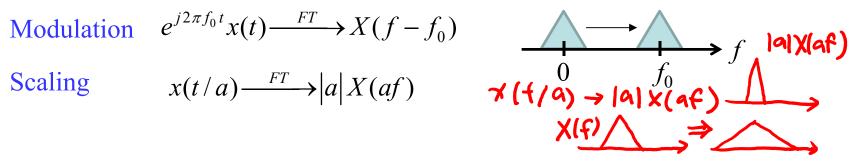
VIII. Motions on the Time-Frequency **Distribution**

Fourier spectrum 為 1-D form,只有二種可能的運動或變形:



Time-frequency analysis 為 2-D, 在 2-D 平面上有多種可能的運動或變形

- (1) Horizontal shifting
- (3) Dilation = scaling
- (5) Generalized Shearing
- (7) Twisting

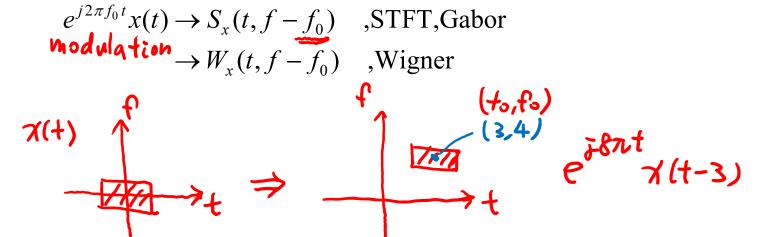
- (2) Vertical shifting
- (4) Shearing
- (6) Rotation

8-1 Basic Motions

(1) Horizontal Shifting

$$x(t-t_0) \rightarrow S_x(t-t_0, f)e^{-j2\pi f t_0}$$
, STFT, Gabor
 $\rightarrow W_x(t-t_0, f)$, Wigner

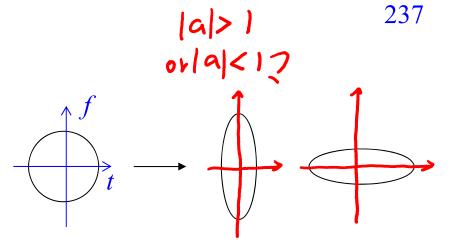
(2) Vertical Shifting



(3) Dilation (scaling)

$$\frac{1}{\sqrt{|a|}}x(\frac{t}{a}) \rightarrow \approx S_x(\frac{t}{a}, af), \text{STFT,Gabor}$$

$$\rightarrow W_x(\frac{t}{a}, af), \text{WDF}$$





(4) Shearing

$$x(t) = e^{j\pi at^2} y(t)$$

$$S_x(t, f) \approx S_y(t, f - \underline{at})$$
,STFT,Gabor

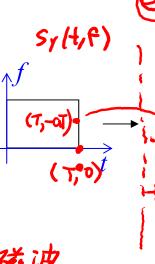
$$W_x(t,f) = W_y(t,f-at)$$
, WDF
 $S_x(T,0) = S_y(T,-aT)$

$$x(t) = e^{\int_a^{\pi} a} * y(t)$$
 (* means convolution)

$$S_x(t, f) \approx S_y(t - af, f)$$
, STFT, Gabor

$$W_x(t, f) = W_y(t - af, f)$$
, WDF

$$X(f)=FT(e^{\frac{1}{2}n\frac{f^2}{4}})Y(f)=\sqrt{10}$$



a<0 (T,0)

If
$$\chi(t) = e^{2\pi a t^3} \gamma(t)$$

 $S_{\chi}(t, f) = S_{\chi}(t, f - \frac{3}{2}at^2)$



(Proof): When $x(t) = e^{j\pi at^2} y(t)$,

$$\begin{split} W_{x}(t,f) &= \int_{-\infty}^{\infty} x(t+\tau/2)x^{*}(t-\tau/2)e^{-j2\pi\tau f} \cdot d\tau \\ &= \int_{-\infty}^{\infty} e^{j\pi a(t+\tau/2)^{2}} e^{-j\pi a(t-\tau/2)^{2}} y(t+\tau/2)y^{*}(t-\tau/2)e^{-j2\pi\tau f} d\tau \\ &= \int_{-\infty}^{\infty} e^{j2\pi a t \tau} y(t+\tau/2)y^{*}(t-\tau/2)e^{-j2\pi\tau f} d\tau \\ &= \int_{-\infty}^{\infty} y(t+\tau/2)y^{*}(t-\tau/2)e^{-j2\pi\tau (f-a t)} d\tau \\ &= W_{y}(t,f-a t) \end{split}$$

(5) Generalized Shearing

$$x(t) = e^{j\phi(t)}y(t)$$
 的影響?

$$\phi(t) = \sum_{k=0}^{n} a_k t^k \qquad \text{Instantaneous} \qquad \sum_{k=1}^{n} \frac{ka_k}{2\pi} t^{k-1} \text{for } f = \sum_{k=1}^{n} \frac{ka_k}{2\pi} t^{k-1} + \text{$$

- J. J. Ding, S. C. Pei, and T. Y. Ko, "Higher order modulation and the efficient sampling algorithm for time variant signal," *European Signal Processing Conference*, pp. 2143-2147, Bucharest, Romania, Aug. 2012.
- J. J. Ding and C. H. Lee, "Noise removing for time-variant vocal signal by generalized modulation," *APSIPA ASC*, pp. 1-10, Kaohsiung, Taiwan, Oct. 2013

Q:

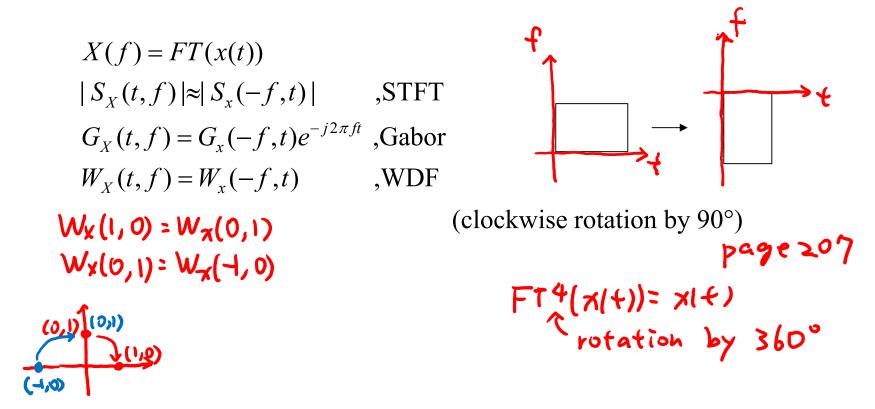
If
$$x(t) = h(t) * y(t)$$
 where $h(t) = IFT \left(\exp \left(j \sum_{k=0}^{n} a_k f^k \right) \right)$

then

$$S_x(t,f) \cong S_y(t + \frac{1}{2\pi} \sum_{k=1}^n k a_k f^{k-1}, f)$$
, STFT, Gabor

$$W_x(t, f) \cong W_y(t + \frac{1}{2\pi} \sum_{k=1}^{n} k a_k f^{k-1}, f)$$
, WDF

8-2 Rotation by $\pi/2$: Fourier Transform



Strictly speaking, the rec-STFT have no rotation property.

For Gabor transforms, if

(clockwise rotation by 90° for amplitude)

(Proof):
$$G_{X}(t,f) = \int_{-\infty}^{\infty} e^{-\pi(\tau-t)^{2}} e^{-j2\pi f\tau} \int_{-\infty}^{\infty} x(u) e^{-j2\pi \tau u} du d\tau$$

$$= \int_{-\infty}^{\infty} x(u) e^{-\pi(\tau-t)^{2}} \left(\int_{-\infty}^{\infty} e^{-j2\pi \tau (f+u)} d\tau \right) du$$

$$= \int_{-\infty}^{\infty} x(u) \left(\int_{-\infty}^{\infty} e^{-\pi(\tau-t)^{2}} e^{-j2\pi \tau (f+u)} d\tau \right) du = \int_{-\infty}^{\infty} x(u) \left(FT \left(e^{-\pi(\tau-t)^{2}} \right) \Big|_{f \to f+u} \right) du$$
Since $FT \left(e^{-\pi \tau^{2}} \right) = e^{-\pi f^{2}}, \quad FT \left(e^{-\pi(\tau-t)^{2}} \right) = e^{-j2\pi t f} e^{-\pi f^{2}}$

$$G_{X}(t,f) = \int_{-\infty}^{\infty} x(u) e^{-j2\pi t (f+u)} e^{-\pi(f+u)^{2}} du$$

$$= e^{-j2\pi t f} \int_{-\infty}^{\infty} x(u) e^{-j2\pi t u} e^{-\pi(u-(-f))^{2}} du = G_{X}(-f,t) e^{-j2\pi t f}$$

If we define the Gabor transform as

$$G_{x}(t,f) = e^{j\pi f t} \int_{-\infty}^{\infty} e^{-\pi(\tau-t)^{2}} e^{-j2\pi f \tau} x(\tau) d\tau$$

and
$$G_X(t,f) = e^{j\pi f t} \int_{-\infty}^{\infty} e^{-\pi(\tau-t)^2} e^{-j2\pi f \tau} X(\tau) d\tau$$

then
$$G_X(t,f) = G_X(-f,t)$$

If
$$W_x(t,f) = \int_{-\infty}^{\infty} x(t+\tau/2) \cdot x^*(t-\tau/2) e^{-j2\pi\tau f} \cdot d\tau$$
 is the WDF of $x(t)$,
$$W_X(t,f) = \int_{-\infty}^{\infty} X(t+\tau/2) \cdot X^*(t-\tau/2) e^{-j2\pi\tau f} \cdot d\tau \text{ is the WDF of } X(f),$$

then
$$W_X(t, f) = W_x(-f, t)$$
 (clockwise rotation by 90°)

還有哪些 time-frequency distribution 也有類似性質?

