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ESTIMATION OF SOFTWARE COMPLEXITY OF CALCULATION OF AUTOREGRESSION COEFFICIENTS AT DIGITAL SPECTRAL ANALYSIS

The subject of research in the article are algorithms for fast calculation of autoregression coefficients in digital spectral analysis and estimation of the number of arithmetic operations required for their implementation. The aim of the article – comparative analysis of the speed of different algorithms for calculating the coefficients of autoregression as part of the algorithms of spectral analysis, including analysis of the complexity of their microcontroller implementation. Tasks to be solved: selection of spectral analysis methods suitable for diagnostics of technological equipment, analysis of methods for calculating autoregression coefficients and derivation of relations for estimating software complexity of algorithms and calculation of numerical estimates of addition and multiplication for some algorithms, adaptation of developed methods and estimates to microcontrollers. spectrum Applied methods: algorithm theory, Fourier transform, natural series, microcontroller programming. The results obtained: it is shown that spectral estimation methods based on Yul-Walker equations, which require the calculation of autogression coefficients, combine sufficient resolution and resistance to interference with acceptable implementation complexity. Estimates of the number of additions and multiplications for the Levinson, Durbin, and Trench algorithms are obtained, and their comparative analysis is performed. The calculation times for microcontroller arithmetic with fixed and floating points were count upon. Conclusions: When constructing spectrum analyzers for the diagnosis of technological equipment, it is advisable to use the Yul-Walker method. A comparison of Levinson, Durbin, and Trench algorithms for calculating autoregression coefficients showed that the Trench method requires a minimum number of additions, and the Durbin method requires a minimum number of multiplications. At microcontroller realization of spectrum analyzers, it is necessary to consider features of the arithmetic used by the controller. The Trench method is the fastest in the case of floating-point arithmetic and small-scale modeling. In other cases, Durbin's method is more effective.

Keywords: spectral analysis; autoregression; Levinson; Durbin; Trench algorithms; computational complexity; computer arithmetic; microcontrollers.

Introduction

Monitoring of spectra of mechanical oscillations and signals of energy objects is widely used in solving some problems in the fields of technical and medical diagnostics. By analyzing the amplitudes and locations of the spectral density peaks, we can conclude about the state of the object under study. In particular, changes in the pattern of mechanical vibrations caused by malfunctions of mechanical systems, including turbines and generators, can be quickly detected. On the other hand, the analysis of the spectrum of energy signals allows to assess the quality of electricity and take measures to improve it.

There are a number of spectral estimation algorithms that differ in resolution, resistance to interference, complexity of software and hardware implementation. At the same time, the development of microprocessor technology has made it possible to create portable devices with built-in microcontrollers that provide operational spectral analysis of technical objects in real time. The spectral analysis algorithms used in such devices must ensure acceptable separation and suppression of noise and at the same time a minimum number of addition and multiplication operations.

Sufficient accuracy in combination with acceptable computational complexity is provided by spectral analysis algorithms based on parametric models, in particular Berg's algorithm, covariance algorithm, MUSIC method. The most widespread due to the combination of satisfactory technical characteristics and ease of implementation was the method of Yul-Walker [1]. Its practical application, however, is somewhat complicated by the lack of estimates of the number of computational operations that may be required for a reasonable choice of a microcontroller. Therefore, it is important to obtain the relations that determine the computational complexity of both the algorithm for spectral estimation in general and its individual components.

Review of existing methods of spectral analysis and estimates of their labor content

Automated diagnostic systems for technological equipment are increasingly used in the creation of the industrial Internet of Things and eventually in the construction of “smart industries”. Rhythmic work of modern automated industries is impossible without timely detection and replacement of failed elements. At the same time, the development of modern computer equipment allows the use of complex but effective diagnostic algorithms.

Thus, [1] solves the problem of classification of aircraft engine operating modes based on neural network technologies in real time, and selects the most efficient network architecture. In the article [2] to solve this problem uses the apparatus of fuzzy sets. In this case, the proposed logical inference mechanism eliminates the use of the product rule base, which ensures the practical independence of the computational procedure from the size of the problem. A feature of the methods used in [1, 2] is the use of complex computational algorithms that require significant computing power.

