

# CSE 490 U

# Natural Language Processing

# Spring 2016

## Hidden Markov Models

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[Many slides from Dan Klein, Michael Collins, Luke Zettlemoyer]

# Overview

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- Hidden Markov Models
- Learning
  - Supervised: Maximum Likelihood
- Inference (or Decoding)
  - Viterbi
  - Forward Backward
- N-gram Taggers

# Pairs of Sequences

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- Consider the problem of jointly modeling a pair of strings
  - E.g.: part of speech tagging

DT NNP NN VBD VBN RP NN NNS

The Georgia branch had taken on loan commitments ...

DT NN IN NN VBD NNS VBD

The average of interbank offered rates plummeted ...

- Q: How do we map each word in the input sentence onto the appropriate label?
- A: We can learn a joint distribution:

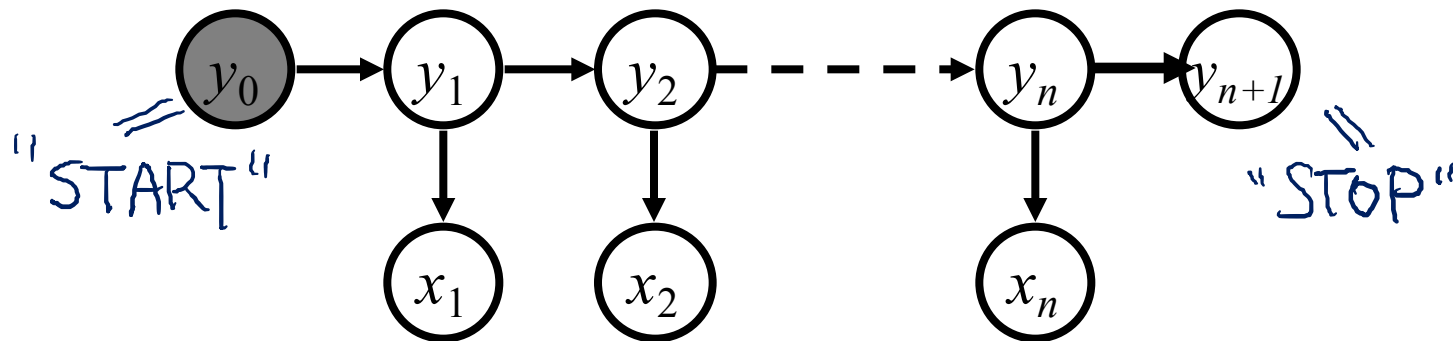
$$p(x_1 \dots x_n, y_1 \dots y_n)$$

- And then compute the most likely assignment:

$$\arg \max_{y_1 \dots y_n} p(x_1 \dots x_n, y_1 \dots y_n)$$

# Classic Solution: HMMs

- We want a model of sequences  $y$  and observations  $x$



$$p(x_1 \dots x_n, y_1 \dots y_{n+1}) = q(\text{STOP} | y_n) \prod_{i=1}^n q(y_i | y_{i-1}) e(x_i | y_i)$$

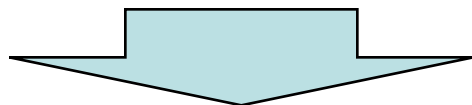
where  $y_0 = \text{START}$  and we call  $q(y' | y)$  the transition distribution and  $e(x | y)$  the emission (or observation) distribution.

- **Assumptions:**
  - Tag/state sequence is generated by a markov model
  - Words are chosen independently, conditioned only on the tag/state
  - These are totally broken assumptions: why?

# Example: POS Tagging

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The Georgia branch had taken on loan commitments ...



DT   NNP   NN   VBD   VBN   RP   NN   NNS

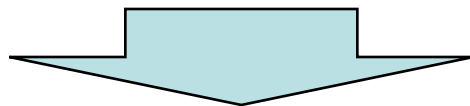
- HMM Model:
  - States  $Y = \{DT, NNP, NN, \dots\}$  are the POS tags
  - Observations  $X = V$  are words
  - Transition dist' n  $q(y_i | y_{i-1})$  models the tag sequences
  - Emission dist' n  $e(x_i | y_i)$  models words given their POS
- Q: How to we represent n-gram POS taggers?

# Example: Chunking

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- **Goal:** Segment text into spans with certain properties
- **For example,** named entities: PER, ORG, and LOC

Germany 's representative to the European Union 's veterinary committee Werner Zwingman said on Wednesday consumers should...



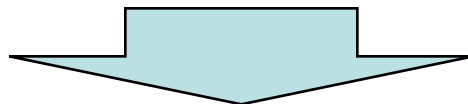
[Germany]<sub>LOC</sub> 's representative to the [European Union]<sub>ORG</sub> 's veterinary committee [Werner Zwingman]<sub>PER</sub> said on Wednesday consumers should...

- **Q:** Is this a tagging problem?

# Example: Chunking

---

[Germany]<sub>LOC</sub> 's representative to the [European Union]<sub>ORG</sub> 's  
veterinary committee [Werner Zwingman]<sub>PER</sub> said on Wednesday  
consumers should...

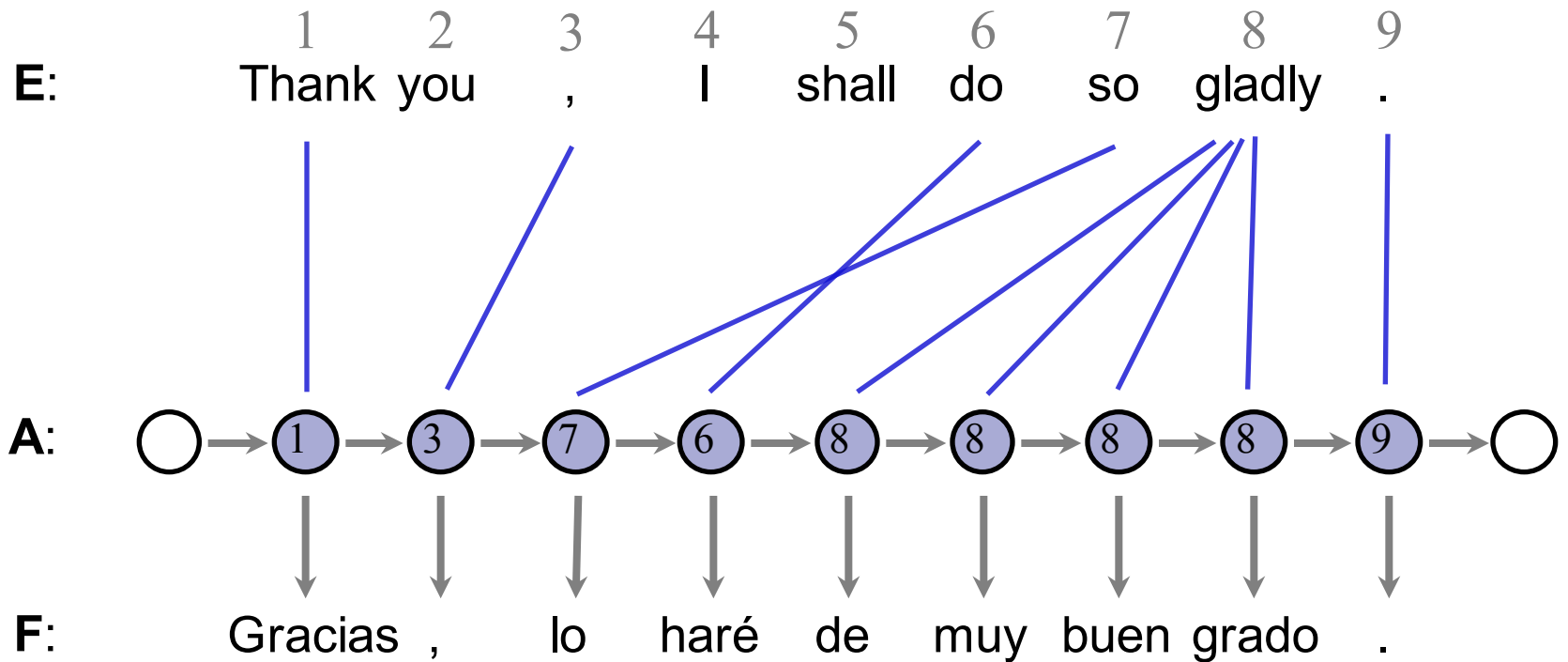


Germany/BL 's/NA representative/NA to/NA the/NA European/BO  
Union/CO 's/NA veterinary/NA committee/NA Werner/BP Zwingman/CP  
said/NA on/NA Wednesday/NA consumers/NA should/NA...

- **HMM Model:**

- States  $Y = \{NA, BL, CL, BO, CO, BP, CP\}$  represent beginnings (BL, BO, BP) and continuations (CL, CO, CP) of chunks, as well as other words (NA)
- Observations  $X = V$  are words
- Transition dist'n  $q(y_i | y_{i-1})$  models the tag sequences
- Emission dist'n  $e(x_i | y_i)$  models words given their type

# Example: HMM Translation Model



## Model Parameters

*Emissions:*  $e(F_1 = \text{Gracias} \mid E_{A_1} = \text{Thank})$       *Transitions:*  $p(A_2 = 3 \mid A_1 = 1)$



# HMM Inference and Learning

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- Learning

- Maximum likelihood: transitions  $q$  and emissions  $e$

$$p(x_1 \dots x_n, y_1 \dots y_{n+1}) = q(\text{STOP} | y_n) \prod_{i=1}^n q(y_i | y_{i-1}) e(x_i | y_i)$$

- Inference (linear time in sentence length!)

