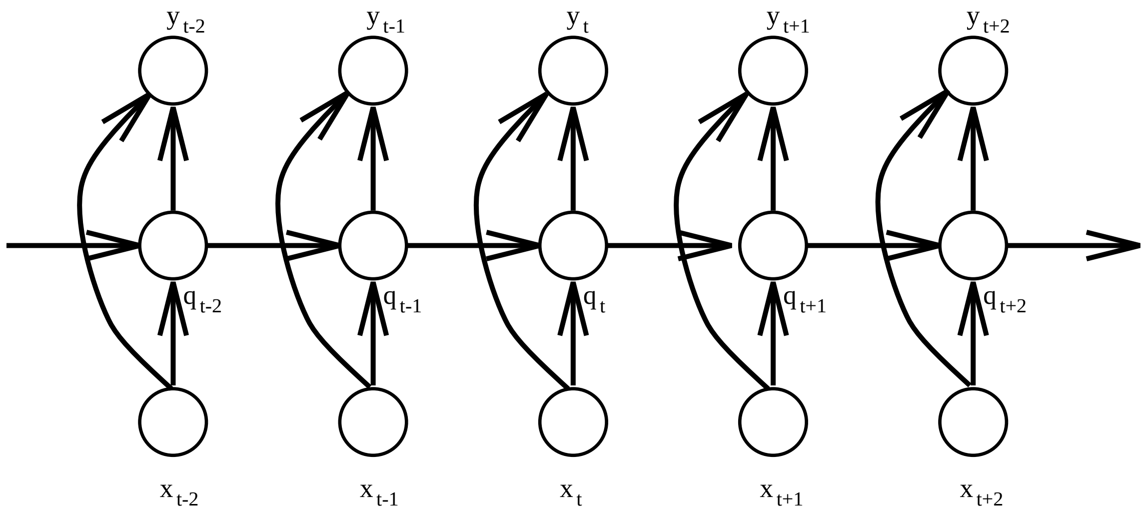

Figure 8: Bayesian network representing graphically the independence assumptions of a synchronous Input-Output Hidden Markov Model. The state sequence is $q_1, \ldots, q_t, \ldots$, the output sequence is $y_1, \ldots, y_t, \ldots$, and the input sequence is $x_1, \ldots, x_t, \ldots$.

minimizes a cost function defined on the sequence of outputs (which are observed). In this case the IOHMM represents the probabilistic relationship between the actions and the observations, with a hidden state variable. Although the HMMs such as those described in section 3 for speech recognition do represent the conditional probability $P(y_1^T|w_1^L)$ of an observation sequence given a classification sequence, this is achieved by deterministically attaching a symbolic meaning to the different values of the state variable. Instead, in IOHMMs, the state variable is stochastically related to the output variable, and for classification problems, one can view the output sequence as the classification sequence and the input (observed) sequence as the conditioning sequence.

Potential advantages of IOHMMs over HMMs are the following:

- When the output sequence is discrete, the training criterion is discriminant, since we use the maximum a posteriori criterion. Furthermore, when the input sequence is also discrete, the EM algorithm can be used even though the training criterion is discriminant.
- The local models (emission and transitions) can be represented by complex models such as ANNs, which are flexible non-linear models more powerful and yet more parsimonious than the Gaussian mixtures often used in HMMs. Furthermore, these ANNs can take into account a wide context (not just the observations at time t but also neighboring observations in the sequence), without violating the Markov assumptions, because there are no independence assumptions on the conditioning input variable. The ANN can even be recurrent [65, 2] (to take into account arbitrarily distant past contexts).
- When the output sequence is discrete (e.g., a sequence of phonemes), the transition probabilities and emission probabilities are generally better matched than in HMMs, thus reducing a problem of imbalance (section 3.6) observed in HMMs for speech recognition. Indeed, the emission probabilities are now representing choices between a small number of classes (rather than a choice between the large number of values the observation variable can take).
- We expect long-term dependencies to be more easily learned in IOHMMs than in HMMs, because the transition probabilities are less ergodic (i.e., the state variable does not "mix" and forget past contexts as quickly). See [86] for a development of this argument and an analysis of the difficulty of learning to represent long-term dependencies in Markovian models in general.

In the next section we describe particular kinds of IOHMMs which have been proposed in the econometrics literature. In the following section, we present the EM algorithm which can be used for training both HMMs and synchronous HMMs.

