

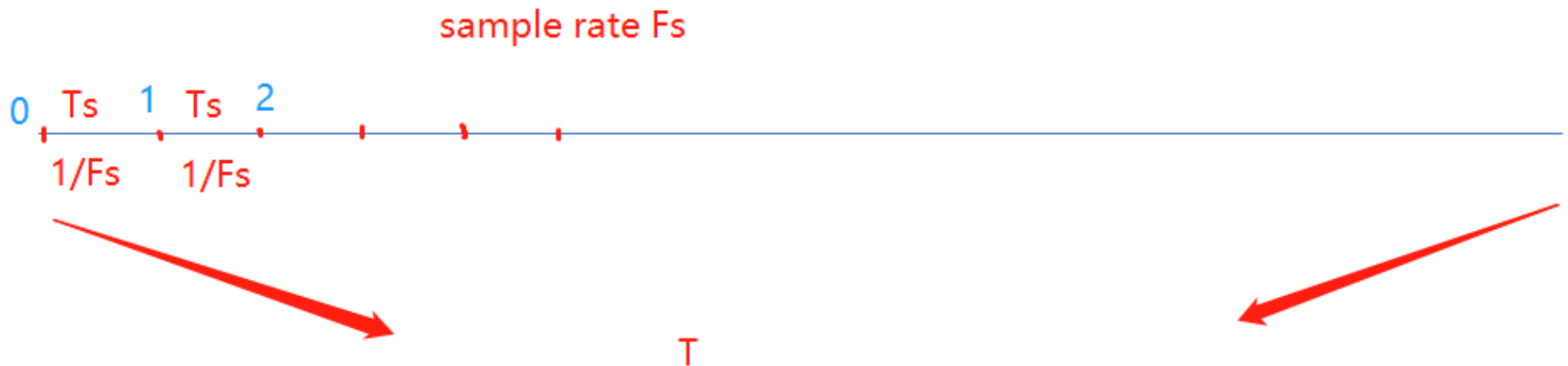
# Stochastic Signal Processing

Lesson 7: Experimental Report 2  
Frequency Estimation of Sin Signal  
&

Time Domain Beamforming and Localization

- Introduction

For continuous-time signals, it can be simulated by discrete sequences with sufficiently small sampling intervals. For example, to generate a continuous signal with a start time zero and a duration of  $T$  seconds, the sampling interval can be set to  $T_S$  (or sample rate  $F_S = 1/T_S$ ), then sequences length is  $N = \frac{T}{T_S} + 1$ .



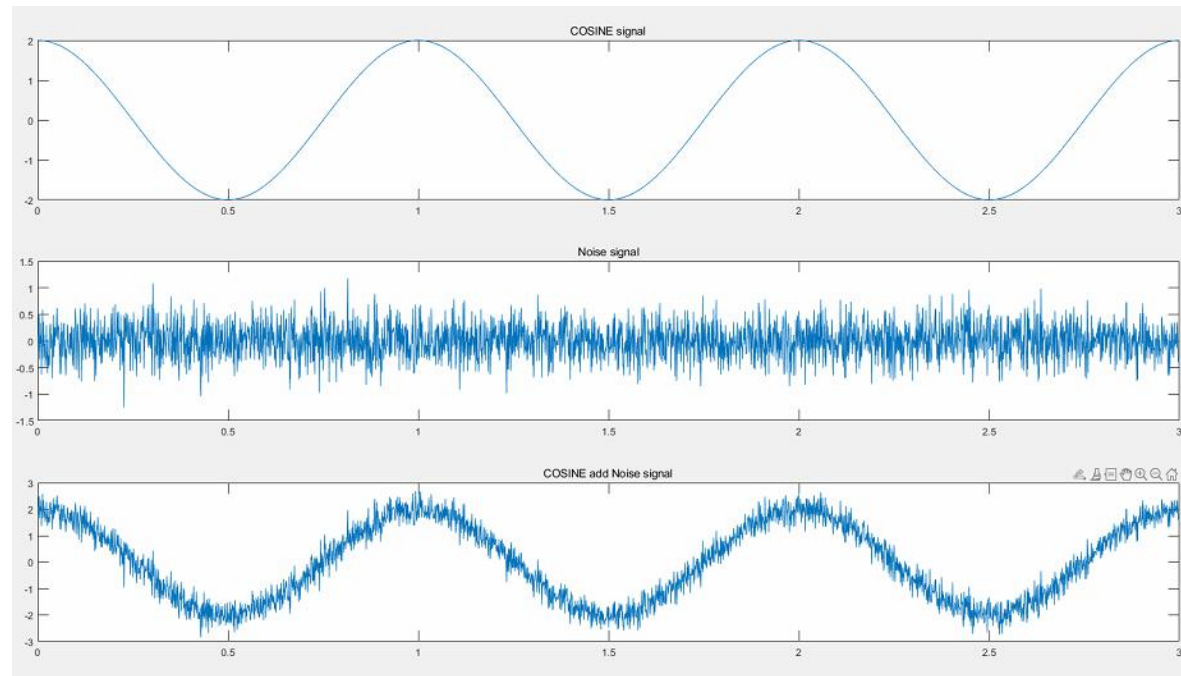
- Practice 1

The simulation generates a sinusoidal signal with frequency 1Hz and Gaussian noise. The Signal amplitude is 2 and noise variance  $\sigma^2 = 0.1$ . Generate a signal sampled at  $F_s = 1$  kHz for  $T = 3$  seconds. Plot a sinusoidal signal with Gaussian noise.

In order to ensure that the signal is not distorted, the sampling rate should be greater than twice the highest frequency of the signal.

- Practice 1

```
T = 3;           % signal time_len(s)
Fs = 1000;       % sample rate(Hz)
t = 0:1/Fs:T-1/Fs; % sample point
s = 2*cos(2*pi*t); % signal cos
subplot(311);
plot(t,s);
title('\fontname{ }COSINE signal');
n = sqrt(0.1)*randn(size(t)) %noise
subplot(312);
plot(t,n);
title('\fontname{ }Noise signal');
x=s+n;           % signal cos add noise
subplot(313);
plot(t,x);
title('\fontname{ }COSINE add Noise signal');
```



## • Review Lesson 6

### Cross-Correlation, Cross-Covariance and Jointly WSS

Properties of jointly WSS:

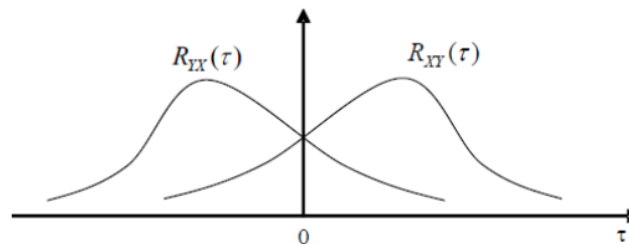
- Property 1: for real valued process

$$R_{XY}(-\tau) = R_{YX}(\tau)$$

$$C_{XY}(-\tau) = C_{YX}(\tau)$$

$$\begin{aligned} R_{XY}(\tau) &= E[X(t)Y(t-\tau)] \\ R_{XY}(-\tau) &= E[X(t)Y(t+\tau)] \end{aligned} \rightarrow R_{XY}(\tau) \neq R_{YX}(\tau) \quad R_{XY}(\tau) \neq -R_{XY}(-\tau)$$

Typical curve of Cross-Correlation of Jointly WSS processes



- Cross-Correlation

Suppose  $\{x_n\}_{n=0}^{N-1}$  and  $\{y_n\}_{n=0}^{N-1}$  are samples of real random signals  $X_n$  and  $Y_n$ , respectively. For real valued process. The formula of the cross-correlation function:

$$\hat{R}_{XY}[m] = \begin{cases} \alpha \sum_{n=0}^{N-m-1} x_{n+m} y_n, & 0 \leq m \leq N-1 \\ \hat{R}_{YX}[-m], & -(N-1) \leq m \leq 0 \end{cases}$$

The formula of the autocorrelation function:

$$\hat{R}_X[m] = \alpha \sum_{n=0}^{N-|m|-1} x_{n+|m|} x_n, \quad 0 \leq |m| \leq N-1$$

- **xcorr**

Cross-correlation `r = xcorr(___,scaleopt)`

scaleopt	归一化系数 $\alpha$
none	1
biased	1/N
unbiased	1/(N- m )
coeff	1/ $\sqrt{\hat{R}_X(0)\hat{R}_Y(0)}$

✓ **scaleopt — Normalization option**  
'none' (default) | 'biased' | 'unbiased' | 'normalized' | 'coeff'

Normalization option, specified as one of the following.

- 'none' — Raw, unscaled cross-correlation. 'none' is the only valid option when **x** and **y** have different lengths.
- 'biased' — Biased estimate of the cross-correlation:

$$\hat{R}_{xy,\text{biased}}(m) = \frac{1}{N} \hat{R}_{xy}(m).$$

- 'unbiased' — Unbiased estimate of the cross-correlation:

$$\hat{R}_{xy,\text{unbiased}}(m) = \frac{1}{N - |m|} \hat{R}_{xy}(m).$$

- 'normalized' or 'coeff' — Normalizes the sequence so that the autocorrelations at zero lag equal 1:

$$\hat{R}_{xy,\text{coeff}}(m) = \frac{1}{\sqrt{\hat{R}_{xx}(0)\hat{R}_{yy}(0)}} \hat{R}_{xy}(m).$$

- Practice 2

**Simulate Gaussian noise sequence with mean 0 and variance 5, and estimate its mean, variance and autocorrelation**

```
N = 1000;           % sequence_len
sigma = sqrt(5);     % std
x = randn(1,N)*sigma; % Simulate Gaussian sequence with
m = mean(x);
v = var(x);
r = xcorr(x,'coeff'); % Normalizes the sequence so that the
                        autocorrelations at zero lag equal 1

plot(1-N:N-1,r)
title('\fontname{ }the autocorrelation of Gaussian noise sequence ')
```

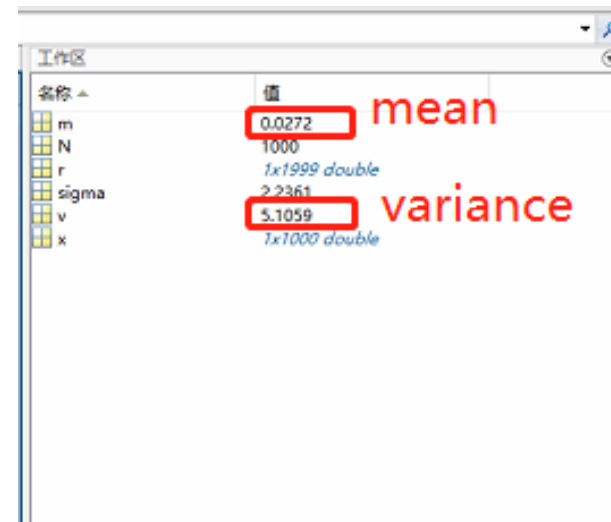
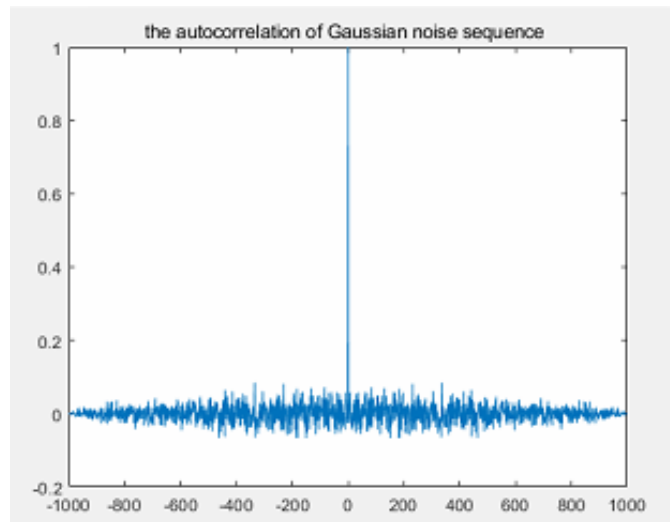


## • Practice 2

For real valued Stationary Stochastic Processes:

$$R_X(0) \geq |R_X(\tau)|$$

From the figure, we can see that 0-point is maximum and autocorrelation is an even function. Except for 0, other real values are basically stable around zero. It is called White Gaussian Noise



- Experimental Report 2
- Basic 1 (10points): A stochastic signal

$$X(t) = \sin(2\pi f_1 t) + 2\cos(2\pi f_2 t) + N(t)$$

where  $f_1=60\text{Hz}$ ,  $f_2=150\text{Hz}$ ,  $N(t)$  is white Gaussian Noise with mean 0 and variance and  $\sigma^2 = 0.1$ . Generate a signal sampled at 1 kHz for 4 seconds. Plot the signal, and the autocorrelation  $R_X(\tau)$ , and Cross-Correlation  $R_{XN}(\tau)$ .

Hint : see practice 1, 2.

● **Requirement:**

1. Please provide your code, they must be runnable (no error, warning accepted), otherwise, 0 point. All figures should be come with titles.
2. Your code should be run on Matlab, and give the figures on your report.

