

Basics of Signal Analysis: Signals, Sampling, Noise

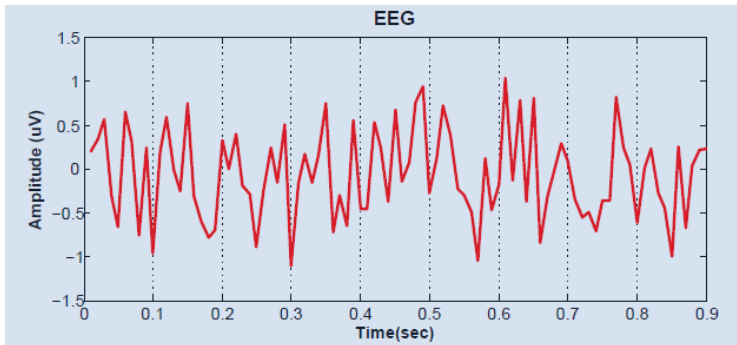
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SIGNAL: [...] "is a function that conveys information about the behaviour or attributes of some phenomenon" [...]

In the physical world, any quantity exhibiting variation in **time** or variation in **space** (such as an image) is potentially a signal that might provide information on the status of a physical system, or convey a message between observers, among other possibilities. (Wikipedia)

Time



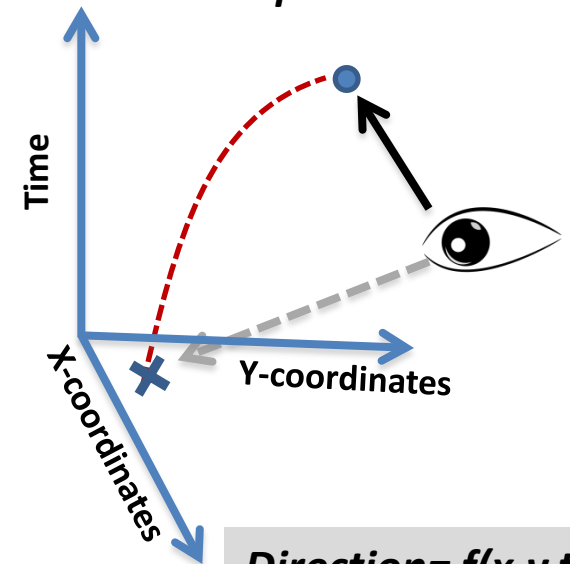
$$\text{Amplitude} = f(t)$$

Space



$$\text{Luminance} = f(x,y)$$

Time & Space



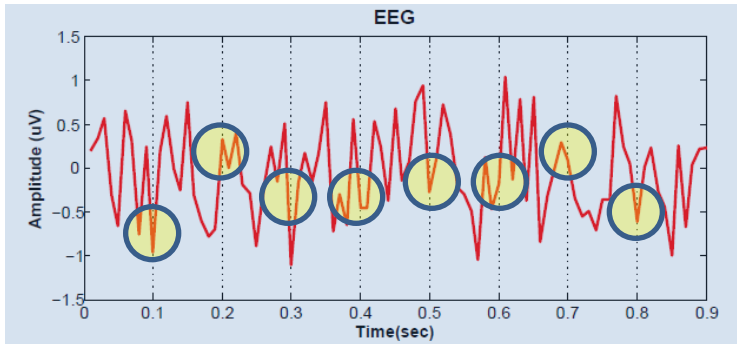
$$\text{Direction} = f(x,y,t)$$

Sampling: is the conversion of a continuous signal (brain activation in time & space, 2D images etc) to a sequence of discrete sample (discretisation)

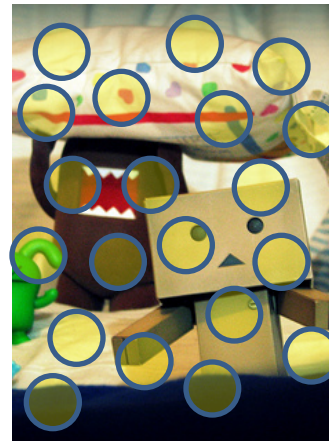
Why does it matter? :

