
Index

- Absolute threshold of hearing 463
Absolute value of error 233, 234, 248
Acoustic echo cancellation 581–9
Acoustic feedbacks 563
Adaptation
 formula 308
 step size 314–16
Adaptive filter 297, 320
Adaptive noise
 cancellation 12
 reduction 13
Adaptive transform coding 472
ADC 157
Additive white Gaussian noise 249, 305, 307, 312
Aliasing 160, 161
All-pole digital filter 113–15, 119, 307
Analogue signals 156
Analogue to digital conversion 156, 157
Application of DSP 8
ARMA 116
Audio masking 466
Autocorrelation 180, 201, 204–8, 212, 219
 of impulsive noise 208
 of white noise 204, 207
Autocovariance 206
Autoregressive (AR) process or model 179, 220,
 305, 307, 323
Autoregressive moving-average (ARMA) model 116
AWGN 249–52, 633
- Backward predictor 332
Backward probability 362–3
Band limited signal 181
- Band-pass FIR filter design 134
Band-stop FIR filter design 135
Bandwidth 46, 158, 324–5
 of music and voice 441
Baum–Welch re-estimation 366
Bayes rule 185, 234, 243
Bayesian classification 263, 268
Bayesian estimation 233–4
Bayesian inference 233–73, 358
Bayesian MMSE 247, 267
 spectral amplitude estimation 536
Bayesian risk function 235, 242
Beam-forming 19
Bernoulli effect 486
Bi-cepstrum 620–1
Bi-spectrum 620
Bivariate pdf 187
Bias 249
Binary-state
 classifier 263–6
 Gaussian process 215
 non-stationary random process 200, 207
Bio-medical signal processing 9
Bit reversal 61
Blackman window 56
Blind
 deconvolution 591–623
 equalization 13, 591–623
Block least squared (BLS) error estimation 281
Burg's Method 337
- Car noise 542, 544
Cascade filter structure 120

- Cellular communication 625–42
- CELP coders 502–9
- Central limit theorem 185, 203, 211, 213
- Channel
 - distortions 290, 591
 - equalisation 290
 - frequency response 591–6, 598–600, 606, 607, 611–12, 621
 - impulse response 290, 592, 595, 611
- Characteristic function 616–17
- Chi pdf 224
- Chromatic equal temperament scale 422
- Circle of fifth 425
- Classification 14, 263–9
- Clutters 219
- Cochlea 453
- Code excite linear prediction (CELP) coders 502–9
- Coherence 209
- Companding 163–5
- Complete data 255–7, 261
- Conditional entropy 194
- Conditional multivariate Gaussian probability 213
- Conditional probability density 185, 187, 214
- Conjugate symmetry 40
- Consistent estimator 238
- Consonance 420
- Continuous density HMM 360, 366–7
- Continuous valued random variables 186–7
- Continuously variable state process 354–5
- Contrast functions 406
- Convergence rate (LMS filter) 315
- Convolution 43, 90, 117
- Convolutional noise 593, 609, 613–15
- Correlation 29, 34, 117–19, 203–12, 329
- Correlation-ergodic 212
- Correlator 14, 204
- Cosine transform 66
- Cost
 - of error function 242–6
 - function 242–6
- Covariance 206
- Cramer–Rao lower bound 257–9
- Critical bands 464–6
 - of hearing 464–5
- Cross correlation function 209
- Cross covariance function 209
- Cross power spectral density 209–10
- Cumulants 399, 403, 404, 407, 617–18, 621
- Cumulative distribution function 186, 213, 226

- DCT 66–7
- Decimation 168–70
 - in-frequency FFT 63
 - in-time FFT 59
- Decision-directed equalisation 609
- Decoding of signals 367–70
- Deconvolution 591–622
- De-correlation filter 329
- Delay 88–9
- Delta function 36
- Detection of signals in noise 18
- Deterministic signals 177–9
- DFT 48
- Diatonic scale 420
- Difference equation 114
- Differential entropy 400
- Diffraction of sound 442
- Digital bass for audio systems 70
- Digital coding of audio 17, 469–80
- Digital filters 111–53
- Digital format 157
- Digital watermarking 8–9
- Direct filter structure 119
- Discrete cosine transform (DCT) 66–7
- Discrete density observation models 365
- Discrete fourier transform 48
- Discrete state observation HMM 360, 364, 365
- Discrete time stochastic process 181
- Discrete-valued random variable 184
- Dissonance 420
- Distortion
 - criteria 565–9
 - matrix 300, 301, 597
 - measurements 565–9
- Distribution function 186, 213
- Diversity schemes 640
- DNA HMMs 371
- Dolby 21
- Doppler effect 72, 442
- DTW 522–3
- Duality 43
- Durbin’s algorithm 334–6
- Dynamic time warping 522–3

