# Learning Dynamic Stream Weights for Linear Dynamical Systems using Natural Evolution Strategies ICASSP 2019

Christopher Schymura and Dorothea Kolossa

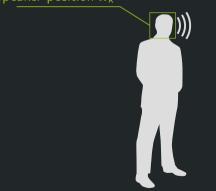
May 16th, 2019

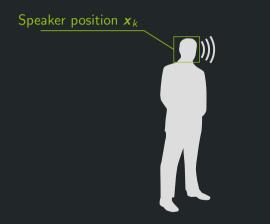




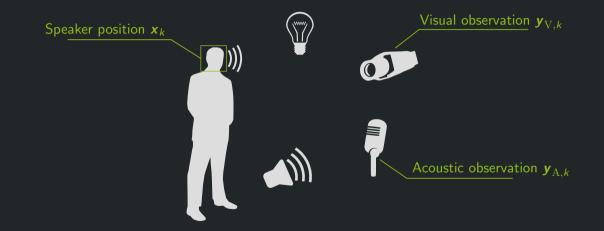


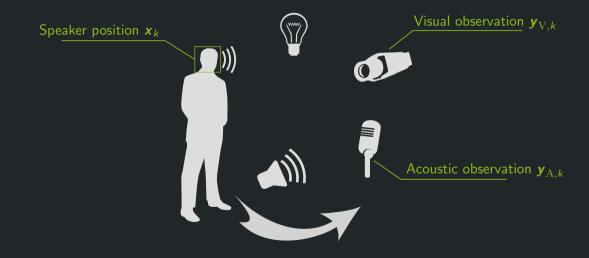
Speaker position  $\boldsymbol{x}_k$ 





Visual observation  $y_{V,k}$  $\bigcirc$ Acoustic observation  $\boldsymbol{y}_{\mathrm{A},k}$ 

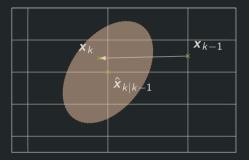




**Prediction step** 

System dynamics:

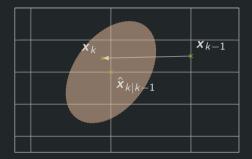
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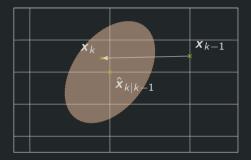


$$p(x_k \mid Y_{\mathrm{A},k-1}, \; Y_{\mathrm{V},k-1}) = \int p(x_k \mid x_{k-1}) \; p(x_{k-1} \mid Y_{\mathrm{A},k-1}, \; Y_{\mathrm{V},k-1}) \; dx_{k-1}$$

**Prediction step** 

System dynamics:

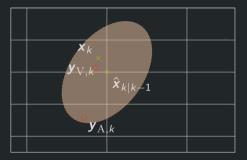
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$$p(\boldsymbol{x}_{k} \mid \boldsymbol{Y}_{\mathrm{A},k-1}, \ \boldsymbol{Y}_{\mathrm{V},k-1}) = \int \underbrace{p(\boldsymbol{x}_{k} \mid \boldsymbol{x}_{k-1})}_{\text{Dynamic model}} \underbrace{p(\boldsymbol{x}_{k-1} \mid \boldsymbol{Y}_{\mathrm{A},k-1},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

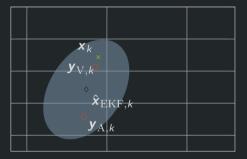
#### Observation

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#### Update step (standard Kalman filter)

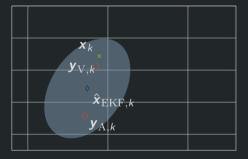
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#### Update step (standard Kalman filter)

Observation model:

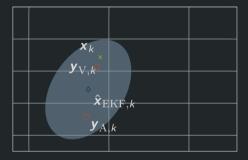
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 $p(\boldsymbol{x}_k \mid \boldsymbol{Y}_{\mathrm{A},k}, \; \boldsymbol{Y}_{\mathrm{V},k}) \propto p(\boldsymbol{x}_k \mid \boldsymbol{Y}_{\mathrm{A},k-1}, \; \boldsymbol{Y}_{\mathrm{V},k-1}) \, p(\boldsymbol{y}_{\mathrm{A},k}, \; \boldsymbol{y}_{\mathrm{V},k}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

