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Kyoto University
Nonparametric Bayesian Dereverberation of Power Spectrograms Based on Infinite-order Autoregressive Processes

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Abstract—This paper describes a monaural audio dereverberation method that operates in the power spectrogram domain. The method is robust to different kinds of source signals such as speech or music. Moreover, it requires little manual intervention, including the complexity of room acoustics. The method is based on a non-conjugate Bayesian model of the power spectrogram. It extends the idea of multi-channel linear prediction to the power spectrogram domain, and formulates a model of reverberation as a non-negative, infinite-order autoregressive process. To this end, the power spectrogram is interpreted as a histogram count data, which allows a nonparametric Bayesian model to be used as the prior for the autoregressive process, allowing the effective number of active components to grow, without bound, with the complexity of data. In order to determine the marginal posterior distribution, a convergent algorithm, inspired by the variational Bayes method, is formulated. It employs the minorization-maximization technique to arrive at an iterative, convergent algorithm that approximates the marginal posterior distribution. Both objective and subjective evaluations show advantage over other methods based on the power spectrum. We also apply the method to a music information retrieval task and demonstrate its effectiveness.

Index Terms—Dereverberation, Nonparametric Bayes, Minorization Maximization

I. INTRODUCTION

A

N audio signal, in the real world, is a mixture of various kinds of source signals, marred by different kinds of reverberation. Reverberation is typically characterized by the early reflection component and the late reverberation component: the former refers to components of impulse response that contributes to coloration of the spectrum, and the latter refers to components that adds decaying sound. Many studies have tackled the problem of suppressing the reverberation through dereverberation methods, methods for recovering the source signal (“dry” signal) that has driven the reverberant acoustic environment.

We are particularly interested in developing a late reverberation suppression method that works with a wide variety of audio, including speech and music. Such processing is mainly useful for two purposes.

First, it is useful in its own right: the ability to convert a reverberant audio signal to a dry audio signal is a highly useful post-processing technique [1]. Presence of an appropriate amount of reverberation is important for enjoying musical audio, so it is important to be able to adjust the degree of reverberation that is suited to the musical audio. Suppose, for example, that an amateur musician recorded a piece of music in a highly reverberant church, and later found that reverberation smeared out the nuances he/she wanted to convey. With dereverberation techniques, the musician could retrieve the dry signal, change the mixing ratio of the dry signal and reverberation, and emphasize the nuance he wanted to convey. Dereverberation, akin to an equalizer, could also tailor an audio recording to the user’s taste. For example, a user might enjoy a more aggressive sound by attenuating the reverberation of a music track, while another user might enjoy a smoother sound by emphasizing the reverberation.

Second, it is a useful front-end to signal recognition task. While recent studies in dereverberation tend to focus on speech recognition tasks [2], we believe that various music information retrieval (MIR) tasks will merit from dereverberation as well. Take, for example, audio-to-score alignment, the task of temporally matching an audio signal to a music score. Audio-to-score alignment is based on matching a spectral time-slice to an audio rendition of the music score (e.g. through the use of a software synthesizer [3], or using a probabilistic model of the audio signal given the music score [4]). Thus, it is vitally important that the rendition of the music score is truly representative of the audio signal that it tries to align. In many musical audio signals, however, the acoustics of a concert hall smears a musician’s performance. Therefore, achieving robustness to different acoustics is necessary. Dereverberation may be helpful in this kind of situation, by making the input audio more representative of the music score. We expect other MIR tasks to benefit from dereverberation.

This paper presents a dereverberation method that suppresses the late reverberation of a variety of audio signals,
including music and speech, recorded under a variety of room acoustics. Our goal mandates the following criteria for the design of dereverberation algorithm:

1) Our method should operate using a single-channel input. While there are many stereo recordings, many audio signals are recorded as monaural tracks, e.g., digital remasters of early LP records or an audio signal recorded on an end-user’s smartphone.

2) Our method should be robust to minor variations in the spatial placement of sources that drive the room acoustics, for musical audio has many sources that are close to each other, meaning that each source is convolved by impulse responses with similar magnitude response but different phase response.

3) The model should be robust to various source signals, since musical audio is a mixture of a wide variety of musical instruments, ranging from a whistle to a snare drum.

4) The user should not have to specify the complexity of the reverberation in advance. This means that the method should be robust to various room acoustics, since the room acoustics of many musical audio cannot be known in advance: the acoustics can range from dead-dry (e.g., close-mic), to highly reverberant (e.g. a cathedral).

In order to achieve (1) and (2) simultaneously, we model a reverberant signal on the power spectrogram domain, since a method that operates in the power spectrum domain is relatively insensitive to speaker movements [5].

In order to tackle (3), the constraints on the source signal should be minimal. To this end, we opt to model the sparsity of the source signal, similar to [5], [6]. By sparsity, we mean the mode of the probability density function of each time-frequency bin of the power spectrogram is zero.

Finally, we realize (4) by estimating the reverberation complexity in a data-driven manner. To this end, we seek to use the Dirichlet process (DP) [7], a data-driven approach to infer the model complexity that has found success in various tasks, such as the number of topics contained in a set of documents [8], the number of speakers in a conversation [9], or the number of fundamental frequencies present in a given spectral time-slice [10]. We apply the DP by modeling a reverberant power spectrogram as a mixture of count data, with the mixture component derived from a non-negative auto-regressive (AR) process defined for each frequency bin. Modeling the reverberation as a mixture of count data allows us to use the DP to model the AR coefficients, such that the AR model complexity grows with the complexity of the observed data. By using the DP, the model would introduce additional AR model prediction coefficient when it is sensible to do so. Thus, it infers AR model coefficients that are compact yet expressive enough for the given audio signal. In Section II we introduce our model in Section III, and an inference algorithm in Section IV. We evaluate our method in Section V.

II. PREVIOUS WORKS

There are many ways to partly dereverberate an audio signal, with unique methods tailored for each application. For example, for speech recognition purposes, it is possible to dereverberate the sequence of speech recognition features [11]. For post-production purposes, we seek to recover the dereverberated audio signal. Dereverberation, for this use, may operate either in non-invertible domain, i.e., the transformed representation and the time-domain signal is not bijective, such as the power spectrum, or in invertible domain such as the time domain or the complex spectral domain. Typical dereverberation method focuses on suppressing the late reverberation.

Dereverberation methods on a time-domain signal or complex spectrum seeks to find the transfer function of a room, and recover the dry signal using inverse filtering [12], [13]. When reverberation is assumed to be a moving-average process, and the reverberation filter satisfies a few reasonable assumptions, the problem of source signal estimation becomes that of recovering the noise that drives an auto-regressive system, using a formulation known as the multi-step linear prediction [14]–[16]. By changing the noise model, the reverberation method can be tuned to dereverberate a particular kind of signal. For example, white Gaussian noise [17], auto-regressive model for speech [18]–[22], or mixture of harmonic sounds [23] have been proposed. If one over-specifies the model of the source signal, the method becomes selective. Inversely, if one under-specifies the model, the method becomes more versatile, at the expense of reduced accuracy.

