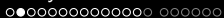


200 Years of Fourier Analysis: Fourier Analysis in the Modern World of Digital Signal Processing

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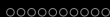
Talk held at University of Novi Sad
May 12th, 2022, Spring Festival



Jean Baptiste Josef Fourier: 1768 - 1830

https://en.wikipedia.org/wiki/Joseph_Fourier





Illustrating the Building Block: Pure Frequencies

GeoGebra Classic



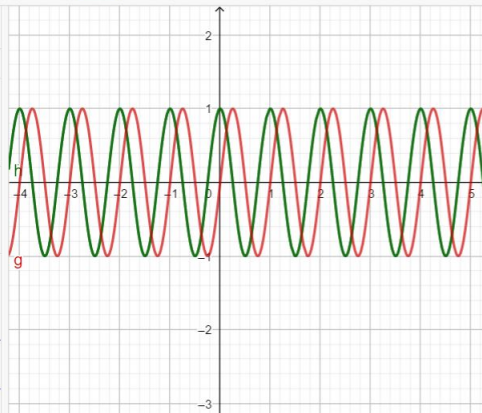
$u = 1$
 -5  5

$f(x) = \cos(2 \pi u x)$
 $\rightarrow \cos(2 \pi \cdot 1 x)$

$h(x) = f(x) + i g(x)$
 $\rightarrow \cos(2 \pi \cdot 1 x)$

$g(x) = \sin(2 \pi u x)$
 $\rightarrow \sin(2 \pi \cdot 1 x)$

+ Eingabe...



Banach Algebras

Theorem

*Endowed with the bilinear mapping $(f, g) \rightarrow f * g$ the Banach space $(\mathbf{L}^1(\mathbb{R}), \|\cdot\|_1)$ becomes a commutative Banach algebra with respect to convolution.*

The **convolution theorem**, usually formulated as the identity

$$\widehat{f * g} = \hat{f} \cdot \hat{g}, \quad f, g \in \mathbf{L}^1(\mathbb{R}), \quad (13)$$

implies

Theorem

The Fourier algebra, defined as $\mathcal{FL}^1(\mathbb{R}) := \{\hat{f} \mid f \in \mathbf{L}^1(\mathbb{R})\}$, with the norm $\|\hat{f}\|_{\mathcal{FL}^1} := \|f\|_1$ is a Banach algebra, closed under conjugation, and dense in $(\mathbf{C}_0(\mathbb{R}), \|\cdot\|_\infty)$ (continuous functions, vanishing at infinity).

Sampling and Periodization on the FT side

This result is the key to prove **Shannon's Sampling Theorem** which is usually considered as the fundamental fact of digital signal processing (Claude Shannon: 1916 - 2001).

Shannon's Theorem implies **perfect reconstruction for band-limited functions**, thus providing the mathematical basis for the technology of CD-players.

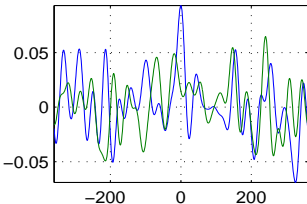
If the so-called *Nyquist criterion* is satisfied (sampling distance small enough), i.e. $\text{supp}(\hat{f}) \subset [-1/\alpha, 1/\alpha]$, then

$$f(t) = \sum_{k \in \mathbb{Z}^d} f(\alpha k) g(x - \alpha k), \quad x \in \mathbb{R}^d. \quad (15)$$

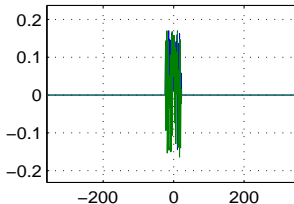


A Visual Proof of Shannon's Theorem

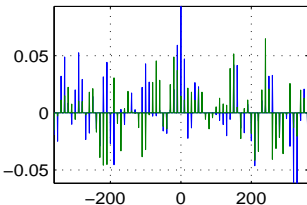
a lowpass signal, of length 720



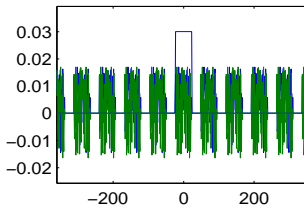
its spectrum, max. frequency 23



the sampled signal, $a = 10$



the FT of the sampled signal



FFT: Fast Fourier Transform

Originally introduced as a tool that should allow to approximately compute Fourier integrals based on suitable discretization of the continuous function ($f \in L^1(\mathbb{R})$) in 1965 (by Cooley and Tuckey at IMB), the FFT has become the backbone of *digital signal processing*.

Instead of providing a lot of formulas let us mention that one possible interpretation of the (linear) mapping $\mathbf{a} \mapsto \mathbf{b} := \text{fft}(\mathbf{a})$, from \mathbb{C}^N to \mathbb{C}^N .

