

Signaux stationnaires sur graphe : étude d'un cas réel

Benjamin Girault, Éric Fleury, Paulo Gonçalves

École Normale Supérieure de Lyon, Université de Lyon
IXXI – UMR 5668 (CNRS – ENS Lyon – UCB Lyon 1 – Inria)

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Signal Processing over Graphs

$G = (V, E)$ a symmetric graph

Adjacency matrix: $A_{ij} = w_{ij}, ij \in E$

Degree matrix: $D = \text{diag}(d_1, \dots, d_N), d_i = \sum_j w_{ij}$

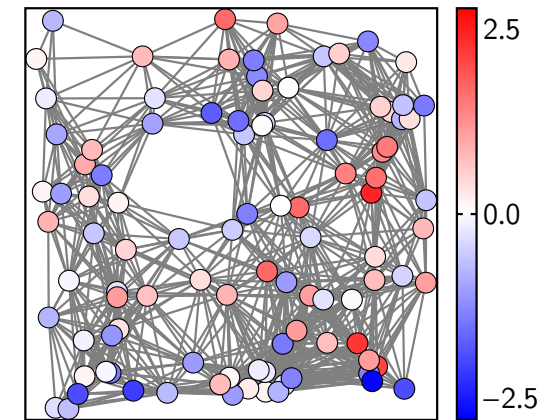
Laplacian matrix: $L = D - A$

Normalized Laplacian: $\mathcal{L} = D^{-1/2} L D^{-1/2}$

$X : V \rightarrow \mathbb{R}$ or \mathbb{C} a graph signal

Fourier: $F = [\chi_0 \cdots \chi_{N-1}]^*$, $\hat{X} = FX$

Example: $L = F^* \Lambda F$



Some successes (non-exhaustive growing list):

- Wavelets [Hammond et al. 2011]
- Filter Banks [Narang & Ortega 2012-2013]
- Graph Shift [Sandryhaila & Moura 2013-2014]
- Vertex-Frequency [Shuman et al. 2014]
- Multiscale Community Mining [Tremblay & Borgnat 2015]

Why (Non-)Stationarity?

- Stochastic signals
- Toy Example: Denoising
 - ⇒ Noise statistical invariance to an absolute time
- Non-stationarity: **phase changes**
 - ⇒ Ruptures, anomalies, failure diagnosis, etc...

Which tools for (non-)stationary graph signals?

Stationary Graph Signals?

- Straightforward definition:

x and $T_\tau\{x\}$ are statistically equal

- Question:

What is T_τ ?

- $T_{\tau_i} = \Delta_i$, the Generalized Translation? [Shuman et al. 2013]
- $T_\tau = A^\tau$, the Graph Shift? [Sandryhaila et al. 2013]

⇒ These operators are not **isometric**: $\|AX\|_2 \neq \|X\|_2 \neq \|\Delta_i X\|_2$

Definition (Graph Translation)

New isometric operator:

$$T_{\mathcal{G}}^\tau = e^{-i\tau\sqrt{L}}$$

Remarks

- Coherence with the Time Shift:

$$T_\tau\{e_\omega\} = e^{-i\tau\omega} e_\omega \quad \Rightarrow \quad T_{\mathcal{G}}^\tau \chi_l = e^{-i\tau\sqrt{\lambda_l}} \chi_l$$

$$\widehat{T}_{\mathcal{G}}^\tau = \text{diag}(e^{-i\tau\sqrt{\lambda_0}}, \dots, e^{-i\tau\sqrt{\lambda_{N-1}}})$$

- Supports alternative graph Fourier transforms:
 - ▶ $T_{\mathcal{G}}^\tau = e^{-i\tau\sqrt{\mathcal{L}}}$
- Complex operator
 - ▶ Not a real problem for stationarity
 - ▶ Analytical signals?



$T_{\mathcal{G}}$ is NOT an operator *shifting* energy from one vertex to another.

Definition of Stationary Graph Signals [Eusipco 2015]

Definition (SSS Graph Signal)

A stochastic graph signal X verifying $\forall \tau, X \stackrel{d}{=} T_{\mathcal{G}}^{\tau} X$.

