

Lossless predictive coding of electric signal waveforms

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Abstract: This paper describes a new predictive coding algorithm designed for lossless compression of electric signal waveforms. Prediction coefficients are obtained from the sinusoidal signal autoregressive model. Predictors for a single sinusoid and the sum of two and three sinusoids are considered. Integer-to-integer coding is obtained by the proper (i.e. reversible) quantization of computations. The proposed coding algorithm shows better performance than the commonly used 2nd order differences coding and linear prediction coding that is optimal in the least squares sense.

Key words: Electric power systems, lossless signal compression, predictive coding, integer-to-integer coding

1. Introduction

Measurements in electric power systems are most often based on signal waveform recordings. Discrete-time voltages and currents are next used for phasor estimation [1], harmonic impedance estimation [2], power quality evaluation [3,4] and other tasks. Voltage and current signals are acquired in long observation intervals (even days) and with high sampling frequencies (even 250,000 samples per second [5]). Such measurement systems output large amounts of data and signal compression must be used for efficient storage and transmission. The “big data” problem in the smart grid is now being recognized in the literature [5–13]. The extensive review of electric signal waveform compression was presented in [6]. Most compression algorithms overviewed in [6] operate in lossy mode, i.e. some information is lost after the encoding and decoding process. The latest works on data compression devoted to electric signal waveforms describe mainly lossy algorithms [7–11]. In [7], the singular value decomposition technique is employed for compression. In [8], fuzzy transform is used for this task. A feature-based load data compression method is proposed in [9]. The wavelet transform is applied for data compression in [10,11]. However, the errors caused by lossy compression may significantly affect further analysis (e.g., [14,15]). Lossy compression is based on low-pass signal approximation. For that reason, lossy compression algorithms are not suitable for the analysis of signals with high-frequency content.

On the contrary, lossless compression algorithms ensure exact decoding. Lossless compression of phasor angle data with frequency compensated difference encoding and Golomb–Rice encoding was proposed in [12]. The study of lossless compression of voltage and current data was presented in [13]. Lossless coding is a quality hard to overestimate, because it is not possible to automatically evaluate the importance of the information that is lost during lossy compression, and because lossy compression can introduce artifacts that may affect signal analysis. There are many applications where only lossless compression is acceptable. One example is when the recording is used as evidence in a law court.

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Examples of lossless compression algorithms are the Huffman coder and the arithmetic coder [16,17]. Those two algorithms are often referred to as entropy coders, because compression ratios obtained by them are close to the limit set by Shannon's entropy. Entropy encoders are not effective for uniformly distributed signals, i.e. signals with flat histograms. For that reason, the measurement signal is often first decorrelated by the chosen transformation stage (e.g., discrete cosine transform (DCT) as in JPEG or wavelet transform as in JPEG 2000 [16,17]), and then entropy is encoded. In the case of lossless signal compression, the transformation stage that takes integers as an input must also output integers, or otherwise some reconstruction error is present, caused by finite precision computations, and the transformation stage is lossy. Examples of lossless compression algorithms with the transformation stage dedicated for electric signal waveforms are described in [5,18]. In [5] the 1st order differences are used, and in [18] also the higher order differences are used as a transformation stage. Those differences approximate higher order derivatives of continuous signals and allow for significant reduction of the signal's dynamic. In [6] JPEG 2000 is also suggested for possible lossless compression of electric power signals. For lossless coding, lifting wavelet transform (LWT) is used in JPEG 2000 in integer-to-integer mode. Another example of integer-to-integer LWT for compression of electric signal waveforms is given in [19]. It is also possible to implement discrete Fourier transform and DCT in integer-to-integer mode [20], which may be useful for lossless compression of electric signal waveforms.

In this paper, we use the self-predictive nature of the sine wave (which satisfies the 2nd order difference equation) for constructing predictors for electric signal waveforms. Proposed predictors have the property of canceling sinusoids. Proposed algorithms are compared with the 2nd order differences used in [18], having the property of canceling polynomials, and linear prediction coding (LPC), which is optimal in the least squares sense. The contribution of this paper is a new prediction method for lossless compression of electric signal waveforms that has better properties than known predictors constructed from the higher order differences, and LPC predictors. The proposed prediction algorithm should be interpreted as the data decorrelation stage (i.e. transformation stage) before entropy coding. In the next sections, the theory behind our design is presented, and then the main properties of the new prediction algorithm are described in comparison with the 2nd order differences and LPC.

2. Theory

2.1. Predictive coding

In predictive coding the current signal sample is predicted as a linear combination of previous samples. The popular LPC algorithm determines the coefficients of a linear predictor by minimizing the prediction error in the least squares sense [21–23]. The MATLAB function *lpc* uses the autocorrelation method of autoregressive modeling to find prediction coefficients [22]. The optimal coefficients must be included in the bit stream along with the prediction error sequence.

The prediction can also be done with the fixed nonoptimal coefficients. The dynamic range of the signal can be compressed by the 1st order differences defined by:

$$\begin{cases} \varepsilon_n^{1st} = x_n, & n = 0 \\ \varepsilon_n^{1st} = x_n - x_{n-1}, & n = 1, 2, \dots, N - 1 \end{cases} \quad (1)$$

In practice, better results in the compression of electric signal waveforms are reported for the 2nd order

differences, defined as $\varepsilon_n^{2nd} = \varepsilon_n^{1st} - \varepsilon_{n-1}^{1st}$:

$$\begin{cases} \varepsilon_n^{2nd} = x_n, & n = 0, 1 \\ \varepsilon_n^{2nd} = x_n - 2x_{n-1} + x_{n-2}, & n = 2, 3, \dots, N - 1 \end{cases} \quad (2)$$

The differences defined by Eqs. (1) and (2), and also the differences for higher orders, have the property of canceling polynomials. For example, the error ε_n^{2nd} for the sequence $x_n = a_1n + a_0$, where a_1 and a_0 are arbitrary values, equals zero, and the error ε_n^{2nd} for the arbitrary sequence $x_n = a_2n^2 + a_1n + a_0$ is constant and equals $2a_2$. Unfortunately, the above differences will not cancel sinusoids. In the next section we will introduce prediction coefficients with the property of canceling sinusoids.

