A Modified Baum–Welch Algorithm for Hidden Markov Models with Multiple Observation Spaces

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Abstract—In this paper, we derive an algorithm similar to the well-known Baums-Welch algorithm for estimating the parameters of a hidden Markov model (HMM). The new algorithm allows the observation PDF of each state to be defined and estimated using a different feature set. We show that estimating parameters in this manner is equivalent to maximizing the likelihood function for the standard parameterization of the HMM defined on the input data space. The processor becomes optimal if the state-dependent feature sets are sufficient statistics to distinguish each state individually from a common state.

Index Terms—Baum—Welch algorithm, class-specific, EM algorithm, expectation-maximization, Gaussian mixtures, hidden Markov model (HMM), parameter estimation, sufficient statistics.

I. INTRODUCTION

THE class-specific method was recently developed as a method of dimensionality reduction in classification [1]. Unlike other methods of dimension reduction, it is based on sufficient statistics and results in no theoretical loss of performance. Performance is always lost going from theory to practice due to (1) loss of information when reducing data to features, and (2) approximation of the theoretical feature PDFs. There is always a tradeoff between the desire to retain as much information as possible (by increasing the feature dimension) and the desire to obtain better PDF estimates (by decreasing the dimension). The class-specific method obtains a better compromise by allowing more information to be kept for a given maximum feature dimension. It does this by assigning a separate feature set to each class. Now we extend the idea further to the problem of HMM modeling when each state of the HMM may have its own approximate sufficient statistic.

II. MATHEMATICAL RESULTS:

We show in this section that the class-specific HMM is merely a different way to parameterize the likelihood function of the conventional HMM. Let $L(X; \lambda)$ be the likelihood function defined for the input data X. A special class-specific likelihood function, $L^{\pm}(\mathbf{Z}; \lambda^{\pm})$ is defined using the class-specific (state-specific) statistics \mathbf{Z} . It is shown below that maximizing $L^{\pm}(\mathbf{Z}; \lambda^{\pm})$ over λ^{\pm} is equivalent to maximizing $L(X; \lambda)$ over λ with special constraints. While it is not necessary for \mathbf{Z} to be sufficient for this to be true, the processor

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constructed from class-specific sufficient statistics will be optimal, provided there is no PDF estimation error.

A. Standard Parameterization and Notation

We consider a set of state occurrences $\theta \triangleq \{q_1 \dots q_T\}$ where $1 \leq q_t \leq N$. The sequence θ is a realization of the Markov chain with state priors $\{\pi_j, j = 1, 2 \dots N\}$ and $N \times N$ state transition matrix $A = \{a_{ij}\}$. Rather than observing the states θ directly, we observe the stochastic outputs $\mathbf{X} \triangleq \{\mathbf{x}_1, \mathbf{x}_2 \dots \mathbf{x}_T\}$ which are realizations from a set of state PDFs

$$p_j(\mathbf{x}) \stackrel{\triangle}{=} p(\mathbf{x}|H_j), \quad j = 1, 2...N$$

where H_j is the condition that state j is true. We assume the observations are independent, thus

$$p(\mathbf{X}|\boldsymbol{\theta}) = \prod_{t=1}^{T} p_{q_t}(\mathbf{x}_t).$$

The complete set of parameters defining the HMM are

$$\lambda \triangleq \{\{\pi_i\}, \{a_{ij}\}, \{p_i(\cdot)\}\}$$

where $\sum_{j=1}^{N} \pi_j = 1$, $\sum_{j=1}^{N} a_{ij} = 1$. The likelihood function is the joint density of the observation sequence given the model parameters and is written (see [3, Eq. 17])

$$L(\mathbf{X}; \lambda) \stackrel{\Delta}{=} p(\mathbf{X}; \lambda) = \sum_{\theta} p(\mathbf{x}, \theta; \lambda)$$

 $= \sum_{\theta} \pi_{q_t} p_{q_t}(\mathbf{x}_1; \lambda) \prod_{t=2}^{T} \alpha_{q_{t-1}q_t} p_{q_t}(\mathbf{x}_t; \lambda)$
(1)

where $\sum_{\mathbf{g}}$ is a summation over all possible state sequences of length T. The maximum likelihood (ML) estimate of λ is defined as

$$\hat{\lambda} \stackrel{\triangle}{=} \arg \max_{\hat{\lambda}} L(\mathbf{X}; \lambda).$$
 (2)

We use notation similar to Rabiner [3] with the exception that we represent state PDFs as $p_j(\cdot)$, and observations as x_t . In the paper, functions beginning with the letters "b" and "p," always denote PDFs. The letter "b" is reserved for components of mixture PDFs and "p" is used for all other PDFs. The exception is any function carrying the superscript "s" which is not a PDF.

