Log-Linear Approach to Discriminative Training

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Outline

Introduction

Modeling: Log-Linear and Gaussian HMMs
  Generative vs. Discriminative Modeling
  Equivalence Relations
  Experimental Verification and Discussion

Training: Modified MMI/MPE
  Machine Learning and ASR
  SVMs for ASR
  Experiments: The Effect of the Margin

Optimization: Hidden-GIS
  Optimization of Hidden Conditional Random Fields
  Extension of GIS to HCRFs
  Experiments: Hidden-GIS Training

Conclusions & Outlook
Introduction
Statistical Modeling from the Perspective of Automatic Speech Recognition

Modeling
- Gaussian mixture hidden Markov models (HMM): Standard in state-of-the-art automatic speech recognition (ASR) systems

Training Criteria
- Maximum likelihood (ML)
  - Former standard, initialization for further discriminative training
  - Pros: guaranteed convergence, low training complexity
  - Cons: limited generalization, mismatch conditions

- Discriminative training (DT)
  - E.g. maximum mutual information (MMI), minimum classification error (MCE), minimum phone/word error (MPE/MWE)
  - Pros: consider class confusability
  - Cons: high training complexity, optimization, overtraining

Parameter Optimization
- ML: expectation-maximization (EM): guaranteed convergence
- DT: usually gradient descent or similar approaches, convergence proofs often for non-finite step sizes
Introduction

Discriminative Training Criteria

- Usually consider class posteriors, e.g.:

\[
\mathcal{F}_{\text{MMI}}(\theta) = \sum_{n} \log p_\theta(c_n|x_n)
\]

\[
\mathcal{F}_{\text{MPE}}(\theta) = \sum_{n} \sum_{c} p_\theta(c|x_n) A(c, c_n)
\]

with observations \(x\), classes \(c\), training data \((x_n, c_n)\) for \(n = 1, \ldots, N\), class accuracy \(A(c, c_n)\) and the class posterior

\[
p_\theta(c|x) = \frac{p_\theta(x|c) \cdot p_\theta(c)}{\sum_{c'} p_\theta(x|c') \cdot p_\theta(c')}
\]

- Observation: posterior is explicitly normalized over word sequences.
- Local normalization of class cond. and prior cancels in posterior:
  - Therefore no effect in discriminative training and Bayes decision rule.
  - \(\Rightarrow\) Local normalization of class conditional and prior not needed!
- Explicit/global normalization: similar to log-linear models.
Introduction

Questions:

▶ Generalization of generative to log-linear models?
  ▶ Transform Gaussian into log-linear model: straightforward.
  ▶ Transform log-linear model into Gaussian: this work.
  ▶ Transform log-linear model into $n$-gram language model: this work.

▶ Discriminative training of log-linear models for ASR?
  ▶ MMI/MCE/MPE can be used for log-linear models.
  ▶ Introduction of margin and regularization to MMI/MCE/MPE:
  ▶ Strong relation to support vector machines (SVM): this work.

▶ Optimization of discriminative training criteria for log-linear models?
  ▶ Due to equivalence similar to case of Gaussian mixture HMMs.
  ▶ Finite step size with proven convergence: this work.
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Generative vs. Discriminative Modeling

Posterior models

- **discriminative posterior model:**
  \[ p_{\text{CRF}, \Lambda}(c|x) \]

- **generative posterior model:**
  \[ p_{\text{Gen}, \theta}(x, c) \xrightarrow{\text{Bayes}} p_{\text{Gen}, \theta}(c|x) \]

- \( p_{\text{CRF}, \cdot} \) and \( p_{\text{Gen}, \cdot} \): (sub-)sets of posteriors

Equivalence:

- Generative and discriminative model with equal posterior:
  \[ \forall \Lambda \exists \theta : p_{\text{CRF}, \Lambda}(c|x) = p_{\text{Gen}, \theta}(c|x) \forall c, x \text{ (and vice versa)} \]

