Project discussion, 22 May: Mandatory but ungraded.

### Thanks for doing this

June 4, 6pm deadline for submitting poster for printing (pdf preferred). TAs have to print 43 posters. Dropbox link or email TA https://www.dropbox.com/request/XGqCV0qXm9LBYz7J1msS

### June 5, 5-8pm Atkinson Hall: Poster and Pizza. Easels available.

June 15, 8am deadline for submitting report and code. (we have 43 reports to read in 3 days!) use dropbox link or email TA https://www.dropbox.com/request/XGqCV0qXm9LBYz7J1msS

Evaluation

Report:30%

Poster: 10% (as displayed)

Code: 10% (should run automatically)

### **Beamforming / DOA estimation**

DOA estimation with sensor arrays



The DOA estimation is formulated as a linear problem

### Direction of arrival estimation



Plane waves from a source/interferer impinging on an array/antenna

True DOA is sparse in the angle domain

 $\boldsymbol{\Theta} = \{0, \cdots, 0, \theta_1, 0, \cdots, 0, \theta_2, 0, \cdots, 0\}$ 

### Conventional beamforming

Plane wave weight vector  $\mathbf{w}_i = [1, e^{-i \sin(\theta_i)}, \cdots, e^{-i(N-1) \sin(\theta_i)}]^T$ 

 $\mathcal{B}(\theta) = |\mathbf{w}^{H}(\theta)\mathbf{b}|^{2}$ 



### **Conventional beamforming**

Equivalent to solving the  $\ell_2$  problem with  $\mathbf{A} = [\mathbf{w}_1, \cdots, \mathbf{w}_M]$ , M > N.

min  $\|\mathbf{x}\|_2$  subject to  $\mathbf{A}\mathbf{x} = \mathbf{b}$ 



span  $-90^{\circ}$  to  $90^{\circ}$  in steps of  $1^{\circ}$  (M = 181).

### $\ell_1$ minimization

In contrast  $\ell_1$  minimization provides a sparse solution with exact recovery:

min  $\|\mathbf{x}\|_1$  subject to  $\mathbf{A}\mathbf{x} = \mathbf{b}$ 





#### **Back scattering from fish school**



#### Predict acoustic field in turbulence



### We can't model everything...



Detection of mines. Navy uses dolphins to assist in this.

#### **Dolphins = real ML!**



# Machine Learning for physical Applications noiselab.ucsd.edu

Murphy: "...the best way to make machines that can learn from data is to use the *tools of probability theory*, which has been the mainstay of statistics and engineering for centuries."



#### DON COMMANDI WILLI OCHOUL ALLAYO



### **Compressive beamforming**



In compressive beamforming  $\psi$  is given by sensor position

 $\min \|\mathbf{x}\|_0$  subject to  $\|\mathbf{y} - \mathbf{A}\mathbf{x}\| < \varepsilon$ 

[Edelman,2011; Xenaki 2014; Fortunati 2014; Gerstoft 2015]

### **Conventional Beamforming**

### Solving

$$y = Ax$$
  $A = [a_1, ..., a_N]$   $a_1^H a_1 = 1$   
Gives

$$\boldsymbol{x} = \boldsymbol{A}^{+}\boldsymbol{y} = (\boldsymbol{A}^{\mathrm{H}} \boldsymbol{A}^{\mathrm{H}})^{-1}\boldsymbol{A}^{\mathrm{H}}\boldsymbol{y} \approx \boldsymbol{A}^{\mathrm{H}}\boldsymbol{y} = \begin{bmatrix} \boldsymbol{a}_{1}^{\mathrm{H}}\boldsymbol{y} \\ \vdots \\ \boldsymbol{a}_{N}^{\mathrm{H}}\boldsymbol{y} \end{bmatrix}$$

With L snapshots we get the power  $x_n^2 = \boldsymbol{a}_1^{\mathrm{H}} \mathbf{C} \boldsymbol{a}_1$ 

With the sample covariance matrix

$$\boldsymbol{C} = \frac{1}{L} \sum_{l=1}^{L} \boldsymbol{y}_l \boldsymbol{y}_l^H$$

