

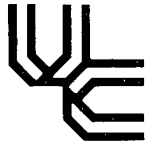
# REPORT DOCUMENTATION PAGE

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1. AGENCY USE ONLY (Leave blank)		2. REPORT DATE Oct. 14, 1998	3. REPORT TYPE AND DATES COVERED Annual, 10/1/97 - 9/30/98	
4. TITLE AND SUBTITLE OF REPORT High Speed, Numerically Superior Signal Processing Algorithms Using QRD and Delta Operator			5. FUNDING NUMBERS N00014-96-1-0241	
6. AUTHOR(S) H. (Howard ) Fan				
7. PERFORMING ORGANIZATION NAME(S) AND ADDRESS(ES) University of Cincinnati Dept. of ECECS, ML 30 Cincinnati, OH 45221			8. PERFORMING ORGANIZATION REPORT NUMBER:	
9. SPONSORING/MONITORING AGENCY NAME(S) AND ADDRESS(ES) Office of Naval Research Attn.: Dr. Clifford Lau 800 North Quincy St. Arlington, VA 22217-5660			10. SPONSORING/MONITORING AGENCY REPORT NUMBER:	
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13. ABSTRACT (Maximum 200 words)  Several research topics related to the delta-operator have been studied. First, our research on the delta-operator based efficient stability tests is being wrapped up and concluded. We have revised and published a few papers on various aspects of this topic. Second, we have completed the development of a delta-operator based least squares lattice algorithm, which is computationally efficient and numerically better than an existing algorithm. The work is completed during this period and some papers have been submitted/published. Third, we continued to work on the "generalized delta operator" in the identification of continuous-time AR process parameters. We have studied the use of the generalized delta operator in a noisy environment, and have investigated integrated sampling and its effectiveness in coping with noise. Other topics such as blind equalization and wavelet based time-varying system modelling have also been studied.				
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October 14, 1998

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Dear Sir/Madam:

Enclosed please find two copies of the annual project report for ONR grant N00014-96-1-0241 with an SF-298 form for each. The grant has been extended with no additional cost to September 30, 1999. A final report is not due until then. Therefore this one serves as an annual report. Copies of submitted/published papers acknowledging ONR support under this project are available upon request. Please contact me at (513) 556-4765 or by e-mail at "h.fan@uc.edu" if you have any questions.

Thank you very much.

Sincerely yours,

A handwritten signature in black ink, appearing to read 'H. Fan'.

H. (Howard) Fan  
Professor

enclosure

OFFICE OF NAVAL RESEARCH  
ANNUAL PROJECT REPORT

Contract: N00014-96-1-0241  
Title: High Speed, Numerically Superior Signal Processing  
Algorithms Using QRD & Delta Operator  
PI: Dr. H. (Howard) Fan  
Period: 1 October 1997 through 30 September 1998

This period is the third annum under this grant. The grant has been extended (no additional cost) to September 30, 1999. Therefore a final report will be submitted by then. This is thus only an annual report. Our efforts during this annum are concentrated on the following activities:

1. Delta Operator Related Research: The PI organized an invited session, Delta operator in Systems, Control, and Signal Processing, in the 36th IEEE Conference on Decision and Control held in San Diego in December 1997. Various subtopics using the delta operator were covered in this session. Our contributions in this session and in this subject in general are as follows.
  - a. Continue to wrap up and disseminate the delta-operator based stability test algorithms. We have revised and published some previously submitted journal papers (B1 and B2), and have published a conference paper (H2). A book on this subject is currently in writing.
  - b. We have developed a delta operator based least squares lattice algorithm. This algorithm uses both the forward and the backward delta operators. A continuous-time limit can be achieved with this algorithm. This is quite different from an existing delta operator based least squares lattice algorithm, which only uses the forward delta operator. In fact this existing algorithm does not have a continuous-time limit. Our simulations show that our new algorithm outperforms both the traditional shift operator based least squares lattice and the existing delta operator based algorithm in terms of numerical properties under finite precision implementations. This work is being published in a conference paper (I3) and a journal paper submission (A1).
  - c. The cooperative research on the "generalized delta operator" with the Swedish researchers led by Prof. Soderstrom turns out to be very successful. We concentrate our study on identification of continuous-time ARX model parameters using discrete-time data and either the delta operator or the generalized delta operators. We have obtained further results using bias compensation and a "no shift" method (H1 and I2). We have also investigated integrated sampling (I1). A comprehensive study of these methods in presence of additive noise and ways to cope with it is summarized in a journal paper submission (A2).
2. Blind Equalization. This work is a continuation of our previous work started by a former PhD student who was supported by the AASERT program. That work is now published (B3). We have further

