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Some useful properties of cross- Ψ_B -energy operator

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Abstract

In this paper, some useful properties of cross- Ψ_B -energy operator, which measures the interaction between two signals, are provided. We show that Ψ_B is a generalization of some extensions of Teager–Kaiser operator to complex signals. Due to its bilinearity, Ψ_B satisfies the quadratic superposition principle. We point out the link between the Ψ_B and the Lie bracket, which measures the instantaneous differences in the relative change between two signals. We show how the Ψ_B operator can handle wideband signals using bandpass filtering. We also show how the quadratic superposition law can be used for detection purpose.

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1. Introduction

Cross Teager–Kaiser operator (CTKO) has been introduced by Kaiser [1], with a view to measure the interaction between two real signals *x* and *y*,

$$\Psi(x, y) = \dot{x}\dot{y} - x\ddot{y}.\tag{1}$$

This function is based on the Teager–Kaiser operator (TKO), which is a versatile tool for measuring instantaneous changes in sinusoidal energy. It represents the energy of the signal within a typical frequency band [1]. Ψ operator or CTKO has been extended to deal with complex-valued signals [2], yielding a new operator denoted by $\Psi_{\mathbb{C}}$ and defined by

$$\Psi_{\mathbb{C}}(x, y) = 0.5[\dot{x} + \dot{y} + \dot{x}\dot{y}] - 0.5[\dot{x} + \dot{y} + \dot{x}\ddot{y}], \tag{2}$$

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where x and y are two complex-valued signals and x^* and y^* their respective conjugates. A positive symmetric modification of $\Psi_{\mathbb{C}}$, denoted $\Psi_{\mathbb{B}}$, has also been proposed in [2], where

$$\Psi_{B}(x, y) = 0.5[\Psi_{\mathbb{C}}(x, y) + \Psi_{\mathbb{C}}(y, x)]$$

$$\Psi_{B}(x, y) = [0.5\dot{x}\dot{y}^{*} - 0.25(\ddot{x}\dot{y}^{*} + x\ddot{y}^{*})]$$

$$+ [0.5\dot{x}^{*}\dot{y} - 0.25(\ddot{x}^{*}y + x^{*}\ddot{y})]. \tag{3}$$

The link between Ψ_B operator and the cross-Wigner-Ville distribution shows that Ψ_B is well suited to study non-stationary signals [2] and that time-delay estimation between two signals x and y can be addressed via the interaction measure $\Psi_B(x, y)$ [3]. We have also shown how Ψ_B can be used for functional segmentation of dynamic nuclear cardiac images [4], time delay estimation [5] or time series analysis [6].

The paper is organized as follows. In Section 2 we show that different energy operators, based on the TKO, recently introduced in the literature can be derived from $\Psi_{\rm B}$ operator. Formulation of $\Psi_{\rm B}$ operator using analytic signals is presented in Section 3. The link between $\Psi_{\rm B}$ operator and the

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Lie bracket is established in Section 4. Due to its bilinearity, we show in Section 5 that $\Psi_{\rm B}$ satisfies the quadratic superposition principle. Chain rule properties of $\Psi_{\rm B}$ are introduced in Section 6. In Section 7 we show how the quadratic principle verified by $\Psi_{\rm B}$ can be used as a strategy for transients detection. Simulation results are presented in Section 8 and concluding remarks are provided in Section 9.

2. TKO-based energy operators

We show that some energy operators based on the TKO [7,8], recently introduced in the literature are particular cases of $\Psi_{\rm B}$ operator. We note that the first term of the right-hand side of Eq. (3) corresponds to Teager cross-correlation (TCC) between x and y introduced by Bysted et al. [7]. The second term is the conjugate of the first one. Thus, $\Psi_{\rm B}$ may be viewed as a generalization of TCC. The TKO has been first extended to cover complex signals by Maragos and Bovik [9] as

$$\Psi_{\mathbb{C}_1}(x) = \|\dot{x}\|^2 - \text{Re}[x^*\ddot{x}] \tag{4}$$

and by Hamila et al. [8] as

$$\Psi_{\mathbb{C}_2}(x) = \dot{x}\dot{x}^* - 0.5[\ddot{x}x^* + x\ddot{x}^*].$$
 (5)

