Vector Quantization, Gaussian Mixtures, and EM Geoffrey Zweig April 23, 2009

What is VQ?

- Representation of data in terms of codewords
- A data point is represented as the index of the nearest codeword
- In 2-D you end up storing one number, not two



Image from Wikipedia

Why is it Useful?

- Data compression
- Data transmission
- Discrete representation of data is convenient to work with:
 - Enumerated probability distributions over single events
 - Language models and discrete HMMs for sequences

K-Means Algorithm

- Common form of vector quantization
- Creates K centers
- Initialization:
 - Choose K distinct points at random for the first centers
- Repeat:
 - Assign each data point to the nearest center
 - Reset each center to the mean of the points assigned to it
- Stopping criteria can be:
 - an absolute number of iterations
 - or threshold on sum of all distances between centers and assigned points (total distortion)











VQ Convergence

- Consider the total "distortion"
- Sum of distances between points and their assigned centers

$$\sum_{i} (X_i - C(X_i))^2$$



Image from http://www.geocities.com/mohamedqasem/vectorquantization/vq.html

Step 1: Assign each point to the nearest center

Defines C(xi) explicitly to minimize $(\chi_i - C(\chi_i))^2$

Since the contribution of each point individually to the distortion goes down, the total distortion must decrease

Step 2: Re-estimate each center as the mean of its assigned points

• Consider what happens to one center *c*

$$\frac{d}{dc}\sum_{i=1}^{N} (\boldsymbol{X}_{i} - \boldsymbol{C})^{2} = 0$$

$$\sum_{i=1}^{N} \frac{d}{dc} (X_i - C)^2 = 0$$

 $\sum_{i=1}^{N} 2(x_i - c) = 0$

 $c = \frac{1}{N} \sum_{i=1}^{N} x_i$

Distortion contributed by each c individually is minimized

=> The total distortion is minimized

LBG

- Iteratively increases the number of codewords 2,4,8,16...
- Can be used to induce a tree structured quantizer
- Initialize:
 - Make one codeword in the center of everything
 - Assign all the data to it
- Repeat:
 - Split each current codeword into two slightly different variants
 - Do k-means with the current codewords

LBG Example

http://www.data-compression.com/vq.shtml

VQ: Some Things to be Aware Of

Speeding Up VQ with a Tree



Recursively partition the data as the tree is built

Only follow one branch when finding a codeword after the tree is built

Gaussian Mixtures & EM

Gaussian Mixtures

- Codebook centers are gaussians
- An example may be assigned partially to a center
- A generative model
- Implies a data likelihood







Image from Wikipedia

- •Parameterized by mean and covariance matrix
- •Integral over all space is 1 (probability density function)
- Diagonal covariance matrix most common in speech
 O(d) parameters rather than O(d²)

Maximum Likelihood Parameter Estimation (MLE) – Data Likelihood

$$\log p_n(\mathbf{x} \mid \boldsymbol{\Phi}) = \sum_{k=1}^n \log p(x_k \mid \boldsymbol{\Phi})$$
$$= \sum_{k=1}^n \log \left(\frac{1}{\sqrt{2\pi\sigma}} \exp \left[-\frac{(x_k - \mu)^2}{2\sigma^2} \right] \right)$$
$$= -\frac{n}{2} \log(2\pi\sigma^2) - \frac{1}{2\sigma^2} \sum_{k=1}^n (x_k - \mu)^2$$

(n 1-dimensional points)

From Acero et al. Chapter 3

MLE – Take the Derivative

$$\frac{\partial}{\partial \mu} \log p_n(x \mid \mathbf{\Phi}) = \sum_{k=1}^n \frac{1}{\sigma^2} (x_k - \mu)$$
$$\frac{\partial}{\partial \sigma^2} \log p_n(x \mid \mathbf{\Phi}) = -\frac{n}{2\sigma^2} + \sum_{k=1}^n \frac{(x_k - \mu)^2}{2\sigma^4}$$

Set it equal to o and solve

$$\mu_{MLE} = \frac{1}{n} \sum_{k=1}^{n} x_k = E(x)$$

$$\sigma_{MLE}^2 = \frac{1}{n} \sum_{k=1}^{n} (x_k - \mu_{MLE})^2 = E\left[(x - \mu_{MLE})^2\right]$$