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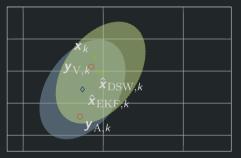
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Update step (Kalman filter with dynamic stream weights<sup>1</sup>)

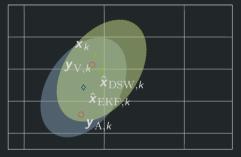
$$egin{aligned} & m{y}_{\mathrm{A},k} = m{\mathcal{C}}_{\mathrm{A}}m{x}_k + m{w}_{\mathrm{A},k}, & m{w}_{\mathrm{A},k} = \mathcal{N}(m{0},\,m{R}_{\mathrm{AA}}) \ & m{y}_{\mathrm{V},k} = m{\mathcal{C}}_{\mathrm{V}}m{x}_k + m{w}_{\mathrm{V},k}, & m{w}_{\mathrm{V},k} = \mathcal{N}(m{0},\,m{R}_{\mathrm{VV}}) \end{aligned}$$



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

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

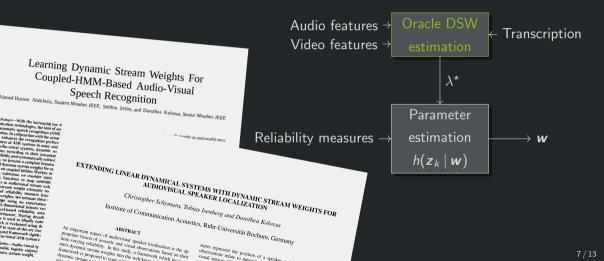
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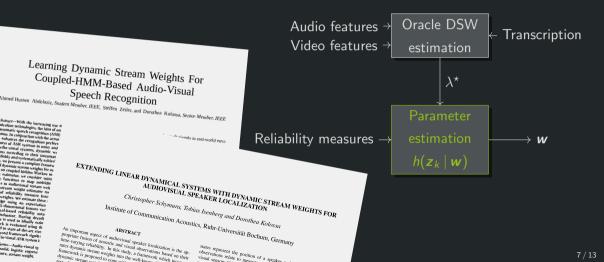
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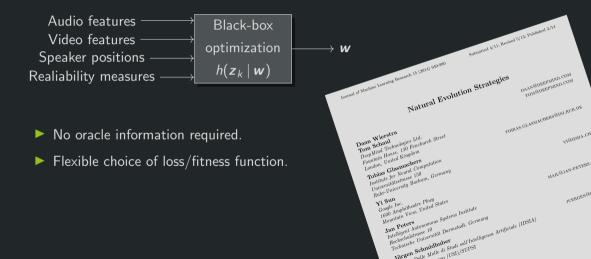
Standard approach: Supervised training with oracle dynamic stream weights

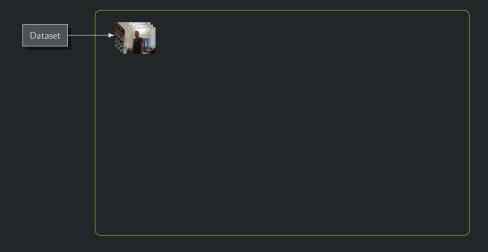


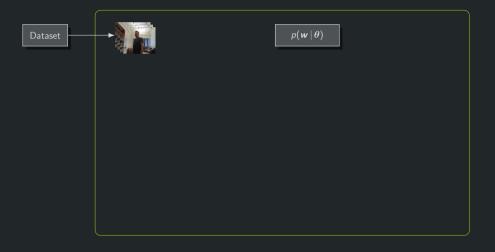
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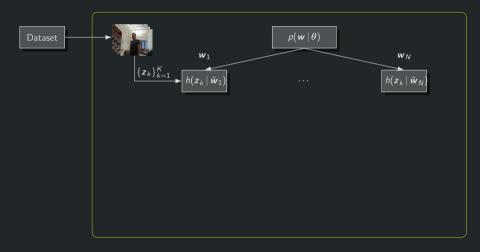


