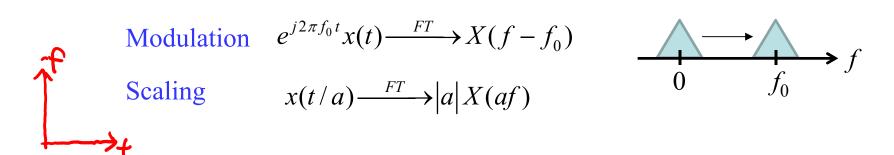
VIII. Motions on the Time-Frequency Distribution

Fourier spectrum 為 1-D form,只有二種可能的運動或變形:



Time-frequency analysis 為 2-D, 在 2-D 平面上有多種可能的運動或變形

- (1) Horizontal shifting
- (2) Vertical shifting

(3) Dilation

- (4) Shearing
- (5) Generalized Shearing
- (6) Rotation

(7) Twisting

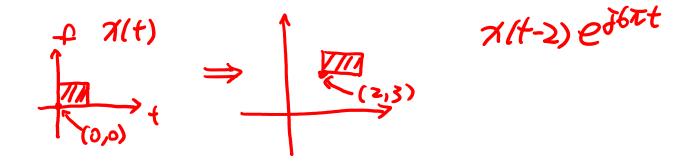
8-1 Basic Motions

(1) Horizontal Shifting

$$x(t-t_0) \rightarrow S_x(t-t_0, f) e^{-j2\pi f t_0}$$
, STFT, Gabor
 $\rightarrow W_x(t-t_0, f)$, Wigner

(2) Vertical Shifting

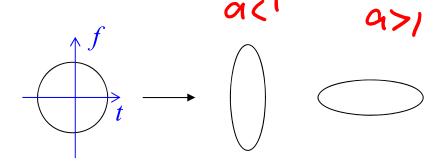
$$e^{j2\pi f_0 t}x(t) \rightarrow S_x(t, f - f_0)$$
 ,STFT,Gabor
 $\rightarrow W_x(t, f - f_0)$,Wigner



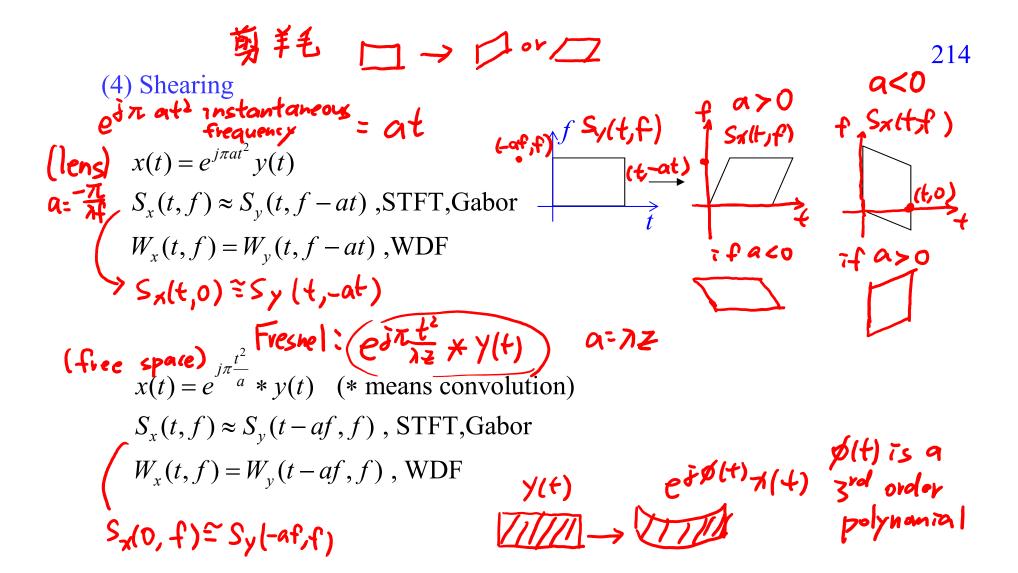
(3) Dilation (scaling)

$$\frac{1}{\sqrt{|a|}} x(\frac{t}{a}) \rightarrow \approx S_x(\frac{t}{a}, af) ,STFT,Gabor$$

$$\rightarrow W_x(\frac{t}{a}, af) ,WDF$$



The area of time-frequency distribution is uncharged.



