

EN. 601.467/667

Introduction to Human Language Technology Deep Learning II

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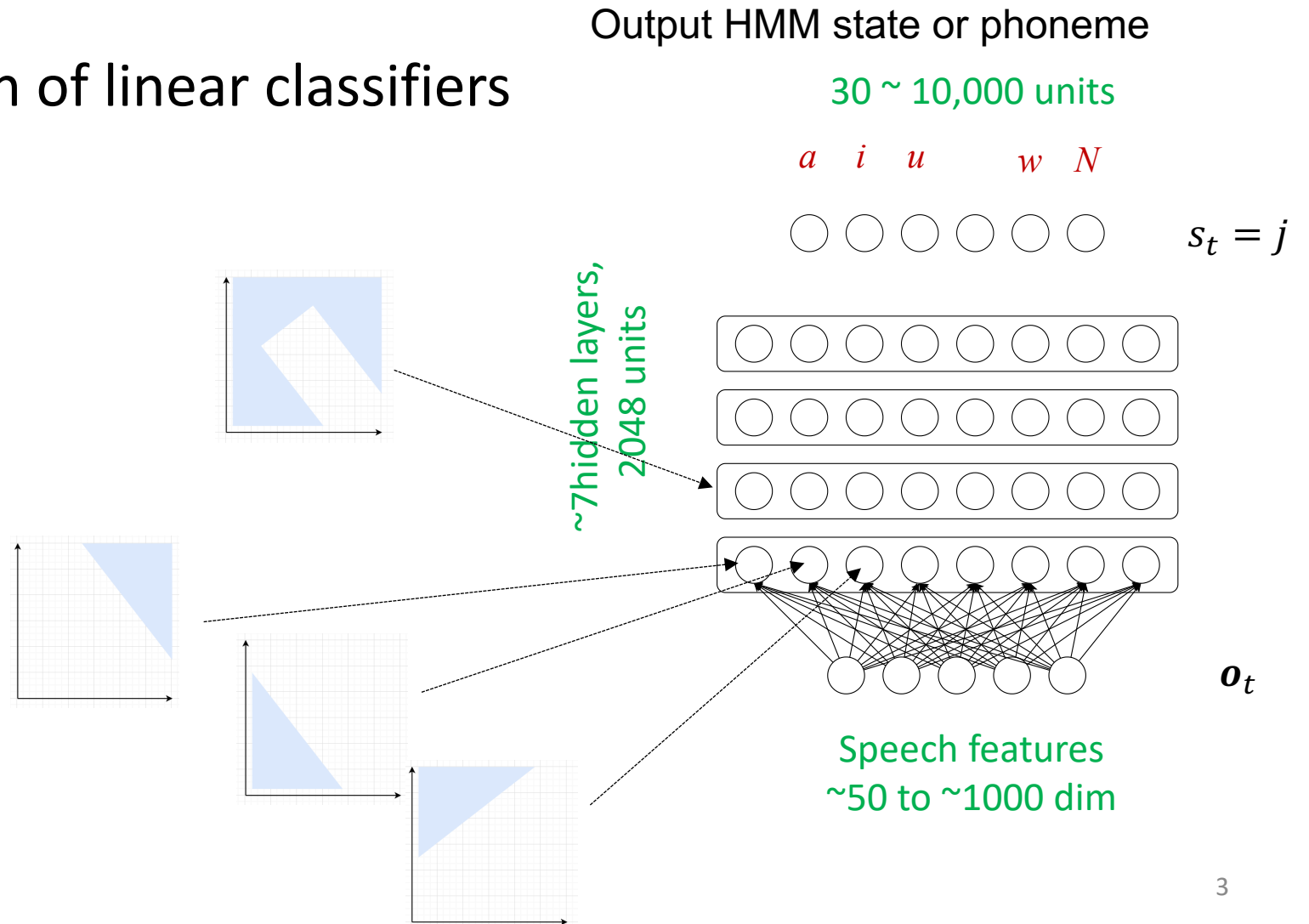


Today's agenda

- Basics of (deep) neural network
- How to integrate DNN with HMM
- Recurrent neural network
 - Language modeling
- Attention based encoder-decoder
 - Machine translation or speech recognition

Deep neural network

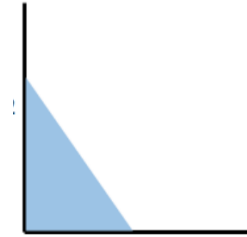
- Very large combination of linear classifiers



Feed-forward neural networks

- Affine transformation and non-linear activation function (sigmoid function)

$$\mathbf{h}_t^{(1)} = \sigma(\mathbf{W}^{(1)}\mathbf{o}_t + \mathbf{b}^{(1)})$$



- Apply the above transformation L times

$$\mathbf{h}_t^{(l)} = \sigma(\mathbf{W}^{(l)}\mathbf{h}_t^{(l-1)} + \mathbf{b}^{(l)})$$



- Softmax operation to get the probability distribution

$$\{p(s_t = j|\mathbf{o}_t)\}_{j=1}^J = \text{softmax}(\mathbf{W}^{(L)}\mathbf{h}_t^{(L-1)} + \mathbf{b}^{(L)})$$

Linear operation

- Transforms $D^{(l-1)}$ -dimensional input to $D^{(l)}$ output

$$f(\mathbf{h}^{(l-1)}) = \mathbf{W}^{(l)} \mathbf{h}^{(l-1)} + \mathbf{b}^{(l)}$$

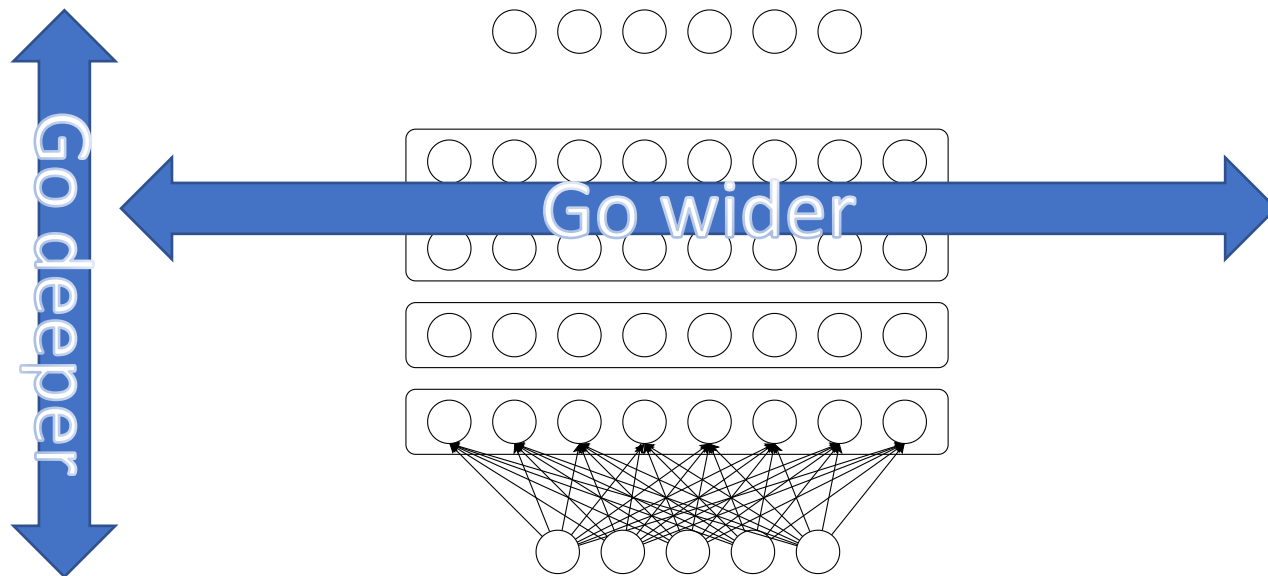
- $\mathbf{W}^{(l)} \in \mathbb{R}^{D^{(l)} \times D^{(l-1)}}$: Linear transformation matrix
- $\mathbf{b}^{(l)} \in \mathbb{R}^{D^{(l)}}$: bias vector
- Derivatives

- $\frac{\partial \sum_j w_{ij} h_j + b_i}{\partial b_{i'}} = \delta(i, i')$

- $\frac{\partial (\sum_j w_{ij} h_j + b_i)}{\partial w_{i'j'}} = \delta(i, i') h_{j'}$

DNN model size

- Mainly determined by the number of dimensions (units) D and the number of layers L



Which one makes
the model larger?
How much?

Sigmoid function

- Sigmoid function

$$\sigma(x) = \frac{1}{1 + e^{-x}}$$

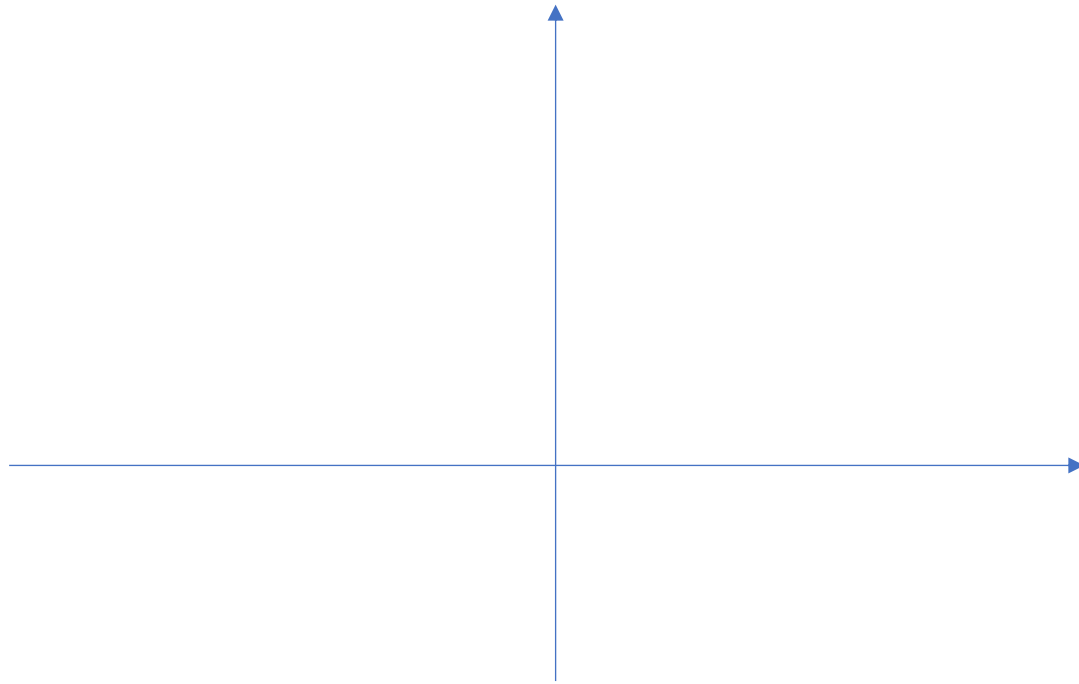
- Convert the domain from \mathbb{R} to $[0, 1]$
- Elementwise sigmoid function:

$$\sigma(\mathbf{x}) = \frac{1}{1 + e^{-\mathbf{x}}} = \left[\frac{1}{1 + e^{-x_d}} \right]_{d=1}^D$$

- No trainable parameter in general
- Derivative
 - $\frac{\partial \sigma(x)}{\partial x} = \sigma(x)(1 - \sigma(x))$

Sigmoid function cont'd

- $\sigma(x)$
- $\sigma'(x) = \sigma(x)(1 - \sigma(x))$



Softmax function

- Softmax function

$$p(j|\mathbf{h}) = [\text{softmax}(\mathbf{h})]_j = \frac{e^{h_j}}{\sum_{i=1}^J e^{h_i}}$$

- Convert the domain from \mathbb{R}^J to $[0, 1]^J$ (make a multinomial dist. \rightarrow classification)
- Satisfy the sum to one condition, i.e., $\sum_{j=1}^J p(j|\mathbf{h}) = 1$
- $J = 2$: sigmoid function

- Derivative

- For $i = j$: $\frac{\partial p(j|\mathbf{h})}{\partial h_i} = p(j|\mathbf{h})(1 - p(j|\mathbf{h}))$
- For $i \neq j$: $\frac{\partial p(j|\mathbf{h})}{\partial h_i} = -p(i|\mathbf{h}) p(j|\mathbf{h})$
- Or we can write as $\frac{\partial p(j|\mathbf{h})}{\partial h_i} = p(j|\mathbf{h})(\delta(i, j) - p(i|\mathbf{h}))$: $\delta(i, j)$: Kronecker's delta

Why it is used for the probability distribution?

$$p(j|\mathbf{h}) = [\text{softmax}(\mathbf{h})]_j = \frac{e^{h_j}}{\sum_{i=1}^J e^{h_i}}$$

What functions/operations we can use and cannot use?

