Weighted Robust Adaptive Filtering in Krein Space and Its Application in Active Noise Control
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Abstract: Robust adaptive filtering ensures the minimization of the transfer function from the disturbance to the estimation error and thus, guarantees the robustness against the worst-case disturbance in the system. However, a more general approach will be given in this paper by employing frequency weighting, which offers flexibility in determining robustness sensitivity in certain frequency of interest. Using the projection in Krein space, we developed a weighted recursive $H_\infty$ filtering that computes the stationary point of certain weighted quadratic form corresponding to an $H_\infty$ norm of a transfer operator $T(F)$. The solution is applied to the active noise cancellation problem, where it is used in ensuring the control signal to be inside the nominal frequency range of the actuators, and avoiding the non-linearity effect caused by saturation. Experimental result shows the advantage of this weighted form. The proposed algorithm offers an alternative means in dealing with wideband noise and actuator non-linearity.

Keywords: Adaptive Filter, Active Noise Control, Robust Filter

I. Introduction

$H_\infty$ methods have been recently introduced to the filtering problem, which resulted in a simple algorithm and yet guaranteeing the filter against a certain worst-case disturbance, see Hassibi et. al. [3]. Also in [1], the resemblance between the $H_\infty$ filter and the popular adaptive Least Mean Squares filtering algorithm is highlighted: It shows that the LMS and Normalized LMS is in fact $H_\infty$ optimal with a guaranteed attenuation level of $\gamma=1$. Some related work of $H_\infty$ filtering has also been reported by Bolzem [8]. This paper is intended to extend the $H_\infty$ filtering to the weighted form of adaptive robust filtering. The motivation is to give flexibility in minimizing errors over the frequency range of interest. Also, the paper gives a simplification of the algorithm that leads to the weighted version of LMS algorithm. The weighting form in the LMS algorithm has been given in [13], which lacks of rigorous work.

The weighted $H_\infty$ filter will be applied to Active Noise Control (ANC) problem in this paper, where an adaptive filter is required in generating anti-sound signal to the "secondary" source(s), which interferes destructively, 180° out of phase, with the noise field caused by the original "primary" source(s). The introduction of ANC will not be discussed thoroughly in this paper, and it can be found elsewhere in [13] and references therein.

The most popular adaptive filter for ANC is the filtered-x LMS that provides a simple algorithm and it is also a robust algorithm as inherited from the LMS algorithm. Thus, consider when the actuator(s) has nominal frequency range beyond which it will exhibit non-linearity. In this case, the linear filter may not perform well and therefore nonlinear methods are needed [8,10].

Nevertheless, if we only focus the controller for attenuating the primary noise within the nominal frequency of the actuator, then a linear filter is still viable. Using the weighted $H_\infty$ filter introduced in this paper, the ANC experimentation was carried out to attenuate the noise within the nominal value of the actuator. As a result, when there is large noise occurring outside the nominal range, the controller does not put much effort as that within the nominal range based on the frequency weighting in the algorithm. Furthermore, several actuators with different nominal frequency ranges can be introduced to the system for attenuating wideband noise with each actuator working optimally within their nominal range.

II. Krein-space Projection

The relationship between Krein-space projection and the computation of a stationary point of quadratic forms have been given by Hassibi and Kailath, and interest readers can refer to [2]. We will present the weighted form of the robust filtering given in [2], based on the Krein space using the span of $\{Wy_n\} = \text{proj}(y)$.

