Roundoff Noise Minimization Using Delta-Operator Realizations

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Abstract—We examine the possible advantages of using delta operator state space realizations rather than shift operator realizations of transfer functions in terms of minimizing the roundoff noise gain of the realization. We first give several conditions under which the optimal roundoff noise gain for delta operator realizations is smaller than the optimal gain for shift operator realizations. We then illustrate that even sparse (and hence nonoptimal) delta operator realizations can have smaller roundoff noise gain than the optimal shift operator realizations.

I. INTRODUCTION

One of the interesting problems in the state-variable implementations of transfer functions using finite arithmetic computations is the search for implementations that minimize the roundoff noise gain of the realization. Within the class of usual shift operator state realizations, the roundoff noise gain $G_z$ is equal to the trace of the observability Gramian. Subject to a commonly used dynamic range constraint on the states of the realization, the set of realizations minimizing this roundoff noise gain has been completely characterized by Hwang [1] and Mullis and Roberts [2].

In [3], Williamson proposed the use of residue feedback to reduce the roundoff noise gain for shift-operator realizations and compared it with the optimal gain for realizations without residue feedback. He introduced the concept of residue modes and showed that the superiority of the optimal realizations with residue feedback over the optimal realizations without residue feedback hinged on whether the sum of the residue modes was smaller than the sum of the Hankel singular values.

In this paper, we study the roundoff noise gain $G_z$ for state variable realizations implemented in the delta operator popularized by Middleton and Goodwin [4], with the aim of examining under what conditions the optimal $\delta$-operator realization roundoff noise gain $G_z^{\text{delta}}$ is smaller than the optimal shift-operator realization roundoff noise gain $G_z^{\text{min}}$. We first show that the $\delta$-operator implementation is in fact a special case of residue feedback. Therefore, following [3], $G_z^{\text{delta}}$ will be smaller than $G_z^{\text{min}}$ if and only if the sum of the residue modes is smaller than the sum of the Hankel singular values. We give a few new conditions (i.e., sharper than those in [3]) under which this holds.

A drawback of optimal realizations (i.e., realizations minimizing roundoff noise gains) is that they are typically fully parametrized. This is of course a disadvantage because it maximizes the number of computations. In the last part of this paper, we show that in situations where $G_z^{\text{delta}}$ is smaller than $G_z^{\text{min}}$, one can obtain nonoptimal sparse $\delta$-form state space realizations whose roundoff noise gain could still be smaller than $G_z^{\text{min}}$.

II. THE ROUNDOFF NOISE GAIN OF SHIFT- AND DELTA-OPERATOR REALIZATIONS

A stable strictly causal linear time-invariant system is parametrized as follows in the usual shift operator $z$:

$$H_z(z) = \frac{\sum_{i=1}^{n} b_i z^{-i}}{z^n + \sum_{i=1}^{n} a_i z^{-i}}. \quad (2.1)$$

Defining $\delta = (z - 1)/\Delta$, with $\Delta > 0$, we can alternatively represent the transfer function (2.1) as

$$H_\delta(\delta) = \frac{\sum_{i=1}^{n} \beta_i \delta^{-i}}{\delta^n + \sum_{i=1}^{n} \alpha_i \delta^{-i}}. \quad (2.2)$$

The introduction of $\delta$-operator realizations in digital filtering with a view to reducing coefficient sensitivity and signal roundoff noise can probably be traced back to the work of Agarwal and Burus [5]. This technique was later called "delay replacement" in [6] and [7]. The reasons for using $\delta$-operator models rather than $z$-operator models have been abundantly developed by Middleton and Goodwin [4]. For reasons of brevity, we shall in future often use the operator $\delta$ to denote either $z$ or $\delta$. Each of the transfer functions (2.1) and (2.2) can be realized in state-variable form. Using the $\delta$-operator, we obtain

\[
\begin{align*}
\phi x_i &= A_c x_i + B_c u_i \\
\psi y_i &= C_c x_i
\end{align*}
\]

with

$$H_\delta(\delta) = C_c (\delta - A_c)^{-1} B_c. \quad (2.3b)$$

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For \( \varrho = z \), (2.3a) is implemented in the usual way using shift registers

\[
\begin{align*}
    x_{i+1} &= A_z x_i + B_z u_i, \\
    y_i &= C_z x_i.
\end{align*}
\]  
(2.4a)

For \( \varrho = \delta \), the \( \delta \)-operator state-model can be directly evaluated using

\[
\begin{align*}
    x_i &= \delta^{-1}(A_b x_i + B_b u_i), \\
    y_i &= C_b x_i.
\end{align*}
\]  
(2.4b)

It uses the basic building block \( \delta^{-1} \) instead of the classical shift operator \( z^{-1} \). Denoting \( A_b x_i + B_b u_i = w_i \), then

\[ x_i = \delta^{-1} w_i \]  
(2.5)

We shall denote by \( S_\varrho \) (\( \varrho = z \) or \( \delta \)) the following sets of equivalent state-space realizations:

\[ S_\varrho = \{(A_o, B_o, C_o); H_o(\varrho) = C_o (qI - A_o)^{-1} B_o\} \]  
(2.6)

It is easy to verify that to each realization \( (A_o, B_o, C_o) \in S_\varrho \) as in (2.4b) there corresponds a realization \( (A_z, B_z, C_z) \in S_z \) as in (2.4a) through the following relationship:

\[
\begin{align*}
    A_z &= \Delta A_o + I, \\
    B_z &= \Delta B_o, \\
    C_z &= C_o.
\end{align*}
\]  
(2.7)

Besides the theoretically interesting property that when the sampling time goes to zero the \( \delta \)-operator models of sampled data systems approach the continuous-time models (see [4]), the main potential advantage of \( \delta \)-operator models is numerical, in the case of finite arithmetic under fast sampling. In [8] we have compared absolute and relative sensitivities of \( z \)- and \( \delta \)-operator state space models w.r.t. the parameters of the state space matrices. Our purpose here will be to compare their respective roundoff noise gains.

