AR(1) time series with autoregressive gamma variance for road topography modeling

Johannesson, Pär; Podgorski, Krzysztof; Rychlik, Igor; Shariati Fokalaei, Nima

2015

Link to publication

Citation for published version (APA):

General rights
Copyright and moral rights for the publications made accessible in the public portal are retained by the authors and/or other copyright owners and it is a condition of accessing publications that users recognise and abide by the legal requirements associated with these rights.

- Users may download and print one copy of any publication from the public portal for the purpose of private study or research.
- You may not further distribute the material or use it for any profit-making activity or commercial gain.
- You may freely distribute the URL identifying the publication in the public portal.

Take down policy
If you believe that this document breaches copyright please contact us providing details, and we will remove access to the work immediately and investigate your claim.
AR(1) time series with autoregressive gamma variance for road topography modeling

PÄR JOHANNESSON, SP TECHNICAL RESEARCH INSTITUTE OF SWEDEN
KRZYSZTOF PODGÓRSKI, LUND UNIVERSITY
IGOR RYCHLIK, CHALMERS UNIVERSITY OF TECHNOLOGY
NIMA SHARIATI, LUND UNIVERSITY
AR(1) time series with autoregressive gamma variance for road topography modeling

PÅR JOHANNESSON*, KRZYSZTOF PODGÓRSKI**, IGOR RYCHLIK***, AND NIMA SHARIATI**@

* SP Technical Research Institute of Sweden, P.O. Box 24036, SE-400 22 Göteborg, Sweden
Par.Johannesson@sp.se

** Department of Statistics, Lund University, P.O. Box 743, SE-220 07 Lund, Sweden
krzysztof.podgorski@stat.lu.se
nima.shariati_fokalaei@stat.lu.se

*** Department of Mathematical Sciences, Chalmers University of Technology, SE-412 96 Göteborg, Sweden
rychlik@chalmers.se

@ Corresponding author

Abstract: A non-Gaussian time series with a generalized Laplace marginal distribution is used to model road topography. The model encompasses variability exhibited by a Gaussian AR(1) process with randomly varying variance that follows a particular autoregressive model that features the gamma distribution as its marginal. A simple estimation method to fit the correlation coefficient of each of two autoregressive components is proposed. The one for the Gaussian AR(1) component is obtained by fitting the frequency of zero crossing, while the autocorrelation coefficient for the gamma autoregressive process is fitted from the autocorrelation of the squared values of the model. The shape parameter of the gamma distribution is fitted using the explicitly given moments of a generalized Laplace distribution. Another general method of model fitting based on the correlation function of the signal is also presented and compared with the zero-crossing method. It is demonstrated that the model has the ability to accurately represent hilliness features of road topography providing a significant improvement over a purely Gaussian model.

Keywords: Non-Gaussian time series, gamma distributed variances, generalized Laplace distribution, road surface profile, road roughness, road hilliness.

1 Introduction

Modeling of road profiles is an active area of transportation engineering research. The road elevation consists of topography, roughness and texture. Texture is the high frequency components of a road profile responsible for noise, skid-resistance and tyre wear. Roughness is the road unevenness, containing wavelengths from about 0.1 m to 50 m, and cause vibration responses in the vehicle structure and components which may lead to fatigue problems. Variability of the roughness is often described by means of continuous random processes. This is then used to estimate risks of fatigue failures. Topography is the low frequency part of the elevation, corresponding to landscape variability, and is one of the most important factors in fuel consumption of utility vehicles. The topography can be described using slopes which are conveniently modeled by means of time series. The models are then used in dedicated programs to simulate fuel consumption of vehicles. The presented study was initiated by investigations of efficiency of different technical solutions to harvest energy from breaking and driving downhills of utility vehicles in mines. The empirical example that is used in this paper to illustrate the proposed model is based on topography records from a road surface segment in a mine. These data are presented in Figure 1.

Homogeneous Gaussian loads have been extensively studied in the literature and applied in models for road elevations. Early applications of Gaussian processes to model road surface roughness can be found in [7]. Direct Gaussian models are convenient since linear filter responses to them are Gaussian processes as well. However, the authors of that pioneering paper were aware that Gaussian processes cannot “exactly reproduce the profile of a real road”. Although models based on Gaussian distributions are standard in the field (see, e.g., [17] and also [14] for some recent studies), most experts of vehicle engineering agree that road surfaces are not, in fact, accurately represented by a Gaussian distribution.
Figure 1: Empirically measured slopes expressed in percentage collected over a 33 km long segment of rough road surface. Vertical lines divide the records into apparently homogeneous variance sections.

One reason for this is that the actual roads contain short sections with above-average irregularity. As shown in [3], such irregularities cause most of the vehicle fatigue damage.

In [6], a non-homogeneous model is constructed as a sequence of independent Gaussian processes of varying variances but with the same standardized spectrum. This approach was further developed in [5, 15]. The variability of variances was modeled by a discrete distribution taking a few values. Another approach has been proposed in [2] where a bivariate road model was constructed based on a Gaussian process with added random irregularities. These types of models were further developed in [6, 13, 9] and [8] resulting in the so-called generalized Laplace models which, roughly, means that the variable variances are assumed to follow a gamma distribution.

This work focuses on autoregressive gamma variance AR(1) models which are classical Gaussian AR(1) processes modulated by autoregressive gamma distributed variances. Those are defined by only five parameters: mean, variance, kurtosis and two parameters defining autoregressive recursions. As an illustration, we use the model to describe variability of slopes encountered by a heavy duty vehicle transporting ore in a mine. Let us note here that our model easily generalizes by taking autoregressive gamma variances together with an arbitrary Gaussian time series. Hence it can be an alternative to Gaussian modes with a more complex correlation structure.

