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***Abstract*—Robust estimation is an important and timely research subject. In this paper, we investigate performance lower bounds on the mean-square-error (MSE) of any estimator for the Bayesian linear model, corrupted by a noise distributed according to an i.i.d. Student's t-distribution. This class of prior parametrized by its degree of freedom is relevant to modelize either dense or sparse (accounting for outliers) noise. Using the hierarchical Normal-Gamma representation of the Student's t-distribution, the Van Trees' Bayesian Cramér-Rao bounds (BCRBs) on the amplitude parameters and the noise hyper-parameter are derived. Furthermore, the Random Matrix Theory (RMT) framework is assumed, *i.e.*, the number of measurements and the number of unknown parameters grow jointly to infinity with an asymptotic finite ratio. Using some powerful results from the RMT, closed-form expressions of the BCRB are derived and studied. Finally, we propose a framework to fairly compare two models corrupted by noises with different degrees of freedom for a fixed common target signal-to-noise ratio (SNR). In particular, we focus our effort on the comparison of the BCRBs associated with two models corrupted by a sparse noise promoting outliers and a dense (Gaussian) noise, respectively.**

***Index Terms*—Bayesian Hierarchical Linear Model, Bayesian Cramér-Rao bound, sparse outlier noise, dense noise, Random Matrix Theory**

I. Introduction

In the context of robust data modeling [1], the measurement vector may be corrupted by noise outliers. This class of noise is sometimes referred to as sparse noise and is described by a distribution with heavy-tails [2]–[7]. Conversely, we usually call dense a noise that does not share this property and the most popular prior is probably Gaussian noise. Depending on the application context, outliers may be identified, *e.g.*, as incomplete data [8] or corrupted information.

A robust and relevant noise prior which is able to take into account of outliers is the Student's t-distribution for low degrees of freedom [9]–[12]. In addition, dense noise can also be encompassed thanks to the Student's t-distribution prior for an infinite degree of freedom. A convenient framework to deal with a wide class of distributions is well known under the name of hierarchical Bayesian modeling. The Bayesian Hierarchical Linear Model (BHLM) with hierarchical noise prior is used in a wide range of applications, including fusion [13], anomaly detection [5] of hyperspectral images, channel estimation [14], blind deconvolution [15], segmentation of astronomical times series [16], *etc*.

In this work, we adopt this hierarchical prior framework due to its flexibility and ability to modelize a wide class of priors. More precisely, the noise vector is assumed to follow a circular i.i.d. centered Gaussian prior with a variance defined by the inverse of an unknown random hyper-parameter. In addition, if this hyper-parameter is Gamma distributed [17,18], then the marginalized joint pdf over the hyper-parameter is the Student's t-distribution.

The Van Trees' Bayesian Cramér-Rao bound (BCRB) [19] is a standard and fundamental lower bound on the mean-square-error (MSE) of any estimator. The aim of this work is to derive and analyze the BCRB of the amplitude parameters and the noise hyper-parameter (i) for the considered noise prior and (ii) using some powerful results from the Random Matrix Theory (RMT) framework [20]–[22]. Regarding reference [23], the proposed work is original in the sense that the noise prior is different and the asymptotic regime is assumed. Finally, note that reference [24] tackles a similar problem but does not assume the asymptotic context.

