# Learning Dynamic Stream Weights for Linear Dynamical Systems using Natural Evolution Strategies

ICASSP 2019

Christopher Schymura and Dorothea Kolossa

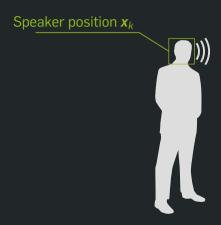
May 16th, 2019

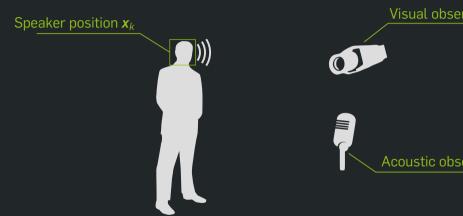


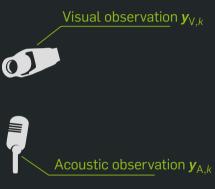


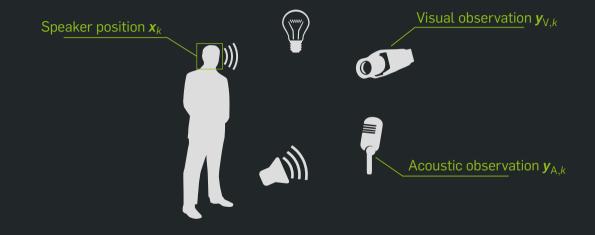


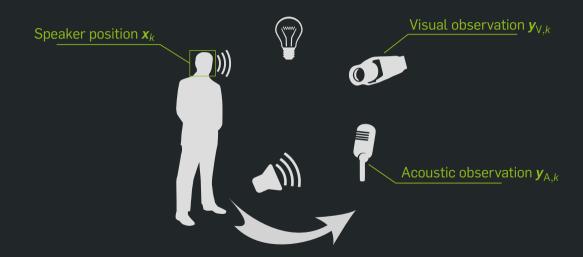








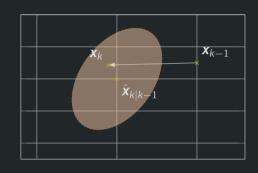




### **Prediction step**

System dynamics:

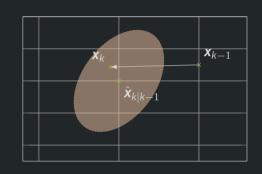
$$\mathbf{x}_k = \mathbf{A}\mathbf{x}_{k-1} + \mathbf{v}_k, \quad \mathbf{v}_k = \mathcal{N}(\mathbf{0}, \, \mathbf{Q})$$



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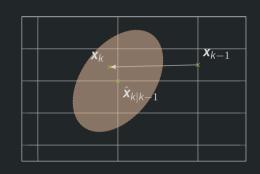


$$p(\mathbf{x}_{k} | \mathbf{Y}_{A,k-1}, \mathbf{Y}_{V,k-1}) = \int p(\mathbf{x}_{k} | \mathbf{x}_{k-1}) p(\mathbf{x}_{k-1} | \mathbf{Y}_{A,k-1}, \mathbf{Y}_{V,k-1}) d\mathbf{x}_{k-1}$$

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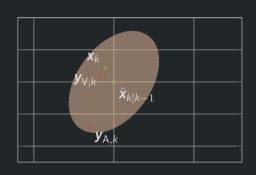
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$$p(\mathbf{x}_{k} \mid \mathbf{Y}_{A,k-1}, \ \mathbf{Y}_{V,k-1}) = \int \underbrace{p(\mathbf{x}_{k} \mid \mathbf{x}_{k-1})}_{\text{Dynamic model}} \underbrace{p(\mathbf{x}_{k-1} \mid \mathbf{Y}_{A,k-1}, \ \mathbf{Y}_{V,k-1})}_{\text{Prior}} d\mathbf{x}_{k-1}$$

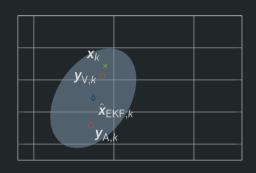
#### Observation

$$egin{aligned} oldsymbol{y}_k &= egin{bmatrix} oldsymbol{y}_{\mathsf{A},k} & oldsymbol{y}_{\mathsf{V},k} \end{bmatrix}^\mathsf{T} &= oldsymbol{C}oldsymbol{x}_k + oldsymbol{w}_k \ oldsymbol{w}_k &= \mathcal{N}(oldsymbol{0}, oldsymbol{R}), \quad oldsymbol{R} &= egin{bmatrix} oldsymbol{R}_{\mathsf{A}\mathsf{A}} & oldsymbol{R}_{\mathsf{A}\mathsf{V}} \ oldsymbol{R}_{\mathsf{V}\mathsf{A}} & oldsymbol{R}_{\mathsf{V}\mathsf{V}} \end{bmatrix} \end{aligned}$$