5.1 Markov Switching Models

Markov Switching Models have been introduced in the econometrics literature [87, 88, 89, 12, 13] for modeling non-stationarities due to abrupt changes of regime in the economy [90, 91, 92, 93, 94, 36].

The point of view taken by most econometricians is to extend time-series regression models by the addition of a discrete hidden state variable, which allows changing the parameters of the regression models when the state variable changes its value.

Consider for example the time-series regression model

$$y_t = \beta_{q_t} x_t + e_t \tag{10}$$

where y_t is the observation (or output) variable at time t, e_t is a random variable with a zero-mean Gaussian distribution, and x_t is a vector of input variables (e.g., past values of y, as in [12], or present and past values of other observed variables). There are different sets of parameters β_{q_t} for the different (discrete) values of the hidden state variable q_t. This basically specifies a particular form for the emission distribution $P(y_t|q_t, x_t)$ of a IOHMM: a Gaussian distribution whose mean is a linear function of x_t, with different parameters for the different values of q_t.

To obtain a complete picture of the joint distribution of y_1^T and q_1^T (given past observed values), one then needs to specify the distribution of the state variable. In most of the cases described in the econometrics literature, this distribution is assumed to be time-invariant, and it is specified by a matrix of transition probabilities (as in ordinary HMMs), although more complicated specifications have been suggested [95, 96, 97, 98, 99].

The representation of the variance of e_t in equation 10 can be made more complex than a single constant parameter: variance can also be a function of the state variable as well as of the input variables. See for example [93, 94] for Markov-switching ARCH models applied to analyzing respectively the changes in variance of stock returns and interest rates.

The parameters of Markov switching models can generally be estimated using the EM algorithm [100, 88, 90, 101] to maximize the likelihood $P(y_1^T|\theta)$ (see next section). Other inference algorithms are used in econometrics applications [102], for filtering, smoothing, and prediction. A **filtering** algorithm is used to compute an estimate of the current distribution $P(q_t|y_1^t, x_1^t)$ for the state given past inputs and outputs. A **smoothing** algorithm is used to compute an a-posteriori estimate of the distribution $P(q_t|y_1^T, x_1^T)$ for the state path, given the whole sequence of inputs and outputs. Finally a **prediction** algorithm allows one to compute the distribution of future states and outputs given past input and output observations.

In section 7, we consider state-space models (in which the hidden state variable is continuous) and hybrids with both discrete and continuous state variables, which have been used in similar time-series modeling applications.

5.2 EM for HMMs and IOHMMs

In this section we will sketch the application of the EM (Expectation-Maximization) algorithm [47] to HMMs [16, 17, 18] and IOHMMs. The papers by Baum et al. present a special case of the EM algorithm applied to discrete emissions HMMs, but were written before the general version of the EM algorithm was described [47].

The basic idea of the EM algorithm is to use a hidden variable whose joint distribution with the observed variable is "simpler" than the marginal distribution of the observed variable itself. In HMMs and IOHMMs, the hidden variable is the state path q_1^T. We have already seen that $P(y_1^T, q_1^T)$ is simpler to compute and represent than $P(y_1^T) = \sum_{q_1^T} P(y_1^T, q_1^T)$. Because the hidden variable is not given, the EM algorithm looks at the expectation (over all values of the hidden variable) of the log-probability of the joint distribution. This expectation, called the auxiliary function, is conditioned on the previous values of the parameters, θ^k, and on the training observations. The E-Step of the algorithm consists in forming this conditional expectation:

$$Q(\theta|\theta^k) = E_q[\log P(\mathcal{Y}, \mathcal{Q}|\mathcal{X}, \theta) \ \mid \mathcal{Y}, \mathcal{X}, \theta^k] \tag{11}$$

where $\mathcal{Y} = \{y_1^{T_1}(1), \ldots, y_1^{T_N}(N)\}$ is the set of N output sequences, and similarly $\mathcal{X}$ and $\mathcal{Q}$ are respectively the sets of N input and N state sequences. The EM algorithm is an iterative algorithm successively applying the E-Step and the M-step. The M-Step consists in finding the parameters θ which maximize the auxiliary function. At the k^{th} iteration,

