

Lecture 2

①

- Signal System
- Time, freq domain
- Decibels
- Pace Voltage, blocks
- Bank of filters spectrum analyzer

- Sampling aliasing
- FFT
- Digital FFT spec an.
- oversampling

②

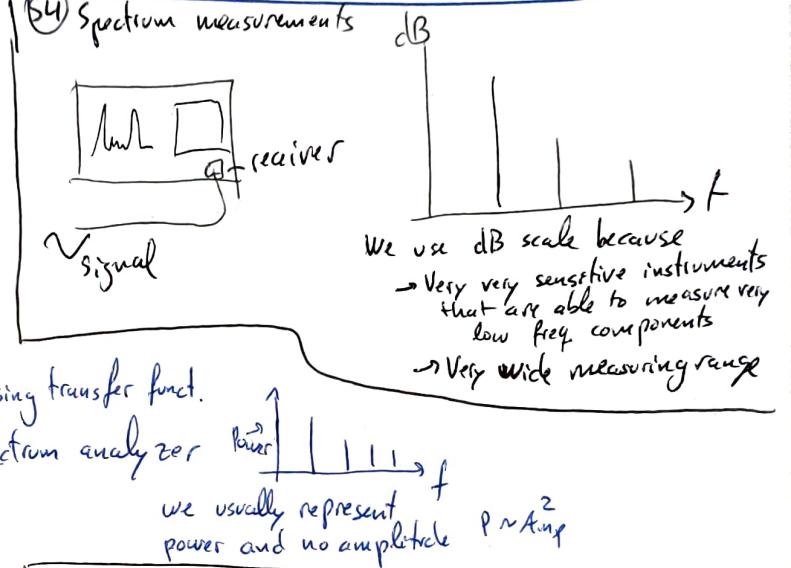
S1 signals carry the info
System manage several signals
Time domain → ^{Instrument} Oscilloscope, represent signal as function of time

Freq. domain
we can represent signal and system in freq. domain.

we represent system in freq dom → using transfer funct.

Freq. domain → we can instrument: spectrum analyzer

S4 Spectrum measurements



(S2) (S3)

Why measurements in freq. domain

- 1) BW can be narrowed at will
we can decide the region to analyze
 - ↳ Reducing the effect of the noise bc narrow BW
 - ↳ Remove the freq. components outside the BW we are interested in
- 2) Narrow-band measurements more sensitive
⇒ improvement Signal to noise ratio
- 3) Some systems are inherently freq. dom systems. (FDM freq. div. multiplex)
- 4) For systems not oriented to freq-dom can benefit
 - ↳ measurement of BW
 - ↳ complex signals analysis: split in freq component

S → network analysis
To analyse the system → transfer function
to characterize " " → stimulate the system with a signal and read the response of the system
so we have the source and receiver to provide stimulus to measure the response

Network analyser: spectrum analyzer + source + software to set transf. func. having the signals in freq dom

S5 S6 S7 → segue

$$\text{Def decibel } A_{dB} = 10 \log_{10} \left(\frac{P_2}{P_1} \right) \text{ ratio between two powers}$$

In electrical signals the power is the dissipated in a load R_1 $P_1 \rightarrow$ dissipated in load R_1 $\sqrt{V_1^2 / R_1}$
 $P_2 \rightarrow$ " " " R_2 $\sqrt{V_2^2 / R_2}$

$$A_{dB} = 10 \log_{10} \left(\frac{V_2^2 / R_2}{V_1^2 / R_1} \right) = 10 \log_{10} \left(\frac{V_2}{V_1} \right)^2 + 10 \log_{10} \left(\frac{R_1}{R_2} \right)$$

$$= 20 \log_{10} \left(\frac{V_2}{V_1} \right) + 10 \log_{10} \left(\frac{R_1}{R_2} \right) \rightarrow \text{careful of } R_1 \neq R_2$$

Every 6 dB we double acoustic pressure
 V_2/V_1 P_2/P_1 A_{dB}
 $\frac{1}{2}$ $\frac{1}{4}$ 0 dB
 $\frac{2}{3}$ $\frac{4}{3}$ 6 dB

segue

(S8) (S9) (S10)

Absolute dB → Fix the reference value
we deal with i.e. 1mW

Power I want

$$\Rightarrow P_{dBm} = 10 \log_{10} \left(\frac{P}{P_{ref}} \right)$$

given reference

$$P_{ref} = 1mW \rightarrow dBm$$

$$dBm \rightarrow P_{ref} = \frac{V_{ref}^2}{R} \Rightarrow V_{ref} = \sqrt{P_{ref} \cdot R}$$

$$\begin{aligned} &\text{depend on } R \\ &R = 50\Omega \rightarrow V_{ref} = 0.2236 \\ &R = 75\Omega \rightarrow V_{ref} = 0.2731 \end{aligned}$$