From Acero et al. Chapter 3

Why Do We Care About Gaussians

- A single gaussian is highly restricted
- But with enough gaussians you can model any probability distribution
- => A parametric modeling approach that becomes non-parametric
- And they are well understood in terms of
 - Parameter estimation
 - Computational complexity (and speedups)
 - Discriminative training
 - Adaptation to new data sets

K-Means for GMMs

- Same process as for VQ, but "soft" assignment
- Repeat:
 - Assign each data point to each gaussian with some weight
 - Re-estimate the gaussian centers using the weighted data assigned to each



MLE with GMMs

- Where we are going:
 - Parameter estimation will be as before
 - But the xks below will be weighted by "degree of membership"
 - And n will be the sum of the weights

$$\mu_{MLE} = \frac{1}{n} \sum_{k=1}^{n} x_k = E(x)$$

$$\sigma_{MLE}^2 = \frac{1}{n} \sum_{k=1}^{n} (x_k - \mu_{MLE})^2 = E\left[(x - \mu_{MLE})^2\right]$$

From Acero et al. Chapter 3

Convergence of EM Process

Analysis will follow Sean Borman, "The Expectation Maximization Algorithm A Short Tutorial"

See also:

* Jeff Bilmes "A Gentle Tutorial on the EM Algorithm" and

* Acero et al. Chapter 4.

The data likelihood will go up at each iteration, analogous to distortion going down

 $L(\theta) = \ln \mathcal{P}(\mathbf{X}|\theta)$ Hidden variables - what gaussian a data point comes from $\mathcal{P}(\mathbf{X}|\theta) = \sum_{\mathbf{z}} \mathcal{P}(\mathbf{X}|\mathbf{z},\theta)\mathcal{P}(\mathbf{z}|\theta)$

Jensen's Inequality

$$\ln \sum_{i=1}^{n} \lambda_i x_i \ge \sum_{i=1}^{n} \lambda_i \ln(x_i).$$

All λ s must be non-negative and sum to 1

Change in Likelihood

$$L(\theta) - L(\theta_n) = \ln\left(\sum_{\mathbf{z}} \mathcal{P}(\mathbf{X}|\mathbf{z},\theta)\mathcal{P}(\mathbf{z}|\theta)\right) - \ln\mathcal{P}(\mathbf{X}|\theta_n)$$

$$= \ln\left(\sum_{\mathbf{z}} \mathcal{P}(\mathbf{X}|\mathbf{z},\theta)\mathcal{P}(\mathbf{z}|\theta) \cdot \frac{\mathcal{P}(\mathbf{z}|\mathbf{X},\theta_n)}{\mathcal{P}(\mathbf{z}|\mathbf{X},\theta_n)}\right) - \ln\mathcal{P}(\mathbf{X}|\theta_n)$$

$$= \ln\left(\sum_{\mathbf{z}} \mathcal{P}(\mathbf{z}|\mathbf{X},\theta_n)\frac{\mathcal{P}(\mathbf{X}|\mathbf{z},\theta)\mathcal{P}(\mathbf{z}|\theta)}{\mathcal{P}(\mathbf{z}|\mathbf{X},\theta_n)}\right) - \ln\mathcal{P}(\mathbf{X}|\theta_n)$$

$$\geq \sum_{\mathbf{z}} \mathcal{P}(\mathbf{z}|\mathbf{X},\theta_n)\ln\left(\frac{\mathcal{P}(\mathbf{X}|\mathbf{z},\theta)\mathcal{P}(\mathbf{z}|\theta)}{\mathcal{P}(\mathbf{z}|\mathbf{X},\theta_n)}\right) - \ln\mathcal{P}(\mathbf{X}|\theta_n) \quad (12)$$

$$= \sum_{\mathbf{z}} \mathcal{P}(\mathbf{z}|\mathbf{X},\theta_n)\ln\left(\frac{\mathcal{P}(\mathbf{X}|\mathbf{z},\theta)\mathcal{P}(\mathbf{z}|\theta)}{\mathcal{P}(\mathbf{z}|\mathbf{X},\theta_n)\mathcal{P}(\mathbf{X}|\theta_n)}\right) \quad (13)$$

