



Wavelet Analysis & Line Removal

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● Outline

> Wavelets

- ▶ Wavelet Analysis Tool
- ▶ Current status
- ▶ Plans & Conclusion

> Line removal

- ▶ Algorithm
- ▶ Results
- ▶ Conclusion



Coherent Lines Removal

- Wavelets algorithms can be used for time-frequency analysis of transients and/or short bursts of GW.
- Strong line interference produces a significant non-Gaussian noise masking other non-Gaussian components.
- Effective, simple and fast line removal algorithm is necessary for wavelet analysis.

Line Removal Algorithm

- DFT of data of N samples:

- basis of orthogonal Fourier functions:

$$F_k(n) = e^{-2\pi i n k / N}, \quad k, n = 0, \dots, N-1; \quad \delta_{ij} = \sum_n F_i(n) F_j(n)$$

- sampled harmonic signal: $L(n) = a e^{-2\pi i n f / f_0}$,

- f - harmonic signal frequency

- f_0 - sampling rate

- if $f/f_0 = k/N$, $L(n) = a_k F_k(n)$ - one of the basis Fourier functions.

- Removing of line and its harmonics $\{L_k(n)\}$.

- resample data with sampling rate f_s : $f_s / f = \text{int}(f_0 / f) + 1$

- select data sample length: $N = k f_s / f, \quad k = 1, 2, \dots$

- extract interference signal: $I(n) = \sum_k L_k(n) = \sum_k a_k F_k(n)$

- re-sample $I(n)$ back & subtract from original data

Data re-sampling

- Sample rate converting
 - reconstruction: $s(n\Delta) \rightarrow s(t)$; $\Delta=1/f_0$
 $ST: s(t)$ perfectly represents frequencies that are less than $f_0/2$
 - sample data at new sampling rate: $s(t) \rightarrow s'(n\Delta')$; $\Delta'=1/f_s$
- Data interpolation filter
 - wavelets
 - other interpolating techniques
 - currently n^{th} order polynomial interpolation filter is used
(lifting wavelets use the same filter)
- Up-sampled ($f_s > f_0$) data used to find interference due to harmonic lines

Line Interference Signal

- line extraction

$$I'(n) = \sum_k a_k F_k^*(n) \phi_k$$

- $a_k = \sum_n s'(n) F_k(n)$ - Fourier coefficient for k^{th} harmonic

- ϕ_k - optimal filter; $\phi_k = 1$, if neglect noise for k^{th} harmonic

- fast line extraction in T domain ($\phi_k = 1$):

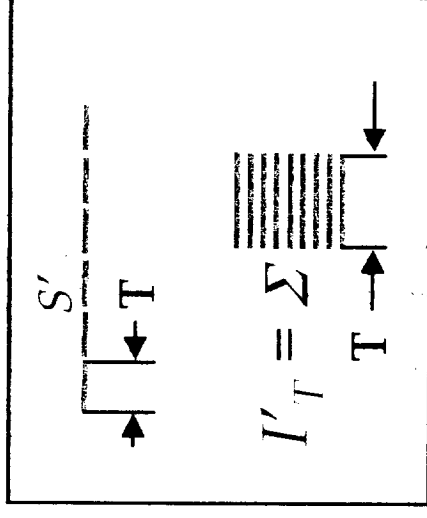
- T - period of fundamental harmonic

- I'_T - one period of $I'(n)$ for all harmonics

- save I'_T along with filtered signal to recover original signal $\sim \omega$ for $\mathcal{P}\mathcal{L}$

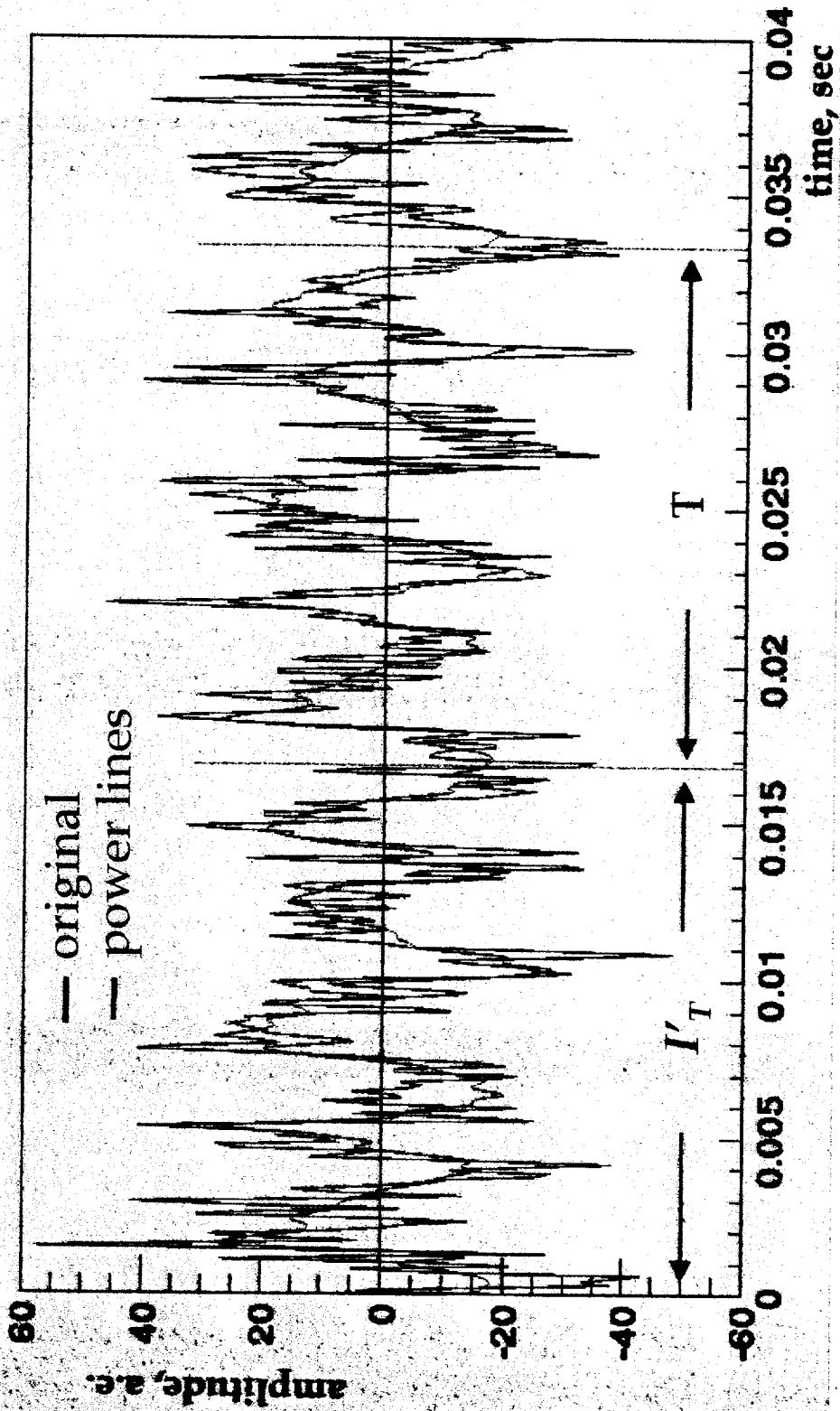
- signals $s'(n) - I'(n)$ and $I'(n)$ are orthogonal by definition

