

Index

- Abel–Dirichlet argument**, 43
 absolutely integrable, 48–50, 57, 81–82,
 90, 122, 126–127, 164, 169–171,
 179
 absolutely summable, 38, 40–41, 127,
 210
 additive synthesis, *ix*
 of solution to PDE, 15, 524
 of tone, 707–711, 718–723, 730–732
 alias, 7, 486, 495, 506, 659, 717, 730
Almagst, 12, 699
 almost bandlimited, 505
 almost periodic, 88
 alternating flip, 609, 629, 665, 690
 analysis equation
 for almost periodic f , 88
 for Dirac δ , 429
 of Fourier, 3, 6–7, 10
 for periodic generalized f , 446
 using sin, cos, 12–13, 66–68, 247
 for wavelets, 600, 640
 antiderivative
 of generalized function, 390
 of probability density, 379
 antiderivative rule, 164
 arginine spectrum, 22, 165
 arrow notation for δ , 381
 audio signal, *xiii*, 483–484, 509, 593,
 602, 672, 693–694
 autocorrelation, 109, 162, 238
 automobile suspension, 418
 averaging operator, 72
- B*-spline**, 117, 164, 171, 193, 462, 794
 Bach, J.S., 725, 735
 backward difference, 230 (*see also*
 forward difference)
 bandlimited function, 426
 almost, 505
 bound for derivatives, 517
 convolution of, 511
 discrete, 512, 515
 for ear, 485, 728
 for eye, 510
 limit of sequence, 511
 Maclaurin series for, 486, 517
 multiplication by, 477, 487
 recovery from samples, 489, 491, 497,
 511
 recovery from filtered samples, 499,
 503
 series for derivative, 515
 structure of, 427, 485
 bar operator, 251
 tag, 252
 Beethoven sonata, 693
 bell curve, 771, 794
 bell tone, 709, 716, 732
 Benford's density for first digits, 798
 Bernoulli discretized string, 580
- Bernoulli functions, 41–42, 177, 182,
 552
 for creating comb, 432
 discrete, 230
 and Eagle's method, 184, 479
 for Euler–Maclaurin formula, 212,
 225
 for evaluating sums, 221
 properties, 43–44, 182–183, 212, 225
 for synthesis of Fourier series, 184
 Bernstein's bound, 516
 Bessel functions, 224, 712–714, 732–734,
 760
 Bessel's inequality, 26, 77
 biorthogonality constraint, 666, 690
 bit reversal permutation, 303, 354
 algorithms, 305–307, 310
 via even-odd sorts, 303, 314–315, 351
 via Kronecker products, 342, 365
 operation count, 354
 via perfect shuffles, 314–315, 342
 Bluestein's chirp FFT, 358
 Bochner, S., 59, A1
 brass tone, 710
 analysis of Gibbs phenomenon, 80
 characterization of densities, 749
 Bohr, H., 88
 Born and Wolf, 553, 573, 587
 boundary conditions for PDE, 535, 545,
 550–552, 569, 585
 box function, 130
 Bracewell, R., 115
 bit reversal, 307–310
 FHT, 323–326, A1
 brass tone, 710
 bunched samples, 519
 Buneman's tricks, 308, 319–320
- C for complex numbers**, 41, 165
 cardinal series, 491, 513
 basis functions, 141, 160, 493,
 514–515
 convergence, 492–493
 generalization, 497, 515
 Carlson's theorem, 57
 carrier frequency, 711
 cascade algorithm, 682
 Cauchy–Schwartz inequality, 491, 507,
 521, 745, 756, 762, 792
 ceiling function $\lceil \cdot \rceil$, 229, 683
 central limit theorem, 771–775
 applications 775–779, 793
 for probability densities on \mathbb{P}_N , 796
 for probability densities on \mathbb{T}_p , 797
 centroid, 74, 756
 characteristic functions, 741
 Bochner's characterization, 749
 boundedness, 748
 for computing moments, 757
 continuity, 748
- characteristic functions (*cont.*)
 convention for 2π , 741
 from expectation integrals, 759
 periodic, 752
 for probability densities on \mathbb{P}_N , 788
 for probability densities on \mathbb{T}_p , 797
 products of, 750
 smoothness, 786
 for sums of random variables, 765,
 767
 via weak limit, 748
