

Nonlinear Transformation of Differential Equations into Phase Space

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Received 7 September 2003; Revised 20 January 2004

Time-frequency representations transform a one-dimensional function into a two-dimensional function in the phase-space of time and frequency. The transformation to accomplish is a nonlinear transformation and there are an infinite number of such transformations. We obtain the governing differential equation for any two-dimensional bilinear phase-space function for the case when the governing equation for the time function is an ordinary differential equation with constant coefficients. This connects the dynamical features of the problem directly to the phase-space function and it has a number of advantages.

Keywords and phrases: time-frequency distributions, nonstationary signals, linear systems, differential equations.

1. INTRODUCTION

Ordinary linear differential equations with constant coefficients are the most venerable and studied differential equations, and many ideas and methods have been developed to obtain exact, approximate, and numerical solutions, and to qualitatively study the nature of the solutions [1]. The subject is over 300 years old, but nonetheless we argue that a totally new perspective is achieved when the differential equation, even a simple ordinary differential equation, is transformed into phase space by a nonlinear transformation. Moreover we further argue that this transformation not only results in greater insight into the nature of the solution, but leads to new approximation methods [2]. To illustrate and motivate our method we start with a simple example. Consider the following harmonic oscillator differential equation (it is the equation of the RLC circuit, or the damped spring-mass system):

$$\frac{d^2x(t)}{dt^2} + 2\mu \frac{dx(t)}{dt} + \omega_0^2 x(t) = f(t), \quad (1)$$

where $f(t)$ is a given driving force and $x(t)$ the output signal of the system, that is, the solution to the differential equation (μ and ω_0 are real constants). Perhaps there is no more studied equation than this one. In principle, this equation can be solved symbolically by many methods, for example, by obtaining Green's function. However, doing so does not add any particular insight into the nature of the solution. For

practical reasons and to gain insight, one often transforms this equation into the Fourier domain. Defining

$$\begin{aligned} X(\omega) &= \frac{1}{\sqrt{2\pi}} \int x(t) e^{-it\omega} dt, \\ F(\omega) &= \frac{1}{\sqrt{2\pi}} \int f(t) e^{-it\omega} dt, \end{aligned} \quad (2)$$

the differential equation transforms into [3]

$$[-\omega^2 + 2i\mu\omega + \omega_0^2]X(\omega) = F(\omega), \quad (3)$$

whose exact solution is

$$X(\omega) = \frac{F(\omega)}{[-\omega^2 + 2i\mu\omega + \omega_0^2]}. \quad (4)$$

The reasons for going into the Fourier domain are many. First, we have a practical way of solution, since now one can find the time solution by way of

$$x(t) = \frac{1}{\sqrt{2\pi}} \int \frac{F(\omega)}{[-\omega^2 + 2i\mu\omega + \omega_0^2]} e^{it\omega} dt. \quad (5)$$

Perhaps more importantly is that one can gain insight into the nature of the solution and both reasons have become part of standard analysis in all fields of science. We emphasize that in some sense the spectrum, among other things, tells us what frequencies exist in the function. To be more concrete,

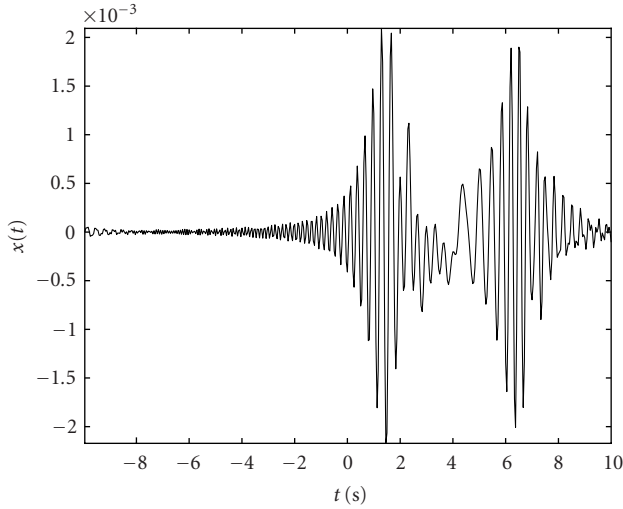


FIGURE 1: Solution of (6), real part of $x(t)$. The parameters are $\mu = 1$, $\omega_0 = 6\pi$ rad/s, $\alpha = 0.001$, $\beta = 6/5\pi$, and $\omega_1 = -8\pi$ rad/s.

as an example, we take an important case of the driving force,

$$\frac{d^2x(t)}{dt^2} + 2\mu\frac{dx(t)}{dt} + \omega_0^2x = e^{-\alpha t^2/2 + i\beta t^2/2 + i\omega_1 t}. \quad (6)$$

