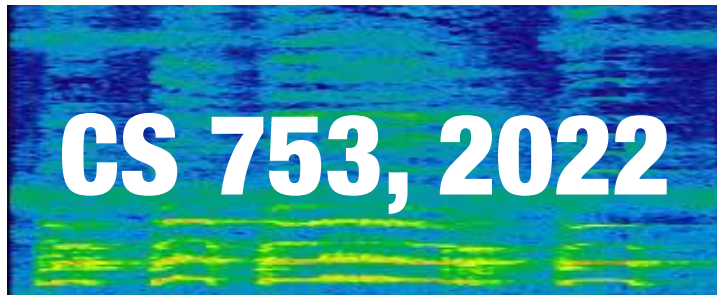


HMMs for Acoustic Modeling

Live Session

A small rectangular spectrogram image with a blue and green color scheme, showing horizontal lines of varying intensity. The text "CS 753, 2022" is overlaid in white.

CS 753, 2022

Instructor: Preethi Jyothi, IITB

Around the world

wer_are_we

WER are we? An attempt at tracking states of the art(s) and recent results on speech recognition. *Feel free to correct!* (Inspired by [Are we there yet?](#))

WER

LibriSpeech

(Possibly trained on more data than LibriSpeech.)

WER test- clean	WER test- other	Paper	Published	Notes
5.83%	12.69%	Humans Deep Speech 2: End-to-End Speech Recognition in English and Mandarin	December 2015	<i>Humans</i>
1.8%	2.9%	HuBERT: Self-Supervised Speech Representation Learning by Masked Prediction of Hidden Units	June 2021	CNN-Transformer + Transformer LM (Self-Supervised, Libri-light-60K Unlabeled Data)
1.9%	3.9%	Conformer: Convolution-augmented Transformer for Speech Recognition	May 2020	Convolution-augmented-Transformer(Conformer) + 3-layer LSTM LM (data augmentation, SpecAugment)

Role-Playing Seminars

ROLE	Description	Evaluation/Due	Score
------	-------------	----------------	-------

Role-Playing Seminars

ROLE	Description	Evaluation/Due	Score
Talk Presentation	Give a 15-20 min talk (as the author) to clearly explain the main ideas in the paper	According to talk schedule	8

Role-Playing Seminars

ROLE	Description	Evaluation/Due	Score
Talk Presentation	Give a 15-20 min talk (as the author) to clearly explain the main ideas in the paper	According to talk schedule	8
Scientific Reporter	Write a technical article about the paper for a non-specialist but general CS audience	Due towards the end of the semester	5

Role-Playing Seminars

ROLE	Description	Evaluation/Due	Score
Talk Presentation	Give a 15-20 min talk (as the author) to clearly explain the main ideas in the paper	According to talk schedule	8
Scientific Reporter	Write a technical article about the paper for a non-specialist but general CS audience	Due towards the end of the semester	5
Peer Reviewer	Provide a full review of the paper	Reviews will be discussed in the same session as the talk	4

Role-Playing Seminars

ROLE	Description	Evaluation/Due	Score
Talk Presentation	Give a 15-20 min talk (as the author) to clearly explain the main ideas in the paper	According to talk schedule	8
Scientific Reporter	Write a technical article about the paper for a non-specialist but general CS audience	Due towards the end of the semester	5
Peer Reviewer	Provide a full review of the paper	Reviews will be discussed in the same session as the talk	4
Poster Presentation	Prepare a poster visualising the main highlights of the paper	GatherTown poster session at the end of the semester	5

Role-Playing Seminars

ROLE	Description	Evaluation/Due	Score
Talk Presentation	Give a 15-20 min talk (as the author) to clearly explain the main ideas in the paper	According to talk schedule	8
Scientific Reporter	Write a technical article about the paper for a non-specialist but general CS audience	Due towards the end of the semester	5
Peer Reviewer	Provide a full review of the paper	Reviews will be discussed in the same session as the talk	4
Poster Presentation	Prepare a poster visualising the main highlights of the paper	GatherTown poster session at the end of the semester	5
Hacker	Implement a small part/simplified version of the paper	Code/demo submission after the final exams	8

Role-Playing Seminars

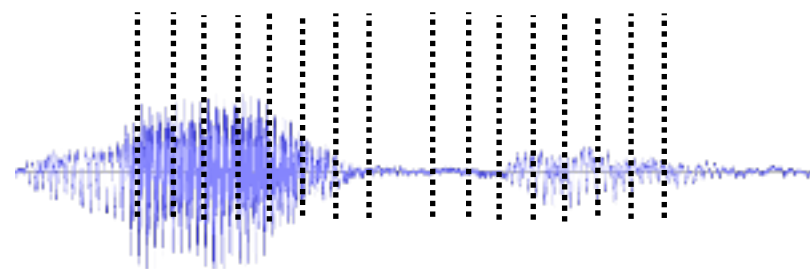
ROLE	Description	Evaluation/Due	Score
Talk Presentation	Give a 15-20 min talk (as the author) to clearly explain the main ideas in the paper	According to talk schedule	8
Scientific Reporter	Write a technical article about the paper for a non-specialist but general CS audience	Due towards the end of the semester	5
Peer Reviewer	Provide a full review of the paper	Reviews will be discussed in the same session as the talk	4
Poster Presentation	Prepare a poster visualising the main highlights of the paper	GatherTown poster session at the end of the semester	5
Hacker	Implement a small part/simplified version of the paper	Code/demo submission after the final exams	8

