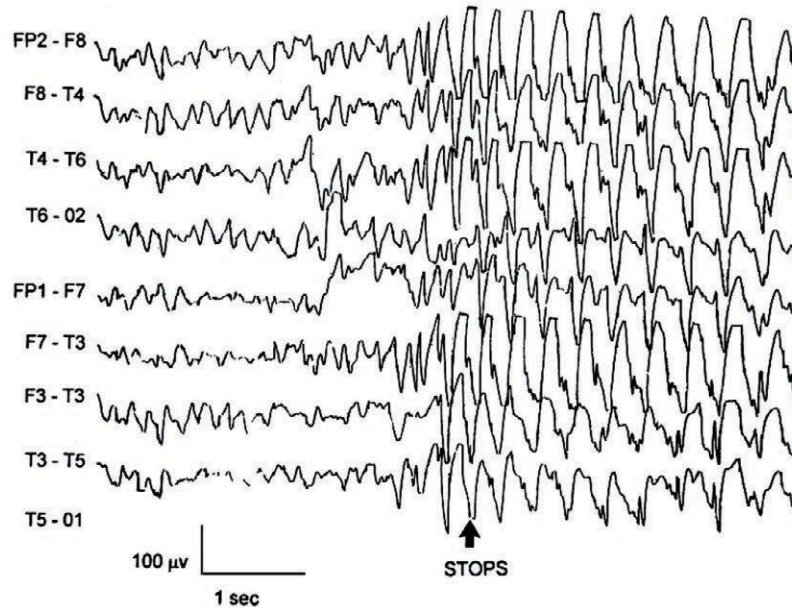


Outline

1. Fourier series: sum of sines and cosines
2. Discrete Fourier transform
3. Power spectrum using Matlab
4. Power spectrum using Chronux
4. Sampling frequency, aliasing
5. Spectrogram
6. Autocorrelation, crosscorrelation, coherence
7. Noise and filters