2.2. Proposed lossless predictive coding algorithm

In this section we start with designing a predictive coding algorithm for the case of a single sinusoid. Then we construct two higher order (i.e. 4th and 6th) predictors. We also show the connection between the proposed 2nd order predictor and the 2nd order differences that turns out to be the special case of our predictor.

Let us consider the discrete-time sinusoidal signal in the following form:

$$x_n = A_1 \cos(\omega_1 n + \phi_1), \quad n = 0, 1, 2, \dots, N - 1, \quad (3)$$

where:

$$\omega_1 = 2\pi \frac{F_1}{F_s}, \quad (4)$$

and A_1 is the signal's amplitude, ω_1 is its angular frequency in radians, F_1 is the signal's frequency in hertz, F_s is the sampling frequency in hertz, ϕ_1 is the phase angle in radians, n is the index of the sample, and N is the number of samples.

The sinusoidal signal defined by Eq. (3) satisfies the following difference equation (see, e.g., [24]):

$$x_n = c_1 x_{n-1} - x_{n-2}, \quad c_1 = 2 \cos(\omega_1). \quad (5)$$

From Eq. (5) it is seen that once having two successive samples of sinusoidal signal, defined by Eq. (3) (e.g., x_0 and x_1), it is possible to compute all the next samples (for $n = 2, 3, 4, \dots$).

The recursive difference equation may also be derived for an arbitrary sum of sinusoids in the following form:

$$x_n = \sum_{i=1}^I A_i \cos(\omega_i n + \phi_i), \quad n = 0, 1, 2, \dots, N - 1, \quad (6)$$

where I is the number of sinusoids. For each sinusoid two more samples are needed at the beginning of the observation for computing the whole signal recursively.

For the sum of two sinusoids ($I = 2$), the signal defined by Eq. (6) satisfies the following difference equation:

$$x_n = p_1 x_{n-1} + p_2 x_{n-2} + p_3 x_{n-3} - x_{n-4}, \quad (7)$$

with:

$$p_1 = p_3 = c_1 + c_2, \quad p_2 = -2 - c_1 c_2, \quad c_i = 2 \cos(\omega_i). \quad (8)$$

Furthermore, for the sum of three sinusoids ($I = 3$), we get:

$$x_n = p_1x_{n-1} + p_2x_{n-2} + p_3x_{n-3} + p_4x_{n-4} + p_5x_{n-5} - x_{n-6}, \tag{9}$$

with the following prediction coefficients:

$$p_1 = p_5 = c_1 + c_2 + c_3, [1ex]p_2 = p_4 = -(c_1 + c_2)c_3 - c_1c_2 - 3, p_3 = 2c_1 + 2c_2 + (2 + c_1c_2)c_3, \tag{10}$$

and c_i defined by Eq. (8).

We propose encoding the discrete electric signal waveform as the prediction error of the measurement signal with respect to the model defined by Eq. (6). We require the prediction error to be integer-valued and for that reason we introduce rounding off in the difference equations, Eq. (5), Eq. (7), and Eq. (9). We define three prediction encoding algorithms listed in Table 1. The prediction error ε_n contains the same information as the measurement signal x_n with the advantage that ε_n has a compressed dynamic range and is much more suitable for entropy coding as explained in the next section. Decoding algorithms are also listed in Table 1.

Table 1. Proposed prediction algorithms.

Order	Encoding
2nd	$\begin{cases} \varepsilon_n^{2nd} = x_n, & n = 0, 1 \\ \varepsilon_n^{2nd} = x_n - \text{round}(c_1x_{n-1} - x_{n-2}), & n = 2, \dots, N - 1 \end{cases}$
4th	$\begin{cases} \varepsilon_n^{4th} = x_n, & n = 0, 1, 2, 3 \\ \varepsilon_n^{4th} = x_n - \text{round}(p_1x_{n-1} + p_2x_{n-2} + p_3x_{n-3} - x_{n-4}), & n = 4, \dots, N - 1 \end{cases}$
6th	$\begin{cases} \varepsilon_n^{6th} = x_n, & n = 0, 1, \dots, 5 \\ \varepsilon_n^{6th} = x_n - \text{round}(p_1x_{n-1} + p_2x_{n-2} + p_3x_{n-3} + p_4x_{n-4} + p_5x_{n-5} - x_{n-6}), & n = 6, \dots, N - 1 \end{cases}$
Order	Decoding
2nd	$\begin{cases} x_n = \varepsilon_n^{2nd}, & n = 0, 1 \\ x_n = \varepsilon_n^{2nd} + \text{round}(c_1x_{n-1} - x_{n-2}), & n = 2, \dots, N - 1 \end{cases}$
4th	$\begin{cases} x_n = \varepsilon_n^{4th}, & n = 0, 1, 2, 3 \\ x_n = \varepsilon_n^{4th} + \text{round}(p_1x_{n-1} + p_2x_{n-2} + p_3x_{n-3} - x_{n-4}), & n = 4, \dots, N - 1 \end{cases}$
6th	$\begin{cases} x_n = \varepsilon_n^{6th}, & n = 0, 1, \dots, 5 \\ x_n = \varepsilon_n^{6th} + \text{round}(p_1x_{n-1} + p_2x_{n-2} + p_3x_{n-3} + p_4x_{n-4} + p_5x_{n-5} - x_{n-6}), & n = 6, \dots, N - 1 \end{cases}$

If the sampling frequency is high (e.g., 250,000 samples per second as in [2]), then the prediction coefficient c_1 defined by Eq. (5) approximately equals two, and the proposed 2nd order prediction equation given in Table 1 can be approximated by the 2nd order differences defined by Eq. (2). However, if the signal is not sampled at a high rate then the exact value of prediction coefficient c_1 , Eq. (5), results in significantly smaller prediction error ε_n and thus a higher compression ratio. Prediction coefficient c_i is computed from Eq. (8) for the nominal frequency, i.e. 50 Hz or 60 Hz, or for the actual (estimated) frequency. Frequency estimation algorithms are described in a number of writings, e.g., in tutorial-like overviews [24,25] or applications dedicated to electric power systems [26].

