

ЦРНОГОРСКА АКАДЕМИЈА НАУКА И УМЈЕТНОСТИ
ГЛАСНИК ОДЈЕЉЕЊА ПРИРОДНИХ НАУКА, 14, 2002.

ЧЕРНОГОРСКАЯ АКАДЕМИЯ НАУК И ИСКУССТВ
ГЛАСНИК ОТДЕЛЕНИЯ ЕСТЕСТВЕННЫХ НАУК, 14, 2002.

THE MONTENEGRIN ACADEMY OF SCIENCES AND ARTS
GLASNIK OF THE SECTION OF NATURAL SCIENCES, 14, 2002.

UDK 621.391:681.32

*Igor Djurović, * Ljubiša Stanković,** Martin J. Bastiaans****

REASSIGNMENT METHOD IN MULTIDIMENSIONAL SPACE/SPATIAL-FREQUENCY ANALYSIS

A b s t r a c t

Application of the reassignment method to time-frequency analysis of multidimensional signals (space/spatial-frequency analysis) is considered. Basic properties of reassigned multidimensional distributions are presented. Generally, multidimensional reassignment distributions are numerically very complex. The multidimensional S-method based reassignment distribution, resulting in a quite simple realization scheme, is proposed and illustrated on a numerical example.

*Dr. Igor Djurović, Elektrotehnički fakultet, University of Montenegro, Podgorica, Montenegro, Yugoslavia. tel./fax +381 81 244 921. email: igordj@cg.ac.yu.
on leave at the Department of Mechanical and System Engineering, Kyoto Institute of Technology, Matsugasaki, Sakyo, Kyoto 606-8585, Japan.

**Prof. dr Ljubiša Stanković, Elektrotehnicki fakultet, University of Montenegro, Podgorica, Montenegro, Yugoslavia. tel./fax +381 81 244 921. email: ljubisa@cg.ac.yu.

***Prof. dr Martin J. Bastiaans, Technische Universiteit Eindhoven, Eindhoven, Netherlands. email: M.J.Bastiaans@tue.nl.

Keywords: Time-frequency analysis, Wigner distribution, spectrogram, reassignment method.

METOD PRIDRUŽIVANJA U VIŠEDIMENZIONOJ PROSTORNO/PROSTORNO-FREKVENTNOJ ANALIZI

I z v o d

Primjena metoda pridruživanja na vremensko - frekvencijsku analizu multidimenzionih signala je razmatrana u radu. Osnovne osobine pridruženih oblika multidimenzionih distribucija su izvedene. U opštem slučaju višedimenzioni oblici pridruženih distribucija su numerički veoma kompleksni. Višedimenzioni oblik S-metoda, koji daje veoma jednostavnu šemu realizacije, je predložen i ilustrovan numeričkim primjerom.

1. INTRODUCTION

The most important time-frequency representations, such as the spectrogram and the Wigner distribution, belong to the Cohen class of distributions [1]. In the realizations and applications of distributions from this class, there are several well-known undesired effects, such as cross-terms, inner interferences, resolution, and noise influence [2, 3]. The reassignment method was introduced in order to improve readability of time-frequency distributions [4]. It can be helpful for signal parametric identification in a high-noise environment [5]. The main problem that exists in the realization of reassigned distributions is in their numerical complexity. Namely, in order to get the reassigned form of a distribution, it is necessary to calculate three time-frequency distributions instead of one. Several attempts have been made in the direction of reducing the calculation complexity. A simplified form of reassigned distributions is proposed in [6]. Recursive realizations of reassigned distributions have been considered in [7]. The aim of this paper is to present multidimensional reassigned distributions, since multidimensional space/spatial-frequency analysis is an interesting research area

[8]-[10]. In general, the multidimensional signal case will further increase the computational cost of implementing reassigned distributions, beyond an acceptable level. This was the reason for considering a simplified reassignment form, based on the multidimensional S-method [11], which can easily be realized.

The paper is organized as follows. The Cohen class of distributions, the S-method, and the reassignment form of distributions are presented in Section 2. A review of multidimensional space/spatial-frequency distributions is given in Section 3. The multidimensional reassignment method is derived in Section 4. The reassigned form of the S-method is introduced in Section 5. In this section a modified form of the reassigned S-method is introduced, which uses the displacement along space coordinates only. The theory is illustrated on a numerical example in Section 6.