Definition (WSS Graph Signal)

A stochastic graph signal X is Wide Sense Stationary iff:

$$\begin{cases} \mu_X = \mathbb{E}[X] = \mathbb{E}[T_{\mathcal{G}} X] = \mu_{T_{\mathcal{G}} X} \\ R_X = \mathbb{E}[XX^*] = \mathbb{E}[(T_{\mathcal{G}} X)(T_{\mathcal{G}} X)^*] = R_{T_{\mathcal{G}} X} \end{cases}$$

Spectral Characterisation [Eusipco 2015]

Theorem

A stochastic graph signal X is WSS iff

$$\forall l, \lambda_l \neq 0 \Rightarrow \mathbb{E}[\hat{X}(l)] = 0 \quad (\text{i})$$

$$\forall l, \lambda_l \neq \lambda_k \Rightarrow \mathbb{E}[\hat{X}(l)\hat{X}^*(k)] = 0 \quad (\text{ii})$$

Remark on (i) (First Moment)

First moment condition: $\mathbb{E}[X] \propto \chi_0$ (DC Component)

- $L = F^* \Lambda F \Rightarrow \chi_0 = [1, \dots, 1]^T$
- $\mathcal{L} = F^* \Lambda F \Rightarrow \chi_0 = [1/\sqrt{d_1}, \dots, 1/\sqrt{d_N}]^T$

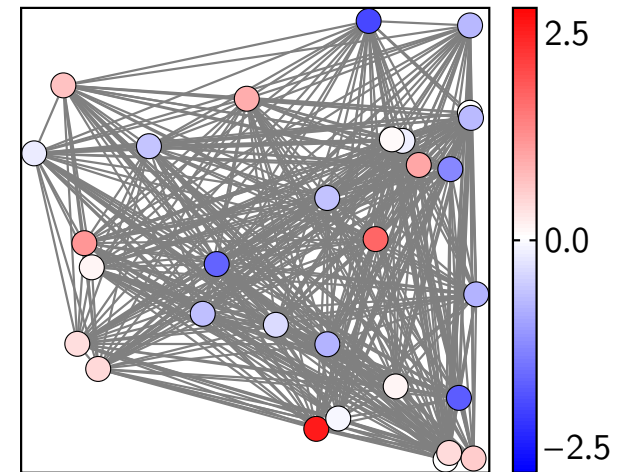
Remark on (ii) (Second Moment)

- uncorrelated frequency components
- if $\forall l \neq k, \lambda_l \neq \lambda_k$, then (ii) $\Leftrightarrow S = \mathbb{E}[\hat{X}\hat{X}^*]$ diagonal

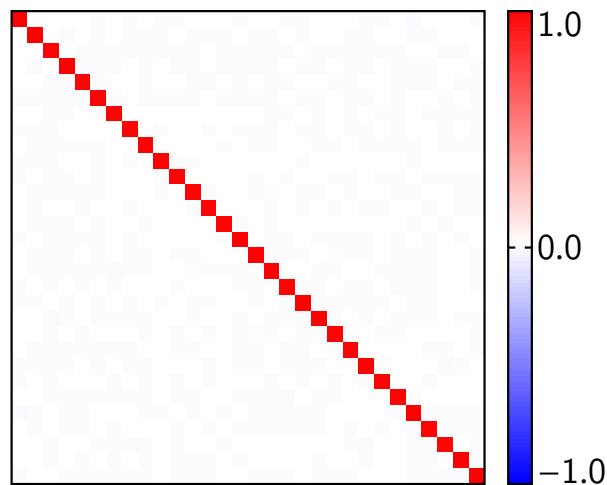
Stationary White Noise on Graph

Signal with flat power spectrum:

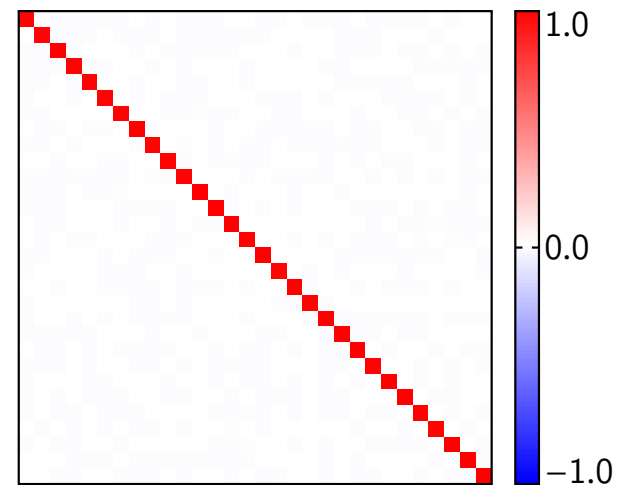
$$S = \mathbb{E}[\hat{X}\hat{X}^*] = \sigma^2 I$$



