

Re: Piecewise constant approximation

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erudite wrote:

Let $s(t)$ be a continuous bandlimited signal. Let $p(t)$ be its best piecewise constant approximation on the uniformly partitioned unit interval $[0,1]$,

$$\text{i.e } p(t) = \sum_{i=1}^n c_i I_i(t)$$

where $I_i(t)$ is the indicator function which takes 1 on the interval $[(i-1)/n, i/n)$ and 0 elsewhere.

Now how does the MSE $\|s(t)-p(t)\|^2$ vary with n ?

Thanks,
er

Sounds like a book exercise ? The piecewise constant signal is not BL but, if filtered properly, the original signal can be reconstructed without error.

As a first approximation, calculate the spectral energy outside the upper band limit of the original signal.

john2

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