- Most of elementary functions
 - $+$, $-$, \times , \div , $\log(\quad)$, $\exp(\quad)$, $\sin(\quad)$, $\cos(\quad)$, $\tan(\quad)$
- The function/operations that we cannot take a derivative, including some discrete operation
 - $\operatorname{argmax}_w p(W|O)$: Basic ASR operation, but we cannot take a derivative....
 - Discretization

Objective function design

- We usually use the cross entropy as an objective function

$$\begin{aligned}\mathcal{C}_{\text{CE}}(\Theta_{\text{dnn}}) &= \sum_t \text{CE}[p^{\text{ref}}(s_t) | p(s_t | \mathbf{o}_t, \Theta_{\text{dnn}})] \\ &= - \sum_t \sum_{s_t} p^{\text{ref}}(s_t) \log p(s_t | \mathbf{o}_t, \Theta_{\text{dnn}})] \\ &= - \sum_t \sum_{s_t} \delta(s_t, \hat{s}_t) \log p(s_t | \mathbf{o}_t, \Theta_{\text{dnn}})] \\ &= - \sum_t \log p(\hat{s}_t | \mathbf{o}_t, \Theta_{\text{dnn}})]\end{aligned}$$

- Since the Viterbi sequence is a hard assignment, the summation over states is simplified

Other objective functions

- Square error

$$|\mathbf{h}^{\text{ref}} - \mathbf{h}|^2$$

- We could also use p norm, e.g., L1 norm

- Binary cross entropy

$$\begin{aligned}\mathcal{C}_{\text{Binary}}(\Theta_{\text{dnn}}) &= - \sum_t \log p(\hat{s}_t | \mathbf{o}_t, \Theta_{\text{dnn}}) \\ &= - \sum_t \log \sigma(\mathbf{h}_t)\end{aligned}$$

- Again this is a special case of the cross entropy when the number of classes is two

Building blocks

Output: $s_t \in \{1, \dots, J\}$

Softmax activation

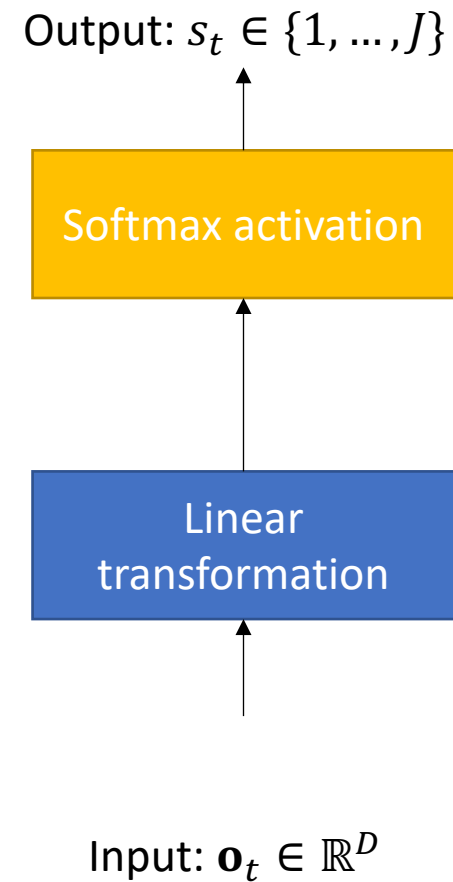
Sigmoid activation

Linear
transformation

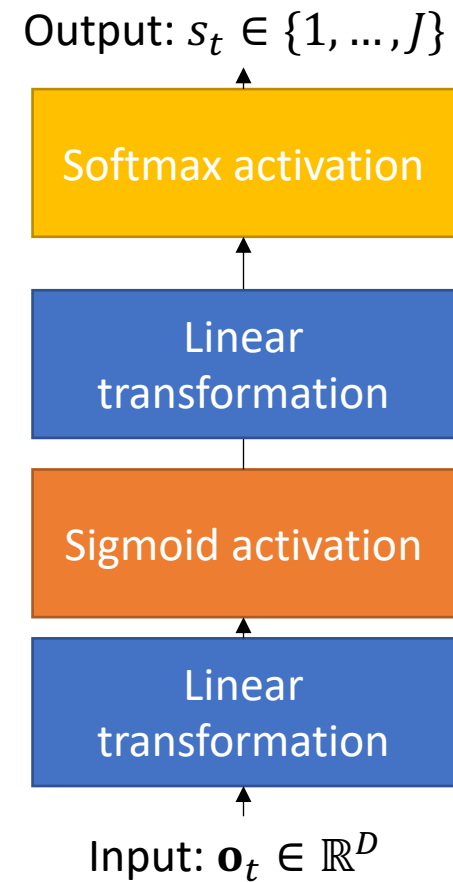
$+$, $-$, $\exp(\quad)$, $\log(\quad)$, etc.

Input: $\mathbf{o}_t \in \mathbb{R}^D$

Building blocks



Building blocks



Building blocks

Output: $s_t \in \{1, \dots, J\}$

Softmax activation

Sigmoid activation

Linear
transformation

$+$, $-$, $\exp(\quad)$, $\log(\quad)$, etc.

Input: $\mathbf{o}_t \in \mathbb{R}^D$

How to optimize?

Gradient decent and their variants

- Take a derivative and update parameters with this derivative

$$\Theta_{\text{dnn}}^{(\text{new})} = \Theta_{\text{dnn}}^{(\text{old})} - \rho \frac{\partial}{\partial \Theta_{\text{dnn}}} \mathcal{C}_{\text{CE}}(\Theta_{\text{dnn}}) \Big|_{\Theta_{\text{dnn}} = \Theta_{\text{dnn}}^{(\text{old})}}$$

- Chain rule

$$\frac{\partial}{\partial \theta} f(g(\theta)) = \frac{\partial}{\partial g} \frac{\partial g}{\partial \theta} f(g(\theta)) = f'(g(\theta)) g'(\theta)$$

- Learning rate ρ

Chain rule

- Chain rule

$$\frac{\partial}{\partial \theta} f(g(\theta)) = \frac{\partial}{\partial g} \frac{\partial g}{\partial \theta} f(g(\theta)) = f'(g(\theta))g'(\theta)$$

- For example

- $f(g(\theta)) = \sigma(ax + b)$ where $\theta = \{a, b\}$

- $f(x) = \sigma(x)$

- $g(x) = ax + b$

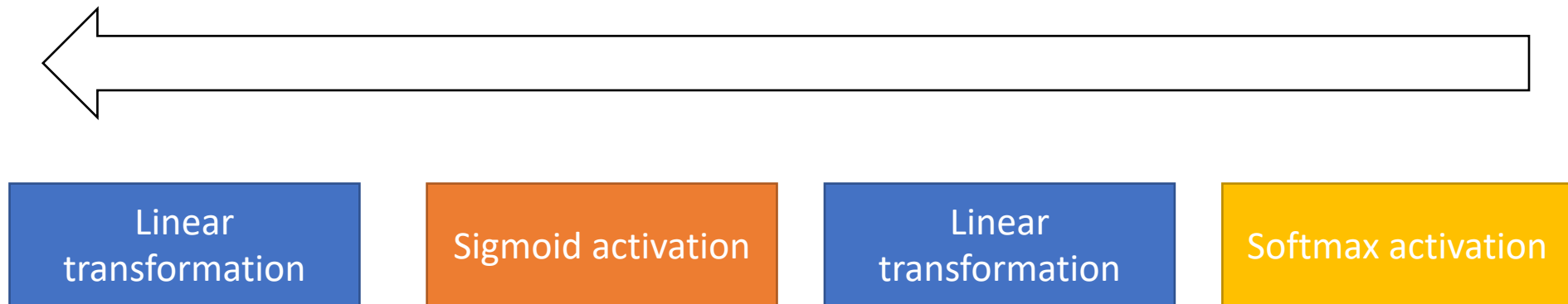
$y = ax + b$

- $\frac{\partial f(g(\theta))}{\partial b} = \frac{\partial \sigma(y)}{\partial y} \frac{\partial (ax+b)}{\partial b} = \sigma(y)(1 - \sigma(y)) = \sigma(ax + b)(1 - \sigma(ax + b))$

- $\frac{\partial f(g(\theta))}{\partial a} =$

Deep neural network: nested function

- Chain rule to get a derivative recursively
 - Each transformation (Affine, sigmoid, and softmax) has analytical derivatives and we just combine these derivatives
 - We can obtain the derivative from the back propagation algorithm



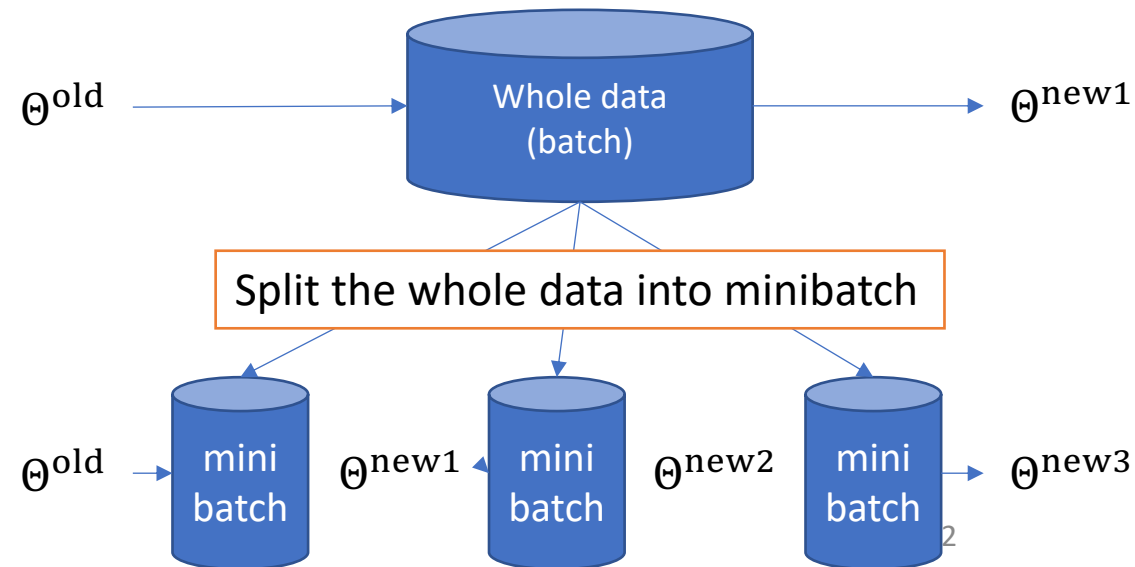
Minibatch processing

- Batch processing
 - Slow convergence
 - Effective computation
- Online processing
 - Fast convergence
 - Very inefficient computation
- Minibatch processing
 - Something between batch and online processing

$$\Theta_{\text{dnn}}^{(\text{new})} = \Theta_{\text{dnn}}^{(\text{old})} - \rho \frac{\partial}{\partial \Theta_{\text{dnn}}} \mathcal{C}_{\text{CE}}(\Theta_{\text{dnn}}) \bigg|_{\Theta_{\text{dnn}} = \Theta_{\text{dnn}}^{(\text{old})}}$$

where

$$\mathcal{C}_{\text{CE}}(\Theta_{\text{dnn}}) = - \sum_t \log p(\hat{s}_t | \mathbf{o}_t, \Theta_{\text{dnn}})$$



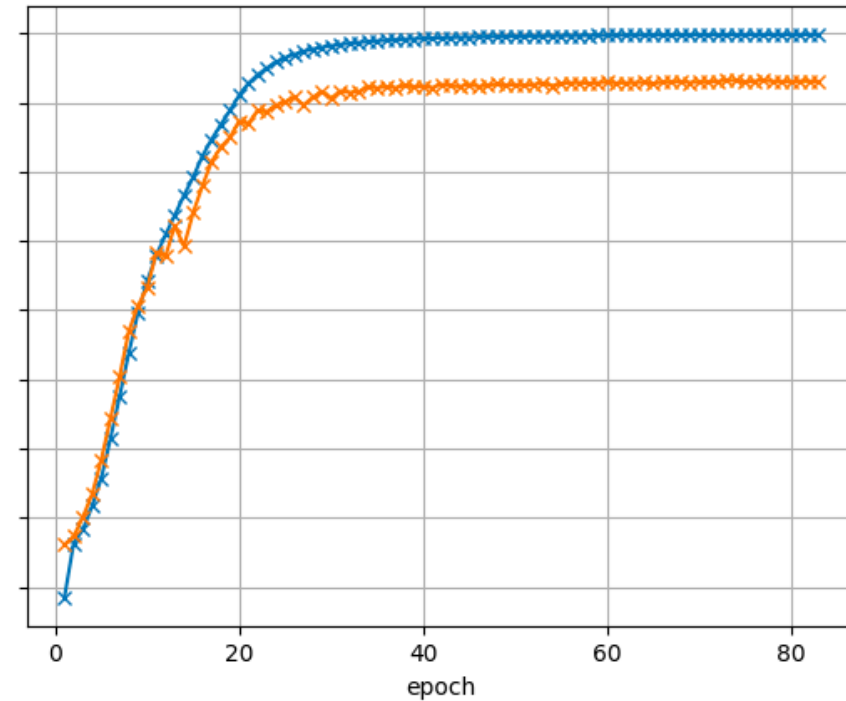
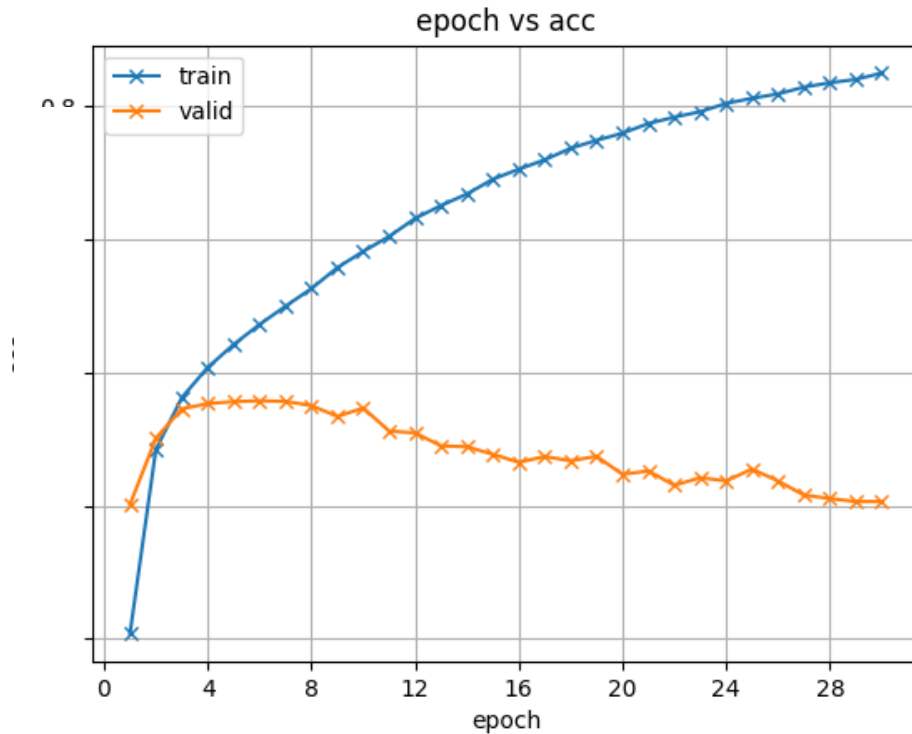
How to set ρ ?

