Algorithms for Independent Low-Rank Matrix Analysis

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ABSTRACT

This document summarizes an algorithm for independent low-rank matrix analysis, which was proposed as determined rank-1 multichannel nonnegative matrix factorization in the following published papers:

Daichi Kitamura, Nobutaka Ono, Hiroshi Sawada, Hirokazu Kameoka, and Hiroshi Saruwatari, "Efficient multichannel nonnegative matrix factorization exploiting rank-1 spatial model," Proceedings of IEEE International Conference on Acoustics, Speech and Signal Processing (ICASSP 2015), pp. 276–280, April 2015.

Daichi Kitamura, Nobutaka Ono, Hiroshi Sawada, Hirokazu Kameoka, and Hiroshi Saruwatari, "Determined blind source separation unifying independent vector analysis and nonnegative matrix factorization," IEEE/ACM Transactions on Audio, Speech, and Language Processing, vol. 24, no. 9, pp. 1626–1641, September, 2016 (open access).

Two detailed algorithms for implementation and some empirical knowledges for the use of them are described in this document.

1 Introduction

Nonnegative matrix factorization (NMF) [1]–[5] is a low-rank approximation (dimensionality reduction) with nonnegative constraint, and many applications using NMF has been proposed, e.g., audio signal processing, text mining, image recognition, and bioinformatics. In particular, audio source separation is one of the most popular and successive research area of NMF [6]–[8]. For audio signals, NMF extracts some specific spectral patterns (bases) and their time-varying gains (activations) in the observed signal. The source separation using NMF is achieved by clustering such decomposed nonnegative parts into each source, and this clustering may require some prior knowledge about the sources in the mixture (e.g., semi- and full-supervised NMF methods [9, 10]).

As a blind source separation technique, multichannel NMF (MNMF) was proposed [11, 12], which simultaneously estimates the NMF variables (source model) and a spatial mixing matrix. The estimated bases and activations are attributed to sourcewise spatial features. These methods are generalized by Sawada et al. [13] exploiting more flexible spatial model called full-rank spatial covariance [14]. In this method, similarly to the original MNMF, the estimated source model is clustered based on the estimated spatial model to achieve the separation. However, it is reported that these algorithms are sensitive to the initial values of variables, and the computational cost is larger than those of conventional blind source separation methods.

For a determined or overdetermined blind source separation, independent component analysis (ICA) [15] and its extension to the frequency domain (frequency-domain ICA: FDICA) [16]–[20] are popular and traditional techniques. These ICA-based methods estimate a demixing matrix (an inverse matrix of the mixing matrix) in the frequency domain. In particular, independent vector analysis (IVA) [21]–[23] achieves better and stable source separation performance compared with FDICA, and an auxiliary-function-based efficient update rules for IVA were developed [24].

In [25, 26], a new algorithm for blind source separation was proposed, which is called *determined rank-1 MNMF*. Determined rank-1 MNMF has the same model as the conventional MNMF [11], but the demixing matrix is estimated instead of the mixing matrix. This approach is similar to the traditional ICA-based blind source separation, and it is revealed that determined rank-1 MNMF is a natural extension of IVA in terms of the flexibility of the source model (although the assumed prior distributions in IVA and determined rank-1 MNMF are different). Namely, the vector source model in IVA is extended to the low-rank matrix source model using NMF decomposition in determined rank-1 MNMF. To clarify this issue, in this document, we have renamed determined rank-1 MNMF as *independent low-rank matrix analysis (ILRMA)*. The cost function in ILRMA consists of those in IVA and simple NMF based on Itakura–Saito divergence. Therefore, all the variables including demixing matrix and NMF variables can efficiently be optimized by an iterative projection proposed in [24] and auxiliary-function-based multiplicative update rules [4]. However, since these update rules derived in the paper [26] are described in scalar notations, it is difficult to implement ILRMA in an efficient way using matrix operations. In this document, the efficient algorithms for ILRMA using matrix notations are described in Sects. 2.2 and 2.3.

