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A COUPLED HMM FOR SOLVING THE PERMUTATION PROBLEM IN FREQUENCY DOMAIN BSS

Saeid Sanei, Wenwu Wang, and Jonathon A. Chambers

Centre for DSP Research, King's College London, UK, [saeid.sanei, wenwu.wang, Jonathon.chambers]@kcl.ac.uk

ABSTRACT

Permutation of the outputs at different frequency bins remains as a major problem in the convolutive blind source separation (BSS). In this work a coupled Hidden Markov model (CHMM) effectively exploits the psychoacoustic characteristics of signals to mitigate such permutation. A joint diagonalization algorithm for convolutive BSS, which incorporates a non-unitary penalty term within the cross-power spectrum-based cost function in the frequency domain, has been used. The proposed CHMM system couples a number of conventional HMMs, equivalent to the number of outputs, by making state transitions in each model dependent not only on its own previous state, but also on some aspects of the state of the other models. Using this method the permutation effect has been substantially reduced, and demonstrated using a number of simulation studies.

1. INTRODUCTION

Convolutive BSS of nonstationary signals has been introduced recently [1] [2]. In practical situations such as in radio telecommunications, telemetry, radar, sonar, and especially in the speech context the sources are often nonstationary. A number of methods have been presented to solve BSS for convolutive mixtures: (1) performing blind separation in the time domain by extending the existing instantaneous algorithms. There are, however, two major problems with this method; first, it cannot cope with the nonstationary signals efficiently, and second the unmixing matrix may not be causal [3]. The later problem prevents an online separation of the sources. (2) Decomposing the problem rather than to learn the possibly huge filter all at once, i.e. the decomposition approach [4]; (3) exploiting the statistical special structure contained within the source signals to formulate various separation criteria [1]; (4) Transferring the mixtures into the frequency domain and apply BSS in each frequency bin, as an easy, effective and straightforward way to separate the nonstationary convolutive mixtures [5] [6] [2]. Assuming short-term stationarity of the data, a short term Fourier transform (STFT) is utilized to transform the signal segments into the frequency domain. In this case the

convolutive BSS problem is totally or partially transformed into multiple short-term instantaneous problems. The instantaneous mixtures are then separated in every frequency bin. As for the other BSS methods, there are ambiguities due to the change in sign, scale, spectral shape, and permutation, but all except permutation can essentially be ignored. The permutation problem has been addressed in the literature and some solutions have been given [7]. In this paper a new method based on CHMM is developed. CHMMs have been introduced to better model multiple interacting time series processes [8]. The proposed CHMM system readjusts the permuted outputs by coupling a number of conventional HMMs, equivalent to the number of outputs, by making state transitions in each model dependent not only on its own previous state, but also on some aspects of the state of the other models.

2. CONVOLUTIVE BSS IN FREQUENCY DOMAIN

Consider N source signals are received by M sensors, where $M \geq N$. The output of the j th sensor is modelled as a weighted sum of convolutions of the source signals corrupted by additive noise, that is

$$x_j(n) = \sum_{i=1}^N \sum_{p=0}^{P-1} h_{jip} s_i(n-p) + v_j(n) \quad (1)$$

where h_{jip} is the P -point impulse response from source i to sensor j ($j = 1, \dots, M$), s_i is the i th source signal, x_j is the received mixture by the j th sensor, v_j is the additive noise, and n is the discrete time index. x_j are converted into frequency-domain time-series, $X_j(\omega, t)$, using the Discrete Fourier Transform. Assuming the mixing and the unmixing systems are time invariant [1], a linear convolution can be approximated by circular convolution if $P \ll T$;

$$X(\omega, t) = H(\omega)S(\omega, t) + V(\omega, t) \quad (3)$$

where $S(\omega, t) = [S_1(\omega, t), \dots, S_N(\omega, t)]^T$ and $X(\omega, t) = [X_1(\omega, t), \dots, X_M(\omega, t)]^T$ are the time-frequency representations of the source signals and the observed signals respectively. An unmixing matrix is then developed in order to reconstruct the source signals as

$$Y(\omega, t) = W(\omega)X(\omega, t) \quad (4)$$

Here $Y(\omega, t) = [Y_1(\omega, t), \dots, Y_N(\omega, t)]^T$ is the time-frequency representation of the output signals. The parameters of $W(\omega)$ are determined so that the outputs are mutually independent.

Based on the separation in the frequency domain the multiple covariance matrices estimated at different time lags are simultaneously approximately diagonalized for the transformed convolutive mixtures. The separation criterion, or the cost function, is a minimisation of the squared error between the covariance matrix of $Y(\omega, t)$ and the diagonal covariance matrix of the source signals $S(\omega, t)$, which is approximated by the diagonal covariance matrix of the output signals $Y(\omega, t)$ i.e.

$$J(W) = \arg \min_W \sum_{\omega=1}^T \sum_{k=1}^K J_M(W)(\omega, k) \quad (5)$$

where $J_M(W)(\omega, k)$ is defined as

$$J_M(W)(\omega, k) = \|\mathbf{R}_Y(\omega, k) - \text{diag}[\mathbf{R}_Y(\omega, k)]\|_F^2 \quad (6)$$

where $\|\cdot\|_F^2$ is the squared Frobenius norm, $\mathbf{R}_Y(\omega, k)$ is the output covariance matrix, and $\text{diag}(\cdot)$ is an operator which zeros the off-diagonal elements of the matrix. Since $W(\omega) = 0$ leads to a trivial solution, the cost function is modified by effectively incorporating a penalty term using a constraint on $W(\omega)$ to prevent this degenerate solution at each iteration. Using a non-unitary matrix constraint with the form

$$J_c(W)(\omega, k) = \text{diag}[W(\omega) - \mathbf{I}][\eta \mathbf{I} - (1 - \eta)W(\omega)] \quad (7)$$

where $\mathbf{I}$ is an $M \times M$ unitary matrix and η is a Lagrange multiplier. Then we have

$$J(W) = \arg \min_W \sum_{\omega=1}^T \sum_{k=1}^K \{J_M(W)(\omega, k) + \lambda J_c(W)(\omega, k)\}$$

where λ is a weighting factor. The parameter η provides a compromise between the separation performance and the convergence speed [2]. Regarding the least squares (LS) solution to minimise the above cost function the following update equation is achieved.

$$W_{l+1}(\omega) = W_l(\omega) - \mu(\omega) \cdot \frac{\partial J(W)}{\partial W_l^*(\omega)} \quad (9)$$

Some criteria have also been introduced for adaptation of the iteration step size $\mu(\omega)$ [2].

Although the algorithm effectively separates the independent components there is still indeterminacy in separating the actual sources due to the inherent permutation problem. In above method, when we try to combine the results from the individual frequency bins in the time domain, the permutation problem occurs because of the inherent permutation ambiguity in the rows of $W(\omega)$. The existing methods try to solve the problem in the following ways: (1) Constraints on the filter models in the frequency domain [7] [1]; (2) exploiting the continuity of the spectra of the recovered signals [9]; (3) co-modulation of different frequency bins [10]; (4) using a time-frequency source model [7] and finally (5) using a beamforming view to align solutions [11]. Short-term stationarity of the signals is efficiently exploited here in construction of a CHMM model by coupling the sequential frames of the output signals.

3. SOLUTION TO PERMUTATION PROBLEM USING CHMM

The frequency-domain BSS (FD-BSS) algorithms are assumed to be invariant to scaling and permutation of the separated frequency bin signals. The scaling can cause the scaling of every frequency band to be different resulting in spectral deformation of the original sources. As suggested in [7] the scaling problem can be remedied by forcing the determinant of the unmixing matrices to unity. This prevents alteration of the spectral envelope, while preserving the separation. On the other hand permutation indeterminacy is still an open problem. In places where there is no severe spectral deformation and the number of sources is low, the uniformity of the spectrum may be exploited in readjusting the weights of the unmixing matrix to alleviate the problem. However, a systematic approach to the problem is required where the number of sources is high.

To develop an effective solution to the permutation problem an effective way is to take the psychoacoustic model of the speech signals into account. As a simple manifestation of such a model is that the pitch frequency of the speakers are almost fixed and different from each other's. Also, the third formant for each speaker does not vary dramatically, or it is slow varying. However, the position of the other formants can be predicted using a simple autoregressive model. The overall spectrum is then approximated. Here, a number of HMMs equivalent to the number of the sources, coupled to each other, can be used to effectively track the direction of separation and ultimately prevent permutation. The number of states in each layer is identical to the number of frequency bins. The proposed CHMM system is learned and classifies based on the peak value at each frequency bin. Figure 1 shows the model for a system of two sources.

as $\varepsilon^2 = E[\|y - s\|^2]$ with the results of the same method when the permutation is not considered, and also the results of Parra's algorithm ($\lambda = 0$) in the following table.

Table 1. The comparison between the three BSS systems, in terms of the estimation error:

	Parra's method ($\lambda = 0$)	Without CHMM ($\lambda = 0.1$)	With CHMM ($\lambda = 0.1$)
ε^2	-25 dB	-38 dB	-40 dB

A comparison between the spectrum of the separated signals without and with compensation of the permutation is given in Figure 2. From the figure it is clear that the permutation has been compensated for a number of bins; observe for example, the improved continuity in the spectrum of 2.(c) over the interval 1000-2000 Hz.

Fig. 2. A comparison between the signals (only one of the signals), (a) the original signal and its spectrums, (b) the reconstructed signal without CHMM, and (c) the separated signal after using CHMM.

For the real room recording the microphone sounds are downloaded from <http://www.esp.ele.tue.nl/>. The room size was a $3.4 \times 3.8 \times 5.2 \text{ m}^3$, and the microphones spaced 58 cm apart. The sampling frequency and the bitrate were 12 kHz and 16 bits/sample respectively. The subjective comparison verifies the improvement achieved as a result of application of the proposed CHMM to avoid the permutation problem.

5. CONCLUSIONS AND FUTURE WORK

A new method based on a CHMM has been presented here for solving the permutation problem of the convolutive BSS of nonstationary sources in the frequency domain. The objective (for when the source signals are available) and subjective results show a remarkable improvement in the system performance. The proposed CHMM can be modified to take all the psychoacoustic parameters of the speech signals into account. This will result in a more accurate system at the price of an increase in complexity and the computation time. The efficacy of this method is likely to vary with the nature of the speech interval.

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