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A fast alternating projection method for complex frequency estimation

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(Submitted on 8 Jul 2011)

The problem of approximating a sampled function using sums of a fixed number of complex exponentials is considered. We use alternating projections between fixed rank matrices and Hankel matrices to obtain such an approximation. Convergence, convergence rates and error estimates for this technique are proven, and fast algorithms are developed. We compare the numerical results obtain with the MUSIC and ESPRIT methods.

Submission history

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