- Viterbi:  $y^* = \operatorname{argmax}_{y_1 \dots y_n} p(x_1 \dots x_n, y_1 \dots y_{n+1})$   
where  $y_{n+1} = \text{STOP}$

- Forward Backward:

$$p(x_1 \dots x_n, y_i) =$$

# Learning: Maximum Likelihood

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$$p(x_1 \dots x_n, y_1 \dots y_{n+1}) = q(\text{STOP} | y_n) \prod_{i=1}^n q(y_i | y_{i-1}) e(x_i | y_i)$$

- Learning (Supervised Learning)
  - Maximum likelihood methods for estimating transitions  $q$  and emissions  $e$

$$q_{ML}(y_i | y_{i-1}) = \qquad e_{ML}(x | y) =$$

- Will these estimates be high quality?
  - Which is likely to be more sparse,  $q$  or  $e$ ?
- Can use all of the same smoothing tricks we saw for language models!

# Learning: Low Frequency Words

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$$p(x_1 \dots x_n, y_1 \dots y_{n+1}) = q(\text{STOP} | y_n) \prod_{i=1}^n q(y_i | y_{i-1}) e(x_i | y_i)$$

- Typically, linear interpolation works well for transitions

$$q(y_i | y_{i-1}) = \lambda_1 q_{ML}(y_i | y_{i-1}) + \lambda_2 q_{ML}(y_i)$$

- However, other approaches used for emissions
  - **Step 1:** Split the vocabulary
    - *Frequent words:* appear more than M (often 5) times
    - *Low frequency:* everything else
  - **Step 2:** Map each low frequency word to one of a small, finite set of possibilities
    - For example, based on prefixes, suffixes, etc.
  - **Step 3:** Learn model for this new space of possible word sequences

# Low Frequency Words: An Example

## Named Entity Recognition [Bickel et. al, 1999]

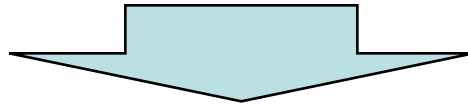
- Used the following word classes for infrequent words:

| Word class             | Example                | Intuition                            |
|------------------------|------------------------|--------------------------------------|
| twoDigitNum            | 90                     | Two digit year                       |
| fourDigitNum           | 1990                   | Four digit year                      |
| containsDigitAndAlpha  | A8956-67               | Product code                         |
| containsDigitAndDash   | 09-96                  | Date                                 |
| containsDigitAndSlash  | 11/9/89                | Date                                 |
| containsDigitAndComma  | 23,000.00              | Monetary amount                      |
| containsDigitAndPeriod | 1.00                   | Monetary amount,percentage           |
| othernum               | 456789                 | Other number                         |
| allCaps                | BBN                    | Organization                         |
| capPeriod              | M.                     | Person name initial                  |
| firstWord              | first word of sentence | no useful capitalization information |
| initCap                | Sally                  | Capitalized word                     |
| lowercase              | can                    | Uncapitalized word                   |
| other                  | ,                      | Punctuation marks, all other words   |

# Low Frequency Words: An Example

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- Profits/NA soared/NA at/NA Boeing/SC Co./CC ,/NA easily/NA topping/NA forecasts/NA on/NA Wall/SL Street/CL ,/NA as/NA their/NA CEO/NA Alan/SP Mulally/CP announced/NA first/NA quarter/NA results/NA ./NA



- firstword*/NA soared/NA at/NA *initCap*/SC Co./CC ,/NA easily/NA *lowercase*/NA forecasts/NA on/NA *initCap*/SL Street/CL ,/NA as/NA their/NA CEO/NA Alan/SP *initCap*/CP announced/NA first/NA quarter/NA results/NA ./NA

NA = No entity  
SC = Start Company  
CC = Continue Company  
SL = Start Location  
CL = Continue Location  
...

# Inference (Decoding)

- Problem: find the most likely (Viterbi) sequence under the model

$$y^* = \operatorname{argmax}_{y_1 \dots y_n} p(x_1 \dots x_n, y_1 \dots y_{n+1})$$

- Given model parameters, we can score any sequence pair

|     |        |          |       |     |         |   |
|-----|--------|----------|-------|-----|---------|---|
| NNP | VBZ    | NN       | NNS   | CD  | NN      | . |
| Fed | raises | interest | rates | 0.5 | percent | . |

$q(\text{NNP}|\blacklozenge)$   $e(\text{Fed}|\text{NNP})$   $q(\text{VBZ}|\text{NNP})$   $e(\text{raises}|\text{VBZ})$   $q(\text{NN}|\text{VBZ}) \dots$

- In principle, we're done – list all possible tag sequences, score each one, pick the best one (the Viterbi state sequence)

NNP VBZ NN NNS CD NN  $\Rightarrow$   $\log P = -23$

NNP NNS NN NNS CD NN  $\Rightarrow$   $\log P = -29$

NNP VBZ VB NNS CD NN  $\Rightarrow$   $\log P = -27$

# Dynamic Programming!

$$p(x_1 \dots x_n, y_1 \dots y_{n+1}) = q(\text{STOP} | y_n) \prod_{i=1}^n q(y_i | y_{i-1}) e(x_i | y_i)$$

$$y^* = \operatorname{argmax}_{y_1 \dots y_n} p(x_1 \dots x_n, y_1 \dots y_{n+1})$$

- Define  $\pi(i, y_i)$  to be the max score of a sequence of length  $i$  ending in tag  $y_i$

$$\begin{aligned} \pi(i, y_i) &= \max_{y_1 \dots y_{i-1}} p(x_1 \dots x_i, y_1 \dots y_i) \\ &= \max_{y_{i-1}} e(x_i | y_i) q(y_i | y_{i-1}) \max_{y_1 \dots y_{i-2}} p(x_1 \dots x_{i-1}, y_1 \dots y_{i-1}) \\ &= \max_{y_{i-1}} e(x_i | y_i) q(y_i | y_{i-1}) \pi(i-1, y_{i-1}) \end{aligned}$$

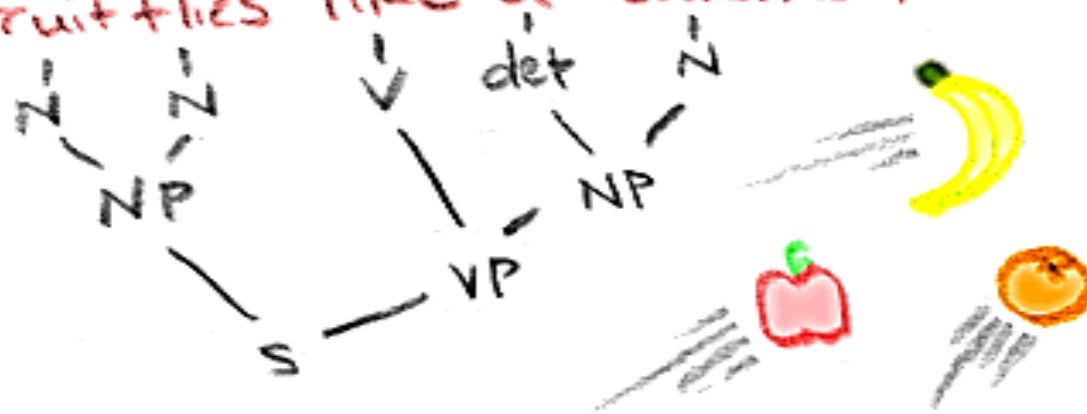
- We now have an efficient algorithm. Start with  $i=0$  and work your way to the end of the sentence!

Time flies like an arrow;  
Fruit flies like a banana



Time flies like an arrow.

Fruit flies like a banana.





Fruit

Flies

Like

Bananas

$\pi(1, N)$

$\pi(2, N)$

$\pi(3, N)$

$\pi(4, N)$

START

$\pi(1, V)$

$\pi(2, V)$

$\pi(3, V)$

$\pi(4, V)$

STOP

$\pi(1, IN)$

$\pi(2, IN)$

$\pi(3, IN)$

$\pi(4, IN)$

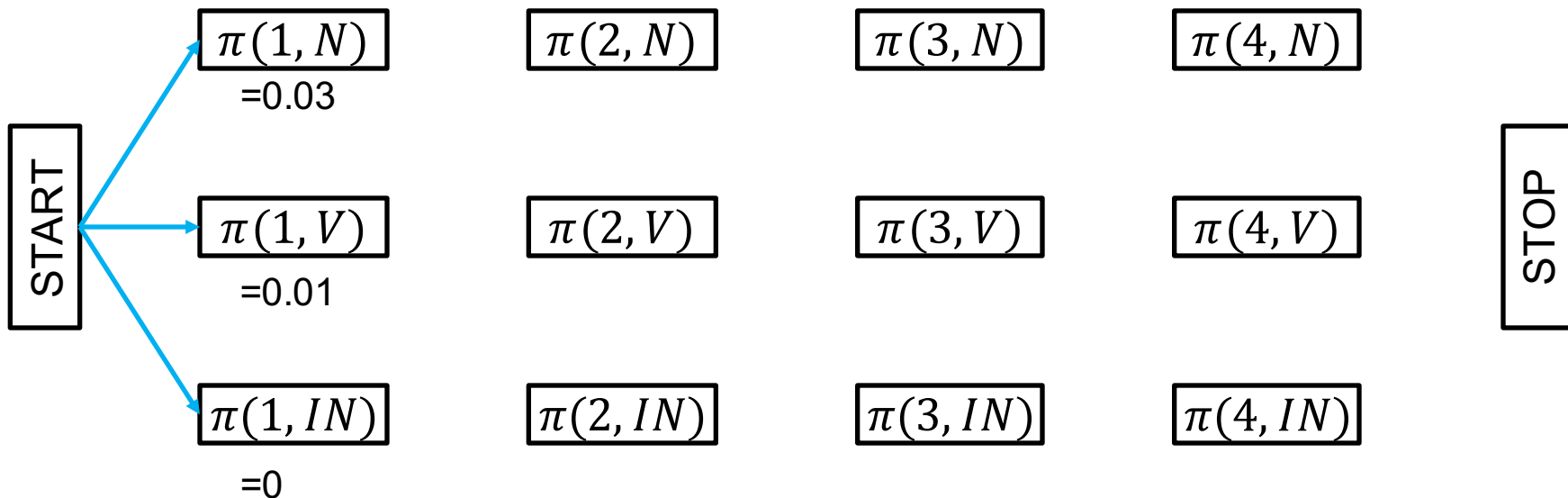
$$\pi(i, y_i) = \max_{y_1 \dots y_{i-1}} p(x_1 \dots x_i, y_1 \dots y_i)$$

