ON ADAPTIVE THRESHOLD INTERVALS FOR STOPPING RECURSIVE LEAST SQUARES IN THE SPACE OF PARAMETERS

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Abstract. In the papers (Kaminskas, 1972; Kaminskas and Nemura, 1975; Yin, 1989) the stopping rules of recursive least squares (RLS) are worked out using the ellipsoidal confidence region for the respective parameter vector of a linear dynamic system. The aim of the given paper is the development of the technique for calculating threshold intervals of respective criterions, used in a stopping rule, which are presented in Kaminskas (1972). In this connection adaptive threshold intervals based on the Cramer-Rao lower bound are proposed here. The results of numerical simulation by IBM PC/AT are given.

Key words: dynamic system, recursive algorithm, threshold, least squares.

1. Stopping rule of RLS. Consider a single input \( x_k \) and output \( U_k \) linear discrete-time system, described by the difference equation

\[
U_k = -a_1 U_{k-1} - \ldots - a_p U_{k-p} + b_0 x_k + \ldots + b_q x_{k-q} + N_k,
\]

where \( a_i, \ i = 1, p \) and \( b_j, \ j = 0, q \) are unknown parameters to be estimated by processing some input-output observations \( x_k \) and \( u_k \); \( p, q \) are known positive integers; \( N_k \) is a sequence of independent Gaussian variables with zero mean and \( \sigma^2_N \).

To calculate the estimate \( \hat{\mathbf{c}}_{s+1} \) of the parameter vector \( \mathbf{c}^T = (a_1, \ldots, a_p, b_0, \ldots, b_q) \) we use ordinary RLS of the shape

\[
\hat{\mathbf{c}}_{s+1} = \hat{\mathbf{c}}_s + \Gamma_{s+1} \mathbf{e}_{s+1} \mathbf{e}_{s+1}^T,
\]

\[
\Gamma_{s+1} = \Gamma_s - \frac{\Gamma_s \mathbf{e}_{s+1} \mathbf{e}_{s+1}^T \Gamma_s}{1 + \mathbf{e}_{s+1} \Gamma_s \mathbf{e}_{s+1}^T},
\]
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\[ e_{s+1} = u_{s+1} - \nabla^T \hat{e}_{s+1} \hat{c}_s, \]  
\[ \Gamma_e = \gamma I, \quad \gamma \gg 1. \]

Here

\[ \hat{c}_{s+1} = (\hat{a}_T, \hat{b}_T)_{s+1} = (\hat{a}_1, \ldots, \hat{a}_p, \hat{b}_0, \ldots, \hat{b}_q)_{s+1}^T \]

is a vector of unknown parameter estimates obtained by recursive processing of \( s + 1 \) samples of \( x_k \) and \( u_k, k = 1, 2, \ldots, s, s + 1; \)

\[ \nabla c_{s+1} = (-u_s, \ldots, -u_{s+1-p}, x_{s+1}, \ldots, x_{s+1-q})^T \]

is a vector of \( p \) and \( q + 1 \) most recent observations of input \( x_k \) and output \( U_k; \) \( \Gamma_s \) is an \( m \times m \) positive definite matrix; \( I \) is the \( m \times m \) unit matrix; \( m = p + q + 1. \)

According to Kaminskas (1972) the stopping rule for RLS is based on the appropriate ellipsoidal \( m \)-dimensional confidence region

\[ p\{(c_s - c)^T K_s (c_s - c) \leq 1\} = 1 - \alpha, \]

\[ K_s = \frac{\Gamma_s^{-1}}{m \hat{\sigma}_{\varepsilon}^2 F_{\alpha}}, \]

with the centre at the point \( c = \hat{c}_s. \)

Here \( \hat{\sigma}_{\varepsilon}^2 \) is the estimate of variance of \( \varepsilon_k, \) that can be calculated recursively; \( F_{\alpha} \) is such that

\[ p\{F \leq F_{\alpha}\} = 1 - \alpha, \quad F \sim F_{m, s-m}, \]

and it is tabulated; \( p\{\cdot\} \) is a probability; \( \alpha \) is a significance level; \( F_{m, s-m} \) denotes Fisher's distribution with \( m \) and \( s - m \) degrees of freedom.

