Contents

Quick reference			page xvii	
Αc	know	ledgm	ents	xxiii
Pr	eface			xxv
1	On	rainbo	ows and spectra	1
2	Fron	n Euc	lid to Hilbert	9
	2.1	Intro	duction	10
	2.2	Vecto	r spaces	18
		2.2.1	Definition and properties	18
		2.2.2	Inner product	23
		2.2.3	Norm	27
		2.2.4	Standard spaces	30
	2.3	Hilber	rt spaces	35
		2.3.1	Convergence	36
		2.3.2	Completeness	37
			Linear operators	40
	2.4	Appro	oximations, projections, and decompositions	50
			Projection theorem	51
			Projection operators	54
		2.4.3	Direct sums and subspace decompositions	60
			-	63
	2.5		s and frames	69
		2.5.1	Bases and Riesz bases	69
		2.5.2	Orthonormal bases	76
		2.5.3	Biorthogonal pairs of bases	86
		2.5.4	Frames	101
		2.5.5	Matrix representations of vectors and linear operators	109
	2.6	Comp	outational aspects	119
		2.6.1	Cost, complexity, and asymptotic notations	120
		2.6.2	Precision	123
	•		Conditioning	126
			Solving systems of linear equations	129
	2.A	Eleme	ents of analysis and topology	135
		2 1 1	Rocia definitions	135

	2.A.2 Convergence	136	3.8.2 Systems
	2.A.3 Interchange theorems	138	3.8.3 Discrete-time Fourier transform
	2.A.4 Inequalities	139	3.8.4 Multirate sequences and systems
	2.A.5 Integration by parts	140	3.8.5 Minimum mean-squared error estimation
2.B	Elements of linear algebra	141	3.9 Computational aspects
	2.B.1 Basic definitions and properties	141	3.9.1 Fast Fourier transforms
	2.B.2 Special matrices	147	3.9.2 Convolution
2.C	Elements of probability	151	3.9.3 Multirate operations
	2.C.1 Basic definitions	151	3.A Elements of analysis
	2.C.2 Standard distributions	154	3.A.1 Complex numbers
	2.C.3 Estimation	155	3.A.2 Difference equations
2 D	Basis concepts	159	3.A.3 Convergence of the convolution sum
	apter at a glance		3.A.4 Dirac delta function
	torical remarks	161	
	ther reading	162	3.B Elements of algebra
	rcises with solutions	162	3.B.1 Polynomials
		163	3.B.2 Vectors and matrices of polynomials
EXE	ercises	169	3.B.3 Kronecker product
3 Soc	grange and discrete time and the		Chapter at a glance
	quences and discrete-time systems	181	Historical remarks
	Introduction	182	Further reading
3.2	Sequences	185	Exercises with solutions
	3.2.1 Infinite-length sequences	185	Exercises
	3.2.2 Finite-length sequences	192	
	3.2.3 Two-dimensional sequences	193	4 Functions and continuous-time systems
3.3	Systems	195	4.1 Introduction
	3.3.1 Discrete-time systems and their properties	195	4.2 Functions
	3.3.2 Difference equations	202	4.2.1 Functions on the real line
	3.3.3 Linear shift-invariant systems	205	4.2.2 Periodic functions
3.4	Discrete-time Fourier transform	216	4.3 Systems
	3.4.1 Definition of the DTFT	216	4.3.1 Continuous-time systems and their properties
	3.4.2 Existence and convergence of the DTFT	218	4.3.2 Differential equations
	3.4.3 Properties of the DTFT	221	4.3.3 Linear shift-invariant systems
	3.4.4 Frequency response of filters	227	4.4 Fourier transform
3.5	z-transform	233	4.4.1 Definition of the Fourier transform
	3.5.1 Definition of the z-transform	234	4.4.2 Existence and inversion of the Fourier transform
	3.5.2 Existence and convergence of the z-transform	235	4.4.3 Properties of the Fourier transform
	3.5.3 Properties of the z-transform	240	4.4.4 Frequency response of filters
	3.5.4 z-transform of filters	249	4.4.5 Regularity and spectral decay
3.6	Discrete Fourier transform	252	4.4.6 Laplace transform
0.0	3.6.1 Definition of the DFT		4.5 Fourier series
	3.6.2 Properties of the DFT	252	4.5.1 Definition of the Fourier series
	3.6.3 Frequency response of filters	255	
3.7	Multirate sequences and systems	259	4.5.2 Existence and convergence of the Fourier series
0.1		264	4.5.3 Properties of the Fourier series
		265	4.5.4 Frequency response of filters
	3.7.2 Upsampling	268	4.6 Stochastic processes and systems
	3.7.3 Combinations of downsampling and upsampling	270	4.6.1 Stochastic processes
	3.7.4 Combinations of downsampling, upsampling, and filtering	272	4.6.2 Systems
2.5	3.7.5 Polyphase representation	278	4.6.3 Fourier transform
3.8	Stochastic processes and systems	285	Chapter at a glance
	3.8.1 Stochastic processes	285	Historical remarks