(Proof): When $x(t) = e^{j\pi at^2} y(t)$,

$$W_{x}(t,f) = \int_{-\infty}^{\infty} x(t+\tau/2)x^{*}(t-\tau/2)e^{-j2\pi\tau f} \cdot d\tau$$

$$= \int_{-\infty}^{\infty} e^{j\pi a(t+\tau/2)^{2}} e^{-j\pi a(t-\tau/2)^{2}} y(t+\tau/2)y^{*}(t-\tau/2)e^{-j2\pi\tau f} d\tau$$

$$= \int_{-\infty}^{\infty} e^{j2\pi at\tau} y(t+\tau/2)y^{*}(t-\tau/2)e^{-j2\pi\tau f} d\tau$$

$$= \int_{-\infty}^{\infty} y(t+\tau/2)y^{*}(t-\tau/2)e^{-j2\pi\tau (f-at)} d\tau$$

$$= W_{y}(t,f-at)$$

(5) Generalized Shearing

$$x(t) = e^{j\phi(t)}y(t)$$
 的影響?
$$\phi(t) = \sum_{k=0}^{n} a_k t^k$$

$$P_n(t)$$

$$\phi(t) = \sum_{k=0}^{n} a_k t^k$$

$$S_x(t,f) \cong S_y(t,f-\frac{1}{2\pi}\sum_{k=1}^{n}ka_kt)$$
, STFT, Gabor
$$W_x(t,f) \cong W_y(t,f-\frac{1}{2\pi}\sum_{k=1}^{n}ka_kt)$$
, WDF

- J. J. Ding, S. C. Pei, and T. Y. Ko, "Higher order modulation and the efficient sampling algorithm for time variant signal," *European Signal Processing Conference*, pp. 2143-2147, Bucharest, Romania, Aug. 2012.
- J. J. Ding and C. H. Lee, "Noise removing for time-variant vocal signal by generalized modulation," *APSIPA ASC*, pp. 1-10, Kaohsiung, Taiwan, Oct. 2013

Q:

If
$$x(t) = e^{j\phi(t)}y(t)$$
 $\phi(t) = \sum_{k=0}^{n} a_k t^k$

then

$$S_x(t,f) \cong S_y($$
 ,),STFT,Gabor $W_x(t,f) \cong W_y($,),WDF

8-2 Rotation by $\pi/2$: Fourier Transform

$$X(f) = FT(x(t))$$

$$|S_X(t,f)| \approx |S_X(-f,t)|$$

$$|S_X(t,f)| \approx |S_X(t,f)|$$

$$|$$

Strictly speaking, the rec-STFT have no rotation property.

For Gabor transforms, if

$$G_x(t,f) = \int_{-\infty}^{\infty} e^{-\pi(\tau-t)^2} e^{-j2\pi f\tau} x(\tau) d\tau ,$$

$$G_X(t,f) = \int_{-\infty}^{\infty} e^{-\pi(\tau-t)^2} e^{-j2\pi f\tau} X(\tau) d\tau \qquad X(f) = FT[x(t)] = \int_{-\infty}^{\infty} x(t) e^{-j2\pi ft} dt$$

then
$$G_X(t,f) = G_x(-f,t)e^{-j2\pi t f}$$

(clockwise rotation by 90° for amplitude)

If we define the Gabor transform as

$$G_{x}(t,f) = e^{j\pi f t} \int_{-\infty}^{\infty} e^{-\pi(\tau-t)^{2}} e^{-j2\pi f \tau} x(\tau) d\tau$$

and
$$G_X(t,f) = e^{j\pi f t} \int_{-\infty}^{\infty} e^{-\pi(\tau-t)^2} e^{-j2\pi f \tau} X(\tau) d\tau$$

then
$$G_X(t,f) = G_X(-f,t)$$

If
$$W_x(t,f) = \int_{-\infty}^{\infty} x(t+\tau/2) \cdot x^*(t-\tau/2) e^{-j2\pi\tau f} \cdot d\tau$$
 is the WDF of $x(t)$,
$$W_X(t,f) = \int_{-\infty}^{\infty} X(t+\tau/2) \cdot X^*(t-\tau/2) e^{-j2\pi\tau f} \cdot d\tau$$
 is the WDF of $X(f)$,

then
$$W_X(t, f) = W_x(-f, t)$$
 (clockwise rotation by 90°)

還有哪些 time-frequency distribution 也有類似性質?