Then the criterions

\[ \mu_s = Tr\{K_s^{-1}\}, \]
\[ \mu_s = \max_i \lambda_i\{K_s^{-1}\}, \quad i = 1, m, \]
\[ \mu_s = \det\{K_s^{-1}\} \]

are elaborated in the above mentioned paper.
In (10)–(12)

$$K_s^{-1} = m\hat{\sigma}_N^2 F_0 \Gamma_s.$$  \hspace{1cm} (13)

$Tr\{\cdot\}, \max_i \lambda_i \{\cdot\}$ denote the trace, the maximal eigenvalue and the determinant of matrix $K_s^{-1}$, respectively.

Criterions (10), (11) define the sum of squares of the main semi axes and the square of the maximal semi axe of the confidence ellipsoid, respectively. The criterion (12) is proportional to the square of the mentioned ellipsoid volume.

Recursive calculations by RLS are stopped when

$$\mu_s \leq \mu_0,$$  \hspace{1cm} (14)

where $\mu_0$ is the threshold to be chosen beforehand.

2. Calculation of adaptive thresholds. There exist three main uncertainties while using such a stopping rule. First, for different measures (10)–(12) the same threshold $\mu_0$ is chosen; second, there are no suggestions whatsoever as to the choice of $\mu_0$; third, there is not clearly shown the efficiency of different $\mu_s$. In Yin (1989) it is recommended to solve this problem using $\mu_0 = \mu_0$ so that $p\{\chi^2_{p+q} \geq \mu_0\} = \alpha$, where $\chi^2_{p+q}$ denotes the chi-square distribution with $p + q$ degrees of freedom. We try to obtain here the threshold values using the Cramer–Rao lower bound (Rao, 1968; Pupeikis, 1988).

It is known (Ljung, 1977; Cypkin, 1984) that under some conditions the RLS technique has the maximal rate of convergence. Then according to Cypkin (1984) for the asymptotically optimal algorithm (2)–(4) the asymptotic covariance matrix of errors (ACME) is

$$V = \lim_{k \to \infty} kV(\bar{e}) = \Gamma^{-1}(p_0) \Lambda^{-1}(c, \sigma^2(p_0)),$$  \hspace{1cm} (15)

and the equalities

$$V_{jj} = \overline{I}_{jj}^{-1}(c), \quad j = 1, m,$$ \hspace{1cm} (16)

$$Tr\{V\} = Tr\{\overline{I}^{-1}(c)\},$$ \hspace{1cm} (17)

$$\max_i \lambda_i \{V\} = \max_i \lambda_i \{\overline{I}^{-1}(c)\},$$ \hspace{1cm} (18)

$$det \{V\} = det \{\overline{I}^{-1}(c)\}.$$  \hspace{1cm} (19)
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are satisfied, because in such a case the Cramer–Rao inequality

$$V \geq \Gamma^{-1}(p_0)A^{-1}(\sigma^2(p_0))$$ \hspace{1cm} (20)

turns out into an equality.

Here

$$V(\hat{c}) = M\{(\hat{c}_i - c)(\hat{c}_i - c)^T\}$$ \hspace{1cm} (21)

is the covariance matrix of errors (CME);

$$I(p_0) = M\left\{\frac{p_0'(N)}{p_0(N)}\right\}$$ \hspace{1cm} (22)

is Fisher's information; $p_0(N)$ and $p_0'(N)$ are the probability density function and its first derivative, respectively; $A(c, \sigma^2(p_0))$ is the normed information matrix NIM; $\sigma^2(p_0)$ is the variance of noise $N_k$;

$$\tilde{I}(c) = I(p_0)A(c, \sigma^2(p_0));$$ \hspace{1cm} (23)

$V_{ij}$ and $\tilde{I}_{ij}(c)$, $j = 1, m$, are diagonal elements of matrices (15) and (23), respectively; $M\{\cdot\}$ is a mean value.

The estimate of ACME can be calculated by

$$\hat{V}_s = s\hat{\sigma}_e^2(\Phi_s^T \Phi_s)^{-1}$$ \hspace{1cm} (24)

in off-line operation and

$$\hat{V}_k = k\sigma^2_{\hat{e}_k} \Gamma_k, \hspace{1cm} k = 1, 2, \ldots, s, s + 1, \ldots$$ \hspace{1cm} (25)

in on-line one.

