Generalized Wiener filtering for positive alpha-stable random variables
Paul Magron, Roland Badeau, Antoine Liutkus

To cite this version:

HAL Id: hal-01340797
https://hal.archives-ouvertes.fr/hal-01340797
Submitted on 1 Jul 2016

HAL is a multi-disciplinary open access archive for the deposit and dissemination of scientific research documents, whether they are published or not. The documents may come from teaching and research institutions in France or abroad, or from public or private research centers.

L’archive ouverte pluridisciplinaire HAL, est destinée au dépôt et à la diffusion de documents scientifiques de niveau recherche, publiés ou non, émanant des établissements d’enseignement et de recherche français ou étrangers, des laboratoires publics ou privés.
Generalized Wiener filtering for positive alpha-stable random variables

Filtrage de Wiener généralisé pour des variables aléatoires positives alpha-stables

Paul Magron
Roland Badeau
Antoine Liutkus

2016D004

Juin 2016

Département Traitement du Signal et des Images
Groupe AAO : Audio, Acoustique et Ondes
Generalized Wiener filtering for positive alpha-stable random variables

Abstract

This report provides a mathematical proof of a result which is a generalization of Wiener filtering to Positive $\alpha$-stable (PoS) distributions, a particular subclass of the $\alpha$-stable distributions family whose support is $[0; +\infty]$. PoS distributions are useful to model nonnegative data and since they are heavy-tailed, they present a natural robustness to outliers. In applications such as nonnegative source separation, it is paramount to have a way of estimating the isolated components that constitute a mixture. To address this issue, we derive an estimator of the sources which is given by the conditional expectation of the sources knowing the mixture. It extends the validity of the generalized Wiener filtering to PoS distributions. This allows us to extract the underlying PoS sources from their mixture.

Key words

Stable distribution, Positive alpha-stable distributions, Wiener filtering, nonnegative source separation

Résumé

Dans ce rapport, nous fournissons une preuve mathématique d’un résultat qui est une généralisation du filtrage de Wiener appliqué à des variables aléatoires distribuées selon une loi Positive $\alpha$-stable (PoS). Ces distributions forment une sous-catégorie des distributions $\alpha$-stables de support $[0; +\infty]$. Elles sont utilisées pour la modélisation de données non-négatives, et leur queue lourde est un avantage en terme de robustesse aux valeurs aberrantes. Dans des applications telles que la séparation de sources non-négatives, il est primordial de pouvoir estimer les composantes qui constituent un mélange. Dans ce but, nous proposons d’utiliser comme estimateur l’espérance conditionnelle des sources sachant le mélange. Nous montrons ainsi que l’on peut généraliser le filtrage de Wiener en l’appliquant aux variables PoS, ce qui rend possible l’extraction de sources PoS à partir de leur mélange.

Mots clés

Distribution stable, Distributions positives alpha-stables, filtrage de Wiener, séparation de sources non-négatives
1 Introduction

This document features supplementary materials to the reference paper [1]. We consider a nonnegative data matrix $X$ which is expressed as the sum of $K$ components $X_k$, which follow a Positive $\alpha$-stable (PoS) distribution. PoS distributions are a subclass of the $\alpha$-stable distributions family, with shape parameter $\alpha < 1$, location parameter $\mu = 0$, skewness parameter $\beta = 1$ and scale parameter $\sigma > 0$. Their probability density functions are supported by $\mathbb{R}_+$, which makes them useful to model nonnegative data. Since they are heavy-tailed, they also present a natural robustness to outliers [2]. In particular, they have been shown appropriate for audio modeling [3]. In this paper, our goal is to prove that an estimator of the PoS-distributed sources $X_k$ is given by Wiener-like filtering:

$$\hat{X}_k = \sum_{i} \frac{\sigma_i^\alpha}{\sigma_k^\alpha} \odot X,$$

where $\odot$ (resp. the fraction bar) denotes the element-wise matrix multiplication (resp. division). A similar result has been demonstrated for Symetric $\alpha$-stable (SoS) distributions [4], thus we propose to extend it to PoS distributions. This property is paramount to separate PoS processes from nonnegative mixtures.

2 Proof of the PoS Wiener filtering

Following the proof presented in [5], we first demonstrate (1) for $K = 2$ sources. Then we extend this result to any $K$ and to matrices.

