

Spectral Moment Matching in the Maximum Entropy Spectral Analysis Method

SYVERRE HOLM

Abstract—The formula for the spectral moments is expanded in a series consisting of autocorrelation terms. By using the autocorrelation extrapolation inherent in the maximum entropy method (MEM) for spectral analysis, it is found that good estimates of the moments can be found from a very low order autoregressive model.

INTRODUCTION

The motivation for this investigation came from results obtained during spectral analysis of ocean wave data [1]. In the characterization of ocean waves the spectral moments up to the fourth order are used to estimate the significant wave height, the average wave period, and the number of crests. However, the results reported here are not limited to ocean wave characterization but are valid for all applications where spectral moments are needed. The maximum entropy spectral estimation method is first briefly reviewed, showing the autocorrelation extrapolation implied by the method. Then the spectral moments are expanded in a series consisting of autocorrelation terms. The series converges very quickly and, in an example, we look at how the formula converges with increasing model order.

THE MAXIMUM ENTROPY METHOD

In this method for spectral analysis one desires a spectral estimate which is consistent with the $M + 1$ available values of the autocorrelation function. At the same time nothing is assumed about the unknown values of the autocorrelation function. That is, the estimate should correspond to the most random time series consistent with the available values of the autocorrelation function, or the underlying time series shall have maximum entropy. It turns out that the solution is a spectral estimate of the all-pole type [2]:

$$\hat{S}(f) = \frac{P_M - \Delta t}{\left| 1 + \sum_{n=1}^M a_n \exp(-j2\pi n f \Delta t) \right|^2}, \quad (1)$$

where P_M is a power term, a_m for $m = 1, 2, \dots, M$ are a set of autoregressive coefficients, and Δt is the sampling period.

To find the unknown coefficients one must solve a matrix equation where $M + 1$ values of the autocorrelation function $R(m)$ are the input:

$$\begin{bmatrix} R(0) & R(1) & \dots & R(M) \\ R(1) & R(0) & \dots & R(M-1) \\ \vdots & \vdots & \ddots & \vdots \\ R(M) & R(M-1) & \dots & R(0) \end{bmatrix} \begin{bmatrix} 1 \\ a_1 \\ \vdots \\ a_M \end{bmatrix} = \begin{bmatrix} P_M \\ 0 \\ \vdots \\ 0 \end{bmatrix} \quad (2)$$

In this correspondence the autocorrelation function is assumed to be known. Estimation of this quantity is, however, a very important problem which has led to the development of several parameter estimation algorithms.

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Maximumentropy And Bayesian Spectral Analysis Vol 1 Foundations And Vol 2 Applications

Patrick Vollmar



Maximum Entropy And Bayesian Spectral Analysis Vol 1 Foundations And Vol 2 Applications:

Maximum Entropy and Bayesian Methods P.F. Fougère, 2012-12-06 This volume represents the proceedings of the Ninth Annual MaxEnt Workshop held at Dartmouth College in Hanover New Hampshire on August 14 18 1989 These annual meetings are devoted to the theory and practice of Bayesian Probability and the Maximum Entropy Formalism The fields of application exemplified at MaxEnt 89 are as diverse as the foundations of probability theory and atmospheric carbon variations the 1987 Supernova and fundamental quantum mechanics Subjects include sea floor drug absorption in man pressures neutron scattering plasma equilibrium nuclear magnetic resonance radar and astrophysical image reconstruction mass spectrometry generalized parameter estimation delay estimation pattern recognition heave responses in underwater sound and many others The first ten papers are on probability theory and are grouped together beginning with the most abstract followed by those on applications The tenth paper involves both Bayesian and MaxEnt methods and serves as a bridge to the remaining papers which are devoted to Maximum Entropy theory and practice Once again an attempt has been made to start with the more theoretical papers and to follow them with more and more practical applications Papers number 29 30 and 31 by Kesaven Seth and Kapur represent a somewhat different perhaps even unorthodox viewpoint and are included here even though the editor and indeed many in the audience at Dartmouth disagreed with their content I feel that scientific disagreements are essential in any developing field and often lead to a deeper understanding