A realisation



Empirical R (50k realisations)

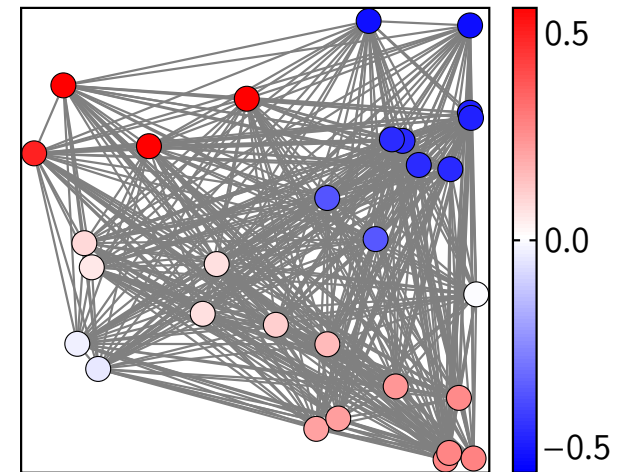


Empirical S (50k realisations)

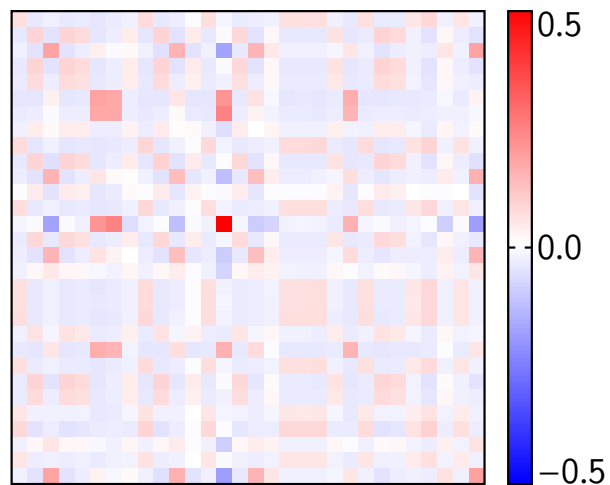
WSS Graph Signal

Low pass WSS graph signal:

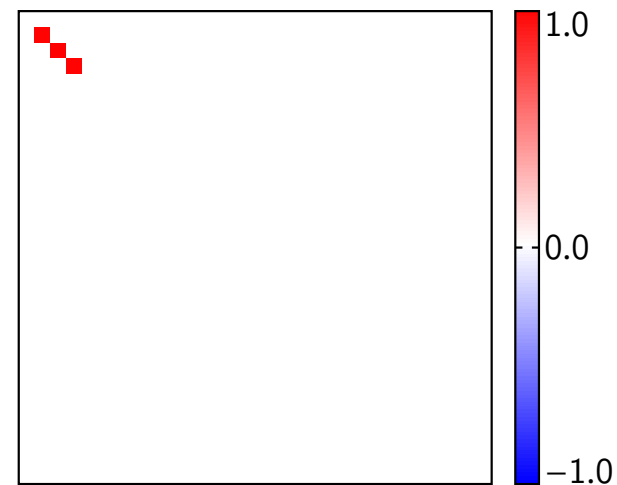
$$S_{ll} = \mathbb{E}[|\hat{X}_l|^2] = \begin{cases} 1 & \text{if } l \in \{1, 2, 3\} \\ 0 & \text{otherwise} \end{cases}$$



A realisation



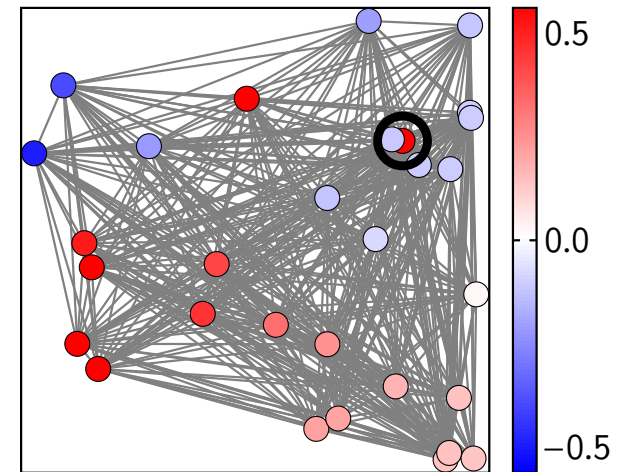
Empirical R (50k realisations)



