

## Sampling Theory

### Beyond Bandlimited Systems

Covering the fundamental mathematical underpinnings together with key principles and applications, this book provides a comprehensive guide to the theory and practice of sampling from an engineering perspective. Beginning with traditional ideas such as uniform sampling in shift-invariant spaces and working through to the more recent fields of compressed sensing and sub-Nyquist sampling, the key concepts are addressed in a unified and coherent way. Emphasis is given to applications in signal processing and communications, as well as hardware considerations, throughout.

The book is divided into three main sections: first is a comprehensive review of linear algebra, Fourier analysis, and prominent signal classes figuring in the context of sampling, followed by coverage of sampling with subspace or smoothness priors, including nonlinear sampling and sample rate conversion. Finally, sampling over union of subspaces is discussed, including a detailed introduction to the field of compressed sensing and the theory and applications of sub-Nyquist sampling.

With 200 worked examples and over 250 end-of-chapter problems, this is an ideal course textbook for senior undergraduate and graduate students. It is also an invaluable reference or self-study guide for engineers and students across industry and academia.

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To my parents  
To Shalomi, Yonatan, Moriah, Tal, Noa and Roei

*The beginning of wisdom is to acquire wisdom;  
And with all your means acquire understanding.*  
Proverbs 4:7

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[More information](#)

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# Contents

	<i>Preface</i>	page xvii
	<i>List of abbreviations</i>	xxiv
<b>1</b>	<b>Introduction</b>	1
	1.1 Standard sampling	2
	1.2 Beyond bandlimited signals	5
	1.3 Outline and outlook	6
<b>2</b>	<b>Introduction to linear algebra</b>	9
	2.1 Signal expansions: some examples	9
	2.2 Vector spaces	13
	2.2.1 Subspaces	13
	2.2.2 Properties of subspaces	14
	2.3 Inner product spaces	15
	2.3.1 The inner product	16
	2.3.2 Orthogonality	17
	2.3.3 Calculus in inner product spaces	19
	2.3.4 Hilbert spaces	20
	2.4 Linear transformations	21
	2.4.1 Subspaces associated with a linear transformation	22
	2.4.2 Invertibility	24
	2.4.3 Direct-sum decompositions	25
	2.4.4 The adjoint	29
	2.5 Basis expansions	32
	2.5.1 Set transformations	33
	2.5.2 Bases	35
	2.5.3 Riesz bases	36
	2.5.4 Riesz basis expansions	40
	2.6 Projection operators	44
	2.6.1 Orthogonal projection operators	46
	2.6.2 Oblique projection operators	48
	2.7 Pseudoinverse of a transformation	51
	2.7.1 Definition and properties	52
	2.7.2 Matrices	54

2.8	Frames	55
2.8.1	Definition of frames	56
2.8.2	Frame expansions	58
2.8.3	The canonical dual	59
2.9	Exercises	63
<b>3</b>	<b>Fourier analysis</b>	<b>67</b>
3.1	Linear time-invariant systems	68
3.1.1	Linearity and time-invariance	68
3.1.2	The impulse response	71
3.1.3	Causality and stability	73
3.1.4	Eigenfunctions of LTI systems	75
3.2	The continuous-time Fourier transform	75
3.2.1	Definition of the CTFT	75
3.2.2	Properties of the CTFT	76
3.2.3	Examples of the CTFT	77
3.2.4	Fubini's theorem	79
3.3	Discrete-time systems	80
3.3.1	Discrete-time impulse response	80
3.3.2	Discrete-time Fourier transform	81
3.3.3	Properties of the DTFT	82
3.4	Continuous–discrete representations	85
3.4.1	Poisson-sum formula	87
3.4.2	Sampled correlation sequences	88
3.5	Exercises	90
<b>4</b>	<b>Signal spaces</b>	<b>95</b>
4.1	Structured bases	95
4.1.1	Sampling and reconstruction spaces	95
4.1.2	Practical sampling theorems	96
4.2	Bandlimited sampling	98
4.2.1	The Shannon–Nyquist theorem	98
4.2.2	Sampling by modulation	100
4.2.3	Aliasing	102
4.2.4	Orthonormal basis interpretation	105
4.2.5	Towards more general sampling spaces	109
4.3	Sampling in shift-invariant spaces	110
4.3.1	Shift-invariant spaces	110
4.3.2	Spline functions	112
4.3.3	Digital communication signals	114
4.3.4	Multiple generators	117
4.3.5	Refinable functions	121



