

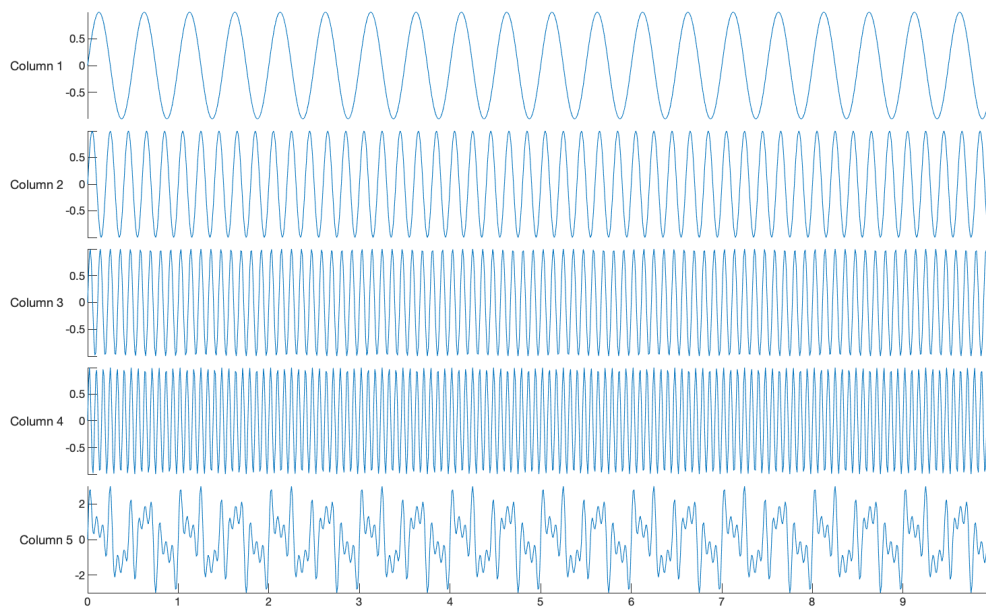
Neural Time-Series Analysis Lab

--Shaojun Yu

Code repo:

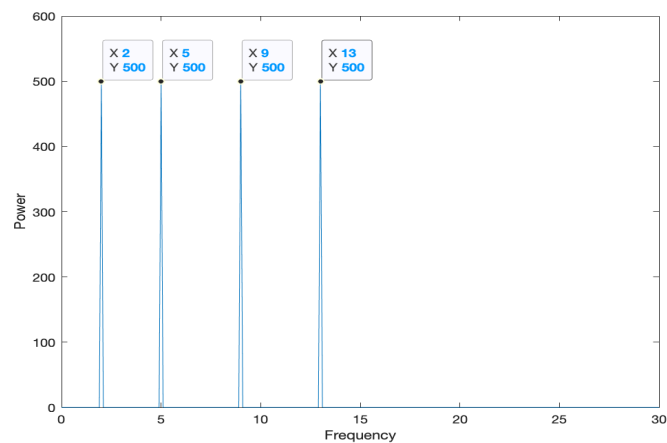
<https://github.com/shaojunyu/BMI500/tree/master/Time-Series%20Lab>

a) sine waves (Frequency: 2, 5, 9, 13 Hz), the Column 5 is sum of four waves



Fourier analysis:

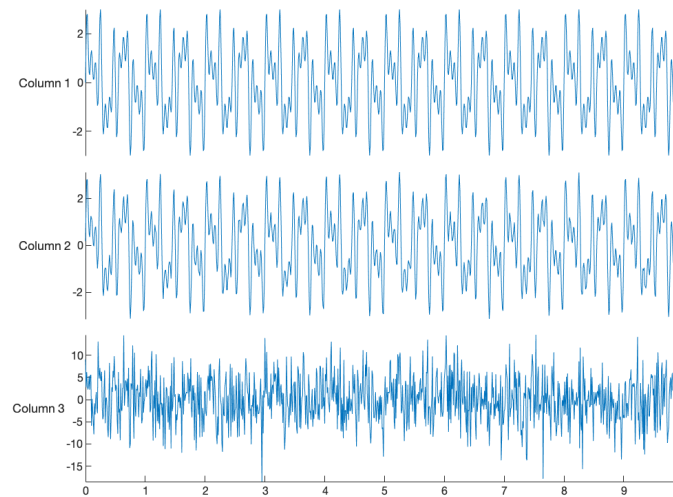
We could observe 4 peaks at frequency of 2, 5, 9, 13



