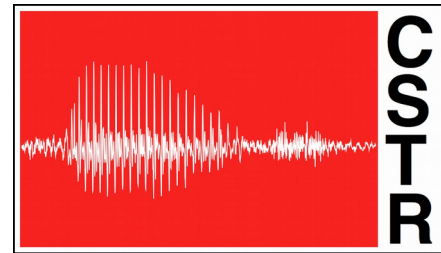




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informatics



Kernel Approximation Methods for Speech Recognition

Erfan Loweimi

Centre for Speech Technology Research (CSTR)

Kernel Approximation Methods for Speech Recognition

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^{† ‡}: *Contributed equally as the first and second co-authors, respectively*

Kernel Approximation Methods for Speech Recognition

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Submitted in partial fulfillment of the
requirements for the degree
of Doctor of Philosophy
in the Graduate School of Arts and Sciences

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2018

A COMPARISON BETWEEN DEEP NEURAL NETS AND KERNEL ACOUSTIC MODELS FOR SPEECH RECOGNITION

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Avner May^{3‡} Aurélien Bellet^{4‡} Linxi Fan²

Michael Collins^{3*} Brian Kingsbury⁵ Michael Picheny⁵ Fei Sha¹

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^{† ‡}: *contributed equally as the first and second co-authors, respectively*

COMPACT KERNEL MODELS FOR ACOUSTIC MODELING VIA RANDOM FEATURE SELECTION

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Outlines

- Kernel Methods for Pattern Recognition
- How to Scale-up
- Application in ASR → Acoustic Modelling
- Novelty
- Experimental Results
- Conclusion



Kernel Methods



Kernel Methods for Pattern Recognition

- Advantages:
 - Handle Non-linear data, Interpretable, learning guarantees

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- Representer Theorem

$$f^* = \underset{f}{\operatorname{argmin}} \frac{1}{N} \sum_{n=1}^N L(y_n, f(x_n)) + \Phi(\|f\|^2)$$

Kernel Methods for Pattern Recognition

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$$f^* = \underset{f}{\operatorname{argmin}} \frac{1}{N} \sum_{n=1}^N L(y_n, f(x_n)) + \Phi(\|f\|^2)$$

$$f^*(x) = \sum_{n=1}^N \alpha_n K(x, x_n) \Big|_{K(x, x_n) = \langle \phi(x), \phi(x_n) \rangle}$$

Kernel Methods for Pattern Recognition

- Advantages:
 - Handle Non-linear data, Interpretable, learning guarantees

- Representer Theorem

$$f^* = \underset{f}{\operatorname{argmin}} \left[\frac{1}{N} \sum_{n=1}^N L(y_n, f(x_n)) + \Phi(\|f\|^2) \right]$$

Empirical Risk
Regulariser

$$f^*(x) = \sum_{n=1}^N \alpha_n K(x, x_n) \quad \left| \begin{array}{l} \text{Kernel function} \quad \text{Feature map} \\ K(x, x_n) = \langle \phi(x), \phi(x_n) \rangle \end{array} \right.$$



Kernel Methods for Pattern Recognition

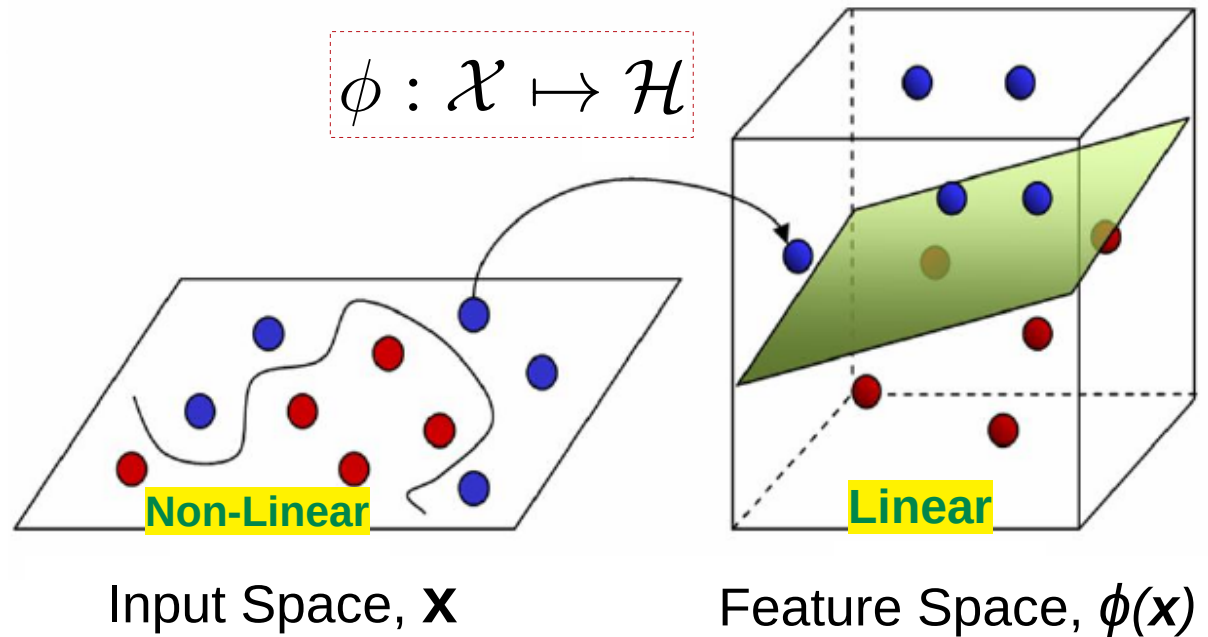
- Advantages:
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- Representer Theorem

$$f^* = \underset{f}{\operatorname{argmin}} \underbrace{\frac{1}{N} \sum_{n=1}^N L(y_n, f(x_n))}_{\text{Empirical Risk}} + \underbrace{\Phi(\|f\|^2)}_{\text{Regulariser}}$$

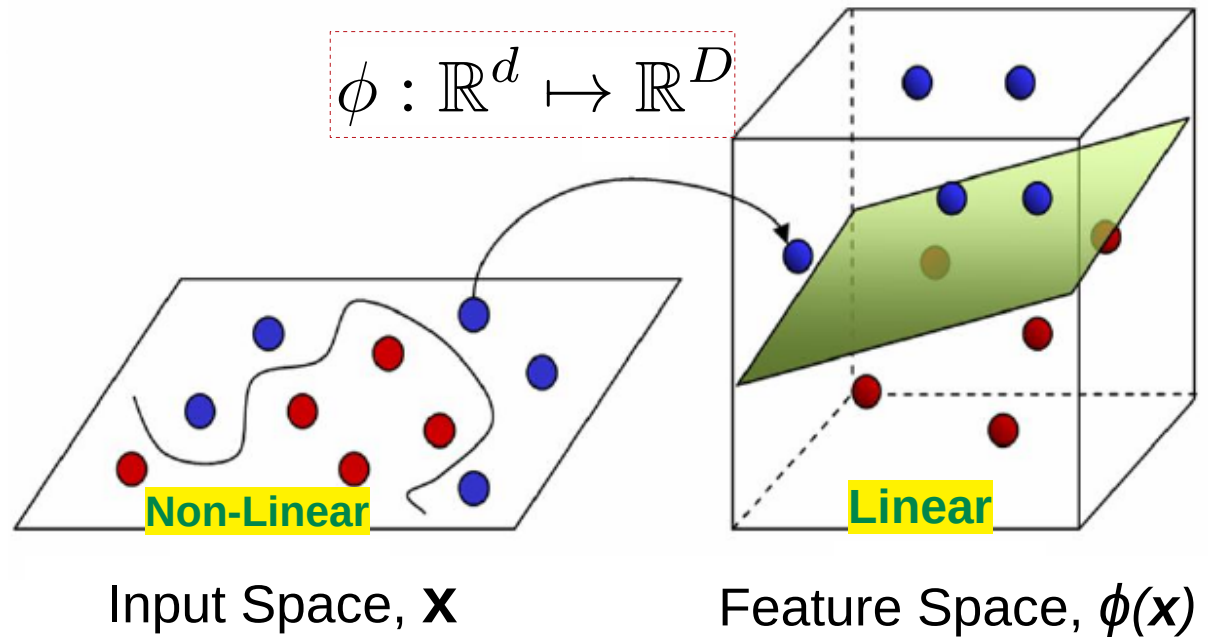
$$f^*(x) = \sum_{n=1}^N \underbrace{\alpha_n}_{\substack{\uparrow \\ \text{Optimise for } \alpha}} K(x, x_n) \left| \begin{array}{l} \text{Kernel function} \\ \text{Feature map} \\ K(x, x_n) = \langle \phi(x), \phi(x_n) \rangle \end{array} \right.$$

Linearity in high-dimensional Space



$$f(\mathbf{x}) = \sum_{n=1}^N \alpha_n K(\mathbf{x}, \mathbf{x}_n) = W^T \phi(\mathbf{x})$$

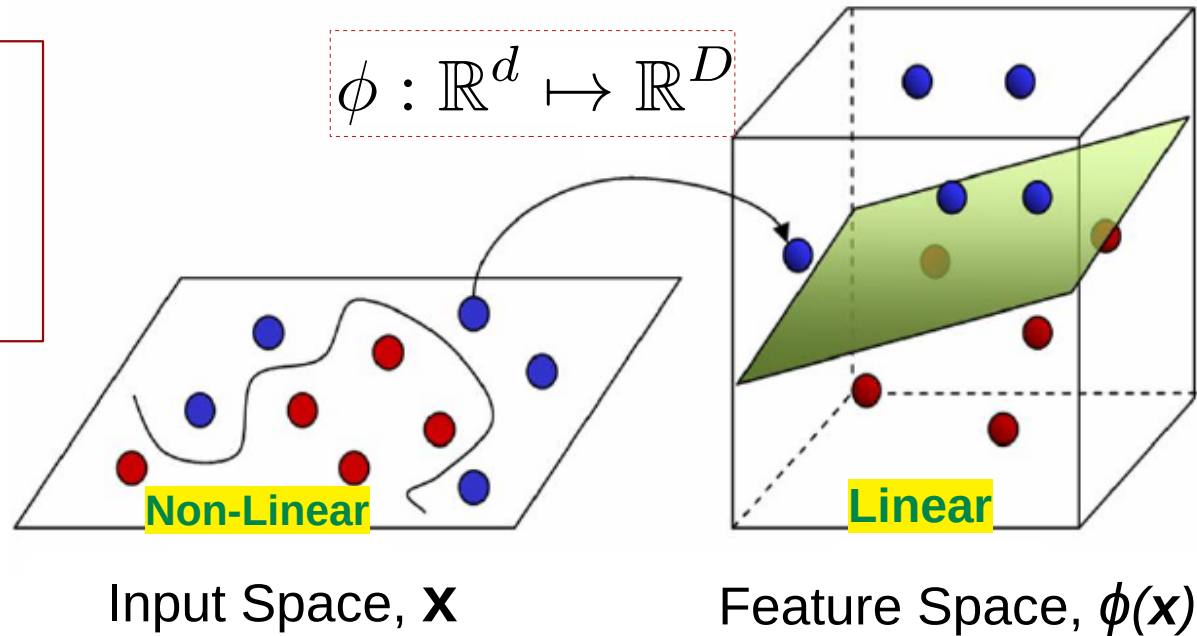
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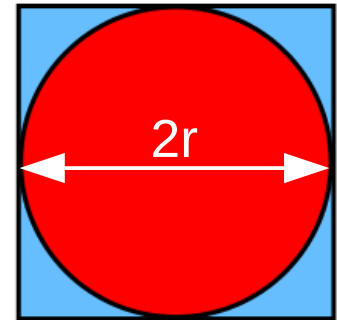
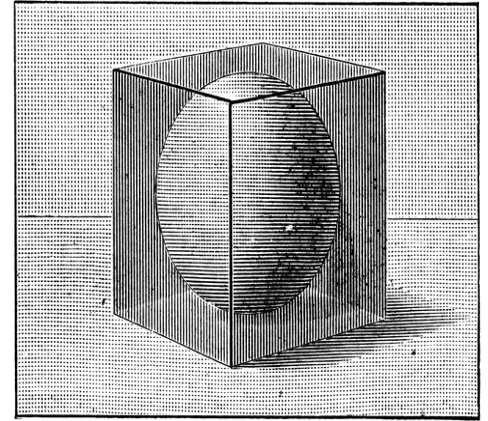
- D may tend to ∞
- Higher D \Rightarrow better linearly separability



$$f(\mathbf{x}) = \sum_{n=1}^N \alpha_n K(\mathbf{x}, \mathbf{x}_n) = W^T \phi(\mathbf{x})$$

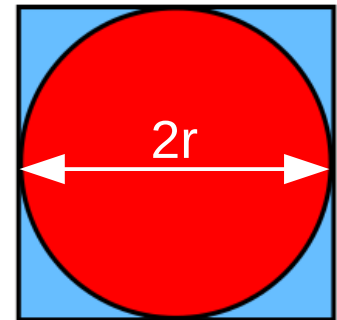
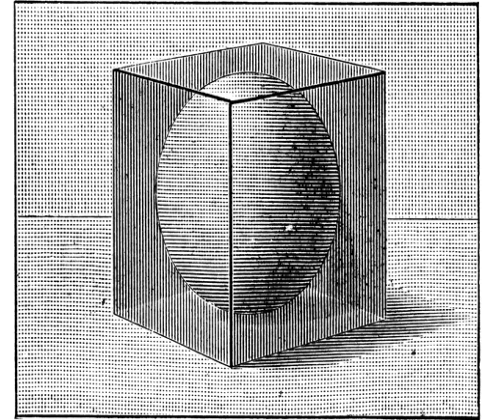
Linearity in high-dimensional Space

- $\mathbb{R}^{D=3}$
 - Hyper-cube Volume = $(2r)^3$
 - Hyper-sphere Volume = $\frac{4}{3}\pi r^3$



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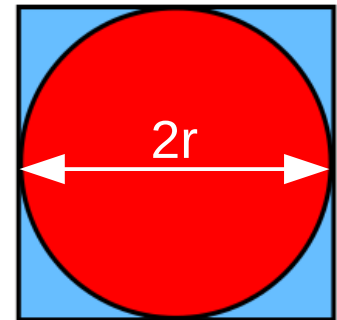
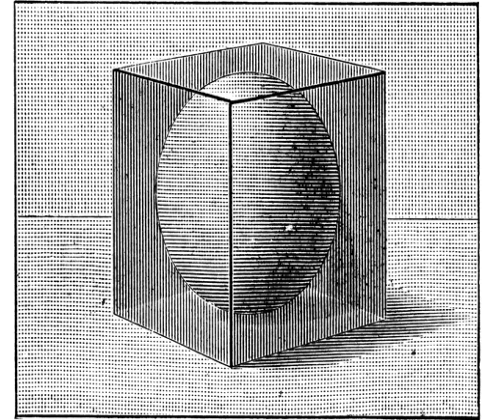


Linearity in high-dimensional Space

- $\mathbb{R}^{D \rightarrow \infty}$

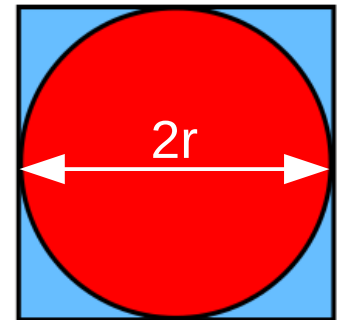
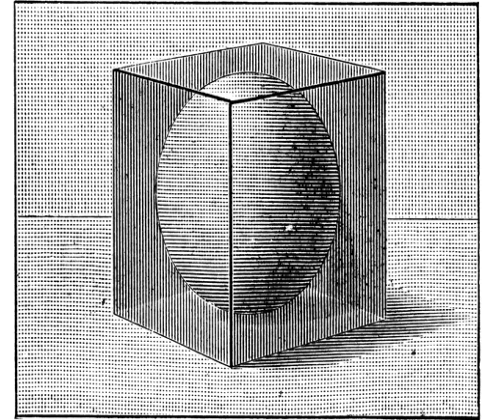
- Hyper-cube Volume = ?

- Hyper-sphere Volume = ?



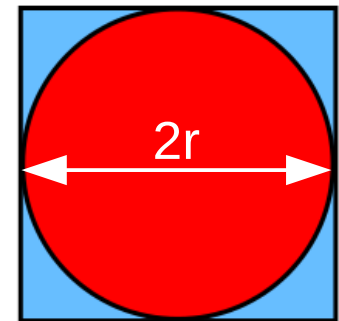
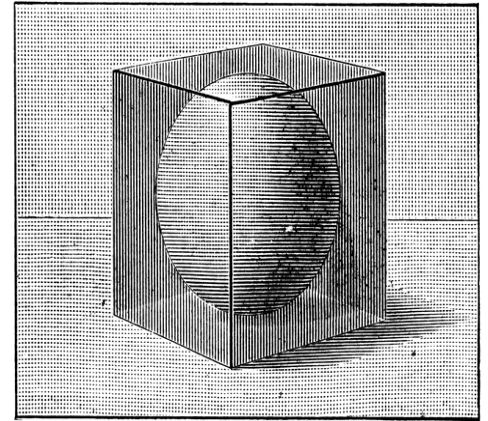
Linearity in high-dimensional Space

- $\mathbb{R}^{D \rightarrow \infty}$
 - Hyper-cube Volume $\rightarrow \infty$
 - Hyper-sphere Volume $\rightarrow 0$
 - Proof in Appendix 1



Linearity in high-dimensional Space

- $\mathbb{R}^{D \rightarrow \infty}$
 - Hyper-cube Volume $\rightarrow \infty$
 - Hyper-sphere Volume $\rightarrow 0$
 - Proof in Appendix 1
- Linear separability \uparrow





Kernel Trick

$$f(\mathbf{x}_i) = W^T \phi(\mathbf{x}_i) = \sum_{n=1}^N \alpha_n \phi^T(\mathbf{x}_i) \phi(\mathbf{x}_n)$$

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Gaussian Kernel (RBF)

$$K(x, y) = \langle \phi(x), \phi(y) \rangle = \sum_{k=0}^{\infty} \phi_k(x) \phi_k(y) = \exp(-\|x - y\|^2)$$

$$\phi_k(x) = \exp(-x^2) \sqrt{\frac{2^k}{k!}} x^k, \quad k = 0, 1, \dots, \rightarrow \infty$$

Proof → Taylor
Series Expansion

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$$\phi : \mathcal{X} \mapsto \mathcal{H}$$

$$x \in \mathbb{R}^{d < \infty}$$

$$\phi(x) \in \mathbb{R}^{D \rightarrow \infty}$$

Kernel Trick

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$\mathbb{R}^D (D \text{ may } \rightarrow \infty)$
 Go to \mathcal{H} dot prod

$$\begin{aligned} \phi : \mathcal{X} &\mapsto \mathcal{H} \\ x \in \mathbb{R}^{d < \infty} \\ \phi(x) &\in \mathbb{R}^{D \rightarrow \infty} \end{aligned}$$

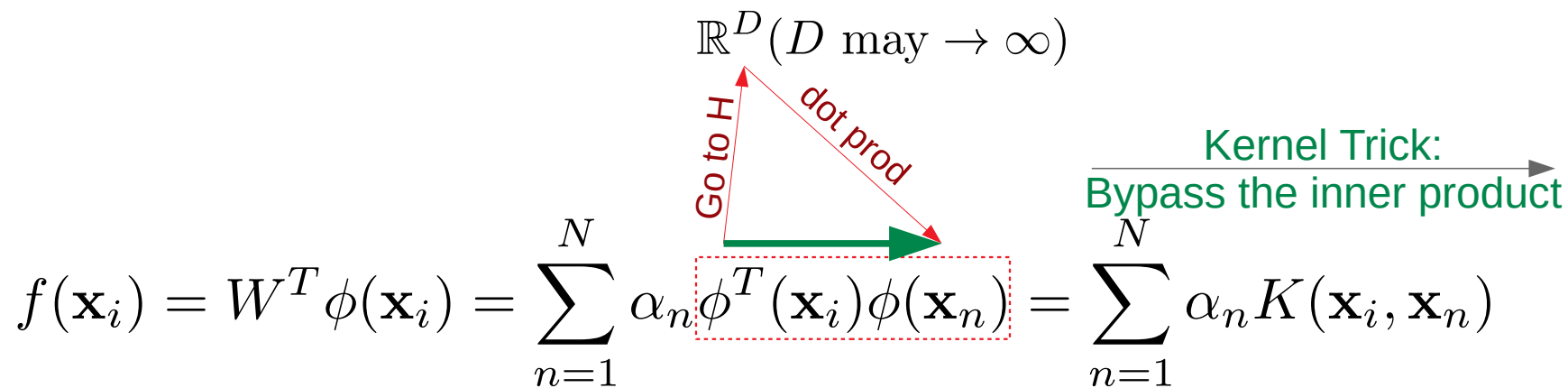
Kernel Trick

$$f(\mathbf{x}_i) = W^T \phi(\mathbf{x}_i) = \sum_{n=1}^N \alpha_n \phi^T(\mathbf{x}_i) \phi(\mathbf{x}_n) = \sum_{n=1}^N \alpha_n K(\mathbf{x}_i, \mathbf{x}_n)$$

\mathbb{R}^D (D may $\rightarrow \infty$)

Go to H dot prod

Kernel Trick:
Bypass the inner product



Kernel Trick

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← RBF

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← RBF

Kernel Trick: Instead of D (may $D \rightarrow \infty$) products/sums, simply use the kernel function $K(x, y)$ to compute the inner product in H space.