• If
$$X(f) = IFT[x(t)] = \int_{-\infty}^{\infty} x(t)e^{j2\pi ft}dt$$
, then

$$W_X(t,f) = W_X(f,-t), \quad G_X(t,f) = G_X(f,-t)e^{j2\pi t f}$$

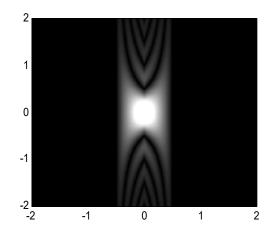
(counterclockwise rotation by 90°).

• If X(f) = x(-t), then

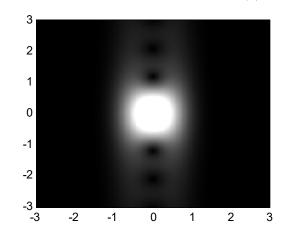
$$W_X(t,f) = W_X(-t,-f)$$
, $G_X(t,f) = G_X(-t,-f)$. (rotation by 180°).

Examples: $x(t) = \Pi(t)$, X(f) = FT[x(t)] = sinc(f).

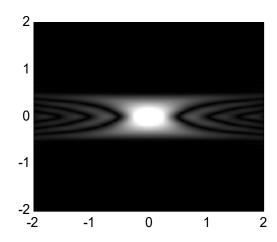
WDF of $\Pi(t)$



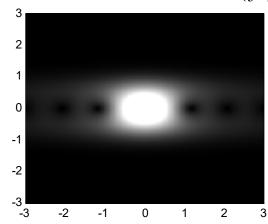
Gabor transform of $\Pi(t)$



WDF of sinc(f)



Gabor transform of sinc(f)



If a function is an eigenfunction of the Fourier transform,

$$\int_{-\infty}^{\infty} e^{-j2\pi f t} x(t) dt = \lambda x(f) \qquad \lambda = 1, -j, -1, j$$

then its WDF and Gabor transform have the property of

$$W_{x}(t,f) = W_{x}(f,-t) \qquad |G_{x}(t,f)| = |G_{x}(f,-t)|$$

Example: Gaussian function

$$\exp(-\pi t^2)$$
 $FT(e^{-\pi t^2}) = e^{-\pi f^2}$

$$\phi_m(t) = \exp(-\pi t^2) H_m(t)$$

Hermite polynomials: $H_m(t) = C_m e^{2\pi t^2} \frac{d^m}{dt^m} e^{-2\pi t^2}$, C_m is some constant,

$$H_0(t) = 1$$
 $H_1(t) = t$ $H_2(t) = 4\pi t^2 - 1$

$$H_3(t) = 4\pi t^3 - 3t$$
 $H_4(t) = 16\pi^2 t^4 - 24\pi t^2 + 3$

$$\int_{-\infty}^{\infty} e^{-2\pi t^2} H_m(t) H_n(t) = D_m \delta_{m,n}, D_m \text{ is some constant,}$$

$$\delta_{m,n} = 1$$
 when $m = n$, $\delta_{m,n} = 0$ otherwise.

[Ref] M. R. Spiegel, *Mathematical Handbook of Formulas and Tables*, McGraw-Hill, 1990.

Hermite-Gaussian functions are eigenfunctions of the Fourier transform

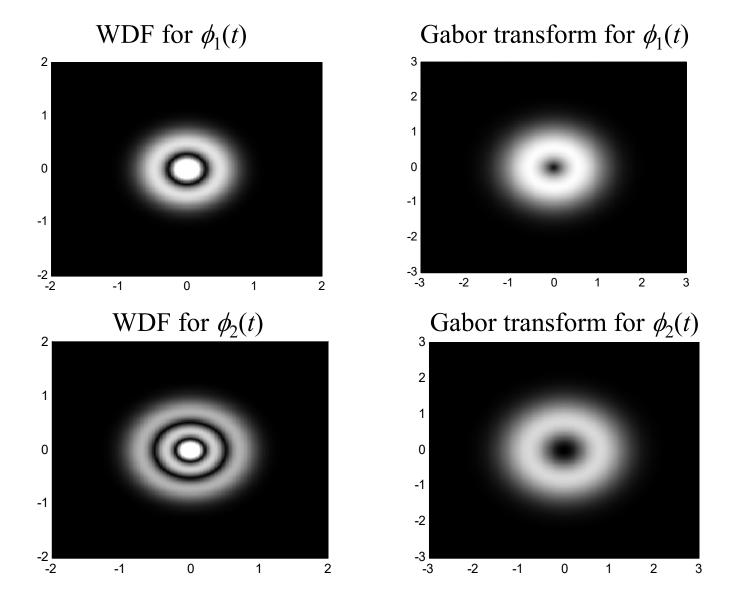
$$\int_{-\infty}^{\infty} \phi_m(t) e^{-j2\pi f t} dt = \left(-j\right)^m \phi_m(f)$$