- Ear 451–62
- Eardrum 452
- Echo 573
 - Cancellation 573–89
 - suppressor 577
 - synthesiser 580, 584
- Efficient estimator 238, 257
- Eigenvalues 386
 - spread 316
- Eigenvector 386
 - analysis 381–9
- Electrocardiograph (ECG) 9
- Electroencephalography (EEG) 10

- EM Estimation of Gaussian mixture model 261
- Ensemble 181
- Entropy 191, 400
 - coding 195
- Equal loudness contours 461
- Equalisation 290, 591–623
- Ergodic HMM 356–7, 375
- Ergodic processes 210
- Estimate–maximise (EM) 255, 256
- Estimation 233–73
 - of mean and variance of a Gaussian process 245
- Estimators, performance measures and desirable properties 238
- Expectation maximisation (EM) 255, 256
- Expected values 202

- Factorisation of linear prediction models 602
- Fast Fourier transform (FFT) 59–65
- Fast-ICA 404, 406
- Finite impulse response (FIR) filters 115
 - bank design 137–9
 - design by windowing 128
- Finite state process 354
- First order system 94
- Fisher’s information matrix 260
- Fletcher and Munson 461
- Formant-tracking 343
 - LP Models 343
- Forward–backward probability 362
- Forward predictor model 332
- Fourier 25
- Fourier series 27–33
 - equations 29
- Fourier transform 33–48, 81
 - properties of 39
 - sampled (discrete-time) signal 47
- Frequency 26, 439
 - resolution 51
 - response 113, 327
 - translation 90
- Fundamental frequency 419, 496–500

- Gamma pdf 222
- Gauss–Markov process 221
- Gaussian (mixture) process 215, 260, 336
- Gaussian–AR process 254
- Gaussian mixture model (GMM) design 261
- Gaussian pdf 213
- Gaussian process 213
- Gibbs phenomenon 33
- Givens rotation 410

- Glottal pulse model 487
- Gradient search optimisation 314, 405
- Guitar acoustic and electric 426–31

- Hamming window 56
- Hanning window 56
- Harmonic 29, 441
- Harmonic model 496
 - noise model (HNM) 448, 492
- Harmonicity 494
- Helmholtz waves on violin 433
- Hertz (Heinrich Rudolf) 626
- Hidden Markov model 353–78
 - for noise 372–8
- High-pass FIR filter design 133
- Higher-order spectra 616–22
- Histogram 188
- HMM-based Wiener filters 376
- HMMs DNA 371
- HNM 448, 492
- Homogeneous Markov chain 222
- Homogeneous Poisson process 217
- Homomorphic equalisation 599–600
- Howling 581–2
- Huffman code 196
- Hybrid echo 573–4

- ICA 10, 393–411
- Ideal equaliser 592–3
- IDFT 49
- IFFT 61
- Impulse function 36
- Impulse response 112, 115–16
- Impulsive noise 200, 219
- Incomplete data 255–7, 261
- Independent component analysis (ICA) 10, 393–411
- Infinite impulse response (IIR) filters 116
- Infinite impulse response filter design by pole–zero placement 145
- Influence function 406
- Information 3, 4
 - models 175–232
 - theory 175–232
- Inner ear 452
- Innovation signal 301
- Interpolation 69
 - (up-sampling) 166–8
 - of lost speech segments – packet loss concealment 553–62
- Inverse-channel filter 592–3
- Inverse discrete Fourier transform 49
- Inverse fast Fourier transform 61
- Inverse filter 329
- Inverse Fourier transform 34, 35

