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

Christopher Schymura and Dorothea Kolossa

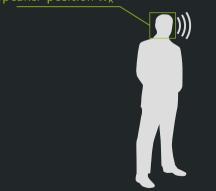
May 16th, 2019

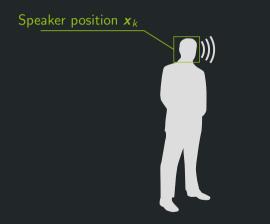




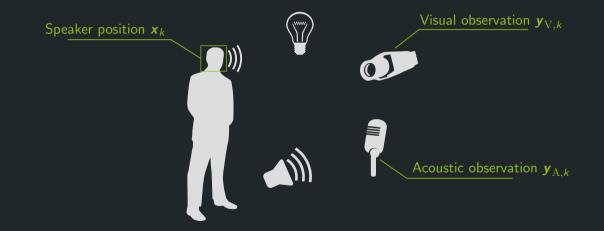


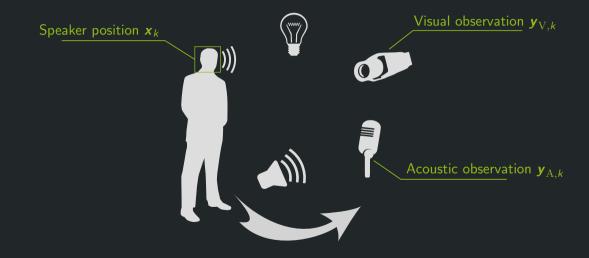
Speaker position \boldsymbol{x}_k





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

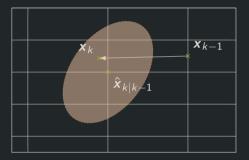




Prediction step

System dynamics:

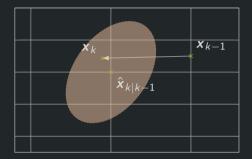
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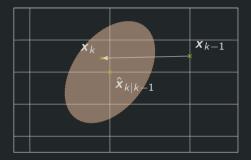


$$p(x_k \mid Y_{\mathrm{A},k-1}, \; Y_{\mathrm{V},k-1}) = \int p(x_k \mid x_{k-1}) \; p(x_{k-1} \mid Y_{\mathrm{A},k-1}, \; Y_{\mathrm{V},k-1}) \; dx_{k-1}$$

Prediction step

System dynamics:

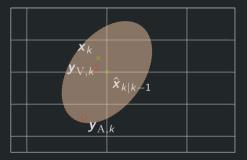
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$$p(\boldsymbol{x}_{k} \mid \boldsymbol{Y}_{\mathrm{A},k-1}, \ \boldsymbol{Y}_{\mathrm{V},k-1}) = \int \underbrace{p(\boldsymbol{x}_{k} \mid \boldsymbol{x}_{k-1})}_{\text{Dynamic model}} \underbrace{p(\boldsymbol{x}_{k-1} \mid \boldsymbol{Y}_{\mathrm{A},k-1},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

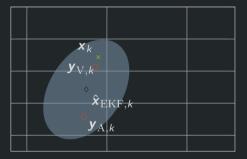
Observation

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Update step (standard Kalman filter)

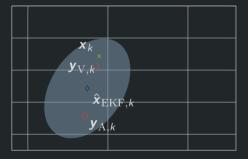
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Update step (standard Kalman filter)

Observation model:

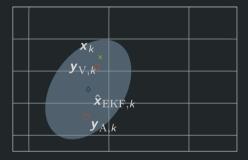
$$egin{aligned} oldsymbol{y}_k &= egin{bmatrix} oldsymbol{y}_{\mathrm{A},k} & oldsymbol{y}_{\mathrm{V},k} \end{bmatrix}^{\mathrm{T}} &= oldsymbol{C}oldsymbol{x}_k + oldsymbol{w}_k \ oldsymbol{w}_k &= \mathcal{N}(oldsymbol{0}, oldsymbol{R}), \quad oldsymbol{R} &= egin{bmatrix} oldsymbol{R}_{\mathrm{AA}}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