Remarks

- In case of equivalence posterior-based algorithms equally powerful.
- Examples: training (e.g. MMI/MCE/MPE) or decoding.
- Equivalence for non-parametric models: obvious.
- \( p_{\text{Gen}, \cdot} \subset p_{\text{CRF}, \cdot} \): known in literature → not considered here.
Generative Models: Constraints/Model Structure

Examples:

- Gaussian distributions: variances must be positive
- Conditional probabilities (transition probabilities, language model):
  - many local normalization constraints, i.e., \( \sum_s p(s|s') = 1 \forall s' \)
  - log-linear/CRF: single global normalization constraint \( \sum s_1^T p(s_1^T) = 1 \)
  - dependence (e.g. first order Markov model): \( p(s_t|s_{t-1}) \)
Log-Linear Models: Invariance

Example log-linear model

\[ p_\Lambda(c|x) \propto \exp(x^T \Lambda(c)x + \lambda(c)^T x + \alpha(c)) \]

- \( x \in \mathbb{R}^D, \ c = \{1, \ldots, C\}, \ \Lambda = \{\Lambda(c) \in \mathbb{R}^{D \times D}, \lambda(c) \in \mathbb{R}^D, \alpha(c) \in \mathbb{R}\} \)

Definition

- invariance transformation \( f \) does not change posterior models, i.e.,

\[ p_{\text{CRF}} \text{ invariant under } f : \iff p_{\text{CRF},\Lambda}(c|x) = p_{\text{CRF},f(\Lambda)}(c|x) \ \forall \Lambda, x, c \]

Example invariance transformations

- \( \alpha(c) \mapsto \alpha(c) + \alpha_0, \ \alpha_0 \in \mathbb{R} \)
- \( \lambda(c) \mapsto \lambda(c) + \lambda_0, \ \lambda_0 \in \mathbb{R}^D \)
- \( \Lambda(c) \mapsto \Lambda(c) + \Lambda_0, \ \Lambda_0 \in \mathbb{R}^{D \times D} \)
Example (Gaussian Mixture Model)

Ambiguous mixture weights, means, and variances...

...but identical posterior models
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**Conclusions & Outlook**
Goal: Transform discriminative model into generative model with same posterior distribution.

Approach: Utilize invariances of log-linear models to fulfil constraints of generative model.

Example: simple tagging problem

\[ p_{\text{Gen}} (x_1^N, c_1^N) \]

\[ p_{\text{CRF}} (c_1^N | x_1^N) \]

\[ p(\$ | c_N) \prod_{n=1}^{N} p(c_n | c_{n-1}) p(x_n | c_n) \]

\[ \exp(\alpha(c_N, \$)) \prod_{n=1}^{N} \exp(\alpha(c_{n-1}, c_n)) \exp(\beta(c_n, x_n)) \]
Emission Probabilities

- Take advantage of invariances of log-linear models.
- Positionwise normalization of pseudo emission probabilities:
  \[
p(x|c) = \frac{\exp(\beta(c, x))}{Z(c)}
\]
- Additional normalization constant \( Z(c) = \sum_x \exp(\beta(c, x)) \) can be included into bigram features:
  \[
  \tilde{\alpha}(c', c) = \alpha(c', c) + \log Z(c)
  \]
- Log-linear model/CRF remains unchanged
  \[
  \alpha(c', c) + \beta(c, x) = (\alpha(c', c) + \log Z(c)) + (\beta(c, x) - \log Z(c))
  \]
Bigram Probabilities

Starting point:

- Solution for infinite sequences from [Jaynes 2003].
- Approach via transition matrix $Q_{c'c} = e^{\tilde{\alpha}(c',c)}$:
  
  $$p(c|c') = \frac{Q_{c'c}v_c}{qv_{c'}}.$$ 

  with eigenvector $v$ for largest eigenvalue $q$ of transition matrix $Q_{c'c}$.

- Components of eigenvector pairwise cancel in class sequences: telescope product.