- for optimal filtering a_k can be found by Fourier transform of I'_T



Power Lines Interference

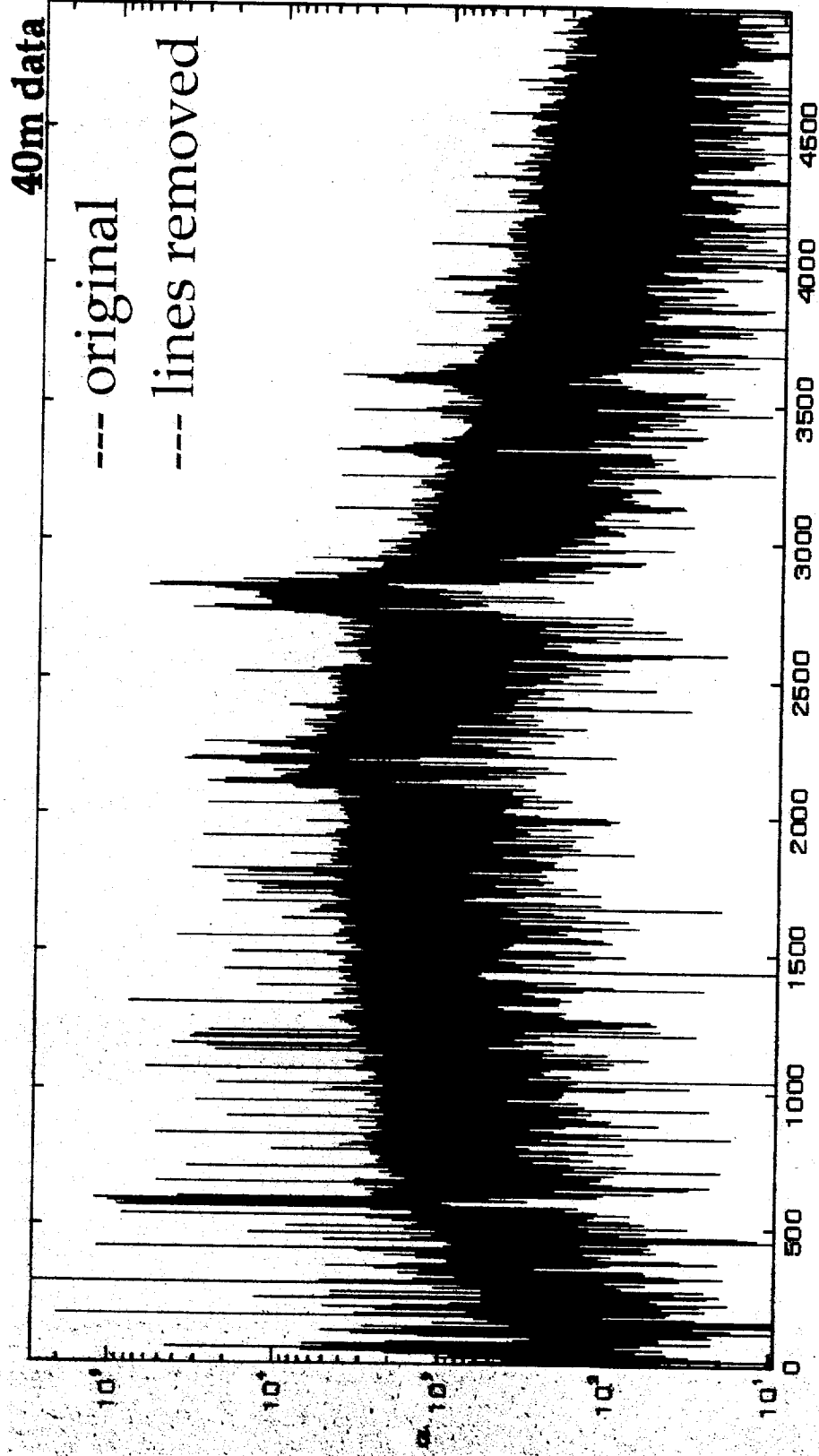
40m data



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Power