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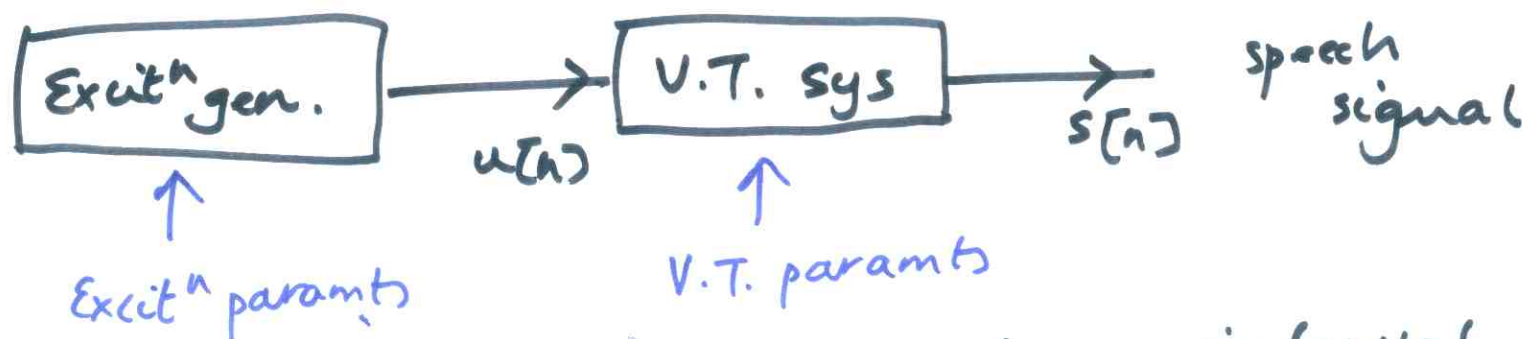
Linear Predictive Analysis

"model-based"



$$A_i \cos(\omega_i t + \phi_i)$$

Consider our speech production model :



We have seen that over a short-time interval,
$$H(z) = S(z)/U(z)$$



$$H(z) = \frac{G}{1 - \sum_{k=1}^p \alpha_k z^{-k}}$$

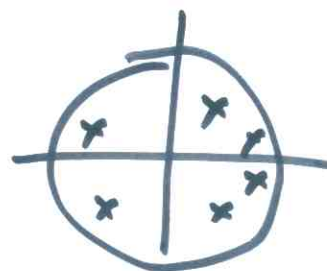
"p" ... ①



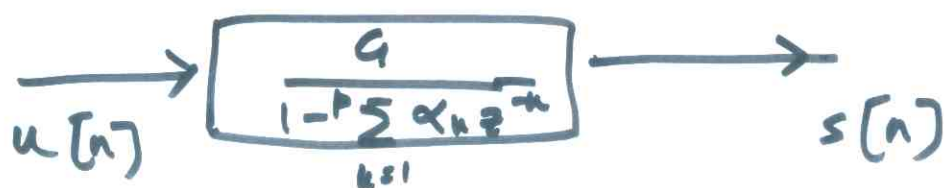
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$$H(z) = \frac{S(z)}{U(z)} =$$



$$\Rightarrow s[n] = \sum_{k=1}^p \alpha_k s[n-k] + G \cdot u[n] \quad \dots \textcircled{2}$$





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A "linear predictor" with coeffs $\{a_k\}$
is defined as a system whose o/p is

$$\hat{s}[n] = \sum_{k=1}^p a_k s[n-k] \quad \dots (3)$$

LP analysis is then about finding the predictor coeffs $\{a_k\}$ that are "optimal" for the given $s[n]$.

Define : error $e[n] = s[n] - \hat{s}[n]$

Optimizⁿ criterion \Rightarrow

find $\{a_k\}$ that minimises

M.S.E.



$$E = \sum_{n=-\infty}^{\infty} e^2[n]$$

