#### **Prentice Hall Signal Processing Series**

Alan V. Oppenheim, Series Editor

Andrews & Hunt Digital Image Restoration

Bracewell Two Dimensional Imaging

Brigham The Fast Fourier Transform and Its Applications

Burdic Underwater Acoustic System Analysis, 2/E

Cohen Time Frequency Analysis

Crochiere & Rabiner Multirate Digital Signal Processing

Dudgeon & Mersereau Multidimensional Digital Signal Processing

Haykin Advances in Spectrum Analysis and Array Processing, Vols. I, II, & III

Haykin, ed. Array Signal Processing

Johnson & Dudgeon Array Signal Processing

Kay Fundamentals of Statistical Signal Processing

Kay Modern Spectral Estimation

Lim Two-Dimensional Signal and Image Processing

Lim & Oppenheim, eds. Advanced Topics in Signal Processing

Marple Digital Spectral Analysis with Applications

McClellan & Rader Number Theory in Digital Signal Processing

Nikias & Petropulu Higher-Order Spectra Analysis

Oppenheim & Nawab Symbolic and Knowledge-Based Signal Processing

Oppenheim, Willsky, with Young Signals and Systems

Oppenheim & Schafer Digital Signal Processing

Oppenheim & Schafer Discrete-Time Signal Processing

Phillips & Nagel Digital Control Systems Analysis and Design, 3/E

Picinbono Random Signals and Systems

Rabiner & Juang Fundamentals of Speech Recognition

Rabiner & Schafer Digital Processing of Speech Signals

Stearns & David Signal Processing Algorithms in Fortran and C

Therrien Discrete Random Signals and Statistical Signal Processing

Tribolet Seismic Applications of Homomorphic Signal Processing

Vaidyanathan Multirate Systems and Filter Banks

Vetterli & Kovacevic Wavelets and Subband Coding

Widrow & Stearns Adaptive Signal Processing

Wornell Signal Processing with Fractals

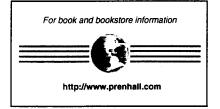
# Signal Processing with Fractals:

### A Wavelet-Based Approach

#### Gregory Wornell

Massachusetts Institute of Technology

	UNIVERSIDAD DE CANTASRIA Soliciteda
	NM.138693
	NET CIND Cut.
ķ.	NT:
-	





Prentice Hall PTR Upper Saddle River, NJ 07458

#### Library of Congress Cataloging-in-Publication Data

```
Wornell, Gregory.

Signal processing with fractals: a wavelet-based approach / Gregory Wornell.

p. cm. - (Prentice Hall signal processing series)
Includes bibliographical references and index.
ISBN 0-13-120999-X
1. Signal processing-Mathematics. 2. Fractals. 3. Wavelets (Mathematics) I. Title. II. Series.
TK5102.9.W67 1995
621.382'2-dc20
95-25228
CIP
```

Editorial/production supervision: BooksCraft, Inc., Indianapolis, IN Acquisitions editor: Karen Gettman Cover design director: Jerry Votta Cover design: Scott Weiss



© 1996 by Prentice Hall PTR Prentice-Hall, Inc. A Simon & Schuster Company Upper Saddle River, NJ 07458

The publisher offers discounts on this book when ordered in bulk quantities. For more information, contact:

Corporate Sales Department
Prentice Hall PTR
One Lake Street
Upper Saddle River, NJ 07458
Phone: 800-382-3419 FAX: 201-236-7141
E-mail: corpsales@prenhall.com.

All rights reserved. No part of this book may be reproduced, in any form or by any means, without permission in writing from the publisher.

All product names mentioned herein are the trademarks of their respective owners.

