





# Srinivasa Ramanujan and Signal Processing

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## 1887 - 1920

**Self-educated Indian mathematician** 

Grew up in poverty (Kumbakonam, Tamil Nadu)

- His genius discovered by Prof. G. H. Hardy
- Worked with Hardy in 1914 1919 (Cambridge)



1877 - 1947



1887 -- 1920

### **Ramanujan created history in mathematics**

**Became a Fellow of the Royal Society at 32** 

Passed away at 33

#### A SYNOPSIS

OF

#### ELEMENTARY RESULTS

IN

#### PURE AND APPLIED MATHEMATICS:

CONTAINING

PROPOSITIONS, FORMULÆ, AND METHODS OF ANALYSIS,

WITH

#### ABRIDGED DEMONSTRATIONS.

BY

#### G. S. CARR, B.A.,

LATE PRIZEMAN AND SCHOLAR, OF GONVILLE AND CAIUS COLLEGE, CAMBRIDGE.

807  

$$x^{2n} - 2x^{n}y^{n} \cos n\theta + y^{2n}$$

$$= \left\{ x^{2} - 2xy \cos \theta + y^{2} \right\} \left\{ x^{2} - 2xy \cos \left(\theta + \frac{2\pi}{n}\right) + y^{2} \right\} \dots$$

to *n* factors, adding  $\frac{-n}{n}$  to the angle successively.

**PROOF.**—By solving the quadratic on the left, we get  $x = y(\cos n\theta + i \sin n\theta)^{\overline{n}}$ . The *n* values of x are found by (757) and (626), and thence the factors. For the factors of  $x^* \pm y^*$  see (480).

808 
$$\sin n\phi = 2^{n-1} \sin \phi \sin \left(\phi + \frac{\pi}{n}\right) \sin \left(\phi + \frac{2\pi}{n}\right) \dots$$

as far as n factors of sines.

**PROOF.**—By putting x = y = 1 and  $\theta = 2\phi$  in the last.

**809** If n be even,

$$\sin n\phi = 2^{n-1} \sin \phi \cos \phi \left( \sin^2 \frac{\pi}{n} - \sin^2 \phi \right) \left( \sin^2 \frac{2\pi}{n} - \sin^2 \phi \right) \&c.$$

**810** If n be odd, omit  $\cos \phi$  and make up n factors, reckoning two factors for each pair of terms in brackets.

Obtained from (808), by collecting equidistant factors in pairs, and applying (659).

811 
$$\cos n\phi = 2^{n-1} \sin \left(\phi + \frac{\pi}{2n}\right) \sin \left(\phi + \frac{3\pi}{2n}\right) \dots$$
 to *n* factors.  
PROOF.—Put  $\phi + \frac{\pi}{2n}$  for  $\phi$  in (808).  
819 Also, if *n* be odd

$$\cos n\phi = 2^{n-1}\cos\phi\left(\sin^2\frac{\pi}{2n} - \sin^2\phi\right)\left(\sin^2\frac{3\pi}{2n} - \sin^2\phi\right)\dots$$

**813** If *n* be even, omit  $\cos \phi$ . Proved as in (809).

814 
$$n = 2^{n-1} \sin \frac{\pi}{n} \sin \frac{2\pi}{n} \sin \frac{3\pi}{n} \dots \sin \frac{(n-1)\pi}{n}$$
  
PROOF.—Divide (809) by  $\sin \phi$ , and make  $\phi$  vanish; then apply (754).

815 
$$\sin \theta = \theta \left\{ 1 - \left(\frac{\theta}{\pi}\right)^2 \right\} \left\{ 1 - \left(\frac{\theta}{2\pi}\right)^2 \right\} \left\{ 1 - \left(\frac{\theta}{3\pi}\right)^2 \right\} \dots \dots$$

816 
$$\cos\theta = \left\{1 - \left(\frac{2\theta}{\pi}\right)^2\right\} \left\{1 - \left(\frac{2\theta}{3\pi}\right)^2\right\} \left\{1 - \left(\frac{2\theta}{5\pi}\right)^2\right\} \dots \right\}$$

**PROOF.**—Put  $\phi = \frac{\sigma}{n}$  in (809) and (812); divide by (814) and make n infinite.

817 
$$e^{x}-2\cos\theta+e^{-x}$$
  
=  $4\sin^{3}\frac{\theta}{2}\left\{1+\frac{x^{3}}{\theta^{3}}\right\}\left\{1+\frac{x^{3}}{(2\pi\pm\theta)^{3}}\right\}\left\{1+\frac{x^{3}}{(4\pi\pm\theta)^{3}}\right\}...$   
Proved by substituting  $x=1+\frac{x}{2n}, y=1-\frac{x}{2n}$ , and  $\frac{\theta}{n}$  for  $\theta$  in (807),

making n infinite and reducing one series of factors to  $4\sin^2\frac{\theta}{2}$  by putting z = 0.

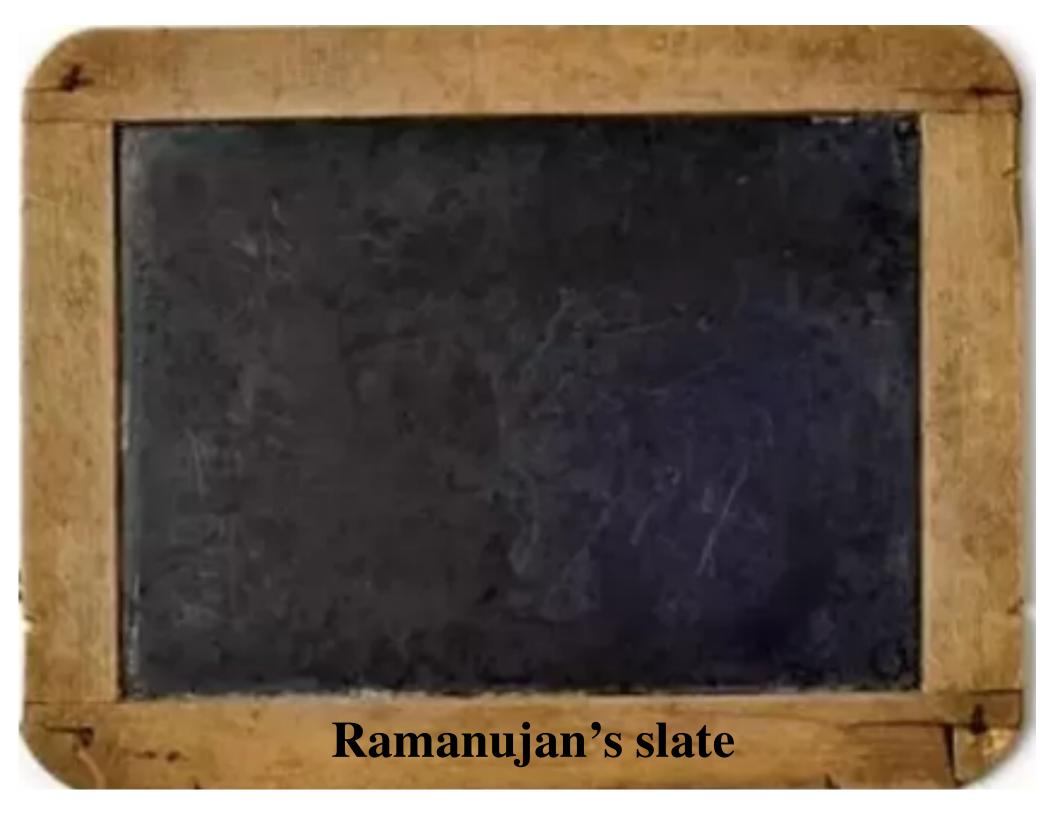
De Moivre's Property of the  
Circle. — Take P any point, and  

$$POB = \theta$$
 any angle,  
 $BOC = COD = \&c. = \frac{2\pi}{n};$   
 $OP = x; \quad OB = r.$   
819  $x^{2n} - 2x^n r^n \cos n\theta + r^{2n}$   
 $= PB^2 PC^2 PD^2 \dots$  to n factors.  
By (807) and (702), since  $PB^3 = x^3 - 2xr \cos \theta + r^3$ , &c.  
820 If  $x = r$ ,  $2r^n \sin \frac{n\theta}{2} = PB \cdot PC \cdot PD \dots$  &c.