This paper is organized as follows. Firstly, the Laplace distribution is reviewed in Section 2. Then, the fundamentals of the proposed models are presented in Section 3. The dependence structure of the models through autocorrelation functions is presented in Section 4 while descriptions of model fitting procedures are given in Section 5. In Section 6 analysis of the road slopes is performed based on the model. An algorithm for simulation of autoregressive gamma variance AR(1) time series is finally described in Section 7.

2 Random variance model and generalized Laplace distribution

Frequently, in the distribution of real data, one observes heavier than normal tails. One way of accounting for this effect is by introducing a random variance varying over segments of the records. For example, for more heavily tailed data presented in Figure 1, we observe different variability over different sections of the record marked by vertical lines in this graph. This ‘varying variability’ can be observed on different horizontal scales and it was well documented in the road roughness data, see [13] and [4]. This variable local variance can be assumed to follow a certain distribution and, for example, the gamma distribution appeared to fit road elevation data quite well. In the simplest case, these gamma variables on disjoint segments of the roads could be viewed as independent variables. Since the sampling step is shorter than the length of a section with almost constant variance, each section can be modeled by stationary Gaussian autoregressive model. By combining a Gaussian model with a gamma distributed variance, we can account for the observed non-Gaussianity of the data. In fact, the resulting distribution will follow the generalized (symmetric) Laplace distribution. It follows from the following
representation of a generalized Laplace variable
\[
Y = \sigma \sqrt{R} X + m,
\]
where \(X\) the standard normal (Gaussian) distribution and is independent of gamma distributed factor \(R\) that has mean one and variance \(\nu\) defined by the density function
\[
f(r) = \frac{1}{\Gamma(1/\nu) \nu^{1/\nu}} r^{\frac{1}{\nu} - 1} e^{-r/\nu},
\]
where \(\Gamma(\cdot)\) is the gamma function. The non-Gaussianity (shape) parameter \(\nu\) can be estimated using
\[
\nu = \frac{\kappa - 3}{3},
\]
where \(\kappa\) is the kurtosis, which for the Gaussian case is \(\kappa = 3\). This parameter has a simple interpretation as the excess of kurtosis \((\kappa - 3)\) measured in terms of the Gaussian kurtosis. Note also that if the non-Gaussianity parameter \(\nu\) tends to zero, the random variance \(R\) converges (in distribution) to a constant factor equal one and consequently, \(Y\) becomes \(N(m, \sigma^2)\) in the limit. The mean and variance of a Laplace variable are also given respectively by
\[
E[Y] = m \quad \text{and} \quad V[Y] = \sigma^2.
\]

Although the Laplace distribution often fits the empirical records quite well, the constant variance over data segments has an additional difficulty in the need to impose a model for the lengths of the constant variance segments. The simplest model assuming equally spaced segments and independent variances usually cannot be adopted since it is observed, not surprisingly, that variances of adjacent parts of the record are typically correlated. To circumvent this problem effectively, we use the above ideas by building a simple model that does not require ad hoc splitting of the data into segments. Namely, it is reasonable to believe that the quality of road as measured by variance varies slowly and hence the variances are likely dependent between themselves. It would then be appropriate to model them by means of an autocorrelated model. Hence, a combination of an autoregressive gamma model for variances with a classical Gaussian autoregressive models results in a flexible non-Gaussian time series defined by only five parameters, mean \(m\), variance \(\sigma^2\), shape \(\nu\) and two autoregressive parameters, \(\rho_x\) and \(\rho_r\).

**Empirical example - slopes of a road in a mine**

The presented Laplace time series model will be illustrated using measured slopes of a 33 km long segment of rough road surface in a mine. The slopes are measured in % and sampled each 20 meters.
The data are presented in Figure 1. In the figure, sections with almost constant variance are marked by the vertical lines. The signal has mean zero, variance 14.18 and kurtosis 6.32. In Figure 2 the normalized histogram of the measured slopes is compared with the probability density functions (pdf) of the normal model \( N(0, 14.18) \) and the generalized Laplace pdf defined in (5) with parameters \( m = 0, \sigma^2 = 14.18 \) and \( \nu = 1.108 \). We observe that the Laplace distribution adequately represents the empirical distribution of the data. As it is shown in the next sections, variances of slopes can be fitted fairly well by the autoregressive gamma process.

3 Autoregressive gamma variance AR(1) model

The key property of the autoregressive gamma variance model is that it introduces the dependence to the random gamma variance scaling in (1) with a single parameter that control the degree of the dependence. The two features of the model need to be emphasized: firstly, it preserves the generalized Laplace distribution of the data; secondly, it replaces the concept of segments with constant variances by introducing the dependence between varying variances. In this way, the problematic issue of identifying intervals of constant variance is replaced by straightforward estimation of a single parameter that controls the lag of dependence. It is worth to mention that the model has also extension to account for asymmetry in data distribution.

Here is how the symmetric model for the slopes \( Y_k \) is formally introduced, in which we follow,

\[
Y_k = \sigma \sqrt{R_k} X_k + m \tag{5}
\]

where \( X_k \)'s follow the Gaussian AR(1), while \( R_k \)'s are gamma autoregressive random variables independent of \( X_k \)'s. The model was first considered in [8], where it was used in a model of parallel tracks. These two components of the model are described below in further details. Figure 3 illustrates the capacity of the model to account for varying variance. In the top graph, we can see a simulated record with segments of clearly different variabilities, resembling records in Figure 1. In the bottom graph, we see the corresponding random variance itself.

