CONVOLUTIONAL DENSITY ESTIMATION IN HIDDEN MARKOV MODELS FOR SPEECH RECOGNITION

Spyros Matsoukas, George Zavaliagkos

BBN Technologies, GTE Internetworking
70 Fawcett Street, Cambridge, MA 02138
smatsouk@bbn.com

ABSTRACT
In continuous density Hidden Markov Models (HMMs) for speech recognition, the probability density function (pdf) for each state is usually expressed as a mixture of Gaussians. In this paper, we present a model in which the pdf is expressed as the convolution of two densities. We focus on the special case where one of the convolved densities is a $M$-Gaussian mixture, and the other is a mixture of $N$ impulses. We present the reestimation formulae for the parameters of the $M \times N$ convolutional model, and suggest two ways for initializing them, the residual K-Means approach, and the deconvolution from a standard HMM with $MN$ Gaussians per state using a genetic algorithm to search for the optimal assignment of Gaussians. Both methods result in a compact representation that requires only $O(M + N)$ storage space for the model parameters, and $O(MN)$ time for training and decoding. We explain how the decoding time can be reduced to $O(M + kN)$, where $k < M$. Finally, results are shown on the 1996 Hub-4 Development test, demonstrating that a $32 \times 2$ convolutional model can achieve performance comparable to that of a standard 64-Gaussian per state model.

1. INTRODUCTION
In most speech recognition systems based on the traditional HMM, a set of observations $X = (x_1, \ldots, x_T)$ is assumed to be generated by a sequence of HMM states, where the pdf of each state is a Gaussian mixture of the form

$$p(x) = \sum_{k=1}^{K} w_k \mathcal{N}(x; \mu_k, \Sigma_k)$$

In this paper, we use a more structured representation for the pdf; we assume that each observation $x_t$ is generated by the convolution of two densities $p_b(y)$ and $p_b(b)$, where $p_b(y)$ is a mixture of $N$ impulses

$$p_b(y) = \sum_{j=1}^{N} q_j \delta(y - m_j)$$

and $p_b(b)$ is a Gaussian mixture of $M$ components

$$p_b(b) = \sum_{i=1}^{M} p_i \mathcal{N}(b; \mu_i, \Sigma_i)$$

Therefore,

$$p(x_t) = \int p_b(b_t)p_b(x_t - b_t)db_t$$

We can see that in this simple model the likelihood of each observation $x_t$ can be computed trivially as with any other Gaussian mixture density. However, the joint reestimation of the parameters $\mu_i, m_j$ and $C_t$ is more complicated than the standard case and requires the solution of a least squares problem.

In the following sections, we present the implementation details of the convolutional model. Section 2 shows the solution of the least squares problem for the reestimation of the parameters of the model, both in forward-backward training and in K-Means initialization. In section 3 we present two different ways to initialize the parameters of the convolutional model, the residual K-Means, and the deconvolution from an $MN$-bin HMM\(^1\). Section 4 describes the storage requirements of the convolutional model, and presents a method for reducing the likelihood computation during recognition, by taking advantage of the structure in the convolutional model. Experimental results on the 1996 Hub-4 development test are shown in section 5. Finally, we conclude with a summary and suggestions for future research in section 6.

2. PARAMETER REESTIMATION
In this section we present the reestimation formulae for the case where the density for each state $s = 1, \ldots, S$ is the convolution of an $M$-component Gaussian mixture with an $N$-component impulse mixture. We assume that our observations are $n$-dimensional feature vectors.