821 Cotes's properties.—If 
$$\theta = \frac{2\pi}{n}$$
,  
 $x^n \sim r^n = PB \cdot PC \cdot PD \dots$  &c.  
822  $x^n + r^n = Pa \cdot Pb \cdot Pc \dots$  &c.

#### ADDITIONAL FORMULÆ.

823 
$$\cot A + \tan A = 2 \operatorname{cosec} 2A = \sec A \operatorname{cosec} A$$
.  
824  $\operatorname{cosec} 2A + \cot 2A = \cot A$ .  $\sec A = 1 + \tan A \tan \frac{A}{2}$ .  
826  $\cos A = \cos^4 \frac{A}{2} - \sin^4 \frac{A}{2}$ .  
827  $\tan A + \sec A = \tan \left( 45^\circ + \frac{A}{2} \right)$ .  
828  $\frac{\tan A + \tan B}{\cot A + \cot B} = \tan A \tan B$ .  
829.  $\sec^2 A \operatorname{cosec}^2 A = \sec^2 A + \operatorname{cosec}^2 A$ .



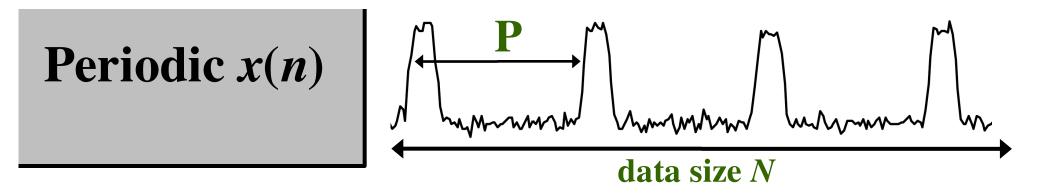
Vi 
$$\phi(\alpha) + \phi(-\alpha) = 2\phi(\alpha)$$
  
Vii  $\phi(\alpha) - \phi(-\alpha) = 4x \psi(x^{p})$   
Viii  $\phi(\alpha) - \phi(-\alpha) = \frac{1}{2} + \frac{1}{2} + \frac{1}{2} + \frac{1}{2}$   
X.  $\phi^{1}(\alpha) - \phi^{1}(-\alpha) = \frac{1}{2} + \frac{1}{2$ 



2 5 گرد 24.77 TCos 2 37713 Coth **DEV PATEL** ACADEMY AWARD WINNER Mars Cost THE MAN WHO KNEW

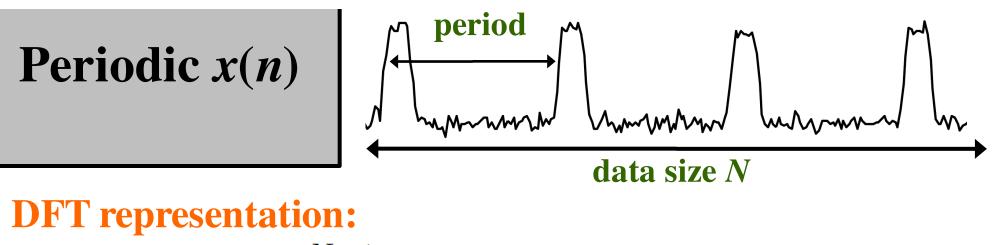
# **Talk Outline**

- Ramanujan sums (RS): 1918
- Representing periodic signals
- From RS to Subspaces
- From Subspaces to Dictionaries
- From Dictionaries to Filter Banks
- iMUSIC
- Conclusions, Acknowledgements, ...



$$x(n) = x(n+P)$$

### Smallest such integer *P* is called the period

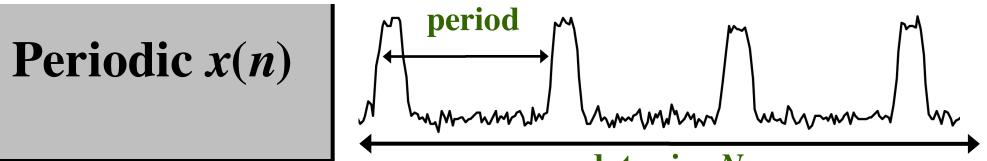


$$x(n) = \sum_{k=0}^{N-1} X[k] e^{j(2\pi k/N)n} \leftarrow = a \text{ divisor of } N$$
  
et N = 6 look at these

Let N = 6, look at these  $\checkmark$ 

period 1 
$$e^{\frac{j2\pi(0n)}{6}}$$
  
period 2  $e^{\frac{j2\pi(3n)}{6}}$   
period 3  $e^{\frac{j2\pi(2n)}{6}}, e^{\frac{j2\pi(4n)}{6}}$   
period 6  $e^{\frac{j2\pi n}{6}}, e^{\frac{j2\pi(5n)}{6}}$ 

periods 4 and 5 missing!



data size N

**DFT representation:** 

$$x(n) = \sum_{k=0}^{N-1} X[k] e^{j(2\pi k/N)n} \longleftarrow \text{period} = N$$
  