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developed a QR factorization based blind equalization algorithm (A3) which is computationally much more efficient than most existing subspace based methods. We have also developed a general Newton-like recursive algorithm for complex variables (A4). The existing Newton algorithm is for real variables. When the variables are complex, the existing Newton algorithm does not apply, especially to the Hessian matrix. We have extended it to the complex case. This algorithm has wide applications whenever the involved variables are complex. One such application is in blind equalization which is discussed in the paper submission (A4). We have further studied the global convergence issue of some adaptive blind equalizers (A5). Furthermore, we have come up with an innovative way of constructing a reference signal in the blind setting. Thus many non-blind fast algorithms can be used in the blind way. This saves computation and speeds up convergence. This work is summarized in (A6) and (I4). A provisional patent application has also been filed on this method (F1).

3. Continue to work on other aspects which were initiated before. We revised a number of our previous paper submissions on various topics. One of them is on a modified normalized lattice, which is now accepted. Another one is on the robustness issue in linear time-varying system modeling using wavelets, which is also accepted. Yet another one is on delta operator stability test. And finally a paper on new results in parameter identification of continuous-time AR processes, which is also accepted. These are not included in the attached publications/presentations list, since their submissions have been previously reported.

**OFFICE OF NAVAL RESEARCH  
PUBLICATIONS/PATENTS/PRESENTATIONS/HONORS REPORT**

for

1 October 1997 through 30 Sept. 1998

**Contract/Grant Number:** N00014-96-1-0241

**Contract/Grant Title:** High Speed, Numerically Superior Signal Processing Algorithms Using QRD and Delta Operator

**Principal Investigator:** Dr. H. (Howard) Fan

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- a. Number of Papers Submitted to Refereed Journals but not yet published: 6
- b. Number of Papers Published in Refereed Journals: 3
- c. Number of Books or Chapters Submitted but not yet Published: 0
- d. Number of Books or Chapters Published: 0
- e. Number of Printed Technical Reports & Non-Refereed Papers: 0
- f. Number of Patents Filed: 1
- g. Number of Patents Granted: 0
- h. Number of Invited Presentations at Workshops or Prof. Society Meetings: 2
- i. Number of Presentations at Workshops or Prof. Society Meetings: 4
- j. Honors/Awards/Prizes for Contract/Grant Employees: 0
- k. Total number of Graduate Students and Post-Docs Supported at least 25%, on this contract/grant:

Grad Students 3 and Post Docs 0

How many of each are females or minorities? (These 6 numbers are for ONR's EEO/Minority Reports: minorities include Blacks, Aleuts Amindians, etc. and those of Hispanic or Asian extraction/nationality. These Asians are singled out to facilitate meeting the varying report semantics re "under-represented").

