Symbolic Dynamics of Digital Signal Processing Systems

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My research interests Symbolic dynamics

Limit cycle, fractal and chaotic behaviors of digital filters with two's complement arithmetic, sigma delta modulators and perceptron training algorithms

Optimization theory

Semi-infinite programming, nonconvex optimization and nonsmooth optimization with applications to filter, filter bank, wavelet kernel and pulse designs

Time frequency analysis

Nonuniform filter banks, filter banks with block samplers to multimedia and biomedical signal processing

Control theory

Impulsive control, optimal control, fuzzy control and chaos control for HIV model and avian influenza model
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Outline

- Introduction
- Digital filters with two's complement arithmetic
- Sigma delta modulators
- Perceptron training algorithms
- Conclusions
- Q&A Session

Introduction

Definition

Symbolic dynamics is a kind of system dynamics which involves multi-level signals.

Motivations

Many practical signal processing systems, such as digital filters with two's complement arithmetic, sigma delta modulators and perceptron training algorithms, are symbolic dynamical systems. They are found in almost everywhere.

Introduction

Challenges

Symbolic dynamical systems could lead to chaotic, fractals and divergent behaviors.
 Stability conditions are generally unknown.
 Admissibility conditions are generally unknown.

$$H(\omega) = \frac{Y(\omega)}{U(\omega)}$$

$$u(k) \longrightarrow h(k) \longrightarrow y(k)$$

 $U(\omega) = \sum_{\forall k} u(k) e^{-j\omega k} \quad H(\omega) = \sum_{\forall k} h(k) e^{-j\omega k} \quad Y(\omega) = \sum_{\forall k} y(k) e^{-j\omega k}$

Allow a low frequency band of a signal to pass through and attenuate a high frequency band.



Bandpass filters

Allow intermediate frequency bands of a signal to pass through and attenuate both low and high frequency bands.



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Digital filters with two's complement arithmetic * Types of digital filters ReHighpass filters

> Allow a high frequency band of a signal to pass through and attenuate a low frequency band.



Band reject filters

Allow both low and high frequency bands of a signal to pass through and attenuate intermediate frequency bands.



Resonance of the second se

Allow almost all frequency components to pass through but attenuate particular frequencies.



Oscillators

Allow particular frequency components to pass through and attenuate almost all frequency components.



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Allpass filters

Allow all frequency components to pass through.



Hardware schematic



When no input is present, the filter can be described by the following nonlinear state space difference equation: $\mathbf{x}(k+1) \equiv \begin{bmatrix} x_1(k+1) \\ x_2(k+1) \end{bmatrix} = \mathbf{F}(\mathbf{x}(k))$

 $= \left(\begin{bmatrix} x_2(k) \\ f(b \cdot x_1(k) + a \cdot x_2(k)) \end{bmatrix} \right) \leftarrow$

Direct form



Digital filters with two's complement arithmetic $\mathbf{x}(k+1) = \mathbf{A} \cdot \begin{bmatrix} x_1(k) \\ x_2(k) \end{bmatrix} + \begin{bmatrix} 0 \\ 2 \end{bmatrix} \cdot s(k)$ where $\mathbf{A} = \begin{bmatrix} 0 & 1 \\ b & a \end{bmatrix}$ $\begin{bmatrix} x_1(k) \\ x_2(k) \end{bmatrix} \in I^2 \equiv \{ (x_1, x_2) : -1 \le x_1 < 1, -1 \le x_2 < 1 \}$ $s(k) \in \{-m, \dots, -1, 0, 1, \dots, m\}$ and *m* is the minimum integer satisfying $-2 \cdot m - 1 \leq b \cdot x_1 + a \cdot x_2 \leq 2 \cdot m + 1$

Digital filters with two's complement arithmetic *s*(*k*) is called symbolic sequences.

