

Contents

Margin Contents

Part I: Signal and System Analysis

1. Signal Processing

Chapter Topics

1.1 Motivation

1.1.1 Digital and Analog Processing

1.1.2 Total Harmonic Distortion (THD)

1.1.3 A Notch Filter

1.1.4 Active Noise Control

1.1.5 Video Aliasing

1.2 Signals and Systems

1.2.1 Signal Classification

1.2.2 System Classification

1.3 Sampling of Continuous-time Signals

1.3.1 Sampling as Modulation

1.3.2 Aliasing

1.4 Reconstruction of Continuous-time Signals

1.4.1 Reconstruction Formula

1.4.2 Zero-order Hold

1.4.3 Delayed First-order Hold

1.5 Prefilters and Postfilters

1.5.1 Anti-aliasing Filter

1.5.2 Anti-imaging Filter

*1.6 DAC and ADC Circuits

1.6.1 Digital-to-analog Converter (DAC)

1.6.2 Analog-to-digital Converter (ADC)

1.7 DSP Companion

1.7.1 Installation

1.7.2 Menu Options

1.7.3 GUI Modules

1.7.4 Functions

1.8 GUI Modules and Case Studies

1.9 Chapter Summary

1.10 Problems

1.10.1 Analysis and Design

1.10.2	GUI Simulation	
1.10.3	MATLAB Computation	
2.	Discrete-time Systems in the Time Domain
	Chapter Topics	
2.1	Motivation	
2.1.1	Home Mortgage	
2.1.2	Range Measurement with Radar	
2.2	Discrete-time Signals	
2.2.1	Signal Classification	
2.2.2	Common Signals	
2.3	Discrete-time Systems	
2.4	Difference Equations	
2.2.1	Zero-input Response	
2.2.2	Zero-state Response	
2.5	Block Diagrams	
2.6	The Impulse Response	
2.6.1	FIR Systems	
2.6.2	IIR Systems	
2.7	Convolution	
2.7.1	Linear Convolution	
2.7.2	Circular Convolution	
2.7.2	Zero Padding	
2.7.3	Deconvolution	
2.7.4	Polynomial Arithmetic	
2.8	Correlation	
2.8.1	Linear Cross-correlation	
2.8.2	Circular Cross-correlation	
2.9	Stability in the Time Domain	
2.10	GUI Modules and Case Studies	
2.11	Chapter Summary	
2.12	Problems	
2.12.1	Analysis and Design	
2.12.2	GUI Simulation	
2.12.3	MATLAB Computation	
3.	Discrete-time Systems in the Frequency Domain
	Chapter Topics	
3.1	Motivation	
3.1.1	Satellite Attitude Control	

3.1.2	Modeling the Vocal Tract	
3.2	Z-transform Pairs	
3.2.1	Region of Convergence	
3.2.2	Common Z-transform Pairs	
3.3	Z-transform Properties	
3.3.1	General Properties	
3.3.2	Causal Properties	
3.4	Inverse Z-transform	
3.4.1	Noncausal Signals	
3.4.2	Synthetic Division	
3.4.3	Partial Fractions	
3.4.4	Residue Method	
3.5	Transfer Functions	
3.5.1	The Transfer Function	
3.5.2	Zero-state Response	
3.5.3	Poles, Zeros, and Modes	
3.5.4	DC Gain	
3.6	Signal Flow Graphs	
3.7	Stability in the Frequency Domain	
3.7.1	Input-output Representations	
3.7.2	BIBO Stability	
3.7.3	The Jury Test	
3.8	Frequency Response	
3.8.1	Frequency Response	
3.8.2	Sinusoidal Inputs	
3.8.3	Periodic Inputs	
*3.9	System Identification	
3.9.1	Least-squares Fit	
3.9.2	Persistently Exciting Inputs	
3.10	GUI Modules and Case Studies	
3.11	Chapter Summary	
3.12	Problems	
3.12.1	Analysis and Design	
3.12.2	GUI Simulation	
3.12.3	MATLAB Computation	
4.	Fourier Transforms and Spectral Analysis
	Chapter Topics	
4.1	Motivation	
4.1.1	Fourier Series	