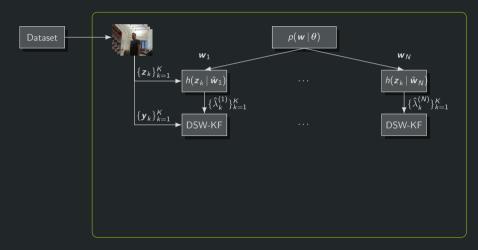
#### Proposed approach: Training with natural evolution strategies

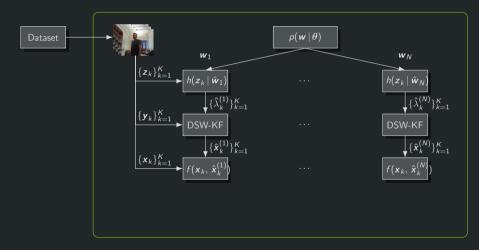


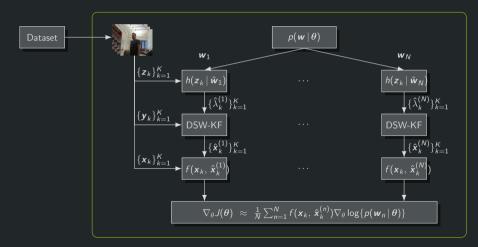


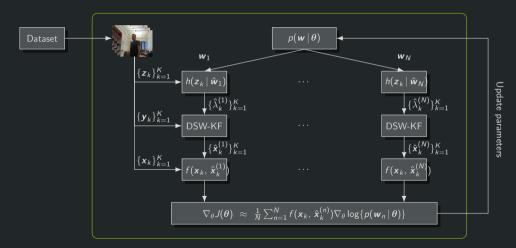












#### Implementation

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

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Separable natural evolution strategies (sNES) as optimizer:  

$$p(w | \theta) = \mathcal{N}(w | \mu_w, \operatorname{diag}(\sigma_w))$$

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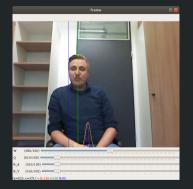
- Evaluation of two different DSW prediction models: logistic function and fully-connected feed-forward neural network.
- Separable natural evolution strategies (sNES) as optimizer:  $p(\mathbf{w} | \mathbf{\theta}) = \mathcal{N}(\mathbf{w} | \mathbf{\mu}_{\mathbf{w}}, \operatorname{diag}(\mathbf{\sigma}_{\mathbf{w}}))$
- Fitness function allowing direct optimization of instantaneous localization error:  $f(\boldsymbol{w}) = -\frac{1}{M} \sum_{m=1}^{M} \frac{1}{K_m} \sum_{k=1}^{K_m} \left( \phi_k^{(m)} - \hat{\phi}_k^{(m)}(\boldsymbol{w}) \right)^2$

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#### **Experimental setup**

 Front-end: DPD-MUSIC<sup>3</sup> for acoustic localization, Viola-Jones<sup>4</sup> algorithm for visual localization.

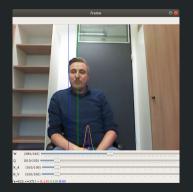


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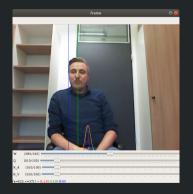
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Constant velocity dynamics model.

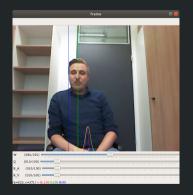


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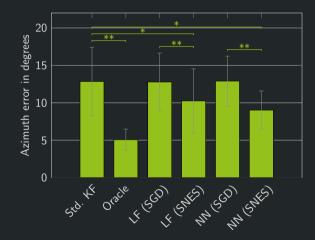
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- Baseline: Stream weight prediction models trained on oracle DSWs with SGD (same architecture)



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#### Results



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

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# **RUHR** UNIVERSITÄT RUB Thank you for your attention!