 $s(k) = 1 \Longrightarrow -3 \le b \cdot x_1(k) + a \cdot x_2(k) < -1$ $s(k) = 0 \Longrightarrow -1 \le b \cdot x_1(k) + a \cdot x_2(k) < 1$ $s(k) = -1 \Longrightarrow 1 \le b \cdot x_1(k) + a \cdot x_2(k) < 3$

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Digital filters with two's complement arithmetic For example: $\mathbf{x}(0) = \begin{bmatrix} -0.6135 & 0.6135 \end{bmatrix}^T$, b = -1 and a = 0.5 $b \cdot x_1(0) + a \cdot x_2(0) = 0.9203 \implies s(0) = 0$ $b \cdot x_1(1) + a \cdot x_2(1) = -0.1534 \Rightarrow s(1) = 0$ Two's complement value $b \cdot x_1(14) + a \cdot x_2(14) = 1.0018 \implies s(14) = -1 \text{ and } x_2(15) = -0.9982$ $b \cdot x_1(15) + a \cdot x_2(15) = -0.7597 \implies s(15) = 0$ $b \cdot x_1(16) + a \cdot x_2(16) = 0.6184 \implies s(16) = 0$ $b \cdot x_1(17) + a \cdot x_2(17) = 1.0689 \implies s(17) = -1 \text{ and } x_2(18) = -0.9311$ $b \cdot x_1(18) + a \cdot x_2(18) = -1.0839 \implies s(18) = 1 \text{ and } x_2(19) = 0.9161$

 $s = (0 \ 0 \ \cdots \ 0 \ -1 \ 0 \ 0 \ -1 \ 1 \ \cdots)$

Digital filters with two's complement arithmetic Stability analysis of the corresponding linear system Regenvalues of A

$$\lambda = \frac{a \pm \sqrt{a^2 + 4 \cdot b}}{2}$$



Digital filters with two's complement arithmetic αR_5 : Magnitudes of both eigenvalues <1. \Rightarrow The corresponding linear system is stable. αR_1 and R_3 : Either one of the magnitudes of the eigenvalues < 1. \Rightarrow The corresponding linear system is unstable. αR_2 and R_4 : Magnitudes of both eigenvalues are greater than 1. \Rightarrow The corresponding linear system is unstable.

 Effects of different initial conditions when the eigenvalues of system matrix are on the unit circle

There is a single rotated and translated ellipse in the phase portrait.

$$a = 0.5, b = -1, x(0) = \begin{bmatrix} 0.612 \\ -0.612 \end{bmatrix}$$



∝Type II trajectory★There are some rotated and translated ellipses in the phase portrait. $a = 0.5, b = -1, x(0) = \begin{bmatrix} 0.616 \\ -0.616 \end{bmatrix}$



This corresponds to the limit cycle behavior.

 $a = 0.5, b = -1, x(0) = \begin{bmatrix} 0.6135\\ -0.6135 \end{bmatrix}$



CaConclusion: Very sensitive to initial conditions

Digital filters with two's complement arithmetic Step response of second order digital filters with two's complement arithmetic **The system can be represented as:** $\mathbf{x}(k+1) = \left(\begin{bmatrix} x_2(k) \\ f(b \cdot x_1(k) + a \cdot x_2(k) + u(k)) \end{bmatrix} \right)$ $= \mathbf{A} \cdot \begin{vmatrix} x_1(k) \\ x_2(k) \end{vmatrix} + \mathbf{B} \cdot u(k) + \begin{vmatrix} 0 \\ 2 \end{vmatrix} \cdot s(k)$ where $\mathbf{A} = \begin{bmatrix} 0 & 1 \\ b & a \end{bmatrix}$ and $\mathbf{B} = \begin{bmatrix} 0 \\ 1 \end{bmatrix}$ \Rightarrow DC offset on symbolic sequences.