This driving force is a linear chirp, with a Gaussian amplitude modulation. The instantaneous frequency of the driving force is linearly increasing with time. The Fourier transform of the driving force is [4]

$$F(\omega) = \frac{1}{\sqrt{\alpha - i\beta}} \exp\left[-\frac{\alpha(\omega - \omega_1)^2}{2(\alpha^2 + \beta^2)} - i\frac{\beta(\omega - \omega_1)^2}{2(\alpha^2 + \beta^2)}\right], \quad (7)$$

which gives

$$X(\omega) = \frac{\exp\left[-\frac{\alpha(\omega - \omega_1)^2}{2(\alpha^2 + \beta^2)} - i\frac{\beta(\omega - \omega_1)^2}{2(\alpha^2 + \beta^2)}\right]}{\sqrt{\alpha - i\beta}[-\omega^2 + 2i\mu\omega + \omega_0^2]}. \quad (8)$$

In Figures 1 and 2 we plot the signal and spectrum for the values indicated in the caption. As mentioned, much can be learned from a study of $x(t)$ and $X(\omega)$. However, even more can be learned than is commonly discussed in textbooks as we now show. We take the solution $x(t)$ and make the following nonlinear transformation [4]:

$$C(t, \omega) = \frac{1}{4\pi^2} \iiint x^*\left(u - \frac{\tau}{2}\right) x\left(u + \frac{\tau}{2}\right) \times \phi(\theta, \tau) e^{-i\theta t - i\tau\omega + i\theta u} du d\tau d\theta, \quad (9)$$

where $\phi(\theta, \tau)$ is a two-dimensional function called the kernel. If the kernel is taken to be independent of the signal $x(t)$, then the resulting distributions are called bilinear in $x(t)$. By choosing different kernels particular distributions are ob-

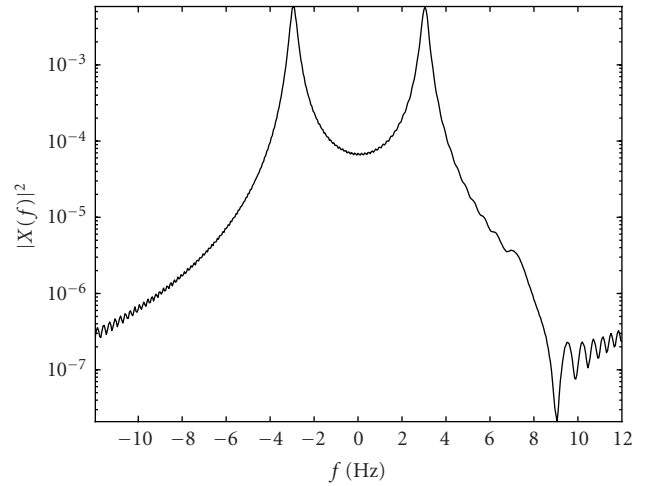


FIGURE 2: Energy spectrum $|X(f)|^2$ of $x(t)$ shown in Figure 1. The two peaks are due to the resonances of the oscillator located at $f = \pm 3$ Hz.

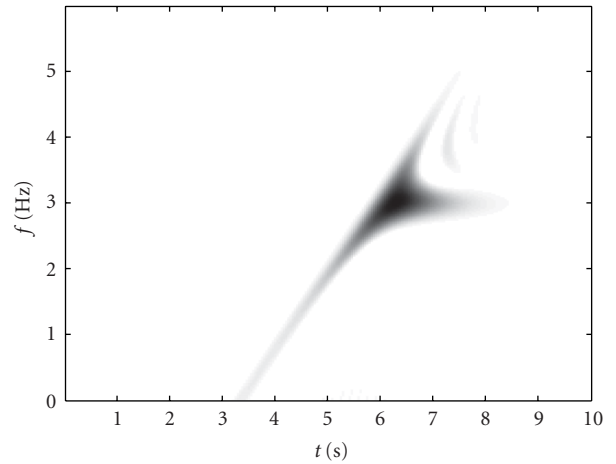


FIGURE 3: Time-frequency distribution of $x(t)$ represented in Figure 1. The main energy response occurs when the forcing function hits the resonant frequency of the oscillator, which is located at $f = 3$ Hz. Note that we have plotted only positive time and frequencies.

tained [5, 6, 7, 8]. Equivalent to (9) is the form:

$$C(t, \omega) = \iint K(t, \omega, t', t'') x^*(t') x(t'') dt' dt'', \quad (10)$$

and there is a one-to-one relation between $K(t, \omega, t', t'')$ and $\phi(\theta, \tau)$ [4]. The form given by (9) is more convenient than (10) above, because the properties of the distributions are studied easier.

The resulting transformation, $C(t, \omega)$, is a two-dimensional function of both time and frequency; the transformation takes us from one variable to a function of two variables. Such functions are called distributions or representations or quasiprobability distributions. In Figure 3 we plot a possible

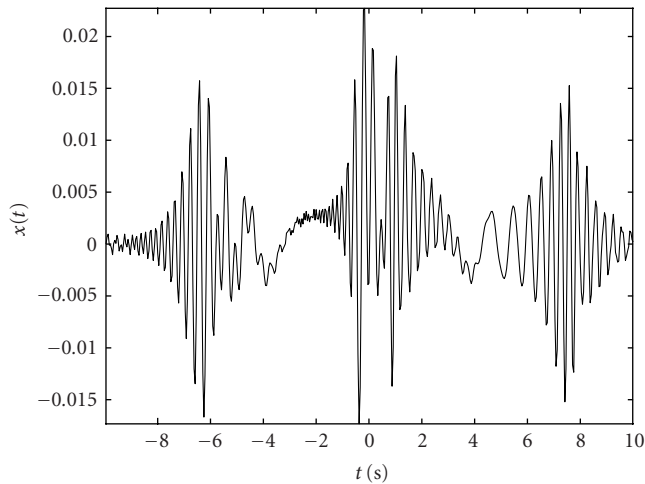


FIGURE 4: Solution of (6), real part of $x(t)$, when the forcing term is $f(t) = A \exp(i\beta t^2/2) + B \exp(i\gamma^4/4)$.

