

Cumulant-based Parametric Multichannel FIR System Identification Methods†

by M. TANKUT ÖZGEN

Middle East Technical University, Department of Electrical Engineering, Ankara, Turkey

SALEH A. ALSHEBEILI

King Saud University, Department of Electrical Engineering, Riyadh 11421, Saudi Arabia

A. ENIS ÇETIN

Bilkent University, Department of Electrical Engineering, Bilkent, Ankara, 06533, Turkey

and A. N. VENETSANOPOULOS

University of Toronto, Department of Electrical Engineering, Toronto, Canada M5S 1A4

ABSTRACT: *In this paper, "least squares" and recursive methods for simultaneous identification of four nonminimum phase linear, time-invariant FIR systems are presented. The methods utilize the second- and fourth-order cumulants of outputs of the four FIR systems of which the common input is an independent, identically distributed (i.i.d.) non-Gaussian process. The new methods can be extended to the general problem of simultaneous identification of three or more FIR systems by choosing the order of the utilized cumulants to be equal to the number of systems. To illustrate the effectiveness of our methods, two simulation examples are included.*

I. Introduction

Nonminimum phase system (or signal) identification is an important problem in many signal and image processing applications including data communication, seismic signal processing and optical imaging (1–4).

In this paper, we address the problem of simultaneous reconstruction of the impulse responses of four minimum or nonminimum phase FIR systems using the power spectrum and cross-trispectrum of the output sequences. We present parametric multichannel system identification methods.

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Recent work (5–8) on nonminimum phase multichannel system identification includes the work by Brooks and Nikias (5) who showed that three nonminimum phase systems driven by an independent and identically distributed (i.i.d.) non-Gaussian process can be reconstructed simultaneously from their output *cross-bispectrum*. Their method is a nonparametric cepstral technique which computes the complex cepstra of the impulse response sequences of the unknown systems from the third-order cross-cumulants of output sequences. Higher order statistical identification schemes which utilize complex cepstrum have been widely used in practical applications (5, 9–13). These schemes have some disadvantages when poles and zeros come close to the unit circle. Our parametric methods do not suffer from this limitation. However, they require exact knowledge of systems' orders and a theoretical analysis shows that they yield consistent parameter estimation only in a class of additive colored Gaussian noise, as well as in the additive white Gaussian noise. Experimental verification of the methods by means of simulation examples has been provided for the case of white Gaussian noise only.

The organization of the paper is as follows. In Section II we define the problem and introduce the basic concepts. In Section III we develop a least squares-type method which is based on solving a system of linear equations obtained from a relationship derived in Section II. We prove the uniqueness of the least squares solution in Section IV by devising a recursive method to determine the unknown impulse response parameters. We investigate the robustness of the new methods to additive noise in Section V. In Section VI we present simulation examples.

II. Problem Definition

In this section, we describe the multichannel system identification problem. Consider the following signal model:

$$\begin{aligned}
 y_i(n) &= z_i(n) + w_i(n) \\
 &= \sum_{k=0}^{q_i} h_i(k)x(n-k) + w_i(n) \quad i = 1, 2, 3, 4
 \end{aligned} \tag{1}$$

where $y_i(n)$ is the output of the i th FIR system of which the impulse response is $h_i(n)$; q_i is the order of the i th system; $w_i(n)$ is an additive zero-mean Gaussian noise; and $z_i(n)$ is the output of the i th system in the absence of noise. For convenience, the impulse responses, $h_i(n)$, $i = 1, 2, 3, 4$, are numbered such that $q_1 \leq q_2 \leq q_3 \leq q_4$. The input sequence $x(n)$ is assumed to be an i.i.d. non-Gaussian process with $E\{x(n)\} = 0$, $E\{x(n)x(n+\tau_1)\} = \beta_2\delta(\tau_1)$, $E\{x(n)x(n+\tau_1)x(n+\tau_2)\} = \beta_3\delta(\tau_1, \tau_2)$ and $c_x(\tau_1, \tau_2, \tau_3) = \beta_4\delta(\tau_1, \tau_2, \tau_3)$ where $c_x(\tau_1, \tau_2, \tau_3)$ denotes the fourth-order cumulants of the input $x(n)$.