 chirp signal, 109, 487, 706, 797
 for Bluestein's FFT, 358
 Chowning, J., *xiii*, 711, 716
 Chowning's rule, 713–717, 732
 circulant matrix, 122
 closure
 of \mathbb{G} , 390, 396, 459
 of \mathbb{S} , 375–376, 454
 of probability densities, 787
 of symmetries, 277
 coherent light, 560, 561
 comb function on \mathbb{P}_N , 197, 796
 comb function III on \mathbb{R} , 383, 393, 432,
 437, 448
 commensurate, 88
 commuting diagram, 37, 205, 256
 commuting operators, 122
 complex exponentials
 on \mathbb{R} , \mathbb{T}_p , \mathbb{Z} , \mathbb{P}_N , 2, 4, 6, 9
 as eigenfunctions of LTI systems, 18
 compression of signal
 via filter bank, 668–670
 via interpolation, 71, 234
 concatenation of vectors, 351, 352,
 607–608, 671, 675
Concerning Harmonics, 699
 conjugation, 62
 operator, 251
 tag, 292
 conjugation rule, 136, 177, 199, 413
 conservation of energy, 24, 531, 544,
 565
 convention for 2π , 63, 741
 convolution, 89–90
 algebraic properties, 103, 120, 122,
 126–127, 233
 of bandlimited functions, 511
 and correlation, 91
 differentiation, 106, 121, 126, 401
 via FFT, 113, 357
 via FHT, 265
 as filtering, 497
 of generalized functions, 398, 400,
 461
 via generating function, 101
 identity, 104, 118–120, 168, 196, 400,
 408 (*see also* Dirac delta)
 indirect, 103, 149, 158
 and LTI systems, 105, 282, 470, 481

I-2 Index

- convolution (*cont.*)
 of ordinary functions, 89–90
 of periodic generalized functions, 447
 of probability densities, 110, 123, 150, 751
 via sliding strip, 94
 as smearing, 107
 and smoothness, 107, 123, 126, 128, 401
 for solving ODEs, 145, 470, 481
 for solving PDEs, 528, 534, 542, 548, 559, 567
 square root, 105, 232
 support, 121
 translation, 120, 162
- convolution rule, 103, 143, 170, 177, 199, 257, 286, 413
 for Hartley transforms, 265, 286
 for Hilbert transforms, 268, 289
- Cooley–Tukey, 295, 362, A1
- correlation, 90, 109, 162
- cos operator, 246, 287
- cos transform, 63, 66, 247, 287
- cosine signal, 511
- CSG function, 376
- dagger operator**, 251
 tag, 252
- d'Alembert, 523
- d'Alembert formula, 528, 574, 575
- Daubechies, I., *xiii*, 610, 614, 631
- Daubechies wavelets, 631, 639
- decay of Fourier transform, 153, 170, 193, 376, 786
- decibel, 695
- decimation (downsampling) rule, 188, 204, 258
- deconvolution, 108, 679
- definition chasing, 391, 471
- delta function on \mathbb{P}_N , 196
- density (*see* probability density)
- derivative operator, 121, 251, 285
 tag, 251
- derivative rule
 for convolution, 106, 401
 for Fourier transform, 141, 169, 413
 for generalized functions, 377, 405, 413
 for Hartley transform, 265, 285
 for Hilbert transform, 269
 of Leibnitz, 107
- detail for wavelet approximation, 600, 640
 computation of, 606, 608, 649, 652
- DFT, 11, 291
 eigenvalues, 279
 fast algorithms (*see* FFT)
 via geometric progression, 198, 227
 via Horner's algorithm, 293
 via paper strips, 294, 349
 via Poisson's relations, 209
 for problems of harmonic analysis, 348
 of real vector, 276, 352
 via rules, 199–208
 via summation, 196
 table, A12
- DHT, 249
 fast algorithms (*see* FHT)
- dice, 110, 123, 793
 loaded, 796
 tetrahedral, 780
- differential equation, 163, 281, 408
 via convolution, 470
 for finding Fourier transform, 132, 164, 420–425
 homogeneous, 408, 416, 460
 inhomogeneous, 146, 367, 408, 410–412, 417, 419, 461, 470, 477
- differentiation of
 generalized function, 377, 405
 piecewise smooth function, 406–408, 525
- diffraction, 553
 from edge, 588