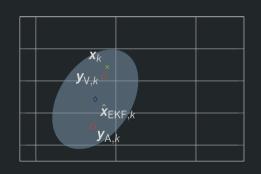
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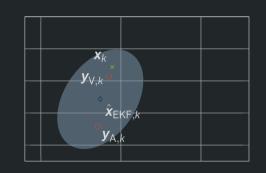
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$$p(\mathbf{x}_k \mid \mathbf{Y}_{A,k}, \mathbf{Y}_{V,k}) \propto p(\mathbf{x}_k \mid \mathbf{Y}_{A,k-1}, \mathbf{Y}_{V,k-1}) p(\mathbf{y}_{A,k}, \mathbf{y}_{V,k} \mid \mathbf{x}_k)$$

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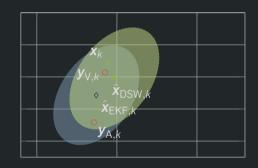
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### Update step (Kalman filter with dynamic stream weights<sup>1</sup>)

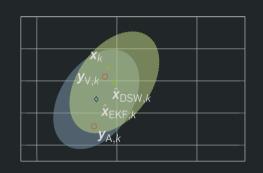
$$\begin{aligned} & \textbf{\textit{y}}_{\text{A},k} = \textbf{\textit{C}}_{\text{A}} \textbf{\textit{x}}_k + \textbf{\textit{w}}_{\text{A},k}, & \textbf{\textit{w}}_{\text{A},k} = \mathcal{N}(\textbf{0}, \textbf{\textit{R}}_{\text{AA}}) \\ & \textbf{\textit{y}}_{\text{V},k} = \textbf{\textit{C}}_{\text{V}} \textbf{\textit{x}}_k + \textbf{\textit{w}}_{\text{V},k}, & \textbf{\textit{w}}_{\text{V},k} = \mathcal{N}(\textbf{0}, \textbf{\textit{R}}_{\text{VV}}) \end{aligned}$$



<sup>1</sup>C. Schymura, T. Isenberg, D. Kolossa: Extending Linear Dynamical Systems with Dynamic Stream Weights for Audiovisual Speaker Localization, 2018

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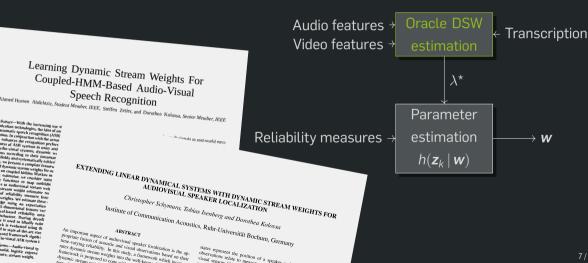
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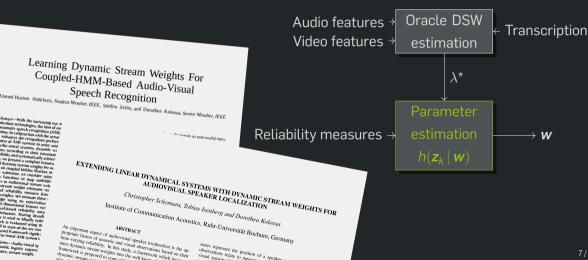
$$p(\mathbf{x}_k \mid \mathbf{Y}_{A,k}, \ \mathbf{Y}_{V,k}) \propto p(\mathbf{x}_k \mid \mathbf{Y}_{A,k-1}, \ \mathbf{Y}_{V,k-1}) \underbrace{p(\mathbf{y}_{A,k} \mid \mathbf{x}_k)^{\lambda_k}}_{\text{Acoustic model}} \underbrace{p(\mathbf{y}_{V,k} \mid \mathbf{x}_k)^{1-\lambda_k}}_{\text{Visual model}}$$

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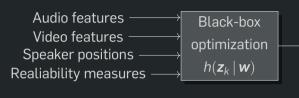
### Standard approach: Supervised training with oracle dynamic stream weights



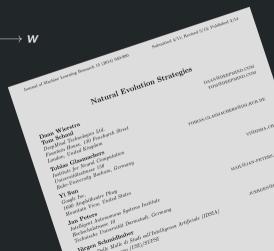
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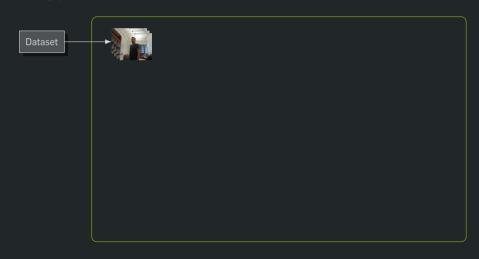