Maximum-Entropy and Bayesian Methods in Science and Engineering G. Erickson, C.R. Smith, 2013-03-13 This volume has its origin in the Fifth Sixth and Seventh Workshops on Maximum Entropy and Bayesian Methods in Applied Statistics held at the University of Wyoming August 5 8 1985 and at Seattle University August 5 8 1986 and August 4 7 1987 It was anticipated that the proceedings of these workshops would be combined so most of the papers were not collected until after the seventh workshop Because most of the papers in this volume are in the nature of advancing theory or solving specific problems as opposed to status reports it is believed that the contents of this volume will be of lasting interest to the Bayesian community The workshop was organized to bring together researchers from different fields to critically examine maximum entropy and Bayesian methods in science and engineering as well as other disciplines Some of the papers were chosen specifically to kindle interest in new areas that may offer new tools or insight to the reader or to stimulate work on pressing problems that appear to be ideally suited to the maximum entropy or Bayesian method These workshops and their proceedings could not have been brought to their final form without the support or help of a number of people *Bayesian Inference* Hanns Ludwig Harney, 2016-10-18 This new edition offers a comprehensive introduction to the analysis of data using Bayes rule It generalizes Gaussian error intervals to situations in which the data follow distributions other than Gaussian This is particularly useful when the observed parameter is barely above the background or the histogram of multiparametric data contains many empty bins so that the determination of the validity of a theory cannot be based on the

chi squared criterion In addition to the solutions of practical problems this approach provides an epistemic insight the logic of quantum mechanics is obtained as the logic of unbiased inference from counting data New sections feature factorizing parameters commuting parameters observables in quantum mechanics the art of fitting with coherent and with incoherent alternatives and fitting with multinomial distribution Additional problems and examples help deepen the knowledge Requiring no knowledge of quantum mechanics the book is written on introductory level with many examples and exercises for advanced undergraduate and graduate students in the physical sciences planning to or working in fields such as medical physics nuclear physics quantum mechanics and chaos

Maximum Entropy and Bayesian Methods C.R. Smith,G. Erickson,Paul O. Neudorfer,2013-06-29 Bayesian probability theory and maximum entropy methods are at the core of a new view of scientific inference These new ideas along with the revolution in computational methods afforded by modern computers allow astronomers electrical engineers image processors of any type NMR chemists and physicists and anyone at all who has to deal with incomplete and noisy data to take advantage of methods that in the past have been applied only in some areas of theoretical physics This volume records the Proceedings of Eleventh Annual Maximum Entropy Workshop held at Seattle University in June 1991 These workshops have been the focus of a group of researchers from many different fields and this diversity is evident in this volume There are tutorial papers theoretical papers and applications in a very wide variety of fields Almost any instance of dealing with incomplete and noisy data can be usefully treated by these methods and many areas of theoretical research are being enhanced by the thoughtful application of Bayes theorem The contributions contained in this volume present a state of the art review that will be influential and useful for many years to come

Maximum Entropy and Bayesian Methods Kenneth M. Hanson,Richard N. Silver,2012-12-06 Proceedings of the Fifteenth International Workshop on Maximum Entropy and Bayesian Methods Santa Fe New Mexico USA 1995

Quantum Mechanics: Theory and Applications Ajoy Ghatak,S. Lokanathan,2004-02-29 An understanding of quantum mechanics is vital to all students of physics chemistry and electrical engineering but requires a lot of mathematical concepts the details of which are given with great clarity in this book Various concepts have been derived from first principles so it can also be used for self study The chapters on the JWKB approximation time independent perturbation theory and effects of magnetic field stand out for their clarity and easy to understand mathematics Two complete chapters on the linear harmonic oscillator provide a very detailed discussion of one of the most fundamental problems in quantum mechanics Operator algebra is used to show the ease with which one can calculate the harmonic oscillator wave functions and study the evolution of the coherent state Similarly three chapters on angular momentum give a detailed account of this important problem Perhaps the most attractive feature of the book is the excellent balance between theory and applications and the large number of applications in such diverse areas as astrophysics nuclear physics atomic and molecular spectroscopy solid state physics and quantum well structures

Maximum Entropy and Bayesian Methods Ali Mohammad-Djafari,G. Demoment,2013-03-14 The Twelfth International

