





Bayesian approach with sparse enforcing prior for acoustic sources localization and imaging

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Content

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- Forward models
- Beam forming and Deconvolution based models
- Regularization methods
- Proposed Bayesian inference method
- Results on simulated and real data
- Conclusions

Acoustic sources localization and imaging



Flyover meausrements at airport

Acoustic imaging of noise sources (dB)

Courtesy of National Aerospace Laboratory (NLA) Holland [Vander 2009]

Acoustic sources localization and imaging



Previous work developed by Renault France [Adam 2010]. Motivation:

- Higher spatial resolution for low frequencies.
- Robust to measurement errors.
- Wide dynamic range of source powers.
- Fast acoustic imaging for industry application.

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Propagation forward models



Assumptions: Ponctual sources, ideal sensors, no reverberation

Measured data: z

• Unknowns: sources number K, positions P^* & amplitudes s^*

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Propagation forward model



$$z_m(f) = \sum_{k=1}^{K} a_{m,k}(\mathbf{p}_k^*, f) \, \mathbf{s}_k^*(f) + \mathbf{e}_m(f)$$
$$\Downarrow$$
$$\mathbf{z}(f) = \mathbf{A}(\mathbf{P}^*, f) \, \mathbf{s}^*(f) + \mathbf{e}(f)$$

► $a_{m,k}(\mathbf{p}_k^*, f) = \frac{1}{r_{m,k}} \exp(-\jmath 2\pi f \tau_{m,k})$: signal propagation;

- $\mathbf{A}(\mathbf{P}^*, f) = [a_{m,k}(\mathbf{p}_k^*, f)]_{M \times K}$: signal propagation matrix;
- $p_k^* \in \mathbf{P}^*$: *k*th source position.
- Non-linear for P*; Hard to jointly solve P* and s*.

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Imaging forward model



Assumption: $s^* \subset s N$ grids s; $P^* \subset P$ discrete positions P.

 $\begin{aligned} \mathbf{z}(f) &= \mathbf{A}(\mathbf{P}^*, f) \, \mathbf{s}^*(f) + \boldsymbol{e}(f) \\ & \Downarrow \text{ Discretization} \\ \mathbf{z}(f) &= \mathbf{A}(\mathbf{P}, f) \, \mathbf{s}(f) + \boldsymbol{e}(f) \end{aligned}$

a_{m,n}(p_n, f) = 1/(r_{m,n}) exp(-j2π f τ_{m,n})
A(P, f) = [a_{m,n}(p_n, f)]_{M×N}: discrete propagation matrix;
s = [0, s^{*}₁, 0, · · · , s^{*}_K, 0, · · ·]^T: Spatially K-sparsity;
Linear for s; but under-determined due to M ≤ N.

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Beamforming and Deconvolution based methods



$$\boldsymbol{y} = \boldsymbol{C}\,\boldsymbol{x} + \sigma_e^2\,\boldsymbol{1}_a$$

 $\boldsymbol{C} = (|\tilde{\mathbf{A}}^\dagger \, \mathbf{A}|.^2)$

• $\tilde{\mathbf{A}} = {\{\tilde{\mathbf{a}}_n\}}_N$: Beamforming steering matrix, $\tilde{\mathbf{A}} : M \times N$;

• $\tilde{\mathbf{a}}_n = \frac{\mathbf{a}_n}{||\mathbf{a}_n||^2}$: Beamforming steering vector of $\mathbf{A} : M \times N$.

 σ_e^2 : Power of measurement errors **e** (i.i.d white noise). Linear and determined equations $(C : N \times N)$ for source powers \boldsymbol{x} .