3. Results

In this section, the main properties of the proposed prediction algorithms listed in Table 1 are investigated in light of lossless signal compression. The results are compared with the 2nd order difference coding defined by Eq. (2) and LPC as implemented in MATLAB by the function *lpc* [22].

For all considered cases, two compression ratios are presented in Figures 1–8. We define compression ratio CR_D based on the reduction of the signal dynamic range and compression ratio CR_E based on the reduction of the signal entropy.

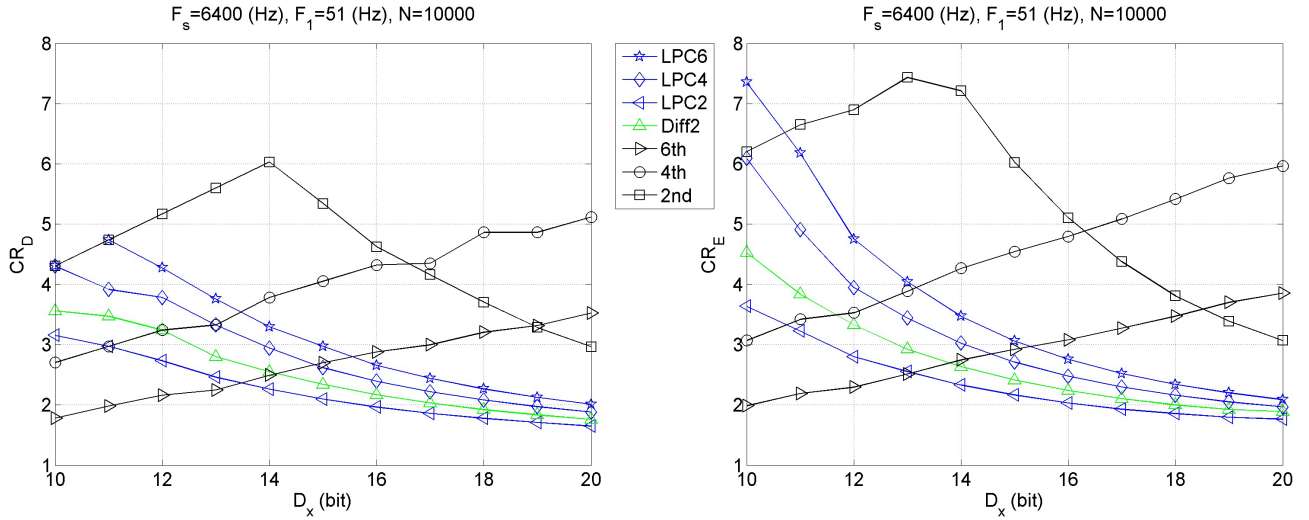


Figure 1. Compression ratios CR_D and CR_E as functions of the dynamic range of signal D_x for sinusoidal signal with frequency 51 Hz. Sampling frequency equals 6400 Hz.

CR_D is the ratio between the dynamic range, in bits, of the signal before and after predictive coding:

$$CR_D = \frac{D_x}{D_\epsilon}, \quad (11)$$

where the dynamic range D_x of arbitrary signal x_n having negative and positive integer values is given by:

$$D_x = \log_2(\max(x_n) - \min(x_n) + 1). \quad (12)$$

In simulations the dynamic range of the signal varies from $D_x = 10$ bits to $D_x = 20$ bits. The low dynamic range of the signal may be caused by the low resolution of the analog-to-digital (A/D) converter and by the misadjustment of the measurement signal to the range of the A/D converter. While computing D_ϵ , the first 2, 4, or 6 samples of ϵ_n are neglected, in Eq. (11), for the algorithm of the 2nd, 4th, and 6th order, respectively.

CR_E is evaluated based on signal entropy. Shannon entropy is defined as:

$$E = - \sum_{i=1}^n p_i \log_2 p_i, \quad (13)$$

where $\{p_1, \dots, p_n\}$ is the set of the probabilities of occurrence of all symbols from the source alphabet. Entropy is the expected length of a binary code over all possible symbols in a discrete memoryless source [17, p. 6]. Any algorithm that is able to encode source symbols with close to E bits per one symbol is considered as an entropy

encoder. The most popular entropy encoders are the Huffman coder and the arithmetic coder, both described in many available textbooks, e.g., [16,17].

The entropy-based compression ratio CR_E is defined as the number of bits per one symbol in the original signal divided by the entropy of the prediction error (i.e. the number of bits per one symbol after predictive coding and entropy coding):

$$CR_E = \frac{D_x}{E_\varepsilon}. \quad (14)$$

While computing E_ε , the first 2, 4, or 6 samples of ε_n are neglected for the algorithm of the 2nd, 4th, and 6th order, respectively.

CR_D is obtained by predictive coding alone that may be used in systems with low computational resources or high time demands. CR_E is a close estimation of what could be obtained if the prediction error was additionally encoded by entropy coder. This compression is well suited for the offline mode without high time demands.