Lines Removal

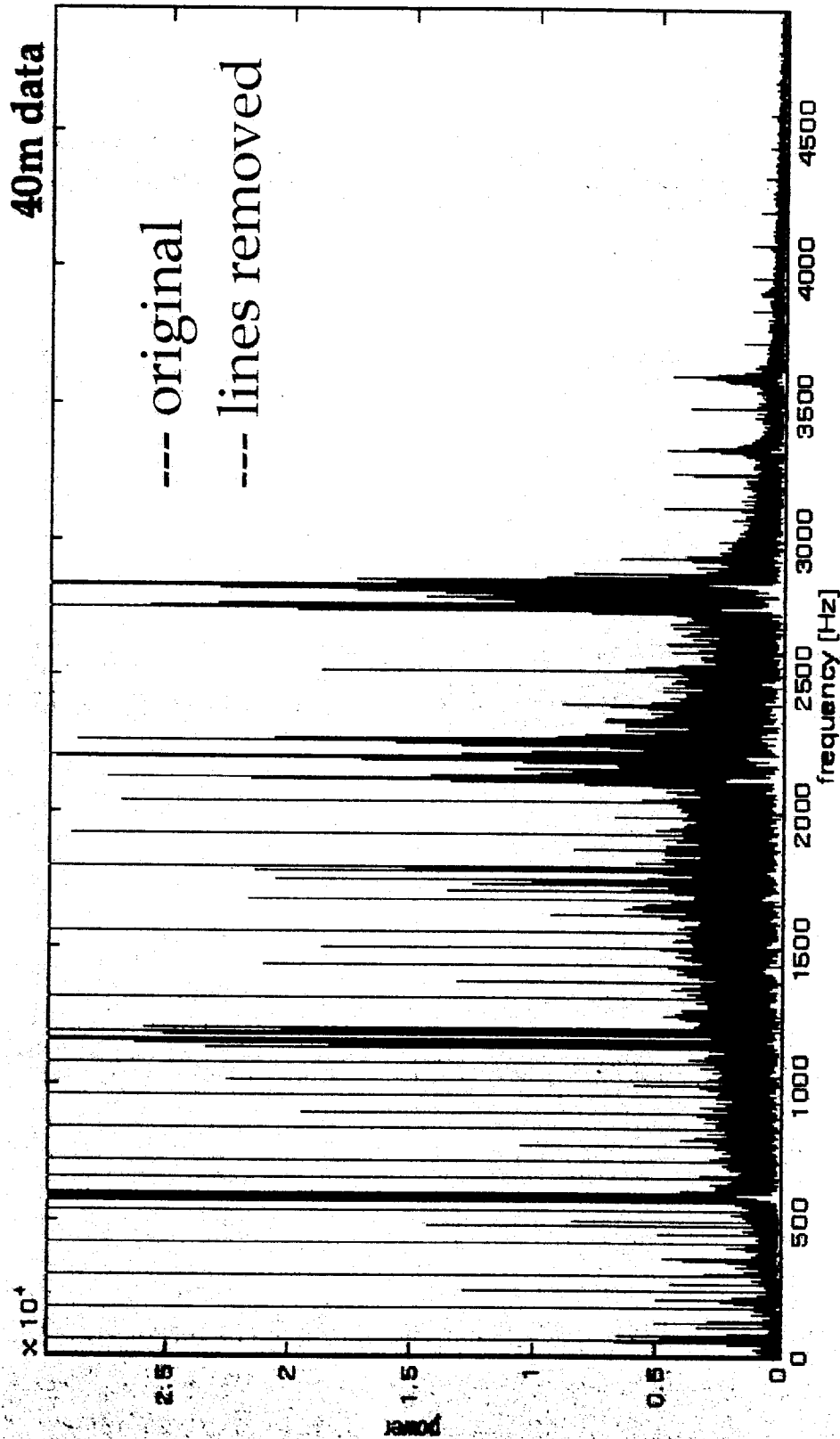
- Blue - Fourier spectra with power lines, red - Fourier spectra with power lines removed. ($T=5\text{sec}$)



