

Digital Signal Analysis and Applications

Lecture 13: Short Time Fourier Transform

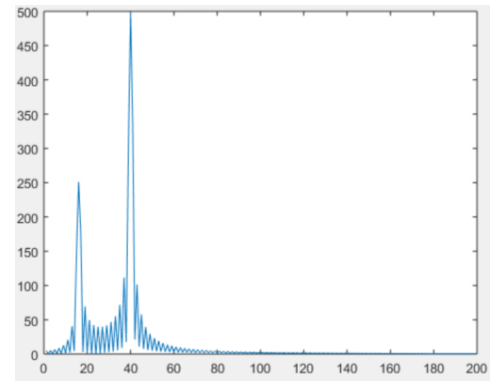
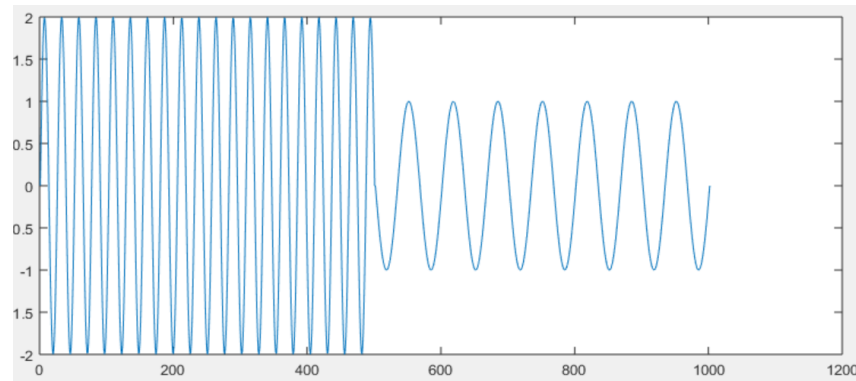
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Consider a signal

- Consider an audio signals on $t \in [0,1]$

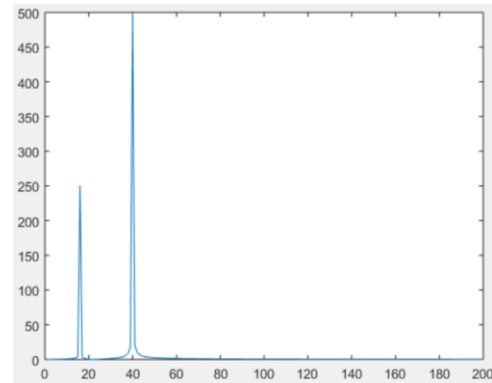
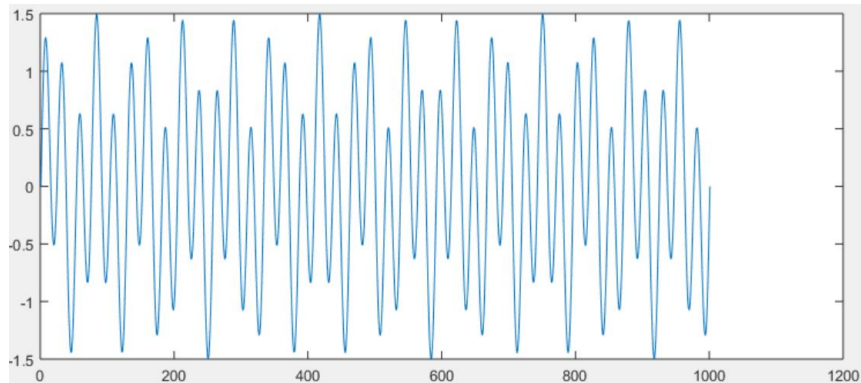
$$g(t) = \begin{cases} 2 * \sin(2\pi \cdot 39t), & 0 \leq t \leq 1/2 \\ \sin(2\pi \cdot 15t), & 1/2 < t \leq 1 \end{cases}$$