$$\theta^{k+1} = \text{argmax}_\theta Q(\theta|\theta^k). \tag{12}$$

It can be shown [47] that an increase of Q brings an increase of the likelihood, and this algorithm converges to a local maximum of the likelihood, $P(\mathcal{Y}|\mathcal{X}, \theta)$. When the above maximization cannot be done exactly (but Q increases at each iteration), we have a GEM (Generalized EM) algorithm. The maximization can in general be done by solving the system of equations

$$\frac{\partial Q(\theta|\theta^k)}{\partial \theta} = 0 \tag{13}$$

For HMMs, IOHMMs and state space models with simple enough emission and transition distributions, this can be done analytically. We will discuss here the case of discrete states, where the expectation in equation 11 corresponds to a sum over the values of the state variable, and the solution of equation 13 can be obtained efficiently with recursive algorithms. To see this, we will first rewrite the joint probability of states and observations by introducing indicator variables $z_{i,t}$ with value 1 when $q_t = i$ and 0 otherwise:

$$\log P(y_1^T, q_1^T|x_1^T, \theta) = \sum_{t,i} z_{i,t} \log P(y_t|q_t{=}i, x_t, \theta) + \sum_{t,i,j} z_{i,t} z_{j,t-1} \log P(q_t{=}i|q_{t-1}{=}j, x_t, \theta)$$

The overall joint log-probability for the whole training set is a sum over the training sequences of the above sum. Moving the expectation in equation 11 inside these sums, and ignoring the p indices for sequences within the training set (which would make the notation very heavy):

$$\begin{aligned} Q(\theta|\theta^k) \quad &= \quad \sum_{p,t,i} E_q[z_{i,t}|x_1^T, y_1^T, \theta^k] \log P(y_t|q_t{=}i, x_t, \theta) \\ &\quad + \sum_{p,t,i,j} E_q[z_{i,t}, z_{j,t-1}|x_1^T, y_1^T, \theta^k] \log P(q_t{=}i|q_{t-1}{=}j, x_t, \theta) \end{aligned}$$

Note how in this expression the maximization of Q with respect to the parameters θ of the emission and transition probabilities have been completely decoupled in two separate sums. To simplify the notation (and because they are often ignored in practice by forcing all state sequences to start from the same state) we have ignored the initial state probabilities. In the M-Step, the problem becomes one of simple likelihood maximization for each of the different types of distributions, *but with weights* for each the probabilities in the above sums. These weights are the state posterior probabilities

$$P(q_t{=}i|x_1^T, y_1^T, \theta^k) = E_q[z_{i,t}|x_1^T, y_1^T, \theta^k],$$

and the transition posterior probabilities

$$P(q_t{=}i, q_{t-1}{=}j|x_1^T, y_1^T, \theta^k) = E_q[z_{i,t}, z_{j,t-1}|x_1^T, y_1^T, \theta^k].$$

Let us now see how these posterior probabilities, which we will note $P(q_t|x_1^T, y_1^T)$ and $P(q_t, q_{t-1}|x_1^T, y_1^T)$ to lighten the notation, can be computed with the **Baum-Welch** forward and backward recursions [16, 17, 18].

We have already introduced the **forward recursion** (equation 5), which yields $P(y_1^t, q_t|x_1^T)$ recursively. Note that $P(y_1^t, q_t|x_1^T)$ can be normalized to perform the filtering operation, i.e., to obtain $P(q_t|y_1^t, x_1^t)$.

Using the two Markov assumptions (the equivalent of equations 1 and 2 conditioned on the input sequence), the Baum-Welch **backward recursion** can be obtained:

$$P(y_{t+1}^T|q_t, x_1^T) = \sum_{q_{t+1}} P(y_{t+1}|q_{t+1}, x_{t+1})P(q_{t+1}|q_t, x_{t+1})P(y_{t+2}^T|q_{t+1}, x_1^T)$$

By multiplying the results of the forward and backward recursion and normalizing by the output sequence probability, we obtain the state posteriors (i.e., the smoothed estimates of the state distribution):

$$P(q_t|x_1^T, y_1^T) = \frac{P(y_1^t, q_t|x_1^T)P(y_{t+1}^T|q_t, x_1^T)}{P(y_1^T)}.$$

Similarly, the transition posteriors can be obtained from these two recursions and from the emission and transition probabilities as follows:

$$P(q_t, q_{t-1}|x_1^T, y_1^T) = \frac{P(y_t|q_t, x_t)P(y_1^{t-1}, q_{t-1}|x_1^T)P(y_{t+1}^T|q_t, x_1^T)P(q_t|q_{t-1}, x_t)}{P(y_1^T)}$$

Some care must be taken in performing the forward and backward recursions in order to avoid numerical over or under flow (usually this is accomplished by performing the computation in a logarithmic scale with a small base).

