

Problem 1.

Minimize $D = \sum_{i=1}^M w_i \sigma_i^2 2^{-2R_i}$ subject to the constraint $R = \frac{1}{M} \sum_{i=1}^M R_i$.

We form the functional

$$J = \sum_{i=1}^M w_i \sigma_i^2 2^{-2R_i} + \lambda \left(\sum_{i=1}^M R_i - R \right)$$

and take partials with respect to the R_j and λ ,

so we have

$$\frac{\partial J}{\partial R_j} = 0 \Rightarrow 2^{-2R_j} = \frac{-\lambda}{2w_j \sigma_j^2 \ln 2} \text{ so letting } \Lambda = \frac{-\lambda}{2 \ln 2},$$

we get

$$R_j = \frac{1}{2} \log \frac{w_j \sigma_j^2}{\Lambda}$$

which when substituted into the constraint equation

yields

$$R = \frac{1}{M} \sum_{i=1}^M \frac{1}{2} \log \frac{w_i \sigma_i^2}{\Lambda} = \frac{1}{2} \log \frac{\left(\prod_{i=1}^M w_i \sigma_i^2 \right)^{1/M}}{\Lambda}$$

so

$$\Lambda = 2^{-2R} \left(\prod_{i=1}^M w_i \sigma_i^2 \right)^{1/M} \text{ and } R_j = R + \frac{1}{2} \log \frac{w_j \sigma_j^2}{\left(\prod_{i=1}^M w_i \sigma_i^2 \right)^{1/M}}$$

For audio coding, choose the weighting functions, w_i , to be the inverse of the masking thresholds for the band. This will minimize the noise to mask ratio.