Kernel Trick

$$f(\mathbf{x}_i) = W^T \phi(\mathbf{x}_i) = \sum_{n=1}^N \alpha_n \phi^T(\mathbf{x}_i) \phi(\mathbf{x}_n) = \sum_{n=1}^N \alpha_n K(\mathbf{x}_i, \mathbf{x}_n)$$

\mathbb{R}^D (D may $\rightarrow \infty$)

Go to \mathcal{H} dot prod

Kernel Trick:
 Bypass the inner product

$$\begin{aligned} \phi : \mathcal{X} &\mapsto \mathcal{H} \\ x \in \mathbb{R}^{d < \infty} \\ \phi(x) &\in \mathbb{R}^{D \rightarrow \infty} \end{aligned}$$

No need to visit the feature space (\mathcal{H})!

Kernel Methods do NOT Scale Well

$$\phi : \mathcal{X} \rightarrow \mathcal{H}$$

$$f(x) = W^T \phi(x) = \sum_{n=1}^N \alpha_n K(x, x_n)$$

$$K_{ij} = \phi^T(x_i) \phi(x_j)$$

$$\begin{bmatrix} K_{11} & \cdots & K_{1N} \\ \vdots & \ddots & \vdots \\ K_{N1} & \cdots & K_{NN} \end{bmatrix}$$

Kernel Methods do NOT Scale Well

- Training complexity
 - Time: $O(N^2) < < O(N^3)$
 - Space: $O(N^2)$

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Kernel Methods do NOT Scale Well

- Training complexity
 - Time: $O(N^2) \ll O(N^3)$
 - Space: $O(N^2)$
 - One Hour Speech
 - $N = 360,000$
 - Kernel mat size = 230Mbit (16x40xN)

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 - $O(N)$

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 - Time: $O(N^2) \ll O(N^3)$
 - Space: $O(N^2)$
 - One Hour Speech
 - $N = 360,000$
 - Kernel mat size = 230Mbit (16x40xN)
- Test Complexity
 - $O(N)$
 - #SVs increases linearly by N
(Steinwart et al, 2008)

$$\phi : \mathcal{X} \rightarrow \mathcal{H}$$

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Scaling Up the Kernel Machines



How to Scale-up -- Kernel Approximation

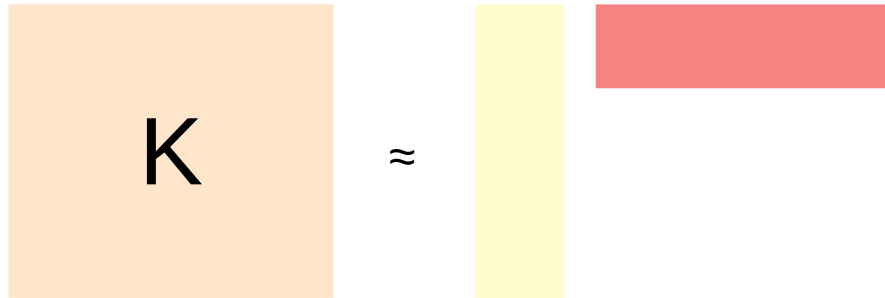
- Kernel matrix approximation

- Kernel function approximation



How to Scale-up -- Kernel Approximation

- Kernel matrix approximation

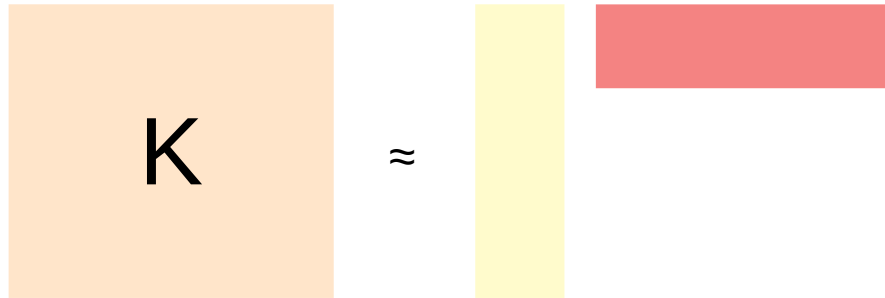


- Kernel function approximation

$$K(\mathbf{x}_i, \mathbf{x}_j) = \phi^T(\mathbf{x}_i)\phi(\mathbf{x}_j)$$
$$\approx \hat{\phi}^T(\mathbf{x}_i)\hat{\phi}(\mathbf{x}_j)$$

How to Scale-up -- Kernel Approximation

- Kernel matrix approximation
 - Nyström approximation

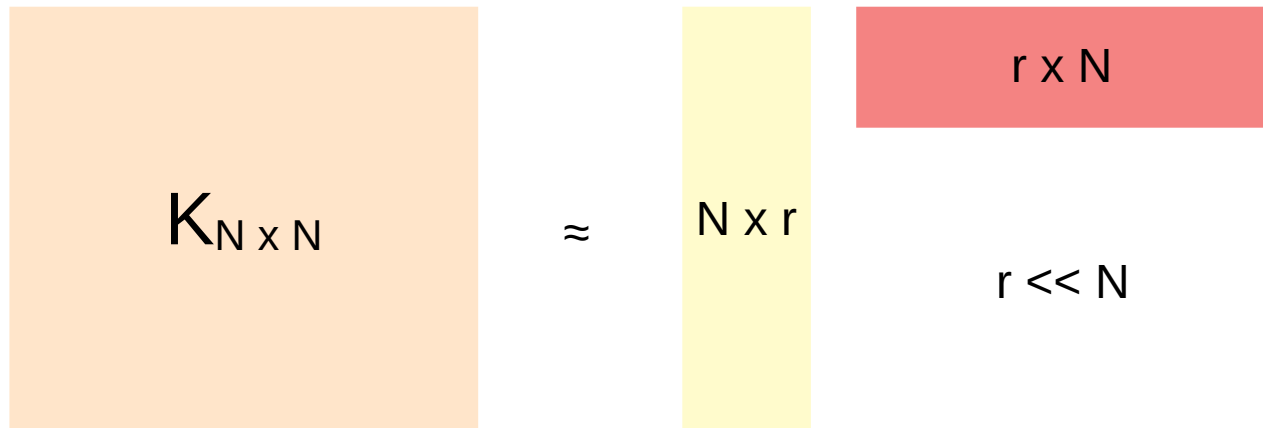


- Kernel function approximation
 - Random Fourier Features

$$\begin{aligned} K(\mathbf{x}_i, \mathbf{x}_j) &= \phi^T(\mathbf{x}_i)\phi(\mathbf{x}_j) \\ &\approx \hat{\phi}^T(\mathbf{x}_i)\hat{\phi}(\mathbf{x}_j) \end{aligned}$$

Nyström Approximation

- Consider low-rank matrix decomposition, e.g. SVD: $K = U\Sigma V^T$



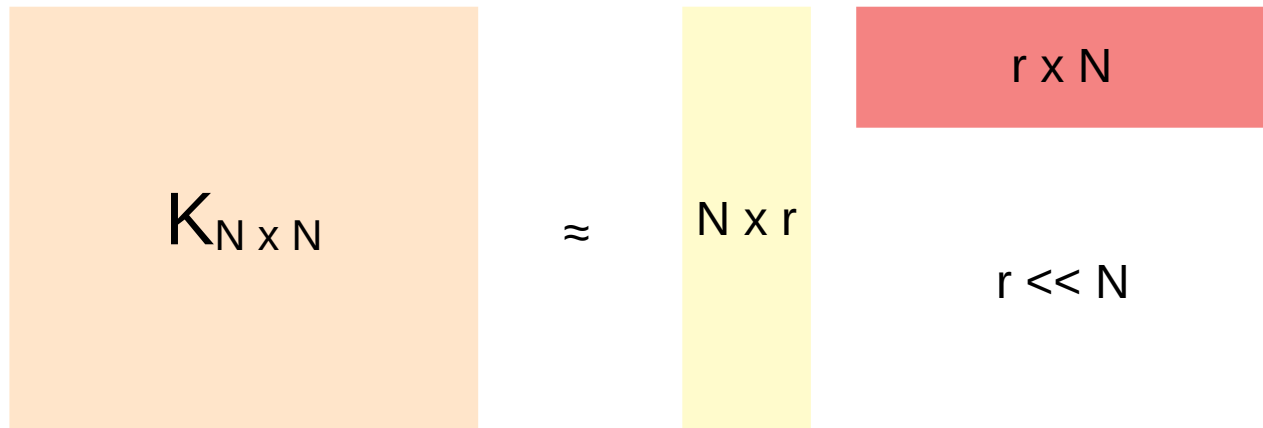
#parameters: $N \times N$

#parameters: $2rN$

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Nyström Approximation

- Consider low-rank matrix decomposition, e.g. SVD: $K = U\Sigma V^T$
- K must be formed explicitly, challenging when $N \rightarrow \infty$



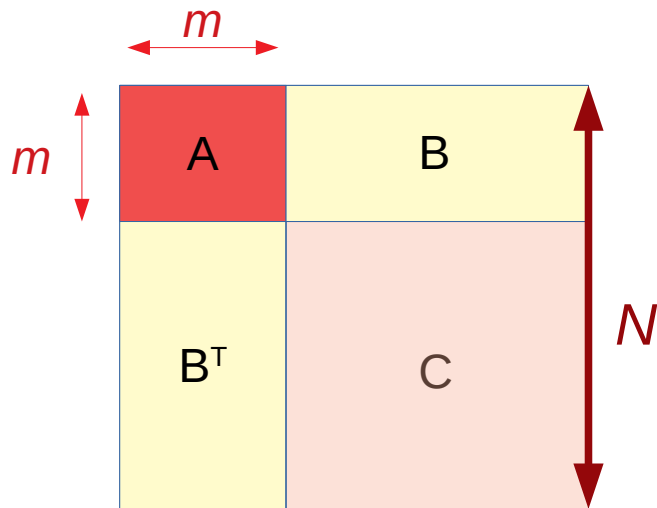
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Nyström Approximation

- Nyström Approximation → no need to form K explicitly
- ONLY save A and B !



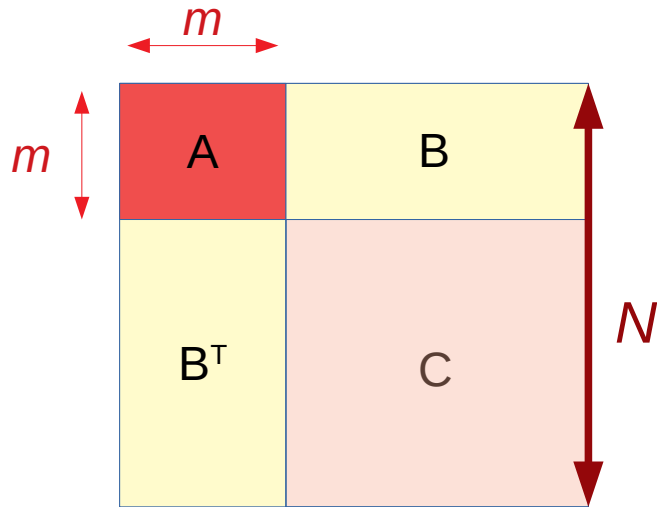
$$K = K^T$$

$$m \ll N$$

#parameters: $N^2 \rightarrow mN$

Nyström Approximation

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- ONLY save A and B !



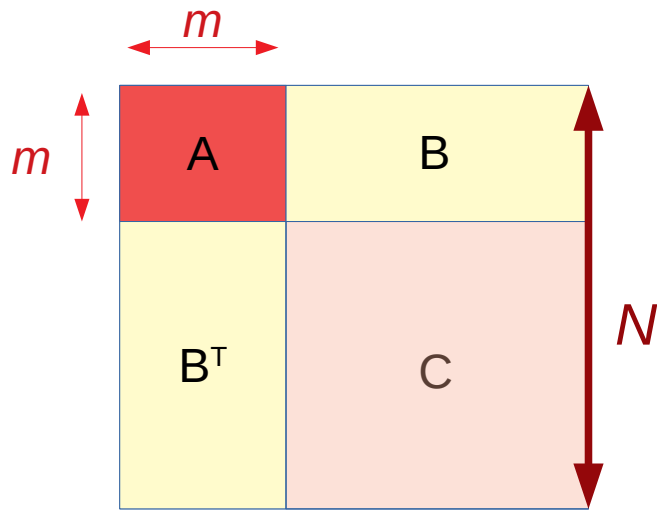
$$C \approx B^T A^{-1} B$$

$$m \ll N$$

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$$K = K^T$$

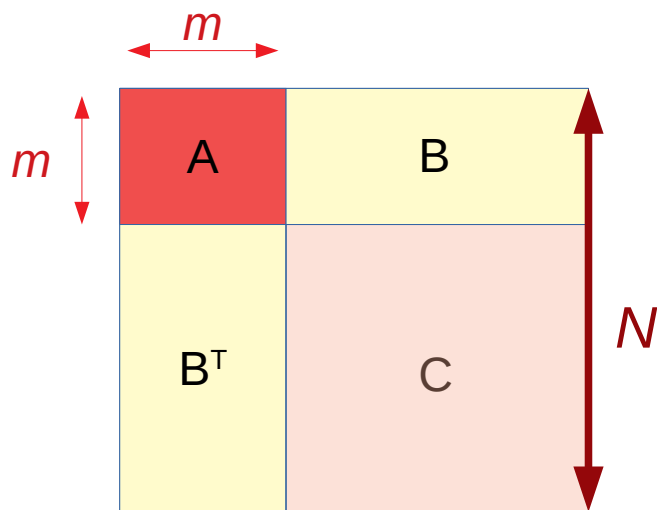
$$C \approx B^T A^{-1} B$$

$$m \ll N$$

$$m \geq r$$

Nyström Approximation

- Nyström Approximation → no need to form K explicitly
- Challenges: choosing m value and m landmark points



$$K = K^T$$

$$C \approx B^T A^{-1} B$$

$$m \ll N$$

$$m \geq r$$



Random Fourier Features

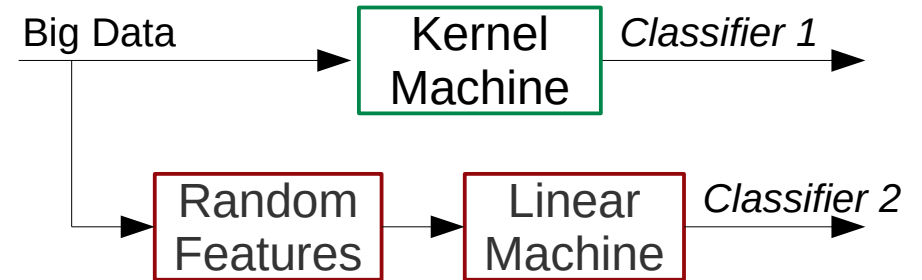
$$\begin{aligned} K(\mathbf{x}_i, \mathbf{x}_j) &= \langle \phi(x_i), \phi(x_j) \rangle \\ &\approx \langle \hat{\phi}(\mathbf{x}_i), \hat{\phi}(\mathbf{x}_j) \rangle \end{aligned}$$

$$\begin{cases} \phi : \mathbb{R}^d \rightarrow \mathbb{R}^D \\ \hat{\phi} : \mathbb{R}^d \rightarrow \mathbb{R}^{\hat{D}} \end{cases}, \hat{D} \ll D$$

Random Fourier Features

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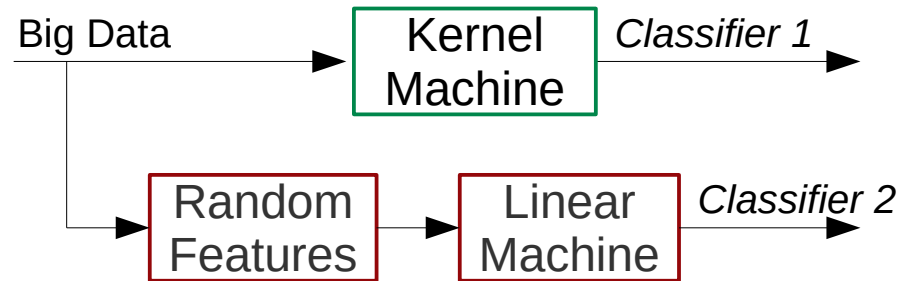


Random Fourier Features

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$$\text{Classifier 1} = W^T \phi(x) = \sum_{n=1}^N \alpha_n K(x, x_n)$$

$$\text{Classifier 2} = \hat{W}^T \hat{\phi}(x)$$

Random Fourier Features

$$K(\mathbf{x}_i, \mathbf{x}_j) = \langle \phi(x_i), \phi(x_j) \rangle$$

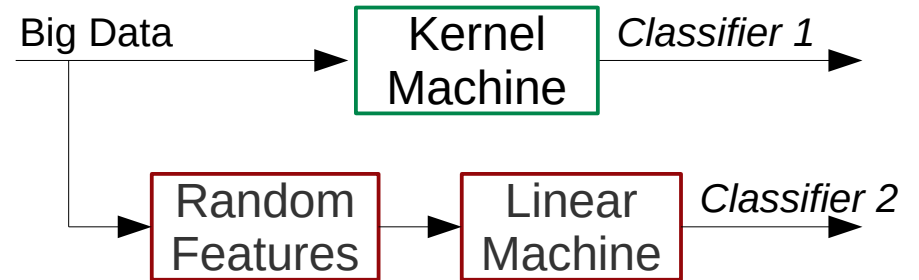
$$\approx \langle \hat{\phi}(\mathbf{x}_i), \hat{\phi}(\mathbf{x}_j) \rangle$$

$$\begin{cases} \phi : \mathbb{R}^d \rightarrow \mathbb{R}^D \\ \hat{\phi} : \mathbb{R}^d \rightarrow \mathbb{R}^{\hat{D}} \end{cases}, \hat{D} \ll D$$

GOAL: Find $\hat{\phi}$

such that

Classifier1 \equiv Classifier2



$$\text{Classifier 1} = W^T \phi(x) = \sum_{n=1}^N \alpha_n K(x, x_n)$$

$$\text{Classifier 2} = \hat{W}^T \hat{\phi}(x)$$



Random Fourier Features – Theory

- ***Bochner's Theorem:***

- *A continuous shift-invariant kernel function $K(x,y)=K(x-y,0)=K(\delta)$*

Random Fourier Features – Theory

- **Bochner's Theorem:**

- *A continuous shift-invariant kernel function $K(x,y)=K(x-y,0)=K(\delta)$*

$$K(x, y) = \exp\left(-\frac{\|x - y\|^2}{2\sigma^2}\right) \rightarrow K(\delta) = \exp\left(-\frac{\|\delta\|^2}{2\sigma^2}\right)$$

Random Fourier Features – Theory

- **Bochner's Theorem:**

- A continuous shift-invariant kernel function $K(x,y)=K(x-y,0)=K(\delta)$
- is positive-definite (satisfies Mercer's condition) iff

$$K(x, y) = \exp\left(-\frac{\|x - y\|^2}{2\sigma^2}\right) \rightarrow K(\delta) = \exp\left(-\frac{\|\delta\|^2}{2\sigma^2}\right)$$

Random Fourier Features – Theory

- **Bochner's Theorem:**

- A continuous shift-invariant kernel function $K(x,y)=K(x-y,0)=K(\delta)$
- is positive-definite (satisfies Mercer's condition) iff
- $K(\delta)$ is the Fourier transform of a non-negative measure $k(\omega)$.

