

Introduction

- Source counting treated as model selection problem
- Variational EM derived for directional statistics
- Source counting by thresholding VEM results and iteratively removing sources from the observations

Feature extraction

- Convulsive mixture in STFT domain:

$$\mathbf{X}(t, f) = \sum_{k=1}^K \mathbf{H}_k(f) S_k(t, f) + \mathbf{N}(t, f)$$

- Phase and frequency normalized observations:

$$\tilde{X}_d(t, f) = |X_d(t, f)| \exp\left(j \frac{\arg(X_d(t, f) X_1^*(t, f))}{4f/F_s c^{-1} d_{\max}}\right)$$

- Direction vector (amplitude normalized):

$$\mathbf{Y}(t, f) = \tilde{\mathbf{X}}(t, f) / \|\tilde{\mathbf{X}}(t, f)\|$$

Statistical modeling

- Observations $\mathcal{Y} = \{\mathbf{Y}(t, f)\}$ form clusters on a complex unit-hypersphere \rightarrow Complex Watson mixture model

$$p(\mathbf{Y}(t, f) | \mathcal{W}, \boldsymbol{\kappa}) = \sum_{k=1}^K \pi_k \frac{1}{c_{\mathcal{W}}(\kappa_k)} e^{\kappa_k |\mathbf{w}_k^H \mathbf{Y}(t, f)|^2}$$

$$p(\mathcal{Y}, \mathcal{C}, \mathcal{W}) = p(\mathcal{Y} | \mathcal{C}, \mathcal{W}; \boldsymbol{\kappa}) p(\mathcal{C}; \boldsymbol{\pi}) p(\mathcal{W}; \mathcal{B})$$

$$p(\mathbf{C}(t, f); \boldsymbol{\pi}) = \prod_{k=1}^{K+1} \pi_k^{c_k(t, f)}$$

$$p(\mathcal{W}; \mathcal{B}) = \prod_{k=1}^{K+1} \frac{1}{c_{\mathcal{B}}(\mathbf{B}_k)} e^{\mathbf{w}_k^H \mathbf{B}_k \mathbf{w}_k}$$

Step-wise deletion algorithm

- 1: Calculate $A^{(1)}(t, f) = \|\tilde{\mathbf{X}}(t, f)\|$
- 2: **for** $\nu = 1 \dots \nu_{\max}$ **do**
- 3: **if** $\nu > 1$: **then** Apply re-weighting equation **end if**
- 4: Select observations $\mathcal{Y}^{(\nu)}$ with $A^{(\nu)} > \text{quantile}(q)$
- 5: Use VEM algorithm with $\mathcal{Y}^{(\nu)}$ to calculate $\mathbf{B}_\nu, \kappa_\nu$
- 6: Calculate principal component $\mathbf{W}_\nu = \mathcal{P}(\mathbf{B}_\nu)$
- 7: **end for**
- 8: Calculate angular distance $s_\nu = \max_{\nu'=1 \dots \nu-1} |\mathbf{W}_\nu^H \mathbf{W}_{\nu'}|, \forall \nu = 2 \dots \nu_{\max}$
- 9: Count iterations where $\kappa_\nu > \kappa_{\text{Th}} \wedge \pi_\nu > \pi_{\text{Th}} \wedge s_\nu < s_{\text{Th}}$

Variational EM for a cWMM

E-step: Class responsibilities:

$$\ln \gamma_k^{(i)}(t, f) = \kappa_k^{(i-1)} \mathbb{E}_{\mathbf{w}_k} \left\{ \mathbf{w}_k^H \mathbf{Y}(t, f) \mathbf{Y}^H(t, f) \mathbf{w}_k \right\} - \ln M(1, D, \kappa_k^{(i-1)}) + \ln(\pi_k^{(i-1)}) + \text{const.}$$

Mixture weights:

$$\pi_k^{(i)} = N_k^{(i)} / \sum_{k=1}^{K+1} N_k^{(i)}, \quad N_k^{(i)} = \sum_{t=1}^T \sum_{f=1}^F \gamma_k^{(i)}(t, f)$$