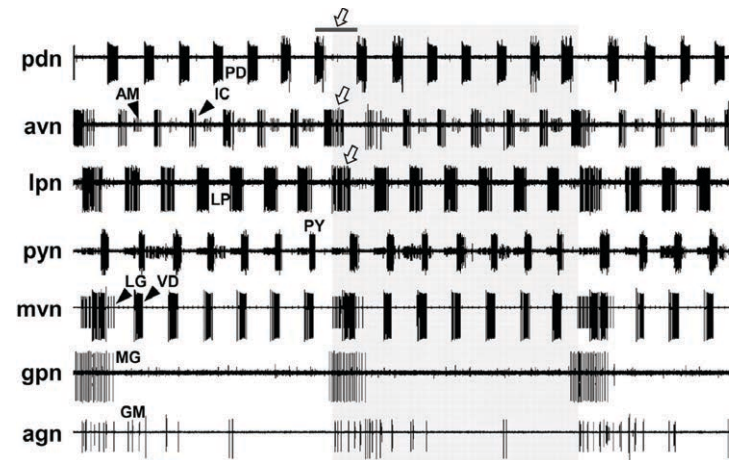
Periodicity in time

EEG during seizures



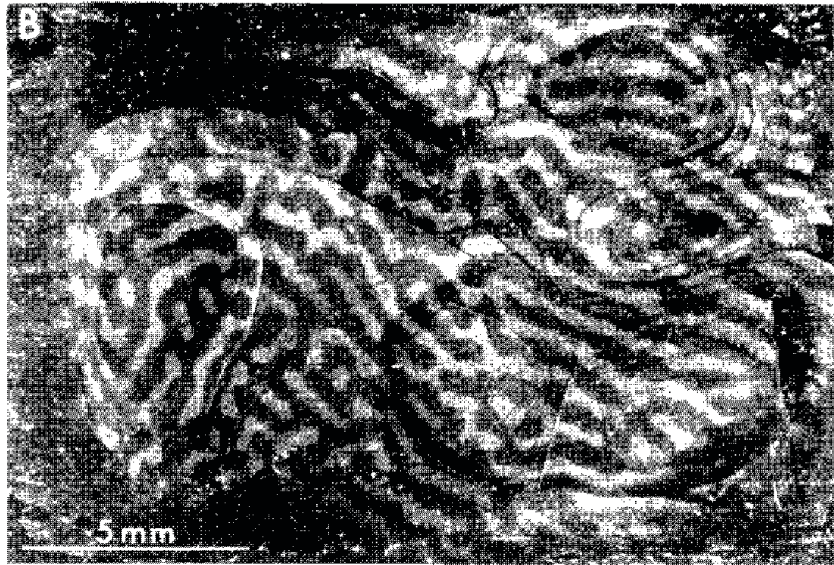
California
spiny lobster

Rhythmic firing in STG

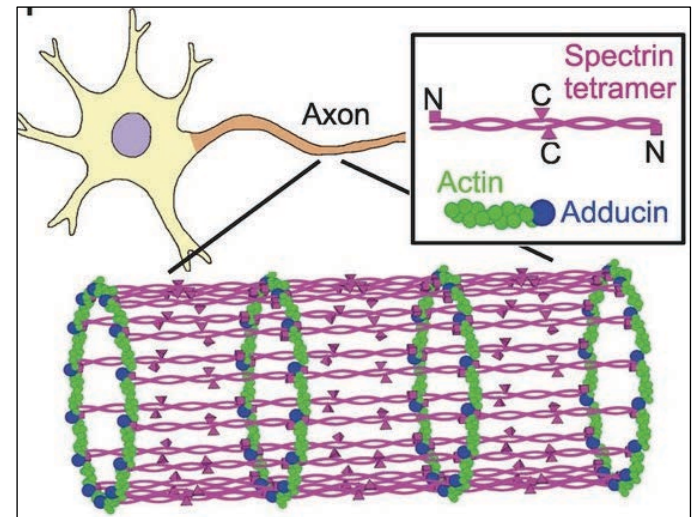
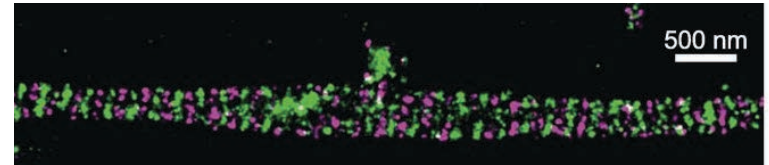


Periodicity in space

Ocular dominance
columns in V1



Axons



Fourier series ~ sum of sines and cosines

$$x(t) = \sum_{k=-\infty}^{+\infty} a_k e^{jk\omega_0 t} = \sum_{k=-\infty}^{+\infty} a_k e^{jk(2\pi/T)t}$$

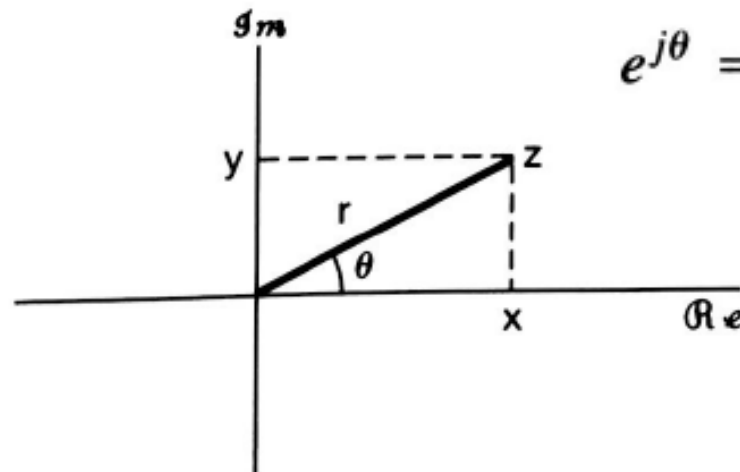
Infinite sum

Basis function

Coefficients

Euler's relation,

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



Fourier series

How to find the coefficients:

$$x(t) = \sum_{k=-\infty}^{+\infty} a_k e^{jk\omega_0 t} \longleftrightarrow a_k = \frac{1}{T} \int_T x(t) e^{-jk\omega_0 t} dt$$

a_k is a complex-valued coefficient

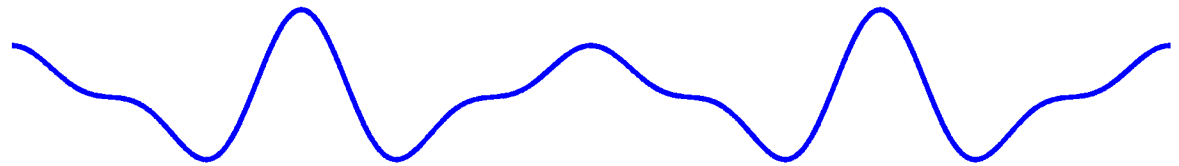
Magnitude of a_k : Content at that frequency

- The sequence of squared magnitude $|a_k|^2$ is the power spectrum

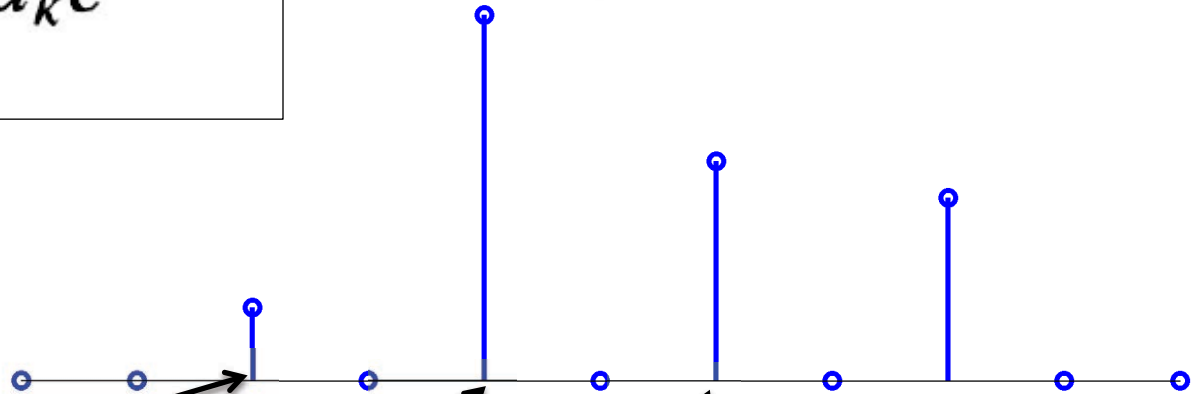
Phase of a_k : Time-shifts of the sinusoidal

Harmonic frequencies

$$\cos(2 \pi t) + 0.75 \cos(4 \pi t) - \cos(\pi t) + 0.5 \cos(3 \pi t)$$



$$x(t) = \sum_{k=-\infty}^{+\infty} a_k e^{jk\omega_0 t}$$



Fundamental
frequency

2nd harmonic

3rd harmonic, etc.

