

## Project discussion, 22 May: Mandatory but ungraded.

Thanks for doing this

*TOMMOROW!*  
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

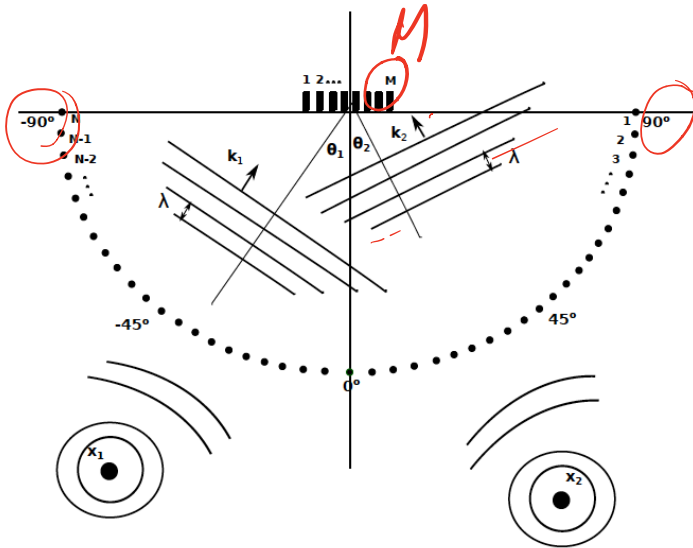
Report:30%

Poster: 10% (as displayed)

Code: 10% (should run automatically)

# Beamforming / DOA estimation

## DOA estimation with sensor arrays



$$p_1(r,t) = x_1 e^{j(\omega t - \mathbf{k}_1 \mathbf{r})}$$

$$p_2(r,t) = x_2 e^{j(\omega t - \mathbf{k}_2 \mathbf{r})}$$

$$x \in \mathbb{C}, \theta \in [-90^\circ, 90^\circ]$$

$$\mathbf{k} = -\frac{2\pi}{\lambda} \sin \theta, \lambda: \text{wavelength}$$

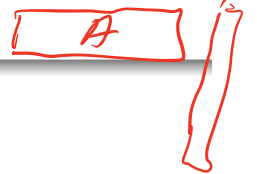
$$y_m = \sum_n x_n e^{j \frac{2\pi}{\lambda} r_m \sin \theta_n}$$

$m \in [1, \dots, M]$ : sensor

$n \in [1, \dots, N]$ : look direction

$M \ll N$

$$\mathbf{y} = \mathbf{A} \mathbf{x}$$



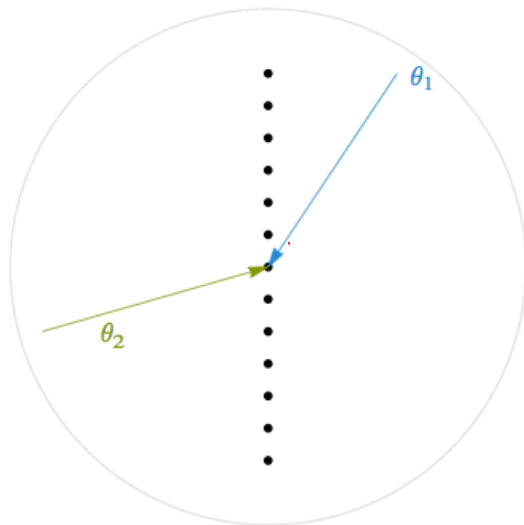
$$\mathbf{y} = [y_1, \dots, y_M]^T, \quad \mathbf{x} = [x_1, \dots, x_N]^T$$

$$\mathbf{A} = [\mathbf{a}_1, \dots, \mathbf{a}_N]$$

$$\mathbf{a}_n = \frac{1}{\sqrt{M}} [e^{j \frac{2\pi}{\lambda} r_1 \sin \theta_n}, \dots, e^{j \frac{2\pi}{\lambda} r_M \sin \theta_n}]^T$$

The DOA estimation is formulated as a linear problem

## Direction of arrival estimation



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

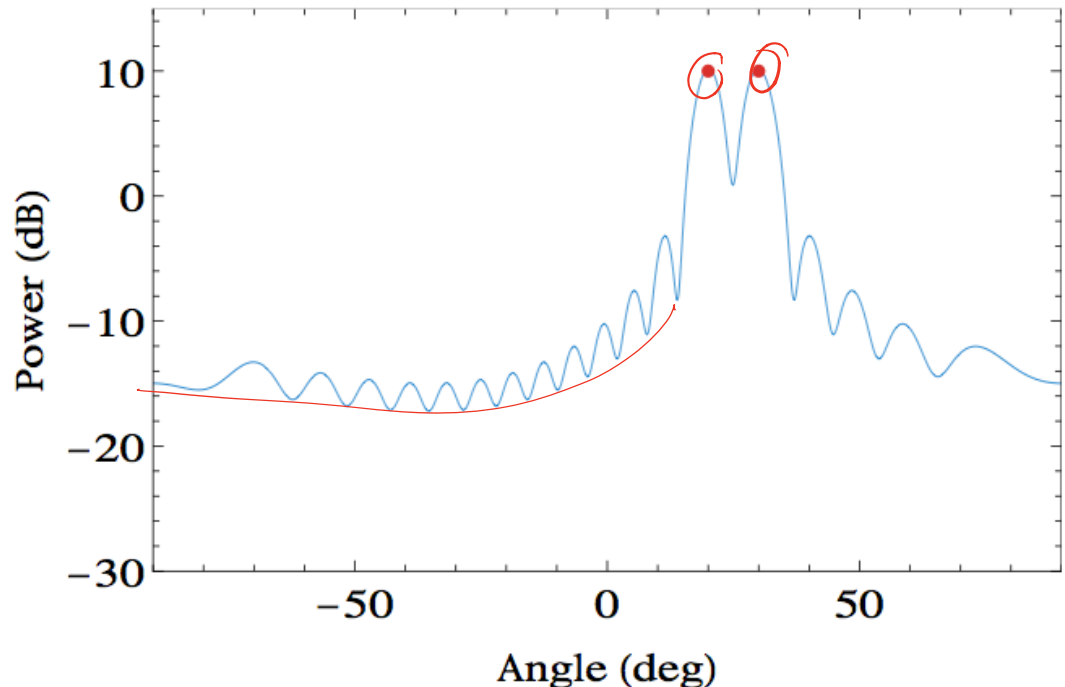
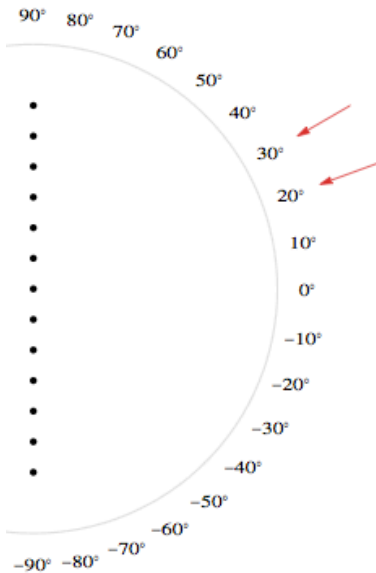
True DOA is sparse in the angle domain

$$\Theta = \{0, \dots, 0, \underline{\theta_1}, 0, \dots, 0, \underline{\theta_2}, 0, \dots, 0\}$$

# Conventional beamforming

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

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

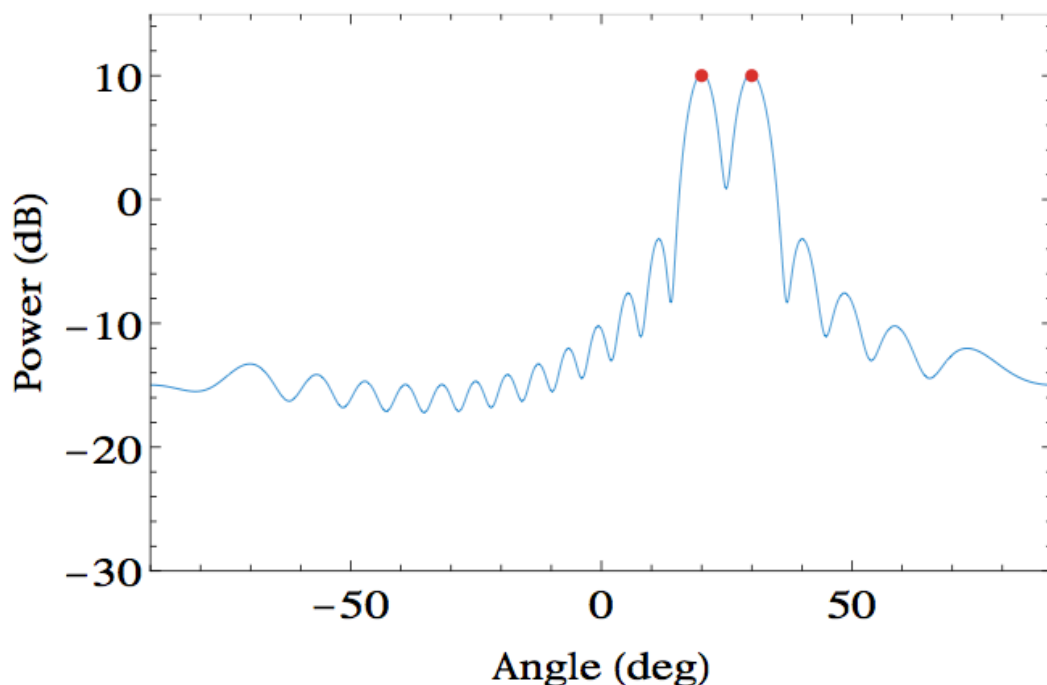
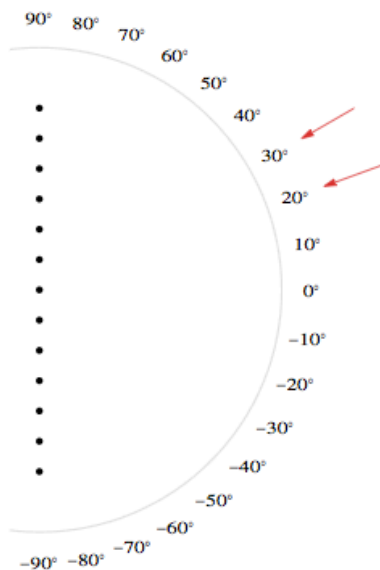


ULA, half-wavelength spacing,  $N = 20$  sensors,  $\theta_1 = 20^\circ$ ,  $\theta_2 = 30^\circ$ ,

## Conventional beamforming

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

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

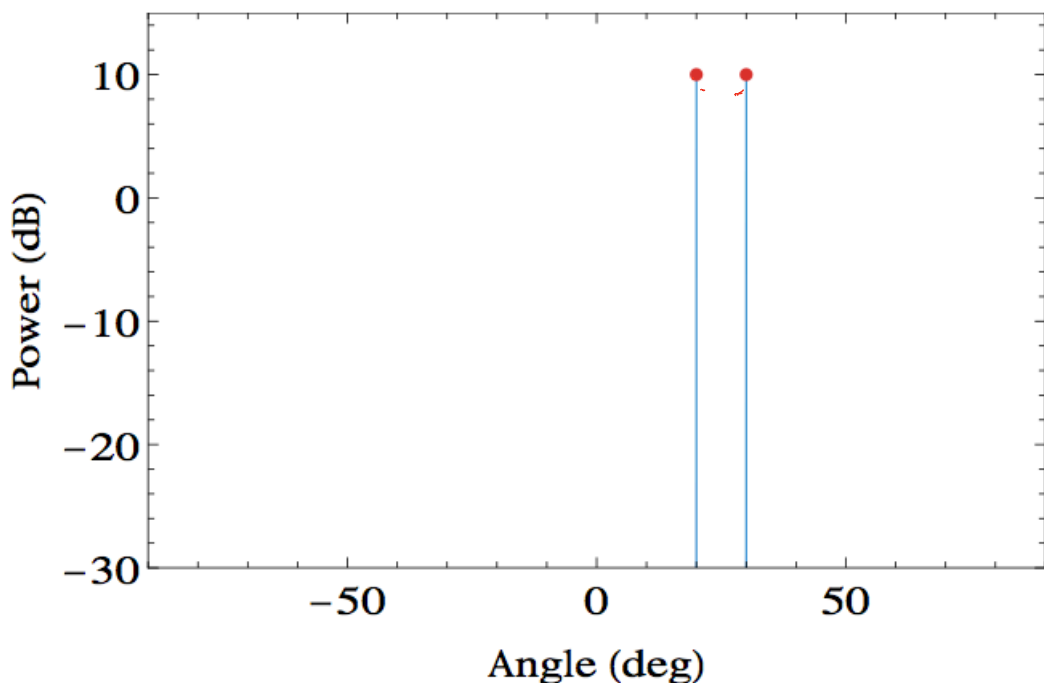
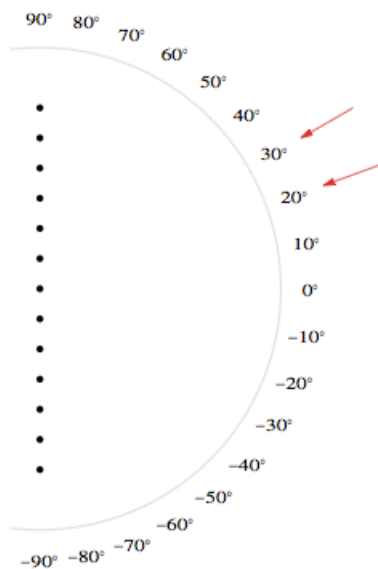


$\mathbf{A}$  is an overcomplete dictionary of candidate DOA vectors. Columns span  $-90^\circ$  to  $90^\circ$  in steps of  $1^\circ$  ( $M = 181$ ).

## $l_1$ minimization

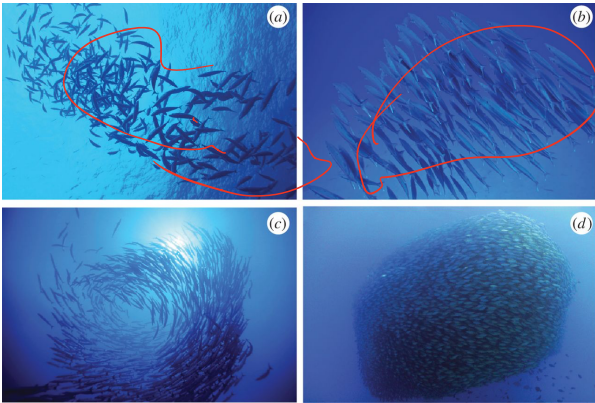
In contrast  $l_1$  minimization provides a sparse solution with exact recovery:

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

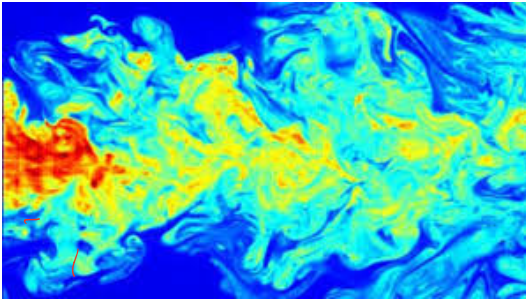


Columns of  $\mathbf{A}$  span  $-90^\circ$  to  $90^\circ$  in steps of  $1^\circ$  ( $M = 181$ ).

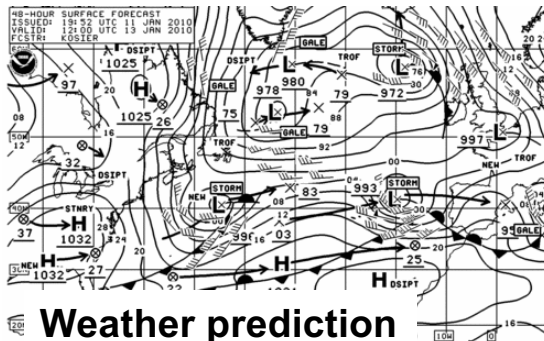
# We can't model everything...



