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Contents

1	PD	Es, Matrix applications	3
	1.1	Developing mathematical model	3
	1.2	Constant cross-sectional area	3
	1.3	Solving equation	3
	1.4	Finite difference numerical scheme	3
	1.5	Comment on implications of stiffening of blood vessels with age	3
	1.6	Neglecting derivatives of non-linear terms of unknown variables	3
2	Vec	tor calculus	3
	2.1	Proof that divergence of velocity equals zero	3
	2.2	Acceleration of fluid element	3
	2.3	Integral	4
		2.3.1 Area of integration	4
		2.3.2 Find the limits of integration	4
		2.3.3 Calculation of triple integral	4
3	Tra	nsforms	5
	3.1	Plot of data	5
	3.2	Plot of Fourier transform	6

	ა.ა	Extraction of patient's cardiac and respiratory cycle	1			
	3.4	Frequency filter	7			
		3.4.1 Gaussian functions	7			
		3.4.2 Filtered/unfiltered Fourier data comparison	8			
	3.5	Filtered data	10			
	3.6	Effect of varying the width of Gaussian function	11			
4	Stat	tistics	14			
List of Figures						
	1	Graph to show variation in signal over a period of 100 seconds	6			
	2	Graph to show absolute values of transform in the frequency domain	7			
	3	Graph to show filter, centred at positive and negative cardiac frequencies	8			
	4	Graph to show comparison between filtered and unfiltered FT signal	9			
	5	Graph to show comparison between filtered and unfiltered FT signal (close-up)	10			
	6	Graph to show filtered data from pulse oximeter	11			
	7	Graphs to compare the effect of varying Gaussian filter width on FT signal	13			
	8	Graphs to compare the effect of varying Gaussian filter width on signal from pulse oximeter	14			

1 PDEs, Matrix applications

- 1.1 Developing mathematical model
- 1.2 Constant cross-sectional area
- 1.3 Solving equation
- 1.4 Finite difference numerical scheme
- 1.5 Comment on implications of stiffening of blood vessels with age
- 1.6 Neglecting derivatives of non-linear terms of unknown variables

2 Vector calculus

2.1 Proof that divergence of velocity equals zero

Proof. If the fluid is incompressible, our total derivative is zero:

$$\frac{\mathrm{D}\rho}{\mathrm{D}t} = 0\tag{2.1}$$

(2.2)

We can start to derive the divergence of the velocity by rewriting the second term in 2.3:

$$\frac{\partial \rho}{\partial t} + \nabla \cdot (\rho \underline{u}) = 0 \tag{2.3}$$

$$\frac{\partial \rho}{\partial t} + \rho \left(\nabla \cdot \underline{u} \right) + \underline{u} \cdot (\nabla \rho) = 0 \tag{2.4}$$

Looking at the $\nabla \rho$ term:

$$\nabla \rho = \left(\frac{\partial \rho}{\partial x}, \frac{\partial \rho}{\partial y}, \frac{\partial \rho}{\partial z}\right) \tag{2.5}$$

We know that all derivatives of ρ are zero as ρ is a constant, hence:

$$0 + \rho \left(\nabla \cdot \underline{u}\right) + 0 = 0 \tag{2.6}$$

$$\nabla \cdot \underline{u} = 0 \tag{2.7}$$

2.2 Acceleration of fluid element

Fluid element acceleration is given by:

$$\frac{\mathrm{D}u}{\mathrm{D}t} = \frac{\partial \underline{u}}{\partial t} + (\underline{u} \cdot \nabla) \,\underline{u} \tag{2.8}$$