Here $s$ is the sample size; $\hat{\sigma}_e^2$ is the estimate of variance of $\sigma^2_e$ after processing $s$ pairs of input–output observations; $\mathbf{e} = (e_1, \ldots, e_s)^T$ is the vector of residuals (4);

$$\Phi_s = \begin{bmatrix}
-\bar{u}_1 & \cdots & -\bar{u}_{i-p+1} & x_{i+1} & \cdots & x_{i-q+1} \\
-\bar{u}_{i+1} & \cdots & -\bar{u}_{i-p+2} & x_{i+2} & \cdots & x_{i-q+2} \\
\vdots & \vdots & \vdots & \vdots & \vdots & \vdots \\
-\bar{u}_{s-2} & \cdots & -\bar{u}_{s-p-1} & x_{s-1} & \cdots & x_{s-m-1} \\
-\bar{u}_{s-1} & \cdots & -\bar{u}_{s-1} & x_{s-1} & \cdots & x_{s-m}
\end{bmatrix}$$ \hspace{1cm} (26)
is the matrix of input-output observations; $i = \max(p, q)$.

Taking into account (25) equalities (16)–(19) can be rewritten in such a way

$$k \hat{\sigma}^2_{e_k} (\Gamma_k)_{jj} \approx \overline{I}^{\frac{1}{2}} (c_k), \quad j = \overline{1,m},$$

(27)

$$k \hat{\sigma}^2_{e_k} \text{Tr} \{\Gamma_k\} \approx \text{Tr} \left\{\overline{I}^{-1} (c_k)\right\},$$

(28)

$$k \hat{\sigma}^2_{e_k} \max_i \lambda_i \{\Gamma_k\} \approx \max_i \lambda_i \left\{\overline{I}^{-1} (c_k)\right\}, \quad i = \overline{1,m},$$

(29)

$$k \hat{\sigma}^2_{e_k} \det \{\Gamma_k\} \approx \det \left\{\overline{I}^{-1} (c_k)\right\}.$$  

(30)

Hence, taking into account (13) it follows for minimal values of thresholds that

$$\mu_{k}^{(0)} = k^{-1} m F_{a} x_k \overline{I}^{\frac{1}{2}} (c_k), \quad j = \overline{1,m},$$

(31)

$$\mu_{k}^{(1)} = k^{-1} m F_{a} x_k \text{Tr} \left\{\overline{I}^{-1} (c_k)\right\},$$

(32)

$$\mu_{k}^{(2)} = k^{-1} m F_{a} x_k \max_i \lambda_i \left\{\overline{I}^{-1} (c_k)\right\}, \quad i = \overline{1,m},$$

(33)

$$\mu_{k}^{(3)} = k^{-1} m F_{a} x_k \det \left\{\overline{I}^{-1} (c_k)\right\},$$

(34)

where $x_k = \overline{\sigma}^2_{e_k} / \hat{\sigma}^2_{e_k}$, $k = 1, 2, \ldots, s, s + 1 \ldots$. The maximal values of thresholds $\mu_{k}^{(0)}$, $\mu_{k}^{(1)}$, $\mu_{k}^{(2)}$, $\mu_{k}^{(3)}$ could be calculated by the same formulas supposing $k = s$ in (31)–(34).

It might be mentioned that the respective minimal and the maximal value of thresholds are time varying not only because of current $k$ and $x_k$ but also because of the meanings of some parameters whose current estimates ought to be substituted into $\overline{I}(c)$ of the shape (23).

Then, recursive calculations by RLS of the shape (2)–(4) are stopped if one of the conditions

$$\mu_{k}^{(0)} \geq \mu_{k}^{(0)} \geq \mu_{k}^{(0)} \geq \mu_{k}^{(0)}, \quad j = \overline{1,m},$$

(35)

$$\mu_{k}^{(1)} \geq \mu_{k}^{(1)} \geq \mu_{k}^{(1)} \geq \mu_{k}^{(1)},$$

(36)

$$\mu_{k}^{(2)} \geq \mu_{k}^{(2)} \geq \mu_{k}^{(2)} \geq \mu_{k}^{(2)},$$

(37)

$$\mu_{k}^{(3)} \geq \mu_{k}^{(3)} \geq \mu_{k}^{(3)} \geq \mu_{k}^{(3)}, \quad k = s + 1, s + 2, \ldots$$

(38)
is satisfied or two conditions or three conditions or even all the four conditions are satisfied at the same time.

