## **Gradient Flow Source Separation and Localization**

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520.776 Learning on Silicon http://bach.ece.jhu.edu/gert/courses/776

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### **Gradient Flow Source Separation and Localization**

#### • Introduction

- Spatial diversity in array signal processing
- Directional hearing at sub-wavelength scale

#### • Broadband Localization and Separation

- From delays to temporal derivatives
- Gradient Flow
- Equivalent static linear ICA problem
- Multipath extension and convolutive ICA

#### • Performance Analysis

- Scaling properties
- Cramer-Rao bounds
- Differential sensitivity

#### Bearing Estimation

- Micropower mixed-signal VLSI implementation
- Experimental *GradFlow*/ASU acoustic bearing estimation
- Independent Component Analysis
  - Micropower mixed-signal VLSI implementation
  - Experimental acoustic source separation
- Hearing Aid Implications

## Blind Separation and Beamforming Localization

#### Modeling

- Source signals propagate as traveling waves
- Spatially diverse sensor array receives linear mixtures of timedelayed sources
- The time delays determine the direction coordinates of the waves relative to the sensor geometry

### Methods

- Super-resolution techniques estimate the time delays in the spectral domain, assuming narrowband sources
- Joint estimation of multiple broadband sources and their time delays is possible in an extended ICA framework, but requires non-convex optimization leading to unpredictable performance

## **Biomechanics of Tympanal Directional Hearing**



- Parasitoid fly localizes soundemitting target (cricket) by a beamforming acoustic sensor of dimensions a factor 100 smaller than the wavelength.
- Tympanal beamforming organ senses acoustic pressure gradient, rather than time delays, in the incoming wave

Robert, D., Miles, R.N. and Hoy, R.R., "Tympanal hearing in the sarcophagid parasitoid fly *Emblemasoma sp*.: the biomechanics of directional hearing," *J. Experimental Biology*, v. 202, pp. 1865-1876, 1999.

## **Directional Selectivity in Hearing Aids**



- Two microphones allow for one null angle in directionality pattern
- Adaptive beamforming allows to steer the null to noise source
- Presence of multiple noise sources requires source localization and separation with multiple microphones

## **Wave Propagation**

Traveling wave (e.g., acoustic, sonar, RF, ...) in free space:

$$S(\mathbf{r},t) = A(\mathbf{r})s(t+\tau(\mathbf{r}))$$

In the *far field* limit:



## **Temporal Series Expansion**

$$s(t+\tau(\mathbf{r})) = s(t) + \tau(\mathbf{r})\dot{s}(t) + \frac{1}{2}\tau(\mathbf{r})^2\ddot{s}(t) + \dots$$



Reduces the problem of identifying time delayed source mixtures to that of separating static mixtures of the time-differentiated sources

Implies subwavelength geometry of the sensor array

## **Spatial Sensing**

#### **Sensor distribution:**

*e.g.*, for a planar sensor geometry:

$$\mathbf{r}_{pq} = p\mathbf{r}_1 + q\mathbf{r}_2$$

- sensor *array*: p, q discrete

*– distributed* sensor: *p*, *q* continuous

Source delays:

$$\tau_{pq} = p \tau_1 + q \tau_2$$

with:

$$\tau_1 = \frac{1}{c} \mathbf{r}_1 \cdot \mathbf{u}$$
$$\tau_2 = \frac{1}{c} \mathbf{r}_2 \cdot \mathbf{u}$$



## **Wave Flow: Spatial and Temporal Gradients**

### Linear flow:

Sensor signals:

$$x_{pq}(t) = s(t + \tau_{pq}) = s(t) + (p\tau_1 + q\tau_2)\dot{s}(t) + \dots$$

Gradients:



#### **Higher-order flow:**

$$\xi_{ij} = \frac{\partial^{i+j} x_{pq}}{\partial^i p \partial^j q}\Big|_{p=q=0} = (\tau_1)^i (\tau_2)^j s^{(i+j)}(t)$$

