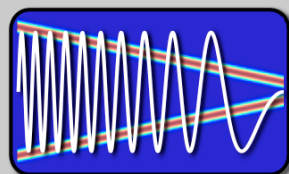


EE123



Digital Signal Processing

Lecture 10

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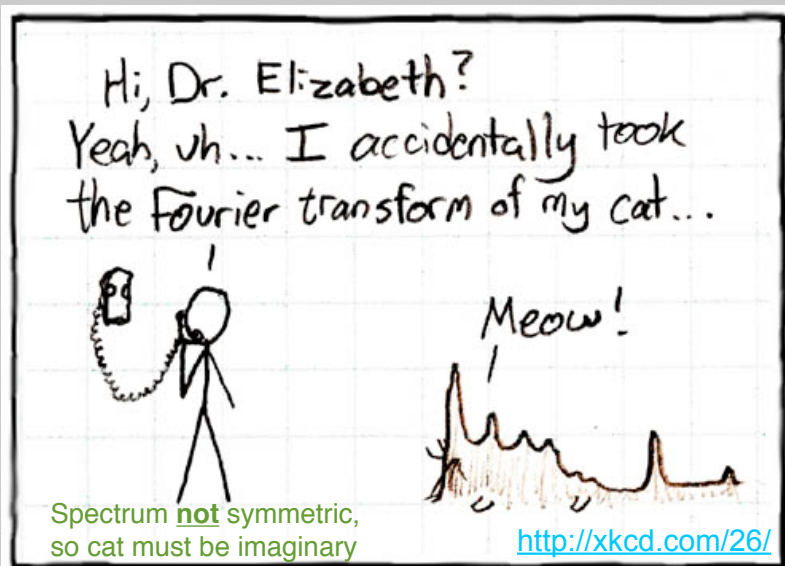
Announcements

- Midterms: 02/28, 03/21, 04/25
- HAM:
 - Obtain FRN number from FCC
 - Fill form application for amateur radio operator and bring to class on Friday or before (to Frank)
 - Ink only, print carefully.
 - Fill phone and email and address please!
 - Section 2 BLANK!
 - Will post form on the website too.
 - Lecture on ham tomorrow 6-7pm HP auditorium

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How do you know this guy is insane?



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Last Time

- Started with STFT
- Heisenberg Boxes

- Continue and move to wavelets

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Discrete Transforms (Finite)

- DFT is only one out of a LARGE class of transforms
- Used for:
 - Analysis
 - Compression
 - Denoising
 - Detection
 - Recognition
 - Approximation (Sparse)

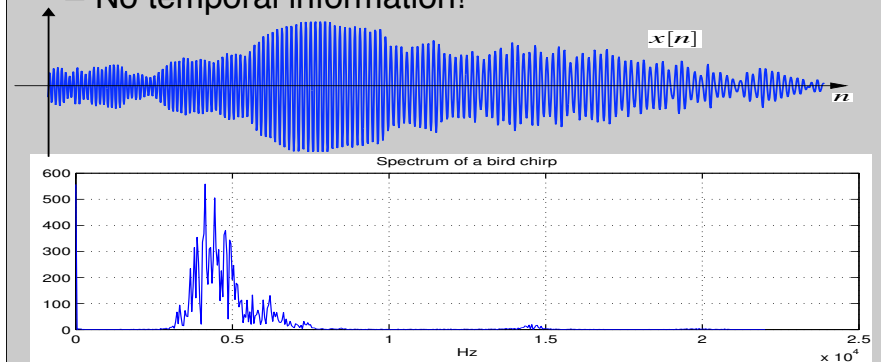
Sparse representation has been one of the hottest research topics in the last 15 years in sp

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Example of spectral analysis

- Spectrum of a bird chirping
 - Interesting,... but...
 - Does not tell the whole story
 - No temporal information!



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Time Dependent Fourier Transform

- To get temporal information, use part of the signal around every time point

$$X[n, \omega] = \sum_{m=-\infty}^{\infty} x[n+m]w[m]e^{-j\omega m}$$

*Also called Short-time Fourier Transform (STFT)

- Mapping from 1D \Rightarrow 2D, n discrete, ω cont.
- Simply slide a window and compute DTFT