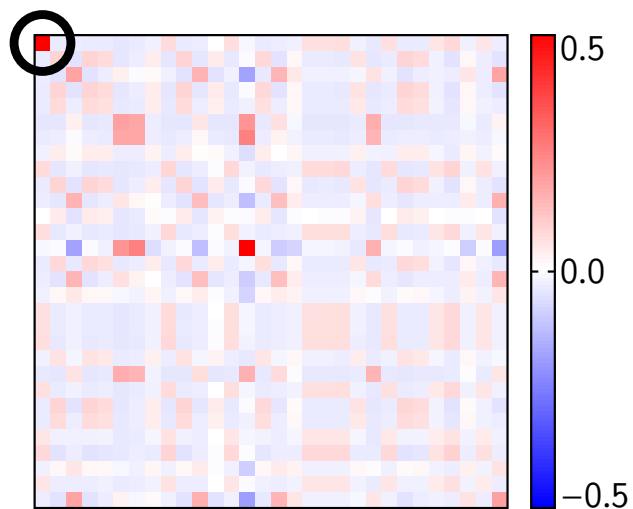
Empirical S (50k realisations)

Non Stationary Graph Signal

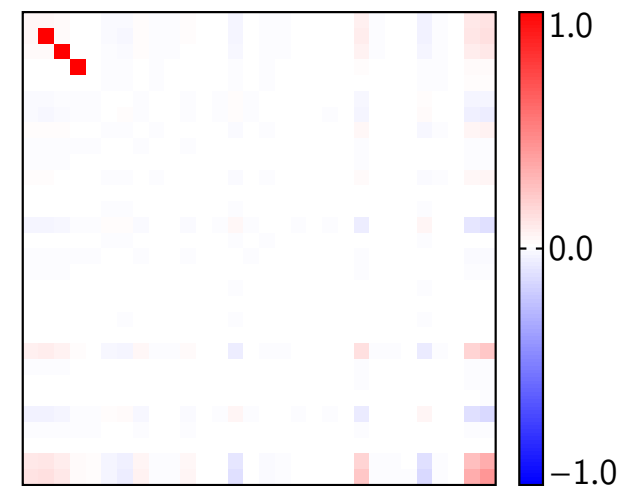
Same as previously, with additive noise on $X(1)$ with distribution $\mathcal{N}(0,1)$.



A realisation



Empirical R (50k realisations)



Empirical S (50k realisations)