In most digital communication applications the system input, $x(n)$, is derived from a signal constellation which is symmetric around the origin. Therefore the third-order cumulants of $x(n)$ are identically zero ($\beta_3 = 0$). In such a case we use the fourth-order cumulants of the system outputs. The methods developed in this paper can be extended to the general problem of simultaneous reconstruction of an even number of FIR systems by choosing the order of the required cumulants

to be equal to the number of systems. If the input sequence $x(n)$ is asymmetric around the origin, an odd number of systems can also be identified by using our algorithm.

Let us define $c_{1234}(\tau_1, \tau_2, \tau_3)$ as the fourth-order cross-cumulant sequence of the processes $\{y_i(n)\}_{i=1}^4$, i.e.

$$\begin{aligned} c_{1234}(\tau_1, \tau_2, \tau_3) &= E\{y_1(n+\tau_1)y_2(n+\tau_2)y_3(n+\tau_3)y_4(n)\} \\ &\quad - E\{y_1(n+\tau_1-\tau_2)y_2(n)\} \cdot E\{y_3(n+\tau_3)y_4(n)\} \\ &\quad - E\{y_1(n+\tau_1-\tau_3)y_3(n)\} \cdot E\{y_2(n+\tau_2)y_4(n)\} \\ &\quad - E\{y_1(n+\tau_1)y_4(n)\} \cdot E\{y_2(n+\tau_2-\tau_3)y_3(n)\}. \end{aligned} \quad (2)$$

By using the fact that the fourth-order cumulants of zero-mean Gaussian noise processes are identically zero, $c_{1234}(\tau_1, \tau_2, \tau_3)$ can be related to the unknown impulse responses $\{h_i(n)\}_{i=1}^4$ as shown below:

$$c_{1234}(\tau_1, \tau_2, \tau_3) = \beta_4 \sum_{k=0}^{q_4} h_1(k+\tau_1)h_2(k+\tau_2)h_3(k+\tau_3)h_4(k). \quad (3)$$

The cross-trispectrum, $C_{1234}(\omega_1, \omega_2, \omega_3)$, of the output processes, $\{y_i(n)\}_{i=1}^4$, is defined as the three-dimensional Fourier transform of the cross-cumulant sequence, $c_{1234}(\tau_1, \tau_2, \tau_3)$. From (3), it follows that

$$C_{1234}(\omega_1, \omega_2, \omega_3) = \beta_4 H_1(\omega_1)H_2(\omega_2)H_3(\omega_3)H_4(-\omega_1-\omega_2-\omega_3) \quad (4)$$

where $H_i(\omega)$ is the Fourier transform of the system impulse response $h_i(n)$.

We also need the second-order cumulant sequence, $s(\tau) = E\{z_4(n)z_4(n+\tau)\}$, of the noise free output sequence, $z_4(n)$. The power spectrum, $S(\omega)$, of $z_4(n)$ is

$$S(\omega) = \beta_2 H_4(\omega)H_4(-\omega). \quad (5)$$

2.1. A fundamental relationship

In this subsection, we derive a relationship between the second- and fourth-order cumulants. This relationship is the basis of our multichannel system identification method.

By multiplying both sides of Eq. (4) by $H_4(\omega_1+\omega_2+\omega_3)$ and using (5) we get

$$H_4(\omega_1+\omega_2+\omega_3)C_{1234}(\omega_1, \omega_2, \omega_3) = \varepsilon H_1(\omega_1)H_2(\omega_2)H_3(\omega_3)S(\omega_1+\omega_2+\omega_3) \quad (6)$$

where $\varepsilon = \beta_4/\beta_2$. By taking the inverse Fourier transform of both sides of (6) we obtain the following relationship:

$$\sum_{i=0}^{q_4} h_4(i)c_{1234}(\tau_1-i, \tau_2-i, \tau_3-i) = \varepsilon \sum_{i=0}^{q_1} h_1(i)h_2(\tau_2-\tau_1+i)h_3(\tau_3-\tau_1+i)s(\tau_1-i) \quad (7)$$

which relates the impulse responses, $\{h_i(n)\}_{i=1}^4$, to the second-order cumulants, $s(n)$, of the sequence $z_4(n)$ and the fourth-order cross-cumulants, $c_{1234}(\tau_1, \tau_2, \tau_3)$,

of the output sequences, $\{y_i(n)\}_{i=1}^4$. This relationship is the four-channel version of an equation used in some parametric system identification techniques (11, 14). Equation (7) is very important because it allows us to estimate the impulse responses, $\{h_i(n)\}_{i=1}^4$, by solving an overdetermined system of linear equations.

