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Markovian Modeling of Digital Music with Application

Abstract

This research deals with building a stochastic model for the sequence of music notations by considering them as a Markov chain, after explaining some theoretical sides related to music science as well as the basics of Markov chain, specially that related to the concept of order. An application on a well-known Islamic song is considered. The parameters of the Markovian model are estimated as well as the order.

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Markovian Model

(2010)

Temporal Sequences

:

() S

k
(2005) . Order k

[5] [3]

:(1)

| | | |
|---|-----|--|
| | | |
| C | do | |
| D | re | |
| E | me | |
| F | fa | |
| G | sol | |
| A | la | |
| B | si | |

[3]

[5]

-3

:

-1

Equally Space

Time Axis

-2

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

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

t_1, t_2, \dots, t_n

$\frac{3}{4}$

-3

3

(4)

-4

()

" "

(2)

" "

(2)

| | | | | | | | | | | | |
|--|---------------|---------------|---|---------------|---------------|---------------|---------------|---------------|---------------|---------------|---------------|
| | | | | | | | | | | | |
| | C | D | E | F | D | F | E | D | C | C | D |
| | $\frac{1}{2}$ | $\frac{1}{2}$ | 1 | 1 | $\frac{1}{2}$ | $\frac{1}{2}$ | $\frac{1}{2}$ | $\frac{1}{2}$ | 1 | 1 | $\frac{1}{2}$ |
| | | | | | | | | | | | |
| | E | F | D | F | E | C | D | E | F | D | F |
| | $\frac{1}{2}$ | $\frac{1}{2}$ | 1 | $\frac{1}{2}$ | 2 | $\frac{1}{2}$ | $\frac{1}{2}$ | 1 | 1 | $\frac{1}{2}$ | $\frac{1}{2}$ |
| | | | | | | | | | | | |
| | E | D | C | C | D | E | D | B | D | C | |
| | $\frac{1}{2}$ | $\frac{1}{2}$ | 1 | $\frac{1}{2}$ | $\frac{1}{2}$ | 1 | 1 | $\frac{1}{2}$ | $\frac{1}{2}$ | 2 | |

2

)

(

{C,D,E,E,F,F,D,F,E,D,C,C,C,C,D,E,F,D,D,F,E,E,E,E,C,D,E,E,,F,F,D,
F,E,D,C,C,C,D,E,E,D,D,B,D,C,C,C,C}

:

$$C \equiv 0, \quad D \equiv 1, \quad E \equiv 2, \quad F \equiv 3, \quad B \equiv 4$$

$$: \quad (2)$$

{0,1,2,2,3,3,1,3,2,1,0,0,0,0,1,2,3,1,1,3,2,2,2,2,0,1,2,2,3,3,1,3,2,1,0,0,0,1,2,
2,1,1,4,1,0,0,0,0}

(C,D,E,F,G,A,B)

EFAACDC, EBAGCFF

k=1,2,3,...

states

n

n=1,2,3,...

7ⁿ

n

()

n

Estimation of Order -4

k

{X_t;t=0,1,2,...}

k

k

; [1]

$$P = (X_{t+1} = j | X_t = i_0, X_{t-1} = i_1, \dots, X_{t-k} = i_k)$$

$$= P(X_{t+1} = j | X_t = i_0, X_{t-1} = i_1, \dots, X_{t-k} = i_k) \quad (1)$$

S={0,1,2,..S} {X_t}

S $\forall i \in S$ k>0

k

k

k

.(1)

$$\begin{matrix} (&) \\ [6] & (&) \end{matrix}$$

(Shannon Information Criterion)

(FPE) (Final Prediction Error)

(AIC) (Akaike's Information Criterion)

^[1](BIC) (Bayesian Information Criterion)

(AIC)

Akaike's Information Criterion -5

1970 Akaike

(FPE) (Final Prediction Error)

^[4] (AIC) (FPE)

AIC = -2(Maximum likelihood) + 2(no. of estimated Parameters in the model)

(MAICE) (AIC) (AIC)

^[4](Minimum AIC Estimator)