2 Algorithms for ILRMA

There are two models in ILRMA: *ILRMA without partitioning function* (hereafter referred to as ILRMA1) and *ILRMA with partitioning function* (hereafter referred to as ILRMA2), where the partitioning function is used for determining the optimal number of NMF bases for each source. Therefore, in ILRMA1, we must set the fixed number of bases for each source. In ILRMA2, we only set the total number of bases, and the algorithm adaptively estimates the partition of all the bases by optimizing the partitioning function. The detailed formulations of them can be found in [26].

2.1 Definitions

In this subsection, some definitions of variables are described as preliminaries. Note that the lowercase Italic characters denote scalars, lowercase bold Italic characters denote column vectors, uppercase bold Italic characters denote matrices, and uppercase Sans-serif characters denote the third-order tensors. Also, ^T and ^H denote simple transpose and Hermitian transpose of vectors or matrices, respectively.

- *M*: number of channels (microphones) whose index is *m*
- N: number of sources whose index is n, where we assume M = N (overdetermined situation) in this document
- *I*: number of frequency bins whose index is *i*
- *J*: number of time frames whose index is *j*
- L: number of bases for each source whose index is l
- *K*: total number of bases for all the sources whose index is *k*
- $x_{ij} = (x_{ij,1} x_{ij,2} \cdots x_{ij,M})^{T}$: complex-valued observed (mixture) signals in time-frequency domain
- X: complex-valued $I \times J \times M$ tensor whose element is $x_{ij,m}$
- $y_{ij} = (y_{ij,1} y_{ij,2} \cdots y_{ij,N})^{T}$: complex-valued estimated (separated) signals in time-frequency domain
- Y: complex-valued $I \times J \times N$ tensor whose element is $y_{ij,n}$
- $W_i = (w_{i,1} w_{i,2} \cdots w_{i,N})^{H}$: complex-valued $N \times M$ demixing matrix for the *i*th frequency bin, which leads $y_{ij} = W_i x_{ij}$
- $w_{i,n}$: complex-valued $M \times 1$ vector in W_i called demixing filter for the *n*th source, where $y_{ij,n} = w_{i,n}^{H} x_{ij}$
- $e_n: N \times 1$ vector with only the *n*th element equal to unity and the other elements equal to zeros
- P: nonnegative $I \times J \times N$ tensor that corresponds to the power spectrograms of estimated source signals
- $p_{ij,n}$: nonnegative element of P
- R: nonnegative $I \times J \times N$ tensor that corresponds to the model spectrograms (time-frequency variances) for all sources (low-rank approximation of P using NMF decomposition)
- T_n : nonnegative $I \times L$ basis matrix for the *n*th source, which is used in ILRMA1
- V_n : nonnegative $L \times J$ activation matrix for the *n*th source, which is used in ILRMA1
- $t_{il,n}$: nonnegative element of T_n .
- $v_{lj,n}$: nonnegative element of V_n .
- T: nonnegative $I \times K$ basis matrix for all sources, which is used in ILRMA2
- V: nonnegative $K \times J$ activation matrix for all source, which is used in ILRMA2
- t_{ik} : nonnegative element of T
- v_{ki} : nonnegative element of V
- $Z = (z_1, z_2, \dots, z_N)^T$: $N \times K$ matrix called partitioning function used in ILRMA2, where all the elements are in the range [0, 1]

- $z_n: K \times 1$ vector in Z
- z_{nk} : element of Z, where $\sum_n z_{nk} = 1$
- $1^{(size)}$: matrix of ones whose size is denoted as the superscript, e.g., $1^{(I \times J)}$
- ε : machine epsilon
- $\hat{y}_{i,n}$: complex-valued and scale-fitted $M \times 1$ vector, which corresponds to the estimated *n*th source (spatial) image