30

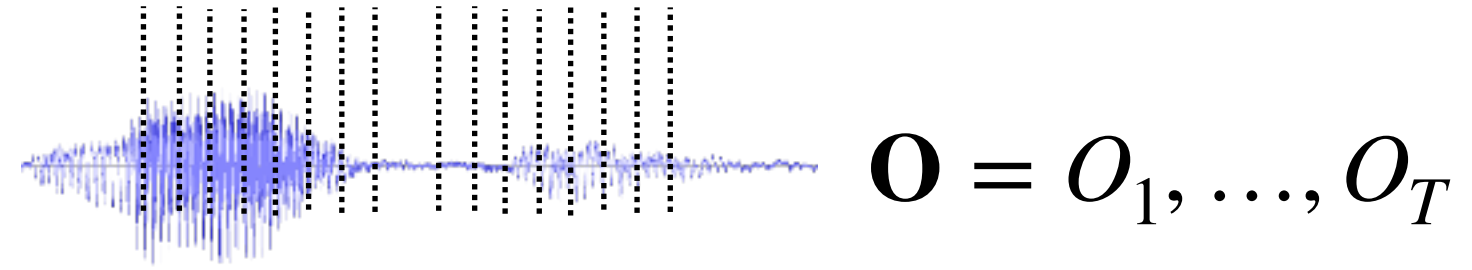
Summary: Training



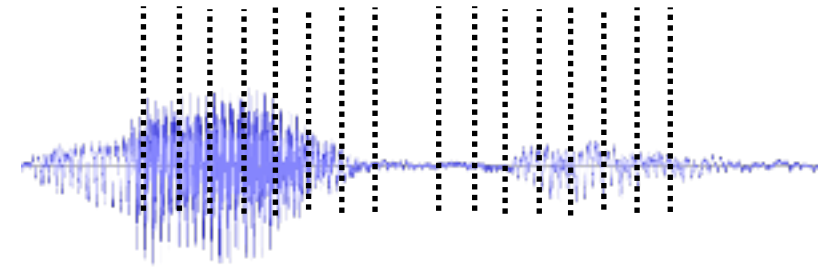
Summary: Training



Summary: Training

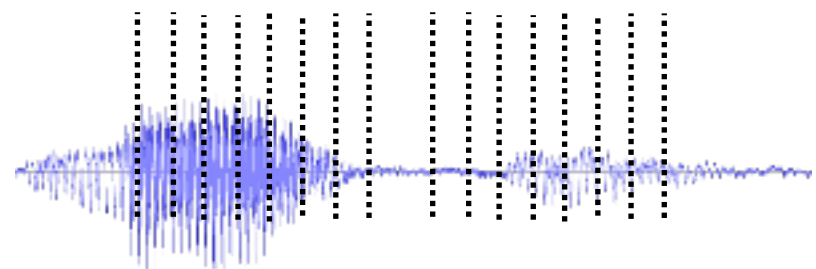


Summary: Training



O = O_1, \dots, O_T **and** **w** = w_1, \dots, w_M

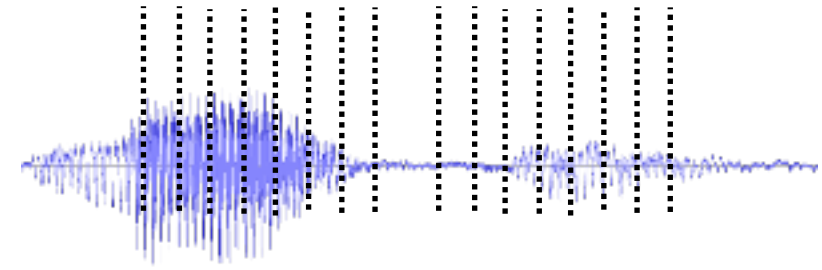
Summary: Training



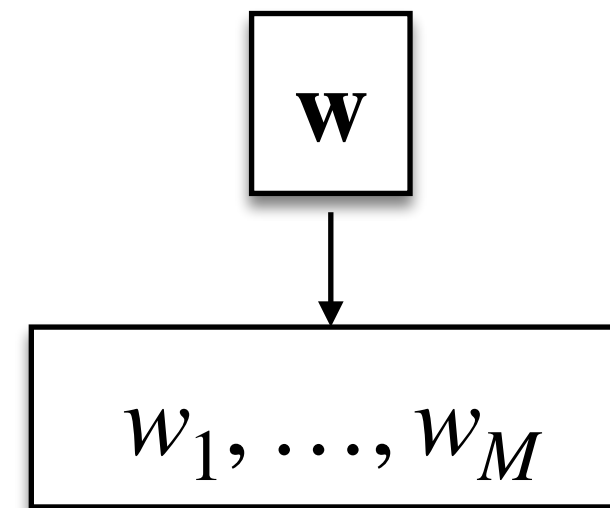
O = O_1, \dots, O_T **and** **w** = w_1, \dots, w_M