Fourier transform

Recall **Fourier series** at harmonic frequencies:

$$x(t) = \sum_{k=-\infty}^{+\infty} a_k e^{jk\omega_0 t} \quad a_k = \frac{1}{T} \int_T x(t) e^{-jk\omega_0 t} dt$$

More general is the **Fourier transform**:

$$x(t) = \frac{1}{2\pi} \int_{-\infty}^{+\infty} X(j\omega) e^{j\omega t} d\omega \quad X(j\omega) = \int_{-\infty}^{+\infty} x(t) e^{-j\omega t} dt.$$

There are many types of transform (e.g. Hilbert, Laplace).

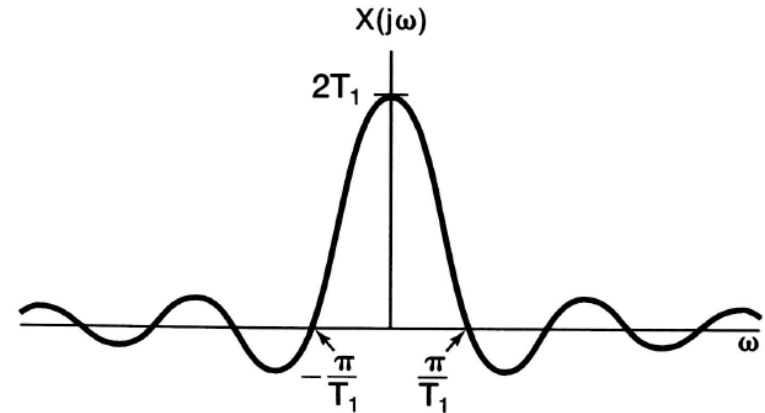
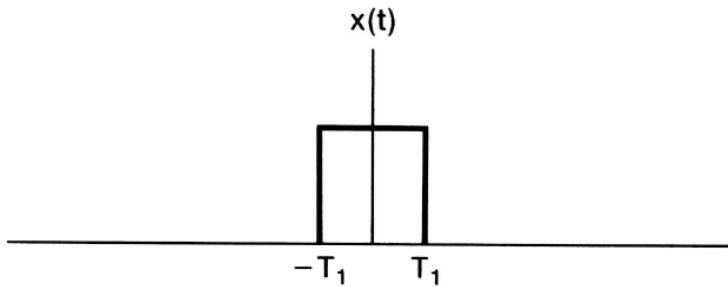
The idea is that some signals are easier to work with in the transformed space.

Example of Fourier transform pairs


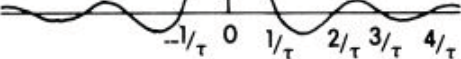
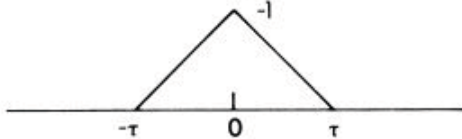
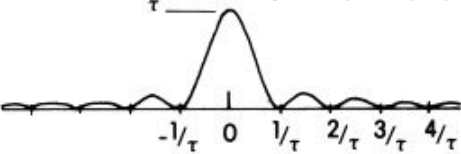
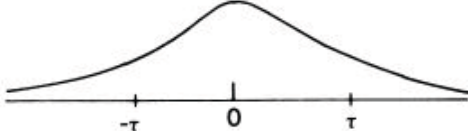
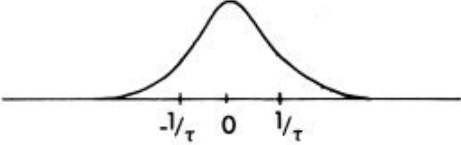


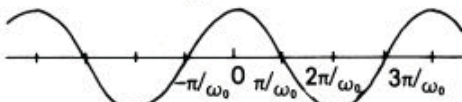
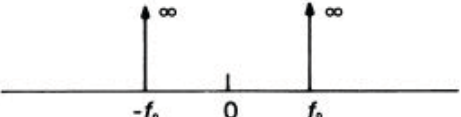
Time domain



Frequency domain

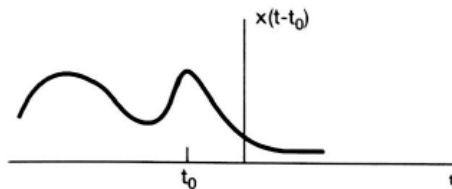
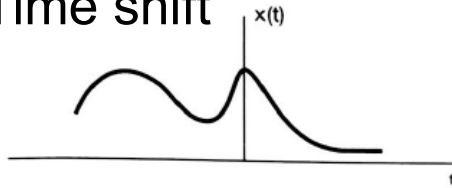


