Contents

Preface viii

1. Introduction 1

References, 9

2. The Structure of Stationary Processes 11

2.1 Discrete-time Random Processes, 11
2.2 Gaussian Random Processes, 13
2.3 Stationarity and Ergodicity, 13
2.4 The Covariances of Stationary Processes, 14
2.5 Some Examples, 15
2.6 Hilbert Spaces of Stationary Processes, 17
2.7 The Wold Decomposition, 21
2.8 Spectral Distributions and Spectral Densities, 27
2.9 Spectral Factorization, 33
2.10 Properties of the Best Linear Predictor, 34
2.11 Wide Sense Ergodicity of Gaussian Processes, 38
2.12 Parametric Models for Stationary Processes, 41
2.13 Mathematica Packages, 48
References, 49
Problems, 50

3. Parameter Estimation Theory 56

3.1 Principles of Parameter Estimation, 56
3.2 Properties of Estimates, 61
3.3 Covariance Inequalities and Efficiency, 65
3.4 Sequences of Estimates, 70
3.5 Maximum Likelihood Estimation, 73

3.6 The Method of Moments, 78
3.7 Least-squares Estimation, 88
3.8 Maximum Entropy Estimation, 90
3.9 Model Order Selection, 91
References, 93
Problems, 94

4. Nonparametric Spectrum Estimation **98**

4.1 Introduction, 98
4.2 Estimation of the Mean and the Covariances, 100
4.3 The Periodogram, 106
4.4 Periodogram Averaging, 112
4.5 Smoothed Periodograms, 114
4.6 Windowed Periodograms, 119
4.7 Mathematica Packages, 127
References, 128
Problems, 129

5. Parameter Estimation Theory for Gaussian Processes **133**

5.1 Introduction, 133
5.2 The Fisher Information of Stationary Gaussian Processes, 134
5.3 Maximum Likelihood Parameter Estimation, 139
5.4 The Relative Efficiency of the Sample Covariances, 142
5.5 Parameter Estimation from the Sample Covariances, 144
5.6 Mathematica Packages, 147
References, 148
Problems, 148

6. Autoregressive Parameter Estimation **152**

6.1 The Yule-Walker Estimate, 152
6.2 The Levinson-Durbin Algorithm, 156
6.3 Algorithms Related to Levinson-Durbin, 163
6.4 Lattice Filters, 167
6.5 Maximum Entropy Estimation, 170
6.6 Least-squares Estimation, 171
6.7 Maximum Likelihood Estimation, 173
6.8 Estimation of the Partial Correlation Coefficients, 175
6.9 Model Order Selection, 178
6.10 Estimation of the Spectral Density, 179
6.11 Mathematica Packages, 181
References, 182

Problems, 183

7. Moving Average and ARMA Parameter Estimation **187**

7.1 Introduction, 187
7.2 Moving Average Parameter Estimation: Elementary Methods, 188
7.3 Moving Average Parameter Estimation: Advanced Methods, 191
7.4 ARMA Estimation: The Modified Yule-Walker Method, 196
7.5 ARMA Estimation from the Sample Covariances, 199
7.6 Approximate Maximum Likelihood ARMA Estimation, 202
7.7 Exact Maximum Likelihood ARMA Estimation, 205
7.8 An Example: EMG Signal Analysis, 209
7.9 Mathematica Packages, 211
References, 213
Problems, 215

8. Adaptive AR and ARMA Estimation **218**

8.1 Introduction, 218
8.2 The Recursive Least-squares Algorithm, 219
8.3 The Extended Least-squares Algorithm, 223
8.4 The Recursive Maximum Likelihood Algorithm, 225
8.5 Stochastic Gradient Algorithms, 229
8.6 Projection Operators in Euclidean Spaces, 231
8.7 Lattice Algorithms for Autoregressive Estimation, 235
8.8 Lattice Algorithms for ARMA Estimation, 242
8.9 Extensions of Lattice Algorithms, 246
8.10 Mathematica Packages, 252
References, 254
Problems, 255

9. Estimation of Deterministic Processes **260**

9.1 Introduction, 260
9.2 The Cramér-Rao Bound for Sinusoids in White Noise, 262
9.3 Maximum Likelihood Estimation, 266
9.4 The Prony Method, 270
9.5 The Truncated Singular Value Decomposition Method, 272
9.6 Estimation from the Sample Covariances, 277
9.7 Estimation from the Sample Covariance Matrix, 281
9.8 Concluding Remarks, 285
9.9 Mathematica Packages, 286
References, 288
Problems, 290

10. High-order Statistical Analysis **294**

10.1 Introduction, 294
10.2 Definition and Properties of Cumulants, 295
10.3 Cumulants and Polyspectra of Stationary Linear Processes, 300
10.4 The Cumulants of ARMA Processes, 305
10.5 Estimation of the Cumulants, 308
10.6 Moving Average Parameter Estimation: Linear Methods, 313
10.7 ARMA Parameter Estimation: Linear Methods, 317
10.8 MA and ARMA Parameter Estimation: Nonlinear Methods, 318
10.9 Deconvolution, 321
10.10 Estimation of Sinusoids in Gaussian Noise, 324
10.11 Mathematica Packages, 325
References, 327
Problems, 329

11. Time-frequency Signal Analysis: Linear Transforms **332**

11.1 Introduction, 332
11.2 The Short-time Fourier Transform, 335
11.3 The Gabor Representation: Elementary Discussion, 337
11.4 The Gabor Representation: Advanced Discussion, 342
11.5 The Wavelet Transform, 349
11.6 Orthonormal Wavelet Bases, 353
11.7 Implementation of Linear Transforms for Discrete-time Signals, 361
11.8 Mathematica Packages, 364
References, 365
Problems, 366

12. Time-frequency Signal Analysis: Nonlinear Transforms **369**

12.1 Introduction, 369
12.2 The Wigner-Ville Distribution: Part I, 370
12.3 The Wigner-Ville Distribution: Part II, 377
12.4 The Ambiguity Function, 383
12.5 The Cohen Class of Distributions, 387
12.6 High-order Ambiguity Functions, 392
12.7 Estimation Using the High-order Ambiguity Function, 397
12.8 Mathematica Packages, 404
References, 405
Problems, 407

Appendix A. Notations and Facts **410**
References, 413

Appendix B. Hilbert Spaces **414**
References, 420

Appendix C. Asymptotic Theory **421**
References, 428

Appendix D. Kronecker Products and Liapunov Equations **429**
References, 437

Author Index **439**

Subject Index **443**