

# Relationships Between $\Psi_B$ -Energy Operator and Some Time-Frequency Representations

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**Abstract**— $\Psi_B$  operator is an energy operator that measures the interactions between two complex signals. In this letter, new properties of  $\Psi_B$  operator are presented. Connections between  $\Psi_B$  operator and some time-frequency representations (cross-ambiguity function, short-time Fourier transform, Zak transform, and Gabor coefficients) are established. Link between  $\Psi_B$  operator of two input signals and their cross-spectrum is also derived. For two equal input signals, we find that Fourier transform of  $\Psi_B$  operator is proportional to the second derivative of the ambiguity function. The established links show the ability of  $\Psi_B$  operator to analyze nonstationary signals. A numerical example is provided for illustrating how to estimate the second order moment, of a FM signal, using  $\Psi_B$  operator. We compare the result to the moment given by the Wigner Ville distribution.

**Index Terms**— $\Psi_B$  energy operator, cross-ambiguity, cross-spectrum, Gabor coefficients, short-time Fourier transform.

## I. INTRODUCTION

THE  $\Psi_B$  Operator has been introduced to analyze the interaction between two signals [1], [2]. This operator is an extension of the cross Teager-Kaiser operator [3] to deal with complex signals [1]. We have recently shown how  $\Psi_B$  operator can be used for segmentation of dynamic nuclear cardiac images [4], transient detection [5], time delay estimation [6] and time series analysis [7].  $\Psi_B$  operator is defined by [1]

$$\begin{aligned} \Psi_B(x(t), y(t)) &= [0.5\dot{x}(t)y^*(t) - 0.25(\ddot{x}(t)y^*(t) + x(t)\ddot{y}^*(t))] \\ &+ [0.5\dot{x}^*(t)\dot{y}(t) - 0.25(\ddot{x}^*(t)y(t) + x^*(t)\ddot{y}(t))]. \end{aligned} \quad (1)$$

Let  $R_{xy}(t, \tau)$  be the instantaneous Cross Correlation (CC) of  $x(t)$  and  $y(t)$ :

$$R_{xy}(t, \tau) = x\left(t + \frac{\tau}{2}\right) \cdot y^*\left(t - \frac{\tau}{2}\right). \quad (2)$$

The output of  $\Psi_B$  is related to  $R_{xy}(t, \tau)$  as follows [1]:

$$\Psi_B(x(t), y(t)) = -\frac{\partial^2 R_{xy}(t, \tau)}{\partial \tau^2} \Big|_{\tau=0} - \frac{\partial^2 R_{xy}^*(t, \tau)}{\partial \tau^2} \Big|_{\tau=0}. \quad (3)$$

For  $x(t) = y(t)$  the notation  $\Psi_B(x(t), y(t)) \equiv \Psi_B(x(t))$  is used. Examination of (3) shows that  $\Psi_B$  is a cross-energy function of two signals. Thus, links to transforms using the concept of instantaneous CC, such as Time-Frequency Representations (TFRs), can be found.

In this letter new properties of  $\Psi_B$  are introduced. We show how some TFRs [Gabor Coefficients (GC), Short-Time Fourier Transform (STFT), Ambiguity Function (AF), and Zak Transform (ZT)] which are fundamentally similar and their application domains quite different, are related to  $\Psi_B$ . These links show that  $\Psi_B$  can be useful for nonstationary signals analysis.

## II. SHORT-TIME FOURIER TRANSFORM

STFT is a classical TFR which allows one to obtain localized information of time and frequency of a signal. This transform is constructed by first choosing an analysis window,  $x^*(t-a)$ , and then compute the Fourier Transform (FT) of the windowed signal  $y(t)$  [8]:

$$\psi_{xy}(a, b) = \int y(t)x^*(t-a)e^{-2j\pi tb} dt \quad (4)$$

where  $a$  and  $b$  are the delay and the modulation parameters. To relate  $\Psi_B$  to STFT, we recall the link between  $\Psi_B$  and the cross Wigner-Ville Distribution (WVD)<sup>1</sup>,  $W_{xy}(t, \nu)$  [1]:

$$\begin{aligned} \Psi_B(x(t), y(t)) &= 4\pi^2 \int \nu^2 (W_{xy}(t, \nu) + W_{xy}^*(t, \nu)) d\nu \end{aligned} \quad (5)$$

where  $W_{xy}(t, \nu)$

$$= \int R_{xy}(t, \tau) e^{-2j\pi\nu\tau} d\tau. \quad (6)$$

Let  $x(t)$  and  $y(t)$  be two complex signals.  $\Psi_B$  is linked to STFT by