We first recall a few basic facts concerning roundoff noise propagation in state-variable realizations when the quantizations are carried out before multiplication. We refer to [3] for more details. Assuming that the coefficients of \( (A_o, B_o, C_o) \) are represented exactly with \( B_o \) fractional bits, that the state and the output have \( B \) fractional bits (\( B > B_o \)), and that the input signal has \( B - B_o \) fractional bits, then the finite word length (FWL) implementation of (2.3a) is

\[
\begin{align*}
    x_{i+1} &= A_o Q(x_i^*) + B_o u_i, \\
    y_i^* &= C_o Q(x_i^*).
\end{align*}
\]  
(2.8)

Here \( Q \) represents the quantizer: it rounds the \( B \) bit fraction \( x_i^* \) to \((B - B_o)\) bits before multiplication. The roundoff noise

\[ e_i \triangleq x_i^* - Q(x_i^*) \]  
(2.9)

is usually modeled as white noise of zero mean with covariance \( q^2 I \), with \( q^2 = (1/12)2^{-2(B - B_o)} \).

**Comment 2.1:** Expression (2.8) represents the FWL implementation of (2.3a) under the assumption that the operator \( \varrho \) is implemented exactly. This is the case when \( \varrho = z \) or \( \varrho = \delta \) with \( \Delta = 1 \). If \( \varrho = (z - 1)/\Delta \), the actual implementation of the \( \delta \)-operator model (2.8) is as follows [see (2.5)]:

\[
\begin{align*}
    x_{i+1} &= x_i^* + \Delta(A_b Q(x_i^*) + B_b u_i), \\
    y_i^* &= C_b Q(x_i^*).
\end{align*}
\]  
(2.10)

We have shown in [8] that, in order to minimize the sensitivity of the transfer function to coefficient errors, \( \Delta \) should be chosen as small as possible, but compatible with the dynamic range constraints on the coefficients of \( A_b \), \( B_b \), and \( C_b \). This often allows one to choose values \( \Delta < 1 \) yielding a minimal sensitivity. Clearly, when \( \Delta < 1 \), an additional noise is introduced by the multiplication of \( \Delta \) by \( w_i = A_b Q(x_i^*) + B_b u_i \) in (2.10). Indeed, if the implementation of \( \Delta \) requires \( B_\Delta \) bits, then \( w_i \) must be rounded off to \((B - B_\Delta)\) bits to produce a \( B \)-bit number in (2.10). A complete analysis of this additional roundoff noise can easily be performed. In practice \( B_\Delta \ll B \) (for example, \( B_\Delta = 1 \), \( B = 8 \) typical), and the analysis then shows that this additional noise introduced by the multiplication with \( \Delta \) in (2.10) can be neglected.

**Comment 2.2:** One procedure that has been advocated to reduce the effect of roundoff noise in digital filter realizations is the use of integer residue feedback [3], [9], and [10]. In such cases, the FWL shift-operator state-space realization (2.8) is modified according to

\[
\begin{align*}
    x_{i+1} &= A_o Q(x_i^*) + B_o u_i + J e_i, \\
    y_i^* &= C_o Q(x_i^*) + h e_i.
\end{align*}
\]  
(2.11)

where all components of \( J \) and \( h \) are integers (see [3]). We note that with the choices \( J = I \) and \( h = 0 \) and using (2.7), (2.11) becomes identical to the \( \delta \)-operator implementation (2.10) with \( \Delta = 1 \). We conclude that the FWL \( \delta \)-realization is a special case of the residue feedback realization for the choices \( J = I \) and \( h = 0 \).

Denoting \( y_i^* \triangleq y_i - y_i^* \), then the roundoff noise gain is usually defined as (see e.g., [3])

\[ G = \frac{1}{q^2} \lim_{t \to \infty} E[|e_i|^2]. \]  
(2.12)

To compute \( G \) in the special cases of \( z \)- and \( \delta \)-operator realizations, we first write a state equation for the error \( e_i \triangleq x_i - x_i^* \). It follows from (2.8) and (2.9) that

\[
\begin{align*}
    g e_i &= A_o e_i + A_o e_i, \\
    e_i &= C_o E_i + C_o E_i.
\end{align*}
\]  
(2.13)

Replacing \( g \), respectively, by \( z \) and \( \delta \) in (2.13), it then follows that

\[
\begin{align*}
    G_z &= \text{tr}(W_0), \\
    G_\delta &= \text{tr}(W).
\end{align*}
\]  
(2.14-2.15)
where $W_0$ is the observability Gramian of the realization $(A_0,B_0,C_0)$
\[ W_0 \doteq \sum_{i=0}^{\infty} (A_i^T)^p C_i^T C_i A_i \]
(2.16)
and $W$ is defined as
\[ W \doteq \Delta A_0^T W_0 \Delta A_0 + C_0^T C_0. \]
(2.17)
$W_0$ is the solution of the Lyapunov equation
\[ W_0 = A_0^T W_0 A_0 + C_0^T C_0. \]
(2.18)
Using (2.18) and (2.7), alternative expressions for $W$ can be obtained
\[ W = (A_0 - I)^T W_0 (A_0 - I) + C_0^T C_0 \\
= (I - A_0)^T W_0 + W_0 (I - A_0) \\
- 2 W_0 - A_0^T W_0 - W_0 A_0. \]
(2.19)
It should be clear that the previous expressions hold for matrices $(A_0, C_0)$ and $(A_0, C_0)$ that are related by (2.7).

