

Reclaim the Autoregressive Model

AR model and its parameters

An autoregressive (AR) model is a representation of a type of random process.

The autoregressive model specifies that the output variable depends linearly on its own **previous values** and on a **stochastic term**.

https://en.wikipedia.org/wiki/Autoregressive_model

The notation $\text{AR}(p)$ indicates an autoregressive model of order p . The $\text{AR}(p)$ model is defined as

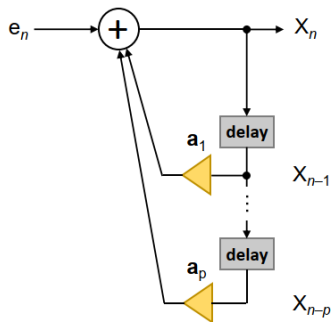
convolution

$$X_n = c + \sum_{i=1}^p a_i X_{n-i} + e_n$$

$$x[n] = c + \text{np.sum}(a * x[\text{np.arange}((n-1), (n-p-1), -1)]) + e[n]$$

where a_i are the parameters of the model, c is a constant, and e_t is white noise.

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$$X_n = c + \sum_{i=1}^p a_i X_{n-i} + e_n$$

Distortion Rate

RATE DISTORTION STUDY FOR TIME-VARYING AUTOREGRESSIVE GAUSSIAN PROCESS

$$x_t = - \sum_{m=1}^M a_m(r) x_{t-m} + z_t, \text{ for } t = 1, 2, \dots, N$$

- $r = \frac{t}{N}$ is defined as distortion rate.

$$g(r, \omega) = \frac{1}{\sigma_z^2} \left| 1 + \sum_{m=1}^M a_m(r) e^{-j m \omega} \right|^2$$

Use [Anonymous Function](#) + ([function](#), or insert by [struct](#)) and set the integral description.

Use [str2func](#), [sprintf](#)(str1+str2) to implement it,

Python use the ways like the dictionary.. and $str = str1+str2$.

And a important skill is add generator string to Anonymous Fcn, design it for nested loops.

$$D_{\theta} = \frac{1}{2\pi} \int_{-\pi}^{\pi} \int_0^1 \min \left[\theta, \frac{1}{g(r, \omega)} \right] dr d\omega, \text{ iteration } > 1, \text{ need past value}$$

- θ is upper threshold, set to 0.1 close to 0

$$R(D_{\theta}) = \frac{1}{2\pi} \int_{-\pi}^{\pi} \int_0^1 \max \left[0, \frac{1}{2} \log \frac{1}{\theta \times (r, \omega)} \right] dr d\omega, \text{ iteration } > 1, \text{ need past value}$$

