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- **Dynamical Variational Autoencoders (DVAEs)**

- Laurent Girin, Simon Leglaive, Xiaoyu Bie, Julien Diard, Thomas Hueber, Xavier Alameda-Pineda, "Dynamical Variational Autoencoders: A Comprehensive Review", Foundations and Trends in Machine Learning, 2021
- Xiaoyu Bie, Laurent Girin, Simon Leglaive, Thomas Hueber, Xavier Alameda-Pineda, "A Benchmark of Dynamical Variational Autoencoders applied to Speech Spectrogram Modeling", Interspeech, 2021

- **Unsupervised Speech Enhancement with DVAEs and Noise Model**

- Xiaoyu Bie, Simon Leglaive, Xavier Alameda-Pineda, Laurent Girin, "Unsupervised speech enhancement using dynamical variational autoencoders", IEEE/ACM Transactions on Audio, Speech, and Language Processing, 2022
- Xiaoyu Lin and Simon Leglaive and Laurent Girin and Xavier Alameda-Pineda, "Unsupervised speech enhancement with deep dynamical generative speech and noise models", Interspeech, 2023

- **Combine DVAEs with Graphical Models to Solve Audio/Visual Tasks**

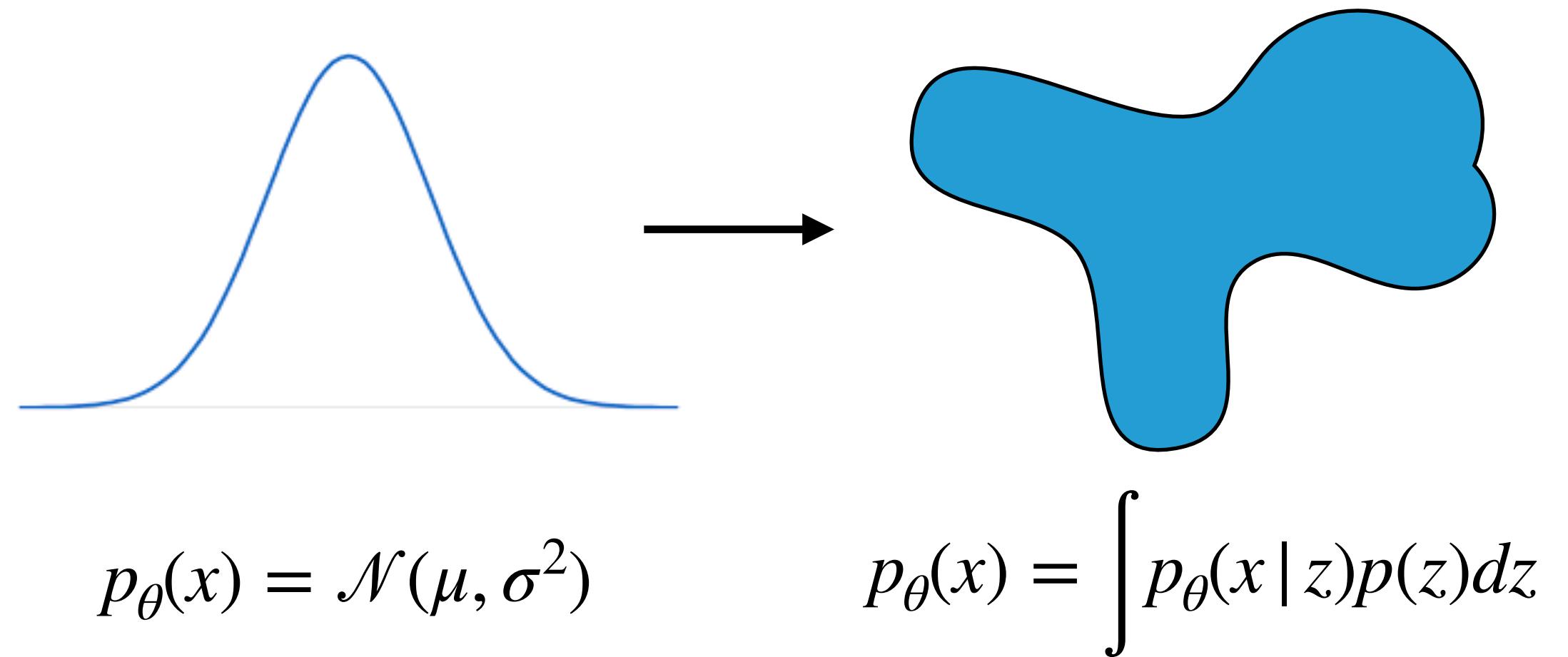
- Xiaoyu Lin, Laurent Girin, Xavier Alameda-Pineda, "Mixture of Dynamical Variational Autoencoders for Multi-Source Trajectory Modeling and Separation", in revision to TMLR

Graphical Model and Variational Inference

Two main objectives of latent variable models

- Help to construct more complex distributions

$$p_{\theta}(x) = \int p_{\theta}(x | z)p(z)dz$$

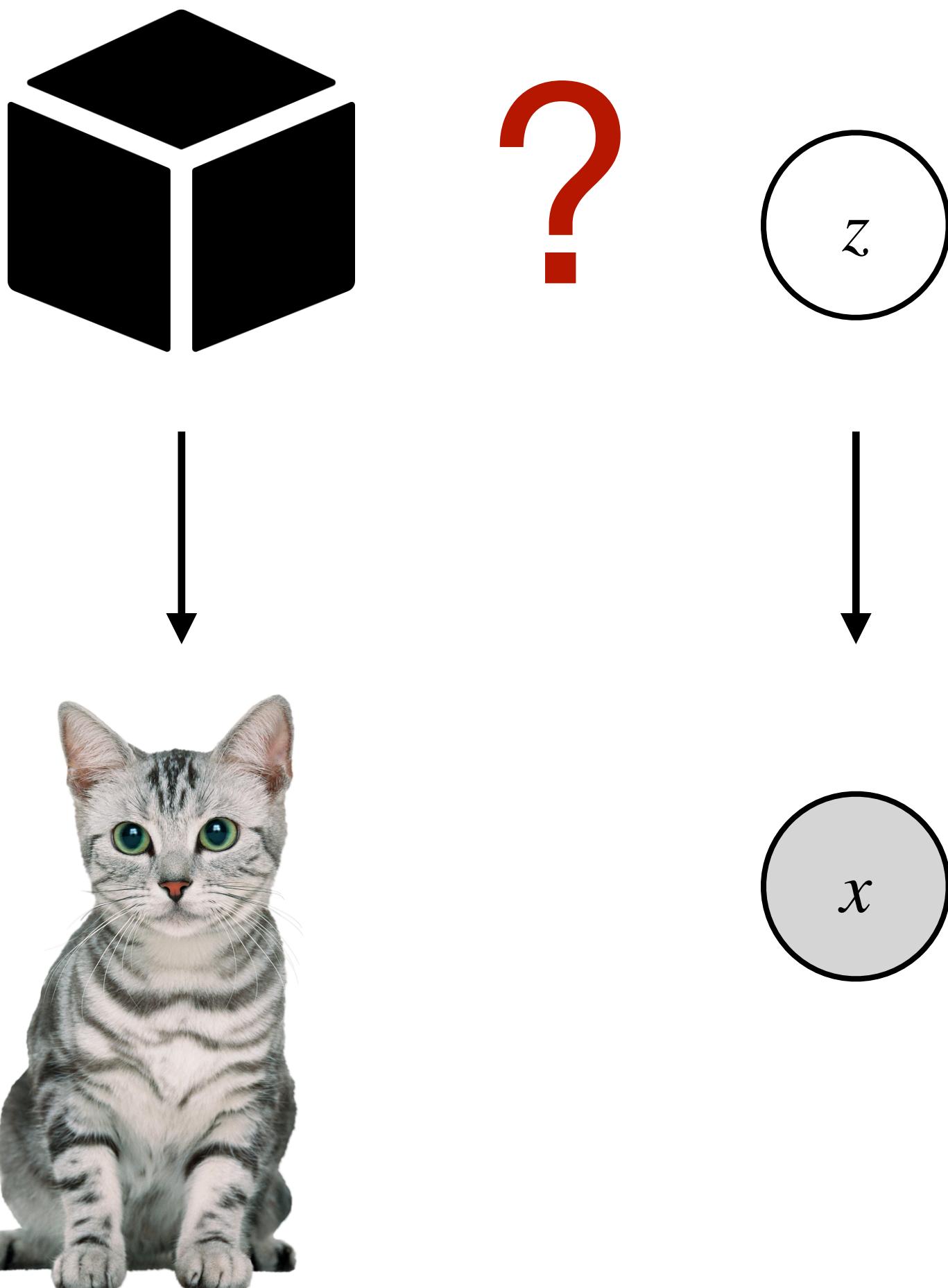


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- Infer the unknown variables



Two main objectives of latent variable models

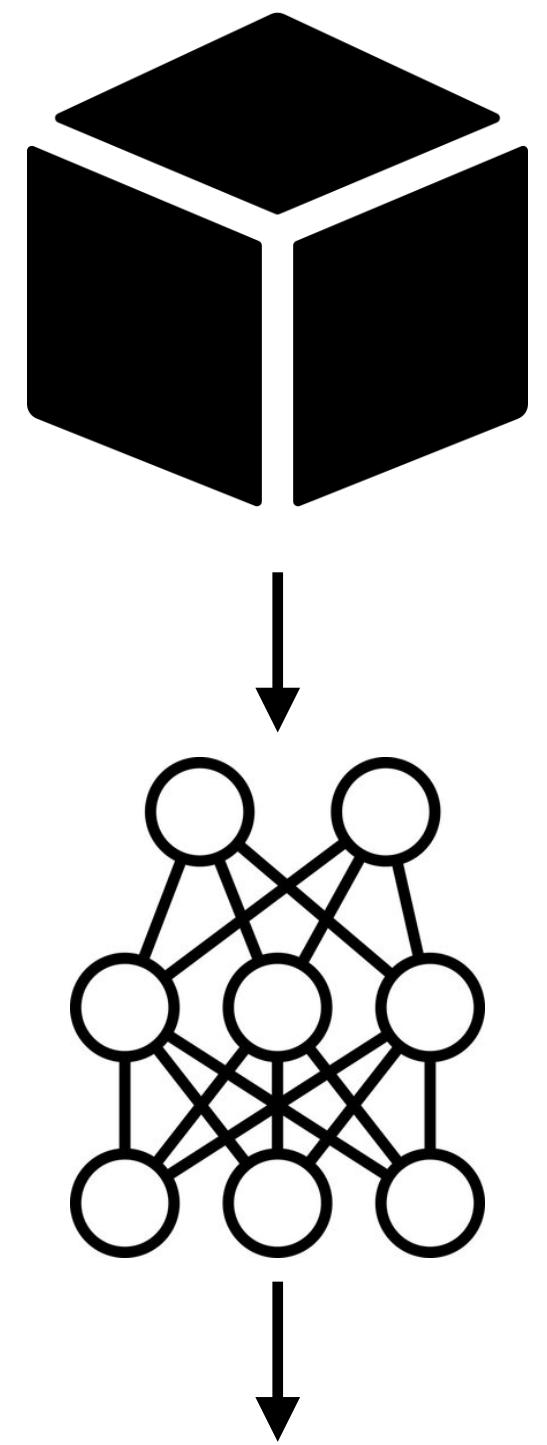
- Help to construct more complex distributions

$$p_{\theta}(x) = \int p_{\theta}(x | z)p(z)dz$$

- Infer the unknown variables : Bayesian Inference

$$p_{\theta}(z | x) = \frac{\text{likelihood} \quad p_{\theta}(x | z)p(z) \quad \text{prior}}{\text{posterior} \quad \int p_{\theta}(x | z)p(z)dz \quad \text{marginal likelihood / evidence}}$$

$$p_{\theta}(x | z)$$



Intractable!

Variational Inference (VI)

- Solution: introduce a variational distribution to approximate the posterior

$$q(z) \approx p_{\theta}(z | x)$$

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$$KL[q(z) || p_{\theta}(z | x)] = - \mathbb{E}_{q(z)}[\log \frac{p_{\theta}(z | x)}{q(z)}]$$

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$$= -\mathbb{E}_{q(z)}[\log \frac{p_\theta(x, z)}{p_\theta(x)q(z)}] = -\mathbb{E}_{q(z)}[\log \frac{p_\theta(x, z)}{q(z)} - \log p_\theta(x)]$$

Independent with $q(z)$

Variational Inference (VI)

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Model evidence

$$= \textcircled{ \log p_\theta(x) } - \mathbb{E}_{q(z)}[\log \frac{p_\theta(x, z)}{q(z)}]$$

Variational Inference (VI)

$$KL[q(z) \parallel p_\theta(z|x)] = \log p_\theta(x) - \mathbb{E}_{q(z)}[\log \frac{p_\theta(x, z)}{q(z)}]$$

Model evidence

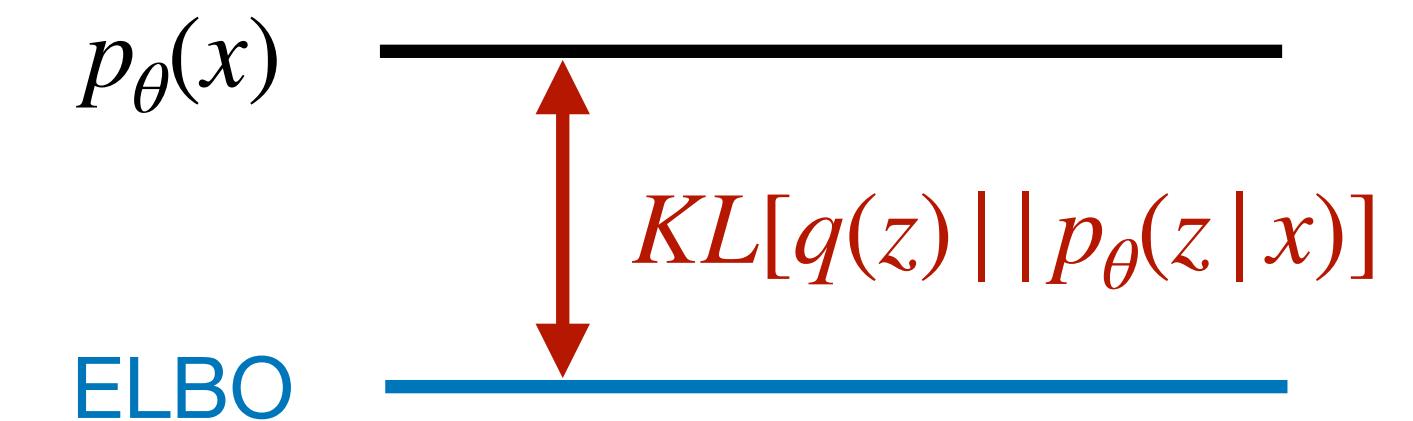
$$\text{Minimize } KL[q(z) \parallel p_\theta(z|x)] \text{ w.r.t } q(z) \iff \text{Maximize } \mathbb{E}_{q(z)}[\log \frac{p_\theta(x, z)}{q(z)}] \text{ w.r.t } q(z)$$

$$\mathbb{E}_{q(z)}[\log \frac{p_\theta(x, z)}{q(z)}] = \log p_\theta(x) - KL[q(z) \parallel p_\theta(z|x)] \leq \log p_\theta(x)$$

≥ 0

Evidence Lower BOund (ELBO)

Maximum log likelihood $\log p_\theta(x) \Rightarrow$ Maximize ELBO



Variational Inference (VI)

- ELBO:

$$\mathcal{L}(q, \theta) = \mathbb{E}_{q(z)}[\log p_\theta(x, z) - \log q(z)]$$

Variational Inference (VI)

- ELBO: $\mathcal{L}(q, \theta) = \mathbb{E}_{q(z)}[\log p_\theta(x, z) - \log q(z)]$
- If $q(z)$ can be expressed in closed form \longrightarrow EM algorithm

$$\begin{array}{ccc} p_{\theta^{old}}(x) & \xrightarrow{\hspace{1cm}} & \\ \text{---} & \downarrow \text{red} \uparrow & \text{---} \\ \mathcal{L}(q, \theta^{old}) & \xleftarrow{\hspace{1cm}} & \end{array}$$

$KL[q(z) || p_{\theta^{old}}(z | x)]$

E step: set $q(z) = p_{\theta^{old}}(z | x)$ and compute $\mathcal{Q}(\theta, \theta^{old}) = \mathbb{E}_{p_{\theta^{old}}(z|x)}[\log p_\theta(x, z)]$

Variational Inference (VI)

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$$\mathcal{L}(q, \theta^{old}) \quad p_{\theta^{old}}(x) \quad \text{—————} \quad KL[q(z) \parallel p_{\theta^{old}}(z \mid x)] = 0$$

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Variational Inference (VI)

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M step: estimate $\theta^{new} = \arg \max_{\theta} \mathcal{Q}(\theta, \theta^{old})$

Variational Inference (VI)

