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Journal articles

Sparse Stable Outlier-Robust Signal Recovery Under Gaussian Noise

Kyohei Suzuki and Masahiro Yukawa

IEEE Trans. Signal Processing, vol.71, pp.372--387, 2023

▶ Abstract

This paper presents a novel framework for sparse robust signal recovery integrating the sparse recovery using the minimax concave (MC) penalty and robust regression called sparse outlier-robust regression (SORR) using the MC loss. While the proposed approach is highly robust against huge outliers, the sparseness of estimates can be controlled by taking into consideration a tradeoff between sparseness and robustness. To accommodate the prior information about additive Gaussian noise and outliers, an auxiliary vector to model the noise is introduced. The remarkable robustness and stability come from the use of the MC loss and the squared \(\bar{l}\)2 penalty of the noise vector, respectively. In addition, the simultaneous use of the MC and squared \(\bar{l}\)2 penalties of the coefficient vector leads to a certain remarkable grouping effect. The necessary and sufficient conditions for convexity of the smooth part of the cost are derived under a certain nonempty-interior assumption via the product space formulation using the linearly-involved Moreau-enhanced-over-subspace (LiMES) framework. The efficacy of the proposed method is demonstrated by simulations in its application to speech denoising under highly noisy environments as well as to toy problems.

Robust recovery of jointly-sparse signals using minimax concave loss function

Kyohei Suzuki and Masahiro Yukawa

IEEE Trans. Signal Processing, vol.69, pp.669--681, 2021 (Publication: December 2020)

▶ Abstract

Peer-Reviewed Conference Proceedings

Robust jointly-sparse signal recovery based on minimax concave loss function

Kyohei Suzuki and Masahiro Yukawa

Proc. EUSIPCO (European Signal Processing Conference), pp.2070--2074, January 2021

▶ Abstract

Non-Peer-Reviewed Articles

 Debiased Estimation of Signals with Structured Sparsity Based on External Division of Two Proximity Operators

Kyohei Suzuki and Masahiro Yukawa

Proc. IEICE SIP Symposium, pp.1--16, Nov. 2023

• Multiscale Manifold Clustering and Embedding with Multiple Kernels

Kyohei Suzuki and Masahiro Yukawa

Proc. Technical Report of IEICE, pp.276--281, Okinawa, Mar. 2023

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• Sparse Stable Outlier-Robust Regression Using Minimax Concave Function

Kyohei Suzuki and Masahiro Yukawa

Proc. IEICE SIP Symposium, pp.96--101, Zoom (fully virtual), Nov. 2021

• A Robust Approach to Jointly-Sparse Signal Recovery Based on Minimax Concave Loss Function Kyohei Suzuki and Masahiro Yukawa

Proc. Technical Report of IEICE, vol. 119, no. 440, IEICE-SIP2019-124, pp. 123--128, Okinawa, Mar. 2020