


**Signal & Data Analysis in Neuroscience
2018**
Filters & Windows


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Outline – Frequency Domain

- ☑ Introduction
- ☑ Fourier Transform
- ☑ Sampling Theory
- ☑ Systems
- **Filters**
- Windows
- Spectral Analysis


IBG



Filter in signal analysis

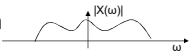
- Filters are used to **eliminate** unwanted frequencies from an input signal or to **select** a desired frequency range among many others.
- Filters form a sub-group of the systems.
- There are analog and digital filters. We will focus on the digital filters.

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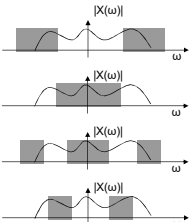



Filters

Original frequency domain




- Low Pass Filter (LPF)
- High Pass Filter (HPF)
- Band Pass Filter (BPF)
- Band Stop Filter (BSF)





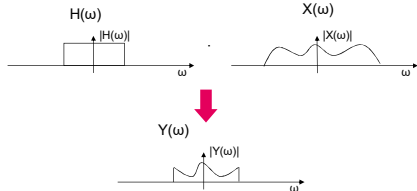
Input – Filter – Output

- Given the input $X(\omega)$ and desired output $Y(\omega)$, how can we describe $H(\omega)$?
- Moreover, how can we transfer it to the time domain and get a representation of the three components?




Ideal Filtering

Since $Y(\omega) = X(\omega) \cdot H(\omega)$



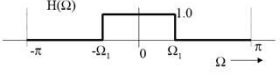
Remember : No frequency domain systems exist !!



Ideals problem : $F(\text{rect})=\text{sinc}$

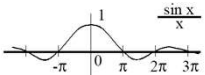
Ideal frequency response \rightarrow sinc in the time domain !


example:
ideal low-pass



$$h[n] = \frac{1}{2\pi} \int_{-\Omega_1}^{\Omega_1} \exp(j\Omega n) d\Omega = \frac{1}{2\pi} \left[\frac{\exp(j\Omega n)}{jn} \right]_{-\Omega_1}^{\Omega_1}$$

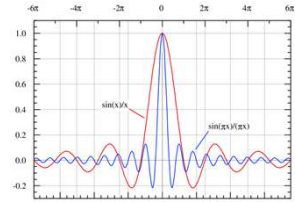
$$= \frac{1}{2\pi jn} [\exp(j\Omega_1 n) - \exp(-j\Omega_1 n)]$$


$$= \frac{1}{n\pi} \sin(n\Omega_1) = \frac{\Omega_1}{\pi} \text{sinc}(n\Omega_1)$$




The sinc function

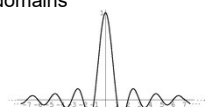
- The classical "unnormalized" definition $\text{sinc}(x) = \frac{\sin(x)}{x}$
- Signal analysis "normalized" definition $\text{sinc}(x) = \frac{\sin(\pi x)}{\pi x}$

