Short-Term Autocorrelation and Covariance

Recall our definition of the autocorrelation function:

$$r(k) = \frac{1}{N} \sum_{n=k}^{N-1} s(n) s(n-k) = \frac{1}{N} \sum_{n=0}^{N-1-k} s(n) s(n+k) \qquad 0 < k < p$$

Note:

- this can be regarded as a dot product of s(n) and s(n + i).
- let's not forget preemphasis, windowing, and centering the window w.r.t. the frame, and that scaling is optional.

What would C++ code look like:

array-style:	pointer-style:
for(k=0;	for(k=0; k <m; k++)="" td="" {<=""></m;>
r[k] = 0.0;	*r = 0.0; s = sig; sk = sig + k;
for(n=0; n <n-k; n++)="" td="" {<=""><td>for(n=0; n<n-i; n++)="" td="" {<=""></n-i;></td></n-k;>	for(n=0; n <n-i; n++)="" td="" {<=""></n-i;>
r[k] += s[n] * s[n+k]	*r += (s++) * (sk++);
}	}
}	}

We note that we can save some multiplications by reusing products:

 $r[3] = s[3](s[0] + s[6]) + s[4](s[1] + s[7]) + \dots + s[N]s[N-3]$

This is known as the *factored autocorrelation* computation.

It saves about 25% CPU, replacing multiplications with additions and more complicated indexing.

Similarly, recall our definition of the covariance function:

$$c(k, l) = \frac{1}{N} \sum_{n = p}^{N-1} s(n-k)s(n-l) \qquad 0 < l < k < p$$

Note:

• we use N-p points

• symmetric so that only the $k \ge l$ terms need to be computed

This can be simplified using the recursion:

c(k, l) = c(k-1, l-1) + s(p-k)s(p-l) - s(N-k)s(N-l)

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Autocorrelation functions for the word "three" comparing the consonant portion of the waveform to the vowel (256-point Hamming window).

Note:

- shape for the low order lags what does this correspond to?
- regularity of peaks for the vowel why?
- exponentially-decaying shape which harmonic?
- what does a negative correlation value mean?



Other Short-Term Spectral Measures

Power Density Spectrum:

$$P_{s}(f) = \sum_{k = -\infty}^{\infty} r(k) e^{-j2\pi fk}$$

Cross-Correlation:

$$r_{xy}(k) = \sum_{n=0}^{N-1} x(n)y(n-k)$$

$$P_{xy}(f) = \sum_{k = -\infty}^{\infty} r_{xy}(k) e^{-j2\pi fk}$$





The cross-correlation can be used to find the location of the best match, in a least-square error sense, between h(n) and s(n) (for example, in multipulse linear predictive coding).

Other Interesting Short-Term Time-Domain Measures

Average Magnitude Difference Function (AMDF):

$$AMDF(k) = \frac{1}{N} \sum_{n=k}^{N-1} |s(n) - s(n-k)|$$

Why? What does this look like:



Zero-Crossing Measure:

$$Z_{s}(n) = \frac{1}{N} \sum_{m=1}^{N-1} \frac{|\operatorname{sgn}\{s(n-m)\} - \operatorname{sgn}\{s(n-m-1)\}|}{2}$$

Gives a crude estimate of the fundamental frequency.



FIGURE 4.9. Short-term energy and zero crossing measures plotted for the word "four." The utterance has a strong fricative at the beginning; hence, the zero crossing level is initially high, and the energy low. The opposite is true as the signal enters the voiced portion of the utterance. After Rabiner and Sambur (1975).

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