

Contents

	<i>Preface</i>	page xvii
	<i>List of abbreviations</i>	xxiv
1	Introduction	1
	1.1 Standard sampling	2
	1.2 Beyond bandlimited signals	5
	1.3 Outline and outlook	6
2	Introduction to linear algebra	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
3	Fourier analysis	67
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
4	Signal spaces	95
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
5	Shift-invariant spaces	146
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
6	Subspace priors	178
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
7	Smoothness priors	238
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

8	Nonlinear sampling	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
9	Resampling	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

10	Union of subspaces	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
11	Compressed sensing	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 ℓ_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 ℓ_1 recovery: RIP-based results	443
	11.5.2 ℓ_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

12	Sampling over finite unions	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
13	Sampling over shift-invariant unions	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

14	Multiband sampling	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
15	Finite rate of innovation sampling	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
Appendix A Finite linear algebra	755
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
Appendix B Stochastic signals	768
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