Hidden Markov Models Baum Welch Algorithm

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Hidden Markov Models and Dynamical Systems Andrew M. Fraser, 2008-01-01 Presents algorithms for using HMMs and explains the derivation of those algorithms for the dynamical systems community Hidden Markov Models Przemyslaw Dymarski, 2011-04-19 Hidden Markov Models HMMs although known for decades have made a big career nowadays and are still in state of development This book presents theoretical issues and a variety of HMMs applications in speech recognition and synthesis medicine neurosciences computational biology bioinformatics seismology environment protection and engineering I hope that the reader will find this book useful and helpful for their own research Hidden Markov Models Robert J. Elliott, Lakhdar Aggoun, John B. Moore, 1995 The authors begin with discrete time and discrete state spaces From there they proceed to cover continuous time and progress from linear models to nonlinear models and from completely known models to only partially known models Hidden Markov Models João Paulo Coelho, Tatiana M. Pinho, José Boaventura-Cunha, 2019-08-02 This book presents in an integrated form both the analysis and synthesis of three different types of hidden Markov models Unlike other books on the subject it is generic and does not focus on a specific theme e g speech processing Moreover it presents the translation of hidden Markov models concepts from the domain of formal mathematics into computer codes using MATLAB The unique feature of this book is that the theoretical concepts are first presented using an intuition based approach followed by the description of the fundamental algorithms behind hidden Markov models using MATLAB This approach by means of analysis followed by synthesis is suitable for those who want to study the subject using a more empirical approach Key Selling Points Presents a broad range of concepts related to Hidden Markov Models HMM from simple problems to advanced theory Covers the analysis of both continuous and discrete Markov chains Discusses the translation of HMM concepts from the realm of formal mathematics into computer code Offers many examples to supplement mathematical notation when explaining new concepts **Hidden Markov Models: Applications** In Computer Vision Horst Bunke, Terry Michael Caelli, 2001-06-04 Hidden Markov models HMMs originally emerged in the domain of speech recognition In recent years they have attracted growing interest in the area of computer vision as well This book is a collection of articles on new developments in the theory of HMMs and their application in computer vision It addresses topics such as handwriting recognition shape recognition face and gesture recognition tracking and image database retrieval This book is also published as a special issue of the International Journal of Pattern Recognition and Artificial Intelligence February 2001 Hidden Markov Models and Applications Nizar Bouguila, Wentao Fan, Manar Amayri,2022-05-19 This book focuses on recent advances approaches theories and applications related Hidden Markov Models HMMs In particular the book presents recent inference frameworks and applications that consider HMMs The authors discuss challenging problems that exist when considering HMMs for a specific task or application such as estimation or selection etc The goal of this volume is to summarize the recent advances and modern approaches related to these

problems The book also reports advances on classic but difficult problems in HMMs such as inference and feature selection and describes real world applications of HMMs from several domains The book pertains to researchers and graduate students who will gain a clear view of recent developments related to HMMs and their applications **Model** Fouad Sabry, 2023-07-01 What Is Hidden Markov Model A hidden Markov model often known as an HMM is a type of statistical Markov model In an HMM the system being represented is considered to be a Markov process which we will refer to as it with states that cannot be observed thus the name hidden In order to fulfill one of the requirements for the definition of HMM there must be a measurable process whose results are influenced by those of another process in a certain way Since it is not possible to directly see the objective here is to learn about via observing HMM contains the additional criterion that the result of an event that occurs at a certain time must be influenced solely by the outcome of an event that occurs at that time and that the outcomes of an event that occurs at and at must be conditionally independent of at provided that it occurs at a particular time How You Will Benefit I Insights and validations about the following topics Chapter 1 Hidden Markov model Chapter 2 Markov chain Chapter 3 Viterbi algorithm Chapter 4 Expectation maximization algorithm Chapter 5 Baum Welch algorithm Chapter 6 Metropolis Hastings algorithm Chapter 7 Bayesian network Chapter 8 Gibbs sampling Chapter 9 Mixture model Chapter 10 Forward algorithm II Answering the public top questions about hidden markov model III Real world examples for the usage of hidden markov model in many fields Who This Book Is For Professionals undergraduate and graduate students enthusiasts hobbyists and those who want to go beyond basic knowledge or information for any kind of hidden markov model What is Artificial Intelligence Series The artificial intelligence book series provides comprehensive coverage in over 200 topics Each ebook covers a specific Artificial Intelligence topic in depth written by experts in the field The series aims to give readers a thorough understanding of the concepts techniques history and applications of artificial intelligence Topics covered include machine learning deep learning neural networks computer vision natural language processing robotics ethics and more The ebooks are written for professionals students and anyone interested in learning about the latest developments in this rapidly advancing field The artificial intelligence book series provides an in depth yet accessible exploration from the fundamental concepts to the state of the art research With over 200 volumes readers gain a thorough grounding in all aspects of Artificial Intelligence The ebooks are designed to build knowledge systematically with later volumes building on the foundations laid by earlier ones This comprehensive series is an indispensable resource for anyone seeking to develop expertise in artificial intelligence **Hidden Markov Models for Bioinformatics** T. Koski, 2001-11-30 The purpose of this book is to give a thorough and systematic introduction to probabilistic modeling in bioinformatics The book contains a mathematically strict and extensive presentation of the kind of probabilistic models that have turned out to be useful in genome analysis Questions of parametric inference selection between model families and various architectures are treated Several examples are given of known architectures e g profile HMM used in genome

