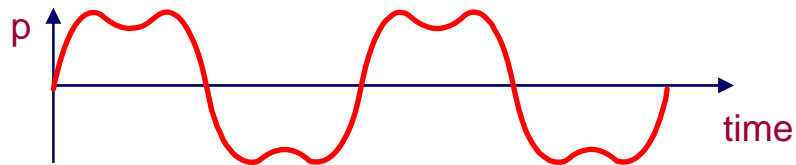
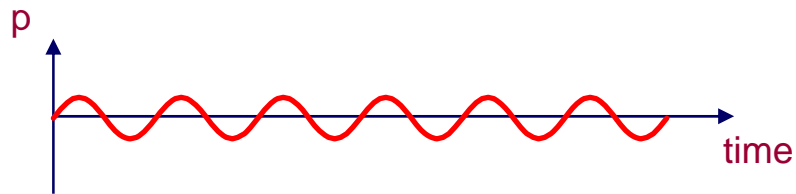
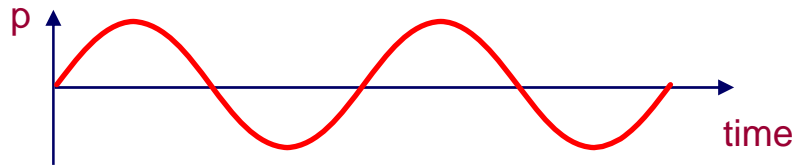


	Slide no.
3.1 Frequency Analysis Concept	2
3.2 Benefits of Frequency Analysis	22
3.3 Measurement of Sound & Vibration	31
3.4 Frequency Analysis	62
3.5 Measurement for Signal Types	101

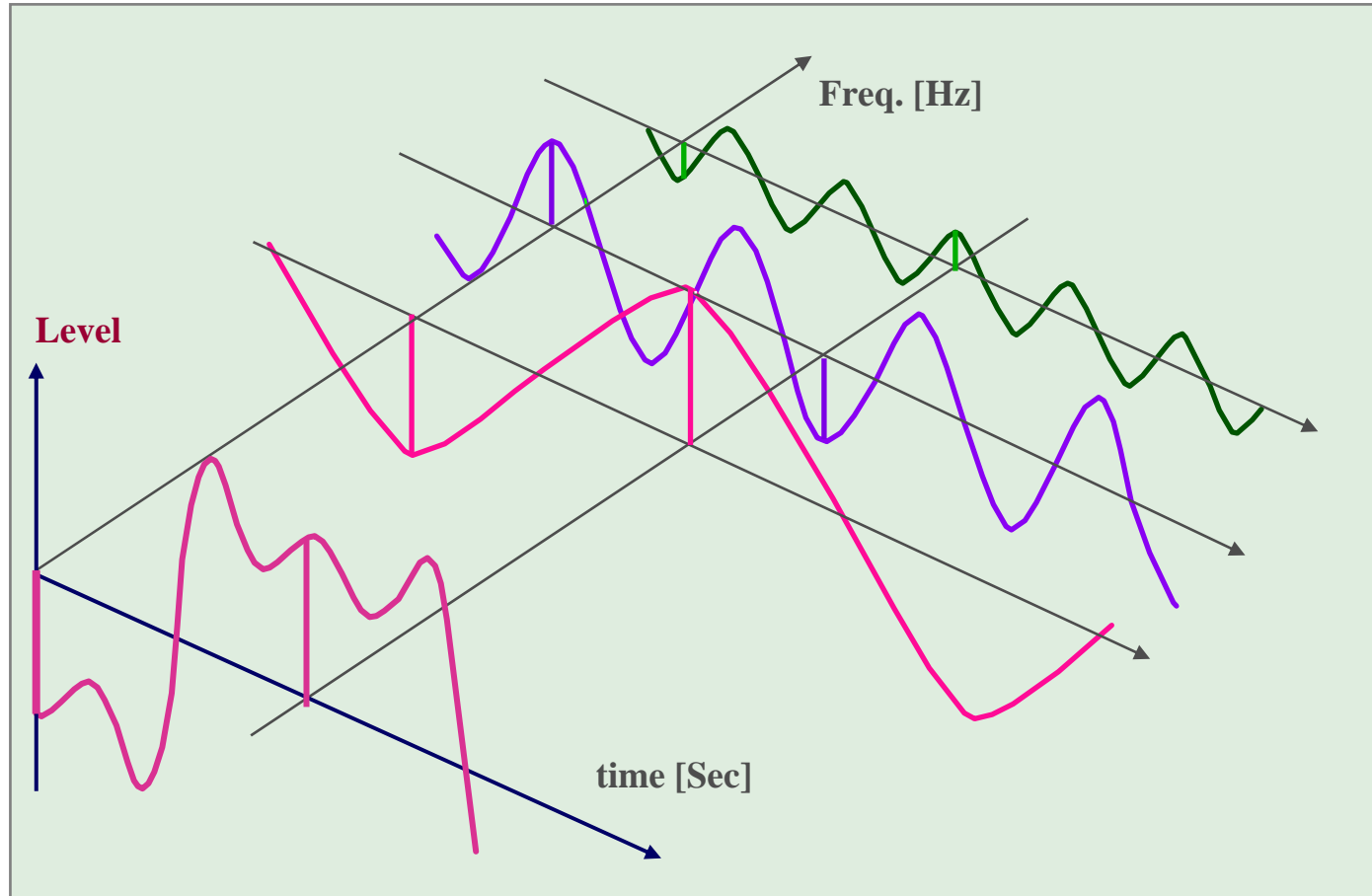
3.1 Frequency Analysis Concept

- Waveforms and Frequencies



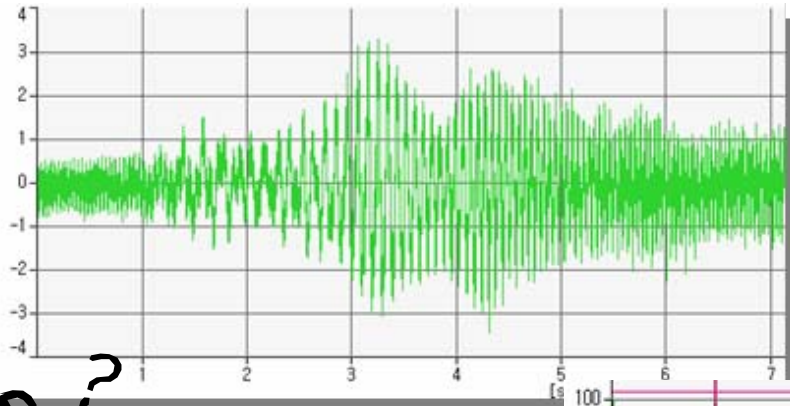
3.1 Frequency Analysis Concept

- Time signal & Frequency

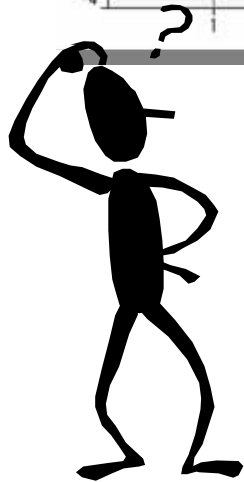


3.1 Frequency Analysis Concept

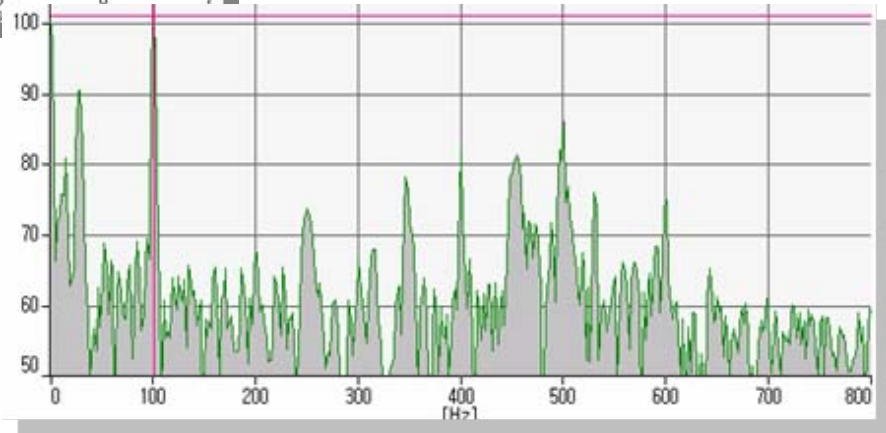
- Signal in time domain & Frequency domain



Time domain



Frequency domain

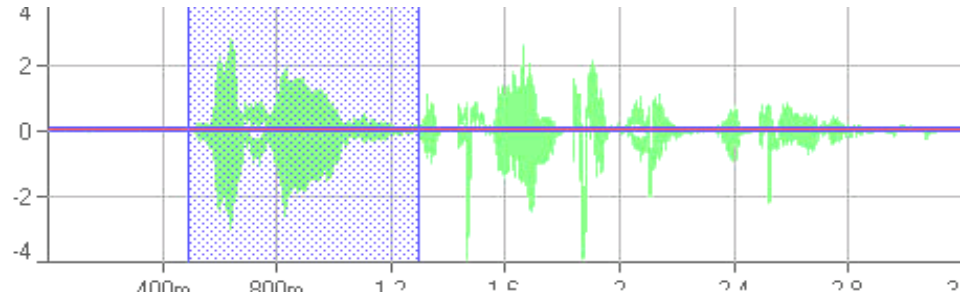


3.1 Frequency Analysis Concept

- Time domain & Frequency Domain

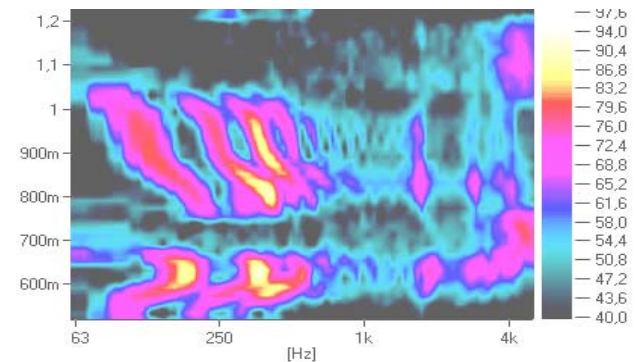
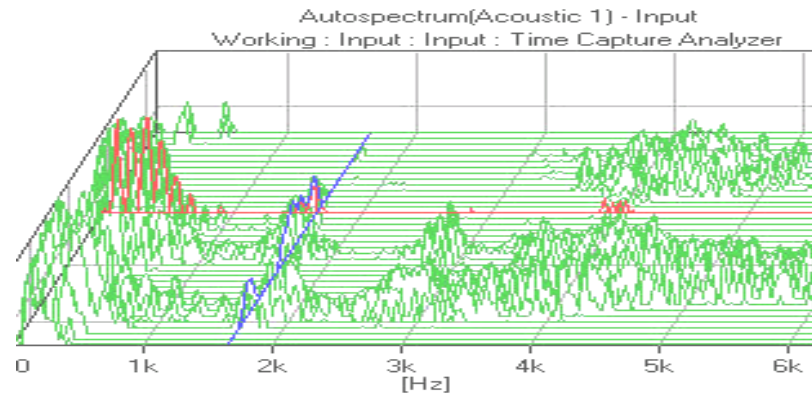
- Time domain

- Overall Level
- Analysis of signal wave
- Probability analysis
- Oscilloscope



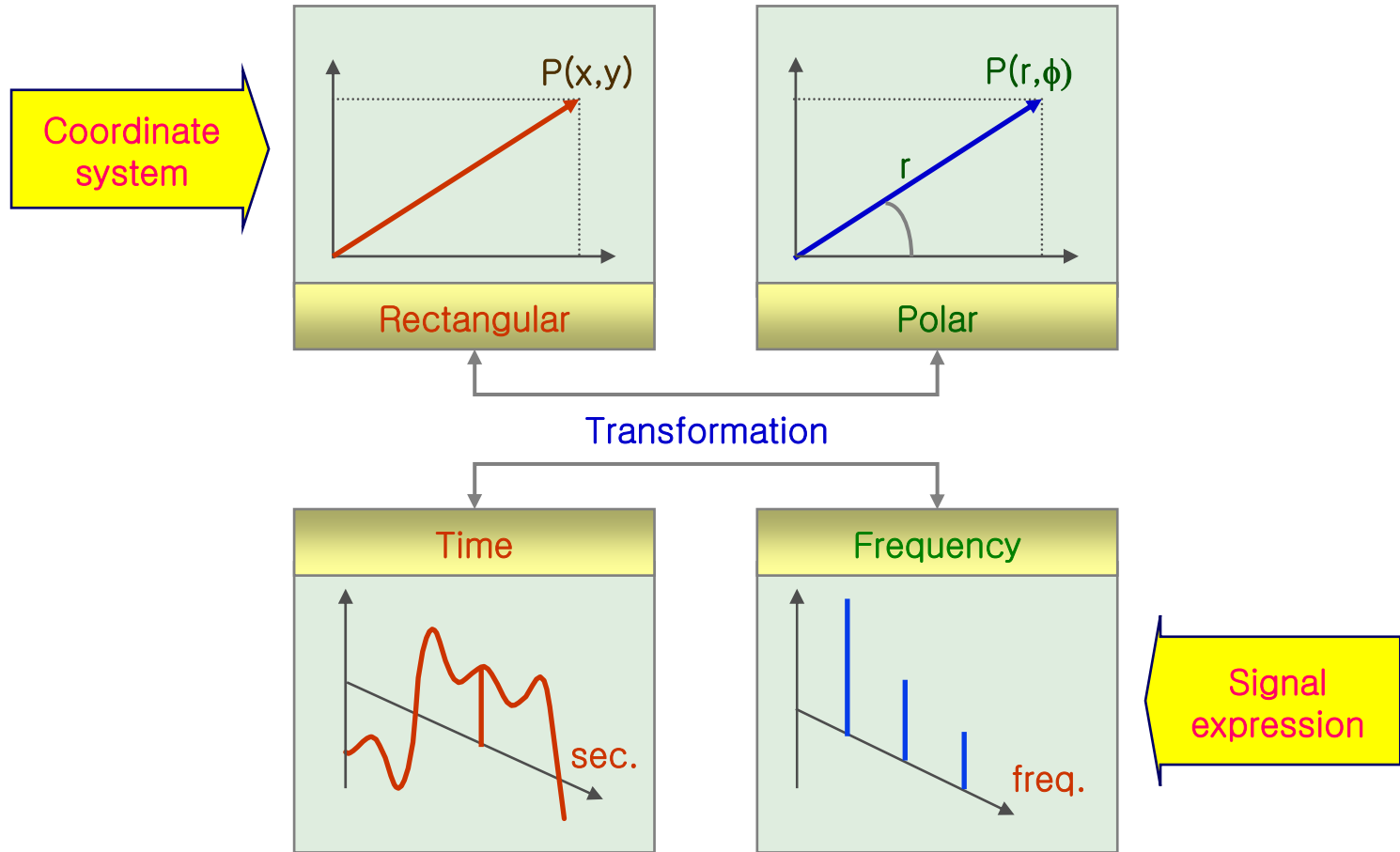
- Frequency domain

- Every Frequency contributions for each frequency component



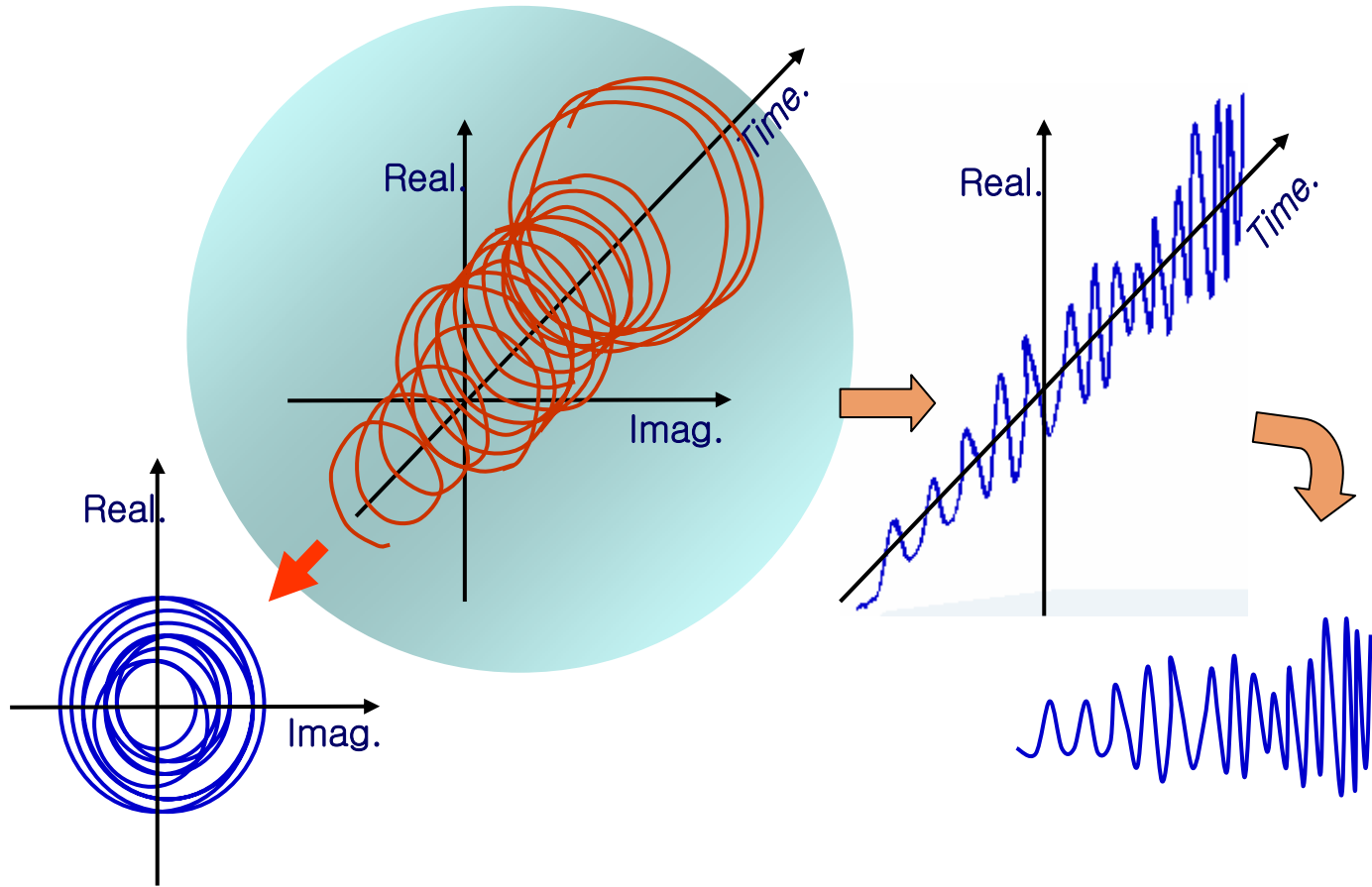
3.1 Frequency Analysis Concept

- Coordinate Example



3.1 Frequency Analysis Concept

- Coordinate time & frequency



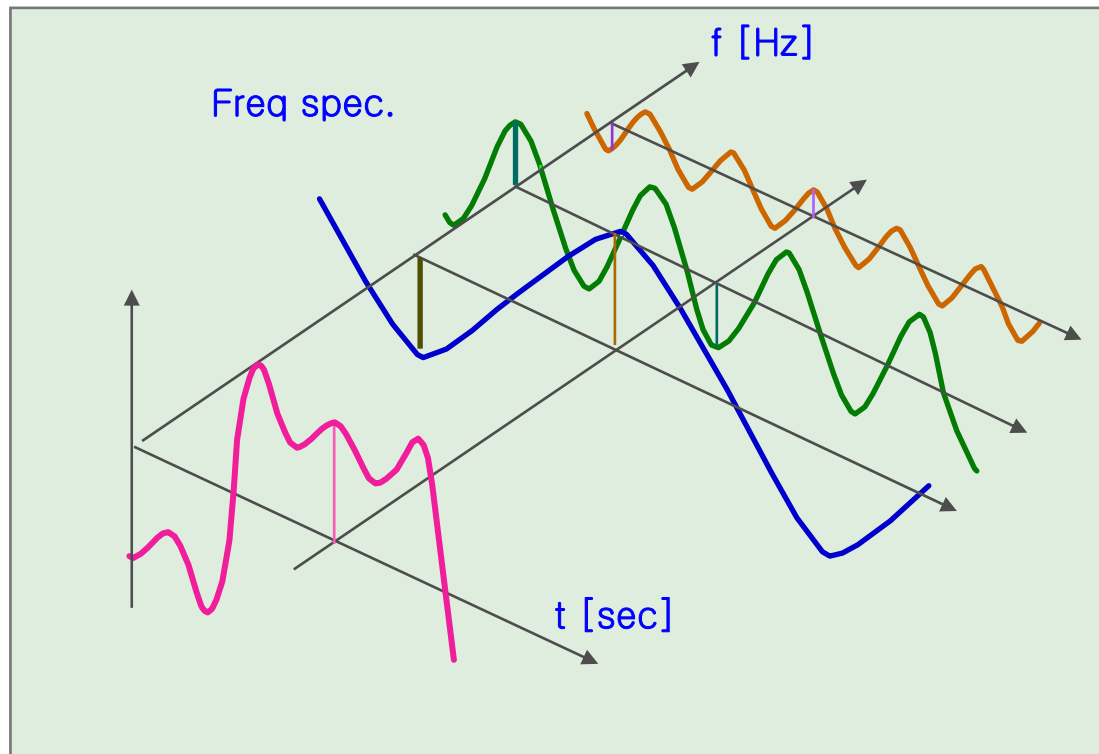
3.1 Frequency Analysis Concept

- The history of Fourier Analysis
 - Bernoulli(1753)
 - Linear combination of normal mode for string
 - Lagrange(1759)
 - Criticize about Bernoulli's opinion
 - Fourier(1807)
 - Harmonically Related Sinusoid Series for all periodic function.
 - Dirichlet(1829)
 - Made a mathematical base for Fourier Series
 - Cooley & Turkey(1967)
 - Fast Fourier Transform

3.1 Frequency Analysis Concept

- Fourier Series

$$x(t) = a_0 + a_1 \cos(\omega t + \theta_1) + \dots + a_n \cos(n\omega t + \theta_n) + \dots$$



3.1 Frequency Analysis Concept

- Fourier Series coefficients

$$x(t) = a_0 + \sum_{n=1}^{\infty} (a_n \cos n\omega_0 t + b_n \sin n\omega_0 t)$$

- $x(t)$: Periodic function

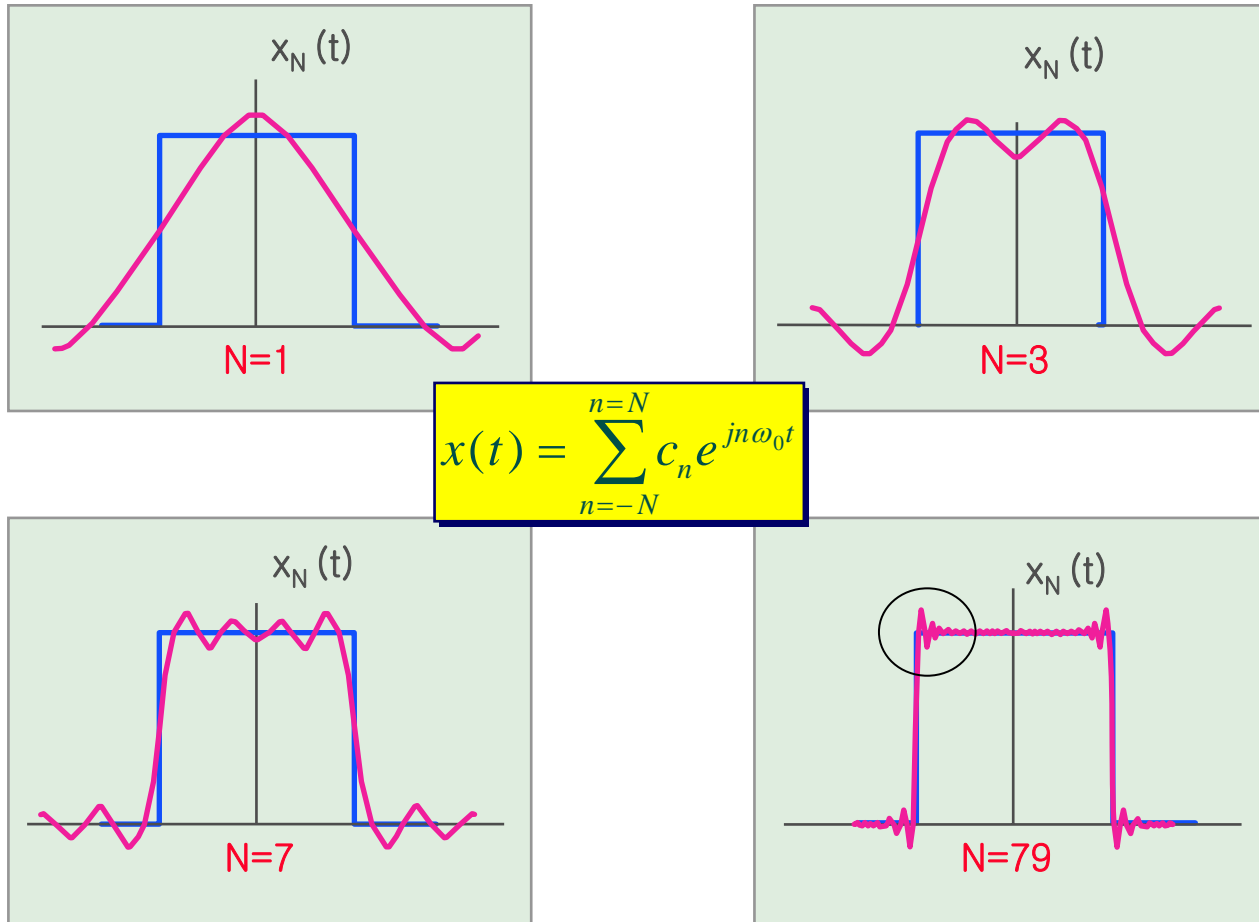
$$a_n = \frac{\int_0^T x(t) \cos n\omega_0 t dt}{\int_0^T \cos^2 n\omega_0 t dt} = \frac{2}{T} \int_0^T x(t) \cos n\omega_0 t dt$$

$$b_n = \frac{\int_0^T x(t) \sin n\omega_0 t dt}{\int_0^T \sin^2 n\omega_0 t dt} = \frac{2}{T} \int_0^T x(t) \sin n\omega_0 t dt$$

$$a_0 = \int_0^T x(t) dt / \int_0^T 1^2 dt = \frac{1}{T} \int_0^T x(t) dt$$

3.1 Frequency Analysis Concept

- Gibbs Phenomenon



- It always makes overshoot at discontinuous points.

3.1 Frequency Analysis Concept

- Complex Fourier Series

$$x(t) = a_0 + \sum_{n=1}^{\infty} (a_n \cos n\omega_0 t + b_n \sin n\omega_0 t)$$

• $x(t)$: Periodic function

$$= a_0 + \sum_{n=1}^{\infty} \left\{ a_n \left(\frac{e^{jn\omega_0 t} + e^{-jn\omega_0 t}}{2} \right) + b_n \left(\frac{e^{jn\omega_0 t} - e^{-jn\omega_0 t}}{2j} \right) \right\}$$

$$= a_0 + \sum_{n=1}^{\infty} \left\{ \left(\frac{a_n - jb_n}{2} \right) e^{jn\omega_0 t} + \left(\frac{a_n + jb_n}{2} \right) e^{-jn\omega_0 t} \right\}$$

$$= c_0 + \sum_{n=1}^{\infty} c_n e^{jn\omega_0 t} + \sum_{n=1}^{\infty} c_{-n} e^{-jn\omega_0 t} = \sum_{n=-\infty}^{\infty} c_n e^{jn\omega_0 t}$$

$$c_0 = a_0 \quad c_n = \frac{a_n - jb_n}{2}$$

3.1 Frequency Analysis Concept

$$\begin{aligned}c_n &= \frac{a_n - jb_n}{2} = \frac{1}{T} \int_0^T x(t)(\cos n\omega t - j \sin n\omega t) dt \\ &= \frac{1}{T} \int_0^T x(t)e^{-jn\omega t} dt\end{aligned}$$

- Time Domain

$$x(t) = \sum_{n=-\infty}^{\infty} c_n e^{jn\omega_0 t}$$



- Frequency Domain

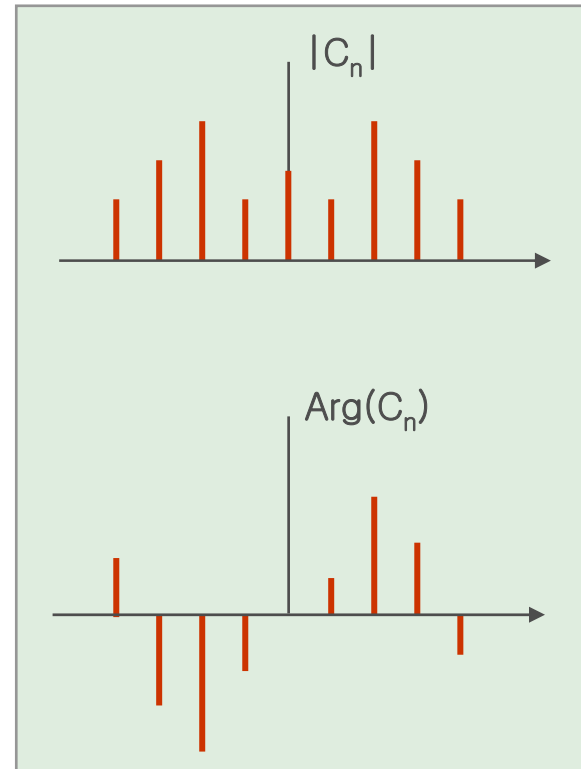
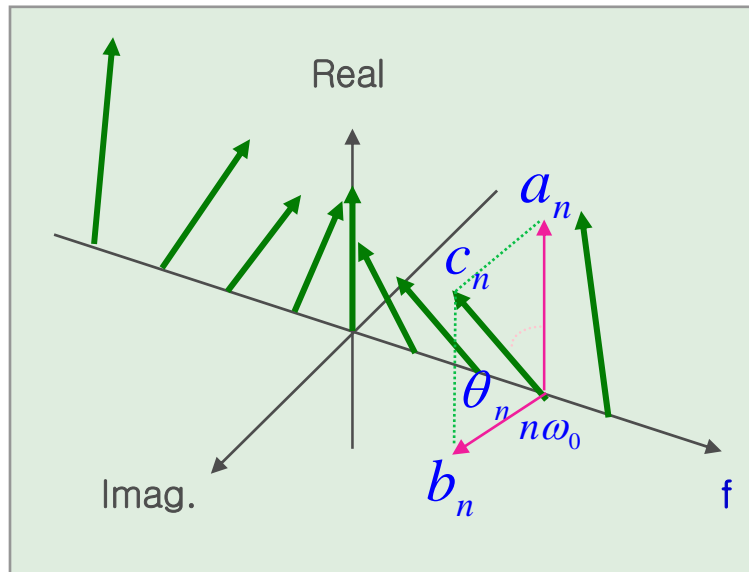
$$c_n = \frac{1}{T} \int_0^T x(t)e^{-jn\omega_0 t} dt$$

3.1 Frequency Analysis Concept

- Fourier Spectrum

$$x(t) = \sum_{n=-\infty}^{\infty} c_n e^{jn\omega_0 t}$$

$$c_n = \frac{1}{T} \int_0^T x(t) e^{-jn\omega_0 t} dt$$



3.1 Frequency Analysis Concept

- Fourier Transformation

$$c_n = \frac{1}{T} \int_{-T/2}^{T/2} x(t) e^{-jn\omega_0 t} dt \quad n\omega_0 = \frac{2\pi n}{T} = 2\pi \frac{n}{T}$$

If $x(t)$ is non-periodic function, $T \rightarrow \infty$

$$\frac{n}{T} = n\Delta f \rightarrow f \quad \therefore \frac{2\pi n}{T} = 2\pi f = \omega$$

$$\lim_{T \rightarrow \infty} \left[c_n = \frac{1}{T} \int_{-T/2}^{T/2} x(t) e^{-jn\omega_0 t} dt \right] = 0 \quad \text{but} \quad \lim_{T \rightarrow \infty} \left[c_n T = \int_{-T/2}^{T/2} x(t) e^{-jn\omega_0 t} dt \right] = \text{Cont.}$$

$$\lim_{T \rightarrow \infty} \left[c_n T = \int_{-T/2}^{T/2} x(t) e^{-jn\omega_0 t} dt \right] = \int_{-\infty}^{\infty} x(t) e^{-j\omega t} dt = X(\omega)$$

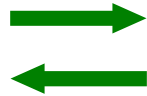
Fourier Transformation : $X(\omega) = \int_{-\infty}^{\infty} x(t) e^{-j\omega t} dt = c_n T$

3.1 Frequency Analysis Concept

- Fourier Transformation

- Frequency Domain

$$X(\omega) = \int_{-\infty}^{\infty} x(t) e^{-j\omega t} dt$$



- Time Domain

$$x(t) = \int_{-\infty}^{\infty} X(\omega) e^{+j\omega t} d\omega$$

Proof)
$$\begin{aligned} x(t) &= \int_{-\infty}^{\infty} X(\omega) e^{+j\omega t} d\omega = \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} x(\tau) e^{-j\omega\tau} d\tau e^{j\omega t} d\omega \\ &= \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} x(\tau) e^{-j\omega\tau} e^{j\omega t} d\tau d\omega = \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} x(\tau) e^{j\omega(t-\tau)} d\tau d\omega \\ &= \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} x(\tau) e^{j\omega(t-\tau)} d\tau d\omega = \int_{-\infty}^{\infty} x(\tau) \int_{-\infty}^{\infty} e^{j\omega(t-\tau)} d\omega d\tau \\ &= \int_{-\infty}^{\infty} x(\tau) \delta(t-\tau) d\tau = x(t) \end{aligned}$$

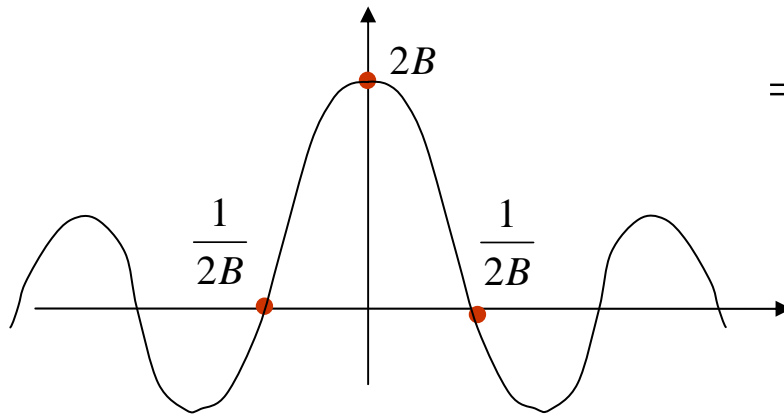
3.1 Frequency Analysis Concept

- Delta function

$$\left[\begin{array}{l} \delta(\tau) = 0 \quad \tau \neq 0 \\ \delta(\tau) = \infty \quad \tau = 0 \end{array} \right. \quad \int_{-\infty}^{\infty} \delta(\tau) d\tau = 1 \quad \tau \neq 0$$

$$\int_{-\infty}^{\infty} \delta(\tau) \Phi(\tau) d\tau = \Phi(0)$$

$$\delta(\tau) = \int_{-\infty}^{\infty} e^{j2\pi f\tau} df = \lim_{B \rightarrow \infty} \int_{-B}^B e^{j2\pi f\tau} df = \lim_{B \rightarrow \infty} \frac{e^{j2\pi B\tau} - e^{-j2\pi B\tau}}{j2\pi\tau}$$



$$= \lim_{B \rightarrow \infty} \frac{\sin 2\pi B\tau}{\pi\tau}$$

Ex) Fourier transform of white noise

3.1 Frequency Analysis Concept

- Discrete Fourier Transformation

$$X(f) = \int_{-\infty}^{+\infty} x(t) e^{-j2\pi f t} df$$

$$x(t) = \int_{-\infty}^{+\infty} X(f) e^{j2\pi f t} dt$$

↓

$$\int \rightarrow \sum \quad dt \rightarrow \Delta t = h$$

$$f \rightarrow f_k = k \Delta f \quad t \rightarrow t_n = nh$$

↓

$$X(f_k) = \sum_{n=0}^{N-1} x(nh) \exp[-j2\pi f_k \cdot nh] h \quad x(nh) = \sum_{k=0}^{N-1} X(f_k) \exp[j2\pi f_k \cdot nh] \Delta f$$

↓

$$\Delta f = \frac{1}{T_r} = \frac{1}{Nh} \quad x(nh) = x(n) \quad X(f_k) = X(k)$$

↓

$$X(k) = \sum_{n=0}^{N-1} x(n) \exp\left[-j2\pi \frac{k}{Nh} \cdot nh\right] h \quad x(n) = \sum_{k=0}^{N-1} X(k) \exp\left[j2\pi \frac{k}{Nh} \cdot nh\right] h$$

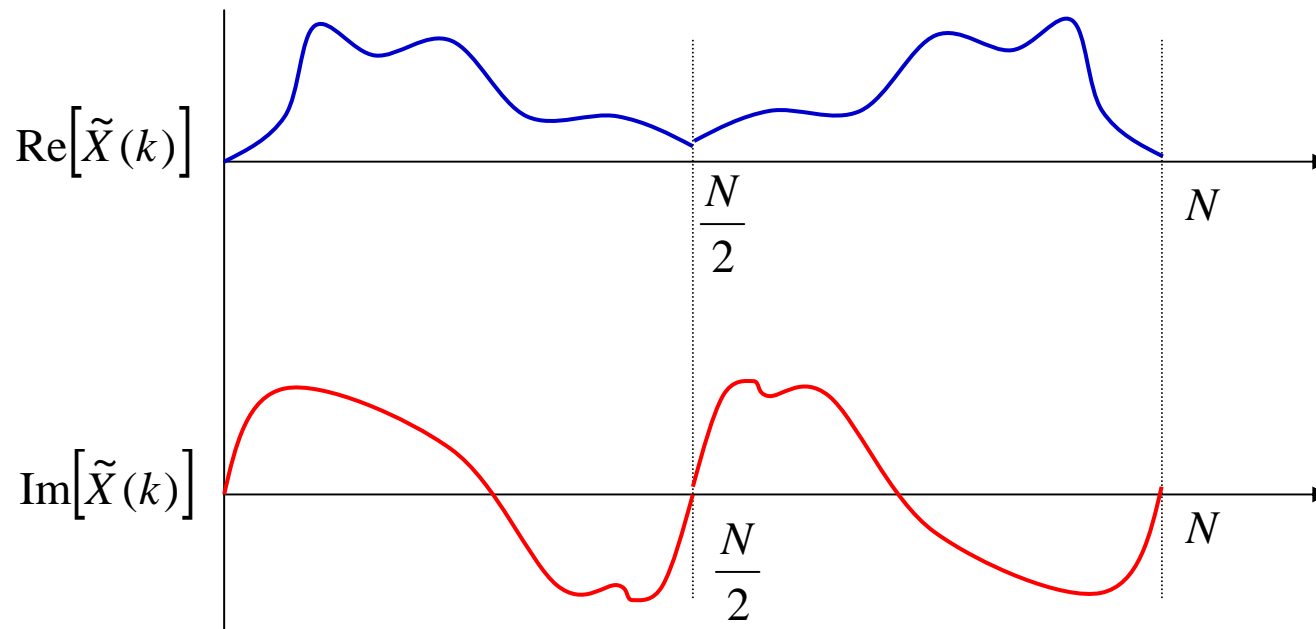
$$= h \cdot \sum_{n=0}^{N-1} x(n) \exp\left[-j2\pi \frac{kn}{N}\right] \quad = \frac{1}{Nh} \cdot \sum_{k=0}^{N-1} X(k) \exp\left[j2\pi \frac{kn}{N}\right]$$