III. MINIMIZATION OF THE ROUNDOFF NOISE GAIN

For any realization $(A_0, B_0, C_0) \in S_b$, whose corresponding realization in $S_k$ is $(A_k, B_k, C_k) \in S_k$ through (2.7), one has
\[ A_k^T = T^{-1} A_0^T, \quad B_k^T = T^{-1} B_0, \quad C_k^T = C_0 T \]
(3.1a)
and
\[ A_k^T = T^{-1} A_0^T, \quad B_k^T = T^{-1} B_0, \quad C_k^T = C_0 T \]
(3.1b)
where $T$ is any nonsingular matrix of proper dimension. It is therefore clear that if $(W_0, W)$ defined in (2.16) and (2.17) correspond to $(A_0, B_0, C_0)$ [equivalently to $(A_k, B_k, C_k)$], the corresponding $(W_0, W)$ in the new coordinates satisfy the following transformation:
\[ W'_0 = T^T W_0 T, \quad W' = T^T W T. \]
(3.2)
It follows from (2.14) and (2.15) that different realizations in $S_k$ ($q = z, \delta$) yield different roundoff noise gains. The interesting problem is to find the optimal realizations in $S_k$, which minimize the roundoff noise gain
\[ \min_{(A_k, B_k, C_k) \in S_k} G_k^z = \min_{T: \det T \neq 0} \text{tr} (T^T W_0 T) \]
(3.3a)
\[ \min_{(A_k, B_k, C_k) \in S_k} G_k^z = \min_{T: \det T \neq 0} \text{tr} (T^T W T). \]
(3.3b)
Note that the problem (3.3) does not make sense unless a scaling of the states is introduced since "smaller" $T$ yielding smaller $G_k^z$ would make the states larger. In order to maintain the amplitude of the states within an acceptable range, and hence to reduce the probability of overflow, an $l_2$-norm scaling on the states is introduced in practice [1, 2], which is equivalent to the following constraint on the realizations in the new coordinates:
\[ (W'_0)_{ii} = (T^{-1} W T^{-T})_{ii} = 1 \quad \forall i \]
(3.4)
where
\[ W_c \doteq \sum_{i=0}^{\infty} A_i^T B_i B_i^T (A_i^T)^T \]
(3.5)
is the controllability Gramian of the system under the realization $(A_0, B_0, C_0) \in S_k$. So, now the problem of minimizing the roundoff noise gain $G_k^z$ under $l_2$-scaling can be formulated by combining (3.3) and (3.4), (3.5). The minimum achievable gain in $S_k$ was originally given in [1] and [2]
\[ G^*_z = \frac{1}{n} \left( \sum_{i=1}^{n} a_i^2 \right)^{1/2} \]
(3.6)
where \{a_i\} is the Hankel singular value set of the system defined by
\[ \{a_i\} = \lambda(W_c W_0) = \lambda(W'_c W'_0). \]
(3.7)
This minimum is achieved by a set of realizations in $S_k$, all of which satisfy the dynamic range constraint (3.4). A constructive procedure for computing this optimal realization set has been given by Hwang [1].

The noise gain in $S_0$ is given by the exact same form as the noise gain in $S_k$, with $W_0$ replaced by $W$ and with the same dependence on $T$ [see (3.3a) and (3.3b)], while the same $l_2$-norm scaling (3.4) applies. Therefore the procedure of [1] and [2] applies identically to this case. The minimum noise gain in $S_0$ is thus given by
\[ G^*_b = \frac{1}{n} \left( \sum_{i=1}^{n} b_i \right)^2 \]
(3.8)
where \{b_i\} is called the residue mode set [3] defined by
\[ \{b_i\} = \lambda(W_c W') = \lambda(W'_c W'). \]
(3.9)
For the same reason, the optimal realizations in $S_0$ that achieve $G^*_b$ are obtained in the same way as in [1].

Comment 3.1: Since the residue feedback realization of [3], in the case $J = I$ and $h = 0$, is identical to the $\delta$-realization with $\Delta = 1$ (see Comment 2.2), it follows that the optimal residue feedback realizations in this special case are identical to the optimal $\delta$-realizations, and hence are also obtained by Hwang's procedure. This result was rederived by Williamson [3, theorem 5.2].

Now a reasonable question is under what conditions do we have
\[ G^*_b < G^*_z. \]
(3.10)
Clearly (3.10) holds if and only if the sum of the residue modes is less than the sum of the Hankel singular values. It would be interesting to produce simple conditions—on $H(z)$ or on some realization of $H(z)$—under which (3.10) holds, without having to compute the Hankel singular values $b_i$ and the Residue Modes $b_i$. This problem was addressed by Williamson [3] who gave some sufficient conditions for (3.10) to hold. In the next section, we will give some new conditions and compare them with Williamson's.
IV. SOME NEW CONDITIONS FOR SUPERIORITY OF δ-REALIZATIONS

In this section, we give some conditions under which δ-operator implementations yield a smaller roundoff noise gain than shift-operator realizations, that is conditions on the transfer function under which (3.10) can be achieved. In order to do so, we first present the following lemma.

