Supporting Information for Fast Burst-Sparsity Learning Based Baseline Correction (FBSL-BC) Algorithm for Signals of Analytical Instruments

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Table S-1: Comparison of averaged RMSECV among airPLS ($\lambda^{air}=10^8$), arPLS ($\lambda^{ar}=10^5$), SSFBCSP ($\lambda_1=10^4$ and $\lambda_2=10^{-2}$), SBL-BC ($\rho=10^5$) and FBSL-BC.

Table S-2:Comparison of averaged RMSEP results among airPLS ($\lambda^{air}=10^8$), arPLS ($\lambda^{ar}=10^5$), SSFBCSP ($\lambda_1=2\times 10^5$ and $\lambda_2=10^{-2}$), SBL-BC ($\rho=10^5$) and FBSL-BC.

The proof of Lemma 1

Lemma. 1: The optimal solutions to (20)–(25) are given as follows:

$$q^{(r+1)}(\mathbf{W}) = \prod_{g=1}^{G} \mathcal{N}(\mathbf{w}_g | \hat{\mathbf{w}}_g^{(r+1)}, \boldsymbol{\Sigma}^{(r+1)}), \tag{1}$$

$$q^{(r+1)}(\alpha) = \Gamma\left(\alpha \left| e + \frac{1}{2}LG, f_{\alpha}^{(r+1)}\right),$$
 (2)

$$q^{(r+1)}(\gamma) = \prod_{l=1}^{L} \Gamma(\gamma_l | e_l^{(r+1)}, f_l^{(r+1)}), \tag{3}$$

$$q^{(r+1)}(\mathbf{h}) = \prod_{l=1}^{L} \prod_{k \in \{-1,0,1\}} \hat{h}_{l,k}^{(r+1)} \delta(h_l - k), \tag{4}$$

$$q^{(r+1)}(\beta) = \Gamma\left(\beta \left| e + \frac{1}{2}LG, f_{\beta}^{(r+1)} \right.\right), \tag{5}$$

$$q^{(r+1)}(\mathbf{B}) = \prod_{g=1}^{G} \mathcal{N}\left(\mathbf{b}_g \middle| \hat{\mathbf{b}}_g^{(r+1)}, \boldsymbol{\Sigma}_b^{(r+1)}\right), \tag{6}$$

where

$$\Sigma^{(r+1)} = \left(\hat{\alpha}^{(r)} \mathbf{A}_L^{\mathrm{T}} \mathbf{A}_L + \sum_{k \in \{-1,0,1\}} \Psi_k^{(r)} \Lambda_k^{(r)}\right)^{-1}, \tag{7}$$

$$\hat{\mathbf{w}}_g^{(r+1)} = \hat{\alpha}^{(r)} \mathbf{\Sigma}^{(r+1)} \mathbf{A}_L^{\mathrm{T}} (\mathbf{x}_g - \hat{\mathbf{b}}_g^{(r)}), \tag{8}$$

$$f_{\alpha}^{(r+1)} = f + \frac{1}{2} \sum_{g=1}^{G} \left(\|\mathbf{x}_{g} - \mathbf{A}_{L} \hat{\mathbf{w}}_{g}^{(r+1)} - \hat{\mathbf{b}}_{g}^{(r)}\|_{2}^{2} + \operatorname{tr} \left\{ \mathbf{A}_{L} \mathbf{\Sigma}^{(r+1)} \mathbf{A}_{L}^{\mathrm{T}} + \mathbf{\Sigma}_{b}^{(r)} \right\} \right), \tag{9}$$

$$\hat{\alpha}^{(r+1)} = \langle \alpha \rangle_{q^{(r+1)}(\alpha)} = (e + \frac{1}{2}LG)/f_{\alpha}^{(r+1)}, \tag{10}$$

$$e_l^{(r+1)} = e + \frac{G}{2} (\hat{h}_{l+1,-1}^{(r)} + \hat{h}_{l,0}^{(r)} + \hat{h}_{l-1,1}^{(r)}), \tag{11}$$