Consider another signal

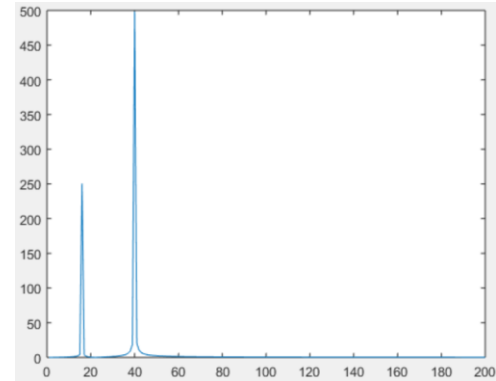
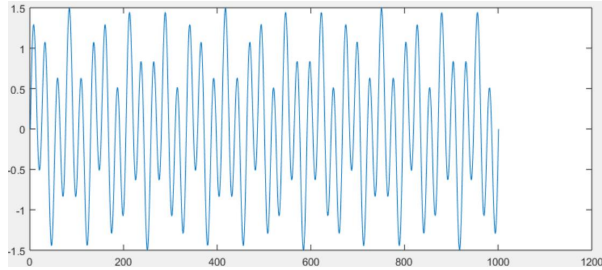
- Consider two different audio signals on $t \in [0,1]$

$$f(t) = \sin(2\pi \cdot 39t) + 0.5 \sin(2\pi \cdot 15t)$$

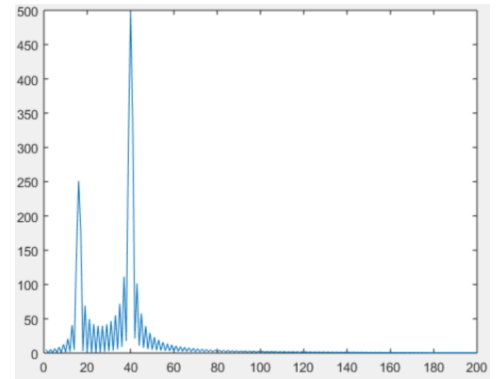
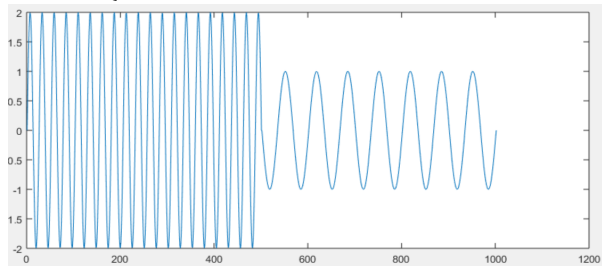


Non Locality of DFT

$$f(t) = \sin(2\pi \cdot 39t) + 0.5 \sin(2\pi \cdot 15t)$$

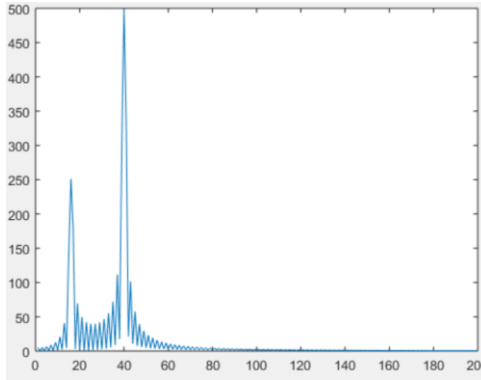
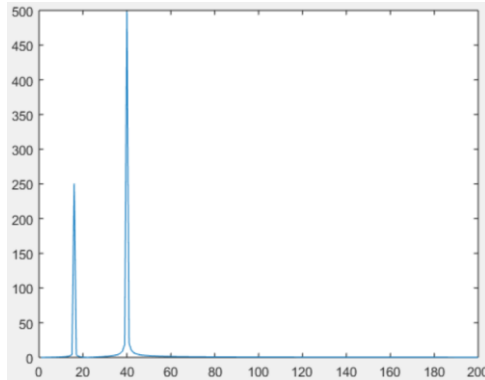


$$g(t) = \begin{cases} 2 * \sin(2\pi \cdot 39t), & 0 \leq t \leq 1/2 \\ \sin(2\pi \cdot 15t), & 1/2 < t \leq 1 \end{cases}$$



Non Locality of DFT

- Each signal contains dominant frequencies at 15 and 39 Hz
- Magnitudes of DFT are otherwise fairly similar



DFT is global in nature!

The fact that $f(t)$ and $g(t)$ are quite different in time domain is difficult to glean from the DFT graphs!