3.1 Frequency Analysis Concept

- Discrete Fourier Transformation

$$\text{Let } \tilde{X}(k) = \frac{1}{h} X(k),$$

$$\tilde{X}(k) = \sum_{n=0}^{N-1} x(n) \exp\left[-j2\pi\frac{kn}{N}\right], \quad x(n) = \frac{1}{N} \sum_{k=0}^{N-1} \tilde{X}(k) \exp\left[j2\pi\frac{kn}{N}\right]$$



3.1 Frequency Analysis Concept

- Parseval's theorem

Average power of $x(t)$ = power of individual frequency component

$$\begin{aligned}x^2(t) &= x(t)x^*(t) = \sum_{m=-\infty}^{\infty} \sum_{n=-\infty}^{\infty} c_n e^{jn\omega t} c_m^* e^{-jm\omega t} \\ &= \sum_{m=-\infty}^{\infty} \sum_{n=-\infty}^{\infty} c_n c_m^* e^{j(n-m)\omega t}\end{aligned}$$

Average power

$$\begin{aligned}&= \frac{1}{T} \int_0^T x^2(t) dt \\ &= \frac{1}{T} \int_0^T \sum_{m=-\infty}^{\infty} \sum_{n=-\infty}^{\infty} c_n c_m^* e^{j(n-m)\omega t} dt = \sum_{n=-\infty}^{\infty} |c_n|^2\end{aligned}$$

$$n \neq m \Rightarrow \int_0^T e^{i(n-m)\omega t} dt = 0$$

3.1 Frequency Analysis Concept

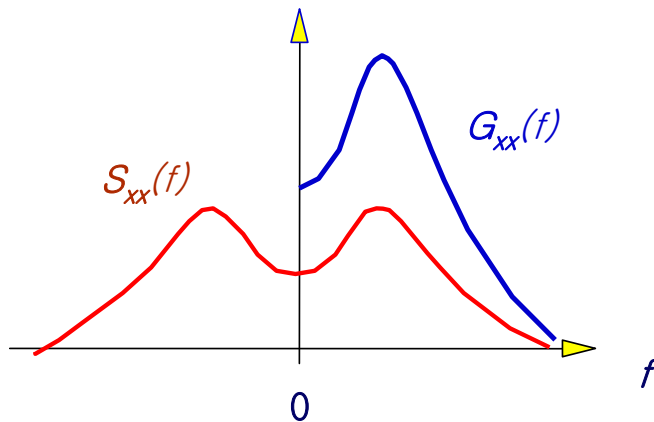
- Power spectrum

Auto PSD :
$$S'_{xx}(f) = \frac{X^*(f) \bullet X(f)}{T}$$

- Spectrum calculation of FFT

$$S_{xx}(f) = X^*(f) \bullet X(f) \quad : \text{2-sided spectrum}$$

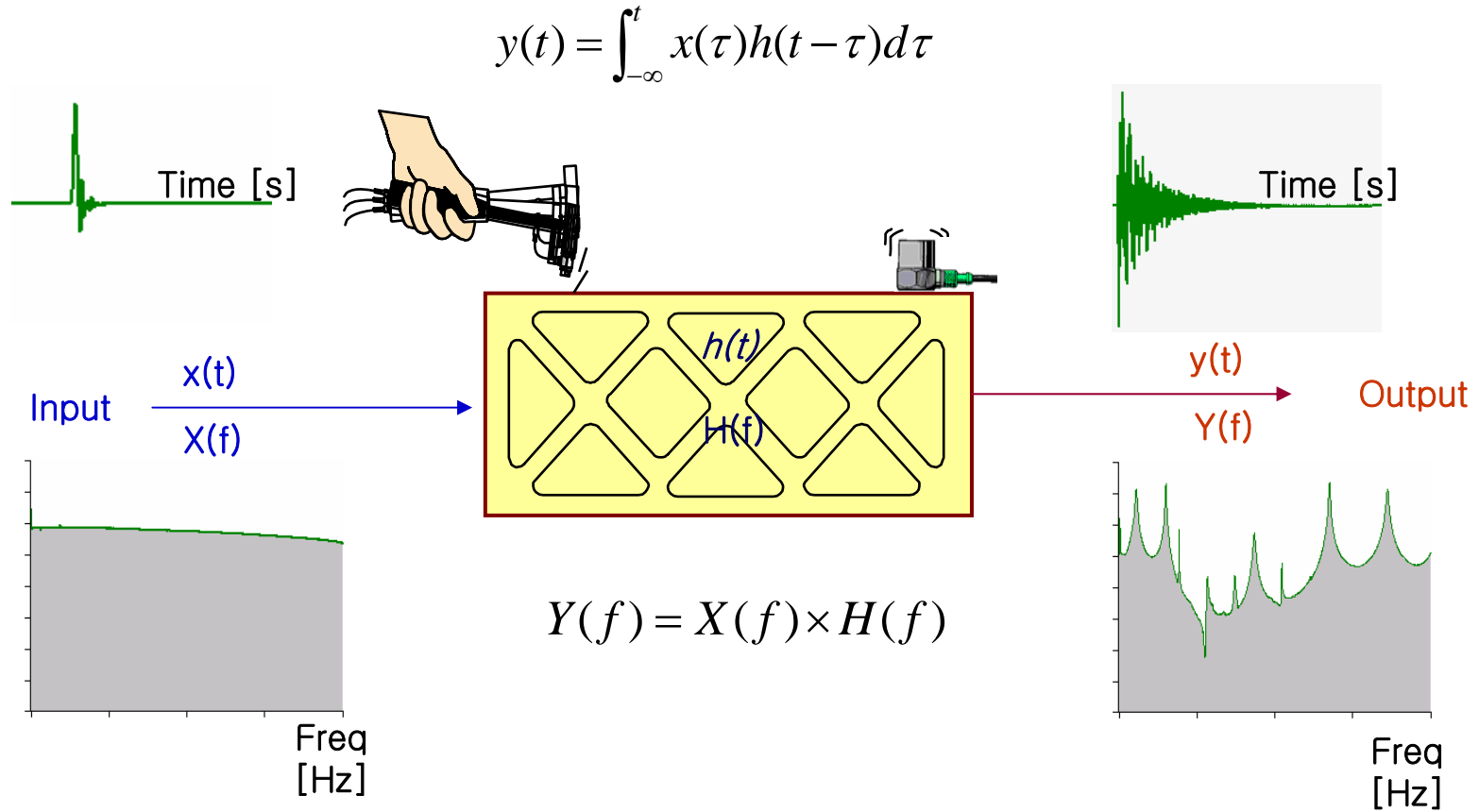
$$G_{xx}(f) = \begin{cases} 2S_{xx}(f), & f > 0 \\ S_{xx}(f), & f = 0 \\ 0, & f < 0 \end{cases} \quad : \text{1-sided spectrum}$$



- $X(f)$: (instantaneous) Fourier transform
- $X^*(f)$: complex conjugate of $X(f)$

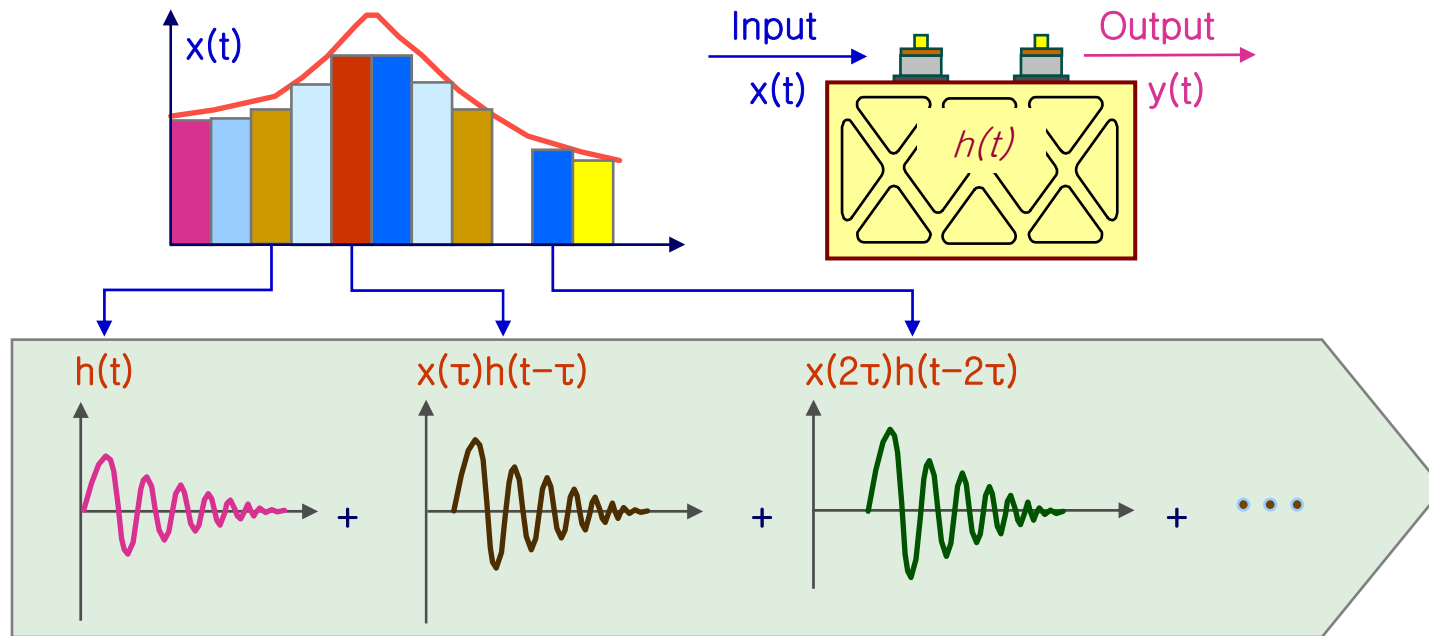
3.2 Benefits of Frequency Analysis

- Convolution & Multiplication



3.2 Benefits of Frequency Analysis

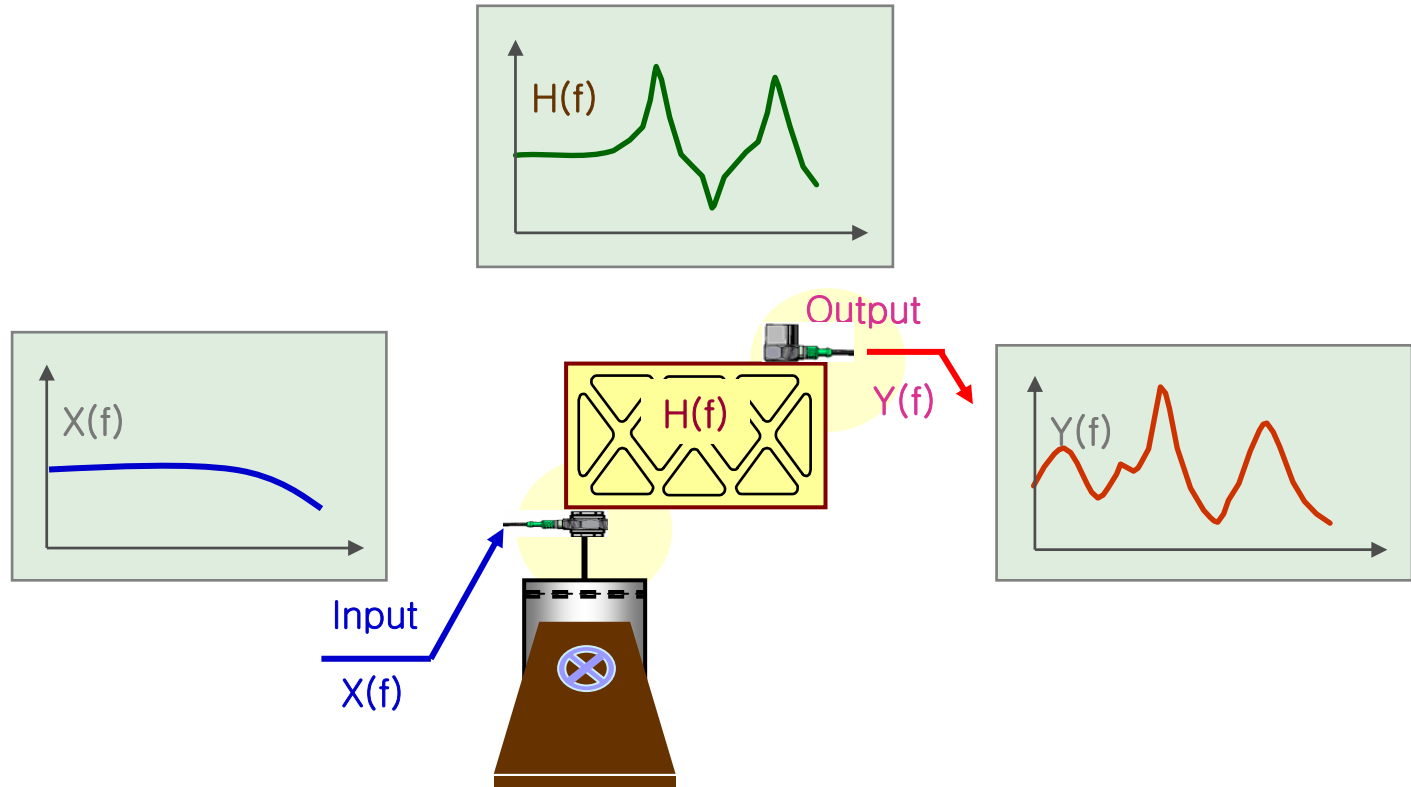
- Time Domain : Convolution



- Determine of System damping
- Measure Reverberation Time

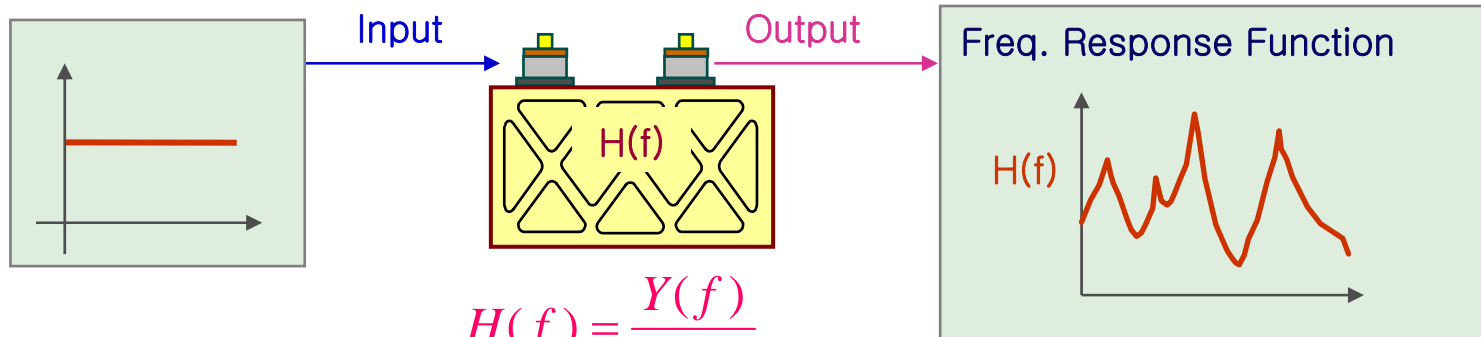
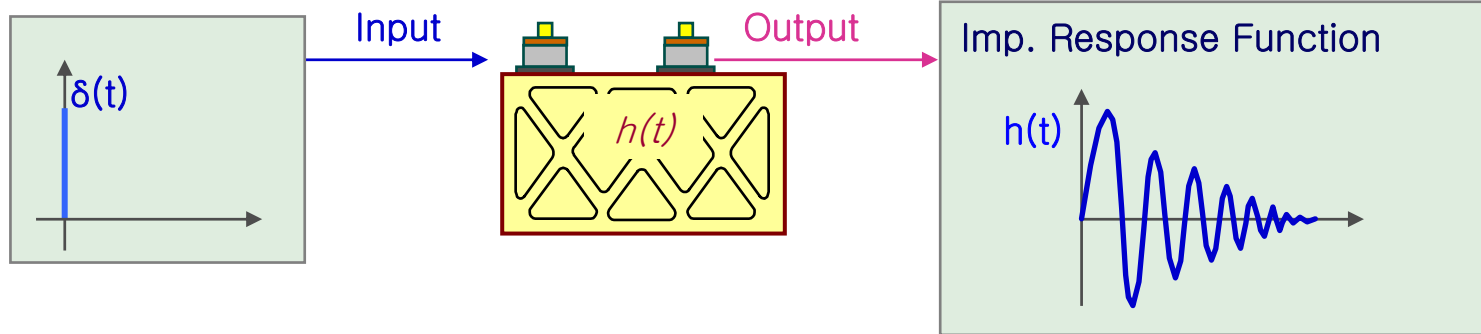
3.2 Benefits of Frequency Analysis

- Frequency Domain : Multiplication



3.2 Benefits of Frequency Analysis

- System Analysis

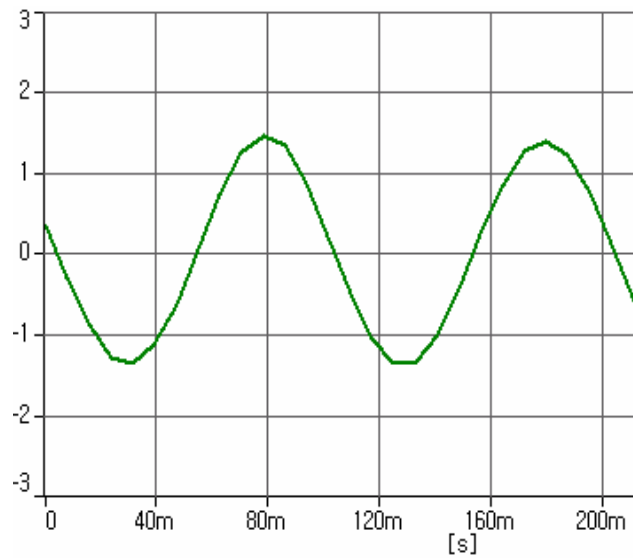


$$H(f) = \frac{Y(f)}{X(f)}$$

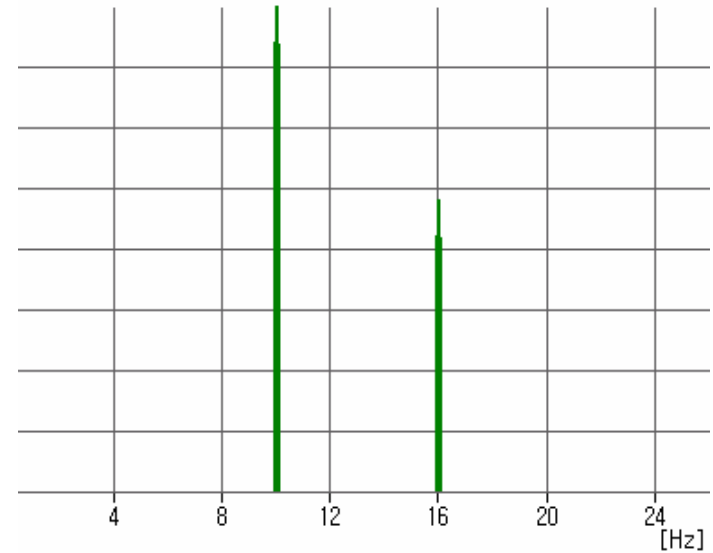
3.2 Benefits of Frequency Analysis

- Obscure Signal Separation

Time domain

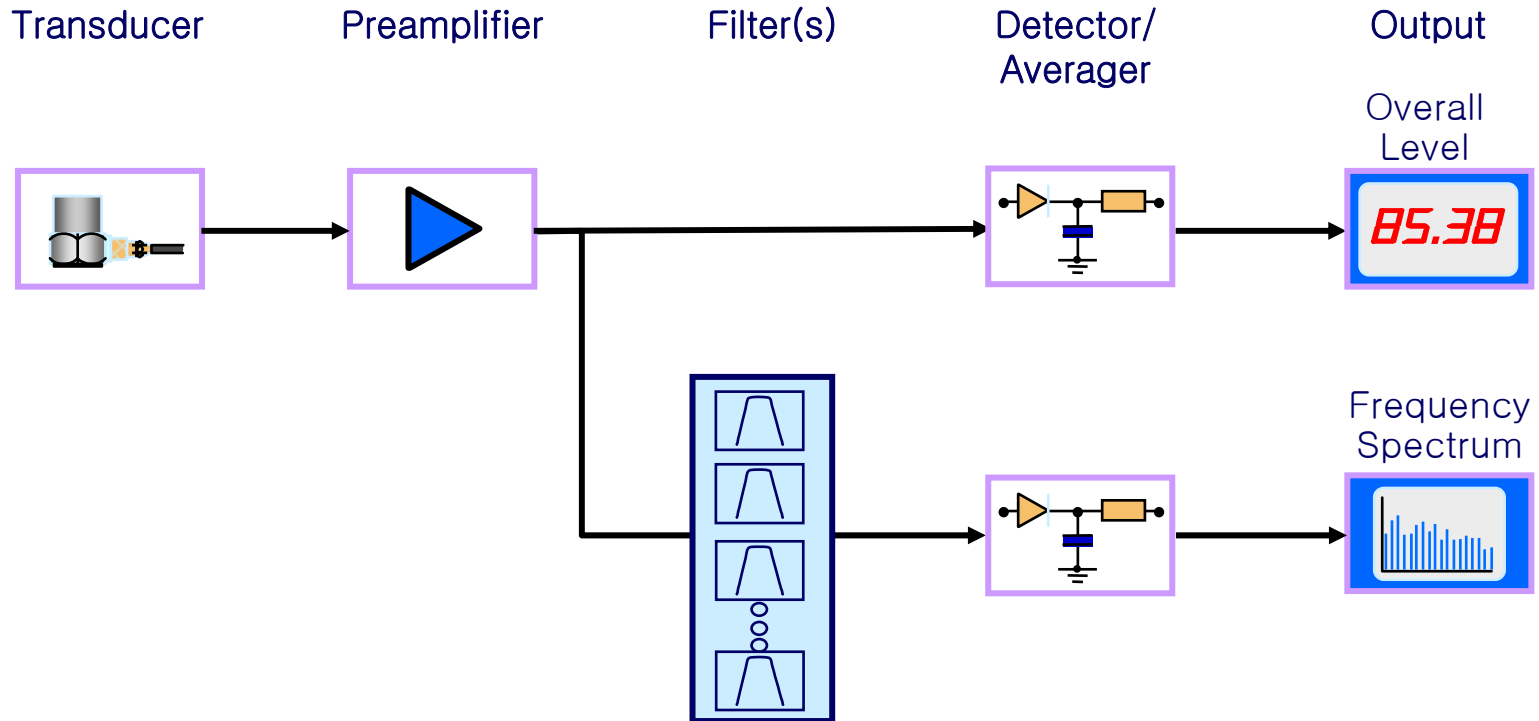


Frequency domain



3.2 Benefits of Frequency Analysis

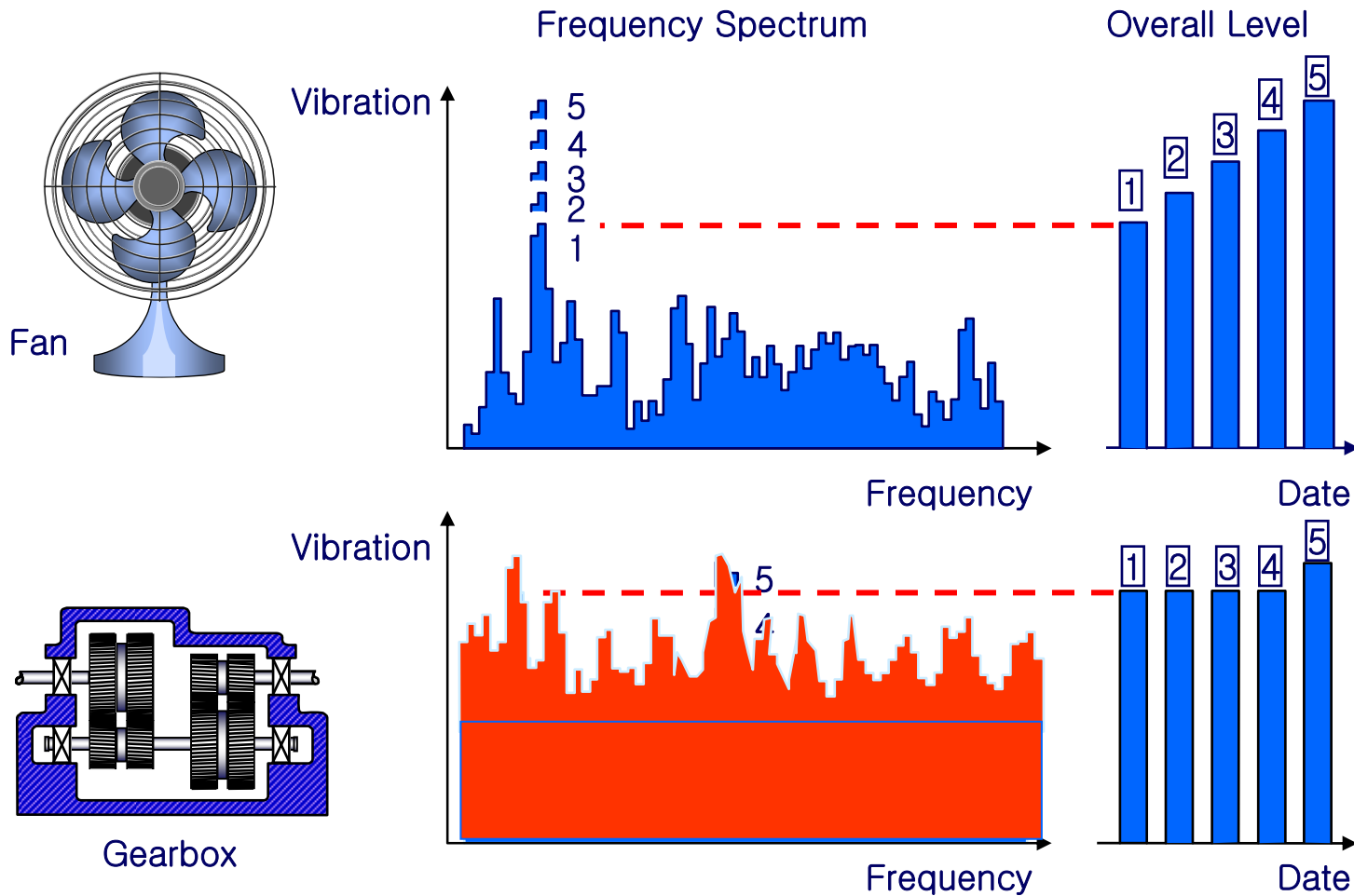
- Frequency Spectrum vs. Overall Level(I)



- The frequency spectrum gives in many cases a detailed information about the signal sources which cannot be obtained from the time signal.

3.2 Benefits of Frequency Analysis

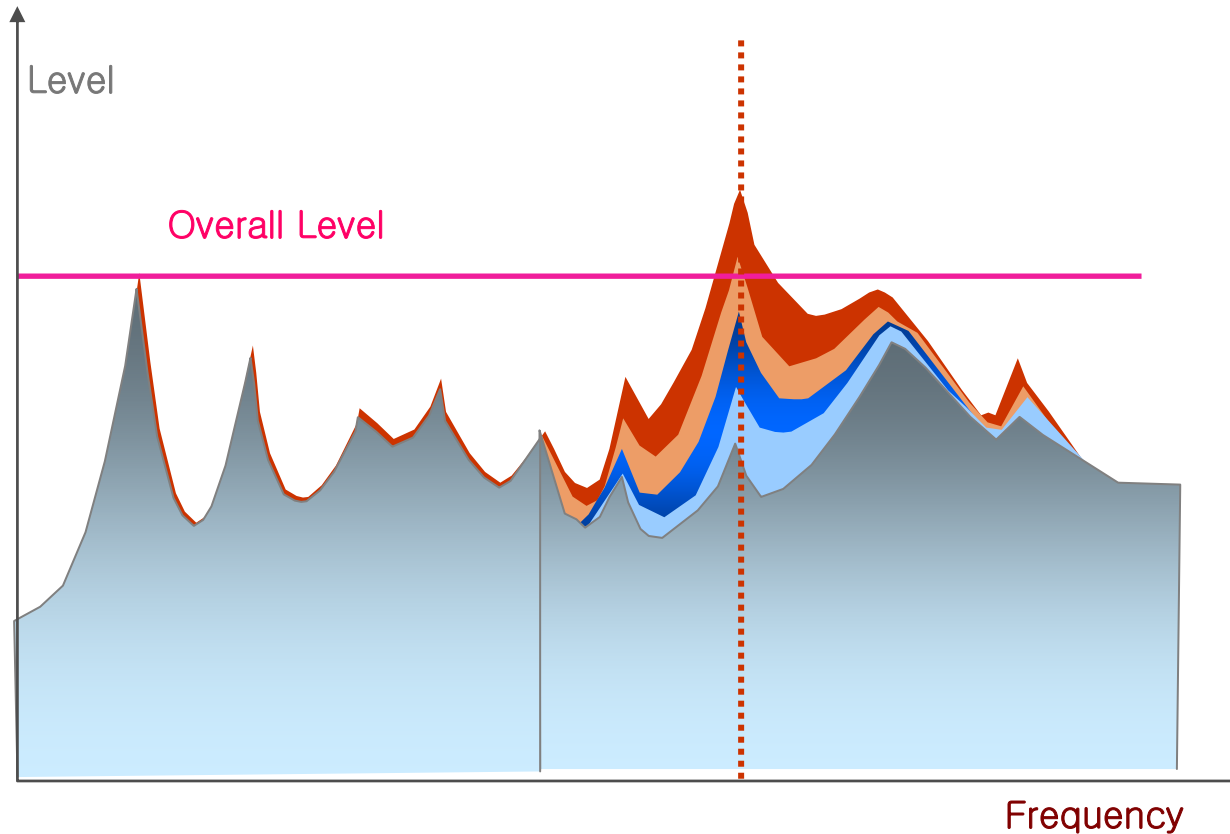
- Frequency Spectrum vs. Overall Level (II)



- A general rule is overall measurements are permissible for simple, non critical machines, while more complex, more critical machinery requires spectral analysis.

3.2 Benefits of Frequency Analysis

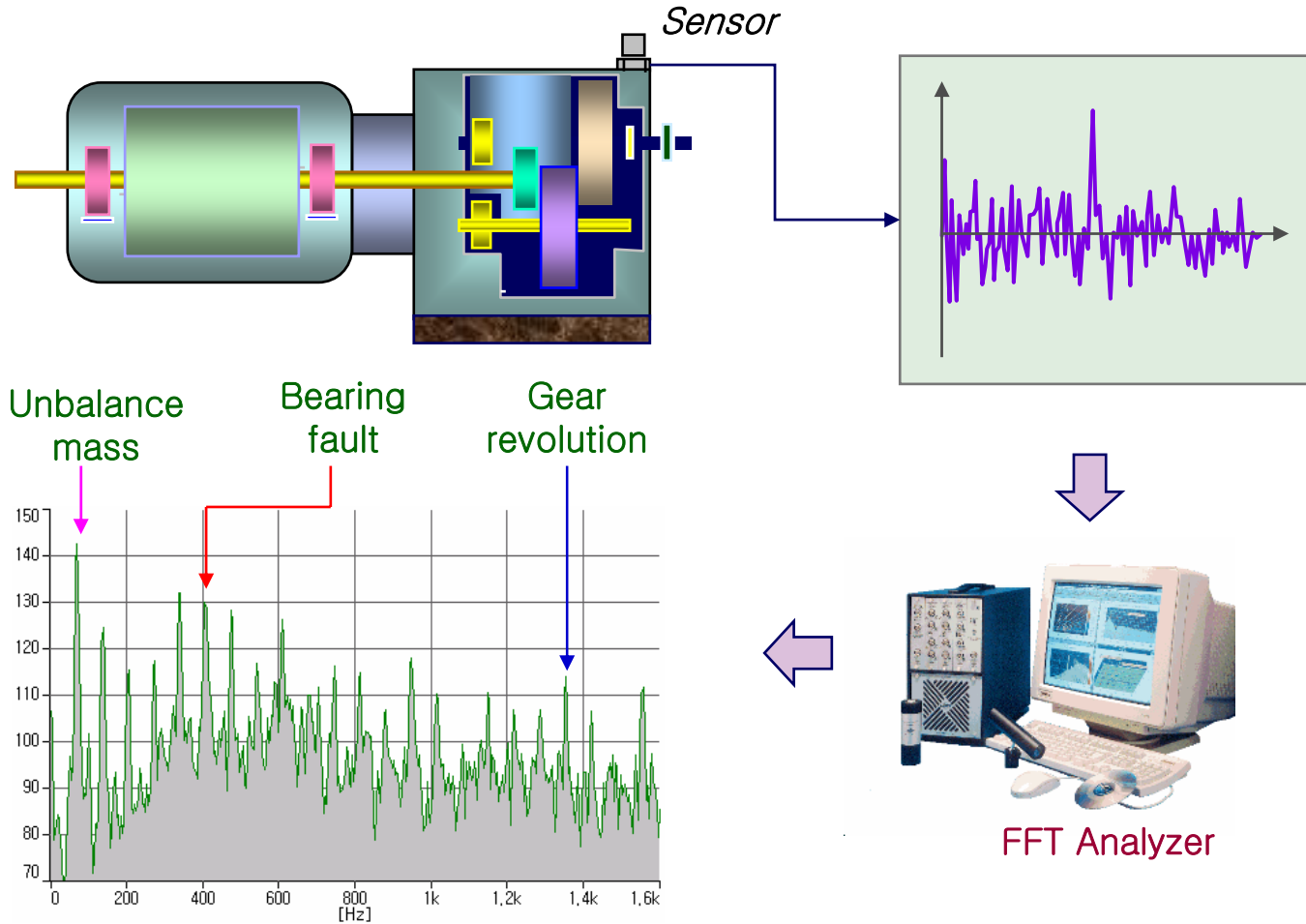
- Condition Diagnosis for Mechanical system



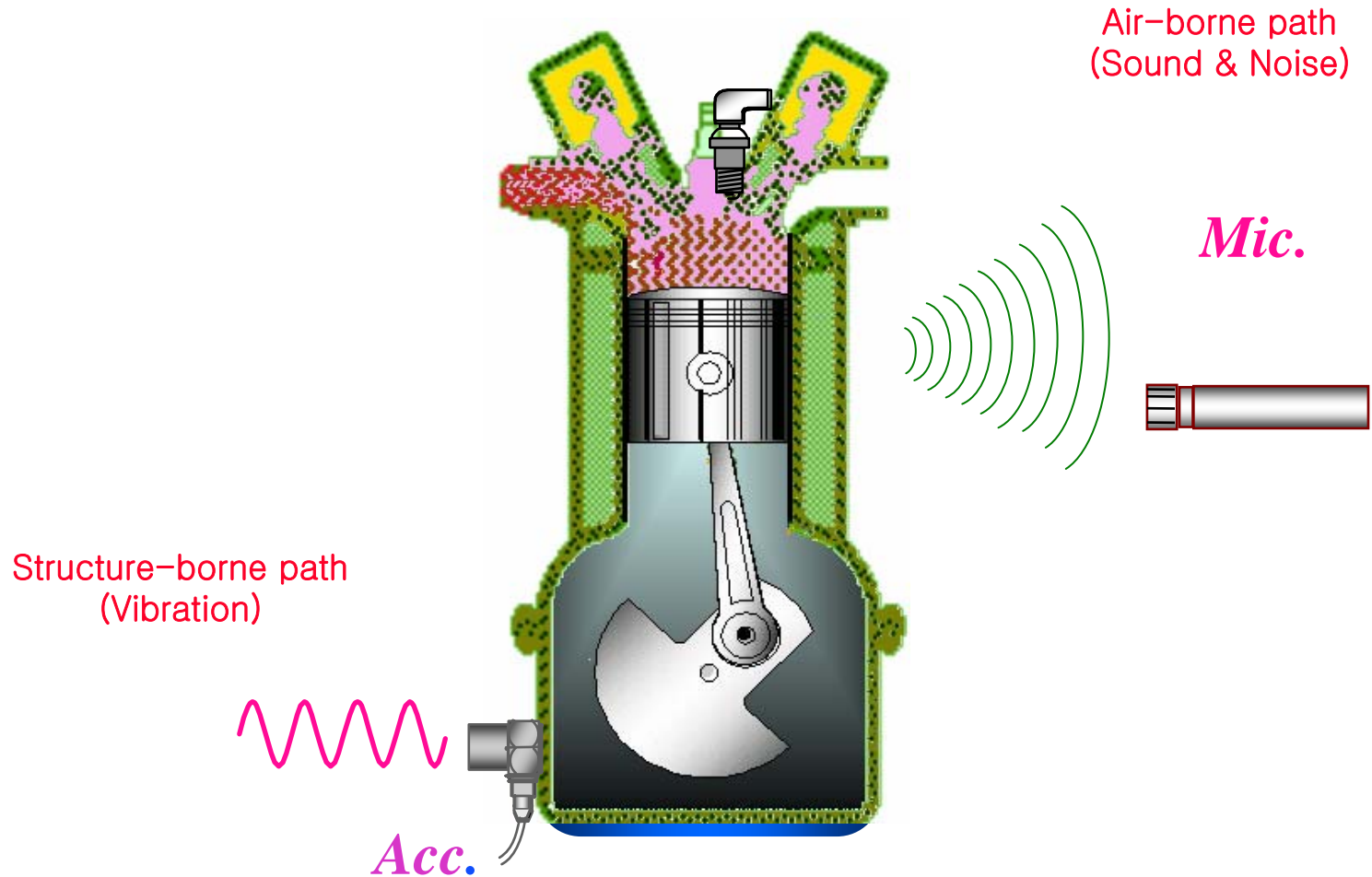
A frequency analysis of the vibration, on the other hand will give a much earlier warning of the fault, since it is selective, and will allow the increasing vibration at the frequency associated with the fault to be identified.

