Bilinear Time-Frequency Representations of Signals: The Shift-Scale Invariant Class

Franz Hlawatsch, Member, IEEE, and Rüdiger L. Urbanke

Abstract—We consider the class of bilinear time-frequency representations (BTFR's) that are invariant (or covariant) to time shifts, frequency shifts, and time-frequency scalings. This "shift-scale invariant" class is the intersection of the classical shift-invariant (Cohen) class and the recently defined affine class. The mathematical description of shift-scale invariant BTFR's is in terms of a 1-D kernel and is thus particularly simple. The paper concentrates on the time-frequency localization properties of shift-scale invariant BTFR's. Since any shift-scale invariant BTFR is a superposition of generalized Wigner distributions, the time-frequency localization of the family of generalized Wigner distributions is studied first. For those shift-scale invariant BTFR's that may be interpreted as smoothed versions of the Wigner distribution (e.g., the Choi-Williams distribution), an analysis in the Fourier transform domain shows interesting peculiarities regarding time-frequency concentration and interference geometry properties.

I. INTRODUCTION

JOINT time-frequency representations of signals combine time- and frequency-domain analyses by displaying a signal as a function defined over a joint time-frequency plane. In most cases, the goal is to characterize the temporal localization of spectral components. Time-frequency representations have been shown to be useful for a number of applications in a variety of different areas. A tutorial discussion may be found, e.g., in [1].

This paper considers bilinear time-frequency representations (BTFR's) with "energetic" interpretation like the Wigner distribution or the spectrogram [2]. These BTFR's will be written as $T_{x,y}(t,f)$, where $x(t)$ and $y(t)$ are two signals, and $t$ and $f$ denote time and frequency, respectively. The (quadratic) "autorepresentation" $T_x(t,f)$ of a single signal $x(t)$ is defined by letting $y(t) = x(t)$, i.e., $T_x(t,f) = T_{x,x}(t,f)$.

A. The Shift-Invariant Class and the Affine Class

Two major BTFR classes have been defined in the literature based on invariance (or "covariance") properties with respect to the time-shift operator $S_t$, the frequency-shift (modulation) operator $M_f$, and the time-frequency scaling operator $C_a$.

defined as

$$\begin{align*}
(S_t x)(t) &= x(t - \tau) \\
(M_f x)(t) &= x(t)e^{2\pi j ft} \\
(C_a x)(t) &= \sqrt{|a|} x(at), \quad a \neq 0.
\end{align*}$$

(i) The classical shift-invariant class or Cohen class $C$ [1]-[4] comprises all BTFR's $T$ that are "invariant" to time and frequency shifts

$$T \in C \quad \text{if} \quad T_{M,M,S,S}(t,f) = T_{x,y}(t-\tau,f-\nu).$$

(ii) More recently, the affine class $A$ has been defined as the class of all BTFR's $T$ that are "invariant" to time shifts and time-frequency scalings [5], [6]

$$T \in A \quad \text{if} \quad T_{S,S,M,M,S,S}(t,f) = T_{x,y}(a(t-\tau), f/a).$$

B. The Shift-Scale Invariant Class

In this paper, we concentrate on a class $D$ of BTFR's, which is called the shift-scale invariant class [2], whose members simultaneously satisfy the axioms of both the classes $C$ and $A$. Hence, this class is defined by combining (1.1) and (1.2) as follows:

$$T \in D \quad \text{if} \quad T_{M,S,S,M,M,S,S}(t,f) = T_{x,y}(a(t-\tau), f/a).$$

Members of the shift-scale invariant class $D$ are "invariant" to time shifts, frequency shifts, and time-frequency scalings. Evidently, $D$ is a subclass of both the shift-invariant class $C$ and the affine class $A$; in fact, it is the intersection of $C$ and $A$

$$D = C \cap A.$$
smoothed versions of the WD such as the smoothed pseudo-Wigner distribution [8], [16], [17]. Finally, members of the affine class $A$ that are not frequency-shift invariant (and thus outside $D$) are the scalogram [5] and the Bertrand distribution [5], [6].

The shift-scale invariant class $D$ is interesting for several reasons:

(i) It forms the intersection of the two major BTFR classes defined so far, and its members satisfy three important invariance properties.

(ii) It permits a particularly simple mathematical description: Whereas BTFR’s of either $C$ or $A$ are generally characterized in terms of a 2-D kernel function, we shall show that BTFR’s of $D$ can be characterized by a 1-D kernel function.

(iii) It provides a basis for implementing a specific smoothing of the WD, which results in a partial attenuation of the WD’s cross or interference terms and yet retains some of the WD’s nice mathematical properties.

While the first two points are mainly theoretical, the last point is potentially important for practical signal analysis applications. The Choi-Williams distribution [11], which has received some attention over the past few years, is an example for the type of smoothing featured by some BTFR’s of the shift-scale invariant class $D$.

C. Survey of Paper

The paper is organized as follows. Section II reviews the mathematical description of the classes $C$ and $A$ in terms of 2-D kernel functions and specializes this description to the shift-scale invariant class $D$. Section III studies the family of generalized WD’s, which can be viewed as the basic BTFR’s of $D$. The specific type of WD smoothing featured by certain BTFR’s of $D$ is finally considered in Section IV.

While Section II is of a more formal nature, Sections III and IV emphasize the time-frequency localization properties of the BTFR’s, which are of major importance in practical applications. The central question here is: “How will a given BTFR look like for a given signal?” Regarding this question, two relevant BTFR properties are a BTFR’s time-frequency concentration and interference geometry [8], [18]. These properties are studied by means of simple but typical examples.

