

1. Calculations of “sliding RMS”:

Let's say our sliding window is of size n and currently we are at $data[n + i] = x_{n+i}$.

Define R_i as the RMS of size n from x_{i+1} to our current value x_{n+i} . This means:

$$R_i^2 = \frac{1}{n} \sum_{k=i+1}^{n+i} x_k^2 = \frac{1}{n} \times [x_{i+1}^2 + x_{i+2}^2 + \dots + x_{n+i-1}^2 + x_{n+i}^2]$$

And with the new datum coming in from the queue \mathbf{Q} as $data[n + i + 1] = x_{n+i+1}$, in which we perform

Enqueue at the same time as calculating the new RMS value R_{i+1} , the square of which is:

$$\begin{aligned} R_{i+1}^2 &= \frac{1}{n} \sum_{k=i+2}^{n+i+1} x_k^2 = \frac{1}{n} \times [x_{i+2}^2 + x_{i+3}^2 + \dots + x_{n+i}^2 + x_{n+i+1}^2] \\ &= \frac{1}{n} \times [x_{i+1}^2 + x_{i+2}^2 + x_{i+3}^2 + \dots + x_{n+i}^2] + \frac{1}{n} \times [-x_{i+1}^2 + x_{n+i+1}^2] \\ &= R_i^2 - \frac{x_{i+1}^2}{n} + \frac{x_{n+i+1}^2}{n} \end{aligned}$$

$$\text{Hence } R_{i+1} = \sqrt{R_i^2 - \frac{x_{i+1}^2}{n} + \frac{x_{n+i+1}^2}{n}}$$

To generalize, as the new datum **Newest** comes in, we can *Enqueue* to \mathbf{Q} as we calculate the new RMS value.

The oldest data in the queue \mathbf{Q} is x_{i+1} , which we can pop out as: **Oldest** = $\mathbf{Q.Dequeue}$.

So we can calculate the current RMS value **RMS_{current}** from the previous **RMS_{previous}**, and the

$$\text{scaled newest squared } \mathbf{NSq} = \frac{\mathbf{Newest}^2}{n} \text{ and the scaled oldest squared } \mathbf{OSq} = \frac{\mathbf{Oldest}^2}{n} \text{ as:}$$

$$\mathbf{RMS}_{\text{current}} = \sqrt{\mathbf{RMS}_{\text{previous}}^2 - \mathbf{OSq} + \mathbf{NSq}}$$

2. Calculations of STFT and considerations:

Let's say we want to calculate the Fourier Transform (**F**) of an epoch size N as $X = \{x_i\}$ with $i = \overline{1, N}$.

Define taper operator as \mathbf{W} with a given taper window w . Applying the taper window means:

$$A \xRightarrow{\mathbf{W}} \mathbf{W}(A) = \{a_i \times w_i\} \text{ with any given signal array size } N: A = \{a_i\}, \quad i = \overline{1, N}.$$

Define normalization operator as \mathbf{Z} similar to calculation of the standard score:

$$A \xRightarrow{\mathbf{Z}} \mathbf{Z}(A) = \left\{ \frac{a_i - \mu_A}{\sigma_A} \right\} \text{ with } \mu_A \text{ and } \sigma_A \text{ is the mean and standard deviation of } A, \text{ respectively.}$$

Calculating the STFT of the signal X can be done by applying the operator in this order: $\mathbf{S} \stackrel{\text{def}}{=} \mathbf{W} \rightarrow \mathbf{Z} \rightarrow \mathbf{F}$

$$X \xRightarrow{\mathbf{S}} \mathbf{S}(X) = \mathbf{F}\{\mathbf{Z}\{\mathbf{W}(X)\}\}$$

In other words: apply the *taper*, then *normalize*, then calculate the *Fourier* Transform.

Note: I also did $\mathbf{Z} \rightarrow \mathbf{W} \rightarrow \mathbf{F}$ but the total power of some band was less stable than $\mathbf{W} \rightarrow \mathbf{Z} \rightarrow \mathbf{F}$
(per recommendation of *Wim van Drongelen*)

After STFT we obtain the frequency magnitude spectrum $\mathcal{S} = \mathcal{S}[f] = |\mathbf{S}(X)|$ with f as frequency.

Then we calculate the power spectral density (PSD) $P = P[f] = \alpha \times \{\mathcal{S}[f]\}^2 = \alpha \times \mathcal{S}^2$

with scaling (optional) factor $\alpha = \frac{1}{F_s \times \sum W^2} = \frac{1}{F_s \times \sum_{i=1}^N w_i^2}$ and F_s as sampling rate of X .

Then to calculate the power of a limited band (LBP) of a frequency band $\mathbf{b} = [f_l, f_h]$:

$$\mathbf{LBP}_{\mathbf{b}} = \sum_{f=f_l}^{f=f_h} P[f]$$

3. Evaluation of alarm:

For a certain calculation \mathbf{C} of the signal like RMS or LBP applied on signal epoch X to result in \mathbf{c} ,

we predefine the alarm thresholds $\mathbf{w}_{\text{th}}^{\mathbf{C}} = [w_L, w_U]$ and $\mathbf{d}_{\text{th}}^{\mathbf{C}} = [d_L, d_U]$

for instantaneous update of alarm level $\mathbf{L} = \{\text{Normal}, \text{Warning}, \text{Danger}\}$

and the requirement of the threshold range is (strict order): $d_L < w_L < w_U < d_U$

Then the instantaneous alarm level is:

$$\begin{cases} \text{Danger} & \text{if } \mathbf{c} < d_L \text{ or if } \mathbf{c} > d_U \\ \text{Warning} & \text{if } d_L < \mathbf{c} < w_L \text{ or if } w_U < \mathbf{c} < d_U \\ \text{Normal} & \text{otherwise } (w_L < \mathbf{c} < w_U) \end{cases}$$