- 0 is low limit

```
clear all; clc;
% parameter
N = 7; % quantity of samples
e = randn(N);
e = e / max(e);

% es = sin((1:N))+ sin((1:N).*2+10); % add sin sin wave
% e = 1./6.*(es'+e); % es' is transpose result of es

a = [];
sets = 5; % test sets
lag = 5; % AR(p) p is lag
% (N-lag)>=2 need to be true(==1), '>1' -> lag , '>2' integral

% Generate the a(r) AR is not able to linear regression but just test
% time varying a --> design varying a
for i = 1:N
    a(i) = (i/N);
end
ac = zeros(sets,1); % index sets with constant
ac = [0.1, 0.9, -0.9, 0.3, 0.5]; % constant close to 0, 1...

x = zeros(N,sets);
xc = zeros(N,sets); % 初始化矩陣大小 constant

for j = 1:lag % lag not calc
    for i = 1:5 % which data
        x(j,i) = 0; % a(i).*x(j,i)+e(j);
        xc(j,i) = 0; % ac(i).*x(j,i)+e(j);
    end
end
sigma = zeros(1,N); theta = zeros(1,N); r = zeros(1,N); omega = zeros(1,N);
g = zeros(1,N); xx = zeros(1,N); nn = zeros(1,N);
for j = 1:sets % lag+1 這裏只有一筆資料，無法積分
    i = lag+1;
    xc(i,j) = ac(j).*x(i,j)+e(i); % 對照組 constant a
    x(i,j) = a(i).*x(i,j)+e(i);
    % clac initial g value
    g_struct = struct('sets_index_now',j,'data_index_now',i,'lag_p',lag,...
```

```

        'samples',N, 'varing_gain',a,'predict',x,'noise',e.*0.9,'input',e );
sigma(i) = var(g_struct.predict(:,1)); % get the variance
theta(i) = max(g_struct.predict(:,1)) - sigma(i)./4; % 暫時這麼算 上限 upper threshold
r(i) = g_struct.varing_gain(i);
omega(i) = 2.71828;
x_in = g_struct.predict(:,1);% x(:,1), x(:,2) is the same...
g(i) = 1./(sigma(i).^2).* abs(1 + sum(1 + x_in.*exp(-j.*length(N-lag+1).*omega(i))))).^2;% c
end

% omega and m don't know the const values

for j = 1:sets % 這裏開始計算distortion rate N-lag-1 筆資料
    for i = (2+lag):N % calc start from AR(p->lag) --> lag+2
        xc(i,j) = ac(j).*x(i-lag,j)+e(i); % 對照組 constant a
        x(i,j) = a(i).*x(i-lag,j)+e(i);
        g_struct = struct('sets_index_now',j,'data_index_now',i,'lag_p',lag,...
            'samples',N, 'varing_gain',a,'predict',x,'noise',(e.*0.9), 'input',e );
        sigma(i) = var(g_struct.predict(:,1)); % get the variance
        theta(i) = max(g_struct.predict(:,1)) - sigma(i)./4; % 暫時這麼算 上限 upper threshold
        r(i) = g_struct.varing_gain(i);
        omega(i) = 2.71828;
        x_in = g_struct.predict(:,1);% x(:,1), x(:,2) is the same...
        % calc g value
        % searching the minimum of 1/g in our prediction values, O(n) sorting 算法可能更好
        g(i) = 1./(sigma(i).^2).* abs(1 + sum(1 + x_in.*exp(-j.*length(N-lag+1).*omega(i))))).^2
        % min(g(g~=0)) % g的最小數值
        %ind = find(g == min( g(g>0) ),1,'last'); % 偷吃步一下，找曲線波動滿有用的
        k = 1./g;
        ind = find(k == min( k(k>0) ),1,'last');
        % g(ind) % g的最小值代入ind這一項
        %D_theta = @(r,w) 1./ ( 1./(sigma(i).^2).* abs(1 + sum(1 + s(i,:).*exp(-j.*length(s(i,:))
        for lengths = 1:length(g_struct.predict(:,1))
            xx(i) = g_struct.predict(i,1);
            %nn = g_struct.noise(i,1);
            nn(i) = 0.212826888264831; % set to const now
            %r = g_struct.data_index_now(i)/g_struct.samples;
            r(i) = a(i);
        end
        str1 = '@(r,w)1./ ( 1./(';
        str2 = string(sigma(i));
        str3 = ').^2).*abs(1+(';
        for indd = 1:ind % strings of sum part
            list = ['(', string(a(i)), ').*r','+', '(', string(nn(i)), ')']; % x 要改成跟 r.*(輸出
            str4 = sprintf( list(1)+list(2)+list(3) );
            str5 = ').*exp(-j.*(';
            str6 = string(indd); % exp(-j.*omega.*m) whatis m?
            str7 = ').*w)+';
            str8 = ').*w)';
            list_fn(indd) = sprintf(str4+str5+str6+str7);
            if indd == ind
                list_fn(indd) = sprintf(str4+str5+str6+str8);
            end
        end
        end
        strff = '';

```

```

for indd = 2:ind
    str9 = strff;
    strff = sprintf(str9+list_fn(indd-1)+list_fn(indd));
end
strfin = ').^2)';
str_integral_D = sprintf(str1+str2+str3+strff+strfin); % for D
D_integral_fun = str2func(str_integral_D); % struct()
D = integral2(D_integral_fun, 0,1, -pi, pi);

str11 = '@(r,w)1./2.*log(1./';
str12 = string(D); % multiple min value of 1/g -integral-> D (1/g), use D
str13 = './( 1./(';
strfin = ').^2))';
str1 = sprintf(str11+str12+str13);
str_integral_R = sprintf(str1+str2+str3+strff+strfin);
R_integral_fun = str2func(str_integral_R); % struct()
R = integral2(R_integral_fun, 0,1, -pi, pi);

end
clearvars str11 str12 str13 str1 str2 str3 str4 str5 str6 str7 str8 str9 strff strfin list list
ind % use this minimum value in the final iteration

