

Blind Separation of Piecewise Stationary NonGaussian Sources

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Abstract

We address Independent Component Analysis (ICA) of piecewise stationary and nonGaussian signals and propose a novel ICA algorithm called Block EFICA that is based on this generalized model of signals. The method is a further extension of the popular nonGaussianity-based FastICA algorithm and of its recently optimized variant called EFICA. In contrast to these methods, Block EFICA is developed to effectively exploit varying distribution of signals, thus, also their varying variance in time (nonstationarity) or, more precisely, in time-intervals (piecewise stationarity). In theory, the accuracy of the method asymptotically approaches Cramér-Rao lower bound (CRLB) under common assumptions when variance of the signals is constant. On the other hand, the performance is practically close to the CLRB even when variance of the signals is changing. This is demonstrated by comparing our algorithm with various methods that are asymptotically efficient within ICA models based either on the nonGaussianity or the nonstationarity. The benefit of our algorithm is demonstrated by examples with real-world audio signals.

Key words: Independent component analysis, blind source separation, Cramér-Rao lower bound, FastICA algorithm, piecewise stationary model

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1 Introduction

The instantaneous linear mixture model is the basic configuration considered in Blind Source Separation (BSS) [1]. The relation between unobserved original signals and observed measured signals is here given by equation

$$\mathbf{X} = \mathbf{A}\mathbf{S}, \quad (1)$$

where \mathbf{X} and \mathbf{S} are matrices with N columns, each of which represents samples of the measured and the original signals, respectively. We will consider the regular case, thus, the number of rows of \mathbf{X} and \mathbf{S} is the same and equal to d , and the *mixing* matrix \mathbf{A} is a $d \times d$ regular matrix.

Estimating the mixing matrix \mathbf{A} or equivalently the original signals \mathbf{S} from the data \mathbf{X} is the general task of BSS. To solve this problem, a principle giving some assumption about the original signals should be introduced. The most popular one is based on the assumption of their statistical independence, which is used by a certain class of models that fall within a popular BSS discipline called Independent Component Analysis (ICA) [2].

Since Comon's pioneering paper [3], numerous successful algorithms have been proposed using basic models based either on nonGaussianity [4–6], nonstationarity [7–9] or spectral diversity (coloration) [10,11] of the original signals. Later, various improvements of the earlier methods were developed [12]. The most recent algorithms provide fast and reliable solutions while attaining the best possible accuracy fundamentally limited by the respective Cramér-Rao Lower bound (CRLB) [13,16,17].

While methods assuming nonGaussianity of signals require computation of higher-order statistics (HOS), the methods using nonstationarity or spectral diversity usually need second-order statistics (SOS) only, which provides faster implementations usually through joint approximate diagonalization of a set of matrices; see e.g. [18,14,17,19]. On the other hand, each approach cannot separate sources if the respective assumptions are not met, which means certain limitations. For instance, the nonstationarity-based methods cannot separate signals having the same dynamics. In this respect, the nonGaussianity-based methods are popular thanks to their widest application area, e.g. in telecommunications, biomedical signal processing, or speech and audio processing.

Since real signals may often exhibit both non-Gaussianity, nonstationarity or temporal structure, there are attempts to derive methods that combine two or more models to enhance the application area and to improve the performance

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[20,21]. However, the theoretical background of combined models is much more complex. Most methods therefore rely on various heuristically chosen criteria [22–24] or decision-driven combinations of basic algorithms [20,25], rather than optimizing the performance in a straightforward way through the theory.

This paper focuses on the model combining the nonGaussianity and the non-stationarity assumptions through the so-called *piecewise stationary* model. The optimum solution of this model was discussed in [26], but few methods were proposed for finding it. The fully general framework was considered by Pham in [27]. He proposed an algorithm, from here on named as NSNG, that performs (quasi)-maximum likelihood estimation (MLE), which yields excellent performance in theory. However, in our experimental tests [28], we have observed cases of instability and misconvergence of NSNG. Specifically, the algorithm seems to work well in simple scenarios, e.g., where “few” signals are separated and their properties perfectly fit the model. By contrast, the method failed with non-negligible probability in more difficult examples or when separating real-world signals such as EEG data or real audio mixtures.

To provide a reliable algorithm with lower computational burden and comparable performance with that of NSNG, we here introduce a further extension of the very popular FastICA algorithm [5], which was originally developed for nonGaussian signals. The method is called *Block EFICA*¹ as it is an extension of the EFICA algorithm [16] (a theoretically optimized FastICA variant for nonGaussian signals) for piecewise stationary signals.

The paper is organized as follows. The following section introduces the piecewise stationary model and basic notations used throughout the paper. Section 3 surveys Cramér-Rao bounds that were derived for several levels of generalizations of the basic nonGaussianity-based ICA model. The proposal of the Block EFICA algorithm is given in Section 4 after short descriptions of its forgoers: FastICA [5] and EFICA [16]. Section 5 provides performance analysis of behavior of FastICA under the assumption of piecewise stationary signals, and introduces optimized selection of important parameters of Block EFICA to achieve the best performance. Finally, experimental results demonstrating performance of the Block EFICA in comparison with other methods are presented by Section 6.

¹ The primary version of Block EFICA introduced in [28] was referred to as *Extended EFICA*.

2 Piecewise stationary model

The basic ICA model exploiting nonGaussianity of the sources is defined by

$$\mathbf{x} = \mathbf{A}\mathbf{s}, \quad (2)$$

where $\mathbf{s} = [s_1, \dots, s_d]^T$ is a vector of independent random variables (RVs)², and each of them represents one of the unknown original signals. In practice, this means that the data matrices \mathbf{X} and \mathbf{S} consist of N i.i.d. realizations of \mathbf{x} and \mathbf{s} , respectively, whose relation is given through the transform \mathbf{A} . The very assumption of independence of s_1, \dots, s_d is used for finding the demixing transform \mathbf{A}^{-1} , which can be achieved only up to an indeterminable order, scales, and signs of its rows.

Compared to the basic ICA model (2), the piecewise stationary model consists in that the samples of the original signals need *not* be identically distributed. The probability density function (pdf) $f_k(x)$ of s_k thus may be different at each time instant/interval.

However, to allow practical estimation of signal statistics on data blocks, we will assume that there are M blocks of \mathbf{S} of the same integer length N/M , where, within each block, the distribution of the signals is unchanging. Therefore, we will use the superscript (I) to denote quantities, RVs or functions that are related to the I -th block. For instance, this means that for each block of data \mathbf{X} , say for the I -th block $\mathbf{X}^{(I)}$, it holds $\mathbf{X}^{(I)} = \mathbf{A}\mathbf{S}^{(I)}$, which corresponds to N/M i.i.d. realizations according to model

$$\mathbf{x}^{(I)} = \mathbf{A}\mathbf{s}^{(I)}, \quad (3)$$

where $\mathbf{x}^{(I)}$ and $\mathbf{s}^{(I)}$ are vectors of corresponding RVs.

A particular case of the piecewise stationary model, which will be called *Block Gaussian* model [14], is when all the distributions of all RVs in (3) are Gaussian. This means that all signals are white and Gaussian within each block, and the piecewise stationarity consists only in that their variances vary block-by-block.

² For simplicity, all RVs considered in the paper are assumed to have zero mean and finite variance.

3 Cramér-Rao Lower Bounds for Independent Component Analysis

We discuss several bounds that limit the accuracy achievable by blind separation. Such limitation may be given by the Cramér-Rao lower bound (CRLB) that is related to the theoretical model of the original signals. In other words, the bound is different for different models requiring various assumptions about the original signals, whereby the separation principles are determined. Although the bounds presented here may all be derived as particular cases of the bound given for the most general piecewise stationary model, for convenience, we start the description with the basic ICA bound and then generalize it gradually.

In general, CRLB is defined for an unbiased estimator of some (multivariate) parameter θ , which is being estimated from a data vector x that has the probability density $f_{x|\theta}(x|\theta)$. CRLB is the lower bound for the covariance matrix of any unbiased estimator $\hat{\theta}$ of θ , i.e.,

$$\text{cov}_{\theta} \hat{\theta} = \mathbf{E}_{\theta}[(\hat{\theta} - \theta)(\hat{\theta} - \theta)^T]. \quad (4)$$

If the following Fisher information matrix (FIM) and its inverse exist

$$\mathbf{F} = \mathbf{E}_{\theta} \left[\frac{1}{f_{x|\theta}^2(x|\theta)} \frac{\partial f_{x|\theta}(x|\theta)}{\partial \theta} \left(\frac{\partial f_{x|\theta}(x|\theta)}{\partial \theta} \right)^T \right], \quad (5)$$

under the regularity conditions [29] it holds that

$$\text{cov}_{\theta} \hat{\theta} \geq \mathbf{F}^{-1} = \text{CRLB}[\theta],$$

where the matrix inequality means that the matrix $\text{cov}_{\theta} \hat{\theta} - \mathbf{F}^{-1}$ is positive semidefinite.

In case of the instantaneous linear mixture $\mathbf{X} = \mathbf{A}\mathbf{S}$, the parameters intended for the estimation are the elements of \mathbf{A}^{-1} . Let \mathbf{W} be an unbiased estimator of \mathbf{A}^{-1} . Instead of considering CRLB of \mathbf{W} , it is useful to derive the bound for the so-called *gain* matrix $\mathbf{G} = \mathbf{W}\mathbf{A}$. Without loss of generality, the indeterminacies of order, signs, and scales of the original signals can be assumed to be resolved. \mathbf{G} should then be close to the identity, and the variances of its non-diagonal elements, $\text{var}[\mathbf{G}_{k\ell}]$ $k \neq \ell$, reflect mean value of residual interference between the separated signals $\mathbf{W}\mathbf{X}$. Such a criterion, which is commonly used in signal processing, reflects well the accuracy of the estimator \mathbf{W} .