Generalization here:

- **Finite sequences**: introduce sentence end symbol.
- **Beyond bigrams**: $n$-grams by generalization of class definition and correct handling of sentence boundaries.
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Conclusions & Outlook
Experimental Verification and Discussion

Experimental verification:
- Simple tagging problem, LUNA Media corpus
- zero difference = identical log-posteriors

Equivalence also holds for automatic speech recognition:
- Similar to tagging problem: propagation of normalization terms.
- Emission distribution: as before; positive definite covariance matrices could be fulfilled utilizing invariances of log-linear models. More details in [Heigold+, Interspeech 2007].
- Transition probabilities: as before.
- Language model: generalization of case of transition probabilities.
- Further details in [Heigold+, Interspeech 2008].
Discussion

Possible differences in practice:

- Numerical issues (e.g. inversion of covariance matrix).
- Spurious local optima.
- Different optimization criteria used (e.g. ML vs. MMI, regularization).
- Parameters are kept fixed.
- Unsuitable parameter tying.
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Conclusions & Outlook
Machine Learning and ASR

Machine Learning:
- Support Vector Machines (SVM)/large margin classifiers
- Probably Approximately Correct (PAC) bound
- amount of training data: typically <100,000 observations

Automatic Speech Recognition (ASR):
- probabilistic criteria: e.g.
  - Maximum Likelihood (ML)
  - Maximum Mutual Information (MMI)
- error-based criteria: e.g.
  - Minimum Phone Error (MPE)
  - Minimum Classification Error (MCE)
- all without margin, (some of them) with regularization
- amount of training data:
  typically \( \gtrsim 100h \) acoustic data, i.e. \( \gtrsim 36,000,000 \) observations.
Margin & Discriminative Training in ASR

Current state:
- Usual criteria in ASR (ML/MMI/MPE) do not include margin term.
- Recently, margin-based criteria are investigated.
- Missing: investigation of the contribution of the margin alone.

Margin in training is promising.

Individual contribution of margin in LVCSR training?
Margin & Discriminative Training in ASR

Goals:

▶ Investigate potential of margin term in state-of-the-art large vocabulary speech recognition systems (LVCSR).
▶ Consistent evaluation of performance of margin term.

Study effect of margin w/o further modifying

▶ loss function,
▶ optimization algorithm,
▶ model parameterization, etc.

Approach:

▶ Modify MMI/MPE to incorporate margin.
▶ Relationship of conventional ASR training criteria and SVMs.
▶ Experimental evaluation for LVCSR.
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Conclusions & Outlook
Support Vector Machines (SVM) for ASR

SVM formulation w/o constraints/slack variables:

\[
SVM(\mathcal{L})(\lambda) = \frac{1}{2} \|\lambda\|^2 + \frac{J}{N} \sum_{n=1}^{N} \mathcal{L}(c_n; d_{n1}, \ldots, d_{nC})
\]

- “Distance” \(d_{nc} = \lambda^\top (f(x_n, c_n) - f(x_n, c))\), feature fcts. \(f(x, c)\).
- loss function \(\mathcal{L}\), e.g. hinge loss, or margin error
- Include margin (and regularization) into MMI/MPE.

MMI/MPE in log-linear form (recall: covers Gaussian mixture HMMs):

- Modified MMI:

\[
\mathcal{F}_{\gamma}^{(MMI)}(\lambda) = \frac{1}{2} \|\lambda\|^2 - \frac{J}{N} \sum_{n=1}^{N} \frac{1}{\gamma} \log \left( \frac{\exp(\gamma (\lambda^\top f(x_n, c_n) - 1))}{\sum_c \exp(\gamma (\lambda^\top f(x_n, c) - \delta(c, c_n)))} \right)
\]

- Modified MPE:

\[
\mathcal{F}_{\gamma}^{(MPE)}(\lambda) = \frac{1}{2} \|\lambda\|^2 + \frac{J}{N} \sum_{n=1}^{N} \sum_c E[c|c_n] \frac{\exp(\gamma (\lambda^\top f(x_n, c) - \delta(c, c_n)))}{\sum_{c'} \exp(\gamma (\lambda^\top f(x_n, c') - \delta(c', c_n)))}
\]

