

Digital Signal Processing of Time Domain Field Simulation Results Using the System Identification Method

W. Kuempel, STUDENT MEMBER, IEEE and I. Wolff, FELLOW, IEEE

Department of Electrical Engineering and Sonderforschungsbereich 254
Duisburg University, Bismarckstr. 81, W-4100 Duisburg 1, FRG

Abstract

A new technique for significantly reducing the computation time of time domain field simulations using modern digital signal processing techniques is presented. The procedure leads to a simple model of the investigated structure in form of a digital filter. As an example the method is applied to a TLM simulation of a resonant cavity.

Introduction

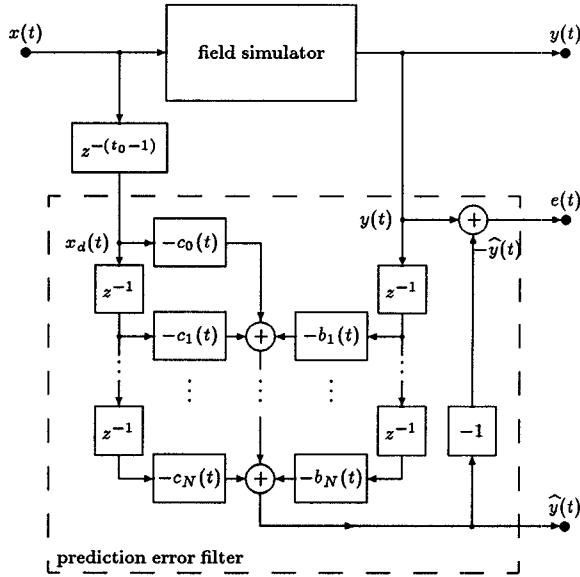
Due to the simple theoretical basis and the great flexibility time domain methods as e.g. the TLM method (Transmission-Line Matrix) [1] and the FDTD method (Finite Difference Time-Domain) [2] get more importance. However, the amount of CPU time and memory required is excessive.

The present paper shows that it is possible to reduce the number of time steps by a factor of 20 up to 64 for eigenvalue problems using the TLM simulation associated with the System Identification (SI) method [3, 4]. The SI-method is able to determine a model of the microwave structure from a short observation intervall of the input and output data of the time domain simulation. Nearly arbitrarily long output signals can be calculated in a very short time by using this model which is a simple digital filter.

Theory

The TLM and FDTD meshes can be interpreted as high order digital filters with accessible input and output signals ($x(t), y(t)$).

The delay time t_0 of the original system is represented by a delay line of the order $(t_0 - 1)$ in the model



W

Figure 1: System identification with prediction error filter and a delay line

(Fig. 1). The remaining part is approximated by a digital filter of the order N which is determined with the SI-method. The input signals of this approach are $x_d(t) = x(t - t_0 + 1)$ and $y(t)$. Usually the identification problem is solved by predicting the output of the system from previous samples of the input and output signal of the original system (Fig. 1):

$$\hat{y}(t) = \sum_{i=0}^N -c_i(t) \cdot x_d(t - i) + \sum_{i=1}^N -b_i(t) \cdot y(t - i). \quad (1)$$

In the above equation $\hat{y}(t)$ is the prediction of the original signal $y(t)$. The prediction error is defined by:

$$e(t) = y(t) - \hat{y}(t). \quad (2)$$

The basic problem of fitting the model to the input data is to find a set of predictor coefficients $(c_i(t), b_i(t))$ with $i = 0, \dots, N$) that will minimize the sum of squared prediction errors (least-squares (LS) prediction):

$$\sum_{n=0}^{L-1} e(t-n) \cdot e(t-n) = \mathbf{e}(t) \cdot \mathbf{e}(t) \rightarrow \min. \quad (3)$$