2.1 Case of two PoS variables

Let $\alpha \in ]0; 1[$. Let $s_1$ and $s_2$ be two independent PoS random variables of scale parameters $\sigma_1 > 0$ and $\sigma_2 > 0$ respectively. A commonly used estimator of $s_1$ is given by $\hat{s}_1 = E_{s_1|x}(s_1)$ if this conditional expectation exists. Besides, this expectation do exist if and only if the characteristic function $\varphi_{s_1|x}(t_1) = E_{s_1|x}(e^{i s_1 t_1})$ is differentiable at $t_1 = 0$. If so, then:

$$\hat{s}_1 = E_{s_1|x}(s_1) = \frac{1}{i} \frac{d\varphi_{s_1|x}}{dt_1}(0).$$

Step 1: Characteristic function of $s_1|x$. We first determine the characteristic function of $s_1|x$. Using the stability property of the PoS distributions, $x$ also follows a PoS distribution of scale parameter $\sigma$ such that $\sigma^{\alpha} = \sigma_1^{\alpha} + \sigma_2^{\alpha}$. The characteristic function of a PoS distribution is:

$$\forall t_x \in \mathbb{R}, \varphi_x(t_x) = E_x(e^{i t_x x}) = e^{-\sigma^{\alpha}|t_x|^{\alpha} + i \Phi \sigma^{\alpha}|t_x|^{\alpha} s_g(t_x)},$$

where $s_g(t_x)$ denotes the sign of $t_x$, and $\Phi$ is a constant equal to $\tan(\frac{\pi \alpha}{2})$ if $\alpha \neq 1$. Since $\alpha \in ]0; 1[\$, $\Phi > 0$. The characteristic function of the random vector $(s_1, x)$ is:

$$\varphi_{s_1,x}(t_1, t_x) = E_x(e^{i (t_1 s_1 + t_x x)})$$

$$= E_x(e^{i(t_1 s_1 + t_x(s_1 + s_2))})$$

$$= E_x(e^{i(t_1 s_1 + t_x(s_1 + s_2))})$$

$$= \varphi_{s_1,s_2}(t_1 + t_x, t_x).$$

Since $s_1$ and $s_2$ are independent, $\varphi_{s_1,s_2}(t_1 + t_x, t_x) = \varphi_{s_1}(t_1 + t_x)\varphi_{s_2}(t_x)$. Then:

$$\varphi_{s_1,x}(t_1, t_x) = e^{-\sigma_1^{\alpha}|t_1 + t_x|^{\alpha} - \sigma_2^{\alpha}|t_x|^{\alpha} + i \Phi (\sigma_2^{\alpha}|t_1 + t_x|^{\alpha} s_g(t_1 + t_x) + \sigma_2^{\alpha}|t_x|^{\alpha} s_g(t_x))}$$

Using [6] (and more precisely eq (5.1.7) p. 226), we obtain the characteristic function of $s_1|x$:
which, applied to the characteristic function is:

\[
\varphi_{s_1|z}(t_1) = \int_{\mathbb{R}} \varphi_{s_1|x}(t_1, t_2) e^{-it_2x} dt_2 / \int_{\mathbb{R}} \varphi_{s_1|x}(0, t_2) e^{-it_2x} dt_2. 
\]  

(5)

**Step 2: Differentiating the characteristic function.** The first-order derivative of the conditional characteristic function is:

\[
\frac{d\varphi_{s_1|z}}{dt_1}(t_1) = \frac{\int_{\mathbb{R}} \frac{\partial \varphi_{s_1|x}}{\partial t_1}(t_1, t_2) e^{-it_2x} dt_2}{\int_{\mathbb{R}} \varphi_{s_1|x}(0, t_2) e^{-it_2x} dt_2}, 
\]

which, applied at \( t_1 = 0 \), leads to:

\[
\frac{d\varphi_{s_1|z}}{dt_1}(0) = \frac{\int_{\mathbb{R}} \frac{\partial \varphi_{s_1|x}}{\partial t_1}(0, t_2) e^{-it_2x} dt_2}{\int_{\mathbb{R}} \varphi_{s_1|x}(0, t_2) e^{-it_2x} dt_2}. 
\]

(6)

(7)

Note that (6) is well-defined only if it is possible to differentiate under the \( \int \) sign in the numerator of the right member of (5), which we demonstrate below.