Many papers recommend the use of digital signal processing in technical diagnostic tasks, including analysis of frequency characteristics. Thus, in [3] a method of increasing the stability of estimates of parameters of energy systems, including spectral characteristics, is proposed. However, the main attention in the article is paid to modifications of algorithms for calculation of autocorrelation functions, while methods of calculation of
autoregression coefficients and estimation of their complexity are practically not considered.

Similar issues are studied in [4, 5], where the stability of energy systems is analyzed by monitoring electromechanical oscillations. As diagnostic information in the work it is offered to consider frequencies and attenuation coefficients of the main harmonics of energy signals. The efficiency of the multi-channel Yule-Walker estimation of a multidimensional autoregressive model for determining the parameters of power systems is investigated, and in [4] the model is introduced, and in [5] its decomposition by eigenvectors is considered. Unfortunately, the methods proposed in the works require a significant amount of calculations and are unsuitable for use at local measuring instruments.

Algorithms for solving systems of linear equations with Hankel matrices [6] and Toeplitz [7], which arise in spectral analysis problems, are considered in [6, 7]. However, the methods proposed in these works are not always suitable for solving Yule-Walker equation systems. The Levinson-Durbin algorithm for studying autoregression processes is used in [8]. The authors modified the algorithm, providing on the one hand its recursive execution, on the other - the ability to calculate derivatives and the Hesse matrix. However, there is no comparison of the Levinson-Durbin algorithm with other algorithms, in particular, the Trench algorithm.

Issues of speed of spectral analysis algorithms are considered in [9, 10]. The main idea of the article [9] is to estimate the spectral peaks by the method of maximum likelihood. The method developed by the authors significantly reduces the computational complexity of spectral estimation, providing sufficient resolution. In [10], it is proposed to estimate the frequency spectrum by interpolating the discrete Fourier transform coefficients, which allows to detect spectral peaks and adjacent frequencies. In this case, the performance estimates given in [9, 10] are not tied to a specific technical base, which complicates the design of spectrum analyzers.

A number of works consider the possibility of using a modern element base for signal processing. Thus, in [11] the implementation of the method of measuring the parameters of signals and paths on FPGA with increasing the accuracy of optimal information processing is considered, but the work does not provide data on the speed of the proposed technical solutions. The microcontroller implementation of spectral analyzers is considered in [12, 13].

The aim of the article is a comparative analysis of the speed of different algorithms for calculating the autoregression coefficients as part of the algorithms of spectral analysis, including the microcontroller implementation of some algorithms.

**Theoretical analysis of autoregressive algorithms**

A group of spectral analysis algorithms based on signal representation as a result of white noise passing through a digital filter has become widespread. In this case, the spectrum $X(\omega)$ coincides with the frequency response of the filter $H(\omega)$ up to a constant multiplier. Then, restoring the structure and coefficients of the filter, you can calculate its frequency response and the spectrum of the signal $X(\omega)$. If the supposed filter has $HIX$ – the structure containing only the return branch, i.e. in its transfer characteristic there are only poles

$$H(z) = \frac{1}{1 - b_1 \cdot z^{-1} - b_2 \cdot z^{-2} - \ldots - b_{M-1} \cdot z^{-(M-1)} - b_M \cdot z^{-M}}, \quad (1)$$

where $M$ is a model order, $b_i$ – filter coefficients (autoregression coefficients), then there is an autoregression model (AR model). Determining the spectrum estimate in the case of using the autoregression model occurs in three stages:

1. Calculation of estimates of autocorrelation functions (ACF),

$$R(k) = \frac{1}{N} \sum_{i=0}^{N-1} x_i \cdot x_{i+k}, \quad (2)$$

where $x_i$ - samples of the discrete signal, $N$ is the number of samples, $R(k)$ is the ACF value.

2. Compilation and solution of the so-called Yule-Walker equations

$$\begin{bmatrix} R(0) & R(-1) & \ldots & R(-M) \\ R(1) & R(0) & \ldots & R(-M+1) \\ \vdots & \vdots & \ddots & \vdots \\ R(M-1) & R(M-2) & \ldots & R(0) \end{bmatrix} \begin{bmatrix} 1 \\ -b_1 \\ \vdots \\ -b_{M-1} \end{bmatrix} = \begin{bmatrix} D_1 \\ 0 \\ \vdots \\ 0 \end{bmatrix}, \quad (3)$$

where $M$ is a model order, $b_i$ – filter coefficients (autoregression coefficients) in (1), $D_k$ – noise dispersion.