We use the following notation. Scalars, vectors and matrices are denoted by italic lower-case, boldface lower-case and boldface upper-case symbols, respectively. The symbol $\mathrm{Tr}[\cdot]$ stands for the trace operator. The $K \times K$ identity matrix is denoted by $\mathbf{I}_K$ and $\mathbf{0}_{K\times 1}$ is the $K \times 1$ vector, filled with zeros. The probability density function (pdf) of a given random variable u is given by $p(u)$. The symbol $\mathcal{N}(\cdot,\cdot)$ refers to the Gaussian distribution, parametrized by mean and covariance matrix, $\mathcal{G}(\cdot,\cdot)$ is the Gamma distribution, described by shape and rate (inverse scale) parameters, while $\mathcal{IG}(\cdot,\cdot)$ is the inverse-Gamma distribution. If we have $u \sim \mathcal{G}(a,b)$ then $p(u|a,b) = \frac{b^a u^{a-1} e^{-bu}}{\Gamma(a)}$, where $\Gamma(\cdot)$ is the Gamma function. And if $u \sim \mathcal{IG}(a,b)$, then $p(u|a,b) = \frac{b^a u^{-a-1} e^{-\frac{b}{u}}}{\Gamma(a)}$. The non-standardized Student's t-distribution is defined by three parameters, through the pdf $p(u|\mu,\sigma^2,\nu,) = \frac{\Gamma(\frac{\nu+1}{2})}{\Gamma(\frac{\nu}{2})\sqrt{\pi\nu\sigma^2}}(1+\frac{1}{\nu}\frac{(u-\mu)^2}{\sigma^2})^{-\frac{\nu+1}{2}}$ such that $u \sim \mathcal{S}(\mu,\sigma^2,\nu)$. As regards the bivariate Normal-Gamma distribution, if we have $(u,w) \sim \mathrm{NormalGamma}(\mu,\lambda,\mathrm{a},\mathrm{b})$, then $p(u,w|\mu,\lambda,a,b) = \frac{b^a\sqrt{\lambda}}{\Gamma(a)\sqrt{2\pi}} w^{a-\frac{1}{2}} e^{-bw} e^{-\frac{\lambda w(u-\mu)^2}{2}}$. Finally, the symbol $\overset{a.s.}{\to}$ denotes almost sure convergence, $O(\cdot)$ is the big O notation, $\lambda_i(\cdot)$ is the i-th eigenvalue of the con-

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sidered matrix and the symbol $\mathbb{E}_{\mathbf{u}|\mathbf{w}}$ refers to the expectation with respect to $p(\mathbf{u}|\mathbf{w})$.

II. Bayesian linear model corrupted by noise outliers

A. Definition of the random model

Let $\mathbf{y}$ be the $N \times 1$ vector of measurements. The BHLM is defined by

$$\mathbf{y} = \mathbf{A}\mathbf{x} + \mathbf{e}, \tag{1}$$

where each element $[\mathbf{A}]_{i,j}$ of the $N \times K$ matrix $\mathbf{A}$, with $K < N$, is drawn i.i.d. as a single realization of a sub-Gaussian distribution with zero-mean and variance $1/N$ [22,25]. The unknown amplitude vector is given by

$$\mathbf{x} = [x_1, \dots, x_K]^T \sim \mathcal{N}(\mathbf{0}_{K\times 1}, \sigma_x^2 \mathbf{I}_K), \tag{2}$$

where σ_x^2 is the known amplitude variance. In addition, the measurements are contaminated by a noise vector $\mathbf{e}$ which is assumed statistically independent from $\mathbf{x}$.

B. Hierarchical Normal-Gamma representation

The i-th noise sample is assumed to be circular centered i.i.d. Gaussian according to

$$e_i|\gamma \sim \mathcal{N}\left(0, \frac{\sigma^2}{\gamma}\right), \tag{3}$$

where $\frac{\gamma}{\sigma^2}$ is usually called the noise precision, γ is an unknown hyper-parameter and σ^2 is a fixed scale parameter.

If the hyper-parameter is Gamma distributed according to

$$\gamma \sim \mathcal{G}\left(\frac{\nu}{2}, \frac{\nu}{2}\right), \tag{4}$$

where ν is the number of degrees of freedom, the joint distribution of (e_i, γ) follows a Normal-Gamma distribution [26] such as

$$(e_i, \gamma) \sim \mathrm{NormalGamma}\left(0, \frac{1}{\sigma^2}, \frac{\nu}{2}, \frac{\nu}{2}\right). \tag{5}$$

The marginal distribution of the joint pdf over the hyper-parameter γ leads to a non-standardized Student's t-distribution, given by [11,27]

$$\mathcal{S}(e_i|0, \sigma^2, \nu) = \int_0^\infty \mathcal{N}\left(e_i|0, \frac{\sigma^2}{\gamma}\right) \mathcal{G}\left(\gamma|\frac{\nu}{2}, \frac{\nu}{2}\right) \mathrm{d}\gamma, \tag{6}$$

such that $e_i \sim \mathcal{S}(0, \sigma^2, \nu)$.