2. TIME-FREQUENCY DISTRIBUTIONS

A. Cohen Class of Distributions

The most commonly used time-frequency representations belong to the Cohen class of distributions [1]. By using a kernel in the time-frequency domain the Cohen class can be written as:

$$TF(t, \omega) = \frac{1}{2\pi} \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} \Pi(u, v) WD(t - u, \omega - v) du dv, \quad (1)$$

where $\Pi(t, \omega)$ is the kernel function in the time-frequency domain.

Various forms of the kernel function produce different time-frequency representations. Two of the most important and most commonly used time-frequency distributions are:

- The Wigner distribution

$$WD(t, \omega) = \int_{-\infty}^{\infty} x(t + \tau/2) x^*(t - \tau/2) e^{-j\omega\tau} d\tau, \quad (2)$$

which follows from (1) with $\Pi(t, \omega) = 2\pi\delta(t)\delta(\omega)$, and

– The spectrogram

$$SPEC(t, \omega) = |STFT(t, \omega)|^2 = \left| \int_{-\infty}^{\infty} x(t + \tau) w^*(\tau) e^{-j\omega\tau} d\tau \right|^2, \quad (3)$$

whose kernel is $\Pi(t, \omega) = WD_w(t, \omega)$. Note that the Wigner distribution of the window function $w(\tau)$ is denoted by $WD_w(t, \omega)$.

B. S-method

Both the Wigner distribution and the spectrogram possess serious drawbacks. The main drawback of the Wigner distribution is in emphatic cross-terms in the case of multicomponent signals. They can even cover the signal components (auto-terms). The main drawback of the spectrogram is in its low time-frequency concentration. The S-method is proposed in order to overcome (or reduce) the mentioned drawbacks of the Wigner distribution and the spectrogram [12]–[15]. It is defined as:

$$SM(t, \omega) = \frac{1}{\pi} \int_{-\infty}^{\infty} P(\theta) STFT(t, \omega + \theta) STFT^*(t, \omega - \theta) d\theta, \quad (4)$$

where $P(\theta)$ is a window function in the frequency domain. The S-method can produce two of the most important time-frequency distributions as the marginal cases. For $P(\theta) = \pi\delta(\theta)$ the S-method reduces to the spectrogram, while for $P(\theta) = 1$ the S-method is equal to the pseudo Wigner distribution. For a frequency window of appropriate length, the S-method can produce auto-terms concentration like in the Wigner distribution, with reduced or negligible cross-terms, like in the spectrogram.

C. Reassignment Method

A method for improving concentration of time-frequency representations is introduced by Koderá in [16]. This method is known as the reassignment method. It can be used for time-frequency analysis of

signals corrupted by a high amount of noise, as well. Extension of the reassignment method to the Cohen class of distributions is presented in [4]. The reassigned form of a distribution belonging to the Cohen class is defined as:

$$RTF(t, \omega) = \frac{1}{2\pi} \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} TF(t', \omega') \times \delta(t - t_r(t', \omega')) \delta(\omega - \omega_r(t', \omega')) dt' d\omega'. \quad (5)$$

The reassignment method calculation may be understood as assigning the values of a distribution to the center of gravity of the considered region, where:

$$t_r(t, \omega) = t - \frac{\int_{-\infty}^{\infty} \int_{-\infty}^{\infty} u \Pi(u, v) TF(t - u, \omega - v) du dv}{\int_{-\infty}^{\infty} \int_{-\infty}^{\infty} \Pi(u, v) TF(t - u, \omega - v) du dv} \quad (6)$$

and

$$\omega_r(t, \omega) = \omega - \frac{\int_{-\infty}^{\infty} \int_{-\infty}^{\infty} v \Pi(u, v) TF(t - u, \omega - v) du dv}{\int_{-\infty}^{\infty} \int_{-\infty}^{\infty} \Pi(u, v) TF(t - u, \omega - v) du dv}. \quad (7)$$

Illustration of the reassignment method calculation is presented in Figure 1.

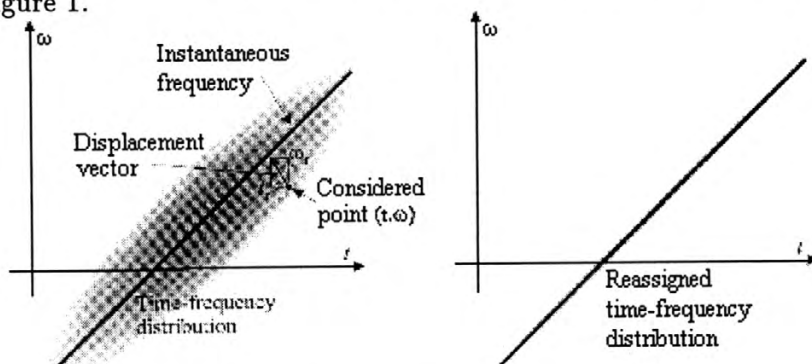


Fig. 1. Illustration of the calculation of a reassigned time-frequency distribution.