Workshop on Maximum Entropy and Bayesian Methods in Sciences and Engineering MaxEnt 92 was held in Paris France at the Centre National de la Recherche Scientifique CNRS July 19 24 1992 It is important to note that since its creation in 1980 by some of the researchers of the physics department at the Wyoming University in Laramie this was the second time that it took place in Europe the first time was in 1988 in Cambridge The two specificities of MaxEnt workshops are their spontaneous and informal characters which give the participants the possibility to discuss easily and to make very fruitful scientific and friendship relations among each others This year's organizers had fixed two main objectives i to have more participants from the European countries and ii to give special interest to maximum entropy and Bayesian methods in signal and image processing We are happy to see that we achieved these objectives i we had about 100 participants with more than 50 per cent from the European countries ii we received many papers in the signal and image processing subjects and we could dedicate a full day of the workshop to the image modelling restoration and reconstruction problems

Physics

Briefs, 1994 *Classical Electromagnetic Theory* Jack Vanderlinde, 2006-01-17 In questions of science the authority of a thousand is not worth the humble reasoning of a single individual Galileo Galilei physicist and astronomer 1564 1642 This book is a second edition of *Classical Electromagnetic Theory* which derived from a set of lecture notes compiled over a number of years of teaching electromagnetic theory to fourth year physics and electrical engineering students These students had a previous exposure to electricity and magnetism and the material from the first four and a half chapters was presented as a review I believe that the book makes a reasonable transition between the many excellent elementary books such as Griffiths' *Introduction to Electrodynamics* and the obviously graduate level books such as Jackson's *Classical Electrodynamics* or Landau and Lifshitz' *Electrodynamics of Continuous Media* If the students have had a previous exposure to Electromagnetic theory all the material can be reasonably covered in two semesters Neophytes should probably spend a semester on the first four or five chapters as well as depending on their mathematical background the Appendices B to F For a shorter or more elementary course the material on spherical waves waveguides and waves in anisotropic media may be omitted without loss of continuity

The Universe of Fluctuations B. G. Sidharth, 2006-03-30 *The Universe of Fluctuations* The Architecture of Spacetime and the Universe is a path breaking work which proposes solutions to the impasse and crisis facing fundamental physics and cosmology It describes a cosmological model based on fuzzy spacetime that has correctly predicted a dark energy driven acceleration of our expanding universe with a small cosmological constant at a time when the popular belief was quite the contrary It describes how the Universe is made up of an underpinning of Planck oscillators in a Quantum Vacuum This leads to amongst other things a characterization of gravitation as being distributional over the entire Universe thereby providing an answer to a puzzle brought to light by Weinberg years ago and since overlooked There is also a simple formula for the mass spectrum of all known elementary particles based on QCD dynamics Many other interesting ramifications and experimental tests for the future are also discussed This apart there is a brief survey of some of the existing

theories The book is accessible to junior and senior researchers in High Energy Physics and Cosmology as well as the serious graduate student in Physics

Relativity and the Dimensionality of the World Vesselin Petkov, 2007-10-08 The main focus of this volume is the question is spacetime nothing more than a mathematical space which describes the evolution in time of the ordinary three dimensional world or is it a mathematical model of a real four dimensional world with time entirely given as the fourth dimension The book contains fourteen invited papers which either directly address the main question of the nature of spacetime or explore issues related to it

Deformed Spacetime Fabio Cardone, Roberto Mignani, 2007-09-04 This volume provides a detailed discussion of the mathematical aspects and physical applications of a new geometrical structure of space time based on a generalization deformation of the usual Minkowski space as supposed to be endowed with a metric whose coefficients depend on the energy This new five dimensional scheme Deformed Relativity in Five Dimensions DR5 represents a true generalization of the usual Kaluza Klein KK formalism

Information Dynamics in Cognitive, Psychological, Social, and Anomalous Phenomena Andrei Y. Khrennikov, 2013-06-29 In this book we develop various mathematical models of information dynamics I dynamics including the process of thinking based on methods of classical and quantum physics The main aim of our investigations is to describe mathematically the phenomenon of consciousness We would like to realize a kind of Newton Descartes program corrected by the lessons of statistical and quantum mechanics for information processes Starting from the ideas of Newton and Descartes in physics there was developed an adequate description of the dynamics of material systems We would like to develop an analogous mathematical formalism for information and in particular mental processes At the beginning of the 21st century it is clear that it would be impossible to create a deterministic model for general information processes A deterministic model has to be completed by a corresponding statistical model of information flows and in particular flows of minds It might be that such an information statistical model should have a quantum like structure

