# Time-frequency energy distributions, old and new

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## intuition



#### Aim

Write the "musical score" of a signal with multiple, evolutive components with that additional constraint of getting, in the case of an isolated chirp  $x(t) = a(t) \exp\{i\varphi(t)\}$ , a **localized** representation

$$\rho(t,f) \sim a^2(t) \,\delta\left(f - \dot{\varphi}(t)/2\pi\right).$$

#### local methods and localization

• The example of the short-time FT — One defines the local quantity

$$F_x^{(h)}(t,f) = \int x(s) \overline{h(s-t)} e^{-i2\pi fs} ds,$$

where h(t) is some short-time observation window.

- **Measurement** The representation results from an interaction between the signal and a **measurement device** (the window h(t)).
- Trade-off A short window favors the "resolution" in time at the expense of the "resolution" in frequency, and vice-versa.

## adaptation

- Chirps Adaptation to pulses if  $h(t) \rightarrow \delta(t)$  and to tones if  $h(t) \rightarrow 1 \Rightarrow$  adapting the analysis to arbitrary chirps suggests to make h(t) (locally) depending on the signal.
- Linear chirp In the linear case  $f_x(t) = f_0 + \alpha t$ , the equivalent frequency width  $\delta f_S$  of the spectrogram  $S_x^{(h)}(t, f) := |F_x^{(h)}(t, f)|^2$  behaves as:

$$\delta f_{\mathcal{S}} \approx \sqrt{\frac{1}{\delta t_h^2} + \alpha^2 \, \delta t_h^2}$$

for a window h(t) with an equivalent time width  $\delta t_h \Rightarrow$ minimum for  $\delta t_h \approx 1/\sqrt{\alpha}$  (but  $\alpha$  **unknown**...). self-adaptation and Wigner-Ville distribution

Matched filtering — If one takes for the window h(t) the time-reversed signal x\_(t) := x(-t), one readily gets that F<sub>x</sub><sup>(x\_-)</sup>(t, f) = W<sub>x</sub>(t/2, f/2)/2, where

$$W_{x}(t,f) := \int x(t+\tau/2) \overline{x(t-\tau/2)} e^{-i2\pi f\tau} d\tau$$

is the Wigner-Ville Distribution (Wigner, '32; Ville, '48).

• Linear chirps — The WVD perfectly localizes on straight lines of the plane:

$$x(t) = \exp\{i2\pi(f_0t + \alpha t^2/2)\} \Rightarrow W_x(t, f) = \delta(f - (f_0 + \alpha t)).$$

• **Remark** — Localization via self-adaptation leads to a **quadratic** transformation (energy distribution).

#### interferences

• **Quadratic superposition** — For any pair of signals  $\{x(t), y(t)\}$  and coefficients (a, b), one gets

 $W_{ax+by}(t,f) = |a|^2 W_x(t,f) + |b|^2 W_y(t,f) + 2 \operatorname{Re} \left\{ a \,\overline{b} \, W_{x,y}(t,f) \right\},\,$ 

with

$$W_{x,y}(t,f) := \int x(t+\tau/2) \overline{y(t-\tau/2)} e^{-i2\pi f \tau} d\tau$$

- Drawback Interferences between disjoint component reduce readability.
- **Advantage** Inner interferences between **coherent** components guarantee localization.

#### interferences

Janssen's formula (Janssen, '81) — It follows from the unitarity of W<sub>x</sub>(t, f) that:

$$|W_x(t,f)|^2 = \iint W_x\left(t+\frac{\tau}{2},f+\frac{\xi}{2}\right) W_x\left(t-\frac{\tau}{2},f-\frac{\xi}{2}\right) d\tau d\xi$$

- Geometry (Hlawatsch & F., '85) Contributions located in any two points of the plane plan interfere to create a third contribution
  - I midway of the segment joining the two components
  - ② oscillating (positive and negative values) in a direction perpendicular to this segment
  - 3 with a "frequency" proportional to their "time-frequency distance".





































