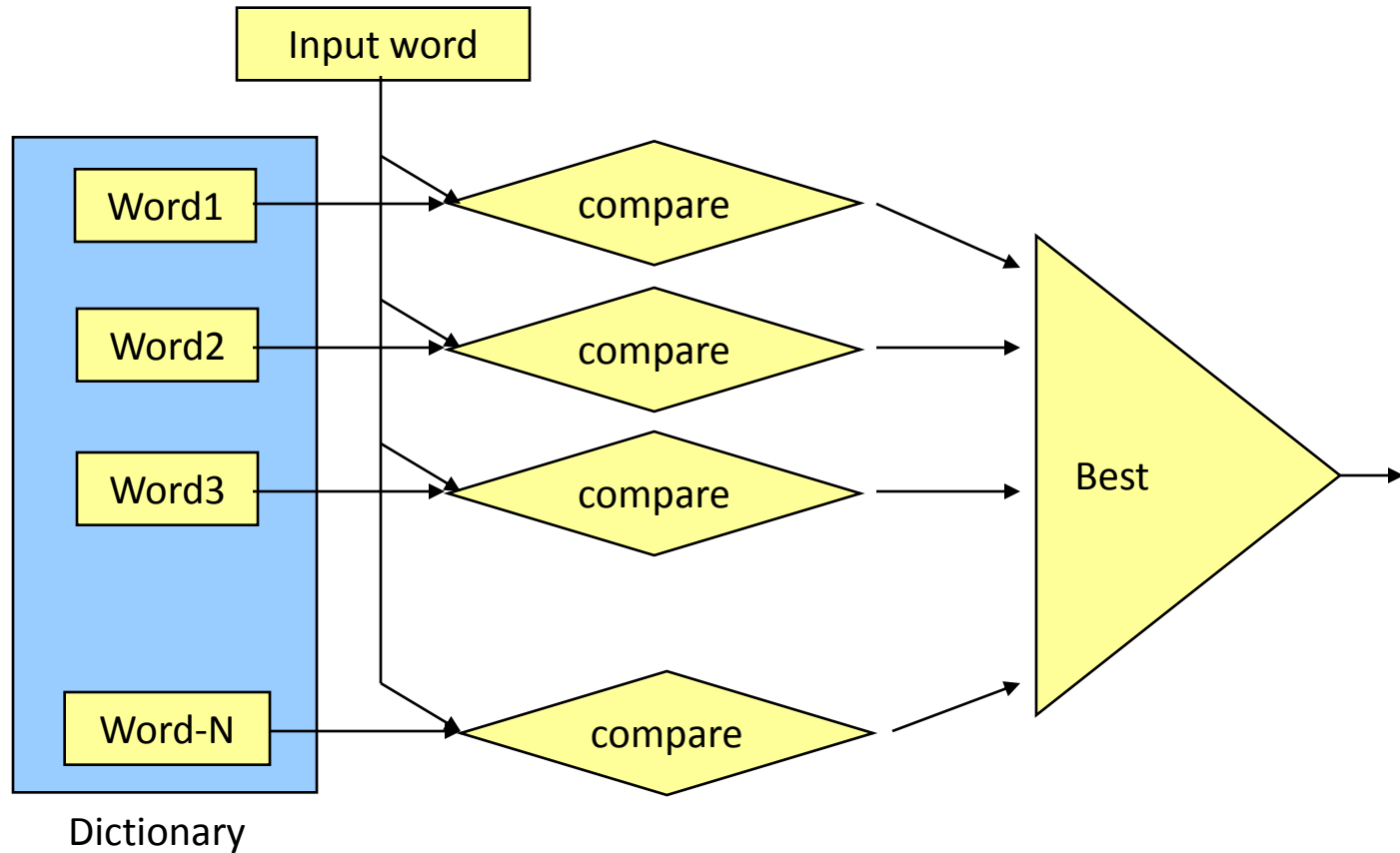


Design and Implementation of Speech Recognition Systems

Spring 2012

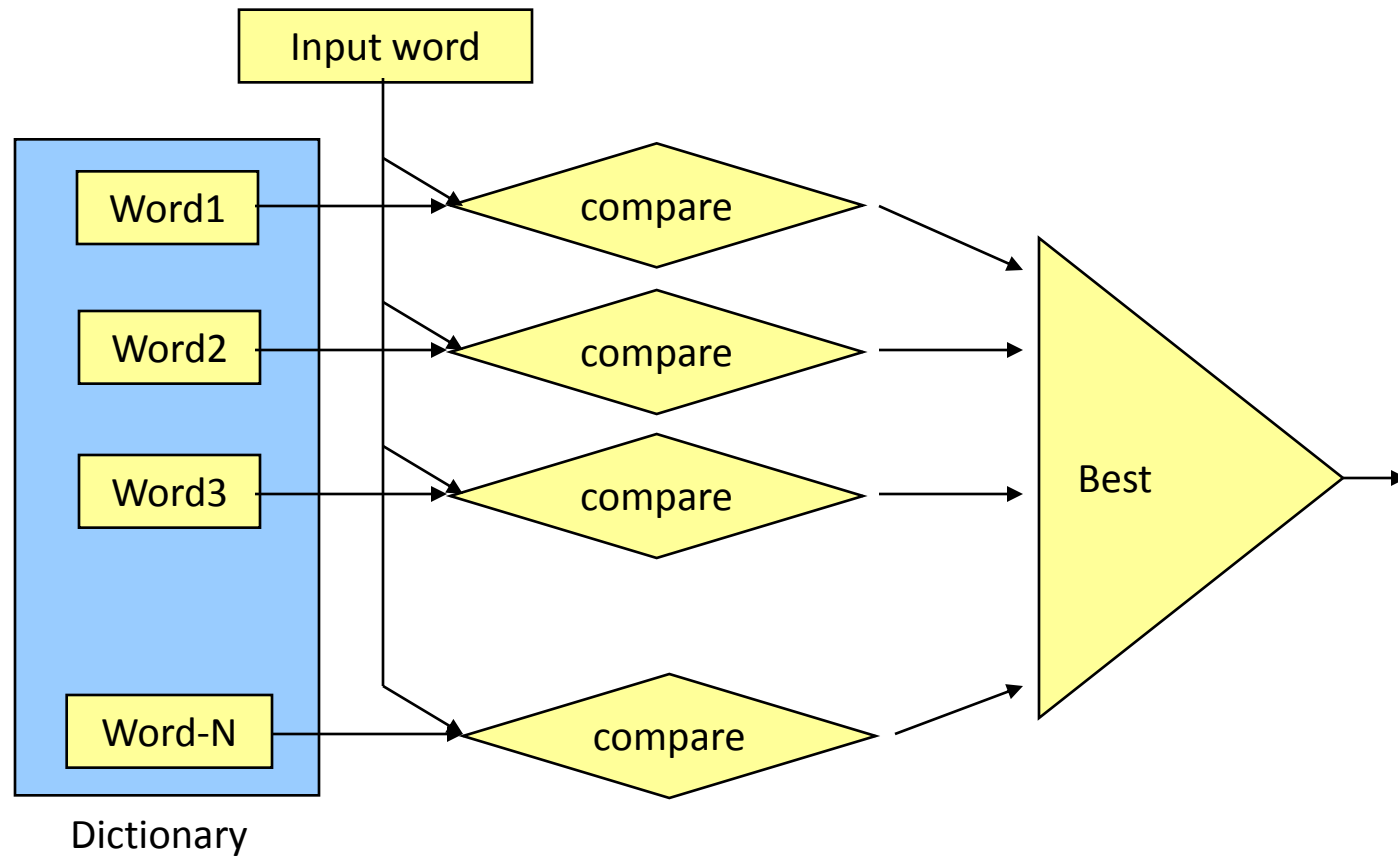
Class 7: Dynamic Time Warping-Recognizing speech
13 Feb 2012

The Spellcheck Problem



- Dictionary entries: word spellings
- Compare: Levenshtein distance

Speech Recognition: Recognizing isolated words



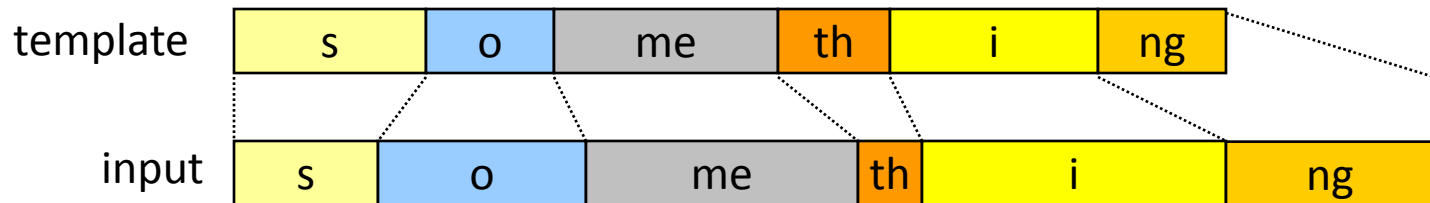
- Dictionary entries: ?
- Compare: ?

Speech Recognition: Recognizing isolated words

- Dictionary entries: “Template” recordings of all words to recognize
 - Record an instance of every word
 - Compute feature sequences
 - Store feature sequence of each word as dictionary entry for the word
 - Like a spelling
- Compare – compare feature sequence from incoming speech to dictionary entries
 - How?

