

Nonlinear Prediction of Speech by Echo State Networks

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Abstract—Speech prediction plays a key role in many speech signal processing and speech communication methods. While linear prediction of speech is well-studied, *nonlinear* speech prediction increasingly receives interest especially with the vast amount of new neural network topologies proposed recently. In this paper, nonlinear speech prediction is conducted by a special kind of recurrent neural network not requiring any training beforehand, the echo state network, which adaptively updates its output layer weights. Simulations show its superior performance compared to other well-known prediction approaches in terms of the prediction gain, exceeding all baselines in all conditions by up to 8 dB.

I. INTRODUCTION

Speech prediction is a means of using some or all past speech samples to predict the present sample or frame under some optimality criterion, often closely related to a model of speech production. Speech prediction is widely used in speech coding approaches [1], employing classical linear predictive coding (LPC) [2], adaptive differential pulse code modulation (ADPCM) [3], or code-excited linear prediction (CELP) [4], [5]. Many of the standard speech codecs are based on the above approaches. LPC is also used in robust speech and audio decoding [6], [7], artificial speech bandwidth extension [8], and model-based noise reduction [9]–[12]. Furthermore, an adaptive speech predictor is also applied in acoustic echo cancellation to whiten the virtual loudspeaker-enclosure-microphone (LEM) system excitation signal [13].

Using either linear combinations or some nonlinear functions of the observations to serve as the prediction input, the prediction approaches are accordingly defined as linear prediction or nonlinear prediction [14]. For linear prediction of speech, a sample-wise or frame-wise prediction can be applied, the latter resulting in fixed predictor weights within an analysis frame, assuming the speech signal to be short-time stationary [3]. The well-known Levinson-Durbin (LD) recursion [15], [16], solving the linear prediction problem with a Toeplitz matrix being involved, is used here to calculate the linear predictive (LP) coefficients. Instead of sharing the same predictor weights within a frame, sample-by-sample linear prediction algorithms adaptively update the predictor weights under some optimality criterion, being a classical form of adaptive filtering [14]. The least-mean-square (LMS) adaptive algorithm updates the filter weights to minimize the mean squared error, while the normalized least-mean-square

(NLMS) [17] normalizes the filter weight update to avoid that the gradient depends on the energy of the input. Furthermore, the recursive least-squares (RLS) algorithm achieves a higher convergence speed, which is typically an order of magnitude faster than that of the LMS algorithm, at the expense of increased computational complexity [14].

Nonlinear speech prediction has received increasing attention during the past decades [18]–[20], since the production of the speech signal is actually a nonlinear and nonstationary process [21]. Accordingly, nonlinear adaptive prediction is expected to be more powerful than the aforementioned linear adaptive filtering approaches. Neural networks have been proven to be an effective way to introduce nonlinearity into signal prediction. Feedforward neural networks (NNs) have been applied to the speech prediction task as a non-adaptive nonlinear predictor [22], with the weights of the neural networks being learned from training data by backpropagation and then fixed, which is of course not very suitable for the prediction of nonstationary speech signals. In order to exploit the context of the speech, recurrent neural networks (RNNs) are used for speech prediction [23], where the internal memory is introduced by the recurrent topology. Several RNN topologies have been applied to speech prediction: Pipelined recurrent neural networks [19], [24], recurrent fuzzy neural networks [25], and their combinations [26]. However, these RNNs need to continuously update their neuron weights by using backpropagation through time (BPTT) [27] or real-time recurrent learning (RTRL) [28], which suffers from the gradient vanishing or exploding problem [29]. To solve this problem during training, RNNs with gating techniques, e.g., long short-term memory (LSTM) [29] and gated recurrent units (GRUs) [30], have been introduced.

Echo state networks (ESNs) [31], as a special kind of RNN, differ from the above topologies especially in terms of the weights updating. As can be seen in Figure 1, the weights \mathbf{W} of RNN neurons in the so-called *reservoir* of ESNs remain fixed and only the output layer weights \mathbf{w}_{out} need to be adaptively updated, which is actually only a simple linear regression task [32]. Because of its light computational load for weight updating, an ESN can be used in an adaptive way to predict speech and does not need to be trained beforehand, which is different from the abovementioned RNN topologies. So far, not much research work has been reported about

