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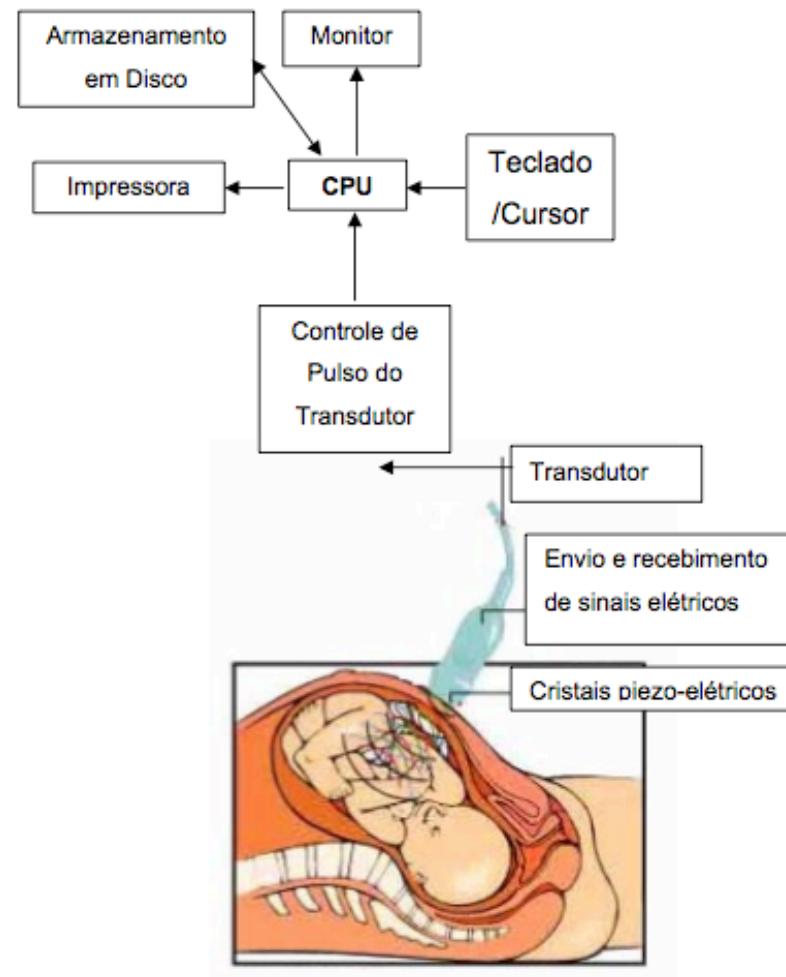
Introdução ao Processamento de Sinais Digitais

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Aula #2: Sinais

Aplicação: ultrassonografia

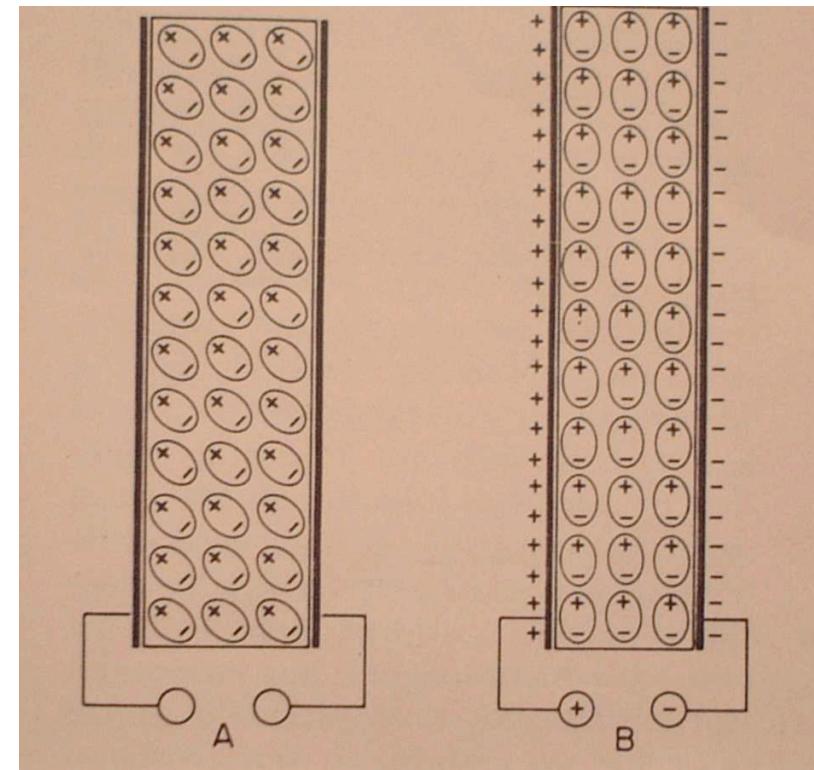


Geração de ondas acústicas

- As ondas de ultrassom são geradas devido ao efeito piezoelétrico
 - Consiste na variação das dimensões físicas de certos materiais quando sujeitos a campos elétricos
 - O contrário também ocorre, ou seja, a aplicação de pressões
- Por exemplo, pressões acústicas que causam variações nas dimensões de materiais piezoelétricos provocam o aparecimento de campos elétricos

Efeito piezoelétrico

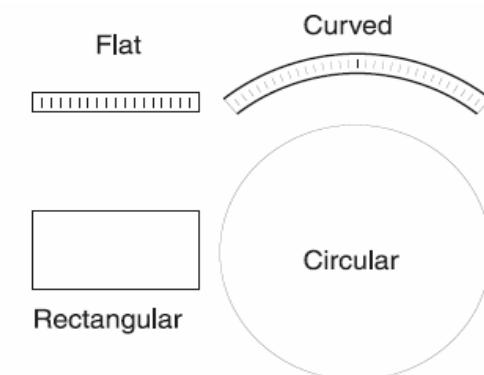
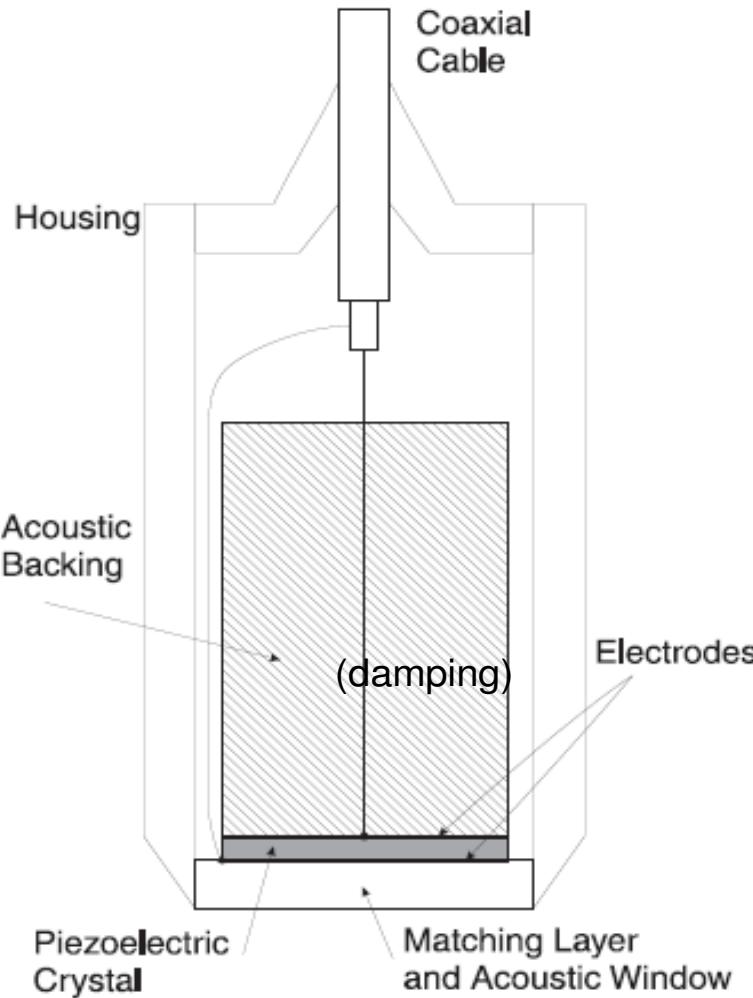
- O efeito piezoelétrico foi descoberto por Pierre e Jacques Curie em 1880 e consiste na variação das dimensões físicas de certos materiais sujeitos a campos elétricos
- O quartzo e a turmalina, cristais naturais, são piezoelétricos
- Tensão alternada produz oscilações nas dimensões do cristal.



Transdutores

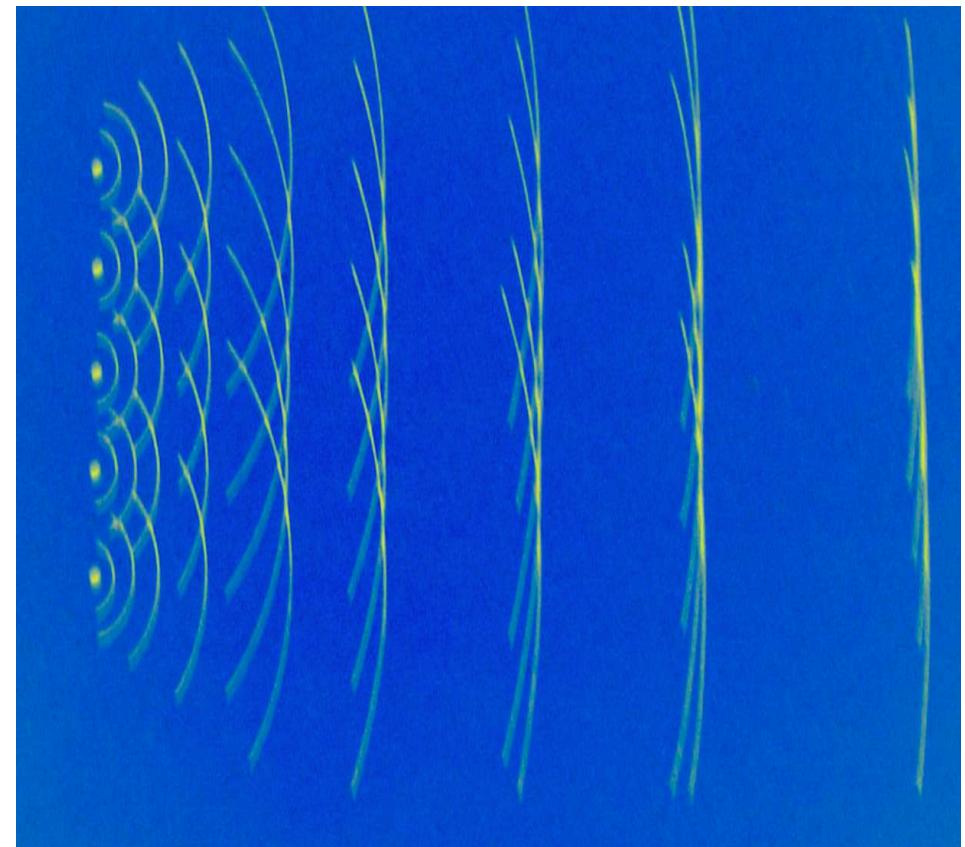
- Pulso de alta frequência são produzidos por um gerador de pulso e enviados ao transdutor por um transmissor
- O sinal elétrico faz com que o cristal momentaneamente mude de tamanho, aumentando e diminuindo a pressão na frente do transdutor, produzindo as ondas de ultrasom
- Os ecos ultrassônicos que retornam são convertidos novamente em sinais elétricos utilizando o mesmo ou outro transdutor

