

- 1. Introduction p. 1
- 1.1 Digital Signal Processing p. 1
- 1.2 How to Read this Text p. 2
- 1.3 Introduction to Matlab p. 2
- 1.4 Signals, Vectors, and Arrays p. 3
- 1.5 Review of Vector and Matrix Algebra Using Matlab Notation p. 5
- 1.6 Geometric Series and Other Formulas p. 12
- 1.7 Matlab Functions in DSP p. 14
- 1.8 The Chapters Ahead p. 15
- References p. 16
- 2. Least Squares, Orthogonality, and the Fourier Series p. 19
- 2.1 Introduction p. 19
- 2.2 Least Squares p. 19
- 2.3 Orthogonality p. 24
- 2.4 The Discrete Fourier Series p. 26
- 2.5 Exercises p. 33
- References p. 37
- 3. Correlation, Fourier Spectra, and the Sampling Theorem p. 39
- 3.1 Introduction p. 39
- 3.2 Correlation p. 40
- 3.3 The Discrete Fourier Transform (DFT) p. 42
- 3.4 Redundancy in the DFT p. 43
- 3.5 The FFT algorithm p. 45
- 3.6 Amplitude and Phase Spectra p. 48
- 3.7 The Inverse DFT p. 51
- 3.8 Properties of the DFT p. 52
- 3.9 Continuous Transforms p. 58
- 3.10 The Sampling Theorem p. 60
- 3.11 Waveform Reconstruction and Aliasing p. 62
- 3.12 Exercises p. 66
- References p. 69
- 4. Linear Systems and Transfer Functions p. 71
- 4.1 Continuous and Discrete Linear Systems p. 71
- 4.2 Properties of Discrete Linear Systems p. 71
- 4.3 Discrete Convolution p. 74
- 4.4 The z-Transform and Linear Transfer Functions p. 75
- 4.5 Poles and Zeros p. 77
- 4.6 Transient Response and Stability p. 81
- 4.7 System Response via the Inverse z-Transform p. 83
- 4.8 Cascade, Parallel, and Feedback Structures p. 84
- 4.9 Direct Algorithms p. 87
- 4.10 State-Space Algorithms p. 89
- 4.11 Lattice Algorithms and Structures p. 91
- 4.12 FFT Algorithms p. 99
- 4.13 Discrete Linear Systems and Digital Filters p. 103
- 4.14 Exercises p. 105

- References p. 108
- 5. FIR Filter Design p. 111
 - 5.1 Introduction p. 111
 - 5.2 An Ideal Lowpass Filter p. 112
 - 5.3 The Realizable Version p. 113
 - 5.4 Improving an FIR Filter with Window Functions p. 116
 - 5.5 Highpass, Bandpass, and Bandstop Filters p. 121
 - 5.6 A Complete FIR Filtering Example p. 125
 - 5.7 Other Types of FIR Filters p. 126
 - 5.8 Exercises p. 130
 - References p. 133
- 6. IIR Filter Design p. 135
 - 6.1 Introduction p. 135
 - 6.2 Linear Phase p. 136
 - 6.3 Butterworth Filters p. 137
 - 6.4 Chebyshev Filters p. 141
 - 6.5 Frequency Translations p. 147
 - 6.6 The Bilinear Transformation p. 149
 - 6.7 IIR Digital Filters p. 153
 - 6.8 Other Types of IIR Filters p. 157
 - 6.9 Exercises p. 162
 - References p. 165
- 7. Random Signals and Spectral Estimation p. 167
 - 7.1 Introduction p. 167
 - 7.2 Amplitude Distributions p. 168
 - 7.3 Uniform, Gaussian, and Other Distributions p. 171
 - 7.4 Power and Power Density Spectra p. 177
 - 7.5 Properties of the Power Spectrum p. 181
 - 7.6 Power Spectral Estimation p. 184
 - 7.7 Data Windows in Spectral Estimation p. 188
 - 7.8 The Cross-Power Spectrum p. 190
 - 7.9 Algorithms p. 193
 - 7.10 Exercises p. 194
 - References p. 197
- 8. Least-Squares System Design p. 199
 - 8.1 Introduction p. 199
 - 8.2 Applications of Least-Squares Design p. 200
 - 8.3 System Design via the Mean-Squared Error p. 203
 - 8.4 A Design Example p. 207
 - 8.5 Least-Squares Design with Finite Signal Vectors p. 210
 - 8.6 Correlation and Covariance Computation p. 212
 - 8.7 Channel Equalization p. 215
 - 8.8 System Identification p. 217
 - 8.9 Interference Canceling p. 220
 - 8.10 Linear Prediction and Recovery p. 223
 - 8.11 Effects of Independent Broadband Noise p. 228

- 8.12 Exercises p. 230
- References p. 238
- 9. Adaptive Signal Processing p. 241
- 9.1 Introduction p. 241
- 9.2 The Mean-Squared Error Performance Surface p. 242
- 9.3 Searching the Performance Surface p. 244
- 9.4 Steepest Descent and the LMS Algorithm p. 249
- 9.5 LMS Examples p. 255
- 9.6 Direct Descent and the RLS Algorithm p. 258
- 9.7 Measures of Adaptive System Performance p. 263
- 9.8 Other Adaptive Structures and Algorithms p. 267
- 9.9 Exercises p. 268
- References p. 273
- 10. Signal Information, Coding, and Compression p. 277
- 10.1 Introduction p. 277
- 10.2 Measuring Information p. 278
- 10.3 Two Ways to Compress Signals p. 280
- 10.4 Entropy Coding p. 282
- 10.5 Transform Coding and the Discrete Cosine Transform p. 291
- 10.6 Multirate Signal Decomposition and Subband Coding p. 298
- 10.7 Time-Frequency Analysis and Wavelet Transforms p. 308
- 10.8 Exercises p. 312
- References p. 317
- Index p. 319