^[4]R(k) (AIC)

i- $R(k) = \eta_L + 2k$

ii- $R(k) = -2 \sum_{i=1}^N \log f(X_i / \hat{\theta}_k) + 2k$

k

iii- $R(k) = \eta_L - 2(\text{degrees of freedom})$

$(-2 \log_k \lambda_L)$ Good (1955) Hoel (1954)

^{[4][1]} (η_L)

$$-2 \log_k \lambda_L = 2 \sum_{i, \dots, 1} n_{ij \dots k_1} \left(\log \frac{n_{ij \dots k_1}}{n_{ij \dots k}} - \log \frac{n_{j \dots k_1}}{n_{j \dots k}} \right)$$

$$\equiv 2 \sum_{i, \dots, 1} n_{ij \dots k_1} \left(\log \frac{n_{ij \dots k_1}}{n_{ij \dots k}} \cdot \frac{n_{j \dots k}}{n_{j \dots k_1}} \right) \quad (2)$$

BE, BC, FB, FC, EB, CB,CF,CE,

CC

BD

BB,BF,

.n-2

n-1

n

:

| | 00 | 01 | 02 | 03 | 04 | 10 | 11 | 12 | 13 | 14 | 20 | 21 | 22 | 23 | 24 | 30 | 31 | 32 | 33 | 34 | 40 | 41 | 42 | 43 | 44 | المجموع | |
|---------|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|----|---------|----|
| 00 | 5 | 2 | | | | | | | | | | | | | | | | | | | | | | | | 7 | |
| 01 | | | | | | | | 4 | | | | | | | | | | | | | | | | | | | 4 |
| 02 | | | | | | | | | | | | | | | | | | | | | | | | | | | 0 |
| 03 | | | | | | | | | | | | | | | | | | | | | | | | | | | 0 |
| 04 | | | | | | | | | | | | | | | | | | | | | | | | | | | 0 |
| 10 | 3 | | | | | | | | | | | | | | | | | | | | | | | | | | 3 |
| 11 | | | | | | | | | 1 | 1 | | | | | | | | | | | | | | | | | 2 |
| 12 | | | | | | | | | | | | | 3 | 1 | | | | | | | | | | | | | 4 |
| 13 | | | | | | | | | | | | | | | | | | 3 | | | | | | | | | 3 |
| 14 | | | | | | | | | | | | | | | | | | | | | | 1 | | | | | 1 |
| 20 | | 1 | | | | | | | | | | | | | | | | | | | | | | | | | 1 |
| 21 | | | | | | 2 | 1 | | | | | | | | | | | | | | | | | | | | 3 |
| 22 | | | | | | | | | | | 1 | 1 | 2 | 2 | | | | | | | | | | | | | 6 |
| 23 | | | | | | | | | | | | | | | | | | 1 | | 2 | | | | | | | 3 |
| 24 | | | | | | | | | | | | | | | | | | | | | | | | | | | 0 |
| 30 | | | | 2 | | | | | | | | | | | | | | | | | | | | | | | 2 |
| 31 | | | | | | | 1 | | | | | | | | | | | | | | | | | | | | 1 |
| 32 | | | | | | | | | | | | 2 | 1 | | | | | | | | | | | | | | 3 |
| 33 | | | | | | | | | | | | | | | | | | 2 | | | | | | | | | 2 |
| 34 | | | | | | | | | | | | | | | | | | | | | | | | | | | 0 |
| 40 | | | | | | | | | | | | | | | | | | | | | | | | | | | 0 |
| 41 | | | | | | 1 | | | | | | | | | | | | | | | | | | | | | 1 |
| 42 | | | | | | | | | | | | | | | | | | | | | | | | | | | 0 |
| 43 | | | | | | | | | | | | | | | | | | | | | | | | | | | 0 |
| 44 | | | | | | | | | | | | | | | | | | | | | | | | | | | 0 |
| المجموع | 8 | 3 | 0 | 2 | 0 | 3 | 2 | 4 | 1 | 1 | 1 | 3 | 6 | 3 | 0 | 0 | 0 | 3 | 3 | 2 | 0 | 0 | 1 | 0 | 0 | 0 | 46 |

$$\sum_{4,3,2,1,0} .0. = 13$$

$$\sum_{4,3,2,1,0} .1. = 11$$

$$\sum_{4,3,2,1,0} .2. = 13$$

$$\sum_{4,3,2,1,0} .3. = 8$$

$$\sum_{4,3,2,1,0} .4. = 1$$

) DCD , CDC, CCE

(%0

CCC

EEC, EDD

n-

n-1

)