The details of the parameter update algorithm depends on the particular form of the emission and transition distributions. If they are discrete, in the exponential family, or a mixture thereof, then exact (and simple) solutions for the M-Step exist (by using a weighted form of the maximum likelihood solutions for these distributions). For other distributions such as those incorporating an artificial neural network to compute conditional discrete probabilities or the conditional mean of a Gaussian, one can use a GEM algorithm or the maximization of the observations likelihood by numerical methods such as gradient ascent. Note that maximizing Q by gradient ascent is equivalent to maximizing the likelihood by gradient ascent. This can be shown by noting that the quantities computed in the backward pass are in fact gradients of the likelihood with respect to the quantities computed in the forward pass:

$$P(y_{t+1}^T|q_t, x_1^T) = \frac{\partial P(y_1^T)}{\partial P(y_1^t, q_t|x_1^T)}.$$

When the representation of the state variable is more complicated than in ordinary HMMs (e.g., with multiple state variables), performing the E-Step exactly becomes difficult. See for example the models discussed in section 7.1.

5.3 Asynchronous IOHMMs

In a recent paper on asynchronous HMMs [103], it is shown how to extend the IOHMM formalism to the case of output sequences shorter than input sequences, which is normally the case in speech recognition (where the output sequence would typically be a phoneme sequence, and the input sequence a sequence of acoustic vectors). For this purpose the states can either emit or not emit an output at each time step, according to a certain probability (which can also be conditioned on the current input).

When conceived as a generative model of the output (given the input), an asynchronous IOHMM works as follows. At time $t = 0$, an initial state q_0 is chosen according to the distribution $P(q_0)$, and the length of the output sequence l is initialized to 0. At other time steps $t > 0$, a state q_t is first picked according to the *transition distribution* $P(q_t|q_{t-1}, x_t)$, using the state at the previous time step q_{t-1} and the current input x_t. A decision is then taken as to whether or not an output y_l will be produced at time t or not, according to the *emit-or-not distribution*.

In the positive case, an output y_l is then produced according to the *emission distribution* $P(y_l|q_t, x_t)$. The length of the output sequence is increased from $l-1$ to l. The parameters of the model are thus the initial state probabilities, $P(q_0 = i)$, and the parameters of the emit-or-not, emission and transition conditional distribution models, $P(\text{emit} - \text{or} - \text{not at } t|q_t, x_t)$, $P(y_l|q_t, x_t)$ and $P(q_t|q_{t-1}, x_t)$.

The application of the EM algorithm to this model is similar to the one already outlined for HMMs and synchronous IOHMMs, but the forward and backward recurrences require amounts of storage and computation that are proportional to the product of the input and output lengths, times the number of non-zero transition probabilities (whereas ordinary HMMs and synchronous IOHMMs only require resources proportional to the product of the input length times the number of transitions).

A recognition algorithm (which looks for the most likely output and state sequence) can also be derived, similarly to the Viterbi algorithm for HMMs. This recognition algorithm has the same computational complexity as the recognition algorithm for ordinary HMMs, i.e., the number of transitions times the length of the input sequence.

Asynchronous IOHMMs have been proposed for speech recognition [103] but could be used in other applications to map input sequences to output sequences of a different length. They represent a particular type of probabilistic **transducers**, discussed in the next section.

6 Acceptors and Transducers

One way to view an HMM is as a way to weigh various hypotheses. For example, in speech recognition HMMs, different sequences of speech units (corresponding to a subset of the possible state sequences) are associated with different weights (in fact the joint probability of these state sequences and the acoustic sequence). More generally, weighted acceptors and transducers [7, 8, 9] can be used to assign a weight to a sequence (or a pair of input/output sequences). Weighted acceptors and transducers are attractive in applications such as speech recognition and language processing because they can conveniently and uniformly represent and integrate different types of knowledge about a sequence processing task. Another advantage of this framework is that it deals easily with sequences of different lengths. Furthermore, algorithms for transducers and acceptors can be applied to weight structures which include but are not limited to probabilities (and this can be useful when the sequence processing task involves the processing of numbers which do not necessarily have a probabilistic interpretation).

