

Samé, Allou; Oukhellou, Latifa; Côme, Etienne; Akin, Patrice
Mixture-model-based signal denoising. (English) Zbl 1131.94008
Adv. Data Anal. Classif., ADAC 1, No. 1, 39-51 (2007).

Summary: This paper proposes a new signal denoising methodology for dealing with asymmetrical noises. The adopted strategy is based on a regression model where the noise is supposed to be additive and distributed following a mixture of Gaussian densities. The parameters estimation is performed using a Generalized EM (GEM) algorithm. Experimental studies on simulated and real signals in the context of a diagnosis application in the railway domain reveal that the proposed approach performs better than the least-squares and wavelets methods.

MSC:

94A12 Signal theory (characterization, reconstruction, filtering, etc.)

94A08 Image processing (compression, reconstruction, etc.) in information and communication theory

Keywords:

denoising; asymmetrical noise; regression; Gaussian mixture model; EM algorithm; GEM algorithm

Full Text: [DOI Link](#)

References:

- [1] Aitkin M, Wilson GT (1980) Mixture models, outliers and the EM algorithm. *Technometrics* 22:325–331 · [Zbl 0466.62034](#) · [doi:10.2307/1268316](#)
- [2] Akin P, Oukhellou L, Vilette F (2003) Track circuit diagnosis by automatic analysis of inspection car measurements. 6th World Congress on Railway Research, Edinburgh
- [3] Bartolucci F, Scaccia L (2005) The use of mixtures for dealing with non-normal regression errors. *Comput Statist Data Anal* 48:821–834 · [Zbl 1429.62284](#) · [doi:10.1016/j.csda.2004.04.005](#)
- [4] Dempster AP, Laird NM, Rubin DB (1977) Maximum likelihood from incomplete data via the EM algorithm. *J R Statist Soc Ser B* 39:1–38 · [Zbl 0364.62022](#)
- [5] DeSarbo WS, Cron WL (1988) A maximum likelihood methodology for clusterwise linear regression. *J Classif* 5:249–282 · [Zbl 0692.62052](#) · [doi:10.1007/BF01897167](#)
- [6] Donoho DL, Johnstone IM, Kerkycharian G, Picard D (1996) Density estimation by wavelet thresholding. *Annals Statist* 24:508–539 · [Zbl 0860.62032](#) · [doi:10.1214/aos/1032894451](#)
- [7] Mallat S (1989) A theory for multiresolution signal decomposition: the wavelet representation. *IEEE Pattern Anal Mach Intell* 11:674–693 · [Zbl 0709.94650](#) · [doi:10.1109/34.192463](#)
- [8] Mallat S (1998) A wavelet tour of signal processing. Academic, New York · [Zbl 0937.94001](#)
- [9] Marron JS, Wand MP (1992) Exact mean integrated squared error. *Annals Statist* 20:712–736 · [Zbl 0746.62040](#) · [doi:10.1214/aos/1176348653](#)
- [10] McLachlan G, Krishnan T (1997) The EM algorithm and extensions. Wiley, New York · [Zbl 0882.62012](#)
- [11] Ogden T, Parzen E (1996) Data dependent wavelet thresholding in nonparametric regression with change-point applications. *Comput Statist Data Anal* 22:53–70 · [Zbl 0900.62196](#) · [doi:10.1016/0167-9473\(95\)00041-0](#)
- [12] Schwarz G (1978) Estimating the number of components in a finite mixture model. *Annals Statist* 6:461–464 · [Zbl 0379.62005](#) · [doi:10.1214/aos/1176344136](#)

This reference list is based on information provided by the publisher or from digital mathematics libraries. Its items are heuristically matched to zbMATH identifiers and may contain data conversion errors. It attempts to reflect the references listed in the original paper as accurately as possible without claiming the completeness or perfect precision of the matching.