If x = y, thus $\Psi_{\mathbb{C}}(x, y) = \Psi_{\mathbb{C}_2}(x) \Rightarrow \Psi_{\mathbb{B}}(x, y) = 0.5[\Psi_{\mathbb{C}}(x, y) + \Psi_{\mathbb{C}}(y, x)] = \Psi_{\mathbb{C}_2}(x)$. Furthermore, letting x = y in Eq. (3) yields $\Psi_{\mathbb{B}}(x, y) = \dot{x}^*\dot{x} - 0.5[x\ddot{x}^* + x^*\ddot{x}] = \Psi_{\mathbb{C}_1}(x)$. Thus, $\Psi_{\mathbb{C}_1}$ and $\Psi_{\mathbb{C}_2}$ are particular cases of $\Psi_{\mathbb{B}}$. In what follows, $\Psi_{\mathbb{B}}(x, x)$ will be denoted simply by $\Psi_{\mathbb{B}}(x)$. In addition, letting $x(t) = x_r(t) + jx_i(t)$ and $y(t) = y_r(t) + jy_i(t)$ denote the decomposition of x and y into real and imaginary parts $(j^2 = -1)$

$$\Psi_{B}(x, y) = \Psi_{B}(x_r, y_r) + \Psi_{B}(x_i, y_i).$$
 (6)

Eq. (6) clearly shows that Ψ_B is real valued function, as expected for an energy operator.

3. Expression of Ψ_B using analytic signals

Complex signals are used in various areas of signal processing. In the continuous-time domain, they appear, for example, in the description of narrowband signals. Indeed, the appropriate definition of instantaneous phase or amplitude of such signals requires the introduction of the analytic signal, which is necessarily complex. Let x and y be two real signals, and x_A and y_A , respectively, their corresponding analytic signals: $x_A = x + j\mathcal{H}(x)$ and $y_A = y + j\mathcal{H}(y)$, where $\mathcal{H}(\cdot)$ is the Hilbert transform. The cross-energy $\Psi_B(x_A, y_A)$ can be directly expressed in terms of x, y, $\mathcal{H}(x)$ and $\mathcal{H}(y)$.

Proposition 1.

$$\Psi_{B}(x_{A}, y_{A}) = [\dot{x}\dot{y} - 0.5(x\ddot{y} + y\ddot{x})] + \dot{\mathcal{H}}(x)\dot{\mathcal{H}}(y) - 0.5[\mathcal{H}(x)\dot{\mathcal{H}}(y) + \mathcal{H}(y)\dot{\mathcal{H}}(x)].$$
(7)

Proof.

$$\dot{x}_{A}^{*}\dot{y}_{A} + \dot{x}_{A}\dot{y}_{A}^{*} = 2\dot{x}\dot{y} + 2\dot{\mathcal{H}}(x)\dot{\mathcal{H}}(y)$$

$$x_{A}\ddot{y}_{A}^{*} + x_{A}^{*}\ddot{y}_{A} = 2x\ddot{y} + 2\mathcal{H}(x)\ddot{\mathcal{H}}(y)$$

$$\ddot{x}_{A}^{*}y_{A} + \ddot{x}_{A}y_{A}^{*} = 2\ddot{x}y + 2\mathcal{H}(y)\ddot{\mathcal{H}}(x).$$

Using Eq. (3) we obtain

$$\Psi_{B}(x_{A}, y_{A}) = [\dot{x}\dot{y} - 0.5(x\ddot{y} + y\ddot{x})] + \dot{\mathcal{H}}(x)\dot{\mathcal{H}}(y)$$
$$-0.5[\mathcal{H}(x)\ddot{\mathcal{H}}(y) + \mathcal{H}(y)\ddot{\mathcal{H}}(x)]. \tag{8}$$

It is easy to see that

$$\dot{x}\dot{y} - 0.5(x\ddot{y} + y\ddot{x}) = 2\dot{x}\dot{y} - 0.5\frac{d^2xy}{dt^2},$$
 (9)

$$-0.5[\mathcal{H}(x)\ddot{\mathcal{H}}(y) + \mathcal{H}(y)\ddot{\mathcal{H}}(x)]$$

$$= -0.5\frac{d^2\mathcal{H}(x)\mathcal{H}(y)}{dt^2} + \dot{\mathcal{H}}(x)\dot{\mathcal{H}}(y). \tag{10}$$

Inserting (9) and (10) in (8) completes the proof.