4.4	Gabor and wavelet expansions	122
4.4.1	Gabor spaces	122
4.4.2	Wavelet expansions	126
4.5	Union of subspaces	132
4.5.1	Signal model	133
4.5.2	Union classes	136
4.6	Stochastic and smoothness priors	138
4.7	Exercises	142
<b>5</b>	<b>Shift-invariant spaces</b>	<b>146</b>
5.1	Riesz basis in SI spaces	146
5.1.1	Riesz basis condition	147
5.1.2	Examples	149
5.2	Riesz basis expansions	152
5.2.1	Biorthogonal basis	152
5.2.2	Expansion coefficients	155
5.2.3	Alternative basis expansions	156
5.3	Partition of unity	161
5.4	Redundant sampling in SI spaces	163
5.4.1	Redundant bandlimited sampling	165
5.4.2	Missing samples	168
5.5	Multiple generators	169
5.5.1	Riesz condition	170
5.5.2	Biorthogonal basis	171
5.6	Exercises	175
<b>6</b>	<b>Subspace priors</b>	<b>178</b>
6.1	Sampling and reconstruction processes	178
6.1.1	Sampling setups	178
6.1.2	Sampling process	179
6.1.3	Unconstrained recovery	181
6.1.4	Predefined recovery kernel	182
6.1.5	Design objectives	183
6.2	Unconstrained reconstruction	186
6.2.1	Geometric interpretation	186
6.2.2	Equal sampling and prior spaces	188
6.3	Sampling in general spaces	191
6.3.1	The direct-sum condition	192
6.3.2	Unique recovery	194
6.3.3	Computing the oblique projection operator	198
6.3.4	Oblique biorthogonal basis	202
6.4	Summary: unique unconstrained recovery	205
6.4.1	Consistent recovery	205
6.4.2	Recovery error	208

6.5	Nonunique recovery	211
6.5.1	Least squares recovery	211
6.5.2	Minimax recovery	213
6.6	Constrained recovery	215
6.6.1	Minimal-error recovery	216
6.6.2	Least squares recovery	219
6.6.3	Minimax recovery	222
6.7	Unified formulation of recovery techniques	224
6.8	Multichannel sampling	226
6.8.1	Recovery methods	226
6.8.2	Papoulis' generalized sampling	227
6.9	Exercises	235
<b>7</b>	<b>Smoothness priors</b>	<b>238</b>
7.1	Unconstrained recovery	238
7.1.1	Smoothness prior	238
7.1.2	Least squares solution	239
7.1.3	Minimax solution	242
7.1.4	Examples	243
7.1.5	Multichannel sampling	247
7.2	Constrained recovery	249
7.2.1	Least squares solution	249
7.2.2	Minimax-regret solution	251
7.2.3	Comparison between least squares and minimax	256
7.3	Stochastic priors	259
7.3.1	The hybrid Wiener filter	261
7.3.2	Constrained reconstruction	263
7.4	Summary of sampling methods	265
7.4.1	Summary of methods	265
7.4.2	Unified view	268
7.5	Sampling with noise	269
7.5.1	Constrained reconstruction problem	270
7.5.2	Least squares solution	272
7.5.3	Regularized least squares	273
7.5.4	Minimax MSE filters	273
7.5.5	Hybrid Wiener filter	275
7.5.6	Summary of the different filters	275
7.5.7	Bandlimited interpolation	277
7.5.8	Unconstrained recovery	279
7.6	Exercises	281