```

```
ind = 6
```

```
str_integral_D % the last one integral calc
```

```

str_integral_D =
"@(r,w)1./((1./((0.0042442).^2).*abs(1+((1).*r).*exp(-j.*(1).*w)+((1).*r).*exp(-j.*(2).*w)+((1).*r).*exp(-j.*(2).*w)

```

```
str_integral_R % the last one integral calc
```

```

str_integral_R =
"@(r,w)1./2.*log(1./0.0075274./((1./((0.0042442).^2).*abs(1+((1).*r).*exp(-j.*(1).*w)+((1).*r).*exp(-j.*(2).*w)+((1).*r).*exp(-j.*(2).*w)

```

```
D
```

```
D = 7.5274e-04
```

```
R
```

```
R = -9.4404
```

```

% calc end %
% print the distortion rate of x(lag:N) t in [lag, N]

```

$$g(r, \omega) = \frac{1}{\sigma_z^2} \left| 1 + \sum_{m=1}^M a_m(r) e^{-jm\omega} \right|^2$$

$$D_\theta = \frac{1}{2\pi} \int_{-\pi}^{\pi} \int_0^1 \min \left[\theta, \frac{1}{g(r, \omega)} \right] dr d\omega$$

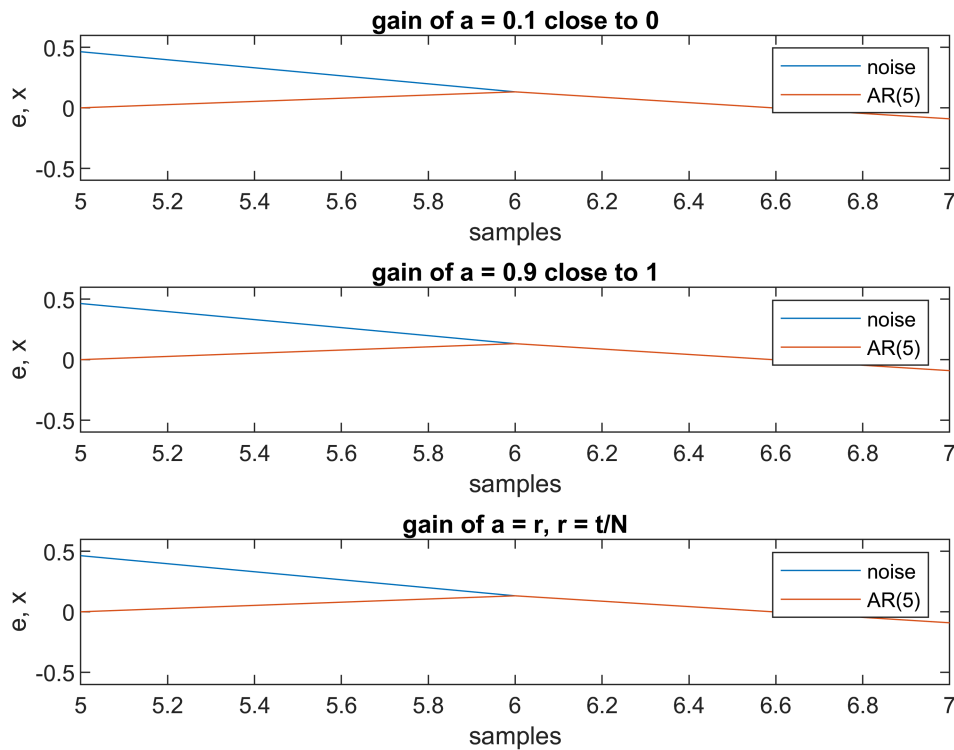
- θ is upper threshold, set to 0.1 close to 0

$$R(D_\theta) = \frac{1}{2\pi} \int_{-\pi}^{\pi} \int_0^1 \max \left[0, \frac{1}{2} \log \frac{1}{\theta \times (r, \omega)} \right] dr d\omega$$

