

# CONTENTS

Preface v

## *Theoretical Aspects*

<b>1</b>	<b>Introduction to the Hilbert–Huang Transform and Its Related Mathematical Problems</b>	<b>1</b>
	<i>Norden E. Huang</i>	
1.1	Introduction . . . . .	1
1.2	The Hilbert–Huang transform . . . . .	2
1.2.1	The empirical mode decomposition method (the sifting process)	4
1.2.2	The Hilbert spectral analysis . . . . .	12
1.3	Recent developments . . . . .	14
1.3.1	Normalized Hilbert transform . . . . .	15
1.3.2	Confidence limit . . . . .	17
1.3.3	Statistical significance of IMFs . . . . .	18
1.4	Mathematical problems related to the HHT . . . . .	18
1.4.1	Adaptive data-analysis methodology . . . . .	19
1.4.2	Nonlinear system identification . . . . .	19
1.4.3	The prediction problem for nonstationary processes (the end effects of EMD) . . . . .	20
1.4.4	Spline problems (the best spline implementation for HHT, convergence and 2-D) . . . . .	21
1.4.5	The optimization problem (the best IMF selection and uniqueness mode mixing) . . . . .	22
1.4.6	Approximation problems (the Hilbert transform and quadrature)	23
1.4.7	Miscellaneous statistical questions concerning HHT . . . . .	24
1.5	Conclusion . . . . .	24
<b>2</b>	<b>B-Spline Based Empirical Mode Decomposition</b>	<b>27</b>
	<i>Sherman Riemenschneider, Bao Liu, Yuesheng Xu and Norden E. Huang</i>	
2.1	Introduction . . . . .	27
2.2	A B-spline algorithm for empirical mode decomposition . . . . .	29
2.3	Some related mathematical results . . . . .	33

2.4	Performance analysis of BS-EMD . . . . .	39
2.5	Application examples . . . . .	45
2.6	Conclusion and future research topics . . . . .	51
<b>3</b>	<b>EMD Equivalent Filter Banks, from Interpretation to Applications</b>	<b>57</b>
	<i>Patrick Flandrin, Paulo Gonçalves and Gabriel Rilling</i>	
3.1	Introduction . . . . .	57
3.2	A stochastic perspective in the frequency domain . . . . .	58
	3.2.1 Model and simulations . . . . .	58
	3.2.2 Equivalent transfer functions . . . . .	59
3.3	A deterministic perspective in the time domain . . . . .	63
	3.3.1 Model and simulations . . . . .	63
	3.3.2 Equivalent impulse responses . . . . .	63
3.4	Selected applications . . . . .	64
	3.4.1 EMD-based estimation of scaling exponents . . . . .	64
	3.4.2 EMD as a data-driven spectrum analyzer . . . . .	68
	3.4.3 Denoising and detrending with EMD . . . . .	69
3.5	Concluding remarks . . . . .	73
<b>4</b>	<b>HHT Sifting and Filtering</b>	<b>75</b>
	<i>Reginald N. Meeson</i>	
4.1	Introduction . . . . .	75
4.2	Objectives of HHT sifting . . . . .	77
	4.2.1 Restrictions on amplitude and phase functions . . . . .	78
	4.2.2 End-point analysis . . . . .	81
4.3	Huang's sifting algorithm . . . . .	81
4.4	Incremental, real-time HHT sifting . . . . .	82
	4.4.1 Testing for iteration convergence . . . . .	83
	4.4.2 Time-warp analysis . . . . .	84
	4.4.3 Calculating warped filter characteristics . . . . .	85
	4.4.4 Separating amplitude and phase . . . . .	86
4.5	Filtering in standard time . . . . .	87
4.6	Case studies . . . . .	89
	4.6.1 Simple reference example . . . . .	89
	4.6.2 Amplitude modulated example . . . . .	90
	4.6.3 Frequency modulated example . . . . .	92
	4.6.4 Amplitude step example . . . . .	95
	4.6.5 Frequency shift example . . . . .	99
4.7	Summary and conclusions . . . . .	102
	4.7.1 Summary of case study findings . . . . .	102
	4.7.2 Research directions . . . . .	103

<b>5</b>	<b>Statistical Significance Test of Intrinsic Mode Functions</b>	<b>107</b>
	<i>Zhaohua Wu and Norden E. Huang</i>	
5.1	Introduction . . . . .	107
5.2	Characteristics of Gaussian white noise in EMD . . . . .	109
5.2.1	Numerical experiment . . . . .	110
5.2.2	Mean periods of IMFs . . . . .	110
5.2.3	The Fourier spectra of IMFs . . . . .	111
5.2.4	Probability distributions of IMFs and their energy . . . . .	113
5.3	Spread functions of mean energy density . . . . .	116
5.4	Examples of a statistical significance test of noisy data . . . . .	119
5.4.1	Testing of the IMFs of the NAOI . . . . .	120
5.4.2	Testing of the IMFs of the SOI . . . . .	122
5.4.3	Testing of the IMFs of the GASTA . . . . .	123
5.4.4	<i>A posteriori</i> test . . . . .	125
5.5	Summary and discussion . . . . .	125