$$f_l^{(r+1)} = f + \frac{1}{2} \sum_{g=1}^G \left(\hat{h}_{l+1,-1}^{(r)} \varpi_{l+1,g}^{(r+1)} + \hat{h}_{l,0}^{(r)} \varpi_{l,g}^{(r+1)} + \hat{h}_{l-1,1}^{(r)} \varpi_{l-1,g}^{(r+1)} \right), \tag{12}$$

$$\hat{\gamma}_l^{(r+1)} = \langle \gamma_l \rangle_{q^{(r+1)}(\gamma_l)} = e_l^{(r+1)} / f_l^{(r+1)}, \tag{13}$$

$$\hat{h}_{l,k}^{(r+1)} = \frac{\exp(\nu_{l,k}^{(r+1)})}{\sum_{k \in \{-1,0,1\}} \exp(\nu_{l,k}^{(r+1)})},\tag{14}$$

$$f_{\beta}^{(r+1)} = f + \frac{1}{2} \sum_{g=1}^{G} \left(\| \mathbf{D}_L \hat{\mathbf{b}}_g^{(r)} \|^2 + \operatorname{tr} \{ \mathbf{D}_L \mathbf{\Sigma}_b^{(r)} \mathbf{D}_L^{\mathrm{T}} \} \right), \tag{15}$$

$$\hat{\beta}^{(r+1)} = \langle \beta \rangle_{q^{(r+1)}(\beta)} = (e + \frac{1}{2}LG)/(f_{\beta}^{(r+1)}), \tag{16}$$

$$\Sigma_b^{(r+1)} = \left(\hat{\alpha}^{(r+1)}\mathbf{I} + \hat{\beta}^{(r+1)}\mathbf{D}_L^{\mathrm{T}}\mathbf{D}_L\right)^{-1},\tag{17}$$

$$\hat{\mathbf{b}}_g^{(r+1)} = \hat{\alpha}^{(r+1)} \mathbf{\Sigma}_b^{(r+1)} \left(\mathbf{x}_g - \mathbf{A}_L \hat{\mathbf{w}}_g^{(r+1)} \right). \tag{18}$$

with
$$\Psi_k^{(r)} = \operatorname{diag}\{\hat{h}_{1,k}^{(r)}, \hat{h}_{2,k}^{(r)}, \dots, \hat{h}_{L,k}^{(r)}\}, \Lambda_k^{(r)} = \operatorname{diag}\{\hat{\gamma}_{1+k}^{(r)}, \hat{\gamma}_{2+k}^{(r)}, \dots, \hat{\gamma}_{L+k}^{(r)}\}, \varpi_{l,g}^{(r+1)} = \langle w_{l,j}^2 \rangle_{q^{(r+1)}(w_j)} = [\hat{w}_{l,g}^{(r+1)}]_{j}^2 + [\mathbf{\Sigma}^{(r+1)}]_{l,l}, \nu_{l,k}^{(r+1)} = \frac{G}{2}(\widehat{\ln \gamma_{l+k}})^{(r+1)} - \frac{1}{2}\sum_{g=1}^G \hat{\gamma}_{l+k}^{(r+1)} \varpi_{l,g}^{(r+1)}, \text{ and } (\widehat{\ln \gamma_l})^{(r+1)} = \langle \ln \gamma_l \rangle_{q^{(r+1)}(\gamma_l)} = \Psi(e_l^{(r+1)}) - \ln(f_l^{(r+1)}).$$

Proof. The joint distribution $p(\mathbf{X}, \mathbf{W}, \mathbf{h}, \boldsymbol{\gamma}, \mathbf{B}, \alpha, \beta)$ can be factorized by

$$p(\mathbf{X}, \mathbf{W}, \mathbf{h}, \boldsymbol{\gamma}, \mathbf{B}, \alpha, \beta) = p(\mathbf{X}|\mathbf{W}, \mathbf{B}, \alpha) p(\mathbf{W}|\boldsymbol{\gamma}, \mathbf{h}) p(\boldsymbol{\gamma}) p(\mathbf{h}) p(\mathbf{B}|\beta) p(\beta) p(\alpha)$$
(19)

