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Data Mining

. Temporal Sequences

Hidden Markov Model

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Recognition of Musical ladders by Using Hidden Markov Model

Abstract

This research includes an idea that takes wide cares in modern applications through the object of Data Mining which is called Temporal Sequences. An investment of mathematical model known as Hidden Markov Model, of modeling Temporal Sequences. This research deals with an application combining between mathematics, computer and music. The problem of recognition of musical ladders is studied by using Hidden Markov Model, Some national songs are studied and modeled through this model. After making use of the computer for the songs under study, a result was reached to know a musical ladder which is used in national songs.

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2008/ 2/19 :

2007/ 7/ 16:

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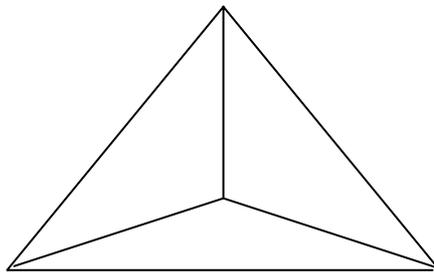
: -1

:

...

...

:(1971)



(1)

-2

Nominal Processes and Temporal Sequences

)

(

Modeling Temporal Events

-3

.(Dunham, 2004,P.248)

Temporal Sequence

Pattern

Modeling of Biological

Recognition

Text Recognition

Handwriting

Sequence

.(Folerez-Larrahando, 2005)

Directed Graph

(HMM)

States

$X = \{x_1, x_2, \dots, x_n\}$ vertices

(X, A)

$A = \{(i,j) \mid x_i, x_j \in X\}$ Arcs ()

(i,j)

Transitions

.n+1

x_j

n

x_i

P_{ij}

.(Dunham, 2004,P.250)

(Tanguay,

HMMs

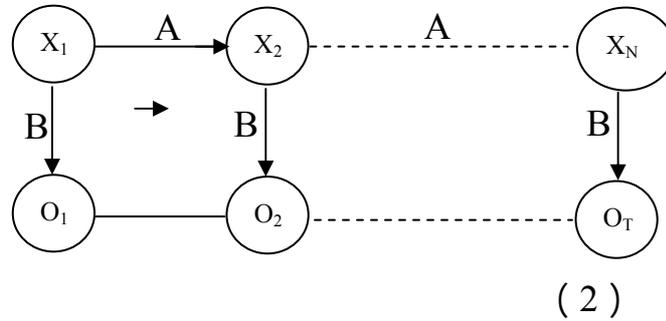
1995)

(

)

...

(Aranio,1999) $\lambda=(A, B, \pi)$
: (2)



: (Chen et al., 2005)

(N) $S=\{s_1,s_2,\dots,s_N\}$ -1

(M) $V=\{v_1,v_2,\dots,v_M\}$ -2

: $A=\{a_{ij}\}$ -3

$a_{ij}=P[q_{t+1}=S_j|q_t=S_i]; j=1, 2, \dots, N$

. t q_t

: $B=\{b_j(k)\} j$ -4

$b_j(k) = p(O_t = V_k | q_t = S_j); j = 1, 2, \dots, N$

$k = 1, 2, \dots, M$

. t O_t

: $\pi = (\pi_i)$ -5

$\pi_i = P[q_1 = S_i]; i = 1, 2, \dots, N$

The Basic Problems for

-4
HMMs

: (Rosen et al., 2002)

$P(O|\lambda)$:Evaluation Problem -1

. O λ

:Training Problem -2

. $P(O|\lambda)$ $\lambda = (A, B, \pi)$

Solution of the Evaluation Problem

$P(O|\lambda)$

. $\lambda = (A, B, \pi)$

:(Zhou, 2007)

: Q O

$$P(O|Q, \lambda) = \prod_{i=1}^T P(O_i | q_i, \lambda) = b_{q_1}(O_1).b_{q_2}(O_2)...b_{q_T}(O_T)$$

...(1)

: Q

$$P(Q|\lambda) = \pi_{q_1} a_{q_1 q_2} a_{q_2 q_3} \dots a_{q_{T-1} q_T}$$

...(2)