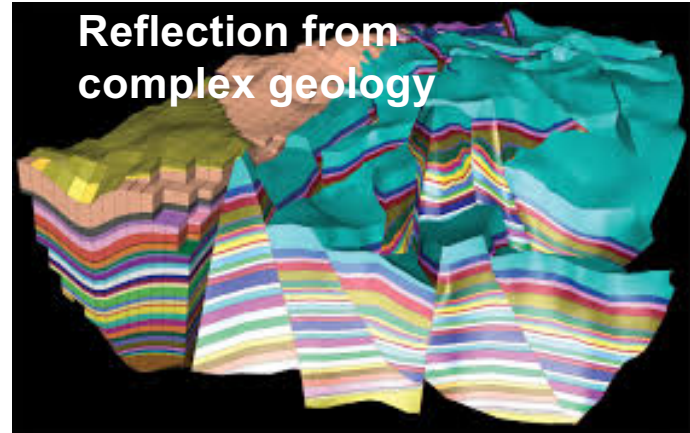
Back scattering from fish school



Predict acoustic field in turbulence



Weather prediction



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

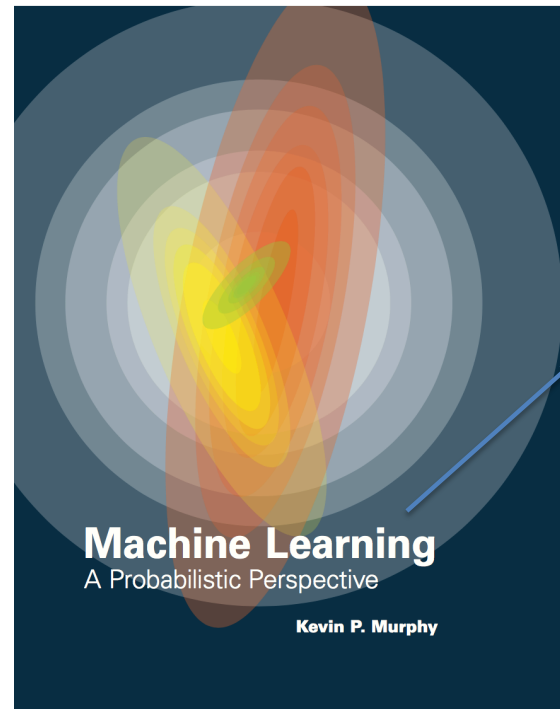
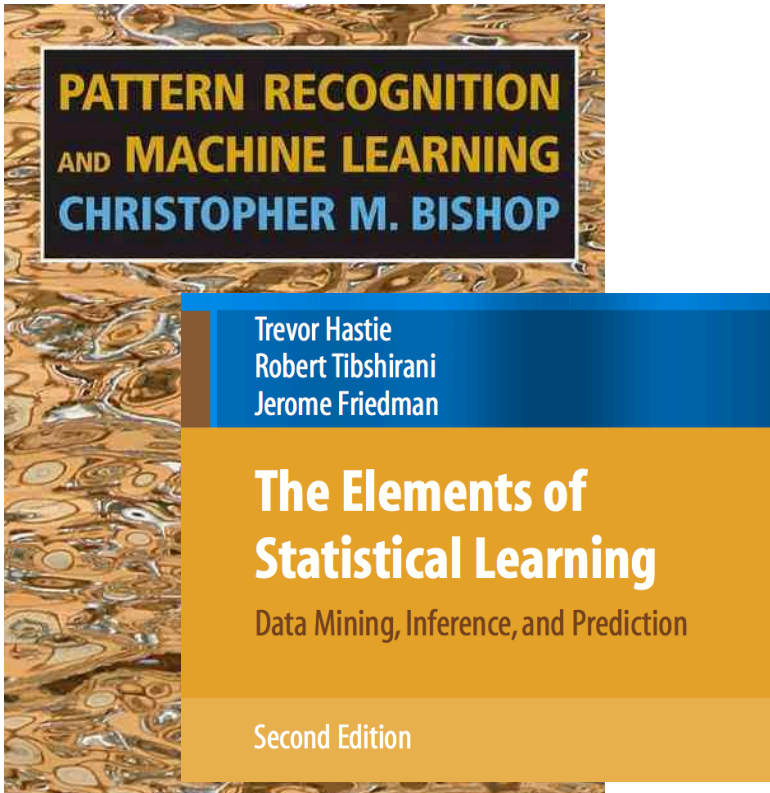
Dolphins = real ML!



# Machine Learning for physical Applications

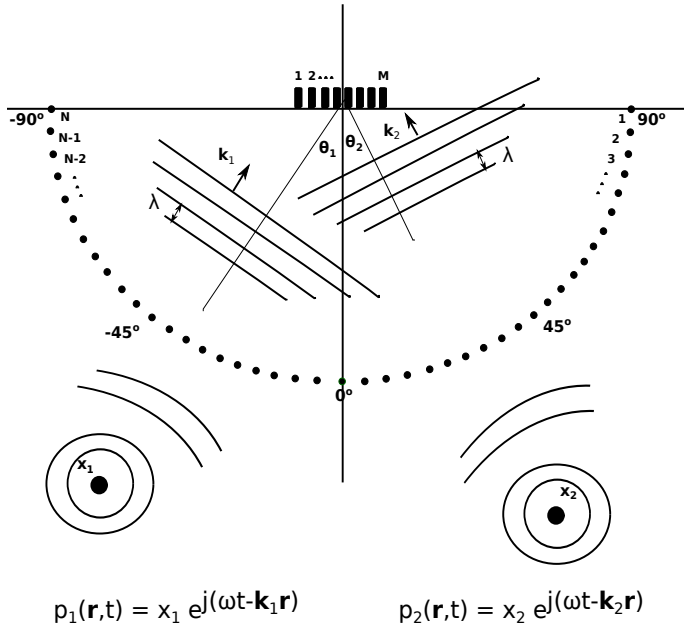
[noiselab.ucsd.edu](http://noiselab.ucsd.edu)

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.**“





# DOA ESTIMATION WITH SENSOR ARRAYS



$$y_m = \sum_n x_n e^{j \frac{2\pi}{\lambda} r_m \sin \theta_n}$$

$m \in [1, \dots, M]$ : sensor

$n \in [1, \dots, N]$ : look direction

$$\mathbf{y} = \mathbf{A}\mathbf{x}$$

$$\mathbf{y} = [y_1, \dots, y_M]^T, \quad \mathbf{x} = [x_1, \dots, x_N]^T$$

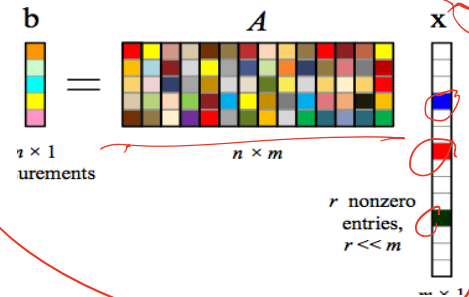
$$\mathbf{A} = [\mathbf{a}_1, \dots, \mathbf{a}_N]$$

$$\mathbf{a}_n = \frac{1}{\sqrt{M}} [e^{j \frac{2\pi}{\lambda} r_1 \sin \theta_n}, \dots, e^{j \frac{2\pi}{\lambda} r_M \sin \theta_n}]^T$$

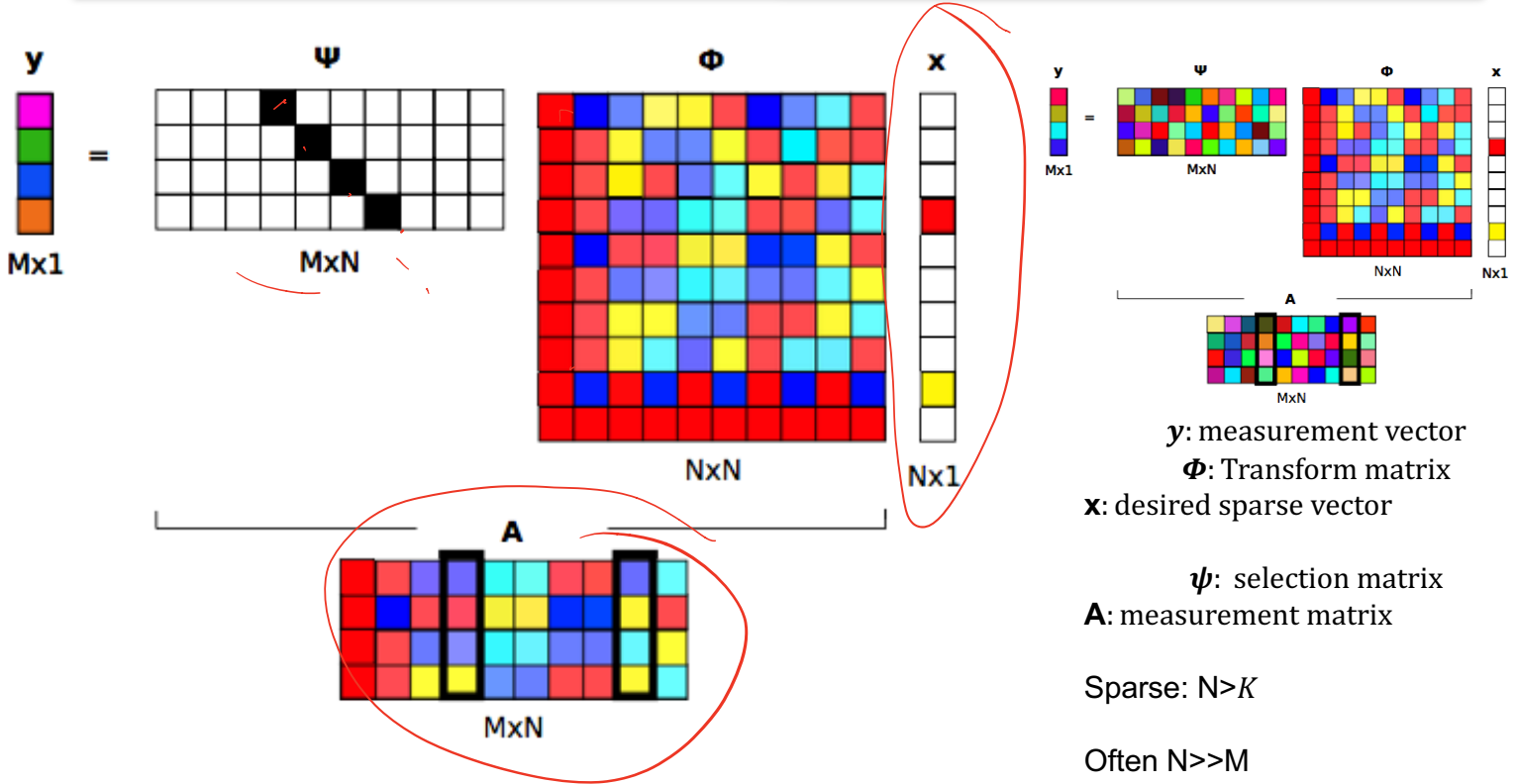
$$\mathbf{x} \in \mathbb{C}, \theta \in [-90^\circ, 90^\circ]$$

$$\mathbf{k} = -\frac{2\pi}{\lambda} \sin \theta, \quad \lambda: \text{wavelength}$$

The DOA estimation is formulated as a linear problem



# Compressive beamforming



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

$$\min \|x\|_0 \text{ subject to } \|y - Ax\| < \varepsilon$$

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

# Conventional Beamforming

Solving

$$\underline{\mathbf{y}} = \mathbf{A}\mathbf{x}$$

$$\mathbf{A} = [\mathbf{a}_1, \dots, \mathbf{a}_N]$$

$$\mathbf{a}_1^H \mathbf{a}_1 = 1$$

Gives

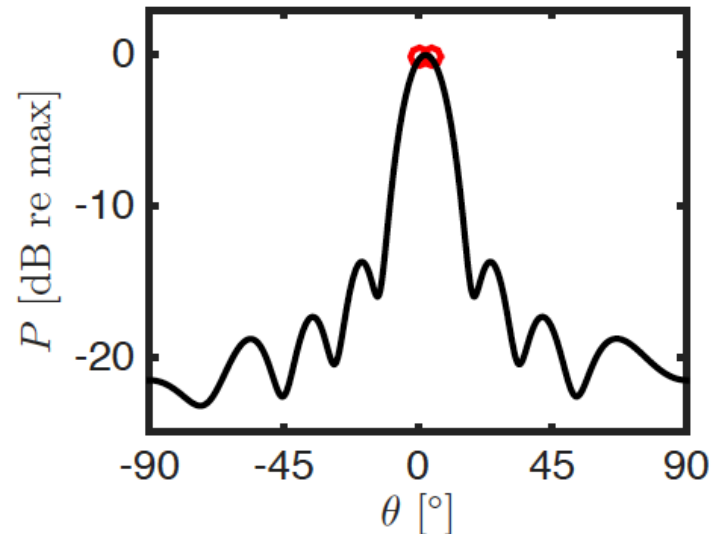
$$\underline{\mathbf{x}} = \mathbf{A}^+ \underline{\mathbf{y}} = (\mathbf{A}^H \mathbf{A})^{-1} \mathbf{A}^H \underline{\mathbf{y}} \approx \mathbf{A}^H \underline{\mathbf{y}} = \begin{bmatrix} \mathbf{a}_1^H \underline{\mathbf{y}} \\ \vdots \\ \mathbf{a}_N^H \underline{\mathbf{y}} \end{bmatrix}$$

With  $L$  snapshots we get the power

$$x_n^2 = \mathbf{a}_1^H \mathbf{C} \mathbf{a}_1$$

With the sample covariance matrix

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



More advanced beamformers exist that

# Beamforming vs Compressive sensing

$$\mathbf{y} = \mathbf{A}\mathbf{x} + \mathbf{n}, \quad M < N$$

$$\mathbf{n} \in \mathbb{C}^M, \quad \text{SNR} = 20 \log_{10} \frac{\|\mathbf{A}\mathbf{x}\|_2}{\|\mathbf{n}\|_2}, \quad \|\mathbf{n}\|_2 \leq \epsilon$$

Conventional beamforming (CBF)

simplified  $\ell_2$ -norm minimization ( $\mathbf{A}\mathbf{A}^H = \mathbf{I}_M$ )

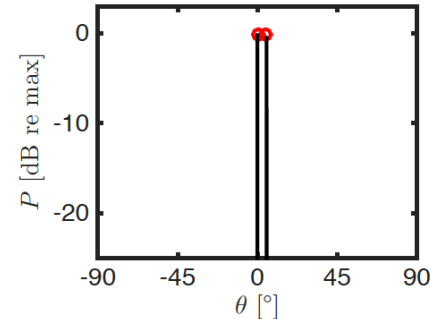
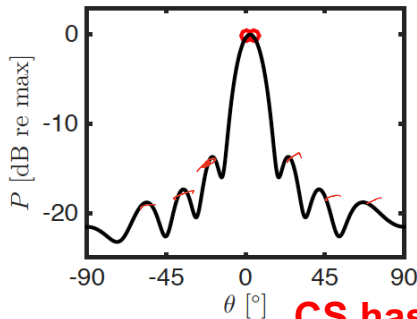
$$\hat{\mathbf{x}} = \mathbf{A}^H \mathbf{y} = \mathbf{A}^H \mathbf{A} \mathbf{x} + \mathbf{A}^H \mathbf{n}$$

Compressive sensing (CS)

$\ell_1$ -norm minimization

$$\hat{\mathbf{x}} = \arg \min_{\mathbf{x} \in \mathbb{C}^N} \|\mathbf{x}\|_1 \text{ s.t. } \|\mathbf{A}\mathbf{x} - \mathbf{y}\|_2 \leq \epsilon$$

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



**CS has no side lobes!**

**CS provides high-resolution imaging**

$$\|\mathbf{A}\mathbf{x} - \mathbf{y}\|_2 + \lambda \|\mathbf{x}\|_1$$

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

Physical parameters  $\theta$  are often continuous

Discretize

$$\mathbf{y} = \mathbf{A}(\theta)\mathbf{x} + \mathbf{n} \longrightarrow \mathbf{y} \approx \mathbf{A}_{\text{grid}}\mathbf{x} + \mathbf{n}$$

