

Correction to: "A Tutorial on Hidden Markov Models and Selected Applications in Speech Recognition," Lawrence R. Rabiner, Proc. IEEE, Feb. 1989

p. 271, Comparison of HMMs (based on correction provided by Vladimir Petroff)

There is an error in the equation before numbered equation 88; the correct equation should read:

$$s = \frac{p + q - 2pq - r}{1 - 2r}$$

The term $-r$ was inadvertently omitted from the equation in the tutorial.

p. 272, Scaling Section (After equation (90)).

Consider the computation of $\alpha_t(i)$. We use the notation $\alpha_t(i)$ to denote the unscaled α 's, $\hat{\alpha}_t(i)$ to denote the scaled (and iterated) α 's and $\hat{\hat{\alpha}}_t(i)$ to denote the local version of α before scaling. For each t , we first compute $\hat{\hat{\alpha}}_t(i)$ according to the induction formula (20), in terms of the previously scaled $\hat{\alpha}_t(i)$ i.e.,

$$\hat{\hat{\alpha}}_t(i) = \sum_{j=1}^N \hat{\alpha}_{t-1}(j) a_{ji} b_i(O_t) \quad (91a)$$

We determine the scaling coefficient c_t as

$$c_t = \frac{1}{\sum_{i=1}^N \hat{\hat{\alpha}}_t(i)} \quad (91b)$$

giving

$$\hat{\alpha}_t(i) = c_t \hat{\hat{\alpha}}_t(i) \quad (91c)$$

so that equation (91a) can be written as

$$\hat{\hat{\alpha}}_t(i) = \sum_{j=1}^N c_t \hat{\hat{\alpha}}_{t-1}(j) a_{ji} b_i(O_t) \quad (92a)$$

We can now write the scaled $\hat{\alpha}_t(i)$ as

$$\hat{\alpha}_t(i) = \frac{\sum_{j=1}^N \hat{\hat{\alpha}}_{t-1}(j) a_{ji} b_i(O_t)}{\sum_{i=1}^N \sum_{j=1}^N \hat{\hat{\alpha}}_{t-1}(j) a_{ji} b_i(O_t)} \quad (92b)$$

By induction we can write $\hat{\hat{\alpha}}_{t-1}(j)$ as

$$\hat{\alpha}_{t-1}(j) = \left(\prod_{\tau=1}^{t-1} c_{\tau} \right) \alpha_{t-1}(j) \quad (93a)$$

Thus we can write $\hat{\alpha}_t(i)$ as

$$\begin{aligned} \hat{\alpha}_t(i) &= \frac{\sum_{j=1}^N \alpha_{t-1}(j) \left(\prod_{\tau=1}^{t-1} c_{\tau} \right) a_{ji} b_i(O_t)}{\sum_{i=1}^N \sum_{j=1}^N \alpha_{t-1}(j) \left(\prod_{\tau=1}^{t-1} c_{\tau} \right) a_{ji} b_i(O_t)} \\ &= \frac{\alpha_t(i)}{\sum_{i=1}^N \alpha_t(i)} \end{aligned} \quad (93b)$$

i.e., each $\alpha_t(i)$ is effectively scaled by the sum over all states of $\alpha_t(i)$.