A Signal Separation Method Based on Adaptive Continuous Wavelet Transform and its Analysis*

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Abstract

In nature and engineering world, the measured signals are usually affected by multiple complicated factors and they appear as multicomponent non-stationary modes. In many situations we need to separate these signals to a finite number of mono-components to represent the intrinsic modes and underlying dynamics implicated in the source signals. Recently the synchrosqueezing transform (SST) was developed as an empirical mode decomposition (EMD)-like tool to enhance the time-frequency resolution and energy concentration of a multicomponent non-stationary signal and provides more accurate component recovery. To recover individual components, the SST method consists of two steps. First the instantaneous frequency (IF) of a component is estimated from the SST plane. Secondly, after IF is recovered, the associated component is computed by a definite integral along the estimated IF curve on the SST plane. The reconstruction accuracy for a component depends heavily on the accuracy of the IFs estimation carried out in the first step.

More recently, a direct method of the time-frequency approach, called signal separation operation (SSO), was introduced for multicomponent signal separation. While both SST and SSO are mathematically rigorous on IF estimation, SSO avoids the second step of the two-step SST method in component recovery (mode retrieval).

The SSO method is based the short-time Fourier transform. In this paper we propose a direct method of signal separation based on the adaptive continuous wavelet transform (CWT). We introduce two models of the adaptive CWT-based approach for signal separation: the sinusoidal signal-based model and the linear chirp-based model, which are derived respectively from

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*This work is partially supported by the Hong Kong Research Council, under Projects ¹12300917 and ¹12303218, and HKBU Grants ²RC-ICRS/16-17/03 and ²RC-FNRA-IG/18-19/SCI/01, the Simons Foundation, under Grant ³353185, and the National Natural Science Foundation of China under Grants ⁴61373087, ⁴11871348, and ⁴61872429.
A more accurate component recovery formula is derived from linear chirp local approximation. We present the theoretical analysis of our approach. For each model, we establish the error bounds for IF estimation and component recovery.

1 Introduction

Most real-world signals such as EEG and bearing signals are non-stationary multicomponent signals given by

\[ x(t) = A_0(t) + \sum_{k=1}^{K} x_k(t), \quad x_k(t) = A_k(t) \cos(2\pi \phi_k(t)), \]

(1)

with \( A_k(t), \phi'_k(t) > 0 \), where \( A_0(t) \) is the trend, and \( A_k(t), 1 \leq k \leq K \), are called the instantaneous amplitudes and \( \phi'_k(t) \) the instantaneous frequencies (IFs). Modeling a non-stationary signal \( x(t) \) as in (1) is important to extract information hidden in \( x(t) \).

The empirical mode decomposition scheme (EMD) introduced in [18] is a popular method to decompose a non-stationary signal into in the form of (1). There are many articles studying the properties of EMD and proposing its variants, see e.g. [12, 13, 16, 24, 28, 31, 36, 42, 45, 47, 48]. However EMD could lead to mode mixtures or artifacts [27].

It is important to point out our objective of signal separation is to solve an inverse problem which is quite different from EMD. EMD is an ad hoc computational scheme for decomposing a non-stationary signal into its “IMFs” and “trend”, without the concern of recovering the true IMF and trend of the source signal. For stationary signals there is the classic work of De Prony (called Prony’s method) [35], and its improvements to the well-known MUSIC [38] and ESPRIT [37] algorithms, based on the mathematical model of exponential sums (in terms of constant frequencies), for first extracting the frequencies, from which the sub-signals are recovered. We may call this a time-frequency approach for signal separation. The difference between EMD for signal decomposition and the time-frequency approach for signal separation, is that signal decomposition is applied before frequencies are estimated, while frequencies are first extracted before the multicomponent signal is separated.

The synchrosqueezing transform (SST), which was introduced in [15] and recently further developed in [14], is another time-frequency method which provides mathematical theory to guarantee the component recovery (also called mode retrieval) of non-stationary multicomponent signals. The SST in [15, 14] is based on the continuous wavelet transform (CWT). The short-time Fourier transform (STFT)-based SST was also proposed in [41] and further studied in [32, 46]. SST provides an alternative to the EMD method and its variants, and it overcomes some limitations of the EMD scheme [1]. Other types of SST, such as SST with vanishing moment wavelets with stacked knots [8], a hybrid EMT-SST computational scheme [11], matching demodulation transform-based SST [21, 43, 20, 44], synchrosqueezed curvelet transform [50], synchrosqueezed wave packet transforms [49], the SST based
on S-transform [19], the 2nd-order SST [33, 30, 2, 34], the adaptive SST [39, 3, 22, 23, 5, 29], have been proposed and studied.

To recover individual component $x_k(t)$, the SST method consists of two steps. First IF $\phi'_k(t)$ of $x_k(t)$ is estimated from the SST plane. Secondly, after IF was recovered, $x_k(t)$ is computed by a definite integral along each estimated IF curve on the SST plane. The reconstruction accuracy for $x_k(t)$ depends heavily on the accuracy of the IFs estimation carried out in the first step. On the other hand, a direct time-frequency approach, called signal separation operation or operator (SSO), was introduced in [9] for multicomponent signal separation. In SSO approach, the components are reconstructed simply by substituting the time-frequency ridge to SSO. The component formula in [9] is derived based on sinusoidal signal approximation. Recently the authors of [25] show that the SSO is related to the adaptive short-time Fourier transform (STFT). With the adaptive STFT, they then obtain a more accurate component recovery formula derived from the linear chirp (also called linear frequency modulation signal) approximation at any local time. Very recently the authors of [7] carry out theoretical analysis of the component recovery formula in [25] which is derived from linear chirp local approximation. In addition, linear chirp local approximation-based SSO approach has been extended recently in [26] to 3-dimensional case with variables of time, frequency and chirp rate to recover components with crossover IFs.

The SSO approach in [9, 25, 26, 7] are based on STFT. In this paper we use adaptive CWT for signal separation. The continuous wavelets we consider have the form of

$$
\psi_\sigma(b) := \frac{1}{\sigma} g\left(\frac{t}{\sigma}\right)e^{i2\pi\mu t},
$$

where $\sigma > 0$, $\mu > 0$, $g \in L_2(\mathbb{R})$. In this paper, $\mu$ is a fixed positive number. The parameter $\sigma$ in $\psi_\sigma(b)$ is also called the window width in the time-domain of wavelet $\psi_\sigma(b)$. The CWT of $x(t)$ with a time-varying parameter considered in [23] is defined by

$$
\widetilde{W_x}(a,b) := \int_{-\infty}^{\infty} x(t) \frac{1}{a} \psi_\sigma(b) \left(\frac{t-b}{a}\right) dt
$$

$$
= \int_{-\infty}^{\infty} x(b + at) \frac{1}{\sigma(b)} g\left(\frac{t}{\sigma(b)}\right)e^{-i2\pi\mu t} dt,
$$

where $\sigma = \sigma(b)$ is a positive function of $b$. We call $\widetilde{W_x}(a,b)$ the adaptive CWT of $x(t)$ with $\psi_\sigma$.

For simplicity of presentation, we consider complex version of (1) with the trend $A_0(t)$ being removed, namely,

$$
x(t) = \sum_{k=1}^{K} x_k(t) = \sum_{k=1}^{K} A_k(t)e^{i2\pi\phi_k(t)}
$$

with $A_k(t), \phi'_k(t) > 0$. In addition, we assume that $\phi'_{k-1}(t) < \phi'_k(t), t \in \mathbb{R}$ for $2 \leq k \leq K$. The reader refers to [9] for the methods to remove the trend $A_0(t)$. We assume the following conditions hold:

$$
A_k(t) \in L_\infty(\mathbb{R}), A_k(t) > 0, t \in \mathbb{R},
$$

$$
\phi_k(t) \in C^2(\mathbb{R}), \inf_{t \in \mathbb{R}} \phi'_k(t) > 0, \sup_{t \in \mathbb{R}} \phi'_k(t) < \infty,
$$

$$
|A_k(t + \tau) - A_k(t)| \leq \varepsilon_1 |\tau| A_k(t), t \in \mathbb{R}, 1 \leq k \leq K,
$$

3
for $\varepsilon_1 > 0$. When $\varepsilon_1$ is small, (7) means $A_k(t)$ changes slowly.

In this paper we study two models of the adaptive CWT-based signal separation method: the sinusoidal signal-based model and the linear chirp-based model. For the sinusoidal signal-based model, we assume $\phi_k$ satisfies

$$
|\phi''_k(t)| \leq \varepsilon_2, \quad t \in \mathbb{R}, \quad 1 \leq k \leq K,
$$

where $\varepsilon_2 > 0$ is a small number. In this model, each component $x_k(t)$ is well approximated locally by a sinusoidal signal at any local time $b$ in the sense that

$$
\tilde{W}_{x_k}(a,b) = \int_{-\infty}^{\infty} A_k(b + at) e^{i2\pi \phi_k(b + at)} \frac{1}{\sigma(b)} g\left(\frac{t}{\sigma(b)}\right) e^{-i2\pi \mu t} dt
\approx \int_{-\infty}^{\infty} A_k(b) e^{i2\pi (\phi_k(b) + \phi'_k(b)at)} \frac{1}{\sigma(b)} g\left(\frac{t}{\sigma(b)}\right) e^{-i2\pi \mu t} dt
= x_k(b) \tilde{g}(\sigma(b)(\mu - a\phi'_k(b))).
$$

Under certain condition similar to the following well-separated condition for conventional SST

$$
\frac{\phi'_k(t) - \phi'_{k-1}(t)}{\phi'_k(t) + \phi'_{k-1}(t)} \geq \Delta, \quad t \in \mathbb{R}, \quad 2 \leq k \leq K,
$$

where $0 < \Delta < 1$, the set $\{a : |\tilde{W}_x(a,b)| > \tilde{e}_1\}$, where $\tilde{e}_1 > 0$, can be expressed as non-overlapping union of $G_{b,k}$ with $\frac{\mu}{\phi'_k(b)} \in G_{b,k}$, $1 \leq k \leq K$. Denote

$$
\tilde{a}_k = \tilde{a}_k(b) := \max_{a \in G_{b,k}} |\tilde{W}_x(a,b)|, \quad k = 1, \cdots, K.
$$

Then we can use $\mu/\tilde{a}_k(b)$ to approximate $\phi'_k(b)$:

$$
\phi'_k(b) \approx \frac{\mu}{\tilde{a}_k(b)};
$$

and most importantly, we reconstruct component $x_k(b)$ by simply substituting $\tilde{a}_k(b)$ to $a$ in $\tilde{W}_x(a,b)$:

$$
x_k(b) \approx \tilde{W}_x(\tilde{a}_k(b), b).
$$

The sinusoidal signal-based model requires that the instantaneous frequency $\phi'_k$ changes slowly, namely (8) holds for a small $\varepsilon_2 > 0$. To separate a multicomponent signal with significantly changing instantaneous frequency components, we propose the linear chirp-based model. In this model, $\phi_k$ satisfies the following conditions:

$$
\phi_k(t) \in C^3(\mathbb{R}), \phi''_k(t) \in L_\infty(\mathbb{R}),
$$

$$
|\phi''_k(t)| \leq \varepsilon_3, \quad t \in \mathbb{R}, \quad 1 \leq k \leq K,
$$

where $\varepsilon_3 > 0$ is a small number. In this case $\phi_k(t)$ is not required to satisfy (8), which means IF $\phi'_k(t)$ could change rapidly. In this linear chirp-based model, each component $x_k(t)$ is well approximated
by a linear chirp at any local time \( b \) in the sense that

\[
\tilde{W}_x(a, b) = \int_{\mathbb{R}} x_k(b + at) \frac{1}{\sigma(b)} g\left(\frac{t}{\sigma(b)}\right) e^{-i2\pi \mu t} dt
\]

\[
\approx \int_{\mathbb{R}} A_k(b) e^{i2\pi (\phi_k(b) + \phi'_k(b)at + \frac{1}{2} \phi''_k(b)a^2t^2)} \frac{1}{\sigma(b)} g\left(\frac{t}{\sigma(b)}\right) e^{-i2\pi \mu t} dt
\]

\[
= x_k(b) G_k(\sigma(b)(\mu - a\phi'_k(b)), a, b),
\]

where for given \( a, b \), we use \( G_k(\xi, a, b) \) to denote the Fourier transform of \( e^{i\xi \phi'_k(b)a^2\sigma^2(b)t^2} g(t) \), namely,

\[
G_k(\xi, a, b) := \int_{\mathbb{R}} e^{i\xi \phi'_k(b)a^2\sigma^2(b)t^2} g(t) e^{-i2\pi \xi t} dt.
\]

