BAND-LIMITED EXTRAPOLATION BY REGULARIZATION

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In this paper a regularized spectral estimation formula and a regularized iterative algorithm for band-limited extrapolation are presented. The ill-posedness of the problem is taken into account. First a Fredholm equation is regularized. Then it is transformed to a differential equation in the case where the time interval is {bf R}. A fast algorithm to solve the differential equation by the finite differences is given and a regularized spectral estimation formula is obtained. Then a regularized iterative extrapolation algorithm is introduced and compared with the Papoulis and Gerchberg algorithm. A time-frequency regularized extrapolation algorithm is presented in the two-dimensional case. The Gibbs phenomenon is analyzed. Then the time-frequency regularized extrapolation algorithm is applied to image restoration and compared with other algorithms.

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