



# Contents

## PREFACE

v

## Part I. Mathematical Foundations

<b>Chapter 1. FOURIER SERIES .. .. .. .. .. .. ..</b>	<b>1</b>
1.1 Introduction .. .. .. .. .. .. ..	1
1.2 Basic formulae for Fourier series expansion .. .. .. .. .. ..	2
1.3 Useful information relating to the basic equations .. .. .. .. ..	3
1.4 Table of Fourier series for a few illustrative functions .. .. ..	6
<b>Chapter 2. FOURIER TRANSFORMS .. .. .. .. ..</b>	<b>8</b>
2.1 Introduction .. .. .. .. .. .. ..	8
2.2 The basic formulae for Fourier transforms .. .. .. .. .. ..	8
2.3 Useful information relating to Fourier integrals .. .. .. .. ..	10
2.4 Relations between Fourier pairs .. .. .. .. ..	15
2.5 Table of Fourier transforms .. .. .. .. ..	20
<b>Chapter 3. FOURIER INTEGRALS IN SEVERAL DIMENSIONS .. .. .. .. ..</b>	<b>40</b>
3.1 The basic result in $n$ dimensions .. .. .. .. ..	40
3.2 Use of vectors .. .. .. .. .. ..	41
3.3 Simple operational results .. .. .. .. .. ..	42
3.4 Delta functions in three dimensions .. .. .. .. ..	42
3.5 Delta functions in two dimensions .. .. .. .. ..	44
3.6 Relations between Fourier pairs in several dimensions .. .. .. ..	44
3.7 Table of two-dimensional transforms .. .. .. .. ..	47
3.8 Table of three-dimensional transforms .. .. .. .. ..	51
<b>Chapter 4. ENERGY SPECTRA AND POWER SPECTRA .. .. .. .. ..</b>	<b>56</b>
4.1 Introduction .. .. .. .. .. .. ..	56
4.2 Energy spectrum .. .. .. .. .. .. ..	58
4.3 Power spectrum .. .. .. .. .. .. ..	59
4.4 Physical quantities as the real parts of complex quantities .. .. ..	61
4.5 Spectra in several dimensions .. .. .. .. .. ..	63
4.6 Relations between functions and their spectra .. .. .. .. ..	64

<b>Chapter 5. CONVOLUTION AND CORRELATION</b>	.. .. .. .. ..	66
5.1 Convolution (faltung or folding). Definition and meaning	.. .. .. .. ..	66
5.2 Cross-correlation function. Definition and meaning	.. .. .. .. ..	68
5.3 Autocorrelation function. Definition and meaning	.. .. .. .. ..	71
5.4 The convolution and Wiener–Khintchine theorems	.. .. .. .. ..	73
5.5 Summary of relationships	.. .. .. .. ..	74
<b>Chapter 6. RANDOM FUNCTIONS</b>	.. .. .. .. ..	77
6.1 Introduction	.. .. .. .. ..	77
6.2 Stationary random functions	.. .. .. .. ..	78
6.3 Signals with non-zero mean	.. .. .. .. ..	81
6.4 Sum of signals	.. .. .. .. ..	81
6.5 Shot noise	.. .. .. .. ..	82
6.6 Random amplitude modulation of a carrier wave	.. .. .. .. ..	83
6.7 Random phase modulation	.. .. .. .. ..	85
6.8 Random telegraph signal – first type	.. .. .. .. ..	87
6.9 Random telegraph signal – second type	.. .. .. .. ..	88
<b>Part II. Applications</b>		
<b>Chapter 7. LINEAR SYSTEMS</b>	.. .. .. .. ..	91
7.1 Introduction	.. .. .. .. ..	91
7.2 Impulse response function and transfer function	.. .. .. .. ..	92
7.3 Harmonic input. Step input and step response	.. .. .. .. ..	94
7.4 Energy transfer function	.. .. .. .. ..	96
7.5 Power transfer. Random or periodic input	.. .. .. .. ..	98
<b>Chapter 8. RESPONSE OF A DAMPED HARMONIC OSCILLATOR TO A DRIVING FORCE</b>	.. .. .. .. ..	100
8.1 Introduction	.. .. .. .. ..	100
8.2 Response to harmonic and impulse inputs	.. .. .. .. ..	101
8.3 Damped harmonic driving force	.. .. .. .. ..	103
<b>Chapter 9. PASSIVE ELECTRIC CIRCUITS TREATED AS LINEAR SYSTEMS</b>	.. .. .. .. ..	107
9.1 Introduction	.. .. .. .. ..	107
9.2 Two terminal $L$ , $R$ , $C$ circuits	.. .. .. .. ..	107
9.3 Ladder network filters	.. .. .. .. ..	109
9.4 Transmission lines	.. .. .. .. ..	113
9.5 Ideal distortionless filter	.. .. .. .. ..	115
9.6 Low-pass filters	.. .. .. .. ..	116
9.7 Band-pass filters	.. .. .. .. ..	119
<b>Chapter 10. THE RETRIEVAL OF INFORMATION FROM NOISE</b>	.. .. .. .. ..	121
10.1 Introduction	.. .. .. .. ..	121
10.2 The integrator	.. .. .. .. ..	122
10.3 The phase sensitive detector	.. .. .. .. ..	125
10.4 The boxcar detector	.. .. .. .. ..	126
10.5 The correlator	.. .. .. .. ..	127
10.6 The Wiener–Hopf condition	.. .. .. .. ..	131
10.7 The matched filter	.. .. .. .. ..	135

