

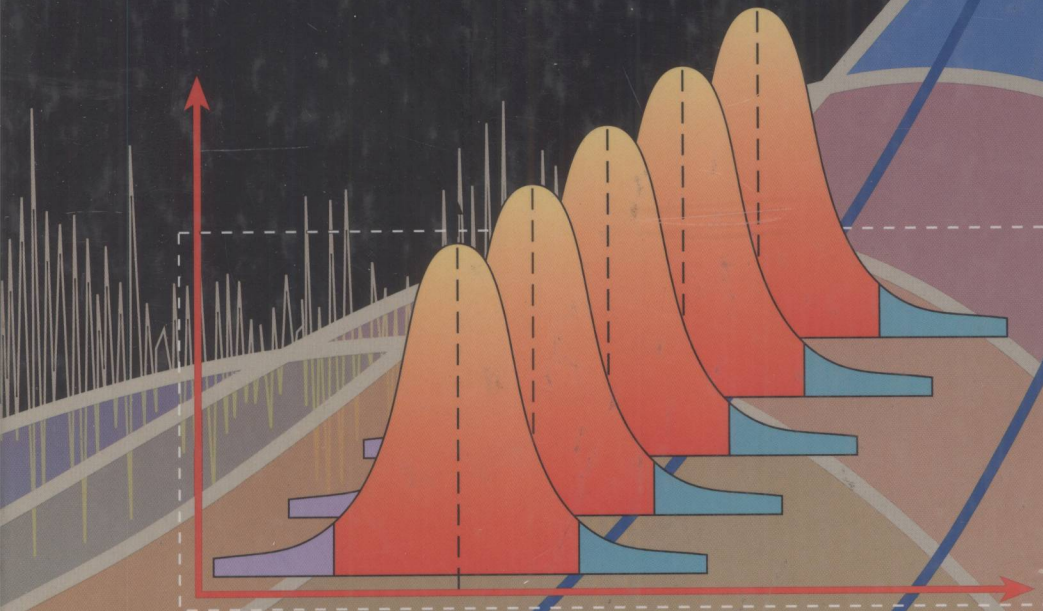
R I C H A R D S H I A V I

INTRODUCTION TO

# APPLIED STATISTICAL SIGNAL ANALYSIS

Third Edition

Guide to  
Biomedical  
and Electrical  
Engineering  
Applications



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# INTRODUCTION TO APPLIED STATISTICAL SIGNAL ANALYSIS: GUIDE TO BIOMEDICAL AND ELECTRICAL ENGINEERING APPLICATIONS

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# PREFACE

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**T**his book presents a practical introduction to signal analysis techniques that are commonly used in a broad range of engineering areas such as biomedical engineering, communications, geophysics, speech, etc. In order to emphasize the analytic approaches, a certain background is necessary. The book is designed for an individual who has a basic background in mathematics, science, and computer programming that is required in an undergraduate engineering curriculum. In addition one needs to have an introductory-level background in probability and statistics and discrete time systems.

The sequence of material begins with definitions of terms and symbols used for representing discrete data measurements and time series/signals and a presentation of techniques for polynomial modeling and data interpolation. Chapter 3 focuses on the windowing and the discrete Fourier transform. It is introduced by presenting first the various definitions of the Fourier transform and harmonic modeling using the Fourier series. The remainder of the book deals with signals having some random signal component and Chapter 4 reviews the aspects of probability theory and statistics needed for subsequent topics. In addition, histogram fitting, correlation, regression, and maximum likelihood estimation are presented. In the next chapter these concepts are extended to define random signals and introduce the estimation of correlation functions and tests of stationarity. Chapter 6 reviews linear systems and defines power spectra. Chapter 7 presents classical spectral analysis and its estimators. The periodogram and Blackman-Tukey methods are covered in detail. Chapter 8 covers autoregressive modeling of signals and parametric spectral estimation. Chapter 9 presents the classical uses of cross correlation and coherence functions. In particular, the practical techniques for estimating coherence function are presented in detail. Chapter 10 is a new chapter for the third edition and covers envelope estimation and kernel functions. Presentation of these topics is motivated by the growth in usage of these techniques. Envelope estimation is important not only for signals such as electromyograms but also when using high frequency carrier signals such as in ultrasound applications. The fundamentals of Hilbert transforms, analytic signals, and their estimation are

presented. Kernel functions appear in the neuromuscular literature dealing with point processes such as action potentials. The main purpose is to create a continuous amplitude function from a point process. A summary of kernel functions and their implementation is presented.