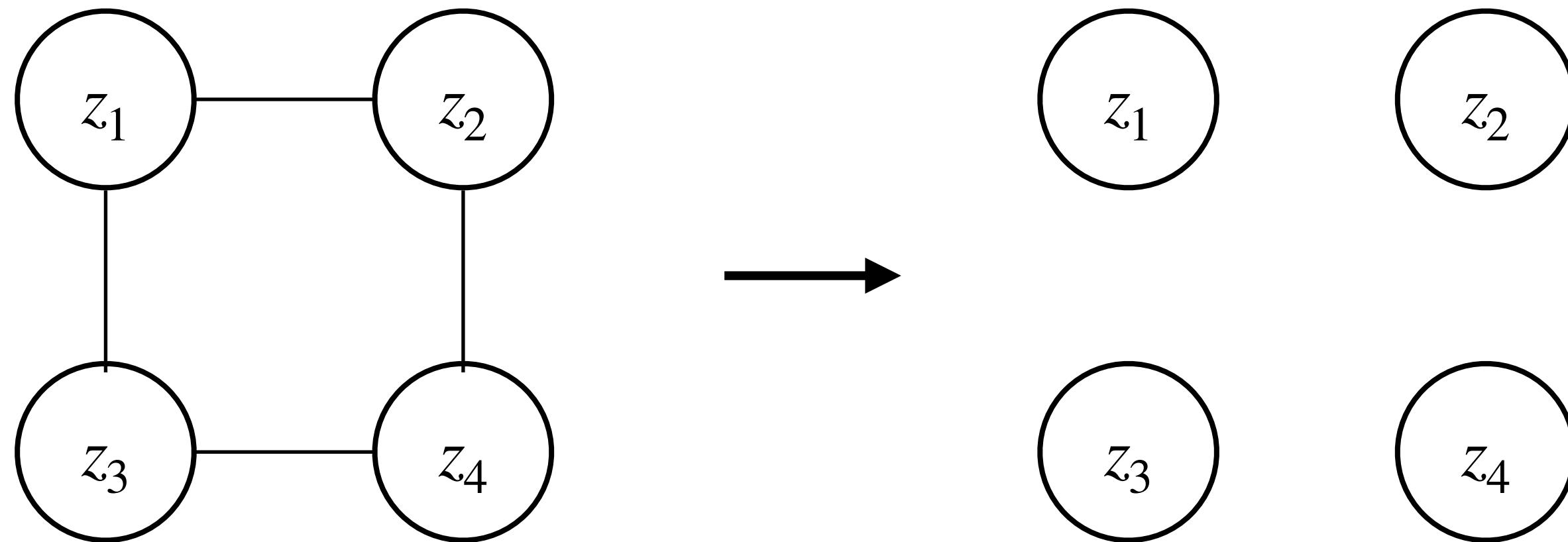
- ELBO: $\mathcal{L}(q, \theta) = \mathbb{E}_{q(z)}[\log p_\theta(x, z) - \log q(z)]$
- If $q(z)$ can be expressed in closed form \longrightarrow EM algorithm

$$\begin{array}{ccc} p_{\theta^{new}}(x) & \xrightarrow{\hspace{1cm}} & \\ \text{---} & \downarrow & \text{---} \\ \mathcal{L}(q, \theta^{new}) & \xleftarrow{\hspace{1cm}} & KL[q(z) || p_{\theta^{new}}(z | x)] \end{array}$$

M step: estimate $\theta^{new} = \arg \max_{\theta} \mathcal{Q}(\theta, \theta^{old})$

Variational Inference (VI)

- ELBO: $\mathcal{L}(q, \theta) = \mathbb{E}_{q(z)}[\log p_\theta(x, z) - \log q(z)]$
- If $q(z)$ can be expressed in closed form \longrightarrow EM algorithm
- Mean-field approximation: $q(z) = \prod_{i=1}^M q_i(z_i | x)$



Variational Inference (VI)

- ELBO: $\mathcal{L}(q, \theta) = \mathbb{E}_{q(z)}[\log p_\theta(x, z) - \log q(z)]$
- If $q(z)$ can be expressed in closed form \longrightarrow EM algorithm
- Mean-field approximation: $q(z) = \prod_{i=1}^M q_i(z_i | x)$ \longrightarrow Variational EM algorithm

Variational E Step: $\forall i \in \{1, \dots, M\}$, compute $q_i(z_i | x) \propto \exp(\mathbb{E}_{\prod_{j \neq i}} [q_j(z_j | x)])$

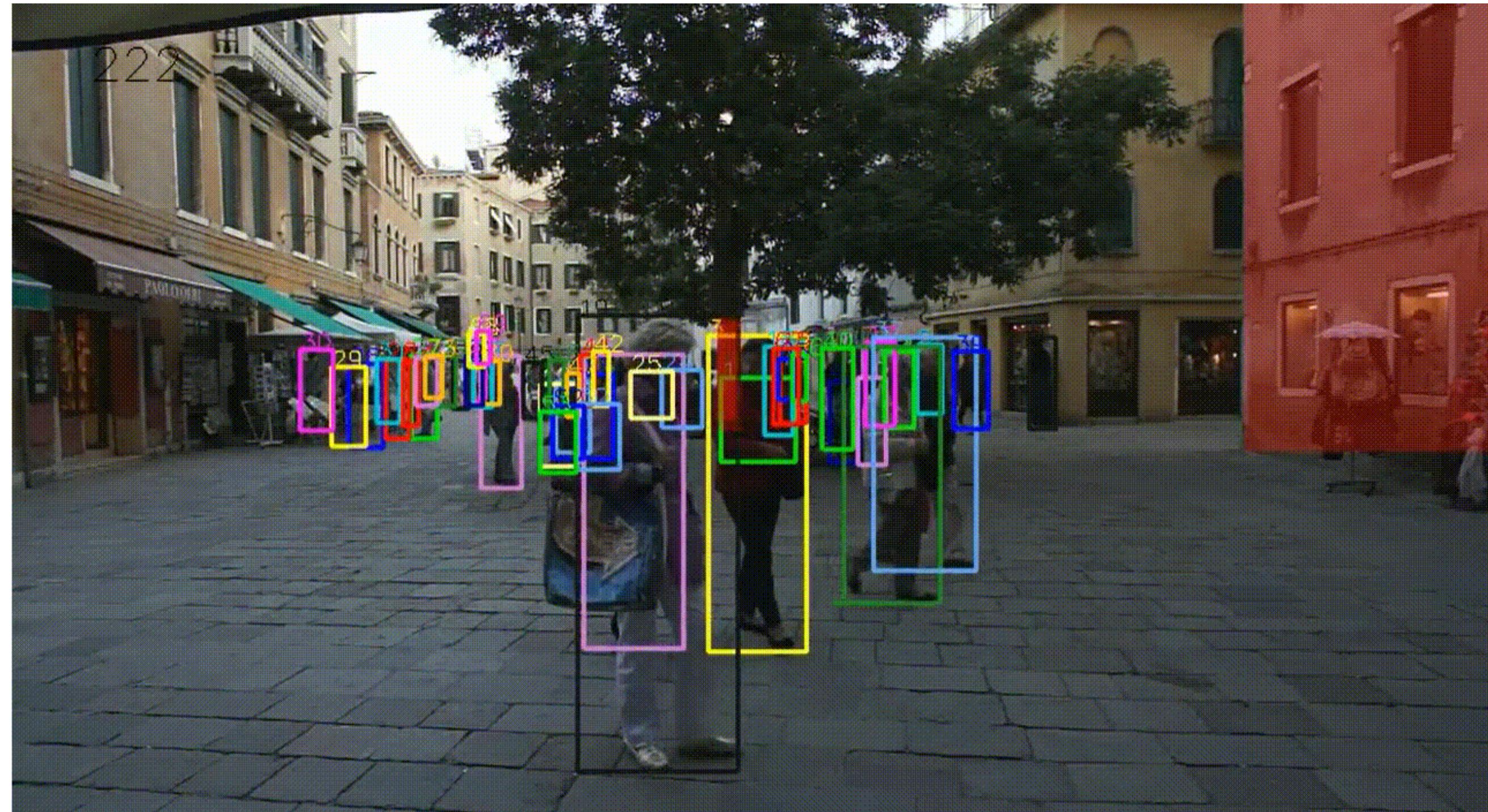
M Step: estimate $\theta^{new} = \arg \max_{\theta} \mathcal{L}(q, \theta)$

Variational Inference (VI)

- ELBO: $\mathcal{L}(q, \theta) = \mathbb{E}_{q(z)}[\log p_\theta(x, z) - \log q(z)]$
- If $q(z)$ can be expressed in closed form \longrightarrow EM algorithm
- Mean-field approximation: $q(z) = \prod_{i=1}^M q_i(z_i | x)$ \longrightarrow Variational EM algorithm
- Amortized inference: $\mathcal{L}(\phi, \theta) = \mathbb{E}_{q_\phi(z)}[\log p_\theta(x | z)] - KL(q_\phi(z) || p(z))$ \longrightarrow VAE

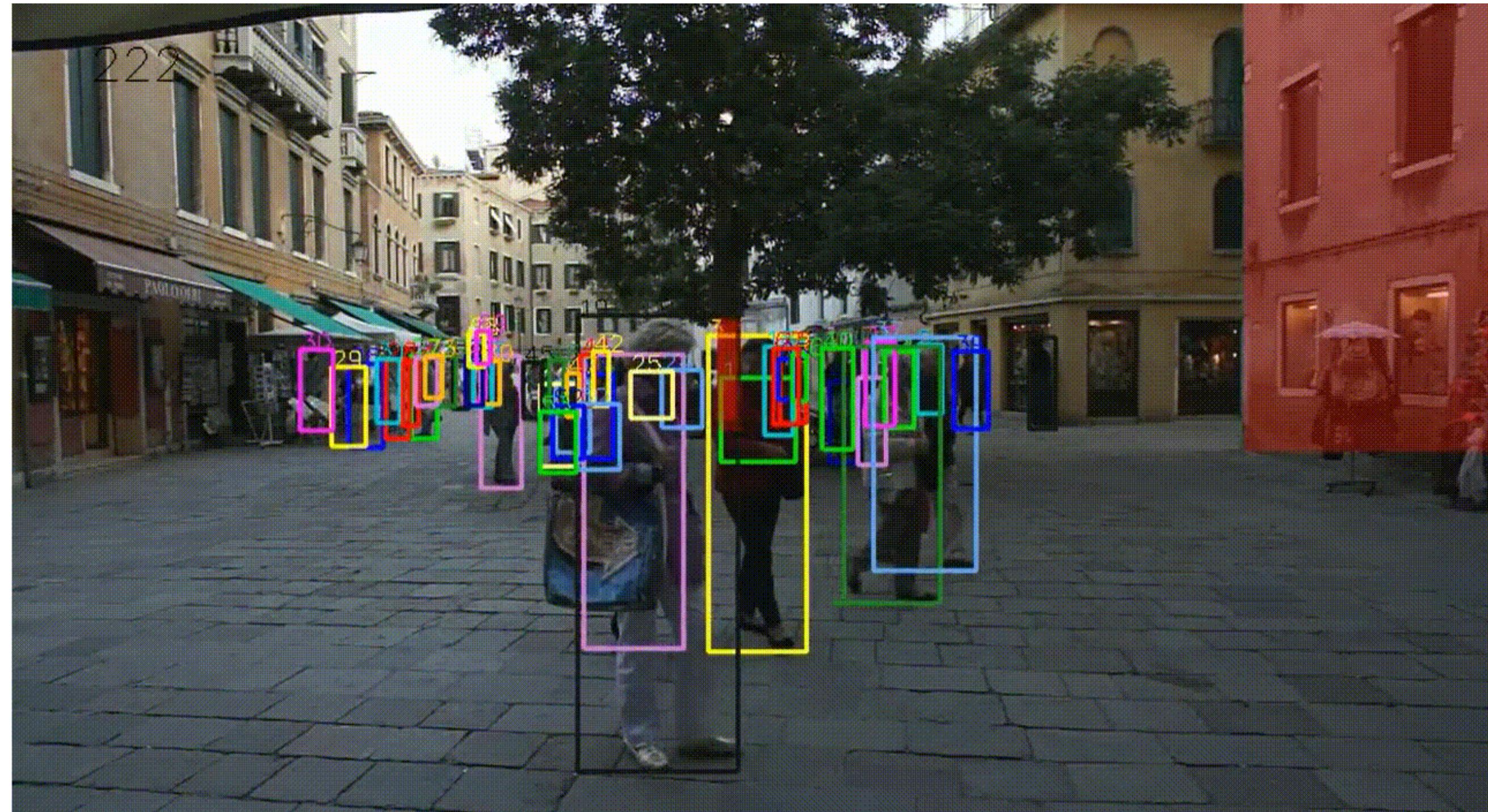
Unsupervised multi-object tracking (MOT) with DVAEs and VI

MOT task definition



Given a sequence of video, track the objects of interest and assign a unique ID to each of the object.

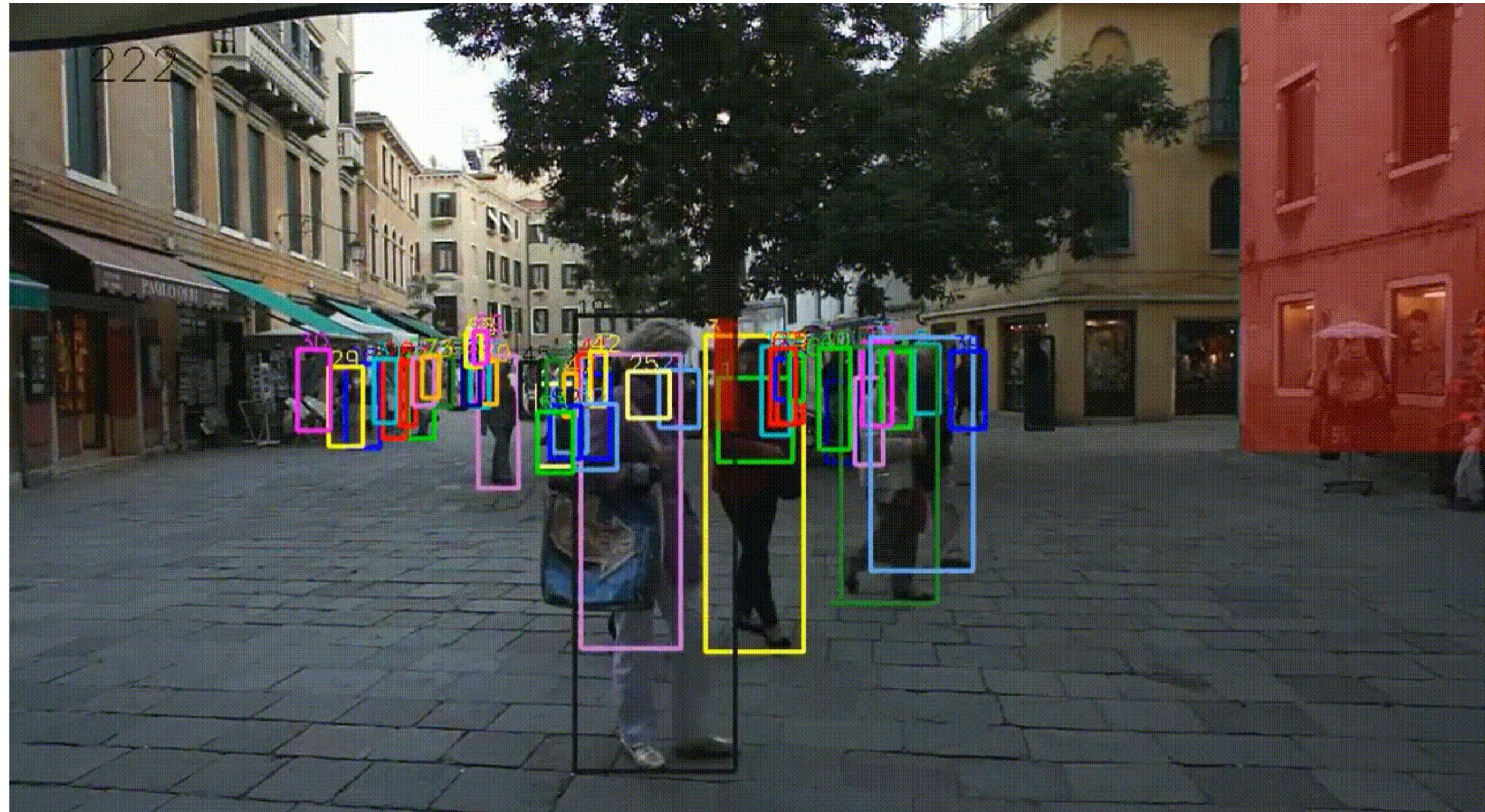
MOT task definition



4 main sub-tasks in MOT

- Extracting source observations (detections) at each time frame

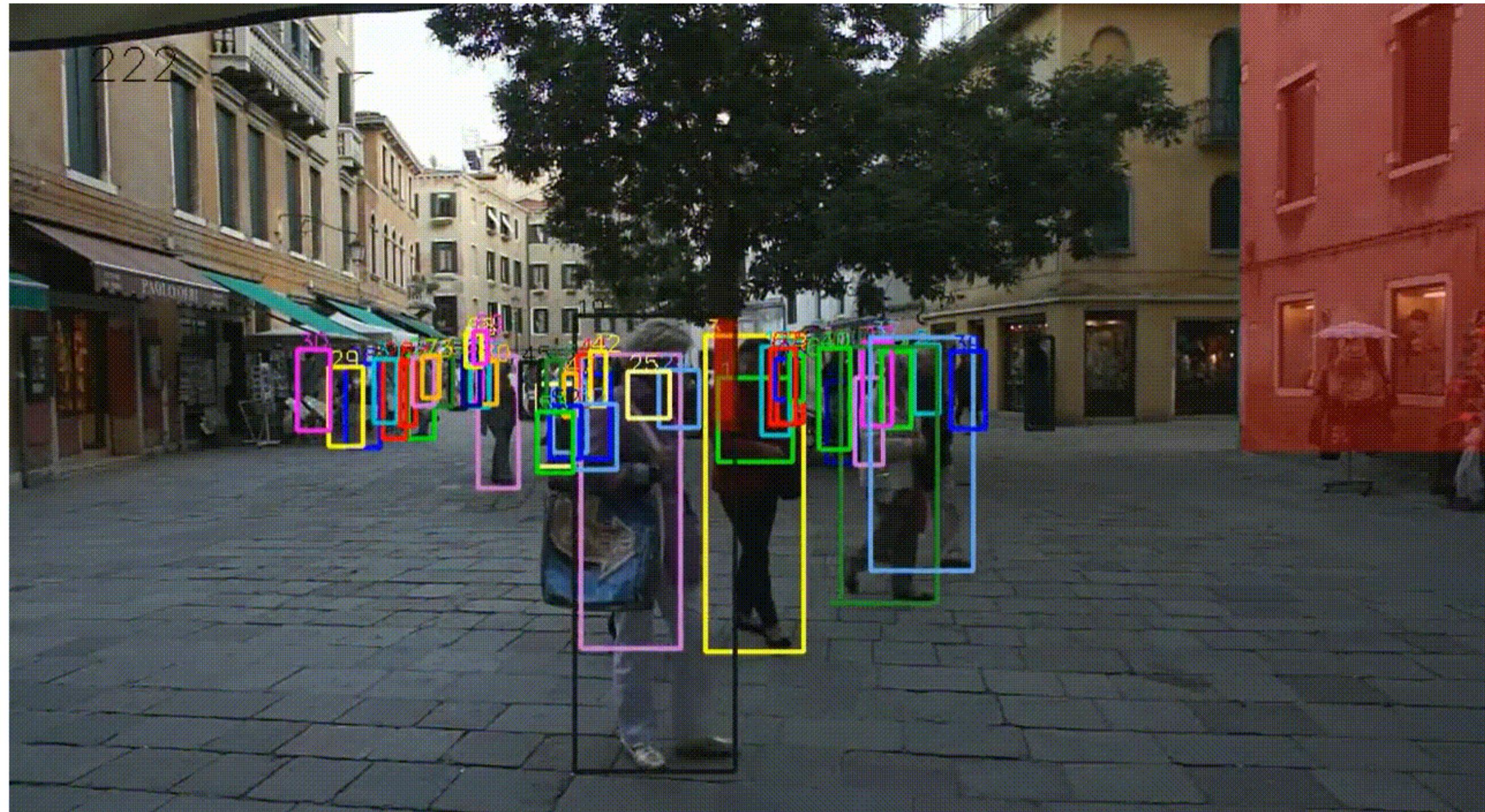
MOT task definition



4 main sub-tasks in MOT

- Extracting source observations (detections) at each time frame
- Modeling the dynamics of the sources' movements

