

Time signals in Matlab

First, the time domain

Signal in time

$X =$

x_1	x_2	x_N
-------	-------	-----	--	--	--	--	--	-----	-------

Time signals in Matlab

First, the time domain

Signal in time

$X =$

x_1	x_2	\dots						\dots	x_N
-------	-------	---------	--	--	--	--	--	---------	-------

Time vector

$t =$

t_1	t_2	\dots						\dots	t_N
-------	-------	---------	--	--	--	--	--	---------	-------

Time signals in Matlab

First, the time domain

Signal in time

$$X = \begin{array}{|c|c|c|c|c|c|c|c|c|c|} \hline x_1 & x_2 & \dots & & & & & & \dots & x_N \\ \hline \end{array}$$

Time vector

$$t = \begin{array}{|c|c|c|c|c|c|c|c|c|c|} \hline t_1 & t_2 & \dots & & & & & & \dots & t_N \\ \hline \end{array}$$

Quick quiz: What is N if we have a signal of duration T ,
sampled with sampling frequency f_s ?

Time signals in Matlab

First, the time domain

Signal in time

$X =$

x_1	x_2	x_N
-------	-------	-----	--	--	--	--	--	-----	-------

Time vector

$t =$

t_1	t_2	t_N
-------	-------	-----	--	--	--	--	--	-----	-------

Quick quiz: What is N if we have a signal of duration T ,
sampled with sampling frequency f_s ?

$$N = f_s \cdot T$$

Time signals in Matlab

In practice, not so simple!

First, the time domain

Signal in time

 $X =$

x_1	x_2	\dots						\dots	x_N
-------	-------	---------	--	--	--	--	--	---------	-------

Time vector

 $t =$

0	Δt	$2\Delta t$	\dots					\dots	$(N - 1)\Delta t$
---	------------	-------------	---------	--	--	--	--	---------	-------------------

$$N = f_s \cdot T$$

Time signals in Matlab

In practice, not so simple!

First, the time domain

Signal in time

$X =$

x_1	x_2	\dots						\dots	x_N
-------	-------	---------	--	--	--	--	--	---------	-------

Time vector

$t =$

0	$1/f_s$	$2/f_s$	\dots					\dots	$T - 1/f_s$
---	---------	---------	---------	--	--	--	--	---------	-------------

$$\Delta t = T/N = 1/f_s$$

$$N = f_s \cdot T$$

Time signals in Matlab

In practice, not so simple!

First, the time domain

Signal in time

$X =$

x_1	x_2	x_N
-------	-------	-----	--	--	--	--	--	-----	-------

Time vector

$t =$

0	$1/f_s$	$2/f_s$	$T - 1/f_s$
---	---------	---------	-----	--	--	--	--	-----	-------------

$$\Delta t = T/N = 1/f_s$$

$$N = f_s \cdot T$$

Fourier transforms and spectra in Matlab

Now, the frequency domain

Signal's spectrum

$$Y = \text{fft}(x) =$$

Y_1	Y_2	\dots						\dots	Y_N
-------	-------	---------	--	--	--	--	--	---------	-------

Fourier transforms and spectra in Matlab

Now, the frequency domain

Signal's spectrum

$$Y = \text{fft}(x) =$$

Y_1	Y_2	\dots						\dots	Y_N
-------	-------	---------	--	--	--	--	--	---------	-------

Frequency vector

$$\text{freq} =$$

f_1	f_2	\dots						\dots	f_N
-------	-------	---------	--	--	--	--	--	---------	-------

Fourier transforms and spectra in Matlab

Now, the frequency domain

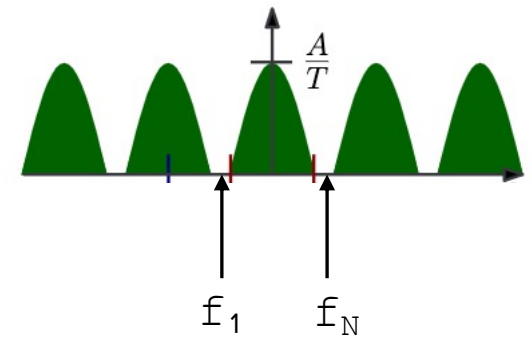
Signal's spectrum

$$Y = \text{fft}(x) = \begin{array}{|c|c|c|c|c|c|c|c|c|c|} \hline Y_1 & Y_2 & \dots & & & & & & \dots & Y_N \\ \hline \end{array}$$

Frequency vector

$$\text{freq} = \begin{array}{|c|c|c|c|c|c|c|c|c|c|} \hline f_1 & f_2 & \dots & & & & & & \dots & f_N \\ \hline \end{array}$$

Quick quiz: Ideally, what should the values in f_1 and f_N be?