- 4.1.2 DC Wall Transformer
- 4.1.3 Frequency Response
- 4.2 Discrete-time Fourier Transform (DTFT)
 - 4.2.1 DTFT
 - 4.2.2 Properties of the DTFT
- 4.3 Discrete Fourier Transform (DFT)
 - 4.3.1 DFT
 - 4.3.2 Matrix Formulation
 - 4.3.3 Fourier Series and Discrete Spectra
 - 4.3.4 DFT Properties
- 4.4 Fast Fourier Transform (FFT)
 - 4.4.1 Decimation in Time FFT
 - 4.4.2 FFT Computational Effort
 - 4.4.3 Alternative FFT Implementations
- 4.5 Fast Convolution and Correlation
 - 4.5.1 Fast Convolution
 - *4.5.2 Fast Block Convolution
 - 4.5.3 Fast Correlation
- 4.6 White Noise
 - 4.6.1 Uniform White Noise
 - 4.6.2 Gaussian White Noise
- 4.7 Auto-correlation
 - 4.7.1 Auto-correlation of White Noise
 - 4.7.2 Power Density Spectrum
 - 4.7.3 Extracting Periodic Signals from Noise
- 4.8 Zero Padding and Spectral Resolution
 - 4.8.1 Frequency Response Using the DFT
 - 4.8.2 Zero Padding
 - 4.8.3 Spectral Resolution
- 4.9 The Spectrogram
 - 4.9.1 Data Windows
 - 4.9.2 Spectrogram
- *4.10 Power Density Spectrum Estimation
 - 4.12.1 Bartlett's Method
 - 4.12.2 Welch's Method
- 4.11 GUI Modules and Case Studies
- 4.12 Chapter Summary
- 4.13 Problems
 - 4.13.1 Analysis and Design
 - 4.13.2 GUI Simulation

4.13.3 MATLAB Computation

Part II: Filter Design

5. Filter Types and Characteristics

Chapter Topics

5.1 Motivation

5.1.1 Filter Design Specifications

5.1.2 Filter Realization Structures

5.2 Frequency-selective Filters

5.2.1 Linear Design Specifications

5.2.2 Logarithmic Design Specifications (dB)

5.3 Linear-phase Filters

5.3.1 Group Delay

5.3.2 Amplitude Response

5.3.3 Linear-phase Zeros

5.3.4 Zero-phase Filters

5.4 Minimum-phase and Allpass Filters

5.4.1 Minimum-phase Filters

5.4.2 Allpass Filters

5.4.3 Inverse Systems and Equalization

5.5 Quadrature Filters

5.5.1 Differentiator

5.5.2 Hilbert Transformer

5.5.3 Digital Oscillator

5.6 Notch Filters and Resonators

5.6.1 Notch Filters

5.6.2 Resonators

5.7 Narrowband Filters and Filter Banks

5.7.1 Narrowband Filters

5.7.2 Filter Banks

5.8 Adaptive Filters

5.8.1 Transversal Filters

5.8.2 Pseudo-filters

5.9 GUI Modules and Case Study

5.10 Chapter Summary

5.11 Problems

5.11.1 Analysis and Design

5.11.2 GUI Simulation

5.11.3 MATLAB Computation

6. FIR Filter Design	
Chapter Topics	
6.1 Motivation	
6.1.1 Numerical Differentiators	
6.1.2 Signal-to-noise Ratio	
6.2 Windowing Method	
6.2.1 Truncated Impulse Response	
6.2.2 Windowing	
6.3 Frequency-sampling Method	
6.3.1 Frequency Sampling	
6.3.2 Transition-band Optimization	
6.4 Least-squares Method	
6.5 Optimal Equiripple Filter Design	
6.5.1 Minimax Error Criterion	
6.5.2 Parks-McClellan Algorithm	
6.6 Differentiators and Hilbert Transformers	
6.4.1 Differentiator Design	
6.4.2 Hilbert Transformer Design	
6.7 Quadrature Filter Design	
6.7.1 Generation of a Quadrature Pair	
6.7.2 Quadrature Filter Design	
6.7.3 Equalizer Design	
6.8 Filter Realization Structures	
6.8.1 Direct Forms	
6.8.2 Cascade Form	
6.8.3 Lattice Form	
*6.9 Finite Word Length Effects	
6.8.1 Binary Number Representation	
6.8.2 Input Quantization Error	
6.8.3 Coefficient Quantization Error	
6.8.4 Roundoff Error, Overflow, and Scaling	
6.10 GUI Modules and Case Study	
6.11 Chapter Summary	
6.12 Problems	
6.12.1 Analysis and Design	
6.12.2 GUI Simulation	
6.12.3 MATLAB Computation	
7. IIR Filter Design	