Lemma 4.1: Let \( \{ \rho_i, \theta_i \geq 0 \} \) and \( \{ \hat{\rho}_i, \hat{\theta}_i \geq 0 \} \) be the diagonal element and eigenvalue sets, respectively, of a semipositive definite symmetric matrix \( M \). Then

\[
\sum_{i=1}^{n} \rho_i \geq \sum_{i=1}^{n} \theta_i \tag{4.1}
\]

and equality is achieved if and only if the matrix \( M \) is diagonal, i.e., \( \rho_i = \theta_i, \forall i \). 

Proof: see [1].

With this lemma we can prove the following theorem, which gives a first new set of sufficient conditions under which (3.10) holds.

**Theorem 4.1:** For any stable minimal SISO system (2.1), (3.10) holds if all the diagonal elements \( \{ a_{ii} \} \) of \( A^n \) satisfy

\[
\frac{1}{2} \leq a_{ii} \quad \forall i \tag{4.2}
\]

where \( (A^0, B^0, C^n) \) is the input-balanced realization of \( H(z) \), characterized by its Gramian matrices

\[
\begin{align*}
W^n &= I, \quad W^m = \text{diag} (\sigma_1^2, \sigma_2^2, \cdots, \sigma_n^2) \\
&\triangleq \Sigma^2 
\end{align*}
\]

Proof: First, we note that the Hankel singular values \( \{ \sigma_i \} \) and residue modes \( \{ \nu_i \} \) are invariant under a coordinate transformation. So

\[
\{ \sigma_i^2 \} = \lambda(W^mW) = \lambda(W^mW^m) = \lambda(W^m) \tag{4.4}
\]

where \( W^m \) is defined in (2.19) for the input balanced realization characterized by (4.3)

\[
W^m = (A^0 - I)^T \Sigma^2 (A^0 - I) + (C^n)^T C^n = (I - A^m)^T \Sigma^2 + \Sigma^2 (I - A^m). \tag{4.5}
\]

Denote \( W^m \triangleq \{ w_{ij} \} \) and \( A^m \triangleq \{ a_{ij} \} \). It is clear that

\[
w_{ii} = 2(1 - a_{ii})\sigma_i^2 \quad \forall i.
\]

Since \( W^m \) is positive definite and symmetric, it follows that \( w_{ii} > 0 \). According to Lemma 4.1, one has

\[
\sum_{i=1}^{n} n_i \leq \sum_{i=1}^{n} w_{ii}^{1/2} = \sum_{i=1}^{n} \sqrt{2(1 - a_{ii})}\sigma_i.
\]

The theorem follows from the fact that (3.10) holds if (4.2) is satisfied.

In [3], Williamson has given another sufficient condition under which (3.10) holds. This condition is on the internally balanced realization \( (A^0, B^0, C^n) \subseteq S^n \), which is characterized by its Gramians

\[
W^p = W^p = \Sigma = \text{diag} (\sigma_1, \sigma_2, \cdots, \sigma_n). \tag{4.6}
\]

We now give a sharper result, also on the internally balanced realization.

**Theorem 4.2:** For any stable minimal discrete linear time invariant SISO system, there exists an internally balanced form \( (A^p, B^p, C^n) \subseteq S^n \) such that

\[
A^p = \begin{pmatrix}
A_{11} & A_{12} \\
- A_{12}^T & A_{22}
\end{pmatrix}, \quad i = 1, 2 \tag{4.7a}
\]

2) If \( \{ \hat{\theta}_i \} \) is union of \( \lambda(A_{11}) \) and \( \lambda(A_{22}) \), then

\[
\min \hat{\theta}_i \leq \Re \{ \lambda_i \} \leq \max \hat{\theta}_i \tag{4.7b}
\]

for any \( \lambda_i \in \lambda(A^{0i}) \), \( \forall k \).

3) If \( \min \hat{\theta}_i \geq 1/2 \), then (3.10) holds. \( \tag{4.7c} \)

Proof: see the Appendix.

We now compare our results with those of Williamson [3].

1. The existence of (4.7a) is always guaranteed, while, in [3], the Hankel singular values are assumed to be distinct for (4.7a) to exist.

2) Williamson gave the following sufficient condition for (3.10): \( \min \theta_i \geq 1 - (1/2n) \) with \( n \) the order of system. Here we need only \( \min \theta_i \geq 1/2 \), which is a sharper result.

**Comment 4.1:** Theorems 4.1 and 4.2 yield sufficient conditions under which (3.10) holds. These conditions require the computation of (input or internally) balanced forms. Numerically well-conditioned algorithms to compute balanced forms can be found in [11] and [12].

Now, we will give another sufficient condition for (3.10) to hold. This condition is on the poles of the system.

**Theorem 4.3:** For any stable minimal discrete SISO linear time-invariant system, if the poles \( \lambda_i \) of the system satisfy the following condition

\[
\sum_{i=1}^{n} \lambda_i \geq n - \frac{1}{2} \tag{4.8}
\]

then (3.10) holds.