 of gaussian beam, *ii*, 561–564
 from periodic source, 568–571
 from slits, 560–561, 588
- diffraction equation, 524
 with boundary conditions, 569
 conservation of energy, 565
 derivation, 553–558, 587
 Fourier synthesis, 524, 567, 571–572
 Fraunhofer approximation, 565, 569
 initial condition, 557, 559, 566, 587
 kernel, 466, 559, 566, 586
 no extreme value principle, 590
 symmetry, 590
- diffusion equation, 15, 524
 with boundary conditions, 545, 550, 551, 552, 585
 conservation of energy, 544
 derivation, 540
 extreme value principle, 545
 forced, 546, 585–586
 Fourier synthesis, 524, 549, 571–572
 initial condition, 541, 548, 587
 kernel, 542, 548, 586
 polynomial solutions, 544, 584
 smoothness of solutions, 542, 584
 symmetry, 584
- digitized sound file, *xiii*, 483–484, 508–509, 593, 602, 672, 693–694
- dilate of wavelet, 594
- dilation equation, 163, 281, 598, 609
 and multiresolution analysis, 599, 645–646, 650
 solution via infinite product, 615, 677
 symmetry, 678
 uniqueness of solution, 616, 677
- dilation operator, 258, 283, 656, 659
- dilation rule, 138, 140, 187, 219, 205–207, 236, 257, 413
- dimensional analysis, 69
- dipoles, 429
- Dirac delta, 371, 380, 392–393
 approximations, 28, 77–78, 168, 474
 dilation property, 392
 discrete, 196
 and Eagle's method, 421–425, 479
 as identity for convolution product, 400
 not an ordinary function, 168, 453
 sifting property, 392
 as solution of dilation equation, 610
- Dirichlet conditions, 57, 77
- Dirichlet kernel, 66, 187, 219, 474
- discrete function (*see also* function on \mathbb{Z})
 Fourier transform (*see* DFT)
 wavelet transform, 594
- discretization (sampling), 32, 483–484
- dispersion
 of heat, 543
 of light waves, 566
 of water waves, 591
- distribution (tempered), *x*, 368, 451
- distribution function, 740
 via limits, 784
 for max, min of random variables, 790
 for standard normal density, 755, A33
- dual rule, 260, 280
- duality for Fourier analysis and synthesis, 8, 66
- DuBois–Reymond, 57
- DWT, 607, 675
 via herringbone, 608, 646
 operation count, 608, 692
 using operators, 646
 in place, 676
- dyadic dilate, 594
- Eagle's method**, 184, 422, 479
- eavesdrop, 512, 520
- echo location, 109
- eigenfunctions of operators, 18, 282
 of \mathcal{F}_N 279
- eigenvalues, 279–280, 282
 of \mathcal{F} , 151, 167, 212
 of Kronecker product, 363
 of LTI system, 18, 282
- end padding operator, 234, 284, 688
- equidistribution of arithmetic sequence, 194
- error function, 582, A36
- errors
 for computation of ω^k , 357
 for computing sum with round off, 793
 for fast arithmetic, 124
 for FFT, 301
 for frame, detail coefficients, 649–655, 685–686
 for least squares, 75–76, 84
 for sampling theorems, 492, 497, 499, 507
- Euclidean algorithm for gcd, 227
- even
 function, 62, 64, 247
 generalized function, 397, 455
 projection, 245
- expectation integral, 720, 738, 755–761, 764
 for independent random variables, 764
 for spectral density, 720
- Euler
 gamma function, 164
 identity for sin, cos, 1, 67
 Maclaurin sum formula, 213
- exponent notation, 313
 via Kronecker products, 339
- exponential operators, 245
- extreme value principle, 545

- factorial powers**, 440
- factorization**
- of convolution operator, 257
 - of DFT matrix, 314, 329, 338
 - of DHT matrix, 324, 359
 - of \mathbf{L}_\pm , \mathbf{H}_\pm from filter bank, 656
 - of Q for filter bank, 666
- fast arithmetic, 113–114, 124
- fast convolution, 113, 357
- FBI filters, 672, 691