• If
$$X(f) = IFT[x(t)] = \int_{-\infty}^{\infty} x(t)e^{j2\pi ft}dt$$
, then

$$W_X(t,f) = W_X(f,-t), \quad G_X(t,f) = G_X(f,-t)e^{j2\pi t f}$$

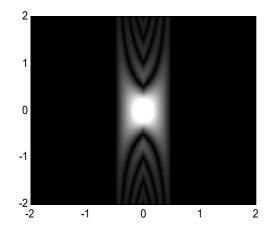
(counterclockwise rotation by 90°).

• If X(f) = x(-t), then

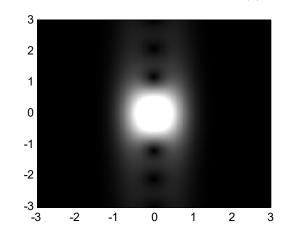
$$W_X(t,f) = W_X(-t,-f)$$
, $G_X(t,f) = G_X(-t,-f)$. (rotation by 180°).

Examples: $x(t) = \Pi(t)$, X(f) = FT[x(t)] = sinc(f).

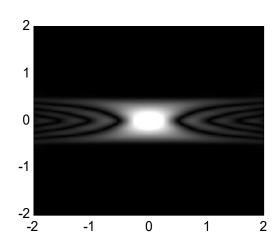
WDF of $\Pi(t)$



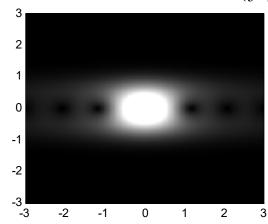
Gabor transform of $\Pi(t)$



WDF of sinc(f)



Gabor transform of sinc(f)



If a function is an eigenfunction of the Fourier transform,

$$\int_{-\infty}^{\infty} e^{-j2\pi f t} x(t) dt = \lambda x(f) \qquad \lambda = 1, -j, -1, j$$

then its WDF and Gabor transform have the property of

$$W_{x}(t,f) = W_{x}(f,-t) \qquad |G_{x}(t,f)| = |G_{x}(f,-t)|$$

Example: Gaussian function

$$\exp(-\pi t^2)$$

$$\phi_m(t) = \exp(-\pi t^2) H_m(t)$$

Hermite polynomials: $H_m(t) = C_m e^{2\pi t^2} \frac{d^m}{dt^m} e^{-2\pi t^2}$, C_m is some constant,

$$H_0(t) = 1$$
 $H_1(t) = t$ $H_2(t) = 4\pi t^2 - 1$

$$H_3(t) = 4\pi t^3 - 3t$$
 $H_4(t) = 16\pi^2 t^4 - 24\pi t^2 + 3$

$$\int_{-\infty}^{\infty} e^{-2\pi t^2} H_m(t) H_n(t) = D_m \delta_{m,n}, D_m \text{ is some constant,}$$

$$\delta_{m,n} = 1$$
 when $m = n$, $\delta_{m,n} = 0$ otherwise.

[Ref] M. R. Spiegel, *Mathematical Handbook of Formulas and Tables*, McGraw-Hill, 1990.

Hermite-Gaussian functions are eigenfunctions of the Fourier transform

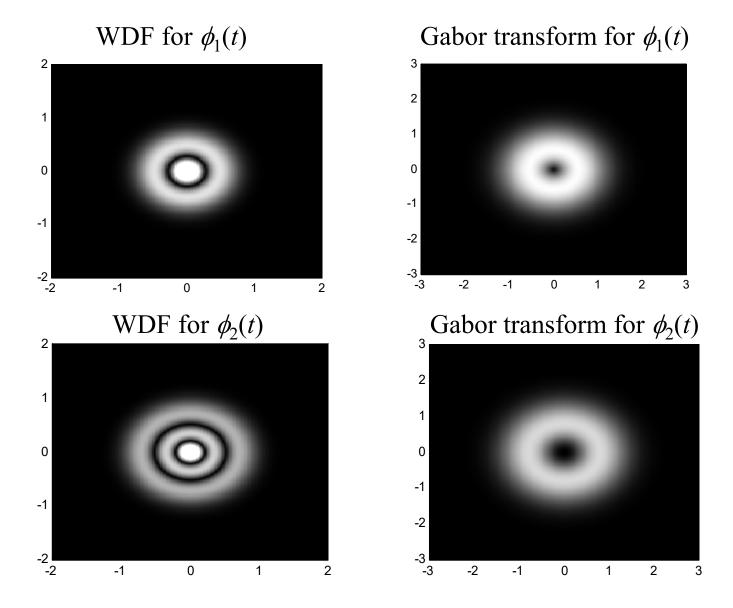
$$\int_{-\infty}^{\infty} \phi_m(t) e^{-j2\pi f t} dt = (-j)^m \phi_m(f)$$
eigenvalue eigenfunction

Any eigenfunction of the Fourier transform can be expressed as the form of

$$k(t) = \sum_{q=0}^{\infty} a_{4q+r} \phi_{4q+r}(t) \quad \text{where } r = 0, 1, 2, \text{ or } 3,$$

$$a_{4q+r} \text{ are some constants}$$

$$\int_{-\infty}^{\infty} k(t)e^{-j2\pi ft}dt = (-j)^{r} k(f)$$



Problem: How to rotate the time-frequency distribution by the angle other than $\pi/2$, π , and $3\pi/2$?

8-3 Rotation: Fractional Fourier Transforms (FRFTs)

$$X_{\phi}(u) = \sqrt{1 - j\cot\phi} \ e^{j\pi\cot\phi \cdot u^2} \int_{-\infty}^{\infty} e^{-j2\pi\cdot\csc\phi \cdot ut} e^{j\pi\cdot\cot\phi \cdot t^2} x(t) dt \ , \qquad \phi = 0.5a\pi$$
When $\phi = 0.5\pi$, the FRFT becomes the FT. Scaled FT

Additivity property:

For the original FT a=1, Ø=0.5% If we denote the FRFT as O_F^{ϕ} (i.e., $X_{\phi}(u) = O_F^{\phi}[x(t)]$) $(sc\phi) = 0$ then $O_F^{\sigma} \left\{ O_F^{\phi} \left[x(t) \right] \right\} = O_F^{\phi + \sigma} \left[x(t) \right]$

Physical meaning: Performing the FT a times.

Another definition
$$X_{\phi}(u) = \sqrt{\frac{1 - j \cot \phi}{2\pi}} e^{j\frac{\cot \phi}{2} \cdot u^2} \int_{-\infty}^{\infty} e^{-j \csc \phi \cdot u t} e^{j\frac{\cot \phi}{2} \cdot t^2} x(t) dt$$

- [Ref] H. M. Ozaktas, Z. Zalevsky, and M. A. Kutay, *The Fractional Fourier Transform with Applications in Optics and Signal Processing*, New York, John Wiley & Sons, 2000.
- [Ref] N. Wiener, "Hermitian polynomials and Fourier analysis," *Journal of Mathematics Physics MIT*, vol. 18, pp. 70-73, 1929.
- [Ref] V. Namias, "The fractional order Fourier transform and its application to quantum mechanics," *J. Inst. Maths. Applics.*, vol. 25, pp. 241-265, 1980.
- [Ref] L. B. Almeida, "The fractional Fourier transform and time-frequency representations," *IEEE Trans. Signal Processing*, vol. 42, no. 11, pp. 3084-3091, Nov. 1994.
- [Ref] S. C. Pei and J. J. Ding, "Closed form discrete fractional and affine Fourier transforms," *IEEE Trans. Signal Processing*, vol. 48, no. 5, pp. 1338-1353, May 2000.

$$FT[x(t)] = X(f)$$

$$FT\{FT[x(t)]\} = x(-t)$$

$$FT(FT\{FT[x(t)]\}) = X(-f) = IFT[f(t)]$$

$$FT[FT(FT\{FT[x(t)]\})] = x(t)$$

What happen if we do the FT non-integer times?