Transdutor de cristal único



Características de um feixe de ultrassom

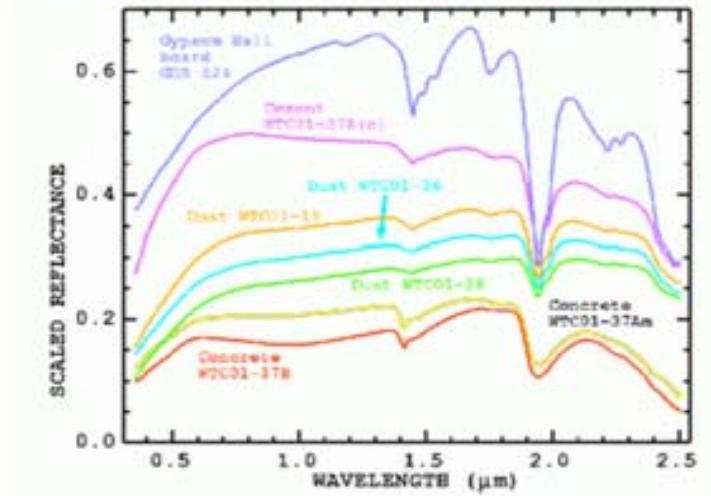
- Exemplo:
 - Transdutor de 5 pontos
 - Frentes da onda são paralelas à superfície do transdutor
 - A frente navega por uma certa distância até se dispersar ou ser refletida



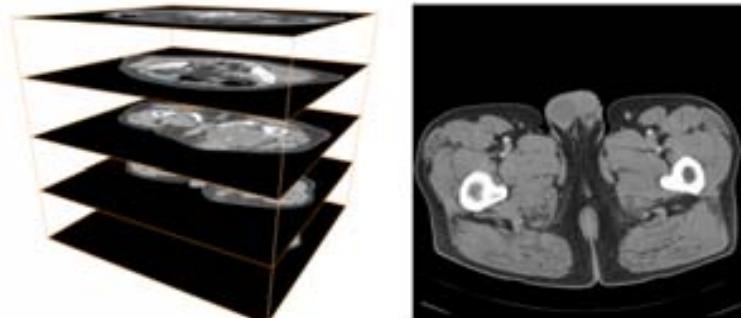
Sinais e sistemas

- **Sinais** são funções matemáticas de uma ou mais variáveis independentes, capazes de representar uma variedade de processos físicos
- **Sistemas** são entidades que respondem aos sinais e por sua vez, produzem novos sinais
 - Exemplo: instrumentos médicos realizam mensurações físicas (i.e. adquirem sinais) e os transformam em imagens (i.e. geram novos sinais).

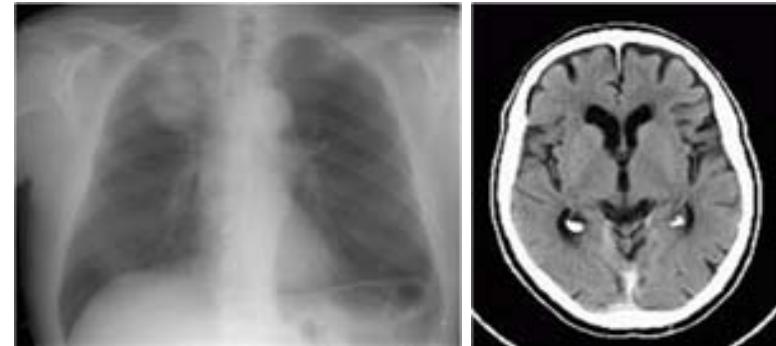
Dimensionalidade



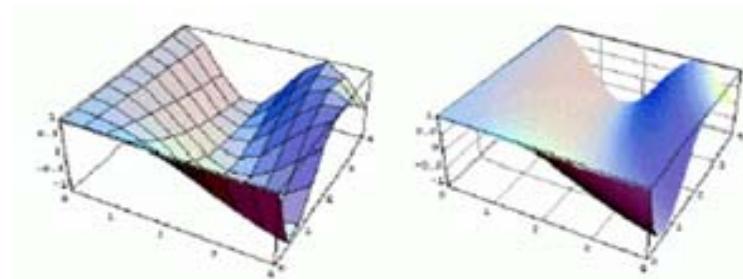
1D signal $f(x)$



3D signal $f(x, y, z)$



2D signal $f(x, y)$



2D signal, shown as height field

4D signal $f(x, y, z, t=\text{time})$
example: 3D heart in motion

Representação

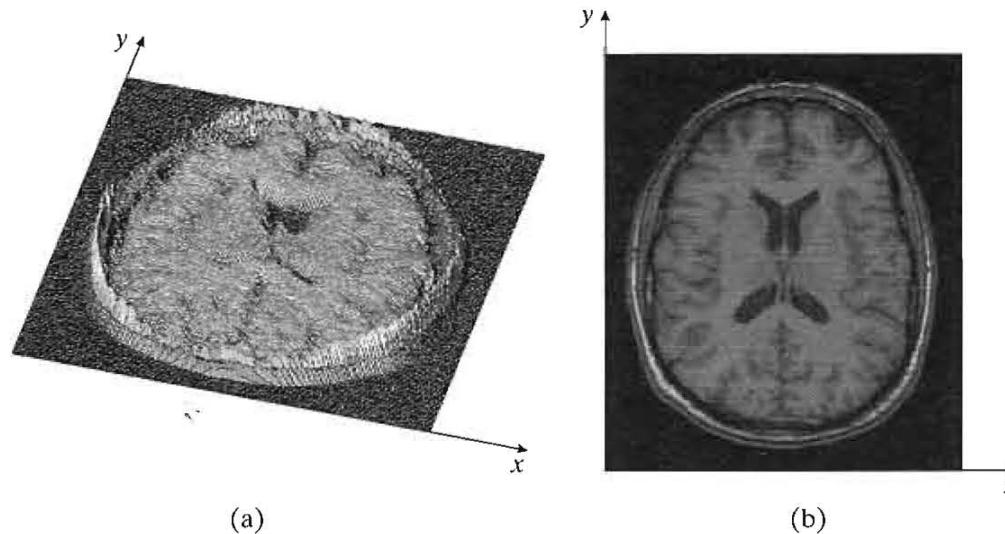


Figure 2.1
Two alternative signal visualizations: (a) a functional plot and (b) an image display.

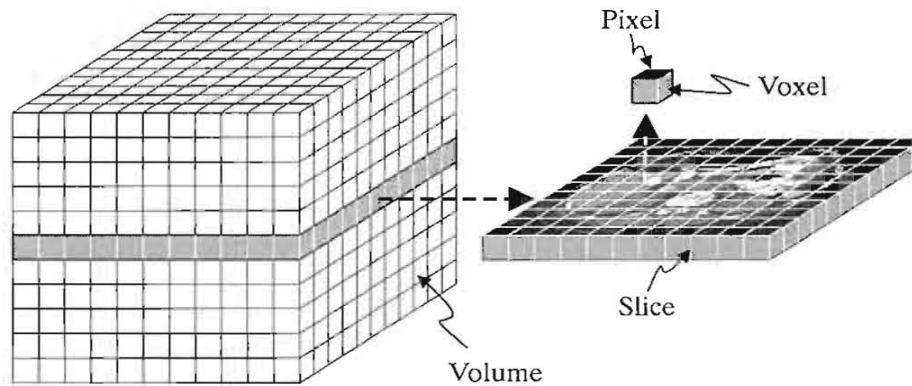


Figure 2.2
The representation of a 3-D object as a 2-D image. The 3-D object is represented by a collection of voxels; the 2-D image is comprised of pixels. In this example, the image is a slice through the 3-D object.

Analógico e digital

- Signals can be analog or digital
- Analog signals
 - Represent data that is continuous
 - Analog signals can have an infinite number of values in a range
- Digital signals
 - Represent data that can take only discrete values
 - Digital signals have a limited number of values

Sinal analógico

- An analog signal may be modeled as a real-valued function of a real independent variable t , which is usually time.
 - Suppose that at each time t within some interval $a < t < b$ we perform a measurement, and this measurement yields a real number
 - In this case our measurements are naturally represented by a real-valued function $x(t)$ with domain $a < t < b$.
 - We will refer to $x(t)$ as an *analog signal*.