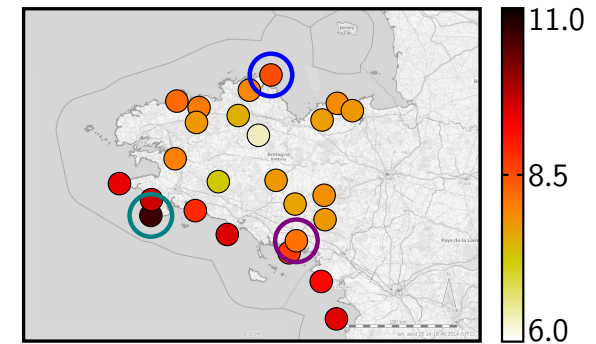
Molène Dataset and Data Pre-processing

Temperatures of January 2014 in Brittany

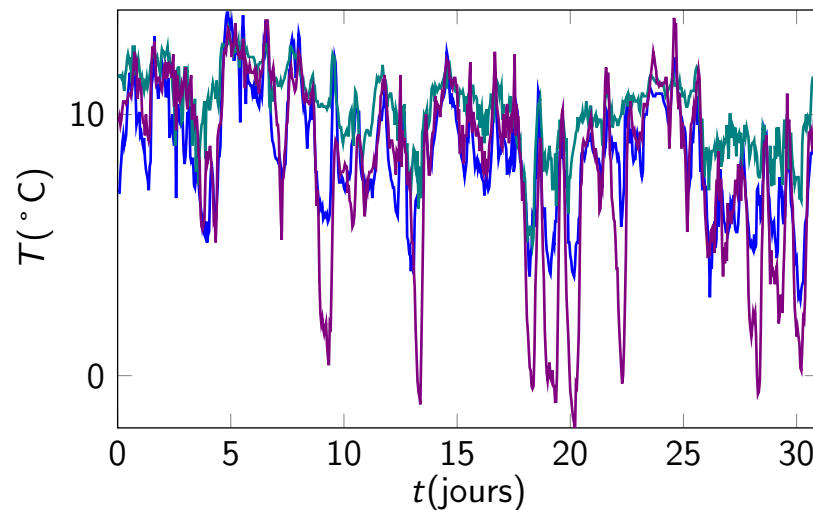
25 ground stations, 744 snapshots

Weights: $w_{ij} = \exp(d(i,j)^2/2\sigma^2)$

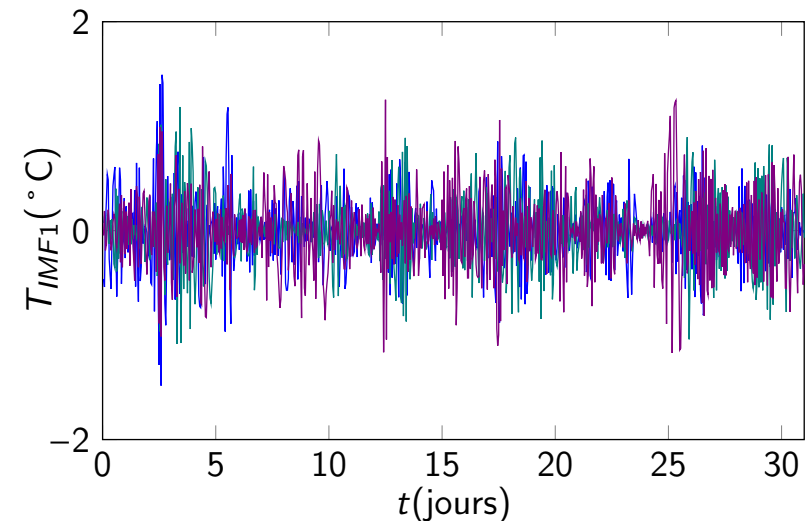
Question: Stationary Graph Signal?



Mean Temperatures



Temperatures: Raw



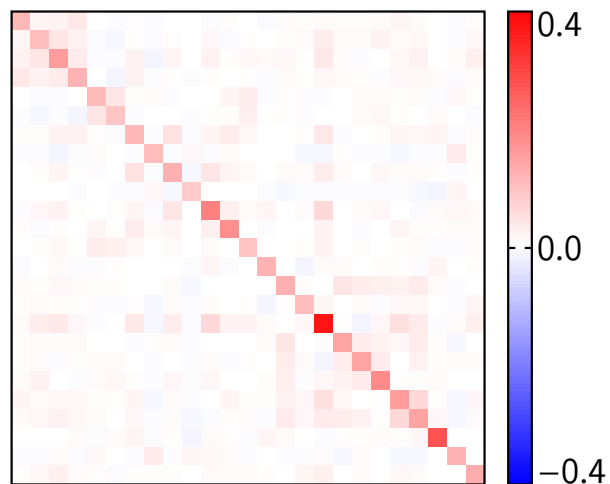
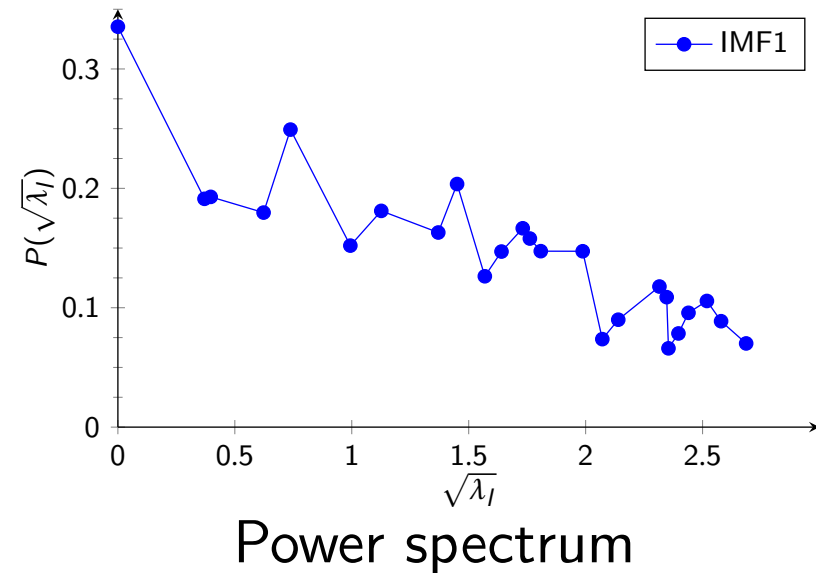
Temperature: IMF1

