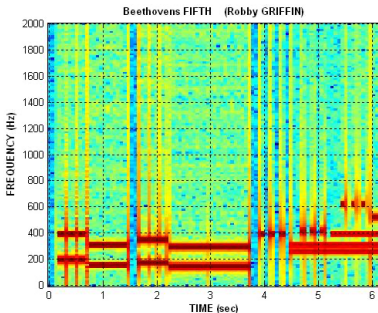


# COMS20011 – Data-Driven Computer Science

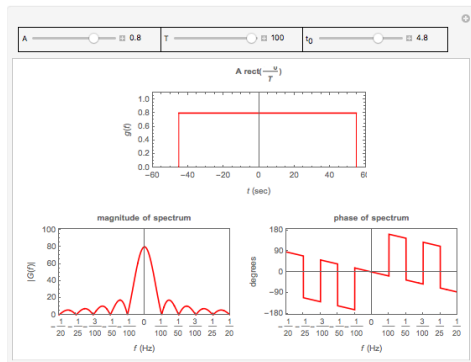


## Lecture Video MM08 – 1D Fourier Transform

March 2021

Majid Mirmehdi

# Next in DDCS



## Feature Selection and Extraction

- Signal basics and Fourier Series
- **1D and 2D Fourier Transform**
- Another look at features
- Convolutions

# Frequency Analysis for Feature Extraction & more...

- The aim of processing a signal using Fourier analysis is to *manipulate the spectrum of a signal* rather than manipulating the signal itself. Example: *simple compression*



- Functions that are **not periodic** can also be expressed as the integral of sines and/or cosines weighted by a coefficient. In this case we have the **Fourier transform**.

# 1D Fourier Transform

The Fourier Transform of a single variable continuous function  $f(x)$  is:

$$F(u) = \int_{-\infty}^{\infty} f(x) e^{-j2\pi ux} dx$$

Conversely, given  $F(u)$ , we can obtain  $f(x)$  by means of the *inverse* Fourier Transform:

$$f(x) = \int_{-\infty}^{\infty} F(u) e^{j2\pi ux} du$$

These two equations are also known as the Fourier Transform Pair.

Note, they constitute a lossless representation of data.

## 1D Fourier Transform: discrete form

The Fourier Transform of a discrete function of one variable,  $f(x)$ ,  $x=0,1,2\dots,N-1$  is:

$$F(u) = \frac{1}{N} \sum_{x=0}^{N-1} f(x) e^{\frac{-j2\pi ux}{N}} \quad \text{for } u = 0,1,2,\dots,N-1.$$

Conversely, given  $F(u)$ , we can obtain  $f(x)$  by means of the *inverse* Fourier Transform:

$$f(x) = \sum_{u=0}^{N-1} F(u) e^{\frac{j2\pi ux}{N}} \quad \text{for } x = 0,1,2,\dots,N-1.$$

These two equations are also known as the Fourier Transform Pair.

Note, they constitute a lossless representation of data.

# 1D Fourier Transform

The concept of the frequency domain follows from *Euler's Formula*:

$$e^{-j\theta} = \cos \theta - j \sin \theta$$

Thus, each term of the Fourier Transform is composed of the sum of *all* values of the function  $f(x)$  multiplied by sines and cosines of various frequencies:

$$F(u) = \frac{1}{N} \sum_{x=0}^{N-1} f(x) \left[ \cos \left( \frac{2\pi ux}{N} \right) - j \sin \left( \frac{2\pi ux}{N} \right) \right]$$

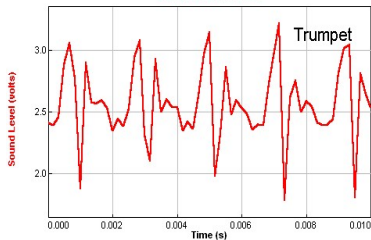
for  $u = 0, 1, 2, \dots, N - 1$ .

We have transformed from a **time domain** to a **frequency domain** representation.

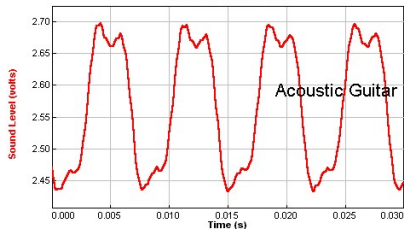
# Example: low and high frequencies

Characteristics of sound in audio signals:

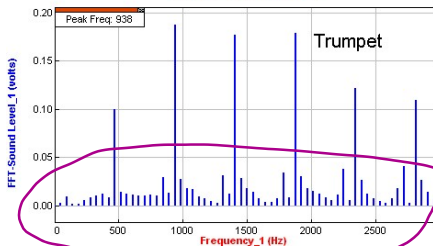
Sound Level vs Time



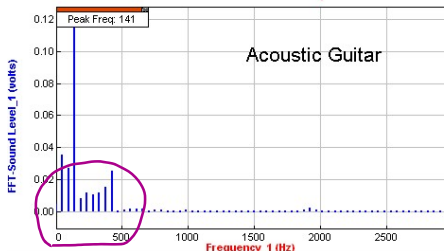
Sound Level vs Time



FFT-Sound Level vs Time

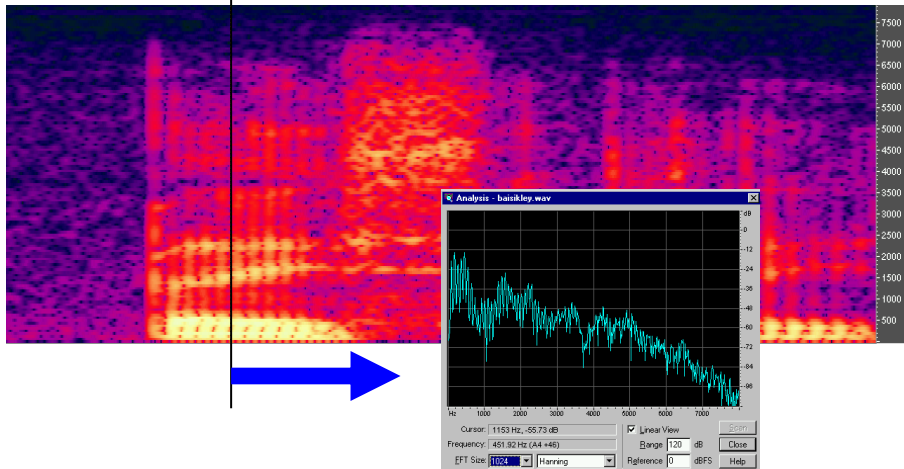


FFT-Sound Level vs Freq.



# Example: Acoustic Data Analysis

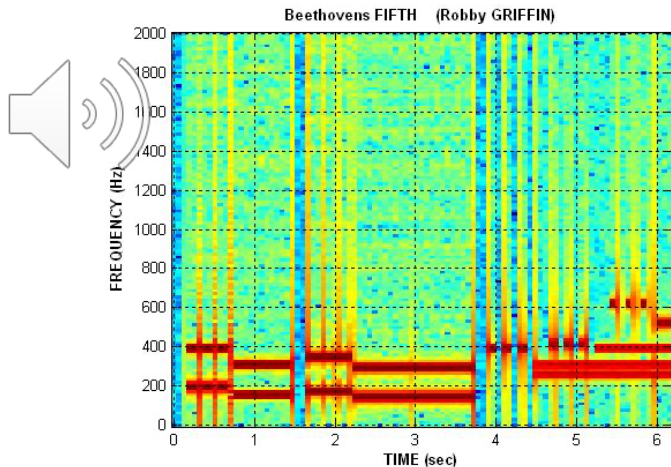
Spectrogram



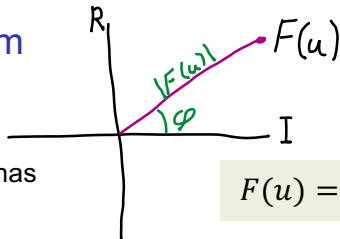


# Can you match the sound to the frequencies?

If not, ask me to explain in our Q&A session!



# 1D Fourier Transform



$F(u)$  is a complex number & has real and imaginary parts:

$$F(u) = R(u) + jI(u)$$

*Magnitude or spectrum of the FT:*

$$|F(u)| = \sqrt{R^2(u) + I^2(u)}$$

*Phase angle or phase spectrum:*

$$\varphi(u) = \tan^{-1} \frac{I(u)}{R(u)}$$

Expressing  $F(u)$  in polar coordinates:

$$F(u) = |F(u)|e^{j\varphi(u)}$$

# Very Simple Application Example

Automatic speech recognition between two speech utterances  $x(n)$  and  $y(n)$ :

Naïve approach: 🤔

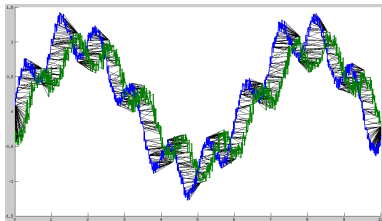
$$E = \sum_{\forall n} (x(n) - y(n))^2$$

Problems with this approach?

$$\left\{ \begin{array}{l} x(n) = K y(n), \text{ yet } E \neq 0 \\ K \text{ being a scaling parameter} \end{array} \right.$$

$$\left\{ \begin{array}{l} x(n) = y(n - m), \text{ yet } E \neq 0 \\ m \text{ causing a delay shift} \end{array} \right.$$

One solution could be Dynamic Time Warping? (recall from earlier lecture)



