

Gabor-Transformation

$$Y(t) = \sum_{h=-\infty}^{\infty} \sum_{n=-\infty}^{\infty} C_{hn} g_{hn}(t)$$

$$h = -\infty \quad n = -\infty$$

$$g_{hn}(t) = s(t - nT_0) e^{j\Omega_n t}$$

Lith = $s(t) = \left(\frac{\sqrt{2}}{\sigma}\right)^{1/2} \cdot e^{-\pi \frac{t^2}{\sigma^2}}$

with $\Omega \leq \frac{2\pi}{T_0}$

Critical Sampling if above equation is fulfilled with the equality sign, otherwise, we have over-sampling

Previous definition for Ω was

$$\Omega = \frac{2\pi}{N \cdot T}$$

now: $\Sigma = \frac{2\pi}{T_0} = \frac{2\pi}{N \cdot T}$

Conbined basis function is of

Type: $\psi_{hm}(t) = e^{\left(-\pi \frac{t^2}{\sigma^2} + j\omega t\right)}$

(very similar Morlet Wavelet

$$\psi(t) = e^{-\frac{\pi t^2}{\sigma^2}} \left(e^{j\omega t} - e^{-\frac{\omega^2}{2}} \right)$$

\Rightarrow It can be proved that there
(Gaussian-like) basis functions
minimize the product of time
and frequency resolutions $\Delta t \cdot \Delta \omega$,
(see 2.22) -

The discrete GT:

discretization of time: $t = k \cdot T$

$$e^{j\Omega_n t} = e^{j \frac{2\pi}{NT} n t} \leftarrow \Omega$$

$$= e^{j \frac{2\pi}{NT} n \cancel{t}} = e^{j \left(\frac{2\pi}{N} \right) n \cdot \cancel{t}}$$

$$= e^{j\Omega_n k}$$

$$\Rightarrow y(k) = \sum_{m=0}^{K-1} \sum_{n=0}^{N-1} C_{nm} g_{nm}(k)$$

$$g_{nm}(k) = \delta(k - nN) e^{j\Omega_n k}$$

⇒ This corresponds perfectly to
Critical Sampling

For over-sampling: $\Omega \leq \frac{2\pi}{N}$

$$= \frac{2\pi}{N^*}$$

with $N^* \geq N$

which would then correspond to
 $M \cdot N^*$ Gabor coefficients,

Where $M \cdot N^* > M \cdot N$

too many
Gabor coefficients

Computation of Gabor-coefficients

usually we have how to more a
orthogonal function system
 \Rightarrow alternative methods for

Coefficient Computation

1) Least Squares Method

$$y(k) = \sum_{m=0}^{N-1} \sum_{n=0}^{N-1} C_{nm} g_{nm}(k)$$

$$= C_{00} g_{00}(k) + C_{01} g_{01}(k) + \dots$$

$$C_{N-1} g_{N-1}(k) + C_{10} g_{10}(k) +$$

$$C_n \cdot g_n(k) + \dots + C_{N-1} g_{N-1}(k)$$

Then write this equation also for other time samples $y(k+1), y(k+2)$

Finally:

$$\begin{pmatrix} y(1) \\ y(2) \\ \vdots \\ y(K) \end{pmatrix} = \begin{pmatrix} g_{00}(1) & g_{01}(1) & \dots & g_{(N-1)0}(1) \\ \vdots & \vdots & \ddots & \vdots \\ g_{00}(K) & g_{01}(K) & \dots & g_{(N-1)0}(K) \end{pmatrix} \begin{pmatrix} C_{00} \\ C_{01} \\ \vdots \\ C_{(N-1)0} \end{pmatrix}$$

$$Y = G \cdot C$$

$M \cdot N$

$$\Rightarrow Y = G \cdot C \Rightarrow C = G^{-1} \cdot Y$$

Can be accomplished in case of
Critical Sampling: $M \cdot N = 2K$

in case of over sampling:
coefficients $>$ # samples

→ no solution

Sub-Sampling: more equations
available than coefficients

→ over-determined equation system:

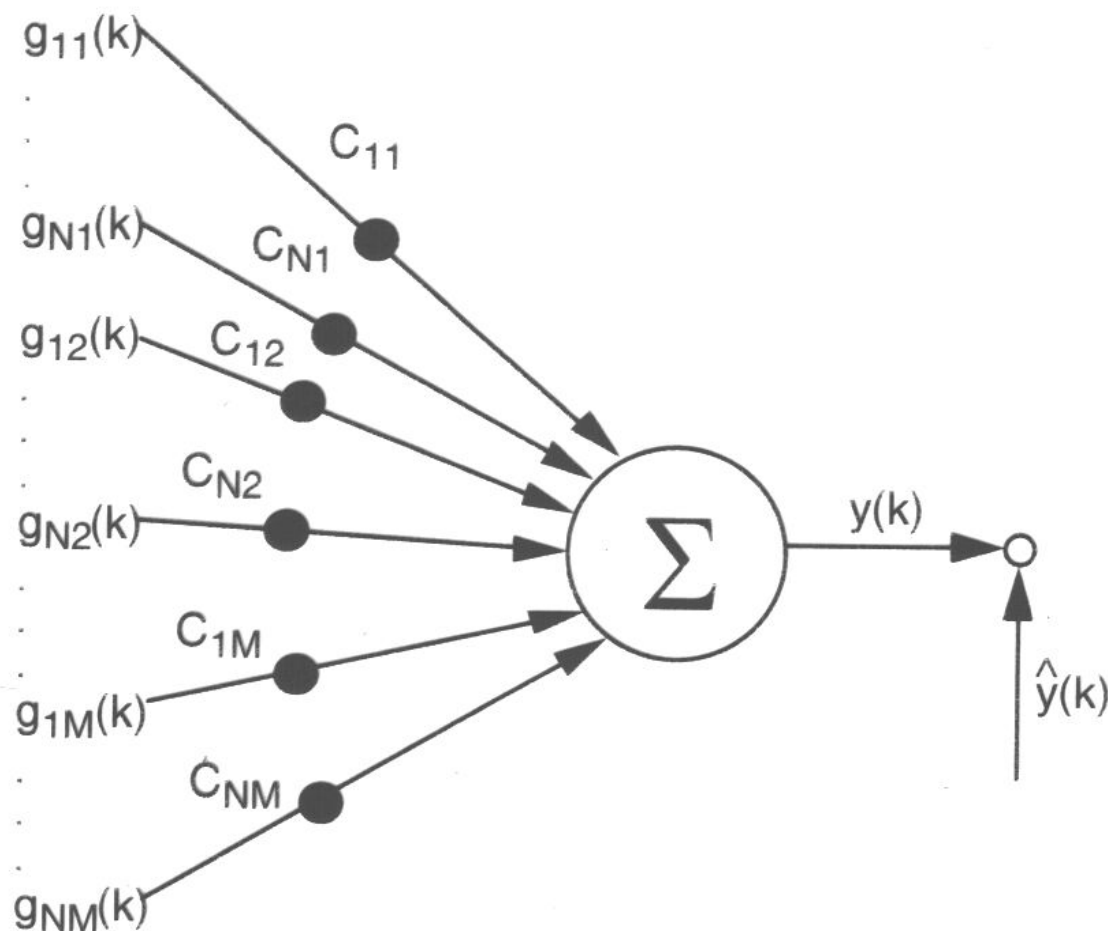
$$\text{Error } \underline{e} = \underline{y} - \underline{G} \cdot \underline{c}$$

$$\begin{aligned} \text{minimize error} &: \frac{d}{d\underline{c}} (\underline{e}^T \cdot \underline{e}) \\ &= \frac{d}{d\underline{c}} \sum e_i^2 \end{aligned}$$

the solution is :

$$\underline{c} = (G^T \cdot G)^{-1} G^T y$$

Another alternative : Neural Network



Minimize the error at the output of the neuron:

