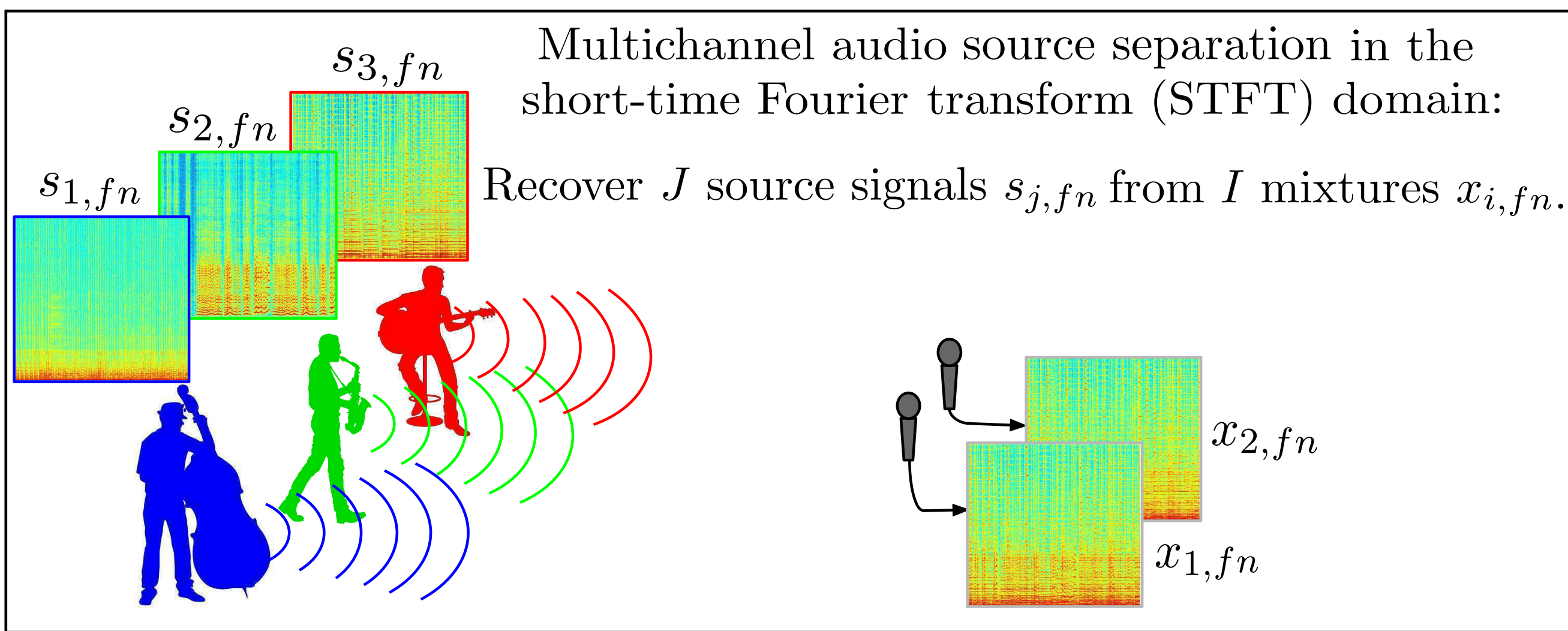
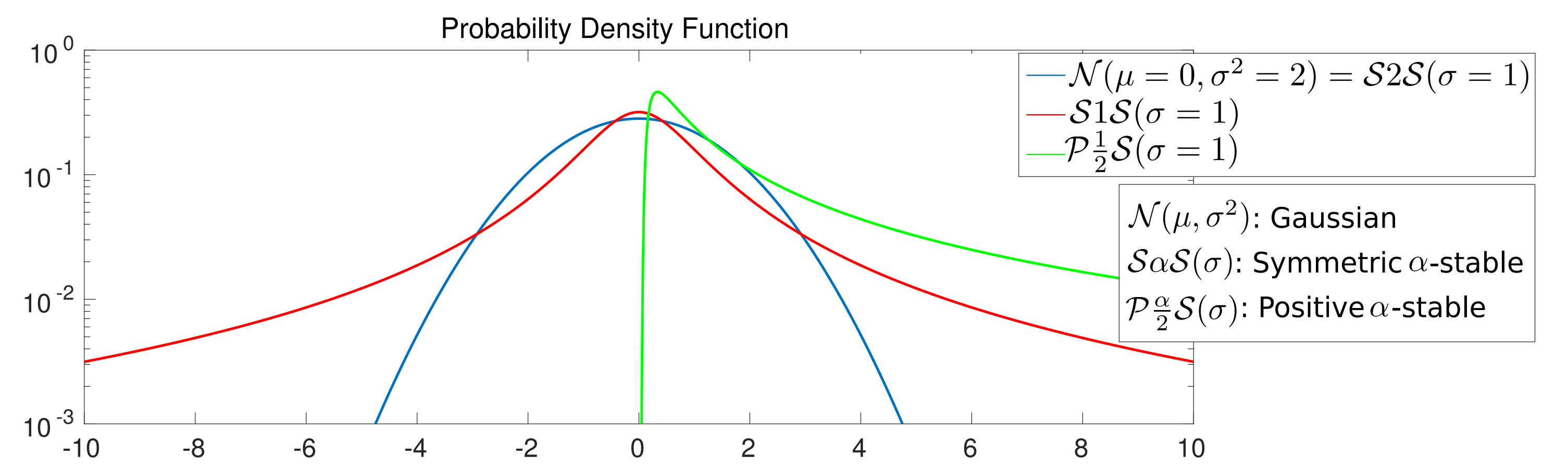