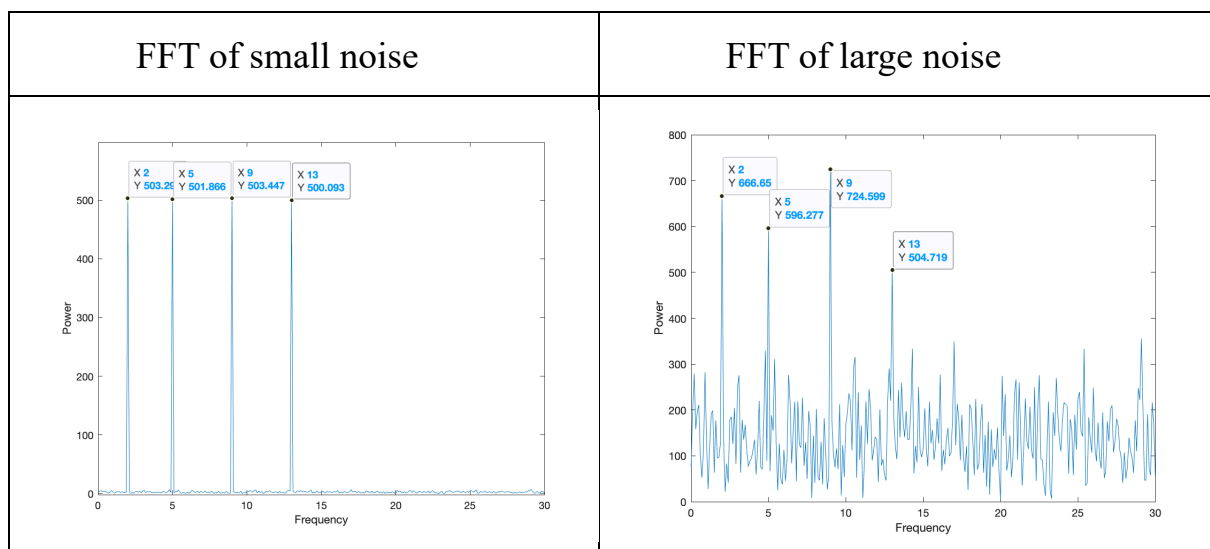
b) Column 1: original sine wave

Column 2: add small noise

Column 3: add large noise

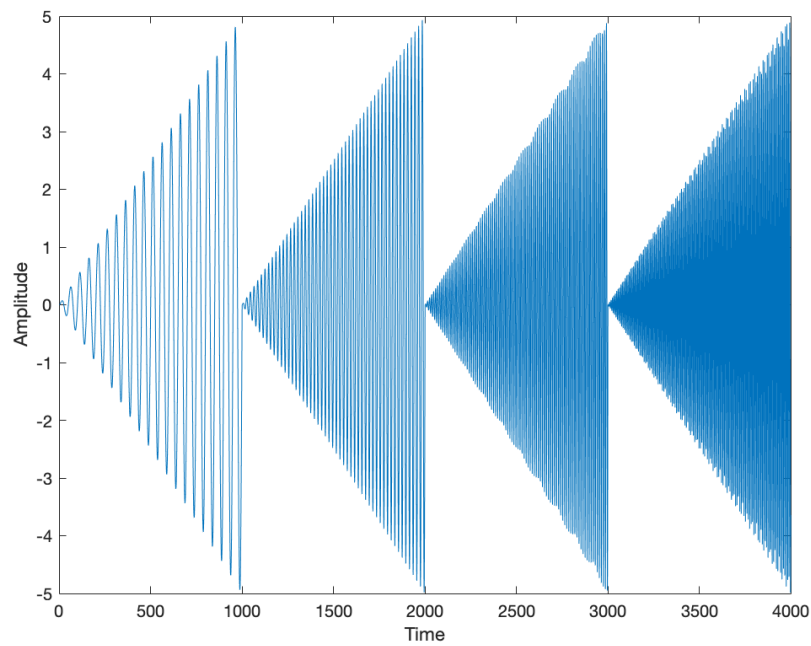


Fourier analysis:

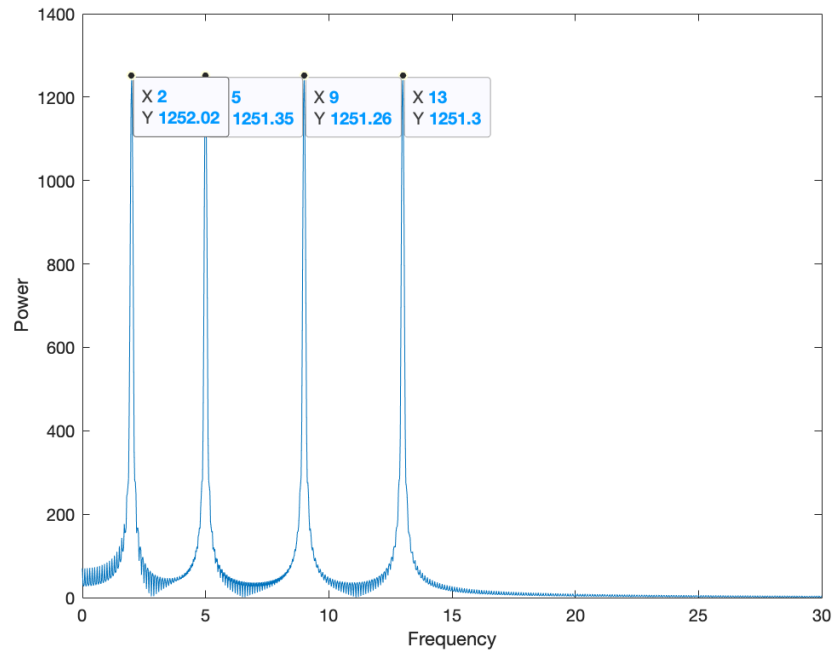


Noise signals in sine wave will produce some other peaks (noise) in the power spectrum, the larger noise in signal will also bring more noise in power. After adding noise, the sine waves are easier to detect in the frequency domain.

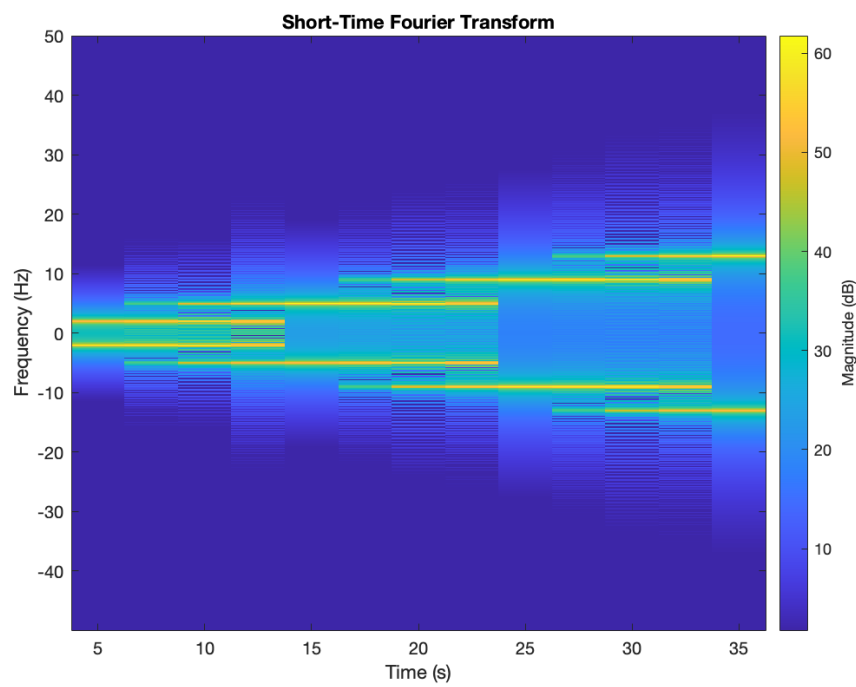
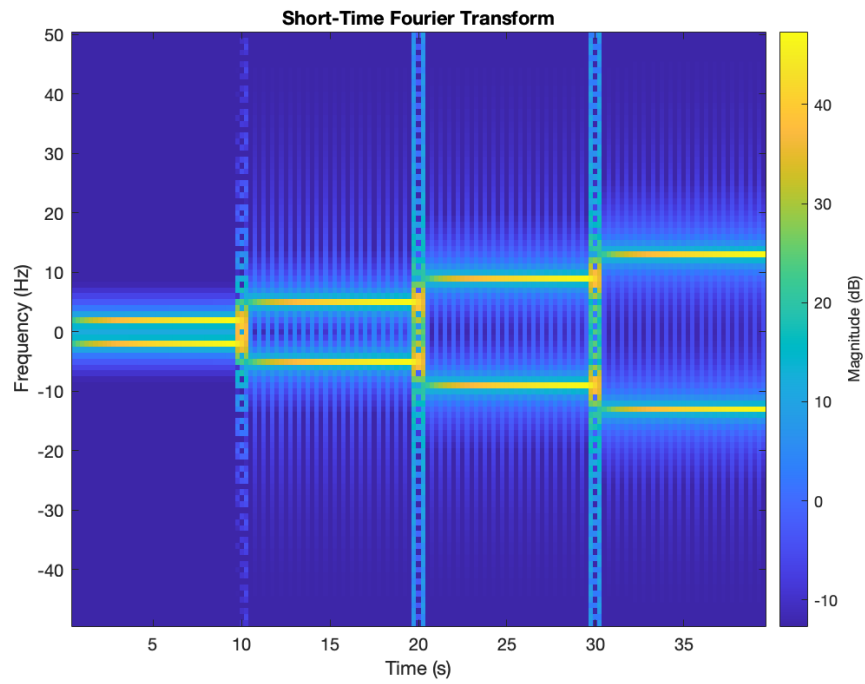
c) nonstationary time series