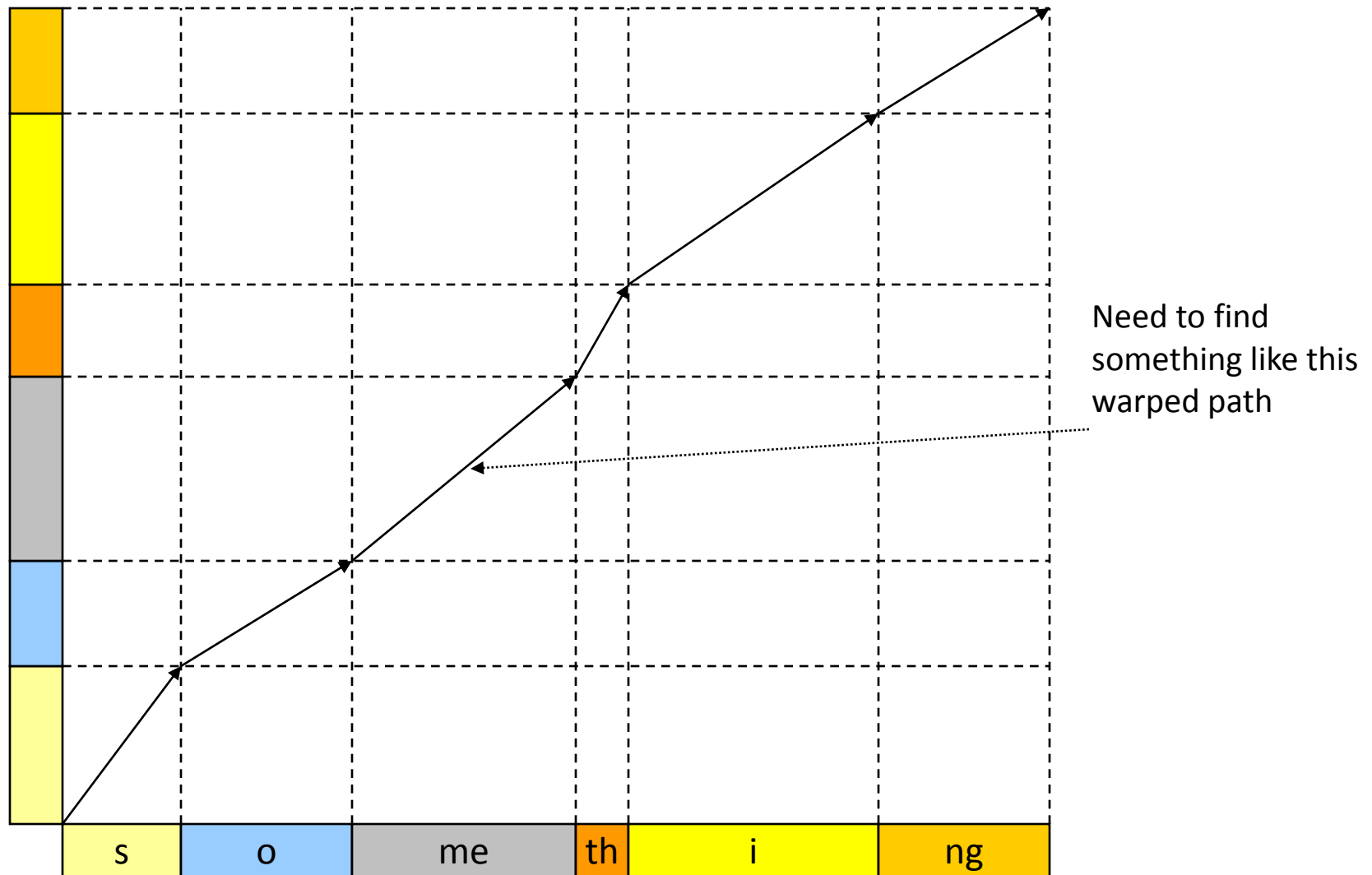
DTW: DP for Speech Template Matching

- Problem: Words are spoken differently each time
 - Cannot directly compare feature sequences



- Solution: *dynamic time warping*
 - Adaptation of Levenshtein distance computation
 - Input & templates are sequences of feature vectors instead of letters
- Can work to find a best alignment of a template to the input:
 - While computing the distance as well

DTW: DP for Speech Template Matching



Consider the 2-D matrix of template-input frames of speech

DTW: Adapting Concepts from DP

- Some concepts from string matching need to be adapted to this problem
 - What are the allowed set of transitions in the search trellis?
 - What are the edge and local node costs?
 - *Nodes can also have costs*
- Once these questions are answered, we can apply essentially the same DP algorithm to find a minimum cost match (path) through the search trellis

DTW: Adapting Concepts from DP

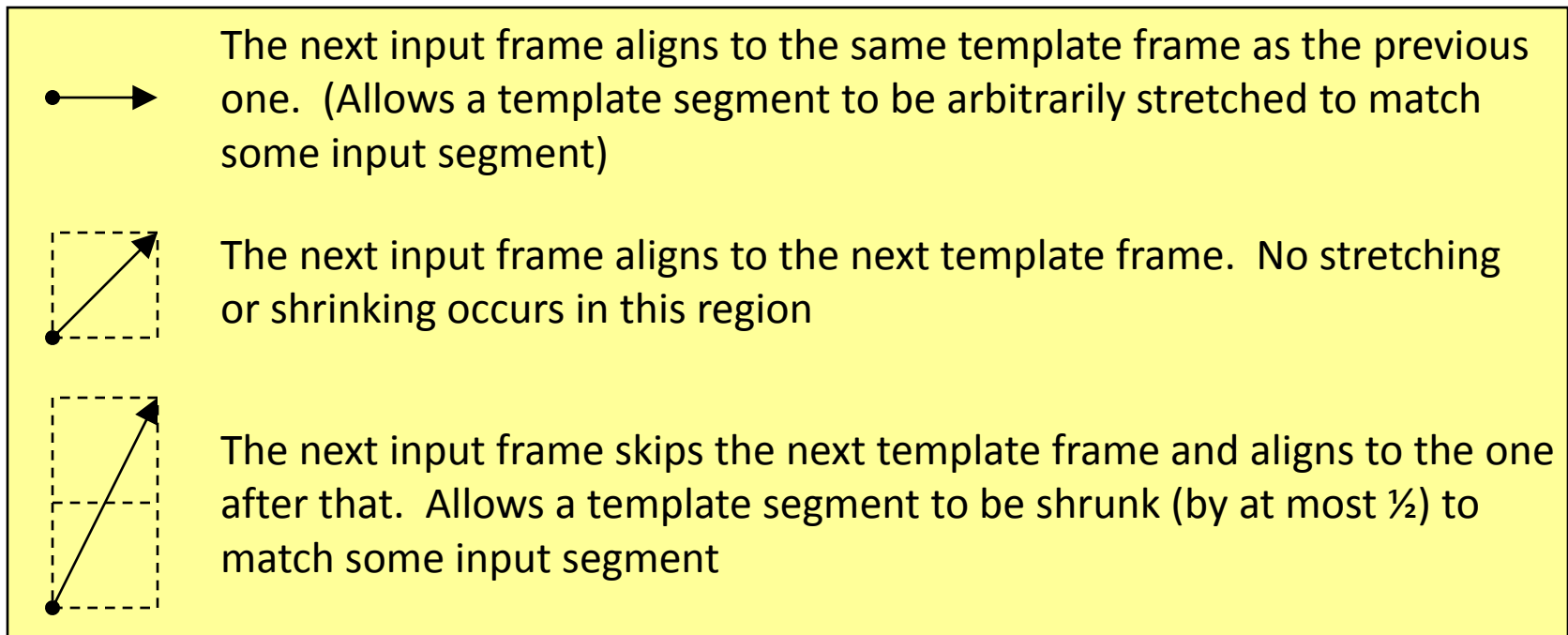
- What transitions are allowed..
- What is a “score”?

DTW: Determining Transitions

- Transitions must account for *stretching* and *shrinking* of speech segments
 - To account for varying speech rates
- Unscored “Insertions” disallowed
 - **Every input frame must be matched to *some* template frame**
 - ***Different from Levenshtein distance computation where symbols were compared only at diagonal transitions***
- For meaningful comparison of two different path costs, their lengths must be kept the same
 - So, every input frame is to be aligned to a template frame *exactly* once
 - Vertical transitions (mostly) disallowed

DTW: Transitions

- Typical transitions used in DTW for speech:



- Note that all transitions move one step to the right, ensuring that each input frame gets used exactly once along any path

Levenshtein vs. DTW: Transitions

• LEVENSHTEIN

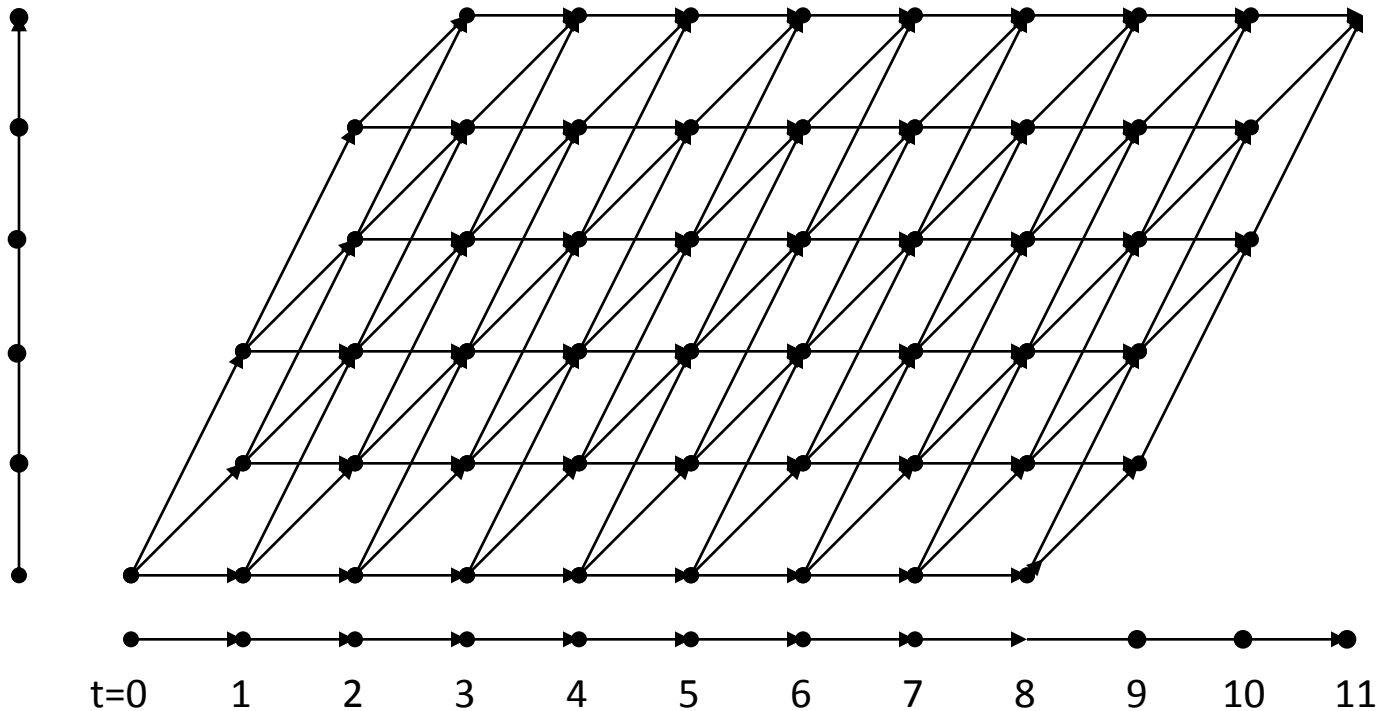
- Horizontal transition, no symbol comparison
- Diagonal transition: Symbols are compared
- Vertical transition: no symbol comparison

• DTW

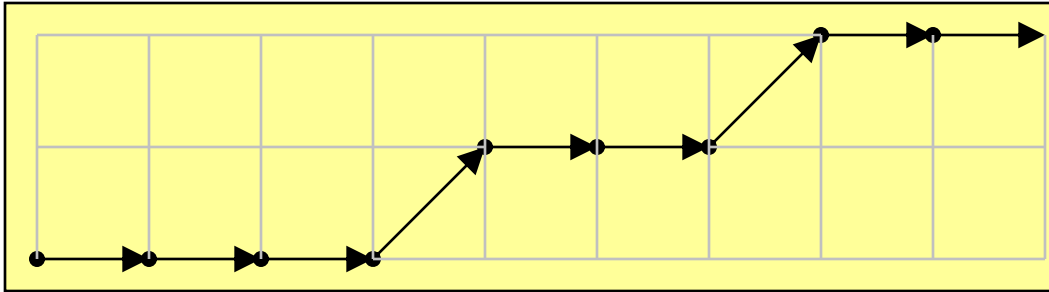
- Horizontal: symbol must be compared
- Diagonal: Two varieties
 - Both require symbol comparison
- Vertical: Disallowed