<b>8</b>	<b>Nonlinear sampling</b>	284
	8.1 Sampling with nonlinearities	285
	8.1.1 Nonlinear model	285
	8.1.2 Wiener–Hammerstein systems	286
	8.2 Pointwise sampling	288
	8.2.1 Bandlimited signals	288
	8.2.2 Reproducing kernel Hilbert spaces	290
	8.3 Subspace-preserving nonlinearities	294
	8.4 Equal prior and sampling spaces	295
	8.4.1 Iterative recovery	297
	8.4.2 Linearization approach	302
	8.4.3 Conditions for invertibility	305
	8.4.4 Newton algorithm	306
	8.4.5 Comparison between algorithms	310
	8.5 Arbitrary sampling filters	312
	8.5.1 Recovery algorithms	312
	8.5.2 Uniqueness conditions	314
	8.5.3 Algorithm convergence	317
	8.5.4 Examples	319
	8.6 Exercises	322
<b>9</b>	<b>Resampling</b>	325
	9.1 Bandlimited sampling rate conversion	326
	9.1.1 Interpolation by an integer factor $I$	327
	9.1.2 Decimation by an integer factor $D$	329
	9.1.3 Rate conversion by a rational factor $I/D$	332
	9.1.4 Rate conversion by arbitrary factors	334
	9.2 Spline interpolation	337
	9.2.1 Interpolation formula	337
	9.2.2 Comparison with bandlimited interpolation	340
	9.3 Dense-grid interpolation	341
	9.3.1 Subspace prior	342
	9.3.2 Smoothness prior	348
	9.3.3 Stochastic prior	349
	9.4 Projection-based resampling	350
	9.4.1 Orthogonal projection resampling	351
	9.4.2 Oblique projection resampling	357
	9.5 Summary of conversion methods	365
	9.5.1 Computational aspects	365
	9.5.2 Anti-aliasing aspects	366
	9.6 Exercises	366

<b>10</b>	<b>Union of subspaces</b>	370
	10.1 Motivating examples	371
	10.1.1 Multiband sampling	371
	10.1.2 Time-delay estimation	373
	10.2 Union model	375
	10.2.1 Definition and properties	375
	10.2.2 Classes of unions	378
	10.3 Sampling over unions	382
	10.3.1 Unique and stable sampling	382
	10.3.2 Rate requirements	386
	10.3.3 Xampling: compressed sampling methods	387
	10.4 Exercises	389
<b>11</b>	<b>Compressed sensing</b>	392
	11.1 Motivation for compressed sensing	392
	11.2 Sparsity models	394
	11.2.1 Normed vector spaces	395
	11.2.2 Sparse signal models	397
	11.2.3 Low-rank matrix models	403
	11.3 Sensing matrices	403
	11.3.1 Null space conditions	404
	11.3.2 The restricted isometry property	410
	11.3.3 Coherence	417
	11.3.4 Uncertainty relations	422
	11.3.5 Sensing matrix constructions	428
	11.4 Recovery algorithms	431
	11.4.1 $\ell_1$ recovery	432
	11.4.2 Greedy algorithms	436
	11.4.3 Combinatorial algorithms	440
	11.4.4 Analysis versus synthesis methods	441
	11.5 Recovery guarantees	442
	11.5.1 $\ell_1$ recovery: RIP-based results	443
	11.5.2 $\ell_1$ recovery: coherence-based results	450
	11.5.3 Instance-optimal guarantees	451
	11.5.4 The cross-polytope and phase transitions	453
	11.5.5 Guarantees on greedy methods	455
	11.6 Multiple measurement vectors	457
	11.6.1 Signal model	457
	11.6.2 Recovery algorithms	459
	11.6.3 Performance guarantees	465
	11.6.4 Infinite measurement vectors	466
	11.7 Summary and extensions	470
	11.8 Exercises	471

