

Applying the Blind Separation of Correlated Sources for FECG Extraction based on the Second Order Statistics

M.R. Aghabozorgi Sahaf

Assistant Professor, Communication Department, Electrical and Computer Engineering School, Yazd University, Yazd, Iran

Abstract

The extraction of the fetal electrocardiogram (FECG) from the skin electrode signals recorded of the mother's body is a problem of concern to signal processing. Blind signal separation (BSS) technique that separates some signals from their combinations without acknowledgments about transmission channel, is a fundamental method for solving this problem. The most proposed BSS algorithm for separation of fetal electrocardiogram (FECG) and mother electrocardiogram (MECG) relies on the independence of these signals (ICA). This paper introduces a novel technique for the cases that signals are correlated with each other, i.e. considering a real assumption. The method uses Wold decomposition principle for extracting the desired and proper information from the predictable part of the measured data, and exploits approaches based on the second-order statistics to estimate source signals. Simulation results are showed the effectiveness of the method for separation of electrocardiogram signals.

Keywords: FECG extraction; Blind source separation; Independent component analysis; Wold decomposition; Second order statistics

* Corresponding author

Address: Masoud Reza Aghabozorgi Sahaf, Communication Department, Electrical and Computer Engineering School, Yazd University, P.O.BOX 89195-741, Yazd, Iran

Tel: +98 351 8122386, +98 9133555913

Fax: +98 351 8210699

E-mail: aghabozorgi@yazduni.ac.ir

(FECG)

ECG

.()

ECG

*

aghabozorgi@yazduni.ac.ir :

BSS

(FECG)

BSS

[]

FECG

ECG FECG

[] (ICA)

()

[]

ECG

[]

BSS

BSS

ECG FECG

()

[]

d

d

[]

m

m

$$\mathbf{x}(t) = \mathbf{A}\mathbf{s}(t) + \mathbf{n}(t)$$

()

()

$$\mathbf{S}(t) = [s_1(t), \dots, s_d(t)]^T$$

()

¹Fetal ElectroCardioGram
⁴Second Order Statistics

²Blind Source (Signal) Separation

³Independent Component Analysis

$\mathbf{X}(t)$ Identification $\hat{\mathbf{A}}$ Separation $\hat{\mathbf{S}}(t)$

$$\mathbf{A} = [\mathbf{a}_1, \dots, \mathbf{a}_d] \in \mathfrak{R}^{m \times d} \quad \mathbf{A} = [a_{ij}]_{\substack{i=1, \dots, m \\ j=1, \dots, d}}^{m \times d}$$

$$\mathbf{X}(t) = [x_1(t), \dots, x_m(t)]^T$$

(WD)

$$\mathbf{x}(t) = \mathbf{a}_1 \cdot s_1(t) + \dots + \mathbf{a}_d \cdot s_d(t) + \mathbf{n}(t) \quad ()$$

$$\mathbf{n}(t) = [n_1(t), \dots, n_m(t)]^T$$

A

[]

A ECG

$\mathbf{S}(t)$

$\mathbf{X}(t)$

$s(t)$

[]

$$s(t) = s_r(t) + s_p(t) \quad ()$$

$s_p(t)$ $s_r(t)$

$\mathbf{S}(t)$

$\mathbf{n}(t)$

A

$\text{rank}(\mathbf{A}) = d$

$s_p(t)$ $s_r(t)$

[]

$$E\{s_r(t+\tau)s_p^*(t)\} = 0, \forall t, \tau \quad ()$$

$s_p(t)$

$$s_p(t) = \sum_i \mathbf{c}_i \cdot \exp(j\omega_i t) \quad ()$$

\mathbf{c}_i

() BSS

(ECG FECG)

$s_p(t)$

()

A

⁵ Stationary
⁹ Line Spectrum

⁶ Wold Decomposition

⁷ Regular

⁸ Predictable

$$x_{ip}(t) = \alpha_i s_{ip}(t) + \beta_i s_{2p}(t) \quad ; \quad i=1,2 \quad ()$$

$$x_{ir}(t) = \alpha_i s_{ir}(t) + \beta_i s_{2r}(t) \quad ; \quad i=1,2 \quad ()$$

$$: \quad () \quad () \quad ()$$

$$x_{ip}(t) = \sum_q \mathbf{d}_{iq} \exp(j\omega_q t) \quad ; \quad i=1,2 \quad ()$$

$$\{ \mathbf{d}_{iq} \} \quad \{ \omega_q \} = \{ \omega_1 \} \cup \{ \omega_2 \}$$