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

Update step (standard Kalman filter)

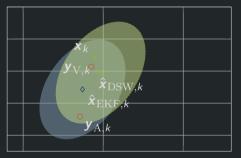
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Update step (Kalman filter with dynamic stream weights¹)

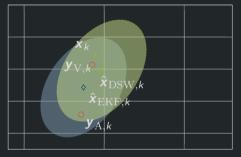
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¹C. Schymura, T. Isenberg, D. Kolossa: Extending Linear Dynamical Systems with Dynamic Stream Weights for Audiovisual Speaker

Update step (Kalman filter with dynamic stream weights¹)

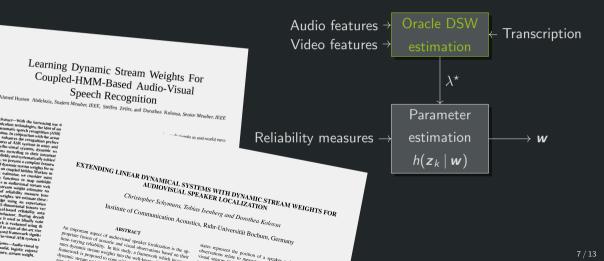
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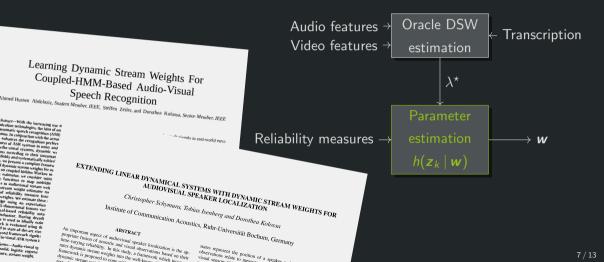
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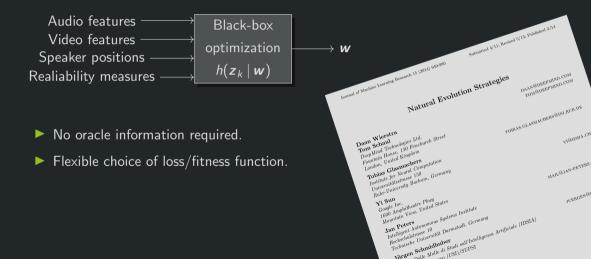
Standard approach: Supervised training with oracle dynamic stream weights

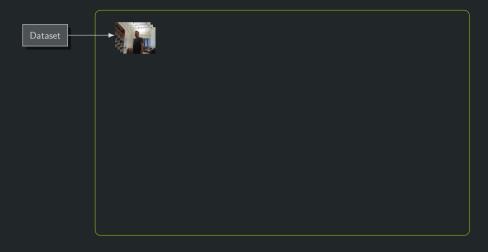


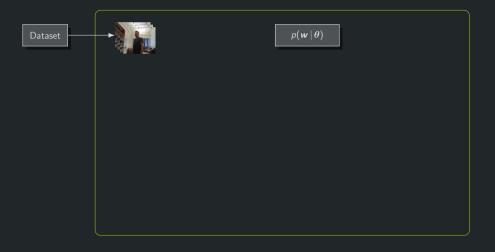
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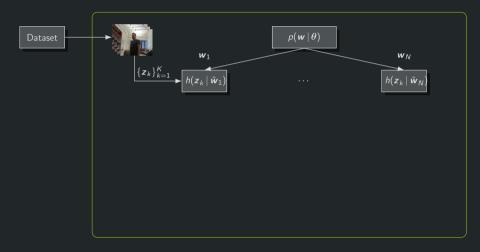


