LETTER

Independent Low-Rank Matrix Analysis Based on Generalized Kullback–Leibler Divergence*

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SUMMARY In this letter, we propose a new blind source separation method, independent low-rank matrix analysis based on generalized Kullback–Leibler divergence. This method assumes a time-frequency-varying complex Poisson distribution as the source generative model, which yields convex optimization in the spectrogram estimation. The experimental evaluation confirms the proposed method’s efficacy.

key words: blind source separation, nonnegative matrix factorization, Poisson distribution, Kullback–Leibler divergence

1. Introduction

Blind source separation (BSS) [1]–[3] is a technique for extracting specific sources from an observed multichannel mixture signal without knowing a priori information about the mixing system. Let $N$ and $M$ be the numbers of sources and channels, respectively. The short-time Fourier transforms (STFTs) of the multichannel source, observed, and estimated signals are defined as $s_{ij} = (s_{i1}, \ldots, s_{iN})^\top \in \mathbb{C}^N, x_{ij} = (x_{i1}, \ldots, x_{iM})^\top \in \mathbb{C}^M$, and $y_{ij} = (y_{i1}, \ldots, y_{iN})^\top \in \mathbb{C}^N$, where $i = 1, \ldots, I; j = 1, \ldots, J; n = 1, \ldots, N$; and $m = 1, \ldots, M$ are the integral indices of the frequency bins, time frames, sources, and channels, respectively, and $^\top$ denotes the transpose. We assume the mixing system $x_{ij} = A_is_{ij}$, where $A_i = (a_{i1}, \ldots, a_{iN}) \in \mathbb{C}^{M \times N}$ is a frequency-wise mixing matrix and $a_{in}$ is the steering vector for the $n$th source. When $M = N$ and $A_i$ is not a singular matrix, the estimated signal $y_{ij}$ can be expressed as $y_{ij} = W_ix_{ij}$, where $W_i = A_i^{-1} = (w_{i1}, \ldots, w_{iN})^\top$ is the demixing matrix, $w_{in}$ is the demixing filter for the $n$th source, and $^\top$ denotes the Hermitian transpose. Multichannel nonnegative matrix factorization (MNMF) [4], [5] is a BSS method that simultaneously estimates both the low-rank time-frequency structure and the spatial covariance matrix for each source, indirectly identifying the mixing system. Recently, independent low-rank matrix analysis (ILRMA) [6], which is a unification of direct estimation of the demixing matrix [7] and simple nonnegative matrix factorization (NMF) [8], [9], was proposed as a state-of-the-art BSS method. In terms of optimization, ILRMA is faster and more stable than MNMF.

Conventional MNMF and ILRMA assume the time-frequency-varying complex Gaussian distribution in the generative model of each source spectrogram, which corresponds to NMF based on Itakura–Saito (IS) divergence (IS-NMF). We refer to the conventional ILRMA based on IS divergence as IS-ILRMA. Recently, the source generative models assumed in ILRMA and MNMF were generalized to the time-frequency-varying complex Student’s $t$-distribution ($t$-MNMF [10] and $t$-ILRMA [11]). These conventional ILRMA always include a non-convex optimization in the spectrogram modeling that is sensitive to the initialization and diversifies the separation quality. In this letter, we propose ILRMA based on generalized Kullback–Leibler (KL) divergence ($KL$-ILRMA) by using a time-frequency-varying complex Poisson distribution as the source generative model. In $KL$-ILRMA, the estimation of a low-rank spectrogram model results in KL-divergence-based NMF ($KL$-NMF) [8], which is a convex optimization in terms of each decomposed matrix variable. To our knowledge, the proposed method is the world’s first attempt to realize convex-optimization-based ILRMA w.r.t. source modeling. Owing to this property, we can perform separation robust against the initialization of the source model.

2. Proposed Method

2.1 ILRMA Based on Time-Frequency-Varying Complex Poisson Distribution

$KL$-ILRMA approximates the source spectrogram with a nonnegative low-rank matrix by minimizing their generalized KL divergence. Here we assume that the source model follows the time-frequency-varying complex Poisson distribution [12], which is the extension of the real-valued Poisson distribution to complex values. The probability density function of the complex Poisson distribution is defined as

$$p(z) = \frac{|z|^{-1} A|z|}{2\pi(|z|)!} e^{-A},$$

where $z$ is in the set $\mathcal{D} = \{z \in \mathbb{C} \mid |z| \in \mathbb{N}\}$ and $\lambda$ is a shape parameter.
parameter characterizing its distribution.