Any eigenfunction of the Fourier transform can be expressed as the form of

$$k(t) = \sum_{q=0}^{\infty} a_{4q+r} \phi_{4q+r}(t) \quad \text{where } r = 0, 1, 2, \text{ or } 3,$$

$$a_{4q+r} \text{ are some constants}$$

$$\int_{-\infty}^{\infty} k(t)e^{-j2\pi ft}dt = (-j)^r k(f)$$



Problem: How to rotate the time-frequency distribution by the angle other than $\pi/2$, π , and $3\pi/2$?

8-3 Rotation: Fractional Fourier Transforms (FRFTs)

$$X_{\phi}(u) = \sqrt{1 - j\cot\phi} e^{j\pi\cot\phi \cdot u^2} \int_{-\infty}^{\infty} e^{-j2\pi\cdot\csc\phi \cdot u t} e^{j\pi\cdot\cot\phi \cdot t^2} x(t) dt , \quad \phi = 0.5a\pi$$

When $\phi = 0.5\pi$, the FRFT becomes the FT.

Additivity property:

If we denote the FRFT as O_F^{ϕ} (i.e., $X_{\phi}(u) = O_F^{\phi}[x(t)]$)

then
$$O_F^{\sigma} \left\{ O_F^{\phi} \left[x(t) \right] \right\} = O_F^{\phi + \sigma} \left[x(t) \right]$$

Physical meaning: Performing the FT *a* times.

Another definition
$$X_{\phi}(u) = \sqrt{\frac{1 - j \cot \phi}{2\pi}} e^{j\frac{\cot \phi}{2} \cdot u^2} \int_{-\infty}^{\infty} e^{-j \csc \phi \cdot u t} e^{j\frac{\cot \phi}{2} \cdot t^2} x(t) dt$$

- [Ref] H. M. Ozaktas, Z. Zalevsky, and M. A. Kutay, *The Fractional Fourier Transform with Applications in Optics and Signal Processing*, New York, John Wiley & Sons, 2000.
- [Ref] N. Wiener, "Hermitian polynomials and Fourier analysis," *Journal of Mathematics Physics MIT*, vol. 18, pp. 70-73, 1929.
- [Ref] V. Namias, "The fractional order Fourier transform and its application to quantum mechanics," *J. Inst. Maths. Applics.*, vol. 25, pp. 241-265, 1980.
- [Ref] L. B. Almeida, "The fractional Fourier transform and time-frequency representations," *IEEE Trans. Signal Processing*, vol. 42, no. 11, pp. 3084-3091, Nov. 1994.
- [Ref] S. C. Pei and J. J. Ding, "Closed form discrete fractional and affine Fourier transforms," *IEEE Trans. Signal Processing*, vol. 48, no. 5, pp. 1338-1353, May 2000.

$$FT[x(t)] = X(f)$$

$$FT\{FT[x(t)]\} = x(-t)$$

$$FT(FT\{FT[x(t)]\}) = X(-f) = IFT[f(t)]$$

$$FT[FT(FT\{FT[x(t)]\})] = x(t)$$

What happen if we do the FT <u>non-integer times</u>?

Physical Meaning:

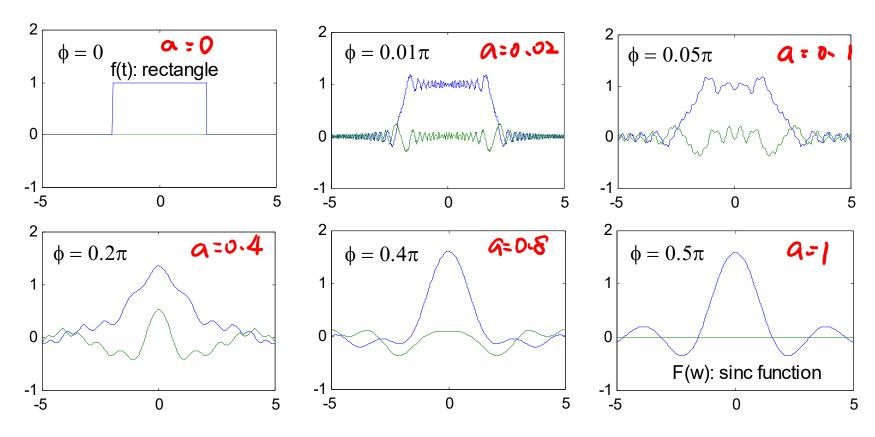
Fourier Transform: time domain \rightarrow frequency domain