In the following, we analyze the coding performance with respect to sampling frequency value, off-nominal frequency, harmonic distortion, simultaneous amplitude and frequency deviation, and the additive Gaussian noise. The results are depicted in Figures 1–8. Each figure shows CR_D and CR_E as a function of the dynamic range of the signal that varies from $D_x = 10$ bits to $D_x = 20$ bits. The curves show the results obtained for the 6th order LPC (denoted by LPC6), the 4th order LPC (LPC4), the 2nd order LPC (LPC2), the 2nd order differences defined by Eq. (2) (denoted by Diff2), and the proposed algorithms of the 6th, the 4th, and the 2nd order (denoted by 6th, 4th, and 2nd). The prediction coefficients for the proposed algorithms are computed for the nominal system frequency equal to 50 Hz, not for the actual frequency of the signal.

3.1. Sampling frequency

The range of sampling frequencies used in electric power measurements is quite broad. In all further simulations the results are given for $F_s = 6.4$ kHz (128 samples per 50 Hz period) and $F_s = 50$ kHz (1000 samples per 50 Hz period).

3.2. Off-nominal frequency

Figures 1 and 2 show compression results for the sinusoidal signal with frequency 51 Hz. It is observed in Figure 1 that, for $F_s = 6.4$ kHz, the proposed 2nd order predictor outperforms all other algorithms for the dynamic range of the signal D_x lower than approximately 17 bits, and above this value the best results are obtained by the proposed 4th order predictor. The performance of the 2nd order differences is significantly worse than the performance of the proposed 2nd order predictor.

Figure 2 shows the results for $F_s = 50$ kHz. In this case, the 2nd order differences and the proposed 2nd order predictor perform similarly up to the dynamic range of the signal approximately equal to 15 bits. Above this value the proposed 2nd order predictor performs significantly better.

Results similar to the ones obtained for actual frequency equal to 51 Hz can be obtained for actual frequency equal to 49 Hz. For the case when the actual frequency is the same as nominal frequency (i.e. 50 Hz), the compression ratios for the proposed prediction algorithms are even higher, e.g., compression ratios for the proposed 2nd order predictor for $F_s = 6.4$ kHz and $D_x = 16$ bits equal $CR_D = 10.1$ and $CR_E = 10.8$ and are approximately 4.5 times higher than for the 2nd order differences.

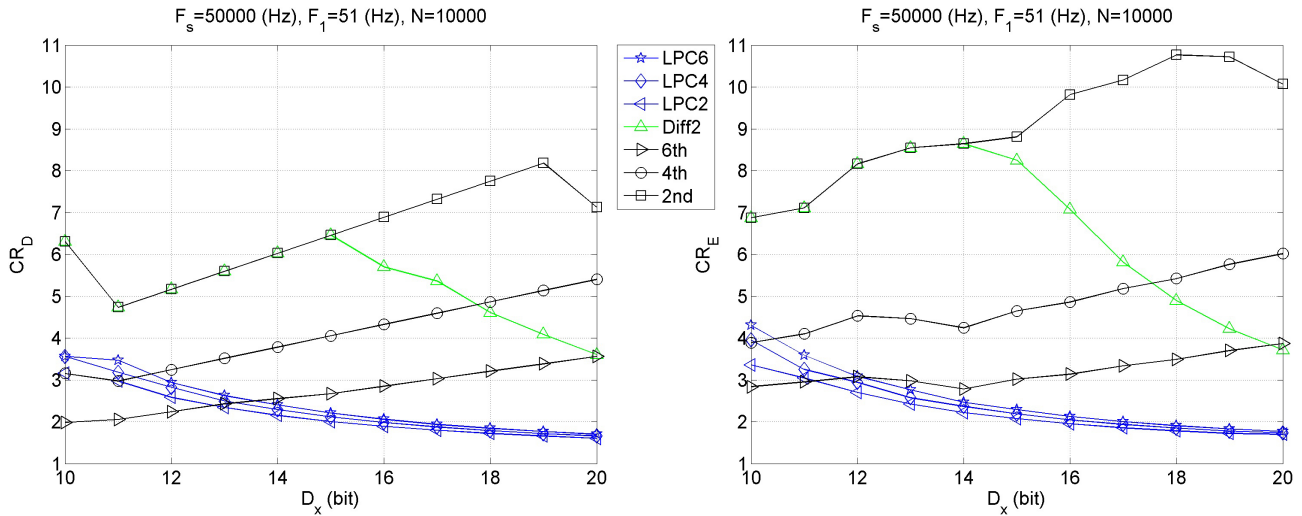


Figure 2. Compression ratios CR_D and CR_E as functions of the dynamic range of signal D_x for sinusoidal signal with frequency 51 Hz. Sampling frequency equals 50 kHz.

3.3. Harmonic distortion

In simulation, a test signal of 51 Hz with the 2nd and the 3rd harmonic is used. Amplitudes of harmonics are set to 10% amplitude of the main frequency signal. The results are presented in Figures 3 and 4. It is observed in Figure 3 that, for $F_s = 6.4$ kHz, the best results for the dynamic range of the signal approximately higher than 12 bits are obtained by the proposed 4th order predictor. The proposed 6th order predictor also performs well for the dynamic range above approximately 14 bits. The results for all LPC predictors and for the 2nd order differences are poor for higher dynamic ranges.