$$\Theta^{(\tau+1)} = \Theta^{(\tau)} - \rho \cdot \Delta_{\text{grad}}^{(\tau)}$$

- Stochastic Gradient Decent (SGD)
 - Use a constant value (hyper-parameter)
 - Can have some heuristic tuning (e.g., $\rho \leftarrow 0.5 \times \rho$ when the validation loss started to be degraded. Then the decay factor becomes another a hyperparameter)
- Adam, AdaDelta, RMSProp, etc.
 - Use current or previous gradient information adaptively update $\rho(\Delta_{\text{grad}}^{(\tau)}, \Delta_{\text{grad}}^{(\tau-1)}, \dots)$
 - Still has hyperparameters to make a balance between current and previous gradient information
- Choice of an appropriate optimizer and its hyperparameters is critical

Difficulties of training

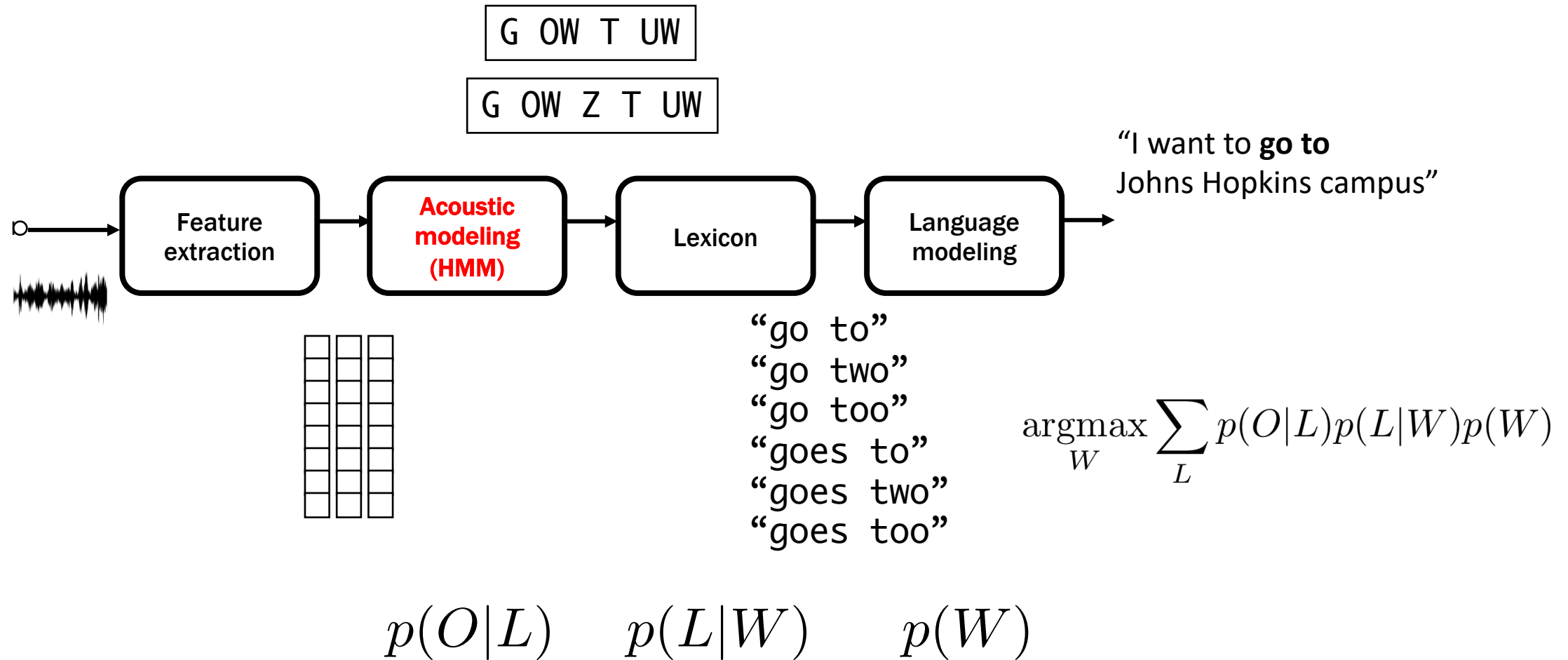
- **Blue**: accuracy of training data (higher is better)
- **Orange**: accuracy of validation data (higher is better)



Today's agenda

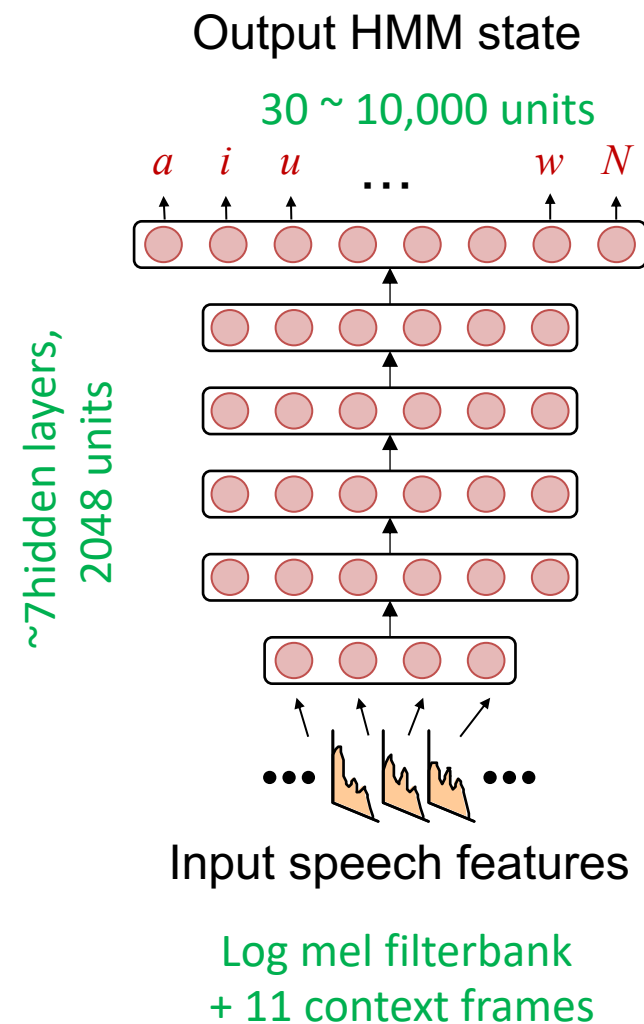
- Basics of (deep) neural network
- **How to integrate DNN with HMM**
- Recurrent neural network
 - Language modeling
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Speech recognition pipeline



Feed-forward neural network for acoustic model

- Basic problem $p(s_t | \mathbf{o}_t)$
 - s_t : HMM state or phoneme
 - \mathbf{o}_t : speech feature vector
 - t : data sample
- Configurations
 - Input features
 - Context expansion
 - Output class
 - Softmax function
 - Training criterion
 - Number of layers
 - Number of hidden states
 - Type of non-linear activations



Input feature

- GMM/HMM formulation
 - Lot of conditional independence assumption and Markov assumption
 - Many of our trials are how to break these assumptions
- In GMM, we always have to care about the correlation
 - Delta, linear discriminant analysis, semi-tied covariance
- In DNN, we don't have to care 😊
 - We can simply concatenate the left and right contexts, and just throw it!

$$\mathbf{o}_t^{(2)} = \begin{bmatrix} \mathbf{o}_{t-r}^{(1)} \\ \vdots \\ \mathbf{o}_t^{(1)} \\ \vdots \\ \mathbf{o}_{t+r}^{(1)} \end{bmatrix}$$

Output

- Phoneme or HMM state ID is used
- We need to have a pair data of output and input data at frame t
 - First use the Viterbi alignment to obtain the state sequence

$$\hat{S} = \{\hat{s}_t | t = 1, \dots, T\} = \underset{S}{\operatorname{argmax}} p(S, \mathbf{O} | \Theta_{\text{gmm/hmm}})$$

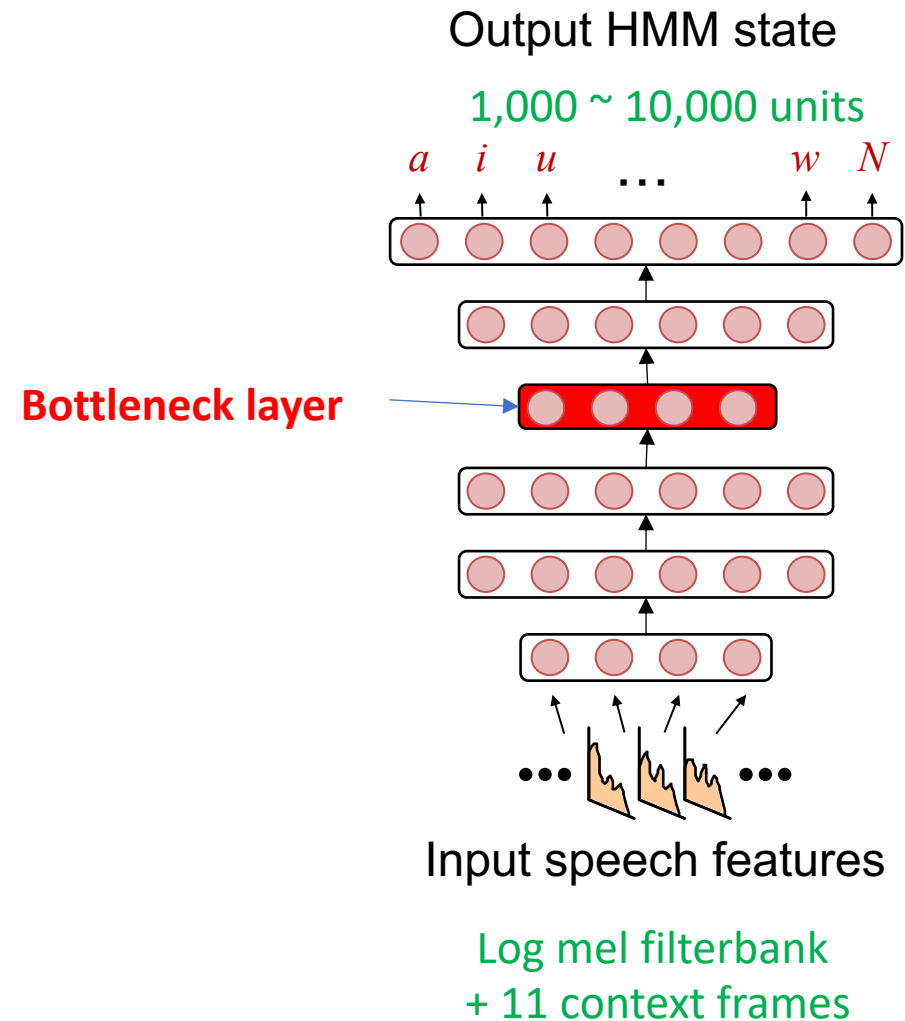
- Then, we get the input and output pair $\{\hat{s}_t, \mathbf{o}_t\}$ for all t
- Make acoustic model as a multiclass classification problem by predicting the all HMM state ID given the observation
 - Not consider any constraint in this stage (e.g., left to right, which is handled by an HMM during recognition)

How to integrate DNN with HMM

- Bottleneck feature
- DNN/HMM hybrid

Bottleneck feature

- Train DNN, but one layer having a narrow layer
- Use a hidden state vector for GMM/HMM
- Nonlinear feature extraction with discriminative abilities
- Can combine with existing GMM/HMM



DNN/HMM hybrid

- How to make it fit to the HMM framework?
 - Use the Bayes rule to convert the posterior to the likelihood

$$p(\mathbf{o}_t|s_t) \rightarrow p(s_t|\mathbf{o}_t, \Theta_{\text{dnn}})/p(s_t)$$

- $p(s_t)$ is obtained by the maximum likelihood (unigram count)
- Need a modification in the Viterbi algorithm during recognition

Today's agenda

- Basics of (deep) neural network
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Recurrent neural network

