

SIGNAL ENHANCEMENT

Reconstructing a signal from imperfect observations is an ubiquitous problem in engineering. Sources of degradation are multiple: background noise, missing data, non-linear distortion (quantization, clipping), occlusion (image processing), to mention a few. Diverse tasks of unrelated nature can be framed as signal restoration problems: biomedical imaging, remote sensing, speech and video enhancement in streaming platforms, etc. Furthermore, signal restoration may be a crucial step in higher level problems—e.g. noise reduction may facilitate tasks source separation.

GENERAL FRAMEWORK

- Bayesian probability can describe generative models with an almost arbitrary level of detail, however its computation may be complicated.
- Gabor regression [2] is a dictionary representation endowed with structured sparsity and heavy-tailed priors on the synthesis coefficients, making it particularly suitable for audio signals.
- These priors reflect domain-specific traits that simpler optimization-based techniques ignore (e.g. as time-frequency persistence). However, inference is expensive and data is processed in a batch fashion.

CONTRIBUTION

- We formulate a state-space model that preserves the desirable traits of Gabor regression.
- Unlike original Gabor regression, the proposed model is suitable for sequential inference: A **sequential MCMC** strategy [1] is devised to estimate the filtering distributions $p(z_t|x_{1:t})$ of the synthesis coefficients, which in turn are used to produce a denoised version of the degraded input signal.
- Since sequential MCMC relies on a local analysis of the signal, the scheme has potential for real time applications.

MODEL DESCRIPTION

Signal represented as weighted sums of atoms:

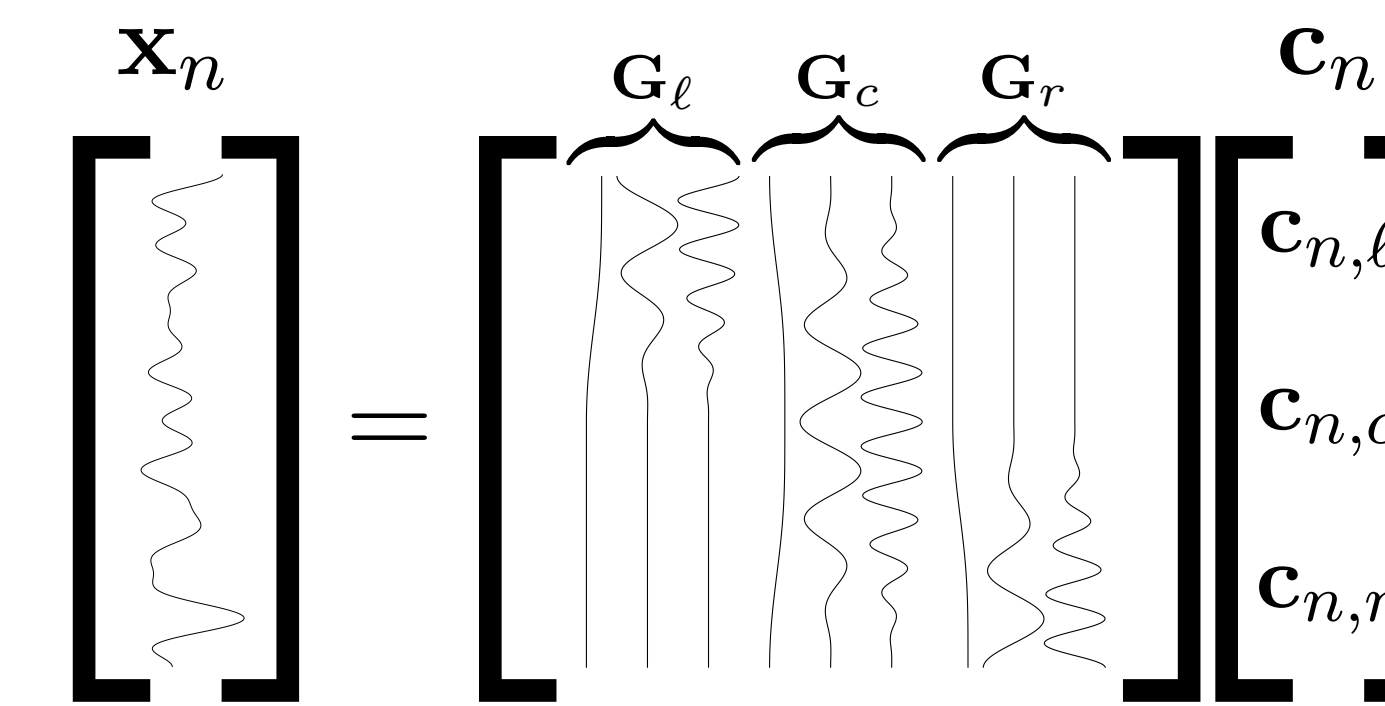
$$x(t) = \sum_{m=0}^{M-1} \sum_{n=0}^{Q-1} c_{m,q} \cdot g_{m,q}(t),$$

where $g_{m,q}(t)$ corresponds to time- and frequency-shifted replicas of a window function (e.g., Hann). As audio signals are normal sparse and highly structured in the spectral domain, Gabor regres-