Theorem 1
Given Krein-space state equations
\[
\begin{align*}
x_{n+1} &= F_n x_n + G_n u_n, \\
y_n &= H_n x_n + v_n, \quad 0 \leq n \leq N, \\
y_{n,p} &= Wy_n, \\
\end{align*}
\]
with
\[
\begin{bmatrix} u_n \\ W_{v_m} \\ W_{w_m} \\ x_0 \end{bmatrix} \begin{bmatrix} Q_\alpha \delta_{mn} & 0 \\ 0 & R_\alpha \delta_{mn} \\ 0 & 0 \end{bmatrix} \begin{bmatrix} u_m \\ x_0 \end{bmatrix}
\]
The innovations can be computed by
\[
\begin{align*}
ee_n &= Wy_n - WH_n \hat{x}_n, \quad 0 \leq n \leq N, \\
\hat{x}_{n+1} &= F_n \hat{x}_n + K_{p_n}(Wy_n - WH_n \hat{x}_n), \\
K_{p_n} &= F_n P_n H_n^* W_n^* R_{n,n}^{(-1)},
\end{align*}
\]
where $R_{n \times n} = c_{n} c_{n}^T \geq 0 = R_{n} + WH_{n} P_{n} H_{n}^T W_{n}^T$, and the $P_{n}$ can be recursively computed via the following Riccati equations:

$$
P_{0} = \Pi_{0},
$$

$$
P_{n+1} = F_{n} P_{n} F_{n}^T - K_{n} R_{n} K_{n}^T + G_{n} Q_{n} G_{n}^T.
$$

Formulae above recursively compute the stationary point of the following second-order form

$$
J_n = x_0^T P_0 x_0 + \sum_{j=0}^{n} u_j^T Q_j^{-1} u_j
$$

$$
+ \sum_{j=0}^{n} (W_{j} - W H_{j} X_{j})^T R_{j} (W_{j} - W H_{j} X_{j})
$$

Based on this formulation, we can present the frequency weighted robust filtering in the following section.

### III. Frequency Weighted $H_{\infty}$ Filter

Consider the following frequency weighted cost function

$$
\|T_{f}\|^2 = \sup_{x_0} \left( \frac{\|W(z) e_{f}(z)\|^2}{x_0^T (z) (\Pi_0^T z(x_0) + \|W(z) \chi(z)\|^2) + \|W(z) y(z)\|^2} \right)
$$

and $\|T_{p}\|^2 = \sup_{x_0} \left( \frac{\|W(z) e_{p}(z)\|^2}{x_0^T (z) (\Pi_0^T z(x_0) + \|W(z) \chi(z)\|^2) + \|W(z) y(z)\|^2} \right)$

where $W(z)$ is a stable frequency weighting function and notation $\omega$ in the $T_{f}$ and $T_{p}$ represents the weighted version of the transfer function.

**Lemma 1.** Given a scalar $\gamma > 0$, then $\|T_{f}\| \leq \gamma$ if there exists $\xi_{M}$ (for all $k \leq i$) such that, for all nonzero complex vectors $x_0$ and for all nonzero causal sequences $(u_j, v_j)^T$ with scalar second order form

$$
J_{f,i} = x_0^T (z) (\Pi_0^T z(x_0) + \|W(z) \chi(z)\|^2) + \|W(z) y(z)\|^2
$$

$$
+ \sum_{j=0}^{i} (W_{j} - W H_{j} X_{j})^T R_{j} (W_{j} - W H_{j} X_{j})
$$

satisfies $J_{f,i} > 0$. We can rewrite $J_{i}$ as follows:

$$
J_{f,i} = x_0^T P_0 x_0 + \sum_{j=0}^{i} u_j^T Q_j^{-1} u_j
$$

$$
+ \sum_{j=0}^{i} (W_{j} - W H_{j} X_{j})^T R_{j} (W_{j} - W H_{j} X_{j})
$$

$$
= x_0^T P_0 x_0 + \sum_{j=0}^{i} u_j^T Q_j^{-1} u_j + \sum_{j=0}^{i} (W_{j} - W H_{j} X_{j})^T R_{j} (W_{j} - W H_{j} X_{j})
$$

where $R_{j} = (I \oplus - \gamma F_{j} I)$ and $W_{j} = W \oplus W_{j} X_{j}$, $H_{j}^T$, and $X_{j}$ are the augmented state from the standard filtering state space that is formulated by