to pass from power ref to voltage ref
we change the ref: V_{ref}

$$P_{dBm} = 20 \log_{10} (V_{rms}/V_{ref})$$

dBV

$$V_{dBm} = 20 \log (V/V_{ref})$$

$$V_{ref} = 1V \rightarrow P_{ref} = \frac{V_{ref}^2}{R} = \frac{1^2}{50} = 0.02 \rightarrow 1150 = P_{ref}$$

$$V_{dBm} = 10 \log_{10} P/P_{ref}$$

from dBV to dBm

$$\begin{aligned} P_{dBm} &= 10 \log_{10} \left(\frac{V_{rms}^2}{R} \cdot \frac{1}{0.001} \right) = \\ &= 10 \log_{10} (V_{rms}^2) + 10 \log_{10} \left(\frac{1}{R \cdot 0.001} \right) \\ &= V_{dBm} + 10 \log_{10} \left(\frac{1}{R \cdot 0.001} \right) \end{aligned}$$

(S11) (S12)

Def power gain: $G_p = \frac{P_{out}}{P_{in}}$

$G_p > 0 \rightarrow$ power gain

$G_p < 0 \rightarrow$ power loss

$$G_{p dB} = 10 \log \left(\frac{P_{out}}{P_{in}} \right)$$

Def power loss: $L_p = \frac{1}{G_p} = \frac{P_{in}}{P_{out}}$

$L_p > 0 \rightarrow$ power loss

$L_p < 0 \rightarrow$ power gain

$$L_{p dB} = 10 \log \left(\frac{P_{in}}{P_{out}} \right)$$

def voltage gain $G_V = \frac{V_{out}}{V_{in}}$

$G_V > 0 \rightarrow$ gain

$$G_{V dB} = 20 \log \left(\frac{V_{out}}{V_{in}} \right)$$

$G_V < 0 \rightarrow$ attenuation

def voltage attenuation A_V

$$A_V = \frac{1}{G_V} = \frac{V_{in}}{V_{out}}$$

$$A_{V dB} = 20 \log \left(\frac{V_{in}}{V_{out}} \right)$$

$A_V > 0 \rightarrow$ attenuation

$A_V < 0 \rightarrow$ gain

(S13) (S14) S15

Multiple blocks

$$\xrightarrow{P_{in}} [G_{p1}] - [G_{p2}] - [G_{p3}] \xrightarrow{P_{out}} G_{in} : 1$$

$$G_{PT} = G_{p1} \cdot G_{p2} \cdot G_{p3}$$

$$G_{PT dB} = 10 \log_{10} (G_{p1} \cdot G_{p2} \cdot G_{p3}) = G_{p1 dB} + G_{p2 dB} + G_{p3 dB}$$

$$P_{out} = G_{PT} P_{in} \rightarrow \frac{P_{out}}{P_{ref}} = G_{PT} \frac{P_{in}}{P_{ref}}$$

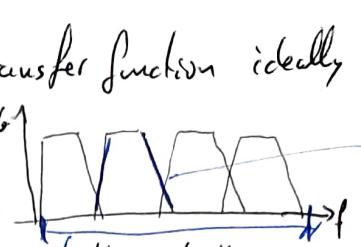
$$P_{out dBm} = P_{in dBm} + G_{PT dB}$$

(S16) (S17)

②

Bank-of-filters spectrum analyser

Idea: I take a number of BPF and I will analyse the overall BW by subdividing it into small sub-bands and I will measure how much power is inside each band.

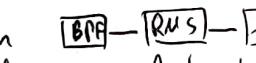
The BPF are characterise by a transfer function ideally rectangular  and place the filters after other,⁶⁾ meaning centered at different frequencies and the filters are in parallel, working together at the same time

we point out here that the real components are not rectangular

I take the BW I want to investigate and I divide it in M sub-bands

Then, at the output of the filter I want to measure how much power is passing through the filter: I use a block 

Then a meter that measures it 

* Careful: each  block contains the contribution of all freq. components included in filter band

→ Resolution: The filter band-width determines the freq resolution of the analyser

$$\text{for } M \text{ filters} \quad \text{BW}_{\text{res}} = \frac{f_{\text{max}}}{M}$$

- Increase the freq. resolution
 - shrink the BW ($\Rightarrow f_{\text{max}}$)
 - (or) Increase number of filters
 - (increase M)

→ This instrument is working in real time (advantage)

→ Poor frequency resolution (disadvantage)

→ cannot be applied to signal with large BW only for signals with narrow BW

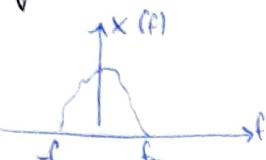
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Sampling (S1)

We have a signal

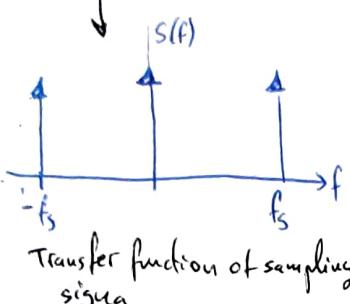
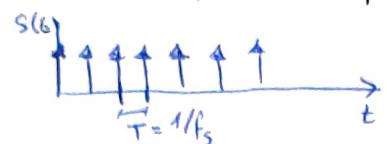