Flow is steady, hence

$$\frac{\mathrm{D}u}{\mathrm{D}t} = 0 + (\underline{u} \cdot \nabla) \,\underline{u} \tag{2.9}$$

$$= -\omega y \frac{\partial \underline{u}}{\partial x} + -\omega x \frac{\partial \underline{u}}{\partial y} + 0 \frac{\partial \underline{u}}{\partial z}$$
 (2.10)

$$= -\omega y \frac{\partial \underline{u}}{\partial x} + \omega x \frac{\partial \underline{u}}{\partial x} \tag{2.11}$$

$$= -\omega y \begin{pmatrix} 0 \\ \omega \\ 0 \end{pmatrix} + \omega x \begin{pmatrix} -\omega \\ 0 \\ 0 \end{pmatrix} \tag{2.12}$$

$$= \begin{pmatrix} -\omega^2 x \\ -\omega^2 y \\ 0 \end{pmatrix} \tag{2.13}$$

2.3 Integral

2.3.1 Area of integration

2.3.2 Find the limits of integration

2.3.3 Calculation of triple integral

$$= \iiint_{V} (xyz) \, \mathrm{d}z \, \mathrm{d}y \, \mathrm{d}x \tag{2.14}$$

$$= \int_0^1 \int_0^{1-x} \int_0^{1-x-y} (xyz) \,dz \,dy \,dx \tag{2.15}$$

Computing the z integral:

$$=xy\int_0^{1-x-y} (z) dz \tag{2.16}$$

$$=xy\left[\frac{z^2}{2}\right]_0^{1-x-y} \tag{2.17}$$

$$= xy \left[\frac{(1-x-y)^2}{2} - \frac{0^2}{2} \right] \tag{2.18}$$

$$= \frac{xy}{2} \left(y^2 + x^2 + 2xy - 2x - 2y + 1 \right) \tag{2.19}$$

$$= \frac{1}{2} \left(xy^3 + x^3y + 2x^2y^2 - 2x^2y - 2y^2x + xy \right)$$
 (2.20)

Inputting 2.20 into 2.15:

$$\int_{0}^{1} \int_{0}^{1-x} \left(\frac{1}{2} \left(xy^{3} + x^{3}y + 2x^{2}y^{2} - 2x^{2}y - 2xy^{2} + xy \right) \right) dy dx \tag{2.21}$$

Computing the y integral:

$$= \frac{1}{2} \int_0^{1-x} \left(xy^3 + x^3y + 2x^2y^2 - 2x^2y - 2xy^2 + xy \right) dy$$
 (2.22)

$$= \frac{1}{2} \left[\frac{xy^4}{4} + \frac{x^3y^2}{2} + \frac{2x^2y^3}{3} - x^2y^2 - \frac{2xy^3}{3} + \frac{xy^2}{2} \right]_0^{1-x}$$
(2.23)

$$= \frac{1}{2} \left[\frac{x(1-x)^4}{4} + \frac{x^3(1-x)^2}{2} + \frac{2x^2(1-x)^3}{3} - x^2(1-x)^2 - \frac{2x(1-x)^3}{3} + \frac{x(1-x)^2}{2} \right]$$
(2.24)

Expanding:

$$= \frac{1}{2} \left[\frac{x - 4x^2 + 6x^3 - 4x^4 + x^5}{4} + \frac{x^3 - 2x^4 + x^5}{2} + \frac{2x^2 - 6x^3 + 6x^4 - 2x^5}{3} - \left(x^2 - 2x^3 + x^4\right) - \frac{2x - 6x^2 + 6x^3 - 2x^4}{3} + \frac{x - 2x^2 + x^3}{2} \right] \quad (2.25)$$

Simplifying

$$=\frac{x^5 - 4x^4 + 6x^3 - 4x^2 + x}{24} \tag{2.26}$$

$$= \frac{1}{24} \left(x^5 - 4x^4 + 6x^3 - 4x^2 + x \right) \tag{2.27}$$

Inputting 2.27 into 2.21:

$$\int_0^1 \left(\frac{1}{24} \left(x^5 - 4x^4 + 6x^3 - 4x^2 + x \right) \right) dx \tag{2.28}$$

Computing the x integral:

$$= \frac{1}{24} \left[\frac{x^6}{6} - \frac{4x^5}{5} + \frac{3x^4}{2} - \frac{4x^3}{3} + \frac{x^2}{2} \right]_0^1$$
 (2.29)

$$= \frac{1}{24} \left[\frac{1}{6} - \frac{4}{5} + \frac{3}{2} - \frac{4}{3} + \frac{1}{2} \right] \tag{2.30}$$

$$=\frac{1}{720} \tag{2.31}$$

3 Transforms

3.1 Plot of data

```
clc
clear
close all

swimport data
data = readmatrix('Section3_data.txt');

swplot data
plot(data(:,1), data(:,2))
title('Graph to show variation in signal over a period of 100 seconds')
xlim([0 100])
```

```
12 ylim([-5 5])
13 xlabel('Time/s')
14 ylabel('Pulse oximeter signal/arbitrary units')
15 grid on
```