3. Calculation of power spectral density $S(\omega)$,

$$S(\omega) = \frac{D_k}{1 - \sum_{k=1}^{M} b_k \cos(\omega k) + \sum_{k=1}^{M} b_k \sin(\omega k)}, \quad (4)$$

and the amplitude spectrum $X(\omega) = \sqrt{S(\omega)}$, where $\omega$ is the dimensionless cyclic frequency, $S(\omega)$ is the spectral power density, $X(\omega)$ is the amplitude spectrum.

The most labor content stage of calculations is the solution of the system of Yul-Walker equations (3). The application of the traditional Gaussian method requires approximately $\frac{M^4}{3} + \frac{3}{2}M^2 - 5M$ arithmetic operations.

However, it should be borne in mind that the matrices of coefficients of systems of linear equations have a special form - they have all the elements located on any diagonal, identical, i.e. $a_{ij} = a_{i+k,j+k}$. Such matrices are called greenhouse (named after the German mathematician O. Toeplitz), and a number of methods have been developed to solve systems with greenhouse matrices of coefficients
Calculation of the number of arithmetic operations

To solve the system of Yul-Walker equations using the Levinson algorithm, it is necessary to make \((M - 1)\) iterations, where \(M\) is the order of the model. At each iteration, the scalar variables \(\alpha\), \(\beta\), and \(\mu\), as well as the auxiliary vectors \(v\) and \(z\), are calculated. When calculating the scalar variable \(\beta\) by the formula

\[
\beta_i = \beta_{i-1}(1-\alpha_{i-1}^*)
\]

it is necessary to perform two multiplication operations and one addition operation. When calculating the scalar variable \(\mu\) by the formula

\[
\mu_i = b_{i+1} - r^\text{T}E_i x^*
\]

\(k\) additions and \(k + 1\) multiplications are performed, where \(k\) is the number of the current iteration. To find the vector by the formula

\[
v = x + \mu y^*
\]

it is necessary to perform \(k\) additions and \(k\) multiplications. To calculate the scalar variable \(\alpha\) by the formula

\[
\alpha_i = \frac{r_{i+1} + \rho^i r \cdot y^*}{\beta_i}
\]

\(k\) additions and \(k + 1\) multiplications are performed, and finding the auxiliary vector \(z\) by the formula

\[
z = y + \alpha y^*
\]

\(k\) additions and \(k + 1\) multiplications are performed. Summarizing all arithmetic operations, we obtain the number of additions and multiplications in the algorithm. For the first part of the algorithm, when \(k\) changes in the range \(1: M - 1\):

- Number of additions \(S_{a1} = 1 + k + k = 2k + 1\);
- Number of multiplications \(P_{a1} = 2 + k + 1 + k = 2k + 3\).

For the second part of the algorithm, when \(k = 1: M - 2\):

- \(S_{a2} = k + k = 2k\);
- \(P_{a2} = k + 1 + k = 2k + 1\).

Calculate the total number of additions and multiplications for each of the stages, using the formula to calculate the sum of the arithmetic progression:

\[
S_i = \sum_{k=1}^{M-1} S_{a1} = \sum_{k=1}^{M-1} (2k + 1) = M^2 - 1,
\]

\[
P_i = \sum_{k=1}^{M-1} P_{a1} = \sum_{k=1}^{M-1} (2k + 3) = M^2 + 2M - 3,
\]

\[
S_2 = \sum_{k=1}^{M-2} S_{a2} = \sum_{k=1}^{M-2} 2k = M^2 - 3M + 2,
\]

\[
P_2 = \sum_{k=1}^{M-2} P_{a2} = \sum_{k=1}^{M-2} (2k + 1) = M^2 - 2M.
\]

Combining these two sums, we finally get the number of additions:

\[
S = S_1 + S_2 = 2M^2 - 3M + 1.
\]

And the number of multiplications:

\[
P = P_1 + P_2 = 2M^2 - 3.
\]

When solving the system of Yul-Walker equations based on the Durbin algorithm at each step, the calculation of two scalar variables \(\alpha\), \(\beta\) and the auxiliary vector \(z\) is performed, which can be written by such recursive relations

\[
\alpha_i = \frac{r_{i+1} + \rho^i r \cdot y^*}{\beta_i},
\]

where \(\beta_i = \beta_{i-1}(1-\alpha_{i-1}^*)\).