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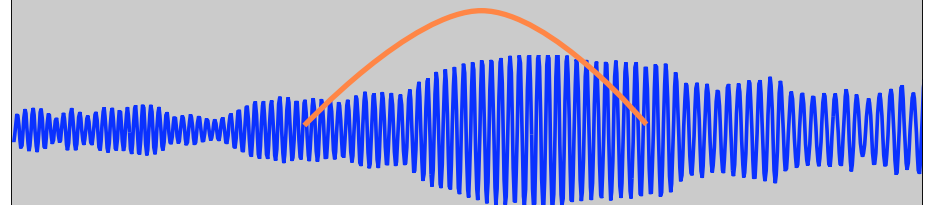
7

Time Dependent Fourier Transform

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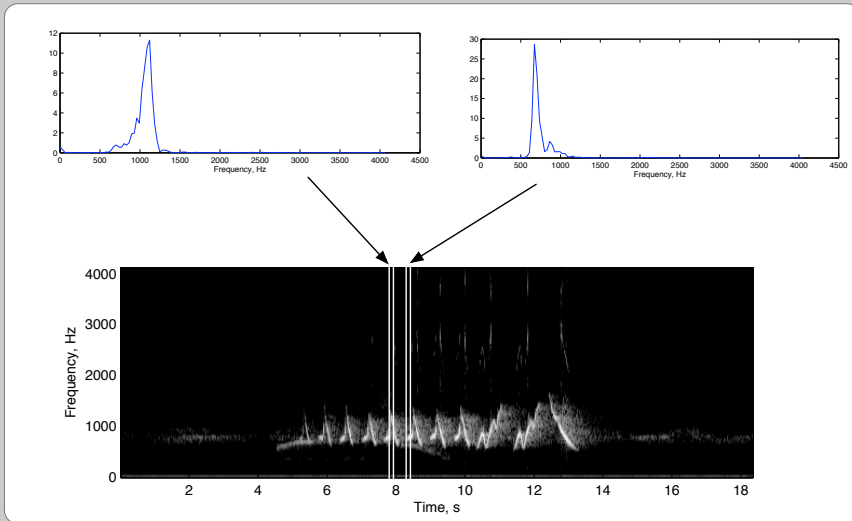
*Also called Short-time Fourier Transform (STFT)



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Spectrogram



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Discrete Time Dependent FT

$$X_r[k] = \sum_{m=0}^{L-1} x[rR + m]w[m]e^{-j2\pi km/N}$$

- L - Window length
- R - Jump of samples
- N - DFT length
- Tradeoff between time and frequency resolution

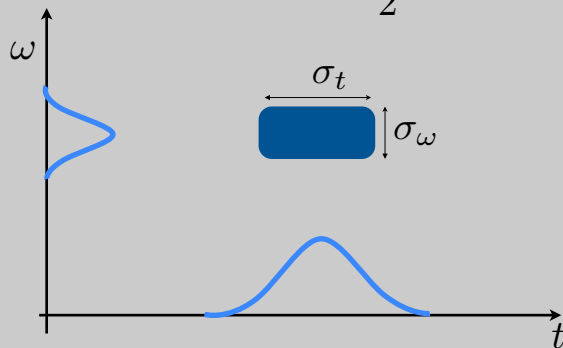
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Heisenberg Boxes

- Time-Frequency uncertainty principle

$$\sigma_t \cdot \sigma_\omega \geq \frac{1}{2}$$



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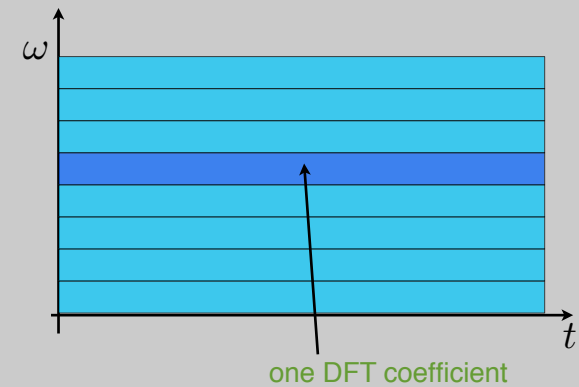
DFT

$$X[k] = \sum_{n=0}^{N-1} x[n]e^{-j2\pi kn/N}$$

$$\Delta\omega = \frac{2\pi}{N}$$

$$\Delta t = N$$

$$\Delta\omega \cdot \Delta t = 2\pi$$



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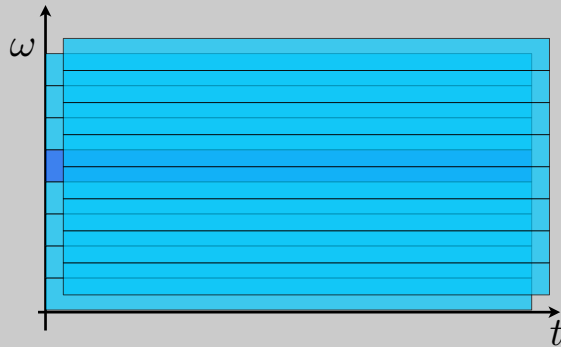
DFT