Under certain well-separated condition, the set \{ \( a : |\tilde{W}_x(a, b)| > \epsilon_1 \} \) can be expressed as non-overlapping union of another group of sets \( \mathcal{H}_{b,k} \) with \( \frac{\mu}{\phi'_k(b)} \in \mathcal{H}_{b,k}, 1 \leq k \leq K \). Denote

\[
\tilde{a}_k := \tilde{a}_k(b) := \text{argmax}_{a \in \mathcal{H}_{b,k}} \left| \frac{\tilde{W}_x(a, b)}{G_k(0, a, b)} \right|, \quad k = 1, \ldots, K.
\]

Then \( \mu/\tilde{a}_k(b) \) and \( \tilde{W}_x(\tilde{a}_k(b), b) \) are the reconstructed instantaneous frequency and components:

\[
\phi'_k(b) \approx \frac{\mu}{\tilde{a}_k(b)}, \quad x_k(t) \approx \frac{1}{G_k(0, \tilde{a}_k, b)} \tilde{W}_x(\tilde{a}_k, b).
\]

Again, the reconstruct component of \( x_k(b) \) is obtained by simply substituting \( \tilde{a}_k(b) \) to \( a \) in \( \tilde{W}_x(a, b) \). Note that there is a factor \( \frac{1}{G_k(0, \tilde{a}_k, b)} \) in (17). This makes the linear chirp-based model different from the sinusoidal signal-based counterpart.

We present the theoretical analysis of our approach in the next two sections, Sections 2 and 3. More precisely, we establish the error bounds for \( |\mu - \tilde{a}_k(b)\phi'_k(b)| \) and \( |\tilde{W}_x(\tilde{a}_k(b), b) - x_k(b)| \) in Section 2, and obtain those for \( |\mu - \tilde{a}_k(b)\phi'_k(b)| \) and \( |\tilde{W}_x(\tilde{a}_k(b), b) - x_k(b)| \) in Section 3. We will provide some experimental results in Section 4, the last section of this paper. Compared with [9] and very recent papers on the CWT-based SSO [6, 10], this paper proposes both the sinusoidal signal-based and the linear chirp-based adaptive CWT models, while [9, 6, 10] consider the sinusoidal signal-based model only in univariable and multivariable cases or with CWT of high varnishing moments.

Observe that in (11) and (17), we use \( \frac{\mu}{\tilde{a}_k} \) to approximate instantaneous frequency \( \phi'_k \). Thus \( \xi = \frac{\mu}{a} \) represents the frequency variable. Actually when \( \xi = \frac{\mu}{a} \) and the window function \( g \) is the Gaussian function defined by

\[
g(t) = \frac{1}{\sqrt{2\pi}} e^{-\frac{t^2}{2}},
\]

then the adaptive CWT \( \tilde{W}_x(a, b) \) of \( x(t) \) defined by (3) is

\[
\tilde{W}_x(\frac{\mu}{\xi}, b) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} x(t) \frac{\xi}{\mu} \frac{1}{\sigma(b)} e^{-\frac{t^2}{\sigma^2(b)}} e^{-i2\pi \xi(t-b)} dt.
\]
The following transform

\[ S_x(\xi, b) := \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} x(t) |\xi| e^{-\xi^2(t-b)^2} e^{-i2\pi \xi t} dt \]

is called the S-transform [40]. Thus our adaptive CWT \( \tilde{W}_x(\frac{a}{\xi}, b) \) is a (generalized) S-transform with a time-varying parameter \( \sigma(b) \).

Before moving on to the next section, we remark that in practice, for a particular signal \( x(t) \), its CWT \( W_x(a, b) \) and adaptive CWT \( \tilde{W}_x(a, b) \) lie in a region of the scale-time plane:

\[ \{(a, b) : a_1(b) \leq a \leq a_2(b), b \in \mathbb{R}\} \]

for some \( 0 < a_1(b), a_2(b) < \infty \). That is \( W_x(a, b) \) and \( \tilde{W}_x(a, b) \) are negligible for \((a, b)\) outside this region. Throughout this paper we assume for each \( b \in \mathbb{R} \), the scale \( a \) is in the interval:

\[ a_1(b) \leq a \leq a_2(b). \tag{19} \]

In addition, we will use the following notations:

\[ \nu(b) := \min_{1 \leq k \leq K} A_k(b), \quad M(b) := \sum_{k=1}^{K} A_k(b). \tag{20} \]

Throughout this paper, \( \sum_{k \neq \ell} \) denotes \( \sum_{\{k: k \neq \ell, 1 \leq k \leq K\}} \). In this paper a window function \( g(t) \) means a function in \( L_2(\mathbb{R}) \) with certain decay at \( \infty \), and

\[ \int_{\mathbb{R}} g(t) dt = 1. \]

### 2 Sinusoidal signal-based method

In this section we study the sinusoidal signal-based approach. We assume the multicomponent signals of (4) satisfy conditions (5)-(8). First we show that under conditions (7)(8), a multicomponent signal is well-approximated by sinusoidal signals at any local time provided that \( \varepsilon_1, \varepsilon_2 \) are small. More precisely, write \( x_k(b + at) \) as

\[ x_k(b + at) = A_k(b + at)e^{i2\pi \phi_k(b + at)} = A_k(b)e^{i2\pi(\phi_k(b) + \phi_k'(b)at)} + (x_k(b + at) - A_k(b)e^{i2\pi(\phi_k(b) + \phi_k'(b)at)}). \]

Note that as a function \( t \), \( A_k(b)e^{i2\pi(\phi_k(b) + \phi_k'(b)at)} \) is a sinusoidal function. Then the adaptive CWT \( \tilde{W}_x(a, b) \) of \( x(t) \) defined by (3) with \( g \) can be expanded as

\[
\tilde{W}_x(a, b) = \sum_{k=1}^{K} \int_{\mathbb{R}} x_k(b + at) \frac{1}{\sigma(b)} g\left(\frac{t}{\sigma(b)}\right) e^{-i2\pi \mu t} dt
= \sum_{k=1}^{K} \int_{\mathbb{R}} x_k(b)e^{i2\pi \phi_k'(b)at} \frac{1}{\sigma(b)} g\left(\frac{t}{\sigma(b)}\right) e^{-i2\pi \mu t} dt + \text{rem}_0,
\]

6
First we have the following lemma about the bound of \( \text{rem} \):

**Lemma 1.** Suppose \( x(t) \) is a multicomponent signal of (4) satisfying (5)-(8) for some \( \varepsilon_1 > 0, \varepsilon_2 > 0 \). Let \( \tilde{W}_x(a, b) \) be its adaptive CWT of \( x(t) \) with a window function \( g \). Then \( \tilde{W}_x(a, b) \) can be written as (21) with

\[
|\text{rem}_0| \leq \lambda_0(a, b) := M(b)a\sigma(b)(\varepsilon_1 I_1 + \pi\varepsilon_2 I_2 a\sigma(b)),
\]

where

\[
I_n := \int_{\mathbb{R}} |t^n g(t)| dt, \quad n = 1, 2, \ldots.
\]

**Proof.** With \( |A_k(b + at) - A_k(b)| \leq \varepsilon_1 a|t|A_k(b) \) and

\[
|e^{i2\pi(\phi_k(b + at) - \phi'_k(b)at)} - 1| \leq 2\pi|\phi_k(b + at) - \phi_k(b) - \phi'_k(b)at| \leq \pi\varepsilon_2 a^2|t|^2,
\]

we have

\[
|\text{rem}_0| \leq \sum_{k=1}^{K} \int_{\mathbb{R}} \varepsilon_1 a|t|A_k(b) \left| g\left(\frac{t}{\sigma(b)}\right)\right| dt + \sum_{k=1}^{K} A_k(b) \int_{\mathbb{R}} \pi\varepsilon_2 a^2|t|^2 \left| \frac{1}{\sigma(b)} g\left(\frac{t}{\sigma(b)}\right)\right| dt
\]

\[
= \varepsilon_1 I_1a\sigma(b) \sum_{k=1}^{K} A_k(b) + \pi\varepsilon_2 I_2 a^2\sigma^2(b) \sum_{k=1}^{K} A_k(b) = \lambda_0(a, b),
\]

as desired. \( \square \)

If \( \varepsilon_1 \) and \( \varepsilon_2 \) are small, then the remainder \( \text{rem}_0 \) in (21) is negligible. Hence, the term \( x_k(b)\hat{g}(\sigma(b)(\mu - a\phi'_k(b))) \) in (21) determines the scale-time zone of the adaptive CWT \( \tilde{W}_{x_k}(a, b) \) of the \( k \)th component \( x_k(t) \) of \( x(t) \). More precisely, if \( g \) is band-limited, to say \( \text{supp}(\hat{g}) \subset [-\alpha, \alpha] \) for some \( \alpha > 0 \), then \( x_k(b)\hat{g}(\sigma(b)(\mu - a\phi'_k(b))) \) lies within the zone of the scale-time plane:

\[
Z_k := \left\{ (a, b) : |\mu - a\phi'_k(b)| < \frac{\alpha}{\sigma(b)}, b \in \mathbb{R} \right\}.
\]

The upper and lower boundaries of \( Z_k \) are respectively

\[
\mu - a\phi'_k(b) = \frac{\alpha}{\sigma(b)} \quad \text{and} \quad \mu - a\phi'_k(b) = -\frac{\alpha}{\sigma(b)}.
\]
or equivalently
\[
a = \left(\mu + \frac{\alpha}{\sigma(b)}\right)/\phi'_k(b) \quad \text{and} \quad a = \left(\mu - \frac{\alpha}{\sigma(b)}\right)/\phi'_k(b).
\]
Thus \(Z_{k-1}\) and \(Z_k\) do not overlap (with \(Z_{k-1}\) lying above \(Z_k\) in the time-scale plane) if
\[
(\mu + \frac{\alpha}{\sigma(b)})/\phi'_k(b) \leq (\mu - \frac{\alpha}{\sigma(b)})/\phi'_{k-1}(b),
\]
or equivalently
\[
\sigma(b) \geq \frac{\alpha}{\mu} \frac{\phi'_k(b) + \phi'_{k-1}(b)}{\phi'_k(b) - \phi'_{k-1}(b)}, \quad b \in \mathbb{R}.
\]
Therefore the multicomponent signal \(x(t)\) is well-separated (that is \(Z_k \cap Z_\ell = \emptyset, k \neq \ell\)), provided that \(\sigma(b)\) satisfies (26) for \(k = 2, \ldots, K\). Observe that our well-separated condition (26) is different from that in (9) considered in [14].

