

**A NOVEL REPRESENTATION FOR ARMA
PROCESSES : THEORY AND APPLICATIONS**

by
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in fulfilment of the requirements
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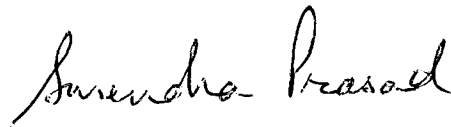


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C E R T I F I C A T E

This is to certify that the Ph.D. dissertation entitled, "A Novel Representation for ARMA Processes: Theory and Applications" presented by SHIV-DUTT-JOSHI, is a record of the bonafide research work he has done, during the period from July 1983 to October 1987 under my supervision. The results obtained in this dissertation have not been submitted for the award of any degree or diploma so far.



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TO THE WORD "LOVE"

A C K N O W L E D G E M E N T

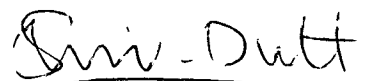
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(Shiv-Dutt-Joshi)

ABSTRACT

In applications concerning time-series analysis and stochastic signal processing, one of the fundamental issues of interest is that of modeling a given stochastic sequence. This modeling essentially requires finite parameterization of the infinite autocorrelation sequence of the given time series. The autoregressive moving average (ARMA) models are an important class of such parsimonious approximants. In the literature, which is very rich, various techniques exist for the identification of ARMA models from a given stochastic sequence. Most of these techniques, however, suffer from certain drawbacks which either make them infeasible in a practical situation (due to the high computational complexity involved) or render the resulting solution suboptimal (due to the nonlinearity of the problem).

In the present work, an attempt has been made to explore in depth the structure of ARMA processes starting from first principles. By regarding the random variables as vectors in a Hilbert space, some interesting and useful results have been obtained concerning the nature of the multiple step ahead predictors of a time series. It is demonstrated that the predictor results obtained here, when used in conjunction with the finite dimensional structure of the predictor space associated with these processes, lead to an entirely new representation for them. This representation, termed here as the "predictor space representation" or PSR, and obtained by exploiting some geometrical features of these processes, has a

number of useful and interesting properties. One of the major applications of this representation is in the ARMA parameter estimation problem. Since the parameter space associated with the ARMA problem is not a linear space, an order recursive solution is usually not possible directly. With the help of the new PSR, however, this problem can be decoupled into the estimation of two sets of parameters whereby each of them has a linear parameter space and therefore can be recursively updated.

With the new PSR at our disposal, we seek a time as well as order recursive solution to the ARMA filtering and parameter estimation problems. We present a Hilbert space formalism for the ARMA modeling problem from a given set of raw data. We, then, derive a new projection operator update formula which is particularly suited for the recursive solution of the underlying problem. With the help of this projection operator update formula and the Hilbert space formalism for the given data case, we develop computationally efficient, exact, recursive least squares algorithm for the ARMA filtering problem. These recursions, we observe, can be put in the form of a filter structure.

The ARMA parameters, however, are not directly available from the coefficients of the aforementioned structure. For this purpose, two update relations are derived and used to obtain recursive, exact least squares algorithm for AR parameter estimation from the coefficients of the structure. Whereas, an efficient algorithm for the computation of the AR parameters could then be developed, the derivation of similar efficient schemes for MA parameter estimation has been somewhat illusive.

We, however, present two algorithms for MA parameter estimation, one being exact (in the least squares sense) but computationally inefficient, and the other approximate but efficient. Some numerical results are also presented to demonstrate the feasibility of the proposed algorithms.

We also develop here a generalized form of the predictor space representation, for expressing the input-output relationship of an arbitrary stochastic system in the new framework, without constraining the input to be white. This helps us to develop a new insight into the stochastic system realization problem with arbitrary inputs.

Finally, we also attempt here to present a unified view of some related theories and results which have been developed in other areas, such as design of digital filters using second order statistics, the stochastic system realization problem etc. It is demonstrated that the new representation theory introduced in this dissertation provides some remarkably new interpretations of several such results, sometimes even providing a physical picture where it was not apparent before.

LIST OF CONTENTS

i

PAGE

CHAPTER 1

Introduction

1.1	Problem Statement	1
1.2	Review of Previous Work	3
1.2.1	Representation Results	4
1.2.2	Methods for ARMA Modeling and Parameter Estimation	10
	(i) Exact or Approximate Maximum Likelihood Identification	10
	(ii) Modified Yule-Walker Equation Based Methods	17
	(iii) Recursive Lattice/Ladder Algorithms for ARMA Modeling	22
	(iv) Others	32
1.3	Motivation and Scope of the Present Work	33

CHAPTER 2

A Novel Predictor Space Representation for ARMA Processes

2.1	Introduction	37
2.2	Definitions and Notations	39
2.3	Main Results	40
2.3.1	The Decomposition of the Observation Space	40
2.3.2	The Representation of $y(t)$ and its Predictors in terms of innovations	43
2.4	Conclusions	62

CHAPTER 3

Exact Recursive Least Squares Algorithm for ARMA Filtering

3.1	Introduction	64
3.2	A new Projection Operators Relation	65
3.3	Recursive Least Squares Algorithm for ARMA Filtering	70
3.3.1	A Geometric Approach to Innovation Generation	70
3.3.2	Development of a Recursive Algorithm	75
3.4	Conclusions	79

CHAPTER 4

ARMA Parameter Estimation Algorithms

4.1	Introduction	80
4.2	Two Update Relations	81
4.3	Recursive Least Squares Estimation of AR Parameters	85
4.4	MA Parameter Estimation	87
4.5	Computational Aspects	90
4.5.1	Computation Count	90
4.5.2	Numerical Results	91
4.6	Conclusions	95

CHAPTER 5

Predictor Space Representation: Generalization
and Applications

5.1	Introduction	96
5.2	PSR With General Stochastic Input	97
5.2.1	Motivation and Applications	97
5.2.2	The General Predictor Space Representation for	

		iii
	Rational Models	98
5.2.3	Important Features and Remarks	100
5.3	Decoupled System Identification via PSR	102
5.4	The PSR for System Realization	106
5.4.1	Akaike's Stochastic Approach to Minimal Realization	109
5.4.2	Roberts and Mullis' Method for Design of Digital Filters	113
5.4.3	Second Order Interpolation Problem	116
5.5	Conclusions	117

CHAPTER 6

Concluding Remarks and Suggestions for Further Work

6.1	Introduction	118
6.2	Summary of Results	118
6.3	Suggestions for Further Work	121