Black Holes, Gravitational Radiation and the Universe B.R. Iyer, B. Bhawal, 2013-06-29 Our esteemed colleague C V Vishveshwara popularly known as Vishu turned sixty on 6th March 1998 His colleagues and well wishers felt that it would be appropriate to celebrate the occasion by bringing out a volume in his honour Those of us who have had the good fortune to know Vishu know that he is unique in a class by himself Having been given the privilege to be the volume s editors we felt that we should attempt something different in this endeavour Vishu is one of the well known relativists from India whose pioneer ing contributions to the studies of black holes is universally recognised He was a student of Charles Misner His Ph D thesis on the stability of the Schwarzschild black hole coordinate invariant characterisation of the stationary limit and event horizon for Kerr black holes and subsequent seminal work on quasi normal modes of black holes have passed on to become the starting points for detailed mathematical investigations on the nature of black holes He later worked on other aspects related to black holes and compact objects Many of these topics have matured over the last thirty years New facets have also developed and become current areas of vigorous

research interest No longer are black holes ultracompact objects or event horizons mere idealisations of mathematical physicists but concrete entities that astrophysicists detect measure and look for Astrophysical evidence is mounting up steadily for black holes

Nonlinear Optical Waves A.I. Maimistov,A.M. Basharov,2013-03-09 A non linear wave is one of the fundamental objects of nature They are inherent to aerodynamics and hydrodynamics solid state physics and plasma physics optics and field theory chemistry reaction kinetics and population dynamics nuclear physics and gravity All non linear waves can be divided into two parts dispersive waves and dissipative ones The history of investigation of these waves has been lasting about two centuries In 1834 J S Russell discovered the extraordinary type of waves without the dispersive broadening In 1965 N J Zabusky and M D Kruskal found that the Korteweg de Vries equation has solutions of the solitary wave form This solitary wave demonstrates the particle like properties i e stability under propagation and the elastic interaction under collision of the solitary waves These waves were named solitons In succeeding years there has been a great deal of progress in understanding of soliton nature Now solitons have become the primary components in many important problems of nonlinear wave dynamics It should be noted that non linear optics is the field where all soliton features are exhibited to a great extent This book had been designed as the tutorial to the theory of non linear waves in optics The first version was projected as the book covering all the problems in this field both analytical and numerical methods and results as well However it became evident in the process of work that this was not a real task

Applications of the Theory of Groups in Mechanics and Physics Petre P. Teodorescu,Nicolae-A.P. Nicorovici,2004-04-30 The notion of group is fundamental in our days not only in mathematics but also in classical mechanics electromagnetism theory of relativity quantum mechanics theory of elementary particles etc This notion has developed during a century and this development is connected with the names of great mathematicians as E Galois A L Cauchy C F Gauss W R Hamilton C Jordan S Lie E Cartan H Weyl E Wigner and of many others In mathematics as in other sciences the simple and fertile ideas make their way with difficulty and slowly however this long history would have been of a minor interest had the notion of group remained connected only with rather restricted domains of mathematics those in which it occurred at the beginning But at present groups have invaded almost all mathematical disciplines mechanics the largest part of physics of chemistry etc We may say without exaggeration that this is the most important idea that occurred in mathematics since the invention of infinitesimal calculus indeed the notion of group expresses in a precise and operational form the vague and universal ideas of regularity and symmetry The notion of group led to a profound understanding of the character of the laws which govern natural phenomena permitting to formulate new laws correcting certain inadequate formulations and providing unitary and non contradictory formulations for the investigated phenomena