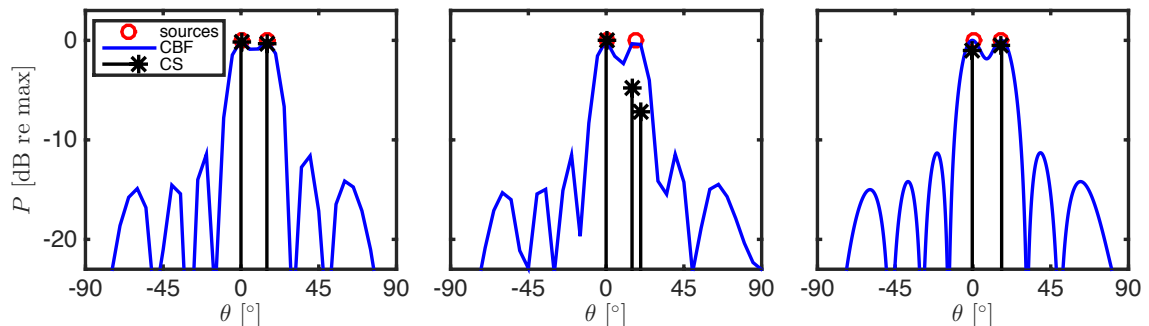
Grid-mismatch effects: Energy of an off-grid source is spread among

ULA  $M = 8$ ,  $\frac{d}{\lambda} = \frac{1}{2}$ , SNR=20dB

$[-90 : 5 : 90]^\circ$   
 $[\theta_1, \theta_2] = [0, 15]^\circ$

$[-90 : 5 : 90]^\circ$   
 $[\theta_1, \theta_2] = [0, 17]^\circ$

$[-90 : 1 : 90]^\circ$   
 $[\theta_1, \theta_2] = [0, 17]^\circ$

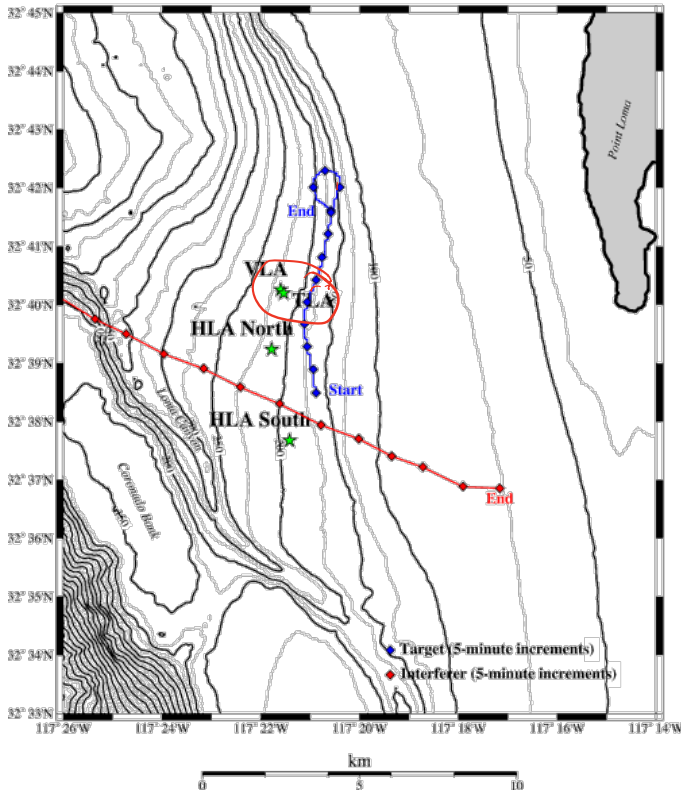


A fine angular resolution can ameliorate this problem

Continuous grid methods are being developed

=>[Angeliki Xenaki; Yongmin Choo; Yongsung Park]

SWellEx-96 Event S59  
JD 134, 11:45 GMT to JD 134, 12:50 GMT



## SWellEx-96 Event S59:

Source 1 (S1) at 50 m depth (blue)

Surface Interferer (red)

14\*3=42 processed frequencies:

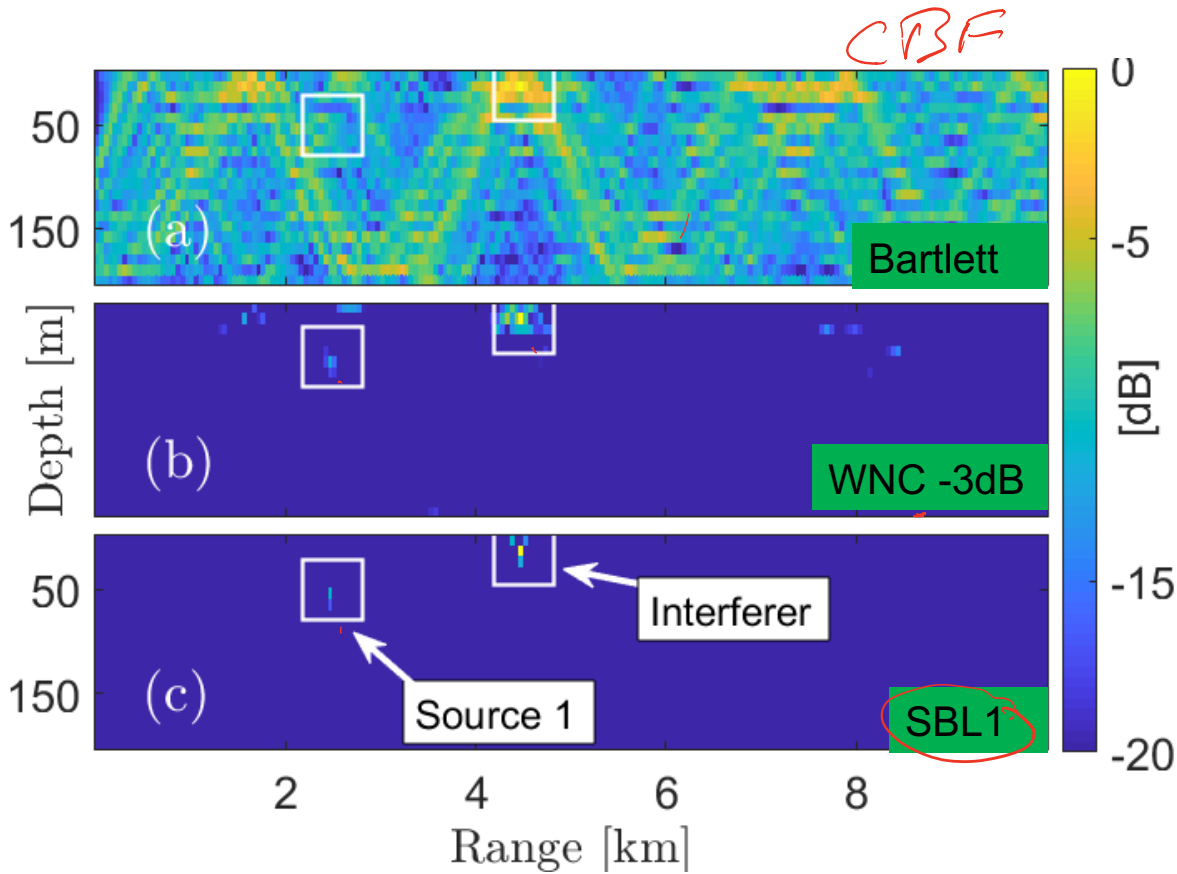
- 166 Hz (S1 SL at 150 dB re 1  $\mu$ Pa)
- 13 freq. ranging from 52-391 Hz (S1 SL at 122-132 dB re 1  $\mu$ Pa)
- +/- 1 bin each

FFT Length: 4096 samples rec. at 1500 Hz

21 Snapshots @ 50% overlap

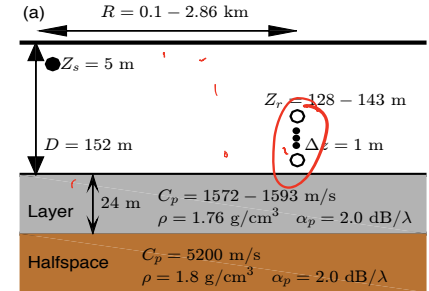
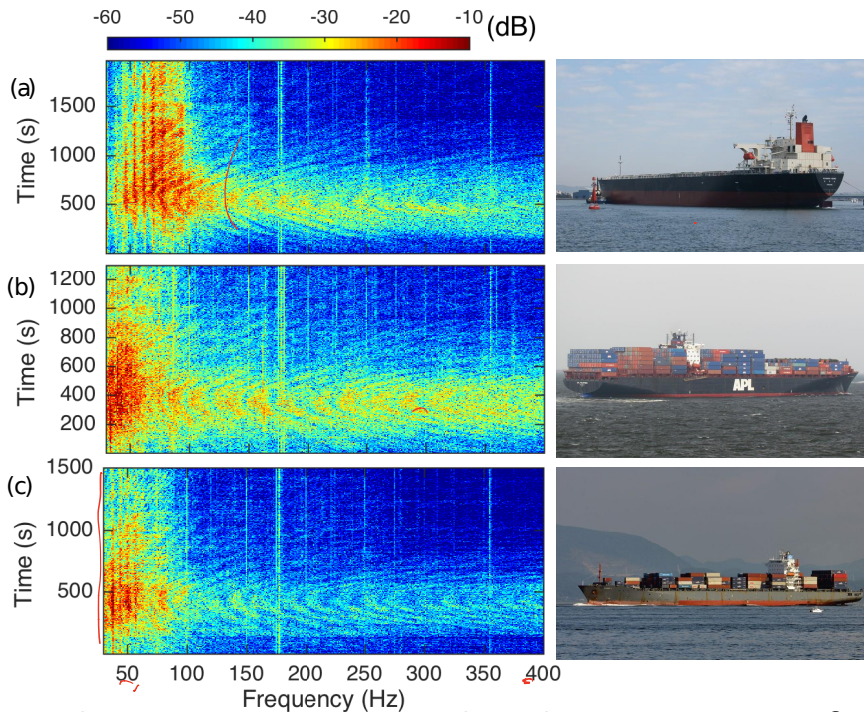
135 segments

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



# Matched-Field Processing on test data 1

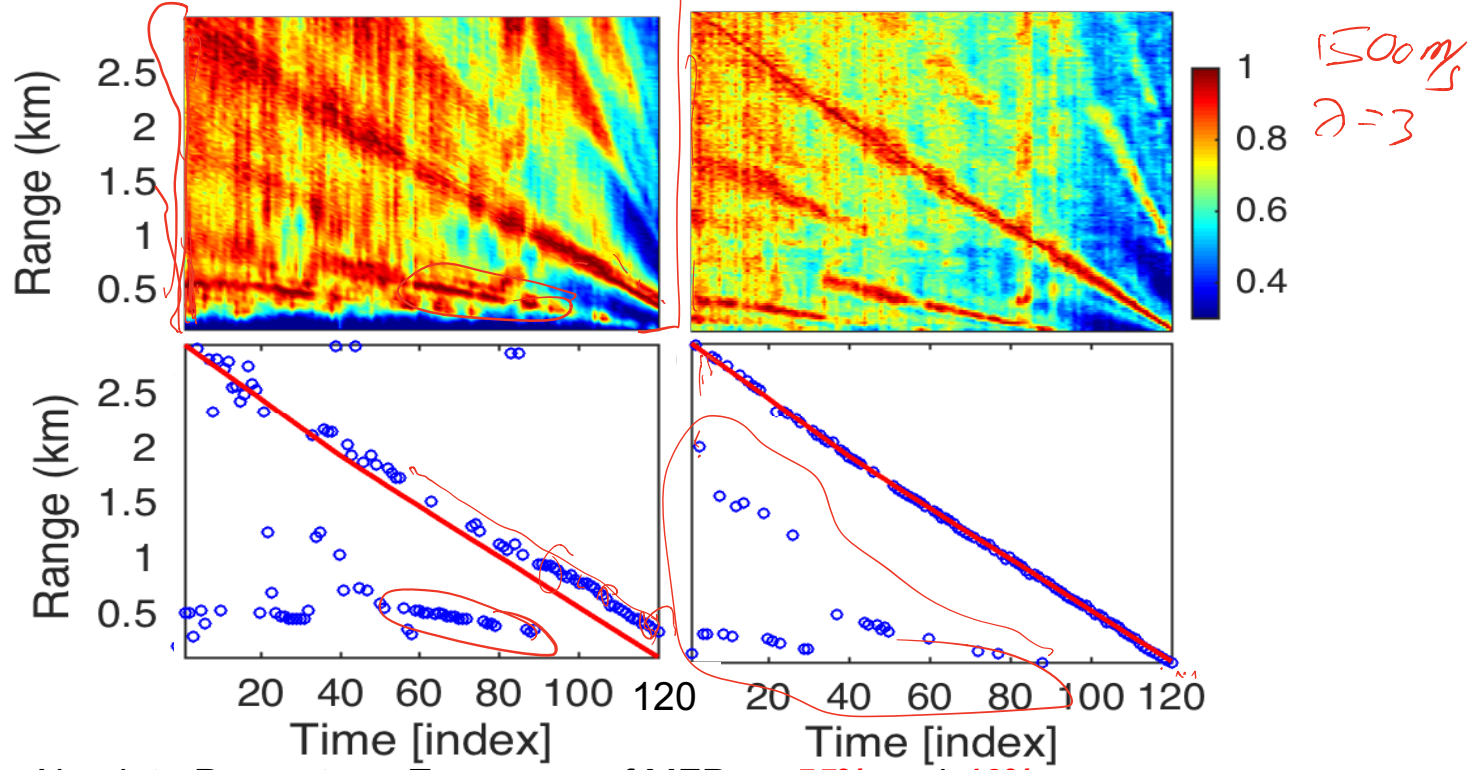
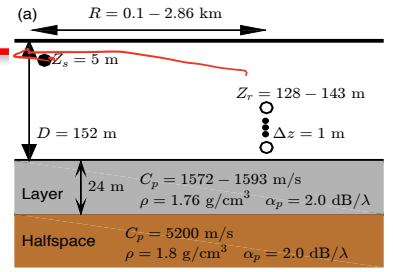
Frequencies [300:10:950]Hz

$$E_{\text{MAPE}} = \frac{100}{N} \sum_{i=1}^N \left| \frac{Rp_i - Rg_i}{Rg_i} \right|$$

$$B = p^H C_p$$

synthetic replicas.

measured replicas



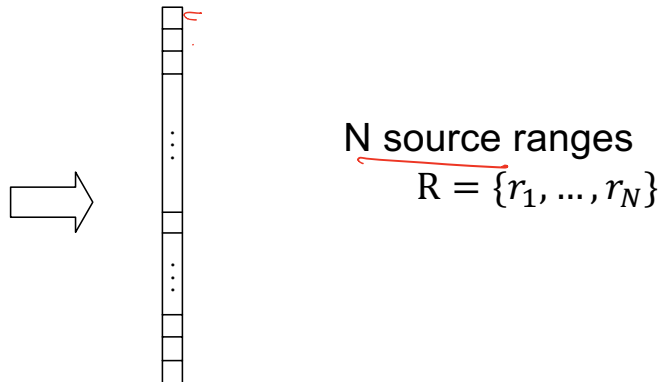
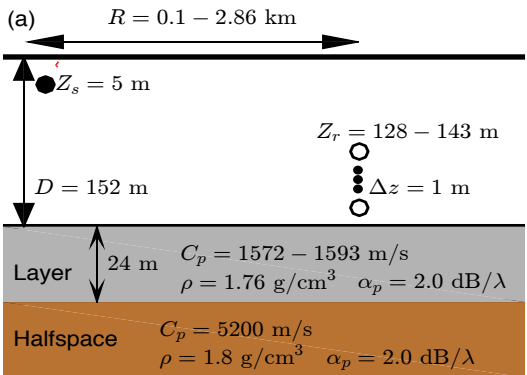
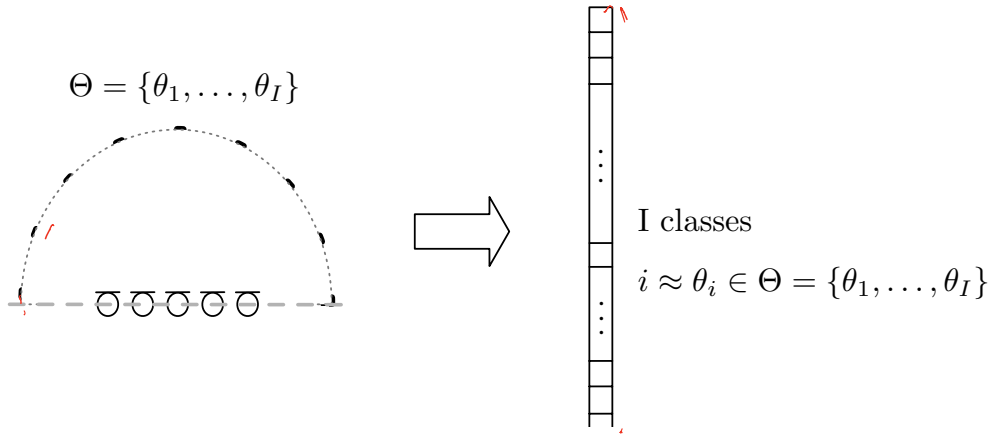
Mean Absolute Percentage Error error of MFPs: **55%** and **19%**