For $a = -1.5, b = -1, c = 1, \mathbf{x}(0) = \begin{bmatrix} 0.3 \\ 0.3 \end{bmatrix}$



For a = -1.5, b = -1 and c = 1



For $a = -1.5, b = -1, c = 1, \mathbf{x}(0) = \begin{vmatrix} -0.7 \\ -0.7 \end{vmatrix}, s = (0, -1, -1, 0, \cdots)$



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For a = -1.5, b = -1 and c = 1



For $a = -1.5, b = -1, c = 1, \mathbf{x}(0) = \begin{bmatrix} -0.99 \\ -0.99 \end{bmatrix}$



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For a = -1.5, b = -1 and c = 1



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Sinusoidal response of second order digital filters with two's complement arithmetic













System block diagram:









×1



Digital filters with two's complement arithmetic
 Autonomous case for third-order digital filters with two's complement arithmetic realized in parallel form
 System block diagram:







Digital filters with two's complement arithmetic Admissibility of second order digital filters with two's complement arithmetic Admissible set of periodic symbolic sequences is defined as a set of periodic symbolic sequences such that there exists an initial condition that produces the symbolic sequences.

Set of initial conditions

 $\mathbf{x}(\mathbf{0})$

Admissible set of periodic symbolic sequences

S

Digital filters with two's complement arithmetic For example, when a = 0.5, b = -1, c = 0, Not admissible s М Admissible s $\begin{array}{c}
s = (0, \cdots) \\
s = (-1, 1, \cdots) \quad s = (1, -1, \cdots)
\end{array}$ $s = (1, \cdots)$ $s = (-1, \cdots)$ 1 2 $s = (1, 0, \cdots)s = (0, 1, \cdots)$ $s = (-1, 0, \cdots) s = (0, -1, \cdots)$ $s = (0,1,1,\cdots) s = (0,1,-1,\cdots)$ $s = (0,0,1,\cdots) s = (0,1,0,\cdots)$ 3 $s = (1,0,0,\cdots) \ s = (-1,0,0,\cdots)$ $s = (0, -1, 1, \cdots)s = (0, -1, -1, \cdots)$ $s = (0, 0, -1, \cdots) \ s = (0, -1, 0, \cdots)$ $s = (1,0,1,\cdots)$ $s = (1,0,-1,\cdots)$ $s = (1, -1, 0, \cdots)$ $s = (1, -1, 0, \cdots)$ 15 Not found

A periodic sequence *s* with period *M* is admissible if and only if for $i = 0, 1, \dots, M - 1$

$$-1 \le \frac{\sum_{j=0}^{M-1} s(\operatorname{mod}(i+j,M)) \cdot \cos\left(\left(\frac{M}{2} - j - 1\right) \cdot \theta\right)}{\sin\left(\frac{M \cdot \theta}{2}\right) \cdot \sin \theta} < 1$$

Sigma delta modulators What is sigma delta modulators? Sigma delta modulators are devices implementing sigma delta modulations and are widely used in analogue-to-digital conversions. The input signals are first oversampled to obtain the inputs of the sigma delta modulators. The loop filters are to separate the quantization noises and the input signals so that very high signal-to-noise ratios could be achieved at very coarse quantization schemes.

Sigma delta modulators

$$\frac{S(z)}{U(z)} = \frac{F(z)}{1+F(z)}$$
$$\frac{S(z)}{N(z)} = \frac{1}{1+F(z)}$$

Sigma delta modulators
Nonlinear state space dynamical model:

$$F(z) = \frac{2\cos\theta z^{-1} - z^{-2}}{1 - 2\cos\theta z^{-1} + z^{-2}}$$

$$\Rightarrow y(k) - 2\cos\theta y(k-1) + y(k-2)$$

$$= 2\cos\theta (u(k-1) - Q(y(k-1))) - (y(k-2) - Q(y(k-2)))$$

$$\Rightarrow y(k) = 2\cos\theta y(k-1) - y(k-2) + 2\cos\theta (u(k-1) - Q(y(k-1))) - (y(k-2) - Q(y(k-2)))$$