: Q, O

$$P(O, Q|\lambda) = P(O|Q, \lambda) P(Q|\lambda)$$

...(3)

: $P(O|\lambda)$

$$P(O | \lambda) = \sum_{\text{all } Q} P(O | Q, \lambda) P(Q | \lambda)$$

$$= \sum_{q_1, q_2, \dots, q_T} \pi_{q_1} b_{q_1}(O_1) a_{q_1 q_2} b_{q_2}(O_2) \dots a_{q_{T-1} q_T} b_{q_T}(O_T) \dots(4)$$

$2TN^T$ $P(O|\lambda)$

T N

Backward Algorithm

$$\beta_t(i) = P(O_{t+1} O_{t+2} \dots O_T | q_t = S_i, \lambda)$$

T t+1

.λ t S_i

:(Duran,2001)

: Initialization -1

$$\beta_T(i) = 1 ; i = 1, 2, \dots, N$$

: Recursion -2

$$\beta_t(i) = \sum_{j=1}^N a_{ij} b_j(O_{t+1}) \beta_{t+1}(j) ; t = T-1, T-2, \dots, 2, 1$$

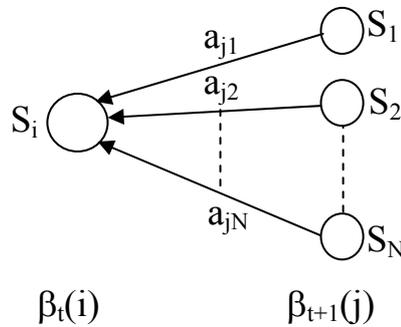
i = 1, 2, ..., N

: Termination -3

: P(O|λ)

$$P(O | \lambda) = \sum_{i=1}^N \alpha_t(i) \beta_t(i) , \text{ for any } t$$

: (4)



. β_t(i) (4)

...

Solution of Training Problem

$$\lambda = (A, B, \pi)$$

$$P(O|\lambda)$$

(Aranio, 1999) Baum-Welch

Baum-Welch (BW)

$$\lambda = (A, B, \pi)$$

(BW)

$$S_i$$

$$\zeta_t(i, j)$$

t+1

S_j

t

:

(λ)

(O)

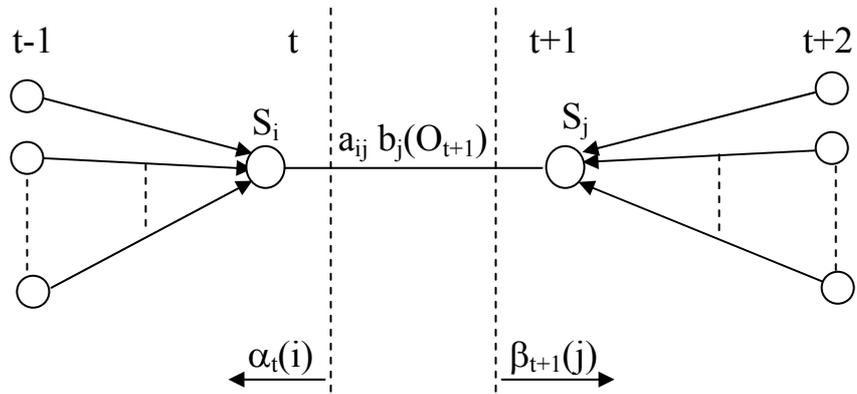
$$\zeta_t(i, j) = P(q_t = S_i, q_{t+1} = S_j | O, \lambda)$$

$$= \frac{P(O, q_t = S_i, q_{t+1} = S_j | \lambda)}{P(O | \lambda)}$$

$$= \frac{\alpha_t(i) a_{ij} b_j(O_{t+1}) \beta_{t+1}(j)}{\sum_{i=1}^N \sum_{j=1}^N \alpha_t(i) a_{ij} b_j(O_{t+1}) \beta_{t+1}(j)}$$

(Folerez-Larrahand, 2005)

(5)



$$\zeta_t(i, j)$$

(5)

(Folerez- $\gamma_t(i)$)