$$P_{s_p}(\omega) = \sum_1 2\pi\alpha_i \delta(\omega - \omega_i) \quad ()$$

$$s_r(t)$$

$$m=2 \quad d=2$$

$$()$$

:

$$\mathbf{x}(t) = \begin{bmatrix} x_1(t) \\ x_2(t) \end{bmatrix} = \mathbf{A} \begin{bmatrix} s_1(t) \\ s_2(t) \end{bmatrix} + \begin{bmatrix} n_1(t) \\ n_2(t) \end{bmatrix} \quad ()$$

$$s_2(t) \quad s_1(t)$$

$$\mathbf{A} = \begin{bmatrix} \alpha_1 & \beta_1 \\ \alpha_2 & \beta_2 \end{bmatrix}$$

$$r_{ij}^x(\tau) = E \{ x_i(t+\tau) x_j^*(t) \} \quad ; \quad i, j=1,2 \quad ()$$

$$= r_{ip}^x(\tau) + r_{ir}^x(\tau) + N_0 \delta(\tau)$$

$$r_{ip}^x(\tau) \quad r_{ir}^x(\tau) \quad N_0$$

:

$$r_{ir}^x(\tau) = E \{ x_{ir}(t+\tau) x_{ir}^*(t) \} \quad ()$$

$$r_{ip}^x(\tau) = E \{ x_{ip}(t+\tau) x_{ip}^*(t) \} \quad ()$$

$$= \sum_q E \{ \mathbf{d}_{iq} \mathbf{d}_{iq}^* \} \exp(j\omega_q \tau)$$

(psd)

(csd)

$$: (i, j = 1, 2)$$

$$P_{ij}^x(\omega) = P_{ijr}^x(\omega) + P_{ijp}^x(\omega) + N_0 \quad ()$$

$$s_{ip}(t) = \sum_k \mathbf{a}_k \exp(j\omega_k t) \quad ()$$

$$s_{2p}(t) = \sum_l \mathbf{b}_l \exp(j\omega_{2l} t) \quad ()$$

$$\{ \omega_{2l} \}, \{ \omega_{1k} \}$$

$$\{ \mathbf{b}_l \} \quad \{ \mathbf{a}_k \} \quad s_{2p}(t) \quad s_{ip}(t)$$

$$P_{ip}^x(\omega) = \sum_q 2\pi E \{ \mathbf{d}_{iq} \mathbf{d}_{iq}^* \} \delta(\omega - \omega_q) \quad ()$$

$$\omega_{1k} \neq \omega_{2l}$$

$$\mathbf{b}_l \quad \mathbf{a}_k$$

$$()$$

$$() \quad ()$$

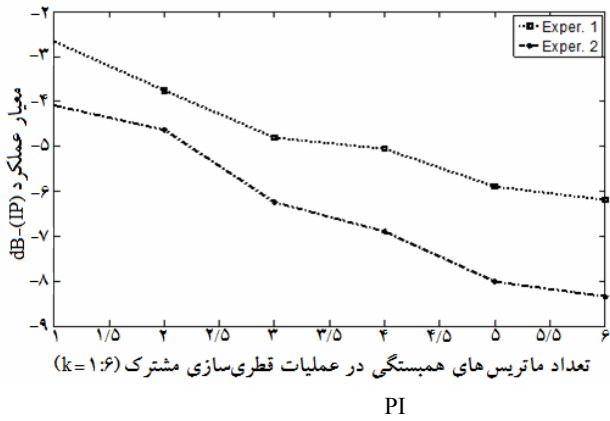
$$P_{ip}^x(\omega)$$

$$r_{ip}^x(\tau)$$

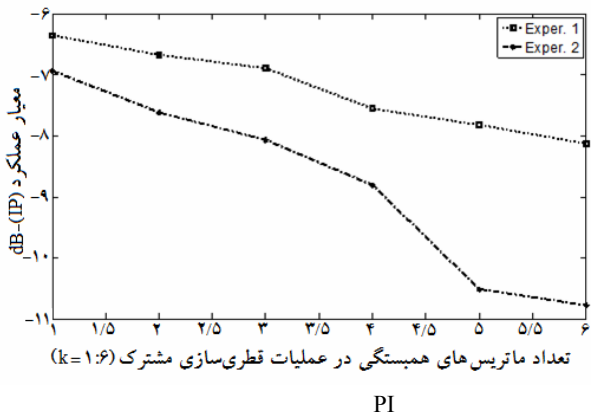
$$x_i(t) = x_{ip}(t) + x_{ir}(t) + n_i(t) \quad ; \quad i=1,2 \quad ()$$

:

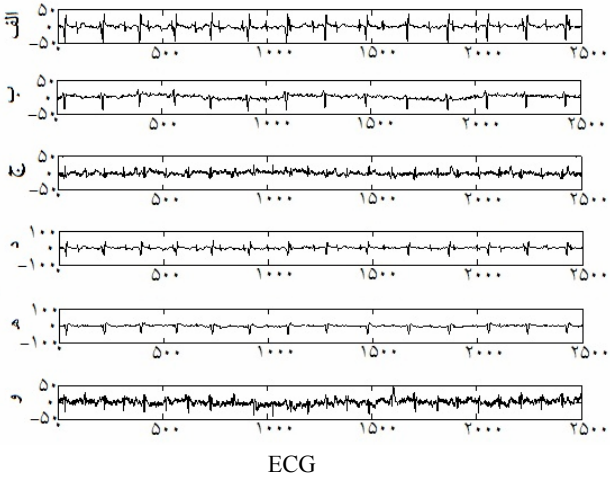
$$\begin{aligned}
& \mathbf{R}_p^s(\tau) \quad \mathbf{U} \quad \mathbf{A} \\
& \mathbf{R}_p^x(\tau) \quad \cdot \\
& \mathbf{U} \quad \cdot \quad () \\
& \tau \neq 0 \quad \mathbf{R}_p^x(\tau) \quad \cdot \quad \text{SOBI} \quad : \\
& \mathbf{U} \quad \tilde{s}_{2p}(t) \quad \tilde{s}_{1p}(t) \quad () \\
& \quad [\quad] \quad \tau \\
& \quad \tau \quad : \\
& \quad \cdot () \quad \{\bar{\mathbf{R}}_p^x(\tau_i) | i = 1, 2, \dots, K\} \quad \tilde{\mathbf{R}}_p^s(0) = \mathbf{I} \quad () \\
& \quad \mathbf{S}(t) \quad \mathbf{A} \quad \tilde{x}_{2p}(t) \quad \tilde{x}_{1p}(t) \quad () \\
& \mathbf{A} \quad \mathbf{U} \quad \cdot [] \\
& (\mathbf{A} = \mathbf{T}^{-1}\mathbf{U}) \quad () \quad \tau = 0 \quad \tilde{\mathbf{R}}_p^x(\tau) \\
& : \quad \mu_1, \mu_2 \quad \tilde{\mathbf{R}}_p^x(0) \\
& \mathbf{s}(t) = \mathbf{A}^{-1} \cdot \mathbf{x}(t) \quad () \quad \mathbf{T} \quad \mathbf{v}_1, \mathbf{v}_2 \\
& : \\
& \mathbf{T} = \left[\frac{1}{\sqrt{\mu_1}} \mathbf{v}_1, \frac{1}{\sqrt{\mu_2}} \mathbf{v}_2 \right]^H \quad () \\
& : \\
& \mathbf{T} \tilde{\mathbf{R}}_p^x(0) \mathbf{T}^H = \mathbf{I} \quad () \\
& [] \quad (\text{ ECG } \text{ FECG }) \quad : \quad () \quad () \quad () \\
& \cdot \quad \mathbf{T} \mathbf{A} \tilde{\mathbf{R}}_p^s(0) \mathbf{A}^H \mathbf{T}^H = \mathbf{T} \mathbf{A} \mathbf{A}^H \mathbf{T}^H = \mathbf{I} \quad () \\
& \quad \mathbf{U} = \mathbf{T} \mathbf{A} \\
& : \\
& \quad \mathbf{A} \\
& \quad \cdot \quad \mathbf{U} \\
& \quad \cdot () \quad \mathbf{A} = \mathbf{T}^{-1} \mathbf{U} \quad () \\
&) \\
& \quad (\text{SNR} = \quad \text{dB} \quad \mathbf{U} \\
& \quad \quad \quad (\mathbf{K} = \dots) \quad () \quad \mathbf{T} \\
& \quad \mathbf{G} = \quad \text{JD} \quad : \quad \bar{\mathbf{R}}_p^x(\tau) \\
& \quad \cdot \quad \bar{\mathbf{R}}_p^x(\tau) = \mathbf{T} \tilde{\mathbf{R}}_p^x(\tau) \mathbf{T}^H \quad ; \quad \forall \tau \neq 0 \\
& \quad \quad = \mathbf{T} \mathbf{A} \tilde{\mathbf{R}}_p^s(\tau) \mathbf{A}^H \mathbf{T}^H \quad () \\
& \quad \bar{\mathbf{R}}_p^x(\tau) = \mathbf{U} \tilde{\mathbf{R}}_p^s(\tau) \mathbf{U}^H
\end{aligned}$$