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Power Lines Removal

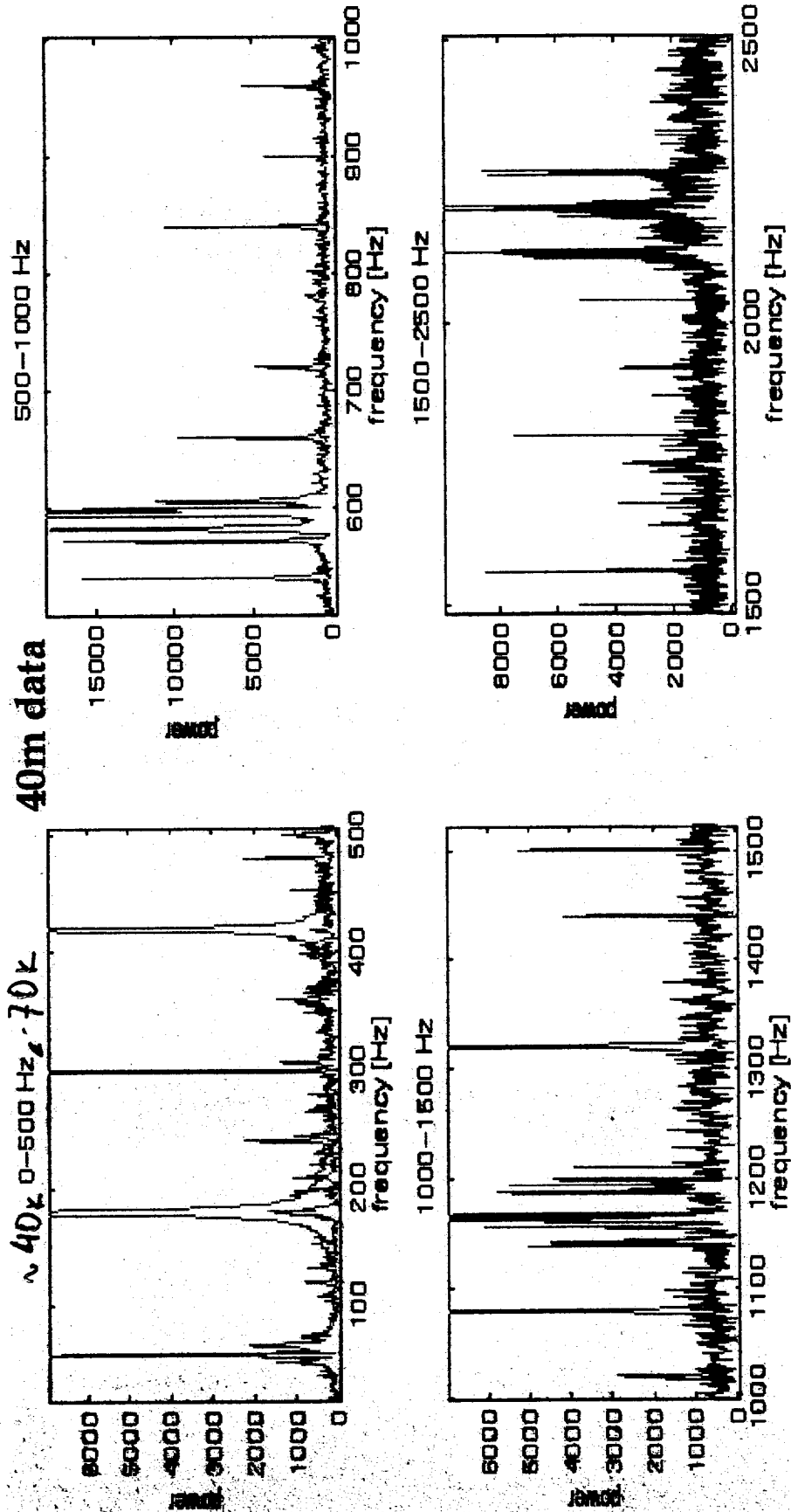
- blue - Fourier spectra with power lines, red - Fourier spectra with power lines removed. ($T=5\text{sec}$)



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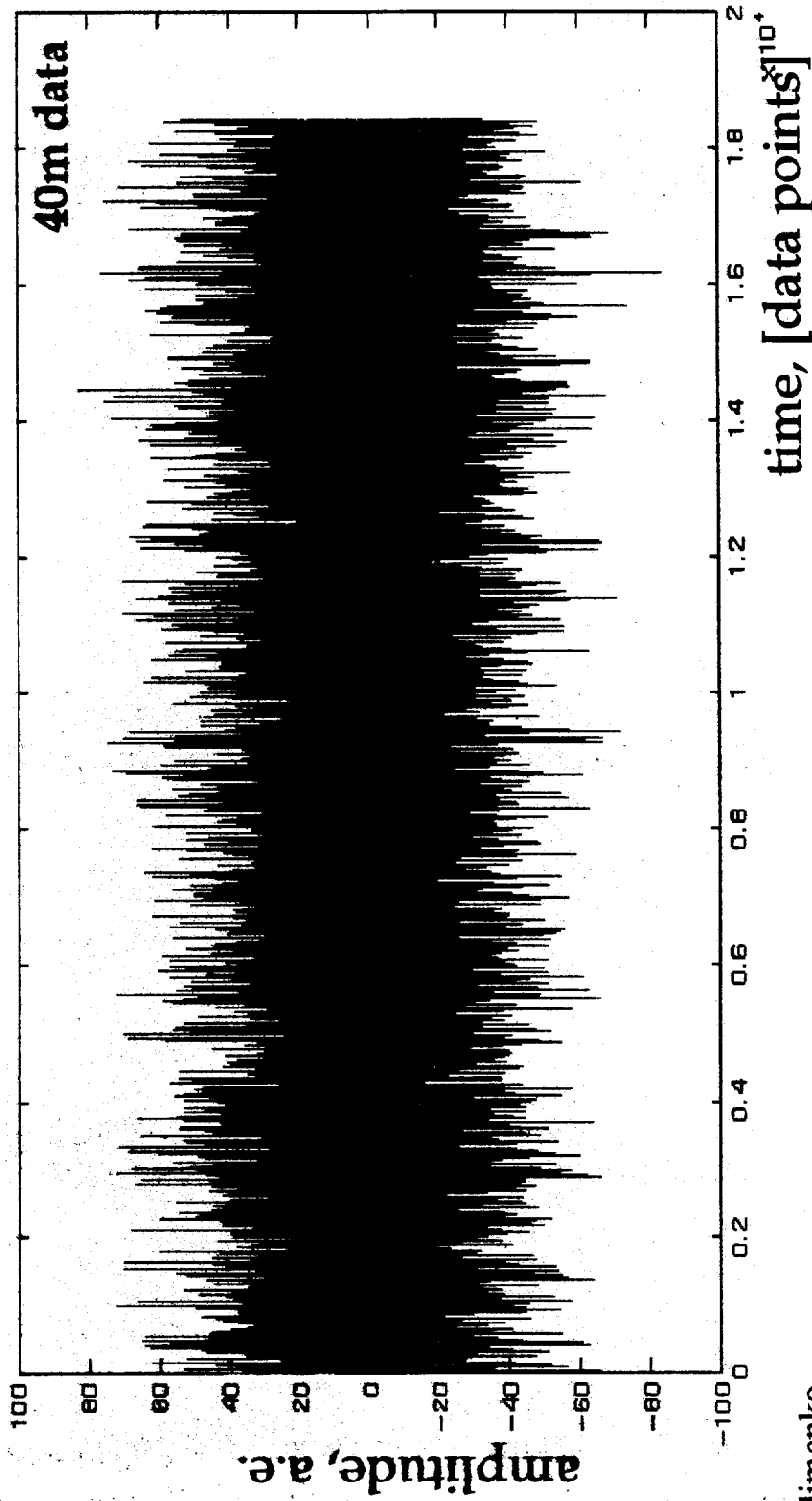
Power Lines Removal