Here

\[ \mu_{k,j}^{(0)} = (K_s^{-1})_{jj}, \quad j = \overline{1,m}, \]  
\[ \mu_k^{(1)} = Tr(K_s^{-1}), \]  
\[ \mu_k^{(2)} = \max_i \lambda_i(K_s^{-1}), \quad i = \overline{1,m}, \]  
\[ \mu_k^{(3)} = \text{det}(K_s^{-1}), \]  

where \( K_s \) is of the shape (13).

3. Adaptive threshold for maximale length of the confidence interval.

Values (10) – (12) are more general characteristics of the accuracy of estimates \( \hat{\sigma}_s \). Sometimes it suffices (Kaminskas and Nemura, 1975) to calculate particular characteristics, e.g., the maximal length of the confidence interval for a separate coordinate \( c_i \) of the parameter vector \( c \). According to Rao (1968), Kaminskas and Nemura (1975) we use here the statistics

\[ t = \frac{\hat{c}_{i,s} - c_i}{\sqrt{\hat{\sigma}_{N_s}(\Gamma_s)_{ii}}}, \quad i = \overline{1,\nu}, \]  

where \( t \) denotes the \( t \) distribution with \( s - \nu \) degrees of freedom.

The confidence interval for the \( i \)-th coordinate \( c_i \) is

\[ \hat{c}_{i,s} - t_\alpha \hat{\sigma}_{N_s} \sqrt{(\Gamma_s)_{ii}} < c_i < \hat{c}_{i,s} + t_\alpha \hat{\sigma}_{N_s} \sqrt{(\Gamma_s)_{ii}}, \quad i = \overline{1,\nu}, \]  

where \( t_\alpha \) is such that

\[ p\{t \leq t_\alpha\} = 1 - \alpha, \quad t \sim t_{s,m}, \]  

and it is tabulated.

In Kaminskas and Nemura (1975) a criterion

\[ \mu_s^{(4)} = \max_i \left\{ \frac{2t_\alpha \hat{\sigma}_{N_s} \sqrt{(\Gamma_s)_{ii}}}{\sqrt{(\Gamma_s)_{ii}}} \right\}, \quad i = \overline{1,\nu}, \]  

is proposed which corresponds to the maximal length of the confidence interval (44). Therefore the recursive calculations by RLS could be stopped if the condition

\[ \mu_{k,\text{max}}^{(4)} \geq \mu_k^{(4)} \geq \mu_{k,\text{min}}^{(4)}, \quad k = s + 1, s + 2, \ldots \]
with
\[
\mu_{\text{max}}^{(4)} = s^{-1} \max_i \left\{ 2 t_0 m F_0 \sqrt{\kappa_s s_i^{-1} \left( \Theta_s \right)} \right\}, \quad (49)
\]

is satisfied.

4. Time varying threshold intervals for the first order object. As an example we consider here a discrete-time object of the shape
\[
u_k + a u_{k-1} = b_0 x_k + N_k, \quad (50)
\]
where \(a\) and \(b_0\) are the coefficients of difference equation (50).

In such a case ACME and NIM are
\[
V = \sigma_e^2 \begin{bmatrix} K_x(0) & K_{ux}(1) \\ K_{ux}(1) & K_u(0) \end{bmatrix}, \quad (51)
\]
and
\[
A^{-1}(e, \sigma_N^2) = \begin{bmatrix} \frac{1-a^2}{\sigma_N^2 + b_0 \sigma_x^2} & 0 \\ 0 & \frac{1}{\sigma_x^2} \end{bmatrix}, \quad (52)
\]
respectively, where
\[
e_k = u_k - b_0 x_k + a u_{k-1} \quad (53)
\]
is residual; \(K_x(\cdot), K_u(\cdot), K_{ux}(\cdot)\) are the meanings of input-output autocovariance and crosscovariance function values, respectively; \(\sigma_e^2\) and \(\sigma_N^2\) are variances of residuals and input signal, respectively.

Then inequality (20) can be rewritten in such a way
\[
\sigma_e^2 \begin{bmatrix} K_x(0) & K_{ux}(1) \\ K_{ux}(1) & K_u(0) \end{bmatrix} \geq \sigma_N^2 \begin{bmatrix} \frac{1-a^2}{\sigma_N^2 + b_0 \sigma_x^2} & 0 \\ 0 & \frac{1}{\sigma_x^2} \end{bmatrix}, \quad (54)
\]
since Fisher's information
\[
I(p_0) = 1/\sigma_N^2. \quad (55)
\]
In view of the mentioned expressions time varying thresholds can be obtained for object (50) by the formulas:

\[
\begin{align*}
\mu_{k,1}^{(0)} & = k^{-1} m_F \kappa_k \frac{1 - \hat{\sigma}_k^2}{1 + \hat{b}_0 \hat{\sigma}_x^2 / \hat{\sigma}_N^2}, \\
\mu_{k,1}^{(0)} & = s^{-1} m_F \kappa_s \frac{1 - \hat{\sigma}_s^2}{1 + \hat{b}_0 \hat{\sigma}_x^2 / \hat{\sigma}_N^2}, \\
\mu_{k,2}^{(0)} & = k^{-1} m_F \kappa_k \hat{\sigma}_N^2 / \hat{\sigma}_x^2, \\
\mu_{k,2}^{(0)} & = s^{-1} m_F \kappa_s \hat{\sigma}_N^2 / \hat{\sigma}_x^2, \\
\mu_{k,1}^{(1)} & = k^{-1} \frac{1 - \hat{\sigma}_k^2 \hat{\sigma}_x^2}{\hat{\sigma}_x^2} + \frac{\hat{\sigma}_N^2}{\hat{\sigma}_x^2} m_F \kappa_k, \\
\mu_{k,1}^{(1)} & = s^{-1} \frac{1 - \hat{\sigma}_s^2 \hat{\sigma}_x^2}{\hat{\sigma}_x^2} + \frac{\hat{\sigma}_N^2}{\hat{\sigma}_x^2} m_F \kappa_s, \\
\mu_{k,2}^{(2)} & = k^{-1} \left\{ \begin{array}{ll}
m_F \kappa_k w_{1k}, & \text{if } w_{1k} > w_{2k}, \\
m_F \kappa_k w_{2k}, & \text{if } w_{1k} < w_{2k}.
\end{array} \right. \\
\mu_{k,2}^{(2)} & = s^{-1} \left\{ \begin{array}{ll}
m_F \kappa_s w_{1s}, & \text{if } w_{1s} > w_{2s}, \\
m_F \kappa_s w_{2s}, & \text{if } w_{1s} < w_{2s}.
\end{array} \right. \\
\mu_{k,2}^{(3)} & = k^{-1} \frac{\hat{\sigma}_N^2 (1 - \hat{\sigma}_k^2)}{\hat{\sigma}_x^2 \left( \hat{\sigma}_N^2 + \hat{b}_0 \hat{\sigma}_x^2 \right)} m_F \kappa_k, \\
\mu_{k,2}^{(3)} & = s^{-1} \frac{\hat{\sigma}_N^2 (1 - \hat{\sigma}_s^2)}{\hat{\sigma}_x^2 \left( \hat{\sigma}_N^2 + \hat{b}_0 \hat{\sigma}_x^2 \right)} m_F \kappa_s, \\
\mu_{k,2}^{(4)} & = k^{-1} \left\{ \begin{array}{ll}
2t_0 m_F \sqrt{\kappa_k w_{1k}}, & \text{if } w_{1k} > w_{2k}, \\
2t_0 m_F \sqrt{\kappa_k w_{2k}}, & \text{if } w_{1k} < w_{2k}.
\end{array} \right.
\end{align*}
\]
\[
\mu_{x_k}^{(4)} = s^{-1}\begin{cases} 
2t_{\alpha}mF_\alpha\sqrt{\sigma_{x_k}^2 w_1}, & \text{if } w_1 > w_2, \\
2t_{\alpha}mF_\alpha\sqrt{\sigma_{x_k}^2 w_2}, & \text{if } w_1 < w_2,
\end{cases}
\]

(67)

\[
\quad j = 1, 2,
\]

where
\[
w_{1k} = \frac{1 - \hat{\sigma}^2_k}{1 + \hat{b}_{0k} \sigma_{x_k}^2}, \quad w_{2k} = \sigma_{N_k} / \sigma_{x_k},
\]
\[
w_{1} = \frac{1 - \hat{\sigma}^2_k}{1 + \hat{b}_{0k} \sigma_{x_k}^2}, \quad w_{2} = \sigma_{N} / \sigma_{x}.
\]