WV(sum) (N = 4)





WV(sum) (N = 6)



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WV(sum) (N = 8)





WV(sum) (N = 9)





WV(sum) (N = 10)





WV(sum) (N = 11)





WV(sum) (N = 12)





WV(sum) (N = 13)





sum(WV) (N = 14)

WV(sum) (N = 14)





sum(WV) (N = 15)

WV(sum) (N = 15)


## interferences and localization



sum(WV) (N = 16)

WV(sum) (N = 16)



## classes of quadratic distributions

#### Observation

Many quadratic distributions have been proposed in the literature since more than half a century (e.g., spectrogram and DWV): none fully extends the notion of spectrum density to the nonstationary case.

**Principle of conditional unicity** — **Classes** of quadratic distributions of the form  $\rho_x(t, f) = \langle x, \mathbf{K}_{t,f} x \rangle$  can be constructed based on **covariance requirements** :

$$egin{array}{cccc} x(t) & o & 
ho_x(t,f) \ \downarrow & \downarrow \ (\mathbf{T}x)(t) & o & 
ho_{\mathbf{T}x}(t,f) = (\mathbf{ ilde{T}}
ho_x)(t,f) \end{array}$$

## classes of quadratic distributions

• Cohen's class — Covariance wrt shifts  $(\mathbf{T}_{t_0, f_0} x)(t) = x(t - t_0) \exp\{i2\pi f_0 t\}$  leads to Cohen's class (Cohen, '66) :

$$\mathcal{C}_{\mathsf{x}}(t,f) := \iint W_{\mathsf{x}}(s,\xi) \, \Pi(s-t,\xi-f) \, ds \, d\xi,$$

with  $\Pi(t, f)$  "arbitrary" (and to be specified via additional constraints).

• Variations — Other choices possibles, e.g.,  $(\mathbf{T}_{t_0, f_0} x)(t) = (f/f_0)^{1/2} x(f(t - t_0)/f_0) \rightarrow \text{affine class}$  (Rioul & F, '92), etc.

## Cohen's class and smoothing

Spectrogram — Given a low-pass window h(t), one gets the smoothing relation:

$$S_x^{(h)}(t,f) := |F_x^{(h)}(t,f)|^2 = \iint W_x(s,\xi) W_h(s-t,\xi-f) \, ds \, d\xi$$

 From Wigner-Ville to spectrograms — A generalization amounts to choose a smoothing function Π(t, f) allowing for a continuous and separable transition between Wigner-Ville and a spectrogram (smoothed pseudo-Wigner-Ville distributions) :

$$egin{array}{rcl} Wigner-Ville&\ldots& o&PWVL&\ldots& o&spectrogram \ \delta(t)\,\delta(f)&g(t)\,H(f)&W_h(t,f) \end{array}$$

## from Wigner-Ville to spectrogram, and back

## time-frequency spectrum

Definition (Martin, '82)

One of the most "natural" extensions of the power spectrum density is given by the **Wigner-Ville Spectrum** :

$$\mathbf{W}_{x}(t,f) := \int r_{x}\left(t+\frac{\tau}{2},t-\frac{\tau}{2}\right) e^{-i2\pi f\tau} d\tau$$

- Interpretation FT of a local correlation.
- **Properties** PSD if x(t) stationary, marginals, etc.
- Relation with the WVD Under simple conditions, one has  $W_x(t, f) = \mathbb{E}\{W_x(t, f)\}.$

## estimation of the Wigner-Ville spectrum

#### Aim

Approach  $\mathbb{E}{W_x(t, f)}$  on the basis of only one realization.

- Assumption Local stationarity (in time and in frequency).
- Estimators Smoothing of the DWV :

$$\hat{\mathbf{W}}_{x}(t,f) = (\Pi * *W_{x})(t,f)$$

i.e., Cohen's class.

• **Properties** — **Statistical** (bias-variance) and **geometrical** (localization) trade-offs, both controlled by  $\Pi(t, f)$ .