## **Miniature Sensor Arrays**

#### **Finite-difference gradient approximation on a grid:**

*e.g.*, planar array of 4 sensors:

$$\begin{array}{cccc} & & & & \\ & & & \\ & & & \\ & & & \\ & &$$







### **Gradient Flow Localization**



- Gradient flow bearing resolution is fundamentally independent of aperture
- Resolution is determined by sensitivity of gradient acquisition
  - Mechanical differential coupling (Miles et al.)
  - Optical differential coupling (Degertekin)
  - Analog VLSI differential coupling



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  - Analog VLSI differential coupling
- Multiple target tracking with independent component analysis (ICA)

### **Separation and Localization**

Source mixtures are observed with additive sensor noise:  $x_{pq}(t) = \sum^{\bar{}} s^{\ell} (t + \tau_{pq}^{\ell}) + n_{pq}(t)$ 

Gradient flow reduces to a static (noisy) mixture problem:



observations direction (gradients)

sources noise vectors (time-differentiated) (gradients)

#### solved by means of linear static ICA

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### Gradient Flow Acoustic Separation Outdoors Environment

- 4 microphones within 5 mm radius
- 2 male speakers at 0.5 m, lawn surrounded by buildings at 30 m



### Gradient Flow Acoustic Separation Indoors Environment

- 4 microphones within 5 mm radius
- 2 male speakers at 0.5 m, reverberant room of dimensions 3, 4 and 8 m



## **Multipath Wave Propagation**

**Multipath convolutive wave expansion:** 

$$S(\mathbf{r},t) = \iint d\mathbf{u} d\theta A(\mathbf{r},\mathbf{u},\theta) s(t-\theta+\tau(\mathbf{r},\mathbf{u},\theta))$$
  
In the far field:



### **Multipath Gradient Flow Separation and Localization**

**Gradient Flow, uniformly sampled above the Nyquist rate:** 

$$\dot{\xi}_{00}[i] \approx \sum_{\ell} \sum_{j} \alpha^{\ell}[j] \dot{s}^{\ell}[i-j] + \dot{v}_{00}[i]$$
  
$$\xi_{10}[i] \approx \sum_{\ell} \sum_{j} \tau_{1}^{\ell}[j] \dot{s}^{\ell}[i-j] + v_{10}[i]$$
  
$$\xi_{01}[i] \approx \sum_{\ell} \sum_{j} \tau_{2}^{\ell}[j] \dot{s}^{\ell}[i-j] + v_{01}[i]$$

yields a mixing model of general convolutive form:

$$\mathbf{x}[i] = \sum_{j} \mathbf{A}[j] \cdot \mathbf{s}[i-j] + \mathbf{n}[i]$$

with moments of multipath distributions over sensor geometry:

$$\alpha^{\ell}[j] = \int_{\mathbf{u}} \int_{\theta=(n-\frac{1}{2})T_s}^{(n-\frac{1}{2})T_s} d\mathbf{u} d\theta A^{\ell}(\mathbf{u},\theta)$$
  
$$\tau_1^{\ell}[j] = \int_{\mathbf{u}} \int_{\theta=(n-\frac{1}{2})T_s}^{(n-\frac{1}{2})T_s} d\mathbf{u} d\theta A^{\ell}(\mathbf{u},\theta) \tau(\mathbf{r}_1,\mathbf{u})$$
  
$$\tau_2^{\ell}[j] = \int_{\mathbf{u}} \int_{\theta=(n-\frac{1}{2})T_s}^{(n-\frac{1}{2})T_s} d\mathbf{u} d\theta A^{\ell}(\mathbf{u},\theta) \tau(\mathbf{r}_2,\mathbf{u})$$



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## **Scaling Properties**

#### Order *k*, dimension *m*:

$$\xi_{ij\dots h} \approx \sum_{\ell=1}^{L} (\tau_1^{\ell})^i (\tau_2^{\ell})^j \dots (\tau_n^{\ell})^h s_{\ell}^{(i+j+\dots+h)}(t) + v_{ij\dots h}$$
$$\mathbf{x} = \mathbf{A} \cdot \mathbf{s} + \mathbf{n}$$