Physical Meaning:

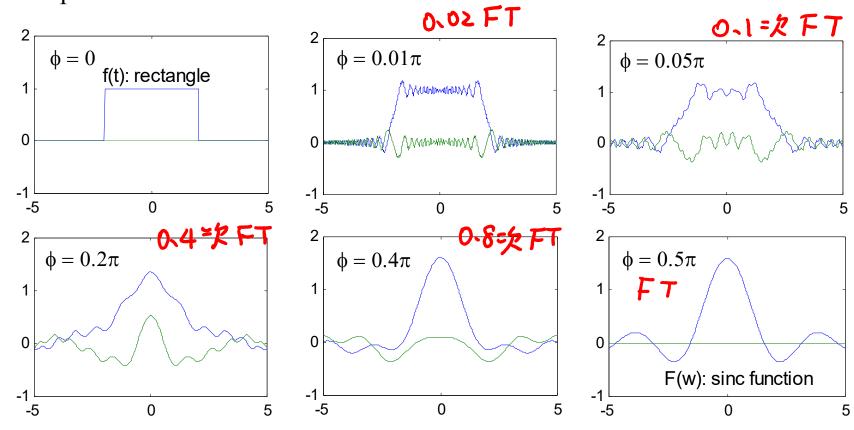
Fourier Transform: time domain → frequency domain

Fractional Fourier transform: time domain → fractional domain

Fractional domain: the domain between time and frequency

(partially like time and partially like frequency)

Experiment:



blue line: real part

green line: imaginary part

Time domain Frequency domain fractional domain

Modulation Shifting Modulation + Shifting

Shifting Modulation Modulation + Shifting

Differentiation $\times j2\pi f$ Differentiation and $\times j2\pi f$

 $\times -j2\pi f$ Differentiation Differentiation and $\times -j2\pi f$

$$x(t-t_0) \xrightarrow{FT} \exp(-j2\pi f t_0) X(f)$$

$$x(t-t_0) \xrightarrow{fractional \ FT} \exp(j\varphi - j2\pi u t_0 \sin \phi) X(u-t_0 \cos \phi)$$

$$\varphi = \pi t_0^2 \sin \phi \cos \phi$$

$$\frac{d}{dt} x(t) \xrightarrow{fT} j2\pi f X(f)$$

$$\frac{d}{dt} x(t) \xrightarrow{fractional \ FT} j2\pi u X(u) \sin \phi + \frac{d}{du} X(u) \cos \phi$$

[Theorem] The fractional Fourier transform (FRFT) with angle ϕ is equivalent to the clockwise rotation operation with angle ϕ for the Wigner distribution function (or for the Gabor transform)

FRFT with parameter
$$\phi = \sum_{i}^{\infty}$$
 with angle ϕ

For the WDF

If $W_x(t, f)$ is the WDF of x(t), and $W_{X\phi}(u, v)$ is the WDF of $X_{\phi}(u)$, $(X_{\phi}(u)$ is the FRFT of x(t), then

$$W_{X_{\phi}}(u,v) = W_{x}(u\cos\phi - v\sin\phi, u\sin\phi + v\cos\phi)$$

$$\text{page 264} \quad \text{[ab]} = \text{[osp]} \quad \text{sinp}$$

For the Gabor transform (with standard definition)

If $G_x(t, f)$ is the Gabor transform of x(t), and $G_{X\phi}(u, v)$ is the Gabor transform of $X_{\phi}(u)$, then

$$G_{X_{\phi}}(u,v) = e^{j[-2\pi u v \sin^2 \phi + \pi (u^2 - v^2) \sin(2\phi)/2]} G_x(u \cos \phi - v \sin \phi, u \sin \phi + v \cos \phi)$$

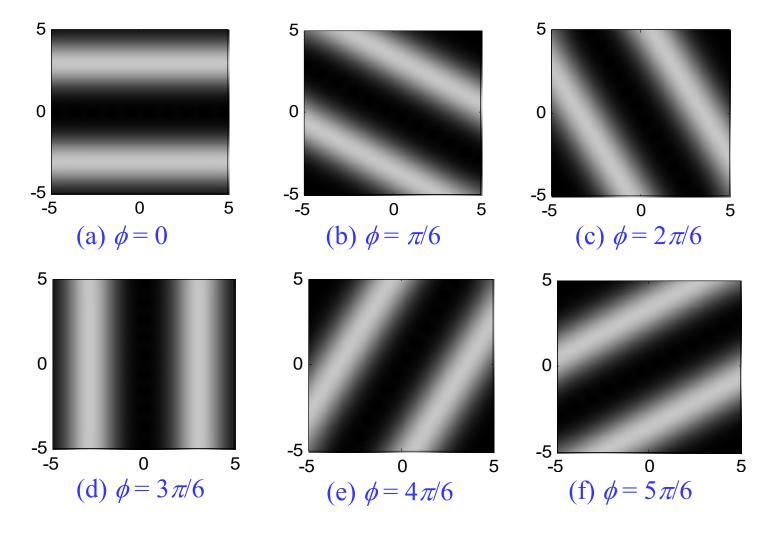
$$\left| G_{X_{\phi}}(u,v) \right| = \left| G_{x} \left(u \cos \phi - v \sin \phi, u \sin \phi + v \cos \phi \right) \right|$$

For the Gabor transform (with another definition on page 244)

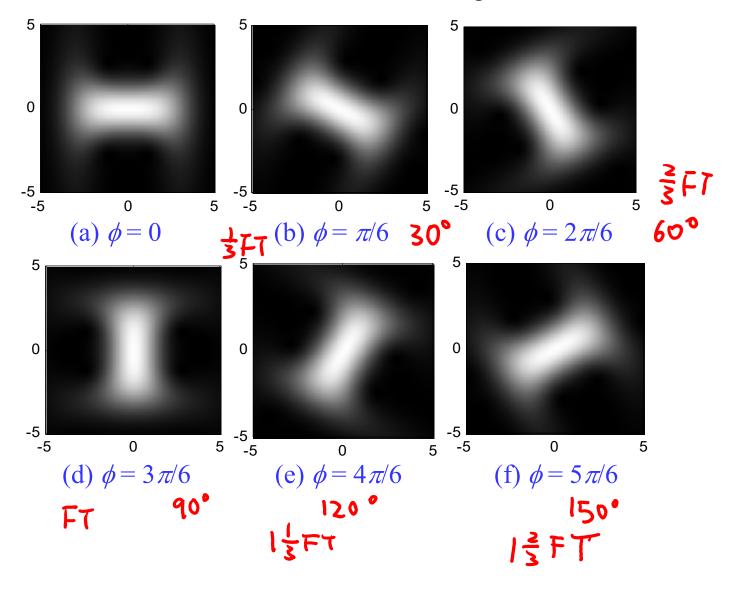
$$G_{X_{\phi}}(u,v) = G_{x}(u\cos\phi - v\sin\phi, u\sin\phi + v\cos\phi)$$

The Cohen's class distribution and the Gabor-Wigner transform also have the rotation property

The Gabor Transform for the FRFT of a cosine function



The Gabor Transform for the FRFT of a rectangular function.



完整

8-4 Twisting: Linear Canonical Transform (LCT)

2 charps + 1 scaled FT

$$X_{(a,b,c,d)}(u) = \sqrt{\frac{1}{jb}} e^{j\pi \frac{d}{b}u^2} \int_{-\infty}^{\infty} e^{-j2\pi \frac{1}{b}ut} e^{j\pi \frac{d}{b}t^2} x(t)dt$$

$$X_{(a,0,c,d)}(u) = \sqrt{d} \cdot e^{j\pi cdu^2} x(du)$$

$$If b=0, d=-1, |X_{ab \, \epsilon d}(u)| = |\chi(-u)|$$

$$ad-bc=1 \text{ should be satisfied}$$
Four parameters a, b, c, d

$$\text{When } a=d=1, b=\lambda Z$$

$$\chi(u) = \sqrt{\frac{1}{\lambda^2}} e^{j\pi \frac{d}{b}u^2} e^{j\pi \frac{d}{b}u^2} e^{j\pi \frac{d}{b}u^2} e^{j\pi \frac{d}{b}u^2} e^{j\pi \frac{d}{b}u^2}$$

$$= \sqrt{\frac{1}{\lambda^2}} e^{j\pi \frac{d}{b}u^2} e^{j\pi \frac{d}{b}u^2} e^{j\pi \frac{d}{b}u^2} e^{j\pi \frac{d}{b}u^2}$$

$$= \sqrt{\frac{1}{\lambda^2}} e^{j\pi \frac{d}{b}u^2} e^{j\pi \frac{d}{b}u^2} e^{j\pi \frac{d}{b}u^2} e^{j\pi \frac{d}{b}u^2}$$

$$= \sqrt{\frac{1}{\lambda^2}} e^{j\pi \frac{d}{b}u^2} e^{j\pi \frac{d}{b}u^2} e^{j\pi \frac{d}{b}u^2}$$

when b = 0

Additivity property of the WDF

If we denote the LCT by $O_F^{(a,b,c,d)}$, i.e., $X_{(a,b,c,d)}(u) = O_F^{(a,b,c,d)}[x(t)]$

then
$$O_F^{(a_2,b_2,c_2,d_2)} \left\{ O_F^{(a_1,b_1,c_1,d_1)} \left[x(t) \right] \right\} = O_F^{(a_3,b_3,c_3,d_3)} \left[x(t) \right]$$

where
$$\begin{bmatrix} a_3 & b_3 \\ c_3 & d_3 \end{bmatrix} = \begin{bmatrix} a_2 & b_2 \\ c_2 & d_2 \end{bmatrix} \begin{bmatrix} a_1 & b_1 \\ c_1 & d_1 \end{bmatrix}$$

[Ref] K. B. Wolf, "Integral Transforms in Science and Engineering," Ch. 9: Canonical transforms, New York, Plenum Press, 1979.

