Contents

1 Non-Biological Signals 1
1.1 Notation 2
1.2 Discrete- and Continuous-Time Determinist Signals 2
1.2.1 Sampling Theorem 4
1.2.2 Upsampling 9
1.2.3 Downsampling and Decimation 12
1.2.4 Anti-Aliasing Filter (AAF) 12
1.2.5 Quantization 14
1.2.6 Delta Modulation (DM) 17
1.2.7 Sigma-Delta ($\Sigma - \Delta$) Modulation 20
1.3 Discrete- and Continuous-Time Random Signals 23
1.3.1 Stationarity 28
1.3.2 Monte Carlo Simulation 34
1.3.3 Energy and Power 46
1.3.4 Ergodicity 49
1.3.5 Power Spectrum Density (PSD) 57
1.3.6 Signal Space Representation 69
1.3.7 Mean-Square Sense Sampling Theorem 82

2 Linear and Nonlinear Systems 87
2.1 Linear Systems Theory 87
2.1.1 System Function 89
2.1.2 Response of Linear Systems to Random Signals 91
2.2 Response of Nonlinear Systems to Random Signals 104
2.2.1 Nonlinear Processing of Gaussian Signals 105
2.2.2 Nonlinear Processing of WSS Gaussian Processes 113
2.2.3 Output PSD of DM Devices with WSS Gaussian Input 117
2.3 Systems with Signal + Noise 120
2.3.1 Signal-to-Noise Ratio (SNR) 124
2.3.2 Matched and Optimum Filtering 126

3 Biological Signals 137
3.1 Electrocardiogram (ECG) 138
3.1.1 QRS Complex 139
3.1.2 The P Wave 141
3.1.3 The PR Segment 141
3.1.4 The QRS Wave 141
3.1.5 The ST Segment 142
3.1.6 The T Wave 142
3.2 Electroencephalogram (EEG) 144
3.2.1 δ Band 169
3.2.2 θ Band 170
3.2.3 α Band 170
3.2.4 β Band 170
3.2.5 γ Band 170
3.2.6 EEG Signals 171
3.3 Electromyogram (EMG) 171

4 Signal Processing Methods for Biological Signals 175
4.1 Independence 176
4.1.1 Uncorrelated 176
4.1.2 Orthogonal 178
4.2 Is It Gaussian? 179
4.2.1 Kurtosis 179
4.2.2 Entropy and Negentropy 180
4.2.3 Mutual Information 183
4.3 "Distance" Between Two PDFs 186
4.3.1 Kolmogorov-Smirnov (KS) Distance 187
4.3.2 Hellinger Distance (HD) 187
4.3.3 Kullback-Leibler (KL) Divergence 188
4.4 Detection and Estimation Methods 200
4.4.1 Signal Detection Using Hypothesis Testing (HT) 200
4.4.2 Specificity and Sensitivity 208
4.4.3 Parameter Estimation 238
4.4.4 Whittle Likelihood Test (WLT) 252
4.4.5 Frequency Estimation 258

5 Signal Decomposition Methods 277
5.1 Principle Component Analysis 277
5.2 Independent Component Analysis 288
5.2.1 Infomax 291
5.3 Wavelet Decomposition (WD) 301
5.3.1 Short Term Fourier Transform (STFT) 302
5.3.2 Continuous WT (CWT) 314
5.3.3 Father Wavelet 326

5.3.4 Orthogonal Wavelet 326
5.3.5 Wavelet Series Expansion (WSE) 330
5.3.6 Discrete Wavelet Transform (DWT) 334
5.3.7 Efficient Realization of DWT 341
5.3.8 Signal Synthesis Using DWT 348

6 References and Concluding Remarks 377
6.1 Signals, Systems (Linear), Digital Signal Processing 377
6.2 Random Signals, System Response to Random Signals, and Detection/Estimation Theory 378
6.3 Biological Signals 379
6.4 Principle and Independent Component Analysis 379
6.5 Wavelet Transform 379
References 380