



Towards complex nonnegative matrix factorization with the beta-divergence

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International Workshop on Acoustic Signal Enhancement (iWAENC)

18.09.2018

Outline

- 1 Background and problem setting
- 2 Complex β NMF
- 3 Experimental results



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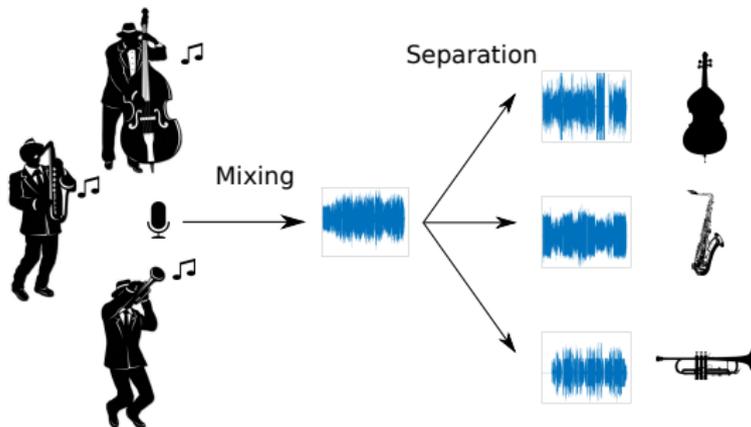
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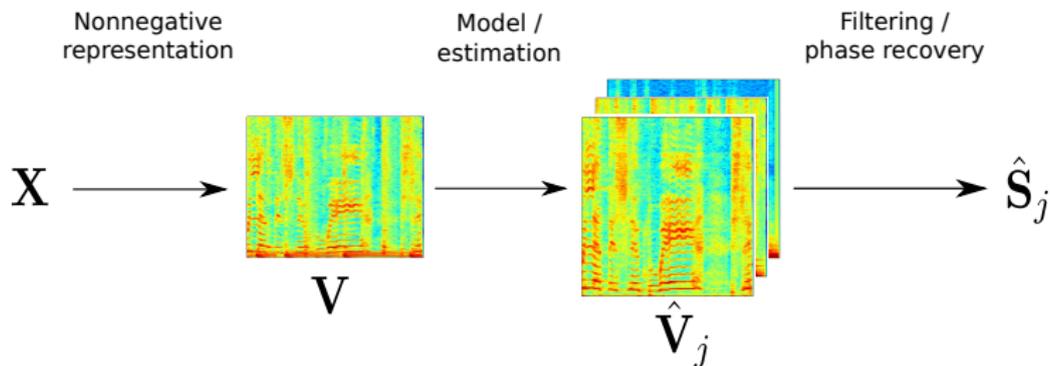
Audio source separation



- Estimate constitutive sources that form a mixture;
- Applications: speech enhancement, augmented musical mixing...
- Challenges: Reduction of **interference** and **artifacts**.

General framework

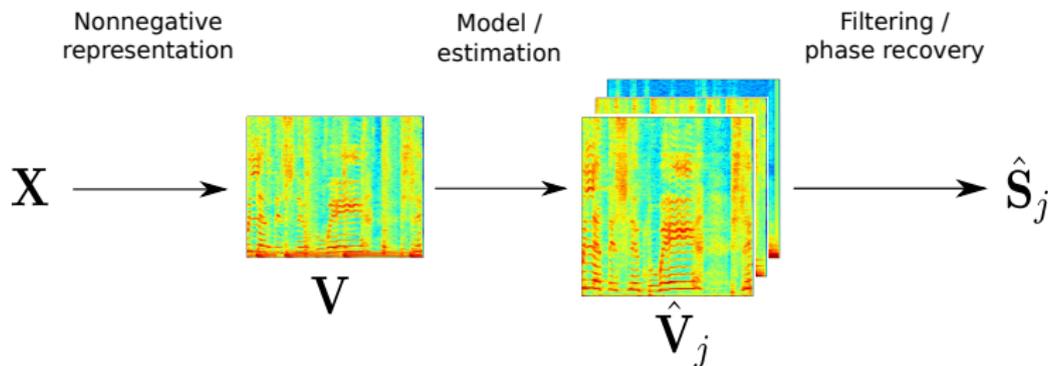
In the STFT domain: $\mathbf{X} = \sum_j \mathbf{S}_j$.