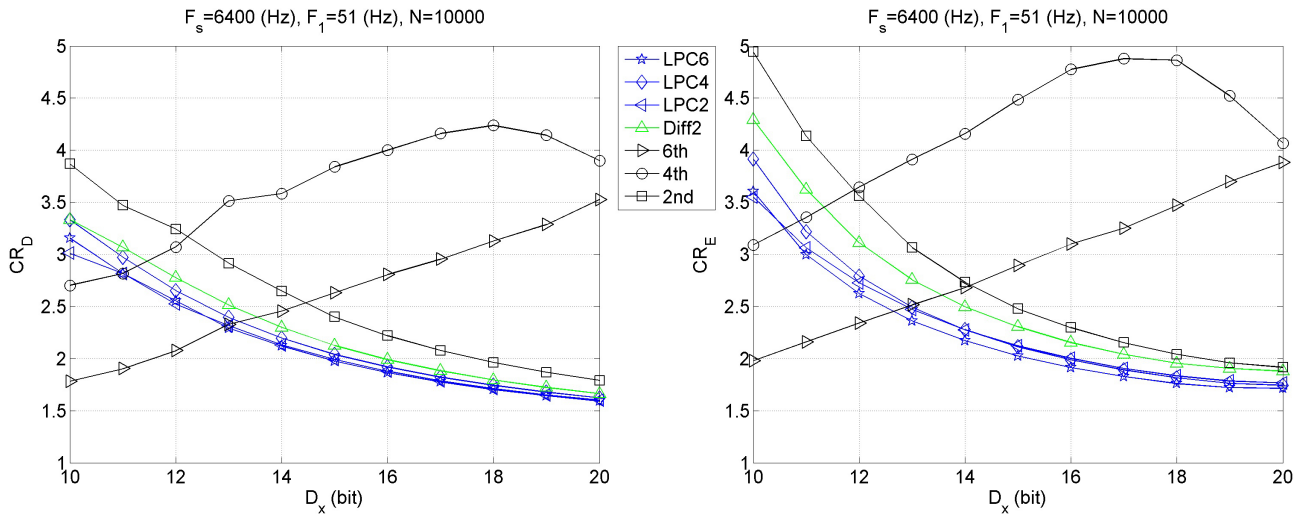


Figure 3. Compression ratios CR_D and CR_E as functions of the dynamic range of signal D_x for sinusoidal signal with frequency 51 Hz and 10% of the 2nd and the 3rd harmonic. Sampling frequency equals 6400 Hz.

For $F_s = 50$ kHz it is seen in Figure 4 that the proposed 2nd order predictor outperforms the 2nd order differences for the dynamic range of the signal higher than approximately 14 bits.

For the harmonic signal with the main frequency equal to 49 Hz the results are very similar, and for the 50 Hz signal the results are slightly better.

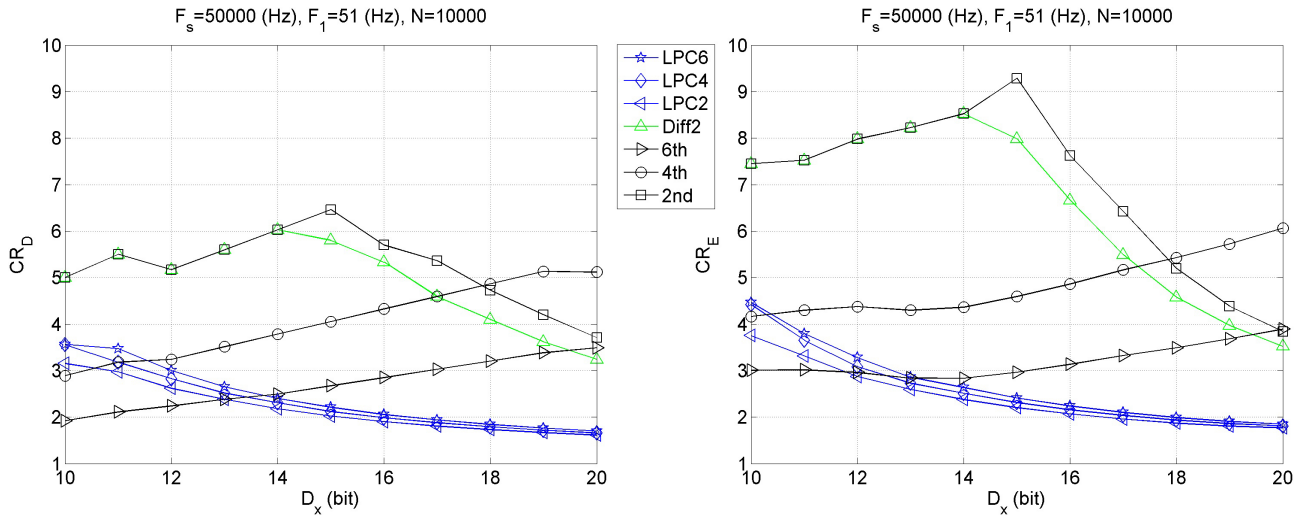


Figure 4. Compression ratios CR_D and CR_E as functions of the dynamic range of signal D_x for sinusoidal signal with frequency 51 Hz and 10% of the 2nd and the 3rd harmonic. Sampling frequency equals 50 kHz.

3.4. Amplitude and frequency deviation

The influence of simultaneous amplitude and frequency deviation is investigated with the test signal with simultaneous amplitude modulation (AM) and frequency modulation (FM), defined as:

$$x_n = A_n \cos(\omega_0 n + k_{FM} \cos(\omega_{FM} n) / \omega_{FM}), \quad (15)$$

where the envelope (amplitude deviation) is:

$$A_n = 1 + k_{AM} \cos(\omega_{AM} n). \quad (16)$$

Instantaneous frequency, in radians, of the signal defined by Eq. (15) equals:

$$\omega_n = \omega_0 - k_{FM} \sin(\omega_{FM} n). \quad (17)$$

The following modulation parameters are set: $k_{AM} = 0.1$ (i.e. 10% amplitude deviation), $\omega_{AM} = 0.0025$ rad, and $\omega_{FM} = 0.0025$ rad. The frequency modulation coefficient is set as $k_{FM} = 2(2\pi)/6e3$ for $F_s = 6.4$ kHz and $k_{FM} = 2(2\pi)/50e3$ for $F_s = 50$ kHz. In both cases this means maximum ± 2 Hz deviation from the actual frequency of 50 Hz.