4. Ψ_B operator and the Lie bracket

The Lie bracket can be used to measure the instantaneous differences in the relative change between real signals x and y [10] and is defined by

$$L[x, y] = \dot{x}y - x\dot{y}. \tag{11}$$

Clearly, from Eqs. (1) and (11) we have $\Psi(x, y) = L[x, \dot{y}]$, and for $y = \dot{x}$, L[x, y] becomes the continuous-time TKO [1]: $\Psi(x) = \dot{x}^2 - x\ddot{x}$, which has been used for tracking the energy of a source producing an oscillation [1] and for signal and speech AM–FM demodulation [11]. In general, if x and y represent displacements in some generalized motions, $\Psi(x, y) = L[x, \dot{y}] = \dot{x}\dot{y} - x\ddot{y}$ has dimension of an energy (per unit mass), and hence it may be viewed as the cross-energy between x and y. Furthermore, considering complex signals with $\Psi_{\rm B}$ operator, the link between $\Psi_{\rm B}$ and Lie bracket can be expressed by the following proposition.

Proposition 2. Ψ_B operator is related to Lie bracket by

$$\Psi_{B}(x, y) = 0.5[L(x_r, \dot{y}_r) + L(x_i, \dot{y}_i) - L(\dot{x}_r, y_r) - L(\dot{x}_i, y_i)].$$
(12)

Proof.

$$\Psi_{B}(x, y) = 0.25[\Psi(x, y^{*}) + \Psi(x^{*}, y) + \Psi(y, x^{*}) + \Psi(y^{*}, x)]$$

= 0.25[L(x, \(\bar{y}^{*}\)) + L(x^{*}, \(\bar{y}\)) + L(y, \(\bar{x}^{*}\))
+ L(y^{*}, \(\bar{x}\)]. (13)

In addition, we clearly have $L(u, \dot{v}^*) + L(u^*, \dot{v}) = 2[L(u_r, \dot{v}_r) + L(u_i, \dot{v}_i)]$ and L(u, v) = -L(v, u), which completes the proof. Eq. (12) shows that Ψ_B operator is a weighted sum of cross-energy terms, L[...], and thus it confirms that Ψ_B is a measure of cross-energy between x and y.

5. Quadratic superposition principle

It is straightforward to see that Ψ_B is a bilinear symmetric operator on the vectorial space of complex signals defined on \mathbb{R} . In other words we have

$$\Psi_{\mathsf{B}}(x,y) = \Psi_{\mathsf{B}}(y,x),\tag{14}$$

$$\Psi_{B}(x_1 + x_2, y) = \Psi_{B}(x_1, y) + \Psi_{B}(x_2, y),$$
 (15)

$$\forall a, b \in \mathbb{R} \quad \Psi_{\mathsf{B}}(ax, by) = ab\Psi_{\mathsf{B}}(x, y). \tag{16}$$

Relation (16) shows that the Ψ_B of two signals is proportional to Ψ_B of their scaled versions. This implies that Ψ_B is robust to amplitude scaling. Eqs. (14)–(16) are clearly desirable properties for a cross-energy operator. Consider a signal consisting of K complex components $x_k(t)$ with real coefficients, c_k , $k \in \mathbb{N}$:

$$x(t) = \sum_{k=1}^{K} c_k x_k(t).$$
 (17)

As a direct consequence, we have

$$\Psi_{B}(x(t), x(t)) = \Psi_{B}(x(t)) = \sum_{k,l=1}^{K} c_k c_l \Psi_{B}(x_k, x_l).$$
 (18)

In this expression, the K indexed terms $\Psi_B(x_k)$ measure the energy of the indexed signals x_k while the K(K-1) crossterms measure the interaction between the different components. According to Eq. (18), Ψ_B of a K-component signal consists of K signal terms and K(K-1) Ψ_B cross-terms. These terms measure the interaction between the different components of the signal. While the number of signal terms grows linearly with K, the number of cross- $\Psi_B(x_k)$ terms grows quadratically with K.