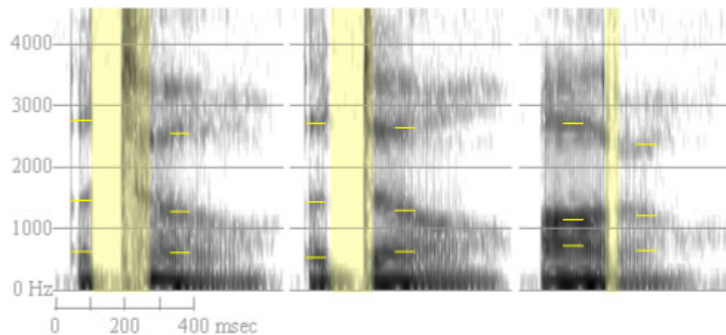
## Use Frequency Domain Features!

- Take the Fourier transform of both utterances to get  $X(u)$  and  $Y(u)$ .
- Then consider the Euclidean distance between their magnitude spectrums:  $|X(u)|$  and  $|Y(u)|$ :

$$d_E = \sum_{\forall u} (|X(u)| - |Y(u)|)^2$$

# Use Frequency Domain Features!

Can still be a difficult task even in the frequency domain



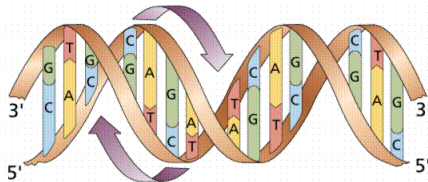
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## DNA Sequence Example

- The analysis of correlations in DNA sequences is used to identify protein coding genes in genomic DNA.
- Locating and characterizing repeats and periodic clusters provides certain information about the structural and functional characteristics of the molecule.
- DNA sequences are represented by letters, **A**, **C**, **G** or **T**, and **–**
- e.g. **ACAATG-GCCATAAT-ATGTGAAC--GCTCA...**

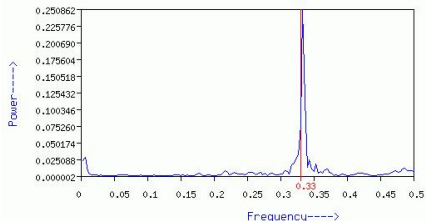
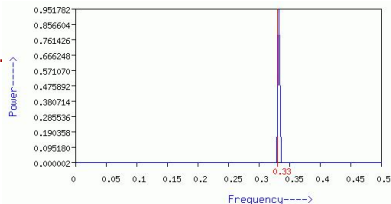


# DNA Sequence Example

Consider the periodic sequence **A--A--A--A--.....** where blanks can be filled randomly by **A, C, G** or **T**. This shows a periodicity of 3.

The spectral density of such a sequence is significantly non-zero only at one frequency (0.33) which corresponds to the perfect periodicity of base **A** ( $1/0.333 = 3.0$ ).

Destroy the perfect repetition by randomly replacing the **A**'s with all letters...



# DNA Sequence Analysis

The computation of Fourier and other linear transforms of *symbolic data* is a big problem.

**The simplest solution is to map each symbol to a number.** The difficulty with this approach is the dependence on the particular labeling adopted.

Consider, for example, the following symbolic periodic sequence:  
 $s = (\text{ATAGACATAGACATAGAC} \dots)$ .

The mapping:

A  $\rightarrow$  1,

T  $\rightarrow$  0,  Period = 2

G  $\rightarrow$  0,

C  $\rightarrow$  0,

The mapping:

A  $\rightarrow$  1,

T  $\rightarrow$  2,  Period = 6

G  $\rightarrow$  3,

C  $\rightarrow$  4,

This clearly shows that some of the relevant harmonic structure can be exposed by the symbolic-to-numeric labelling.



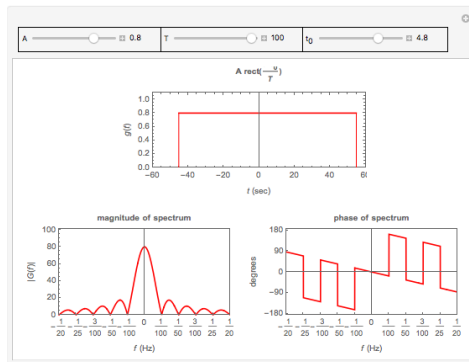
$$|F(u)| = \sqrt{R^2(u) + I^2(u)}$$

- Distribution of  $|F(u)| \rightarrow$  frequency spectrum of signal.
- Features often extracted from the Power Spectrum:

$$PS(f) = |F(u)|^2$$

- Slowly changing signals  $\rightarrow$  spectrum concentrated around low frequencies.
- Rapidly changing signals  $\rightarrow$  spectrum concentrated around high frequencies.
- Also bandlimited signals  $\rightarrow$  frequency content confined within some frequency band.

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