Signal limited in the BW spectrum is



Transfer function of signal

We want to represent in digital way so we sample it with delta functions (sampling function)



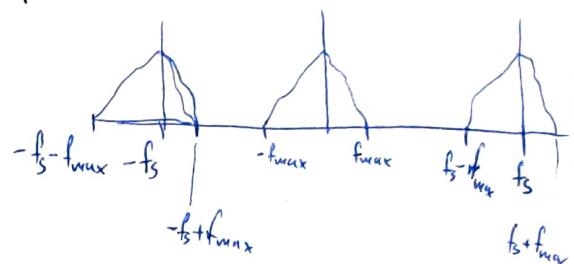
We multiply: amplitude of delta by amplitude of signal

$x(nT)$



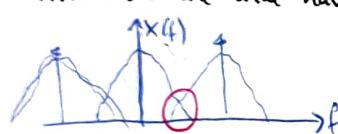
Convolution
(in time dom.)
is multiplication

The convolution means I have to replicate the signal centered is $-f_s$ and f_s



(S2) Aliasing

If the sampling freq. is not enough when we do the convolution we will have an overlapping of the replicas and the info will be lost



To avoid aliasing

② Digitize only BW limited signals: If the spectrum of my signal is not BW limited there is no sampling freq f_s that guarantees that the replica will not overlap

② $f_s > 2f_{\max}$

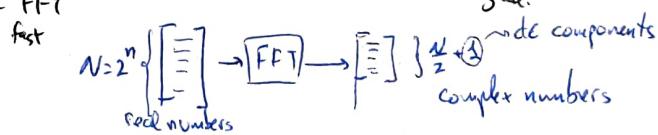
Typically LPF and remove high freqs.

(S3) FFT

In digital world: We have to apply DFT to the sampling signal to obtain the spectrum of the signal.

Compute FFT takes a lot of resources → use fast FFT

Start: power of 2 number of samples



→ How understand the meaning of those complex numbers?

We compare this technique (FFT) with the technique of bank of filters. ; Each complex number of the output of the algorithm can be seen as the output of a channel of bank of systems.

→ We have a fixed number ($\frac{N}{2} + 1$) of points \Rightarrow fix number of freq. channels

$$\rightarrow \text{freq. resolution } \Delta f = \frac{\text{BW}_{\max}}{\text{Number of channels}} = \frac{f_s/2}{N/2} = \frac{f_s}{N}$$

$f_s = \frac{1}{T_s}$ | i.e. 1 msec of time record length
 $\Delta T = T_s/N$ | number of samples
 sampling period

The module of a number is equivalent of the readout of one channel in bank of FFT → digital Bank of filter → analog

↳ freq res Δf increases by increasing the time record ΔT

for very high freq. resl. I have to take long time record.

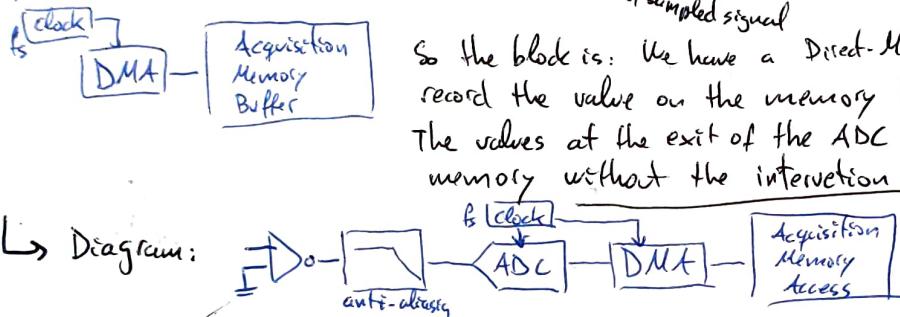
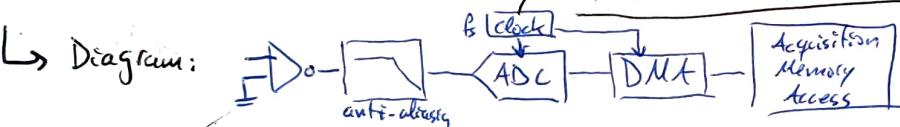
$$\Delta f = \frac{1}{\Delta T}$$