FFT of nonstationary time series:

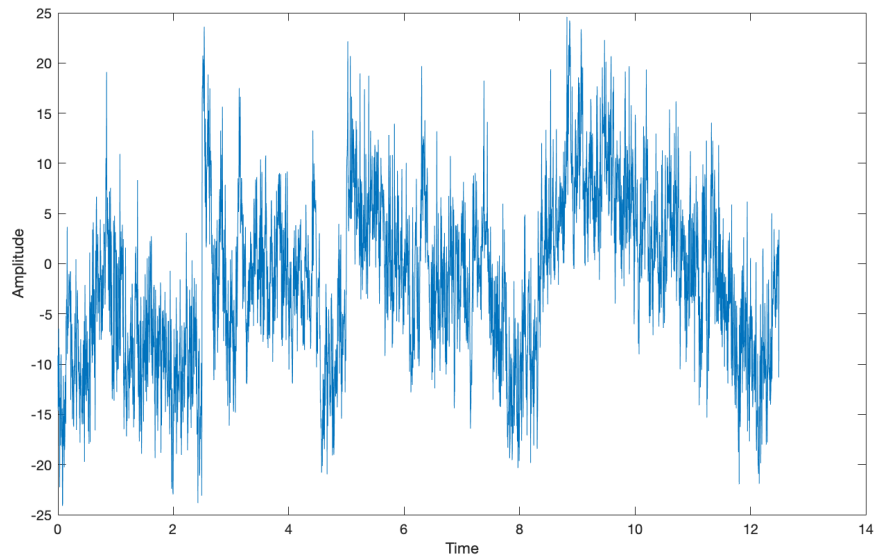


d) Short-Term Fourier Transform

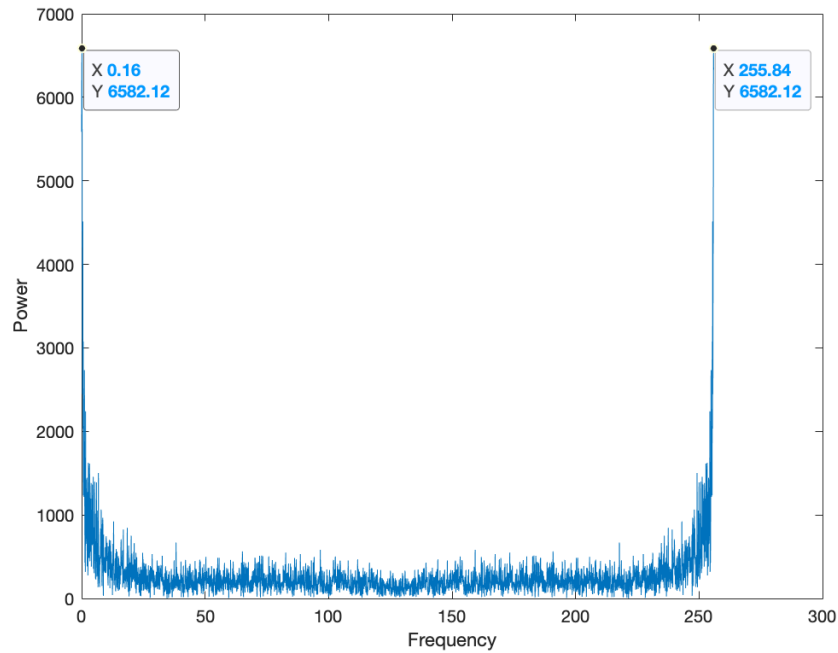


e)

4 trails can be identified from the eeg data.



Fourier analysis:

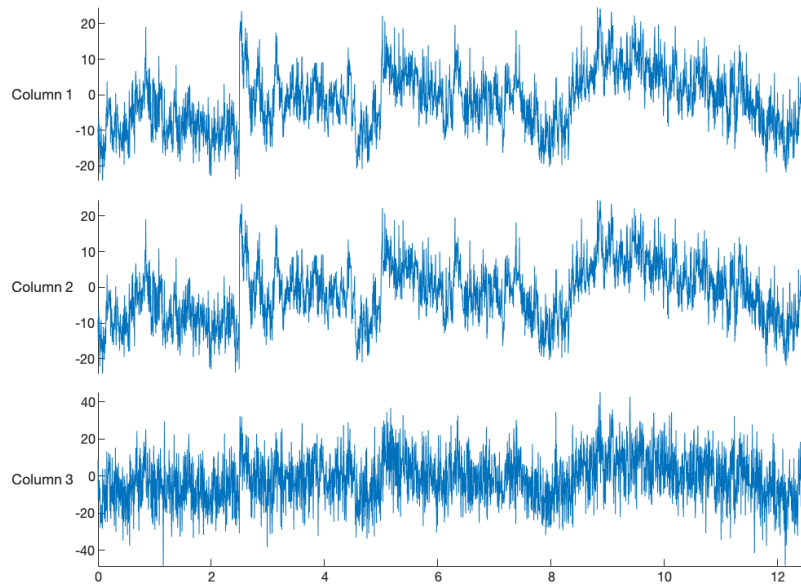