# DOA estimation as a classification problem

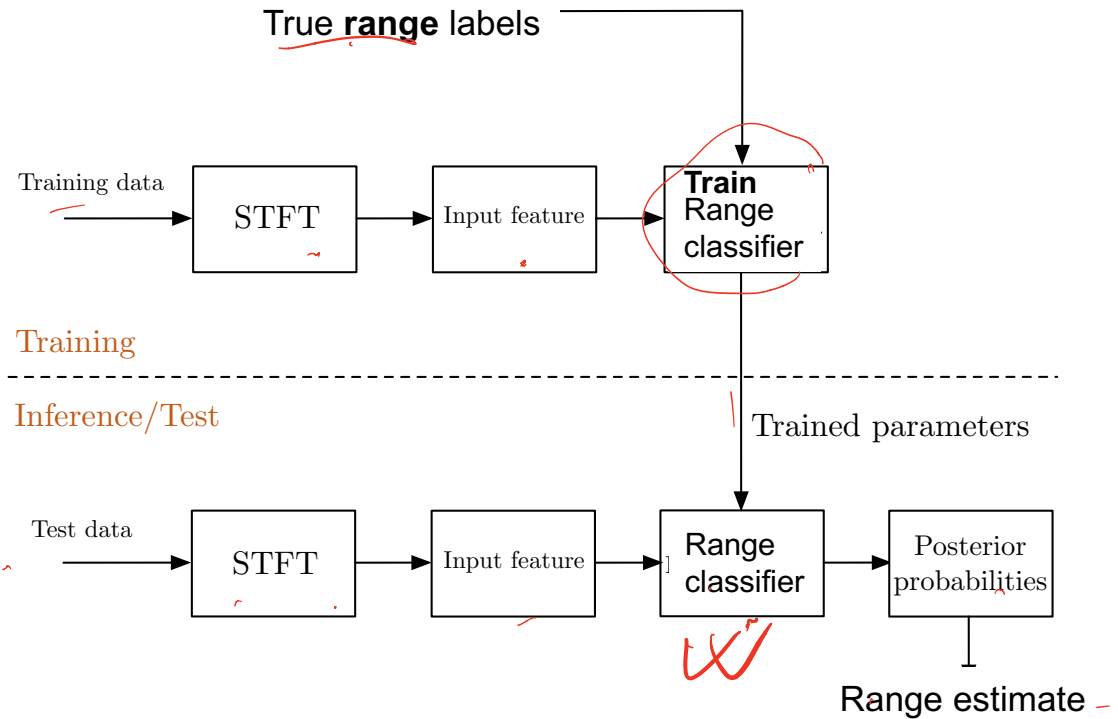
DOA estimation can be formulated as a classification with  $I$  classes

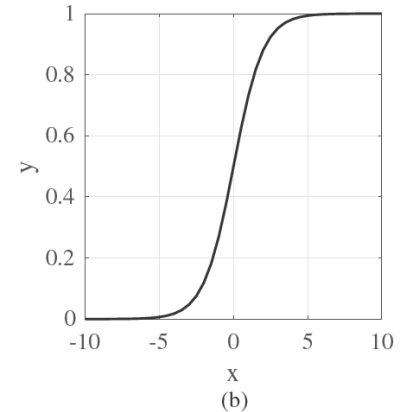
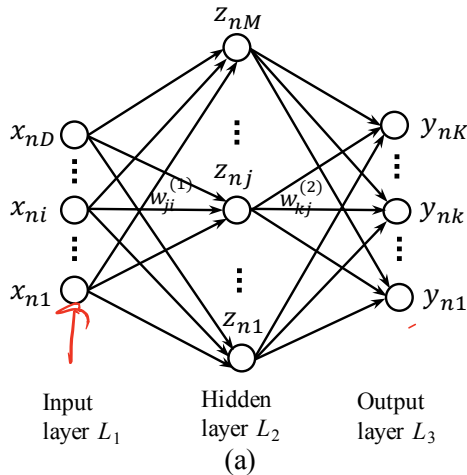
Discretize the whole DOA into a set  $I$  discrete values  $\Theta = \{\theta_1, \dots, \theta_N\}$

Each class corresponds to a potential DOA.



# Supervised learning framework





Sigmoid function  $f(a) = \sigma(a) = \frac{1}{1 + e^{-a}}$

**Input:** preprocessed sound pressure data

**Output (softmax function):** probability distribution of the possible ranges

**Connections between layers:** Weights and biases

From layer1 to layer2:  $a_j = \sum_{i=1}^D w_{ji}^{(1)} x_i + w_{j0}^{(1)}, \quad j = 1, \dots, M, \quad \Rightarrow \quad z_j = f(a_j).$

Output layer:  $a_k = \sum_{j=1}^M w_{kj}^{(2)} z_j + w_{k0}^{(2)}, \quad k = 1, \dots, K \Rightarrow y_k(\mathbf{x}, \mathbf{w}) = \frac{\exp(a_k(\mathbf{x}, \mathbf{w}))}{\sum_{j=1}^K \exp(a_j(\mathbf{x}, \mathbf{w}))}, \quad k = 1, \dots, K$

Softmax

## Pressure data preprocessing

Sound pressure

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

$S(f)$  Source term

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

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

$L$  Number of sensors

Sample Covariance Matrix to reduce effect of source phase

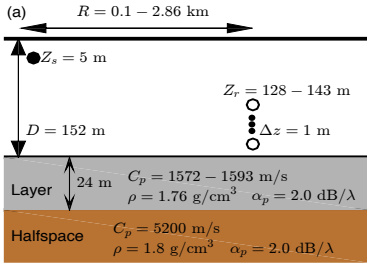
$$\underline{\mathbf{C}}(f) = \frac{1}{N_s} \sum_{s=1}^{N_s} \underline{\tilde{\mathbf{p}}}_s(f) \underline{\tilde{\mathbf{p}}}_s^H(f)$$

$N_s$  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  $\underline{\mathbf{C}}(f)$**

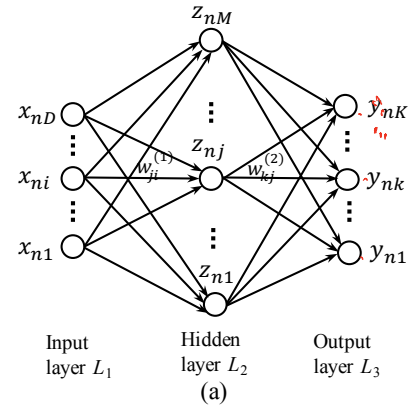
# Classification versus regression



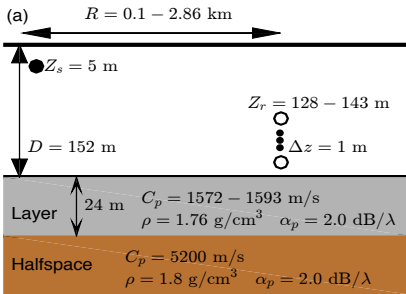
**Classification:**



N potential source ranges  
 $R = \{r_1, \dots, r_N\}$



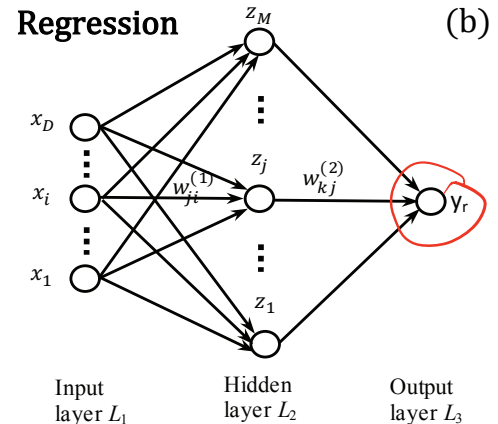
**Regression:**



one source continuous range



**Regression is harder**



Number of parameters

MFP:  $O(10)$

ML:  $400 \cdot 1000 + 1000 \cdot 1000 + 1000 \cdot 100$   
 $= O(1000000)$

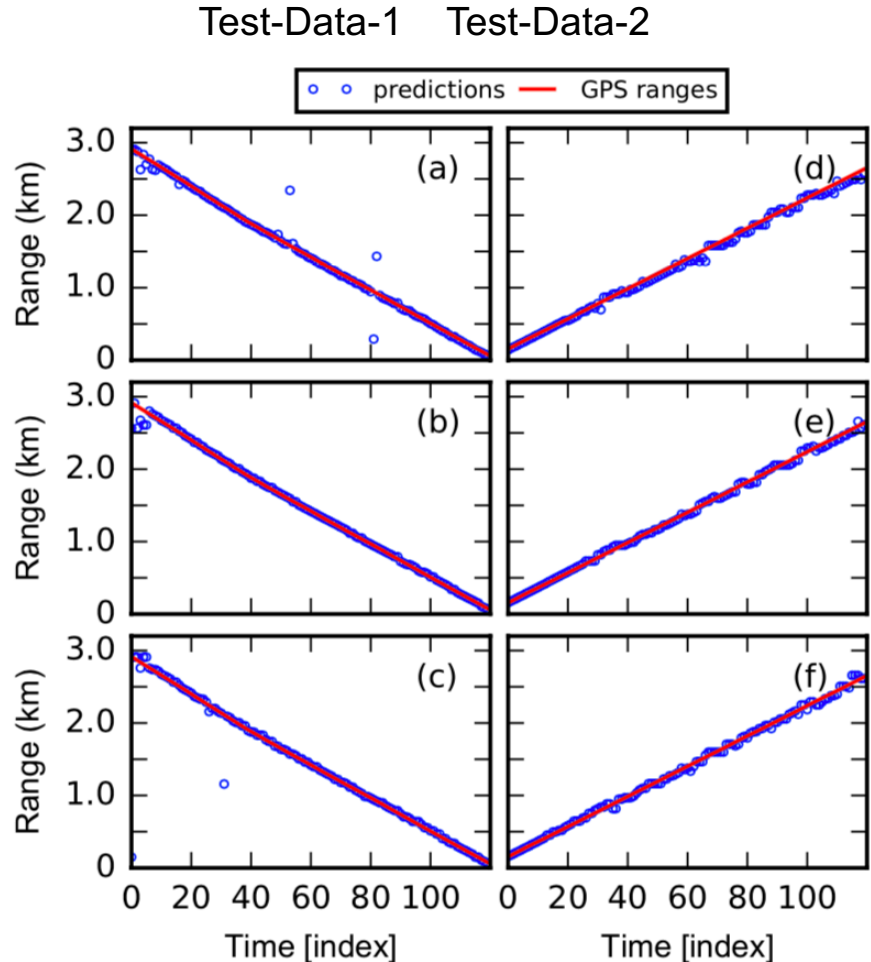
# ML source range classification

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,

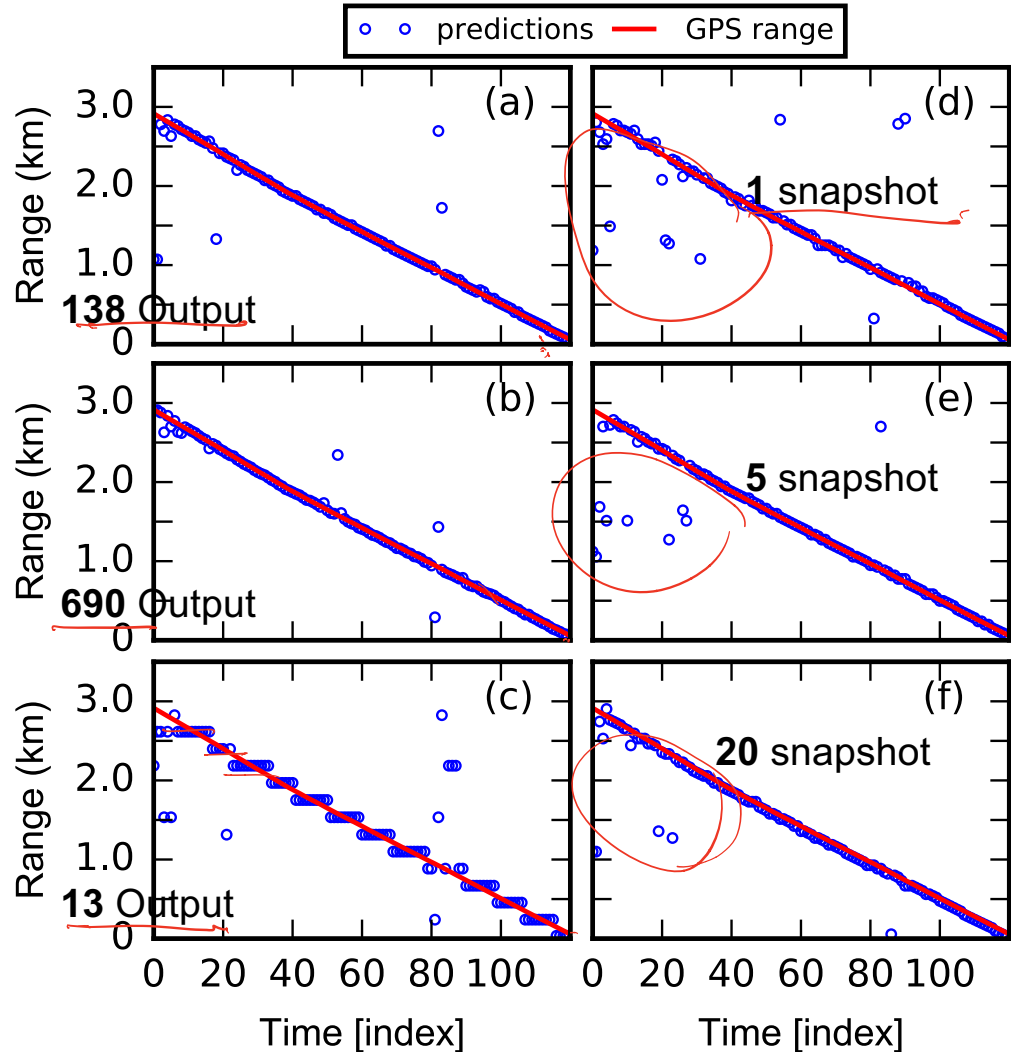
(c),(f) RF classifier.