● Sample of 10000 points, (1sec), blue - data with lines, red - lines removed



Lines Removal

- blue - original data, red - 60Hz lines removed, green - 582.4Hz lines removed. Signal energy: $23.4^2 : 17.5^2 : 10.8^2$
- Energy balance: $\delta E = \langle s^2 \rangle - \langle I^2 \rangle - \langle (s-I)^2 \rangle$, $\delta E / \langle s^2 \rangle \sim 10^{-4}$



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Power Lines Statistics

#	frequency	A+N	K	#	frequency	A+N	K	#	frequency	A+N	K
1	60.00190	0.191	0.24	26	1560.0494	0.776	16.16	51	3060.0969	0.0109	0.278
2	120.0038	0.096	9.45	27	1620.0513	0.203	1.15	52	3120.0988	0.0858	2.285
3	180.0057	4.074	40.71	28	1680.0532	0.453	2.87	53	3180.1007	0.0172	1.007
4	240.0076	0.261	14.82	29	1740.0551	0.164	1.00	54	3240.1026	0.1175	5.884
5	300.0095	7.223	107.37	30	1800.0570	0.706	15.49	55	3300.1045	0.0393	2.658
6	360.0114	0.078	0.37	31	1860.0589	0.204	2.20	56	3360.1064	0.0138	0.276
7	420.0133	2.344	23.78	32	1920.0608	0.684	6.87	57	3420.1083	0.0148	0.717
8	480.0152	0.299	7.33	33	1980.0627	0.116	1.07	58	3480.1102	0.0836	2.740
9	540.0171	1.663	58.76	34	2040.0646	0.667	5.39	59	3540.1121	0.0150	0.637
10	600.0190	1.033	0.86	35	2100.0665	0.210	0.85	60	3600.1140	0.0702	0.549
11	660.0209	0.989	13.61	36	2160.0684	0.264	1.54	61	3660.1159	0.0124	1.204
12	720.0228	0.619	5.87	37	2220.0703	0.230	0.69	62	3720.1178	0.0299	2.684
13	780.0247	0.159	2.22	38	2280.0722	0.123	0.50	63	3780.1197	0.0066	0.535
14	840.0266	1.045	9.55	39	2340.0741	0.069	0.60	64	3840.1216	0.0244	1.617
15	900.0285	0.472	12.66	40	2400.0760	0.253	2.69	65	3900.1235	0.0307	2.129
16	960.0304	0.673	9.64	41	2460.0779	0.087	0.53	66	3960.1254	0.0297	2.271
17	1020.032	0.472	5.79	42	2520.0798	0.366	1.92	67	4020.1273	0.0044	0.846
18	1080.034	1.343	11.26	43	2580.0817	0.037	0.45	68	4080.1292	0.0252	3.508
19	1140.036	0.591	4.33	44	2640.0836	0.049	0.52	69	4140.1311	0.0053	0.675
20	1200.038	0.427	2.58	45	2700.0855	0.081	0.60	70	4200.1330	0.0225	1.975
21	1260.039	0.111	1.36	46	2760.0874	0.163	0.29	71	4260.1349	0.0072	1.042
22	1320.041	1.667	16.98	47	2820.0893	0.469	0.49	72	4320.1368	0.0056	0.690
23	1380.043	0.322	1.80	48	2880.0912	0.215	3.06	73	4380.1387	0.0087	2.579
24	1440.045	0.381	3.95	49	2940.0931	0.034	0.17	74	4440.1406	0.0078	1.653
25	1500.047	0.445	4.08	50	3000.0950	0.123	1.45	75	4500.1425	0.0016	0.272