Sinal analógico

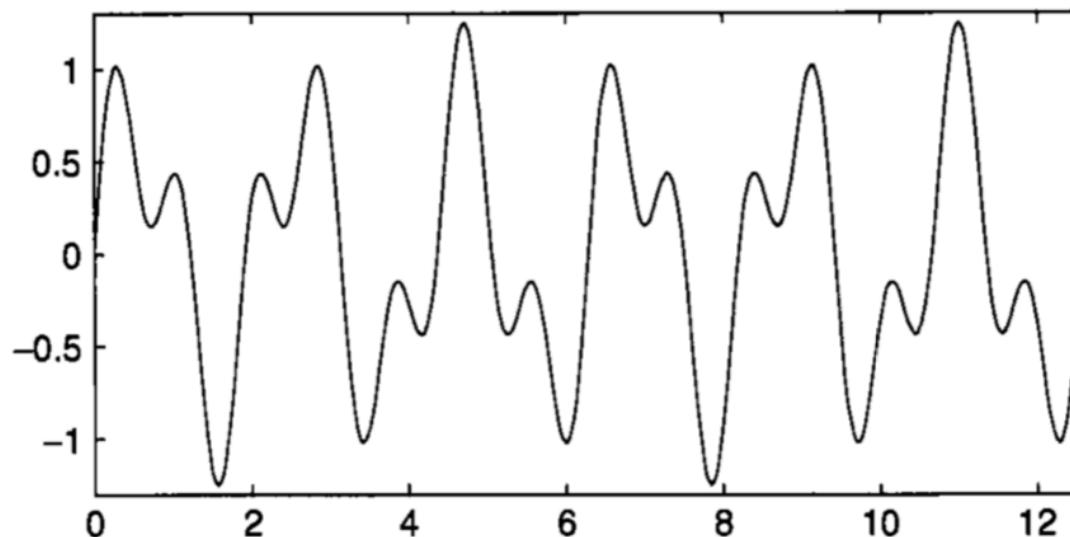


FIGURE 1.1 Analog or continuous model $x(t) = 0.75 \sin(3t) + 0.5 \sin(7t)$.

- The function $x(t)$ might represent the intensity of sound at a given location (an audio signal), the current through a wire, the speed of an object, and so on.

Sinais analógicos

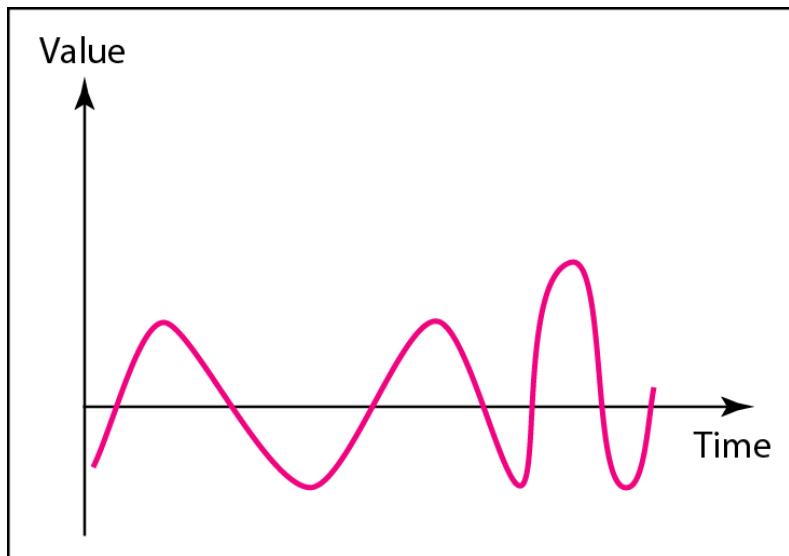
- Many physical processes are naturally modeled by analog signals
- Analog models also have the advantage of being amenable to analysis using methods from calculus and differential equations
- In general, in signal processing we are faced by a few persistent annoyances:
 - We almost never have an explicit formula for $x(t)$
 - Most signals are very complex
 - Most signals have noise.

Sinais digitais

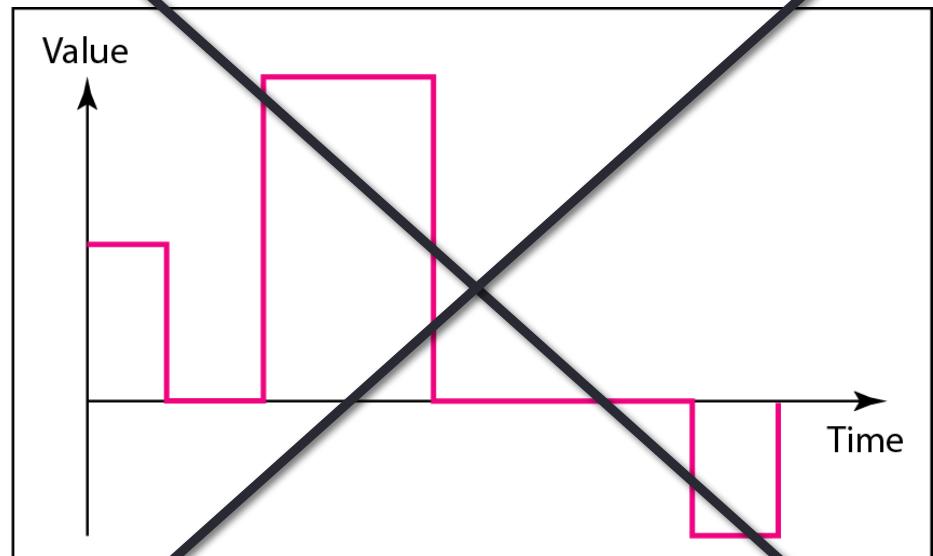
- Represent signals by a sequence of numbers
 - Sampling or analog-to-digital conversions
- Perform processing on these numbers with a digital processor
 - Digital signal processing (DSP)
 - Reconstruct analog signal from processed numbers
 - Reconstruction or digital-to-analog conversion



Sinais analógicos vs. digitais

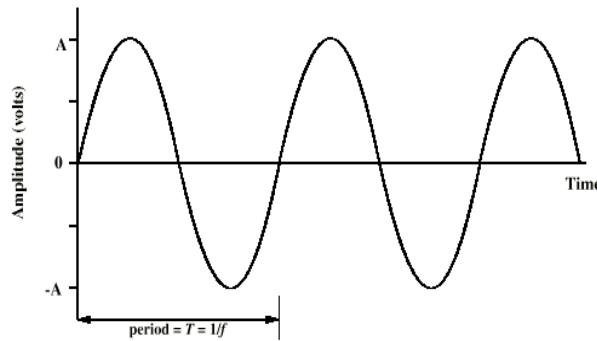


a. Analog signal

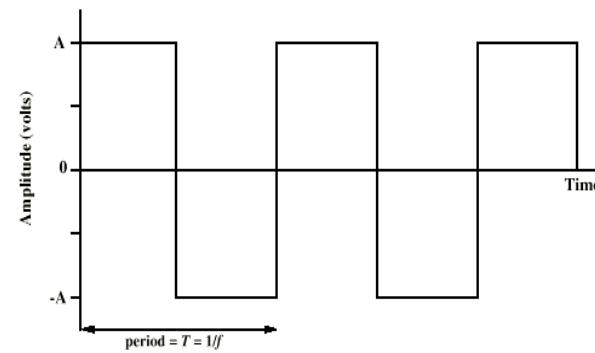


b. Digital signal

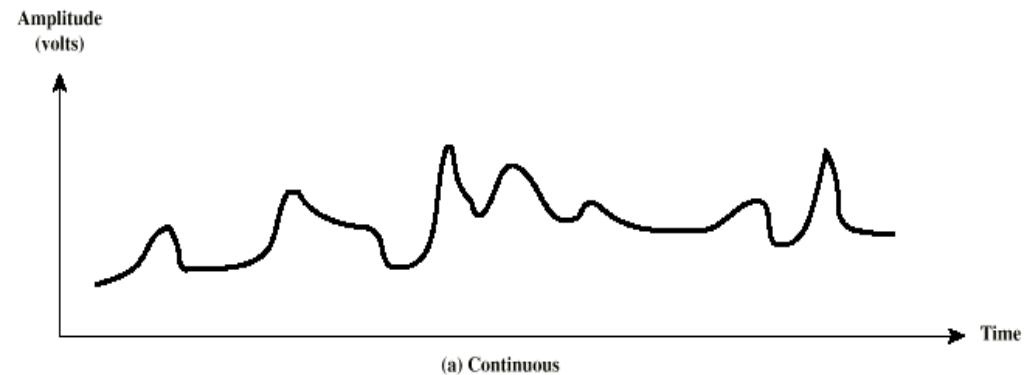
Periodicidade de um sinal



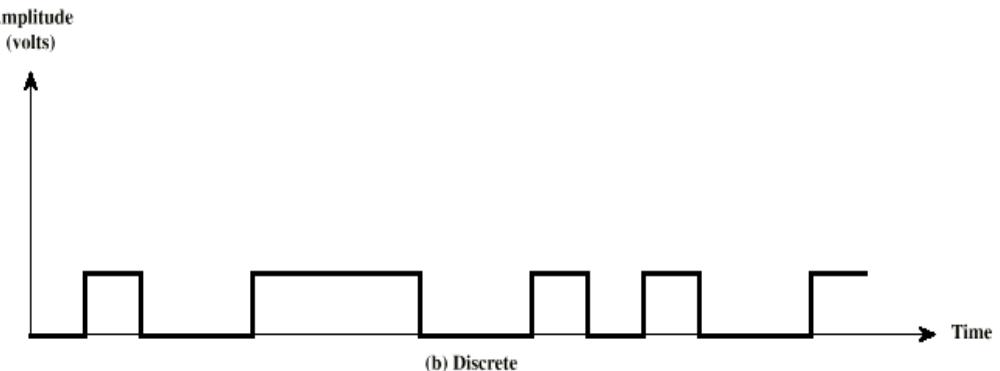
(a) Sine wave



(b) Square wave



(a) Continuous



(b) Discrete

Sinais periódicos

A signal is periodic if $f(x) = f(x+X) = f(x)$

- we call X the period of the signal
- if there is no such X then the signal is aperiodic