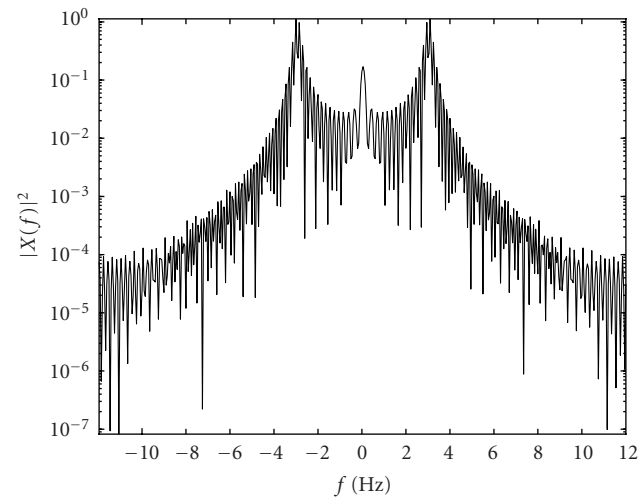


FIGURE 5: Energy spectrum, $|X(f)|^2$, of the solution corresponding to Figure 4.

$C(t, \omega)$ for the signal $x(t)$. We see that something remarkable happens: one gets a simple, clear picture of what is going on and of the regions which are important. In particular we see what the response of the system to the input chirp is, in a simple way. We can immediately see that we get a larger response when the input chirp hits the resonant frequency of the harmonic oscillator, whose parameters μ and ω_0 have been chosen to give the so-called underdamped behavior. Hence by making a nonlinear transformation we get more insight than by looking at $x(t)$ or $X(\omega)$ separately. We get considerably more insight because the joint distribution tells us how time and frequency are related. In Figures 4, 5, 6, 7, 8, and 9 we show some other examples. The examples clearly show how the solution is much better understood in the phase-space of time frequency.

Such bilinear transformations have been studied for over

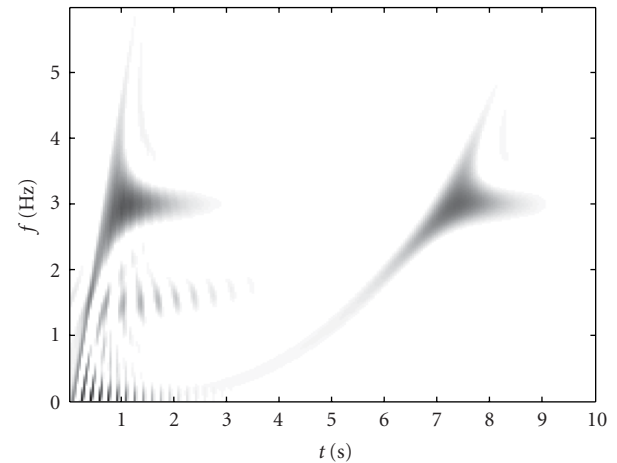


FIGURE 6: Time-frequency distribution of $x(t)$ of Figure 4.

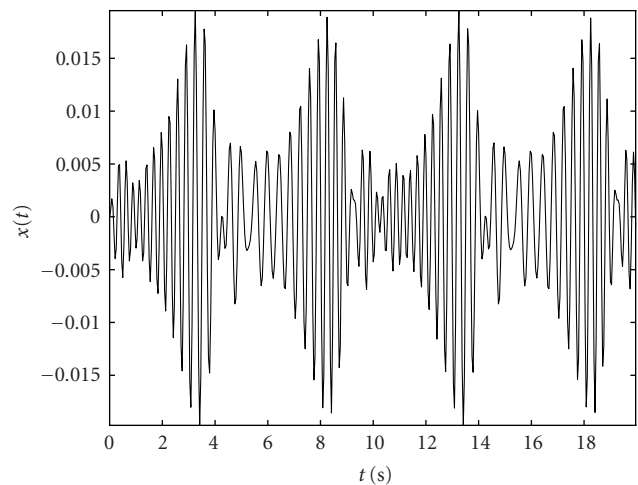


FIGURE 7: Solution of (6), real part of $x(t)$, for a sinusoidal frequency modulated forcing term: $f(t) = A \exp[i\alpha \sin \omega_2 t]$.

seventy years in the field of time-frequency analysis in engineering, and also as quasidistributions in quantum mechanics [4, 9, 10]. A major development has been done in this area and the ideas that have developed have become standard and powerful methods of analysis [11, 12, 13]. In engineering, where the distributions are called time-frequency distributions, the main aim has been to understand time-varying spectra [14, 15, 16, 17, 18, 19]. Among the many areas to which they have been applied are heart sounds, heart rate, the electroencephalogram (EEG), the electromyogram (EMG) [20, 21, 22, 23, 24], machine fault monitoring [11, 17, 18, 19, 25, 26], radar and sonar signals, acoustic scattering [14, 16, 27], speech processing [28, 29], analysis of marine mammal sounds [30, 31], musical instruments [32], linear and nonlinear dynamical systems [33, 34, 35], among many others.