- Approximation level \(\gamma\): control smoothness of loss function
- \(E[c|c_n]\): e.g. phoneme error, i.e., 1-0 loss generalized to strings.
Different loss functions (two-class case):

Asymptotic behaviour:
\[ F_{\gamma}^{(\text{MMI})}(\lambda) \xrightarrow{\gamma \to \infty} \text{SVM}^{(\text{hinge})}(\lambda) \]
\[ F_{\gamma}^{(\text{MPE})}(\lambda) \xrightarrow{\gamma \to \infty} \text{SVM}^{(\text{error})}(\lambda) \]

Potential shortcomings of hinge loss:

- Mismatch of loss in training and testing (relation?).
- PAC bound for hinge loss (and not recognition error).
- Hinge loss is not bounded, i.e., single observation can dominate objective function.
Specific Issues in ASR

Important differences to "simple" classification:

▶ Sequences instead of simple observations.
▶ Class $c$: HMM state sequence.
▶ Loss function: phoneme error.
▶ Margin: proportional to (approximate) number of phonemes.
▶ $l$-smoothing: replace regularization $\|\lambda\|^2$ with $\|\lambda - \lambda_0\|^2$ for some reasonable $\lambda_0$.
▶ relationship of HCRFs with $n^{th}$ order features, and Gaussian HMMs.

Justification of (some) heuristics in ASR?

<table>
<thead>
<tr>
<th>Heuristic in ASR</th>
<th>SVM</th>
</tr>
</thead>
<tbody>
<tr>
<td>scaling of probabilities</td>
<td>approximation level $\gamma$</td>
</tr>
<tr>
<td>i-smoothing</td>
<td>(refined) regularization</td>
</tr>
<tr>
<td>weak language model (&quot;weak prior&quot;)</td>
<td>margin</td>
</tr>
</tbody>
</table>
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Conclusions & Outlook
Effect of Margin on a Simple ASR Task

- SieTill: German digit recognition task (11 whole word HMMs).
- Train and test data: 5.5h/43k runnings words/2M obs. each.
- Standard cepstral acoustic observations with temporal context.
- Log-linear HMMs: in case of $0^{th} + 1^{st}$ order features equivalent to Gaussian HMMs with globally pooled variances.
- Maximum mutual information (MMI) training criterion: no margin.
- Modified MMI training criterion: includes margin.
- Margin set to approximate word accuracy.

<table>
<thead>
<tr>
<th>Features</th>
<th>Dns/Mix</th>
<th>Margin</th>
<th>WER [%]</th>
</tr>
</thead>
<tbody>
<tr>
<td>$0^{th} + 1^{st}$</td>
<td>16</td>
<td>no</td>
<td>1.88</td>
</tr>
<tr>
<td></td>
<td></td>
<td>yes</td>
<td>1.72</td>
</tr>
<tr>
<td></td>
<td>64</td>
<td>no</td>
<td>1.77</td>
</tr>
<tr>
<td></td>
<td></td>
<td>yes</td>
<td>1.59</td>
</tr>
<tr>
<td>$0^{th} + 1^{st} + 2^{nd} + 3^{rd}$</td>
<td>1</td>
<td>no</td>
<td>1.68</td>
</tr>
<tr>
<td></td>
<td></td>
<td>yes</td>
<td>1.53</td>
</tr>
</tbody>
</table>
Effect of Margin on a Large Vocabulary ASR Task

- European Parliament plenary speeches (EPPS) English task.
- Spontaneous speech, large vocabulary (52k words).
- Mixture HMM with globally pooled variances, \( \sim 1 \text{M Gaussians} \).
- Training: 92h/661k running words/33M observations.
- Testing (Eval’ 07): 2.9h/27k running words/1M observations.
- Minimum phone error (MPE) training criterion: no margin ('none').
- Modified MPE training criterion: margin set to
  - approximate word accuracy ('word'), or
  - approximate phoneme accuracy ('phoneme').
- Also: study effect of choice of language model in training.