$$K(x, y) = \exp\left(-\frac{\|x - y\|^2}{2\sigma^2}\right) \rightarrow K(\delta) = \exp\left(-\frac{\|\delta\|^2}{2\sigma^2}\right)$$

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$$K(\delta) = \int_{\mathbb{R}^d} k(\omega) e^{-j\delta^T \omega} d\omega \Big|_{k(\omega) \geq 0}$$



Random Fourier Features – Approximation

$$k(\omega) \geq 0$$



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$$k(\omega) \geq 0 \implies \frac{k(\omega)}{Z} = p(\omega)$$



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Without loss of generality
assume $Z=1$

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$$K(\delta) = \mathbb{E}_{\omega} [e^{-j\delta^T \omega}] \approx \frac{1}{\hat{D}} \sum_{i=1}^{\hat{D}} e^{-j\delta^T \omega_i} \Bigg|_{\omega_i \sim p(\omega)}$$



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Monte Carlo Method (MC)

Draw \hat{D} iid samples from $p(\omega)$

Random Fourier Features – Kernelisation

$$K(\vec{x}, \vec{y}) = K(\overbrace{\vec{x} - \vec{y}}^{\delta}, 0) \approx \frac{1}{\hat{D}} \sum_{i=1}^{\hat{D}} e^{-j(\vec{x} - \vec{y})^T \omega_i} \Bigg|_{\vec{\omega}_i \sim p(\vec{\omega})}$$

Random Fourier Features – Kernelisation

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Turn it into an inner product

$$K(\mathbf{x}_i, \mathbf{x}_j) \approx \hat{\phi}^T(\mathbf{x}_i) \hat{\phi}(\mathbf{x}_j)$$

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Turn it into an inner product

$$\vec{\Omega} = \begin{bmatrix} \vec{\omega}_1 \\ \vdots \\ \vec{\omega}_m \\ \vdots \\ \vec{\omega}_{\hat{D}} \end{bmatrix} \rightarrow \begin{aligned} K(\mathbf{x}_i, \mathbf{x}_j) &\approx \hat{\phi}^T(\mathbf{x}_i) \hat{\phi}(\mathbf{x}_j) \\ \hat{\phi}_m(\mathbf{x}) &= \sqrt{\frac{2}{\hat{D}}} \cos(\vec{\omega}_m^T \mathbf{x} + b_m) \\ \vec{\omega}_m &\sim p(\vec{\omega}) \quad b \sim \mathcal{U}(0, 2\pi) \end{aligned} \rightarrow \hat{\phi}(x) = \begin{bmatrix} \hat{\phi}_1(x) \\ \vdots \\ \hat{\phi}_m(x) \\ \vdots \\ \hat{\phi}_{\hat{D}}(x) \end{bmatrix}$$

↑
Uniform

Random Fourier Features – Kernelisation

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Details in the [Appendix A](#) of the paper

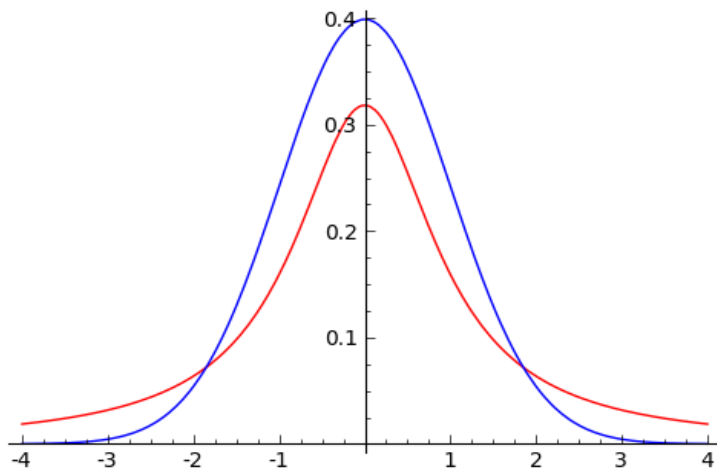


Kernels Associated PDFs

- Kernel PDF = Inverse Fourier transform of $K(x-y,0)$

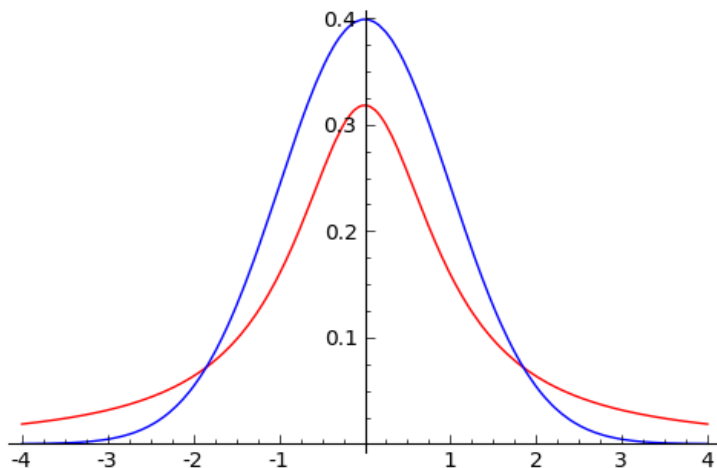
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 - Laplacian kernel → $\text{Cauchy}(0_d, \lambda)$

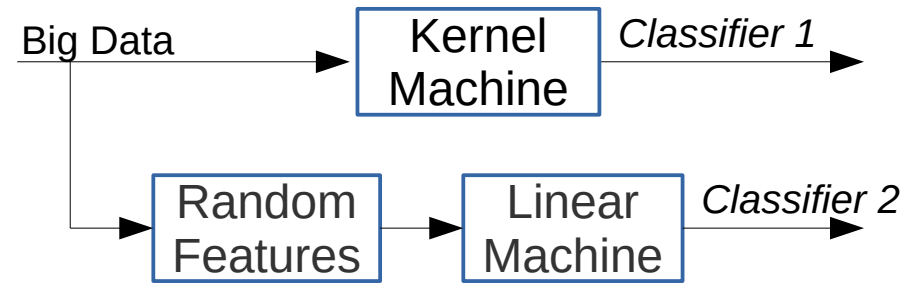
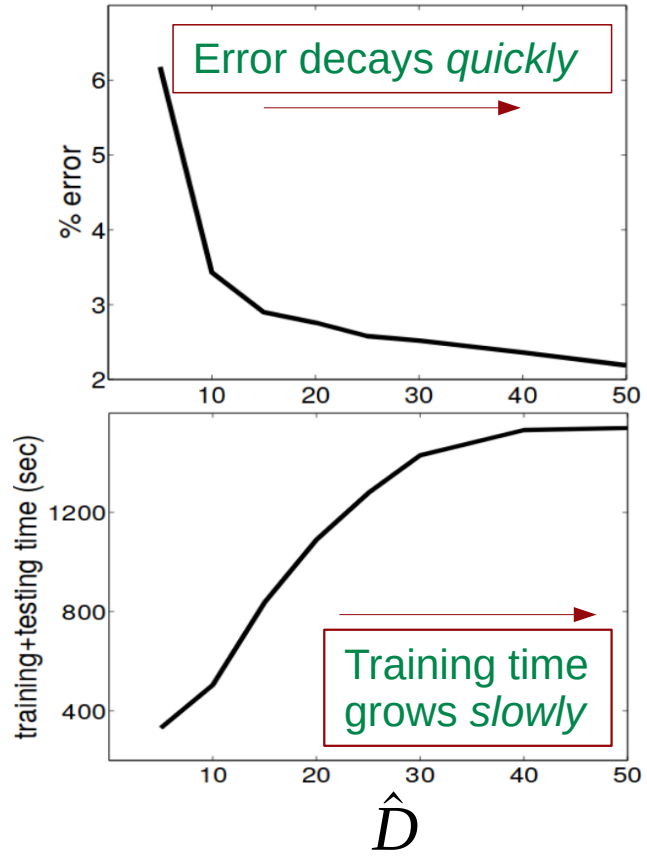


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- Kernel PDF = Inverse Fourier transform of $K(x-y,0)$
 - Gaussian kernel \rightarrow $\text{Normal}(0_d, \sigma^{-2}I_d)$ \rightarrow thin-tailed
 - Laplacian kernel \rightarrow $\text{Cauchy}(0_d, \lambda)$ \rightarrow fat-tailed



Computational Gain

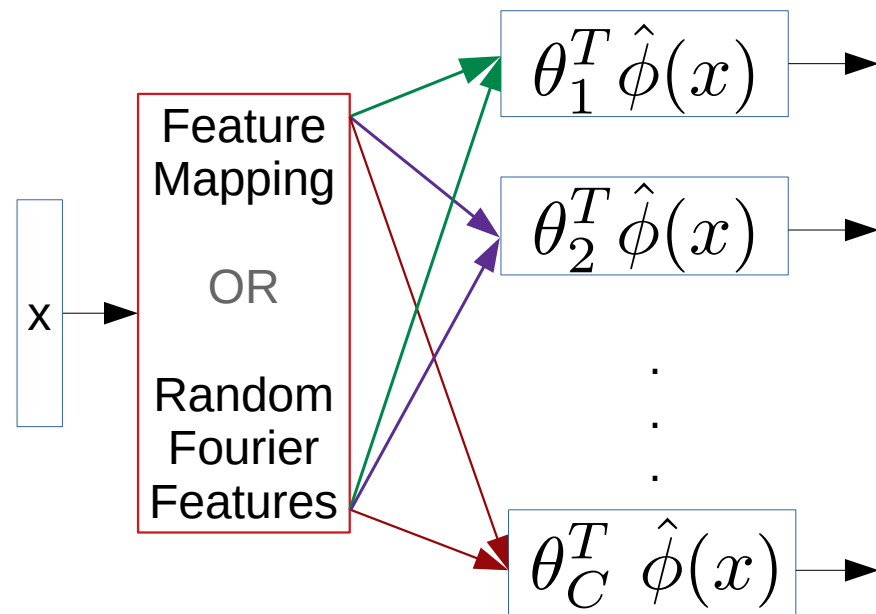


$$\text{Classifier 1} = \overset{O(D)}{\boxed{W^T \phi(x)}} = \sum_{n=1}^N \alpha_n k(x, x_n)$$

$$\text{Classifier 2} = \underset{O(\hat{D})}{\boxed{\hat{W}^T \hat{\phi}(x)}} \quad \underset{O(N)}{\boxed{\sum_{n=1}^N \alpha_n k(x, x_n)}}$$

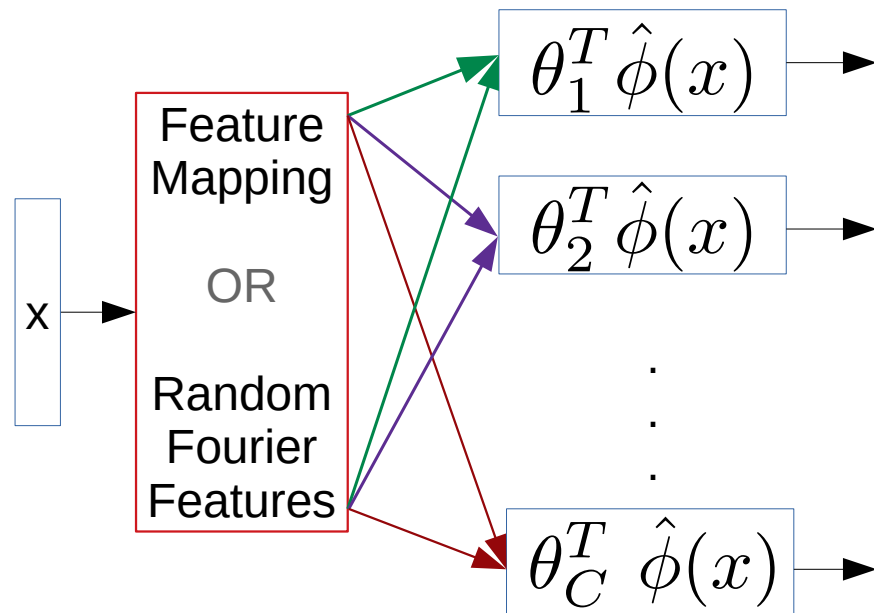
Acoustic Modelling Using Kernel Methods

Kernel Machine as a Classifier



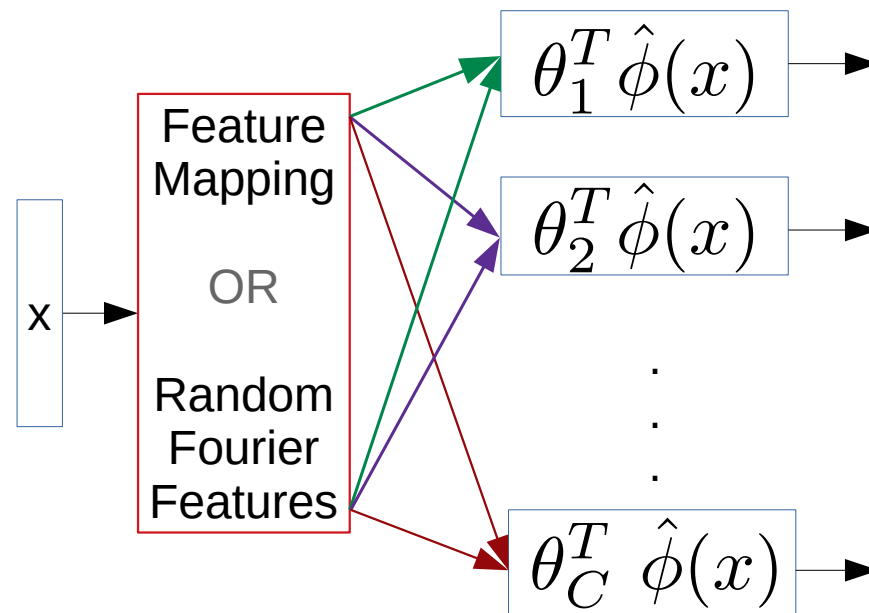
Kernel Machine as a Classifier

$$p(y = c|x) \propto \exp(\theta_c^T \hat{\phi}(x))$$



Kernel Machine as a Classifier

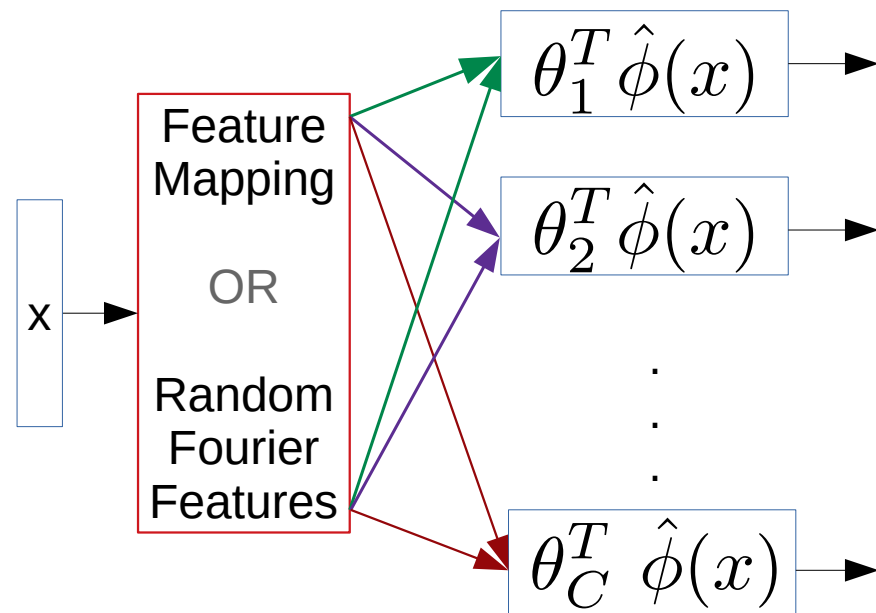
$$p(y = c|x) = \frac{\exp(-E(\theta_c))}{Z}$$



Kernel Machine as a Classifier

$$p(y = c|x) = \frac{\exp(-E(\theta_c))}{Z}$$

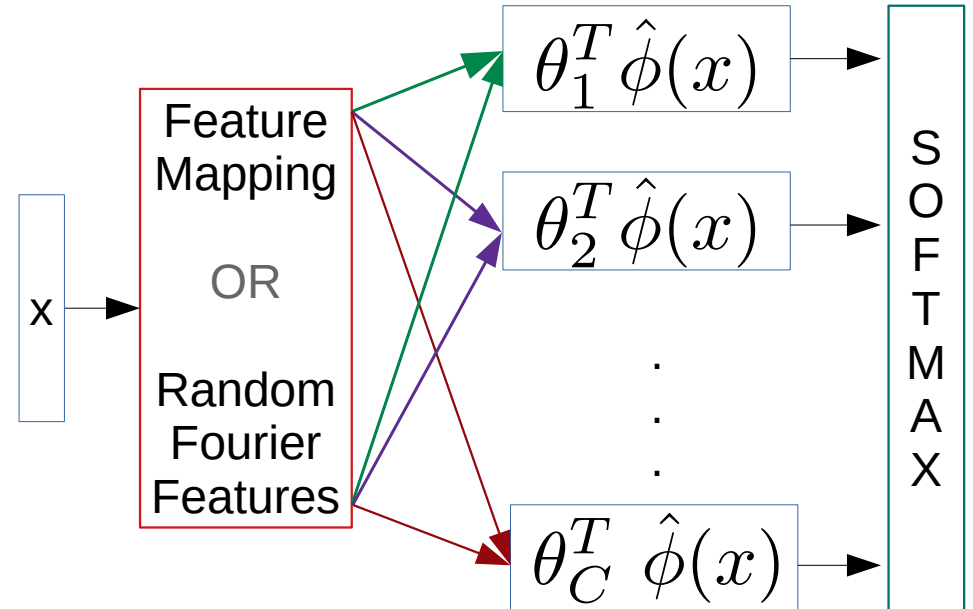
$$p(y = c|x) \propto \exp(\underbrace{\theta_c^T \hat{\phi}(x)}_{-E})$$