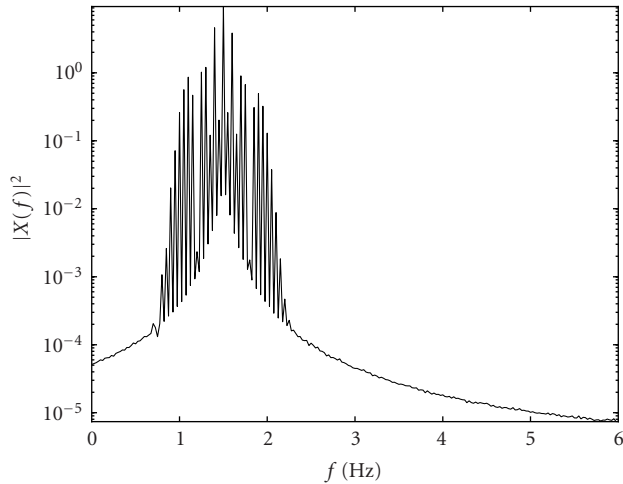


FIGURE 8: Energy spectrum $|X(f)|^2$ of the solution, $x(t)$, corresponding to Figure 7.

Our aim is the following. Suppose $x(t)$ is governed by an ordinary differential equation with constant coefficients:

$$a_n \frac{d^n x(t)}{dt^n} + a_{n-1} \frac{d^{n-1} x(t)}{dt^{n-1}} + \cdots + a_1 \frac{dx(t)}{dt} + a_0 x(t) = f(t), \quad (11)$$

where $f(t)$ is the driving force. Instead of solving for $x(t)$ and putting it in (9), we obtain a governing differential equation for $C(t, \omega)$. In the next section we discuss some general properties of these bilinear transformations, and after that we derive the differential equation for $C(t, \omega)$ that corresponds to the solution of an ordinary differential equation with constant coefficients, (11).

2. BILINEAR TRANSFORMATIONS

We list just a few of the main properties of these distributions which are useful to our consideration. If we have two distributions, C_1 and C_2 , with corresponding kernels ϕ_1 and ϕ_2 , then the two distributions are related by

$$C_1(t, \omega) = \iint g_{12}(t' - t, \omega' - \omega) C_2(t', \omega') dt' d\omega', \quad (12)$$

with

$$g_{12}(t, \omega) = \frac{1}{4\pi^2} \iint \frac{\phi_1(\theta, \tau)}{\phi_2(\theta, \tau)} e^{i\theta t + i\tau \omega} d\theta d\tau. \quad (13)$$

In operator form,

$$C_1(t, \omega) = \frac{\phi_1((1/i)(\partial/\partial t), (1/i)(\partial/\partial \omega))}{\phi_2((1/i)(\partial/\partial t), (1/i)(\partial/\partial \omega))} C_2(t, \omega). \quad (14)$$

The reason for writing (9) is that it is easier to handle because the properties of $C(t, \omega)$ are easier to understand from $\phi(\theta, \tau)$ than from $K(t, \omega; t', t'')$ but we emphasize that (10) and (9) are equivalent. The relation between $\phi(\theta, \tau)$ and $K(t, \omega; t', t'')$ is given in reference [4].

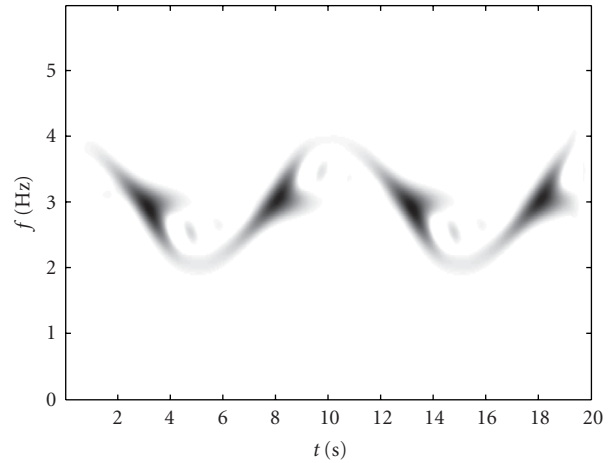


FIGURE 9: Time-frequency distribution of the solution, $x(t)$, corresponding to Figure 7.