The material in Chapter 10 is drawn with permission from the doctoral dissertation work of Robert Brychta and Melanie Bernard. They are both graduate students in Biomedical Engineering at Vanderbilt University. Robert's research is being done in the General Clinical Research Center and Melanie's is being done in the Visual System's laboratory.

The presentation style is designed for the individual who wants a theoretical introduction to the basic principles and then the knowledge necessary to implement them practically. The mode of presentation is to: define a theoretical concept, show areas of engineering in which these concepts are useful, define the algorithms and assumptions needed to implement them, and then present detailed examples that have been implemented using FORTRAN and more recently MATLAB. The exposure to engineering applications will hopefully develop an appreciation for the utility and necessity of signal processing methodologies.

The exercises at the end of the chapters are designed with several goals. Some focus directly on the material presented and some extend the material for applications that are less often encountered. The degree of difficulty ranges from simple pencil and paper problems to computer implementation of simulations and algorithms for analysis. For an introductory course, the environment and software recommended are those that are not overly sophisticated and complex so that the student cannot comprehend the code or script. When used as a course textbook, most of the material can be studied in one semester in a senior undergraduate or first year graduate course. The topic selection is obviously the instructor's choice.

Most of the examples and many of the exercises use measured signals, many from the biomedical domain. Copies of these are available from the publisher's Website.<sup>3</sup> Also available, for interactive learning, are a series of MATLAB notebooks that have been designed for interactive learning.<sup>1,2</sup> These notebooks are written in the integrated environment of Microsoft Word and MATLAB. Each notebook presents a principle and demonstrates its implementation via script in MATLAB. The student is then asked to exercise other aspects of the principle interactively by making simple changes in the script. The student then receives immediate feedback concerning what is happening and can relate theoretical concepts to real effects upon a signal. The final one or two questions in the notebooks are more comprehensive and ask the student to make a full implementation of the technique or principle being studied. This requires understanding all of the previous material and selecting, altering, and then integrating parts of the MATLAB script previously used.

<sup>1</sup> Shiavi, R., Learning Signal Processing Using Interactive Notebooks. *IEEE Transactions on Education*; 42:355-CD, 1999.

<sup>2</sup> Shiavi, R. "Teaching Signal Processing Using Notebooks". ASEE Annual Conference; Charlotte NC, June, 1999.

<sup>3</sup> <http://books.elsevier.com/companions/9780120885817>

This book is dedicated to my wife, Gloria,  
and to my parents who encouraged me and gave me  
the opportunity to be where I am today.

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# LIST OF SYMBOLS

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## ENGLISH

$a(i), b(i)$	parameters of AR, MA, and ARMA models
$A_m$	polynomial coefficient
$B$	bandwidth
$B_e$	equivalent bandwidth
$c_x(k)$	sample covariance function
$c_{yx}(k)$	sample cross covariance function
$C_n$	coefficients of trigonometric Fourier series
$C_x(k)$	autocovariance function
$C_{xy}(k)$	cross covariance function
$\text{Cov}[ \ ]$	covariance operator
$d(n)$	data window
$D(f)$	data spectral window
$e_i$	error in polynomial curve fitting
$E[ \ ]$	expectation operator
$E_M$	sum of squared errors
$E_{\text{tot}}$	total signal energy
$f$	cyclic frequency
$f_d$	frequency spacing
$f_N$	folding frequency, highest frequency component
$f_s$	sampling frequency
$f(t)$	scaler function of variable $t$

$f_x(\alpha), f(x)$	probability density function
$f_{xy}(\alpha, \beta), f(x, y)$	bivariate probability density function
$F_x(\alpha), F(x)$	probability distribution function
$F_{xy}(\alpha, \beta), F(x, y)$	bivariate probability distribution function
$g$	loss coefficient
$g_1$	sample coefficient of skewness
$h(t), h(n)$	impulse response
$H(f), H(\omega)$	transfer function
$I(f), I(m)$	periodogram
$\text{Im}(\ )$	imaginary part of a complex function
$\Im[ \ ]$	imaginary operator
$K^2(f), K^2(m)$	magnitude squared coherence function
$L_i(x)$	Lagrange coefficient function
$m$	mean
$N$	number of points in a discrete time signal
$p, q$	order of AR, MA, and ARMA processes
$P$	signal power, or signal duration
$P[ \ ]$	probability of [ ]
$P_m(x)$	polynomial function
$q-q$	quantile-quantile
$r_Q$	correlation coefficient for q-q plot
$\text{Re}(\ )$	real part of a complex function
$R_x(k)$	autocorrelation function
$R_{yx}(k)$	cross correlation function
$\Re[ \ ]$	real operator
$s_p^2$	variance of linear prediction error
$S(f), S(m)$	power spectral density function
$S_{yx}(f), S_{yx}(m)$	cross spectral density function
$T$	sampling interval
$U(t)$	unit step function
$\text{Var}[ \ ]$	variance operator
$w(k)$	lag window
$W(f)$	lag spectral window
$x(t), x(n)$	time function
$X(f), X(m), X(\omega)$	Fourier transform
$z_m$	coefficients of complex Fourier series