In KL-ILRMA, the following time-frequency-varying complex Poisson source generative model is assumed:

$$\prod_{i,j,n} p(y_{ijn}) = \prod_{i,j,n} \frac{|y_{ijn}|^{-1} \lambda_{ijn} |y_{ijn}|}{2\pi |y_{ijn}|^2} e^{-\lambda_{ijn}},$$  \hspace{1cm} (2)

$$\lambda_{ijn} = \sum_k t_{ikn} v_{kijn},$$  \hspace{1cm} (3)

where $\lambda_{ijn}$ is the shape parameter as well as the mean of the amplitude of the complex Poisson distribution and is interpreted as the $i$th row and $j$th column value of the source spectrogram model as in Eq. (3). The variables $t_{ikn}$ and $v_{kijn}$ are the elements of the basis matrix $T_n \in \mathbb{R}^{I \times K}$ and the activation matrix $V_n \in \mathbb{R}^{K \times J}$, respectively, where $\mathbb{R} \geq 0$ denotes the set of nonnegative real numbers. $k = 1, \ldots, K$ is the index of the bases, and the number of bases $K$ is usually much less than $I$ and $J$. Note that the validity of this generative model is discussed in Appendix B.

Since $y_{ijn} = w_{ijn}^H x_{ij}$ in Eq. (2), the negative log-likelihood of $x_{ij} = W_i^{-1} y_{ijn}$ is given by

$$\mathcal{L} = \sum_{i,j,n} \left[ \log(|w_{ijn}^H x_{ij}|^2) + \log|w_{ijn}^H x_{ij}| - |w_{ijn}^H x_{ij}| \log|w_{ijn}^H x_{ij}| - |w_{ijn}^H x_{ij}| \right].$$  \hspace{1cm} (4)

To express the term $\log(|w_{ijn}^H x_{ij}|^2)$ via elementary functions and extend the domain of the definition to an analog domain, we apply Stirling’s approximation (its practical validity will be assessed in Sect. 3.1)

$$\log(|w_{ijn}^H x_{ij}|^2) \approx |w_{ijn}^H x_{ij}| \log|w_{ijn}^H x_{ij}| - |w_{ijn}^H x_{ij}|.$$  \hspace{1cm} (5)

Hence, we obtain the cost function to be minimized as

$$\mathcal{J} = \sum_{i,j,n} \left[ |w_{ijn}^H x_{ij}| \log|w_{ijn}^H x_{ij}| - |w_{ijn}^H x_{ij}| + \log|w_{ijn}^H x_{ij}| 
- |w_{ijn}^H x_{ij}| \log \sum_k t_{ikn} v_{kijn} + \sum_k t_{ikn} v_{kijn} \right] 
- 2J \sum_i \log |\det W_i| + \text{const.}$$  \hspace{1cm} (6)

$$= \sum_{i,j,n} \left[ D_{KL}(|w_{ijn}^H x_{ij}| | \sum_k t_{ikn} v_{kijn}) + \log|w_{ijn}^H x_{ij}| 
- 2J \sum_i \log |\det W_i| + \text{const.} \right]$$  \hspace{1cm} (7)

where $D_{KL}(y | x) = y \log y - y \log x - y + x$ is the generalized KL divergence. Therefore, the minimization of the cost function $\mathcal{J}$ simultaneously achieves high independence between the sources and the low-rank modeling of each source spectrogram based on the generalized KL divergence.

2.2 Update Rule for Source Model

In the cost function Eq. (7), the only term related to $T_n$ and $V_n$ is $D_{KL}(|w_{ijn}^H x_{ij}| | \sum_k t_{ikn} v_{kijn})$. Therefore, $T_n$ and $V_n$ can be optimized by minimizing the divergence via the KL-NMF update rules [8]

$$t_{ikn} \leftarrow t_{ikn} \left( \frac{\sum_j |w_{ijn}^H x_{ij}| v_{kijn}}{\sum_k t_{ikn} v_{kijn}} \right) \left( \frac{\sum_i v_{kijn}}{\sum_i t_{ikn}} \right)^{-1},$$  \hspace{1cm} (8)

$$v_{kijn} \leftarrow v_{kijn} \left( \frac{\sum_i |w_{ijn}^H x_{ij}| t_{ikn}}{\sum_k t_{ikn} v_{kijn}} \right) \left( \frac{\sum_i t_{ikn}}{\sum_i v_{kijn}} \right)^{-1}. \hspace{1cm} (9)

Since minimization of the generalized KL divergence is a convex problem w.r.t. either $T_n$ or $V_n$ [9], KL-ILRMA is expected to more stably estimate the source spectrograms than conventional ILRMA, which do not involve convex problems w.r.t. either $T_n$ or $V_n$.