Fruit

Flies

Like

Bananas



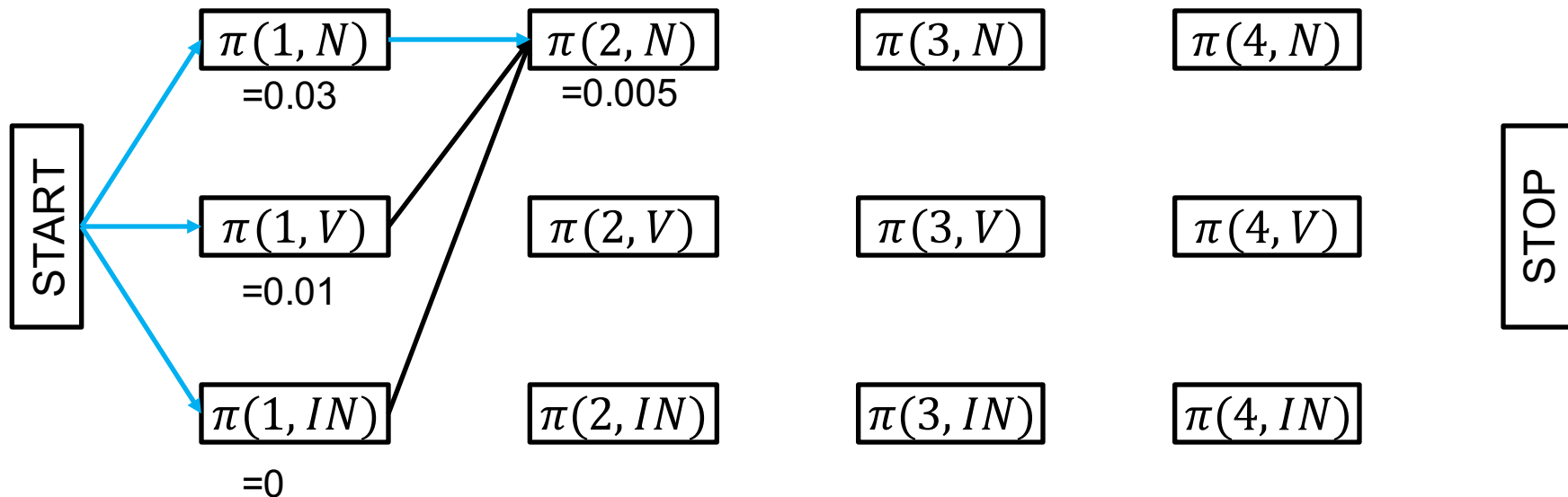
$$\pi(i, y_i) = \max_{y_1 \dots y_{i-1}} p(x_1 \dots x_i, y_1 \dots y_i)$$

Fruit

Flies

Like

Bananas



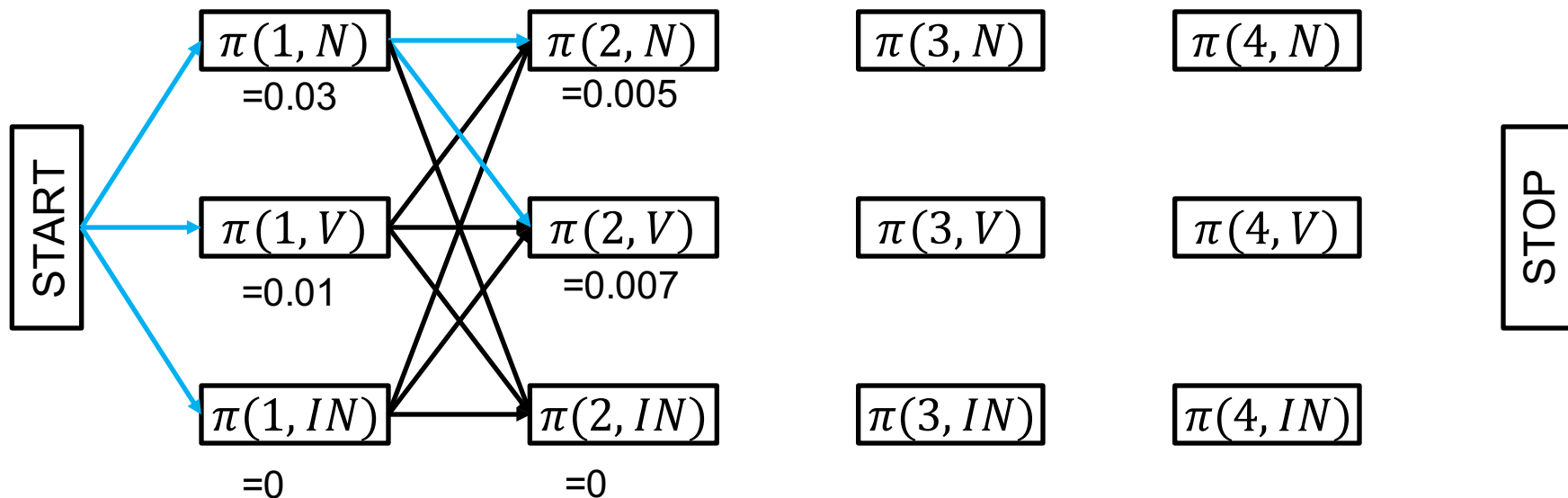
$$\pi(i, y_i) = \max_{y_1 \dots y_{i-1}} p(x_1 \dots x_i, y_1 \dots y_i)$$

Fruit

Flies

Like

Bananas



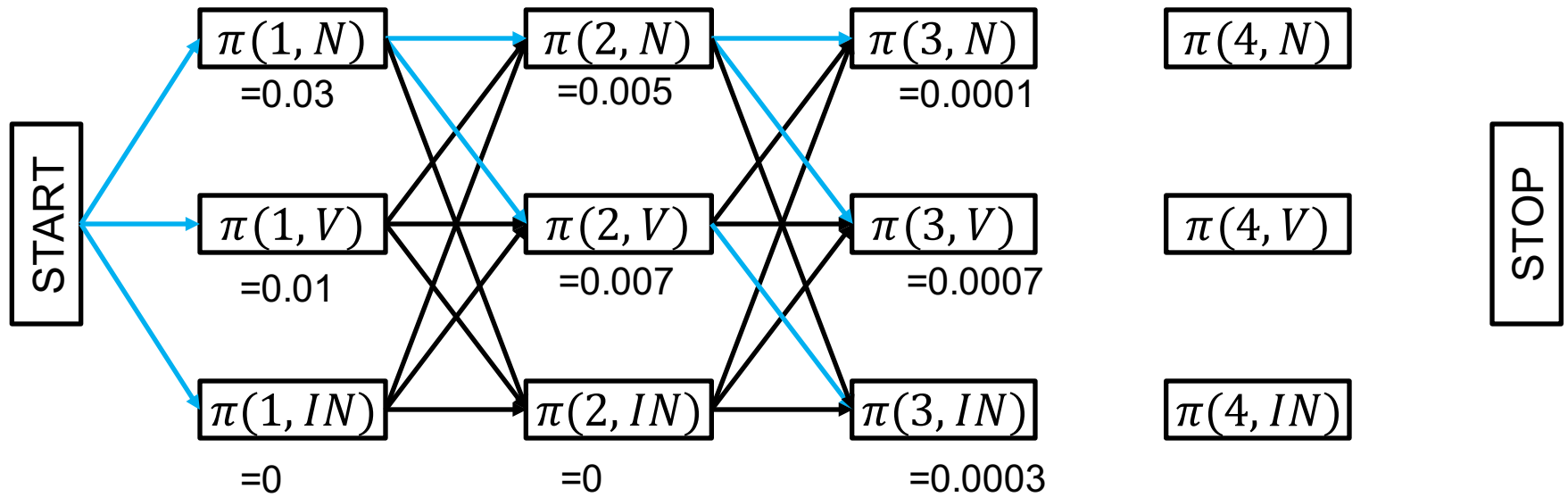
$$\pi(i, y_i) = \max_{y_1 \dots y_{i-1}} p(x_1 \dots x_i, y_1 \dots y_i)$$