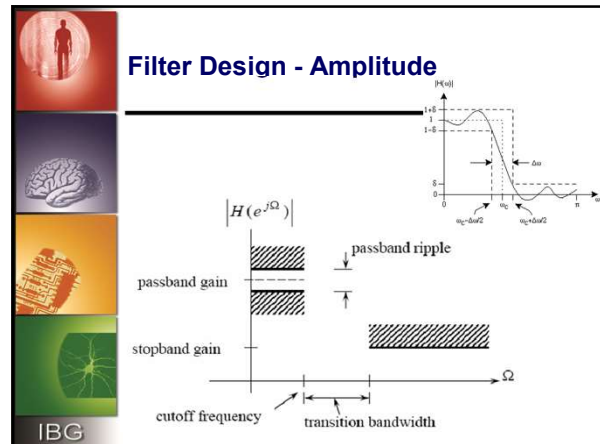


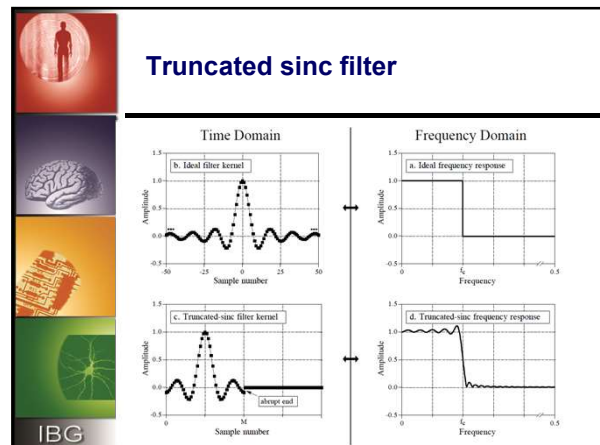


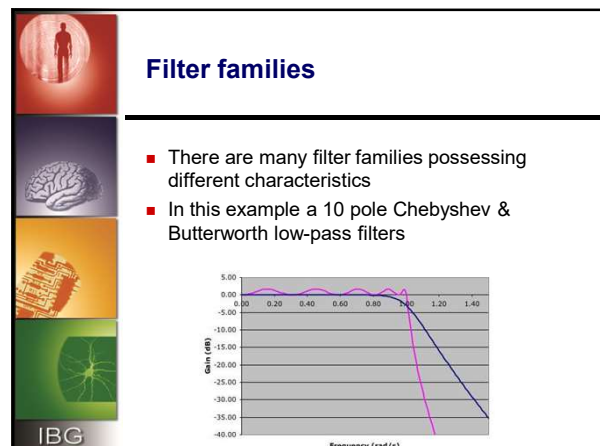
sinc problem

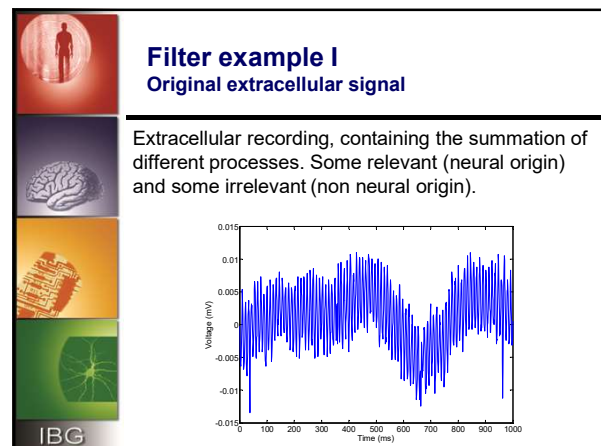
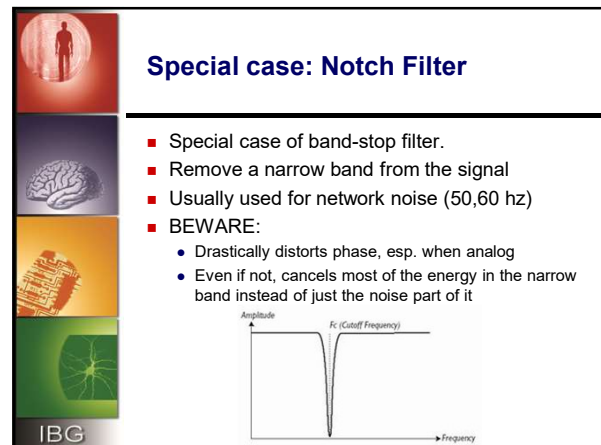
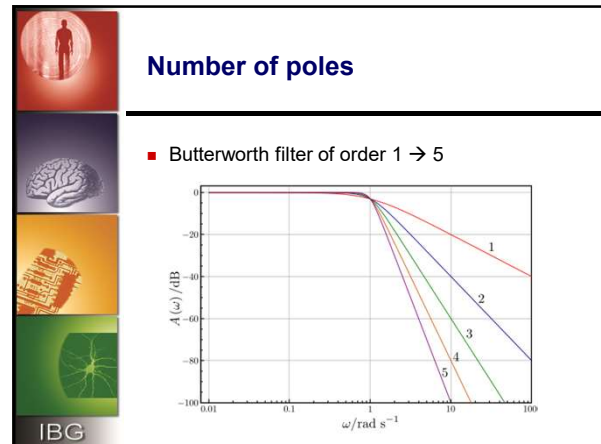
- The sinc function is infinite, forever oscillating around zero.
- Inserting Irrelevant samples into the filtered signal
- Since both $F(\text{rect})=\text{sinc}$ & $F(\text{sinc})=\text{rect}$ this problem is relevant for rectangular windows in both time and frequency domains