3.2 Benefits of Frequency Analysis

- Source Identification



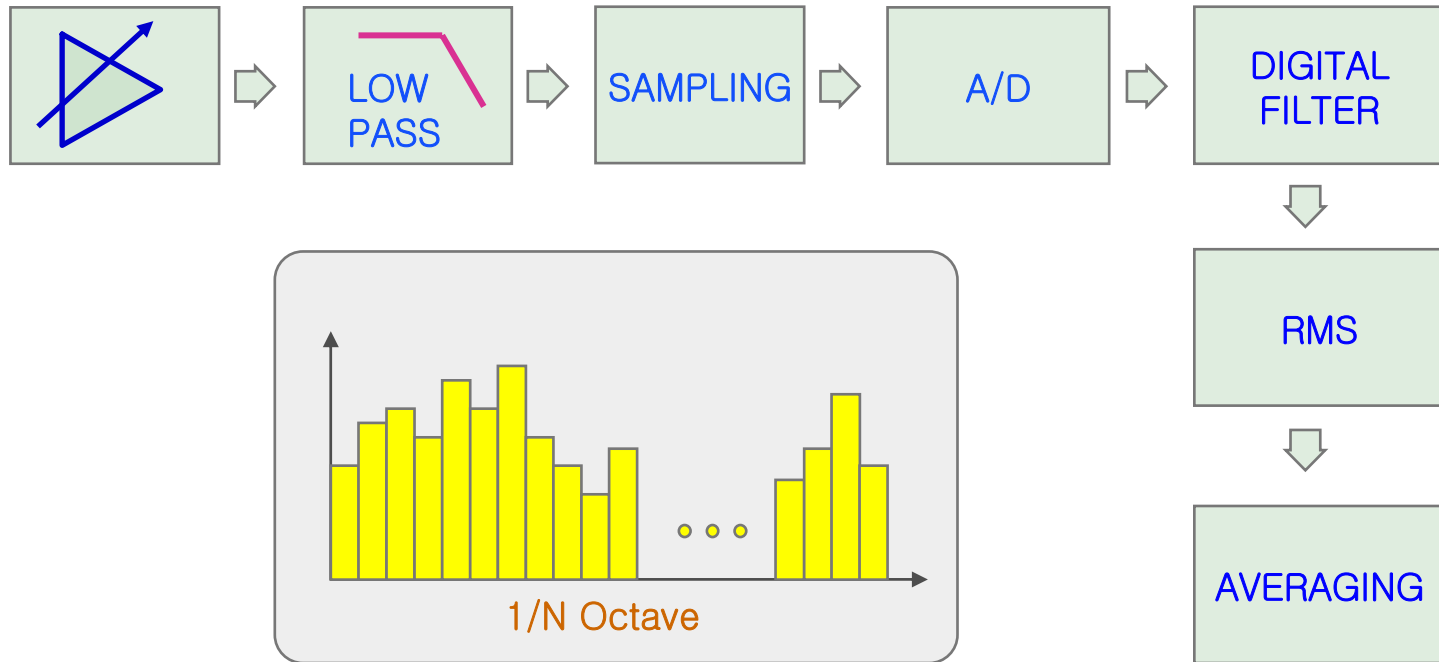
3.3 Measurement of Sound & Vibration



A frequency analysis of the vibration, on the other hand will give a much earlier warning of the fault, since it is selective, and will allow the increasing vibration at the frequency associated with the fault to be identified.

3.3 Measurement of Sound & Vibration

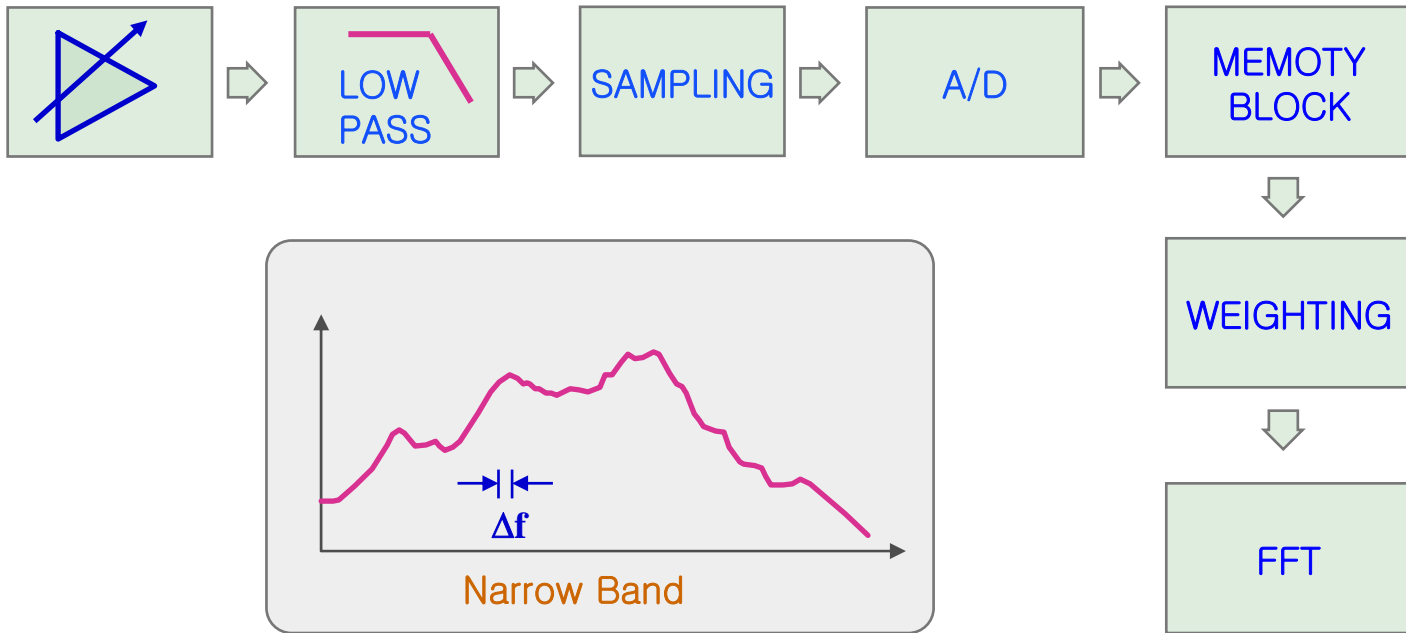
- Digital Filter



One type of digital analyzer is the Digital Filter Analyzer, which uses digital filters. Due to a very high calculation speed, the analyzer can operate in Real Time in the whole if its frequency range from 1.6Hz to 20 kHz.

3.3 Measurement of Sound & Vibration

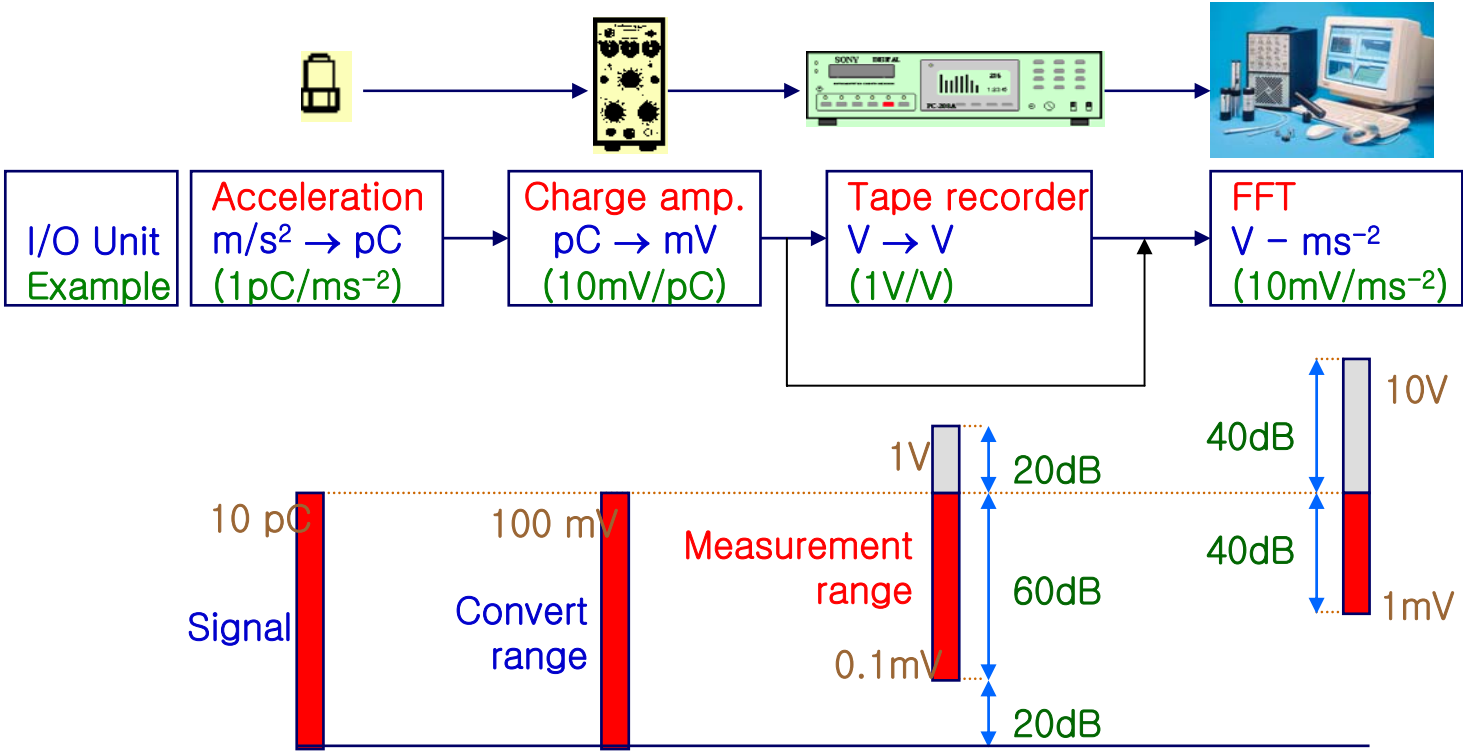
- FFT



The FFT analyzer will take a block of data and make a calculation of the frequency content in this block of data, Both the time signal (the block of data) and the frequency spectrum can be displayed on a large screen

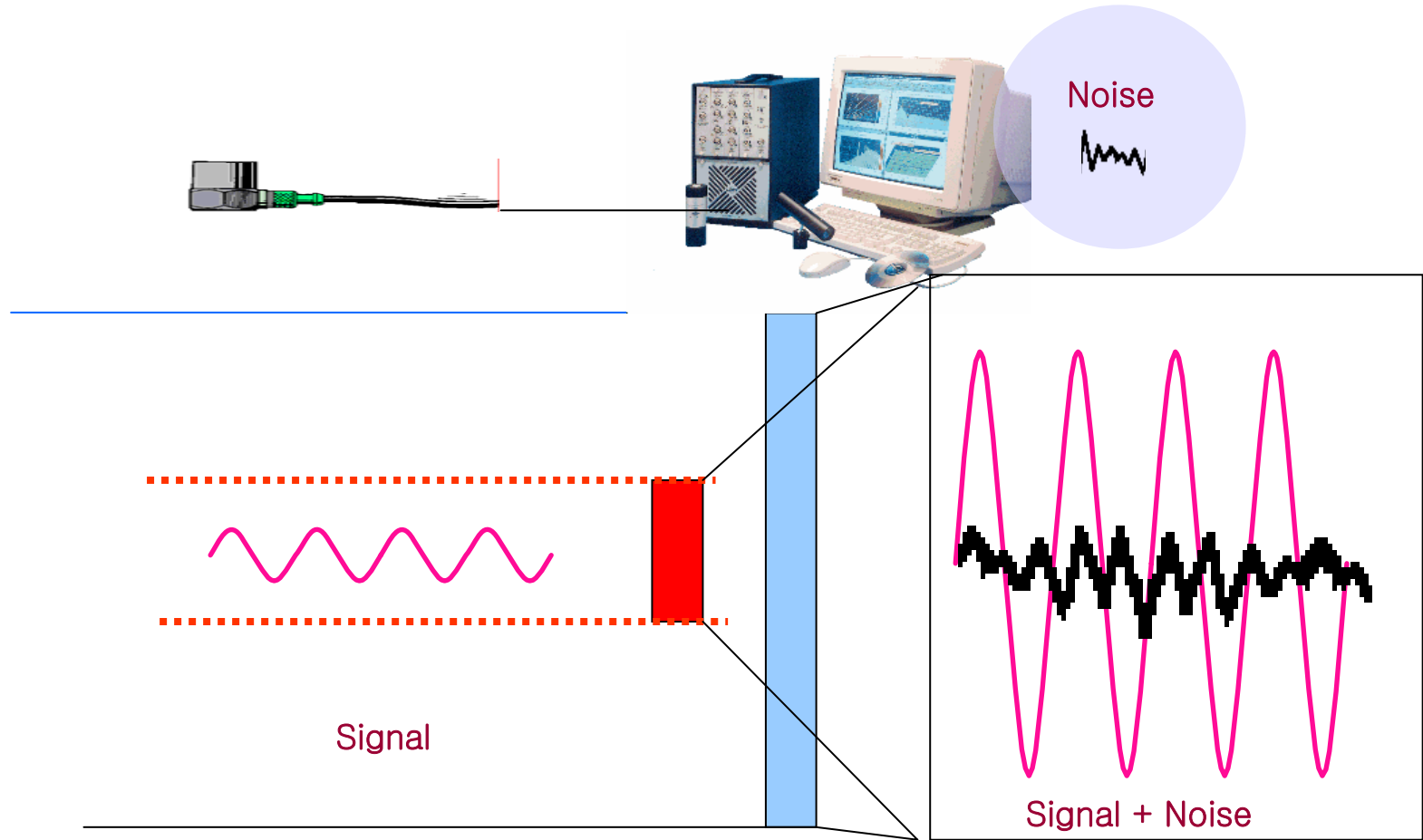
3.3 Measurement of Sound & Vibration

- Dynamic Range



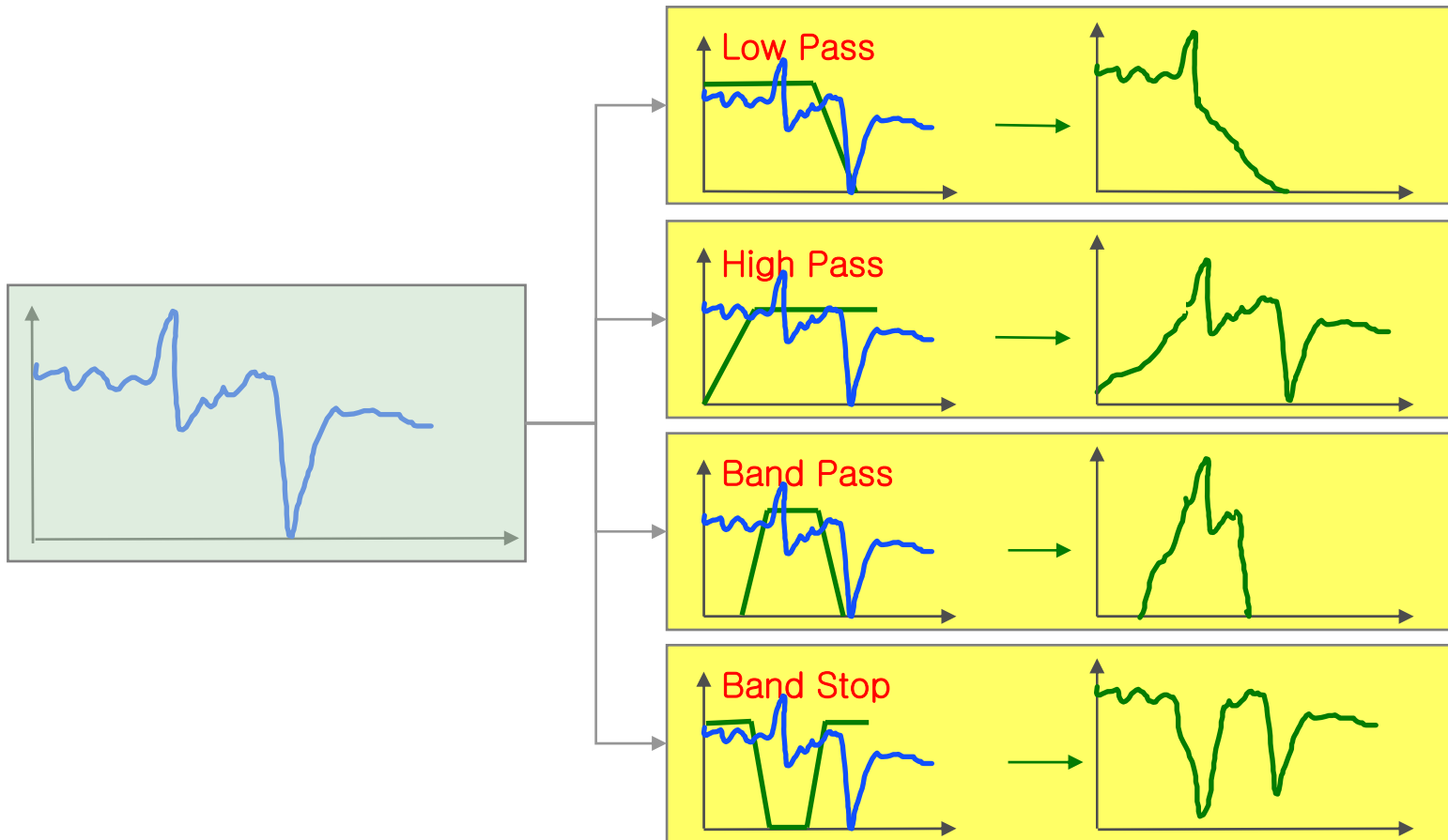
3.3 Measurement of Sound & Vibration

- Dynamic Range – Signal to Noise ratio



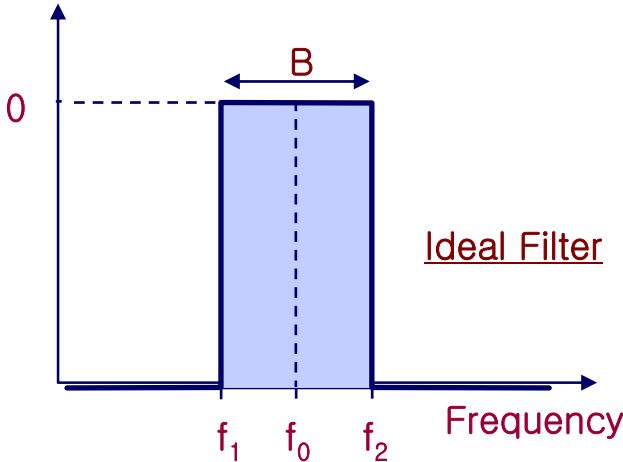
3.3 Measurement of Sound & Vibration

- Types of Filters

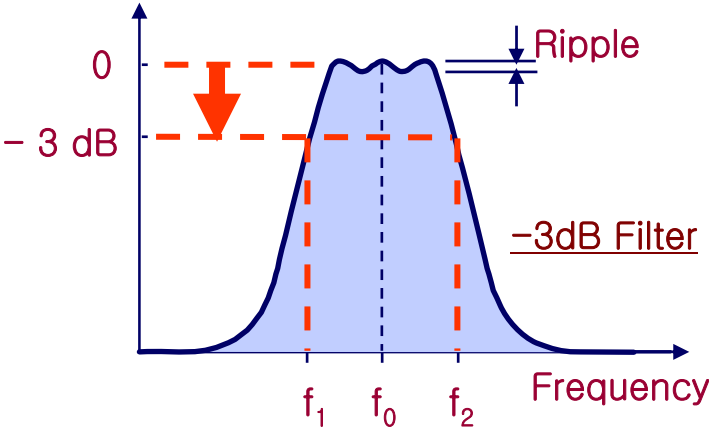


3.3 Measurement of Sound & Vibration

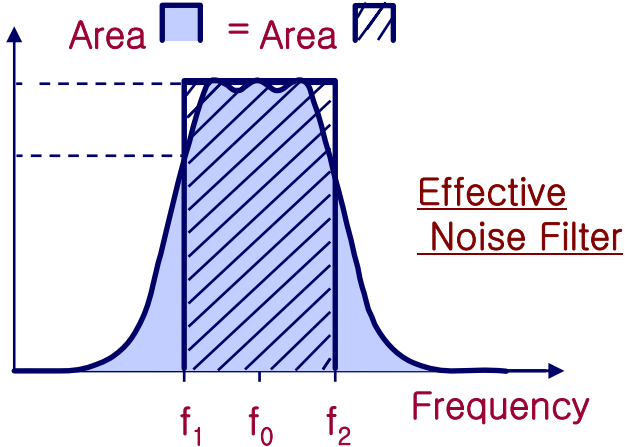
- Bandpass Filters and Bandwidth



Bandwidth = $f_2 - f_1$
Centre Frequency = f_0



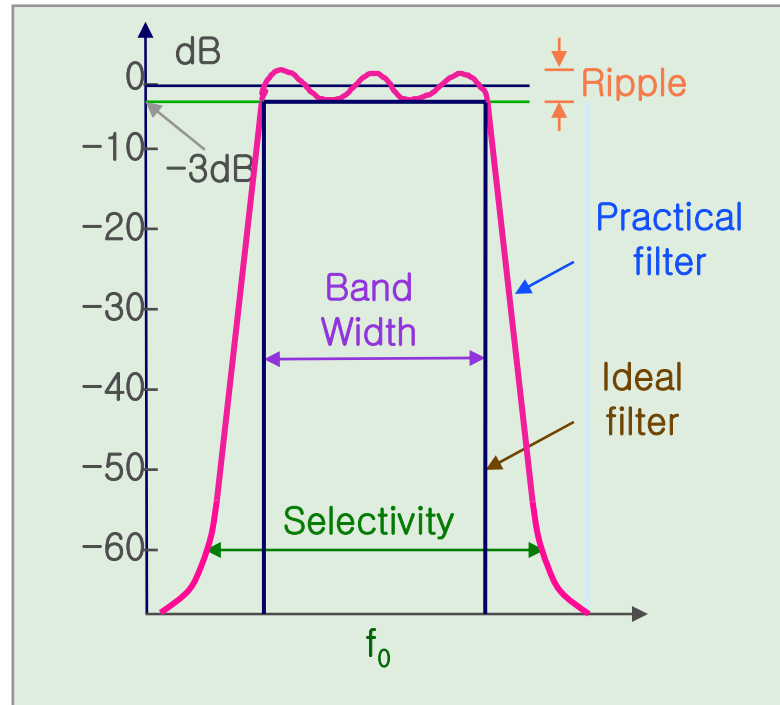
Y-axis :
linear scale



3.3 Measurement of Sound & Vibration

- Filter Characteristic

Y-axis : log scale



Center frequency : f_0

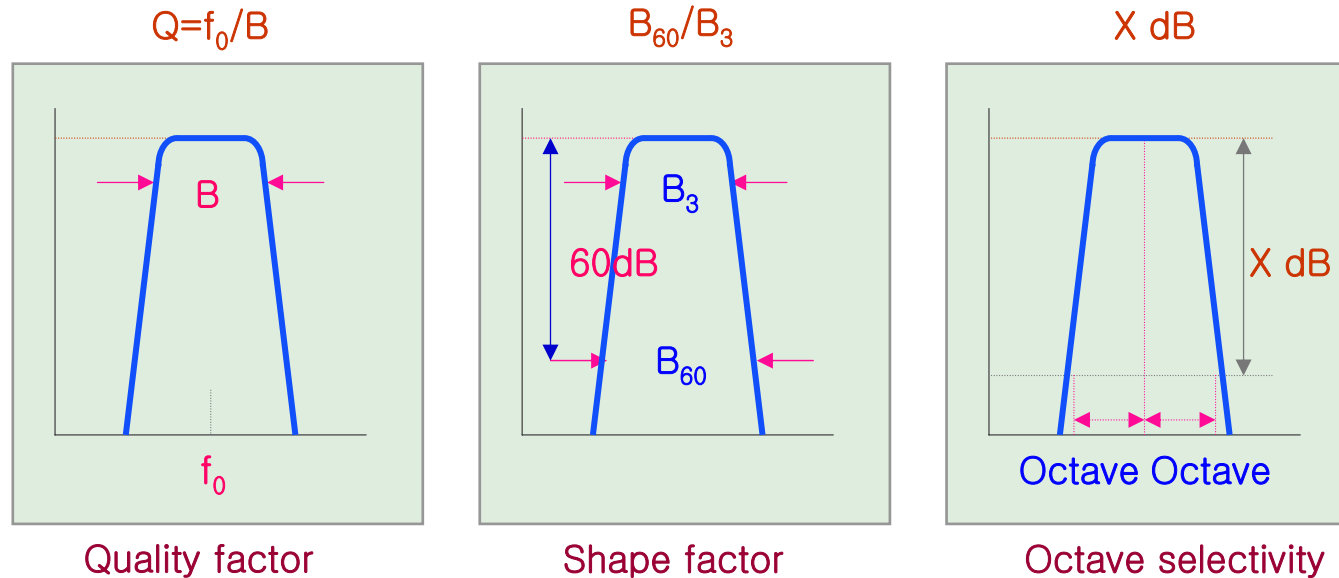
In band ripple

Bandwidth : B_3 or B_{noise}

Selectivity : Shape Factor = B_{60}/B_3

3.3 Measurement of Sound & Vibration

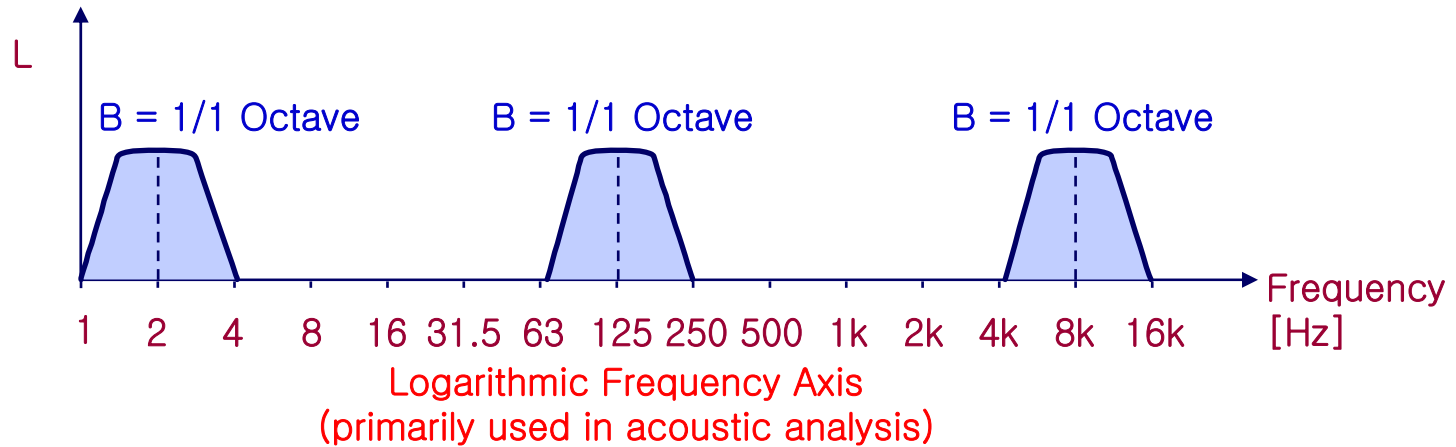
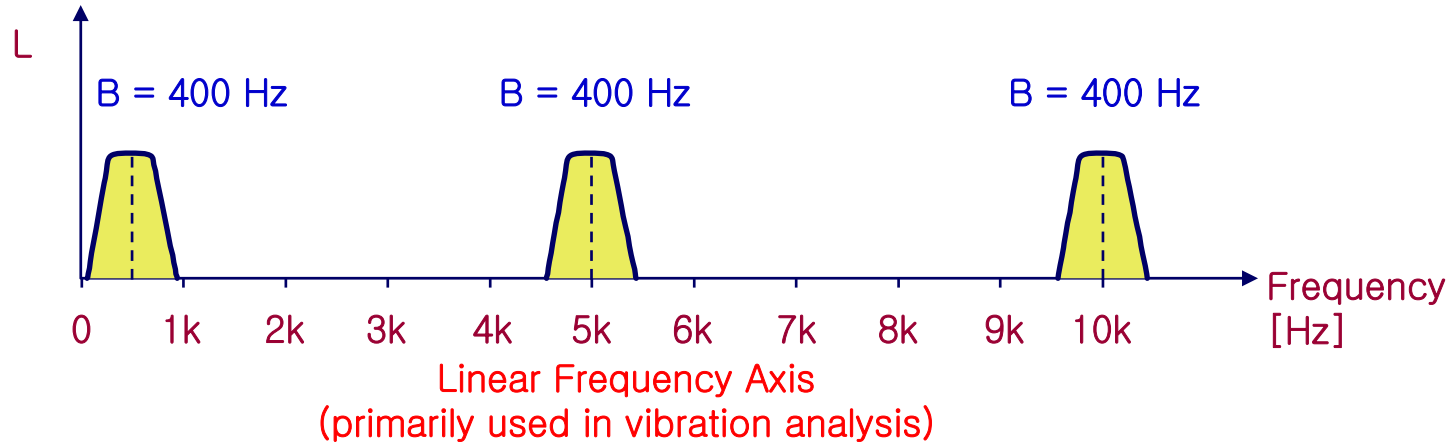
- How good is the Filter



- Quality-factor(Q Factor). Sometimes used to specify how good a relative bandwidth filter is more often used to describe the response of mechanical resonating structures. These will actually act as band pass filters.
- Shape-Factor. Used to specify how good constant bandwidth filters are.
- Octave-selectivity. Used to specify how good relative bandwidth filters are. An octave corresponds to a factor of two on the frequency scale i.e. a doubling or a halving of the center frequency.

3.3 Measurement of Sound & Vibration

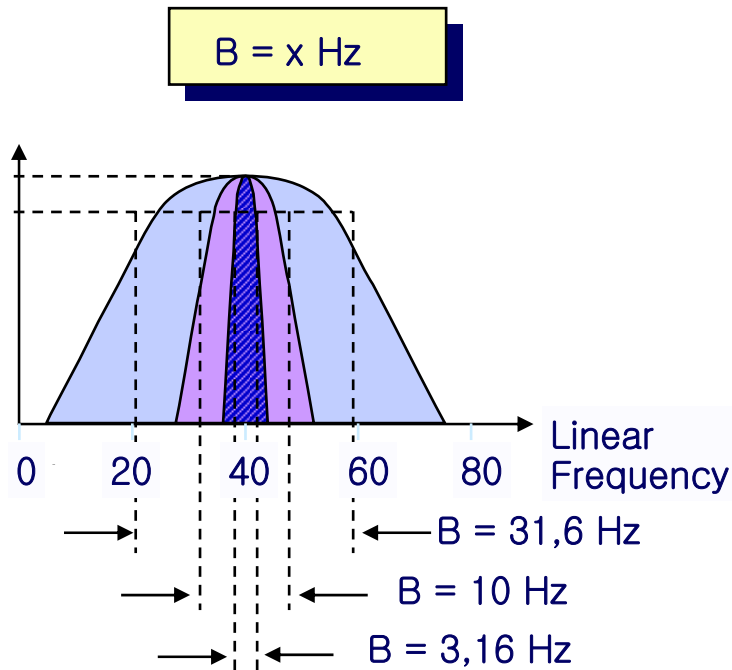
- Filter Types and Frequency Scales



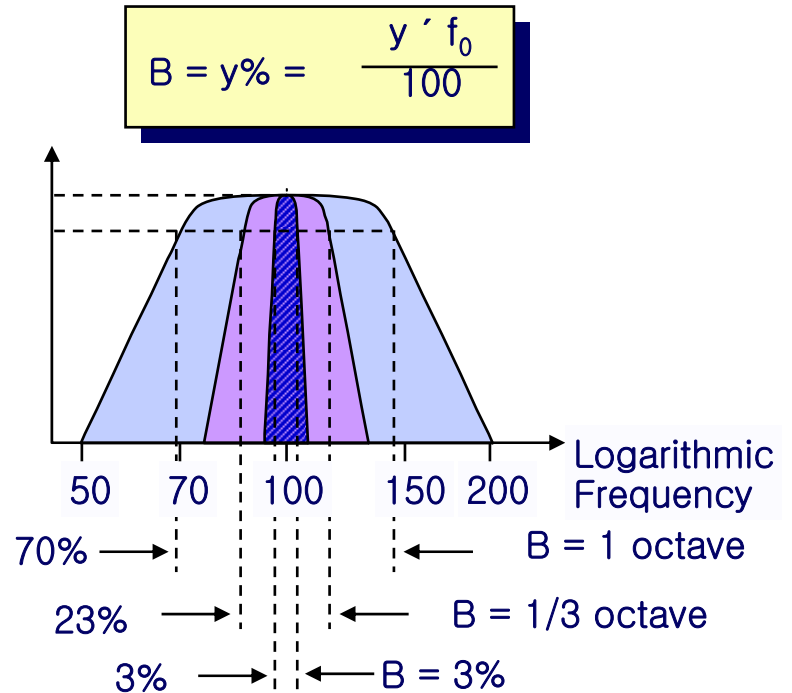
3.3 Measurement of Sound & Vibration

- Types of Band-pass Filters

Constant Bandwidth

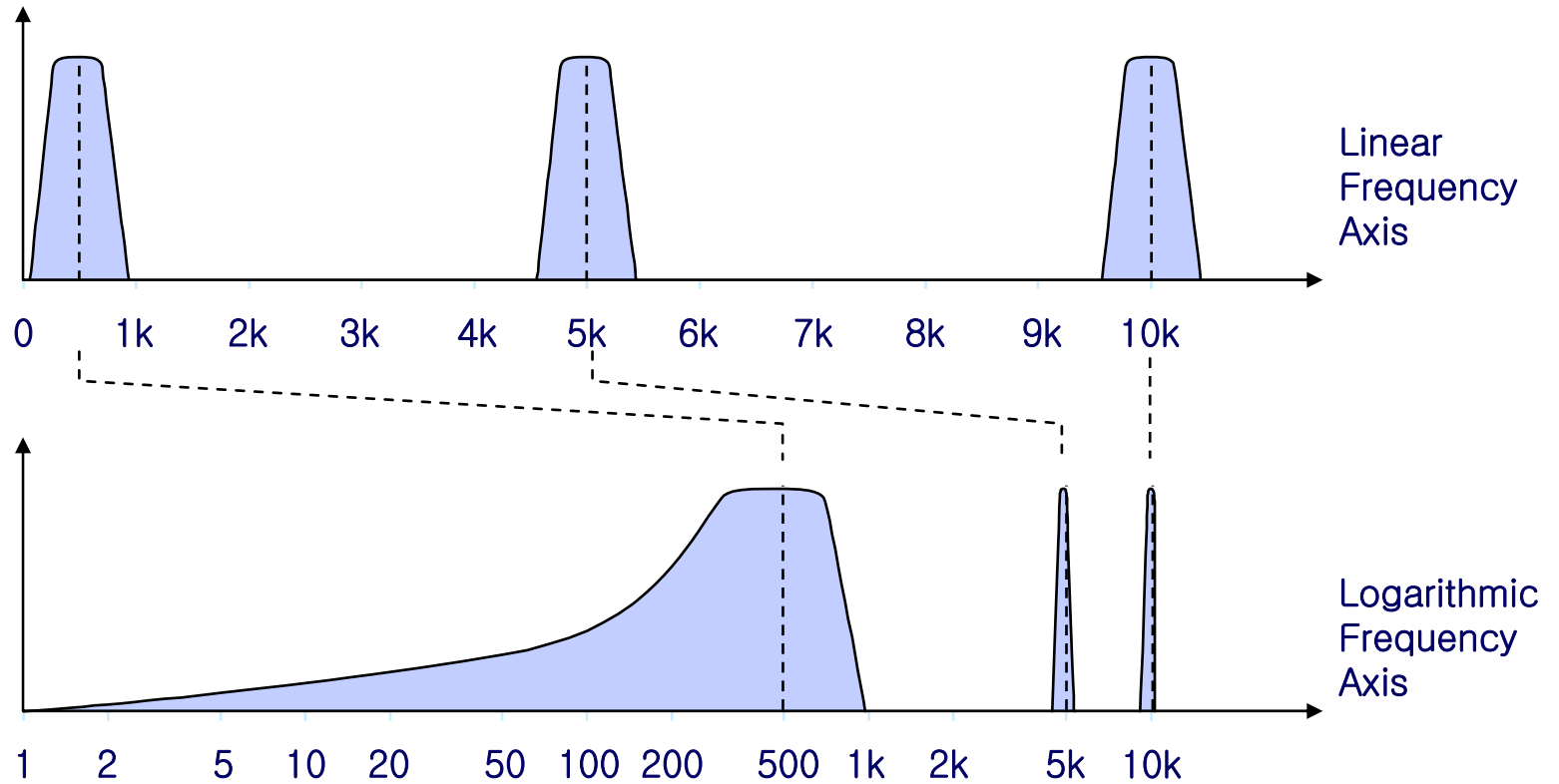


Constant Percentage Bandwidth or Relative Bandwidth



3.3 Measurement of Sound & Vibration

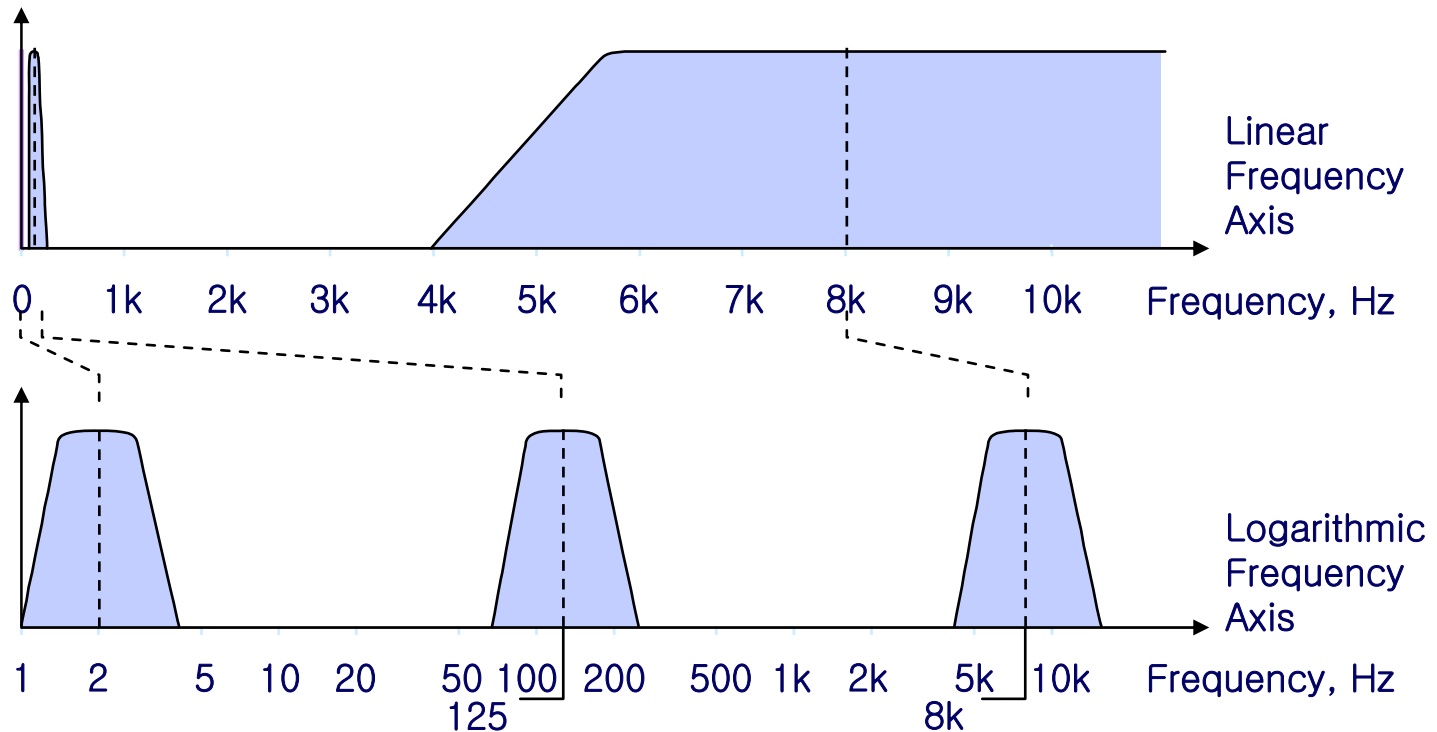
- Constant Bandwidth Filtering



3.3 Measurement of Sound & Vibration

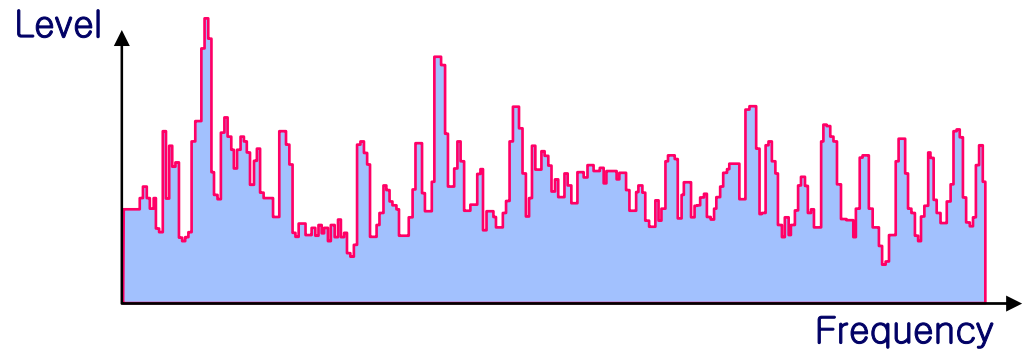
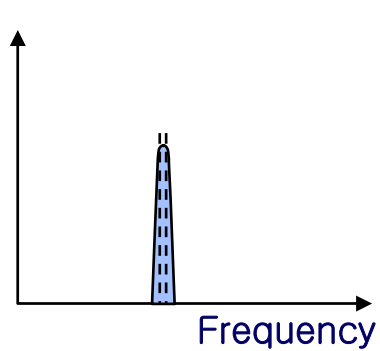
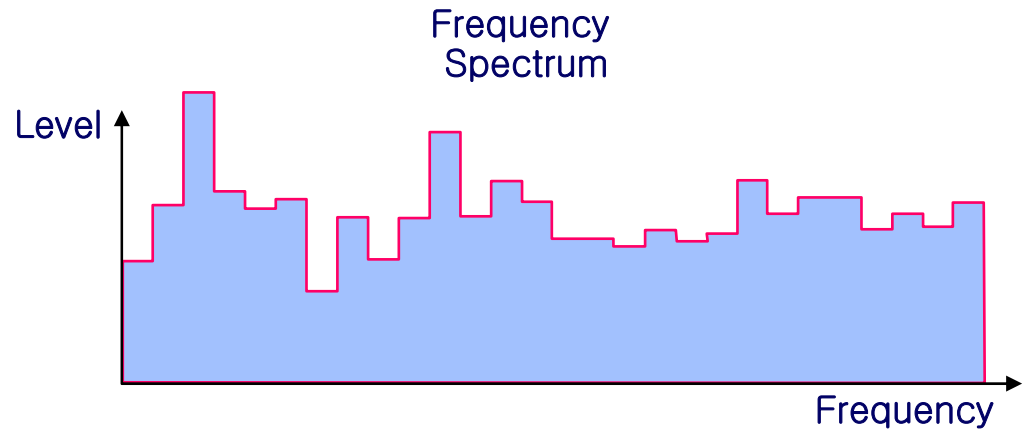
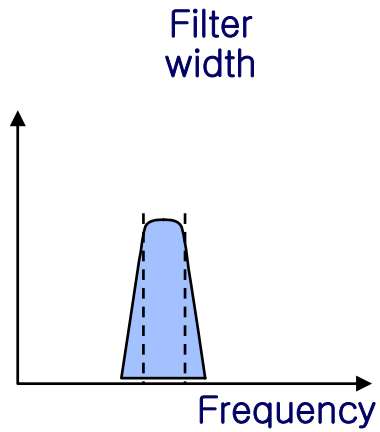
- Constant Percentage Bandwidth Filters

