AN ALGORITHM FOR CALCULATING THE ESSENTIAL BANDWIDTH OF A DISCRETE SPECTRUM AND THE ESSENTIAL DURATION OF A DISCRETE TIME-SERIES

by

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THE PROBLEM

Defining bandwidth and duration for a narrow-band short-duration waveform is difficult and ambiguous due to the acoustical uncertainty principle. Landau and Pollak (1961) defined bandwidth and duration based on the energy content of the waveform. Unlike most other definitions of bandwidth and duration, these definitions are useful both theoretically and practically. A method for the calculation of these quantities for discrete-time (digital or digitized) waveforms does not exist.

THE FINDINGS

A heuristic algorithm is presented for calculating the essential bandwidth and essential duration, for a given proportion of energy constrained, for digital or digitized signals. These definitions for discrete time and frequency are based on those for continuous time and frequency by Landau and Pollak (1961).

THE APPLICATION

This algorithm may be useful anytime bandwidth, duration, or the bandwidth-duration product needs to be estimated. Such applications occur when modeling and measuring the detectability of transient (narrow-band, short-duration) waveforms (e.g., in psychoacoustics and sonar detection).

ADMINISTRATIVE INFORMATION

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ABSTRACT

A heuristic algorithm is presented for calculating the essential bandwidth and essential duration, for a given proportion of energy constrained, for digital or digitized signals. These definitions for discrete time and frequency are based on those for continuous time and frequency by Landau and Pollak (1961).
An Algorithm for Calculating the Essential Bandwidth of a Discrete Spectrum and the Essential Duration of a Discrete Time-series

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Abstract
A heuristic algorithm is presented for calculating the essential bandwidth and essential duration, for a given proportion of energy constrained, for digital or digitized signals. These definitions for discrete time and frequency are based on those for continuous time and frequency by Landau and Pollak (1961).

Appropriate definitions of bandwidth (W) and duration (T) are needed to define and generate high quality acoustic waveforms, suitable for psychoacoustic experiments. This is particularly important if bandwidth, duration, or the bandwidth-duration product (WT) is an experimental parameter. Typically, the three-dB bandwidth, equivalent rectangular bandwidth (ERB), and equivalent rectangular duration (ERD) are used. These definitions are lacking for both theoretical and practical reasons.

Theoretically, the acoustical uncertainty principle, resulting from Fourier waveform representation, shows that a waveform cannot be simultaneously time and band limited (Landau & Pollak, 1961). Therefore, any definition of bandwidth and duration is somewhat arbitrary, because energy always exists outside what is considered to be the bandwidth or duration of the waveform. The uncertainty principle is specified by the bandwidth-duration product, and specific cases have been derived for a variety of bandwidth and duration definitions (for examples, see Slepian, 1983; Vakman, 1968).

The definitions of bandwidth and duration used in theoretical work have been criticized for not being relevant to practical, acoustical, situations (Landau & Pollak, 1961).

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Further details about my research are available on the Internet at www.psychophysics.org.

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Also, the three-dB bandwidth, ERB, or ERD have not been used to derive a specific case of the uncertainty principle. Therefore, relating experimental results to theory may be difficult.

Three-dB bandwidth, ERB, and ERD estimates of digitized waveforms also tend to be variable. This is because these bandwidth and duration definitions rely on measurements made at single points (e.g., the power at the three-dB points, and the power at the center frequency). Even with spectral or signal averaging, the bandwidth and duration estimates may not be very stable.

What is needed when psychoacoustic theories are being evaluated experimentally, are definitions of bandwidth and duration that are useful both theoretically and practically.

Continuous Essential Bandwidth and Duration

Landau and Pollak (1961) suggested that a good definition of W and T would describe the behavior of a time-series \( f(t) \) in a given finite time interval and likewise the behavior of a spectrum \( F(\omega) \) in a given finite frequency band. They argued that although waveforms cannot be bounded in both domains, bounds that essentially constrain the waveforms can still be specified. One way to specify these bounds is to look at a waveform’s energy content and energy spread in both the time and frequency domains.\(^1\)

Bandwidth and duration can be specified by calculating the proportion of energy constrained between two bounds relative to the total waveform energy content. This essential bandwidth, \( \Omega \), which encloses a proportion, \( \beta^2 \), of the total waveform energy is defined as

\[
\beta^2 = \frac{\int_{-\Omega}^{\Omega} |A(\omega)|^2 d\omega}{\int_{-\infty}^{\infty} |A(\omega)|^2 d\omega}
\]  

where \( 0 \leq \beta^2 \leq 1 \), \( |A(\omega)|^2 \) is the energy spectrum, and \( \omega \) is frequency in radians. Similarly, the essential duration, \( T \), which encloses a proportion, \( \alpha^2 \), of the total waveform energy is defined as

\[
\alpha^2 = \frac{\int_{-T/2}^{T/2} |f(t)|^2 dt}{\int_{-\infty}^{\infty} |f(t)|^2 dt}
\]  

where \( 0 \leq \alpha^2 \leq 1 \), \( f(t) \) is an acoustic waveform, and \( t \) is time in seconds.

