

Signal Processing Techniques and Its Applications
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Lecture - 49
Lattice Formulations of Linear Prediction

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Lattice Formulations of Linear Prediction

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Direct Computation of k Parameters

$$e^i[m] = e^{i-1}[m] - k_i b^{i-1}[m-1]$$

Minimize forward prediction error as

$$E_{\text{forward}}^i = \sum_{m=0}^{L-1+i} [e^i[m]]^2 = \sum_{m=0}^{L-1+i} [e^{i-1}[m] - k_i b^{i-1}[m-1]]^2$$

$$\frac{\partial E_{\text{forward}}^i}{\partial k_i} = 0 = -2 \sum_{m=0}^{L-1+i} [e^{i-1}[m] - k_i b^{i-1}[m-1]] b^{i-1}[m-1]$$

$$k_i^{\text{forward}} = \frac{\sum_{m=0}^{L-1+i} e^{i-1}[m] b^{i-1}[m-1]}{\sum_{m=0}^{L-1+i} [b^{i-1}[m-1]]^2}$$

Handwritten notes:
 \oplus
 $L-1+i$
 $y - k_1 x$
 $y - k_1 x$
 $k_1 = \frac{\sum yx}{\sum x^2}$

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$$b^i[m] = b^{i-1}[m-1] - k_i e^{i-1}[m]$$

Minimize backward prediction error as

$$E^i_{\text{backward}} = \sum_{m=0}^{L-1+i} [b^i[m]]^2 = \sum_{m=0}^{L-1+i} [b^{i-1}[m-1] - k_i e^{i-1}[m]]^2$$

$$\frac{\partial E^i_{\text{backward}}}{\partial k_i} = 0 = -2 \sum_{m=0}^{L-1+i} [b^{i-1}[m-1] - k_i e^{i-1}[m]] e^{i-1}[m]$$

$$k_i^{\text{backward}} = \frac{\sum_{m=0}^{L-1+i} e^{i-1}[m] b^{i-1}[m-1]}{\sum_{m=0}^{L-1+i} [e^{i-1}[m]]^2}$$

Ok. So, now, I go for the direct computation of the k parameter. So, what do we know? We know $e^i[m]$. So, this is my forward prediction error. I write down the equation forward prediction error $e^i[m]$ is equal to $e^{i-1} b^{i-1} m$ minus 1 ok. So, that is the forward prediction error. So, I am predicting forwardly. So, from the $i-1$ iteration, I am calculating the i th iteration ok. Now, I have to minimize the error.

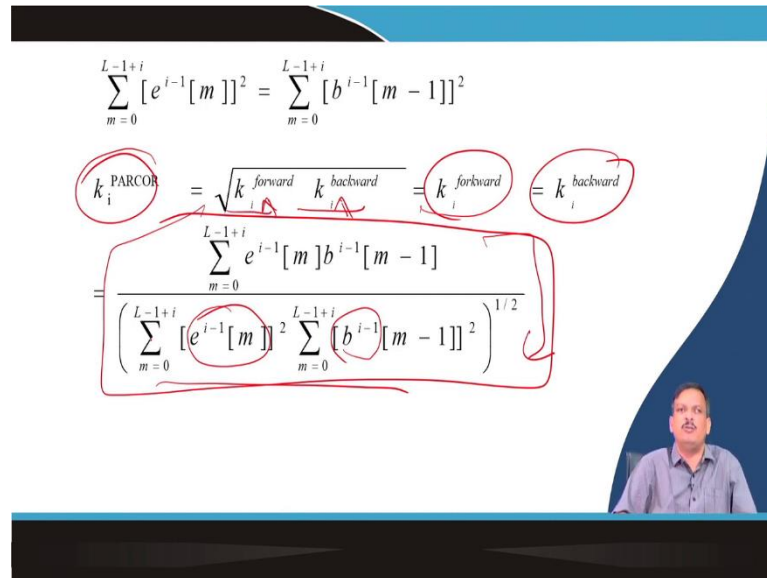
What does minimize mean? With respect to whom I should minimize it with respect to k, only k is the gamma coefficient. So, I have to find out the value of k for which this $e^i[m]$ is the minimum. So, if I say the mean square error. So, I calculate the mean square error i th order prediction. So, what is the length L minus 1 plus i , ok? So, this is nothing but this equation: a whole square. Now, I take the derivative of this forward prediction error with respect to k_i . So, the derivative with respect to k_i x square means 2 into d x.

