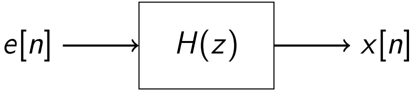
Summary of lecture 12

Lennart Svensson

Signals and Systems
Chalmers University of Technology

Definition of ARMA

- Suppose $e[n]$ is a white noise process (zero mean, WSS).
- We model $x[n]$ as the output from a linear system



- $x[n]$ is an ARMA process if

$$H(z) = \frac{B(z)}{A(z)} = \frac{1 + b_1 z^{-1} + \cdots + b_q z^{-q}}{1 + a_1 z^{-1} + \cdots + a_p z^{-p}}$$

or, equivalently, if

$$x[n] + \cdots + a_p x[n-p] = e[n] + \cdots + b_q x[n-q] \qquad (1)$$

- $x[n]$ is 1) AR(p) if $B(z) = 1$ 2) MA(q) if $A(z) = 1$

PSD of ARMA

- $e[n]$ is white noise $\Rightarrow r_e[n] = \delta[n]\sigma_e^2 \leftrightarrow P_e\left(e^{j\omega}\right) = \sigma^2$.
- We get

$$P_x\left(e^{j\omega}\right) = P_e\left(e^{j\omega}\right)\left|H\left(e^{j\omega}\right)\right|^2 = \sigma^2\left|H\left(e^{j\omega}\right)\right|^2$$

$\rightsquigarrow$ the filter $H(z)$ shapes the PSD of x

- Examples indicate that
  - AR good for peaks
  - MA useful for notches

whereas ARMA can combine the strengths.

ACF of ARMA

- Techniques to compute the ACF:
  - Find the PSD as above and compute

    $$r_x[n] = \mathcal{F}^{-1}\left\{P_x\left(e^{j\omega}\right)\right\}$$

    $\rightsquigarrow$ general solution, but often rather complicated.
  - Derive linear equations from the difference equation (1)
    $\rightsquigarrow$ simple solution, but only works for AR and MA processes.

ACF of AR-processes

- Consider an AR(p)-process

$$x[n] + a_1 x[n-1] + \cdots + a_p x[n-p] = e[n] \tag{2}$$

- Multiply by $x[n-k]$, $k \geq 0$, and take expectations:

Yule-Walker (YW) equations

$$r_x[k] + a_1 r_x[k-1] + \cdots + a_p r_x[k-p] = \sigma^2 \delta[k]$$

- Note: 1) YW are linear in the autocorrelation function, $r_x[n]$
  2) by changing k, we can collect any number of equations.
  $\Rightarrow$ easy to find $r_x[n]$ using YW

ACF of AR-processes: using the YW eq's

- Suppose we know $a_1, \dots, a_p$ and σ_e^2.
- If we seek $r_x[k]$ for $k = 0, 1 \dots, p$: use YW for $k = 0, 1, \dots, p$
- Let us illustrate these equations when $p = 3$,

$$\begin{bmatrix} 1 & a_1 & a_2 & a_3 \\ a_1 & 1 + a_2 & a_3 & 0 \\ a_2 & a_1 + a_3 & 1 & 0 \\ a_3 & a_2 & a_1 & 1 \end{bmatrix} \begin{bmatrix} r_x[0] \\ r_x[1] \\ r_x[2] \\ r_x[3] \end{bmatrix} = \begin{bmatrix} \sigma_e^2 \\ 0 \\ 0 \\ 0 \end{bmatrix}.$$

- Remarks:
  1. $p + 1$ linear equations with $p + 1$ unknowns $\Rightarrow$ easy to solve!
  2. $r_x[t]$, $t > p$ can be found by using more YW-equations
  3. No need to memorize the matrix equation $\rightsquigarrow$ better to know how to derive them!

ACF of MA-processes

- Consider an MA(q)-process

$$x[n] = e[n] + b_1 e[n-1] + \cdots + b_q e[n] \quad (3)$$

- Multiply by $x[n-k]$, $k \geq 0$, and take expectations:

Solution for $r_x[n]$ of an MA-processes

$$r_x[k] = \begin{cases} \sum_{i=0}^{q-k} \sigma_e^2 b_i b_{k+i} & \text{if } k \leq q \\ 0 & \text{otherwise.} \end{cases}$$

- Note: 1) we do not have to solve an equation system
  2) q is often small and then it is easier to rederive the expression than to memorize it!