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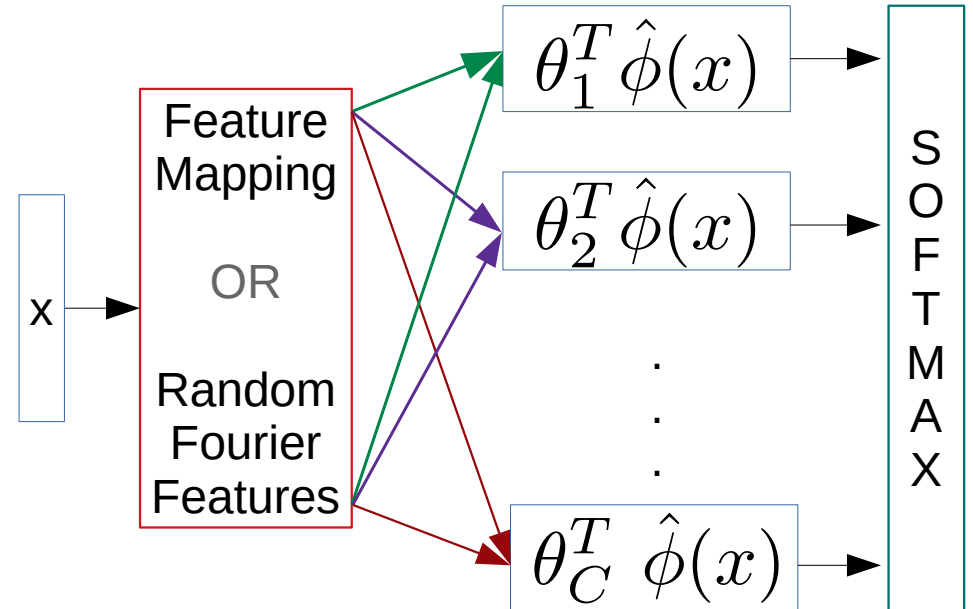
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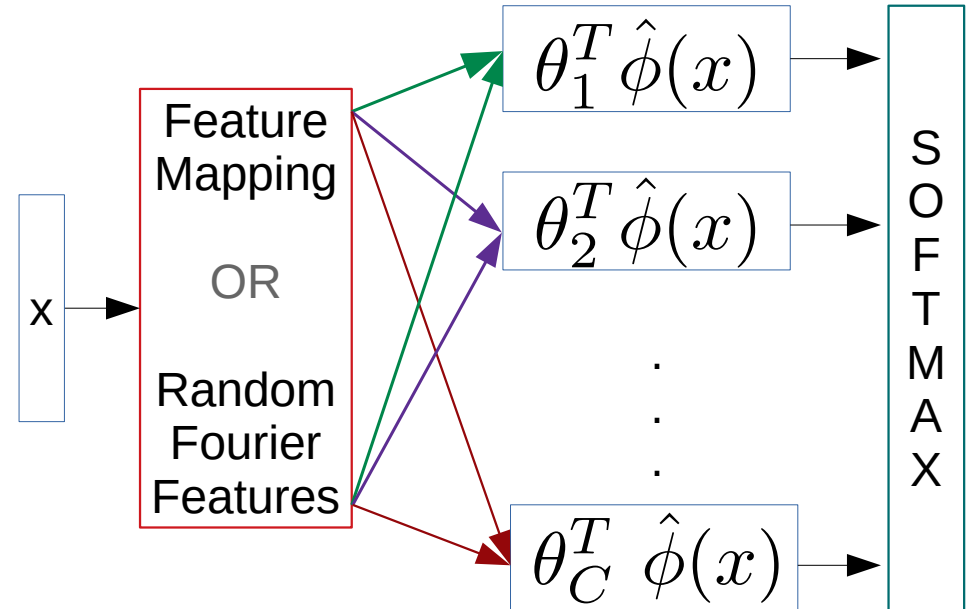
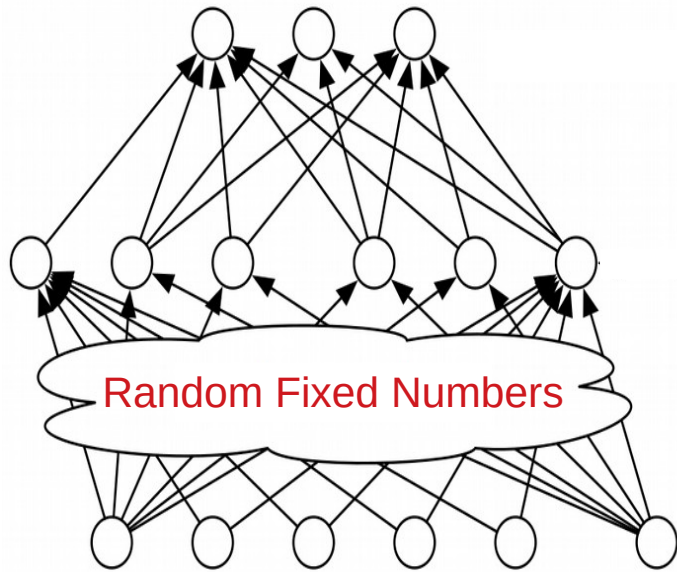
$$p(y = c|x) = \frac{\exp(\theta_c^T \hat{\phi}(x))}{\sum_{c'} \exp(\theta_{c'}^T \hat{\phi}(x))}$$

$$L(\Theta; (x, y)) = -\log(p(y|x; \Theta))$$

$$= -\Theta_y^T \hat{\phi}(x) + \log \sum_{c=1}^C \exp(\Theta_c^T \hat{\phi}(x))$$

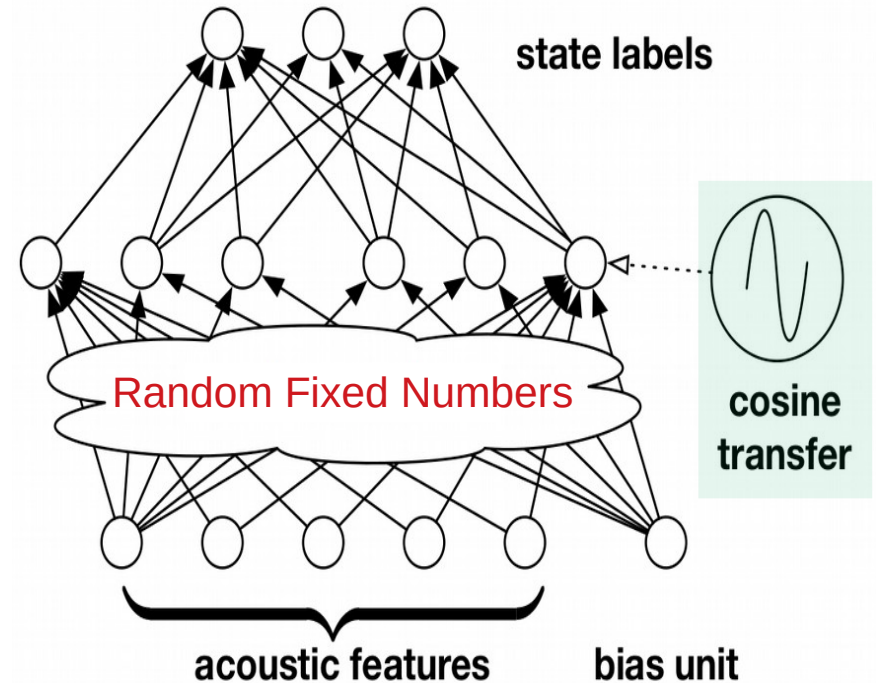


Kernel Machines as a Shallow NN



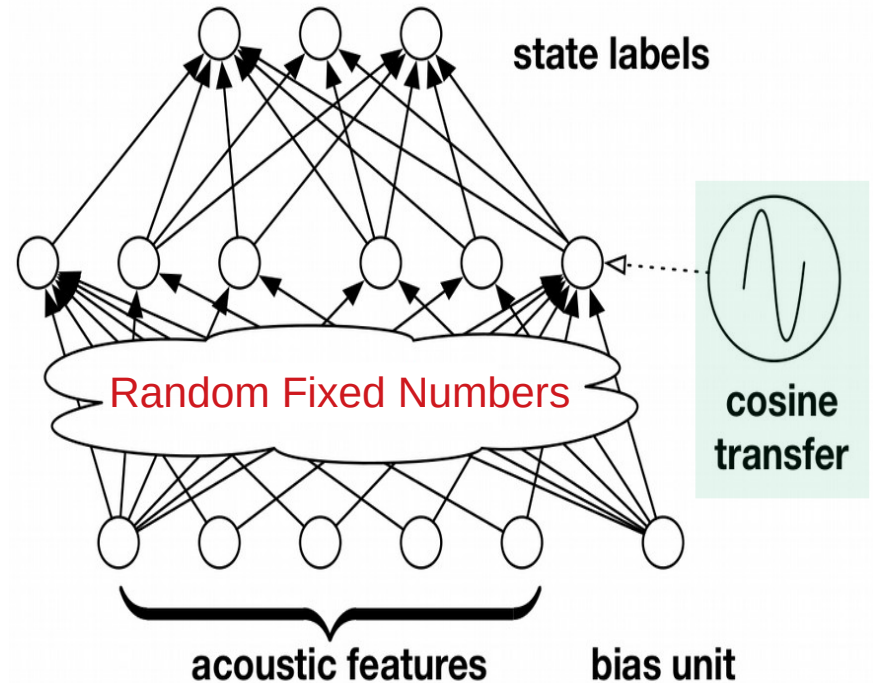
Kernel Machines as a Shallow NN

- Objective function \rightarrow Convex
- Optimisation \rightarrow SGD



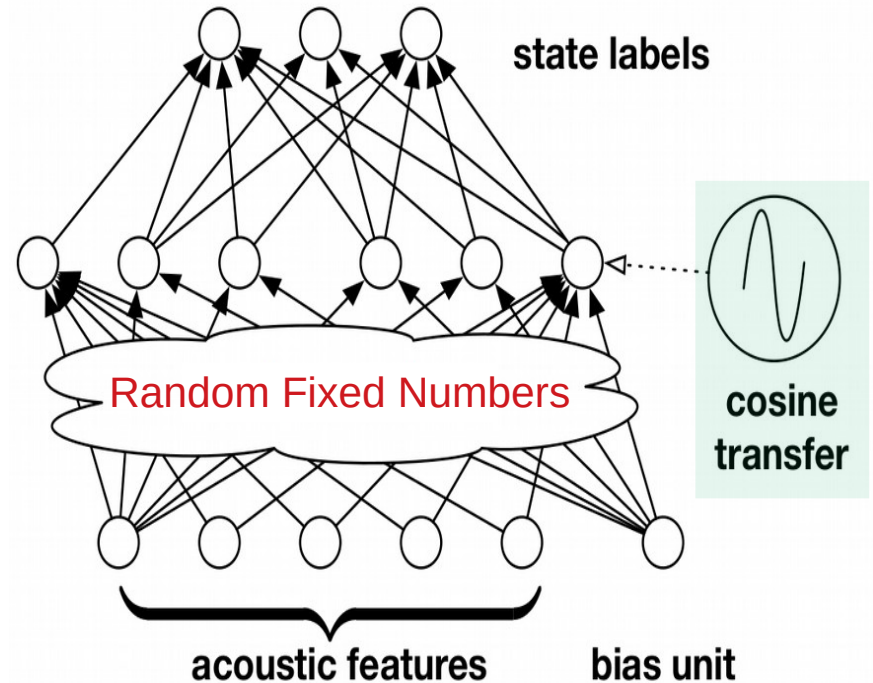
Kernel Machines as a Shallow NN

- Objective function \rightarrow Convex
- Optimisation: SGD
- Kernel Machines are discriminative \rightarrow Posterior
 - Likelihood?



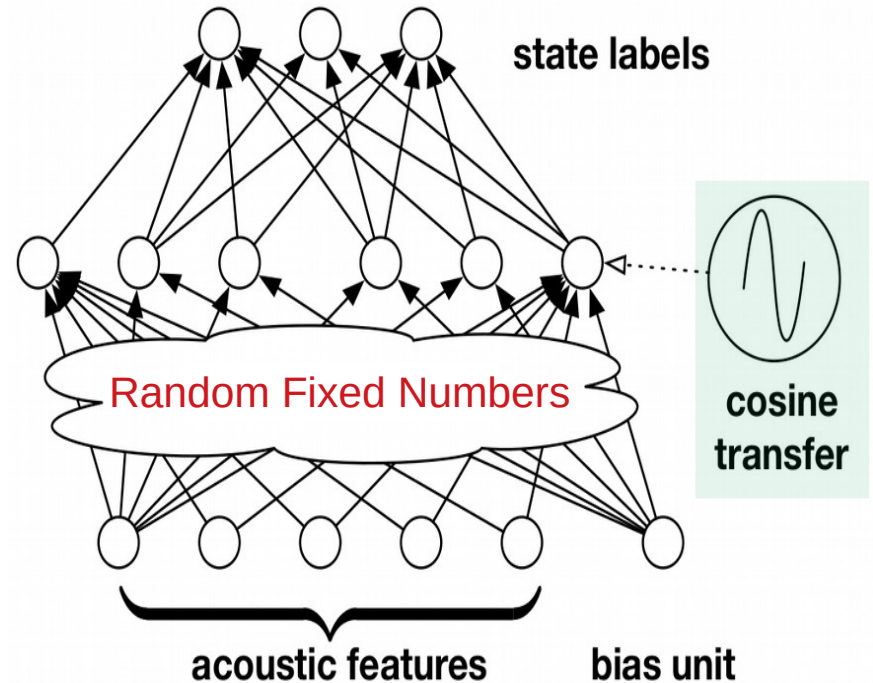
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- Objective function → Convex
- Optimisation: SGD
- Kernel Machines are discriminative → Posterior
- Bayes' rule + forced alignment → *scaled-likelihood*
- Classes: context-dependent phonetic states



Kernel Machines as a Shallow NN

$$\mathbb{R}^C$$

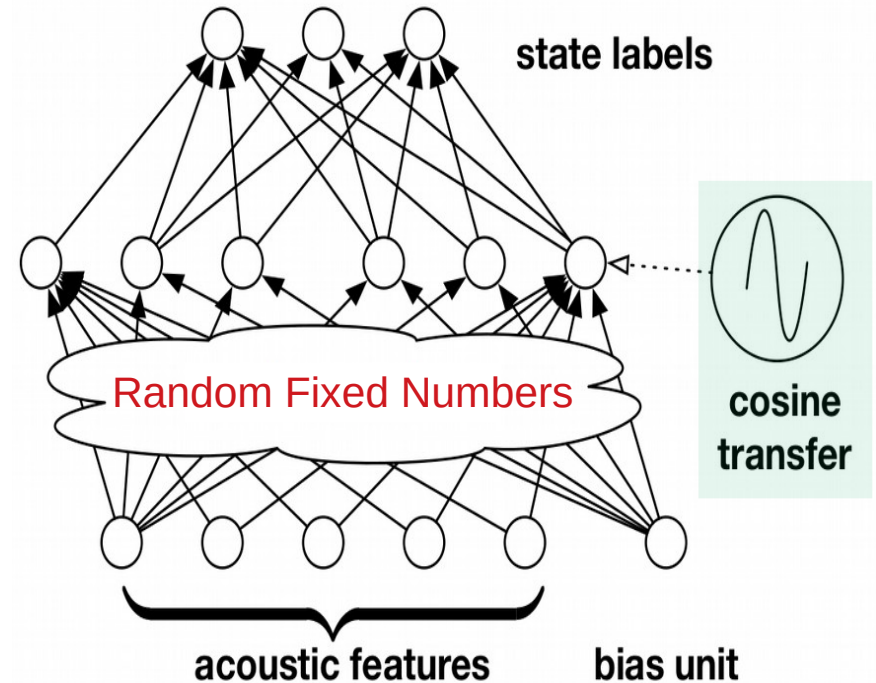
$$\Theta \in \mathbb{R}^{\hat{D} \times C}$$

$$\mathbb{R}^{\hat{D}}$$

$$\Theta_{FS} \in \mathbb{R}^{d \times \hat{D}}$$

$$\mathbb{R}^d$$

Feature Selection

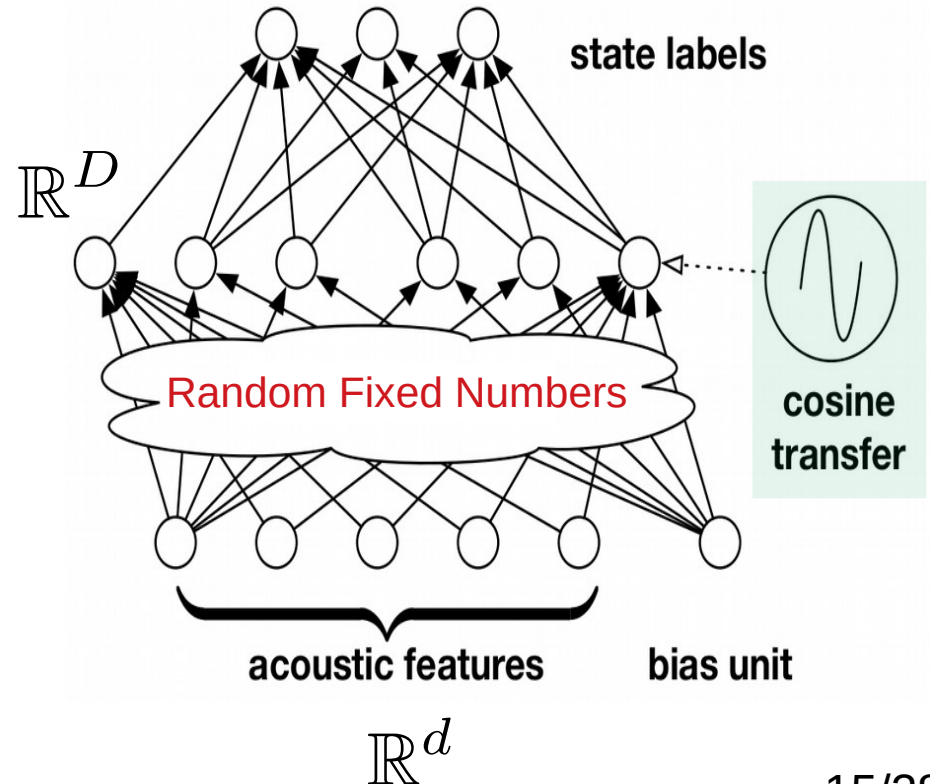


Kernel Machines as a Shallow NN

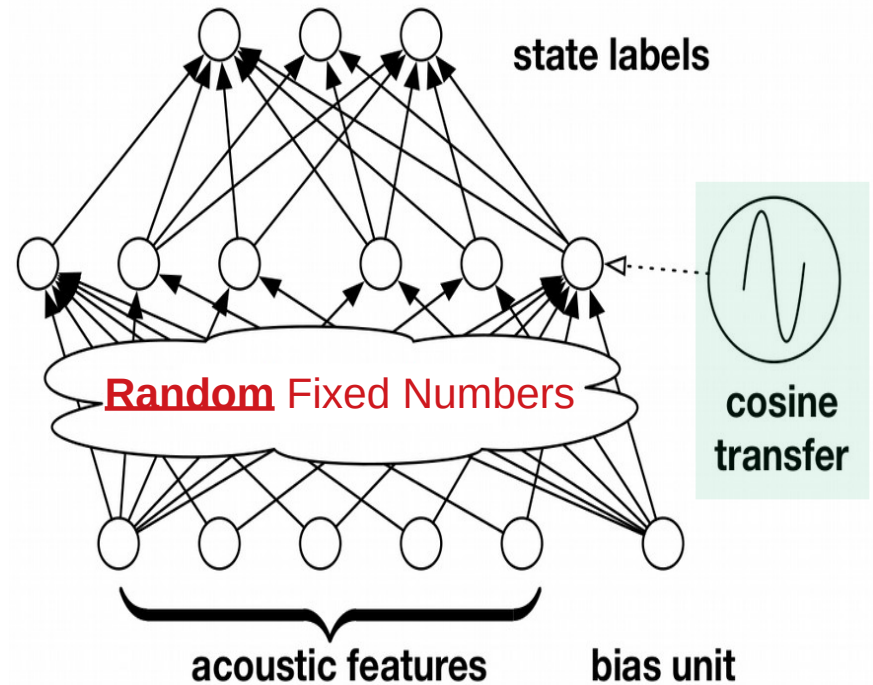
Without Random Features and $D \gg d$

Cybenko Theorem \equiv Representer Theorem

$$f(\mathbf{x}) \approx \sum_i \alpha_i \sigma(\mathbf{x})$$



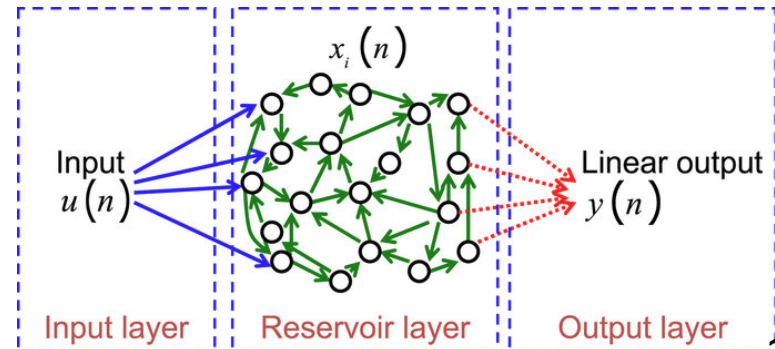
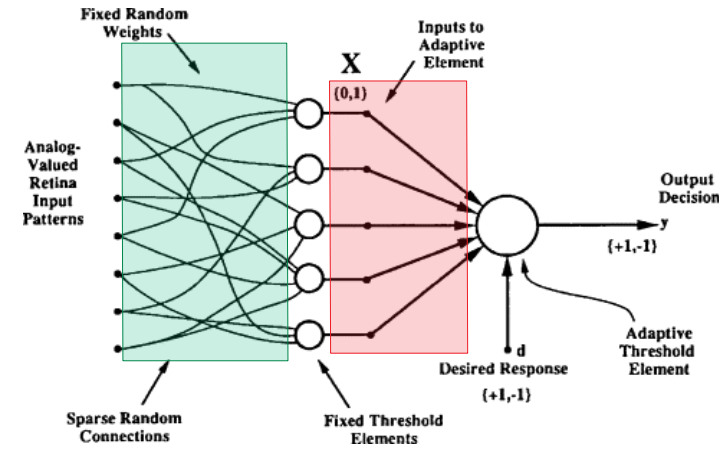
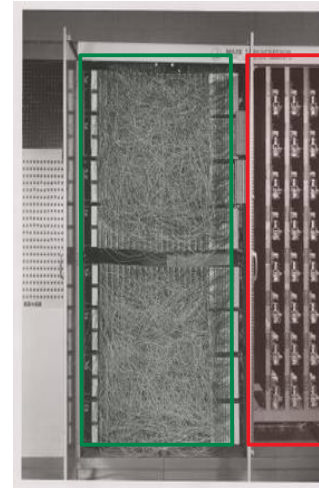
Randomness in NNs