III. Least Squares (LS) Solution

In this section, we develop a least squares method for reconstructing the impulse response sequences, $\{h_i(n)\}_{i=1}^4$, from the second-order cumulants and the fourth-order cross-cumulants by using Eq. (7). First, we assume without loss of generality that $\{h_i(n)\}_{i=1}^4$ is scaled such that $h_i(0) = 1, i = 1, 2, 3, 4$. Then, Eq. (7) can be arranged as follows :

$$c_{1234}(\tau_1, \tau_2, \tau_3) = \varepsilon \sum_{i=0}^{q_1} h_1(i)h_2(\tau_2 - \tau_1 + i)h_3(\tau_3 - \tau_1 + i)s(\tau_1 - i) - \sum_{i=1}^{q_4} h_4(i)c_{1234}(\tau_1 - i, \tau_2 - i, \tau_3 - i). \quad (8)$$

By concatenating (8) for $(\tau_1, \tau_2, \tau_3) \in S$ where S is a region which is described below, we obtain the following overdetermined system of linear equations :

$$\mathbf{d} = \mathbf{M}\mathbf{r} \quad (9)$$

where

$$\mathbf{r} = [h_4(1) \dots h_4(q_4) \varepsilon \varepsilon h_1(1) \dots \varepsilon h_1(q_1) \varepsilon h_2(1) \dots \varepsilon h_2(q_2) \varepsilon h_3(1) \dots \varepsilon h_3(q_3) \varepsilon h_1(1)h_2(1) \dots \varepsilon h_1(q_1)h_2(q_2) \varepsilon h_1(1)h_3(1) \dots \varepsilon h_1(q_1)h_3(q_3) \varepsilon h_2(1)h_3(1) \dots \varepsilon h_2(q_2)h_3(q_3) \varepsilon h_1(1)h_2(1)h_3(1) \dots \varepsilon h_1(q_1)h_2(q_2)h_3(q_3)]^T$$

is a $(q_4 + (q_1 + 1)(q_2 + 1)(q_3 + 1))$ column vector, $\mathbf{d} = [c_{1234}(\tau_1, \tau_2, \tau_3) : (\tau_1, \tau_2, \tau_3) \in S]^T$ is an $N(q_1, q_2, q_3, q_4)$ column vector, and \mathbf{M} is a matrix of size $N(q_1, q_2, q_3, q_4) \times (q_4 + (q_1 + 1)(q_2 + 1)(q_3 + 1))$ of which the entries are determined according to (8). $N(q_1, q_2, q_3, q_4)$ is the number of points in the region S which is determined as follows. It follows from (3) that $c_{1234}(\tau_1, \tau_2, \tau_3)$ is nonzero for $-q_4 \leq \tau_1 \leq q_1, -q_4 \leq \tau_2 \leq q_2$ and $-q_4 \leq \tau_3 \leq q_3$. Hence, the left hand side of (7), $\sum_{i=0}^{q_4} h_4(i)c_{1234}(\tau_1 - i, \tau_2 - i, \tau_3 - i)$, is nonzero for $-q_4 \leq \tau_1 \leq q_1 + q_4, -q_4 \leq \tau_2 \leq q_2 + q_4,$ and $-q_4 \leq \tau_3 \leq q_3 + q_4$. In addition, we should maintain that the $h_2(\tau_2 - \tau_1 + i)h_3(\tau_3 - \tau_1 + i)$ term at the right hand side of (7) is nonzero, yielding $0 \leq \tau_2 - \tau_1 + i \leq q_2, 0 \leq \tau_3 - \tau_1 + i \leq q_3$ for $i = 0, 1, 2, \dots, q_1$. This leads to $-q_1 \leq \tau_2 - \tau_1 \leq q_2$ and $-q_1 \leq \tau_3 - \tau_1 \leq q_3$. Thus, the region S is defined by the following set,

$$S = \{(\tau_1, \tau_2, \tau_3) : -q_4 \leq \tau_1 \leq q_1 + q_4, -q_4 \leq \tau_2 \leq q_2 + q_4, -q_4 \leq \tau_3 \leq q_3 + q_4, -q_1 \leq \tau_2 - \tau_1 \leq q_2, -q_1 \leq \tau_3 - \tau_1 \leq q_3\}. \quad (10)$$

