

Contents

Preface	15
Notations and Abbreviations	19
Introduction to MATLAB	23
1 Variables	24
1.1 Vectors and matrices	24
1.2 Arrays	26
1.3 Cells and structures	27
2 Operations and functions	29
2.1 Matrix operations	29
2.2 Pointwise operations	30
2.3 Constants and initialization	31
2.4 Predefined matrices	31
2.5 Mathematical functions	32
2.6 Matrix functions	34
2.7 Other useful functions	34
2.8 Logical operators on boolean variables	35
2.9 Program loops	35
3 Graphically displaying results	36
4 Converting numbers to character strings	39
5 Input/output	39
6 Program writing	40
Part I Deterministic Signals	41
Chapter 1 Signal Fundamentals	43
1.1 The concept of signal	43
1.1.1 A few signals	44
1.1.2 Spectral representation of signals	46
1.2 The Concept of system	48
1.3 Summary	50

8 Digital Signal and Image Processing using MATLAB[®]

Chapter 2	Discrete Time Signals and Sampling	51
2.1	The sampling theorem	52
2.1.1	Perfect reconstruction	52
2.1.2	Digital-to-analog conversion	64
2.2	Plotting a signal as a function of time	65
2.3	Spectral representation	67
2.3.1	Discrete-time Fourier transform (DTFT)	67
2.3.2	Discrete Fourier transform (DFT)	71
2.4	Fast Fourier transform	77
Chapter 3	Spectral Observation	81
3.1	Spectral accuracy and resolution	81
3.1.1	Observation of a complex exponential	81
3.1.2	Plotting accuracy of the DTFT	83
3.1.3	Frequency resolution	84
3.1.4	Effects of windowing on the resolution	87
3.2	Short term Fourier transform	90
3.3	Summing up	94
3.4	Application examples and exercises	95
3.4.1	Amplitude modulations	95
3.4.2	Frequency modulation	98
Chapter 4	Linear Filters	101
4.1	Definitions and properties	101
4.2	The z-transform	106
4.2.1	Definition and properties	106
4.2.2	A few examples	107
4.3	Transforms and linear filtering	109
4.4	Difference equations and rational TF filters	111
4.4.1	Stability considerations	112
4.4.2	FIR and IIR filters	114
4.4.3	Causal solution and initial conditions	115
4.4.4	Calculating the responses	117
4.4.5	Stability and the Jury test	118
4.5	Connection between gain and poles/zeros	119
4.6	Minimum phase filters	129
4.7	Filter design methods	133
4.7.1	Going from the continuous-time filter to the discrete-time filter	133
4.7.2	FIR filter design using the window method	137
4.7.3	IIR filter design	147
4.8	Oversampling and undersampling	150
4.8.1	Oversampling	151

4.8.2	Undersampling	155
Chapter 5	Filter Implementation	159
5.1	Filter implementation	159
5.1.1	Examples of filter structures	159
5.1.2	Distributing the calculation load in an FIR filter	164
5.1.3	FIR block filtering	165
5.1.4	FFT filtering	167
5.2	Filter banks	173
5.2.1	Decimation and expansion	174
5.2.2	Filter banks	177
Chapter 6	An Introduction to Image Processing	187
6.1	Introduction	187
6.1.1	Image display, color palette	187
6.1.2	Importing images	191
6.1.3	Arithmetical and logical operations	193
6.2	Geometric transformations of an image	196
6.2.1	The typical transformations	196
6.2.2	Aligning images	199
6.3	Frequency content of an image	203
6.4	Linear filtering	207
6.5	Other operations on images	217
6.5.1	Undersampling	217
6.5.2	Oversampling	217
6.5.3	Contour detection	220
6.5.4	Median filtering	226
6.5.5	Maximum enhancement	227
6.5.6	Image binarization	229
6.5.7	Morphological filtering of binary images	234
6.6	JPEG lossy compression	236
6.6.1	Basic algorithm	236
6.6.2	Writing the compression function	237
6.6.3	Writing the decompression function	240
6.7	Watermarking	241
6.7.1	Spatial image watermarking	241
6.7.2	Spectral image watermarking	244
Part II	Random Signals	245
Chapter 7	Random Variables	247
7.1	Random phenomena in signal processing	247
7.2	Basic concepts of random variables	248