II. THE SHIFT-SCALE INVARIANT CLASS

Since the shift-scale invariant class $D$ is the intersection of the shift-invariant class $C$ and the affine class $A$, the mathematical description of BTFR’s of $D$ can be derived by specializing either the description of $C$ or that of $A$.

A. Description of Shift-Invariant BTFR’s and Affine BTFR’s

We start by reviewing the description of the shift-invariant class $C$. It is well known (e.g., [2]) that any BTFR $T \in C$ may be written as

\[
T_{x,y}(t, f) = \int_{\mathbb{R}} \int_{\mathbb{R}} \varphi_{C,T}(t - t', \tau) q_{x,y}(t', \tau) e^{-j2\pi ft'} dt' d\tau
\]

(2.1.a)

\[
= \int_{\mathbb{R}} \int_{\mathbb{R}} \Phi_{C,T}(f - f', v) Q_{x,y}(f', v) e^{-j2\pi ft'} df' dv
\]

(2.1.b)

\[
= \int_{\mathbb{R}} \int_{\mathbb{R}} \psi_{C,T}(t - t', f - f') W_{x,y}(t', f') dt' df'
\]

(2.1.c)

\[
= \int_{\mathbb{R}} \int_{\mathbb{R}} \Psi_{C,T}(\tau, v) A_{x,y}(\tau, v) e^{j2\pi (tv - ft')} d\tau dv,
\]

(2.1.d)

where the time-domain signal product $q_{x,y}(t, \tau)$, the frequency-domain signal product $Q_{x,y}(f, v)$, the WD $W_{x,y}(t, f)$, and the ambiguity function (AF) $A_{x,y}(\tau, v)$ are defined as

\[
q_{x,y}(t, \tau) = x\left(t + \frac{\tau}{2}\right) y^{*}\left(t - \frac{\tau}{2}\right),
\]

\[
Q_{x,y}(f, v) = X\left(f + \frac{v}{2}\right) Y^{*}\left(f - \frac{v}{2}\right),
\]

\[
W_{x,y}(t, f) = \int_{\mathbb{R}} x\left(t + \frac{\tau}{2}\right) y^{*}\left(t - \frac{\tau}{2}\right) e^{-j2\pi ft'} d\tau,
\]

\[
A_{x,y}(\tau, v) = \int_{\mathbb{R}} x\left(t + \frac{\tau}{2}\right) y^{*}\left(t - \frac{\tau}{2}\right) e^{-j2\pi ft} dt.
\]

These four signal representations are seen to be interrelated by Fourier transforms. It is shown in Fig. 2(a) that the same Fourier transforms connect the 2-D kernel functions $\varphi_{C,T}(t, \tau)$, $\Phi_{C,T}(f, v)$, $\psi_{C,T}(t, f)$, and $\Psi_{C,T}(\tau, v)$. Each of the kernel functions $\varphi_{C,T}(t, \tau)$ etc. uniquely characterizes the BTFR $T$. 
In a similar manner, any affine BTFR \( T \in A \) can be written as \([5], [6]\)

\[
T_{x,y}(t, f) = |f| \int \int \varphi_{A,T}(\xi(t, f), f) q_{x,y}(\xi(t, f), \xi) d\xi d\tau \tag{2.2.a}
\]

\[
= \frac{1}{|f|} \int \int \Phi_{A,T}(f, \xi) Q_{x,y}(f, \xi)e^{j2\pi \xi t} d\xi d\tau \tag{2.2.b}
\]

\[
= \int \int \int \varphi_{A,T}(f(t - t'), \xi) W_{x,y}(f(t', f), f') d\xi d\tau \tag{2.2.c}
\]

\[
= \int \int \int \Phi_{A,T}(f, \xi) A_{x,y}(\xi, \tau, \tau') e^{j2\pi \xi t} d\xi d\tau d\tau' \tag{2.2.d}
\]

where the kernel functions \( \varphi_{A,T}(a, \alpha) \), \( \Phi_{A,T}(b, \beta) \), \( \psi_{A,T}(a, b) \), and \( \Psi_{A,T}(\alpha, \beta) \) are interrelated by Fourier transforms according to Fig. 2(b). Again, each of these kernel functions characterizes the BTFR \( T \).

**B. Description of Shift-Scale Invariant BTFR's**

Let us now consider the shift-scale invariant class \( D = C \cap A \). Since a shift-scale invariant BTFR \( T \in D \) is a member of both \( C \) and \( A \), it is clear that both sets of general forms (2.1) and (2.2) can be used in this case.

1) Using the class-C description (2.1), it is easily shown that the additional axiom of scale invariance constrains the kernels \( \varphi_{C,T}(t, \tau), \Phi_{C,T}(f, \nu), \psi_{C,T}(t, f), \) and \( \Psi_{C,T}(\tau, \nu) \) to assume the following special forms [2]:

\[
\varphi_{C,T}(t, \tau) = \frac{1}{|\tau|} g_T\left(\frac{t}{\tau}\right) \tag{2.3.a}
\]

\[
\Phi_{C,T}(f, \nu) = \frac{1}{|\nu|} g_T\left(-\frac{f}{\nu}\right) \tag{2.3.b}
\]

\[
\psi_{C,T}(t, f) = \int g_T(\eta) \frac{1}{|\eta|} \exp\left(-j2\pi \frac{\eta t}{\eta}\right) d\eta \tag{2.3.c}
\]

\[
\Psi_{C,T}(\tau, \nu) = G_T(\tau \nu), \tag{2.3.d}
\]

where \( G_T(\xi) \) is the Fourier transform of \( g_T(\eta) \)

\[
G_T(\xi) = \int g_T(\eta) e^{-j2\pi \xi \eta} d\eta.
\]

Note that a 1-D "kernel function" \( g_T(\eta) \) or, equivalently, \( G_T(\xi) \) is sufficient to uniquely characterize a shift-scale invariant BTFR. In addition, it is important to notice that \( \Psi_{C,T}(\tau, \nu) \) as given by (2.3.d) is a function of the product \( \tau \nu \). Similarly, \( \psi_{C,T}(t, f) \) is a function of the product \( tf \).