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Beamforming: low spatial resolution

$$oldsymbol{z} = oldsymbol{As} \longrightarrow oldsymbol{y} = \mathbb{E}[| ilde{\mathbf{A}}^{\dagger} \, \mathbf{z}|.^2] \longrightarrow oldsymbol{y} = oldsymbol{C} oldsymbol{x} + \sigma_{\epsilon}^2 \, \mathbf{1}_a$$

- Low spatial resolution (30cm) at low frequency (2500Hz).
- spatially variant PSF convolution



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Deconvolution methods for power propagation model



- ▶ Iterative: CLEAN used by [Stoica 2003], Parameter selection;
- Breakthrough: Deconvolution Approach for Mapping Acoustic Sources (DAMAS) proposed by [Brooks 2005]; Sensitive
- Robustness: Diagonal Removal DAMAS (DR-DAMAS) [Brooks 2005]; Over suppression
- $\mathcal{F}(\mathbf{x}) = ||\mathbf{w} \mathbf{x}||_l$ with $0 \le l \le 1$, weight vector \mathbf{w} :

► l = 0: Real sparsity, but hard to solve;

l = 1: Sparsity, well solved by LASSO algorithm; DAMAS with sparsity constraint (SC-DAMAS) [Yardi 2008];

• α : to be tuned carefully; A. Mohammad-Djafari, Commision Signaux et Statistiques du Conseil Scientifique, Suplec Gif, 16 Octobre 2014 10/32

Deconvolution and regularization results



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General performance of classical methods

Methods	CBF ¹	CLEAN	DAMAS	DR-DAMAS	SC-DAMAS
Resolutions	Low	Normal	Normal	Normal	High
Dynamic Range	Narrow	Normal	Normal	Normal	Normal
Noise	Robust	Sensitive	Sensitive	Normal	Normal
Parameter ² number	No	Required	No	No	Required
Computation	Least	Normal	Normal	Normal	High

¹Conventional Beamforming

²Parameter to be tuned

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Improved power propagation model and sparsity



$$oldsymbol{y} = oldsymbol{C} \, oldsymbol{x} + \sigma_e^2 \, \mathbb{1}_a \longrightarrow oldsymbol{y} = oldsymbol{C} \, oldsymbol{x} + \sigma_e^2 \, \mathbb{1}_a + oldsymbol{\xi}$$

Contribution: improve robustness using model uncertainty $\boldsymbol{\xi}$ caused by unknown effects: multi-path propagation and prior information of sparsity

$$\left\{egin{array}{lll} (\widehat{oldsymbol{x}},\sigma^2) = rg\min_{(oldsymbol{x},\sigma^2_e)} \left\{ ||oldsymbol{y}-oldsymbol{C}\,oldsymbol{x}-\sigma^2_e\,\mathbf{1}_a||_2^2
ight\} \ ext{ s.t. } \|oldsymbol{x}\|_1 = eta, \quad oldsymbol{x} \succeq 0, \quad \sigma^2_e \ge 0 \end{array}
ight,$$

• $(\widehat{\boldsymbol{x}}, \sigma^2)$ jointly estimated; Sparse solution on \boldsymbol{x}

• $\hat{\beta}$: sparsity parameter on total source powers $\|\boldsymbol{x}\|_1$;

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Robust DAMAS with sparsity constraint (SC-RDAMAS) [Chu et al. 2013 APACJounal]



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Bayesian approach with a sparse prior [Chu et al. 2012 JSV Journal]

▶ Bayesian approach infers $(\mathbf{x}, \boldsymbol{\theta})$ from \boldsymbol{y} using $p(\boldsymbol{x}, \boldsymbol{\theta} | \boldsymbol{y})$

$$p(\boldsymbol{x}, \boldsymbol{\theta} | \boldsymbol{y}) \propto \underbrace{p(\boldsymbol{y} | \boldsymbol{x}, \boldsymbol{\theta}_1)}_{Likelihood} \underbrace{p(\boldsymbol{x} | \boldsymbol{\theta}_2)}_{Prior} \underbrace{p(\boldsymbol{\theta})}_{Hyper-prior}$$
$$\boldsymbol{\theta} = [\boldsymbol{\theta}_1, \boldsymbol{\theta}_2]$$

- ► Likelihood $y = C x + \sigma_e^2 1_N + \xi$ $p(y|x, \theta_1) \propto \exp\left[-\frac{1}{2\sigma_{\xi}^2} ||y - C x - \sigma_e^2 1_a||^2\right]$ $\theta_1 = [\sigma_e^2, \sigma_{\xi}^2] : \text{Hyper-parameters}$
- $p(\boldsymbol{x}|\boldsymbol{\theta}_2)$ Sparsity enforcing
- $p(\theta)$ Conjugate priors

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Sparsity enforcing prior on source powers