$$\begin{aligned} \Psi_B(x(t), y(t)) &= 8\pi^2 \int \nu^2 [\psi_{y-x}(2t, 2\nu) + \psi_{y-x}^*(2t, 2\nu)] \\ &\times e^{4j\pi\nu t} d\nu \end{aligned} \quad (7)$$

where  $y_-(t') = y(-t')$

*Proof:* We set  $u = t + \tau/2$  in (6) and we obtain

$$W_{xy}(t, \nu) = 2e^{4j\pi\nu t} \int x(u)y^*(2t-u)e^{-2j\pi\nu(2\nu)} du. \quad (8)$$

If we set  $y_-(t') = y(-t')$ , (8) simplifies to

$$W_{xy}(t, \nu) = 2e^{4j\pi\nu t} \psi_{y-x}(2t, 2\nu). \quad (9)$$

Using the same setting and the conjugate version of (6) we obtain

$$W_{x^*y^*}(t, \nu) = 2e^{4j\pi\nu t} \psi_{y^*x^*}(2t, 2\nu). \quad (10)$$

Summing (9) and (10) and using (5) complete the proof. For  $x(t) = y(t)$  being real signals, (7) is reduced to

$$\Psi_B(x(t)) = 16\pi^2 \int \nu^2 \psi_{x-x}(2t, 2\nu) e^{4j\pi\nu t} d\nu. \quad (11)$$

<sup>1</sup>All integrals are from  $-\infty$  to  $+\infty$  unless otherwise stated.

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Equations (7) and (11) show that time resolution changes by a factor of 2. Thus, spacing of  $\Psi_B$  is quite large compared to the range of evaluation points for the STFT. Since the second order moment does not have a scaling factor in time and frequency, a well defined sampling grid must be used. If  $\nu t$  is integer, (11) is reduced to (12) which corresponds to the second order moment in frequency of the STFT where the window is chosen to be the time-reversed input signal:

$$\Psi_B \left( x \left( \frac{t}{2} \right) \right) = 2\pi^2 \int (-1)^{\nu t} \nu^2 \psi_{x-x}(t, \nu) d\nu. \quad (12)$$

### III. GABOR COEFFICIENTS

GC is a signal analysis tool, for example, to process textured images. Using an analyzing function,  $\gamma(t)$ , and for a given input signal  $f(t)$ , GC are defined as follows :

$$C_{m,n} = \int f(t+n)\gamma^*(t)e^{-2j\pi mt} dt. \quad (13)$$

Let  $x(t)$  and  $y(t)$  be two complex signals.  $\Psi_B$  operator is related to GC by

$$\Psi_B(x(t), y(t)) = 8\pi^2 \int \nu^2 [C_{2\nu, 2t} + C_{-2\nu, 2t}^*] e^{-4j\pi\nu t} d\nu \quad (14)$$

where  $\gamma(t') = y(-t')$

*Proof:* Using the same reasoning as for the STFT with  $u = \tau/2 - t$  we have

$$W_{xy}(t, \nu) = 2e^{-4j\pi\nu t} C_{2\nu, 2t} \quad (15)$$

$$W_{x^*y^*}(t, \nu) = 2e^{-4j\pi\nu t} C_{-2\nu, 2t}^* \quad (16)$$

Summing (15) and (16) and using relation (5), we derive the relation (14). If the signal is sampled in both time and frequency with well defined sampling grid such that  $m = 2\nu$  and  $n = 2t$ , we can rewrite (14) as

$$\begin{aligned} \Psi_B(x(t), y(t)) &= 8\pi^2 \int \nu^2 [C_{2\nu, 2t} + C_{-2\nu, 2t}^*] d\nu \\ \Psi_B \left( x \left( \frac{n}{2} \right), y \left( \frac{n}{2} \right) \right) &\approx 2\pi^2 \sum_m (-1)^{mn} m^2 [C_{m,n} + C_{-m,n}^*]. \end{aligned} \quad (17)$$

For  $x(t) = y(t)$  being real signals, relation (17) is reduced to

$$\Psi_B(x(t)) = 16\pi^2 \int \nu^2 C_{2\nu, 2t} d\nu \quad (18)$$

$$\Psi_B \left( x \left( \frac{n}{2} \right) \right) \approx 4\pi^2 \sum_m (-1)^{mn} m^2 C_{m,n}. \quad (19)$$

Spacing of  $\Psi_B$  is quite large compared to the range of evaluation points for GC. Equation (18) shows that  $\Psi_B$  corresponds to the second order moment of GC. The spacing of the GC and the STFT are large compared to the range of evaluation points for  $\Psi_B$ . This has a direct effect on the application for which each is best suited. Both the GC and the STFT are useful where there is a large amount of data, which must be analyzed at some coarser resolution (feature extraction task as part of a larger image analysis problem) [9]. Thus, in this case  $\Psi_B$  is an efficient and a simple way to calculate the second moment in frequency of both GC and STFT.