As $\nu \to \infty$, the distribution tends to a Gaussian with zero-mean and variance σ^2, while it becomes more heavy-tailed when ν is small [12,28]. With (3) and (4), and knowing that $\frac{1}{\gamma} \sim \mathcal{IG}(\frac{\nu}{2}, \frac{\nu}{2})$, we notice that the variance, noted σ_e^2 of each noise entry of $\mathbf{e}$, is given by the following expression

$$\sigma_e^2 = \mathbb{E}_\gamma \mathbb{E}_{e_i|\gamma}\left\{e_i^2\right\} = \sigma^2 \mathbb{E}_\gamma \left\{\frac{1}{\gamma}\right\} = \sigma^2 \frac{\nu}{\nu - 2}, \tag{7}$$

in which $\nu > 2$.

III. BCRB for Student's t-distribution

The vector of unknown parameters, denoted by $\boldsymbol{\theta}$, encompasses the amplitude vector and the noise hyper-parameter, *i.e.*

$$\boldsymbol{\theta} = [\mathbf{x}^T, \gamma]^T. \tag{8}$$

Given an independence assumption between $\mathbf{x}$ and γ, the joint pdf $p(\mathbf{y}, \boldsymbol{\theta})$ can be decomposed as

$$p(\mathbf{y}, \boldsymbol{\theta}) = p(\mathbf{y}|\boldsymbol{\theta})p(\boldsymbol{\theta}) = p(\mathbf{y}|\boldsymbol{\theta})p(\mathbf{x})p(\gamma). \tag{9}$$

Let us note $\hat{\boldsymbol{\theta}}$ an estimator of the unknown vector $\boldsymbol{\theta}$. Then, the mean square error (MSE), directly linked to the error covariance matrix, verifies the following inequality

$$\mathrm{MSE}(\boldsymbol{\theta}) = \mathrm{Tr}\left[\mathbb{E}_{\mathbf{y},\boldsymbol{\theta}}\left\{(\boldsymbol{\theta} - \hat{\boldsymbol{\theta}})(\boldsymbol{\theta} - \hat{\boldsymbol{\theta}})^T\right\}\right] \geq \mathrm{Tr}\left[\mathbf{C}\right], \tag{10}$$

where $\mathbf{C}$ is the $(K+1) \times (K+1)$ BCRB matrix defined as the inverse of the Bayesian information matrix (BIM) $\mathbf{J}$. We can show that the BIM has a block-diagonal structure due to the independence between parameters. Thus, we write

$$\mathbf{J} = \begin{bmatrix} \mathbf{J}_{\mathbf{x},\mathbf{x}} & \mathbf{0}_{K\times 1} \\ \mathbf{0}_{1\times K} & \mathrm{J}_{\gamma,\gamma} \end{bmatrix}. \tag{11}$$

We assume an identifiable BHLM model so that, under weak regularity conditions [19], the BIM is given by

$$\mathbf{J} = \mathbb{E}_{\boldsymbol{\theta}}\left\{\mathbf{J}_D^{(\boldsymbol{\theta},\boldsymbol{\theta})}\right\} + \mathbf{J}_P^{(\boldsymbol{\theta},\boldsymbol{\theta})} + \mathbf{J}_{HP}^{(\boldsymbol{\theta},\boldsymbol{\theta})}, \tag{12}$$

in which

$$[\mathbf{J}_D^{(\boldsymbol{\theta},\boldsymbol{\theta})}]_{i,j} = \mathbb{E}_{\mathbf{y}|\boldsymbol{\theta}}\left\{-\frac{\partial^2 \log p(\mathbf{y}|\boldsymbol{\theta})}{\partial\theta_i \partial\theta_j}\right\}, \tag{13}$$

$$[\mathbf{J}_P^{(\boldsymbol{\theta},\boldsymbol{\theta})}]_{i,j} = \mathbb{E}_{\mathbf{x}}\left\{-\frac{\partial^2 \log p(\mathbf{x})}{\partial\theta_i \partial\theta_j}\right\}, \tag{14}$$

$$[\mathbf{J}_{HP}^{(\boldsymbol{\theta},\boldsymbol{\theta})}]_{i,j} = \mathbb{E}_{\gamma}\left\{-\frac{\partial^2 \log p(\gamma)}{\partial\theta_i \partial\theta_j}\right\} \tag{15}$$

for $(i,j) \in \{1, \dots, K+1\}^2$, and where $\mathbf{J}_D^{(\boldsymbol{\theta},\boldsymbol{\theta})}$ is the Fisher information matrix (FIM) on $\boldsymbol{\theta}$, $\mathbf{J}_P^{(\boldsymbol{\theta},\boldsymbol{\theta})}$ is the prior part of the BIM and $\mathbf{J}_{HP}^{(\boldsymbol{\theta},\boldsymbol{\theta})}$ is the hyper-prior part.

