CONTENTS

Preface x

Review 1

Linear Algebra 1
Rectangular Matrices 1
Square Matrices 3
Matrices as Linear Transformation 4
Sequences of Matrices 9

Probability 10
Distributions; Characteristic Functions 10
Vector/Multidimensional Random Variables 15
Functions of Random Variables 17
Convergence of Random Variables 21

Fourier Series 22

Fourier Transforms 25

Some Frequently Used Inequalities 28

Almost Periodic Sequences 29

Gradient 30

Problems 31

Notes and Comments 34

References 34

1 Random Processes: Basic Concepts, Properties 37

1.1 Random Processes: Basic Definitions, Concepts 37
1.1.1 Examples: Continuous-Parameter Processes 38
1.1.2 Examples: Discrete-Parameter Processes 42
1.1.3 Sample Paths: Continuous-Parameter Processes 44
1.1.4 Sample Paths: Discrete-Parameter Processes 46
1.1.5 Vector-Valued Processes 47

Problems 48

1.2 Moments of Random Processes 50
1.2.1 Continuous-Parameter Processes: Continuity in the Mean Square 53
1.2.2 Examples 55
1.2.3 Equivalent Gaussian Processes 57

Problems 58

Notes and Comments 61

References 62

2 Stationary Random Processes: Covariance and Spectrum 63

2.1 Constructing Covariance Functions: Continuous-Parameter Processes 65
2.1.1 Covariance Functions: Examples 65

2.2 Constructing Covariance Functions: Discrete-Parameter Processes 74

2.3 Characterization of Covariance Functions: Spectral Representation Theorem 78
2.3.1 Continuous-Parameter Processes 78
2.3.2 Discrete-Parameter Processes 84

2.4 Elementary Properties of Stationary Covariance Functions: Continuous-Time Models 89

Problems 95

Notes and Comments 107

References 107

3 Response of Linear Systems to Random Inputs: Discrete-Time Models 109

3.1 "Weighting Pattern" System Models 109
3.1.1 Systems with Finite Memory 110
3.1.2 Physically Nonrealizable Systems 113

3.2 State-Space Models 114
3.2.1 Steady-State (or Asymptotic) Solution 117
3.2.2 Steady-State Spectral Density 126

3.3 Steady-State Noise Response: General Cases 131
3.3.1 State-Space Systems Models and Kalman Signal Generation Models 131
3.3.2 Steady-State Response: Weighting Pattern Models 134
3.3.3 Weighting Pattern Signal Generation Model 138
3.3.4 "Prewhitening" Filters 144

3.4 Difference Equation and ARMA Models 149
3.5 Time-Varying Systems 154

Problems 154

Notes and Comments 161

References 161

4 Response of Linear Systems to Random Inputs: Continuous-Time Models 163

4.1 Definition of Integrals with Stochastic Integrands 163

4.2 Steady-State Response: Weighting Function Models 169

4.3 White Noise and Signal Generation Models 173
4.3.1 White Noise: Continuous Parameter 173
4.3.2 Steady-State Response to White Noise Inputs 178
4.3.3 Weighting Function Signal Generation Model 180

4.4 State-Space Models 181
4.4.1 Steady-State Solution 184

4.5 Examples 193

4.6 Derivatives of Stochastic Processes 198

4.7 Continuity of Sample Paths 202

4.8 Example: Noise in Electric Circuits 203

Problems 204

Notes and Comments 213

References 213

5 Time Averages and the Ergodic Principle 215

5.1 Discrete-Time Models 215
5.1.1 One-Dimensional Example 217
5.1.2 Estimate of Covariance 219
5.1.3 More General Statistics 221
5.1.4 Failure of Ergodic Principle 225
5.1.5 Spectral Density Estimates 228
5.1.6 Example: Delta Function Spectral Density 233
5.1.7 Signal Generation Models 237
5.2 Continuous-Time Models 239
5.2.1 Signal Generation Models 240
Problems 245
Notes and Comments 247
References 248

6 Sampling Principle and Interpolation 249

6.1 Karhunen–Loeve Expansion 261

6.2 Discrete–Time Models 263

6.3 Discrete–Time Approximation 268

Problems 269

Notes 273

References 273

7 Simulation of Random Processes 275

7.1 IID Sequences: White Noise 275
7.2 Signal-Generation Models 277
7.2.1 Rice Model 277
7.2.2. Kalman (State–Space) Models 282
7.2.3 Weighting Pattern Models 282

7.3 Continuous–Time Processes 287
7.3.1 Approximation 289
7.3.2 Simulation 294

Problems 295

Notes and Comments 295

References 295

8 Random Fields 297

8.1 Random Fields in Three-Space 297
8.1.1 Homogeneous Fields 298
8.2 Random Fields in Two-Space 312
8.2.1 Isotropic Fields 312
8.2.2 Sampling Principle 315
8.2.3 Response of Linear Systems 317
8.3 Fields on Lattices (Grids) 318
8.3.1 Homogeneous Fields 318
8.3.2 Simulation of Fields on Two-Dimensional Grids 322

Problems 328

Notes and Comments 333

References 334

9 Linear Filtering Theory 335

9.1 Best Linear Estimate 335
9.1.1 Mininizing the Error Covariance Matrix 338
9.1.2 Extension to Continuous–Time Processes 339

9.2 Conditional Expectation 343
9.2.1 Variational Definition of Conditional Expectation 346
9.2.2 Conditional Expectation: The Gaussian Case 347
9.2.3 Conditional Density: The Gaussian Case 349
9.2.4 Mutual Information 352

9.3 Gram-Schmidt Orthogonalization and Covariance Matrix Factorization 353
9.3.1 Simulating Gaussian Vectors 356

9.4 The Maximum Likelihood Principle 358

9.5 Estimation of Signal Parameters in Additive Noise Models 359
9.5.1 The "Bayesian" Model 361
9.5.2 Conditional Expectation Estimate 361
9.5.3 Maximum Likelihood Estimate 362
9.5.4 Fit Error 365

9.6 Example: Polynomial in Noise: Curve Fitting 366
9.6.1 Maximum Likelihood Estimate: Maximum Ignorance 368

9.7 A Tracking Problem: Linear Model 369
9.7.1 Miscellaneous Ad Hoc Estimates 372
9.7.2 Time-Varying Model 373
9.7.3 On-Line ("Recursive") Estimation 373
9.7.4 Example: System Identification 375

9.8 Linear Filtering: General Case 380
9.8.1 Stationary Processes: Steady-State Response 380
9.8.2 Martingales 381
9.8.3 Linear Smoothing: Interpolation 384
9.8.4 Example: Signal in Additive White Noise 386
9.8.5 Wiener Filters/Kalman Filters 387

Problems 389

Notes and Comments 395

References 395

Index **397**