Temperature Correlations

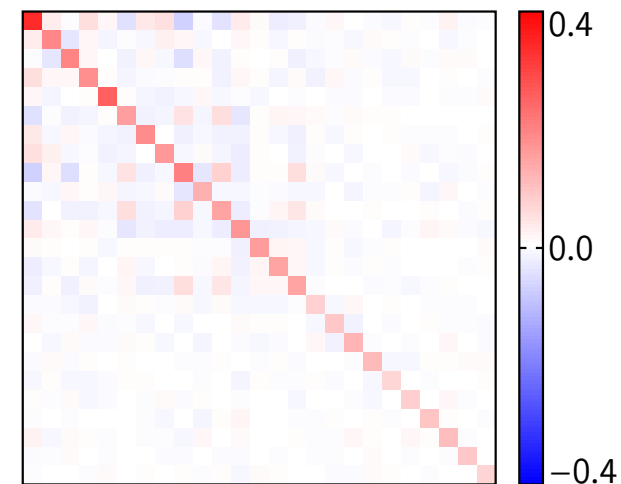
$X_i(t)$: IMF1 at vertex i

$X(t)$: realisation of \mathbf{X}

Question: Is \mathbf{X} stationary?



IMF1: R



IMF1: S

Temperature Correlations

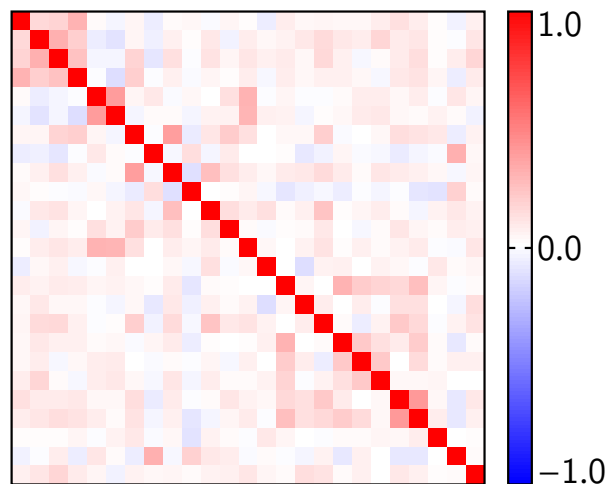
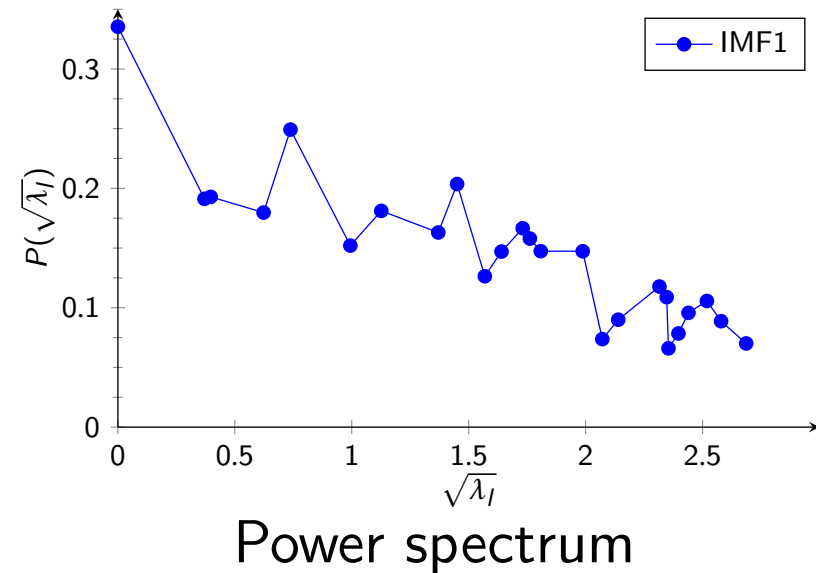
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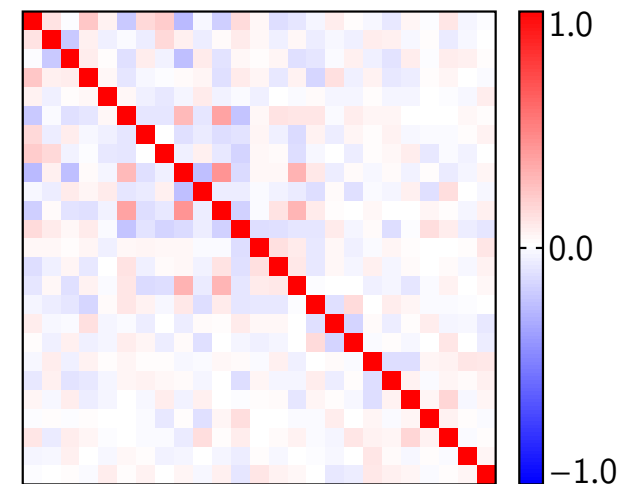
Question: Is \mathbf{X} stationary?