<b>12</b>	<b>Sampling over finite unions</b>	475
	12.1 Finite unions	475
	12.1.1 Signal model	475
	12.1.2 Problem formulation	478
	12.1.3 Connection with block sparsity	479
	12.2 Uniqueness and stability	482
	12.2.1 Block RIP	483
	12.2.2 Block coherence and subcoherence	485
	12.3 Signal recovery algorithms	488
	12.3.1 Exponential recovery algorithm	488
	12.3.2 Convex recovery algorithm	489
	12.3.3 Greedy algorithms	490
	12.4 RIP-based recovery results	493
	12.4.1 Block basis pursuit recovery	493
	12.4.2 Random matrices and block RIP	499
	12.5 Coherence-based recovery results	500
	12.5.1 Recovery conditions	500
	12.5.2 Extensions	504
	12.5.3 Proofs of theorems	507
	12.6 Dictionary and subspace learning	513
	12.6.1 Dictionary learning	514
	12.6.2 Subspace learning	517
	12.7 Blind compressed sensing	522
	12.7.1 BCS problem formulation	522
	12.7.2 BCS with a constrained dictionary	523
	12.7.3 BCS with multiple measurement matrices	531
	12.8 Exercises	534
<b>13</b>	<b>Sampling over shift-invariant unions</b>	539
	13.1 Union model	539
	13.1.1 Sparse union of SI subspaces	539
	13.1.2 Sub-Nyquist sampling	541
	13.2 Compressed sensing in sparse unions	543
	13.2.1 Union of discrete sequences	543
	13.2.2 Reduced-rate sampling	545
	13.3 Application to detection	553
	13.3.1 Matched-filter receiver	554
	13.3.2 Maximum-likelihood detector	556
	13.3.3 Compressed-sensing receiver	557
	13.4 Multiuser detection	563
	13.4.1 Conventional multiuser detectors	564
	13.4.2 Reduced-dimension MUD (RD-MUD)	565
	13.4.3 Performance of RD-MUD	568
	13.5 Exercises	571

<b>14</b>	<b>Multiband sampling</b>	574
	14.1 Sampling of multiband signals	574
	14.2 Multiband signals with known carriers	577
	14.2.1 $I/Q$ demodulation	577
	14.2.2 Landau rate	579
	14.2.3 Direct undersampling of bandpass signals	582
	14.3 Interleaved ADCs	587
	14.3.1 Bandpass sampling	587
	14.3.2 Multiband sampling	592
	14.3.3 Universal sampling patterns	602
	14.3.4 Hardware considerations	606
	14.4 Modulated wideband converter	608
	14.4.1 MWC operation	610
	14.4.2 MWC signal recovery	611
	14.4.3 Collapsing channels	614
	14.4.4 Sign-alternating sequences	620
	14.5 Blind sampling of multiband signals	624
	14.5.1 Minimal sampling rate	625
	14.5.2 Blind recovery	627
	14.5.3 Multicoset sampling and the sparse SI framework	629
	14.5.4 Sub-Nyquist baseband processing	631
	14.5.5 Noise folding	632
	14.6 Hardware prototype of sub-Nyquist multiband sensing	633
	14.7 Simulations	636
	14.7.1 MWC designs	636
	14.7.2 Sign-alternating sequences	638
	14.7.3 Effect of CTF length	639
	14.7.4 Parameter limits	640
	14.8 Exercises	644
<b>15</b>	<b>Finite rate of innovation sampling</b>	649
	15.1 Finite rate of innovation signals	649
	15.1.1 Shift-invariant spaces	650
	15.1.2 Channel sounding	651
	15.1.3 Other examples	654
	15.2 Periodic pulse streams	656
	15.2.1 Time-domain formulation	657
	15.2.2 Frequency-domain formulation	660
	15.2.3 Prony's method	664
	15.2.4 Noisy samples	667
	15.2.5 Matrix pencil	672
	15.2.6 Subspace methods	677
	15.2.7 Covariance-based methods	682