$$\mathbf{u}(k) \equiv [u(k-2) \quad u(k-1)]^{T}$$

$$\mathbf{x}(k) \equiv [y(k-2) \quad y(k-1)]^{T}$$

$$\mathbf{s}(k) \equiv [Q(y(k-2)) \quad Q(y(k-1))]^{T}$$

Sigma delta modulators

 $\mathbf{A} \equiv \begin{vmatrix} 0 & 1 \\ -1 & 2\cos\theta \end{vmatrix} \quad \mathbf{B} \equiv \begin{vmatrix} 0 & 0 \\ -1 & 2\cos\theta \end{vmatrix}$ $\mathbf{x}(k+1) = \mathbf{A}\mathbf{x}(k) + \mathbf{B}(\mathbf{u}(k) - \mathbf{s}(k))$ $Q(y) = \begin{cases} 1 & y \ge 0 \\ -1 & \text{otherwise} \end{cases}$ There are only finite numbers of possibilities of s(k). Hence, s(k) can be viewed as symbol and s(k) is called a symbolic sequence.

Sigma delta modulators
 Second order marginally stable bandpass sigma delta modulators



Sigma delta modulators



Sigma delta modulators Second order strictly stable bandpass sigma delta modulators



Sigma delta modulators



Sigma delta modulators



Sigma delta modulators General second order bandpass sigma delta











X,

(d)



X,



Sigma delta modulators Admissibility of periodic sequence $\zeta \equiv [s_1(0), s_2(0), \cdots s_1(M-1), s_2(M-1)]^T$ $\mathbf{D}_{j} \equiv \begin{bmatrix} d\sin j\theta & c\sin j\theta \\ d\sin(j+1)\theta & c\sin(j+1)\theta \end{bmatrix}$ $\mathbf{D} \equiv \begin{bmatrix} \mathbf{D}_{M-1} & \mathbf{D}_{M-2} & \cdots & \mathbf{D}_1 & \mathbf{D}_0 \\ \mathbf{D}_0 & \mathbf{D}_{M-1} & \ddots & \mathbf{D}_1 \\ \vdots & \ddots & \ddots & \ddots & \vdots \\ \vdots & & \ddots & \mathbf{D}_{M-1} & \mathbf{D}_{M-2} \\ \mathbf{D}_{M-2} & \cdots & \cdots & \mathbf{D}_0 & \mathbf{D}_{M-1} \end{bmatrix}$

Sigma delta modulators

$$\mathbf{K} \equiv diag \left((\mathbf{I} - \mathbf{A}^{M})^{-1}, \dots, (\mathbf{I} - \mathbf{A}^{M})^{-1} \right)$$

$$\mathbf{v} \equiv \left[\frac{(d+c)\overline{u}}{\sin\theta} \sum_{j=0}^{M-1} \sin j\theta, \frac{(d+c)\overline{u}}{\sin\theta} \sum_{j=1}^{M} \sin j\theta \right]$$

$$\mathbf{\tau} \equiv [\mathbf{v}, \dots, \mathbf{v}]^{T}$$

$$\mathbf{s} \equiv (\mathbf{s}(0), \mathbf{s}(1), \dots, \mathbf{s}(M-1))$$

 $\infty \Sigma$ be the admissible set of periodic output sequences with period M

$$\Sigma = \left\{ s : \mathbf{Q} \left(\mathbf{K} \left(\mathbf{D} \boldsymbol{\zeta} + \boldsymbol{\tau} \right) \right) = \boldsymbol{\zeta} \right\}$$

Perceptron training algorithms What is a perceptron training algorithm?