The CRLB for the basic ICA model (2) has been well known since the '90s

[30,31]. We will denote the bound by CRLB_1 , and it is given by

$$\text{CRLB}_1[\mathbf{G}_{k\ell}] = \frac{1}{N} \frac{\kappa_\ell}{\kappa_k \kappa_\ell - 1} \quad k \neq \ell, \quad (6)$$

where $\kappa_k = \mathbb{E}[\psi_k^2(x)]$ with $\psi_k(x) = -f'_k(x)/f_k(x)$ being the score function of the probability density function (pdf) $f_k(x)$ of the k -th RV s_k . Here s_k is assumed to have unit variance, thus, note that κ s are defined for unit-variance score functions.

The bound for the piecewise stationary model (3) with constant (unit) variance signals, denoted by CRLB_2 , is given by [28]

$$\text{CRLB}_2[\mathbf{G}_{k\ell}] = \frac{1}{N} \frac{\bar{\kappa}_\ell}{\bar{\kappa}_k \bar{\kappa}_\ell - 1} \quad k \neq \ell, \quad (7)$$

where $\bar{\kappa}_k \stackrel{\text{def.}}{=} \frac{1}{M} \sum_{I=1}^M \kappa_k^{(I)}$.

Now we introduce the most general bound, i.e., for the piecewise stationary model (3) where the variance of the signals is not assumed to be constant. Let $\sigma_k^{2(I)}$ be the variance of $s_k^{(I)}$, $k = 1, \dots, d$, $I = 1, \dots, M$, but $\kappa_k^{(I)}$ is still defined for pdf $f_k^{(I)}(\cdot)$ normalized so as to correspond to RV *normalized to unit variance*. Then, the bound could be written in the form

$$\text{CRLB}_3[\mathbf{G}_{k\ell}] = \frac{1}{N} \frac{B_{k\ell}}{A_{k\ell} B_{k\ell} - 1} \quad k \neq \ell, \quad (8)$$

where

$$A_{k\ell} = \frac{1}{M} \sum_{I=1}^M \frac{\sigma_\ell^{2(I)}}{\sigma_k^{2(I)}} \kappa_k^{(I)} \quad (9)$$

$$B_{k\ell} = \frac{1}{M} \sum_{I=1}^M \frac{\sigma_k^{2(I)}}{\sigma_\ell^{2(I)}} \kappa_\ell^{(I)}. \quad (10)$$

This result was previously derived, e.g., in [26]. In Appendix A, we provide a simple derivation of the bound using the derivation of FIM from [32].

For the sake of completeness, we introduce the CRLB for the Block Gaussian model, i.e. when all distributions of signals are Gaussian. The bound easily follows from (8) by taking $\kappa_k^{(I)} = 1$ in (9) and (10). We will denote this bound by CRLB_4 .

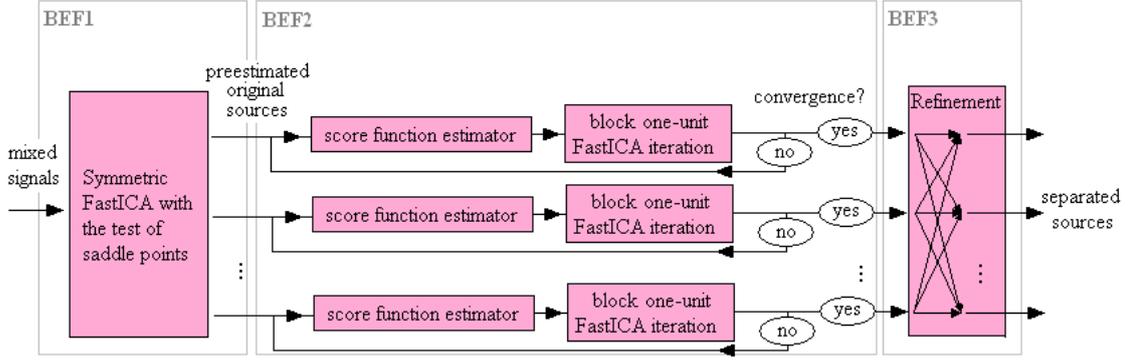


Fig. 1. Flow of the Block EFICA algorithm.

4 Block EFICA Algorithm

We here describe our novel algorithm that is an extension of its previous variants FastICA and EFICA. First, the underlying methods are reminded in short as they were proposed for solving the model (2). Second, the building block of the proposed algorithm is given, which is a straightforward extension of the one-unit FastICA algorithm to the piecewise stationary signals. Finally, we introduce the proposed algorithm.

4.1 FastICA and EFICA Algorithms

The FastICA algorithm [5] was originally derived as a method for solving the basic ICA problem (2). It is based on optimization of a contrast function

$$c(\mathbf{w}_k) = \mathbb{E}[G(\mathbf{w}_k^T \mathbf{z})], \quad (11)$$

subject to the vector \mathbf{w}_k^T , whose optimum value is the k -th row of de-mixing transform. The function $G(\cdot)$, which applies element-wise, is a properly chosen nonlinear function whose derivative will be denoted by $g(\cdot)$. The vector \mathbf{z} is derived by transforming signals \mathbf{x} so that the components of \mathbf{z} are not correlated and have unit variance. After this preprocessing, which is commonly referred to as sphering, it holds that $\mathbb{E}[\mathbf{z}\mathbf{z}^T] = \mathbf{I}$.

The optimization of $c(\mathbf{w}_k)$ is based on the iteration

$$\mathbf{w}_k^+ \leftarrow \mathbb{E}[\mathbf{z}g(\mathbf{w}_k^T \mathbf{z})] - \mathbf{w}_k \mathbb{E}[g'(\mathbf{w}_k^T \mathbf{z})]. \quad (12)$$

In practice, i.e. when working with a finite number of signal samples, the theoretical expectations are replaced by respective sample means, thus the resulting de-mixing vectors/matrices are respective estimates thereof.

The original FastICA was developed in two basic versions: the one-unit and

the symmetric one. While the one-unit FastICA completes each iteration by normalizing the vector \mathbf{w}_k^+ , the symmetric FastICA computes d iterations (12) in parallel and does a symmetric orthogonalization³ of $[\mathbf{w}_1^+, \dots, \mathbf{w}_d^+]^T$ to yield all rows of the demixing matrix, whose practical estimate will be denoted by $\widehat{\mathbf{W}}$.

The theoretical (asymptotic) performance [32] of the one-unit FastICA is characterized by

$$\text{var}[\mathbf{G}_{k\ell}^{1U}] \approx \frac{1}{N} V_{k\ell}^{1U}, \quad k \neq \ell, \quad (13)$$

where $\mathbf{G}^{1U} = \widehat{\mathbf{W}}\mathbf{A}$ is the gain matrix, each of its rows corresponds to the estimation of one demixing vector, and $V_{k\ell}^{1U} = \frac{\gamma_k}{\tau_k^2}$ with

$$\begin{aligned} \mu_k &= \mathbb{E}[s_k g(s_k)] & \gamma_k &= \beta_k - \mu_k^2 \\ \nu_k &= \mathbb{E}[g'(s_k)] & \tau_k &= \nu_k - \mu_k \\ \beta_k &= \mathbb{E}[g^2(s_k)] \end{aligned} \quad (14)$$

In case that the expectations do not exist it may signify either bad choice of the function $G(\cdot)$ or zero leading term in the asymptotic expansion of the variance (13). It is a well known feature in ICA that the optimum choice of $G(\cdot)$ comes up to $g(\cdot)$ being the score function of s_k , $\psi_k(\cdot)$ [13,31].

Among other things, this knowledge is taken into account by the recently published EFICA algorithm [16], which is designed to attain the best possible performance limited by (6). The method proceeds in three steps: (1) It preestimates all the original signals by means of the symmetric FastICA with the test of saddle points [32], (2) for each $k = 1, \dots, d$, it adaptively chooses a nonlinearity $g \stackrel{\text{def.}}{=} g_k$ that approximates the score function $\psi_k(\cdot)$, and (3) it does fine-tunings and a refinement.

The fine-tunings consist in further one-unit FastICA iterations for each signal separately, using the nonlinearities found in step 2. The resulting de-mixing vectors from the fine-tunings $\mathbf{w}_1^+, \dots, \mathbf{w}_d^+$ are then optimally combined by the refinement.

The refinement utilizes optimum weights computed according to

$$c_{k\ell} = \begin{cases} \frac{V_{k\ell}^{1U}}{V_{\ell k}^{1U} + 1}, & k \neq \ell, \\ 1, & k = \ell. \end{cases} \quad (15)$$

We remark that we use slightly different definition of the weights from that in [16] since it is handier for forthcoming description of the Block EFICA. The

³ We use the well-established term “symmetric orthogonalization” although “symmetric orthonormalization” would be more accurate.

modification simply consists in normalizing the vectors $\mathbf{w}_1^+, \dots, \mathbf{w}_d^+$, which was not done in [16]; see [33] for details. The weights are used to form matrix

$$\mathbf{W}_k^+ = [c_{k1}\mathbf{w}_1^+/\|\mathbf{w}_1^+\|, \dots, c_{kd}\mathbf{w}_d^+/\|\mathbf{w}_d^+\|]^T. \quad (16)$$

The k -th row of symmetrically orthogonalized version of \mathbf{W}_k^+ , i.e. of $(\mathbf{W}_k^+ \mathbf{W}_k^{+T})^{-1/2} \mathbf{W}_k^+$, yields the final estimate of \mathbf{w}_k . This is done for each $k = 1, \dots, d$ separately, which relaxes the orthogonality constraint [31] introduced by the symmetric FastICA.