Proof: The internally balanced form defined by (4.6) satisfies the following Lyapunov matrix equation

\[
\Sigma = A^p \Sigma A^{pT} + B^p B^{pT}, \tag{4.9}
\]

It follows that the diagonal elements \( \{ a_{ii} \} \) of \( A^p \) satisfy

\[
| a_{ii} | < 1, \tag{4.10}
\]

From \( \Sigma_{ii} - a_{ii} = \Sigma_{ii} - \lambda_i \), one obtains

\[
\min a_{ii} + (n - 1) > \sum_{i=1}^{n} \lambda_i
\]

or

\[
\min a_{ii} > 1 - \sum_{i=1}^{n} \lambda_i.
\]

1We use \( \lambda(A) \) to denote the set of all eigenvalues of \( A \).
Therefore, using (4.8), we have min₂ aₘ > 1/2. The theorem follows directly by applying Theorem 4.1.

The sufficient condition (4.8) can be rewritten as

$$\overline{\lambda} = \frac{1}{n} \sum_{i=1}^{n} \lambda_i \geq 1 - \frac{1}{2n} \overline{\lambda}_{\text{min}}.$$  \hspace{1cm} (4.11)

Clearly, $\overline{\lambda}$ is the mean value of the poles.

Example 1: for $n = 4$, $\overline{\lambda}_{\text{min}} = 1 - 1/2n = 0.875$. So, for any system of order 4, the optimal $\delta$-operator implementation will be superior to the shift operator implementation in terms of roundoff noise gain if the mean pole value $\overline{\lambda}$ is larger than 0.875.

Example 2: in [12], a sixth-order narrow-band low-pass filter is considered, whose poles are 0.9723 $\pm$ 0.1989, 0.9389 $\pm$ 0.1623, 0.9152 $\pm$ 0.0646. For this filter, one has

$$\overline{\lambda} = 0.9441, \quad \text{and} \quad \overline{\lambda}_{\text{min}} = 0.9167.$$  

So, for this system, the optimal $\delta$-operator implementation will have a better performance in terms of roundoff noise gain than the optimal shift-operator implementation.

Comment 4.2: Theorem 4.3 yields a sufficient condition for (3.10) that is very easy to test, since the system is normally given by its transfer function from which the poles can be obtained easily.

Comment 4.3: This theorem guarantees the superiority of implementation in $\delta$-operator over shift operator for a class of systems. In fact, it implies that for systems whose poles are clustered around $z = +1$, the $\delta$-operator implementation will yield a better performance in terms of minimizing the roundoff noise gain. The often used narrow-band low-pass filters belong to this class [7]. In modern control, fast sampling is used in order to keep enough information [4]. The discrete time models used in practice come from the corresponding continuous time systems sampled with high frequency. With the sampling frequency chosen between 5 and 50 times the maximal frequency of interest as proposed by Middleton and Goodwin [4], the poles of the corresponding discrete time models and controllers are clustered around $z = +1$, and so here again the $\delta$-operator models will typically perform better.

Comment 4.4: The optimal realizations in either $S_2$ or $S_3$ yield a system matrix $(A, B, C)_{\text{syn}}$ full of non-one-zero elements, which is not very desirable since it maximizes the number of arithmetic operations. For those reasons, sparser realizations are preferred and some efforts have been made in this direction [13]-[16]. We note that for the class of systems discussed just before, $G_{\text{min}}$ is smaller than $G_{\text{syn}}^2$. This implies that some sparse realizations in $S_3$ could have a noise gain $G_3$ near $G_{\text{syn}}^2$ (of course, larger than $G_{\text{syn}}^2$). For example, the companion form (direct form) realization in $S_3$ can give a very nice performance [7]. In the next section, we will give another sparse realization in $S_3$ based on a polynomial parametrization approach. With the same numerical example as in [7] we will see that this realization yields a roundoff noise gain $G_3$ smaller than $G_{\text{syn}}^2$.

V. A Sparser Realization in $S_3$

In this section, we first give a brief introduction of the polynomial parametrization concept and present some results without proofs. These polynomial parametrizations are fully developed and exploited in [17] and [18]. Based on Chebyshev polynomials, a sparse structure will be given which, in fact, is a realization in $S_3$. This structure will be seen to have better performance than the optimal realization in $S_3$ in terms of minimizing the roundoff noise gain for the numerical example to be given in the next section.

We start here with the representation (2.2), which we recall for convenience

$$H_3(\delta) = \frac{\beta_1 \delta^{n-1} + \cdots + \beta_n}{\delta^n + \alpha_1 \delta^{n-1} + \cdots + 1}.$$  \hspace{1cm} (5.1)

Using vector notations

$$\bar{\alpha} \triangleq (1 \quad \alpha_1 \quad \cdots \quad \alpha_n)^T, \quad \bar{\beta} \triangleq (0 \quad \beta_1 \quad \cdots \quad \beta_n)^T$$  \hspace{1cm} (5.2)

and

$$\bar{\delta} \triangleq (\delta^n \quad \delta^{n-1} \quad \cdots \quad \delta 1)^T$$  \hspace{1cm} (5.3)