Equations (56) – (67) could be realized in on-line operation if the estimates \(\hat{\sigma}_k, \hat{b}_{0k}, \tilde{R}_x(0, k), \tilde{R}_u(0, k), \tilde{R}_{ux}(\tau, k), \sigma_{x_k}, \sigma_{e_k}, \sigma_{N_k}\) are substituted into the above mentioned expressions instead of their unknown values, respectively. They may be calculated in such a way:

\[
\begin{bmatrix}
\tilde{\sigma}_{1k} \\
\hat{b}_{0k}
\end{bmatrix} = \frac{\begin{bmatrix}
-\tilde{R}_x(0, k) & \tilde{R}_u(0, k) \\
-\tilde{R}_{ux}(0, k) & \tilde{R}_u(0, k)
\end{bmatrix} \begin{bmatrix}
\tilde{R}_x(0, k) \tilde{R}_u(0, k) - \tilde{R}_{ux}(1, k)
\end{bmatrix}^{-1} \begin{bmatrix}
\tilde{R}_x(0, k) \tilde{R}_u(0, k) - \tilde{R}_{ux}(1, k)
\end{bmatrix},
\]

(68)

\[
\tilde{R}_x(0, k) = \tilde{R}_x(0, k - 1) + \frac{1}{1 + k} \left[ x_k x_k - \tilde{R}_x(0, k - 1) \right], \quad \tau = 0, 1,
\]
\[
\tilde{R}_u(\tau, k) = \tilde{R}_u(\tau, k - 1) + \frac{1}{1 + k} \left[ u_{k-\tau} u_k - \tilde{R}_u(\tau, k - 1) \right],
\]
\[
\tilde{R}_{ux}(\tau, k) = \tilde{R}_{ux}(\tau, k - 1) + \frac{1}{1 + k} \left[ u_{k-\tau} x_k - \tilde{R}_{ux}(\tau, k - 1) \right],
\]
\[
\sigma_{x_k} = \sigma_{x_{k-1}} + \frac{1}{k-1} \left[ (x_k - \bar{x}_{k})^2 - \sigma_{x_{k-1}} \right],
\]
\[
\bar{x}_k = x_{k-1} + \frac{1}{k} \left( x_k - \bar{x}_{k-1} \right),
\]
\[
\sigma_{e_k} = \sigma_{e_{k-1}} + \frac{1}{k-1} \left[ \frac{(u_k - \hat{b}_{0k} x_k + \hat{\sigma}_k u_{k-1})^2}{1 + \eta_k} \right],
\]
\[
\eta_k = \frac{\tilde{R}_x(0, k - 1) u_{k-1}^2 - \tilde{R}_{ux}(1, k - 1) x_k u_{k-1}}{(k - 1) \left[ \tilde{R}_x(0, k) \tilde{R}_u(0, k) - \tilde{R}_{ux}(1, k) \right]}.
\]
On adaptive threshold intervals

\[ \sigma_{N_k} = \sigma_{N_{k-1}} + \frac{1}{k-1} \left[ \left( \hat{N}_k - \overline{N}_k \right)^2 - \sigma_{N_{k-1}} \right], \]

\[ \overline{N}_k = \overline{N}_{k-1} + \frac{1}{k} \left( \hat{N}_k - \overline{N}_{k-1} \right), \]

\[ \hat{N}_k = \hat{\mu}_k + \alpha_k \hat{\mu}_{k-1}, \]

\[ \hat{\mu}_k = u_k - \hat{Y}_k = u_k - \hat{b}_0 x_k + \alpha_k \hat{Y}_{k-1}. \]

For higher order objects the stopping conditions are considerably more complicated, but not so much that their determination were impossible. Recommendations referring to the information matrix can be found in Cypkin (1984); Klein and Melard (1994).

5. Simulation results. The stopping rule in (10)-(12) with adaptive thresholds (56)-(67) for a discrete-time object with \( a = 0.7 \) and \( b_0 = 1 \) in (50) was investigated by numerical simulation by means of IBM PC/AT. Realizations of independent Gaussian variables \( \xi_k \) with zero mean and unitary variance and a sequence of the second order model of the form

\[ x_k = x_{k-1} - 0.5 x_{k-2} + \xi_k, \quad k = 1, 500, \]

were used as an input sequence \( x_k \). Ten experiments with different realizations of noise \( N_k \) at the noise level \( \sigma_x^2 / \sigma_y^2 = 0.5 \) were carried out. In each \( i \)-th experiment, first, the estimates of parameters \( a = 0.7 \) and \( b_0 = 1 \) of Eq. 50, the criterions \( \mu_k^{(1)} \), \( \mu_k^{(2)} \) of the shape (40), (42), respectively, and their minimal and maximal threshold values were obtained by formulas (60), (61), (64), (65). Afterwards, the same values were calculated recursively, using the above mentioned on-line procedure.