### IV. CROSS AMBIGUITY FUNCTION

Cross AF (CAF) is a TFR that is useful in many signal communication systems. CAF is given by:

$$A_{xy}(u, \tau) = \int R_{xy}(t, \tau) e^{-j2\pi ut} dt. \quad (20)$$

Let  $\Gamma_{xy}(u, \nu)$  be the FT,  $\mathcal{F}$ , of  $A_{xy}(u, \tau)$  with respect to  $\tau$

$$R_{xy}(t, \tau) \xleftrightarrow{t} A_{xy}(u, \tau) \xleftrightarrow{\tau} \Gamma_{xy}(u, \nu) \quad (21)$$

where  $\Gamma_{xy}(u, \nu)$  represents the 2-D FT of  $R_{xy}(t, \tau)$  and is the cross spectrum of  $x(t)$  and  $y(t)$ .  $A_{xy}(u, \tau)$  is expressed in terms of the FTs  $X(\nu)$  and  $Y(\nu)$  of  $x(t)$  and  $y(t)$  respectively as

$$\begin{aligned} A_{xy}(u, \tau) &= \int \Gamma_{xy}(u, \nu) e^{j2\pi\tau\nu} d\nu \\ &= \int X \left( \nu + \frac{u}{2} \right) Y^* \left( \nu - \frac{u}{2} \right) e^{j2\pi\tau\nu} d\nu. \end{aligned} \quad (22)$$

Let  $x(t)$  and  $y(t)$  be two complex signals.  $\Psi_B$  is related to  $\Gamma_{xy}(u, \nu)$  by

$$\begin{aligned} \mathcal{F}\{\Psi_B(x(t), y(t))\}(u) &= \\ &4\pi^2 \int \nu^2 [\Gamma_{xy}(u, \nu) + \Gamma_{xy}^*(-u, -\nu)] d\nu. \end{aligned} \quad (23)$$

*Proof:* According to (21),  $R_{xy}(t, \tau)$  can be rewritten as

$$R_{xy}(t, \tau) = \int \int \Gamma_{xy}(u, \nu) e^{j2\pi(ut+\nu\tau)} du d\nu. \quad (24)$$

Differentiating twice both sides of  $R_{xy}(t, \tau)$  and  $R_{xy}^*(t, \tau)$  with respect to  $\tau$  one gets

$$\begin{aligned} \frac{\partial^2 R_{xy}(t, \tau)}{\partial \tau^2} \Big|_{\tau=0} &= -4\pi^2 \int \int \nu^2 \Gamma_{xy}(u, \nu) e^{j2\pi ut} du d\nu \end{aligned} \quad (25)$$

$$\begin{aligned} \frac{\partial^2 R_{xy}^*(t, \tau)}{\partial \tau^2} \Big|_{\tau=0} &= -4\pi^2 \int \int \nu^2 \Gamma_{xy}^*(-u, -\nu) e^{j2\pi ut} du d\nu. \end{aligned} \quad (26)$$

Summing (25) and (26) and using (3) followed by FT complete the proof. FT of  $\Psi_B$  is also linked to CAF by

$$\begin{aligned} \mathcal{F}\{\Psi_B(x(t), y(t))\}(u) &= \\ &-\frac{\partial^2}{\partial \tau^2} \left[ A_{xy}(u, \tau) + A_{xy}^*(-u, \tau) \right]_{\tau=0}. \end{aligned} \quad (27)$$

*Proof:* According to (20)  $R_{xy}(t, \tau)$  can be written as

$$R_{xy}(t, \tau) = \int A_{xy}(u, \tau) e^{j2\pi ut} du. \quad (28)$$

Differentiating twice both sides of (28) and its conjugate version we get

$$\frac{\partial^2 R_{xy}(t, \tau)}{\partial \tau^2} \Big|_{\tau=0} = \int \frac{\partial^2 A_{xy}(u, \tau)}{\partial \tau^2} \Big|_{\tau=0} e^{j2\pi ut} du \quad (29)$$

$$\frac{\partial^2 R_{xy}^*(t, \tau)}{\partial \tau^2} \Big|_{\tau=0} = \int \frac{\partial^2 A_{xy}^*(-u, \tau)}{\partial \tau^2} \Big|_{\tau=0} e^{j2\pi ut} du. \quad (30)$$

