

Introduction to Audio Content Analysis

Module 3.3.1: Time-Frequency Representations — Fourier Transform

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introduction overview



corresponding textbook section

section 3.3.1 appendix B

■ lecture content

- FT of continuous signals
- FT properties
- FT of sampled signals
- Short Time FT (STFT)
- DFT

learning objectives

name and explain definition and properties of the FT



introduction overview



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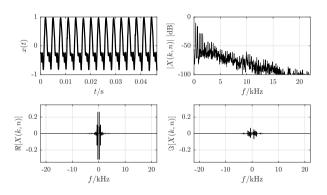
• name and explain definition and properties of the FT



verview

fourier transform introduction

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top bottom time domain signal real spectrum

magnitude spectrum in dB imaginary spectrum

fourier transform definition (continuous)



$$X(j\omega) = \mathfrak{F}[x(t)] = \int_{-\infty}^{\infty} x(t)e^{-j\omega t} dt$$

sidenote: Fourier series coefficients

$$a_k = \frac{1}{T_0} \int_{-T_0/2}^{T_0/2} x(t) e^{-j\omega_0 kt} dt$$

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ightarrow \infty$ to allow the analysis of aperiodic functions

$$\Rightarrow k\omega_0 \rightarrow \omega$$

fourier transform definition (continuous)



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- $\Rightarrow k\omega_0 \rightarrow \omega$

fourier transform representations



$$\begin{array}{lcl} X(\mathrm{j}\omega) & = & \Re[X(\mathrm{j}\omega)] + \Im[X(\mathrm{j}\omega)] \\ & = & \underbrace{|X(\mathrm{j}\omega)|}_{\mathsf{magnitude}} \cdot \underbrace{\Phi_{\mathrm{X}}(\omega)}_{\mathsf{phase}} \end{array}$$

$$|X(j\omega)| = \sqrt{\Re[X(j\omega)]^2 + \Im[X(j\omega)]^2}$$

 $\Phi_X(\omega) = \operatorname{atan} 2\left(\frac{\Im[X(j\omega)]}{\Re[X(j\omega)]}\right)$

complex spectrum either represented as magnitude & phase or as real & imaginarymagnitude spectrum has no negative values

fourier transform representations



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note:

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fourier transform property 1: invertibility



$$x(t) = \mathfrak{F}^{-1}[X(j\omega)]$$
$$= \frac{1}{2\pi} \int_{-\infty}^{\infty} X(j\omega) e^{j\omega t} d\omega$$

- time domain signal can be **perfectly reconstructed** no information loss
- FT and IFT are very similar, largely equivalent

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fourier transform property 2: superposition



$$y(t) = c_1 \cdot x_1(t) + c_2 \cdot x_2(t)$$
 \mapsto
 $Y(j\omega) = c_1 \cdot X_1(j\omega) + c_2 \cdot X_2(j\omega)$

■ FT is a *linear* transform

fourier transform property 2: superposition



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fourier transform

property 3: convolution and multiplication



$$y(t) = \int_{-\infty}^{\infty} h(\tau) \cdot x(t - \tau) d\tau$$

$$\mapsto$$

$$Y(j\omega) = H(j\omega) \cdot X(j\omega)$$

- convolution in time domain means multiplication in frequency domain
- convolution in frequency domain means multiplication in time domain

fourier transform

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fourier transform property 4: Parseval's theorem



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

energy of the signal is preserved when switching between time and frequency domains

fourier transform property 4: Parseval's theorem



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fourier transform

property 5: time & frequency shift



■ time shift

$$x(t-t_0)\mapsto X(\mathrm{j}\omega)e^{-\mathrm{j}\omega t_0}$$

frequency shift

$$rac{1}{2\pi}\int\limits_{-\infty}^{\infty}X(\mathrm{j}\omega-\omega_0)e^{\mathrm{j}\omega t}\,d\omega=e^{\mathrm{j}\omega_0t}\cdot x(t)$$