So, 2 into d/dx means that x. So, $e^{i-1} m$ minus $k_i b^{i-1} m$ minus 1 multiply by. So, this part is 0, and this part will be k, I will be 0 1, and this part will be this one only, ok? So, $b^{i-1} m$ minus 1. So, now, I am saying this is a k_i forward, which is nothing but this one. Because this multiply with this will remain in upside and this multiply with this will be square which is coming downside. So, let us know if this one is x and this one is y. So, y minus $k_i x$ into x. So, it is nothing but a y x minus $k_i x$ square.

So, I can say k_i is equal to y x divided by x square, which is given ok. Similarly, I can calculate backward prediction errors. This equation minimizes the mean square error, and

the derivative will come instead of k_i ; it will be $e^{i-1} e^i$ minus 1. So, this one is forward prediction k_i minimizing the forward error, and this one is the k_i value minimizing the backward error, ok or not.

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$$\sum_{m=0}^{L-1+i} [e^{i-1}[m]]^2 = \sum_{m=0}^{L-1+i} [b^{i-1}[m-1]]^2$$

$$k_i^{\text{PARCOR}} = \sqrt{k_i^{\text{forward}} k_i^{\text{backward}}} = k_i^{\text{forward}} = k_i^{\text{backward}}$$

$$= \frac{\sum_{m=0}^{L-1+i} e^{i-1}[m] b^{i-1}[m-1]}{\left(\sum_{m=0}^{L-1+i} [e^{i-1}[m]]^2 \sum_{m=0}^{L-1+i} [b^{i-1}[m-1]]^2 \right)^{1/2}}$$

So, one is a forward error and a backward error. Now, ideally, both will be the same. So, I can predict that the Parker coefficient is nothing but a geometric mean of forward and backwards errors. In ideal cases, the forward and backwards are the same. So, it is nothing but either k_i forward or k_i backwards.

So, any one of the equations I can use, or I can use the geometric mean of k_i and k_i forward and k_i backwards using this equation. I put the value of k_i forward and k_i backwards value. I will get this one because if you see in k_i forward, I get b^{i-1} in downstairs. In k_i backwards, I get e^{i-1} in down ok. So, this is one of the methods to calculate the k_i value.

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Direct Computation of k Parameters

- minimize **sum** of forward and backward prediction errors over fixed interval (covariance method)

$$E_{Burg}^{(i)} = \sum_{m=0}^{L-1} \left\{ \left[e^{(i)}(m) \right]^2 + \left[b^{(i)}(m) \right]^2 \right\}$$

$$= \sum_{m=0}^{L-1} \left[e^{(i-1)}(m) - k_i b^{(i-1)}(m-1) \right]^2 + \sum_{m=0}^{L-1} \left[-k_i e^{(i-1)}(m) + b^{(i-1)}(m-1) \right]^2$$

$$\frac{\partial E_{Burg}^{(i)}}{\partial k_i} = 0 = -2 \sum_{m=0}^{L-1} \left[e^{(i-1)}(m) - k_i b^{(i-1)}(m-1) \right] b^{(i-1)}(m-1)$$

$$- 2 \sum_{m=0}^{L-1} \left[-k_i e^{(i-1)}(m) + b^{(i-1)}(m-1) \right] e^{(i-1)}(m)$$

$$k_i^{Burg} = \frac{2 \sum_{m=0}^{L-1} \left[e^{(i-1)}(m) \cdot b^{(i-1)}(m-1) \right]}{\sum_{m=0}^{L-1} \left[e^{(i-1)}(m) \right]^2 + \sum_{m=0}^{L-1} \left[b^{(i-1)}(m-1) \right]^2}$$

- $-1 \leq k_i^{Burg} \leq 1$ **always**

The next one is that I can use another direct k parameter calculation called the burg method. Instead of taking the geometric mean of the forward and backward error, they said that two errors, two mean square errors, are added up and then take the derivative. Two mean square errors are added up, and then take the derivative and then k_i is equal to this one.