- Digital signal processing can only handle discrete numbers (finite precision)
- Sampling can provide the information necessary for the intended analysis while at the same time allow for efficient processing

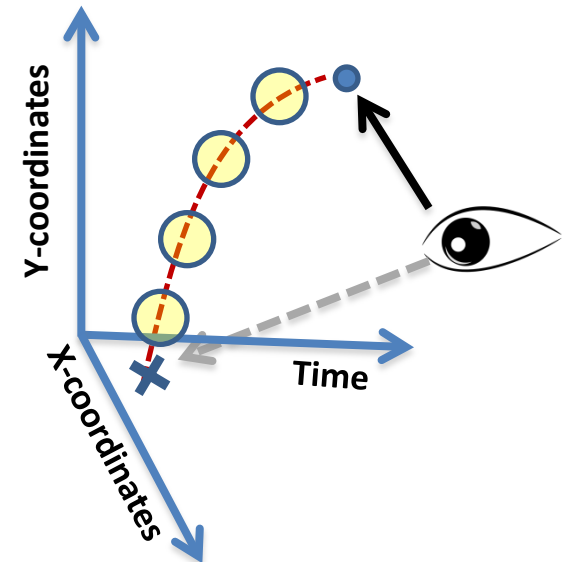
Time



Space



Time & Space



Basic Concepts

It is usually most convenient to sample **equidistantly**, i.e. neighbouring samples have the same distance to each no matter at what point of the sample they are

Sampling Rate/Frequency: How densely do we take samples? For example:

100 samples per second -> 100 samples/s -> 100 Hz

10 samples per centimetre -> 10 samples/cm

100 samples ("pixels") per square centimetre -> 100 samples/cm²

Sampling Interval/Distance: How far apart are the samples (in time, space etc.)?

*100 Hz -> $(1/100)*1s = 0.01 s = 10 ms$*

*10 samples/cm -> $(1/10)*1 cm = 0.1 cm = 1mm$*

*100 samples/cm² = $(1/100)*1 cm^2 = 0.01 cm^2 = (0.1*0.1) cm^2 = 1 mm^2$*

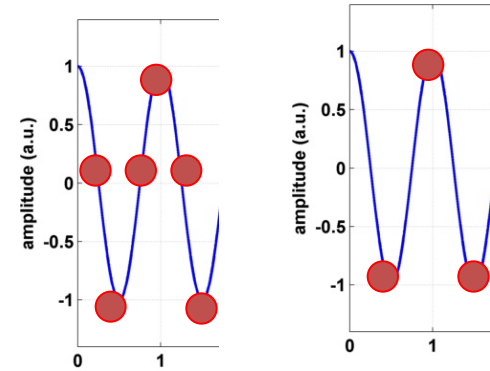
Sampling depth (quantisation): For one particular sample, how many different values can we separate in digital representation?

"2 bit": Either 1 or 0, we can only separate 2 values (e.g. Black/White)

"8 bit": 1 2 4 8 16 32 64 128 => 256 different values [1/0 1/0 1/0 1/0 1/0 1/0 1/0 1/0]

