

Journal Watch

IEEE Transactions on Signal Processing

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Multiple Change-Points Estimation in Linear Regression Models via Sparse Group Lasso

Bingwen Zhang, Jun Geng, and Lifeng Lai

- **Model:** $y_t = \beta_t^T x_t + e_t$
 - $\beta_t \in \mathbb{R}^p$ is **sparse**, change over time
- **Goal:** Estimate β_t using $(x_t, y_t)_{t=1}^n$
- **Approach:** Group LASSO $\theta_t = \beta_t - \beta_{t-1}$

$$\min_{\theta \in \mathbb{R}^{np}} \left\{ \frac{1}{n} \|\mathbf{Y} - \tilde{\mathbf{X}}\theta\|_2^2 + \lambda_n \left(\gamma \sum_{t=1}^n \|\theta_t\|_2 + (1 - \gamma) \|\theta\|_1 \right) \right\}$$

- $l_2 \rightarrow$ inter-group; $l_1 \rightarrow$ intra-group sparsity
- **Other discussions:**
 1. Asymptotically consistent solution
 2. Choice of the regularization term λ_n
 3. Complexity of the algorithm

Estimation of Spatially Correlated Random Fields in Heterogeneous Wireless Sensor Networks

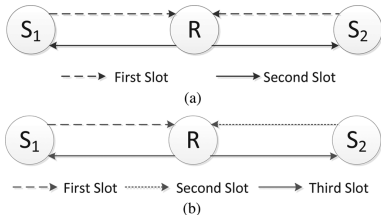
Ido Nevat, Gareth W. Peters, Francois Septier, and Tomoko Matsui

- **Problem:** Reconstruct **spatial map** of physical phenomena using heterogeneous WSN observations
 - sparse high quality sensors: unquantized noisy measurements
 - dense low-quality sensors: noisy binary measurements
- **Goals:**
 - MMSE spatial random field reconstruction
 - Spatial exceedance map
 - Spatial classification
- **Approach:** Compute predictive distribution at any arbitrary point in space
- **Mathematical tool:** **Saddle-point type approximation**
- Evaluation using real data sets of wind speeds measurements

Performance Analysis of Antenna Selection in Two-Way Relay Networks

Kang Song, Baofeng Ji, Yongming Huang, Ming Xiao, and Luxi Yang

- **Problem:** all nodes select one of their antennas separately for transmission
 - Reciprocal channel with CSIT
- **Schemes:**
 1. Amplify and forward
 2. Decode and forward
- **Algorithms:**
 1. Max-Min selection
 2. Hybrid selection
- **Performance analysis:**
 1. PDF and CDF of the E2E SNR
 2. Outage probability
 3. BER



Signal Recovery from Random Measurements via Extended Orthogonal Matching Pursuit

Sujit Kumar Sahoo, and Anamitra Makur

- **Model:** Noiseless linear model $\mathbf{y} = \boldsymbol{\phi}\mathbf{s}$, where $\mathbf{s} \in \mathbb{R}^d$ is m sparse vector
- **Conventional OMP:**
 - Run m iterations to recovery m -sparse vector
 - No backtracking
- **Extended OMP** (OMP_α)
 - Run $m + \lfloor \alpha m \rfloor$ iterations, where $0 \leq \alpha \leq 1$
 - Succeed if $\text{Supp}\{\mathbf{s}\} \subset \text{set of indices identified by } \text{OMP}_\alpha$; RIP of order $m + \lfloor \alpha m \rfloor$
 - High probability recovery with $O\left(m \ln \frac{d}{\alpha m + 1}\right)$
- **Another extension**(OMP_∞)
 - No knowledge of m

Other Papers

- **Joint Source Estimation and Localization**
 - S. Sahnoun, and P. Comon
- **Shallow Water Acoustic Channel Modeling Based on Analytical Second Order Statistics for Moving Transmitter/Receiver**
 - E. Baktash, M.J. Dehghani, M.R.F Nasab, and M. Karimi
- **Channel State Tracking for Large-Scale Distributed MIMO Communication Systems**
 - D.R. Brown, R. Wang, and S. Dasgupta
- **Sparsity-Aware Sensor Collaboration for Linear Coherent Estimation**
 - S. Liu, S. Kar, M. Fardad, and P.K. Varshney