
CONTENTS

Preface		xxi
Chapter 1	Introduction	1
Chapter 2	Signal Modeling: First Concepts	9
2.1	Basic Signal Categories	9
2.2	Stochastic Signals	17
2.2.1	Finite family of distributions and densities	18
2.2.2	Mean, correlation, and covariance functions	19
2.2.3	Higher-order moments of random signals	23
2.2.4	Random fields	24
2.3	Periodic and Finite Support Deterministic Signals	24
2.3.1	Periodic signals	24
2.3.2	Finite support signals	26
2.3.3	2-D periodic and finite support signals	27
2.4	Stationary Signals	28
2.5	The Exponential Signal	30
2.5.1	Matrix exponential signal	33
2.5.2	2-D and m-D exponential signal	40
2.6	The Gaussian Signal	41
2.7	Signal Metrics and Norms	41
2.7.1	Definitions and examples	41
2.7.2	Convergence	45
2.8	Orthogonal Expansions	47
2.9	Orthogonal Families	49
2.9.1	Gram-Schmidt orthogonalization	50
2.9.2	Finite orthogonal sets	52
2.9.3	Countable orthogonal sets	54
2.9.4	Universal approximation of orthogonal expansions	55

- 2.9.5 The Hilbert space of a second-order stochastic signal 56

Bibliographical Notes 57

Problems 57

Appendix 62

Chapter 3 Basic System Representations 67

- 3.1 Systems 67
- 3.2 Causality, Memory, and Time Invariance 72
- 3.3 Continuity and Fading Memory 75
- 3.4 Linearity 77
- 3.5 System Connections 78
 - 3.5.1 Series connection and invertibility 78
 - 3.5.2 System banks and parallel connection 80
 - 3.5.3 Feedback connection 82
- 3.6 Convolutional Representations 85
 - 3.6.1 Motivation 85
 - 3.6.2 Discrete time convolutional representations 87
 - 3.6.3 Convolutional representation of digital systems 91
 - 3.6.4 Convolutional representation of analog systems 91
 - 3.6.5 Multichannel convolutional representations 93
 - 3.6.6 Convolution as a Toeplitz product 94
 - 3.6.7 Two-dimensional linear systems 96
- 3.7 Volterra Representations 97
 - 3.7.1 Multidimensional embedding 99
 - 3.7.2 Symmetric, triangular, regular, finite support, and separable Volterra kernels 100
 - 3.7.3 Universal approximation capabilities of polynomial FIR filters 103
- 3.8 Finite Derivative Representations 105
 - 3.8.1 Motivation 105
 - 3.8.2 Basic notions 106
- 3.9 Finite Difference Models 109
- 3.10 State Space Representations 111
 - 3.10.1 Motivation 111
 - 3.10.2 Discrete state space representations 113
 - 3.10.3 Variation of constants formula 115
 - 3.10.4 Continuous time state space representations 116

3.10.5	Variation of constants formula for analog systems	117
3.10.6	Linearization	119
3.11	Samplers and Quantizers	123
3.12	Simulation	126
3.12.1	Discrete simulators for analog convolution	128
3.12.2	Simulators of linear finite derivative models: Forward and backward difference approximations	129
3.12.3	Discrete simulators of linear state space models	132
3.13	Artificial Neural Networks	137
3.13.1	Multilayer networks	139
3.13.2	Universal approximation capabilities of multilayer neural networks	140
3.13.3	Recurrent networks	141
3.14	Radial Basis Function Networks	142
3.14.1	Radial basis functions networks are universal approximators	143
3.14.2	Time delay network and its universal character	143
	Bibliographical Notes	144
	Problems	144
	Appendix	149

Chapter 4	Themes in System Design	155
4.1	Stability of Input-Output Models	156
4.2	Least Mean Squares Estimation	161
4.2.1	Nonlinear least mean squares estimation	162
4.2.2	The Gaussian case	163
4.2.3	Linear least mean squares estimation	163
4.3	Least Squares Finite Memory Filtering and Prediction	165
4.3.1	Growing memory window	165
4.3.2	Fixed memory size	166
4.3.3	Prediction	169
4.3.4	The Levinson algorithm	171
4.3.5	Lattice realizations	175
4.4	System Identification	176
4.4.1	Noise free case	177
4.4.2	Identification in the presence of disturbances	181