- Basic problem

- HMM state (or phoneme) or speech feature is a sequence

$$s_1, s_2, \dots, s_t$$

$$\mathbf{o}_1, \mathbf{o}_2, \dots, \mathbf{o}_t$$

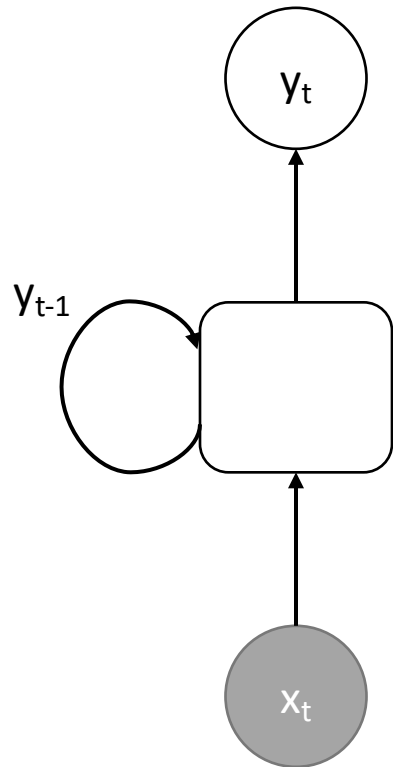
- It's better to consider context (e.g., previous input) to predict the probability of s_t

$$p(s_t | \mathbf{o}_t) \rightarrow p(s_t | \mathbf{o}_1, \mathbf{o}_2, \dots, \mathbf{o}_t)$$

- Recurrent neural network (RNN) can handle such problems

Recurrent neural network (Elman type)

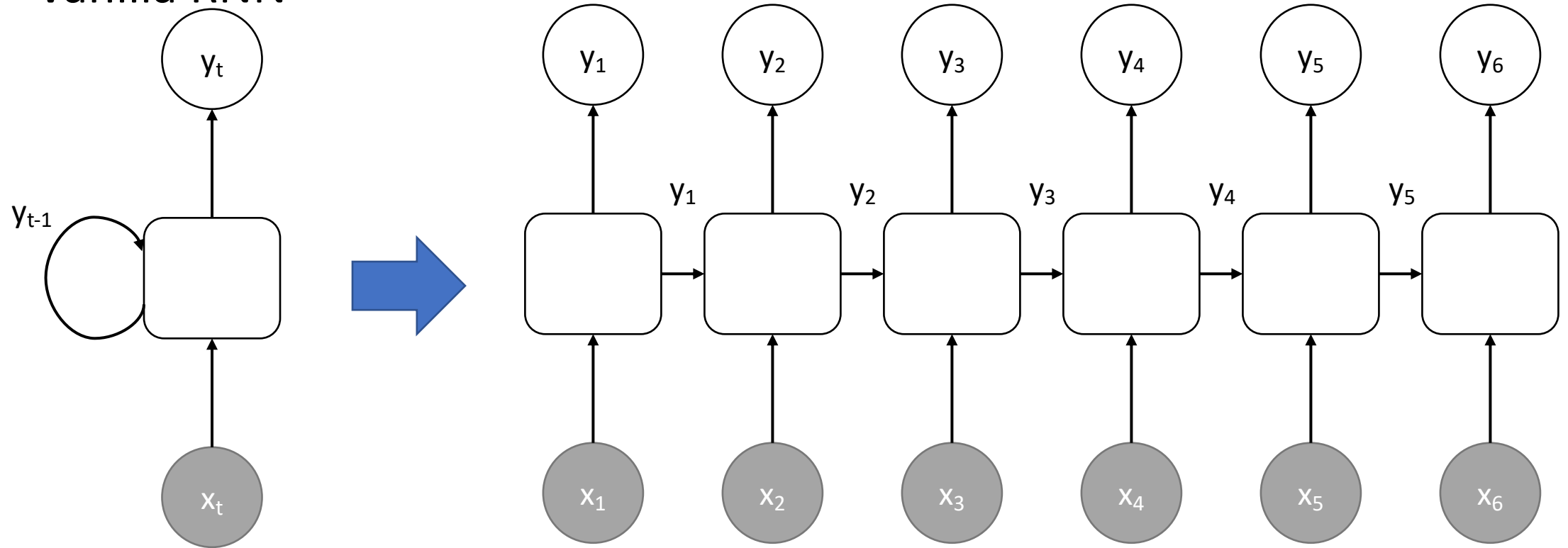
- Vanilla RNN: We ignore the bias term for simplicity



$$\mathbf{y}_t = \sigma \left(\mathbf{W} \begin{bmatrix} \mathbf{y}_{t-1} \\ \mathbf{x}_t \end{bmatrix} \right)$$

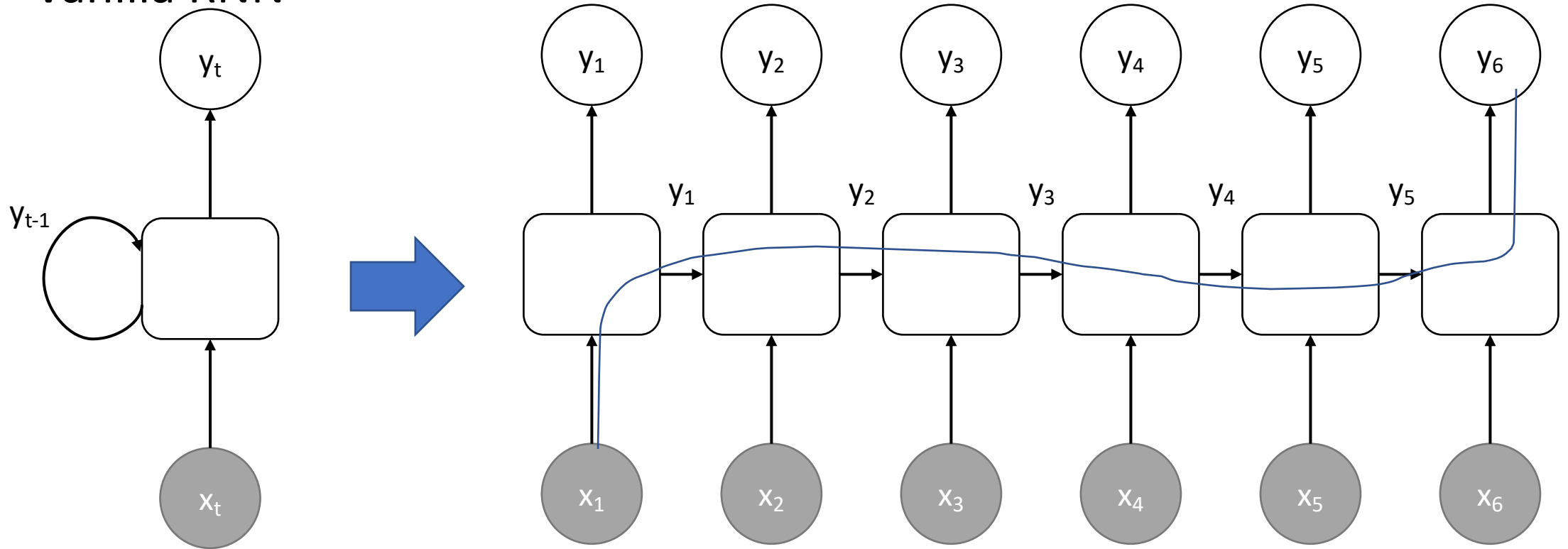
Recurrent neural network (Elman type)

- Vanilla RNN



Recurrent neural network (Elman type)

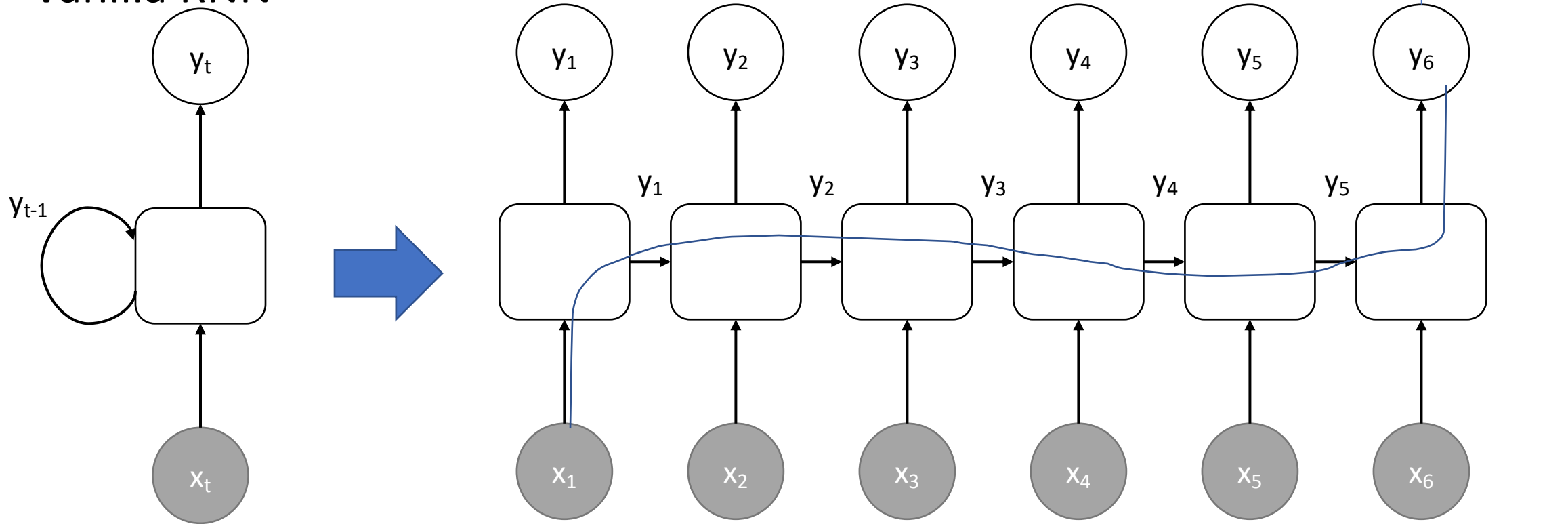
- Vanilla RNN



Possibly consider long-range effect (but longer weaker)
no future context

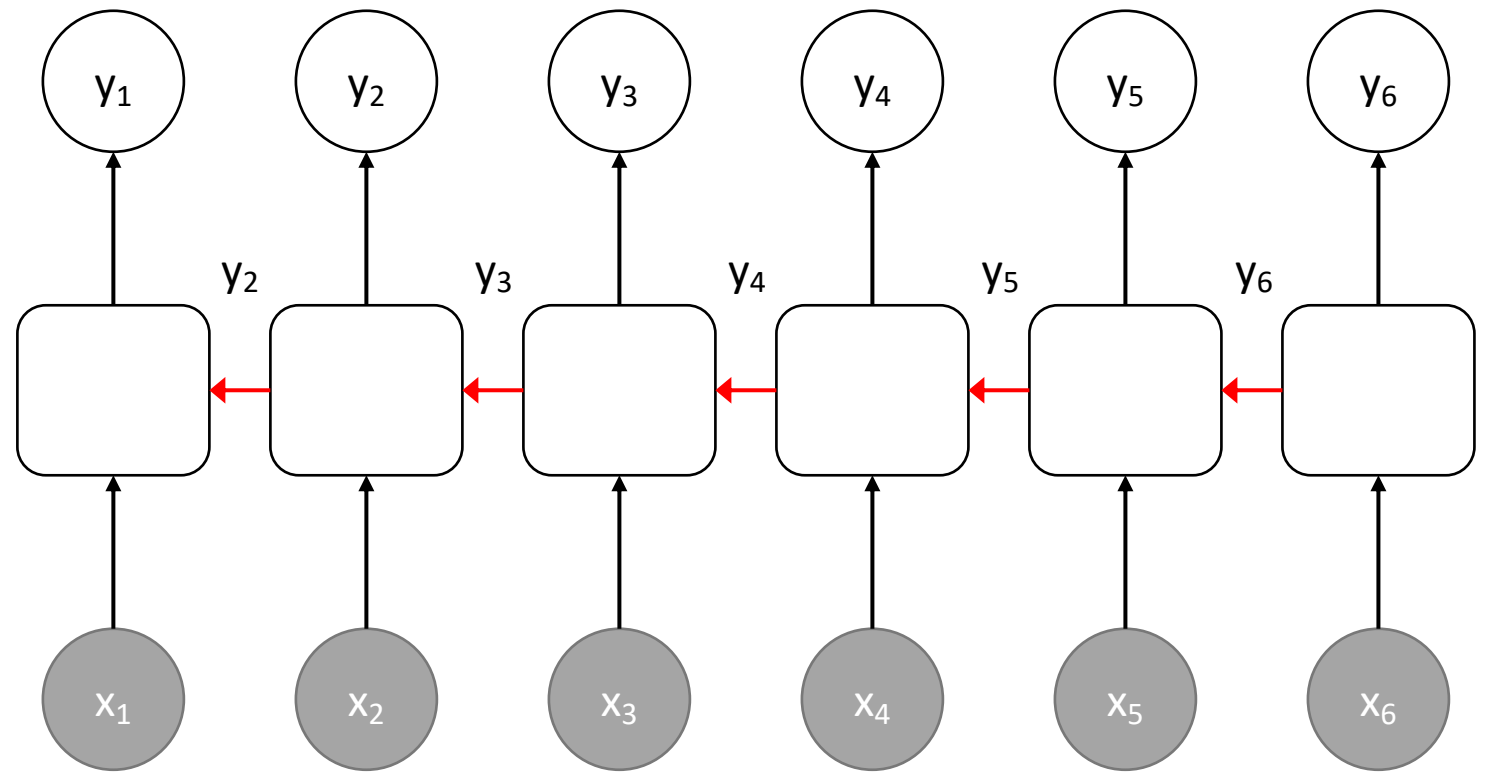
Recurrent neural network (Elman type)

- Vanilla RNN



We can compute the posterior distribution $p(s_t | \mathbf{o}_1, \mathbf{o}_2, \dots, \mathbf{o}_t)$