Fractional Fourier transform: time domain → fractional domain

Fractional domain: the domain between time and frequency

(partially like time and partially like frequency)

Experiment:



Time domain Frequency domain fractional domain

Modulation Shifting Modulation + Shifting

Shifting Modulation Modulation + Shifting

Differentiation $\times j2\pi f$ Differentiation and $\times j2\pi f$

 $\times -j2\pi f$ Differentiation Differentiation and $\times -j2\pi f$

$$x(t-t_0) \xrightarrow{FT} \exp(-j2\pi f t_0) X(f)$$

$$x(t-t_0) \xrightarrow{fractional \ FT} \exp(j\varphi - j2\pi u t_0 \sin \phi) X(u-t_0 \cos \phi)$$

$$\frac{d}{dt}x(t) \xrightarrow{FT} j2\pi f X(f)$$

$$\frac{d}{dt}x(t) \xrightarrow{fractional\ FT} j2\pi u X(u)\sin\phi + \frac{d}{du}X(u)\cos\phi$$

[**Theorem**] The fractional Fourier transform (FRFT) with angle ϕ is equivalent to the clockwise rotation operation with angle ϕ for the Wigner distribution function (or for the Gabor transform)

FRFT
$$_{\phi} =$$
 with angle ϕ

For the WDF

If $W_x(t, f)$ is the WDF of x(t), and $W_{X\phi}(u, v)$ is the WDF of $X_{\phi}(u)$, $(X_{\phi}(u)$ is the FRFT of x(t)), then

$$W_{X_{\phi}}(u,v) = W_{x}(u\cos\phi - v\sin\phi, u\sin\phi + v\cos\phi)$$

For the Gabor transform (with standard definition)

If $G_x(t, f)$ is the Gabor transform of x(t), and $G_{X\phi}(u, v)$ is the Gabor transform of $X_{\phi}(u)$, then

$$G_{X_{\phi}}(u,v) = e^{j[-2\pi u v \sin^2 \phi + \pi (u^2 - v^2) \sin(2\phi)/2]} G_x(u \cos \phi - v \sin \phi, u \sin \phi + v \cos \phi)$$

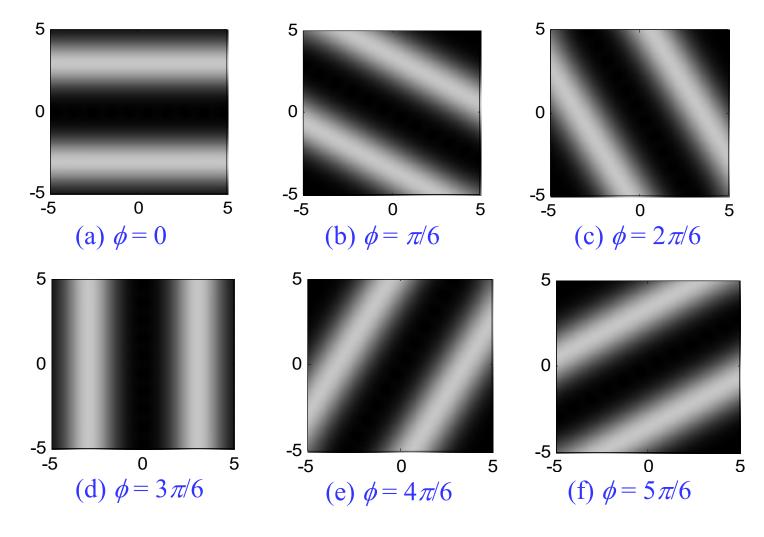
$$\left| G_{X_{\phi}}(u,v) \right| = \left| G_{x} \left(u \cos \phi - v \sin \phi, u \sin \phi + v \cos \phi \right) \right|$$