Readability of the time-frequency representation using the S-method may be improved by reassigning its values according to

$$\begin{aligned} t_r(t, \omega) &= t + \operatorname{Re} \left\{ \frac{SM_{Tw,w}(t, \omega)}{SM_{w,w}(t, \omega)} \right\}, \\ \omega_r(t, \omega) &= \omega - \operatorname{Im} \left\{ \frac{SM_{Dw,w}(t, \omega)}{SM_{w,w}(t, \omega)} \right\}, \end{aligned} \quad (8)$$

where the indexes in $SM_{v,w}(t, \omega)$ denote the windows used in the corresponding STFT calculation $Tw \leftrightarrow \tau w(\tau)$ and $Dw \leftrightarrow dw(\tau)/d\tau$ [6].

The expression for $t_r(t, \omega)$ can significantly be simplified for a rectangular window $P(\theta)$, as it is used in the S-method. Then¹

$$t_r(t, \omega) = t + \operatorname{Im} \left\{ \frac{STFT_w(t, \omega + \theta_P) STFT_w^*(t, \omega - \theta_P)}{SM_{w,w}(t, \omega)} \right\}, \quad (9)$$

where $2\theta_P$ is the window $P(\theta)$ width, $P(\theta) = 0$ for $|\theta| > \theta_P$. As expected, if the window $P(\theta)$ is wider than the auto-term width (width of the corresponding $|STFT_w(t, \omega)|$) then, for that point $STFT_w(t, \omega + \theta_P) STFT_w^*(t, \omega - \theta_P) \simeq 0$, thus $t_r(t, \omega) = t$. This is the same as in the Wigner distribution case, since the S-method and the Wigner distribution are equal for that auto-term. *It proves once more the fact that, in this case, the S-method is locally equal to the Wigner distribution.*

3. SPACE/SPATIAL-FREQUENCY DISTRIBUTIONS

Multidimensional signals appear in optics, image and video processing, and in numerous other applications. We will denote a multidimensional signal as $x(\vec{t})$, where $\vec{t}$ is a vector of space components $\vec{t} =$

¹If the frequency-domain window $P(\theta)$ is rectangular, with the width $2\theta_P$, then [17]:

$$\int_{-\infty}^{\infty} G(\omega, t, \theta) \frac{dP(\theta)}{d\theta} d\theta = G(\omega, t, -\theta_P) - G(\omega, t, \theta_P).$$

$(t_1, t_2, \dots, t_Q)$, i.e., $x(\vec{t}) = x(t_1, \dots, t_Q)$. The Fourier transform of a multidimensional signal is defined as

$$X(\omega_1, \omega_2, \dots, \omega_Q) = \int_{t_1} \int_{t_2} \dots \int_{t_Q} x(\vec{t}) e^{-j(\omega_1 t_1 + \dots + \omega_Q t_Q)} dt_1 \dots dt_Q. \quad (10)$$

It can be written as

$$X(\vec{\omega}) = \int_{\vec{t}} x(\vec{t}) e^{-j\vec{\omega}\vec{t}} d\vec{t}, \quad (11)$$

where $\vec{\omega}$ is the frequency vector $\vec{\omega} = (\omega_1, \omega_2, \dots, \omega_Q)$, and $\vec{\omega}\vec{t}$ represents a scalar product:

$$\vec{\omega}\vec{t} = \omega_1 t_1 + \omega_2 t_2 + \dots + \omega_Q t_Q. \quad (12)$$

The inverse Fourier transform can be written in the form:

$$x(\vec{t}) = \frac{1}{(2\pi)^Q} \int_{\vec{\omega}} X(\vec{\omega}) e^{j\vec{\omega}\vec{t}} d\vec{\omega}. \quad (13)$$

Space/spatial-frequency distributions are introduced for the analysis of multidimensional signals with space-varying spectral content. The simplest space/spatial-frequency transform is the short-time Fourier transform defined by

$$STFT_w(\vec{t}, \vec{\omega}) = \int_{\vec{\tau}} x(\vec{t} + \vec{\tau}) w^*(\vec{\tau}) e^{-j\vec{\omega}\vec{\tau}} d\vec{\tau}, \quad (14)$$

where $w(\vec{\tau}) = w(\tau_1, \dots, \tau_Q)$ represents a multidimensional window function. Since the window function will play an important role in the reassigned distributions, it will be used as an index in $STFT_w(\vec{t}, \vec{\omega})$. The spectrogram (squared modulus of the short-time Fourier transform) is used in practice:

$$SPEC_w(\vec{t}, \vec{\omega}) = |STFT_w(\vec{t}, \vec{\omega})|^2. \quad (15)$$