$$
X_{k+1} = \begin{bmatrix} x_{k+1} \\ \xi_{k+1} \end{bmatrix} = \begin{bmatrix} F_{N} X_{k} \\ B_{N} \xi_{k} \end{bmatrix} + A_{N} \begin{bmatrix} F_{N}^{0} u_{k} \\ G_{k} \end{bmatrix},
$$

$$
Y_{k} = H_{k}^T X_{k} + V_{k},
$$

(2)

with $F_{k}^{0} = \begin{bmatrix} F_{N}^{0} \\ B_{N}^{0} \end{bmatrix}$, $G_{k} = \begin{bmatrix} G_{k} \end{bmatrix}$, $H_{k}^{T} = H_{k} \oplus H_{k-1} \oplus \ldots \oplus H_{k-L}$.

The second order form of (1) is similar to that in the Theorem 1, and the stationary point of this form can be found by first introducing the auxiliary Krein state-space as follows:

$$
X_{i+1} = F_{i} X_{i} + G_{i} u_{i},
$$

$$
\begin{bmatrix} Y_{i} \\ \tilde{Y}_{i} \end{bmatrix} = \begin{bmatrix} H_{i} \end{bmatrix} X_{i} + V_{i}
$$

(3)

$$
\begin{bmatrix} Y_{i} \\ \tilde{Y}_{i} \end{bmatrix} = \begin{bmatrix} H_{i} \end{bmatrix} X_{i} + V_{i}
$$

where the disturbances $(x_{0}, u_{0}, v_{0})$ are assumed to be elements in a Krein space $\kappa$ with

$$
< u_i, u_j >_{\kappa} = R_{j}, \quad < x_{0}, x_{0} >_{\kappa} = \Pi_{0}, \quad < W_{j} V_{j} >_{\kappa} = R_{j}, \quad R_{j} = (I \oplus - \gamma F_{j} I), \quad W_{j} = W \oplus W_{j} X_{j},
$$

and $F_{0}^{0}$, $G_{0}^{0}$, $H_{0}^{T}$ as described above in (2).

$L_{k} = L_{k} \oplus L_{k-1} \oplus \ldots \oplus L_{k-L}$.

Then, the corresponding Theorem 1 can be applied to compute the stationary point of above $J_{f,i}$ and gives result in the a posteriori weighted robust filter below.
Aposteriori Weighted Robust Filter. For a given $\gamma_f > 0$, if the $\{F_j\}_{j=0}^\infty$ are nonsingular, then the second-order form (1) satisfies $J_{f,j} > 0$ iff for all $j = 0,\ldots,i$, we have

$$P_j + H_j^0 W_j' P_j H_j^0 + G_j^0 G_j^0 = -F_j P_j H_j^0 L_j^0 W_j' R_j^{-1} W_j P_j H_j^0,$$

where $P_0 = \Pi_0$ and $P_j$ satisfies the Riccati recursion

$$P_{j+1} = F_j P_j F_j^* + G_j^0 G_j^0 - F_j P_j H_j^0 L_j^0 W_j' R_j^{-1} W_j P_j H_j^0,$$

with $R_{j} = I - \gamma_f^{2} I$; $W_j = W \oplus W$.

If this is the case, then one possible $\mathcal{H}_\infty$ filter with level $\gamma_f$ is given by

$$\tilde{Z}_{j} = \tilde{Z}_{j-1} - \gamma_f \tilde{X}_{j}, \quad \tilde{X}_{j} = F_j \tilde{X}_{j} + K_{j} (W Y_{j+1} - W H_{j} \tilde{X}_{j}),$$

$$K_{j} = P_{j} H_{j} W^{*} (I + H_{j} P_{j} H_{j} W^{*})^{-1},$$

As remarked in 3), the above filter is also one among many possible filters with level $\gamma_f$, but for brevity and simplicity, we shall use the above filter in the rest part of the paper. All filters that guarantee $J_{f,j} > 0$ can be derived using the similar method as described by Theorem 1 in 3).