Sinusoids are periodic functions

- sinusoids will play an important role in this course

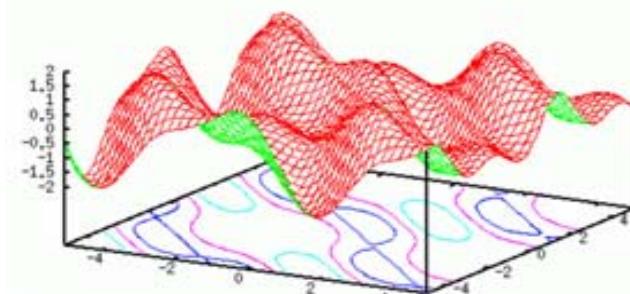
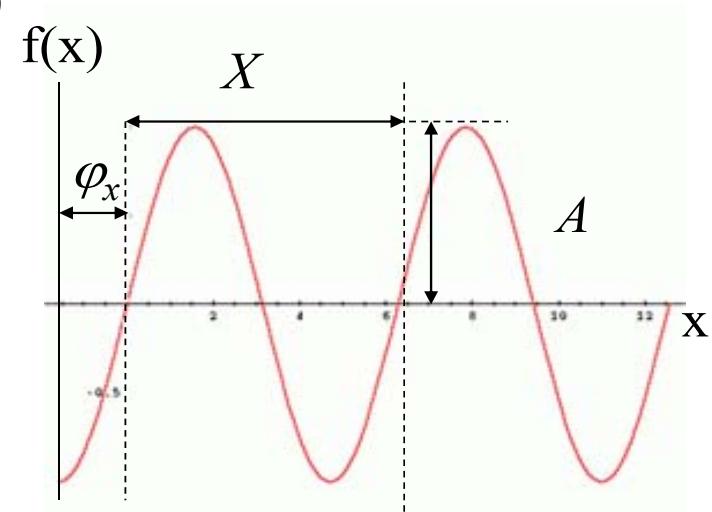
Write as:

$$A \sin\left(\frac{2\pi x}{X} + \varphi_x\right)$$

- where φ_x is the phase shift and A is the amplitude

Sinusoids can combine

- they can also occur in higher dimensions:



Pros and Cons of Digital Signal Processing

- Advantages
 - Accuracy can be controlled by choosing word length
 - Dynamic range can be controlled using floating point numbers
 - Flexibility can be achieved with software implementations
 - Digital storage is cheap
 - Digital information can be encrypted for security
 - Price/performance and reduced time-to-market
- Disadvantages
 - Sampling causes loss of information
 - A/D and D/A requires mixed-signal hardware
 - Limited speed of processors
 - Quantization and round-off errors

Amostragem

- To store a signal in a computer we must first *digitize* the signal.
- The first step in digitization consists of measuring the signal's instantaneous value at specific times over a finite interval of interest. This process is called *sampling*.
- The process of sampling the signal converts it from an analog form to a finite list of real numbers, and is usually carried out by a piece of hardware known as an *analog-to-digital ("A-to-D") converter*.

Amostragem

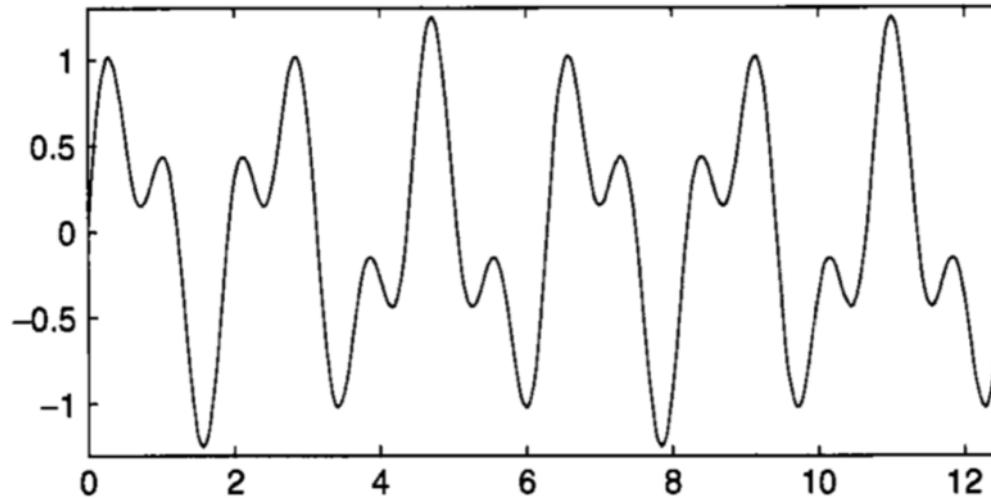


FIGURE 1.1 Analog or continuous model $x(t) = 0.75 \sin(3t) + 0.5 \sin(7t)$.

More explicitly, suppose that the signal $x(t)$ is defined on the time interval $a \leq t \leq b$. Choose an integer $N \geq 1$ and define the *sampling interval* $\Delta t = (b - a)/N$. We then measure $x(t)$ at times $t = a, a + \Delta t, a + 2\Delta t, \dots$, to obtain samples

$$x_n = x(a + n\Delta t), \quad n = 0, 1, \dots, N.$$

Define

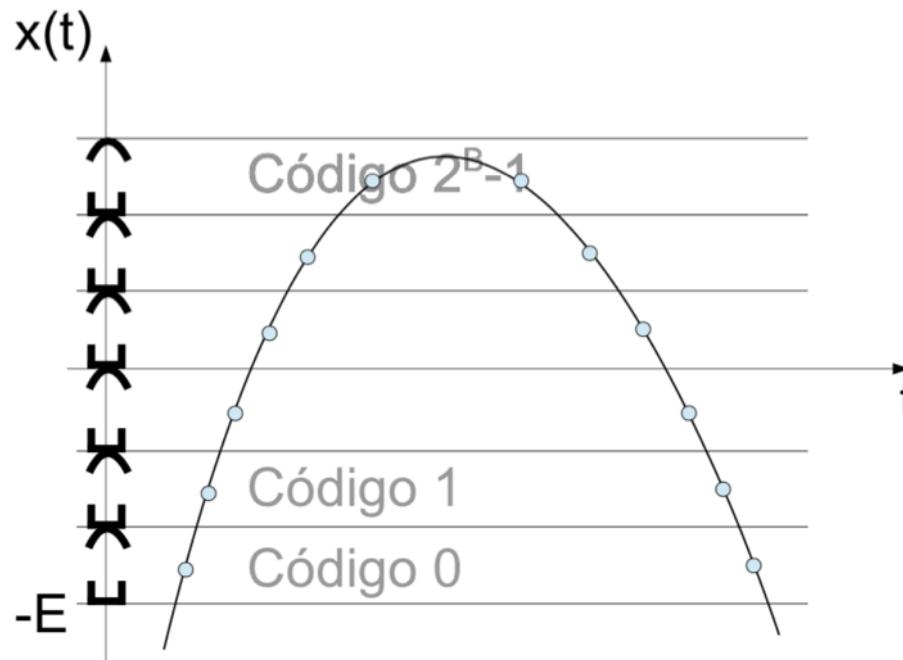
$$\mathbf{x} = (x_0, x_1, \dots, x_N) \in \mathbb{R}^{N+1}.$$

Amostragem

- O sinal tem que ser representado em uma quantidade finita de bits, assim é necessário fixar um certo nível de discretização para $f(t)$
 - Exemplo: $2^8 = 256$
- Converter cada valor $x_k \in \mathbb{R}$ para uma coleção finita de códigos/valores
 - Não importa se vamos pensar em números em ponto flutuante, ASCII, etc
 - É muito comum utilizar valores inteiros $\{0, 1, \dots, 2^{B-1}\}$ onde B é o número de bits utilizados para representar cada x_k .

Amostragem

Podemos mapear o intervalo $[-E, +E] \subseteq \mathbb{R}$ em 2^B códigos distintos subdividindo o intervalo em segmentos de tamanho $\frac{2E}{2^B}$ e associando cada intervalo da forma $\left[-E + k\frac{2E}{2^B}, -E + (k + 1)\frac{2E}{2^B}\right)$ ao código k .



Amostragem e quantização

- The combination of sampling and quantization allows us to *digitize* a signal, and thereby convert it into a form suitable for computer storage and processing
- Unfortunately, quantization is a process that corrupts the algebraic structure afforded by the vector space model
- In addition quantization introduces irreversible, though usually acceptable, loss of information.

Ruído de amostragem

- If the noiseless samples are given by x_n , the noisy sample values y_n might be modeled as $y_n = x_n + e_n$ where e_n represents the noise in the nth measurement.
- The errors e are usually assumed to be distributed according to some probability distribution, known or unknown.

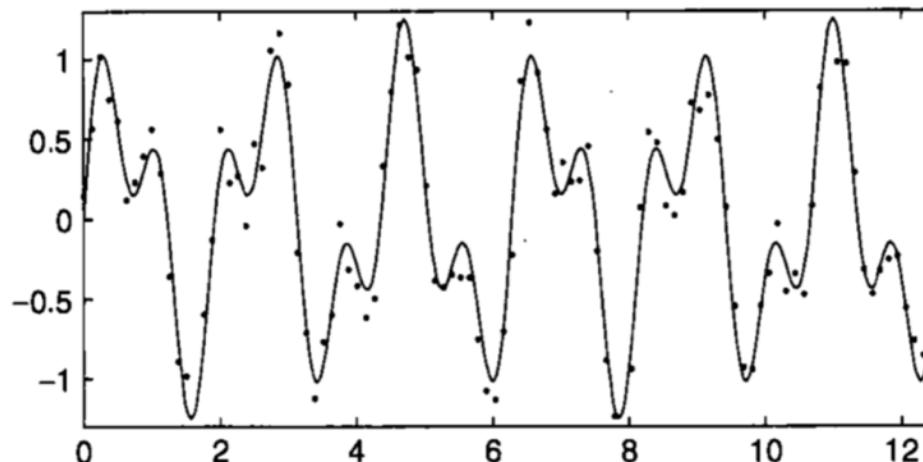


FIGURE 1.3 Analog model and discrete model with noise, $x(t) = 0.75 \sin(3t) + 0.5 \sin(7t)$.