4.5	Adaptive Signal Processing	185
4.5.1	The least mean squares (LMS) algorithm	187
4.5.2	The recursive least squares (RLS) algorithm	188
4.6	Coding and compression	191
4.6.1	Design of scalar quantizers	192
4.6.2	Companders and nonuniform quantization	196
4.6.3	Predictive quantization	197
4.6.4	Vector quantization	200
4.6.5	Image vector quantization	204
4.7	Error Control Coding	205
4.7.1	The digital communication system	205
4.7.2	Channel encoding	207
4.7.3	Channel decoding	208
4.7.4	Error detection, correction, and minimum distance	210
4.7.5	Linear block codes	211
4.7.6	Parity matrix, syndrome computation, detection, and correction	212
4.8	Encryption	214
4.8.1	Cryptosystems	214
4.8.2	Public key cryptosystems	218
4.9	Pattern Recognition	221
4.9.1	Pattern classifiers	222
4.9.2	The perceptron algorithm	222
4.9.3	Back-propagation algorithm	227
4.9.4	Clustering	232
4.10	Control Systems Design	233
	Bibliographical Notes	234
	Problems	235
	Appendix	242

Chapter 5	Harmonic Analysis of Signals and Systems	247
5.1	Harmonic Analysis of Discrete Periodic Signals	247
5.2	Discrete Fourier Transform	250
5.3	Discrete Fourier Transform of Digital Signals	251
5.4	Fourier Analysis of Analog Periodic Signals	253
5.5	Fourier Analysis of 2-D Periodic Signals	259

5.5.1	Fourier expansions	259
5.5.2	Two-dimensional DFT	260
5.5.3	Representation of 2-D DFT via the Kronecker product	262
5.5.4	Computational complexity of the 2-D DFT	266
5.6	Response of Convolutional Systems to Periodic Inputs	266
5.6.1	Fourier coefficients of responses produced by periodic inputs	266
5.6.2	Cyclic convolution	269
5.6.3	Connection of cyclic convolution and linear convolution	271
5.7	Harmonic Process	272
5.8	The Fast Fourier Transform	273
5.8.1	Decimation in time FFT	273
5.8.2	Decimation in frequency FFT	277
5.8.3	Cooley-Tukey FFT algorithms for signals of arbitrary length	279
5.8.4	Computation of the 2-D DFT from the 1-D FFT	280
5.8.5	Two-dimensional FFT	280
5.8.6	The Good-Thomas FFT algorithm	282
	Bibliographical Notes	284
	Problems	284
	Appendix	288

Chapter 6	Frequency Analysis of Signals and Systems	291
6.1	Fourier Analysis of Analog Signals	291
6.1.1	Motivation and definitions	291
6.1.2	Existence of Fourier transform	293
6.1.3	Computation of Fourier transform	295
6.1.4	Properties of Fourier transform	298
6.1.5	Inverse Fourier transform	305
6.1.6	Duality, modulation, and Parseval identity	307
6.1.7	The L_2 theory and Plancherel theorem	308
6.1.8	Impulsive signals in time and frequency domain	311
6.1.9	The Poisson summation formula	316

7.3	Series Representation of Linear Finite Difference Models	385
7.3.1	Series Representation of linear time invariant difference models	387
7.3.2	Extension of solutions	392
7.4	Linear Feedback Shift Registers	393
7.4.1	Periodic structure of digital rational signals	393
7.4.2	Generator polynomial of a linear feedback shift register	395
7.4.3	Linear feedback shift registers as pseudorandom generators	397
7.5	Series Representation of State Space Model	399
7.5.1	State space model in series form and the transfer function	399
7.5.2	Equivalence of state space models	399
7.6	Fast Convolution Algorithms	401
7.6.1	Polynomial representation of cyclic convolution	401
7.6.2	Winograd short convolution algorithm	402
7.6.3	Computation of the DFT using convolution algorithms	405
	Bibliographical Notes	408
	Problems	408
	Appendix	410

Chapter 8 Representations of Signals and Systems in the Complex Domain: z and Laplace Transforms 415

8.1	z Transform	415
8.1.1	Definition	415
8.1.2	Existence of z transform	417
8.1.3	The inverse z transform	418
8.1.4	Convolution	419
8.2	Two-side z Transform	420
8.2.1	Definition	420
8.2.2	Inverse z transform and partial fraction expansion	422
8.2.3	Relation with the discrete time Fourier transform	423
8.2.4	Polyphase decomposition in the z domain	424
8.2.5	z transform representation of systems	425