$\zeta_t(i, j)$

.Larrahando,2005)

$$\gamma_t(i) = \sum_{j=1}^N \zeta_t(i, j)$$

:

i

$$\bar{\pi}_i = (t=1)$$

$$= \gamma_1(i)$$

$$\bar{a}_{ij} = \frac{S_j}{S_i}$$

$$= \frac{\sum_{t=1}^{T-1} \zeta_t(i, j)}{\sum_{t=1}^{T-1} \gamma_t(i)}$$

$$\bar{b}_j(k) = \frac{V_k}{j}$$

$$= \frac{\sum_{t=1}^{T-1} \gamma_t(j)}{\sum_{t=1}^{T-1} \gamma_t(j)} ; j = 1, 2, \dots, N$$

$\bar{\lambda}$

:

$$P(O|\bar{\lambda}) > P(O|\lambda)$$

...



$$\bar{\lambda} = (\bar{A}, \bar{B}, \bar{\pi})$$

:

$$\sum_{i=1}^N \bar{\pi}_i = 1$$

$$\sum_{j=1}^N \bar{a}_{ij} = 1 \quad ; i = 1, 2, \dots, N.$$

$$\sum_{k=1}^M \bar{b}_j(k) = 1 \quad ; j = 1, 2, \dots, N.$$

.(Rabiner, 1989)

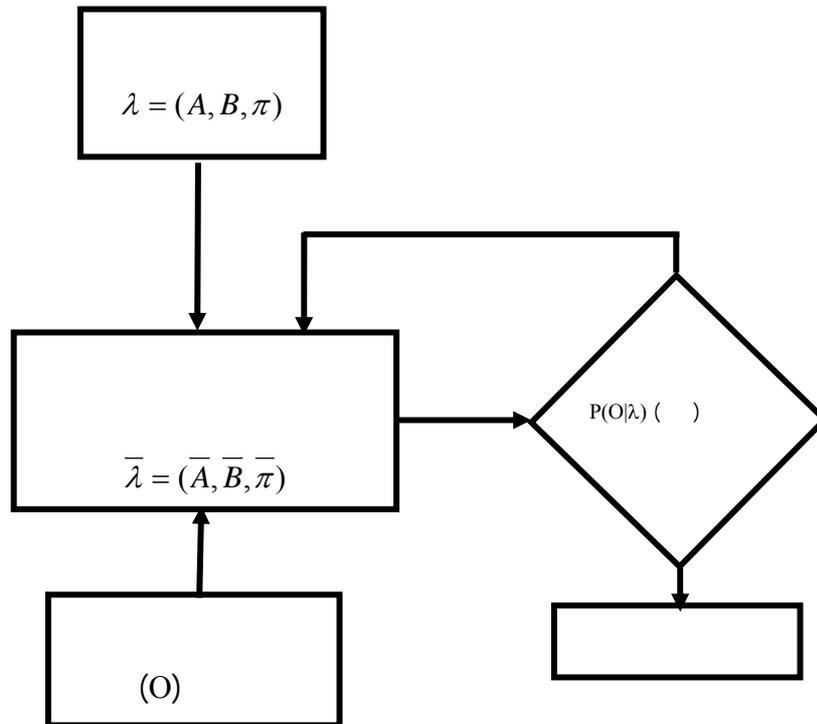
$$\lambda = (A, B, \pi)$$

$$\pi_i \approx 1/N \quad a_{ij} \approx 1/N \quad b_j(k) \approx 1/M$$

. (Wong&Stamp,2006)

(6) (BW)

:(Aranio,1999)



$$P(O | \lambda)$$

(6)

.(BW)

Scaling -5

(BW)

(BW)

$$\beta_t(i) \alpha_t(j) \quad \hat{\beta}_t(i), \hat{\alpha}_t(i)$$

(Foler-Larrahando, 2005)

(Hayashi, 2003)

The Forward Procedure α

:
(Scaled)

$$1. \alpha_1(i) = \pi_i b_i(O_1), \quad C_1 = \frac{1}{\sum_{i=1}^N \alpha_1(i)}, \quad \hat{\alpha}_1(i) = C_1 \alpha_1(i)$$