The asymptotic performance of EFICA is given by

$$\text{var}[\mathbf{G}_{k\ell}^{\text{EF}}] \approx \frac{1}{N} \frac{V_{k\ell}^{1\text{U}}(V_{\ell k}^{1\text{U}} + 1)}{V_{k\ell}^{1\text{U}} + V_{\ell k}^{1\text{U}} + 1}, \quad k \neq \ell. \quad (17)$$

The particular case when $g_k = \psi_k$ reveals superior property of EFICA. It holds, then, that $\beta_k = \nu_k = \kappa_k$, $\mu_k = 1$, and $V_{k\ell}^{1\text{U}} = 1/(\kappa_k - 1)$. Substituting this into (17) gives

$$\text{var}[\mathbf{G}_{k\ell}^{\text{EF}}] \approx \frac{1}{N} \frac{\kappa_\ell}{\kappa_k \kappa_\ell - 1}, \quad k \neq \ell.$$

Compared to the CRLB_1 given by (6), the asymptotic efficiency of EFICA in the framework of the basic ICA model (2) follows.

4.2 One-unit FastICA for Piecewise Stationary Signals

To take into account the piecewise stationary model, we introduce a new definition of the contrast function (11), which is

$$c(\mathbf{w}_k) = \lambda_k^{(1)} \text{E}[G_k^{(1)}(\mathbf{w}_k^T \mathbf{z}^{(1)})] + \dots \dots + \lambda_k^{(M)} \text{E}[G_k^{(M)}(\mathbf{w}_k^T \mathbf{z}^{(M)})], \quad (18)$$

where $G_k^{(1)}, \dots, G_k^{(M)}$ are properly chosen nonlinear functions, and $\lambda_k^{(1)}, \dots, \lambda_k^{(M)}$ denote some weights.

It should be noted that this contrast *cannot* be viewed as the contrast (11) with $G(\cdot)$ being a linear combination of $G_k^{(1)}, \dots, G_k^{(M)}$, because each expectation in (18) depends on different distributions from corresponding block of the signals. Also, an important fact is that each term in (18) is a valid contrast function itself. Since the mixing matrix is the same in all blocks, (18) is a valid contrast function as well. In other words, all the contrasts represented by the terms in (18) have the same optimum points.

One-unit FastICA using the contrast function (18), from here on referred to as *block one-unit FastICA*, works in the way that it applies a different nonlinearity

$g(\cdot)$ on each block of signals. Thus, the iteration (12) changes to

$$\begin{aligned} \mathbf{w}_k^+ \leftarrow & \lambda_k^{(1)} \left(\mathbb{E}[\mathbf{z}^{(1)} g_k^{(1)}(\mathbf{w}_k^T \mathbf{z}^{(1)})] - \mathbf{w}_k \mathbb{E}[g_k^{(1)' }(\mathbf{w}_k^T \mathbf{z}^{(1)})] \right) + \dots \\ & \dots + \lambda_k^{(M)} \left(\mathbb{E}[\mathbf{z}^{(M)} g_k^{(M)}(\mathbf{w}_k^T \mathbf{z}^{(M)})] - \mathbf{w}_k \mathbb{E}[g_k^{(M)' }(\mathbf{w}_k^T \mathbf{z}^{(M)})] \right), \end{aligned} \quad (19)$$

and the expectations are replaced by sample means in practice.

As can be seen, the original one-unit FastICA is, when setting $\lambda_k^{(I)} = 1/M$ and $g_k^{(I)} = g$, for all $I = 1, \dots, M$, a particular case of the block version introduced here. Theoretical conclusions derived later in this paper, therefore, yield an insight into behavior of the original FastICA (and also of other variants of FastICA) when distributions of signals are different from one block to the other.

4.3 Proposed Block EFICA Algorithm

The Block EFICA algorithm takes into account the piecewise stationarity of signals. The approach consists of the following three steps that are similar to those in the original EFICA up to the difference that consists in linking the choice of nonlinearities with the fine-tuning into a common step due to higher precision. Also a different approach for the choice of nonlinear functions is used, because variance of signals in blocks need not be equal to one as assumed by the approach used in EFICA.

- BEF1 Separation by the symmetric FastICA with the test of saddle points in order to obtain a preestimate of the demixing matrix $\widehat{\mathbf{W}}$.
- BEF2 Fine-tuning of each row of $\widehat{\mathbf{W}}$ by means of the block one-unit FastICA (section 4.2). The weights and the nonlinearities in (19) are simultaneously updated as described below. The simplified version of the algorithm, called *Uniform Block EFICA*, selects all the weights equal to an arbitrary nonzero value.
- BEF3 The refinement to get the most accurate and final estimate of the whole demixing matrix.

A simplified illustration of the flow of Block EFICA is shown by Figure 1. In the following, we provide more details on the steps of the algorithm.

The pre-estimation of the whole de-mixing matrix in BEF1 could be done by any ICA method, which opens up possible variations of the Block EFICA. Nevertheless, our selection, the Symmetric FastICA with the test of saddle points, proves being suitable for wide variety of scenarios [16]. The method allows fast and reliable separation of nonGaussian signals. Moreover, in practice

it generally allows significant separation of piecewise stationary signals as well, which follows from the fact that the Symmetric FastICA is a special variant of the block one-unit FastICA introduced in the previous subsection. However, it has limited accuracy due to the non-optimal choice of the nonlinearity that is fixed for all signals and blocks, and also due to the orthogonality constraint [31] introduced by the symmetric orthogonalization. Therefore, it is a suitable initialization for the fine-tuning done by step BEF2.

In the fine-tunings (BEF2), the estimation of the k -th signal, $k = 1, \dots, d$, is improved by starting the block one-unit FastICA using appropriately chosen functions $g_k^{(I)}(\cdot)$ and the weights $\lambda_k^{(I)}$, $I = 1, \dots, M$. Since the best choice of $g_k^{(I)}(\cdot)$ is the score function $\psi_k^{(I)}(\cdot)$, we use the approximation by Pham's estimator from [13]. The details are given below in the extra subsection.

The choice of the weights $\lambda_k^{(I)}$ has an influence on the performance of fine-tunings as well. Since it should be analyzed first, the choice is given afterwards in Section 5 by the expression (27). In that section, we also justify the introduction of the Uniform Block EFICA algorithm, which sets all the weights to a constant.

Finally, the refinement step is done in the similar way as in the original EFICA [16]. The fine-tuned and normalized rows of the separating matrix resulting from BEF2, $\mathbf{w}_1, \dots, \mathbf{w}_d$, and the weights c_{kl} are used to form matrix

$$\mathbf{W}_k^+ = [c_{k1}\mathbf{w}_1, \dots, c_{kd}\mathbf{w}_d]^T.$$

Then, the k -th row of the matrix $(\mathbf{W}_k^+ \mathbf{W}_k^{+T})^{-1/2} \mathbf{W}_k^+$ yields the final estimate of \mathbf{w}_k . The difference compared to EFICA is that the weights c_{kl} should be computed accordingly. Namely, (15) is in fact a function of the performance achieved by the fine-tuning in EFICA, i.e., by that of the one-unit FastICA given by (13). However, the fine-tuning in the Block EFICA is done by means of the block one-unit FastICA algorithm, whose performance is different. The performance is analyzed in Section 5, where the analytical expression (28) for the weights follows.

4.4 Parametric Estimation of Score Functions

Parametric estimation of score functions is a well established problem in statistical theory [34]. The parametric estimator proposed in [13] is suited for the problems tackled by ICA algorithms. It is defined as the minimizer of the mean square distance between a score function $\psi(\cdot)$ and a linear combination

of K basis functions $h_1(x), \dots, h_K(x)$, i.e.,

$$\min_{\theta_1, \dots, \theta_K} \mathbb{E} \left[\left(\psi(x) - \sum_{i=1}^K \theta_i h_i(x) \right)^2 \right]. \quad (20)$$

The merit consists in the fact that $\mathbb{E}[\psi(x)h(x)] = \mathbb{E}[h'(x)]$ for any function $h(x)$. Thanks to this, the minimization is possible without knowledge of $\psi(\cdot)$ and is fast, because it only requires estimation of $\mathbb{E}[h_i(x)h_j(x)]$ and $\mathbb{E}[h'_i(x)]$, $i, j = 1, \dots, K$. The minimizer is then given by the solution of a set of K linear equations.

In our implementation, we have decided for two ($K = 2$) basis functions: $h_1(x) = x^3$, that is good for sub-Gaussian sources, and $h_2(x) = x/(1 + 6|x|)^2$ working well with super-Gaussian sources [37]. This choice turns out to be appropriate for a wide class of distributions and offers a good trade-off between accuracy, speed, and flexibility. For instance, when considering signals with Generalized Gaussian distributions, the estimator (20) with our settings used within EFICA yields comparable results with the adaptation originally used thereby [35].

Another advantage of this estimator consists in computational savings: Once the moments $\mathbb{E}[h_i(x)h_j(x)]$ and $\mathbb{E}[h'_i(x)]$ are estimated, the results can be used where corresponding moments occur, which is, e.g., in the iteration (19). The burden due to the solution of minimizing equations is, for $K = 2$, negligible, thus, the main slowing-down compared to the adaptation used in EFICA consists in that two nonlinear functions h_1 and h_2 must be evaluated.

Here, we should point out that it is relevant to take into account the identity function $h_i(x) = x$ for the third basis function in (20). Unlike in case of the original FastICA/EFICA, this is meaningful in Block EFICA, because each block $\mathbf{z}^{(l)}$ of the sphered data \mathbf{z} may *not* be sphered. Specifically, when considering $g(x) = \alpha x + h(x)$ in (12) with an arbitrary α and a nonlinearity $h(x)$, the effect of the term αx is zeroed no matter how α is chosen since $\mathbb{E}[\mathbf{z}\mathbf{z}^T] = \mathbf{I}$. It is not so in case of the “block-iteration” (19) due to non-sphered blocks $\mathbf{z}^{(l)}$.