In (4) we distinguish two cases:

- If \( t_1 > -t_x \), \( \varphi_{s_1|x}(t_1, t_x) = e^{-\sigma_1^0(t_1+t_x)\alpha - \sigma_2^0|t_x|^\alpha + i\Phi(\sigma_1^0(t_1+t_x)\alpha + \sigma_2^0|t_x|^\alpha s(t_x))} \), then:

\[
\frac{\partial \varphi_{s_1|x}}{\partial t_1}(t_1, t_x) = [-\alpha \sigma_1^0(t_1 + t_x)^{\alpha-1} + i\alpha \Phi \sigma_1^0(t_1 + t_x)^{\alpha-1}] \varphi_{s_1|x}(t_1, t_x) 
\]

(8)

- If \( t_1 < -t_x \), \( \varphi_{s_1|x}(t_1, t_x) = e^{-\sigma_1^0(-t_1-t_x)\alpha - \sigma_2^0|t_x|^\alpha + i\Phi(-\sigma_1^0(-t_1-t_x)\alpha + \sigma_2^0|t_x|^\alpha s(t_x))} \), then:

\[
\frac{\partial \varphi_{s_1|x}}{\partial t_1}(t_1, t_x) = [\alpha \sigma_1^0(-t_1 - t_x)^{\alpha-1} + i\alpha \Phi \sigma_1^0(-t_1 - t_x)^{\alpha-1}] \varphi_{s_1|x}(t_1, t_x). 
\]

(9)

In both cases, we obtain the same expression of the first-order derivative:

\[
\frac{\partial \varphi_{s_1|x}}{\partial t_1}(t_1, t_x) = \alpha \sigma_1^0[-(t_1 + t_x)|t_1 + t_x|^{\alpha-2} + i\Phi|t_1 + t_x|^{\alpha-1}] \varphi_{s_1|x}(t_1, t_x), 
\]

which, applied to \( t_1 = 0 \), leads to:

\[
\frac{\partial \varphi_{s_1|x}}{\partial t_1}(0, t_x) = \alpha \sigma_1^0[-t_x|t_x|^{\alpha-2} + i\Phi|t_x|^{\alpha-1}] \varphi_{s_1,x}(0, t_x), 
\]

(10)

with

\[
\varphi_{s_1,x}(0, t_x) = e^{-\sigma_1^0|t_x|^\alpha - \sigma_2^0|t_x|^\alpha + i\Phi(\sigma_1^0|t_x|^\alpha s(t_x)) + \sigma_2^0|t_x|^\alpha s(t_x)} 
= e^{-(\sigma_1^0 + \sigma_2^0)|t_x|^\alpha + i\Phi(\sigma_1^0 + \sigma_2^0)|t_x|^\alpha s(t_x)). 
\]

(12)

Let us now demonstrate that (7) is well-defined. To do so, we show that:

\[
\frac{\partial}{\partial t_1} \int_{\mathbb{R}_+} \varphi_{s_1|x}(t_1, t_x) e^{-it_2x} dt_2 (t_1 = 0) = \int_{\mathbb{R}_+} \frac{\partial \varphi_{s_1,x}}{\partial t_1}(0, t_x) e^{-it_2x} dt_2. 
\]

(14)

\[
\frac{\partial}{\partial t_1} \int_{\mathbb{R}} \varphi_{s_1|x}(t_1, t_x) e^{-it_2x} dt_2 (t_1 = 0) = \int_{\mathbb{R}} \frac{\partial \varphi_{s_1,x}}{\partial t_1}(0, t_x) e^{-it_2x} dt_2. 
\]

(15)
Finally, we combine (22) with (2) in order to obtain the following Step 4: Obtaining the estimator.

\[
\frac{d\hat{\varphi}_{s_1,x}(t_x)}{dt_x}(t_x) = \alpha(\sigma_1^2 + \sigma_2^2)(-t_x|t_x|^{\alpha-2} + i\Phi|t_x|^{\alpha-1})\varphi_{s_1,x}(0, t_x).
\] (18)

By combining (11) and (18), we obtain:

\[
\frac{\partial \varphi_{s_1,x}}{\partial t_1}(0, t_x) = \frac{\sigma_1^2}{\sigma_1^2 + \sigma_2^2} \frac{d\hat{\varphi}_{s_1,x}}{dt_x}(t_x).
\] (19)