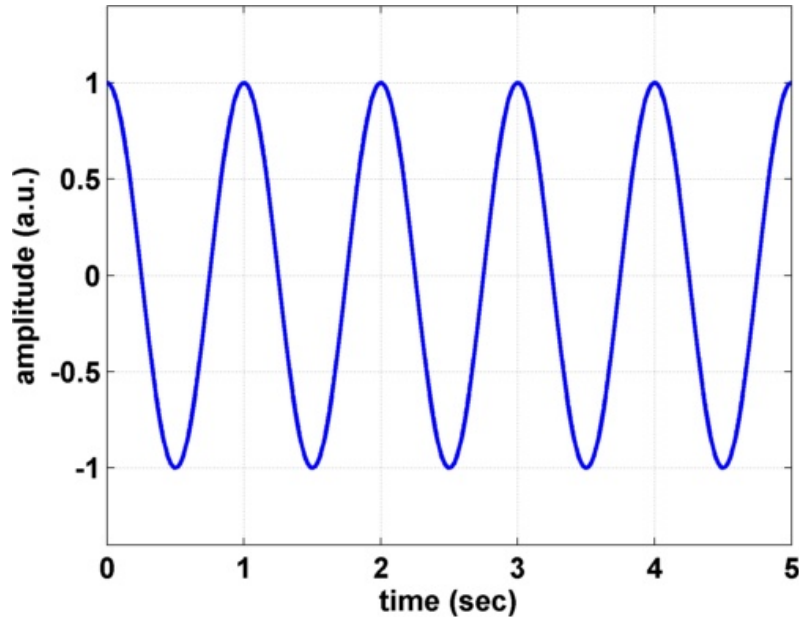
Sampling range: What are the maximum/minimum values we can sample?

Resolution/precision: Range divided by depth For example: Range +/- 10 μV , 8 bit sampling depth => $20/256 \approx 0.08 \mu V$



Sampling Frequency is crucial

Let's define a sinusoidal signal with frequency 1Hz:

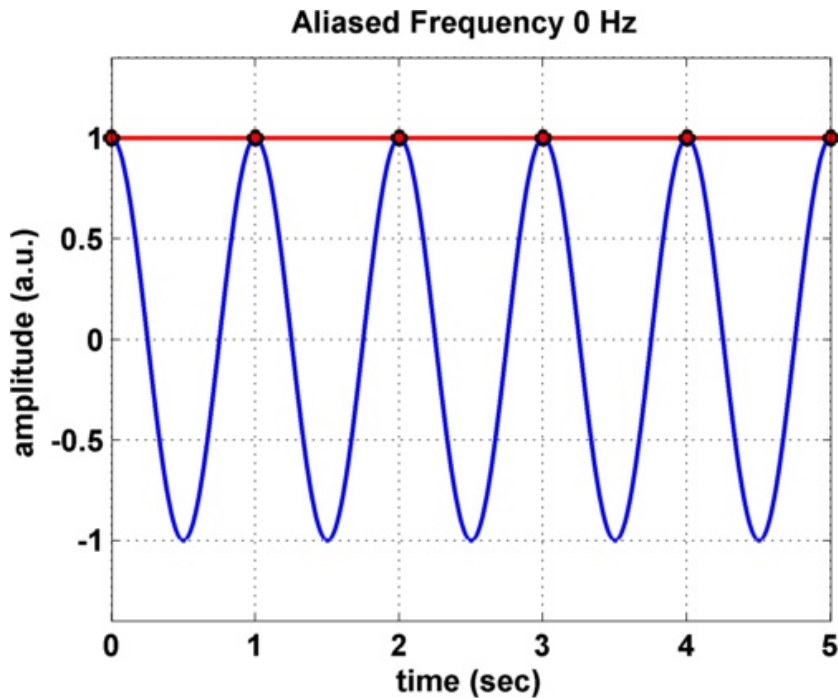


```
tWin = 5;%temporal window  
t = 0:0.0001:tWin;  
f = 1;%Hz  
signal= cos(2*pi*f*t);  
figure  
hold on;grid on;  
plot(t,signal,'b','linewidth',2);
```

Down-sampling can lead to Aliasing (i.e. distorted discrete signal)

Aliasing: artefact that results when the discrete signal (reconstructed from samples) differs from the original continuous signal.