2) Using the framework of the class-A description (2.2), it is easily shown that the additional axiom of frequency-shift invariance constrains the kernels \( \varphi_{A,T}(a, \alpha) \), \( \Phi_{A,T}(b, \beta) \), \( \psi_{A,T}(a, b) \), and \( \Psi_{A,T}(\alpha, \beta) \) of a shift-scale invariant BTFR to assume the following special forms:

\[
\varphi_{A,T}(a, \alpha) = \frac{1}{|\alpha|} g_T\left(\frac{a}{\alpha}\right) e^{-j2\pi \alpha a} \tag{2.4.a}
\]

\[
\Phi_{A,T}(b, \beta) = \frac{1}{|\beta|} g_T\left(-\frac{1-b}{\beta}\right) \tag{2.4.b}
\]

\[
\psi_{A,T}(a, b) = \int g_T(\eta) \frac{1}{|\eta|} \exp\left(-j2\pi \frac{\eta a(1-b)}{\eta}\right) d\eta \tag{2.4.c}
\]

\[
\Psi_{A,T}(\alpha, \beta) = G_T(\alpha \beta) \tag{2.4.d}
\]

where \( g_T(\eta) \) and \( G_T(\xi) \) are the same as before. It follows by comparison of (2.3) and (2.4) that for a shift-scale invariant BTFR \( T \), the class-C kernels \( \varphi_{C,T}(t, \tau), \Phi_{C,T}(f, \nu), \psi_{C,T}(t, f), \) and \( \Psi_{C,T}(\tau, \nu) \) on the one hand and the class-A kernels \( \varphi_{A,T}(a, \alpha), \Phi_{A,T}(b, \beta), \psi_{A,T}(a, b), \) and \( \Psi_{A,T}(\alpha, \beta) \) on the other are related as

\[
\varphi_{A,T}(a, \alpha) = \varphi_{C,T}(t, \tau), \Phi_{A,T}(b, \beta) = \Phi_{C,T}(f, \nu), \psi_{A,T}(a, b) = \psi_{C,T}(t, f), \) and \( \Psi_{A,T}(\alpha, \beta) = \Psi_{C,T}(\tau, \nu) \)

An important result of the above discussion is the fact that a shift-scale invariant BTFR can be characterized by a 1-D kernel function. It is easily shown that the BTFR \( T \) will satisfy a number of desirable mathematical properties if its kernel \( g_T(\eta) \) (or, equivalently, \( G_T(\xi) \)) meets certain very simple constraints. Some BTFR properties and the corresponding constraints are summarized in Table I [19], [20], [1]. (Note that the properties of time-shift invariance, frequency-shift invariance, and time-frequency scale invariance are automatically satisfied.) Table II lists some specific shift-scale invariant BTFR's, their kernels, and the properties they satisfy.
TABLE II
SOME SHIFT-SCALE INVARIANT BTFR’S

<table>
<thead>
<tr>
<th>BTFR</th>
<th>DEFINITION</th>
<th>KERNELS</th>
<th>PROPERTIES</th>
</tr>
</thead>
<tbody>
<tr>
<td>Wigner distribution</td>
<td>[ W_{x,y}(t,f) = \int e^{-\frac{1}{2} \rho^2 (t^2 + f^2)} dt ]</td>
<td>[ G_{W}(t) ]</td>
<td>[ \rho \neq \rho' ]</td>
</tr>
<tr>
<td>Rihaczek distribution</td>
<td>[ R_{x,y}(t,f) = \int e^{2\pi ft} dt ]</td>
<td>[ G_{R}(f) ]</td>
<td>[ \rho \neq \rho' ]</td>
</tr>
<tr>
<td>Generalized Wigner</td>
<td>[ W^{(\rho)}_{x,y}(t,f) = \int e^{-\frac{1}{2} \rho^2 (t^2 + f^2)} dt ]</td>
<td>[ G_{W}(t) ]</td>
<td>[ \rho \neq \rho' ]</td>
</tr>
<tr>
<td>Real-valued</td>
<td>[ R^{(\rho)}_{x,y}(t,f) = \int e^{2\pi ft} dt ]</td>
<td>[ G_{R}(f) ]</td>
<td>[ \rho \neq \rho' ]</td>
</tr>
<tr>
<td>Born-Jordan</td>
<td>[ B_{x,y}(t,f) = \int e^{2\pi ft} dt ]</td>
<td>[ G_{B}(f) ]</td>
<td>[ \rho \neq \rho' ]</td>
</tr>
<tr>
<td>Chirp-Williams</td>
<td>[ C_{x,y}(t,f) = \int e^{2\pi ft} dt ]</td>
<td>[ G_{C}(f) ]</td>
<td>[ \rho \neq \rho' ]</td>
</tr>
</tbody>
</table>

where the kernel \( g_T(\eta) \) of \( T \) plays the role of the superposition’s weighting function except for a reversal of the \( \eta \) axis.

The superposition expression (3.1) indicates that the GWD is, in fact, the most basic BTFR type of the shift-scale invariant class \( D \). If we know the time-frequency localization properties of the GWD family, then, at least in principle, we are able to predict the time-frequency localization properties of an arbitrary shift-scale invariant BTFR by invoking (3.1). We shall therefore study the time-frequency localization properties of the GWD in the following.