$\mathbf{e}(t)$ is the vector of past observations of $e(t)$ weighted with a rectangular window of the length L :

$$\mathbf{e}(t) = (e(t), e(t-1), \dots, e(t-L+1))^T. \quad (4)$$

The adaptive prediction error filter (Fig. 1) is calculated with the first splitted generalized LeRoux-Gueguen Ladder algorithm for vectorial signals [4] which is based on the covariance and cross covariance matrix of $x_d(t)$ and $y(t)$. The algorithm belongs to the class of pure order recursive ladder algorithm (PORLA) and leads to the exact LS-ladder form [5, 6] of the prediction error filter that minimizes the sum of squared prediction errors (eq. (3)). The generalized vectorial Levinson recursion [5] is used to compute the transversal form of the prediction error filter shown in figure 1 from the ladder form. The coefficients $c_i(t)$ and $b_i(t)$ are time-dependent and converge relatively fast to the true parameters.

The application of the SI-method to a TLM simulation is described in the following points:

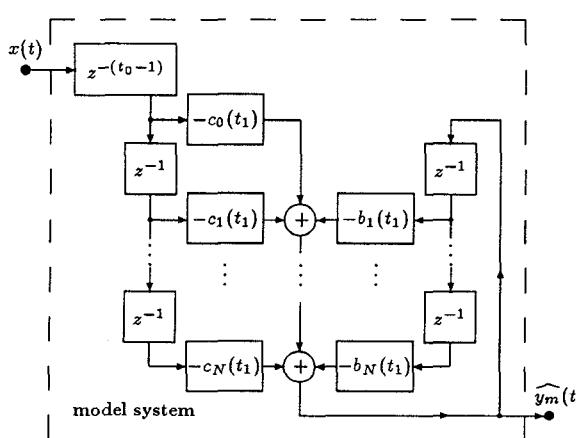


Figure 2: Model system of the microwave structure

1. First the time domain method is started to calculate $y(t)$ as a reaction of $x(t)$.
2. The delay time t_0 is defined when the first value of $y(t)$ is not equal to zero.
3. Now the SI-method is started which operates in synchronism with the field simulator.
4. The field simulator and the SI-method are stopped at the time $t = t_1$ if the variation of the coefficients $(c_i(t), b_i(t))$ is negligible and the error $e(t)$ is small enough.
5. Using the prediction error filter with the coefficients $(c_i(t_1), b_i(t_1))$ at the time step t_1 the model shown in figure 2 is determined. $\hat{y}_m(t)$ can be calculated for nearly arbitrary long time by exiting the model with $x(t)$. The knowledge of the original output signal $y(t)$ is not necessary here.
6. $\hat{Y}_m(\omega)$ or the frequency response $\hat{H}(\omega)$ can be computed from $\hat{y}_m(t)$.

Results

To demonstrate the function and the efficiency the SI-method is applied to a TLM simulation of a resonant cavity [7]. The field of the investigated structure was simulated using a mesh of 288 nodes over 16384 time steps. To observe $y(t)$ the mesh was exited with Dirac's delta function $x(t) = \delta(t)$ (eigenvalue analysis).

The time domain simulation results are processed by the method described above. The delay time is $t_0 = 7$.

If the filter order is chosen to $N = 40$ the error $e(t)$ is relatively small compared to $y(t)$ which indicates a good prediction (Fig. 3). After about 200 time steps the coefficients of the filter are nearly constant (Fig. 4). A comparison of the original spectrum $Y(\omega)$ (Fig. 5) with the estimated one $\hat{Y}_m(\omega)$ (Fig. 6) shows that the frequency of the three significant eigenvalues of the original spectrum are predicted quite good (see also table 1). A filter order much smaller than $N = 40$ yields to inaccurate results.

