

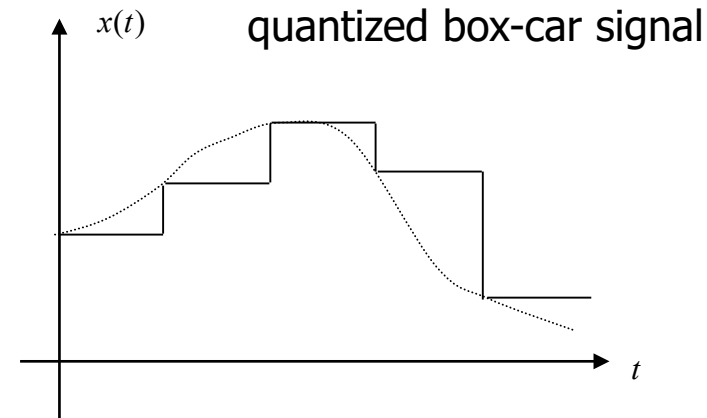
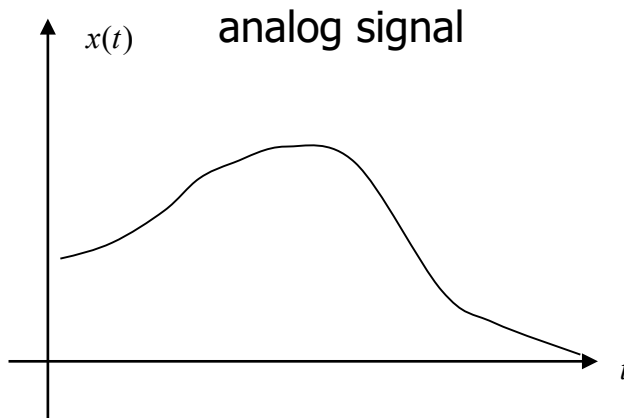
A decorative graphic on the left side of the slide, consisting of a blue square, a red square, and a yellow square, with a black crosshair-like structure overlaid.

Chapter 4

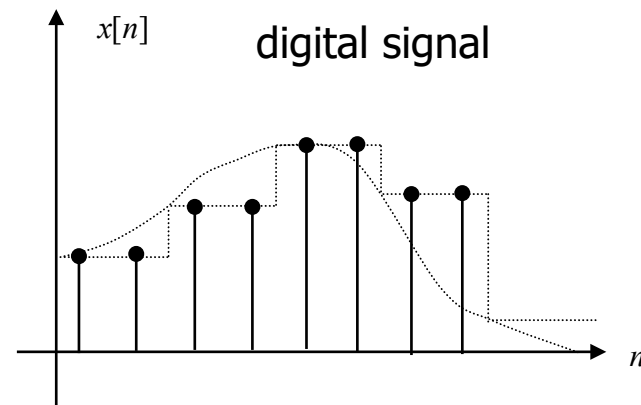
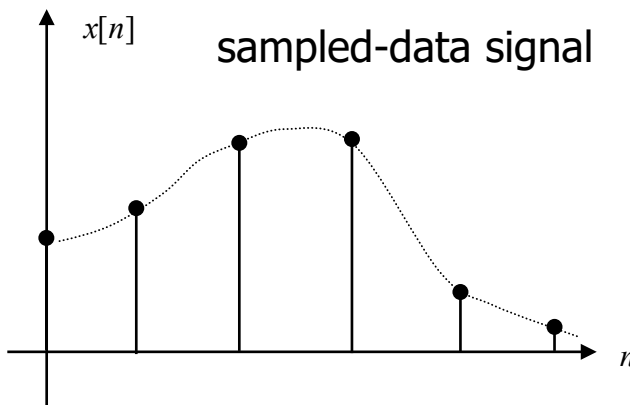
Discrete-Time Signals

- 4.1 Overview
- 4.2 Sampling and Reconstruction
- 4.3 Signal Notation and Properties
- 4.4 Test Sequences
- 4.5 Signal Operations
- 4.6 Discrete-Time FOURIER Transform (DTFT)
- 4.7 Discrete and Fast FOURIER Transform (DFT, FFT)