$$E(n) = \frac{1}{2} \left(\hat{y}(n) - y(n) \right)^2$$

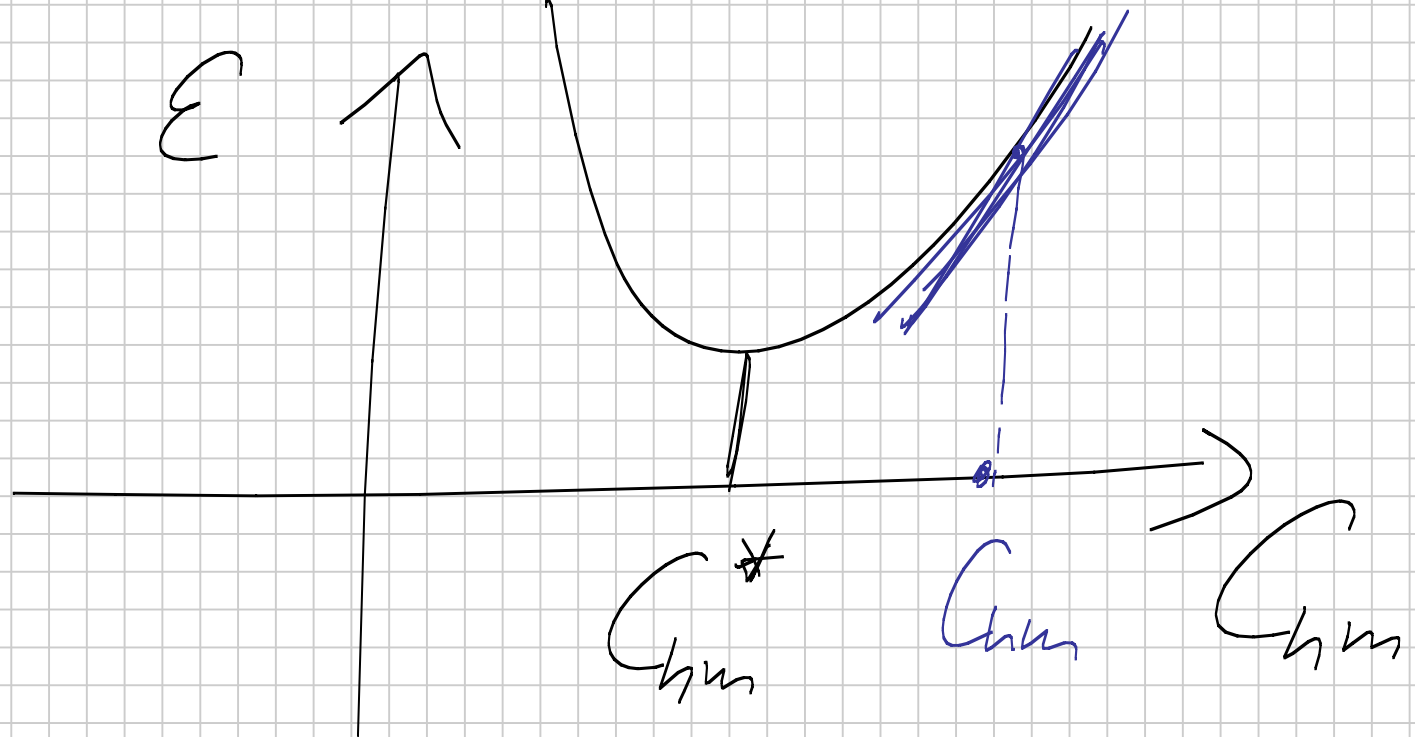
Correct time
Sample

Synthesized
Sample of neuron

$$= \frac{1}{2} \left(\hat{f}(n) - \sum_{m=0}^{N-1} \sum_{h=0}^{N-1} c_{hm} g_{hm}(n) \right)^2$$

Lagrange rule for herror :

$$C_{hm}(h) = C_{hm}(h-1) - \beta \frac{\partial \epsilon(h)}{\partial C_{hm}}$$



$$\frac{\partial E(h)}{\partial C_{hm}} = - \left[\hat{y}(h) - \sum_{h=0}^{N-1} \sum_{m=0}^{H-1} C_{hm} g_{hm}(h) \right] \cdot g_{hm}(h)$$

⇒ Final learning rule:

$$C_{hm}(h) = C_{hm}(h-1) + \beta \cdot \left[\hat{y}(h) - \sum_{h=0}^{N-1} \sum_{m=0}^{H-1} C_{hm} g_{hm}(h) \right] \cdot g_{hm}(h)$$

2.3 Special Transformations in the time domain

2.3.1 Principal Component Analysis

PCA, KLT

Consider: K of different
pattern vectors $\underline{x}(k)$

$$h = 1, \dots, K$$

Major statistical properties :

average vector :

$$\underline{m}_X = E\{\underline{x}\} = \frac{1}{K} \sum_{h=1}^K \underline{x}(h)$$

Covariance matrix :

$$C_X = E\left\{(\underline{x} - \underline{m}_X)(\underline{x} - \underline{m}_X)^T\right\}$$

$$= \frac{1}{N} \sum_{h=1}^N \left(\underline{x}(h) \cdot \underline{x}(h)^T \right) = \underline{\mu}_X \cdot \underline{\mu}_X^T$$

next step: compute Eigenvalues +
Eigenvectors of

$$\underline{C}_X \cdot \underline{e}_h = \lambda_h \cdot \underline{e}_h$$

$h = 1, \dots, N$ (dimension of vector \underline{x})