2.1. Forward-Backward Training
In forward-backward training we seek to maximize the value of the auxiliary function

$$Q = \sum_{s=1}^{S} \sum_{t=1}^{T} \sum_{i=1}^{M} \sum_{j=1}^{N} \gamma_{s,t}^{ij}(t) Q_{s,i}^{ij}(t)$$

(1)

where

$$Q_{s,i}^{ij}(t) = b_{s,i}^{ij} - \frac{1}{2} \xi_{s,i}^{ij}(t)$$

(2)

$$b_{s,i}^{ij} = \ln p_{s,i} + \ln q_{s,i} - \frac{n}{2} \ln(2\pi)$$

(3)

\(^1\)In what follows, we will use the term $K$-bin model to describe an HMM with $K$ Gaussians per state.
\[ L^i_j(t) = \ln \left| \left( C_{st} \right) \right| + (x_t - \mu_{st} - m_{aj})^T C_{st}^{-1} (x_t - \mu_{st} - m_{aj}) \] (4)

\[ \gamma^i_j(t) = \text{probability that the observation } x_t \text{ is generated by the cooperation of the } i\text{th Gaussian and } j\text{th impulse in state } s; \ C_{st} \text{ is the covariance matrix of the } i\text{th Gaussian component in state } s; \ \mu_{st} \text{ and } m_{aj} \text{ are the means vectors of the } i\text{th Gaussian and } j\text{th impulse in state } s, \text{ respectively.} \]

By differentiating \( Q \) with respect to the parameters \( \mu_{st} \) and \( m_{aj} \) we obtain:

\[ \mu_{st} = \frac{\sum_{j=1}^{N} \sum_{t=1}^{T} \gamma^i_j(t) x_t - m_{aj}}{\sum_{j=1}^{N} \sum_{t=1}^{T} \gamma^i_j(t)} \] (6)

\[ m_{aj} = \frac{\sum_{i=1}^{M} C_{st}^{-1} \sum_{j=1}^{N} \sum_{t=1}^{T} \gamma^i_j(t) (x_t - \mu_{st})}{\sum_{i=1}^{M} C_{st}^{-1} \sum_{j=1}^{N} \sum_{t=1}^{T} \gamma^i_j(t)} \] (7)

By differentiating \( Q \) with respect to \( z^i_j = \mu_{st} + m_{aj} \), and \( C_{st} \), we obtain:

\[ z^i_j = \frac{\sum_{j=1}^{N} \sum_{t=1}^{T} \gamma^i_j(t) x_t}{\sum_{j=1}^{N} \sum_{t=1}^{T} \gamma^i_j(t)} \] (8)

\[ C_{st} = \frac{\sum_{i=1}^{M} C_{st}^{-1} \sum_{j=1}^{N} \sum_{t=1}^{T} \gamma^i_j(t) (x_t - z^i_j)}{\sum_{i=1}^{M} C_{st}^{-1} \sum_{j=1}^{N} \sum_{t=1}^{T} \gamma^i_j(t)} \] (9)

Similarly, the reestimation formulae for the mixture weights are:

\[ p_{st} = \frac{\sum_{j=1}^{N} \sum_{t=1}^{T} \gamma^i_j(t)}{\sum_{i=1}^{M} \sum_{j=1}^{N} \sum_{t=1}^{T} \gamma^i_j(t)} \] (10)

\[ q_{ij} = \frac{\sum_{i=1}^{M} \sum_{j=1}^{N} \sum_{t=1}^{T} \gamma^i_j(t)}{\sum_{i=1}^{M} \sum_{j=1}^{N} \sum_{t=1}^{T} \gamma^i_j(t)} \] (11)

As we can see in equations 6 and 7, the solution for \( \mu_{st} \) depends on \( m_{aj} \) and vice versa. If we assume diagonal covariance matrices \( C_{st} \), then we can jointly reestimate the means in each dimension \( d = 1, \ldots, n \) independently, by solving the following system:

\[
\begin{bmatrix}
D_x & F_x \\
F_x^T & G_x
\end{bmatrix}
\begin{bmatrix}
\mu^d_x \\
m^d_x
\end{bmatrix}
= \begin{bmatrix}
\alpha^d_x \\
\beta^d_x
\end{bmatrix}
\] (12)