The spectrogram possesses several drawbacks, such as low concentration and low space/spatial-frequency resolution. These are the reasons for introducing the multidimensional Wigner distribution:

$$WD(\vec{t}, \vec{\omega}) = \int_{\vec{\tau}} x(\vec{t} + \vec{\tau}/2) x(\vec{t} - \vec{\tau}/2) e^{-j\vec{\omega}\vec{\tau}} d\vec{\tau}. \quad (16)$$

For a linear frequency-modulated signal

$$x(\vec{t}) = Ae^{j\Phi(\vec{t})}, \quad (17)$$

where the phase function is equal to

$$\Phi(\vec{t}) = \sum_{i=1}^Q \sum_{j=1}^Q a_{ij} t_i t_j + \sum_{i=1}^Q b_i t_i + c, \quad (18)$$

the Wigner distribution is ideally concentrated along the local frequency:

$$\begin{aligned} WD(\vec{t}, \vec{\omega}) &= (2\pi)^Q \prod_{i=1}^Q \delta \left(\omega_i - 2a_{ii}t_i - \sum_{j=1, j \neq i}^Q a_{ij}t_j - b_i \right) \\ &= (2\pi)^Q \prod_{i=1}^Q \delta \left(\omega_i - \partial \Phi(\vec{t}) / \partial t_i \right). \end{aligned}$$

Unfortunately, the Wigner distribution, for a multicomponent signal

$$x(\vec{t}) = \sum_{m=1}^M x_m(\vec{t}), \quad (19)$$

exhibits very emphatic cross-terms:

$$WD(\vec{t}, \vec{\omega}) = \sum_{m=1}^M WD_{mm}(\vec{t}, \vec{\omega}) + 2\text{Re} \sum_{m=1}^M \sum_{m > n}^M WD_{mn}(\vec{t}, \vec{\omega}), \quad (20)$$

where

$$WD_{mn}(\vec{t}, \vec{\omega}) = \int_{\vec{\tau}} x_m(\vec{t} + \vec{\tau}/2) x_n^*(\vec{t} - \vec{\tau}/2) e^{-j\vec{\omega}\vec{\tau}} d\vec{\tau}. \quad (21)$$

The signal components $WD_{mm}(\vec{t}, \vec{\omega})$, $m = 1, \dots, M$, are known as auto-terms, while the undesired components $WD_{mn}(\vec{t}, \vec{\omega})$, for $m \neq n$, are the cross-terms. The cross-terms can mask the auto-terms and can make detection of the auto-terms (and estimation of signal parameters) very difficult. Numerous reduced interference distributions have been developed in order to get a good trade-off between the concentration

of the signal's auto-terms and reduction of the cross-terms. The most important reduced interference distributions belong to the Cohen class of distributions, which for multidimensional signals read

$$TF(\vec{t}, \vec{\omega}) = \frac{1}{(2\pi)^Q} \int_{\vec{u}} \int_{\vec{v}} \Pi(\vec{u}, \vec{v}) WD(\vec{t} - \vec{u}, \vec{\omega} - \vec{v}) d\vec{u} d\vec{v}, \quad (22)$$

where $\Pi(\vec{t}, \vec{\omega})$ is the kernel function in the space/spatial-frequency domain. The kernel function specifies the distribution from the Cohen class. For example, a kernel function of the form

$$\Pi(\vec{t}, \vec{\omega}) = WD_w(\vec{t}, \vec{\omega}), \quad (23)$$

where $WD_w(\vec{t}, \vec{\omega})$ is the Wigner distribution of the window function,

$$WD_w(\vec{t}, \vec{\omega}) = \int_{\vec{\tau}} w(\vec{t} + \vec{\tau}/2) w^*(\vec{t} - \vec{\tau}/2) e^{-j\vec{\omega}\vec{\tau}} d\vec{\tau}, \quad (24)$$

produces the spectrogram. The kernel function

$$\Pi(\vec{t}, \vec{\omega}) = (2\pi)^Q \delta(\vec{\omega}) \delta(\vec{t}) \quad (25)$$

gives the Wigner distribution. Here, we will use the S-method [11, 13] as a multidimensional distribution that can give highly concentrated auto-terms, with reduced interferences, and which will be very convenient for numerical realization of the reassignment method. The multidimensional form of the S-method reads

$$SM_{w,w}(\vec{t}, \vec{\omega}) = \frac{1}{\pi^Q} \int_{\vec{\theta}} P(\vec{\theta}) STFT_w(\vec{t}, \vec{\omega} + \vec{\theta}) STFT_w^*(\vec{t}, \vec{\omega} - \vec{\theta}) d\vec{\theta}. \quad (26)$$