Bandwidth = 1/1 octave = 70% of Centre Frequency



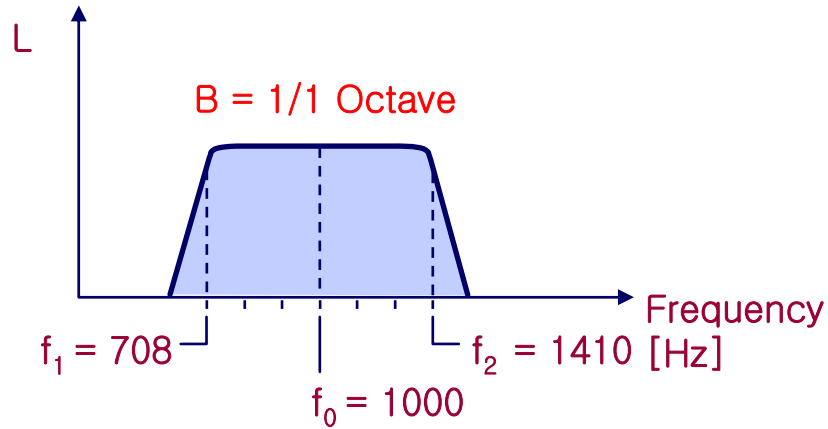
3.3 Measurement of Sound & Vibration

- Selecting Bandwidth



3.3 Measurement of Sound & Vibration

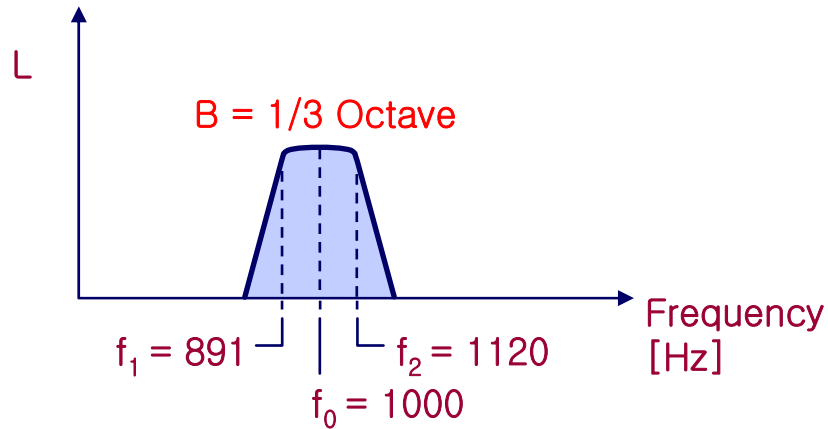
- 1/1 and 1/3 Octave Filters



1/1 Octave

$$f_2 = 2 \times f_1$$

$$B = 0.7 \times f_0 \approx 70\%$$



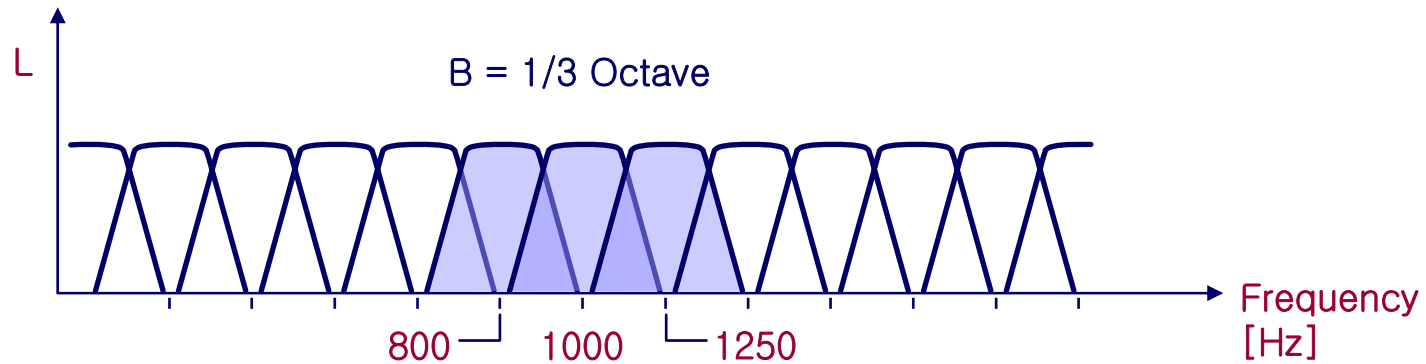
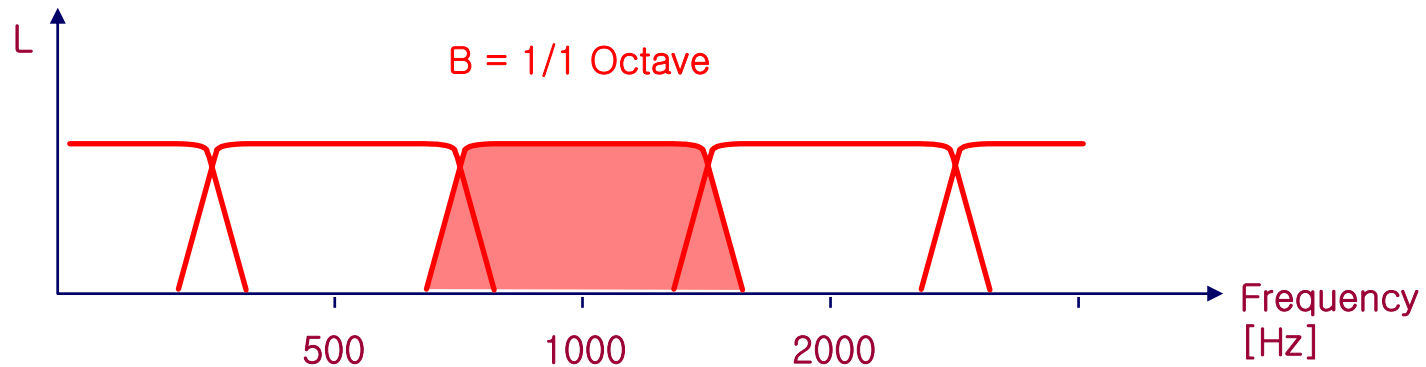
1/3 Octave

$$f_2 = \sqrt[3]{2} \times f_1 = 1.25 \times f_1$$

$$B = 0.23 \times f_0 \approx 23\%$$

3.3 Measurement of Sound & Vibration

- $3 \times 1/3 \text{ Oct.} = 1/1 \text{ Oct.}$

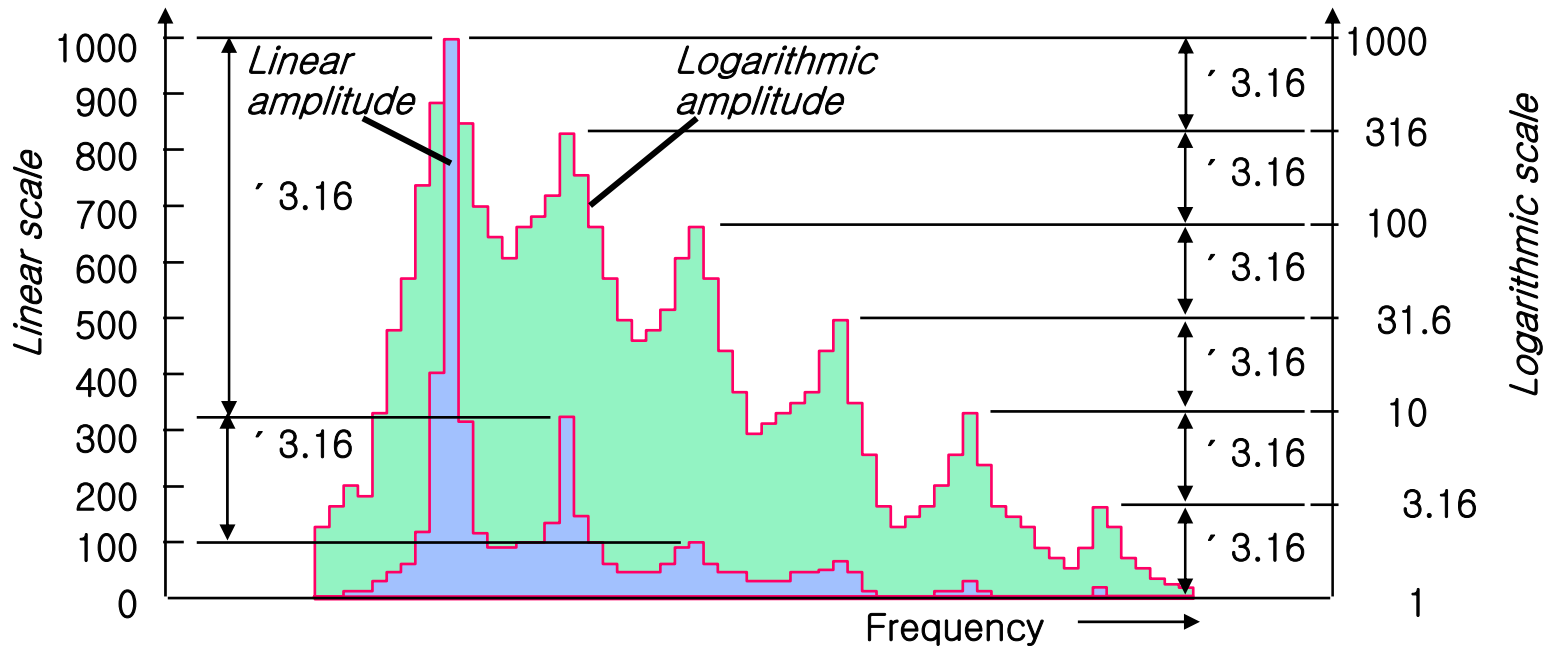


3.3 Measurement of Sound & Vibration

- Linear vs Logarithmic Amplitude Scales

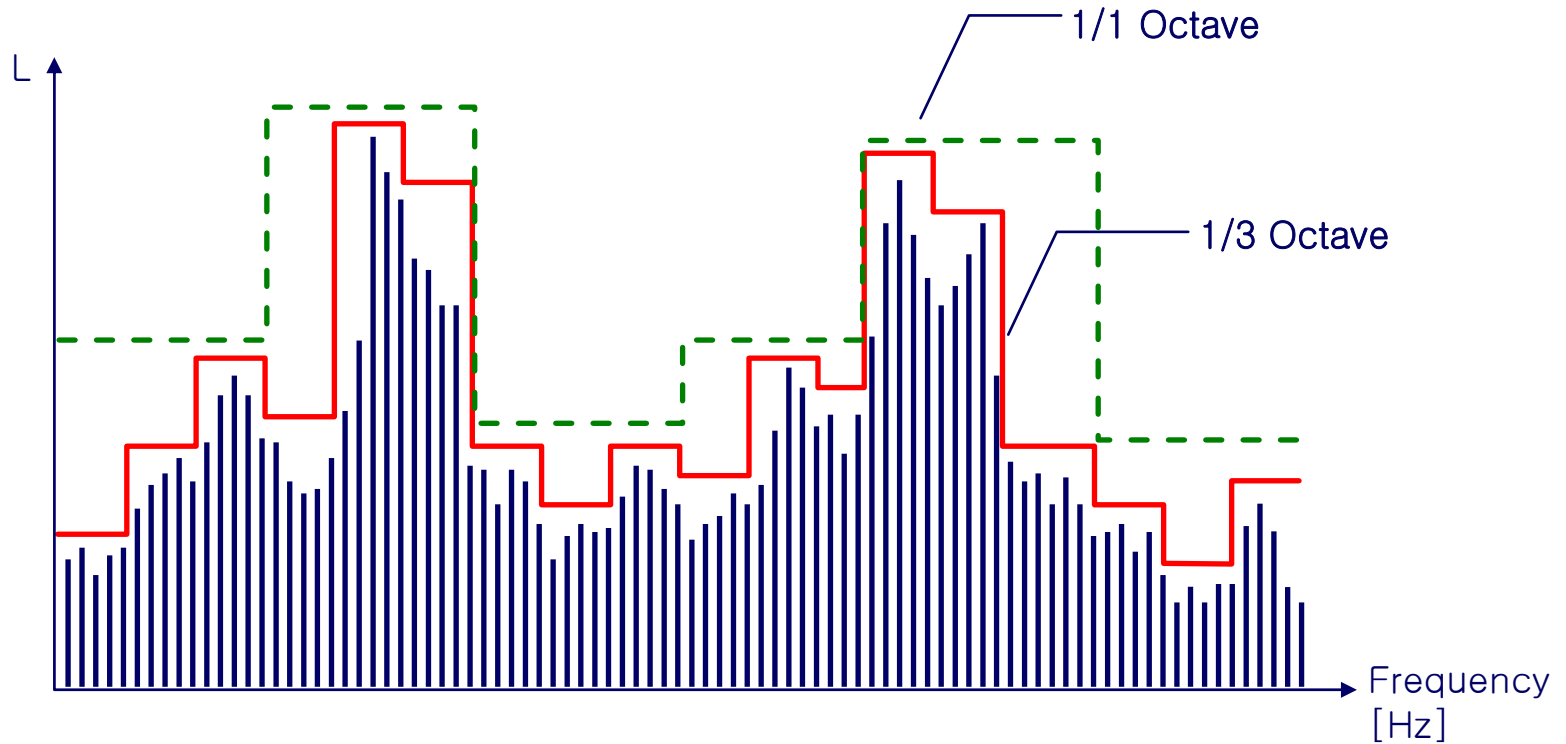
Advantages of logarithmic amplitude scale

- Constant factor changes are equally displayed for all levels
- Optimal way of displaying a large dynamic range



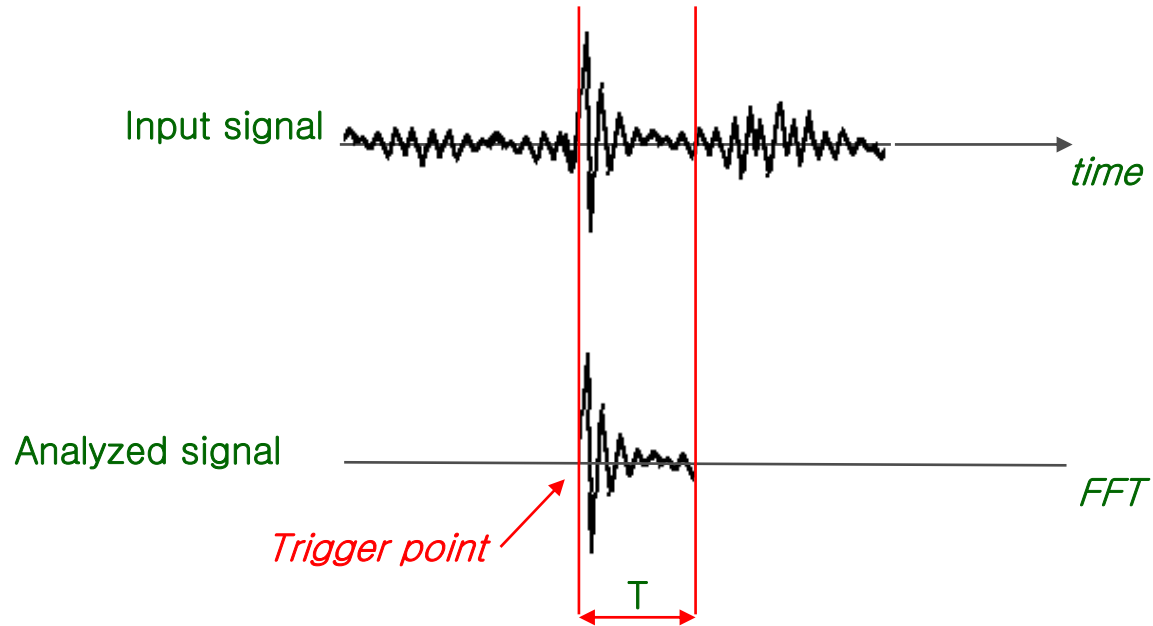
3.3 Measurement of Sound & Vibration

- The Spectrogram



3.3 Measurement of Sound & Vibration

- Triggering

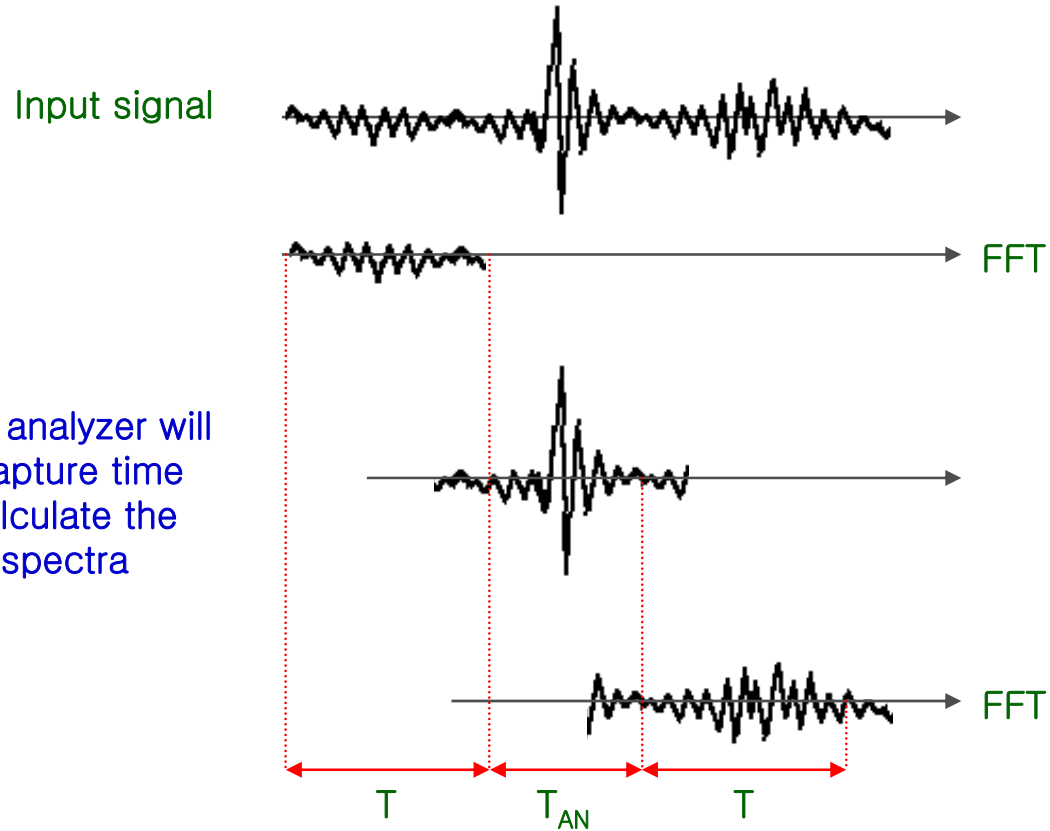


To select the part of the signal to be analyzed

3.3 Measurement of Sound & Vibration

- Free Run (No Trigger)

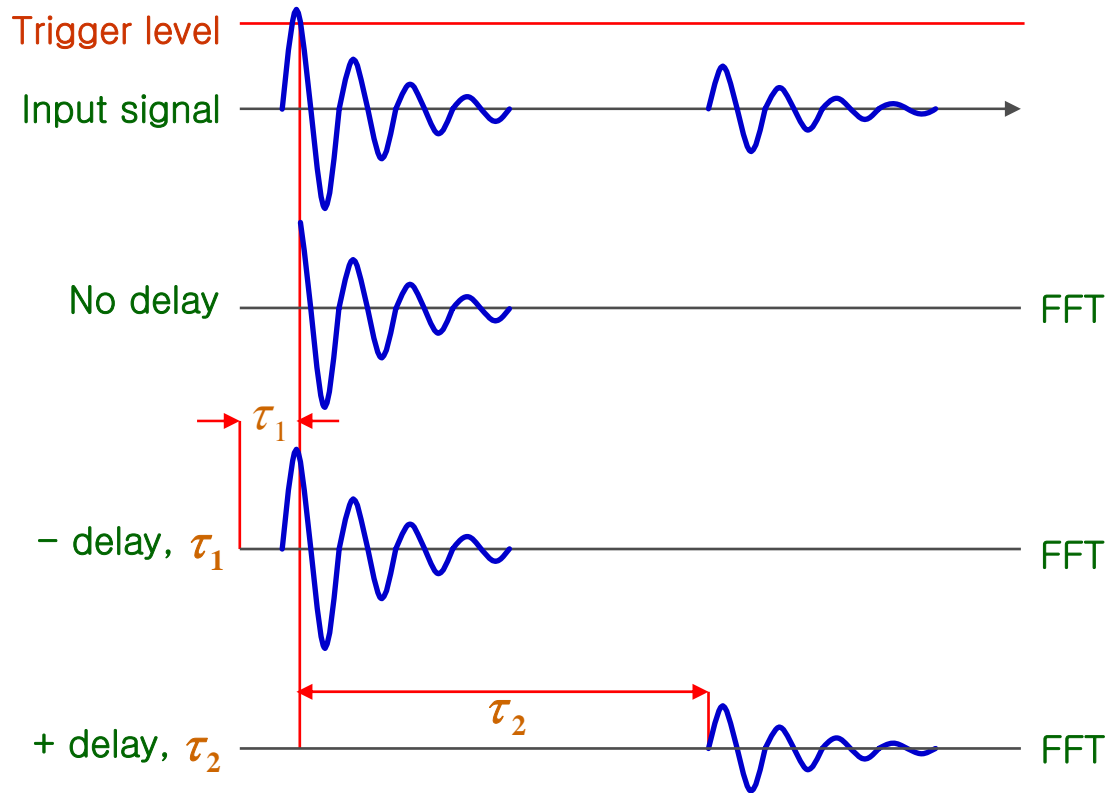
In free run, the analyzer will continuously capture time records and calculate the corresponding spectra



T_{AN} : analysis time

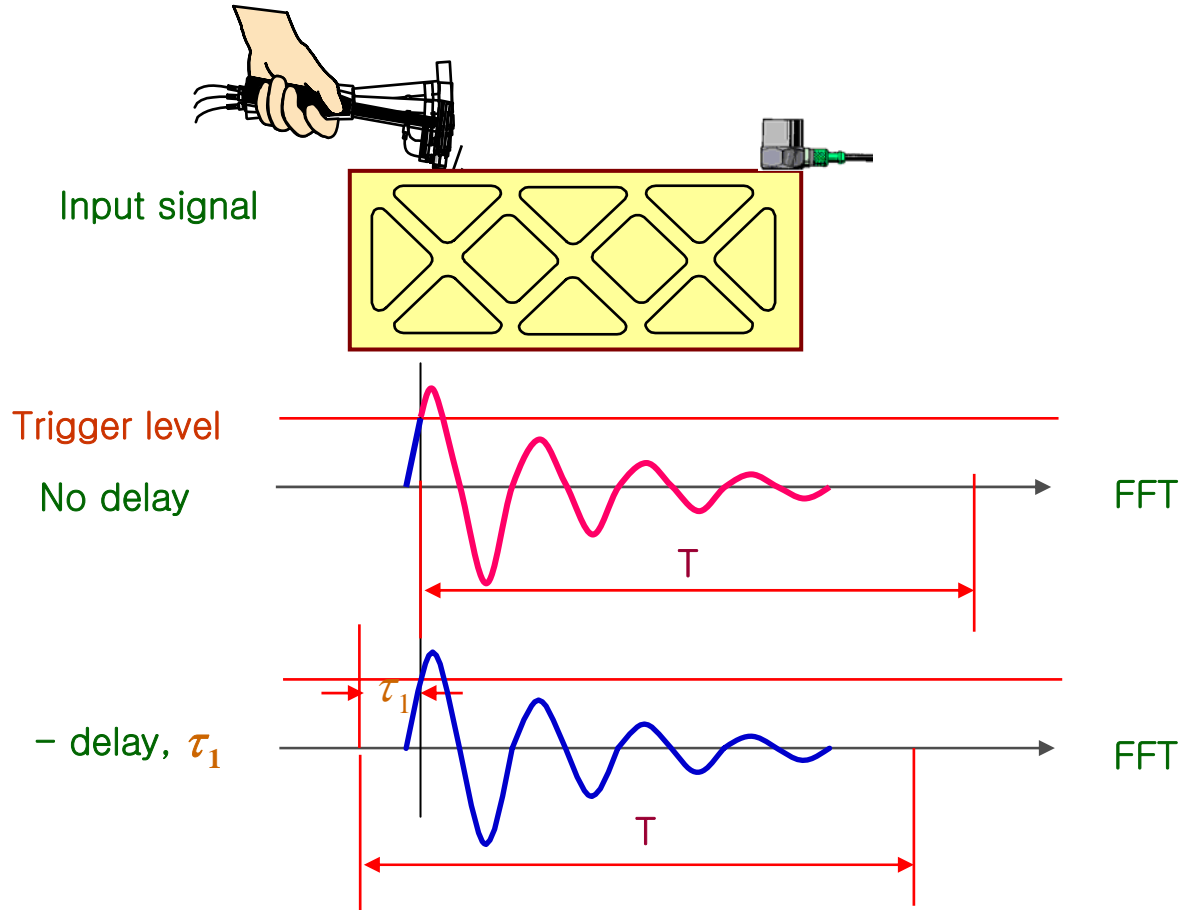
3.3 Measurement of Sound & Vibration

- Internal Trigger (Channel Trigger)



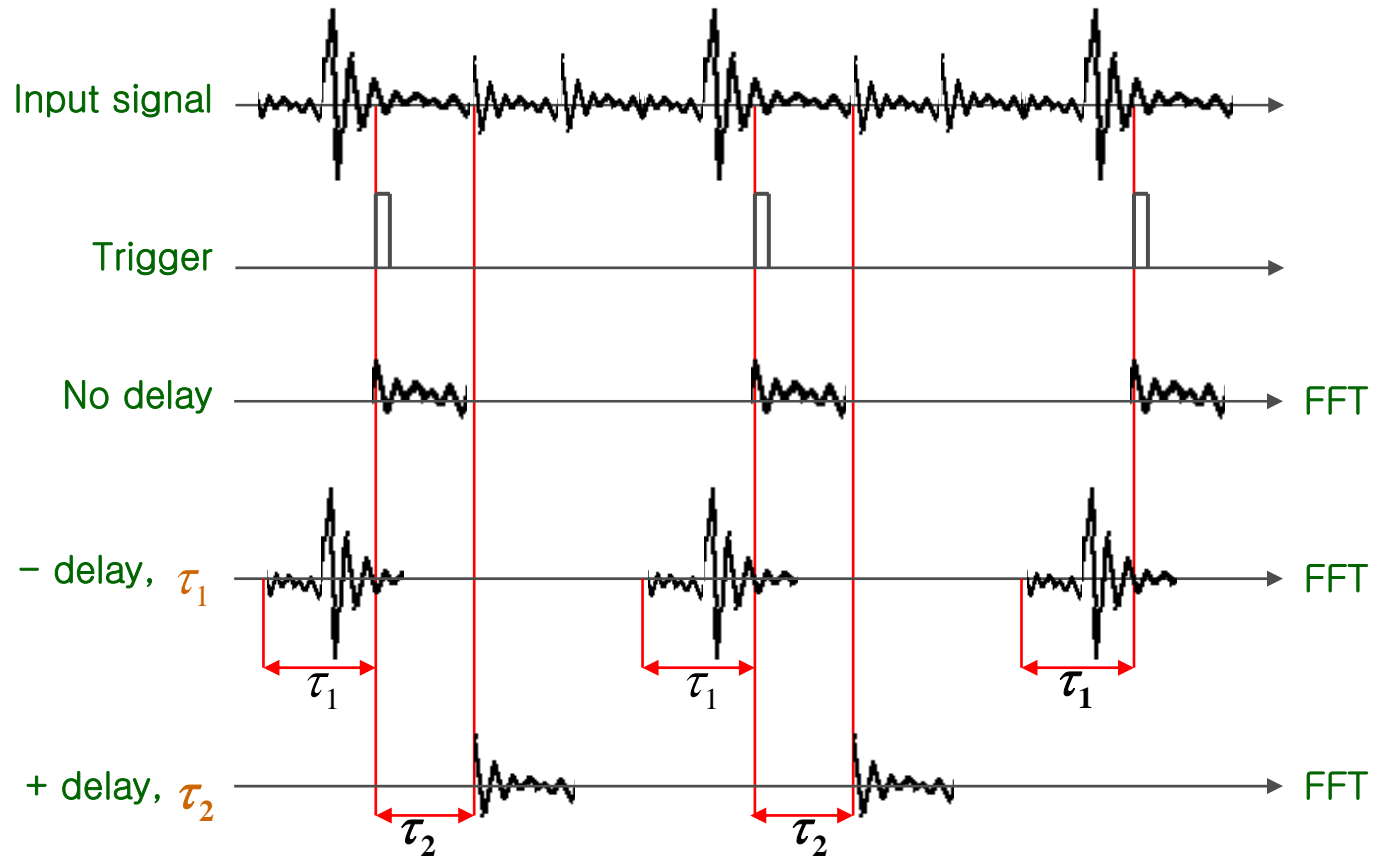
3.3 Measurement of Sound & Vibration

- Trigger Delay Example



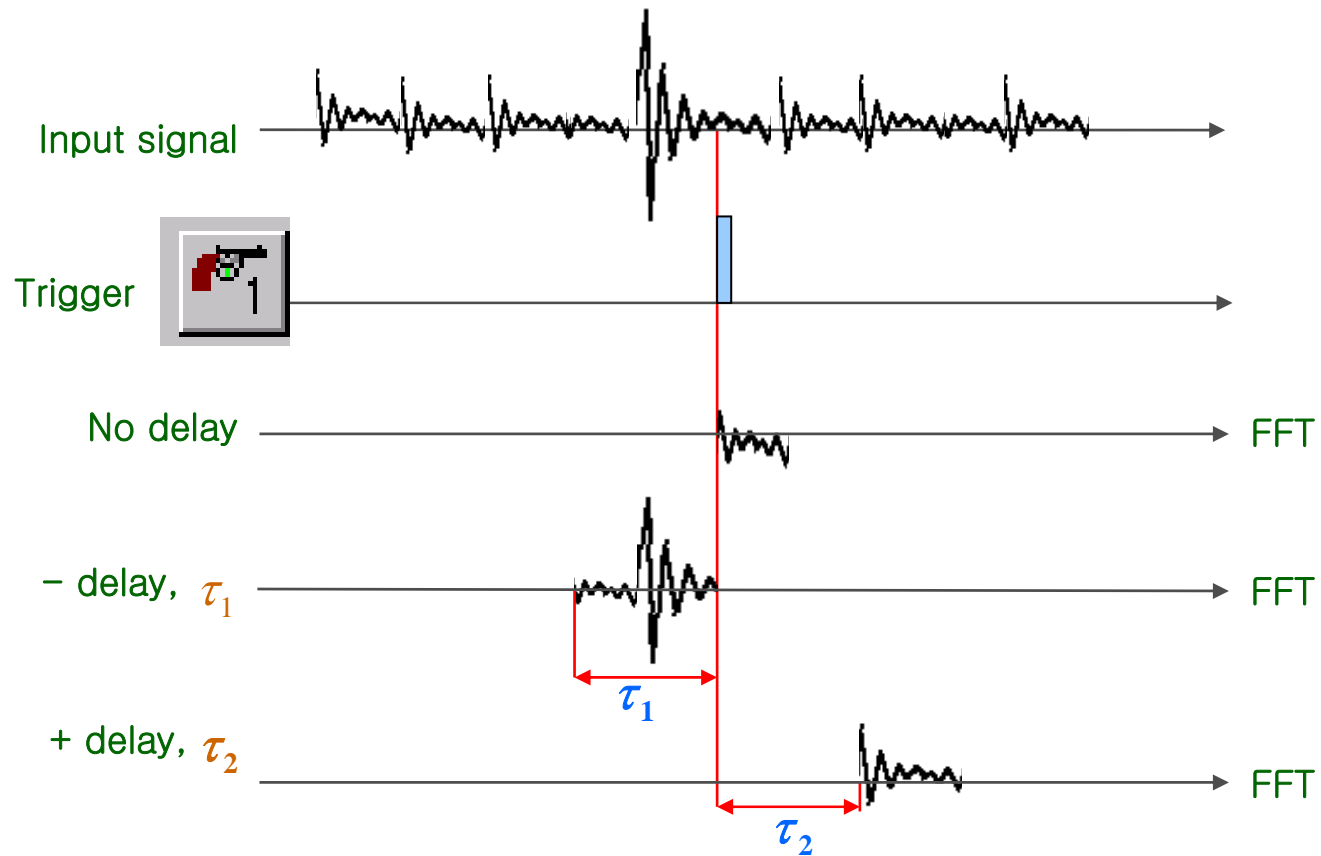
3.3 Measurement of Sound & Vibration

- External Trigger



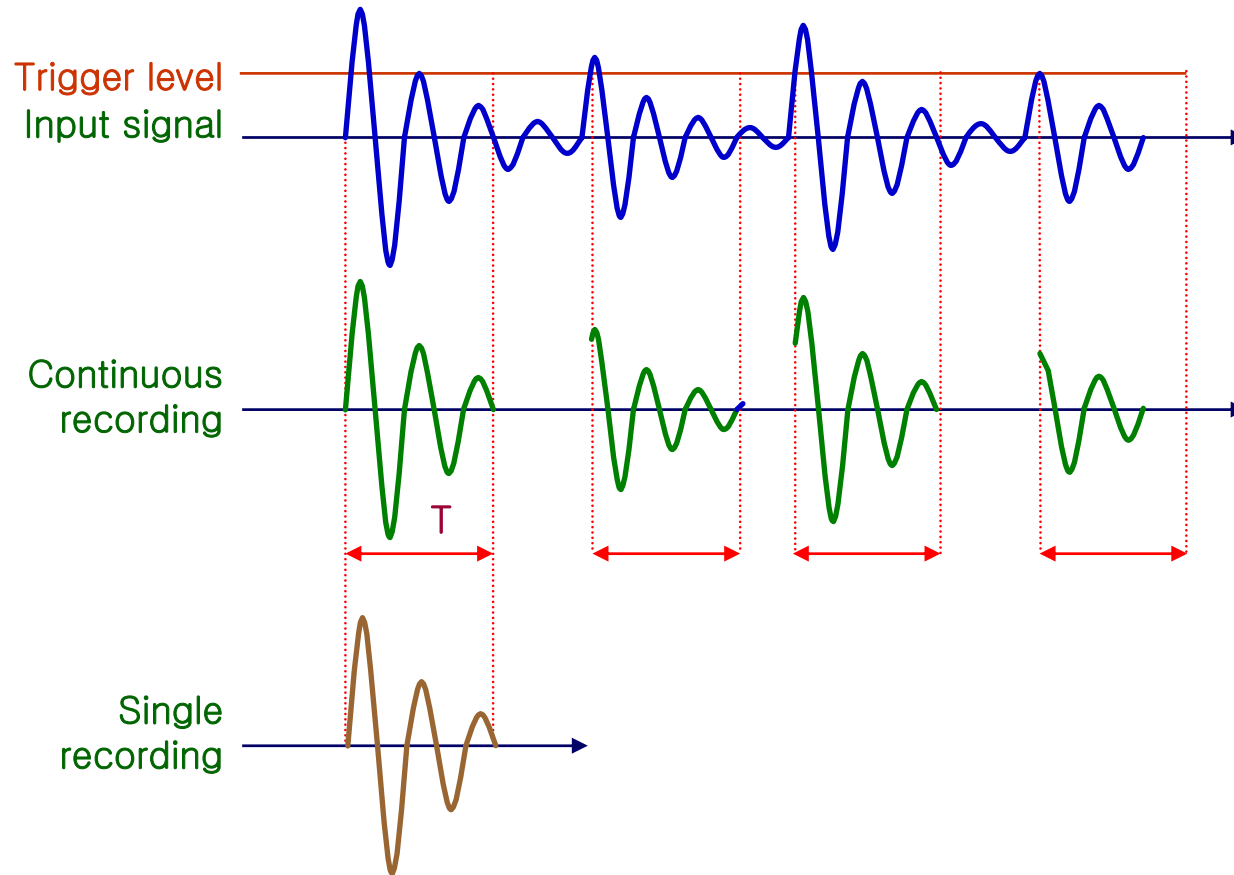
3.3 Measurement of Sound & Vibration

- Manual Trigger



3.3 Measurement of Sound & Vibration

- Continuous / Single Recording



ex) shock and vibration measurement in transit

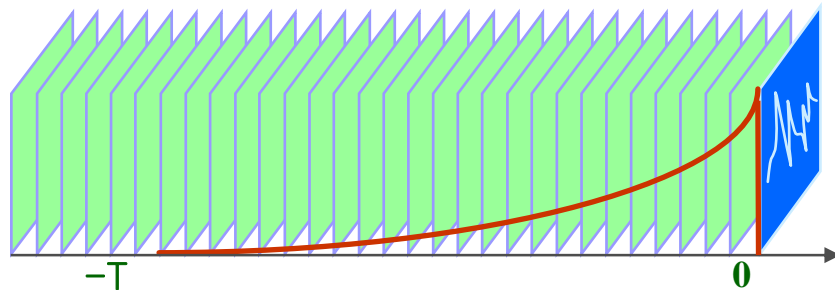
3.3 Measurement of Sound & Vibration

- Linear and Exponential Average

Lin. average in FFT analysis

Avg. No	1	2	3	...	N
Time	Record 1	Record 2	Record 3	...	Record N
Fourier spec.	Spectrum 1	Spectrum 2	Spectrum 3	...	Spectrum N
Auto spec.	S_1	$(S_1+S_2)/2$	$(S_1+S_2+S_3)/3$...	Sum S_N/N