If \(\hat{g}\) is not compactly supported, we consider the “support” of \(\hat{g}\) outside which \(\hat{g}(\xi) \approx 0\). More precise, for a given small positive threshold \(\tau_0\), if \(|\hat{g}(\xi)| \leq \tau_0\) for \(|\xi| \geq \alpha\) for some \(\alpha > 0\), then we say \(\hat{g}(\xi)\) is essentially supported in \([-\alpha, \alpha]\). When \(\hat{g}(\xi)\) is even and (strictly) decreasing for \(\xi \geq 0\), then \(\alpha\) is obtained by solving
\[
|\hat{g}(\alpha)| = \tau_0.
\]
For example, when \(g\) is the Gaussian function defined by (18), then, with \(\hat{g}(\xi) = e^{-2\pi^2\xi^2}\), the corresponding \(\alpha\) is given by
\[
\alpha = \frac{1}{2\pi} \sqrt{2 \ln(1/\tau_0)}.
\]
When \(\hat{g}\) is not compactly supported, let \(\alpha\) be the number defined by (27), namely assume \(\hat{g}(\xi)\) is essentially supported in \([-\alpha, \alpha]\). Then \(x_k(b)\hat{g}(\sigma(b)(\mu - a\phi'_k(b)))\) lies within the scale-time zone \(Z_k\) defined by
\[
Z_k := \left\{(a, b) : |\hat{g}(\sigma(b)(\mu - a\phi'_k(b)))| > \tau_0, b \in \mathbb{R}\right\} = \left\{(a, b) : |\mu - a\phi'_k(b)| < \frac{\alpha}{\sigma(b)}, b \in \mathbb{R}\right\}.
\]
Thus if the remainder \(\text{rem}_0\) in (21) is small, \(\tilde{W}_{x_k}(a, b)\) essentially lies within \(Z_k\) and hence, the multicomponent signal \(x(t)\) is well-separated provided that \(\sigma(b)\) satisfies (26) for \(2 \leq k \leq K\). When (9) holds, a simple choice of \(\sigma(b) \equiv \frac{\alpha}{\mu \Delta}\) satisfies (26). Refer to [22] for other choices of \(\sigma(b)\). In this section we assume \(\sigma(b)\) is such a function that (26) holds. In the following, for \(\varepsilon_1 > 0, \varepsilon_2 > 0\) and \(\alpha > 0\), we let \(C_{\varepsilon_1, \varepsilon_2}\) denote the set of the multicomponent signals of (4) satisfying (5)-(8) and (26) for some \(\sigma(b) > 0\).

Here we remark that in practice \(\phi'_k(t), 1 \leq k \leq K\) are unknown. However both the condition in (9) considered in the seminal paper [14] on SST and that in (26) involve \(\phi'_k(t)\). Like paper [14], the main goal of our paper is to establish theoretical theorems which guarantee the recovery of components, namely, we provide conditions under which the components can be recovered. These conditions involve some properties of \(x_k(t)\) including \(\phi'_k(t)\) and even \(\phi''_k(t)\) in the next section.

From (23), we have that
\[
|\text{rem}_0(a, b)| \leq \Lambda_k(b)M(b), \quad \text{for} \quad (a, b) \in Z_k,
\]

Thus for $(a,b)$, where $\phi_f \neq 0$, we may simply assume that
\[
a_1(b) = \frac{\mu - \alpha/\sigma(b)}{\phi'_K(b)} \leq a \leq a_2(b) = \frac{\mu + \alpha/\sigma(b)}{\phi'_1(b)}.
\]
Hence we have for $a \in [a_1,a_2]$,
\[
|\text{rem}_0(a,b)| \leq M(b)\Lambda_1(b).
\]  
(33)

From (25), we have
\[
\frac{\phi'_k(b)}{\phi'_\ell(b)} \geq \left( \frac{\mu \sigma(b) + \alpha}{\mu \sigma(b) - \alpha} \right)^{k-\ell}, \text{ if } \ell < k,
\]
and
\[
\frac{\phi'_k(b)}{\phi'_\ell(b)} \leq \left( \frac{\mu \sigma(b) + \alpha}{\mu \sigma(b) - \alpha} \right)^{\ell-k}, \text{ if } \ell > k.
\]
Thus for $(a,b) \in Z_\ell$, that is $\mu \sigma(b) - \alpha < \sigma(b)a\phi'_\ell(b) < \mu \sigma(b) + \alpha$, we have
\[
\begin{align*}
\sigma(b)(a\phi'_k(b) - \mu) &> \frac{(\mu \sigma(b) + \alpha)^{k-\ell}}{(\mu \sigma(b) - \alpha)^{k-\ell-1}} - \mu \sigma(b) \quad \text{for } \ell < k, \\
\sigma(b)(\mu - a\phi'_k(b)) &> \mu \sigma(b) - \frac{(\mu \sigma(b) - \alpha)^{\ell-k}}{(\mu \sigma(b) + \alpha)^{\ell-k-1}} \quad \text{for } \ell > k.
\end{align*}
\]
(34)

Denote
\[
\gamma_{\ell,k}(b) := \begin{cases} 
\frac{(\mu \sigma(b) + \alpha)^{k-\ell}}{(\mu \sigma(b) - \alpha)^{k-\ell-1}} - \mu \sigma(b) & \text{if } \ell < k, \\
\mu \sigma(b) - \frac{(\mu \sigma(b) - \alpha)^{\ell-k}}{(\mu \sigma(b) + \alpha)^{\ell-k-1}} & \text{if } \ell > k.
\end{cases}
\]
Then by (34), we have
\[
|\sigma(b)(\mu - a\phi'_k(b))| > \gamma_{\ell,k}(b) \quad \text{for any } (a,b) \in Z_\ell, k \neq \ell.
\]
(35)

In this section we assume the window function $g$ satisfies the following condition.

**Assumption 1.** $|\hat{g}(\xi)|$ can be written as
\[
|\hat{g}(\xi)| = f(|\xi|),
\]
(36)

where $f(\xi)$ is a positive and (strictly) decreasing function on $\xi \geq 0$.

Denote
\[
\text{err}_\ell(b) := M(b)\Lambda_\ell(b) + \sum_{k \neq \ell} A_k(b)f(\gamma_{\ell,k}),
\]
(37)

where, as mentioned in Section 1, $\sum_{k \neq \ell}$ denotes $\sum_{\{k: k \neq \ell, 1 \leq k \leq K\}}$.

**Lemma 2.** Let $x(t) \in C_{\varepsilon_1,\varepsilon_2}$ and $\tilde{W}_x(a,b)$ be its adaptive CWT with a window function $g$ satisfying Assumption 1. Then for any $(a,b) \in Z_\ell$,
\[
|\tilde{W}_x(a,b) - x_\ell(b)\hat{g}(\sigma(b)(\mu - a\phi'_\ell(b)))| \leq \text{err}_\ell(b).
\]
(38)
Proof. For any \((a, b) \in Z_\ell\), from (21), we have

\[
\left| \hat{W}_x(a, b) - x_\ell(b) \tilde{g}(\sigma(b)(\mu - a\phi'_k(b))) \right| \\
= \left| \sum_{k \neq \ell} x_k(b) \tilde{g}(\sigma(b)(\mu - a\phi'_k(b))) + \text{rem}_0 \right| \\
\leq \left| \text{rem}_0 \right| + \sum_{k \neq \ell} A_k(b) f\left( |\sigma(b)(\mu - a\phi'_k(b))| \right) \\
\leq M(b)\Lambda_\ell(b) + \sum_{k \neq \ell} A_k(b) f(\gamma_\ell,k),
\]

where the last inequality follows from (30), (35) and the assumption that \(f(\xi)\) is decreasing for \(\xi \geq 0\).

Note that \(\gamma_\ell,k \geq \alpha\), where \(\alpha\) is defined by (27), that is \(f(\alpha) = \tau_0\). Thus we have that

\[
|\tilde{g}(\sigma(b)(\mu - a\phi'_k(b)))| \leq f(\gamma_\ell,k) \leq f(\alpha) = \tau_0 \text{ for any } (a, b) \in Z_\ell, k \neq \ell;
\]

and hence,

\[
\text{err}_\ell(b) \leq M(b)\Lambda_\ell(b) + \tau_0 \sum_{k \neq \ell} A_k(b).
\]

For a fixed \(b\) and a positive \(\varepsilon_1\) (possibly depending on \(b\)), we let \(G_b\) and \(G_{b,k}\) denote the sets defined by

\[
G_b := \{ a \in [a_1, a_2] : |\hat{W}_x(a, b)| > \varepsilon_1 \}, \quad G_{b,k} := \{ a \in G_b : |\mu - a\phi'_k(b)| < \frac{\alpha}{\sigma(b)}, b \in \mathbb{R} \}.
\]

Note that \(G_b\) and \(G_{b,k}\) depend on \(\varepsilon_1\), and for simplicity of presentation, we drop \(\varepsilon_1\) from them.

Let \(\tilde{a}_\ell\) be defined by (10). Observe that \(G_{b,k} = G_b \cap \{ a : (a, b) \in Z_k \}\). Thus \(G_{b,k}, 1 \leq k \leq K\) are disjoint since \(Z_k\) are not overlapping. In addition, we will show in the next theorem that each \(G_{b,k}\) is non-empty. Thus the definition for \(\tilde{a}_\ell\) in (10) makes sense.

Next we present our analysis results on adaptive CWT-based IF estimation and component recovery derived from sinusoidal signal local approximation.

**Theorem 1.** Let \(x(t) \in \mathcal{C}_{\varepsilon_1,\varepsilon_2}\) for some \(\varepsilon_1, \varepsilon_2 > 0\), \(g\) be a window function satisfying Assumption 1 and \(\sigma(b) > 0\) be a function satisfying (26). Suppose \(\varepsilon_1, \varepsilon_2, \tau_0\) are small enough such that

\[
2M(b)(\tau_0 + \Lambda_1(b)) \leq \nu(b).
\]

Let \(\varepsilon_1 = \varepsilon_1(b) > 0\) be a function of \(b\) satisfying

\[
M(b)(\tau_0 + \Lambda_1(b)) \leq \varepsilon_1 \leq \nu(b) - M(b)(\tau_0 + \Lambda_1(b)).
\]

Then the following statements hold.

(a) Let \(G_b\) and \(G_{b,k}\) be the sets defined by (41) for some \(\varepsilon_1\) satisfying (43). Then \(G_b\) can be expressed as a disjoint union of exactly \(K\) non-empty sets \(G_{b,k}, 1 \leq k \leq K\).
(b) Let \( \hat{a}_\ell \) be defined by (10). Then for \( \ell = 1, 2, \cdots, K \),
\[
|\mu - \hat{a}_\ell(b)\phi_\ell'(b)| \leq bd_{1,\ell} := \frac{1}{\sigma(b)} f^{-1}(1 - 2 \text{err}_\ell(b)/A_\ell(b)),
\]
where \( \text{err}_\ell \) is defined by (37).

(c) For \( \ell = 1, 2, \cdots, K \),
\[
|\widetilde{W}_x(\hat{a}_\ell, b) - x_\ell(b)| \leq bd_{2,\ell} := \text{err}_\ell(b) + 2\pi I_1 A_\ell(b) f^{-1}(1 - 2 \text{err}_\ell(b)/A_\ell(b)).
\]

(d) For \( \ell = 1, 2, \cdots, K \),
\[
||\widetilde{W}_x(\hat{a}_\ell, b) - A_\ell(b)|| \leq \text{err}_\ell(b).
\]

**Remark 1.** Here we remark that \( \text{err}_\ell(b) < \frac{1}{2} A_\ell(b) \) if \( 2M(b)(\tau_0 + \Lambda_\ell(b)) \leq \nu(b) \), and hence, \( f^{-1}(1 - 2 \text{err}_\ell(b)/A_\ell(b)) \) is well defined. Indeed, from (40),
\[
\begin{align*}
\text{err}_\ell(b) & \leq M(b)\Lambda_\ell(b) + \tau_0 \sum_{k \neq \ell} A_k(b) \\
& \leq \frac{1}{2} \nu(b) - M(b)\tau_0 + \tau_0 \sum_{k \neq \ell} A_k(b) \\
& \leq \frac{1}{2} A_\ell(b) - M(b)\tau_0 + \tau_0 \sum_{k=1}^{K} A_k(b) = \frac{1}{2} A_\ell(b).
\end{align*}
\]
\( \square \)

From (45), we know the recovery formula for a complex signal is (12), while for a real-valued \( x(t) \), the recovery formula for component \( x_\ell(t) \) will be
\[
x_\ell(t) \approx 2\text{Re}\left( \widetilde{W}_x(\hat{a}_\ell, b) \right).
\]

When \( \hat{g}(\xi) \) is supported in \([-\alpha, \alpha] \), we can set \( \tau_0 \) in Theorem 1 to be zero. Thus the condition in (42) is reduced to \( 2M(b)\Lambda_1(b) \leq \nu(b) \). In addition, the error \( \text{err}_\ell(b) \) in (37) is simply \( M(b)\Lambda_\ell(b) \).