## GREEK

$\alpha$	significance level
$\gamma_x(t_0, t_1), \gamma_{x(K)}$	ensemble autocovariance function
$\gamma_1$	coefficient of skewness
$\delta(t)$	impulse function, dirac delta function

$\delta(n)$	unit impulse, Kronecker delta function
$\varepsilon(n)$	linear prediction error
$\lambda_i$	energy in a function
$\Lambda_{yx}(f)$	co-spectrum
$\mu_k$	kth central moment
$\eta(n)$	white noise process
$\xi(\tau)$	ensemble normalized autocovariance function
$\Xi$	Gaussian probability distribution function
$\rho$	correlation coefficient
$\rho_x(k)$	normalized autocovariance function
$\rho_{yx}(k)$	normalized cross covariance function
$\sigma^2$	variance
$\sigma_e$	standard error of estimate
$\sigma_{xy}^2$	covariance
$\phi(f)$	phase response
$\phi_{yx}(f), \phi_{yx}(m)$	cross phase spectrum
$\Phi_{n(t)}$	orthogonal function set
$\varphi_x(t_0, t_1), \varphi_x(k)$	ensemble autocorrelation function
$\Psi_{yx}(f)$	quadrature spectrum
$\omega$	radian frequency
$\omega_d$	radian frequency spacing

## ACRONYMS

ACF	autocorrelation function
ACVF	autocovariance function
AIC	Akaike's information criterion
AR	autoregressive
ARMA	autoregressive-moving average
BT	Blackman-Tukey
CCF	cross correlation function
CCVF	cross covariance function
cdf	cumulative distribution function
CF	correlation function
CSD	cross spectral density
CTFT	continuous time Fourier transform
DFT	discrete Fourier transform
DTFT	discrete time Fourier transform
E	energy
erf	error function
FPE	final prediction error
FS	Fourier series

IDFT	inverse discrete Fourier transform
IDTFT	inverse discrete time Fourier transform
LPC	linear prediction coefficient
MA	moving average
MEM	maximum entropy method
MLE	maximum likelihood estimator
MSC	magnitude squared coherence
MSE	mean square error
NACF	normalized autocovariance function
NCCF	normalized cross covariance function
pdf	probability density function
PL	process loss
PSD	power spectral density
PW	power
TSE	total square error
VR	variance reduction
WN	white noise
YW	Yule-Walker

## OPERATORS

$X(f)^*$	conjugation
$x(n) * y(n)$	convolution
$\hat{S}(m)$	sample estimate
$\tilde{S}(m)$	smoothing
$\bar{x}(n)$	periodic repetition

## FUNCTIONS

$\text{sgn}(x)$	$\text{signum}(x) = 1, x > 0$ $= -1, x < 0$
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# CONTENTS

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\* = new section

PREFACE	xiii
DEDICATION	xv
ACKNOWLEDGMENTS	xvii
LIST OF SYMBOLS	xix

## I

### INTRODUCTION AND TERMINOLOGY

1.1	Introduction	1
1.2	Signal Terminology	3
1.2.1	Domain Types	3
1.2.2	Amplitude Types	5
1.2.3	Basic Signal Forms	6
1.2.4	The Transformed Domain—The Frequency Domain	8
1.2.5	General Amplitude Properties	9
1.3	Analog to Digital Conversion	10
1.4	Measures of Signal Properties	11
1.4.1	Time Domain	11
1.4.2	Frequency Domain	12
	References	13