4.1 Overview

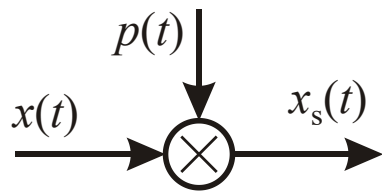


Discrete-Time Signals are suited for computer-based processing



4.2 Sampling and Reconstruction

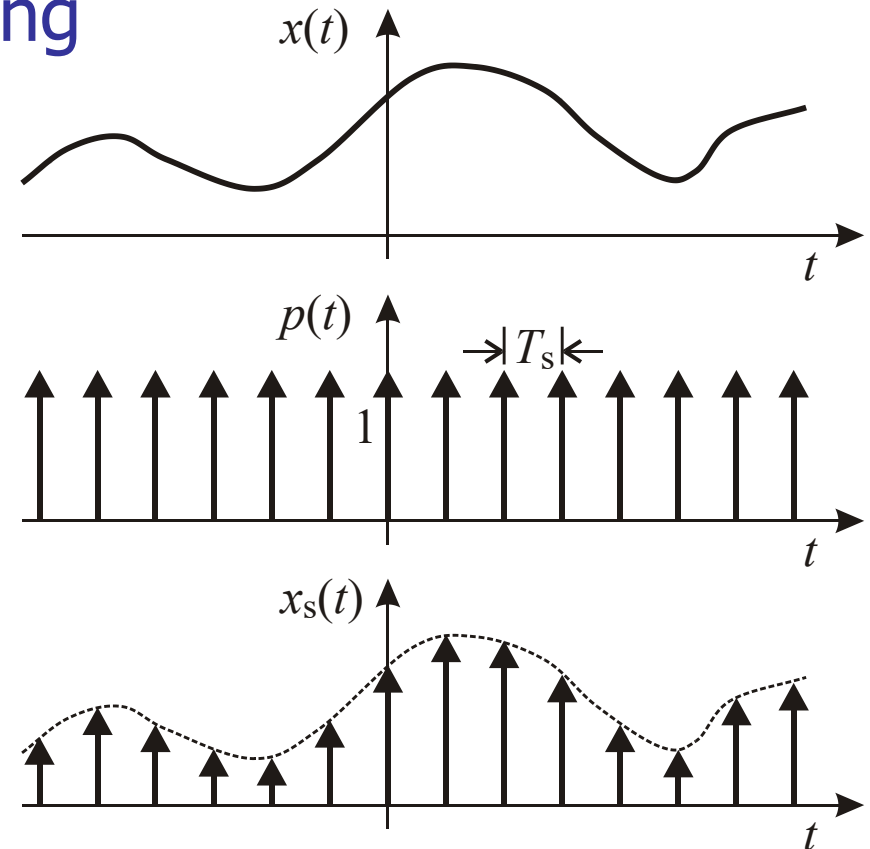
4.2.1 Impulse-Train Sampling



$$p(t) = \sum_{n=-\infty}^{\infty} \delta(t - nT_s)$$

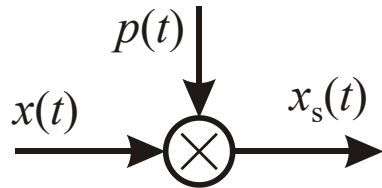
$$x_s(t) = x(t) \cdot p(t)$$

$$= \sum_{n=-\infty}^{\infty} x(nT_s) \cdot \delta(t - nT_s)$$



T_s : sampling period

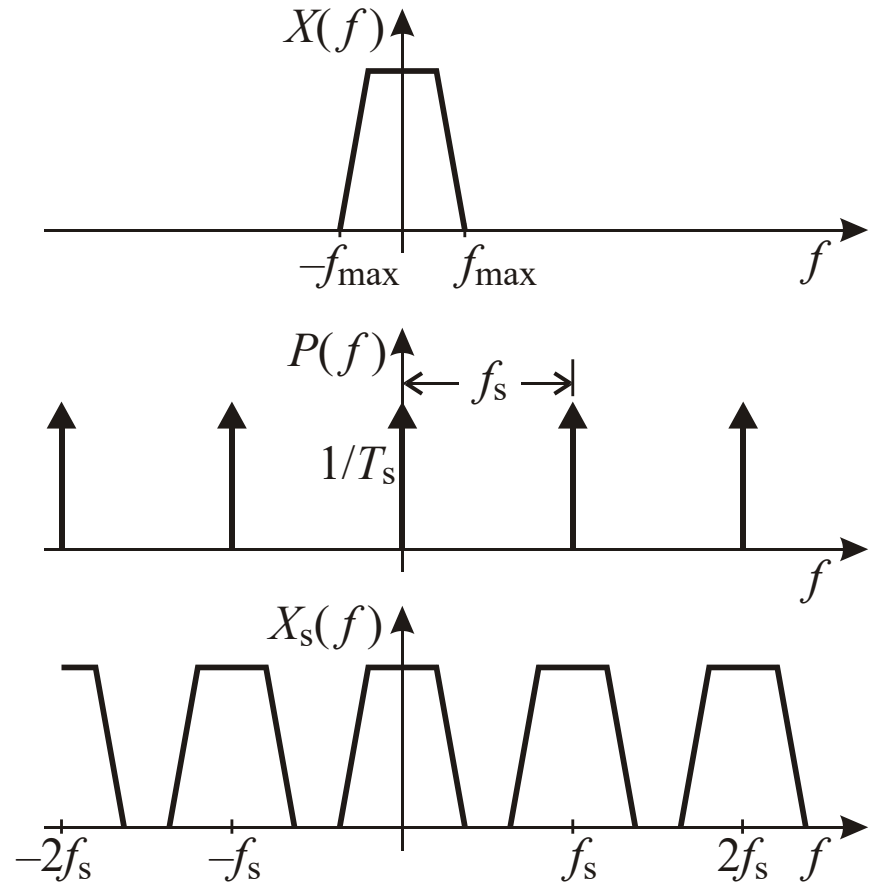
■ Frequency domain