Using (3) we obtain

$$\Psi_B(x(t), y(t)) = - \int \underbrace{\frac{\partial^2}{\partial \tau^2} [A_{xy}(u, \tau) + A_{xy}^*(-u, \tau)]}_{H(u)} \Big|_{\tau=0} \times e^{j2\pi ut} du. \quad (31)$$

Observe from (31) that  $\Psi_B$  is the inverse FT of  $H(u)$ .

For  $x(t) = y(t)$  being complex signals we have

$$\mathcal{F}\{\Psi_B(x(t))\}(u) = -2 \frac{\partial^2 A_{xx}(u, \tau)}{\partial \tau^2} \Big|_{\tau=0}. \quad (32)$$

*Proof:* Using (2) it is easy to see that for  $x(t) = y(t)$

$$\frac{\partial^2 R_{xx}(t, \tau)}{\partial \tau^2} \Big|_{\tau=0} = \frac{\partial^2 R_{xx}^*(t, \tau)}{\partial \tau^2} \Big|_{\tau=0} \quad (33)$$

and it follows from (29) and (30) that

$$\frac{\partial^2 A_{xx}(u, \tau)}{\partial \tau^2} \Big|_{\tau=0} = \frac{\partial^2 A_{xx}^*(-u, \tau)}{\partial \tau^2} \Big|_{\tau=0}. \quad (34)$$

Using (31) with  $x(t) = y(t)$  one gets

$$\int \Psi_B(x(t)) e^{-j2\pi ut} dt = -2 \frac{\partial^2 A_{xx}(u, \tau)}{\partial \tau^2} \Big|_{\tau=0} \quad (35)$$

which completes the proof.

Computing FT of  $\Psi_B$  is identical to computing the second derivative, with respect to  $\tau$ , of the CAF. Equation (23) shows another link of the FT of  $\Psi_B$  which is equal to the second order moment in frequency of the cross spectrum of the two input signals. Equation (32) gives the link between  $\Psi_B$  and AF.

## V. ZAK TRANSFORM

ZT is a mixed TFR of a signal that has relationships with the WVD, the Rihaczek distribution, and the Radar AF [10]. For  $\alpha \geq 0$ , ZT of  $f$ ,  $Z_\alpha f$ , is a function on  $\mathbb{R}^{2d}$ :

$$Z_\alpha f(x, y) = \sum_{k \in \mathbb{Z}} f(x - \alpha k) e^{-2j\pi \alpha k y}. \quad (36)$$

In this work, we use the ZT with  $\alpha = 1$ ,  $d = 1$ , which is denoted by  $Z_f(x, y)$ . The CAF of  $f(t)$  and  $g(t)$  can be computed directly from ZTs  $Z_f(x, y)$  and  $Z_g(x, y)$ :

$$A_{fg}(u, \tau) = \int_0^1 \int_0^1 Z_f(x, y) Z_g^*(x + \tau, y + u) e^{-2j\pi x u} dx dy. \quad (37)$$

Let  $f(t)$  and  $g(t)$  be two complex signals.  $\Psi_B$  is related to the ZT by

$$\Psi_B(f(t), g(t)) = \int_{-\infty}^{+\infty} \int_0^1 \int_0^1 (Z_f(x, y) \ddot{Z}_g^*(x, y + u) + Z_f^*(x, y) \ddot{Z}_g(x, y - u)) e^{-2j\pi u(x-t)} dx dy du. \quad (38)$$

*Proof:* Differentiating twice both sides of (37) and its conjugate version with respect to  $\tau$  we get

$$\frac{\partial^2 A_{fg}(u, \tau)}{\partial \tau^2} \Big|_{\tau=0} = \int_0^1 \int_0^1 Z_f(x, y) \ddot{Z}_g^*(x, y + u) e^{-2j\pi x u} dx dy \quad (39)$$

$$\frac{\partial^2 A_{fg}^*(u, \tau)}{\partial \tau^2} \Big|_{\tau=0} = \int_0^1 \int_0^1 Z_f^*(x, y) \ddot{Z}_g(x, y - u) e^{-2j\pi x u} dx dy. \quad (40)$$