Sinais bidimensionais

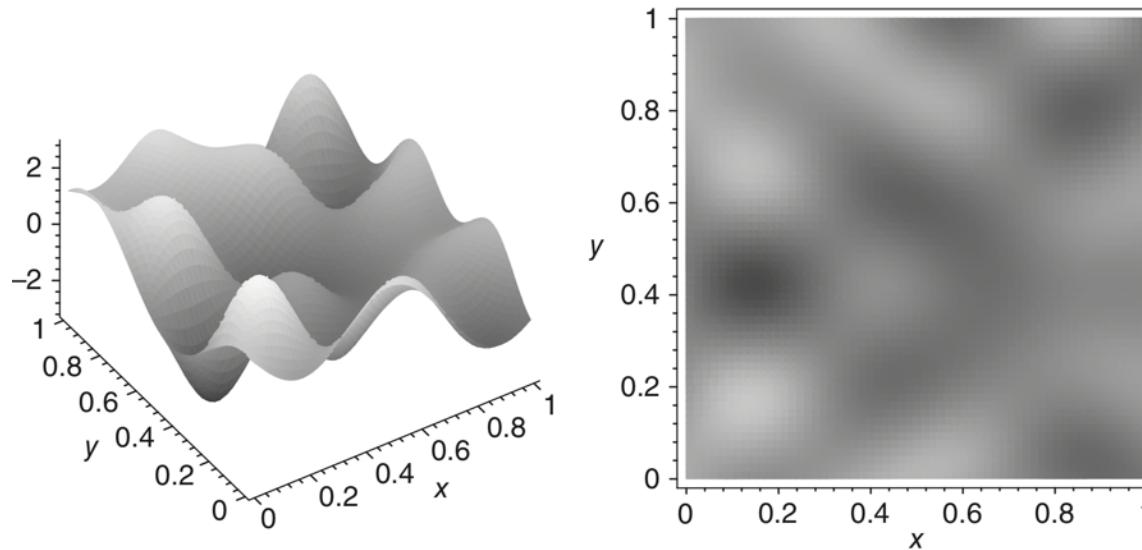


FIGURE 1.4 Grayscale image from two perspectives.

For natural images $f(x, y)$ would never be a simple function. Nonetheless, to illustrate let us consider the image defined by the function

$$\begin{aligned} f(x, y) = & 1.5 \cos(2x) \cos(7y) + 0.75 \cos(5x) \sin(3x) \\ & -1.3 \sin(9x) \cos(15y) + 1.1 \sin(13x) \sin(11y) \end{aligned}$$

Trabalharemos com $f: \mathbf{R} \times \mathbf{R} \rightarrow \mathbf{R}$ (ou \mathbf{C}) ou $f: [a, b] \times [c, d] \rightarrow \mathbf{R}$ (ou \mathbf{C})

Amostragem em 2 dimensões

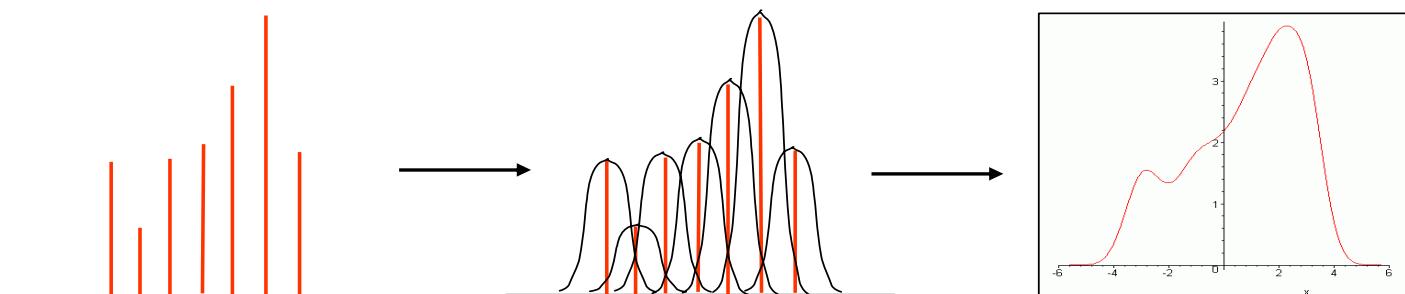
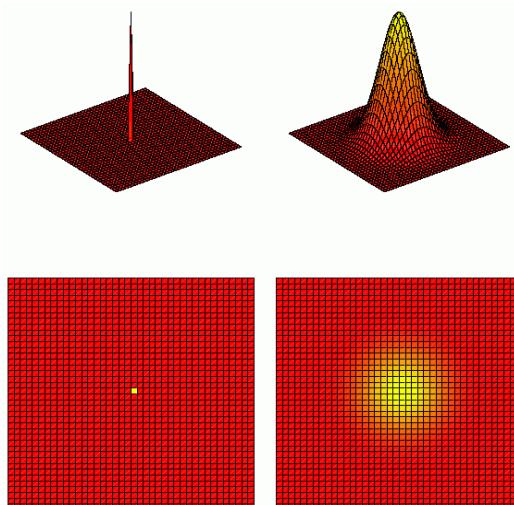
- Obtenção de valores $f_{m,n}$, para $m = 1, \dots, M$ e $n = 1, \dots, N$ onde $f_{m,n} = f(x_m, y_n)$,
- Os valores x_1, x_2, \dots são equiespaçados com intervalo Δx
 - ou frequência de amostragem $1/\Delta x$
- Os valores y_1, y_2, \dots são equiespaçados com intervalo Δy ou Δx
 - ou frequência de amostragem $1/\Delta y$
- Podemos utilizar algum tipo de função integral ou média próxima ao ponto (x_r, y_s)

Função de espalhamento

Each pixel is not a sharp spike, but represented by a point spread function (PSF)

The PSFs overlap and form a continuous function (for the eye)

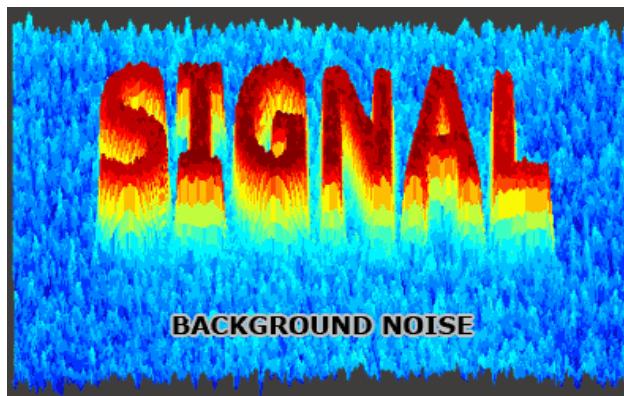
Smaller PSFs give sharper images



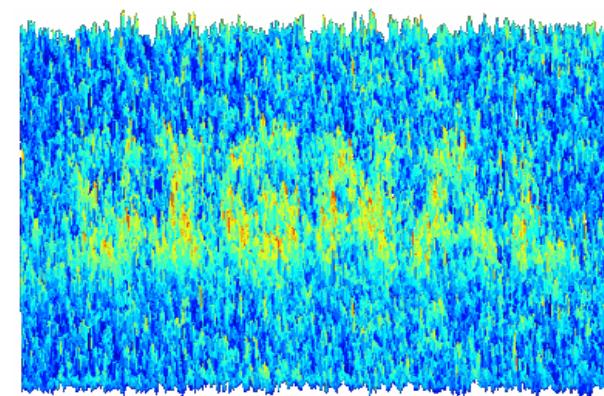
Razão sinal-ruído (SNR)

Signal-to-Noise ratio (SNR) = $S_{\text{RMS}} / N_{\text{RMS}}$

- RMS: root mean square



high SNR



low SNR

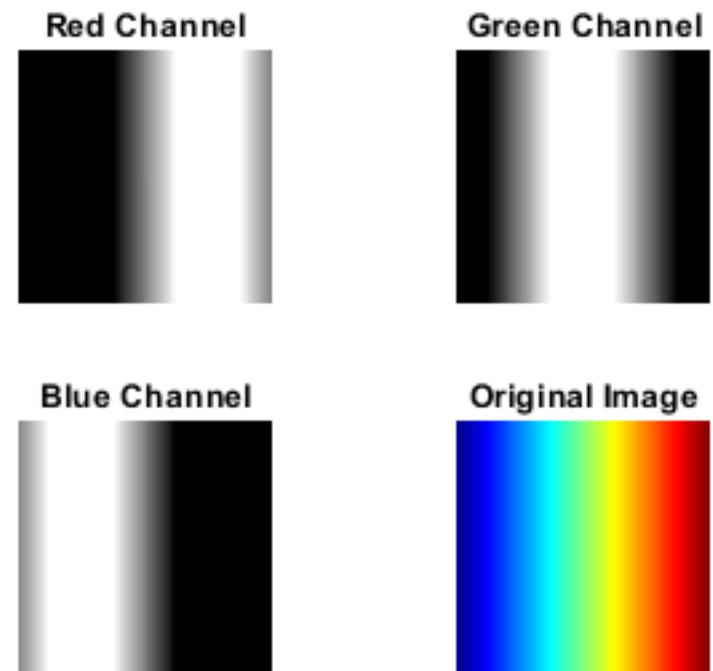
$$x_{\text{rms}} = \sqrt{\frac{1}{n} (x_1^2 + x_2^2 + \cdots + x_n^2)}.$$

The corresponding formula for a continuous function (or waveform) $f(t)$ defined over the interval $T_1 \leq t \leq T_2$ is

$$f_{\text{rms}} = \sqrt{\frac{1}{T_2 - T_1} \int_{T_1}^{T_2} [f(t)]^2 dt},$$

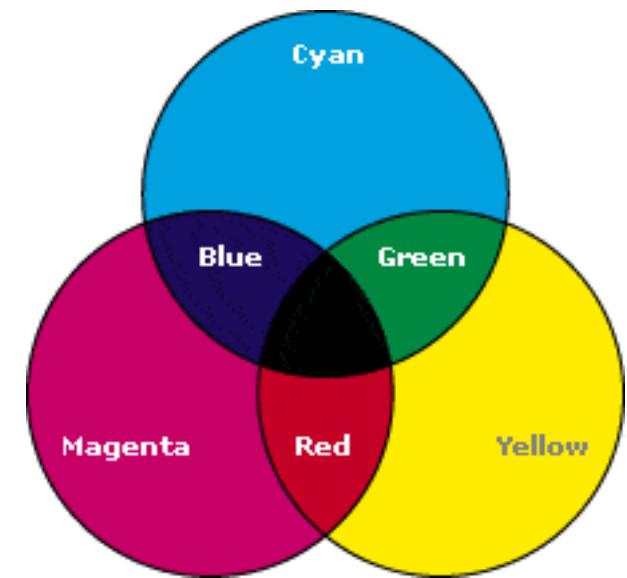
Imagenes coloridas

- One of the simplest is the "RGB" (red, green, blue) model in which a color image is described using three functions $r(x, y)$, $g(x, y)$, and $b(x, y)$, appropriately scaled, that correspond to the intensities of these three additive primary colors at the point (x, y) in the image domain.