→ freq for bin n: → highest freq (last bin)

$$f_n = n \cdot \frac{f_s}{N} = n \Delta f \quad f_{\max} = \frac{f_s}{2}$$

Digital spectrum analyser makes the analysis apply in FFT algorithms

Digital (FFT based) Spectrum analyser

- o) The system takes our signal in time domain, sample it then on the samples we will apply FFT algorithms to get the spectrum of the signal.
- o) How to build?
- ① → We need to digitalise our signal → ADC converter
- ↳ Before entering the ADC the signal has to be adapted to the ADC dynamic range (i.e. it goes from 0 to 25V) That's why we need an amplifier (G can be >0 or <0)
- ↳ After ampli and before ADC I put a LPF to assure that the input signal is BW limited (even if signal is inherently BW limited there can be high freq. components (noise) that overlap the signal)
- ↳ ADC works with a sampling freq. $\frac{clock}{fs}$
- ↳ We need to record the values so we have a digital memory buffer.
- Diagram: 
- So the block is: We have a Direct-Memory-Access that allows to then record the value on the memory buffers. The values at the exit of the ADC are recorded directly into the buffer memory without the intervention of controlling computer
- ↳ Diagram:  This is to do the acquisition of the time record.
- ② → With the time record we can apply FFT algorithm and construct the spectrum of the signal
- ↳ Using a controlling computer: It takes the content of memory buffer (the time record) and apply FFT algorithms.
- o) We apply FFT algorithms with the help of a Digital Signal Processor (DSP)
- because the computing is heavy
- o) Then represents the vector of complex numbers  modules of the complex number
- o) The computer must know the sampling freq. fs and the number of samples $N \Rightarrow$ then we know ST time record length. We know all the parameters to reconstruct of the spectrum.
- o) Finally, human interface of the instrument
↳ i.e. control the BW analyse
 N is fixed (the power of the hardware DSP will have a limit)
I can change the freq. span \Rightarrow change the clock freq fs

- (S6) that frequency
- FFT is inherently base-band transformation → we must start from ϕf_2 to $f_{s/2}$
it is required for the algorithm.
 - Total freq. span $\Rightarrow 0 \xrightarrow{\text{BW}} 0 \rightarrow f_{s/2}$
 - Freq. resolution $\Rightarrow \Delta f = \frac{f_s}{N}$
 - If N is fix
Improve resolution means decrease $f_s \Rightarrow$ decrease the BW
 - If BW is fix
Improve the resolution means increase time record length $N \Rightarrow$ More powerful hardware (more computational power)
↳ Number of computations to solve FFT is $N \log_2(N)$

(S7) Oversampling and digital filtering

- This technique is to improve performances and make the use of the instrument more flexible and better adapt the configuration of the instrument to the different signals.
- Why we need to apply? \Rightarrow ① Avoid aliasing
 Procedure ② If I want to change freq. resolution (Δf) or freq. BW (BW) I have to change sampling freq f_s
 ① Input signal oversampled
 the anti-aliasing analog filter has to be compatible with the oversampling freq f_s But if I change sampling freq (f_s) \Rightarrow I must change the BW of anti-aliasing filter.
 ③ Changing the BW of an analog LPF \rightarrow complex to build LPF tunable.
- ② Apply digital LPF to limit the BW. D-LPF is easy to tune to match with the actual signal.
 ④ Much easier oversample analog signal and then apply digital filtering to reduce the BW before applying FFT algorithms



(S8) Leakage (freq. dispersion)

- What happens? Using digital approach we take a sample of our signal \rightarrow finite time record
 Then replicate it indefinitely $\xrightarrow{\text{so the FFT provides the spectrum of this signal}}$ so the FFT provides the spectrum of this time record, not of the original signal but the spectrum of this replicated signal.
- So if I take a time record differently $\xrightarrow{\text{discontinuity}}$ $\xrightarrow{\text{The spectrum will be different}}$
 ↳ To avoid leakage
 - synchronize the acquisition with the input signal (if I can know it \rightarrow not in general)
 - Avoid discontinuities: Reduce the amplitude of the time record to zero at the end

→ The technique is: Windowing & We have the time record and modulate with window function and do multiplication point by point

↳ It solves the problem of discontinuities, but I get the transformation of instead of the transformation of
 Find balance the effect of leakage and the effect of windowing

↳ Functions: Hanning window
 Flat top window

Another technique for spectrum analysis

(1) Starting point: Approach 1

→ A signal can be represented as a sum of waves

↳ To measure the two components: Measuring chain:

→ This is similar to the "Bank of filters" but we only have one filter and we tune the filter
Difference: Bank of filters \Rightarrow all filters work in parallel
This case \Rightarrow I select just one freq. at a time and I do measurement freq. by freq.

→ Freq. resolution \Rightarrow depends on BW of the filter I am using

→ Difficult to build ~~one~~, narrow BW and tunable in a wide freq. range
(high freq. resolution)

(2)

Approach 2

→ Instead of tuning the filter \rightarrow shift the freq. of the signal

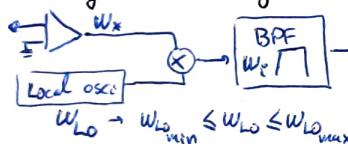
↳ Filter's center freq. f_c fixed and we move the signal to f \Rightarrow Multiplication of signals

↳ The new signal (sum) brings the same information: amplitudes, phases, freqs.