Normalized Frequency Weighted LMS

**Theorem 2.** Consider the filtering state-space model as follows

$$w_{n+1} = w_n$$

$$d_n = h_s w_n + v_n$$

with $w_0 = \tilde{w}_{x-1}$ and we want to minimize the weighted $\mathcal{H}_\infty$ norm of the transfer function operator $T_{f}(F)$ from the weighted disturbances $\mu^{-1/2} (w - \tilde{w})$ and $(W Y_{j})_{j=0}^\infty$ to the weighted filtered error $(W Z_{j} - W H_{j} \tilde{W}_{j})_{j=0}^\infty$, with $W$ is the frequency weighted filter with length of $L$ and $h_j^0 = [h_j h_{j-1} \ldots h_{j-L+1}]^T$.

If $(W H_j^0)$ is exciting, then the minimum $\mathcal{H}_\infty$ norm is $\gamma_f = 1$ with the optimal weighted posteriori $\mathcal{H}_\infty$ filter given by

$$\hat{Z}_{j} = h_j^0 \hat{W}_{j}, \quad \hat{W}_{j} = \frac{\mu H_j^0 W^*}{I + \mu W H_j^0 W^* - W D_{j+1} - W H_{j+1}} \hat{W}_{j+1},$$

with $D_j = [d_j^T d_{j-1}^T \ldots d_{j-L+1}^T]^T$.

The above estimation is actually the normalized frequency weighted LMS algorithm, which for a given initial weight $\hat{W}_{-1}$, guarantees attenuation level $\gamma = 1$.

**Proof.** It can be easily shown by applying the weighted $\mathcal{H}_\infty$ posteriori filter given in (3, 4, 5) with $F_{j} = I, G_{j} = 0, H_{j} = h_{j}$, and $L = h$. Notice that if $F_{j} = I$, then the augmented state space of $X_{j}$ in (2) and (3) can be simplified to the following filtering state space

$$w_{n+1} = w_n$$

with $w_{i}$ the state vector; $h_{j}^0 = [h_j h_{j-1} \ldots h_{j-L+1}]^T$ and $W_{i} = W \oplus W$ is the frequency weighting vector.

The corresponding Riccati equation of (4) is simplified into:

$$P_{j+1} = P_{j} - F_{j} H_{j} W_{j} (R_{j} + W_{j} H_{j} W_{j}^{*})^{-1} W_{j} H_{j}^{*},$$

with $R_{j} = (I - \gamma_f^{2} I)$.

Using the matrix inversion lemma, the above equation becomes

$$P_{j+1} = P_{j} - [h_{j}^{0} h_{j-1}^{0} \ldots h_{j-L+1}^{0}]^{T} [W^{*} W^{*} W_{j}^{*}]^{-1} W_{j}^{*} [h_{j}^{0} h_{j-1}^{0} \ldots h_{j-L+1}^{0}]$$

and starting with $P_{0}^{-1} = \mu^{-1} I$, we have

$$P_{j+1} = \mu^{-1} I + (1 - \gamma_f^{2}) \sum_{i=0}^{j} h_{j}^{0} W^{*} W H_{j}^{0}$$

If $(W H_{j})$ is exciting, then $P_{j+1}$ is positive definite iff $\gamma_f \geq 1$.

If we employ the $\gamma = 1$ to the weighted $\mathcal{H}_\infty$ posteriori filter,
then we got the Normalized frequency weighting LMS algorithm as given in Theorem 2.

Lemma 2. Given a scalar $\gamma_p > 0$, then $\| T_p \|_p \leq \gamma_p$ iff there exists $\hat{z}_k$ (for all $k < i$) such that, for all nonzero complex vectors $x_0$ and for all nonzero causal sequences $(u_j, v_j)_{j=0}^\infty$, the scalar second order form:

$$J_p = x_0^* P_0^{-1} x_0 + \sum_{k=0}^i u_k^* u_k$$

satisfies $J_p > 0$;

Following the Lemma 2, an apriori $H_0$ predictor of level $\gamma_p$ will exist if there are $\hat{z}_k$ that guarantee $J_p > 0$.