If $W_{X_{(a,b,c,d)}}(u,v)$ is the WDF of $X_{(a,b,c,d)}(u)$, where $X_{(a,b,c,d)}(u)$ is the LCT of x(t), then

$$W_{X_{(a,b,c,d)}}(u,v) = W_x(du - bv, -cu + av)$$

$$W_{X_{(a,b,c,d)}}(au + bv, cu + dv) = W_x(u,v)$$

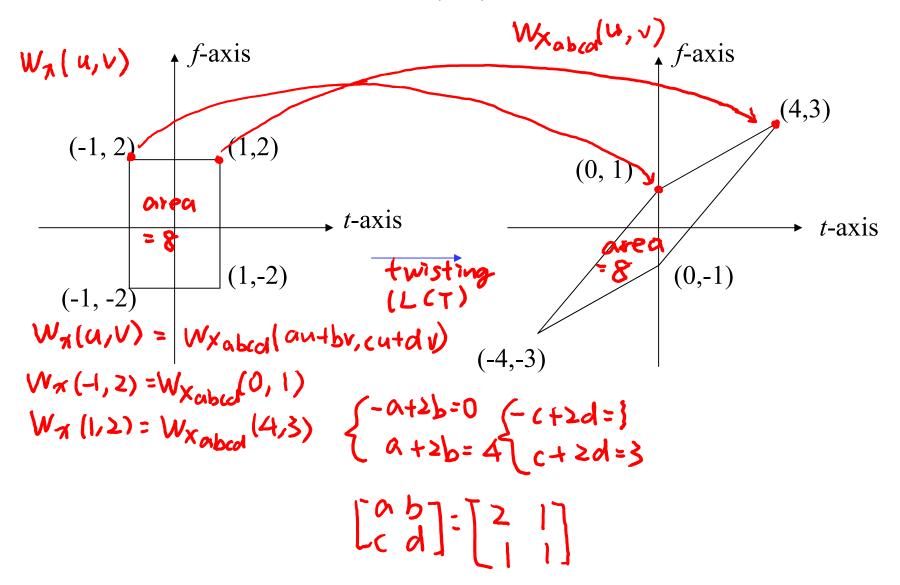
LCT == twisting operation for the WDF

$$W_{Xabcd}(0,0) = W_{X}(0,0)$$

for any a,b,c,d

The Cohen's class distribution also has the twisting operation.

我們可以自由的用 LCT 將一個中心在 (0,0) 的平行四邊形的區域,扭曲成另外一個面積一樣且中心也在 (0,0) 的平行四邊形區域。

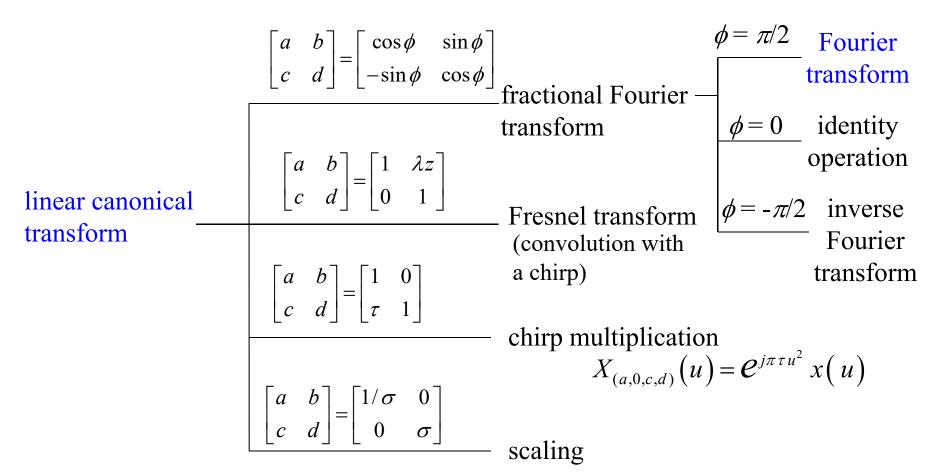


$$X_{(a,b,c,d)}(u) = \sqrt{\frac{1}{jb}} e^{j\pi \frac{d}{b}u^2} \int_{-\infty}^{\infty} e^{-j2\pi \frac{1}{b}ut} e^{j\pi \frac{a}{b}t^2} x(t)dt \quad \text{when } b \neq 0$$

$$X_{(a,0,c,d)}(u) = \sqrt{d} \cdot e^{j\pi c d u^2} x(d u)$$

when b = 0

ad - bc = 1 should be satisfied



Linear Canonical Transform 和光學系統的關係

(1) Fresnel Transform (電磁波在空氣中的傳播)

$$U_o(x,y) = -\frac{i}{\lambda} \frac{e^{ikz}}{z} \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} e^{j\frac{k}{2z} \left[(x-x_i)^2 + (y-y_i)^2\right]} U_i(x_i,y_i) dx_i dy_i$$

 $k = 2\pi/\lambda$: wave number λ : wavelength z: distance of propagation

$$U_{o}(x,y) = e^{ikz} \sqrt{\frac{1}{j\lambda z}} \int_{-\infty}^{\infty} e^{j\frac{k}{2z}(y-y_{i})^{2}} \sqrt{\frac{1}{j\lambda z}} \int_{-\infty}^{\infty} e^{j\frac{k}{2z}(x-x_{i})^{2}} U_{i}(x_{i},y_{i}) dx_{i} dy_{i}$$
(2 個 1-D 的 LCT)
$$U_{z}(x,y) \neq e^{j\frac{k}{2z}} x^{2}$$
convolution

Fresnel transform 相當於 LCT $\begin{bmatrix} a & b \\ c & d \end{bmatrix} = \begin{bmatrix} 1 & \lambda z \\ 0 & 1 \end{bmatrix}$ = $U_t (x, y) \times e^{\frac{2\pi}{\lambda z}} x^2$

$$\begin{bmatrix} a & b \\ c & d \end{bmatrix} = \begin{bmatrix} 1 & \lambda z \\ 0 & 1 \end{bmatrix}$$

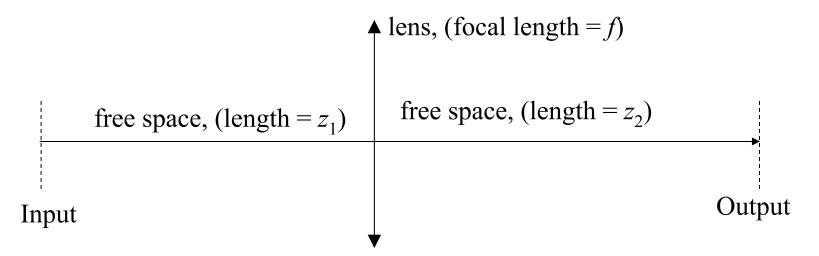
(2) Spherical lens, refractive index = n

$$U_o(x,y) = e^{ikn\Delta} e^{-j\frac{k}{2f}\left[x^2+y^2\right]} U_i(x,y)$$

f: focal length Δ : thickness of lens

經過 lens 相當於 LCT
$$\begin{bmatrix} a & b \\ c & d \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ -1/\lambda f & 1 \end{bmatrix}$$
 的情形

(3) Free space 和 Spherical lens 的綜合



Input 和 output 之間的關係,可以用 LCT 表示

$$\begin{bmatrix} a & b \\ c & d \end{bmatrix} = \begin{bmatrix} 1 & \lambda z_2 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & 0 \\ -1/\lambda f & 1 \end{bmatrix} \begin{bmatrix} 1 & \lambda z_1 \\ 0 & 1 \end{bmatrix} = \begin{bmatrix} 1 - \frac{z_2}{f} & \lambda (z_1 + z_2) - \frac{\lambda z_1 z_2}{f} \\ -\frac{1}{\lambda f} & 1 - \frac{z_1}{f} \end{bmatrix}$$

$$\begin{bmatrix} a & b \\ c & d \end{bmatrix} = \begin{bmatrix} 1 - \frac{z_2}{f} & \lambda(z_1 + z_2) - \frac{\lambda z_1 z_2}{f} \\ -\frac{1}{\lambda f} & 1 - \frac{z_1}{f} \end{bmatrix}$$
(Fourier optics)

 $z_1 = z_2 = 2f \rightarrow$ 即高中物理所學的「倒立成像」

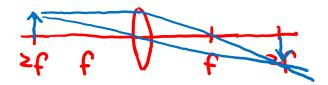
$$\begin{bmatrix} a & b \\ c & d \end{bmatrix} = \begin{bmatrix} -1 & 0 \\ -\frac{1}{\lambda f} & -1 \end{bmatrix}$$