So, I can use either method to calculate the k_i value directly. Let us say I can give you an example that will be clear.

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$x[n] = \{1, 2, 1, 0\}$

$P=2$
 x_1, x_2
 $\sum_{m=0}^4 (e^{(i)}[m])^2$
 $= e^{(i)}[0]^2 + e^{(i)}[1]^2 + e^{(i)}[2]^2 + e^{(i)}[3]^2 + e^{(i)}[4]^2$
 $= 1^2 + 2^2 + 1^2 + 0^2 + 0^2 = 6$

$k_i^{PARCOR} = \sqrt{k_i^{forward} k_i^{backward}} = k_i^{forward} = k_i^{backward}$
 $= \frac{\sum_{m=0}^{L-1-i} e^{(i-1)}[m] b^{(i-1)}[m-1]}{\left(\sum_{m=0}^{L-1-i} [e^{(i-1)}[m]]^2 + \sum_{m=0}^{L-1-i} [b^{(i-1)}[m-1]]^2 \right)^{1/2}}$

$k_1 = \frac{\sum_{m=0}^{L-1-1} e^{(0)}[m] b^{(0)}[m-1]}{\left(\sum_{m=0}^{L-1-1} [e^{(0)}[m]]^2 + \sum_{m=0}^{L-1-1} [b^{(0)}[m-1]]^2 \right)^{1/2}}$
 $= \frac{1 \cdot 0 + 2 \cdot 1 + 1 \cdot 0 + 0 \cdot (-1)}{\left(1^2 + 2^2 + 1^2 + 0^2 + 0^2 \right)^{1/2}} = \frac{2}{\sqrt{6}}$

$k_2 = \frac{\sum_{m=0}^{L-1-2} e^{(1)}[m] b^{(1)}[m-1]}{\left(\sum_{m=0}^{L-1-2} [e^{(1)}[m]]^2 + \sum_{m=0}^{L-1-2} [b^{(1)}[m-1]]^2 \right)^{1/2}}$
 $= \frac{2 \cdot 0 + 1 \cdot 0 + 0 \cdot (-1)}{\left(2^2 + 1^2 + 0^2 + 0^2 \right)^{1/2}} = \frac{0}{\sqrt{5}} = 0$

$k_3 = \frac{\sum_{m=0}^{L-1-3} e^{(2)}[m] b^{(2)}[m-1]}{\left(\sum_{m=0}^{L-1-3} [e^{(2)}[m]]^2 + \sum_{m=0}^{L-1-3} [b^{(2)}[m-1]]^2 \right)^{1/2}}$
 $= \frac{1 \cdot 0 + 0 \cdot (-1) + 0 \cdot (-1)}{\left(1^2 + 0^2 + 0^2 \right)^{1/2}} = \frac{0}{1} = 0$

$k_4 = \frac{\sum_{m=0}^{L-1-4} e^{(3)}[m] b^{(3)}[m-1]}{\left(\sum_{m=0}^{L-1-4} [e^{(3)}[m]]^2 + \sum_{m=0}^{L-1-4} [b^{(3)}[m-1]]^2 \right)^{1/2}}$
 $= \frac{0 \cdot (-1) + 0 \cdot (-1) + 0 \cdot (-1)}{\left(0^2 + 0^2 + 0^2 \right)^{1/2}} = \frac{0}{0} = 0$

Let us say I took two signals. Let us say I have given you the signal $x[n]$ is equal to, let us say, $1/2$. Let us say $-1/0$. Let us say this is my signal. I told you to calculate the k_i value partial reflection coefficient directly for order p is equal to 2. So, I have to calculate k_1 and k_2 is equal to 2 prediction error equals 2. So, what do I know? I only know $x[n]$. So, $x[n]$ is the signal.