(5.1) can be written as

$$H_3(\delta) = \frac{\bar{\beta} T \bar{\delta}}{\bar{\alpha} T \bar{\delta}} = \frac{\bar{\beta} T \bar{\delta}}{\bar{\alpha} T \bar{\delta}} = \frac{\bar{\theta} T \bar{p}(\delta)}{\bar{\eta} T \bar{p}(\delta)}$$  \hspace{1cm} (5.4)

where

$$\bar{\eta} = T^{-T} \bar{\alpha} \triangleq (1 \quad \eta_1 \quad \cdots \quad \eta_n)^T$$  \hspace{1cm} (5.5a)

$$\bar{\theta} = T^{-T} \bar{\beta} \triangleq (0 \quad \theta_1 \quad \cdots \quad \theta_n)^T$$  \hspace{1cm} (5.5b)

$$\bar{p}(\delta) = T \bar{\delta} \triangleq [p_0(\delta) \quad \cdots \quad p_{n-1}(\delta) \quad p_n(\delta)]^T$$  \hspace{1cm} (5.5c)

with $T$ an $nt \times (nt+1)$ nonsingular matrix, whose first column is $(1 \quad 0 \quad 0 \quad \cdots \quad 0)^T$ but that is otherwise arbitrary. So

$$H_3(\delta) = \frac{\theta_1 p_1(\delta) + \cdots + \theta_n p_n(\delta)}{p_0(\delta) + \eta_1 p_1(\delta) + \cdots + \eta_n p_n(\delta)}.$$  \hspace{1cm} (5.6)

It is clear that now the system is parametrized by $(\eta, \theta)$ under the polynomial operator $\bar{p}(\delta)$ where $p_0(\delta)$ is a monic polynomial of degree $n$, and $p_i(\delta), i = 1, \cdots, n$, are polynomials of degree less than $n$. The transformation from (5.1) to (5.6) is uniquely determined by the choice of the polynomial set $p_i(\delta)$ or, equivalently, the matrix $T$. These two quantities are related, in a one-to-one way, as follows:

$$T = \begin{pmatrix} 1 & p_{01} & p_{02} & \cdots & p_{0n} \\ 0 & p_{11} & p_{12} & \cdots & p_{1n} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 0 & p_{n1} & p_{n2} & \cdots & p_{nn} \end{pmatrix} \triangleq \begin{pmatrix} 1 & \cdots & p_{0n} \\ 0 & \ddots & T_p \\ \vdots & \vdots & \ddots \end{pmatrix}$$  \hspace{1cm} (5.7)
where the $p_{ij}$ are the coefficients of the polynomials $p_i(\delta)$:

$$p_i(\delta) = \sum_{j=0}^{\infty} p_{ij} \delta^{\infty-j}.$$  

If $(A^*_0, B^*_0, C^*_0) \in S_0$ is the controllable realization in $S_0$ corresponding to the transfer function model (5.1), then a realization $(A^*_k, B^*_k, C^*_k) \in S_k$ corresponding to (5.6) can be obtained by (see [17] and [18]):

$$A_k = T_p A^*_k T_p^{-1}, \quad B_k = T_p B^*_0, \quad C_k = C^*_k T_p^{-1} \quad (5.8)$$

where $T_p \in \mathbb{R}^{n \times n}$ is defined in (5.7) and depends only on the last $n$ polynomials $p_1(\delta), \ldots, p_n(\delta)$ of degree $n - 1$. Clearly, by proper choice of the polynomial set (i.e., of $T_p$), the realization $(A_k, B_k, C_k)$ can be put in a desired form through (5.8).

We illustrate the use of polynomial basis functions with Chebyshev polynomials of the first type. Without going into details, consider polynomials generated in the following recursive way (with $\Delta = 1$):

$$p_{i-1}(\delta) = \delta p_i(\delta) + c_i p_{i+1}(\delta) \quad (5.9)$$

with $p_n(\delta) = 1$, $p_{n-1}(\delta) = \delta$. In state-space form this corresponds to

$$A_k = \begin{pmatrix} -\eta_1 & -\eta_2 & -c_1 & -\eta_3 & \cdots & -\eta_{n-1} & -\eta_n \\ 1 & 0 & -c_2 & 0 & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots & \ddots & \vdots \\ 0 & 0 & 0 & \cdots & \cdots & 1 \end{pmatrix}, \quad B_k = \begin{pmatrix} 1 \\ 0 \\ \vdots \\ 0 \end{pmatrix}, \quad C_k = \begin{pmatrix} \theta_1 \\ \theta_2 \\ \vdots \\ \theta_n \end{pmatrix} \quad (5.10)$$

where $\{\eta_i\}$, $\{\theta_i\}$ can be obtained through (5.5) since $T$ is determined from the polynomial set.

With the following choice for the $c_i$, (5.9) generates polynomials $p_i(\delta)$ related to the Chebyshev polynomials of the first type.

$$c_i = \begin{cases} - (4k^2)^{-1}, & i = 1, 2, \ldots, n - 2 \\ - (2k^2)^{-1}, & i = n - 1. \end{cases} \quad (5.11)$$

We will say that the corresponding $(A_k, B_k, C_k)$ is in Chebyshev form. Another special case of (5.9) and (5.10) is when $c_1 = c_2 = \cdots = c_n = 0$. This corresponds to the delay replaced direct form of [7]. It can also be seen as a special case of a Chebyshev form with the choice $k = \infty$.

The realization (5.10) should be scaled before it is implemented. This can be done by simply applying a diagonal transformation matrix $T$, which leaves the zeroes unchanged in the form (5.10). The $l_2$-scaled version of (5.10) requires $\bar{n} = 2n - 3$ more multipliers than the $l_2$-scaled controllable realization $(A^*_0, B^*_0, C^*_0) \in S_0$, and $\bar{n} - 2$ more multipliers than the $l_2$-scaled controllable realization $(A^*_0, B^*_0, C^*_0) \in S_0$. Since the $c_i$ in (5.10) are free, one could think of minimizing the roundoff noise gain over all sparse realizations of the form (5.10) by optimizing over the $c_i$. This is a very hard problem. Instead, one can restrict oneself to Chebyshev forms, where the $c_i$ obey (5.11), and use the scalar factor $k$, called adaptive factor, to make the roundoff noise gain $G_k$ of (5.10) as small as possible. In the special case where the optimal $k$ would be found to be infinite, this would indicate that the delay replaced direct form is optimal among all realizations of the form (5.10).

