Fourier Transform

· generate a multispectral signal with noise

```
sample_rate = 1024; %hz
N = sample_rate*2; %number of samples
t = (0:N-1)/sample_rate; %time vector

%create some random frequencies and amplitudes
freqs = [ floor(1+30*rand(3,1)')];
amplitudes = zeros(size(freqs));
signal = zeros(size(t));

for i=1:length(freqs)
    amplitudes(i) = randi(6);
    signal = signal + amplitudes(i)*sin(2*pi*freqs(i)*t); %give some random amplitude
end

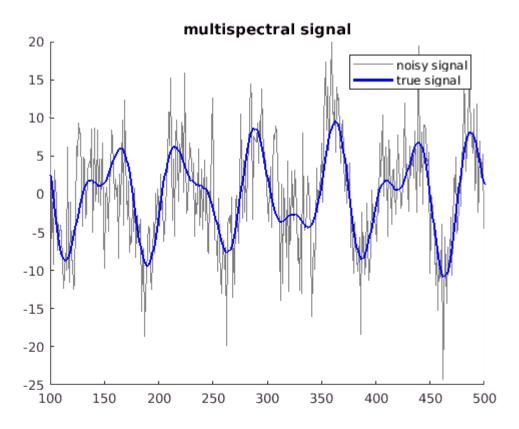
noisy = signal + randn(size(signal))*5;
```

· create strings for annotation

```
str1 = sprintf('freq: %d, amplitude: %d', freqs(1), amplitudes(1));
str2 = sprintf('freq: %d, amplitude: %d', freqs(2), amplitudes(2));
str3 = sprintf('freq: %d, amplitude: %d', freqs(3), amplitudes(3));
```

Plot the true and noisy signals

```
figure(1); clf;
hold on;
noisy_plot = plot(noisy);
set(noisy_plot, 'color', [.5 .5 .5]);
true_plot = plot(signal, 'b', 'linew', 2);
xlim([100 500]);
title("multispectral signal");
legend(["noisy signal", "true signal"]);
hold off;
```

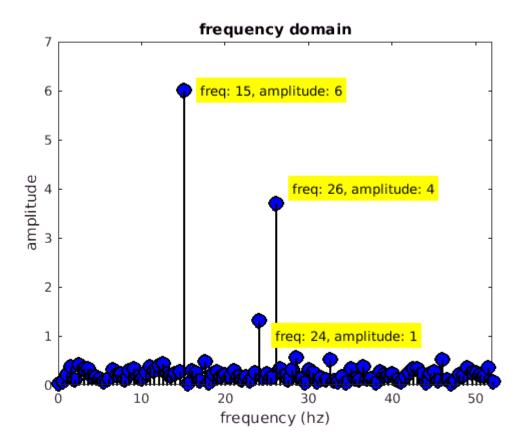


Apply FFT

```
signal_fft = fft(noisy);
signal_amp = 2*abs(signal_fft)/N;
hz_vals = linspace(0,sample_rate/2, floor(N/2)+1);
inv_signal = ifft(signal_fft); %apply inverse fft to reconstruct signal
```

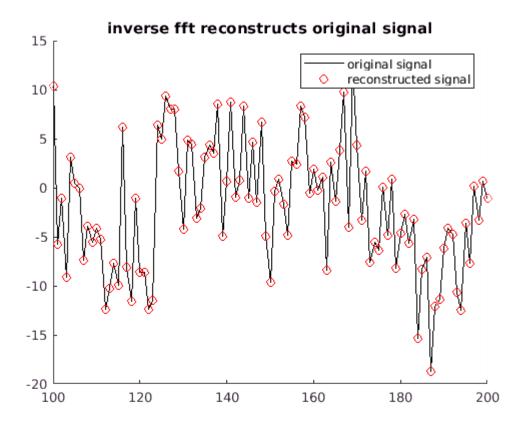
Plot the frequency spectrum

```
figure(2); clf;
stem(hz_vals, signal_amp(1:length(hz_vals)), 'ko', 'linew',2, 'markersize', 10, '
```



Plot the inverse fft

```
figure(3); clf;
hold on;
orig_plot = plot(noisy, 'k-');
inv_plot = plot(inv_signal, 'ro');
xlim([100 200]);
title("inverse fft reconstructs original signal");
legend(["original signal", "reconstructed signal"]);
hold off;
```



Another Example

• normalized number of searches per week with term "signal processing"

```
% data downloaded from https://trends.google.com/trends/explore?date=today%205-y&geo=Usearches = [69 77 87 86 87 71 70 92 83 73 76 78 56 75 68 60 30 44 58 69 82 76 73 60 71 N = length(searches);
%normalize the data searches = searches - mean(searches);
%square amplitude to get power powers = abs(fft(searches)/N).^2;
%create freq bins hz_vals = linspace(0,52,N);
```

plot the search volume and power spectrum

```
figure(4); clf;
subplot(211);
plot(searches);
```

```
title("search volume per week");
xlabel("week");
ylabel("search volume");

subplot(212);
plot(hz_vals, powers, 'ms-', 'markerfacecolor', 'b');
xlabel("frequency (times per year)");
ylabel("search power");
title("'Signal Processing' search frequency");
set(gca, 'xlim', [0 12]);
str = 'Why would this be a popular term to search for twice a year? (think semester...
annotation('textbox',[.3 .3 .55 .1],'String',str);
```