DTW: Trellis structure

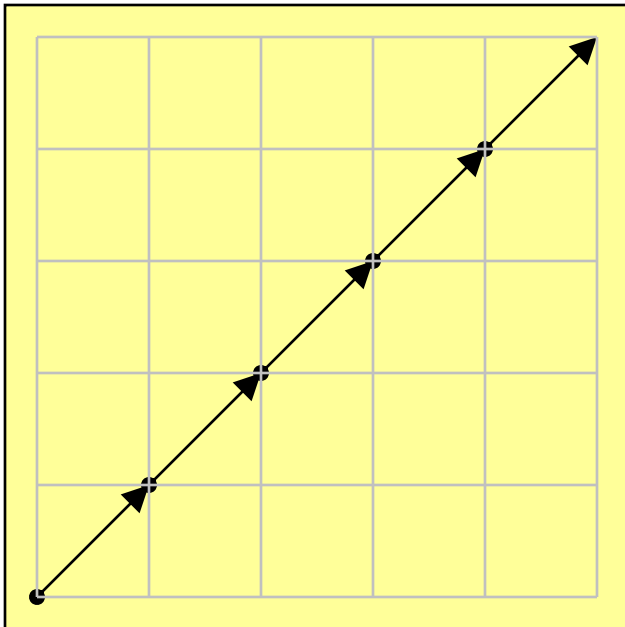
- Each time step visited exactly once on any path from start to finish
 - No vertical transitions
- *Steep* diagonal transitions permitted
 - Vectors from template may be skipped



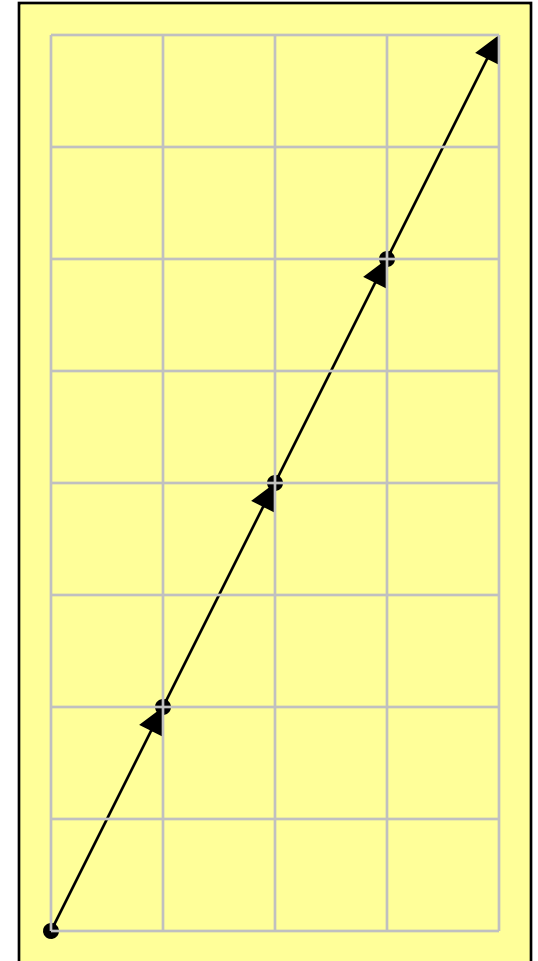
DTW: Use of Transition Types



Short template, long input



Approx. equal length template, input



Long template, short input

DTW: Other Transition Choices

- Other transition choices are possible:
 - Skipping more than one template frame (greater shrink rate)
 - Vertical transitions: the same input frame matches more than one template frame
 - This is less often used, as it can lead to different path lengths, making their costs not easily comparable

DTW: Local Edge and Node Costs

- Typically, there are no edge costs; any edge can be taken with no cost
 - Different from Levenshtein
- Local node costs measure the dissimilarity or distance between the respective input and template frames
- Since the frame content is a multi-dimensional feature-vector, what dissimilarity measure can we use?
- A simple measure is *Euclidean distance*; *i.e.* geometrically how far one point is from the other in the multi-dimensional vector space
 - For two vectors $X = (x_1, x_2, x_3 \dots x_N)$, and $Y = (y_1, y_2, y_3 \dots y_N)$, the Euclidean distance between them is:

$$\sqrt{\sum (x_i - y_i)^2}, i = 1 \dots N$$

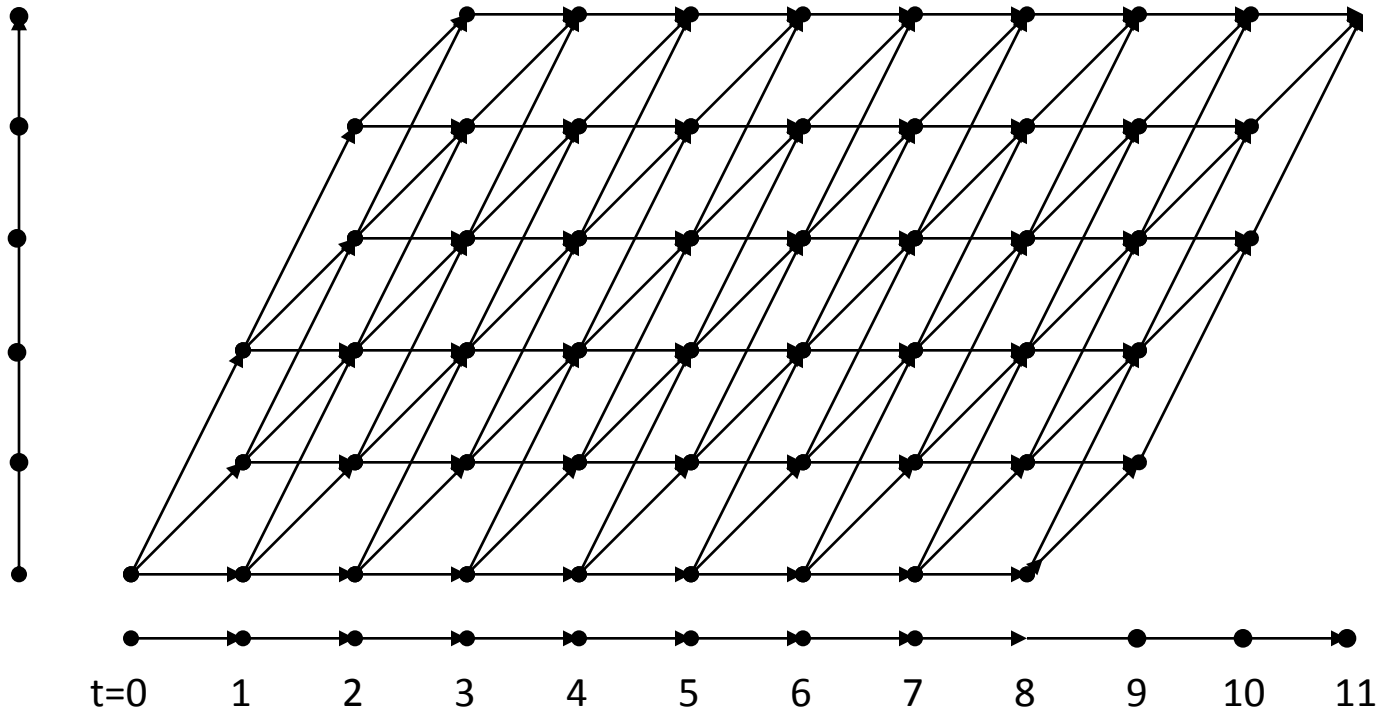
- Thus, if X and Y are the same point, the Euclidean distance = 0
- The farther apart X and Y are, the greater the distance

DTW: Local Edge and Node Costs

- Other distance measure could also be used:
 - Manhattan metric or the L1 norm: $\sum |A_i - B_i|$
 - Weighted Minkowski norms: $(\sum w_i |A_i - B_i|^n)^{1/n}$

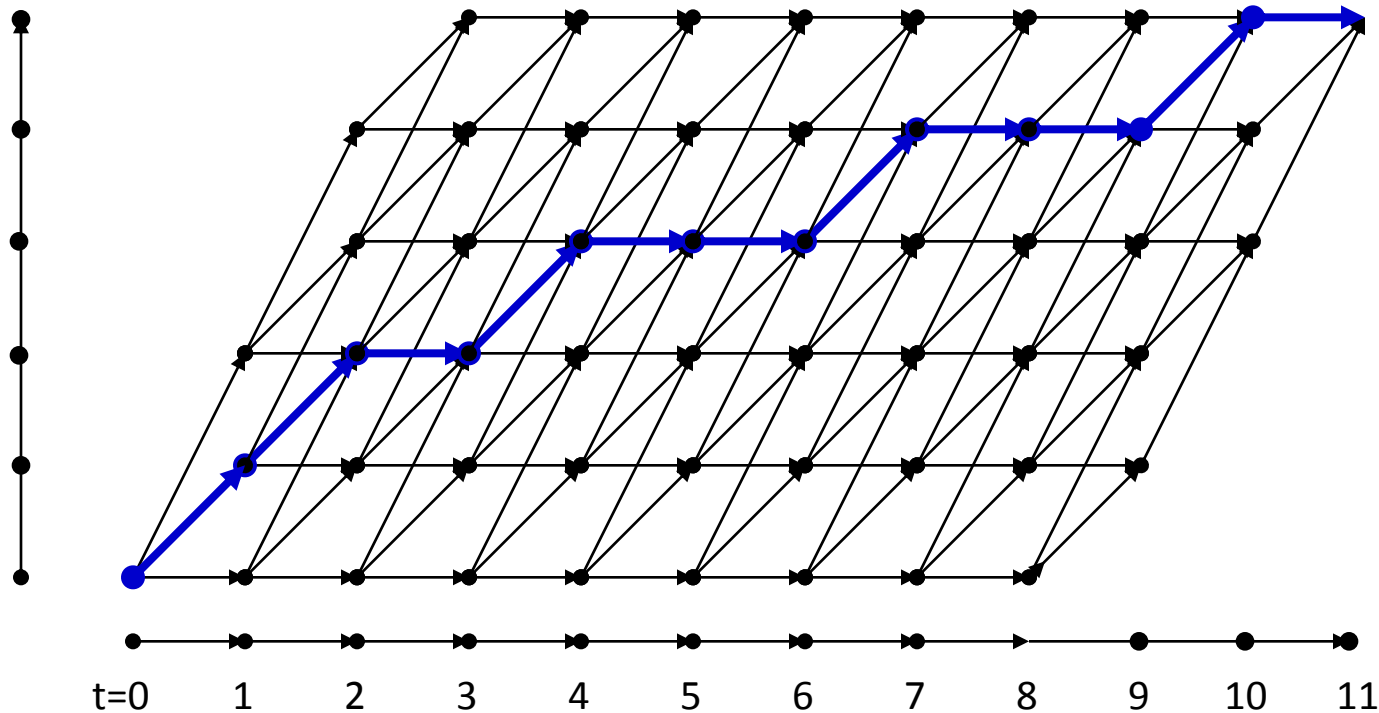
DTW: Overall algorithm

- The transition structure and local edge and node costs are now defined
- The search trellis can be realized and the DP algorithm applied to search for the minimum cost path, as before
 - Example trellis using the transition types shown earlier:



DTW: Overall algorithm

- The best path score can be computed using DP as before
 - But the best path score must now consider both node and edge scores
 - Each node is a comparison of a vector from the data against a vector from the template