Bidirectional RNN



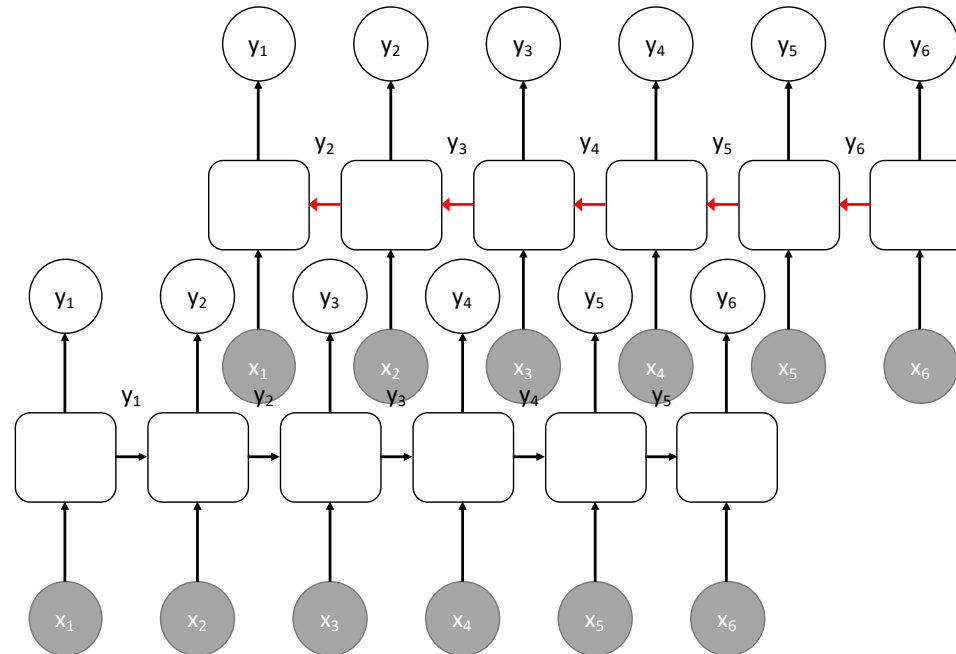
We can compute the posterior distribution $p(s_t | \mathbf{o}_t, \mathbf{o}_{t+1}, \dots)$

Bidirectional RNN

$$\mathbf{y}_t = \begin{bmatrix} \overrightarrow{\mathbf{y}}_t \\ \overleftarrow{\mathbf{y}}_t \end{bmatrix}$$

$$\overleftarrow{\mathbf{y}}_t = \sigma \left(\mathbf{W} \begin{bmatrix} \overleftarrow{\mathbf{y}}_{t-1} \\ \mathbf{x}_t \end{bmatrix} \right)$$

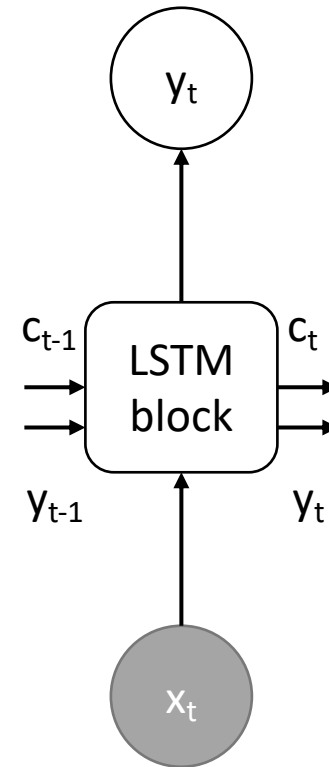
$$\overrightarrow{\mathbf{y}}_t = \sigma \left(\mathbf{W} \begin{bmatrix} \overrightarrow{\mathbf{y}}_{t-1} \\ \mathbf{x}_t \end{bmatrix} \right)$$




We can compute the posterior distribution $p(s_t | \mathbf{o}_1, \mathbf{o}_2, \dots, \mathbf{o}_t, \mathbf{o}_{t+1}, \dots)$


Long short-term memory RNN

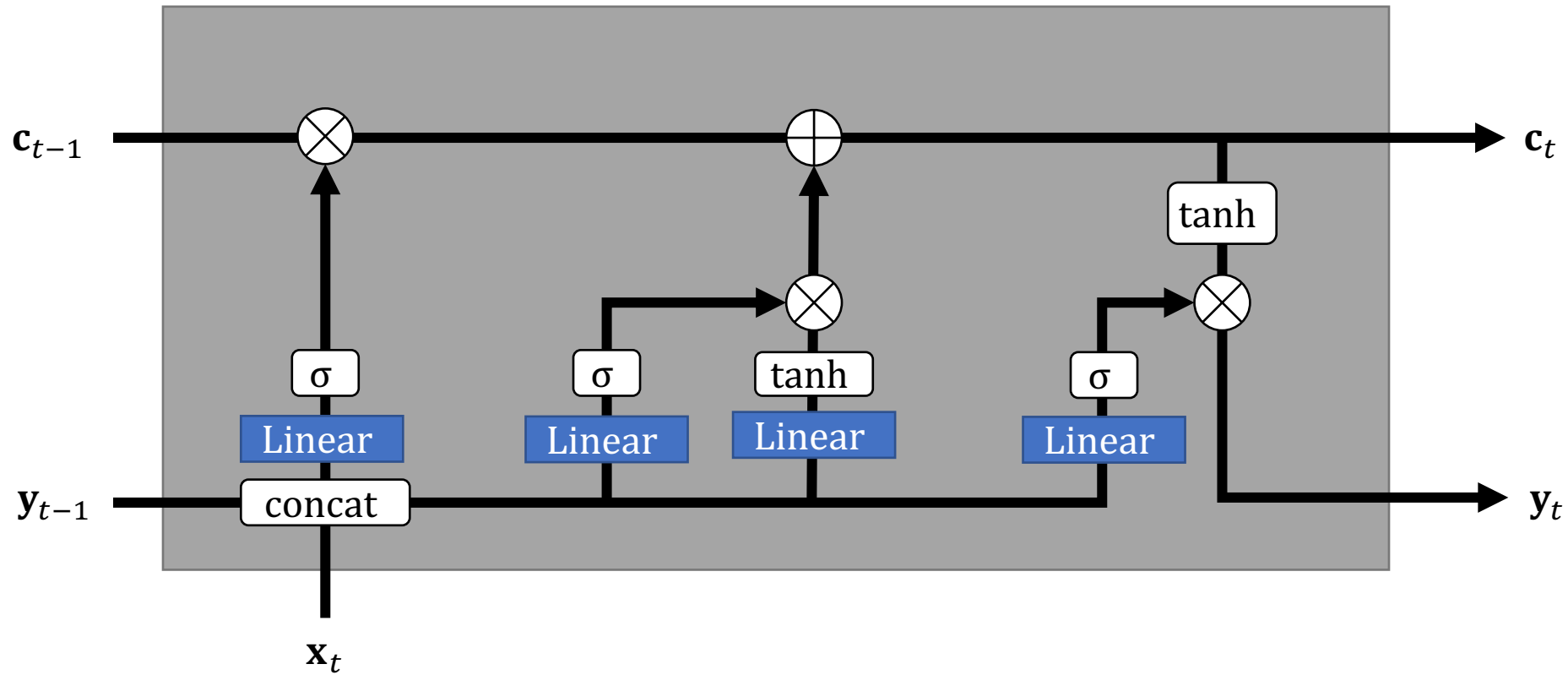
- Keep two states
 - Normal recurrent state: y_t
 - Memory cell: c_t



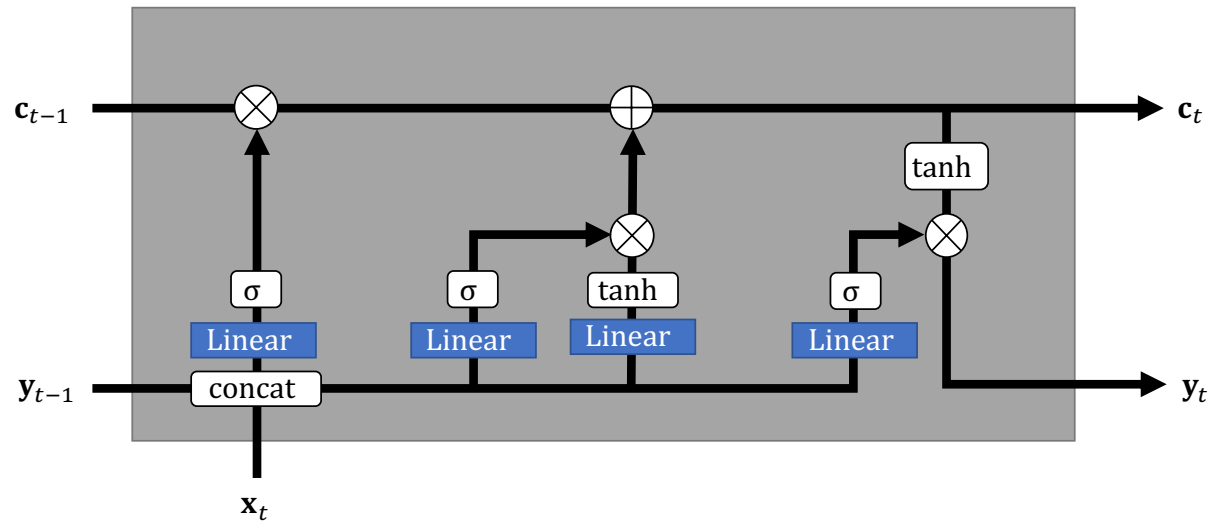
LSTM block

 Operations **w/o** trainable parameters

 Operations **w/** trainable parameters



LSTM block



- Cell state keeps the history information
 1. It **will be** forgotten
 2. New information from x_t **will be** added
 3. The cell information **will be** outputted as y_t
- "will be" function is implemented by a gate function $[0, 1]$ through the sigmoid activation

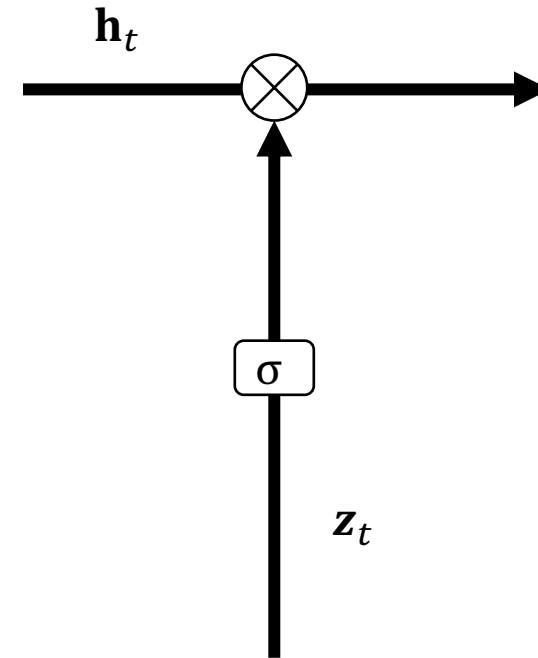
tanh and sigmoid activations

- sigmoid
 - Convert the domain from \mathbb{R} to $[0, 1]$
 - Used as a **gating** (weight the state vector (information))

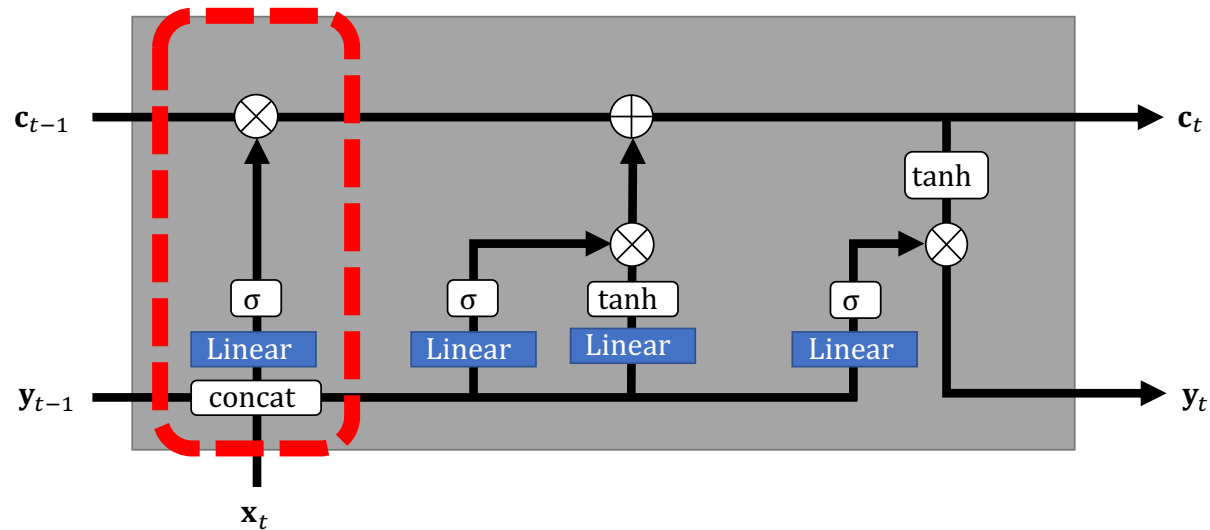
$$\mathbf{h}_t \otimes \sigma(\mathbf{z}_t)$$

- tanh
 - Convert the domain from \mathbb{R} to $[-1, 1]$
 - Allow negative and positive values

$$\tanh(\mathbf{x}) = \frac{e^{\mathbf{x}} - e^{-\mathbf{x}}}{e^{\mathbf{x}} + e^{-\mathbf{x}}}$$