Consequently, we have the following auxiliary Krein state-space and use the corresponding Theorem 1 in order to find the stationary point of above $J_p$.

$$X_{i+1} = F_0^* X_i + G_0^* u_i$$

where the disturbances $(x_0, u_0, v_0)$ are assumed to be elements in a Krein space $\mathcal{K}$ with $< u_1, u_0 > = \delta(g)$, $< x_0, x_0 > = e = \Pi_0$, and $< Wv, Wv_j > = r_j$; $r_j = (I + \gamma_j I)$; $W_j = W \oplus W$; and $F_0^*$, $G_0^*$, $H_0^*$ as described in (2); $L_0 = L_i \oplus L_{i-1} \oplus \ldots \oplus L_{k-L}$.

Apriori Weighted Robust Filter. For a given $\gamma_p > 0$, if the $(F_j)_{j=0}$ are nonsingular, then the second-order form satisfies $J_p > 0$ iff for all $j = 0, \ldots, i$, we have

$$P_j^{-1} - \gamma_j^{-2} L_j^* W_j^* P_j > 0,$$

where $P_j$ is the same as in the aposteriori filter.

One possible apriori $H_0$ filter with level $\gamma_p$ is given by

$$\hat{z}_j = L_j^* \hat{X}_j,$$

$$\hat{X}_{j+1} = F_j^* \hat{X}_j + K_1 (W_j - WH_0^* \hat{X}_j)$$

and $K_1 = P_j H_0^* W^* (I + WH_0^* P_j H_0^* W^*)^{-1}$

As in the aposteriori case, the apriori filter $\hat{X}_j = L_j^* \hat{X}_j$ is also one among many possible filters and all filters that guarantee $J_p > 0$ can be derived using the similar method as in (3).

The Frequency Weighted LMS

Theorem 3. Consider the same filtering state space equation as in (6), and we want to minimize the weighted $H_0$ norm of the transfer function operator $T_p(F)$ from the weighted disturbances $\mu^{1/2} (w - \hat{w})$ and $(W_j)^{1/2} \hat{z}_j$ to the weighted prediction error $(WZ_j - WH_0^* \hat{w}_{j-1})_{j=0}$, $\hat{w}_{j-1} = 0$ with $W$ is the frequency weighting filter with length of $L$ and

$$\hat{w}_j = [h_j, h_{j-1}, \ldots, h_{j-L+1}]^T.$$

If $\{ WH_j^\theta \}$ is exciting and $0 < \mu < \inf \frac{1}{WH_j^\theta H_j^\theta W^*}$

then the optimal $H_0$ norm is $\gamma_{\text{opt}} = 1$, with the optimal frequency weighted $H_0$ apriori filter given by

$$\hat{z}_j = h_j^\theta \hat{w}_{j-1},$$

and

$$\hat{w}_j = \hat{w}_{j-1} + \mu h_j^\theta W^* (WD_j - WH_0^* \hat{w}_{j-1}).$$

where $D_j = [d_j^\theta, d_{j-1}^\theta, \ldots, d_{j-L}^\theta]^T$.

Proof. It is obtained by the similar fashion as in the frequency weighted normalized LMS. This equation implies that if $\mu$ is properly chosen, the frequency weighted LMS guarantees the attenuation level $\gamma = 1$.

If the weighted input data $\{ WH_j^\theta \}$ is not excited, then it is easy to derive that $\gamma_{\text{opt}} < 1$ and $\gamma_{\text{opt}} < 1$, and in this case, the frequency weighted LMS and the frequency weighted normalized LMS now become suboptimal frequency weighted $H_0$ filter.

IV. Experimentation Setup

In the ANC experimentation, an industrial duct was employed with the primary acoustic disturbance came from the fan motor noise induced in the upstream of the duct as depicted in Fig. 1, where it also illustrated the positions of the reference microphone, the actuators and the error microphones.

As previously stated, that the frequency weighted robust filter is used in ensuring the control signal to be inside the nominal frequency range. In the experiment, the actuators used in dealing with the fan noise consist of one
sub-woofer and one standard speaker, and each has different frequency response characteristic as depicted in Fig. 2.