Printed in the United States of America

10 9 8 7 6 5 4 3 2 1

ISBN: 0-13-120999-X

Prentice-Hall International (UK) Limited, London
Prentice-Hall of Australia Pty. Limited, Sydney
Prentice-Hall Canada Inc., Toronto
Prentice-Hall Hispanoamericana, S.A., Mexico
Prentice-Hall of India Private Limited, New Delhi
Prentice-Hall of Japan, Inc., Tokyo
Simon & Schuster Asia Pte. Ltd., Singapore
Editora Prentice-Hall do Brasil, Ltda., Rio de Janeiro

to Kimberly	

# **Contents**

Pı	erace	!		,
1	Intr	oductio	on and Overview	1
2	Wavelet Transformations			8
	2.1	Introd	luction	8
	2.2	Wave	let Bases	ç
	2.3	Ortho	normal Wavelet Bases	11
		2.3.1	An Octave-Band Filter Bank Interpretation	13
		2.3.2	Multiresolution Signal Analysis Interpretation	16
		2.3.3	Discrete Wavelet Transform	21
		2.3.4	Finite Data Length and Resolution Effects	23
		2.3.5	Orthonormal Wavelet Basis Constructions	25
		2.3.6	Examples	26
		2.3.7	Nondyadic Orthonormal Wavelet Bases	27
	2.4	Sumn	nary	28
3	Stat	isticall	y Self-Similar Signals	30
	3.1	Introd	luction	30
3.2 1/ <i>f</i> Processes		rocesses	32	
		3.2.1	Fractional Brownian Motion and Fractional Gaussian	
			Noise	36

ix

		3.2.2 A Mathematical Characterization in the Frequency	
	2 /	Domain	4
	3.3	111111111111111111111111111111111111111	43
		3.3.1 ARMA Models	43
	3.4	3.3.2 Wavelet-Based Models	46
	3.4	Summary	57
4		etection and Estimation with Fractal Processes	59
	4.1	The outer of the second	59
	4.2	1/f Synthesis and Whitening Filters	61
	4.3	Parameter Estimation for $1/f$ Signals	63
		4.3.1 Case I: $\beta$ , $\sigma^2$ , $\sigma_w^2$ Unknown	66
		4.3.2 Case II: $\beta$ , $\sigma^2$ Unknown; $\sigma_w^2$ Known	68
		4.3.3 Case III: $\beta$ , $\sigma^2$ Unknown; $\sigma_w^2 = 0$	68
		4.3.4 Properties of the Estimators	69
		4.3.5 Simulations	71
	4.4	Smoothing of $1/f$ Signals	72
		4.4.1 Simulations	78
	4.5	Coherent Detection in $1/f$ Noise	79
	4.6	Discriminating Between $1/f$ Signals	84
		4.6.1 Simulations	87
	4.7	Alternative Approaches and Related Developments	92
	4.8	Summary	93
5	Det	erministically Self-Similar Signals	95
	5.1	Introduction	95
	5.2	Energy-Dominated Homogeneous Signals	97
	5.3	Power-Dominated Homogeneous Signals	103
	5.4	Discrete-Time Algorithms for II	107
	5.5	Simmany	111
6	Frac	tal Modulation	112
	6.1	Introduction	
	6.2	Transmitten Desire Africa	112 115
	6.3	Voccirron Design D	
		6.3.1 Demodulation of Digital Data	20
		6.3.2 Demodulation of Analog Data	.20
	6.4	\$1175 PM C PT ?	24