By counting the number of points in this region, we obtain the size of the column vector \mathbf{d} , $N(q_1, q_2, q_3, q_4)$, as

$$N(q_1, q_2, q_3, q_4) = q_1(q_1 + 1)(2q_1 + 1)/3 + (q_2 + q_3 + 2)q_1(q_1 + 1) + 2(q_1 + 1)(q_2 + 1)(q_3 + 1) + (2q_4 - q_1 - 1)(q_1 + q_2 + 1)(q_1 + q_3 + 1). \quad (11)$$

The least squares solution of the overdetermined system of linear equations given by (9) is

$$\mathbf{r} = (\mathbf{M}^T \mathbf{M})^{-1} \mathbf{M}^T \mathbf{d}. \quad (12)$$

$h_4(1), h_4(2), \dots, h_4(q_4)$ can then be determined as the first q_4 elements of the vector \mathbf{r} . The other impulse response coefficients $\{h_i(n)\}_{i=1}^3$ can directly be obtained by dividing the corresponding element of \mathbf{r} by $r(q_4 + 1)$, which is ε .

However, directly obtained results could be inaccurate due to measurement noise and estimation errors. In that case, we identify $\{h_i(n)\}_{i=1}^3$ by using a method (11) that is based on the singular value decomposition (SVD). This method exploits all the available information provided by the vector \mathbf{r} except the information contained in the terms $\varepsilon h_1(i)h_2(j)h_3(k)$.

We form three matrices $\mathbf{R}[\mathbf{h}_1, \mathbf{h}_2]$, $\mathbf{R}[\mathbf{h}_1, \mathbf{h}_3]$, $\mathbf{R}[\mathbf{h}_2, \mathbf{h}_3]$ from the vector \mathbf{r} as follows :

$$\mathbf{R}[\mathbf{h}_i, \mathbf{h}_j] = \varepsilon \begin{bmatrix} 1 & h_j(1) & h_j(2) & \dots & h_j(q_j) \\ h_i(1) & h_i(1)h_j(1) & h_i(1)h_j(2) & \dots & h_i(1)h_j(q_j) \\ h_i(2) & h_i(2)h_j(1) & h_i(2)h_j(2) & \dots & h_i(2)h_j(q_j) \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ h_i(q_i) & h_i(q_i)h_j(1) & \dots & \dots & h_i(q_i)h_j(q_j) \end{bmatrix} \quad (13)$$

where $i, j = 1, 2, 3$ and $i \neq j$. The matrix $\mathbf{R}[\mathbf{h}_i, \mathbf{h}_j]$ is of rank one and can be written in the following form

$$\mathbf{R}[\mathbf{h}_i, \mathbf{h}_j] = \varepsilon \begin{bmatrix} 1 \\ h_i(1) \\ h_i(2) \\ \vdots \\ h_i(q_i) \end{bmatrix} [1 \quad h_j(1) \quad h_j(2) \quad \dots \quad h_j(q_j)]. \quad (14)$$

The unknown impulse response sequences $h_i(n)$ and $h_j(n)$ can be identified from $\mathbf{R}[\mathbf{h}_i, \mathbf{h}_j]$ using the singular value decomposition, i.e.

$$\mathbf{R}[\mathbf{h}_i, \mathbf{h}_j] = \mathbf{Z} \mathbf{V} \mathbf{U}^T \quad (15)$$

where \mathbf{V} is a $(q_i + 1)$ by $(q_j + 1)$ matrix which has a special diagonal form. The diagonal elements of \mathbf{V} are the singular values of $\mathbf{R}[\mathbf{h}_i, \mathbf{h}_j]$. The columns of the orthogonal matrix \mathbf{Z} , $\mathbf{z}_1, \mathbf{z}_2, \dots, \mathbf{z}_{q_i+1}$, are the left singular vectors of $\mathbf{R}[\mathbf{h}_i, \mathbf{h}_j]$ and the columns of the orthogonal matrix \mathbf{U} , $\mathbf{u}_1, \mathbf{u}_2, \dots, \mathbf{u}_{q_j+1}$, are the right singular vectors of $\mathbf{R}[\mathbf{h}_i, \mathbf{h}_j]$. Since $\mathbf{R}[\mathbf{h}_i, \mathbf{h}_j]$ is of rank one, it has only one nonzero singular value of which the corresponding singular vectors determine the impulse responses $h_i(n)$ and $h_j(n)$. From the properties of the SVD, it can be shown that (15)