where
\[
F_x(i,j) = \sum_{t=1}^{T} \gamma^i_j(t)
\]
\[
D_x(i,i) = \sum_{j=1}^{N} F_x(i,j), \quad D_x(i,j) = 0 \quad i \neq j
\]
\[
\Lambda^d_x(i,i) = C_{st}^{-1}(d,d), \quad \Lambda^d_x(i,j) = 0 \quad i \neq j
\]
\[
G^d_x(i,j) = \sum_{i=1}^{M} (F_x \Lambda^d_x) (j,i), \quad G^d_x(i,j) = 0 \quad i \neq j
\]
\[
\mu^d_x = [\mu_1(d) \cdots \mu_M(d)]^T
\]
\[
m^d_x = [m_1(d) \cdots m_N(d)]^T
\]
\[
\alpha^d_x = [\alpha_1(d) \cdots \alpha_M(d)]^T
\]

\[ \alpha_{st} = \sum_{j=1}^{N} \sum_{t=1}^{T} \gamma^i_j(t) x_t \]

\[ \beta_{st} = [\beta_{s1}(d) \cdots \beta_{sN}(d)]^T \]

\[ \beta_{xj} = \sum_{i=1}^{M} C_{st}^{-1} \sum_{t=1}^{T} \gamma^i_j(t) x_t \]

Note that the system in Eq. 12 has infinite number of solutions, since for every pair \( (\mu^d_x, m^d_x) \) that satisfies Eq. 12, the pair \( (\mu^d_x + \epsilon, m^d_x - \epsilon) \), \( \epsilon > 0 \), is also a solution to the system. Thus, we first find the minimum norm solution for \( m^d_x \), using Singular Value Decomposition, as follows:

\[ m^d_x = (G_x^d - F_x^d A_x^d D_x^{-1} F_x) + (\beta^d_x - F_x^d A_x^d D_x^{-1} \alpha^d_x)^T \] (13)

and then, we solve for \( \mu^d_x \) using the formula

\[ \mu^d_x = D_x^{-1} (\alpha^d_x - F_x m^d_x) \] (14)

This solution has two advantages over the direct SVD solution from Eq. 12: First, in Eq. 13 we need to compute the pseudo-inverse of a \( N \times N \) matrix, while direct SVD on Eq. 12 requires operations on an \((M + N) \times (M + N)\) matrix. If \( N < M \), which is usually the case in our experiments, then Eq. 13 results in a faster solution. Second, in the special case where the impulse mixture consists of a single mean, i.e. \( N = 1 \), then Eq. 13 returns 0 into \( m^d_x \), and the solution for \( \mu^d_x \) is identical to the standard \( M \)-component Gaussian HMM.

### 2.2. K-Means

In K-Means [1], we reestimate the means by solving a linear system similar to Eq. 12:

\[
\begin{bmatrix}
D_x & F_x \\
F_x^T & G_x
\end{bmatrix}
\begin{bmatrix}
\mu^d_x \\
m^d_x
\end{bmatrix}
= \begin{bmatrix}
\alpha^d_x \\
\beta^d_x
\end{bmatrix}
\] (15)

where
\[
G_x(j,j) = \sum_{i=1}^{M} F_x(i,j), \quad G_x(j,i) = 0 \quad i \neq j
\]
\[
\beta_{xj} = \sum_{i=1}^{M} \gamma^i_j(t) x_t
\]

As we can see, the composite matrix in Eq. 15 is independent of the dimension \( d \), and therefore the K-Means reestimation requires only one matrix inversion for all \( M \) dimensions.

The variances are reestimated in the last iteration of K-Means, by keeping the means fixed and calculating the variance of the data around them, in the usual way.

### 2.3. Approximate solution in forward-backward

Notice that in the forward-backward reestimation, although we estimate \( M + N \) mean vectors and \( M \) variances per state, we still need to store \( O(MN) \) statistics, in order to solve the linear system in Eq. 12. This may result in excessive disk storage requirements and I/O overhead when \( MN \) is large. To avoid this problem, we have implemented an approximate solution to the forward-backward reestimation, that requires \( O(M + N) \) space.
We perform a total of four passes of forward-backward training: in the first and third passes, we keep the impulse means \( m_{si} \) fixed, and we reestimate the Gaussian means \( \mu_{si} \) and variances \( \sigma_{si} \). In the second and fourth passes, we keep the variances fixed, and we reestimate both the \( \mu_{si} \) and \( m_{sj} \) means. This approximation achieves the same accuracy as the exact solution, with significantly smaller storage and I/O requirements.