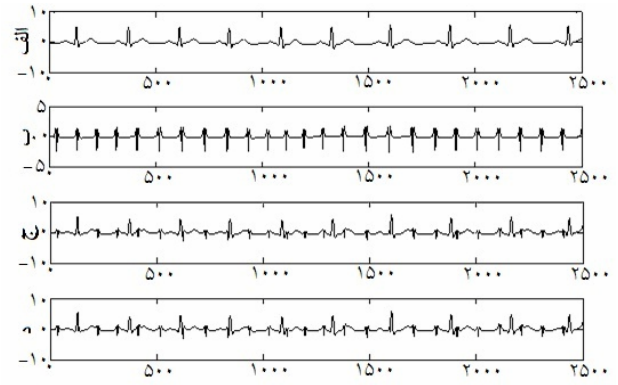
[dB K= :]



[dB K= :]



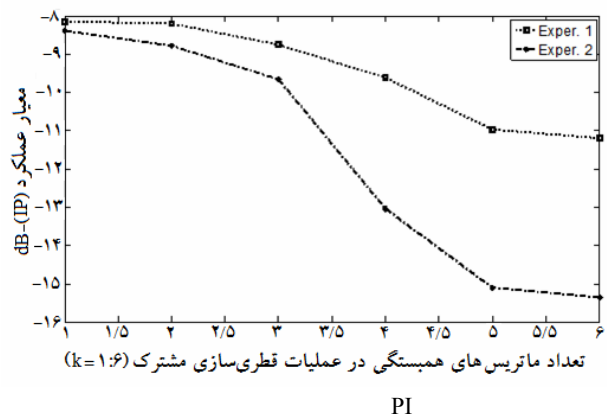
ECG



FECG ($x_2(t)$) ECG ($x_1(t)$)



Experiment#1 $S_2(t)$ (Experiment#1 $S_1(t)$)
 .Experiment#2 $S_2(t)$ (Experiment#2 $S_1(t)$)



[dB K= :]

$\|\cdot\|_F$

FECG ECG

$s_2(t)$ $s_1(t)$

Experiment#1

Experiment#2

PI (dB)

(Experiment#2)

SNR

(Experiment#1)

Experiment#1

ECG

dB dB

Experiment#1

Experiment#2

Experiment#2

() ()

() ()

() () ()

() ()

() () ()

() ()

Experiment#2

Experiment#2

[]

BSS

$\hat{\mathbf{S}}(t)$

SOBI

K= K=

SNR

$\hat{\mathbf{A}}$

$\hat{\mathbf{A}}$

$\hat{\mathbf{S}}(t)$

$\hat{\mathbf{A}}$

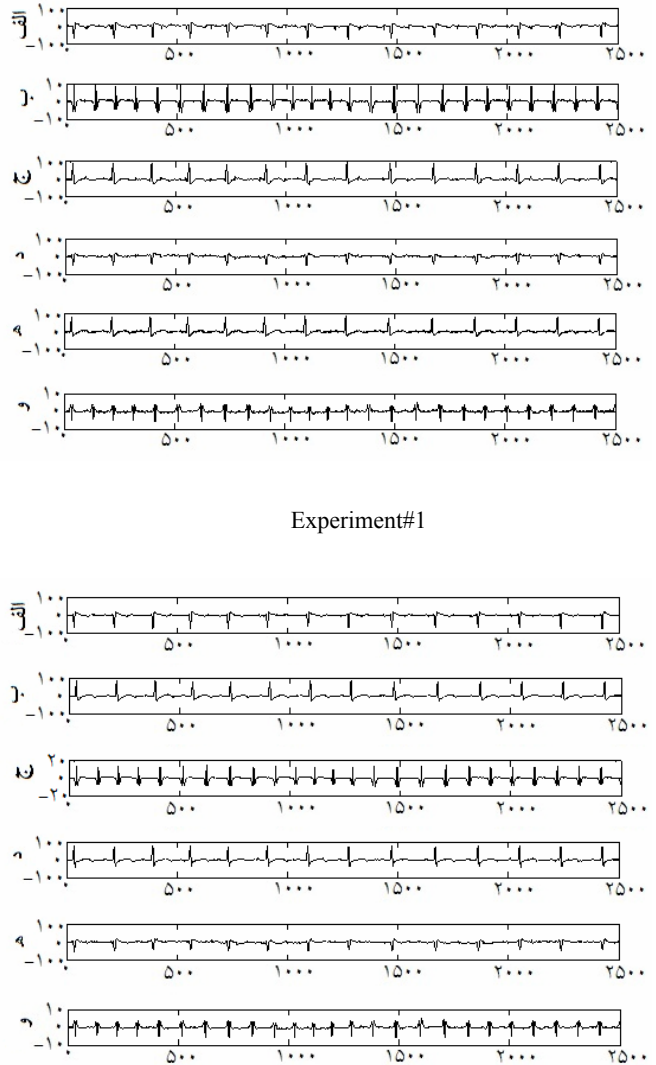
$\hat{\mathbf{A}}^{-1}\mathbf{A} = \mathbf{I}$