Imagenes coloridas

- It is worth noting that the actual JPEG compression standard specifies color images with a slightly different scheme, the luminance-chrominance or "YCbCr" scheme.
- An example where the CMY model needs to be considered is in color laser printers that use cyan, magenta, and yellow toner.

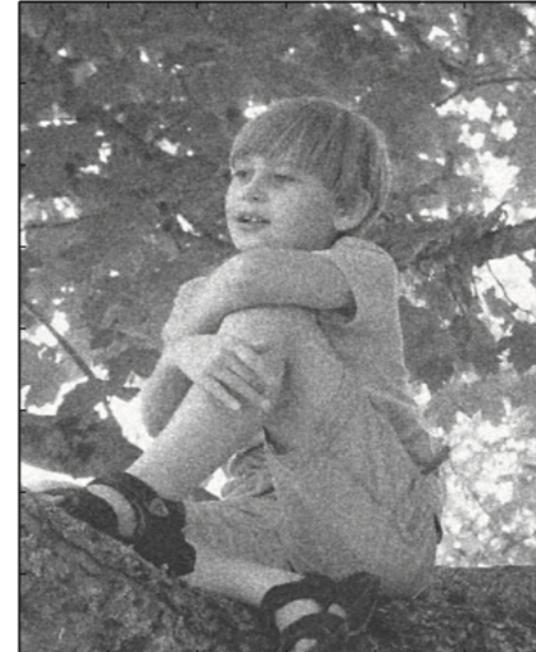


Ruído de amostragem e quantização

- Just as for one-dimensional signals, quantization error is introduced when an image is digitized.
- Like one-dimensional signals, images may contain sampling noise.



(a)



(b)

Figure 1.5 Image without (a) and with additive noise (b).

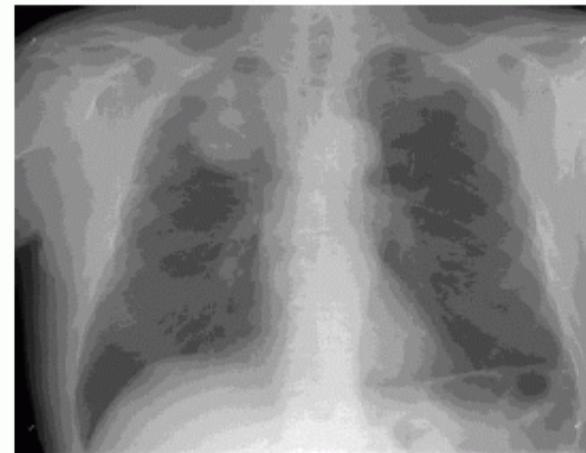
Exemplo: ruído de quantização

Minimal number of bits = 6 (64 greylevels or 4 levels for R,G,B)

- most medical digital images have 12 bits (4096 grey levels)



8 bits



4 bits

- not enough bits leads to quantization artifacts and loss of resolution

Espaços vetoriais

The vector space \mathbb{R}^N consists of vectors \mathbf{x} of the form

$$\mathbf{x} = (x_1, x_2, \dots, x_N), \quad (1.6)$$

where the x_k are all real numbers. Vector addition and scalar multiplication are defined component by component as

$$\mathbf{x} + \mathbf{y} = (x_1 + y_1, x_2 + y_2, \dots, x_N + y_N), \quad c\mathbf{x} = (cx_1, cx_2, \dots, cx_N),$$

where $\mathbf{y} = (y_1, y_2, \dots, y_N)$ and $c \in \mathbb{R}$. The space \mathbb{R}^N is appropriate when we work with sampled audio or other one-dimensional signals. If we allow the x_k in (1.6) and scalar c to be complex numbers, then we obtain the vector space \mathbb{C}^N . That \mathbb{R}^N or \mathbb{C}^N satisfy the properties of a vector space (with addition and scalar multiplication as defined) follows easily, with zero vector $\mathbf{0} = (0, 0, \dots, 0)$ and additive inverse $(-x_1, -x_2, \dots, -x_n)$ for any vector \mathbf{x} .

$$\mathbb{R}^n = \{(x_1, x_2, \dots, x_n) | x_i \in \mathbb{R}, i = 1, 2, \dots, n\}$$

$$\mathbb{C}^n = \{(x_1, x_2, \dots, x_n) | x_i \in \mathbb{C}, i = 1, 2, \dots, n\}$$

Espaço vetorial

Um espaço vetorial sobre \mathbb{R} (ou \mathbb{C}) é um conjunto V munido das operações de soma (entre elementos de V) e multiplicação de elementos de V por escalares (em \mathbb{R} ou em \mathbb{C}) com as seguintes propriedades:

1. Fecho por adição: $\forall u, v \in V$ a soma $u + v$ está bem definida e pertence a V ;
2. Fecho por multiplicação por escalar: $\forall u \in V$ e $\forall \alpha \in \mathbb{R}$ (ou $\forall \alpha \in \mathbb{C}$) temos αu bem definido e pertence a V ;

Espaço vetorial

3. A soma e o produto por escalar satisfazem as propriedades algébricas abaixo $\forall a, b \in \mathbb{R}$ (ou \mathbb{C}) e $\forall u, v \in V$:

- (a) $u + v = v + u$ (comutatividade)
- (b) $(u + v) + w = u + (v + w)$ (associatividade)
- (c) \exists um vetor $\mathbf{0}$ t.q. $u + \mathbf{0} = \mathbf{0} + u = u$ (elemento neutro da soma)
- (d) $\forall u \in V \exists$ um vetor w t.q. $u + w = \mathbf{0}$ (elemento inverso da soma)
- (e) $(ab)u = a(bu)$
- (f) $(a + b)u = au + bu$
- (g) $a(u + v) = au + av$
- (h) $1u = u$

Espaço vetorial

$$M_{m,n}(\mathbb{R}) = \mathbb{R}^{m \times n} = \left\{ \begin{pmatrix} a_{11} & \dots & a_{1n} \\ a_{21} & \dots & a_{2n} \\ \vdots & \ddots & \vdots \\ a_{n1} & \dots & a_{nn} \end{pmatrix} \mid a_{i,j} \in \mathbb{R}, i = 1, \dots, m, j = 1, \dots, n \right\}$$

$$M_{m,n}(\mathbb{C}) = \mathbb{C}^{m \times n} = \left\{ \begin{pmatrix} a_{11} & \dots & a_{1n} \\ a_{21} & \dots & a_{2n} \\ \vdots & \ddots & \vdots \\ a_{n1} & \dots & a_{nn} \end{pmatrix} \mid a_{i,j} \in \mathbb{C}, i = 1, \dots, m, j = 1, \dots, n \right\}$$

É um espaço vetorial com as operações:

$$\begin{pmatrix} \ddots & \vdots & \\ \dots & a_{i,j} & \dots \\ & \vdots & \ddots \end{pmatrix} + \begin{pmatrix} \ddots & \vdots & \\ \dots & b_{i,j} & \dots \\ & \vdots & \ddots \end{pmatrix} = \begin{pmatrix} \ddots & \vdots & \\ \dots & a_{i,j} + b_{i,j} & \dots \\ & \vdots & \ddots \end{pmatrix}$$

$$\alpha \begin{pmatrix} \ddots & \vdots & \\ \dots & a_{i,j} & \dots \\ & \vdots & \ddots \end{pmatrix} = \begin{pmatrix} \ddots & \vdots & \\ \dots & \alpha a_{i,j} & \dots \\ & \vdots & \ddots \end{pmatrix}$$

Espaços de interesse

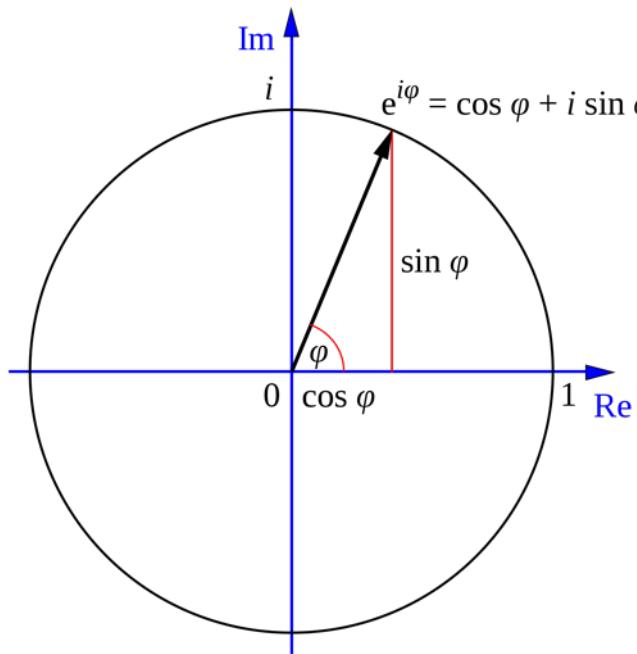
TABLE 1.1 Discrete Signal Models and Uses