More advanced beamformers exists that



Beamfroming vs Compressive sensing

$$\mathbf{y} = \mathbf{A}\mathbf{x} + \mathbf{n}, \qquad \frac{M < N}{\mathbf{n} \in \mathbb{C}^{M}, \text{ SNR} = 20 \log_{10} \frac{\|\mathbf{A}\mathbf{x}\|_{2}}{\|\mathbf{n}\|_{2}}, \ \|\mathbf{n}\|_{2} \le \epsilon$$

Conventional beamforming (CBF) simplified  $\ell_2$ -norm minimization ( $AA^H = I_M$ )

Compressive sensing (CS)

 $\ell_1\text{-norm}$  minimization

 $\hat{\mathbf{x}} = \mathbf{A}^H \mathbf{y} = \mathbf{A}^H \mathbf{A} \mathbf{x} + \mathbf{A}^H \mathbf{n}$ 

$$\hat{\mathbf{x}} = \underset{\mathbf{x} \in \mathbb{C}^{N}}{\arg\min} \|\mathbf{x}\|_{1} \text{ s.t. } \|\mathbf{A}\mathbf{x} - \mathbf{y}\|_{2} \leq \epsilon$$

ULA 
$$M = 8$$
,  $\frac{d}{\lambda} = \frac{1}{2}$ ,  $\{\theta_1, \theta_2\} = \{0^\circ, 5^\circ\}$ , SNR = 20 dB



### Off-the-grid versus on-the-grid

Physical parameters  $\boldsymbol{\theta}$  are often continuous

 $y = A(\theta)x + n \qquad \xrightarrow{\text{Discretize}} \qquad y \approx A_{\text{grid}}x + n$ 

Grid-mismatch effects: Energy of an off-grid source is spread among

 $[-90:5:90]^{\circ}$   $[-90:5:90]^{\circ}$   $[-90:1:90]^{\circ}$ ULA M = 8,  $\frac{d}{\lambda} = \frac{1}{2}$ , SNR=20dB  $[\theta_1, \theta_2] = [0, 15]^\circ$   $[\theta_1, \theta_2] = [0, 17]^\circ$   $[\theta_1, \theta_2] = [0, 17]^\circ$ sources CBF P [dB re max] -10 -20 45 -90 -45 45 90 -90 -45 90 0 -90 -45 0 0 45 90  $\theta$  [°]  $\theta$  [°]  $\theta$  [°

A fine angular resolution can ameliorate this problem Continuous grid methods are being developed =>[Angeliki Xenaki; Yongmin Choo; Yongsung Park] [Xenaki, JASA, 2015]



### SWellEx-96 Event S59:

Source 1 (S1) at 50 m depth (blue) Surface Interferer (red)

14\*3=42 processed frequencies:

- 166 Hz (S1 SL at 150 dB re 1  $\mu Pa)$
- 13 freq. ranging from 52-391 Hz (S1 SL at 122-132 dB re 1 μPa)
- +/- 1 bin each

FFT Length: 4096 samples rec. at 1500 Hz

21 Snapshots @ 50% overlap

135 segments

Experiment site (near San Diego) with Source (blue) and Interferer (red) track.



- Simulation
- Source 1 (50 m)
- Surface Interferer
- Freq. = 204 Hz
- SNR = 10 dB
  - Int/S1 = 10 dB
- Stationary noise

### Ship localization using machine learning





Ship range is extracted underwater noise from array

Sample covariance matrix (SCM) has range-dependent signature

Averaging SCM overcomes noisy environments

#### **Old method:** Matched-Field Processing or (MFP)

Need environmental parameters for prediction

Niu 2017a, JASA Niu 2017b, JASA



### DOA estimation as a classification problem

DOA estimation can formulated as an classification with I classes Discretize the whole DOA into a set I discrete values  $\Theta = \{\theta_1, \dots, \theta_N\}$ Each class corresponds to a potential DOA.









