Signal and Image Analysis

Two examples of the type of problems that arise:

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1. How to compress huge data files for transmission over data lines with limited bandwidth?

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1. How to compress huge data files for transmission over data lines with limited bandwidth?

2. How do eliminate noise or errors in transmitted data?

Internet

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- How to efficiently send huge amounts of telemetry from an interplanetary satellite back to Earth?

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► Fourier Analysis

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- Fourier Analysis
- Wavelets

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- Fourier Analysis
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Each has its own niche in various applications.

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This expansion is called a Fourier Series

• The frequency of the building blocks $\sin(nt)$ and $\cos(nt)$ is n.

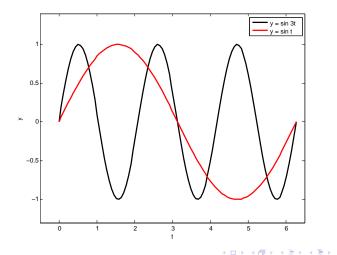
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That is, there are n cycles in a time interval 2π time units long.

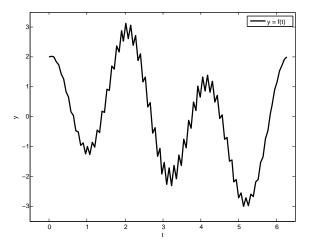
- The frequency of the building blocks sin(nt) and cos(nt) is n.
- ► That is, there are *n* cycles in a time interval 2π time units long.
- Thus a high frequency means lots of wiggles:



Applications of Fourier Analysis: Filter Out Noise

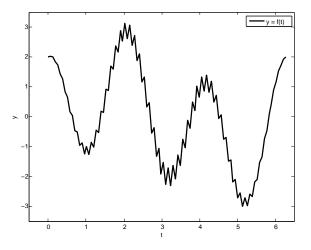
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Applications of Fourier Analysis: Filter Out Noise



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Applications of Fourier Analysis: Filter Out Noise



The Fourier expansion of f(t) turns out to be

 $f(t) = \sin(t) + 2\cos(3t) + .3\sin(50t)$

view this as a signal

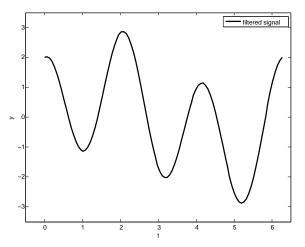
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- view this as a signal
- "wiggly" behavior: noise in the signal
- looks like the noise is due to the high frequency part of f(t)
- throw it out:

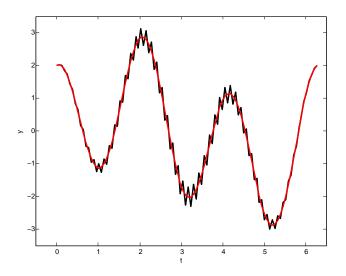


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This is now a very clean signal. Let's see how the original signal compares with the clean version:

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Throw out the high frequencies in the Fourier expansion.

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Problem:

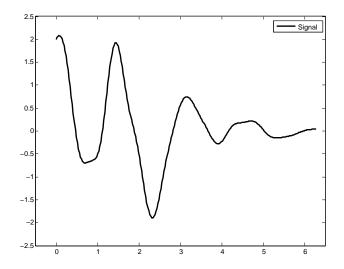
• know graph of f(t) only through a set of data points

Throw out the high frequencies in the Fourier expansion.

Problem:

- know graph of f(t) only through a set of data points
- ▶ how to approximate the Fourier coefficients a_n and b_n from the data?

Applications of Fourier Analysis: Data Compression



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Interpretation: signal of phone conversation

time measured in seconds, vertical axis is in millivolts

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transmission via satellite

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- transmission via satellite
- hard-headed way to transmit:

- time measured in seconds, vertical axis is in millivolts
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- hard-headed way to transmit:
 - sample every millisecond or so and send the resulting data bits

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- this gives thousands of bits of data per second for just one phone call
- thousands of other calls going on at the same time
- staggering amount of data

better way: compress the signal

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- better way: compress the signal
 - use as few digital bits as possible without distorting the signal too much

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- better way: compress the signal
 - use as few digital bits as possible without distorting the signal too much
 - ideally, the compression is so good that nobody notices the signal has been altered