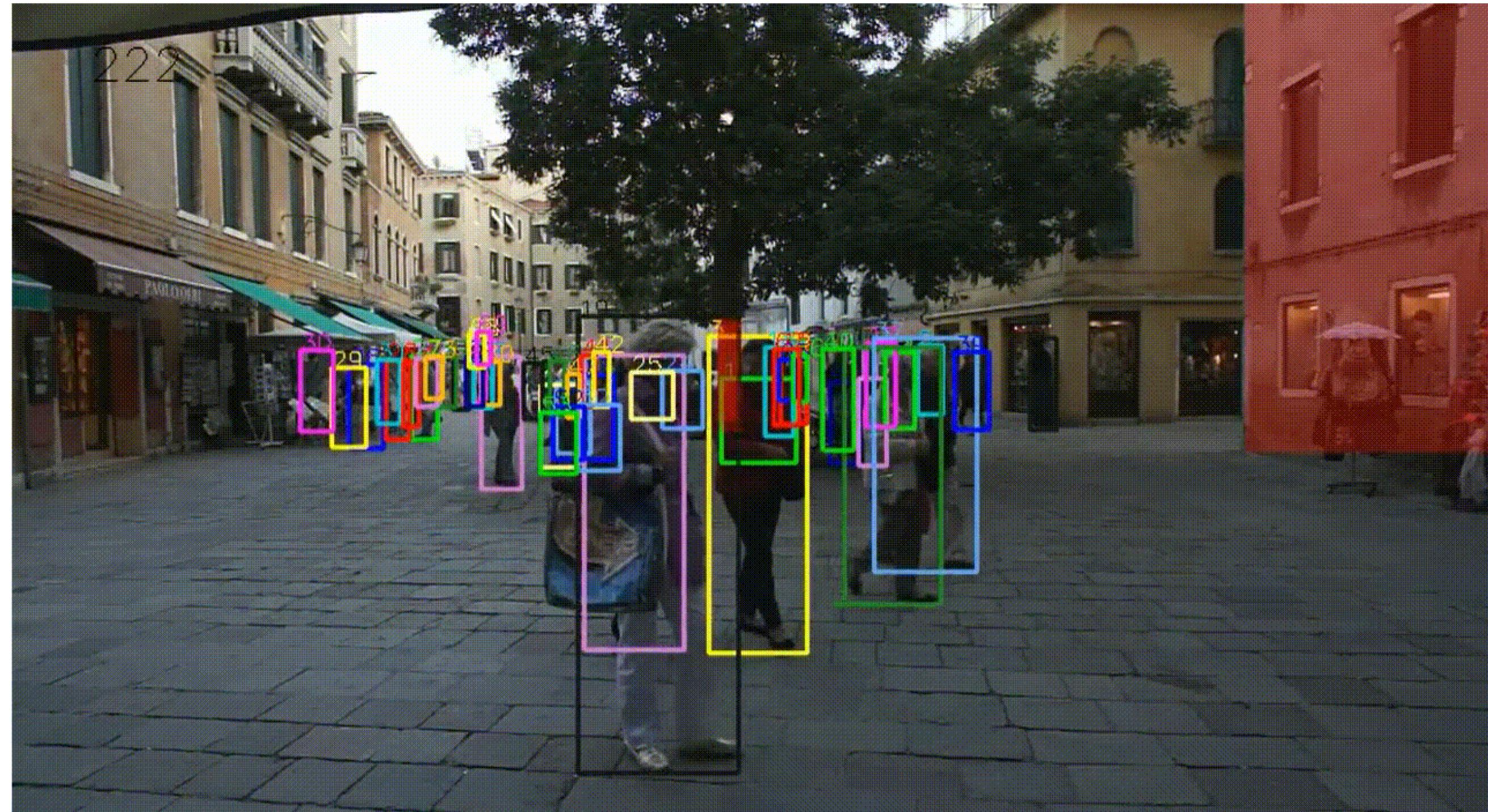
MOT task definition



4 main sub-tasks in MOT

- Extracting source observations (detections) at each time frame
- Modeling the dynamics of the sources' movements
- Associating observations to sources consistently over time

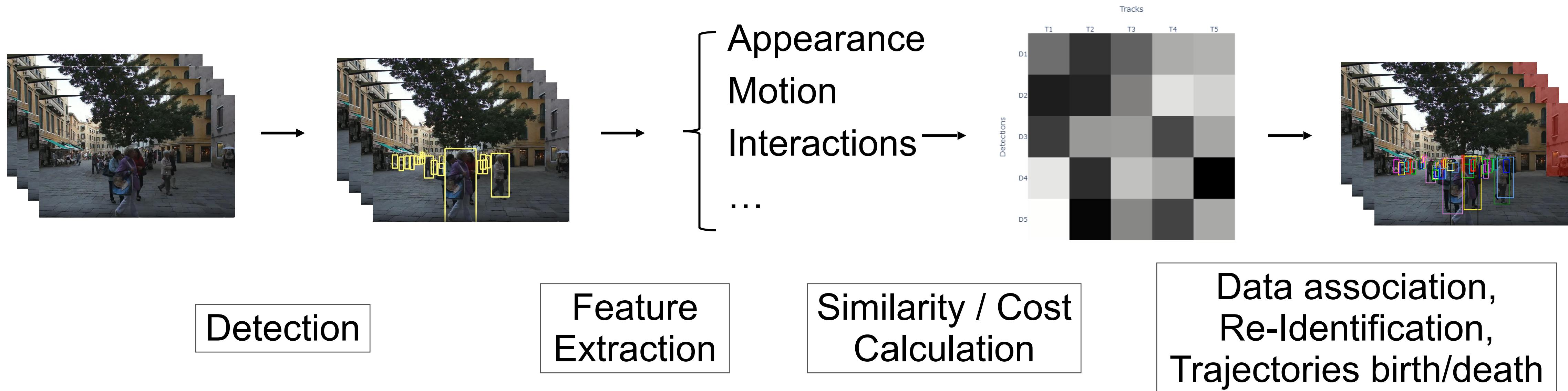
MOT task definition



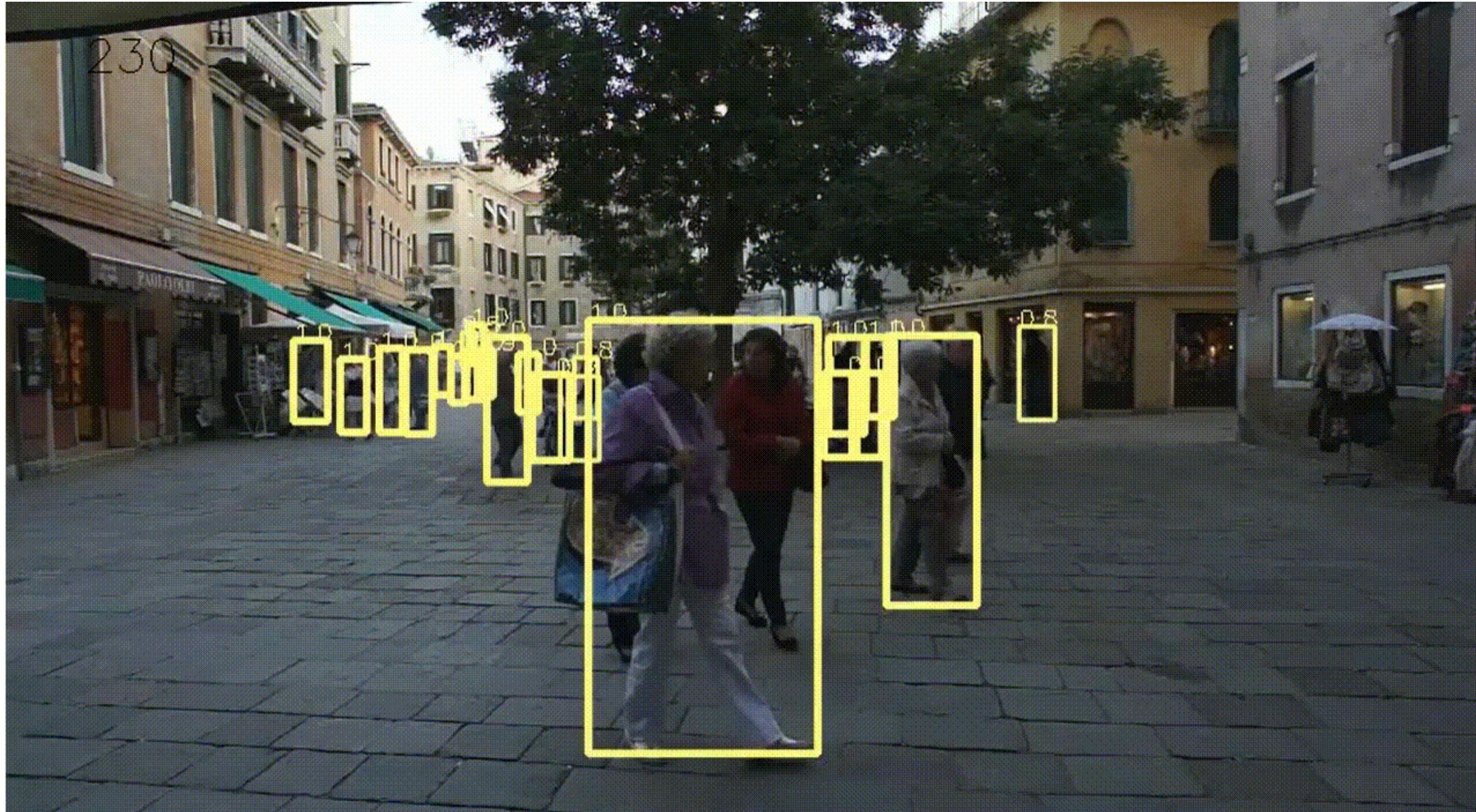
4 main sub-tasks in MOT

- Extracting source observations (detections) at each time frame
- Modeling the dynamics of the sources' movements
- Associating observations to sources consistently over time
- Accounting for birth and death process of source trajectories

Tracking-by-Detection paradigm



Challenges



Detections by a public detector SDP (Yang et al., 2016)

Appearance related issues

- Camera motion
- Bad illumination
- Objects occlusion
- Similar appearances
- Noisy detections



ID Switches
False Negatives

Modelling sources' motion dynamics

Motion models

- Constant velocity assumptions / Kalman Filter (Bewley et al., 2016; Woke et al., 2017; Bergmann et al., 2019; Ban et al., 2021)
- RNN / Neural Network based models (Milan et al., 2017; Sadeghian et al., 2017; Babaee et al., 2018)
- Probabilistic motion models (Fang et al., 2018; Saleh et al., 2021)

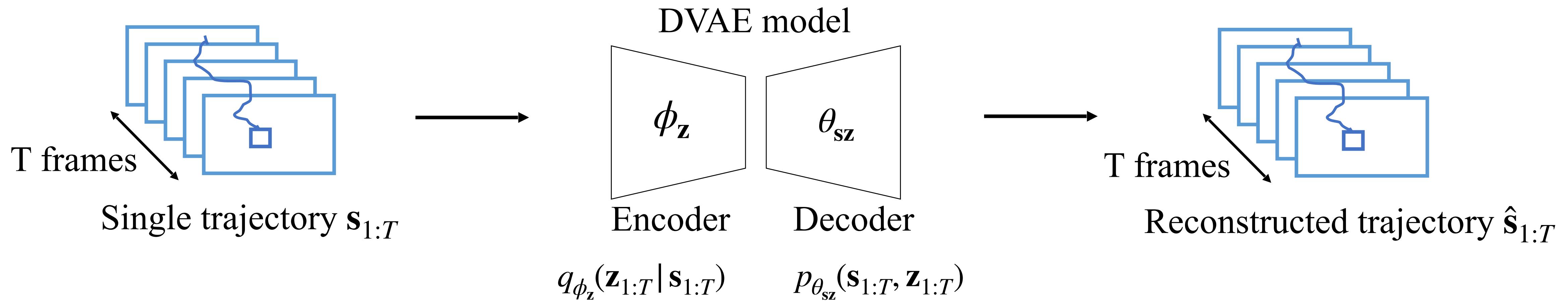
Challenges

low video sampling rate, moving camera, high object velocity, complex non-linear motion patterns in long-term tracks

NEEDS FOR MORE ROBUST MOTION MODELS

Use DVAEs for source motion dynamics modeling

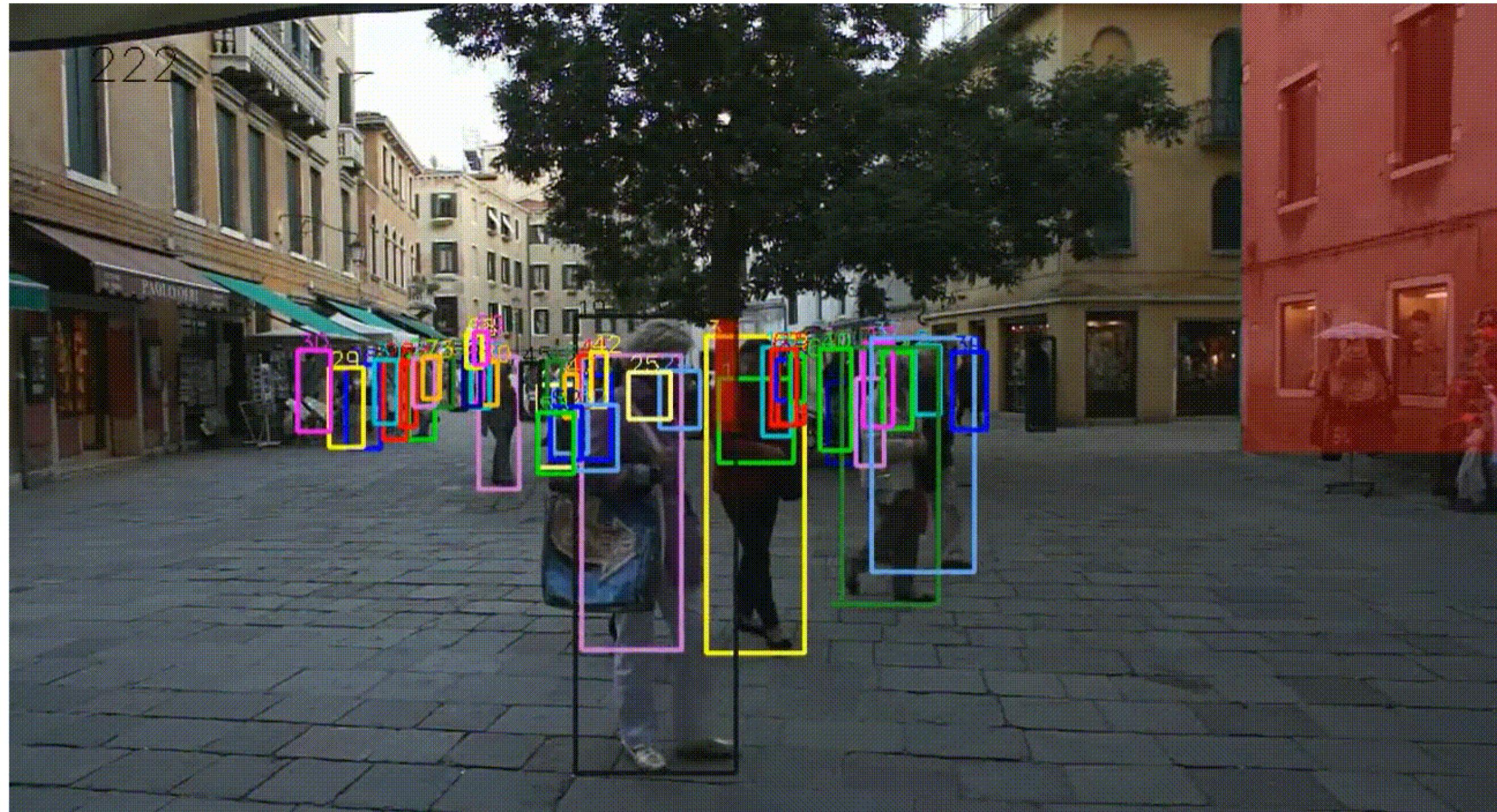
Non-linear probabilistic sequential latent variable generative models