LSTM block

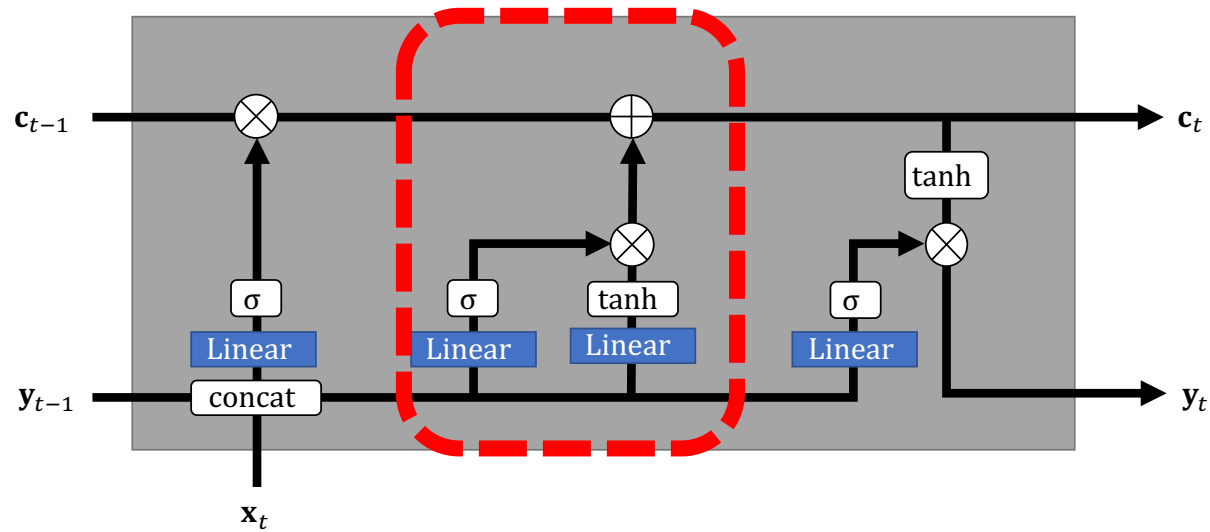


- Cell state keeps the history information

1. It **will be** forgotten
2. New information from x_t **will be** added
3. The cell information **will be** outputted as y_t

$$\mathbf{g}_{\text{forget}} = \sigma \left(\mathbf{W}_{\text{forget}} \begin{bmatrix} \mathbf{y}_{t-1} \\ \mathbf{x}_t \end{bmatrix} + \mathbf{b}_{\text{forget}} \right)$$
$$\mathbf{c}_{t-1} \otimes \mathbf{g}_{\text{forget}}$$

LSTM block



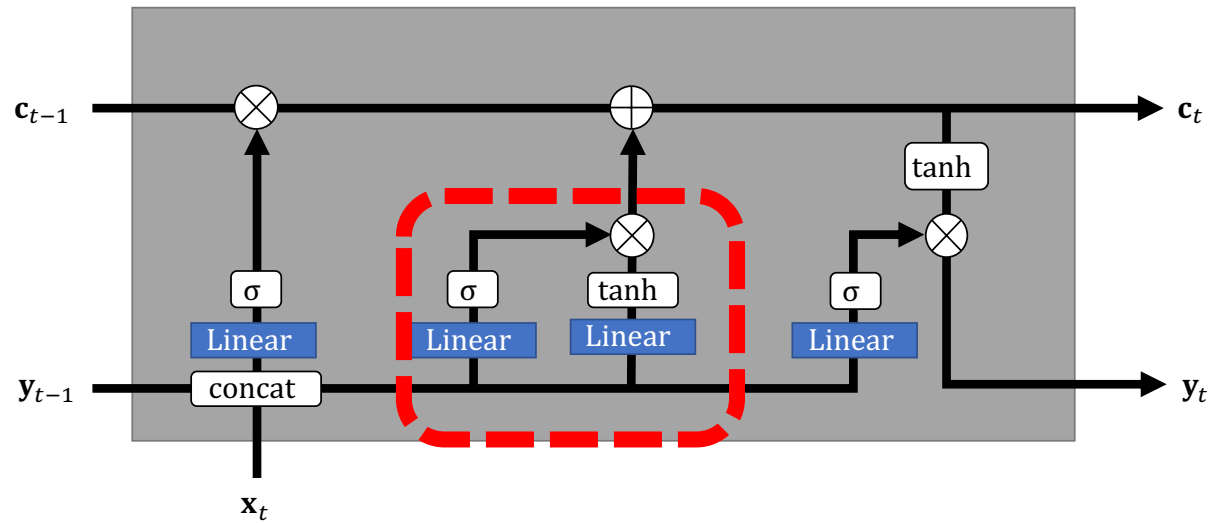
- Cell state keeps the history information

1. It **will be** forgotten
2. New information from x_t **will be** added
3. The cell information **will be** outputted as y_t

$$\mathbf{g}_{\text{input}} = \sigma \left(\mathbf{W}_{\text{input}} \begin{bmatrix} \mathbf{y}_{t-1} \\ \mathbf{x}_t \end{bmatrix} + \mathbf{b}_{\text{input}} \right)$$

$$\tanh \left(\mathbf{W}_{\text{cell}} \begin{bmatrix} \mathbf{y}_{t-1} \\ \mathbf{x}_t \end{bmatrix} + \mathbf{b}_{\text{cell}} \right) \otimes \mathbf{g}_{\text{input}}$$

LSTM block



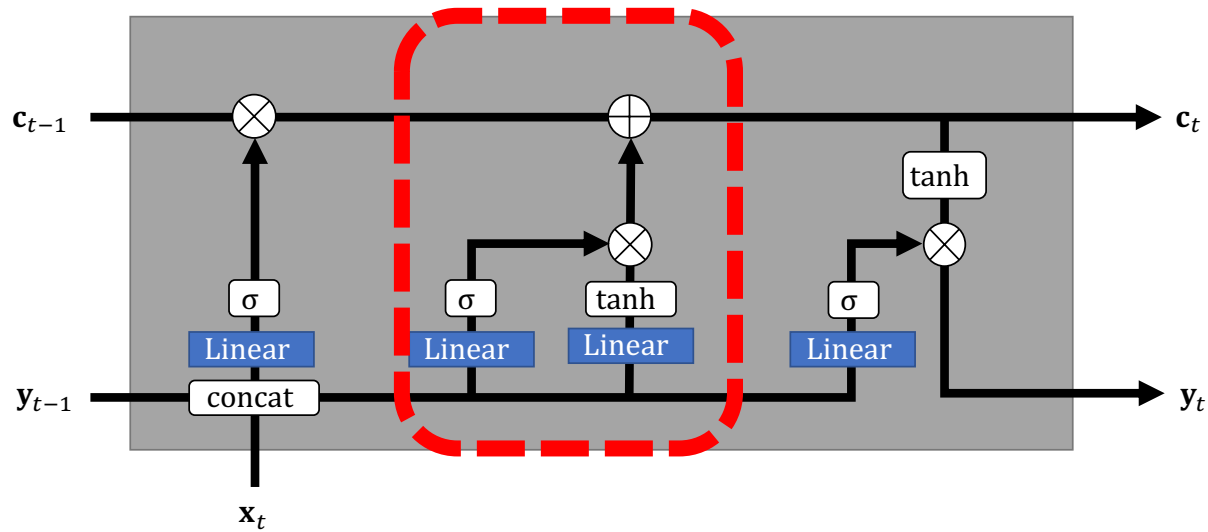
- Cell state keeps the history information

1. It **will be** forgotten
2. New information from x_t **will be** added
3. The cell information **will be** outputted as y_t

$$\mathbf{g}_{\text{input}} = \sigma \left(\mathbf{W}_{\text{input}} \begin{bmatrix} \mathbf{y}_{t-1} \\ \mathbf{x}_t \end{bmatrix} + \mathbf{b}_{\text{input}} \right)$$

$$\tanh \left(\mathbf{W}_{\text{cell}} \begin{bmatrix} \mathbf{y}_{t-1} \\ \mathbf{x}_t \end{bmatrix} + \mathbf{b}_{\text{cell}} \right) \otimes \mathbf{g}_{\text{input}}$$

LSTM block

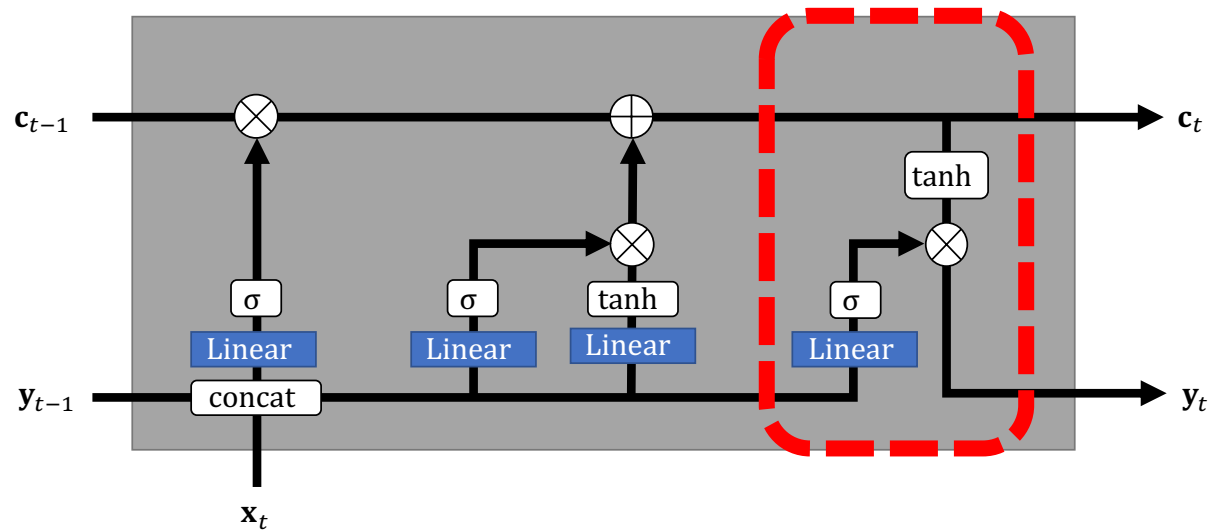


- Cell state keeps the history information

1. It **will be** forgotten
2. New information from x_t **will be** added
3. The cell information **will be** outputted as y_t

$$\mathbf{c}_t = \mathbf{c}_{t-1} \otimes \mathbf{g}_{\text{forget}} + \tanh \left(\mathbf{W}_{\text{cell}} \begin{bmatrix} \mathbf{y}_{t-1} \\ \mathbf{x}_t \end{bmatrix} + \mathbf{b}_{\text{cell}} \right) \otimes \mathbf{g}_{\text{input}}$$

LSTM block



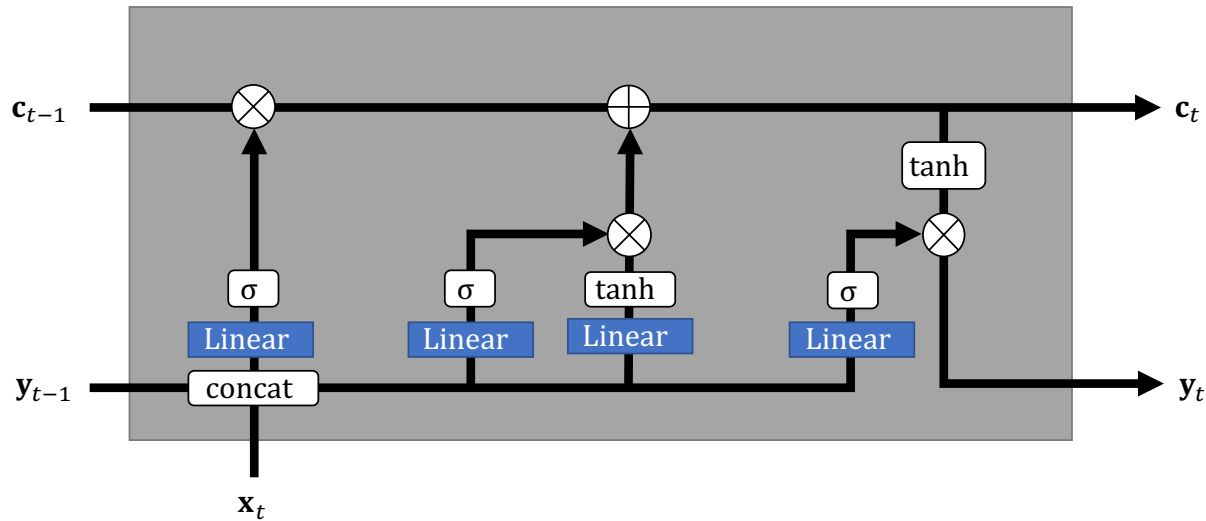
- Cell state keeps the history information

1. It **will be** forgotten
2. New information from x_t **will be** added
3. The cell information **will be** outputted as y_t

$$\mathbf{g}_{\text{output}} = \sigma \left(\mathbf{W}_{\text{output}} \begin{bmatrix} \mathbf{y}_{t-1} \\ \mathbf{x}_t \end{bmatrix} + \mathbf{b}_{\text{output}} \right)$$

$$\mathbf{y}_t = \tanh(\mathbf{c}_t) \otimes \mathbf{g}_{\text{output}}$$

LSTM block summary



- 3 gating functions

$$\mathbf{g}_{\text{forget}} = \sigma \left(\mathbf{W}_{\text{forget}} \begin{bmatrix} \mathbf{y}_{t-1} \\ \mathbf{x}_t \end{bmatrix} + \mathbf{b}_{\text{forget}} \right)$$

$$\mathbf{g}_{\text{input}} = \sigma \left(\mathbf{W}_{\text{input}} \begin{bmatrix} \mathbf{y}_{t-1} \\ \mathbf{x}_t \end{bmatrix} + \mathbf{b}_{\text{input}} \right)$$

$$\mathbf{g}_{\text{output}} = \sigma \left(\mathbf{W}_{\text{output}} \begin{bmatrix} \mathbf{y}_{t-1} \\ \mathbf{x}_t \end{bmatrix} + \mathbf{b}_{\text{output}} \right)$$