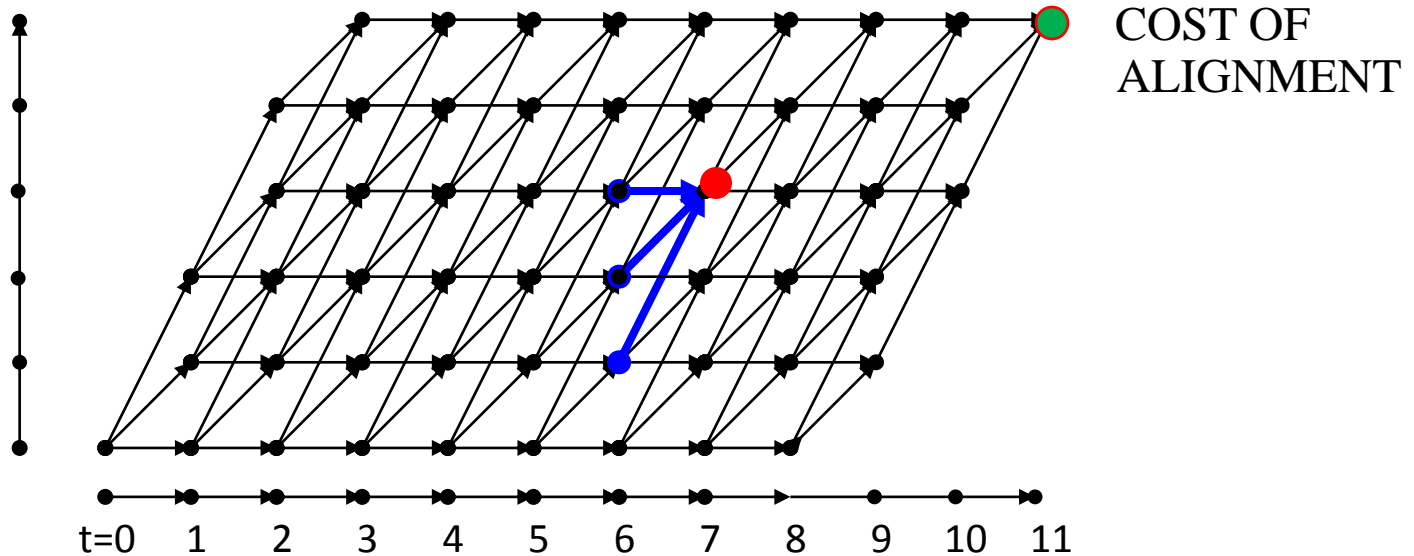


DTW: Overall Algorithm

- $P_{i,j}$ = best path cost from origin to node $[i,j]$
 - i -th template frame aligns with j -th input frame
- $C_{i,j}$ = local node cost of aligning template frame i to input frame j

$$P_{i,j} = \min (P_{i,j-1} + C_{i,j}, P_{i-1,j-1} + C_{i,j}, P_{i-2,j-1} + C_{i,j})$$
$$= \min (P_{i,j-1}, P_{i-1,j-1}, P_{i-2,j-1}) + C_{i,j}$$

- Edge costs are 0 in above formulation

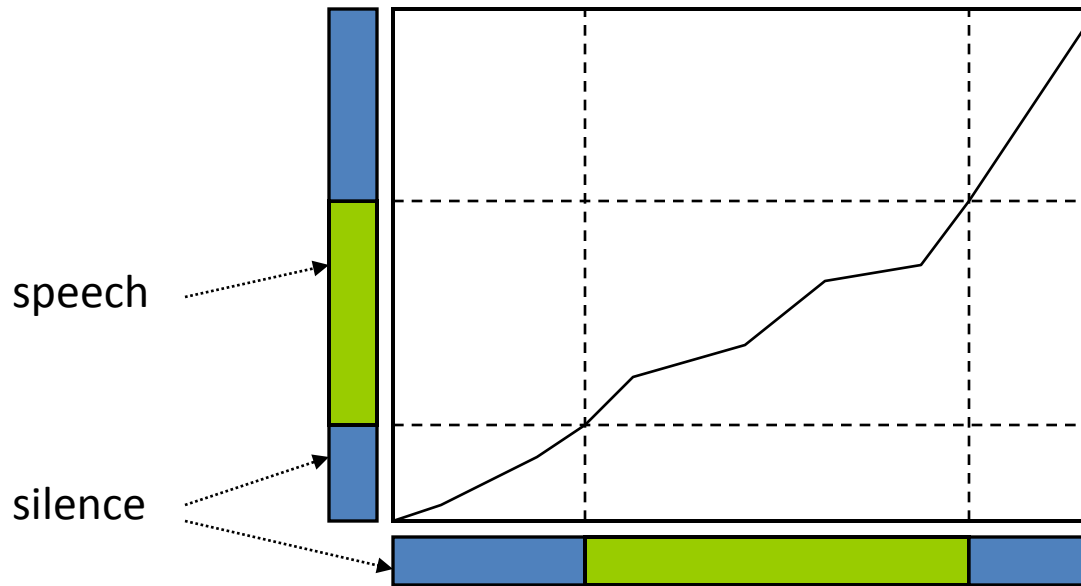


DTW: Overall Algorithm

- If the template is m frames long and the input is n frames long, the best alignment of the two has the cost = $P_{m,n}$
- The computational is proportional to:
M x N x 3, where
M = No. of frames in the template
N = No. of frames in the input
3 is the number of incoming edges per node

Handling Surrounding Silence

- The DTW algorithm automatically handles any silence region surrounding the actual speech, within limits:

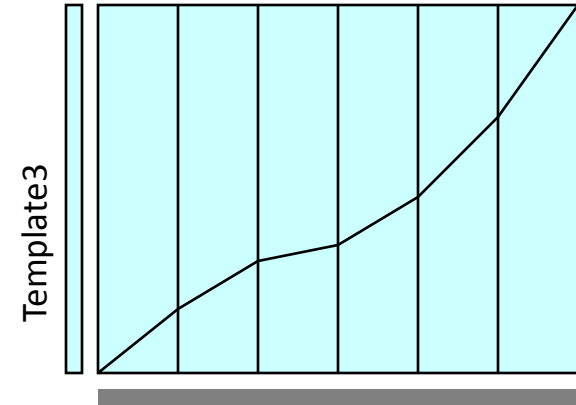
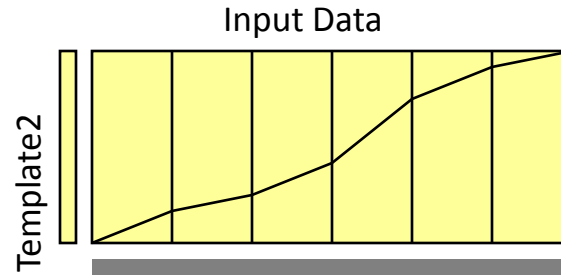
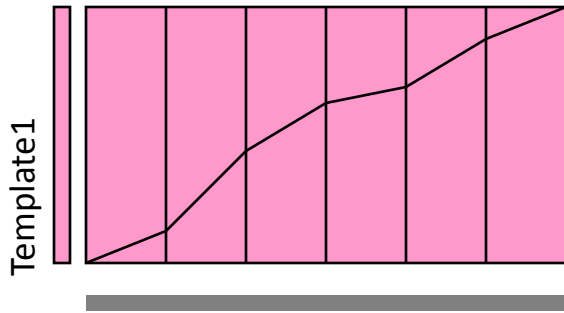


- But, the transition structure does not allow a region of the template to be shrunk by more than $\frac{1}{2}$!
 - Need to ensure silences included in recording are of generally consistent lengths, or allow other transitions to handle a greater “warp”

Isolated Word Recognition Using DTW

- We now have all ingredients to perform isolated word recognition of speech
- “TRAINING”: For each word in the vocabulary, pre-record a spoken example (its template)
- RECOGNITION of a given recording:
 - For each word in the vocabulary
 - Measure distance of recording to template using DTW
 - Select word whose template has smallest distance

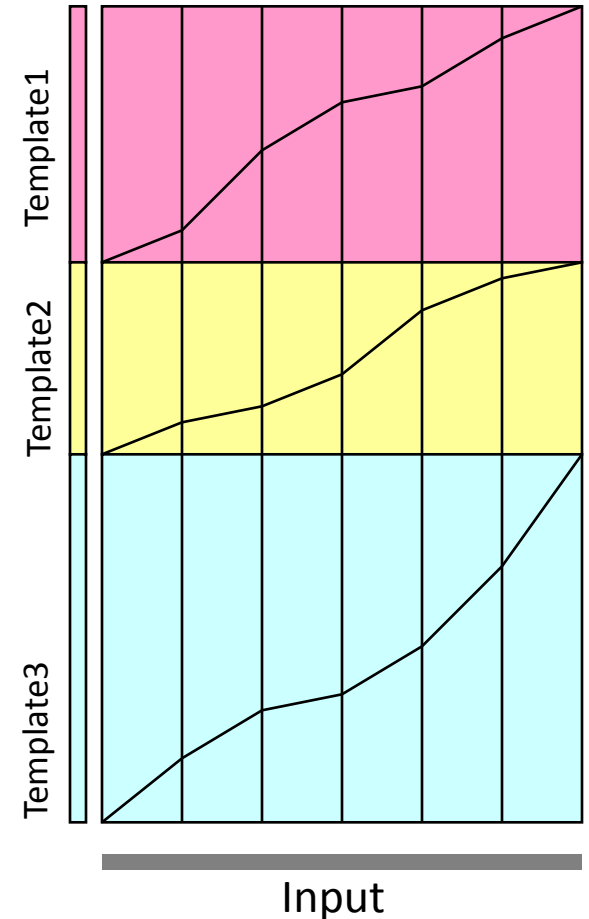
Recognition



- For each template:
 - Create a trellis against data
 - Figure above assumes 7 vectors in the data
 - Compute the cost of the best path through the trellis
- Select word corresponding to template with lowest best path cost

Time Synchronous Search

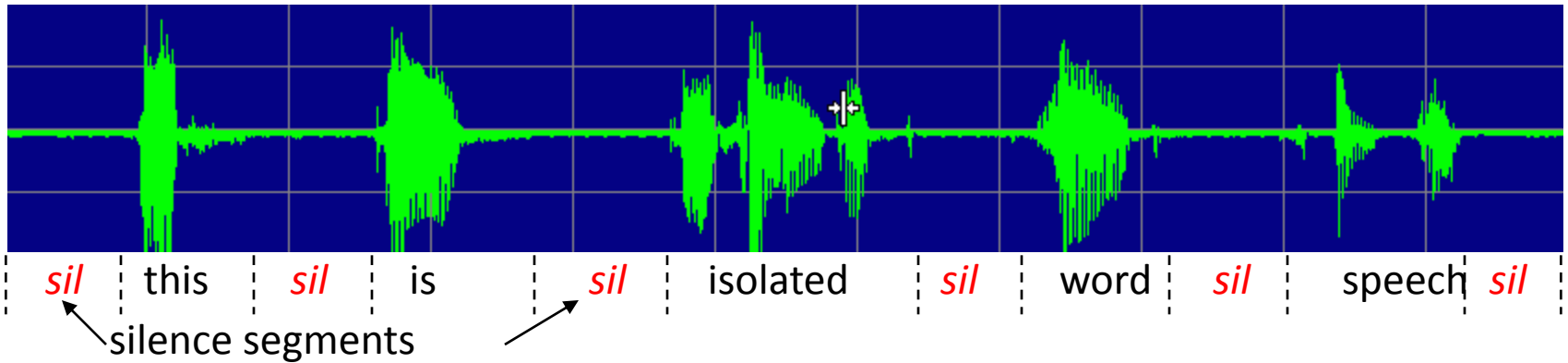
- Match all templates Synchronously
- STACK trellises for templates above one another
 - Every template match is started simultaneously and stepped through the input in lock-step fashion
 - Hence the term *time synchronous*
- Advantages
 - No need to store the entire input for matching with successive templates
 - Enables realtime: Matching can proceed as the input arrives
 - Enables *pruning* for computational efficiency



Example: Isolated Speech Based Dictation

- We could, in principle, almost build a large vocabulary isolated-word dictation application using the techniques learned so far
- Training : Record templates (i.e. record one or more instance) of each word in the vocabulary
- Recognition
 - Each word is spoken in isolation, *i.e.* silence after every word
 - Each isolated word compared to all templates
 - Accuracy would probably be terrible
- Problem: How to detect when a word is spoken?
 - Explicit “click-to-speak”, “click-to-stop” button clicks from user, for every word?
 - Obviously extremely tedious
 - Need a speech/silence detector!