On the other hand, many studies focus on suppressing reverberant signal in the power spectrum domain [5], [24]–[27]. For example reverberation has been formulated as a moving-average process [5], or as a moving-average process with an exponential decay, i.e., as an AR(1) process [6], [27], [28]. In this family of algorithms, the source model can be customized to suit the characteristics of the source signal. To name a few, additive white Gaussian noise [24] or generalized Normal distribution [5] are some of the possibilities.

Dereverberation methods based on the power domain typically assume additivity of the power spectrum, which may degrade the performance. Methods based on the complex spectrum, on the other hand, require no such assumptions, but are highly sensitive to movement of the source signal. To see this, note that the phase response of reverberation changes drastically with a slight displacement of the source signal. However, the magnitude response changes very slightly. Therefore, methods based on the magnitude or power spectrum representation is more robust to source signal displacement than methods based on complex spectrum.

A more general survey of dereverberation that encompasses various topics can be found in [2].

III. MODEL FORMULATION

To recap from the introduction, we aim to design a dereverberation method that works with various kinds of audio signals, including music and speech. It models the power spectrogram as a histogram count data, and incorporate prior information that guides the reverberation model towards a good posterior distribution. Namely, it incorporates a sparse prior on the source signal, and uses the DP to model the AR coefficients, allowing the model order of AR to increase without bound as the data mandates.
We develop on the exponential decaying model (AR(1) model) of reverberation in the power spectrogram domain [27], and incorporate ideas from methods formulated in complex spectrum representation [18] to arrive at a higher order AR model – AR(∞), in fact – over the power spectrogram. The infinite limit of the AR order is captured using the DP, and allows the “effective” number of active components in the AR model to be tuned to the input audio signal.

With these in mind, the main contribution of this paper is the extension of the AR(1) model of reverberation in the power spectrum domain [27] to infinite order. First, we justify the higher order AR model, and lay the foundation of the statistical model. Next, we introduce a novel model of reverberant audio that uses the DP to express the reverberation coefficients. Finally, since our model cannot be solved using standard techniques [29], we present a novel posterior inference algorithm based on minorization maximization.

A. Signal Model

In order to model the power spectrogram as a mixture model, we first define what kind of components would comprise the mixture. To this end, we shall extend the multi-channel linear prediction (MCLP) [18] to model the observed power spectrogram as a mixture of a source signal and previous observations.

Let $y(f,t) \in \mathbb{C}^F \times T$ be the short-time Fourier transform (STFT) of the observation, and $s(f,t) \in \mathbb{C}^F \times T$ be that of the source signal. Here, $F$ and $T$ denote the number of frequency bins and the number of frames, respectively. Then, under reasonable assumptions [18], reverberation can be modeled as follows, for some time-invariant filter of order $I$, $h(f,t) \in \mathbb{C}^F \times I$:

$$y(f,t) = s(f,t) + \sum_{i=1}^{I} h(f,i) y(f,t-i).$$  \hspace{1cm} (1)

This kind of formulation is known as MCLP, which is originally formulated as a multichannel problem, but is known to work with single-channel audio as well [18]. This formulation ignores early reflection, and takes into account of the late reverberation, whose impulse response is greater than the frame length of the STFT.

We extend MCLP to the power domain. Note that for all $(f,i)$, $h(f,i)$ is zero-mean because its expectation should be invariant to rotations in the complex plane. In other words, where one defines the reverberation to begin should not affect the distribution inherent to the reverberation. Now, let us ignore the short-term correlation typically present in $h$ and assume that for each $f$, $\{h(f,1), \cdots, h(f,I)\}$ are mutually independent. Moreover, assume $s(f,t)$ and $h(f,t)$ are independent for all $t \in [1,T]$. Then, in terms of expectation, the following model of the power spectrogram may be formulated, where $\lVert \cdot \rVert$ denotes the $l_2$-norm:

$$\lVert y(f,t) \rVert^2 = \lVert s(f,t) \rVert^2 + \sum_{i=1}^{I} \lVert h(f,i) \rVert \lVert y(f,t-i) \rVert^2. $$ \hspace{1cm} (2)

Hereon, we shall denote $Y(f,t) = \lVert y(f,t) \rVert^2$, $S(f,t) = \lVert s(f,t) \rVert^2$, and $H(f,i) = \lVert h(f,i) \rVert^2$.

Our model can be thought of as a generalization of the exponentially decaying model of reverberation used in [27], where $I = 1$ reduces (2) to an exponential decay model. Note that increasing $I$ makes the reverberation model more expressive but complicates the inference due to the increased number of free parameters. Hence, it is important to choose an $I$ that is compact yet expressive enough for the observed signal.

An investigation suggests that $I$ is best modeled by some finite number that is dependent on the nature of reverberation. Specifically, we determined the AR coefficients of the impulse responses used in Sec. V. A frame length of 1024 samples at 16kHz sampling rate with no overlap was used to compute the power spectrogram of each impulse response. Then, for each impulse response, each frequency bin of the power spectrogram was modeled as a non-negative AR(200) process. The non-negative AR coefficients were estimated using non-negative least squares (NNLS). For each frequency bin, we then sorted the coefficients in descending order, evaluated the cumulative sum, and determined the smallest number for which the cumulative sum exceeds 99% of the total sum. We call this the “effective complexity” at a given frequency bin, in that a significant portion of reverberation is expressed using this number of components.

Fig. 1 shows the density of the effective complexity for different reverberation time ($T_{60}$, the time it takes for the impulse response of the reverberation to attenuate by 60dB) associated with each impulse response. This figure suggests that the effective complexity is a random variable that is relatively invariant to the kind of reverberation (the reverberation time of the impulse responses ranges from 0 to 2.7 seconds). From this, the figure also suggests that an exponential decay (non-negative AR(1)) model such as [27] may merit from a higher order non-negative AR process.

With this signal model, the fraction of $Y(f,t)$ generated by the source $S(f,t)$, $R_0(f,t)$, is given as follows:

$$R_0(f,t) = \frac{S(f,t)}{S(f,t) + \sum_{i=1}^{I} H(f,i) Y(f,t-i)}. $$ \hspace{1cm} (3)

Moreover, the fraction of $Y(f,t)$ generated by the contribution from frame $t-i$, $R_i(f,t)$, is given as follows:

$$R_i(f,t) = \frac{H(f,i) Y(f,t-i)}{S(f,t) + \sum_{i=1}^{I} H(f,i) Y(f,t-i)}. $$ \hspace{1cm} (4)
These form the basis of the statistical model, which will be discussed next.