It is seen in Figure 5 that for $F_s = 6.4$ kHz the proposed predictors are the best. For the dynamic range of the signal below approximately 16 bits the proposed 2nd order predictor performs best, and above this value the best results are obtained by the proposed 4th order predictor. The results for the 2nd order differences are the worst.

It is observed in Figure 6 that for $F_s = 50$ kHz the best predictor is the proposed 2nd order predictor; however, for the dynamic range of the signal below approximately 15 bits, the performance of the 2nd order differences is equally good.

3.5. Noise

Figures 7 and 8 show the results for the signal disturbed by the additive zero-mean Gaussian noise. The signal-to-noise ratio is set to 50 dB. Noise is added by the MATLAB function *awgn* with the option *measured*. In these

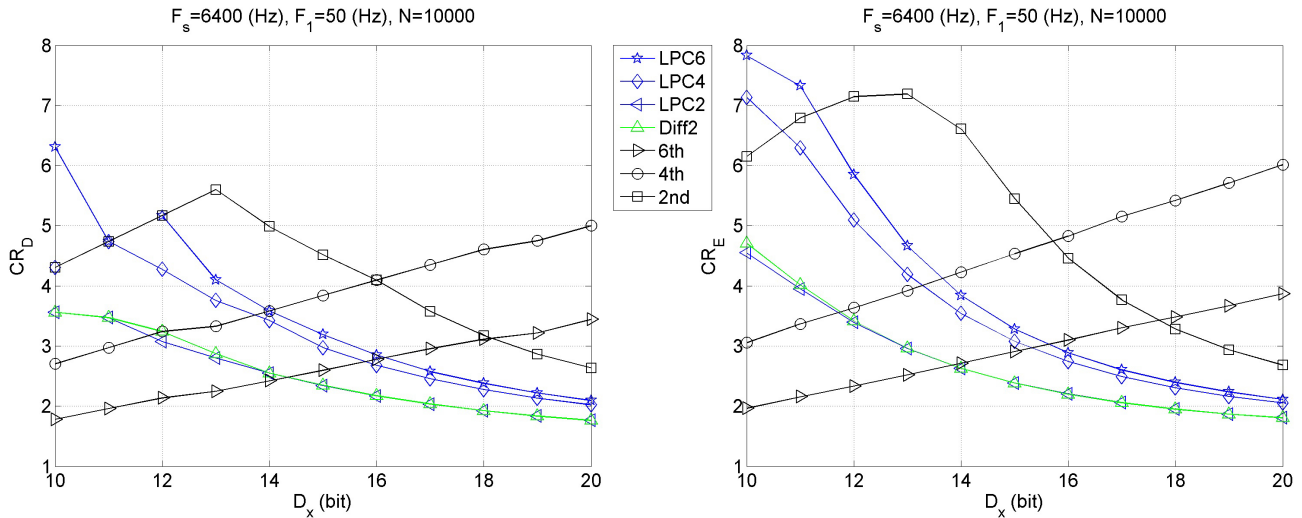


Figure 5. Compression ratios CR_D and CR_E as functions of the dynamic range of signal D_x for sinusoidal signal with simultaneous AM and FM. Sampling frequency equals 6400 Hz.

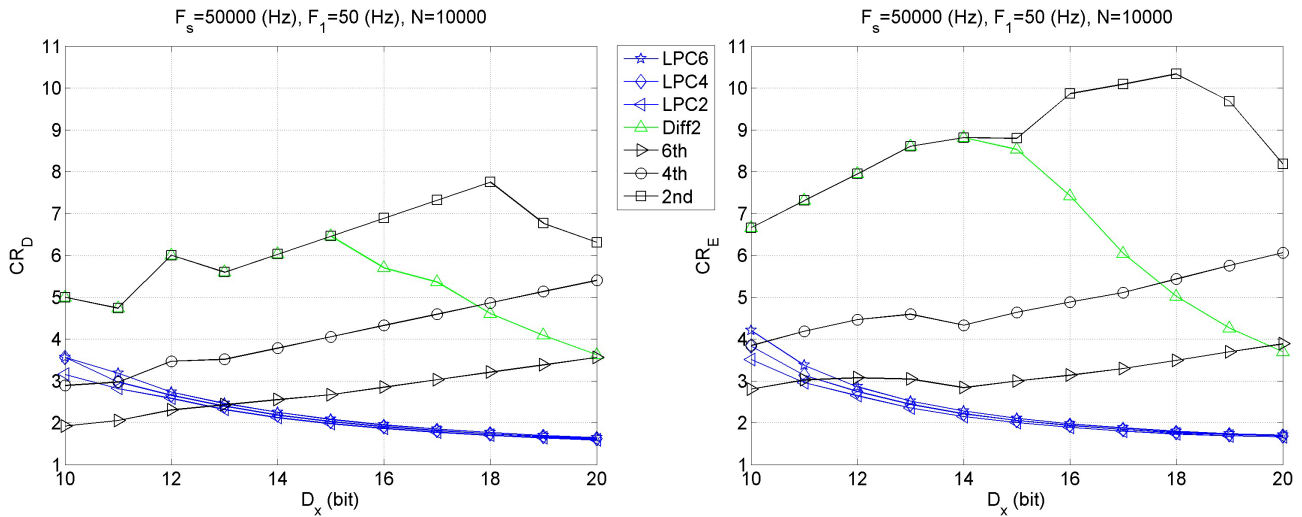


Figure 6. Compression ratios CR_D and CR_E as functions of the dynamic range of signal D_x for sinusoidal signal with simultaneous AM and FM. Sampling frequency equals 50 kHz.

tests the best results are obtained by the optimal 6th order LPC predictor. The proposed 2nd order predictor and the 2nd order differences perform similarly, and only slightly worse than LPC. The proposed 4th order and 6th order predictors give the worse results.