Endpointing: A Revision

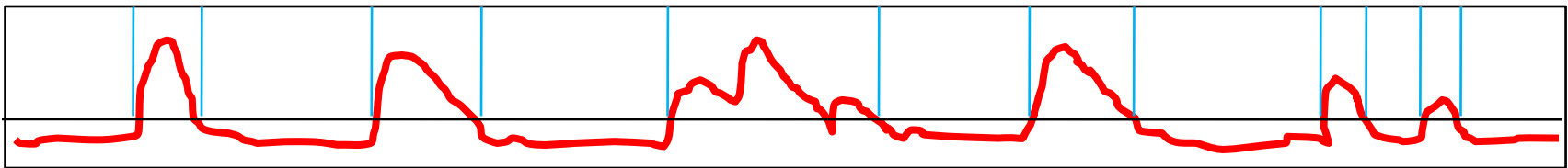
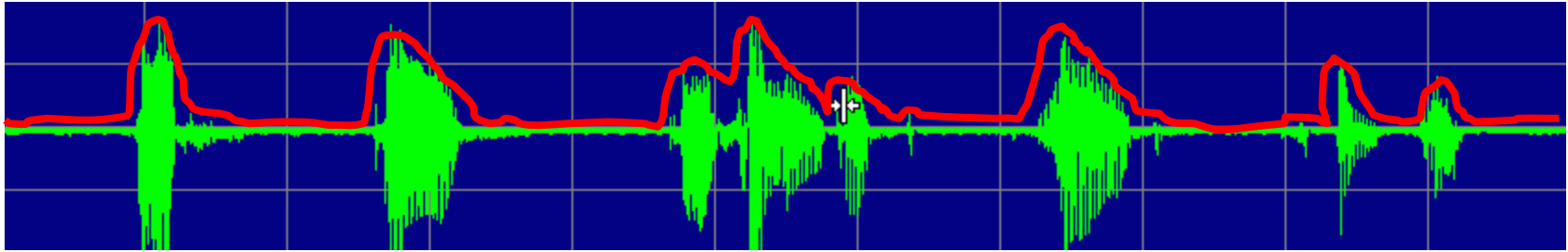


- Goal: automatically detect pauses between words
 - to segment the speech stream into isolated words?
- Such a speech/silence detector is called an *endpointer*
 - Detects speech/silence boundaries (shown by dotted lines)
- Most speech applications use such an endpointer to relieve the user of having to indicate start and end of speech

A Simple Endpointing Scheme

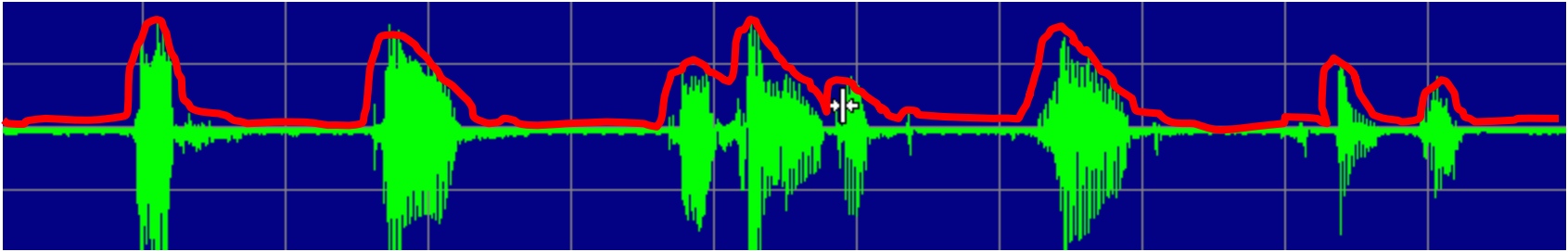
- Based on silence segments having low signal amplitude
 - Usually called *energy-based* endpointing
- Audio is processed as a short sequence of *frames*
 - Exactly as in feature extraction
- The signal *energy* in each frame is computed
 - Typically in *decibels* (dB): $10 \log (\sum x_i^2)$, where x_i are the sample values in the frame
- A *threshold* is used to classify each frame as speech or silence
- The labels are *smoothed* to eliminate spurious labels due to noise
 - *E.g.* minimum silence and speech segment length limits may be imposed
 - A very short speech segment buried inside silence may be treated as silence
- The above should now make sense to you if you've completed the feature computation code

Speech-Silence Detection: Endpointer



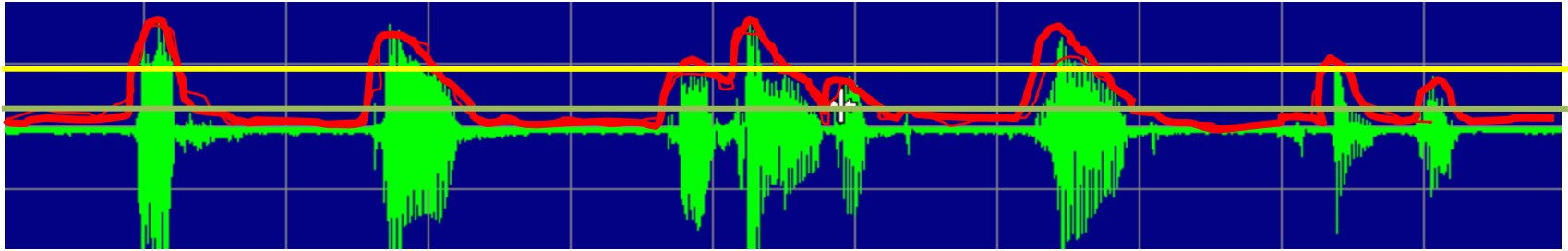
- The computed “energy track” shows signal power as a function of time
- A simple threshold can show audio segments
 - Can make many errors though
- What is the optimal threshold?

Speech-Silence Detection: Endpointer



- Optimal threshold: Find average value of latest contiguous non-speech segment of minimum length
- Find average energy value in the segment
 - $\text{Avgnoiseegy} = 1/N_{\text{contiguous frames}} * \text{SUM}(\text{energy of frames})$
- Average noise energy plus threshold = speech threshold
 - $\text{Egy} > \alpha * \text{Avgnoiseegy}$
 - Alpha typically $> 6\text{dB}$

Speech-Silence Detection: Endpointer



- Alternative strategy: TWO thresholds
 - Onset of speech shows sudden increase in energy
- Onset threshold: $\text{avgnoiseegy} * \alpha$
 - Speech detected if frame energy > onset threshold
 - $\alpha > 12\text{dB}$
- Offset threshold: $\text{avgnoiseegy} * \beta$
 - $\beta > 6\text{dB}$
- Speech detected between onset and offset
 - Additional smoothing of labels is still required
 - Typically, detected speech boundaries are shifted to include 200ms of silence either side

Isolated Speech Based Dictation (Again)

- With such an endpointer, we have all the tools to build a complete, isolated word recognition based dictation system, or any other application
- However, as mentioned earlier, accuracy is a primary issue when going beyond simple, small vocabulary situations

Dealing with Recognition Errors

- Applications can use several approaches to deal with speech recognition errors
- Primary method: improve performance by using better models in place of simple templates
 - We will consider this later
- However, most systems also provide other, orthogonal mechanisms for applications to *deal* with errors
 - Confidence estimation
 - Alternative hypotheses generation (N-best lists)
- We now consider these two mechanisms, briefly

Confidence Scoring

- *Observation*: DP or DTW will *always* deliver a minimum cost path, *even if it makes no sense*
- Consider string matching:

templates	input	min. edit distance
Yesterday	January	7
Today		5
Tomorrow		7

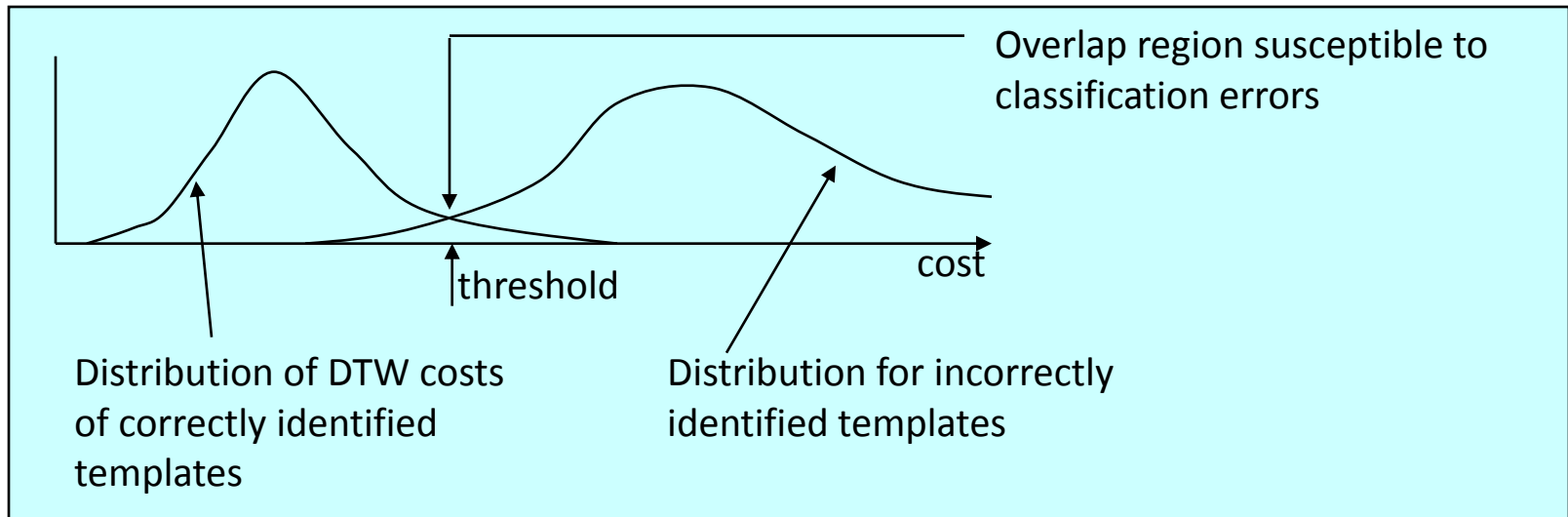
- The template with minimum edit distance will be chosen, even though it is “obviously” incorrect
 - How can the application discover that it is “obviously” wrong?
- *Confidence scoring* is the problem of determining how confident one can be that the recognition is “correct”