15.2.8 Compressed sensing formulation	686
15.2.9 Sub-Nyquist sampling	688
15.3 Sub-Nyquist sampling with a single channel	692
15.3.1 Coset sampling	692
15.3.2 Sum-of-sincs filter	695
15.3.3 Noise effects	698
15.3.4 Finite and infinite pulse streams	701
15.4 Multichannel sampling	705
15.4.1 Modulation-based multichannel systems	706
15.4.2 Filterbank sampling	714
15.5 Noisy FRI recovery	717
15.5.1 MSE bounds	718
15.5.2 Periodic versus semiperiodic FRI signals	721
15.5.3 Choosing the sampling kernels	723
15.6 General FRI sampling	723
15.6.1 Sampling method	724
15.6.2 Minimal sampling rate	725
15.6.3 Least squares recovery	727
15.6.4 Iterative recovery	728
15.7 Applications of FRI	733
15.7.1 Sub-Nyquist radar	733
15.7.2 Time-varying system identification	743
15.7.3 Ultrasound imaging	744
15.8 Exercises	750
<b>Appendix A Finite linear algebra</b>	<b>755</b>
A.1 Matrices	755
A.1.1 Matrix operations	755
A.1.2 Matrix properties	756
A.1.3 Special classes of matrices	758
A.2 Eigendecomposition of matrices	760
A.2.1 Eigenvalues and eigenvectors	760
A.2.2 Singular value decomposition	763
A.3 Linear equations	764
A.4 Matrix norms	765
A.4.1 Induced norms	766
A.4.2 Entrywise norms	767
A.4.3 Schatten norms	767
<b>Appendix B Stochastic signals</b>	<b>768</b>
B.1 Random variables	768
B.1.1 Probability density function	768
B.1.2 Jointly random variables	769
B.2 Random vectors	770

B.3	Random processes	770
B.3.1	Continuous-time random processes	770
B.3.2	Discrete-time random processes	772
B.4	Sampling of bandlimited processes	773
	<i>References</i>	775
	<i>Index</i>	799



## Preface

Digital signal processing (DSP) is one of the most prominent areas in engineering, including subfields such as speech and image processing, statistical data processing, spectral estimation, biomedical applications, and many others. As the name suggests, the goal is to perform various signal processing tasks (e.g., filtering, amplification, and more) in the digital domain where design, verification, and implementation are considerably simplified compared with analog signal processing. DSP is the basis of many areas of technology, and is one of the most powerful technologies that have shaped science and engineering in the past century.

In order to represent and process analog signals on a computer the signals must be sampled with an analog-to-digital converter (ADC) which converts the signal to a sequence of numbers. After processing, the samples are converted back to the analog domain via a digital-to-analog converter (DAC). Consequently, the theory and practice of sampling are at the heart of DSP. Evidently, any technology advances in ADCs and DACs have a huge impact on a vast array of applications.

The goal of this book is to provide a comprehensive treatment of the theory and practice of sampling from an engineering perspective. Although there are many excellent mathematical textbooks on signal expansions and harmonic analysis, our aim is to present an up-to-date engineering textbook on the topic by combining the fundamental mathematical underpinnings of sampling with practical engineering applications and principles. A large part of the book is also devoted to the more recent fields of compressed sensing and sub-Nyquist sampling which are not covered in standard linear algebra or harmonic analysis books. Throughout, we focus on various applications in signal processing and communications. We assume that the reader is familiar with basic signals processing concepts such as filtering and convolution. The intended audience is a senior undergraduate or first-year graduate level class; however, some background in digital signal processing and Fourier analysis should be enough to follow the material. Required background needed in linear algebra is covered in the text. The book can also be used as a reference for engineers, students working in related areas, and researchers from industry and academia. We also believe that the book is suited for self-study as it is largely self-contained.

Sampling theory is a broad and deep subject, and a vivid area of research, with roots going back over a century. It is therefore impossible to cover all the advances and results in this rich area in a single textbook. The point of this book is not to do justice to the beautiful mathematical theory underlying sampling, but rather to bring forth some of the

important engineering concepts in a coherent way. We have chosen to focus primarily on uniform sampling in shift-invariant spaces, and on deterministic signals. The important topics of nonuniform sampling, Gabor and wavelet expansions, errors in sampling due to noise, quantization, implicit sampling, and other approximations are only briefly touched upon. Many of these subjects are covered in other textbooks focused on these specific topics, or in the many references provided at the end of the book.