Randomness in NNs

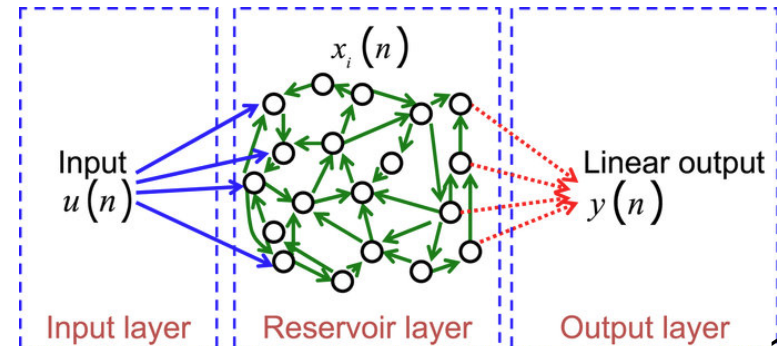
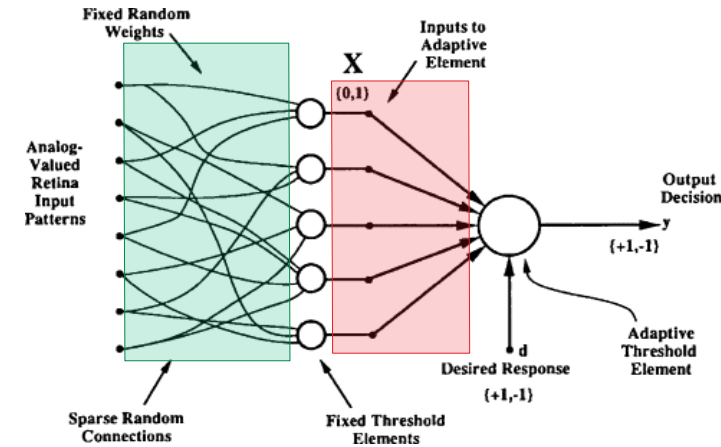
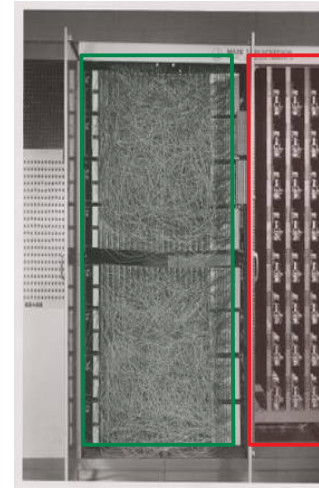
- Examples

- FFNN → Perceptron
- RNN → Reservoir Computing



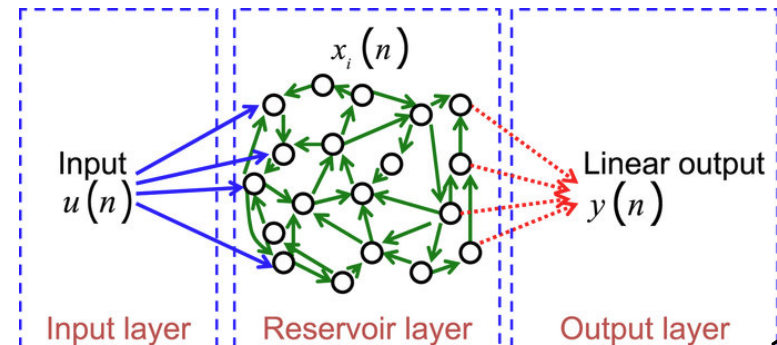
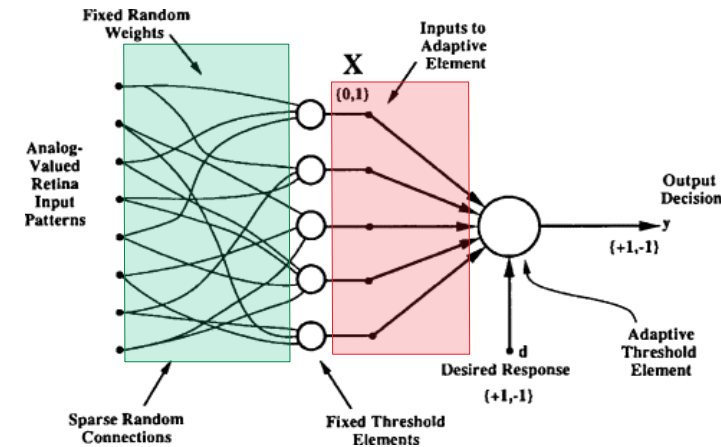
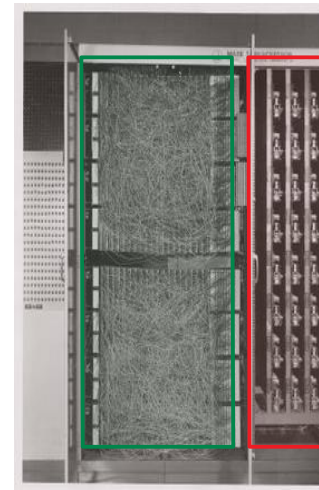
Randomness in NNs

- Examples
 - FFNN → Perceptron
 - RNN → Reservoir Computing
- Advantages
 - Sparse high-dim feature space → better learning
 - Easier/scalable optimisation



Randomness in NNs

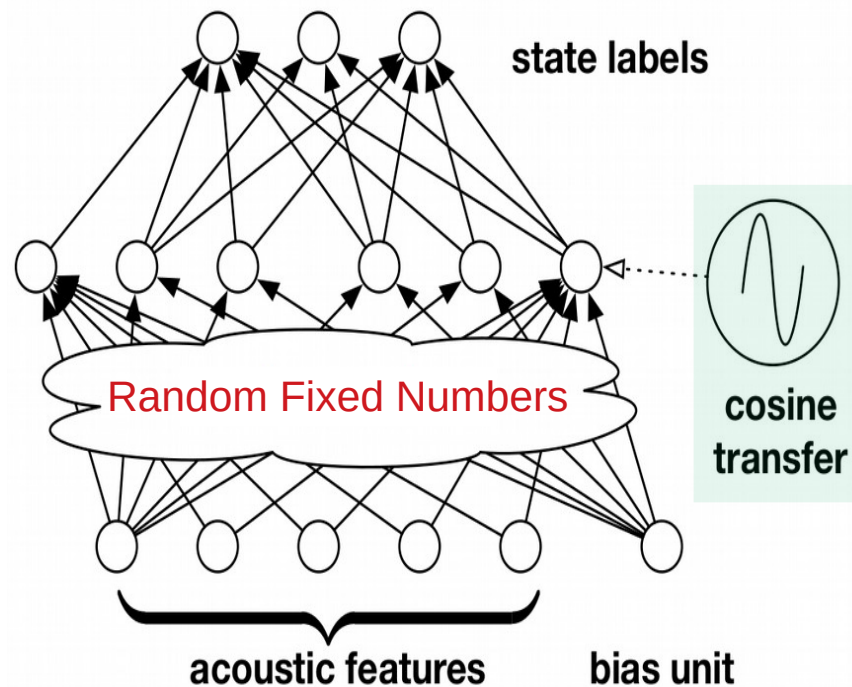
- Examples
 - FFNN → Perceptron
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Rahimi and Recht “*randomisation is [...] cheaper than optimisation.*”

Linear Bottlenecks

- #parameters: $D \times C$
 - $10^4 \times 10^3$





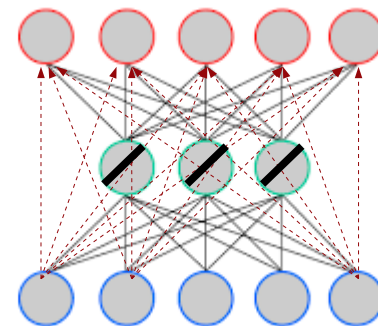
Linear Bottlenecks

- **GOAL:** Reducing #parameters ($D \times C \geq 10^7$)



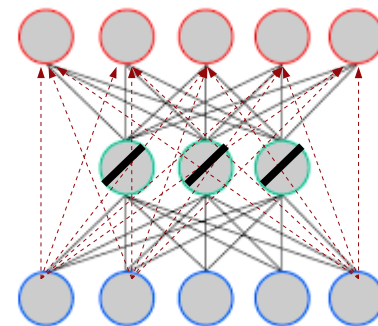
Linear Bottlenecks

- **GOAL:** Reducing #parameters ($D \times C \geq 10^7$)
- **HOW:** Low-rank matrix factorisation $\rightarrow \Theta_{D \times C} \approx U_{D \times r} V_{r \times C}$



Linear Bottlenecks

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- **DISADVANTAGE:** Less modelling power + non-convex optim.
 - Success depends on weights correlation
 - NOT useful for low layers

(Iterative) Random Feature Selection

$$\vec{\Omega} = \begin{bmatrix} \vec{\omega}_1 \\ \vdots \\ \vec{\omega}_m \\ \vdots \\ \vec{\omega}_{\hat{D}} \end{bmatrix}$$

$$\vec{\omega}_m \sim p(\vec{\omega})$$

(Iterative) Random Feature Selection

Random Fourier
feature is too random!

How to draw/find better
random samples/features?



$$\vec{\Omega} = \begin{bmatrix} \vec{\omega}_1 \\ \vdots \\ \vec{\omega}_m \\ \vdots \\ \vec{\omega}_{\hat{D}} \end{bmatrix}$$

$$K(\mathbf{x}_i, \mathbf{x}_j) \approx \hat{\phi}^T(\mathbf{x}_i) \hat{\phi}(\mathbf{x}_j)$$

$$\rightarrow \hat{\phi}_m(\mathbf{x}) = \sqrt{\frac{2}{\hat{D}}} \cos(\vec{\omega}_m^T \mathbf{x} + b_m)$$

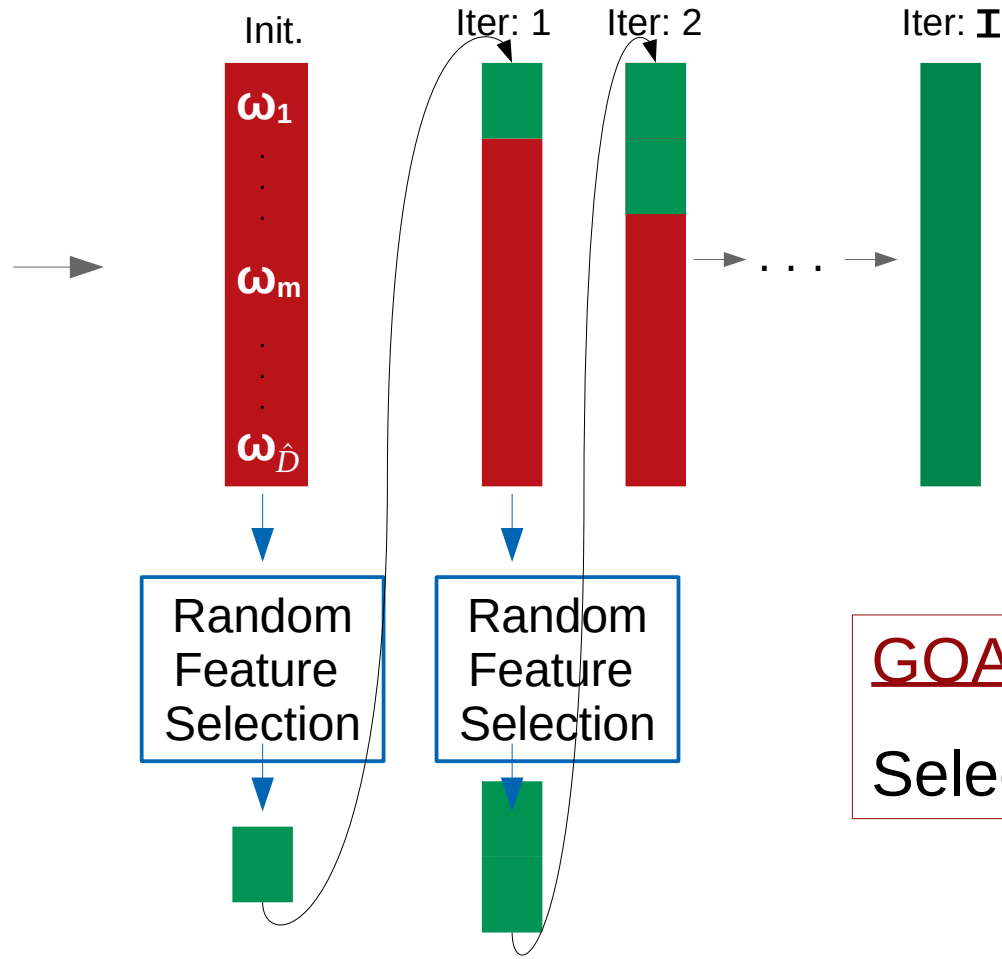
$$\vec{\omega}_m \sim p(\vec{\omega}) \quad b \sim \mathcal{U}(0, 2\pi)$$

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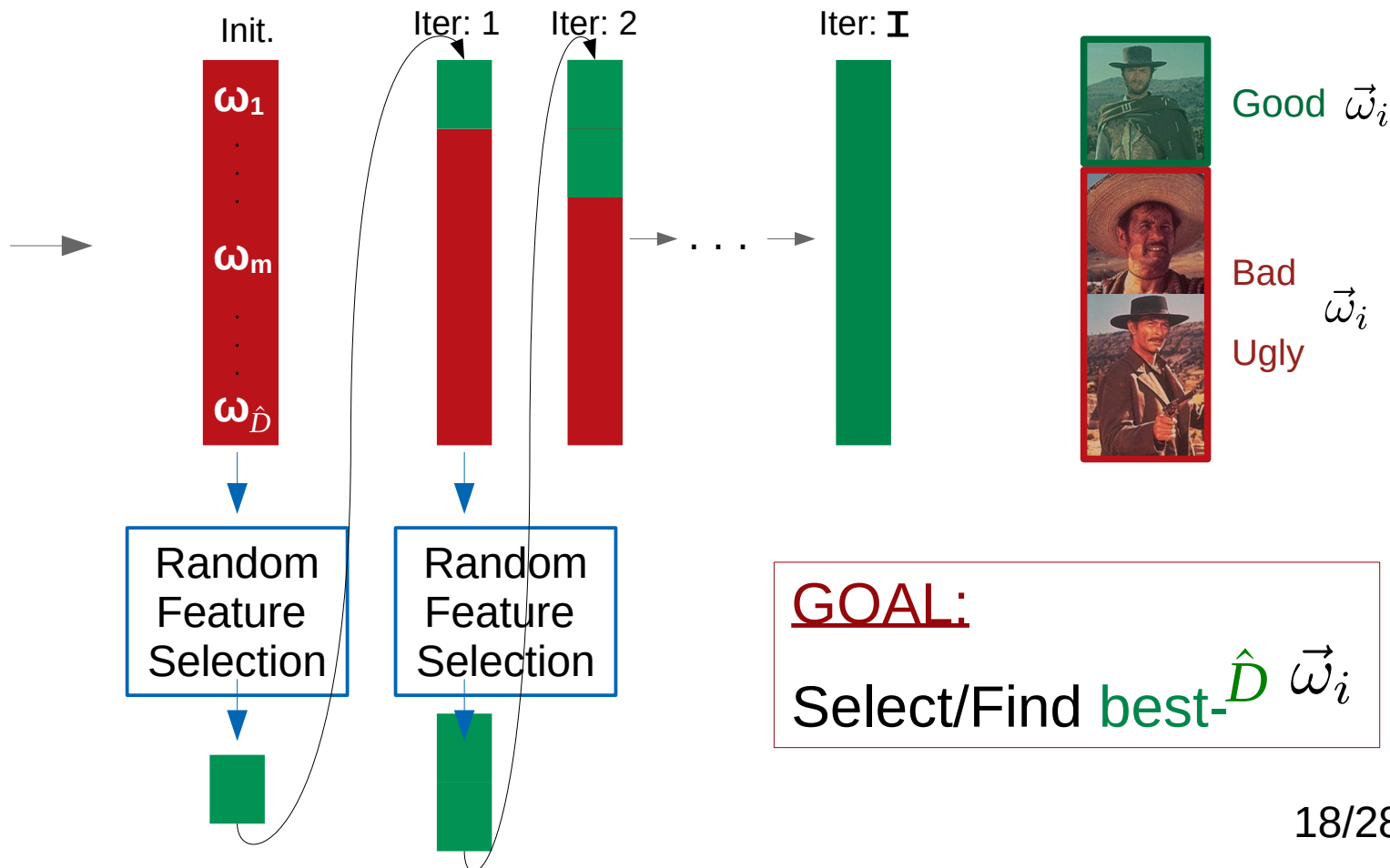


GOAL:
 Select/Find **best- \hat{D}** $\vec{\omega}_i$

(Iterative) Random Feature Selection

$$\vec{\Omega} = \begin{bmatrix} \vec{\omega}_1 \\ \vdots \\ \vec{\omega}_m \\ \vdots \\ \vec{\omega}_{\hat{D}} \end{bmatrix}$$