3. DIFFERENTIAL EQUATIONS

The above harmonic oscillator examples show that by making a nonlinear transformation one obtains a two-dimensional function which shows clearly the physical nature of the solution and the relation with the driving force. Historically the way these distributions have been used is to solve for $x(t)$ from its governing equation (or experimentally obtain $x(t)$) and substitute it into the time-frequency function, (9). Our aim has been to relate the phase-space distribution with the dynamical system, that is, to obtain a differential equation for $C(t, \omega)$, so that we may study directly the phase-space function. We have been successful in doing so for the Wigner distribution, and for a few other distributions (smoothed pseudo-Wigner distribution, Rihaczek distribution). In this paper we obtain the governing equation for *any* distribution $C(t, \omega)$, that is, for all bilinear time-frequency representations. We first give the result and then the derivation. Differential equation (11) is first written in polynomial form

$$P(D)x(t) = f(t), \quad (15)$$

where

$$P(D) = a_n D^n + a_{n-1} D^{n-1} + \cdots + a_1 D + a_0, \quad (16)$$

$$D = \frac{d}{dt}.$$

Then the governing differential equation for any distribution $C_x(t, \omega)$ is

$$P^*(\mathcal{A}_c)P(\mathcal{B}_c)C_x(t, \omega) = C_f(t, \omega), \quad (17)$$

where

$$\mathcal{A}_c = \frac{1}{2} \frac{\partial}{\partial t} - i\omega - \left[\frac{\partial}{\partial \tau} \log \phi_c \left(\frac{1}{i} \frac{\partial}{\partial t}, \frac{1}{i} \frac{\partial}{\partial \omega} \right) \right], \quad (18)$$

$$\mathcal{B}_c = \frac{1}{2} \frac{\partial}{\partial t} + i\omega + \left[\frac{\partial}{\partial \tau} \log \phi_c \left(\frac{1}{i} \frac{\partial}{\partial t}, \frac{1}{i} \frac{\partial}{\partial \omega} \right) \right], \quad (19)$$

and in the definition of $P^*(\mathcal{A}_c)$ only the coefficients a_0, \dots, a_n are complex conjugated and not the operators, that is,

$$P^*(\mathcal{A}_c) = a_n^* \mathcal{A}_c^n + a_{n-1}^* \mathcal{A}_c^{n-1} + \dots + a_1^* \mathcal{A}_c + a_0^*. \quad (20)$$

We now explain the meaning of a quantity such as $\phi_c((1/i)(\partial/\partial t), (1/i)(\partial/\partial \omega))$. This operator is obtained by making the following substitution in the scalar function $\phi_c(\theta, \tau)$:

$$\theta = \frac{1}{i} \frac{\partial}{\partial t}, \quad \tau = \frac{1}{i} \frac{\partial}{\partial \omega}. \quad (21)$$

Similarly, what we mean by the differentiation noted in (18) and (19) is that

$$\begin{aligned} & \left[\frac{\partial}{\partial \tau} \log \phi_c \left(\frac{1}{i} \frac{\partial}{\partial t}, \frac{1}{i} \frac{\partial}{\partial \omega} \right) \right] \\ &= \left[\frac{\partial}{\partial \tau} \log \phi_c(\theta, \tau) \right]_{\theta=(1/i)(\partial/\partial t), \tau=(1/i)(\partial/\partial \omega)} \end{aligned} \quad (22)$$

3.1. Derivation

We now give the derivation of (17). First consider the class of bilinear cross-distributions $C_{x,y}(t, \omega)$ of two signals $x(t)$ and $y(t)$:

$$C_{x,y}(t, \omega) = \frac{1}{4\pi^2} \iiint x^* \left(u - \frac{\tau}{2} \right) y \left(u + \frac{\tau}{2} \right) \times \phi(\theta, \tau) e^{-i\theta t - i\tau \omega + i\theta u} du d\tau d\theta. \quad (23)$$

In general one has that

$$C_{ax_1+bx_2, y}(t, \omega) = a^* C_{x_1, y} + b^* C_{x_2, y}(t, \omega), \quad (24)$$

$$C_{x, ay_1+by_2}(t, \omega) = a C_{x, y_1} + b C_{x, y_2}(t, \omega), \quad (25)$$

where $x_1(t)$, $x_2(t)$, $y_1(t)$, $y_2(t)$, $x(t)$, and $y(t)$ are arbitrary signals, and a and b are complex constants. Also we prove in the appendix that

$$C_{Dx, y}(t, \omega) = \mathcal{A}_c C_{x, y}(t, \omega), \quad (26)$$

$$C_{x, Dy}(t, \omega) = \mathcal{B}_c C_{x, y}(t, \omega), \quad (27)$$

where

$$\begin{aligned} \mathcal{A}_c &= \phi_c \left(\frac{1}{i} \frac{\partial}{\partial t}, \frac{1}{i} \frac{\partial}{\partial \omega} \right) \left(\frac{1}{2} \frac{\partial}{\partial t} - i\omega \right) \phi_c^{-1} \left(\frac{1}{i} \frac{\partial}{\partial t}, \frac{1}{i} \frac{\partial}{\partial \omega} \right), \\ \mathcal{B}_c &= \phi_c \left(\frac{1}{i} \frac{\partial}{\partial t}, \frac{1}{i} \frac{\partial}{\partial \omega} \right) \left(\frac{1}{2} \frac{\partial}{\partial t} + i\omega \right) \phi_c^{-1} \left(\frac{1}{i} \frac{\partial}{\partial t}, \frac{1}{i} \frac{\partial}{\partial \omega} \right). \end{aligned} \quad (28)$$

The operators \mathcal{A}_c and \mathcal{B}_c will be simplified in Section 3.2 to obtain the compact form of (18) and (19). The combined use of (24)–(27) allows one to obtain (17). Now, we take the bilinear distribution of the left- and right-hand sides of (15) to obtain

$$C_{P(D)x, P(D)x}(t, \omega) = C_f(t, \omega), \quad (29)$$

and we use (24) and (26) to simplify to

$$P^*(\mathcal{A}_c) C_{x, P(D)x}(t, \omega) = C_f(t, \omega). \quad (30)$$

Similarly, we apply (25) and (27) to obtain (17).