- [ Grad Student Female
- ] [
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- ] [ Post-Doc Female
- ] [
- ] [ Post-Doc Minority
- ] [
- ] [ Post-Doc Asian e/n

PUBLICATIONS/PATENTS/PRESENTATIONS/HONORS REPORT  
for  
1 October 1997 through 30 September 1998

Contract/Grant Number: N00014-96-1-0241  
Contract/Grant Title: High Speed, Numerically Superior Signal  
Processing Algorithms Using QRD and Delta  
Operator  
Principal Investigator: Dr. H. (Howard) Fan  
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A. PAPERS SUBMITTED TO REFEREED JOURNALS

1. P. De and H. Fan, "A delta least squares lattice algorithm for fast sampling," IEEE Trans. on Signal Processing, in review.
2. H. Fan, T. Soderstrom, and Y. Zou, "Continuous-time AR process parameter estimation in presence of additive white noise," IEEE Trans. on Signal Processing, now accepted.
3. X. Li and H. Fan, "QR factorization based blind channel identification and equalization with second order statistics," IEEE Trans. on Signal Processing, in review.
4. G. Yan and H. Fan, "A Newton-like algorithm for complex variables with applications in blind equalization," IEEE Trans. on Signal Processing, in review.
5. G. Yan, H. Fan, and Z. Ding, "On global convergence of blind adaptive equalizers," IEEE Trans. on Signal Processing, in review.
6. G. Yan and H. Fan, "Fast algorithms for blind equalization," IEEE Trans. on Signal Processing, in review.

B. PAPERS PUBLISHED IN REFEREED JOURNALS

1. H. Fan, "A normalized Schur-Cohn stability test for the delta-operator based polynomials," IEEE Trans. on Automatic Control, vol. 42, no. 11, pp. 1606-1612, Nov. 1997.
2. H. Fan, "On delta-operator Schur-Cohn zero-location tests for fast sampling," IEEE Trans. on Signal Processing, vol. 46, no. 7, pp. 1851-1860, July 1998.
3. V. Shtrom and H. Fan, "A new class of zero-forcing cost functions in blind equalization," IEEE Trans. on Signal Processing, vol. 46, no. 10, pp. 2674-2683, Oct. 1998.

F. PATENTS FILED

1. G. Yan and H. Fan, "A method and system for fast blind adaptive equalization," Provisional patent application filed by Frost and Jacobs LLP on behalf of University of Cincinnati.

H. INVITED PRESENTATIONS AT PROFESSIONAL SOCIETY MEETINGS

1. T. Soderstrom, H. Fan, B. Carlsson, and M. Mossberg, "Some approaches on how to use the Delta operator when identifying continuous-time processes," Proc. 36th IEEE Conference on Decision and Control, pp. 890-895, San Diego, Dec. 1997.
2. H. Fan, "Efficient stability tests: Unifying theory and further results using the Delta operator," Proc. 36th IEEE Conference on Decision and Control, pp. 896-901, San Diego, Dec. 1997.

I. PRESENTATIONS AT PROFESSIONAL SOCIETY MEETINGS

1. H. Fan and T. Soderstrom, "Parameter estimation of continuous-time AR processes using integrated sampling," Proc. 36th IEEE Conf. on Decision and Control, pp. 3474-3475, San Diego, Dec. 1997.
2. H. Fan, T. Soderstrom, M. Mossberg, B. Carlsson, and Y. Zou, "Continuous-time AR process parameter estimation from discrete-time data," Proc. IEEE Intl. Conf. on Acoust., Speech, Signal Processing, vol. 4, pp. 2333 - 2336, Seattle, Washington, May 1998.
3. P. De and H. Fan, "A delta least squares lattice algorithm for fast sampling," Proc. IEEE Intl. Conf. on Acoust., Speech, Signal Processing, vol. 3, pp. 1373 - 1376, Seattle, Washington, May 1998.
4. G. Yan and H. Fan, "Fast algorithms for blind adaptive equalizers," Proc. 1998 IEEE Digital Signal Processing Workshop, Bryce Canyon, Utah, August 1998.

K. GRADUATE STUDENTS SUPPORTED UNDER THE CRP FOR THIS PERIOD

1. P. De, Ph.D., completed September 1998.
2. G. Yan, Ph.D. candidate (partially supported).
3. X. Li, Ph.D. candidate (partially supported).