Examples of Fourier transform pairs

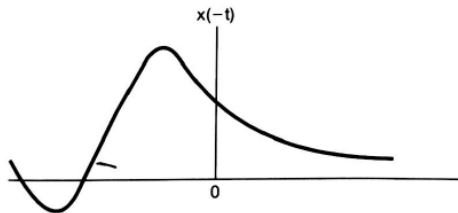
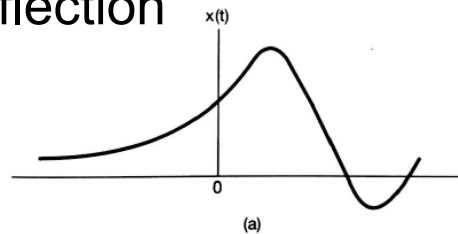
Time Function	Frequency Function
<p>Boxcar $G(t) = \begin{cases} 1, & t < \tau/2 \\ 0, & t > \tau/2 \end{cases}$</p> 	<p>Sinc $S(f) = \tau \operatorname{sinc}(f\tau)$ $= (\tau/\pi f) \sin(\pi f \tau)$</p> 
<p>Triangle $G(t) = \begin{cases} 1- t /\tau, & t < \tau \\ 0, & t > \tau \end{cases}$</p> 	<p>Sinc² $S(f) = \tau \operatorname{sinc}^2(f\tau)$ $= (\tau/\pi^2 f^2 \tau) \sin^2(\pi f \tau)$</p> 
<p>Gaussian $G(t) = e^{-1/2 t^2}$</p> 	<p>Gaussian $S(f) = \tau(2\pi)^{1/2} e^{-(\pi f \tau)^2}$</p> 
<p>Impulse $G(t) = \delta(t)$ $= 0, \quad t \neq 0$ $\infty, \quad t = 0$</p> 	<p>DC Shift $S(f) = 1$</p> 
<p>Sinusoid $G(t) = \cos \omega_0 t$</p> 	<p>Single Freq. $S(f) = 1/2(\delta(f+f_0) + \delta(f-f_0))$</p> 

Examples of operations

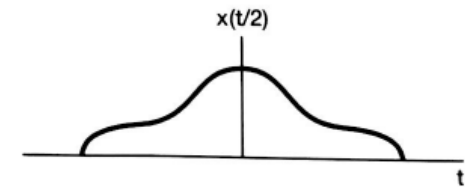
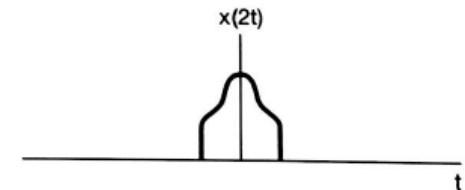
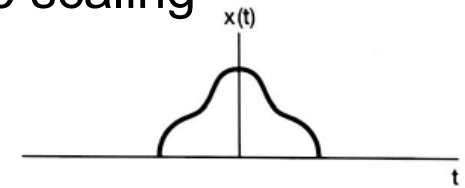
Time shift



Reflection



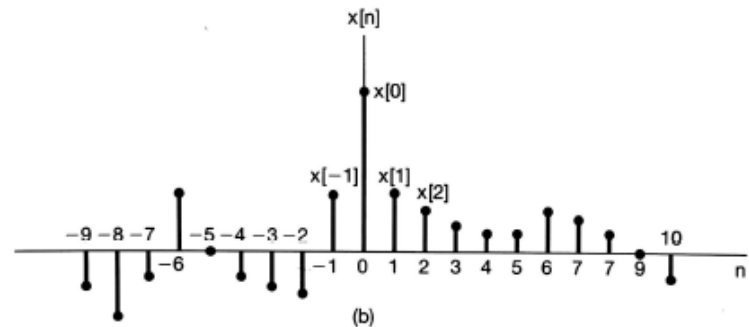
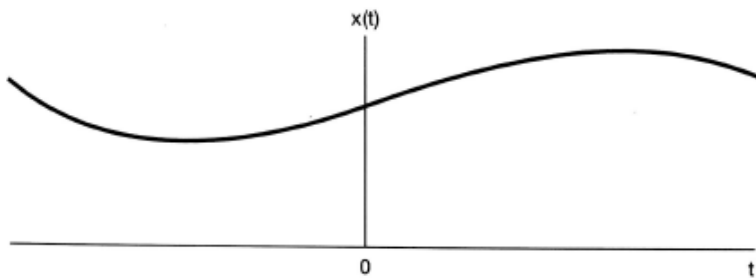
Time scaling



Property	Aperiodic signal	Fourier transform
	$x(t)$ $y(t)$	$X(j\omega)$ $Y(j\omega)$
<hr/>		
Linearity	$ax(t) + by(t)$	$aX(j\omega) + bY(j\omega)$
Time Shifting	$x(t - t_0)$	$e^{-j\omega t_0} X(j\omega)$
Frequency Shifting	$e^{j\omega_0 t} x(t)$	$X(j(\omega - \omega_0))$
Conjugation	$x^*(t)$	$X^*(-j\omega)$
Time Reversal	$x(-t)$	$X(-j\omega)$
Time and Frequency Scaling	$x(at)$	$\frac{1}{ a } X\left(\frac{j\omega}{a}\right)$
Convolution	$x(t) * y(t)$	$X(j\omega)Y(j\omega)$
Multiplication	$x(t)y(t)$	$\frac{1}{2\pi} X(j\omega) * Y(j\omega)$
Differentiation in Time	$\frac{d}{dt} x(t)$	$j\omega X(j\omega)$

Discrete Fourier transform

Problem: Fourier transform works on continuous functions, but real data are measured at discrete time points.