- Basic knowledge of Basic 2

## Characteristics of Autocorrelation of Stationary Stochastic Processes

Periodic Signal / Processes:  $X(t) = X(t + T)$

- If  $X(t) = X(t + T)$ , and it is Stationary, then:

$$R_X(\tau) = E[X(t + \tau)X(t)] = E[X(t + T + \tau)X(t)] = R_X(\tau + T)$$

If the stochastic process has a periodic component, the autocorrelation function also has a periodic component.

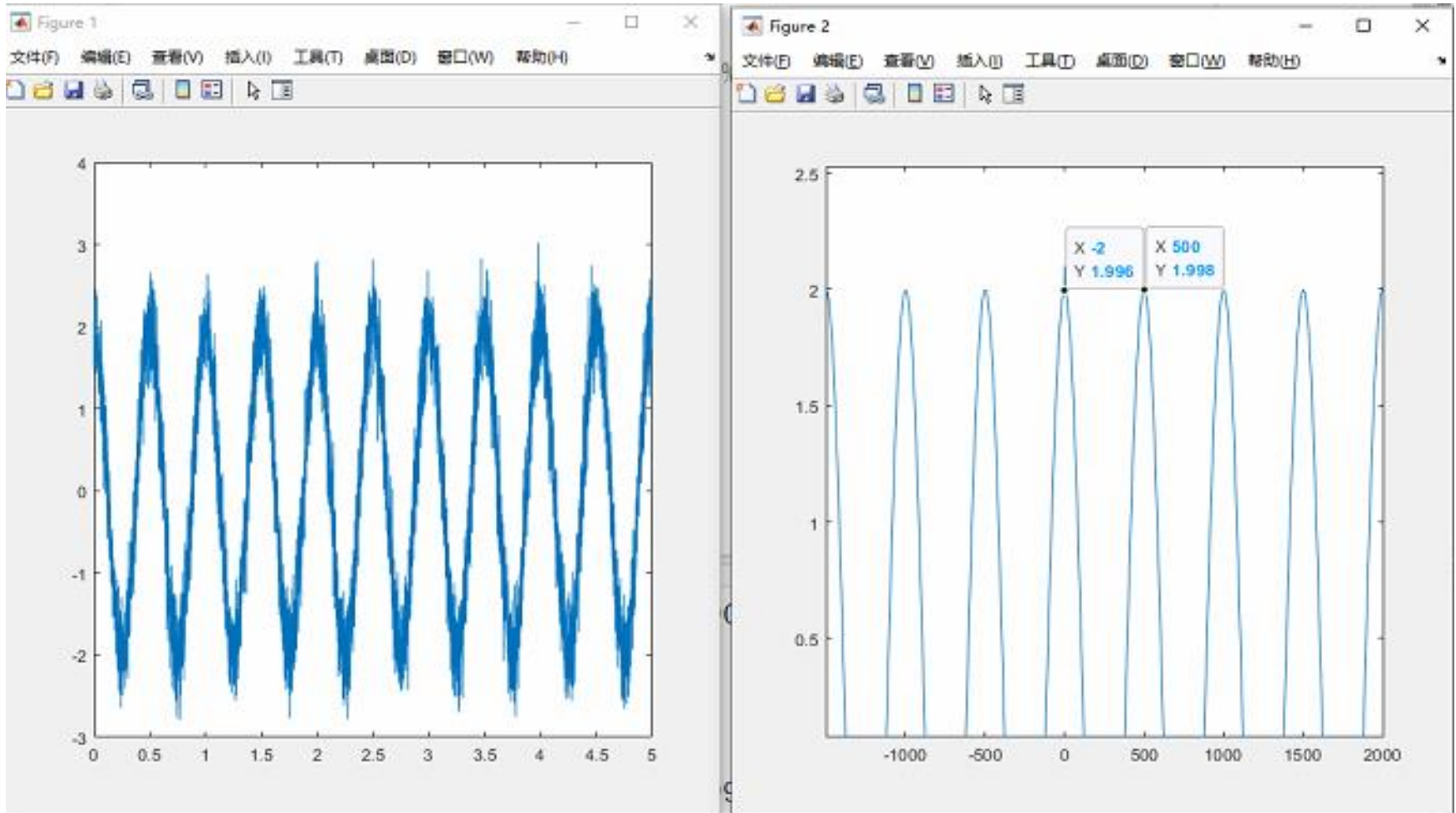
- Experimental Report 2
- Basic 2 (40 points): construct a sinusoidal signal with Gaussian noise, such as  $X(t) = \cos(2\pi ft + \theta) + N(t)$ , where  $N(t)$  is white Gaussian noise with mean 0 and variance  $\sigma^2 = 0.1$ , and you can choose other parameters (for example, frequency  $f$ , phase  $\theta$ , sampling rate, sampling time, etc.).
  - Use characteristics of autocorrelation to estimate your signal frequency.

(Hint:  $R_X(\tau) = R_X(\tau + T)$ )

  - For  $\sigma^2 = 0.5, 1, 5$  (you can try more), **plot the figure of Autocorrelation for one run.**
  - Test the accuracy of **your estimation of signal frequency** using autocorrelation for **100 independent runs**, show the results using table(s) or figure(s), and give analysis.
- Requirement
  1. Your code must be runnable (no error, warning accepted), otherwise, 0 point. All figures should be come with titles.
  2. Explain why it is possible to estimate the **signal frequency** through **autocorrelation**.
  3. Output the figures, and give analysis.

- Experimental Report 2
- Basic 2 (40 points): construct a sinusoidal signal with Gaussian noise, such as  $X(t) = \cos(2\pi ft + \theta) + N(t)$ , where  $N(t)$  is white Gaussian noise with mean 0 and variance  $\sigma^2 = 0.1$ , and you can choose other parameters (for example, frequency  $f$ , phase  $\theta$ , sampling rate, sampling time, etc.).
  1. For example, you define the signal frequency  $f=2\text{Hz}$ , and plot the figure of Autocorrelation. In the figure, count **the number of points  $N$  between two adjacent top point**.  $N+1$  is the period for  $R_X(\tau)$  and  $X(t)$ . At last, estimate the frequency  $\hat{f}$  (we usually use a  $\hat{\cdot}$  to represent the parameter estimated by a method) and test whether it is close to the real frequency  $f$ .