→ We make one of the two freq. changeable: i.e. f_1 varies in a freq. range

↳ In the output of the BPF we will get a max. value when $(f_1 - f_2) = f_c$

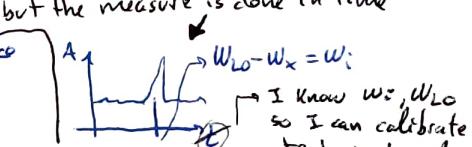
(3) Building the processing chain



max when $w_{lo} - w_x = w_i$
 $w_{lo} \rightarrow w_{lo_{min}} \leq w_{lo} \leq w_{lo_{max}}$

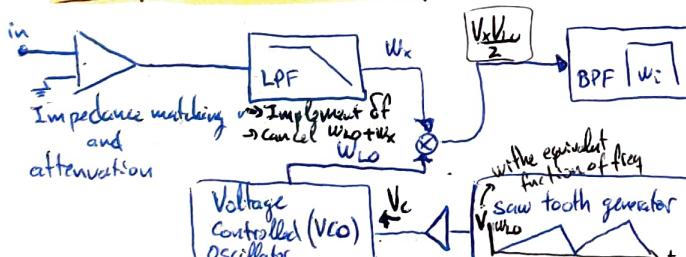
- ① Heterodyne spectrum analyser is like a receiver but without demodulation
- ② After mixer we have $\frac{V_L V_o}{2}$
- ③ $V_{L o}$ is heterodyne gain

The graph has the freq f in the horizontal but the measure is done in time



I know w_i , w_{lo} so I can calibrate to have $t \rightarrow f$

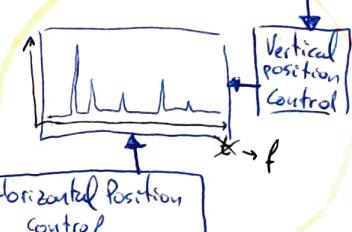
Heterodyne (swept) spectrum analyser (this is an analog)



The ampl. increases
(The sensitivity of measured)

DC voltage proportional
(to the power of output
of BPF. (w_i))

Intermed. freq. (w_i)
amplifier \rightarrow only amplifies
one freq. (w_i)
narrow BW \Rightarrow narrow noise BW
High gain



We have to change the freq.
The freq. of the oscillator is
controlled by a voltage

With this gen.
the freq. of oscillator is changing
in a linear way

Advantage: High sensitivity because
 $\frac{V_L V_o}{2}$ can be very high and
we have the amplifier for w_i in
a narrow BW. Therefore improves SNR

With HSA: more freq range.

Sensitivity of vertical scale: change

↳ Reduce velocity of scan \Rightarrow then we
can reduce V_{BW} \Rightarrow obtain better SNR!
we have to pay in longer measuring time

Image frequency:

Why LPF in front of mixer?

If we have a noise component w_n at high freq.
(far from our signal)

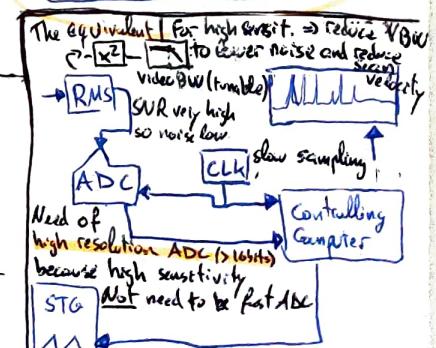
If w_n enters the mixer can happen: $w_n - w_{lo} = w_i$

And the output of measuring chain we add the power
of w_n component

This happens when: $w_n - w_{lo} = w_i$

Decrease velocity scan
Increase freq. res
Increase sensitivity

LPF have to
attenuate
 w_n



The PC controls the slope, period \Rightarrow so
it controls the freq. range and scan

⇒ We can measure networks also, the freq. response of a device using HSA

↳ To measure a network: Put a signal at the input of the device and measure the response. By comparing the input and the output we can determine the freq. response.

