

Machine Learning in the Frequency Domain

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The Fourier transform



An analog dial pad

	1209 Hz	1336 Hz	1477 Hz
697 Hz	1	2	3
770 Hz	4	5	6
852 Hz	7	8	9
941 Hz	*	0	#

dial

The time domain signal

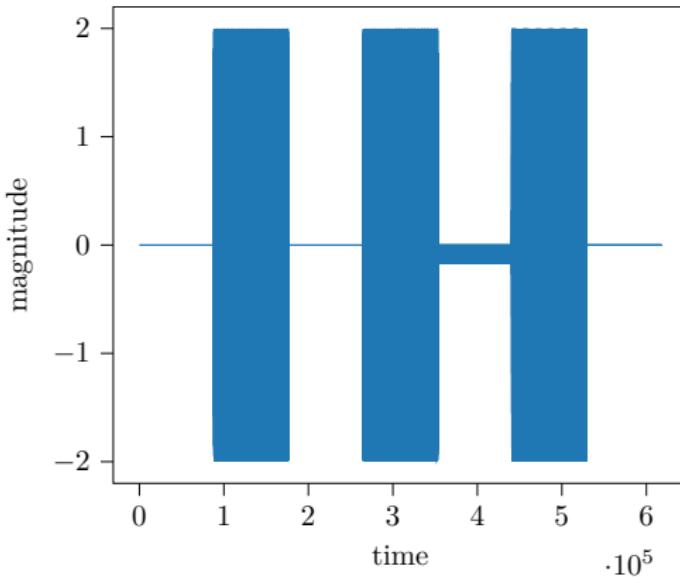


Figure: The time domain signal sampled at 44.1khz

The Fourier Transform

Forward:

$$\mathbf{X}(\omega) = \mathcal{F}(\mathbf{x}) = \sum_{l=-\infty}^{\infty} \mathbf{x}[l] e^{-j\omega l}, \quad (1)$$

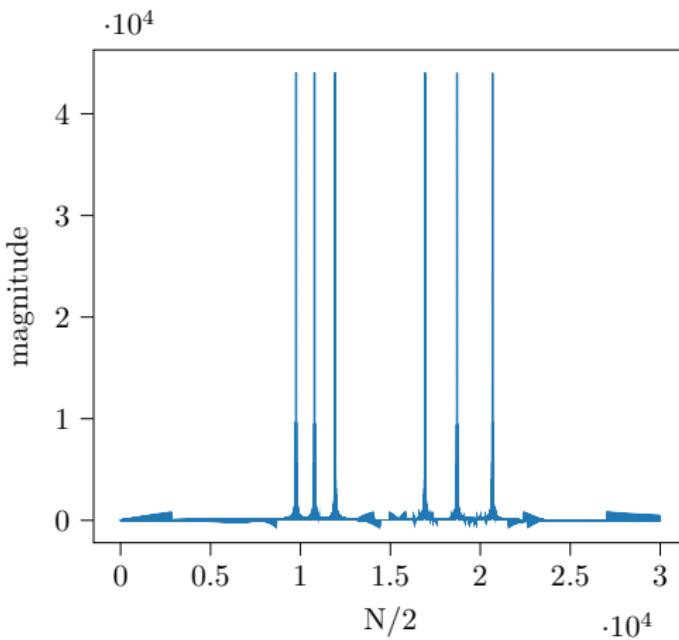
Euler's formula:

$$e^{j\omega} = \cos(\omega) + j \sin(\omega) \quad (2)$$

Backward:

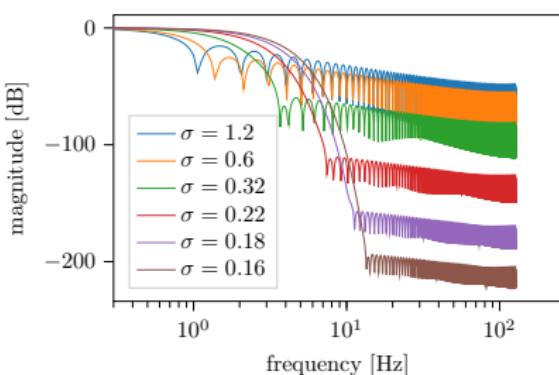
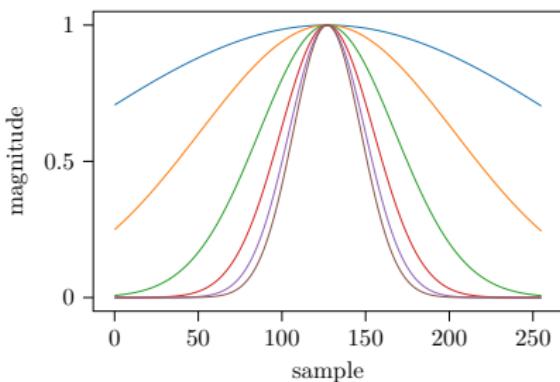
$$\mathbf{x}(n) = \mathcal{F}^{-1}(\mathbf{X}) = \sum_{k=-\infty}^{\infty} \mathbf{X}[k] e^{j\omega k}, \quad (3)$$

The Fourier-transfrom applied

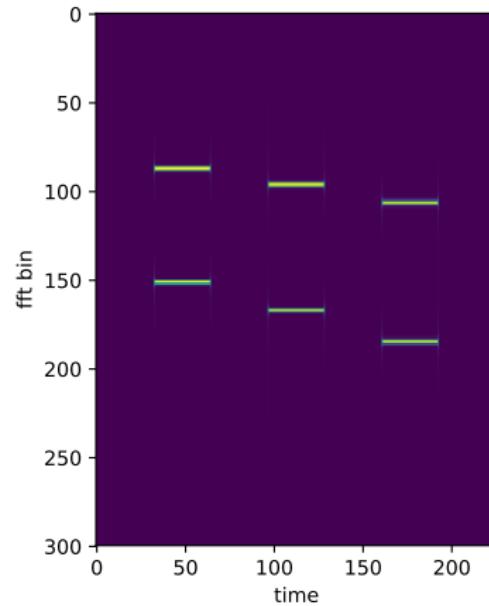


The Short time Fourier transform

$$\mathbf{X}[\omega, Sm] = \mathcal{F}_s(\mathbf{x}) = \mathcal{F}(\mathbf{w}[Sm - l]\mathbf{x}[l]) = \sum_{l=-\infty}^{\infty} \mathbf{w}[Sm - l]\mathbf{x}[l]e^{-j\omega l}, \quad (4)$$