analysis Audience This book will be of interest to advanced undergraduate and graduate students with a fairly limited background in probability theory but otherwise well trained in mathematics and already familiar with at least some of the techniques of algorithmic sequence analysis Encyclopedia of Machine Learning Claude Sammut, Geoffrey I. Webb, 2011-03-28 This comprehensive encyclopedia in A Z format provides easy access to relevant information for those seeking entry into any aspect within the broad field of Machine Learning Most of the entries in this preeminent work include useful literature references Data Warehousing and Knowledge Discovery Torben Bach Pedersen, Mukesh K. Mohania, A Min Tjoa, 2009-08-17 This book constitutes the refereed proceedings of the 11th International Conference on Data Warehousing and Knowledge Discovery DaWak 2009 held in Linz Austria in August September 2009 The 36 revised full papers presented were carefully reviewed and selected from 124 submissions. The papers are organized in topical sections on data warehouse modeling data streams physical design pattern mining data cubes data mining applications analytics data mining clustering spatio temporal mining rule mining and OLAP recommendation Variable Neighborhood Search Rachid Benmansour, Angelo Sifaleras, Nenad Mladenović, 2020-04-07 This volume constitutes the post conference proceedings of the 7th International Conference on Variable Neighborhood Search ICVNS 2019 held in Rabat Morocco in October 2019 The 13 full papers presented in this volume were carefully reviewed and selected from 46 submissions. The papers describe recent advances in methods and applications of variable neighborhood search **Advancing Technology Industrialization** Through Intelligent Software Methodologies, Tools and Techniques Hamido Fujita, Ali Selamat, 2019-09-15 Software has become ever more crucial as an enabler from daily routines to important national decisions But from time to time as society adapts to frequent and rapid changes in technology software development fails to come up to expectations due to issues with efficiency reliability and security and with the robustness of methodologies tools and techniques not keeping pace with the rapidly evolving market This book presents the proceedings of SoMeT 19 the 18th International Conference on New Trends in Intelligent Software Methodologies Tools and Techniques held in Kuching Malaysia from 23 25 September 2019 The book explores new trends and theories that highlight the direction and development of software methodologies tools and techniques and aims to capture the essence of a new state of the art in software science and its supporting technology and to identify the challenges that such a technology will have to master The book also investigates other comparable theories and practices in software science including emerging technologies from their computational foundations in terms of models methodologies and tools The 56 papers included here are divided into 5 chapters Intelligent software systems design and techniques in software engineering Machine learning techniques for software systems Requirements engineering software design and development techniques Software methodologies tools and techniques for industry and Knowledge science and intelligent computing This comprehensive overview of information systems and research projects will be invaluable to all those whose work involves the assessment and solution of real world software problems International Conference of

