## Summer Term 2025: Lecture: "Adaptive Filters"



## **Example questions on Lecture 3 (Linear Prediction):**

- 1) What is the basic (core) task of linear prediction?
- 2) How can the prediction coefficients be calculated based in the autocorrelation of the signal to predict?
- 3) What is the relation of the prediction error filter and the prediction filter itself?
- 4) How do the optimal prediction coefficients for white noise look like?
- 5) What is the prediction error gain? Which power quantities are set into relation to calculate the prediction error gain?
- 6) How can one profit by prediction for audio coding?
- 7) How does a filter look like, based on the prediction coefficients, which models the spectral envelope of a signal?
- 8) Describe a method which allows estimating the autocorrelation function of a signal.
- 9) What is the core concept of the Levinson-Durbin recursion? For which purpose is it used?
- 10) Comparing to the direct calculation of the prediction coefficients by solving the Yule-Walker equation (where the matrix inversion is necessary) with the result of the Levinson-Durbin recursion: Is there a difference of the results? Explain.
- 11) Which criterion do the reflection coefficients fulfill? Which property of the prediction error filter is directly related to this criterion?
- 12) What is the concept of backward prediction?