$i=1,2,\dots,N.$

$$2. \alpha_t(i) = [\sum_{j=1}^N \hat{\alpha}_{t-1}(j) a_{ji}] b_i(O_t), \quad C_t = \frac{1}{\sum_{i=1}^N \alpha_t(i)}$$

$\hat{\alpha}_t(i) = C_t \alpha_t(i);$
 $i=1,2,\dots, N, t=2, 3, \dots, T$

$$3. \log[P(O | \lambda)] = -\sum_{t=1}^T \log(C_t)$$

The Backward Procedure β

:
(Scaled)

$$1. \beta_T(i) = 1, \quad \hat{\beta}_T(i) = C_T; \quad i = 1, 2, \dots, N$$

$$2. \hat{\beta}_t(i) = \sum_{j=1}^N a_{ij} b_j(O_{t+1}) \beta_{t+1}(j), \quad \hat{\beta}_t(i) = C_t \beta_t(i); \quad i=1,2,\dots,N, t=T-1, \dots, 1$$

Baum-Welch

:

$$\zeta(i, j) = \frac{\hat{\alpha}_t(i) a_{ij} b_j(O_{t+1}) \hat{\beta}_{t+1}(j)}{\sum_{i=1}^N \sum_{j=1}^N \hat{\alpha}_t(i) a_{ij} b_j(O_{t+1}) \hat{\beta}_{t+1}(j)}, \quad \gamma_t(i) = \sum_{j=1}^N \zeta_t(i, j)$$

...

$$\bar{\pi}_i = \gamma_t(i), \quad \bar{a}_{ij} = \frac{\sum_{t=1}^{T-1} \zeta_t(i, j)}{\sum_{t=1}^{T-1} \gamma_t(i)}, \quad \bar{b}_j(k) = \frac{\sum_{t=1}^{T-1} \gamma_t(j)}{\sum_{t=1}^{T-1} \gamma_t(j)} \quad ;$$

$i, j = 1, 2, \dots, N$

-6

6-1

Time Axis

() t_1, t_2, \dots, t_n

$h, t_i - t_{i-1} = \Delta t_i = h$

i

Discrete

$T = \{t_1, t_2, \dots, t_n\}$

t_1, t_2, \dots, t_n

Parameter Space

State Space

()

6-2

:

()

Sequence

-1

$\frac{3}{2^2}, \frac{1}{2}, \frac{1}{2^2} :$

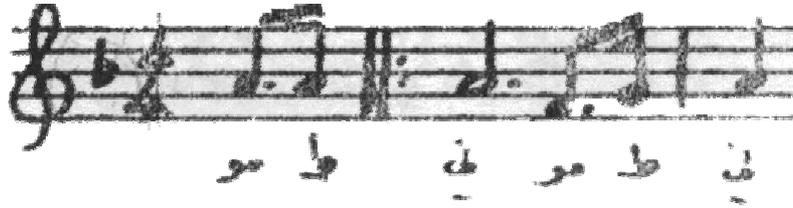
$\frac{3}{4}, \frac{1}{2}, \frac{1}{4}$

-2

G ≡ F ≡ E ≡ D ≡ C ≡ B ≡ A ≡

6-3

-1



(1)

التقطيع الموسيقي	مو	ط	ني	مو	ط	ني
النوتة	A	A	A	F	G	A
أمد النوتة	$\frac{3}{4}$	$\frac{1}{4}$	3	$\frac{3}{4}$	$\frac{1}{4}$	1

Equally

Time Axis

-2

$$h \quad t_i - t_{i-1} = h$$

$$t_1, t_2, \dots, t_h$$

Space

$$. i = 1, 2, \dots, n$$

(1)

-3

$$\frac{1}{4} \quad (A)$$

$$\frac{3}{4} \quad (A)$$

(4)

$$.3 \quad (A)$$

...