Note that the third-order tensor with a subscript denotes the sliced matrix or the fiber vector in the original tensor [27]. For example, since X is an $I \times J \times M$ tensor, $X_{i:::}$ denotes the $J \times M$ sliced matrix in X, $X_{:j::}$ denotes the $I \times M$ sliced matrix in X, and $X_{::m}$ denotes the $I \times J$ sliced matrix in X. Also, $X_{ij::}$, $X_{i:m}$, and $X_{::m}$ denote the $M \times 1$, $J \times 1$, and $I \times 1$ fiber (column) vectors, respectively. In the algorithm description, \circ and the quotient symbol for matrices denote the elementwise multiplication and division, respectively. In addition, the absolute value $|\cdot|$ and the dotted exponent for matrices (e.g., $X^{.2}$) denote the elementwise absolute value and the elementwise exponent, respectively. For example, $P_{::n} = |Y_{::n}|^2$. Moreover, the maximum operator max(\cdot, \cdot) returns a matrix with the larger elements taken from two inputs in each entry.

2.2 Algorithm for ILRMA1

Since ILRMA1 does not utilize the partitioning function Z, the optimization is simply carried out by an alternative iteration of iterative-projection-based IVA update rule [24] and simple NMF update rules [3, 4]. Algorithm 1 shows a detailed process flow in ILRMA1. For the implementation, we have to note the corresponding scalars, vectors, and matrices variables. For example, when we update $w_{i,n}$ at the lines 13 and 14 in Algorithm 1, the *n*th row in W_i must be replaced to the new $w_{i,n}^{H}$ before it is used in the line 17.

2.3 Algorithm for ILRMA2

In ILRMA2, we only set the total number of bases. The *K* bases are shared (distributed) to each source by the partitioning function Z. The optimization of Z is also carried out by an NMF-like multiplicative update rule. Algorithm 2 shows a detailed process flow in ILRMA2.

2.4 Post process of ILRMA

The ICA-based source separation methods cannot determine scales of the estimated sources. Therefore, after the separation, a back-projection technique [28, 29] must be applied to the estimated signal y_{ij} . This technique ideally restores the scales of the estimated sources to their observed amplitudes in x_{ij} , where the inverse matrix of the demixing matrix is utilized for the restoration. Algorithm 3 shows the detailed process flow of the back-projection technique. The output signal $\hat{y}_{ij,n}$ is a scale-fitted estimated signal of the *n*th source, where $\hat{y}_{ij,n}$ is a multichannel estimated signal of the *n*th source ($M \times 1$ vector), which is often called the source image.

3 Empirical knowledges

In this section, we describe some empirical knowledges about the implementation and use of ILRMA.

- When the input multichannel signal x_{ij} is overdetermined (M > N), principal component analysis should be applied in advance for reducing its dimension so that M = N.
- When the input signal x_{ij} includes zeros, the zero division might occur in NMF update rules. The zeros in x_{ij} should be replaced with the machine epsilons. Also, we must avoid to put zeros as the initial values of T_n , V_n , T, V, and Z because the multiplicative update rules do not work for the zero elements.
- For the initial values of W_i , the identity matrix is preferable.
- When the number of time frames J is small, namely, the observed signal is too short, the matrix $W_i U_{i,n}$ at the lines 13 in Algorithm 1 and 25 in Algorithm 2 tends to be a singular matrix, and its inversion cannot be calculated. In such a case, pseudo-inverse should be used, but the computational cost greatly increases in many languages (e.g., Matlab). We can also avoid the inversion error by adding small values to the diagonal elements in the singular matrix.
- As a normalization coefficient, we described the root mean powers of estimated sources at the lines 20 in Algorithm 1 and 33 in Algorithm 2. However, any kind of coefficients can be used here. This normalization is processed to avoid a divergence of variables W_i or R to infinity. If the computational cost should be reduced, these normalization processes can be omitted although the algorithms become unstable in some cases.