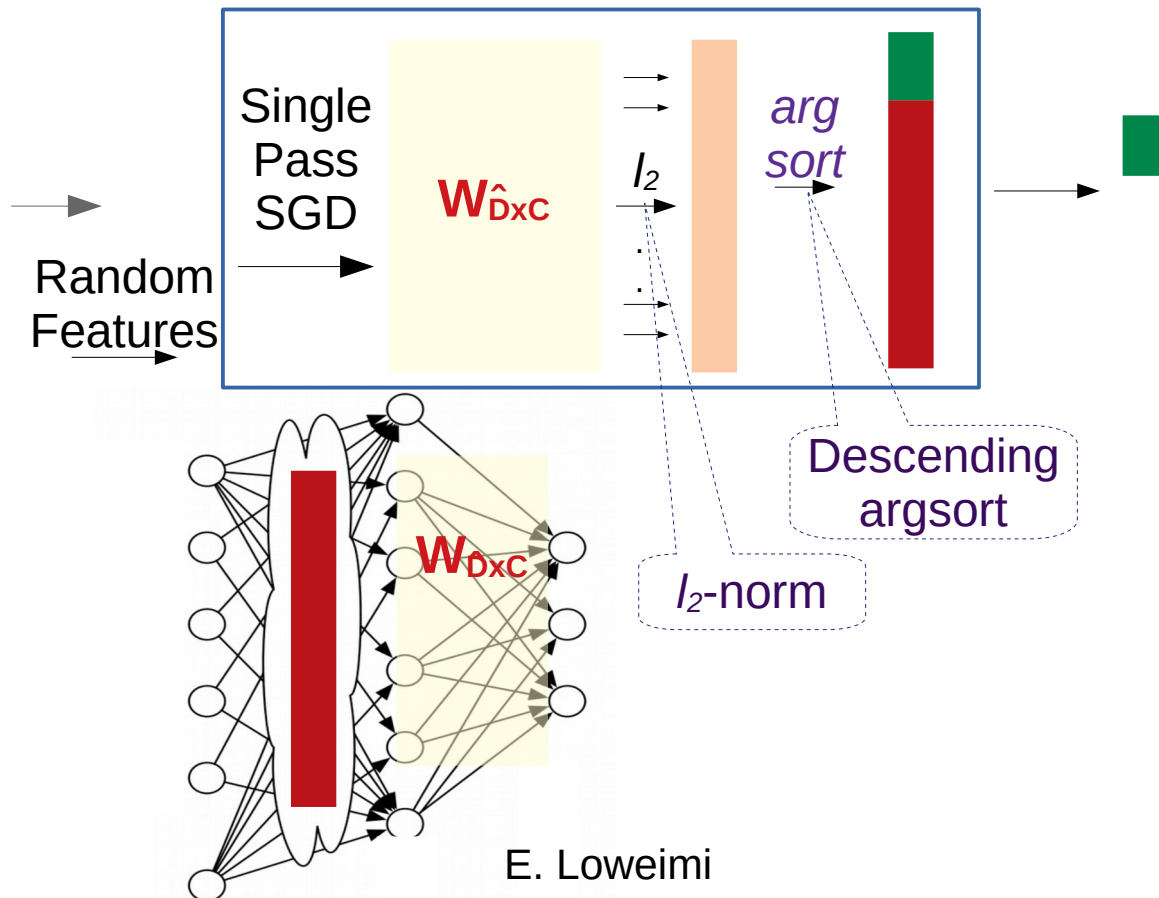
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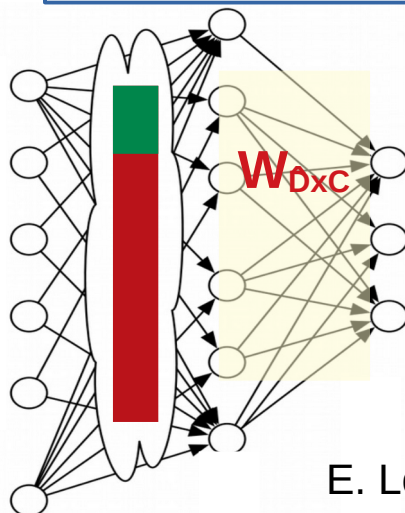
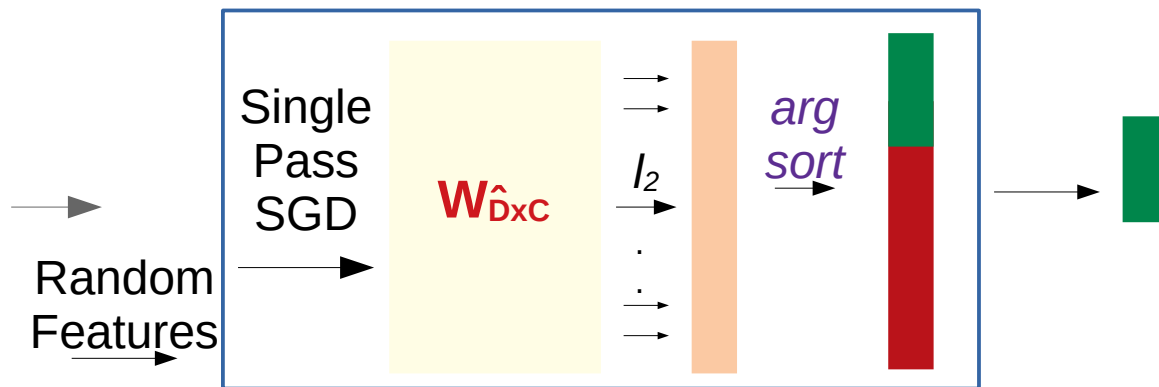
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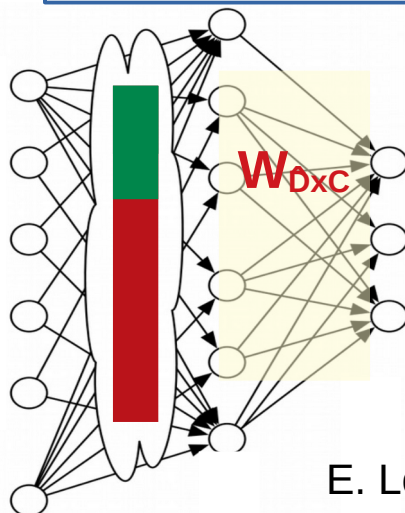
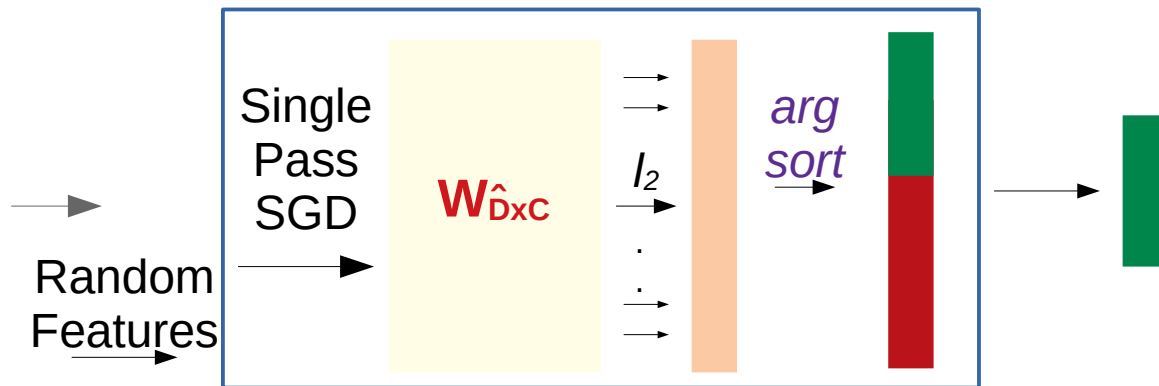
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(Iterative) Random Feature Selection

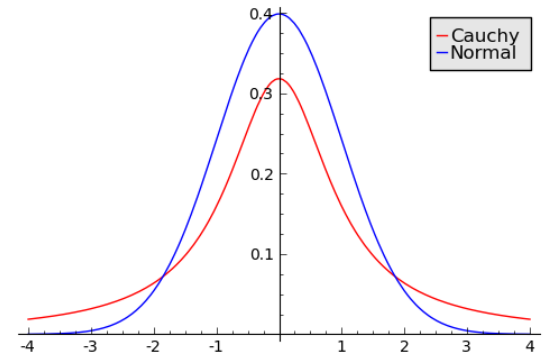
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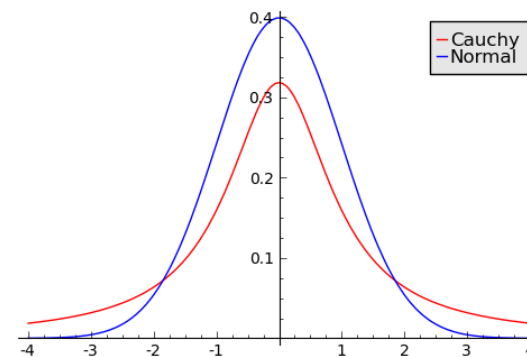
Sparse Gaussian Kernel

- Laplacian Kernel \leftrightarrow Cauchy density \rightarrow Fat tail



Sparse Gaussian Kernel

- Laplacian Kernel \leftrightarrow Cauchy density \rightarrow Fat tail
- Fat tail \rightarrow extreme events occur



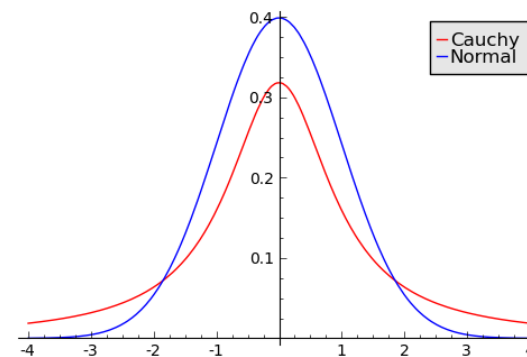
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- Laplacian Kernel \leftrightarrow Cauchy density \rightarrow Fat tail
- Fat tail \rightarrow extreme events occur

$$\hat{\phi}_m(\mathbf{x}) = \sqrt{\frac{2}{\hat{D}}} \cos(\vec{\omega}_m^T \mathbf{x} + b_m)$$

$$\vec{\omega} \quad \boxed{} \boxed{} \boxed{} \boxed{} \boxed{} \dots \boxed{} \boxed{} \boxed{}$$

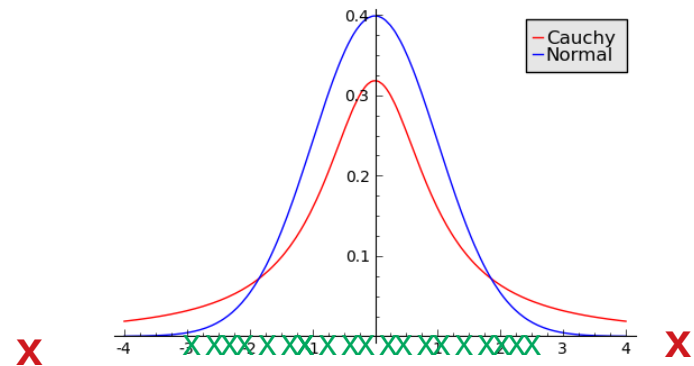
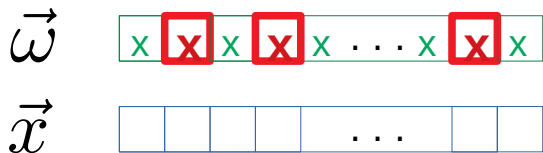
$$\vec{x} \quad \boxed{} \boxed{} \boxed{} \boxed{} \boxed{} \dots \boxed{} \boxed{} \boxed{}$$



Sparse Gaussian Kernel

- Laplacian Kernel \leftrightarrow Cauchy density \rightarrow Fat tail
- Fat tail \rightarrow extreme events occur

$$\hat{\phi}_m(\mathbf{x}) = \sqrt{\frac{2}{\hat{D}}} \cos(\vec{\omega}_m^T \mathbf{x} + b_m)$$



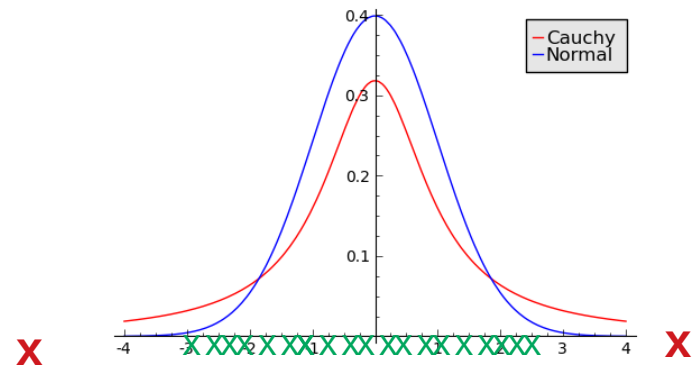
Sparse Gaussian Kernel

- Laplacian Kernel \leftrightarrow Cauchy density \rightarrow Fat tail
- Fat tail \rightarrow extreme events occur \rightarrow Implicit sparsity

$$\hat{\phi}_m(\mathbf{x}) = \sqrt{\frac{2}{\hat{D}}} \cos(\vec{\omega}_m^T \mathbf{x} + b_m)$$

$$\vec{\omega} \quad \begin{array}{|c|c|c|c|c|c|c|} \hline 0 & \boxed{\times} & 0 & \boxed{\times} & 0 & \dots & 0 & \boxed{\times} & 0 \\ \hline \end{array}$$

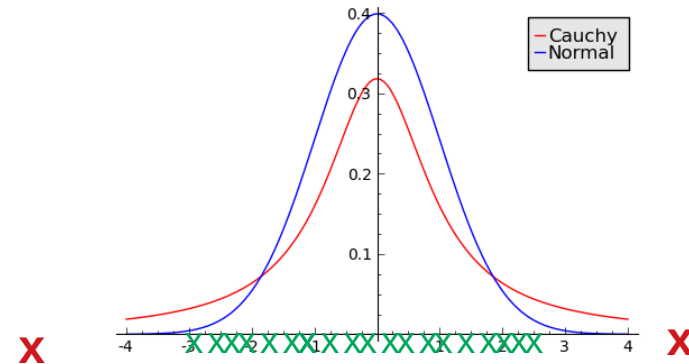
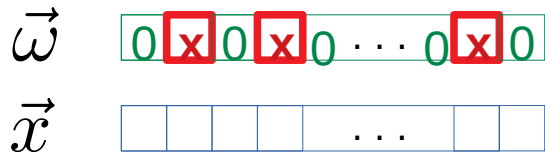
$$\vec{x} \quad \begin{array}{|c|c|c|c|c|c|c|} \hline & & & & & \dots & & & \\ \hline \end{array}$$



Sparse Gaussian Kernel

- Laplacian Kernel \leftrightarrow Cauchy density \rightarrow Fat tail
- Fat tail \rightarrow extreme events occur \rightarrow Implicit sparsity
- Explicitly impose sparsity
 - Draw k samples from $\{1, 2, \dots, d\}$, set rest indices to zero

$$\hat{\phi}_m(\mathbf{x}) = \sqrt{\frac{2}{\hat{D}}} \cos(\vec{\omega}_m^T \mathbf{x} + b_m)$$



CE as Early Stopping Criterion

- CE doesn't perfectly correlate with TER
 - e.g. DNNs return better TER than kernel models but worse CE

Cross
Entropy

Token
Error Rate



CE as Early Stopping Criterion

- CE doesn't perfectly correlate with TER
 - e.g. DNNs return better TER than kernel models but worse CE
- Better proxies for TER → better training

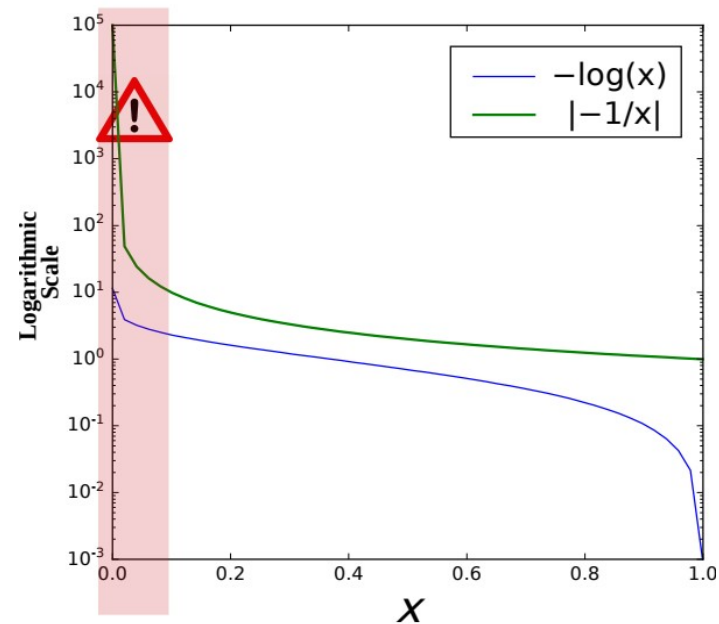


CE as Early Stopping Criterion

- CE doesn't perfectly correlate with TER
 - e.g. DNNs return better TER than kernel models but worse CE
- Better proxies for TER → better training
- One point to look at
 - CE over-penalise very incorrect classification

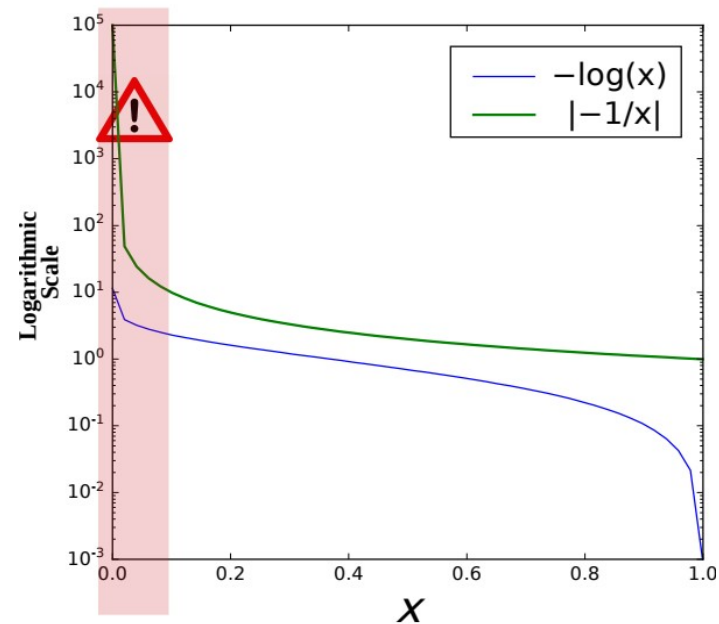
CE as Early Stopping Criterion

- CE doesn't perfectly correlate with TER
 - e.g. DNNs return better TER than kernel models but worse CE
- Better proxies for TER → better training
- One point to look at
 - CE over-penalise very incorrect classification
 - Miss is more costly than False Alarm



CE as Early Stopping Criterion

- CE doesn't perfectly correlate with TER
 - e.g. DNNs return better TER than kernel models but worse CE
- Better proxies for TER → better training
- One point to look at
 - CE over-penalise very incorrect classification
 - Example → Incorrect labels

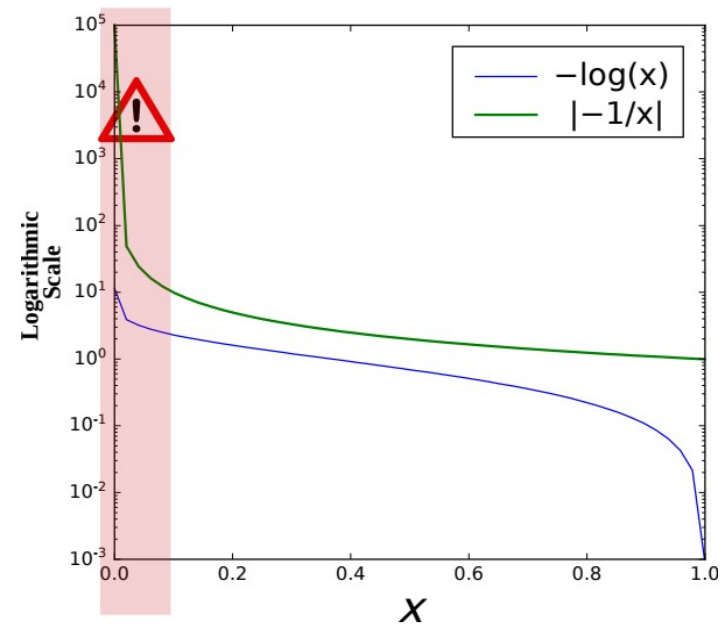


Proposed Early Stopping Criteria

Entropy
Regularised
Log Loss

$$ERLL = CE + \beta ENT$$

$$= -\frac{1}{N} \sum_{i=1}^N \sum_{y=1}^C [\mathbb{I}(y = y_i) + \beta p(y|x_i)] \log(p(y|x_i))$$



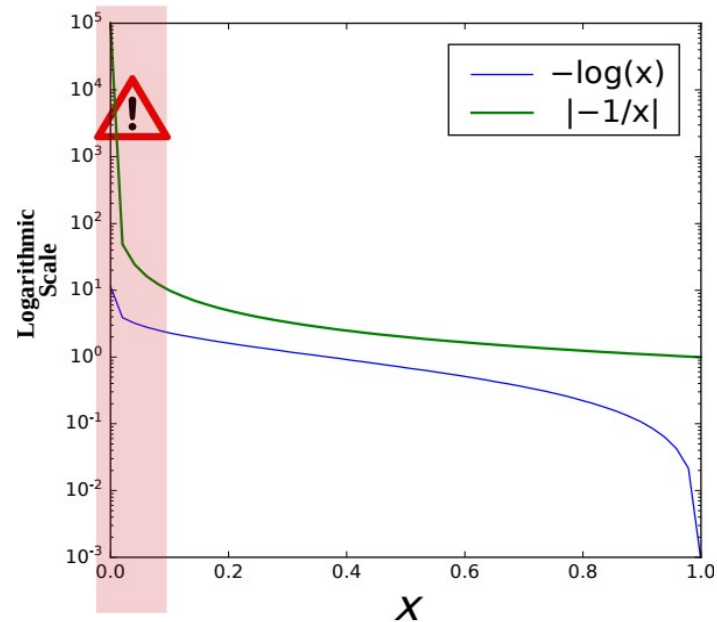
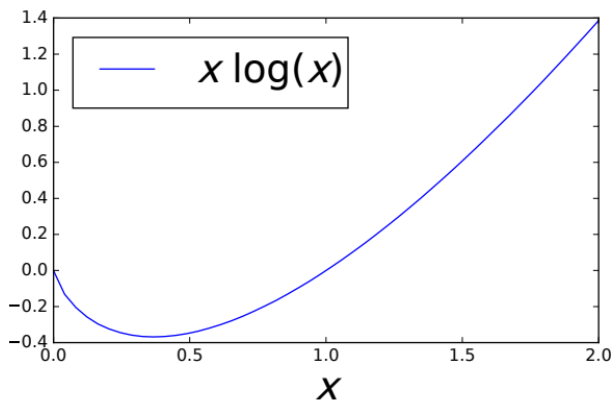
Proposed Early Stopping Criteria

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Regularised
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$$ERLL = CE + \beta ENT$$

$$= -\frac{1}{N} \sum_{i=1}^N \sum_{y=1}^C [\mathbb{I}(y = y_i) + \beta p(y|x_i)] \log(p(y|x_i))$$