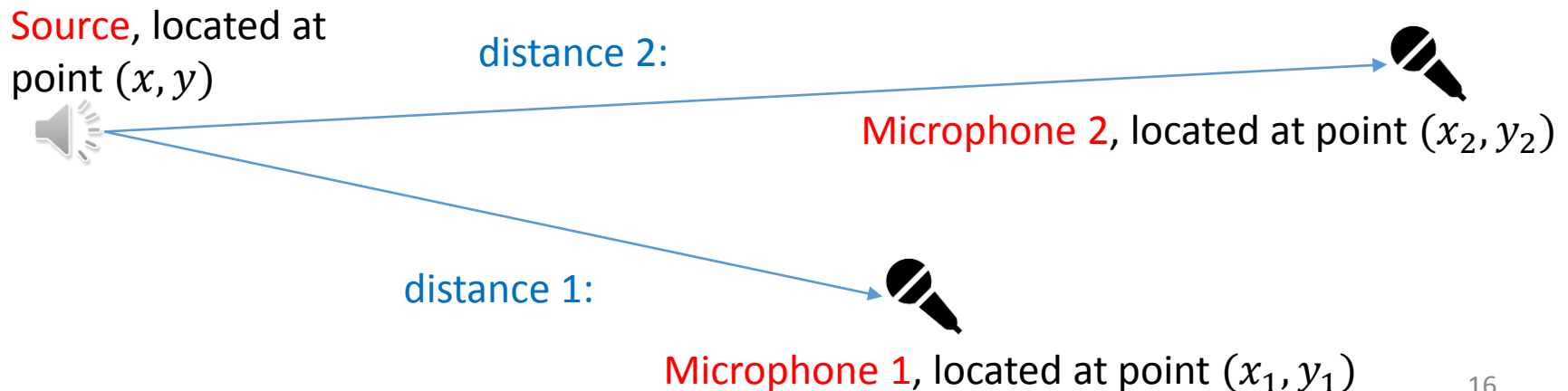
- for example,  $S(t) = \cos(2\pi ft) + N(t)$ ,  $f = 2\text{Hz}$ , sampling rate is  $1\text{k Hz}$ , which is, one sample takes  $0.001\text{s}$
- From the figure2,  $N \approx 500$ ,  $T = 500 * 0.001 = 0.5\text{s}$  is the period



- Experimental Report 2
- Basic 2 (40 points): construct a sinusoidal signal with Gaussian noise, such as  $X(t) = \cos(2\pi ft + \theta) + N(t)$ , where  $N(t)$  is white Gaussian noise with mean 0 and variance  $\sigma^2 = 0.1$ , and you can choose other parameters (for example, frequency  $f$ , phase  $\theta$ , sampling rate, sampling time, etc.).
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  2. However, simply **the number of points  $N$  between two adjacent top point** to estimate the frequency might be very sensitive to noise. **Is there other method?**

# The Microphone Array

- At time 0, power on the microphones 1 and 2, start the source, then the source will send out speech signal
- The distances between the source and microphones 1 and 2 are  $d_1$  and  $d_2$ , here we assume  $d_1 < d_2$
- Note that the speed at which sound travels through the air is  $c = 340m/s$ , therefore, at time  $t_1 = d_1 / c$  seconds, the speech reach microphone 1 - microphone 1 can receive meaningful signal, but microphone 2 still receive nothing, or noise only.
- At time  $t_2 = d_2 / c$  seconds, the speech reach microphone 2
- Note that what microphone 2 received at time  $t_2 = d_2 / c$  is what microphone 1 received at time  $t_1 = d_1 / c$ , the time delay is  $t_1 - t_2$





# The Microphone Array

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- For example, if  $d_1 = 17$  and  $d_2 = 34$ , then  $t_1 = 0.05$  and  $t_2 = 0.1$ , thus the time delay is  $t_1 - t_2 = -0.05s$ , '-' means that microphone 1 **leads** (领先) microphone 2 by 0.05 seconds.
- For example, if  $d_1 = 34$  and  $d_2 = 17$ , then  $t_1 = 0.1$  and  $t_2 = 0.05$ , thus the time delay is  $t_1 - t_2 = +0.05s$ , '+' means that microphone 1 **behinds** (落后) microphone 2 by 0.05 seconds.
- This is the situation of continuous case, how about discrete case?

# The Microphone Array

- At time  $t_1 = d_1 / c$  &  $t_2 = d_2 / c$  seconds, the speech reach microphone 1 & 2, the time delay is  $t_1 - t_2$
- For example, if  $d_1 = 17$  and  $d_2 = 34$ , then  $t_1 = 0.05$  and  $t_2 = 0.1$ , thus the time delay is  $t_1 - t_2 = -0.05s$ , ‘-’ means that microphone 1 leads (领先) microphone 2 by 0.05 seconds.
- If the microphone take 100 samples in 1 second, 0.05 second means 5 samples.
- For example, the source send out signal [1,2,3,4,5,6,7,8,9,10], 10 samples (the length is 0.1 second)
- Start from time 0, microphone 1 & 2 receive (from time 0 to 0.2 second):
  - Signal 1 from microphone 1: [0,0,0,0,0,1,2,3,4,5,6,7,8,9,10,0,0,0,0,0]
  - Signal 2 from microphone 2: [0,0,0,0,0,0,0,0,0,0,0,1,2,3,4,5,6,7,8,9,10]
- For noise-free case (without noise), any microphone can give a clear and clean speech result.
- However, there are noise!
- It is better to add what received in both microphones together to get a better speech, instead of using only one!
- However, if add them up simply, will get [0,0,0,0,0,1,2,3,4,5,7,9,11,13,15,6,7,8,9,10], there is overlap! Even worse!
- How to solve this problem?

# The Microphone Array

- Cross-Correlation!
  - Signal 1 from microphone 1: [0,0,0,0,0,1,2,3,4,5,6,7,8,9,10,0,0,0,0,0]
  - Signal 2 from microphone 2: [0,0,0,0,0,0,0,0,0,0,0,1,2,3,4,5,6,7,8,9,10]
- Calculate the Cross-Correlation of the two signal, and find the maximum at `best_lag=-5` (最佳时延)
- It means that, we can delay Signal 1 by 5 samples, (therefore, add 5 zeros in the end of Signal 2), and get:
  - Signal 1 after delay: [0,0,0,0,0,0,0,0,0,0,0,1,2,3,4,5,6,7,8,9,10,0,0,0,0,0]
  - Signal 2 with zero padding: [0,0,0,0,0,0,0,0,0,0,0,1,2,3,4,5,6,7,8,9,10,0,0,0,0,0]
- Now add them up and get:  
[0,0,0,0,0,0,0,0,0,0,0,2,4,6,8,10,12,14,16,18,20,0,0,0,0,0]. Great! We had enlarged the signal!
- This is called `time domain beamforming` (时域波束形成).
- Note that `best_lag=-5`, with sampling rate 100 per second, the time delay is -5/100=-0.05 second: microphone 1 `leads` (领先) microphone 2 by 0.05 seconds.
- Now lets go to the code

