This report summarizes the research conducted under Grant AFOSR-76-3083 during the period 1 August 1979 to 31 July 1980. In the discussion below, the numbers in the bracket[ ] refer to the items on the attached list of papers that have been either published or accepted for publication.

Errors due to arithmetic roundoff and coefficient quantization can be very large for second order recursive digital filters with poles near the unit circle. The read-only-memory/accumulator (ROM/ACC) implementation of two special filter structure are analyzed [2,3]. Expressions for the mean squared error and bounds on the zero-input limit cycles are derived for these structures and shown to be small. These new structures can offer significant hardware and speed advantages. Bounds on limit cycles in second order filters that uses error spectrum shaping have been derived and shown to be considerably smaller than a similar bound for the straightforward implementation [9]. By allowing one or two multiplications in the error spectrum shaping implementation of filters with poles near the unit circle, it is shown that the bounds for the limit cycles can not exceed two bits [10].

The sequential dead-zone limiter detector originally proposed by Shin and Kassam may be treated as a generalized ruin problem that includes ties, and the sequential four level sign detector may be treated as another generalization of the classical ruin problem [1]. These two detectors are analyzed using this approach and their performances compared to that of the more familiar sequential sign detector in terms of relative efficiency and asymptotic relative efficiency. The Neyman-Pearson optimal detector and a likelihood ratio detector can sometimes be designed by first transforming the input data and their statistical characteristics into a multinomial vector and a set of multinomial parameters [8]. These detectors can be simple, flexible and their performance can be quite good.

The need often arises in practice for a correlated non-Gaussian random sequence for purposes of testing and simulation. A scheme consisting of a white noise Gaussian input to a digital filter followed by a zero-memory nonlinearity is proposed and analyzed [4]. The nonlinearity is chosen so that the desired distribution is exactly realized and the digital filter is designed so that the desired auto-correlation function is approximated. A number of theoretical questions in connect on with this scheme are answered.
The prime factor FFT makes use of some recent computational complexity results by Winograd to compute the DFT with a fewer number of multiplications than required by the FFT. An expression for the MSE due to roundoff error when floating point arithmetic is used is derived and a simple bound on the MSE is obtained [5].

Presently, programmable CCD filters are implemented through involved additional complexity at each filter tap. A delta modulation like sampled analog filter structure for realizing low-pass filter is developed [6,7]. By employing decimation and interpolation, the filter uses only coefficients 0, +1, and -1 and can be fabricated as a programmable CCD filter.

Other works during this period also include a further refinement of narrowband spectrum analysis by direct decimation and the use of recursive filters for decimation and interpolation [11,12].

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Papers Accepted for Publication


Papers Submitted for Publication


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A number of results were obtained during the period 1 August 1979 to 30 July 1980. Studies were made of the implementation of narrowband digital filters with reduced roundoff error and limit cycle oscillations. Bounds on limit cycles of second order filters were derived for filters using error spectrum shaping. The performance of two sequential signal detectors were analyzed. A scheme for the computer generation of random sequences with a specified first order distribution and a specified autocovariance function is proposed and analyzed. A delta modulation like sampled analog filter structures...
developed. The filter uses only coefficients $c_+, -1$, and can be fabricated as a programmable CCD filter. Work has begun on a further refinement of narrowhead spectrum analysis by direct decimation and on the use of recursive filters for decimation and interpolation.