For the Gabor transform (with another definition on page 220)

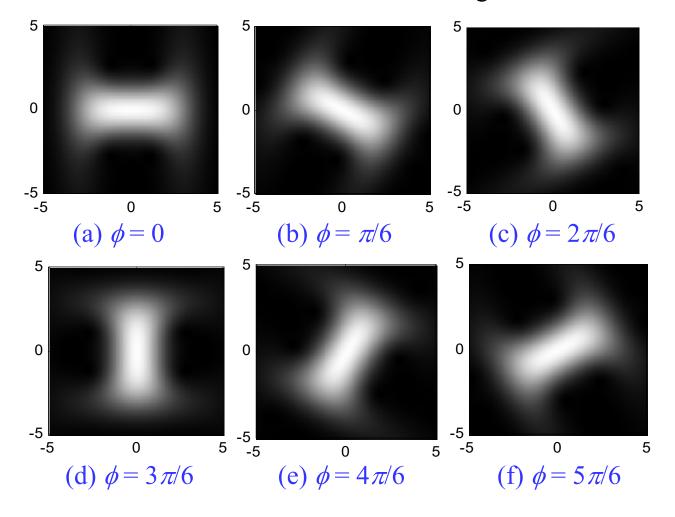
$$G_{X_{\phi}}(u,v) = G_{x}(u\cos\phi - v\sin\phi, u\sin\phi + v\cos\phi)$$

The Cohen's class distribution and the Gabor-Wigner transform also have the rotation property

The Gabor Transform for the FRFT of a cosine function



The Gabor Transform for the FRFT of a rectangular function.



完整

8-4 Twisting: Linear Canonical Transform (LCT)

For Fift
$$b = \cot \theta$$
 $b = \cot \theta$

$$X_{(a,b,c,d)}(u) = \sqrt{\frac{1}{jb}} e^{j\pi \frac{d}{b}u^2} \int_{-\infty}^{\infty} e^{-j2\pi \frac{1}{b}ut} e^{j\pi \frac{a}{b}t^2} x(t) dt \quad \text{when } b \neq 0$$

$$X_{(a,0,c,d)}(u) = \sqrt{d} \cdot e^{j\pi c du^2} x(du) \quad \text{when } b = 0$$

$$det([a,b]) = |ad - bc| = 1 \text{ should be satisfied}$$
Four parameters a, b, c, d

$$F[: [a,b]: [0,-1]$$

$$Iff: [a,b]: [0,-1]$$

$$scaling: [a,b]: [Vd] 0$$

$$multiplied by chivp: [a,b]: [1,0]$$

Additivity property of the WDF

If we denote the LCT by $O_F^{(a,b,c,d)}$, i.e., $X_{(a,b,c,d)}(u) = O_F^{(a,b,c,d)}[x(t)]$

then
$$O_F^{(a_2,b_2,c_2,d_2)} \left\{ O_F^{(a_1,b_1,c_1,d_1)} \left[x(t) \right] \right\} = O_F^{(a_3,b_3,c_3,d_3)} \left[x(t) \right]$$

where
$$\begin{bmatrix} a_3 & b_3 \\ c_3 & d_3 \end{bmatrix} = \begin{bmatrix} a_2 & b_2 \\ c_2 & d_2 \end{bmatrix} \begin{bmatrix} a_1 & b_1 \\ c_1 & d_1 \end{bmatrix}$$

[Ref] K. B. Wolf, "Integral Transforms in Science and Engineering," Ch. 9: Canonical transforms, New York, Plenum Press, 1979.

If $W_{X_{(a,b,c,d)}}(u,v)$ is the WDF of $X_{(a,b,c,d)}(u)$, where $X_{(a,b,c,d)}(u)$ is the LCT of x(t), then