### Organization of the book

The book can be broadly divided into three sections:

- Introductory material including motivation, review of linear algebra and Fourier analysis, and survey of signal classes (Chapters 1–5);
- Sampling with subspace or smoothness priors, including nonlinear sampling and sampling rate conversion (Chapters 6–9);
- Sampling over union of subspaces, including a detailed introduction to the field of compressed sensing and the theory and applications of sub-Nyquist sampling (Chapters 10–15).

We begin in Chapter 1 with a brief introduction to the topic of sampling in general, its importance, and the necessity to move beyond the traditional Shannon–Nyquist theorem. Chapter 2 contains a comprehensive review of the linear algebra background needed in order to develop the mathematical notions underlying sampling theory. In it we have attempted to summarize the main mathematical machinery required for the rest of the book. A fundamental understanding of linear algebra is key to developing sampling theories, and therefore this chapter is quite extensive. Chapter 3 summarizes important notions regarding linear time-invariant systems and Fourier transforms. We review both the continuous-time and discrete-time Fourier transforms, and discuss the relationship between the two in the context of sampled signals. The classes of signals that we will focus on throughout the book are introduced in Chapter 4, along with some of the fundamental mathematical properties associated with such signal sets. In particular, we discuss the celebrated Shannon–Nyquist theorem, and its extension to more general shift-invariant subspaces. We briefly consider Gabor and wavelet expansions, and introduce union of subspaces and smoothness priors. Our primary focus in this book is on signal models involving shift-invariant (SI) spaces. We therefore devote Chapter 5 to studying some of the mathematical properties associated with these spaces. Examples include bandlimited signals, splines, and many classes of digital communication signals.

In Chapter 6 we turn to treat specific sampling theorems. We begin by considering linear sampling with subspace priors. As we show, in many cases perfect recovery of the signal from the given samples is possible, based on the subspace prior, even when the input signal is not bandlimited or the sampling rate is lower than the Nyquist rate. We also treat the case in which constraints are imposed on the recovery process and consider different criteria to recover or approximate the original signal in these settings. In particular, we develop the well-known Papoulis’ generalized sampling theorem as a special case of our framework. These ideas are extended in Chapter 7 to include smoothness

priors, namely, when all we know about the signal is that it is smooth in some sense. An interesting special case that we treat in this context is super-resolution: obtaining a high-resolution image from several low-resolution images by using ideas of sampling and reconstruction. Nonlinear sampling is considered in Chapter 8, assuming a subspace prior. Surprisingly, we will see that many types of nonlinearities that are encountered in practice can be completely compensated for without having to increase the sampling rate, even though typically nonlinearities lead to an increase in bandwidth. Although sampling theory is focused on recovery of continuous-time signals from their discrete samples, in Chapter 9 we demonstrate that sampling also plays a crucial role in the design of fully discrete-time algorithms in the context of sampling rate conversion. We will discuss several methods for converting between signals or images at different rates. This allows us, in particular, to efficiently vary the size of an image or an audio file.