*Applications to Geophysics*

<b>6</b>	<b>The Application of Hilbert–Huang Transforms to Meteorological Datasets</b>	<b>129</b>
	<i>Dean G. Duffy</i>	
6.1	Introduction . . . . .	129
6.2	Procedure . . . . .	131
6.3	Applications . . . . .	136
6.3.1	Sea level heights . . . . .	136
6.3.2	Solar radiation . . . . .	139
6.3.3	Barographic observations . . . . .	142
6.4	Conclusion . . . . .	145
<b>7</b>	<b>Empirical Mode Decomposition and Climate Variability</b>	<b>149</b>
	<i>Katie Coughlin and Ka Kit Tung</i>	
7.1	Introduction . . . . .	149
7.2	Data . . . . .	150
7.3	Methodology . . . . .	152
7.4	Statistical tests of confidence . . . . .	154
7.5	Results and physical interpretations . . . . .	157
7.5.1	Annual cycle . . . . .	158
7.5.2	Quasi-Biennial Oscillation (QBO) . . . . .	159
7.5.3	ENSO-like mode . . . . .	159
7.5.4	Solar cycle signal in the stratosphere . . . . .	160
7.5.5	Fifth mode . . . . .	161

7.5.6	Trends . . . . .	162
7.6	Conclusions . . . . .	162
<b>8</b>	<b>EMD Correction of Orbital Drift Artifacts in Satellite Data Stream</b>	<b>167</b>
	<i>Jorge E. Pinzón, Molly E. Brown and Compton J. Tucker</i>	
8.1	Introduction . . . . .	167
8.2	Processing of NDVI imagery . . . . .	169
8.3	Empirical mode decomposition . . . . .	172
8.4	Impact of orbital drift on NDVI and EMD-SZA filtering . . . . .	173
8.5	Results and discussion . . . . .	176
8.6	Extension to 8-km data . . . . .	180
8.7	Integration of NOAA-16 data . . . . .	181
8.8	Conclusions . . . . .	183
<b>9</b>	<b>HHT Analysis of the Nonlinear and Non-Stationary Annual Cycle of Daily Surface Air Temperature Data</b>	<b>187</b>
	<i>Samuel S. P. Shen, Tingting Shu, Norden E. Huang, Zhaohua Wu, Gerald R. North, Thomas R. Karl and David R. Easterling</i>	
9.1	Introduction . . . . .	187
9.2	Analysis method and computational algorithms . . . . .	191
9.3	Data . . . . .	194
9.4	Time analysis . . . . .	195
9.4.1	Examples of the TAC and the NAC . . . . .	195
9.4.2	Temporal resolution of data . . . . .	197
9.4.3	Robustness of the EMD method . . . . .	200
9.4.3.1	EMD separation of a known signal in a synthetic dataset . . . . .	200
9.4.3.2	Robustness with respect to data length . . . . .	200
9.4.3.3	Robustness with respect to end conditions . . . . .	202
9.5	Frequency analysis . . . . .	202
9.5.1	Hilbert spectra of NAC . . . . .	202
9.5.2	Variances of anomalies with respect to the NAC and TAC . . . . .	204
9.5.3	Spectral power of the anomalies with respect to the NAC and TAC . . . . .	205
9.6	Conclusions and discussion . . . . .	207
<b>10</b>	<b>Hilbert Spectra of Nonlinear Ocean Waves</b>	<b>211</b>
	<i>Paul A. Hwang, Norden E. Huang, David W. Wang, and Jame M. Kaihatu</i>	
10.1	Introduction . . . . .	211
10.2	The Hilbert–Huang spectral analysis . . . . .	212

10.3 Spectrum of wind-generated waves . . . . .	216
10.4 Statistical properties and group structure . . . . .	219
10.5 Summary . . . . .	222

*Applications to Structural Safety*

**11 EMD and Instantaneous Phase Detection of Structural Damage 227**

*Liming W. Salvino, Darryll J. Pine, Michael Todd and Jonathan M. Nichols*

11.1 Introduction to structural health monitoring . . . . .	227
11.2 Instantaneous phase and EMD . . . . .	230
11.2.1 Instantaneous phase . . . . .	230
11.2.2 EMD and HHT . . . . .	231
11.2.3 Extracting an instantaneous phase from measured data . . . . .	233
11.3 Damage detection application . . . . .	234
11.3.1 One-dimensional structures . . . . .	236
11.3.2 Experimental validations . . . . .	239
11.3.3 Instantaneous phase detection . . . . .	242
11.4 Frame structure with multiple damage . . . . .	243
11.4.1 Frame experiment . . . . .	244
11.4.2 Detecting damage by using the HHT spectrum . . . . .	247
11.4.3 Detecting damage by using instantaneous phase features . . . . .	249
11.4.4 Auto-regressive modeling and prediction error . . . . .	252
11.4.5 Chaotic-attractor-based prediction error . . . . .	255
11.5 Summary and conclusions . . . . .	258

**12 HHT-Based Bridge Structural Health-Monitoring Method 263**

*Norden E. Huang, Kang Huang and Wei-Ling Chiang*

12.1 Introduction . . . . .	263
12.2 A review of the present state-of-the-art methods . . . . .	265
12.2.1 Data-processing methods . . . . .	266
12.2.2 Loading conditions . . . . .	268
12.2.3 The transient load . . . . .	270
12.3 The Hilbert–Huang transform . . . . .	271
12.4 Damage-detection criteria . . . . .	272
12.5 Case study of damage detection . . . . .	274
12.6 Conclusions . . . . .	280

*Applications to Visualization*

<b>13 Applications of HHT in Image Analysis</b>	<b>289</b>
<i>Steven R. Long</i>	
13.1 Introduction . . . . .	289
13.2 Overview . . . . .	290
13.3 The analysis of digital slope images . . . . .	291
13.3.1 The NASA laboratory . . . . .	291
13.3.2 The digital camera and set-up . . . . .	292
13.3.3 Acquiring experimental images . . . . .	293
13.3.4 Using EMD/HHT analysis on images . . . . .	293
13.3.5 The digital camera and set-up . . . . .	293
13.3.5.1 Volume computations and isosurface visualization . . . . .	296
13.3.5.2 Use of EMD/HHT in image decomposition . . . . .	300
13.4 Summary . . . . .	303
Index	307