Quantum Logic in Algebraic Approach Miklós Rédei,2013-03-09 This work has grown out of the lecture notes that were prepared for a series of seminars on some selected topics in quantum logic The seminars were delivered during the first semester of the 1993 1994 academic year in the Unit for Foundations of Science of the Department of History

and Foundations of Mathematics and Science Faculty of Physics Utrecht University The Netherlands while I was staying in that Unit on a European Community Research Grant and in the Center for Philosophy of Science University of Pittsburgh U S A where I was staying during the 1994 1995 academic year as a Visiting Fellow on a Fulbright Research Grant and where I also was supported by the Istvan Szechenyi Scholarship Foundation The financial support provided by these foundations by the Center for Philosophy of Science and by the European Community is greatly acknowledged and I wish to thank D Dieks the professor of the Foundations Group in Utrecht and G Massey the director of the Center for Philosophy of Science in Pittsburgh for making my stay at the respective institutions possible I also wish to thank both the members of the Foundations Group in Utrecht especially D Dieks C Lutz F Muller J Uffink and P Vermaas and the participants in the seminars at the Center for Philosophy of Science in Pittsburgh especially N Belnap J Earman A Janis J Norton and J

Nonequilibrium Statistical Mechanics Byung Chan Eu, 2013-11-11 In this monograph nonequilibrium statistical mechanics is developed by means of ensemble methods on the basis of the Boltzmann equation the generic Boltzmann equations for classical and quantum dilute gases and a generalised Boltzmann equation for dense simple fluids The theories are developed in forms parallel with the equilibrium Gibbs ensemble theory in a way fully consistent with the laws of thermodynamics The generalised hydrodynamics equations are the integral part of the theory and describe the evolution of macroscopic processes in accordance with the laws of thermodynamics of systems far removed from equilibrium Audience This book will be of interest to researchers in the fields of statistical mechanics condensed matter physics gas dynamics fluid dynamics rheology irreversible thermodynamics and nonequilibrium phenomena **The Electron** D. Hestenes, A. Weingartshofer, 2012-12-06 techniques and raises new issues of physical interpretation as well as possibilities for deepening the theory 3 Barut contributes a comprehensive review of his own ambitious program in electron theory and quantum electrodynamics Barut s work is rich with ingenious ideas and the interest it provokes among other theorists can be seen in the cri tique by Grandy Cooperstock takes a much different approach to nonlinear field electron coupling which leads him to conclusions about the size of the electron 4 Capri and Bandrauk work within the standard framework of quantum electrodynamics Bandrauk presents a valuable review of his theoretical approach to the striking new photoelectric phenomena in high intensity laser experiments 5 Jung proposes a theory to merge the ideas of free free transitions and of scattering chaos which is becoming increasingly important in the theoretical analysis of nonlinear optical phenomena For the last half century the properties of electrons have been probed primarily by scattering experiments at ever higher energies Recently however two powerful new experimental techniques have emerged capable of giving alternative experimental views of the electron We refer to 1 the confinement of single electrons for long term study and 2 the interaction of electrons with high intensity laser fields Articles by outstanding practitioners of both techniques are included in Part II of these Proceedings The precision experiments on trapped electrons by the Washington group quoted above have already led to a Nobel prize for

the most accurate measurements of the electron magnetic moment **The Present Status of the Quantum Theory of Light** Stanley Jeffers, S. Roy, J.P. Vigier, G. Hunter, 2012-12-06 THE PRESENT STATUS OF THE QUANTUM THEORY OF LIGHT In August of 1995 a group of over 70 physicists met at York University for a three day symposium in honour of Professor Jean Pierre Vigier The attendance included theoretical and experimental physicists mathematicians astronomers and colleagues concerned with issues in the philosophy of science The symposium was entitled The Present Status of the Quantum Theory of Light in accordance with Professor Vigier's wishes but in fact encompassed many of the areas to which Professor Vigier has contributed over his long and distinguished career These include stochastic interpretations of quantum mechanics particle physics and electromagnetic theory The papers presented at the symposium have been arranged in this proceedings in the following approximate order ideas about the nature of light and photons electrodynamics the formulation and interpretation of quantum mechanics and aspects of relativity theory Some of the papers presented deal with alternate interpretations of quantum phenomena in the tradition of Vigier Bohm et al These interpretations reject the account given in purely probabilistic terms and which deems individual quantum events to be acausal and not amenable to any analysis in space time terms As is well known Einstein and others also rejected the purely statistical account of quantum mechanics As stressed by Professor Vigier at the symposium the current experimental situation now allows for the first time for individual quantum events to be studied e g

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