A weighted **acceptor** maps a sequence into a scalar (which may be a probability, for example). A weighted **transducer** maps a pair of sequences into a scalar (which may be interpreted as a conditional probability of one sequence given another one).

Weighted acceptors and transducers can be represented by labeled weighted directed graphs. The label on arcs of an acceptor graph can be an element of the set of "output" values or it can be the special "null symbol". Two labels are associated with the arcs of a transducer graph: the input label and the output label, both of which can take the special "null symbol" value. The output sequence associated with a path of a graph associated with an acceptor or transducer is obtained from the sequence of non-null output values along that path. Because of the null symbol, the input and output sequences need not have the same length.

A speech recognition HMM for which labels are associated with subsets of state values (i.e., speech units) is in fact a transducer, with weights that are probabilities. It represents the joint distribution of speech unit label sequences and acoustic observations sequences. Transducers are convenient to represent the hierarchical structure of linguistic units that designers of speech recognition systems usually embed in HMMs. A language model $P(w_1^L)$ for speech recognition is in fact an acceptor that assigns a probability to every possible sequence of labels in a certain language. An acoustic transducer $P(y_1^t|u)$ assigns a probability to each speech unit u (e.g. a phoneme in a particular context), for a subsequence of acoustic data y_1^t. Intermediate transducers represent the mapping between sequences of speech units and sequences of words, e.g., $P(u_1^N|w_1^L)$.

A generic composition operation [7, 8, 9] allows to combine a cascade of transducers and acceptors, e.g., the joint distribution over acoustics, phonetic speech units, and words (with conditional independence between the different levels),

$$P(w_1^L, u_1^N, y_1^T) = P(y_1^T|u_1^N)P(u_1^N|w_1^L)P(w_1^L),$$

integrates different levels of knowledge about the data (e.g., as in the hierarchical representation of speech shown in Figure 5).

Search algorithms (like the Viterbi algorithm, beam search, A^*, etc...) can be used to look for the most likely sequence of values for all the intermediate variables (e.g., states in HMMs, speech units, words).

6.1 Generalized Transducers

A way to generalize transducers was recently proposed [104] which allows any kind of data structure to be used as "labels" (instead of discrete symbols) in the sequences to be processed, and allows the transducers and acceptors to have parameters that are learned with respect to a global criterion.

In this framework, data processing is viewed as a transformation of directed acyclic weighted graphs into other directed acyclic weighted graphs. These graphs are different from the graphs which may be used to represent transducers and acceptors. They have a start node and an end node, and they typically represent a set of hypotheses: each path from an initial node to a final node corresponds to a distinct hypothesis, with a weight that is the sum (or the product) of the weights on the individual arcs. When normalized over all the paths, these path weights can be formally interpreted as probabilities for different hypotheses (conditional on the assumption that the correct hypothesis is one of those represented in the graph). Note again that although these weights can be formally interpreted as probabilities, they should be viewed as tools for decision-taking, rather than the actual and true probabilities that certain events would take place.

An object that maps one such graph to another one is called a **transformer** and can be viewed as a generalization of a transducer. Many transformers can be stacked on top of each other, in a processing style that resembles the multi-layer neural networks, but in which the intermediate variables are not simple numeric vectors but instead graphs representing a set of sequential interpretations for some data, with arbitrary data structures attached to the arcs of the graph.

In a typical sequence recognition application, a learning criterion is defined at the last level of the transformers cascade, e.g., as in the maximum mutual information criterion, to maximize the weight (or posterior probability given the input data) of the hypotheses corresponding to a correct interpretation of the data, and minimize the score or probability of alternative interpretations of the data. As in multi-layer neural networks, the parameters of a transformer can be learned by propagating gradients with respect to this criterion in the reverse direction.

This approach was successfully used as part of a document analysis system [104] that reads amounts from check images. It is used by customers of NCR to process millions of checks per day. The transducers cascade incorporates a sequence of processing stages, such as generating field location hypotheses, segmentation hypotheses, isolated character recognition hypotheses, and a language model.

6.2 Variable Length Markov Models

In this section we will briefly mention some constructive learning algorithms for acceptors and transducers, which learn to process discrete sequences (e.g., for language modeling tasks).