xiv		

Contents

	Furt	her reac	ding	403		
			ith solutions	404		
		cises	ten solutions	406		
	Litte	CIDCD				
5	Sam	pling	and interpolation	411		
	5.1	Introd	uction	412		
	5.2	Finite	-dimensional vectors	420		
		5.2.1	Sampling and interpolation with orthonormal vectors	421		
		5.2.2	Sampling and interpolation with nonorthogonal vectors	425		
	5.3	Seque	nces	429		
		5.3.1	Sampling and interpolation with orthonormal sequences	430		
		5.3.2	Sampling and interpolation for bandlimited sequences	43'		
		5.3.3	Sampling and interpolation with nonorthogonal sequences	442		
	5.4	Funct		447		
	0	5.4.1	Sampling and interpolation with orthonormal functions	449		
		5.4.2	Sampling and interpolation for bandlimited functions	452		
		5.4.3	Sampling and interpolation with nonorthogonal functions	470		
	5.5		lic functions	47		
	0.0	5.5.1	Sampling and interpolation with orthonormal periodic functions	47		
		5.5.2	Sampling and interpolation for bandlimited periodic functions	48.		
	5.6		utational aspects	489		
	0.0	5.6.1	Projection onto convex sets	49		
	Chai	Chapter at a glance				
	-	Historical remarks				
	Further reading					
	Exercises with solutions					
		cises	TO BOILTONIA	499 50		
6	Δnr	rovim	ation and compression	50'		
J	6.1		luction	50		
	6.2		eximation of functions on finite intervals by polynomials	513		
	0.2	6.2.1	Least-squares approximation	51		
		6.2.2	Lagrange interpolation: Matching points	51		
		6.2.3	Taylor series expansion: Matching derivatives	52		
		6.2.4	Hermite interpolation: Matching points and derivatives	52		
		6.2.4	Minimax polynomial approximation	52		
		6.2.6	Filter design	52		
	6.3		eximation of functions by splines	53		
	0.0	6.3.1	Splines and spline spaces	53		
		6.3.2	Bases for uniform spline spaces	54		
			Strang-Fix condition for polynomial representation	54		
		6.3.4	Continuous-time operators in spline spaces implemented with discre			
		0.5.4	time processing	55		
	6.4	Annre	eximation of functions and sequences by series truncation	56		
	0.4	6.4.1	Linear and nonlinear approximations	56		
		6.4.2	Linear approximation of random vectors and stochastic processes	56		
		6.4.2	Linear and nonlinear diagonal estimators	57		
	6.5 Compression					
	0.0	6.5.1	Lossless compression	57 57		
		6.5.2	Scalar quantization	57		
		0.0.2	Domm drammanon	UI		

ontents	XV
JIICIIC3	

		6.5.3	Transform coding	584	
	6.6	Comp	utational aspects	591	
		6.6.1	Huffman algorithm for lossless code design	591	
		6.6.2	Iterative design of quantizers	593	
		6.6.3	Estimating from quantized samples	594	
	Char	oter at	a glance	597	
	Histo	orical re	emarks	598	
	Furt	her read	ding	599	
	Exer	cises w	ith solutions	600	
	Exer	cises		606	
7	Loc	alizatio	on and uncertainty	615	
	7.1		luction	616	
	7.2	Locali	ization for functions	619	
		7.2.1	Localization in time	620	
		7.2.2	Localization in frequency	622	
		7.2.3	Uncertainty principle for functions	624	
	7.3	Locali	ization for sequences	627	
		7.3.1	Localization in time	629	
		7.3.2	Localization in frequency	630	
		7.3.3	Uncertainty principle for sequences	633	
		7.3.4	Uncertainty principle for finite-length sequences	637	
	7.4		the time-frequency plane	638	
		7.4.1	Localization for structured sets of functions	638	
		7.4.2	Localization for structured sets of sequences	640	
	7.5	Exam	iples of local Fourier and wavelet bases	645	
		7.5.1	Local Fourier and wavelet bases for functions	645	
		7.5.2	Local Fourier and wavelet bases for sequences	651	
	7.6	Recar	o and a glimpse forward	656	
		7.6.1	Tools	. 657	
		7.6.2	Adapting tools to real-world problems	658	
		7.6.3	Music analysis, communications, and compression	659	
	Cha	666			
	Historical remarks				
	Further reading				
	Exercises with solutions				
		rcises		671	
Im	age a	and qu	ote attribution	673	
Re	eferer	ıces		675	
In	dex			681	