Contents

Preface
Nonmathematical Introduction

Chapter 1. Some Basic Computer Programs

1.1 Introduction
1.2 Stimulus-response: single-channel case
1.3 The z-transform
1.4 Stimulus-response: multichannel case
1.5 Subroutines
1.6 Dimension statements
1.7 Standard subroutines
1.8 Polynomial subroutines
1.9 Matrix subroutines
1.10 Transposition of rectangular matrices
1.11 Input and output subroutines

Chapter 2. Single-Channel Digital Filtering and Spectral Analysis

2.1 Single-channel operators
2.2 Single-channel spectral subroutines
2.3 Minimum delay, mixed delay, and maximum delay
2.4 Inverse digital filters
2.5 Spike filters and waveshaping filters
2.6 Autocorrelation and power spectral computations
2.7 Linear least-squares estimation
2.8 Prediction
2.9 Minimum-delay factorization of power spectrum
2.10 Predictive deconvolution of seismic traces in petroleum exploration
2.11 Signal approximation and adaptive detection

Chapter 3. Wave Propagation in Layered Media

3.1 Optical properties of thin solid films
3.2 Seismic properties of stratigraphic layers in the earth
3.3 Model of the layered medium
3.4 Reflection and transmissim coefficients
3.5 Relationships between the waveforms
3.6 Recursive generation of the fundamental polynomials
3.7 Layered system subject to given boundary conditions
3.8 Optical properties of a single thin film
3.9 Optical properties of two thin films
3.10 Optical properties of an arbitrary number of thin films
3.11 All-pass system or the case of a perfect reflector at the lower interface
3.12 Marine seismogram or the case of a perfect reflector at the upper interface
3.13 Computer program to find marine seismogram from reflection coefficients
3.14 Töplitz determinants
3.15 Polynomials orthogonal on the unit circle

Chapter 4. Matrix Polynomials

4.1 Matrix notation
4.2 Eigenvectors and eigenvalues of a matrix
4.3 Similar matrices
4.4 Matrix polynomials
4.5 Inverse of a matrix polynomial
4.6 Subroutine for inverting matrix polynomials
4.7 Extended hermitian matrices and extended unitary matrices
4.8 The determinantal equation and the adjugate
4.9 Eigenvectors and eigenvalues of a polynomial matrix
4.10 Factoring matrix polynomials into binomial factors

Chapter 5. Multichannel Digital Filtering and Spectral Analysis

5.1 Multichannel operators
5.2 Inverse of a multichannel operator
5.3 Autocorrelation of the inverse multichannel operator
5.4 Minimum-delay factorization of multichannel spectrum
<table>
<thead>
<tr>
<th>Section</th>
<th>Title</th>
<th>Page</th>
</tr>
</thead>
<tbody>
<tr>
<td>5.5</td>
<td>Autocorrelation and cross correlation of multichannel time series</td>
<td>201</td>
</tr>
<tr>
<td>5.6</td>
<td>Spectral analysis of multichannel time series</td>
<td>208</td>
</tr>
<tr>
<td>5.7</td>
<td>Coherency and phase</td>
<td>213</td>
</tr>
<tr>
<td>5.8</td>
<td>Stationary Markov processes</td>
<td>216</td>
</tr>
<tr>
<td>5.9</td>
<td>Autoregressive processes</td>
<td>219</td>
</tr>
<tr>
<td>5.10</td>
<td>Nonlinear filtering theory</td>
<td>224</td>
</tr>
<tr>
<td>5.11</td>
<td>Reduction of a multichannel process to uncorrelated single-channel processes</td>
<td>230</td>
</tr>
<tr>
<td></td>
<td>Chapter 6. Multichannel Prediction and Signal Enhancement</td>
<td>232</td>
</tr>
<tr>
<td>6.1</td>
<td>Multichannel Wiener filtering</td>
<td>232</td>
</tr>
<tr>
<td>6.2</td>
<td>Design of multichannel Wiener digital filters</td>
<td>235</td>
</tr>
<tr>
<td>6.3</td>
<td>Recursive solution of the multichannel normal equations</td>
<td>241</td>
</tr>
<tr>
<td>6.4</td>
<td>Subroutine for multichannel Wiener filtering</td>
<td>249</td>
</tr>
<tr>
<td>6.5</td>
<td>Prediction of commodity futures</td>
<td>259</td>
</tr>
<tr>
<td>6.6</td>
<td>Output energy filters with linear constraints</td>
<td>261</td>
</tr>
<tr>
<td>6.7</td>
<td>Output energy filters with quadratic constraints</td>
<td>268</td>
</tr>
<tr>
<td></td>
<td>Appendix 1. Relationship to Mathematical Operator Theory</td>
<td>270</td>
</tr>
<tr>
<td></td>
<td>Appendix 2. Glossary of Subroutines</td>
<td>275</td>
</tr>
<tr>
<td></td>
<td>Appendix 3. Program Revisions</td>
<td>279</td>
</tr>
<tr>
<td></td>
<td>Index</td>
<td>293</td>
</tr>
</tbody>
</table>