Exp. average in FFT analysis



$$e^{-t}$$

3.3 Measurement of Sound & Vibration

- Peak Hold Average(I)

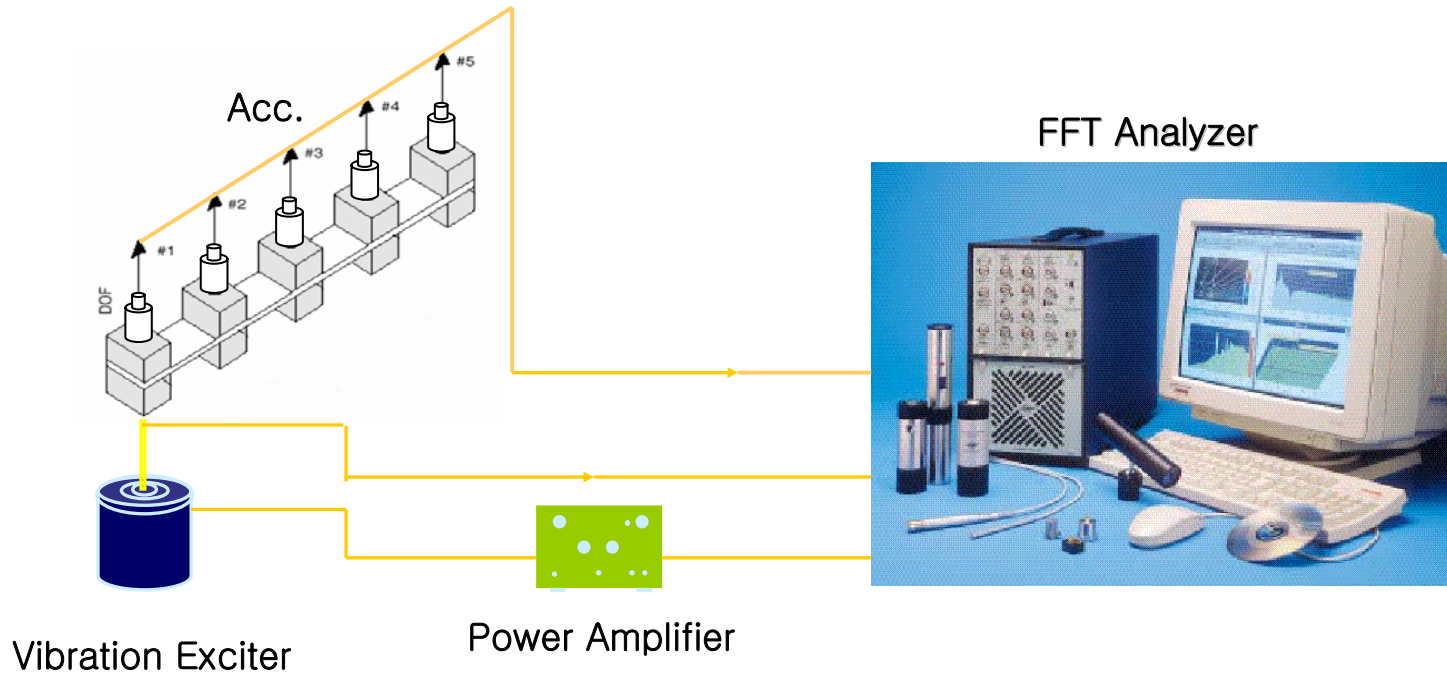
Peak average in FFT analysis



3.3 Measurement of Sound & Vibration

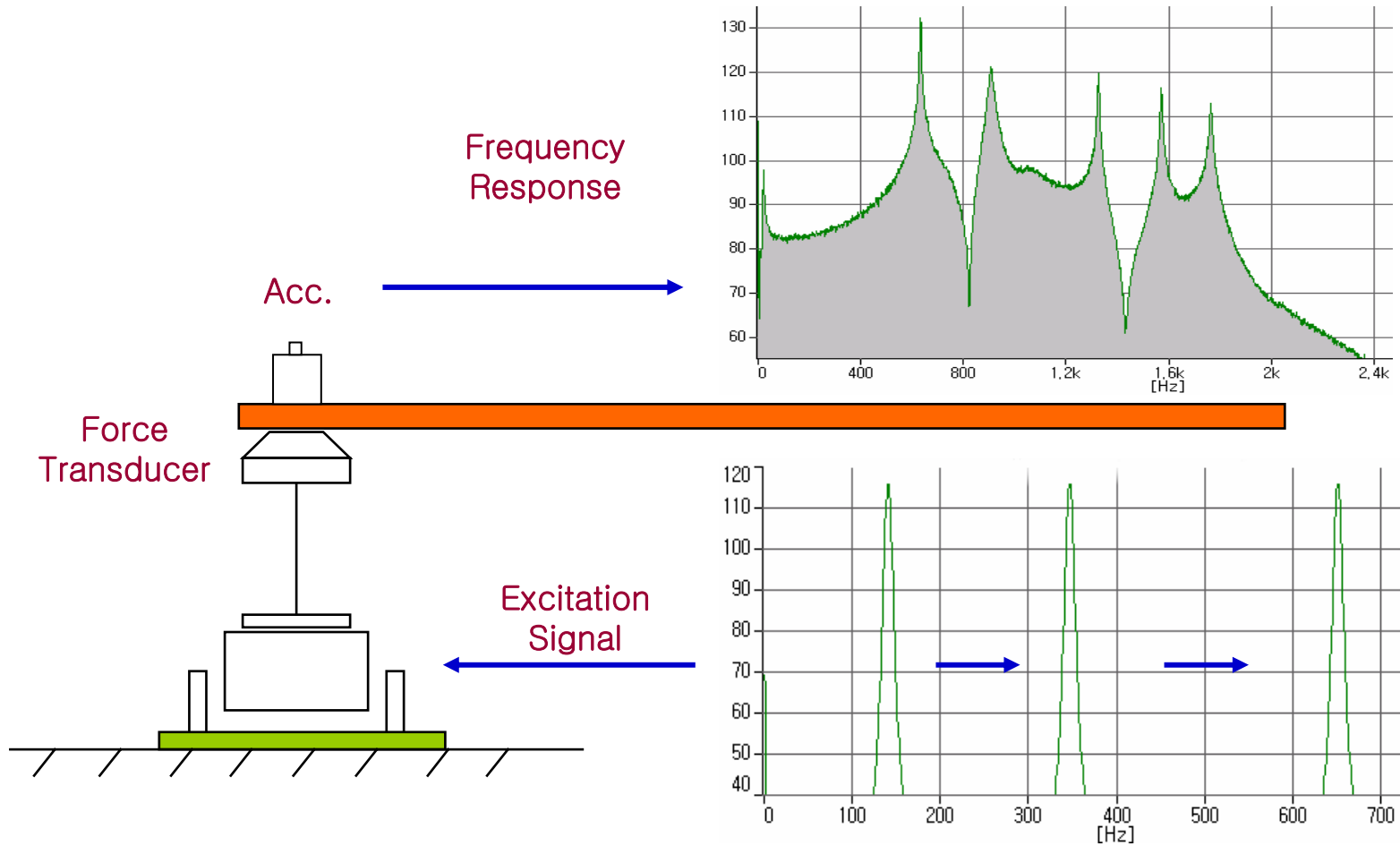
- Peak Hold Average(II)

Shaker excitation – Increase Power
– Measure Non-Linear Properties



3.3 Measurement of Sound & Vibration

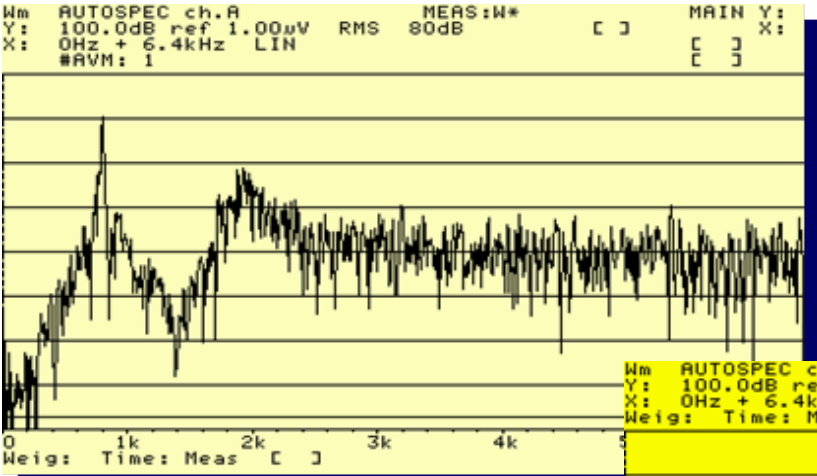
- Peak Hold Average(III)



- Swept Excitation with a constant amplitude \Rightarrow response characteristic

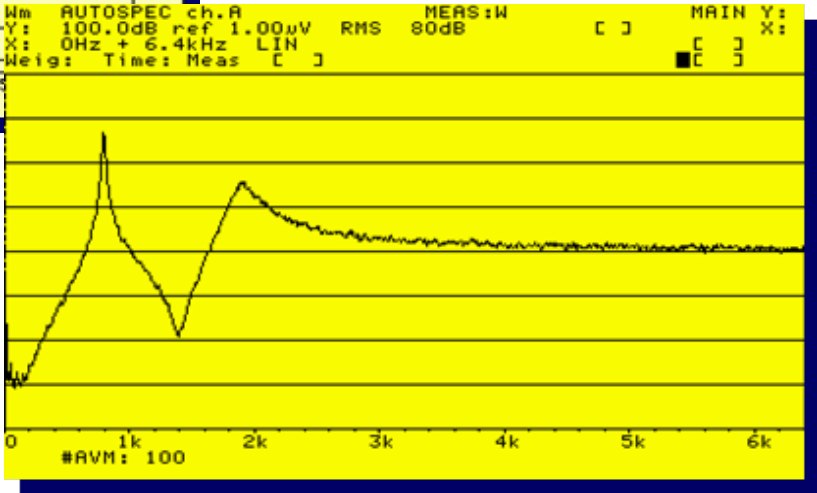
3.3 Measurement of Sound & Vibration

- Reason for averaging signal



← No average

100 Spectrum average →

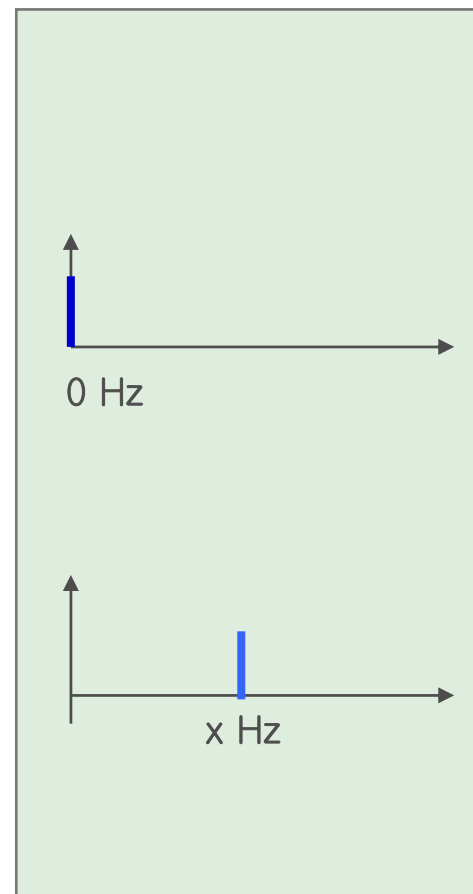
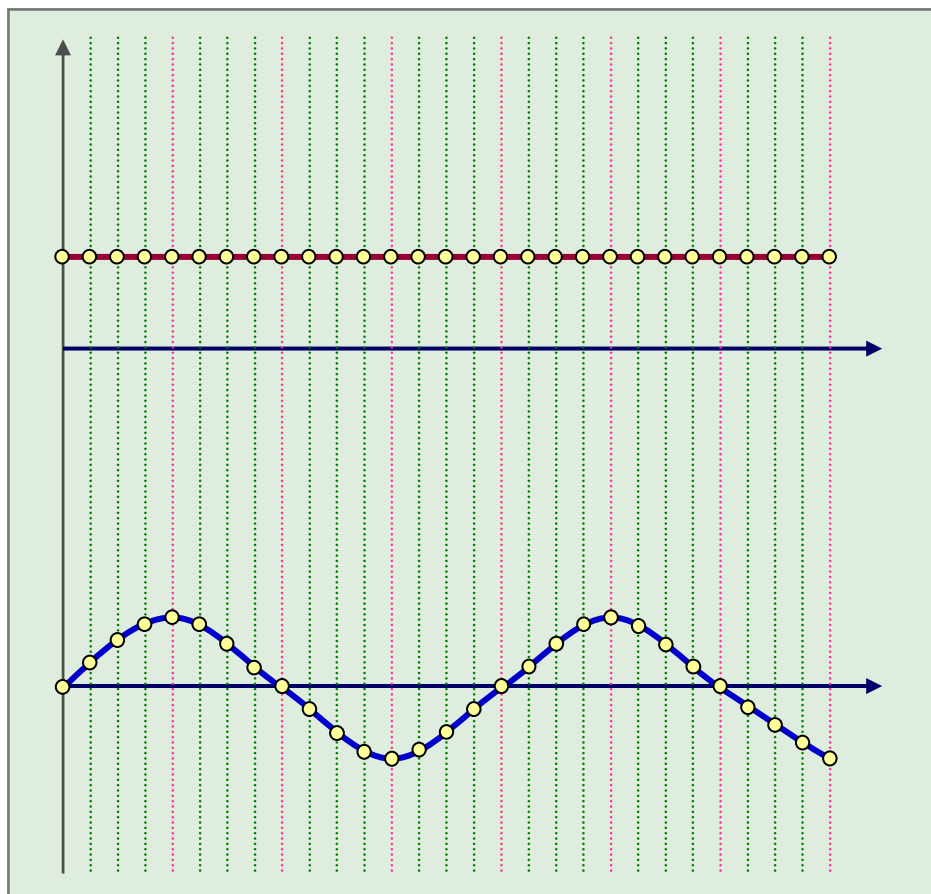


3.3 Measurement of Sound & Vibration

- Averaging signal
 - Reason for averaging signal
 - reduce random error
 - Time domain average
 - Fast, Slow, Impulse (Sound level meter)
 - Frequency domain average
 - Lin, Exp, Peak

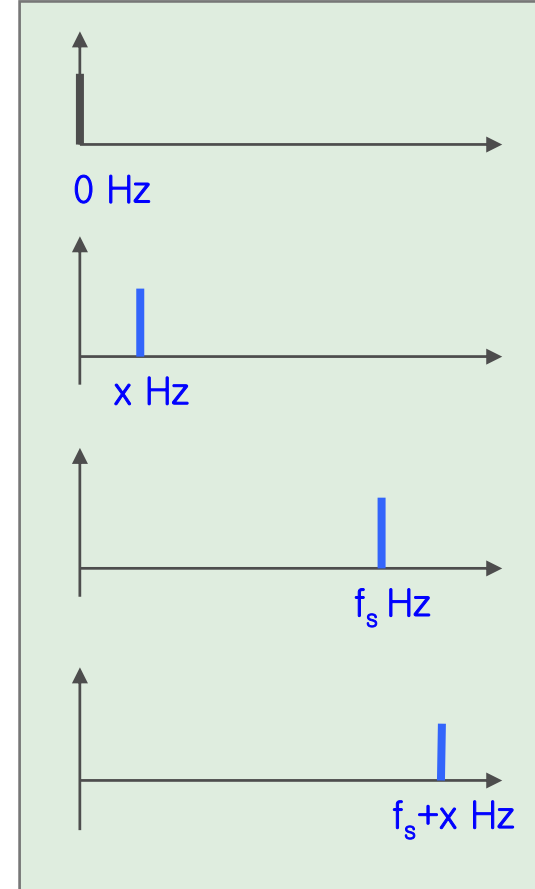
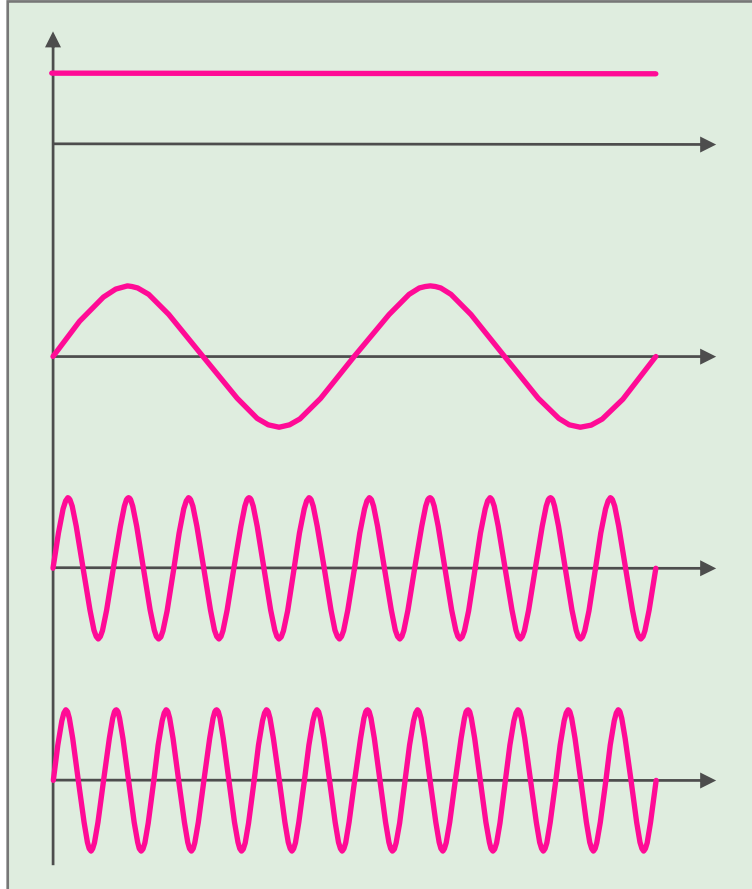
3.4 Frequency Analysis

- Sampling (I)



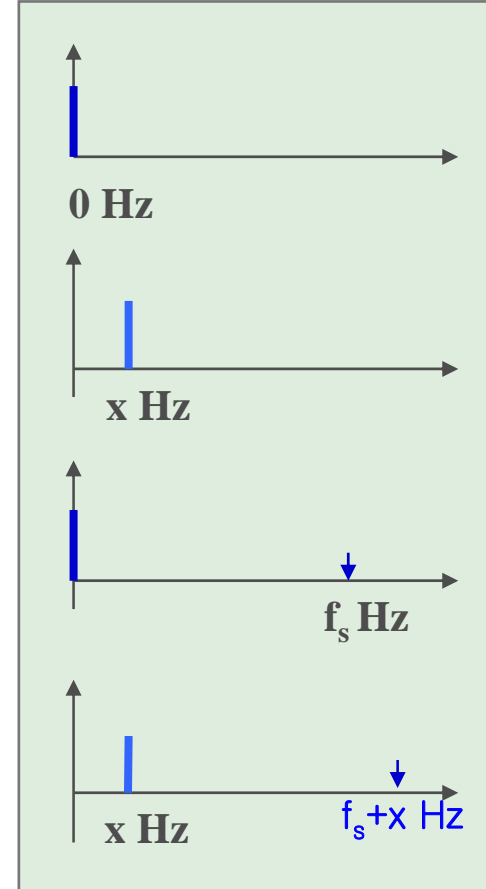
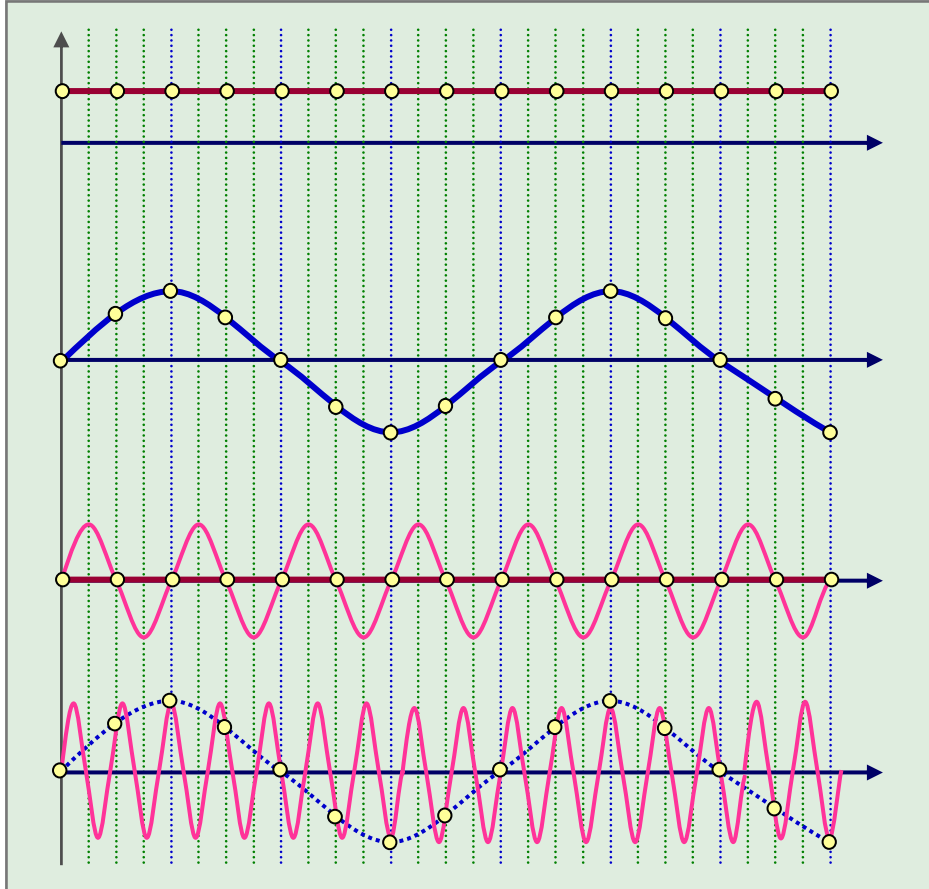
3.4 Frequency Analysis

- Sampling (II)



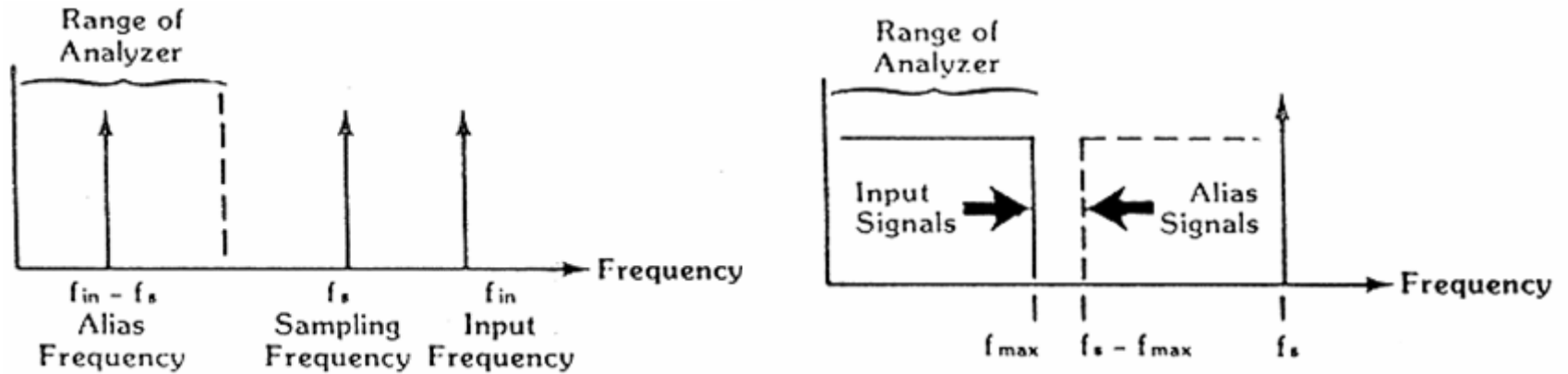
3.4 Frequency Analysis

- Aliasing (Sampling)

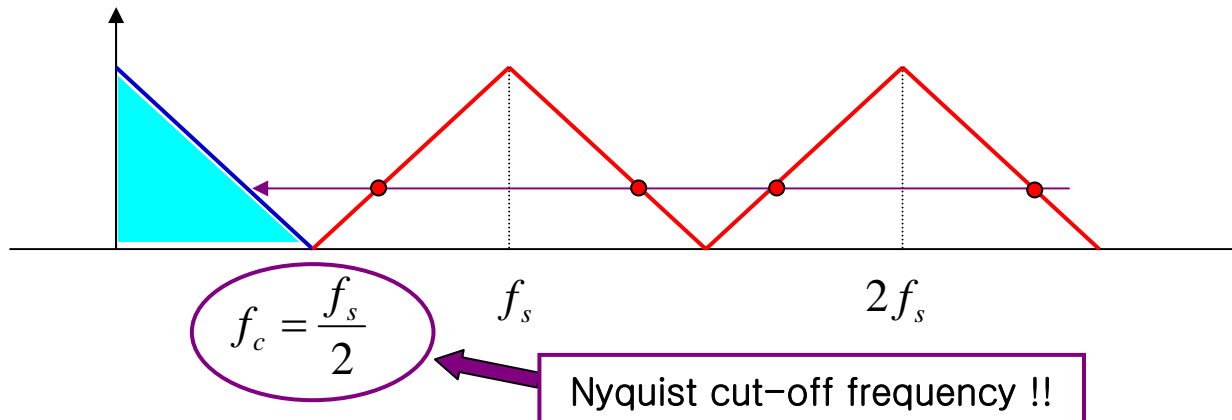


3.4 Frequency Analysis

- Aliasing Frequency

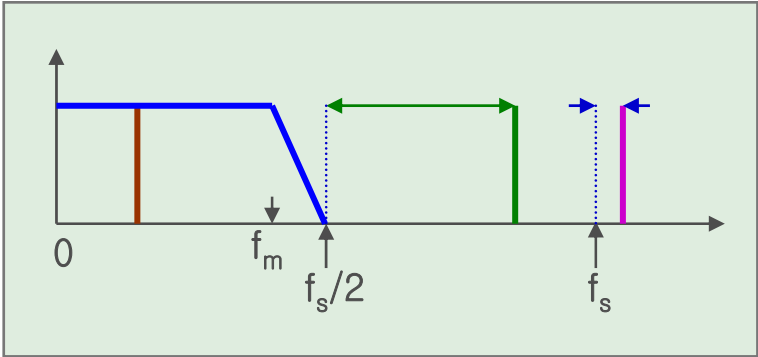
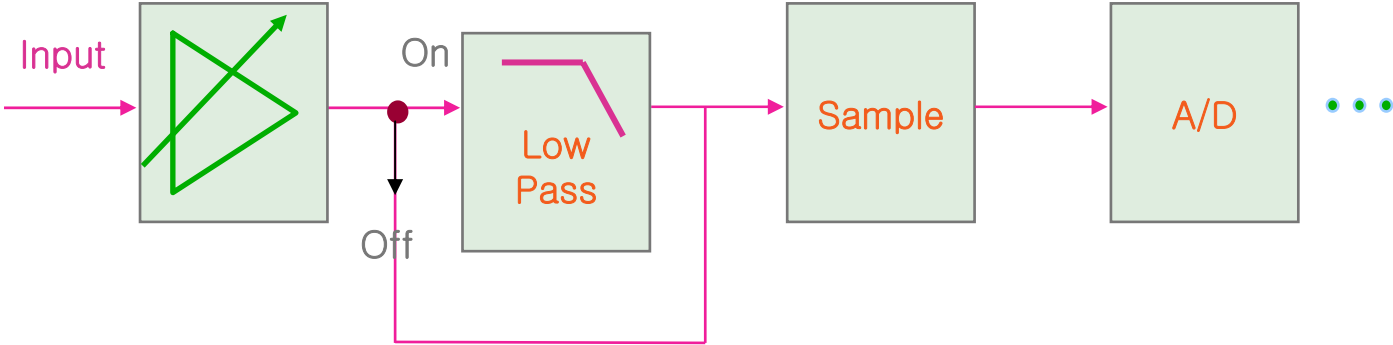


- Accordion-pleated fashion

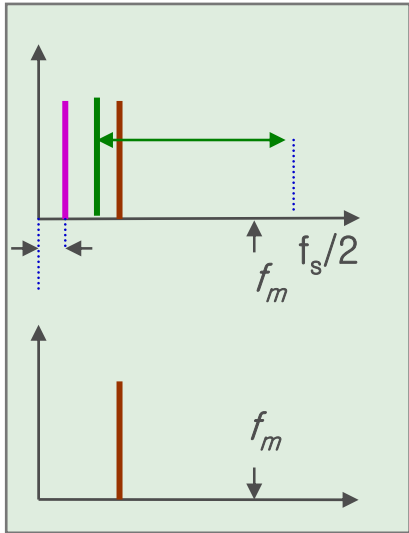


3.4 Frequency Analysis

- Anti-aliasing Filter



Off

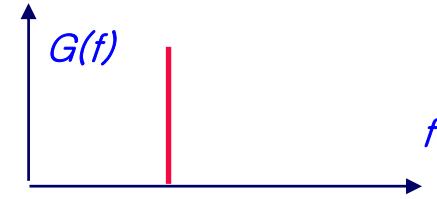
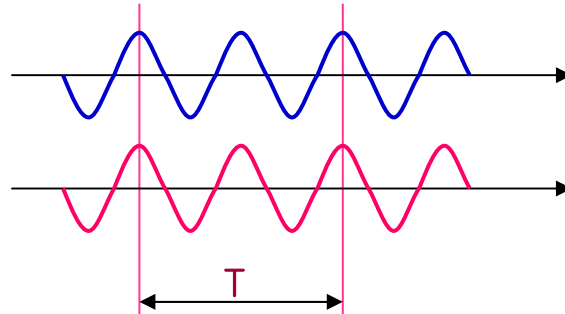


3.4 Frequency Analysis

- Leakage

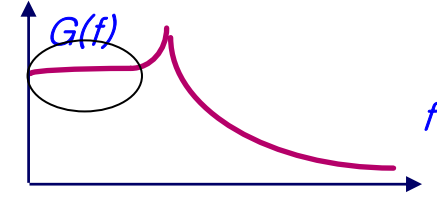
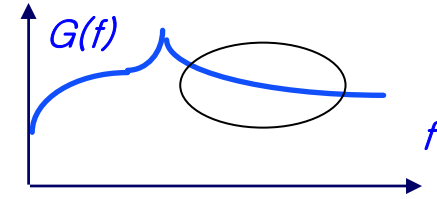
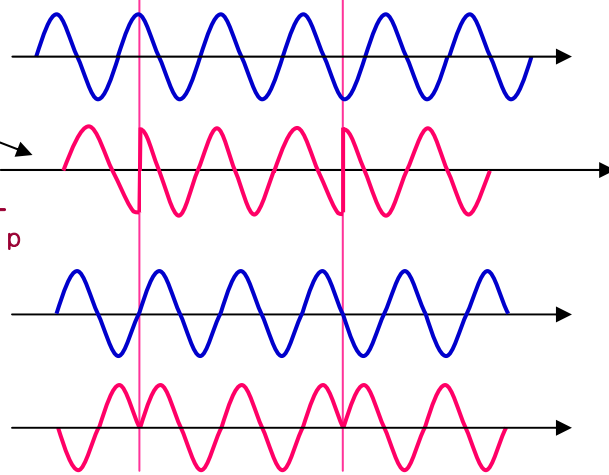
$$G(t) = \cos 2\pi t/T_p$$

1. $T = m \times T_p$



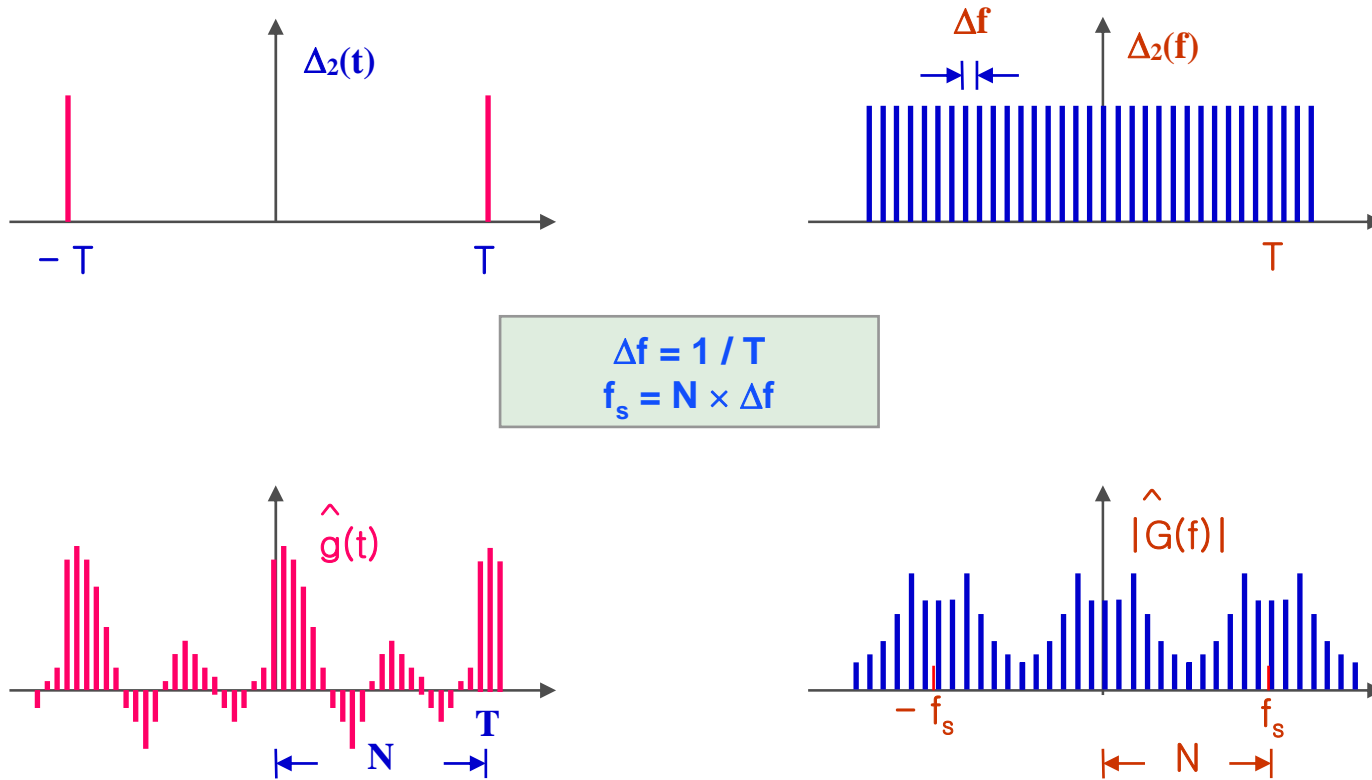
repeat

2. $T = (m+1/2) \times T_p$



3.4 Frequency Analysis

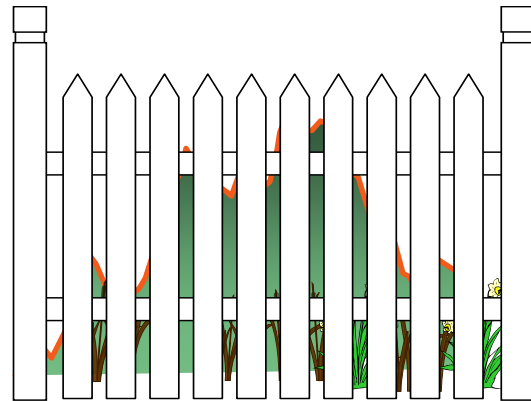
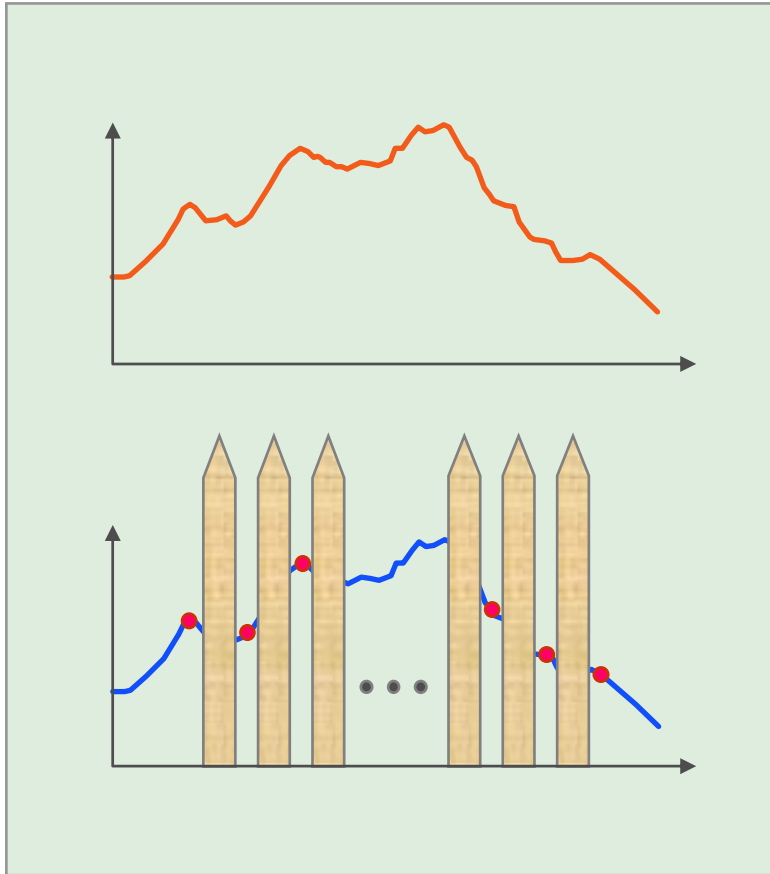
- Sampling in Frequency Domain



- The fact that the spectrum has become discrete is called the picket fence effect.