3.2. Simplification of the operators

We now simplify the operators \mathcal{A}_c and \mathcal{B}_c . Consider

$$\begin{aligned} \mathcal{A}_c &= \phi_c \left(\frac{1}{i} \frac{\partial}{\partial t}, \frac{1}{i} \frac{\partial}{\partial \omega} \right) \left(\frac{1}{2} \frac{\partial}{\partial t} - i\omega \right) \phi_c^{-1} \left(\frac{1}{i} \frac{\partial}{\partial t}, \frac{1}{i} \frac{\partial}{\partial \omega} \right) \\ &= \phi_c \left(\frac{1}{i} \frac{\partial}{\partial t}, \frac{1}{i} \frac{\partial}{\partial \omega} \right) \left(\frac{1}{2} \frac{\partial}{\partial t} \right) \phi_c^{-1} \left(\frac{1}{i} \frac{\partial}{\partial t}, \frac{1}{i} \frac{\partial}{\partial \omega} \right) \\ &\quad + \phi_c \left(\frac{1}{i} \frac{\partial}{\partial t}, \frac{1}{i} \frac{\partial}{\partial \omega} \right) \left(-i\omega \right) \phi_c^{-1} \left(\frac{1}{i} \frac{\partial}{\partial t}, \frac{1}{i} \frac{\partial}{\partial \omega} \right). \end{aligned} \quad (31)$$

But

$$\phi_c \left(\frac{1}{i} \frac{\partial}{\partial t}, \frac{1}{i} \frac{\partial}{\partial \omega} \right) \left(\frac{1}{2} \frac{\partial}{\partial t} \right) = \left(\frac{1}{2} \frac{\partial}{\partial t} \right) \phi_c \left(\frac{1}{i} \frac{\partial}{\partial t}, \frac{1}{i} \frac{\partial}{\partial \omega} \right), \quad (32)$$

and therefore we have that

$$\mathcal{A}_c = \frac{1}{2} \frac{\partial}{\partial t} - i\phi_c \left(\frac{1}{i} \frac{\partial}{\partial t}, \frac{1}{i} \frac{\partial}{\partial \omega} \right) \omega \phi_c^{-1} \left(\frac{1}{i} \frac{\partial}{\partial t}, \frac{1}{i} \frac{\partial}{\partial \omega} \right). \quad (33)$$

Also, it can be shown that

$$\begin{aligned} & \phi_c \left(\frac{1}{i} \frac{\partial}{\partial t}, \frac{1}{i} \frac{\partial}{\partial \omega} \right) \omega - \omega \phi_c \left(\frac{1}{i} \frac{\partial}{\partial t}, \frac{1}{i} \frac{\partial}{\partial \omega} \right) \\ &= -i \left[\frac{\partial}{\partial \tau} \phi_c \left(\frac{1}{i} \frac{\partial}{\partial t}, \frac{1}{i} \frac{\partial}{\partial \omega} \right) \right], \end{aligned} \quad (34)$$

and therefore

$$\begin{aligned} & \phi_c \left(\frac{1}{i} \frac{\partial}{\partial t}, \frac{1}{i} \frac{\partial}{\partial \omega} \right) \omega \\ &= \omega \phi_c \left(\frac{1}{i} \frac{\partial}{\partial t}, \frac{1}{i} \frac{\partial}{\partial \omega} \right) - i \left[\frac{\partial}{\partial \tau} \phi_c \left(\frac{1}{i} \frac{\partial}{\partial t}, \frac{1}{i} \frac{\partial}{\partial \omega} \right) \right], \end{aligned} \quad (35)$$

and further

$$\begin{aligned} \mathcal{A}_c &= \frac{1}{2} \frac{\partial}{\partial t} - i\omega - \left[\frac{\partial}{\partial \tau} \phi_c \left(\frac{1}{i} \frac{\partial}{\partial t}, \frac{1}{i} \frac{\partial}{\partial \omega} \right) \right] \phi_c^{-1} \left(\frac{1}{i} \frac{\partial}{\partial t}, \frac{1}{i} \frac{\partial}{\partial \omega} \right) \\ &= \frac{1}{2} \frac{\partial}{\partial t} - i\omega - \left[\frac{\partial}{\partial \tau} \log \phi_c \left(\frac{1}{i} \frac{\partial}{\partial t}, \frac{1}{i} \frac{\partial}{\partial \omega} \right) \right]. \end{aligned} \quad (36)$$

Hence we have (18) and similarly (19).