B. Statistical Model

We treat a discretized version of $Y(f, t)$ as a histogram count data and formulate a latent variable model that assigns a latent component to each count of the histogram. Such an interpretation is often used either explicitly [30] or implicitly [31] in source separation literatures. It is useful because treating the spectrum as a histogram allows us to apply techniques used in mixture modeling tasks, including the DP. The distributions introduced hereon are defined in Appendix B.

In order to formulate a latent variable model, let us discretize $Y(f, t)$ and set $Y(f, t) := \text{round}(\nu Y(f, t))$ for some $\nu > 0$. We treat $Y(f, t)$ as the number of times a time-frequency bin $(f, t)$ was observed. According to (2), each of $Y(f, t)$ counts in time-frequency bin $(f, t)$ is generated by either the source $S(f, t)$ with a likelihood of (3) or previous observation $Y(f, t - i)$ with a likelihood of (4). The independence of (3) and (4) on the actual count index shows that the counts are independently and identically distributed given $(f, t)$. This concept is illustrated in Fig. 2.

To record the originating component for the $k$th count in time-frequency bin $(f, t)$, let us introduce $Z_i(k, f, t)$, a one-of-$I+1$ binary variable. “1-of-$I+1$” means that $Z$ is set such that given $(k, f, t)$, exactly one element of $I+1$ choices is 1 and the rest is 0. $Z_0(k, f, t) = 1$ indicates that the $k$th count originated from the source $S(f, t)$. For $i \in [1, I]$, $Z_i(k, f, t) = 1$ indicates that $k$th count originated from observation from $i$ frames ago, $Y(f, t - i)$. Note that for a given $f$ and $t$, $Z(k, f, t)$ is defined up to the number of observation at $(f, t)$, that is, $k \in [1, Y(f, t)]$.

Let us re-write Eq. (3) and (4) by introducing, for each $f$, $\beta(f) \in [0, 1]$ and an $I$-simplex $w(f)$ as follows:

$$1 - \frac{\beta(f)}{\beta(f)} = \sum_{i=1}^{I} H(f, i)$$

$$w_i(f) = \frac{H(f, i)}{\sum_{i'=1}^{I} H(f, i')}$$


Together, they give the following:

$$R_0(f, t) = \frac{\beta(f)S(f, t)}{N(f, t)}$$

$$R_i(f, t) = \frac{(1 - \beta(f))w_i(f)Y(f, t - i)}{N(f, t)}$$

where

$$N(f, t) = \beta(f)S(f, t) + \sum_{i=1}^{I} (1 - \beta(f))w_i(f)Y(f, t - i).$$

With this kind of reparametrization, $\beta(f)$ may be thought of as the source signal-to-reverberation ratio for frequency $f$; the source $S(f, t)$ dominates the observation when $\beta(f) = 1$, and the late reverberation dominates the observation when $\beta(f) = 0$. $w_i(f)$ may be thought of as the relative contribution of the observation from $i$ frames before, for frequency $f$.

Equations (7) and (8) respectively indicate the likelihoods that, for a given $k, f$ and $t$, $Z_0(k, f, t) = 1$ and $Z_i(k, f, t) = 1$ for $i \in [1, I]$. With these in mind, the conditional posterior of $Z$ given $Y$ is described as follows:

$$p(Z|Y, S, \beta, w) = \prod_{f=1, t=1, k=1}^{F, T, Y} \left( \frac{(\beta(f)S(f, t))^{Z_0(k, f, t)}}{N(f, t)} \right) \prod_{i=1}^{I} \left( \frac{(1 - \beta(f))w_i(f)Y(f, t - i)}{N(f, t)} \right)^{Z_i(k, f, t)}.$$ (10)

Next, we incorporate prior information on the parameters. Prior information is essential because the maximum likelihood estimation of (10), i.e., maximizing (10) w.r.t. $S, Z, \beta$, and $w$, is susceptible to degenerate solutions. To see why, observe that the maximum value of (10) is 1, for the terms to be exponentiated is at most 1 and the exponent is a binary variable. The maximum likelihood of 1 is attained under many degenerate conditions, such as (1) setting $\beta(f) = 1$, (2) setting $\beta(f) = 0$ and $w_i(f) = \delta(i - i')$ for some $(i, i') \in [1, I] \times [1, I]$ where $\delta(i)$ is the Kronecker delta, or (3) setting $\beta(f) > 0$ and setting $S(f, t) \rightarrow 0$. Therefore, it is critical to incorporate prior on both the source and the reverberation parameters.

1) Prior of $w$ as a Dirichlet Process: Recall that in Section III-A, we observed that $I$ was a random quantity that is dependent on the frequency bin $f$. Therefore, we seek to convey the idea that the effective complexity grows without bound with the complexity of the observation. We therefore use the DP, which allows a data-driven approach to determine the effective complexity.

To briefly review, a random variable $\tilde{X}$ is said to be drawn from a DP over a base distribution $\tilde{H}$ and concentration parameter $\tilde{\alpha}$ if, for any measurable partition over $\tilde{S}$, $\{A_i\}_{i=1}^{\tilde{N}} \sim \text{DP}(\tilde{\alpha}, \tilde{H}(A_1), \ldots, \tilde{H}(A_N))$. GEM (Griffiths, Engen and McCloskey) distribution [32], is a way to represent the distribution of the frequency of each possible value that the base measure emits, and is given as the following infinite-dimensional simplex $\tilde{\omega}$, given infinitely many $\tilde{\theta}$:

$$\tilde{w}_i = \tilde{\theta}(i) \prod_{j=1}^{i - 1} (1 - \tilde{\theta}(j)), \tilde{\theta}(i) \sim \text{Beta}(1, \tilde{\alpha}).$$ (11)
\(\bar{w}_i\) defines an infinite-dimensional multinomial variable, which can be used as the probability of choosing the \(i\)th value. \(\bar{w}_i\) can also be thought of as drawing a \(\bar{I}\)-dimensional Dirichlet distribution \(\text{Dir}(\bar{\alpha}/\bar{I})\), as \(\bar{I}\) tends to infinity, and permuting it such that the significant components come first. Because such a Dirichlet distribution is highly sparse, it almost surely outputs a finite number of non-negligible components. It tends to emit more non-zero components as \(\bar{\alpha}\) increases, or as the observed data becomes so complex that it merits to introduce a new component.

DP has gained popularity in mixture modeling tasks because it specifies the model complexity in a data-driven approach instead of manual specification. Specifically, DP exhibits a “rich-gets-richer” effect [8], where a frequently used component is less likely to be introduced.