Training by maximizing the Evidence Lower BOund (ELBO)

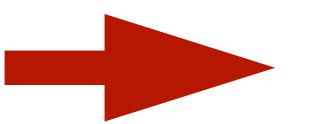
$$\mathcal{L}(\theta, \phi; \mathbf{s}_{1:T}) = \mathbb{E}_{q_{\phi_z}(\mathbf{z}_{1:T} | \mathbf{s}_{1:T})} [\log p_{\theta_{sz}}(\mathbf{s}_{1:T}, \mathbf{z}_{1:T}) - \log q_{\phi_z}(\mathbf{z}_{1:T} | \mathbf{s}_{1:T})]$$

Focus on two sub-tasks



4 main sub-tasks in MOT

- Extracting source observations (detections) at each time frame
- Modeling the dynamics of the sources' movements
- Associating observations to sources consistently over time
- Accounting for birth and death process of source trajectories



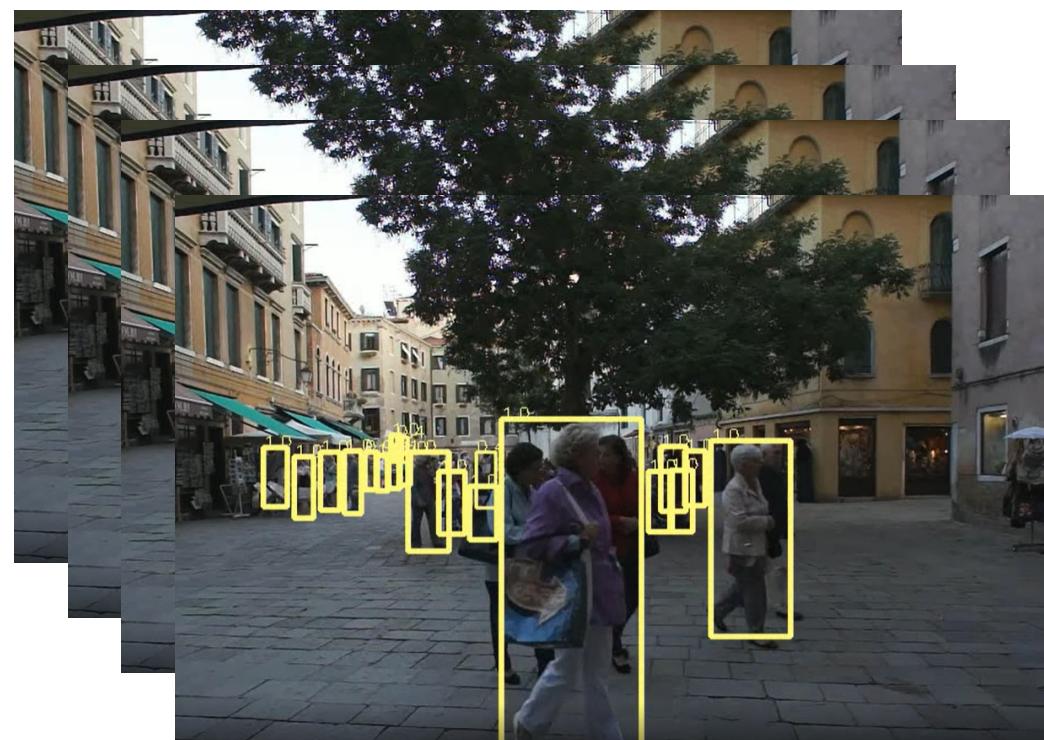
Tracking-by-detection, known number of sources

Define MOT from a probabilistic perspective

Definition of random variables

- $\mathbf{o} = \{\mathbf{o}_{1:T,1:K_t}\} \in \mathbb{R}^{T \times K_t \times 4}$: positions of detection bounding boxes

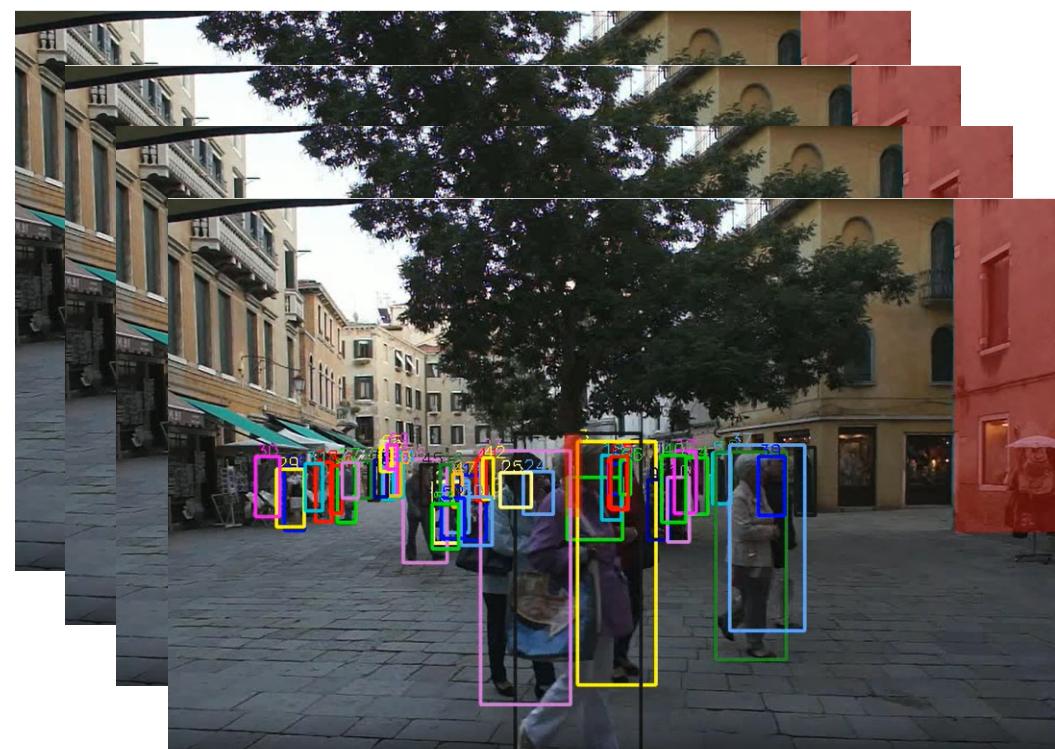
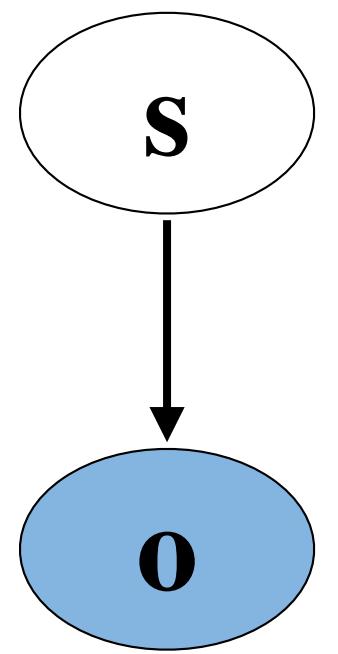
o



Define MOT from a probabilistic perspective

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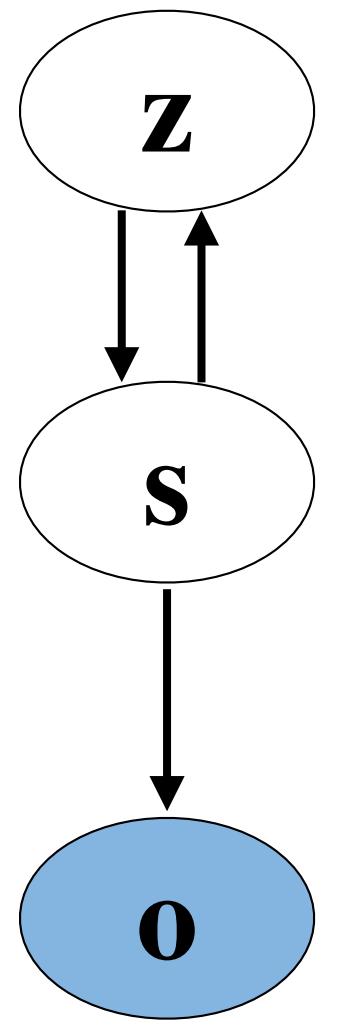
- $\mathbf{o} = \{\mathbf{o}_{1:T,1:K_t}\} \in \mathbb{R}^{T \times K_t \times 4}$: positions of detection bounding boxes
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Define MOT from a probabilistic perspective

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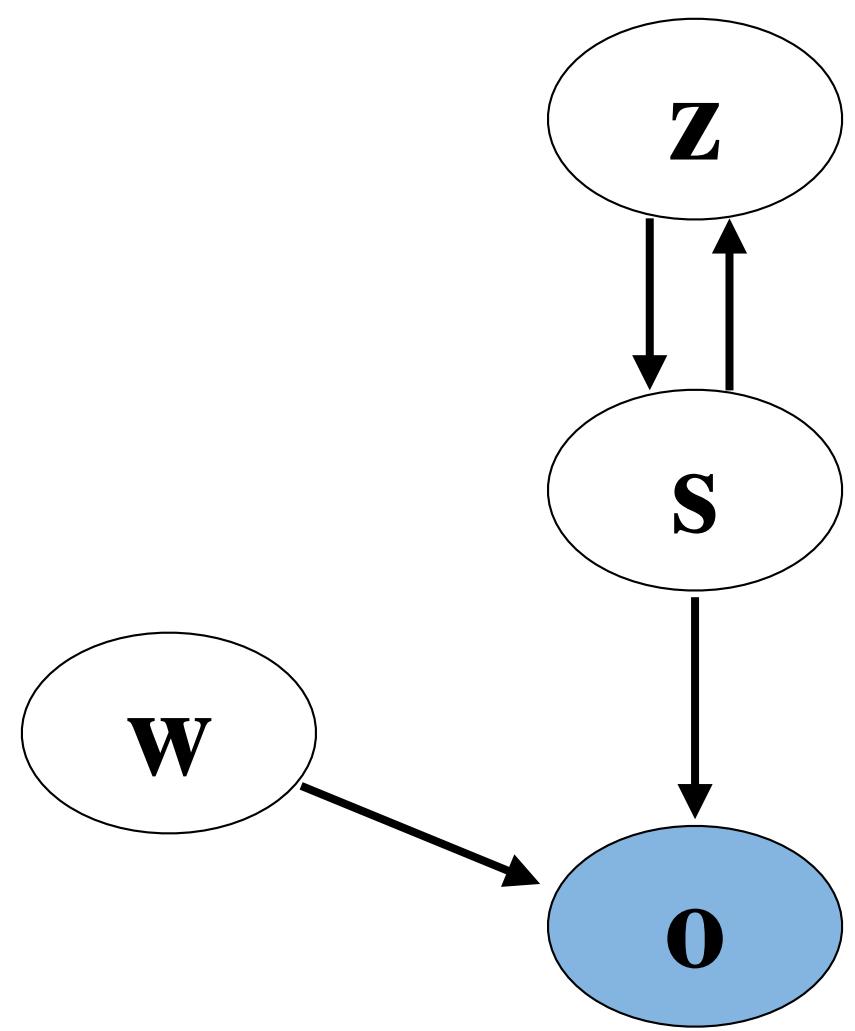
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- $\mathbf{s} = \{\mathbf{s}_{1:T,1:N}\} \in \mathbb{R}^{T \times N \times 4}$: true positions of sources
- $\mathbf{z} = \{\mathbf{z}_{1:T,1:N}\} \in \mathbb{R}^{T \times N \times L}$: latent sequences of DVAE models



Define MOT from a probabilistic perspective

Definition of random variables

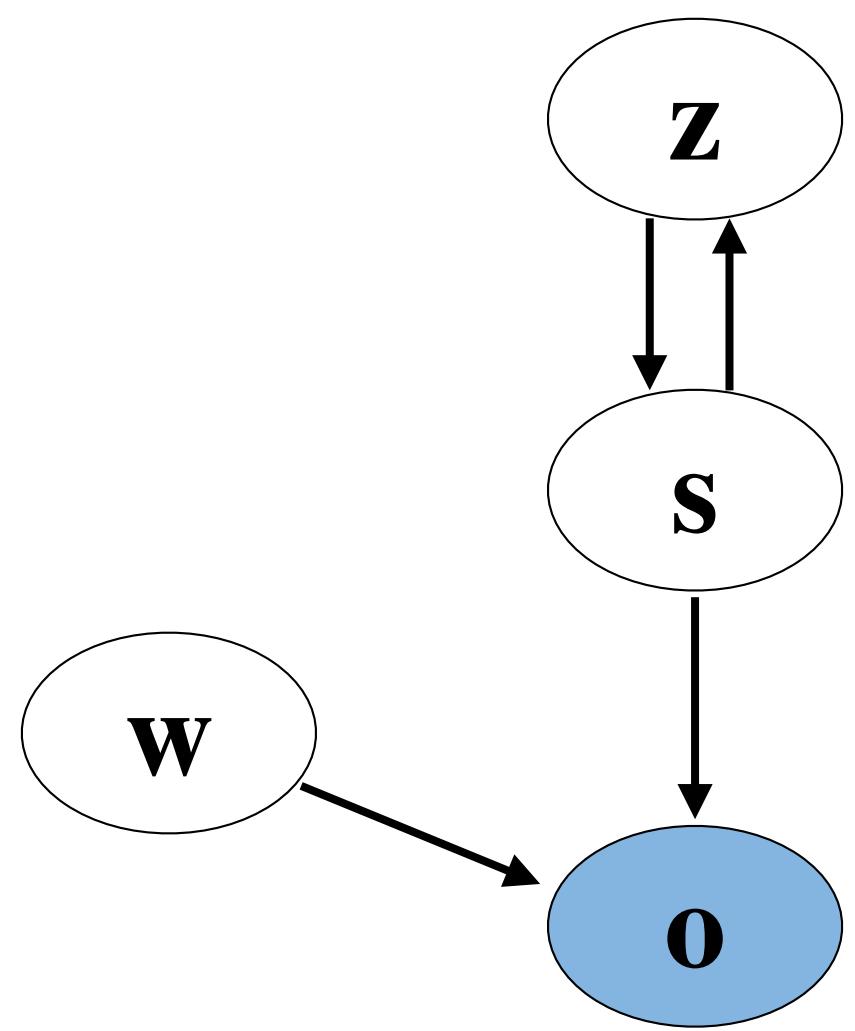
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- $\mathbf{z} = \{\mathbf{z}_{1:T,1:N}\} \in \mathbb{R}^{T \times N \times L}$: latent sequences of DVAE models
- $\mathbf{w} = \{w_{1:T,1:K_t}\} \in \{1, \dots, N\}^{T \times K_t}$: discrete assignment variables, $w_{tk} = n$
means the observation \mathbf{o}_{tk} is assigned to source n



Define MOT from a probabilistic perspective

Definition of random variables

- $\mathbf{o} = \{\mathbf{o}_{1:T,1:K_t}\} \in \mathbb{R}^{T \times K_t \times 4}$: positions of detection bounding boxes
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means the observation \mathbf{o}_{tk} is assigned to source n

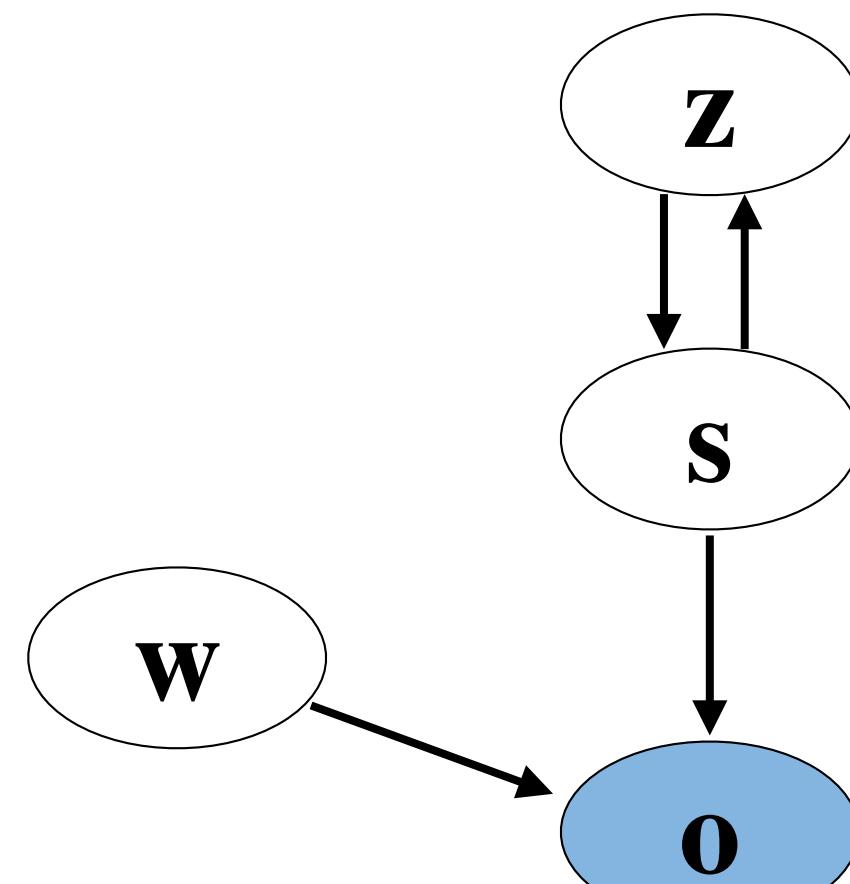


Observed variable: \mathbf{o} Latent variables: $\mathbf{s}, \mathbf{z}, \mathbf{w}$