1. Introduction



Motivations:

- ▷ Current approaches are based on Gaussian models in which data are constrained to lie just within a few standard deviations from the mean.
- ▷ The proposed approach relies on a heavy-tailed model. It allows us to account for spurious data or important uncertainty in the model.



Contributions:

- ▷ Generalization of the Gaussian source separation framework [1] using the complex multivariate elliptically contoured stable distribution.
- ▷ Inference with the Monte Carlo Expectation Maximization algorithm.
- ▷ Performance improvements in audio source separation under corrupted mixtures and coding-based informed source separation.

2. Model

Gaussian model [1]

- ▷ Observed mixtures: $\mathbf{x}_{fn} = [x_{1,fn}, \dots, x_{I,fn}]^T \in \mathbb{C}^I$;
- ▷ Latent sources: $\mathbf{s}_{fn} = [s_{1,fn}, \dots, s_{J,fn}]^T \in \mathbb{C}^J$.
- ▷ Joint distribution of the latent and observed variables:

$$\begin{pmatrix} \mathbf{x}_{fn} \\ \mathbf{s}_{fn} \end{pmatrix} \sim \mathcal{N}_c \left(0, \Sigma_{fn} = \begin{pmatrix} \Sigma_{\mathbf{x},fn} & \mathbf{A}_f \Sigma_{\mathbf{s},fn} \\ \Sigma_{\mathbf{s},fn} \mathbf{A}_f^* & \Sigma_{\mathbf{s},fn} \end{pmatrix} \right),$$

where $\Sigma_{\mathbf{x},fn} = \mathbf{A}_f \Sigma_{\mathbf{s},fn} \mathbf{A}_f^* + \Sigma_{\mathbf{b},f}$.

- $\mathbf{A}_f \in \mathbb{C}^{I \times J}$ is the mixing matrix;
- $*$ denotes the Hermitian conjugate;
- $\Sigma_{\mathbf{s},fn}$ is the source covariance matrix parametrized by a non-negative matrix factorization (NMF) model:

$$\Sigma_{\mathbf{s},fn} = \text{diag}([v_{j,fn}]_j), \text{ with } v_{j,fn} = [\mathbf{W}_j \mathbf{H}_j]_{fn} \in \mathbb{R}_+;$$

- $\Sigma_{\mathbf{b},f}$ is the noise covariance matrix.