Add noise:

Column 1: original

Column 2: add small noise

Column 3: add large noise

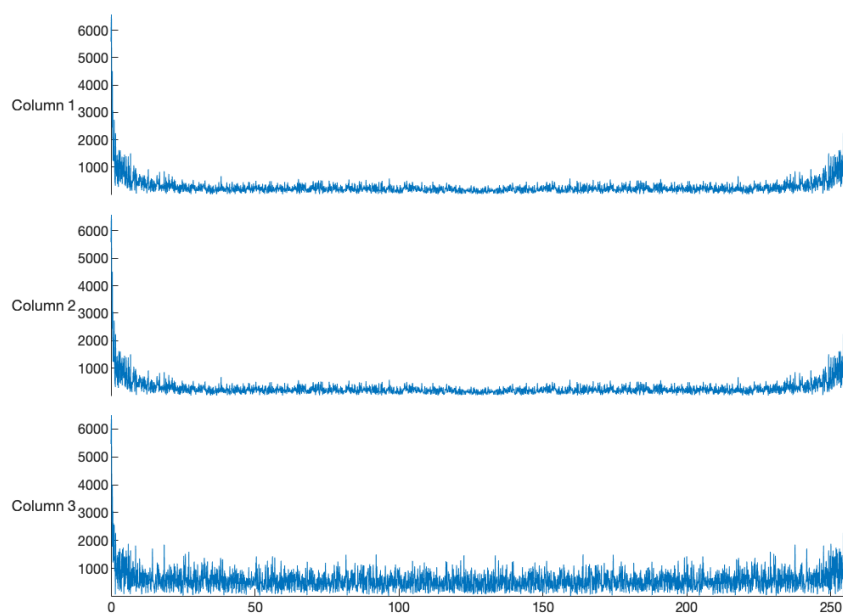


Fourier analysis:

Column 1: FFT of original

Column 2: FFT of small noise

Column 3: FFT of large noise



Short-Term Fourier Transform