The stationary solution can be obtained by following iteratively update strategy:

$$\ln q^{(r+1)}(\Omega_1) \propto \langle \ln p(\mathbf{X}, \Omega) \rangle_{q^{(r)}(\Omega_2)q^{(r)}(\Omega_3)q^{(r)}(\Omega_4)q^{(r)}(\Omega_5)q^{(r)}(\Omega_6)}, \qquad (20)$$

$$\ln q^{(r+1)}(\Omega_2) \propto \langle \ln p(\mathbf{X}, \Omega) \rangle_{q^{(r+1)}(\Omega_1)q^{(r)}(\Omega_3)q^{(r)}(\Omega_4)q^{(r)}(\Omega_5)q^{(r)}(\Omega_6)}, \qquad (21)$$

$$\ln q^{(r+1)}(\Omega_3) \propto \langle \ln p(\mathbf{X}, \Omega) \rangle_{q^{(r+1)}(\Omega_1)q^{(r+1)}(\Omega_2)q^{(r)}(\Omega_4)q^{(r)}(\Omega_5)q^{(r)}(\Omega_6)}, \qquad (22)$$

$$\ln q^{(r+1)}(\Omega_4) \propto \langle \ln p(\mathbf{X}, \Omega) \rangle_{q^{(r+1)}(\Omega_1)q^{(r+1)}(\Omega_2)q^{(r+1)}(\Omega_3)q^{(r)}(\Omega_5)q^{(r)}(\Omega_6)}, \qquad (23)$$

$$\ln q^{(r+1)}(\Omega_5) \propto \langle \ln p(\mathbf{X}, \Omega) \rangle_{q^{(r+1)}(\Omega_1)q^{(r+1)}(\Omega_2)q^{(r+1)}(\Omega_3)q^{(r+1)}(\Omega_4)q^{(r)}(\Omega_6)}, \qquad (24)$$

$$\ln q^{(r+1)}(\Omega_6) \propto \langle \ln p(\mathbf{X}, \Omega) \rangle_{q^{(r+1)}(\Omega_1)q^{(r+1)}(\Omega_2)q^{(r+1)}(\Omega_3)q^{(r+1)}(\Omega_4)q^{(r+1)}(\Omega_5)}, \qquad (25)$$

Substituting (19) into (20), we obtain

$$\ln q^{(r+1)}(\mathbf{W})$$

$$\propto \langle \ln p \left(\mathbf{X} | \mathbf{W}, \mathbf{B}, \alpha \right) p(\mathbf{W} | \boldsymbol{\gamma}, \mathbf{h}) \rangle_{a^{(r)}(\boldsymbol{\alpha}) a^{(r)}(\boldsymbol{\gamma}) a^{(r)}(\mathbf{h}) a^{(r)}(\mathbf{B})}$$
(26)

$$\propto -\frac{1}{2}\hat{\alpha}^{(r)}\sum_{g=1}^{G} \|\mathbf{x}_{g} - \mathbf{A}_{L}\mathbf{w}_{g} - \hat{\mathbf{b}}_{g}^{(r)}\|_{2}^{2} - \frac{1}{2}\sum_{g=1}^{G} \mathbf{w}_{g}^{T}(\boldsymbol{\Psi}_{-1}^{(r)}\boldsymbol{\Lambda}_{-1}^{(r)} + \boldsymbol{\Psi}_{0}^{(r)}\boldsymbol{\Lambda}_{0}^{(r)} + \boldsymbol{\Psi}_{1}^{(r)}\boldsymbol{\Lambda}_{1}^{(r)})\mathbf{w}_{g}, \quad (27)$$