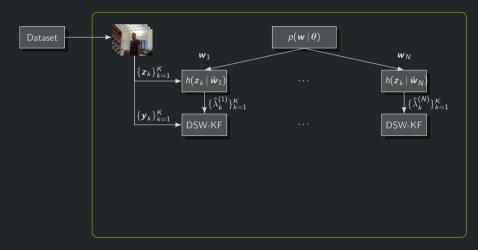
Proposed approach: Training with natural evolution strategies

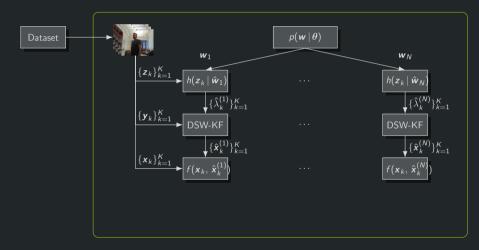


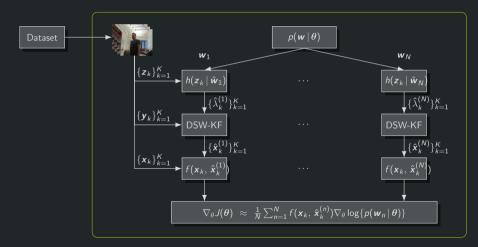


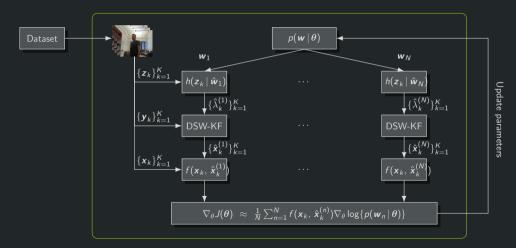












Implementation

Reliability measures: instantaneous estimated a-priori SNR, acoustic and visual observation log-likelihoods².

²A. H. Abdelaziz, S. Zeiler, D. Kolossa: Learning Dynamic Stream Weights for Coupled-HMM-Based Audio-Visual Speech Recognition, 2015

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Evaluation of two different DSW prediction models: logistic function and fully-connected feed-forward neural network.

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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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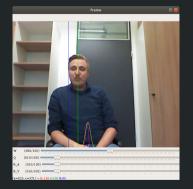
- Evaluation of two different DSW prediction models: logistic function and fully-connected feed-forward neural network.
- Separable natural evolution strategies (sNES) as optimizer: $p(\mathbf{w} | \mathbf{\theta}) = \mathcal{N}(\mathbf{w} | \mathbf{\mu}_{\mathbf{w}}, \operatorname{diag}(\mathbf{\sigma}_{\mathbf{w}}))$
- 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-MUSIC³ for acoustic localization, Viola-Jones⁴ algorithm for visual localization.

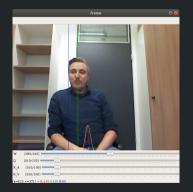


³Nadiri et al.: Localization of multiple speakers under high reverberation using a spherical microphone array and the direct-path dominance test, 2014

⁴P. Viola, M. Jones: *Rapid object detection using a boosted cascade of simple features*, 2001

Experimental setup

- Front-end: DPD-MUSIC³ for acoustic localization, Viola-Jones⁴ algorithm for visual localization.
- ▶ Dataset of audiovisual recordings in an office environment ($T_{60} \approx 350 \text{ ms}$) using the Kinect.



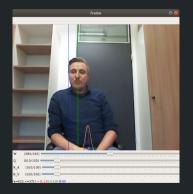
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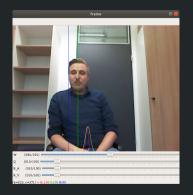


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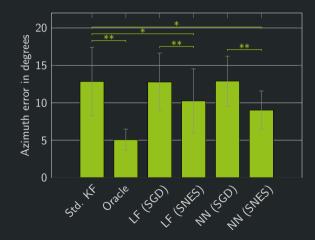
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- Baseline: Stream weight prediction models trained on oracle DSWs with SGD (same architecture)



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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!