To summarize, we have the following corollary, where \( f \) is the decreasing function on \([0, \alpha]\) with \( f(\xi) = \hat{g}(|\xi|) \).

**Corollary 1.** Let \( x(t) \in \mathcal{C}_{\varepsilon_1, \varepsilon_2} \) for some \( \varepsilon_1, \varepsilon_2 > 0 \) and \( g \) be a window function satisfying Assumption 1 and that \( \text{supp}(\hat{g}) \subseteq [-\alpha, \alpha] \). Suppose \( \sigma(b) > 0 \) satisfies (26). If \( \varepsilon_1, \varepsilon_2 \) are small enough such that \( 2M(b)\Lambda_1(b) \leq \nu(b) \), then we have the following statements.

(a) Let \( \mathcal{G}_b \) and \( \mathcal{G}_{b,k} \) be the sets defined by (41) for some \( \overline{c}_1 \) satisfying \( M(b)\Lambda_1(b) \leq \overline{c}_1 \leq \nu(b) - M(b)\Lambda_1(b) \). Then \( \mathcal{G}_b \) can be expressed as a disjoint union of exactly \( K \) non-empty sets \( \mathcal{G}_{b,k}, 1 \leq k \leq K \).

(b) Let \( \hat{a}_\ell \) be defined by (10). Then for \( \ell = 1, 2, \cdots, K \),
\[
|\mu - \hat{a}_\ell(b)\phi_\ell'(b)| \leq \frac{1}{\sigma(b)} f^{-1}(1 - \frac{2}{M(b)\Lambda_\ell(b)} A_\ell(b)).
\]
(c) For $\ell = 1, 2, \cdots, K$,  
\[
|\tilde{W}_x(\tilde{a}_\ell, b) - x_\ell(b)| \leq M(b)\Lambda_\ell(b) + 2\pi I_1 A_\ell(b) f^{-1}(1 - \frac{2 M(b)\Lambda_\ell(b)}{A_\ell(b)}).
\]
(49)

(d) For $\ell = 1, 2, \cdots, K$,  
\[
|\tilde{W}_x(\tilde{a}_\ell, b)| - A_\ell(b) \leq M(b)\Lambda_\ell(b).
\]
(50)

Example 1. Let $g(t)$ be the Gaussian window function given in (18). Then $\hat{g}(\xi) = e^{-2\pi^2\xi^2}$. Hence $f(\xi) = e^{-2\pi^2\xi^2}$. Thus the terms $f(\gamma_{\ell,k})$ in $\text{err}_\ell(b)$ defined by (37) are  
\[
e^{-2\pi^2\gamma_{\ell,k}^2},
\]
which are very small if $\alpha \geq 1$. For this $g$, we have  
\[
f^{-1}(\xi) = \hat{g}(\xi)^{-1} = \frac{1}{\pi\sqrt{2}}\sqrt{-\ln \xi}, \quad 0 < \xi < 1.
\]
Hence the error bound $bd_{1,\ell}$ in (44) is  
\[
bd_{1,\ell} = \frac{1}{\sigma(b)} f^{-1}(1 - 2 \text{err}_\ell(b)/A_\ell(b)) = \frac{1}{\sigma(b)\pi\sqrt{2}}\sqrt{-\ln \left(1 - 2 \text{err}_\ell(b)/A_\ell(b)\right)}.
\]
Assume $\varepsilon_1, \varepsilon_2, \tau_0$ are small enough such that $2 \text{err}_\ell(b)/A_\ell(b) \leq c_0$ for some $0 < c_0 < 1$. Then using the fact $-\ln(1 - t) < \frac{1}{1-c_0} t$ for $0 < t \leq c_0$, we have  
\[
bd_{1,\ell} < \frac{1}{\sigma(b)\pi\sqrt{1-c_0}} \sqrt{\text{err}_\ell(b)/A_\ell(b)}.
\]
In this case the error bound $bd_{2,\ell}$ in (45) for component recovery satisfies  
\[
bd_{2,\ell} < \text{err}_\ell(b) + \frac{2I_1}{\sqrt{1-c_0}} \sqrt{A_\ell(b)\text{err}_\ell(b)}.
\]
We see a smaller $\sigma(b)$ results in a smaller error bound $bd_{2,\ell}$ for component recovery.  

Next we give the proof of Theorem 1.

Proof of Theorem 1(a). Clearly $\cup_{k=1}^K G_{b,k} \subseteq G_b$. Next we show $G_b \subseteq \cup_{k=1}^K G_{b,k}$. Let $a \in G_b$. Assume $a \notin \cup_{k=1}^K G_{b,k}$. That is $(a,b) \notin \cup_{k=1}^K Z_k$. Then by the definition of $Z_k$ in (29), we have  
\[
|\tilde{g}(\sigma(b)(\mu - a\phi_k(t)))| \leq \tau_0. \quad \text{Hence, by (21) and (33), we have}
\]
\[
|\tilde{W}_x(a,b)| \leq \sum_{k=1}^K |x_k(b)\tilde{g}(\sigma(b)(\mu - a\phi_k(t)))| + |\text{rem}_0|
\]
\[
\leq \tau_0 \sum_{k=1}^K A_k(b) + M(b)\Lambda_1(b) \leq \bar{c}_1,
\]

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a contradiction to the assumption $|\hat{W}_x(a, b)| > \bar{c}_1$. Thus $(a, b) \in Z_\ell$ for some $\ell$. This shows that $a \in G_{b, \ell}$. Hence $G_b = \bigcup_{k=1}^K G_{b, k}$. Since $Z_k, 1 \leq k \leq K$ are not overlapping, we know $G_{b, k}, 1 \leq k \leq K$ are disjoint.

To show that $G_{b, \ell}$ is non-empty, it is enough to show $\frac{\mu}{\phi_\ell(b)} \in G_b$ which implies $\frac{\mu}{\phi_\ell(b)} \in G_{b, \ell}$ since $(\frac{\mu}{\phi_\ell(b)}, b) \in Z_\ell$. From (38) with $a = \frac{\mu}{\phi_\ell(b)}$, we have

$$|\hat{W}_x(\frac{\mu}{\phi_\ell(b)}, b)| \geq |x_\ell(b)\bar{g}(0)| - \text{err}_\ell(b) = A_\ell(b) - \text{err}_\ell(b), \quad (51)$$

since $\bar{g}(0) = 1$. This and (40) lead to

$$|\hat{W}_x(\frac{\mu}{\phi_\ell(b)}, b)| \geq A_\ell(b) - M(b)A_\ell(b) - \tau_0 \sum_{k \neq \ell} A_k(b)$$
$$> A_\ell(b) - M(b)A_\ell(b) - M(b)\tau_0$$
$$\geq \nu(b) - M(b)(\tau_0 + A_1(b)) \geq \bar{c}_1.$$

Thus $\frac{\mu}{\phi_\ell(b)} \in G_b$. This completes the proof of Theorem 1(a). □

**Proof of Theorem 1(b).** By the definition of $\hat{a}_\ell$ and (38), we have

$$|\hat{W}_x(\frac{\mu}{\phi_\ell(b)}, b)| \leq |\hat{W}_x(\hat{a}_\ell, b)| \leq |x_\ell(b)\bar{g}(\sigma(b)(\mu - \hat{a}_\ell \phi_\ell'(b)))| + \text{err}_\ell(b)$$

This, together with (51), implies

$$A_\ell(b) - \text{err}_\ell(b) \leq A_\ell(b)|\bar{g}(\sigma(b)(\mu - \hat{a}_\ell \phi_\ell'(b)))| + \text{err}_\ell(b),$$

or equivalently

$$0 < 1 - 2 \text{err}_\ell(b)/A_\ell(b) \leq f(|\sigma(b)(\mu - \hat{a}_\ell \phi_\ell'(b))|).$$

Then (44) follows from the above inequality and that $f(\xi)$ is decreasing on $(0, \infty)$. □

**Proof of Theorem 1(c).** From (38), we have

$$|\hat{W}_x(\hat{a}_\ell, b) - x_\ell(b)|$$
$$\leq |\hat{W}_x(\hat{a}_\ell, b) - x_\ell(b)|\bar{g}(\sigma(b)(\mu - \hat{a}_\ell \phi_\ell'(b)))| + |x_\ell(b)\bar{g}(\sigma(b)(\mu - \hat{a}_\ell \phi_\ell'(b))) - x_\ell(b)|$$
$$\leq \text{err}_\ell(b) + A_\ell(b)\int_\mathbb{R} g(t)\left(e^{-i2\pi\sigma(b)(\mu - \hat{a}_\ell \phi_\ell'(b))t} - 1\right)dt$$
$$\leq \text{err}_\ell(b) + A_\ell(b)\int_\mathbb{R} |g(t)| 2\pi|\mu - \hat{a}_\ell \phi_\ell'(b)||t|dt$$
$$\leq \text{err}_\ell(b) + A_\ell(b)2\pi f^{-1}(1 - 2 \text{err}_\ell(b)/A_\ell(b))\int_\mathbb{R} |g(t)||t|dt$$
$$= \text{err}_\ell(b) + 2\pi I_1 A_\ell(b)f^{-1}(1 - 2 \text{err}_\ell(b)/A_\ell(b)).$$

This shows (45). □

**Proof of Theorem 1(d).** By the definition of $\hat{a}_\ell$ and (51), we have

$$|\hat{W}_x(\hat{a}_\ell, b)| \geq |\hat{W}_x(\frac{\mu}{\phi_\ell(b)}, b)| \geq A_\ell(b) - \text{err}_\ell(b). \quad (52)$$
On the other hand, by Assumption 1, we have $|\hat{g}(\xi)| \leq |\hat{g}(0)| \leq 1$ for any $\xi \in \mathbb{R}$. This fact and (38) imply
\begin{equation}
|\tilde{W}_x(\tilde{\alpha}_\ell, b)| \leq |x_\ell(b)\hat{g}(\sigma(b)(\mu - \tilde{\alpha}_\ell \phi'_\ell(b)))| + err_\ell(b) \leq A_\ell(b) + err_\ell(b). \quad (53)
\end{equation}

(46) follows from (52) and (53). This completes the proof of Theorem 1(d).

\section{3 Linear chirp-based method}

A signal of the form
\begin{equation}
s(t) = Ae^{i2\pi \phi(t)} = Ae^{i2\pi(ct + \frac{1}{2}rt^2)} \quad (54)
\end{equation}
for some $c > 0$ and non-zero number $r$ is called a linear chirp or linear frequency modulation (LFM) signal. In this section we consider multicomponent signals $x(t)$ of (4) with $A_k(t)$ satisfying (5)(7) for some $\varepsilon_1 > 0$, and $\phi_k(t)$ satisfying (6), (13) and (14) for some $\varepsilon_3 > 0$.