2.3 Update Rule for Demixing Matrix

In conventional IS-ILRMA, the demixing matrix $W_i$ can be updated by applying iterative projection (IP) [3], which is a fast and stable optimization algorithm that can be applied to the sum of $|w_{ijn}^H x_{ij}|^2$ and $- \log |\det W_i|$. In KL-ILRMA, however, IP cannot be applied, i.e., the cost function Eq. (6) does not satisfy the necessary condition for the use of IP. Instead, we apply a majorization-minimization (MM) algorithm [13] to derive the update rule of $w_{ijn}$. First, we apply the tangent line inequality

$$\log|w_{ijn}^H x_{ij}| \leq \frac{1}{\alpha_{ijn}} (|w_{ijn}^H x_{ij}| - \alpha_{ijn}) + \log \alpha_{ijn} \hspace{1cm} (10)$$

to the term $\log|w_{ijn}^H x_{ij}|$ in Eq. (6), where $\alpha_{ijn} > 0$ is an auxiliary variable. Thus, the majorization function can be designed as

$$J \leq J_i = \sum_{i,j,n} \left[ \frac{1}{\alpha_{ijn}} |w_{ijn}^H x_{ij}|^2 + d_{ijn} |w_{ijn}^H x_{ij}| 
- 2J \sum_i \log |\det W_i| + \text{const.} \right]$$  \hspace{1cm} (11)

$$d_{ijn} = \frac{1}{\alpha_{ijn}} + \log(\alpha_{ijn} / \sum_k t_{ikn} v_{kijn}) - 2, \hspace{1cm} (12)$$

where $J$ and $J_i$ become equal only when $\alpha_{ijn} = |w_{ijn}^H x_{ij}|$.

Second, we design the further majorization function of $d_{ijn} |w_{ijn}^H x_{ij}|$ to make it differentiable w.r.t. $w_{ijn}$. As shown in Fig. 1, we can compose a majorization function of $d |y|$ that coincides with $d |y|$ at an arbitrary point $y_0$ (black dotted line in Fig. 1) by branching into “paraboloid type” ($d \geq 0$) and “plane type” ($d < 0$) cases. Thus, the majorization functions of $d_{ijn} |w_{ijn}^H x_{ij}|$ are obtained as
whose is the adjugate matrix of where 

\[ J = \begin{cases} \frac{d_{ij} n}{\beta_{ij}} |w_{in} H x_{ij}|^2 + \frac{1}{2} d_{ij} \beta_{ij} n \quad (d_{ij} \geq 0), \\ \frac{1}{2} d_{ij} (\omega_{ij} n H x_{ij} + \omega_{ij} n H x_{ij}) \quad (d_{ij} < 0) \end{cases} \]  

(13)

where \( \bar{x} \) is the complex conjugate of \( x \), \( \beta_{ij} > 0 \) is a real auxiliary variable, and \( \omega_{ij} \) is a complex auxiliary variable that satisfies \( |\omega_{ij}| = 1 \). The equality of Eq. (13) holds only when \( \beta_{ij} = |w_{in} H x_{ij}| (d_{ij} \geq 0) \) and \( \omega_{ij} = w_{in} H x_{ij} / \omega_{ij} n H x_{ij} (d_{ij} < 0) \). Applying Eq. (13) to Eq. (11), we obtain the majorization function \( J \) as follows:

\[ J \leq J = \sum_{i,n} \left[ w_{in} H U_{in} w_{in} + w_{in} H r_{in} + r_{in} H w_{in} \right] - 2 J \sum_i \log |\det W| + \text{const.}, \]  

(14)

\[ U_{in} = \frac{1}{2} \sum_j \left( \frac{1}{\alpha_{ijn}} + \max(0, d_{ijn}) \right) x_{ij} x_{ij} H, \]  

(15)

\[ r_{in} = \frac{1}{2} \sum_j |\omega_{ijn}| - \text{min}(d_{ijn}, 0) x_{ij}. \]  

(16)