The number of iterations of the main cycle in the algorithm is equal to \(M - 1\). When calculating the scalar variable \(\beta\) it is necessary to perform two multiplication operations and one addition operation. When calculating the scalar variable \(\alpha\), \(k\) additions and \(k + 1\) multiplications are performed, where \(k\) is the number of the current iteration. To calculate the auxiliary vector \(z\) by the formula:

\[
z_i = y_i + \alpha y_{i+1}, \text{ where } i = 1: k.
\]

\(k\) additions and \(k\) multiplications are performed (\(k\) is the number of the current iteration). Summarizing the arithmetic operations for one iteration, we obtain: the number of additions at each step \(S_1 = 1 + k + k = 2k + 1\); the number of multiplications \(P_1 = 2 + k + 1 + k = 2k + 3\).

Since \(k\) depends on the number of iterations, and the number of required iterations is \(M - 1\), the total number of additions and multiplications is equal to:

\[
S = \sum_{k=1}^{M-1} S_1 = \sum_{k=1}^{M-1} (2k + 1) = M^2 - 1,
\]

\[
P = \sum_{k=1}^{M-1} P_1 = \sum_{k=1}^{M-1} (2k + 3) = M^2 + 2M - 3.
\]

To solve the system of Yul-Walker equations, using the Trench algorithm, the first step is to calculate the scalar variable \(\gamma\), as well as the auxiliary vector \(v\) by formulas:

\[
\gamma = \frac{1}{1 + r^\text{T}y^*},
\]

\[v = \gamma y^*.
\]

Counting the number of transactions, we obtain: Number of additions \(S_1 = M - 1\);
In the second stage, a nested cycle is used, which calculates the matrix $B = T^{-1}$. The number of iterations of the inner cycle depends on the current step of iteration of the outer cycle and is equal to: for the outer cycle $i = 2;((M - 1)/2 + 1)$, for the inner cycle $j = i(M - i + 1)$. When calculating the elements of the matrix $B$ by the formula:

\[
S_2 = \sum_{i=2}^{M-1} \sum_{j=i+1}^{M-1} 2 = 2 \sum_{k=2}^{M-1} (M - 2k + 2) = 2 \cdot \frac{M^2 - 2M + 1}{2} = M^2 - 2M + 1
\]

\[
P_2 = \sum_{i=2}^{M-1} \sum_{j=i+1}^{M-1} 3 = 3 \sum_{k=2}^{M-1} (M - 2k + 2) = 3 \cdot \frac{M^2 - 2M + 1}{2} = \frac{3}{2}((M^2 - 2M + 1)).
\]

Combining the two sums, we finally get the number of additions and multiplications:

\[
S = S_1 + S_2 = M - 1 + M^2 - 2M + 1 = M^2 - M ;
\]

\[
P = P_1 + P_2 = 2M - 1 + \frac{3}{2}(M^2 - 2M + 1) = \frac{3}{2}M^2 - M + \frac{1}{2}.
\]

According to formulas (5-10), graphs of the dependences of the number of additions $S$ and multiplications $P$ required to solve the Yule-Walker equations on the order of the autoregression model $M$ were constructed.

**Fig 1. Dependence of the number of additions (a) and multiplications (b) on the order of the autoregression model**

From the figures it is obvious that the number of additions is minimal for the Trench algorithm, the number of multiplications – for the Durbin algorithm. A more accurate comparison of the performance of algorithms can be performed taking into account the specific element base used.

**Estimation of complexity of microcontroller realization of the solution of Yul-Walker equations**

When creating portable spectrum analyzers for diagnostics of energy facilities and other technological equipment, it is advisable to use hardware and software based on microcontrollers [12, 13]. For a reasonable choice of parameters of the microprocessor spectrum analyzer can be useful to calculate the approximate time of solving Yule-Walker equations on a microcontroller base, taking into account the previously obtained relations (5-10) and information about the time of arithmetic operations, given, for example, in [15].