- 8.3 2-D z Transform 427
- 8.4 Laplace Transform 429
 - 8.4.1 Definition 430
 - 8.4.2 Linearity and differentiation 431
 - 8.4.3 Signals with strictly proper rational Laplace transform 432
 - 8.4.4 The continuous time matrix exponential signal 434
 - 8.4.5 The convolution property 436
 - 8.4.6 Finite derivative models in the s domain 437
 - 8.4.7 Linear time invariant state space models 442
- 8.5 Two-Sided Laplace Transform 442
 - 8.5.1 Definition and examples 442
 - 8.5.2 Partial fraction expansion 444
 - 8.5.3 Relationship of Laplace and Fourier transforms 444
 - 8.5.4 Laplace transform representation of systems 445
- 8.6 Stability 450
- 8.7 Multidimensional Laplace Transform 453
 - 8.7.1 State affine and bilinear systems 453
 - 8.7.2 Cumulant generating function 455
- 8.8 Filter Design 458
 - 8.8.1 Butterworth filters 459
 - 8.8.2 Chebyshev filters 461
 - 8.8.3 IIR digital filters and the bilinear transformation 463
 - 8.8.4 FIR filter design 465
 - 8.8.5 Computing the Fourier transform by the DFT and Windowing 469
 - 8.8.6 2-D filter design 469

Bibliographical Notes 470

Problems 470

Appendix 482

Chapter 9 Spectral Analysis of Stationary Processes 485

- 9.1 Spectral Density and Distribution 485
 - 9.1.1 Power spectral density 485
 - 9.1.2 Spectral distribution 490

- 9.1.3 Lebesgue decomposition of spectral distributions 492
- 9.1.4 Spectral density of convolutional system outputs 493
- 9.2 Spectral Representation of WSS Discrete Processes 496
 - 9.2.1 Motivation 496
 - 9.2.2 Stochastic Stieltjes integrals 498
 - 9.2.3 Signal Hilbert spaces and $L_2(F)$ representations 499
 - 9.2.4 WSS signals with absolutely continuous spectral distributions 501
- 9.3 Spectral Analysis of WSS Analog Signals 505
- 9.4 Sampling Theorem for WSS Signals 507
- 9.5 Cumulants and Polyspectra 508
 - 9.5.1 Properties of cumulants 508
 - 9.5.2 Polyspectra 511
- 9.6 Higher-Order Spectral Analysis of Convolutional Systems 511

Bibliographical Notes 513

Problems 513

Appendix 519

Chapter 10 Realization of Linear Recurrent Structures 523

- 10.1 Conversion of Finite Derivative Models to State Space Forms 524
 - 10.1.1 Autoregressive systems 524
 - 10.1.2 The infinite impulse response (IIR) case 525
- 10.2 Conversion of Finite Difference Models to State Space Forms 527
- 10.3 Transfer Function Models and State Space Forms 530
- 10.4 Controllability 530
 - 10.4.1 Controllability of discrete linear systems 531
 - 10.4.2 Controllability of digital systems 533
 - 10.4.3 Controllability of continuous time linear systems 536
 - 10.4.4 Controllability and controller canonical forms 539
 - 10.4.5 Input state connectivity and controllable reductions 541

- 10.5 Observability 544
 - 10.5.1 State reconstruction and diagnosability 547
 - 10.5.2 Duality 548
 - 10.5.3 Observability and observer forms 550
- 10.6 Minimal Realizations 550
 - 10.6.1 Controllability, observability, and minimal realizations 551
 - 10.6.2 Equivalence of minimal realizations 554
 - 10.6.3 Irreducible transfer function models 556
 - 10.6.4 Hankel realizations 559
 - 10.6.5 Singular value decomposition and minimal realizations 560

Bibliographical Notes 562

Problems 562

Chapter 11 Stability of Recurrent Structures 567

- 11.1 Basic Stability Concepts 567
- 11.2 Stability of Linear Time Invariant Systems 572
- 11.3 Liapunov Functions 576
 - 11.3.1 Definition of Liapunov functions 579
 - 11.3.2 Stability and Liapunov functions 581
 - 11.3.3 Gradient flows 584
 - 11.3.4 Analog Hopfield neural networks 584
 - 11.3.5 Linear time invariant systems and Liapunov equations 588
- 11.4 Linearization 589
- 11.5 Stability of Discrete State Space Systems 592
 - 11.5.1 Basic definitions 592
 - 11.5.2 Discrete Liapunov functions 593
- 11.6 Time Varying Dynamical Systems 596
 - 11.6.1 Time varying Liapunov functions 596
 - 11.6.2 Linear systems 597
- 11.7 Total Stability 599
- 11.8 Observing Bifurcation and Chaos 605