In Table 1 the estimates, averaged by 10 experiments,

\[ \bar{a} = \frac{1}{10} \sum_{i=1}^{10} \hat{a}^{(i)}, \]

\[ \bar{b} = \frac{1}{10} \sum_{i=1}^{10} \hat{b}^{(i)}, \]
the criterions

\[ \bar{\mu}_k^{(1)} = \frac{1}{10} \sum_{i=1}^{10} \mu_{k,i}^{(1)} \]  

(72)

\[ \bar{\mu}_k^{(3)} = \frac{1}{10} \sum_{i=1}^{10} \mu_{k,i}^{(3)} \]  

(73)

and their maximal threshold values

\[ \bar{\mu}_k^{(1)}_{\text{max}} = \frac{1}{10} \sum_{i=1}^{10} \mu_{k,i}^{(1)}_{\text{max}} \]  

(74)

\[ \bar{\mu}_k^{(3)}_{\text{max}} = \frac{1}{10} \sum_{i=1}^{10} \mu_{k,i}^{(3)}_{\text{max}} \]  

(75)

with their confidence intervals \( \Delta \), calculated in each \( i \)-th experiment after processing 15 values of observations \((x_k, u_k)\) are given.

Table 1. Estimates (70), (71), criterions (72), (73) and their maximal threshold values (74), (75), averaged by 10 experiments, with confidence intervals after processing 15 values of observations

<table>
<thead>
<tr>
<th></th>
<th>( \bar{a} )</th>
<th>( \bar{b} )</th>
<th>( \bar{\mu}<em>k^{(1)}</em>{\text{max}} )</th>
<th>( \bar{\mu}_k^{(1)} )</th>
<th>( \bar{\mu}<em>k^{(3)}</em>{\text{max}} )</th>
<th>( \bar{\mu}_k^{(3)} )</th>
</tr>
</thead>
<tbody>
<tr>
<td>Input - Gaussian process</td>
<td>0.39 ± 0.03</td>
<td>0.84 ± 0.07</td>
<td>2.26 ± 0.45</td>
<td>3.33 ± 0.17</td>
<td>0.89 ± 0.20</td>
<td>1.06 ± 0.01</td>
</tr>
<tr>
<td>Input - AR process</td>
<td>0.24 ± 0.04</td>
<td>1.17 ± 0.12</td>
<td>0.66 ± 0.22</td>
<td>1.89 ± 0.19</td>
<td>0.15 ± 0.05</td>
<td>1.57 ± 0.16</td>
</tr>
</tbody>
</table>

Table 2 presents the same estimates, respective criterions and their minimal threshold values

\[ \bar{\mu}_k^{(1)}_{\text{min}} = \frac{1}{10} \sum_{i=1}^{10} \mu_{k,i}^{(1)}_{\text{min}} \]  

(76)

\[ \bar{\mu}_k^{(3)}_{\text{min}} = \frac{1}{10} \sum_{i=1}^{10} \mu_{k,i}^{(3)}_{\text{min}} \]  

(77)
Table 2. Estimates (70), (71), criterions (72), (73) and their minimal threshold values (76), (77), averaged by 10 experiments, with confidence intervals depending on $k$.