Inclusion of the identity function into the score function estimator, in fact, conveys direct utilization of second-order statistics of signals. The consideration is worthwhile especially when separating signals with changing variance. Therefore, we consider this as an option in the Block EFICA, which is slightly more computationally expensive.

4.5 Choice of the Number of Blocks

The correct number of blocks M is usually not known in practice. The goal is to choose M such that the distribution of \mathbf{S} may be regarded as constant within each block. On the other hand, M should not be overestimated, because overparametrization may cause higher estimation error. Luckily, Block EFICA is not highly sensitive to this parameter, which is demonstrated by results shown in Figure 4 in Section 6. It is shown that significant overestimations of M as well as its underestimations do not decrease the performance seriously.

Usually, the choice of optimum M is done by taking into account characteristics of signals to be separated. For example, when separating speech signals, it is worth to select M such that the length of blocks corresponds to 20-25ms where speech is almost stationary.

Blind selection of M may be based on estimation of residual inter-signal interference (signal-to-interference ratio - SIR) using analytical expressions (29) where corresponding statistics are estimated from separated signals. It is thus possible to see the estimated SIR of separated signals as a function of M . At the beginning, SIR usually improves with growing M , but for larger M the growth is slower and slower. We would select M where the increase of SIR becomes slow; see Figure 4. A similar approach but more computationally demanding would be when Block EFICA was started with different M s taken from a reasonable range, and the optimum M or its effective value was selected subject to the resulting estimate of SIR. Another possible approach for automated choice of M can be found, e.g., in [36].

5 Performance Analysis

In this section, we analyze performance of the proposed Block EFICA algorithm to reveal influence of its parameters on accuracy of separation. Optimization of the theoretical performance subject to the parameters gives their final definition, which also completes the description of the algorithm.

The starting point of the analysis is the derivation of the performance of the block one-unit FastICA, which is achieved by the fine-tunings in BEF2. We generalize the analysis of the original one-unit FastICA from [32] that considers the basic ICA model (2) to the piecewise stationary model with M blocks. The analysis yields the result summarized in the following proposition.

Proposition 1

For $k = 1, \dots, d$ and $I = 1, \dots, M$, assume that

- (i) the RVs $s_k^{(I)}$ have zero mean and finite variance $\sigma_k^{2(I)}$ such that it holds that (unit scale)

$$\frac{1}{M} \sum_{I=1}^M \sigma_k^{2(I)} = 1,$$

- (ii) the functions $g_k^{(I)}$ are twice continuously differentiable,
 (iii) the following expectations exist

$$\begin{aligned} \mu_k^{(I)} &= \mathbb{E}[s_k^{(I)} g_k^{(I)}(s_k^{(I)})] \\ \nu_k^{(I)} &= \mathbb{E}[g_k^{(I)'}(s_k^{(I)})] \\ \beta_k^{(I)} &= \mathbb{E}[g_k^{2(I)}(s_k^{(I)})], \end{aligned} \quad (21)$$

and

- (iv) the block one-unit FastICA algorithm is started from the correct demixing matrix and stops after a single iteration (19).

Then, the normalized gain matrix elements $N^{1/2} \mathbf{G}_{k\ell}^{\text{B1U}}$ have asymptotically Gaussian distribution $\mathcal{N}(0, V_{k\ell}^{\text{B1U}})$, where

$$V_{k\ell}^{\text{B1U}} = \frac{\bar{\beta}_{k\ell} + \alpha_{k\ell}^2 \bar{\sigma}_{k\ell}^2 - 2\alpha_{k\ell} \bar{\mu}_{k\ell}}{\bar{\tau}_k^2} \quad (22)$$

for $k, \ell = 1, \dots, d$, $k \neq \ell$, provided that $\bar{\tau}_k \neq 0$. Here,

$$\begin{aligned} \bar{\mu}_k &= \frac{1}{M} \sum_{I=1}^M \lambda_k^{(I)} \mu_k^{(I)} \\ \bar{\nu}_k &= \frac{1}{M} \sum_{I=1}^M \lambda_k^{(I)} \nu_k^{(I)} \\ \bar{\tau}_k &= \bar{\nu}_k - \bar{\mu}_k \\ \bar{\beta}_{k\ell} &= \frac{1}{M} \sum_{I=1}^M (\lambda_k^{(I)})^2 \beta_k^{(I)} \sigma_\ell^{2(I)} \\ \bar{\mu}_{k\ell} &= \frac{1}{M} \sum_{I=1}^M \lambda_k^{(I)} \mu_k^{(I)} \sigma_\ell^{2(I)} \\ \bar{\nu}_{k\ell} &= \frac{1}{M} \sum_{I=1}^M \lambda_k^{(I)} \nu_k^{(I)} \sigma_\ell^{2(I)} \\ \bar{\sigma}_{k\ell}^2 &= \frac{1}{M} \sum_{I=1}^M \sigma_k^{2(I)} \sigma_\ell^{2(I)} \\ \alpha_{k\ell} &= \bar{\mu}_k + (\bar{\nu}_{k\ell} - \bar{\nu}_k)/2. \end{aligned} \quad (23)$$

Proof: See Appendix B.

The practical conclusion of this proposition is that the variance of the gain matrix elements obtained from the block one-unit FastICA is approximately

$$\text{var}[\mathbf{G}_{k\ell}^{\text{B1U}}] \approx \frac{1}{N} V_{k\ell}^{\text{B1U}}, \quad k \neq \ell. \quad (24)$$

Consequently, the aim is to minimize $V_{k\ell}^{\text{B1U}}$ subject to free parameters (weights) to achieve the best performance in practice. Note that M need not be necessarily equal to a particular value. The proposition is valid if M is such that distributions of signals are constant within each block.

As will be shown later, all the expectations (21), and consequently (23), are important for computing optimum weights (λ s and later the weights for the refinement) needed to achieve the optimum performance. In practice, the expectations are estimated from estimated signals by sample means. Estimation errors are therefore introduced into the weights. Then, the need is that the weights are not much sensitive to the estimation errors so as not to worsen the final performance of the algorithm in practice.

Here we arrive at the problem with the fully general piecewise stationary model. We have found that the resulting formulas for the weights (not shown here to simplify the text) are overparametrized, which causes the higher sensitivity of the weights to the estimation errors of (21) and of the variances $\sigma_k^{2(I)}$. Therefore, to reduce the number of parameters, we introduce an important simplification by assuming the same (unit) variance of signals in all blocks, i.e.,

$$\sigma_k^{2(I)} = 1, \quad k = 1, \dots, d, \quad I = 1, \dots, M. \quad (25)$$

Although the assumption restricts our theoretical conclusions to constant-variance signals, we will show by simulations that the performance of the method is not depressed in practice when the variance of signals is changing. The main reason is that the expectations in (21) depend on the distribution of signals and reflect thus the variance sufficiently, and the parameters $\sigma_k^{2(I)}$ become redundant. This is yet more apparent when the identity function is considered in the score function estimator. The variances are then involved in the moments (21), because the functions $g_k^{(I)}$ have the form $g_k^{(I)}(x) = \alpha x + h_k^{(I)}(x)$, where $h_k^{(I)}(x)$ is a combination of nonlinearities.

By using the constant-variance assumption, (22) simplifies to

$$V_{k\ell}^{\text{B1U}} = \frac{\bar{\beta}_k - \bar{\mu}_k^2}{\bar{\tau}_k^2}, \quad k \neq \ell, \quad (26)$$

where $\bar{\beta}_k = \frac{1}{M} \sum_{I=1}^M (\lambda_k^{(I)})^2 \beta_k^{(I)}$. Now, we derive the optimal choice of $\lambda_k^{(1)}, \dots, \lambda_k^{(M)}$ by minimizing (26). The result is described by the following proposition.

Proposition 2

For a fixed $k \in \{1, \dots, d\}$, minimization of $V_{k\ell}^{\text{B1U}}$ given by (26) subject to

$\lambda_k^{(1)}, \dots, \lambda_k^{(M)}$ is achieved for all $\ell = 1, \dots, d, \ell \neq k$, when

$$\lambda_k^{(J)} = \frac{1}{M} \left(\frac{\tau_k^{(J)}}{\beta_k^{(J)}} + A_k B_k \frac{\mu_k^{(J)}}{\beta_k^{(J)}} \right), \quad J = 1, \dots, M, \quad (27)$$

where

$$A_k = \left(\sum_{I=1}^M \frac{\gamma_k^{(I)}}{\beta_k^{(I)}} \right)^{-1}$$

and

$$B_k = \sum_{I=1}^M \frac{\mu_k^{(I)} \tau_k^{(I)}}{\beta_k^{(I)}}.$$

Proof: See Appendix C.

After knowing the performance achieved by the fine-tunings stage BEF2, the final performance of the Block EFICA is given after the refinement step BEF3. The refinement, in the original EFICA, utilizes weights $c_{k\ell}$ given by (15), which, in fact, are functions of the performance achieved by the fine-tunings characterized by $V_{k\ell}^{1U}$. Thanks to this relation, the weights that are optimal for the Block EFICA are simply given when inserting $V_{k\ell}^{B1U}$ into (15) instead of $V_{k\ell}^{1U}$.

Namely, the optimum weights $c_{k\ell}$ for the Block EFICA refinement are given by

$$c_{k\ell} = \begin{cases} \frac{V_{k\ell}^{B1U}}{V_{\ell k}^{B1U} + 1}, & k \neq \ell \\ 1, & k = \ell \end{cases}. \quad (28)$$

Similarly, the performance of the Block EFICA is analogous to (17), i.e., for \mathbf{G}^{BEF} being the resulting gain matrix,

$$\text{var}[\mathbf{G}_{k\ell}^{BEF}] \approx \frac{1}{N} \frac{V_{k\ell}^{B1U} (V_{\ell k}^{B1U} + 1)}{V_{k\ell}^{B1U} + V_{\ell k}^{B1U} + 1}, \quad k \neq \ell. \quad (29)$$

5.1 Optimal Performance

Here, we study the special case when the nonlinearities selected by the score function estimator (20) equal the true score functions, i.e., $g_k^{(I)} = \psi_k^{(I)}$, for $k = 1, \dots, d, I = 1, \dots, M$.