Avoids over-penalisation
when $p(y|x_i) \rightarrow 0$



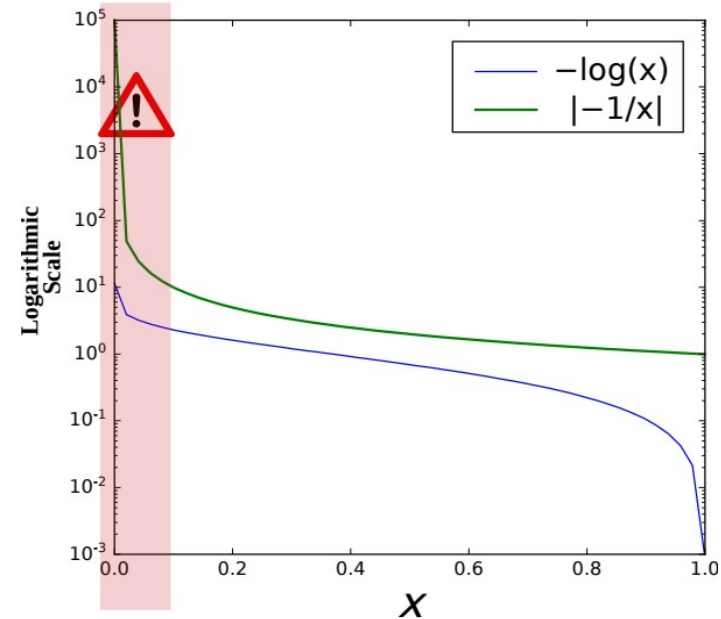
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$$\text{Capped Log Loss} = -\frac{1}{N} \sum_{i=1}^N \log(p(y_i|x_i) + \lambda)$$



Proposed Early Stopping Criteria

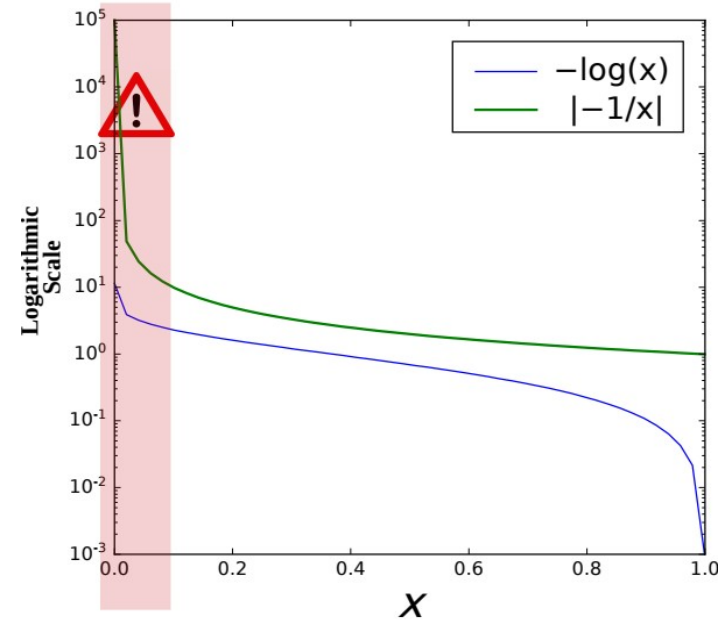
Entropy
Regularised
Log Loss

$$ERLL = CE + \beta ENT$$

$$= -\frac{1}{N} \sum_{i=1}^N \sum_{y=1}^C [\mathbb{I}(y = y_i) + \beta p(y|x_i)] \log(p(y|x_i))$$

$$\text{Capped Log Loss} = -\frac{1}{N} \sum_{i=1}^N \log(p(y_i|x_i) + \lambda)$$

$$\text{Top-k Log Loss} = -\frac{1}{k} \sum_{i=1}^k \log(p(y_i|\mathbf{x}_i))$$



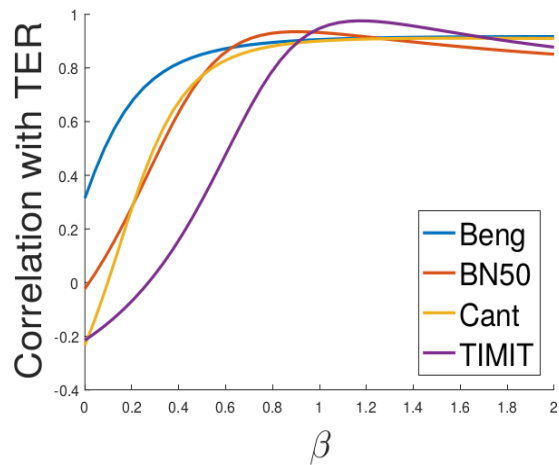
Experimental Results

Experimental Setup

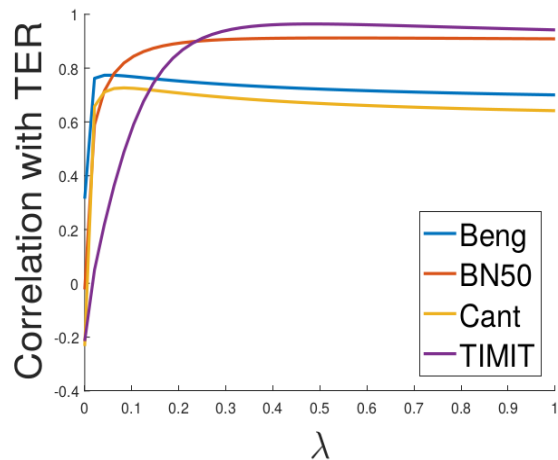
- Initialisation → Glorot and Bengio (2010)
 - Biases: zero, Weights: random uniform (n_j : #nodes in layer j)
- DNN architecture: 4 hidden layers (#nodes: 1k → 4k), tanh activation
- Training: SGD, mini-batch size: 250, learning rate annealing (halve it at the end of epoch if $\Delta\text{CE}\{\text{Heldout}\} < 1\%$)
- Each test set divided into training set, held-out (hyper-parameter adjustment), dev set (LMSF and WIP adjustment) and test set (no speaker overlap between sets)
- Decoding → IBM'S Attila speech recognition toolkit
- Feature extraction:
 - 25 ms, 10 ms [TIMIT 5 ms], 13-dim PLP
 - speaker-based MVN, splice 9 frames → LDA → 40D → STC transform
 - Final feature: 360 ($4 \times 2 + 1 \times 40$) [TIMIT: $440 \times 5 + 1 \times 40$]
- #Classes: context-dependent HMM state-clustered quinphones
 - Bengali and Cantonese = 1k, BN = 5k
 - TIMIT = 147 = 3×49 ↔ beginning, middle and end of 49 phonemes

$$\mathcal{U}[-b, b] \leftarrow b = \frac{\sqrt{6}}{\sqrt{n_j + n_{j+1}}}$$

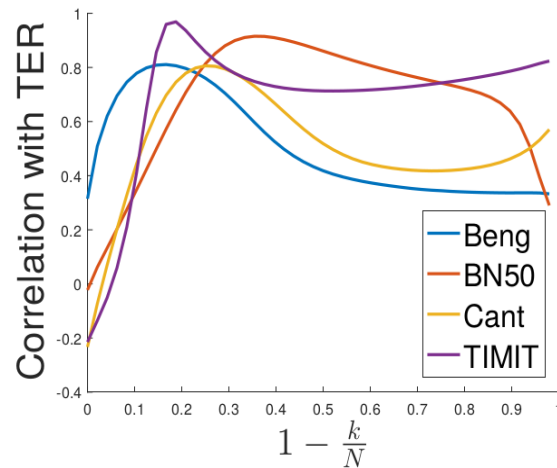
Correlation with TER



ERLL

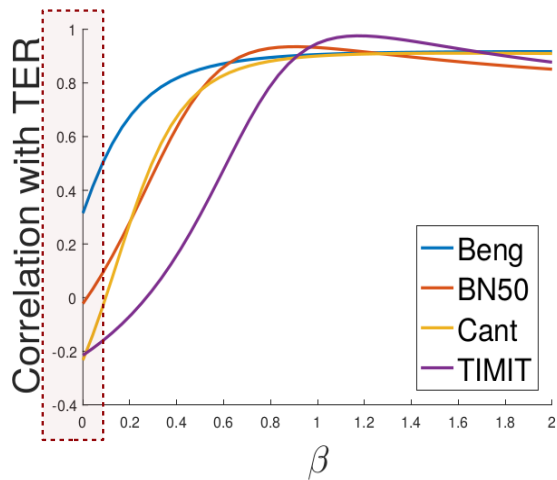


Capped log loss

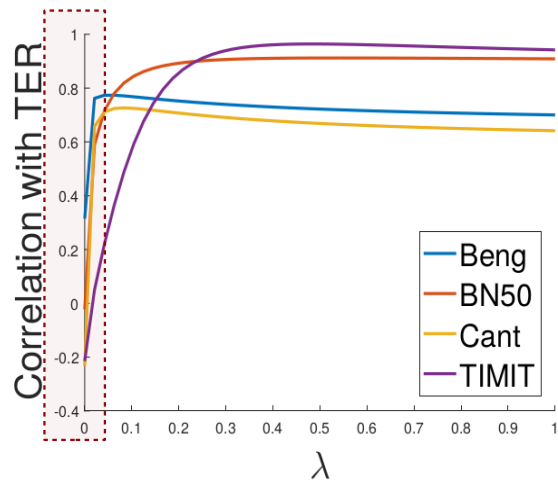


Top-k

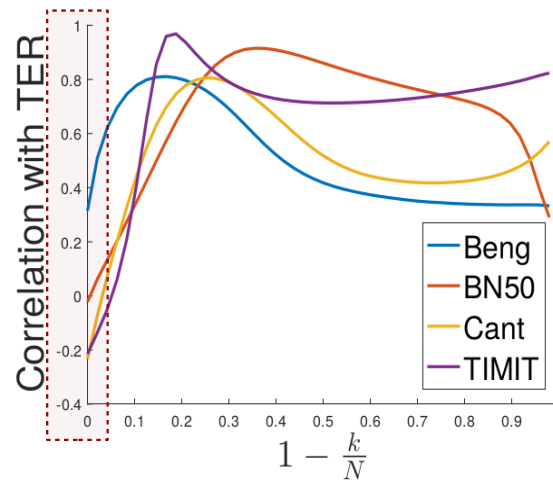
Correlation with TER



ERLL



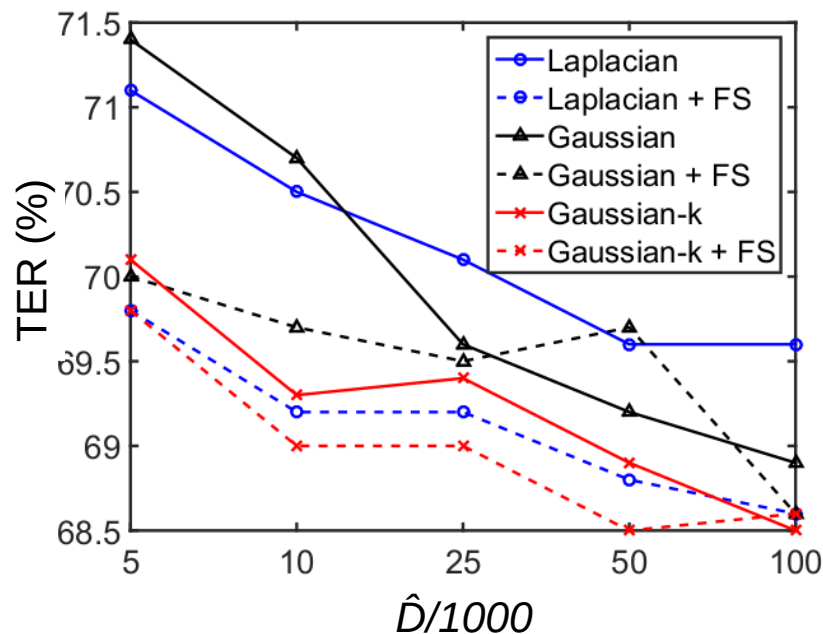
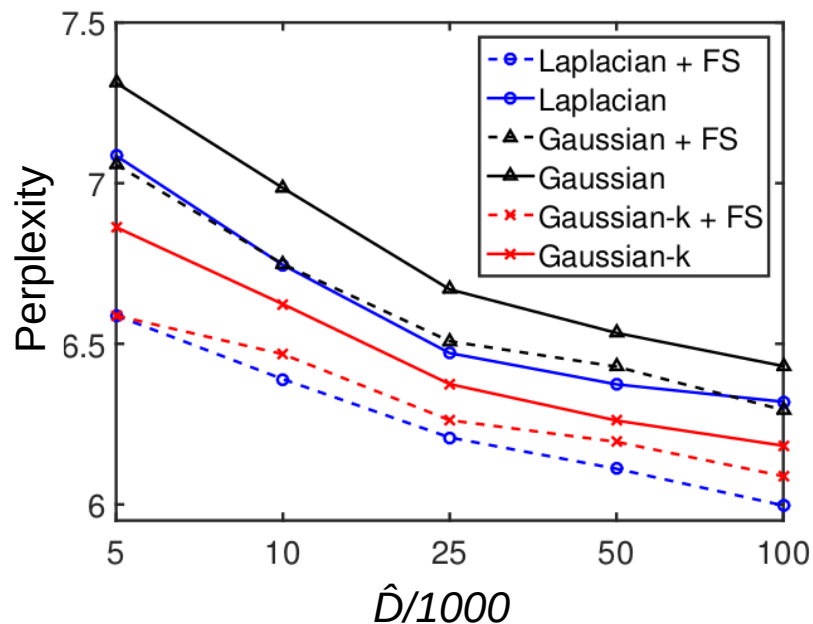
Capped log loss



Top-k

Cross entropy and TER correlation
 \rightarrow metric parameter $\{\beta, \lambda, \kappa\} \rightarrow 0$

Effects of Kernel Type and FS

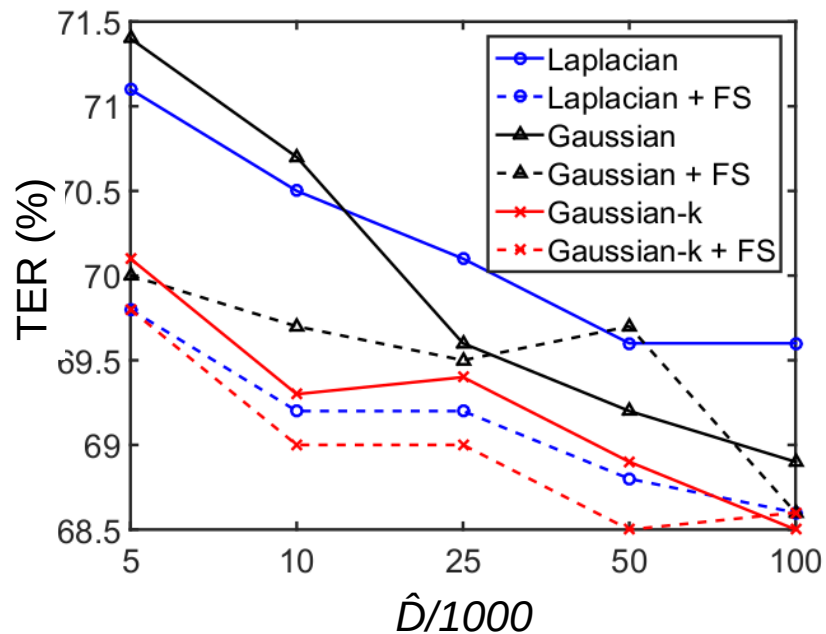
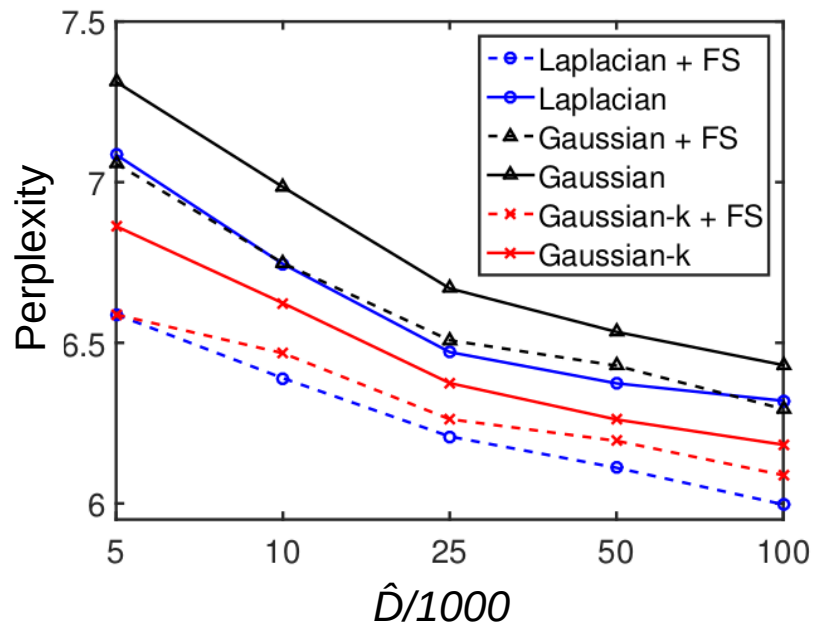


$$Perplexity = \exp\left(-\frac{1}{M} \sum_{m=1}^M \log(p(y_m|x_m))\right)$$

-- M: size of the held-out set

E. Loweimi

Effects of Kernel Type and FS



$$Perplexity = \exp\left(-\frac{1}{M} \sum_{m=1}^M \log(p(y_m|x_m))\right)$$

-- M: size of the held-out set

E. Loweimi

Better than
 -- Gaussian-k > Laplacian > Gaussian
 -- FS helps

Experimental Results (TER)

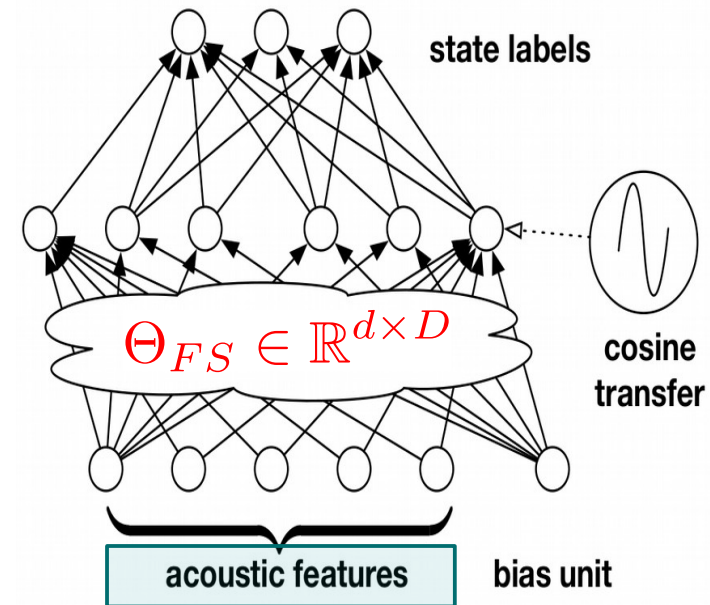
Dataset	Method	Perplexity	Collapsed	TER
Cant.	DNN	6.127	4.316	67.3%
	Lap+FS	5.997	4.176	68.6%
Beng.	DNN	3.616	3.256	71.3%
	Lap+FS	3.678	3.233	72.7%

		Test TER (DNN)	Test TER (Kernel)
TIMIT	<i>Huang et al</i>	20.5	21.3
	Lap+FS	20.5	20.4

- **FS**: proposed feature selection
- **Lap**: Laplace kernel
- **Collapsed**: treat all silence states as one