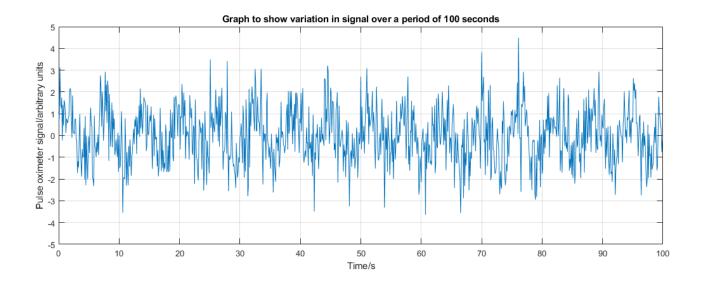


Figure 1: Graph to show variation in signal over a period of 100 seconds.

3.2 Plot of Fourier transform

```
clc
1
  clear
  close all
  %import data
  data = readmatrix('Section3_data.txt');
6
  y = fft(data(:,2)); %compute discrete Fourier transform of data, (fast
8
      Fourier transform algorithim), indexing pulse oximeter data
  n = length(data(:,2)); %find length of matrix
  Fs = 10; \% Sampling frequency (Hz)
  f = (0:n-1)*(Fs/n); \% Frequency range
11
  fshift = (-n/2:n/2-1)*(Fs/n); %defines x-axis range for shifted transform
12
  yshift = fftshift(y); %shifts zero-frequency component to centre of the
13
      array, this swaps the left and the right halves of x
  figure;
14
  %plot data
16
  plot(fshift, abs(yshift))
17
  title ('Graph to show absolute values of transform in the frequency domain
18
      ' )
  xlabel ('Frequency/Hz')
19
  ylabel ('Fourier transform of signal data/arbitrary units')
  axis square
^{21}
  grid on
```

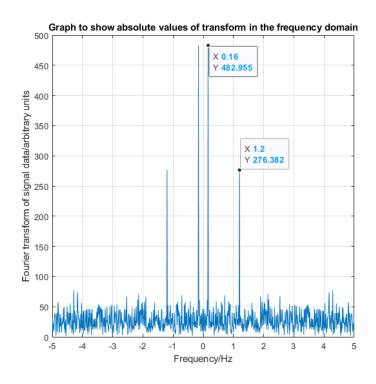


Figure 2: Graph to show absolute values of transform in the frequency domain.

3.3 Extraction of patient's cardiac and respiratory cycle

As seen from Figure 2, we can extract two values from our Fourier transform. The higher peak has a frequency of 0.16 Hz and a period of 6.25 s. This represents the breathing of the subject (9.6 breaths per minute). According to a Cleveland Clinic article on vital signs, the average human breathing rate for adults should be around 12-16 breaths per minute [1]. The lower peak has a frequency of 1.2 Hz and a period of 0.83 s. This represents the heartbeat of the subject (72 beats per minute). According to the British Heart Foundation, the average resting heart rate for adults is between 60-100 beats per minute [2].

3.4 Frequency filter

3.4.1 Gaussian functions

A Gaussian function was generated using MATLAB's "gaussmf" function. $\mu = \pm 1.2$. The value for σ was selected arbitrarily to de-noise the signal to an appropriate level

```
clc
clear
close all
mimport data
data = readmatrix('Section3_data.txt');

y = fft(data(:,2)); %compute discrete Fourier transform of data, (fast Fourier transform algorithim), indexing pulse oximeter data
n = length(data(:,2)); %find length of matrix
Fs = 10; % Sampling frequency (Hz)
```

```
fshift = (-n/2:n/2-1)*(Fs/n); %defines x-axis range for shifted transform
  z = [gaussmf(fshift, [0.01 \ 1.2])' + gaussmf(fshift, [0.01 \ -1.2])'];%
      generate and add gaussians
12
  %plot data
13
  plot (fshift, z)
14
  title ('Graph to show filter, centred at positive and negative cardiac
      frequencies')
  axis square;
16
  grid on
17
  xlabel('Frequency/Hz')
  ylabel('Magnitude/arbritrary units')
```