A state-space model is formulated by dividing the signal x in N disjoint segments x_n and associating a unique set of coefficients to each x_n . Thus x_n is treated as an observation and $c_n = [c_{n,\ell}, c_{n,c}, c_{n,r}]$ as its underlying state (note that they represent the left, center and right set of coefficients). To account for the fact that coefficients “in between” contribute to two different chunks x_n , we impose the restriction $p(c_{n,\ell}|c_{n-1,r}) = \delta(c_{n,\ell} - c_{n-1,r})$.

sion imposes a spike-slab-prior on coefficients $c_{m,q}$: each $c_{m,q}$ has an indicator $\gamma_{m,q}$ that determines whether it is 0 or non-zero. Moreover, a Markov chain prior is placed along the time axis n of indicators γ —this imitates the persistence of tonal components. When $c_{m,q}$ is non-zero, it is assumed to be drawn from a heavy-tailed distribution, which reflects the wide range of time-frequency coefficients in real audio signals.

Global parameters such as noise level σ^2 are replaced by slowly-varying sequences $\sigma_{1:n}^2$.



ALGORITHM

Since the resulting model has a state-space structure, it is suitable for sequential inference. Due to the high dimensionality of the problem and the poor predictive quality of the prior (without incorporating the observations x_n , the coefficients have mean 0), standard Particle filters (e.g. bootstrap) are not a promising alternative. We instead resort to the sequential MCMC. Defining our state z_n as a vector containing all the parameters associated to a frame n (coefficient, indicators, noise level), we exploit the following factorization:

$$p(z_{n-1}, z_n | x_{1:n}) \propto p(z_{n-1} | x_{1:n-1}) p(z_n | z_{n-1}) p(x_n | z_n)$$

to generate samples from $p(z_{n-1}, z_n | x_{1:n})$ (marginal $p(z_n | x_{1:n})$ is obtained as a by-product). Given a sample-based approximation of the previous filtering distribution $\hat{p}(z_{n-1} | x_{1:n-1}) = \frac{1}{P} \sum_{p=1}^P \delta(z_{n-1} - z_{n-1}^{(p)})$ and using (i) as the iter-

ation index, sampling is carried out performing following updates repeatedly (for each frame n):

1. $z_n^{(i+1)} \sim p(z_n | z_{n-1}^{(i)}, x_{1:n})$
2. $z_{n-1}^{(i+1)} \sim p(z_{n-1} | z_n^{(i+1)}, x_{1:n})$

Exploiting the conjugacy of the chosen priors, all parameters can be sampled from a tractable conditional distribution. To incorporate the information contained in the following observation x_{n+1} and improve the quality of the estimation, at time step $n+1$ we refresh previous state z_n by splitting it in two subsets: some components (e.g. the rightmost coefficients $c_{n,r}$) are sampled from their analytical Gibbs updates, whereas the remaining components are simply sampled from the discrete collection of particles of the approximate filtering distribution $\hat{p}(z_n | x_{1:n})$. Note that the resulting scheme still targets $p(z_{n-1}, z_n | x_{1:n})$.

EXPERIMENTS

Two experiments are performed: 1. As a proof of concept, we first investigate the effect of replacing global parameters such as noise σ^2 with sequences $\sigma_{1:n}^2$. Secondly, we test the sequential MCMC against the batch scheme in a for different excerpts (A: glockenspiel, B: jazz trumpet, C: vibraphone music, D: oratorio).

RESULTS AND DISCUSSION

Example (label)	SNR _{in} [dB]	SNR _{out} [dB] (Batch)	SNR _{out} [dB] (Sequential)
A (~3 s)	10	20.13	19.29
B (~12 s)	15	21.46	20.03
C (~8.5 s)	15	25.05	23.18
C (~8.5 s)	20	28.79	26.96
D (~8.5 s)	15	21.45	19.84

Audible results in https://rclaveria.github.io/sMCMC_audio

The SNR gap is the combined effect of partial information (we use filtering distributions rather than complete trajectories) and a mismodelling induced by the substitution σ^2 by $\sigma_{1:n}^2$. This trade-off is arguably minor, as this modification is what facilitates sequential processing.

The proposed model (+ Sequential MCMC) needs fewer iterations to converge. Reconstructions using the original model (+ batch MCMC) contain noticeable artifacts when the number of iterations is limited to 80.

The perceptual gap is less noticeable than the SNR gap: the two reconstructions are often indistinguishable to the ear.

Scheme has potential for real time applications, provided that an efficient implementation is available.

REFERENCES

References

- [1] F. Septier, S. K. Pang, A. Carmi, and S. Godsill. On MCMC-based particle methods for Bayesian filtering: Application to multitarget tracking. In *IEEE (CAMSAP)*, pages 360–363. IEEE, 2009.
- [2] P. J. Wolfe, S. J. Godsill, and W.-J. Ng. Bayesian variable selection and regularization for time-frequency surface estimation. *Journal of the Royal Statistical Society: Series B (Statistical Methodology)*, 66(3):575–589, 2004.