### Maximum separable number of sources $L_{max}$ :

k m	0	1	2	3	<ul> <li>Assumes full-rank A with linearly independent mixture combinations</li> </ul>
0	1	1	1	1	<ul> <li>Depends on the geometry of the source direction vectors relative to the array</li> </ul>
1	1	2	3	4	<ul> <li>More sources can be separated in the overcomplete case by using prior information on the sources</li> </ul>
2	1	3	6	10	
3	1	4	10	20	

## **Noise Characteristics**

Mixing model:

$$\mathbf{x} = \mathbf{A} \cdot \mathbf{s} + \mathbf{n}$$

Signal and bearing estimates:

$$\hat{\mathbf{s}} = \hat{\mathbf{A}}^{-1}\mathbf{x} = \hat{\mathbf{A}}^{-1}\mathbf{A} \cdot \mathbf{s} + \hat{\mathbf{A}}^{-1}\mathbf{n} \approx \mathbf{s} + \mathbf{A}^{-1}\mathbf{n}$$
  
bias variance  
ariance:

**Error covariance:** 

$$E[\mathbf{e}\mathbf{e}^T] = \mathbf{A}^{-1}E[\mathbf{n}\mathbf{n}^T](\mathbf{A}^{-1})^T$$

- Angular directions of the sources (matrix A), besides sensor noise, affect the error variance of the estimated sources.
- Determinant of square matrix A measures the volume (area) spanned by the direction vectors. When direction vectors are coplanar (co-linear), error variance becomes singular.
- For two sources in the plane with angular separation  $\Delta \theta$ , the error variance scales as  $1/\sin^2(\Delta \theta)$ .

### **Cramer-Rao Lower Bounds on Bearing Estimation**

**Gradient Flow:** 

$$\Delta \theta \ge \frac{1}{\sqrt{J}} \qquad \qquad J = -E \left[ \frac{\partial L(\theta)}{\partial \theta} \frac{\partial L(\theta)}{\partial \theta} \right] \text{ Fisher information}$$

#### Time Delay:

$$\begin{array}{rcl} & x_1 &=& s(t+\tau\cos\theta)+n_1\\ & x_2 &=& s(t-\tau\cos\theta)+n_2\\ & & \downarrow & \downarrow\\ & & 2a^2\sin^2\theta \ S & N+E\\ & & \left(a\sin\theta\frac{2S}{2}\right)^2 \end{array}$$

$$J = T \int df \frac{\left(\frac{a \sin b}{N+E}\right)}{1 + \frac{2S}{N+E}}$$

(Friedlander, 1984)

- S Signal power N Ambient noise power
- E Acquisition error power

$$a = \omega \tau = 2\pi \frac{|r|}{\lambda} = \pi \frac{D}{\lambda}$$
 Aperture

 $\xi_{10} = \tau \cos \theta \dot{s} + v_{10}$   $\xi_{10} = \tau \sin \theta \dot{s} + v_{01}$   $a^2 S = \frac{1}{2} (a^2 N + E)$ 

 $J = T \int df \frac{\left(\frac{2S}{N+E/a^2}\right)^2}{1+\frac{2S}{N+E/a^2}}$ 

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## **Cramer-Rao Lower Bounds on Bearing Estimation**



#### Conventional:

- time delayed source
- uncorrelated noise
- Gradient:
  - spatial gradients  $(\xi_{10} \text{ and } \xi_{01})$
  - ambient noise is highly correlated
  - mechanical or electrical coupling enhances differential spatial sensitivity
- Further refinements:
  - non-Gaussian source statistics
  - non-stationary
     source dynamics

## **Differential Sensitivity**



- Cramer-Rao bound on angular precision is fundamentally independent of aperture.
- The sensor and acquisition design challenge is to resolve small signal gradients amidst a large commonmode signal pedestal.
- Differential coupling eliminates the common mode component and boosts the differential sensitivity by a factor *C*, the ratio of differential to common mode signal amplitude range.
- Signal to acquisition error power ratio S/E is effectively enhanced by the differential coupling factor C.
- Mechanical (sensor) and electrical (amplifier) differential coupling can be combined to yield large gain C > 1,000.