w

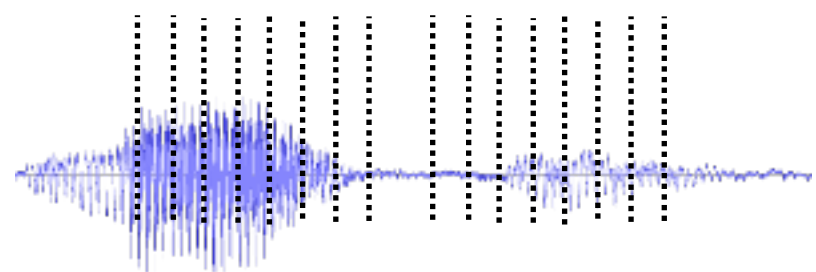
Summary: Training



$\mathbf{O} = O_1, \dots, O_T$ and $\mathbf{w} = w_1, \dots, w_M$



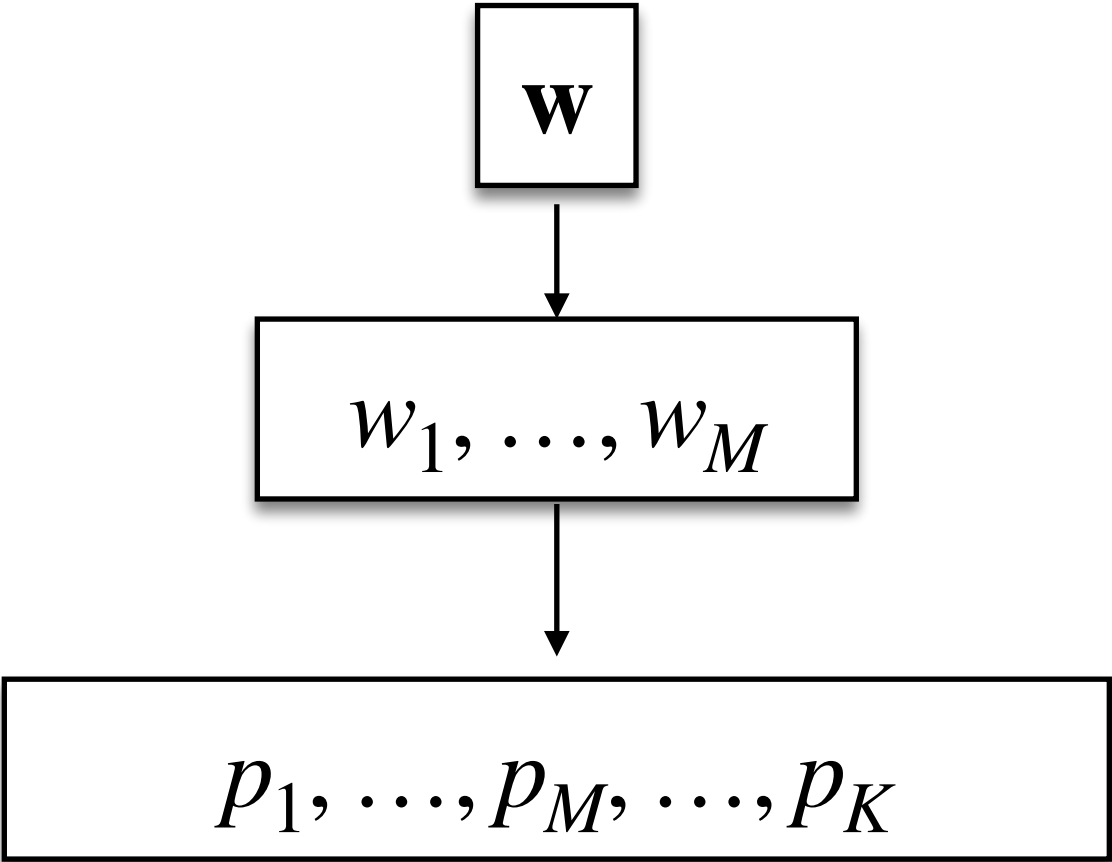
Summary: Training



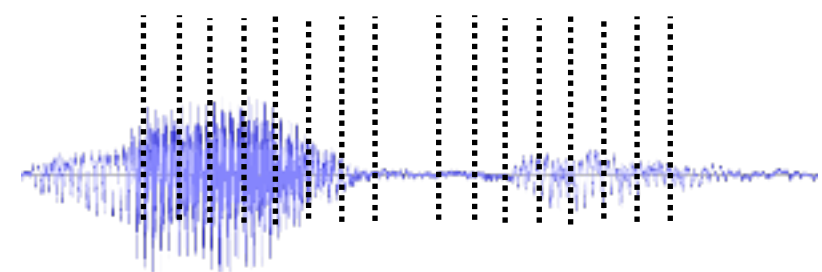
$$\mathbf{O} = O_1, \dots, O_T$$

and

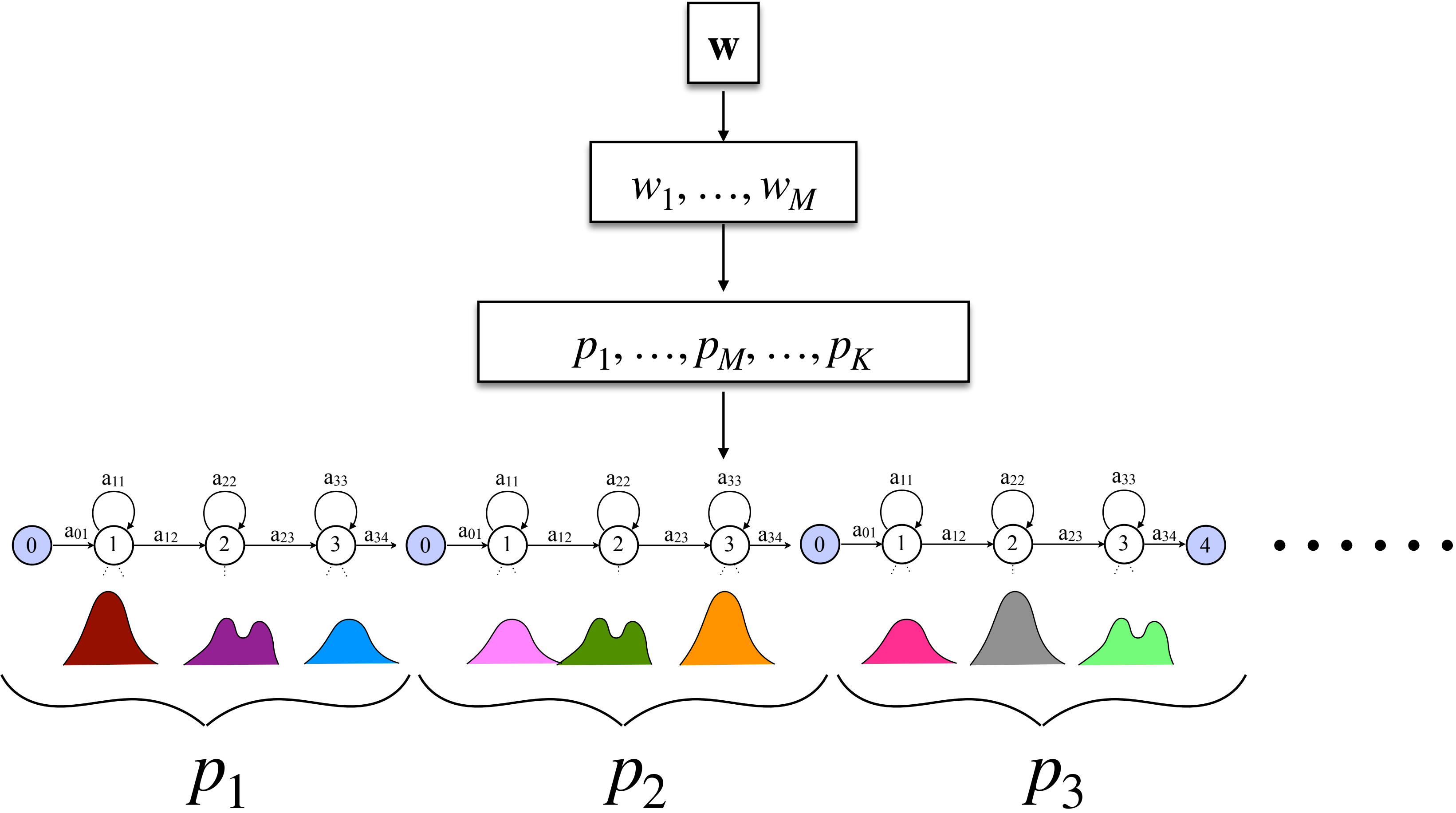
$$\mathbf{w} = w_1, \dots, w_M$$



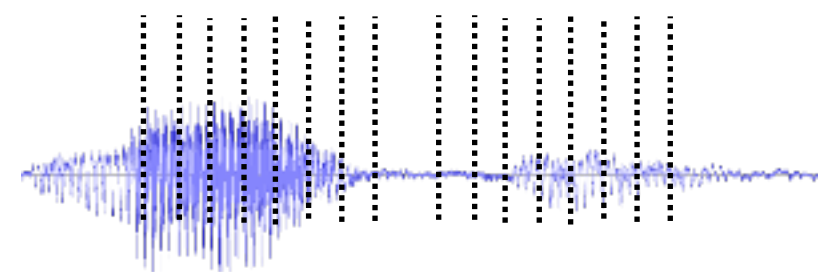
Summary: Training



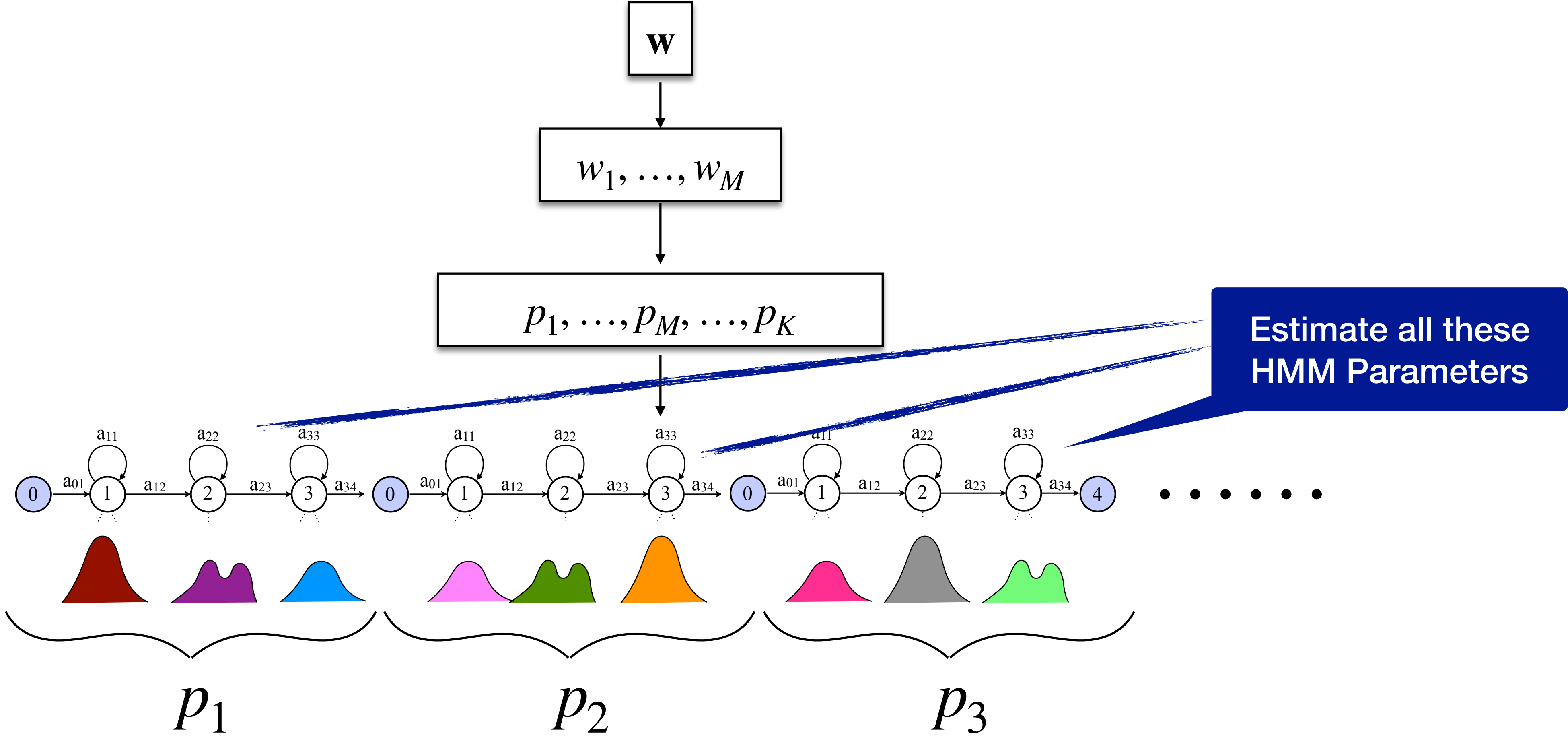
$\mathbf{O} = O_1, \dots, O_T$ and $\mathbf{w} = w_1, \dots, w_M$



Summary: Training



$\mathbf{O} = O_1, \dots, O_T$ and $\mathbf{w} = w_1, \dots, w_M$



Summary: Test

Summary: Test



$$\mathbf{O} = O_1, \dots, O_T$$

Summary: Test



$$\mathbf{O} = O_1, \dots, O_T$$

$$Q^* = \arg \max_Q P(Q | O)$$

Summary: Test



$$\mathbf{O} = O_1, \dots, O_T$$

$$Q^* = \arg \max_Q P(Q | O)$$

Compute using Viterbi algorithm!

Monophone HMMs — Good enough?

Monophone HMMs — Good enough?

- A phone is affected by its phonetic context.
 - E.g. Coarticulation: Production of a speech sound is affected by adjacent speech sounds.
“soon” vs. “seat”. “ten” vs. “tenth”.

Monophone HMMs — Good enough?

- A phone is affected by its phonetic context.
 - E.g. Coarticulation: Production of a speech sound is affected by adjacent speech sounds.
“soon” vs. “seat”. “ten” vs. “tenth”.
- Use phones in context instead of monophones. E.g. diphones or triphones.

Monophone HMMs — Good enough?

- A phone is affected by its phonetic context.
 - E.g. Coarticulation: Production of a speech sound is affected by adjacent speech sounds. “soon” vs. “seat”. “ten” vs. “tenth”.
- Use phones in context instead of monophones. E.g. diphones or triphones.
- Triphones are commonly used in ASR systems. Phone p with left context l and right context r is written as “l-p+r”