Discrete Fourier transform
(finite sequence of samples $x[n]$)

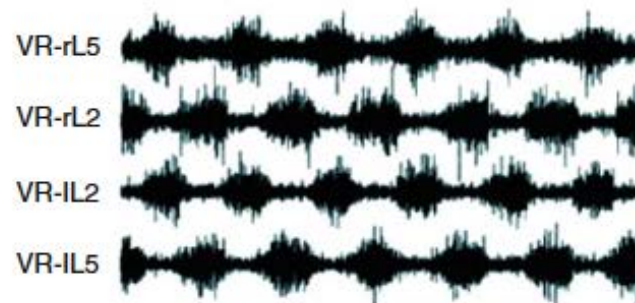
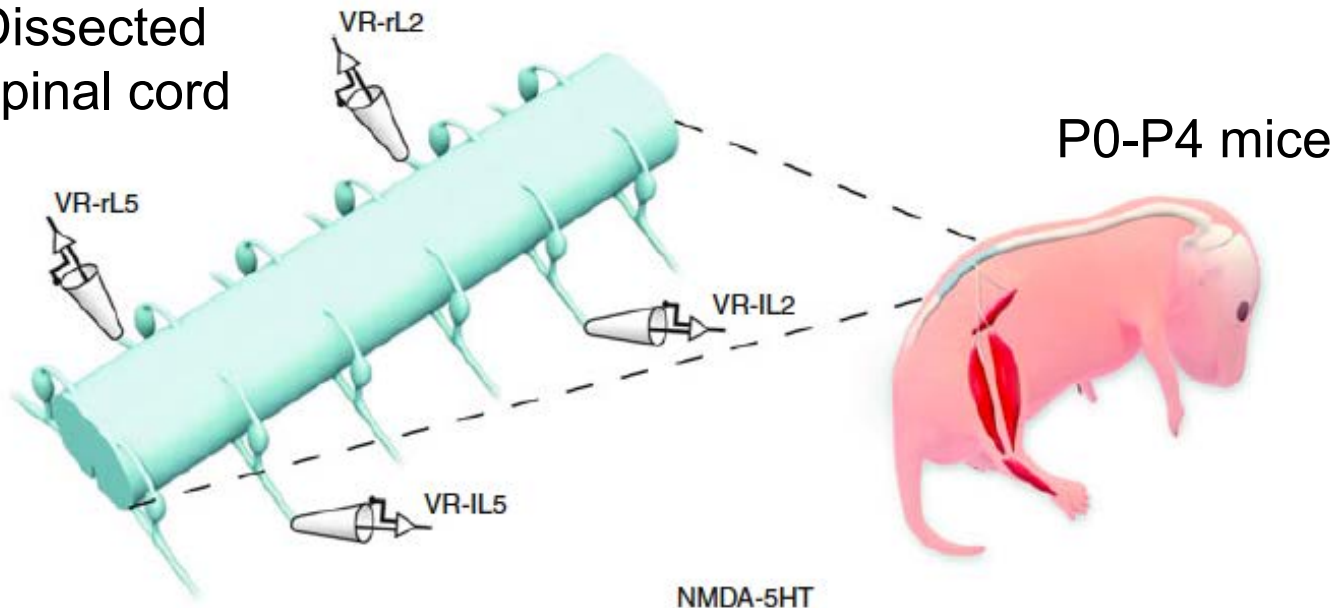
$$X(e^{j\omega}) = \sum_{n=-\infty}^{+\infty} x[n]e^{-j\omega n}.$$

Interim summary

- Fourier series
 - Sum of sines and cosines
- Fourier transform
 - For continuous functions
- Discrete Fourier transform
 - For discretized sequence of samples
 - `fft` in MATLAB = Fast Fourier transform, an efficient algorithm for calculating DFT
- Chronux – a Matlab toolbox for spectral analysis (www.chronux.org)

The neonatal spinal cord preparation

Dissected
spinal cord



Fictive locomotion:
pharmacologically-
induced rhythmic
neuronal activity

Coherence

The association between two signals in frequency domain.

$$C_{xy}(\omega) := \frac{P_{xy}(\omega)}{\sqrt{P_{xx}(\omega)P_{yy}(\omega)}},$$

$$P_{xx}(\omega) := |\hat{x}(\omega)|^2 = \hat{x}(\omega)\overline{\hat{x}(\omega)},$$

$$P_{xy}(\omega) := \hat{x}(\omega)\overline{\hat{y}(\omega)},$$

$$\hat{x}(\omega) := \int_{-\infty}^{\infty} x(t)e^{-i\omega t} dt$$

Power spectrum and
cross-power spectrum

Intuition:

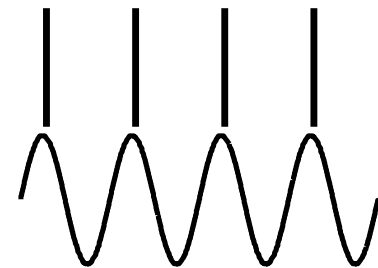
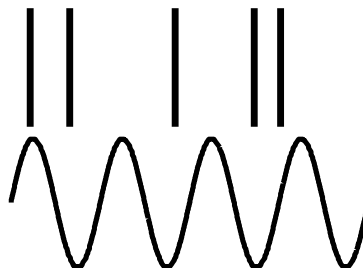
Coherency