Proposed elliptically contoured stable model

$$\begin{pmatrix} \mathbf{x}_{fn} \\ \mathbf{s}_{fn} \end{pmatrix} \sim \mathcal{E} \alpha \mathcal{S}_c(\Sigma_{fn}) \iff \begin{cases} \phi_{fn} \sim \mathcal{P}_{\frac{\alpha}{2}} \mathcal{S} \left(2 \left(\cos \frac{\pi \alpha}{4} \right)^{2/\alpha} \right); \\ \begin{pmatrix} \mathbf{x}_{fn} \\ \mathbf{s}_{fn} \end{pmatrix} | \phi_{fn} \sim \mathcal{N}_c(0, \phi_{fn} \Sigma_{fn}), \end{cases}$$

with $\alpha \in (0, 2]$ and the same structure of Σ_{fn} as in the Gaussian case.

3. Inference

Model parameter set: $\Theta = \{ \{ \mathbf{W}_j, \mathbf{H}_j \}_j, \{ \Sigma_{\mathbf{b},f}, \mathbf{A}_f \}_f \}$.

Monte Carlo Expectation Maximization algorithm

▷ $\mathbf{X} = \{ \mathbf{x}_{fn} \}_{f,n}$, $\mathbf{S} = \{ \mathbf{s}_{fn} \}_{f,n}$, $\Phi = \{ \phi_{fn} \}_{f,n}$.

▷ **Iterative algorithm:**

- E-step: $Q(\Theta | \Theta_{\text{old}}) = \mathbb{E}_{\mathbf{S}, \Phi | \mathbf{X}, \Theta_{\text{old}}} [\ln p(\mathbf{X}, \mathbf{S}, \Phi | \Theta)]$;
- M-step: $\Theta_{\text{new}} = \arg \max_{\Theta} Q(\Theta | \Theta_{\text{old}})$.

▷ The E-step requires the computation of $\hat{\phi}_{fn}^{-1} := \mathbb{E}_{\phi_{fn} | \mathbf{x}_{fn}; \Theta} [\phi_{fn}^{-1}]$ → not available in an analytical form.

▷ **Metropolis-Hastings** algorithm for approximating intractable expectations: compute an average of samples drawn from $p(\phi_{fn} | \mathbf{x}_{fn}; \Theta)$.

Source posterior moments, i.e. according to $p(\mathbf{s}_{fn} | \mathbf{x}_{fn}; \Theta)$

$$\triangleright \hat{\mathbf{s}}_{fn} := \mathbb{E}_{\mathbf{s}_{fn} | \mathbf{x}_{fn}; \Theta} [\mathbf{s}_{fn}] = \mathbf{G}_{\mathbf{s},fn} \mathbf{x}_{fn}, \quad \mathbf{G}_{\mathbf{s},fn} = \Sigma_{\mathbf{s},fn} \mathbf{A}_f^* \Sigma_{\mathbf{x},fn}^{-1}$$

The source estimate is given by $\hat{\mathbf{s}}_{fn}$ (Wiener filtering). It does not depend on ϕ_{fn} and it is exactly the same as in the Gaussian case.

$$\triangleright \Sigma_{\mathbf{s},fn}^{\text{post}} := \mathbb{E}_{\mathbf{s}_{fn} | \mathbf{x}_{fn}; \Theta} \left[(\mathbf{s}_{fn} - \hat{\mathbf{s}}_{fn})(\mathbf{s}_{fn} - \hat{\mathbf{s}}_{fn})^* \right] = \mathbb{E}_{\phi_{fn} | \mathbf{x}_{fn}; \Theta} [\phi_{fn}] (\Sigma_{\mathbf{s},fn} - \mathbf{G}_{\mathbf{s},fn} \mathbf{A}_f \Sigma_{\mathbf{s},fn}).$$

The posterior mean of ϕ_{fn} does not admit an analytical form. It is approximated using the Metropolis-Hastings algorithm.

4. Source Separation Under Corrupted Mixtures

▷ **Proof of concept experiment:** A few number of randomly selected time-frequency points are set to very high values in the mixture signals before performing separation (→ highly audible noise).

▷ **Claim:** ϕ_{fn} captures the uncertainty about the model at time-frequency point (f, n) . This impulse variable should capture the outliers.