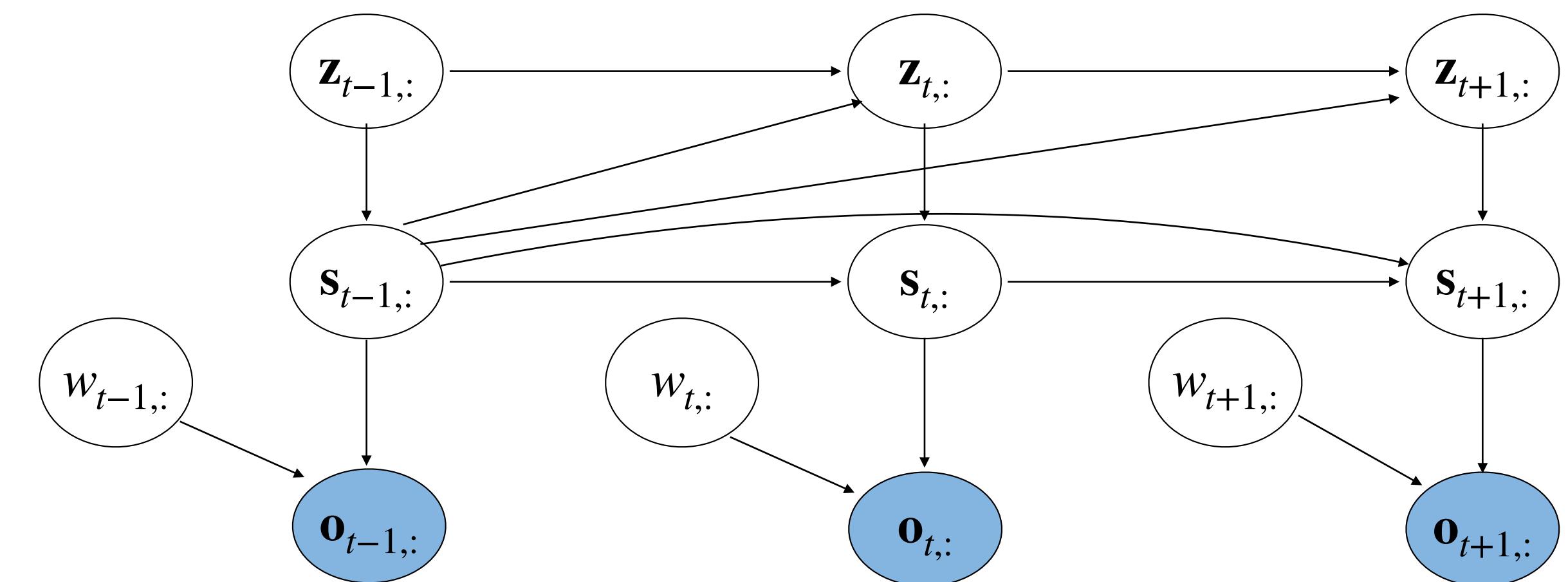
MOT objective: estimate the posterior distribution $p(\mathbf{s}, \mathbf{z}, \mathbf{w} | \mathbf{o})$

Resolve MOT through Variational Inference (VI)

Associated graphical model



Folded graphical model

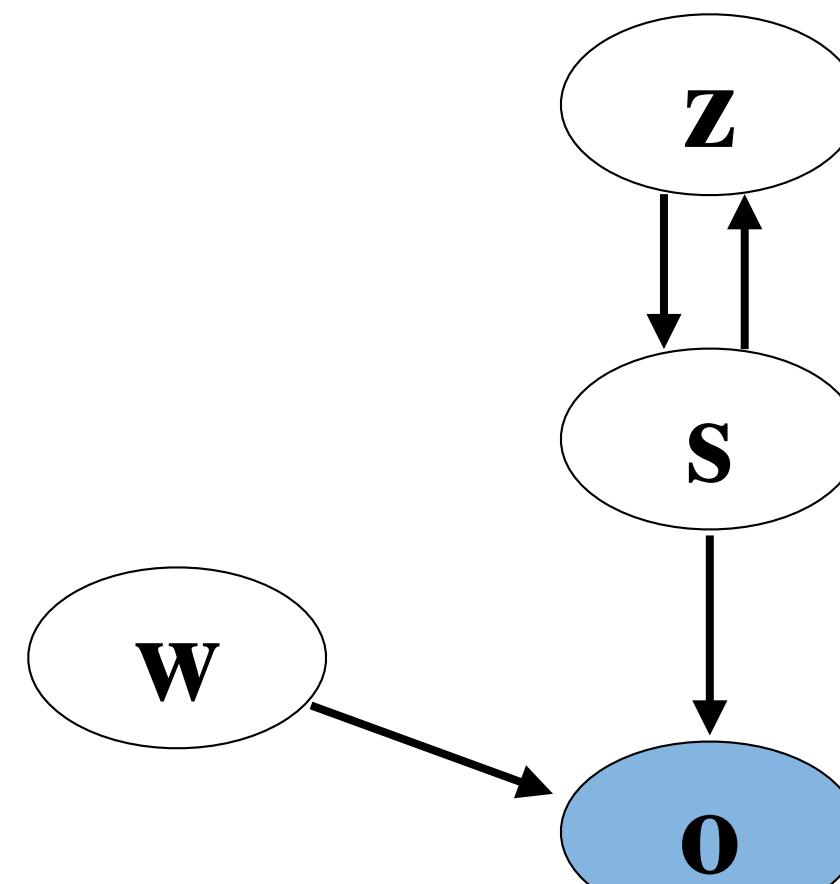


Extended graphical model over time frames

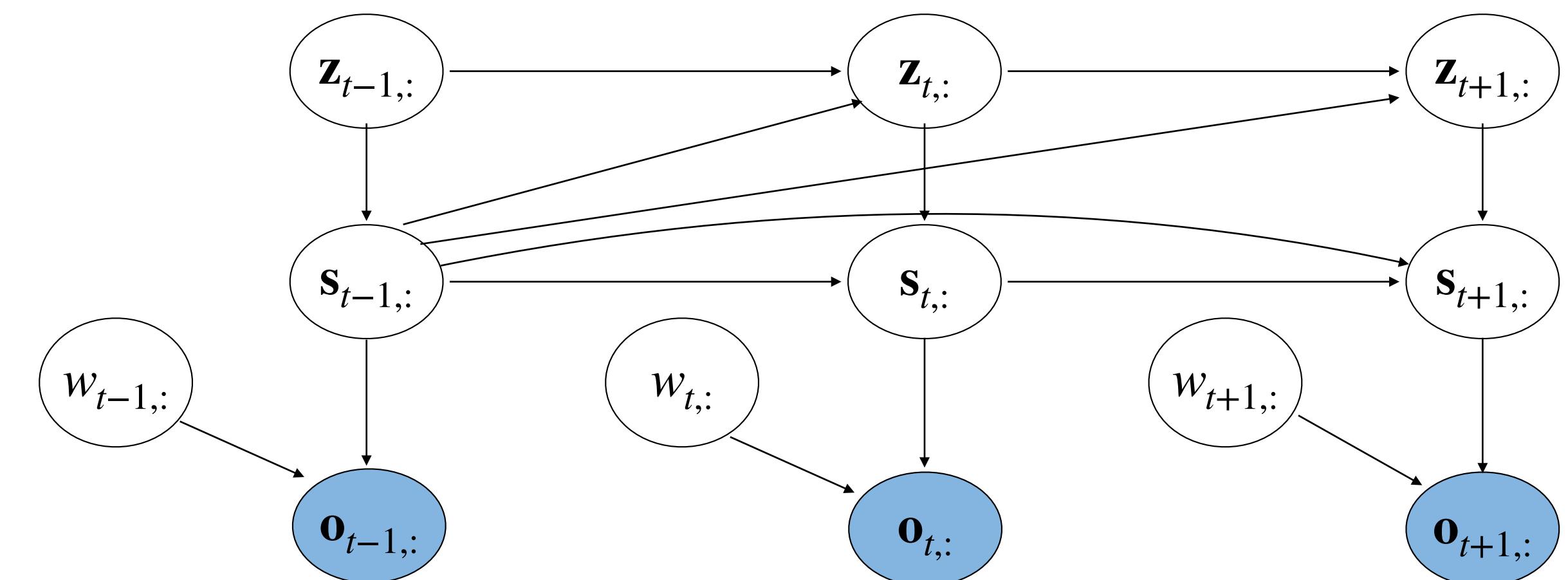
Generative model: $p_{\theta}(\mathbf{o}, \mathbf{w}, \mathbf{s}, \mathbf{z}) = p_{\theta_o}(\mathbf{o} | \mathbf{w}, \mathbf{s}) p_{\theta_w}(\mathbf{w}) p_{\theta_{sz}}(\mathbf{s}, \mathbf{z})$

Resolve MOT through Variational Inference (VI)

Associated graphical model



Folded graphical model



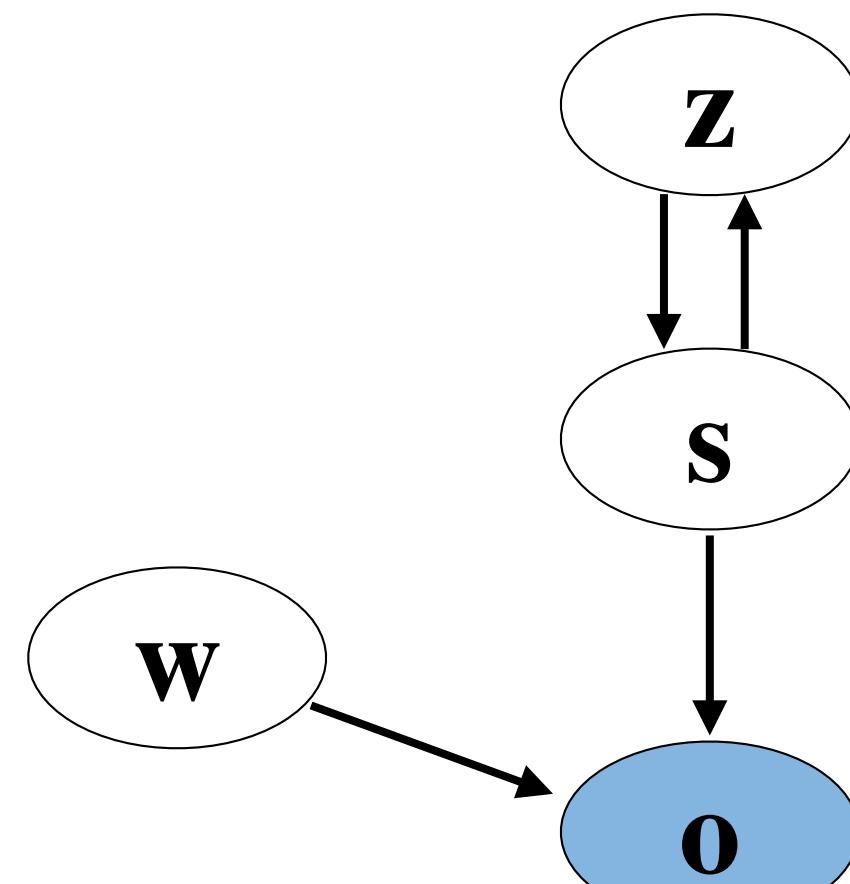
Extended graphical model over time frames

Generative model: $p_\theta(\mathbf{o}, \mathbf{w}, \mathbf{s}, \mathbf{z}) = p_{\theta_o}(\mathbf{o} \mid \mathbf{w}, \mathbf{s}) p_{\theta_w}(\mathbf{w}) p_{\theta_{sz}}(\mathbf{s}, \mathbf{z})$

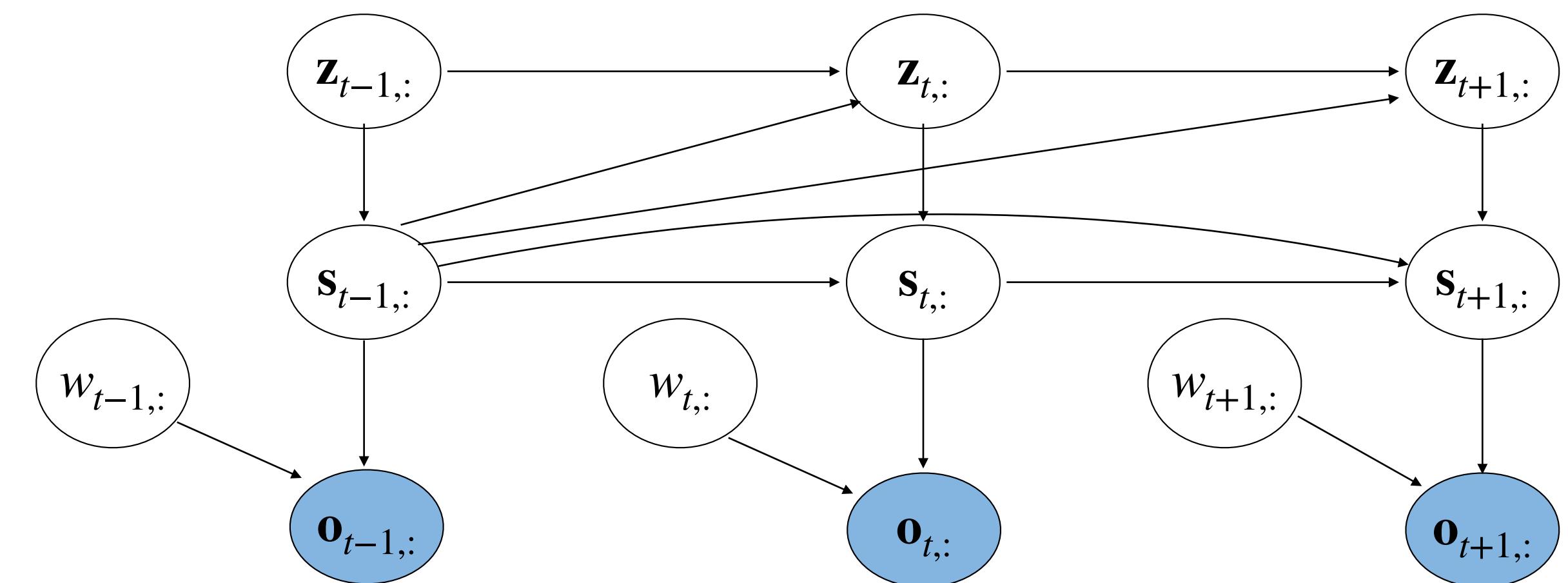
Intractable true posterior distribution $p_{\theta_{szw}}(\mathbf{s}, \mathbf{z}, \mathbf{w} \mid \mathbf{o})$

Resolve MOT through Variational Inference (VI)

Associated graphical model



Folded graphical model



Extended graphical model over time frames

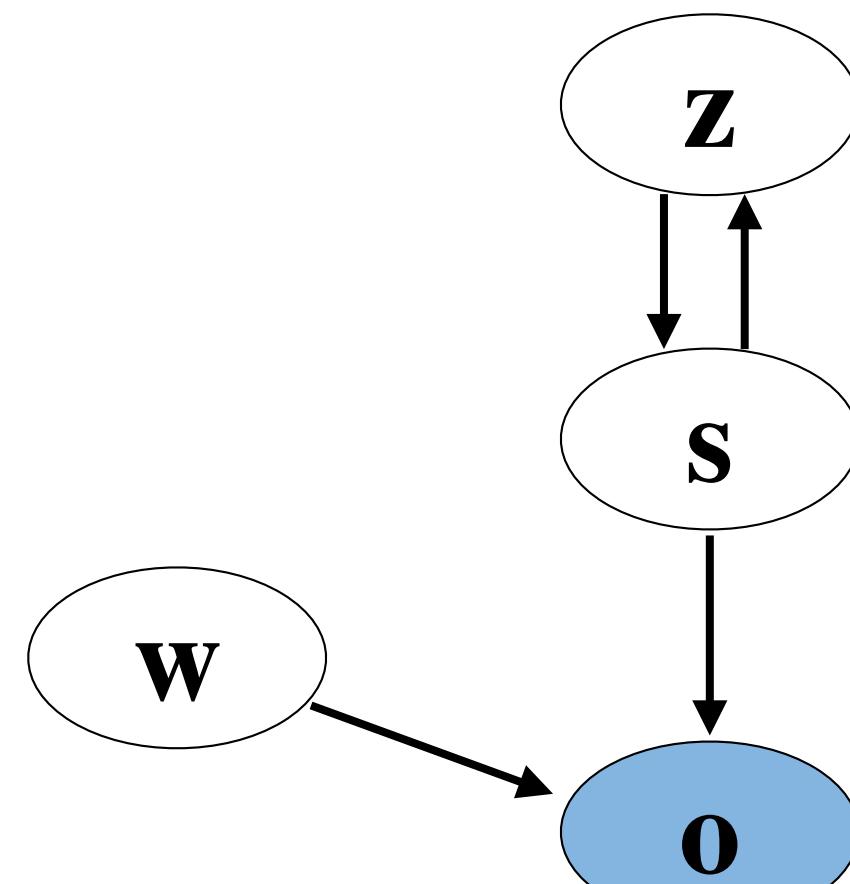
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Intractable true posterior distribution $p_{\theta_{szw}}(\mathbf{s}, \mathbf{z}, \mathbf{w} | \mathbf{o})$