$$h_i(n) = k_1 z_1(n) \quad 0 \leq n \leq q_i \quad (16)$$

and

$$h_j(n) = k_2 u_1(n) \quad 0 \leq n \leq q_j \tag{17}$$

where k_1 and k_2 are constants chosen to scale the singular vectors, \mathbf{z}_1 and \mathbf{u}_1 , so that $h_i(0) = h_j(0) = 1$. The above step provides two different values for each impulse response sequence $h_i(n)$, since it is used twice in the matrices $\mathbf{R}[\mathbf{h}_1, \mathbf{h}_2]$, $\mathbf{R}[\mathbf{h}_1, \mathbf{h}_3]$, $\mathbf{R}[\mathbf{h}_2, \mathbf{h}_3]$. The arithmetic mean of them can be taken as the final result.

We should mention that the assumption that only one singular value of $\mathbf{R}[\mathbf{h}_i, \mathbf{h}_j]$ is nonzero is only theoretically valid. In practice, due to noise and estimation errors, there may be many nonzero singular values, but only a single dominant one. In such a case we keep the dominant singular value and its corresponding singular vectors. Also, the term “least squares” used in this section does not imply the optimality of the method in the sense of minimizing the mean-square estimation error. It refers to the least squares solution of Eq. (9).

IV. Uniqueness of the LS Solution and the Recursive Method

The least squares method described in the previous section yields a unique (least squares) solution if the matrix \mathbf{M} has full rank. In order to show that the matrix \mathbf{M} is of full rank we first show that the elements of the unknown vector, \mathbf{r} , can uniquely be determined from (7) using a recursive algorithm. From this fact, we will be able to derive the unicity of the least squares approach.

By setting $\tau_1 = \tau_2 = \tau_3 = -q_4$ in (7) and by using the fact that $h_i(0) = 1$, $i = 1, 2, 3, 4$, we obtain

$$\varepsilon = \frac{c_{1234}(-q_4, -q_4, -q_4)}{s(-q_4)} \tag{18}$$

Similarly, by setting $\tau_1 = -q_4$ only, we obtain

$$\begin{aligned} \varepsilon h_2(\tau_2 + q_4) h_3(\tau_3 + q_4) &= \frac{c_{1234}(-q_4, \tau_2, \tau_3)}{s(-q_4)} \quad \tau_2 = -q_4, \dots, q_2 - q_4, \\ &\quad \tau_3 = -q_4, \dots, q_3 - q_4, \end{aligned} \tag{19}$$

and

$$h_2(\tau_2 + q_4) h_3(\tau_3 + q_4) = \frac{c_{1234}(-q_4, \tau_2, \tau_3)}{\varepsilon s(-q_4)} = \frac{c_{1234}(-q_4, \tau_2, \tau_3)}{c_{1234}(-q_4, -q_4, -q_4)} \tag{20}$$

We can recover $h_2(n)$ and $h_3(n)$ by setting $\tau_3 = -q_4$ and $\tau_2 = -q_4$ in the above equation, i.e.

$$h_2(\tau_2 + q_4) = \frac{c_{1234}(-q_4, \tau_2, -q_4)}{c_{1234}(-q_4, -q_4, -q_4)} \quad \tau_2 = -q_4, \dots, q_2 - q_4 \tag{21}$$

and

$$h_3(\tau_3 + q_4) = \frac{c_{1234}(-q_4, -q_4, \tau_3)}{c_{1234}(-q_4, -q_4, -q_4)} \quad \tau_3 = -q_4, \dots, q_3 - q_4. \tag{22}$$