(n

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.(2

$2\eta_3$

:

$$\begin{aligned}
 {}_2\eta_3 &= 2\log\left(\frac{7}{10}\right) + 2\log\left(\frac{7}{4}\right) + 3\log\left(\frac{7}{5}\right) + 2\log(1) + \log(1) + \log(1) + 2\log\left(\frac{3}{2}\right) \\
 &\quad \log(3) + \log(1) + 3\log\left(\frac{9}{10}\right) + \log\left(\frac{3}{2}\right) + 2\log\left(\frac{6}{5}\right) + \log(1) + \log(1) + 2\log\left(\frac{4}{3}\right) \\
 &\quad \log\left(\frac{2}{3}\right) + \log(2) + \log(2) + \log(2) + \log\left(\frac{5}{3}\right) + 2\log\left(\frac{5}{3}\right) + \log\left(\frac{5}{2}\right) + \log\left(\frac{5}{2}\right) \\
 &\quad \log(3) + 2\log\left(\frac{3}{2}\right) + 2\log(1) + \log(1) + 2\log(2) + 2\log(2) + \log(1)
 \end{aligned}$$

$${}_2\eta_3 = 14.0751$$

$$\therefore -2\log \lambda_{2,3} = 28.1502$$

.log_e

log

:

| $k\eta_L$ | <u>Likelihood Statistic</u> | <u>Degrees of freedom</u> |
|-----------|-----------------------------|---------------------------|
| $0\eta_1$ | 31.3896 | 16 |
| $0\eta_2$ | 94.0006 | 96 |
| $0\eta_3$ | 122.1508 | 496 |
| $1\eta_2$ | 62.611 | 80 |
| $1\eta_3$ | 90.7612 | 480 |
| $2\eta_3$ | 28.1502 | 400 |

: $R(k)$

$R(k) = k\eta_L - 2(\text{degrees of freedom})$

| <u>k</u> | <u>R(k)</u> | |
|----------|-------------|------------------------|
| 0 | -869.8492 | |
| 1* | -869.2388 | (Order of the Chain) |
| 2 | -771.8498 | |

$R(k)$

"

"

AIC

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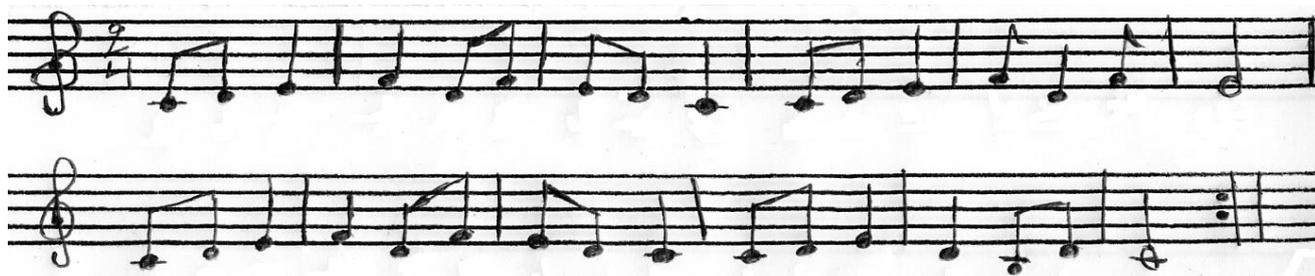
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| | | |
|---|--------|----|
| " | (2005) | -1 |
| " | (2010) | -2 |
| " | (1966) | -3 |

4-Gates,P.(1975), "An examination in to the determination of the order of a Markov chain using Akaikes information criterion", unpublished M.Sc. Dissertation, Manchester University,UK.

5-Schwartz,B.(2003),"Transforming XML into music notation, unpublished M.Sc. Thesis University of Virginia.

6-Tong,H.(1975).Determination of the order of a Markov chain by using Akaike's information criterion",J.APPL.Prob.12,PP.488-497.



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