Sparsity enforcing prior in Generalized Gaussian family

$$p(\boldsymbol{x}|\boldsymbol{\theta}_2) \propto exp(-\gamma |x_n|^{\beta}), \ \boldsymbol{\theta}_2 = [\gamma, \beta]$$





 $\begin{array}{l} \beta = 1 \text{ (fixed) enforces sparsity distribution: sharp peak;} \\ 0 \leq \gamma \leq 1 \text{ (to be estimated) enlarges dynamic range: long tail.} \\ \blacktriangleright \ p(\theta): \text{ Positive priors using Jeffrey priors:} \\ p(\gamma) \sim \frac{1}{\gamma}, \ p(\sigma_{\xi}^2) \sim \frac{1}{\sigma_{z}^2}, \ p(\sigma_{e}^2) \sim \frac{1}{\sigma_{e}^2}, \ \theta = [\gamma, \sigma_{e}^2, \sigma_{\xi}^2] \end{array}$

Joint Maximum A Posteriori (JMAP) [Chu et al. 2012 JSVJournal]

$$\begin{cases} (\widehat{\boldsymbol{x}}, \widehat{\boldsymbol{\theta}}) = \arg \max_{(\boldsymbol{x}, \boldsymbol{\theta})} \left\{ p(\boldsymbol{x}, \boldsymbol{\theta} | \boldsymbol{y}) \propto p(\boldsymbol{y} | \boldsymbol{x}, \boldsymbol{\theta}_1) p(\boldsymbol{x} | \boldsymbol{\theta}_2) p(\boldsymbol{\theta}) \right\} \\ = \arg \min_{(\boldsymbol{x}, \boldsymbol{\theta})} \left\{ \mathcal{J}(\boldsymbol{x}, \boldsymbol{\theta}) \right\}, \text{with } \mathcal{J}(\boldsymbol{x}, \boldsymbol{\theta}) = -\ln p(\boldsymbol{x}, \boldsymbol{\theta} | \boldsymbol{y}) \\ \mathcal{J}(\boldsymbol{x}, \boldsymbol{\theta}) = \underbrace{\frac{1}{2\sigma_{\xi}^2} \| \boldsymbol{y} - \boldsymbol{C} \, \boldsymbol{x} - \sigma_e^2 \, \mathbf{1}_a \|^2}_{Likelihood: \, data \, fitting} + \underbrace{\frac{\gamma}{Sparse \, prior}}_{Sparse \, prior} + \underbrace{\frac{N}{2} \ln \sigma_{\xi}^2 - N \ln \gamma}_{Hyper-parameter \, prior} \\ \text{s.t. } \, \boldsymbol{x} \succeq 0, \ \sigma_e^2 \ge 0, \ \sigma_{\xi}^2 \ge 0, \ \gamma \ge 0; \ \boldsymbol{\theta} = [\sigma_e^2, \sigma_{\xi}^2, \gamma] \end{cases}$$

Advantages

- Super spatial resolution: sparse prior;
- Wide dynamic range: γ estimation;
- robustness to errors: $\sigma_e^2, \sigma_{\epsilon}^2$ estimations

Limitations

- Non-quadratic optimization: \boldsymbol{x} and $\boldsymbol{\theta}$;
- High computational costs $O(N^2)$: $C \mathbf{x}$, $N \times N$ dimension.

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JMAP) optimization [Chu et al. 2012 JSV Journal]



Higher resolution, robust, wide dynamics, parameter-independent, but time-consuming

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Method comparisons

Methods	CBF	DR-DAMAS	SC-DAMAS	SC-RDAMAS	JMAP
Resolutions	Low	Normal	High	Higher	Higher
Dynamics ³	Narrow	Normal	Normal	Wide	Wide
Noise	Robust	Normal	Normal	Robust	Robust
Parameter	No	No	Required	Required	No
Cost	Least	Normal	Higher	Higher	Higher

³Dynamic range A. Mohammad-Djafari, Commision Signaux et Statistiques du Conseil Scientifique, Suplec Gif, 16 Octobre 2014 19/32 Invariant convolution model of power propagation [Chu et al. ICA2013a]

$$oldsymbol{y} = oldsymbol{C} \, oldsymbol{x} + \sigma_e^2 \mathbbm{1}_a + oldsymbol{\xi} \longrightarrow oldsymbol{y} = oldsymbol{H} \, oldsymbol{x} + oldsymbol{\epsilon} = oldsymbol{h} * oldsymbol{x} + oldsymbol{\eta}$$