### **Adaptive Common-Mode Suppression**

#### Systematic common-mode error in finite-difference gradients:

due to gain mismatch across sensors in the array.

$$\hat{\xi}_{00} \overset{\bullet}{\circ} \overset{\bullet}{\circ} \frac{1}{4} (x_{-1,0} + x_{1,0} + x_{0,-1} + x_{0,1}) \approx \xi_{00} \approx \sum_{\ell} s^{\ell}(t)$$

$$\hat{\xi}_{10} \overset{\bullet}{\circ} \overset{\bullet}{\circ} \frac{1}{2} (x_{1,0} - x_{-1,0}) \approx \xi_{10} + \varepsilon_{1} \xi_{00} \approx \sum_{\ell} \tau_{1}^{\ell} \dot{s}^{\ell}(t) + \varepsilon_{1} \sum_{\ell} s^{\ell}(t)$$

$$\hat{\xi}_{01} \overset{\bullet}{\circ} \frac{1}{2} (x_{0,1} - x_{0,-1}) \approx \xi_{01} + \varepsilon_{2} \xi_{00} \approx \sum_{\ell} \tau_{2}^{\ell} \dot{s}^{\ell}(t) + \varepsilon_{2} \sum_{\ell} s^{\ell}(t)$$

can be eliminated using second order statistics only:

$$\mathbf{E}[\dot{s}^{\ell}(t)s^{m}(t)] = 0, \quad \forall \ell, m \quad \Rightarrow \quad \begin{cases} \mathbf{E}[\xi_{00}\xi_{10}] = 0\\ \mathbf{E}[\xi_{00}\xi_{01}] = 0 \end{cases}$$

Adaptive LMS calibration:

$$\xi_{10} \approx \hat{\xi}_{10} - \frac{E[\hat{\xi}_{00}\hat{\xi}_{10}]}{E[\hat{\xi}_{00}^{2}]}\hat{\xi}_{00}$$
$$\xi_{01} \approx \hat{\xi}_{01} - \frac{E[\hat{\xi}_{00}\hat{\xi}_{01}]}{E[\hat{\xi}_{00}^{2}]}\hat{\xi}_{00}$$

## **Gradient Flow DSP Frontend**

#### Milutin Stanacevic



- 4 miniature microphones
  - Knowles IM-3246
  - 100mV/Pa sensitivity (w/ internal preamp)
  - 100Hz-8kHz audio range
  - 0.2mW each
- 2 stereo audio  $\Delta$ - $\Sigma$  ADCs
  - Cirrus Logic CS5333A
  - 24bit, 96kHz
  - 11mW active, 0.2mW standby
- Low-power DSP backend
  - Texas Instruments TMS320C5204
  - 100MIPS peak
  - 0.32mW/MIPS
- Benchmark, and prototyping testbed, for micropower VLSI miniaturized integration

## **Gradient Flow System Diagram**



- Least Mean Squares (LMS) digital adaptation
  - Common mode offset correction for increased sensitivity in the analog differentials
  - 3-D bearing direction cosines
- Analog in, digital out (A/D smart sensor)

## **CDS Differential Sensing**



Switched-capacitor, discrete-time analog signal processing

- Correlated Double Sampling (CDS)
  - Offset cancellation and 1/t noise reduction
- Fully differential
  - Clock and supply feedthrough rejection

## **Spatial Gradient Acquisition**



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## **Mixed-Signal LMS Adaptation**

#### • Two stages

- Common mode compensation
- Delay parameter estimation
- Sign-sign LMS differential on-line adaptation rule
  - Delay parameter estimation :

$$e_{10}^{+}[n] = \xi_{10}^{+}[n] - (\tau_{1}^{+} \xi_{00}^{+}[n] + \tau_{1}^{-} \xi_{00}^{-}[n])$$

$$e_{10}^{-}[n] = \xi_{10}^{-}[n] - (\tau_{1}^{-} \xi_{00}^{-}[n] + \tau_{1}^{+} \xi_{00}^{-}[n])$$

$$\tau_{1}^{+}[n+1] = \tau_{1}^{+}[n] + \operatorname{sgn}(e_{10}^{+}[n] - e_{10}^{-}[n]) \operatorname{sgn}(\xi_{00}^{-}[n] - \xi_{00}^{-}[n])$$

$$\tau_{1}^{-} = 2^{n} - 1 - \tau_{1}^{+}$$

- Digital storage and update of parameter estimates
  - 12-bit counter
  - 8-bit multiplying DAC to construct LMS error signal