- Nonnegative representation: magnitude/power spectrogram;
- Spectrogram model: KAM, NMF, DNNs...
- Complex-valued STFTs retrieval: Wiener-like filtering...

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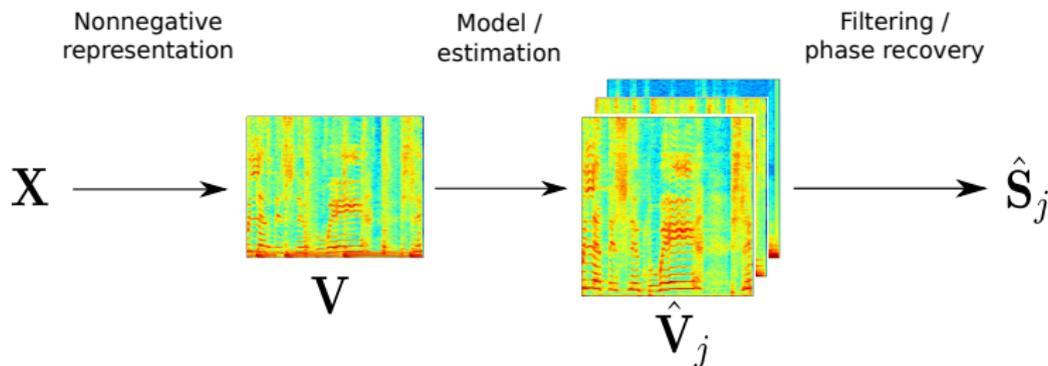
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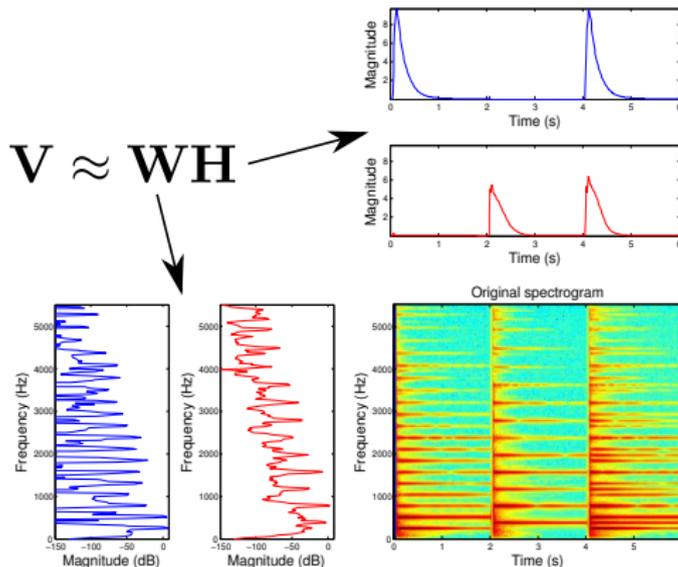
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Nonnegative matrix factorization

Find a factorization of a nonnegative matrix V (e.g., a spectrogram):



NMF - beta-divergences

- Estimation of NMF:

$$\min_{\mathbf{W}, \mathbf{H}} D(\mathbf{V}, \mathbf{WH})$$

- Popular choices for D are the beta-divergences D_β :

$\beta = 2$	$\beta = 1$	$\beta = 0$
Euclidean distance	Kullback-Leibler (KL) divergence	Itakura-Saito (IS) divergence
Emphasis on high-energy components	← In between →	Scale invariance

- Optimization techniques (heuristic approach, majorize-minimization...) → multiplicative updates rules.



NMF - Wiener filtering

$$\hat{\mathbf{S}}_j = \frac{\mathbf{W}_j \mathbf{H}_j}{\sum_{k=1}^J \mathbf{W}_k \mathbf{H}_k} \odot \mathbf{X}$$

Source STFT (Estimated) Mask Mixture STFT

- Φ -source = Φ -mixture.