↳ The device is characterized by the transfer function

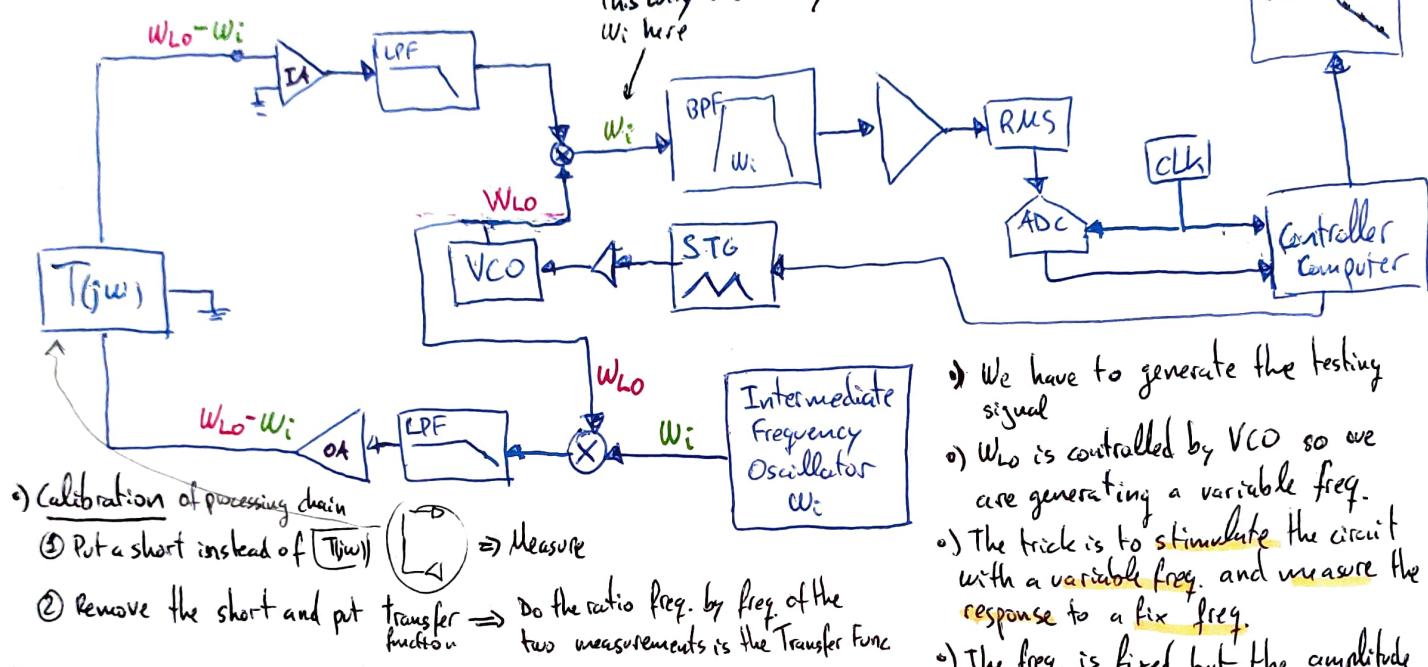
$$T(j\omega) \rightarrow \text{linear circuit}$$

freq_{input} = freq_{adapt}

Get the response over a range of frequencies



⇒ Amplitude



↳ We have to generate the testing signal

↳ w_{L0} is controlled by VCO so we are generating a variable freq.

↳ The trick is to stimulate the circuit with a variable freq. and measure the response to a fix freq.

↳ The freq. is fixed but the amplitude is modulated by the gain of the transfer function at testing signal ($w_{L0} - w_i$) (remember w_{L0}) and we measure the amplitude

⇒ Phase

↳ To measure the phase: compare two signals of the same freq and evaluate the relative phase of one signal with respect to the other one. Phase not absolute measurement.
We measure the phase difference

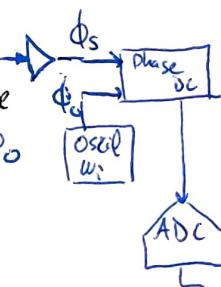
↳ We substitute the block RMS for the block of phase meter

↳ We have the phase ϕ_s due to all the measuring chain

↳ We have the phase ϕ_o coming directly from intermediate oscillator

PHASE DC

We measure the phase difference $\phi_s - \phi_o$



↳ We need to calibrate:

$$\phi_s = \phi_o - \phi_{L0} + \phi_{OA} + \arg[T(j\omega)] + \phi_{IA} + \phi_{ho} + \phi_{\text{intermediate}}$$

↑
Source of intermediate

$$\text{and at phase meter: } \phi_s - \phi_o = \arg[T(j\omega)] + \phi_{OA} + \phi_{IA} + \phi_{IFF}$$

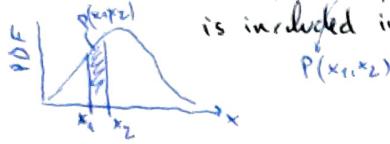
We don't want

↳ calibrate putting a short, memorise, do the difference with the device as in amplitude

Probability density function (PDF)

- We use PDF to describe a non predictable (random) signal, in a statistical way.