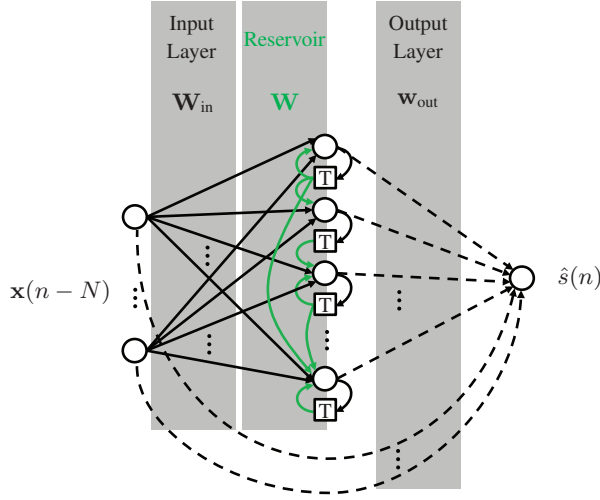


Fig. 1. Topology of the ESN for speech prediction (with direct connections between the input and the output layers). Solid lines and dashed lines denote the fixed random weights and adaptive weights, respectively. For an intuitive viewing the green solid lines are the elements of \mathbf{W} , which are randomly and sparsely connected among the neurons inside the reservoir.

the application of ESNs for speech prediction, although they possess suitable properties for this very task. In this paper we accomplish nonlinear adaptive speech prediction by an ESN and compare the prediction performance to various other linear and nonlinear prediction approaches.

This paper is structured as follows: In Section II, two baseline linear adaptive prediction algorithms are briefly reviewed, namely NLMS and RLS. Section III describes the speech prediction by the ESN, with some relation to RLS. Section IV presents the evaluation results and the discussion. Finally, some conclusions are drawn in Section V.

II. BASELINES

In this section, two baseline adaptive linear prediction algorithms will be briefly reviewed, serving as baselines later on, and also easing understanding of ESNs in Section III. Concerning notations, $s(n)$ denotes the speech signal, with $n \in \mathbb{N}_0$ being the speech sample index. Then, for an N -step-ahead prediction on the basis of a number of N_p old samples, the input vector is denoted as

$$\mathbf{x}(n-N) = [s(n-N), s(n-N-1), \dots, s(n-N-N_p+1)]^T, \quad (1)$$

with N being the sample index units of the prediction distance, and $[\]^T$ being the transpose. Moreover, the weight vector of the predictor is $\mathbf{w}(n) = [w_0(n), w_1(n), \dots, w_{N_p-1}(n)]^T$, the output sample of the predictor (prediction) is $\hat{s}(n)$, and the present sample to be predicted is $s(n)$.

A. Speech Prediction by NLMS

The cost function of NLMS can be written as

$$J(n) = (\hat{s}(n) - s(n))^2 \rightarrow \min, \quad (2)$$

where $J(n)$ is minimized by the instantaneous gradient method [14]. The predictor output is denoted as [14]

$$\hat{s}(n) = \mathbf{w}^T(n)\mathbf{x}(n-N), \quad (3)$$

and the weight vector is recursively updated with the normalized input as

$$\mathbf{w}(n+1) = \mathbf{w}(n) + \frac{\mu}{\|\mathbf{x}(n-N)\|^2 + \Delta} e(n)\mathbf{x}(n-N), \quad (4)$$

where μ is the step size, Δ is a regularization parameter, and $e(n) = \hat{s}(n) - s(n)$ is the prediction error. Initialization is done by $\mathbf{w}(0) = \mathbf{0}$, an N_p -element zero vector.

B. Speech Prediction by RLS

Instead of minimizing only the instantaneous squared error $e^2(n)$ as in NLMS (or LMS), the recursive least-squares (RLS) predictor takes all past and current errors into account to form the weighted least squares cost function as [14]

$$J(n) = \sum_{\nu=1}^n \lambda^{n-\nu} (\hat{s}(\nu) - s(\nu))^2 \rightarrow \min, \quad (5)$$

where $J(n)$ is minimized and the term λ is the forgetting factor putting an exponentially lower weight to the older error contributions. The error is again $e(n) = \hat{s}(n) - s(n)$ with the predictor output

$$\hat{s}(n) = \mathbf{w}^T(n)\mathbf{x}(n-N). \quad (6)$$

The weight vector is recursively updated as

$$\mathbf{w}(n+1) = \mathbf{w}(n) + e(n)\mathbf{g}(n), \quad (7)$$

with $\hat{s}(n)$ from (6) to compute $e(n)$, and the gain vector

$$\mathbf{g}(n) = \frac{\mathbf{P}(n-1)\mathbf{x}(n-N)}{\lambda + \mathbf{x}^T(n-N)\mathbf{P}(n-1)\mathbf{x}(n-N)}. \quad (8)$$