For complex valued coefficients $\alpha, \beta \in \mathbb{C}$, the expression of $\Psi_{B}(\alpha x, \beta y)$ is slightly more complicated. To describe it, let us introduce the following notation:

$$\tilde{\Psi_{\mathsf{B}}}(x, y) = \Psi_{\mathsf{B}}(x_r, y_i) - \Psi_{\mathsf{B}}(x_i, y_r). \tag{19}$$

Then, we have the following result:

$$\Psi_{\mathsf{B}}(\alpha x, \beta y) = \mathsf{Re}(\alpha \beta^*) \Psi_{\mathsf{B}}(x, y) + \mathsf{Im}(\alpha \beta^*) \tilde{\Psi_{\mathsf{B}}}(x, y). \tag{20}$$

This can be checked readily since from Eq. (6) we have

$$\Psi_{B}(\alpha x, \beta y) = \Psi_{B}(\alpha_{r}x_{r} - \alpha_{i}x_{i}, \beta_{r}y_{r} - \beta_{i}y_{i})$$

$$+ \Psi_{B}(\alpha_{r}x_{i} + \alpha_{i}x_{r}, \beta_{r}y_{i} + \beta_{i}y_{r})$$

$$= (\alpha_{r}\beta_{r} + \alpha_{i}\beta_{i})[\Psi_{B}(x_{r}, y_{r}) + \Psi_{B}(x_{i}, y_{i})]$$

$$+ (\alpha_{i}\beta_{r} - \alpha_{r}\beta_{i})[\Psi_{B}(x_{r}, y_{i})$$

$$- \Psi_{B}(x_{i}, y_{r})].$$
(21)

Most often, complex signals arise from analytic representations, as mentioned above. In such situations, if x and y are real valued, then, for their analytic representations the value of $\tilde{\Psi}_{R}$ is given by

$$\tilde{\Psi}_{\mathsf{B}}(x_{\mathsf{A}}, y_{\mathsf{A}}) = \Psi_{\mathsf{B}}(x, \mathcal{H}(y)) - \Psi_{\mathsf{B}}(\mathcal{H}(x), y). \tag{22}$$

6. Chain rule properties of $\Psi_{\rm B}$

6.1. Derivative

Proposition 3. The nth time derivative of $\Psi_B(x, y)$ is given by

$$[\Psi_{\mathsf{B}}(x,y)]^{(n)} = \sum_{k=0}^{n} C_n^k \Psi_{\mathsf{B}}(x^{(k)}, y^{(n-k)}). \tag{23}$$

Proof. The property clearly holds for n = 1:

$$[\Psi_{B}(x, y)]^{(1)} = \Psi_{B}(x, \dot{y}) + \Psi_{B}(\dot{x}, y)$$
 (24)

and the proof can be obtained by induction. In fact this only relies on the bilinearity property of Ψ_B . For instance, for the bilinear operator $\langle x,y\rangle=xy$, the well-known Leibniz derivation chain rule is given by

$$\langle x, y \rangle^{(n)} = \sum_{k=0,n} C_n^k x^{(k)} y^{(n-k)}$$
 (25)

$$= \sum_{k=0}^{\infty} C_n^k \langle x^{(k)}, y^{(n-k)} \rangle. \tag{26}$$

In the same way, we get Eq. (23).

6.2. Integration

The cross- Ψ_B -energy of the integral of two signals, f and g, is given by

$$\Psi_{B} \left(\int_{0}^{t} f \, dt', \int_{0}^{t} g \, dt' \right)$$

$$= 0.5 [f^{*}g + fg^{*}]$$

$$- 0.25 \left[\dot{g}^{*} \int_{0}^{t} f \, dt' + \dot{g} \int_{0}^{t} f^{*} \, dt' \right]$$

$$+ \dot{f}^{*} \int_{0}^{t} g \, dt' + \dot{f} \int_{0}^{t} g^{*} \, dt' \right]. \tag{27}$$