 - “hello world” → sil-h+eh h-eh+l eh-l+ow l-ow+w ow-w-er w-er+l er-l+d l-d+sil

Triphone HMM Models

- Number of observed triphones that appear in training data $\approx 10,000$ s

Triphone HMM Models

- Number of observed triphones that appear in training data $\approx 10,000$ s
- If each triphone HMM has 3 states and each state generates m-component GMMs ($m \approx 64$), for d-dimensional acoustic feature vectors ($d \approx 40$) with Σ having d parameters (assuming diagonal covariance matrices)
 - Hundreds of millions of parameters!

Triphone HMM Models

- Number of observed triphones that appear in training data $\approx 10,000$ s
- If each triphone HMM has 3 states and each state generates m-component GMMs ($m \approx 64$), for d-dimensional acoustic feature vectors ($d \approx 40$) with Σ having d parameters (assuming diagonal covariance matrices)
 - Hundreds of millions of parameters!
- Insufficient data to learn all triphone models reliably. What do we do? Share parameters across triphone models.

Triphone HMM Models

- Number of observed triphones that appear in training data $\approx 10,000$ s
- If each triphone HMM has 3 states and each state generates m-component GMMs ($m \approx 64$), for d-dimensional acoustic feature vectors ($d \approx 40$) with Σ having d parameters (assuming diagonal covariance matrices)
 - Hundreds of millions of parameters!
- Insufficient data to learn all triphone models reliably. What do we do? Share parameters across triphone models.

More in this week's lecture on tied-state HMMs!

Recall ASR Decoding

Recall ASR Decoding



$$\mathbf{O} = O_1, \dots, O_T$$

Recall ASR Decoding



$$\mathbf{O} = O_1, \dots, O_T$$

$$Q^* = \arg \max_Q P(Q | \mathbf{O})$$

Recall ASR Decoding



$$\mathbf{O} = O_1, \dots, O_T$$

$$Q^* = \arg \max_Q P(Q | O)$$

How do we go from the best state sequence to the best word sequence?