Equation (19) is useful since it allows us to calculate the numerator in (7). Indeed,

\[
\int_{\mathbb{R}} \frac{\partial \varphi_{s_1,x}}{\partial t_1}(0, t_x)e^{-it\varphi_{s_1,x}}dt_x = \frac{\sigma_1^2}{\sigma_1^2 + \sigma_2^2} \int_{\mathbb{R}} \frac{d\hat{\varphi}_{s_1,x}}{dt_x}(t_x)e^{-it\varphi_{s_1,x}}dt_x,
\] (20)

and an integration by parts leads to:

\[
\int_{\mathbb{R}} \frac{d\hat{\varphi}_{s_1,x}}{dt_x}(t_x)e^{-it\varphi_{s_1,x}}dt_x = -\int_{\mathbb{R}} \varphi_{s_1,x}(t_x) \frac{d(e^{-it\varphi_{s_1,x}})}{dt_x}dt_x = i\pi \int_{\mathbb{R}} \varphi_{s_1,x}(t_x)e^{-it\varphi_{s_1,x}}dt_x.
\] (21)

Then, combining (7), (20) and (21) leads to:

\[
\frac{d\varphi_{s_1,x}}{dt_1}(0) = i\frac{\sigma_1^2}{\sigma_1^2 + \sigma_2^2} x.
\] (22)

Step 4: Obtaining the estimator. Finally, we combine (22) with (2) in order to obtain the following estimator of \(s_1\):

\[
\hat{s}_1 = \frac{\sigma_1^2}{\sigma_1^2 + \sigma_2^2} x.
\] (23)

With the exact same technique, we obtain an estimator for \(s_2\). Then, if \(K = 2\), we have the following result:

\[
\forall k \in \{1; K\}, \hat{s}_k = \frac{\sigma_k^2}{\sum_{i=1}^{K} \sigma_i^2} x.
\] (24)

Remark: In fact, this property still holds for any value of \(\beta\) (which is assumed to be equal to 1 here), as long as \(\alpha \neq 1\). Indeed, under this condition, the characteristic function (3) becomes:

\[
\forall t_x \in \mathbb{R}, \varphi_{s}(t_x) = \mathbb{E}_x(e^{it_x x}) = e^{-\sigma(x)|t_x|^{\alpha} + i\beta \Phi \sigma(x)|t_x|^{\alpha}}g(t_x),
\] (25)
Thus we simply need to replace the constant \( \Phi \) by \( \beta \Phi \) in the proof to demonstrate this result. The new constant \( \beta \Phi \) can be null for \( \beta = 1 \), but in this case, the distribution becomes Symmetric \( \alpha \)-stable (SaS), and the property still holds, as demonstrated in [4].

### 2.2 Extension to \( K \) random variables and matrices

We now prove that (24) still holds for any number of sources \( K \). Let us consider a sum of \( K \geq 2 \) components that follow a PoS distribution of parameter \( \sigma_k \) respectively. Then, \( \forall k \in [1; K] \), let \( \tilde{s}_k = \sum_{l \neq k} s_l \). We have:

\[
s_k + \tilde{s}_k = X,
\]

and given the additive property of the PoS distributions, \( \tilde{s}_k \) is also PoS-distributed with parameter \( \tilde{\sigma}_k \) such that \( \tilde{\sigma}_k = \sum_{l \neq k} \sigma_l^\alpha \). We can then use (24) with the two sources \( s_k \) and \( \tilde{s}_k \):

\[
\hat{s}_k = \frac{\sigma_k^\alpha}{\sigma_k^\alpha + \tilde{\sigma}_k^\alpha} x = \frac{\sigma_k^\alpha}{\sigma_k^\alpha + \sum_{l \neq k} \sigma_l^\alpha} x = \sum_{l \neq k} \frac{\sigma_l^\alpha}{\sum_l \sigma_l^\alpha} x.
\]

Since this result is valid for each \( k \in [1; K] \), then (24) is true for any \( K \). Finally, this result can be extended to matrices. Since all TF bins are assumed independent, we can apply (24) in each TF bin, which proves (1).

### 3 Conclusion

In this report, we have proved that the use of the Wiener filtering technique, which provides an estimator of the underlying sources composing a mixture, can be extended to Positive \( \alpha \)-stable distributions, according to (1). This result may be highly useful in applications that address the problem of nonnegative source separation.

### References