(A) 3 (A)
 12 (A)
 H -4

1

-5

(1)

:

{AAA AAAAAAAAAAAAAA FFF GAAAA}

()

(19)

(M=19)

(2)

(B) سي	(A) لا	(G) صول	(F) فا	(E) مي	(D) ري	(C) دو
7	6	5	4	3	2	1
مي بيمول (Eb)	ري بيمول (Db)	لا دييز (A#)	صول دييز (G#)	فا دييز (F#)	ري دييز (D#)	دودييز (C#)
14	13	12	11	10	9	8
		الفراغ ()	السكتة (H)	سي بيمول (Bb)	لا بيمول (Ab)	صول بيمول (Gb)
		19	18	17	16	15

{6,6,6,19,6,6,6,6,6,6,6,6,6,6,6,6,19,4,4,4,19,5,19,6,6,6,6}:

:

)

.(

(3)

(3)

التقطيع	ب	ب	لا	دي	أ	ت	با	هي	وقفة	ليد	ت
النوتة	C	G	G	G	F	G	A	G	H	C	C
الامد الزمني	$\frac{3}{4}$	$\frac{1}{4}$	1	2	$\frac{3}{4}$	$\frac{1}{4}$	1	1	1	$\frac{3}{4}$	$\frac{1}{4}$
التقطيع	ني	ص	ر	ت	ف	د	ا	ها	ب	د	مي
النوتة	C	G	A	F	A	G	F	E	A	A	A
الامد الزمني	1	1	1	$\frac{3}{4}$	$\frac{1}{4}$	$\frac{3}{4}$	$\frac{1}{4}$	2	$\frac{3}{4}$	$\frac{1}{4}$	1
التقطيع	أ	ح	مي	ح	م	ا	ها	وقفة	من	ج	مي
النوتة	A	C	B	A	B	A	G	H	C	C	C
الامد الزمني	1	1	$\frac{3}{4}$	$\frac{1}{4}$	$\frac{3}{4}$	$\frac{1}{4}$	1	1	$\frac{3}{4}$	$\frac{1}{4}$	1
التقطيع	ع	أذ	ن	و	و	و	ب	أ	نا	جن	دي
النوتة	G	A	F	A	G	F	E	E	F	G	G
الامد الزمني	1	1	$\frac{3}{4}$	$\frac{1}{4}$	$\frac{3}{4}$	$\frac{1}{4}$	2	$\frac{3}{4}$	$\frac{1}{4}$	1	1
التقطيع	ي	أ	بي	و	ط	ني	ي	ي	ع	ر	بي
النوتة	A	G	F	A	A	A	G	F	G	F	E
الامد الزمني	$\frac{3}{4}$	$\frac{1}{4}$	2	$\frac{3}{4}$	$\frac{1}{4}$	$\frac{3}{4}$	$\frac{1}{4}$	1	$\frac{3}{4}$	$\frac{1}{4}$	2

4

{CCC}G}GGGG}GGGGGGGG}FFF}G}AAAA}GGGG}
 HHHH
 }CCC}C}CCCC}GGGG}AAAA}FFF}A}GGG}F}EEEE
 EEE
 }AAA}A}AAAA}AAAA}CCCC}BBB}A}BBB}A}GGG

...

GHHHCCC CCCGGGGAAAAFFF A(GGGFF
 EEEEEEE
 EEEFFGGGGGGGGAAAAG FFFFFFFFAAA A AA
 AG FFFFGGGFEEEEEEEE}

: (2)

{1,1,1,19,5,19,5,5,5,5,19,,5,5,5,5,5,5,5,19,4,4,4,19,5,19,,6,6,6,6
 ,19,5,5,5,5,19,18,,18,18,18,19,1,1,1,19,1,19,1,1,1,1,19,5,5,5,5,19,
 6,6,6,6,19,4,4,4,19,5,5,5,19,4,19,3,3,3,3,3,3,3,19,,6,6,6,19,6,19,
 6,6,6,6,19,6,6,6,6,19,1,1,1,1,19,7,7,7,19,6,19,7,7,7,19,6,19,5,5,5,
 5,19,,18,18,18,18,19,1,1,1,19,1,19,1,1,1,1,19,5,5,5,5,19,6,6,6,6,1
 9,4,4,4,4,19,6,19,5,5,5,5,19,4,19,3,3,3,3,3,3,3,19,3,3,3,3,19,4,19,
 5,5,5,5,19,5,5,5,5,19,6,6,6,19,5,19,4,4,4,4,4,4,4,19,6,6,6,19,6,1
 9,6,6,6,19,5,19,4,4,4,4,19,5,5,5,19,4,19,3,3,3,3,3,3,3}