where $\Psi_k^{(r)} = \text{diag}\{\hat{h}_{1,k}^{(r)}, \hat{h}_{2,k}^{(r)}, \dots, \hat{h}_{L,k}^{(r)}\}\$ with $\hat{h}_{l,k}^{(r)} = q^{(r)}(h_l = k), \Lambda_k^{(r)} = \text{diag}\{\hat{\gamma}_{1+k}^{(r)}, \hat{\gamma}_{2+k}^{(r)}, \dots, \hat{\gamma}_{L+k}^{(r)}\},$ and $\hat{\mathbf{b}}_g^{(r)} = \langle \mathbf{b} \rangle_{q^{(r)}(\mathbf{b}_g)}$. It shows that $q^{(r+1)}(\mathbf{w}_g)$ s are separable and follow Gaussian distributions:

$$q^{(r+1)}(\mathbf{w}_g) = \mathcal{N}(\mathbf{w}_g | \hat{\mathbf{w}}_g^{(r+1)}, \mathbf{\Sigma}^{(r+1)}), \quad g = 1, 2, \dots, G,$$
 (28)

where

$$\mathbf{\Sigma}^{(r+1)} = \left(\hat{\alpha}^{(r)} \mathbf{A}_L^{\mathrm{T}} \mathbf{A}_L + \sum_{k \in \{-1,0,1\}} \mathbf{\Psi}_k^{(r)} \mathbf{\Lambda}_k^{(r)}\right)^{-1}, \tag{29}$$

$$\hat{\mathbf{w}}_g^{(r+1)} = \hat{\alpha}^{(r)} \mathbf{\Sigma}^{(r+1)} \mathbf{A}_L^{\mathrm{T}} (\mathbf{x}_g - \hat{\mathbf{b}}_g^{(r)}). \tag{30}$$

Substituting (19) into (21), we obtain

$$\ln q^{(r+1)}(\alpha)$$

$$\propto \langle \ln p \left(\mathbf{X} | \mathbf{W}, \mathbf{B}, \alpha \right) p(\alpha) \rangle_{q^{(r+1)}(\mathbf{W})q^{(r)}(\mathbf{B})}$$
 (31)

$$\propto -\frac{1}{2}\alpha \sum_{g=1}^{G} \left(\|\mathbf{x}_{g} - \mathbf{A}_{L}\hat{\mathbf{w}}_{g}^{(r+1)} - \hat{\mathbf{b}}_{g}^{(r)}\|_{2}^{2} + \operatorname{tr}\left\{\mathbf{A}_{L}\boldsymbol{\Sigma}^{(r+1)}\mathbf{A}_{L}^{\mathrm{T}} + \boldsymbol{\Sigma}_{b}^{(r)}\right\} \right) - \alpha f + (e + LG/2 - 1)\ln\alpha.$$
(32)

Hence, $q^{(r+1)}(\alpha)$ obeys a Gamma distribution:

$$q^{(r+1)}(\alpha) = \Gamma\left(\alpha \left| e + \frac{1}{2}LG, f_{\alpha}^{(r+1)}\right),$$
(33)

where
$$f_{\alpha}^{(r+1)} = f + \frac{1}{2} \sum_{g=1}^{G} \left(\|\mathbf{x}_{g} - \mathbf{A}_{L} \hat{\mathbf{w}}_{g}^{(r+1)} - \hat{\mathbf{b}}_{g}^{(r)}\|_{2}^{2} + \operatorname{tr} \{\mathbf{A}_{L} \mathbf{\Sigma}^{(r+1)} \mathbf{A}_{L}^{\mathrm{T}} + \mathbf{\Sigma}_{b}^{(r)} \} \right).$$

