Further explorations on the zeros of the spectrogram

Juan Manuel Miramont juan.miramont@univ-nantes.fr

Institut de Recherche en Energie Electrique de Nantes Atlantique (IREENA - Univ. Nantes, Saint-Nazaire)

Short-time Fourier transform (STFT) and spectrogram For a real signal x(t) its STFT will be defined as:

$$F_{x}(t,\omega) \coloneqq \int_{-\infty}^{+\infty} x(u)g(u-t)e^{-i\omega(u-t/2)}du, \qquad (1)$$

with $g(t) = \pi^{-1/4} e^{-t^2/2}$. Then, the spectrogram is defined as:

$$S_{x}(t,\omega) = |F_{x}(t,\omega)|^{2}.$$
(2)

STFT and Bargmann transform

Considering $z = \omega + it$, then the STFT can be written as:

$$F_{x}(t,\omega) = \mathcal{F}_{x}(z) \exp\left(-|z|^{2}/2\right), \qquad (3)$$

where $\mathcal{F}_{x}(z)$ is the Bargmann transform.

The Haddamard-Weierstrass Factorization

Being $\mathcal{F}_{x}(z)$ an entire function of order 2, it admits the following factorization:

$$\mathcal{F}_{x}(z) = z^{m} e^{Q(z)} \prod_{n} \left(1 - \frac{z}{z_{n}} \right) \exp\left(\frac{z}{z_{n}} + \frac{z^{2}}{2z_{n}^{2}}\right), \qquad (4)$$

where z_n are the zeros of $\mathcal{F}_x(z)$, *m* is the order of a (possible) zero at the origin, and Q(z) is a quadratic polynomial.

The Haddamard-Weierstrass Factorization

Being $\mathcal{F}_{x}(z)$ an entire function of order 2, it admits the following factorization:

$$\mathcal{F}_{x}(z) = z^{m} e^{Q(z)} \prod_{n} \left(1 - \frac{z}{z_{n}} \right) \exp\left(\frac{z}{z_{n}} + \frac{z^{2}}{2z_{n}^{2}} \right), \qquad (4)$$

where z_n are the zeros of $\mathcal{F}_x(z)$, *m* is the order of a (possible) zero at the origin, and Q(z) is a quadratic polynomial.

• $S_x(t,\omega)$ can be characterized by the distribution of its zeros.

The Haddamard-Weierstrass Factorization

Being $\mathcal{F}_{x}(z)$ an entire function of order 2, it admits the following factorization:

$$\mathcal{F}_{x}(z) = z^{m} e^{Q(z)} \prod_{n} \left(1 - \frac{z}{z_{n}} \right) \exp\left(\frac{z}{z_{n}} + \frac{z^{2}}{2z_{n}^{2}} \right), \qquad (4)$$

where z_n are the zeros of $\mathcal{F}_x(z)$, *m* is the order of a (possible) zero at the origin, and Q(z) is a quadratic polynomial.

- $S_x(t,\omega)$ can be characterized by the distribution of its zeros.
- This fact can be harnessed for signal detection (Flandrin 2015).

The Haddamard-Weierstrass Factorization

Being $\mathcal{F}_{x}(z)$ an entire function of order 2, it admits the following factorization:

$$\mathcal{F}_{x}(z) = z^{m} e^{Q(z)} \prod_{n} \left(1 - \frac{z}{z_{n}} \right) \exp\left(\frac{z}{z_{n}} + \frac{z^{2}}{2z_{n}^{2}} \right), \qquad (4)$$

where z_n are the zeros of $\mathcal{F}_x(z)$, *m* is the order of a (possible) zero at the origin, and Q(z) is a quadratic polynomial.

- $S_x(t,\omega)$ can be characterized by the distribution of its zeros.
- This fact can be harnessed for signal detection (Flandrin 2015).
- Zeros also corresponds to the zeros of a *Gaussian Analytic Function* (Bardenet 2018).



White Gaussian Noise

frequency

Noise + Signal

time



Some work in progress

- 1. Spatial statistics on the zeros of the spectrogram on-the-fly.
- 2. Benchmark of controlled applications: zeros-based methods vs. ridges/large values based methods.
- 3. A noise assisted approach for signal domain detection.

Objective

• To do spatial statistics (envelope tests, triangulation) time slice after time slice.

Objective

• To do spatial statistics (envelope tests, triangulation) time slice after time slice.

- Detection of zeros of S(t, ω) using time slices is more challenging than in the time-frequency plane.
- Zeros of the analytic function \$\mathcal{F}_x(z)\$ corresponds to the local minima of \$|\mathcal{F}_x(z)|\$ (Escudero 2021).

Objective

• To do spatial statistics (envelope tests, triangulation) time slice after time slice.

- Detection of zeros of S(t, ω) using time slices is more challenging than in the time-frequency plane.
- Zeros of the analytic function $\mathcal{F}_x(z)$ corresponds to the local minima of $|\mathcal{F}_x(z)|$ (Escudero 2021).
- The derivative of the phase of the STFT, however, exhibits a pole-behaviour near the zeros (Auger 2012, Balazs 2015).



2. Benchmark of controlled applications

Objective

• To determine what kind of regimes make the zeros based methods a better option than traditional (for instance, ridge-based) methods.

- Study a number of tasks (i.e. detection, filtering) and types of signals.
- Explore the impact of different criteria for determining the signal domain.

3. A noise assisted approach for signal domain detection

Objective

• To obtain useful information from the position of zeros when adding different realizations of noise to a signal.

- Inspired by other noise assisted methods (Wu & Huang 2009, Colominas 2012).
- The zeros of the original signal suffer small position changes when some low amplitude noise is added.
- Zeros nearer the signal should be more restricted in movement because they are repelled from the signal domain.

3. A noise assisted approach for signal domain detection

Objective

• To obtain useful information from the position of zeros when adding different realizations of noise to a signal.

- Inspired by other noise assisted methods (Wu & Huang 2009, Colominas 2012).
- The zeros of the original signal suffer small position changes when some low amplitude noise is added.
- Zeros nearer the signal should be more restricted in movement because they are repelled from the signal domain.
- An *optimal* level of noise might exists in order to retrieve information from the changes in the distribution of zeros.

3. A noise assisted approach for signal domain detection Noise Realizations' SNR: 10 dB Noise Realizations' SNR: 0 dB



Spectrogram - Zeros

frequency

time

- Red dots are the original zeros of the signal.
- Green dots are the new zeros created by different realizations.

3. A noise assisted approach for signal domain detection



References

- 1. Flandrin, P. "Time-frequency filtering based on spectrogram zeros." IEEE Signal Processing Letters 22.11 (2015).
- 2. Bardenet, R., Flamant J., and Chainais P. "On the zeros of the spectrogram of white noise." Applied and Computational Harmonic Analysis 48.2 (2020).
- 3. Escudero, L. A., et al. Efficient computation of the zeros of the Bargmann transform under additive white noise. (arXiv preprint, 2021)
- 4. Auger, F., Chassande-Mottin E., and Flandrin P. "On phase-magnitude relationships in the short-time Fourier transform." IEEE Signal Processing Letters 19.5 (2012).
- 5. Balazs, P., et al. "The pole behavior of the phase derivative of the short-time Fourier transform." Applied and Computational Harmonic Analysis 40.3 (2016).
- 6. Colominas, M. A., et al. "Noise-assisted EMD methods in action." Advances in Adaptive Data Analysis 4.04 (2012).
- Wu, Zhaohua, and Norden E. Huang. "Ensemble empirical mode decomposition: a noise-assisted data analysis method." Advances in adaptive data analysis 1.01 (2009): 1-41.