Similarly to the equations above after (17), it holds that $\beta_k^{(I)} = \nu_k^{(I)} = \kappa_k^{(I)}$, $\mu_k^{(I)} = 1$, and $\tau_k^{(I)} = \gamma_k^{(I)} = \kappa_k^{(I)} - 1$. Next, the formula for λ_s (27) simplifies to a constant, namely, $\lambda_k^{(J)} = 1/M$, but we may consider all λ_s equal to one,

because then $\bar{\beta}_k = \bar{\nu}_k = \bar{\kappa}_k$ and $\bar{\mu}_k = 1$. Now, the performance (26) becomes equal to

$$V_{k\ell}^{\text{BIU}} = \frac{1}{\bar{\kappa}_k - 1}. \quad (30)$$

Inserting (30) into (29) we get

$$\text{var}[\mathbf{G}_{k\ell}^{\text{BEF}}] \approx \frac{1}{N} \frac{\bar{\kappa}_\ell}{\bar{\kappa}_k \bar{\kappa}_\ell - 1}, \quad k \neq \ell. \quad (31)$$

As compared to the CRLB_2 given by (7), it follows that the Block EFICA is asymptotically efficient within the piecewise stationary model with constant variance signals. Although this does not mean the asymptotic efficiency of Block EFICA for the fully general model, we will show by simulations that its performance is usually very close to the CRLB even when variances of signals are not constant.

The uniformity of the weights (27) for the particular case studied here gives rise to the Uniform Block EFICA, as defined in Section 4.3, because $d \cdot M$ parameters $\lambda_k^{(I)}$ need not be estimated when $g_k^{(I)}(\cdot)$ are assumed to be the score functions. This means further reduction of parameters, which may be useful, for instance, when the number of blocks M is unknown and may be overestimated.

6 Experimental Results

We have done several experiments simulating various scenarios to demonstrate good performance and versatility of the proposed Block EFICA algorithm. In comparisons, we select algorithms that are supposed to be the most competitive for a given scenario. Thus, the original symmetric FastICA algorithm [5] with the nonlinearity $g(\cdot) = \tanh(\cdot)$ and the original EFICA algorithm [16,37] are considered as competitive methods within nonGaussianity-based approaches. In several examples, we also consider the BGL algorithm from [14] that is designed for Gaussian nonstationary signals.

The NSNG algorithm [27] stands for a method belonging to the same class of algorithms as Block EFICA. As stated in Section 1, the method performs well in simple examples with “few” signals, but it is considerably unstable in more realistic scenarios. Therefore, we show its performance only in cases where the method yields meaningful results.

A common criterion used in experiments is the Interference-to-Signal ratio

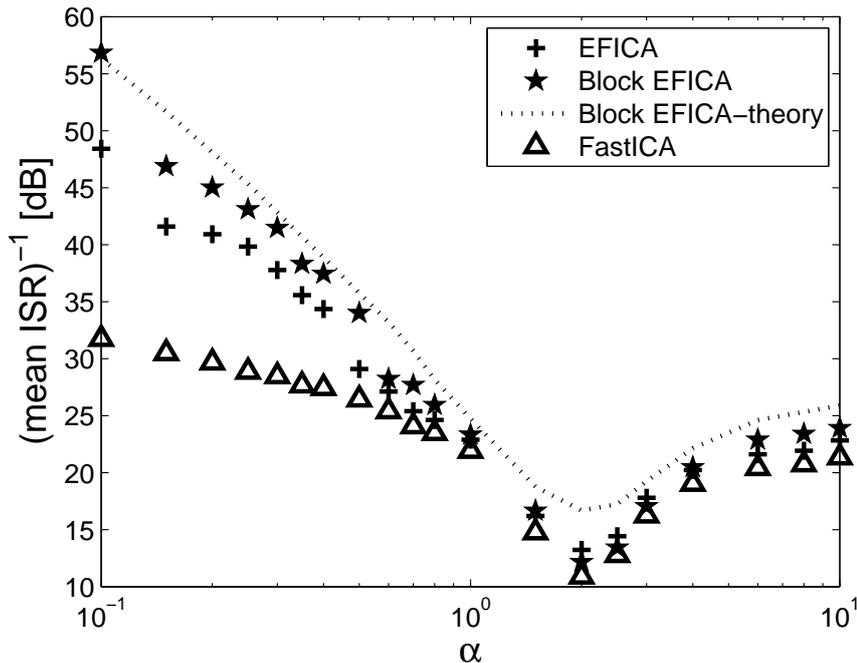


Fig. 2. Mean interference-to-signal ratio of separated signals in the first experiment computed over 100 Monte Carlo trials. Note that CRLB is not defined here, because, in the mixture of twenty signals, some of them are distributed according to RVs with Generalized Gaussian distribution with $\alpha \leq 0.5$, which have $\kappa = +\infty$; see e.g. Appendix B in [16].

(ISR), for the k -th separated signal defined as

$$\text{ISR}_k = \frac{\sum_{\ell=1, \ell \neq k}^d \mathbf{G}_{k\ell}^2}{\mathbf{G}_{kk}^2}, \quad (32)$$

where $\mathbf{G} = \mathbf{W}\mathbf{A}$ is the gain matrix computed as the product of the separation matrix \mathbf{W} obtained by an algorithm and the known mixing matrix \mathbf{A} . Prior to the computation, the rows of \mathbf{G} are permuted to avoid the indeterminacy of their original order. Such permutation is naturally chosen to yield the best value of the criterion.

For each experiment, we show the average computational loads of methods in legends of corresponding figures. All simulations were running in MatlabTM on a PC with 3GHz processor and 2GB of RAM.

6.1 Validation of the Analysis

The examples presented in this subsection aim at validating theoretical conclusions derived in Section 5 and at demonstrating the performance of the Block

EFICA in the framework of the piecewise stationary model with constant-variance signals.

To this end, we compare the proposed Block EFICA with the original EFICA algorithm, which performs efficiently when working with signals with Generalized Gaussian distributions [16] with parameter α , $\text{GGD}(\alpha)$, obeying the basic ICA model (2). However, in the experiments presented here we consider signals with varying distribution from one block to the other. Then, the behavior of EFICA is explained by the analysis of Block EFICA: Using the same nonlinear functions in all blocks, the functions cannot match the varying score functions nor the weight for fine-tunings and refinements, thus, the performance of EFICA is *suboptimal*. The same holds for the other FastICA variants.

In the first example, we separate twenty artificial signals of length $N = 10^4$ mixed by a random matrix. Each signal consists of four blocks of the same length $N/4$. The first and the third blocks have Gaussian distribution, which is equivalent with $\text{GGD}(2)$, and the second and the fourth blocks have the distribution $\text{GGD}(\alpha)$. The parameter α is fixed for each of twenty signals, where its values are uniformly chosen from $[0.1, 10]$. The variance of all the distributions is one, thus, the signals have constant variance.

Theoretical performance, marked in figures by “theory” in the legend, was estimated from separated signals using (26) and (29). Results of this experiment corroborate validity of the analysis due to proximity of the theoretical results with the empirical ones. They also demonstrate the improved performance of the proposed method compared to EFICA thanks to considering different distributions on the four blocks of signals. We do not demonstrate the performance of the NSNG algorithm here, because its original implementation⁴ is designed for sub-Gaussian signals only, and the method fails to converge in this experiment.

To test a scenario with sub-Gaussian signals, we show in Figure 3 the performance achieved by separation of ten signals composed of $M = 10$ blocks. The k -th signal, $k = 1, \dots, 10$, is uniformly distributed (with variance one) in the first k blocks and Gaussian elsewhere.

Similarly to the previous experiment, this example demonstrates the strongest point of the Block EFICA, which consists in its ability to adapt to varying signal distribution. The same performance was achieved by the NSNG algorithm, and it performed yet better when smaller length of data was considered, which is likely thanks to lower number of parameters compared to Block EFICA. However, also in this scenario, NSNG failed to converge in a few tri-

⁴ The implementation of the NSNG algorithm was obtained from web-site <http://www-lmc.imag.fr/SMS/SASI/bliss.html>

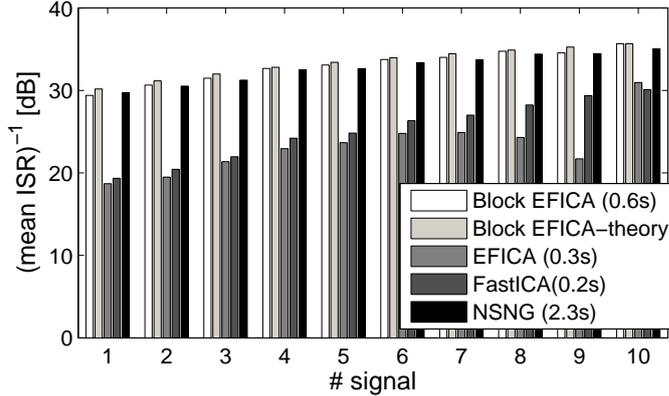


Fig. 3. Mean interference-to-signal ratio of ten signals of length $N = 10^4$ averaged over 1000 Monte Carlo trials. The first $k \cdot N/10$ samples of the k -th signal are uniformly distributed, and the remainder is Gaussian.

als. To allow presentation of its performance, the trials where the divergence occurred had to be skipped.