With these in mind, let us apply the DP to model the complexity of reverberation, or the number of effective components in \(w\). Specifically, we let \(I \to \infty\), and assume that \(w_i(f)\) is an infinite-dimensional simplex drawn from the GEM distribution. That is, for \(i \in [1, \infty]\), \(w_i(f)\) has a prior of the following form:

\[
w_i(f) = \theta(i, f) \prod_{j=1}^{i-1} (1 - \theta(j, f)), \theta(i, f) \sim \text{Beta}(1, \alpha). (12)
\]

Therefore, we assume that reverberation is a non-negative AR(\(\infty\)) process, but only a finite number of coefficients contribute to the observation.

2) Prior of \(S\): In order to prevent the degeneracy of (10) by increasing \(S\) arbitrarily, we place a sparse prior on \(S\), such that the mode of the distribution is 0. Specifically, we let \(S(f, t) \sim \text{Gamma}(U_0(f, t), V_0(f, t))\). By setting \(U_0 = 1\), the prior of \(S\) has a mode at zero, with an exponentially decaying likelihood proportional to \(\exp(-S(f, t)/V_0(f, t))\). Moreover, the Gamma distribution is also the simplest distribution that allows for an analytically tractable inference scheme – namely, the sufficient statistics include \(-S\) and \(\log S\).

The Gamma distribution is chosen because not only is it mathematically convenient but it is also an acceptable posterior distribution for both musical audio and speech signals. We prepared power spectrums of musical audio signals [33] and speech signals [34], using conditions used in Table I. Then, for each frequency bin, parameters to the Gamma distribution was estimated using maximum-likelihood estimation using 90% of the frames. Finally, Kolmogorov-Smirnov test was performed on the remaining 10% of the dataset to evaluate the goodness-of-fit. We found that the null hypothesis that the underlying distribution of the power spectrums is distributed as a Gamma was accepted 44% of the time for speech signals, and 67% of the time for musical audio. Therefore, we believe that the Gamma distribution is an acceptable model of the posterior distribution.

3) Prior of \(\beta\): We let \(\beta(f) \sim \text{Beta}(a^{(\beta)}_0(f), b^{(\beta)}_0(f))\). By setting \(a^{(\beta)}_0(f) = b^{(\beta)}_0(f) = 1\) for all \(f\), \(\beta\) becomes non-informative, in that no assumption is made on the signal-to-reverberation ratio, and it is inferred solely from the data. Even though \(\beta\) may cause degenerate solutions as argued previously, we anticipate the sparse prior of \(S\) and the prior of \(w\) to “compete” with each other to yield a meaningful posterior distribution. With these in mind, the joint posterior pdf is given as follows, up to a constant normalization factor:

\[
\log p(Z, S, \beta, w|Y, \alpha, \theta, a^{(\beta)}_0, b^{(\beta)}_0, U_0, V_0)
\]

\[
= \sum_{f=1, t=1, k=1}^{\infty} Z_0(k, f, t) \log (\beta(f)S(f, t))
\]

\[
+ \sum_{i=1}^{\infty} Z_i(k, f, t) \log ((1 - \beta(f))w_i(f)Y(f, t - i))
\]

\[
- Y(f, t) \log N(f, t) + \log p(S(f, t)|U_0(f, t), V_0(f, t))
\]

\[
+ \log p(w(f)|\alpha) + \log p(\beta(f)|a^{(\beta)}_0(f), b^{(\beta)}_0(f)). (13)
\]

The graphical model is shown in Fig. 3. Once the posterior distribution is found, the dry signal may be recovered by multiplying the following time-frequency mask \(M(f, t)\) to the power spectrogram:

\[
M(f, t) = \sum_{k=1}^{Y(f,t)} \frac{Z_0(k, f, t)}{Y(f, t)} \langle Z_0(k, f, t) \rangle (14)
\]

for any \(\hat{k} \in [1, Y(f, t)]\). Here, \(\langle f(x, y) \rangle_{p(y)}\) denotes the expectation of \(f(x, y)\) with respect to a distribution \(p(y)\), where \(p(y)\) is assumed to be the posterior distribution unless otherwise mentioned.

IV. MARGINAL POSTERIOR INFERENCE BASED ON MM

In order to compute (14), we seek to marginalize the posterior over all variables but \(Z\). In other words, we want to find the expectation of \(Z\), weighed by all possible combinations of reverberation parameters and source signals. Unfortunately, direct integration \(p(Z|Y) = \int \int \int p(Z, S, \beta, w|Y) dSd\beta dw\) is analytically intractable. Therefore, we will approximate this integral in a manner similar to the Variational Bayes (VB) method, a method to approximate a posterior distribution. In this study, we tighten a constant (= 0), using an approximate posterior distribution \(q(Z, S, w, \beta)\), which is assumed to be of a factored form (“mean-field” approximation, MFA), as done in VB. Similar approach based on MFA has been employed for discriminative models [35] in the context of conditional random fields. Our model, however, uses MFA to approximate the posterior distribution to a Bayesian latent variable model. To this end, we approximate the posterior \(q(Z, S, w, \beta)\) as \(\prod_{f,t} q(Z(f, t))q(S(f, t)q(w(f))q(\beta(f))\). Moreover, we consider only up to a finite dimension \(\bar{I}\) of \(q(w)\). This is
known as the truncation approximation [8]. Note that in this case, the marginal posterior w.r.t. $Z(f, t)$ simply becomes $q(Z(f, t))$. To find an approximate posterior, we optimize the following lower bound\(^2\), obtained using Jensen’s inequality, i.e., $\sum_{i=1}^{t} \phi_i f(x_i) \leq f(\sum_{i=1}^{t} \phi_i x_i)$ for a convex function $f$ and an $I'$-simplex:

$$0 = \log 1 = \log \int p(S, Z, \beta, w|Y) dS dZ d\beta dw$$

$$\geq \int q(S, Z, \beta, w) \log \frac{p(S, Z, \beta, w|Y)}{q(S, Z, \beta, w)} dS dZ d\beta dw$$

$$= \left\{ \log p(Z|Y; S, \beta, w) q(S|Z, \beta, w), \log q(Z) \right\}_{q(Z)}$$

$$+ \left\{ \log p(S|U_0, V_0) q(s|Z, \beta, w) - \log q(S) \right\}_{q(S)}$$

$$+ \left\{ \log p(\beta|\alpha_0, b_0(\beta)) q(\beta) - \log q(\beta) \right\}_{q(\beta)}$$

$$+ \left\{ \log p(w|\alpha) q(w) - \log q(w) \right\}_{q(w)}. \quad (15)$$

The bound is tightened when $q$ is closest, in Kullback-Leibler divergence sense, to the posterior distribution. Note that when no restriction on the functional form of $q$ is assumed, the bound is tightened when $q(S, Z, \beta, w) = p(S, Z, \beta, w|Y)$.