- Inverse linear predictor 330
- Inverse z-transform 104
- Jacobian 229–30, 406
- Jade 409
- Joint characteristic function 617
- K*-means clustering algorithm 271
- Kalman filter 297–307
- Kolmogorov 275
- Kronecker delta function 38
- Kurtosis 403
- Laplace transform 38, 81
- Laplacian pdf 224
- Lattice predictor 332, 336
- Leaky LMS algorithm 317
- Least squared AR (LSAR) interpolation 553, 555
- Least squared error filter 275–94
- Left–right HMM 357–61
- Levinson–Durbin algorithm 336
- Liljencrants–Fant (LF) model 487
- Line spectral frequencies 492
- Linear phase FIR filters 122
- Linear prediction
 - coding 323
 - model 16, 325–50, 449
- Linear systems 382
- Linear time-invariant digital filters 113–15
- Linear time-invariant filters 115
- Linear transformation 381–412
 - of Gaussian process 230
- Linearity 40
- LMS
 - adaptation algorithm 317
 - filter 317–20
- Log-normal process 228
- Loudness of sounds 440, 463
- Low-pass linear-phase FIR filter design using windows 130–3
- M*-ary pulse amplitude modulation (*M*-ary PAM) 611, 633
- M*-variate pdf 187, 213–15, 230
- Magnitude spectral subtraction 534–6
- Major scales 424
- Many-to-one Mapping 228
- MAP estimation 245
- Mapping 4
- Marginal density 186, 216, 220, 221
- Marginal probabilities 186
- Markov chain 221
- Markov process 220
- Markovian prior 353
- Markovian state transition prior 358
- Matched filter 18–19
- Matrix Inversion Lemma 310
- Maximum a posteriori (MAP)
 - classification 267
 - estimate 243
- Maximum entropy 191, 399–403
- Maximum-likelihood classification 267
- Maximum-likelihood estimate 244
- Maximum-phase channel 591, 595, 596, 616, 619–22
- Mean-ergodic 211
- Mean value of a process 203
- Median 248–9
- Middle ear 452
- MIMO 382, 395, 586–7
 - echo channel identification 588
- Minimum mean absolute value of error 248
- Minimum mean squared error
 - classification 267
 - estimation 246
- Minimum phase channel 596, 601
- Minor scale 424
- Mobile communication 625–42
- Model-based signal processing 7
- Model order selection 338
- Modulation 41
- Monotonic transformation 226
- Moving-average (MA) 116
- MP3 475–8
- Multi-input Multi-output (MIMO) 10
- Multi-input speech enhancement 562–5
- Multivariate Gaussian pdf 213
- Multivariate probability mass functions 188, 213–15, 229
- Music
 - coding 471–80
 - intervals 419
 - signal processing 417–80
- Musical noise 535
- Musical notes 418
- Musical pitch 419–41
- Musical scales 420
- Mutual information 194, 401
- Name dialling 521
- Negentropy 402
- Neural networks 7–8
- Newton optimisation 405
- Noise in wireless communication, Noise reduction 625–42
- Noise reduction 286, 372–8
- Non-stationary process 199, 353
- Normal processes 213

- Normalised least mean squared error 318
- Notch filter 145
- Nyquist sampling theorem 160

- Observation equation 299, 302
- Orthogonality 28, 385
- Orthonormal 385
- Outer ear 452

- Parallel filter structure 121
- Parameter estimation 237
- Parameter space 236
- Parseval's theorem 44
- Partial correlation (PARCOR) coefficients 335, 336
- Pattern recognition 14
- Perfect fifth 425–6
- Performance measures 238, 538
- Phase 41
- Piano keys and frequencies 420
- Pitch 419–41, 496–500
- Poisson–Gaussian model 219
- Poisson process 216
- Poles and zeros 91
- Posterior pdf 235, 240
- Posterior signal space 240
- Power 199–210, 440
 - spectral density 204, 206
 - spectrum 178, 201–3, 206–8, 227
- Pre-Echo control 473
- Prediction error
 - filter 330, 334
 - signal 326, 330–40, 344, 346
- Predictive model 323–51
- Pressure level, sound 440
- Principal component analysis (PCA) 389–93
- Principal eigenvectors 394
- Principle of superposition 113
- Prior pdf 235, 240
- Prior space of a signal 240
- PRNG 179
- Probability density function 186
- Probability mass function 184
- Probability models 175–232, 235
- PSD 206
- Pseudo random number generators (PRNG) 179
- Psychoacoustic 462–70
 - models in music coding 468–70
- Pythagorean scale 425