or a divisor of N

N = 32; divisors = 1, 2, 4, 8, 16, 32 Very few periods in basis

**Ramanujan-sum representation:** x(n)

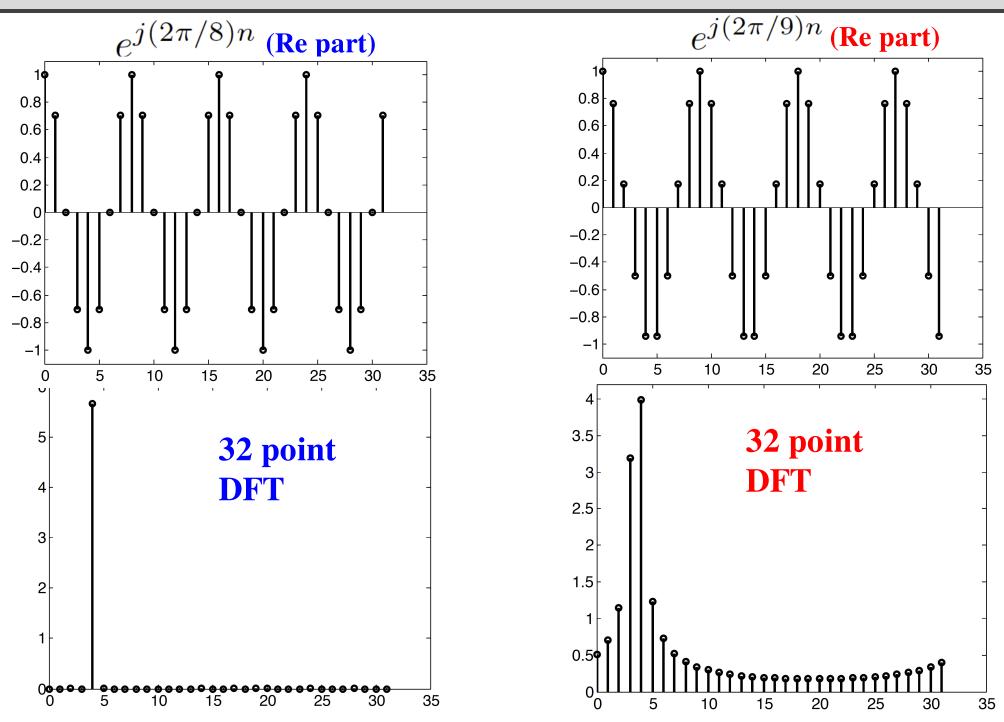
$$= \sum_{q=1}^{n} a_q c$$

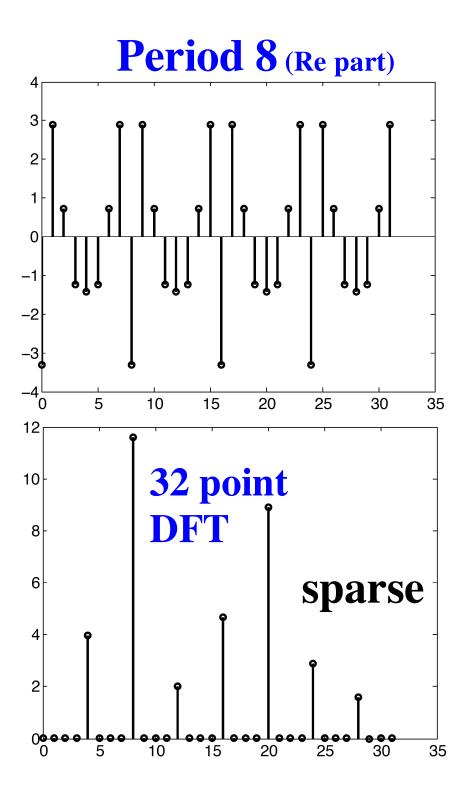
period *(* 

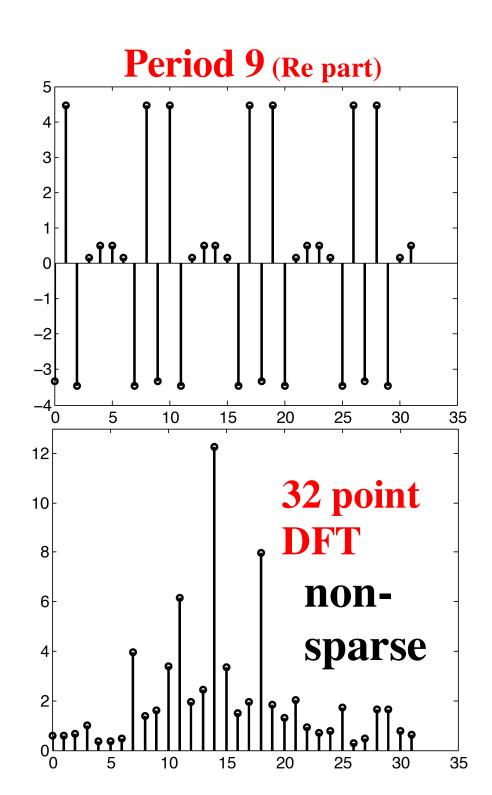
N

Every period *q* is in basis!

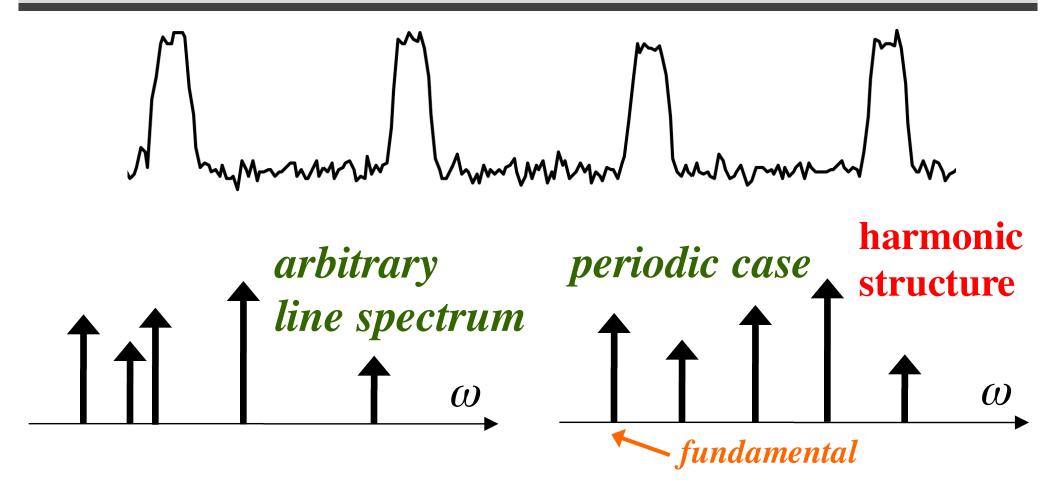
### **Limitations of DFT: Example**





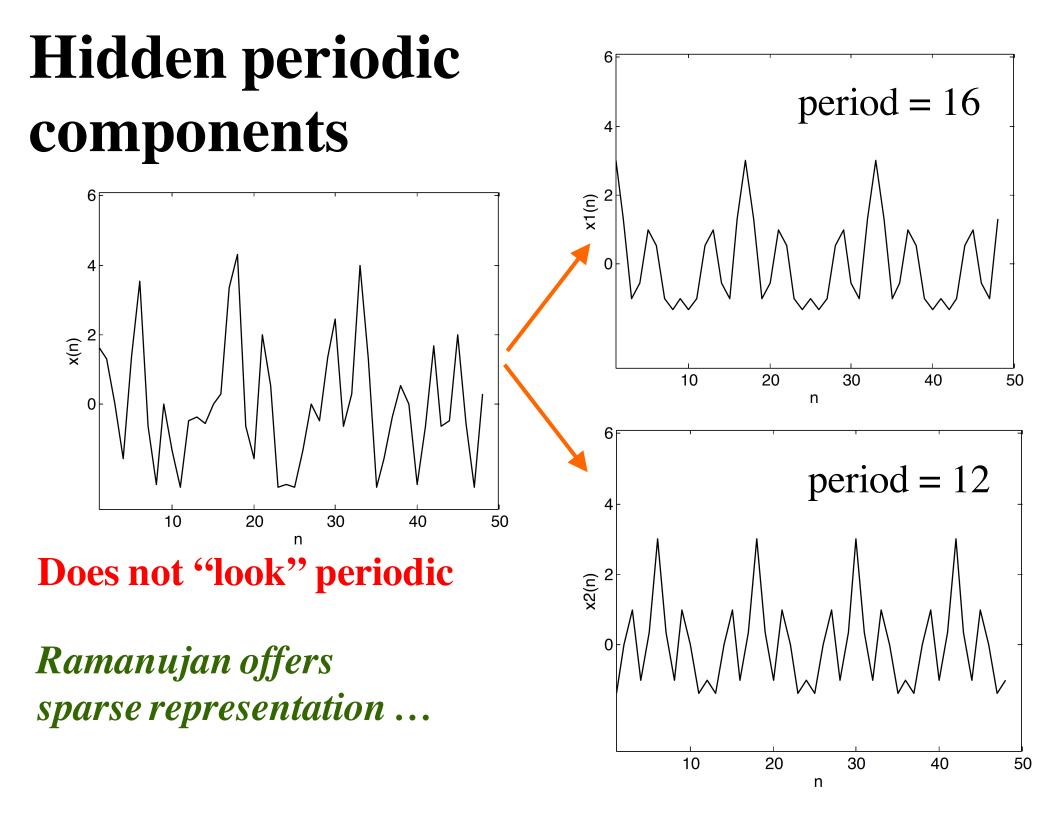


### Identifying periods vs spectrum est.



DFT, MUSIC, HMUSIC, HMP, etc., are not the best ...

**Ramanujan offers something new** 



# **Importance of periodicity**



- Pitch identification acoustics (music, speech, ... )
- Time delay estimation in sensor arrays
- Medical applications
- Genomics and proteomics
- Radar
- Astronomy
- Physics

## Ramanujan sum (1918)

$$c_q(n) = \sum_{\substack{k=1\\(k,q)=1}}^{q} e^{j2\pi kn/q} \xrightarrow{q = \text{positive integer}}_{\substack{k \text{ and } q \\ coprime}}$$

$$c_q(n+q) = c_q(n) \qquad \text{# of terms } = \phi(q) = \text{Euler totient}$$

$$period q \qquad \qquad \text{# of terms } = \phi(q) = \text{Euler totient}$$

$$C_q[k] = \begin{cases} q & \text{if } (k,q) = 1 \\ 0 & \text{otherwise.} \end{cases}$$

$$C_q[k] = \begin{cases} q & \text{if } (k,q) = 1 \\ 0 & \text{otherwise.} \end{cases}$$

$$c_q(n) = \sum_{\substack{k=1 \ (k,q)=1}}^q e^{j2\pi kn/q}$$

*primitive frequencies with same period q* 

#### Theorem: Ramanujan sum is *integer* valued!

Examples: 
$$c_1(n) = 1$$
  
 $c_2(n) = 1, -1$   
 $c_3(n) = 2, -1, -1$   
 $c_4(n) = 2, 0, -2, 0$   
 $c_5(n) = 4, -1, -1, -1, -1$   
 $c_6(n) = 2, 1, -1, -2, -1, 1$   
Orthogonal:  $\sum_{n=0}^{m-1} c_{q_1}(n)c_{q_2}(n) = 0, \quad q_1 \neq q_2.$   
 $m = \operatorname{lcm}(q_1, q_2)$ 