Confidence Scoring for String Match

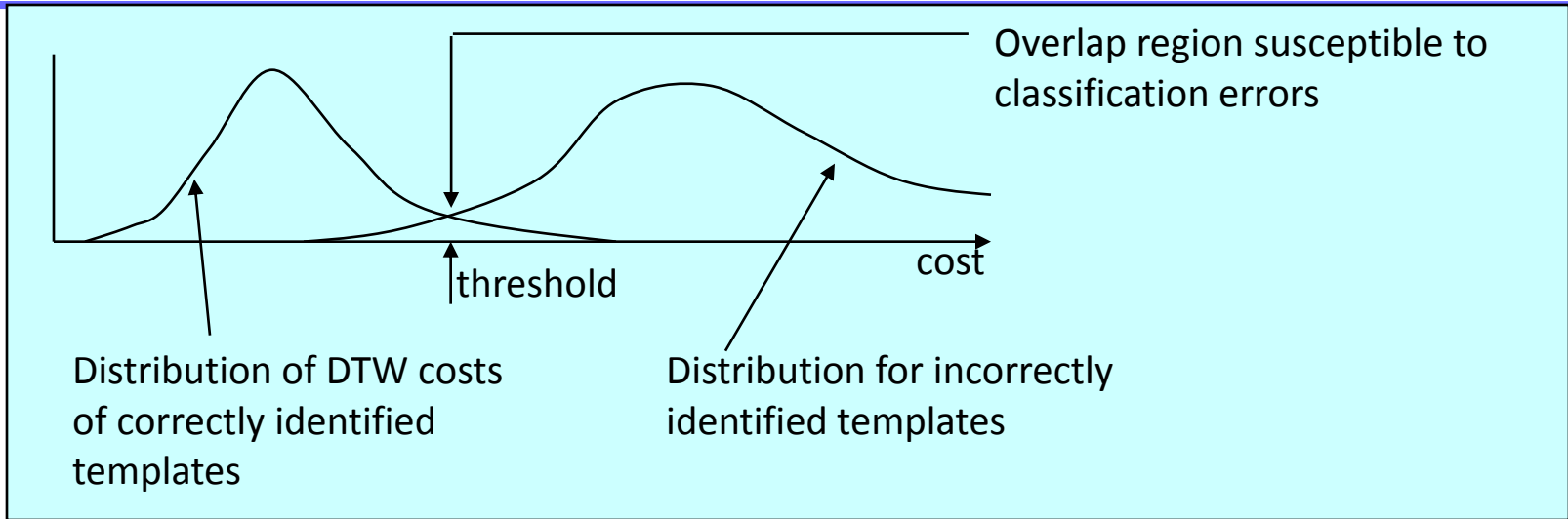
- A simple confidence scoring scheme: Accept the matched template string only if the cost \leq some threshold
 - We encountered its use in the hypothetical google search string example!
- This treats all template strings equally, regardless of length
- Or: Accept if cost $\leq 1 +$ some fraction (*e.g.* 0.1) of template string length
 - Templates of 1-9 characters tolerate 1 error
 - Templates of 10-19 characters tolerate 2 errors, etc.
- Easy to think of other possibilities, depending on the application
- Confidence scoring is one of the more application-dependent functions in speech recognition

Confidence Scoring for DTW

- Similar thresholding technique for template matching by DTW?
 - Unlike in string matching, the cost measures are not immediately, meaningfully “accessible” values
 - Need to know range of minimum cost when correctly matched and when incorrectly matched
 - If the ranges do not overlap, one could pick a threshold



Confidence: Procedure



- “Recognize” a large number of “development” recordings
 - Several will be recognized correctly, while others will be recognized wrongly
- Training confidence classifier
 - Distribution of scores of all wrongly recognized utterances
 - Distribution of scores of all correctly recognized utterances
- Confidence on test recording:
 - Option 1: Find optimal threshold for correct vs. wrong
 - Option 2: Compute confidence score = $P(\text{test} | \text{correct}) / P(\text{test} | \text{error})$

Confidence Scoring for DTW

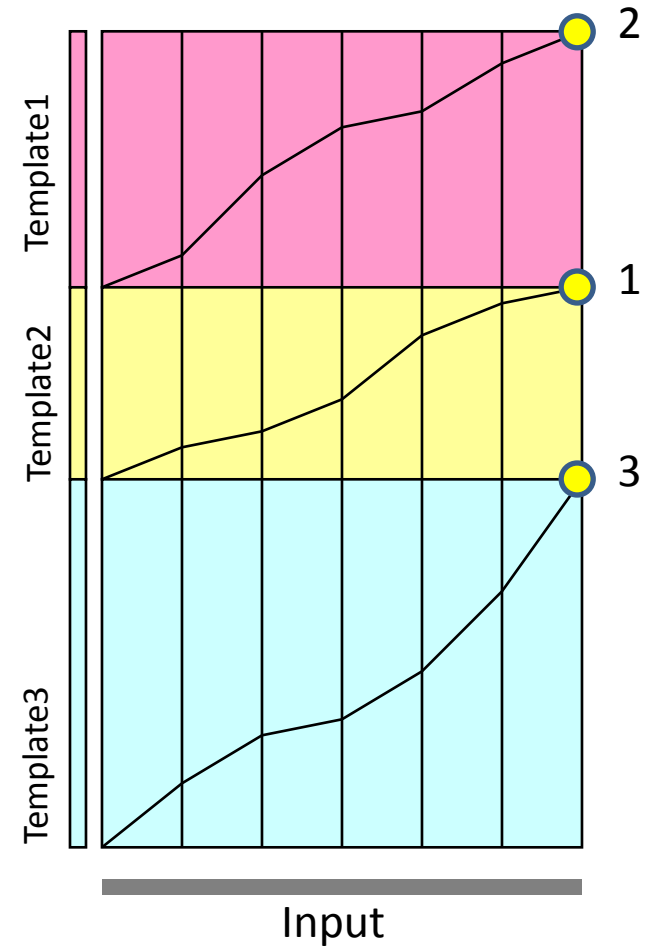
- As with string matching, DTW cost must be *normalized*
 - Use DTW cost / frame of input speech, instead of total DTW cost, before determining threshold
- Cost distributions and threshold have to be determined *empirically*, based on a sufficient collection of test data
- Unfortunately, confidence scores based on such distance measures are not very reliable
 - Too great an overlap between distribution of scores for correct and incorrect templates
 - We will see other, more reliable methods later on

N-best List Generation

- *Example:* Powerpoint catches spelling errors and offers several alternatives as possible corrections
- *Example:* In the isolated word dictation system, *Dragon Dictate*, one can select a recognized word and obtain alternatives
 - Useful if the original recognition was incorrect
- Basic idea: identifying not just the best match, but the top so many matches; *i.e.*, the *N-best list*
- Not hard to guess how this might be done, either for string matching or isolated word DTW!
 - (How?)

N-best List

- Match all templates
- RANK the words (templates) by the minimum-cost-path score for the template/trellis
- Return top-N words in order of minimum cost



Improving Accuracy: Multiple Templates

- Problems with using a single exemplar as a template
 - A single template will not capture all variations in the manner of saying a word
 - Works poorly even for a single speaker
 - Works very poorly across different speakers
- Use multiple templates for each word to handle the variations
 - Preferably collected from several speakers
- Template matching algorithm is easily modified
 - Simply match against *all* available templates and pick the best
- However, computational cost of matching increases linearly with the number of available templates

Reducing Search Cost: Pruning

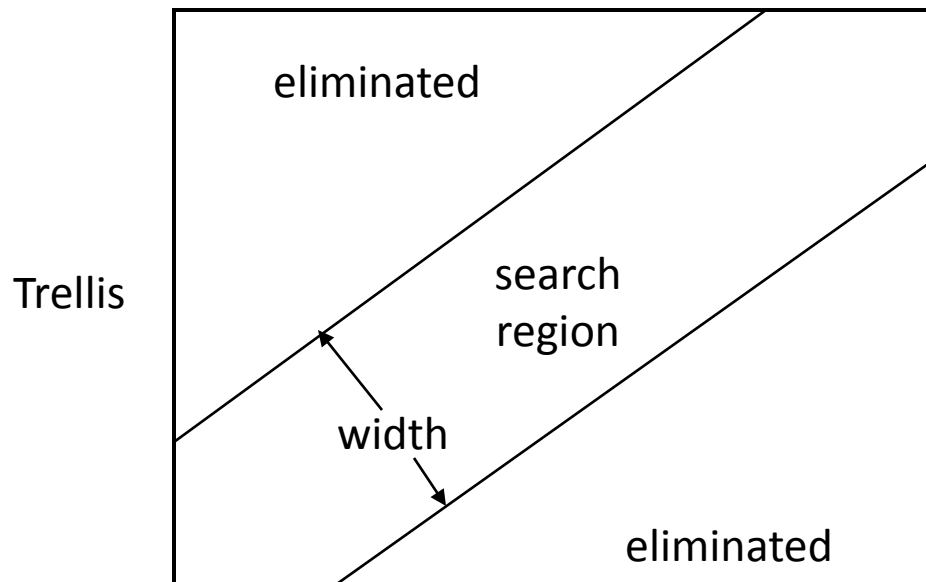
- Reducing search cost implies reducing the size of the lattice that has to be evaluated
- There are several ways to accomplish this
 - Reducing the complexity and size of the models (templates)
 - *E.g.* replacing the multiple templates for a word by a single, *average* one
 - Eliminating parts of the lattice from consideration altogether
 - This approach is called *search pruning*, or just *pruning*
 - We consider pruning first
- Basic consideration in pruning: *As long as the best cost path is not eliminated by pruning, we obtain the same result*

Pruning

- Pruning is a *heuristic*: typically, there is a *threshold* on some measured quantity, and anything above or below it is eliminated
- It is all about choosing the right measure, and the right threshold
- Let us see two different pruning methods:
 - Based on deviation from the diagonal path in the trellis
 - Based on path costs

Pruning by Limiting Search Paths

- Assume that the the input and the *best matching* template do not differ significantly from each other
 - For speech, equivalent to assuming the speaking rate is similar for the template and the input
 - The best path matching the two will lie close to the “diagonal”
- Thus, we need not search far off the diagonal. If the search-space “width” is kept constant, cost of search is linear in utterance length instead of quadratic
- However, errors occur if the speaking rate assumption is violated
 - *i.e.* if the template needs to be *warped* more than allowed by the width



Pruning by Limiting Search Paths

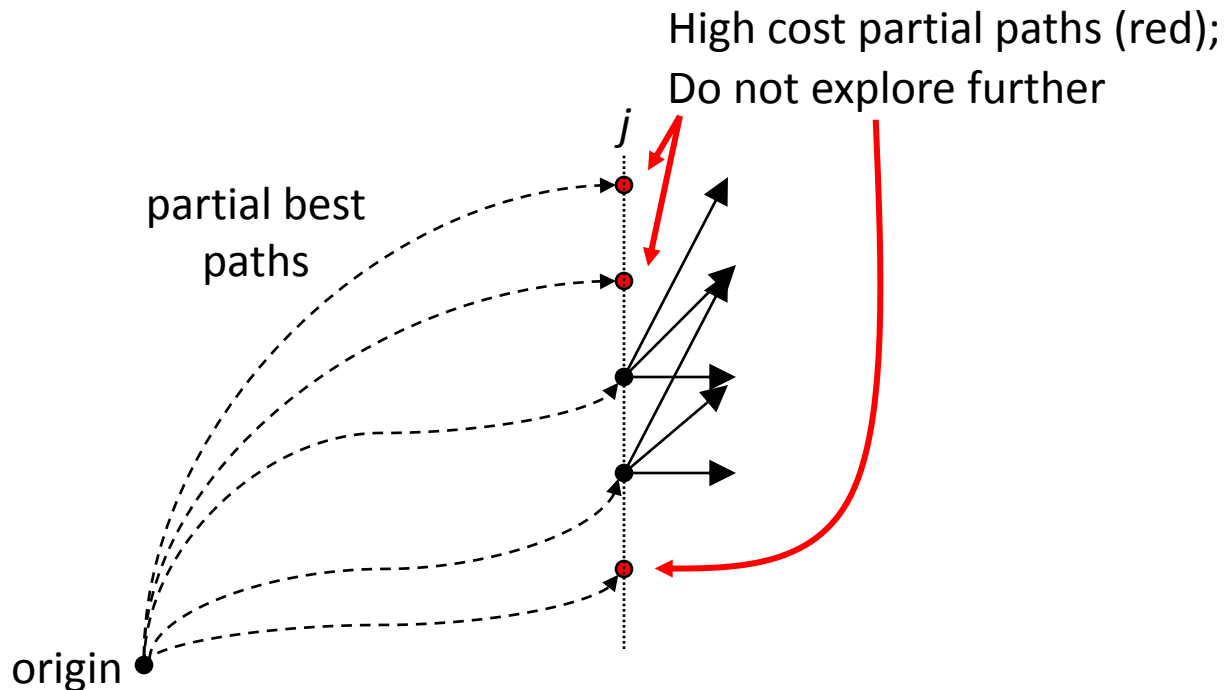
- What are problems with this approach?