# The Microphone Array

- Cross-Correlation!
  - Signal 1 from microphone 1: [0,0,0,0,0,1,2,3,4,5,6,7,8,9,10,0,0,0,0,0]
  - Signal 2 from microphone 2: [0,0,0,0,0,0,0,0,0,0,0,1,2,3,4,5,6,7,8,9,10]
- Calculate the Cross-Correlation of the two signal, and find the maximum at `best_lag=-5` (最佳时延)
- It means that, we can delay Signal 1 by 5 samples, (therefore, add 5 zeros in the end of Signal 2), and get:
  - Signal 1 after delay: [0,0,0,0,0,0,0,0,0,0,0,1,2,3,4,5,6,7,8,9,10,0,0,0,0,0]
  - Signal 2 with zero padding: [0,0,0,0,0,0,0,0,0,0,0,1,2,3,4,5,6,7,8,9,10,0,0,0,0,0]
- Now add them up and get:  
[0,0,0,0,0,0,0,0,0,0,0,2,4,6,8,10,12,14,16,18,20,0,0,0,0,0]. Great! We had enlarged the signal!
- This is called `time domain beamforming` (时域波束形成).

Note that the way the time delay added here is not correct in real world engineering, the correct one is as below, which is, when the speech reach the microphone, the longer the distance, the small the values - Sound is attenuated by a factor. However, here is only one simplified example, therefore we ignore this attenuation in the experiment.

# The Microphone Array

- Go through the code
  - `ls_add_special_noise=1`: add exactly the opposite noise to adjacent two microphones with correct delay. This is for understanding of the code and the validity of autocorrelation.
  - `ls_add_special_noise=0`: the more general case. Add random Gaussian noise to microphones.
- Test different SNR: 1000, 30, 0, etc. (`ls_add_special_noise=0/1`, 2 microphones)
- Test '`ls_add_special_noise`': 0/1 (SNR=30 & 0, 2 microphones)

# The Microphone Array

- `Is_add_special_noise = 1` (SNR=30 & 0, 2 microphones)

```
% just to see the real lag, cannot use Real_lag = L_TD(1)-L_TD(2) in your  
% code when add the signal from different microphones  
Real_lag = L_TD(1)-L_TD(2);  
error = Lag_12_estimate - Real_lag  
%
```

- SNR=0, the real lag is -2278 but the estimated lag is -2277, although it is close, it fails to fully remove the noise.

```
% SNR_dB = 1000; % thi  
SNR_dB = 0; % this ind  
% SNR_dB = 30; % this
```

```
error =  
  
1
```

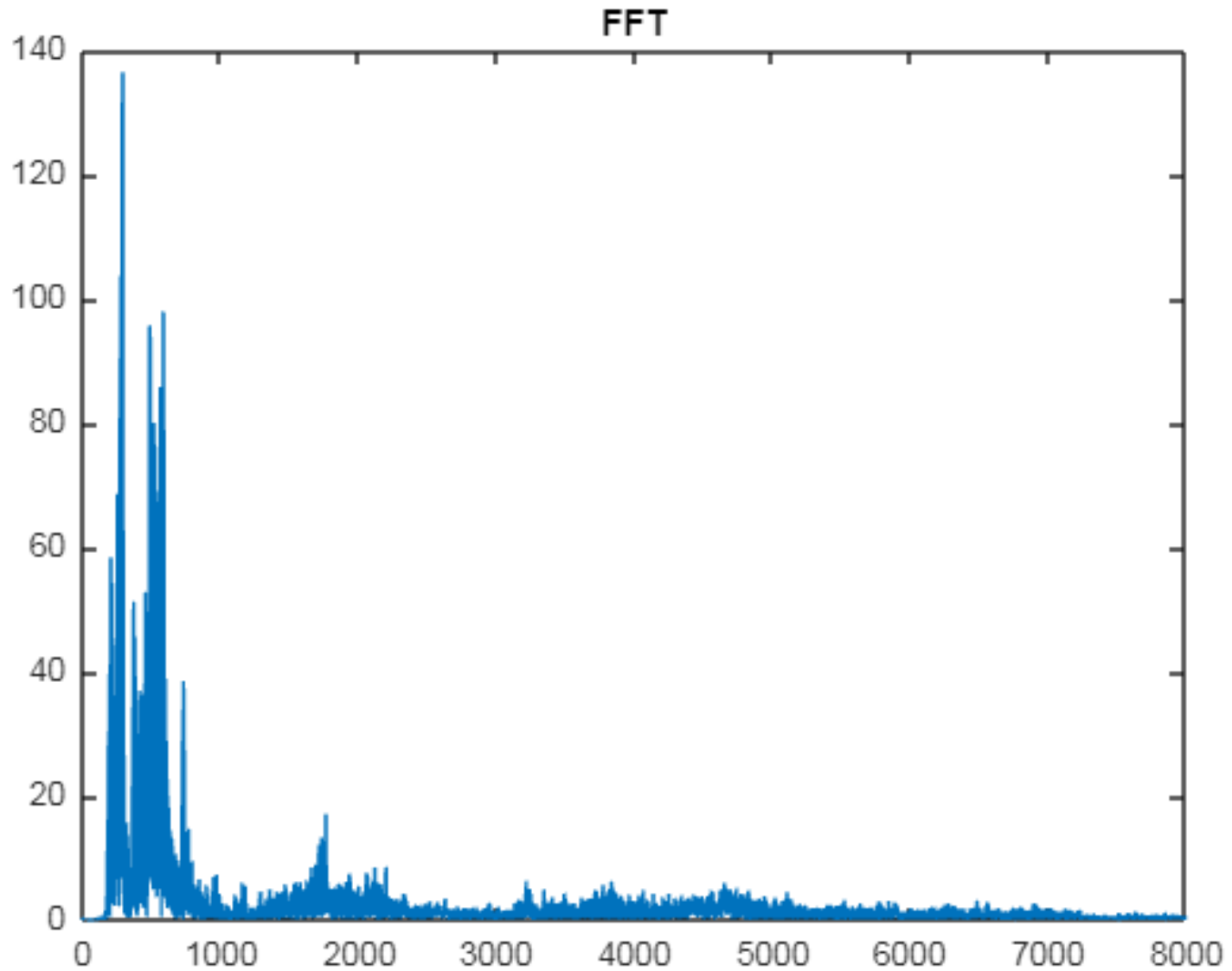
- SNR=30, the real lag is -2278 and the estimated lag is -2278, it can fully remove the noise.

```
% SNR_dB = 1000; % t  
% SNR_dB = 0; % this  
SNR_dB = 30; % this
```

```
error =  
  
0
```