$$\stackrel{\Delta}{=} \Delta(\theta|\theta_n). \quad (14)$$

In going from Equation (12) to Equation (13) we made use of the fact that $\sum_{\mathbf{z}} \mathcal{P}(\mathbf{z}|\mathbf{X}, \theta_n) = 1$ so that $\ln \mathcal{P}(\mathbf{X}|\theta_n) = \sum_{\mathbf{z}} \mathcal{P}(\mathbf{z}|\mathbf{X}, \theta_n) \ln \mathcal{P}(\mathbf{X}|\theta_n)$ which allows the term $\ln \mathcal{P}(\mathbf{X}|\theta_n)$ to be brought into the summation.

Lower Bound on New Likelihood

 $L(\theta) \ge L(\theta_n) + \Delta(\theta|\theta_n) \triangleq l(\theta|\theta_n)$

We'll work by increasing this lower bound. But will increasing a lower bound increase what we want?



Likelihood

Lower Bound Evaluated at Current Parameters is the Likelihood Itself!

 $l(\theta_n | \theta_n) = L(\theta_n) + \Delta(\theta_n | \theta_n)$ = $L(\theta_n) + \sum_{\mathbf{z}} \mathcal{P}(\mathbf{z} | \mathbf{X}, \theta_n) \ln \frac{\mathcal{P}(\mathbf{X} | \mathbf{z}, \theta_n) \mathcal{P}(\mathbf{z} | \theta_n)}{\mathcal{P}(\mathbf{z} | \mathbf{X}, \theta_n) \mathcal{P}(\mathbf{X} | \theta_n)}$ = $L(\theta_n) + \sum_{\mathbf{z}} \mathcal{P}(\mathbf{z} | \mathbf{X}, \theta_n) \ln \frac{\mathcal{P}(\mathbf{X}, \mathbf{z} | \theta_n)}{\mathcal{P}(\mathbf{X}, \mathbf{z} | \theta_n)}$ = $L(\theta_n) + \sum_{\mathbf{z}} \mathcal{P}(\mathbf{z} | \mathbf{X}, \theta_n) \ln 1$ = $L(\theta_n),$

The Real Picture



Maximizing the Lower Bound on Likelihood

$$\begin{aligned} \theta_{n+1} &= \arg \max_{\theta} \left\{ l(\theta|\theta_n) \right\} \\ &= \arg \max_{\theta} \left\{ L(\theta_n) + \sum_{\mathbf{z}} \mathcal{P}(\mathbf{z}|\mathbf{X}, \theta_n) \ln \frac{\mathcal{P}(\mathbf{X}|\mathbf{z}, \theta)\mathcal{P}(\mathbf{z}|\theta)}{\mathcal{P}(\mathbf{X}|\theta_n)\mathcal{P}(\mathbf{z}|\mathbf{X}, \theta_n)} \right\} \\ &\text{Now drop terms which are constant w.r.t. } \theta \\ &= \arg \max_{\theta} \left\{ \sum_{\mathbf{z}} \mathcal{P}(\mathbf{z}|\mathbf{X}, \theta_n) \ln \mathcal{P}(\mathbf{X}|\mathbf{z}, \theta)\mathcal{P}(\mathbf{z}|\theta) \right\} \\ &= \arg \max_{\theta} \left\{ \sum_{\mathbf{z}} \mathcal{P}(\mathbf{z}|\mathbf{X}, \theta_n) \ln \frac{\mathcal{P}(\mathbf{X}, \mathbf{z}, \theta)}{\mathcal{P}(\mathbf{z}, \theta)} \frac{\mathcal{P}(\mathbf{z}, \theta)}{\mathcal{P}(\theta)} \right\} \\ &= \arg \max_{\theta} \left\{ \sum_{\mathbf{z}} \mathcal{P}(\mathbf{z}|\mathbf{X}, \theta_n) \ln \mathcal{P}(\mathbf{X}, \mathbf{z}|\theta) + \operatorname{Prob. of } \mathbf{z} \text{ wrt current parameters} \right\} \\ &= \arg \max_{\theta} \left\{ \operatorname{E}_{\mathbf{Z}|\mathbf{X}, \theta_n} \left\{ \ln \mathcal{P}(\mathbf{X}, \mathbf{z}|\theta) \right\} \right\} \end{aligned}$$