Substituting (39) and (40) in (31) completes the proof where  $\ddot{Z}_g(x, y + u) = \partial^2 Z_g(x + \tau, y \pm u) / \partial \tau^2 |_{\tau=0}$ . If  $f(t) = g(t)$ , (38) is reduced to

$$\Psi_B(f) = 2 \int_{-\infty}^{+\infty} \int_0^1 \int_0^1 Z_f(x, y) \ddot{Z}_f^*(x, y + u) \times e^{-2j\pi u(x-t)} dx dy du. \quad (41)$$

The AF on the integer lattice is defined as

$$A_{ff}(n, m) = \int_0^1 \int_0^1 |Z_f(x, y)|^2 e^{2j\pi(-mx+ny)} dx dy. \quad (42)$$

Using (32) it is easy to show that

$$\mathcal{F}\{\Psi_B(x(t))\}(n) = 8\pi^2 \int_0^1 \int_0^1 x^2(t) |Z_f(x, y)|^2 e^{2j\pi n y} dx dy. \quad (43)$$

Equations (38), (41), and (43) reveals links between ZT and  $\Psi_B$ .

## VI. RESULTS

We show how  $\Psi_B$  can be used to estimate the second order moment in frequency,  $\langle \nu^2 \rangle_t$ , of an FM signal, which is a useful feature for signal classification. Using (5), the moment  $\langle \nu^2 \rangle_t$  of a signal  $y(t)$  is given by

$$\langle \nu^2 \rangle_t = \frac{\int \nu^2 W_y(t, \nu) d\nu}{|y(t)|^2} \quad (44)$$

$$\langle \nu^2 \rangle_t = \frac{\Psi_B(y(t))}{8\pi^2 |y(t)|^2} \quad (45)$$

where  $|y(t)|^2 = \int W_y(t, \nu) d\nu$ . Let  $y(t)$  be a noisy version of LFM signal,  $x(t) = e^{2j\pi\phi(t)}$ , defined by

$$y(t) = x(t) + n(t) \quad (46)$$

$\phi(t) = \alpha t^2 + \beta t + c$ .  $n(t)$  is a Gaussian noise,  $\mathcal{N}(0, \sigma^2)$ . This complex noise consists of independent real and imaginary parts. The WVD of  $x(t)$  is a Dirac function concentrated along its instantaneous frequency,  $\nu_x(t) = 2\alpha t + \beta$ :

$$W_x(t, \nu) = \delta(\nu - \beta - 2\alpha t). \quad (47)$$

Since  $|x(t)|^2 = 1$  and putting (47) in (44) we obtain

$$\langle \nu^2 \rangle_t = (2\alpha t + \beta)^2. \quad (48)$$

To illustrate the computation of  $\langle \nu^2 \rangle_t$ , we consider a signal  $y(t)$  with parameters ( $\alpha = 50$ ,  $\beta = 25$ ,  $c = 10$ ) where  $t \in [0, 1.2]$ , sampled at  $T = 5.10^{-4}$  and with different SNRs. We compare the true value of  $\langle \nu^2 \rangle_t$  [(48)] and the numerical estimations by WVD [(44)] and  $\Psi_B$  [(45)]. Operator  $\Psi_B$  is implemented using symmetric finite difference scheme [6]. WVD displayed in Fig. 1, clearly reveals the features of the noisy signal  $y(t)$  (SNR = 40 dB). Results of  $\langle \nu^2 \rangle_t$ , by  $\Psi_B$  and WVD, from 600 runs Monte-Carlo simulations are shown in Figs. 2 and 3. Origin of time axis is shifted to -0.1 sec for displaying purpose. Although the match of the moments  $\langle \nu^2 \rangle_t$  is not perfect,  $\Psi_B$

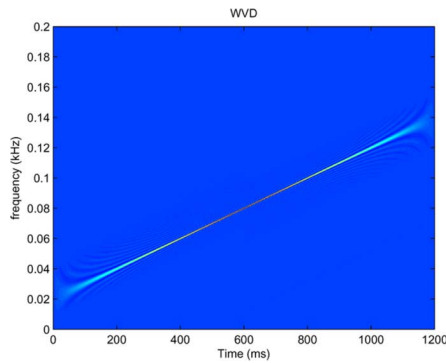


Fig. 1. WVD of noisy signal  $y(t)$  (SNR = 40 dB).