† 30%

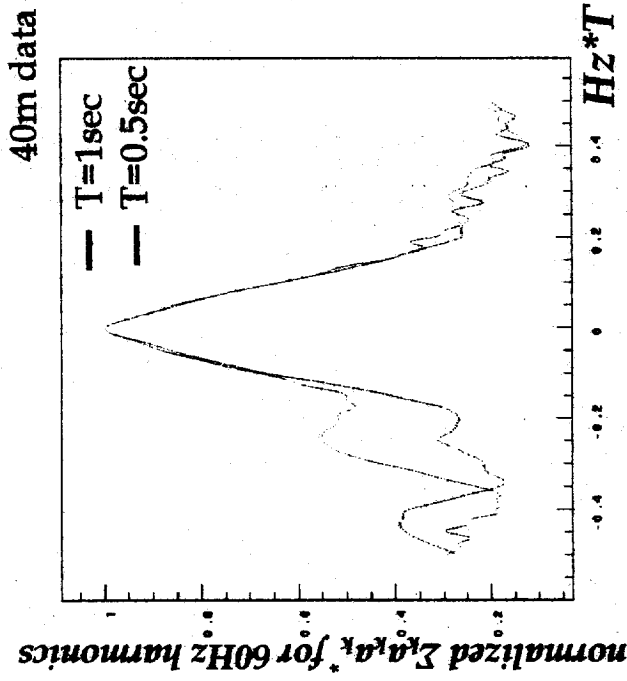
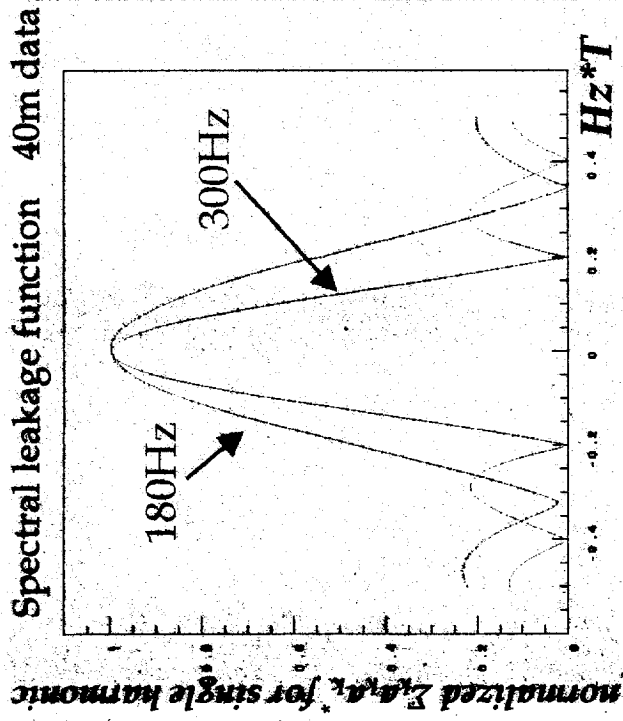
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Line Frequency

- To use line removal algorithm, an accurate prediction of line fundamental frequency f is required.

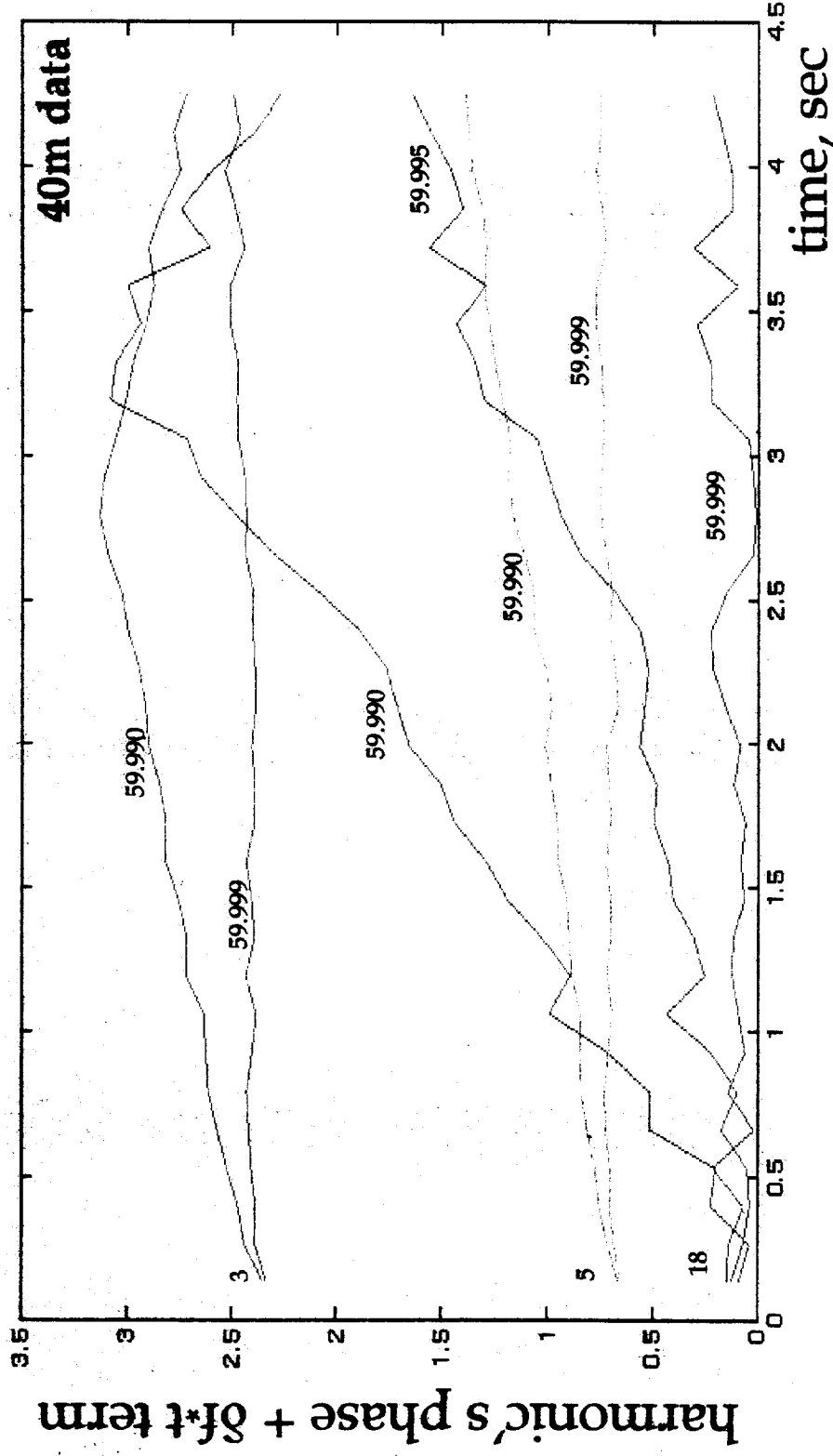
- f estimation:

- DFT of data gives rough estimate of f : $\delta f \sim f_0 / N = 1/T$
- re-sample data for given f and find harmonic amplitudes a_k
- tune f to maximize $\sum_k a_k a_k^*$ for all (or group of) harmonics



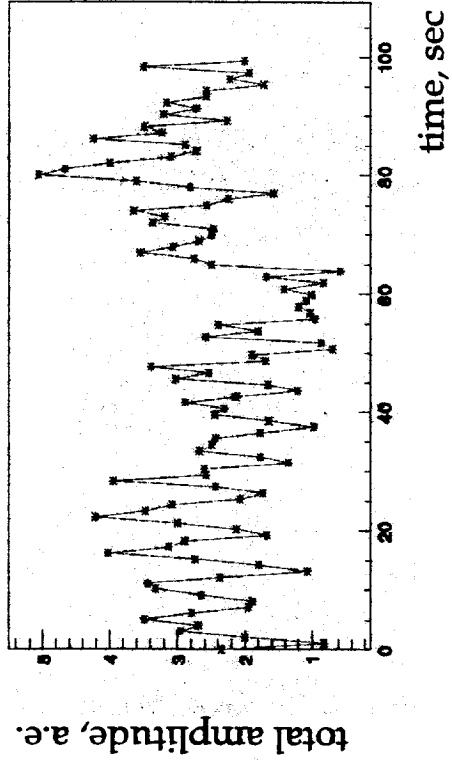
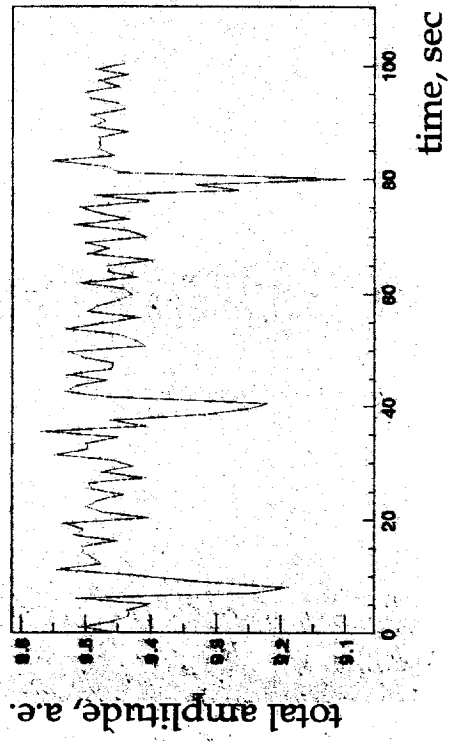
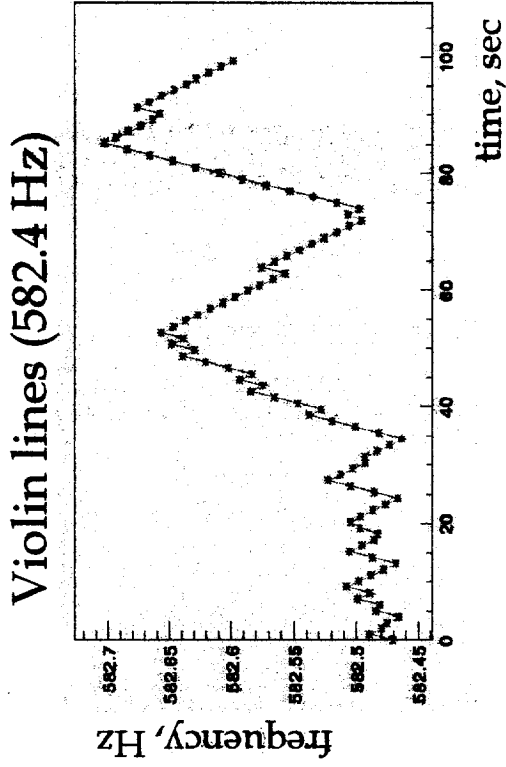
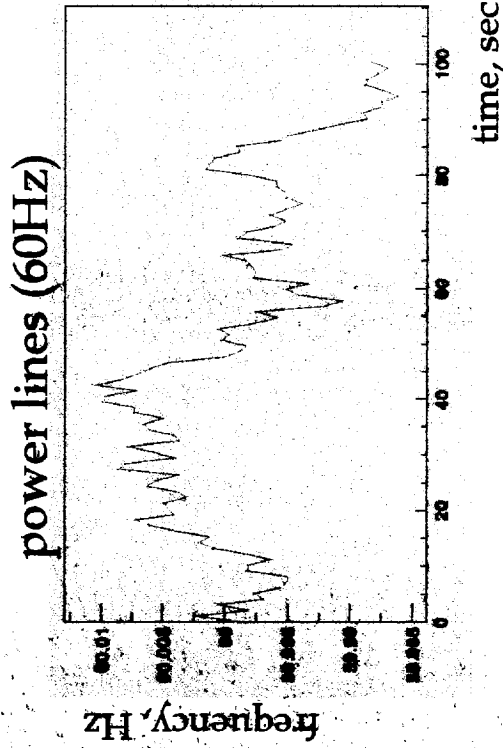
Power Line Fundamental Frequency

- 3, 5, 18 harmonic's phase ($\delta f \cdot t$ term) for 32 samples of data (0.132 sec each) for different fundamental frequencies.



