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Abstract
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Keywords
blind source separation deconvolution, parameter estimation, state-space methods

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BLIND DECONVOLUTION OF DYNAMICAL SYSTEMS USING A BALANCED PARAMETERIZED STATE SPACE APPROACH

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ABSTRACT

In this paper, the problem of blind deconvolution of dynamical systems is considered using a state space approach. A balanced parameterized canonical form is used as a model for the underlying dynamical system instead of the more common controller or observable canonical form. The results are compared with those obtained using a controller canonical form. It is shown experimentally that using the balanced parameterized canonical form is more robust than the ones using a controller canonical form.

1. INTRODUCTION

Blind deconvolution or separation of source signals which had been mixed by a dynamical system has been extensively studied in recent years [1, 2, 8]. In this paper we wish to study the blind deconvolution of source signals of dynamical systems of the following form:

\[ x(k+1) = Ax(k) + Bs(k) \]  
\[ u(k) = Cx(k) + Ds(k) \]

where \( s(k) \in \mathbb{R}^n \) is the source signal, \( u(k) \in \mathbb{R}^n \) is the sensor output of this linear time invariant (LTI) system, \( x(k) \in \mathbb{R}^N \) is the state of the dynamical system.

The problem can be stated as follows: given the sensor output \( u(k) \), is it possible to recover the source signals \( s(k) \)? In general, this is not possible. However, if we place a number of assumptions on the source signals then it becomes possible to recover the source signals from the sensor outputs. The usual assumptions placed on the source signals are as follows [2]:

1. The source signals are independent.
2. At most one of the source signals is a Gaussian distributed signal.
3. It is only possible to recover the source signals modulo scale invariance, and polarity.

Since we assume that the source signals are mixed by a dynamical system, we need to place some further assumptions on the dynamical system itself. Common assumptions on the dynamical systems [6] are as follows:

1. The dynamical system must be causal.
2. The dynamical system is assumed to be time invariant.
3. The dynamical system is assumed to linear.

This problem set in a state space formulation has been studied by Zhang and Cichocki [8]. To reduce the number of parameters to be estimated, they have assumed a controller canonical form for the parameters \( A, B, C, D \). This is a valid assumption as it is known that a linear time invariant (LTI) dynamical system is invariant under coordinate transformations. Hence, the general LTI system as expressed in Eq(1) and Eq(2) can be transformed into equivalent representations, e.g., the controller canonical form using coordinate transformations.

However, there are a number of issues associated with the approach taken in [8].

- They require the dimension \( N \) to be estimated. They have indicated that such value can be estimated using, e.g., Akaike Information Criterion or the Final Prediction Error criterion. They have further indicated that if the dimension is over estimated then it will introduce additional delays in the recovered signals.
- From system theory, it is known that the controller canonical form has some difficulties, in particular, when it is used as a parameterization in system identification studies. These difficulties include the possibility of ill conditioning, i.e., the parameter estimation process may become unstable due to pole-zero cancellation.
It is also known in system theory the difficulties encountered in the application of controller canonical form can be overcome to a large extent by the use of balanced parameterization, which is another possible parameterization of linear systems [3, 4]. In this case, we need to assume that the LTI system is stable. This is a reasonable assumption in most practical systems.

In this paper, our aim is to explore the possibility of using balanced parameterization of the LTI system in blind deconvolution of source signals. While we have not resolved completely in this paper the difficulties encountered in the requirement to estimate the dimension N, the proposed method at least overcomes some of the difficulties encountered in the implementation of the approach used in [8], e.g., instability of the parameter estimation process.

The structure of the paper is as follows: in Section 2, we will give a brief introduction to the balanced realization parameterization of linear systems. In Section 3 we will give a description of the estimation algorithm of the unknown parameters in the balanced parameterized model, while in Section 4 we will give some comparative results using the proposed technique and the technique developed by [8]. It is shown experimentally that using balanced parameterization, the results appear to be more robust. Some conclusions are drawn in Section 5.

2. BALANCED PARAMETERIZATION OF LINEAR TIME INVARIANT SYSTEMS

Consider a discrete linear time invariant system 2:

\[ x(k + 1) = A_dx(k) + B_du(k) \]  
\[ y(k) = C_dx(k) + D_du(k) \]

where \( u \in \mathbb{R}^n \) and \( y \in \mathbb{R}^n \), and \( x \in \mathbb{R}^N \). If the system is asymptotically stable, the controllability Grammian \( P_d \) and the observability Grammian \( Q_d \), both \( N \times N \) matrices, are respectively given by the following dual discrete time Lyapunov equations:

\[ P_d - A_dP_dA_d^T = B_dB_d^T \]  
\[ Q_d - A_d^TQ_dA_d = C_d^TC_d \]

Discrete time balanced realization is defined when \( P_d = Q_d = \Sigma_d = \text{diag}(\sigma_1, \sigma_2, \ldots, \sigma_N) \). The quantities \( \sigma_i, i = 1, 2, \ldots, N \) are called the Hankel singular values.