## 2

### EMPIRICAL MODELING AND APPROXIMATION

- 2.1 Introduction 15
- 2.2 Model Development 16
- 2.3 Generalized Least Squares 21
- 2.4 Generalities 23
- 2.5 Models from Linearization 24
- 2.6 Orthogonal Polynomials 28
- 2.7 Interpolation and Extrapolation 33
  - 2.7.1 Lagrange Polynomials 34
  - 2.7.2 Spline Interpolation 38
- 2.8 Overview 43
- References 43
- Exercises 44

## 3

### FOURIER ANALYSIS

- 3.1 Introduction 51
- 3.2 Review of Fourier Series 53
  - 3.2.1 Definition 53
  - 3.2.2 Convergence 60
- 3.3 Overview of Fourier Transform Relationships 61
  - 3.3.1 Continuous versus Discrete Time 61
  - 3.3.2 Discrete Time and Frequency 63
- 3.4 Discrete Fourier Transform 64
  - 3.4.1 Definition Continued 64
  - 3.4.2 Partial Summary of DFT Properties and Theorems 65
- 3.5 Fourier Analysis 68
  - 3.5.1 Frequency Range and Scaling 69
  - 3.5.2 The Effect of Discretizing Frequency 70
  - 3.5.3 The Effect of Truncation 73
  - 3.5.4 Windowing 77
  - 3.5.5 Resolution 79
  - 3.5.6 Detrending 82
- 3.6 Procedural Summary 82
- 3.7 Selected Applications 82
- References 86
- Exercises 87
- Appendix 3.1:** DFT of Ionosphere Data 92
- Appendix 3.2:** Review of Properties of Orthogonal Functions 93

**Appendix 3.3:** The Fourier Transform 94

**Appendix 3.4:** Data and Spectral Windows 98

## 4

### PROBABILITY CONCEPTS AND SIGNAL CHARACTERISTICS

**4.1** Introduction 101

**4.2** Introduction to Random Variables 102

**4.2.1** Probability Descriptors 102

**4.2.2** Moments of Random Variables 108

**4.2.3** Gaussian Random Variable 110

**4.3** Joint Probability 112

**4.3.1** Bivariate Distributions 112

**4.3.2** Moments of Bivariate Distributions 113

**4.4** Concept of Sampling and Estimation 115

**4.4.1** Sample Moments 115

**4.4.2** Significance of the Estimate 119

**4.5** Density Function Estimation 122

**4.5.1** General Principle for  $\chi^2$  Approach 122

**4.5.2** Detailed Procedure for  $\chi^2$  Approach 124

**\*4.5.3** Quantile-Quantile Approach 127

**4.6** Correlation and Regression 130

**\*4.6.1** Estimate of Correlation 130

**\*4.6.2** Simple Regression Model 132

**4.7** General Properties of Estimators 136

**4.7.1** Convergence 136

**4.7.2** Recursion 137

**\*4.7.3** Maximum Likelihood Estimation 138

**4.8** Random Numbers and Signal Characteristics 139

**4.8.1** Random Number Generation 140

**4.8.2** Change of Mean and Variance 141

**4.8.3** Density Shaping 142

References 145

Exercises 146

**Appendix 4.1:** Plots and Formulas for Five Probability Density Functions 154

## 5

### INTRODUCTION TO RANDOM PROCESSES AND SIGNAL PROPERTIES

**5.1** Introduction 155

**5.2** Definition of Stationarity 156

<b>5.3</b>	Definition of Moment Functions	159
<b>5.3.1</b>	General Definitions	159
<b>5.3.2</b>	Moments of Stationary Processes	160
<b>5.4</b>	Time Averages and Ergodicity	162
<b>5.5</b>	Estimating Correlation Functions	166
<b>5.5.1</b>	Estimator Definition	166
<b>5.5.2</b>	Estimator Bias	168
<b>5.5.3</b>	Consistency and Ergodicity	168
<b>5.5.4</b>	Sampling Properties	170
<b>5.5.5</b>	Asymptotic Distributions	171
<b>5.6</b>	Correlation and Signal Structure	176
<b>5.6.1</b>	General Moving Average	176
<b>5.6.2</b>	First-Order MA	177
<b>5.6.3</b>	Second-Order MA	181
<b>5.6.4</b>	Overview	181
<b>5.7</b>	Assessing Stationarity of Signals	182
<b>*5.7.1</b>	Multiple Segments—Parametric	184
<b>*5.7.2</b>	Multiple Segments—Nonparametric	189
	References	193
	Exercises	194
	<b>Appendix 5.1:</b> Variance of Autocovariance Estimate	197
	<b>Appendix 5.2:</b> Stationarity Tests	198