Monitoring of harmonic lines

- 100 sec stretch of 40m data (20 frames)



Line Removal Software

- **s.resample(s' , f_s)**
 - re-sample data s' with sampling rate f_s .
 - uses polynomial interpolation
- **s.extract(f , n , m , E)**
 - extract n - m harmonics of frequency f from data s .
 - E - total energy of harmonics n - m
 - uses constant weight function
- **s.tune(f , n , m)**
 - tune fundamental frequency f maximizing $E = \sum_n a_k a_k^*$ for harmonics n - m and data set s
 - seed value of f can be taken from previous data set.
- LRS can be used for E , f monitoring & fast lines removal.
- LRS could be included into the Data Monitoring Tool (?)

Conclusion

- Fast and simple algorithm for harmonic lines removal is presented
- Single harmonic, group of harmonics or all harmonics of fundamental frequency f can be removed in one shot.
- Relatively small amount of information need to be saved to recover original data.
- Line removal software has been developed (C++ class-library).

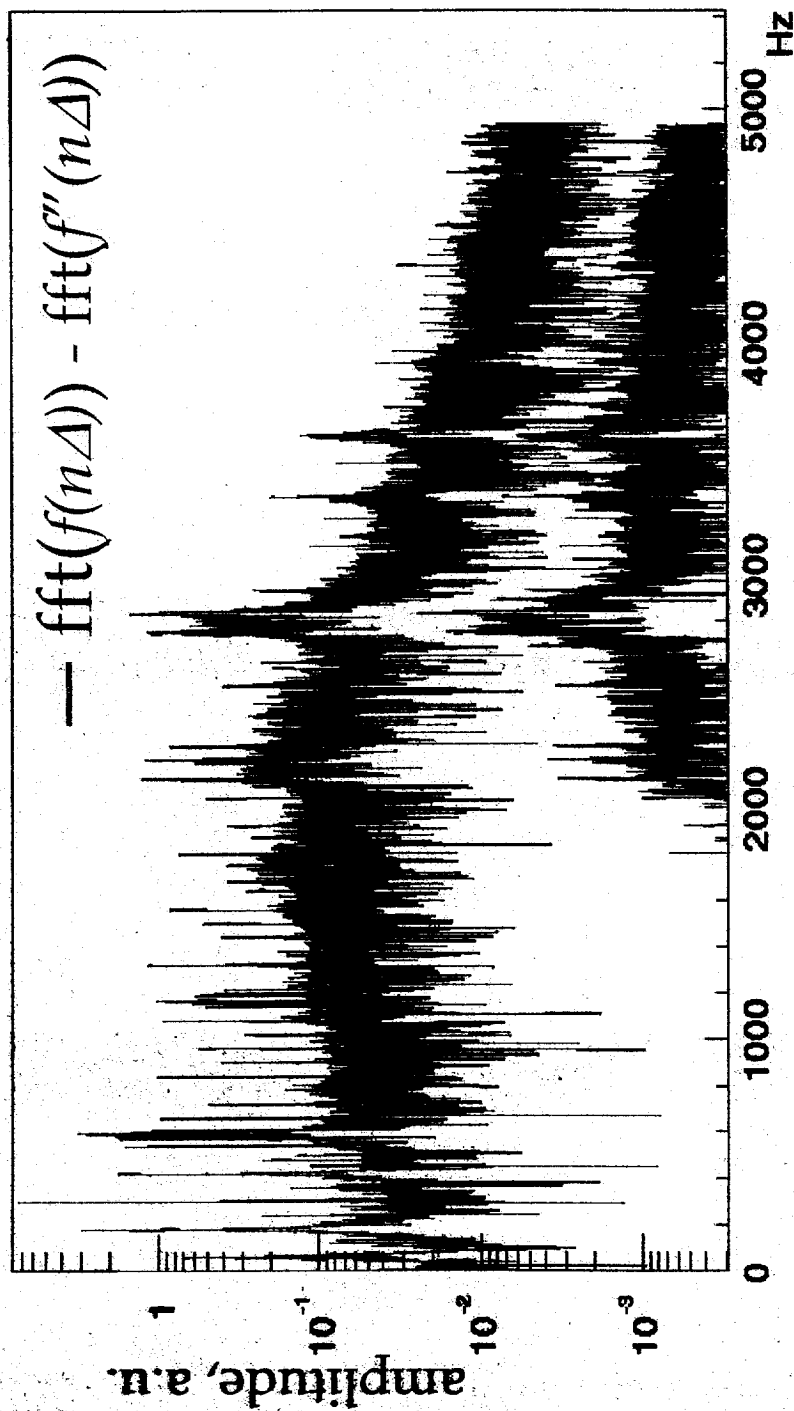
It can be used

- to reduce non-Gaussian noise in the data
- to monitor harmonic lines.

Re-sampling artifacts

$$f(n\Delta) \xrightarrow{-f_0} f'(n\Delta) \xrightarrow{-f_s} f''(n\Delta);$$

40m data



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Note 1, Linda Turner, 05/09/00 10:13:01 AM
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