### Input: preprocessed sound pressure data Output (softmax function): probability distribution of the possible ranges Connections between layers: Weights and biases

From layer1 to layer2: 
$$a_j = \sum_{i=1}^{L} w_{ji}^{(1)} x_i + w_{j0}^{(1)}, \quad j = 1, \dots, M, \quad \Longrightarrow \quad z_j = f(a_j).$$
  
Output layer:  $a_k = \sum_{j=1}^{M} w_{kj}^{(2)} z_j + w_{k0}^{(2)}, \quad k = 1, \dots, K \quad \Longrightarrow \quad y_k(\mathbf{x}, \mathbf{w}) = \frac{\exp(a_k(\mathbf{x}, \mathbf{w}))}{\sum_{j=1}^{K} \exp(a_j(\mathbf{x}, \mathbf{w}))}, \quad k = 1, \dots, K$ 

Softmax

Sound pressure

Normalize pressure to reduce the effect of |S(f)|

$$\tilde{\mathbf{p}}(f) = \frac{\mathbf{p}(f)}{\sqrt{\sum_{l=1}^{L} |p_l(f)|^2}} = \frac{\mathbf{p}(f)}{\|\mathbf{p}(f)\|_2}$$

 $\mathbf{p}(f) = S(f)\mathbf{g}(f, \mathbf{r}) + \mathbf{n},$ 

$$S(f)$$
 Source term

Sample Covariance Matrix to reduce effect of source phase

$$\mathbf{C}(f) = \frac{1}{N_s} \sum_{s=1}^{N_s} \tilde{\mathbf{p}}_s(f) \tilde{\mathbf{p}}_s^H(f)$$

<sup>Ns</sup> Number of snapshots

SCM is a conjugate symmetric matrix.

Input vector X: the real and imaginary parts of the entries of diagonal and upper triangular matrix in C(f)

### **Classification versus regression**



layer  $L_2$ 

layer  $L_1$ 

layer  $L_3$ 

### **ML source range classification**

Range predictions on Test-Data-1 (a, b, c) and Test-Data-2 (d, e, f) by FNN, SVM and RF for 300–950Hz with 10Hz increment, i.e., 66 frequencies.

(a),(d) FNN classifier,

(b),(e) SVM classifier,

(c),(f) RF classifier.



### **Other parameters: FNN**

#### Conclusion

- Works better than MFP
- Classification better than regression
- FNN, SVM, RF works.
- Works for:
  - multiple ships,
  - Deep/shallow water
  - Azimuth from VLA



### So far...

- Can machine learning learn a nonlinear noise-range relationship?
  - Yes: Niu et al. 2017, "Source localization in an ocean waveguide using machine learning."
- We can use different ships for training and testing ?
  - Yes: Niu et a. 2017, "Ship localization in Santa Barbara Channel using machine learning classifiers." (see figure)

predictions

GPS ranges

0

(a) (b) 8 Range (km) Ship range localization using (a,c) MFP 2 (d) and (b,d) SVM (rbf kernel). 100 150 200 100 150 200 50 0 50 9 (d) (e) NN, SVM, and random forest 8 Range (km) Perform about similar 60s Science 2 Scientfic Am 50 100 150 200 250 0 50 100 150 200 250 0 Time [index] Time [index]

Can we use CNN instead of FNN? CNN uses much less weights! CNN relies on local features



### **Rsnet and CNN for range estimation**











### **Conventional Beamforming**

$$B(\theta_m) = \sum_{l=1}^{L} |\mathbf{w}^H(\theta_m)\mathbf{p}_l|^2 = \sum_{l=1}^{L} \operatorname{Tr}\{\mathbf{w}^H(\theta_m)\mathbf{p}_l\mathbf{p}_l^H\mathbf{w}(\theta_m)\}$$
$$= \sum_{l=1}^{L} \operatorname{Tr}\{\mathbf{w}(\theta_m)\mathbf{w}^H(\theta_m)\mathbf{p}_l\mathbf{p}_l^H\} = L \operatorname{Tr}\{\mathbf{W}^H\mathbf{P}\}.$$