Optimization of (15) w.r.t. $q(Z)$ yields the following:

$$q(Z) = \prod_{f=1, t=1, k=1, i=0}^{F, T, Y(f, t), I} \phi_i(f, t) Z_i(k, f, t) \quad (16)$$

where $\phi_i(f, t) = \bar{\phi}_i(f, t)/\sum_{j=0}^{I} \bar{\phi}_j(f, t)$, and

$$\log \bar{\phi}_i(f, t) =$$

$$\left\{ \log \beta(f) + \log S(f, t), \quad i = 0 \right\}$$

$$\left\{ \log(1 - \beta(f)) + \log w_i(f) + \log Y(f, t - i), \quad i > 0 \right\}. \quad (17)$$

$\phi(f, t)$, or $\langle Z(k, f, t) \rangle$, is independent of $k$ because given $f$ and $t$, $Z(k, f, t)$'s are distributed i.i.d\(^3\). From this follows that, since $\sum_{k=1}^{K} \langle Z(k, f, t) \rangle = Y(f, t) \phi_0(f, t)$, (14) can be simplified as $M(f, t) = \phi_0(f, t)$.

Updating with respect other variables is complicated since the term $-\log N(f, t)$ in (13) makes our model non-conjugate, meaning that the expectations in (15) cannot be computed analytically. To attack this problem, we optimize a lower-bound to the objective function (15), using minorization-maximization (MM) technique.

4) Design of the minorization function: In order to find an analytical inference rule for the model, we use the MM algorithm [36], also known as auxiliary function method in the context of signal decomposition [5], [37]. The MM algorithm is a convergent algorithm for maximizing an objective function by designing a lower bound to the objective by introducing additional variables (auxiliary variables), and iteratively tightening the bound with respect to the auxiliary variables and the parameter. The key is to design a lower bound such that it is easy to update w.r.t. both the auxiliary variables and the parameter.

\(^2\)Using Jensen’s equality to lower-bound the evidence $p(Y)$ instead of 0 yields in a typical formulation of VB.

\(^3\)This is not to say that, for a given $(f, t)$, $Z$’s are identical for all $k$, i.e., they are constrained to take on the same value: they are separate random variables that have the same expectations.

Inspecting (10) and (13) reveals that inference is complicated by the term $-\log N(f, t)$ that appears in the log-joint posterior distribution. Computation of the expectation is complicated because the term is cannot be expressed as a weighted sum of the natural parameters of the posterior. Analytical computation of the expectation is possible if we could express it as a weighted sum of the expectations of the natural parameters, $\langle \log \beta(f) \rangle$, $\langle \log(1 - \beta(f)) \rangle$, $\langle \log w_i(f) \rangle$, $\langle \log S(f, t) \rangle$, and $-\langle S(f, t) \rangle$. Hence, we shall design a lower bound for $-\langle \log N(f, t) \rangle$ that satisfies these properties.

We will introduce a set of auxiliary variables $A$ to design a lower bound $J(Z, S, w, \beta, A)$, such that maximizing $J$ w.r.t. $Z, S, w, \beta$ and $A$ is possible. Our function $J$ shall satisfy the following criteria:

1) $\langle \log p(Y, Z, S, w, \beta) \rangle_q = \max_A J(Z, S, w, \beta, A)$
2) $\langle \log p(Y, Z, S, w, \beta) \rangle_q \geq J(Z, S, w, \beta, A)$
3) $J(Z, S, w, \beta, A)$ is a weighted sum of the expectations of the natural parameters of the posterior, plus $A$ and a constant.

To simplify the notation, we shall hereon abbreviate the time-frequency index $(f, t)$ when it is obvious, and note $Y(f, t-i)$ as $Y(i)$.

First, we lower-bound $-\langle \log N(f, t) \rangle$ by a first-order Taylor expansion about $R(f, t)$:

$$-\langle \log N(f, t) \rangle \geq -\log R(f, t) - \frac{\langle N(f, t) \rangle - R(f, t)}{R(f, t)}. \quad (18)$$

This bound is expressed in terms of a weighted sum of log $S(f, t)$ and $-S(f, t)$, so we can immediately optimize the objective w.r.t. $q(S)$ to obtain the following:

$$S(f, t) \sim \text{Gam}(U(f, t), V(f, t)) \quad (19)$$

where

$$U(f, t) = U_0(f, t) + Y(f, t) \phi_0(f, t)$$

$$V(f, t) = V_0(f, t) + Y(f, t) \langle \beta(f) \rangle/R(f, t). \quad (20)$$

The bound is tightened by setting $R(f, t) = \langle N(f, t) \rangle$.

In order to update (15) w.r.t. $q(w)$ and $q(\beta)$, we set another lower bound to $-\langle N(f, t) \rangle$ used in the right-hand side of (18). Namely, we first bound $-\langle N(f, t) \rangle$ from below by the following bound, for a set of auxiliary variables $V(f, t) > 0$ and some constant $C(f, t) > V(f, t)$:

$$-\langle N(f, t) \rangle \geq V(f, t) - C(f, t) - V(f, t) \log V(f, t)$$

$$+ V(f, t) \left\{ \log \left( C(f, t) - \langle N(f, t) \rangle q(S) \right) \right\}_{q(S)q(\beta)}. \quad (22)$$

The variable $C$ can be chosen arbitrarily, provided that $C(f, t) > C_{\text{min}}(f, t) = \sqrt{(S(f, t))^2 + \sum_{i=1}^{t} Y(f, t - i)^2}$. Appendix A presents the detailed proof for this bound and the derivation of $C_{\text{min}}$.

The lower bound of (22) is still not a linear combination of the natural parameters, as it now contains the logarithm of a linear combination of the exponents of natural parameters. Observe, however, that $\log(C(f, t) - \langle N(f, t) \rangle q(S))$ is expressed as a logarithm of a weighted combination of the exponent of natural parameters. Therefore, we can extract the summation
The bound is tightened by updating $\mathcal{Q}(f, t)$ is a $(I + 1)$-simplex:

$$\langle \log(\mathcal{C}(f, t) - \langle N(f, t) \rangle_{q(s)}) \rangle_{q(\beta)q(w)} =$$

$$\left\{ \log(\beta(f) \mathcal{C}(f, t) - \langle S(f, t) \rangle_{q(s)}) + \sum_{i=1}^{I}(1 - \beta(f))w_i(f)(\mathcal{C}(f, t) - Y(f, t - i)) \right\}_{q(\beta)q(w)} \geq \mathcal{Q}_0(f, t) \langle \log(\beta(f) \mathcal{C}(f, t) - \langle S(f, t) \rangle_{q(s)}) \rangle_{q(\beta)q(w)}$$

$$+ \sum_{i=1}^{I} \mathcal{Q}_i(f, t) \langle \log([1 - \beta(f)]w_i(f)(\mathcal{C}(f, t) - Y(f, t - i))) \rangle_{q(\beta)q(w)} - \sum_{i=0}^{I} \mathcal{Q}_i(f, t) \log \mathcal{Q}_i(f, t).$$

(23)

The right-hand side is a weighted sum of the expectations of the natural parameters of $\beta$ and $w$ used by the joint posterior. Therefore, this bound can be used to analytically optimize the objective function in (15) with respect to $q(\beta)$ and $q(w)$.