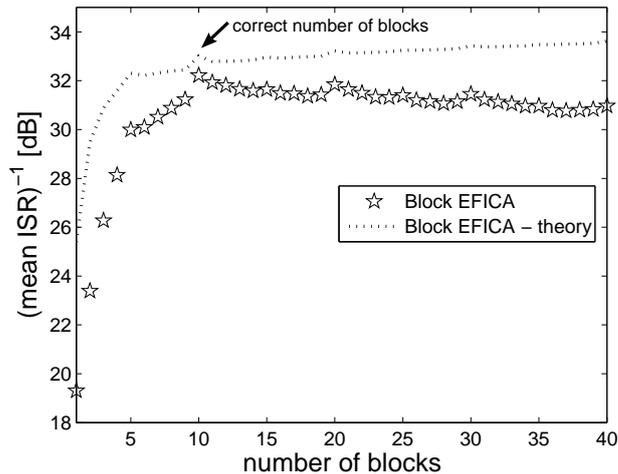


Fig. 4. Average interference-to-signal ratio of ten sub-Gaussian signals achieved by Block EFICA when changing the number of blocks M considered by the algorithm.

Figure 4 shows the overall performance averaged over all sources when changing the input parameter M in Block EFICA from 1 to 40. Although performance is optimum for the correct value of $M = 10$, the deterioration of the performance due to overestimation or underestimation of M is not high. For M close to 1 the performance of Block EFICA approaches that of EFICA, which is as expected. Certain local maxima can be observed for M being multiple of 10, which is thanks to fitting the boundaries of blocks exactly to the instants where the distributions of signals are switched. Nevertheless, the negligible improvement demonstrates lower importance of the correct fitting.

The theoretical performance computed using (29) monotonically grows with

M . It therefore becomes slightly overoptimistic for higher values of M , because it does not take the practical effect of overparametrization into account. Nevertheless, it may be used in order to choose an effective value of M .

6.2 Signals with Changing Variance

Since the proposed Block EFICA exploits the piecewise stationary modeling concept, we test its ability to separate nonstationary signals with varying variance. For that purpose, we design a simple experiment where a signal having variable variance is separated from another signal that is stationary. The first (nonstationary) signal has variances, respectively, equal to 1, σ , and σ^2 in the three consecutive blocks of the same length, and the second signal is Gaussian having the constant variance equal to one. An example of the signals for a particular value of the parameter σ , which is considered on interval $(0, 1]$, are shown in Figure 5.

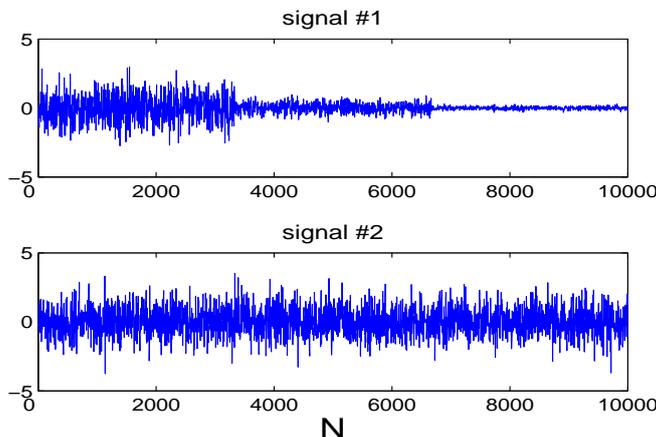


Fig. 5. Illustration of the Gaussian signals of length $N = 10^4$ when the parameter σ that controls the nonstationarity of the first signal equals 0.1.

We consider two situations that differ in selected distribution of the first nonstationary signal. In the first setup, the distribution is Gaussian in all blocks. Then, for σ close to one, where the two signals are almost stationary, the mixture cannot be separated due to Gaussianity of the signals. In the second setup, the distribution is Laplacian, which makes the mixture separable even for σ close to one. The signals can be separated for both cases when σ is close to zero. Then, the first signal is strongly nonstationary and has a different variance-envelope than the second signal, which is the general requirement of the BGL algorithm. Figure 6 shows results obtained for both settings of the experiment.

The first scenario with Gaussian signals fits the Block Gaussian model. In such a case, the theoretical performance of the BGL algorithm attains cor-

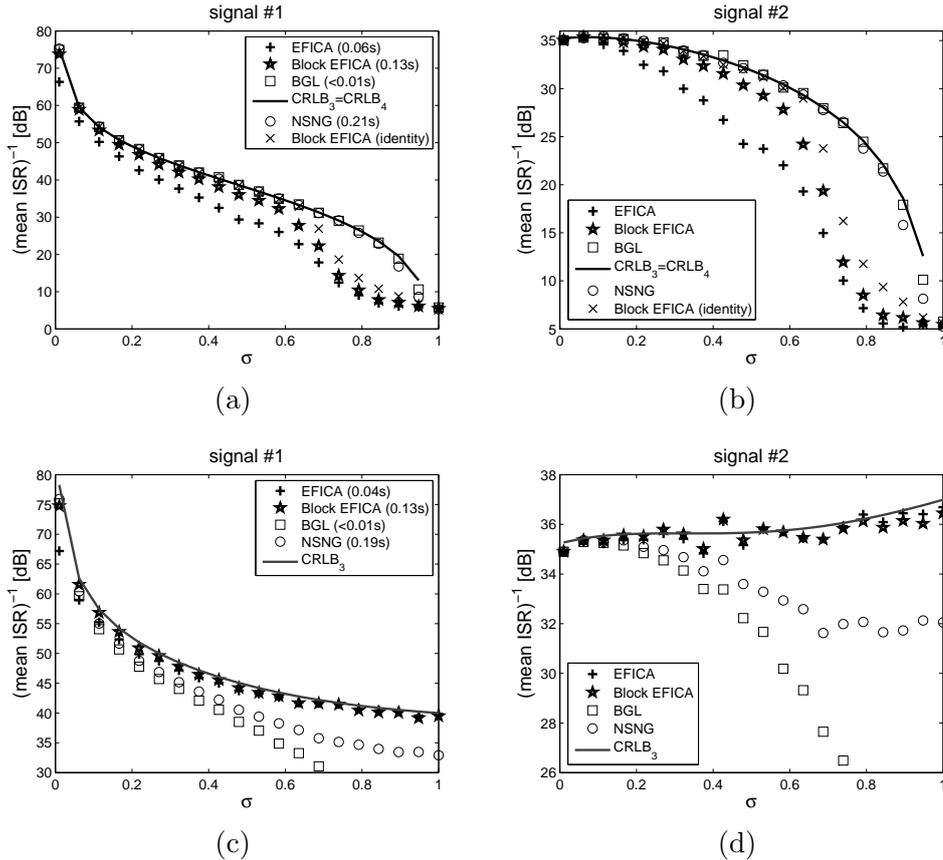


Fig. 6. Results of the experiment with nonstationary signals evaluated by the mean Interference-to-Signal ratio that was computed from results of 1000 Monte Carlo trials done for each value of the parameter σ . The figures (a) and (b) correspond to the first scenario, where the distribution of signal #1 is Gaussian, while for (c) and (d) the distribution is Laplacian.

responding Cramér-Rao bound, here, given by $\text{CRLB}_3 = \text{CRLB}_4$. Therefore, its performance should be optimal, which is confirmed by the results shown by Figures 6(a) and 6(b). Similar performance was achieved by the NSNG algorithm without yielding any instability, which reveals its excellent ability to utilize the nonstationarity of signals in simple examples such as the two-dimensional one considered here.

The proposed Block EFICA algorithm achieves comparable results up to $\sigma \in [0.7, 1]$, where the Gaussian signals are almost stationary, which makes them hardly distinguishable for nonGaussianity-based methods. Hence, the breakdown of the performance is caused by failures of the initialization provided by the Symmetric FastICA in the first step BEF1. In our experiments not shown here due to the space, we observed that if “good” initialization is guaranteed, the final performance of Block EFICA is comparable with that of the BGL algorithm. Therefore, Block EFICA may be initialized by another method that performs well in this particular case. Nevertheless, our selection,

the Symmetric FastICA with the test of saddle points, appears to be suitable for most applications as discussed in Section 4.3.

The plots marked by “Block EFICA (identity)” demonstrate further improvement of Block EFICA done via involving the identity function in the score function estimator (see Section 4.4). The better performance shows that the option allows a more effective exploitation of nonstationarity of signals.

The second scenario simulates the case when the original signals exhibit both the nonGaussianity and the nonstationarity since the distribution of the first signal is Laplacian. Here, the Block EFICA yields performance that is superior to the other methods. The BGL algorithm suffers from stationarity of the signals as σ is approaching one. Conversely, the original EFICA does not utilize effectively their nonstationarity for σ close to zero. The implementation of the NSNG algorithm lacks the ability to accurately estimate the score function of the Laplacian distribution. It has significantly lower performance than EFICA and Block EFICA, nevertheless, its ability to profit both from nonstationarity and nonGaussianity is confirmed.

6.3 Separation of Noisy Instantaneous Mixtures of Speech Signals

In this example, we compare performances of algorithms in a noisy scenario. Figure 7 shows results of separation of 10 speech signals randomly selected from a database, each of length 5000 samples. The signals were mixed by a random matrix, Gaussian noise was added to each mixed channel with the variance corresponding to a given signal-to-noise ratio (input SNR), and the mixture was separated and evaluated in terms of signal-to-interference-plus-noise ratio (SINR). The experiment was designed according to the rules proposed in [39].

Since speech signals often exhibit, beside non-stationarity and non-Gaussianity also spectral diversity, we compare the performance of Block EFICA with the SOBI-RO algorithm from [40] that utilizes the spectral diversity, and ThinICA [11] using also their non-Gaussianity. As can be seen from the results, Block EFICA is not sensitive to the additive noise as inherited from EFICA and FastICA. The achieved SINR decreases smoothly with input SNR. In our example, Block EFICA outperforms the compared algorithms, however, note that the performance strongly depends on properties of the to-be separated signals.