Correspondingly, we have

$$\mathbf{C} = \mathbf{J}^{-1} = \begin{bmatrix} \mathbf{C}_{\mathbf{x},\mathbf{x}} & \mathbf{0}_{K\times 1} \\ \mathbf{0}_{1\times K} & \mathrm{C}_{\gamma,\gamma} \end{bmatrix}. \tag{16}$$

Conditionally to $\boldsymbol{\theta}$, the observation vector $\mathbf{y}$ has the following Gaussian distribution

$$\mathbf{y}|\boldsymbol{\theta} \sim \mathcal{N}\Big(\boldsymbol{\mu}, \mathbf{R}\Big), \tag{17}$$

where $\boldsymbol{\mu} = \mathbf{A}\mathbf{x}$ and $\mathbf{R} = \frac{(\nu-2)\sigma_e^2}{\nu\gamma}\mathbf{I}_N$. In what follows, we directly make use of the Slepian-Bangs formula [29, p. 378]

$$[\mathbf{J}_D^{(\boldsymbol{\theta},\boldsymbol{\theta})}]_{i,j} = \left(\frac{\partial\boldsymbol{\mu}}{\partial\theta_i}\right)^T \mathbf{R}^{-1}\frac{\partial\boldsymbol{\mu}}{\partial\theta_j} + \frac{1}{2}\mathrm{Tr}\left[\frac{\mathbf{R}}{\partial\theta_i}\mathbf{R}^{-1}\frac{\mathbf{R}}{\partial\theta_j}\mathbf{R}^{-1}\right]. \tag{18}$$

This leads to

$$\mathbf{J}_D^{(\mathbf{x},\mathbf{x})} = \frac{\nu\gamma}{(\nu-2)\sigma_e^2}\mathbf{A}^T\mathbf{A}. \tag{19}$$

Using the fact that $\mathbf{R}^{-1} = \frac{\gamma}{\sigma^2}\mathbf{I}_N$, we obtain

$$J_D^{(\gamma,\gamma)} = \frac{\sigma^4}{2\gamma^4}\mathrm{Tr}\Big[\mathbf{R}^{-2}\Big] = \frac{N}{2\gamma^2}. \tag{20}$$

According to (2) and considering independent amplitudes, we have

$$-\log p(\mathbf{x}) = \sum_{i=1}^{K}\left(\frac{1}{2}\log(2\pi\sigma_x^2) + \frac{x_i^2}{2\sigma_x^2}\right). \tag{21}$$

Consequently,

$$\mathbf{J}_P^{(\mathbf{x},\mathbf{x})} = \frac{1}{\sigma_x^2}\mathbf{I}_K. \tag{22}$$

The BIM $\mathbf{J}$ is therefore composed of the following terms:

$$\mathbf{J}_{\mathbf{x},\mathbf{x}} = \mathbb{E}_\gamma\left\{\mathbf{J}_D^{(\mathbf{x},\mathbf{x})}\right\} + \mathbf{J}_P^{(\mathbf{x},\mathbf{x})}, \tag{23}$$

$$\mathrm{J}_{\gamma,\gamma} = \mathbb{E}_\gamma\left\{\mathrm{J}_D^{(\gamma,\gamma)}\right\} + J_{HP}^{(\gamma,\gamma)}. \tag{24}$$

The hyper-prior part of the BIM is given by

$$J_{HP}^{(\gamma,\gamma)} = \mathbb{E}_\gamma\left\{-\frac{\partial^2\log p(\gamma)}{\partial\gamma^2}\right\} = \frac{\nu-2}{2}\mathbb{E}_\gamma\left\{\frac{1}{\gamma^2}\right\}. \tag{25}$$

The second-order moment of an inverse-Gamma distributed random variable is given by

$$\mathbb{E}_\gamma\left\{\frac{1}{\gamma^2}\right\} = \frac{\nu^2}{(\nu-2)(\nu-4)}, \tag{26}$$

where $\nu > 4$. This finally leads to

$$\mathrm{J}_{\gamma,\gamma} = \frac{N\nu^2}{2(\nu-2)(\nu-4)} + \frac{\nu^2}{2(\nu-4)}. \tag{27}$$