$$X[k] = \sum_{n=0}^{N-1} x[n]e^{-j2\pi kn/N}$$

$$\Delta\omega = \frac{2\pi}{N}$$

$$\Delta t = N$$

$$\Delta\omega \cdot \Delta t = 2\pi$$



Question: What is the effect of zero-padding?
 Answer: Overlapped Tiling!

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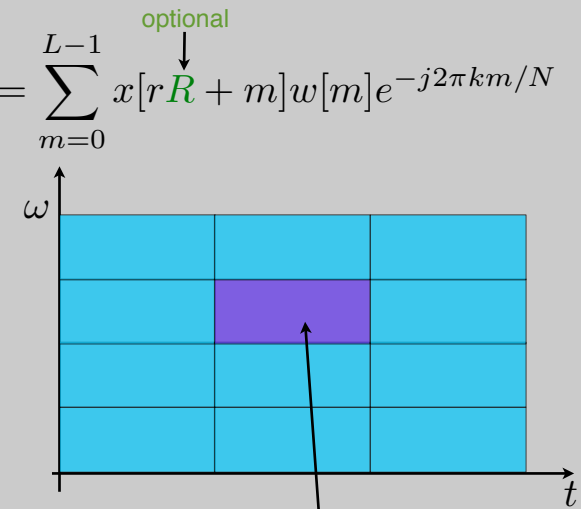
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Discrete STFT

$$X[r, k] = \sum_{m=0}^{L-1} x[rR + m]w[m]e^{-j2\pi km/N}$$

$$\Delta\omega = \frac{2\pi}{L}$$

$$\Delta t = L$$



one STFT coefficient

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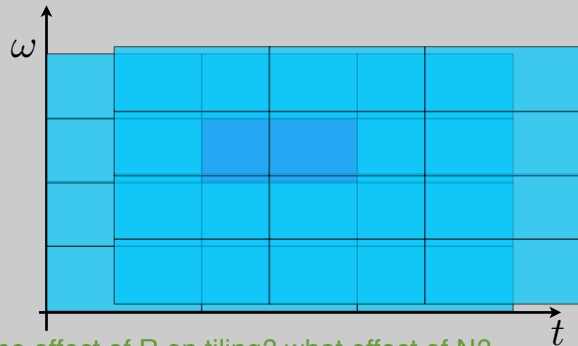
14

Discrete STFT

$$X[r, k] = \sum_{m=0}^{L-1} x[rR + m]w[m]e^{-j2\pi km/N}$$

$$\Delta\omega = \frac{2\pi}{L}$$

$$\Delta t = L$$



Question: What is the effect of R on tiling? what effect of N?
 Answer: Overlapping in time of frequency or both!

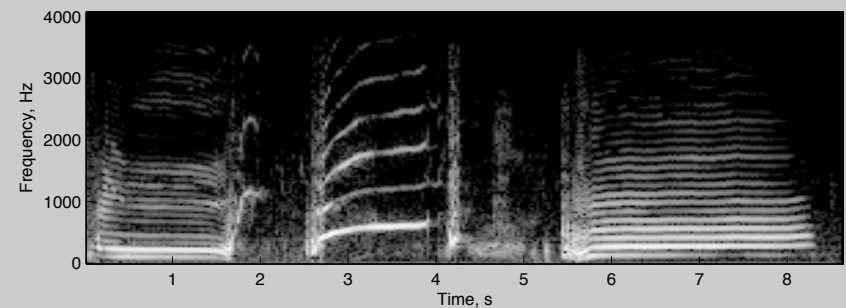
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Applications