- Cell update

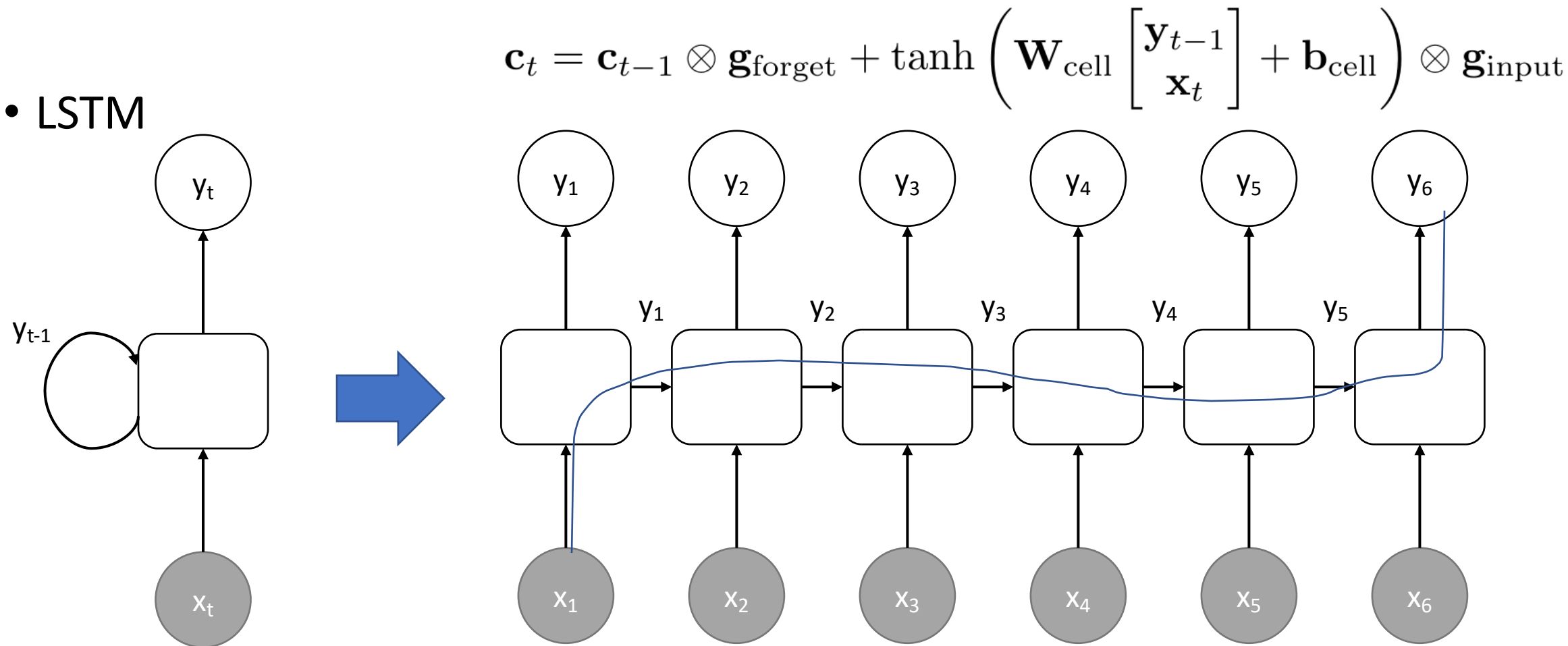
$$\mathbf{c}_t = \mathbf{c}_{t-1} \otimes \mathbf{g}_{\text{forget}} + \tanh \left(\mathbf{W}_{\text{cell}} \begin{bmatrix} \mathbf{y}_{t-1} \\ \mathbf{x}_t \end{bmatrix} + \mathbf{b}_{\text{cell}} \right) \otimes \mathbf{g}_{\text{input}}$$

- Hidden state update

$$\mathbf{y}_t = \tanh(\mathbf{c}_t) \otimes \mathbf{g}_{\text{output}}$$

LSTM RNN

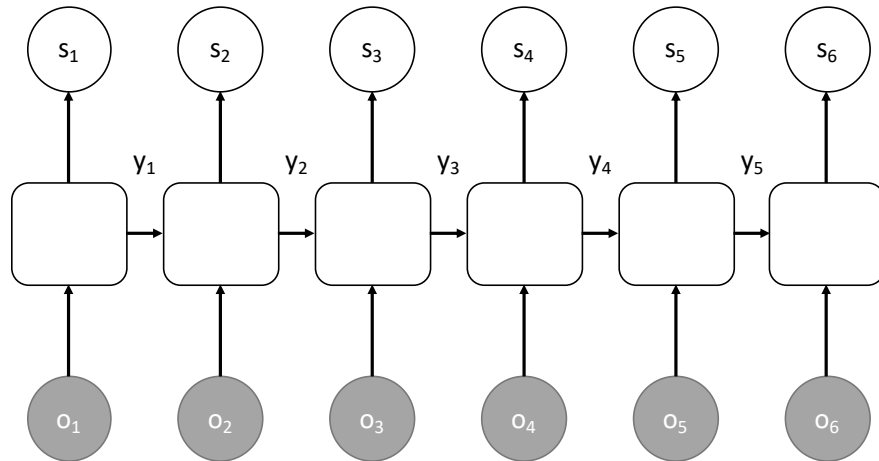
- LSTM



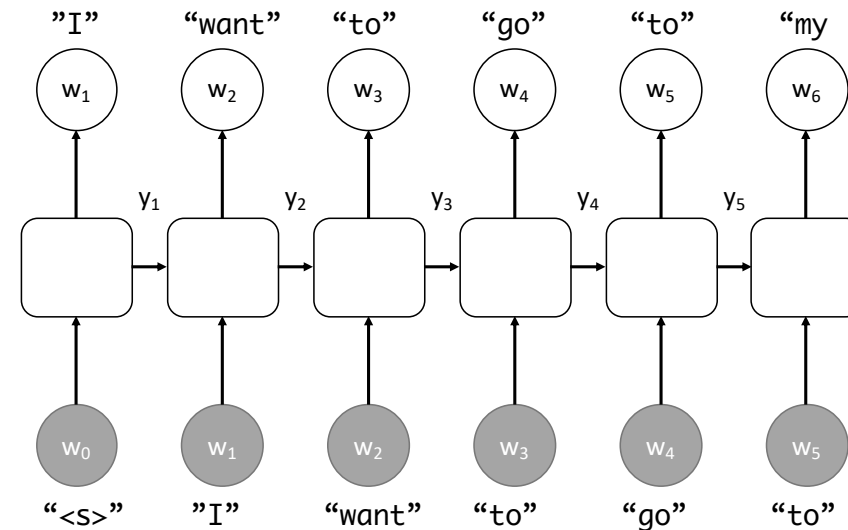
Possibly consider to keep the above initial information dependency by $\mathbf{g}_{\text{forget}} = \mathbf{1}$ and $\mathbf{g}_{\text{input}} = \mathbf{0}$ at $t > 1$

RNN can be used for both acoustic and language models

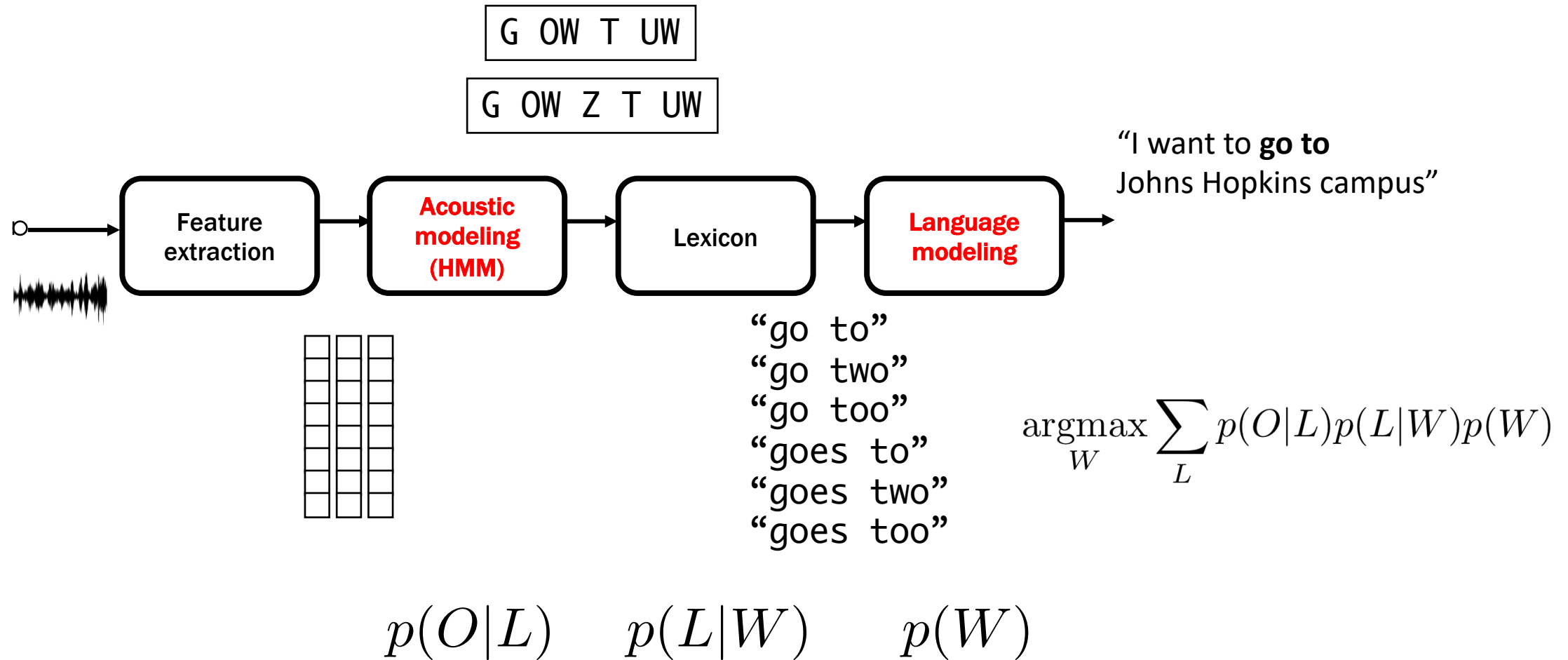
- HMM/DNN Acoustic model
 $p(s_t | \mathbf{o}_1, \mathbf{o}_2, \dots, \mathbf{o}_t)$



- Language model
 $p(w_i | w_1, w_2, \dots, w_{i-1})$



Speech recognition pipeline



Today's agenda

- Basics of (deep) neural network
- How to integrate DNN with HMM
- Recurrent neural network
- **Attention mechanism**

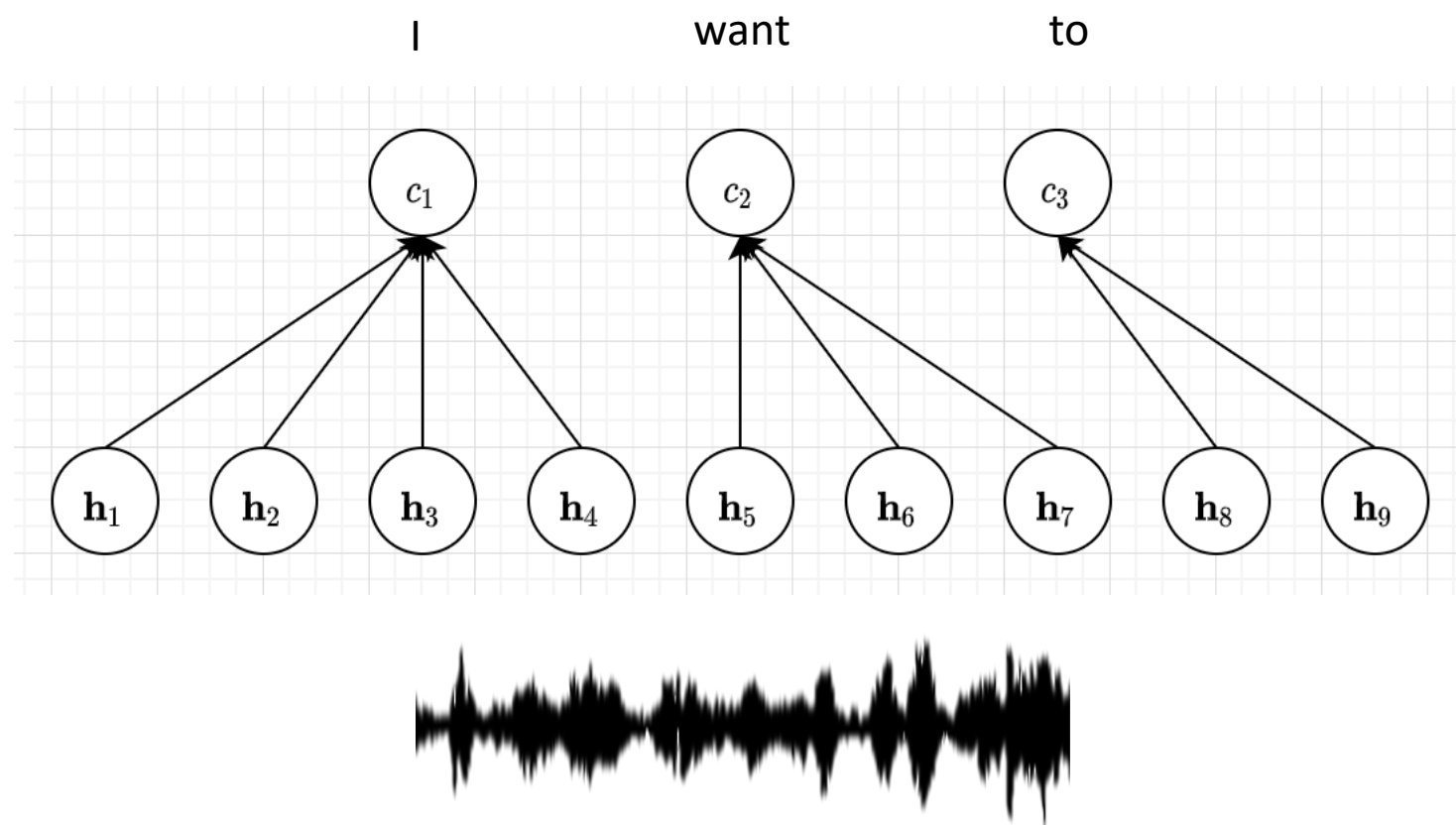
Attention based encoder-decoder

- Let $C = (c_j \in \mathbb{U} | j = 1, \dots, J)$, be a character sequence
 - \mathbb{U} : set of characters
- Let $O = (\mathbf{o}_t \in \mathbb{R}^D | t = 1, \dots, T)$, be a sequence of D dimensional feature vectors