Recall ASR Decoding



$$\mathbf{O} = O_1, \dots, O_T$$

$$Q^* = \arg \max_Q P(Q | O)$$

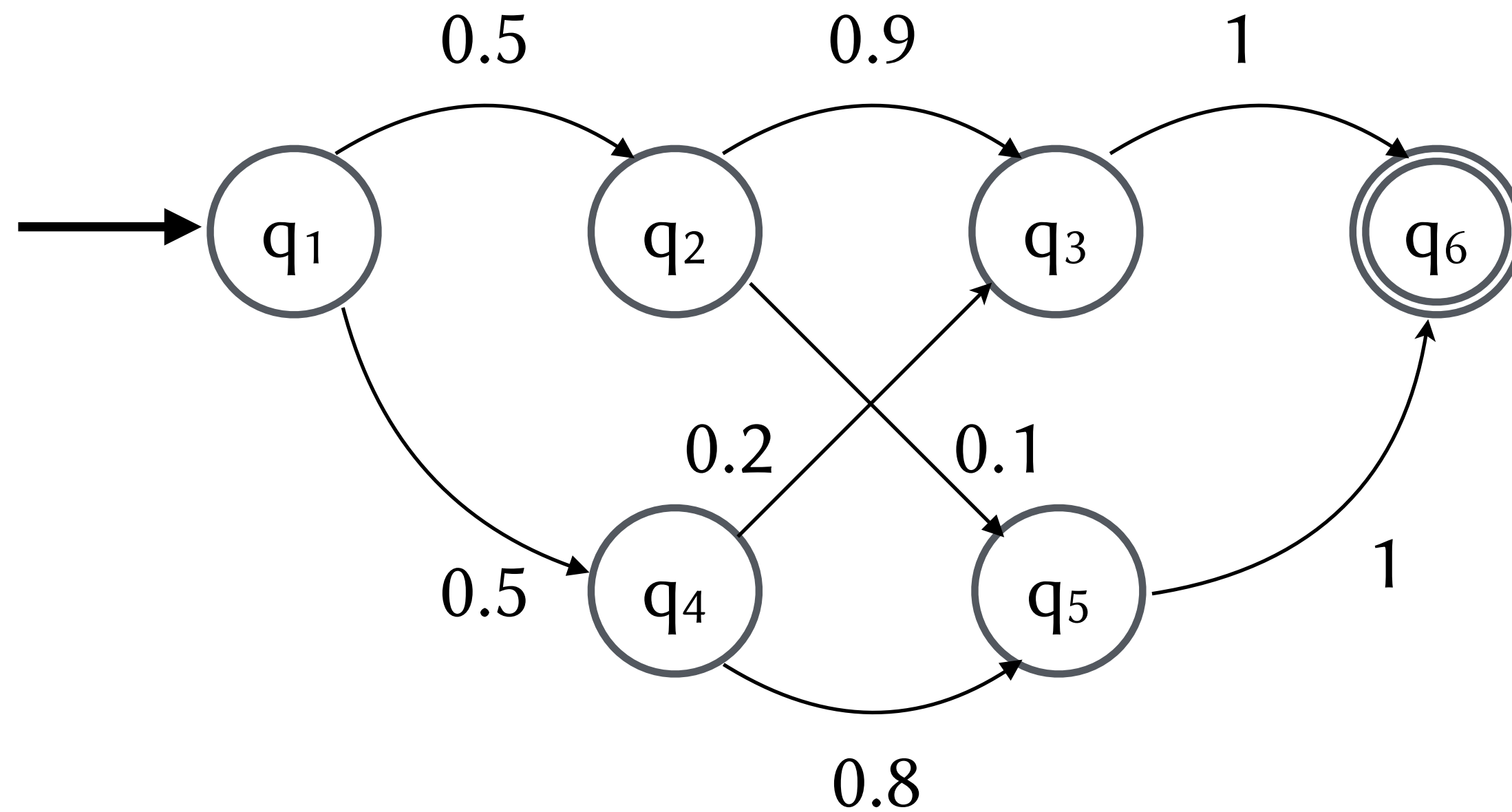
How do we go from the best state sequence to the best word sequence?

Weighted
Finite State
Transducers

Recap: HMM Forward/Viterbi Algorithms

HMMs (I)

This HMM generates hidden state sequences ($S_i \in \{q_1, \dots, q_6\}$) and observation sequences ($O_i \in \{a, b, c\}$) of length 4.



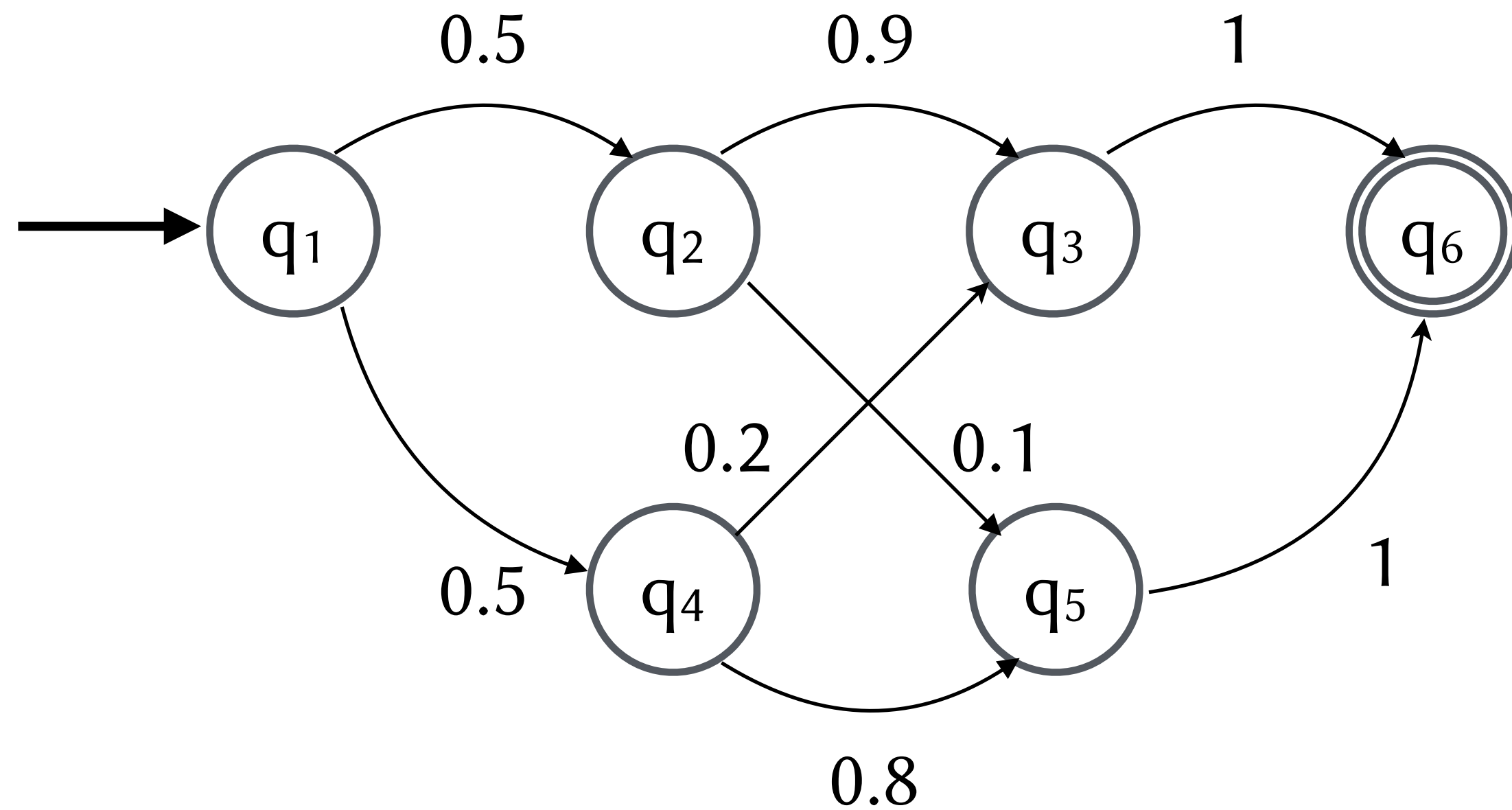
	a	b	c
q ₁	0.5	0.3	0.2
q ₂	0.3	0.4	0.3
q ₃	0.2	0.1	0.7
q ₄	0.4	0.5	0.1
q ₅	0.3	0.3	0.4
q ₆	0.9	0	0.1

True or False?

$$\Pr(O = bbca, S_1 = q_1, S_4 = q_6) = \Pr(O = bbca | S_1 = q_1, S_4 = q_6)$$

HMMs (II)

This HMM generates hidden state sequences ($S_i \in \{q_1, \dots, q_6\}$) and observation sequences ($O_i \in \{a, b, c\}$) of length 4.