10 Digital Signal and Image Processing using MATLAB[®]

7.3	Common probability distributions	256
7.3.1	Uniform probability distribution on (a, b)	256
7.3.2	Real Gaussian random variable	257
7.3.3	Complex Gaussian random variable	258
7.3.4	Generating the common probability distributions	259
7.3.5	Estimating the probability density	262
7.3.6	Gaussian random vectors	263
7.4	Generating an r.v. with any type of p.d.	265
7.5	Uniform quantization	270
Chapter 8	Random Processes	273
8.1	Introduction	273
8.2	Wide-sense stationary processes	274
8.2.1	Definitions and properties of WSS processes	275
8.2.2	Spectral representation of a WSS process	278
8.2.3	Sampling a WSS process	285
8.3	Estimating the covariance	289
8.4	Filtering formulae for WSS random processes	296
8.5	MA, AR and ARMA time series	302
8.5.1	Q order MA (<i>Moving Average</i>) process	302
8.5.2	P order AR (<i>Autoregressive</i>) Process	305
8.5.3	The Levinson algorithm	312
8.5.4	ARMA (P, Q) process	315
Chapter 9	Continuous Spectra Estimation	317
9.1	Non-parametric estimation of the PSD	317
9.1.1	Estimation from the autocovariance function	317
9.1.2	Estimation based on the periodogram	320
9.2	Parametric estimation	329
9.2.1	AR estimation	329
9.2.2	Estimating the spectrum of an AR process	337
9.2.3	The Durbin method of MA estimation	338
Chapter 10	Discrete Spectra Estimation	341
10.1	Estimating the amplitudes and the frequencies	341
10.1.1	The case of a single complex exponential	341
10.1.2	Real harmonic mixtures	343
10.1.3	Complex harmonic mixtures	345
10.2	Periodograms and the resolution limit	347
10.3	High resolution methods	358
10.3.1	Periodic signals and recursive equations	358
10.3.2	The Prony method	363
10.3.3	The MUSIC algorithm	366
10.3.4	Introduction to array processing	379

Chapter 11	The Least Squares Method	389
11.1	The projection theorem	389
11.2	The least squares method	393
11.2.1	Formulating the problem	393
11.2.2	The linear model	394
11.2.3	The least squares estimator	395
11.2.4	The RLS algorithm (recursive least squares)	402
11.2.5	Identifying the impulse response of a channel	405
11.3	Linear predictions of the WSS processes	407
11.3.1	Yule-Walker equations	407
11.3.2	Predicting a WSS harmonic process	408
11.3.3	Predicting a causal AR-P process	411
11.3.4	Reflection coefficients and lattice filters	412
11.4	Wiener filtering	417
11.4.1	Finite impulse response solution	419
11.4.2	Gradient algorithm	420
11.4.3	Wiener equalization	427
11.5	The LMS (least mean square) algorithm	430
11.5.1	The constant step algorithm	430
11.5.2	The normalized LMS algorithm	439
11.5.3	Echo canceling	442
11.6	Application: the Kalman algorithm	446
11.6.1	The Kalman filter	446
11.6.2	The vector case	449
Chapter 12	Selected Topics	451
12.1	Simulation of continuous-time systems	451
12.1.1	Simulation by approximation	451
12.1.2	Exact model simulation	452
12.2	Dual Tone Multi-Frequency (DTMF)	455
12.3	Speech processing	461
12.3.1	A speech signal model	461
12.3.2	Compressing a speech signal	468
12.4	DTW	471
12.5	Modifying the duration of an audio signal	474
12.5.1	PSOLA	475
12.5.2	Phase vocoder	477
12.6	Quantization noise shaping	478
12.7	Elimination of the background noise in audio	482
12.8	Eliminating the impulse noise	484
12.8.1	The signal model	484
12.8.2	Click detection	485
12.8.3	Restoration	488

12 Digital Signal and Image Processing using MATLAB[®]

12.9	Tracking the cardiac rhythm of the fetus	490
12.9.1	Objectives	490
12.9.2	Separating the EKG signals	491
12.9.3	Estimating cardiac rhythms	494
12.10	Extracting the contour of a coin	501
12.11	Principal component analysis (PCA)	503
12.11.1	Determining the principal components	503
12.11.2	2-Dimension PCA	507
12.11.3	Linear discriminant analysis (LDA)	509
12.12	Separating an instantaneous mixture	514
12.13	Matched filters in radar telemetry	516
12.14	Kalman filtering	518
12.15	Compression	524
12.15.1	Scalar quantization	524
12.15.2	Vector quantization	526
12.16	Digital communications	538
12.16.1	Introduction	538
12.16.2	8-phase shift keying (PSK)	541
12.16.3	PAM modulation	543
12.16.4	Spectrum of a digital signal	545
12.16.5	The Nyquist criterion in digital communications	549
12.16.6	The eye pattern	555
12.16.7	PAM modulation on the Nyquist channel	556
12.17	Linear equalization and the Viterbi algorithm	562
12.17.1	Linear equalization	564
12.17.2	The Viterbi algorithm	566

Part III Hints and Solutions 571

Chapter 13	Hints and Solutions	573
H1	Signal fundamentals	573
H2	Discrete time signals and sampling	573
H3	Spectral observation	579
H4	Linear filters	590
H5	Filter implementation	610
H6	An Introduction to image processing	614
H7	Random variables	641
H8	Random processes	646
H9	Continuous spectra estimation	656
H10	Discrete spectra estimation	661
H11	The least squares method	668
H12	Selected topics	676

Chapter 14	Appendix	727
A1	Fourier transform	727
A2	Discrete time Fourier transform	728
A3	Discrete Fourier transform	729
A4	z -Transform	730
A5	Jury criterion	732
A6	FFT filtering algorithms revisited	734
	Bibliography	739
	Index	747