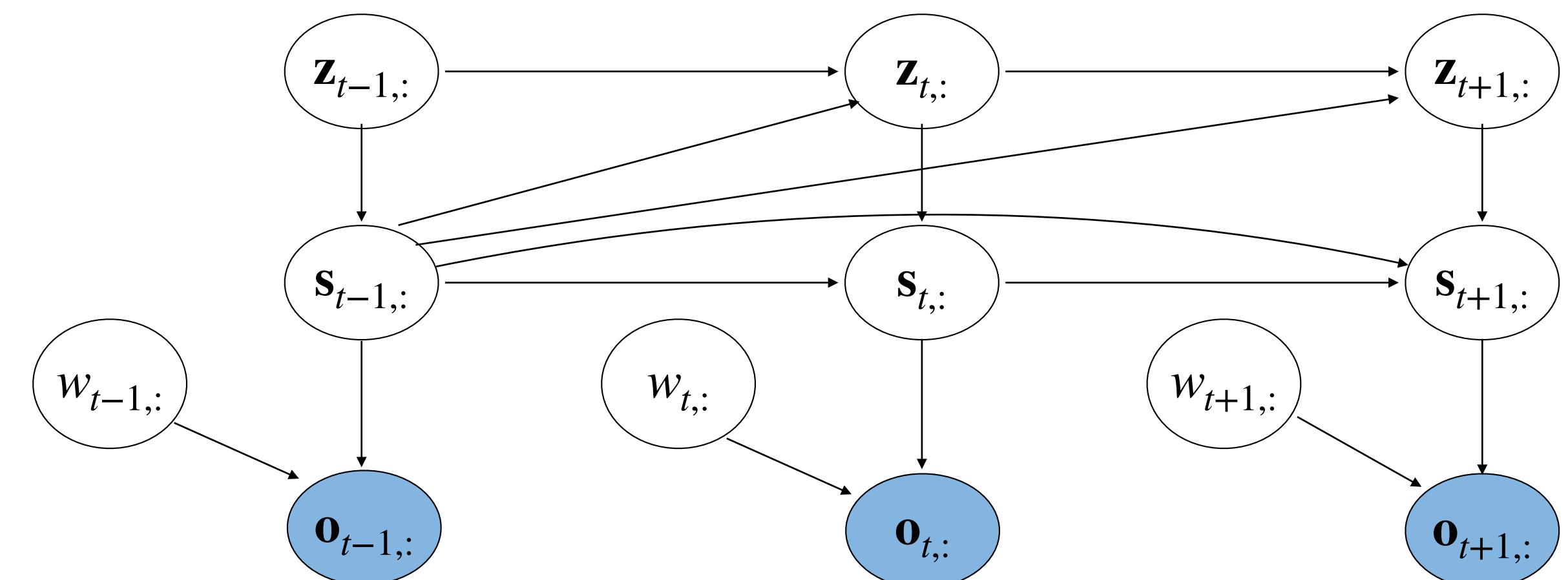
Inference model: mean-field like approximation $p_{\theta_{szw}}(\mathbf{s}, \mathbf{z}, \mathbf{w} | \mathbf{o}) \approx q_{\phi_w}(\mathbf{w} | \mathbf{o}) q_{\phi_z}(\mathbf{z} | \mathbf{s}) q_{\phi_s}(\mathbf{s} | \mathbf{o})$

Resolve MOT through Variational Inference (VI)

Associated graphical model



Folded graphical model



Extended graphical model over time frames

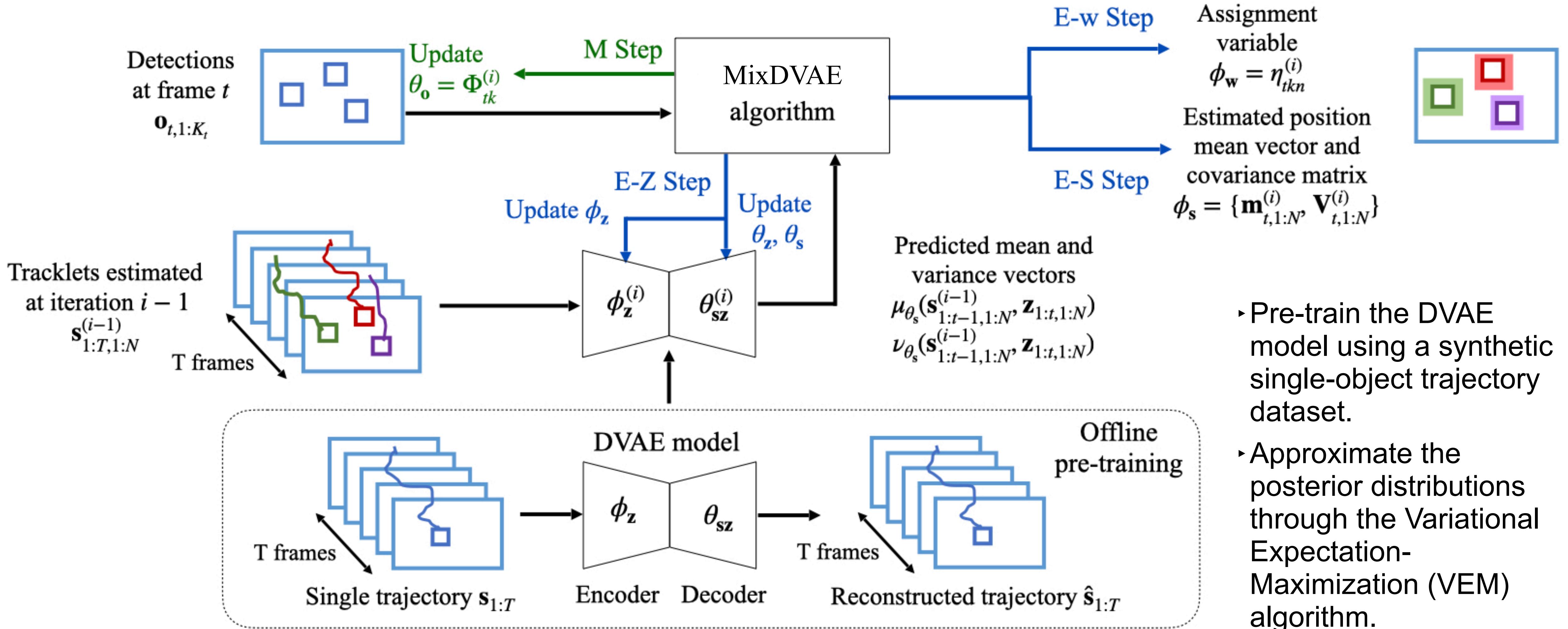
Generative model: $p_\theta(\mathbf{o}, \mathbf{w}, \mathbf{s}, \mathbf{z}) = p_{\theta_o}(\mathbf{o} | \mathbf{w}, \mathbf{s}) p_{\theta_w}(\mathbf{w}) p_{\theta_{sz}}(\mathbf{s}, \mathbf{z})$

Intractable true posterior distribution $p_{\theta_{szw}}(\mathbf{s}, \mathbf{z}, \mathbf{w} | \mathbf{o})$

Inference model: mean-field like approximation $p_{\theta_{szw}}(\mathbf{s}, \mathbf{z}, \mathbf{w} | \mathbf{o}) \approx q_{\phi_w}(\mathbf{w} | \mathbf{o}) q_{\phi_z}(\mathbf{z} | \mathbf{s}) q_{\phi_s}(\mathbf{s} | \mathbf{o})$

Optimization by maximizing the ELBO $\mathcal{L}(\theta, \phi; \mathbf{o}) = \mathbb{E}_{q_\phi(\mathbf{s}, \mathbf{z}, \mathbf{w} | \mathbf{o})} [\log p_\theta(\mathbf{o}, \mathbf{s}, \mathbf{z}, \mathbf{w}) - \log q_\phi(\mathbf{s}, \mathbf{z}, \mathbf{w} | \mathbf{o})]$

Resolve MOT through Variational Inference (VI)



- Pre-train the DVAE model using a synthetic single-object trajectory dataset.
- Approximate the posterior distributions through the Variational Expectation-Maximization (VEM) algorithm.

Experimental settings

Datasets

- DVAE pre-training

A synthetic single-source motion trajectories dataset

- Evaluation

MOT17-3T dataset created from the MOT17 training set:

- Subsequences of length T ($T = 60, 120, 300$ frames are tested)
- No birth / death process
- 3 tracking sources per test data sample

Baselines

ArTIST (Saleh et al., 2021), VKF (Ban et al., 2020), Deep AR

Comparison with the SoTA models

Table 2: MOT results for short ($T = 60$), medium ($T = 120$), and long ($T = 300$) sequences.

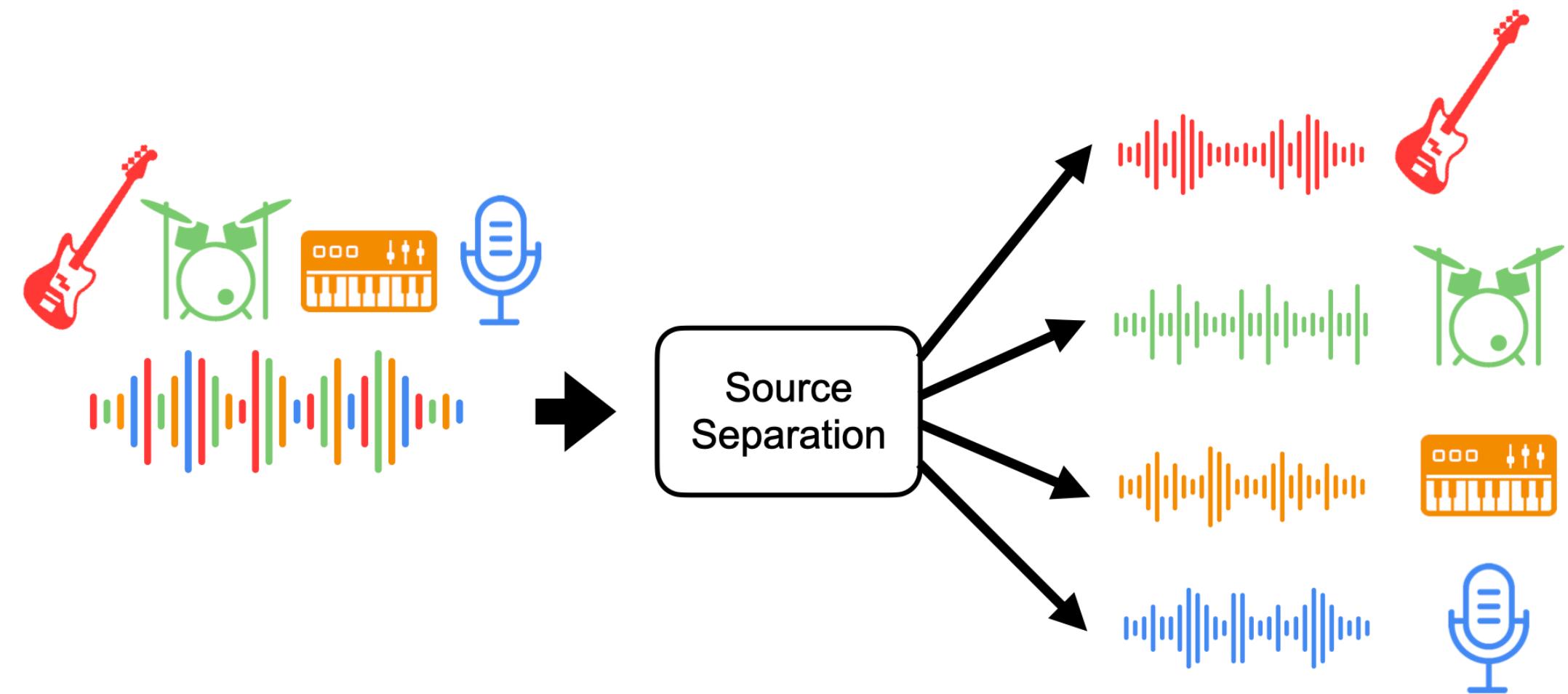
Dataset	Method	MOTA↑	MOTP↑	IDF1↑	#IDS↓	%IDS↓	MT↑	ML↓	#FP↓	%FP↓	#FN↓	%FN↓
Short	ArTIST	63.7	84.1	48.7	86371	28.0	4684	0	9962	3.2	15525	5.0
	VKF	56.0	82.7	77.3	5660	1.8	3742	761	64945	21.1	64945	21.1
	Deep AR	67.4	76.1	83.1	5248	1.7	3670	129	49595	16.0	49595	16.0
	MixDVAE	79.1	81.3	88.4	4966	1.6	4370	50	29808	9.7	29808	9.7
Medium	ArTIST	61.0	84.2	43.9	102978	24.6	2943	0	25388	6.1	34812	8.3
	VKF	57.5	83.3	77.6	7657	1.8	2563	487	85053	20.3	85053	20.3
	Deep AR	65.3	76.0	81.8	5387	1.3	2435	149	71775	17.0	71775	17.0
	MixDVAE	78.6	82.2	88.0	6107	1.5	2907	120	41747	9.9	41747	9.9
Long	ArTIST	53.5	84.5	40.7	205263	20.1	2513	4	135401	13.2	135401	13.2
	VKF	74.4	86.2	84.4	30069	2.9	2756	100	116160	11.4	116160	11.4
	Deep AR	75.5	76.6	87.1	26506	2.6	2555	18	123262	12.1	123262	12.1
	MixDVAE	83.2	82.4	90.0	23081	2.3	2890	12	74550	7.3	74550	7.3

Tracking example visualization



Weakly supervised single-channel audio source separation with DVAEs VI

Audio source separation

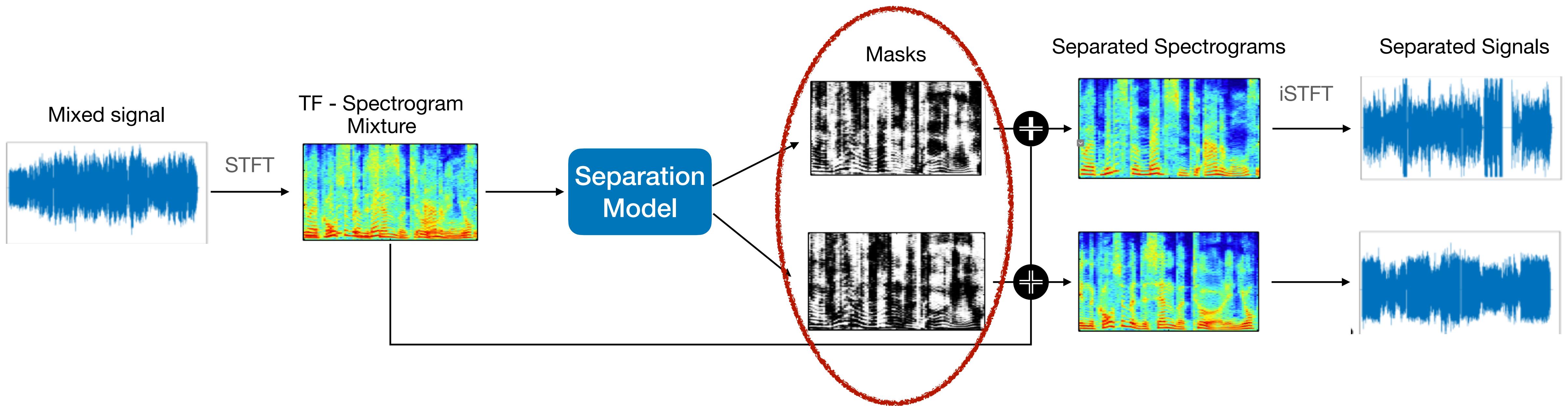


“Cocktail Party Effect” – Bregman 1990

Applications

- real-time speaker separation
- speech enhancement within hearing aids
- voice cancellation for karaoke
- ...

SC-ASS: Time-Frequency Masking with probabilistic models

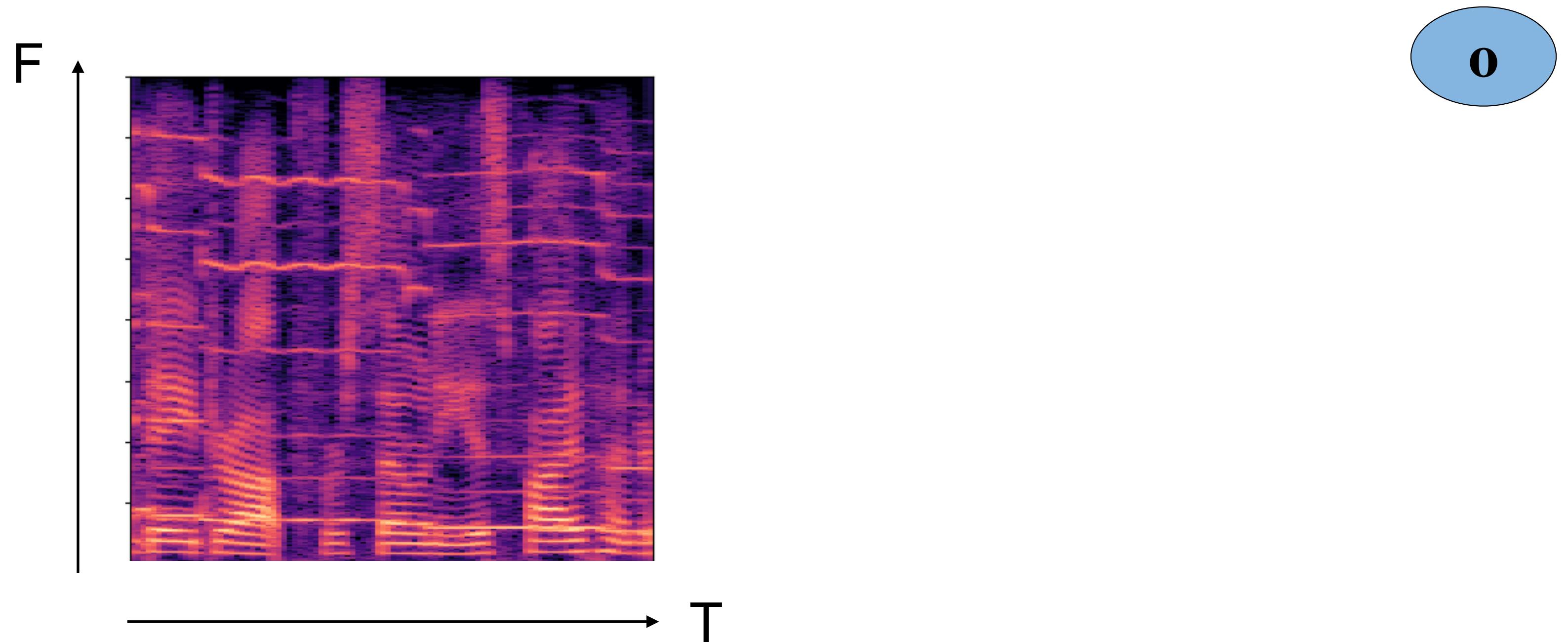


Key question: how to obtain the masks?