$$\hat{C} = \operatorname{argmax}_C p(C|O)$$

- Problem: T and J are **different**, and we cannot use normal neural networks
- Sequence to sequence is a solution to deal with it

Alignment problem



Attention mechanism

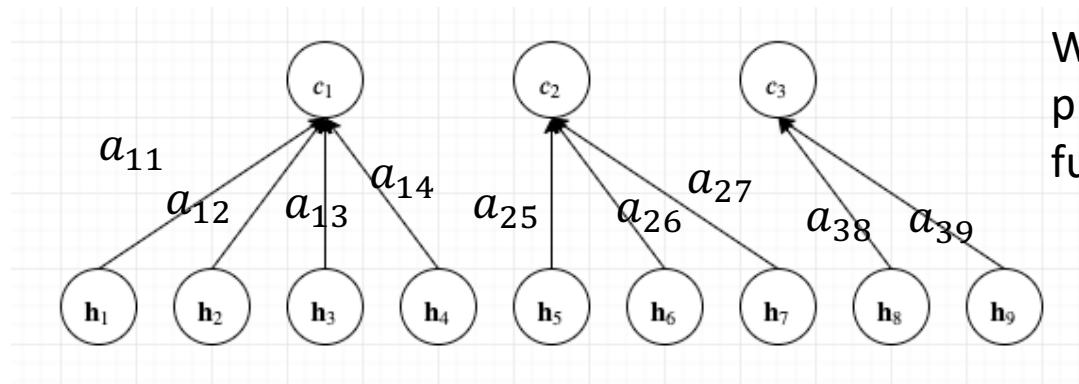
$$p(C|O) = \prod_j p(c_j | c_{1:j-1}, \mathbf{v}_j)$$

\mathbf{v}_j has an explicit dependency for character c_j

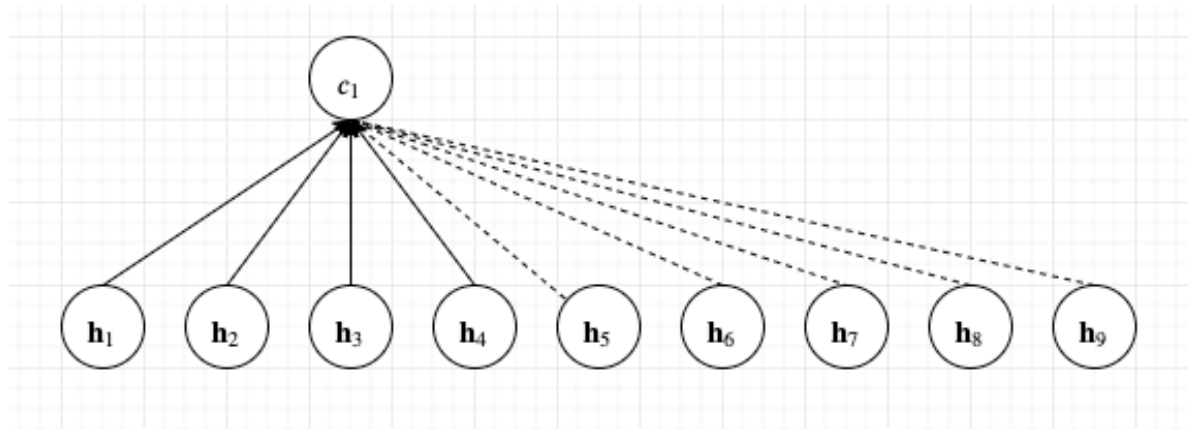
- Obtain the context vector

$$\mathbf{v}_j = \sum_{t=1}^T a_{jt} \mathbf{h}'_t$$

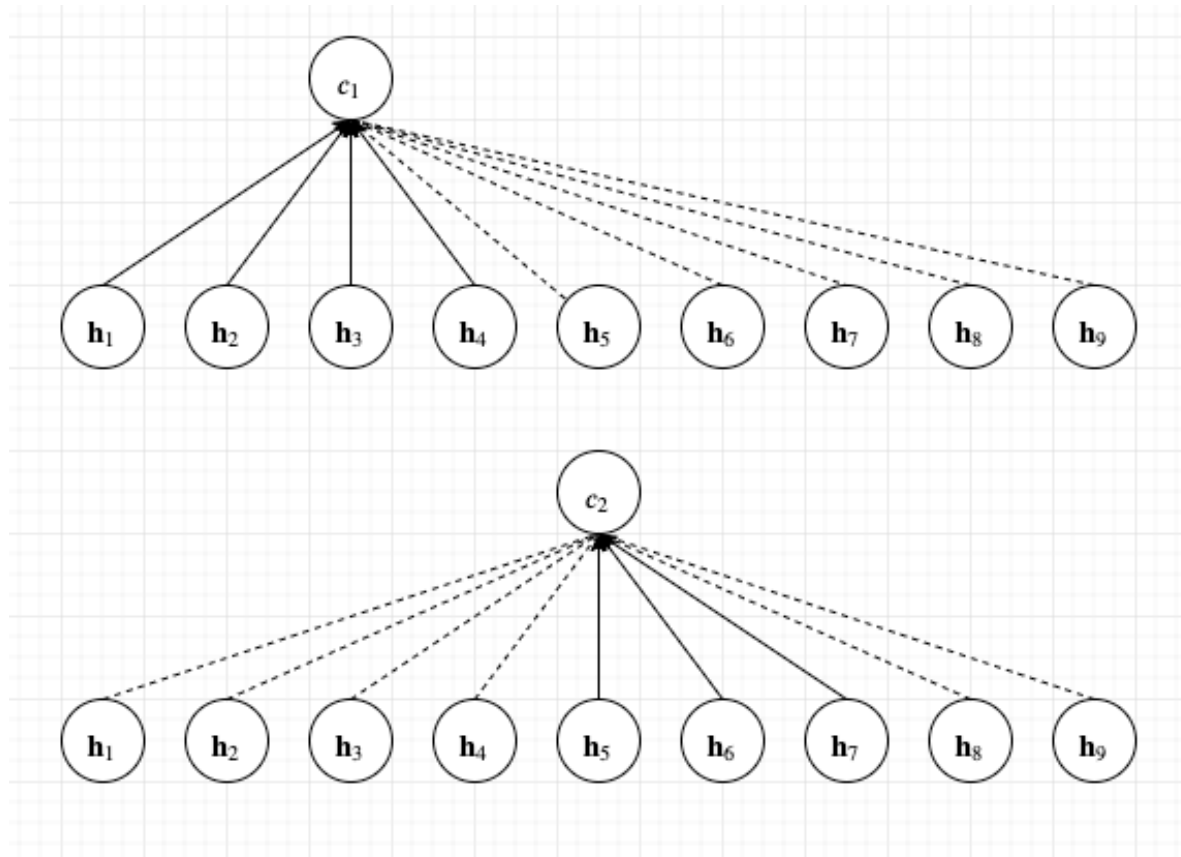
- Compute the assignment probability for each output j from a neural network
- $\mathbf{a}_j = \{a_{jt} | t = 1, \dots, T\} \in \mathbb{R}^T, 0 < a_{jt} < 1, \sum_{t=1}^T a_{jt} = 1$
- a_{jt} is obtained by using a neural network



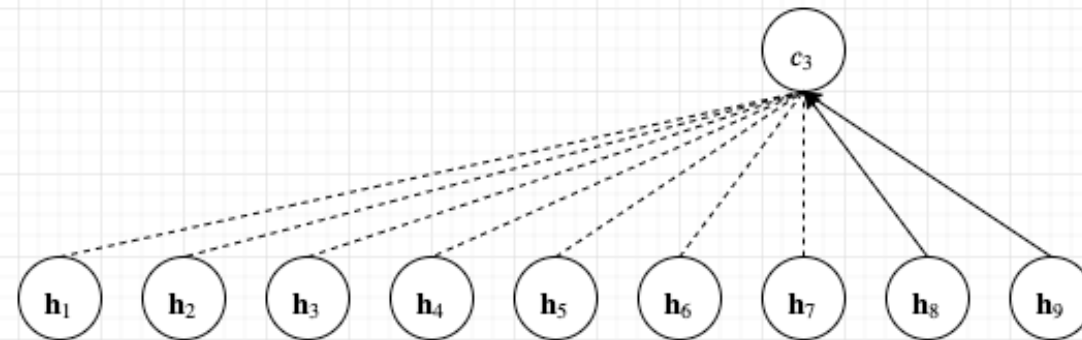
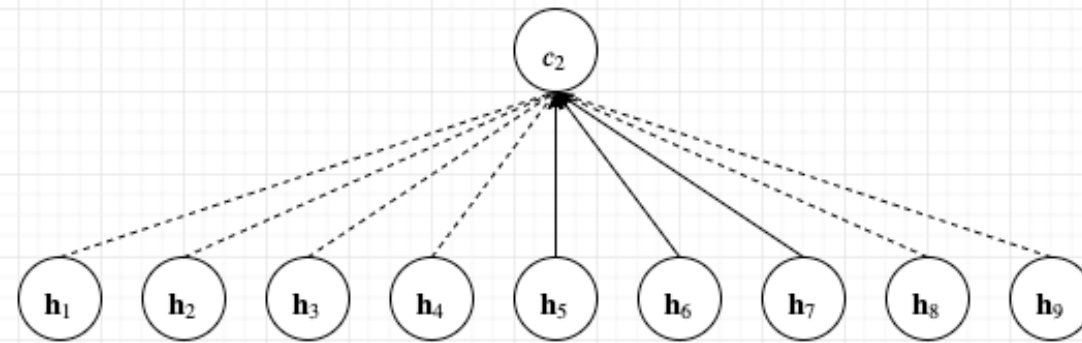
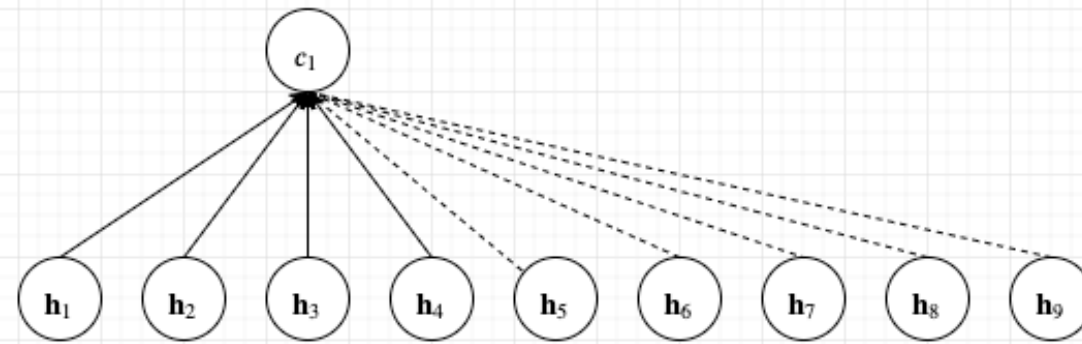
We can represent an alignment problem as a **differentiable** function



Normal arrow:
high probability
Dashed arrow:
low probability



Normal arrow:
high probability
Dashed arrow:
low probability



Normal arrow:
high probability
Dashed arrow:
low probability

Summary of today's talk

- Basics of deep neural network
 - Input, output, function block, back propagation, optimization
- Recurrent neural network
 - Now we can handle a sequence (s_1, s_2, \dots) , (w_1, w_2, \dots) , $(\mathbf{o}_1, \mathbf{o}_2, \dots)$
- Integrate deep neural network for speech recognition
 - GMM/HMM \rightarrow DNN/HMM or RNN/HMM
 - RNN language model
- Attention based encoder-decoder
 - Machine translation and speech recognition have different lengths of input and output.
 - Attention mechanism to deal with the different lengths