3. MODEL INITIALIZATION

We have found that the recognition accuracy of the convolutional models depends heavily on the initialization of the K-Means. In this section, we propose two methods for initializing the model parameters, and we compare their performance in section 5.

3.1. Residual K-Means

In this method, we first initialize the means of a regular HMM with \( M \) Gaussian components per state, and we run five iterations of K-Means. Then, we go over the training data, and for each feature vector, we find the Gaussian that is closest to it, in the Euclidean sense. We subtract the mean of the Gaussian from the feature vector, and we use the residual frames computed in this way to initialize a regular HMM with \( N \) Gaussians per state. We follow by running five passes of K-Means, using always the residual frames. The means from the first sequence of K-Means are the initial estimates for the \( \mu_{si} \) parameters, and the means from the second sequence of K-Means initialize the impulse means \( m_{sj} \).

3.2. Deconvolution from MN-bin HMM

Another way to get initial estimates for the parameters of the convolutional model, is to initialize and run K-Means for a regular HMM with \( MN \) Gaussian components per state, and then deconvolve the resulting model, using Eq. 15. In other words, we solve for the \( M \times N \) convolutional model and \( N \) Gaussian components per state. We follow by running five passes of K-Means, using always the residual frames. The means from the first sequence of K-Means are the initial estimates for the \( \mu_{si} \) parameters, and the means from the second sequence of K-Means initialize the impulse means \( m_{sj} \).

4. COMPUTATIONAL REQUIREMENTS

It is clear from section 2 that the storage requirements for the parameters of an \( M \times N \) convolutional model are \( O(M + N) \), since for each state we need to store the \( M \) Gaussian means and variances, and the \( N \) impulse means. However, in order to compute the likelihood in both training and recognition, we need to evaluate \( MN \) Gaussians per state, so the time complexity for likelihood computation is \( O(MN) \).

The time complexity for recognition can be significantly reduced, if we take advantage of the structure in the \( M \times N \) convolutional model. We have found that in the case where \( N \) is relatively small compared to \( M \), the means of the \( N \) impulses are concentrated around zero, with small variance. This suggests the following approximation for computing the observation probability of frame \( x \) in state \( s \):

- evaluate the \( M \) Gaussians in state \( s \), at frame \( x \) (\( O(M) \) time)
- find the best \( k \) Gaussians, where \( k \) is small compared to \( M \)
- convolve the best \( k \) Gaussians with the \( N \) impulses, resulting in \( kN \) Gaussians
- evaluate the \( kN \) Gaussians at frame \( x \) and compute the final probability (\( O(kN) \) time)

This approximation reduces the Gaussian computation to \( O(M + kN) \). In the next section we show that this speedup comes with essentially no degradation in recognition accuracy.

5. EXPERIMENTAL RESULTS

In this section we present the results of recognition experiments that we conducted in order to evaluate the efficacy of the convolutional models, using the BYBLOS transcription system [4]. For the training of our models, we used approximately 24 hours of speech from the 1997 Hub-4 Broadcast News corpus. For testing, we used the 1996 Hub-4 Unpartitioned Evaluation Development test set (H4D96-UE). All models are trained based on our gender-dependent, triphone State Clustered Tied Mixture (SCTM) non-crossword system.

Table 1 shows the effect of the K-Means initialization method on the accuracy of the convolutional model, when \( M = 32 \) and \( N = 2 \). We can see that without searching for the optimal assignment of Gaussians, deconvolution from a 64-bin model is much worse than the residual K-Means approach. Using the GA to find a better deconvolution results in accuracy that is slightly better than the residual initialization.
Table 1: Effect of K-Means initialization on the accuracy of convolutional models. Results are shown for the male speakers in H4D96-UE.