As shown below, conditions (7) and (14) imply that when $\varepsilon_1, \varepsilon_3$ are small, each component $x_k(t)$ is well approximated locally by linear chirps of (54). Indeed, write $x(b + at)$ as
\begin{equation}
x(b + at) = x_m(a, b, t) + x_r(a, b, t), \quad (55)
\end{equation}
where
\begin{align*}
x_m(a, b, t) & := \sum_{k=1}^K x_k(b)e^{i2\pi(\phi'_k(b)at + \frac{1}{2}\phi''_k(b)(at)^2)}, \\
x_r(a, b, t) & := \sum_{k=1}^K (x_k(b + at) - x_k(b)e^{i2\pi(\phi'_k(b)at + \frac{1}{2}\phi''_k(b)(at)^2)}).
\end{align*}

With (55), we have
\begin{align*}
\tilde{W}_x(a, b) &= \sum_{k=1}^K \int_\mathbb{R} x_k(b + at) \frac{1}{\sigma(b)} g\left(\frac{t}{\sigma(b)}\right) e^{-i2\pi \mu t} dt \\
&= \sum_{k=1}^K \int_\mathbb{R} x_k(b)e^{i2\pi(\phi'_k(b)at + \frac{1}{2}\phi''_k(b)(at)^2)} \frac{1}{\sigma(b)} g\left(\frac{t}{\sigma(b)}\right) e^{-i2\pi \mu t} dt + \text{res}_0 \\
&= \sum_{k=1}^K x_k(b)G_k(\sigma(b)(\mu - a\phi'_k(b)), a, b) + \text{res}_0, \quad (56)
\end{align*}
where $G_k(\xi, a, b)$ is defined by (15), and
\begin{equation}
\text{res}_0 := \int_\mathbb{R} x_r(a, b, t) \frac{1}{\sigma(b)} g\left(\frac{t}{\sigma(b)}\right) e^{-i2\pi \mu t} dt. \quad (57)
\end{equation}

Next lemma provides an upper bound for $\text{res}_0$. 
Lemma 3. Let \( x(t) \) be a signal of (4) with \( A_k(t) \) and \( \phi_k(t) \) satisfying (7) and (14) respectively. Then the adaptive CWT \( \tilde{W}_x(a,b) \) of \( x(t) \) with a window function \( g \) can be written as (56) with

\[
|\text{res}_0| \leq M(b)\Pi(a,b),
\]

where

\[
\Pi(a,b) := \varepsilon_1 I_1 a\sigma(b) + \frac{\pi}{3} \varepsilon_3 I_3 a^3 \sigma^3(b),
\]

with \( I_n \) defined by (24).

Proof. By condition (14), we have and

\[
|e^{i2\pi(\phi_k(b+at) - \phi_k(b)) - \frac{1}{2}\phi_k''(b)(at)^2} - 1| \leq 2\pi \sup_{\eta \in \mathbb{R}} |\phi_k(\eta)(at)|^3 \leq \frac{\pi}{3} \varepsilon_3 a^3 |t|^3.
\]

This, together with \( |A_k(b+at) - A_k(b)| \leq \varepsilon_1 a|t|A_k(b), \) leads to that

\[
|x_k(a,b,t)| = \left| \sum_{k=1}^{K} \left( (A_k(b+at) - A_k(b))e^{i2\pi \phi_k(b+at)} + x_k(b)e^{i2\pi(\phi_k(b)at + \frac{1}{2}\phi_k''(b)(at)^2)} (e^{i2\pi(\phi_k(b+at) - \phi_k(b)) - \frac{1}{2}\phi_k''(b)(at)^2} - 1) \right) \right| 
\]

\[
\leq M(b)(\varepsilon_1 a|t| + \frac{\pi}{3} \varepsilon_3 a^3 |t|^3).
\]

Thus,

\[
|\text{res}_0| \leq M(b) \int_{\mathbb{R}} (\varepsilon_1 a|t| + \frac{\pi}{3} \varepsilon_3 a^3 |t|^3) \frac{1}{\sigma(b)} \left| g\left( \frac{t}{\sigma(b)} \right) \right| dt
\]

\[
= M(b)(\varepsilon_1 I_1 a\sigma(b) + \frac{\pi}{3} \varepsilon_3 I_3 a^3 \sigma^3(b)) = M(b)\Pi(a,b).
\]

This completes the proof of Lemma 3. \( \square \)

Note that as a function \( t, x_k(b)e^{i2\pi(\phi_k'(b)at + \frac{1}{2}\phi_k''(b)(at)^2)} \) is a linear chirp. Hence \( x_m(a,b,t) \) is a linear combination of linear chirps with variable \( t \), and it approximates \( x(b+at) \) well, provided that \( \varepsilon_1, \varepsilon_3 \) are small.

By (58), we know \( |\text{res}_0| \) is small if \( \varepsilon_1, \varepsilon_3 \) are small enough. Hence, in this case \( G_k(\sigma(b)(\mu - a\phi_k'(b)), a, b) \) determines the scale-time zone for \( \tilde{W}_x(a,b) \). More precisely, let \( 0 < \tau_0 < 1 \) be a given small number as the threshold. Denote

\[
O'_k := \{ (a, b) : |G_k(\sigma(b)(\mu - a\phi_k'(b)), a, b) | > \tau_0, b \in \mathbb{R} \}.
\]

If for each fixed \( a \) and \( b \), \( |G_k(\xi, a, b)| \) is even in \( \xi \) and decreasing for \( \xi \geq 0 \), then \( O'_k \) can be written as

\[
O'_k = \{ (a, b) : |\mu - a\phi_k'(b)| < \frac{\alpha_k}{\sigma(b)}, b \in \mathbb{R} \}.
\]

where \( \alpha_k \) is obtained by solving \( |G_k(\xi, a, b)| = \tau_0 \) for \( \xi \). In general \( \alpha_k = \alpha_k(a,b) \) depends on both \( b \) and \( a \), and it is hard to obtain the explicit expressions for the boundaries of \( O'_k \). As suggested in
Thus, in this paper, we assume \(\alpha_k(a, b)\) can be replaced by \(\beta_k(a, b)\) with \(\alpha_k(a, b) \leq \beta_k(a, b)\) such that \(O'_k\) defined by (59) with \(\alpha_k = \beta_k(a, b)\) can be written as

\[
O_k := \{(a, b) : l_k(b) < a < u_k(b), b \in \mathbb{R}\},
\]

for some \(0 < l_k(b) < u_k(b)\), and

\[
|G_k(\sigma(b)(\mu - a\phi'_k(b)), a, b)| \leq \tau_0, \text{ for } (a, b) \not\in Q_k.
\]

In addition, we will assume the multicomponent signal \(x(t)\) is well-separated, that is there is \(\sigma(b)\) such that \(u_{k-1}(b) \leq l_k(b), b \in \mathbb{R}, k = 2, \ldots, K\), or equivalently

\[
O_k \cap O_\ell = \emptyset, \quad k \neq \ell.
\]

Clearly, from (58), we have that

\[
|\text{res}_0(a, b)| \leq M(b)\Pi_k(b), \text{ for } (a, b) \in O_k,
\]

where

\[
\Pi_k(b) := \Pi(u_k(b), b) = \varepsilon_1 I_1 u_k(b)\sigma(b) + \frac{\pi}{3} \varepsilon_3 I_3 u_k^3(b)\sigma^3(b).
\]

Recall that we assume that the scale variable \(a\) lies in the interval (19). Of course we assume \(a_1(b), a_2(b)\) satisfy

\[
a_1(b) \leq l_K(b), \quad u_1(b) \leq a_2(b).
\]

Throughout this section, we simply let

\[
a_1(b) = l_K(b), \quad a_2(b) = u_1(b).
\]

Hence we have for \(a \in [a_1, a_2]\),

\[
|\text{res}_0(a, b)| \leq M(b)\Pi_1(b).
\]

As an example, let \(g\) be the Gaussian function defined by (18). Then we have (see e.g. [17, 22])

\[
G_k(u, a, b) = \frac{1}{\sqrt{1 - i2\pi \phi''_k(b)a^2\sigma^2(b)}} e^{-\frac{2\pi \phi''_k(b)a^2\sigma^2(b)}{1 + (2\pi \phi''_k(b)a^2\sigma^2(b))^2}(1 + i2\pi \phi''_k(b)a^2\sigma^2(b))}. \tag{67}
\]

Thus

\[
|G_k(u, a, b)| = \frac{1}{(1 + (2\pi \phi''_k(b)a^2\sigma^2(b))^2)^{\frac{1}{4}}} e^{-\frac{2\pi \phi''_k(b)a^2\sigma^2(b)}{1 + (2\pi \phi''_k(b)a^2\sigma^2(b))^2}} u^2. \tag{68}
\]

Therefore, in this case, assuming \(\tau_0(1 + (2\pi \phi''_k(b)a^2\sigma^2(b))^2)^{\frac{1}{4}} \leq 1\) (otherwise, \(|G_k(u, a, b)| < \tau_0\) for any \(u\)),

\[
\alpha_k = \alpha \sqrt{1 + (2\pi \phi''_k(b)a^2\sigma^2(b))^2} \left(\frac{1}{2\pi} \sqrt{2 \ln\left(\frac{1}{\tau_0}\right) - \frac{1}{2} \ln(1 + (2\pi \phi''_k(b)a^2\sigma^2(b))^2)}\right).
\]
Authors of [22] replaced \( \alpha_k \) by
\[
\beta_k = \alpha \left( 1 + 2\pi |\phi_k''(b)|a^2\sigma^2(b) \right),
\]
where \( \alpha = \frac{1}{2\pi} \sqrt{2\ln(1/\tau_0)} \) as defined by (28). Since \( \alpha_k \leq \beta_k \), we know (61) holds. That is \( \tilde{W}_{x_k}(a, b) \) lies within the scale-time zone:
\[
\left\{(a, b) : |\mu - a\phi_k'(b)| < \frac{\alpha}{\sigma(b)} \left( 1 + 2\pi |\phi_k''(b)|a^2\sigma^2(b) \right), b \in \mathbb{R} \right\},
\]
which can be written as (60) with (see [22])
\[
u_k(b) = \frac{2(\mu + \frac{\alpha}{\sigma(b)})}{\phi_k'(b) + \sqrt{\phi_k'(b)^2 - 8\pi\alpha(\mu + |\sigma(b)|\mu\sigma(b))|\phi_k''(b)|}},
\]
\[
l_k(b) = \frac{2(\mu - \frac{\alpha}{\sigma(b)})}{\phi_k'(b) + \sqrt{\phi_k'(b)^2 + 8\pi\alpha(\mu\sigma(b) - \alpha)|\phi_k''(b)|}}.
\]
In addition, [22] provides the well-separated conditions such that (62) holds.

In the following we assume \( x(t) \) given by (4) satisfy (5)-(7) and (13)(14) for some \( \varepsilon_1 > 0, \varepsilon_3 > 0 \). In addition, we assume the adaptive CWTs \( \tilde{W}_{x_k}(a, b) \) of its components with a window function \( g \) lie within non-overlapping scale-time zones \( O_k \) in the sense that (61) holds and each \( O_k \) is given by (60) with (62) satisfied for some \( \sigma(b) \). Let \( \mathcal{E}_{\varepsilon_1, \varepsilon_3} \) denote the set of such multicomponent signals.

Denote
\[
h_0(b) := \min_{1 \leq k \leq K} |G_k(0, \frac{\mu}{\phi_k'(b)}, b)|, \quad (70)
\]
\[
\text{Err}_\ell = \text{Err}_\ell(b) := M(b)\Pi_\ell(b) + \tau_0 \sum_{k \neq \ell} A_k(b), \quad (71)
\]
where \( \Pi_\ell(b) \) is defined by (64).

**Lemma 4.** Let \( x(t) \in \mathcal{E}_{\varepsilon_1, \varepsilon_3} \) and \( \tilde{W}_x(a, b) \) be its adaptive CWT with a window function \( g \). Then for any \( (a, b) \in O_\ell, \)
\[
|\tilde{W}_x(a, b) - x_\ell(b)G_\ell(\sigma(b)(\mu - a\phi_\ell'(b)), a, b)| \leq \text{Err}_\ell(b). \quad (72)
\]

**Proof.** For any \( (a, b) \in O_\ell \), from (56), we have
\[
|\tilde{W}_x(a, b) - x_\ell(b)G_\ell(\sigma(b)(\mu - a\phi_\ell'(b)), a, b)|
\]
\[
= \left| \sum_{k \neq \ell} x_k(b)G_k(\sigma(b)(\mu - a\phi_k'(b)), a, b) + \text{res}_0 \right|
\]
\[
\leq \left| \text{res}_0 \right| + \sum_{k \neq \ell} A_k(b)|G_k(\sigma(b)(\mu - a\phi_k'(b)), a, b) |
\]
\[
\leq M(b)\Pi_\ell(b) + \sum_{k \neq \ell} A_k(b)\tau_0 \quad \text{(by (63) and (61))}
\]
\[
= \text{Err}_\ell(b),
\]
as desired. \( \square \)
For a window function, define
\[
\tilde{g}(\xi, \lambda) := \mathcal{F}(e^{-i\pi\lambda^2}g(t))(\xi) = \int_{\mathbb{R}} g(t)e^{-i2\pi\xi t - i\pi\lambda^2} dt.
\]  
(73)

In this section, we assume a window function satisfying the following assumption.