The matrix $\mathbf{P}(n)$ is updated as

$$\mathbf{P}(n) = \lambda^{-1}\mathbf{P}(n-1) - \lambda^{-1}\mathbf{g}(n)\mathbf{x}^T(n-N) \cdot \mathbf{P}(n-1), \quad (9)$$

where $\mathbf{P}(n)$ is initialized with $\mathbf{P}(0) = \Delta^{-1}\mathbf{I}$ and Δ is the regularization parameter, \mathbf{I} is the identity matrix. Initialization of the weight vector is done by $\mathbf{w}(0) = \mathbf{0}$, an N_p -element zero vector.

III. NEW SPEECH PREDICTION BY ECHO STATE NETWORKS

A. ESN Topology

It can be seen in Figure 1 that the ESN in the form that we employ for speech prediction contains basically three parts: An input layer with N_p neurons, a reservoir with M neurons and an output layer with a single neuron. The input layer is linearly connected to the reservoir with an $M \times N_p$ input weight matrix \mathbf{W}_{in} . In the reservoir, many neurons (M in number) are randomly and sparsely connected via a delay unit with themselves and/or with each other, which forms a random sparse reservoir weight matrix \mathbf{W} with the dimension of $M \times M$. The internal reservoir state $\mathbf{y}(n)$ is defined as the

output vector of the reservoir neurons. It is computed from the weighted previous reservoir state, mixed with the weighted inputs according to [32]

$$\mathbf{y}(n) = \mathbf{f}(\mathbf{W}_{\text{in}}\mathbf{x}(n-N) + \mathbf{W}\mathbf{y}(n-1)), \quad (10)$$

where $\mathbf{f} = [f_1, f_2, \dots, f_M]^T$ is the set of activation functions for all reservoir neurons. Then, the output of the ESN, i.e., the predicted speech sample $\hat{s}(n)$, can be obtained as

$$\hat{s}(n) = f_{\text{out}}(\mathbf{w}_{\text{out}}^T(n)\bar{\mathbf{y}}(n)), \quad (11)$$

where f_{out} is the activation function in the output layer and \mathbf{w}_{out} is the output weight vector. The term $\bar{\mathbf{y}}(n)$ could either be the state vector $\bar{\mathbf{y}}(n) = \mathbf{y}(n)$, or a concatenated vector of the state vector and the input vector [32], which is denoted as $\bar{\mathbf{y}}(n) = [\mathbf{x}(n-N)^T, \mathbf{y}(n)^T]^T$ with N_p+M elements. In the latter case, a direct linear connection between the input and the output layer is available, and the output weight vector \mathbf{w}_{out} has N_p+M weights instead of M .

In order to adaptively predict the speech signal, the weights of the ESN need to be updated each sample instant n , as with the sample-by-sample approaches in Section II. However, only the output weight vector \mathbf{w}_{out} is updated every time index, while the input weight matrix \mathbf{W}_{in} and the reservoir weight matrix \mathbf{W} always remain unchanged after they have been initialized. It is just because of this unique setting that the ESN can easily update its output weights using the linear adaptive algorithm as presented in the following, and at the same time, introduces a nonlinearity \mathbf{f} (and potentially f_{out}) during the signal prediction.

B. ESN Weights Updating

A kind of extended RLS algorithm is used for the output weight vector \mathbf{w}_{out} updating [33] in this paper. Therefore, the cost function is the same as in (5) and the error here can be written as $e(n) = \hat{s}(n) - s(n)$ with $\hat{s}(n)$ from (11). To recursively minimize the cost function (5) the weights vector is updated as [34]

$$\mathbf{w}_{\text{out}}(n+1) = \mathbf{A}\mathbf{w}_{\text{out}}(n) + e(n)\mathbf{g}_{\text{ex}}(n), \quad (12)$$

where $\mathbf{g}_{\text{ex}}(n)$ is an extended gain vector, and $\mathbf{A} = \alpha\mathbf{I}$ is the transition matrix. Parameter $\alpha \approx 1$ assures the stability of the method and \mathbf{I} is the identity matrix with the dimension of $M \times M$ or $(N_p+M) \times (N_p+M)$ based on how $\bar{\mathbf{y}}(n)$ is defined. The extended gain vector can be expressed as (compare to (8))