## 6

### RANDOM SIGNALS, LINEAR SYSTEMS, AND POWER SPECTRA

<b>6.1</b>	Introduction	201
<b>6.2</b>	Power Spectra	201
<b>*6.2.1</b>	Empirical Approach	201
<b>*6.2.2</b>	Theoretical Approach	203
<b>6.3</b>	System Definition Review	205
<b>6.3.1</b>	Basic Definitions	205
<b>6.3.2</b>	Relationships between Input and Output	208
<b>6.4</b>	Systems and Signal Structure	210
<b>6.4.1</b>	Moving Average Process	210
<b>6.4.2</b>	Structure with Autoregressive Systems	211
<b>6.4.3</b>	Higher-Order AR Systems	215
<b>6.5</b>	Time Series Models for Spectral Density	219
	References	225
	Exercises	226

## 7

### SPECTRAL ANALYSIS FOR RANDOM SIGNALS: NONPARAMETRIC METHODS

- 7.1 Spectral Estimation Concepts 229
  - 7.1.1 Developing Procedures 233
  - 7.1.2 Sampling Moments of Estimators 234
- 7.2 Sampling Distribution for Spectral Estimators 239
  - 7.2.1 Spectral Estimate for White Noise 239
  - 7.2.2 Sampling Properties for General Random Processes 242
- 7.3 Consistent Estimators—Direct Methods 244
  - 7.3.1 Spectral Averaging 224
  - 7.3.2 Confidence Limits 248
  - 7.3.3 Summary of Procedure for Spectral Averaging 258
  - 7.3.4 Welch Method 259
  - 7.3.5 Spectral Smoothing 259
  - 7.3.6 Additional Applications 263
- 7.4 Consistent Estimators—Indirect Methods 264
  - 7.4.1 Spectral and Lag Windows 264
  - 7.4.2 Important Details for Using FFT Algorithms 266
  - 7.4.3 Statistical Characteristics of BT Approach 267
- 7.5 Autocorrelation Estimation 275
- References 277
- Exercises 278
- Appendix 7.1:** Variance of Periodogram 281
- Appendix 7.2:** Proof of Variance of BT Spectral Smoothing 283
- Appendix 7.3:** Window Characteristics 284
- Appendix 7.4:** Lag Window Functions 285
- Appendix 7.5:** Spectral Estimates from Smoothing 286

## 8

### RANDOM SIGNAL MODELING AND PARAMETRIC SPECTRAL ESTIMATION

- 8.1 Introduction 287
- 8.2 Model Development 288
- 8.3 Random Data Modeling Approach 293
  - 8.3.1 Basic Concepts 293
  - 8.3.2 Solution of General Model 296

8.3.3	Model Order	300
8.3.4	Levinson-Durbin Algorithm	305
8.3.5	Burg Method	309
8.3.6	Summary of Signal Modeling	313
8.4	Power Spectral Density Estimation	314
8.4.1	Definition and Properties	314
8.4.2	Statistical Properties	318
8.4.3	Other Spectral Estimation Methods	320
8.4.4	Comparison of Nonparametric and Parametric Methods	322
	References	323
	Exercises	324
<b>Appendix 8.1:</b> Matrix Form of Levinson-Durbin Recursion		327

## 9

### THEORY AND APPLICATION OF CROSS CORRELATION AND COHERENCE

9.1	Introduction	331
9.2	Properties of Cross Correlation Functions	333
9.2.1	Theoretical Function	333
9.2.2	Estimators	334
9.3	Detection of Time-Limited Signals	339
9.3.1	Basic Concepts	340
9.3.2	Application of Pulse Detection	342
9.3.3	Random Signals	343
9.3.4	Time Difference of Arrival	345
9.3.5	Marine Seismic Signal Analysis	347
9.3.6	Procedure for Estimation	347
9.4	Cross Spectral Density Functions	349
9.4.1	Definition and Properties	349
9.4.2	Properties of Cross Spectral Estimators	351
9.5	Applications	354
9.6	Tests for Correlation between Time Series	355
9.6.1	Coherence Estimators	355
9.6.2	Statistical Properties of Estimators	358
9.6.3	Confidence Limits	359
9.6.4	Procedure for Estimation	362
9.6.5	Application	362
	References	364
	Exercises	365