## CONTENTS

ix

## CONTENTS

14.3 The time dependent correlation function. Van Hove's formula ..	203
14.4 Density perturbations in a continuum. Brillouin scattering ..	206
14.5 Harmonic distortion of an assembly of point scatterers. Debye-Waller factor .. .. .. .. ..	209
14.6 Independent vibrations of an assembly of point scatterers .. ..	210
14.7 The self correlation function for a bound motion .. .. ..	211
14.8 Unbound motion. Diffusion .. .. .. .. ..	212
 <b>APPENDICES</b> .. .. .. .. .. .. .. .. ..	 215
Appendix A Evaluation of Fourier series coefficients .. ..	215
Appendix B Delta functions .. .. .. .. ..	216
Appendix C The Fourier integral inversion theorem .. ..	218
Appendix D Expressions for $FT^+ FT^+ \{f(x)\}$ and $FT^- FT^- \{f(x)\}$	220
Appendix E Parseval's theorem .. .. .. .. ..	221
Appendix F The Schwartz inequality and the bandwidth theorem	222
Appendix G The product and convolution theorems .. ..	224
Appendix H Bessel functions .. .. .. .. ..	225
Appendix I Transforms of symmetrical functions in two and three dimensions .. .. .. .. ..	227
Appendix J The Wiener-Khintchine theorem .. .. ..	228
Appendix K The autocorrelation function of a stationary ran- dom function .. .. .. .. ..	230
Appendix L Spectrum and autocorrelation function for shot noise	230
Appendix M Random phase modulation .. .. .. ..	232
Appendix N Random telegraph signals .. .. .. ..	233
Appendix O The response of a linear system expressed in terms of impulse response .. .. .. .. ..	234
Appendix P Use of Kirchhoff's formula for diffraction at a plane aperture .. .. .. .. ..	235
Appendix Q Fresnel and Fraunhofer diffraction treated by the angular spectrum method .. .. .. .. ..	236
Appendix R Ghosts in diffraction from a distorted array of point scatterers .. .. .. .. ..	239
Appendix S The pair distribution function for randomly dis- placed scatterers .. .. .. .. ..	241
Appendix T Scattering by a time dependent system .. .. ..	242
Appendix U Implications of Causality .. .. .. ..	244
 <b>BIBLIOGRAPHY</b> .. .. .. .. .. .. .. ..	 247
 <b>INDEX</b> .. .. .. .. .. .. .. .. ..	 249