Non Locality of DFT

What can we do to solve this problem?

Windowing

- Break the signal into blocks “windows” in time domain
- Certain frequencies may be present in some blocks and not in others
- Block size small enough so that frequency content is relatively stable over the window
- Apply DFT to each window independently
 - Adjacent blocks may overlap
- Represent the signal as a sequence of short-time DFT's

Windowing

A rectangular window:

- Starting position m
- Length M Samples, $m+M < N$
- All samples x_j with $j < m$ and $j > m+M$ are zeroed out, others unchanged
- The resulting vector y has components $y_j = w_j x_j$
- Where the vector w defined as:

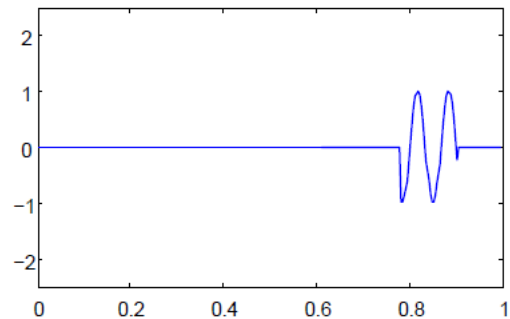
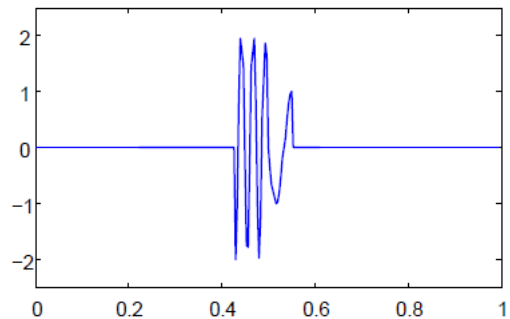
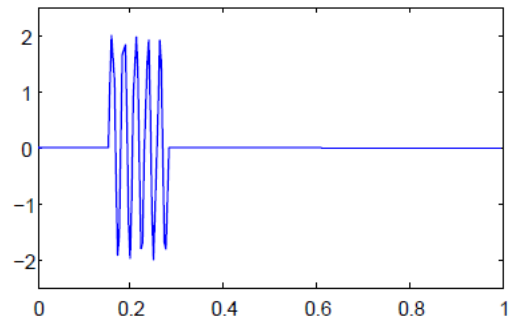
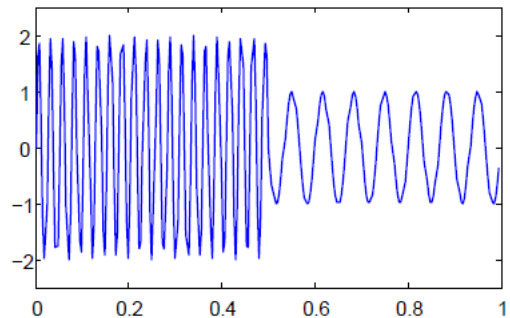
$$w_j = \begin{cases} 1, & m \leq j \leq m + M - 1 \\ 0, & \text{otherwise} \end{cases}$$