Thus, the Mega 2560 microcontroller requires 12 microseconds for 64-bit integer addition and 60 microseconds for integer multiplication. For floating-point arithmetic operations, 13 and 15 microseconds,
respectively. As a result, the dependences of the time of solving the Yul-Walker equations on the order of the model were constructed (fig. 2). The obtained time characteristics are, of course, evaluative, as they do not take into account the delay and branching commands, but can be the basis for a reasoned choice of technical means.

It follows from the figures that the Durbin algorithm has the highest speed for fixed-point arithmetic. For floating-point arithmetic at small values of the model order \( M = 6 \), the Trench algorithm is more efficient. Thus, for \( M = 5 \) the calculation time according to the algorithm of the Trench algorithm is 755 μs, according to the Durbin algorithm - 792 μs. At values of \( M > 6 \) the performance of the Durbin algorithm is higher. Naturally, in the presence of data on the time of arithmetic operations, similar calculations can be performed on other platforms.

### Conclusions

1. The spectral estimation method based on the Yul-Walker equations, which require the calculation of autoregression coefficients, combines sufficient resolution and noise immunity with acceptable implementation complexity.

2. Comparison of Levinson, Durbin and Trench algorithms for calculating autoregression coefficients showed that the Trench method requires a minimum number of additions, and the Durbin method – a minimum number of multiplications.

3. In the microcontroller implementation of spectrum analyzers should take into account the features of the arithmetic used by the controller. The Trench method is the fastest in the case of floating-point arithmetic and small-scale modeling. In other cases, Durbin's method is more effective.

4. In the future it would be actual to obtain estimates of the execution time of other components of spectral estimation algorithms – ACF calculation, solving Yul-Walker equations and Fourier transform calculation, which would allow a comprehensive assessment of software and hardware complexity of spectrum analyzers.

### References


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ОЦЕНКА ПРОГРАММНОЙ СЛОЖНОСТИ ВЫЧИСЛЕНИЯ КОЭФФИЦИЕНТОВ АВТОРЕГРЕССИИ ПРИ ЦИФРОВОМ СПЕКТРАЛЬНОМ АНАЛИЗЕ

Предметом исследования в статье являются алгоритмы быстрого вычисления коэффициентов авторегрессии при цифровом спектральном анализе и оценки числа арифметических операций, необходимых для их выполнения. Цель статьи - сравнительный анализ быстродействия различных алгоритмов вычисления коэффициентов авторегрессии как составной части алгоритмов спектрального анализа, в том числе анализ сложности их микроконтрольерной реализации. Решаемые задачи: выделение методов спектрального анализа, пригодных для диагностики технологического оборудования, вывод соотношений для оценивания программной сложности алгоритмов в расчет чисел операций вычислительной сложности, адаптация разработанных методов и оценок к микроконтрольерной реализации анализаторов спектра. Применяемые методы: теория алгоритмов, преобразование Фурье, линейная алгебра, натуральные ряды, программирование микроконтроллеров. Полученные результаты: показано, что метод спектрального оценивания на основе уравнений Юла-Уолкера, требующих вычисления коэффициентов авторегрессии, сочетает достаточную разрешающую способность и помехоустойчивость с приемлемой сложностью реализации. Получены оценки числа операций и умножений для алгоритмов Левинсона, Дурбина и Тренча и выполнены их сравнительный анализ. Расчитано время вычисления для микроконтрольерной арифметики с фиксированной и плавающей запятой. Выводы: сравнение алгоритмов Левинсона, Дурбина и Тренча для вычисления коэффициентов авторегрессии показало, что метод Тренча требует минимального количества делимых и умножений. При микроконтрольерной реализации анализаторов спектра следует учитывать особенности используемой контроллером арифметики. Метод Тренча является наиболее эффективным в случае применения арифметики с плавающей точкой и малого порядка модели. В остальных случаях более эффективен метод Дурбина.

Ключевые слова: спектральный анализ; авторегрессия; алгоритмы Левинсона; Дурбина; Тренча; вычислительная сложность; компьютерная арифметика; микроконтроллеры.