In the next section we give a numerical example wherein the structure (5.10) yields a $G_k$ that is an order of magnitude smaller than the roundoff noise gain of $(A^*_0, B^*_0, C^*_0)$ and five times smaller than $G^\text{lin}_k$.

VI. NUMERICAL EXAMPLE

For ease of comparison, we will use the same example as in [7]. This is a sixth-order narrow-band low-pass filter with a normalized sampling frequency $f_s = 1$. The corresponding transfer function and $l_2$-scaled direct form realization $(A^*_0, B^*_0, C^*_0) \in S_0$, called delay replaced direct form (DRDF), can be found in [7] and corresponds to $\Delta = 1$ and $k = \infty$. We shall compare it with the $l_2$-scaled realization $(A_k, B_k, C_k)$ in (5.10) with $\Delta = 1$ and $k = 4$. 

\[
A_k = \begin{pmatrix} -0.3474 & -0.2780 & 0.2167 & 0.1148 & -0.2829 & -0.1607 \\ 0.1460 & 0 & -0.0912 & 0 & 0 & 0 \\ 0 & 0.1713 & 0 & -0.0820 & 0 & 0 \\ 0 & 0 & 0.1905 & 0 & -0.1898 & 0 \\ 0 & 0 & 0 & 0.0823 & 0 & -0.1779 \\ 0 & 0 & 0 & 0 & 0.1757 & 0 \end{pmatrix}
\]

\[
B_k = (0.3562 0 0 0 0 0)^T
\]

\[
C_k = (0.0042 0.0576 0.0683 0.1462 0.0824 0.2085).
\]

(6.1)
TABLE I 

<table>
<thead>
<tr>
<th>(I_2)-scaled</th>
<th>(G_0)</th>
<th>(M_2)</th>
</tr>
</thead>
<tbody>
<tr>
<td>((A', B', C') \in S_2)</td>
<td>(1.973 \times 10^{10})</td>
<td>(1.3814 \times 10^{14})</td>
</tr>
<tr>
<td>((A_0, B_0, C_0)_{opt} \in S_2)</td>
<td>(1.3329)</td>
<td>(15.336)</td>
</tr>
<tr>
<td>((A_0, B_0, C_0) \in S_2(DRDF))</td>
<td>(2.6985)</td>
<td>(1.1514 \times 10^{14})</td>
</tr>
<tr>
<td>((A_0, B_0, C_0)_{opt} \in S_2)</td>
<td>(0.0646)</td>
<td>(18.3936)</td>
</tr>
<tr>
<td>((A_0, B_0, C_0)) in (6.1)</td>
<td>(0.2876)</td>
<td>(73.9616)</td>
</tr>
</tbody>
</table>

(6.2)

In [8] it is shown that with \(\Delta = 1\) the sensitivity measure \(M_2\) of any \(I_2\)-scaled realization \((A_0, B_0, C_0)\) is given by

\[
M_2 = (n + 1) \text{tr}(W_0) + n.
\]

Theoretical results are given in Table I.

Comments:

1) That \(G_{s}^{\Delta^{\text{min}}} (= 0.0646) < G_{s}^{\text{min}} (= 1.3329)\) was already known through the calculations in Example 2 of Section IV and the application of Theorem 4.3. Both \((A_0, B_0, C_0)_{opt}\) and \((A_0, B_0, C_0)_{opt}\) yield fully parametrized realizations.

2) The delay replaced direct form \((A_0, B_0, C_0)\) has a performance in terms of \(G_0\) that is not much worse than \(G_{s}^{\text{min}}\), which corresponds to a fully parametrized realization. By adding \((n - 2)\) elements to \((A_0, B_0, C_0)\), the realization \((A_0, B_0, C_0)\) of (6.1) yields a roundoff noise gain (0.2876) that is 10 times smaller than that of the DRDF \((A_0, B_0, C_0)\) and almost five times smaller than \(G_{s}^{\text{min}}\).

3) To confirm the computation of \(M_2\), we give some simulations based on the \(I_2\)-scaled FWL (coefficient) implementations for three realizations: \((A', B', C')\), the DRDF \((A_0, B_0, C_0)\), and the Chebyshev form \((A_0, B_0, C_0)\) of (6.1). For each of these realizations, we round the coefficients to \(p\) bits, then compute the magnitude of the corresponding frequency response and compare it with that of the ideal frequency response (corresponding to \(p = \infty\)). The results are given in Figs. 1 and 2.

The figures show that the \(\delta\)-operator implementation in the form (5.10) has an excellent fit to the ideal frequency response, particularly in the lower frequency range: with the same number of bits, eight, it yields a much better result than the direct \(\delta\)-form, and with 10 bits it is almost indistinguishable from the ideal frequency response. The superiority of the \(\delta\)-operator implementation (5.10) over the direct form shift-operator realization is evident: the 10-bit implementation of \((A_0, B_0, C_0)\) in the form (5.10) yields an even better fit than the 18-bit shift-operator form.