For a very narrow frequency window, $P(\vec{\theta}) = \pi^Q \delta(\vec{\theta})$, the S-method reduces to the spectrogram, $SM_{w,w}(\vec{t}, \vec{\omega}) = SPEC_w(\vec{t}, \vec{\omega})$, while for a very wide frequency window, $P(\vec{\theta}) = 1$, it is equal to the pseudo Wigner distribution:

$$PWD(\vec{t}, \vec{\omega}) = \int_{\vec{\tau}} w(-\vec{\tau}/2) w^*(\vec{\tau}/2) \times x(\vec{t} + \vec{\tau}/2) x^*(\vec{t} - \vec{\tau}/2) e^{-j\vec{\omega}\vec{\tau}} d\vec{\tau}. \quad (27)$$

For a frequency window of the form

$$P(\vec{\theta}) = \begin{cases} 1 & |\theta_1| \leq \Delta_1, |\theta_2| \leq \Delta_2, \dots, |\theta_Q| \leq \Delta_Q, \\ 0 & \text{elsewhere,} \end{cases} \quad (28)$$

where $\Delta_1, \Delta_2, \dots, \Delta_Q$ are chosen appropriately [18], the S-method will give auto-terms close to those in the Wigner distribution, avoiding (or significantly reducing) the cross-terms:

$$SM_{w,w}(\vec{t}, \vec{\omega}) \simeq \sum_{m=1}^M PWD_{mm}(\vec{t}, \vec{\omega}). \quad (29)$$

The kernel function of the S-method is given as

$$\Pi(\vec{t}, \vec{\omega}) = 2^Q p(2\vec{t}) W D_w(\vec{t}, \vec{\omega}), \quad (30)$$

where $p(\vec{t})$ is an inverse Fourier transform of the frequency window: $p(\vec{t}) = IFT\{P(\vec{\theta})\}$.

4. MULTIDIMENSIONAL REASSIGNMENT METHOD

By analogy with the one-dimensional case, the reassigned distributions for Q -dimensional signals can be defined as

$$RTF(\vec{t}, \vec{\omega}) = \frac{1}{(2\pi)^Q} \int_{\vec{\tau}} \int_{\vec{\theta}} TF(\vec{\tau}, \vec{\theta}) \times \delta(\vec{t} - \vec{t}_r(\vec{\tau}, \vec{\theta})) \delta(\vec{\omega} - \vec{\omega}_r(\vec{\tau}, \vec{\theta})) d\vec{\tau} d\vec{\theta}. \quad (31)$$

The displacements along the space and frequency coordinates are defined as

$$\vec{t}_r(\vec{\tau}, \vec{\theta}) = (\tau^{(1)}, \tau^{(2)}, \dots, \tau^{(Q)}), \quad (32)$$

$$\vec{\omega}_r(\vec{\tau}, \vec{\theta}) = (\theta^{(1)}, \theta^{(2)}, \dots, \theta^{(Q)}), \quad (33)$$

where

$$\tau^{(i)} = \tau_i - \frac{\int_{\vec{u}} \int_{\vec{v}} u_i \Pi(\vec{u}, \vec{v}) TF(\vec{\tau} - \vec{u}, \vec{\theta} - \vec{v}) d\vec{u} d\vec{v}}{\int_{\vec{u}} \int_{\vec{v}} \Pi(\vec{u}, \vec{v}) TF(\vec{\tau} - \vec{u}, \vec{\theta} - \vec{v}) d\vec{u} d\vec{v}}, \quad (34)$$

$$\theta^{(i)} = \theta_i - \frac{\int_{\vec{u}} \int_{\vec{v}} v_i \Pi(\vec{u}, \vec{v}) TF(\vec{\tau} - \vec{u}, \vec{\theta} - \vec{v}) d\vec{u} d\vec{v}}{\int_{\vec{u}} \int_{\vec{v}} \Pi(\vec{u}, \vec{v}) TF(\vec{\tau} - \vec{u}, \vec{\theta} - \vec{v}) d\vec{u} d\vec{v}}, \quad (35)$$

with $i = 1, \dots, Q$. In (31), $TF(\vec{t}, \vec{\omega})$ denotes a distribution from the Cohen class (22) with the kernel function $\Pi(\vec{t}, \vec{\omega})$.

