Physica A: Statistical Mechanics and its Applications 2001 vol.289 N1-2, pages 18-36

Detection of weak signals based on a new class of transformations of random series

Nigmatullin R.

Kazan Federal University, 420008, Kremlevskaya 18, Kazan, Russia

Abstract

For detecting weak signals (when their amplitude is comparable with the amplitude of the noise track) a new class of transformations of random series to a straight line has been suggested. It has been shown that these transformations are quasi-linear and can be defined as a signal-t--staircase transformation (SST). The height of a step defines an amplitude of the detected signal and the step length its duration. The SST can be applicable for a wide class of random series having different statistical nature. The verification of this new method based on the analysis of the real signal/noise tracks containing registration of different situations which have been found from the real-data analysis demonstrate the high sensitivity and efficiency of the new method suggested.

http://dx.doi.org/10.1016/S0378-4371(00)00301-0