$$W_{X_{(a,b,c,d)}}(u,v) = W_x(du - bv, -cu + av)$$

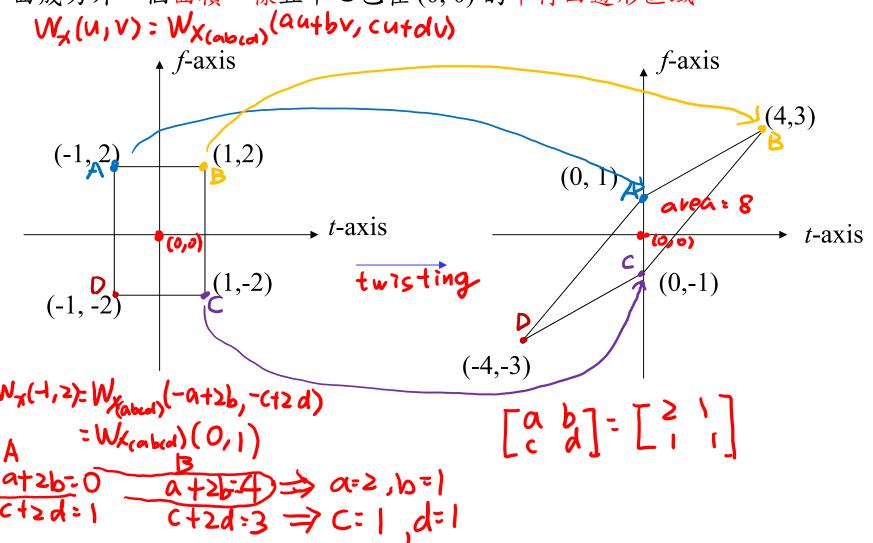
$$W_{X_{(a,b,c,d)}}(au + bv, cu + dv) = W_x(u,v)$$

LCT == twisting operation for the WDF

$$W_{X(ab(d))}(0,0):W_{A}(0,0)$$

The Cohen's class distribution also has the twisting operation.

我們可以自由的用 LCT 將一個中心在 (0,0) 的平行四邊形的區域,扭曲成另外一個面積一樣且中心也在 (0,0) 的平行四邊形區域。

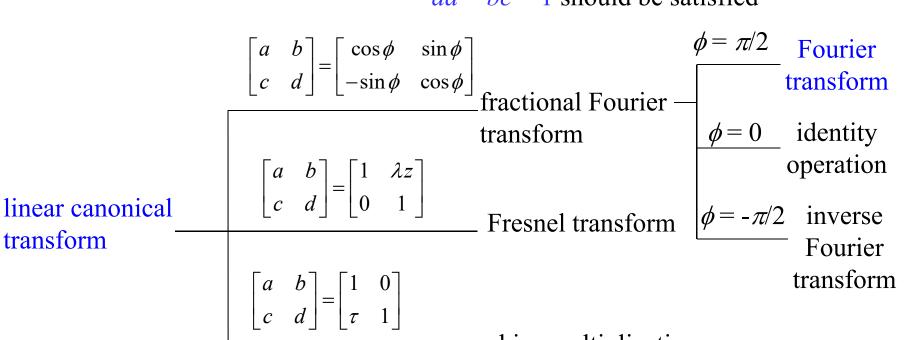


$$X_{(a,b,c,d)}(u) = \sqrt{\frac{1}{jb}} e^{j\pi \frac{d}{b}u^2} \int_{-\infty}^{\infty} e^{-j2\pi \frac{1}{b}ut} e^{j\pi \frac{a}{b}t^2} x(t) dt \quad \text{when } b \neq 0$$

$$X_{(a,0,c,d)}(u) = \sqrt{d} \cdot e^{j\pi c d u^2} x(d u)$$

when b = 0

ad - bc = 1 should be satisfied



$$\begin{bmatrix} a & b \\ c & d \end{bmatrix} = \begin{bmatrix} 1/\sigma & 0 \\ 0 & \sigma \end{bmatrix}$$

chirp multiplication

$$X_{(a,0,c,d)}(u) = \mathcal{C}^{j\pi\tau u^2} x(u)$$

scaling

附錄八 Linear Canonical Transform 和光學系統的關係

(1) Fresnel Transform (電磁波在空氣中的傳播)

$$U_o(x,y) = -\frac{i}{\lambda} \frac{e^{ikz}}{z} \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} e^{j\frac{k}{2z} \left[(x-x_i)^2 + (y-y_i)^2\right]} U_i(x_i,y_i) dx_i dy_i$$