# Other parameters: FNN

## Conclusion

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

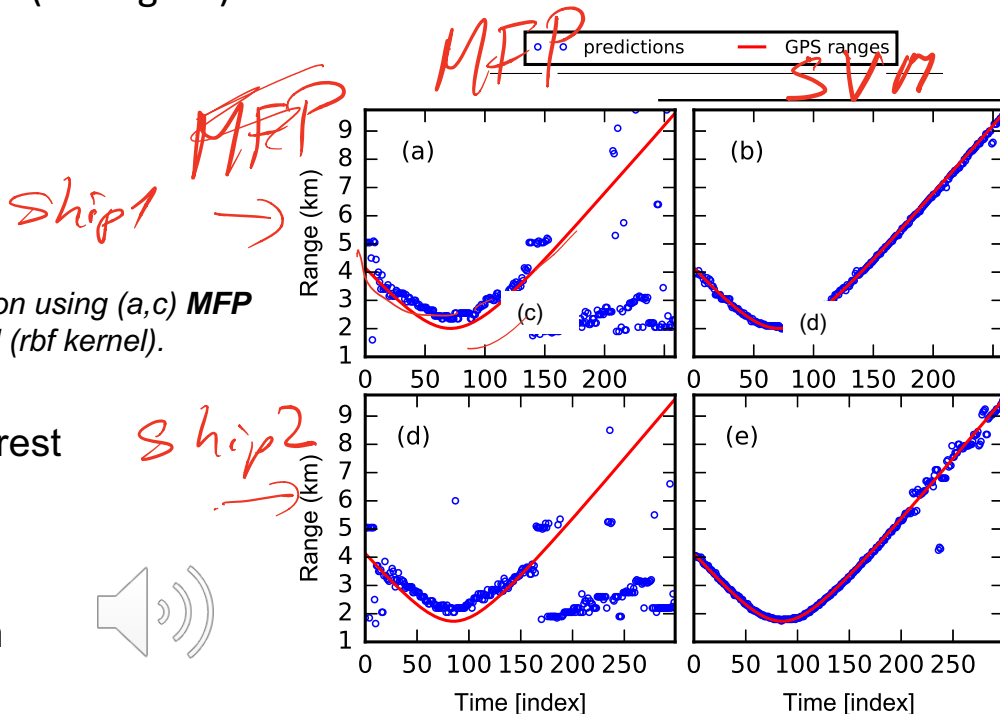




# So far...

- 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 al. 2017, "Ship localization in Santa Barbara Channel using machine learning classifiers." (see figure)

Ship range localization using (a,c) **MFP** and (b,d) **SVM** (rbf kernel).



NN, SVM, and random forest  
Perform about similar

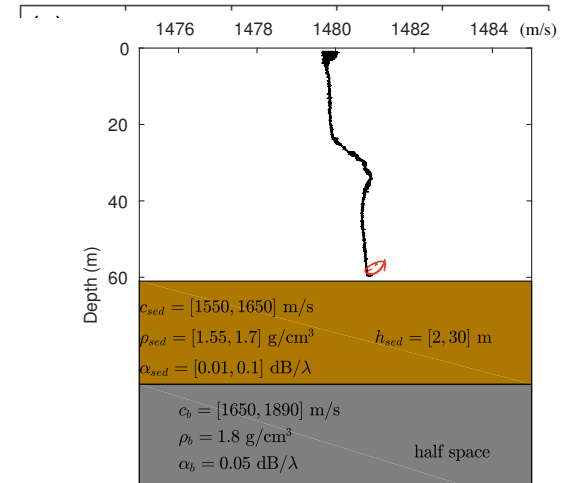
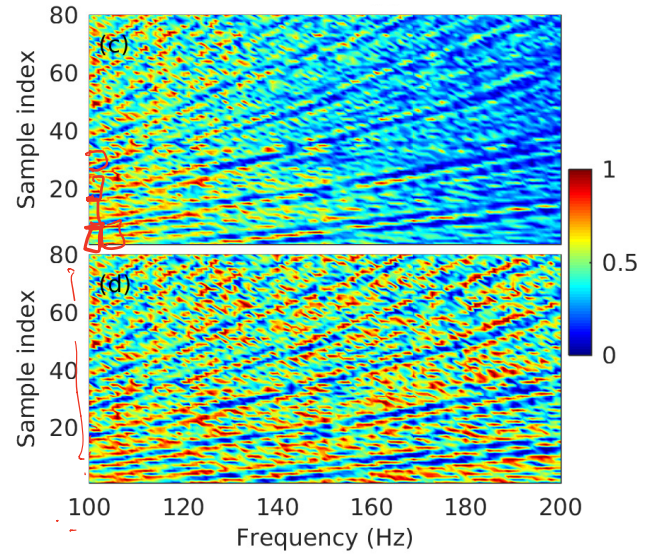
60s Science  
Scientific Am



Can we use CNN instead of FNN?

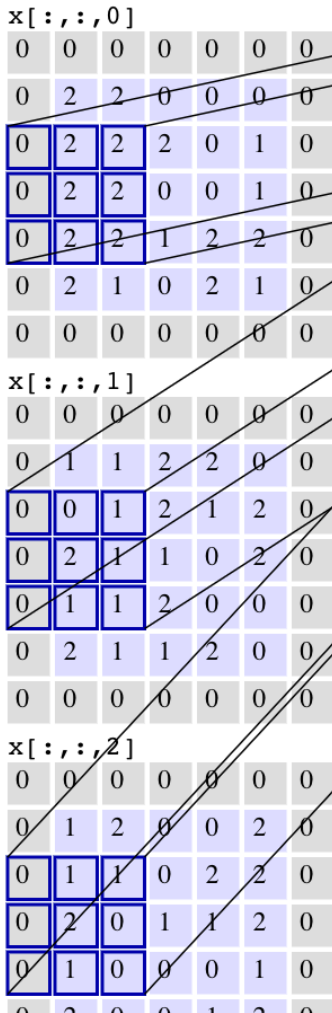
CNN uses much less weights!

CNN relies on local features

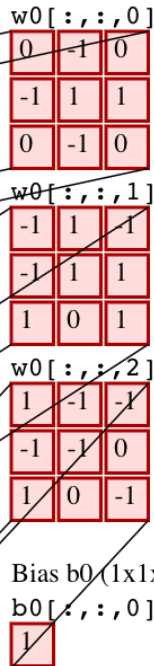


# <sup>e</sup>Renet and CNN for range estimation

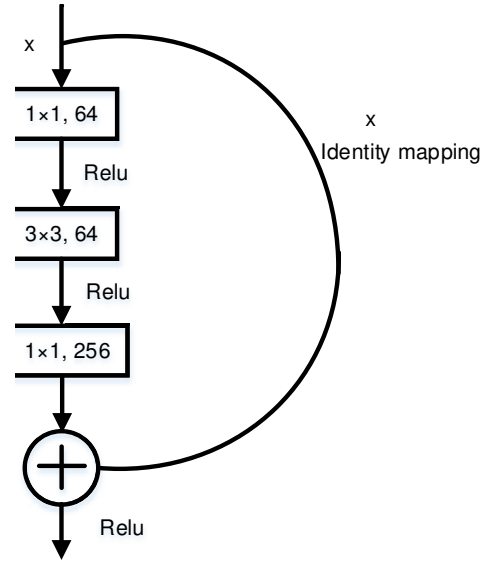
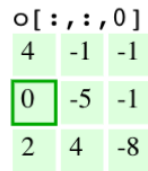
Input Volume (+pad 1) (7x7x3)

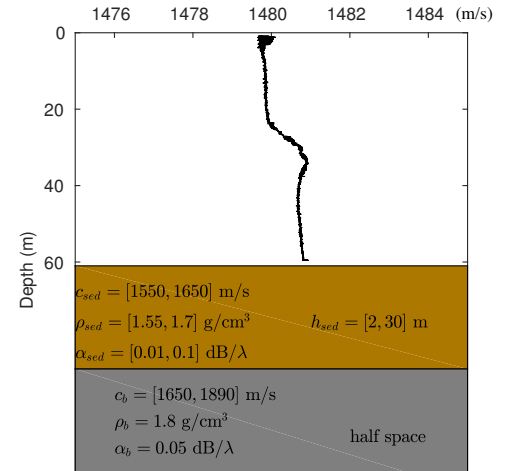
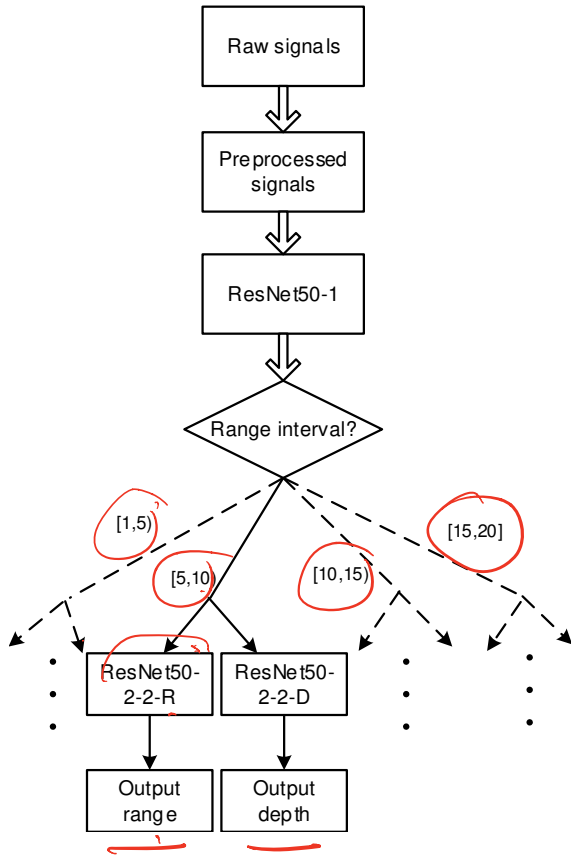


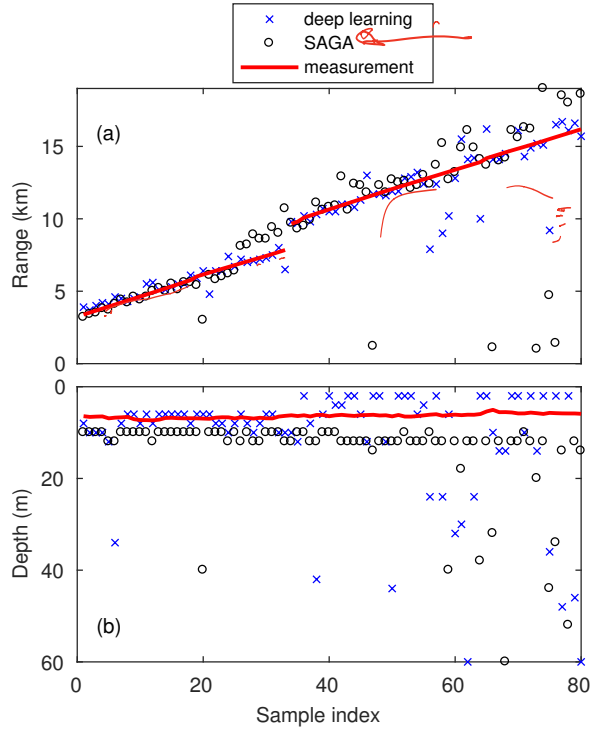
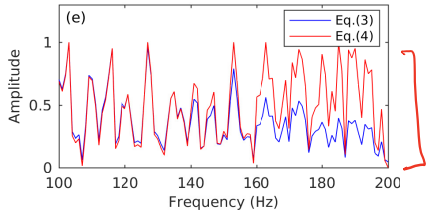
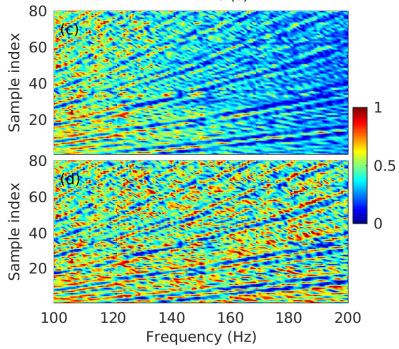
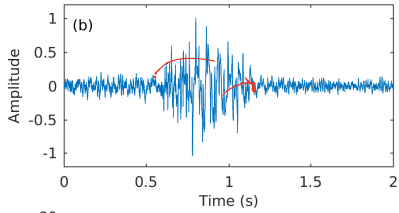
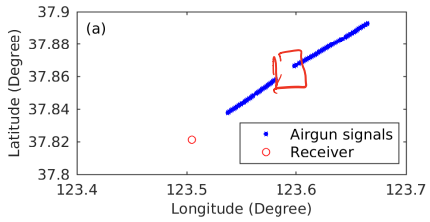
Filter W0 (3x3x3)



Output Volume (3x3x1)







# Conventional Beamforming

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

*Snaps here*

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

- Linearize:

$$\underline{B}(\theta_k) = \text{Tr}\left\{(\mathbf{W}^R)^T \mathbf{P}^R + (\mathbf{W}^I)^T \mathbf{P}^I\right\} = \text{tr}\{\mathbf{W} \mathbf{P}\}$$

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

$$B(\theta_k) = \mathbf{w}_{\text{eff}}(\theta_k)^T \mathbf{p}_{\text{eff}}$$

- Real, linear beam-function with vector inputs

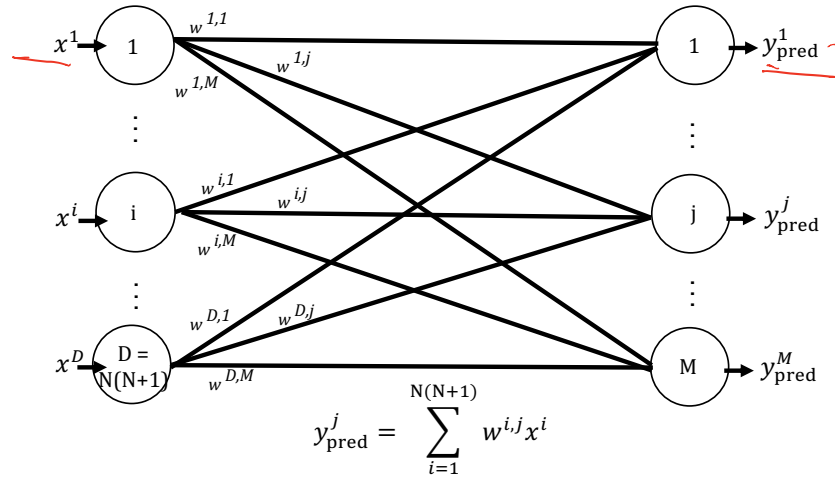
$$\mathbf{w}_{\text{eff}}(\theta_k) = \left[ \text{vec}(\mathbf{W}^R), \text{vec}(\mathbf{W}^I) \right]$$

$$\mathbf{p}_{\text{eff}}(\theta_k) = \left[ \text{vec}(\mathbf{P}^R), \text{vec}(\mathbf{P}^I) \right]$$

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

# Machine Learning: Feed-forward neural network

## Linear FNN



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

# Machine Learning: Feed-forward neural network

- Encourage similarity between true and predicted outputs
- Recall,

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

- Cost function:

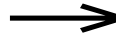
$$\begin{aligned} \operatorname{argmin}_{\mathbf{w}_i} & - \sum_{i=1}^T \sum_{m=1}^M y_{i,true}^m y_{i,pred}^m \\ & = \operatorname{argmin}_{\mathbf{w}_i} - \sum_{i=1}^T \mathbf{w}_i^T \mathbf{x}_i \end{aligned}$$



# Machine Learning and Conventional Beamforming

- Compare:

**CBF**



**FNN**

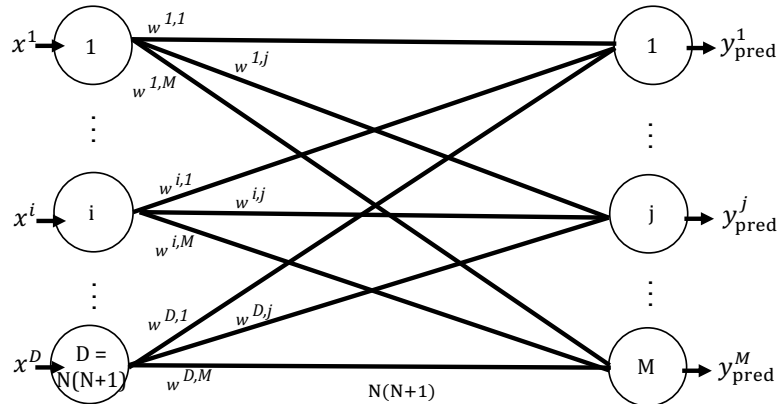
$$\operatorname{argmax}_{\mathbf{w}_{eff}} -\mathbf{w}_{eff}(\theta_m)^T \mathbf{p}_{eff}$$

$$\operatorname{argmin}_{\mathbf{w}_i} -\mathbf{w}_i^T \mathbf{x}_i \quad \forall i$$