Setting $\tau_3 = -q_4$ in (7) yields

$$\varepsilon h_1(\tau_1 + q_4)h_2(\tau_2 + q_4) = \frac{c_{1234}(\tau_1, \tau_2, -q_4)}{s(-q_4)} \quad \tau_1 = -q_4, \dots, q_1 - q_4,$$

$$\tau_2 = -q_4, \dots, q_2 - q_4 \quad (23)$$

and

$$h_1(\tau_1 + q_4)h_2(\tau_2 + q_4) = \frac{c_{1234}(\tau_1, \tau_2, -q_4)}{c_{1234}(-q_4, -q_4, -q_4)}. \quad (24)$$

We can recover $h_1(n)$ by setting $\tau_2 = -q_4$ in the above equation, as

$$h_1(\tau_1 + q_4) = \frac{c_{1234}(\tau_1, -q_4, -q_4)}{c_{1234}(-q_4, -q_4, -q_4)} \quad \tau_1 = -q_4, \dots, q_1 - q_4. \quad (25)$$

Similarly, we set $\tau_2 = -q_4$ in (7) and we obtain

$$\varepsilon h_1(\tau_1 + q_4)h_3(\tau_3 + q_4) = \frac{c_{1234}(\tau_1, -q_4, \tau_3)}{s(-q_4)} \quad \tau_1 = -q_4, \dots, q_1 - q_4,$$

$$\tau_3 = -q_4, \dots, q_3 - q_4. \quad (26)$$

At this point, we compute $h_4(n)$, $1 \leq n \leq q_4$, as follows. We start with the assumption that $h_4(0) = 1$. For $n = 1$ to $\lfloor q_4/2 \rfloor$, $\lfloor \cdot \rfloor$ denoting the greatest integer smaller than the number, we set $\tau_1 = -q_4 + n$, $\tau_2 = q_2 - q_4 + n$, and $\tau_3 = q_3 - q_4 + n$ in (7) and we recursively obtain

$$h_4(n) = \frac{1}{c_{1234}(-q_4, q_2 - q_4, q_3 - q_4)} \left[\varepsilon h_2(q_2)h_3(q_3)s(-q_4 + n) \right. \\ \left. - \sum_{i=0}^{n-1} h_1(i)c_{1234}(-q_4 + n - i, q_2 - q_4 + n - i, q_3 - q_4 + n - i) \right]. \quad (27)$$

By setting $\tau_1 = q_1 + q_4$, $\tau_2 = q_4$, $\tau_3 = q_4$ in (7),

$$h_4(q_4) = \frac{\varepsilon h_1(q_1)s(q_4)}{c_{1234}(q_1, 0, 0)}. \quad (28)$$

Then, for $n = 1$ to $\lfloor q_4/2 \rfloor$, we set $\tau_1 = q_1 + q_4 - n$, $\tau_2 = q_4 - n$, $\tau_3 = q_4 - n$ in (7) and we recursively obtain

$$h_4(q_4 - n) = \frac{1}{c_{1234}(q_1, 0, 0)} \left[\varepsilon h_1(q_1)s(q_4 - n) \right. \\ \left. - \sum_{i=0}^{n-1} h_4(q_4 - i)c_{1234}(q_1 - n + i, -n + i, -n + i) \right]. \quad (29)$$

We note that $\lfloor q_4/2 \rfloor = q_4/2$ if q_4 is even, and $\lfloor q_4/2 \rfloor = (q_4 - 1)/2$ if q_4 is odd.

Finally, we are ready to recover the unknown parameters $\{\varepsilon h_1(i)h_2(\tau_2 - \tau_1 + i)h_3(\tau_3 - \tau_1 + i)\}$. For $n = 0$ to $\lfloor q_1/2 \rfloor$, we set $\tau_1 = -q_4 + n$ in (7) and recursively compute

$$\begin{aligned} \varepsilon h_1(n)h_2(\tau_2+q_4)h_3(\tau_3+q_4) &= \frac{1}{s(-q_4)} \left[\sum_{i=0}^n h_4(i)c_{1234}(-q_4+n-i, \tau_2-i, \tau_3-i) \right. \\ &\quad \left. - \sum_{i=0}^{n-1} \varepsilon h_1(i)h_2(\tau_2+q_4-n+i)h_3(\tau_3+q_4-n+i)s(-q_4+n-i) \right], \end{aligned} \quad (30)$$