$$\mathbf{g}_{\text{ex}}(n) = \frac{\mathbf{A}\mathbf{P}_{\text{ex}}(n-1)\bar{\mathbf{y}}(n)}{\beta + \lambda + \bar{\mathbf{y}}^T(n)\mathbf{P}_{\text{ex}}(n-1)\bar{\mathbf{y}}(n)}, \quad (13)$$

and $\mathbf{P}_{\text{ex}}(n)$ is recursively updated as

$$\mathbf{P}_{\text{ex}}(n) = \lambda^{-1}\mathbf{A}\mathbf{P}_{\text{ex}}(n-1)\mathbf{A}^T - \lambda^{-1}\mathbf{A}\mathbf{g}_{\text{ex}}(n)\bar{\mathbf{y}}^T(n) \cdot \mathbf{P}_{\text{ex}}(n-1)\mathbf{A}^T + \beta q\mathbf{I}, \quad (14)$$

where $\mathbf{P}_{\text{ex}}(n)$ is also initialized with $\mathbf{P}_{\text{ex}}(0) = \Delta^{-1}\mathbf{I}$ and Δ is the regularization parameter, β and q are tuning parameters. The weight vector is initialized as $\mathbf{w}_{\text{out}}(0) = \mathbf{0}$, a zero vector with M or N_p+M elements.

Method	NLMS	RLS	
Parameter	$\mu=1.70, \Delta=0.27$	$\lambda=0.995, \Delta=0.01$	
Method	ESN		
Parameter	$\lambda=0.999$	$\beta=0.25$	$q=0.30$ $\Delta=0.007$

TABLE I
PARAMETER CHOICES FOR $N_p=10$.

IV. EVALUATION AND DISCUSSION

A. Simulation Setup

In this section, the ESN-based nonlinear adaptive predictor is investigated for the prediction of speech signals, and some other baseline speech prediction approaches are also simulated for comparison. All approaches are implemented as one-step-ahead prediction (i.e., $N=1$), except for the LD recursion, which is a one-frame-ahead prediction, with the frame shift being the same as the frame length. Prediction performance is evaluated using the prediction gain [3]

$$G_p = 10 \cdot \log_{10} \frac{\mathbb{E}\{s^2(n)\}}{\mathbb{E}\{(s(n) - \hat{s}(n))^2\}} \text{ [dB]}, \quad (15)$$

where $\mathbb{E}\{\cdot\}$ is the expectation operator. American English speech files with 16 kHz sampling rate, 16-bit PCM, from the NTT database [35] are used for the speech prediction simulations, in which 4 female speakers together with 4 male speakers are included, each speaker represented with 12 speech files of about 8s duration. All speech files are normalized to the range $s(n) \in [-1, 1]$.

Concerning the settings of the ESN, the elements in the input weight matrix \mathbf{W}_{in} are uniformly distributed random values between -1 and 1 . In the reservoir, $M=100$ neurons are used and 10% of them are randomly connected, which forms the sparse reservoir weight matrix \mathbf{W} . Furthermore, the spectral radius, which is the maximum of all eigenvalues of the reservoir weight matrix, is set to be 0.5 to ensure the property of asymptotical stability, so that the ESN is uniquely controlled by the input and the effect of the initial states vanishes [36], [37]. The sigmoid function is used for all activation functions $f_m, m \in \{1, 2, \dots, M\}$, in the reservoir, and a linear function f_{out} is used as the activation function for the output layer. Additionally, the input layer is also directly connected to the output layer, i.e., $\bar{\mathbf{y}}(n) = [\mathbf{x}(n-N)^T, \mathbf{y}(n)^T]^T$, since this was found to be advantageous. For the parameters being responsible for the ESN weights updating, we choose $\alpha=1$ and λ, β, q and Δ are selected depending on the number of the input nodes N_p . These hyper-parameters are found separately to optimize the prediction gain (15) on the French and German speech files of the NTT database (development data). To illustrate the result of this optimization, see Table I for more details in the case of $N_p=10$. Please note that, since the ESN is used in an online fashion to predict the speech signal, there is no need to train the actual ESN beforehand.