Inverting the BIM, we obtain the BCRB for the amplitude parameters

$$\mathrm{BCRB}(\mathbf{x}) = \frac{\mathrm{Tr}\left[\mathbf{C}_{\mathbf{x},\mathbf{x}}\right]}{K} \quad \text{with } \mathbf{C}_{\mathbf{x},\mathbf{x}} = \sigma_x^2\left(r\mathbf{A}^T\mathbf{A} + \mathbf{I}_K\right)^{-1}, \tag{28}$$

where $r = \mathrm{SNR}\frac{\nu}{\nu-2}$ with $\mathrm{SNR} = \frac{\sigma_x^2}{\sigma_e^2}$ (signal-to-noise ratio).

IV. BCRB IN THE ASYMPTOTIC FRAMEWORK

Using (27), the asymptotic BCRB for the hyper-parameter γ is given by

$$\mathrm{C}_{\gamma,\gamma} = \frac{1}{\mathrm{J}_{\gamma,\gamma}} \xrightarrow{N\to\infty} \mathrm{C}_{\gamma,\gamma}^{\infty}, \tag{29}$$

where

$$\mathrm{C}_{\gamma,\gamma}^{\infty} = \frac{2(\nu-4)}{\nu^2}. \tag{30}$$

A. RMT framework

In this section, we consider the context of large random matrices, *i.e.*, for $K, N \to \infty$ with $\frac{K}{N} \to \beta \in (0,1)$. The derived BCRB in this context is the asymptotic normalized BCRB defined by

$$\mathrm{BCRB}(\mathbf{x}) \overset{a.s.}{\to} \mathrm{BCRB}^\infty(\mathbf{x}). \tag{31}$$

Using (28) with [21, p. 11], we obtain

$$\mathrm{BCRB}^\infty(\mathbf{x}) = \sigma_x^2\left(1 - \frac{f(r,\beta)}{4r\beta}\right) \tag{32}$$

and $f(r,\beta) = \left(\sqrt{r(1+\sqrt{\beta})^2+1} - \sqrt{r(1-\sqrt{\beta})^2+1}\right)^2$.

B. Limit analytical expressions

- For $\beta \ll 1$, *i.e.*, $K \ll N$, after some manipulations and discarding the terms of order superior or equal to $O(\beta^2)$, we obtain

$$f(r,\beta) \approx \frac{4\beta r^2}{r+1}. \tag{33}$$

  Therefore, an asymptotic analytical expression of the BCRB, in the RMT framework, is given by

$$\mathrm{BCRB}^\infty(\mathbf{x}) \approx \frac{\sigma_x^2}{r+1} = \frac{(\nu-2)\sigma_x^2}{\nu(1+\mathrm{SNR})-2}. \tag{34}$$

- For small r, also meaning small SNR, according to the Neumann series expansion [30], we have $\left(r\mathbf{A}^T\mathbf{A}+\mathbf{I}_K\right)^{-1} \approx \mathbf{I}_K - r\mathbf{A}^T\mathbf{A}$ if the maximal eigenvalue $\lambda_{\max}(r\mathbf{A}^T\mathbf{A}) < 1$. Observe that $r\lambda_{\max}(\mathbf{A}^T\mathbf{A}) \overset{a.s.}{\to} r(1+\sqrt{\beta})^2$ [20]–[22]. In addition, if SNR is sufficiently small with respect to $(\nu-2)/(4\nu)$ then

$$\begin{aligned}\mathrm{BCRB}(\mathbf{x}) &\approx \frac{\sigma_x^2}{K}\left(\mathrm{Tr}\left[\mathbf{I}_K\right] - r\mathrm{Tr}\left[\mathbf{A}^T\mathbf{A}\right]\right)\\ &\overset{a.s.}{\to} \sigma_x^2(1-r) = \frac{\sigma_x^2}{\nu-2}(\nu-2-\nu\mathrm{SNR}).\end{aligned} \tag{35}$$

