

Appendix C: Section 1: Theoretical Background

- Figure 1 is a hypothetical signal which is a function that describes how some quantity varies with time
 - Intensity of a sound wave, displacement of a part of a vibrating string, or voltage at some point in an electronic circuit
 - This signal was constructed by adding 5 individual sine waves
 - Can be “decomposed” into a collection of sine waves
 - Joseph Fourier proposed that any function can be written as the sum of sine waves
 - More complicated sums may involve a large (possibly infinite) number of sine waves
 - Common to refer to $y(t)$ as function in time domain to its transform $Y(f)$ as existing in frequency domain
 - *** This is important because we can break down very complex functions into something that can be more easily understood !!
- A forward transform followed by a backward transform will return the original function
 - $S(e^{j\omega(t-t')})d\omega = 2\pi\delta(t-t')$ (C.4)
 - $\delta(t)$ is the dirac delta function
- Fourier sum means that it can be viewed as (or decomposed into) a sum of “pure” tones (or sinusoids)
 - Useful because we can go back and forth in order to see every part of a process
 - Frequencies of these tones are the only frequencies present in the original signal
 - Fourier transform $Y(f)$ gives a direct measure of the frequencies present
 - Useful in real life when you might need to know how much a speaker can handle by playing each frequency individually

Appendix C: Section 2: Discrete Fourier Transform

- Fourier transform is calculated by performing the integral of C.3 which is $Y(f) = \int S(y(t))e^{2\pi i f t} dt = \int S(y(t))e^{j\omega t} dt$
 - Numerical work almost never gives the analytic form of the signal
 - There is knowledge of amplitude at certain discrete values of t
 - Defining the discrete Fourier transform
 - $y_m = 1/N \sum Y_n e^{-2\pi i m n / N}$ (C.5)
 - $Y_n = \sum y_m e^{2\pi i m n / N}$ (C.6)
 - m on y corresponds to discrete times $t_m = m\Delta t$
 - n on Y corresponds to discrete frequencies $f_n = n/(N\Delta t)$
 - N is number of data points
 - Forward and inverse discrete Fourier transforms are related via:
 - $\sum e^{2\pi i n(m-m')/N} = N\delta_{m,m'}$ (C.7)
 - $\delta_{m,m'} = 1$ if $m = m'$
 - $\delta_{m,m'} = 0$ otherwise

- Kronecker delta function

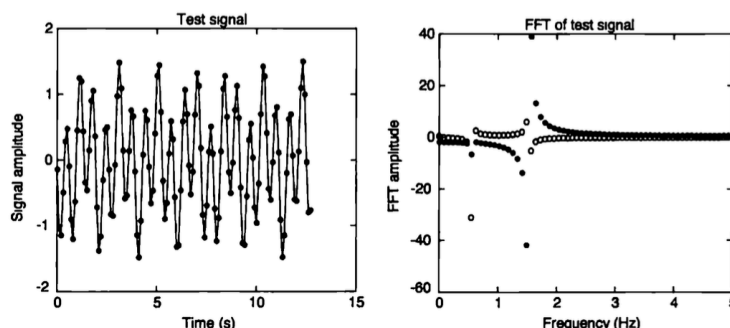
Appendix C: Section 3: Fast Fourier Transform (FFT)

- Exponential terms in the discrete Fourier transforms are multiples of one another
 - Possible to intelligently group terms in the sums so that we can “reuse” many of them in evaluating different fourier components Y_n
 - Possible to evaluate the discrete transform with only of order $N \log N$ operations as opposed to N^2
 - Useful because instead it would take a very long time for even a fast computer for typical values of N
 - The FFT has made important calculations feasible
 - Used for X-ray tomography
 - Improves calculation efficiency from previously impractical tasks
 - Splits the sum into two parts
 - $Y_n = Y_n^e + w^n Y_n^o$ (C.8)
 - $w = e^{2\pi i/N}$
 - Splitting can be continued one further time depending on the most significant bit of m involved

$$\begin{aligned}
 Y_{n_0}^{ee} &= Y^{eee} + w^{4n_0} Y^{eeo} = y_0 + w^{4n_0} y_4 & (C.12) \\
 Y_{n_0}^{eo} &= Y^{eoe} + w^{4n_0} Y^{eoo} = y_2 + w^{4n_0} y_6 \\
 Y_{n_0}^{oe} &= Y^{oee} + w^{4n_0} Y^{oeo} = y_1 + w^{4n_0} y_5 \\
 Y_{n_0}^{oo} &= Y^{ooe} + w^{4n_0} Y^{ooo} = y_3 + w^{4n_0} y_7 .
 \end{aligned}$$