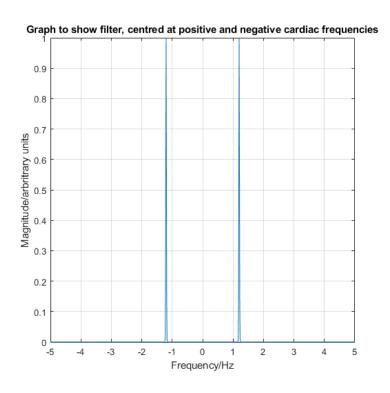


Figure 3: Graph to show filter, centred at positive and negative cardiac frequencies.

3.4.2 Filtered/unfiltered Fourier data comparison

```
clc
clear
close all

swimport data
data = readmatrix('Section3_data.txt');

y = fft(data(:,2)); %compute discrete Fourier transform of data, (fast Fourier transform algorithim), indexing pulse oximeter data
n = length(data(:,2)); %find length of matrix
Fs = 10; % Sampling frequency (Hz)
f = (0:n-1)*(Fs/n); % Frequency range
fshift = (-n/2:n/2-1)*(Fs/n); %defines x-axis range for shifted transform
```

```
yshift = fftshift(y); %shifts zero-frequency component to centre of the
      array, this swaps the left and the right halves of x
  z = [gaussmf(fshift, [0.01 \ 1.2])' + gaussmf(fshift, [0.01 \ -1.2])'];\%
      generate and add gaussians
  filtData = abs(yshift).*z; %multiply FT signal data with gaussian
15
  figure;
16
17
  %plot data
18
  plot(fshift, abs(yshift),fshift, filtData)
19
  title ('Graph to show comparison between filtered and unfiltered FT signal
20
  xlabel ('Frequency/Hz')
21
  ylabel ('Fourier transform of signal data/arbitrary units')
22
  legend ('Filtered data', 'Unfiltered data')
23
  axis square
24
  grid on
25
  figure (2);
26
  plot(fshift, filtData, fshift, abs(yshift))
27
  xlim ([1 2])
28
  ylim([0 150])
29
  title ('Graph to show comparison between filtered and unfiltered FT signal
  xlabel ('Frequency/Hz')
31
  ylabel ('Fourier transform of signal data/arbitrary units')
32
  legend ('Filtered data', 'Unfiltered data')
33
  axis square
  grid on
```

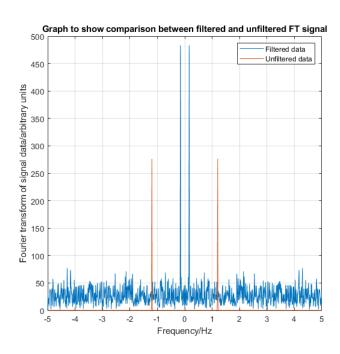


Figure 4: Graph to show comparison between filtered and unfiltered FT signal.

Graph to show comparison between filtered and unfiltered FT signal Filtered data Unfiltered data 150 Filtered data 100 1 1.2 1.4 1.6 1.8 2

Figure 5: Graph to show comparison between filtered and unfiltered FT signal (close-up).