B. Interference Geometry of the GWD

Although more general and more formal approaches may be used to analyze the GWD’s time-frequency localization (especially the method of stationary phase and catastrophe-theoretical methods [8], [21]), we shall restrict our discussion to the consideration of some very simple examples. We start with a two-component signal whose energy is located around two points in the time-frequency plane. This situation may be formulated in a mathematically tractable manner, and it yields a fairly complete picture of the GWD’s time-frequency localization.

Let \( x(t) = x_1(t) + x_2(t) \), where

\[ x_1(t) = (M_1 S_{t_1} x_0)(t), \quad x_2(t) = (M_2 S_{t_2} x_0)(t) \]  

are two time-frequency shifted versions of a basic signal \( x_0(t) \), which we assume to be concentrated around the origin of the time-frequency plane (e.g., a Gaussian signal). Evidently, the signals \( x_1(t) \) and \( x_2(t) \) will then be concentrated around the time-frequency points \((t_1, f_1)\) and \((t_2, f_2)\), respectively.

Like any other quadratic signal representation, the auto-GWD of the two-component signal \( x(t) = x_1(t) + x_2(t) \) consists of two "signal" terms and one cross or "interference" term.

III. THE GENERALIZED WD

In this section, we study the generalized WD (GWD), which is a specific family of shift-scale invariant BTFR’s. The GWD is defined as

\[ W^{(\rho)}_{x,y}(t,f) = \int e^{-\frac{1}{2} \rho^2 (t^2 + f^2)} dt \]

where \( \rho \) is a real-valued parameter (see Part III of [7] and [8], [9]). The class-\( D \) kernels of the GWD are

\[ g_T(\eta) = \delta(\eta + \rho), \quad G_{W}(\xi) = e^{i2\pi \rho \xi} \]

As the name indicates, the GWD may be considered to be a natural generalization of the WD; in particular, the WD is a special case obtained by setting \( \rho = 0 \). Another well-known special case is the Rihaczek distribution (RD)

\[ R_{x,y}(t,f) = \int e^{2\pi ft} dt \]

which is obtained for \( \rho = 1/2 \). Note that the auto-GWD is complex valued unless \( \rho \) = i.e., except for the special case of the WD.

A. GWD Representation of Shift-Scale Invariant BTFR’s

The GWD family is significant in the context of the shift-scale invariant class \( D \) since any shift-scale invariant BTFR \( T \) can be written as a (continuous) weighted superposition of GWD’s. Indeed, it is shown in [2] that

\[ T \in D \Rightarrow T_{x,y}(t,f) = \int g_T(\eta) W^{(\rho)}_{x,y}(t,f) d\eta, \quad (3.1) \]

where the kernel \( g_T(\eta) \) of \( T \) plays the role of the superposition’s weighting function except for a reversal of the \( \eta \) axis.

The superposition expression (3.1) indicates that the GWD is, in fact, the most basic BTFR type of the shift-scale invariant class \( D \). If we know the time-frequency localization properties of the GWD family, then, at least in principle, we are able to predict the time-frequency localization properties of an arbitrary shift-scale invariant BTFR by invoking (3.1). We shall therefore study the time-frequency localization properties of the GWD in the following.
term
\[ W_{x_1+x_2}^{(p)}(t, f) = W_{x_1}^{(p)}(t, f) + W_{x_2}^{(p)}(t, f) + I_{x_1+x_2}^{(p)}(t, f). \]

The signal terms \( W_{x_1}^{(p)}(t, f) \) and \( W_{x_2}^{(p)}(t, f) \) corresponding to the signal components \( x_1(t) \) and \( x_2(t) \) are the autoGWD’s of \( x_1(t) \) and \( x_2(t) \), respectively. Due to (3.2) and the GWD’s shift invariance, these signal terms are simply time-frequency shifted versions of \( W_{x_0}^{(p)}(t, f) \):
\[
W_{x_1}^{(p)}(t, f) = W_{x_0}^{(p)}(t - t_1, f - f_1),
\]
\[
W_{x_2}^{(p)}(t, f) = W_{x_0}^{(p)}(t - t_2, f - f_2). \quad (3.3)
\]

Hence, they are concentrated around the time-frequency points \((t_1, f_1)\) and \((t_2, f_2)\), respectively.

The interference term (IT) is obtained after a somewhat tedious calculation as follows [8]:
\[
I_{x_1,x_2}^{(p)}(t, f) = W_{x_1}^{(p)}(t, f) + W_{x_2}^{(p)}(t, f) = F^\dagger W_{x_0}^{(p)}(t, f) + F^\dagger W_{x_0}^{(p)}(t, f) = F^\dagger f_{x_0}(t, f_0) e^{±j[2\pi(v_{12}t-\tau_{12}f)+\varphi_{12}]} \quad (3.4.a)
\]

where
\[
F^\dagger f_{x_0}(t, f_0) = (2\pi)^{1/2} \delta_{t_1 t_2} \delta_{f_1 f_2}.
\]

with
\[
\varphi_{12} = 2\pi v_{12}(t_1 \mp \rho t_1).
\]

Here, \( t_{12} = (t_1 + t_2)/2 \) and \( f_{12} = (f_1 + f_2)/2 \) denote the center time and center frequency between the "signal times" \( t_1, t_2 \) and "signal frequencies" \( f_1, f_2 \), respectively, whereas \( \tau_{12} = t_1 - t_2 \) and \( v_{12} = f_1 - f_2 \) are the corresponding time lag and frequency lag, respectively.

The signal terms and IT derived above are illustrated in Fig. 3. The results obtained may be summarized as follows:

(i) From (3.3), it is clear that the signal terms are correctly located around the time-frequency points \((t_1, f_1)\) and \((t_2, f_2)\), respectively, independent of the GWD parameter \( \rho \).