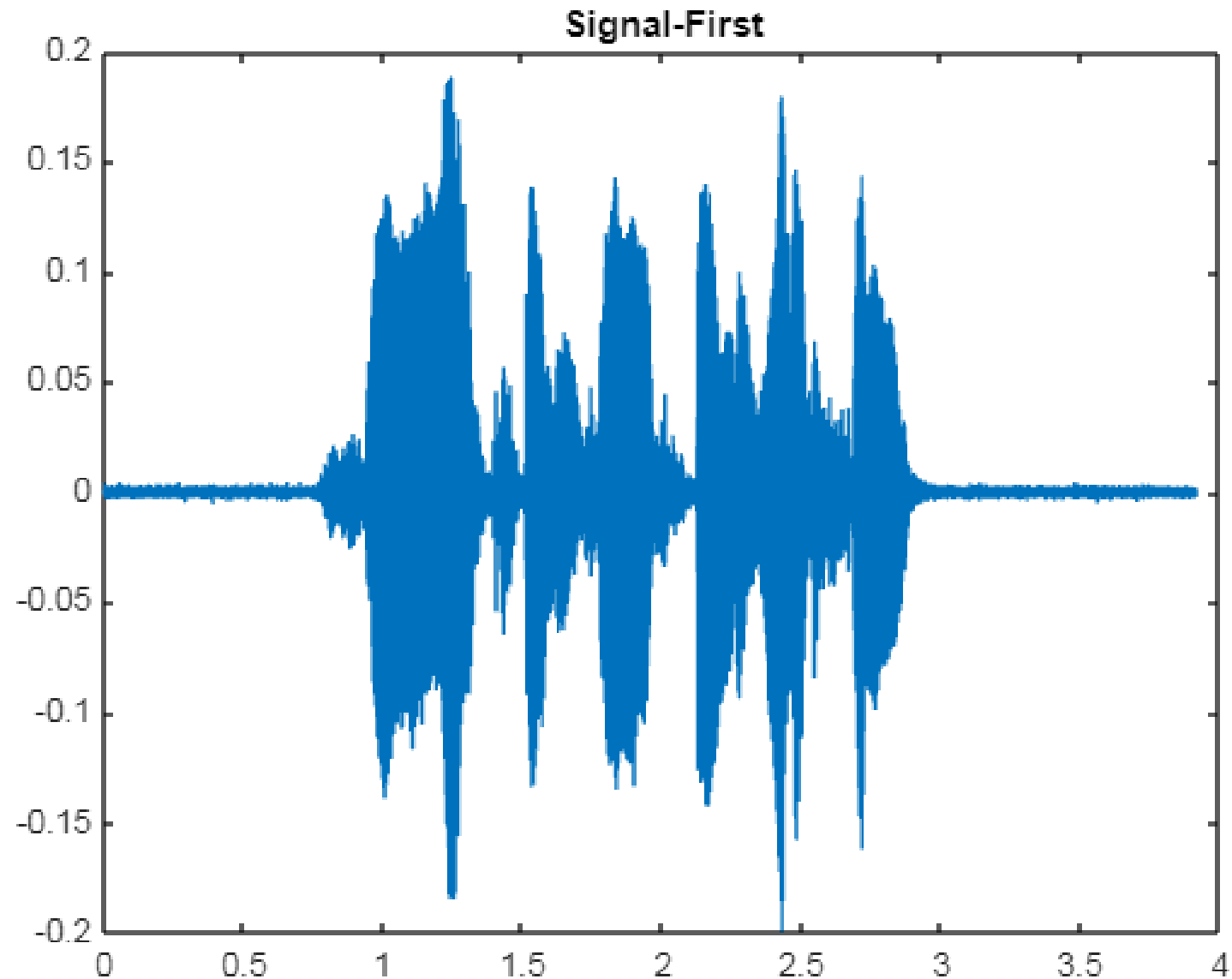
# The Microphone Array

- The 'FFT' figure of the speech



# The Microphone Array

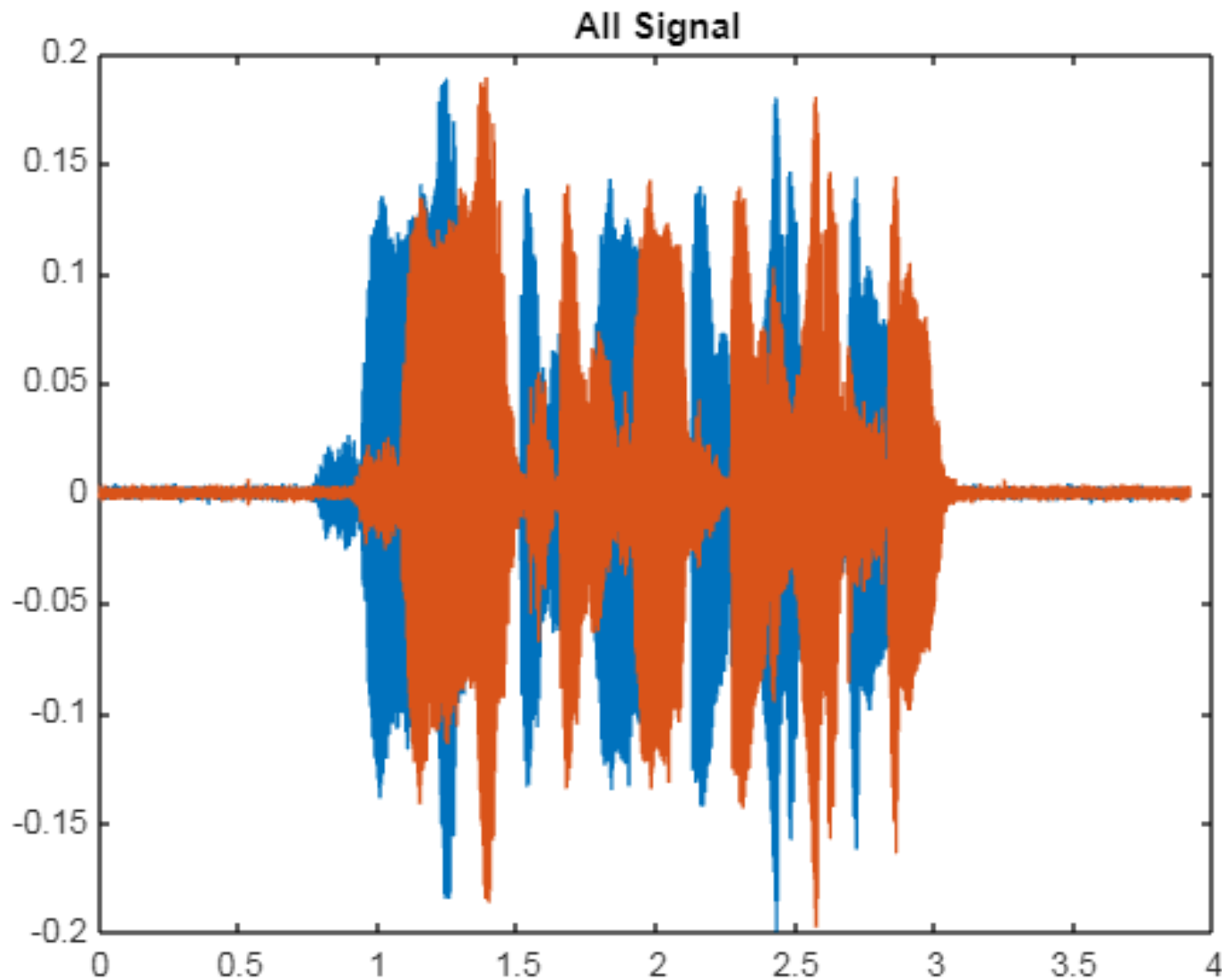
- The signal from the first microphone





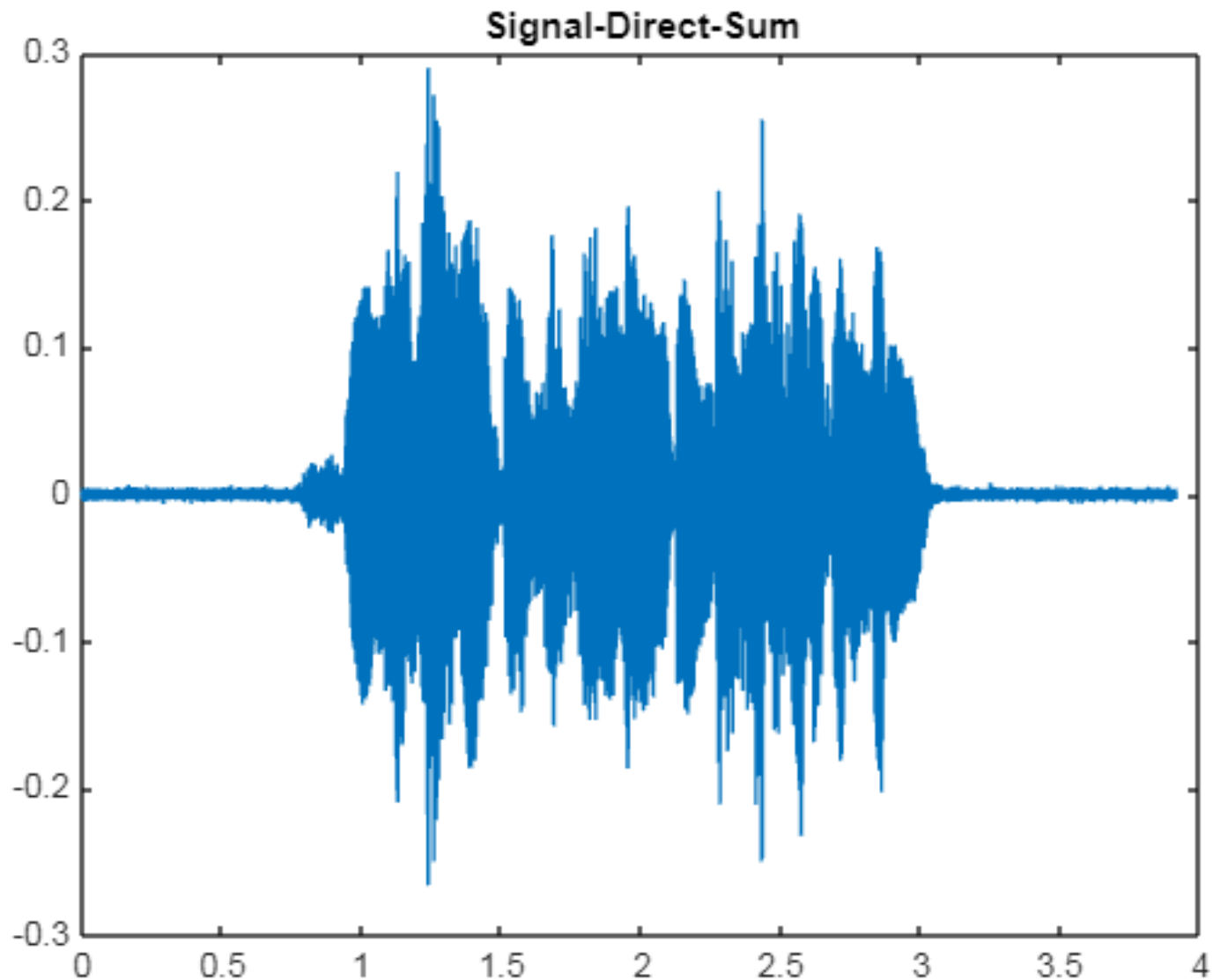
# The Microphone Array

- The 'All Signal' figure with different color for different microphones



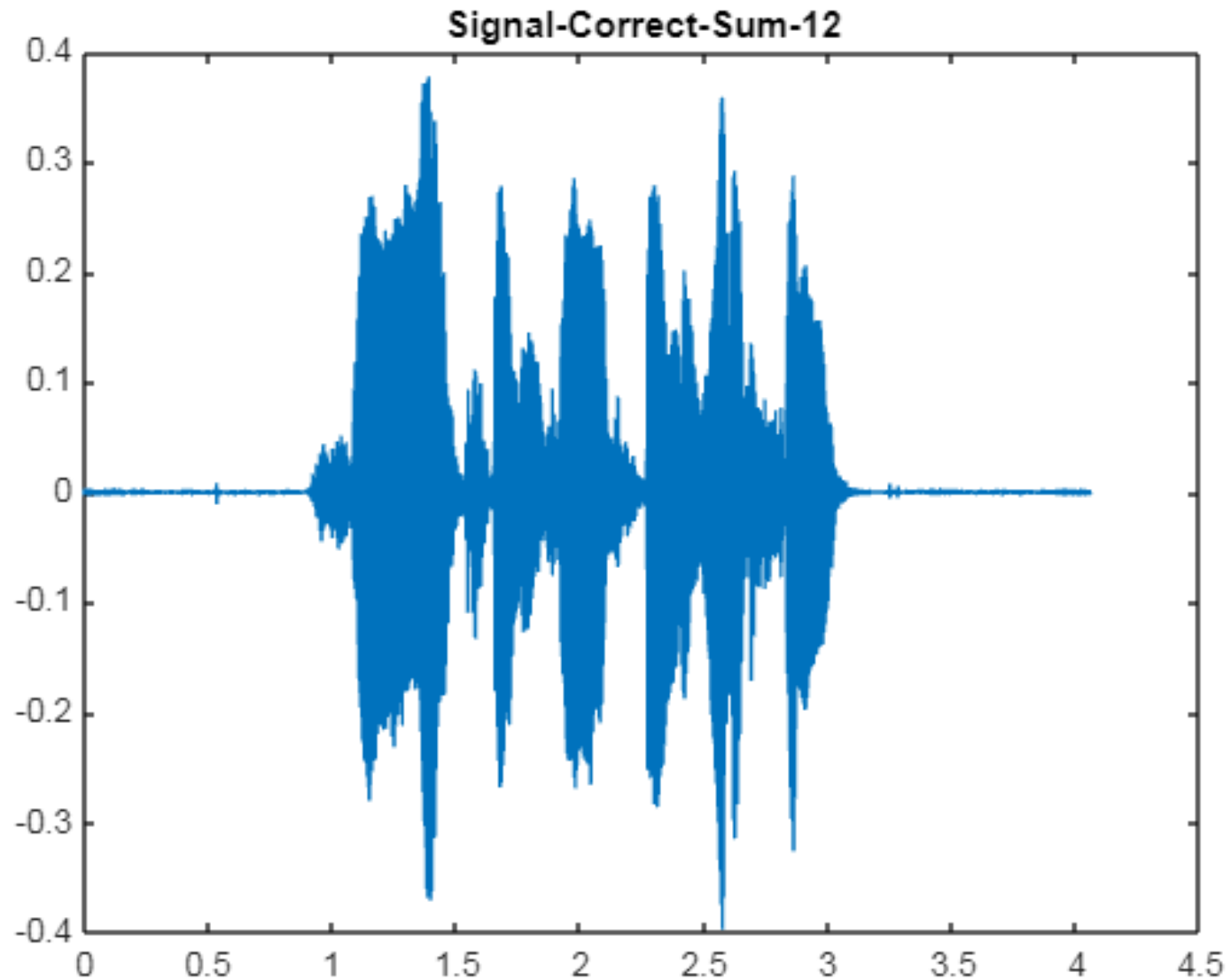
# The Microphone Array

- The 'Direct-Sum' figure from two microphones: **it is not good!**



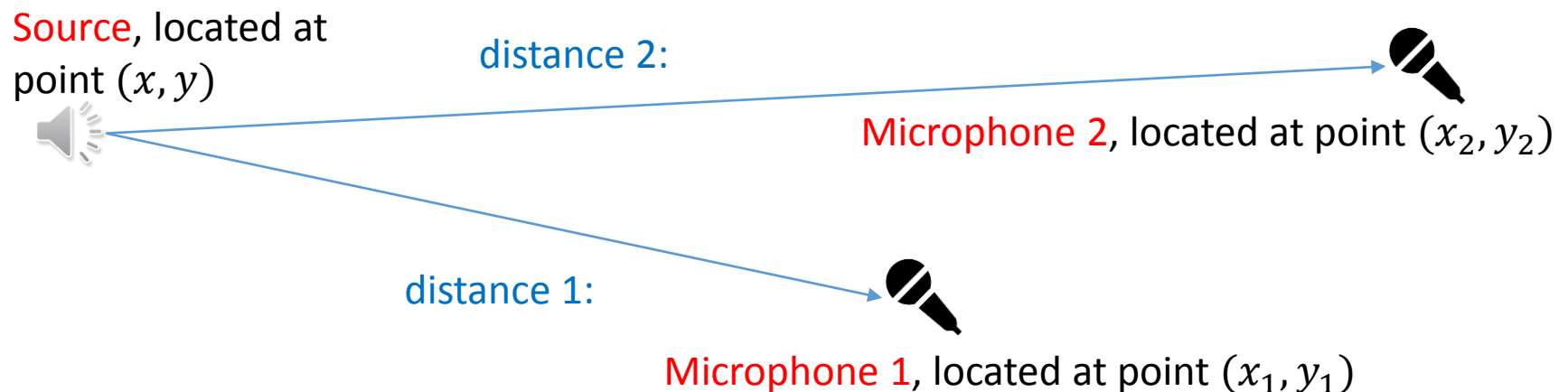
# The Microphone Array

- The 'Correct-Sum-12' figure from two microphones: **it is good!**



# Reading (\*)

- Once we get the time delay (lag) between microphones 1 and 2, the distance difference between microphone 1/2 and the source (which is,  $d_1 - d_2$ ) can be calculated.
- Then the source must be in a hyperbolic curve (双曲线)