Optimizing the function w.r.t. $q(w)$ leads us to the following update (recall $w$ is expressed in terms of $\theta$, by (12)):

$$\theta(i, f) \sim \text{Beta}(d^{(0)}(i, f), b^{(0)}(i, f))$$

(24)

where

$$d^{(0)}(i, f) = 1 + \xi(i, f)$$

(25)

$$b^{(0)}(i, f) = \alpha + \sum_{j=1}^{I} \xi(j, f)$$

(26)

$$\xi(i, f) = \sum_{t=1}^{T} Y(f, t) \left( \varphi_i(f, t) + \mathcal{Q}_i(f, t) \frac{\nu(f, t)}{R(f, t)} \right)$$

(27)

Likewise, optimizing w.r.t. $q(\beta)$ leads to the following:

$$\beta(f) \sim \text{Beta}(a^{(0)}(f), b^{(0)}(f))$$

(28)

where $a^{(0)}$ and $b^{(0)}$ are the following:

$$a^{(0)}(f) = a_0^{(0)}(f) + \xi(0, f)$$

(29)

$$b^{(0)}(f) = b_0^{(0)}(f) + \sum_{i=1}^{I} \xi(i, f)$$

(30)

The bound is tightened by updating $\mathcal{Q}$ as follows, and normalizing it such that $\sum_i \mathcal{Q}_i(f, t) = 1$:

$$\mathcal{Q}_0(f, t) \propto \mathcal{C}(f, t) - \langle S(f, t) \rangle \exp(\log \beta(f))$$

$$\mathcal{Q}_{i>0}(f, t) \propto \mathcal{C}(f, t) - Y(f, t - i) \times \exp(\langle \log(1 - \beta(f)) \rangle + \langle \log w_i(f) \rangle).$$

(31)

5) **Expectation of the sufficient statistics:** The sufficient statistics are given as follows, where $\psi(x)$ is the digamma function:

$$\langle \log \beta(f) \rangle = \psi(a^{(0)}(f)) - \psi(a^{(0)}(f) + b^{(0)}(f))$$

(32)

$$\langle \log(1 - \beta(f)) \rangle = \psi(b^{(0)}(f)) - \psi(a^{(0)}(f) + b^{(0)}(f))$$

(33)

$$\langle \beta(f) \rangle = \frac{a^{(0)}(f)}{a^{(0)}(f) + b^{(0)}(f)}$$

(34)

$$\langle S(f, t) \rangle = U(f, t) V(f, t)$$

(35)

$$\langle \log S(f, t) \rangle = \log(U(f, t)) + \psi(V(f, t))$$

(36)

$$\langle \log w_i(f) \rangle = \psi(a^{(0)}(f)) + \sum_{j=1}^{I} \psi(b^{(0)}(f))$$

$$- \sum_{j=1}^{I} \psi(b^{(0)}(f) + b^{(0)}(f))$$

(37)

$$\langle w_i(f) \rangle = \frac{a^{(0)}(f) \prod_{j=1}^{I} b^{(0)}(f)}{\prod_{j=1}^{I} (a^{(0)}(f) + b^{(0)}(f))}.$$
that minimizes the ISD from $X$.

Since we are interested in evaluating the degree to which dry signal and $^X$ are distorted in the process of dereverberation, we evaluate the ISD, an asymmetric metric measure of spectral dissimilarity defined as follows:

$$\text{ISD}(X, \hat{X}) = \frac{1}{FT} \sum_{f,t} \left( \frac{X(f, t)}{\hat{X}(f, t)} - \log \frac{X(f, t)}{\hat{X}(f, t)} - 1 \right)$$  \hspace{1cm} (39)

where $X(f, t)$ is the power spectrogram of the ground-truth dry signal and $\hat{X}(f, t)$ is that of the dereverberated signal. Since we are interested in evaluating the degree to which spectral shapes are distorted in the process of dereverberation, the evaluation metric should be invariant to the output gain. Therefore, the estimated signal $\hat{X}$ is scaled by a constant that minimizes the ISD from $X$ to $\hat{X}$. Moreover, we add a small constant $10^{-4} \times X$ to both $X$ and $\hat{X}$; because ISD is sensitive to signal power ratios, adding a small floor prevents minute differences in weak signal components from adversely affecting the ISD. Since ISD is a good measure of perceptual similarity between the estimated dry signal and the ground-truth dry signal.

We evaluated the data corresponding to the last 10 seconds, since, empirically, all of the methods require some time (about 2s) to settle-in.

3) Comparison with existing methods: We compare our method with two methods that perform dereverberation in the power spectrum domain. The first method, denoted “KAM09,” uses a frequency bin-wise convolutive model of reverberation with a sparse source prior [5]. It is similar to our method in that it relies on the sparseness of the source, but different in that it uses a convolutive reverberation model that only incorporates prior on the source signal. The second method, denoted “LEB01,” uses a frequency bin-wise AR(1) model of reverberation [27]. It is similar to our method in that it uses an auto-regressive model of reverberation, but different in that it assumes very little on the source signal, incorporates no prior information on the reverberation coefficients, and is restricted to AR(1).

Moreover, we compare our method with a finite-mixture version of our model, which is realized by replacing GEM($\alpha$) (with truncation approximation $\hat{I}$th component) with a finite $\hat{I}$-dimensional Dir($\alpha$/$50$). This is an approximation of the DP at $\hat{I} = 50$, and the but the expected number of effective component increases with $\hat{I}$ whereas it is fixed in GEM($\alpha$). The inference algorithm is quite similar, and so is omitted; the difference is in the update of $q(w)$, given by (24), and the computation of the sufficient statistics in (37) and (38).

Table II shows the evaluation measures averaged over the source signals. Table IIa shows that our method is capable of decreasing the ISD compared to the wet signal. This is unlike the existing methods, where the ISD increases by attenuating the late reverberation. Comparing the infinite version and the finite version of our method suggests that the difference...
MAEZAWA et al.: NONPARAMETRIC BAYESIAN DEREVERBERATION OF POWER SPECTROGRAMS BASED ON INFINITE-ORDER AUTOREGRESSIVE PROCESSES

between the two is negligible, in terms of the ISD. Table IIb shows that all the dereverberation methods under consideration are capable of attenuating the late reverberation, since the SRMR increases relative to the wet signal. The data shows that the proposed method is better capable of suppressing the late reverberation compared to the infinite version. Even though the existing methods consistently attain higher SRMR than our method, it comes at the price of vastly increased ISD. In this respect, our method is advantageous because its SRMR is comparable to that of the true dry signal, while its ISD is smaller than the wet signal.