 $z_1 = z_2 = f \rightarrow$ Fourier Transform + Scaling

$$\begin{bmatrix} a & b \\ c & d \end{bmatrix} = \begin{bmatrix} 0 & \lambda f \\ -\frac{1}{\lambda f} & 0 \end{bmatrix}$$

 $z_1 = z_2 \rightarrow$ fractional Fourier Transform + Scaling

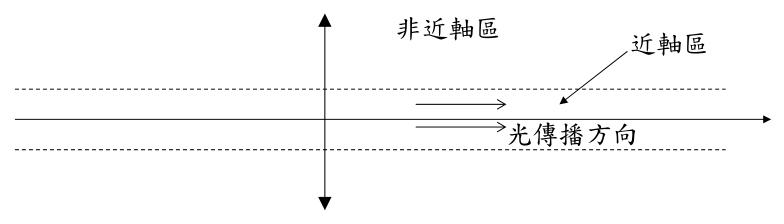
幾何光與



用 LCT 來分析光學系統的好處:

只需要用到 2×2 的矩陣運算,避免了複雜的物理理論和數學積分

但是LCT來分析光學系統的結果,只有在「近軸」的情形下才準確



參考資料:

- [1] H. M. Ozaktas and D. Mendlovic, "Fractional Fourier optics," *J. Opt. Soc. Am. A*, vol.12, 743-751, 1995.
- [2] L. M. Bernardo, "ABCD matrix formalism of fractional Fourier optics," *Optical Eng.*, vol. 35, no. 3, pp. 732-740, March 1996.

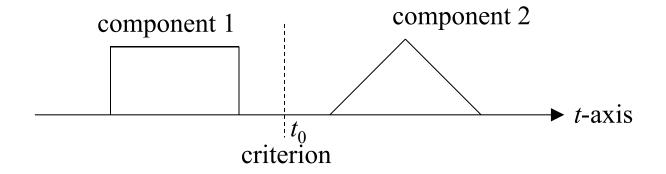
IX. Applications of Time-Frequency Analysis for Filter Design

9-1 Signal Decomposition and Filter Design

Signal Decomposition: Decompose a signal into several components.

Filter: Remove the undesired component of a signal

(1) Decomposing in the time domain



(2) Decomposing in the frequency domain

$$x(t) = \sin(4\pi t) + \cos(10\pi t)$$

$$-5$$

$$-2$$

$$5$$

$$f$$
-axis

- Sometimes, signal and noise are separable in the time domain →
 (1) without any transform
- Sometimes, signal and noise are separable in the frequency domain →
 (2) using the FT (conventional filter)

FT (conventional filter)

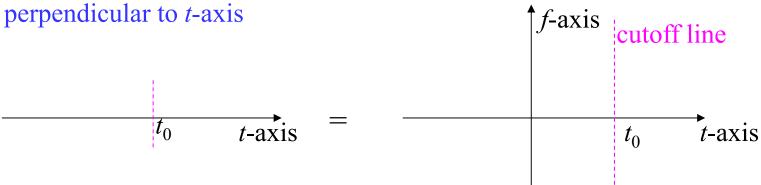
$$H(\mathfrak{f})=1 \quad \text{for } 1\mathfrak{f} | < 3.5$$

$$x_o(t)=IFT\big[FT(x_i(t))H(f)\big] \qquad \qquad H(\mathfrak{f})=0 \quad \text{otherwise}$$

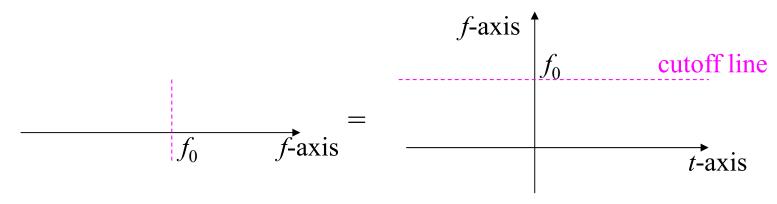
$$FFT-g \quad FFT-g \quad \text{noise are not separable in both the time and the frequency}$$

- If signal and noise are not separable in both the time and the frequency domains →
 - (3) Using the <u>fractional Fourier transform</u> and <u>time-frequency analysis</u>

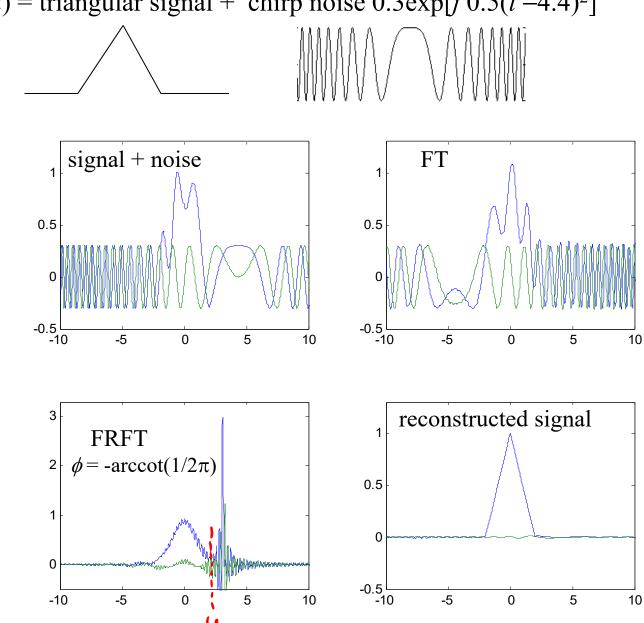
以時頻分析的觀點, criterion in the time domain 相當於 cutoff line

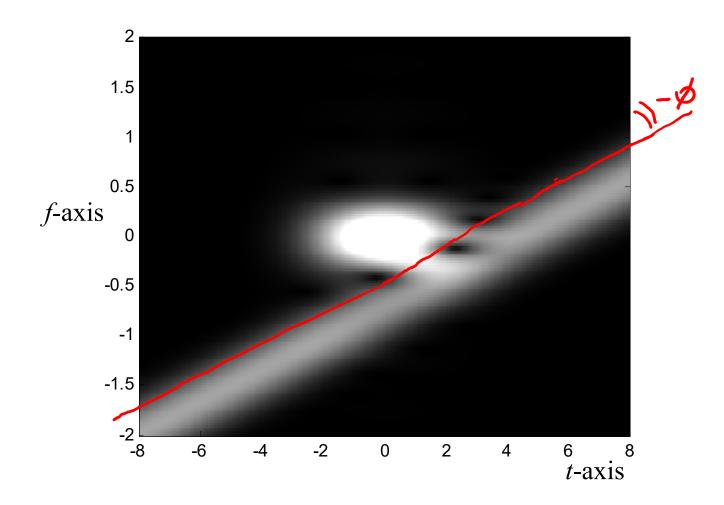


以時頻分析的觀點, criterion in the frequency domain 相當於 cutoff line perpendicular to f-axis



x(t) = triangular signal + chirp noise $0.3\exp[j\ 0.5(t\ -4.4)^2]$





Decomposing in the time-frequency distribution

If
$$x(t) = 0$$
 for $t < T_1$ and $t > T_2$

$$W_x(t, f) = 0 \text{ for } t < T_1 \text{ and } t > T_2 \text{ (cutoff lines perpendicular to } t\text{-axis})$$
If $X(f) = FT[x(t)] = 0$ for $f < F_1$ and $f > F_2$

$$W_x(t, f) = 0 \text{ for } f < F_1 \text{ and } f > F_2 \text{ (cutoff lines parallel to } t\text{-axis})$$

What are the cutoff lines with other directions?

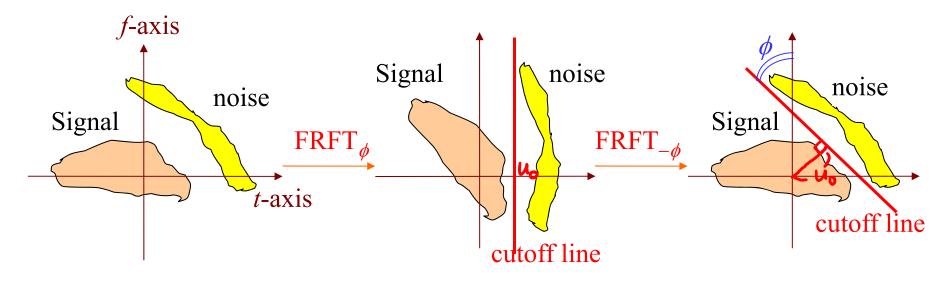
with the aid of the FRFT, the LCT, or the Fresnel transform

• Filter designed by the fractional Fourier transform

$$x_o(t) = O_F^{-\phi} \left\{ O_F^{\phi} \left[x_i(t) \right] H(u) \right\} \qquad \text{if } x_o(t) = IFT \left[FT(x_i(t)) H(f) \right]$$