Correlation coefficient:

$$c(x, y) = \frac{\mathbb{E}[xy^*]}{\sigma_x \sigma_y}$$



IMF1: C_R

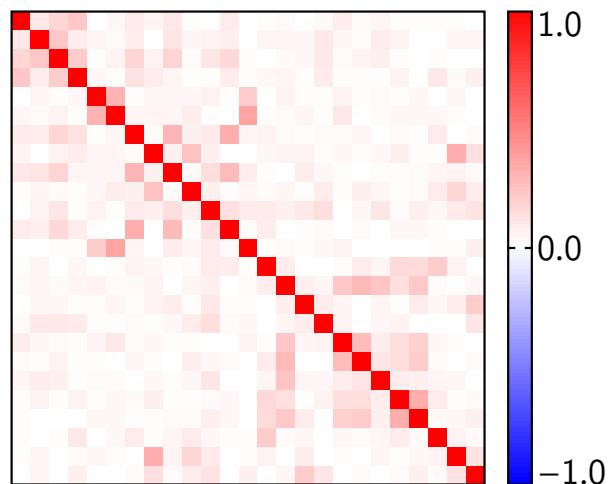
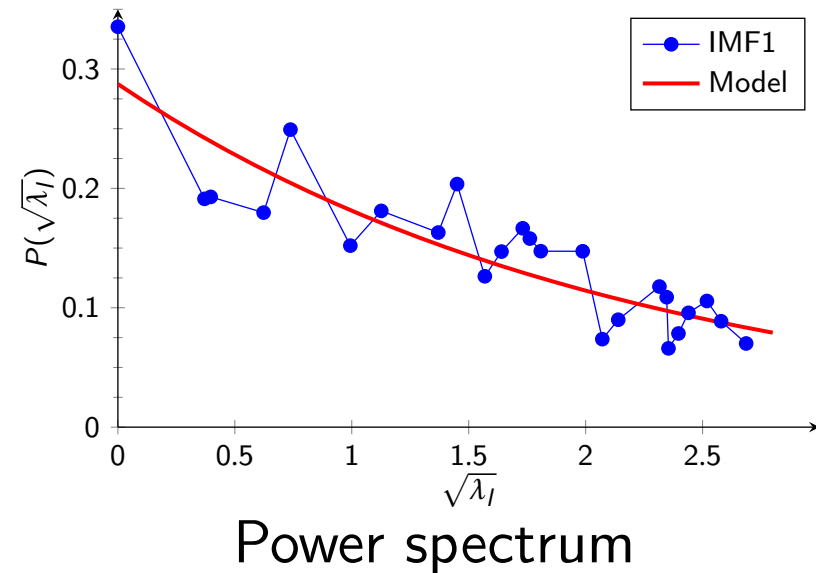