#### What did Ramanujan do with these?

#### He expanded arithmetic functions (1918):

**Number-of-divisors:** 
$$\sigma_0(n) = -\sum_{q=1}^{\infty} \frac{\ln q}{q} c_q(n)$$

**Sum-of-divisors:** 
$$\sigma(n) = \frac{n\pi^2}{6} \sum_{q=1}^{\infty} \frac{c_q(n)}{q^2}$$

Euler-totient: 
$$\phi(n) = \frac{6n}{\pi^2} \left( c_1(n) - \frac{c_2(n)}{2^2 - 1} - \frac{c_3(n)}{3^2 - 1} - \frac{c_5(n)}{5^2 - 1} + \frac{c_6(n)}{(2^2 - 1)(3^2 - 1)} - \frac{c_7(n)}{7^2 - 1} + \frac{c_{10}(n)}{(2^2 - 1)(5^2 - 1)} - \frac{c_{11}(n)}{11^2 - 1} - \frac{c_{13}(n)}{13^2 - 1} + \frac{c_{14}(n)}{(2^2 - 1)(7^2 - 1)} + \dots \right)$$

**von Mangoldt function:**  $\Lambda(n) = \frac{n}{\phi(n)} \sum_{q=1}^{\infty} \frac{\mu(q)}{\phi(q)} c_q(n)$  $\Lambda(n) = \begin{cases} \log p & \text{if } n = p^k \text{ for prime } p, \text{ with } k \ge 1 \\ 0 & \text{otherwise.} \end{cases}$ 

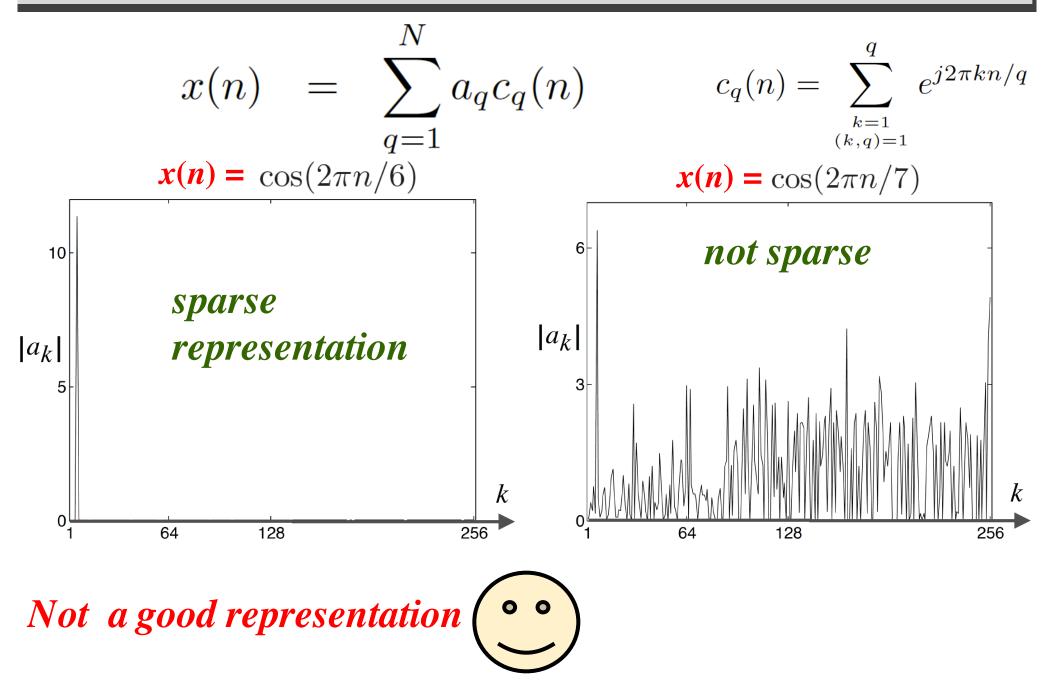
# Our goal

$$c_q(n) = \sum_{\substack{k=1 \ (k,q)=1}}^{q} e^{j2\pi kn/q}$$

$$c_q(n+q) = c_q(n)$$

- Use this to represent periodic signals efficiently
- Significant advantages over traditional ...

## **Representation for periodic signals?**



# What do we do about it?

$$x(n) = \sum_{q=1}^{N} a_q c_q(n)$$

**Replace each Ramanujan-sum with a subspace:** 



Leads to a nice representation! (°°)



## **Ramanujan subspace** $S_q$

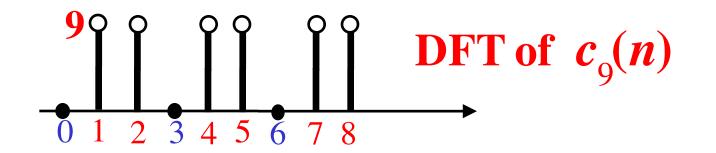
[Vaidyanathan 2014, IEEE SP Trans.]

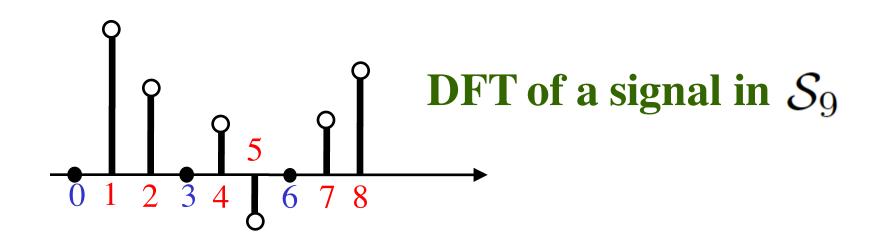
**Space of signals of the form:** 

$$\sum_{\substack{k=1\\(k,q)=1}}^{q} a_k W_q^{kn} \quad \text{complex basis}$$
$$= \sum_{l=0}^{\phi(q)-1} \beta_l c_q (n-l) \quad \text{real integer basis}$$

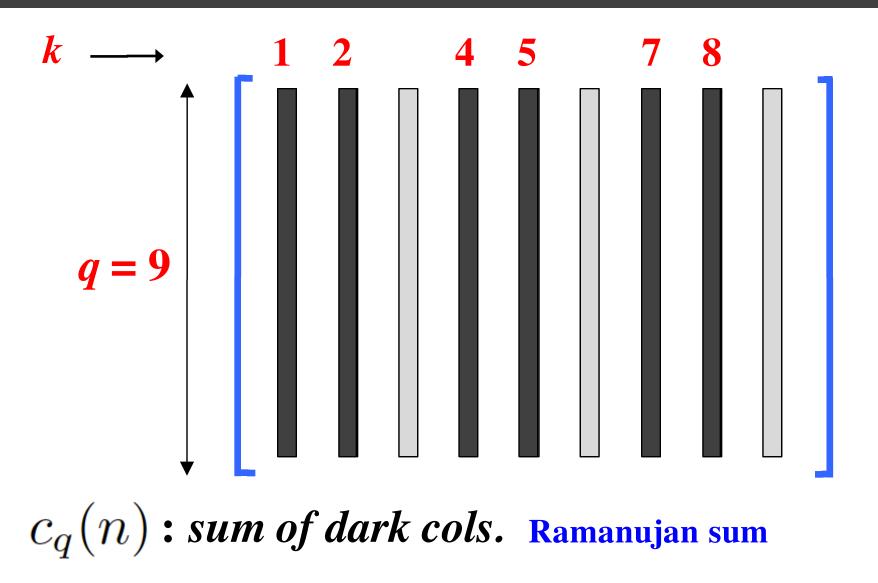
Dimension =  $\phi(q)$  = Euler's totient function

### **Ramanujan subspace: look at the DFT**





### Think of the q x q DFT matrix



 $\mathcal{S}_q$  : space spanned by dark cols. Ramanujan subspace

# Periodicity Theorems [PPV 2014, IEEE SP Trans].

### 1. Nonzero signals in $S_q$ have period q. (can't be smaller).

## 2. Any period-*P* signal can be written as

$$x(n) = \sum_{m=1}^{K} x_{q_m}(n) \qquad x_{q_m}(n) \in \mathcal{S}_{q_m}$$

where  $q_m$  are divisors of P.

# Periodicity Theorems [PPV 2014, IEEE SP Trans].

**3. Consider the sum** 
$$x(n) = \sum_{m=1}^{K} x_{q_m}(n)$$
  
where  $x_{q_m}(n) \in S_{q_m}$ .