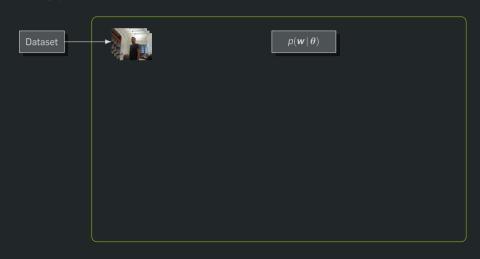
### Proposed approach: Training with natural evolution strategies

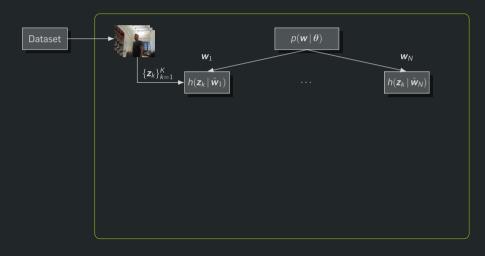


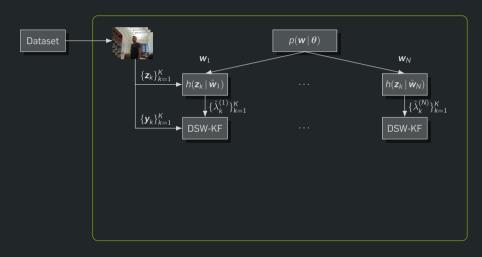
- ► No oracle information required.
- Flexible choice of loss/fitness function.

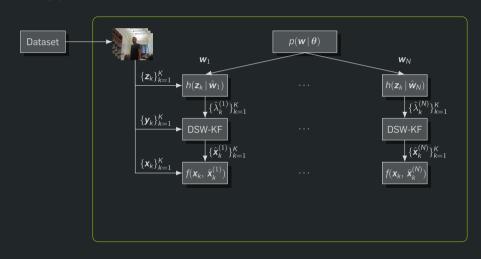


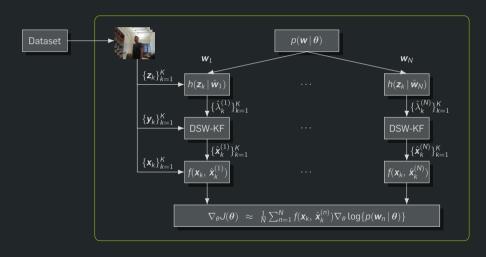


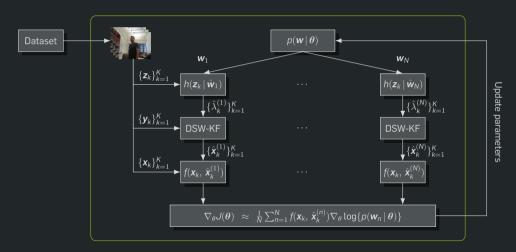












#### **Implementation**

► Reliability measures: instantaneous estimated a-priori SNR, acoustic and visual observation log-likelihoods<sup>2</sup>.

<sup>&</sup>lt;sup>2</sup> A. H. Abdelaziz, S. Zeiler, D. Kolossa: Learning Dynamic Stream Weights for Coupled-HMM-Based Audio-Visual Speech Recognition, 2015

#### **Implementation**

- ► Reliability measures: instantaneous estimated a-priori SNR, acoustic and visual observation log-likelihoods<sup>2</sup>.
- Evaluation of two different DSW prediction models: logistic function and fully-connected feed-forward neural network.

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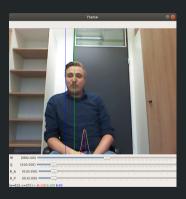
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- Fitness function allowing direct optimization of instantaneous localization error:

$$f(\mathbf{w}) = -\frac{1}{M} \sum_{m=1}^{M} \frac{1}{K_m} \sum_{k=1}^{K_m} \left( \phi_k^{(m)} - \hat{\phi}_k^{(m)}(\mathbf{w}) \right)^2$$

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### **Experimental setup**

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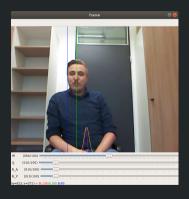


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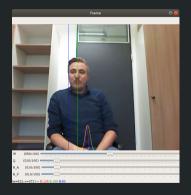


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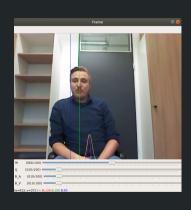


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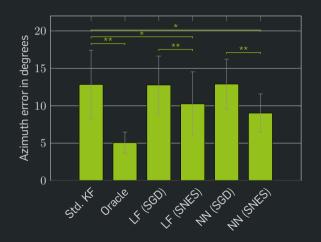
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- Baseline: Stream weight prediction models trained on oracle DSWs with SGD (same architecture)



3 Nadiri et al.: Localization of multiple speakers under high reverberation using a spherical microphone array and the direct-path dominance test. 2014

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#### Results



Statistical significance: \* for p < 0.05 and \*\* for p < 0.01

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Thank you for your attention!