(ii) From (3.4), we conclude that the IT consists of two oscillatory subterms located around the time-frequency points \((t_{12} - \rho t_{12}, f_{12} + \rho v_{12})\) and \((t_{12} + \rho t_{12}, f_{12} - \rho v_{12})\), respectively. The IT’s distance from the center point \((t_{12}, f_{12})\) grows linearly with the GWD parameter’s magnitude \( |\rho| \). The IT oscillates in the time and frequency directions with "frequencies" \( v_{12} = f_1 - f_2 \) and \( \tau_{12} = t_1 - t_2 \), respectively. The overall IT oscillation will therefore be faster for increasing distance between the signals \( x_1(t) \) and \( x_2(t) \) in the time-frequency plane.

The special cases of the WD (\( \rho = 0 \)) and RD (\( \rho = 1/2 \)) are illustrated in Fig. 4. In the WD case, the two IT subterms coalesce into a single real-valued IT located around the center point \((t_{12}, f_{12})\). In the RD case, on the other hand, the signal terms and IT subterms form the corners of a rectangle. Evidently, the IT of the WD features the maximum time-frequency concentration among the entire GWD family. We note that a formal proof of the WD’s optimality with respect to time-frequency concentration has been given in [9].

C. Geometry of Interference}

The geometry of the GWDIT’s discussed above was derived for a simple two-component signal. However, this geometry is, in fact, generally valid when interpreted in the following sense: Whenever a signal has energy around two different time-frequency points \((t_1, f_1)\) and \((t_2, f_2)\), the GWD will contain two "signal terms" around \((t_1, f_1)\) and \((t_2, f_2)\), respectively, and two oscillatory IT subterms around \((t_{12} - \rho t_{12}, f_{12} + \rho v_{12})\) and \((t_{12} + \rho t_{12}, f_{12} - \rho v_{12})\). We shall illustrate this principle for the WD (\( \rho = 0 \)) and the RD (\( \rho = 1/2 \)) using the example of a windowed chirp signal (linear frequency modulation)
\[
x(t) = a(t)e^{j\pi ct^2}, \quad a(t) > 0, \quad c \in \mathbb{R}
\]

where the window \( a(t) \) is smooth and assumed to be effectively zero outside some interval \([t_a, t_b]\).

The WD is easily obtained as
\[
W_x(t, f) = W_x(t, f - ct)
\]

which, for sufficiently smooth \( a(t) \), is well concentrated along the chirp signal’s instantaneous-frequency line \( f_{x,\text{inst}}(t) = ct \) since \( W_x(t, f) \) is concentrated around \( f = 0 \) for all \( t \in [t_a, t_b] \). For the RD, on the other hand, application of the stationary-phase method [8] yields the approximation
\[
R_x(t, f) \approx C a(t) \left( \frac{f}{c} \right) \exp \left[ -\frac{\pi}{c} (f - ct)^2 \right]
\]

where \( C \) is a constant factor. We see that the RD is oscillatory and effectively located inside the rectangle \([t_a, t_b] \times [ct_a, ct_b]\). The local oscillation around a time-frequency point grows faster with increasing distance between this point and the instantaneous-frequency line \( f_{x,\text{inst}}(t) = ct \).
Fig. 5. Time-frequency representation of a windowed chirp signal: (a) WD; (b) real part of Rihaczeck distribution.

Fig. 6. Time-frequency localization of shift-scale invariant BTFR's: Time-frequency support of the signal terms and potential time-frequency support of the interference term (shaded region).

This example shows that the GWD parameter $\rho$ has a dramatic influence on the GWD's time-frequency localization and concentration. This may be explained by the fact that $\rho$ controls the location of the interference terms in the time-frequency plane. The example also illustrates that $\rho = 0$ (the WD case) leads to optimum time-frequency concentration.

We finally mention that the IT's location (not, however, its oscillation) can also be inferred from the GWD's "interference formula"

$$\left| W_x^{(n)}(t, f) \right|^2 = \int_w W_x^{(\rho)} \left[ t + \left( \frac{1}{2} + \rho \right) \tau, f + \left( \frac{1}{2} - \rho \right) \mu \right] \times \frac{d\tau d\mu}{\left( 1 - \frac{1}{2} \rho \right)^2}$$

as discussed further in [8].

IV. SHIFT-SCALE INVARIANT SMOOTHING OF THE WD

After this discussion of the GWD family, we return to the study of a general shift-scale invariant BTFR $T$. Due to the superposition expression (3.1)

$$T_x(t, f) = \int_\eta g_T(-\eta) W_x^{(n)}(t, f) d\eta,$$  \hspace{1cm} (4.1)

we may hope to derive the time-frequency localization properties of any shift-scale invariant BTFR $T$ from the simple properties of the GWD discussed in the previous section.

A. Potential Support of Interference Terms

To illustrate the underlying principle, we reconsider the basic situation of a two-component signal $x(t) = x_1(t) + x_2(t)$ whose components $x_1(t)$ and $x_2(t)$ are concentrated around the time-frequency points $(t_1, f_1)$ and $(t_2, f_2)$, respectively. Let us assume that the effective support of the kernel $g_T(\eta)$ is some interval $[-\eta_0, \eta_0]$. Then, combining the localization properties of the GWD (cf. Fig. 3) and the superposition (4.1), we obtain the following results:

i) The signal terms of $T_x(t, f)$ are concentrated around the time-frequency points $(t_1, f_1)$ and $(t_2, f_2)$, respectively.

ii) The IT of $T_x(t, f)$, on the other hand, is formed by superposition of the IT's of all GWD's for which $\rho \in [-\eta_0, \eta_0]$. Hence, it will be located around the set $L$ of points $(t_{12} - \eta T_{12}, f_{12} + \eta T_{12})$ with $\eta \in [-\eta_0, \eta_0]$. Obviously, $L$ is a segment of a straight line passing through the center point $(t_{12}, f_{12})$ and bounded by the points $(t_{12} - \eta_0 T_{12}, f_{12} + \eta_0 T_{12})$ and $(t_{12} + \eta_0 T_{12}, f_{12} - \eta_0 T_{12})$.