So, I know what $e_0[n]$ is and what $b_0[n]$ is, and n is the length of the signal. So, n depends on the length of the signal. So, $e_0[n]$ is equal to nothing but a $x[n]$ and $b_0[n]$ is nothing but a $x[n]$. Now, if I say the value of k_1 , k_1 is equal to m stands. So, m less is equal to 0 to L minus 1 . So, what is the length of the signal $1, 2, 3, 4$. So, 4 minus 1 , what is the prediction length? 2 .

So, 4 minus 1 plus 2 e. So, k_1 is equal to 1 . So, I equal to 1 means this will be plus 1 , ok. So, i equals one; that means e_i . So, $e_0[m]$ into $b_0[m]$ minus 1 divided by m equal to 0 to L is 4 minus 1 plus 1 $e_0[m]$ whole square again m equal to 0 to 4 minus 1 plus 1 $b_0[m]$ minus 1 whole square root of this one. Now, what are the values?

So, m equals 0 to 4 minus 1 plus 1 cancels $e_0[m]$ multiplied by $b_0[m]$ minus 1 divided by $e_0[m]$ whole square. So, again, m is equal to 0 to 4 $e_0[m]$ whole square into m equal to 0 to 4 $b_0[m]$ minus 1 whole square, square root. So, how do I get that $e_0[m]$? So, what is the value of summation of m equal to 0 to 4 ? $e_0[m]$ whole square is nothing but a m equal to 0 .

So, e_0 plus e_0 . So, square sum or sum square then sum. So, I can say the square plus e_0^1 square plus e_0^2 square plus e_0^3 . So, $0^1 2^3$ and e_0^4 all are square. So, what is e_0 ? So, $e_0[n]$ is equal to 0 x equal to 0 . So, x equal to 0 means the first sample. So, 1 square plus x equal to 2 means x equal to 2 means n equal to 2 means.

So, n is equal to $0^1 2^2$ square plus minus 1 whole square plus 0 whole square. Let us say outside that signal is $0/0$. So, I have not required. So, I can say it is nothing more than 1 plus 4 plus 1 , which is nothing more than a 6 . Similarly, this also comes so, this is m minus 1 . So, b_0^0 minus 1 , which is nothing but a 0 square, ok. b plus b_0^1 minus 1 b_0^0 square plus b_1 square plus b_2 square plus b_3 square.

Because m equal to 4 will be there. So, 4 minus 1^3 square will be there. So, $e.g.$ b_0 is nothing but a 1 b_1 is 2 b_2 is minus 1 b_3 is 0 . So, again, it is become 6 . So, the root over

of 6 into 6 is equal to 6. So, the downside is 6, and the upside is e_0 into b_0 . So, e_0 is $e_0[m]$ equal to 0. So, e_0 into b_0 minus 1 b_0 minus 1 is 0.

So, 1 into 0 plus 2 into 1 plus minus 1 into 2 plus you can say minus 1 into 0 into minus 1. So, that is not required. So, 1 2 minus 2 cancels. So, 1. So, 1 by 6 k_1 is equal to 1 by 6.

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Handwritten notes on a whiteboard:

- General formula: $e^i[m] = e^{i-1}[m] - k_i b^{i-1}[m-1]$
- Specific formula: $e^i[m] = e^0[m] - k_1 b^0[m-1]$
- Initial conditions: $b^0[m] = x[n]$, $e^0[m] = x[n]$
- Recursive calculation for $k_1 = 1/6$, $k_2 = 1/6$:
 - $e^1[0] = x[0] - \frac{1}{6} b^0[-1] = x[0]$
 - $e^1[1] = e^0[1] - k_1 b^0[0] = 2 - \frac{1}{6}$
 - $e^1[2] = 2 - \frac{1}{6}$
 - $e^1[3] = 2 - \frac{1}{6}$