*A perceptron is a single neuron that employs a single bit quantization function as its activation function. $x_1(k) \longrightarrow w_1(k)$ $\vdots \longrightarrow Q \longrightarrow y(k)$ $x_d(k) \longrightarrow w_d(k)$

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 $w_{0}(k)$ $y(k) = Q(\mathbf{w}^{T}(k)\mathbf{x}(k))^{T}$ $\mathbf{x}(k) \equiv \begin{bmatrix} 1, & x_{1}(k), & \cdots, & x_{d}(k) \end{bmatrix}^{T}$ where $\mathbf{w}(k) \equiv \begin{bmatrix} w_{0}(k), & w_{1}(k), & \cdots, & w_{d}(k) \end{bmatrix}^{T}$ $Q(z) \equiv \begin{cases} 1 & z \ge 0 \\ -1 & z < 0 \end{cases}$

What is a perceptron training algorithm?

The weights of a perceptron is usually found by the perceptron training algorithm.

$$\mathbf{w}(k+1) = \mathbf{w}(k) + \frac{t(k) - y(k)}{2} \mathbf{x}(k)$$

where t(k) is the desired output corresponding to $\mathbf{x}(k)$.

If w(k) converges, then the steady state value of w(k) could be employed as the weights of the perceptron.

 $\mathbf{w}(k+1) = \mathbf{w}(k) + \frac{t(k) - y(k)}{2}\mathbf{x}(k)$

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Iteration index k	$\mathbf{w}_{\mathbf{old}}(k)$	$\mathbf{x}(k)$	t(k)	<i>y</i> (<i>k</i>)	$\mathbf{w}_{\mathbf{new}}(k)$
0	[0 0 0] ^T	[1 5 1] ^T	-1	1	[-1 -5 -1] ^T
1	[-1 -5 -1] ^T	[1 2 1] ^T	-1	-1	[-1 -5 -1] ^T
2	[-1 -5 -1] ^T	[1 1 1] ^T	1	-1	[0 -4 0] ^T
3	[0 -4 0] ^T	[1 3 3] ^T	1	-1	[1 -1 3] ^T
4	[1 -1 3] ^T	[1 4 2] ^T	-1	1	[0 -5 1] ^T
5	[0 -5 1] ^T	[1 2 3] ^T	1	-1	[1 -3 4] ^T
6 MM	[1 -3 4] ^T	[1 5 1] ^T	-1	-1	[1 -3 4] ^T
7 2 7	[1 -3 4] ^T	[1 2 1] ^T	-1	-1	[1 -3 4] ^T
8	[1 -3 4] ^T	[1 1 1] ^T	1	1	[1 -3 4] ^T
<pre>>> Converge ≥</pre>	[1 -3 4] ^T	[1 3 3] ^T	1	1	[1 -3 4] ^T
10 7	[1 -3 4] ^T	[1 4 2] ^T	-1	-1	[1 -3 4] ^T
11 MARY	[1 -3 4] ^T	[1 2 3] ^T		1	[1 -3 4] ^T



 $\mathbf{w}(k+1) = \mathbf{w}(k) + \frac{t(k) - y(k)}{2}\mathbf{x}(k)$

Iteration index k	$\mathbf{w}_{\mathbf{old}}(k)$	$\mathbf{x}(k)$	<i>t</i> (<i>k</i>)	<i>y</i> (<i>k</i>)	w _{new} (k)	
0	$[0 \ 0 \ 0]^{\mathrm{T}}$	[1 0 0] ^T	-1	1	[-1 0 0] ^T	
1	[-1 0 0] ^T	[1 0 1] ^T	1	-1	[0 0 1] ^T	
2	[0 0 1] ^T	[1 1 0] ^T	1	1	[0 0 1] ^T	
3	[0 0 1] ^T	[1 1 1] ^T	-1	1	[-1 -1 0] ^T	
4	[-1 -1 0] ^T	[1 0 0] ^T	-1	-1	[-1 -1 0] ^T	
5	[-1 -1 0] ^T	[1 0 1] ^T	1	-1	[0 -1 1] ^T	
6	[0 -1 1] ^T	[1 1 0] ^T	1	-1	[1 0 1] ^T	8
7 MM	[1 0 1] ^T	[1 1 1] ^T	-1	1	[0 -1 0] ^T	
8 M X	[0 -1 0] ^T	[1 0 0] ^T	-1	1	[-1 -1 0] ^T	
9 <i>Limit Cycle</i>	[-1 -1 0] ^T	[1 0 1] ^T	1	-1	[0 -1 1] ^T	
10 7	[0 -1 1] ^T	[1 1 0] ^T	1	-1	[1 0 1] ^T	1
11 MMM	[1 0 1] ^T	[1 1 1] ^T	-1	1	[0 -1 0] ^T	67