Chapter Topics

7.1 Motivation

7.1.1 Tunable Plucked-string Filter

7.1.2 Colored Noise

7.2 Filter Design by Pole-zero Placement

7.2.1 Resonator

7.2.2 Notch Filter

7.2.3 Comb Filters

7.3 Filter Design Parameters

7.4 Classical Analog Filters

7.4.1 Butterworth Filters

7.4.2 Chebyshev-I Filters

7.4.3 Chebyshev-II Filters

7.4.4 Elliptic Filters

7.5 Bilinear Transformation Method

7.6 Frequency Transformations

7.6.1 Analog Frequency Transformations

7.6.2 Digital Frequency Transformations

7.7 Filter Realization Structures

7.7.1 Direct Forms

7.7.2 Parallel Form

7.7.3 Cascade Form

*7.8 Finite Word Length Effects

7.8.1 Coefficient Quantization Error

7.8.2 Roundoff Error, Overflow, and Scaling

7.8.3 Limit Cycles

7.9 GUI Modules and Case Study

7.10 Chapter Summary

7.11 Problems

7.11.1 Analysis and Design

7.11.2 GUI Simulation

7.11.3 MATLAB Computation

Part III: Advanced Signal Processing

8. Multirate Signal Processing

Chapter Topics

8.1 Motivation

8.1.1 Narrowband Filters

8.1.2 Intersample Delay Systems

8.2	Integer Sampling Rate Converters	
8.2.1	Sampling Rate Decimator	
8.2.2	Sampling Rate Interpolator	
8.3	Rational Sampling Rate Converters	
8.3.1	Single-stage Converters	
8.3.2	Multistage Converters	
8.4	Polyphase Filters	
8.4.1	Polyphase Decimator	
8.4.2	Polyphase Interpolator	
8.5	Narrowband Filters	
8.6	Filter Banks	
8.6.1	Analysis and Synthesis Banks	
8.6.2	Subfilter Design	
8.6.3	Polyphase Representation	
8.7	Perfect Reconstruction Filter Banks	
8.7.1	Time-division Multiplexing	
8.7.2	Perfect Reconstruction	
8.8	Transmultiplexors	
*8.9	Oversampled A-to-D Converters	
8.7.1	Anti-aliasing Filters	
8.7.2	Sigma-delta ADCs	
*8.10	Oversampled D-to-A Converters	
8.10.1	Anti-imaging Filters	
8.10.2	Passband Equalization	
8.11	GUI Modules and Case Studies	
8.12	Chapter Summary	
8.13	Problems	
8.11.1	Analysis and Design	
8.11.2	GUI Simulation	
8.11.3	MATLAB Computation	
9.	Adaptive Signal Processing	
	Chapter Topics	
9.1	Motivation	
9.1.1	System Identification	
9.1.2	Channel Equalization	
9.1.3	Signal Prediction	
9.1.4	Noise Cancellation	
9.2	Mean Square Error	

9.2.1	Adaptive Transversal Filters	
9.2.2	Cross-correlation Revisited	
9.2.3	Mean Square Error	
9.3	Least Mean Square (LMS) Method	
9.4	Performance Analysis of the LMS Method	
9.4.1	Step Size	
9.4.2	Convergence Rate	
9.4.3	Excess Mean Square Error	
9.5	Modified LMS Methods	
9.5.1	Normalized LMS Method	
9.5.2	Correlation LMS Method	
9.5.3	Leaky LMS Method	
9.6	Adaptive Filter Design with Pseudo-filters	
9.6.1	Pseudo-filters	
9.6.2	Adaptive Filter Design	
9.6.3	Linear-phase Adaptive Filters	
9.7	Recursive Least Squares (RLS) Method	
9.7.1	Performance Criterion	
9.7.2	Recursive Formulation	
*9.8	Active Noise Control	
9.8.1	The Filtered- x LMS Method	
9.8.2	Secondary Path Identification	
9.8.3	Signal-synthesis Method	
*9.9	Adaptive Function Approximation	
9.9.1	Nonlinear Functions	
9.9.2	Radial Basis Functions (RBF)	
9.9.3	Raised-cosine RBF Networks	
*9.10	Nonlinear System Identification (NLMS)	
9.11	GUI Modules and Case Studies	
9.12	Chapter Summary	
9.13	Problems	
9.12.1	Analysis and Design	
9.12.2	GUI Simulation	
9.12.3	MATLAB Computation	
	References and Further Reading
	Appendices
1.	Transform Tables	
1.1	Fourier Series	
1.2	Fourier Transform	

- 1.3 Laplace Transform
- 1.4 Z-transform
- 1.5 Discrete-time Fourier Transform (DTFT)
- 1.6 Discrete Fourier Transform (DFT)
- 2. Mathematical Identities
 - 2.1 Complex Numbers
 - 2.2 Euler's Identity
 - 2.3 Trigonometric Identities
 - 2.4 Inequalities
 - 2.5 Uniform White Noise

Index