Pruning by Limiting Search Paths

- What are problems with this approach?
 - Text: With lexical tree models, the notion of “diagonal” becomes difficult
 - For speech too there is no clear notion of a diagonal in most cases
 - As we shall see later

Pruning by Limiting Path Cost

- *Observation:* Partial paths that have “very high” costs will rarely recover to win
- Hence, poor partial paths can be eliminated from the search:
 - For each frame j , after computing all the trellis nodes path costs, determine which nodes have too high costs
 - Eliminate them from further exploration
 - (*Assumption:* In any frame, the best partial path has low cost)
- *Q:* How do we define “high cost”?



Pruning by Limiting Path Cost

- As with confidence scoring, one *could* define high path cost as a value worse than some fixed threshold
 - But, as already noted, absolute costs are unreliable indicators of correctness
 - Moreover, path costs keep increasing monotonically as search proceeds
 - Recall the path cost equation

$$P_{i,j} = \min (P_{i,j-1}, P_{i-1,j-1}, P_{i-2,j-1}) + C_{i,j}$$

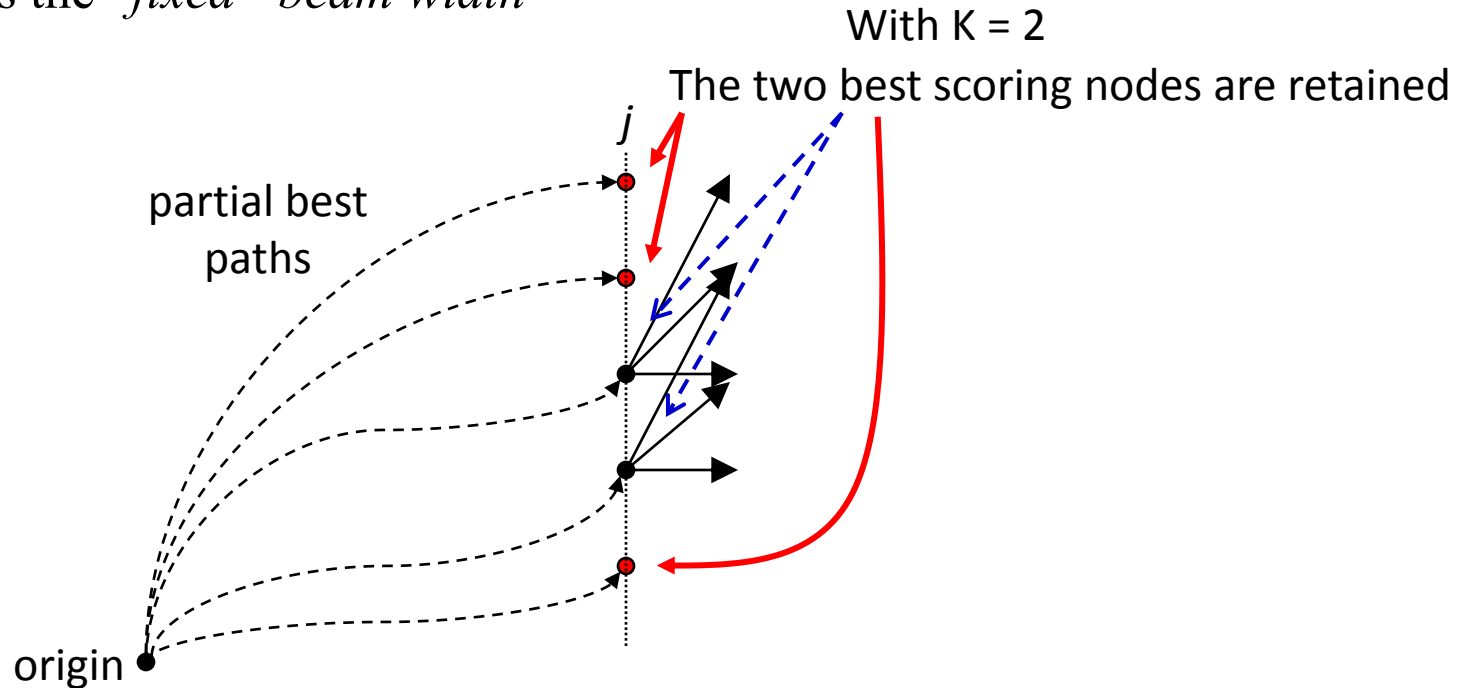
- Fixed threshold will not work

Pruning: Relative Fixed Beam

- *Solution*: In each frame j , retain only the best K nodes *relative to the best cost node in that frame*
 - Note that *time synchronous* search is very efficient for implementing the above
- Advantages:
 - Unreliability of absolute path costs is eliminated
 - Monotonic growth of path costs with time is also irrelevant

Pruning : Fixed Width Pruning

- Retain only the K best nodes in any column
 - K is the “fixed” beam width



Fixed Width Pruning

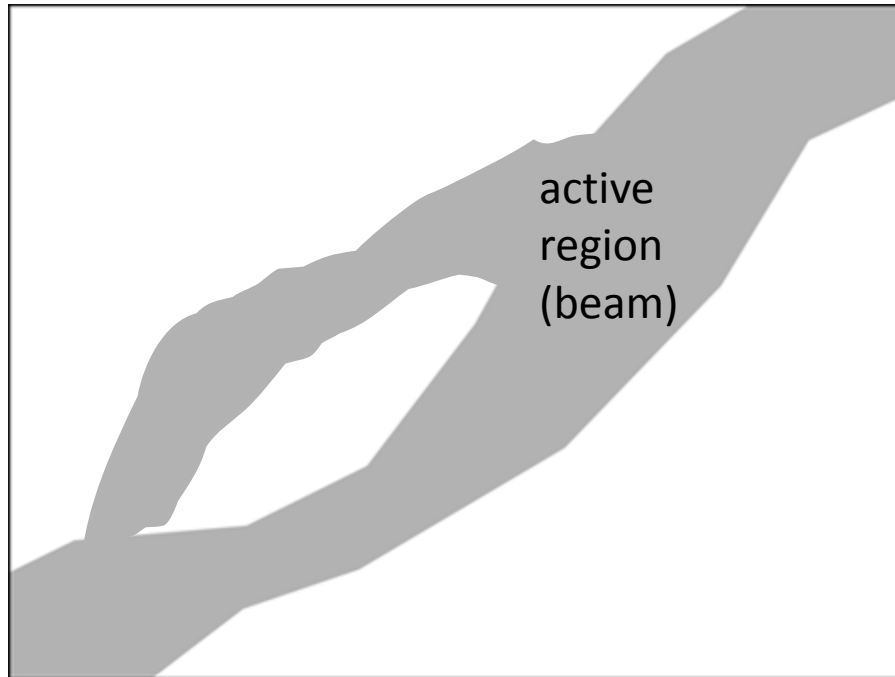
- Advantages
 - Very predictable computation
 - Only K nodes expand out into the future at each time.
- Disadvantage
 - Will often prune out correct path when there are many similar scoring paths
 - In time-synchronous search, will often prune out correct *template*

Pruning: *Beam* Search

- In each frame j , set the pruning threshold by a fixed amount T *relative to the best cost in that frame*
 - *I.e.* if the best partial path cost achieved in the frame is X , prune away all nodes with partial path cost $> X+T$
 - Note that *time synchronous* search is very efficient for implementing the above
- Advantages:
 - Unreliability of absolute path costs is eliminated
 - Monotonic growth of path costs with time is also irrelevant
- Search that uses such pruning is called *beam search*
 - This is the most widely used search optimization strategy
- The relative threshold T is usually called “*relative beam width*” or just *beam width* or *beam*

Beam Search Visualization

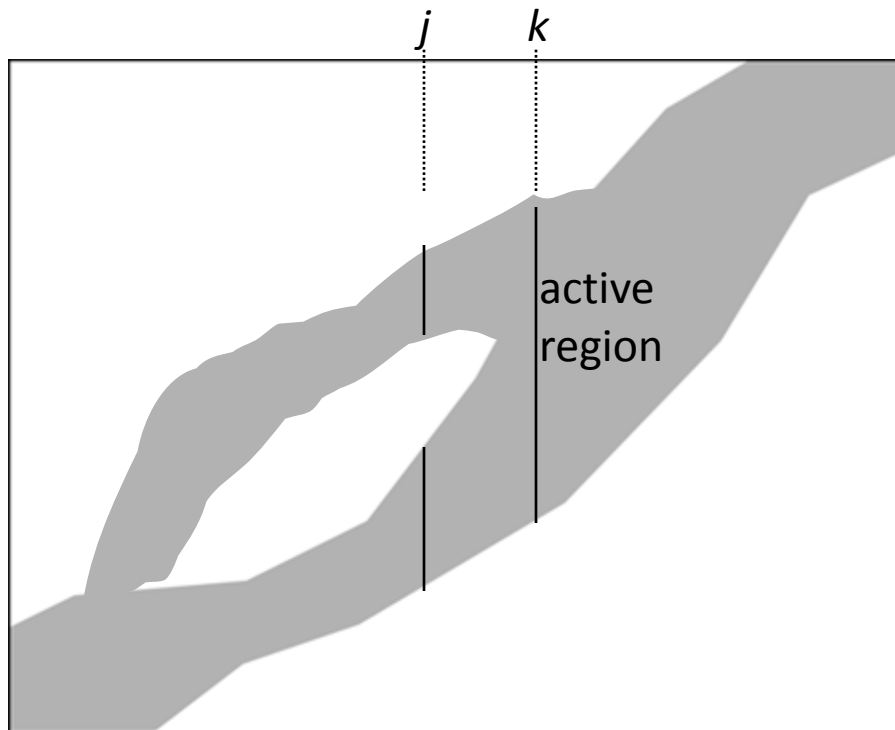
- The set of lattice nodes actually evaluated is the *active set*
- Here is a typical “map” of the *active region*, aka *beam* (confusingly)