This geometry is depicted in Fig. 6 for the case $\eta_0 = 1/2$. The essential conclusion is that the IT of a shift-scale invariant BTFR tends to be spread out over a larger region of the time-frequency plane (as compared to the WD). This spreading effect is stronger for a wider $\eta T$ (i.e., a larger $\eta_0$) and for a larger distance between the interfering signal components (larger $T_{12}$ and/or $|v_{12}|$). Again, the WD is seen to be the case of minimum IT spread since here, $g_W(\eta) = \delta(\eta)$ and thus $\eta_0 = 0$; in addition, the IT spread is here independent of $|\tau_{12}|$ and $|v_{12}|$.

Although the previous arguments are conceptually straightforward, a closer analysis will show that the results obtained must be used with caution. Specifically, the neighborhood of the line segment $L$ should be interpreted as the potential support of the IT of $T_x(t, f)$ since the IT contributions from different GWD's (corresponding to different values of $\eta$) in the superposition (4.1) tend to cancel each other. Indeed, we shall see presently that this canceling effect will typically occur if the kernel $g_T(\eta)$ is sufficiently smooth.

B. Shift-Scale Invariant Smoothing of the WD

In order to establish this property, we recall that $T_x(t, f)$, being shift-invariant, can be derived from the WD by a convolution (cf. (2.1.c))

$$T_x(t, f) = \int_f \int_f \psi_C,T(t - t', f - f') W_x(t', f') dt' df'. \hspace{1cm} (4.2)$$

Consequently, the Fourier transform of $T_x(t, f)$

$$\tilde{T}_x(\tau, v) \triangleq \int_f T_x(t, f) e^{-2\pi i (\tau t - f v)} dt$$

is derived from the ambiguity function (AF) $A_x(\tau, v)$, which is the Fourier transform of the WD, by a multiplication (cf. (2.1.d))

$$\tilde{T}_x(\tau, v) = \hat{\Psi}_C,T(\tau, v) A_x(\tau, v). \hspace{1cm} (4.3)$$
The kernel \( \Psi_{C,T}(\tau, v) \) is the Fourier transform of \( \psi_{C,T}(t, f) \)

\[
\Psi_{C,T}(\tau, v) = \int_{t} \int_{f} \psi_{C,T}(t, f) e^{-j2\pi(\tau t - vf)} dt df.
\]

This well-known result is valid for the Fourier transform of any shift-invariant BTFR. If the kernel \( \psi_{C,T}(t, f) \) is a smooth function, then the convolution (4.2) actually amounts to a smoothing of the WD, and we shall then call \( T \) a smoothed WD (SWD). A smoothing of the WD is often used for attenuating the oscillatory ITs of the WD \([8],[16],[1] \) or, in a stochastic framework, for reducing the WD’s variance \([17],[22] \). Indeed, the smoothness condition implies that \( \psi_{C,T}(\tau, v) \), which is the Fourier transform of \( \psi_{C,T}(t, f) \), is concentrated around the origin of the \( (\tau, v) \) plane, i.e., it decays for larger values of \( |\tau| \) and/or \( |v| \). Under this condition, the weighting (4.3) causes an attenuation of IT’s since the IT’s of the AF typically occur away from the origin of the \( (\tau, v) \) plane.

If, as we assume, the BTFR \( T \) is not merely shift-invariant but shift-scale invariant, then \( \psi_{C,T}(t, f) = G_{T}(\tau v) \) according to (2.3.d), and (4.3) finally becomes

\[
\tilde{T}_{e}(\tau, v) = G_{T}(\tau v)A_{e}(\tau, v). \quad (4.4)
\]

In the following, we also assume the normalization \( G_{T}(0) = 1 \), which, according to Table I, guarantees that \( T \) satisfies the marginal properties.

If \( g_{T}(\eta) \) is sufficiently smooth (i.e., a low-pass function), then \( G_{T}(\xi) \) will be effectively zero for \( |\xi| > \xi_{0} \), where \( \xi_{0} \) is the effective bandwidth of \( g_{T}(\eta) \). This means that \( \Psi_{C,T}(\tau, v) = G_{T}(\tau v) \approx 0 \) for \( |\tau v| > \xi_{0} \) and shows that \( T \) can be interpreted as a smoothed WD (SWD). The effective support of \( \Psi_{C,T}(\tau, v) \) is a cross-shaped region of the \( (\tau, v) \) plane, as shown in Fig. 7 \([11],[8],[20] \). The specific type of WD smoothing produced by a product-type (cross-shaped) kernel \( \Psi_{C,T}(\tau, v) = G_{T}(\tau v) \) will be called shift-scale invariant smoothing.

A prominent example of a shift-scale invariant SWD is the Choi-Williams distribution for which \( G_{T}(\xi) \) is a Gaussian \([11] \)

\[
G_{\text{CWD}}(\xi) = e^{-2|\xi|^{2}/\sigma^{2}}.
\]

In [20], the family of “reduced-interference” distributions is introduced as a class of shift-scale invariant SWD’s with the kernel \( G_{T}(\xi) \) constrained such that many desirable mathematical properties are satisfied.