In our application, the gamma factors \( R_k \)'s reflect the variability of the road hilliness while the Gaussian process \( X_k \) models the local variability of the slopes. It should be emphasized that our restriction to the AR(1) model for \( X_k \) is because of simplicity and one can also consider, for example, higher order of autoregressive Gaussian processes. The model will be used to describe the variability of the slopes of a road in a mine shown in Figure 1. Due to the intended simplicity, the proposed stationary time series model does not attempt to capture all aspects of the measured signals. Our focus is on modeling the long-term distribution of some properties relevant for fuel consumption, e.g. length, height and average steepness of hills.

Autoregressive gamma model for \( R_k \)

In our application, the gamma factors \( R_k \)'s model the variability of the variance of slopes in \( Y_k \). The quality of a surface varies slowly and hence the factors \( R_k \)'s are likely dependent between consecutive parts of the road. As reported in [8], the stationary gamma process \( R_k \), with correlation coefficient \( \rho_r \) and shape \( \nu \) can be written as

\[
R_k = \rho_r K(R(k-1)) \cdot R(k-1) + (1 - \rho_r) \epsilon_k, \tag{6}
\]

where \( \rho_r \in (0, 1) \) is an autoregressive coefficient, \( \epsilon_k \)'s are mutually independent gamma distributed variables – random innovations – with mean one and variance equal to the parameter \( \nu \), independent also from \( K_k = K(R(k-1)) \) and \( R(k-1) \). Here the random factor \( K(r) \) is given by

\[
K(r) = \frac{1}{m(r)} \sum_{i=0}^{N(r)} E_i, \tag{7}
\]
where \( E_i \)'s are independent random variables, \( E_0 = 0 \) while, for \( i > 0 \), \( E_i \)'s are exponentially distributed and independent of the Poisson random variable \( N(\tau) \) having mean \( m(\tau) \) equal to
\[
m(\tau) = \frac{\rho_r \tau}{1 - \rho_r \nu}.
\] (8)
It has been shown that this model has exponentially decaying autocorrelation \( \rho_k^r, k = 0, 1, \ldots, \) see [16], where the gamma autoregressive model has been introduced, or [12], where a historical overview and further properties of this model are presented.

### Gaussian AR(1) time series for \( X_k \)

While an arbitrary stationary Gaussian time series \( X_k \) leads to a generalized Laplace distribution for \( Y_k \), we restrict ourself to the autoregressive \( X_k \) of order one with the autocorrelation function \( \rho_X(k) = \rho_x^k \), \( \rho_x \in (-1, 1) \), normalized so that variance equals to one. We have the following classical recursive formula
\[
X_k = \rho_x X_{k-1} + \sqrt{1 - \rho_x^2} \varepsilon_k,
\] (9)
where \( \varepsilon_k \)'s are independent zero mean Gaussian variables with variance one (Gaussian white noise). The parameter \( \rho_x \) completely determines the joint distribution of \( X_k \)'s. We note that the vector process \( (X_k, R_k) \) has the Markov property, while \( Y_k \), defined in (5) as a function of \( (X_k, R_k) \) is not a Markov process, anymore.

### 4 Autocorrelation functions

One approach to estimation of the parameters that govern correlation structures is to consider sample correlation estimates and matching them with the theoretical ones. For this one has to derive the formulas for autocorrelations of some functions defined on the process. For our model two autocorrelation functions are of interest: \( \rho_{YY}(k) = \text{corr}(Y_k^2, Y_0^2) \) and \( \rho_Y(k) = \text{corr}(Y_k, Y_0), k = 0, 1, 2, \ldots \). In the
case of process $Y_k$ centered at zero, $Y_k^2$ can be viewed as a local estimate of the variance, and thus $\rho_{y^2}(k)$ should roughly represent the dependence of the random variance $R_k$. Thus, the autocovariances of the squared records should serve well for estimation of the parameter $\rho_r$. On the other hand, the covariance of the Gaussian part of the model, i.e. the process $X_k$ should be more evident in the covariance of $\rho_y(k)$. These claims are formalized in the following result, where we provide explicit formulas for autocovariances, while their derivation is elaborated in the appendix.

**Proposition 1.** For the model $Y_k$ given in (5) with $R_k$ and $X_k$ following (6) and (9), respectively, we have

(i) the autocorrelation of non-negative process $Y_k^2$ is given by

$$\rho_{y^2}(k) = \frac{2\rho_x^2 + (2\rho_x^2 + 1)\nu \rho_x^k}{2 + 3\nu}.$$  \hfill (10)

(ii) the autocorrelation of process $Y_k$ is given by

$$\rho_y(k) = (a_\nu + (1 - a_\nu)\rho_{r^{1/2}}(k)) \rho_x^k,$$  \hfill (11)

where

$$a_\nu = \frac{\Gamma^2\left(\nu + \frac{1}{2}\right)}{\Gamma^2\left(\nu\right)}$$  \hfill (12)

and $\rho_{r^{1/2}}(k)$ is the autocorrelation of $R_k^{-1/2}$.

The autocorrelation $\rho_{r^{1/2}}(k)$ of $\sqrt{R_k}$ depends on $\rho_r$ and also on $\nu$, so it can be formally written as a certain function $h(\rho_r, \nu, k)$, $\rho_r \in (0, 1)$, $\nu > 0$, $k = 1, 2, \ldots$. A general explicit form of $h(\rho_r, \nu, k)$ is rather difficult to obtain. Here we present only the case $k = 1$:

$$h(\rho_r, \nu, 1) = \frac{\Gamma^2\left(\nu + \frac{1}{2}\right)}{\Gamma(\nu)(\nu + 1)} \cdot \frac{F\left(\nu + 1 + \frac{1}{2}, \nu + \frac{1}{2} + 1, \nu + 1; \nu - 1\right)}{\Gamma(\nu + 1) - \Gamma^2\left(\nu + \frac{1}{2}\right)}$$  \hfill (13)

where $F(a, b; c; z)$ is a hypergeometric function defined as

$$F(a, b; c; z) = \sum_{n=0}^{\infty} \frac{(a)_n(b)_n (z^n)}{(c)_n n!},$$

where $(q)_n$ is the (rising) Pochhammer symbol. We note that for most practical purposes, one can use a simpler approximate relation. Namely, Figure 4 (left) shows the behavior of $h(\rho_r, \nu, 1) = \rho_{r^{1/2}}(1)$ in terms of different $\nu$ and $\rho_r$. Since the deviation of $\rho_{r^{1/2}}(1)$ from $\rho_r$ is very small (with the maximal error of approximation reaching 0.0464), one can simply use $\rho_r$ instead of $\rho_{r^{1/2}}(1)$, with the approximation error illustrated in Figure 4 (Right).