Substituting (19) into (22), we obtain

$$\ln q^{(r+1)}(\boldsymbol{\gamma})$$

$$\propto \langle \ln p(\mathbf{W}|\boldsymbol{\gamma}, \mathbf{h}) p(\boldsymbol{\gamma}) \rangle_{q^{(r+1)}(\mathbf{W})q^{(r)}(\mathbf{h})}$$

$$\propto \sum_{l=1}^{L} -\gamma_{l} \left(f + \frac{1}{2} \sum_{g=1}^{G} \left(\hat{h}_{l+1,-1}^{(r)} \varpi_{l+1,g}^{(r+1)} + \hat{h}_{l,0}^{(r)} \varpi_{l,g}^{(r+1)} + \hat{h}_{l-1,1}^{(r)} \varpi_{l-1,g}^{(r+1)} \right) \right)$$

$$+ \sum_{l=1}^{L} \left(e + \frac{G}{2} \left(\hat{h}_{l+1,-1}^{(r)} + \hat{h}_{l,0}^{(r)} + \hat{h}_{l-1,1}^{(r)} \right) - 1 \right) \ln \gamma_{l}.$$
(35)

It shows that $q^{(r+1)}(\gamma_l)$ s are also separable and follow Gamma distributions:

$$q^{(r+1)}(\gamma_l) = \Gamma\left(\alpha \middle| e_l^{(r+1)}, f_l^{(r+1)}\right), \quad l = 1, 2, \dots, L,$$
(36)

where $e_l^{(r+1)} = e + \frac{G}{2} (\hat{h}_{l+1,-1}^{(r)} + \hat{h}_{l,0}^{(r)} + \hat{h}_{l-1,1}^{(r)})$ and $f_l^{(r+1)} = f + \frac{1}{2} \sum_{g=1}^{G} (\hat{h}_{l+1,-1}^{(r)} \varpi_{l+1,g}^{(r+1)} + \hat{h}_{l,0}^{(r)} \varpi_{l,g}^{(r+1)} + \hat{h}_{l-1,1}^{(r)} \varpi_{l-1,g}^{(r+1)})$.

Substituting (19) into (23), we obtain

$$\ln q^{(r+1)}(\mathbf{h}) \propto \langle \ln p(\mathbf{W}|\boldsymbol{\gamma}, \mathbf{h}) p(\mathbf{h}) \rangle_{q^{(r+1)}(\mathbf{W})q^{(r+1)}(\boldsymbol{\gamma})}. \tag{37}$$

Because h_l takes values from $\{-1,0,1\}$ only, we can directly calculate $q^{(r+1)}(h_l=k)$, $k \in \{1,0,1\}$:

$$\ln q^{(r+1)}(h_l = k) \propto \underbrace{\frac{G}{2} (\widehat{\ln \gamma_{l+k}})^{(r+1)} - \frac{1}{2} \sum_{g=1}^{G} \hat{\gamma}_{l+k}^{(r+1)} \varpi_{l,g}^{(r+1)}}_{\triangleq \nu_{l,k}^{(r+1)}}, \tag{38}$$

where $(\widehat{\ln \gamma_l})^{(r+1)} = \langle \ln \gamma_l \rangle_{q^{(r+1)}(\gamma_l)} = \Psi(e_l^{(r+1)}) - \ln(f_l^{(r+1)})$. Since $\sum_{k \in \{-1,0,1\}} q^{(r+1)}(h_l = k)$, we have

$$\hat{h}_{l,k}^{(r+1)} = q^{(r+1)}(h_l = k) = \frac{\exp(\nu_{l,k}^{(r+1)})}{\sum_{k \in \{-1,0,1\}} \exp(\nu_{l,k}^{(r+1)})}, \quad k \in \{-1,0,1\}.$$
(39)

Finally, the update rules for $q^{(r+1)}(\beta)$ and $q^{(r+1)}(\mathbf{B})$ coincide with the ones in , whose proofs are omitted for brevity.