Next, we show in Table III the evaluation measures averaged over source signals. Table IIIa shows that our method, again, is capable of making the ISD closer to the true dry signal, and Table IIIb shows that the resulting signal is at least as dry as the true dry signal. The table also shows that the SRMR for music is substantially lower than that of speech, even if they are averaged over the same impulse responses. We believe this owes to the fact that pitched musical instrument sounds are stationary compared to speech, which induces a low-frequency envelope modulation, which in turn decreases the SRMR; in other words, sustained pitched notes sound like reverb.

Next, we present the evaluation measures of the synthetic impulse data in Fig. 5. Fig. 5a shows that the ISD increases with the reverberation time, reflecting the intuition that recovering source signal that has been convolved by a long reverberation is difficult. Fig. 5b shows that the SRMR initially decreases, then increases. In the decreasing region (reverb time < 1s), early reflection is dominant because the simulated room width is less than the wavelength of the framesize; dereverberation fails in this case because our method only suppresses the late reverberation. In the increasing region, our method starts to suppress late reverberation since late reverberation starts to dominate over early reflection with increased room size.

4) Robustness to noise: We tested the robustness of our method against noise. This is important because our model assumes that the observation is an output from a purely autoregressive system – it ignores the presence of additive noise, such as the LP noise, which is not driven by the AR system that our method tries to estimate.

To this end, the reverberant audio was corrupted by a pink noise, the power spectrum of which rolls off at -10dB per decade. The signal-to-noise ratio (SNR) ranged from -20dB to 60dB, in 10dB increment.

**Fig. 4 shows the result.** From Fig. 4a, we note that our method fails to dereverberate the signal for a low SNR of less than 0dB. As the SNR increases, the ISD improvement increases, and saturates after about SNR > 50dB. Our method suffers at a low SNR because the noise masks the wet signal, in particular the weak late reverberation component; the weak late reverberation component provides a valuable cue on higher order AR model parameters, so loss of late reverberation leads to decreased performance. From Fig. 4b, we find that the capability to attenuate the late reverberation saturates after SNR of 10dB or better. These results suggest that our method is admits a weak noise with SNR of about 10dB. This is acceptable for our intended usage of postproduction and preprocessing for MIR tasks: in a typical musical audio, very little noise is introduced after the recording phase.

5) Analysis of key parameters: We evaluate the effect of manually-set room acoustics parameter $I$. We have already seen in Table II and III that the infinite model performs better than the finite model, in that the infinite version exhibits roughly the same ISD as the finite version while having higher mean SRMR. This experiment compares the robustness of finite and infinite model by changing $I$, which governs the underlying model complexity for the finite case. Recall that the finite version assumes reverberation of AR($I$),


Fig. 5: Evaluation measures of synthetic impulse response as the reverberation time is varied.

TABLE IV: Standard deviation, evaluated over $I$, of ISD and SRMR for finite and infinite mixtures, averaged over impulse responses.

<table>
<thead>
<tr>
<th></th>
<th>Finite (ISD)</th>
<th>Proposed (ISD)</th>
<th>Finite (SRMR)</th>
<th>Proposed (SRMR)</th>
</tr>
</thead>
<tbody>
<tr>
<td>Voice</td>
<td>0.06</td>
<td>0.42</td>
<td>0.68</td>
<td>0.17</td>
</tr>
<tr>
<td>Music</td>
<td>0.12</td>
<td>0.07</td>
<td>0.28</td>
<td>0.14</td>
</tr>
</tbody>
</table>

and the infinite version assumes AR($\infty$) but evaluates an approximation that computes up to $I$. Therefore, we expect the infinite version to be more robust against choice of $I$, that is, it is less prone to misspecification of $I$. Table IV shows the standard deviation of ISD and SRMR taken for each $I \in [32, 48, 64, 96, 128, 192, 256]$. Note that the standard deviation of the infinite model is smaller than the finite model except for SRMR of speech, where the difference is small. This suggests that the infinite model is less sensitive to the manually predetermined complexity of room acoustics, $I$, than the finite model. We found that in the finite version, both the SRMR and the ISD tends to increase with increased $I$ after a certain point; this suggests that the finite version tends to over-attenuate the reverberation by increasing $I$ beyond some optimal point.

Next, we investigate the effect of $\alpha$, the parameter that governs the tendency for new filter component to be activated. In this experiment, we used only the TIMIT data. To this end, we evaluated the ISD and the SRMR for $\alpha \in [10^{-1}, 10^6]$. We show the ISD and SRMR in Fig. 6a and Fig. 6b, respectively. These figures show two tendencies. First, SRMR increases and saturates by increasing $\alpha$. This matches the intuition that as more components of $w$ are activated, the capability to suppress reverberation tails increase. Second, as $\alpha$ increases, the ISD decreases first and then increases. We believe this behavior is caused by two factors at play. First, as $\alpha$ is increased, the reverberation tail is attenuated, which causes the dereverberated signal to look more like the dry signal. However, after a certain point, the decaying component is attenuated too excessively that the ISD starts to increase. Fortunately, the tendencies of ISD and SRMR as a function of $\alpha$ does not vary too significantly, so very little manual intervention is required for practical purposes.

B. Listening Tests

We performed a subjective evaluation of our method. First, eight 15-second excerpts were prepared. Of eight, three are orchestral excerpts, three are chamber music excerpts (piano solo, piano solo + tenor singer, piano trio), one is a popular music excerpt and one is a male speech. For each excerpt, each subject was first presented, using a headphone, the original reverberant signal. Then, the dereverberated signal using KAM09 and the proposed method were presented in
TABLE V: Average rating (on a 5 point scale) of excerpts averaged over the musical genre. Number following ± is the standard deviation.

<table>
<thead>
<tr>
<th>Genre</th>
<th>KAM09</th>
<th>Proposed</th>
</tr>
</thead>
<tbody>
<tr>
<td>Orchestra</td>
<td>1.72±0.74</td>
<td>3.40±0.81</td>
</tr>
<tr>
<td>Chamber Music</td>
<td>1.64±0.67</td>
<td>3.74±0.76</td>
</tr>
<tr>
<td>Popular Song</td>
<td>1.70±0.74</td>
<td>3.17±0.98</td>
</tr>
<tr>
<td>Speech</td>
<td>2.00±1.13</td>
<td>3.17±1.04</td>
</tr>
</tbody>
</table>

random order\(^5\). Finally, the subjects were asked to rate the sound quality on a 1–5 scale. LEB01 was not used because Table II suggests that KAM09 is preferable over LEB01 both in terms of ISD and SRMR. The test subjects (17 subjects) were all male between the age range of 20 to 40, and deal with sound signal processing technology on a daily basis.