is called a (rectangular) window

Windowing

Original (upper left) and
windowed signals with
 $N = 256$, $M = 32$

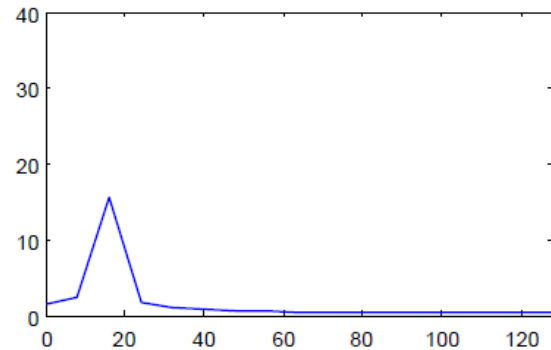
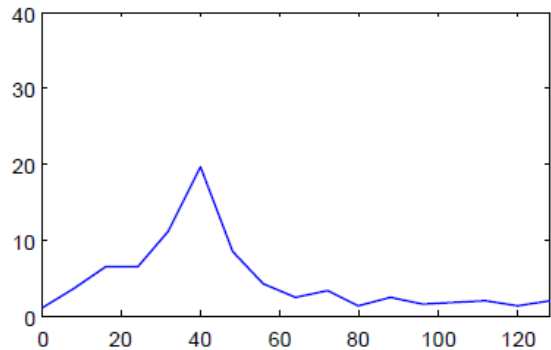
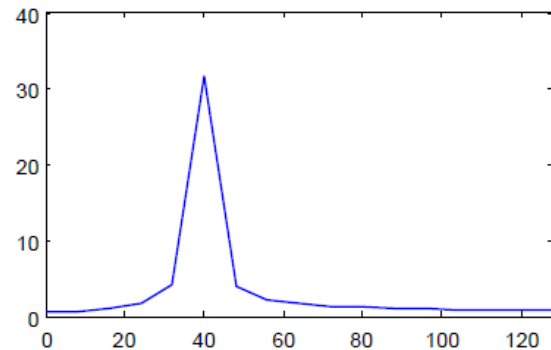
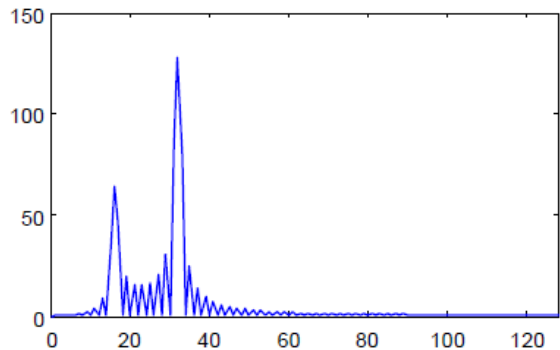
- $m = 40$
- $m = 110$
- $m = 200$



Windowing

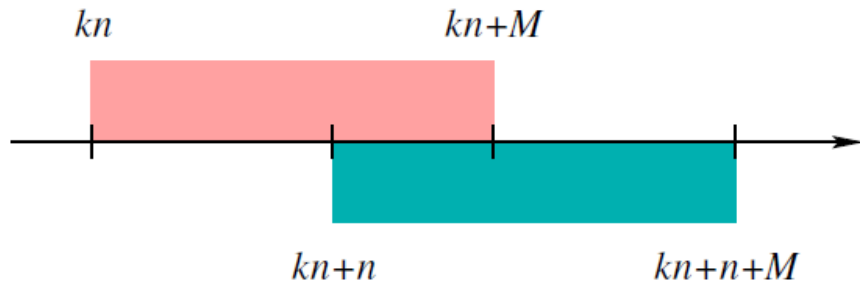
Global DFT spectrum and
M-point DFT spectra of
windowed signal
 $N = 256$, $M = 32$

- $m = 40$
- $m = 110$
- $m = 200$



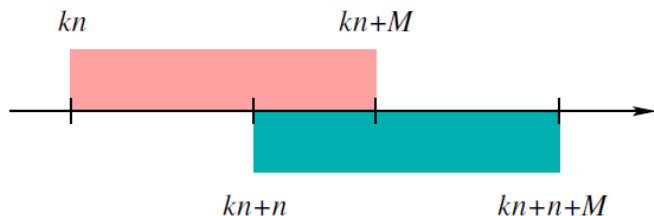
Windowing

- A collection of SFT's computed over windowed portions of the signal, is called a short-time Fourier transform
- Adjacent windows may overlap
- Let $m = k \cdot n$ be the starting point of the k th window
- The integer n controls in overlap
- No overlap for $n=M$