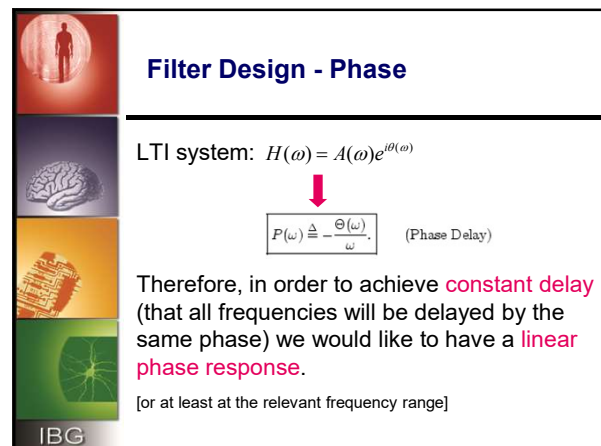
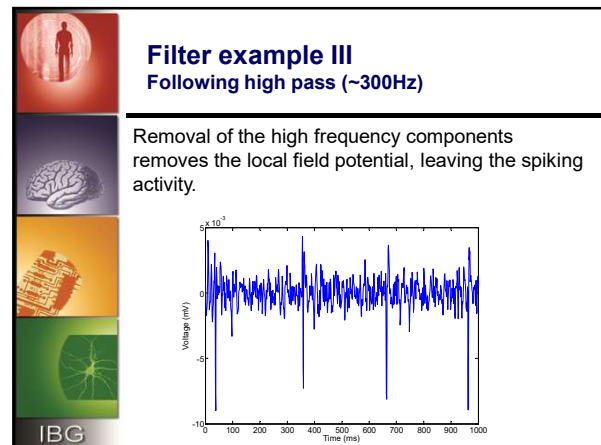
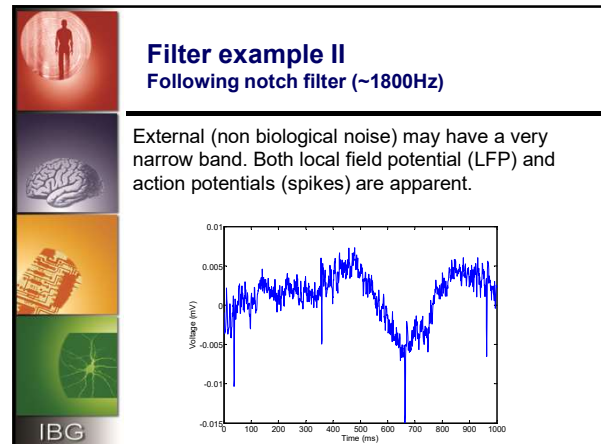


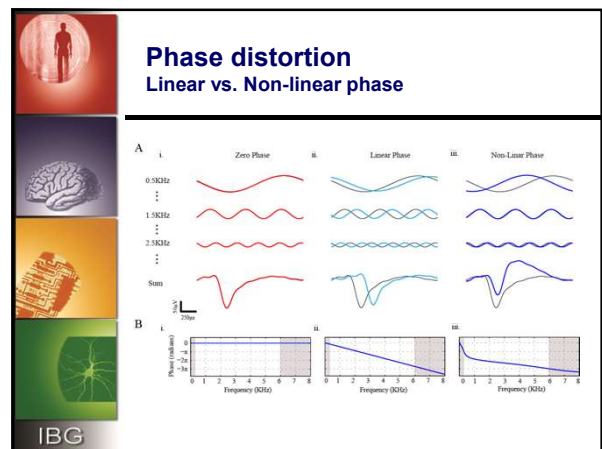
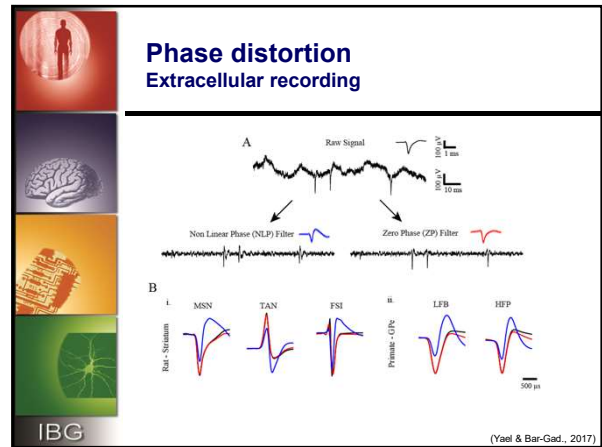
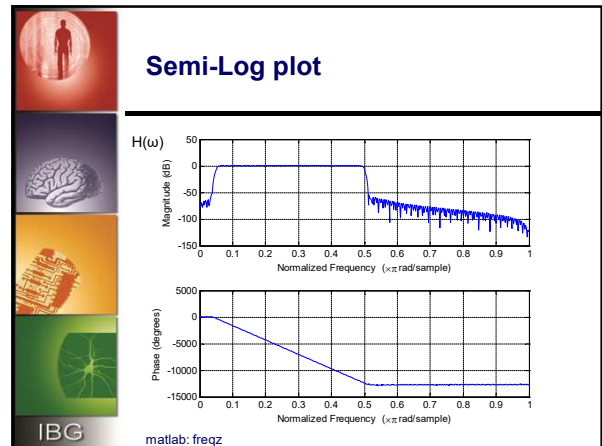
