6.3. Composition

Consider the general situation where the signals f and g are function of second signals x and y, respectively, i.e. find $\Psi_B(f,g)$. The result is

$$\Psi_{B}(f(x(t)), g(y(t)))$$
=0.5[\hat{x}^*\hat{y}\hat{g}(x)^*\hat{h}(y) + \hat{x}\hat{y}^*\hat{g}(x)\hat{h}(y)^*] - 0.25[g(x)(\hat{y}\hat{h}(y) + \hat{y}^2\hat{h}(y))^* + g(x)^*(\hat{y}\hat{h}(y) + \hat{y}^2\hat{h}(y)) + h(y)(\hat{x}\hat{g}(x) + \hat{x}^2\hat{g}(x))^* + h(y)^*(\hat{x}\hat{g}(x) + \hat{x}^2\hat{g}(x))]. (28)

6.4. Filtering

We provide another property of practical importance, when dealing with wideband signals, that arises from the bilinearity of Ψ_B . Indeed, Ψ_B cannot handle wideband

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signals and thus a bandpass filtering is required. Let x and y be two wideband signals and u and v the corresponding bandpass filtered ones defined as $u = x \star g$ and $v = y \star h$ where " \star " denotes convolution and g and h are the impulse responses of bandpass filters used.

Proposition 4. The output of Ψ_B acting on the bandpass filtered signals u and v is given by

$$\Psi_{B}(u, v) = 0.5[(g^{(1)} \star x)^{*} (h^{(1)} \star y) + (g^{(1)} \star x)(h^{(1)} \star y)^{*}] - 0.25[(g \star x)(h^{(2)} \star y)^{*} + (g \star x)^{*} (h^{(2)} \star y) + (h \star y)(g^{(2)} \star x)^{*} + (h \star y)^{*} (g^{(2)} \star x))].$$
(29)

Proof. Since convolution commutes with time-differentiation, $(u \star v)^{(k)} = u \star v^{(k)}$, we can derive for u and v closed-form for the derivatives (Eq. (3)) that involve only the first and the second derivatives of the filters g and h. Finally, using the same development as in [12,13] Eq. (29) can be easily deduced. The advantage of Eq. (29) is that applying directly the derivation operators on the filters rather than on the signals themselves avoids one-sample discrete-time approximations of the derivatives that are, in general, sensitive to noise.

7. Detection strategy

We show how the quadratic superposition principle (Eq. (18)) verified by Ψ_B can be used for the detection of transients in noisy signals. This problem finds application in many fields of interest. To this end, we use the Ψ_B operator as a detector. In this paper, we limit ourselves to the problem of transient signals detection in the presence of AM–FM signals. Let us suppose that the observed signal is given by

$$s_i(t) = x(t) + y_i(t), \quad i \in \{1, 2\},$$
 (30)

where x(t) is an AM–FM signal of interest given by

$$x(t) = a(t)\cos(\theta(t)) \tag{31}$$

and $y_i(t)$ is a transient signal. According to Eq. (18), we get

$$\Psi_{B}(s_{i}(t)) = \Psi_{B}(x(t)) + \Psi_{B}(y_{i}(t)) + 2\Psi_{B}(x(t), y_{i}(t)).$$
 (32)

Based on the TKO [1], Ψ_B slowly tracks the AM and FM components of $s_i(t)$. When there is no transient present

$$y_i(t) = 0 \Rightarrow \Psi_{\mathsf{B}}(s_i(t)) = a^2(t)\omega^2(t),\tag{33}$$

with $\omega(t) = \mathrm{d}\theta(t)/\mathrm{d}t$ [11]. If the signal $y_i(t)$ is present, Ψ_B output will deviate from $a^2(t)\omega^2(t)$. This is obvious from the instantaneous property of Ψ_B . Signal $y_i(t)$ can be detected by measuring the deviation, or error, $e_i(t)$ in the Ψ_B output:

$$e_i(t) = \Psi_{B}(s_i(t) - x(t))$$

= $\Psi_{B}(s_i(t)) + \Psi_{B}(x(t)) - 2\Psi_{B}(s_i(t), x(t)).$ (34)

8. Simulation results

The purpose of this section is to present applications of the introduced properties. We provide simulation results of Eqs. (7), (18) and (29).

