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### MAR 670 - Data Analysis Methods

(due ??? April 2008)

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#### Exercise 6. Cross-Spectral Energy Density and Coherence Functions

Given the coherence/phase matrix for a trio of series

$$\begin{matrix}
 s11 & c012 & c013 \\
 fa21 & s22 & c023 \\
 fa31 & fa32 & s33
 \end{matrix}
 ,$$

where  $c0's$ = coherence;  $fa's$ = phases;  $s's$ =auto-spectra.

Compute coherence/phase functions using **l\_specter** with section length = 200 (i.e. 101 spectral estimates from  $f = 0.0\text{cph}$  to  $f_N = 0.5\text{cph}$ ) TAPER - yes; DECIMATION – no; for the indicated series:

- A. Synthetic Input Series: sine10.n1  
 sine10.n2  
 sine100.n2

- For each “cross-component” in the coherence/phase matrix use **Matlab** to produce a single-page, stack of plots with (top) autospectral energy density (appropriate log axis); (middle) coherence spectra (linear: 0 to 1.0) ; and (3) phase spectra (linear:  $180^\circ$  to  $+180^\circ$ ) versus a linear frequency axes between 0 cph and 0.5 cph. Plot the spectral energy on a log axis and the coherence and phase spectra on linear ordinate axes.
- Plot the zero coherence level for the 95% confidence level on each coherence plot; and the 95% confidence interval for the coherence and phase at 0.10cph.
- Discuss your results.

- B. Measured Input Series: aprsdb.mhr  
 bosslp.mhr  
 bosspp.mhr

- For each “cross component” in the coherence/phase matrix use **Matlab** to produce a single-page, stack of plots with (top) autospectral energy density (appropriate log axis); (middle) coherence spectra (linear: 0 to 1.0) ; and (3) phase spectra (linear:  $180^\circ$  to  $+180^\circ$ ) versus a linear frequency axes between 0 cph and 0.5 cph. Plot the spectral energy on a log axis and the coherence and phase spectra on linear ordinate axes.
- Plot the zero coherence level for the 95% confidence level on each coherence plot; and the 95% confidence interval for the coherence and phase at 0.07cph.
- Discuss your results.

- C. How do the results for B differ, if the residual SL and SSP records were substituted?