- Definition: the probability that the actual value x is included in the interval x_1, x_2



- Expected value, (the average) $\bar{x} = \int_{-\infty}^{\infty} x \text{ PDF}(x) dx$

$$\text{Variance: } \sigma^2 = \int_{-\infty}^{\infty} (x - \bar{x})^2 \text{ PDF}(x) dx = \bar{x}^2 - (\bar{x})^2$$

- Noise is assumed: $\bar{x} = 0 \Rightarrow \sigma^2 = \bar{x}^2$
 - We define power spectral density $P_{12} = \int_{f_1}^{f_2} S_x(f) df$
 - P_{12} is the power dissipated by the freq. components of the noise included in freq range f_1 to f_2
 - Total power $P_{\text{tot}} = \int_{0}^{\infty} S_x(f) df = \bar{x}^2$

- Wiener-Kinchin theorem: Gives us the connection between the time representation and the freq. repre. of the noise

$$\text{Noise power in a given BW} \Rightarrow \frac{\bar{x}^2(\text{BW})}{\text{BW}} = \int_{f_1}^{f_2} S_x(f) df$$

- Power density: How much power is dissipated over a range of 1Hz over a load of 1 ohm

Voltage units: $\left[\frac{V^2}{Hz} \right]$
current units: $\left[\frac{A^2}{Hz} \right]$

Input noise PSD $\frac{P_{\text{tot}}}{\text{BW}}$

Noise Equivalent Bandwidth (NEBW)

- We try to find how much power noise we will have at the output of a filter

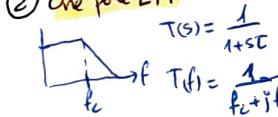
To get the total output power: Multiply (the power gain of the device) and the noise: $P_n = \int_0^{\infty} G(f) \cdot N_0 df = N_0 \int_0^{\infty} G(f) df$

Ideal BPF

$$P_n = G_0 N_0 \cdot \text{BW}$$



One pole LPF



$$G(f) = |T(f)|^2 = \frac{f_c^2}{f_c^2 + f^2}$$

$$\text{BW}_n = \frac{1}{G_0} \int_0^{\infty} G(f) df$$

Def: NEBW

The power of the noise of the ideal filter equal to that of the real filter $N_0 G_0 \text{ BW}_n = \int_0^{\infty} G(f) \cdot N_0 df$

- The noise BW of the ideal filter producing the noise power of the real filter = NEBW.

Noise and decibel

- Def: Noise bandwidth of 1 Hz

$$P_n(\text{dBm}, 1\text{Hz}) = 10 \log \left(\frac{N_0 \cdot 1\text{Hz}}{0,001\text{W}} \right)$$

- Generic BW_N (with $N_0 = 1\text{W}$)

$$P_n(\text{dBm}, \text{BW}_N) = 10 \log(\text{BW}_N) + P_n(\text{dBm}, 1\text{Hz})$$

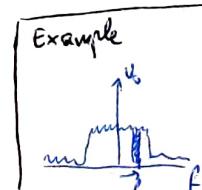
- From BW_1 to BW_2

$$P_n(\text{dBm}, \text{BW}_2) = 10 \log \left(\frac{\text{BW}_2}{\text{BW}_1} \right) + P_n(\text{dBm}, \text{BW}_1)$$

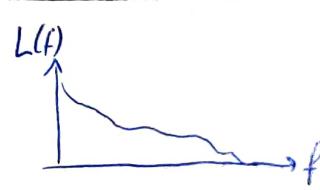
Noise level in BW of 1 Hz at f Hz away from carrier

To give a value: Ratio between: noise level in BW of 1 Hz at f Hz away from carrier
amplitude of the carrier

$$L(f) = \frac{V_n(1\text{Hz BW})}{V_0} \rightarrow L(f)_{\text{dB}} = 20 \log \left[\frac{V_n(1\text{Hz BW})}{V_0} \right]$$



Example



Phase Noise: Random phase variation of the signal

$$V(t) = V_0 \sin [2\pi f t + \phi(t)]$$

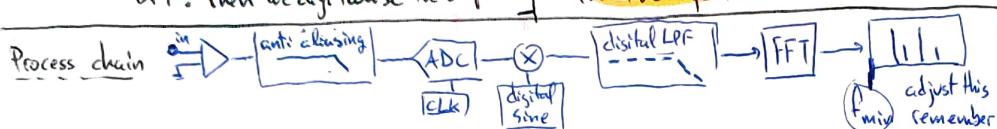
The result is two side bands symmetrical to the carrier

Real-Time Spectrum Analyzers

Reminders:

→ FFT-based: First digitise the signal (ADC) → It is able to do real-time measures
and the apply FFT algorithm we → Only can work in base band always
compute the spectrum of the signal → start from 0 Hz

→ Heterodyne: Analog measurement, we shift the freq. using LO and mixer
then it pass through a very selective BPF. Then we digitalise the output
→ It do NOT do real-time measures
→ Can work in a BW located anywhere in the spectrum



Real-time: ① Parallelise → During acquisition of record N we can digitally process the record $N-1$

② Real time when? Time it takes to process FFT is \leq time it takes to acquire the record

Time Record 1	Time Record 2	Time Record 3	time record	$t_p = 2N \cdot \frac{1}{f_s}$	Real time cond. $t_p < t_{str}$	$\Delta t_r = 2N \cdot \frac{1}{f_s} > t_p \Rightarrow \frac{N}{2} > \left(\frac{f_s}{2}\right) \rightarrow \text{BW of FFT}$
FFT 1	FFT 2	FFT 3	time process	$t_p \propto N \log_2(N)$	↳ We have a lower limit to the time interval	Then we have a maximum to work in real time $\text{RTBW} = \frac{f_s}{2} = \frac{N}{t_p}$