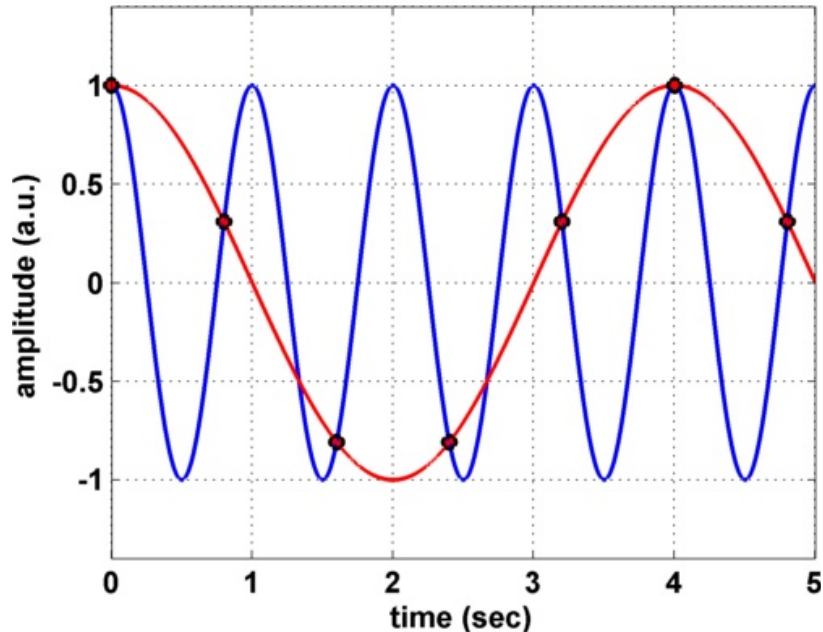
Signal frequency = 1Hz / Sampling frequency = 1Hz



Down-sampling can lead to Aliasing (i.e. distorted discrete signal)

Signal frequency = 1Hz / Sampling frequency = 1.25Hz

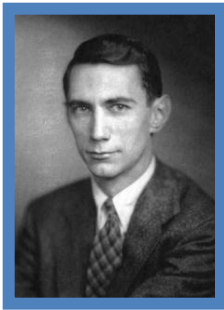
Aliased Frequency 0.25 Hz



```
Fs = 1.25; %sampling frequency  
ts = 0:1/Fs:tWin;
```

```
SampAlias= cos(2*pi*f*ts); %samples  
plot(ts,SampAlias,'ko','linewidth',2,'MarkerFaceColor','r');
```

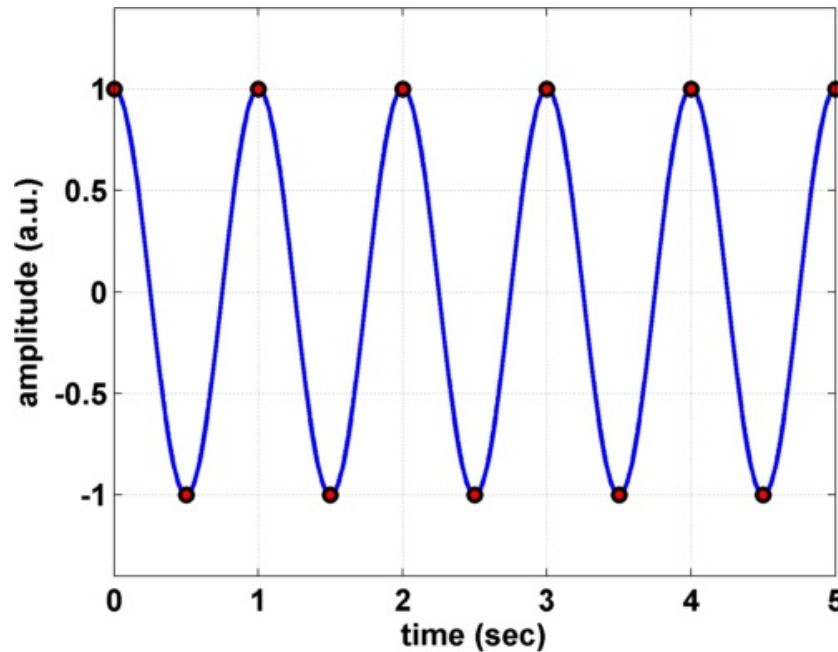
```
AliasF = abs(floor(Fs/f)*Fs-f); %calculate aliased frequency  
ASignal=cos(2*pi*AliasF*t);% calculate aliased signal  
plot(t,ASignal,'r','linewidth',2);
```