The settings of the baseline prediction approaches are as

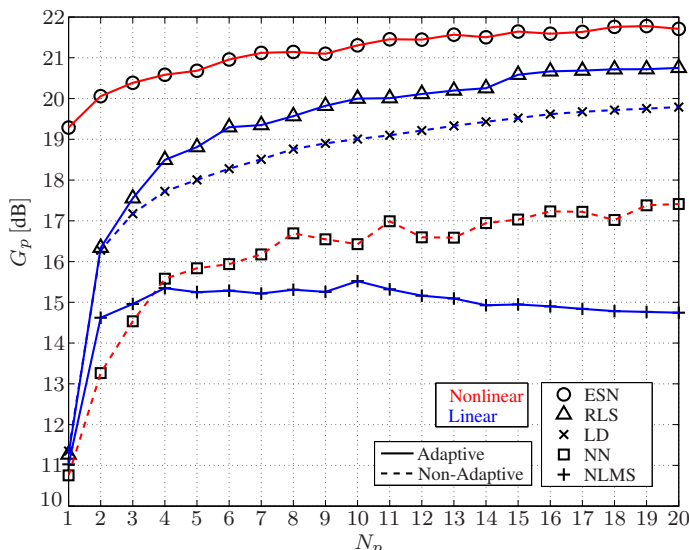


Fig. 2. Prediction gain G_p (in dB) results for a different number N_p of past speech samples (for LD: prediction order). **Linear** approaches (i.e., RLS, NLMS and LD) and **nonlinear** approaches (i.e., ESN and NN) are **blue** and **red**, respectively. The adaptive approaches (i.e., ESN, RLS and NLMS) and non-adaptive approaches (i.e., NN and LD) are shown as solid and dashed lines, respectively.

follows: For NLMS and RLS, the step size μ , the regularization parameter Δ , and the forgetting factor λ are selected depending on the number of used input samples N_p . These hyper-parameters are also selected separately to optimize the prediction gain (15) on the French and German development data. See again Table I for details on parameters for $N_p=10$. For the frame-based speech prediction (LD), a 10 ms duration frame for various linear prediction filter orders is chosen, while the frame shift is the same as the frame length¹, i.e., 10 ms. A shallow feedforward NN is also implemented for the speech prediction in an offline fashion, which is first to be trained and then to be used as the predictor with the trained NN. The NN used here has one hidden layer with a number (in the range of 20 to 40) of the neurons dependent on the number of input nodes N_p . The NN is trained and validated on a mixture of French and German speech files of the NTT database, with 80% and 20% of them constituting the training set and the development set, respectively.

B. Discussion

The simulation results with $N_p \in \{1, 2, \dots, 20\}$ are shown in Figure 2, in which each result is averaged over 96 American English speech files. The prediction performance for the different approaches in terms of the prediction gain basically get better with increasing N_p , with the exception of NLMS having its optimum at $N_p=10$. The ESN shows the best performance compared to all the other approaches among all the N_p values. RLS shows almost comparable gain to the

¹Note that for the LD approach, we employ N_p as the prediction order. This notational choice is justified by the fact that for NLMS and RLS, N_p is not only the number of used input samples, but also the prediction order as can be seen in (3) and (6). Note also that an 8 ms and 32 ms frame length/frame shift led to a lower performance.

ESN for large N_p ; however, in small N_p conditions the ESN achieves a considerably higher prediction gain (about 8 dB when $N_p=1$). Note that both RLS and ESN approaches have virtually infinite memory due to their recurrent structure. The NN approach achieves no better prediction performance than RLS (and even the LD recursion algorithm) probably because of its non-adaptive property, although it is also a nonlinear predictor. On top of that there is no surprise that the NLMS method is also among the weak-performing ones.

From the simulation results above, it can be stated that the ESN shows exceptional performance for speech prediction, outperforming all baselines in all conditions. Even for a small number of input nodes N_p the new ESN-based speech predictor still shows strong performance. These are quite attractive properties for many applications requiring the prediction of speech.

V. CONCLUSIONS

In this paper, a nonlinear adaptive predictor using a simple echo state network (ESN) is applied to speech prediction. The output weights of the ESN are updated with an extended RLS algorithm, while the input weights and recurrent neurons stay unchanged during the prediction and do not even require training beforehand. Simulations show a prediction gain advantage of up to 8 dB compared to the best baseline method, exceeding its performance in all test conditions. Our ESN-based speech predictor can be applied in any context where speech prediction is used today.

VI. ACKNOWLEDGMENT

The author Ziyue Zhao would like to thank China Scholarship Council (CSC) for the financial support.

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