Discrete Essential Bandwidth and Duration

For practical use, with discretely represented waveforms, the continuous essential bandwidth and duration definitions must be converted into their discrete frequency and time equivalents.

There appears to be no definition of either the essential bandwidth for discrete frequency or the essential duration for discrete time in the literature. A heuristic algorithm

\(^1\)Kharkevich (1960) has also suggested these definitions, and Chalk (1950) used a similar definition to derive the optimum pulse-shape for pulse communication.

\(^2\)Landau and Pollak (1961) never named their new bandwidth and duration measures. I’ve named them “essential bandwidth” and “essential duration.”
was therefore developed, based on the definitions of essential bandwidth and essential duration definitions, for continuous frequency and time, from Equations (1) and (2), respectively (pseudo-code is presented in the Appendix).

It is assumed that the spectrum or (squared) time-series is unimodal and concentrated in frequency and time. According to L. Miller (personal communication, December, 1998) the algorithm will result in the minimum bandwidth or duration, for the specified energy constrained, if these assumptions hold. Small local maxima may mean the minimum bandwidth or duration has not been found, but for large $\alpha^2$ or $\beta^2$, this is unlikely to greatly affect the final estimate. The algorithm may not supply a sensible result, however, if the spectrum or time-series is not unimodal, such as a U-shaped spectrum.

The steps for calculating the essential bandwidth are:

1. Decide on the proportion of energy to be constrained, for example, 95%.
2. Calculate the total energy in the energy spectrum by summing the discrete values in the spectrum.
3. Find the frequency index with the largest energy value. Set a lower marker and an upper marker to the index. Calculate the proportion of energy in this element relative to the total energy.
4. Compare the current proportion of energy to the desired proportion of energy. If there is more than required, go to step 7.
5. If more energy is required, check the element right of the upper marker and left of the lower marker, choose the largest, and add it to the current proportion of energy. If the largest element is to the left, decrement the lower marker, otherwise if the largest element is to the right, increment the upper marker.
6. Repeat steps 4 and 5 until the energy equals or just exceeds that required.
7. The bandwidth is the width between the lower index and the upper index (or proportion of the current lower or upper index, using linear interpolation) which results in the energy required.

The algorithm for the discrete essential duration is virtually identical to that for the essential bandwidth, except that the discrete values in the time-series are squared first. To avoid confusion, the algorithms for bandwidth and duration are presented separately.

The algorithm presented here was designed to be expository rather than efficient. In implementation, efficiencies may be gained by (a) combining the calculation of the maximum energy index and the total energy, (b) minimizing divisions, and (c) combining the functions for calculating essential bandwidth and duration, with an additional parameter to indicate whether the values should first be squared.

Summary

Besides providing a link with theoretical results related to the acoustical uncertainty principle (such as energy detection of small WT Gaussian noise waveforms), the discrete essential bandwidth and duration provide a practical benefit. Both are less prone to measurement error compared with the three-dB bandwidth, ERB, and ERD, because the summations smooth random error associated with the individual elements.

These definitions were successfully used in a psychoacoustic experiment to study
the detectability of small-WT Gaussian noise (Lapsley Miller, 1999). In this study, the bandwidth, duration, and bandwidth-duration product of Gaussian noise transients, for \( W=2.5-160 \, \text{Hz}, T=400-6.25 \, \text{ms} \), and \( WT=1, 2, \) and 4, were specified using a proportion of energy constrained in each domain of 92.4%.

Because of the theoretical and practical benefits associated with the essential bandwidth and duration, psychophysicists should consider using them to define stimulus properties and for digital measurement of real waveforms.

References


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\(^3\)Ronken (1970) also used essential bandwidth and duration to study frequency discrimination, but specified his stimulus parameters using the continuous definitions.
Appendix

The Algorithm in Pseudo-code for Calculating the Discrete Essential Bandwidth and Duration

**input**
- waveform: a real-valued array representing a time-series.
- wavespectrum: a real-valued array representing an energy spectrum.
- wavesize: the number of elements in the waveform.
- spectrumsize: the number of elements in the spectrum.
- timebase: the time-series resolution in seconds.
- freqbase: the spectrum resolution in hertz.
- $\alpha^2$: proportion of energy constrained in the time domain.
- $\beta^2$: proportion of energy constrained in the frequency domain.
- tolerance: an arbitrary cutoff to determine how close the current proportion of energy is to the desired bound.

**output**
- essential_duration: a real value representing duration in seconds.
- essential_bandwidth: a real value representing bandwidth in Hz.
- energy_time: a real value representing the total energy in the time domain.
- energy_freq: a real value representing the total energy in the frequency domain.
- find_maximum_energy_time: an integer value representing the index of the maximum energy element in the time domain.
- find_maximum_energy_freq: an integer value representing the index of the maximum energy element in the frequency domain.