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Decompose the signal into its Fourier expansion

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throw out the coefficients a_n and b_n having absolute value smaller than some preset tolerance

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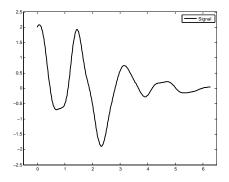
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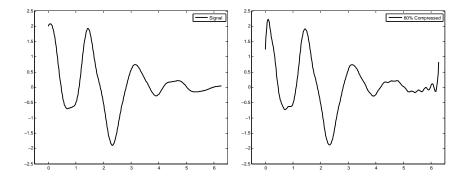
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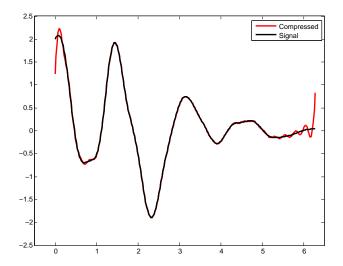
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- throw out the coefficients a_n and b_n having absolute value smaller than some preset tolerance
- send only those coefficients that were kept
- for many signals, the number of significant coefficients is relatively small





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Limitations of Fourier Analysis

Since the building blocks are periodic, Fourier analysis is

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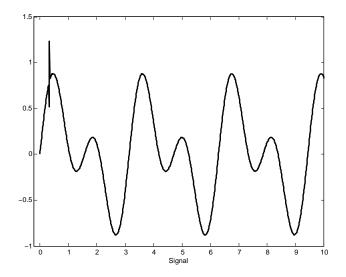
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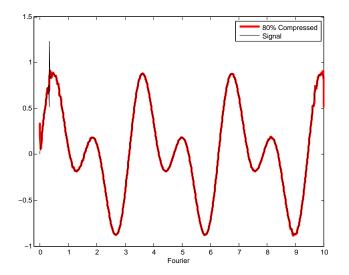
Since the building blocks are periodic, Fourier analysis is

- excellent for signals with time-independent wavelike features with some repetition (for instance, background noise)—no isolated spikes;
- not so good when isolated rapidly occurring spikes or "pops" are present:



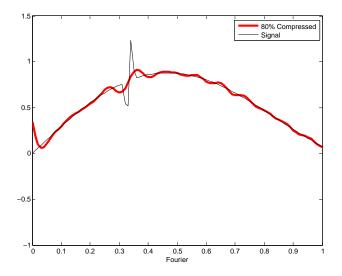
because of the isolated nature of the spike, Fourier analysis has trouble compressing the signal:

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It looks like it missed the spike.

Let's zoom in on the spike to make sure:



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What is a wavelet?



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Rough Idea:

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wave that travels for one or more time periods

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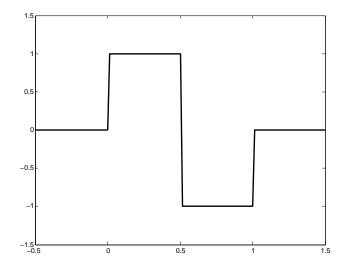
complementary tool to Fourier analysis:

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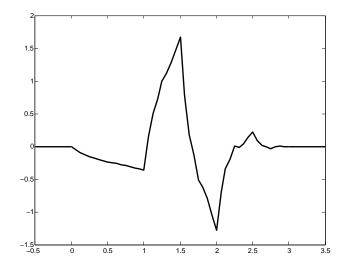
- wave that travels for one or more time periods
- nonzero only over a finite time interval—definitely not periodic!
- complementary tool to Fourier analysis:
 - wavelets are great for signals with isolated spikes

Haar Wavelet



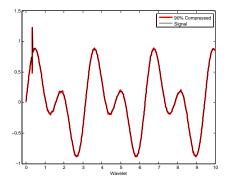
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Daubechies Wavelet



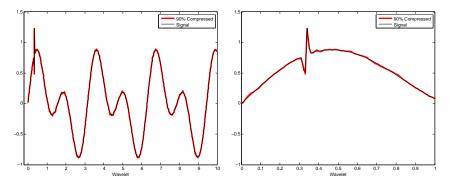
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Wavelet Compression



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Wavelet Compression



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Even at 90% compression, it doesn't miss the spike!