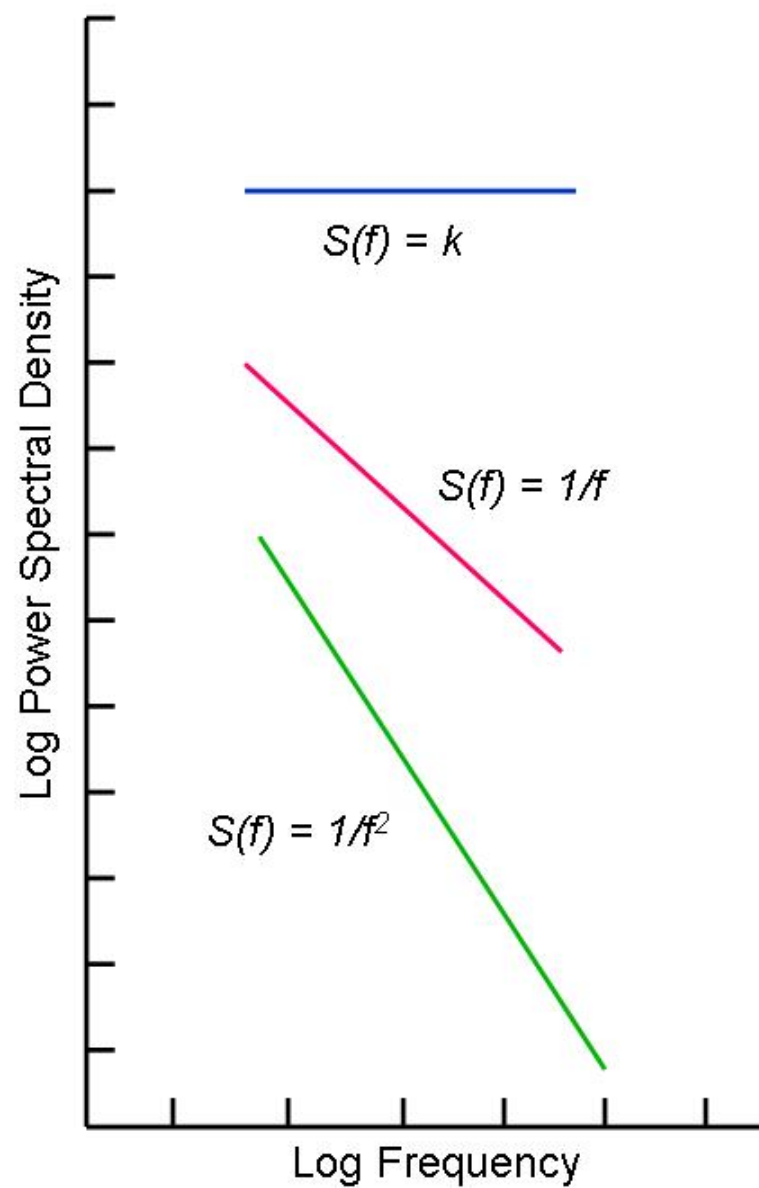
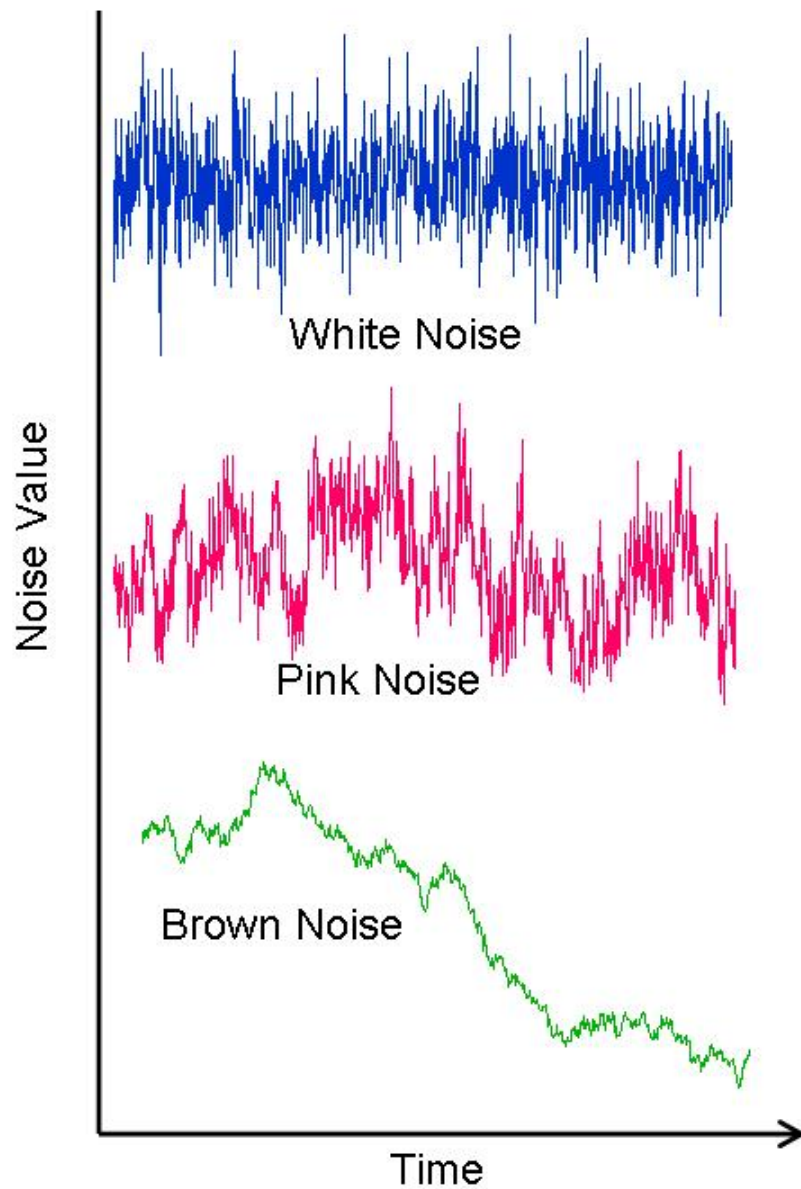
Low

