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Subject: Re: Wiener filter

Posted by [Richard Tyc](#) on Fri, 21 Dec 2001 18:40:11 GMT

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> I'm afraid I can't convert that to code; the only tricky step is one  
> that they've given no details about. That step is the one where they  
> estimate the power spectrum of the noise. They said that they were  
> assuming a "white noise" spectrum, but that still leaves them with the  
> problem of estimating the amplitude of the noise. One plausible approach  
> is to plot the power spectrum of your signal, and decide to model it as  
> the sum of two simple curves with known shapes. Then use regress() to  
> fit the data to a linear sum of those two curves.  
>  
> The part they do explain is trivial. Using the notation from that quote,  
>  $P(f) = S(f) - N(f)$ , where  $P(f)$  is the power spectrum of the uncorrupted  
> signal,  $S(f)$  is the power spectrum of the corrupted signal, and  $N(f)$  is  
> the power spectrum of the noise. (Note change of notation from previous  
> context).

Thanks for your help. I now understand the process a little better but I too  
am still unclear on the noise amplitude estimation. I don't quite follow  
your idea of "sum of two separate curves" and then using regress().

I have stumbled into a fairly sophisticated subject here. Could you point me  
to some references that may explain your idea in more detail ?

The paper does refer to : "Digital Image Processing" by Gonzales which I  
have on order AND "Numerical Recipes: the art of scientific computing" by  
Press, Flannery et al which I should be able to find around here.

Any others?

Rich

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