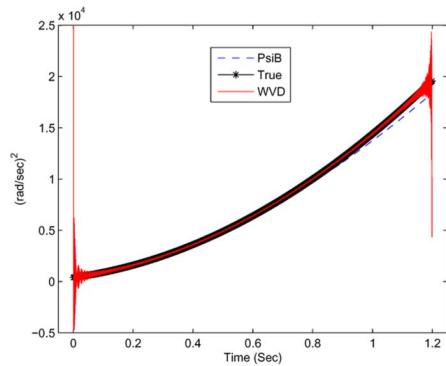


Fig. 2. Moment  $\langle \nu^2 \rangle_t$  of  $y(t)$  (SNR =  $\infty$ ). (Black star) True, (blue dashed line)  $\Psi_B$ , and (red solid line) WVD.

shows a good match (Fig. 2) and with little oscillations due to noise [Fig. 3(a)]. Fig. 2 also shows an agreement of the WVD moment with the true value but with fluctuations of high magnitude at the beginning and the end of free-noise signal  $x(t)$ . These fluctuations are due to the effect of the broad frequency spread observed on the beginning and on the end of the signal  $y(t)$  (Fig. 1). For noisy signal, these fluctuations are very high over all the signal [Fig. 3(b)]. In Fig. 4(a), we plot the MSEs in  $\langle \nu^2 \rangle_t$  estimation versus the SNRs for both  $\Psi_B$  and WVD. As seen in Fig. 4(a), across a range of different SNRs,  $\Psi_B$  provides a good performance over the WVD. Bias measures reported in Fig. 4(b) show that both  $\Psi_B$  and WVD are less biased for SNR  $> 15$  dB but the little bias is achieved by WVD. Due to its localization property,  $\Psi_B$  is sensitive in very noisy environment compared to WVD, however it offers a significant computation advantage over WVD. Cost of calculating  $\Psi_B$  is very small compared to WVD. In general,  $\Psi_B$  gives interesting results provided that  $\Psi_B(n(t)) \simeq -2\Psi_B(x(t), n(t))$ . Also, attention must be given to discretization of  $\Psi_B$ .

## VII. CONCLUDING REMARKS

The main point of this letter is to establish links between  $\Psi_B$  and some TFRs. Even the studied TFRs have different application domains, they are all related to  $\Psi_B$ . Lemmas 1 and 2 show that time resolution changes by a factor of 2. Thus, the spacing of  $\Psi_B$  is quite large compared to the range of evaluation points for both STFT and GC. Connections between ZT and  $\Psi_B$  are also derived. The established links show the interest of  $\Psi_B$  to analyze nonstationary signals. Particularly relation (18) shows that  $\Psi_B$  corresponds to the second order moment in frequency of

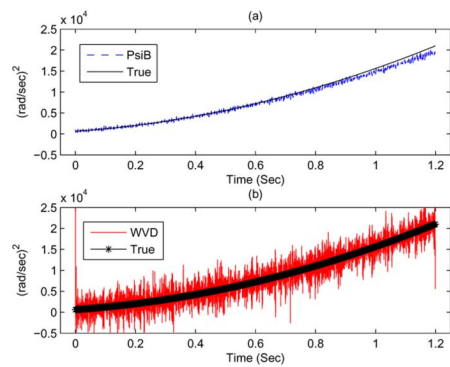


Fig. 3. Moment  $\langle \nu^2 \rangle_t$  of  $y(t)$  (SNR = 40 dB). (Black) True, (blue dashed line)  $\Psi_B$ , and (red solid line) WVD.

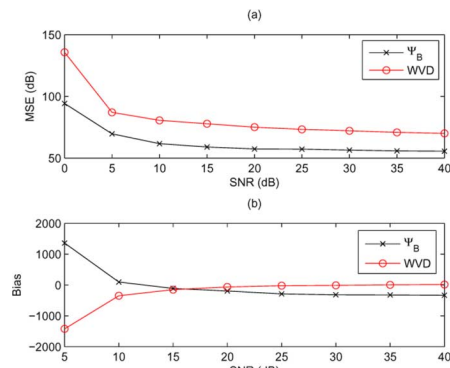


Fig. 4. (a) MSEs (dB) in  $\langle \nu^2 \rangle_t$  estimation for  $\Psi_B$  and WVD. (b) Bias in  $\langle \nu^2 \rangle_t$  estimation for  $\Psi_B$  and WVD.

GC. We have established the link between the FT of  $\Psi_B$  of two input signals and the second order moment of the cross-spectrum. For two equal input signals we find that the FT of  $\Psi_B$  is proportional to the second derivative of the AF. Preliminary results show that  $\Psi_B$  is effective for estimating the second order frequency moment of a signal.

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