Fruit

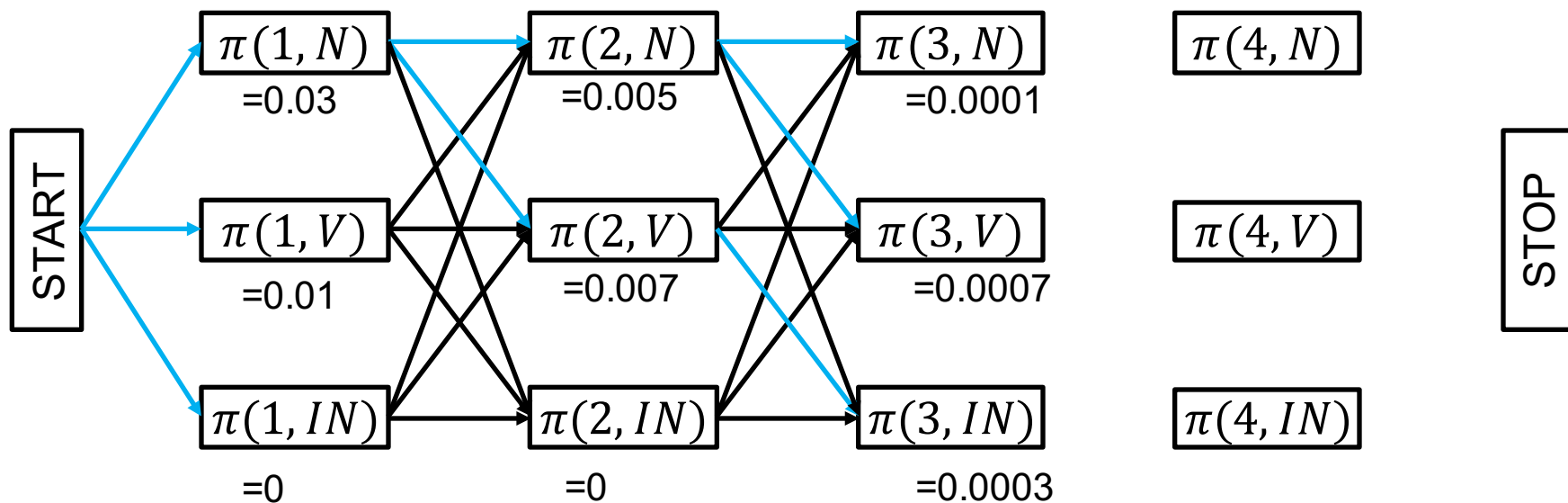
Flies

Like

Bananas



$$\pi(i, y_i) = \max_{y_1 \dots y_{i-1}} p(x_1 \dots x_i, y_1 \dots y_i)$$



$$\pi(i, y_i) = \max_{y_1 \dots y_{i-1}} p(x_1 \dots x_i, y_1 \dots y_i)$$

$$= \max_{y_1 \dots y_{i-2}} p(x_1 \dots x_{i-1}, y_1 \dots y_{i-1})$$

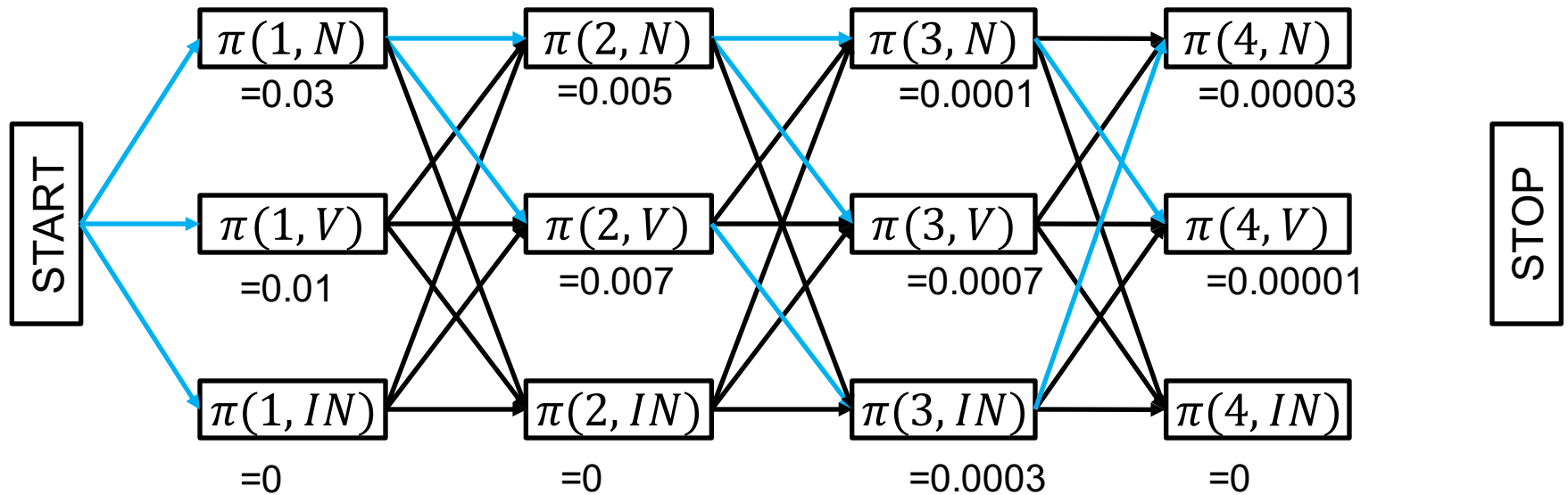
$$= \max_{y_{i-1}} e(x_i | y_i) q(y_i | y_{i-1}) \pi(i-1, y_{i-1})$$

Fruit

Flies

Like

Bananas



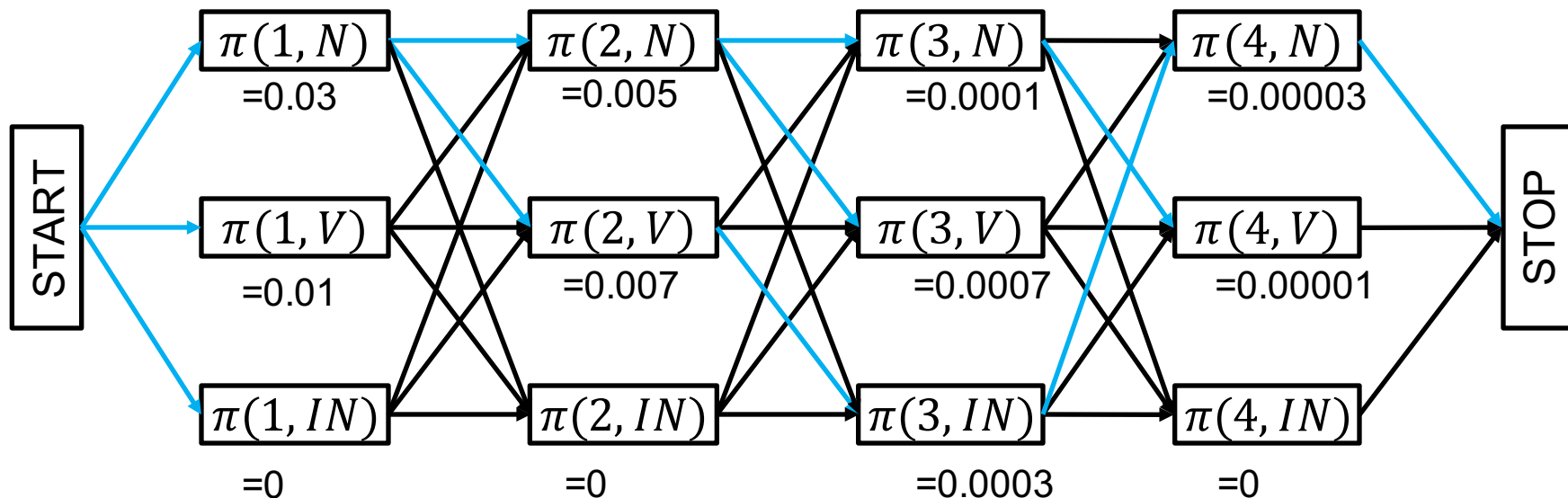
$$\pi(i, y_i) = \max_{y_1 \dots y_{i-1}} p(x_1 \dots x_i, y_1 \dots y_i)$$