From (11), in the case of $k = 1$, we get

$$\rho_y(1) = a_\nu (1 - \rho_r)^{\frac{1}{2}+1} F\left(\nu + \frac{1}{2} + 1, \nu + \frac{1}{2} + 1, \nu + 1; \rho_r - 1\right),$$

where $a_\nu$ is given in (12). However, we saw in Figure 4 that there is a quite range of parameters which this relation can be approximated by

$$\rho_y(1) = (a_\nu + (1 - a_\nu)\rho_r)\rho_x,$$  \hfill (14)

Finally, we note that while both $X_k$ and $R_k$ have AR(1)-type correlations, the autocorrelation function $\rho_y(k)$ of $Y_k$ is not of an exponential form $\rho_x^k$ except in the case when $\rho_r = 0$. In this latter case

$$\rho_y(k) = a_\nu \rho_x^k, \quad \text{if} \quad k > 0.$$  \hfill (15)

In this special case, there is a jump in autocorrelation at $k = 0$ and this property can be used for detection if the simplified model is applicable to the data.
5 Estimation of model parameters

The model (5) has all together five parameters, the center $m$, the scale $\sigma$, the shape parameter $\nu$ and two one-step correlations, $\rho_r$ and $\rho_x$. Estimation of the center $m$ and the scale $\sigma$ can be done in the standard way, i.e. by taking the sample mean and sample standard deviation. From now on, we assume that our data are standardized so we can assume that $m = 0$ and $\sigma = 1$ and our goal is to estimate the remaining three parameters: the shape parameter $\nu$ and the two correlations, $\rho_x$ and $\rho_r$. Parameter $\nu$ can be obtained from matching sample excess kurtosis with $\nu$ via (3), which reduces the problem to estimation of the two one-step correlations, $\rho_r$ and $\rho_x$.

5.1 Autocorrelation method

Fitting $\rho_x$ and $\rho_r$ can be obtained through fitting the covariances of $Y$ and $Y^2$. The method is based on the equations (11) and (17). The formula for the one lag autocorrelation of $Y$ can be used to establish a relation between $\rho_x$ and $\rho_r$. Namely, for a sample estimate $\hat{\rho}_y$ of one step correlation of the data, we can set the equation

$$\hat{\rho}_y = ((1 - \hat{a})h(\rho_r) + \hat{a}) \rho_x,$$

where $\hat{a} = a_{\rho}$ and $h(\rho) = h(\rho, \nu, 1)$ is given by (13). To make the relation even simpler, one can use approximated relation (14) to obtain the explicit relation

$$\rho_x = \frac{\hat{\rho}_y}{\hat{a} + (1 - \hat{a})\rho_r}. \quad (16)$$

Let us now introduce a function

$$G_k(\rho) = \frac{1}{\nu} \left( \frac{1 + (3\nu + 2)\rho(k)}{2\rho^2 + 1} - 1 \right). \quad (17)$$

Based on (10), the function $G_k$ should be equal to $\rho_r^k$ when it is evaluated at $\rho = \rho_x$. Consequently, we have the possibility of using (17) to match $\rho_r$ with the empirical evidence, by replacing $\rho_x$ by the standard sample estimate of the autocorrelation of the squared values of the signal. Then, using the right hand side of (17), one can use sample estimates $\hat{\rho}_y(k)$ of $\rho_x(k)$ to obtain functions $\hat{G}_k(\rho_x)$, $k = 1, \ldots, K$ of the yet undetermined $\rho_r$. The value of the maximal lag $K$ should be chosen not too large so that at this lag there is still some meaningful dependence in the data. Since these functions should be approximately equal to $\rho_r^k$, we set them equal to one when $\hat{G}_k(\rho_x)$ exceeds one and to zero when it is smaller than zero. Further, if we use (16), this function becomes a function of $\rho_r$, denoted now by $H_k(\rho_r)$:

$$H_k(\rho_r) = \frac{\hat{\rho}_y}{\hat{a} + (1 - \hat{a})\rho_r}. \quad (18)$$
An estimate of $\rho_r$ can be found by solving in $\rho$:

$$\rho^k = H_k(\rho).$$

The solutions, say $\hat{\rho}_{rk}$, can be combined through a weighted geometric average with linearly decreasing weights

$$\hat{\rho}_r = \left(\hat{\rho}_{r1} \hat{\rho}_{r2}^{K-1} \cdots \hat{\rho}_{rK}\right)^{\frac{1}{K+1}}.$$

Finally, $\hat{\rho}_r$ can be plugged into (16) to get the corresponding estimate $\hat{\rho}_x$ of $\rho_x$.

We note that the above fitting method is suitable when the Gaussian component is characterized by one parameter, as it is the case in our AR(1) model. For more general Gaussian components, one can alternatively use the one-step correlation formula for $Y_k$ to relate $\rho_r$ with $\rho_x(1)$ and then use (22) in the appendix to fit $\rho_x(k)$, for more general models of $\rho_x(k)$.