③ Why work in real time? → Transient must be acquire entirely with no interruptions
→ Long transient with high freq. components require wide RTBW

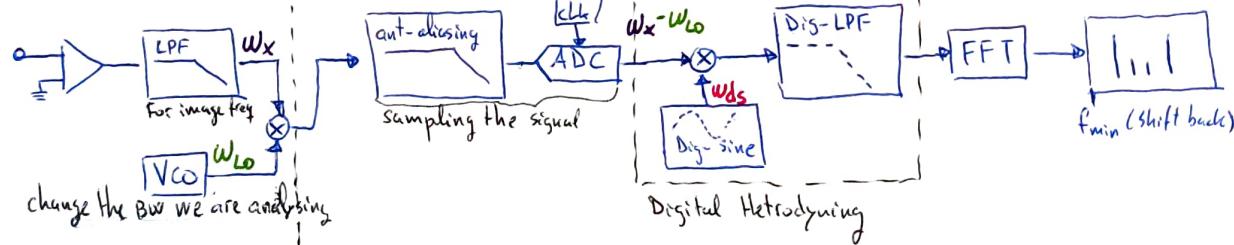
④ Overlapping

Combine both advantages

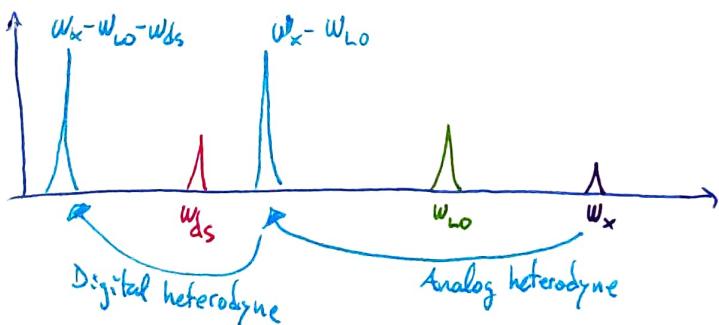
Digital Heterodyning

- ① We need band limited signal
 $f_{\min} \rightarrow f_{\max}$
- ② Sample the signal, at least $f_s = 2f_{\max}$
- ③ Shift the signal: Multiply the sampled signal with a sampled sine
- ④ Use a LPF. Eliminate High freq. components and gives us a base band base limited signal
- ⑤ Apply FFT to base band signal and obtain spectrum. careful, it is the spectrum of the shifted signal
- ⑥ The result must be shifted again to the right position

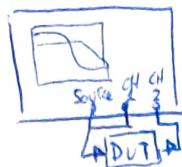
Real-time Spectrum Analyser = Combination (Analog heterodyning + FFT-based S.A. + Digital heterodyning)



Analog heterodyning



Network Analysis



We supply a sinusoidal to the DUT and see the output

⇒ Swept Spectrum Analyser: We supply a sinusoidal to the DUT and see the output (not real time)

⇒ FFT analyser: Faster and in real-time. (Behaves as bank of filters)

• Internal source:

(1) PRN (pseudo-random noise): It has constant power density over a freq range of interest. Out of the range we do not know the distribution of power.

What Better for non perfect linear systems Using PRN we can synchronize signal and time record ⇒ avoid freq leakage and windowing

(2) → Chirp sine: Sum of sine waves centered in FFT bins. We use to produce the testing signal

↳ By a given peak to peak voltage ⇒ better SNR, better characterise

(3) → Real white noise: From thermal noise for example

Transfer Function measurements

$$x(f) \xrightarrow{H(f)} Y(f) \Rightarrow \frac{Y(f)}{X(f)} = H(f) + \frac{N(f)}{X(f)}$$

$$Y = XH + N$$

Compute the cross spectrum $G_{xy}(f) = \overline{Y(f)X^*(f)} = \overline{G_{xx} \cdot H(f)} + \overline{N(f)X^*(f)}$ ⇒ $\frac{\overline{G_{xy}}}{\overline{G_{xx}}} = H(f) + \frac{N(f)X^*(f)}{G_{xx}(f)}$ negligible.

Compute energy spectral density of output: $G_{yy}(f) = Y(f)Y^*(f) = G_{xx}(f)|H(f)|^2 + |N(f)|^2 + \text{Terms}$

Correlation measurements

with the network analyser we can obtain the correlation between two signals.

↳ Correlation function between $X(t), Y(t)$

$$R_{xy}(z) = \lim_{T \rightarrow \infty} \frac{1}{2T} \int_{-T}^{+T} x(z)y(t+z) dt$$

$$R_{xy} = F^{-1}[X(f) \cdot Y^*(f)]$$