exemple 3



Example 4

Example 4 The set of training feature vectors $\begin{bmatrix} 1\\1\\1\\1\end{bmatrix}, \begin{bmatrix} 1\\1\\-1\\-1\end{bmatrix}, \begin{bmatrix} 1\\-1\\-1\\1\end{bmatrix}$ Calculate the set of training feature vectors $\begin{bmatrix} 1\\1\\1\\-1\end{bmatrix}, \begin{bmatrix} 1\\-1\\-1\\-1\end{bmatrix}, \begin{bmatrix} 1\\-1\\-1\\1\end{bmatrix}$ \propto Initial weight $\mathbf{w}(0) = \begin{bmatrix} -1, & -1, & -1 \end{bmatrix}^T$ $\overset{\circ}{\sim} \text{Result:} \mathbf{w}(k) = \begin{bmatrix} 0, & 2, & 0 \end{bmatrix}^T \quad \forall k \in \mathbb{Z}$ Set of weights of the perceptron: $\begin{cases} -1 \\ -1 \\ -1 \end{cases}, \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}, \begin{bmatrix} -1 \\ -1 \\ -1 \end{bmatrix}, \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$

 $\begin{array}{l} & \text{Invariant set of weights of the perceptron:} \\ & \mathcal{S} = \{ [-1, -1, -1]^T \} \\ & \text{(a Invariant map:} \\ & \mathcal{S}^F : \{ [-1, -1, -1]^T \} \\ & \rightarrow \{ [-1, -1, -1]^T \} \\ \end{array}$ \mathbb{R}^{3} Note: $\mathfrak{J}^{F} : \mathfrak{R}^{3} \to \mathfrak{R}^{3}$ is not bijective because $\|\mathbf{x}(k)\|^{2} > |\mathbf{w}^{T}(k)\mathbf{x}(k)|^{2}$ $\forall k \in Z$



- $\begin{array}{c} \textbf{a} \text{ The set of training feature vectors} \\ \hline \begin{bmatrix} 1 \\ 0.1746 \\ -0.1867 \end{bmatrix}, \begin{bmatrix} 1 \\ 0.7258 \\ -0.5883 \end{bmatrix}, \begin{bmatrix} 1 \\ 2.1832 \\ -0.1364 \end{bmatrix}, \begin{bmatrix} 0.1139 \\ 1.0668 \end{bmatrix} \\ \hline \textbf{a} \text{ Desirable output } \{1, -1, 1, -1\}$
- **c** Initial weight $\mathbf{w}(0) = [-1, 0.7923, -0.2133]^T$
- Invariant set of the weights of the perceptron consists of three hyperplanes.
- Note: $\tilde{\mathfrak{I}}^F : \mathfrak{R}^3 \to \mathfrak{R}^3$ is not bijective because $\exists k \in \mathbb{Z}$ $\|\mathbf{x}(k)\|^2 > |\mathbf{w}^T(k)\mathbf{x}(k)|$
Perceptron training algorithms



Conclusions

- Many digital signal processing systems are symbolic dynamical systems.
- These symbolic dynamical systems could exhibit fractal, chaotic and divergent behaviors.
- Symbolic dynamical systems, unwanted behaviors could be avoided.

Q&A Session

Bingo



Let me think...