(#)

(b)

(#)

(b)

(#)

(b)

(N=2)

(2)

230

.(M=19) 19

T=230

(Wong and Stamp)

(1/N) π (1/N) A
 .(1/M) B
 Wong 2006) $b_j(k) \approx 1/19$ $a_{ij} \approx 1/2$ $\pi_i \approx 1/2$
 A, B, π . (and Stamp,

A, B, π

$$\pi = [0.521154 \quad 0.478846]$$

$$A = \begin{bmatrix} 0.464877 & 0.535123 \\ 0.526537 & 0.473463 \end{bmatrix}$$

B

(4) (19*2) B

(B) : (4)

(C)	دو	0.053776	0.052113
(D)	ري	0.054562	0.050332
(E)	مي	0.054853	0.054742
(F)	فا	0.048884	0.047352
(G)	صول	0.054995	0.052804
(A)	لا	0.053686	0.054493
(B)	سي	0.053780	0.052530
(C#)	دو دييز	0.054958	0.053547
(D#)	ري دييز	0.054667	0.051368
(F#)	فا دييز	0.053759	0.054531
(G#)	صول دييز	0.052666	0.053427
(A#)	لا دييز	0.049699	0.048088
(D \flat)	ري بيمول	0.054661	0.052442
(E \flat)	مي بيمول	0.051777	0.051439
(G \flat)	صول بيمول	0.054966	0.054135
(A \flat)	لا بيمول	0.053999	0.053676
(B \flat)	سي بيمول	0.052423	0.053578
(H)	الوقفه	0.045222	0.054999
(I)		0.046667	0.054404

...

$\bar{\lambda} = (\bar{A}, \bar{B}, \bar{\pi})$				<hr/>			
Baum-				$\lambda = (A, B, \pi)$			Welch
(ξ)	(γ)	(β)	(α)	(ξ)	(γ)	($\hat{\beta}$)	($\hat{\alpha}$)
			230				490
			$\log P(O \bar{\lambda})$				$\log P(O \lambda)$
			$\log P(O \bar{\lambda})$				
(6)			$P(O \lambda)$	$\lambda=(A, B, \pi)$			
:			$\log P(O \bar{\lambda})$	$\log P(O \lambda)$			
			$\log P(O \lambda) = -294.6838$				
			$\log P(O \bar{\lambda}) = -189.9933$				
			(81)				
			:	(80)			$\log P(O \bar{\lambda})$
			$\log P(O/\bar{\lambda}) = -181.4521$				
			:				
			$\bar{\pi} = [0.5285 \quad 0.4715]$				
			$\bar{\pi} = [0.5436 \quad 0.4564]$				
			:				
			$\bar{\pi} = [1.0000 \quad 0.0000]$				
			:	(\bar{A})			
			$\bar{A} = \begin{bmatrix} 0.4580 & 0.5420 \\ 0.5197 & 0.4803 \end{bmatrix}$				
			$\bar{A} = \begin{bmatrix} 0.4579 & 0.5421 \\ 0.5197 & 0.4803 \end{bmatrix}$				

:

(80 2 1)

\bar{B}

$$\bar{A} = \begin{bmatrix} 0.2916 & 0.7039 \\ 1.0000 & 0.0000 \end{bmatrix}$$

(5) (6) (7):

(1)

\bar{B}

(5):

(C)	دو	0.1037	0.0973
(D)	ري	0.0000	0.0000
(E)	مي	0.1153	0.1119
(F)	فا	0.1126	0.1059
(G)	صول	0.2214	0.2068
(A)	لا	0.1675	0.1644
(B)	سي	0.0269	0.0255
(C#)	دو ديبيز	0.0000	0.0000
(D#)	ري ديبيز	0.0000	0.0000
(F#)	فا ديبيز	0.0000	0.0000
(G#)	صول ديبيز	0.0000	0.0000
(A#)	لا ديبيز	0.0000	0.0000
(D \flat)	ري بيمول	0.0000	0.0000
(E \flat)	مي بيمول	0.0000	0.0000
(G \flat)	صول بيمول	0.0000	0.0000
(A \flat)	لا بيمول	0.0000	0.0000
(B \flat)	سي بيمول	0.0000	0.0000
(H)	الوقفه	0.0323	0.0375
(\square)		0.2202	0.2507

...

