

CS578- SPEECH SIGNAL PROCESSING

LECTURE 4: LINEAR PREDICTION OF SPEECH; ANALYSIS AND SYNTHESIS

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OUTLINE

- 1 TOWARDS LINEAR PREDICTION, LP
- 2 LINEAR PREDICTION
- 3 ANALYSIS
 - Covariance Method
 - Autocorrelation Method
 - Properties of the Autocorrelation method
 - Frequency-Domain Interpretation
 - Criterion of goodness
 - Comparing Covariance and Autocorrelation
- 4 SYNTHESIS
- 5 ACKNOWLEDGMENTS
- 6 REFERENCES

TRANSFER FUNCTION FROM THE GLOTTIS TO THE LIPS

- We shown that for voiced speech:

$$\begin{aligned} H(z) &= AG(z)V(z)R(z) \\ &= A \frac{(1 - az^{-1})}{(1 - bz)^2(1 - \sum_{k=1}^N a_k z^{-k})} \end{aligned}$$

- However:

$$1 - az^{-1} = \frac{1}{\sum_{k=0}^{\infty} a^k z^{-k}}, \quad \text{for } |z| > |a|$$

- Then:

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

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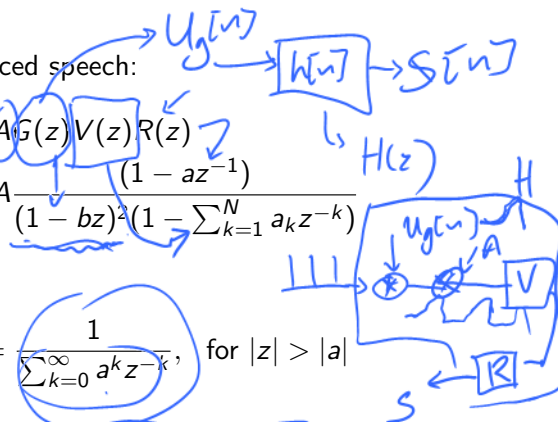
$$\begin{aligned}
 H(z) &= A G(z) V(z) R(z) \\
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PRODUCING SPEECH [1]

Assuming as input to $H(z)$ a train of unit samples, $u_g[n]$, with z-transform $U_g(z)$, then speech, $S(z)$ is given by:

$$H(z) = \frac{S(z)}{U_g(z)} = \frac{A}{1 - \sum_{k=1}^p a_k z^{-k}}$$

or

$$S(z) = \sum_{k=1}^p a_k z^{-k} S(z) + AU_g(z)$$

and in time domain:

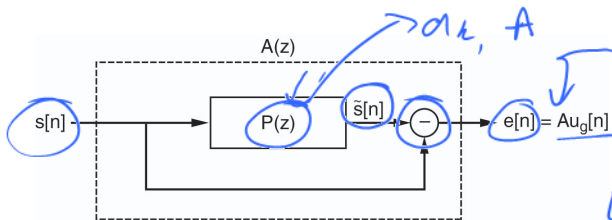
$$s[n] = \sum_{k=1}^p a_k s[n-k] + Au_g[n]$$

Handwritten notes: z^{-1} (pointing to the delay term), $u_g[n]$ (circled), $s[n]$ (circled), $\sum_{k=1}^p a_k s[n-k]$ (circled), $u_g[n]$ (circled), $\leftarrow s[n] - \sum_{k=1}^p a_k s[n-k]$ (handwritten)

Useful terms: *Linear prediction coefficients*, *Autoregressive (AR) model/process*, *Linear prediction analysis*

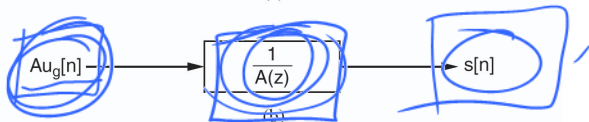
FILTERING VIEW OF LINEAR PREDICTION

Analysis



(a)

Synthesis



(b)

where

$$P(z) = \sum_{k=1}^p a_k z^{-k} \quad \text{prediction filter}$$

$$A(z) = 1 - P(z) \quad \text{prediction error filter}$$

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JUSTIFICATION OF LP FOR SPEECH