for $\tau_2 = -q_4, \dots, q_2 - q_4$ and $\tau_3 = -q_4, \dots, q_3 - q_4$. The above recursive formula requires the knowledge of $\{h_4(n)\}$ and $\{\varepsilon h_2(i)h_3(j)\}$ to compute $\{\varepsilon h_1(i)h_2(\tau_2 - \tau_1 + i)h_3(\tau_3 - \tau_1 + i)\}$. Now, we set $\tau_1 = \tau_2 = \tau_3 = q_1 + q_4$ in (7):

$$\varepsilon h_1(q_1)h_2(q_2)h_3(q_3) = \frac{h_4(q_4)c_{1234}(q_1, q_2, q_3)}{s(q_4)}. \quad (31)$$

Then, we start from $\varepsilon h_1(q_1)h_2(q_2)h_3(q_3)$ by setting $\tau_1 = q_1 + q_4 - n$ in (7) for $n = 0$ to $\lfloor q_1/2 \rfloor$, and we recursively compute

$$\begin{aligned} \varepsilon h_1(q_1-n)h_2(\tau_2-q_4)h_3(\tau_3-q_4) &= \frac{1}{s(q_4)} \left[\sum_{i=q_4-n}^{q_4} h_4(i)c_{1234}(q_1+q_4-n-i, \tau_2-i, \tau_3-i) \right. \\ &\quad \left. - \sum_{i=q_1-n+1}^{q_1} \varepsilon h_1(i)h_2(\tau_2-q_1-q_4+n+i)h_3(\tau_3-q_1-q_4+n+i)s(q_1+q_4-n-i) \right], \end{aligned} \quad (32)$$

for $\tau_2 = q_4, \dots, q_2 + q_4$ and $\tau_3 = q_4, \dots, q_3 + q_4$.

The recursive algorithm described above uses Eq. (7) only for certain values of τ_1, τ_2, τ_3 to uniquely determine the unknown vector \mathbf{r} . Therefore it is equivalent to choosing linearly independent rows of the matrix \mathbf{M} and solving the system of linear equations formed by these independent rows. It follows then that there are $q_4 + (1 + q_1)(1 + q_2)(1 + q_3)$ linearly independent rows of \mathbf{M} where this number is the number of unknowns in the system of linear equations given by (9). Hence the rank of the matrix \mathbf{M} is $q_4 + (1 + q_1)(1 + q_2)(1 + q_3)$. Since \mathbf{M} has full rank, there is a unique least squares solution.

V. Robustness to Additive Gaussian Noise

In practical applications, the received signals, $\{y_i(n)\}_{i=1}^4$, are usually the noise corrupted version of the system outputs, $\{z_i(n)\}_{i=1}^4$. In this section, we consider the case where the noise terms $\{w_i(n)\}_{i=1}^4$ are Gaussian noise processes, independent of each other and $\{z_i(n)\}_{i=1}^4$ [see Eq. (1)].

For zero-mean Gaussian processes, cumulants of order greater than two are identically zero. Hence the fourth-order cumulants of $\{y_i(n)\}_{i=1}^4$ are not affected by additive Gaussian noise. However, the second-order cumulants are affected by the presence of Gaussian noise. The methods described in previous sections use the second-order cumulant sequence $s(\tau)$ of the noiseless case system output $z_4(n)$, instead of the second-order cumulant sequence $s_{y_4}(\tau)$ of $y_4(n)$. They are related to each other as follows:

$$s_{y_4}(\tau) = s(\tau) + s_{w_4}(\tau) \tag{33}$$

where $s_{w_4}(\tau)$ is the second-order cumulant sequence of $w_4(n)$. In practice we can only estimate $s_{y_4}(\tau)$, not $s(\tau)$. It follows from (27)–(29) and (30)–(32) that the recursive method described in Section IV uses samples of $s(\tau)$ for which $q_4 - \lfloor q_4/2 \rfloor \leq |\tau| \leq q_4$. If the second-order cumulants of the additive noise, $s_{w_4}(\tau)$, are nonzero for lags in the range $|\tau| \leq q$ where $q = q_4 - \lfloor q_4/2 \rfloor - 1$ the recursive method will not be affected by the presence of noise as $s_{y_4}(\tau) = s(\tau)$ for $q < |\tau| \leq q_4$. Consequently, uniqueness and consistency of the LS solution will remain unaffected if the rows of the matrix \mathbf{M} which contain the samples of $s_{w_4}(\tau)$ are removed. Both the least squares and recursive solutions are robust to additive white Gaussian noise because $s_{w_4}(\tau)$ is nonzero only for $\tau = 0$.