- 0 is low limit

```
% Plot
str1 = ['AR', '(', string(lag), ')'] ];
t = linspace(1,N,N);
ylim_const = [-0.6, 0.6];
AR = sprintf( str1(1)+str1(2)+str1(3)+str1(4));

figure();
subplot(3, 1, 1);
plot(t(lag:end),e(lag:end));
hold on;
plot(t(lag:end),xc(lag:end,1));
title('gain of a = 0.1 close to 0');
xlim([lag, N]); %xlim(0, N);
ylim(ylim_const); %ylim(-2, 2);
xlabel('samples');
ylabel('e, x') ;
% legend(['noise', 'AR(2)'], loc='best');
% tight_layout(pad=0.5, w_pad=0.5, h_pad=1.0);
legend('noise', AR)
subplot(3, 1, 2);
plot(t(lag:end),e(lag:end));
hold on;
plot(t(lag:end),xc(lag:end,2));
title('gain of a = 0.9 close to 1');
xlim([lag, N]); %xlim(0, N);
ylim(ylim_const); %ylim(-2, 2);
xlabel('samples');
ylabel('e, x') ;
% legend(['noise', 'AR(2)'], loc='best');
% tight_layout(pad=0.5, w_pad=0.5, h_pad=1.0);
legend('noise', AR)
subplot(3, 1, 3);
plot(t(lag:end),e(lag:end));
hold on;
plot(t(lag:end),x(lag:end,1));
title('gain of a = r, r = t/N');
xlim([lag, N]); %xlim(0, N);
ylim(ylim_const); %ylim(-2, 2);
xlabel('samples');
ylabel('e, x') ;
% legend(['noise', 'AR(2)'], loc='best');
% tight_layout(pad=0.5, w_pad=0.5, h_pad=1.0);
legend('noise', AR)
```



```

%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%
%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%% Calc approach ways %%%%%%%%%%%%%%%
%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%
% This block not calculate
% in 2020 MATLAB the function can be defined in the same file
% x(i,j) = a(i).*x(i-lag,j)+e(i);
% s = struct(field1,value1,field2,value2,field3,value3,field4,value4)
% field 儘量有意義一點
% call by s.field1 or s(1) it will get the value
% x(j,i) = a(i).*x(i-lag,j)+e(i); from this series x(:,1)
s = x(:,1); % input_seris x(:,1), x(:,2) is the same...
s = zeros(N-lag,N); % it's size initial
s(i,:) = x(:,1); % input_seris x(:,1), x(:,2) is the same...
sigma(i) = var(x(:,1)); % get the variance
theta(i) = max(s(i,:)) - sigma(i)./4; % 暫時這麼算 上限 upper threshold
r(i) = a(i);
omega(i) = 2.71828;
% after summarize above
% we know it need i, j, lag, N, x, a, e, for our calc integral
g_struct = struct('sets_index_now',j,'data_index_now',i,'lag_p',lag,...
    'samples',N,'predict',x,'noise',(e.*0.9),'input',e )

```

```

g_struct = struct with fields:
    sets_index_now: 5
    data_index_now: 7
        lag_p: 5
    samples: 7
    predict: [7x5 double]
        noise: [7x1 double]

```

```
input: [7×1 double]
```

```
% searching the minimum of 1/g in our prediction values, O(n) sorting 算法可能更好
% g = zeros(2,2) % (i,g) store the index in g for 丟入參數再for找數字
% 再回去g_struct產生公式積分
%g = zeros(1,N);
%g(i) = 1./(sigma(i).^2).* abs(1 + sum(1 + s(i,:).*exp(-j.*length(s(i,:)).*omega(i))))).^2;% ome
% D function 其他略，看上面s的部分要用struct array 加上字串處理設計出積分的項並做成匿名函數，新的iter
% ignore the D description
% function to get s's parameter in string
%D_theta = @(r,w) 1./( 1./(sigma(i).^2).* abs(1 + sum(1 + s(i,:).*exp(-j.*length(s(i,:)).*w))))).
%D(i) = integral2(fun,0,1,-pi,pi);
%R(i) = integral2(fun,xmin,xmax,ymin,ymax);
%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%
%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%
```

Matlab Deal the prob

Matlab Deal the prob with Anonymous Function (匿名函式), can solve the nested code. str2func