### 5.2 Zero-crossing method

The Gaussian component $X$ is characterized by a single parameter $\rho_x$. Since in our process the factors $\sqrt{R_k}$ are strictly positive, the observed zero crossings coincide with the zero crossings of $X$; the property that can be used to estimate $\rho_x$. In other words, we can utilize an important characteristic of the time series of slopes – the frequency of encountered hills $f$ (in the sampling frequency unit) is defined as follows.

Let $N_n$ be the number of encountered hills, i.e. the number of times that $Y_k$ up-crosses level zero for $k = 0, \ldots, n$. Then the (dimensionless) frequency is defined as

$$f = \lim_{n \to \infty} \frac{N_n}{n} = \lim_{n \to \infty} \frac{\# \{i = 1, \ldots, n - 1 : Y_i < 0, Y_{i+1} > 0 \}}{n},$$

where $\# A$ denotes number of elements in a set $A$. For the slopes $Y_k$, defined in (5), the frequency of hills is equal to the frequency of zero upcrossings in the Gaussian time-series $X_k$. Now, for a zero mean stationary and ergodic Gaussian time series, the frequency of zero upcrossings is given by

$$f = P(X_1 < 0, X_2 > 0) = \frac{1}{4} - \frac{1}{2\pi} \arcsin \rho_x, \quad (19)$$

which is the special case $\alpha = 0$, $\beta = 0$ of a general relation for standardized jointly Gaussian variables $X$ and $Y$ with correlation $\rho$:

$$E \left[ X^{+\alpha} Y^{-\beta} \right] = \frac{\Gamma(\alpha + \beta + 1)}{2\pi} \frac{2^{\alpha + \beta}}{(1 - \rho^2)^{\alpha + \beta + 1}} \int_0^{\pi/2} \frac{\cos^2 \phi \cdot \sin^\beta \phi}{(1 - \rho \sin(2\phi))^{\alpha + \beta + 1}} d\phi,$$

that can be found in [1]. Here $x^+ = \max(0, x)$ while $x^- = \max(0, -x)$. One can use (19) by taking $\hat{\rho}_x$ matching the empirically observed frequency

$$\hat{f} = \frac{\# \{i = 1, \ldots, n - 1 : Y_i < 0, Y_{i+1} > 0 \}}{n},$$

giving

$$\hat{\rho}_x = -\sin(2\pi(\hat{f} - 0.25)). \quad (20)$$

Once the estimation of $\rho_x$ is concluded, one can substitute the estimate of $\rho_x$ in (10) and estimate $\rho_r$ by fitting it to the empirical correlation $\hat{\rho}_{rx}(k)$. Namely, the resulting

$$\hat{\rho}_{rk} = \left[ \hat{G}_k(\hat{\rho}_x) \right]^{1/k}, \quad k = 1, \ldots, K,$$

are used to match $\rho_r$. There are many ways to do so, since we have a sequence of values and only one parameter $\rho_r$ to match them. Since the accuracy of these estimators depends and generally decreases
Table 1: Estimation of $\nu$, $\rho_x$, and $\rho_r$ for two trajectory lengths: 1500 – roman, and 10000 – italics. The numbers represent Monte Carlo approximation of the mean values of the estimates (in the parentheses are the standard deviation of the estimates) based on independent samples of size 20 and lag $K = 3$.

<table>
<thead>
<tr>
<th>Parameters</th>
<th>Estimators</th>
<th>Autocorrelation method</th>
<th>Zero-crossing method</th>
</tr>
</thead>
<tbody>
<tr>
<td>$\nu$</td>
<td>$\rho_x$</td>
<td>$\rho_r$</td>
<td>$\hat{\nu}$</td>
</tr>
<tr>
<td>0.6</td>
<td>0.7</td>
<td>0.93 (0.21)</td>
<td>0.60 (0.04)</td>
</tr>
<tr>
<td></td>
<td>1.02 (0.12)</td>
<td>0.57 (0.19)</td>
<td>0.60 (0.04)</td>
</tr>
<tr>
<td>0.9</td>
<td>0.87 (0.25)</td>
<td>0.60 (0.03)</td>
<td>0.83 (0.06)</td>
</tr>
<tr>
<td></td>
<td>0.96 (0.12)</td>
<td>0.59 (0.03)</td>
<td>0.87 (0.11)</td>
</tr>
<tr>
<td>0.7</td>
<td>1.00 (0.10)</td>
<td>0.60 (0.01)</td>
<td>0.89 (0.08)</td>
</tr>
<tr>
<td>0.8</td>
<td>0.80 (0.02)</td>
<td>0.63 (0.12)</td>
<td>0.78 (0.03)</td>
</tr>
<tr>
<td></td>
<td>0.79 (0.01)</td>
<td>0.66 (0.10)</td>
<td>0.72 (0.06)</td>
</tr>
<tr>
<td>0.9</td>
<td>0.82 (0.05)</td>
<td>0.74 (0.06)</td>
<td>0.80 (0.01)</td>
</tr>
<tr>
<td></td>
<td>1.05 (0.16)</td>
<td>0.81 (0.02)</td>
<td>0.85 (0.11)</td>
</tr>
<tr>
<td>0.6</td>
<td>1.76 (0.43)</td>
<td>0.58 (0.05)</td>
<td>0.68 (0.13)</td>
</tr>
<tr>
<td></td>
<td>2.04 (0.26)</td>
<td>0.59 (0.03)</td>
<td>0.68 (0.14)</td>
</tr>
<tr>
<td>0.9</td>
<td>1.84 (0.49)</td>
<td>0.62 (0.04)</td>
<td>0.81 (0.10)</td>
</tr>
<tr>
<td></td>
<td>1.90 (0.28)</td>
<td>0.60 (0.02)</td>
<td>0.86 (0.11)</td>
</tr>
<tr>
<td>0.7</td>
<td>1.92 (0.44)</td>
<td>0.78 (0.06)</td>
<td>0.69 (0.15)</td>
</tr>
<tr>
<td></td>
<td>1.95 (0.18)</td>
<td>0.75 (0.02)</td>
<td>0.74 (0.14)</td>
</tr>
<tr>
<td>0.8</td>
<td>1.58 (0.53)</td>
<td>0.79 (0.13)</td>
<td>0.78 (0.04)</td>
</tr>
<tr>
<td></td>
<td>1.95 (0.39)</td>
<td>0.84 (0.12)</td>
<td>0.91 (0.06)</td>
</tr>
</tbody>
</table>

