Statistics Review

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4.1 Viterbi and Forward Backward Algorithm

The key to deriving the forward backward algorithm for the linear-chain CRF is to realize that there is no fundamental difference between HMM and CRF. The likelihood of a linear-chain CRF is defined to be the product of all the potentials. But before we get mixed up in math here: o_i denotes observation and x_i denotes the hidden state.

$$P(\mathbf{x}) = \prod_i \phi(x_i) \prod_{i,i+1} \phi(x_i, x_{i+1})$$

On the other hand, the likelihood of the equivalent HMM model is the following:

$$P(x) = \prod_i P(o_i|x_i)P(x_i|x_{i+1})$$

Note this product is incorrect when $i = n$, but let's ignore that.

Now if you squint really closely, you're realize that these two equations are actually the same thing. We can just replace $P(o_i|x_i)$ with $\phi(x_i)$ and $P(x_i|x_{i+1})$ with $\phi(x_i, x_{i+1})$. So it suffices to solve inference on the general setting of CRFs. However, we'll start on HMMs simply to avoid a bit of headaches.

We want to solve for $P(x_k|\mathbf{o})$. The key is the following manipulation:

$$\begin{aligned}
P(x_k|\mathbf{o}) &= \frac{P(\mathbf{o}|x_k)p(x_k)}{P(\mathbf{o})} \\
&\propto P(\mathbf{o}|x_k)p(x_k) \\
&= P(\mathbf{o}_{1:k}|x_k)P(\mathbf{o}_{k+1:n}|x_k)P(x_k)
\end{aligned}$$

Let's take that second term and apply Bayes' Theorem again

$$\begin{aligned}
P(\mathbf{o}_{k+1:n}|x_k) &= \frac{P(x_k|\mathbf{o}_{k+1:n})P(\mathbf{o}_{k+1:n})}{P(x_k)} \\
&\propto \frac{P(x_k|\mathbf{o}_{k+1:n})}{P(x_k)}
\end{aligned}$$

And substitute it back in...

$$\begin{aligned}
P(\mathbf{o}_{1:k}|x_k)P(\mathbf{o}_{k+1:n}|x_k)P(x_k) &= P(\mathbf{o}_{1:k}|x_k)\frac{P(x_k|\mathbf{o}_{k+1:n})}{P(x_k)}P(x_k) \\
&= P(\mathbf{o}_{1:k}|x_k)P(x_k|\mathbf{o}_{k+1:n})
\end{aligned}$$

So now we just need to figure out how to compute $P(\mathbf{o}_{1:k}|x_k)$ and $P(x_k|o_{k+1:n})$

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