- If speech is (almost) an AR process, then:

$$s[n] = \sum_{k=1}^p a_k s[n-k] + Au_g[n]$$

- A *p*th linear predictor, means:

$$\tilde{s}[n] = \sum_{k=1}^p l_k s[n-k]$$

- *Prediction error*:

$$e[n] = s[n] - \tilde{s}[n]$$

- or:

$$e[n] \approx Au_g[n] \quad \text{if } a_k \approx l_k, \forall k$$

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ERROR MINIMIZATION

- Over all time we wish to minimize the mean-squared prediction error:

$$E = \sum_{m=-\infty}^{\infty} (s[m] - \tilde{s}[m])^2$$

- Prediction error in the vicinity of n :

$$E_n = \sum_{m=n-M}^{n+M} (s[m] - \tilde{s}[m])^2$$

- Prediction interval: $[n - M, n + M]$

-

$$E_n = \sum_{m=-\infty}^{\infty} e_n^2[m]$$

where

$$e_n[m] = s_n[m] - \sum_{k=1}^p l_k s_n[m-k], \quad n - M \leq m \leq n + M$$

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$\frac{1}{n}$

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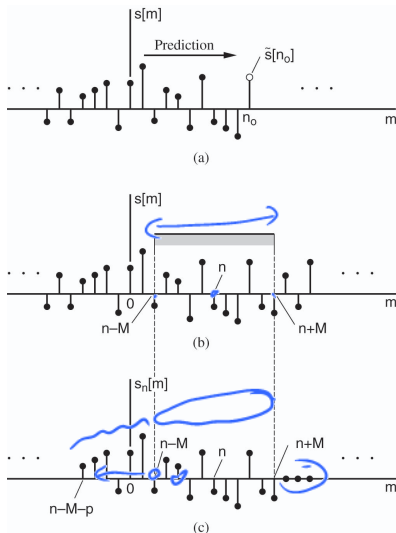
$m: n-M$
 $n+M$

COVARIANCE METHOD



- Samples outside the prediction error interval are NOT zero
- Minimization of the mean-squared error in the prediction error interval

SHORT-TIME SEQUENCES: COVARIANCE



COVARIANCE METHOD: FORMULATION

- In matrix notation

$$\mathbf{e}_n^{(2M+1 \times 1)} = \mathbf{s}_n^{(2M+1 \times 1)} - \mathbf{S}_n^{(2M+1 \times p)} \mathbf{l}^{(p \times 1)}$$

- Mean-squared error

$$\mathbf{e}_n^T \mathbf{e}_n = \mathbf{s}_n^T \mathbf{s}_n - 2\mathbf{s}_n^T \mathbf{S}_n \mathbf{l} + \mathbf{l}^T \mathbf{S}_n^T \mathbf{S}_n \mathbf{l}$$

- Solution:

$$\mathbf{l} = \left(\mathbf{S}_n^T \mathbf{S}_n \right)^{-1} \mathbf{S}_n^T \mathbf{s}_n$$

- Same solution by considering the *Projection Theorem*:

$$\mathbf{S}_n^T \mathbf{e}_n = \mathbf{0}$$

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COVARIANCE METHOD: FORMULATION

l $(s_0 \dots s_4 s_3 s_2 s_1 s_0)$ $\begin{bmatrix} s_1 \\ s_2 \\ \vdots \\ s_n \end{bmatrix}$ $(n-M : n+M)$ $2M+1$

- In matrix notation

$e_n^{(2M+1 \times 1)} = s_n^{(2M+1 \times 1)} - S_n^{(2M+1 \times p)} l^{(p \times 1)}$

- Mean-squared error $e = s - S l$

$c y + l = x \Rightarrow e^T e = s^T s - 2 s^T S l + l^T S^T S l$

$\Rightarrow e_j = x - c y$

- Solution:

$\langle e, y \rangle = 0$

$l = (S_n^T S_n)^{-1} S_n^T s_n$

- Same solution by considering the *Projection Theorem*:

$S_n^T e_n = 0$

$\Rightarrow S^T S \cdot l = S^T \cdot s$

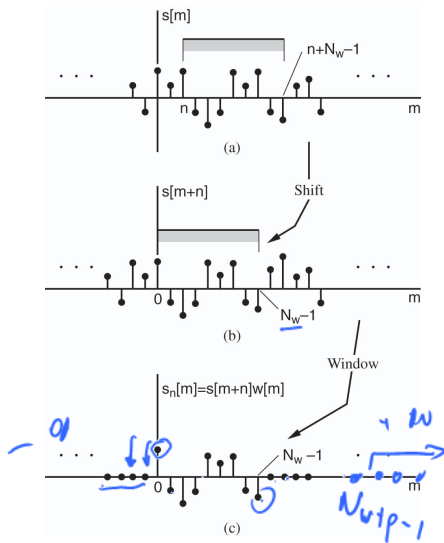
$\Rightarrow l = (S^T S)^{-1} \cdot S^T \cdot s$

$\frac{\partial e^T e}{\partial l} = 0 \Rightarrow -2 S^T \cdot s + 2 S^T S l = 0 \Rightarrow$