C: spatially variant in near-field H: spatially invariant in far-field

Operation	Expression ⁴	Complexity	Speed gain
Matrix multiplication	$C \boldsymbol{x}$	$O(N^2)$	1
2D invariant convolution	$\mathbf{h} * \boldsymbol{x}$	$O(N_h^2 N)$	N/N_h^2
1D separable convolution	$\mathbf{h}_1 * \mathbf{h}_2 * \boldsymbol{x}$	$O(2 N_h N)$	$N/(2 N_h)$

⁴h: $N_h \times N_h$ matrix; h₁, h₂: N_h length vector; $(\Box \rightarrow \langle \Box \rangle \land \langle \Xi \land \langle \Xi \rangle \land \langle \Xi \land \langle \Xi \rangle \land \langle \Xi \land \langle \Xi \land \langle \Xi \land \langle \Xi \rangle \land \langle \Xi \land \land \langle \Xi$

Short summary of the works

 $\mathbf{z}(f) = \mathbf{A}(\mathbf{P}^*, f) \mathbf{s}^*(f) + \boldsymbol{e}(f)$: Given \mathbf{z} find $(\mathbf{P}^*, \mathbf{s}^*)$ ↓ Discretization $\mathbf{z}(f) = \mathbf{A}(\mathbf{P}, f) \mathbf{s}(f) + \mathbf{e}(f)$: Given (\mathbf{z}, \mathbf{A}) find \mathbf{s} (sparse). \Downarrow Beamforming power $y = C x + \sigma_{a}^{2} 1_{a}$:

 \Downarrow Model uncertainty ξ $y = C x + \sigma_e^2 1_a + \boldsymbol{\xi}$:

Given (y, C) find x (sparse) by deconvolution/regularization.

Given $(\boldsymbol{y}, \boldsymbol{C})$ find $(\boldsymbol{x}, \sigma_{\boldsymbol{e}}^2)$ by proposed SC-RDAMAS. Given (y, C) find $(x, \sigma_e^2, \sigma_{\epsilon}^2, \gamma)$ by proposed Bayesian JMAP.

 \mathbb{I} Invariant convolution model $C x \approx \mathbf{h} * x \approx \mathbf{h}_1 * \mathbf{h}_2 * x$

 $\boldsymbol{y} = \mathbf{H}\boldsymbol{x} + \boldsymbol{\epsilon}$:

Given (y, C) to find (x, σ_{ϵ}^2) by proposed Bayesian JMAP: fast, but low quality

\Downarrow ϵ : Model errors are spatially variant noises To be continued...

A. Mohammad-Djafari, Commision Signaux et Statistiques du Conseil Scientifique, Suplec Gif, 16 Octobre 2014 21/32 Spatialy variant noise model and Students-t priors [Chu et al. ICA2013a]



• ϵ : Model errors are spatially variant noises:

$$p(\boldsymbol{\epsilon_i}|\boldsymbol{\nu_i}) = \mathcal{N}(\boldsymbol{\epsilon_i}|0, 1/\boldsymbol{\nu_i}) \quad p(\boldsymbol{\nu_i}) = \mathcal{G}(\boldsymbol{\nu_i}|a_{\boldsymbol{\nu}}, b_{\boldsymbol{\nu}}),$$

• Non-stationary prior $p(\boldsymbol{\epsilon})$:

$$p(\epsilon_i) = \int_{\mathcal{U}} p(\epsilon_i | \nu_i) p(\nu_i) \, d\nu_i = S_t(\epsilon_i) = S_t(\epsilon_i) = S_t(\epsilon_i)$$

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Sparsity enforcing via Students-t priors [Chu et al. ICA2013a]

 $y = \mathbf{H} x + \boldsymbol{\epsilon}$

x: Sparsity enforcing prior from Student-t family (Cauchy):