What This Tells Us

- Compute the expected values of the hidden variables
- Assume the hidden variables are seen with these probabilities
- Compute a new set of parameters θ to optimize the complete data likelihood
 - The Q function is a function of $\boldsymbol{\theta}$
 - It is maximized wrt θ
- This is guaranteed to increase the likelihood

Application to GMMs

$$p(\mathbf{y} \mid \mathbf{\Phi}) = \sum_{k=1}^{K} c_k p_k(\mathbf{y} \mid \mathbf{\Phi}_k) = \sum_{k=1}^{K} c_k N_k(\mathbf{y} \mid \mathbf{\mu}_k, \boldsymbol{\Sigma}_k)$$

One data point, K gaussians

 $\gamma_k^i = \frac{c_k p_k(\mathbf{y}_i \mid \mathbf{\Phi}_k)}{P(\mathbf{y}_i \mid \mathbf{\Phi})}$

Posterior probability (count) of gaussian k wrt data point i

$$\gamma_k = \sum_{i=1}^N \gamma_k^i = \sum_{i=1}^N \frac{c_k p_k(\mathbf{y}_i \mid \mathbf{\Phi}_k)}{P(\mathbf{y}_i \mid \mathbf{\Phi})}$$

Total number of points assigned to Gaussian k

From Acero et al. Chapter 4

Application to GMMs (2)

 $\hat{c}_{k} = \frac{\gamma_{k}}{\sum_{k=1}^{K} \gamma_{k}} = \frac{\gamma_{k}}{N}$

New prior for gaussian k

$$\hat{\boldsymbol{\mu}}_{k} = \frac{\sum_{i=1}^{N} \gamma_{k}^{i} \mathbf{y}_{i}}{\sum_{i=1}^{N} \gamma_{k}^{i}} = \frac{\sum_{i=1}^{N} \frac{c_{k} p_{k} (\mathbf{y}_{i} \mid \boldsymbol{\Phi}_{k}) \mathbf{y}_{i}}{P(\mathbf{y}_{i} \mid \boldsymbol{\Phi})}}{\sum_{i=1}^{N} \frac{c_{k} p_{k} (\mathbf{y}_{i} \mid \boldsymbol{\Phi}_{k})}{P(\mathbf{y}_{i} \mid \boldsymbol{\Phi})}}$$

Mean is posterior-weighted average of the points

$$\hat{\Sigma}_{k} = \frac{\sum_{i=1}^{N} \gamma_{k}^{i} (\mathbf{y}_{i} - \boldsymbol{\mu}_{k}) (\mathbf{y}_{i} - \boldsymbol{\mu}_{k})^{t}}{\sum_{i=1}^{N} \gamma_{k}^{i}} = \frac{\sum_{i=1}^{N} \frac{c_{k} p_{k} (\mathbf{y}_{i} \mid \boldsymbol{\Phi}_{k}) (\mathbf{y}_{i} - \boldsymbol{\mu}_{k}) (\mathbf{y}_{i} - \boldsymbol{\mu}_{k})^{t}}{P(\mathbf{y}_{i} \mid \boldsymbol{\Phi})}}{\sum_{i=1}^{N} \frac{c_{k} p_{k} (\mathbf{y}_{i} \mid \boldsymbol{\Phi}_{k})}{P(\mathbf{y}_{i} \mid \boldsymbol{\Phi})}}$$

Variance also a weighted sum

From Acero et al. Chapter 4

Break



Advanced topics in GMMs

Fast Gaussian Computation

- Competition-grade systems may have close to 1M gaussians
- Typically features are extracted 100 times a second
- Evaluating and accumulating each dimension takes something like 2 additions and 2 multiplies
- 39 dimensions
- 100 million gaussian evaluations per second amounts to something like 15 billion ops/sec
- This is a problem for real-time or near real-time systems!