- Fejer kernel, 78, 474
- Fejer example of divergent Fourier series, 57, 85
- Fermat theorem, 236
- FFT**
- Bluestein's scheme, 358
 - Cooley–Tukey, 295, 349
 - decimation in frequency, 299, 318, 338
 - decimation in time, 296, 316, 322, 331
 - via DFT rules, 296, 299, 353
 - FORTRAN code, A27
 - for frames of movies, 572
 - Gauss discovery, 70, 295, 360
 - impact, 294–295, A1
 - via flow chart, 348, A23
 - via Kronecker product, 344, 365–366
 - via Mason flow diagram, 355
 - via matrix factorization, 310, 329, 356
 - operations, 295, 323, 332, 353, 358
 - in place, 311
 - with recomputed sines, 318, 322
 - via recursive algorithm, 301, 350, 351
 - via segments, 352
 - for spectral factorization, 637
 - for spectrogram, 705
 - Stockham's autosort, 344, 366
 - three loop algorithm, 313, 318, 322
 - two loop algorithm, 365
 - via zipper identity, 312, 314, 328
- FHT**
- advantages, 325, 327
 - patent, 325, A1
 - three loop algorithm, 326
 - via zipper identity, 324, 356, 359
- filter**
- via convolution, 497
 - FBI, 672, 691
 - for filter bank, 659
 - high-, low-pass, 281, 511, 659
 - for sampling, 497, 519
 - for shaping noise, 721
 - translation, 663
- filter bank**, 655
- Fourier analysis, 658
 - perfect reconstruction, 661, 689
 - using up, down sampling, 656
- Fletcher–Munson contours, 695–696
- floor function $\lfloor \cdot \rfloor$, 124, 200, 229, 383, 467, 683, 703, 717, 731
- FM synthesis of tone, 711–717
- parallel and cascade, 734
- forward difference, 118, 440, 480
- Fourier**
- analysis and synthesis, 3–11, 15, 73, 86
 - (cont.)*
 - validity, 37–58
 - big pixel image, 510
 - and dimensional analysis, 69
 - and heat conduction, 15, 72, 541
 - impact of work, A1–A3
 - quote, *iii*
 - sketch, *xv*, 134
 - spoken word, 483, 509
- FOURIER**, *ii*, *xiv*, *xv* (check author's web site for additional details)
- Fourier coefficient, 5, 10, 441, 446
- rate of decay, 193, 441
- Fourier–Poisson cube, 31, 36–37, 205
- Fourier series, 5, 173
- via Bernoulli functions, 184, 218, 437
 - convergence, 39–48, 75, 77
 - via differentiation, 422, 479
 - for generalized functions, 440–441
 - via integration, 174
 - via Laurent series, 185
 - via Poisson's formula, 179, 478
 - via Riemann sum, 79
 - via rules, 176–179, 191–192
 - to solve PDEs, 532, 535, 538, 549, 567
 - uniqueness, 30, 78
 - weak convergence, 58, 433, 441
- Fourier transform (\mathbb{R} , \mathbb{T}_p , \mathbb{Z} , \mathbb{P}_N), 3, 6, 7, 11
- rules, A14–A18
 - tables, A1–A13
- Fourier transform (\mathbb{R})**
- calculus, 129, 114, 146
 - decay at infinity, 153, 170
 - via differentiation, 132, 421–425
 - of generalized function, 413
 - via integration, 129–131
 - of periodic functions, 444
 - of probability density, 746–752
 - via rules, 134–147, 413
 - smoothness, 48, 81, 153, 169, 786
 - table, A1–A7
- Fourier transform operator, 240, 243
- tag, 251
- Fourier transform of operator, 255, 259
- fractional derivatives, 154
- fragmentation of Π , 495, 518
- frame for wavelet approximation, 598, 640
- computation, 606, 608, 649, 652
 - illustrations, 601, 603, 650, 669
- Fraunhofer approximation, 565, 569, 571, 588–589
- frequency**
- carrier-modulation, 711
 - of concert A, 700
 - function for tune, 723
 - local, 706, 730
 - for piano keyboard, A37
 - and pitch, 694
 - via spectrogram, 705
 - units for, 73
 - of vibrating string, 536
 - via wavelet coefficients, 596
- Fresnel**
- approximation, 555
 - convolution equation, 558