- 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

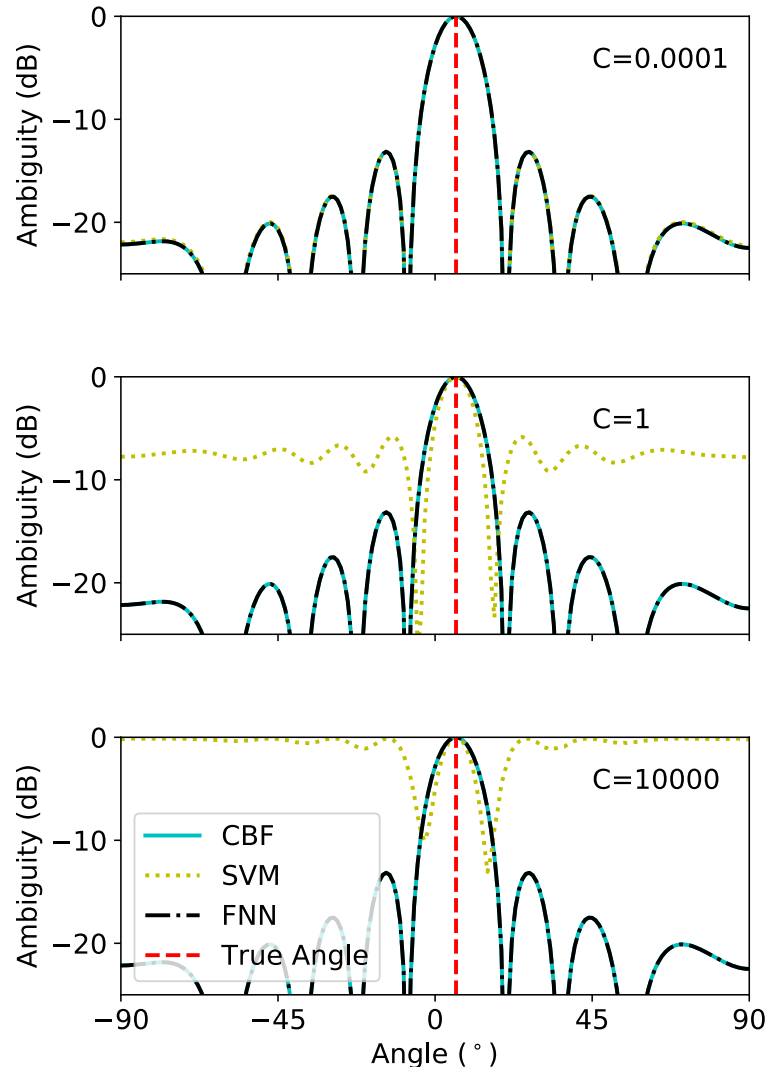
**Linear FNN**



$$y^j_{pred} = \sum_{i=1}^{N(N+1)} w^{i,j} x^i$$

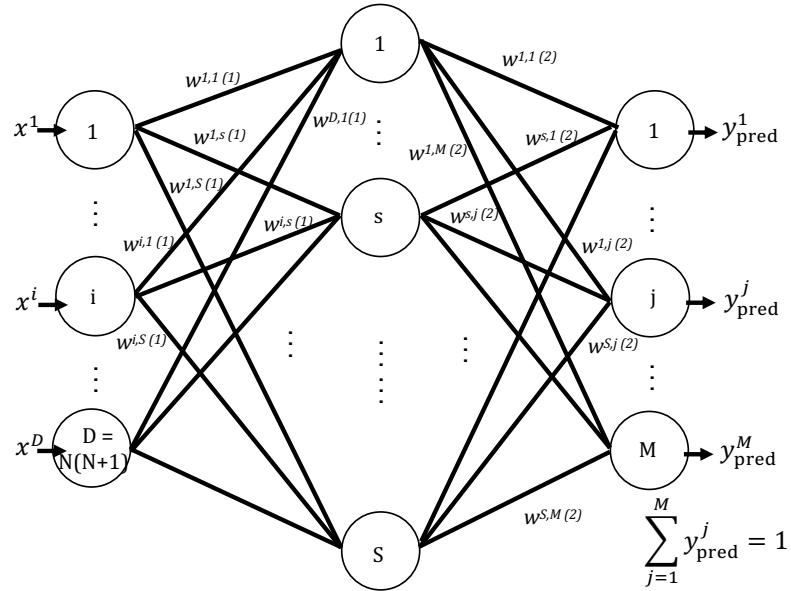
# Conventional Beamforming and Machine Learning

- 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



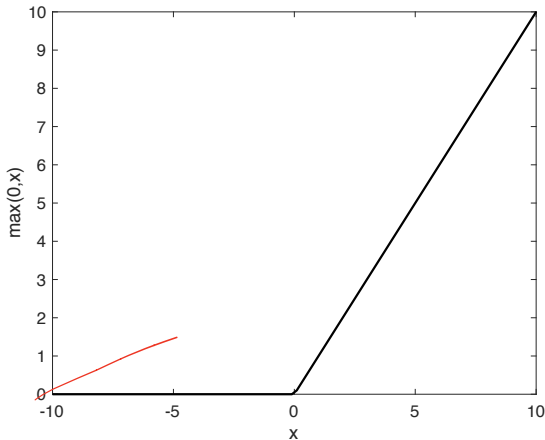
# Fully connected FNN

## Nonlinear FNN

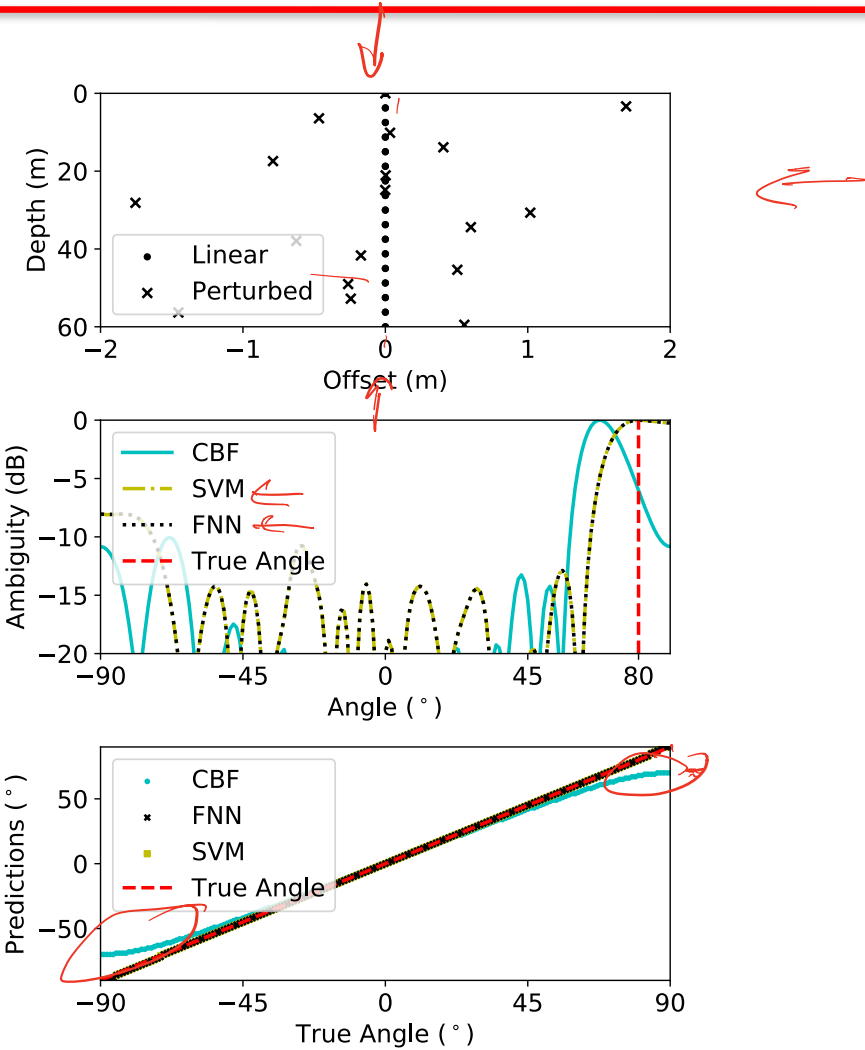


$$a^s = \max\left(0, \sum_{i=1}^{N(N+1)} w^{i,s(1)} x^i\right) \quad y^j_{\text{pred}} = \frac{e^{\sum_{s=1}^S w^{s,j(2)} a^s}}{\sum_{j=1}^M e^{\sum_{s=1}^S w^{s,j(2)} a^s}}$$

ReLU



# 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  $\Delta\phi = \phi_2 - \phi_1 = U(-\pi, \pi)$

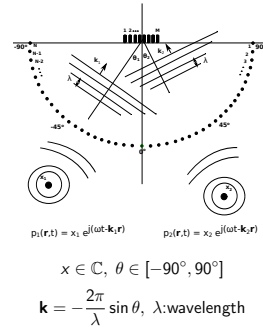
Forming the sample covariance matrix

$$\mathbf{P} = \mathbf{y}\mathbf{y}^H = \mathbf{A}\mathbf{x}\mathbf{x}^H\mathbf{A}^H$$

Or

$$P_{n,m}^R = \frac{1}{N} \left[ \sum_{k=1}^2 |S_k|^2 \cos \left( \frac{\omega}{c} (n-m)\ell \sin(\theta_k) \right) + 2S_1S_2 \cos \left( \frac{\omega}{c} (n \sin(\theta_1) - m \sin(\theta_2))\ell + \Delta\phi \right) \right]$$

$$P_{n,m}^I = \frac{1}{N} \left[ \sum_{k=1}^2 |S_k|^2 \sin \left( \frac{\omega}{c} (n-m)\ell \sin(\theta_k) \right) \right] \quad (64)$$



$$y_m = \sum_n x_n e^{j\frac{2\pi}{\lambda} r_m \sin \theta_n}$$

$m \in [1, \dots, M]: \text{sensor}$   
 $n \in [1, \dots, N]: \text{look direction}$

---


$$\mathbf{y} = \mathbf{A}\mathbf{x}$$

$$\mathbf{y} = [y_1, \dots, y_M]^T, \quad \mathbf{x} = [x_1, \dots, x_N]^T$$

$$\mathbf{A} = [\mathbf{a}_1, \dots, \mathbf{a}_M]$$

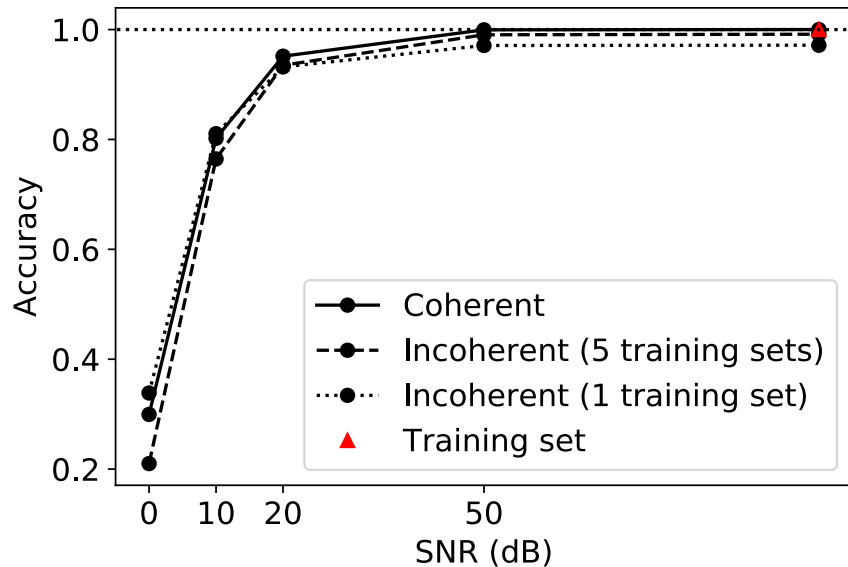
$$\mathbf{a}_n = \frac{1}{\sqrt{M}} [e^{j\frac{2\pi}{\lambda} r_1 \sin \theta_n}, \dots, e^{j\frac{2\pi}{\lambda} r_M \sin \theta_n}]^T$$

# Coherent vs incoherent sources

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

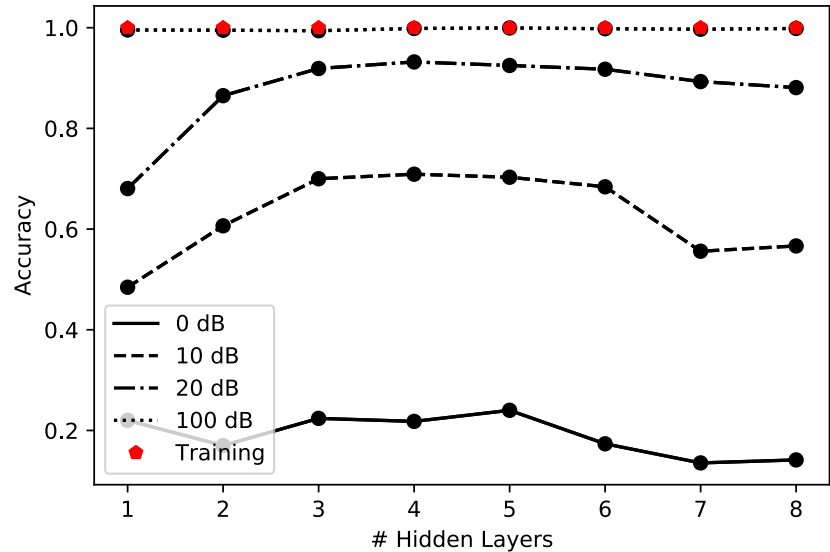
$$P_{n,m}^R \rightarrow \frac{1}{N} \left[ \sum_{k=1}^2 |S_k|^2 \cos\left(\frac{\omega}{c}(n-m)\ell \sin(\theta_k)\right) \right], \quad (65)$$

$L \rightarrow \infty, \quad \Delta\phi_i \in \mathcal{U}\{\pi, \pi\}.$



# FNN hidden layers

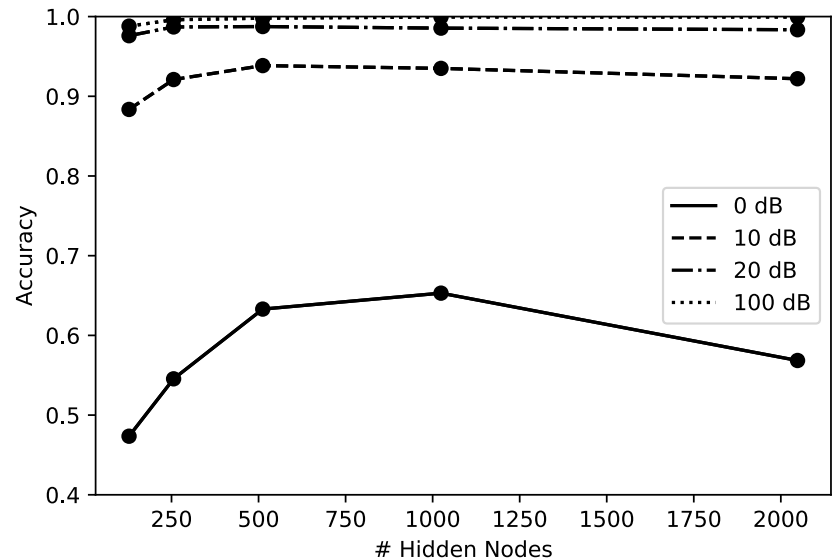
- Two DOAs  $\theta_1, \theta_2$ : 0-180 deg.
- Training all combinations
- Validation 1000 Uniformly random DOA
- Each Hidden layers add  $S(S+1)$
- 512 nodes in each layer