- Time Frequency Analysis

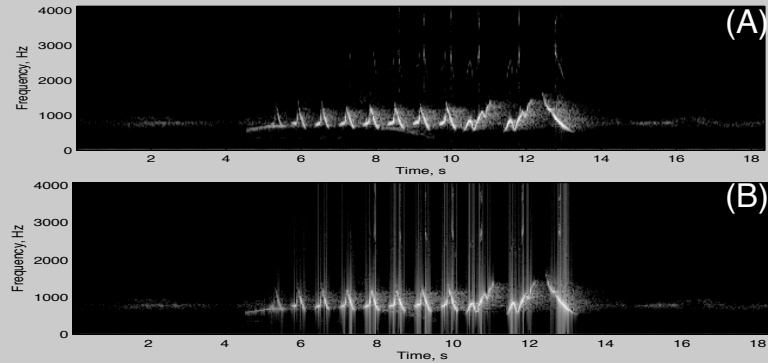
Spectrogram of Orca whale



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Spectrogram

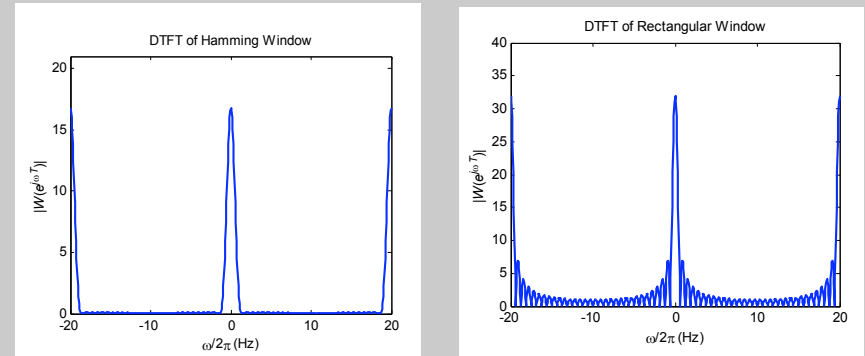


- What is the difference between the spectrograms?
 - a) Window size $B < A$
 - b) Window size $B > A$
 - c) Window type is different
 - d) (A) uses overlapping window

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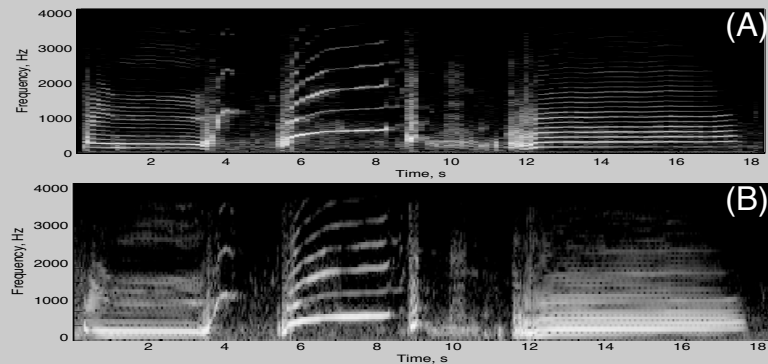
Sidelobes of Hann vs rectangular window



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Spectrogram

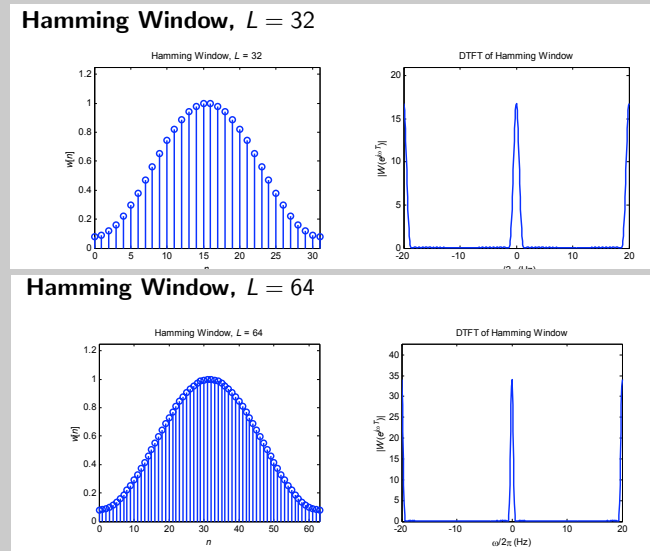


- What is the difference between the spectrograms?
 - a) Window size $B < A$
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Spectrogram