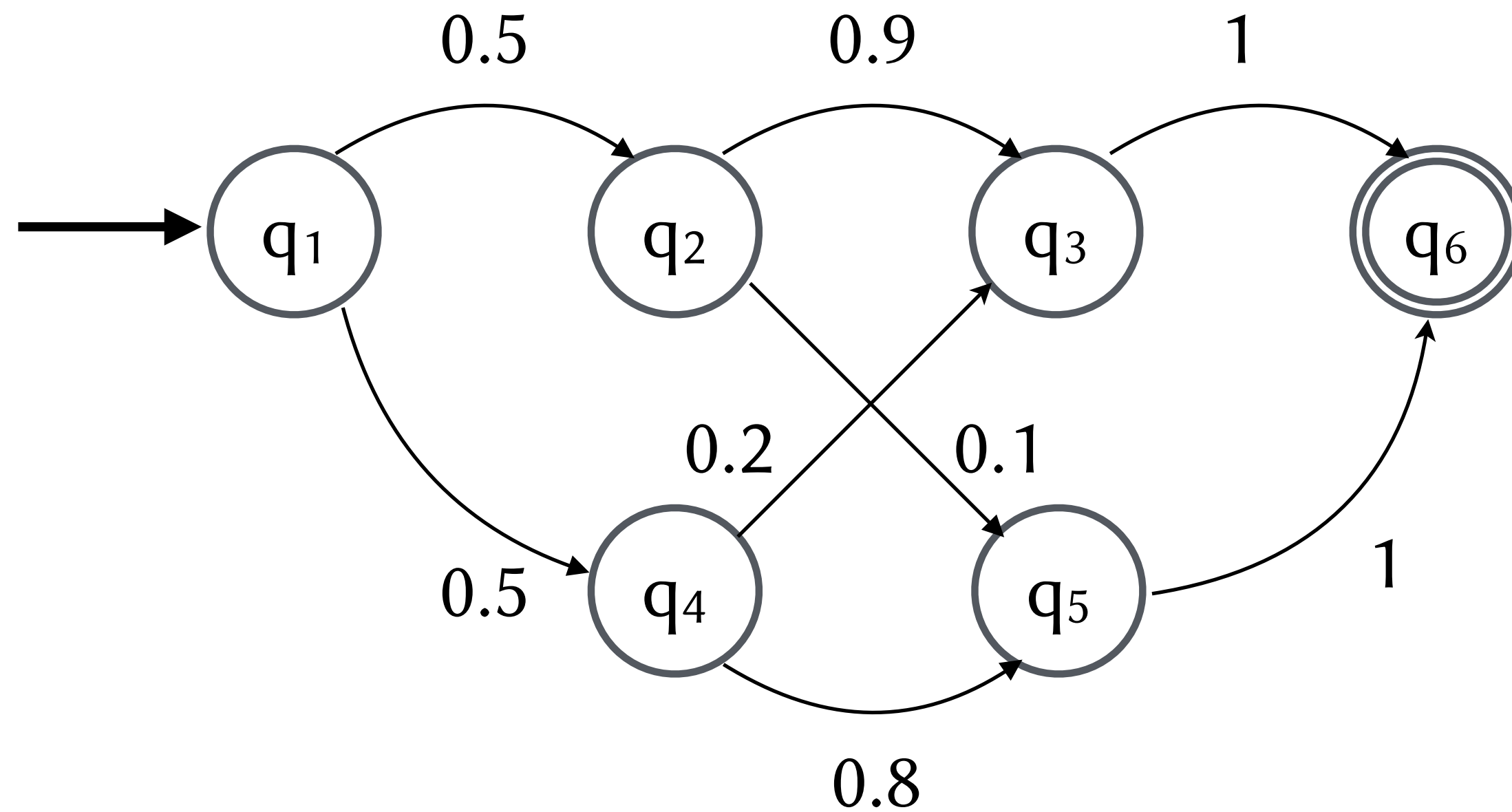
	a	b	c
q ₁	0.5	0.3	0.2
q ₂	0.3	0.4	0.3
q ₃	0.2	0.1	0.7
q ₄	0.4	0.5	0.1
q ₅	0.3	0.3	0.4
q ₆	0.9	0	0.1

True or False?

$$\Pr(O = acac, S_2 = q_2, S_3 = q_5) > \Pr(O = acac, S_2 = q_4, S_3 = q_3)$$

HMMs (III)

This HMM generates hidden state sequences ($S_i \in \{q_1, \dots, q_6\}$) and observation sequences ($O_i \in \{a, b, c\}$) of length 4.



	a	b	c
q ₁	0.5	0.3	0.2
q ₂	0.3	0.4	0.3
q ₃	0.2	0.1	0.7
q ₄	0.4	0.5	0.1
q ₅	0.3	0.3	0.4
q ₆	0.9	0	0.1

True or False?

$$\Pr(O = cbcb | S_2 = q_2, S_3 = q_5) = \Pr(O = baac, S_2 = q_4, S_3 = q_5)$$

Recap: HMM Baum-Welch (EM) Algorithm

Expectation Maximization (EM) Algorithm

EM is an iterative algorithm used to compute Maximum Likelihood (ML) (or Maximum A posteriori MAP) estimates of observed data (denoted by x) in the presence of missing or hidden data (denoted by z). E.g., EM is used to compute:

$$\theta_{\text{ML}} = \arg \max_{\theta} \sum_i \log \sum_z P(x_i, z | \theta)$$

Expectation Maximization (EM) Algorithm

EM is an iterative algorithm used to compute Maximum Likelihood (ML) (or Maximum A posteriori MAP) estimates of observed data (denoted by x) in the presence of missing or hidden data (denoted by z). E.g., EM is used to compute:

$$\theta_{\text{ML}} = \arg \max_{\theta} \sum_i \log \sum_z P(x_i, z | \theta)$$

Two step iterative algorithm:

E step: Estimate hidden variables given the observations and current estimates of the model parameters.

M step: Estimating model parameters by maximising an auxiliary function (lower bound of the likelihood function) using estimates of the hidden data from the E step.