Fourier transforms and spectra in Matlab

Now, the frequency domain

Signal's spectrum

$$Y = \text{fft}(x) = \begin{array}{|c|c|c|c|c|c|c|c|c|c|} \hline Y_1 & Y_2 & \dots & & & & & & \dots & Y_N \\ \hline \end{array}$$

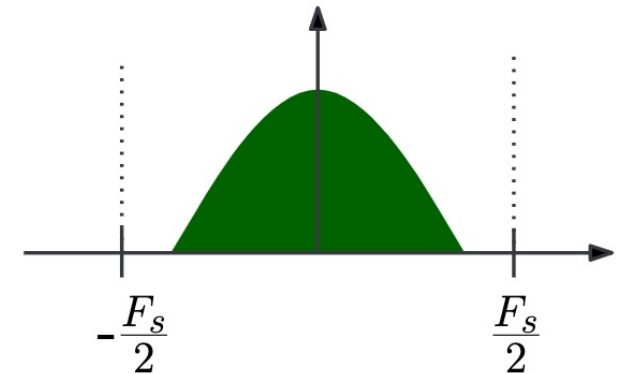
Frequency vector

$$\text{freq} = \begin{array}{|c|c|c|c|c|c|c|c|c|c|} \hline f_1 & f_2 & \dots & & & & & & \dots & f_N \\ \hline \end{array}$$

Quick quiz: Ideally, what should the values in f_1 and f_N be?

$$f_1 = -f_s/2$$

$$f_N = f_s/2$$



Fourier transforms and spectra in Matlab

In practice, not so simple!

Now, the frequency domain

Signal's spectrum

$$Y = \text{fft}(x) = \begin{array}{|c|c|c|c|c|c|c|c|c|c|} \hline Y_1 & Y_2 & \dots & & & & & & \dots & Y_N \\ \hline \end{array}$$

Frequency vector

$$\text{freq} = \begin{array}{|c|c|c|c|c|c|c|c|c|c|} \hline -f_s/2 & -f_s/2+\Delta f & -f_s/2+2\Delta f & \dots & -\Delta f & \text{DC} = 0 & \Delta f & & \dots & -f_s/2+(N-1)\Delta f \\ \hline \end{array}$$

$$f_1 = -f_s/2$$

$$f_N = f_s/2$$

Fourier transforms and spectra in Matlab

In practice, not so simple!

Now, the frequency domain

Signal's spectrum

$$Y = \text{fft}(x) = \begin{array}{|c|c|c|c|c|c|c|c|c|c|} \hline Y_1 & Y_2 & \dots & & & & & & \dots & Y_N \\ \hline \end{array}$$

Frequency vector

$$\text{freq} = \begin{array}{|c|c|c|c|c|c|c|c|c|c|} \hline -f_s/2 & -f_s/2 + f_s/N & -f_s/2 + 2f_s/N & \dots & -f_s/N & \text{DC} = 0 & f_s/N & & \dots & f_s/2 - f_s/N \\ \hline \end{array}$$

$$\Delta f = f_s/N = f_s/(f_s \cdot T) = 1/T$$

$$f_1 = -f_s/2$$

$$f_N = f_s/2$$

Fourier transforms and spectra in Matlab

In practice, not so simple!

Now, the frequency domain

Signal's spectrum

$$Y = \text{fft}(x) = \begin{array}{|c|c|c|c|c|c|c|c|c|c|} \hline Y_1 & Y_2 & \dots & & & & & & \dots & Y_N \\ \hline \end{array}$$

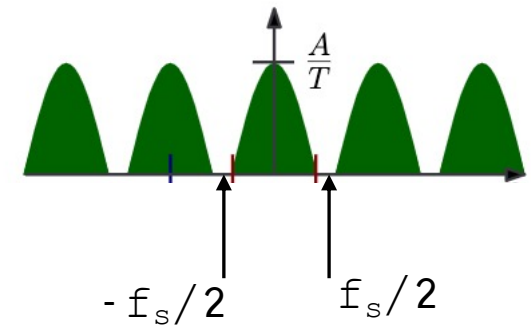
$$\text{freq} = \begin{array}{|c|c|c|c|c|c|c|c|c|c|} \hline -f_s/2 & -f_s/2 + f_s/N & -f_s/2 + 2f_s/N & \dots & -f_s/N & \text{DC} = 0 & f_s/N & & \dots & f_s/2 - f_s/N \\ \hline \end{array}$$