 - function, 165, 420, 560, 588
- (cont.)*
- discrete, 214
 - integrals, 165, 215, 420, 466
- FT-NMR spectrum, 22, 165, A2
- function**
- on \mathbb{R} , \mathbb{T}_p , \mathbb{Z} , \mathbb{P}_N , 3–5, 8
 - bandlimited, 426
 - CSG, 376
 - entire, 517
 - frequency, 724
 - generalized, 58, 368, 378–379, 524
 - locally integrable, 389, 467
 - of operator, 244, 272, 277–278, 281, 283
 - probability density, 739
 - of random variable, 758–760, 789
 - Schwartz, 372–374
 - slowly growing, 376
 - support-limited, 426
- functional**, 369
- continuous, 451
 - fundamental, 370, 377–378
 - integral notation, 372, 378
 - linear, 390, 451
- FWT**
- via coefficients, 606
 - via matrix factorization, 675
 - via operators, 645–646
 - in place, 676
- Ⓒ for generalized functions**, 390
- Gauss**
- asteroid orbit, 14, 70
 - discovery of FFT, 71, 295, 360
 - interpolation, 8, 14, 360
 - law of errors, 771, 794
 - Poisson sum formula, 179
 - signature, 669–670
 - sums, 215
- gaussian function, 132, 741
- for mollification and tapering, 743
- gaussian laser beam, 561
- interfering, 564
 - pointing, 562
 - spreading, 562
- gcd, 206, 227
- generalized function, 367–372, 378
- bandlimited, 426
 - closure, 390, 459
 - “continuity”, 431
 - convolution, 398–399
 - via CSG functions, 378
 - division, 402–405, 459
 - Fourier transform rules, 413
 - as functional, 369–372, 376, 382, 384, 388, 451
 - integral notation, 371, 378, 390–391
 - via limit of Schwartz functions, 450, 482
 - limits, 427–439
 - via locally integrable functions, 389, 467
 - multiplication, 398–399, 402
 - as ordinary function, 58, 376, 379
 - partial derivatives, 438–439, 525
 - periodic, 440–448
 - as probability densities, 739
 - as scaling function, 616, 623

I-4 Index

- generalized function (*cont.*)
 as solution to PDE, 524–525, 528, 541, 559, 587
 special structure, 408–410, 427, 441, 459–464
 table of Fourier transforms, A4–A6
 transformations, 389–405, 458
 “values”, 378, 382
- generating function for
 Bernoulli polynomials, 225
 Bessel functions, 224
 function on \mathbb{Z} , 101
 Hermite polynomials, 166
 Hermite function, 167
- geometric progression, 25, 65–66, 228
 GFT, 450
- Gibbs phenomenon, 44, 47–48, 80, 84
 for wavelets, 624, 687
 glissando of Risset, 725
 Goertzel algorithm, 347
 grouping operator, 659
 grouping rule, 187
- Haar wavelet**, 594
 analysis, 600, 606
 Fourier transform, 596
 scaling function, 597
 synthesis, 594, 606
- hanning window, 229
- Hartley transform, 248, 249
 advantages, 248, 255, 263, 279
 via Fourier transform, 249, 251
 via rules, 263, 265–266, 285
 tag, 251
- heat flow, *xiii*, 15, 72, 540–553, 582–587
- Heaviside function, 116, 131, 380, 424
- Helmholtz, H., 707
- Hermite functions, 151, 166
 discrete, 211
- Hermite polynomials, 151, 160
- hermitian conjugation, 62
 operator, 251
 tag, 252
- hermitian conjugation rule, 136
- Hilbert transform, 266, 471
 via analytic function, 270
 via Kramers–Kronig relations, 269
 via rules, 267, 288
 for sampling theorem, 519
 tag, 267
- Hipparchus–Ptolemy model, 12, 70
- Horner’s algorithm
 for DFT, 293
 for other tasks, 345–347
- Huygens synthesis of waves, 555
- i* for $\sqrt{-1}$, 2
- impulse response, 282, 481
 automobile suspension, 418
 mass on spring, 367–368, 408, 417, 453
 for ODE, 419, 470, 471
 for PDE (*see* kernel)
- independent random variables, 764
- infinite product, 615
- infinite series, 1, 5
 of bandlimited functions, 489, 491, 497, 503, 505
 of generalized functions, 431, 435