- For large r, also meaning large SNR, we have

$$\begin{aligned}\mathrm{BCRB}(\mathbf{x}) &\approx \frac{\sigma_x^2}{rK}\left(\mathrm{Tr}\left[\left(\mathbf{A}^T\mathbf{A}\right)^{-1}\right] - \frac{1}{r}\mathrm{Tr}\left[\left(\mathbf{A}^T\mathbf{A}\right)^{-2}\right]\right)\\ &\overset{a.s.}{\to} \frac{\sigma_x^2}{r}\left(\frac{1}{1-\beta} - \frac{1}{r}\frac{1}{(1-\beta)^3}\right)\\ &= \frac{(\nu-2)\sigma_x^2}{\nu\mathrm{SNR}(1-\beta)}\left(1 - \frac{\nu-2}{\nu\mathrm{SNR}(1-\beta)^2}\right),\end{aligned} \tag{36}$$

  since [20]–[22]

$$\frac{1}{K}\mathrm{Tr}\left[\left(\mathbf{A}^T\mathbf{A}\right)^{-1}\right] \overset{a.s.}{\to} \frac{1}{1-\beta}, \tag{37}$$

$$\frac{1}{K}\mathrm{Tr}\left[\left(\mathbf{A}^T\mathbf{A}\right)^{-2}\right] \overset{a.s.}{\to} \frac{1}{(1-\beta)^3}. \tag{38}$$

C. Comparison between two models with a target common SNR

We consider two different models:

$$(M_0):\ \mathbf{y}_0 = \mathbf{A}\mathbf{x} + \mathbf{e}_0 \quad \text{with } e_{i_0} \sim \mathcal{S}(0,\sigma_0^2,\nu_0), \tag{39}$$

$$(M_1):\ \mathbf{y}_1 = \mathbf{A}\mathbf{x} + \mathbf{e}_1 \quad \text{with } e_{i_1} \sim \mathcal{S}(0,\sigma_1^2,\nu_1). \tag{40}$$

Model (M_0) is the reference model and model (M_1) is the alternative one. According to (32), the asymptotic normalized BCRB for the k-th model with $k \in \{0,1\}$ is defined by

$$\mathrm{BCRB}_k^\infty(\mathbf{x}) = \sigma_x^2\left(1 - \frac{f(r_k,\beta)}{4r_k\beta}\right) \tag{41}$$

where $r_k = \mathrm{SNR}_k\frac{\nu_k}{\nu_k-2}$ with $\mathrm{SNR}_k = \frac{\sigma_x^2}{\sigma_{e_k}^2}$. A fair methodology to compare the bounds $\mathrm{BCRB}_0(\mathbf{x})$ and $\mathrm{BCRB}_1(\mathbf{x})$ is to impose a common target SNR for the models (M_0) and (M_1), *i.e.*, $\mathrm{SNR}_0 = \mathrm{SNR}_1$. A simple derivation shows that to reach

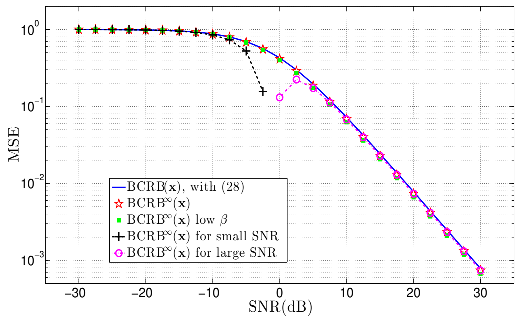

Fig. 1. $\mathrm{BCRB}(\mathbf{x})$ as a function of SNR in dB with specific limit approximations, in the RMT framework.

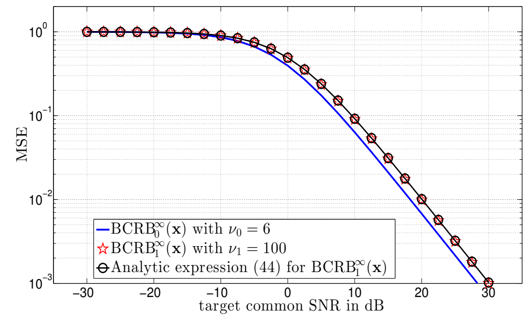

Fig. 2. Asymptotic normalized BCRBs for models (M_0) and (M_1) *vs.* a common SNR

the target SNR, we must have $r_1 = \frac{\nu_1(\nu_0-2)}{\nu_0(\nu_1-2)} r_0$. Specifically, the corresponding BCRBs are the following ones:

$$\mathrm{BCRB}_0^{\infty}(\mathbf{x}) = \sigma_x^2 \left(1 - \frac{f(r_0,\beta)}{4r_0\beta}\right), \tag{42}$$

$$\mathrm{BCRB}_1^{\infty}(\mathbf{x}) = \sigma_x^2 \left(1 - \frac{\nu_0(\nu_1-2) f(\frac{\nu_1(\nu_0-2)}{\nu_0(\nu_1-2)} r_0, \beta)}{4\nu_1(\nu_0-2) r_0\beta}\right). \tag{43}$$