- If there two more microphone, namely, microphones 3 and 4. the microphone pairs 1&3 and 1&4 can give two more hyperbolic curves
- **The three curves can then finally locate the source correctly.**
- If there enough time, will go back to this (I don't think so this year)
- Please refers to H. C. So. @ <http://www.ee.cityu.edu.hk/~hcso/>



# Advance part 1 of Experimental Report 2 (20 points)

**Advance part 1:** follow the settings of 4 microphones with (SNR=30/10/-10, ls\_add\_special\_noise=0) {microphone locations: (0,0)m, (20,0)m, (0,10)m and (20,10)m; source located at (1,1)m}:

1. correctly add the signals from the 4 microphones with correctly estimated lags (this is your method), explain your method with necessary texts, equations, and/or flowchart.

Hint:

- a. you can calculate the cross-correlation between microphones 1&2, 1&3 and 1&4, and move the signal received from microphones 2,3,4 by delaying some samples or adding some zeros; and then you can sum them up to get a good clean speech.
- b. Therefore, you should change the 'main.m' file to achieve this task

# Advance part 1 of Experimental Report 2 (20 points)

**Advance part 1:** follow the settings of 4 microphones with (SNR=30/10/-10, ls\_add\_special\_noise=0) {microphone locations: (0,0)m, (20,0)m, (0,10)m and (20,10)m; source located at (1,1)m}:

1. correctly add the signals from the 4 microphones with correctly estimated lags (this is your method), explain your method with necessary texts, equations, and/or flowchart.
2. Show the figures under 3 SNR cases (SNR = 30,10,-10dB)
  - 2.1. the four signals received from 4 microphones, with four colors, in one figure. (Please refer to page 25 in 'Lesson 7 experiment.pdf')
  - 2.2. the signal the after 'correctly add the signals from the 4 microphones with correct lags '. (Please refer to page 27 in 'Lesson 7 experiment.pdf')
3. Give necessary analysis