## global vs. local

- Global approach The Wigner-Ville Distribution localizes perfectly on straight lines of the plane (linear chirps). One can construct other distributions localizing on more general curves (ex.: Bertrand's distributions adapted to hyperbolic chirps).
- Local approach A different possibility consists in revisiting the smoothing relation defining the spectrogram and in considering localization wrt the instantaneous frequency as it can be measured locally, at the scale of the short-time window ⇒ reassignment.

Principle — The key idea is (1) to replace the geometrical center of the smoothing time-frequency domain by the center of mass of the WVD over this domain, and (2) to reassign the value of the smoothed distribution to this local centroïd:

$$S^{(h)}_x(t,f)\mapsto \iint S^{(h)}_x(s,\xi)\,\delta\left(t-\hat{t}_x(s,\xi),f-\hat{f}_x(s,\xi)
ight)\,ds\,d\xi.$$

Remark — Reassignment has been first introduced for the only spectrogram (Kodera *et al.*, '76), but its principle has been further generalized to **any** distribution resulting from the smoothing of a localizable mother-distribution (Auger & F., '95).









### reassignment in action

 Spectrogram — Implicit computation of the local centroïds (Auger & F., '95) :

$$\hat{F}_{x}(t,f) = t + Re\left\{rac{F_{x}^{(\mathcal{T}h)}}{F_{x}^{(h)}}
ight\}(t,f)$$

$$\hat{F}_{x}(t,f)=f-Im\left\{rac{F_{x}^{(\mathcal{D}h)}}{F_{x}^{(h)}}
ight\}(t,f),$$

with  $(\mathcal{T}h)(t) = t h(t)$  and  $(\mathcal{D}h)(t) = (dh/dt)(t)/2\pi$ .

 Beyond spectrograms — Possible generalizations to other smoothings (smoothed pseudo-Wigner-Ville, scalogram, etc.).

#### independence wrt window size



## an example of comparison



#### reassignment and estimation

- Advantage Very good properties of localization for chirps (> spectrogram).
- Limitation High sensitivity to noise (< spectrogram).

#### Aim

Reduce fluctuations while preserving localization.

Idea (Xiao & F., '06)

Adopt a multiple windows approach.

### back to spectrum estimation

 Stationary processes — The power spectrum density can be viewed as:

$$\mathbf{S}_{x}(f) = \lim_{T \to \infty} \mathbb{E} \left\{ \frac{1}{T} \left| \int_{-T/2}^{+T/2} x(t) e^{-i2\pi f t} dt \right|^{2} \right\}$$

 In practice — Only one, finite duration, realization ⇒ crude periodogram (squared FT) = non consistent estimator with large variance

## classical way out (Welch, '67)

#### • Principle — Method of averaged periodograms

$$\hat{\mathbf{S}}_{x,K}^{(W)}(f) = rac{1}{K}\sum_{k=1}^{K}S_{x}^{(h)}(t_{k},f)$$

with  $t_{k+1} - t_k$  of the order of the width of the window h(t).

• Bias-variance trade-off — Given T (finite), increasing  $K \Rightarrow$  reduces variance, but increases bias

## multitaper solution (Thomson, '82)

• Principle — Computing

$$\hat{\mathbf{S}}_{x,K}^{(T)}(f) = rac{1}{K} \sum_{k=1}^{K} S_{x}^{(h_{k})}(0,f)$$

with  $\{h_k(t), k \in \mathbb{N}\}\$  a family of orthonormal windows extending over the whole support of the observation  $\Rightarrow$  reduced variance, without sacrifying bias

Nonstationary extension — Multitaper spectrogram

$$\hat{\mathbf{S}}_{x,K}^{(T)}(f) 
ightarrow \mathcal{S}_{x,K}(t,f) := rac{1}{K} \sum_{k=1}^K \mathcal{S}_x^{(h_k)}(t,f)$$

Limitation — Localization controlled by most spread spectrogram.

