Answers to HMM questions (1), (2) and (3) in question sheet 2.

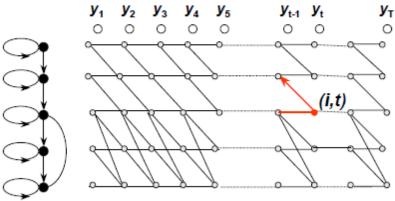
ASR: Decoding

- Let $X = \{x_1, ..., x_T\}$ be a state sequence of length T
- The joint probability of Y and X is given by:

$$p(Y,X) = b_{x_1}(y_1) \prod_{t=2}^T a_{x_{t-1}x_t} b_{x_t}(y_t)$$

- i.e. the product of the state-output and state transition probabilities along the state sequence
- p(Y) is the sum of P(Y,X) over all sequences X
- $P(Y, \hat{X})$ is the probability of an observation sequence Y and the optimum state sequence \hat{X}

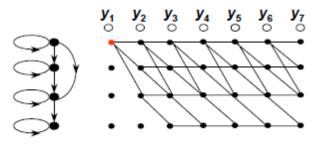
Viterbi Decoding



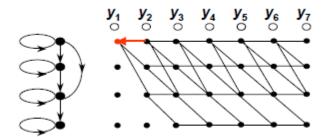
 $p_t(i) = \text{Prob}(y_1,...,y_t, \text{ opt sequence to } (i,t))$

$$p_t(i) = \max \{p_{t-1}(i-1)a_{i-1,i}, p_{t-1}(i)a_{i,i}\}b_i(y_t)$$

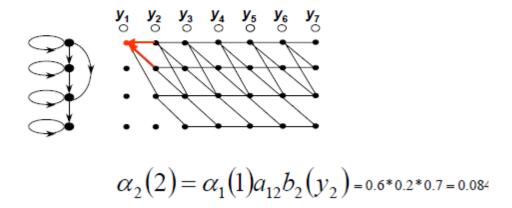
State-time trellis

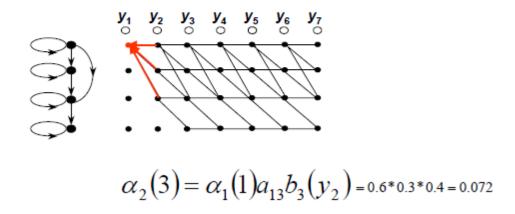


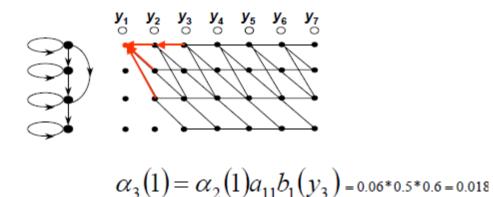
$$\alpha_1(1) = b_1(y_1) = 0.6$$

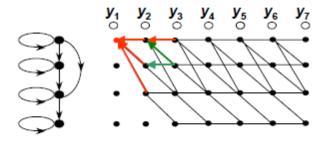


$$\alpha_2(1) = \alpha_1(1)a_{11}b_1(y_2) = 0.6*0.5*0.2 = 0.06$$

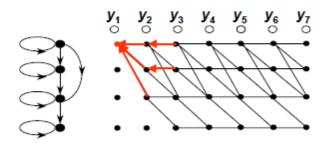




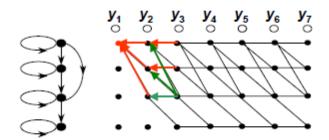




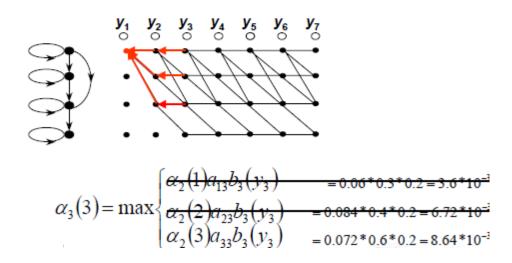
$$\alpha_3(2) = \max \begin{cases} \frac{\alpha_2(1)a_{12}b_2(y_3) = 0.06*0.2*0.2 = 2.4*10^{-3}}{\alpha_2(2)a_{22}b_2(y_3) = 0.084*0.6*0.2 = 0.01008} \end{cases}$$



$$\alpha_3(2) = \max \begin{cases} \frac{\alpha_2(1)a_{12}b_2(y_3) - 0.06*0.2*0.2 = 2.4*10^{-3}}{\alpha_2(2)a_{22}b_2(y_3) = 0.084*0.6*0.2 = 0.01008} \end{cases}$$



$$\alpha_3(3) = \max \begin{cases} \alpha_2(1)a_{13}b_3(y_3) &= 0.06*0.3*0.2 = 3.6*10^{-3} \\ \alpha_2(2)a_{23}b_3(y_3) &= 0.084*0.4*0.2 = 6.72*10^{-3} \\ \alpha_2(3)a_{33}b_3(y_3) &= 0.072*0.6*0.2 = 8.64*10^{-3} \end{cases}$$



- · Continue in a similar manner
- Final overall probability $P(Y, \hat{X}) = \alpha_7(4) = 1.73 * 10^{-4}$