Now, what is k_2 ? Now, once I say k_2 , then I say $b[m]$ equal to 0 to m equal to 0 to 4 minus 1 plus 2 into b e i minus 1. So, 2 minus $e_1[m]$ into b 1 m minus 1. So, I have to calculate $e_1 m$, but I do not know $e_1[m]$. So, how do I calculate $e_1 m$? So, I know that $e_i[m]$ equals $e^{i-1} m$ minus k_i into $b^{i-1} m$ minus 1. So, I can say $e_1[m]$ is equal to $e_0[m]$ minus k_1 into $b_0[m]$ minus 1. So, what do I know? I know $e_0[m]$, which is equal to $x[n]$. I know that $b_0[m]$ and $e_0[m]$ $x[n]$. So, I can say $e_1[m]$ is $e_1[m]$ if this is known.

So, I can say that $e_1 0$ is equal to e_0 ; that means x_0 minus k_1 is 1 by 6 into I can say $b_0 b[m]$ equal to 0 minus 1 b minus 1. So, I can say $e_1 0$ is equal to x_0 because this is 0 outside the less the signal is 0. Now, what is $e_1 1$ $e_1 1$ is this; that means $e_0 1$ minus k_1 into $b_0 0$.

So, what is $e_0 1$ e_0 one; that means $x_0 1$ $x_0 1$ is nothing but a 2. So, 2 minus 1 by 6 into $b_0 0$ is 1. So, it is nothing but a 2 minus 1 6. So, I can calculate e_1 , I can calculate $e_1 2$, I can calculate $e_1 3$, I can calculate $e_1 4$, I can calculate that. Once I know e_1 , then I can calculate b_1 . Also, once I know $e_1 b_1$, then I can calculate k_2 .

So, once I can directly calculate k_2 , I will use lattice filtering methods only to calculate k_1 . So, I only have to know the signal and nothing else. Once I know the signal and order of the prediction, I can easily compute the k_1 and k_2 values. Let us say k_1 and k_2 value is given, and then I told you I can implement 1 by $A(z)$. So, here I am implementing $A(z)$.

So, the I am signal is not given; let us say e is given, and e_m is given. So, e_m is given, let us say 0.5 minus 0.6 . That way, e_m is given, or length is L minus 1 . I have to implement 1 by $A(z)$ I have to implement 1 by $A(z)$. So, in the same way, if I told you this is my error signal and the prediction is 2 k_1 , and the k_2 value is given, I have given you the k_1 and k_2 values. Can you compute the $s[m]$ or $x[n]$ to do it? First, you do it for a small signal, then write down the program. first, you implement it for a small signal.

So, the problem is, suppose I give you the problem reverse problem instead of giving you the signal and telling you to compute that k_1 k_2 value.

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Handwritten notes on a whiteboard showing mathematical derivations for lattice filtering. The notes include:

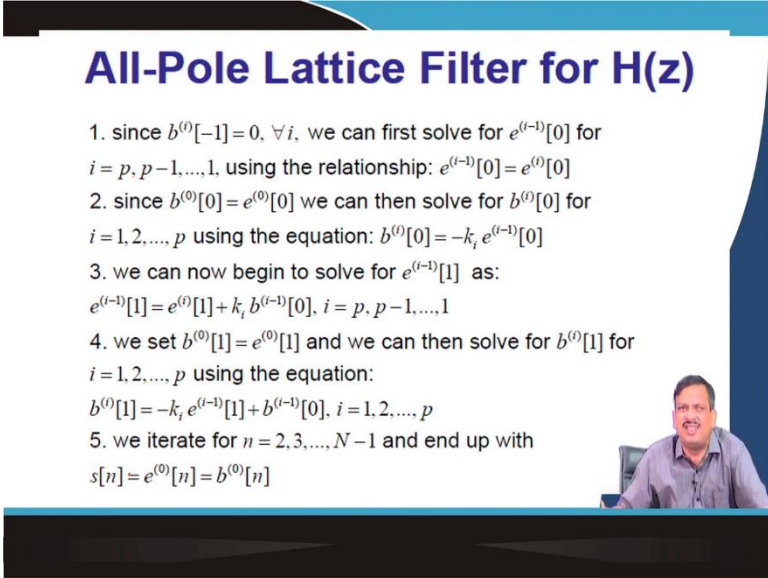
- $e[m] = \{0.1, -1, 0.1, -1, 0.1\}$
- $k_1 = 1/6$
- $k_2 = -1/2$
- $e[m] = e^p[m]$
- $x[m] = e^p[m] - k_2 \cdot b^{p-1}[m-1]$
- $b^p[m] = b^{p-1}[m-1] - k_1 \cdot e^p[m]$
- $A(z) = 1 - \sum_{k=1}^K \alpha_k z^{-k}$