**This has period** =  $lcm(q_1, q_2, ..., q_K)$ (can't be smaller).

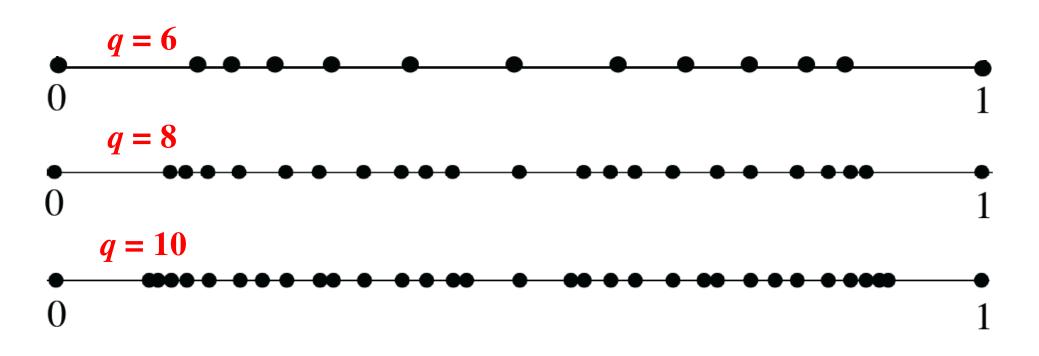
## Farey dictionary (PPV and Piya Pal, 2014)

	$\phi(4) = 2$					$\phi(5$	() = 4	V	$W_q = e^{-j2\pi/q}$			
1	2	3	3	4	4	5	5	5	5	6	6	
$\left( 1\right)$	1	1	1	1	1	1	1	1	1	1	1	
1	$W_2$	$W_3$	$W_3^2$	$W_4$	$W_4^3$	$W_5$	$W_5^2$	$W_5^3$	$W_5^4$	$W_6$	$W_{6}^{5}$	
1	$W_2^2$	$W_3^2$	$W_3^4$	$W_4^2$	$W_4^6$	$W_5^2$	$W_5^4$	$W_{5}^{6}$	$W_{5}^{8}$	$W_6^2$	$W_{6}^{10}$	
1	$W_{2}^{3}$	$W_{3}^{3}$	$W_3^6$	$W_4^3$	$W_{4}^{9}$	$W_5^3$	$W_{5}^{6}$	$W_{5}^{9}$	$W_{5}^{12}$	$W_{6}^{3}$	$W_{6}^{15}$	
1	$W_2^4$	$W_3^4$	$W_{3}^{8}$	$W_4^4$	$W_{4}^{12}$	$W_5^4$	$W_{5}^{8}$	$W_{5}^{12}$	$W_{5}^{16}$	$W_6^4$	$W_{6}^{20}$	
1	$W_2^5$	$W_{3}^{5}$	$W_{3}^{10}$	$W_4^5$	$W_{4}^{15}$	$W_{5}^{5}$	$W_{5}^{10}$	$W_{5}^{15}$	$W_{5}^{20}$	$W_{6}^{5}$	$W_{6}^{25}$	
$\mathcal{S}_1$	$\mathcal{S}_1 \ \mathcal{S}_2 \ \mathcal{S}_3$		$S_3$	$\mathcal{S}_4$		$\mathcal{S}_5$			$\mathcal{S}_6$			
			• •			•	-	-	•	• •		$2\pi$

Farey frequency grid

0

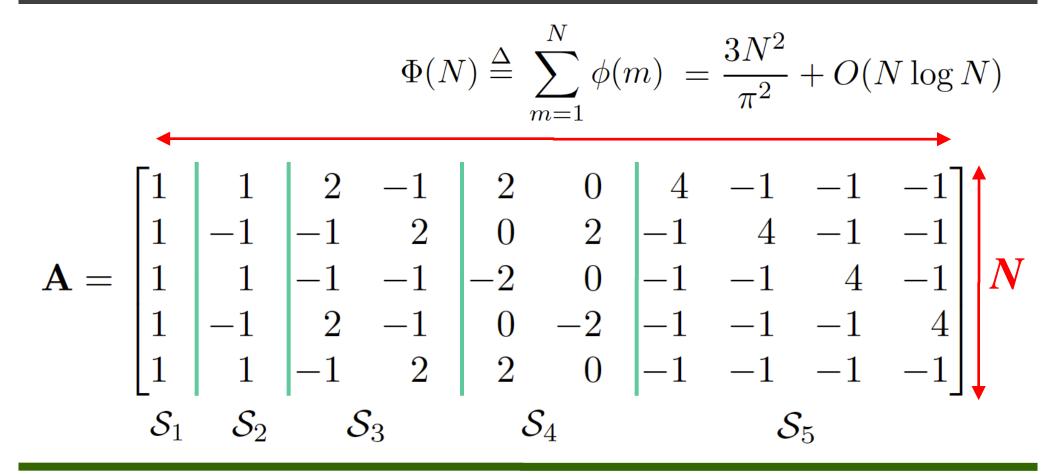
## **Farey Frequency Grids**



### Non-uniform frequency grids for period estimation

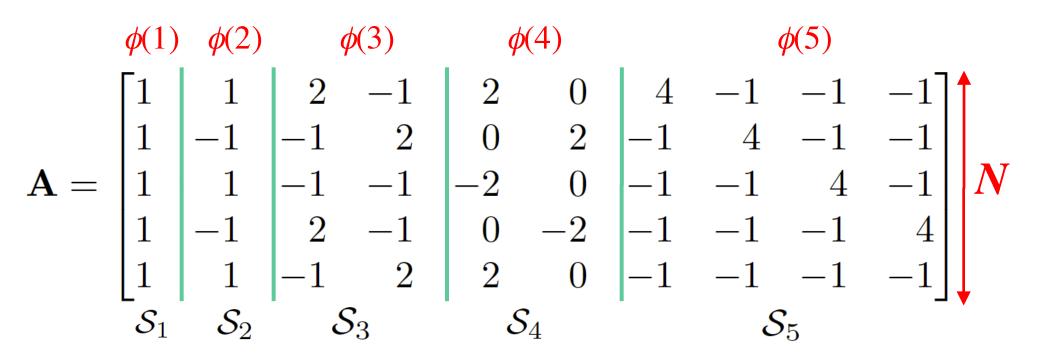
Farey series, in Number Theory [Hardy and Wright 1938, 2008]

### **Ramanujan dictionary** [Srikanth Tenneti, PPV 2015, 2016, IEEE SP Trans].



 $\Phi(8) = 22, \Phi(10) = 32, \Phi(14) = 64, \Phi(32) = 324, \dots$ Frame, rather than basis

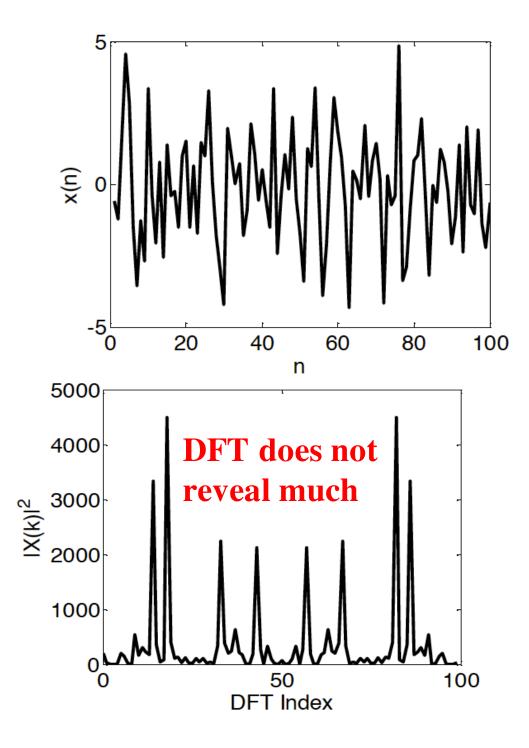
### Finding period using Ramanujan dictionary



Given x, find a sparse representation:  $\mathbf{x} = \mathbf{A}\mathbf{y}$ 

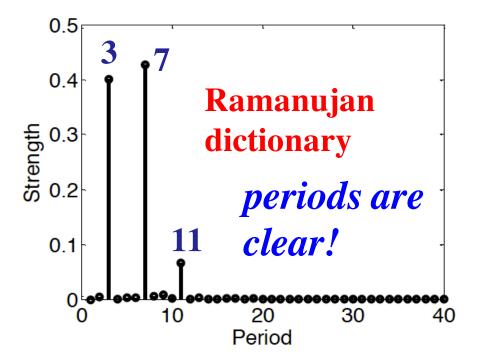
$$x(n) = \sum_{m=1}^{K} x_{q_m}(n) \qquad x_{q_m}(n) \in \mathcal{S}_{q_m}$$