### multitaper reassignment

#### Idea

*Combining the advantages of reassignment (wrt localization) with those of multitapering (wrt fluctuations) :* 

$$S_{x,K}(t,f) \rightarrow RS_{x,K}(t,f) := \frac{1}{K} \sum_{k=1}^{K} RS_x^{(h_k)}(t,f)$$

- Coherent averaging of chirps (localization independent of the window)
- ② incoherent averaging of noise (different TF distributions for different windows)

## in practice

• Choice of windows — Hermite functions

$$h_k(t) = (-1)^k rac{e^{-t^2/2}}{\sqrt{\pi^{1/2} 2^k k!}} (\mathcal{D}^k \gamma)(t); \gamma(t) = e^{t^2}$$

rather than Prolate Spheroidal Wave functions

#### • Two main reasons

- WVD with elliptic symmetry and maximum concentration in the plane.
- 2 recursive computation of  $h_k(t)$ ,  $(\mathcal{T}h_k)(t)$  and  $(\mathcal{D}h_k)(t) \Rightarrow$  better implementation in **discrete-time**. In particular:

$$(\mathcal{D}h_k)(t) = (\mathcal{T}h_k)(t) - \sqrt{2(k+1)} h_{k+1}(t)$$









#### chirp enhancement

#### Idea

Reassigned chirps **globally** invariant wrt tapers  $\Rightarrow$  "differences" wrt successive tapers mostly non-zero in noisy regions

1 average ratios ( $\sim$  log-differences)

$$RSD_{x,K}(t,f) = rac{1}{K-1} \sum_{k=1}^{K-1} rac{RS_x^{(h_{k+1})}(t,f)}{RS_x^{(h_k)}(t,f)}$$

2 threshold and mask



## a "compressed sensing" approach



#### Sparsity

minimizing the  $\ell_0$  "norm" not feasible, but almost optimal solution by minimizing the  $\ell_1$  norm

## a "compressed sensing" approach"

#### Idea (F. & Borgnat, 2008-2010)

- (1) choose a domain  $\Omega$  neighnouring the origin of the AF plane
- ② solve the program

$$\min_{\rho} \|\rho\|_1 \, ; \, \mathcal{F}\{\rho\} - A_x = 0|_{(\xi,\tau)\in\Omega}$$

3 the exact equality over  $\Omega$  can be relaxed to

$$\min_{\rho} \|\rho\|_1; \|\mathcal{F}\{\rho\} - A_x\|_2 \le \epsilon|_{(\xi,\tau)\in\Omega}$$

#### a toy example



# Wigner



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# ambiguity



## selection



## sparse solution



#### comparison sparsity vs. reassignment


# detection/estimation of chirps

- Optimality Matched filtering, maximum likelihood, contrast,...: basic ingredient = correlation "received signal — copy of emitted signal".
- Time-frequency interpretation Unitarity of a time-frequency distribution ρ<sub>x</sub>(t, f) guarantees the equivalence:

$$|\langle x, y \rangle|^2 = \langle \langle \rho_x, \rho_y \rangle \rangle.$$

 Chirps — Unitarity + localization ⇒ detection/estimation via path integration in the plane (e.g., Wigner-Ville and linear chirps). Approximation = reassigned spectrogram and "any" chirp.

### Euler's disk





# Euler's disk — Hough 1

#### Idea

Path integration along power-law trajectories  $f = f_0(t_0 - t)^{\alpha}$ 



## Euler's disk — Hough 2



# revisiting stationarity

#### Observation

Discrepancy between **theory** (invariance over all times, stochastic framework) and **practice** (observation scale, deterministic signals)

#### Aim

*Get an* **operational** (*i.e.*, *equipped with interpretation* + *test*) *definition of stationarity* 

#### Idea

Operate in the time-frequency plane and compare with a **stationarized** reference

# time-frequency stationarity

#### Principle

- 2nd-order stationarity  $\Rightarrow \mathbf{W}_x(t, f) = \Gamma_x(f)$  (PSD) for any t
- adaptation to sub-regions of the TF plane, in time (observation scale) and/or in frequency (subbands)
- test by comparing local vs. global spectral features

#### Significance

- nonstationarity = structured organization of spectral content over time: local "≠" global
- null hypothesis of stationarity = stationarized (i.e., unstructured in time) reference: local "=" global
- phase randomization in the Fourier domain (method of **surrogate** data)

