

Contents

Preface to the first edition	ix
Preface to the second edition	xi
Preface to the third edition	xii
Acknowledgements	xiv
List of symbols	xvii
1 Introduction to probability distributions and averages	1
Probability density function	2
Gaussian distribution	7
Calculation of averages	7
Probability distribution function	10
2 Joint probability distributions, ensemble averages	12
Second-order probability functions	12
Second-order averages	14
Conditional probability	17
Second-order Gaussian distribution	18
Ensemble averaging	19
3 Correlation	21
Autocorrelation	25
Cross-correlation	29
4 Fourier analysis	33
Fourier integral	35
Complex form of the Fourier transform	38
5 Spectral density	41
Narrow band and broad band processes	44
Spectral density of a derived process	46

Cross-spectral density	48
Note on the units of spectral density	51
6 Excitation – response relations for linear systems	53
Classical approach	54
Frequency response method	55
Impulse response method	58
Relationship between the frequency response and impulse response functions	60
Calculation of response to an arbitrary input	62
7 Transmission of random vibration	67
Mean level	68
Autocorrelation	69
Spectral density	71
Mean square response	73
Cross-correlation	77
Cross-spectral density	78
Probability distributions	79
8 Statistics of narrow band processes	82
Crossing analysis	85
Distribution of peaks	90
Frequency of maxima	92
9 Accuracy of measurements	95
Analogue spectrum analysis	96
Variance of the measurement	97
Analysis of finite length records	103
Confidence limits	108
10 Digital spectral analysis I: Discrete Fourier transforms	113
Discrete Fourier transforms	114
Fourier transforms of periodic functions	116
Aliasing	118
Calculation of spectral estimates	120
11 Digital spectral analysis II: Windows and smoothing	125
Relationship between linear and circular correlation	126
Fourier transform of a train of aperiodic functions	129
Basic lag and spectral windows	131
Smoothing spectral estimates	137
Extending record length by adding zeros	139
Summary	142
Practical considerations	146

12 The fast Fourier transform	150
Basic theory	150
Sample calculation	152
Programming flow charts	155
Practical value of FFT	162
Alternative algorithms	165
13 Pseudo random processes	167
Random binary process	168
Pseudo random binary signals	172
Random multi-level process	172
Spectrum of a multi-level process	179
Generation of random numbers	183
Synthesis of correlated noise sources	185
14 Application notes	189
Response of a resonant mode to broad band excitation	189
Fatigue and failure due to random vibration	191
Excitation by random surface irregularities	196
Simulation of random environments	201
Frequency response function and coherency measurements	206
Local spectral density calculations	218
Weibull distribution of peaks	219
15 Multi-dimensional spectral analysis	225
Two-dimensional Fourier series	225
Properties of the two-dimensional DFT	229
Spectral density of a multi-dimensional random process	233
Discrete spectral density and circular correlation functions for a two-dimensional random process	239
Two-dimensional windows	245
Two-dimensional smoothing	254
Artificial generation of a two-dimensional random process	256
Generation of an isotropic surface	258
Cross-spectral density between parallel tracks across a random surface	263
16 Response of continuous linear systems to stationary random excitation	268
Response to excitation applied at a point	268
Response to distributed excitation	277
Normal mode analysis	280
Kinetic energy of a flat plate subjected to uncorrelated random excitation	290
Single degree-of-freedom analogy	292

17	Discrete wavelet analysis	295
	Basic ideas	295
	Dilation equations	300
	Dilation wavelets	303
	Properties of the wavelet coefficients	307
	Circular wavelet transforms	322
	Discrete wavelet transforms	326
	Properties of the DWT	339
	Mean-square maps	348
	Convolution by wavelets	353
	Two-dimensional wavelet transforms	355
	Harmonic wavelets	359
	Discrete harmonic wavelet transform	364
	Concluding comments	370
Appendices		
	Appendix 1 Table of integrals	371
	Appendix 2 Computer programs	373
	Appendix 3 The Gaussian probability integral	379
	Appendix 4 Distribution of χ^2	381
	Appendix 5 Random numbers	383
	Appendix 6 Distribution of reverse arrangements for a random series	385
	Appendix 7 Wavelet programs	387
	Problems	401
	Answers to problems	457
	References	465
	Index	472