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VIRGINIA POLYTECHNIC INST AND STATE UNIV BLACKSBURG D--ETC F/G 12/1
SPECTRAL ESTIMATION TECHNOLOGY.(U)
SEP 81 J A CADZOW

AFOSR-81-0236

UNCLASSIFIED

AFOSR-TR-81-0709

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FINAL REPORT

Spectral Estimation Technology

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NOV 10 1981
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Prepared for: Air Force Office of Scientific Research

Period of Grant: June 30, 1981 to August 31, 1981

Date: September 1981

Grant No. AFOSR 81-0236

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Spectral Estimation Technology

The basic task being examined under this grant is that of estimating the spectrum of a wide-sense stationary time series $\{x(n)\}$. This estimation is to be based on the following set of N time series observations

$$x(1), x(2), \dots, x(N) \quad (1)$$

which are made available through some measurement mechanism. The spectral density associated with such a time series is characterized by

$$S_x(\omega) = \sum_{n=-\infty}^{\infty} r_x(n) e^{-j\omega n} \quad (2)$$

where $r_x(n)$ denotes the autocorrelation of the time series under analysis.

An examination of expression (2) reveals that the spectrum is dependent on the infinite set of autocorrelation parameters $r_x(n)$ which are not generally available. In order that one use the finite set of time series observations (1) to estimate the infinite parameter spectral density (2), investigators have generally hypothesized a finite parameter model for the spectrum. The most general linear model is the so-called autoregressive-moving average (ARMA) as specified by

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$$\hat{S}_x(\omega) = \left| \frac{b_0 + b_1 e^{-j\omega} + \dots + b_q e^{-jq\omega}}{1 + a_1 e^{-j\omega} + \dots + a_p e^{-jp\omega}} \right|^2 \quad (3)$$

During the two month period of this grant, the principle investigator and his graduate research assistant developed an adaptive method for optimally updating the autoregressive coefficients (i.e., the a_k) of the ARMA model as new observations are made available. This updating algorithm is predicated on making use of a "restricted" set of Yule-Walker equations which governs the ARMA models time domain description. This algorithm will be dependent on a projection operator formulation. The details of this procedure will be reported upon in a forthcoming publication. [1]

References

- [1] J.A. Cadzow and R.L. Moses, "Data Adaptive ARMA Modeling of Time Series," to be presented at the 1982 International Conference of Acoustics, Speech, and Signal Processing. Paris, France.

REPORT DOCUMENTATION PAGE		READ INSTRUCTIONS BEFORE COMPLETING FORM	
1. REPORT NUMBER AFOSR/TR-81-0709	2. GOVT ACCESSION NO. ADA107031	3. RECIPIENT'S CATALOG NUMBER 9	
4. TITLE (and Subtitle) Spectral Estimation Technology		5. DATE OF REPORT & PERIOD COVERED FINAL Rpt. - 8 Jan - 21 08/30/81 thru 08/31/81 Aug	
		6. PERFORMING ORG. REPORT NUMBER	
7. AUTHOR(s) James A. Cadzow		8. CONTRACT OR GRANT NUMBER(s) ✓ AFOSR-81-0236	
9. PERFORMING ORGANIZATION NAME AND ADDRESS Department of Electrical Engineering Virginia Polytechnic Institute Blacksburg, VA 24061		10. PROGRAM ELEMENT, PROJECT, TASK AREA & WORK UNIT NUMBERS 611021-17E3 1. 2305/B1	
11. CONTROLLING OFFICE NAME AND ADDRESS AFOSR, Bldg. 410 Bolling AFB, D.C. 20332		12. REPORT DATE 09/25/81	
		13. NUMBER OF PAGES 03	
14. MONITORING AGENCY NAME & ADDRESS (if different from Controlling Office)		15. SECURITY CLASS. (of this report) Unclassified	
		15a. DECLASSIFICATION DOWNGRADING SCHEDULE	
16. DISTRIBUTION STATEMENT (of this Report) Approved for public release; distribution unlimited.			
17. DISTRIBUTION STATEMENT (of the abstract entered in Block 20, if different from Report)			
18. SUPPLEMENTARY NOTES			
19. KEY WORDS (Continue on reverse side if necessary and identify by block number)			
20. ABSTRACT (Continue on reverse side if necessary and identify by block number) During the two months period of this grant, the principle investigator and his graduate research assistant developed an adaptive method for optimally updating the autoregressive coefficients of the autoregressive - moving average (ARMA) model as new observations are made available. This updating algorithm is predicated on making use of a "restricted" set of Yule-Walker equations which governs the ARMA model's time domain description. This algorithm will be dependent on a projection operator formulation.			

The details of this procedure will be reported upon at the forthcoming, 1982 International Conference of Acoustics, Speech, and Signal Processing in Paris.