For the computational efficiency, we can similarly set $\hat{\beta} = \rho \hat{\alpha}^{(r+1)}$ and $\hat{\alpha}^{(r+1)} \mathbf{\Sigma}_b^{(r+1)} = (\mathbf{I} + \rho \cdot \mathbf{D}_L^T \mathbf{D}_L)^{-1}$, and then (18) can be simplified as:

$$\hat{\mathbf{b}}_g^{(r+1)} = \left(\mathbf{I} + \rho \cdot \mathbf{D}_L^{\mathrm{T}} \mathbf{D}_L\right)^{-1} \left(\mathbf{x}_g - \mathbf{A}_L \hat{\mathbf{w}}_g^{(r+1)}\right),\tag{40}$$

where ρ can be simply choose from $\{10^4, 10^5, 10^7, 10^8\}$

Pseudo Code of FBSL-BC

Algorithm 1 FBSL-BC

- 1. Input: \mathbf{x} and G.
- 2. Down-sample \mathbf{x} into $\mathbf{x}_{g}\mathbf{s}$,
- 3. Initialize $\hat{\alpha}^{(0)}$, $\hat{\gamma}^{(0)}$, $\hat{h}_{l,k}^{(0)}$ s, $\Sigma_b^{(0)}$ and $\hat{\mathbf{b}}_g^{(0)}$ s, and set $r=0, \ e=10^{-10}$ and $f=10^{-10}$.
- 4. Repeat the following steps:
 - a) Update $\Sigma^{(r+1)}$ and $\hat{\mathbf{w}}_g^{(r+1)}$ s using (7) and (8), and then project $\hat{\mathbf{w}}_g^{(r+1)}$ s to their non-negative parts.
 - b) Update $\hat{\alpha}^{(r+1)}$ using (10) and let $\hat{\alpha}^{(r+1)} = \min{\{\hat{\alpha}^{(r+1)}, 10^5\}}$.
 - c) Update $\hat{\gamma_l}^{(r+1)}$ s using (13).
 - d) Update $\hat{h}_{l,k}^{(r+1)}$ s using (14).
 - e) Update $\hat{\mathbf{b}}_g^{(r+1)}$ s using (40).
 - f) Update σ_l^2 s using the variance refinement.
 - g) Let r = r + 1 and go back to Step-4a until a given threshold is reached.
- 5. Output: $\hat{\mathbf{w}}_g^{(r)}$ s and $\hat{\mathbf{b}}_g^{(r)}$ s.

Figures

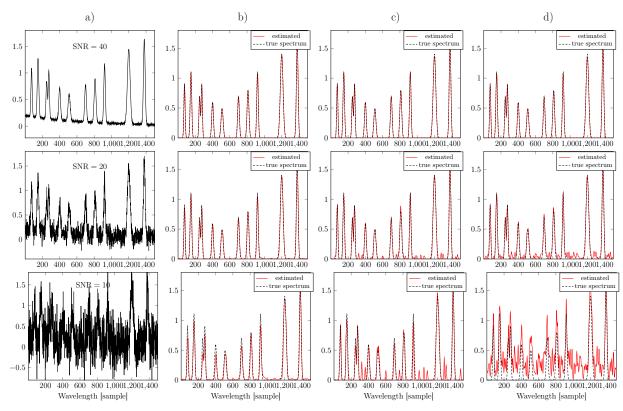


Figure S-1: Comparison among FBSL-BC, SBL-BC and SSFBCSP for simulated spectrum with exponential baseline. a) simulated spectrum, b) FBSL-BC, c) SBL-BC, d) SSFBCSP with $\lambda_1 = \{10^4, 10^6, 10^5\}$ and $\lambda_2 = \{10^{-3}, 10^{-1}, 10^{-1}\}$.