- Presumably, the best path lies somewhere in the active region

Beam Search Efficiency

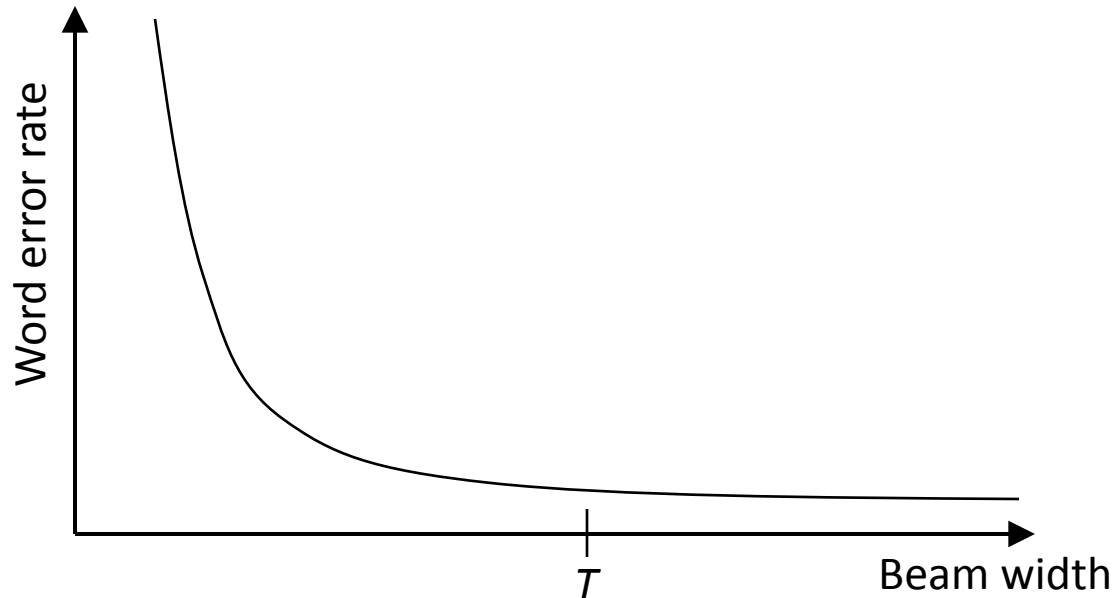
- Unlike the fixed width approach, the computation reduction with beam search is unpredictable
 - The set of *active nodes* at frames j and k is shown by the black lines
- However, since the active region can follow any *warping*, it is likely to be relatively more efficient than the fixed width approach



Determining the Optimal Beam Width

- Determining the optimal beam width to use is crucial
 - Using too *narrow* or *tight* a beam (too low T) can prune the best path and result in too high a match cost, and errors
 - Using too large a beam results in unnecessary computation in searching unlikely paths
 - One may also wish to set the beam to limit the computation (*e.g.* for real-time operation), regardless of recognition errors
- *Unfortunately, there is no mathematical solution to determining an optimal beam width*
- Common method: Try a wide range of beams on some test data until the desired operating point is found
 - Need to ensure that the test data are somehow representative of actual speech that will be encountered by the application
 - The operating point may be determined by some combination of recognition accuracy and computational efficiency

Determining the Optimal Beam Width



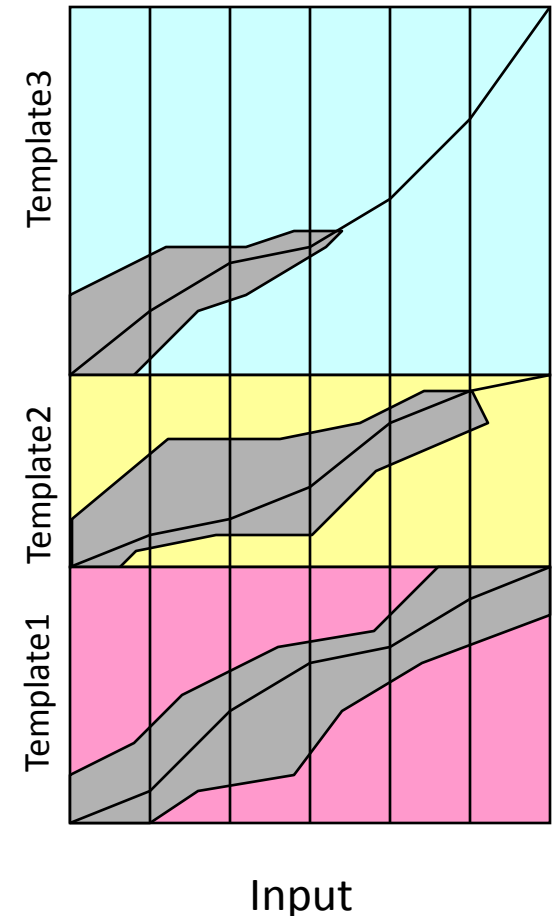
- Any value around the point marked T is a reasonable beam for minimizing *word error rate* (WER)
- A similar analysis may be performed based on average CPU usage (instead of WER)

Beam Search Applied to Recognition

- We have considered beam search to prune search paths within a single template
- However, its strength really becomes clear in actual recognition (*i.e.* time synchronous search through all templates simultaneously)
 - In each frame, the beam pruning threshold is determined from the *globally* best node in that frame (from all templates)
 - Pruning is performed globally, based on this threshold

Beam Search Applied to Recognition

- Advantage of simultaneous time-synchronous matching of multiple templates:
 - Beams can be globally applied to all templates
 - We use the best score of all template frames (trellis nodes at that instant) to determine the beam at any instant
 - Several templates may in fact exit early from contention
- In the ideal case, the computational cost will be independent of the number of templates
 - All competing templates will exit early
 - Ideal cases don't often occur



Pruning and Dynamic Trellis Allocation

- Since any form of pruning eliminates many trellis nodes from being expanded, there is no need to keep them in memory
 - Trellis nodes and associated data structures can be allocated *on demand* (*i.e.* whenever they become active)
 - This of course requires some book-keeping overhead
- May not make a big difference in small vocabulary systems
- But pruning is an essential part of all medium and large vocabulary systems
 - The search trellis structures in 20k word applications take up about 10MB with pruning
 - Without pruning, it could require more than 10 times as much!

Recognition Errors Due to Pruning

- Speech recognition invariably contains errors
- Major causes of errors:
 - Inadequate or inaccurate models
 - Templates may not be representative of all the variabilities in speech
 - Search errors
 - Even if the models are accurate, search may have failed because it found a *sub-optimal* path
- How can our DP/DTW algorithm find a sub-optimal path?
 - Because of pruning: it eliminates paths from consideration based on *local* information (the pruning threshold)
- Let W be the best cost word for some utterance, and W' the recognized word (with pruning)
 - In a *full* search, the path cost for W is better than for W'
 - But if W is not recognized when pruning is enabled, then we have a *pruning error* or *search error*

Measuring Search Errors

- How much of recognition errors is caused by search errors?
- We can estimate this from a sample test data, for which the correct answer is known, as follows:
 - For each utterance j in the test set, run recognition using pruning and note the best cost C_j' obtained for the result
 - For each utterance j , also match the *correct* word to the input *without* pruning, and note its cost C_j
 - If C_j is better than C_j' we have a pruning error or search error for utterance j
- Pruning errors can be reduced by lowering the pruning threshold (*i.e.* making it less aggressive)
- Note, however, this does not guarantee that the correct word is recognized!
 - The new pruning threshold may uncover other incorrect paths that perform better than the correct one

Alternate pruning strategies?

- Strategies that may enable retaining of overall optimal path even if it scores poorly locally
 - Without increasing net paths searched
 - This means some paths that locally score *higher* than the optimal path get pruned out
- Lookahead!!
 - Use simplified templates
 - E.g. downsampled templates
 - Requiring much smaller trellises on which full search may be done
 - Predict paths to retain on full trellis from simplified template trellis

Summary So Far

- Dynamic programming for finding minimum cost paths
- Trellis as realization of DP, capturing the search dynamics
 - Essential components of trellis
- DP applied to string matching
- Adaptation of DP to template matching of speech
 - Dynamic Time Warping, to deal with varying rates of speech
- Isolated word speech recognition based on template matching
- Time synchronous search
- Isolated word recognition using automatic endpointing
- Dealing with errors using confidence estimation and N-best lists
- Improving recognition accuracy through multiple templates
- Beam search and beam pruning

A Footnote: Reversing Sense of “Cost”

- So far, we have a *cost* measure in DP and DTW, where higher values imply worse match
- We will also frequently use the opposite kind, where higher values imply a *better* match; *e.g.*:
 - The same cost function but with the sign changed (*i.e.* *negative* Euclidean distance ($= -\sqrt{\sum(x_i - y_i)^2}$; X and Y being vectors))
 - $-\sum(x_i - y_i)^2$; *i.e.* *-ve* Euclidean distance squared
- We may often use the generic term *score* to refer to such values
 - Higher scores imply better match, not surprisingly

DTW Using Scores

- How should DTW be changed when using scores *vs* costs?
- At least three points to consider:
 - Obviously, we need to *maximize* the total path score, rather than minimize it
 - Beam search must be adjusted as follows: if the best partial path score achieved in a frame is X , prune away all nodes with partial path score $< X - T$
 - instead of $> X + T$
 - where T is the beam pruning threshold)
 - Likewise, in confidence estimation, we accept paths with scores *above* the confidence threshold
 - in contrast to cost values *below* the threshold

Likelihood Functions for Scores

- Another common method is to use a *probabilistic* function, for the local node or edge “costs” in the trellis
 - Edges have transition probabilities
 - Nodes have *output* or *observation probabilities*
 - They provide the probability of the observed input
 - Again, the goal is to find the template with highest probability of matching the input
- Probability values as “costs” are also called *likelihoods*

Gaussian Distribution as Likelihood Function

- If x is an input feature vector and μ is a template vector of dimensionality N , the function:

$$f_X(x_1, \dots, x_n) = \frac{1}{(2\pi)^{N/2} |\Sigma|^{1/2}} \exp\left(-\frac{1}{2}(x - \mu)^\top \Sigma^{-1}(x - \mu)\right)$$

is the famous *multivariate Gaussian distribution*, where Σ is the *co-variance matrix* of the distribution

- It is one of the most commonly used probability distribution functions for acoustic models in speech recognition
- We will look at this in more detail later

DTW Using Probabilistic Values

- As with scores (negative-cost) we must maximize the total path likelihood, since higher likelihoods => better match
- However, the total likelihood for a path is the *product* of the local node and edge likelihoods, rather than the sum
 - One multiplies the individual probabilities to obtain a joint probability value
- As a result, beam pruning has to be modified as follows:
 - if the best partial path likelihood in a frame is X , prune all nodes with partial path likelihood $< XT$
 - T is the beam pruning threshold
 - Obviously, $T < 1$

Log Likelihoods

- Sometimes, it is easier to use the *logarithm* of the likelihood function for scores, rather than likelihood function itself
- Such scores are usually called *log-likelihood* values
 - Using log-likelihoods, multiplication of likelihoods turns into addition of log-likelihoods, and exponentiation is eliminated
- Many speech recognizers operate in log-likelihood mode

Some Fun Exercises with Likelihoods

- How should the DTW algorithm be modified if we use log-likelihood values instead of likelihoods?
- Application of technique known as *scaling*:
 - When using cost or score (-ve cost) functions, show that adding some arbitrary constant value to all the partial path scores in any given frame does not change the outcome
 - The constant can be different for different input frames
 - When using likelihoods, show that *multiplying* partial path values by some positive constant does not change the outcome
- If the likelihood function is the multivariate Gaussian with identity covariance matrix (*i.e.* the Σ term disappears), show that using the log-likelihood function is equivalent to using the Euclidean distance squared cost function