Define SC-ASS from a probabilistic perspective

Definition of random variables

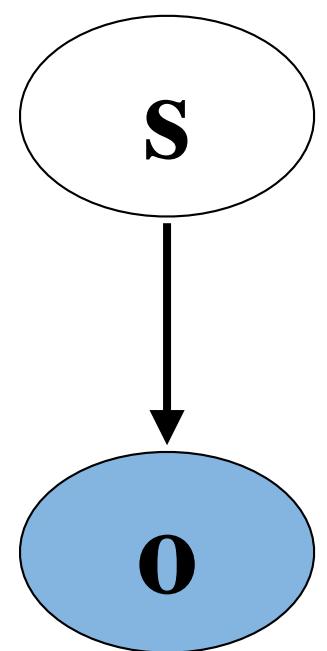
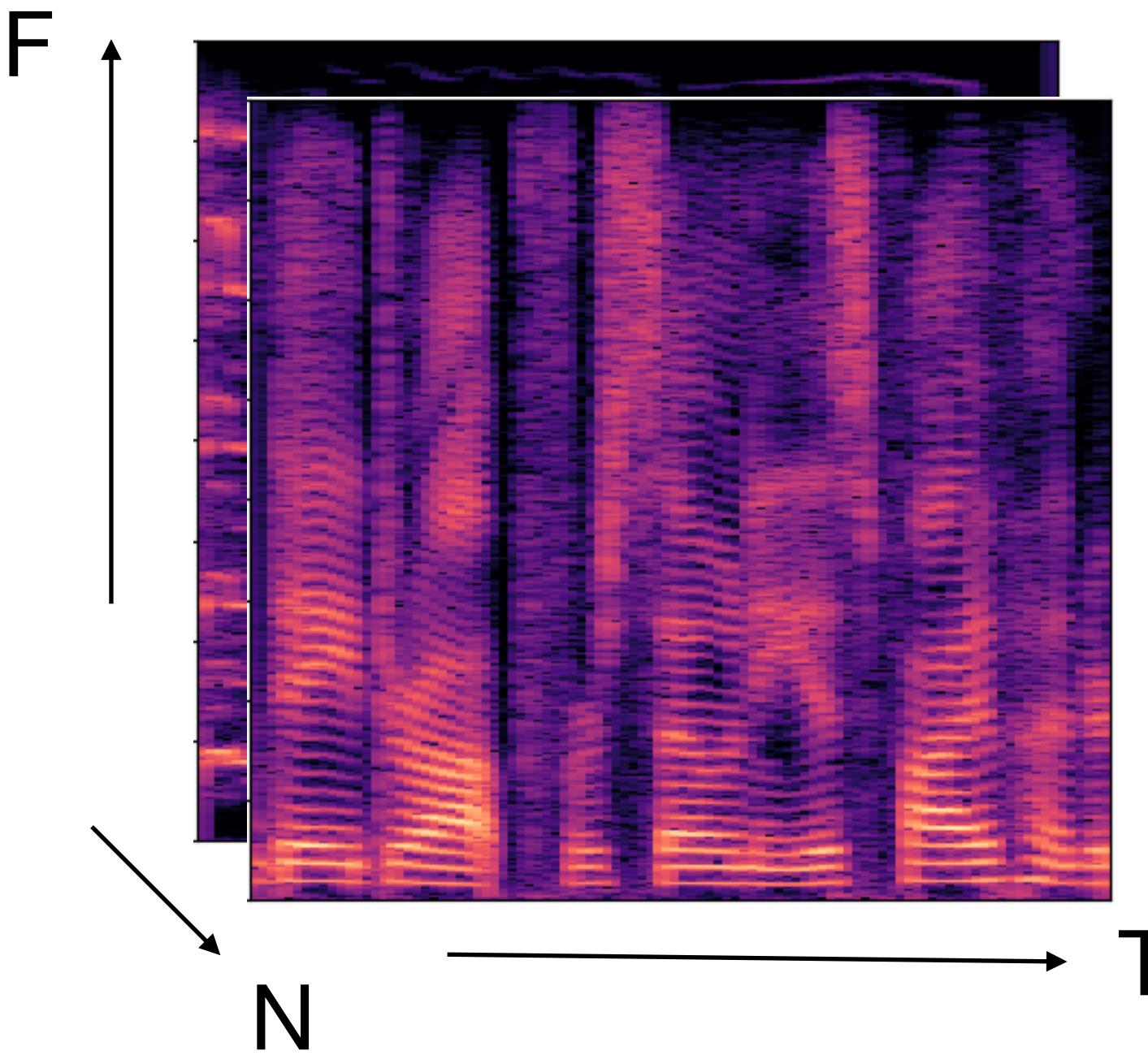
- $\mathbf{o} = \{o_{1:T,1:F}\} \in \mathbb{C}^{T \times F}$: STFT spectrogram of the observed mixture signal



Define SC-ASS from a probabilistic perspective

Definition of random variables

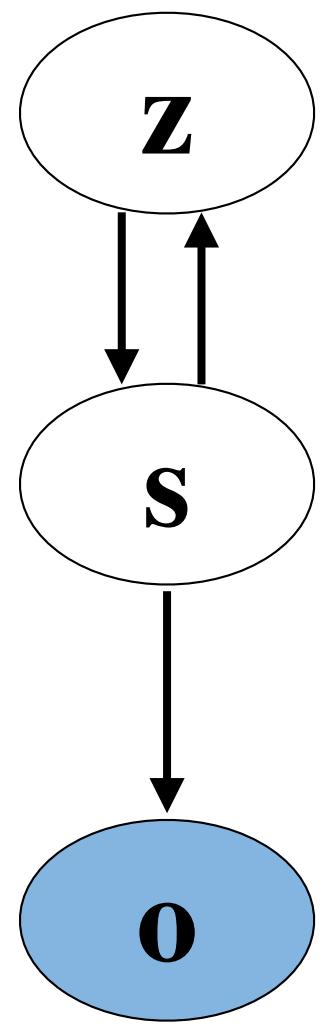
- $\mathbf{o} = \{o_{1:T,1:F}\} \in \mathbb{C}^{T \times F}$: STFT spectrogram of the observed mixture signal
- $\mathbf{s} = \{s_{1:N,1:T,1:F}\} \in \mathbb{C}^{N \times T \times F}$: STFT spectrogram of N sources



Define SC-ASS from a probabilistic perspective

Definition of random variables

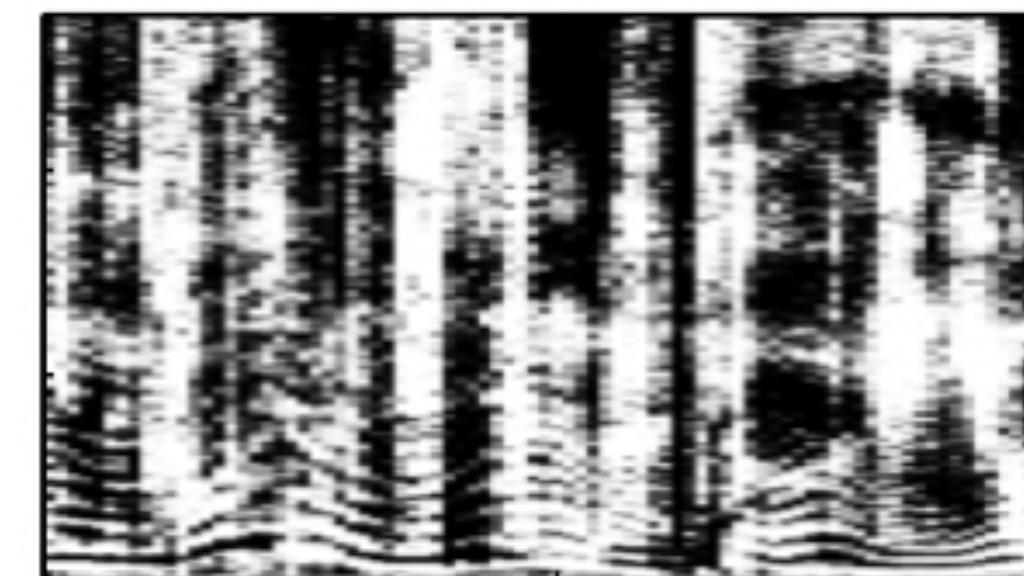
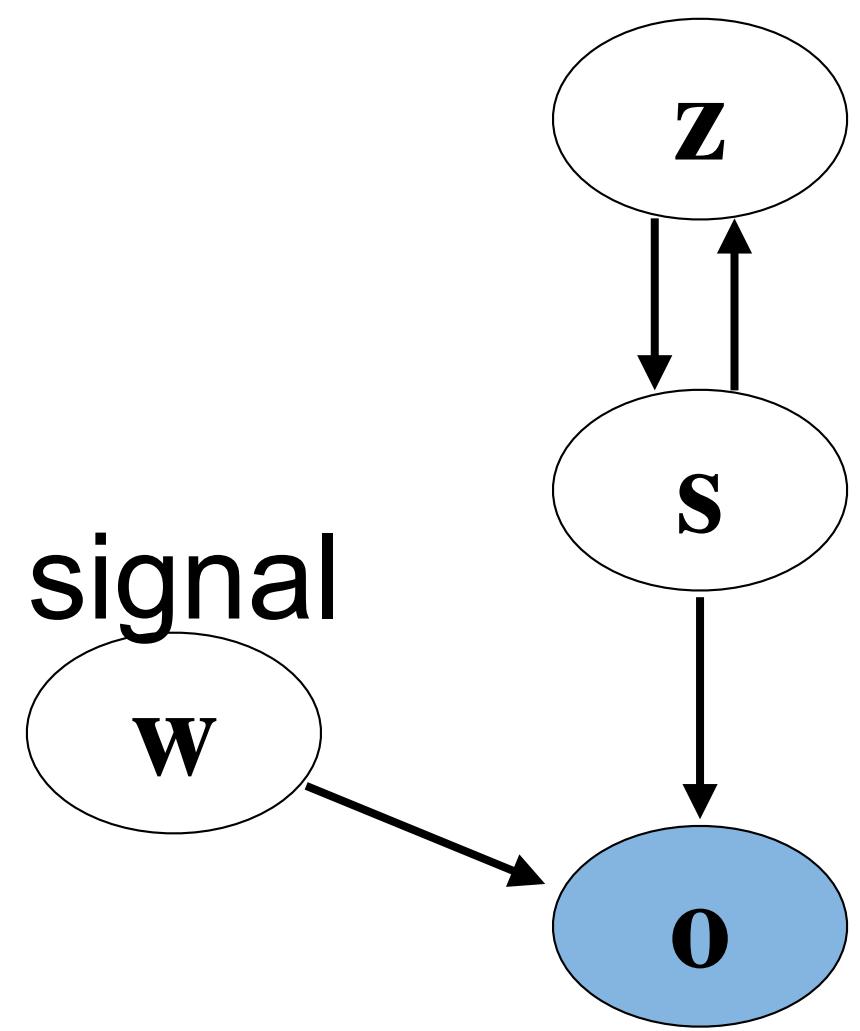
- $\mathbf{o} = \{o_{1:T,1:F}\} \in \mathbb{C}^{T \times F}$: STFT spectrogram of the observed mixture signal
- $\mathbf{s} = \{s_{1:N,1:T,1:F}\} \in \mathbb{C}^{N \times T \times F}$: STFT spectrogram of N sources
- $\mathbf{z} = \{\mathbf{z}_{1:N,1:T}\} \in \mathbb{R}^{N \times T \times L}$: latent sequences of DVAE models



Define SC-ASS from a probabilistic perspective

Definition of random variables

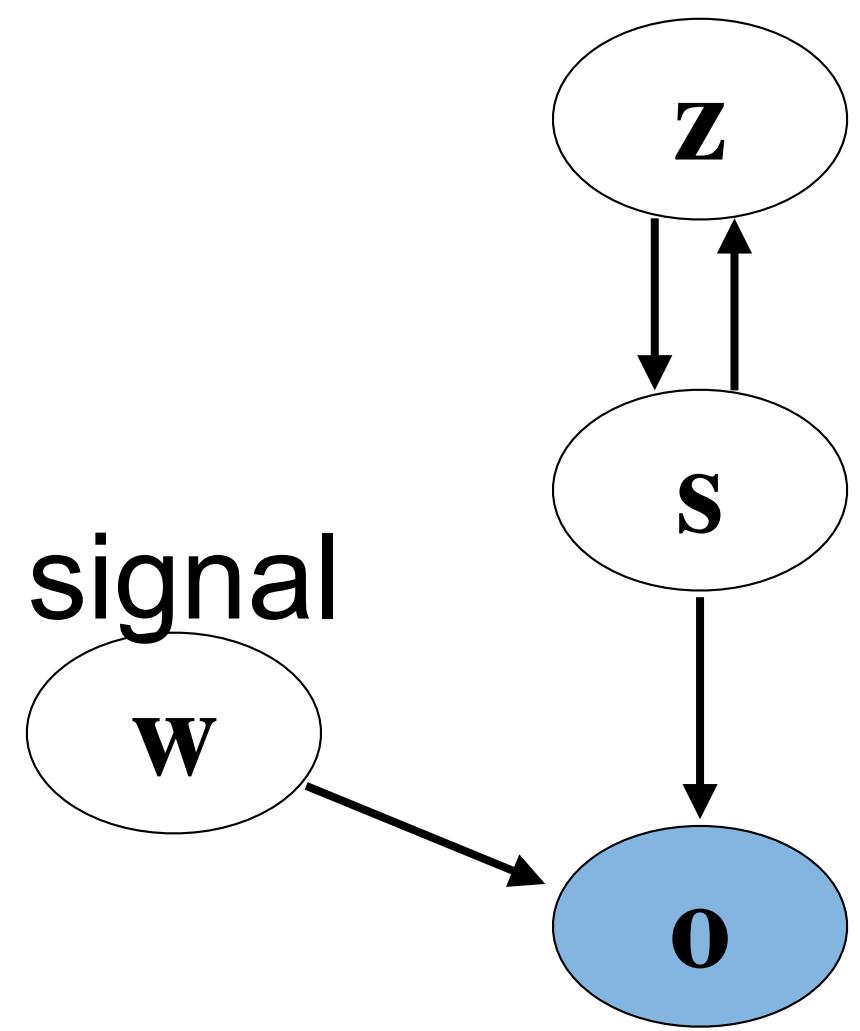
- $\mathbf{o} = \{o_{1:T,1:F}\} \in \mathbb{C}^{T \times F}$: STFT spectrogram of the observed mixture signal
- $\mathbf{s} = \{s_{1:N,1:T,1:F}\} \in \mathbb{C}^{N \times T \times F}$: STFT spectrogram of N sources
- $\mathbf{z} = \{\mathbf{z}_{1:N,1:T}\} \in \mathbb{R}^{N \times T \times L}$: latent sequences of DVAE models
- $\mathbf{w} = \{w_{1:T,1:F}\} \in \{1, \dots, N\}^{T \times F}$: discrete assignment variables, $w_{tf} = n$
means the mixture signal at TF bin $[t, f]$ $o_{t,f}$ is assigned to source n



Define SC-ASS from a probabilistic perspective

Definition of random variables

- $\mathbf{o} = \{o_{1:T,1:F}\} \in \mathbb{C}^{T \times F}$: STFT spectrogram of the observed mixture signal
- $\mathbf{s} = \{s_{1:N,1:T,1:F}\} \in \mathbb{C}^{N \times T \times F}$: STFT spectrogram of N sources
- $\mathbf{z} = \{\mathbf{z}_{1:N,1:T}\} \in \mathbb{R}^{N \times T \times L}$: latent sequences of DVAE models
- $\mathbf{w} = \{w_{1:T,1:F}\} \in \{1, \dots, N\}^{T \times F}$: discrete assignment variables, $w_{tf} = n$
means the mixture signal at TF bin $[t, f]$ $o_{t,f}$ is assigned to source n

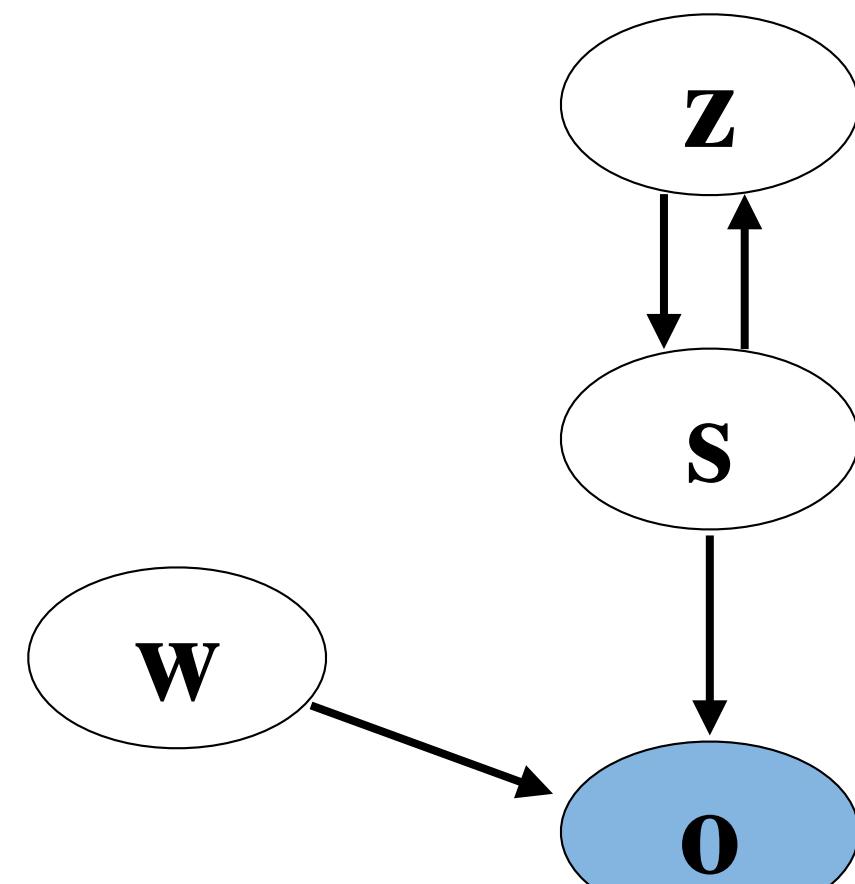


Observed variable: \mathbf{o} Latent variables: $\mathbf{s}, \mathbf{z}, \mathbf{w}$