Since Eq. (14) contains a linear term in \( w_{in} \), we still cannot apply IP to Eq. (14). Instead, we apply another type of vectorwise coordinate descent to minimize functions such as Eq. (14). In this algorithm, we focus on \( w_{in} \), namely, the Hermitian transpose of the particular row vector of \( W_{in} \). Equation (14) can be transformed as follows by cofactor expansion:

\[ J = \sum_{i,n} \left[ w_{in} H U_{in} w_{in} + w_{in} H r_{in} + r_{in} H w_{in} \right] - J \sum_i \log |b_{in} H w_{in}|^2 + \text{const.}, \]  

(17)

where \( b_{in} \) is the column vector of \( B_{in} = (b_{in}, \ldots, b_{in N}) \), which is the adjugate matrix of \( W_{in} \). \( b_{in} \) can also be written as \( b_{in} = (\det W_{in}) W_{in}^{-1} e_n \), where \( e_n \) is an \( N \)-dimensional vector whose \( n \)th element is one and whose other elements are zero. Since \( b_{in} \) only depends on \( w_{in'} (n' \neq n) \) and is independent of \( w_{in} \), Eq. (17) can be regarded as a function of \( w_{in} \) by fixing the other row vectors of \( W_{in} \). The partial derivative of Eq. (17) w.r.t. \( w_{in} H \) is

\[ \frac{\partial J}{\partial w_{in} H} = U_{in} w_{in} + r_{in} - \frac{b_{in}}{w_{in} H b_{in}}. \]  

(18)

From \( \frac{\partial J}{\partial w_{in} H} = 0 \), the stationary point is given in [14] as

\[ w_{in} = \left\{ \begin{array}{ll} \frac{U_{in}^{-1}}{\sqrt{u_{br}}} b_{in} - r_{in} & \text{if } u_{br} = 0, \\
\frac{U_{in}^{-1}}{2u_{br}} \left( 1 - \sqrt{1 + \frac{4u_{br}}{|u_{pr}|^2}} \right) b_{in} - r_{in} & \text{otherwise} \end{array} \right. \]  

(19)

where \( u_{br} = b_{in} H U_{in}^{-1} b_{in} \) and \( u_{br} = b_{in} H U_{in}^{-1} r_{in} \). Substituting the equality condition of the auxiliary variables for Eq. (19), the update rule of \( w_{in} \) can be obtained as follows:

\[ d_{ijn} \leftarrow \frac{1}{|w_{in} H x_{ij}|} + \log(|w_{in} H x_{ij}| / \sum_k \alpha_{ijn} v_{kj}) - 2, \]  

(20)

\[ U_{in} \leftarrow \frac{1}{2} \sum_j \left( \frac{1}{|w_{in} H x_{ij}|} + \max(0, d_{ijn}) \right) x_{ij} x_{ij} H, \]  

(21)

\[ r_{in} \leftarrow \frac{1}{2} \sum_j \frac{1}{|w_{in} H x_{ij}|} \min(d_{ijn}, 0) x_{ij}. \]  

(22)

In KL-ILRMA, the cost function Eq. (6) is minimized by alternately repeating the update of the source spectrograms \( T_{in} \) and \( V_{in} \) using Eqs. (8) and (9), and the update of the demixing matrix \( W_{in} \), using Eqs. (20)–(26). Since all update rules in KL-ILRMA are derived by the MM algorithm, a monotonic decrease in the cost is guaranteed.

3. Numerical Simulation

3.1 Evaluation of KL-ILRMA with Toy Model

We confirmed that KL-ILRMA is valid for separating sources that follow a time-frequency-varying complex Poisson distribution by using an artificial sound source model, i.e., a toy model. We created the toy model via the following three steps. First, we generated each entry of \( \tilde{T}_{in} \in \mathbb{R}_{\geq 0}^{K \times K} \) and \( \tilde{V}_{in} \in \mathbb{R}_{\geq 0}^{K \times J} \) with independent gamma distributions. Second, we calculated the normalized low-rank matrix \( R_{in} \) by

Fig. 1 Shapes of majorization function (blue) of original function \( d \) \( |y| \) (green) with contact point \( y_0 \) (black dotted line). When \( d > 0 \), \( d \) \( |y| \) can be majorized by paraboloid of revolution (left). When \( d < 0 \), \( d \) \( |y| \) can be majorized by plane (right).
Fig. 2 Recording conditions of impulse responses E2A ($T_G = 300$ ms) obtained from RWCP database [16]: (a) IR1 and (b) IR2.

Fig. 3 Average SDR improvements of IS-ILRMA and KL-ILRMA for toy model separation.

Fig. 4 Original and separated spectrograms for No. 2 in KL-ILRMA. We only show truncated spectrograms with three-second duration.