Some Options for Speeding Things Up

- On-Demand Computation
 - Only evaluate gaussians required by the search strategy
 - But: introduces linkage between search and gaussian computation, requires caching, and is complex
- Dimension-wise pruning
 - Likelihood computations involves sum of ((x-u)/σ)² across dimensions – big number means low likelihood
 - Stop when you know the likelihood will be bad
 - But: limited benefit in practice
- Hierarchical evaluation
- Cache optimization

Hierarchical Evaluation



The gaussians we need to evaluate

Cluster them into a few high-level gaussians (e.g. 2000)

- 1. Evaluate the top level gaussians against a frame
- 2. Select the top N (e.g. 100)
- 3. Evaluate the "real" gaussians assigned to these top N
- 4. Assume everything else is zero
- 5. 20x speedup!

How to Cluster the Gaussians?

- K-Means of course!
- Some distance metrics:
 - 1. Euclidian distance between means
 - 2. KL-Divergence between a gaussian and the centroid

Cache Optimization

- For each frame
 For each gaussian
 Do an evaluation
- For each gaussian
 - For each frame
 - Do an evaluation

Gaussians have means *and* variances A frame takes ½ the memory! ½ as many cache misses Maybe twice the speed Applicable to hierarchical evaluation too



Low Memory Gaussian Computation

- Think circa 1990
- Dragon Dictate and IBM ViaVoice just introduced
- Think Intel 486
- 20MHz, 16MB RAM
- Memory was an issue!
- What to do?

Low Memory Gaussians (2)

- Break gaussians into bands
 - Each e.g. 2 dimensions
- Cluster all the samples in each band
 - Analogous to clustering the gaussians in the first place
- Diagonal covariance gaussians decompose into sum of bands
- Represent a gaussian as the sum of its bands



Consider 1-Dimensional Quantization

The quantized mean/variance of the d-th dimension of the j-th gaussian is:

 $\boldsymbol{\mu}_{d}^{q(j)}, \boldsymbol{\sigma}_{d}^{q(j)}$

$$\log N^{j}(x;\mu,\Sigma) \propto D \log 2\pi + \sum_{d} \log \sigma_{d}^{j} + \sum_{d} (x_{d} - \mu_{d}^{j})^{2} (\sigma_{d}^{j})^{-2}$$

$$\approx D\log 2\pi + \sum_{d} \log \sigma_{d}^{q(j)} + \sum_{d} (x_{d} - \mu_{d}^{q(j)})^{2} (\sigma_{d}^{q(j)})^{-2}$$

Compute: $\log \sigma_d^{q(j)} + (x_d - \mu_d^{q(j)})^2 (\sigma_d^{q(j)})^{-2}$

Once for each codeword and re-use across gaussians

Memory Requirements

- Say 40 dimensions and bands are 2-dimensions
- Quantize to 256 codewords per band
- Each gaussian is now represented 20 bytes
- Used to be 40*2*4 =320 (assuming floats)
- Factor of 16 reduction

Compute requirements

- Evaluate 256*20 = 5120 2-dimensional gaussians
- Add 20 numbers to get the score for a "real" gaussian
- Repeatedly access the 5120 atomic numbers
 - Good for cache!

Further Speedups – Two References

- Aiyer, Gales & Picheny, "Rapid Likelihood Computation of Subspace Clustered Gaussian Components" (2000)
 - Many gaussians use common sets of codewords
 - Redundant computation
 - Can be optimized with compiler technology for evaluating common subexpressions once only
- Saon, Zweig & Povey, "Anatomy of an Extremely Fast LVCSR Decoder" (2003)
 - Numerous tricks for efficient organization of complete recognizer

Full Covariance Matrices

$$N(\boldsymbol{x};\boldsymbol{\mu},\boldsymbol{\Sigma}) = \boldsymbol{\boldsymbol{\chi}} \boldsymbol{\boldsymbol{\pi}}^{-1/2} \exp\left(-\frac{1}{2}(\boldsymbol{x}-\boldsymbol{\mu})^{t} \boldsymbol{\boldsymbol{\Sigma}}^{-1}(\boldsymbol{x}-\boldsymbol{\mu})\right)$$

• When Σ^{-1} is not diagonal

- Number of parameters is O(D²) not O(D)
- Need more data to estimate the parameters
- Evaluation is much slower
- Band quantization doesn't work
- Adaptation methods are more complex
- Nevertheless, people sometimes see improvements
 - EMLLT is an interesting compromise