3.6. Results summary

In Figures 1–8 it is seen that for the sampling frequency $F_s = 6.4$ kHz the proposed 2nd order predictor is better than the 2nd order differences. For that reason, it should be used as a data decorrelation stage in the compression algorithm. For higher sampling frequency $F_s = 50$ kHz the supremacy of the proposed 2nd order predictor over the 2nd order differences is not as evident, but it still exists for the dynamic range of the signal approximately above 15 bits.

For the case of a multicomponent signal the proposed 4th order predictor is the best choice. Higher order predictors are not advised due to high noise sensitivity.

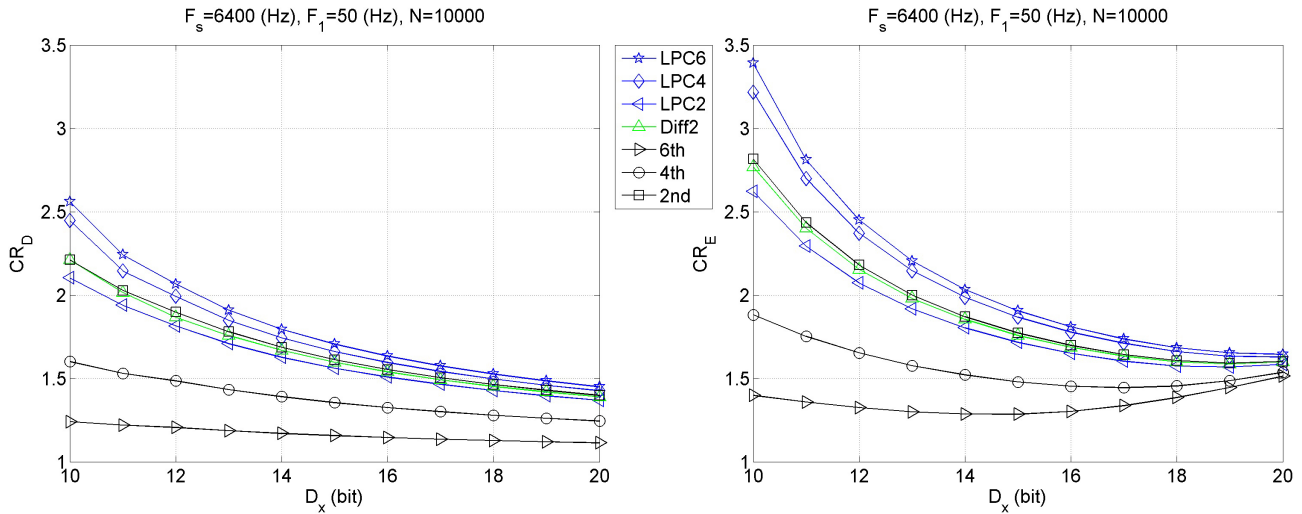


Figure 7. Compression ratios CR_D and CR_E as functions of the dynamic range of signal D_x for sinusoidal signal with frequency 50 Hz and 50 dB the additive Gaussian noise. Sampling frequency equals 6400 Hz.

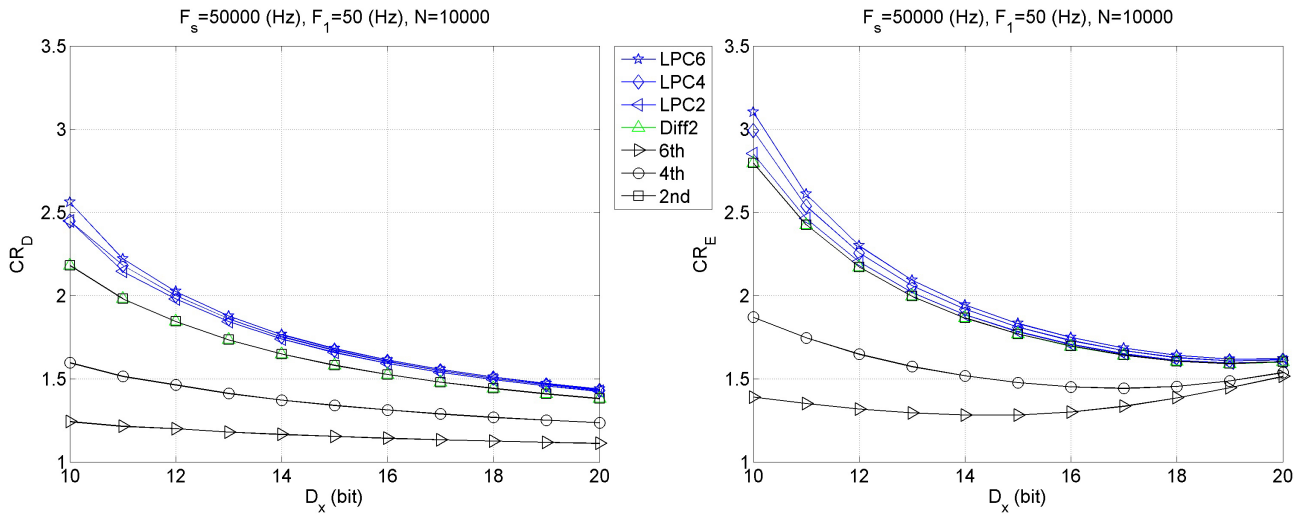


Figure 8. Compression ratios CR_D and CR_E as functions of the dynamic range of signal D_x for sinusoidal signal with frequency 50 Hz and 50 dB the additive Gaussian noise. Sampling frequency equals 50 kHz.