#### stationarization via surrogates



## a distance-based test

#### Dissimilarity measures

- $\kappa_{\mathrm{KL}}(G, H) := \int_{\Omega} (G(f) H(f)) \log(G(f)/H(f)) df$ (Kullback-Leibler divergence) •  $\kappa_{\mathrm{LS}}(G, H) := \int_{\Omega} |\log(G(f)/H(f))| df$  (log-spectral deviation) •  $\kappa(G, H) := \kappa_{\mathrm{KL}}(G, H). (1 + \lambda \kappa_{\mathrm{LS}}(G, H))$  (combined)
- Comparison local vs. global

$$\{c_n^{(y)} := \kappa\left(S_{y,K}(t_n,.), \langle S_{y,K}(t_n,.)\rangle_{n=1,\ldots,N}\right), n = 1,\ldots,N\}$$

with either

# proposed test

• Fluctuations — "Nonstationarity" assessed by the  $l_2$ -norm  $L(g, h) := \sum_{n=1}^{N} (g_n - h_n)^2 / N$ •  $\Theta_1 = L(c^{(x)}, \langle c^{(x)} \rangle_{n=1,...N})$  (signal) •  $\Theta_0(j) = L(c^{(s_j)}, \langle c^{(s_j)} \rangle_{n=1,...N}), j = 1, ... J$  (surrogates)

Test

$$\left\{ \begin{array}{ll} \Theta_1 > \gamma & : \text{``nonstationarity''}; \\ \Theta_1 < \gamma & : \text{``stationarity''}. \end{array} \right.$$

with threshold  $\gamma$  deduced from the distribution of  $\Theta_0(j)$  for a given level of significance (probability of rejecting the null hypothesis of stationarity)

#### • From detection to estimation

- **index** of nonstationarity: INS :=  $\sqrt{\frac{\Theta_1}{\frac{1}{7}\sum_{i=1}^{J}\Theta_0(j)}}$
- scale of nonstationarity:  $SNS := \frac{1}{N_r} \arg \max_{N_h} \{INS(N_h)\}$

## test in action (stochastic case)



# test in action (deterministic case)



### a kernel-based test

#### Idea

Surrogates = learning set  $\Rightarrow$  kernel methods machinery

- Nonlinear mapping φ(.) from input space to feature space, with a kernel such that K(x<sub>i</sub>, x<sub>j</sub>) = ⟨φ(x<sub>i</sub>), φ(x<sub>j</sub>)⟩
- One-class SVM (Support Vector Machines)
  - implicit density estimation for outlier rejection
  - optimal hyperplane solution of the quadratic program

$$\min_{w,\rho,\xi} \frac{1}{2} \|w\|^2 + \frac{1}{\nu J} \sum_{j=1}^J \xi_j - \rho$$
  
subject to  $\langle w, \varphi(x_j) \rangle \ge \rho - \xi_j, \ \xi_j \ge 0$ 

• decision function given by  $d(z) = \operatorname{sgn}(\langle w, \varphi(z) \rangle - \rho)$ 

#### feature space

• Normalized spectral "slices" of multitaper spectrograms

$$\tilde{S}_{n}(f) = S_{x,K}(t_{n},f) / \int_{0}^{\infty} S_{x,K}(t_{n},f) df; n = 1, ..., N$$

• Time evolution of local **power**  $P_n$  and **frequency**  $F_n$ 

$$P_n = <1>_{\tilde{S}_n}; F_n = _{\tilde{S}_n}; F_n^2 = _{\tilde{S}_n}$$

Local vs. global features

$$\begin{cases} P = \mathsf{std}(\{P_n\}_{n=1..N})/\mathsf{mean}(\{P_n\}_n) \\ F = \mathsf{std}(\{F_n\}_{n=1..N})/\mathsf{mean}(\{\sqrt{\{F_n^2 - (F_n)^2\}}\}_n) \end{cases}$$

# an example



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# (p)reprints, Matlab codes & contact

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