- time shift results in phase shift
- frequency shift results in modulation of time signal

fourier transform

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fourier transform property 6: symmetry



$$|X(j\omega)| = |X(-j\omega)|$$

 $\Phi_X(\omega) = -\Phi_X(-\omega)$

- spectrum of (real) signal is conjugate complex
 - magnitude spectrum is symmetric to ordinate
 - phase spectrum is symmetric to origin
- even signals have no imaginary spectrum
- odd signals have no real spectrum

fourier transform property 6: symmetry



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fourier transform property 7: time & frequency scaling



$$y(t) = x(c \cdot t)$$
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 $Y(j\omega) = \frac{1}{|c|}X(j\frac{\omega}{c})$

scaling of abscissa in one domain leads to inverse scaling in the other domain

fourier transform property 7: time & frequency scaling



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fourier transform sampled time signals 1/2



- lacksquare sampled time signal can be modeled as multiplication of original signal with delta pulse $\delta_{
 m T}(t)$
- lacktriangle multiplication in time domain \mapsto convolution in frequency domain

$$\mathfrak{F}[x(i)] = \mathfrak{F}[x(t) \cdot \delta_{\mathrm{T}}(t)]
= \mathfrak{F}[x(t)] * \mathfrak{F}[\delta_{\mathrm{T}}(t)]
= X(j\omega) * \Delta_{\mathrm{T}}(j\omega)$$

note

- even if time domain signal is discrete, its Fourier transform is still continuous
- spectrum is repeated periodically

fourier transform sampled time signals 1/2



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sampled ○●

fourier transform sampled time signals 2/2

fourier transform STFT 1/2



short time Fourier transform (STFT): Fourier transform of a short time segment

- reasons
 - remember block based processing
 - segment can be seen as quasi-periodic or stationary
- implementation:
 - pretend signal is 0 outside of the segment
 - ⇒ multiplication of signal and window function

fourier transform STFT 1/2



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fourier transform STFT 1/2



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fourier transform STFT 2/2



fourier transform STFT: window functions



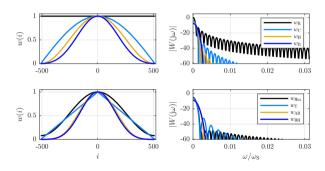
- time domain multiplication → frequency domain convolution
- time domain shape determines frequency domain shape of the window

verview

fourier transform STFT: window functions

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fourier transform STFT: window functions



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spectral leakage characterization

- main lobe width
- side lobe height
- side lobe attenuation

fourier transform DFT

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digital domain: requires discrete frequency values:

⇒ discrete Fourier transform

$$X(k) = \sum_{i=0}^{\mathcal{K}-1} x(i) e^{-jki\frac{2\pi}{\mathcal{K}}}$$

with

$$\Delta\Omega = \frac{2\pi}{\mathcal{K}T_{\mathrm{S}}} = \frac{2\pi f_{\mathrm{S}}}{\mathcal{K}}$$

- 2 interpretations
 - sampled continuous Fourier transform
 - continuous Fourier transform of periodically extended time domain segment

fourier transform DFT

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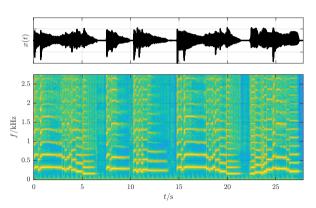
- 2 interpretations:
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verview introduction definition properties sampled STFT DFT summa

fourier transform spectrogram



- spectrogram allows to visualize temporal changes in the spectrum
- displays the *magnitude spectrum* only







summary lecture content



■ Fourier Transform (of a real signal)

- is conjugate complex
- often represented as magnitude + phase
- invertible
- linear
- convolution in time domain is multiplication in frequency domain
- energy preserving
- time shift result in phase shift, frequency shift results in amplitude modulation
- symmetric
- time scaling result in inverse frequency scaling

■ FT of sampled signals:

- is periodic with sample rate
- STFT
 - window results in spectral leakage (convolution in freq domain)
- DFT
 - discrete in both time and freq domain