8.1. Interaction measure

Application of Eq. (7) to measure the interaction between two signals is illustrated by Figs. 1 and 2. Two linear FM signals, $s_1(t)$ and $s_2(t)$, are shown in Figs. 1(b) and (c), respectively. The interaction measures using Ψ_B and cross-correlation (CC) are performed using a sliding window analysis of size T. Different T values, ranging from 3 to 71, have been tested. We found globally the same results. The presented results are obtained with T set to 17. The normalized value of $\Psi_B(s_1(t), s_2(t))$, calculated inside the window, is noted I(t) (Fig. 1(e)). The instantaneous frequency (IF) of $s_2(t)$ increases linearly with time, while that of $s_1(t)$ decreases with time. The IF of signals $s_1(t)$ and $s_1(t)$ cross at point Q(t = 126) (Fig. 1(a)). Interaction results of Ψ_B and

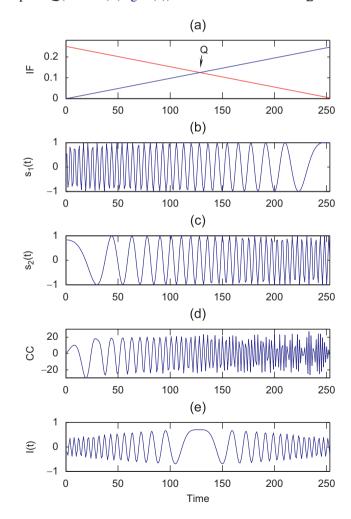


Fig. 1. Interaction measure using Ψ_B and CC: (a) Linear FM signals. (b) Signal $s_1(t)$. (c) Signal $s_2(t)$. (d) CC with a sliding window analysis. (e) Ψ_B with a sliding window analysis.

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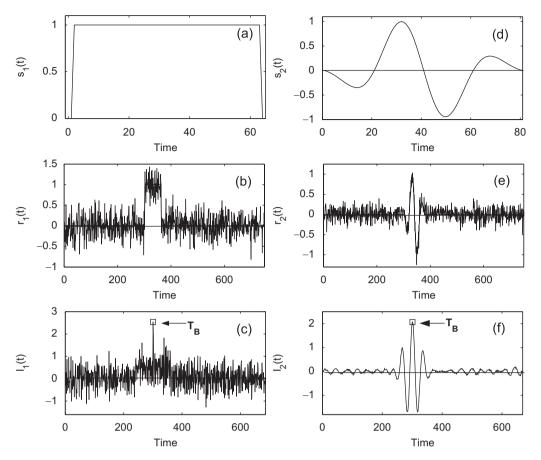


Fig. 2. Interaction measure using $\Psi_{\rm B}$ of signals of non-equal length.

CC are shown in Figs. 1(d) and (e), respectively. The maximum of interaction corresponding to the instant where the two IFs intercept (Q) is pointed out at t=126 by $\Psi_{\rm B}$ (Fig. 1(e)). Away from the point Q, the amplitude of interaction decreases because there is less similarity or interaction between signals. As the IFs converge from the time origin to the their intersection, the interaction intensity of the signals increases and the maximum of interaction is achieved at the intersection (Fig. 1(e)). The CC measure fails to point out the maximum of interaction at Q and shows a maximum of interactio

Another example of application of Eq. (7) is shown in Fig. 2. Two synthetic signals, $s_1(t)$ and $s_2(t)$, of non-equal lengths with window size observation T of 65 and 81, respectively, are shown in Figs. 2(a) and (d). These signals, are time-shifted by 300 samples, corrupted by additive Gaussian noise and modified in amplitude by an attenuation coefficient of 0.7. The obtained signals $r_1(t)$ and $r_2(t)$ are shown in Figs. 2(b) and (e), respectively. For both $r_1(t)$ and $r_2(t)$ an interaction measure would show, in theory, a maximum of interaction located at t = 300. We use the smallest length signal as a sliding window and calculate the normalized Ψ_B , inside this window, between two signals of the same length