with $k$, the fitting procedure should account for this effect. Here, we take a simple approach again using the weighted geometric average with linearly decreasing weights to combine the solutions

$$\hat{\rho}_r = \left( \hat{\rho}_r^K \hat{\rho}_r^{K-1} \ldots \hat{\rho}_r \right)^{\frac{1}{K+1}}. \quad (21)$$

It is worth to note that the method described in the previous subsection did not use the observed frequency of hills which were used here to estimate $\rho_x$. Consequently, by combining the previous approach with the zero-crossing method one can, in principle, fit models for which autocorrelation of $X$ involves two parameters. Such more general models are not considered in this work.

5.3 Comparisons of the estimation methods

For verification of the proposed estimation procedures, we simulate data points from the model using different combinations of parameters $\nu$, $\rho_x$, and $\rho_r$. From this we obtain Monte Carlo approximation of the mean values and standard deviations of the estimates. Two different trajectories of length 1500 and 10000 are considered and ensuing results are shown in Table 1.

The results are satisfactory and comparable for both methods with acceptable variances of the estimators. Although the estimation accuracy is better for longer trajectory, it is still acceptable even for the sample size of $n = 1500$. Since we deal here with fairly dependent data, estimation accuracy will largely depend on the strength of the dependence in the data – closer $\rho_x$ and $\rho_r$ are to one more data is needed to estimate these parameters. In both of the zero-crossing and autocorrelation methods, estimation of $\rho_x$ performs similarly. For lower values of $\rho_x$, the autocorrelation method estimates $\rho_r$ accurately. For higher values of $\rho_x$ and $\rho_r$, the zero-crossing method appears to be better. Variances for estimates of $\rho_x$ are quite comparable and in some cases somewhat smaller for the zero-crossing method but evidence is not compelling. In addition, the value of $\nu$ parameter has not any significant effect on the estimation of $\rho_x$ and $\rho_r$ but the estimate of $\nu$ is quite variable and appears to be slightly biased.
Figure 5: Top: The topography (elevation in [m]) of the road. Bottom: Graphical demonstration of defined hilliness characteristics.

for the larger $\nu$ and $\rho_r$. These are preliminary findings and more studies are needed to confirm these observations.

6 Modeling slopes in a mine

Here the Laplace autoregressive model is used to describe a real road topography data set. In Figure 2 it was shown that the long term distribution of encountered slopes is well described by means of a generalized Laplace distribution. It is rather unreasonable to expect that the complex dependence in the actual data can be described completely by our simple model. While, as mentioned before, it is possible to consider a more complicated Gaussian component, the goal here is to examine how well our two parameter dependence model captures the important hilliness characteristics encountered in the road profile, see Figure 5 (Top).

6.1 Hilliness characteristics

In order to discuss properties of our random model for slopes variability, road topography and, in particular, variability of their hilliness, there is a need for a mathematical definition of some characteristics of the road topography. These definitions are represented graphically using a portion of hilliness data in Figure 5 (Bottom).

A hill starts when the slope becomes positive and continues as long as one drives upwards to the crest. Then slope becomes negative and a hill continues until the slope becomes positive again and the next hill starts. Mathematically speaking, a hill is a part of a sequence of slopes $Y_k$, say, between two consecutive upcrossings of zero level by $Y_k$. The horizontal length of a hill is the distance between
two consecutive upcrossings. Here we split a hill in the part where road goes up (uphill) and the part when it goes down (downhill). The length of the two parts are denoted by $L^+$ and $L^-$, respectively. The steepness is described by averaging slopes. Namely, $S^+$ is the average slope on the uphill while $S^-$ is the average slope on the downhill. Clearly, a hill height is $H^+ = 0.01 \cdot S^+ \cdot L^+$ on the uphill side and $H^- = 0.01 \cdot S^- \cdot L^-$ on the downhill side ($S$ is measured in %). We aim to find a model of the time series of slopes $Y_i$ which theoretically provides distribution of the hills characteristics. Since the model is symmetric, the model characteristics $L^+, S^+, H^+$ will have the same distribution as $L^-, S^-$ and $H^-$, respectively. For simplicity of the presentation, in the following we will only consider characteristics $L^+, S^+, H^+$ and denote them by $L, S, H$, respectively. We shall demonstrate that the important hill characteristics; horizontal length $L$, average slope $S$, and vertical height $H$ are reasonably well modeled by means of the introduced model.

Distributions of hill characteristics are compared using the so-called amplitude spectrum that is defined as follows. Suppose that we have a sequence of positive quantities (amplitudes) $z_i > 0$, $i = 1, \ldots, n$. The observations have the cumulative distribution function (cdf) $F_Z(z)$. To illustrate the distribution of $z_i$, instead of plotting the pairs $(z, F_Z(z))$, one can alternatively use the amplitude spectrum which is a graph of $(n (1 - F_Z(z)), z)$, $z \geq 0$. In a plot of amplitude spectra of two sequences, one can verify whether the signals have the same distribution of large to moderate amplitudes. This is often used in fatigue analysis to compare two sequences of cycles amplitudes, see e.g. [10].