• Linearize:

$$B(\theta_k) = Tr\{(\mathbf{W}^R)^T \mathbf{P}^R + (\mathbf{W}^I)^T \mathbf{P}^I\}$$
$$= vec(\mathbf{W}^R)^T vec(\mathbf{P}^R) + vec(\mathbf{W}^I)^T vec(\mathbf{P}^I)$$

$$B(\boldsymbol{\theta}_{k}) = \mathbf{w}_{eff} \left(\boldsymbol{\theta}_{k}\right)^{T} \mathbf{p}_{eff}$$

• Real, linear beam-function with vector inputs

$$\mathbf{w}_{eff}\left(\theta_{k}\right) = \left[vec(\mathbf{W}^{R}), vec(\mathbf{W}^{I})\right] \qquad \mathbf{p}_{eff}\left(\theta_{k}\right) = \left[vec(\mathbf{P}^{R}), vec(\mathbf{P}^{I})\right]$$

Beamforming is now a linear problem in **weights** with real-valued input from sample covariance matrix

### Machine Learning: Feed-forward neural network



- $\mathbf{x}_i = \mathbf{p}_{eff}(\theta_i)$  (data covariance) •  $y^j_{i,true} = \begin{cases} 1, & j = m \\ 0, & j \neq m \end{cases}$ , j = 1, ..., M.
- $y_{i,true}^{j}$  : output for class *m*
- FNN linear model:  $y_{i,pred}^{j} = \boldsymbol{w}_{m}^{T}\boldsymbol{x} = \sum_{m=1}^{2N^{2}} w_{nm}^{T} \boldsymbol{x}_{i,n}$
- No hidden layer

Machine Learning: Feed-forward neural network

- Encourage similarity between true and predicted outputs
- Recall,

$$y^{j}_{i,true} = \begin{cases} 1, & j = m \\ 0, & j \neq m \end{cases}, \quad j = 1, \dots, M.$$

• Cost function:

$$\operatorname{argmin}_{w_{i}} - \sum_{i=1}^{T} \sum_{m=1}^{M} y_{i,true}^{m} y_{i,pred}^{m}$$
$$= \operatorname{argmin}_{w_{i}} - \sum_{i=1}^{T} w_{i}^{T} x_{i}$$

### Machine Learning and Conventional Beamforming



- Assume  $\mathbf{x}_i = \mathbf{p}_{eff}$   $\mathbf{w}_i = \mathbf{w}_{eff}(\theta_m)$
- Thus, linear FNN converges to CBF if trained on plane waves



### **Conventional Beamforming and Machine Learning**

- Conventional beamforming (CBF) is written as linear function
- 2-Layer Feed-forward neural network (FNN), same linear function
- Support Vector Machine (SVM) is a linear classifier, differs from CBF



Ozanich 2019?

### **Fully connected FNN**



### Perturbed array



### Coherent vs incoherent sources

Two DOAs  $\theta_1, \theta_2$ With sources  $S_k = |S_k|e^{i\phi_k}$ Coherent source  $\Delta \phi = \phi_2 - \phi_1 = 0$ Incoherent  $\Delta \phi = \phi_2 - \phi_1 = U(-\pi, \pi)$ 

Forming the sample covariance matrix

 $P = yy^H = Axx^H A^H$ 

Or

$$P_{n,m}^{\mathrm{R}} = \frac{1}{N} \Big[ \sum_{k=1}^{2} |S_k|^2 \cos\left(\frac{\omega}{c}(n-m)\ell\sin(\theta_k)\right) + 2S_1 S_2 \cos\left(\frac{\omega}{c}(n\sin(\theta_1) - m\sin(\theta_2))\ell + \Delta\phi\right) \Big]$$
$$P_{n,m}^{\mathrm{I}} = \frac{1}{N} \Big[ \sum_{k=1}^{2} |S_k|^2 \sin\left(\frac{\omega}{c}(n-m)\ell\sin(\theta_k)\right) \Big]$$
(64)



