Lecture 12: Aliasing

Reading: Bendat and Piersol, Ch. Ch. 10.2 (especially Ch. 10.2.3)

Recap

So far this class has looked at methods for computing spectra and assigning uncertainties, and we’ve identified the frequency resolution of our spectra (the lowest resolved frequency) and the Nyquist frequency (the highest frequency for which we have any information.) This brings us to aliasing.

A thought experiment.

Suppose that every day at noon you go to the end of the Scripps Pier to make a temperature measurement. After a year or so, you could plot a time series that would show the increase in temperature in summer and decrease in winter. But since you made your measurements at noon, the mean temperature might be quite a bit larger than the true mean. You would have “aliased” the diurnal cycle into the time-averaged mean. In this case, it would be easy to remedy the problem by measuring a few times a day. But if you rely on busy volunteers to collect your measurements, or if the measurements have already been collected and archived, you might not be able to eliminate aliasing after the fact.

Here’s another example, Suppose you collect measurements off the Scripps pier, where you expect a strong M2 (12.42 hour) tidal signal. But for (inscrutable) reasons your sensors have been set to collect data every 9 hours. Can you detect the M2 tide?

We’ll want to think this through carefully. If you have an 12-hour oscillation, then based on our understanding of the Nyquist frequency, you would need measurements every 6 hours to say anything about the tide (and of course we’d like to do better than that to have useful information about phasing.) So imagine drawing a 12-hour oscillation and sampling it at 15-hour increments. What does the 12-hour signal look like when viewed at 15-hour increments? What frequency will it appear to have?

This is the basic concept of aliasing. When a signal is aliased, it is identified at the wrong frequency because of sampling limitations.

This leads us to a few important questions:

1. How do we tell how a given frequency will be aliased?
2. Can we use aliasing to our advantage? When can it serve as a feature rather than a bug?
3. Why does aliasing mean that we should worry about aliasing of white and blue noise?

How does aliasing shift frequencies?

In the case where we measure a 12-hour oscillation at 9-hour increments, the Nyquist frequency of our measurements was 1 cycle per 18 hours. If we had 15 days of data (so 40 measurements), we would measure frequencies of $f = 1/15 \text{ cpd} = 0.0667 \text{ cpd}$, $2f, 3f, 4f, \ldots$ up to the Nyquist frequency, which is 20 cycles/15 days $= 20f$. The 12-hour oscillation has 30 cycles in 15 days, so should be $30f$.

In the discrete Fourier transform, frequencies fold we’re not able to tell the difference between $20f + 10f$ and $20f - 10f$. To think about this, we need to think about the discarded second half of the Fourier transform—the frequencies beyond the Nyquist frequency. Sometimes we think of these as the negative frequency counterparts to the positive frequencies that we plot, so we’ll represent the Fourier time series as frequencies from 0 to the Nyquist frequency followed by frequencies
from the negative Nyquist frequency back to zero: $0, 1f, 2f, 3f, \ldots N/2f, (-N/2+1)f, (-N/2+2)f, \ldots -3f, -2f, -1f$. In the complex plane, this is like representing angles from 0 to $\pi$ followed by angles from $-\pi$ to 0. But keep in mind that that for this purpose, $2\pi - \Delta$ is equivalent to $-\Delta$. In other words: $e^{i(2\pi-\Delta)} = e^{-i\Delta}$.

This means that instead of thinking of the frequencies beyond the Nyquist frequency as the negative frequency counterparts to the frequencies that we plot, we can also think of them as positive frequencies beyond the Nyquist frequency: $0, 1f, 2f, 3f, \ldots N/2f, (N/2 + 1)f, (N/2 + 2)f, \ldots (N-3)f, (N-2)f, (N-1)f$.

One way to think about the Fourier transform at frequency $f_{Ny} - \Delta$ is that it represents the collective amplitudes of $f_{Ny} - \Delta$ and $f_{Ny} + \Delta$ plus all the other possible aliased frequencies (e.g. $Nf + f_{Ny} - \Delta, Nf + f_{Ny} + \Delta$, and so forth.)

So coming back to our thought experiment, with 9-hour sampling, and a 12-hour oscillation. The Nyquist frequency was 20 cycles per 15 days or $f_{Ny} = 20f$, and the frequency of the 12-hour oscillation was 30 cycles per 15 days or $30f = f_{Ny} + 10f$. This will alias into its counterpart $f_{Ny} - 10f = 10f$ which in this case is 10 cycles per 15 days or 36 hours, as illustrated in Figure 1.