We can see that the nominal frequency for the sub-woofer is 50Hz, where for the standard speaker, it is approximately 100Hz. In other words, the sub-woofer can excite low frequency sound better than the standard speaker.

Therefore, during the multichannel experimentation, the sub-woofer dealt with the low frequency noise below 200Hz, while the standard speaker handled the higher frequency noises ($\geq 160Hz$). The frequency weightings used in experiments are based on the nominal frequency of each of the speakers as seen above, which is a low pass filter with cut off frequency of 200Hz and a high pass filter with cut off frequency of 160Hz.

The control block diagram, employing filtered-x approach, is illustrated in Fig. 3. It is the common approach in dealing with the secondary path effect, the transfer function from the control signal to the summing junction in the error microphone(s). Other approaches for ANC control are not considered in the paper, but readers can refer to $^{5,7,12,13}$ for different methods.

For single channel ANC experimentation, we employed the standard speaker as the actuator, one reference microphone and one error microphone, placed in the end of the duct.

Fig. 1. Experimental duct configuration

![Diagram of Experimental Duct Configuration](image)

Fig. 2. Estimated secondary path frequency response. (a) Secondary path employing sub-woofer; (b) Secondary path employing standard speaker

![Graphs of Frequency Response](image)

V. Experimental Result

Evaluating from the coherence function of reference signal to the error signal, it shows that the possible attenuation that can be achieved is within the frequencies around 40-160Hz, 230-330Hz and 370-450Hz (Fig. 4). And from the fan noise spectra, we learnt that the dominant noise is in the frequency below 100Hz. This fact told us that the standard speaker alone was not sufficient. It is our objective to utilize the standard speaker, using the weighted filtering algorithm, to put more effort inside its nominal range during noise attenuation.

![Graph of Coherence Function](image)

The result of the single channel ANC, utilizing the standard speaker, is given in Fig. 5. From the Fig. 5a, we see that non-weighted algorithm performs poorly for frequency above 120Hz. Both non-weighted robust filter tried to reduce the worst-case disturbance (in this case between 40-160Hz), which apprehended to be outside the working area of the actuator. It did reduce the low frequency noise, but with trade-off in widening the noise and saturating the control signal. And also human perceptions are more perceptive to frequency higher than 100Hz, thus it is effortless to attenuate the low frequency with less hearing effect to the human. From Fig. 5a, the weighted algorithms give about 7-10dB attenuation in the frequencies above 200Hz (as expected by the coherence function in Fig. 4) and there is no noise spreading occurring as it is in the non-weighting case.

In the extension to the multichannel ANC, the subwoofer was employed in handling the low frequency noise. In tandem, both weighted and non-weighted algorithms achieved a satisfactory result (Fig. 6).
If a careful observation is taken, we can see that the weighted algorithm still yielded better attenuation than that of the non-weighted one. Table 1 provides the total energy reduction achieved using multichannel configuration for weighted and non-weighted algorithm.

Table 1. Total Energy Reduction achieved by Multichannel ANC in Error Mic in position 4.8m

<table>
<thead>
<tr>
<th>Algorithm</th>
<th>Total Energy Reduction (dB)</th>
</tr>
</thead>
<tbody>
<tr>
<td>Fx-Normalized LMS</td>
<td>9.9338</td>
</tr>
<tr>
<td>Frequency Weighted</td>
<td>10.2975</td>
</tr>
<tr>
<td>Fx-Normalized LMS</td>
<td>10.2975</td>
</tr>
</tbody>
</table>

We can notice that a distribution of actuators to be working on each nominal range of frequency is better than none, and this is verified by the experimental result.

VI. Conclusion

The motivations for the frequency weighted $H_\infty$ filtering have been presented in this paper. And the application of weighted algorithm to the ANC problem is also given which shows an alternative way in dealing with actuators saturation non-linearity inherited from the actuator nominal frequency range.

Reference