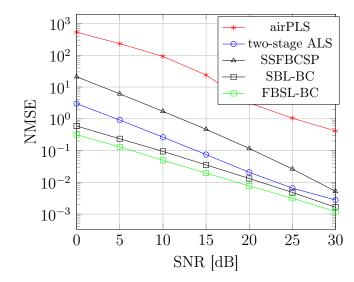


Figure S-2: NMSE results under different SNR for simulated data with exponential baseline, where $\lambda_1=10^5,~\lambda_2=10^{-2},~\lambda^{\rm ALS}=10^5,~p^{\rm ALS}=0.005$ and $\lambda^{\rm air}=10^4.$

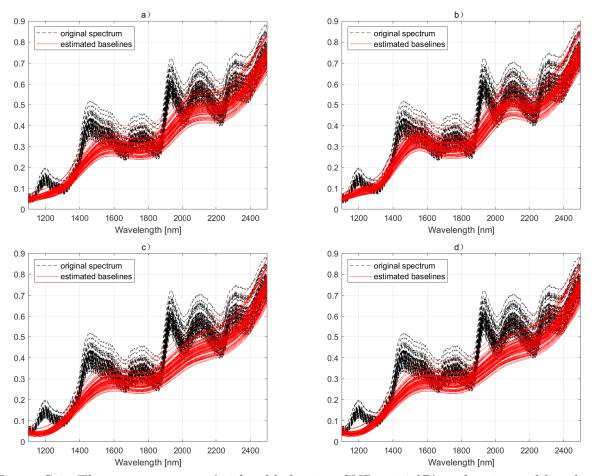


Figure S-3: The corn spectrum (with added noise, SNR = 50dB) and estimated baseline. a) FBSL-BC, b) SBL-BC, c) SSFBCSP, d) airPLS.

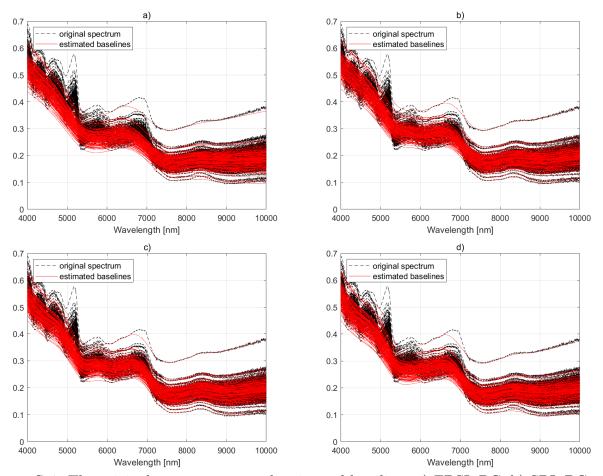


Figure S-4: The original tea spectrum and estimated baseline. a) FBSL-BC, b) SBL-BC, c) SSFBCSP and d) airPLS.

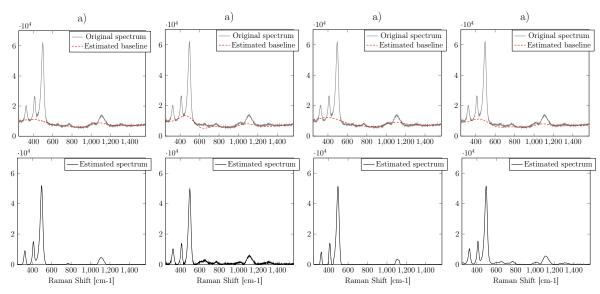


Figure S-5: Comparison of baseline correction results for GmeliniteNa Raman spectral with SNR = 50dB. a) FBSL-BC, b) airPLS ($\lambda^{air} = 10^9$), c) SBL-BC, d) SSFBCSP ($\lambda_1 = 10^6$ and $\lambda_2 = 10^{-2}$).