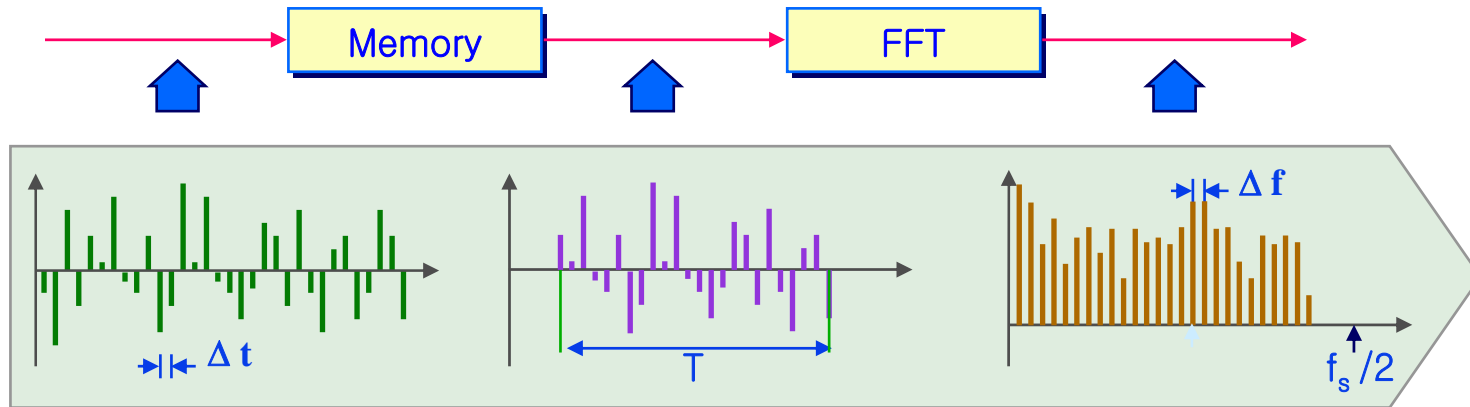
3.4 Frequency Analysis

- Picket Fence Effect



3.4 Frequency Analysis

- Parameters



$$T = N \times \Delta t$$

$$\Delta t = 1/f_s$$

$$f_s = N \times \Delta f$$



$$\Delta f \times T = 1$$

T = Record time

N = Number of samples

Δt = Sampling interval

f_s = Sampling frequency

Δf = Frequency resolution

3.4 Frequency Analysis

- Picket Fence Effect – Example

Ex1. 1600 Lines

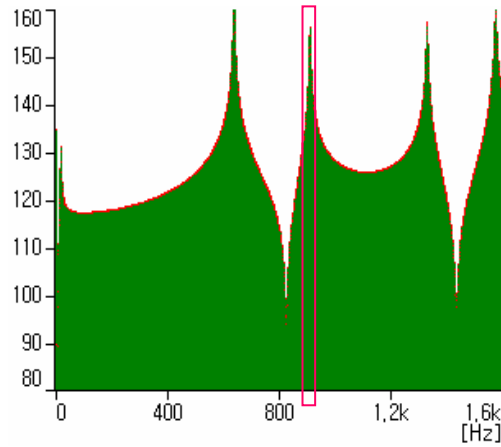
1600 Hz

1Hz $\Rightarrow \Delta f$

Ex2. 400 Lines

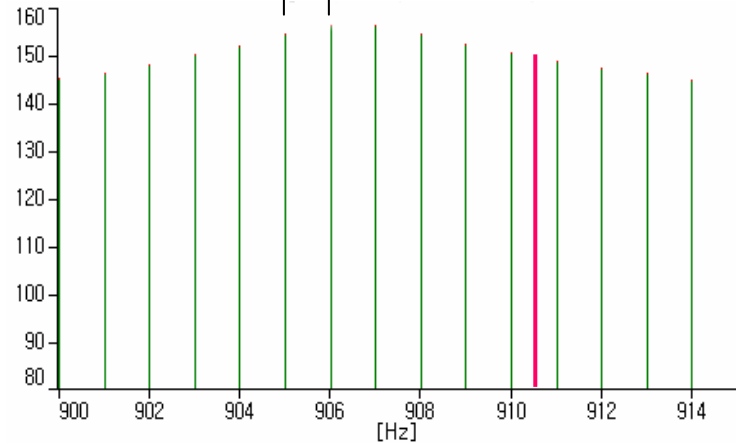
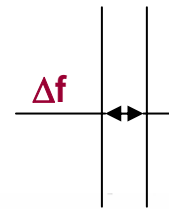
800 Hz

2Hz $\Rightarrow \Delta f$



If I want to see 910.5 Hz Component.

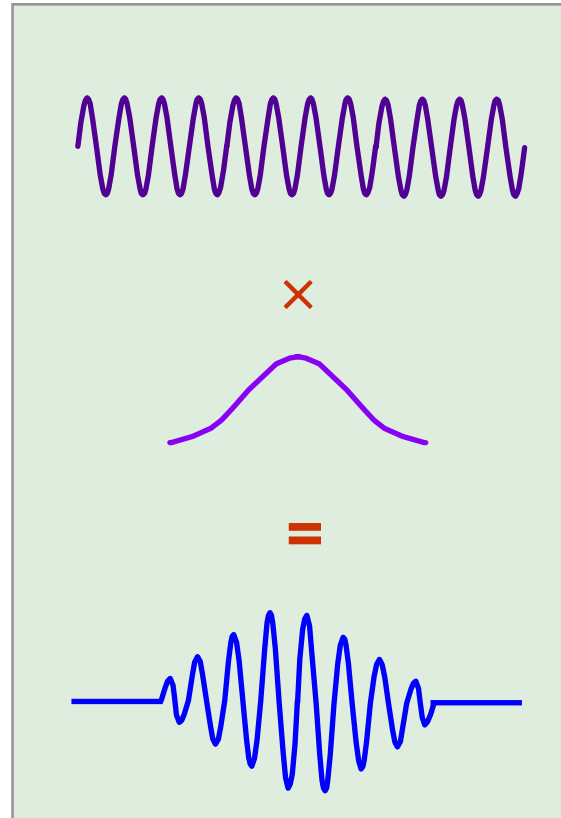
Possible or Impossible ?



3.4 Frequency Analysis

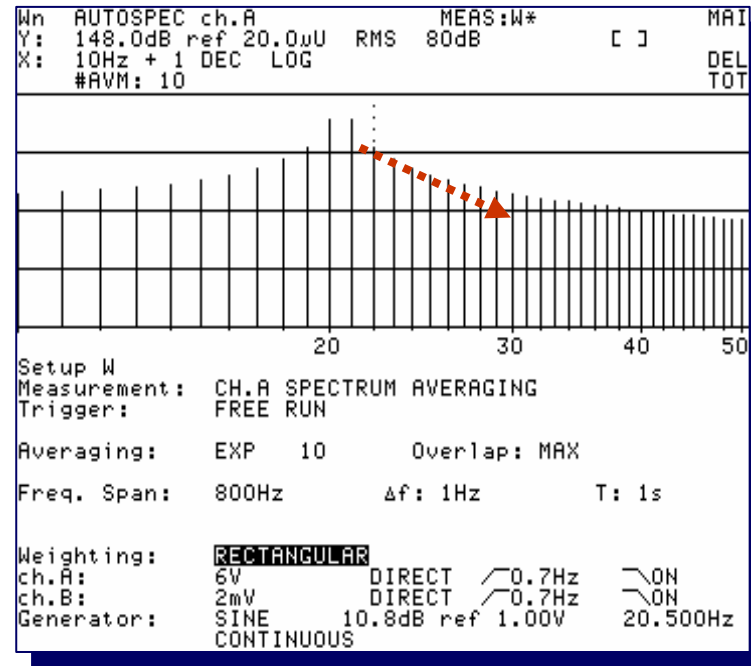
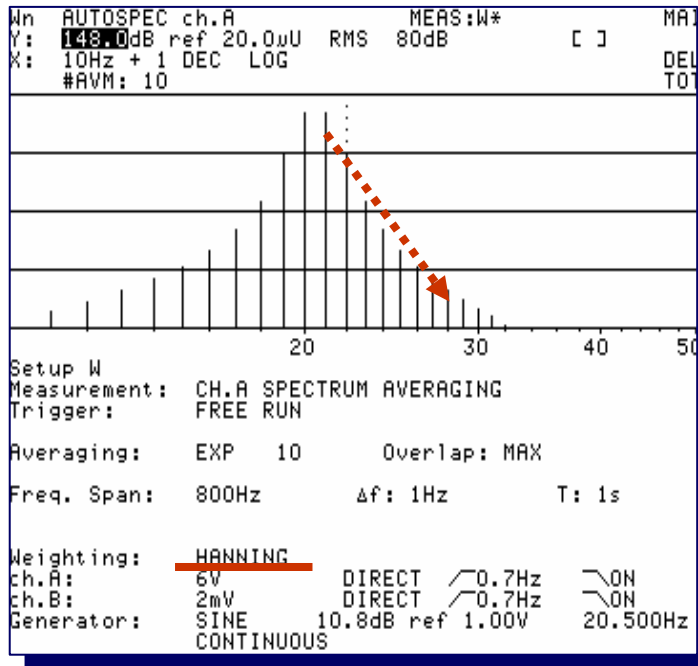
- Weighting function

- Rectangular (No weight)
- Hanning
- Kaiser–Bessel
- Flat Top
- Transient
- Exponential
- User Defined



3.4 Frequency Analysis

- Comparison of the spectra of the Flat(Rectangular) and Hanning time weighting functions



Hanning Weighting 

Rectangular Weighting 

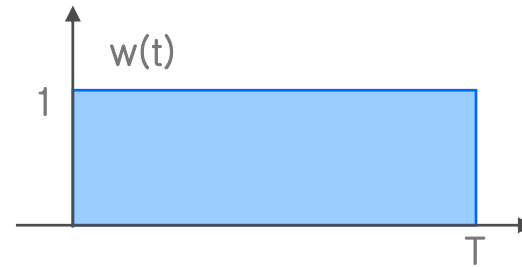
Recorder length = 1 sec
Input signal= 20.5 Hz Sine

3.4 Frequency Analysis

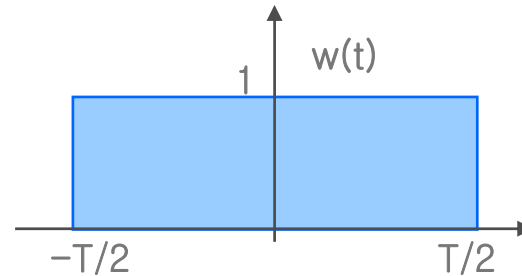
- Weighting function – Rectangular Window

To call Uniform window, No Window, or Flat window.

$$w(t) = 1; 0 \leq t < T$$

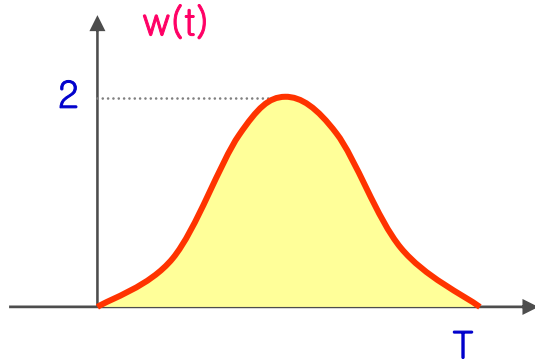


$$w(t) = 1, -T/2 \leq t < T/2$$

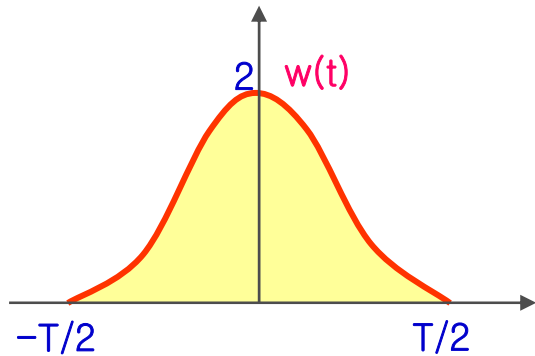


3.4 Frequency Analysis

- Weighting function – Hanning Window



$$w(t) = 1 - \cos \frac{2\pi t}{T}; 0 \leq t < T$$
$$= 2 \sin^2 \frac{\pi t}{T}; 0 \leq t < T$$

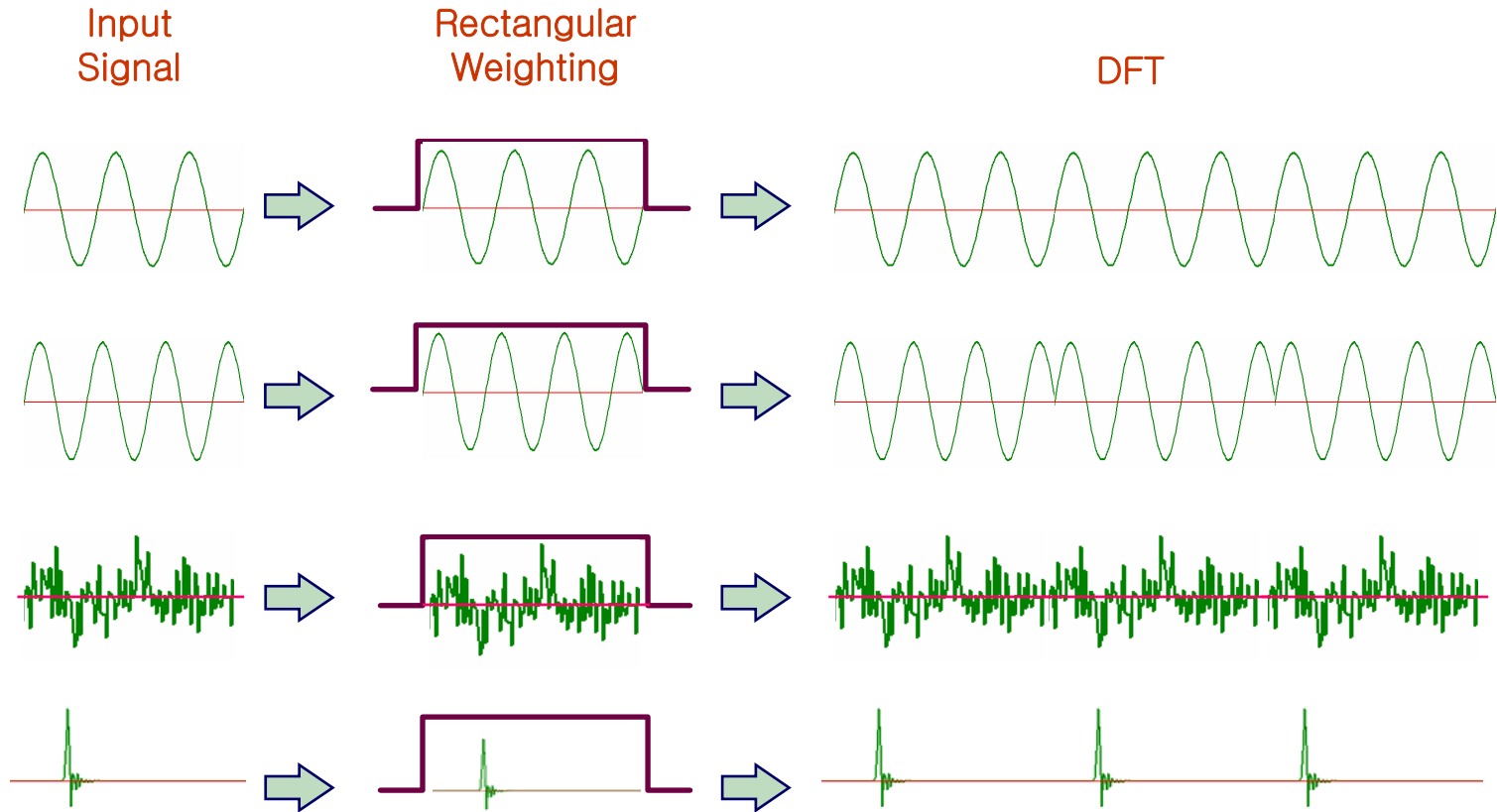


$$w(t) = 1 + \cos \frac{2\pi t}{T}; -T/2 \leq t < T/2$$
$$= 2 \cos^2 \frac{\pi t}{T}; -T/2 \leq t < T/2$$

To reduce the effect the leakage, one of the most common is the Hanning window which consist of a period of a cosine lifted up to have a minimum value of 0.

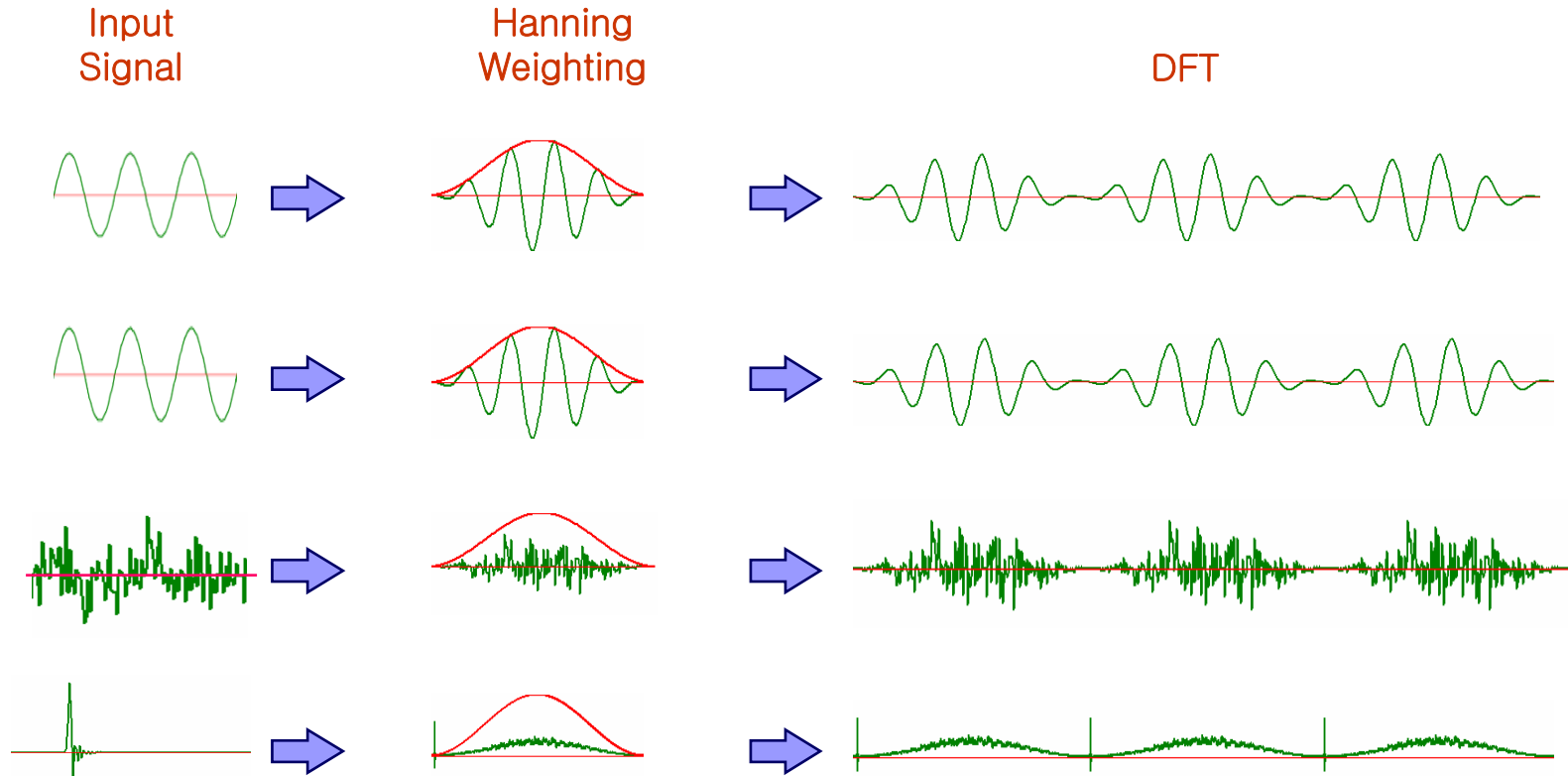
3.4 Frequency Analysis

- Weighting function – Rectangular Weighting in DFT



3.4 Frequency Analysis

- Weighting function – Hanning Weighting in DFT

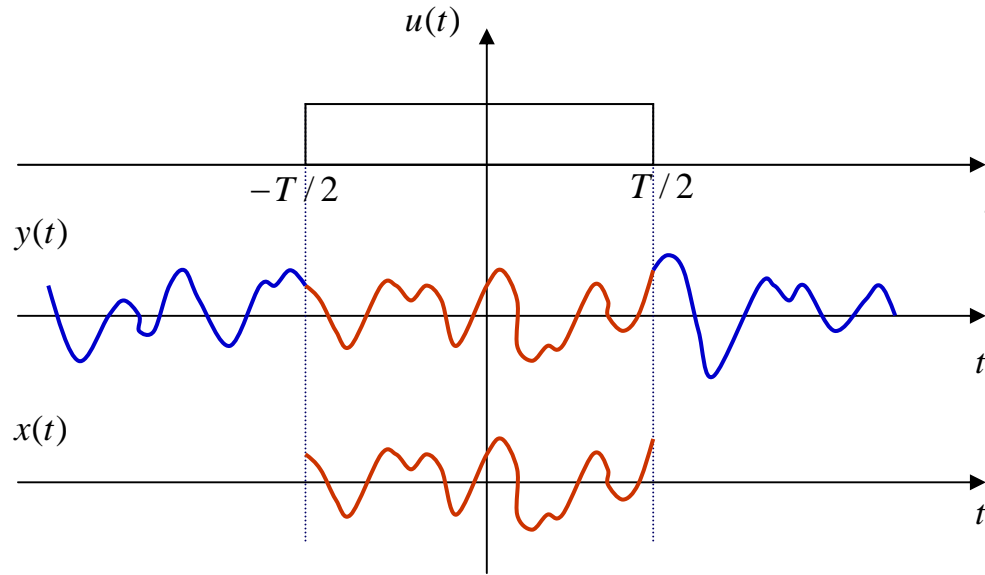


The “Hanning” time weighting function will always modify the signal to be analyzed, but no abrupt transitions will be created at the ends of the time records.

The error will therefore be much smaller for stationary signals than it was, when the “flat” weighting was used. For transients the situation is just the opposite. The signal to be analyzed will now no longer contain all the energy and the result therefore be wrong.

3.4 Frequency Analysis

- Rectangular Weighting –Boxcar function



- Estimate of $Y(f)$

$$\begin{aligned} X(f) &= \int_{-T/2}^{T/2} x(t) e^{-j2\pi ft} dt = \int_{-\infty}^{\infty} u(t) y(t) e^{-j2\pi ft} dt \\ &= \int_{-\infty}^{\infty} Y(f - \xi) U(\xi) d\xi = U(f) * Y(f) \end{aligned}$$

3.4 Frequency Analysis

- Proof)

$$\int_{-\infty}^{\infty} \int_{-\infty}^{\infty} Y(f - \xi)U(\xi)d\xi e^{j2\pi ft} df = \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} Y(f - \xi)U(\xi)e^{j2\pi ft} d\xi df$$

$$= \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} Y(f - \xi)e^{j2\pi(f-\xi)t}U(\xi)e^{j2\pi\xi t} d\xi df$$

$$= \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} Y(f - \xi)e^{j2\pi(f-\xi)t} df U(\xi)e^{j2\pi\xi t} d\xi$$

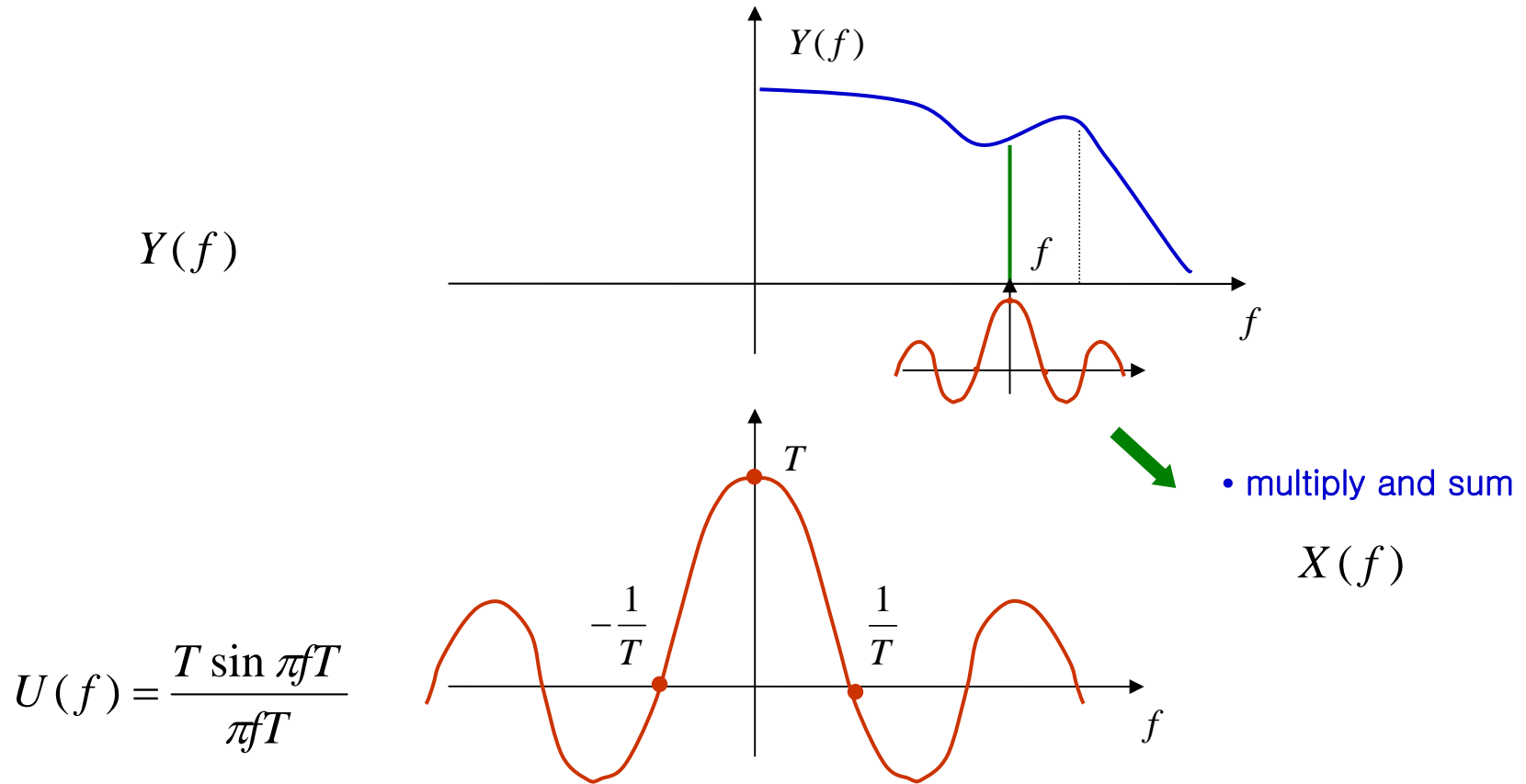
$$s = f - \xi$$

$$\rightarrow ds = df$$

$$= \int_{-\infty}^{\infty} y(t) U(\xi)e^{j2\pi\xi t} d\xi = y(t) u(t)$$

3.4 Frequency Analysis

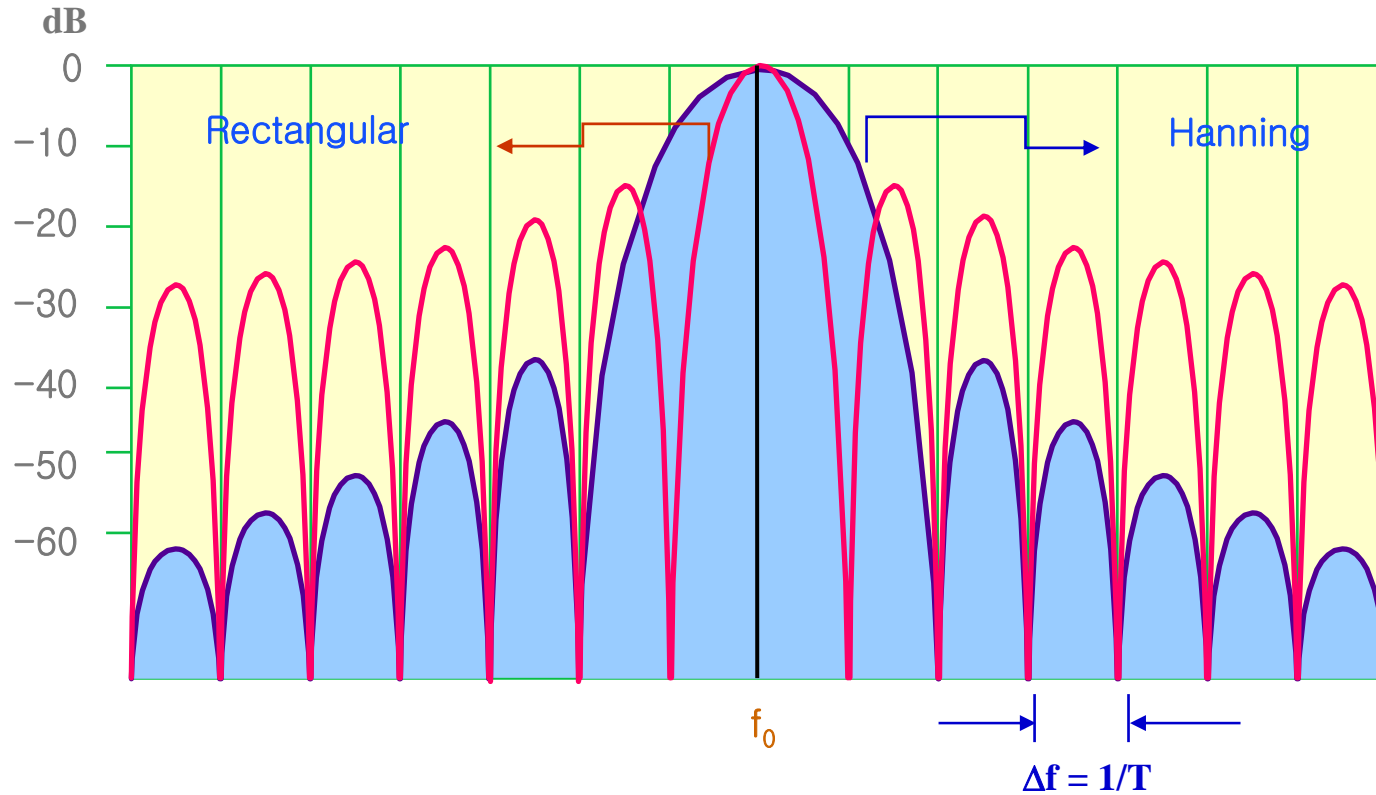
$$X(f) = U(f) * Y(f) = \int_{-\infty}^{\infty} Y(f - \xi)U(\xi)d\xi \quad ?$$



- If $u(t)$ is delta function, $X(t)$ will exactly represent $Y(f)$.

3.4 Frequency Analysis

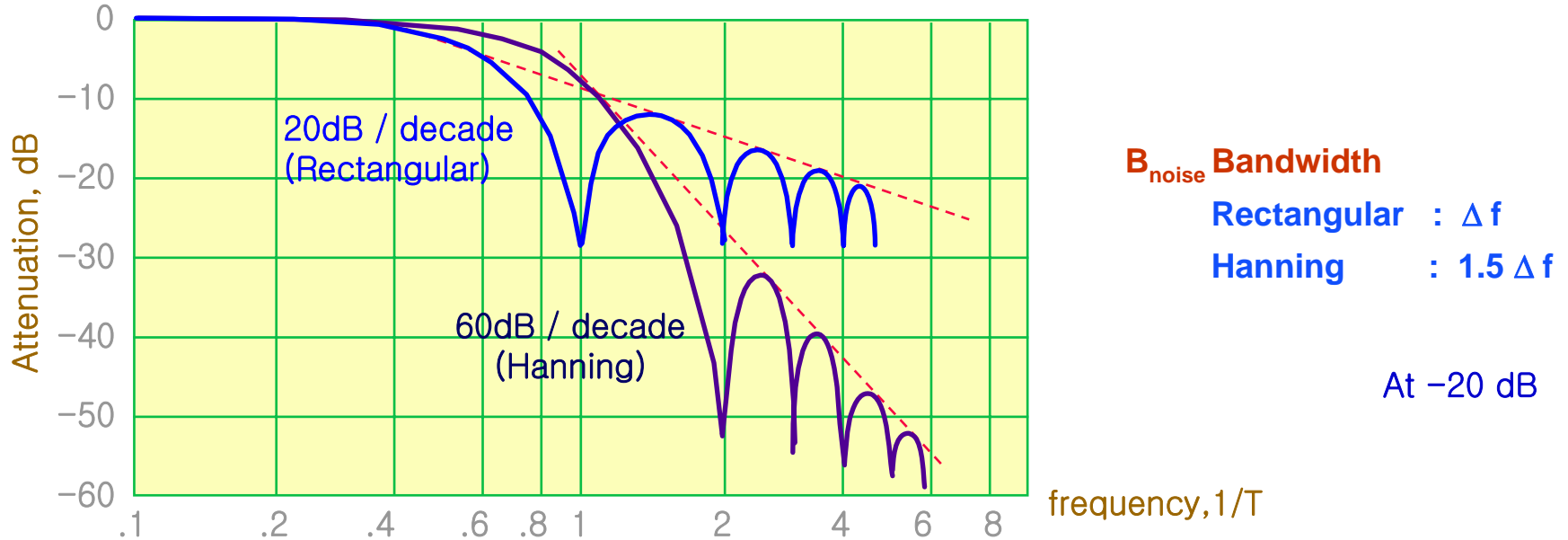
- Weighting function – Spectra of Rectangular & Hanning Windows



at f_0 Coinciding with one of the FFT Lines

3.4 Frequency Analysis

- Weighting function – Filter Characteristics



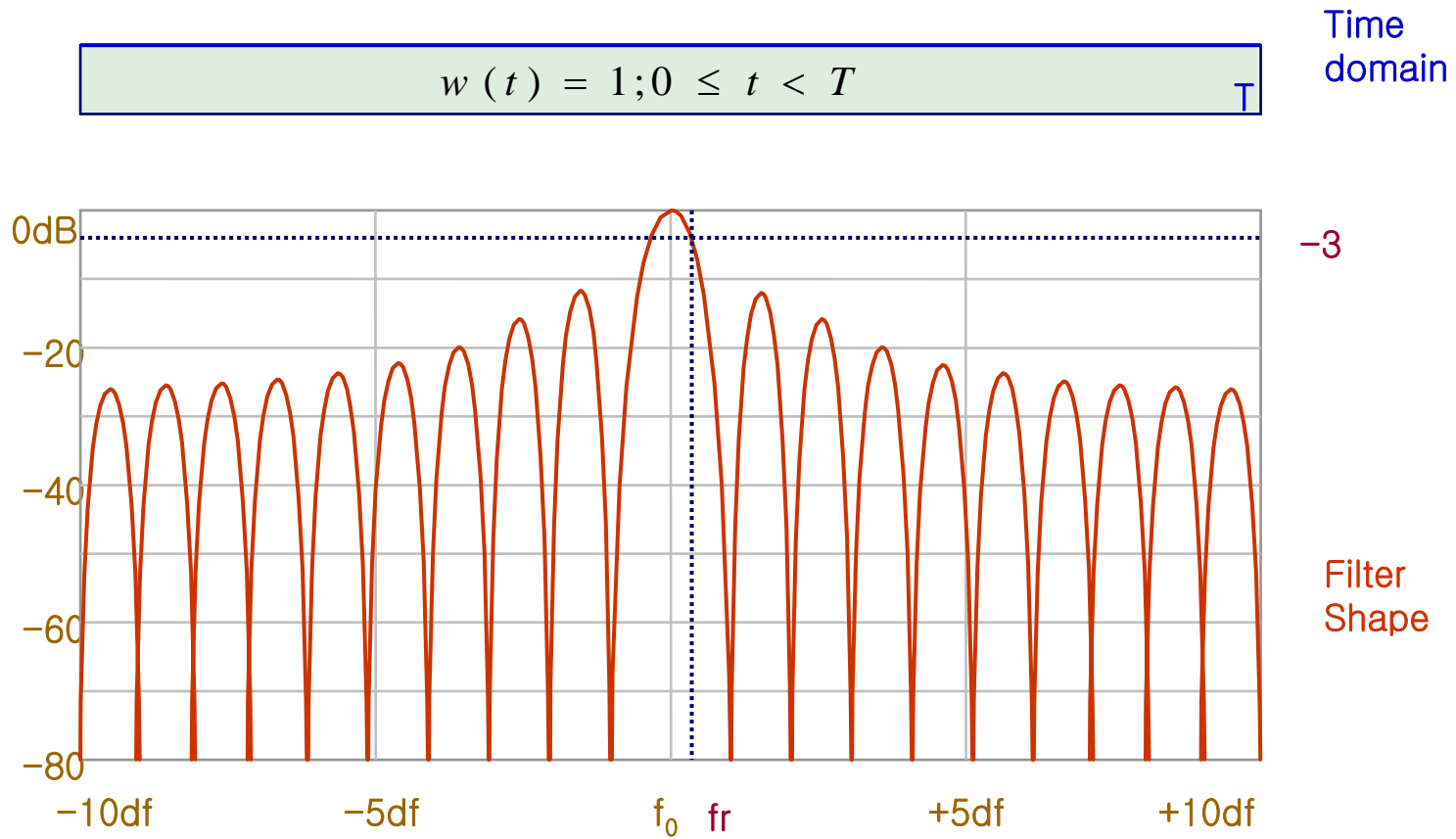
The shape of the Hanning window causes the side lobes to fall off with a rate of -60dB per decade compared to the fall off rate of -20dB for the Rectangular window, making the Hanning window more selective.