# 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

SWellEx-96 Event S59

JD 134, 11:45 GMT to JD 134, 12:50 GMT

6m and 54 m source depth

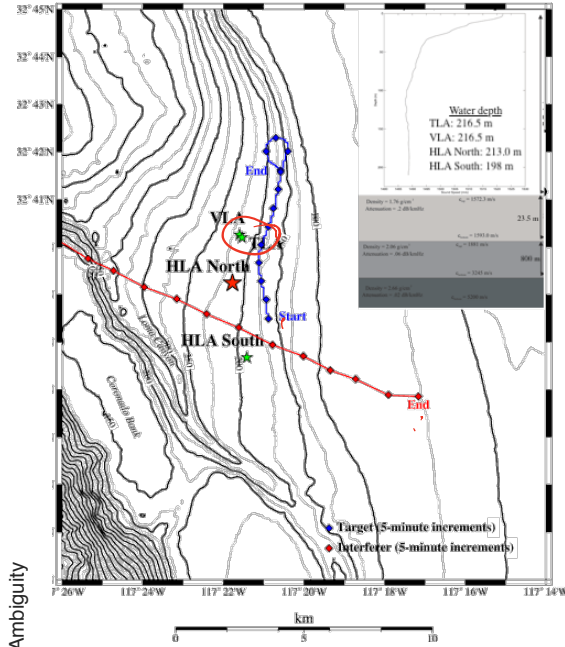
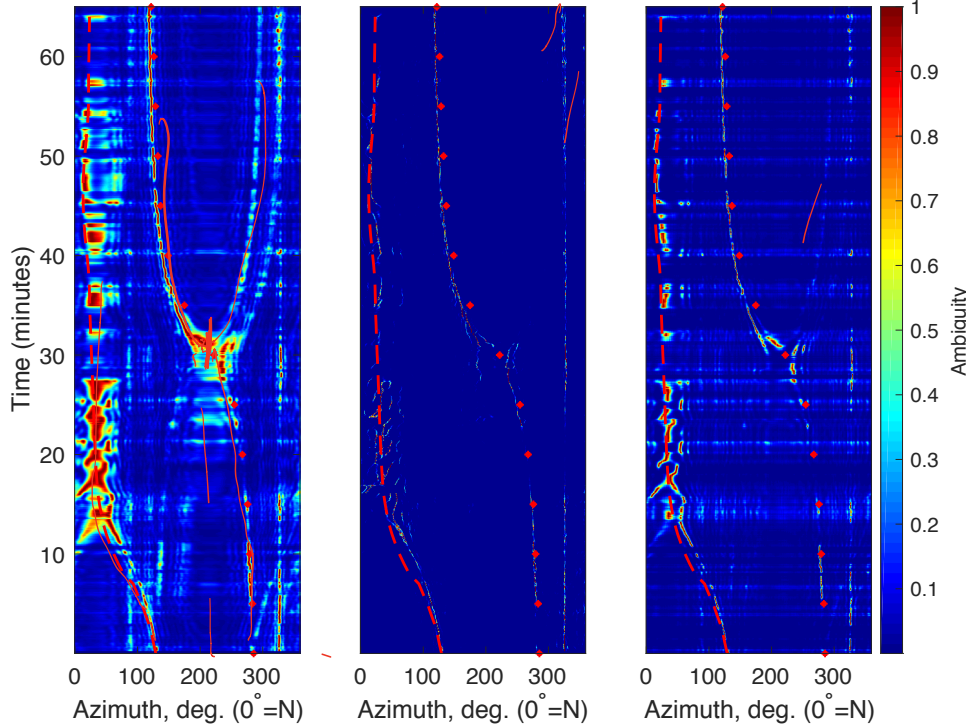
CBF  
SBL  
FNC



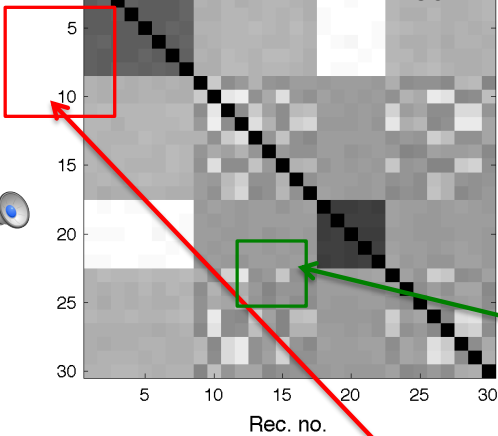
o o o o o



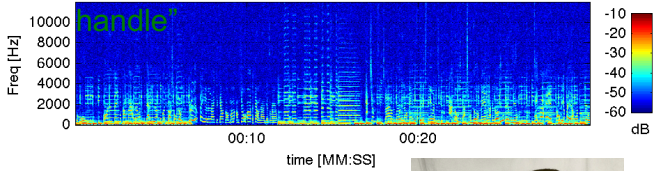
FAN



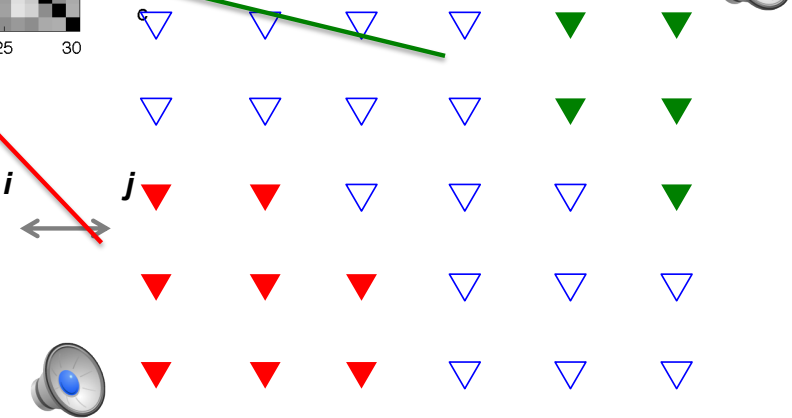
$f = 750$  Hz



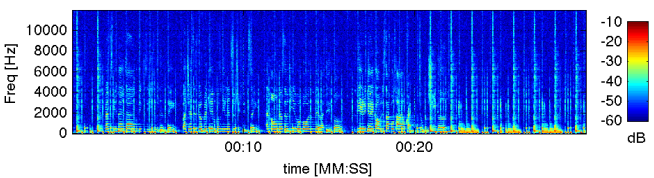
Location 1: Otis Redding - "Hard to handle"



30-microphone array



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



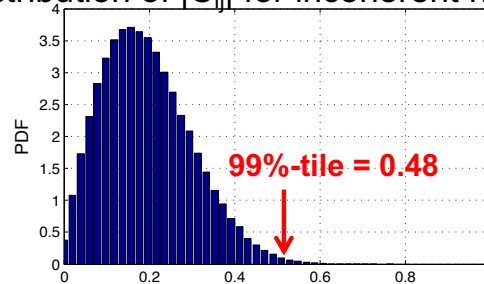
Spectral coherence between  $i$  and  $j$

$$\hat{C}_{ij}(f) = \frac{1}{N} \sum_{t=1}^N X_i(f, t) \cdot \bar{X}_j(f, t)$$

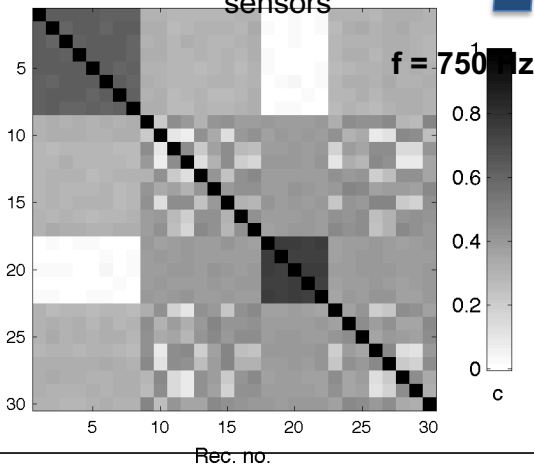
(Normalization:  $|X(f, t)|^2=1$ )

Each group is spatially coherent. But no temporal correlation between groups (i.e. different source)

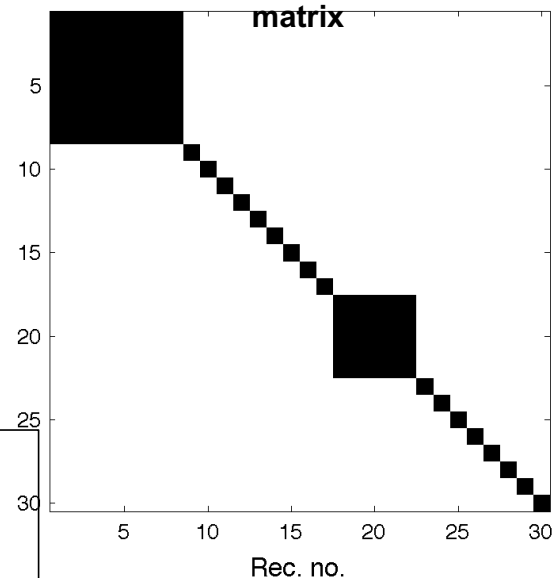
Distribution of  $|C_{ij}|$  for incoherent noise



Magnitude of spectral coherence for 30 sensors



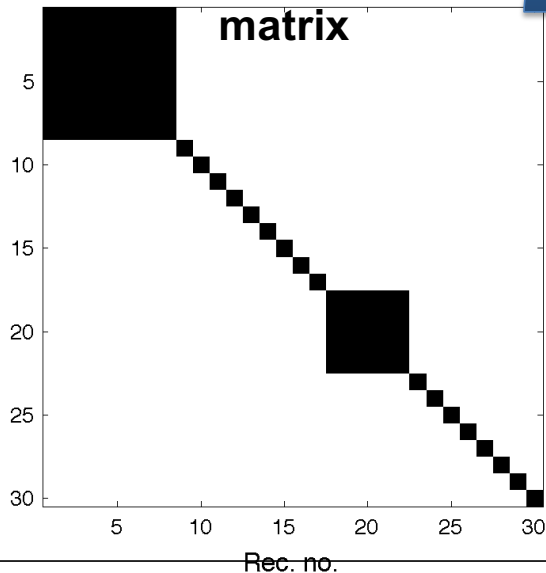
Statistically significant entries => **Connectivity matrix**



- Each sensor is a **node** in the graph.
- If **nodes**  $i$  and  $j$  are significantly correlated  $|C_{ij}| > \xi$ , then they share an **edge**.

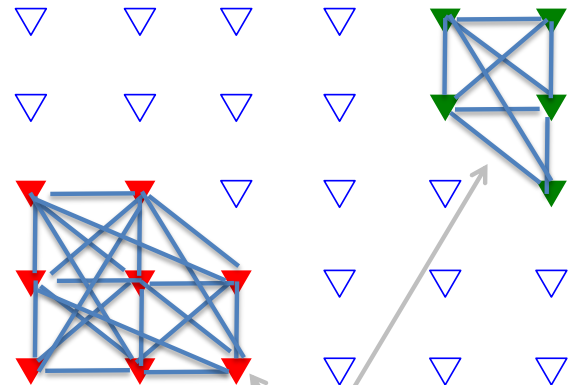
## => Two sources in the network

Statistically significant entries => **Connectivity**



- Each sensor is a **node** in the graph.
- If **nodes**  $i$  and  $j$  are significantly correlated  $|C_{ij}| > \xi$ , then they share an **edge**.
- A **subgraph** has high spatial coherence across a subarray (=> likely a source nearby).

Graph with 30 nodes



**Connected subgraphs:**

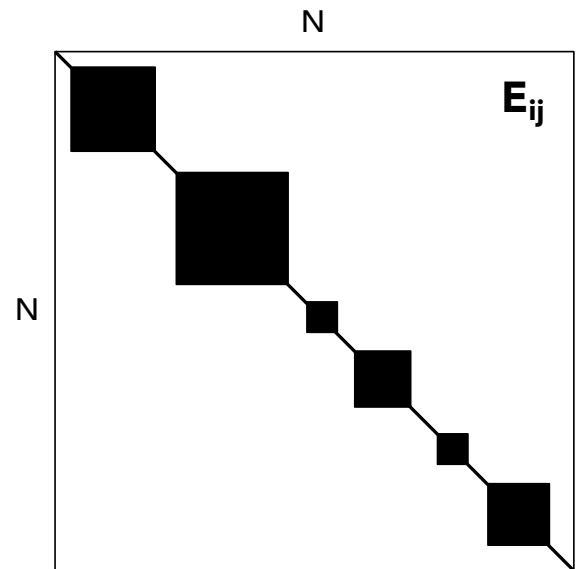
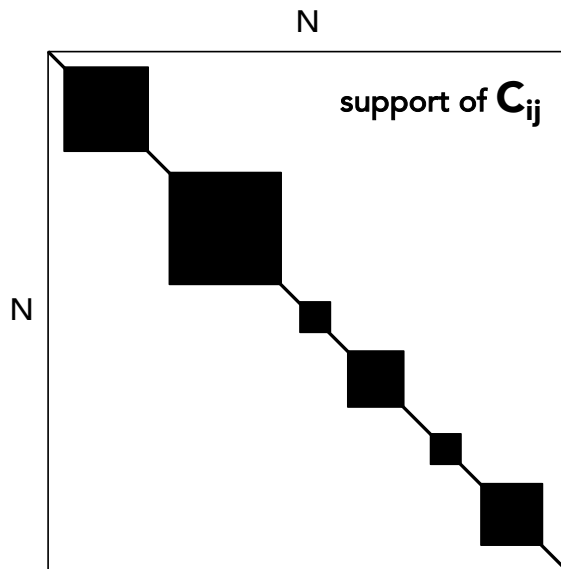
**5 nodes and 9 edges**

**8 nodes and 20 edges**

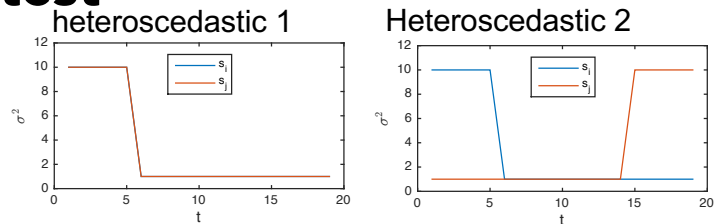
# Asymptotic case

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

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

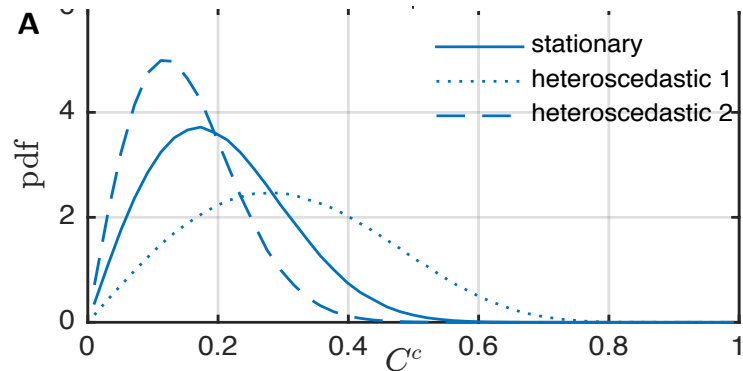


# Robust Coherence hypothesis test



Conventional coherence

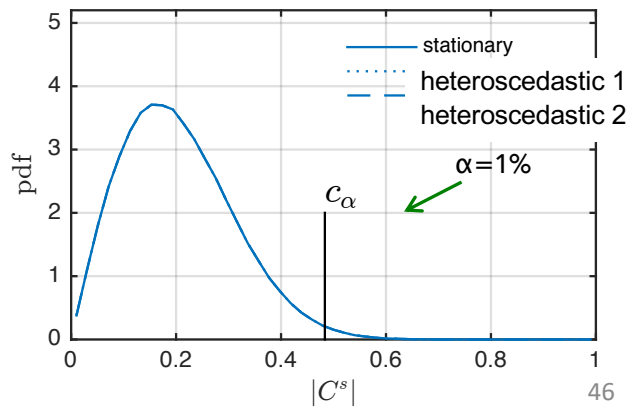
$$\hat{C}_{ij}^c = \left| \frac{\frac{1}{M} \sum_{m=0}^{M-1} x_i(m) x_j^*(m)}{\left( \frac{1}{M} \sum_{m=0}^{M-1} |x_i(m)|^2 \right)^{1/2} \left( \frac{1}{M} \sum_{m=0}^{M-1} |x_j(m)|^2 \right)^{1/2}} \right|,$$