Bibliographical Notes 612

Problems 612

Appendix 618

Chapter 12 Prediction, Filtering, and Identification 625

- 12.1 Linear Prediction 625
 - 12.1.1 Wold decomposition 626
 - 12.1.2 Structure of the linear predictor 629
 - 12.1.3 Predictor representation in the frequency domain 630
 - 12.1.4 Predictor spectral factor 632
 - 12.1.5 Minimum phase and convolutional representation 632
 - 12.1.6 Regularity and the Paley-Wiener condition 633
 - 12.1.7 Predictors for ARMA signals 635
- 12.2 Wiener Filter 638
- 12.3 Digital Pulse Amplitude Modulation and Demodulation 642
 - 12.3.1 Digital PAM transmission 642
 - 12.3.2 Cancellation of intersymbol interference 645
 - 12.3.3 Optimum transmitting and receiving filters 646
 - 12.3.4 Channel equalization 649
- 12.4 Kalman Filter 649
 - 12.4.1 Recursiveness in linear least squares estimation 650
 - 12.4.2 Stochastic state space models 652
 - 12.4.3 Development of the Kalman predictor 654
 - 12.4.4 Kalman filter 656
 - 12.4.5 Observers 657
 - 12.4.6 Time invariant Kalman predictor 661
 - 12.4.7 Extended Kalman filter 664
- 12.5 Identification of Convolutional Systems 666
 - 12.5.1 Correlation analysis 667
 - 12.5.2 Blind identification 668
 - 12.5.3 Predictors for convolutional models 671
- 12.6 Identification of Linear Finite Difference Models 673
 - 12.6.1 Correlation approach 674
 - 12.6.2 Blind identification of ARMA models 675
 - 12.6.3 Prediction error approach 677
 - 12.6.4 Linear regression 680
 - 12.6.5 Instrumental variables 681
 - 12.6.6 Nonlinear regression and the prediction error algorithm 683

12.7	Identification of Second-Order Volterra Systems	686
	Bibliographical Notes	688
	Problems	688
	Appendix	697

Chapter 13 Control Systems **705**

13.1	Transform Design	705
13.2	Pole Placement and Stabilization	712
13.3	Linear Quadratic Regulator and Tracking	720
13.3.1	Solution of the regulator problem	721
13.3.2	Time invariant linear quadratic regulators (lqr)	723
13.3.3	Regulator design under partial state information	725
13.3.4	Tracking	726
	Bibliographical Notes	728
	Problems	728

Chapter 14 Compression and Error Control Coding **733**

14.1	Transform Coding	734
14.1.1	Karhunen-Loève transform	734
14.1.2	Discrete cosine transform	735
14.2	Subband Coding	737
14.2.1	Perfect reconstruction filter banks	740
14.2.2	Lapped orthogonal transform (LOT)	748
14.2.3	Orthogonal expansions	749
14.2.4	Discrete time wavelet series	752
14.3	Cyclic Codes	754
14.3.1	Definitions	754
14.3.2	Systematic encoding	756
14.3.3	Interleaving	759
14.4	BCH Codes	759
14.4.1	Motivation	759
14.4.2	Definition of BCH codes	762
14.5	Decoding of BCH Codes	764
14.5.1	Syndrome computation	764
14.5.2	Estimation of the number of errors and error locations	765

- 14.5.3 The Berlekamp-Massey algorithm 769
- 14.5.4 Spectral techniques 773
- 14.6 Reed-Solomon Codes 774
- 14.7 Convolutional Codes 776
- 14.8 Decoding of Convolutional Codes and the Viterbi Algorithm 780

Bibliographical Notes 785

Problems 785

Appendix I Some Facts from Analysis 789

Appendix II Algebraic Concepts 791

- II.1 Basic Algebraic Structures 791
 - II.1.1 Groups 791
 - II.1.2 Rings 793
 - II.1.3 Ring of integers and Euclid's algorithm 793
 - II.1.4 Chinese remainder theorem 794
 - II.1.5 Numerical systems Z_m 796
 - II.1.6 Fields 797
 - II.1.7 Polynomial rings and Euclid's algorithm 797
- II.2 Structure of Finite Fields 800
 - II.2.1 Exponential representation of finite fields 800
 - II.2.2 Field integers 804
 - II.2.3 Minimal polynomials 805
 - II.2.4 Polynomial representation of finite fields 808
 - II.2.5 Primitive polynomials 810
 - II.2.6 Summary 812

Bibliographical Notes 812

Appendix III Algorithms 813

- III.1 Nonlinear Equations 814
 - III.1.1 The Picard algorithm 814
 - III.1.2 The Newton algorithm 817
- III.2 Optimization and the Steepest Descent Algorithm 818
- III.3 Linear Equations and QR Methods 821

Bibliographical Notes 824

Bibliography 825

Index 831