A. Reassigned Spectrogram

For the spectrogram with kernel function (23), the displacements are given as

$$\tau^{(i)} = \tau_i + \operatorname{Re} \left\{ \frac{STFT_{Twi}(\vec{\tau}, \vec{\theta})}{STFT_w(\vec{\tau}, \vec{\theta})} \right\}, \quad i = 1, \dots, Q, \quad (36)$$

$$\theta^{(i)} = \theta_i - \operatorname{Im} \left\{ \frac{STFT_{Dwi}(\vec{\tau}, \vec{\theta})}{STFT_w(\vec{\tau}, \vec{\theta})} \right\}, \quad i = 1, \dots, Q, \quad (37)$$

where indexes denote windows applied to the short-time Fourier transform [$Twi \leftrightarrow t_i w(\vec{t})$, $Dwi \leftrightarrow \partial w(\vec{t})/\partial t_i$]:

$$STFT_{Twi}(\vec{t}, \vec{\omega}) = \int_{\vec{\tau}} x(\vec{t} + \vec{\tau}) \tau_i w^*(\vec{\tau}) e^{-j\vec{\omega}\vec{\tau}} d\vec{\tau}, \quad (38)$$

$$STFT_{Dwi}(\vec{t}, \vec{\omega}) = \int_{\vec{\tau}} x(\vec{t} + \vec{\tau}) \frac{\partial w^*(\vec{\tau})}{\partial \tau_i} e^{-j\vec{\omega}\vec{\tau}} d\vec{\tau}. \quad (39)$$

Thus, for the determination of the reassigned spectrogram, it is necessary to calculate $2Q + 1$ different short-time Fourier transforms. It is easy to conclude that the reassigned spectrogram is numerically very inefficient. A similar conclusion can be drawn for reassigned versions of almost all other distributions from the Cohen class.

B. Properties of the reassigned representations

The main properties of the multidimensional reassignment distributions can be derived by analogy with the one-dimensional signals [4]:

1. Reassigned distributions are ideally concentrated along the local frequency for multidimensional linear FM signals (17), (18), and delta pulses.
2. Reassigned distributions are not bilinear.
3. Reassigned distributions are space/spatial-frequency invariant. If two signals $y(\vec{t})$ and $x(\vec{t})$ are related by

$$y(\vec{t}) = x(\vec{t} - \vec{t}_0) e^{-j\vec{\omega}_0 \vec{t}}, \quad (40)$$

their space/spatial-frequency distributions from the Cohen class are related by

$$TF_y(\vec{t}, \vec{\omega}) = TF_x(\vec{t} - \vec{t}_0, \vec{\omega} - \vec{\omega}_0). \quad (41)$$

The same property holds for the reassigned distributions:

$$RTF_y(\vec{t}, \vec{\omega}) = RTF_x(\vec{t} - \vec{t}_0, \vec{\omega} - \vec{\omega}_0). \quad (42)$$

4. In the case of the Wigner distribution, the reassigned representation is the Wigner distribution itself. Note that there is no displacement for the Wigner distribution, i.e.,

$$\begin{aligned} \tau^{(i)} &= \tau_i, \quad i = 1, \dots, Q, \quad \vec{t}_r(\vec{\tau}, \vec{\theta}) = \vec{\tau} \quad \text{and} \\ \theta^{(i)} &= \theta_i, \quad i = 1, \dots, Q, \quad \vec{\omega}_r(\vec{\tau}, \vec{\theta}) = \vec{\theta}. \end{aligned}$$

5. Reassigned distributions satisfy the unbiased energy condition, if this condition is satisfied by the original distributions $TF(\vec{t}, \vec{\omega})$. Thus, if for a nonreassigned distribution holds

$$\frac{1}{(2\pi)^Q} \int_{\vec{t}} \int_{\vec{\omega}} TF(\vec{t}, \vec{\omega}) d\vec{t} d\vec{\omega} = \int_{\vec{t}} |x(\vec{t})|^2 d\vec{t} = E_x, \quad (43)$$

then

$$\frac{1}{(2\pi)^Q} \int_{\vec{t}} \int_{\vec{\omega}} RTF(\vec{t}, \vec{\omega}) d\vec{t} d\vec{\omega} = E_x. \quad (44)$$

Properties 1-5 can easily be proven along the lines presented for the one-dimensional case in [4].