Nyquist - Shannon Sampling Theorem

- If you sample a signal with a sampling rate of X Hz, make sure the signal doesn't contain frequencies above $X/2$ Hz
- **Nyquist Frequency**: half of the sampling rate of a discrete signal
- The largest frequency in the signal should be smaller than the Nyquist Frequency

Sampling frequency = 2Hz; Nyquist Frequency = 1Hz

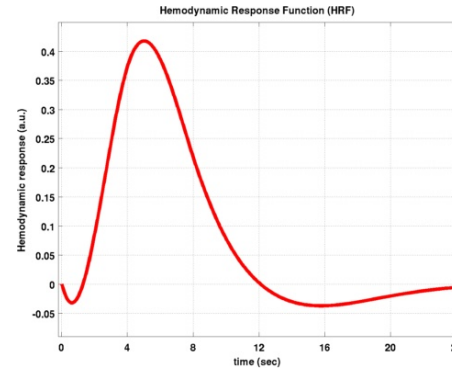


Examples

fMRI

Typically sampled every 2 seconds
(0.5 Hz with $TR = 2s$)

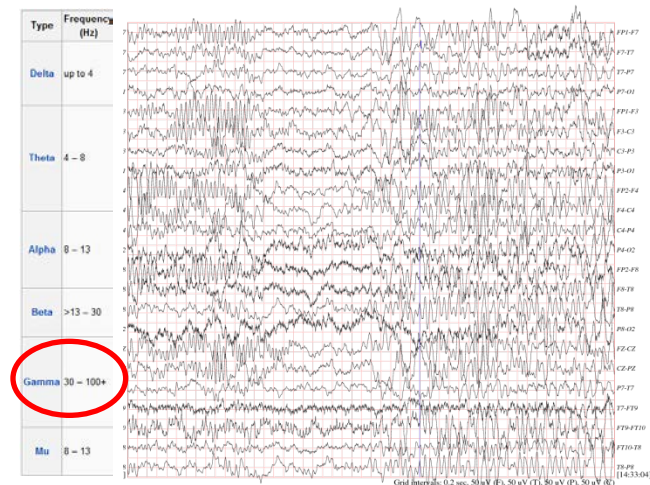
Nyquist Frequency = $F_{\text{samp}}/2 = 0.25 \text{ Hz}$



EEG/MEG

Typically sampled every 2 msec
(500Hz)

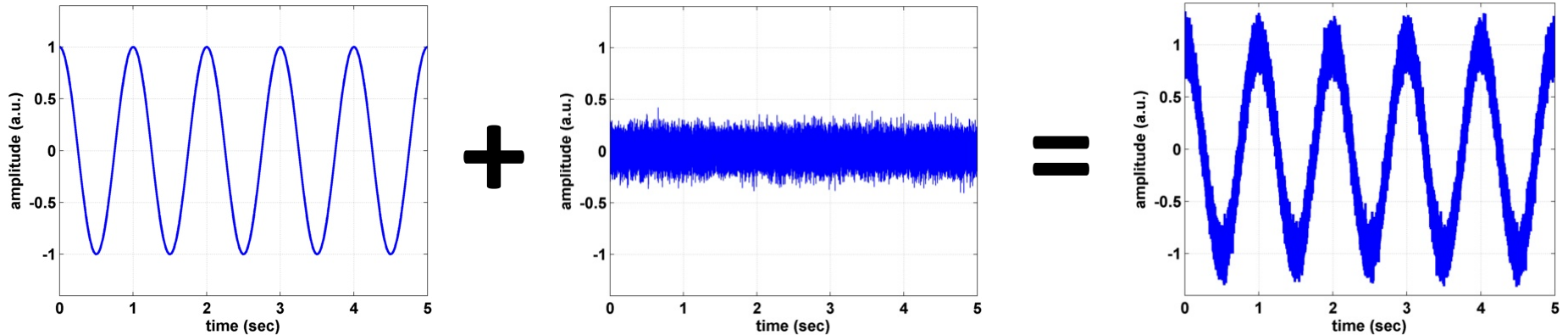
Nyquist Frequency = 250 Hz
(NB: well above the highest freq band)