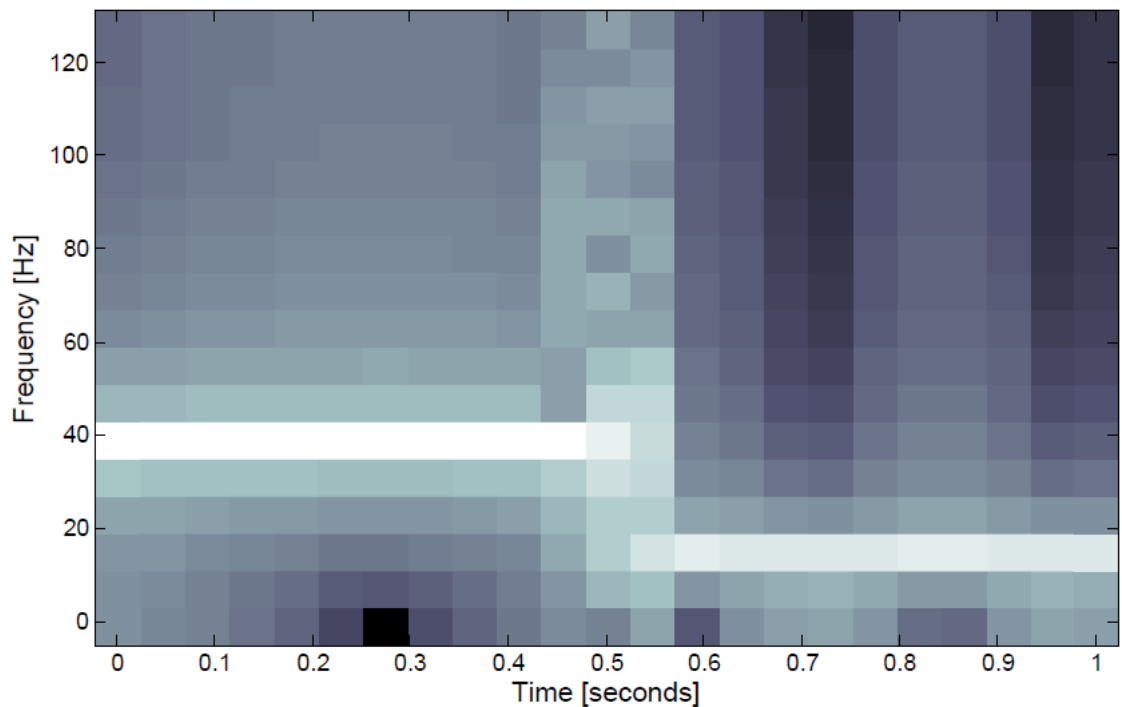
Windowing

- The k th block of data is: $(x_{kn}, x_{kn+1}, x_{kn+2}, \dots, x_{kn+M-1})$, for $k = 0, 1, \dots, [N - M]/n$



- Compute the M -point DFT of each block, plot its magnitude as a k th column of the intensity image
- The resulting plot is called a *spectrogram*
- In next page illustration, we take $M=32$ and $n=10$
- How many total blocks?

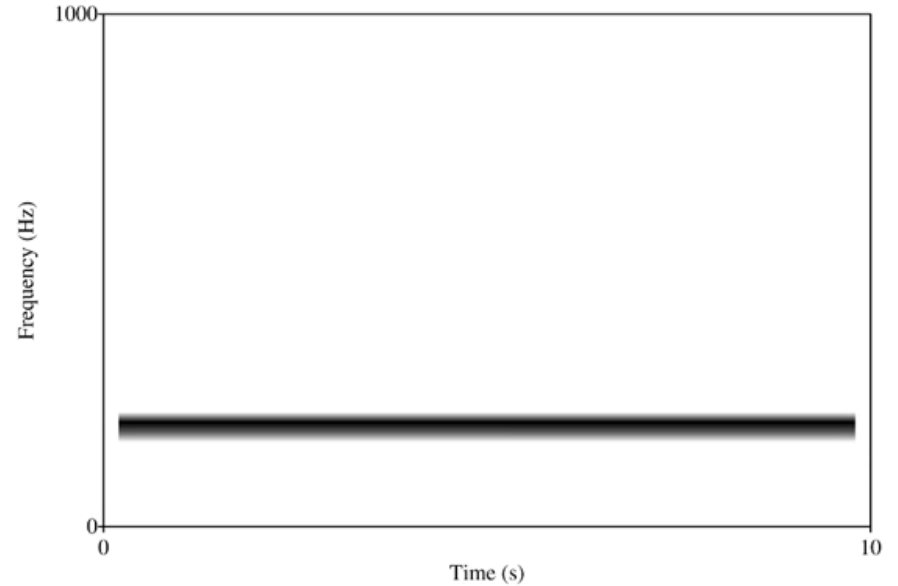
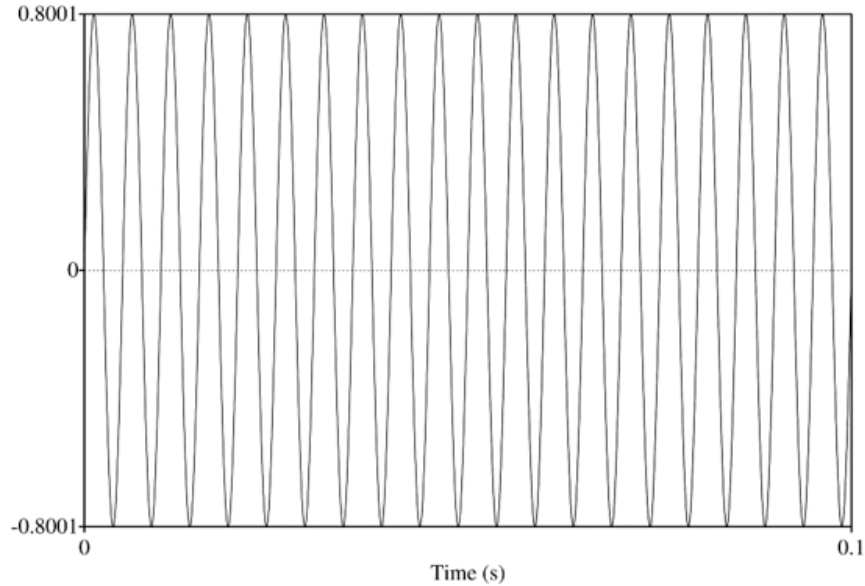
Windowing