<table>
<thead>
<tr>
<th>Initialization Method</th>
<th>Word Error %</th>
</tr>
</thead>
<tbody>
<tr>
<td>Residual K-Means</td>
<td>33.9</td>
</tr>
<tr>
<td>$32 \times 2$ Deconvolution (random assignment)</td>
<td>35.0</td>
</tr>
<tr>
<td>$32 \times 2$ Deconvolution (GA search)</td>
<td>33.8</td>
</tr>
</tbody>
</table>

In Table 2 we show how the convolutional model with $M = 32$ and $N = 2, \ldots, 4$ compares to the standard 32-bin and 64-bin models, in terms of accuracy and speed. All the convolutional models in this table are initialized using the residual K-Means method.

<table>
<thead>
<tr>
<th>Model Type</th>
<th>Word Error %</th>
<th>$xRT$ in bw pass</th>
</tr>
</thead>
<tbody>
<tr>
<td>Standard 32-bin</td>
<td>32.8</td>
<td>12</td>
</tr>
<tr>
<td>Standard 64-bin</td>
<td>32.3</td>
<td>22</td>
</tr>
<tr>
<td>$32 \times 2$</td>
<td>32.1</td>
<td>23</td>
</tr>
<tr>
<td>$32 \times 3$</td>
<td>32.1</td>
<td>34</td>
</tr>
<tr>
<td>$32 \times 4$</td>
<td>31.9</td>
<td>45</td>
</tr>
<tr>
<td>$32 \times 4$ fast</td>
<td>32.0</td>
<td>24</td>
</tr>
</tbody>
</table>

Table 2: Effect of varying the number of impulses on the accuracy and speed of convolutional models.

First, we can see that there is a 0.5% absolute gain for the 64-bin model, compared to the 32-bin baseline. This is expected, since the 64-bin model has twice as many parameters as the 32-bin model. With a $32 \times 2$ model, however, we can obtain a 0.7% gain over the 32-bin baseline, and 0.2% absolute over the 64-bin model, by just increasing the number of parameters to 34 per state (32 Gaussian means/variances, and 2 impulse means). Further increase of the number of impulses to 4 gives us an additional 0.2% gain. The last line in Table 2 shows the performance of the $32 \times 4$ model when we use the approximate Gaussian computation described in section 4, with $k = 5$. We see that there is approximately a factor of two speedup in decoding time, with essentially no loss in accuracy.

6. CONCLUSIONS AND FUTURE RESEARCH

We have presented a novel approach in modeling the residual frame variability in speech, using convolutional densities. We described in detail the case where the density is the convolution of an $M$-component Gaussian mixture with an $N$-component impulse mixture, and showed two methods for initializing the parameters of the convolutional model, the residual K-Means, and the deconvolution from a $MN$-bin model. In the latter case, we showed that it is important to use a search method for finding a good permutation of the $MN$ Gaussians in each state, before applying the deconvolution. Using a GA for search of the optimal permutation results in accuracy comparable to the residual K-Means approach. We described a method for reducing the computational requirements of the convolutional model during recognition, from $O(MN)$ to $O(M + kN)$, where $k < M$, without sacrificing accuracy. Finally, we showed results on the H4D96-UE demonstrating that the $32 \times 2$ and $32 \times 4$ models achieve better performance than the standard 64-bin model, with fewer parameters.

We are currently working on improving the accuracy of the convolutional models, by trying different ways of initialization. In particular, we are interested in the use of Parametric Trajectory Models [5], [6] as a means of dividing the data into $N$ clusters; we then plan to initialize an $M$-component Gaussian mixture for each cluster, and combine the mixtures into a $M \times N$ convolutional model.

Another area of research is the adaptation of the convolutional models. Both Speaker Adaptive Training (SAT) and unsupervised MLLR adaptation on the test are expected to give additional gain for the $32 \times 2$ model compared to the 64-bin baseline, due to the smaller number of parameters in the convolutional model.

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8. REFERENCES