**Assumption 2.** \(|\tilde{g}(\xi, \lambda)|\) can be written as
\[
|\tilde{g}(\xi, \lambda)| = F(|\xi|, \lambda),
\]
where for each \(\lambda \in \mathbb{R}\), \(F(\xi, \lambda)\) is a positive and (strictly) decreasing function in \(\xi\) for \(\xi \geq 0\).

Observe that \(G_k(\xi, a, b)\) defined by (15) is \(\tilde{g}(\xi, -\phi''_k(b)a^2\sigma^2(b))\). Thus for fixed \(a\) and \(b\), \(|G_k(\xi, a, b)|\) is a decreasing function in \(\xi\) for \(\xi \geq 0\). Denote
\[
F_{a,k}(\xi) := |G_k(\xi, a, b)|, \quad \xi \geq 0.
\]  
(74)

Here we drop \(b\) in \(F_{a,k}(\xi)\) for simplicity of presentation of the paper. We let \(F_{a,k}^{-1}(\xi)\) denotes the inverse function of \(F_{a,k}(\xi), \xi \geq 0\).

For a fixed \(b\) and a positive number \(\bar{\epsilon}_1\) (possibly depending on \(b\)), we get \(G_b\) denote the set defined by (41), and we define
\[
\mathcal{H}_{b,k} = G_b \cap \{ a : (a, b) \in O_k \}.
\]  
(75)

Note that \(\mathcal{H}_{b,k}\) also depends on \(\bar{\epsilon}_1\), and for simplicity of presentation, we drop \(\bar{\epsilon}_1\) from it. When \(\mathcal{H}_{b,k}, 1 \leq k \leq K\) are non-empty and non-overlapping, let \(\bar{a}_\ell\) be defined by (16). Observe that
\[
|G_{\ell}(0, a, b)| = |\tilde{g}(0, -\phi''_k(b)a^2\sigma^2(b))| = F(0, -\phi''_k(b)a^2\sigma^2(b))\]
is always positive by Assumption 2. Thus \(\bar{a}_\ell\) in (16) is well defined.

Next theorem provides our analysis results on adaptive CWT-based IF estimation and component recovery derived from linear chirp local approximation.

**Theorem 2.** Let \(x(t) \in \mathcal{E}_{\varepsilon_1, \varepsilon_3}\) for some \(\varepsilon_1, \varepsilon_3 > 0\) and \(g\) be a window function satisfying Assumption 2. Suppose \(\varepsilon_1, \varepsilon_3, \tau_0\) are small enough such that
\[
2M(b)(\tau_0 + \Pi_1(b)) \leq h_0(b)\nu(b),
\]
\[
\left(\frac{1}{|G_{\ell}(0, \bar{a}_\ell, b)|} + \frac{1}{|G_{\ell}(0, \bar{a}_\ell, b)|} \right) \frac{\text{Err}_{\ell}(b)}{A_{\ell}(b)} < 1.
\]

Let \(\bar{\epsilon}_1\) be a function of \(b\) satisfying
\[
M(b)(\tau_0 + \Pi_1(b)) \leq \bar{\epsilon}_1 \leq h_0(b)\nu(b) - M(b)(\tau_0 + \Pi_1(b)).
\]  
(76)

Then the following statements hold.

(a) Let \(G_b\) and \(\mathcal{H}_{b,k}\) be the sets defined by (41) and (75) respectively for some \(\bar{\epsilon}_1\) satisfying (76).

Then \(G_b\) can be expressed as a disjoint union of exactly \(K\) non-empty sets \(\mathcal{H}_{b,k}, 1 \leq k \leq K\).
Let $\tilde{a}_k$ be defined by (16). Then for $\ell = 1, \cdots, K$,

$$
|\mu - \tilde{a}_k(b)\phi'_k(b)| \leq \text{Bd}_{2,\ell} := \frac{1}{\sigma(b)} F_{\tilde{x},\ell}^{-1} \left( \left| G_{\ell}(0, \tilde{a}_k, b) \right| - \frac{\text{Err}_{\ell}(b)}{A_{\ell}(b)} \right) - \frac{\left| G_{\ell}(0, \tilde{a}_k, b) \right|}{\left| G_{\ell}(0, \phi'_k(b), b) \right|} \frac{\text{Err}_{\ell}(b)}{A_{\ell}(b)},
$$

(77)

where $\text{Err}_{\ell}$ is defined by (71), $F_{\tilde{x},\ell}^{-1}(\xi)$ is the inverse function $F_{\tilde{x},\ell}(\xi) = |G_{\ell}(\xi, \tilde{a}_k, b)|$.

(c) For $\ell = 1, 2, \cdots, K$,

$$
\left| \tilde{W}_x(\tilde{a}_k, b) - G_{\ell}(0, \tilde{a}_k, b)x_{\ell}(b) \right| \leq \text{Bd}_{2,\ell},
$$

(78)

where

$$
\text{Bd}_{2,\ell} := \text{Err}_{\ell}(b) + 2\pi I A_{\ell}(b) F_{\tilde{x},\ell}^{-1} \left( \left| G_{\ell}(0, \tilde{a}_k, b) \right| - \frac{\text{Err}_{\ell}(b)}{A_{\ell}(b)} \right) \frac{\left| G_{\ell}(0, \tilde{a}_k, b) \right|}{\left| G_{\ell}(0, \phi'_k(b), b) \right|} \frac{\text{Err}_{\ell}(b)}{A_{\ell}(b)}.
$$

(79)

(d) For $\ell = 1, 2, \cdots, K$,

$$
\left| \tilde{W}_x(\tilde{a}_k, b) - |G_{\ell}(0, \tilde{a}_k, b)A_{\ell}(b)| \leq \text{Err}_{\ell}(b) \max \left\{ 1, \frac{|G_{\ell}(0, \tilde{a}_k, b)|}{|G_{\ell}(0, \phi'_k(b), b)|} \right\}.
$$

(80)

Note that to obtain $\tilde{a}_k$ in (16), we need $\phi''_k(t)$ to calculate $|G_k(0, a, b)|$. However in practice we do not know in general $\phi''_k(t)$. Thus we need to estimate $\phi''_k(t)$. The reader refers to [25, 7] for methods to find an approximation of $\phi''_k(t)$.

Remark 2. From Theorem 2(c), we have the recovery formula (17). For a real-valued $x(t)$, the recovery formula for component $x_{\ell}(t)$ is

$$
x_{\ell}(t) \approx 2\text{Re} \left( \frac{1}{G_{\ell}(0, \tilde{a}_k, b)} \tilde{W}_x(\tilde{a}_k, b) \right).
$$

(81)

In some cases $\tilde{a}_k$ defined by (16) is $\tilde{a}_k$ defined by (10). Compared with sinusoidal signal-based recovery formulas (12) and (47), the component recovery formulas derived from linear chirp local approximation have a factor $\frac{1}{G_{\ell}(0, \tilde{a}_k, b)}$ as shown in (17) and (81). However, this simple factor results in a more accurate component recovery.

Example 2. Let $g(t)$ be the Gaussian window function given by (18). Then the corresponding $G_k(\xi, a, b)$ is given by (67). $|G_k(\xi, a, b)|$ can be written as $F_{a,k}(|\xi|)$ with $F_{a,k}$ given by (see (68))

$$
F_{a,k}(\xi) = \frac{1}{\left( 1 + (2\pi \phi''_k(b)a^2\sigma^2(b))^2 \right)^{1/4}} e^{-\frac{\xi^2}{1 + (2\pi \phi''_k(b)a^2\sigma^2(b))^2}}.
$$

Then we have

$$
F_{a,\ell}^{-1}(\xi) = \frac{1}{\pi \sqrt{2} F_{a,\ell}(0)^2} \left( - \ln \frac{\xi}{F_{a,\ell}(0)} \right)^{1/2}, \quad 0 < \xi < F_{a,\ell}(0),
$$

where

$$
F_{a,\ell}(0) = \left( 1 + (2\pi \phi''_k(b)a^2\sigma^2(b))^2 \right)^{-1/4}.
$$
Note that $|G_\ell(0, \bar{\alpha}_\ell, b)| = F_{\bar{\alpha}_\ell}(0)$. Hence the error bound $Bd_{1,\ell}$ in (77) is

$$Bd_{1,\ell} = \frac{1}{\sigma(b)\pi \sqrt{2F_{\bar{\alpha}_\ell}(0)^2}} \left\{ -\ln \left(1 - \left(\frac{1}{|G_\ell(0, \bar{\alpha}_\ell, b)|} + \frac{1}{|\hat{G}_\ell(0, \mu/\phi_\ell(b), b)|} \frac{\text{Err}_\ell(b)}{\hat{A}_\ell(b)}\right) \right\}^{1/2}$$

$$= \frac{(1 + (2\pi \phi''_\ell(b)\sigma^2(b)\bar{\alpha}^2)^2)^{1/2}}{\sigma(b)\pi \sqrt{2}} \times$$

$$\left\{ -\ln \left(1 - \left(1 + (2\pi \phi''_\ell(b)\sigma^2(b)\bar{\alpha}^2)^2\right)^{1/4} + \left(1 + (2\pi \phi''_\ell(b)\sigma^2(b)(\frac{\mu}{\phi_\ell'(b)})^2)^2\right)^{1/4} \right) \frac{\text{Err}_\ell(b)}{\hat{A}_\ell(b)} \right\}^{1/2}.$$

Suppose $\varepsilon_1, \varepsilon_3, \tau_0$ are small enough such that

$$\left\{ \left(1 + (2\pi \phi''_\ell(b)\sigma^2(b)\bar{\alpha}^2)^2\right)^{1/4} + \left(1 + (2\pi \phi''_\ell(b)\sigma^2(b)(\frac{\mu}{\phi_\ell'(b)})^2)^2\right)^{1/4} \right\} \frac{\text{Err}_\ell(b)}{\hat{A}_\ell(b)} \leq c_0$$

for some $0 < c_0 < 1$. Then applying the fact $-\ln(1 - t) < \frac{1}{1 - c_0} t$ for $0 < t \leq c_0$ again, we have

$$Bd_{1,\ell} < \frac{(1 + (2\pi \phi''_\ell(b)\sigma^2(b)\bar{\alpha}^2)^2)^{1/2}}{\sigma(b)\pi \sqrt{2}} \times$$

$$\frac{1}{\sqrt{1 - c_0}} \left\{ \left(1 + (2\pi \phi''_\ell(b)\sigma^2(b)\bar{\alpha}^2)^2\right)^{1/4} + \left(1 + (2\pi \phi''_\ell(b)\sigma^2(b)(\frac{\mu}{\phi_\ell'(b)})^2)^2\right)^{1/4} \right\}^{1/2} \sqrt{\frac{\text{Err}_\ell(b)}{\hat{A}_\ell(b)}}.$$

Also, in this case, we have

$$Bd_{2,\ell} < \text{Err}_\ell(b) + \frac{\sqrt{2I_1}}{\sqrt{1 - c_0}} \left(1 + (2\pi \phi''_\ell(b)\sigma^2(b)\bar{\alpha}^2)^2\right)^{1/2} \times$$

$$\left\{ \left(1 + (2\pi \phi''_\ell(b)\sigma^2(b)\bar{\alpha}^2)^2\right)^{1/4} + \left(1 + (2\pi \phi''_\ell(b)\sigma^2(b)(\frac{\mu}{\phi_\ell'(b)})^2)^2\right)^{1/4} \right\}^{1/2} \sqrt{\frac{\text{Err}_\ell(b)}{\hat{A}_\ell(b)}}.$$

From the above estimate for $Bd_{2,\ell}$, we can see that a smaller $\sigma(b)$ overall results in a smaller error bound for $Bd_{2,\ell}$.