Fruit

Flies

Like

Bananas



$$\pi(i, y_i) = \max_{y_1 \dots y_{i-1}} p(x_1 \dots x_i, y_1 \dots y_i)$$

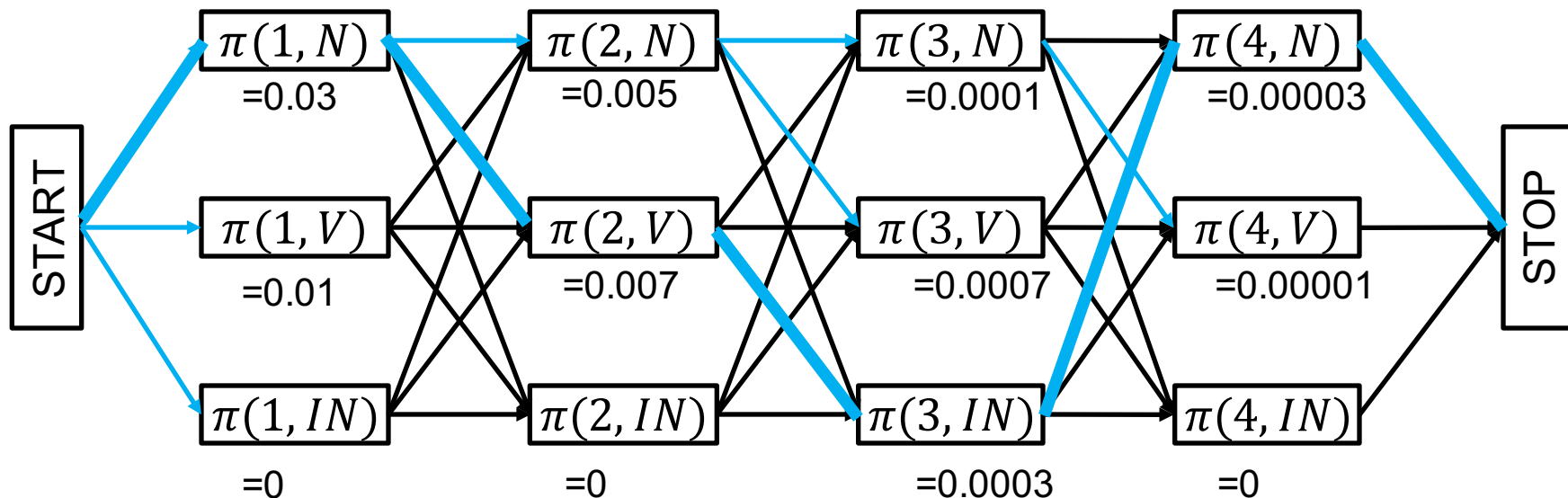


Fruit

Flies

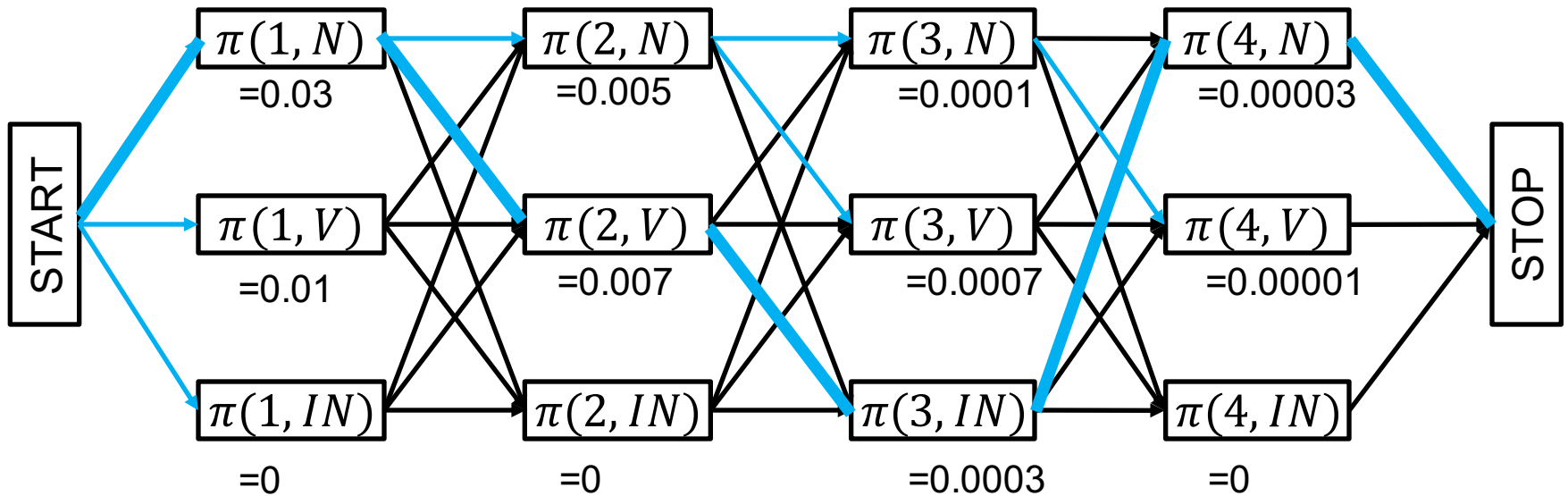
Like

Bananas



$$\pi(i, y_i) = \max_{y_1 \dots y_{i-1}} p(x_1 \dots x_i, y_1 \dots y_i)$$

Why is this not a greedy algorithm?  
 Why does this find the max  $p(\cdot)$ ?  
 What is the runtime?



$$\pi(i, y_i) = \max_{y_1 \dots y_{i-1}} p(x_1 \dots x_i, y_1 \dots y_i)$$

# Dynamic Programming!

$$p(x_1 \dots x_n, y_1 \dots y_{n+1}) = q(\text{STOP} | y_n) \prod_{i=1}^n q(y_i | y_{i-1}) e(x_i | y_i)$$

$$y^* = \operatorname{argmax}_{y_1 \dots y_n} p(x_1 \dots x_n, y_1 \dots y_{n+1})$$

- Define  $\pi(i, y_i)$  to be the max score of a sequence of length  $i$  ending in tag  $y_i$

$$\begin{aligned} \pi(i, y_i) &= \max_{y_1 \dots y_{i-1}} p(x_1 \dots x_i, y_1 \dots y_i) \\ &= \max_{y_{i-1}} e(x_i | y_i) q(y_i | y_{i-1}) \max_{y_1 \dots y_{i-2}} p(x_1 \dots x_{i-1}, y_1 \dots y_{i-1}) \\ &= \max_{y_{i-1}} e(x_i | y_i) q(y_i | y_{i-1}) \pi(i-1, y_{i-1}) \end{aligned}$$

- We now have an efficient algorithm. Start with  $i=0$  and work your way to the end of the sentence!

# Viterbi Algorithm



- Dynamic program for computing (for all  $i$ )

$$\pi(i, y_i) = \max_{y_1 \dots y_{i-1}} p(x_1 \dots x_i, y_1 \dots y_i)$$

- Iterative computation

$$\pi(0, y_0) =$$

For  $i = 1 \dots n$ :

$$\pi(i, y_i) = \max_{y_{i-1}} e(x_i | y_i) q(y_i | y_{i-1}) \pi(i - 1, y_{i-1})$$

- Also, store back pointers

$$bp(i, y_i) = \arg \max_{y_{i-1}} e(x_i | y_i) q(y_i | y_{i-1}) \pi(i - 1, y_{i-1})$$

- What is the final solution to  $y^* = \operatorname{argmax}_{y_1 \dots y_n} p(x_1 \dots x_n, y_1 \dots y_{n+1})$  ?

**Viterbi!**

# The Viterbi Algorithm: Runtime

---

- Linear in sentence length  $n$
- Polynomial in the number of possible tags  $|\mathcal{K}|$

$$\pi(i, y_i) = \max_{y_{i-1}} e(x_i | y_i) q(y_i | y_{i-1}) \pi(i-1, y_{i-1})$$

- Specifically:

$O(n|\mathcal{K}|)$  entries in  $\pi(i, y_i)$

$O(|\mathcal{K}|)$  time to compute each  $\pi(i, y_i)$

- Total runtime:  $O(n|\mathcal{K}|^2)$
- Q: Is this a practical algorithm?
- A: depends on  $|\mathcal{K}|$ ....

# Broader Context

- **Beam Search:** Viterbi decoding with  $K$  best sub-solutions (beam size =  $K$ )
- Viterbi algorithm - a special case of **max-product** algorithm
- Forward-backward - a special case of **sum-product** algorithm (**belief propagation** algorithm)
- Viterbi decoding can be also used with general graphical models (factor graphs, Markov Random Fields, Conditional Random Fields, ...) with non-probabilistic scoring functions (potential functions).

# Reflection

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- Viterbi: why argmax over joint distribution?

$$y^* = \arg \max_{y_1 \dots y_n} p(x_1 \dots x_n, y_1 \dots y_n)$$

- Why not this:  $y^* = \arg \max_{y_1 \dots y_n} p(y_1 \dots y_n | x_1 \dots x_n)$

$$= \arg \max_{y_1 \dots y_n} \frac{p(y_1 \dots y_n, x_1 \dots x_n)}{p(x_1 \dots x_n)}$$

- Same thing!

$$= \arg \max_{y_1 \dots y_n} p(x_1 \dots x_n, y_1 \dots y_n)$$

# Marginal Inference

- Problem: find the marginal probability of each tag for  $y_i$

$$p(x_1 \dots x_n, y_i) = \sum_{y_1 \dots y_{i-1}} \sum_{y_{i+1} \dots y_n} p(x_1 \dots x_n, y_1 \dots y_{n+1})$$

- Given model parameters, we can score any sequence pair

|     |        |          |       |     |         |   |
|-----|--------|----------|-------|-----|---------|---|
| NNP | VBZ    | NN       | NNS   | CD  | NN      | . |
| Fed | raises | interest | rates | 0.5 | percent | . |

$q(\text{NNP}|\blacklozenge)$   $e(\text{Fed}|\text{NNP})$   $q(\text{VBZ}|\text{NNP})$   $e(\text{raises}|\text{VBZ})$   $q(\text{NN}|\text{VBZ})$ .....