The LPC performs slightly better than the proposed 2nd order predictor only for noisy signals. The LPC performs significantly worse than the proposed 2nd order predictor for compression of the sinusoidal signal, harmonic signal, and sinusoidal signal with simultaneous amplitude and frequency deviation. The computational complexity of LPC is significantly higher because optimal predictors are computed, whereas in the proposed algorithm the prediction coefficients are fixed. The LPC requires long signal observation. In simulations $N = 10,000$ samples is used. For shorter signals the results for LPC deteriorate significantly, whereas the results for the proposed predictors remain at the same level. Thus, LPC compression of electric signal waveforms is not recommended.

Tables 2 and 3 present detailed compression results for all methods in all tests for the dynamic range of signal $D_x = 12$ bits and $D_x = 16$ bits, respectively. The best results for each test are bolded. It is observed that most often the proposed algorithm of the 2nd order gives the best results, and this algorithm is never

worse than 2nd order differences. The compression ratio for the signal of 16 bits varies from $CR_D = 1.53$ and $CR_E = 1.70$ for a noisy sinusoid to $CR_D = 6.89$ and $CR_E = 9.86$ for a sinusoid with simultaneous amplitude and frequency deviation.

Table 2. Compression results for the dynamic range of signal $D_x = 12$ bits.

Test	F_s (kHz)	CR	Prediction algorithm						
			LPC6	LPC4	LPC2	Diff2	6th	4th	2nd
51 Hz single sinusoid	6.4	CR_D	4.27	3.79	2.73	3.24	2.16	3.24	5.17
		CR_E	4.75	3.95	2.80	3.33	2.29	3.53	6.90
	50	CR_D	2.94	2.82	2.58	5.17	2.24	3.24	5.17
		CR_E	3.09	2.94	2.70	8.16	3.07	4.53	8.16
51 Hz sinusoid with the 2nd and the 3rd harmonic	6.4	CR_D	2.55	2.65	2.52	2.78	2.08	3.07	3.24
		CR_E	2.62	2.79	2.73	3.11	2.34	3.64	3.56
	50	CR_D	3.00	2.82	2.62	5.17	2.24	3.24	5.17
		CR_E	3.28	3.09	2.87	7.98	2.96	4.38	7.98
50 Hz single sinusoid with simultaneous AM and FM	6.4	CR_D	5.17	4.27	3.07	3.24	2.14	3.24	5.17
		CR_E	5.85	5.09	3.39	3.42	2.33	3.64	7.15
	50	CR_D	2.73	2.65	2.58	6.00	2.30	3.47	6.00
		CR_E	2.86	2.74	2.64	7.95	3.08	4.46	7.95
50 Hz sinusoid with additive noise	6.4	CR_D	2.11	2.06	1.84	1.87	1.20	1.48	1.90
		CR_E	2.46	2.38	2.08	2.16	1.33	1.66	2.19
	50	CR_D	1.97	1.95	1.93	1.86	1.18	1.45	1.86
		CR_E	2.31	2.26	2.21	2.19	1.32	1.66	2.19

Table 3. Compression results for the dynamic range of signal $D_x = 16$ bits.

Test	F_s (kHz)	CR	Prediction algorithm						
			LPC6	LPC4	LPC2	Diff2	6th	4th	2nd
51 Hz single sinusoid	6.4	CR_D	2.66	2.39	1.96	2.17	2.88	4.32	4.63
		CR_E	2.76	2.48	2.03	2.24	3.08	4.80	5.10
	50	CR_D	2.06	1.98	1.89	5.70	2.85	4.32	6.89
		CR_E	2.13	2.05	1.95	7.07	3.14	4.86	9.82
51 Hz sinusoid with the 2nd and the 3rd harmonic	6.4	CR_D	1.87	1.92	1.88	1.99	2.81	4.00	2.22
		CR_E	1.91	1.99	2.00	2.15	3.10	4.78	2.30
	50	CR_D	2.06	1.98	1.90	5.33	2.85	4.32	5.70
		CR_E	2.24	2.16	2.07	6.66	3.13	4.86	7.62
50 Hz single sinusoid with simultaneous AM and FM	6.4	CR_D	2.85	2.68	2.17	2.17	2.78	4.10	4.10
		CR_E	2.88	2.74	2.20	2.20	3.10	4.83	4.46
	50	CR_D	1.95	1.91	1.86	5.70	2.85	4.32	6.89
		CR_E	1.97	1.93	1.89	7.42	3.14	4.89	9.86
50 Hz sinusoid with additive noise	6.4	CR_D	1.66	1.63	1.52	1.54	1.15	1.32	1.56
		CR_E	1.81	1.78	1.65	1.69	1.30	1.46	1.70
	50	CR_D	1.59	1.58	1.57	1.53	1.13	1.30	1.53
		CR_E	1.75	1.73	1.71	1.70	1.30	1.46	1.70

4. Conclusion

In this paper, it is shown how to construct predictors for the signals built from the sum of sinusoids. Such signals are typical electric power signal waveforms. The proposed predictors operate in integer-to-integer mode and are well suited for lossless compression with or without an additional entropy encoder. It is possible to define higher order predictors; however, based on simulations, it seems that the 2nd order predictor is the most

versatile algorithm. The highest increase of the compression ratio obtained by the proposed 2nd order predictor with respect to the 2nd order differences equals approximately 2.4 times for sampling frequency of 6.4 kHz and 14 bits dynamic range of the signal, and approximately 2 times for sampling frequency of 50 kHz and 19 bits dynamic range of the signal. The obtained improvements are significant for the case of lossless compression.

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