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Non stationary noise model and sparsity enforcing via Students-t priors [Chu et al. ICA2013a]

$$y = H x + \epsilon$$

Non stationary noise model via S_t

$$p(\boldsymbol{y}|\boldsymbol{x}) = \mathcal{N}(\boldsymbol{y}|\boldsymbol{H}\boldsymbol{x}, \boldsymbol{\Sigma}_{\epsilon}), \ \boldsymbol{\Sigma}_{\epsilon} = \operatorname{diag}\left[\boldsymbol{\nu}\right], \ p(\boldsymbol{\nu}) = \prod_{m=1} \mathcal{G}(\boldsymbol{\nu}_{m}|a_{\gamma}, b_{\gamma})$$

M

 Sparsity enforcing prior via S_t prior
 p(**x**|γ) = N(**x**|**0**, Σ_γ⁻¹) Σ_ε = diag [γ] p(γ) = ∏_{n=1}^N G(γ_n|a_γ, b_γ),

 Joint posterior law

$$p(\boldsymbol{x},\boldsymbol{\gamma},\boldsymbol{\nu}|\boldsymbol{y}) \propto \underbrace{\mathcal{N}(\boldsymbol{y}|\mathbf{H}\,\boldsymbol{x}\,,\boldsymbol{\Sigma}_{\boldsymbol{\nu}}^{-1})}_{Likelihood} \underbrace{\prod_{n=1}^{N} \mathcal{G}(\boldsymbol{\nu}_{n}|a_{\boldsymbol{\nu}},b_{\boldsymbol{\nu}})}_{Hyper-prior} \underbrace{\mathcal{N}(\boldsymbol{x}|0,\boldsymbol{\Sigma}_{\boldsymbol{\gamma}}^{-1})}_{Prior} \underbrace{\prod_{n=1}^{N} \mathcal{G}(\boldsymbol{\gamma}_{n}|a_{\boldsymbol{\gamma}},b_{\boldsymbol{\gamma}})}_{Hyper-prior}$$

- JMAP could solve 3N-dimensional variables by alternate optimization

Bayesian VBA via Students-t priors [Chu et al. ICA2013a]

To find $\boldsymbol{x}, \ \boldsymbol{\theta} = [\boldsymbol{\gamma}, \boldsymbol{\nu}]$ from \boldsymbol{y}

$$p(\boldsymbol{x}, \boldsymbol{\theta} | \boldsymbol{y}) \approx \hat{q}(\boldsymbol{x}, \boldsymbol{\theta}) = \arg\min_{q(\boldsymbol{x}, \boldsymbol{\theta})} \left\{ \int_{(\boldsymbol{x}, \boldsymbol{\theta})} q(\boldsymbol{x}, \boldsymbol{\theta}) \ln \frac{q(\boldsymbol{x}, \boldsymbol{\theta})}{p(\boldsymbol{x}, \boldsymbol{\theta} | \boldsymbol{y})} d(\boldsymbol{x}, \boldsymbol{\theta}) \right\}$$

Minimizing K-L divergence

$$\hat{q}(\boldsymbol{x},\boldsymbol{\theta}) = \hat{q}_1(\boldsymbol{x})\,\hat{q}_2(\boldsymbol{\gamma})\,\hat{q}_3(\boldsymbol{\nu}),$$

Analytical solutions: Conjugate priors:

$$\left\{egin{aligned} \hat{q}_1(oldsymbol{x}) &= \mathcal{N}(oldsymbol{x} | \hat{oldsymbol{\mu}}_x, \hat{oldsymbol{\Sigma}}_x) \ \hat{q}_2(oldsymbol{\gamma}) &= \prod_{n=1}^N \mathcal{G}(oldsymbol{\gamma}_n | \hat{a}_{oldsymbol{\gamma}}, \hat{b}^n_{oldsymbol{\gamma}}) \ \hat{q}_3(oldsymbol{
u}) &= \prod_{n=1}^N \mathcal{G}(oldsymbol{
u}_n | \hat{a}_{
u}, \hat{b}^n_{
u}) \end{aligned}
ight.$$

▶ VBA jointly obtains $(\hat{\mu}_x, \hat{\Sigma}_x, \hat{\gamma}, \hat{\nu})$ for quantifying estimation uncertainty (confidential interval) ; Outperforms JMAP.