Furthermore it is often the case that the kernel is a product kernel:

$$\phi(\theta, \tau) = \phi(\theta\tau), \quad (37)$$

in which case we have that

$$\begin{aligned} \mathcal{A}_c &= \frac{1}{2} \frac{\partial}{\partial t} - i\omega - \frac{1}{i} \frac{\partial}{\partial t} \log \phi_c \left(\frac{1}{i} \frac{\partial}{\partial t}, \frac{1}{i} \frac{\partial}{\partial \omega} \right), \\ \mathcal{B}_c &= \frac{1}{2} \frac{\partial}{\partial t} + i\omega + \frac{1}{i} \frac{\partial}{\partial t} \log \phi_c \left(\frac{1}{i} \frac{\partial}{\partial t}, \frac{1}{i} \frac{\partial}{\partial \omega} \right). \end{aligned} \quad (38)$$

4. SPECIAL CASES

We now consider special cases, that is, distributions that are well known and have been used extensively in the literature.

4.1. Wigner distribution

The Wigner distribution [36] $W_x(t, \omega)$ is obtained from (9) by taking

$$\phi(\theta, \tau) = 1. \quad (39)$$

It is given by

$$W_x(t, \omega) = \frac{1}{2\pi} \int x^* \left(t - \frac{\tau}{2} \right) x \left(t + \frac{\tau}{2} \right) e^{-i\tau\omega} d\tau, \quad (40)$$

and therefore the derivative with respect to τ is zero:

$$\frac{\partial}{\partial \tau} \log \phi(\theta, \tau) = 0, \quad (41)$$

and therefore we get

$$\mathcal{A}_c = \frac{1}{2} \frac{\partial}{\partial t} - i\omega, \quad \mathcal{B}_c = \frac{1}{2} \frac{\partial}{\partial t} + i\omega. \quad (42)$$

4.2. Rihaczek distribution

The Rihaczek distribution is

$$R(t, \omega) = \frac{1}{\sqrt{2\pi}} x(t) X^*(\omega) e^{-i\omega t}, \quad (43)$$

and the kernel is given by

$$\phi(\theta, \tau) = e^{i\tau\theta/2}. \quad (44)$$

Hence

$$\frac{\partial}{\partial \tau} \log \phi(\theta, \tau) = \frac{i\theta}{2}, \quad (45)$$

and therefore

$$\begin{aligned} \mathcal{A}_c &= \frac{1}{2} \frac{\partial}{\partial t} - i\omega - \left[\frac{\partial}{\partial \tau} \log \phi_c \left(\frac{1}{i} \frac{\partial}{\partial t}, \frac{1}{i} \frac{\partial}{\partial \omega} \right) \right] \\ &= \frac{1}{2} \frac{\partial}{\partial t} - i\omega - \frac{i}{2} \frac{1}{i} \frac{\partial}{\partial t} = -i\omega. \end{aligned} \quad (46)$$

For the B operator we have

$$\begin{aligned} \mathcal{B}_c &= \frac{1}{2} \frac{\partial}{\partial t} + i\omega - \left[\frac{\partial}{\partial \tau} \log \phi_c \left(\frac{1}{i} \frac{\partial}{\partial t}, \frac{1}{i} \frac{\partial}{\partial \omega} \right) \right] \\ &= \frac{1}{2} \frac{\partial}{\partial t} + i\omega + \frac{i}{2} \frac{1}{i} \frac{\partial}{\partial t} = \frac{\partial}{\partial t} + i\omega, \end{aligned} \quad (47)$$

and therefore the operators are

$$\mathcal{A}_c = -i\omega, \quad \mathcal{B}_c = \frac{\partial}{\partial t} + i\omega. \quad (48)$$

4.3. Smoothed pseudo-Wigner

The smoothed pseudo-Wigner distribution $S_x(t, \omega)$ is obtained by convolving the Wigner distribution with a smoothing function, $h(t, \omega)$:

$$S_x(t, \omega) = \iint h(t - t', \omega - \omega') W_{x,x}(t', \omega') dt' d\omega'. \quad (49)$$

Here we consider the Gaussian smoothing function given by

$$h(t, \omega) = \frac{1}{2\pi\sigma_t\sigma_\omega} \exp \left[-\frac{t^2}{2\sigma_t^2} - \frac{\omega^2}{2\sigma_\omega^2} \right], \quad (50)$$

and the corresponding kernel is

$$\phi(\theta, \tau) = \frac{1}{2\pi} \sigma_t \sigma_\omega \exp \left[-\frac{\theta^2}{2\sigma_t^2} - \frac{\tau^2}{2\sigma_\omega^2} \right]. \quad (51)$$