<table>
<thead>
<tr>
<th>Training LM</th>
<th>Margin</th>
<th>WER [%]</th>
</tr>
</thead>
<tbody>
<tr>
<td>unigram</td>
<td>none</td>
<td>11.5</td>
</tr>
<tr>
<td></td>
<td>word</td>
<td>11.3</td>
</tr>
<tr>
<td></td>
<td>phoneme</td>
<td>11.3</td>
</tr>
<tr>
<td>bigram</td>
<td>none</td>
<td>11.6</td>
</tr>
<tr>
<td></td>
<td>word</td>
<td>11.3</td>
</tr>
<tr>
<td></td>
<td>phoneme</td>
<td>11.3</td>
</tr>
</tbody>
</table>
Comparison of the Effect of the Margin

- Additional large scale task: GALE Chinese Broadcasts, 60k voc.

<table>
<thead>
<tr>
<th>Task</th>
<th>Voc.</th>
<th>Training Data</th>
<th>Training Criterion</th>
<th>Margin</th>
<th>WER [%]</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td></td>
<td>[h]</td>
<td>words</td>
<td></td>
<td></td>
</tr>
<tr>
<td>SieTill</td>
<td>11</td>
<td>5.5</td>
<td>43k</td>
<td>MMI</td>
<td>no</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td>mod.</td>
<td>yes</td>
</tr>
<tr>
<td>EPPS English</td>
<td>52k</td>
<td>92</td>
<td>661k</td>
<td>MPE</td>
<td>no</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td>mod.</td>
<td>yes</td>
</tr>
<tr>
<td>GALE Chinese</td>
<td>60k</td>
<td>230</td>
<td>2,200k</td>
<td>MPE</td>
<td>no</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td>mod.</td>
<td>yes</td>
</tr>
<tr>
<td></td>
<td>1,500</td>
<td>15,500k</td>
<td>540M</td>
<td>MPE</td>
<td>no</td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td>mod.</td>
<td>yes</td>
</tr>
</tbody>
</table>

- Digit recognition (practically no training errors): margin helps.
- Large vocabulary/many training errors: margin has little effect.
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Conclusions & Outlook
Motivation

Models:
- Conditional Random Fields (CRFs)
  - Discriminative, direct, graphical models, log-linear.
- Hidden CRFs (HCRFs)
  - Hidden variables, e.g. HMM: hidden state sequence ("alignment").

Criteria/objective functions:
- probabilistic: distribution estimation (e.g. Maximum Entropy), or
- error based: (smoothed) error minimization (e.g. MPE).

Optimization:
- gradient based, e.g. RProp, or
- via auxiliary function, e.g. Generalized Iterative Scaling (GIS) for optimization of MMI using CRF

Limitations of GIS:
- HCRFs not covered,
- optimizes MMI criterion only.
Motivation

Why GIS-like algorithm?
▶ guaranteed increase of objective function in each iteration.
▶ convergence to critical point.
▶ parameter free (e.g. no tuning of step sizes!).

Why not existing algorithms?
▶ simple auxiliary function [Armijo 1966]: e.g. HCRFs/GHMMs, overly pessimistic.
▶ reverse Jensen inequality: vanishing second derivative, linear auxiliary function.
▶ Generalized EM, [Saul 2002]: indirect optimization, alternates between mixture weights and Gaussian parameters.
▶ equivalence of log-linear HMMs (⊂HCRFs) and GHMMs: convergence speed sensitive to ambiguous parameters.
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Conclusions & Outlook
Objective Function

So far (CRF+MMI):

\[ F(\Lambda) = \sum_n \log \left( \frac{\exp \left( \sum_i \lambda_i f_i(x_n, c_n) \right)}{\sum_c \exp \left( \sum_i \lambda_i f_i(x_n, c) \right)} \right) \]

Generalized objective function (cf. rational form):

\[ F^{(\text{hidden})}(\Lambda) = \sum_n \log \left( \frac{\sum_c q_n(c) \exp \left( \sum_i \lambda_i f_i(x_n, c) \right)}{\sum_c p_n(c) \exp \left( \sum_i \lambda_i f_i(x_n, c) \right)} \right) \]