IMF1: C_S

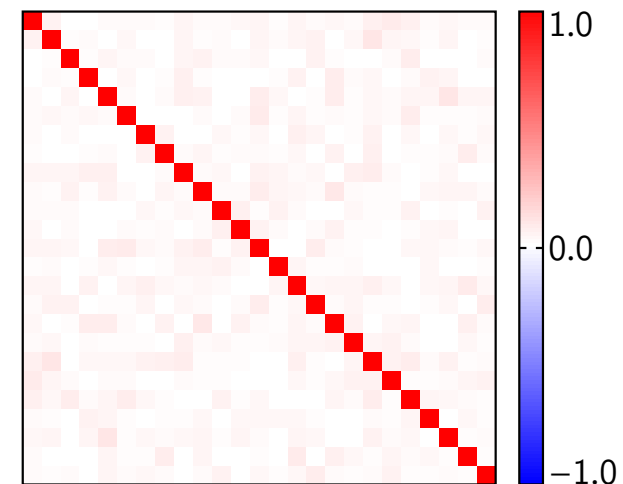
Temperature Model

\mathbf{Y} with prescribed power spectrum

Question:
How far is the model from \mathbf{X} ?



Model: C_R

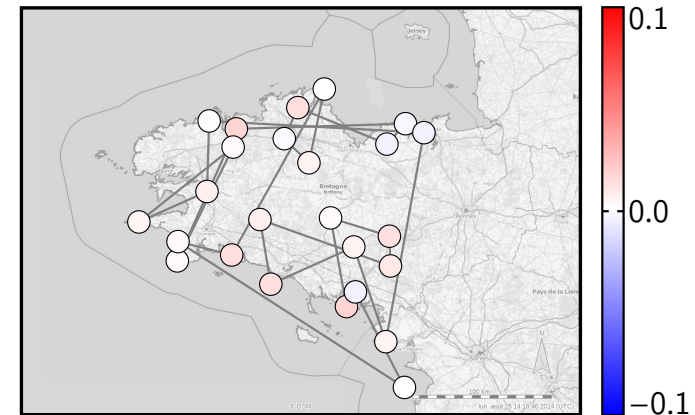


Model: C_S

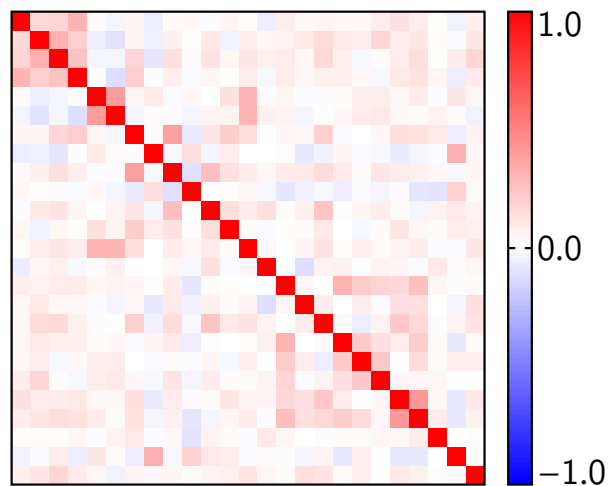
Graph Influence

New arbitrary graph structure
Same data

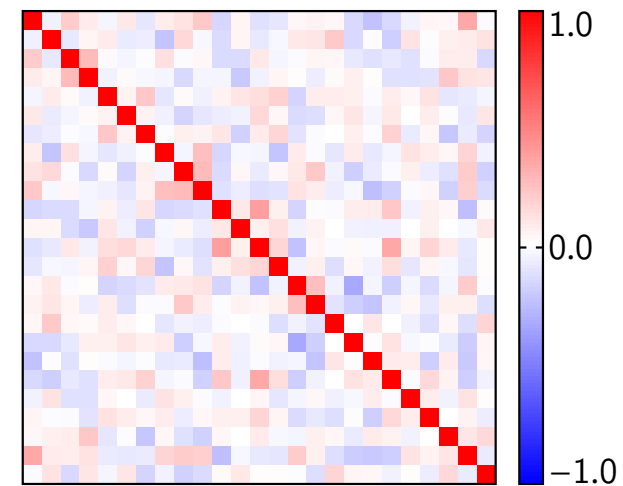
Question:
Stationarity depends on the graph?



Arbitrary Cycle Graph



IMF1: C_R



Cycle: C_S

Perspectives

Ongoing work

- Statistical test for stationarity
- Classes of interesting non-stationary signals

Open Questions

- Meaning of a translated signal?
- Analytic signal?
- Alternative invariance operator?