In a similar fashion, it is possible to define balanced realization of continuous LTI systems. In this case, consider:

\[ x = A_cx + B_cu \]  
\[ y = C_cx + D_cu \]

where \( y \in \mathbb{R}^n, u \in \mathbb{R}^n \), and \( x \in \mathbb{R}^N \). The controllability Grammian \( P_c \) and observability Grammian \( Q_c \), both \( N \times N \) matrices, are respectively given by the solution to the dual Lyapunov equations as follows:

\[ A_cP_c + P_cA_c^T = -B_cB_c^T \]  
\[ A_c^TQ_c + Q_cA_c = -C_c^TC_c \]

The system is said to be balanced if \( P_c = Q_c = \Sigma_c = \text{diag}(\sigma_1, \sigma_2, \ldots, \sigma_N) \).

Note that in both the continuous time case and in the discrete time case, the balanced realization is defined through the diagonalisation of the controllability Grammian and the observability Grammian. If the system \( A_c, B_c, C_c, D_c \) or \( A_d, B_d, C_d, D_d \) are given, this can be performed quite easily. However, if the system is not known and needs to be estimated from input output data, then it is quite difficult to obtain the unknown system, as well as satisfying the dual Lyapunov equations with a diagonal matrix. As a result, a number of researchers proposed balanced parameterization models [7, 3, 4]. These are parameterized models which will yield a balanced realized state space model, i.e., it allows us to find the particular set of parameters from input output data which will give a diagonal matrix solution to the dual Lyapunov equations.

Consider a linear continuous time invariant system with \( N \) states, and \( n \) inputs and \( n \) outputs, parameterized by the set of parameters \( \Theta = \{ \Sigma, B_c, D_c, \phi \} \), where

- \( \Sigma \) is the set of singular values, given by \( \sigma_1 > \sigma_2 > \ldots > \sigma_N > 0 \).
- \( \phi \) is a \( n \times 1 \) vector and its elements \( \phi_j \in [-\frac{\pi}{2}, \frac{\pi}{2}] \).

\( B_c \) is a \( n \times n \) real matrix, the first element of the row is positive.

Note that here we have taken a simplifying assumption: all the Hankel singular values are distinct. This assumption simplifies a number of the structural parameters, which are usually associated with multiple Hankel singular values. In practice, this assumption is usually satisfied, as there are always numerical errors which prevent one Hankel singular value to be exactly the same as another Hankel singular value.

The state space matrices \( A_c, B_c, C_c, D_c \) can be obtained from this parameter set as follows:
Now once the parameters are updated using the algorithms given in [8], we will need to perform the inverse bilinear transformation into a corresponding continuous LTI system setting. Through the parameter relationship between the continuous LTI system parameters and the balanced parameterization, it is possible to work out a set of new parameter values for the balanced parameterization which can be used to update them. Once the parameters are updated, the cycle can begin again.

The question one wish to ask is: why do we need to go through this circuitous route in order to obtain an updating algorithm for the parameters of the balanced parameterization form. The answer to this question lies in two aspects:

1. The development of the theory on system identification using balanced parameterization is only available in the continuous time setting. The corresponding theory of system identification on discrete time balanced parameterization is still unknown. This is the reason why we need to perform the bilinear transformation so that we can make use of the data which is assumed to be available in discrete time. Obviously if we assume that the sampling interval is short then we can use the continuous time model directly. However, in our studies we do not make this assumption. Hence we need to develop a general theory which will allow us to make use of the discrete time data.

2. Had we tackle the parameter estimation of the balanced realization directly, we will need to satisfy the dual Lyapunov equations at every step. Developing such an algorithm is a challenge, as it is not immediately clear how this can be performed.

A general structure of the parameter estimation can be described as follows:

Step 1 From the set of parameters \( \Theta \), obtain the continuous time balanced parameterization.

Step 2 Use bilinear transformation to transform this continuous LTI system into the corresponding discrete time parameterization.

Step 3 Estimate the new parameters for the discrete time parameterization.

Step 4 Convert this new set of parameters for discrete time parameterization back to continuous time setting using the inverse bilinear transformation.

Step 5 Convert the new parameters in compatible form to the balanced parameterization.

Step 6 Cycle through Steps 1 to 5 until convergence.

The derivation of the parameter updating algorithm is omitted in this paper due to lack of space.
5. CONCLUSION

In this paper, we have considered the possibility of obtaining a balanced realization of the deconvolution of source signals mixed by unknown linear time invariant systems. Our method is based on the work in [8]. The contributions are threefold: this is the first time that a balanced parameterization is applied to blind deconvolution problem, secondly, in the normal balanced parameterization approach it requires access to both the input and output measurements, while in our case, we do not require the access to source signals, but instead we work only with the sensor measurements. Thirdly, we have successfully eliminated one of the assumptions in the approach by [8], viz., we do not require the number of states to be known a priori. Instead, the number of states can be obtained as part of our procedure. All we need to do is to impose an upper bound for the number of states, and then our approach will be able to estimate the number of states online.

6. REFERENCES