- anonymous function = @(x) exp(-x); = @(x,y) exp(x)+y
- integral(anon_fun, -inf, inf)
- integral2(anon_fun, -inf,inf, -inf, inf) double integral

```
>> str1 = '@(x)'
```

```
>> str2 = 'exp(-x.^2)'
```

```
>> str3 = '.*'
```

```
>> str4 = 'log(x).^2'
```

```
>> str5 = [str1, str2, str3, str4]
```

```
str5 =
```

```
'@(x)exp(-x.^2).*log(x).^2'
```

```
>> fun = str2func(str5)
```

```
fun =
```

```
function_handle with value:
```

```
@(x)exp(-x.^2).*log(x).^2
```

```
>> q = integral(fun,0,Inf)
```

```
q =
```

```
1.9475
```

% 有變數要用 sprintf, 因為 Matlab 好像，少執行了這塊

```
>> str1 = ['AR', '(', string(lag), ')']
```

```
str1 =
1x4 string array
"AR"  "("  "30"  ")"
>> AR = sprintf( str1(1)+str1(2)+str1(3)+str1(4) )
AR =
"AR(30)"
```

Integral Source may from:

```
```m
% Trapezoidal numerical integration to do it
y = sin(t)
trapz(t,y) %
trapz(x) % x is meshgrid() result
% inf -inf prob will failed
```
```

MonteCarlo approach of the inf -inf prob

But can't deal the $\int_{-\infty}^{\infty} \frac{f(x)}{g(x)}$, if $g(x)$ have $\log()$ or $\exp()$, may have problems for me.

So try matlab first.

MonteCarlo may not meet the answer for me.

目前只會用**Matlab**做這類積分，因為匿名函數整合的很好

可以想想如何用**trapz**做，pytorch出來之後可以

使用**torch.meshgrid()**, **torch.trapz()**，並使用**GPU**進行計算，

Pytorch厲害在可以使用**AMD**和**NVIDIA GPU**進行這些動作。

自己做的話，積分問題還不太瞭解做法。

The probability theory approach People who are into probability theory usually like to interpret **integrals** as mathematical expectations of a random variable. (If you are not one of those, you can safely jump to Sect. 8.5.2 where we just program the simple sum in the Monte Carlo integration method.) More precisely, the **integral** $\int_a^b f(x)dx$ can be expressed as a mathematical expectation of $f(x)$ if x is a uniformly distributed random variable on $[a, b]$. This expectation can be estimated by the average of random samples, which results in the Monte Carlo integration method. To see this, we start with the formula for the probability density function for a uniformly distributed random variable X on $[a, b]$:

$$p(x) = \begin{cases} (b-a)^{-1}, & x \in [a, b] \\ 0, & \text{otherwise} \end{cases}$$

Now we can write the standard formula for the mathematical expectation $E(f(X))$:

$$E(f(X)) = \int_{-\infty}^{\infty} f(x)p(x)dx = \int_a^b f(x)\frac{1}{b-a}dx = (b-a) \int_a^b f(x)dx.$$

The last **integral** is exactly what we want to compute. An expectation is usually estimated from a lot of samples, in this case uniformly distributed random numbers x_0, \dots, x_{n-1} in $[a, b]$, and computing the sample mean:

$$E(f(X)) \approx \frac{1}{n} \sum_{i=0}^{n-1} f(x_i).$$

The **integral** can therefore be estimated by

$$\int_a^b f(x)dx \approx (b-a) \frac{1}{n} \sum_{i=0}^{n-1} f(x_i),$$

which is nothing but the Monte Carlo integration method.

8.5.2 Implementation of Standard Monte Carlo Integration

To summarize, Monte Carlo integration consists in generating n uniformly distributed random numbers x_i in $[a, b]$ and then compute

$$(b-a) \frac{1}{n} \sum_{i=0}^{n-1} f(x_i). \quad (8.9)$$

We can implement (8.9) in a small function:

之前Llodmax 計算就會，(Llodmax I run before)

```
init:
X = -1.5000 -0.5000 0 0.5000 1.5000
x = -Inf -1.0000 -0.2500 0.2500 1.0000 Inf
D = 0.4854
```

```
inter: 1:
X = -2.0000 -0.5786 0.0000 0.5786 2.0000
x = -Inf -1.2893 -0.2893 0.2893 1.2893 Inf
D = 0.3504
SNR = 4.5541
```

```
inter: 2:
X = -2.2893 -0.7073 -0.0000 0.7073 2.2893
x = -Inf -1.4983 -0.3537 0.3537 1.4983 Inf
D = 0.2996
SNR = 5.2346
```

```
inter: 3:
X = -2.4983 -0.8191 -0.0000 0.8191 2.4983
x = -Inf -1.6587 -0.4095 0.4095 1.6587 Inf
D = 0.2729
SNR = 5.6396
```

```
inter: 4:
X = -2.6587 -0.9074 0.0000 0.9074 2.6587
x = -Inf -1.7830 -0.4537 0.4537 1.7830 Inf
D = 0.2582
SNR = 5.8798
```

```
inter: 5:
X = -2.7830 -0.9752 0.0000 0.9752 2.7830
x = -Inf -1.8791 -0.4876 0.4876 1.8791 Inf
D = 0.2501
SNR = 6.0196
```

```
inter: 6:
X = -2.8791 -1.0270 0.0000 1.0270 2.8791
x = -Inf -1.9531 -0.5135 0.5135 1.9531 Inf
D = 0.2455
SNR = 6.0998
```

```
inter: 7:
X = -2.9531 -1.0663 0.0000 1.0663 2.9531
x = -Inf -2.0097 -0.5331 0.5331 2.0097 Inf
D = 0.2429
SNR = 6.1454
```

```
inter: 8:
X = -3.0097 -1.0960 0.0000 1.0960 3.0097
x = -Inf -2.0528 -0.5480 0.5480 2.0528 Inf
D = 0.2415
SNR = 6.1712
```

```
inter: 9:
X = -3.0528 -1.1185 0 1.1185 3.0528
x = -Inf -2.0857 -0.5592 0.5592 2.0857 Inf
D = 0.2407
SNR = 6.1859
```

```
inter: 10:
X = -3.0857 -1.1354 -0.0000 1.1354 3.0857
x = -Inf -2.1105 -0.5677 0.5677 2.1105 Inf
D = 0.2402
SNR = 6.1941
```

Run with trapz() and scipy.integral.quad(), still no good answer.

trapz() 這種matlab會有同名function的庫有：

Numpy、Cupy、Scipy、Pytorch 用於一些數值計算

其中Pytorch最近很紅，因為開始支援AMD & NVIDIA GPU以往都很多限制。

例如：Cupy似乎每個指令之間仍有所延遲，還有CPU、GPU計算比重，效能沒有想像中的好，而且只有NVIDIA可用。



```
X = [-1.5, -0.5, 0, 0.5, 1.5]
```

```
iter: 99
iter: 100
X: [-3.187248520083409, -1.187248520080732, 0.0, 1.187248520080732, 3.187248520083409]
x: [-inf -2.18724852 -0.59362426 0.59362426 2.18724852 inf]
D(MSE): nan
SNR(db): nan
```

```
# quantize
```

```
xi[0] = -inf #-inf
xi[1] = (X[0]+X[1])/2
xi[2] = (X[1]+X[2])/2
xi[3] = (X[2]+X[3])/2
xi[4] = (X[3]+X[4])/2
xi[5] = +inf
```

```
# quantize
```

```
xi[0] = -100 #-inf 設定有限値
xi[1] = (X[0]+X[1])/2
xi[2] = (X[1]+X[2])/2
xi[3] = (X[2]+X[3])/2
xi[4] = (X[3]+X[4])/2
xi[5] = +inf
```

```
iter: 99
iter: 100
X: [-3.187248520078561, -1.1872485200789515, 7.293822708266879e-13, 1.1872485200814602, 3.187248520084139]
x: [-100. inf -2.18724852 -0.59362426 0.59362426 2.18724852]
D(MSE): 526.6777114594955
SNR(db): -27.215449397834007
```

```
# quantize
```

```
xi[0] = -1.6 #-inf
xi[1] = (X[0]+X[1])/2
xi[2] = (X[1]+X[2])/2
xi[3] = (X[2]+X[3])/2
xi[4] = (X[3]+X[4])/2
xi[5] = +inf
```

```
iter: 99
iter: 100
X: [-0.9529144029785452, -0.05231024121168301, 0.7955043018409754, 1.9826689154313117, 3.982611139890205]
x: [-1.6 -0.50261232 0.37159703 1.38908661 2.98264003 inf]
D(MSE): 0.3569490099011444
SNR(db): 4.473938183420752
```