Frequency/Hz

3.5 Filtered data

```
clc
  clear
  close all
  %import data
5
  data = readmatrix('Section3_data.txt');
6
  y = fft(data(:,2)); %compute discrete Fourier transform of data, (fast
      Fourier transform algorithm), indexing pulse oximeter data
  n = length(data(:,2)); %find length of matrix
  Fs = 10; % Sampling frequency (Hz)
  f = (0:n-1)*(Fs/n); \% Frequency range
  fshift = (-n/2:n/2-1)*(Fs/n); %defines x-axis range for shifted transform
12
  yshift = fftshift(y); %shifts zero-frequency component to centre of the
      array, this swaps the left and the right halves of x
  z = [gaussmf(fshift, [0.01 \ 1.2])' + gaussmf(fshift, [0.01 \ -1.2])'];\%
      generate and add gaussians
  filtData = abs(yshift).*z; %multiply FT signal data with gaussian
  y2 = ifftshift(filtData); %inverse zero frequency shift
16
  x2 = ifft(y2); %inverse fourier
17
  figure;
18
19
  %plot data
20
  plot (data (:,1), x2)
21
  title ('Graph to show filtered data from pulse oximeter')
  xlabel ('Time/s')
  ylabel ('Pulse oximeter signal/arbitrary units')
  axis auto
25
  grid on
```

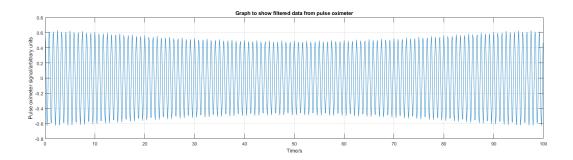


Figure 6: Graph to show filtered data from pulse oximeter.

3.6 Effect of varying the width of Gaussian function

The code was adjusted to created two additional cases, to make four in total:

- Unfiltered data
- Gaussian filter with $\sigma = 0.1$
- Gaussian filter with $\sigma = 0.01$
- Gaussian filter with $\sigma = 0.001$

```
clc
  clear
  close all
  %import data
  data = readmatrix('Section3_data.txt');
6
  y = fft(data(:,2)); %compute discrete Fourier transform of data, (fast
     Fourier transform algorithm), indexing pulse oximeter data
  n = length(data(:,2)); %find length of matrix
  Fs = 10; % Sampling frequency (Hz)
  f = (0:n-1)*(Fs/n); % Frequency range
  fshift = (-n/2:n/2-1)*(Fs/n); %defines x-axis range for shifted transform
  yshift = fftshift(y); %shifts zero-frequency component to centre of the
     array, this swaps the left and the right halves of x
  z1 = [gaussmf(fshift, [0.01 \ 1.2])' + gaussmf(fshift, [0.01 \ -1.2])'];\%
     generate and add gaussians
  z2 = [gaussmf(fshift, [0.1 \ 1.2])' + gaussmf(fshift, [0.1 \ -1.2])'];\%
15
     generate and add gaussians
  z3 = [gaussmf(fshift, [0.001 \ 1.2])' + gaussmf(fshift, [0.001 \ -1.2])'];\%
      generate and add gaussians
  filtData1 = abs(yshift).*z1; %multiply FT signal data with gaussian 0.1
  filtData2 = abs(yshift).*z2; %multiply FT signal data with gaussian 0.01
  filtData3 = abs(yshift).*z3; %multiply FT signal data with gaussian 0.001
19
  y21 = ifftshift (filtData1); %inverse zero frequency shift 0.1
  x21 = ifft(y21); %inverse fourier
  y22 = ifftshift (filtData2); %inverse zero frequency shift 0.01
  x22 = ifft(y22); %inverse fourier
```

```
y23 = ifftshift(filtData3); %inverse zero frequency shift 0.001
  x23 = ifft(y23); %inverse fourier
25
   figure;
26
  %plot data
28
   subplot (2,2,1)
29
   plot(fshift, abs(yshift))
30
   title ('unfiltered')
31
   xlim ([0.7 1.7])
32
   ylim ([0 150])
   axis square
34
   grid on
35
   subplot(2,2,2)
36
   plot(fshift, filtData2)
37
   title ('stdev = 0.1')
38
   xlim([0.7 \ 1.7])
   ylim ([0 150])
40
   axis square
41
   grid on
42
   subplot (2,2,3)
43
   plot(fshift, filtData1)
   xlim ([0.7 1.7])
   y \lim ([0 \ 150])
46
   title('stdev = 0.01')
47
   axis square
48
   grid on
49
   subplot (2,2,4)
   plot (fshift, filtData3)
51
   xlim([0.7 \ 1.7])
52
   ylim ([0 \ 150])
53
   title ('stdev = 0.001')
54
   axis square
55
   grid on
56
57
   figure (2)
58
   subplot (4,1,1)
59
   plot (data (:,1), data (:,2))
60
   title ('unfiltered')
61
   axis auto
62
   grid on
63
   subplot (4,1,2)
64
   plot (data (:,1), x22)
65
   title ('stdev = 0.1')
66
   axis auto
   grid on
   subplot (4,1,3)
69
   plot (data (:,1), x21)
70
   title('stdev = 0.01')
71
   axis auto
72
   grid on
   subplot (4,1,4)
   plot (data (:,1), x23)
75
   title ('stdev = 0.001')
```