However, the more narrow Hanning window has a wide noise bandwidth than has the Rectangular window.

This must be taken into account when calculating the total power of a signal or the power spectral density for random signals.

3.4 Frequency Analysis

- Weighting function – Rectangular Weighting

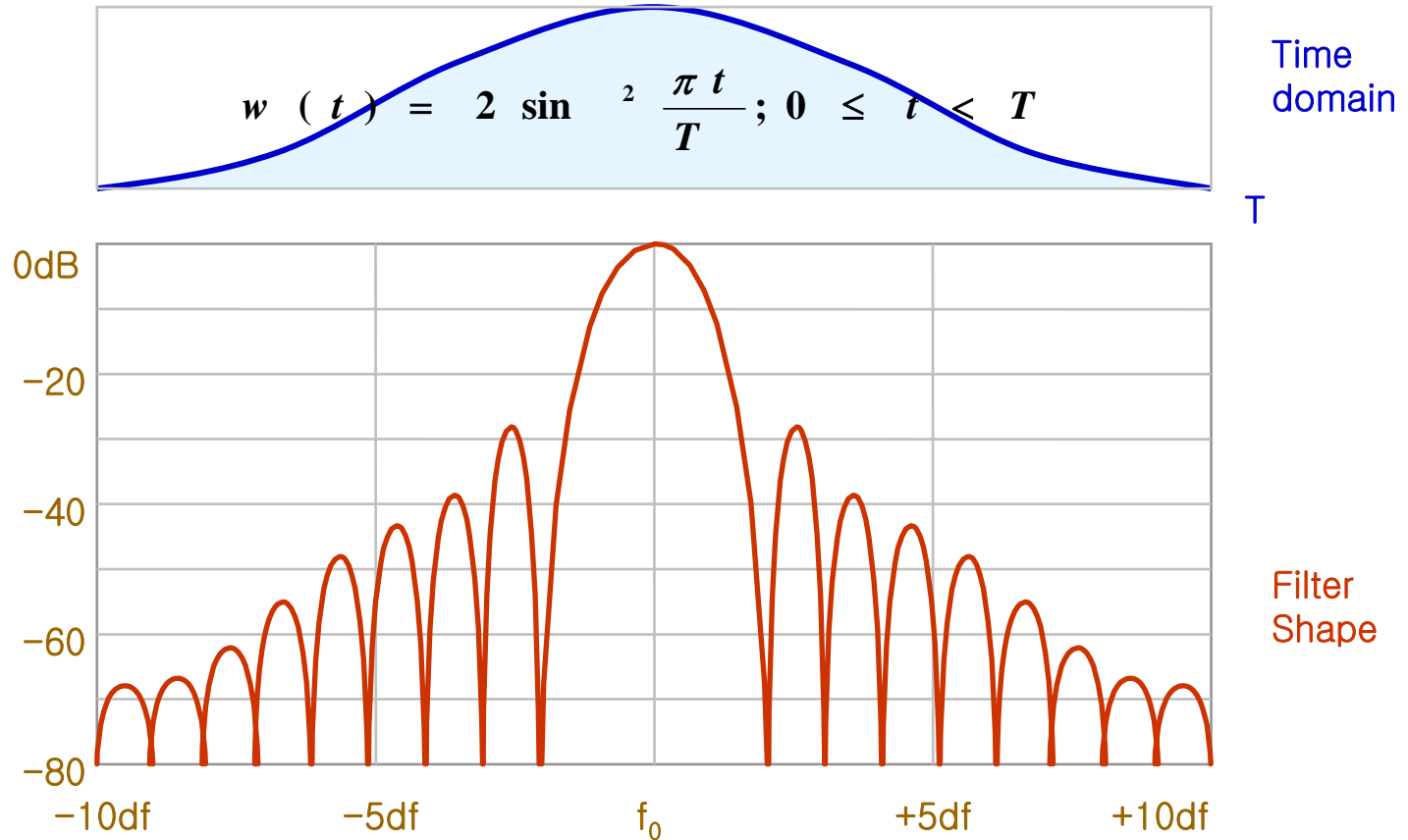


3.4 Frequency Analysis

- Weighting function – Rectangular Weighting
 - Uniform window weights all of the time record uniformly
 - Signal which is happened on short time
 - Order tracking
 - Mobility test using pseudo-random excitation signal

3.4 Frequency Analysis

- Weighting function – Hanning Weighting

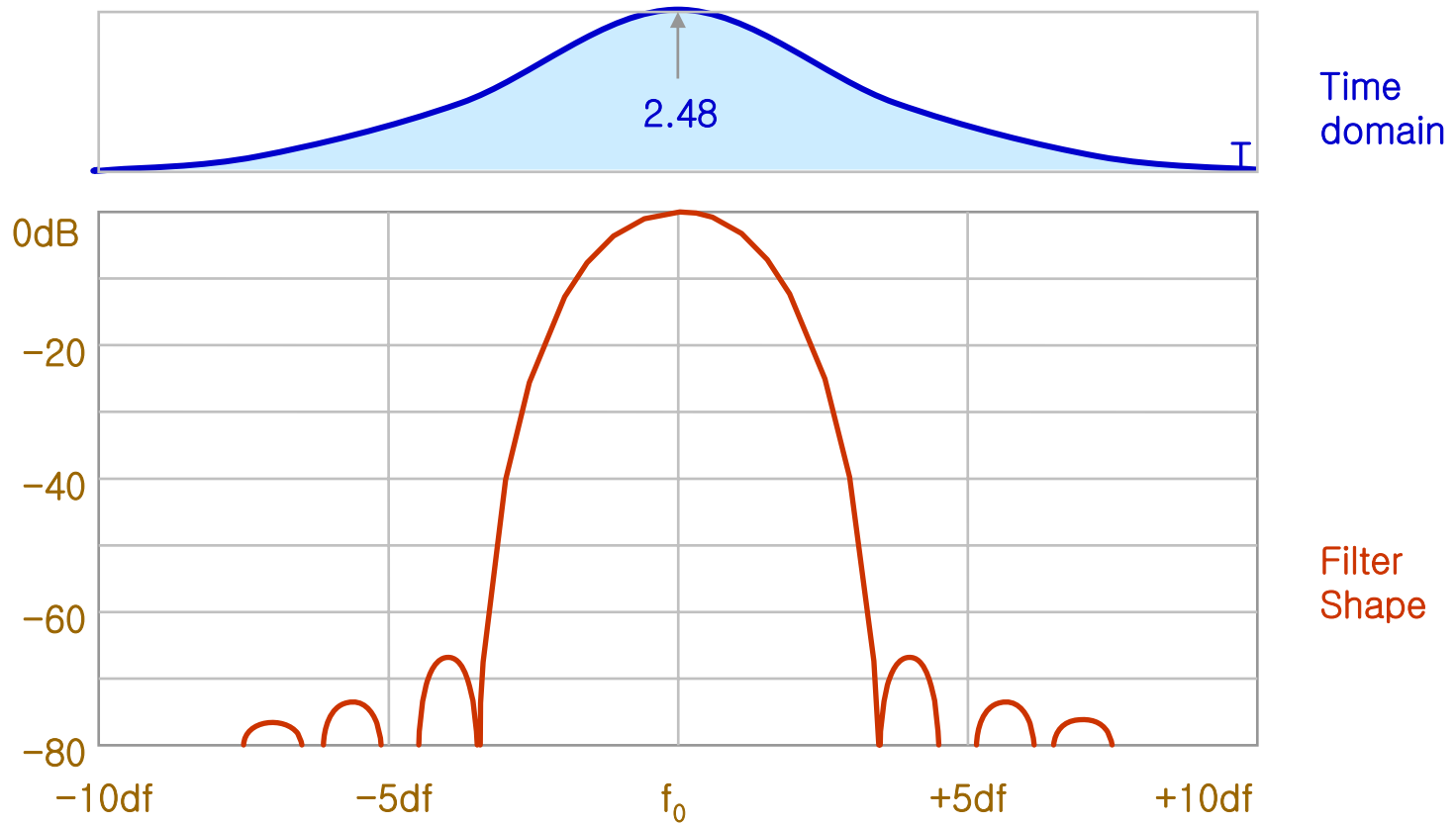


3.4 Frequency Analysis

- Weighting function – Hanning Weighting
 - Continuous signal
 - Random noise, periodic signal
 - Modal testing using random excitation signal
 - Using combined with overlap analysis

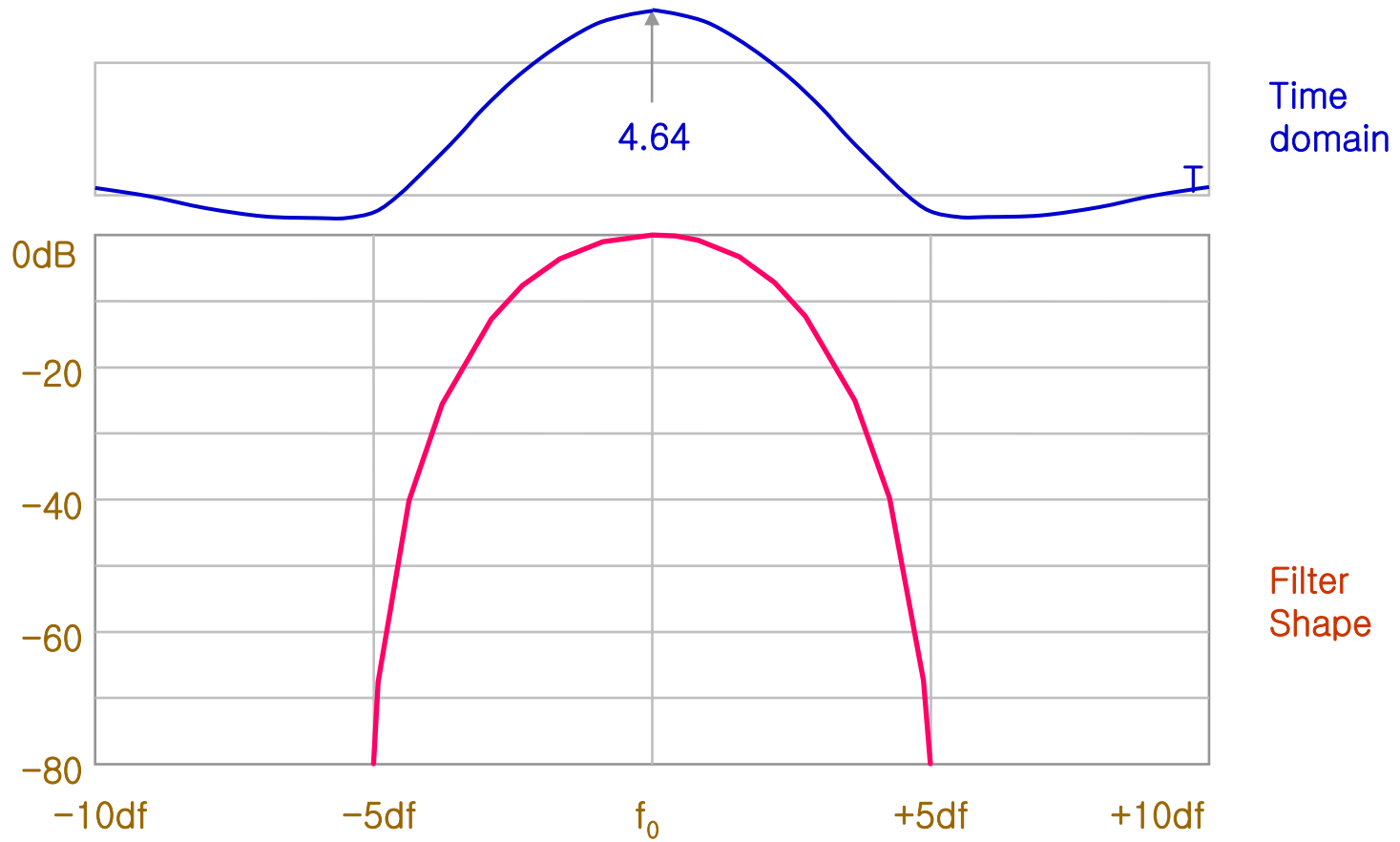
3.4 Frequency Analysis

- Weighting function – Kaiser–Bessel Weighting



3.4 Frequency Analysis

- Weighting function – Flat Top Weighting



3.4 Frequency Analysis

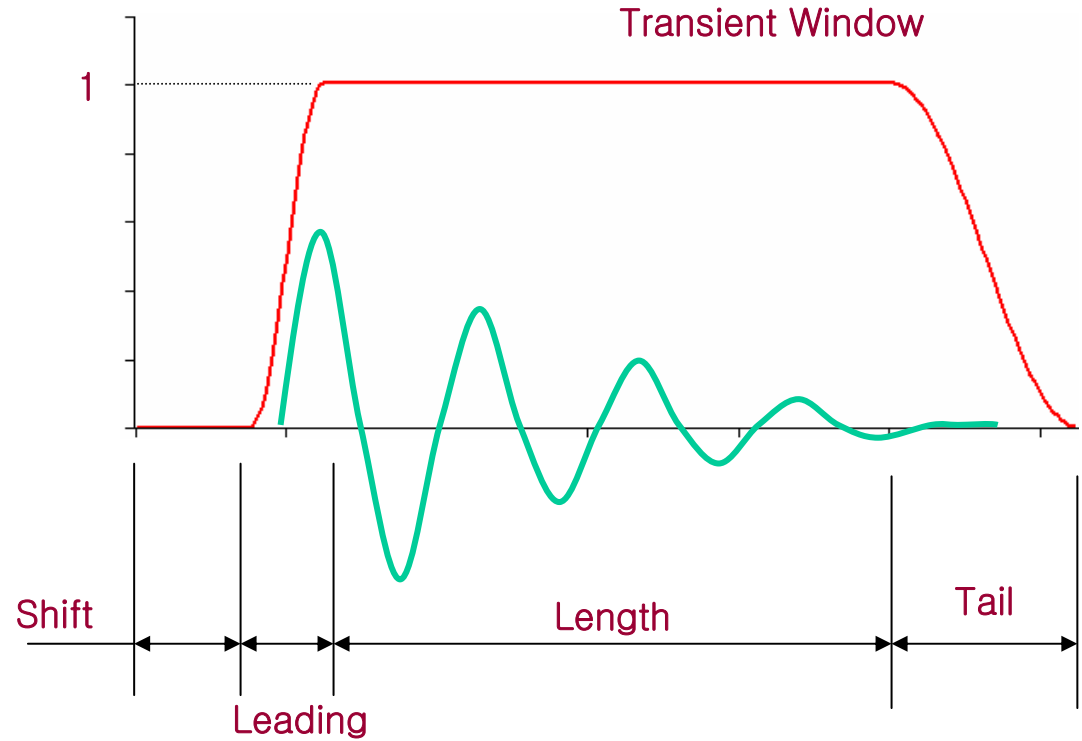
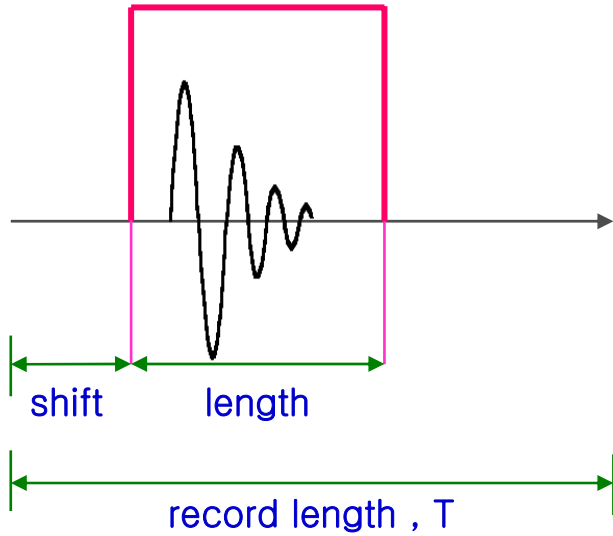
- Weighting function – Flat Top Weighting

$$\begin{aligned}w(t) = & \mathbf{1 - 1.93 \cos 2 \pi t / T} \\ & \mathbf{+ 1.29 \cos 4 \pi t / T} \\ & \mathbf{- 0.388 \cos 6 \pi t / T} \\ & \mathbf{+ 0.322 \cos 8 \pi t / T}\end{aligned}$$

- Small Ripple(> 0.01dB)
- Calibration
- Bad frequency resolution

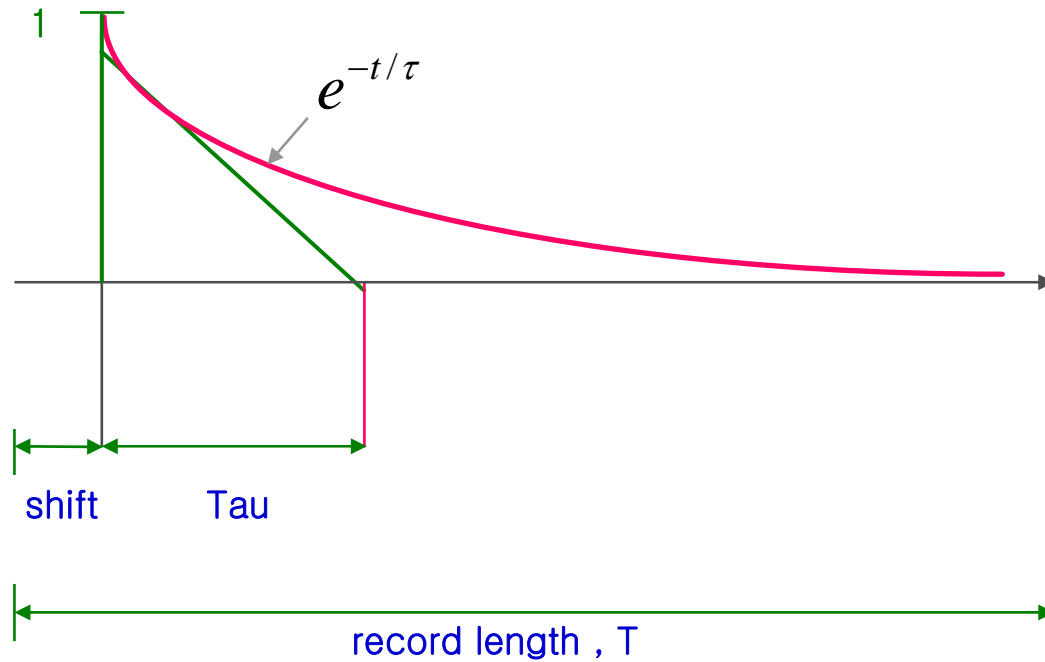
3.4 Frequency Analysis

- Weighting function – Transient Weighting and its example



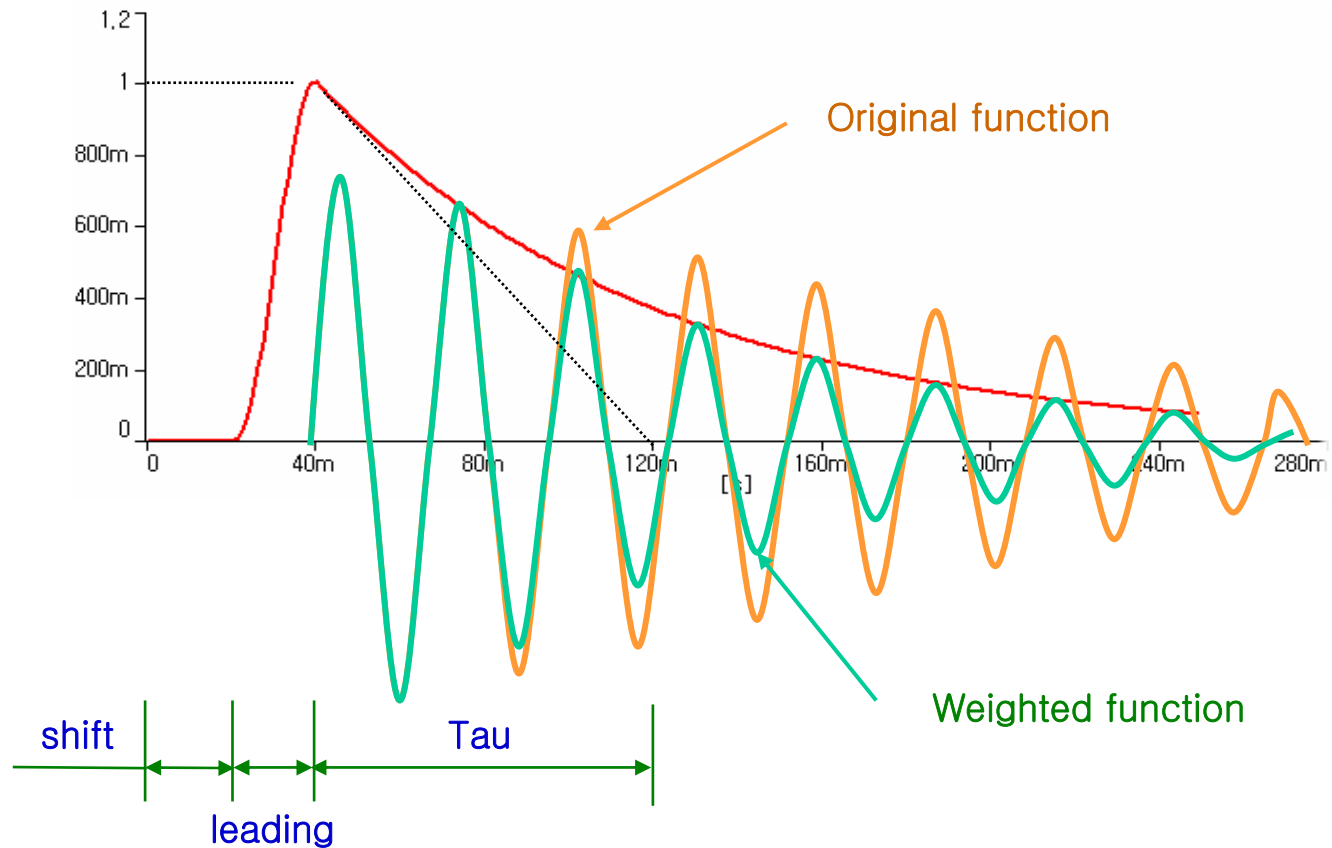
3.4 Frequency Analysis

- Weighting function – Exponential Weighting



3.4 Frequency Analysis

- Weighting function – Exponential Weighting Example



3.4 Frequency Analysis

- Use of Weighting Functions in Signal Analysis
 - Transients:
 - Rectangular : General purpose
 - Transient : Shot transients
 - Exponential : Very long transients
 - Hanning, Overlap : Very long transients
 - Continuous signal:
 - Hanning :
 - General purpose.
 - Real-Time Analysis
 - Kaiser-Bessel : Two-tone separation
 - Flat Top : Calibration
 - Rectangular : Pseudo random signals

3.4 Frequency Analysis

- Use Weighting Functions in System Analysis
 - Impact excitation:
 - Transient & Exponential
 - Random Impact excitation:
 - Hanning
 - Random excitation:
 - Hanning
 - Pseudo random excitation:
 - Rectangular

3.4 Frequency Analysis

- How to Avoid the Pitfalls of DFT

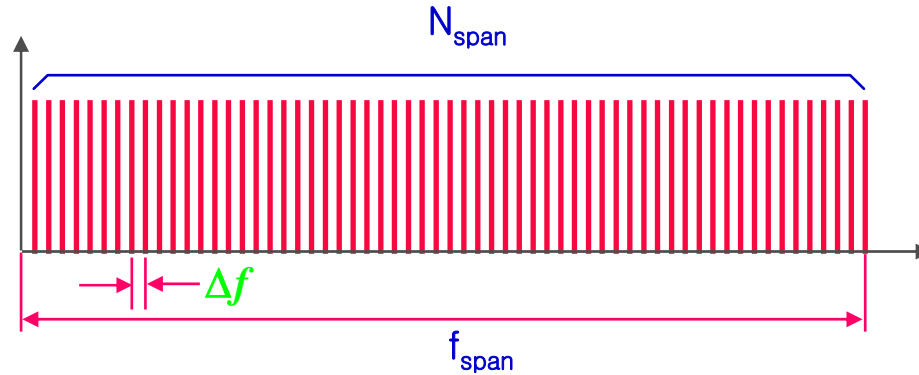
Aliasing	cause	Sampling in time
	solve	Anti-aliasing filter ($f_s > 2f_m$)
Leakage	cause	Time limitation
	solve	Increase frequency resolution
Picket fence effect	cause	Sampling in frequency
	solve	Increase frequency resolution

- Weighting Functions Summary

- Many different windows exist for different purposes.
- Use of the proper window can reduce leakage and picket fence effect errors.
- Windows can be regarded as filter.

3.4 Frequency Analysis

- Calculating the Real-time Bandwidth



$$f_{span} = N_{span} \times \Delta f = N_{span} \times \frac{1}{T}$$

Real-time requirement : $T \geq T_{AN} \Leftrightarrow f_{span} \leq N_{span} \times \frac{1}{T_{AN}}$

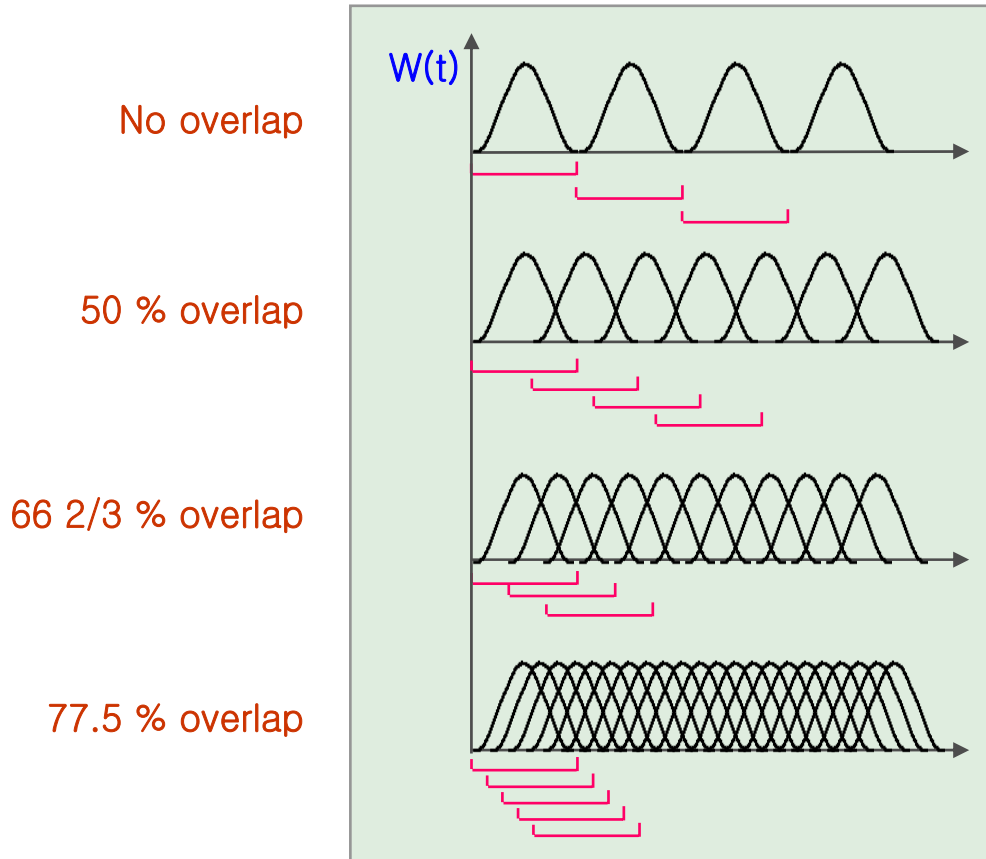
Real-time bandwidth : $f_{real-time} = N_{span} \times \frac{1}{T_{AN}}$

3.4 Frequency Analysis

- Use of Real-time Analysis
 - Real-time Analysis is not necessary for :
 - Stationary signals
 - Transients (if recording is real time)
 - Real-time Analysis is necessary for :
 - Non-stationary signals
 - Examples:
 - Fast run-up/down tests
 - Reverberation time measurements
 - Vehicle by-pass noise
 - Fly-over noise

3.4 Frequency Analysis

- Overlap Analysis with Hanning Weighting



When using other weighting functions than the Rectangular weighting, the condition $T \geq T_{an}$ is not sufficient to avoid loss of data and thereby possible loss of valuable information.

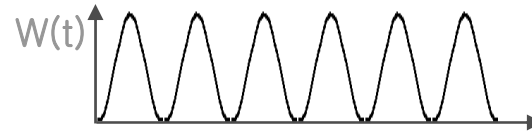
To illustrate this, Hanning weighting is used here as an example. If the time records do not overlap, parts of the signal will not be included in the average. To avoid this, overlap processing can be used.

For Hanning weighting 50% overlap, 66 2/3 % overlap or 75% overlap are often used. But this requires that the conditions $T \geq 2 T_{an}$, $T \geq 3 T_{an}$, $T \geq 4 T_{an}$ respectively are fulfilled.

3.4 Frequency Analysis

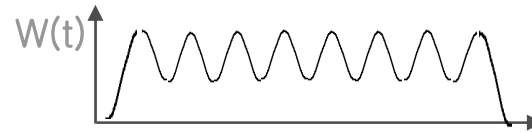
- Overlap (Hanning Weighting)

No overlap



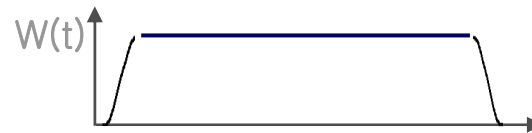
$$(1 - \cos x)^2 = 1 - 2 \cos x + \cos^2 x$$

50 % overlap



$$\frac{1}{2} \left[(1 - \cos x)^2 + (1 + \cos x)^2 \right] = 1 + \cos^2 x$$

66.7 % Overlap



$$\frac{1}{3} \left[(1 - \cos x)^2 + \left(1 - \cos \left(x - \frac{2\pi}{3}\right)\right)^2 + \left(1 - \cos \left(x - \frac{4\pi}{3}\right)\right)^2 \right] = 1.5$$

3.4 Frequency Analysis

- Application of Overlap Analysis

- Overlap analysis is necessary in order to avoid loss of data when using other windows than Rectangular
- Analysis with a certain accuracy of a random signal is faster with Hanning weighting and 50% overlap than with Rectangular weighting
- Equal weighting of all time data is obtained with Hanning weighting and overlap of $2/3(66.6\%)$, $3/4(75\%)$, $4/5(80\%)$