- In principle, we're done – list all possible tag sequences, score each one, sum over all of the possible values for  $y_i$

|     |     |    |     |    |    |   |                |
|-----|-----|----|-----|----|----|---|----------------|
| NNP | VBZ | NN | NNS | CD | NN | ⇒ | $\log P = -23$ |
| NNP | NNS | NN | NNS | CD | NN | ⇒ | $\log P = -29$ |
| NNP | VBZ | VB | NNS | CD | NN | ⇒ | $\log P = -27$ |



# Marginal Inference

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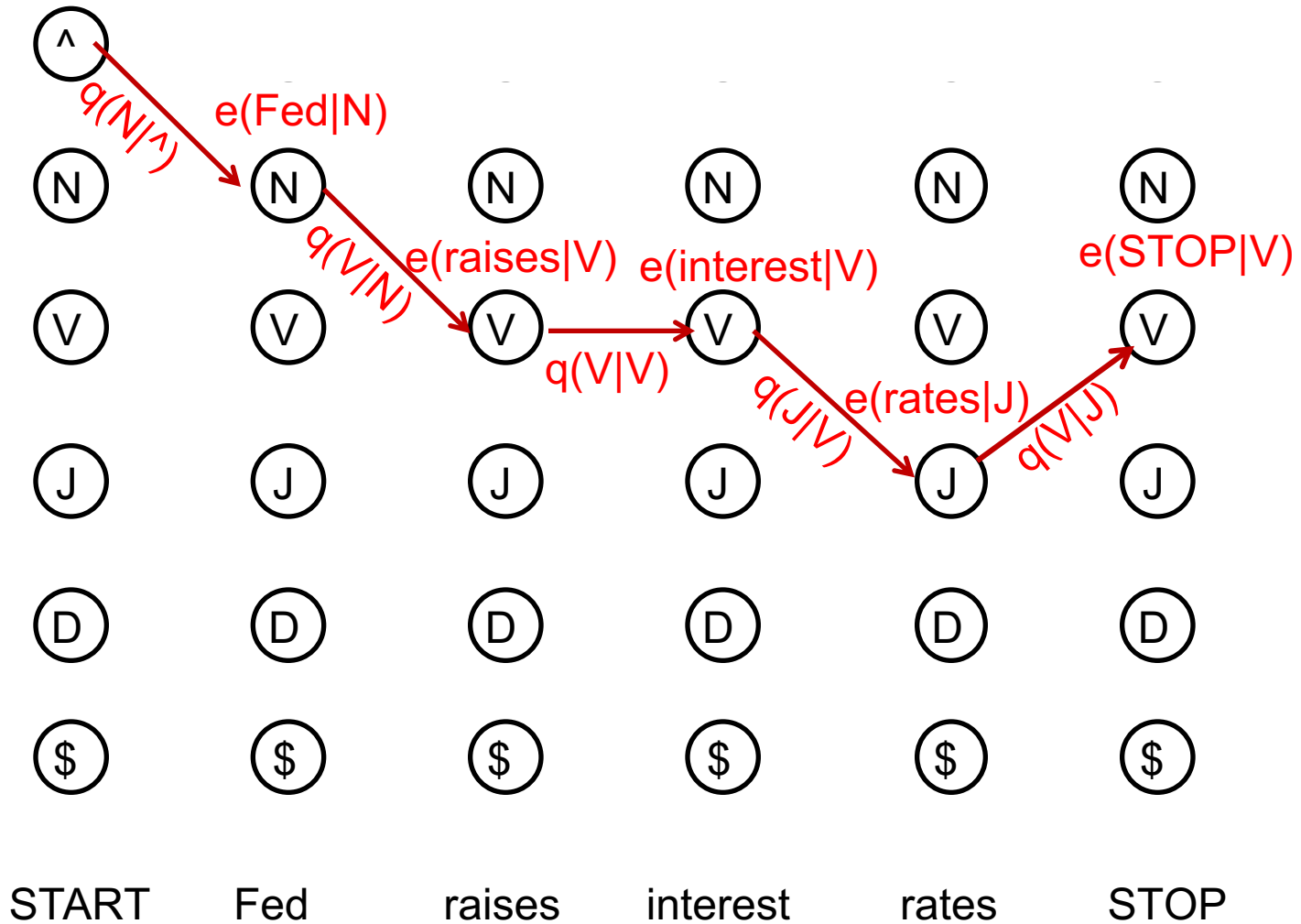
- Problem: find the marginal probability of each tag for  $y_i$

$$p(x_1 \dots x_n, y_i) = \sum_{y_1 \dots y_{i-1}} \sum_{y_{i+1} \dots y_n} p(x_1 \dots x_n, y_1 \dots y_{n+1})$$

Compare it to “Viterbi Inference”

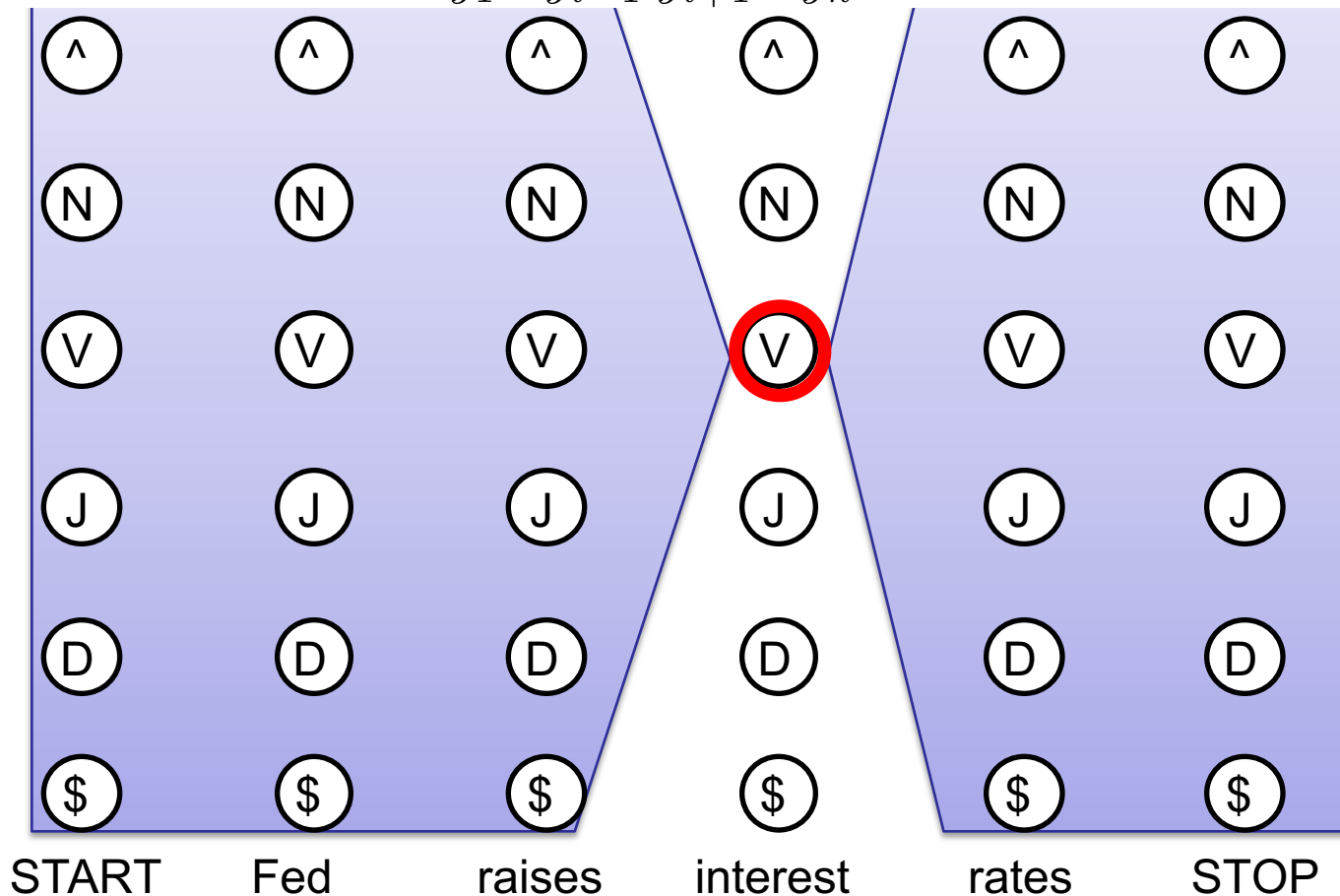
$$\pi(i, y_i) = \max_{y_1 \dots y_{i-1}} p(x_1 \dots x_i, y_1 \dots y_i)$$

# The State Lattice / Trellis: Viterbi



# The State Lattice / Trellis: **Marginal**

$$p(x_1 \dots x_n, y_i) = \sum_{y_1 \dots y_{i-1}} \sum_{y_{i+1} \dots y_n} p(x_1 \dots x_n, y_1 \dots y_{n+1})$$



# Dynamic Programming!

---

$$p(x_1 \dots x_n, y_i) = p(x_1 \dots x_i, y_i)p(x_{i+1} \dots x_n | y_i)$$

- Sum over all paths, on both sides of each  $y_i$

$$\alpha(i, y_i) = p(x_1 \dots x_i, y_i) = \sum_{y_1 \dots y_{i-1}} p(x_1 \dots x_i, y_1 \dots y_i)$$