Noise & Error propagation

Noise is a general term for alterations that a signal may suffer because of :

- Inaccuracies of measurement equipment
- Interference from artefact sources
- Modelling errors



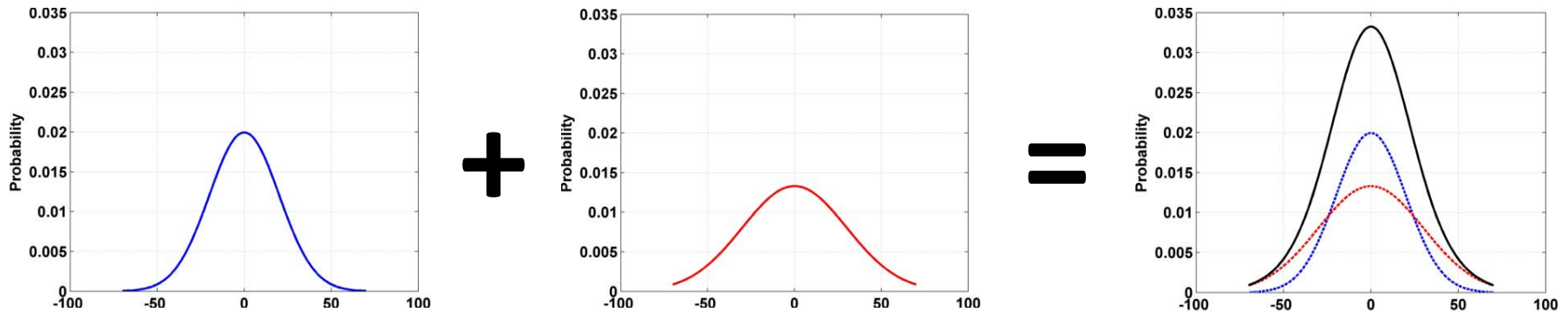
```
lx = length(signal);  
noise = 0.1*randn(1, lx);  
Figure; plot(t, noise);  
  
nSignal = noise+signal;  
plot(t, nSignal, 'b', 'linewidth', 2)  
grid on; box on;  
xlabel('time (sec)'); ylabel('amplitude (a.u.)')
```

Noise & Error propagation

Any transformation of the data will be affected by noise, and may amplify it

For example: Subtracting/adding data sets with equal variance doubles the variance

If the operation is more complex, the effect of noise will probably be more complex.



```
Nvalues = -70:70;  
S_mean = 0;  
S_sd1 = 20;S_sd2 = 30;  
Signal1 = normpdf(Nvalues,S_mean,S_sd1);  
Signal2 = normpdf(Nvalues,S_mean,S_sd2);  
  
figure;  
bar([1 2 3],[var(Signal1),var (Signal2),var (Signal1+Signal2)])  
set(gca,'XTickLabel',{'Noise1','Noise2','N1+N2'})  
Title('Standard deviations')
```

Noise & Error propagation

If the operation is more complex (e.g. derivative), the effect of noise will probably be more complex.

```
subplot(1,2,1)  
plot(diff(signal));  
title('clean signal');
```

```
subplot(1,2,2)  
plot(diff(nSignal));  
title('noisy signal')
```

Data Quality: Signal-to-Noise Ratio (SNR)

Signal-to-Noise ratio: compare the level of “signal” to the level of “noise” .

Common definition for SNR:

Divide power (variance) of signal by power (variance) of noise

$$SNR = \frac{P_{Signal}}{P_{Noise}}$$

Other definitions possible:

Divide amplitude of signal by standard deviation of noise

Divide root-mean-square (RMS) of signal by RMS of noise

Decibels: $SNR_{dB} = 10 \log_{10} \frac{P_{Signal}}{P_{Noise}} = P_{Signal,dB} - P_{Noise,dB}$

The End...