VI. Simulation Examples

Consider the following set of systems

$$\begin{aligned} y_1(n) &= x(n) - 0.6x(n-1) + w_1(n) \\ y_2(n) &= x(n) + 0.75x(n-1) + w_2(n) \\ y_3(n) &= x(n) + 0.5x(n-1) - 1.25x(n-2) + w_3(n) \\ y_4(n) &= x(n) - 0.375x(n-1) + 0.8x(n-2) + w_4(n) \end{aligned} \tag{34}$$

where the input signal, $x(n)$, is a zero mean, i.i.d. sequence with $\beta_2 = 5$, $\beta_3 = 0$ and $\beta_4 = -34$. The noise terms, $\{w_i(n)\}_{i=1}^4$, are zero-mean, white Gaussian processes with variance 1, and they are uncorrelated with each other and with the input signal $x(n)$.

In our simulation examples the data records ($N = 2048$), $\{y_i(n)\}_{i=1}^4$ ($n = 0, 1, \dots, 2047$), were generated by the above set of systems. The impulse response coefficients of the unknown systems were estimated by using the LS method for 100 output realizations for the noise-free case where noise processes, $\{w_i(n)\}_{i=1}^4$, are eliminated in the signal model, as well as the noisy case. The mean value and the standard deviation for each impulse response coefficient were computed over 100 realizations. For the noisy case, rows of the coefficient matrix \mathbf{M} which contain the value, $s_{y_4}(0)$, were removed. Experimental results are presented in Tables I and II. It is observed that the mean values are not significantly different for the noise-free and noisy cases. However, standard deviations are slightly larger for the noisy case.

TABLE I
Reconstructed impulse response coefficients for the noise-free case

	$h_1(1)$	$h_2(1)$	$h_3(1)$	$h_3(2)$	$h_4(1)$	$h_4(2)$
True value	-0.6	0.75	0.5	-1.25	-0.375	0.8
Mean value	-0.6121	0.7307	0.4866	-1.2340	-0.3931	0.7863
Stand. dev.	0.0422	0.0380	0.0366	0.0421	0.0358	0.0173

TABLE II
Reconstructed impulse response coefficients for the noisy case

	$h_1(1)$	$h_2(1)$	$h_3(1)$	$h_3(2)$	$h_4(1)$	$h_4(2)$
True value	-0.6	0.75	0.5	-1.25	-0.375	0.8
Mean value	-0.6096	0.7319	0.4863	-1.2391	-0.3970	0.7851
Stand. dev.	0.0614	0.0586	0.0552	0.0641	0.0456	0.0281

Complex-cepstra based system identification methods produce poor results when system zeros are close to the unit circle (5, 9, 10). Our parametric methods do not suffer from this limitation. For example, in (34) $h_3(n)$ and $h_4(n)$ have zeros at -1.3956 , 0.8956 and $0.1875 \pm i0.8746$, respectively. Although the last three zeros are close to the unit circle, our LS method produced good estimates of them.

The new methods require exact knowledge of systems' orders. In (11) an efficient system order determination scheme was developed for single channel system identification. This scheme is based on the single channel version of our fundamental equation (7). A reliable multichannel system order estimation scheme can be developed as in (11).

A consistent behavior of the new methods has been observed in all the simulation examples tried for the case of white Gaussian noise. Numerical stability of our algorithms has not been examined in the case of colored Gaussian noise disturbance.

VII. Conclusion

In this paper new methods for simultaneous identification of four minimum or nonminimum phase LTI FIR systems driven by an i.i.d. non-Gaussian process are presented. Our methods, a least squares (LS) method and a recursive method, are parametric and use the second- and fourth-order cumulants of the system outputs in an appropriate domain of support. The recursive method is developed to prove the uniqueness of the least squares solution. The new methods can be extended to the more general problem of simultaneous identification of three or more systems by using second-order cumulants and system output cumulants of order being equal to the number of systems to be identified. We experimentally observed that the LS method yields consistent parameter estimation in the case of white Gaussian noise.

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