AUTOCORRELATION METHOD

- Samples outside the prediction error interval are all zero
- Minimization of the mean-squared error in $\pm\infty$

SHORT-TIME SEQUENCES: AUTOCORRELATION



AUTOCORRELATION METHOD: FORMULATION

- Error is nonzero in the interval $[0, N_w + p - 1]$:

$$E_n = \sum_{m=0}^{N_w+p-1} e_n^2[m]$$

- Normal equations:

$$\sum_{k=1}^p l_k \Phi_n[i, k] = \Phi_n[i, 0], \quad i = 1, 2, 3, \dots, p$$

where

$$\Phi_n[i, k] = \sum_{m=0}^{N_w+p-1} s_n[m-i] s_n[m-k], \quad 1 \leq i \leq p, \quad 0 \leq k \leq p$$

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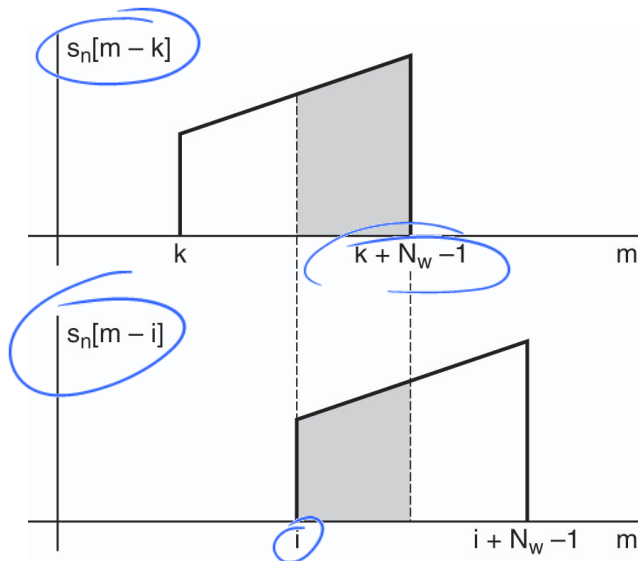
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CONSTRUCTING THE AUTOCORRELATION FUNCTION



USING THE AUTOCORRELATION FUNCTION

- by denoting:

$$r_n[i - k] = \Phi_n[i, k]$$

- Then:

$$\sum_{k=1}^p l_k r_n[i - k] = r_n[i], \quad 1 \leq i \leq p$$

- In matrix notation:

$$\mathbf{R}_n^{(p \times p)} \mathbf{l}^{(p \times 1)} = \mathbf{r}_n^{(p \times 1)}$$

- Or (Toeplitz matrix):

$$\begin{bmatrix} r_n[0] & r_n[1] & \cdots & r_n[p-1] \\ r_n[1] & r_n[0] & \cdots & r_n[p-2] \\ \vdots & \vdots & \ddots & \vdots \\ r_n[p-1] & r_n[p-2] & \cdots & r_n[0] \end{bmatrix} \begin{bmatrix} l_1 \\ l_2 \\ \vdots \\ l_p \end{bmatrix} = \begin{bmatrix} r_n[1] \\ r_n[2] \\ \vdots \\ r_n[p] \end{bmatrix}$$

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Handwritten notes: Blue circles around $r_n[1]$ and $r_n[0]$ in the matrix. Blue arrows point from the circled $r_n[1]$ to the l_1 element and from the circled $r_n[0]$ to the l_2 element. Blue arrows also point from the circled $r_n[1]$ to the $r_n[2]$ element and from the circled $r_n[0]$ to the $r_n[p]$ element. The text "R.l = r" is written in blue above the matrix equation.

LEVINSON RECURSION

▷ Build an order $i + 1$ solution from an order i solution until the desired order p is reached:

- **Initial step:**

$$l_0^0 = 0, \quad E^0 = r[0]$$

- **Step 1:** Compute the *partial correlation coefficients*

$$k_i = \frac{r[i] - \sum_{j=1}^{i-1} l_j^{i-1} r[i-j]}{E^{i-1}}$$

$$k_1 = \frac{r[1]}{r[0]}$$

- **Step 2:** Update prediction coefficients, l

$$\begin{aligned} l_j^i &= k_i \\ \rightarrow l_j^i &= l_j^{i-1} - k_i l_{i-j}^{i-1}, \quad 1 \leq j \leq i-1 \end{aligned}$$

$$E^i < E^{i-1}$$

- **Step 3:** Update the minimum squared prediction error

$$E^i = (1 - k_i^2) E^{i-1}$$

$$E^1: (1 - k_1^2) E^0$$

- **Step 4:** Repeat steps 1 to 3 for $i = 1, 2, \dots, p$

- **Final Step:** at p th step, compute the optimal predictor coefficients l_j^* ,

$$|k_i| < 1$$

$$l_j^* = l_j^p, \quad 1 \leq j \leq p$$

$$l_j^*$$



LOSSLESS TUBE MODEL AND LINEAR PREDICTION

There is a strong resemblance to the recursions in the lossless tube model and in the Autocorrelation Method for Linear Prediction:

- Transfer functions:

$$V(z) = \frac{A}{D(z)} \quad D(z) = 1 - \sum_{k=1}^N l_k z^{-k}$$

$$H(z) = \frac{A}{A(z)} \quad A(z) = 1 - \sum_{k=1}^p l_k z^{-k}$$

- Recursions:

$$\begin{array}{l|l} D_0(z) = 1 & A^0(z) = 1 \\ \text{For } k = 1, 2, \dots, N & \text{For } i = 1, 2, \dots, p \\ D_k(z) = D_{k-1}(z) + r_k z^{-k} D_{k-1}(z^{-1}) & A^i(z) = A^{i-1}(z) - k_i z^{-i} A^{i-1}(z^{-1}) \\ D(z) = D_N(z) & A(z) = A_p(z) \end{array}$$

- Identical recursions if: $k_i = -r_i = -\frac{A_{i+1} - A_i}{A_{i+1} + A_i}$

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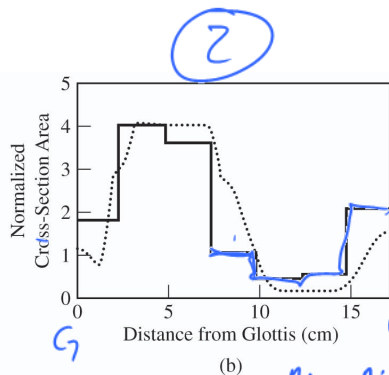
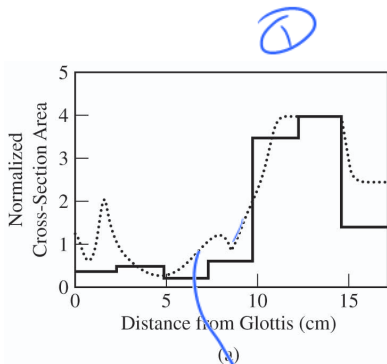
- Recursions:



$D_0(z) = 1$		$A^0(z) = 1$
For $k = 1, 2, \dots, N$		For $i = 1, 2, \dots, p$
$D_k(z) = D_{k-1}(z) + r_k z^{-k} D_{k-1}(z^{-1})$		$A^i(z) = A^{i-1}(z) - k_i z^{-i} A^{i-1}(z^{-1})$
$D(z) = D_N(z)$		$A(z) = A_p(z)$

- Identical recursions if: $k_i = -r_i = -\frac{A_{i+1} - A_i}{A_{i+1} + A_i}$

ESTIMATING THE VOCAL TRACT AREA FUNCTIONS VIA THE AUTOCORRELATION METHOD



$s(n) \rightarrow k_i \rightarrow r_i = \frac{A_{i+1} - A_i}{A_{i+1} + A_i}$

\uparrow \uparrow \uparrow

(Handwritten notes include a waveform labeled s , a graph of $s(n)$, and arrows pointing from the graph to the variables in the equation above.)

PROPERTIES OF THE AUTOCORRELATION METHOD

- $|k_i| < 1, \forall i$
- $H(z)$ is a minimum phase system (*stability*)
- Flip all maximum-phase poles inside the unit circle to their conjugate reciprocal locations
- One-to-One correspondence: $k_i \Leftrightarrow l_i, l_i \Leftrightarrow r_n[i]$.

$$k_i = l_i^i$$
$$l_j^{j-1} = \frac{l_j^i + k_i l_{i-j}^i}{1 - k_i^2}$$

- *Autocorrelation matching*: If, $H(z)$ is an p th all-pole minimum phase system, and if $r_h[0] = r_n[0]$, then:

$$r_h[\tau] = r_n[\tau], \text{ for } |\tau| \leq p$$

PROPERTIES OF THE AUTOCORRELATION METHOD

- $|k_i| < 1, \forall i$
- $H(z)$ is a minimum phase system (*stability*)
- Flip all maximum-phase poles inside the unit circle to their conjugate reciprocal locations
- One-to-One correspondence: $k_i \Leftrightarrow l_i, l_i \Leftrightarrow r_n[i]$.

$$k_i = l_i^i$$
$$l_j^{j-1} = \frac{l_j^j + k_i l_{i-j}^i}{1 - k_i^2}$$

- *Autocorrelation matching*: If, $H(z)$ is an p th all-pole minimum phase system, and if $r_h[0] = r_n[0]$, then:

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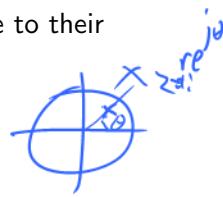
$$\frac{1}{(1-bz^{-1})^2}$$

$u_g[n]$

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

$$k_i = l_i^i$$

$$l_j^{i-1} = \frac{l_j^i + k_i l_{i-j}^i}{1 - k_i^2}$$



$$\frac{1}{z^*} = \frac{1}{r} e^{j\theta}$$

- *Autocorrelation matching*: If, $H(z)$ is an p th all-pole minimum phase system, and if $r_h[0] = r_n[0]$, then:

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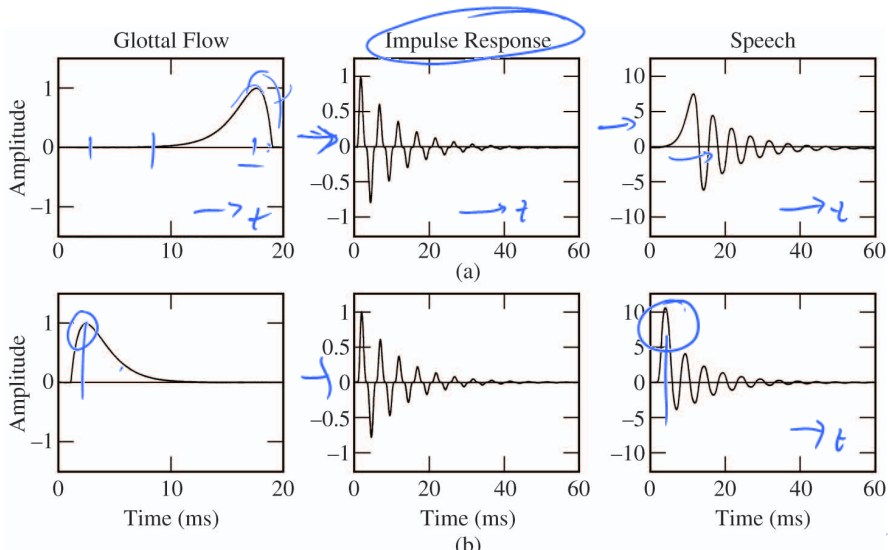
$$r_h[\tau] = r_n[\tau], \text{ for } |\tau| \leq p$$



συγγ. φασ. ηρύξησης

CONSEQUENCE I

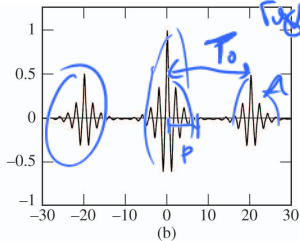
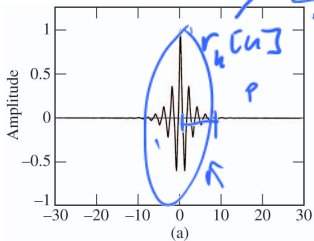
- ▷ Flip all maximum-phase poles inside the unit circle to their conjugate reciprocal locations



CONSEQUENCE II

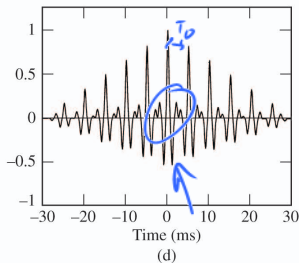
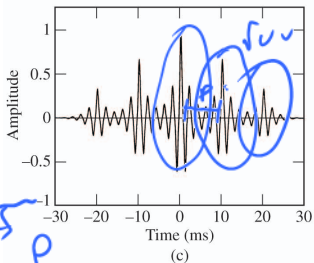
▷ Autocorrelation matching

$H(z)$



Amplitude T_0 ↑
Frequency T_0 ↓

✓



✗

P

CONSEQUENCE III

▷ Autocorrelation matching:

$$A^2 = r_h[0] - \sum_{k=1}^p l_k r_h[k]$$

or

$$A^2 = r_n[0] - \sum_{k=1}^p l_k r_n[k] = E_n$$

ESTIMATIONS IN THE FREQUENCY DOMAIN

- Let $|S(\omega)|$ be the magnitude spectrum of speech and $H(\omega) = A/A(\omega)$ be an all-pole model
- Define a frequency-domain error function

$$I = \frac{1}{2\pi} \int_{-\pi}^{\pi} [e^{Q(\omega)} - Q(\omega) - 1] d\omega$$

where

$$Q(\omega) = \log |S(\omega)|^2 - \log |H(\omega)|^2 = \log \left| \frac{E(\omega)}{A} \right|^2$$