If I told you that suppose I given you that let us say I have an error signal e_m is given $e[m]$ is given $e[m]$ is equal to let us say 1 minus 1 0 1 minus 1 1 let us say. Or let us say 0.1 0.1 0 minus 0.1 0 minus 0.1 minus 1 base j 0.1 like that. I give you I told you to calculate the signal $x[m]$ if the k_1 is equal to, let us say, one-sixth and k_2 is equal to, let us say, minus a half. Calculate the value of calculate the signal x_m . So, k_1 k_2 I have given I have given e_m . So, e_m is nothing but an $e^p[m]$.

So, you know $e^{(p)}[m]$, you know the value of k_1 , you know the value of k_2 . So, what is $b^{(p-1)}[m]$? It is nothing but a $b^{(p-1)}[m] - k_p e^{(p-1)}[m]$. k_p is known, $e^{(p-1)}[m]$ is known, and if I know $e^{(p)}[m]$ is equal to $e^{(p-1)}[m] - k_p b^{(p-1)}[m]$. So, I am asking if I can calculate $s[m]$ or $x[m]$ as the input signal from these two equations.

So, how do you do that? There is an algorithm I have written. I think the algorithm is written here.

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All-Pole Lattice Filter for $H(z)$

1. since $b^{(0)}[-1] = 0, \forall i$, we can first solve for $e^{(i-1)}[0]$ for $i = p, p-1, \dots, 1$, using the relationship: $e^{(i-1)}[0] = e^{(i)}[0]$
2. since $b^{(0)}[0] = e^{(0)}[0]$ we can then solve for $b^{(i)}[0]$ for $i = 1, 2, \dots, p$ using the equation: $b^{(i)}[0] = -k_i e^{(i-1)}[0]$
3. we can now begin to solve for $e^{(i-1)}[1]$ as:

$$e^{(i-1)}[1] = e^{(i)}[1] + k_i b^{(i-1)}[0], i = p, p-1, \dots, 1$$
4. we set $b^{(0)}[1] = e^{(0)}[1]$ and we can then solve for $b^{(i)}[1]$ for $i = 1, 2, \dots, p$ using the equation:

$$b^{(i)}[1] = -k_i e^{(i-1)}[1] + b^{(i-1)}[0], i = 1, 2, \dots, p$$
5. we iterate for $n = 2, 3, \dots, N-1$ and end up with

$$s[n] = e^{(0)}[n] = b^{(0)}[n]$$

So, $b^{(p-1)}$ outside the let us say outside the signal is 0. So, $b^{(p-1)}$ is 0 ok. So, now, you just think about it. I said I solved the first part, I solved the second part, you think about it, and I said you calculate $x[m]$ calculate it, ok. So, this is a lattice formulation. Now the question is how do I decide the order I know $x[m]$.

So, how do I know what the order of prediction should be? I have a given signal, and I tell what the order of prediction should be and what the relations between the prediction error and the order of the filter are. So, if you see that the general assumption is that if the order of the prediction increases, the error will be minimized. That is no problem. What is the physical representation of α_1 or k_1 ?