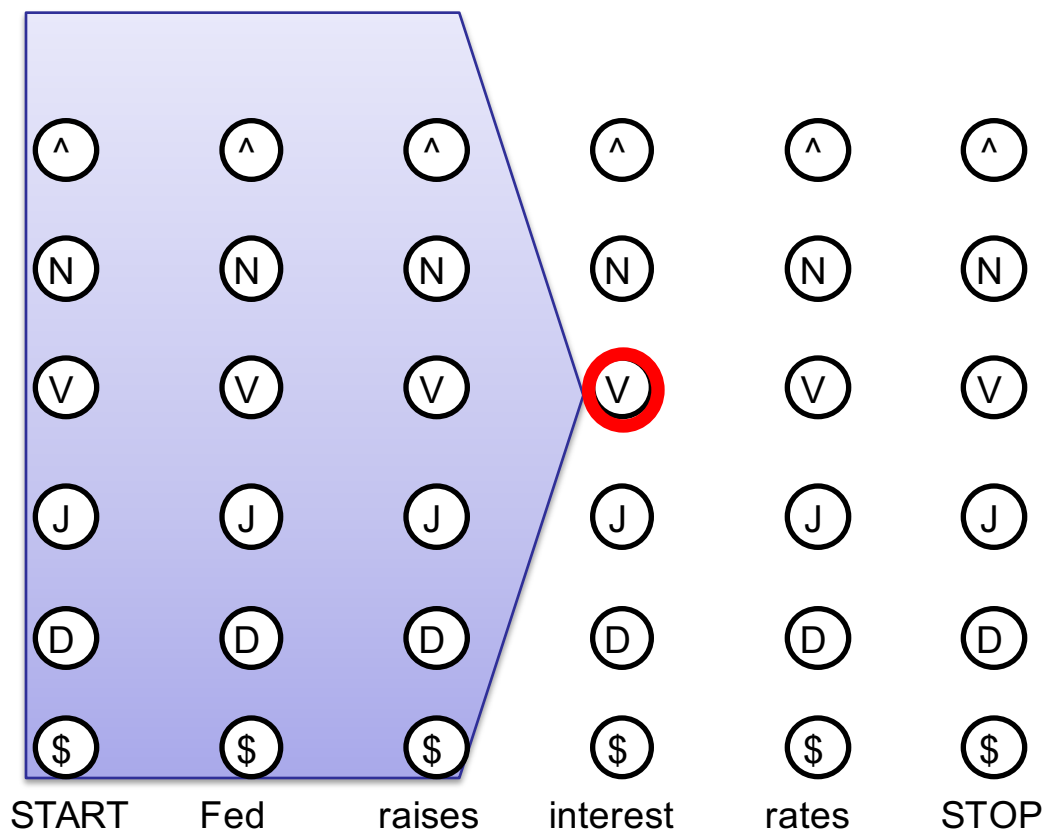
$$= \sum_{y_{i-1}} e(x_i | y_i) q(y_i | y_{i-1}) \alpha(i-1, y_{i-1})$$

$$\beta(i, y_i) = p(x_{i+1} \dots x_n | y_i) = \sum_{y_{i+1} \dots y_n} p(x_{i+1} \dots x_n, y_{i+1} \dots y_{n+1} | y_i)$$

$$= \sum_{y_{i+1}} e(x_{i+1} | y_{i+1}) q(y_{i+1} | y_i) \beta(i+1, y_{i+1})$$

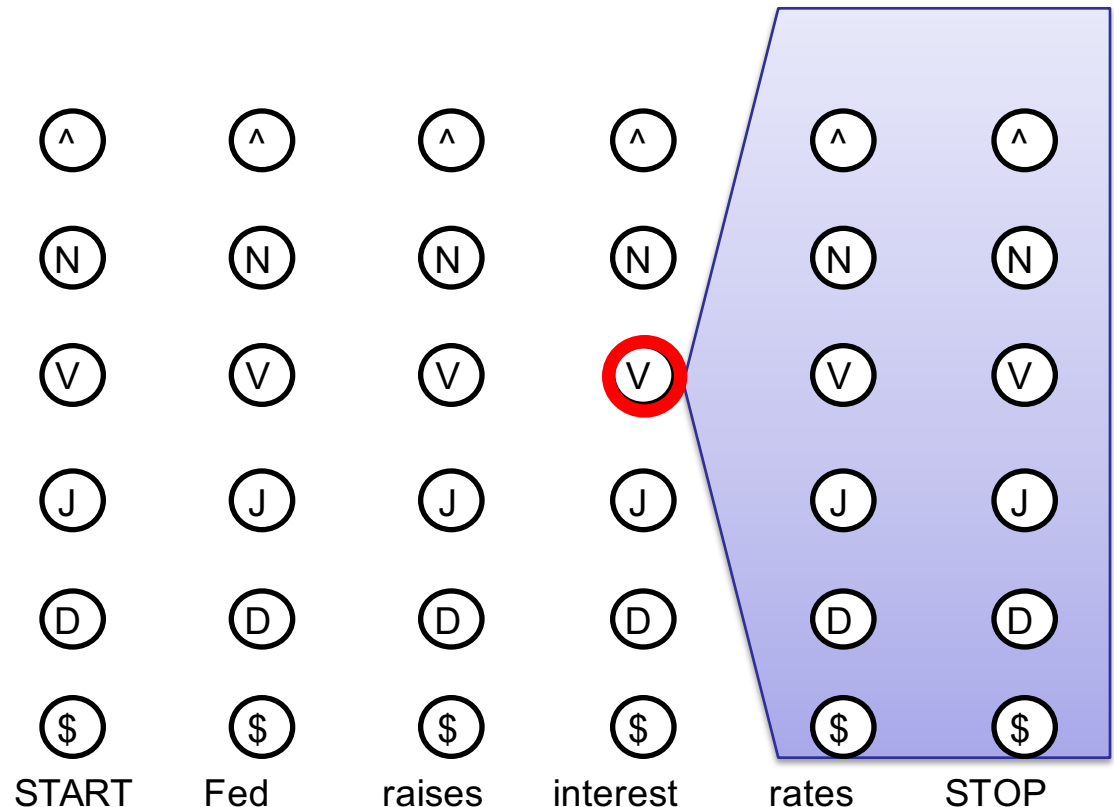
# The State Lattice / Trellis: Forward

$$\begin{aligned}\alpha(i, y_i) &= p(x_1 \dots x_i, y_i) = \sum_{y_1 \dots y_{i-1}} p(x_1 \dots x_i, y_1 \dots y_i) \\ &= \sum_{y_{i-1}} e(x_i | y_i) q(y_i | y_{i-1}) \alpha(i-1, y_{i-1})\end{aligned}$$



# The State Lattice / Trellis: **Backward**

$$\begin{aligned}\beta(i, y_i) &= p(x_{i+1} \dots x_n | y_i) = \sum_{y_{i+1} \dots y_n} p(x_{i+1} \dots x_n, y_{i+1} \dots y_{n+1} | y_i) \\ &= \sum_{y_{i+1}} e(x_{i+1} | y_{i+1}) q(y_{i+1} | y_i) \beta(i+1, y_{i+1})\end{aligned}$$



# Forward Backward Algorithm

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- Two passes: one forward, one back

- Forward:

$$\alpha(0, y_0) = \begin{cases} 1 & \text{if } y_0 == START \\ 0 & \text{otherwise} \end{cases}$$

- For  $i = 1 \dots n$

$$\alpha(i, y_i) = \sum_{y_{i-1}} e(x_i | y_i) q(y_i | y_{i-1}) \alpha(i - 1, y_{i-1})$$

- Backward:

$$\beta(n, y_n) = \begin{cases} q(y_{n+1} | y_n) & \text{if } y_{n+1} = STOP \\ 0 & \text{otherwise} \end{cases}$$

- For  $i = n-1 \dots 0$

$$\beta(i, y_i) = \sum_{y_{i+1}} e(x_{i+1} | y_{i+1}) q(y_{i+1} | y_i) \beta(i + 1, y_{i+1})$$

# Forward Backward: Runtime

---

- Linear in sentence length  $n$
- Polynomial in the number of possible tags  $|K|$

$$\alpha(i, y_i) = \sum_{y_{i-1}} e(x_i | y_i) q(y_i | y_{i-1}) \alpha(i-1, y_{i-1})$$

$$\beta(i, y_i) = \sum_{y_{i+1}} e(x_{i+1} | y_{i+1}) q(y_{i+1} | y_i) \beta(i+1, y_{i+1})$$

- **Specifically:**  $O(n|\mathcal{K}|)$  entries in  $\alpha(i, y_i)$  and  $\beta(i, y_i)$   
 $O(|\mathcal{K}|)$  time to compute each entry
- **Total runtime:**  $O(n|\mathcal{K}|^2)$
- **Q:** How does this compare to Viterbi?
- **A:** Exactly the same!!!