Notation	Vector Space Description
\mathbb{R}^N	$\{\mathbf{x} = (x_1, \dots, x_N) : x_i \in \mathbb{R}\}$, finite sampled signals
\mathbb{C}^N	$\{\mathbf{x} = (x_1, \dots, x_N) : x_i \in \mathbb{C}\}$, analysis of sampled signals
$L^\infty(\mathbb{N})$ or ℓ^∞	$\{\mathbf{x} = (x_0, x_1, \dots) : x_i \in \mathbb{R}, x_i \leq M \text{ for all } i \geq 0\}$ bounded, sampled signals, infinite time
$L^2(\mathbb{N})$ or ℓ^2	$\{\mathbf{x} = (x_0, x_1, \dots) : x_i \in \mathbb{R} \text{ or } x_i \in \mathbb{C}, \sum_k x_k ^2 < \infty\}$ sampled signals, finite energy, infinite time
$L^2(\mathbb{Z})$	$\{\mathbf{x} = (\dots, x_{-1}, x_0, x_1, \dots) : x_i \in \mathbb{R} \text{ or } x_i \in \mathbb{C}, \sum_k x_k ^2 < \infty\}$ sampled signals, finite energy, bi-infinite time
$M_{m,n}(\mathbb{R})$	Real $m \times n$ matrices, sampled rectangular images
$M_{m,n}(\mathbb{C})$	Complex $m \times n$ matrices, analysis of images

Decomposição

- To analyze signals and images, it can be extremely useful to decompose them into a sum of more elementary pieces or patterns, and then operate on the decomposed version, piece by piece
- They serve as the essential building blocks for signals and images
 - In the context of Fourier analysis for analog signals these basic waveforms are simply sines and cosines, or equivalently, complex exponentials
 - Formas "senoidais" como $\sin(\omega t)$, $\cos(\omega t)$, $\sin(\omega t + \phi)$ correspondem a projeções de movimentos circulares uniformes

Fórmula de Euler

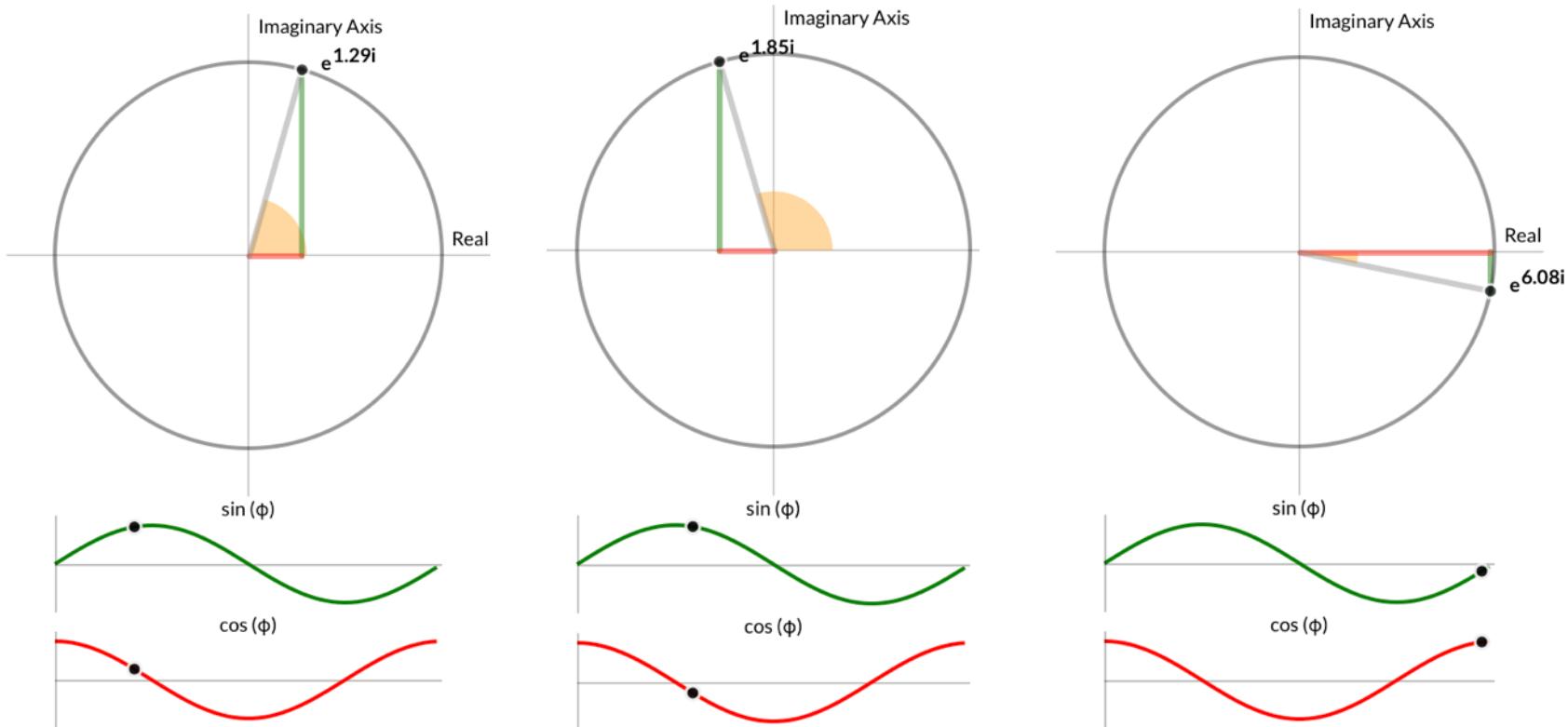


$$\begin{aligned}
 z(t) &= e^{i\omega t} = \cos(\omega t) + i \sin(\omega t) \\
 &= e^{ix} = \cos x + i \sin x
 \end{aligned}$$

In the real-valued sine/cosine case we only need to work with $\omega > 0$, since $\cos(-\omega t) = \cos(\omega t)$ and $\sin(-\omega t) = -\sin(\omega t)$.

Any function that can be constructed as a sum using negative values of ω has an equivalent expression with positive ω .

Fórmula de Euler



Relação de Euler

$$e^{i\theta} = \cos(\theta) + i \sin(\theta).$$

From this we have (with $\theta = \omega t$ and $\theta = -\omega t$)

$$\begin{aligned} e^{i\omega t} &= \cos(\omega t) + i \sin(\omega t), \\ e^{-i\omega t} &= \cos(\omega t) - i \sin(\omega t), \end{aligned} \tag{1.12}$$

which can be solved for $\cos(\omega t)$ and $\sin(\omega t)$ as

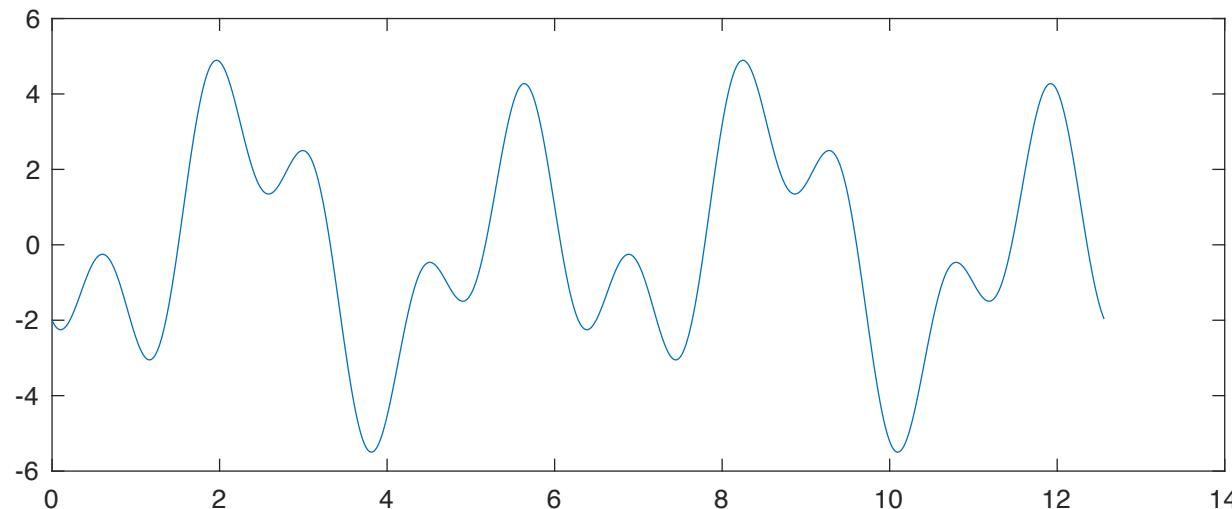
$$\begin{aligned} \cos(\omega t) &= \frac{e^{i\omega t} + e^{-i\omega t}}{2}, \\ \sin(\omega t) &= \frac{e^{i\omega t} - e^{-i\omega t}}{2i}. \end{aligned} \tag{1.13}$$

Formas senoidais

- If we can decompose a given signal $x(t)$ into a linear combination of waveforms $\cos(\omega t)$ and $\sin(\omega t)$, these equations make it clear that we can also decompose $x(t)$ into a linear combination of appropriate complex exponentials.
- Similarly equations can be used to convert any complex exponential decomposition into sines and cosines.
- We thus also consider the complex exponential functions $e^{i\omega t}$ as basic waveforms.