7	Line	ear Self-Similar Systems	130	
	7.1	Introduction	130	
	7.2	Linear Time-Invariant Systems	131	
	7.3	Linear Scale-Invariant Systems	132	
		7.3.1 Generalized Linear Scale-Invariant Systems	136	
	7.4	Linear Time- and Scale-Invariant Systems	137	
		7.4.1 Self-Similar Signals and LTSI( $\lambda$ ) Systems	138	
	7.5	Wavelet-Based LTSI(λ) Systems	139	
		7.5.1 Dyadic Approximations to LTSI( $\lambda$ ) Systems	141	
	7.6	Summary	144	
A		ivation of the Discrete Wavelet Transform	146	
			146	
	A.2	Synthesis Algorithm	147	
В	Proc	Proofs for Chapter 3		
	B.1	Proof of Theorem 3.2	148	
	B.2	Proof of Theorem 3.3	151	
	B.3	Proof of Theorem 3.4	151	
	<b>B.4</b>	Proof of Theorem 3.5	153	
	B.5	Proof of Theorem 3.6	154	
C	The	EM Parameter Estimation Algorithm	156	
D	Proc	ofs for Chapter 5	160	
	D.1	Proof of Theorem 5.2	160	
	D.2	Proof of Theorem 5.3	161	
	D.3	Proof of Theorem 5.5	164	
	D.4	Proof of Theorem 5.6	165	
Re	ferer	nces	167	
In	dex		174	

## **Preface**

In recent years, the mathematics of fractal geometry has generated much excitement within the engineering community among those seeking broad new and more realistic classes of models for wide-ranging applications. This optimism has arisen out of the perspective that many natural and man-made phenomena around which we engineer our world are much better described through an inherently irregular "fractal" geometry than by the traditional regular Euclidean geometry. However, despite the apparent promise of fractal geometry in providing useful solutions to important engineering problems, progress in applying these models in such applications has been slower than expected. To a large degree, this has been due to the lack of an adequate set of convenient and efficient engineering-oriented mathematical tools for exploiting these ideas.

From this perspective, the recent emergence of powerful multiscale signal representations in general and wavelet basis representations in particular has been particularly timely. Indeed, out of this theory arise highly natural and extremely useful representations for a variety of important fractal phenomena. This book presents both the development of these new techniques as well as their application to a number of fundamental problems of interest to signal processing and communications engineers.

In particular, this book develops a unified, wavelet-based framework for efficiently synthesizing, analyzing, and processing several broad classes of fractal signals. For example, efficient and practical algorithms for solving some important problems of optimal estimation, detection and classification involving fractals are developed using this framework. As another example, novel and practical signal processing techniques for exploiting fractal signals

as information-bearing waveforms in efficient communication systems are also developed.

In preparing this monograph, there has been an effort to make this material as accessible as possible to graduate students and practicing professionals alike. In particular, no prior familiarity with either fractal geometry or wavelets is assumed of the reader. In fact, Chapter 2 is a fully self-contained primer on the relevant wavelet theory. However, to keep the treatment compact, the reader is assumed to possess a basic familiarity with continuous and discrete-time signals and systems, with stochastic processes, detection and estimation theory, and with the geometry of linear vector spaces and linear algebra. Wherever possible, concepts and intuition are emphasized over mathematical rigor. Nevertheless, unavoidably some measure of that ill-defined but important quantity "mathematical sophistication" is also assumed of the reader.

As a final remark, it should be emphasized that no attempt has been made to describe many of the exciting parallel developments taking place within this active field of research. While I have tried whenever possible to point out those developments most closely related to the material covered, this monograph should not be interpreted as a comprehensive treatise. In fact, rather than a retrospective on a mature topic, it is hoped that this book will serve as a catalyst, stimulating further development in both the theory and applications of the exciting, powerful, and increasingly important ideas in this area.

There are many people who contributed to this book becoming a reality, and to them I am extremely grateful. Alan Oppenheim contributed generously to the development of the ideas in the original work, and strongly encouraged and supported the book. Alan Willsky and William Siebert also provided valuable technical input and suggestions during the development of this material. Henrique Malvar, Jelena Kovacevic, and Jerome Shapiro all read the complete manuscript very carefully and provided a great deal of helpful and detailed feedback. Warren Lam and Haralabos Papadopoulos also did an exceptional job proofreading and helping to debug the manuscript. Jon Sjogren and his program at the Air Force Office of Scientific Research played a critical role in supporting and encouraging the research out of which this book grew. And finally, Karen Gettman at Prentice-Hall was instrumental in steering the project to fruition.

Gregory W. Wornell Cambridge, Massachusetts