- Minimizing I over the linear prediction coefficients, results in the minimization of:

$$\int_{-\pi}^{\pi} |E(\omega)|^2 d\omega$$

- Minimizing I over A it gives:

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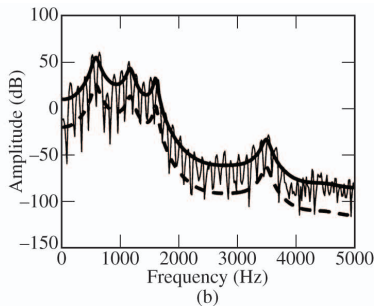
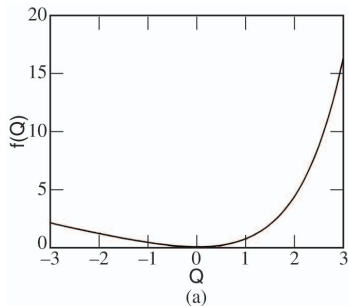
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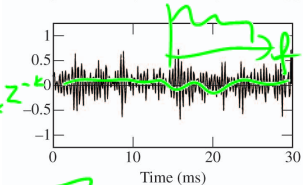
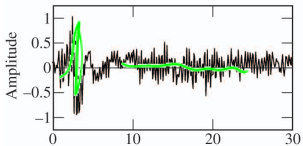
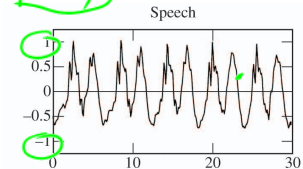
FAVORING SPECTRAL PEAKS

A note on $f(Q) = e^Q - Q - 1$



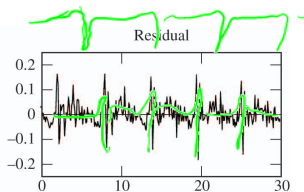
TIME-DOMAIN

$$A u[n] \rightarrow \boxed{\frac{1}{A(z)}} \rightarrow S[n]$$

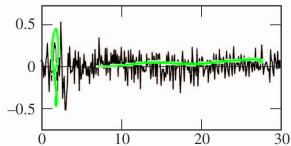


$$A(z) = 1 - \sum_{k=1}^P a_k z^{-k}$$

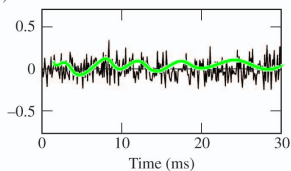
$$\rightarrow S[n] \rightarrow \boxed{A(z)} \rightarrow A u[n]$$



(a)



(b)



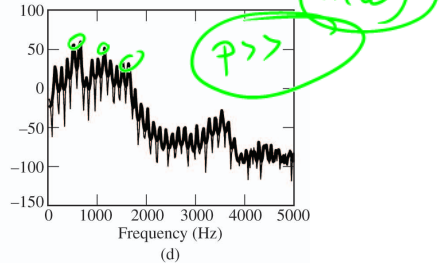
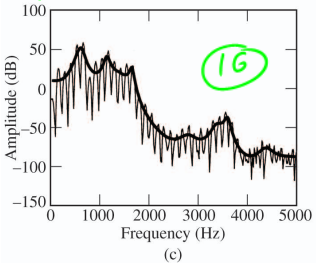
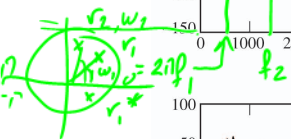
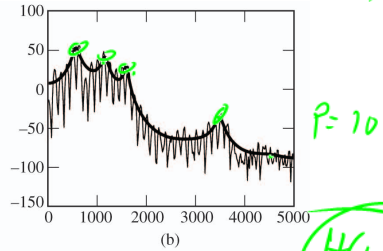
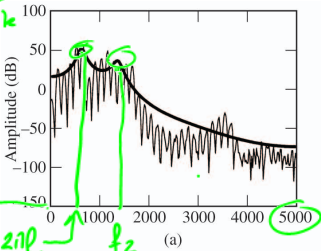
(c)

excitation in Residual

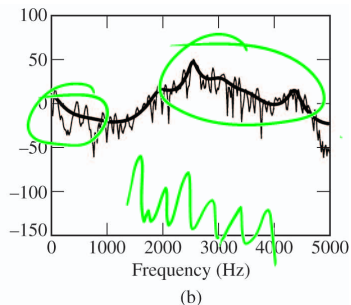
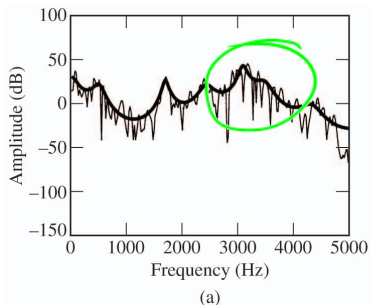
FREQUENCY-DOMAIN: VOICED