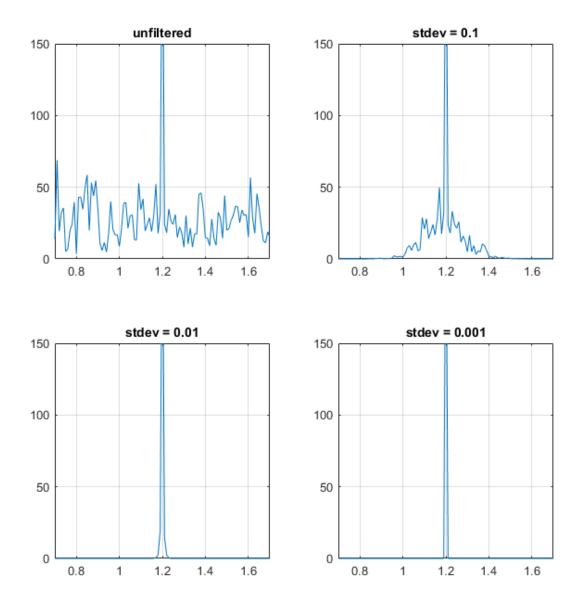


Figure 7: Graphs to compare the effect of varying Gaussian filter width on FT signal.

Here we can see that adjusting the value of σ effects the amount of noise that appears at the base of the peak in the Fourier transformed data. For $\sigma=0.1$, there is still quite a bit of residual noise. $\sigma=0.01$ and $\sigma=0.001$ both do not exhibit any noise at the base, but we can see that for $\sigma=0.01$, there is a slight flaring at the base.

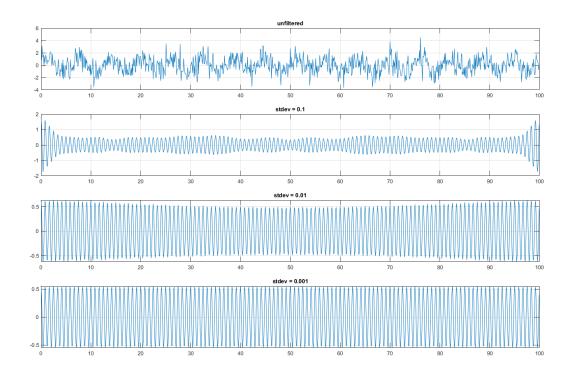


Figure 8: Graphs to compare the effect of varying Gaussian filter width on signal from pulse oximeter.

Here we can see the effect of the residual noise in the $\sigma=0.1$ case, with relatively large variations in the amplitude of the signal. We can also see the effect of the flared base in the $\sigma=0.01$ case as a smooth decrease and then increase in the amplitude of the signal. The $\sigma=0.001$ case represents a virtually perfect signal with a frequency of $1.2\,\mathrm{Hz}$.

4 Statistics

References

- [1] Cleveland Clinic, "Vital Signs", https://www.hopkinsmedicine.org/health/conditions-and-diseases/vital-signs-body-temperature-pulse-rate-respiration-rate-blood-pressure#: \sim :text=Respiration%20rates%20may%20increase%20with,to%2016%20breaths%20per%20minute. Accessed 27/04/21 14:47
- [2] British Heart Foundation, "What is a normal pulse rate?", https://www.bhf.org.uk/informationsupport/heart-matters-magazine/medical/ask-the-experts/pulse-rate#:~: text=A%20normal%20resting%20heart%20rate,rich%20blood%20around%20the%20body. Accessed 27/04/21 14:45