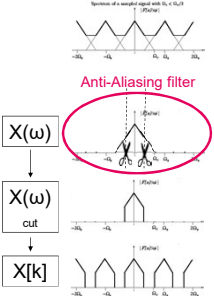
Filters





Avoiding sampling problems

when $X(\omega) \rightarrow X[k]$ looks like this,
You have an aliasing problem...

What is there to do?





And if we can not increase ω_s ?



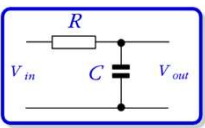
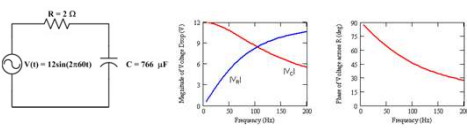
Online vs. Offline Filtering





- Online filtering –
 - Live streaming (usually analog) data
 - Delay limit
 - Limited computational resources
- Offline filtering –
 - Sampled, stored, digital data
 - No time limit
 - Less limited computational resources

Analog Filters


RC Circuit = the simplest LPF














Filters in Neuroscience

- Cell Membrane as LPF
- Slice Bath as LPF










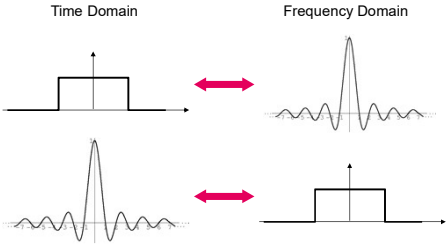
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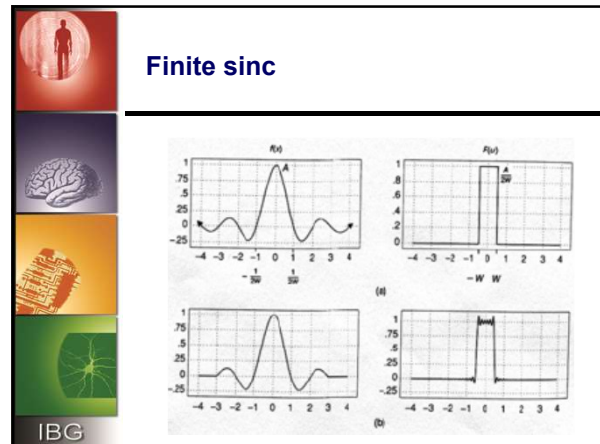