Frequency vector

$$\Delta f = f_s/N = f_s/(f_s \cdot T) = 1/T$$

$$f_1 = -f_s/2$$

$$f_N = f_s/2$$



Fourier transforms and spectra in Matlab

Matlab is particular

Now, the frequency domain

Signal's spectrum

$Y = \text{fft}(x) =$

Y_1	Y_2	\dots						\dots	Y_N
-------	-------	---------	--	--	--	--	--	---------	-------

Frequency vector

$\text{freq} =$

$-f_s/2$	$-f_s/2 + f_s/N$	\dots	\dots	$-f_s/N$	$\text{DC} = 0$	f_s/N	\dots	\dots	$f_s/2 - f_s/N$
----------	------------------	---------	---------	----------	-----------------	---------	---------	---------	-----------------

Fourier transforms and spectra in Matlab

Matlab is particular

Now, the frequency domain

Signal's spectrum

$$Y = \text{fft}(x) = \begin{array}{|c|c|c|c|c|c|c|c|c|c|} \hline Y_1 & Y_2 & \dots & & & & & & \dots & Y_N \\ \hline \end{array}$$

Frequency vector

$$\text{freq} = \begin{array}{|c|c|c|c|c|c|c|c|c|c|} \hline -f_s/2 & -f_s/2 + f_s/N & \dots & \dots & -f_s/N & \text{DC} = 0 & f_s/N & \dots & \dots & f_s/2 - f_s/N \\ \hline \end{array}$$

Negative frequencies

Positive frequencies

Fourier transforms and spectra in Matlab

Matlab is particular

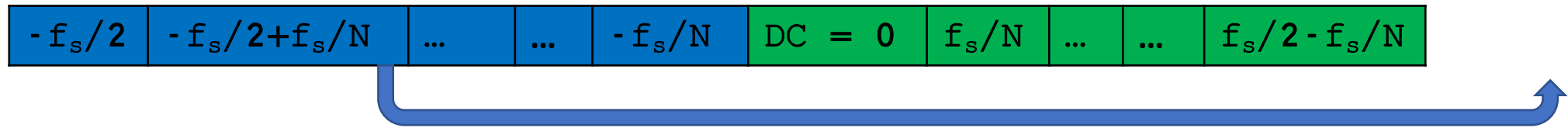
Now, the frequency domain

Signal's spectrum



Frequency vector

freq =



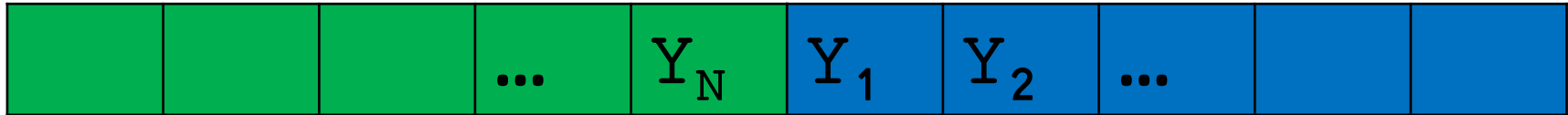
Fourier transforms and spectra in Matlab

Matlab is particular

Now, the frequency domain

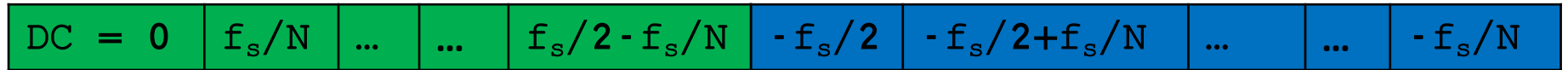
Signal's spectrum

$Y = \text{fft}(x) =$



Frequency vector

$\text{freq} =$



Matlab returns the positive frequencies first!

Fourier transforms and spectra in Matlab

What to remember.

- The frequency vector is built very similarly to a time vector

Fourier transforms and spectra in Matlab

What to remember:

- The frequency vector is built very similarly to a time vector
- The Nyquist ($f_s/2$) and DC (0 Hz) appear only once each in the spectrum

Fourier transforms and spectra in Matlab

What to remember:

- The frequency vector is built very similarly to a time vector
- The Nyquist ($f_s/2$) and DC (0 Hz) appear only once each in the spectrum
- ***Matlab returns the positive frequencies first when using `fft`***

This can be reversed using `fftshift` and `ifftshift` on the spectrum
(type `help fftshift` to see what it does)