Just in case you want to replicate this, here’s the code that I used:

```matlab

time=0:9:15*24;
time_dense=0:15*24;
plot(time_dense,cos(time_dense*2*pi/12),time,cos(time*2*pi/12),...
    'o','LineWidth',2)
hold on
plot(time_dense,cos(time_dense*2*pi/36),'r','LineWidth',3)
legend('"True" 12-hour oscillation','Measurements at 9-hour increments','Inferred 36-hour oscillation')
set(gca,'FontSize',16)
xlabel('Time (hours)','FontSize',16)
ylabel('Amplitude','FontSize',16)
```

There’s a simple rule for determining alias frequencies. Take the frequency of the true signal minus the Nyquist frequency, and subtract that from the Nyquist frequency. So if I measure at 1 Hz, I have a Nyquist frequency of 1 cycle per 2 seconds. If I want to know what happens to a signal with a frequency of 1 cycle/1.1 seconds, I can figure it out this way. For the frequency $f_{true} = 1$ cycle/1.1 seconds = 10 cycles/11 seconds, with a Nyquist frequency of 5.5 cycles/11 seconds, the alias will be $f_{alias} = (10-4.5)$cycles/11 seconds = 4.5 cycles/11 seconds.

So now you can test yourself. What are the alias frequencies for the following:

1. A 12-hour oscillation is sampled every 10 hours?
2. A 12-hour oscillation is sampled every 15 hours?
3. A 12.4 hour oscillation is sampled every 9.9 days?

The first of these cases is straightforward, but the second two cases are tricky because the aliased frequencies fold back and forth across resolved range of frequencies. Here’s a basic algorithm.

1. Compute the Nyquist frequency and the frequency of the signal that might be aliased.
2. Compute the ratio: $f_{signal}/f_{Ny}$ and truncate this to be a whole integer $M$ less than than or equal to the ratio.
3. If $M$ is odd, then we’re folding down relative to the Nyquist frequency. $\Delta = f_{signal} - M f_{Ny}$, and $f_{alias} = f_{Ny} - \Delta$.

4. If $M$ is even, then we’re folding up relative to frequency zero. $\Delta = f_{signal} - M f_{Ny}$, and $f_{alias} = \Delta$.

By this rule, the 12-hour oscillation sampled at 15-hour intervals aliases to 60 hours.

Using aliasing strategically

Finally, let’s look at a very real world example. The TOPEX/Poseidon/Jason altimeters pass over the same ground tracks every 9.9156 days. Sea surface height is strongly influenced by the M2 tide, which has a period of 12.4206 hours. What frequency does 12.4206 hours alias into? In this case, the altimeter Nyquist frequency is nowhere near the tidal frequency, and the aliased signal folds back and forth along the x-axis several times. To compute this, we first need to compute frequencies in common units:

```matlab
f_sampling=1/(9.9156); % cycles per day
f_M2=24/12.4206; % cycles per day
f_Nyquist=f_sampling/2;
M=floor(f_M2/f_Nyquist) % compute the integer ratio of the two frequencies.
    % In examples above, this was one.
alias = f_M2 - floor(f_M2/f_Nyquist)*f_Nyquist;
1/alias
```

% Note: if $M$ is odd then reset
if(rem(M,2)!=0) alias=f_Nyquist-alias; end

This calculation shows that $M$ is 38 and the tidal energy aliases into a 62.1068 day period. Note that if $M$ is odd, you have to do the calculation slightly differently. As an exercise, you can check what happens if you round off the numbers and use 9.9 for the altimeter sampling frequency and 12.4 for the tidal cycle.

This is a nice illustration that if you understand how aliasing works, and what the dominant energy might be, you can use the aliasing strategically to infer a signal from sparsely sampled data.

Although the M2 tide (and internal tide) from the TOPEX/Poseidon/Jason altimeter series are one of the clearest examples, this comes up in other cases too, particularly to extract diurnal and tidal cycles from more sparsely sampled data.

What does aliasing mean for noise at the high frequency end of the spectrum?

Finally, think about this scenario. Suppose we have a spectrum that is basically red, like most geophysical spectra, but at high frequencies or wavenumber, it is white. Unfortunately we don’t fully sample the high frequencies. What happens to the energy beyond the Nyquist frequency?

This unsampled high frequency energy will alias in to our signal. (Imagine folding it over on our resolved spectrum.)
Figure 1: Example of 12-hour signal aliased by 9-hour sampling.