Stationary

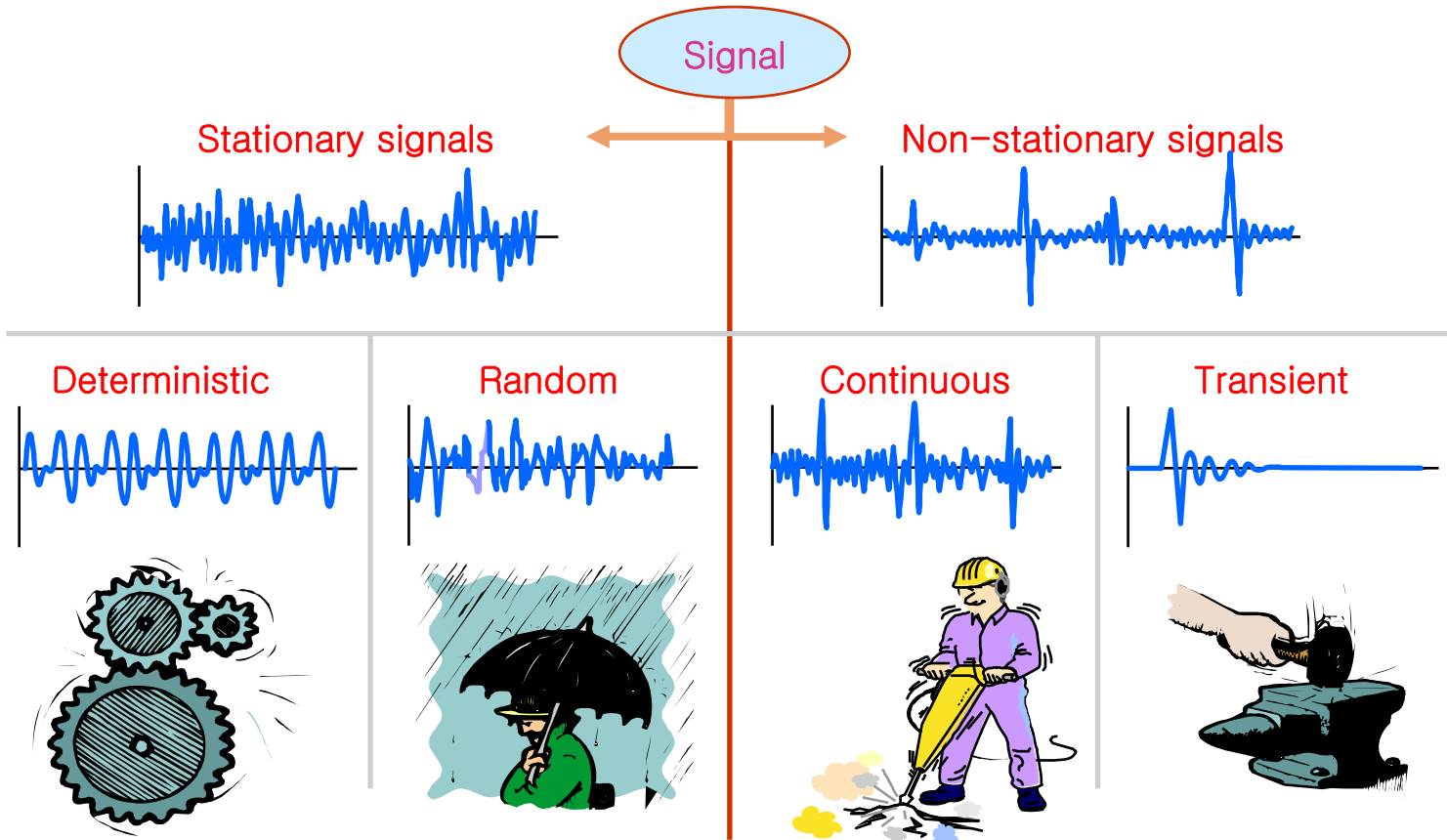
- Amplitude correction

Transient

- Continuity of time data
- Reduce measurement time

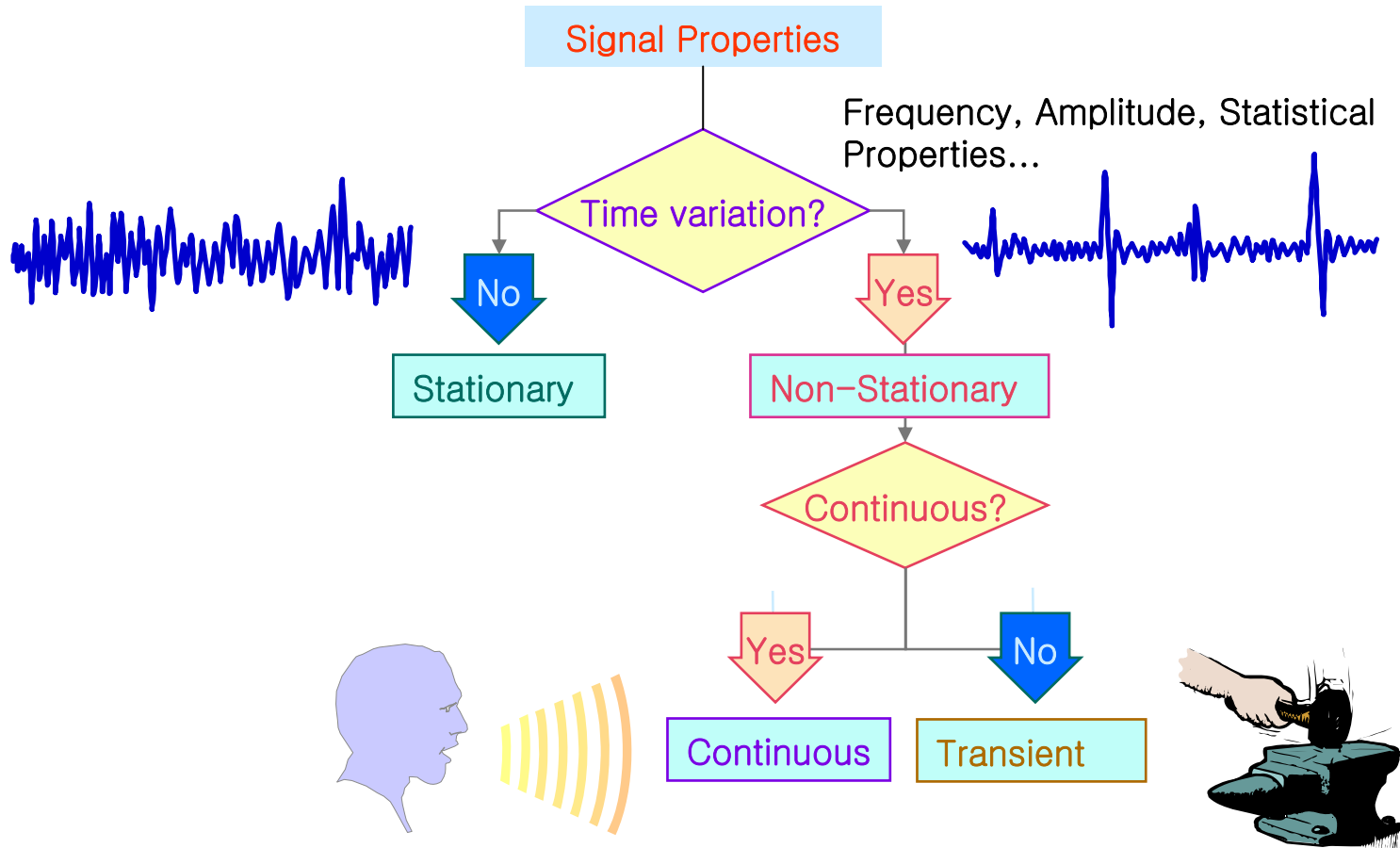
3.5 Measurement for Signal Types

- Signal Types



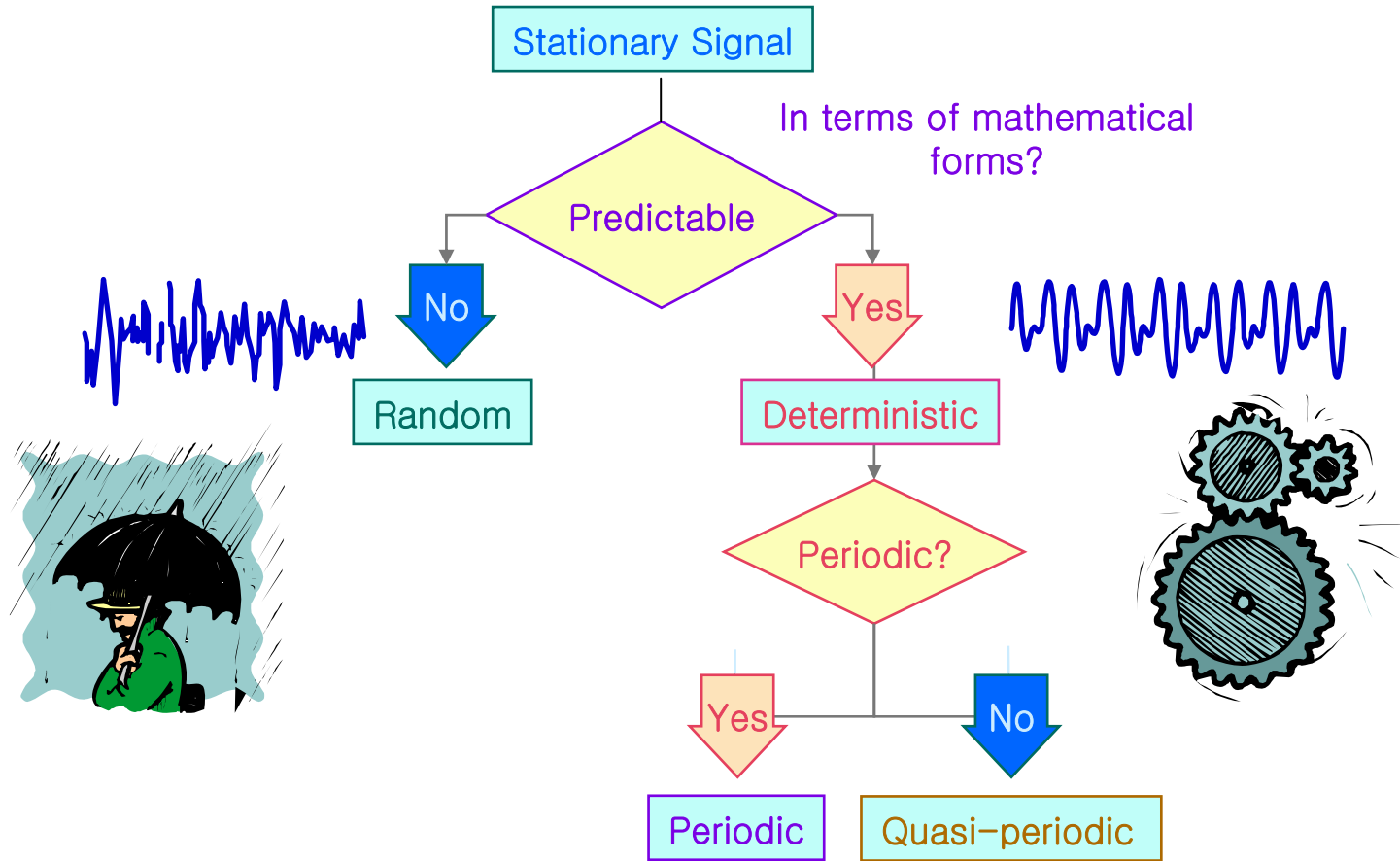
3.5 Measurement for Signal Types

- Stationary & Non-stationary



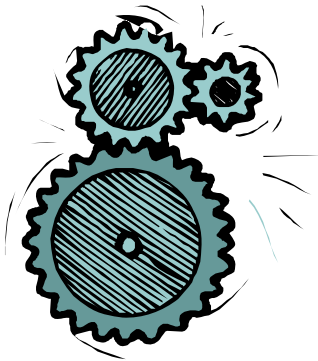
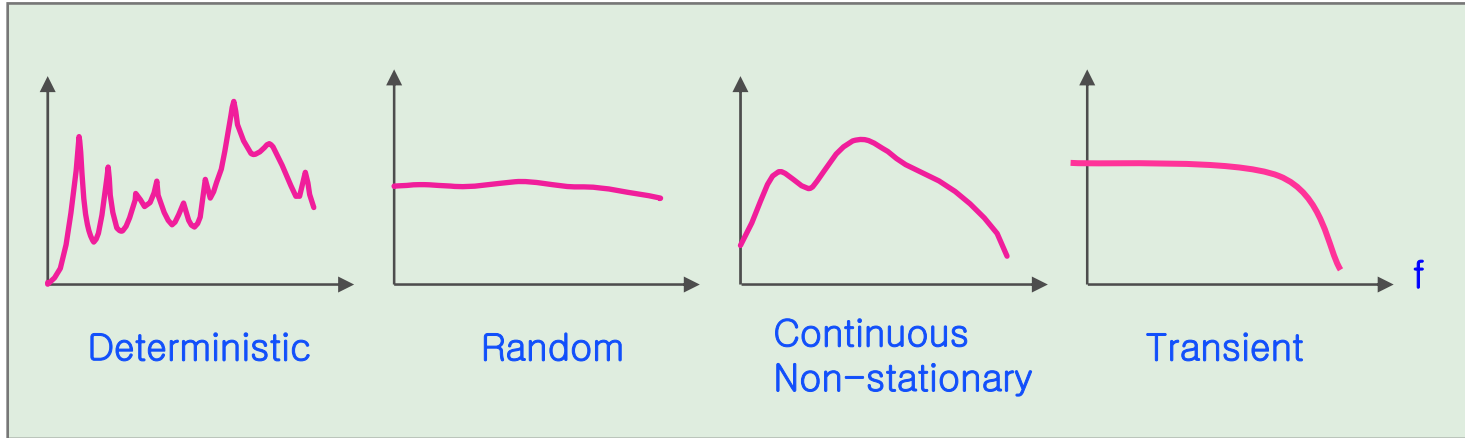
3.5 Measurement for Signal Types

- Stationary Signal



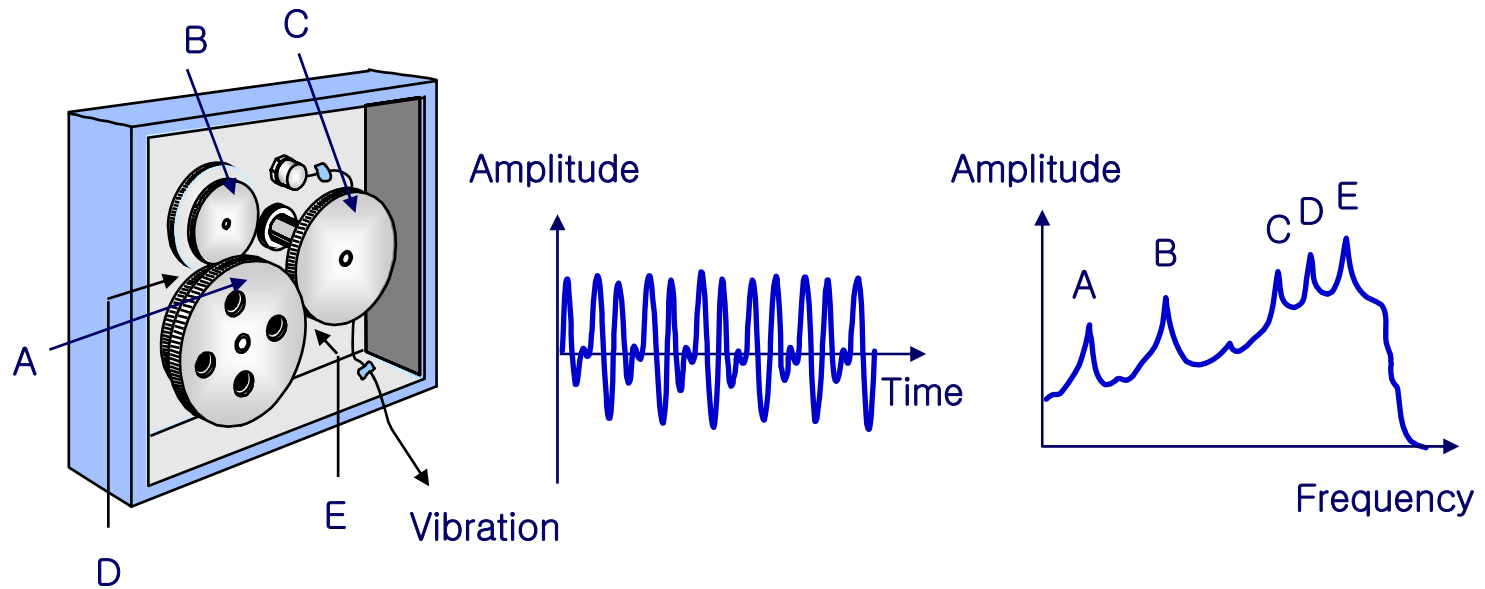
3.5 Measurement for Signal Types

- Signal Shape



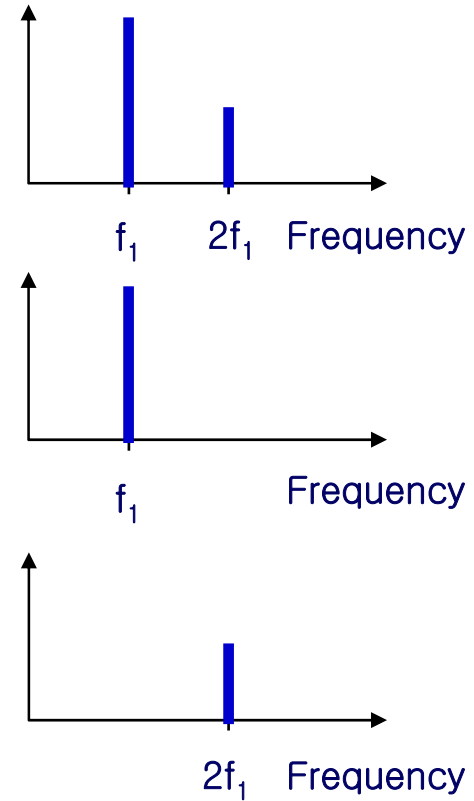
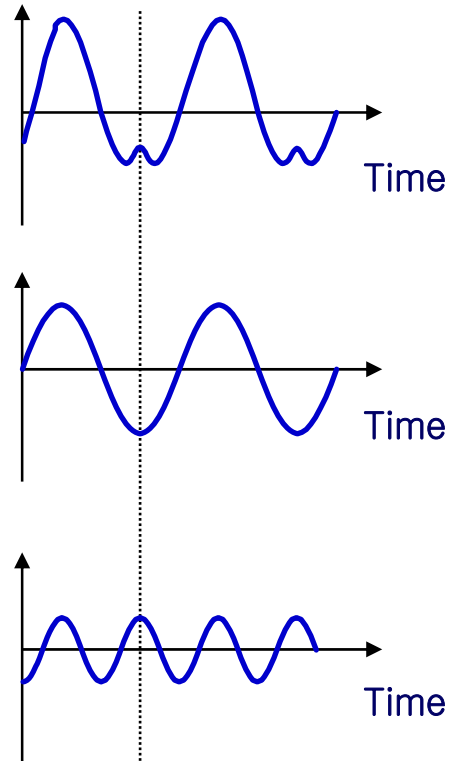
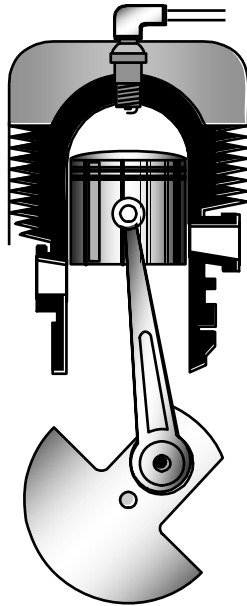
3.5 Measurement for Signal Types

- Deterministic Signals



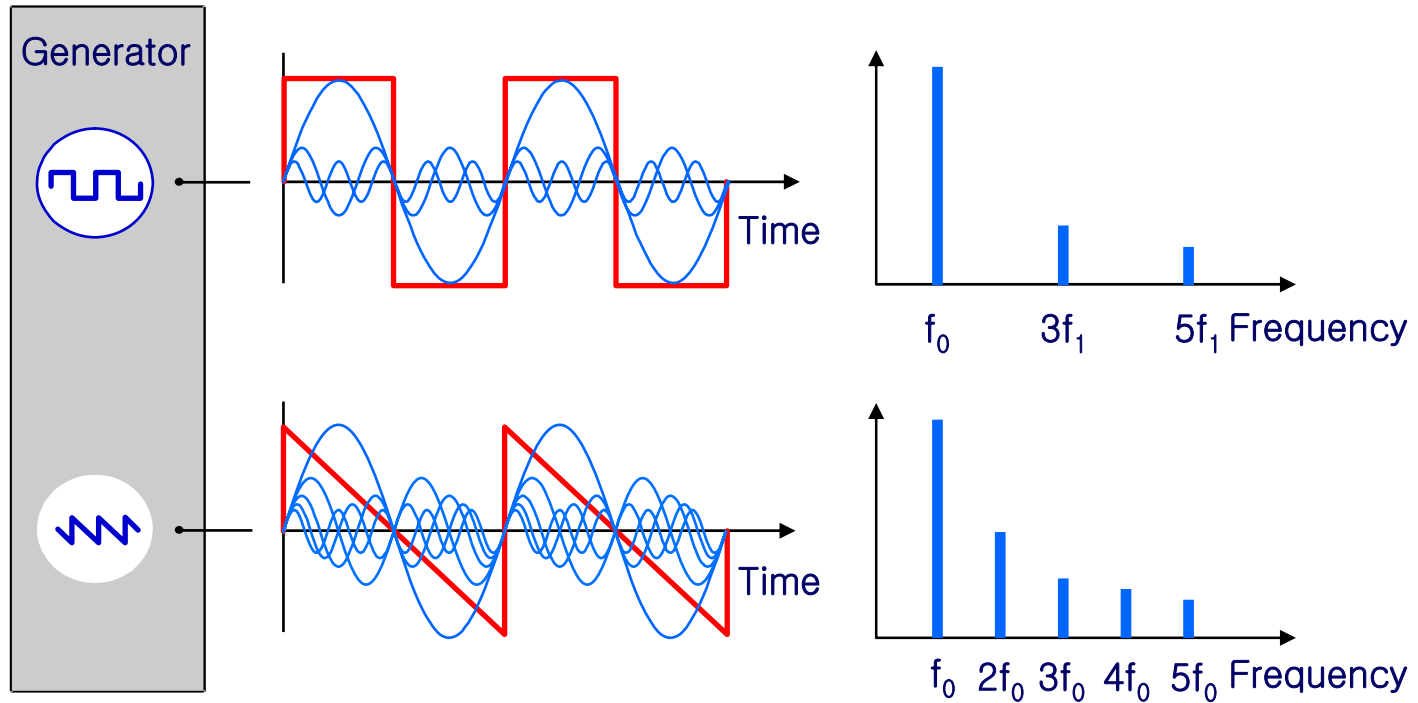
3.5 Measurement for Signal Types

- Deterministic Signals and Harmonics



3.5 Measurement for Signal Types

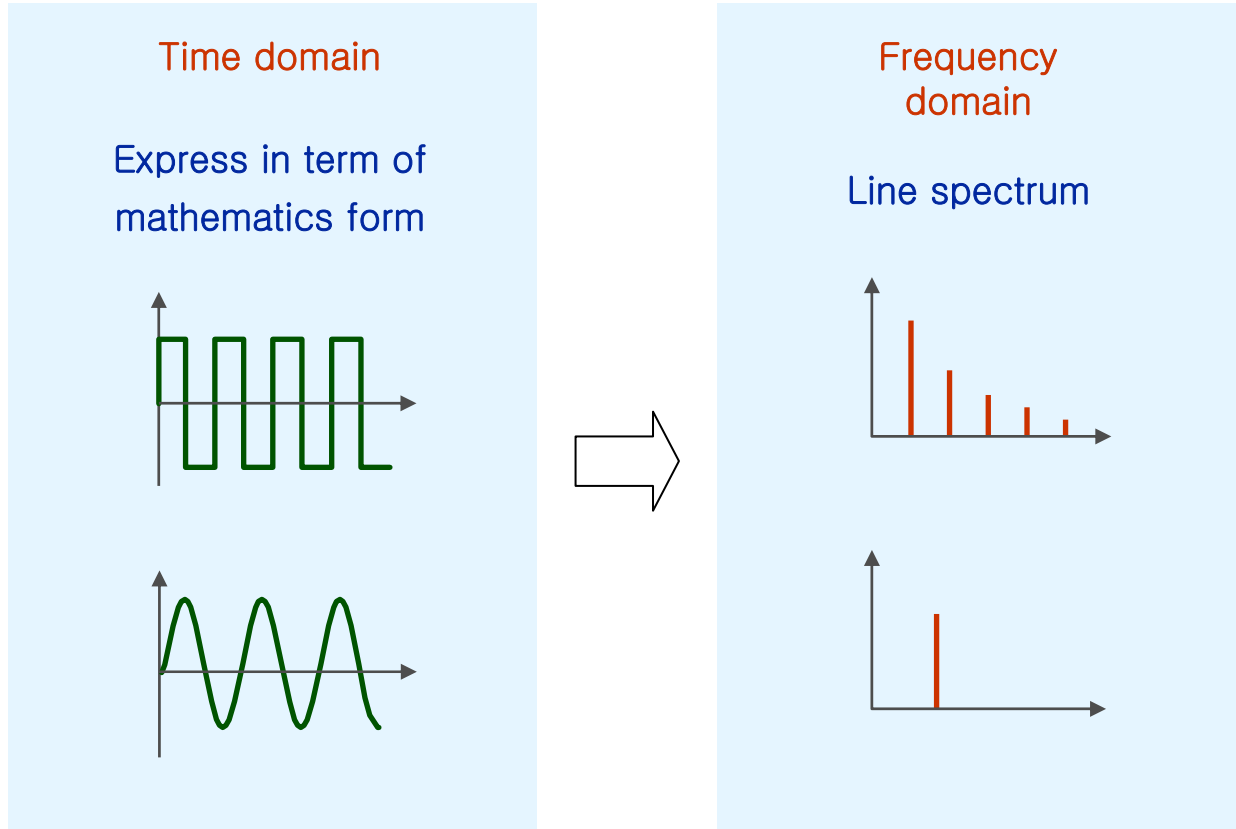
- Harmonics



Harmonic component are related fundamental frequency.

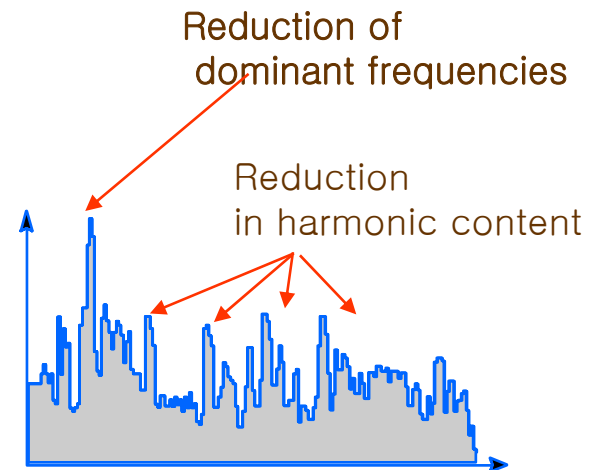
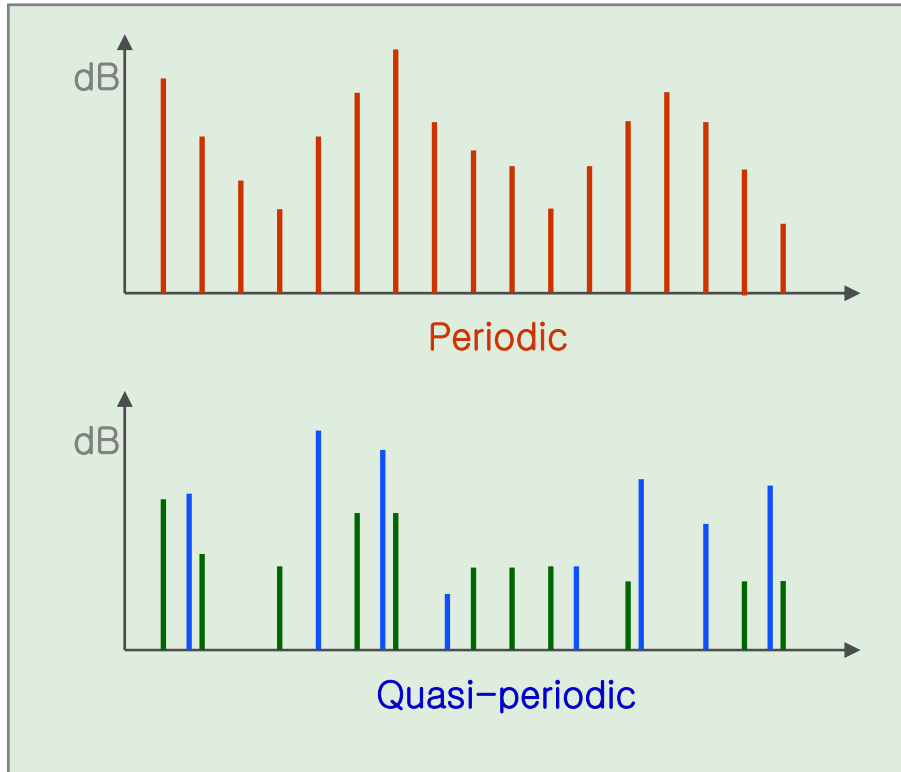
3.5 Measurement for Signal Types

- Deterministic Signal



3.5 Measurement for Signal Types

- Spectra of Deterministic Signals



3.5 Measurement for Signal Types

- Deterministic Signal Analysis
 - Fourier series expression \Rightarrow Line spectrum

$$x(t) = \sum_{n=0}^{\infty} X_n \cos(2\pi ft - \theta_n)$$

- If filter bandwidth is smaller than line spacing, measurement value is independent of filter bandwidth.
- Measuring unit : Power, RMS

3.5 Measurement for Signal Types

- Random Signal

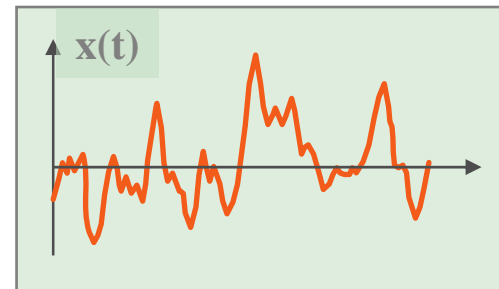
- It can be expressed in term of probability value not math form
- Data set which is collected has unique value
- Produce continuous spectra
- Analysis method

- Frequency domain

- Power Spectrum, Cross Spectrum

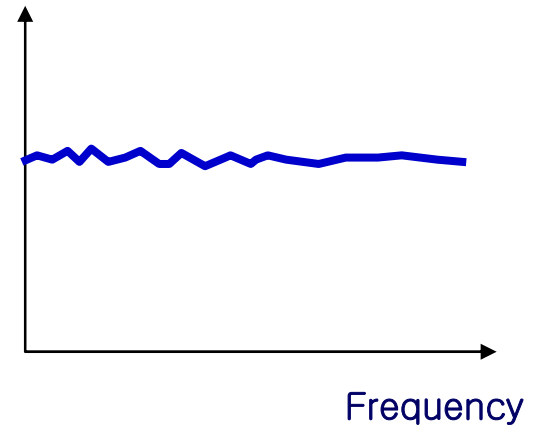
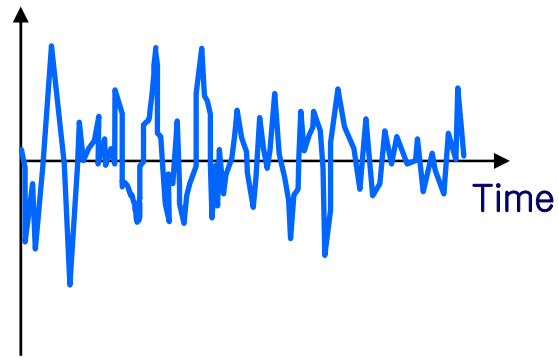
- Time domain

- Mean Value, RMS, Probability Density Function, Auto-correlation, Cross-correlation



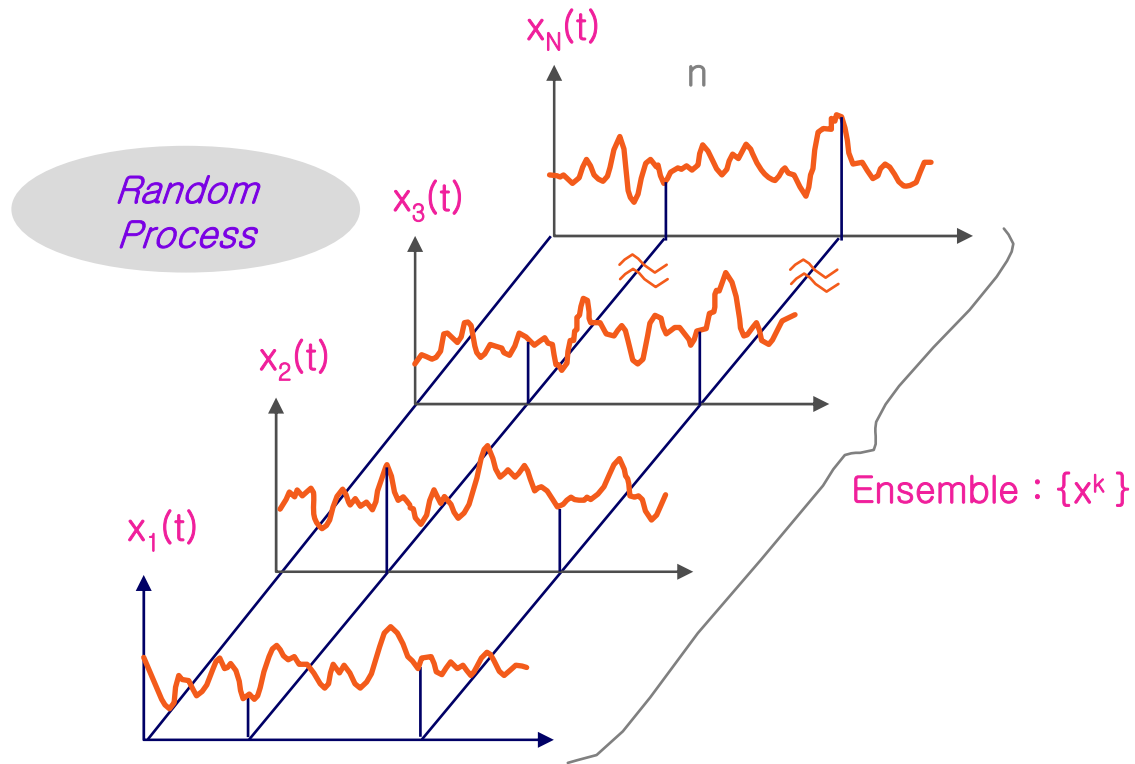
3.5 Measurement for Signal Types

- Random Signals



3.5 Measurement for Signal Types

- Stationary Random Signal



3.5 Measurement for Signal Types

- Stationary

- Ensemble average

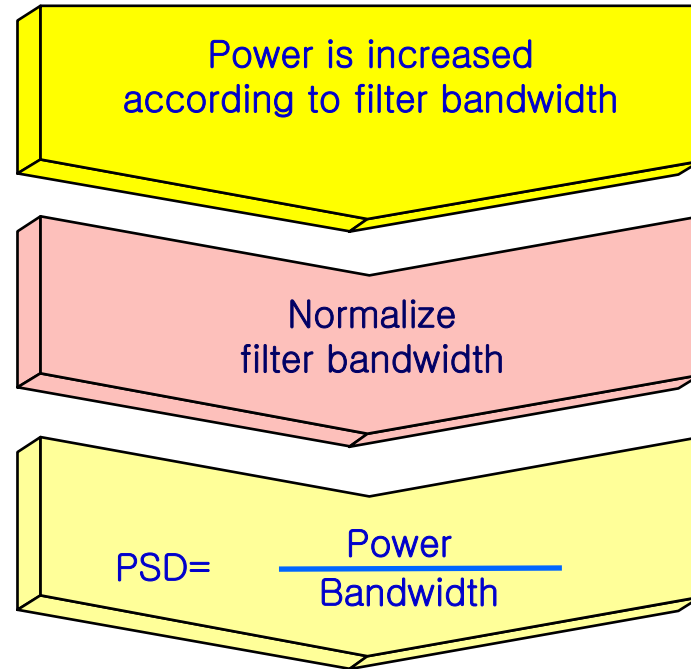
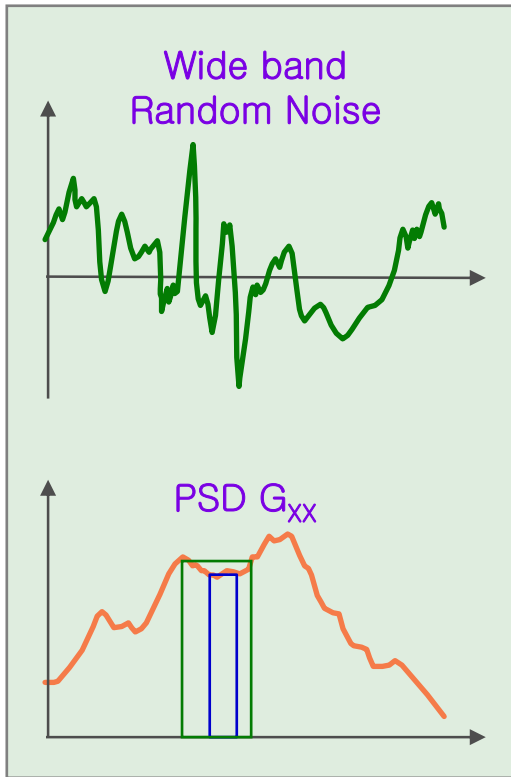
$$\mu_x(t_1) = \lim_{N \rightarrow \infty} \frac{1}{N} \sum_{k=1}^N x_k(t_1) \stackrel{\text{stationary}}{=} \mu_x(t)$$
$$R_{xx}(t_1, t_1 + \tau) = \lim_{N \rightarrow \infty} \frac{1}{N} \sum_{k=1}^N x_k(t_1) x_k(t_1 + \tau) \stackrel{\text{stationary}}{=} R_{xx}(t, \tau)$$

The diagram illustrates the concept of stationarity. It shows two equations. The first equation is $\mu_x(t_1) = \lim_{N \rightarrow \infty} \frac{1}{N} \sum_{k=1}^N x_k(t_1) \stackrel{\text{stationary}}{=} \mu_x(t)$. The second equation is $R_{xx}(t_1, t_1 + \tau) = \lim_{N \rightarrow \infty} \frac{1}{N} \sum_{k=1}^N x_k(t_1) x_k(t_1 + \tau) \stackrel{\text{stationary}}{=} R_{xx}(t, \tau)$. A blue oval labeled "stationary" is connected by arrows to the equality signs in both equations, indicating that the stationarity assumption allows the time dependence to be removed.

3.5 Measurement for Signal Types

- Random Signal Analysis

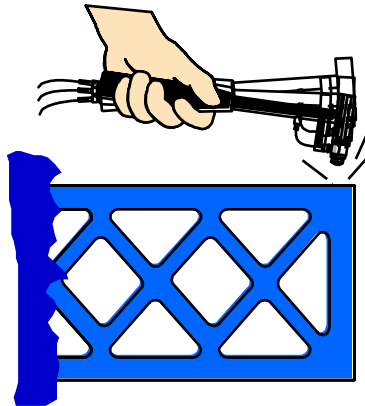
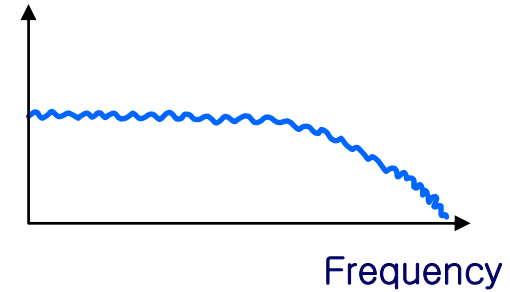
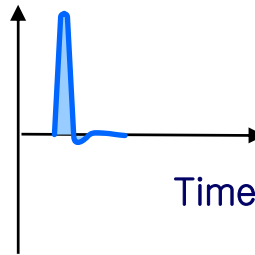
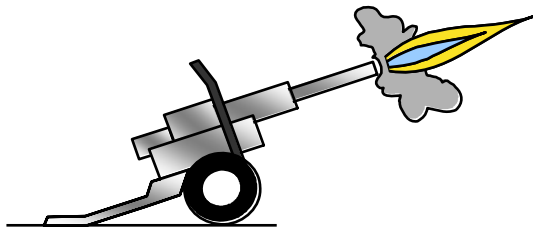
Since Random signals have continuous spectra, the amount of power transmitted by the analyzing filter will depend on the filter bandwidth.



Power Spectrum Density : Unit² /Hz

3.5 Measurement for Signal Types

- Impact–Impulse–Shock Signals

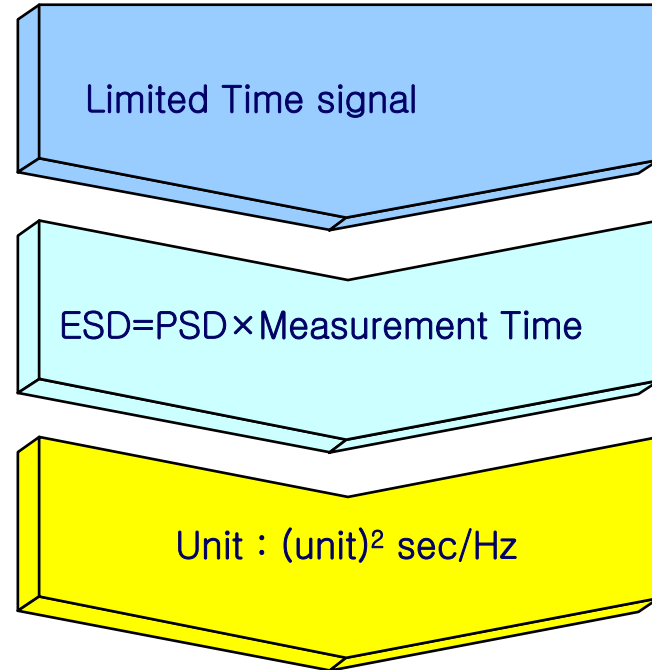
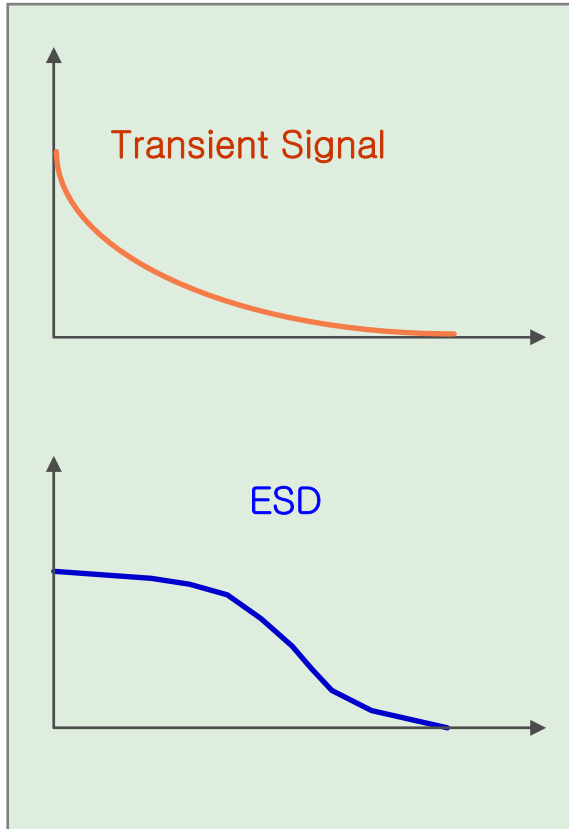


Mechanical shock is a short burst of vibratory energy.

If the shock is infinitely short it will also have a frequency spectrum which is distributed continuously with frequency. Since a shock will always have a finite length its frequency spectrum will be limited to a band of frequencies.

3.5 Measurement for Signal Types

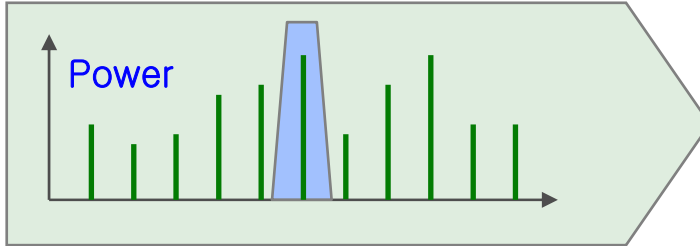
- Transient Signal Analysis



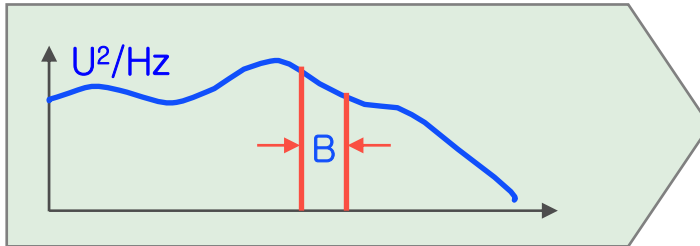
Energy Spectrum Density

3.5 Measurement for Signal Types

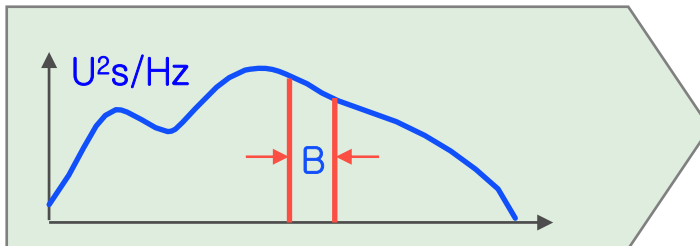
- Transient Signal Analysis



Deterministic
RMS, Power



Random
PSD = U^2 / Hz



Transient
ESD = U^2s / Hz

5. Measurement for Signal Types

- Stationary & Non-Stationary Signals

- Stationary

- Vibration from rotating machines(steady state)

- Non-Stationary

- Characteristics changing

- Frequency / Amplitude / Statistical properties

- Examples :

- Run-up / cost-down tests of machinery(long term)
 - Analysis pass-by / fly-over noise
 - Speech analysis
 - Reverberation time measurements
 - Reciprocating machines
 - Short term : non-stationary signal
 - Long term : stationary signal