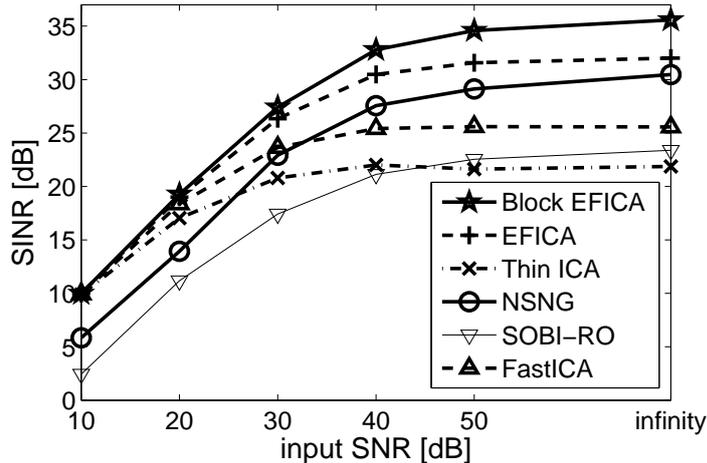


Fig. 7. Results of separation of noisy mixtures of speech signals averaged over 100 independent trials.

6.4 Separation of Natural Convolutional Mixture of Speech Signals

To demonstrate strengths of Block EFICA on real-world data, we present an example where a convolutional mixture of two speech signals recorded by two microphones is separated. The mixture is separated using the procedure from [38] as follows⁵. The first and the most important stage relies on an ICA decomposition of a subspace spanned by delayed signals from microphones, i.e.,

$$x_1(n), x_1(n-1), \dots, x_1(n-L+1), x_2(n), x_2(n-1), \dots, x_d(n-L+1), \quad (33)$$

where L is the length of separating filters. Note that this way the convolutional mixture problem is transformed into an instantaneous one, thus, we can apply any ICA algorithm that is originally designed for instantaneous mixtures (including Block EFICA). The algorithm thus yields independent components of the subspace (33) that, in fact, correspond to outputs of $d \cdot L$ multiple-input single-output filters of length L . The key objective is that each independent component should contain a contribution of one original source only, which is, in an ideal case, a filtered copy of the source.

The procedure from [38] continues by grouping the components into clusters that correspond to the same original source. Finally, the clusters (the components in the clusters) are used to reconstruct the original sources; see [38] for further details. Anyway, the idea of this experiment comes from the fact that the final results of the separation provide a benchmark for testing ability

⁵ The method from [38] is available at <http://itakura.ite.tul.cz/zbynek/tddeconv.htm>.

of different ICA methods for instantaneous mixtures to separate convolutive audio mixtures, i.e., to yield such independent components that correspond to particular original sources.

Figure 8(a) shows Lee’s data⁶ containing real recordings of two speakers (played over loudspeakers) simultaneously saying the digits from one to ten in English and in Spanish, respectively. The loudspeakers were placed closely to the microphones (60 cm), so direct-path signals and possibly early reflections from the closest objects are much stronger than the other reverberations in the recorded convolutive mixture. Hence, very short separating filters applied through [38] (of the length L) may separate these signals efficiently.

Since the rhythms of the speech signals are similar and synchronized, there occur many short segments (say of length 6000 samples - the sampling frequency is 16kHz) where the dynamics of the speech signals are very close. Owing to possible changing mixing conditions (e.g. moving sources), the aim is to separate as short segments of signals as possible. However, the similar dynamics of sources in short segments cause malfunctioning of nonstationarity-based methods. From this point of view, the methods that use not only the nonstationarity but also the nonGaussianity of speech are more flexible, because they do not fail in such situations.

To demonstrate this, Figures 8(b) and 8(c) show results of separation with $L = 20$ via BGL⁷ and Block EFICA, respectively, when only using a short segment of data for the mixture identification (learning data). Then, the resulting separating filters are applied to the whole signals. Since the mixture is here stationary (the loudspeakers and microphones remain in their positions during the whole recording), the separated signals reveal ability of the ICA methods to separate them using data from the given data segment only.

Since the dynamics of signals are too similar in the chosen segment, the nonstationarity-based BGL algorithm yields poorly separated components of (33), so that average SIR of the finally separated sources is 3.3dB⁸, while the original SIR of the mixed signals is 3.4dB. By contrast, the Block EFICA algorithm succeeded to separate the signals yielding average SIR of 12.2dB, which means “good” result in this convolutive audio source separation task.

⁶ Lee’s data are available online at http://www.cnl.salk.edu/~tewon/Blind/blind_audio.html.

⁷ In fact, the method from [38] utilizes a fast variant of BGL named BG_WEDGE. The algorithm is based on a fast joint diagonalization algorithm with adaptive weights proposed in [17].

⁸ The Signal-to-Interference ratio was evaluated by means of the BSS_EVAL toolbox from [46] that uses projections of signals to avoid indeterminacies due to arbitrary filtering of separated signals. Lee’s separated signals were used as the reference “correct” signals.

7 Conclusions

We have proposed the Block EFICA algorithm that effectively exploits both the nonGaussianity and the nonstationarity of original signals to separate them. The method efficiently solves the ICA task defined by the piecewise stationary model. It yields comparable performance as methods only intended for marginal cases: the nonGaussianity-based model or the Block Gaussian model. Namely, it has about the same performance as the EFICA algorithm if the separated signals are stationary and nonGaussian. In case of Gaussian piecewise stationary signals, Block EFICA is not claimed to be optimum in theory, but in our simulations we have shown that its performance may be close to that of the BGL algorithm that performs optimally in this case.

In so doing, Block EFICA performs best in case of compound scenarios involving nonGaussian and nonstationary signals. The considered number of blocks M need not be precisely determined, as the method is not highly sensitive to it. Moreover, it yields equivalent performance with that of EFICA when M is equal to one. Finally, Block EFICA provides an appealing alternative to the theoretically optimum NSNG algorithm in terms of better stability and lower computational complexity, especially, when applied to high-dimensional data and, therefore, may be successfully applied to real-world BSS problems.

Appendix A - Derivation of CRLB₃

In this Appendix, we provide a simple derivation of CRLB₃ based on results from [32] and the corrections [44].

We start from equation (36) of [32] that, for $N = 1$, gives the mn -th element of the Fisher Information Matrix (FIM)⁹ of an independent observation of (2)

$$(\mathbf{F}_\mathbf{I})_{mn} = \delta_{ju}\delta_{vi} + \delta_{ji}\delta_{vu}\delta_{vi}(\eta_i - \kappa_i - 2) + \delta_{iu}\delta_{vj}\kappa_i, \quad (34)$$

where $m = (i - 1)d + j$ and $n = (u - 1)d + v$ with $i, j, u, v = 1, \dots, d$, $\eta_i = \mathbb{E}[s_i^2\psi_i^2(s_i)]$, and δ_{ji} is the Kronecker's delta. This result can be easily extended for signals with general variance $\sigma_j^2 = \mathbb{E}[s_j^2]$ (page 1201 of [32], the first column, the fourth line of the second item in the enumeration), which gives

$$(\mathbf{F}_\mathbf{I})_{mn} = \delta_{ju}\delta_{vi} + \delta_{ji}\delta_{vu}\delta_{vi}\left(\eta_i - \frac{\sigma_v^2}{\sigma_i^2}\kappa_i - 2\right) + \delta_{iu}\delta_{vj}\frac{\sigma_v^2}{\sigma_i^2}\kappa_i, \quad (35)$$

⁹ In the corrections [44], it is shown that the first term in (36) of [32] should be removed. This means that, for $N = 1$, the relation is correct.

where κ_i and η_i are defined for *normalized* pdfs of the sources in order to be scale-invariant.

Now it follows that the FIM of an observation from the I -th block of the piecewise stationary model (3) should have the block-dependent quantities labelled by the superscript (I) , and the FIM of all N independent observations has the mn -th element equal to

$$(\mathbf{F}_{\mathbf{I}})_{mn} = N \left[\delta_{ju}\delta_{vi} + \delta_{ji}\delta_{vu}\delta_{vi} \frac{1}{M} \sum_{I=1}^M \left(\eta_i^{(I)} - \frac{\sigma_v^{2(I)}}{\sigma_i^{2(I)}} \kappa_i^{(I)} - 2 \right) + \delta_{iu}\delta_{vj} \frac{1}{M} \sum_{I=1}^M \frac{\sigma_v^{2(I)}}{\sigma_i^{2(I)}} \kappa_i^{(I)} \right]. \quad (36)$$

The structure of the FIM (36) is the same as in case of the basic ICA model (2), i.e., it can be written in a form $\mathbf{F}_{\mathbf{I}} = \mathbf{P} + \mathbf{\Sigma}$ with \mathbf{P} being a special permutation matrix and $\mathbf{\Sigma}$ being diagonal

$$\mathbf{\Sigma} = \frac{1}{M} \sum_{I=1}^M \text{diag} \left[\eta_1^{(I)} - 2, \frac{\sigma_2^{2(I)}}{\sigma_1^{2(I)}} \kappa_1^{(I)}, \dots, \frac{\sigma_d^{2(I)}}{\sigma_1^{2(I)}} \kappa_1^{(I)}, \frac{\sigma_1^{2(I)}}{\sigma_2^{2(I)}} \kappa_2^{(I)}, \eta_2^{(I)} - 2, \frac{\sigma_3^{2(I)}}{\sigma_2^{2(I)}} \kappa_2^{(I)}, \dots, \frac{\sigma_d^{2(I)}}{\sigma_2^{2(I)}} \kappa_2^{(I)}, \dots, \frac{\sigma_1^{2(I)}}{\sigma_d^{2(I)}} \kappa_d^{(I)}, \dots, \frac{\sigma_{d-1}^{2(I)}}{\sigma_d^{2(I)}} \kappa_d^{(I)}, \eta_d^{(I)} - 2 \right]. \quad (37)$$

Therefore, the inversion of $\mathbf{F}_{\mathbf{I}}$ can be derived using Appendix D of [32]; see the simplification due to the corrections. Using appropriate substitutions according to (90) in [32], the resulting CRLB₃ given by (8) readily follows. ■

Appendix B - Proof of Proposition 1

We will follow the easiest way by generalizing proof of analogous proposition in [32] (see the Appendix A therefrom). Similar notations will be used, namely, \mathbf{s}_k will be $N \times 1$ vector of samples of the k -th original signal, i.e. the k -th row of \mathbf{S} , with the difference that the I -th block of N/M samples is distributed according to RV $s_k^{(I)}$. Owing to the indeterminacy of scale of original signals, the variances of $s_k^{(I)}$ can be assumed to be such that \mathbf{s}_k has unit scale (assumption (i) of the proposition).