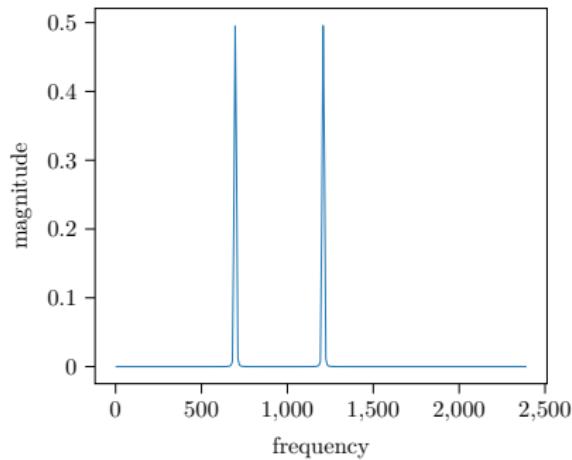


Short Time Fourier Transform Magnitude



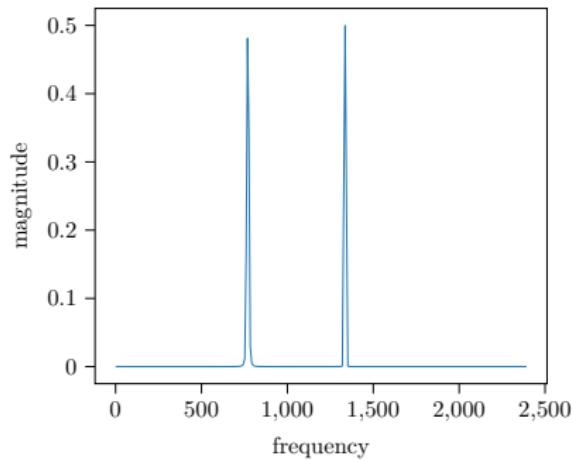
Key 1

STFT during key 1



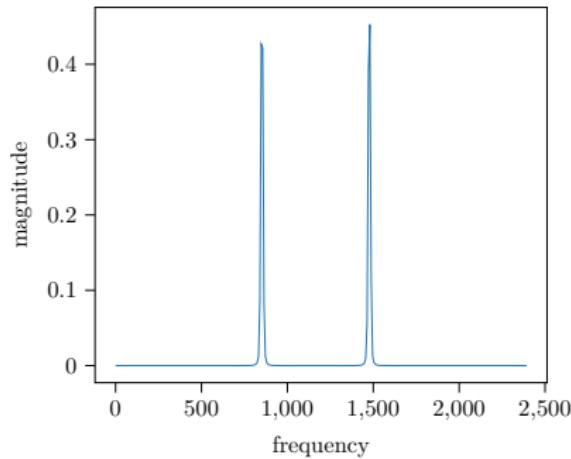
Key 2

STFT during key 2



Key 3

STFT during key 3



The uncertainty principle ¹

Example 1:

- 80ms
- 170ms
- 330ms
- 670ms
- 1s
- 2s
- 5s

¹<http://newt.phys.unsw.edu.au/jw/uncertainty.html>

The uncertainty principle 2^2

Example 2:

- 80ms
- 170ms
- 330ms
- 670ms
- 1s
- 2s
- 5s

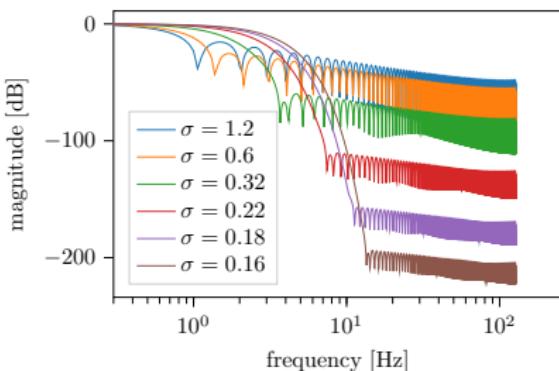
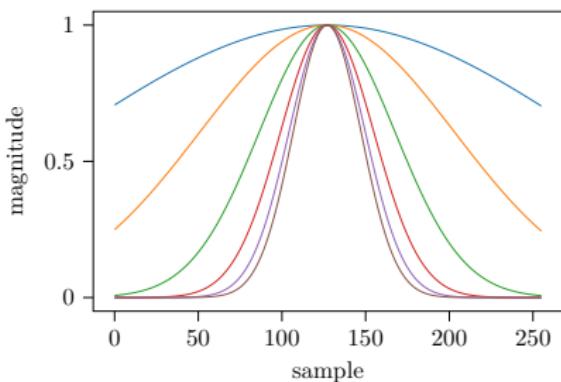
²<http://newt.phys.unsw.edu.au/jw/uncertainty.html>