 O_F^{ϕ} means the fractional Fourier transform:

$$O_F^{\phi}(x(t)) = \sqrt{1 - j \cot \phi} \ e^{j\pi \cot \phi \cdot u^2} \int_{-\infty}^{\infty} e^{-j2\pi \cdot \csc \phi \cdot u t} e^{j\pi \cdot \cot \phi \cdot t^2} x(t) dt$$



$$x_o(t) = O_F^{-\phi} \left\{ O_F^{\phi} \left[x_i(t) \right] H(u) \right\}$$

If
$$H(u) = S(-u + u_0)$$
 $H(u) = \begin{cases} 1 & u < u_0 \\ 0 & u > u_0 \end{cases}$

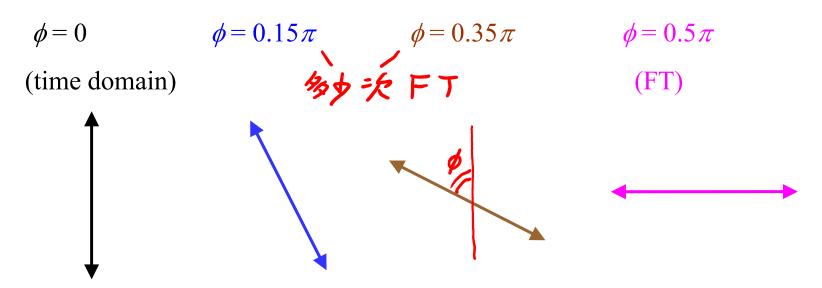
If
$$H(u) = S(u - u_0)$$
 $H(u) = \begin{cases} 1 & u > u_0 \\ 0 & u < u_0 \end{cases}$

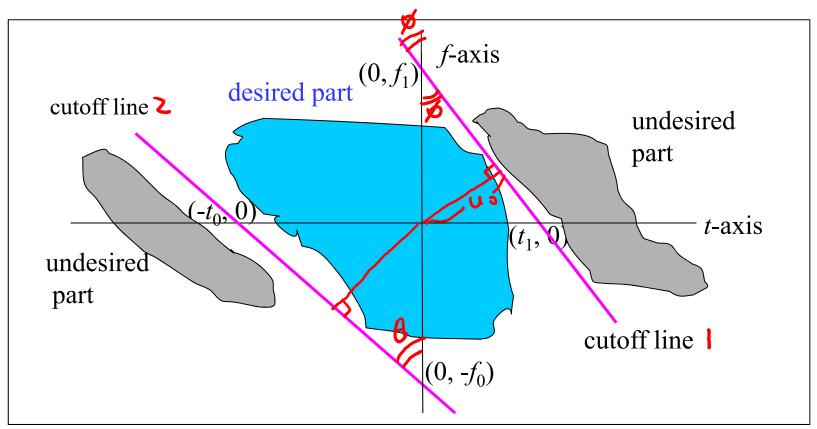
S(u): Step function

- (1) ø由 cutoff line 和 f-axis 的夾角決定
- (2) u₀ 等於 cutoff line 距離原點的距離(注意正負號)

• Effect of the filter designed by the fractional Fourier transform (FRFT):

Placing a cutoff line in the direction of $(-\sin\phi, \cos\phi)$





2 times of FrFT filter

for cutoff line | cut off line
$$\geq$$
 $\varphi = 2$
 $\varphi =$

$$\phi = ?$$
 $u_0 = ?$

Cut off line 2
 $\theta = \arctan\left(\frac{t_0}{f_0}\right)$
 $u_1 = -t_0 f_0$
 $\sqrt{t_0 + f_0}$

• The Fourier transform is suitable to filter out the noise that is a combination of

sinusoid functions $\exp(jn_1t)$.

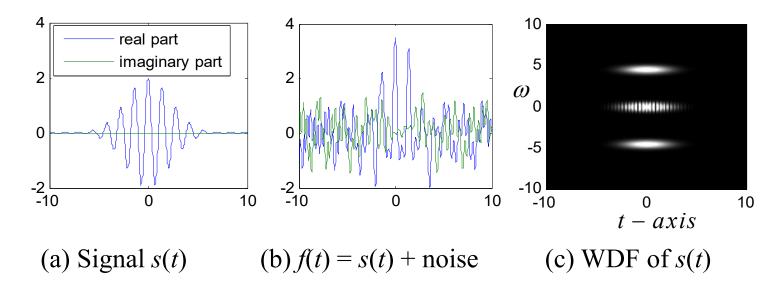
• The fractional Fourier transform (FRFT) is suitable to filter out the noise that is a combination of higher order exponential functions

$$\exp[j(n_k t^k + n_{k-1} t^{k-1} + n_{k-2} t^{k-2} + \dots + n_2 t^2 + n_1 t)]$$

For example: chirp function $\exp(jn_2 t^2)$

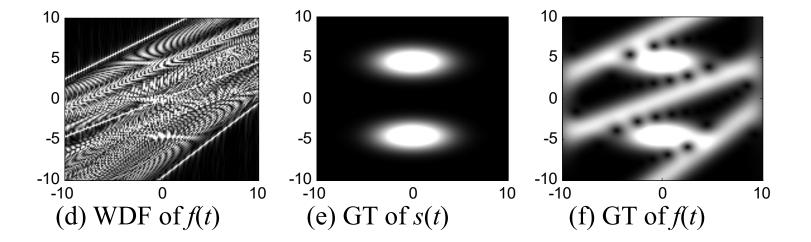
• With the FRFT, many noises that cannot be removed by the FT will be filtered out successfully.

Example (I)



$$s(t) = 2\cos(5t)\exp(-t^2/10)$$

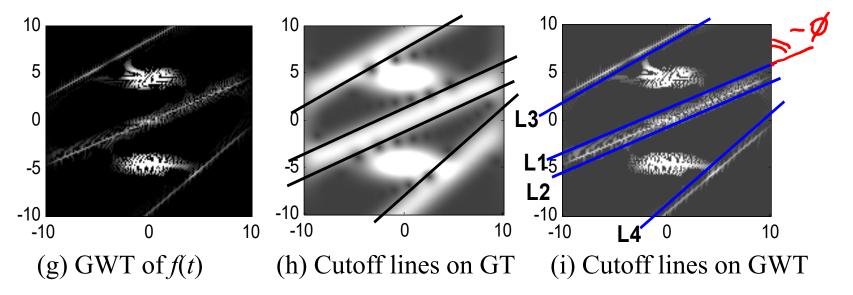
$$n(t) = 0.5e^{j0.23t^2} + 0.5e^{j0.3t^2 + j8.5t} + 0.5e^{j0.46t^2 - j9.6t}$$



GT: Gabor transform, WDF: Wigner distribution function

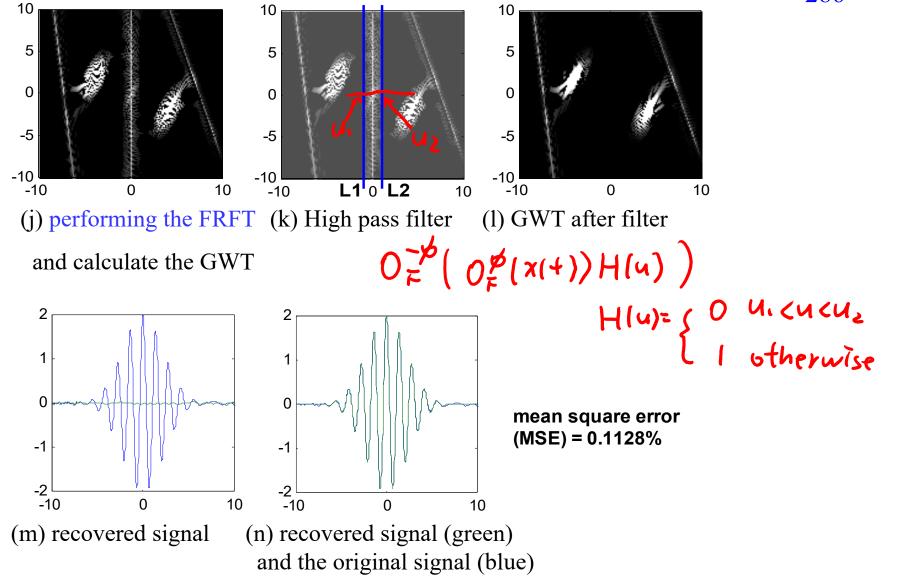
horizontal: *t*-axis, vertical: ω-axis

GWT: Gabor-Wigner transform



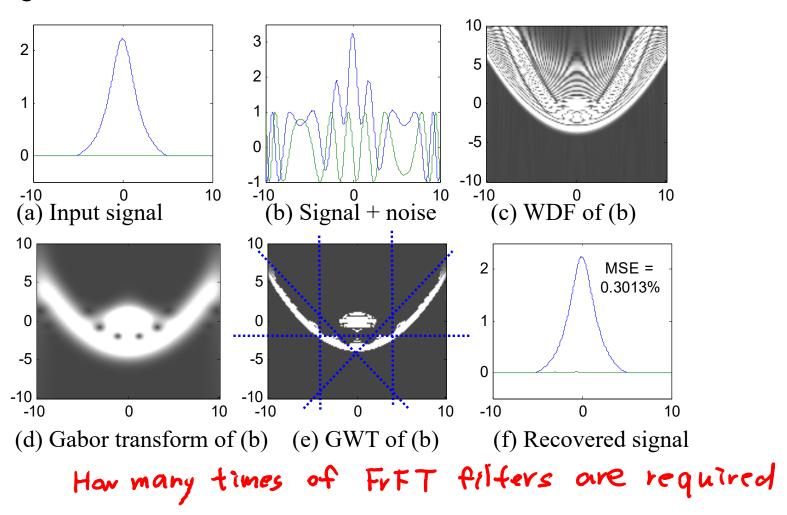
根據斜率來決定 FrFT 的 order

3 times FrFT filters



Example (II)