The most useful interpretation of the *usual formula* is:

Convert the set of coefficients $\mathbf{a} = (a_k)_{k=0}^{N-1}$ to the sequence of *values of the polynomial* $p_{\mathbf{a}}(z)$ over the unit roots of order N .



Where do we use Fourier Analysis in our Daily Life?

Perhaps you have to think a bit? But there are MANY opportunities, and few activities do not involve the use of FFT-based technology.

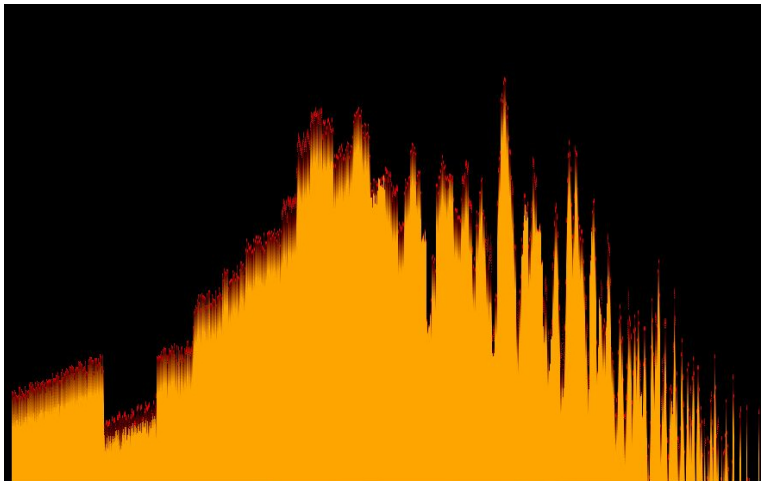
- 1 You use your mobile phone to communicate?
- 2 You listen to music? (MP3 or WAV-files);
- 3 You download images? (JPEG format);
- 4 Your computer communicates with your printer?
- 5 You watch digital videos (streaming)?
- 6 So how do the data reach your device?

The answer is: There is a lot of **digital signal processing** going on in the background, using the FFT (Fast Fourier Transform).



Gabor Analysis in our kid's daily live (MP3)

The Windows Media Player allows to **visualize music**, e.g. like



Medical Imaging using the Radon Transform



The Key-players for Time-Frequency Analysis (TFA)

Time-shifts and Frequency shifts (II)

$$T_x f(t) = f(t - x)$$

and $x, \omega, t \in \mathbb{R}^d$

$$M_\omega f(t) = e^{2\pi i \omega \cdot t} f(t).$$

Behavior under Fourier transform

$$(\widehat{T_x f}) = M_{-x} \hat{f} \quad (\widehat{M_\omega f}) = T_\omega \hat{f}$$

The Short-Time Fourier Transform

$$V_g f(\lambda) = \langle f, M_\omega T_t g \rangle = \langle f, \pi(\lambda) g \rangle = \langle f, g_\lambda \rangle, \quad \lambda = (t, \omega);$$



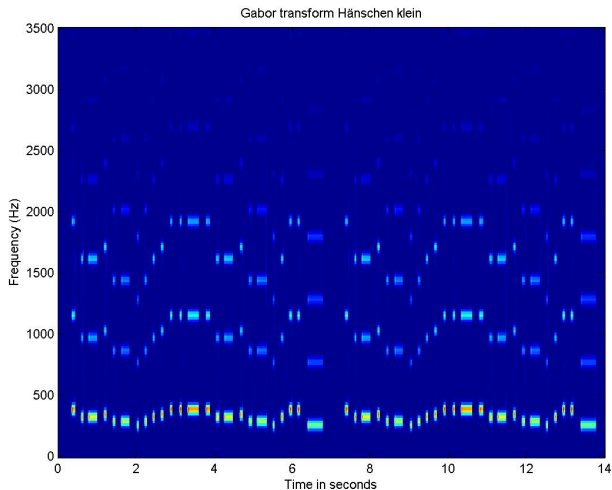
Time-Frequency Analysis and Music

The image shows a musical score for the song 'Hänschen klein' in F major, 2/4 time. The score consists of five staves of music. Above the notes, chords are indicated: F, C7, and F. The lyrics are written below the notes.