- QR decomposition 281
- Quadrature mirror filters (QMF) 139–45
- Quantisation 155, 162–5
 - noise 162–3

- Radar 72
- Random processes 177–81, 183
- Random signals 177
- Random variable 183
- Rate-distortion loop 473, 475, 478
- Rayleigh pdf 223
- Recursive least squared error (RLS) filter 309–13
- Reflection
 - coefficient 334, 336, 338
 - of sound 440
- Refraction of sound 442
- Region of convergence (ROC) 84–7
- Re sampling 168–70
- Resolutions frequency-time 51–3
- Resonance 100
- Risk function 235
- Robinson and Dadson 451
- Rotation matrix 384

- S-plane 79, 83
- Sample and hold 157
- Sampling 155
 - frequency 158–60
 - rate conversion 166–71
 - train 37
- Search engines 230
- Second order statistics 201, 207
- Second order system 97
- Shannon–Hartley theorem 631
- Short time Fourier transform (STFT) 57
- Shot noise 218
- Signal classification 14–15, 265
- Signal fading 636–7, 641
- Signal processing 3
 - methods 5
- Signal restoration 345–7
- Signal to noise ratio 566–7
- Signal to quantisation noise ratio 162–3
- Signals 3
- Signum non-linearity 613
- Sinc function 37
- Sinusoidal signal 26–8, 33, 39, 55
- Smart antennas 639–42
- Sones 440
- Sound
 - intensity level 440
 - power level 440
 - pressure level 440
- Source-filter model 484
- Space-time signal processing 21, 633, 639–42
- Spectral amplitude estimation 529, 536, 540
- Spectral coherence 210
- Spectral efficiency 627, 632–3, 639–41

- Spectral leakage 55
- Spectral masking 467
- Spectral smoothing 57
- Spectral subtraction 527–8, 531, 534–6
- Spectral whitening 329–30
- Spectrogram 68
- Speech
 - enhancement 527–69
 - processing 325, 483–525
 - recognition 510–25
 - restoration 527–69
- Speed of sound propagation 440
- State-dependent Wiener filters 376–7
- State equation 297, 299, 301
- State sequence estimation 269
- State–time diagram 361–2
- State transition probability 360
- Stationary processes 199
- Statistical models 175–232
- Statistics 175–232
- Steepest-descent method 313–16
- Stereo hearing 462
- Stereo music coding 478–80
- Stereophonic echo cancellation 587–9
- Stochastic processes 180
- Strict sense stationary process 201
- Sub band LP model 344–5
- Super-Gaussian and sub-Gaussian 404
- Synapses of hair cells 459

- Temporal masking 468
- Time-alignment 290
- Time-averaged statistics 210
- Time delay
 - of arrival 462, 635
 - estimation 209
- Time reversal 40
- Time-varying processes 202, 353–78
- Time/frequency resolutions 51
- Toeplitz matrix 279, 329
- Transfer function 91, 113
- Transforms 26
- Transform-based coder 17, 18
- Transform-based signal processing 5

- Transformation of a random process 225
- Trellis 361
- Tri-cepstrum 621–2
- Tri-spectrum 618, 621
- Trumpet 436–8
- Two-dimensional discrete Fourier transform (2-D DFT) 65

- Unbiased estimator 238–9, 260
- Uncertainty principle 51
- Univariate pdf 187
- Uniform cost function 243, 267
- Unit circle 83
- Unvoiced sounds 486

- Variable length codes 195
- Vector quantisation 270
- Vector space 282–3
- Violin 431–4
- Viterbi decoding algorithm 369
- Voiced sounds 484

- Watermarking 8
- Wave equations 445–7
- Wavelength of Sounds 441
- Wavelets 6, 7
- White noise 204, 207, 393, 395
- Wide sense stationary processes 201
- Wiener equalisation 292
- Wiener filter 275–94
 - in frequency domain 287
- Wind instruments 434–8
- Windowing
 - in FIR filter design 129
 - in Fourier transform 52, 57
- Wireless communication 275–94

- Z-plane 83
- Z-transfer function 91, 113
- Z-transform 79–109
- Zero(s) 91
 - forcing filter 612
 - insertion 166
 - of linear phase FIR filter 122