A Variable Length Markov Model [10] is a probability model over strings in which the state variable is not hidden: its value is a deterministic function of the past observation sequence. However, this function uses more or less of the past sequence for different contexts, hence the name, variable length Markov model. For subsequences which are frequent, a deeper context is maintained. The probability of a sequence has the form

$$P(y_1^T) = \prod_t P(y_t|y_{t-d(y_1^{t-1})}^{t-1}),$$

where $d(y_1^{t-1})$ is the depth of context when all the preceding symbols are y_1^{t-1}. When $d = 0$ the next output distribution is unconditional. A tree of suffixes for past contexts is used to efficiently represent this distribution, with each node representing a particular context y_{t-d}^{t-1}, and the children of a node representing contexts that are deeper by one time step. A constructive, on-line (one-pass), learning algorithm was proposed to adaptively grow this tree [10]. Each node of the tree at depth d represents a particular value y_{t-d}^{t-1} of the context of depth d, and may be associated with a distribution over the next symbol y_t. The basic idea is to add a child to a node (i.e., deeper context for certain values of the context) when one measures a sufficiently large Kullback-Liebler divergence (or relative entropy) of the next-output distribution of the child from that of the parent node. The potential branching factor of the tree is equal to the size of the alphabet for y_t, but most nodes may have much fewer children.

More recently, an extension of this idea to probabilistic but synchronous transducers was proposed [11]. The conditional distribution of an output sequence y_1^T given an input sequence x_1^T has the form

$$P(y_1^T|x_1^T) = \prod_t P(y_t|x_{t-d(x_1^{t-1})}^t)$$

and it can also be represented by a similar tree, where each node represents a particular input context, associated with a distribution on the next output given that input context, and the root is associated with the unconditional distribution of the next output. An on-line, one-pass, constructive learning algorithm for suffix tree transducers is proposed that adaptively grows the tree when new contexts are encountered (possibly up to a maximum depth D). A simple pruning algorithm can be used to discard deep nodes with low posterior probability (i.e., the normalized product of the probability of emitting the right data, times a prior which depends exponentially on the depth). Using these posteriors, a mixture over a very large family of such trees can be formed, whose generalization performance tracks that of the best tree in that family [11]. These algorithms were used in language modeling [34, 11] and handwritten character recognition [35].

7 State Space Models

In this section we draw a few connections between HMMs (which traditionally are based on a discrete hidden state) and state space models, which can be seen as HMMs with a continuous vector state variable.

To keep the mathematics tractable, most state space models are restricted to a transition model which is Gaussian with a mean vector that is a linear function of the previous state (and possibly of the current inputs, for input/output models):

$$P(q_t|q_{t-1}, x_t) = N(q_t; Aq_{t-1} + Bx_t, \Sigma(q_{t-1}, x_t))$$

where $N(x;\mu,\Sigma)$ is the probability of observing vector x under a Gaussian distribution with mean μ and covariance matrix Σ. A and B are matrices which are parameters of the model. Various models for the covariance $\Sigma(q_{t-1}, x_t)$ have been proposed: it may be constant, or it may depend on the previous state and the current input. Like the Markov switching models introduced earlier, state space models are more generally expressed functionally:

$$q_t = Aq_{t-1} + Bx_t + v_t,$$

where v_t is a zero-mean Gaussian random variable. Similarly, a Gaussian emission model can be expressed as in equation 10.

The **Kalman filter** [105] is in fact such a model, and the associated algorithms allow to compute $P(q_t|x_1^t, y_1^t)$ in a forward recursion (thus solving the filtering problem). Similarly to Markov switching models, a backward recursion (the Rauch equations [106]) allows to compute the posterior probabilities $P(q_t|x_1^T, y_1^T)$ for $T > t$ (thus solving the smoothing problem).

In the context of real-time control and other applications where learning must be on-line, numerical maximization of the likelihood can be performed recursively with a second-order method which requires only gradients [107]. For off-line applications, the EM algorithm can also be used [108], with a backward pass that is equivalent to the Rauch equations.

7.1 Hybrids of Discrete and Continuous State

One disadvantage of the discrete representation of the state is that it is an inefficient representation in comparison to a distributed representation with multiple state variables. When the state variable can take n values, only $O(logn)$ bits of information about the past of the observation sequence are carried by its value. For example, if instead n binary variables were used, exponentially more bits would be available. In general such models would be very expensive to maintain, but so-called factorial HMMs [109] have been proposed with such properties. On the other hand, models with a continuous-valued state have been typically restricted to a linear-Gaussian model, again for reasons of computational tractability.