So, k_i or α_i is called partial correlation coefficient and k_i is the l p c coefficient, which basically the l p c coefficient represents, so, when I am implementing 1 by $A(z)$, what am I basically

So, α basically represents the pole position of the signal. So, when I say anything, let us say linear prediction is a filter transfer function, and it is this: let us say $h(z)$, $h(z)$ is a transfer function. If I know the pole position, what is the significance of the physical significance of the pole poles representing the resonance of the system?

So, how much is required? Minimum, I require an order of 10; the minimum order is 10 for each pole. I require 2 p. So, 5 volts means 10 is my minimum order now in the case of the speech signal. When I say the speech signal, I am estimating the speech signal. So, if the speech signal sampling frequency is 8-kilo hertz, then what is the maximum frequency content in the signal 4-kilo hertz, which is f_s by 2?

[illegible]

Now, as you know, the average length of the human vocal tract. So, let us say the human speech production system. So, this side is the glottis, and this side is the vocal tract. So, length l is equal to, let us say, 17 centimetres average length, and then the velocity of the sound in, let us say 334 meters per second, let us say 340 meters per second ok. Then how, what is the first formant first, then the first frequency component present that is nothing but a this will be minima. So, this will be λ by 4.

So, I can say λ by 4, l is equal to λ by 4, or λ is equal to 4 l . So, what is the f_1 ? The first formant f_1 is nothing but a c by λ , which is nothing but a 3340. Sorry, how much is coming? C is equal. So, f_1 is equal to 340 meters. So, 340 into 10 to the power 2 divided by 4 into centimetres 4 into 17, 17 2 20.

So, I can say 0.5 into 10 to the power 2 hertz, which is equal to 500 hertz. What is the second? The second one is that there will be λ by 4, and here, there can be a stop. So, I can say this is nothing but this one and this one. So, I can say this is λ by 2 plus λ by 4. So, I can say it is nothing but a 3 λ by 4.

So, that will come around f_2 the 2-second formant. So, it is nothing but a c by 3 λ , say 3 λ by 4 is equal to l . So, l is equal to 4 l by 3 4 l divided by 3. So, 3 will be multiplied here. So, it will be 1.5 kilohertz. What is that? 1.3 next one will be what? 5 because it is an.

So, it is nothing but a $2n + 1$. So, the general formula is f_n is equal to $2n + 1$ into c by λ c by 4 l c by λ is equal to 4 l . So, if I say that this is my formant frequency calculation. So, roughly, if I say the speech sample is sampling at 8 kilohertz, then I know the maximum frequency content is 4 kilohertz. So, if the fast resonance is over at 500 hertz, the second one is 1.5 kilohertz, and the third one will be 5th time.

So, 2.5 kilohertz, fourth one will be the then 7 time. So, 3.5 kilo hertz and the fifth one will not be there because the maximum of 4. So, I can say the 4 formant 4 resonance will be there. So, if there is a 4 resonance frequency, that means I require a 4 into 2 complex conjugate poles.

So, 8 is my minimum number for the LPC analysis, ok? Now, the glottis can also be modelled in the case of speeds seen. So, for the glottis, we take 2 and lip radiation is also in 20. So, in real cases, it is 8 plus 2 plus 4, or I can say 8 plus 2 plus 2. So, it is nothing

but a 14 or 12-order lpc analysis for speech. So, if the sampling frequency is 16 kilo hertz, then I know this will become.

So, it is what? F_s by 2 into 2, that much is required, or I can say it is f_s . So, 16 kilos is 16 plus 2 plus 2 or 2 plus 4. So, either it is 20 or 22; that is the order. If I calculate the l effective, the l p c coefficient α_1 and α_{14} . If I take the frequency transform of this one, what will it represent? It only represents the envelope of the spectrum.

So, when you increase the order of the l p c analysis, the spectrum will be copied very minutely. So, minute variation will be added up. So, that will happen, ok. So, this is the l p c analysis I am not covering. If you are interested in more details, then you go for the speech processing course myself, which is called Introduction to Digital Speech Processing. There is an l p c analysis you can go through that YouTube video you can learn it from there also.

Thank you.