5. REASSIGNED S-METHOD

The reassigned form of the S-method, with the kernel function (30), is produced by using displacements:

$$\tau^{(i)} = \tau_i + \operatorname{Re} \left\{ \frac{SM_{Tw, w}(\vec{\tau}, \vec{\theta})}{SM_{w, w}(\vec{\tau}, \vec{\theta})} \right\}, \quad i = 1, \dots, Q, \quad (45)$$

$$\theta^{(i)} = \theta_i - \operatorname{Im} \left\{ \frac{SM_{Dw, w}(\vec{\tau}, \vec{\theta})}{SM_{w, w}(\vec{\tau}, \vec{\theta})} \right\}, \quad i = 1, \dots, Q, \quad (46)$$

where $SM_{\alpha,\beta}(\vec{t}, \vec{\omega})$ denotes the S-method calculated by using two different short-time Fourier transforms, $STFT_{\alpha}(\vec{t}, \vec{\omega} + \vec{\theta})$ and $STFT_{\beta}(\vec{t}, \vec{\omega} - \vec{\theta})$, in (26). It can easily be seen that for $P(\vec{\theta}) = \pi^Q \delta(\vec{\theta})$, when the S-method reduces to the spectrogram, the displacements of the S-method are equal to the displacements of the spectrogram.

It is well known that the auto-terms of the S-method are close to the auto-terms of the Wigner distribution [11]. From this fact we can conclude that both (space and frequency) displacements are small. Thus, by using the space or frequency displacement only, a significant improvement of the space/spatial-frequency representation can be achieved.

For the rectangular multidimensional frequency window $P(\vec{\theta})$ given by (28), the spatial displacement can be written in the form:

$$\tau^{(i)} = \tau_i + \frac{1}{SM_{w,w}(\vec{\tau}, \vec{\theta})} \times \text{Im} \left\{ STFT_w(\vec{t}, \omega_1, \dots, \omega_i + \Delta_i, \dots, \omega_Q) \right. \\ \left. \times STFT_w^*(\vec{t}, \omega_1, \dots, \omega_i - \Delta_i, \dots, \omega_Q) \right\}. \quad (47)$$

The spatial displacements (47) can be calculated by using only one single short-time Fourier transform with the window $w(\vec{t})$, instead of $2Q + 1$ different transforms in the general case. Both the S-method and the spatial displacements can be calculated by using only $STFT_w(\vec{t}, \vec{\omega})$. This is the reason for using spatial displacements in our numerical calculation.

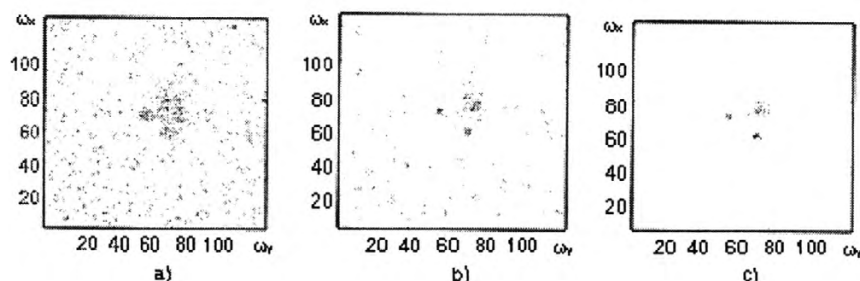


Fig. 2. Space/spatial-frequency representations of a 2D signal: a) Spectrogram, b) S-method, c) Reassigned S-method.

6. EXAMPLE

Consider a two-dimensional multicomponent signal

$$f(\vec{t}) = \exp \left[j42\pi(t_1^3 + t_2^3) \right] + \cos \left(20\pi t_1^2 - 16\pi t_2^2 \right), \quad (48)$$

corrupted with complex Gaussian, white noise, with variance $\sigma_{\nu\nu}^2 = 5$. The sampling intervals along both coordinates are $\Delta t_i = 1/128$, $i = 1, 2$. The spectrogram, the S-method with frequency window width $2\Delta_1 = 2\Delta_2 = 8\pi$, and the corresponding reassigned S-method for $(t_1, t_2) = (0.4, 0.4)$ are shown in Figure 2. A separable Hanning window $w(\vec{t}) = w(t_1)w(t_2)$ with a width of $N = 128$ samples is used. We can easily conclude that the reassigned S-method produces an almost ideally concentrated representation along the local frequencies. Computation is also very simple and requires only one short-time Fourier transform. It can be done in a recursive manner [11], including a possibility of VLSI implementation [19].