(PI)

ECG FECG

$$PI = 10 \cdot \log_{10} \left[\frac{1}{G} \sum_{g=1}^G \|\hat{\mathbf{A}}^{-1} \mathbf{A} - \mathbf{I}\|_F^2 \right]$$

()



[14] PhysioNet the research resource for complex physiologic signals; <http://www.physionet.org>

(JD)

M_{ij} $M_{n \times n}$ "off"

:

$$off(\mathbf{M}) = \sum_{1 \leq i \neq j \leq n} |M_{ij}|^2$$

M

V $off(\mathbf{V}^H \mathbf{M} \mathbf{V})$

M $\hat{\mathbf{A}}$ SOBI

D U $\mathbf{M} = \mathbf{U} \mathbf{D} \mathbf{U}^H$

ECG

U

:

If $off(\mathbf{V}^H \mathbf{M} \mathbf{V}) = 0$ then $\mathbf{V} \approx \mathbf{U}$

"

M

K $M = \{\mathbf{M}_1, \dots, \mathbf{M}_K\}$

" $n \times n$

" V

:

$$C(\mathbf{M}, \mathbf{V}) = \sum_{k=1}^K off(\mathbf{V}^H \mathbf{M}_k \mathbf{V})$$

"

JD M

"

\mathbf{D}_k $\mathbf{M}_k = \mathbf{U} \mathbf{D}_k \mathbf{U}^H$ M

JD U $C(\mathbf{M}, \mathbf{U}) = 0$

U

- [1] Fowler R.S., Finlay V.C.D., The electrocardiogram of the neonate, In: The fetal Circulation; 1978: 72-80.
- [2] Oostendorp T.; Modeling the fetal ECG; Ph.D. Dissertation, KU Nijmegen, Netherlands; 1989.
- [3] Zarzoso V., Nandi A.K., Bacharakis E., Maternal and foetal ECG separation using blind source separation methods; Journal of Mathematics Applied in Medicine and Biology 1997: 14:207-225.
- [4] De Lathauwer L., De Moor B., Vandewalle J., Fetal electrocardiogram extraction by blind source subspace separation; IEEE Transactions on Biomedical Engineering 2001: 567-572.
- [5] Comon P., Jutten C., Herault J., Blind separation of sources, part II: problem statements; Signal Processing 1991: 24:11-20.
- [6] Lee T.W., Independent component analysis: theory and applications; Norwell, MA Kluwer Academic; 1998.
- [7] Choi S., Cichocki A., Park H.M., Lee S.Y., Blind source separation and independent component analysis: a review; Neural Information Processing 2005: 6:1-57.
- [8] Belouchrani A., Abed-Meraim K., Cardoso J.F., Moulines E., A blind source separation technique using second-order statistics; IEEE Transactions on Signal Processing 1997: 45: 434-444.
- [9] Cardoso J.F.; Blind signal separation: statistical principles; Proceedings of the IEEE 1998: 86:2009-2025.
- [10] Aghabozorgi M.R., Doost-Hoseini A.M., Blind separation of jointly stationary correlated sources; Signal Processing, Elsevier 2004: 84:2:317-325.
- [11] Papoulis A., Probability, random variables, and statistic process; McGraw-Hill, Third Ed.; 1991.
- [12] Golub G.H., Van Loan C.F., Matrix computations; Baltimore MD: Johns Hopkins University Press; 1989.
- [13] Moreau E., A generalization of joint diagonalization criteria for source separation; IEEE Transactions on Signal Processing 2001: 49:530-541.

$:[]$

$$K \quad M = \{\mathbf{M}_1, \dots, \mathbf{M}_K\}$$

$$U \quad \mathbf{M}_k = \mathbf{U} \mathbf{D}_k \mathbf{U}^H$$

$$\mathbf{D}_k = \text{diag}[e_{1(k)}, \dots, e_{d(k)}]$$

$$U \quad M$$

off JD

$$\forall 1 \leq i \neq j \leq d ; \exists k, 1 \leq k \leq K \quad e_{i(k)} \neq e_{j(k)}$$

. M