Recall that the Student's t-distribution is well known to promote noise outliers thanks to its heavy-tails property. Conversely, the Gaussian distribution does not share this behavior. So, an interesting scenario arises when $\nu_1 \to \infty$. In this case, the Student's t-distribution converges to the Gaussian one [10] and (43) tends to

$$\mathrm{BCRB}_1^{\infty}(\mathbf{x}) \overset{\nu_1 \to \infty}{=} \sigma_x^2 \left(1 - \frac{\nu_0 f\left(\frac{\nu_0-2}{\nu_0} r_0, \beta\right)}{4(\nu_0-2) r_0\beta}\right). \tag{44}$$

D. Numerical simulations

In the following simulations, we consider $N = 100$ and $K = 10$ so that $\beta \ll 1$. The amplitude variance σ_x^2 is fixed to 1. In Fig. 1, we plot the BCRB of the amplitude vector $\mathbf{x}$, as defined by equations (28) and (32) (asymptotic expression), (34) (small β), (35) (small SNR) and (36) (large SNR), as a function of the SNR in dB. We choose $\nu = 6$.

We notice that $\mathrm{BCRB}(\mathbf{x})$ coincides precisely with its asymptotic expression in (32). Thus, the RMT framework predicts precisely the behavior of the BCRB of the amplitude as $K, N \to \infty$ with $\frac{K}{N} \to \beta$ and allows us to obtain a closed-form expression. Such limit remains correct even for values of N and K that are relatively not quite large. The expression of the BCRB obtained with (34) is a good approximation since here, we have $\beta = 0.1 \ll 1$. Finally, we notice that the curves obtained for low and high SNR approximate very well the BCRB of the amplitude, asymptotically.

In Fig. 2, as exposed in section IV-C, we consider two different models, with a different value for the number of degrees of freedom ν. We notice that a lower performance bound is achieved with $\nu_0 = 6$, especially in the low noise regime, than with $\nu_1 = 100$. Furthermore, the approximation in (44) is correct, since ν_1 has a large value. A low value for the number of degrees of freedom is well-adapted for the modelization of sparse (outlier) noise, characterized by a heavy-tailed distribution [31,32]. This large level in heavy-tailedness leads to robustness [1,33,34] while a Gaussian noise model (large degree of freedom) corresponds to a dense noise type. Thus, we can hope to achieve better estimation performances if we consider a model, which promotes sparsity and the presence of outliers in data.

TABLE I

$\mathrm{C}^{\infty}_{\gamma,\gamma}$ AS A FUNCTION OF ν.

ν	10	30	50	70	100
$\mathrm{C}^{\infty}_{\gamma,\gamma}$ with (30)	0.1	0.06	0.04	0.03	0.02

Finally, in Table I, we represent the evolution of $\mathrm{C}^{\infty}_{\gamma,\gamma}$, given in (30), as a function of the number of degrees of freedom ν. We notice that a lower BCRB, for the noise hyper-parameter, is achieved as ν increases, *i.e.*, when the marginal distribution of the noise tends to a Gaussian.

V. CONCLUSION

This work discusses fundamental Bayesian lower bounds for multi-parameter robust estimation. More precisely, we consider a Bayesian linear model corrupted by a sparse noise following a Student's t-distribution. This class of prior can efficiently modelize outliers. Using the hierarchical Normal-Gamma representation of the Student's t-distribution, the Van Trees' Bayesian lower Bound (BCRB) is derived for unknown amplitude parameters and the noise hyper-parameter in an asymptotic context. By asymptotic, it means that the number of measurements and the number of unknown parameters grow to infinity at a finite rate. Consequently, closed-form expressions of the BCRB are obtained using some powerful results from the large Random Matrix Theory (RMT). Finally, a framework is provided to fairly compare two models corrupted by noises with different number of degrees of freedom for a fixed common target SNR. We recall that a small degree of freedom promotes outliers in the sense that the noise prior has heavy-tails. For the amplitude, a lower performance bound is achieved when the number of degrees of freedom is small.

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