Learning through the STFT

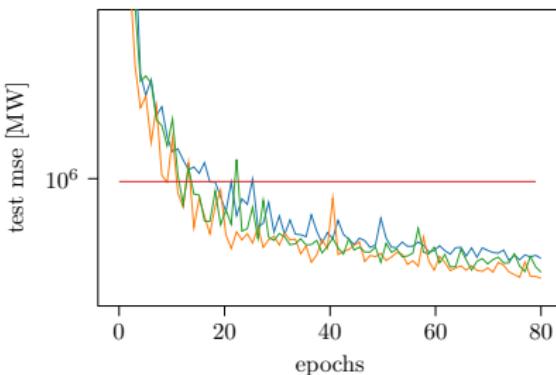
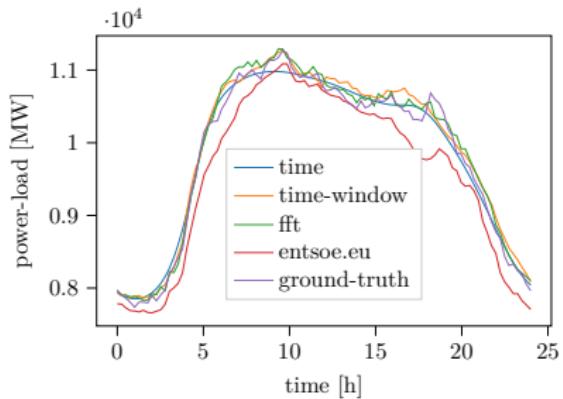
- The first example consisted of a 400 and 403Hz Sine wave.
- The second of a 400 and 401Hz Sine wave.
- Time and frequency resolution are coupled through the uncertainty principle.
- Working in the time domain can overloads RNNs for long sequences.
- Transfer a signal into the Frequency domain do the prediction and compute the inverse transform.
- IDEA: Learn the window shape.

Learning through the STFT

$$\mathbf{X}[\omega, Sm] = \mathcal{F}_s(\mathbf{x}) = \mathcal{F}(\mathbf{w}[Sm - l]\mathbf{x}[l]) = \sum_{l=-\infty}^{\infty} \mathbf{w}[Sm - l]\mathbf{x}[l]e^{-j\omega l}, \quad (5)$$



Learning through the STFT [WY18b]

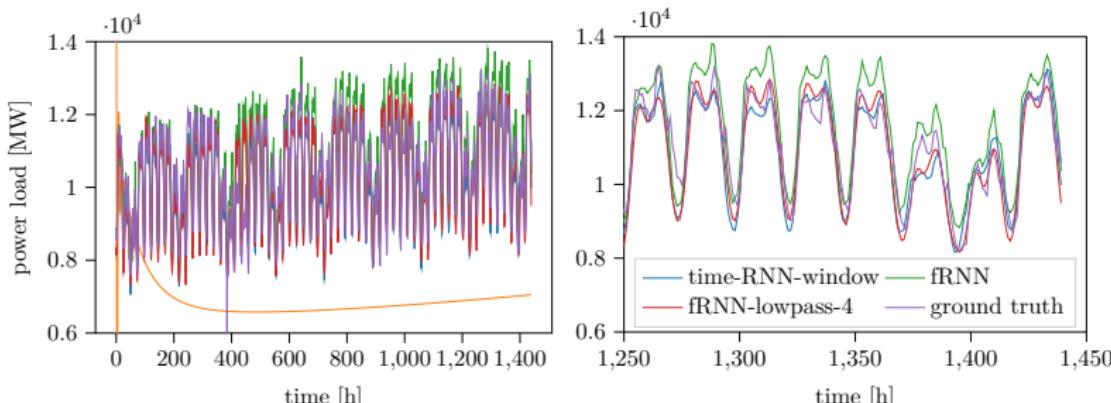


The European Power Grid



Learning through the STFT [WY18b]

Network	mse [MW]	weights	run [min]
time-RNN	$1.3 \cdot 10^7$	13k	772
time-RNN-windowed	$8.8 \cdot 10^5$	28k	12
fRNN	$8.3 \cdot 10^5$	44k	13
fRNN-lowpass-1/4	$7.6 \cdot 10^5$	20k	13
fRNN-lowpass-1/8	$1.3 \cdot 10^6$	16k	13



Summary

- The Fourier transforms finds frequency components.
- The short time Fourier transform preserves time information.
- Heisenberg tells us that time and frequency resolution are coupled.
- Working in the frequency domain makes machine learning more efficient.
- The frequency domain is complex valued and required complex networks [WY18a].
- Most of my work, including todays talk is free and on git-hub
<https://github.com/volta>.

References I

-  Moritz Wolter and Angela Yao, *Complex gated recurrent neural networks*, 32nd Conference on Neural Information Processing Systems, 2018.
-  _____, *Fourier rnns for sequence prediction*, arXiv preprint arXiv:1812.05645, 2018.

Discussion

Thanks for your attention and feedback.

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