Modern Spectral Estimation Theory And Application

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this book presents an introduction to spectral analysis that is designed for either course use or self study clear and concise in approach it develops a firm understanding of tools and techniques as well as a solid background for performing research topics covered include nonparametric spectrum analysis both periodogram based approaches and filter bank approaches parametric spectral analysis using rational spectral models ar ma and arma models parametric method for line spectra and spatial array signal processing analytical and matlab based computer exercises are included to develop both analytical skills and hands on experience

this work is essentially an extensive revision of my ph d dissertation 1j it 1s primarily a research document on the application of probability theory to the parameter estimation problem the people who will be interested in this material are physicists economists and engineers who have to deal with data on a daily basis consequently we have included a great deal of introductory and tutorial material any person with the equivalent of the mathematics background required for the graduate level study of physics should be able to follow the material contained in this book though not without eifort from the time the dissertation was written until now approximately one year

our understanding of the parameter estimation problem has changed extensively we have tried to incorporate what we have learned into this book i am indebted to a number of people who have aided me in preparing this docu ment dr c ray smith steve finney juana sunchez matthew self and dr pat gibbons who acted as readers and editors in addition i must extend my deepest thanks to dr joseph ackerman for his support during the time this manuscript was being prepared

this dissertation covers both the theory and practice of estimating the spectrum of signals in noise using digital data the theory of describing some of the signal processing concepts for digital data are given and various spectral estimation methods are given the theory of mem is described in detail using approaches from estimation theory communication theory and statistics the work was intended to give researchers the theory and practice of practical means of spectral estimation using communications or scientific data the maximum entropy method by john parker burg is explained from what was known in 1974 75 key words calculus of variations data systems noise spectrum analysis time series analysis autocorrelation computer programs data windowing ergodic process maximum entropy method mem fourier transformation optimum order of estimation sampling spectral resolution statistical significance test systems analysis wiener khinchine theorem from the smithsonian nasa astrophysics data system the practical aspects of spectral analysis are contrasted with the mathematical theory treatment is limited to ergodic processes and emphasizes data window and noise effects the discrete fourier transform dft and maximum entropy method mem are covered extensively both in theory and application with fortran programs and many examples being provided several of the chapters are tutorial and discuss the important topics of sampling theory and system analysis topics on mem include a complete calculus of variations solution relationship between mem and the wiener khinchine relations spectral resolution and choosing the optimum order of the estimation dft leakage effects are modeled a statistical significance test was developed to determine the realness of a spectral component keywords data systems noise sound spectrum analysis time series analysis autocorrelation computer programs ergodic process fourier transformation sampling systems analysis less

under the assumption that the spectral density exists for this reason a vast amount of periodical and monographic literature is devoted to the nonparametric statistical problem of estimating the function tj t and especially that of lea see for example the books 4 21 22 26 56 77 137 139 140 however the empirical value t of the spectral density i obtained by applying a certain statistical procedure to the observed values of the variables xl x usually depends in n a complicated manner on the cyclic frequency this fact often presents difficulties in applying the obtained estimate t of the function i to the solution of specific problems rela ted to the process x theref ore in practice the t obtained values of the estimator t or an estimator of the covariance function tj t are almost always smoothed i e are approximated by values of a certain sufficiently simple function 1 1

the techniques used for the extraction of information from received or ob served signals are applicable in many diverse areas such as radar sonar communications geophysics remote sensing acoustics meteorology med ical imaging systems and electronics warfare the received signal is usually disturbed by thermal electrical atmospheric channel or intentional inter ferences the received signal cannot be predicted deterministically so that statistical methods are needed to describe the signal in general therefore any received signal is analyzed as a random signal or process the purpose of this book is to provide an elementary introduction to random signal analysis estimation filtering and identification the emphasis of the book is on the computational aspects as well as presentation of com mon analytical tools for systems involving random signals the book covers random processes stationary signals spectral analysis estimation optimiz ation detection spectrum estimation prediction filtering and identification the book is addressed to practicing engineers and scientists it can be used as a text for courses in the areas of random processes estimation theory and system identification by undergraduates and graduate students in engineer ing and science with some background in probability and linear algebra part of the book has

been used by the author while teaching at state university of new york at buffalo and california state university at long beach some of the algorithms presented in this book have been successfully applied to industrial projects

selected peer reviewed paper from 2010 international conference on materials science technology icmst 2010 in december 27 28 in jeju island korea

examined in this volume are the asymptotic properties of spectral estimates of stationary processes and random fields a new class of lag window estimates indifferent to remote frequencies is introduced and pseudorandom sequences are investigated from the point of view of their nearness to the sequence of white noise principles and algorithms are given for constructing an ideal sequence a good achievement is the new estimates of higher spectral density asymptotically unbiased and consistent for all admissible values of the argument a new type of the random number generator which is sufficiently close to white noise is introduced

in this the third and final volume in the series ten experts investigate a broad range of topics covering fundamental issues and applications in popular and new algorithms for spectral analysis and array processing it covers optimal model based processing techniques for the detection of multiple narrowband sources two dimensional angle estimation direction finding algorithms for closely spaced source scenarios and the use of neural networks in solving source location problems

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