(2) \bar{B} : (6)

(C)	دو	0.1040	0.0970
(D)	ري	0.0000	0.0000
(E)	مي	0.1152	0.1120
(F)	فا	0.1126	0.1059
(G)	صول	0.2213	0.2070
(A)	لا	0.1679	0.1641
(B)	سي	0.0269	0.0255
(C#)	دو دييز	0.0000	0.0000
(D#)	ري دييز	0.0000	0.0000
(F#)	فا وييز	0.0000	0.0000
(G#)	صول دييز	0.0000	0.0000
(A#)	لا دييز	0.0000	0.0000
(D \flat)	ري بيمول	0.0000	0.0000
(E \flat)	مي بيمول	0.0000	0.0000
(G \flat)	صول بيمول	0.0000	0.0000
(A \flat)	لا بيمول	0.0000	0.0000
(B \flat)	سي بيمول	0.0000	0.0000
(H)	الوقفه	0.0326	0.0372
(\square)		0.2195	0.2514

(80) \bar{B} : (7)

(C)	دو	0.1349	0.0513
(D)	ري	0.0000	0.0000
(E)	مي	0.1287	0.0919
(F)	فا	0.1439	0.0596
(G)	صول	0.2838	0.1144
(A)	لا	0.2295	0.0752
(B)	سي	0.0326	0.0171
(C#)	دو دييز	0.0000	0.0000
(D#)	ري دييز	0.0000	0.0000
(F#)	فا دييز	0.0000	0.0000
(G#)	صول دييز	0.0000	0.0000
(A#)	لا دييز	0.0000	0.0000
(D \sharp)	ري بيمول	0.0000	0.0000
(E \sharp)	مي بيمول	0.0000	0.0000
(G \sharp)	صول بيمول	0.0000	0.0000
(A \sharp)	لا بيمول	0.0000	0.0000
(B \sharp)	سي بيمول	0.0000	0.0000
(H)	الوقفه	0.0466	0.0183
(\square)		0.0000	0.5722

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(#) (b)

(#)

(b)

(b) (#)

)

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(1)

(2)

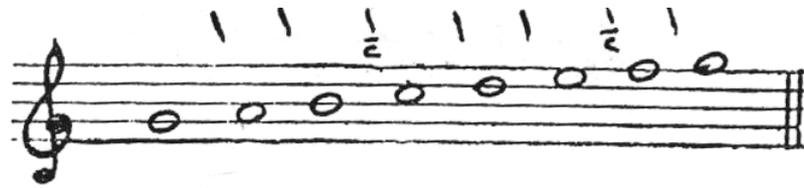
دو	ري	مي	فا	صو	لا	سي	دو
1	1	$\frac{1}{2}$	1	1	1	$\frac{1}{2}$	1

(7) B

A# , G# , F# , D# , C#

...

B \flat A \flat G \flat E \flat D \flat



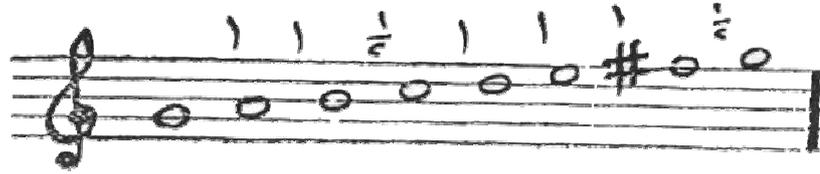
(1) (2)

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(1) (2)

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نشيد بيلادي اباهاى

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رعى غنات بلادي
هي بات اذ رجا لادي
ها امح مح اذ مي دب ها
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