Algorithm 1: ILRMA1

input : observed multichannel complex-valued signals x_{ij} **output:** estimated complex-valued sources y_{ii} 1 Initialize W_i with identity matrix or complex-valued random values and T_n and V_n with nonnegative random values; 2 Calculate $y_{ij} = W_i x_{ij}$ for all *i* and *j*; // Initial estimated sources 3 Calculate $P_{::n} = |Y_{::n}|^2$ for all *n*; // Initial power spectrograms of estimated sources 4 Calculate $\mathsf{R}_{::n} = T_n V_n$ for all *n*; // Initial model spectrograms 5 repeat for n = 1 to N do 6 $T_{n} \leftarrow \max\left(T_{n} \circ \left[\frac{(\mathsf{P}_{:n} \circ \mathsf{R}_{:n}^{::2})V_{n}^{\mathsf{T}}}{\mathsf{R}_{:n}^{:-1}V_{n}^{\mathsf{T}}}\right]^{\frac{1}{2}}, \varepsilon\right);$ $\mathsf{R}_{:n} = T_{n}V_{n};$ $V_{n} \leftarrow \max\left(V_{n} \circ \left[\frac{T_{n}^{\mathsf{T}}(\mathsf{P}_{:n} \circ \mathsf{R}_{:n}^{:2})}{T_{n}^{\mathsf{T}}\mathsf{R}_{:n}^{:-1}}\right]^{\frac{1}{2}}, \varepsilon\right);$ 7 // Update of basis matrix // New model spectrograms 8 // Update of activation matrix 9 $R_{::n} = T_n V_n;$
for i = 1 to I do // New model spectrograms 10 $\boldsymbol{U}_{i,n} = \frac{1}{J} \left\{ \boldsymbol{X}_{i::}^{H} \left[\boldsymbol{X}_{i::} \circ \left(\boldsymbol{\mathsf{R}}_{i:n}^{-1} \mathbf{1}^{(1 \times M)} \right) \right] \right\}^{\mathrm{T}}; \ // \ \boldsymbol{X}_{i::} \text{ is } J \times M \text{ matrix, } \boldsymbol{\mathsf{R}}_{i:n} \text{ is } J \times 1 \text{ vector, } \boldsymbol{U}_{i,n} \text{ is } M \times M \text{ matrix} \\ \boldsymbol{w}_{i,n} \leftarrow (\boldsymbol{W}_{i} \boldsymbol{U}_{i,n})^{-1} \boldsymbol{e}_{n};$ 11 12 13 $\boldsymbol{w}_{i,n} \leftarrow \boldsymbol{w}_{i,n} (\boldsymbol{w}_{i,n}^{\mathrm{H}} \boldsymbol{U}_{i,n} \boldsymbol{w}_{i,n})^{-\frac{1}{2}};$ // Normalization of demixing filter 14 15 end 16 end Calculate $y_{ij} = W_i x_{ij}$ for all *i* and *j*; 17 // New estimated sources Calculate $\mathsf{P}_{::n} = |\mathsf{Y}_{::n}|^2$ for all *n*; // New power spectrograms of estimated sources 18 for n = 1 to N do 19 $\lambda_n = \sqrt{\frac{1}{IJ} \sum_{i,j} p_{ij,n}};$ // Normalization coefficient 20 for i = 1 to I do 21 $| \boldsymbol{w}_{i,n} \leftarrow \boldsymbol{w}_{i,n} \lambda_n^{-1};$ // Normalization of demixing filter 22 23 end $\begin{array}{l} \mathsf{P}_{::n} \leftarrow \mathsf{P}_{::n} \lambda_n^{-2}; \\ \mathsf{R}_{::n} \leftarrow \mathsf{R}_{::n} \lambda_n^{-2}; \end{array}$ // Normalization of separated power spectrogram 24 // Normalization of model spectrogram 25 $T_n \leftarrow T_n \lambda_n^{-2};$ 26 // Normalization of basis matrix 27 end 28 until converge;

Algorithm 2: ILRMA2

input : observed multichannel complex-valued signals x_{ij} output: estimated complex-valued sources y_{ij}

1 Initialize W_i with identity matrix or complex-valued random values, T and V with nonnegative random values, and Z with random values in range [0, 1];