☹ Issues in sound quality when sources overlap in the TF domain:

Mixture Original Oracle Wiener

Complex NMF

Directly models the complex-valued STFTs:

$$\hat{\mathbf{X}} = \sum_{j=1}^J \underbrace{\mathbf{W}_j \mathbf{H}_j}_{\text{NMF magnitude}} \odot \underbrace{e^{i\Phi_j}}_{\text{Phase}}$$

Estimated by minimizing $D_{\text{EUC}}(\mathbf{X}, \hat{\mathbf{X}})$.

- ☺ Allows to incorporate **phase constraints**;
- ☹ Not straightforward to extend it to other beta-divergences.

→ A probabilistic model in which complex NMF can be extended to any beta-divergence.



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Gaussian model

Mixture in each TF bin:

$$x = \sum_{j=1}^J s_j$$

Gaussian sources:

$$s_j \sim \mathcal{N}(0, \Gamma_j) \text{ with } \Gamma_j = \begin{pmatrix} \gamma_j & c_j \\ \bar{c}_j & \gamma_j \end{pmatrix}$$

- γ_j = variance \rightarrow energy of the source.
- c_j = relation term \rightarrow non-uniformity of the phase.



Isotropic Gaussian sources

- Traditionally, circularly-symmetric (= **isotropic**) sources:

$$c_j = 0 \Leftrightarrow \text{uniform phase.}$$

- NMF variance: $\gamma_j = \mathbf{W}_j \mathbf{H}_j$.
- Estimation:

$$\text{maximum likelihood} \Leftrightarrow \min D_{\text{IS}}(|\mathbf{X}|^{\odot 2}, \mathbf{WH})$$

→ ISNMF model.



Anisotropic Gaussian model

Here, **anisotropic** sources:

$$c_j \neq 0 \Leftrightarrow \text{non-uniform phase.}$$

The variance / relation terms are:

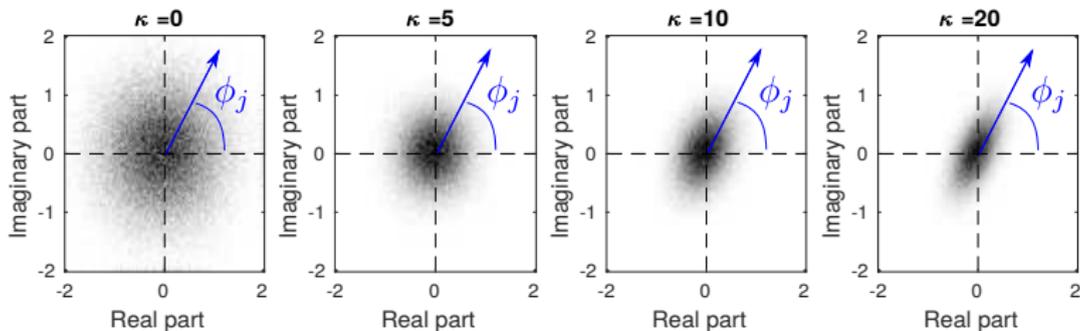
$$\gamma_j = (1 - \lambda^2) \mathbf{W}_j \mathbf{H}_j$$

$$c_j = \rho \mathbf{W}_j \mathbf{H}_j e^{i2\phi_j}$$

- ϕ_j = phase location parameter.
- λ/ρ = functions of κ , quantify the non-uniformity of the phase.
 - $\kappa = 0 \rightarrow \gamma_j = [\mathbf{W}_j \mathbf{H}_j]$ and $c_j = 0 \rightarrow$ ISNMF



Anisotropic Gaussian model



Inference

The likelihood is not tractable \rightarrow Expectation-maximization (EM).

- Maximize a lower bound Q of the likelihood.
- Alternate between:
 - E-step: compute Q given the current parameter estimates.
 - M-step: maximize Q to update the parameters.



Phase-corrected posterior power

The EM functional rewrites:

$$Q \stackrel{c}{=} - \sum_{j=1}^J \log(\mathbf{W}_j \mathbf{H}_j) + \frac{\mathbf{P}_j}{\mathbf{W}_j \mathbf{H}_j} \stackrel{c}{=} - \sum_{j=1}^J D_{\text{IS}}(\mathbf{P}_j, \mathbf{W}_j \mathbf{H}_j)$$

with:

$$\mathbf{P}_j \propto \mathbb{E}_{\text{post}} (\underline{s}_j^H \Gamma_j^{-1} \underline{s}_j) > 0$$

- \mathbf{P}_j is phase-aware;
- $\kappa = 0 \rightarrow \mathbf{P}_j = \mathbb{E}_{\text{post}} (\underline{s}_j^H \underline{s}_j) =$ posterior power of s_j .