We apply (18) to obtain

$$\begin{aligned} \mathcal{A}_c &= \frac{1}{2} \frac{\partial}{\partial t} - i\omega - \left[\frac{\partial}{\partial \tau} \log \phi_c \left(\frac{1}{i} \frac{\partial}{\partial t}, \frac{1}{i} \frac{\partial}{\partial \omega} \right) \right]_{\theta=(1/i)(\partial/\partial t), \tau=(1/i)(\partial/\partial \omega)} \\ &= \frac{1}{2} \frac{\partial}{\partial t} - i\omega - \frac{\partial}{\partial \tau} \left[\log \left(\frac{1}{2\pi} \sigma_t \sigma_\omega \right) \right. \\ &\quad \left. - \frac{\theta^2}{2\sigma_t^2} - \frac{\tau^2}{2\sigma_\omega^2} \right]_{\theta=(1/i)(\partial/\partial t), \tau=(1/i)(\partial/\partial \omega)} \\ &= \frac{1}{2} \frac{\partial}{\partial t} - i\omega - \left[-\tau \sigma_\omega^2 \right]_{\theta=(1/i)(\partial/\partial t), \tau=(1/i)(\partial/\partial \omega)} \\ &= \frac{1}{2} \frac{\partial}{\partial t} - i\omega - i\sigma_\omega^2 \frac{\partial}{\partial \omega}. \end{aligned} \quad (52)$$

In the same way we obtain the \mathcal{B}_c operator, and hence we have that

$$\begin{aligned} \mathcal{A}_c &= \frac{1}{2} \frac{\partial}{\partial t} - i\omega - i\sigma_\omega^2 \frac{\partial}{\partial \omega}, \\ \mathcal{B}_c &= \frac{1}{2} \frac{\partial}{\partial t} + i\omega + i\sigma_\omega^2 \frac{\partial}{\partial \omega}. \end{aligned} \quad (53)$$

5. CONCLUSION

Time-frequency distributions transform a one-dimensional signal of time $x(t)$ into a two-dimensional function of time and frequency $C_x(t, \omega)$. There are an infinite number of phase-space distributions, $C_x(t, \omega)$, and they are characterized by the kernel function. The advantage of transforming a function in time to a phase-space distribution is that we can see clearly how time and frequency are related or correlated for the signal, $x(t)$. Also, we can see both mathematically and physically the regions of phase-space which are of importance. In this paper we have derived the governing equation for any bilinear phase-space distribution, $C_x(t, \omega)$, when the governing equation for the corresponding time signal, $x(t)$, is an ordinary linear differential equation with constant coefficients. A fundamental question is whether there is any particular advantage in choosing one such distribution over another. The motivations are manifold. First, all bilinear equations are transformable into each other and hence all the resulting differential equations for $C_x(t, \omega)$ are in some sense equivalent. However, one can have an advantage over another in a variety of ways. For example, the equation for a particular distribution may be easier to solve than for another. Also, one differential equation may be more transparent into the nature of the solution than another, and moreover one equation may be more amenable than another to devise approximation methods [2]. These issues are currently being studied.

APPENDIX

We now prove (26) and (27). Consider first the following identities [37]:

$$\begin{aligned} W_{Dx,x}(t, \omega) &= AW_x(t, \omega), \\ W_{x,Dx}(t, \omega) &= BW_x(t, \omega), \end{aligned} \quad (\text{A.1})$$

where

$$\begin{aligned} A &= \frac{1}{2} \frac{\partial}{\partial t} - i\omega, \\ B &= \frac{1}{2} \frac{\partial}{\partial t} + i\omega, \end{aligned} \quad (\text{A.2})$$

and $W_x(t, \omega)$ is the Wigner distribution of $x(t)$, given by (40). Now any two distributions $C_1(t, \omega)$ and $C_2(t, \omega)$ of the bilinear class, with kernels $\phi_1(\theta, \tau)$ and $\phi_2(\theta, \tau)$ are related by the transformation

$$C_1(t, \omega) = \frac{\phi_1((1/i)(\partial/\partial t), (1/i)(\partial/\partial \omega))}{\phi_2((1/i)(\partial/\partial t), (1/i)(\partial/\partial \omega))} C_2(t, \omega). \quad (\text{A.3})$$

If $C_2(t, \omega)$ is the Wigner distribution then

$$C(t, \omega) = \phi_c \left(\frac{1}{i} \frac{\partial}{\partial t}, \frac{1}{i} \frac{\partial}{\partial \omega} \right) W(t, \omega), \quad (\text{A.4})$$

and also

$$W(t, \omega) = \phi_c^{-1} \left(\frac{1}{i} \frac{\partial}{\partial t}, \frac{1}{i} \frac{\partial}{\partial \omega} \right) C(t, \omega). \quad (\text{A.5})$$

This means that we can write

$$\begin{aligned} C_{Dx,x}(t, \omega) &= \phi_c \left(\frac{1}{i} \frac{\partial}{\partial t}, \frac{1}{i} \frac{\partial}{\partial \omega} \right) W_{Dx,x} \\ &= \phi_c \left(\frac{1}{i} \frac{\partial}{\partial t}, \frac{1}{i} \frac{\partial}{\partial \omega} \right) AW_x \\ &= \phi_c \left(\frac{1}{i} \frac{\partial}{\partial t}, \frac{1}{i} \frac{\partial}{\partial \omega} \right) A \phi_c^{-1} \left(\frac{1}{i} \frac{\partial}{\partial t}, \frac{1}{i} \frac{\partial}{\partial \omega} \right) C_x(t, \omega) \\ &= A_c C_x(t, \omega), \end{aligned} \quad (\text{A.6})$$

which is (26). In a similar way one obtains (27).

ACKNOWLEDGMENT

This work was supported by the Air Force Information Institute Research Program (Rome, New York).

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