Signal + $0.7 \exp(j0.032t^3 - j3.4t)$



[Important Theory]:

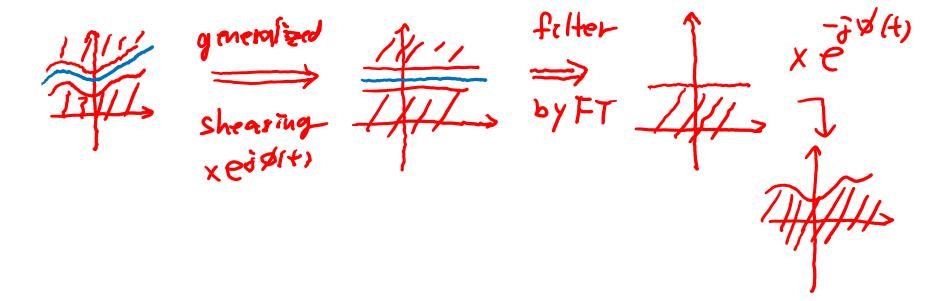
Using the **FT** can only filter the noises that do not overlap with the signals in the frequency domain (1-D)

In contrast, using the **FRFT** can filter the noises that do not overlap with the signals **on the time-frequency plane** (2-D)

[思考]

Q1: 哪些 time-frequency distribution 比較適合處理 filter 或 signal decomposition 的問題?

Q2: Cutoff lines 有可能是非直線的嗎?



- [Ref] Z. Zalevsky and D. Mendlovic, "Fractional Wiener filter," *Appl. Opt.*, vol. 35, no. 20, pp. 3930-3936, July 1996.
- [Ref] M. A. Kutay, H. M. Ozaktas, O. Arikan, and L. Onural, "Optimal filter in fractional Fourier domains," *IEEE Trans. Signal Processing*, vol. 45, no. 5, pp. 1129-1143, May 1997.
- [Ref] B. Barshan, M. A. Kutay, H. M. Ozaktas, "Optimal filters with linear canonical transformations," *Opt. Commun.*, vol. 135, pp. 32-36, 1997.
- [Ref] H. M. Ozaktas, Z. Zalevsky, and M. A. Kutay, *The Fractional Fourier Transform with Applications in Optics and Signal Processing*, New York, John Wiley & Sons, 2000.
- [Ref] S. C. Pei and J. J. Ding, "Relations between Gabor transforms and fractional Fourier transforms and their applications for signal processing," *IEEE Trans. Signal Processing*, vol. 55, no. 10, pp. 4839-4850, Oct. 2007.

9-2 TF analysis and Random Process

For a random process x(t), we cannot find the explicit value of x(t).

The value of x(t) is expressed as a probability function.

original
$$\Re_{x(t,\tau)} = E(|x(t) - E|x(t))(|x(\tau) - E|x(t))$$
definition $= E(|x(t)| |\overline{x(\tau)})$

• Auto-covariance function $R_r(t,\tau)$

expected value
$$R_x(t,\tau) = E[x(t+\tau/2)x^*(t-\tau/2)]$$

In usual, we suppose that

$$E[x(t)] = 0$$
 for any t

$$E\left[x(t+\tau/2)x^*(t-\tau/2)\right]$$

$$= \iint x(t+\tau/2,\zeta_1)x^*(t-\tau/2,\zeta_2)P(\zeta_1,\zeta_2)d\zeta_1d\zeta_2$$

(alternative definition of the auto-covariance function:

$$\hat{R}_{x}(t,\tau) = E[x(t)x^{*}(t-\tau)]$$

• Power spectral density (PSD) $S_x(t, f)$

$$S_{x}(t,f) = \int_{-\infty}^{\infty} R_{x}(t,\tau)e^{-j2\pi f\tau}d\tau \approx E(W_{x}(t,f))$$

• Relation between the WDF and the random process

$$E[W_{x}(t,f)] = \int_{-\infty}^{\infty} E[x(t+\tau/2)x^{*}(t-\tau/2)] \cdot e^{-j2\pi f\tau} \cdot d\tau$$

$$= \int_{-\infty}^{\infty} R_{x}(t,\tau) \cdot e^{-j2\pi f\tau} \cdot d\tau$$

$$= \int_{-\infty}^{\infty} R_{x}(t,\tau) \cdot e^{-j2\pi f\tau} \cdot d\tau$$

$$= S_{x}(t,f)$$

• Relation between the ambiguity function and the random process

$$E\left[A_{x}\left(\eta,\tau\right)\right] = \int_{-\infty}^{\infty} E\left[x\left(t+\tau/2\right)x^{*}\left(t-\tau/2\right)\right]e^{-j2\pi t\eta} dt = \int_{-\infty}^{\infty} R_{x}\left(t,\tau\right)e^{-j2\pi t\eta} dt$$

• Stationary random process:

the statistical properties do not change with t. $E\left(\pi(t_1+\frac{\tau}{2})\right) \pi^*(\tau_1-\frac{\tau}{2})$ Auto-covariance function $R_x\left(t_1,\tau\right) = R_x\left(t_2,\tau\right) = R_x\left(\tau\right)$ for any t, $= \iint x(\tau/2,\zeta_1)x^*(-\tau/2,\zeta_2)P(\zeta_1,\zeta_2)d\zeta_1d\zeta_2$

PSD:
$$S_x(f) = \int_{-\infty}^{\infty} R_x(\tau) e^{-j2\pi f \tau} d\tau$$

White noise: $S_x(f) = \sigma$ where σ is some constant. $R_x(\tau) = \sigma \delta(\tau)$ • When x(t) is stationary,

$$E[W_x(t,f)] = S_x(f)$$

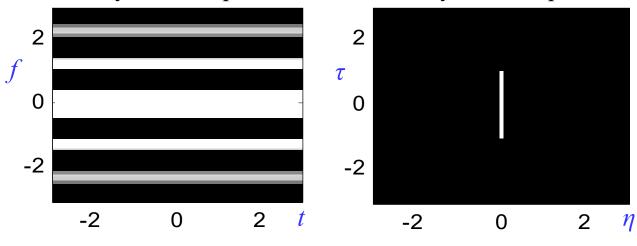
(invariant with *t*)

$$E\left[A_{x}(\eta,\tau)\right] = \int_{-\infty}^{\infty} R_{x}(\tau) \cdot e^{-j2\pi t\eta} \cdot dt = R_{x}(\tau) \int_{-\infty}^{\infty} \cdot e^{-j2\pi t\eta} \cdot dt = R_{x}(\tau) \delta(\eta)$$

(nonzero only when $\eta = 0$)

a typical $E[W_x(t, f)]$ for stationary random process

a typical $E[A_x(\eta, \tau)]$ for stationary random process

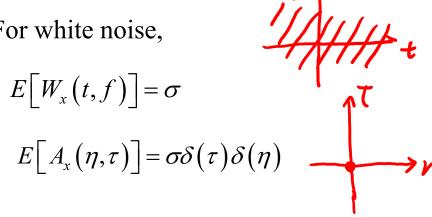


If 7(+) is stationary V(i) 7(t/a) V(i) eòzafotx(+-to)

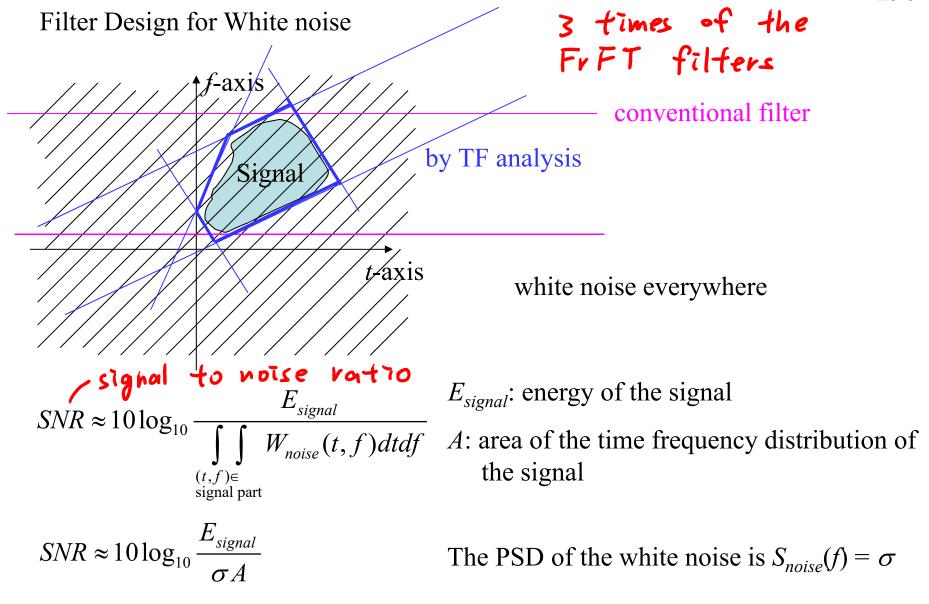
(i)(ii)(v) are stationary
(iii)(iv) may be nonstationary