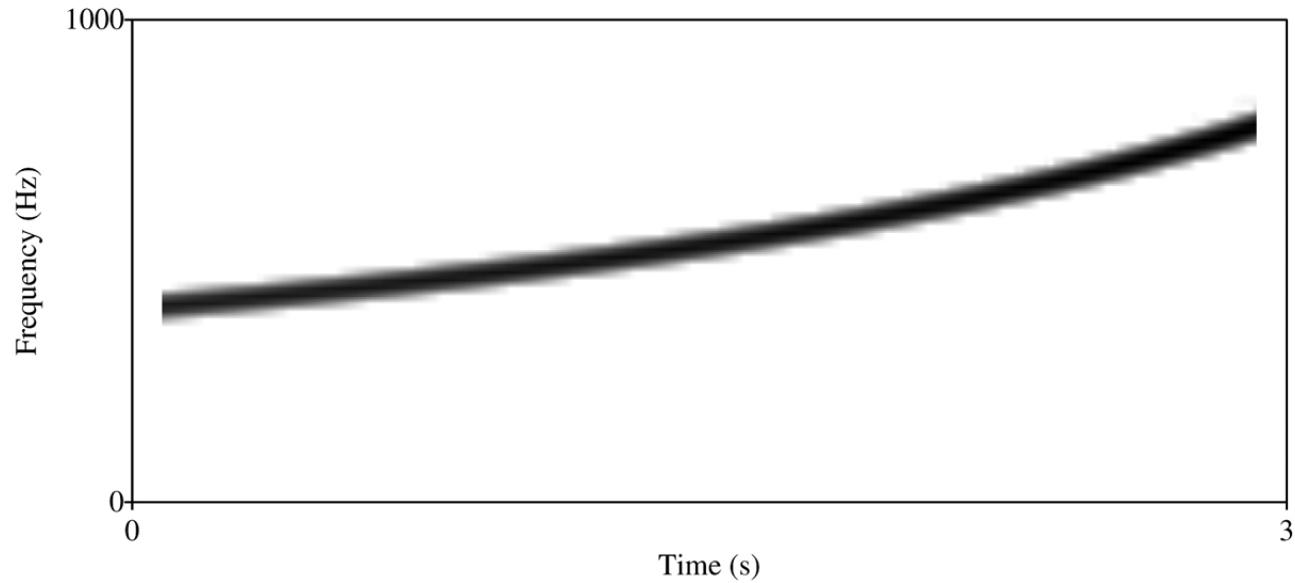
Spectrogram of a piecewise monochromatic signal.

Lighter color \rightarrow greater DFT magnitude

Some audio examples



Some audio examples



Some audio examples