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Simulation in colored (spatially non-stationary) noises



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Real data in wind tunnel S2A at 2500Hz



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Covariance matrix estimation in VBA: an advantage compared with JMAP





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Contributions and Conclusions

- Improved forward models of acoustic power propagation:
 - Robust acoustic power propagation model by model uncertainty;
 - Efficient invariant convolution model by reduced PSF size, separable PSF and GPU acceleration;
- Proposed approaches:
 - Robust deconvolution approach with sparsity constraint (SC-RDAMAS)
 - Bayesian approach with sparsity enforcing prior (JMAP)
 - Non stationnarity of the model errors and sparsity enforcing with Student-t priors
 - JMAP and Variational Bayesian Approximation (VBA)
- Advantages:
 - Higher spatial resolution: sparsity constraint/ prior;
 - ► Wide dynamic range: sparsity parameter estimation
 - Robust to non-stationary errors: hyper-parameter estimation of measurement errors and model uncertainty;
 - ► Adaptive hyper-parameter estimations: Bayesian inference.

Perspectives

- In short term:
 - Real-time realization of 3D acoustic imaging by GPU: programming proposed approaches directly on GPU in order to utilize 25% and more of peak computational performance;
- In middle term:
 - More sophisticated prior models : Group sparsity prior for correlated sources; G or χ² distribution for positive source powers...
 - In middle term, forward models of full-wave propagation for correlated sources (directivity pattern);
- In long term:
 - Inversion methods based on signal models to jointly solve signal amplitude (power), phase, characteristic frequency;
 - De-reverberation in non-anechoic chamber;
 - Acoustic separation;
 - ▶

List of publication

Published journals (2)

- N. CHU, A. Mohammad-Djafari and J. Picheral, Robust Bayesian super-resolution approach via sparsity enforcing priors for near-field acoustic source imaging, Journal of Sound and Vibration, Vol. 332, No. 18, pp 4369-4389, Feb. 2013.
- N. CHU, J. Picheral and A. Mohammad-Djafari, N. Gac, A robust super-resolution approach with sparsity constraint in acoustic imaging, **Applied Acoustics**, vol.76, pp.197-208, 2014.

To submit: (2)

- N. CHU, A. Mohammad-Djafari, N. Gac, and J. Picheral, A 2D invariant convolution model for acoustic imaging, International Journal of Aeroacoustics, 2013.
- N. CHU, A. Mohammad-Djafari, N. Gac, and J. Picheral, A hierarchical variational Bayesian approach approach via Student's-t priors for acoustic imaging with non-stationary noises, Journal of the Acoustical Society of America, 2013.

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List of publications

Published in conference (5)

- N. CHU, A. Mohammad-Djafari, N. Gac, and J. Picheral, An efficient variational Bayesian inference approach via Student's-t priors for acoustic imaging in colored noises, Journal of the Acoustical Society of America, Vol. 133, No.5. Pt.2, POMA Vol 19, pp. 055031-40, International Conference of Acoustics (ICA2013), Montreal, Canada, 2013.
- N. CHU, A. Mohammad-Djafari and J. Picheral, A Bayesian sparse inference approach in near-field wideband aeroacoustic imaging, 2012 IEEE International Conference on Image Processing, Orlando (ICIP2012), USA, Sep. 30-Oct. 04, 2012. (EI)
- N. CHU, A. Mohammad-Djafari and J. Picheral, Bayesian sparse regularization in near-field wideband aeroacoustic imaging for wind tunnel test, 2012 IOA annual meeting and 11th Congrès Français d'Acoustique (ACOUSTICS2012), Nantes, France, Apr. 23-27, 2012, pp. 1391-1396.
- N. CHU, A. Mohammad-Djafari and J. Picheral, Two robust super-resolution approaches with sparsity constraint and sparse regularization for near-field wideband extended aeroacoustic source imaging, Berlin Beamforming Conference 2012 (BeBeC2012), Berlin, Germany, Feb. 22-23, 2012, pp. 29.
- N. CHU, J. Picheral and A.Mohammad-Djafari, A robust super-resolution approach with sparsity constraint for near-field wideband acoustic imaging, IEEE International Symposium on Signal Processing and Information Technology (ISSPIT2011), Bilbao, Spain, Dec. 14-17, 2011, pp. 310-315. (EI)