$\mathbf{P}_j =$ **phase-corrected** posterior power of the j -th source:



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Introducing the beta-divergence

- Minimization of $D_{\text{IS}}(\mathbf{P}_j, \mathbf{W}_j \mathbf{H}_j) \rightarrow$ "Complex ISNMF".

Proposed approach: we replace the IS divergence with the beta-divergence.

- Heuristic \rightarrow no more convergence guarantee.
- Minimization of $D_{\beta}(\mathbf{P}_j, \mathbf{W}_j \mathbf{H}_j) \rightarrow$ multiplicative updates.
 \rightarrow **Complex β NMF**

😊 Phase-aware decomposition of the data;

😊 Uses a **distortion metric** adapted to audio.



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Setup

Harmonic/percussive source separation task ($J = 2$ sources).

Dataset:

- DSD100: 100 music songs, split into learning/test sets;
- Each excerpt is 20 seconds long.

Supervised separation scenario:

- Each excerpt is split into two signals of 10 seconds.
- The first is used for learning dictionaries \mathbf{W}_j (k-means clustering with 50 basis per dictionary).
- The second is used for performing the separation.

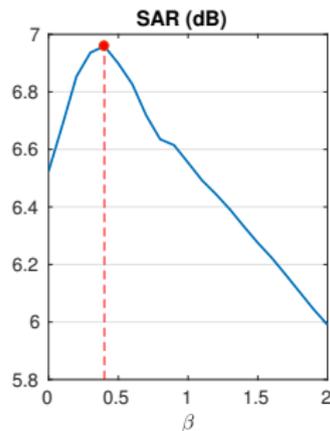
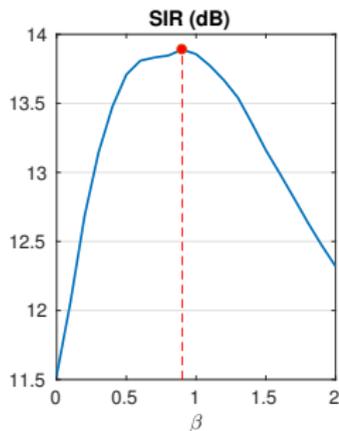
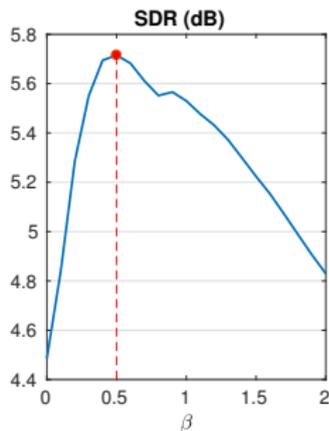
Source separation quality:

- Signal-to-distortion/interference/artifact ratios (SDR, SIR, and SAR).



Learning β

On the learning set:



- Trade-off between interference ($\beta = 0.9$) and artifacts ($\beta = 0.4$) reduction.
- $\beta = 0.5 \rightarrow$ best overall distortion reduction.



Comparison to other approaches

Baselines: NMF (also uses $\beta = 0.5$) and complex Euclidean NMF.

Median results over the test dataset: 

	SDR	SIR	SAR	
NMF	5.4	12.3	7.1	
Complex Euclidean NMF	2.0	8.6	3.5	
Complex β NMF	5.5	12.6	7.2	

- Complex β NMF outperforms its Euclidean counterpart;
- Slightly better results than NMF.
 - Complex β NMF allows to incorporate phase constraints.

Conclusion

A novel probabilistic framework where complex NMF can be extended to any beta-divergence.

Future work:

- Better understanding of the phase-corrected posterior power;
- Phase-constrained complex β NMF;
- Alternative probabilistic model \rightarrow convergence guarantees;
- Use DNNs instead of NMF for joint magnitude/phase estimation.

cf. some other IWAENC papers!



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Thanks!

 <https://github.com/magronp/complex-beta-nmf>