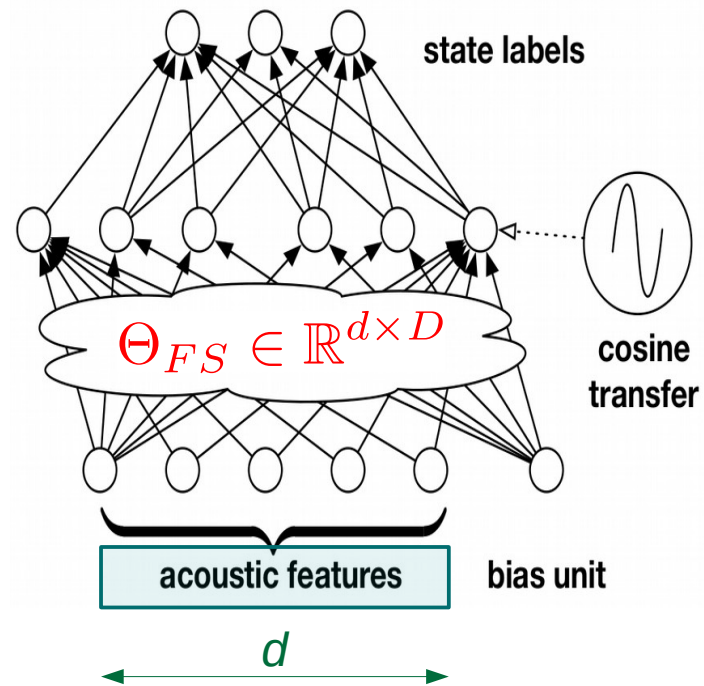
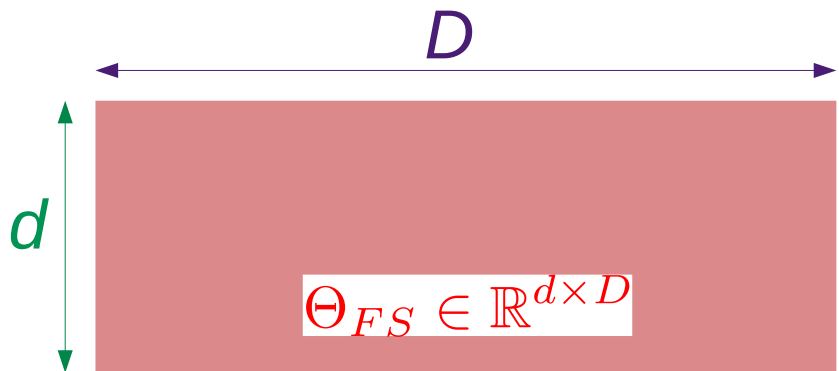
Relative Weight of Input Features in Random Matrix

$$R_i = \frac{\sum_{j=1}^D |\Theta_{FS}[i, j]|}{\sum_i \sum_j |\Theta_{FS}[i, j]|}$$



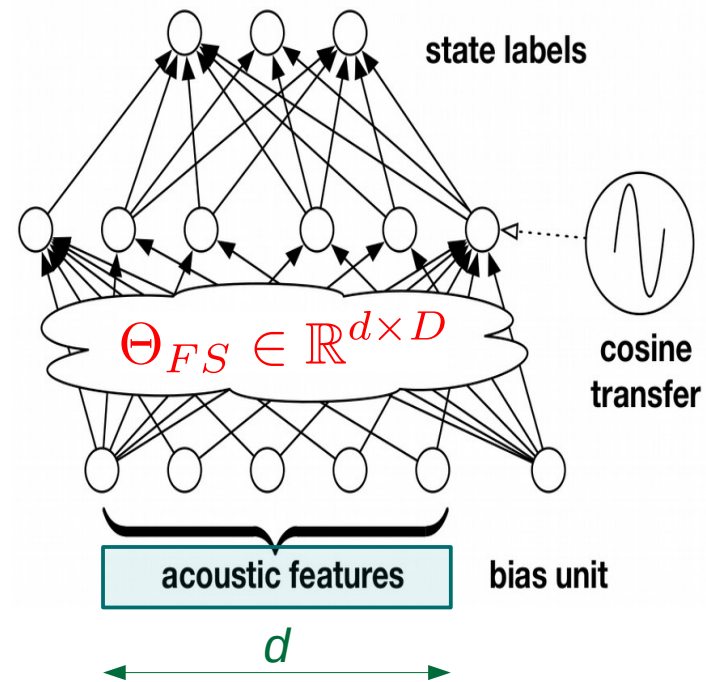
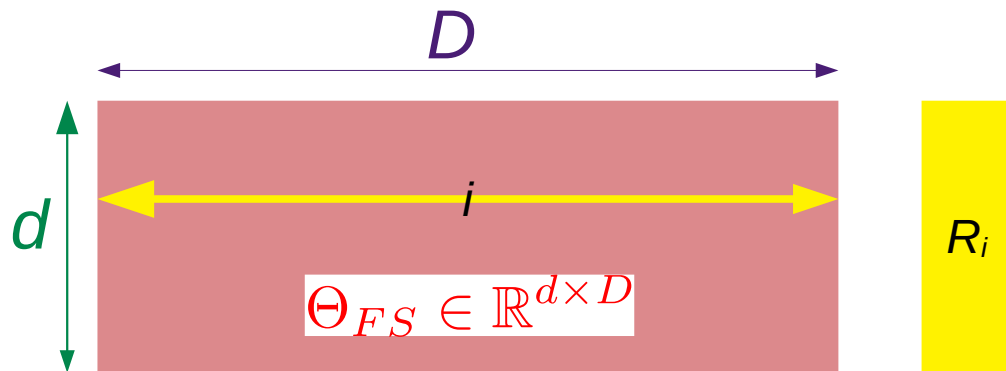
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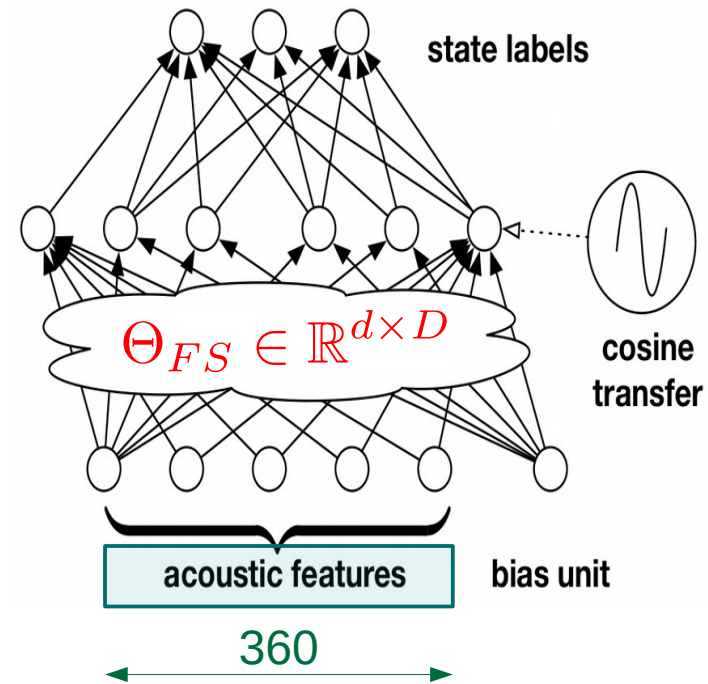
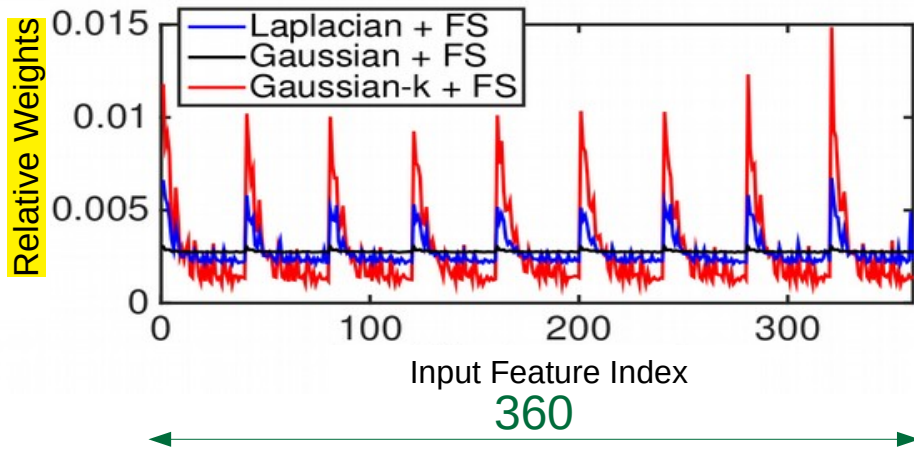
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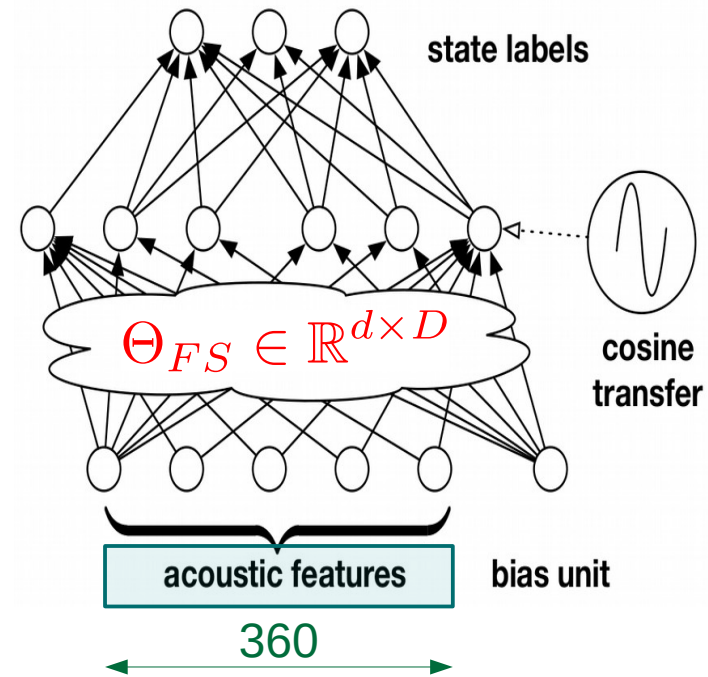
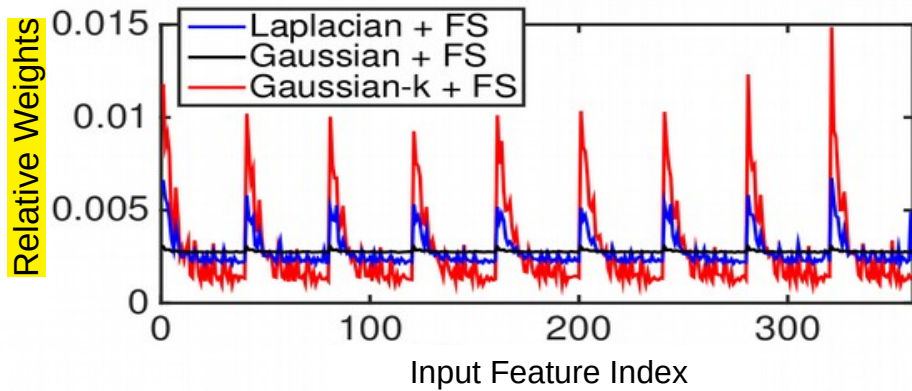
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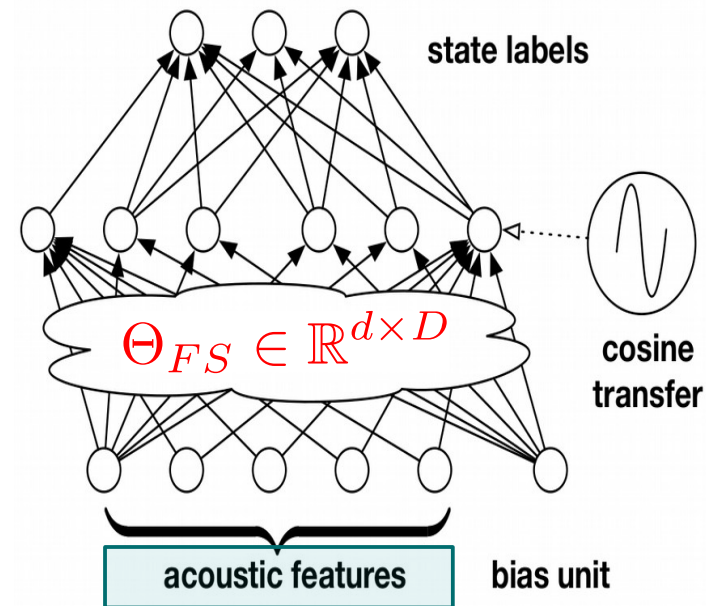
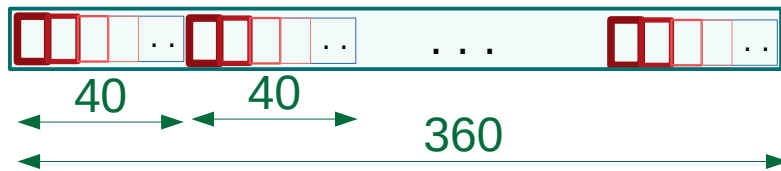
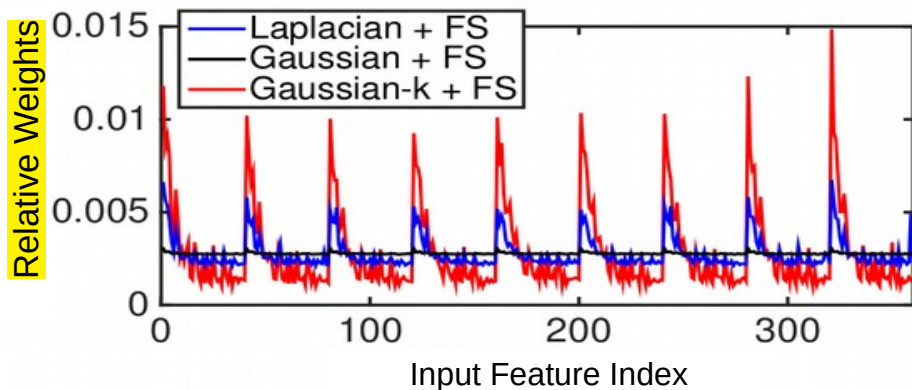
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Relative Weight of Input Features in Random Matrix

$$R_i = \frac{\sum_{j=1}^D |\Theta_{FS}[i, j]|}{\sum_i \sum_j |\Theta_{FS}[i, j]|}$$



LDA **ranks** its axes, like PCA

Wrap-up

- Kernel machines
 - ADVANTAGES: handles non-linear data, interpretable, learning guarantees
 - DISADVANTAGE: Do not scale well
 - SOLUTIONS: Approximate kernel matrix or kernel function
- Novelties
 - Scale-up kernel methods to LVCSR level + comparable results with DNN
 - Random feature selection (0.2 → 1.6 WER ↓)
 - Frame-level metrics (0 → 0.7 WER ↓)
 - Linear bottleneck (0.9 → 2.4 WER ↓)

That's it!

- Thanks for your attention
- Q & A



Appendices

- Volume/Surface of Hyper-Sphere
- Dataset
- Kernel Results
- DNN Results
- Nyström vs Random Fourier Features

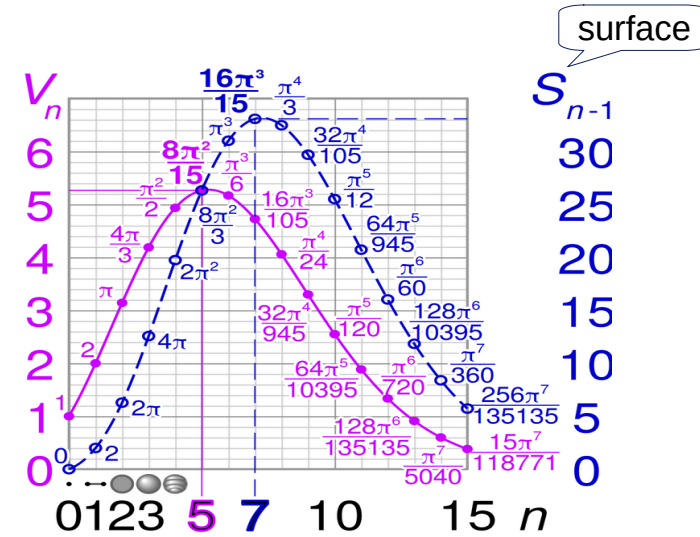


Volume of Hypersphere (n-ball)

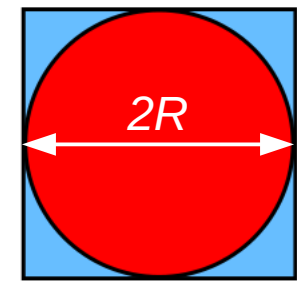
Volume Radius

$$V_n(R) = \frac{\pi^{\frac{n}{2}}}{\Gamma(\frac{n}{2} + 1)} R^n$$

dimension Gamma function (factorial)
Growth faster than exponential



$$\lim_{n \rightarrow \infty} \frac{\text{Volume of hypersphere in } \mathbb{R}^n}{\text{Volume of hypercube in } \mathbb{R}^n} = \lim_{n \rightarrow \infty} \frac{\frac{\pi^{\frac{n}{2}}}{\Gamma(\frac{n}{2} + 1)} R^n}{(2R)^n} = \lim_{n \rightarrow \infty} \frac{\pi^{\frac{n}{2}}}{2^n \Gamma(\frac{n}{2} + 1)} = 0$$



$n \rightarrow \infty$
Red $\rightarrow 0$

Experimental Setup – Dataset/TER

Dataset	Train	Heldout	Dev	Test	# Features	# Classes
Beng.	21 hr (7.7M)	2.8 hr (1.0M)	20 hr (7.1M)	5 hr (1.7M)	360	1000
BN-50	45 hr (16M)	5 hr (1.8M)	2 hr (0.7M)	2.5 hr (0.9M)	360	5000
Cant.	21 hr (7.5M)	2.5 hr (0.9M)	20 hr (7.2M)	5 hr (1.8M)	360	1000
TIMIT	3.2 hr (2.3M)	0.3 hr (0.2M)	0.15 hr (0.1M)	0.15 hr (0.1M)	440	147

- Performance Measure → Token Error Rate (TER)
 - WER for Bengali and BN-50
 - CER (character error rate) for Cantonese
 - PER (phone error rate) for TIMIT

Experimental Results -- Kernel

	Laplacian				Gaussian				Sparse Gaussian			
	NT	B	R	BR	NT	B	R	BR	NT	B	R	BR
Beng.	74.5	72.1	74.5	71.4	72.6	72.0	72.6	71.8	73.0	71.5	73.0	70.9
+FS	72.9	71.1	72.8	70.4	74.1	71.4	74.2	70.3	72.9	71.2	72.8	70.7
BN-50	N/A	17.9	N/A	17.7	N/A	17.3	N/A	17.1	N/A	17.3	N/A	17.0
+FS	N/A	17.1	N/A	16.7	N/A	17.5	N/A	17.0	N/A	17.1	N/A	16.7
Cant.	69.9	68.2	69.2	67.4	70.2	67.6	70.0	67.1	68.6	67.5	68.1	67.1
+FS	68.4	67.5	68.5	66.7	69.9	67.7	69.8	66.9	68.6	67.4	68.5	66.8
TIMIT	20.6	19.2	20.4	18.9	19.8	18.9	19.6	18.6	19.9	18.8	19.6	18.4
+FS	19.5	18.6	19.3	18.4	19.5	18.6	19.4	18.4	19.3	18.4	19.1	18.2

-- NT: No Trick
 -- B: linear Bottleneck

-- R: ERLI
 -- BR: using B & R

Experimental Results -- DNN

#nodes hidden layer	1000				2000				4000			
	NT	B	R	BR	NT	B	R	BR	NT	B	R	BR
Beng.	72.3	71.6	71.7	70.9	71.5	71.1	70.7	70.3	71.1	70.6	70.5	70.2
BN-50	18.0	17.3	17.8	17.1	17.4	16.7	17.1	16.4	16.8	16.7	16.7	16.5
Cant.	68.4	68.1	67.9	67.5	67.7	67.7	67.2	67.1	67.7	67.1	67.2	67.2
TIMIT	19.5	19.3	19.4	19.2	19.0	18.9	19.2	19.2	18.6	18.6	18.7	18.9

- #hidden-layers: 4
- NT: No Trick
- B: linear Bottleneck
- R: Entorpy Regularised Log Loss
- BR: using both B & R

Nyström vs Random Fourier Features

- Kernel matrix approximation
 - Nyström approximation
 - Data-dependent

- Kernel function approximation
 - Random Fourier Features
 - Data independent

- Large eigengap ($\lambda_{\max} - \lambda_{\min}$) in kernel matrix \rightarrow Difference is highlighted
 - Nyström \rightarrow lower generalisation error
 - Random Fourier method requires many sample to discover subspace spanned by top eigenvectors