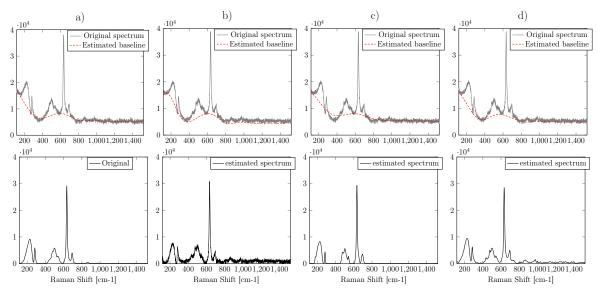


Figure S-6: Comparison of baseline correction results for Cassiterite Raman spectral with SNR = 40dB. a) FBSL-BC, b) airPLS ($\lambda^{air} = 10^9$), c) SBL-BC, d) SSFBCSP ($\lambda_1 = 10^6$ and $\lambda_2 = 10^{-2}$).

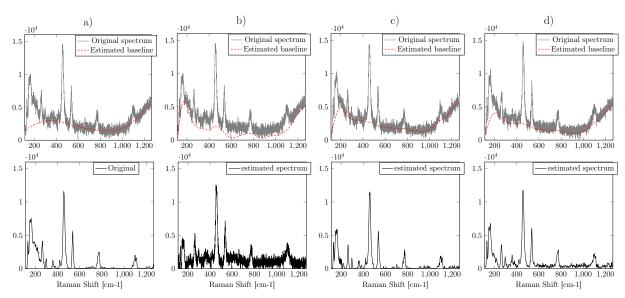


figure S-7: Comparison of baseline correction results for Marialite Raman spectra with SNR = 30dB. a) FBSL-BC, b) airPLS ($\lambda^{air} = 10^9$), c) SBL-BC, d) SSFBCSP ($\lambda_1 = 10^6$ and $\lambda_2 = 10^{-2}$).

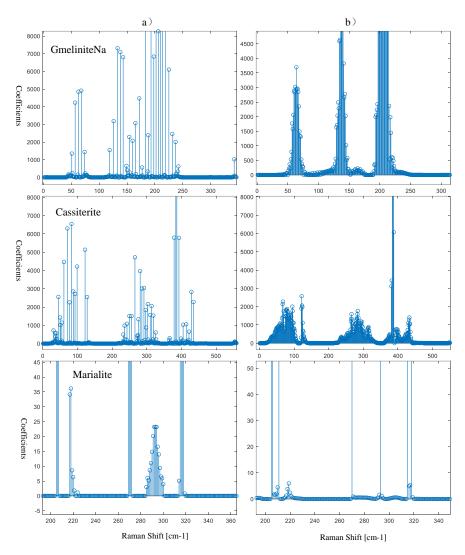


Figure S-8: The sparse coefficients for three mineral Raman datasets, a) SBL-BC, b) FBSL-BC.

Tables

Table S-1: Comparison of averaged RMSECV among airPLS ($\lambda^{air}=10^8$), arPLS ($\lambda^{ar}=10^5$), SSFBCSP ($\lambda_1=10^4$ and $\lambda_2=10^{-2}$), SBL-BC ($\rho=10^5$) and FBSL-BC.

	Moisture	Oil	Protein	Starch
airPLS	0.0418	0.0421	0.0641	0.1633
arPLS	0.0485	0.0404	0.0721	0.1590
SSFBCSP	0.0462	0.0396	0.0640	0.1549
SBL-BC	0.0451	0.0386	0.0643	0.1442
FBSL-BC	0.0403	0.0374	0.0611	0.1579

Table S-2: Comparison of averaged RMSEP results among airPLS ($\lambda^{air}=10^8$), arPLS ($\lambda^{ar}=10^5$), SSFBCSP ($\lambda_1=2\times10^5$ and $\lambda_2=10^{-2}$), SBL-BC ($\rho=10^5$) and FBSL-BC.

	Moisture	Oil	Protein	Starch
airPLS	0.0676	0.0684	0.1113	0.2741
arPLS	0.0741	0.0664	0.1214	0.2620
SSFBCSP	0.0712	0.0662	0.1091	0.2635
SBL-BC	0.0700	0.0609	0.1019	0.2545
FBSL-BC	0.0684	0.0627	0.0981	0.2729