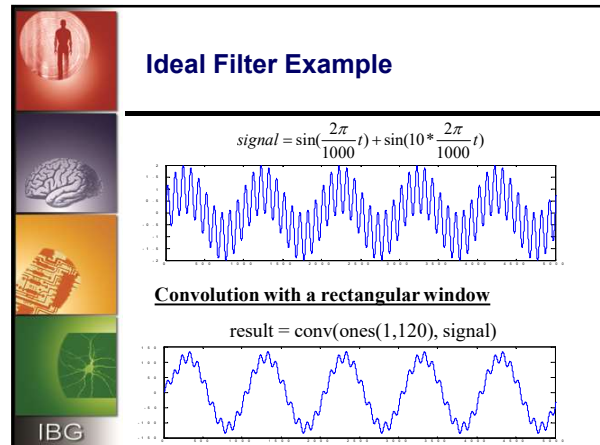





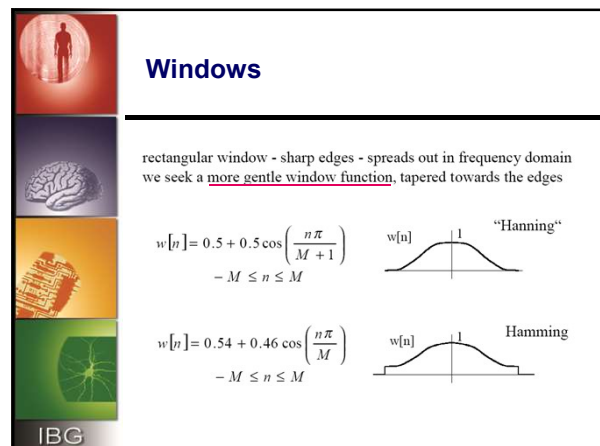
sinc: time & frequency duality

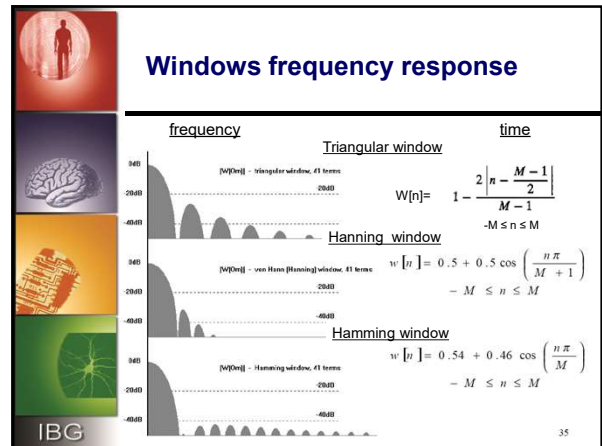


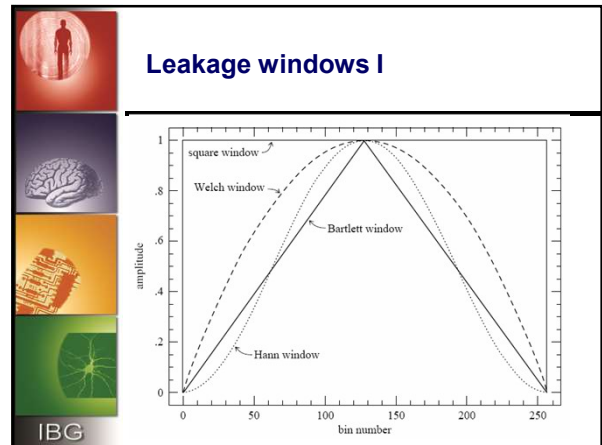


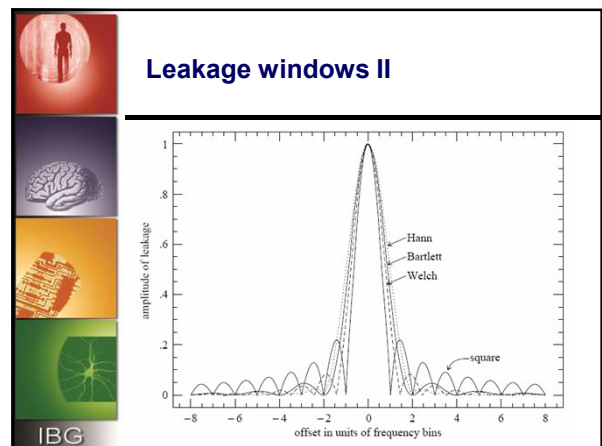


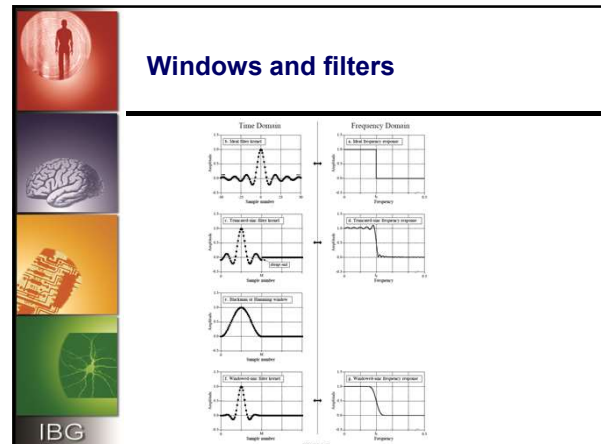












DFT Frequencies

- Discrete
- Range : $0-2\pi$, $e^{-j\frac{2\pi k}{N}n} \rightarrow \Delta k = \frac{2\pi}{N}$
- Periodic

But...

What about frequencies in between?

DFT Leakage

Say we had a sinusoid of 2.3 KHz and we still sampled it at 8000 samples/s :

The output frequency bins = 0Khz, 1Khz, ..., 7Khz
2.3 KHz bin is missing!!

What happens is that this frequency component shows up (leaks) in all the other frequency bins

Remedy
Windowing Techniques