Appendix C: Section 4: Sampling Interval and Number of Data Points

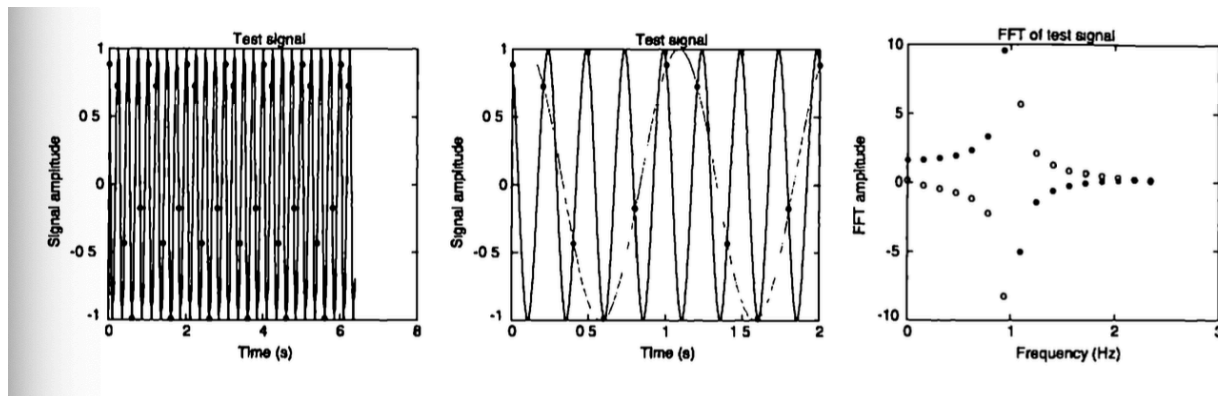
- Two parameters that are under our control in a discrete Fourier transform is the sampling interval and the number of points being sampled
 - Choosing these parameters carefully is important in gaining a useful transformation
 - Sampling interval determines the range of spectral frequencies that can be represented
 - Number of data points determines the amount of detail that can be seen



- If sampling time doesn't match the frequencies of the Fourier components, the FFT will look slightly more complicated
 - If a frequency contained in the signal doesn't coincide with one of the discrete frequencies, the FFT is forced to represent the signal as a sum of components over range of f_j

Appendix C: Section 5: Aliasing

- The sampling theorem states that the FFT will give us a perfect description of the Fourier components as long as the frequencies of these components are below the Nyquist frequency ($\frac{1}{2}\Delta t$)
 - When the frequency of the sine wave is greater than the Nyquist frequency, there are fewer than two sampled points per period
 - Folding back of frequencies above the Nyquist frequency is known as aliasing
 - *** A little confused on how aliasing works and can be applied to real life situations, would like to go over more in class !!



Appendix C: Section 6: Power Spectrum

- So far, the real (cosine) and imaginary (sine) parts of the FFT have been displayed separately
 - The advantage is that it contains all of the information in the original signal
 - Essential for using a backward transform to return to the time domain
- Displaying results of an FFT is known as the power spectrum
 - Autocorrelation: measures how well the signal y is correlated across times separated by τ
 - $\text{Corr}[y](\tau) = \int y(t) \cdot y(t + \tau) dt$ (C.13)
 - Power spectrum: useful for measuring the frequency content of stationary signals
 - $\text{PS}[y](f) = \int y(t) \cdot y(t + \tau) e^{2\pi i f \tau} d\tau = |Y(f)|^2$ (C.14)

- *** more examples of power spectrums in real life situations would be useful