

Department of Electrical and Computer Engineering
University of Massachusetts-Amherst
ECE608-Signal Theory
Spring 2019 Syllabus

Instructor

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Office Hours: TBD

Lectures

Marston 15, 2:30pm-3:45pm Tuesdays and Thursdays

Description

This course will offer a unified treatment of techniques for representation of signals and signal processing operations. Emphasis will be given on the physical interpretation of vector spaces, linear operators, transform theory, and digital signal processing with wavelet filter banks. This course is an introduction to the mathematical foundations of signal processing and (to a lesser extent) quantum mechanics. Students completing this course will know:

- The properties of linear and Hilbert spaces and their uses for signal representations.
- The principles of continuity, convergence, and orthogonal projection, and their applications in signal processing operations.
- Properties, representations and some applications of linear functionals and operators.
- The fundamental techniques for constrained and unconstrained optimization.

Prerequisites

The course is open to graduate students only. Prerequisites include undergraduate-level linear algebra and signals and systems. As in many courses in signals and systems, a reasonable degree of mathematical sophistication will be very helpful.

Textbooks

While there is no single textbook that fits all the content of this course, the first textbook below covers most of the topics (with the other two complimentarily cover some topics in more details):

- Lokenath Debnath and Piotr Mikusinski, Introduction to Hilbert Spaces with applications, Elsevier Academic Press, 3rd Edition, 2005
- Todd K. Moon and Wynn C. Stirling, Mathematical Methods and Algorithms for Signal Processing, Prentice Hall, 1999.
- David G. Luenberger, Optimization by Vector Space Methods, Wiley, New York, 1968.

The following books will also be useful: L. E. Franks, “Signal Theory”, Prentice Hall, 1968; A. Mertins, “Signal Analysis”, Wiley, 1999.

Lecture Schedule

Part 1: Linear Spaces

Week 1: Introduction. Signal spaces. Vector spaces.

Week 2: Norms and normed vector spaces. Induced norms. Cauchy-Schwarz inequality. Orthogonality.

Part 2: Hilbert Spaces

Week 3: Inner products. Orthogonal subspaces. Linear transformations.

Week 4: Projections and orthogonal projections. Projection theorem.

Part 3: Approximation in Hilbert Spaces

Week 5: Orthogonality principle. Least squares.

Week 6: Complete orthonormal sequences. Fourier series.

Part 4: Linear Functionals and Operators

Week 7: Linear functionals. Dual spaces. Riesz representation theorem.

Week 8: Linear operators. Operator norms. Adjoint operators.

Week 9: Eigenvalues and eigenvectors. Singular value decomposition. Karhunen-Loeve transform.

Week 10: Hilbert space formalism of quantum mechanics.

Part 5: Local, Global, and Constrained Optimization

Week 11: Optimization in Hilbert space. Optimization of functionals. Euler-Lagrange equations.

Week 12: Equality constraints. Lagrange multipliers.

Week 13: Inequality constraints. Kuhn-Tucker conditions.

Homework Assignments

There will be six homework assignments.

It is encouraged to discuss the problem sets with others, but *homework assignments are preparation for exams*, so do not rely too heavily on other students for help.

Grading

There will be two exams for the entire course.