Next, the vector \mathbf{u}_k contains normalized elements of \mathbf{s}_k so that \mathbf{u}_k has the second-order sample-moment exactly equal to one. The vectors \mathbf{z}_k and \mathbf{x}_k denote samples of the respective signals. The nonlinearity $g(\cdot)$ used for the k -th signal will be distinguished by the subscript k , i.e. $g_k(\cdot)$. It applies to the

vectors element-wise, so that function $\lambda_k^{(I)} g_k^{(I)}(\cdot)$ applies to the I -th block of N/M elements.

Now, using the third assumption of the proposition 1 given by (21), equations (40) and (41) from [32] change, respectively, to

$$N^{-1} \mathbf{s}_k^T g_k(\mathbf{s}_k) \xrightarrow{N \rightarrow +\infty} \bar{\mu}_k \quad (38)$$

$$N^{-1} g_k^T(\mathbf{s}_k) \mathbf{1}_N \xrightarrow{N \rightarrow +\infty} \bar{\nu}_k \quad (39)$$

Note that ν denotes the same expectations that are in [32] denoted by ρ . $\mathbf{1}_N$ stands for $N \times 1$ vector of ones.

Using this, all the following equations (42)-(64) in [32] change according to the substitutions

$$\mu_k \leftarrow \bar{\mu}_k \quad (40)$$

$$\rho_k \leftarrow \bar{\nu}_k. \quad (41)$$

The only exceptions are the equations (42), (45), and (62), which should be revised due to different variance in blocks, and it gives, respectively,

$$N^{-1} g_k^T(\mathbf{s}_k)(\mathbf{s}_\ell \odot \mathbf{s}_\ell) \xrightarrow{N \rightarrow +\infty} \bar{\nu}_{k\ell}, \quad (42)$$

$$\mathbf{g}_k^T(\mathbf{u}_\ell \odot \mathbf{u}_\ell) = N \bar{\nu}_{k\ell} + o_p(N), \quad (43)$$

$$\mathbb{E}[(\mathbf{g}_k^T \mathbf{u}_\ell)^2] = N \bar{\beta}_{k\ell}, \quad (44)$$

where \mathbf{g}_k is the simplified notation of $g_k(\mathbf{u}_k)$. Recomputation of (65), (71), and (75) in [32] using the above substitutions readily yields the result of the proposition given by (22). \blacksquare

Appendix C - Proof of Proposition 2

The criterion (26) can be written in the form

$$V_{k\ell}^{\text{B1U}} = \frac{\mathbb{1}_k^T \mathbf{\Gamma}_k \mathbb{1}_k}{\mathbb{1}_k^T \mathbf{\mathfrak{t}}_k \mathbf{\mathfrak{t}}_k^T \mathbb{1}_k} \quad (45)$$

with

$$\mathbb{l}_k = [\lambda_k^{(1)}, \dots, \lambda_k^{(M)}]^T \quad (46)$$

$$\mathbf{\Gamma}_k = \text{diag}[\beta_k^{(1)}, \dots, \beta_k^{(M)}] - \frac{1}{M} \mathbf{m}_k \mathbf{m}_k^T \quad (47)$$

$$\mathbf{m}_k = [\mu_k^{(1)}, \dots, \mu_k^{(M)}]^T \quad (48)$$

$$\mathbf{t}_k = [\tau_k^{(1)}, \dots, \tau_k^{(M)}]^T \quad (49)$$

$$\tau_k^{(I)} = \nu_k^{(I)} - \mu_k^{(I)} \quad (50)$$

The goal is to minimize (45) subject to elements of \mathbb{l}_k , which is equivalent with maximizing

$$\max_{\mathbb{l}_k} \frac{\mathbb{l}_k^T \mathbf{t}_k \mathbf{t}_k^T \mathbb{l}_k}{\mathbb{l}_k^T \mathbf{\Gamma}_k \mathbb{l}_k}. \quad (51)$$

Let $\mathbf{y}_k = \mathbf{\Gamma}_k^{1/2} \mathbb{l}_k$, where the matrix $\mathbf{\Gamma}_k^{1/2}$ obeying $\mathbf{\Gamma}_k^{1/2} \mathbf{\Gamma}_k^{1/2} = \mathbf{\Gamma}_k$ exists thanks to positive semidefiniteness of $\mathbf{\Gamma}_k$ ($V_{k\ell}^{\text{B1U}}$ denotes variance, which must be always nonnegative). Since (45) is invariant subject to nonzero multiple of \mathbb{l}_k , we can introduce a constraint $\|\mathbb{l}_k\| = \text{const.}$, and (51) can be written in the form of classical eigenvalue problem

$$\max_{\|\mathbf{y}_k\|=1} \frac{\mathbf{y}_k^T \mathbf{\Gamma}_k^{-1/2} \mathbf{t}_k \mathbf{t}_k^T \mathbf{\Gamma}_k^{-1/2} \mathbf{y}_k}{\mathbf{y}_k^T \mathbf{y}_k}. \quad (52)$$

The rank of the matrix $\mathbf{\Gamma}_k^{-1/2} \mathbf{t}_k \mathbf{t}_k^T \mathbf{\Gamma}_k^{-1/2}$ is one, thus, the eigenvector corresponding to the only nonzero eigenvalue, i.e. the solution of (52), is $\mathbf{y}_k = \mathbf{\Gamma}_k^{-1/2} \mathbf{t}_k$. Hence, \mathbb{l}_k that minimizes (45) is

$$\mathbb{l}_k = \mathbf{\Gamma}_k^{-1} \mathbf{t}_k. \quad (53)$$

Using the matrix inversion lemma for computation of $\mathbf{\Gamma}_k^{-1}$, (27) follows. \blacksquare

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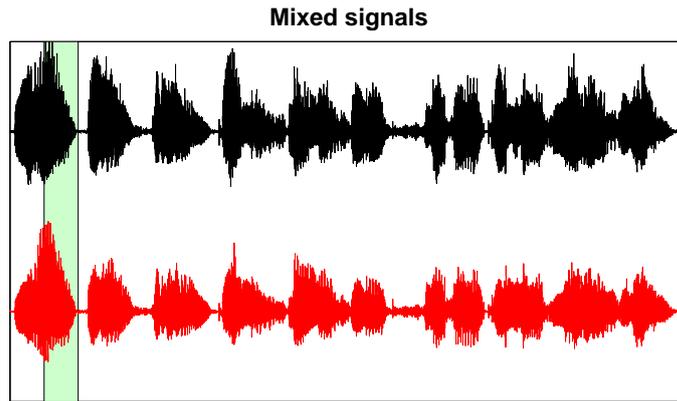
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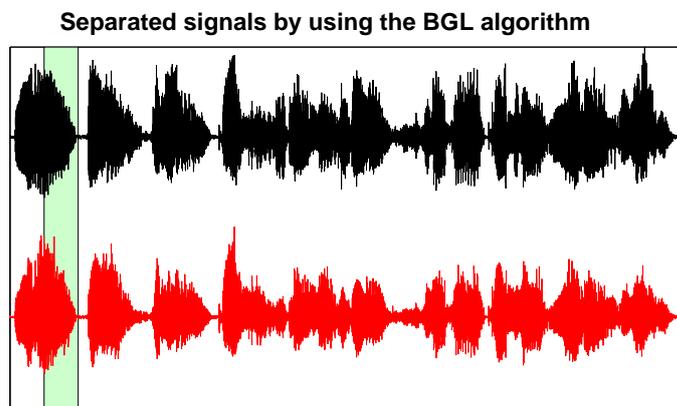
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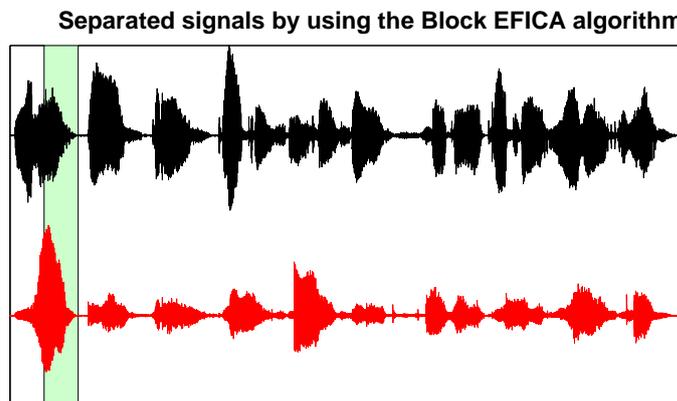
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(a)



(b)



(c)

Fig. 8. Results of separation of real-world convolutive mixture of two speech signals recorded by two microphones. Respective ICA methods were applied to the subspace generated by selected data segment of 6000 samples. The segment is delimited by vertical lines in the graphs.