Note that

$$G_\ell(0, a, b) = \frac{1}{\sqrt{1 - i2\pi \phi''_\ell(b)\bar{\alpha}^2\sigma^2(b)}}.$$

Thus component recovery formulas in (17) and (81) are respectively

$$x_\ell(t) \approx \sqrt{1 - i2\pi \phi''_\ell(b)\bar{\alpha}^2\sigma^2(b)} \, \bar{W}_x(\bar{\alpha}_\ell, b)$$

(82)

and

$$x_\ell(t) \approx 2\text{Re} \left( \sqrt{1 - i2\pi \phi''_\ell(b)\bar{\alpha}^2\sigma^2(b)} \, \bar{W}_x(\bar{\alpha}_\ell, b) \right),$$

(83)

for a real-valued $x(t)$. \hfill \blacksquare

Next we provide the proof of Theorem 2, which is similar to that of Theorem 1.
Proof of Theorem 2(a). Clearly $\cup_{k=1}^{K} H_{b,k} \subseteq G_{b}$. Next we show $G_{b} \subseteq \cup_{k=1}^{K} H_{b,k}$. Let $a \in G_{b}$. Assume $a \notin \cup_{k=1}^{K} H_{b,k}$. That is $(a, b) \notin \cup_{k=1}^{K} O_{k}$. Then by (61), we have

$$|G_{k}(\sigma(b)(\mu - a \phi_{k}'(b)), a, b)| \leq \tau_{0}.$$ 

Hence, by (56) and (66), we have

$$|\tilde{W}_{x}(a, b)| \leq \sum_{k=1}^{K} |x_{k}(b)G_{k}(\sigma(b)(\mu - a \phi_{k}'(b)), a, b)| + | \text{res}_{0} |$$

$$\leq \sum_{k=1}^{K} A_{k}(b)\tau_{0} + M(b)\Pi_{1}(b) = M(b)(\tau_{0} + \Pi_{1}(b)) \leq \bar{\epsilon}_{1},$$

a contradiction to the assumption $|\tilde{W}_{x}(a, b)| > \bar{\epsilon}_{1}$. Thus $(a, b) \in O_{\ell}$ for some $\ell$. This shows that $a \in H_{b,\ell}$. Hence $G_{b} = \cup_{k=1}^{K} H_{b,k}$. Since $O_{k}, 1 \leq k \leq K$ are not overlapping, we know $H_{b,k}, 1 \leq k \leq K$ are disjoint.

To show that $H_{b,\ell}$ is non-empty, we need only to show $\frac{\mu}{\phi_{\ell}'(b)} \in G_{b}$. From (72) with $a = \frac{\mu}{\phi_{\ell}'(b)}$, we have

$$|\tilde{W}_{x}(\frac{\mu}{\phi_{\ell}'(b)}, b)| \geq |x_{\ell}(b)G_{\ell}(0, \frac{\mu}{\phi_{\ell}'(b)}, b)| - \text{Err}_{\ell}(b) = A_{\ell}(b)|G_{\ell}(0, \frac{\mu}{\phi_{\ell}'(b)}, b)| - \text{Err}_{\ell}(b).$$  \hspace{1cm} (84)

Then by the definition of $\text{Err}_{\ell}(b)$, we have

$$|\tilde{W}_{x}(\frac{\mu}{\phi_{\ell}'(b)}, b)| > A_{\ell}(b)|G_{\ell}(0, \frac{\mu}{\phi_{\ell}'(b)}, b)| - M(b)\tau_{0} - M(b)\Pi_{1}(b)$$

$$\geq \nu(b)h_{0}(b) - M(b)(\tau_{0} + \Pi_{1}(b)) \geq \bar{\epsilon}_{1}.$$ 

Hence we conclude that $\frac{\mu}{\phi_{\ell}'(b)} \in G_{b}$. Thus all statements in Theorem 2(a) hold. \hspace{1cm} \(\Box\)

Proof of Theorem 2(b). By the definition of $\tilde{a}_{\ell}$ and (72), we have

$$|\tilde{W}_{x}(\frac{\mu}{\phi_{\ell}'(b)}, b)| |G_{\ell}(0, \tilde{a}_{\ell}, b)| |G_{\ell}(0, \frac{\mu}{\phi_{\ell}'(b)}, b)| \leq |\tilde{W}_{x}(\tilde{a}_{\ell}, b)| \leq |x_{\ell}(b)G_{\ell}(\sigma(b)(\mu - \tilde{a}_{\ell} \phi_{\ell}'(b)), \tilde{a}_{\ell}, b)| + \text{Err}_{\ell}(b).$$ \hspace{1cm} (85)

This and (84) lead to

$$A_{\ell}(b)|G_{\ell}(0, \tilde{a}_{\ell}, b)| - \frac{|G_{\ell}(0, \tilde{a}_{\ell}, b)|}{|G_{\ell}(0, \frac{\mu}{\phi_{\ell}'(b)}, b)|} \text{Err}_{\ell}(b) \leq A_{\ell}(b)|G_{\ell}(\sigma(b)(\mu - \tilde{a}_{\ell} \phi_{\ell}'(b)), \tilde{a}_{\ell}, b)| + \text{Err}_{\ell}(b),$$

that is

$$0 < |G_{\ell}(0, \tilde{a}_{\ell}, b)| - \frac{\text{Err}_{\ell}(b)}{A_{\ell}(b)} - \frac{|G_{\ell}(0, \tilde{a}_{\ell}, b)|}{|G_{\ell}(0, \frac{\mu}{\phi_{\ell}'(b)}, b)|} \frac{\text{Err}_{\ell}(b)}{A_{\ell}(b)} \leq F_{\tilde{a}_{\ell},\ell}(|\sigma(b)(\mu - \tilde{a}_{\ell} \phi_{\ell}'(b))|).$$

Therefore we have

$$\sigma(b)|\mu - \tilde{a}_{\ell} \phi_{\ell}'(b)| \leq F_{\tilde{a}_{\ell},\ell}^{-1}\left(|G_{\ell}(0, \tilde{a}_{\ell}, b)| - \frac{\text{Err}_{\ell}(b)}{A_{\ell}(b)} - \frac{|G_{\ell}(0, \tilde{a}_{\ell}, b)|}{|G_{\ell}(0, \frac{\mu}{\phi_{\ell}'(b)}, b)|} \frac{\text{Err}_{\ell}(b)}{A_{\ell}(b)}\right).$$
This proves (77).

\textbf{Proof of Theorem 2(c).} From (72), we have

\[
\left| \tilde{W}_x(\bar{\alpha}_\ell, b) - G_\ell(0, \bar{\alpha}_\ell, b)x_\ell(b) \right| \\
\leq \left| \tilde{W}_x(\bar{\alpha}_\ell, b) - x_\ell(b)G_\ell(\sigma(b)(\mu - \bar{\alpha}_\ell \phi'_\ell(b)), \bar{\alpha}_\ell, b) \right| \\
+ \left| x_\ell(b)G_\ell(\sigma(b)(\mu - \bar{\alpha}_\ell \phi'_\ell(b)), \bar{\alpha}_\ell, b) - G_\ell(0, \bar{\alpha}_\ell, b)x_\ell(b) \right| \\
\leq \text{Err}_\ell(b) + A_\ell(b) \int_{\mathbb{R}} g(t)e^{i\pi \phi''_\ell(b)(\bar{\alpha}_\ell \sigma(b)t)^2} \left( e^{-i2\pi \sigma(b)(\mu - \bar{\alpha}_\ell \phi'_\ell(b))t} - 1 \right) dt \\
\leq \text{Err}_\ell(b) + A_\ell(b) \int_{\mathbb{R}} |g(t)| 2\pi \sigma(b)|\mu - \bar{\alpha}_\ell \phi'_\ell(b)||t||dt \\
\leq \text{Err}_\ell(b) + A_\ell(b) 2\pi \sigma(b)|\mu - \bar{\alpha}_\ell \phi'_\ell(b)| \int_{\mathbb{R}} |g(t)||t||dt \\
\leq \text{Err}_\ell(b) + 2\pi I_1 A_\ell(b) F_{\bar{\alpha}_\ell, \ell}^{-1} \left( |G_\ell(0, \bar{\alpha}_\ell, b)| - \frac{\text{Err}_\ell(b)}{A_\ell(b)} - \frac{|G_\ell(0, \bar{\alpha}_\ell, b)|}{|G_\ell(0, \frac{\mu}{\phi'_\ell(b)}, b)|} \right).
\]

This proves (78).

\textbf{Proof of Theorem 2(d).} Observe that, by Assumption 2,

\[
|G_\ell(\xi, a, b)| = |\tilde{g}(\xi, -\phi''_\ell(b)a^2\sigma^2(b))| \leq |\tilde{g}(0, -\phi''_\ell(b)a^2\sigma^2(b))| = |G_\ell(0, a, b)|.
\]

Thus from (84) and (85), we have

\[
A_\ell(b)|G_\ell(0, \bar{\alpha}_\ell, b)| - \frac{|G_\ell(0, \bar{\alpha}_\ell, b)|}{|G_\ell(0, \frac{\mu}{\phi'_\ell(b)}, b)|} \text{Err}_\ell(b) \leq |\tilde{W}_x(\bar{\alpha}_\ell, b)| \leq A_\ell(b)|G_\ell(0, \bar{\alpha}_\ell, b)| + \text{Err}_\ell(b).
\]

(80) follows immediately from (86). This completes the proof of Theorem 2(d).

\section{Experimental results}

In this section we provide some experimental results to illustrate our general theory. In our experiments, we use the Gaussian function \(g(t)\) defined by (18) as the window function and we set \(\tau_0 = \frac{1}{\beta}\) for the \textit{essential support} of \(g(t)\). In addition, we let \(\mu = 1\). As we observe in Examples 1 and 2 that for either the sinusoidal signal-based model or the linear chirp-based model, a smaller \(\sigma(b)\) results in smaller error bounds \(bd_{2,\ell}\) and \(Bd_{2,\ell}\) for component recovery. Thus we should choose a small \(\sigma(b)\). However if \(\sigma(b)\) is too small, components of \(x(t)\) will not be separated in the time-scale plane, namely, the time-scale zones of \(\tilde{W}_{x_k}(a, b)\) and \(\tilde{W}_{x_{k-1}}(a, b)\) overlap. \cite{25} derives the optimal time-varying parameter \(\sigma(b)\): for the sinusoidal signal-based model, \(\sigma(b)\) is

\[
\sigma_1(b) := \max_{2 \leq k \leq K} \left\{ \frac{\alpha}{\mu} \phi'_k(b) + \phi'_k(b) \right\}.
\]

\hspace{1cm} \text{(87)}
while for the linear chirp-based model, $\sigma(b)$ is

$$
\sigma_2(b) := \begin{cases} 
\max \left\{ \frac{\alpha}{\mu} \frac{\beta_k(b)-\sqrt{\gamma_k(b)}}{2\alpha_k(b)} : 2 \leq k \leq K \right\}, & \text{if } |\phi_k''(b)| + |\phi_{k-1}''(b)| \neq 0, \\
\max \left\{ \alpha \frac{\phi_k'(b)+\phi_{k-1}'(b)}{\mu \phi_k''(b)-\phi_{k-1}''(b)} : 2 \leq k \leq K \right\}, & \text{if } \phi_k''(b) = \phi_{k-1}''(b) = 0,
\end{cases} \quad (88)
$$

where

$$
\alpha_k(b) := 2\pi \alpha \mu (|\phi_k''(b)| + |\phi_{k-1}''(b)|)^2, \\
\beta_k(b) := (\phi_k'(b)|\phi_{k-1}'(b)| + \phi_{k-1}'(b)|\phi_k'(b)|)(\phi_k'(b) - \phi_{k-1}'(b)) + 4\pi \alpha^2 (\phi_k''(b)^2 - \phi_{k-1}''(b)^2), \\
\gamma_k(b) := (\phi_k'(b)|\phi_{k-1}'(b)| + \phi_{k-1}'(b)|\phi_k'(b)|)^2 \left\{ (\phi_k'(b) - \phi_{k-1}'(b))^2 - 16\pi \alpha^2 (|\phi_k''(b)| + |\phi_{k-1}''(b)|)^2 \right\},
$$

with $\alpha$ defined by (28). In practice $\phi_k'(t), \phi_k''(b), 1 \leq k \leq K$ are unknown and hence, one needs to develop some algorithms to approximate $\sigma_1(b)$ and $\sigma_2(b)$. Readers refer to [25] for an algorithm to approximate $\sigma_2(b)$. In this paper, to discover the performance of our proposed approach for signal separation, we will use both $\sigma_1(b)$ and $\sigma_2(b)$ as $\sigma(b)$. Next we consider two signals.