High $\phi = 0^\circ$

Spikes

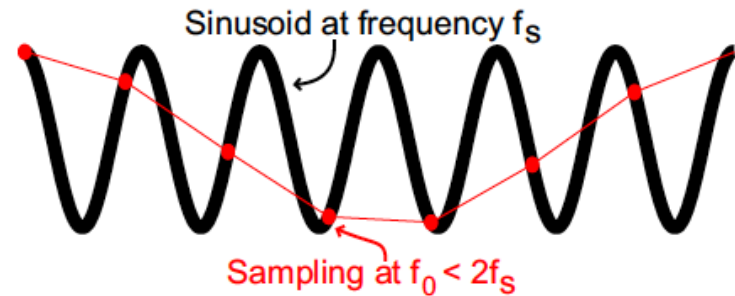
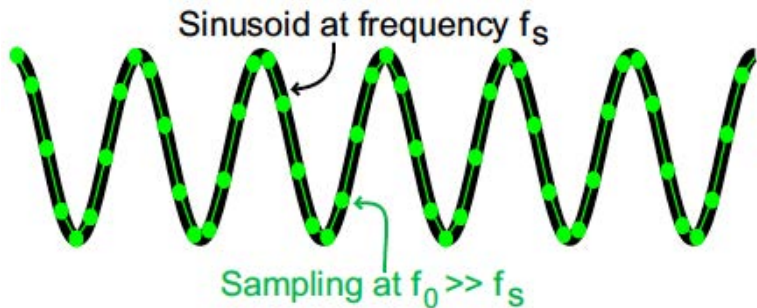
Field





Sampling frequency

Aliasing

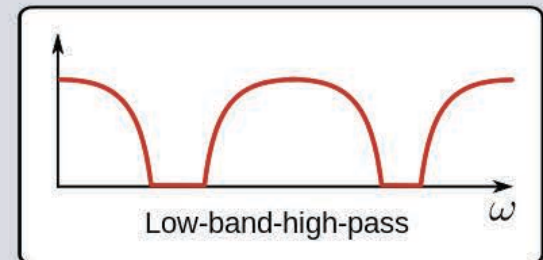
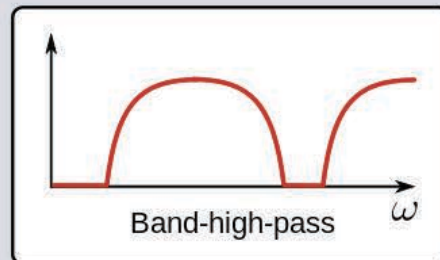
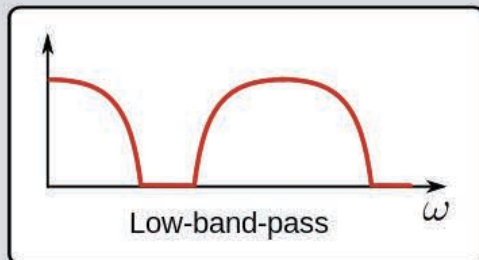
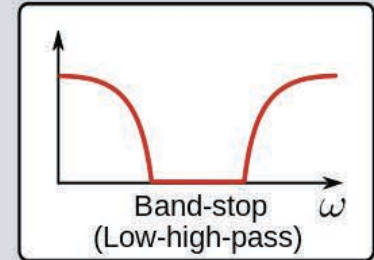
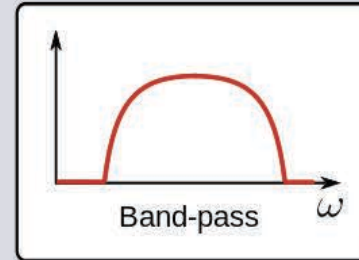
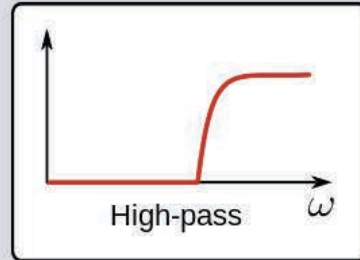
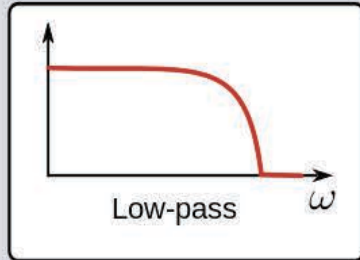


Nyquist frequency

= $f_0 / 2$ (half of the sampling frequency)

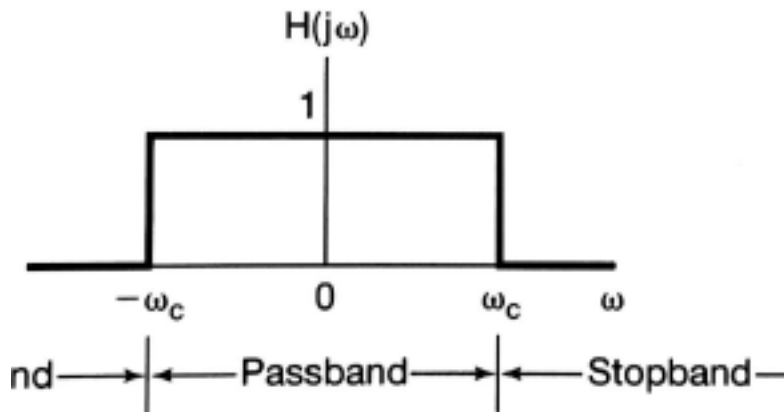
e.g. want to record axon potential width ~ 2 ms
set patch-clamp amplifier sampling rate > 1 kHz

Filters (in frequency domain)