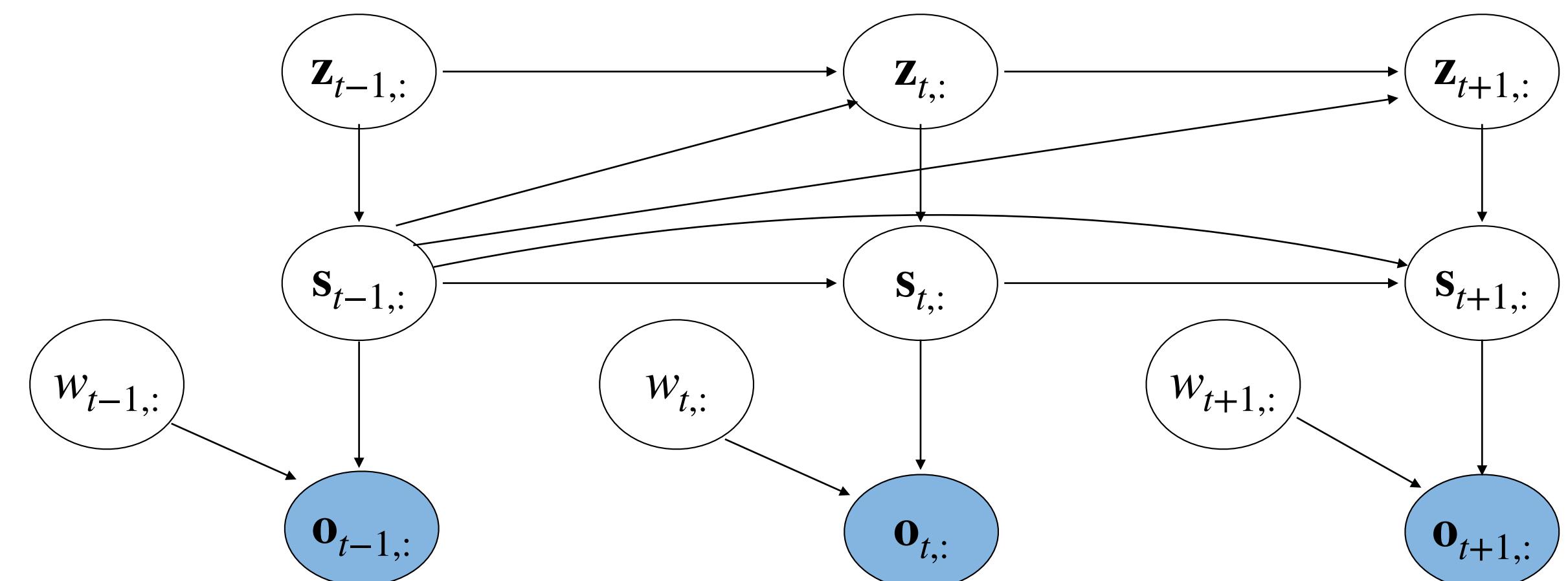
SC-ASS objective: estimate the posterior distribution $p(\mathbf{s}, \mathbf{z}, \mathbf{w} | \mathbf{o})$

Resolve SC-ASS through Variational Inference (VI)

Associated graphical model



Folded graphical model



Extended graphical model over time frames

Generative model: $p_\theta(\mathbf{o}, \mathbf{w}, \mathbf{s}, \mathbf{z}) = \underline{p_{\theta_o}(\mathbf{o} \mid \mathbf{w}, \mathbf{s})} \underline{p_{\theta_w}(\mathbf{w})} \underline{p_{\theta_{sz}}(\mathbf{s}, \mathbf{z})}$

These distributions are different from that of the MOT problem.

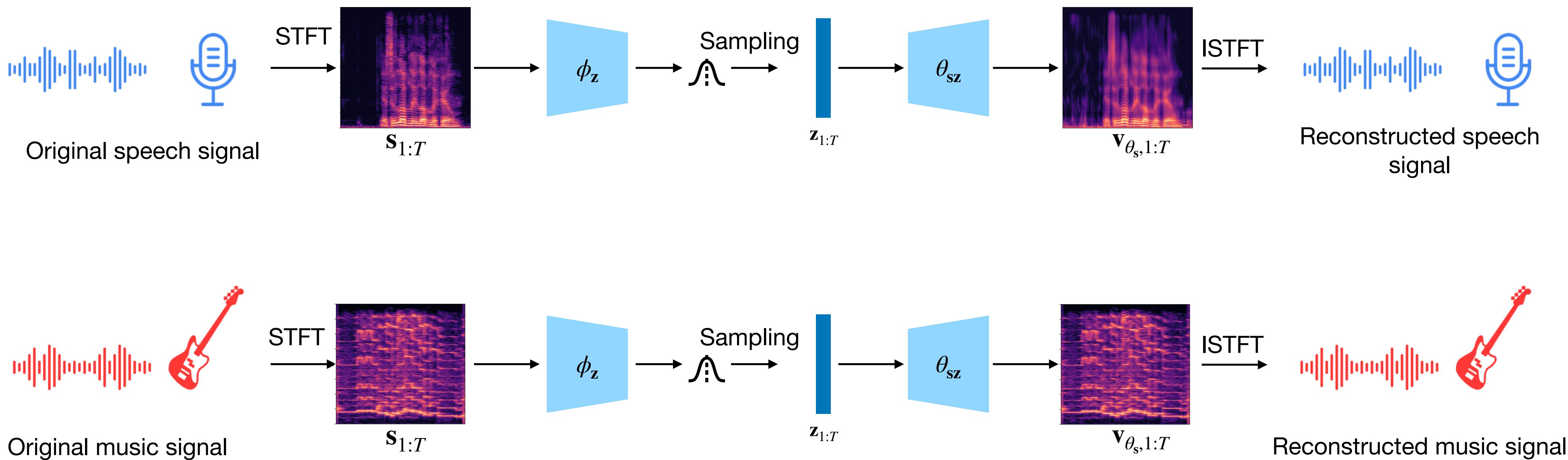
Intractable true posterior distribution $p_{\theta_{szw}}(\mathbf{s}, \mathbf{z}, \mathbf{w} \mid \mathbf{o})$

Inference model: mean-field like approximation $p_{\theta_{szw}}(\mathbf{s}, \mathbf{z}, \mathbf{w} \mid \mathbf{o}) \approx q_{\phi_w}(\mathbf{w} \mid \mathbf{o})q_{\phi_z}(\mathbf{z} \mid \mathbf{s})q_{\phi_s}(\mathbf{s} \mid \mathbf{o})$

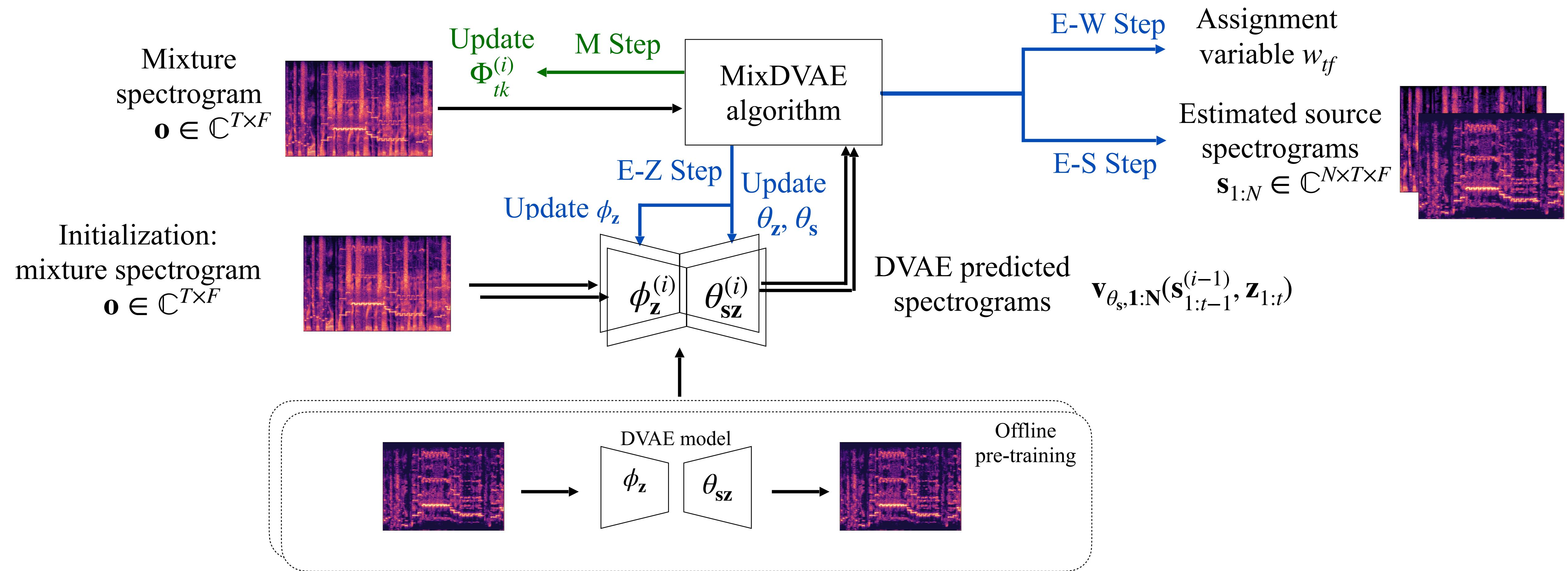
Optimization by maximizing the ELBO $\mathcal{L}(\theta, \phi; \mathbf{o}) = \mathbb{E}_{q_\phi(\mathbf{s}, \mathbf{z}, \mathbf{w} \mid \mathbf{o})} [\log p_\theta(\mathbf{o}, \mathbf{s}, \mathbf{z}, \mathbf{w}) - \log q_\phi(\mathbf{s}, \mathbf{z}, \mathbf{w} \mid \mathbf{o})]$

Resolve SC-ASS through Variational Inference (VI)

Pre-train a DVAE model on each single audio source signal



Resolve SC-ASS through Variational Inference (VI)



Experimental settings

Datasets

- DVAE pre-training
 - Wall Street Journal (WSJ0) dataset (Garofolo et al., 1993)
 - Chinese Bamboo Flute (CBF) dataset (Wang et al., 2022)

- Evaluation

Mixture signal created from the WSJ0 and CBF test sets with different speech-to-music ratios and three different sequence lengths ($T=50, 100, 300$).

Baselines

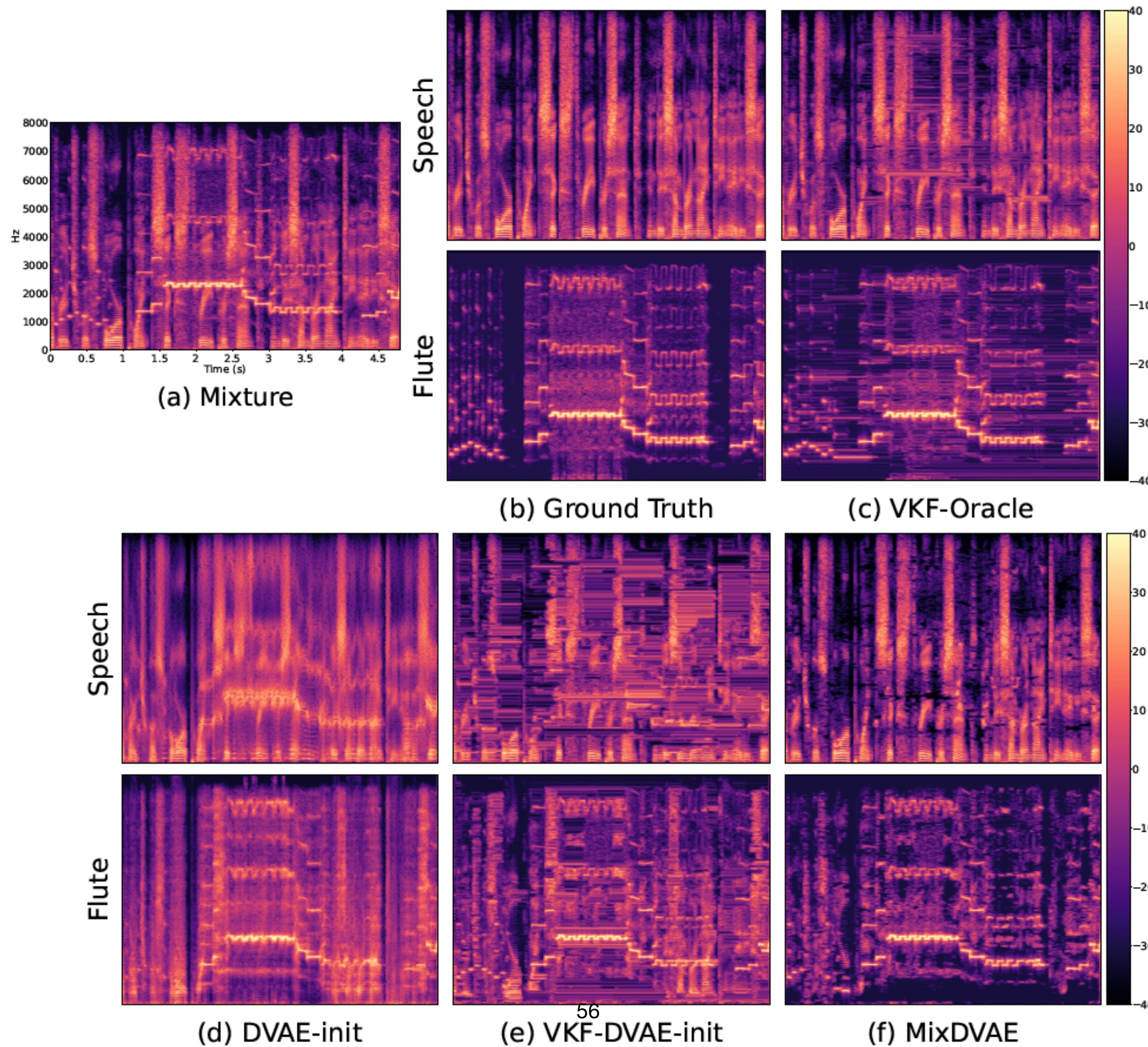
VKF, Deep AR, MixIT (Wisdom et al., 2020), Vanilla NMF (Févotte et al., 2018), temporal NMF (Virtanen, 2007)

Comparison with baseline models

Table 3: SC-ASS results for short ($T = 50$), medium ($T = 100$), and long ($T = 300$) sequences.

Dataset	Method	Speech			Chinese bamboo flute		
		RMSE ↓	SI-SDR ↑	PESQ ↑	RMSE ↓	SI-SDR ↑	PESQ ↑
Short	Mixture	0.016	-4.94	1.22	0.016	4.93	1.09
	VKF-Oracle	0.004	14.83	2.00	0.004	20.15	2.33
	DVAE-init	0.013	-0.51	1.20	0.019	3.04	1.44
	VKF-DVAE-init	0.012	2.24	1.21	0.012	8.06	1.33
	Deep AR	0.009	5.32	1.29	0.018	5.19	1.48
	MixIT	0.011	3.26	-	0.009	7.15	-
	Vanilla NMF	0.011	3.01	1.40	0.012	9.09	1.37
Medium	Temporal NMF	0.009	4.99	1.53	0.011	10.26	1.53
	MixDVAE	0.006	9.23	1.73	0.007	13.50	2.30
	Mixture	0.016	-4.44	1.17	0.016	4.44	1.08
	VKF-Oracle	0.004	14.88	1.88	0.003	20.24	2.41
	DVAE-init	0.014	0.10	1.15	0.020	2.42	1.27
	VKF-DVAE-init	0.013	1.25	1.12	0.013	7.42	1.26
	Deep AR	0.010	4.88	1.21	0.017	5.17	1.35
Long	MixIT	0.009	4.75	-	0.009	8.74	-
	Vanilla NMF	0.011	3.28	1.41	0.011	8.88	1.35
	Temporal NMF	0.010	5.12	1.48	0.011	9.96	1.44
	MixDVAE	0.007	9.32	1.65	0.007	13.05	2.16
	Mixture	0.016	-4.52	1.19	0.016	4.53	1.10
	VKF-Oracle	0.004	14.65	1.89	0.003	20.45	2.60
	DVAE-init	0.013	0.20	1.15	0.020	2.29	1.22
	VKF-DVAE-init	0.013	0.34	1.10	0.013	7.35	1.24
	Deep AR	0.010	3.87	1.17	0.017	4.74	1.27
	MixIT	0.006	10.2	-	0.007	11.76	-
	Vanilla NMF	0.011	3.31	1.40	0.011	8.98	1.35
	Temporal NMF	0.010	5.01 ⁵⁵	1.47	0.011	10.06	1.42
	MixDVAE	0.007	9.06 ⁵⁵	1.64	0.007	12.92	2.06

SC-ASS example visualization



Q & A