Chapters 10–15 are devoted to sub-Nyquist sampling and compressed sensing. In Chapter 10 we introduce the union of subspaces (UoS) model, which underlies many sub-Nyquist sampling paradigms. This model allows for nonlinear signal classes which can describe, for example, streams of pulses with unknown delays and amplitudes, multiband signals with unknown carrier frequencies, and more. One of the most well-studied examples of a UoS is that of a vector that is sparse in an appropriate subspace. This model is the basis of the rapidly growing field of compressed sensing, which we review in detail in Chapter 11. This material is based on the chapter “Introduction to compressed sensing,” co-authored by M. Davenport, M. Duarte, Y. C. Eldar, and G. Kutyniok, which appears in the book *Compressed Sensing* (Cambridge, 2012). Chapter 12 considers an extension of the basic sparsity model to block sparsity, which can be used to describe more general finite-dimensional unions. This chapter also discusses how to learn the subspaces from subsampled data, when they are not known a priori. Unions of shift-invariant spaces are treated in Chapter 13 along with applications to low-complexity detectors in various settings. The class of multiband signals is considered in Chapter 14. These are signals whose Fourier transform comprises a small number of bands, spread over a wide frequency range. We present a variety of different methods that allow such signals to be sampled at sub-Nyquist rates proportional to the actual band occupancy, even though the carrier frequencies are unknown, and not to the high Nyquist rate associated with the largest frequency. Along with developing the theoretical concepts, we also address practical considerations and demonstrate a hardware realization of a sub-Nyquist sensing board for multiband signals. Chapter 15 is focused on sub-Nyquist sampling of pulse streams which appear in applications such as radar, ultrasound, and multipath channel identification. Example hardware prototypes for problems in radar and ultrasound are also presented.

The appendices cover basic material used in various parts of the book. Specifically, Appendix A summarizes key results related to matrix algebra, and Appendix B reviews basic concepts from probability theory and random processes.

Not all theorems in the book are proven in detail. When proofs are not included, we provide references to where they can be found. Furthermore, in some places, mathematical rigor has been replaced by emphasis on the main ideas.

**Matlab implementations and examples**

The book contains many worked examples in order to provide deeper understanding and greater intuition for the material, and to illustrate the main points, as well as to explore the behavior of the different methods, and various tradeoffs relevant to the problems at hand. Numerical results are also sometimes used to illustrate points that are not developed rigorously in the text. The numerical experiments have all been programmed in Matlab using standard toolboxes. Numerical examples and computational figures can be reproduced using the m-files available on the author's web page.

At the end of each chapter there is also a list of homework exercises which further expand on and demonstrate the various concepts introduced, and provide an opportunity to practice the material. Some of the exercises are used to derive proofs of theorems that were omitted in the text itself. The order of the exercises follows the presentation of the material in the chapter.

**Teaching**

This book is intended as a senior year or graduate textbook. It has emerged from teaching “Generalized Sampling Methods” at the Technion – Israel Institute of Technology, and from several tutorials delivered and written on these topics.

Electrical engineering students are often deterred by the vector space formulation of linear algebra used throughout the book. We are accustomed to filtering and convolutions, and manipulation of finite-dimensional matrices. However, much of the beauty of the results in this field comes from the Hilbert space structure. Once these structures are understood, the rest of the results follow naturally and simply. As we will see, proper understanding of these concepts also ultimately leads to simple and efficient hardware. It is therefore very worthwhile to go through the experience of truly comprehending and appreciating linear algebra. Accordingly, the book begins by providing an overview of the essential ingredients in linear algebra needed for the presentation of the material. When teaching this course at the Technion, we dedicate the first few weeks to covering linear algebra basics in depth before delving into sampling theory. In our opinion, beginning with a review of linear algebra is essential. Although all engineering students take basic linear algebra, such courses are typically taught from a matrix-oriented point of view. The more abstract viewpoint advocated here is essential for the chapters to follow, and often new to the students.

The chapter on Fourier analysis can typically be skipped, with only a short reminder of the essential results. In particular, discrete – continuous relations, which are often overlooked but key in the development of sampling results, may be emphasized.

The rest of the book is designed to provide flexibility in how to present the material. The book can be used as a basis for a broad class in sampling theory which covers all the topics in the book – focusing in class on the main results and relying on the book to fill in the details regarding proofs, examples, and applications. On the other hand, one can choose to cover only a subset of the chapters, in greater detail.

As we outlined in the section discussing the book structure, the book is conveniently divided into three sections. The first provides a comprehensive overview of the basic building blocks needed in order to understand and develop subsequent material. These

chapters are provided mainly for reference. In a course, most of this material can be skipped, focusing only on the essential concepts which the students in the course may be lacking. As an example, in teaching this course at the Technion, we devote about four classes to linear algebra and shift-invariant spaces; subspace sampling is covered in one class, two classes are dedicated to smoothness priors and interpolation methods, and one class is dedicated to nonlinear sampling. The remaining six weeks of the course focus on compressed sensing and sub-Nyquist sampling, of which about one week is devoted to each of Chapters 10, 11, 13, and 14, and two classes to Chapter 15 and some of its applications.