C. Ambiguity-Domain Analysis of Shift-Scale Invariant SWD’s

In order to understand the peculiarities of shift-scale invariant smoothing, we once again return to our two-component signal whose components are concentrated around the time-frequency points \( (t_{1}, f_{1}) \) and \( (t_{2}, f_{2}) \). It is easily shown that the IT of the AF is here concentrated around the points \( (\tau_{12}, v_{12}) \) and \( (-\tau_{12}, -v_{12}) \) of the \( (\tau, v) \) plane, where \( \tau_{12} = t_{1} - t_{2} \) and \( v_{12} = f_{1} - f_{2} \). Now, if \( |\tau_{12}| > 1 \) is sufficiently larger than \( \xi_{0} \), which is the effective bandwidth of \( g_{T}(\eta) \), then it follows from (4.4) that the IT in \( T_{e}(\tau, v) \), and thus the IT in the original shift-scale invariant SWD \( T_{e}(t, f) \) as well, will be effectively suppressed. This situation is illustrated in Fig. 8(a).

The condition \(|\tau_{12}| > \xi_{0} \), which was seen above to produce good IT attenuation, will be violated if either \( \tau_{12} \approx 0 \) or \( v_{12} \approx 0 \). The first case occurs when \( t_{1} \approx t_{2} \), i.e., when the two interfering signal components occur around the same time.

The second case arises when \( f_{1} \approx f_{2} \), i.e., when the two signal components occur around the same frequency. In these cases, the attenuation of IT’s will be poor since the AF’s IT is now near the \( \tau \) axis or the \( v \) axis, where \( \Psi_{C,T}(\tau, v) \approx G_{T}(0) = 1 \). The case \( v_{12} \approx 0 \) is illustrated in Fig. 8(b).

This discussion shows that the IT attenuation achieved by a shift-scale invariant SWD is extremely sensitive to the relative time-frequency location of the interfering signal components. Satisfactory IT attenuation will be obtained only if the signal components do not occur either around the same time or around the same frequency. Fig. 9 demonstrates this sensitivity by showing the results of the Choi-Williams distribution for the two situations considered in Fig. 8.

D. Spreading of Interference Terms

Additional insights are obtained by studying a two-component signal with Dirac components \( \delta(t-t_{1}) \) and \( \delta(t-t_{2}) \). The shift-scale invariant BTFR \( T_{e}(t, f) \) consists of the signal terms

\[
T_{e_{1}}(t, f) = \delta(t-t_{1}), \quad T_{e_{2}}(t, f) = \delta(t-t_{2})
\]

and the IT

\[
I_{e_{1},e_{2}}(t, f) = \frac{1}{|\tau_{12}|} \left[ g_{T}\left(\frac{t-t_{12}}{\tau_{12}}\right) e^{-j2\pi\tau_{12}f} + g_{T}\left(\frac{t-t_{12}}{-\tau_{12}}\right) e^{j2\pi\tau_{12}f}\right]. \quad (4.5)
\]
The AF is depicted in Fig. 10(a), and the SWD result $T_z(t, f)$ is plotted in Fig. 10(b) for the special case of the Choi–Williams distribution. Since the two AF signal terms lie exactly on the $\tau$ axis where $\Psi_{C,T}(\tau, v) = GT(\tau) = 1$, they are not affected by the weighting by $\Psi_{C,T}(\tau, v)$; as a consequence, the signal terms of $T_z(t, f)$ equal the signal terms of the WD and thus feature perfect time concentration.

The IT, on the other hand, is spread out in time as predicted by (4.5). According to (4.5), this spreading is stronger for a wider $g_T(\eta)$ and a larger time distance $|\tau_1 - \tau_2|$ between the two impulses. This behavior agrees with the results derived from the GWD superposition formula (4.1) at the beginning of this section. Alternatively, the IT spreading may also be viewed as a consequence of the truncation of the AF's IT by the weighting (cf. Fig. 10(a)).

The condition $GT(0) = 1$ assuring the marginal properties implies $\int g_T(\eta) d\eta = 1$; as a consequence, the integral of the IT (4.5) over time is easily shown to be the cosine

$$\int T_{x_1,x_2}(t, f) dt = 2 \cos(2\pi \tau_1 f)$$

which equals the result obtained for the WD. Hence, as far as the IT's time integral is concerned, the IT is not attenuated at all. Here, we have a situation where the IT is spread out according to (4.5), while the various IT components do not cancel each other. While the IT's height is reduced (as compared to the WD), the IT's width is increased in proportion such that the IT's time integral remains the same. This kind of behavior will always be observed if the signal components are not disjoint in frequency. Of course, dual results can be obtained for signal components that are not disjoint in time.

E. Time-Frequency Concentration

The previous example has also shown that $T_z(t, f) = \delta(t - t_0)$ for $x(t) = \delta(t - t_0)$. The fact that the signal's perfect time concentration is preserved here seems to imply that shift-scale invariant SWD's have perfect time resolution. However, it should be clear from the ambiguity-domain analysis (cf. Fig. 10(a)) that the ideal Dirac impulse $x(t) = \delta(t - t_0)$ and the dual signal $x(t) = e^{j\pi ct}$ (a Dirac impulse in the frequency domain) are the only signals whose time or frequency concentration is preserved in a shift-scale invariant SWD. In all other cases, the multiplication of the AF by the weighting function $\Psi_{C,T}(\tau, v)$ will effect a truncation of the AF, which leads to a broadening of $T_z(t, f)$ as compared to the WD and thus causes a loss in time-frequency concentration.