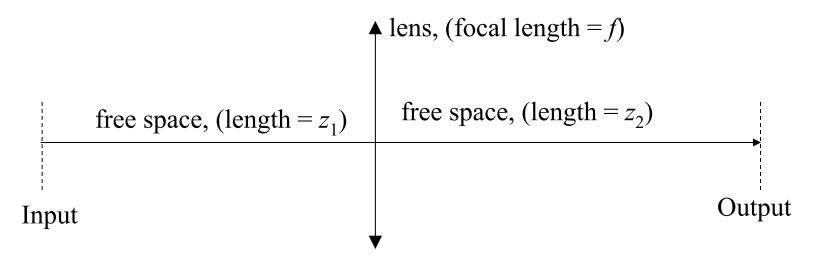
(2) Spherical lens, refractive index = n

$$U_o(x,y) = e^{ikn\Delta}e^{-j\frac{k}{2f}\left[x^2+y^2\right]}U_i(x,y) = e^{ikn\Delta}e^{-j\frac{\pi}{2f}\left[x^2+y^2\right]}U_i(x,y)$$

f: focal length Δ : thickness of length

經過 lens 相當於 LCT
$$\begin{bmatrix} a & b \\ c & d \end{bmatrix} = \begin{bmatrix} 1 & 0 \\ -1/\lambda f & 1 \end{bmatrix}$$
 的情形

(3) Free space 和 Spherical lens 的綜合



Input 和 output 之間的關係,可以用 LCT 表示

$$\begin{bmatrix} a & b \\ c & d \end{bmatrix} = \begin{bmatrix} 1 & \lambda z_2 \\ 0 & 1 \end{bmatrix} \begin{bmatrix} 1 & 0 \\ -1/\lambda f & 1 \end{bmatrix} \begin{bmatrix} 1 & \lambda z_1 \\ 0 & 1 \end{bmatrix} = \begin{bmatrix} 1 - \frac{z_2}{f} & \lambda (z_1 + z_2) - \frac{\lambda z_1 z_2}{f} \\ -\frac{1}{\lambda f} & 1 - \frac{z_1}{f} \end{bmatrix}$$

$$\begin{bmatrix} a & b \\ c & d \end{bmatrix} = \begin{bmatrix} 1 - \frac{z_2}{f} & \lambda(z_1 + z_2) - \frac{\lambda z_1 z_2}{f} \\ -\frac{1}{\lambda f} & 1 - \frac{z_1}{f} \end{bmatrix}$$

 $z_1 = z_2 = 2f \rightarrow$ 即高中物理所學的「倒立成像」

$$\begin{bmatrix} a & b \\ c & d \end{bmatrix} = \begin{bmatrix} -1 & 0 \\ -\frac{1}{\lambda f} & -1 \end{bmatrix} \qquad \begin{array}{c} \chi_{(ab)(d)} = \sqrt{1} e^{\frac{1}{\lambda f}} u^{2} \chi(-u) \\ |\chi_{(ab)(d)}(u)| = |\chi(-u)| \end{array}$$

 $z_1 = z_2 = f \rightarrow$ Fourier Transform + Scaling

$$\begin{bmatrix} a & b \\ c & d \end{bmatrix} = \begin{bmatrix} 0 & \lambda f \\ -\frac{1}{\lambda f} & 0 \end{bmatrix}$$

$$\begin{cases} a & b \\ -\frac{1}{\lambda f} & 0 \end{cases}$$

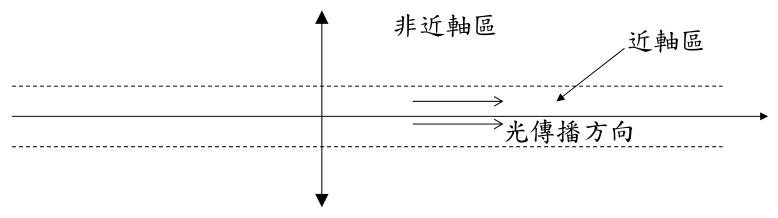
$$\begin{cases} a & b \\ -\frac{1}{\lambda f} & 0 \end{cases}$$

 $z_1 = z_2 \rightarrow$ fractional Fourier Transform + Scaling

用 LCT 來分析光學系統的好處:

只需要用到 2×2 的矩陣運算,避免了複雜的物理理論和數學積分

但是LCT來分析光學系統的結果,只有在「近軸」的情形下才準確



參考資料:

- [1] H. M. Ozaktas and D. Mendlovic, "Fractional Fourier optics," *J. Opt. Soc. Am. A*, vol.12, 743-751, 1995.
- [2] L. M. Bernardo, "ABCD matrix formalism of fractional Fourier optics," *Optical Eng.*, vol. 35, no. 3, pp. 732-740, March 1996.