**Phase-only coherence**

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

Robust to heteroscedastic noise



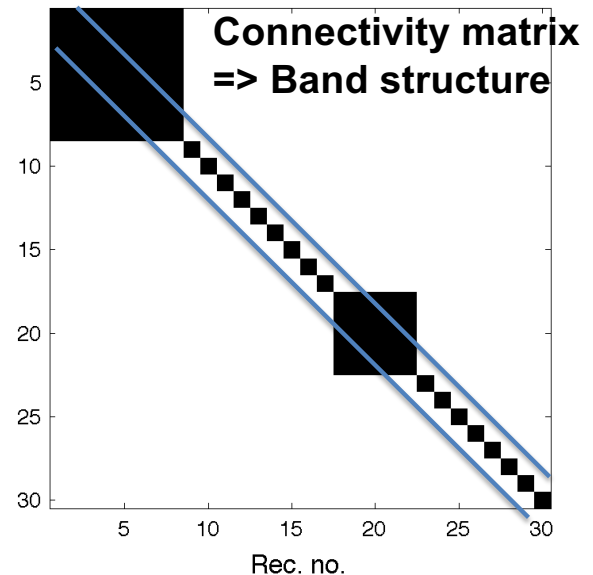
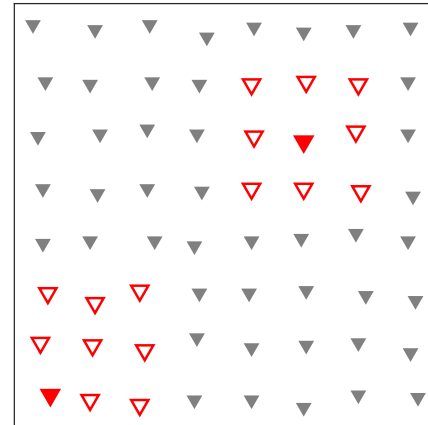
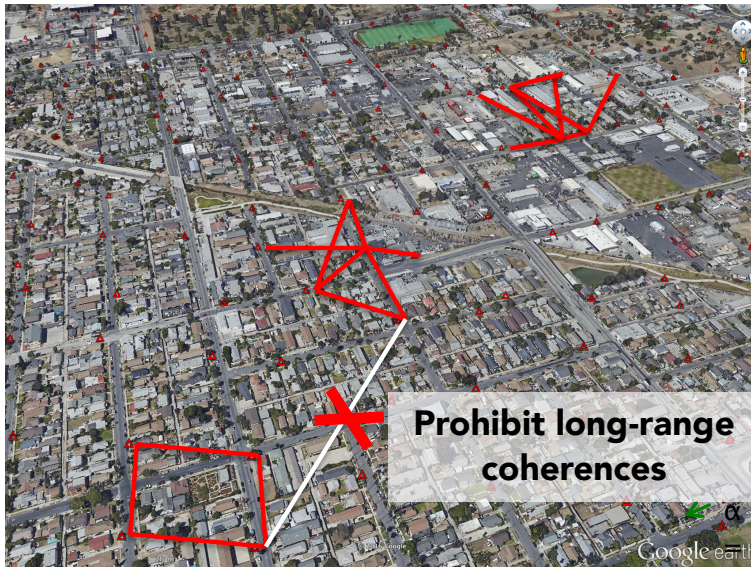
# "Noise-only" network

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

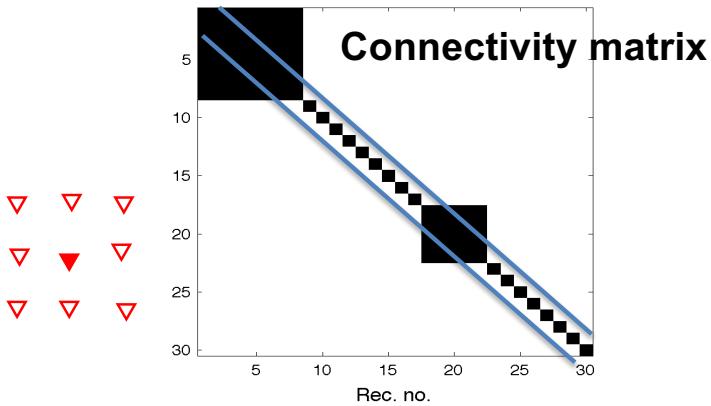
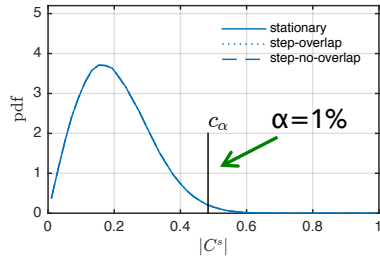
*Bad for cluster search!*

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

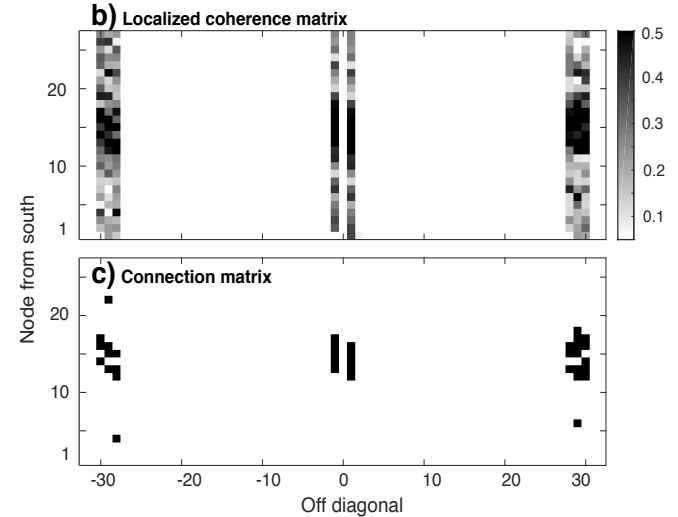
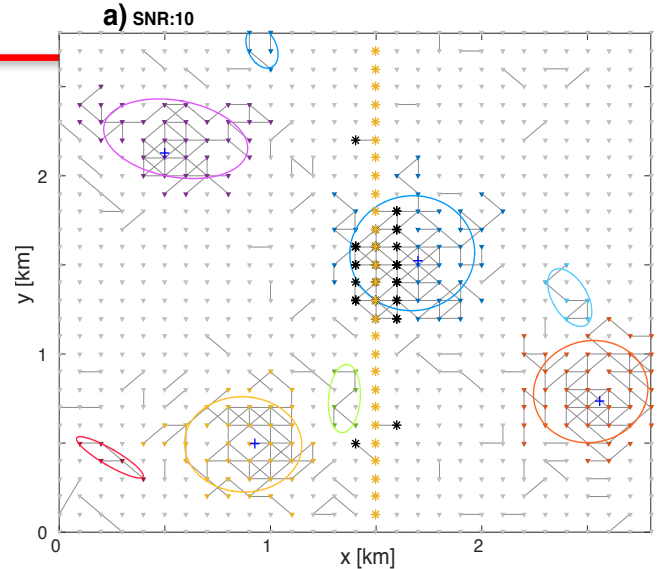
$$E_{ij} = \begin{cases} 1 & \text{if } \hat{C}_{ij} > c_\alpha \text{ and } i \in N(j) \\ 0 & \text{otherwise,} \end{cases}$$



# Simulation K=4, SNR=10

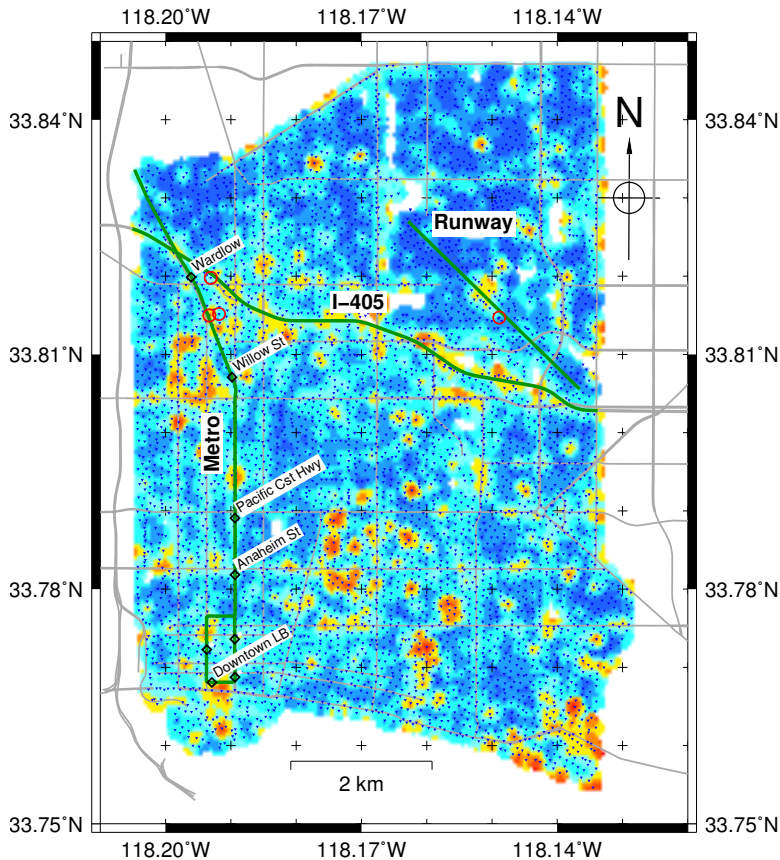


-A cluster is formed if  
>4 nodes are connected with >4 edges





# Long Beach array



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

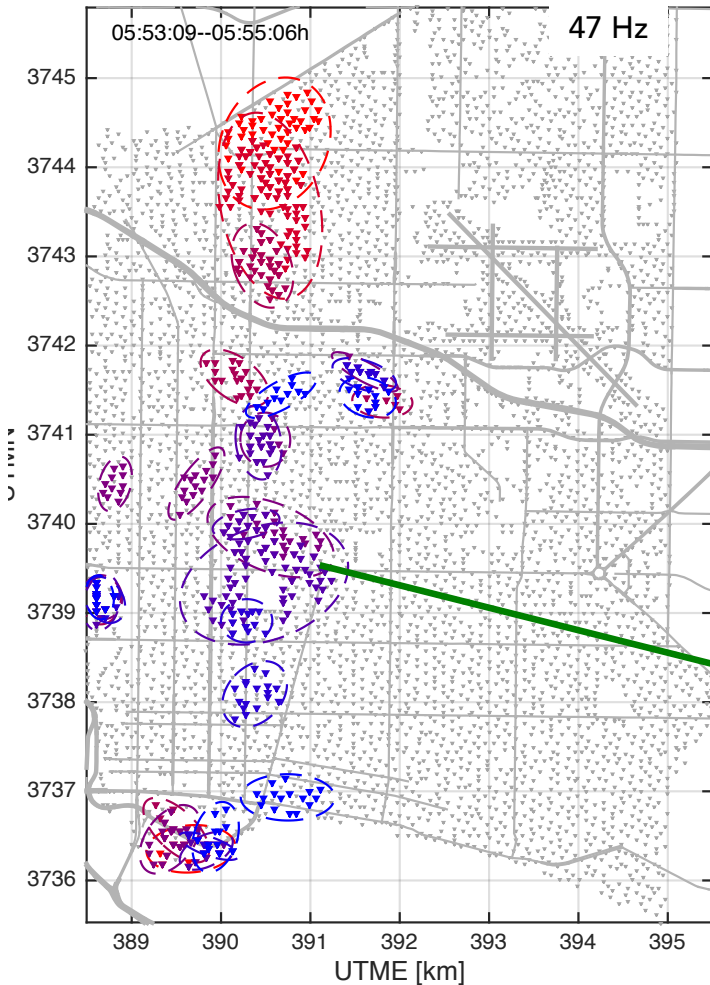
## Helicopter rotor noise (seismo-acoustic coupling)

Several peaks consistent with helicopter rotor harmonics (20-100 Hz).

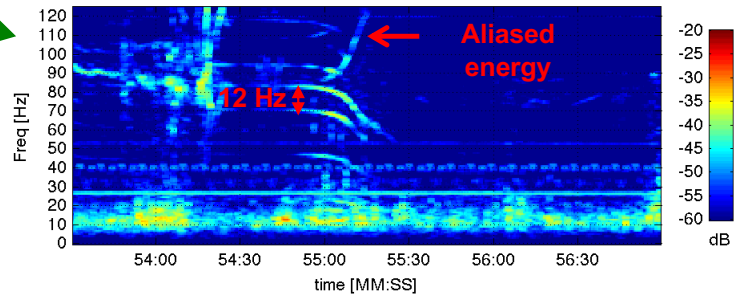
Doppler shift

$$f_{\text{high}}/f_{\text{low}} = (v_0 + v)/(v_0 - v) \approx 1.4 \text{ i.e. } v \approx 250 \text{ km/h}$$

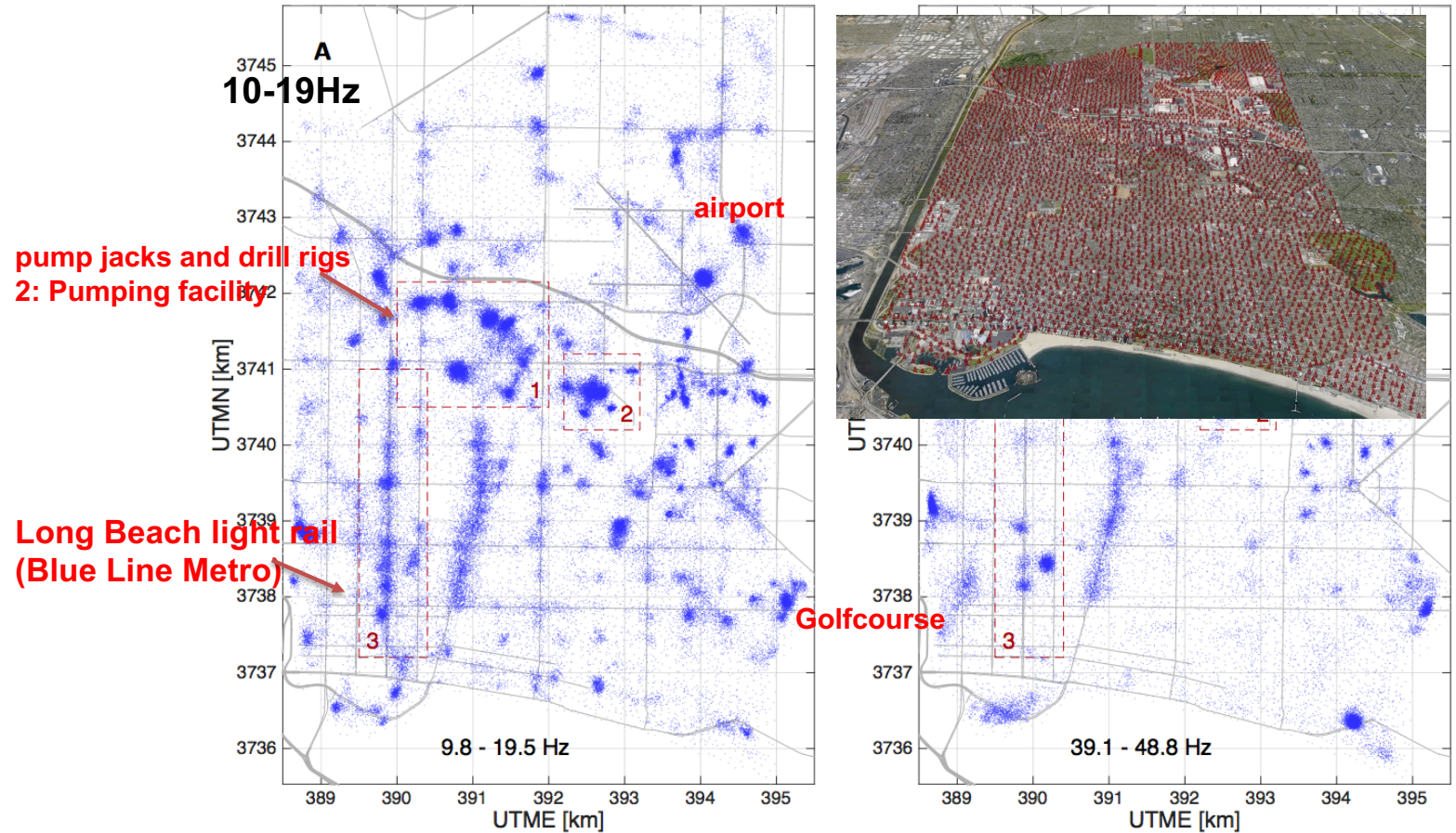
Speed over ground 7km/2min=210km/h



- ✓ Rotor frequencies
- ✓ Doppler frequency shift
- ✓ Movement in map



# Clusters on March 10



Based on 9400 time windows x 10 frequency bins.

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

Few false detections