 $\Psi_{\rm B}(I_1(t),\,I_2(t))$. Outputs of $\Psi_{\rm B}$ are shown in Figs. 2(c) and (f), indicating a net maximum at $t=T_{\rm B}$. As expected both $\Psi_{\rm B}(s_1(t),r_1(t))$ and $\Psi_{\rm B}(s_2(t),r_2(t))$ peak to $T_{\rm B}=300$. Table 1 lists the $T_{\rm B}$ values calculated for $\Psi_{\rm B}(s_1(t),r_1(t))$ and $\Psi_{\rm B}(s_2(t),r_2(t))$ for different SNRs ranging from -6 to 9 dB. Each value of Table 1 corresponds to the average of an ensemble of 25 trials of $T_{\rm B}$ estimation. These results show that the performances of $\Psi_{\rm B}$ are very close to that of the theory and also that $\Psi_{\rm B}$ works correctly for moderately noisy signals.

8.2. Detection of transients

We show how the quadratic superposition principle (Eq. (18) and the filtering property (Eq. (29)) can be used for detection purpose. Signals representing x(t), $y_1(t)$ and $s_1(t)$ are represented in Figs. 3(a), (b), (d), where $x(t) = a(t)\cos(\theta(t))$

$$a(t) = 1 + 0.6\cos(t\pi/100)$$

$$\theta(t) = \cos(t\pi/5 + 4\sin(3t\pi/200))$$

$$y_1(t) = \sum_{k=1}^{15} f(t)\delta(t - k\alpha)$$

$$s_1(t) = x(t) + y_1(t)$$

$$s_2(t) = s_1(t) + \text{Noise}$$

$$y_2(t) = y_1(t) + \text{Noise},$$
 (35)

Table 1. Estimated $T_{\rm B}$ value versus SNR signals $s_1(t)$ and $s_2(t)$ using $\Psi_{\rm B}$

Ψ_{B}	SNR = -6 dB	SNR = -2 dB	SNR = 1 dB	SNR = 3 dB	SNR = 5 dB	SNR = 9 dB
$(s_1(t), r_1(t))$ $(s_2(t), r_2(t))$	300 ± 1 300 ± 2	300 ± 1 300 ± 1	$300 \\ 300 \pm 1$	$300 \\ 300 \pm 1$	$300 \\ 300 \pm 1$	300 300

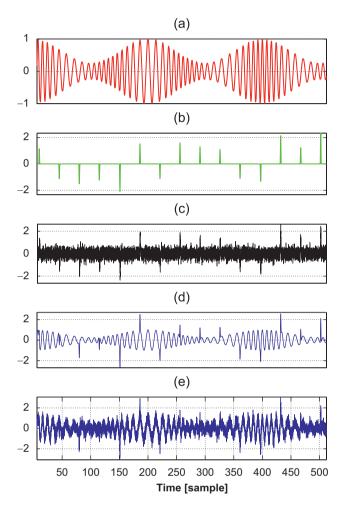


Fig. 3. Synthetic signal: (a) AM–FM signal x(t). (b) Noiseless transient signal $y_1(t)$. (c) Noisy transient signal $y_2(t)$. (d) Noiseless recorded signal $s_1(t)$. (e) Noisy recorded signal $s_2(t)$.

where $t \in \{1, 2, ..., 512\}$ and $\alpha = 32$. Coefficients f(t) are independent zero mean Gaussian random numbers with variance set to 1. Signal $y_2(t)$ (Fig. 3(c)) is corrupted version of $y_1(t)$ (Fig. 3(b)) by a zero mean additive white Gaussian noise with variance set to 0.9. Signal $s_2(t)$, noisy version of $s_1(t)$, is shown in Fig. 3(e). Ψ_B is calculated using Eq. (7). Fig. 4(a) shows that over the time $\Psi_B(x(t))$ is mainly equal to $a^2(t)\omega^2(t)$ and that $\Psi_B(x(t)) \approx \Psi_B(s_1(t))$, when no pulses are detected. When $s_1(t) \neq x(t)$ ($y_1(t) \neq 0$) the difference $d_1(t) = \Psi_B(s_1(t)) - \Psi_B(x(t))$ is different from zero where pulses are detected (Fig. 4(b)). This is confirmed by the error function $e_1(t)$ (Fig. 4(c)) where the signal, $y_1(t)$,