Then period  $P = \operatorname{lcm}(q_1, q_2, \ldots, q_K)$ 

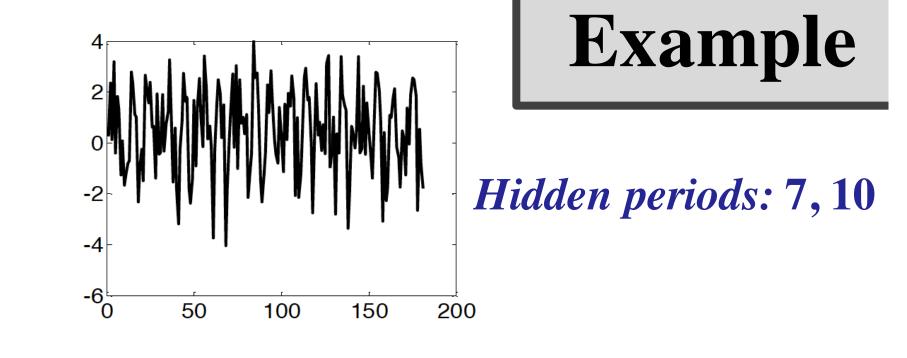


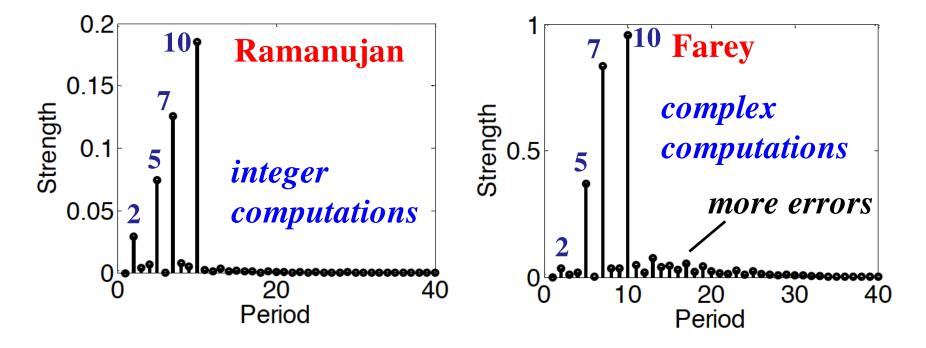
# Example

### Hidden periods: 3, 7, 11



S. Tenneti, P. P. Vaidyanathan





# Ramanujan vs other methods

### Ramanujan works much better when:

- periods are *integers* (DNA, proteins, ...)
- datalength is *short*
- *multiple hidden* periods should be found

## On the lighter side ...

## The Taxicab number

# $1729 = 1^{3} + 12^{3}$ $= 9^{3} + 10^{3}$

**Smallest integer that can be written as a sum of two cubes in two ways!** 



Bruce C. Berndt

Ramanujan's Notebooks

Part III



Springer

George E. Andrews Bruce C. Berndt

## Ramanujan's Lost Notebook

Part I



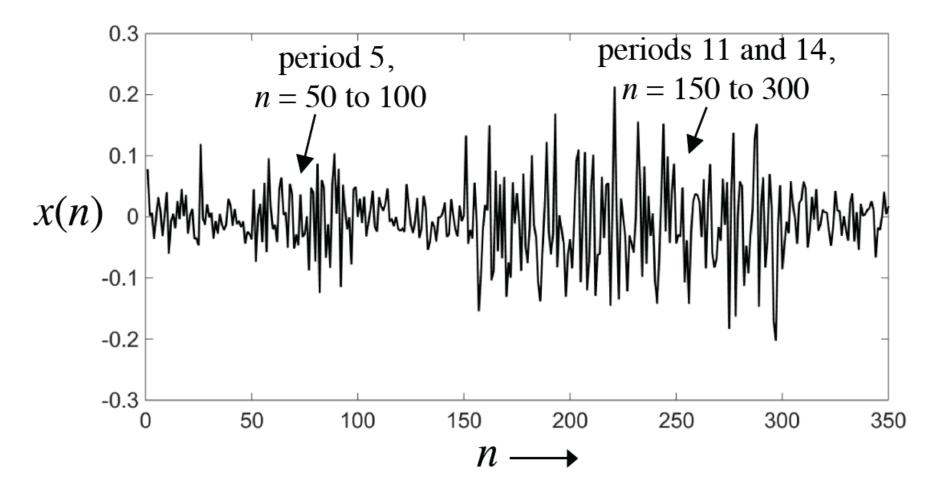


Prof. George Andrews Penn State



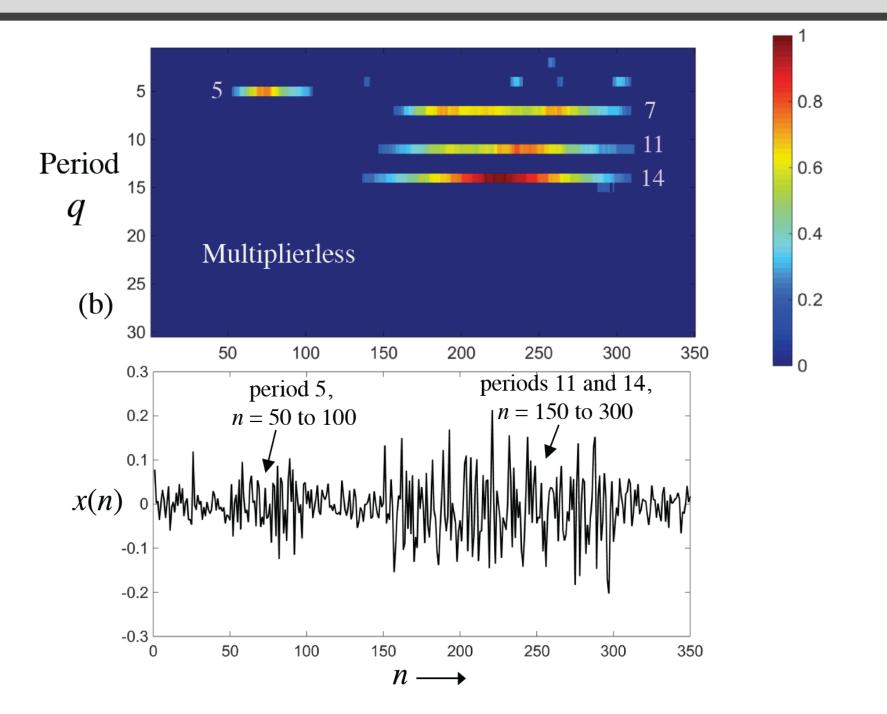
#### Prof. Bruce Brendt UIUC

## Tracking periodicity as it changes ...

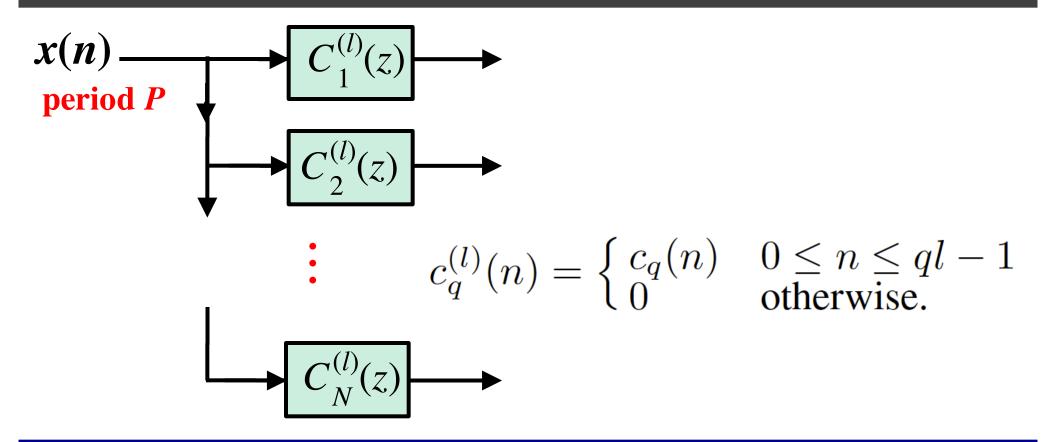


**Time-Period plane plot is needed** 

## Ramanujan Filter-Banks



## Ramanujan Filter-Banks



**Theorem:** Suppose the filters with nonzero outputs are  $C_{q_1}(z), C_{q_2}(z), \dots C_{q_K}(z)$ Then  $P = \operatorname{lcm} \{q_1, q_2, \dots, q_K\}$ 