Alternatively, a semester-length course can focus on the core material in Chapters 5–9, complemented by selected material from Chapters 10–15 as time permits. Most of these chapters can be taught independently of each other.

The book may also be used for a course focused more on the recently growing field of compressed sensing and sub-Nyquist sampling. In this case, the course can begin with a brief introduction to linear algebra and concepts of shift-invariant spaces, and then go through the last unit of the book, i.e. Chapters 10–15, in more detail.

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Completing this book would not have been possible without the help of many people throughout the multiple stages of the book's evolution. During my years in academia I have been surrounded by good friends and colleagues who have encouraged and supported me. I am very grateful to my colleagues whom I had the pleasure to work with and from whom I learned a great deal about sampling theory and compressed sensing in particular and about research and teaching more generally. I am also indebted to my friends and family, who do not share my passion and interest in engineering and math, and have therefore made sure to provide ample opportunities to be reminded of the many other aspects of life, giving me the energy to continue and the distraction I needed at the many stumbling points during this project.

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## Abbreviations

ADC	Analog-to-digital converter
AM	Amplitude modulation
AWG	Arbitrary waveform generator
AWR	Applied wave research
BCS	Blind compressed sensing
BIBO	Bounded-input, bounded-output
BK-SVD	Block K-SVD
BMP	Block matching pursuit
BOMP	Block orthogonal matching pursuit
BP	Basis pursuit
BPDN	Basis pursuit denoising
C-HiLasso	Collaborative HiLasso
CLS	Constrained least squares
CPI	Coherent processing interval
CPM	Continuous-phase modulation
CR	Cognitive radio
CRB	Cramér–Rao bound
CS	Compressed sensing
CTF	Continuous to finite
CTFT	Continuous-time Fourier transform
DAC	Digital-to-analog converter
DC	Direct-current
DCT	Discrete cosine transform
DFT	Discrete Fourier transform
DL	Dictionary learning
DSP	Digital signal processing
DTFT	Discrete-time Fourier transform
ESPRIT	Estimation of signal parameters by rotational invariance
FIR	Finite-impulse response
FM	Frequency-modulation
FRI	Finite rate of innovation
FUS	Finite union of subspaces
GHz	Gigahertz
IHT	Iterative hard thresholding



IIR	Infinite impulse response
IMV	Infinite measurement vector
ISI	Intersymbol interference
LPF	Low-pass filter
LS	Least squares
LTI	Linear time-invariant
MF	Matched filter
MIMO	Multiple-input, multiple-output
MMSE	Minimum mean-squared error
MMV	Multiple measurement vector
MOD	Method of direction
MP	Matching pursuit
MSE	Mean-squared error
MUD	Multiuser detection
MUSIC	Multiple signal classification
MWC	Modulated wideband converter
NI	National instruments
NSP	Null space property
OBD-BCS	Orthonormal block diagonal BCS
OMP	Orthogonal matching pursuit
PAM	Pulse AM
PRI	Pulse repetition interval
PSD	Power spectrum density
PSF	Point-spread function
PSNR	Peak SNR
QAM	Quadratic amplitude modulation
RDD	Reduced-dimension
RDDF	Reduced-dimension decision-feedback
RD-MUD	Reduced-dimension multiuser detector
RF	Radio frequency
RIP	Restricted isometry property
RKHS	Reproducing kernel Hilbert space
SAC	Sparse agglomerative clustering
SI	Shift-invariant
SIC	Successive interference cancelation
SMI	Shift and modulation invariant
SNR	Signal to noise ratio
SOCP	Second-order cone program
SVD	Singular value decomposition
TLS	Total least squares
ULS	Underspread linear system
UoS	Union of subspaces
WSS	Wide-sense stationary