### Coherent vs incoherent sources

$$P_{n,m}^{\mathrm{R}} = \frac{1}{N} \Big[ \sum_{k=1}^{2} |S_k|^2 \cos\left(\frac{\omega}{c}(n-m)\ell\sin(\theta_k)\right) + \sum_{i=1}^{L} 2S_1 S_2 \cos\left(\frac{\omega}{c}(n\sin(\theta_1) - m\sin(\theta_2))\ell + \Delta\phi_i\right) \Big]$$
$$P_{n,m}^{R} \to \frac{1}{N} \Big[ \sum_{k=1}^{2} |S_k|^2 \cos\left(\frac{\omega}{c}(n-m)\ell\sin(\theta_k)\right) \Big], \quad (65)$$
$$L \to \infty, \quad \Delta\phi_i \in \mathcal{U}\{\pi,\pi\}.$$



### **FNN hidden layers**

- Two DOAs  $\theta_1$ ,  $\theta_2$ : 0-180 deg.
- Training all combinations
- Validation 1000 Uniformly random DOA
- Each Hidden layers add S(S+1)
- 512 nodes in each layer



### **FNN hidden layers**

- Two DOAs  $\theta_1$ ,  $\theta_2$ : 0-180 deg.
- Training all combinations
- Validation 1000 Uniformly random DOA
- Each Hidden layers add O(S)



### Localizing two sources from SW06





Location 1: Prince - "Sign o' the times"



Spectral coherence between *i* and *j* 

$$\hat{C}_{ij}(f) = \frac{1}{N} \sum_{t=1}^{N} X_i(f,t) \cdot \bar{X}_j(f,t)$$
(Normalization: |X(f,t)|<sup>2</sup>=1)



#### => Two sources in the network



- Each sensor is a **node** in the graph.
- If nodes *i* and *j* are significantly correlated |C<sub>ij</sub>|>ξ, then they share an *edge*.
- A subgraph has high spatial coherence across a subarray (=> likely a source nearby).

Graph with 30 nodes



**Connected subgraphs:** 

**5 nodes and 9 edges** 

8 nodes and 20 edges

### Asymptotic case

Reinterpret  $C_{ij}$  as connectivity matrix  $E_{ij}$  of network with N vertices.

$$E_{ij}^{0} = \begin{cases} 1 & \text{if } \widehat{C}_{ij} > c_{\alpha} \\ 0 & \text{otherwise,} \end{cases}$$



## Robust Coherence hypothesis test

.

Conventional coherence

$$\widehat{C}_{ij}^{c} = \left| \frac{\frac{1}{M} \sum_{m=0}^{M-1} x_i(m) x_j^*(m)}{\left(\frac{1}{M} \sum_{m=0}^{M-1} |x_i(m)|^2\right)^{1/2} \left(\frac{1}{M} \sum_{m=0}^{M-1} |x_j(m)|^2\right)^{1/2}} \right|,$$



#### **Phase-only coherence**

$$\widehat{C}_{ij} = \left| \frac{1}{M} \sum_{m=0}^{M-1} \frac{x_i(m)}{|x_i(m)|} \frac{x_j^*(m)}{|x_j(m)|} \right|$$

Robust to heteroscedastic noise



### "Noise-only" network

If  $\alpha > 2.5/(N-1)$  the network almost surely has a giant connected component, i.e., most sensors are linked *[Erdös & Rényi, 1959]*.

Bad for cluster search!

# We limit this by testing just the **8-nearest neighbors**:

 $E_{ij} = \begin{cases} 1 & \text{if } \widehat{C}_{ij} > c_{\alpha} \text{ and } i \in \mathsf{N}(j) \\ 0 & \text{otherwise,} \end{cases}$ 









-30

-20

-10

0

Off diagonal

10

20

-A cluster is formed if >4 nodes are connected with >4edges

30

0.5

0.4

0.3

0.2

0.1

### Long Beach array





Thursday, March 10<sup>th</sup> 250 Hz sampling rate FFT sample size 256 (≈1 sec) Block-averaging over 19 windows Window advances by 10 sec.





Each dot is the center of a cluster. 90% of the clusters cover <1.5% of the area. Few false detections