Use of Particle Filtering and MCMC for Inference in Probabilistic Acoustic Tube Model

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- Stack the real and imaginary parts of $X_n\left(\frac{2\pi k}{r}\right)$, k = 0 to L/2, as x_n .
- Voiced part $S_n(\omega) = [V_n(\omega)H_n(\omega)] \otimes W_n(\omega)$, vectorized as s_n .
- Unvoiced part implies variance: $\sigma_{n,k}^2 = \tilde{b}_n^2 \left| H_n \left(\frac{2\pi k}{L} \right) \right|^2 + \tilde{e}_n^2$

Observation likelihood :

$$\log p(\boldsymbol{x}_n | \boldsymbol{s}_n) = \sum_{k=0}^{L-1} \left[-\frac{1}{2} \log(2\pi\sigma_{n,k}) - \frac{\left| X_n \left(\frac{2\pi k}{L} \right) - S_n \left(\frac{2\pi k}{L} \right) \right|^2}{2\sigma_{n,k}^2} \right]$$

State transition :

hase

$$p(\boldsymbol{O}_n | \boldsymbol{O}_{n-1}) = \mathcal{N}(\boldsymbol{O}_{n-1}, \Sigma_0)$$

 $p(\boldsymbol{I}_n(t) | \boldsymbol{I}_n(t-2), \boldsymbol{I}_n(t-1)) = \mathcal{N}(\lambda \boldsymbol{I}_n(t-1) + (1-\lambda)\boldsymbol{I}_n(t-2), \Sigma_I)$
Inner Loop using Taylor Expansion Assisted MCMC

Viterbi approximation : $p(\mathbf{x}_n | \mathbf{0}_n) \approx \max_{I_n} p(\mathbf{x}_n | \mathbf{0}_n, \mathbf{I}_n) = p(\mathbf{x}_n | \mathbf{0}_n, \hat{\mathbf{I}}_n) p(\hat{\mathbf{I}}_n)$ $\hat{\mathbf{I}}_n$ is picked from the samples $\{\hat{\mathbf{I}}_n^{(r)}\}_{r=1:R}$ drawn from $p(\mathbf{I}_n | \mathbf{0}_n, \mathbf{x}_n)$.



Frame-level MAP inference :
$$\hat{O}_{1:N}^{MAP} = \operatorname{argmax} p(O_{1:N} | x_{1:N})$$

0_{1:N}

Suppose that $p(O_{n-1}|x_{1:n-1})$ is approximated by : $\left\{ \boldsymbol{O}_{n-1}^{(i)}, w_{n-1}^{(i)} \right\}_{i=1:M}$

Then, APF aims to sample from

$$p(\boldsymbol{O}_n | \boldsymbol{x}_{1:n}) \propto p(\boldsymbol{x}_n | \boldsymbol{O}_{1:n}) \sum_{i=1}^{M} p\left(\boldsymbol{O}_n | \boldsymbol{O}_{n-1}^{(i)}\right) w_{n-1}^{(i)}$$

with proposal

$$q\left(\boldsymbol{O}_{n}|\boldsymbol{O}_{n-1}^{(i)},\boldsymbol{x}_{n}\right)\beta_{n}^{(i)}.$$

For n = 1, ..., N:

1. Resample
$$j_1, ..., j_M$$
 from $\{1, ..., M\}$ according to $\{\beta_n^{(i)}\}_{i=1,...,M}$
2. Propagate: Sample $\boldsymbol{O}_n^{(i)}$ from $q\left(\boldsymbol{O}_n | \boldsymbol{O}_{n-1}^{(j_i)}, \boldsymbol{x}_n\right)$
 $p(\boldsymbol{x}_n | \boldsymbol{O}_n^{(i)}) p(\boldsymbol{O}_n | \boldsymbol{O}_{n-1}^{(j_i)}) w_{n-1}^{(j_i)}$

For each frame n, we run Metropolis-Hasting algorithm :

$$\min\left\{1, \frac{p(\boldsymbol{I}_n|\boldsymbol{O}_n, \boldsymbol{x}_n)q\left(\boldsymbol{I}_n^{(r)}|\boldsymbol{I}_n, \boldsymbol{O}_n, \boldsymbol{x}_n\right)}{p\left(\boldsymbol{I}_n^{(r)}|\boldsymbol{O}_n, \boldsymbol{x}_n\right)q\left(\boldsymbol{I}_n|\boldsymbol{I}_n^{(r)}, \boldsymbol{O}_n, \boldsymbol{x}_n\right)}\right\}$$

with proposal

$$q\left(\boldsymbol{I}_{n} | \boldsymbol{I}_{n}^{(r)}, \boldsymbol{O}_{n}, \boldsymbol{x}_{n}\right) \triangleq \prod_{t} q\left(\boldsymbol{I}_{n}(t) | \boldsymbol{I}_{n}^{(r)}(1:t-1), \boldsymbol{I}_{n}^{(r)}(t+1:T), \boldsymbol{O}_{n}, \boldsymbol{x}_{n}\right)$$

We exploit 2nd-order Taylor expansion of the single-site conditional distribution

$$\ln p\left(\boldsymbol{I}_{n}(t) | \boldsymbol{I}_{n}^{(r)}(1:t-1), \boldsymbol{I}_{n}^{(r)}(t+1:T), \boldsymbol{O}_{n}, \boldsymbol{x}_{n}\right)$$

at the a prior conditional mean of $I_n(t)$

$$E\left(\boldsymbol{I}_{n}(t)|\boldsymbol{I}_{n}^{(r)}(t-2:t-1),\boldsymbol{I}_{n}^{(r)}(t+1:t+2)\right)$$

Reweight each particle $O_n^{(\nu)}$ as $w_n^{(\nu)} \propto$ $q(\boldsymbol{O}_n | \boldsymbol{O}_{n-1}^{(j_i)}, \boldsymbol{x}_n) \beta_n^{(j_i)}$

to define the single-site proposal distribution.

Experiments



Fig. 1: Comparison of the reconstructed and original spectrogram.



Fig. 2: The reconstructed voiced waveform (red line) with and without AM-FM tracking, compared with the original waveform (black).

DAT2	стр /	юнт	=		PAT3	GetF0	
PAI 3			- G	SPE (%)	2.10	2.07	
8.79	-2		_ R	MS (Hz)	5.052	5.780	
able 1:	SNR of ion	speech r	e- Ta t Edi	Table 2 : Pitch tracking results or Edinburgh dataset			
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(gp 1	0-						
SNR(° _~						
	5					-	
		100	000	200	400		
	0	100	200	300	400	500	
			Itera	ation			

Fig. 3: SNR of reconstruction as a function of MCMC iterations.