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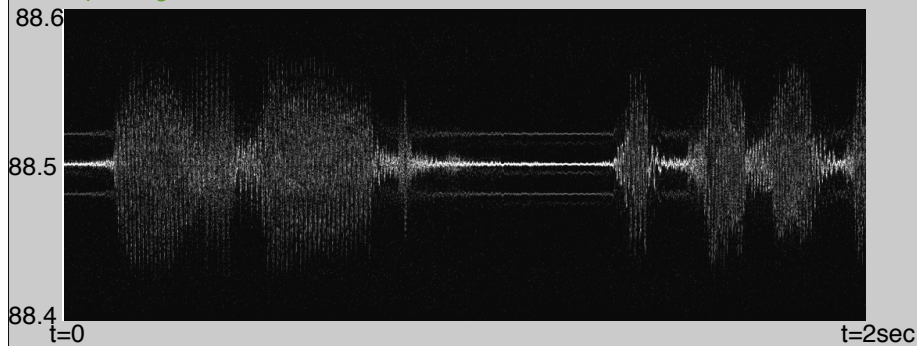
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Spectrogram of FM

$$y_c(t) = A \cos \left(2\pi f_c t + 2\pi \Delta f \int_0^t x(\tau) d\tau \right)$$

$$y[n] = y(nT) = A \exp \left(j2\pi \Delta f \int_0^{nT} x(\tau) d\tau \right)$$

Spectrogram of FM radio



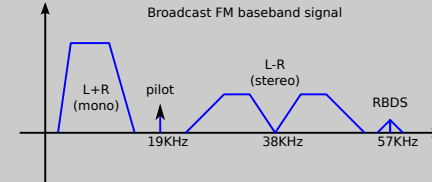
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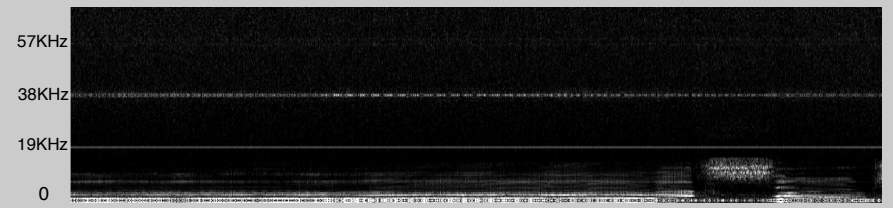
Spectrogram of FM radio Baseband

$$y[n] = y(nT) = A \exp \left(j2\pi \Delta f \int_0^{nT} x(\tau) d\tau \right)$$

$$x(t) = \underbrace{(L + R)}_{\text{mono}} + \underbrace{0.1 \cdot \cos(2\pi f_p t)}_{\text{pilot}} + \underbrace{(L - R) \cos(2\pi(2f_p)t)}_{\text{stereo}} + \underbrace{0.05 \cdot \text{RBDS}(t) \cos(2\pi(3f_p)t)}_{\text{digital RBDS}}$$



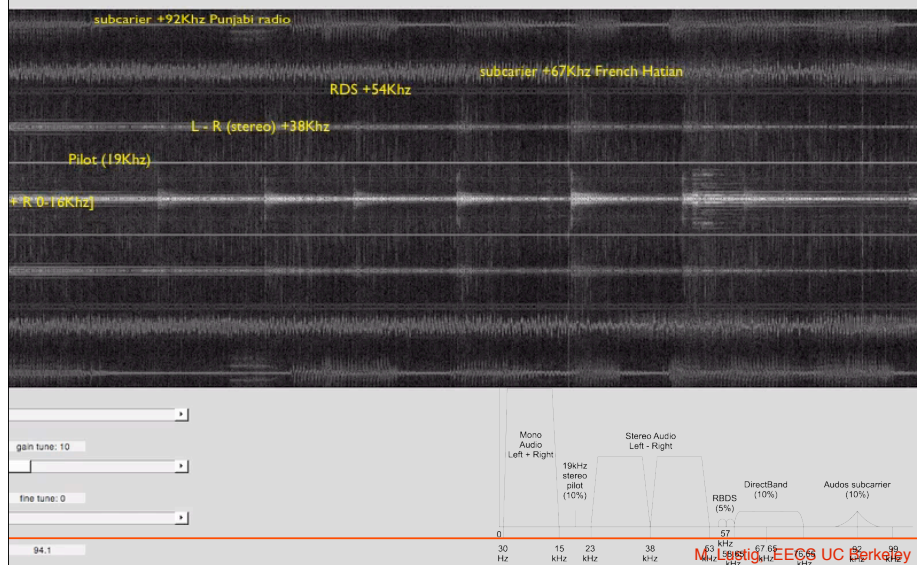
Spectrogram of Demodulated FM radio (Adele on 96.5 MHz)



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Subcarrier FM radio (Hidden Radio Stations)