## FIR Ramanujan filters

$$c_q^{(l)}(n) = \begin{cases} c_q(n) & 0 \le n \le ql - 1\\ 0 & \text{otherwise.} \end{cases}$$

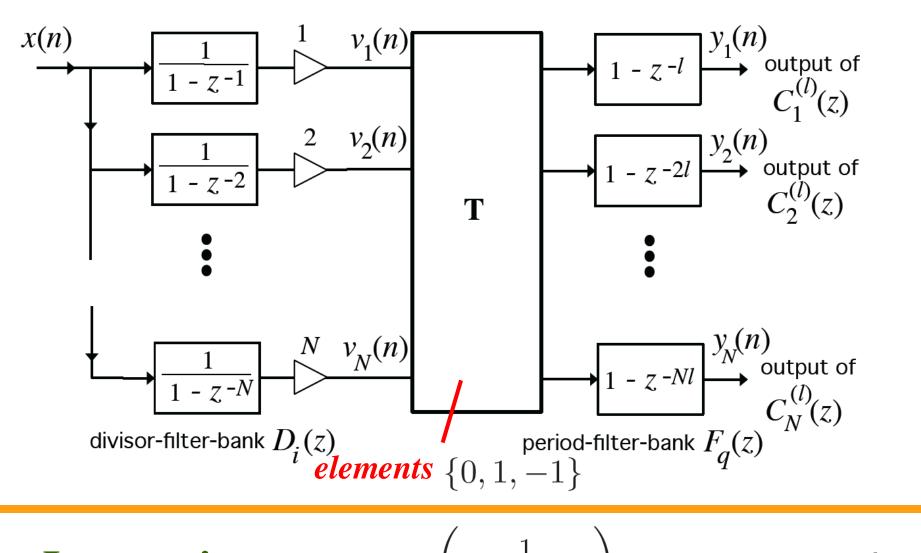
#### Can show:

$$C_{q}^{(l)}(z) = \sum_{q_{k}|q} \alpha_{q_{k}} q_{k} \times \left(\frac{1 - z^{-q_{l}}}{1 - z^{-q_{k}}}\right)$$
$$\alpha_{q_{k}} \in \{0, 1, -1\}$$

d|q:d is a divisor (or factor) of q

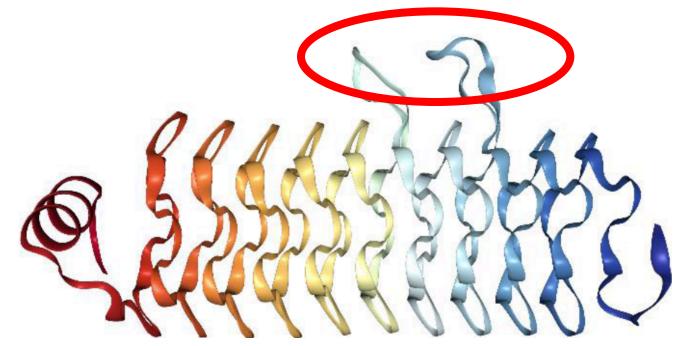
**PPV and Tenneti, ICASSP 2017** 

## Multiplierless FIR Ramanujan FB



In practice:  $D_i(z/\rho) = \left(\frac{1}{1-\rho^i z^{-i}}\right), \ F_q(z/\rho) = 1-\rho^{ql} z^{-ql}$ 

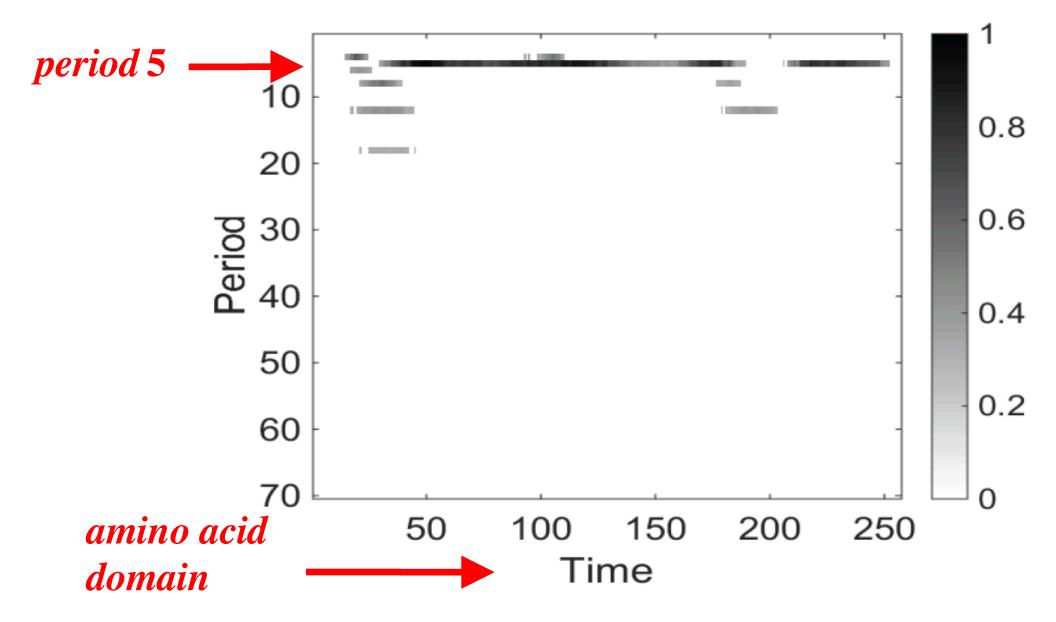
## Protein molecules (amino acid sequences)



## The HetL protein

- Has strong period 5 component
- Contains insertion loops
- Kyte-Doolittle scale, EIIP scale

## **Time-period plane from RFB**



## More proteins ...

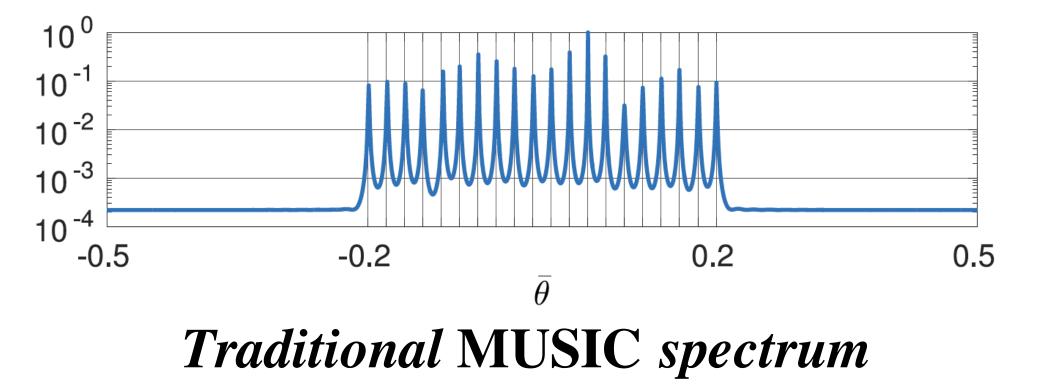
## Comparison with other methods ...

#### RFB always works

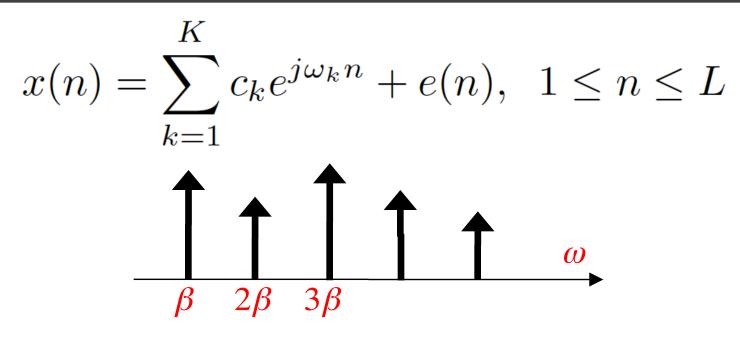
#### Tenneti and PPV 2016

Repeat type	PDB ID	FTw.	WAV.	RAD.	REPw.	RFB
β propeller						
1hxn	1hxn	×	~	~	×	~
TIM barrel	1tim	×		×	×	~
LRR	1dfj	×	~		~	~
233 8 3 8 3 3 3 4 S	1lrv	×	N.A.		~	$\checkmark$
1lrv	4cil	×	N.A.		<	~
HEAT						
1b3u	1b3u	×	N.A.	~	~	~
Ankyrin	1n11	×	N.A.	1	<	~
	NCBI: NP_848 605.1	×	N.A.	~	~	~
Armadillo 3wpt	3wpt	×	N.A.	~	~	~
Pentapeptide	3du1	×	N.A.	×	~	$\checkmark$
= 2000000000000	2bm4	×	N.A.	×	~	~
EL SSPRAAAT) 3du1	3n90	×	N.A.	×	$\checkmark$	~