7. CONCLUSION

The reassignment method for multicomponent signals is introduced. Properties of reassigned space/spatial-frequency distributions are presented. The significant calculation complexity of this method is reduced by using the multidimensional S-method and spatial displacement only.

8. ACKNOWLEDGEMENT

The work of Dr I. Djurović is supported by the Postdoctoral Fellowship for Foreign Researchers of Japan Society for the Promotion of Science. The work of Prof. Ljubiša Stanković is supported by the Volkswagen Stiftung, Federal Republic of Germany.

References

- [1] L. Cohen: *Time-Frequency Analysis*, Prentice-Hall, 1995.
- [2] M. G. Amin: "Minimum variance time-frequency distribution kernels for signals in additive noise," *IEEE Trans. Signal Process.*, Vol. 44, No. 9, Sep. 1996, pp. 2352-2356.
- [3] F. Hlawatsch and G. F. Boudreaux-Bartels: "Linear and quadratic time-frequency signal representation," *IEEE Signal Process. Mag.*, Apr. 1992, pp. 21-67.
- [4] F. Auger and P. Flandrin: "Improving the readability of time-frequency and time-scale representations by reassignment method," *IEEE Trans. Signal Process.*, Vol. 43, May 1995, pp. 1068-1089.
- [5] S. Barbarossa and O. Lemoine: "Analysis of nonlinear FM signals by pattern recognition of their time-frequency representation," *IEEE Signal Process. Lett.*, Vol. 3, No. 4, 1996, pp. 112-115.
- [6] I. Djurović and LJ. Stanković: "Time-frequency representation based on the reassigned S-method," *Signal Process.*, Vol. 77, 1999, pp. 115-120.
- [7] C. Richard and R. Lengellé: "Joint recursive implementation of time-frequency representations and their modified version by the reassignment method," *Signal Process.*, Vol. 60, No. 2, 1997, pp. 163-179.
- [8] Y. M. Zhu, F. Peyrin and R. Goutte: "Equivalence between the two-dimensional real and analytic signal Wigner distribution," *IEEE Trans. Acoust. Speech Signal Process.*, Vol. 37, No. 10, Oct. 1989, pp. 1631-1634.
- [9] J. Hormigo and G. Cristobal: "High resolution spectral analysis of images using the pseudo-Wigner distribution," *IEEE Trans. Signal Process.*, Vol. 46, No. 6, June 1998, pp. 1757-1763.
- [10] H. Suzuki and F. Kobayashi: "A method of two-dimensional spectral analysis using the Wigner distribution," *Electronics and Communications in Japan*, Vol. 75, No. 1, 1992, pp. 1006-1013.

- [11] S. Stanković, L.J. Stanković and Z. Uskoković: "On the local frequency, group shift and cross-terms in the multidimensional time-frequency distributions; A method for multidimensional time-frequency analysis," *IEEE Trans. Signal Process.*, Vol. 43, No. 7, July 1995, pp. 1719-1725.
- [12] L.J. Stanković: "A method for time-frequency signal analysis", *IEEE Trans. Signal Process.*, Vol. 42, No. 1, Jan. 1994, pp. 225-229.
- [13] L. L. Scharf and B. Friedlander: "Toeplitz and Hankel kernels for estimating time-varying spectra of discrete-time random processes," *IEEE Trans. Signal Process.*, Vol. 49, No. 1, Jan. 2001, pp. 179-189.
- [14] P. Goncalves and R.G. Baraniuk: "Pseudo affine Wigner distributions: Definition and kernel formulation", *IEEE Trans. Signal Process.*, Vol. 46, No. 6, June 1998, pp. 1505-1517.
- [15] B. Boashash and B. Ristić: "Polynomial time-frequency distributions and time-varying higher order spectra: Application to analysis of multicomponent FM signals and to treatment of multiplicative noise", *Signal Process.*, Vol. 26, No. 1, May 1998, pp. 1-23.
- [16] K. Kodera, C. De Villedary and R. Gendrin: "A new method for the numerical analysis of nonstationary signals", *Phys. Earth. Plan.*, Vol. 12, pp. 142-150, 1976.
- [17] A. Papoulis: *Signal analysis*, McGraw-Hill, 1977.
- [18] L.J. Stanković: "S-class of distributions," *IEE Proc., Vis. Image Signal Process.*, Apr. 1997, pp. 123-128.
- [19] S. Stanković, I. Djurović and V. Vuković: "System architecture for space-frequency image analysis," *Electron. Lett.*, Vol. 34, No. 23, Nov. 1998, pp. 2224-2225.