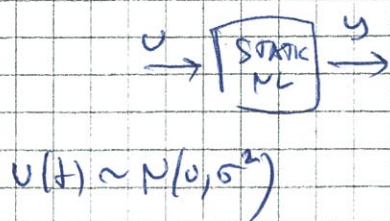


# BUSSGANG - THEOREM (\*)

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$$R_{yy}(f) = C \cdot R_{uu}(f)$$

$$\downarrow$$

$$S_{yy} = C \cdot S_{uu}$$

$$\downarrow$$

$$\hat{G}_{BLA} = C$$

LINEAR APPROXIMATION OF  
STATIC NL  
IS STATIC  
(FOR GAUSSIAN!)

$$C = E\{NL'(u(t))\}$$

## BLA - BASED MODELING OF NONLINEAR SYSTEMS

$$(A) \hat{G}_{BLA} = \arg \min_G E\{|y(t) - G(u)u(t)|^2\}$$

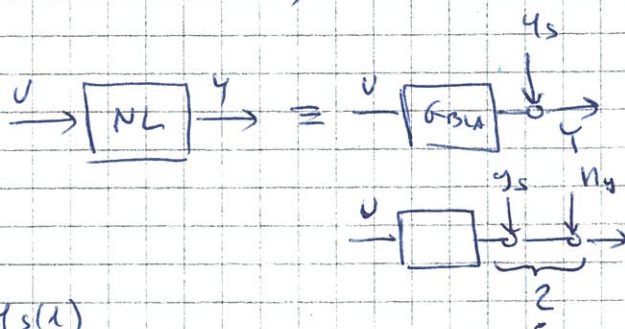
$$= \frac{S_{yu}}{S_{uu}} \leftarrow \frac{\hat{S}_{yu}}{\hat{S}_{uu}} = \frac{\sum_k y^{(k)}(t) \overline{u^{(k)}(t)}}{\sum_k |u^{(k)}(t)|^2} \leftarrow \text{FOR RMS DETERMINISTIC} \quad (*)$$

$$= \frac{E\{y(t) \overline{u(t)}\}}{E\{|u(t)|^2\}}$$

$$(B) y_s(t) = y(t) - \hat{G}_{BLA} \cdot u(t) \quad - \text{STOCHASTIC NONLINEAR NOISE (DISTORTION)}$$

$$E\{y_s(t) \overline{u(t)}\} = \phi \quad O(H^{-1})$$

$$y(t) = \hat{G}_{BLA} u(t) + y_s(t)$$



$$y(t) = \hat{G}_{BLA} u(t) + y_s(t)$$

$$= (G^A(t) + G_B(t)) u(t) + y_s(t)$$

└ NL BIAS (SYSTEMATIC) DISTORTION  
ON LINEAR SYSTEM  
(IF PRESENT)

$$(*) \text{ NFIR } y(t) = f(u(t-k)) \Big|_{k=0}^M$$

$$BLA(\text{NFIR}) = \text{FIR OF ORDER } M \quad \text{IF } u(t) \text{ SEPARABLE OF ORDER } M+1$$

$$E\{u(t-\sigma) | u(t), u(t-1), \dots, u(t-M)\} = \sum_{i=0}^M a_{\sigma-i} u(t-i) \quad (\text{GAUSSIAN } \infty \text{ ORDER})$$