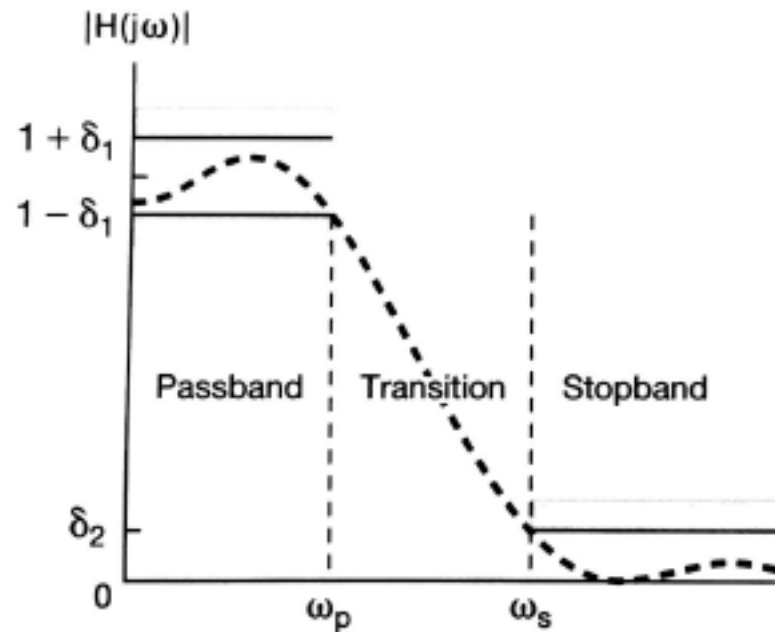


Filtering characteristics

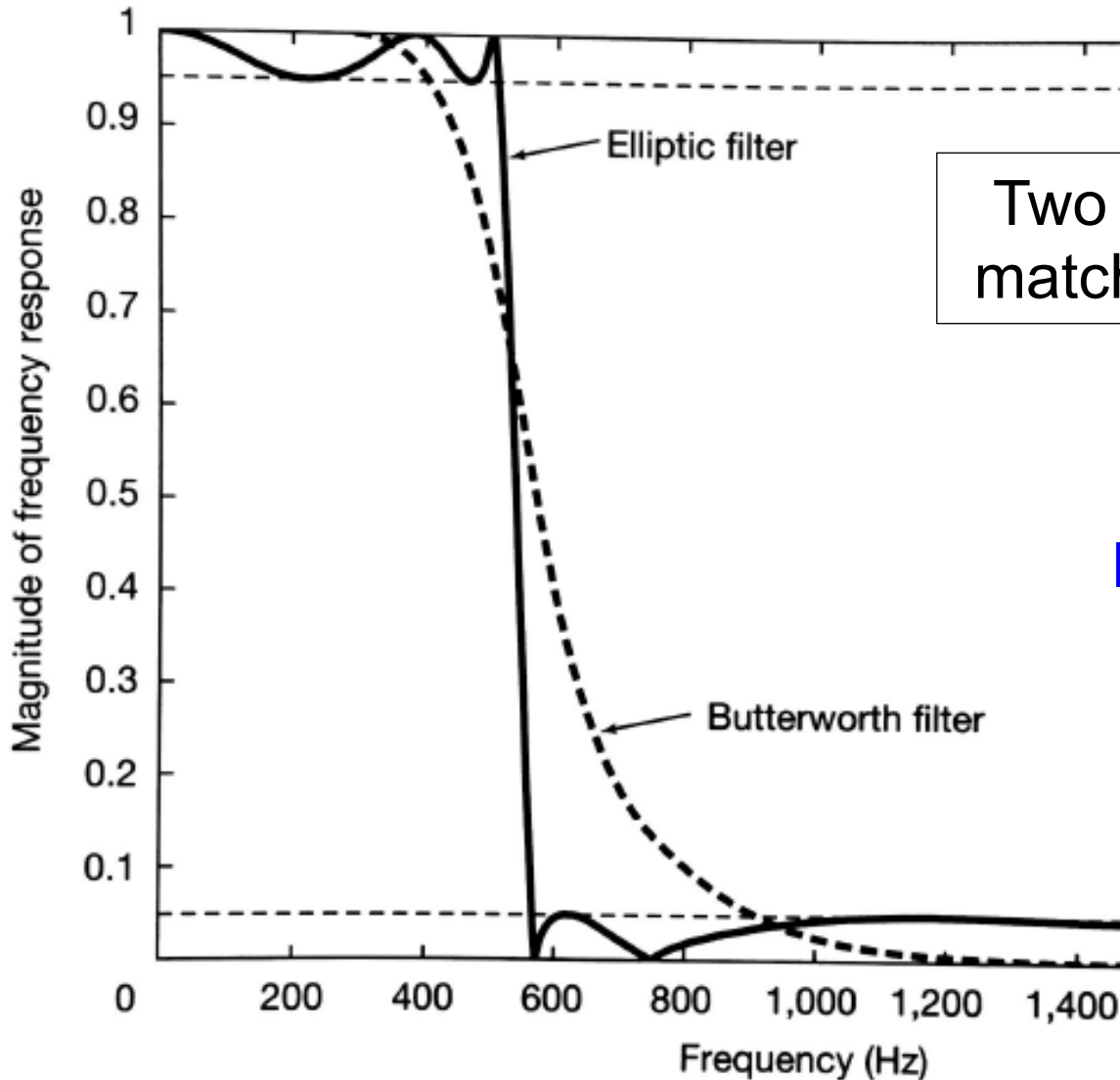
An ideal
low-pass filter



An non-ideal
low-pass filter



Filtering characteristics



Two example filters with matched cutoff frequency

Tradeoffs
Elliptic filter is sharper,
but has poorer
rejection and
transmission ratios