We illustrate this broadening effect by considering the infinite-length chirp signal $x(t) = e^{j\pi ct}$, $c \in \mathbb{R}$ whose WD $W_x(t, f) = \delta(f - ct)$ is perfectly concentrated along the instantaneous-frequency line $\tau_{x,\text{inst}}(t) = ct$. The AF is $A_x(\tau, v) = \delta(v - ct)$, which leads to the situation depicted in Fig. 11(a). The weighting function $\Psi_{C,T}(\tau, v) = GT(\tau v)$ is seen to cause a truncation of the AF. The resulting time-frequency concentration loss in the shift-scale invariant SWD is illustrated in Fig. 11(b) for a finite-length (windowed) chirp signal.

For a rough analysis of the concentration loss, we assume the particularly simple weighting function corresponding to an idealized cutoff, i.e., a rectangular $G_T(\xi)$

$$G_T(\xi) = \begin{cases} 1, & |\xi| < \xi_0 \\ 0, & |\xi| > \xi_0 \end{cases}$$

The Fourier transform of $T_x(t, f)$ is obtained as

$$\tilde{T}_x(\tau, v) = G_T(\tau v)A_x(\tau, v) = GT(\tau v)\delta(v - ct) = G_T(\tau v)\delta(v - ct)$$

Fig. 10. Shift-scale invariant SWD of the two-component signal $x(t) = \delta(t - t_1) + \delta(t - t_2)$: (a) Ambiguity-domain analysis; (b) Choi–Williams distribution with $\alpha = 5$.  

Fig. 11. Frequency-concentration loss caused by the weighting function $\Psi_{C,T}(\tau, v)$; (a) Ambiguity-domain analysis; (b) Choi–Williams distribution with $\alpha = 5$. 
and we easily obtain from (4.6) and (4.7)

\[ T_x(t, f) = \frac{1}{\nu_0} \text{sinc} \left( \frac{f - ct}{v_0} \right), \quad v_0 = \frac{1}{2} \sqrt{\frac{c}{\xi_0}} \]

where \( \text{sinc} \alpha = \sin(\pi \alpha)/(\pi \alpha) \). We see that the shift-scale invariant SWD \( T_x(t, f) \) is still concentrated along the instantaneous-frequency line, but the concentration is not perfect; specifically, the frequency width is proportional to the parameter \( v_0 \), which grows with decreasing cut-off parameter \( \xi_0 \).

This example shows that a small value of \( \xi_0 \) (which will produce good IT attenuation) results in poor time-frequency concentration. This tradeoff between good IT attenuation and good time-frequency concentration is inherent in any SWD be it shift-scale invariant or not.

V. CONCLUSION

The class of shift-scale invariant BTFR’s comprises all BTFR’s that are “invariant” to time shifts, frequency shifts, and time-frequency scalings. Hence, this class forms the intersection of the shift-invariant (Cohen) class and the affine class, and it contains BTFR’s that are interesting either from a formal viewpoint (e.g., the family of generalized WD’s) or from a practical viewpoint (e.g., the Choi–Williams distribution).

While BTFR’s of Cohen’s class or the affine class are generally characterized by 2-D kernel functions, a 1-D kernel function suffices in the special case of shift-scale invariant BTFR’s.

This paper concentrated on the time-frequency localization properties of shift-scale invariant BTFR’s. Since any such BTFR is a superposition of GWD’s, the family of GWD’s was studied in some detail, and it was shown that the WD is the GWD whose IT’s feature maximum time-frequency concentration.

Motivated by the practical importance of attenuating the IT’s of the WD by means of a smoothing operation, we next investigated the localization properties of those shift-scale invariant BTFR’s that can be viewed as smoothed WD’s (e.g., the Choi–Williams distribution). It was here found that the shift-scale invariant structure is a mixed blessing. An advantage of shift-scale invariant smoothed WD’s is the fact that they are capable of retaining some of the nice mathematical properties of the WD, which are usually lost when some other type of smoothing is used. However, the price paid is a characteristic sensitivity of IT attenuation to the time-frequency locations of the signal components.

A simple analysis in the “ambiguity domain” shows that IT’s will be poorly attenuated if the corresponding signal components occur either around the same time or around the same frequency. In these cases, the reduction of IT height is compensated by a proportional increase of IT spread. It was furthermore demonstrated that like any other type of smoothing, a shift-scale invariant smoothing causes a loss in time-frequency concentration (except for the somewhat academic case of an ideal Dirac impulse in the time or frequency domain).

We finally note that further aspects of shift-scale invariant BTFR’s (which are related to the BTFR properties of regularity and unitarity) are discussed in [23].

ACKNOWLEDGMENT

The authors wish to thank A. Papandreou for contributing the Choi–Williams distribution plots in Figs. 9–11.

REFERENCES

Franz Hlawatsch (S’85-M’88) received the Diplom-Ingenieur and Dr. techn. degrees in electrical engineering from the Vienna University of Technology, Vienna, Austria, in 1983 and 1988, respectively. Since 1983, he has been a Research and Teaching Assistant at the Department of Communications Engineering of the Vienna University of Technology. During 1991–1992, he spent a sabbatical year with the Department of Electrical Engineering at the University of Rhode Island. His research interests are mainly in signal theory and signal processing with emphasis on time-frequency methods.

Rüdiger L. Urbanke received the Diplom-Ingenieur degree in electrical engineering from the Vienna University of Technology, Vienna, Austria, in 1990. In 1992, as a recipient of a Fulbright Fellowship, he received the M.S. degree in electrical engineering from Washington University, where he is currently enrolled as a Ph.D. student under a Donald F. Wann Fellowship. In 1991, he was a Research and Teaching Assistant at the Department of Communications Engineering of the Vienna University of Technology. His research interests include signal processing, coding theory, and multiple-access communications.