<table>
<thead>
<tr>
<th>$k$</th>
<th>$\bar{a}$</th>
<th>$\bar{b}$</th>
<th>$\bar{\mu}^{(1)}_{\Delta \mu}$</th>
<th>$\bar{\mu}^{(1)}_{\Delta \mu}$</th>
<th>$\bar{\mu}^{(3)}_{\Delta \mu}$</th>
<th>$\bar{\mu}^{(3)}_{\Delta \mu}$</th>
</tr>
</thead>
<tbody>
<tr>
<td>100</td>
<td>0.69 ± 0.01</td>
<td>0.99 ± 0.01</td>
<td>1.52 ± 0.08</td>
<td>1.99 ± 0.02</td>
<td>0.49 ± 0.03</td>
<td>1.01 ± 0.01</td>
</tr>
<tr>
<td></td>
<td>0.70 ± 0.01</td>
<td>1.00 ± 0.01</td>
<td>0.70 ± 0.04</td>
<td>0.91 ± 0.01</td>
<td>0.16 ± 0.01</td>
<td>1.08 ± 0.01</td>
</tr>
<tr>
<td>200</td>
<td>0.70 ± 0.01</td>
<td>0.99 ± 0.01</td>
<td>1.52 ± 0.05</td>
<td>1.84 ± 0.01</td>
<td>0.49 ± 0.02</td>
<td>1.01 ± 0.01</td>
</tr>
<tr>
<td></td>
<td>0.69 ± 0.01</td>
<td>1.00 ± 0.01</td>
<td>0.63 ± 0.02</td>
<td>0.77 ± 0.00</td>
<td>0.14 ± 0.01</td>
<td>1.04 ± 0.01</td>
</tr>
<tr>
<td>300</td>
<td>0.70 ± 0.01</td>
<td>0.99 ± 0.01</td>
<td>1.27 ± 0.07</td>
<td>1.66 ± 0.01</td>
<td>0.39 ± 0.03</td>
<td>1.01 ± 0.01</td>
</tr>
<tr>
<td></td>
<td>0.70 ± 0.01</td>
<td>1.01 ± 0.02</td>
<td>0.47 ± 0.03</td>
<td>0.67 ± 0.00</td>
<td>0.10 ± 0.01</td>
<td>1.05 ± 0.00</td>
</tr>
<tr>
<td>400</td>
<td>0.70 ± 0.01</td>
<td>1.00 ± 0.01</td>
<td>1.16 ± 0.04</td>
<td>1.56 ± 0.01</td>
<td>0.35 ± 0.02</td>
<td>1.00 ± 0.00</td>
</tr>
<tr>
<td></td>
<td>0.70 ± 0.01</td>
<td>0.99 ± 0.01</td>
<td>0.38 ± 0.02</td>
<td>0.60 ± 0.00</td>
<td>0.07 ± 0.00</td>
<td>1.04 ± 0.00</td>
</tr>
<tr>
<td>500</td>
<td>0.70 ± 0.01</td>
<td>0.99 ± 0.01</td>
<td>1.13 ± 0.04</td>
<td>1.48 ± 0.01</td>
<td>0.33 ± 0.01</td>
<td>1.00 ± 0.00</td>
</tr>
<tr>
<td></td>
<td>0.70 ± 0.01</td>
<td>0.98 ± 0.01</td>
<td>0.33 ± 0.01</td>
<td>0.55 ± 0.00</td>
<td>0.06 ± 0.00</td>
<td>1.04 ± 0.00</td>
</tr>
</tbody>
</table>

averaged by 10 experiments and calculated in each experiment after processing different number of observations ($x_k, u_k$). The first line of each $k$ corresponds to the meanings which were calculated using a Gaussian process as input and the second line – to the meanings obtained by applying sequence of the shape (69) as input. It follows from the simulation and estimation results, presented here, that condition (36) for averaged measure (72) will be satisfied even for $k = 100$, if $x_k$ is a Gaussian process and for $k = 400$, if $x_k$ is AR sequence. On the other hand the condition (38) will be not satisfied for both inputs even at
It can be mentioned that a decrease in $\mu_k^{(3)}$ is negligible for increased number of $k$.

6. Conclusions. The results of numerical simulations carried out by computer prove the applicability of adaptive threshold intervals if the right criterion is chosen for recursive least squares stopping. Otherwise, the proposed here approach will be inefficient. That is why it is important recursively to calculate different criterions and their minimal and maximal time varying thresholds in order to choose the right ones and to use them for stopping LS while estimating unknown parameters.

REFERENCES


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APIE ADAPTYVIUS SLENKSČIŲ INTERVALUS, STABDANT REKURENTINĮ MAŽIAUSIŲJŲ KVADRATŲ ALGORITMĄ PARAMETRŲ ERDVĖJE

Rimantas PUPEIKIS

Analitinio tyrimo būdu, taikant Kramerio–Rao nelygęs, sudaryti adaptyvius slenksčių intervalai prof. V. Kaminsko ir prof. A. Nemuros kriterijams, jų pasiūlytiems parametrų įverčių skaičiavimams stabdyti, pasiekus pageidaujamą šių įverčių tikslumą. Darbe pateikti net ir riboto pobūdio skaitinio modeliavimo rezultatai (Lentelės 1, 2) parodo, kad ne visi minėtų autorų kriterijai gali būti panaudoti rekurentinio mažiausiuų kvadratų algoritmo stabdymui, taikant adaptyvius slenksčius.