$P=4$ $(1 - r_1 z^{-1})(1 - r_1^* z^{-1}) \cdot (1 - r_2 z^{-1})(1 - r_2^* z^{-1})$

$\sum_{k=1}^P a_k z^{-k}$
 \uparrow
 cR



FREQUENCY-DOMAIN: UNVOICED



COMPARING COVARIANCE AND AUTOCORRELATION

- Simple test of estimation

$$s[n] = a^n u[n] \star \delta[n]$$

- Stability issues
- Sensitivity, pitch-synchronous analysis

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COMPARING COVARIANCE AND AUTOCORRELATION

$P=1$

(N) Πρώτη δείγματα του
 • Simple test of estimation
 εύφραστο χρονο. για
 το υποδ. της
 αυτοσυσχέτισης

- Stability issues
- Sensitivity, pitch-synchronous analysis

① Cov. → a ✓

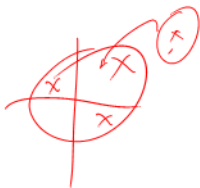
② Autocor. → $a \frac{1-a^{2N-2}}{1-a^{2N}}$

$$s[n] = a^n u[n] \star \delta[n] = a^n u[n] \xrightarrow{z}$$

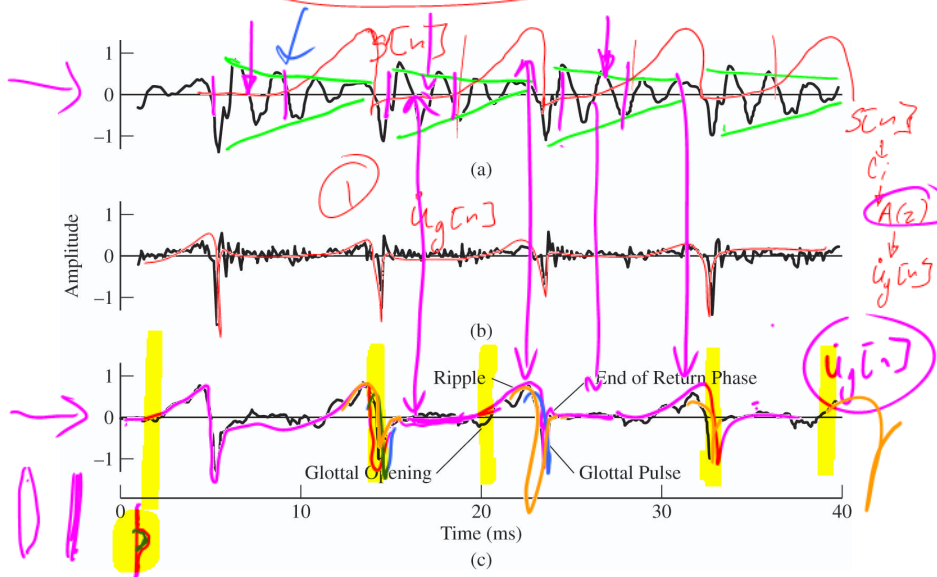
$$\frac{1}{1-az^{-1}}$$

$a < 1$

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



SENSITIVITY, PITCH-SYNCHRONOUS ANALYSIS



OUTLINE

- 1 TOWARDS LINEAR PREDICTION, LP
- 2 LINEAR PREDICTION
- 3 ANALYSIS
 - Covariance Method
 - Autocorrelation Method
 - Properties of the Autocorrelation method
 - Frequency-Domain Interpretation
 - Criterion of goodness
 - Comparing Covariance and Autocorrelation
- 4 SYNTHESIS
- 5 ACKNOWLEDGMENTS
- 6 REFERENCES

SYNTHESIS

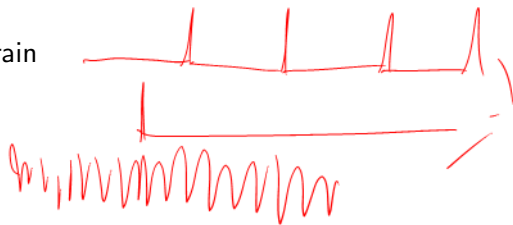


The synthesized speech is:

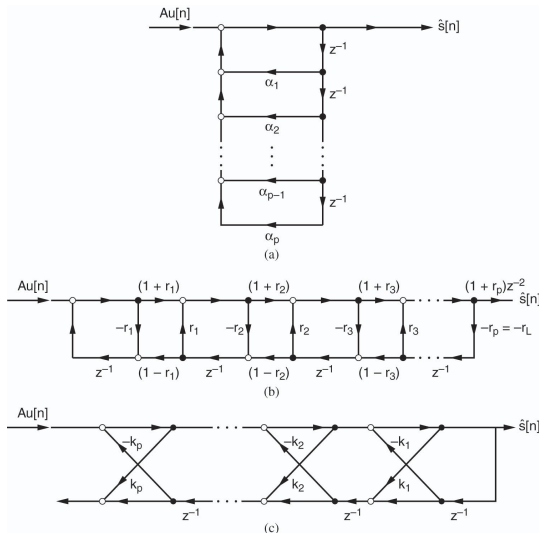
$$s[n] = \sum_{k=1}^p l_k s[n-k] + \underline{A}u[n]$$

where $u[n]$ could be:

- A periodic impulse train
- An impulse
- White noise



SYNTHESIS STRUCTURE



CONSIDER ...

- **Window duration**
- Frame interval (frame rate)
- Model order
- Voiced/unvoiced state and pitch estimation
- Synthesis structure

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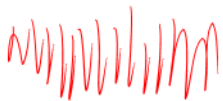
CONSIDER ...

- Window duration
- Frame interval (frame rate)
- Model order
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- Synthesis structure

CONSIDER ...



- Window duration
- Frame interval (frame rate)
- Model order P
- Voiced/unvoiced state and pitch estimation
- Synthesis structure



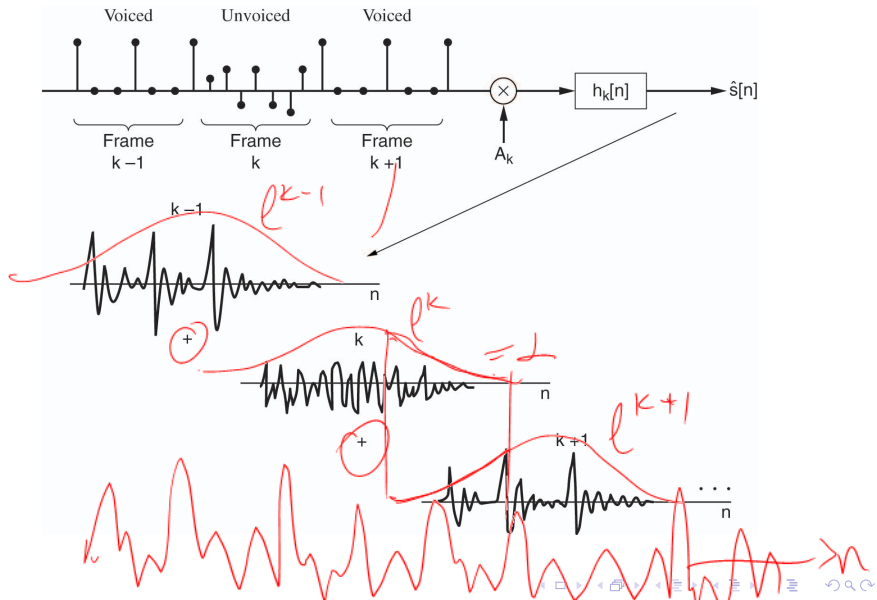
8 KHz

$P = 12$

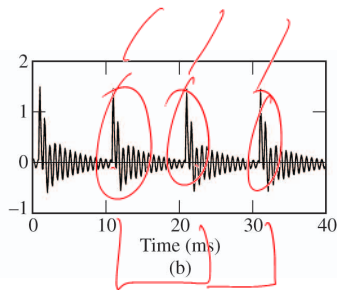
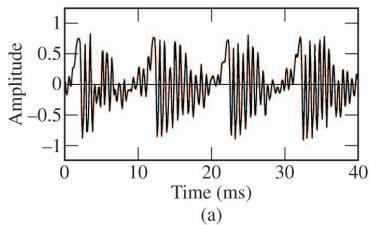
$f_s = 16 \text{ KHz}$

$$p = f_s + 4$$



OVERLAP AND ADD, OLA



SPEECH RECONSTRUCTION EXAMPLE



HOW DOES IT SOUND ...

- /a/ 
- /e/ 

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ACKNOWLEDGMENTS

Most, if not all, figures in this lecture are coming from the book:

T. F. Quatieri: Discrete-Time Speech Signal Processing,
principles and practice
2002, Prentice Hall

and have been used after permission from Prentice Hall

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J. Makhoul, "Linear Prediction: A Tutorial Review," *Proceedings of the IEEE*, vol. 63, pp. 561–580, April 1975.