### 6.2 Hilliness characteristics using the zero-crossing method

**Variability of $L$ - estimation of the parameter $\rho_x$**

We begin with the horizontal length $L$ that is completely determined by time series $X_k$, i.e. a Gaussian AR(1) process having parameter $\rho_x$. Since the records are measured every 20[s], the estimated intensity of hills is $\bar{f}/20 = 0.0053 [s^{-1}]$ which gives $E[L] = 10/\bar{f} = 94.9 [m]$ and also, by [20], $\rho_x = 0.79$. We turn next to comparison of the variability of $L_i$ found in the measured signal and extracted from a simulation of 100 Gaussian AR(1) processes of the same length as the measured signal. In Figure 6 (Left), the dashed line represents the amplitude spectrum of the observed horizontal lengths $L_i$, $i = 1, \ldots, n$. The amplitude spectra from 100 simulations for the horizontal lengths of the hills each fit by the zero-crossing method have been averaged and presented using thick lines. We observe a quite good agreement between the model and the empirical amplitude spectrum for the zero-crossing method marked by the thick solid line. In this figure it is also marked by the thin line, the corresponding amplitude spectra for the autocorrelation fit to the data. The result shows that the autocorrelation fitting slightly overestimates sizes of the hill lengths.
Figure 7: Comparison of the autocorrelations $\hat{\rho}_{y^2}(k)$, $\hat{\rho}_y(k)$, left, right plots respectively, fitted to the data presented in Figure 1. The thick dashed lines are the empirical autocorrelations. The thin solid lines are the theoretical autocorrelations of the introduced model with parameters $\rho_x = 0.852$, $\rho_r = 0.679$ fitted using the autocorrelation method, while in thick solid lines, the fit obtained from the zero-crossing method yields parameters $\rho_x = 0.789$, $\rho_r = 0.839$ and is presented.

Variability of $S$ and $H$ - estimation of the parameter $\rho_r$

Since the correlation $\rho_x$ is already estimated in the previous section, it remains to fit $\rho_r$. For this, we use relation (10) in which $\nu$ has been replaced by its estimated $\hat{\nu} = 1.11$ obtained from the empirical kurtosis. We apply (17) for this purpose, as described in Section 5. In our particular example, we have chosen $K = 3$, which corresponds to using autocorrelations at 20[m], 40[m], and 60[m] – a reasonable choice of lags for the topography records. This has yielded $\hat{\rho}_r = 0.84$.

In Figure 7 we present the sample estimate of $\hat{\rho}_{y^2}(k)$ versus the one obtained from the model using the fitted values of $\rho_r$ and $\rho_x$. The fits are quite reasonable but our model does not capture all the dependencies observed in the data. This could be remedied by considering more general correlation (spectra) for the Gaussian component. This approach, however, is not explored in this paper as our simple model seems to capture well the essential topographical features of the data.

To seek confirmation of the adequacy of the fitted gamma autoregressive variance AR(1) model, we present averages of the vertical heights of hills $H$ and the extracted slopes $S$ based on 100 simulations. The resulting amplitude spectra are shown in Figure 6 (Middle) and (Right) using a thin line. The thick lines are amplitude spectra found in the measured signal. We observe that the model captures the distribution of the height of hills and average slope. In fact, as expected, the zero-crossing model performs better than the autoregressive model in retrieving fairly accurate amplitude spectra. Nevertheless, both the fits are fairly accurate as far as to capture the fundamental hill characteristics.

6.3 Hilliness characteristics using the autocorrelation method

As described in Section 5.1 we can alternatively use the one-step correlation formula for $Y_k$ to relate $\rho_r$ with $\rho_x(1)$ and then use (10) to fit $\rho_x(k)$, which might be very usefull especially for more general models of $\rho_x(k)$. The solution $\hat{\rho}_x$, to this equation has to be found numerically due to the involvement of non-linear function of $\rho_r$ in (18). Using the autocorrelation method, we have obtained $\hat{\rho}_x = 0.85$ and $\hat{\rho}_r = 0.68$. As shown in Figure 7, autocorrelation functions are estimated in a satisfactory manner by both the methods.

7 Simulating from the model

For convenience of the reader, we present a MATLAB script to simulate the discussed model and use it to simulate samples from the model.

```plaintext
>> N=1651;
>> sy=14.18; nu=1.11;
>> rho_x=0.789; rho_r=0.839;
>> rAR=zeros(N,1); xAR=zeros(N,1);
>> riid=nu*wgamrnd(1/nu,1,N,1); xiid=wnormrnd(0,1,N,1);
>> rii=xid.*xid; riid=nu*wgamrnd(1/nu,1,N,1); xiid=wnormrnd(0,1,N,1);
>> rii=riid.*riid; rii=xid.*xid;
```
Figure 8: (Top): Observed road slope topography. (Middle): Simulated road slope topography. (Bottom): Corresponding simulated autoregressive gamma variance. The Laplace model has the following parameters; the variance $\sigma_y^2 = 14.18$, the distributional parameter $\nu = 1.11$ and the correlations are $\rho_x = 0.789$ and $\rho_r = 0.839$.

```matlab
>> rAR(1)=riid(1); xAR(1)=xiid(1);
>> for i=2:N
>> m=rho_r/(1-rho_r)/nu*rAR(i-1);
>> NPois=poissrnd(m);
>> if NPois>0, W=wexprnd(1,NPois,1); else W=0; end
>> kj=sum(W)/m;
>> rAR(i)=rho_r*kj*rAR(i-1)+(1-rho_r)*riid(i);
>> xAR(i)=rho_x*xAR(i-1)+sqrt(1-rho_x^2)*xiid(i);
>> end
>> y=sqrt(sy)*xAR.*(sqrt(rAR));
>> y=y-mean(y);
>> plot(1:N,cumsum(y))
```
Figure 9: Three samples of simulated elevations (thin solid lines) are compared with the observed road elevation topography (solid thick line). The Laplace model has the following parameters: the variance $\sigma_y^2 = 14.18$, the distributional parameter $\nu = 1.11$ and the correlations $\rho_x = 0.789$, $\rho_r = 0.839$.