To model both the abrupt and gradual changes in time series, several researchers have in fact proposed hybrids of state space models and discrete-state HMMs (or IOHMMs), also known as state space models with switching, or jump-linear systems. See [110] and [14] for a review of such models. Many early models assume that some of the parameters of the distribution are known a-priori, and others [13] approximate the EM algorithm with a heuristic, because the E-step would require exponential computations. Others [111, 112] used expensive Monte-Carlo simulations to address this problem. Instead, in [14], a function that is a lower bound on the log likelihood is maximized with a tractable algorithm. This paper uses the idea of **variational approximation** that has already been proposed in [113] for other intractable models. A simpler version of this idea used in physics is the mean-field approximation [114] for statistical mechanics systems.

8 Conclusions and Challenges for Future Research

Hidden Markov models are powerful models of sequential data which have already been successfully used in several applications, notably speech recognition. They could be applied in many other domains. Many extensions and related models have been proposed in recent years, making such models applicable to an even wider range of learning tasks. Many interesting questions remain unanswered, but recent research suggests several promising directions.

- Much research focuses on designing models that better reflect the data, for example trying to remedy the discrepancy between the Markov assumptions (which simplify the mathematics and the algorithms) and the interpretations forced on the state variable (e.g., in speech recognition). In this context, hybrids of HMMs and ANNs and other recent models such as asynchronous Input-Output HMMs are promising but a clear superiority in performance with respect to ordinary HMMs remains to be shown.

- One important other issue that was not yet directly discussed in this paper is that of learning an appropriate representation for the hidden state in Markovian models. In most current applications (such as speech recognition, and econometric applications of IOHMMs and state space models), a lot of prior knowledge must be applied to the definition of what the hidden state represents in order to successfully learn what remains to be learned.

  What happens when we try to learn what the hidden state should represent? The state variable keeps some informations about the past sequence and discards others. It therefore captures the temporal dependencies. In [86], it was shown that, for Markovian models (including HMMs, IOHMMs, Markov switching models and Partially Observable Markov Decision Processes), learning of long-term dependencies in sequential data becomes exponentially more difficult as the span of these dependencies increases. However, it was found that this problem is not as bad for conditional models (such as IOHMMs, conditional Markov switching models and Partially Observable Markov Decision Processes) because the state to next-state transformation, being conditioned with extra information, is generally more deterministic.

  One promising direction that was proposed to manage this problem is to split the state variable in multiple sub-state variables [109], which may operate at different time scales [115], since the "slow" variables can more easily represent longer-term context.

- The above models raise the general problem of intractability of the computation of the likelihood (or of the E-Step of the EM algorithm). To address such problems, [113] recently introduced a promising methodology of variational approximation based on tractable substructures in the Bayesian network. This idea was applied to hybrids of continuous and discrete state variables [14].
- Transducers offer a generalization of Markovian models that can be applied to a wide range of learning tasks in which complex a priori structural knowledge about the task is to be smoothly integrated with learning from examples. Local probabilistic assumptions and interpretations of the numbers that are processed by the learning algorithm may be wrong (inconsistent with the data), and the normalization imposed by probabilities may correspond to too strong assumptions about the correct solution. Some of the difficulties inherent in making such probabilistic assumptions and interpretations can be avoided by removing the local probabilistic assumptions and delaying the probabilistic interpretation to the final level of decision.
- The problem of non-stationary time-series is addressed to a certain extent by IOHMMs and Markov switching models, as long as the new regimes in the time series resemble already seen regimes. However, models that can constructively add new states and new distributions (to the extent that the amount of information in the data permits it) would better reflect many time series (such as those studied by econometricians). In this vein, we have briefly mentioned variable-length Markov models (section 6.2) that add more context to the state variable as more training data is encountered. With such constructive algorithms even more than with parametric models, a careful balance between fitting the data and allowing more capacity for representing it must of course be found to avoid overfitting.
- An interesting direction of research, in particular for speech and language processing applications, concerns the higher-level tasks of understanding and man-machine dialogue. Some advocate a complete integration of the recognition task with the understanding and decision-taking modules, to drive the learning with the effect of the actions taken by the machine, using for example methodologies developed in the reinforcement learning community.

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