## INUSIC



## x(n) periodic: spectrum is harmonic



### **Modified MUSIC:**

**HMP,** *Gribonval and Bacry*, 2003.

**HMUSIC**, Christensen, Jacobsson and Jensen, 2006+

More accurate than MUSIC; but complex, time consuming

## **iMUSIC** [Tenneti and PPV, 2017, 2019]

### **Integer MUSIC** (i.e., when period = integer)

$$\omega ) = \begin{bmatrix} 1 & e^{j\omega} & e^{2j\omega} & \cdots \end{bmatrix}^T \qquad S_{MU}(e^{j\omega}) = \frac{1}{\mathbf{a}^H(e^{j\omega})\mathbf{U}_e\mathbf{U}_e^H\mathbf{a}(e^{j\omega})}$$

### Instead of this, uses vectors from:

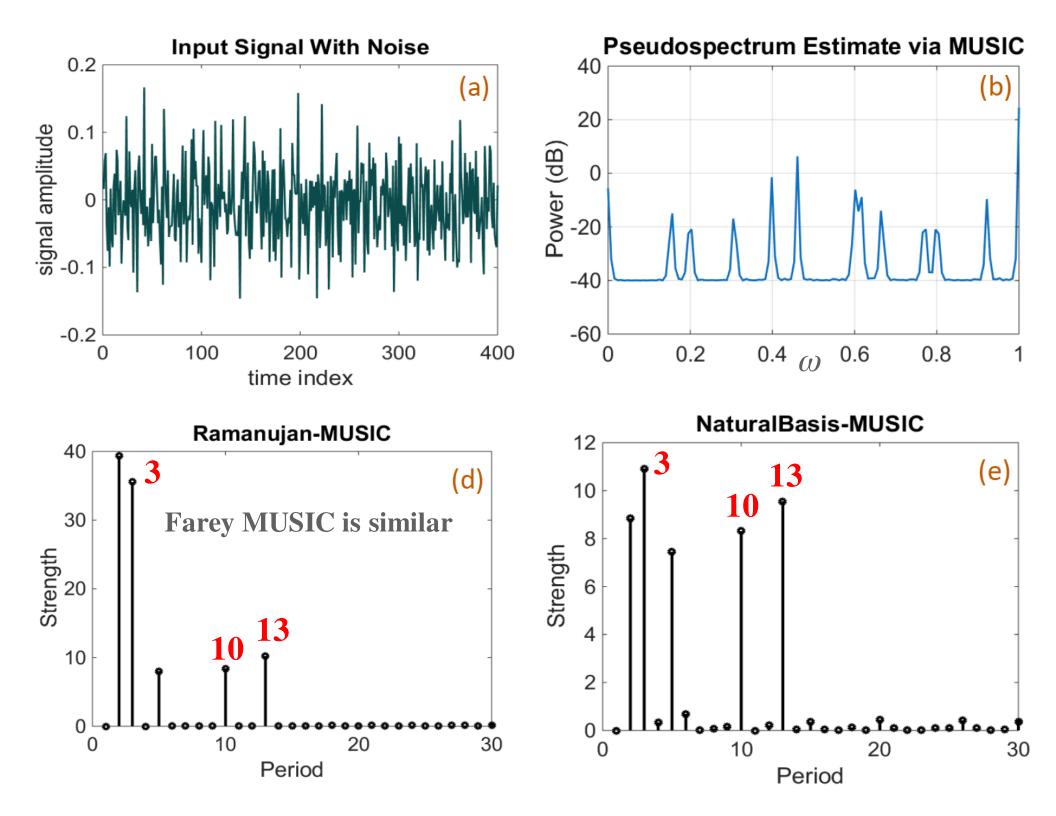
- Ramanujan dictionary or
- Farey dictionary or

 $\mathbf{a}(e^j)$ 

• Natural basis dictionary

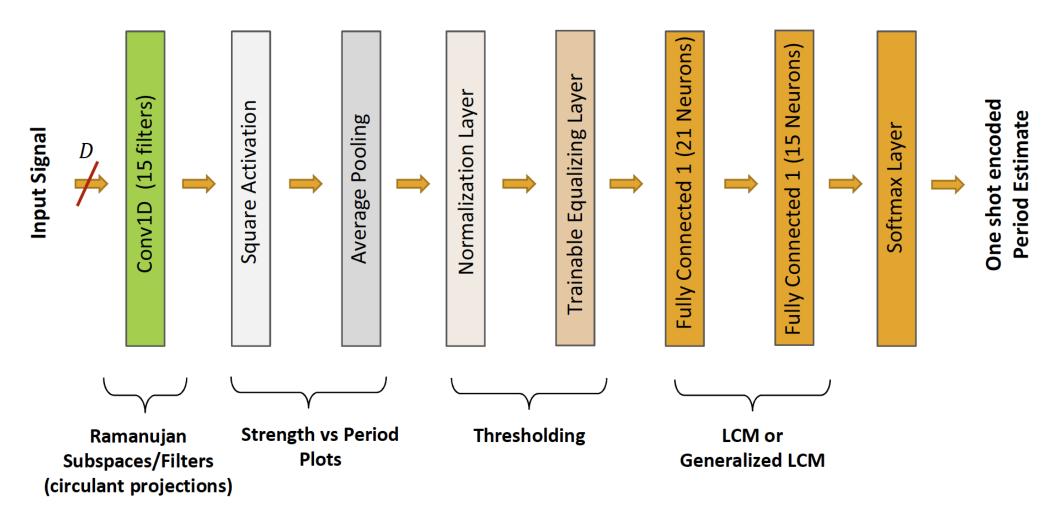
More accurate, much faster ...

$$\frac{1}{\phi(P)} \sum_{m=1}^{\phi(P)} \frac{1}{\|\mathbf{U}_{\mathbf{e}}^{\dagger} \mathbf{a}_{P}^{(m)}\|_{2}^{2}}$$



## **Ongoing and future ....**

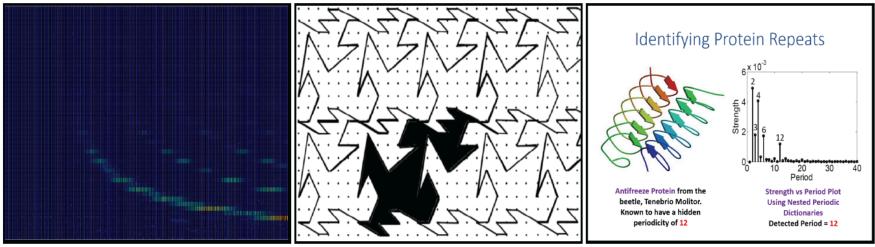
- Denoising periodic signals
- Non-integer periods
- CNN and Ramanujan
- 2D case



## Our Website on this ...

#### The Ramanujan Periodicity Project

Home Papers People Software	Home	Papers	People	Software
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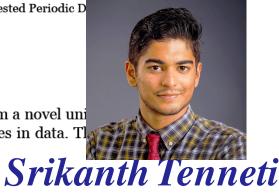
Period vs Time Plane for a chirp signal using Ramanujan Filter Banks. [View Larger]

Going Beyond Parallelograms! Bringing more general lattices into DSP. [View Larger]

Detecting repeats in bio-molecules such as Proteins using Nested Periodic D

#### What's it all about?

The Ramanujan Periodicity Project is a new framework for periodicity analysis. Starting from a novel uni for periodic signals, we have developed several techniques to estimate and track periodicities in data. The methods, projection techniques and filter banks.



## **References for this talk**

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- 15) P. Kulkarni and P. P. Vaidyanathan, "On the Zeros of Ramanujan Filters," IEEE Signal Processing Letters, April, 2020.

## From A mathematician's apology, 1940



**G. H. Hardy** 1877 - 1947

The 'real' mathematics of the 'real' mathematicians is almost wholly 'useless'.

(So) the 'real mathematician' has a clear conscience.

Applied mathematics is 'useful', yes. But it is trivial.

Perhaps, Hardy was wrong?



## Thank you!