In the program the variance of $Y_k$, $\sigma_y^2 = 14.18$, the distributional parameter $\nu = 1.11$ while the correlations $\rho_x = 0.793$, $\rho_r = 0.839$. Using the MATLAB code, the road slope topography and the corresponding autoregressive gamma variance are simulated and plotted in Figure 8 together with the observed slope topography of a 12 [km] section. The samples have the same number of points as the measured slopes in that section, i.e. $N = 621$. Using the mentioned code, three random elevation topographies are evaluated and plotted in Figure 9. The simulated topographies are compared with the observed elevation topography presented using a thick solid line. Here $N = 1621$ which corresponds to the size of the entire data set.

The changes in variability of the observed slope topography of the road are captured fairly well in the simulated slopes and also the observed elevation topography is well emulated by the model.

8 Conclusions

In the paper we discuss an extension of the classical Gaussian autoregressive models to account for non-Gaussian distribution of the records as well as to provide a more flexible representation of topography in the data of a road. The model has two components: the first one is given by a classical Gaussian AR(1) time series while the second one represents the randomly varying variance given by an autoregressive gamma process. The dependence in the model is governed by two autoregressive parameters: $\rho_x$ for the Gaussian AR(1) part and $\rho_r$ for the autoregressive gamma part.

The distributional parameters, location, scale and shape are obtained by fitting sample mean, variance and kurtosis to their sample equivalents. We consider two estimation methods to fit the autoregressive parameters. In the first one, the parameter $\rho_x$ is a function of the expected length of the hills and can be simply fit using the empirical distribution of the length. The parameter $\rho_r$ is harder to estimate since the distributions of the height of the hills and their steepness are both influenced by its value. We used a simple relation between $\rho_r$, $\rho_x$ and the autocorrelation of the squared values of the slopes to obtain an estimate of $\rho_r$. In the second method, we have used the one-lag correlation of the slope values instead of the expected length of the hills. We illustrate that both the methods perform quite well for simulated data.

We also fit the model to an example of real-life road topography data. It is shown that the model satisfactory retrieves the distributions of the length, the average slope, and the height of the hills. The model uses only the order-one autoregressive dependence and thus is not capable of capturing longer lag dependencies that are also present in the data. This can be remedied by an extension that involves the Gaussian component with a more complex dependence structure. This direction of research will be...
pursued in future.

Appendix

Autocorrelation function of $Y_k$ and $Y^2_k$

The goal of this appendix is to present the argument for the theses in Proposition[1]. Generally, without assuming anything except independence between $R_k$ and $X_k$, $\rho_{y^2}(k)$ is given by

$$\rho_{y^2}(k) = \frac{\rho_r(k)\rho_{x^2}(k) + \rho_r(k)cv_{x^2}^{-2} + \rho_{x^2}(k)cv_r^{-2}}{1 + cv_{x^2}^{-2} + cv_r^{-2}},$$

where $\rho_r(k) = \text{corr}(R_0, R_k)$, $\rho_{x^2}(k) = \text{corr}(X_0^2, X_k^2)$, and $cv_{x^2}, cv_r$ are coefficients of variation for $X^2$ and $R$, respectively.

Similarly, the correlation of $Y$ can be written as

$$\rho_y(k) = \frac{\rho_{e^{1/2}}(k) + cv_{e^{1/2}}^{-2} \rho_e(k)}{1 + cv_{e^{1/2}}^{-2}} \rho_x(k).$$

If we add the assumption that $X_k$ is a Gaussian process, then we have

$$\text{Cov}(X_0^2, X_k^2) = 2 \left[ \text{Cov}(X_0, X_k) \right]^2,$$

which leads us to

$$\rho_{y^2}(k) = \frac{\rho_r(k)\rho_{x^2}(k) + \rho_r(k)/2 + \rho_{x^2}(k)cv_r^{-2}}{3/2 + cv_r^{-2}}.$$

Further, by assuming that $R_k$ is autoregressive gamma and utilizing the formula for the moments of a gamma distribution we get $cv_r = \sqrt{\nu}$ and $\rho_r(k) = \rho_r^k$, where $\rho_r$ is set to $\rho_r(1)$ which leads to

$$\rho_{y^2}(k) = \frac{2\nu \rho_{x^2}(k)\rho_r^k + \nu \rho_r^k + 2\rho_{x^2}(k)}{3\nu + 2}.$$

Similarly, since

$$cv_{e^{1/2}} = \sqrt{a_\nu - 1},$$

where

$$a_\nu = \frac{\Gamma(\frac{1}{2} + 1)\Gamma(\frac{1}{2})}{\Gamma^2(\frac{1}{2} + \frac{1}{2})},$$

we obtain

$$\rho_y(k) = [\rho_{e^{1/2}}(k) + a_\nu (1 - \rho_{e^{1/2}}(k))] \rho_x(k).$$

For our special AR(1) example, it is equal to

$$\rho_{y^2}(k) = \frac{(2\rho_{x^2}^k + 1)(\nu \rho_r^k + 1) - 1}{3\nu + 2}.$$

Acknowledgments

The authors are thankful to Volvo Construction Equipment for supplying data. The first and third authors were supported by The Swedish Energy Agency. The research of the second and the fourth authors was supported by the Riksbankens Jubileumsfond Grant Dnr: P13-1024:1 and the Swedish Research Council Grant Dnr: 2013-5180.
References