▷ **Modified Wiener filtering** for *canceling* the noise:

$$\hat{\mathbf{s}}_{fn}^{\text{modif}} = \mathbf{G}_{\mathbf{s},fn} \hat{\phi}_{fn}^{-1} \mathbf{x}_{fn}.$$

▷ **Dataset:** 8 stereo mixtures. The duration ranges from 12 to 28 seconds. Each mixture contains between 2 and 4 instrumental sources.

▷ **Performance measure:** Signal-to-Distortion Ratio (SDR) in dB.

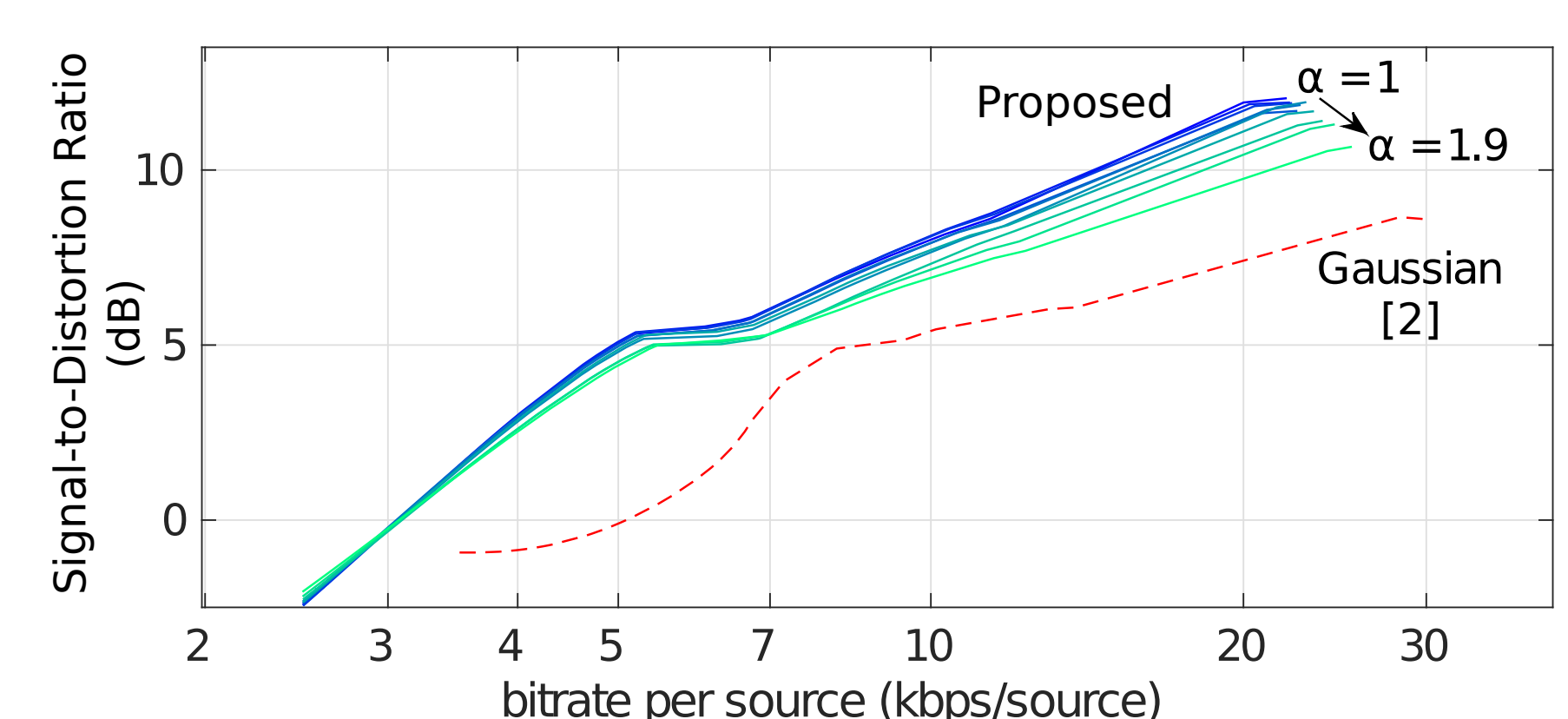
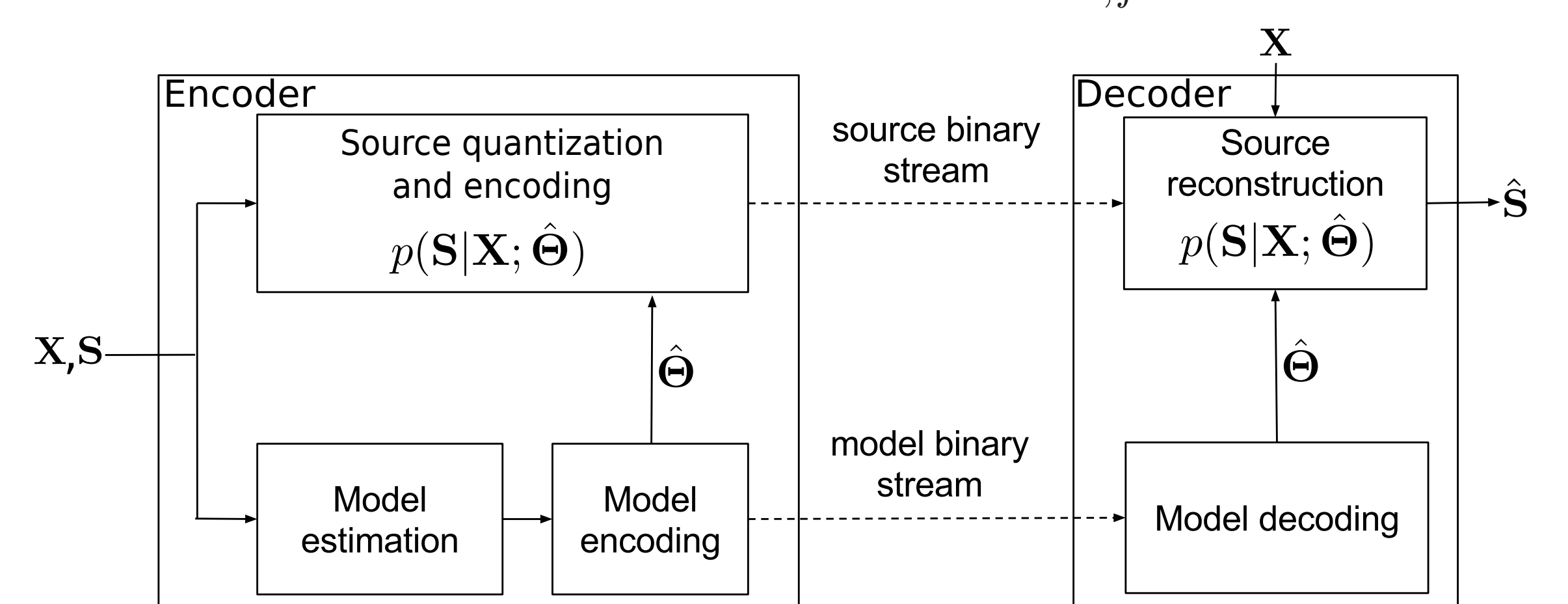
▷ **Results:** Gaussian model with standard Wiener filtering vs. elliptically contoured stable model with the modified estimation procedure ($\alpha = 1.5$):

Initialization	Oracle		Blind	
Model	Gaussian	α -stable	Gaussian	α -stable
SDR (dB)	-3.7	4.5	-6.7	0.6

5. Coding-based Informed Source Separation

▷ **Model stream:** Parameters representing the source posterior means.

▷ **Source stream:** Error between the true source coefficients and their posterior means, encoded through the use of $\Sigma_{\mathbf{s},fn}^{\text{post}}$.



6. Conclusion

▷ Using the elliptically contoured stable distribution allows us to take uncertainty about the model into account.

▷ Future work: Justified source estimator that uses the impulse variables.

7. References

- [1] A. Ozerov and C. F evotte, Multichannel nonnegative matrix factorization in convolutive mixtures for audio source separation. IEEE TASLP, 2010.
- [2] A. Liutkus, A. Ozerov, R. Badeau, G. Richard, Spatial coding-based informed source separation. Proc. of EUSIPCO, 2012.