EMLLT

$$\Sigma_j^{-1} = \sum_{k=1}^D \lambda_k^j a_k a_k^T$$

- Inverse covariance matrix is sum of outer products of basis vectors
- Can also think of as sum of basis matrices
- Basis vectors shared across all gaussians
 - Potentially many fewer covariance parameters just D per gaussian
 - Plus the pool of basis vectors

See Olsen & Gopinath, "Modeling Inverse Covariance Matrices by Basis Expansion"

Some EMLLT Results

Diagonal		MLLT		EMLLT		
$n_{\rm Gauss}$	WER	$n_{\rm Gauss}$	WER	n_{Gauss}	D	WER
10253	3.14%	10253	2.84%			
17028	3.08%	17028	2.74%	10253	2d	2.54%
26460	3.01%	26460	2.58%	10253	4d	2.34%
46500	2.84%	46500	2.50%	10253	8d	2.15%
				10253	14d	2.04%
				10253	20d	2.11%

d is the vector dimensionality

From Olsen & Gopinath,

"Modeling Inverse Covariance Matrices by Basis Expansion"

Adaptation



Old data modeled by some gaussians

How should we update our estimate of what the gaussians are?

Option 1: Replace the old data



New data, New gaussians

Old data modeled by some gaussians

Option 2: Add the Data (MAP Adaptation)



Old data modeled by some gaussians

Re-estimate gaussians, combining old and new data, possibly with a weighting factor

See, e.g. Gauvain & Lee, Maximum a Posteriori Estimation for Multivariate Gaussian Mixture Observations of Markov Chains

Option 3: Transform the Means

$$\mu' = A(1 \ \mu^T)^T$$

- New mean is linear transformation of old
- An offset is added to the old mean as well
- Transformation matrix chosen to maximize the likelihood of the adaptation data under the transformed model
- One transformation (e.g. 39x39) shared by many gaussians (e.g. 1000s)
- See, e.g., Leggetter & Woodland, "Maximum likelihood linear regression for speaker adaptation of continuous density hidden Markov models"
- Similar transforms possible for covariance matrix

MLLR Picture



New means are a linear transform of the old ones

Old data modeled by some gaussians

Tying it All Together: Phone Probabilities



Is it an /ah/? Is it an /eh/? Is it a /p/?

- Want: $\arg \max_{q} P(q | y) = \arg \max_{q} P(q)P(y | q)$
- Need to model P(y| phone q)
- Discrete (VQ) probabilities
- Continuous (GMM) probabilities
- Semi-Continuous probabilities

The Discrete Approach



Note: •Spectral slices should change •MFCCs would normally be used

- Vector-quantize the feature vectors
 - Every 10ms or so
- $P(y_t | /ah/) = P(27 | /ah/)$
 - Learned by counting examples
 - Covered in HMM lecture

Continuous Probabilities

Each phone has its own gaussian mixture



Image from http://oregonstate.edu/~hohenlop/Gaussianmix.jpg

Semi-Continuous Probabilities

- All models share the same gaussians
- Models differ only in the weight assigned to each
- Continuous gaussian models are a special case
 - With lots of zeros as coefficients
- Not much used anymore in ASR



Homework

- Write a VQ program for 2-dimensional data
 - First use Euclidean distortion D(x,y) between points x,y (eq'n. 4.77 of Acero, et al.), squared Euclidean distance
- Use the provided "points" file as input
- Make a plot of the input
- Fit 1,2,4,8 and 16 centroids to the data
 - Plot the centers on top of the data
- Now use log distance
 - Log(1 + D(x,y))
- Can you find an analytical update, guaranteed to reduce distortion?
- Find an update that is guaranteed to reduce distortion at each iteration (analytical or not)
- Fit 1, 2, 4, 8 and 16 centroids to the data
 - Plot the centers on top of the data
 - Plot the Euclidean and Log-distance centroids together
- Finally, train a mixture of 1,2,4,8 and 16 gaussians with these points (using either K-means or LBG). Be sure to adjust the variances.
 - Plot the positions of the centers.
- Turn in all 4 plots for 4 centers
- Turn in a printout of your program
- Turn in a printout of the total distortion after each iteration as the program runs

Project Reminder

- Please think about your projects!
- For Speech Recognition / Langauge ID / Speaker ID, please contact me
 - After class
 - By email gzweig@microsoft.com
- On 5/7 I'd like to meet with everyone doing a relevant project.