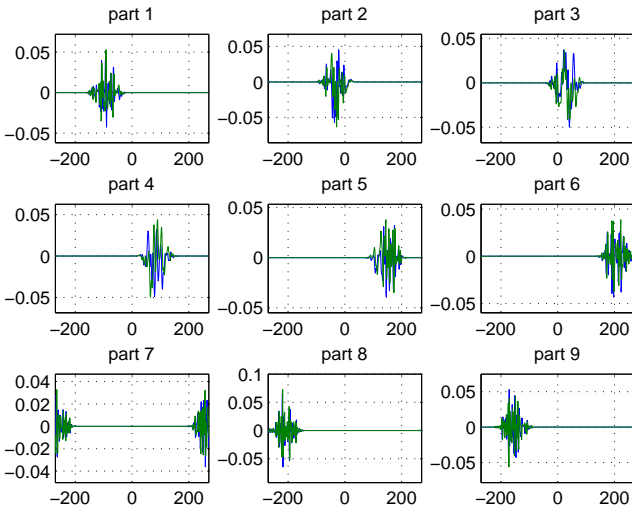
1. Häns-chen klein ging al - lein in die wei - te
Welt hin - ein. Stock und Hut stehn ihm gut,
wan - dert wohl - ge - mut. Doch die Mut - ter
weint so sehr, hat ja gar kein Häns-chen mehr.
Da be - sinnt sich das Kind, läuft nach Haus ge - schwind.

The Short-Time Fourier Transform of this Song

The computed spectrogram of this song.



... and cut the signal into pieces



Operating on the Audio Signal: Filter Banks



Astronomical Insight

Time-Frequency Analysis and Black Holes

Breaking News of Oct. 2017

In Oct. 3rd, 2017, the **Nobel Prize in Physics** was awarded to three physicists who have been key figure for the **LIGO Experiment** which led in the year 2016 to the detection of **Gravitational Waves** as predicted 100 years ago by Albert Einstein!

The Prize-Winners are

Rainer Weiss, Barry Barish und Kip Thorne.

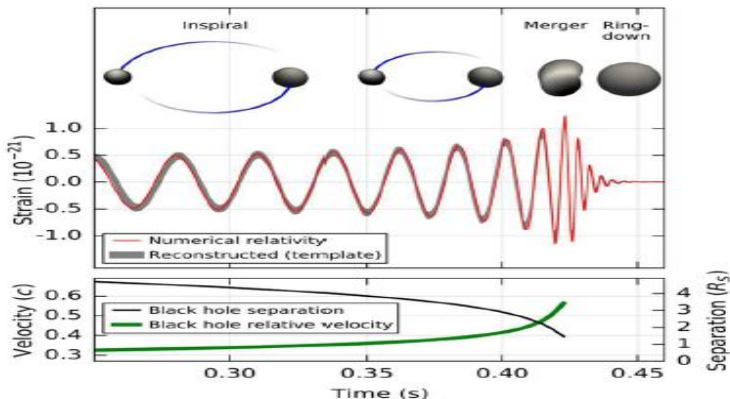
They have supplied the key ideas to the so-called LIGO experiment which has meanwhile 4-times verified the existence of Gravitational waves by means of a huge laser-interferometric setup. The first detection took place in September 2016.

https://en.wikipedia.org/wiki/Gravitational-wave_observator



The shape of gravitational waves

Einstein had predicted, that the shape of the gravitational wave of two collapsing black holes would be a chirp-like function, depending on the masses of the two objects.



Gravitational waves and Wilson bases

Aside from the experimental setup there is a huge signal processing task involved, comparable to the literal “needle in the haystack” problem.

There had been two strategies:

- Searching for 2500 explicitly determined wave-forms;
- Using a family of 14 orthonormal Wilson bases (a variant of Gabor Analysis);

The very **first** was detected by the second strategy, because the masses had been out of the expected range of the predetermined wave-forms.

NEW FINDINGS have been made in April of this year!

<https://science.orf.at/stories/2979350/>



A few Relevant References/BOOKS

- K. Gröchenig:** Foundations of Time-Frequency Analysis, 2001.
- H.G. Feichtinger and T. Strohmer:** Gabor Analysis, 1998.
- H.G. Feichtinger and T. Str.:** Advances in Gabor Analysis, 2003.
- G. Folland:** Harmonic Analysis in Phase Space, 1989.
- A. Benyi and K. Okoudjou** Modulation Spaces. With Applications to Pseudodifferential Operators and Nonlinear Schrödinger Equations, 2020.
- E. Cordero and L. Rodino** Time-frequency Analysis of Operators and Applications. 2020.

See also www.nuhag.eu/talks or www.nuhag.eu/ETH20
(ETH course by HGFei).



Usefulness and Applications of Gabor Frames:

The question of Gabor frames is of interest, when a signal (say some audio signal, or some image, cf. introduction) is to be *decomposed into meaningful elementary building blocks*, somehow like *transcription*. Ideally the distribution of *energy* in the signal goes over into an equivalent energy distribution. AND WHAT can we do with this:

- a) contributions may be irrelevant (or disturbing) and can be eliminated (the bird contributing to the open air classical concert): **denoising of signals**
- b) signals can be **separated** in a TF-situation;
- c) unimportant, small contributions can be omitted (+ masking effect): allows for efficient **lossy compression** schemes >> **MP3**.

THANK YOU

Thank you for your attention!!

More at www.nuhag.eu

Access to the collection of all Talks by HGFei can be obtain by request at hans.feichtinger@univie.ac.at as well as to all of the NuHAG publications.

