

Preface	vii
Symbols and Abbreviations	xxi
1 Introduction	1
1.1 Contents of the Book	5
1.2 Notational Conventions	6
1.3 Summation Rules	8
1.4 Summary and Complements	10
1.4.1 Summary	10
1.4.2 Complements	10
2 Review of Frequency-Domain Analysis	11
2.1 Continuous-Time Signals and Systems	11
2.2 Specific Signals and Their Transforms	14
2.2.1 The Delta Function and the DC Function	14
2.2.2 Complex Exponentials and Sinusoids	14
2.2.3 The rect and the sinc	16
2.2.4 The Gaussian Function	16
2.3 Continuous-Time Periodic Signals	17
2.4 The Impulse Train	18
2.5 Real Fourier Series	19
2.6 Continuous-Time Random Signals	21
2.6.1 Mean, Variance, and Covariance	21
2.6.2 Wide-Sense Stationary Signals	22
2.6.3 The Power Spectral Density	23
2.6.4 WSS Signals and LTI Systems	26
2.7 Discrete-Time Signals and Systems	27
2.8 Discrete-Time Periodic Signals	29
2.9 Discrete-Time Random Signals	30
2.10 Summary and Complements	32
2.10.1 Summary	32
2.10.2 Complements	33
2.11 Problems	36
3 Sampling and Reconstruction	45
3.1 Two Points of View on Sampling	46
3.2 The Sampling Theorem	48
3.3 The Three Cases of Sampling	50

3.4	Reconstruction	57
3.5	Physical Aspects of Sampling and Reconstruction	62
3.5.1	Physical Reconstruction	63
3.5.2	Physical Sampling	65
3.5.3	Averaging in A/D Converters	70
3.6	Sampling of Band-Pass Signals	71
3.7	Sampling of Random Signals	74
3.8	Sampling in the Frequency Domain	78
3.9	Summary and Complements	79
3.9.1	Summary	79
3.9.2	Complements	80
3.10	Problems	81
4	The Discrete Fourier Transform	93
4.1	Definition of the DFT and Its Inverse	94
4.2	Matrix Interpretation of the DFT	99
4.3	Properties of the DFT	101
4.4	Zero Padding	104
4.5	Zero Padding in the Frequency Domain	106
4.6	Circular Convolution	107
4.7	Linear Convolution via Circular Convolution	110
4.8	The DFT of Sampled Periodic Signals	112
4.9	The Discrete Cosine Transform	114
4.9.1	Type-I Discrete Cosine Transform	115
4.9.2	Type-II Discrete Cosine Transform	116
4.9.3	Type-III Discrete Cosine Transform	118
4.9.4	Type-IV Discrete Cosine Transform	119
4.9.5	Discussion	120
4.10	The Discrete Sine Transform	120
4.11	Summary and Complement	121
4.11.1	Summary	121
4.11.2	Complement	123
4.12	MATLAB Programs	124
4.13	Problems	125
5	The Fast Fourier Transform	133
5.1	Operation Count	134
5.2	The Cooley-Tukey Decomposition	134
5.2.1	Derivation of the CT Decomposition	134
5.2.2	Recursive CT Decomposition and Its Operation Count	138
5.2.3	Computation of the Twiddle Factors	139
5.2.4	Computation of the Inverse DFT	139
5.2.5	Time Decimation and Frequency Decimation	140
5.2.6	MATLAB Implementation of Cooley-Tukey FFT	140
5.3	Radix-2 FFT	140
5.3.1	The 2-Point DFT Butterfly	142
5.3.2	Time-Decimated Radix-2 FFT	142
5.3.3	Frequency-Decimated Radix-2 FFT	144
5.3.4	Signal Scaling in Radix-2 FFT	144
5.4	Radix-4 Algorithms	146

5.5	DFTs of Real Sequences	147
5.6	Linear Convolution by FFT	148
5.7	DFT at a Selected Frequency Range	151
5.7.1	The Chirp Fourier Transform	151
5.7.2	Zoom FFT	153
5.8	Summary and Complements	154
5.8.1	Summary	154
5.8.2	Complements	154
5.9	MATLAB Programs	156
5.10	Problems	159
6	Practical Spectral Analysis	163
6.1	The Effect of Rectangular Windowing	164
6.2	Windowing	168
6.3	Common Windows	169
6.3.1	Rectangular Window	169
6.3.2	Bartlett Window	169
6.3.3	Hann Window	170
6.3.4	Hamming Window	172
6.3.5	Blackman Window	173
6.3.6	Kaiser Window	174
6.3.7	Dolph Window	175
6.3.8	MATLAB Implementation of Common Windows	178
6.4	Frequency Measurement	178
6.4.1	Frequency Measurement for a Single Complex Exponential	178
6.4.2	Frequency Measurement for Two Complex Exponentials	179
6.4.3	Frequency Measurement for Real Sinusoids	182
6.4.4	Practice of Frequency Measurement	184
6.5	Frequency Measurement of Signals in Noise	185
6.5.1	Signal Detection	186
6.5.2	Frequency Estimation	190
6.5.3	Detection and Frequency Estimation for Real Sinusoids	191
6.6	Summary and Complements	195
6.6.1	Summary	195
6.6.2	Complements	195
6.7	MATLAB Programs	197
6.8	Problems	200
7	Review of z-Transforms and Difference Equations	205
7.1	The z-Transform	206
7.2	Properties of the z-Transform	210
7.3	Transfer Functions	213
7.4	Systems Described by Difference Equations	214
7.4.1	Difference Equations	214
7.4.2	Poles and Zeros	215
7.4.3	Partial Fraction Decomposition	216
7.4.4	Stability of Rational Transfer Functions	217
7.4.5	The Noise Gain of Rational Transfer Functions	219
7.5	Inversion of the z-Transform	221
7.6	Frequency Responses of Rational Transfer Functions	224