EM Algorithm: Fitting Parameters to Data

Observed data: i.i.d samples $x_i, i=1, \dots, N$ Hidden data: Denoted by z

Goal: Find $\arg \max_{\theta} \mathcal{L}(\theta)$ where $\mathcal{L}(\theta) = \sum_{i=1}^N \log \Pr(x_i; \theta)$

Initial parameters: θ^0 (x is observed and z is hidden)

Iteratively compute θ^ℓ as follows that optimises an auxiliary function $Q(\theta, \theta^{\ell-1})$:

$$Q(\theta, \theta^{\ell-1}) = \sum_{i=1}^N \sum_z \Pr(z|x_i; \theta^{\ell-1}) \log \Pr(x_i, z; \theta)$$

$$\theta^\ell = \arg \max_{\theta} Q(\theta, \theta^{\ell-1})$$

EM Algorithm: Fitting Parameters to Data

Observed data: i.i.d samples $x_i, i=1, \dots, N$ Hidden data: Denoted by z

Goal: Find $\arg \max_{\theta} \mathcal{L}(\theta)$ where $\mathcal{L}(\theta) = \sum_{i=1}^N \log \Pr(x_i; \theta)$

Initial parameters: θ^0 (x is observed and z is hidden)

Iteratively compute θ^ℓ as follows that optimises an auxiliary function $Q(\theta, \theta^{\ell-1})$:

$$Q(\theta, \theta^{\ell-1}) = \sum_{i=1}^N \sum_z \Pr(z|x_i; \theta^{\ell-1}) \log \Pr(x_i, z; \theta)$$

$$\theta^\ell = \arg \max_{\theta} Q(\theta, \theta^{\ell-1})$$

EM is guaranteed to converge to a local optimum or saddle points [Wu83]

Coin example to illustrate EM

Coin example to illustrate EM



$$\rho_1 = \text{Pr}(H)$$



$$\rho_2 = \text{Pr}(H)$$



$$\rho_3 = \text{Pr}(H)$$

Coin example to illustrate EM



$$\rho_1 = \Pr(H)$$



$$\rho_2 = \Pr(H)$$



$$\rho_3 = \Pr(H)$$

Repeat:

Toss *Coin 1* privately
if it shows H:

 Toss *Coin 2* twice
else

 Toss *Coin 3* twice

Coin example to illustrate EM



$$\rho_1 = \Pr(H)$$



$$\rho_2 = \Pr(H)$$



$$\rho_3 = \Pr(H)$$

Repeat:

Toss *Coin 1* privately
if it shows H:

Toss *Coin 2* twice
else

Toss *Coin 3* twice

The following sequence is observed: “HH, TT, HH, TT, HH”

Coin example to illustrate EM



$$\rho_1 = \Pr(H)$$



$$\rho_2 = \Pr(H)$$



$$\rho_3 = \Pr(H)$$

Repeat:

Toss *Coin 1* privately
if it shows H:

Toss *Coin 2* twice
else

Toss *Coin 3* twice

The following sequence is observed: “HH, TT, HH, TT, HH”

How do you estimate ρ_1 , ρ_2 and ρ_3 ?

Coin example to illustrate EM

Recall, for partially observed data, the log likelihood is given by:

$$\mathcal{L}(\theta) = \sum_{i=1}^N \log \Pr(x_i; \theta) = \sum_{i=1}^N \log \sum_z \Pr(x_i, z; \theta)$$

Coin example to illustrate EM

Recall, for partially observed data, the log likelihood is given by:

$$\mathcal{L}(\theta) = \sum_{i=1}^N \log \Pr(x_i; \theta) = \sum_{i=1}^N \log \sum_z \Pr(x_i, z; \theta)$$

where, for the coin example:

- each observation $x_i \in \mathcal{X} = \{\text{HH}, \text{HT}, \text{TH}, \text{TT}\}$

Coin example to illustrate EM

Recall, for partially observed data, the log likelihood is given by:

$$\mathcal{L}(\theta) = \sum_{i=1}^N \log \Pr(x_i; \theta) = \sum_{i=1}^N \log \sum_z \Pr(x_i, z; \theta)$$

where, for the coin example:

- each observation $x_i \in \mathcal{X} = \{\text{HH}, \text{HT}, \text{TH}, \text{TT}\}$
- the hidden variable $z \in \mathcal{Z} = \{\text{H}, \text{T}\}$

Coin example to illustrate EM

Recall, for partially observed data, the log likelihood is given by:

$$\mathcal{L}(\theta) = \sum_{i=1}^N \log \Pr(x_i; \theta) = \sum_{i=1}^N \log \sum_z \Pr(x_i, z; \theta)$$

Coin example to illustrate EM

Recall, for partially observed data, the log likelihood is given by:

$$\mathcal{L}(\theta) = \sum_{i=1}^N \log \Pr(x_i; \theta) = \sum_{i=1}^N \log \sum_z \Pr(x_i, z; \theta)$$

$$\Pr(x, z; \theta) = \Pr(x|z; \theta) \Pr(z; \theta)$$

Coin example to illustrate EM

Recall, for partially observed data, the log likelihood is given by:

$$\mathcal{L}(\theta) = \sum_{i=1}^N \log \Pr(x_i; \theta) = \sum_{i=1}^N \log \sum_z \Pr(x_i, z; \theta)$$

$$\Pr(x, z; \theta) = \Pr(x|z; \theta) \Pr(z; \theta)$$



$$\rho_1 = \Pr(H)$$



$$\rho_2 = \Pr(H)$$



$$\rho_3 = \Pr(H)$$

$$\text{where } \Pr(z; \theta) = \begin{cases} \rho_1 & \text{if } z = H \\ 1 - \rho_1 & \text{if } z = T \end{cases}$$

Coin example to illustrate EM

Recall, for partially observed data, the log likelihood is given by:

$$\mathcal{L}(\theta) = \sum_{i=1}^N \log \Pr(x_i; \theta) = \sum_{i=1}^N \log \sum_z \Pr(x_i, z; \theta)$$

$$\Pr(x, z; \theta) = \Pr(x|z; \theta) \Pr(z; \theta)$$



$$\rho_1 = \Pr(H)$$



$$\rho_2 = \Pr(H)$$



$$\rho_3 = \Pr(H)$$

$$\text{where } \Pr(z; \theta) = \begin{cases} \rho_1 & \text{if } z = H \\ 1 - \rho_1 & \text{if } z = T \end{cases}$$
$$\Pr(x|z; \theta) = \begin{cases} \rho_2^h (1 - \rho_2)^t & \text{if } z = H \\ \rho_3^h (1 - \rho_3)^t & \text{if } z = T \end{cases}$$

h : number of heads, t : number of tails

Coin example to illustrate EM

Our observed data is: {HH, TT, HH, TT, HH}

Coin example to illustrate EM

Our observed data is: {HH, TT, HH, TT, HH}

Let's use EM to estimate $\theta = (\rho_1, \rho_2, \rho_3)$

Coin example to illustrate EM

Our observed data is: {HH, TT, HH, TT, HH}

Let's use EM to estimate $\theta = (\rho_1, \rho_2, \rho_3)$

[EM Iteration, E-step]