Table 1 Music sources obtained from SISEC2011.

<table>
<thead>
<tr>
<th>Index</th>
<th>Source (1/2)</th>
<th>Impulse response</th>
</tr>
</thead>
<tbody>
<tr>
<td>No. 1</td>
<td>A. guitar/vocal</td>
<td>IR1</td>
</tr>
<tr>
<td>No. 2</td>
<td>A. guitar/vocal</td>
<td>IR2</td>
</tr>
<tr>
<td>No. 3</td>
<td>A. guitar/piano</td>
<td>IR1</td>
</tr>
<tr>
<td>No. 4</td>
<td>A. guitar/piano</td>
<td>IR2</td>
</tr>
</tbody>
</table>

NMF. Although KL-ILRMA causes a mismatch between the cost function Eq. (6) and the log-likelihood function Eq. (4) of the generative model due to the Stirling approximation Eq. (5), the approximation has no practical effect because the SDR improvement of KL-ILRMA is greater than or around 20 dB.
3.2 Evaluation of KL-ILRMA with Audio Source Separation

We compared the separation performance of KL-ILRMA with those of other conventional methods: MNMF [5], t-MNMF [10], IS-ILRMA [6], and t-ILRMA [11]. We used the music signal bear:1:n:roa:ds in SiSEC2011 [17] as the dry sources, where acoustic guitar, vocal, and piano were used. We produced four different two-channel observed signals (No. 1–No. 4) by convoluting the IR1 and IR2 impulse responses (respectively shown in Figs. 2(a) and (b)) with each source. Table 1 shows the pair of instruments and impulse response for each source. In IS-ILRMA, t-ILRMA, and KL-ILRMA, the initial demixing matrices were set to identity matrices and the entries of the initial source model matrices were set to uniformly distributed random values. In MNMF and t-MNMF, the initial values of the parameters were set as in [5]. The degree of freedom parameter in t-MNMF was set to ν = 1 and the degree of freedom parameter and the domain parameter in t-ILRMA were set to ν = 3 and p = 2, respectively, which were the best settings for this experiment. In t-ILRMA, we applied a tempering technique based on [11]. The sampling frequency was 16 kHz. An STFT was performed using a 512-ms-long Hamming window with a 128-ms-long shift. The numbers of iterations, bases, and trials were set to 200, 10, and 20, respectively.

Figure 4 shows an example of separated spectrograms for No. 2, where we depict the original source spectrograms as reference and their low-rank models estimated in KL-ILRMA. It is confirmed that the proposed method can approximate the source spectrograms by low-rank matrices appropriately.

Figure 5 shows the average SDR improvements for each method, where the error bar represents the standard deviation. In terms of the average improvements, KL-ILRMA outperforms the other methods for No. 2–No. 4, and the standard deviation of KL-ILRMA is the smallest among the methods for all mixed signals. This result confirms the ability of KL-ILRMA for the stable estimation of sources.

4. Conclusion

We proposed a new BSS method, KL-ILRMA, which estimates the low-rank source model via a convex optimization based on generalized KL divergence. We derived the update rule in KL-ILRMA using the MM algorithm to guarantee a monotonic decrease in the cost function. From the experimental evaluation, we confirmed the robustness of KL-ILRMA against the parameter initialization and its ability for the stable estimation of sources.

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Appendix: Validity of Time-Frequency-Varying Complex Poisson Distribution Model

As shown in Sect. 2.2, the low-rank approximation based on
the time-frequency-varying complex Poisson distribution is
equivalent to KL-NMF. In this appendix, we clarify what
kind of real-world signal follows the statistical model.

We compared the accuracy for modeling various real-
world signals with the time-frequency-varying complex Pois-
son distribution (KL-NMF) and the time-frequency-varying
complex Gaussian distribution (IS-NMF). We used three
kinds of signals for evaluation: 18 music signals, 18 speech
signals [17], and 18 environmental sounds [18], [19]. We
plotted the source-to-artifact ratio (SAR) of the signals ap-
proximated via both NMFs in Fig. A- 1. We can confirm that
SAR of the signals approximated via KL-NMF is higher than
that approximated via IS-NMF. This result indicates that the
generative model based on the time-frequency-varying com-
plex Poisson distribution can be valid for real-world signals,
especially for music signals.

Fig. A- 1 Box-and-whisker plot on SAR of signals approximated via IS-
NMF and KL-NMF: (a) music signals, (b) speech signals, and (c) environ-
mental sounds.