7.7	The Unilateral z-Transform	226
7.8	Summary and Complements	229
7.8.1	Summary	229
7.8.2	Complements	230
7.9	MATLAB Programs	232
7.10	Problems	236
8	Introduction to Digital Filters	242
8.1	Digital and Analog Filtering	243
8.2	Filter Specifications	245
8.2.1	Low-Pass Filter Specifications	246
8.2.2	High-Pass Filter Specifications	247
8.2.3	Band-Pass Filter Specifications	249
8.2.4	Band-Stop Filter Specifications	250
8.2.5	Multiband Filters	251
8.3	The Magnitude Response of Digital Filters	253
8.4	The Phase Response of Digital Filters	253
8.4.1	Phase Discontinuities	253
8.4.2	Continuous-Phase Representation	254
8.4.3	Linear Phase	256
8.4.4	Generalized Linear Phase	258
8.4.5	Restrictions on GLP Filters	260
8.4.6	Restrictions on Causal GLP Filters	261
8.4.7	Minimum-Phase Filters	261
8.4.8	All-Pass Filters	263
8.5	Digital Filter Design Considerations	264
8.5.1	IIR Filters	265
8.5.2	FIR Filters	265
8.6	Summary and Complements	266
8.6.1	Summary	266
8.6.2	Complements	267
8.7	MATLAB Program	268
8.8	Problems	269
9	Finite Impulse Response Filters	275
9.1	Generalized Linear Phase Revisited	275
9.1.1	Type-I Filters	276
9.1.2	Type-II Filters	276
9.1.3	Type-III Filters	278
9.1.4	Type-IV Filters	279
9.1.5	Summary of Linear-Phase Filter Types	281
9.1.6	Zero Locations of Linear-Phase Filters	281
9.2	FIR Filter Design by Impulse Response Truncation	284
9.2.1	Definition of the IRT Method	284
9.2.2	Low-Pass, High-Pass, and Band-Pass Filters	285
9.2.3	Multiband Filters	285
9.2.4	Differentiators	286
9.2.5	Hilbert Transformers	288
9.2.6	Optimality of the IRT Method	290
9.2.7	The Gibbs Phenomenon	291

9.3	FIR Filter Design Using Windows	293
9.4	FIR Filter Design Examples	298
9.5	Least-Squares Design of FIR Filters	303
9.6	Equiripple Design of FIR Filters	306
9.6.1	Mathematical Background	306
9.6.2	The Remez Exchange Algorithm	307
9.6.3	Equiripple FIR Design Examples	309
9.7	Summary and Complements	312
9.7.1	Summary	312
9.7.2	Complements	313
9.8	MATLAB Programs	314
9.9	Problems	320
10	Infinite Impulse Response Filters	328
10.1	Analog Filter Basics	329
10.2	Butterworth Filters	330
10.3	Chebyshev Filters	333
10.3.1	Chebyshev Filter of the First Kind	335
10.3.2	Chebyshev Filter of the Second Kind	338
10.4	Elliptic Filters	341
10.5	MATLAB Programs for Analog Low-Pass Filters	345
10.6	Frequency Transformations	346
10.6.1	Low-Pass to Low-Pass Transformation	347
10.6.2	Low-Pass to High-Pass Transformation	348
10.6.3	Low-Pass to Band-Pass Transformation	350
10.6.4	Low-Pass to Band-Stop Transformation	354
10.6.5	MATLAB Implementation of Frequency Transformations	356
10.7	Impulse Invariant Transformation	356
10.8	The Backward Difference Method	359
10.9	The Bilinear Transform	361
10.9.1	Definition and Properties of the Bilinear Transform	361
10.9.2	MATLAB Implementation of IIR Filter Design	365
10.9.3	IIR Filter Design Examples	365
10.10	The Phase Response of Digital IIR Filters	368
10.11	Sampled-Data Systems	370
10.12	Summary and Complements	373
10.12.1	Summary	373
10.12.2	Complements	374
10.13	MATLAB Programs	375
10.14	Problems	382
11	Digital Filter Realization and Implementation	389
11.1	Realizations of Digital Filters	390
11.1.1	Building Blocks of Digital Filters	390
11.1.2	Direct Realizations	392
11.1.3	Direct Realizations of FIR Filters	395
11.1.4	Parallel Realization	396
11.1.5	Cascade Realization	399
11.1.6	Pairing in Cascade Realization	400
11.1.7	A Coupled Cascade Realization	401