- infinite series (*cont.*)
 of sinusoids, 5, 440
 of solutions for PDE, 16, 532, 549, 567
 weak convergence of, 431, 440
- initial “conditions” for PDEs, 587
- integral notation, 371, 378
- interpolation
 of bandlimited function, 485, 489, 491, 497, 503, 505
 using FFT, 234, 284
 of Pallas orbit, 14, 70, 360
 by piecewise linear function, 145, 234, 485
 by trigonometric polynomials, 70, 284, 360, 514
- inverse power function, 387, 395
- inversion rule, 141, 174, 199, 240, 413
- involution, 251, 279
- isoperimetric inequality, 226, 235
- jumps in f, f', \dots** , 46, 55, 123, 184
 and Eagle’s method, 184, 479
 and generalized derivatives, 406
 and Gibbs phenomenon, 47, 84, 624
 removing, 46, 55
- Kasner’s problem**, 125
- kernel
 de la Vallée-Poussin, 27
 diffraction, 466, 559, 566, 586
 diffusion, 542, 548, 586
 Dirichlet, 66, 187, 474
 Fejer, 78, 474
 Poisson, 65
 wave, 528, 532, 575, 576
- Kramers–Kronig relations, 269, 289–290
- Kronecker product, 338
 algebraic properties, 339, 363
 eigenvalues, 363
 rearrangement, 341
- Kronecker rule, 174
- Laplace’s equation**, 525, 591
- Laplace function, 135
- laser beam, 553
- Laurent series
 for ellipse, 222
 for Fourier series, 185, 187, 218
- law of large numbers, 778
- least squares approximation
 and Fourier synthesis, 75–76, 84
 and sampling theory, 492, 497, 522
- Legendre function, 237
- Leibnitz notation, 372
- Leibnitz rule for differentiation, 107, 375, 398, 455, 457, 459
- Liberal arts, 698
- Lighthill, M.J., 451–452
- likelihood function, 794
- lolipop plots, 6
- Lorenzian, 22
- LTI system, 16, 72, 282, 470, 522, 738
- Maclaurin series**, 1, 522, 738
 for bandlimited function, 486, 517
 and weak convergence, 438
- Mallat’s herringbone algorithm, 606–607, 645–646 (*see also* FWT)
- Mars orbit, 13, 70
- Mason flow diagram for FFT, 355
- max bound
 for generalized function, 784
 for probability density, 745, 783
- max flat trigonometric polynomial, 633
- Maxwell density, 737, 791
- mean μ , 756, 759
 for sum of random variables, 766–767
- Mersenne’s formula for frequency, 536
- mesa function, 373, 454, 754 (*see also* tapered box)
- Michelson and Stratton harmonic analyzer, 87
- midpoint regularization, 45
- mirror
 for boundary condition, 569
 for Fourier Transform rules, 134
 for reverse carry algorithm, 305
- mnemonic, 137, 177, 200
- modulation
 frequency, 711
 index, 711, 715
- modulation rule, 137, 177, 199, 260, 413
- modulus of continuity, 598, 643
- moments
 for probability density and smoothness, 757, 785
 for sum of random variables, 766
 for wavelet, 618, 621, 680–681
- monochord, 698, 729
- monotonicity relation, 744
- Monticello, 107
- mother wavelet, 594
- movies
 computing frames with FFT, 571
 for diffracting laser beam, 572, 590
 for heat flow, 572
 for vibrating string, 572, 575, 577, 579–581
 for water waves, 591
- multiplication using FFT, 113
- multiplication of generalized functions, 398
- multiplication rule, 144, 170, 177, 199, 413
- multiresolution analysis, 597, 642, 684
- music
 as mathematics, 698
 beat, 700
 interval, 694, 697–699
 loudness, 696, 701
 pictogram, 700
 pitch, 694, 700, 702, A37
 samples, 693, 707–708, 715, 732
 scales, 697–700
 score, 693, 701–703
 for wavelets, 597, 600, 674
 spectrogram, 703, 724
 timbre, 707
 transformation, 725, 735
- musical tone, 694
 via additive synthesis, 73, 707–711
 for bell, 709, 716
 for brass, 710
 via computer, 694, 700, 715, 718
 via FM synthesis, 711–717, 734