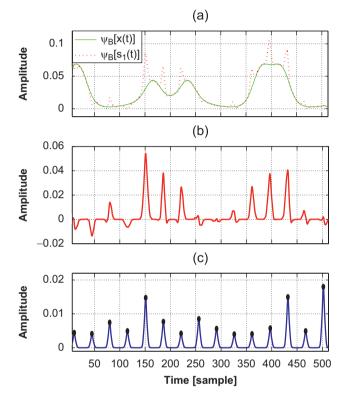


Fig. 4. Application of Ψ_B to noiseless transient detection. (a) Ψ_B output of x(t) and $s_1(t)$. (b) $d_1(t) = \Psi_B(s_1(t)) - \Psi_B(x(t))$. (c) Error function $e_1(t) = \Psi_B(s_1(t) - x(t))$.

is well detected with good time resolution compared to the signal depicted by Fig. 3(b). The detected peaks, given by $e_1(t)$, are denoted by dots.

In spite of its interest, the previous example does not account for the presence of noise component. In such case, we apply a preprocessing consisting in filtering $s_2(t)$, which leads to the filtered signal $s_f(t) = h(t) \star s_2(t)$, where h(t) is the impulse response of a band-pass filter. As an example of such filter, one can use Gabor filter. In this study, this filter is set around the frequency bandwidth of x(t), $(h(t) = e^{-t^2b^2}\cos(\omega_0 t), \omega_0 = \pi/5 \text{ and } b = 0.1875)$. In general, Gabor filter is chosen for its optimal time–frequency discriminability [11]. Thus, $\Psi_B(s_f)$ is calculated using Eq. (29). Results of filtered signal, $s_f(t)$, are shown in Fig. 5. As in Fig. 4(a), when $y_2(t)$ is different from zero (Fig. 5(a)) $d_2(t) = \Psi_B(s_f(t)) - \Psi_B(x(t))$ is also different from zero (Fig. 5(b)) and clicks are well detected. The detected peaks, given by $e_2(t)$, are denoted by asterisks

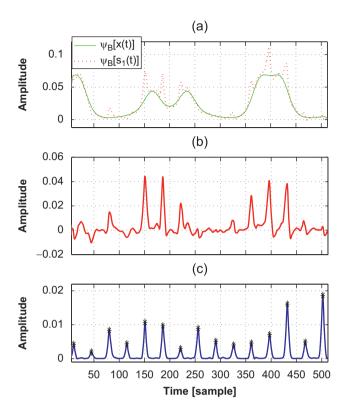


Fig. 5. Application of $\Psi_{\rm B}$ to noisy transient detection. (a) $\Psi_{\rm B}$ output of x(t) and $s_f(t)$. (b) $d_2(t) = \Psi_{\rm B}(s_f(t)) - \Psi_{\rm B}(x(t))$. (c) Error function $e_2(t) = \Psi_{\rm B}(s_f(t) - x(t))$.

(Fig. 5(c)). Results of Figs. 4(c) and 5(c), using $e_1(t)$ and $e_2(t)$, compared to those of Figs. 4(b) and 5(b), using $d_1(t)$ and $d_2(t)$, show that pulses are well detected in the former case. This is mainly due to interaction information between signals carried out by the cross-term of Eq. (34), $\Psi_B(s_i(t), x(t))$. In each case (Figs. 4 and 5) in the presence of clicks we get strong deviations of Ψ_B , even for small amplitudes of the peaks, which makes their detection easy. Furthermore, since Ψ_B uses only three time samples, $e_i(t)$ is synchronized with the transient pulse signal.

9. Conclusion

In this paper, we have pointed out some new properties of the cross- Ψ_B -energy operator that are useful for signal processing applications. We have shown that Ψ_B is a generalization of some extensions of Teager–Kaiser operator to complex signals. We have established the link between Ψ_B operator and the Lie bracket, which confirms that Ψ_B is a measure of cross-energy between two signals. Expression of Ψ_B associated with analytic signals is proposed. We have also shown that Ψ_B operator satisfies the quadratic superposition law and thus can be used efficiently for transient signals detection. Preliminary results show that Ψ_B can be used as interaction measure and as transient signal detector.

As future work, we plan to investigate other properties of $\Psi_{\rm B}$ and to apply them to real world signals.

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