VII. CONCLUSION

In this note, we have analyzed the FWL implementation of the state-space model of a discrete system in \(\delta\)-operator form. The expression of the roundoff noise gain has been derived. It has been shown that the \(\delta\)-operator implementation is, in fact, a special case of the FWL implementation with residue feedback [3, 9]. We have then examined the problem of minimizing the roundoff noise gain over the realization set of \(\delta\)-operator models, \(S_\Delta\). Some new conditions for the superiority of optimal \(\delta\)-operator implementations over optimal \(z\)-operator implementations have been given, where the optimality is in terms of minimizing the roundoff noise gain. The superiority of the optimal \(\delta\)-operator implementations over the usual shift operator implementations allows one to find some sparser realizations in \(S_\Delta\), which often yield almost the same performance as the fully parametrized optimal realizations in \(S_\Delta\). Our theoretical results have been confirmed by a numerical example and by simulations.

Note that the conditions given in this paper are sufficient for guaranteeing \(G_{s}^{\Delta^{\text{min}}} < G_{s}^{\text{min}}\). The numerical example shows that one often has \(G_{s}^{\Delta^{\text{min}}} \ll G_{s}^{\text{min}}\). One open problem is how to sharpen those sufficient conditions further. It is believed that the answer to this problem depends on the exploration of new properties of balanced forms.
for discrete time systems. Some investigations along this line are being carried out.

**Appendix**

**Proof of Theorem 4.2**

First, note that [Kung 20] has shown that for any stable minimal SISO discrete linear system, there always exists an internally balanced form that satisfies the following symmetry property

\[ A_{\theta}^b = QA_{\theta}^{bT}Q, \quad B_{\theta} = QC_{\theta}^{bT} \]  \hspace{1cm} (A.1)

where \( Q \) is a sign matrix

\[ Q = \text{diag}(u_1, u_2, \ldots, u_n) \quad u_i = \pm 1 \quad \forall i \]

Clearly, with a series of permutations, \( Q \) can be transformed to

\[ I_1 = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} \quad I_2 = \begin{pmatrix} I_1 & 0 \\ 0 & I_1 \end{pmatrix} \]

where \( n_1 + n_2 = n \), while preserving the structure of (A.1). So, without loss of generality, \( Q \) in (A.1) can be assumed to be of the form (A.2). It follows from (A.1) that

\[ A_{\theta}^b = QA_{\theta}^{bT}Q = (A_{\theta}^b)^T = \begin{pmatrix} X_{11} & X_{12} \\ X_{12}^T & X_{22} \end{pmatrix} \]

where \( X_{i1}, i = 1, 2, \) real symmetric. It then follows that

\[ A_{\theta}^b = \begin{pmatrix} X_{11} & X_{12} \\ X_{12}^T & X_{22} \end{pmatrix} \begin{pmatrix} I_1 & 0 \\ 0 & -I_2 \end{pmatrix} = \begin{pmatrix} X_{11} & -X_{12} \\ X_{12}^T & -X_{22} \end{pmatrix} \]

So, (4.7a) is proved with the following identifications:

\[ A_{11} = X_{11}, \quad A_{22} = -X_{22}, \quad A_{12} = -X_{12} \]

Now consider (4.7b). It is well known that for any square real matrix \( A \), the following decomposition holds

\[ A = A_r + A_d \quad \text{with} \quad A_r = A_r^T, \quad A_d = -A_d \]  \hspace{1cm} (A.3)

If \( \lambda \) is an eigenvalue, \( \lambda \in \lambda(A) \), with \( X \) the corresponding eigenvector, then

\[ AX = \lambda X \Rightarrow X^HAX = \lambda \|X\|^2 \Rightarrow X^HAX = \text{Re}(\lambda)\|X\|^2. \]

By SVD decomposition, \( A_r \) can be written as

\[ A_r = U \begin{pmatrix} \theta_1 & 0 \\ \vdots & \ddots \\ 0 & \theta_n \end{pmatrix} U^T \text{ with } U \text{ orthogonal.} \]

Denote \( Y = UX \), then

\[ \sum_{i=0}^{\infty} \theta_i |y_i|^2 = \text{Re}(\lambda)\|X\|^2. \]

Since \( \|Y\|^2 = \|X\|^2 \), or \( \sum_{i=1}^{\infty} |y_i|^2 = \sum_{i=1}^{\infty} \|X_i\|^2 \), it follows that

\[ \min_{i} \theta_i = \text{Re}(\lambda) = \max_{i} \theta_i \]

(4.7b) follows with

\[ A_r = \begin{pmatrix} A_{11} & 0 \\ 0 & A_{22} \end{pmatrix}, \quad A_d = \begin{pmatrix} 0 & A_{12} \\ -A_{12}^T & 0 \end{pmatrix}. \]

Finally, recall that \( \{\theta_i\} = \lambda(A_{11}) \cup \lambda(A_{22}) \) with \( A_{11}, A_{22} \) real symmetric. If \( \min_{i} \theta_i > 0 \), then \( A_r, i = 1, 2 \) are also positive definite. It is well known (see [21 p. 134]) that

\[ \min_{i} \theta_i \leq \min_{i} a_{yy} \]

where \( \{a_{yy}\} \) is the diagonal element set of \( A_r \) (or \( A_d \)). We note that the matrix \( A_r \) of the input-balanced form has the same diagonal elements as \( A_d \). Clearly, (4.7c) then follows from Theorem 4.1 with \( \min_{i} \theta_i \geq 1/2 \).

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