Compute quantities involved in

$$Q(\theta, \theta^{\ell-1}) = \sum_{i=1}^N \sum_z \gamma(z, x_i) \log \Pr(x_i, z; \theta)$$

where $\gamma(z, x) = \Pr(z \mid x; \theta^{\ell-1})$

Coin example to illustrate EM

Our observed data is: {HH, TT, HH, TT, HH}

Let's use EM to estimate $\theta = (\rho_1, \rho_2, \rho_3)$

[EM Iteration, E-step]

Compute quantities involved in

$$Q(\theta, \theta^{\ell-1}) = \sum_{i=1}^N \sum_z \gamma(z, x_i) \log \Pr(x_i, z; \theta)$$

where $\gamma(z, x) = \Pr(z \mid x; \theta^{\ell-1})$

i.e., compute $\gamma(z, x_i)$ for all z and all i

Coin example to illustrate EM

Our observed data is: {HH, TT, HH, TT, HH}

Let's use EM to estimate $\theta = (\rho_1, \rho_2, \rho_3)$

[EM Iteration, E-step]

Compute quantities involved in

$$Q(\theta, \theta^{\ell-1}) = \sum_{i=1}^N \sum_z \gamma(z, x_i) \log \Pr(x_i, z; \theta)$$

where $\gamma(z, x) = \Pr(z \mid x; \theta^{\ell-1})$

i.e., compute $\gamma(z, x_i)$ for all z and all i

Suppose $\theta^{\ell-1}$ is $\rho_1 = 0.3, \rho_2 = 0.4, \rho_3 = 0.6$:

What is $\gamma(H, HH)$?

Coin example to illustrate EM

Our observed data is: {HH, TT, HH, TT, HH}

Let's use EM to estimate $\theta = (\rho_1, \rho_2, \rho_3)$

[EM Iteration, E-step]

Compute quantities involved in

$$Q(\theta, \theta^{\ell-1}) = \sum_{i=1}^N \sum_z \gamma(z, x_i) \log \Pr(x_i, z; \theta)$$

where $\gamma(z, x) = \Pr(z \mid x; \theta^{\ell-1})$

i.e., compute $\gamma(z, x_i)$ for all z and all i

Suppose $\theta^{\ell-1}$ is $\rho_1 = 0.3, \rho_2 = 0.4, \rho_3 = 0.6$:

What is $\gamma(H, HH)$? **= 0.16**

Coin example to illustrate EM

Our observed data is: {HH, TT, HH, TT, HH}

Let's use EM to estimate $\theta = (\rho_1, \rho_2, \rho_3)$

[EM Iteration, E-step]

Compute quantities involved in

$$Q(\theta, \theta^{\ell-1}) = \sum_{i=1}^N \sum_z \gamma(z, x_i) \log \Pr(x_i, z; \theta)$$

where $\gamma(z, x) = \Pr(z \mid x; \theta^{\ell-1})$

i.e., compute $\gamma(z, x_i)$ for all z and all i

Suppose $\theta^{\ell-1}$ is $\rho_1 = 0.3, \rho_2 = 0.4, \rho_3 = 0.6$:

What is $\gamma(H, HH)$? **= 0.16**

What is $\gamma(H, TT)$? **= 0.49**

Coin example to illustrate EM

Our observed data is: {HH, TT, HH, TT, HH}

Let's use EM to estimate $\theta = (\rho_1, \rho_2, \rho_3)$

Find θ which maximises $Q(\theta, \theta^{\ell-1}) = \sum_{i=1}^N \sum_z \gamma(z, x_i) \log \Pr(x_i, z; \theta)$

Coin example to illustrate EM

Our observed data is: {HH, TT, HH, TT, HH}

Let's use EM to estimate $\theta = (\rho_1, \rho_2, \rho_3)$

[EM Iteration, M-step]

Find θ which maximises

$$Q(\theta, \theta^{\ell-1}) = \sum_{i=1}^N \sum_z \gamma(z, x_i) \log \Pr(x_i, z; \theta)$$

$$\rho_1 = \frac{\sum_{i=1}^N \gamma(H, x_i)}{N}$$

$$\rho_2 = \frac{\sum_{i=1}^N \gamma(H, x_i) h_i}{\sum_{i=1}^N \gamma(H, x_i) (h_i + t_i)}$$

$$\rho_3 = \frac{\sum_{i=1}^N \gamma(T, x_i) h_i}{\sum_{i=1}^N \gamma(T, x_i) (h_i + t_i)}$$

Baum-Welch Algorithm

Observed data: N sequences, x_i , $i=1 \dots N$ where $x_i \in V$

Parameters θ of an HMM: transition matrix A , observation probabilities B

[EM Iteration, E-step]

Compute quantities involved in $Q(\theta, \theta^{\ell-1})$

$$\gamma_{i,t}(j) = \Pr(z_t = j \mid x_i; \theta^{\ell-1})$$

$$\xi_{i,t}(j,k) = \Pr(z_t = j, z_{t+1} = k \mid x_i; \theta^{\ell-1})$$

Baum Welch Algorithm for GMM-HMMs

Baum Welch Algorithm for GMM-HMMs

[Every EM Iteration]

Compute $\theta = \{ A_{jk}, (\mu_{jm}, \Sigma_{jm}, c_{jm}) \}$ for all j, k, m

Baum Welch Algorithm for GMM-HMMs

[Every EM Iteration]

Compute $\theta = \{ A_{jk}, (\mu_{jm}, \Sigma_{jm}, c_{jm}) \}$ for all j, k, m

$$A_{j,k} = \frac{\sum_{i=1}^N \sum_{t=2}^{T_i} \xi_{i,t}(j, k)}{\sum_{i=1}^N \sum_{t=2}^{T_i} \sum_{k'} \xi_{i,t}(j, k')}$$

Baum Welch Algorithm for GMM-HMMs

[Every EM Iteration]

Compute $\theta = \{ A_{jk}, (\mu_{jm}, \Sigma_{jm}, c_{jm}) \}$ for all j, k, m

$$A_{j,k} = \frac{\sum_{i=1}^N \sum_{t=2}^{T_i} \xi_{i,t}(j, k)}{\sum_{i=1}^N \sum_{t=2}^{T_i} \sum_{k'} \xi_{i,t}(j, k')}$$

$$\mu_{jm} = \frac{\sum_{i=1}^N \sum_{t=1}^{T_i} \gamma_{i,t}(j, m) x_{it}}{\sum_{i=1}^N \sum_{t=1}^{T_i} \gamma_{i,t}(j, m)}$$

$$\Sigma_{jm} = \frac{\sum_{i=1}^N \sum_{t=1}^{T_i} \gamma_{i,t}(j, m) (x_{it} - \mu_{jm})(x_{it} - \mu_{jm})^T}{\sum_{i=1}^N \sum_{t=1}^{T_i} \gamma_{i,t}(j, m)}$$

$$c_{jm} = \frac{\sum_{i=1}^N \sum_{t=1}^{T_i} \gamma_{i,t}(j, m)}{\sum_{i=1}^N \sum_{t=1}^{T_i} \sum_{m'=1}^M \gamma_{i,t}(j, m')}$$