Computational Methods in Sciences and Engineering (ICCMSE 2004) Theodore Simos, George Maroulis, 2019-04-29 The International Conference of Computational Methods in Sciences and Engineering ICCMSE is unique in its kind It regroups original contributions from all fields of the traditional Sciences Mathematics Physics Chemistry Biology Medicine and all branches of Engineering The aim of the conference is to bring together computational scientists from several disciplines in order to share methods and ideas More than 370 extended abstracts have been submitted for consideration for presentation in ICCMSE 2004 From these 289 extended abstracts have been selected after international peer review by at least two **DNA Computing and Molecular Programming** Chris Thachuk, Yan Liu, 2019-07-30 This book constitutes the refereed proceedings of the 25th International Conference on DNA Computing and Molecular Programming DNA 25 held in Seattle WA USA in August 2019 The 12 full papers presented were carefully selected from 19 submissions The papers cover a wide range of topics relating to biomolecular computing such as algorithms and models for computation on biomolecular systems computational processes in vitro and in vivo molecular switches gates devices and circuits molecular folding and self assembly of nanostructures analysis and theoretical models of laboratory techniques molecular motors and molecular robotics information storage studies of fault tolerance and error correction software tools for analysis simulation anddesign synthetic biology and in vitro evolution and applications in engineering physics chemistry biology and **Distributed Sensor Networks** S. Sitharama Iyengar, Richard R. Brooks, 2016-04-19 The best selling medicine Distributed Sensor Networks became the definitive guide to understanding this far reaching technology Preserving the excellence and accessibility of its predecessor Distributed Sensor Networks Second Edition once again provides all the fundamentals and applications in one complete self contained source Ideal as a tutorial for **Hidden Markov Models for** Time Series Walter Zucchini, Iain L. MacDonald, Roland Langrock, 2017-12-19 Hidden Markov Models for Time Series An Introduction Using R Second Edition illustrates the great flexibility of hidden Markov models HMMs as general purpose models for time series data The book provides a broad understanding of the models and their uses After presenting the basic model formulation the book covers estimation forecasting decoding prediction model selection and Bayesian inference for HMMs Through examples and applications the authors describe how to extend and generalize the basic model so that it can be applied in a rich variety of situations The book demonstrates how HMMs can be applied to a wide range of types of time series continuous valued circular multivariate binary bounded and unbounded counts and categorical observations It also discusses how to employ the freely available computing environment R to carry out the computations Features Presents an accessible overview of HMMs Explores a variety of applications in ecology finance epidemiology climatology and sociology Includes numerous theoretical and programming exercises Provides most of the analysed data sets online New to the second edition A total of five chapters on extensions including HMMs for longitudinal data hidden semi Markov models and models with continuous valued state process New case studies on animal movement rainfall occurrence and capture recapture data

Computer and Network Security Essentials Kevin Daimi, 2017-08-12 This book introduces readers to the tools needed to protect IT resources and communicate with security specialists when there is a security problem The book covers a wide range of security topics including Cryptographic Technologies Network Security Security Management Information Assurance Security Applications Computer Security Hardware Security and Biometrics and Forensics It introduces the concepts techniques methods approaches and trends needed by security specialists to improve their security skills and capabilities Further it provides a glimpse into future directions where security techniques policies applications and theories are headed The book represents a collection of carefully selected and reviewed chapters written by diverse security experts in the listed fields and edited by prominent security researchers Complementary slides are available for download on the book s website at Springer com Image Models (and their Speech Model Cousins) Stephen Levinson, Lawrence A. Shepp,1996-08-29 This volume explores the interface between two diverse areas of applied mathematics which are both customers of the maximum likelihood methodology emission tomography and hidden Markov models as an approach to speech understanding Other areas where maximum likelihood is used in this volume include parsing of text Jelinek microstructure of materials Ji DNA sequencing Nelson Most of the participants were in the main areas of speech or emission **Kalman Filters** Fouad Sabry, 2023-06-27 What Is Kalman Filters An algorithm that uses a series density reconstruction of measurements observed over time including statistical noise and other inaccuracies Kalman filtering is also known as linear quadratic estimation LQE and it produces estimates of unknown variables that tend to be more accurate than those that are based on a single measurement alone by estimating a joint probability distribution over the variables for each timeframe This is accomplished by estimating a joint probability distribution over the variables for each timeframe Rudolf E K lm n who was a significant contributor to the development of the theory behind the filter is honored with the naming of the device How You Will Benefit I Insights and validations about the following topics Chapter 1 Kalman filter Chapter 2 Weighted arithmetic mean Chapter 3 Multivariate random variable Chapter 4 Covariance Chapter 5 Covariance matrix Chapter 6 Expectation maximization algorithm Chapter 7 Minimum mean square error Chapter 8 Recursive least squares filter Chapter 9 Linear guadratic Gaussian control Chapter 10 Extended Kalman filter II Answering the public top guestions about kalman filters III Real world examples for the usage of kalman filters in many fields Who This Book Is For Professionals undergraduate and graduate students enthusiasts hobbyists and those who want to go beyond basic knowledge or information for any kind of kalman filters What is Artificial Intelligence Series The artificial intelligence book series provides comprehensive coverage in over 200 topics Each ebook covers a specific Artificial Intelligence topic in depth written by experts in the field The series aims to give readers a thorough understanding of the concepts techniques history and applications of artificial intelligence Topics covered include machine learning deep learning neural networks computer vision natural language processing robotics ethics and more The ebooks are written for professionals students and anyone

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