Bingham parameter matrix:

$$\mathbf{B}_k^{(i)} = \kappa_k^{(i-1)} N_k^{(i)} \boldsymbol{\Phi}_{\mathcal{Y}\mathcal{Y}, k}^{(i)} + \mathbf{B}_{0, k}$$

$$\boldsymbol{\Phi}_{\mathcal{Y}\mathcal{Y}, k}^{(i)} = \frac{1}{N_k^{(i)}} \sum_{t=1}^T \sum_{f=1}^F \gamma_k^{(i)}(t, f) \mathbf{Y}(t, f) \mathbf{Y}^H(t, f)$$

M-step: Concentration parameter:

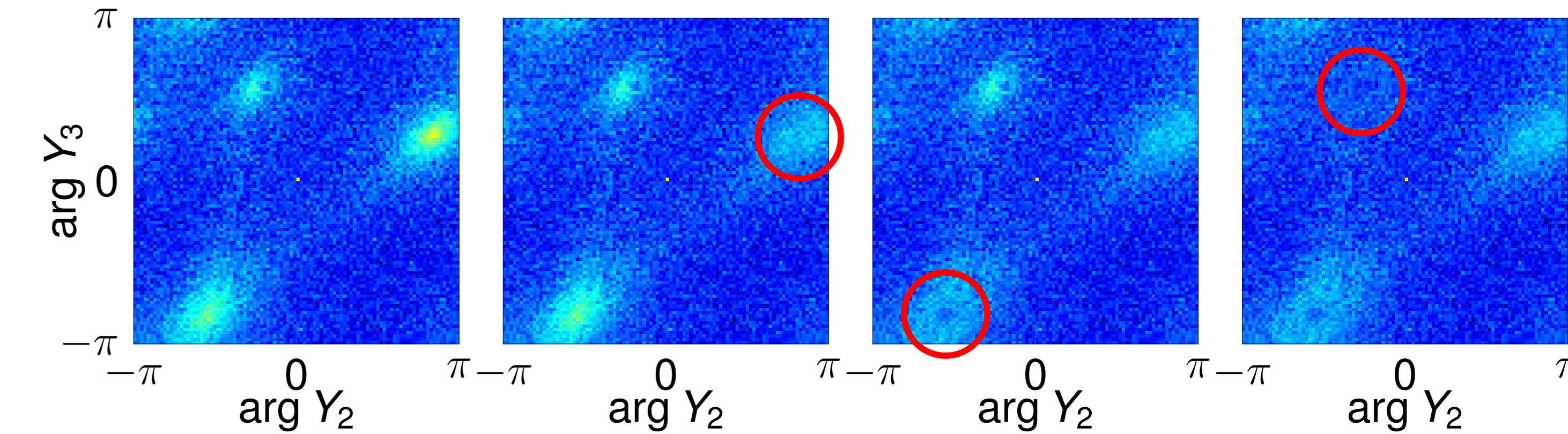
$$\frac{M(2, D+1, \kappa_k^{(i)})}{D \cdot M(1, D, \kappa_k^{(i)})} = \mathbb{E}_{\mathbf{w}_k} \left\{ \mathbf{w}_k^H \boldsymbol{\Phi}_{\mathcal{Y}\mathcal{Y}, k}^{(i)} \mathbf{w}_k \right\}$$

Re-weighting equation

Already found speakers are removed from the signal by reweighting depending on the distance to the estimated mode vector:

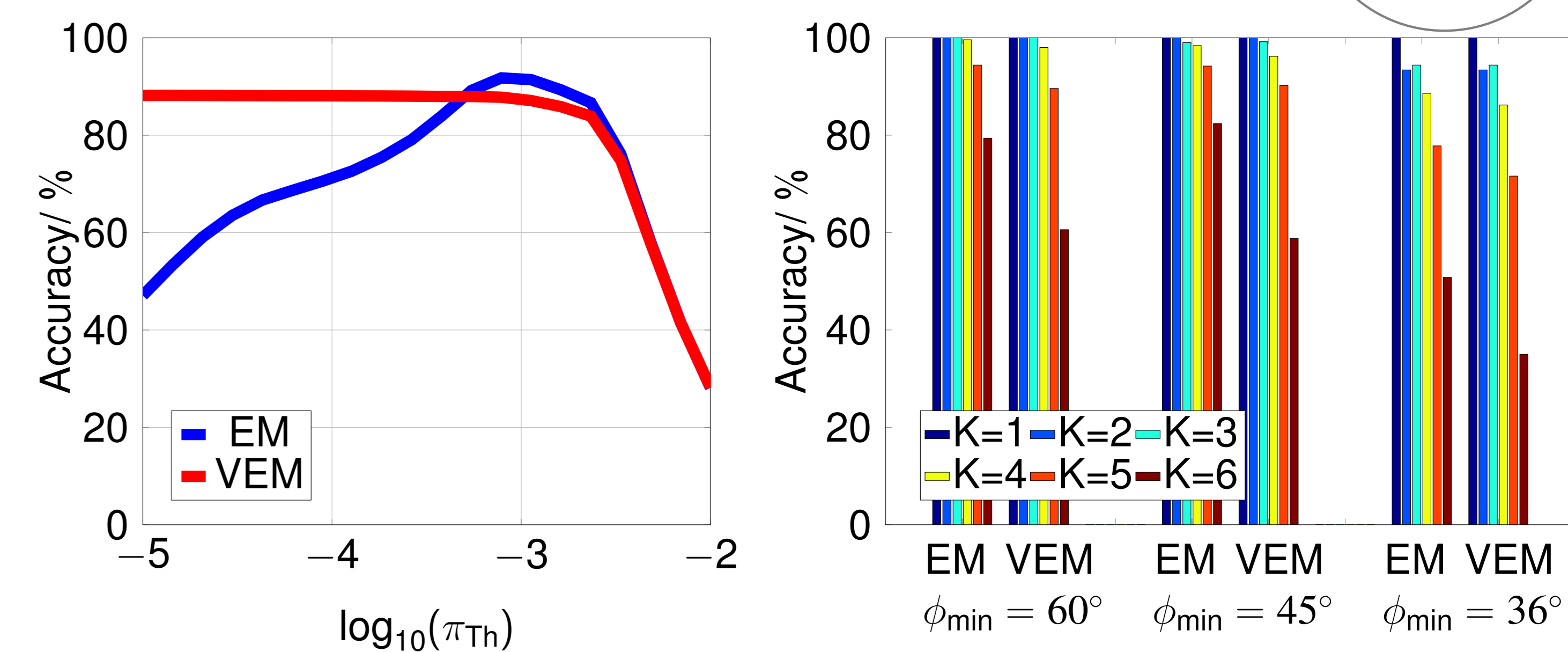
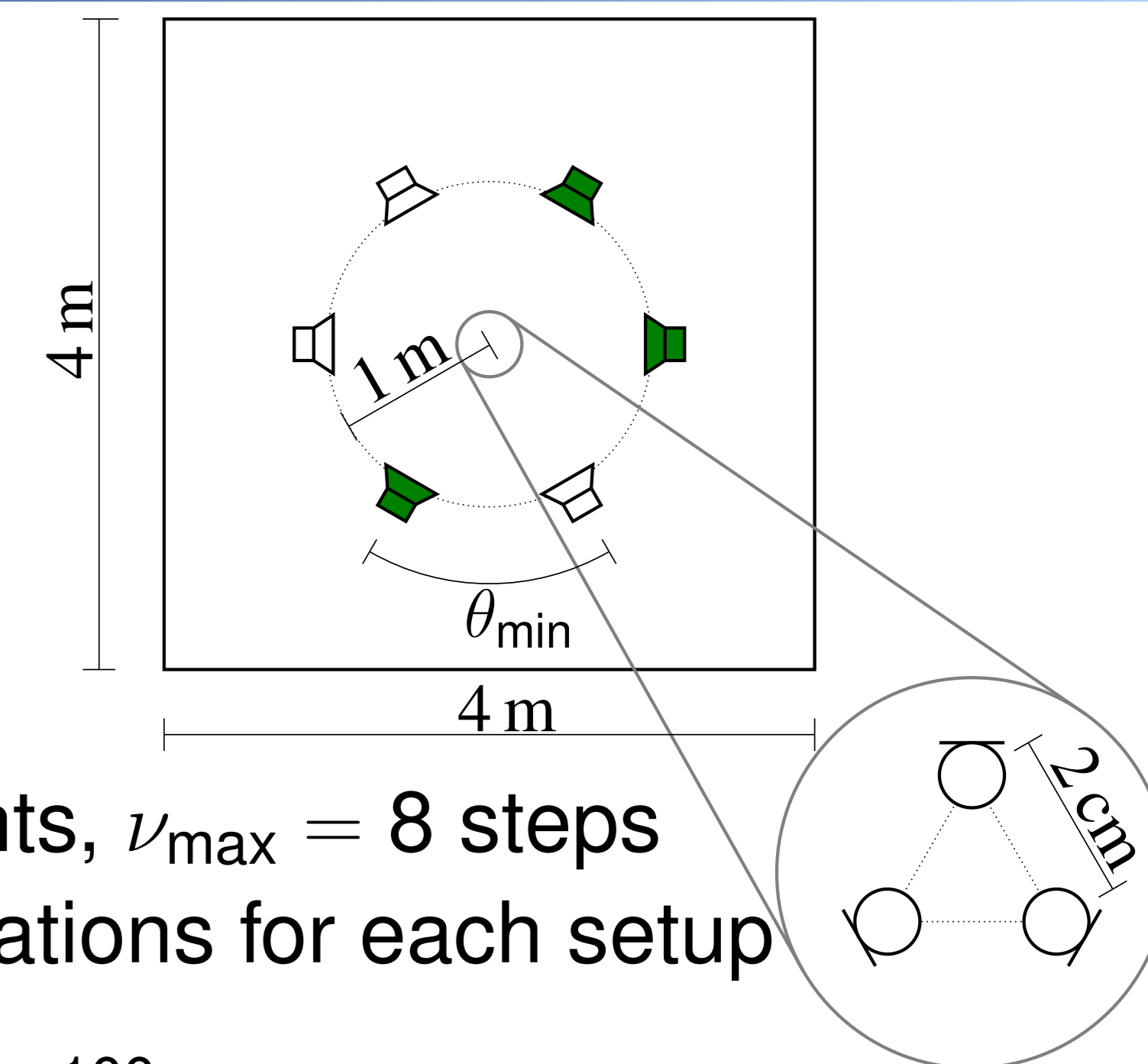
$$A^{(\nu)}(t, f) = A^{(\nu-1)}(t, f) \cdot \left(1 - e^{|\hat{\mathbf{w}}_{\nu-1}^H \mathbf{Y}(t, f)| - 1}\right)$$

Visualization



Experimental setup and results

- White Gaussian noise at 10 dB SNR
- Uninformative Bingham prior $\mathbf{B}_0 = \mathbf{0}$
- $q = 90\%$, $s_{\text{Th}} = 0.7$, $\kappa_{\text{Th}} = 1$, $\pi_{\text{Th}} = 10^{-3}$
- $K = 2$ mixture components, $\nu_{\max} = 8$ steps
- Averages over 500 simulations for each setup



Conclusions

- Variational EM for complex Watson mixture models
- Stepwise deletion algorithm is able to count sources
- Uninformative Bingham prior increases robustness
- Key theoretical result: Analytical solution for $\mathbb{E}_{\mathbf{w}_k} \left\{ \mathbf{w}_k^H \boldsymbol{\Phi}_{\mathcal{Y}\mathcal{Y}, k}^{(i)} \mathbf{w}_k \right\}$