**function** essential_bandwidth (wavespectrum, $\beta^2$, spectrumsize, freqbase, tolerance)

(* Calculates the essential bandwidth for the discrete spectrum, wavespectrum, with spectrumsize elements, and with resolution of freqbase Hz, for a given proportion of energy constrained, $\beta^2$. Includes the DC component at 0 Hz. *)

prop_energy, p, total_energy : real
max_e_idx, lower_idx, upper_idx : integer
total_energy ← energy_freq (wavespectrum, spectrumsize)
max_e_idx ← find_maximum_energy_freq (wavespectrum, spectrumsize)
lower_idx ← max_e_idx
upper_idx ← max_e_idx
p ← wavespectrum[max_e_idx] / total_energy
prop_energy ← p

while (prop_energy + tolerance) < $\beta^2$ do
  if (lower_idx > 0) and (upper_idx < spectrumsize) then
    (* Sum bin with most energy from either side of max_e_idx. *)
    if wavespectrum[lower_idx - 1] > wavespectrum[upper_idx + 1] then
CALCULATING ESSENTIAL W AND T

lower_idx ← lower_idx - 1
p ← wavespectrum[lower_idx] / total_energy
else
  upper_idx ← upper_idx + 1
  p ← wavespectrum[upper_idx] / total_energy
fi
else if (lower_idx = 0) and (upper_idx < spectrumsize) then
  (* If the lowest index is reached then sum only from the upper index. *)
  upper_idx ← upper_idx + 1
  p ← wavespectrum[upper_idx] / total_energy
else if (lower_idx > 0) and (upper_idx = spectrumsize) then
  (* If the highest index is reached then sum only from the lower index. *)
  lower_idx ← lower_idx - 1
  p ← wavespectrum[lower_idx] / total_energy
else if (lower_idx = 0) and (upper_idx = spectrumsize) then
  return spectrumsize × freqbase
fi
prop_energy ← prop_energy + p
endwhile
(* Use linear interpolation to calculate the bandwidth. *)
return ((β² - (prop_energy - p))/p + (upper_idx - lower_idx)) × freqbase
end

function essential_duration (waveform, α², wavesize, timebase, tolerance)
(* Calculates the essential duration for the discrete time-series, waveform, with wavesize elements, and with resolution of timebase seconds, for a given proportion of energy constrained α². *)
prop_energy, p, total_energy : real
max_e_idx, lower_idx, upper_idx : integer
total_energy ← energy_time (waveform, wavesize)
max_e_idx ← find_maximum_energy_time (waveform, wavesize)
lower_idx ← max_e_idx
upper_idx ← max_e_idx
p ← sqr(waveform[max_e_idx]) / total_energy
prop_energy ← p
while (prop_energy + tolerance) < α² do
  if (lower_idx > 1) and (upper_idx < wavesize) then
    (* Sum bin with most energy from either side of max_e_idx. *)
    if sqr(waveform[lower_idx - 1]) > sqr(waveform[upper_idx + 1]) then
      lower_idx ← lower_idx - 1
      p ← sqr(waveform[lower_idx]) / total_energy
    end
  end
end

else
    upper_idx ← upper_idx + 1
    p ← sqrt(waveform[upper_idx]) / total_energy
fi

else if (lower_idx = 1) and (upper_idx < wavesize) then
    (* If the lowest index is reached then sum only from the upper index. *)
    upper_idx ← upper_idx + 1
    p ← sqrt(waveform[upper_idx]) / total_energy
else if (lower_idx > 1) and (upper_idx = wavesize) then
    (* If the highest index is reached then sum only from the lower index. *)
    lower_idx ← lower_idx - 1
    p ← sqrt(waveform[lower_idx]) / total_energy
else if (lower_idx = 1) and (upper_idx = wavesize) then
    return wavesize × timebase
fi

prop_energy ← prop_energy + p
endwhile

(* Use linear interpolation to calculate the duration. *)
return \((\alpha^2 - (prop\_energy - p))/p + (upper\_idx - lower\_idx)\) × timebase
end

function energy.freq (wavespectrum, spectrumsize)
(* Input is a discrete energy spectrum, wavespectrum, with spectrumsize elements.
Includes the DC component at 0 Hz. *)
    energy : real
    energy ← 0
    for i ← 0 to spectrumsize do
        energy ← energy + wavespectrum[i]
    return energy
end

function energy.time (waveform, wavesize)
(* Input is a discrete time-series, waveform, with wavesize elements. *)
    energy : real
    energy ← 0
    for i ← 1 to wavesize do
        energy ← energy + sqrt(waveform[i])
    return energy
end

function find.maximum.energy.freq (wavespectrum, spectrumsize)
(* Input is a discrete energy spectrum, wavespectrum, with spectrumsize elements. *)
max_e_idx : integer
max_e_idx ← 0
for i ← 1 to spectrumsize do
    if wavespectrum[i] > wavespectrum[max_e_idx] then
        max_e_idx ← i
    fi
return max_e_idx
end

function find_maximum_energy_time (waveform, wavesize)
(* Input is a discrete time-series, waveform, with wavesize elements. *)
max_e_idx : integer
max_e_idx ← 1
for i ← 2 to wavesize do
    if sqr(waveform[i]) > sqr(waveform[max_e_idx]) then
        max_e_idx ← i
    fi
return max_e_idx
end