Exemplo #1

Consider the signal $x(t) = \sin(t) + 3 \sin(-2t) - 2 \cos(-5t)$.



$$x(t) = \sin(t) - 3 \sin(2t) - 2 \cos(5t)$$

$$x(t) = \frac{1}{2i}e^{it} - \frac{1}{2i}e^{-it} - \frac{3}{2i}e^{2it} + \frac{3}{2i}e^{-2it} - e^{5it} - e^{-5it},$$

Exemplo #2

$$\cos(\omega t) = \operatorname{Re}(e^{i\omega t}),$$
$$\sin(\omega t) = \operatorname{Im}(e^{i\omega t}).$$

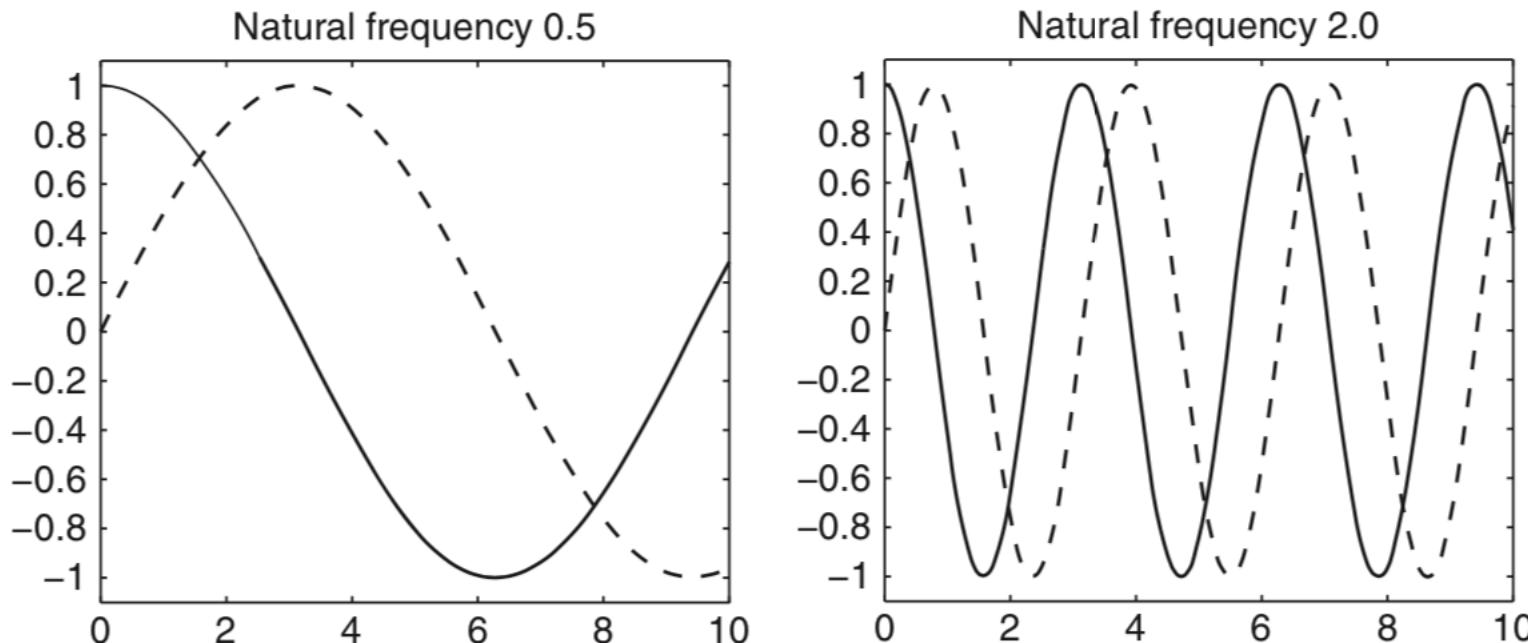


Figure 1.6 Real (*solid*) and imaginary (*dashed*) parts of complex exponentials.

Periodicidade de $e^{i\omega t}$

O período (comprimento de onda) λ é o menor valor positivo que verifica a seguinte propriedade:

$$\lambda = \text{período de } e^{i\omega t} \Leftrightarrow e^{i\omega(t+\lambda)} = e^{i\omega t}, \forall t \in \mathbb{R}$$

$$e^{i\omega t} e^{i\omega\lambda} = e^{i\omega(t+\lambda)} = e^{i\omega t}, \forall t \in \mathbb{R}$$

$$\Rightarrow e^{i\omega\lambda} = 1$$

$$\Rightarrow |\omega|\lambda = 2\pi$$

$$\Rightarrow \lambda = \frac{2\pi}{|\omega|}$$

Frequência

A frequência é dada por:

$$q = \frac{1}{\lambda}$$

que é o número de oscilações completas por unidade da variável t . Se t é tempo, q é medido em Hz. Se t é espaço, q é medido em ciclos/unidade espacial.

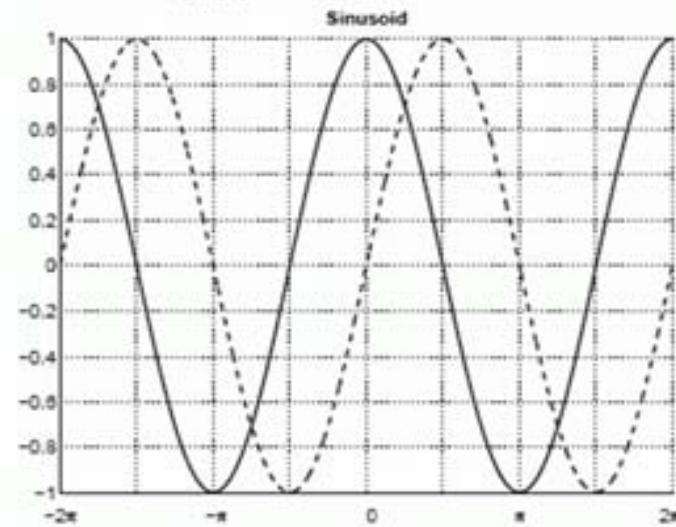
Note que $q = \frac{1}{\lambda} = \frac{|\omega|}{2\pi}$. A função básica $e^{i\omega t}$ pode ser expressada equivalentemente como $e^{2\pi i \cdot q \cdot t}$ (admitindo que q poderia ser negativo também).

Representação geral

$$Ae^{i(2\pi kx + \phi)} = A(\cos(2\pi kx + \phi) + i \sin(2\pi kx + \phi))$$

As before

- the \cos term is the signal's real part
- the \sin term is the signal's imaginary part
- A is the amplitude, ϕ the phase shift, k determines the frequency



Vamos mostrar (mais adiante) que se $f : [0, T] \rightarrow \mathbb{R}$ (ou \mathbb{C}) é limitada e tiver uma quantidade finita de descontinuidades, existem constantes $\{c_k\}_{k \in \mathbb{Z}} \subseteq \mathbb{C}$ tais que $f(t) = \sum_{k=-\infty}^{\infty} c_k e^{2\pi i k (\frac{1}{T}) t}$

Sinais bidimensionais

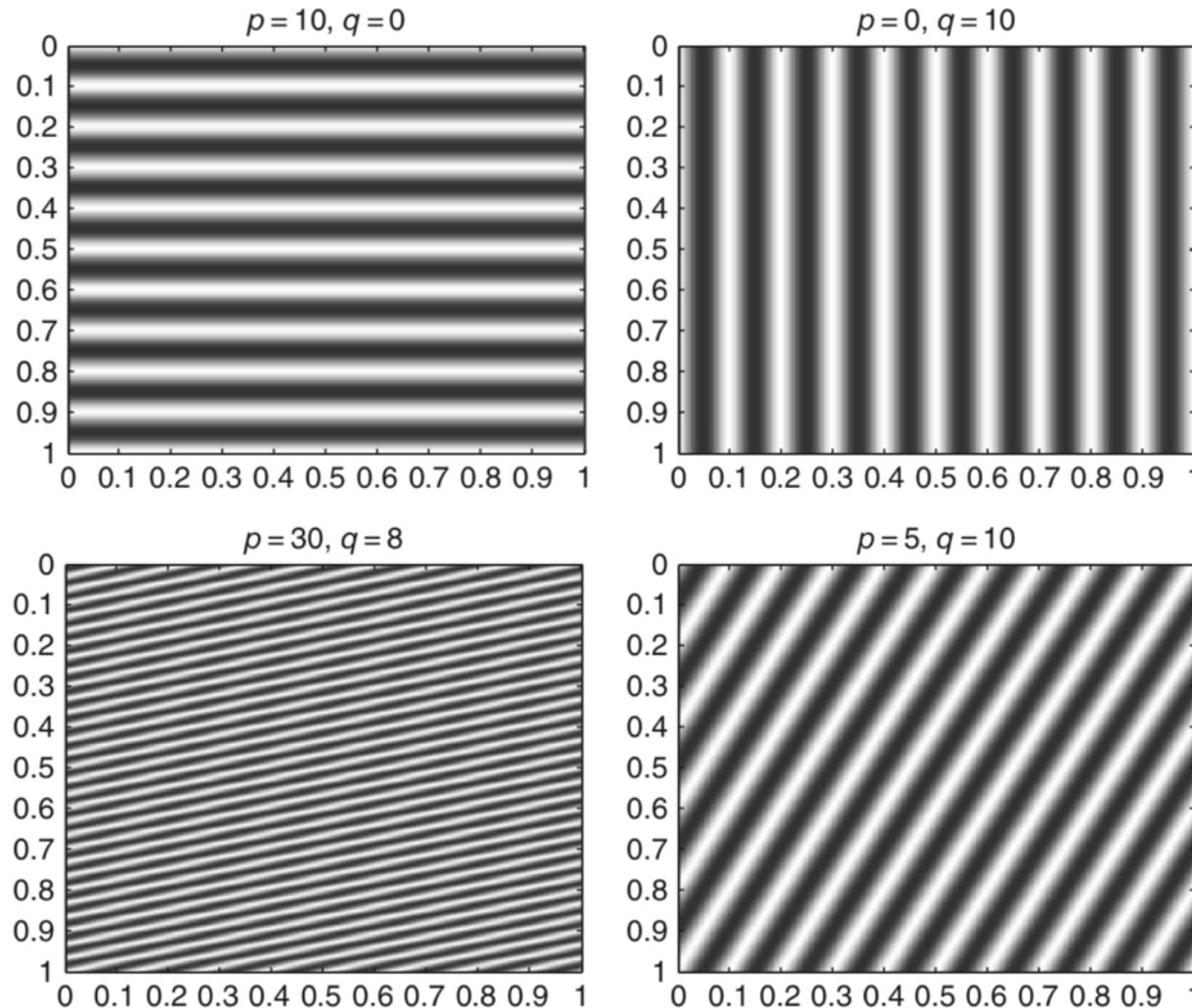


Figure 1.7 Grayscale image of $\cos(2\pi(px + qy)) = \operatorname{Re}(e^{2\pi i(px+qy)})$ for various p and q .

Tarefa de casa

- Leitura capítulo I até seção I.5.I
- Seção "Matlab project", exercício 2 (em Python)