2 $Z \leftarrow Z \circ (1^{(N \times N)} Z)^{-1};$ // Ensuring $\sum_{n} z_{nk} = 1$ 3 Calculate $y_{ij} = W_i x_{ij}$ for all *i* and *j*; // Initial estimated sources 4 Calculate $P_{::n} = |Y_{::n}|^2$ for all *n*; // Initial power spectrograms of estimated sources 5 Calculate $\mathsf{R}_{::n} = \left[\left(\mathbf{1}^{(l \times 1)} \boldsymbol{z}_{n}^{\mathsf{T}} \right) \circ \boldsymbol{T} \right] \boldsymbol{V}$ for all *n*; // Initial model spectrograms 6 repeat 7 for n = 1 to N do $\boldsymbol{a}_{n} = \left(\frac{\left\{\left[\boldsymbol{T}^{\mathrm{T}}(\mathsf{P}_{::n}\circ\mathsf{R}_{::n}^{-2})\right]\circ\boldsymbol{V}\right\}\boldsymbol{1}^{(J\times 1)}}{\left[\left(\boldsymbol{T}^{\mathrm{T}}\mathsf{R}_{::n}^{-1}\right)\circ\boldsymbol{V}\right]\boldsymbol{1}^{(J\times 1)}}\right)^{\cdot\frac{1}{2}};$ // a_m is $K \times 1$ vector 8 9 end $Z \leftarrow \max(Z \circ A, \varepsilon)$, where $A = (a_1 \cdots a_N)^T$; // Update of partitioning function, A is $N \times K$ matrix 10 $\boldsymbol{Z} \leftarrow \boldsymbol{Z} \circ \left(\boldsymbol{1}^{(N \times N)} \boldsymbol{Z} \right)^{-1};$ // Ensuring $\sum_{n} z_{nk} = 1$ 11 Calculate $\mathbf{R}_{::n} = \left[\left(\mathbf{1}^{(l \times 1)} \boldsymbol{z}_n^{\mathrm{T}} \right) \circ \boldsymbol{T} \right] \boldsymbol{V}$ for all *n*; // New model spectrogram 12 for i = 1 to I do 13 $\boldsymbol{b}_i = \left(\frac{\{[\boldsymbol{V}(\mathsf{P}_{i::}\circ\mathsf{R}_{i::}^{-2})] \circ \boldsymbol{Z}^{\mathsf{T}}\} \mathbf{1}^{(N \times 1)}}{[(\boldsymbol{V}\mathsf{R}_{i::}^{-1}) \circ \boldsymbol{Z}^{\mathsf{T}}] \mathbf{1}^{(N \times 1)}}\right)^{\frac{1}{2}};$ // b_i is $K \times 1$ vector 14 15 end $T \leftarrow \max(T \circ B, \varepsilon)$, where $B = (b_1 \cdots b_l)^T$; // Update of basis matrix, B is $I \times K$ matrix 16 Calculate $\mathsf{R}_{::n} = \left[\left(\mathbf{1}^{(l \times 1)} \boldsymbol{z}_n^{\mathrm{T}} \right) \circ \boldsymbol{T} \right] \boldsymbol{V}$ for all *n*; 17 // New model spectrogram for j = 1 to J do 18 $\boldsymbol{c}_{j} = \left(\frac{\left\{\left[\boldsymbol{T}^{\mathrm{T}}\left(\mathsf{P}_{:j:}\circ\mathsf{R}_{:j:}^{-2}\right)\right]\circ\boldsymbol{Z}^{\mathrm{T}}\right\}\mathbf{1}^{(N\times1)}}{\left[\left(\boldsymbol{T}^{\mathrm{T}}\mathsf{R}_{:j:}^{-1}\right)\circ\boldsymbol{Z}^{\mathrm{T}}\right]\mathbf{1}^{(N\times1)}}\right)^{\frac{1}{2}};$ // c_i is $K \times 1$ vector 19 end 20 $V \leftarrow \max(V \circ C, \varepsilon)$, where $C = (c_1 \cdots c_J)$; // Update of activation matrix, C is $K \times J$ matrix 21 Calculate $\mathsf{R}_{::n} = \left[\left(\mathbf{1}^{(I \times 1)} \boldsymbol{z}_n^{\mathrm{T}} \right) \circ \boldsymbol{T} \right] \boldsymbol{V}$ for all *n*; // New model spectrogram 22 for n = 1 to N do 23 $\boldsymbol{U}_{i,n} = \frac{1}{J} \left\{ \boldsymbol{X}_{i::}^{H} \left[\boldsymbol{X}_{i::} \circ \left(\boldsymbol{\mathsf{R}}_{i:n}^{-1} \mathbf{1}^{(1 \times M)} \right) \right] \right\}^{\mathrm{T}}; \ // \ \boldsymbol{X}_{i::} \text{ is } J \times M \text{ matrix, } \boldsymbol{\mathsf{R}}_{i:n} \text{ is } J \times 1 \text{ vector, } \boldsymbol{U}_{i,n} \text{ is } M \times M \text{ matrix} \\ \boldsymbol{w}_{i,n} \leftarrow (\boldsymbol{W}_{i} \boldsymbol{U}_{i,n})^{-1} \boldsymbol{e}_{n};$ for i = 1 to I do 24 25 26 $\boldsymbol{w}_{i,n} \leftarrow \boldsymbol{w}_{i,n} (\boldsymbol{w}_{i,n}^{\mathrm{H}} \boldsymbol{U}_{i,n} \boldsymbol{w}_{i,n})^{-\frac{1}{2}};$ // Normalization of demixing filter 27 28 end end 29 30 Calculate $y_{ij} = W_i x_{ij}$ for all *i* and *j*; // New estimated sources 31 Calculate $P_{::n} = |Y_{::n}|^2$ for all *n*; // New power spectrograms of estimated sources for n = 1 to N do 32 $\lambda_n = \sqrt{\frac{1}{IJ} \sum_{i,j} p_{ij,n}};$ 33 // Normalization coefficient for i = 1 to I do 34 $| \boldsymbol{w}_{i,n} \leftarrow \boldsymbol{w}_{i,n} \lambda_n^{-1};$ // Normalization of demixing filter 35 end 36 $\begin{array}{l} \mathsf{P}_{::n} \leftarrow \mathsf{P}_{::n} \lambda_n^{-2}; \\ \mathsf{R}_{::n} \leftarrow \mathsf{R}_{::n} \lambda_n^{-2}; \end{array}$ // Normalization of separated power spectrogram 37 // Normalization of model spectrogram 38 end 39 Calculate $t_{ik} \leftarrow t_{ik} \sum_n z_{nk} \lambda_n^{-2}$ for all *i* and *k*; Calculate $z_{nk} \leftarrow z_{nk} \frac{\lambda_n^{-2}}{\sum_{n'} z_{n'k} \lambda_{n'}^{-2}}$ for all *n* and *k*; // Normalization of basis matrix 40 // Normalization of partitioning function 41 42 until converge;

Algorithm 3: Back-projection technique

input : estimated multichannel complex-valued sources y_{ij} output: scale-fitted estimated source images $\hat{y}_{ij,n}$ 1 for i = 1 to I do 2 | for j = 1 to J do 3 | for n = 1 to N do 4 | $\hat{y}_{ij,n} = W_i^{-1} (e_n \circ y_{ij});$ 5 | end 6 | end 7 end

// $M \times 1$ vector

- The separation result depends on the initial values. The error bars sometimes become large especially for the mixture of speech signals (see the experimental results in the paper [26]). The dependence on initial values becomes strong when the number of bases increases.
- Similarly to FDICA or IVA, ILRMA utilizes an assumption about the mixing system called the rank-1 spatial model (assumption of instantaneous mixture in the frequency domain). On the basis of this assumption, the reverberation time should be much shorter than the length of window function used in STFT. Also, the sources must spatially be stable (not moving) and must be assumed as point sources.

4 Conclusion

This document summarizes the algorithms for ILRMA. There are two models in ILRMA depending on the presence of partitioning function. I hope this document will help your happy source separation life.

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