Table V shows the average rating and the standard deviation. The data seems to be in favor of our algorithm. To investigate this, two-way ANOVA was performed on the collected ratings data. With a significance level of 0.01, interaction between the excerpt and reverberation method was not seen (p-value of 0.02), nor did the excerpt itself (p-value of 0.29), but the effect of dereverberation method was significant (p-value of 1.1\(^16\)). This suggests that our method produces a more natural sounding dereverberated signal than the existing method\(^6\).

C. Application to MIR Tasks – Audio-to-score Alignment

Audio-to-score alignment is a method to temporally align a music score (e.g. standard MIDI file (SMF)), and an audio recording that plays the music score. It has uses in applications such as score-aided source separation [43], or automated page turning [44].

We use a score alignment method based on [4]. The method is based on fitting a sum of sinusoids to the observed power spectrum, by interpreting the spectrogram as a histogram. Such interpretation dovetails with our treatment of power spectrum.

We synthesize three kinds of audio signals. First, ten SMF files from the RWC Classical Music Database [45] are used to synthesize a musical audio signal with a synthesizer, along with a mapping of the performed score position to audio position. The instrumentations of the chosen SMFs are duets of a single instrument and a piano. Hence, the SMFs are a polyphonic mixture of both sustained and decaying instrumental sound. Next, another set of audio signal is created by convolving the synthesized audio with a reverberation [39] (s1_r1_o). Finally, another set of audio signal is created by dereverberating the synthesized audio with reverb.

We align the music score to three kinds of audio signals, and compare the alignment error percentile. The result is shown in Fig. 7. We first find that audio reverberation multiplicatively corrupts the alignment. At the same time, we also find that dereverberation brings the performance of score alignment to the same level as the ideal case, where no reverberation is added. The dereverberated signal sometimes performs better than the ideal case presumably because our method suppressed not only the reverberation but also sustain pedals of the piano parts; sustain pedal causes the piano string to vibrate freely, elongating duration of the played notes than that notated in the music score.

Dereverberation is clearly beneficial for improving score alignment accuracy. This is particularly beneficial for score-aided source separation, where the fundamental assumption is that the music score and the audio signal is aligned perfectly.

VI. Conclusion

This paper presented a dereverberation method based on the power-spectrogram representation of audio. The method developed on the frequency-dependent auto-regressive model of reverberation to arrive at a statistical model of non-negative auto-regressive model of reverberation based on the DP, such that the effective number of component grows without bound as the data mandates it. Moreover, it incorporated sparse source prior and a non-informative source-to-reverberation prior prior.

We formulated an iterative, convergent method to approximate the marginal posterior distribution given the joint posterior distribution. The iterative algorithm was inspired by variational Bayesian method and minorization maximization techniques.

Objective and subjective evaluation showed its effectiveness over existing methods in the power spectrum domain, especially in the perceptual quality of the dereverberated audio. Moreover, it showed that the infinite model performs better than an equivalent model formulated as a finite model. We also evaluated our model using audio-to-score alignment task in MIR, and found that dereverberation improves the robustness of score alignment method, suggesting that other MIR tasks may merit from having a dereverberation front-end.

Future work include hierarchical modeling of the presented model, so that human intervention is completely unnecessary. In particular, a model that does require the user to set \( U_0, V_0 \) and \( \alpha \) is expected to make the system more robust, as these parameters tend to be counter-intuitive for the end-users. Real-time inference is another future work.

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\(^5\)LEB01 was omitted because KAM09 consistently outperformed LEB01 in terms of ISD, suggesting that KAM09 produces dereverberated signals that perceptually sounds closer to the dry signal.

\(^6\)We provide sample audio signals at: [http://winnie.kuis.kyoto-u.ac.jp/members/amaezaw1/taslp2014](http://winnie.kuis.kyoto-u.ac.jp/members/amaezaw1/taslp2014)
\textbf{APPENDIX A}

\textbf{PROOF OF (22)}

\textbf{Theorem A.1:} For a differentiable and strictly monotonic function $f(x)$, a positive density function $q$ over the domain of $x$ and some $\mathcal{C}$ such that $0 < f(x) < \mathcal{C}$ for all $x$ in its domain, the following holds for all $\mathcal{V} \in (0, \mathcal{C})$:

\[
( - f(x) ) \cdot q(x) \geq \mathcal{V} \langle \log (f - x) \rangle q(x) \]

\[
- \mathcal{V} \log \mathcal{V} - \mathcal{V} + \mathcal{V}. \tag{40}
\]

The bound is tight at $\mathcal{V} = \exp (\log (f - x) ) q(x)$. 

\textbf{Proof:} Consider a function $\bar{u} \log (f - x) + \bar{v}$ for some $\bar{u} > 0$ and $\bar{v}$. Match the tangent of this function and that of $- f(x)$ about $x = x_0$ such that $f(x_0) \in (0, \mathcal{C})$, and solve for $\bar{u}$ and $\bar{v}$. Set $\mathcal{V} = \mathcal{C} - f(x_0)$ and take the expectation of both sides to obtain (40). Since the r.h.s. is strictly concave, it meets the l.h.s. at exactly one point.

To tighten the bound, optimize the r.h.s. with respect to $x_0$ to obtain $f(x_0) = M \exp (\log (f - x) ) q(x)$. Substitute this to the definition of $\mathcal{V}$ to tighten the bound w.r.t. $\mathcal{V}$ by setting it to $\exp (\log (f - x) ) q(x)$.

Apply this theorem, where $f(\beta, w) = \langle N \rangle q(x)$ and $q(x) = \log (\beta, w)$ to obtain the desired inequality in (22).

Next, we shall derive $c_{\min}$. First note that $\log (\mathcal{C}(f, t) - \langle N(f, t) \rangle q(S(q(x)))$ is defined for the domain of $q(w)q(\beta)$; therefore, for all $w'$ in $I$-simplex and $\beta' \in [0,1]$, $\mathcal{C}(f, t) - \langle N(f, t) q(S(q(x))) \rangle w' = \beta' q(\beta)$ should be greater than zero. Note that $\langle N(f, t) \rangle q(x)$ is defined for the domain of $\mathcal{V}$, and solve for $\mathcal{V}$ such that $\mathcal{C}(f, t) > | \mathcal{W}(f, t) |$. 

\textbf{APPENDIX B}

\textbf{LIST OF DISTRIBUTIONS}

$\text{Gam}(X|U, V) \propto X^{U-1} e^{-VX}$

$\text{Beta}(X|A, B) \propto X^A(1 - X)^B$

$\text{Dir}(w|\alpha) \propto \prod_i w_i^{\alpha_i - 1}$

\textbf{REFERENCES}


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