![Waveform](image1)

![IFs](image2)

![Spectrum](image3)

![Adaptive CWT](image4)

Figure 1: Example of two-component signal. Top-left: Waveform; Top-middle: IFs; Top-right: Spectrum; Bottom-right: Optimal parameter $\sigma_1(b)$ and $\sigma_2(b)$ with sinusoidal signal-based and linear chirp-based models respectively; Bottom-middle: Adaptive CWT with $\sigma_1(b)$; Bottom-right: Adaptive CWT with $\sigma_2(b)$.

First we consider a two-component linear chirp signal,

$$
x(t) = x_1(t) + x_2(t) = \cos \left( 2\pi (12t + 5t^2) \right) + \cos \left( 2\pi (34t + 30t^2) \right), \quad t \in [0, 1].
$$

The number of sampling points is $N = 256$ and the sampling rate is $256$Hz. The IFs of $x_1(t)$ and $x_2(t)$ are $\phi_1'(t) = 12 + 10t$ and $\phi_2'(t) = 34 + 60t$, respectively. Hence, the chirp rates of $x_1(t)$ and $x_2(t)$ are $\phi_1''(t) = 10$ and $\phi_2''(t) = 60$, respectively. In Fig.1, we show the waveform of $x(t)$, IFs $\phi_1'$ and $\phi_2'$ and spectrum $|\hat{x}(\xi)|$. From its spectrum, we can say $x(t)$ is a wide-band non-stationary signal,
which cannot be separated by Fourier transform. In Fig.1, we also show optimal parameters \( \sigma_1(b) \) and \( \sigma_2(b) \), and the adaptive CWTs with \( \sigma_1(b) \) and \( \sigma_2(b) \). The blue lines in the bottom-middle panel and bottom-right panel are the boundaries of the time-scale zones of \( \tilde{W}_{x_1}(a,b) \) and \( \tilde{W}_{x_2}(a,b) \) with \( \sigma(b) = \sigma_1(b) \) and \( \sigma(b) = \sigma_2(b) \) respectively.

In Fig.2, we show the IF estimation results of the two-component signal \( x(t) \) by our method. More precisely, in the top row of Fig.2 are \( \tilde{a}_1(t) \), \( \tilde{a}_2(t) \) with \( \sigma(t) = 1 \) (left panel) and with \( \sigma(t) = \sigma_2(t) \) (right panel), while \( 1/\tilde{a}_1(t) \), \( 1/\tilde{a}_2(t) \) with \( \sigma(t) = 1 \) and \( \sigma(t) = \sigma_2(t) \) are presented in the bottom-left panel and bottom-right panel respectively. Clearly, for the choice of \( \sigma(t) = 1 \) or for \( \sigma(t) = \sigma_2(t) \), \( 1/\tilde{a}_1(t) \) and \( 1/\tilde{a}_2(t) \) give nice estimates to \( \phi'_1(t) \) and \( \phi'_2(t) \) respectively.

In Fig.3, we provide component recovery results of the two-component signal. In top-left panel, we show \( x_1(t) \) and \( \tilde{W}_{x_1}(\tilde{a}_1,t) \), recovered \( x_1(t) \), with \( \sigma(t) = \sigma_3(t) \); while in the top-right panel we present \( x_2(t) \) and \( \tilde{W}_{x_2}(\tilde{a}_2,t) \), recovered \( x_2(t) \), with \( \sigma(t) = \sigma_2(t) \). In the bottom row of Fig.3 are recovery error \( |x_1(t) - \tilde{W}_{x_1}(\tilde{a}_1,t)| \) (left panel) and \( |x_2(t) - \tilde{W}_{x_2}(\tilde{a}_2,t)| \) (right panel) with \( \sigma(t) = 1 \) (blue line) and \( \sigma(t) = \sigma_2(t) \) (red dash-dotted line). Observe that recovery error with \( \sigma(t) = \sigma_2(t) \) is much smaller than that with \( \sigma(t) = 1 \).
Figure 3: Recovery results of two-component signal. Top-left: $x_1(t)$ and $\tilde{W}_x(\tilde{a}_1, t)$ (recovered $x_1(t)$) with $\sigma(t) = \sigma_2(t)$; Top-right: $x_2(t)$ and $\tilde{W}_x(\tilde{a}_2, t)$ (recovered $x_2(t)$) with $\sigma(t) = \sigma_2(t)$; Bottom row: Recovery error of $x_1(t)$ (left panel) and $x_2(t)$ (right panel) with $\sigma(t) = 1$ and $\sigma(t) = \sigma_2(t)$.

Figure 4: Recovery errors of two-component signal. Top row: recovery errors by sinusoidal signal-based model (blue line) and by linear chirp-based model with ground truth $\phi''_\ell(t)$ in (83) (red dash-dotted line) for $x_1(t)$ (left panel) and for $x_2(t)$ (right panel); Bottom row: recovery errors by sinusoidal signal-based model (blue line) and by linear chirp-based model with an estimated $\phi''_\ell(t)$ in (83) (red dash-dotted line) for $x_1(t)$ (left panel) and for $x_2(t)$ (right panel).
Next let look at the performance of the linear chirp-based model in component recovery. In the top-left panel of Fig.4, we show the recovery error for \( x_1(t) \) by the linear chirp-based model with \( \sigma = \sigma_2(t) \) and ground truth \( \phi_1''(t) \) in (83), while the recovery error for \( x_2(t) \) is provided in the top-right panel of Fig.4. In practice, we do not know \( \phi_1''(t) \). However, we may apply a numerical algorithm to \( \hat{\mu}/a_\ell(t_m) \) or \( \mu/\hat{a}_\ell(t_m) \) to obtain an estimate of \( \phi_1''(t_m) \), where \( t_m, m = 0, 1, \ldots, \) are the sample points of the time \( t \). Here we use a five-point formula for differentiation (see, e.g. [4]) to obtain an approximation to \( \phi_1''(t_m) \). In the bottom row of Fig.4, we show the recovery errors for \( x_1(t) \) (left panel) and \( x_2(t) \) (right panel) by linear chirp-based model with an estimated \( \phi_1''(t), \phi_2''(t) \), in (83) (red dash-dotted line). From Fig.4, we see the linear chirp-based model leads more accurate component recovery. In particular the error for \( x_1(t) \) is almost zero (except near the endpoints).

In the following we consider a three-component signal with one harmonic and two nonlinear frequency modulation modes,

\[
y(t) = y_1(t) + y_2(t) + y_3(t) = \cos (60\pi t) + \frac{2}{3} \cos (96\pi t + 4\cos(30\pi t)) + \frac{1}{2} \cos (148\pi t + 3\cos(30\pi t)), \quad t \in [0, 10].
\]

The number of sampling points is \( N = 512 \), namely sampling rate is \( F_s = 51.2 \text{ Hz} \).

We notice that for this three-component signal and the two-component signal discussed above. There is no big difference in IF estimation and component recovery with \( \hat{a}_k(t) \) or \( \tilde{a}_k(t) \). In the top row of Fig.5, we show \( 1/\tilde{a}_1(t), 1/\tilde{a}_2(t), 1/\tilde{a}_3(t) \) with \( \sigma(t) = 2.35 \) (left panel) and \( 1/\tilde{a}_1(t), 1/\tilde{a}_2(t), 1/\tilde{a}_3(t) \) with \( \sigma(t) = \sigma_2(t) \) (right panel), which are IF estimates to \( \phi_1'(t), \phi_2'(t) \) and \( \phi_3'(t) \) respectively. Here we choose \( \sigma(t) = 2.35 \) in that it is the average value of \( \sigma_2(t) \) for \( y(t) \). In the top-right panel of Fig.5, we show recovery errors \( |y_1(t) - \tilde{W}_y(\tilde{a}_1, t)| \) with \( \sigma(t) = 2.35 \) and \( \sigma(t) = \sigma_2(t) \). Since \( y_1(t) \) is a harmonic mode, conventional CWT can recover it very well. Next we focuss on \( y_2(t) \) and \( y_3(t) \).

In the middle row of Fig.5, we show the recovery errors by sinusoidal signal-based model (blue line) and by linear chirp-based model with ground truth \( \phi_2''(t) \) in (83) (red dash-dotted line) for \( y_2(t) \), while the recovery errors for \( y_3(t) \) by these two models are provided in the right panel. Using five-point formula for differentiation, we have approximations to \( \phi_2''(t) \). With estimated \( \phi_2''(t) \) used in (83), the recovery errors by linear chirp-based model (red dash-dotted line) for \( y_2(t) \) and \( y_3(t) \) are shown in the bottom row of Fig.5. Again, linear chirp-based model leads more accurate signal separation. Here we use \( \sigma(t) = \sigma_2(t) \). For \( \sigma = 2.35 \), linear chirp-based model also performs much better than sinusoidal signal-based model in component recovery.

In addition, we use the relative root of mean square error (RMSE) to evaluate the errors of IF estimation and component reconstruction. The RMSE is defined as,

\[
\text{RMSE}_v := \frac{1}{K} \sum_{k=1}^{K} \frac{\|v_k - \hat{v}_k\|_2}{\|v_k\|_2},
\]

where \( v \) is a vector and \( \hat{v} \) is an estimation of \( v \). Note that due to the errors near the ends points, the RMSE is calculated over \([N/8 + 1 : 7N/8]\) for all methods. We use ACWT (ACWTe respectively) to denote linear chirp-based model with ground truth \( \phi_1''(t) \) (an estimated \( \phi_1''(t) \)) in (83). The
Figure 5: Recovery results of three-component signal $y(t)$. Top row: recovered IFs of $y_1(t), y_2(t), y_3(t)$ with $\sigma(t) = 2.35$ (top-left panel) and $\sigma(t) = \sigma_2(t)$ (top-middle panel), component recovery errors of $y_1(t)$ with $\sigma(t) = 2.35$ and $\sigma(t) = \sigma_2(t)$ (right panel); Middle row: recovery errors by sinusoidal signal-based model (blue line) and by linear chirp-based model with ground truth $\phi''(t)$ in (83) (red dash-dotted line) for $y_2(t)$ (left panel) and for $y_3(t)$ (right panel); Bottom row: recovery errors by sinusoidal signal-based model (blue line) and by linear chirp-based model with an estimated $\phi''(t)$ in (83) (red dash-dotted line) for $y_2(t)$ (left panel) and for $y_3(t)$ (right panel).

RMSEs of ACWT, ACWTe, WSST and WSST2 and EMD are shown in Fig.6. The results in Fig.6 demonstrate the correctness and efficiency of our proposed linear chirp-based method especially for signal reconstruction.

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Figure 6: Performance comparisons of different methods for three-component signal $y(t)$. Left: RMSE of IF estimation; Right: RMSE of component reconstruction.

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