# Other Marginal Inference

---

- We've been doing this:

$$p(x_1 \dots x_n, y_i) = \sum_{y_1 \dots y_{i-1}} \sum_{y_{i+1} \dots y_n} p(x_1 \dots x_n, y_1 \dots y_{n+1})$$

- Can we compute this?

$$\begin{aligned} p(x_1 \dots x_n) &= \sum_{y_1 \dots y_n} p(x_1 \dots x_n, y_1 \dots y_{n+1}) \\ &= \dots? \dots p(x_1 \dots x_n, y_i) \\ &= \sum_{y_i} p(x_1 \dots x_n, y_i) \end{aligned}$$

# Other Marginal Inference

- Can we compute this?

$$p(x_1 \dots x_n) = \sum_{y_i} p(x_1 \dots x_n, y_i)$$

- Relation with forward quantity?

$$\alpha(i, y_i) = p(x_1 \dots x_i, y_i) = \sum_{y_1 \dots y_{i-1}} p(x_1 \dots x_i, y_1 \dots y_i)$$

$$\begin{aligned} p(x_1 \dots x_n) &= \sum_{y_1 \dots y_n} p(x_1 \dots x_n, y_1 \dots y_{n+1}) \\ &= \dots? \dots \alpha(n, y_n) \\ &= \sum_{y_n} q(STOP|y_n) \alpha(n, y_n) := \alpha(n+1, STOP) \end{aligned}$$

# Unsupervised Learning (EM) Intuition

---

- We've been doing this:

$$p(x_1 \dots x_n, y_i) = \sum_{y_1 \dots y_{i-1}} \sum_{y_{i+1} \dots y_n} p(x_1 \dots x_n, y_1 \dots y_{n+1})$$

- What we really want is this: (which we now know how to compute!)

$$p(y_i | x_1 \dots x_n) = \frac{p(x_1 \dots x_n, y_i)}{p(x_1 \dots x_n)}$$

- This means we can compute the expected count of things

$$\text{(expected) count(NN)} = \sum_i p(y_i = \text{NN} | x_1 \dots x_n)$$

# Unsupervised Learning (EM) Intuition

---

- What we really want is this: (which we now know how to compute!)

$$p(y_i | x_1 \dots x_n) = \frac{p(x_1 \dots x_n, y_i)}{p(x_1 \dots x_n)}$$

- This means we can compute the expected count of things:

$$(\text{expected}) \text{ count}(\text{NN}) = \sum_i p(y_i = \text{NN} | x_1 \dots x_n)$$

- If we have this:  $p(y_i y_{i+1} | x_1 \dots x_n) = \frac{p(x_1 \dots x_n, y_i, y_{i+1})}{p(x_1 \dots x_n)}$

- We can also compute expected transition counts:

$$(\text{expected}) \text{ count}(\text{NN} \rightarrow \text{VB}) = \sum_i p(y_i = \text{NN}, y_{i+1} = \text{VB} | x_1 \dots x_n)$$

- Above marginals can be computed as

$$p(x_1 \dots x_n, y_i) = \alpha(i, y_i) \beta(i, y_i)$$

$$p(x_1 \dots x_n, y_i, y_{i+1}) = \alpha(i, y_i) q(y_{i+1} | y_i) e(x_{i+1} | y_{i+1}) \beta(i + 1, y_{i+1})$$

# Unsupervised Learning (EM) Intuition

---

- Expected emission counts:

$$\begin{aligned} \text{(expected) count}(\text{NN} \rightarrow \text{apple}) &= \sum_i p(y_i = \text{NN}, x_i = \text{apple} | x_1 \dots x_n) \\ &= \sum_{i: x_i = \text{apple}} p(y_i = \text{NN} | x_1 \dots x_n) \end{aligned}$$

- Maximum Likelihood Parameters (Supervised Learning):

$$q_{ML}(y_i | y_{i-1}) = \frac{c(y_{i-1}, y_i)}{c(y_{i-1})} \quad e_{ML}(x | y) = \frac{c(y, x)}{c(y)}$$

- For Unsupervised Learning, replace the actual counts with the expected counts.

# Expectation Maximization

---

- Initialize transition and emission parameters
  - Random, uniform, or more informed initialization
- Iterate until convergence
  - E-Step:**
    - Compute expected counts

$$(\text{expected}) \text{ count}(\text{NN}) = \sum_i p(y_i = \text{NN} | x_1 \dots x_n)$$

$$(\text{expected}) \text{ count}(\text{NN} \rightarrow \text{VB}) = \sum_i p(y_i = \text{NN}, y_{i+1} = \text{VB} | x_1 \dots x_n)$$

$$(\text{expected}) \text{ count}(\text{NN} \rightarrow \text{apple}) = \sum_i p(y_i = \text{NN}, x_i = \text{apple} | x_1 \dots x_n)$$

- M-Step:**
  - Compute new transition and emission parameters (using the expected counts computed above)

$$q_{ML}(y_i | y_{i-1}) = \frac{c(y_{i-1}, y_i)}{c(y_{i-1})} \quad e_{ML}(x | y) = \frac{c(y, x)}{c(y)}$$

- Convergence? Yes. Global optimum? No

**function** FORWARD-BACKWARD(*observations of len T, output vocabulary V, hidden state set Q*) **returns**  $HMM=(A,B)$

**initialize**  $A$  and  $B$

**iterate** until convergence

**E-step**

$$\gamma_t(j) = \frac{\alpha_t(j)\beta_t(j)}{P(O|\lambda)} \quad \forall t \text{ and } j$$

$$\xi_t(i, j) = \frac{\alpha_t(i) a_{ij} b_j(o_{t+1}) \beta_{t+1}(j)}{\alpha_T(N)} \quad \forall t, i, \text{ and } j$$

**M-step**

$$\hat{a}_{ij} = \frac{\sum_{t=1}^{T-1} \xi_t(i, j)}{\sum_{t=1}^{T-1} \sum_{j=1}^N \xi_t(i, j)}$$
$$\hat{b}_j(v_k) = \frac{\sum_{t=1 \text{ s.t. } O_t=v_k}^T \gamma_t(j)}{\sum_{t=1}^T \gamma_t(j)}$$

Equivalent to the procedure given in the textbook (J&M) – slightly different notations

**return**  $A, B$

# How is Unsupervised Learning Possible (at all)?

---

- I water the garden everyday
- Saw a weird bug in that garden ...
- While I was thinking of an equation ...

## Noun

S: (n) **garden** (a plot of ground where plants are cultivated)

S: (n) **garden** (the flowers or vegetables or fruits or herbs that are cultivated in a garden)

S: (n) **garden** (a yard or lawn adjoining a house)

## Verb

S: (v) **garden** (work in the garden) *"My hobby is gardening"*

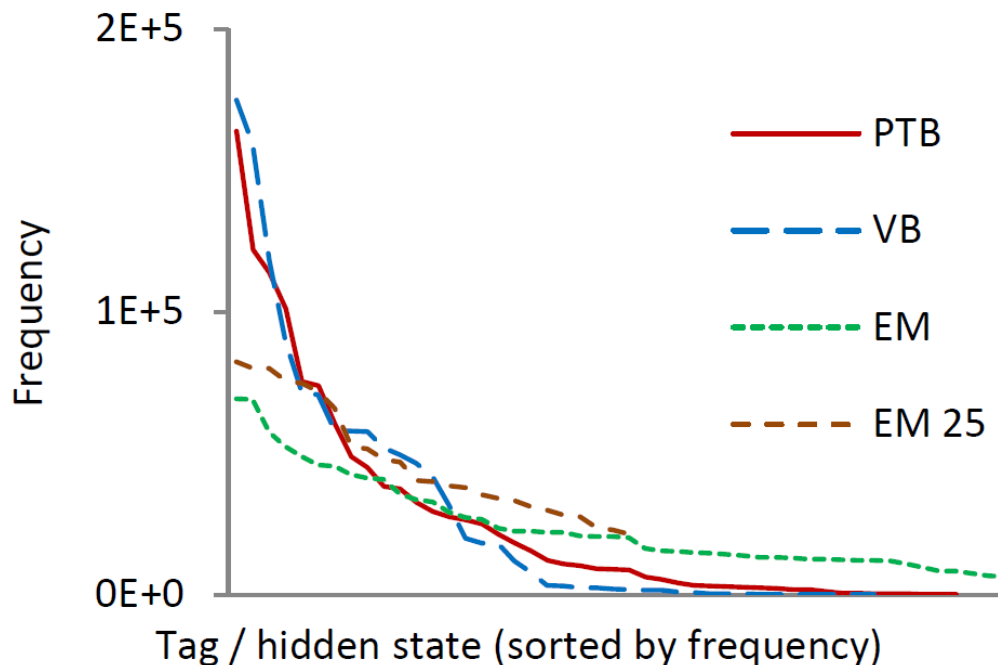
## Adjective

S: (adj) **garden** (the usual or familiar type) *"it is a common or garden sparrow"*



# Does EM learn good HMM POS-taggers?

- *“Why doesn’t EM find good HMM POS-taggers”*, Johnson, EMNLP 2007



HMMs estimated by EM generally assign a roughly equal number of word tokens to each hidden state, while the empirical distribution of tokens to POS tags is highly skewed

# Unsupervised Learning Results

- EM for HMM
  - POS Accuracy: 74.7%
- Bayesian HMM Learning [Goldwater, Griffiths 07]
  - Significant effort in specifying prior distributions
  - Integrate our parameters  $e(x|y)$  and  $t(y'|y)$
  - POS Accuracy: 86.8%
- Unsupervised, feature rich models [Smith, Eisner 05]
  - Challenge: represent  $p(x,y)$  as a log-linear model, which requires normalizing over all possible sentences  $x$
  - Smith presents a very clever approximation, based on local neighborhoods of  $x$
  - POS Accuracy: 90.1%
- Newer, feature rich methods do better, not near supervised SOTA

# Quiz: $p(S1)$ vs. $p(S2)$

- $S1$  = Colorless green ideas sleep furiously.
- $S2$  = Furiously sleep ideas green colorless
  - *“It is fair to assume that neither sentence ( $S1$ ) nor ( $S2$ ) had ever occurred in an English discourse. Hence, in any statistical model for grammaticalness, these sentences will be ruled out on identical grounds as equally “remote” from English” (Chomsky 1957)*
- How would  $p(S1)$  and  $p(S2)$  compare based on (smoothed) bigram language models?
- How would  $p(S1)$  and  $p(S2)$  compare based on marginal probability based on POS-tagging HMMs?
  - i.e., marginalized over all possible sequences of POS tags