## **Gradient Flow Processor**

Stanacevic and Cauwenberghs (2003)



- Digital LMS adaptive 3-D bearing estimation
  - Analog microphone inputs
  - Digital bearing outputs
  - Analog gradient
     outputs
- 8-bit effective digital resolution
  - 0.5µs at 240Hz input
- 3*mm* x 3*mm* in
   0.5μ*m* 3M2P CMOS
- 32µW power
   dissipation at 10
   kHz clock

### **GradFlow Delay Estimation**



## **GradFlow/ASU Localization**



Acoustic Surveillance Unit courtesy of Signal Systems Corporation



- One directional source in open-field environment Band-limited (20-300Hz) Gaussian signal presented through loudspeaker
- 16cm effective distance between microphones
- 18m distance between loudspeaker and sensor array

# **Independent Component Analysis**

• The task of blind source separation (BSS) is to separate and recover independent sources from mixed sensor observations, where both the sources and mixing matrix are unknown.



 Independent component analysis (ICA) minimizes higher-order statistical dependencies between reconstructed signals to estimate the unmixing matrix.

## **ICA System Diagram**



System block diagram

Cell functionality

### • Digitally reconfigurable ICA update rule

- Jutten-Herault
- InfoMax
- SOBI

#### • Digital storage and update of weight coefficients

- 14-bit counter
- 8-bit multiplying DAC to construct output signal

### **Example Mixed-Signal ICA Implementation**

• Implemented ICA update rule :

$$W[n+1] = W[n] + \mu(I - f(y)y^{T})$$

- Corresponds to the feed-forward version of the *Jutten-Herault* network.
- Implements the ordinary gradient of the InfoMax cost function, multiplied by  $W^{T}$ .
- For source signals with Laplacian probability density, the distribution optimal function *f*(**y**) is *sign*(**y**), implemented with a single comparator.
- The linear term in the output signal in the update rule is quantized to two bits.

# ICA VLSI Processor

Celik, Stanacevic and Cauwenberghs (2004)



- 3 inputs sensor signals or gradient flow signals
- 3 outputs estimated sources
- 14-bit digital estimates of unmixing coefficients
- 3*mm* x 3*mm* in 0.5µ*m* CMOS
- 180µW power consumption at 16kHz

# **ICA Experimental Results**



- Two mixed speech signals presented at 16kHz
- InfoMax ICA implemented
   in VLSI
- 30dB separation in this case



# **Hearing Aid Implications**

- Gradient flow method provides estimates of three independent acoustic sources along with the cosines of the angles of arrival.
- Directional hearing aids amplify the signals in the front plane and suppress the signals in the back plane of the microphone array.
- Gradient flow offers more flexibility in choice of the signal that will be amplified and presented to the listener. The signal can be chosen based on the direction of arrival with respect to microphone array or based on the power of the signal. The estimation of independent sources leads to adaptive suppression of number of noise sources independent of their angle of arrival.

# Conclusions

- Wave gradient "flow" converts the problem to that of static ICA, with unmixing coefficients yielding the direction cosines of the sources.
- The technique works for arrays of dimensions smaller than the shortest wavelength in the sources.
- Localization and separation performance is independent of aperture, provided that differential sensitivity be large enough so that ambient interference noise dominates acquisition error noise.
- High resolution delay estimation for source localization using miniature sensor arrays and blind separation of artificially mixed signals with reconfigurable adaptation has been demonstrated.
- System allows integration with sensor array for small, compact, battery-operated "smart" sensor applications in surveillance and hearing aids.

# **Further Reading**

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[3] M. Stanacevic, G. Cauwenberghs and G. Zweig, "Gradient Flow Adaptive Beamforming and Signal Separation in a Miniature Microphone Array" *ICASSP'2002*, Orlando FL, May 2002.

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