11.1.8	FFT-Based Realization of FIR Filters	402
11.2	State-Space Representations of Digital Filters	402
11.2.1	The State-Space Concept	402
11.2.2	Similarity Transformations	405
11.2.3	Applications of State Space	405
11.3	General Block-Diagram Manipulation	407
11.4	The Finite Word Length Problem	411
11.5	Coefficient Quantization in Digital Filters	412
11.5.1	Quantization Effects on Poles and Zeros	412
11.5.2	Quantization Effects on the Frequency Response	414
11.6	Scaling in Fixed-Point Arithmetic	419
11.6.1	Time-Domain Scaling	420
11.6.2	Frequency-Domain Scaling	421
11.6.3	MATLAB Implementation of Filter Norms	422
11.6.4	Scaling of Inner Signals	423
11.6.5	Scaling in Parallel and Cascade Realization	424
11.7	Quantization Noise	426
11.7.1	Modeling of Quantization Noise	426
11.7.2	Quantization Noise in Direct Realizations	428
11.7.3	Quantization Noise in Parallel and Cascade Realizations	430
11.7.4	Quantization Noise in A/D and D/A Converters	432
11.8	Zero-Input Limit Cycles in Digital Filters	433
11.9	Summary and Complements	437
11.9.1	Summary	437
11.9.2	Complements	438
11.10	MATLAB Programs	440
11.11	Problems	454
12	Multirate Signal Processing	461
12.1	Decimation and Expansion	462
12.2	Transforms of Decimated and Expanded Sequences	465
12.3	Linear Filtering with Decimation and Expansion	469
12.3.1	Decimation	469
12.3.2	Expansion	471
12.3.3	Sampling-Rate Conversion	473
12.4	Polyphase Filters	475
12.4.1	The Multirate Identities	475
12.4.2	Polyphase Representation of Decimation	476
12.4.3	Polyphase Representation of Expansion	477
12.4.4	Polyphase Representation of Sampling-Rate Conversion	481
12.5	Multistage Schemes	482
12.6	Filter Banks	485
12.6.1	Subband Processing	485
12.6.2	Decimated Filter Banks	486
12.7	Two-Channel Filter Banks	488
12.7.1	Properties of Two-Channel Filter Banks	488
12.7.2	Quadrature Mirror Filter Banks	489
12.7.3	Perfect Reconstruction Filter Banks	490
12.7.4	Tree-Structured Filter Banks	492
12.7.5	Octave-Band Filter Banks	495

12.8	Uniform DFT Filter Banks	496
12.8.1	Filter Bank Interpretation of the DFT	496
12.8.2	Windowed DFT Filter Banks	498
12.8.3	A Uniform DFT Filter Bank of Arbitrary Order	499
12.9	Summary and Complements	502
12.9.1	Summary	502
12.9.2	Complements	503
12.10	MATLAB Programs	504
12.11	Problems	508
13	Analysis and Modeling of Random Signals	513
13.1	Spectral Analysis of Random Signals	513
13.2	Spectral Analysis by a Smoothed Periodogram	519
13.3	Rational Parametric Models of Random Signals	522
13.4	Autoregressive Signals	524
13.4.1	The Yule-Walker Equations	524
13.4.2	Linear Prediction with Minimum Mean-Square Error	525
13.4.3	The Levinson-Durbin Algorithm	526
13.4.4	Lattice Filters	529
13.4.5	The Schur Algorithm	532
13.4.6	AR Modeling from Measured Data	533
13.4.7	AR Modeling by Least Squares	535
13.5	Joint Signal Modeling	537
13.6	Summary and Complements	541
13.6.1	Summary	541
13.6.2	Complements	542
13.7	MATLAB Programs	543
13.8	Problems	547
14	Digital Signal Processing Applications	550
14.1	Signal Compression Using the DCT	551
14.2	Speech Signal Processing	554
14.2.1	Speech Modeling	555
14.2.2	Modeling of the Excitation Signal	558
14.2.3	Reconstruction of Modeled Speech	560
14.2.4	Coding and Compression	561
14.3	Musical Signals	563
14.4	An Application of DSP in Digital Communication	566
14.4.1	The Transmitted Signal	567
14.4.2	The Received Signal	568
14.4.3	Choosing the Sampling Rate	569
14.4.4	Quadrature Signal Generation	569
14.4.5	Complex Demodulation	570
14.4.6	Symbol Detection: Preliminary Discussion	571
14.4.7	FM to AM Conversion	572
14.4.8	Timing Recovery	573
14.4.9	Matched Filtering	575
14.4.10	Carrier Recovery and Symbol Detection	576
14.4.11	Improved Carrier Recovery and Symbol Detection	578
14.4.12	Summary	579

14.5	Electrocardiogram Analysis	580
14.6	Microprocessors for DSP Applications	581
14.6.1	General Concepts	582
14.6.2	The Motorola DSP56301	584
14.7	Sigma-Delta A/D Converters	586
14.8	Summary and Complements	589
14.8.1	Summary	589
14.8.2	Complements	590
Bibliography		591
Index		597