With a filter order of $N = 70$ the error $e(t)$ can be reduced significantly. As shown in figure 7 and table 1 the agreement of the frequency response $\hat{Y}_m(\omega)$ to the original one is excellent. The resonant frequencies can be calculated exactly and the amplitude with a small error. To determine the filter coefficients 500...1000

N	1.eigenvalue	2.eigenvalue	3.eigenvalue
40	0 Δf	1 Δf	13 Δf
70	0 Δf	0 Δf	0 Δf

Table 1: Comparison of the eigenvalues: Deviation of the resonant frequency in $\Delta f = 2^{-13} f_{max} = 61.035 \text{ MHz}$

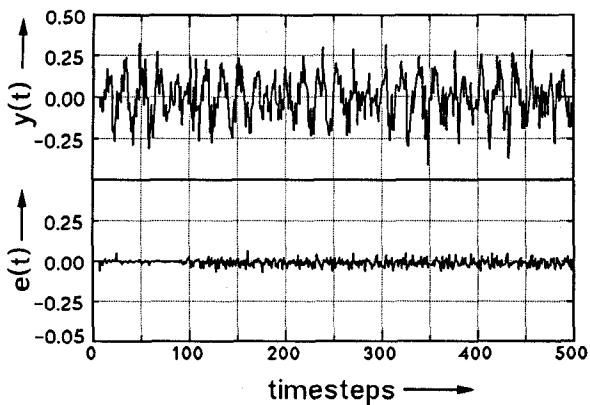


Figure 3: Original output signal $y(t)$ and prediction error $e(t)$

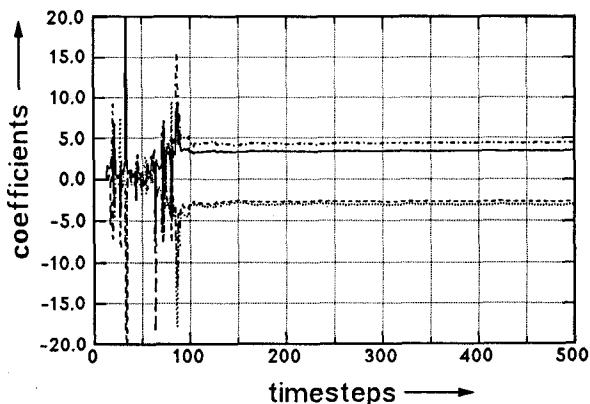


Figure 4: Several filter coefficients $b_i(t)$ with $i = 4, 5, 6, 7$

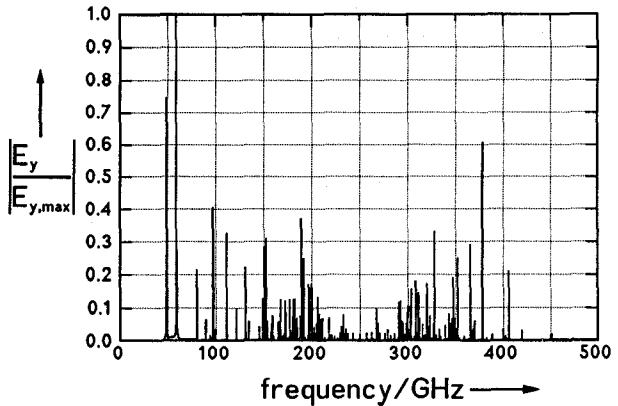


Figure 5: Original output spectrum $Y(\omega)$. The amplitude is normalized to the maximum of the electric field $E_{y,max}$.

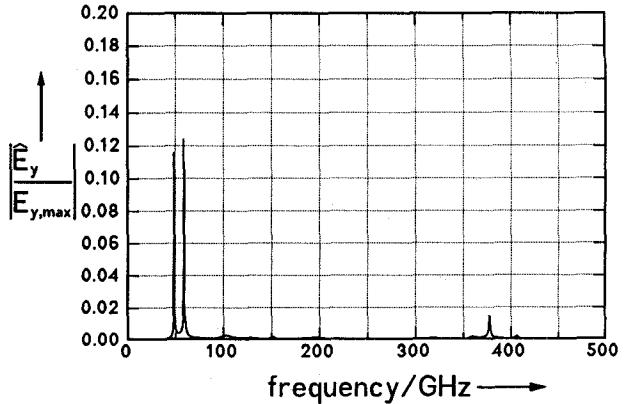


Figure 6: Estimated output spectrum $\widehat{Y}_m(\omega)$ with $N = 40$. The amplitude is normalized to the maximum $E_{y,max}$ of the original spectrum.