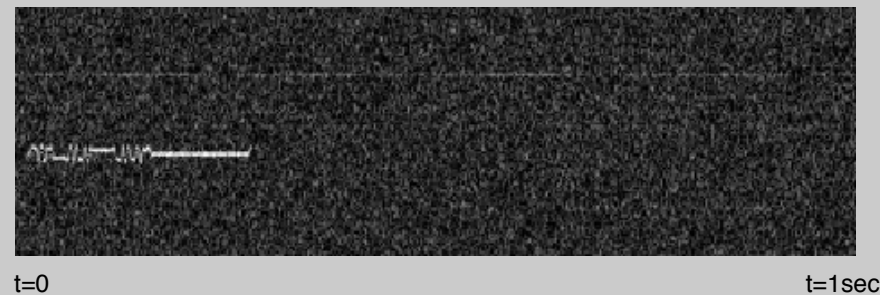
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Applications

- Time Frequency Analysis

Spectrogram of digital communications - Frequency Shift Keying



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STFT Reconstruction

$$x[rR + m]w_L[m] = \frac{1}{N} \sum_{k=0}^{N-1} X[n, k] e^{j2\pi km/N}$$

- For non-overlapping windows, $R=L$:

$$x[n] = \frac{x[n - rL]}{w_L[n - rL]}$$

$$rL \leq n \leq (r+1)L - 1$$

- What is the problem?

STFT Reconstruction

$$x[rR + m]w_L[m] = \frac{1}{N} \sum_{k=0}^{N-1} X[n, k] e^{j2\pi km/N}$$

- For non-overlapping windows, $R=L$:

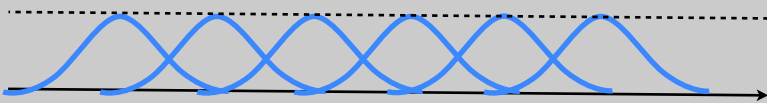
$$x[n] = \frac{x[n - rL]}{w_L[n - rL]}$$

$$rL \leq n \leq (r+1)L - 1$$

- For stable reconstruction must overlap window 50% (at least)

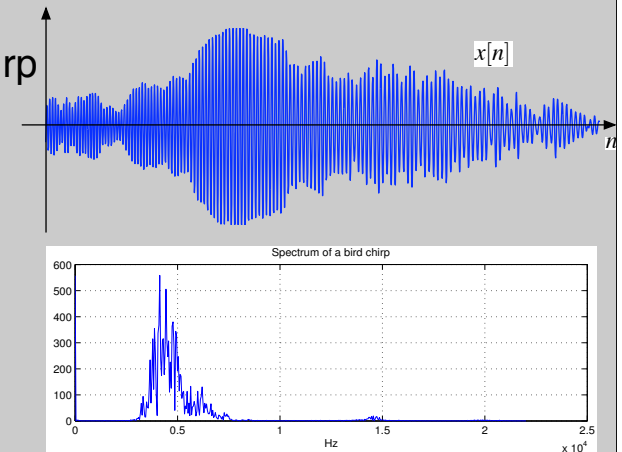
STFT Reconstruction

- For stable reconstruction must overlap window 50% (at least)
- For Hann, Bartlett reconstruct with overlap and add. No division!



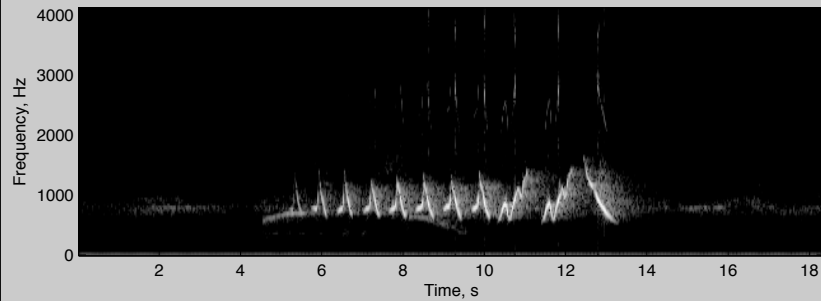
Applications

- Noise removal
- Recall bird chirp



Application

- Denoising of Sparse spectrograms



- Spectrum is sparse! can implement adaptive filter, or just threshold!

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Limitations of Discrete STFT

- Need overlapping \Rightarrow Not orthogonal
- Computationally intensive $O(MN \log N)$
- Same size Heisenberg boxes

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From STFT to Wavelets

- Basic Idea:
 - low-freq changes slowly - fast tracking unimportant
 - Fast tracking of high-freq is important in many apps.
 - Must adapt Heisenberg box to frequency
- Back to continuous time for a bit.....

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