Lattice–Ladder Structure For 2D ARMA Filters

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Purpose



- Purpose
- Introduction



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- Introduction
- 2D Lattice-Ladder Model



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- 2D Lattice-Ladder Model
- Calculation of Coefficients



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- Concluding Remarks









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- The 2D lattice-ladder structure has the properties of orthogonality and modularity as in the 1D case.
- The lattice-ladder structure might prove useful in 2D adaptive filtering applications.





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- The 1D ARMA lattice-ladder structure consists of an all-pole lattice section realizing the AR part of the system and the all-zero ladder section providing the MA part.
- In the literature there is yet no compatible lattice-ladder structure for 2D ARMA digital filters.



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- A recursive algorithm to calculate the lattice-ladder coefficients for any given 2D ARMA transfer function is also presented.
- The 2D lattice-ladder structure maintains the orthogonality of prediction errors and modularity properties of its 1D counterpart.



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$$H(z_{1},z_{2}) = \frac{Y(z_{1},z_{2})}{X(z_{1},z_{2})} = \frac{B(z_{1},z_{2})}{A(z_{1},z_{2})}$$

$$= \frac{\sum_{(n_{1},n_{2})\in\mathscr{R}} b(n_{1},n_{2})z_{1}^{-n_{1}}z_{2}^{-n_{2}}}{1 + \sum_{(n_{1},n_{2})\in\mathscr{R}-(0,0)} a(n_{1},n_{2})z_{1}^{-n_{1}}z_{2}^{-n_{2}}}$$
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We assume that the support for both polynomials is the same.

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- This model simultaneously creates the orthogonal backward prediction errors corresponding to the 2D AR system model.
- A Levinson-type recursion to compute the 2D lattice filter reflection coefficients for a given 2D AR transfer function was also developed in Kayran (1996).
- We present a novel structure for 2D ARMA filters by adding a ladder section to this 2D AR model.







Figure 1: Lattice-ladder structure; a) Lattice-ladder structure for 2D ARMA filter, b) Ordering scheme in the support region

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$$y(n_1, n_2) = \sum_{p=0}^{M} c_p \, b_p^{(p)}(n_1, n_2) \tag{2}$$



2D Lattice-Ladder Model - Figure



Figure 2: Internal structure of the FIR lattice module



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Lattice-Ladder Structure for 2D ARMA Filters - p. 11

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■ In Kayran (1996), a Levinson-type recursion to compute the reflection coefficients $\Gamma_{f_{p-n}}^{(n)}$ and $\Gamma_{b_p}^{(n)}$ is outlined. These lattice reflection coefficients realize the given AR transfer function.



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$$H_{\rm AR}(z_1, z_2) = \frac{1}{A(z_1, z_2)} = \frac{B_0^{(0)}(z_1, z_2)}{X(z_1, z_2)} \tag{4}$$



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We assume that the reflection coefficients for the lattice part are already determined.



 It is now necessary to calculate the ladder coefficients c_p, which will realize the MA part of the transfer function,



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• We need some definitions to this end.



The backward prediction error transfer function $(G_p^{(p)}(z_1, z_2))$ is defined as the transfer function between the input of the MA section (i.e. $b_0^{(0)}(n_1, n_2)$), and the backward prediction error $(b_p^{(p)}(n_1, n_2))$:



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$$G_{p}^{(p)}(z_{1}, z_{2}) = \frac{B_{p}^{(p)}(z_{1}, z_{2})}{B_{0}^{(0)}(z_{1}, z_{2})}$$

$$= \sum_{(n_{1}, n_{2}) \in \mathscr{R}} \sum_{g_{p}^{(p)}(n_{1}, n_{2})} z_{1}^{-n_{1}} z_{2}^{-n_{2}}$$
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- The coefficients for the backward prediction error transfer functions in (6) are defined as g^(p)_p(n₁, n₂), (n₁, n₂) ∈ 𝔅.



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$$D_m(z_1, z_2) = D_{m-1}(z_1, z_2) + c_m G_m^{(m)}(z_1, z_2)$$
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- We define the one-dimensional coefficient vector for g_p^(p)(n₁, n₂) as g_p^(p), the coefficient vector for d_m(n₁, n₂) as d_m and the coefficient vector for b(n₁, n₂) as b.



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Using these definitions, the recursive algorithm for the calculation of the ladder coefficients is developed.



Lattice–Ladder Structure for 2D ARMA Filters - p. 18

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Recursive algorithm for the calculation of the ladder coefficients:

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Conclusions



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- 2D adaptive filtering applications and comparison with existing structures will be a subject of further study.



Thanks for your kind attention.



Lattice–Ladder Structure for 2D ARMA Filters - p. 20

References

Kayran, A. H., 1996. Two-dimensional orthogonal lattice structures for autoregressive modeling of random fields, *IEEE Trans. Signal Processing*, **44**(4), 963–978.