(if x(t) is white

• For white noise,



- [Ref 1] W. Martin, "Time-frequency analysis of random signals", ICASSP'82, pp. 1325-1328, 1982.
- [Ref 2] W. Martin and P. Flandrin, "Wigner-Ville spectrum analysis of nonstationary processed", IEEE Trans. ASSP, vol. 33, no. 6, pp. 1461-1470, Dec. 1983.
- P. Flandrin, "A time-frequency formulation of optimum detection", IEEE Trans. ASSP, vol. 36, pp. 1377-1384, 1988.
- [Ref 4] S. C. Pei and J. J. Ding, "Fractional Fourier transform, Wigner distribution, and filter design for stationary and nonstationary random processes," IEEE Trans. Signal Processing, vol. 58, no. 8, pp. 4079-4092, Aug. 2010.



- If $E[W_x(t, f)]$ varies with t and $E[A_x(\eta, \tau)]$ is nonzero when $\eta \neq 0$, then x(t) is a non-stationary random process.
- If ① $h(t) = x_1(t) + x_2(t) + x_3(t) + \dots + x_k(t)$
 - ② $x_n(t)$'s have zero mean for all t's
 - ③ $x_n(t)$'s are mutually independent for all t's and τ 's

$$E\left[x_m(t+\tau/2)x_n^*(t-\tau/2)\right] = E\left[x_m(t+\tau/2)\right]E\left[x_n^*(t-\tau/2)\right] = 0$$

if $m \neq n$, then

$$E[W_h(t,f)] = \sum_{n=1}^k E[W_{x_n}(t,f)], \quad E[A_h(\eta,\tau)] = \sum_{n=1}^k E[A_{x_n}(\eta,\tau)]$$

(1) Random process for the STFT

 $E[x(t)] \neq 0$ should be satisfied.

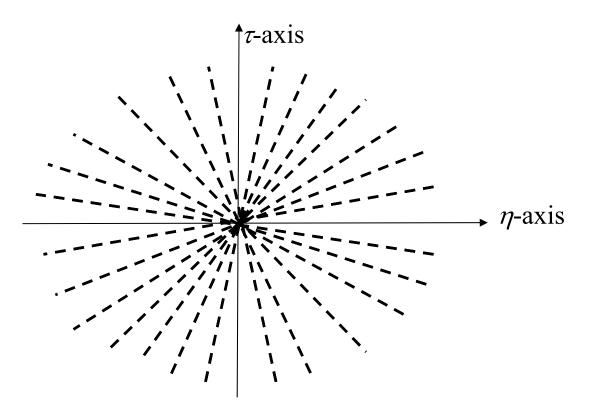
Otherwise,

$$E[X(t,f)] = E[\int_{t-B}^{t+B} x(\tau)w(t-\tau)e^{-j2\pi f\tau}d\tau] = \int_{t-B}^{t+B} E[x(\tau)]w(t-\tau)e^{-j2\pi f\tau}d\tau$$

for zero-mean random process, E[X(t, f)] = 0

(2) Decompose by the AF and the FRFT

Any non-stationary random process can be expressed as a summation of the fractional Fourier transform (or chirp multiplication) of stationary random process.



An ambiguity function plane can be viewed as a combination of infinite number of radial lines.

Each radial line can be viewed as the fractional Fourier transform of a stationary random process.

信號處理小常識

$$S(f) = \sigma$$
 W

white noise

$$\alpha = -1$$
 $S(f) = \frac{\sigma}{|f|}$ pink noise

$$d = 1$$
 $S(f) = \sigma |f|$ purple noise

$$S(f) = \sigma |f|^{\alpha} \qquad \alpha \neq 0$$

color noise

附錄十二 Time-Frequency Analysis 理論發展年表

- AD 1785 The Laplace transform was invented
- AD 1812 The Fourier transform was invented
- AD 1822 The work of the Fourier transform was published
- AD 1898 Schuster proposed the periodogram.
- AD 1910 The <u>Haar Transform</u> was proposed
- AD 1927 Heisenberg discovered the uncertainty principle
- AD 1929 The fractional Fourier transform was invented by Wiener
- AD 1932 The Wigner distribution function was proposed
- AD 1946 The short-time Fourier transform and the Gabor transform was proposed.

In the same year, the computer was invented

註:沒列出發明者的,指的是 transform / distribution 的名稱和發明者的名字相同

- AD 1961 Slepian and Pollak found the prolate spheroidal wave function
- AD 1965 The Cooley-Tukey algorithm (FFT) was developed
- AD 1966 Cohen's class distribution was invented
- AD 1970s VLSI was developed
- AD 1971 Moshinsky and Quesne proposed the linear canonical transform
- AD 1980 The <u>fractional Fourier transform</u> was re-invented by Namias
- AD 1981 Morlet proposed the wavelet transform
- AD 1982 The relations between the random process and the Wigner distribution function was found by Martin and Flandrin
- AD 1988 Mallat and Meyer proposed the <u>multiresolution structure of the wavelet transform;</u>
 - In the same year, Daubechies proposed the <u>compact support</u> orthogonal wavelet

註:沒列出發明者的,指的是 transform / distribution 的名稱和發明者的名字相同

- AD 1989 The <u>Choi-Williams distribution</u> was proposed; In the same year, Mallat proposed the <u>fast wavelet transform</u>
- AD 1990 The cone-Shape distribution was proposed by Zhao, Atlas, and Marks
- AD 1990s The discrete wavelet transform was widely used in image processing
- AD 1992 The generalized wavelet transform was proposed by Wilson et. al.
- AD 1993 Mallat and Zhang proposed the <u>matching pursuit</u>; In the same year, the <u>rotation relation between the WDF and the</u> fractional Fourier transform was found by Lohmann
- AD 1994 The applications of the <u>fractional Fourier transform</u> in signal processing were found by Almeida, Ozaktas, Wolf, Lohmann, and Pei; Boashash and O'Shea developed polynomial Wigner-Ville distributions
- AD 1995 Auger and Flandrin proposed <u>time-frequency reassignment</u>

 L. J. Stankovic, S. Stankovic, and Fakultet proposed the <u>pseudo</u>

 Wigner distribution

- AD 1996 Stockwell, Mansinha, and Lowe proposed the <u>S transform</u>

 Daubechies and Maes proposed the synchrosqueezing transform
- AD 1998 N. E. Huang proposed the <u>Hilbert-Huang transform</u>
 Chen, Donoho, and Saunders proposed the <u>basis pursuit</u>
- AD 1999 Bultan proposed the four-parameter atom (i.e., the chirplet)
- AD 2000 The standard of <u>JPEG 2000</u> was published by ISO

 Another wavelet-based compression algorithm, SPIHT, was proposed by Kim, Xiong, and Pearlman
 - The <u>curvelet</u> was developed by Donoho and Candes
- AD 2000s The applications of the Hilbert Huang transform in signal processing, climate analysis, geology, economics, and speech were developed
- AD 2002 The <u>bandlet</u> was developed by Mallet and Peyre;
 Stankovic proposed the <u>time frequency distribution with complex arguments</u>

- AD 2003 Pinnegar and Mansinha proposed the general form of the S transform Liebling et al. proposed the Fresnelet.
- AD 2005 The <u>contourlet</u> was developed by Do and Vetterli;

 The <u>shearlet</u> was developed by Kutyniok and Labate

 The generalized spectrogram was proposed by Boggiatto, et al.
- AD 2006 Donoho proposed compressive sensing
- AD 2006~ Accelerometer signal analysis becomes a new application.
- AD 2007 The Gabor-Wigner transform was proposed by Pei and Ding
- AD 2007 The multiscale STFT was proposed by Zhong and Zeng.
- AD 2007~ Many theories about compressive sensing were developed by Donoho, Candes, Tao, Zhang
- AD 2010~ Many applications about compressive sensing are found.
- AD 2012 The generalized synchrosqueezing transform was proposed by Li and Liang

- AD 2015~ Time-frequency analysis was widely combined with the deep learning technique for signal identification

 The second-order synchrosqueezing transform was proposed by Oberlin, Meignen, and Perrier.
- AD 2017 The <u>wavelet convolutional neural network</u> was proposed by Kang et al. The <u>higher order synchrosqueezing transform</u> was proposed by Pham and Meignen
- AD 2018~ With the fast development of hardware and software, the time-frequency distribution of a 10⁶-point data can be analyzed efficiently within 0.1 Second