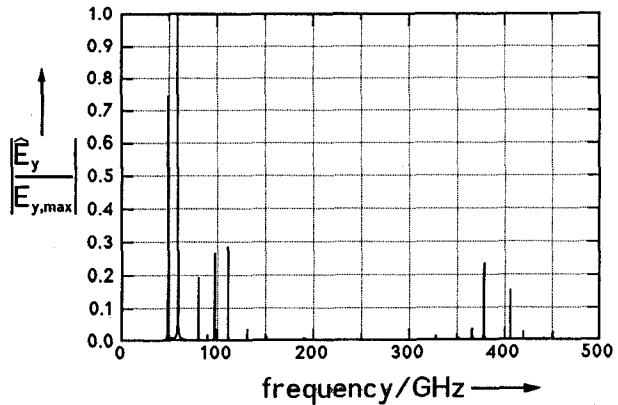


Figure 7: Estimated output spectrum $\widehat{Y}_m(\omega)$ with $N = 70$. The amplitude is normalized to the maximum $E_{y,max}$ of the original spectrum.

time steps are necessary. An increase of the based information lead to a more accurate estimation of the spectrum.

Conclusions

In the present paper the digital signal processing of time-domain simulation results by using the SI-method was introduced first. The computation time of time domain simulations of eigenvalue problems can be reduced by a factor of 20 (for $N = 70$) to 64 (for $N = 40$).

In the literature [8, 9, 10] only the Prony-Pisarenko method is known to reduce the number of required time steps of time-domain simulations. In [8] the overall CPU time is reduced by a factor of 2 to 3.

It is expected that the SI-method can easily be adapted to the application of transient analysis with e.g. the FDTD method [2]. Furthermore a model of the investigated structure is determined which might be useful for time-domain circuit analysis. Thus the SI-method is a new powerful tool for modern time-domain simulations and seems to be superiour compared to the Prony-Pisarenko method.

References

- [1] W.J.R. Hoefer, "The transmission-line matrix method — theory and applications", *IEEE Trans. Microwave Theory Techn.*, vol. MTT-33, no. 10, pp. 882-893, Oct. 1985.
- [2] X. Zhang and K.K. Mei, "Time-domain finite difference approach to the calculation of the frequency-dependent characteristics of microstrip discontinuities", *IEEE Trans. Microwave Theory Techn.*, vol. MTT-36, no. 12, pp. 1775-1787, Dec. 1988.
- [3] P. Strobach, "Recursive covariance ladder algorithms for ARMA system identification", *IEEE Trans. Acoust., Speech, Signal Processing*, vol. ASSP-36, no. 4, pp. 560-580, Apr. 1988.
- [4] J. Sokat, *Ein Beitrag zur adaptiven Filtertheorie mit Anwendungen in der automatischen Brandentdeckungstechnik*, Ph.D. thesis, Duisburg University, Duisburg, 1991.
- [5] P. Strobach, *Linear Prediction Theory: A Mathematical Basis for Adaptive Systems*, Springer Verlag, Berlin, 1990.
- [6] S. Haykin, *Adaptive Filter Theory*, Prentice-Hall, Englewood Cliffs, New Jersey, 1986.
- [7] U. Mueller, "TLM-simulation of a resonant cavity", private communication, May 1991.
- [8] J.L. Dubard, D. Pompei, J. Le Roux and A. Papiernik, "Characterization of microstrip antennaeas using the TLM simulation associated with a Prony-Pisarenko method", *Int. Journal of Numerical Modelling*, vol. 3, no. 4, pp. 269-285, Dec. 1990.
- [9] M.L. van Blaricum, R. Mittra, "Problems and solutions associated with Prony's method for processing transient data", *IEEE Trans. Antennas Propagat.*, vol. AP-26, no. 1, pp.174-182, Jan. 1978.
- [10] J.D. Wills, "Spectral estimation for the transmission Line Matrix Method", *IEEE Trans. Microwave Theory Techn.*, vol. MTT-38, no. 4, pp. 448-451, Apr. 1990.