- non-negative numerator/denominator weights \( q_n(c) \) and \( p_n(c) \)
- additional problem: (weighted) sum in numerator
- in general: no longer convex

Examples:
- log-linear mixtures/log-linear HMMs (LHMMs)/context priors
- MPE for HCRFs
Auxiliary Functions

Goal: auxiliary function $\mathcal{A}(\Lambda|\Lambda')$ (in the strong sense) of $\mathcal{F}(\Lambda)$ at $\Lambda'$

$\iff \mathcal{F}(\Lambda) - \mathcal{F}(\Lambda') \geq \mathcal{A}(\Lambda|\Lambda')$ with equality for $\Lambda = \Lambda'$

Consequence: convergence with $\mathcal{A}(\Lambda|\Lambda') > 0 \Rightarrow \mathcal{F}(\Lambda) > \mathcal{F}(\Lambda')$

Approach:

1. Decomposition of objective function:
   $\mathcal{F}^{\text{hidden}}(\Lambda) = \mathcal{F}^{\text{num}}(\Lambda) - \mathcal{F}^{\text{den}}(\Lambda)$

2. Find auxiliary functions of (well-known) subproblems:
   - EM gives an auxiliary function for $\mathcal{F}^{\text{num}}$
   - GIS gives an auxiliary function for $\mathcal{F}^{\text{den}}$
     
     \begin{align*}
     (f(x, c) \geq 0, \text{feature count } F \equiv \sum_i f_i(x_n, c))
     \end{align*}

3. Combination of subproblems (transitivity):
   $\mathcal{A}^{\text{hidden}} = \mathcal{A}^{\text{EM}} + \mathcal{A}^{\text{GIS}}$

4. Update rules by maximization of $\mathcal{A}^{\text{hidden}}$:
   - similar to GIS
   - same efficient algorithms (e.g. accumulation statistics)
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Conclusions & Outlook
Experiments: Handwritten Digit Classification

- USPS Handwritten digits (US postal codes).
- Large amount of image variability.
- Separate training (7,000 images) and test (2,000 images) set.
- Gray-scale features + Sobel based derivatives.
- Log-linear mixture models, 16 Gaussians/mixture.
- Regularization based on Gaussian prior.
- Advanced modeling: 2-3% WER.
Experiments: Handwritten Digit Classification

USPS: Initialization from Gaussian mixture model (GMM)
Experiments: Handwritten Digit Classification

USPS: Random initialization

Schlueter @ NIPS 2008: Log Linear Approach to Discriminative Training
Experiments: ASR/Digit Strings

SieTill: German Digit Recognition

- Whole word Gaussian HMMs.
- Single Gaussians per HMM state with global pooled variances.
- Train and test data: 5.5h/43k runnings words/2M obs. each.
- Maximum Mutual Information (MMI) training criterion.

![Graphs showing F(hidden) and WER [%] over iterations for hiddenGIS and QProp.](image-url)
Conclusions

- Equivalence of GHMMs and GHMM-like log-linear models shown.
- With comparable features, log-linear models cover same posterior space than corresponding generative models.
- Training criteria known from generative models (e.g. error based) can be adopted.
- Small modification to MMI/MPE shows strong relation to SVM objective with hinge loss/margin (phoneme) error.
- Consistent improvements for margin, even for very large scale task.
- From equivalence to HCRF, GHMM can be directly related to SVM.
- Hidden-GIS generalizes GIS to cover HCRF and MPE objective.
- Verification for image and automatic speech recognition
- Smooth progress during iterations.
- Convergence becomes very slow for ASR task, ok for image task.
- Different behaviour: bounded vs. unbounded feature functions?
Conclusions

GHMM
- modified MMI
- modified MPE

GHMM-like HCRF
- modified MMI
- modified MPE

SVM
(large margin classifier)
- hinge loss
- phoneme error

(follows indirectly)
(with suitable loss function)