$$P(f) = \frac{1}{T_s} \sum_{k=-\infty}^{\infty} \delta(f - k \cdot f_s)$$

$$X_s(f) = X(f) * P(f)$$

$$= \frac{1}{T_s} \sum_{k=-\infty}^{\infty} X(f - k \cdot f_s)$$



$f_s = 1/T_s$: **sampling frequency**

■ Sampling theorem

If $x(t)$ is a band-limited signal with $X(\omega) = 0$ for $|f| > f_{\max}$, then $x(t)$ is uniquely determined by its samples $x(nT_s)$, if $f_s > 2f_{\max}$, where $f_s = 1/T_s$.

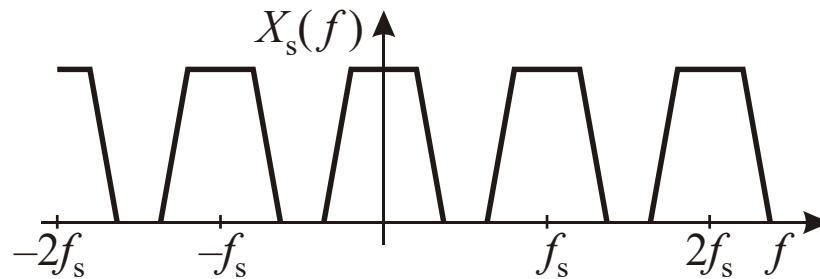
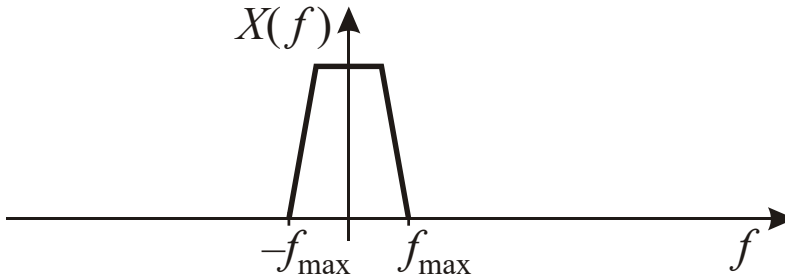
■ NYQUIST rate

The frequency $2f_{\max}$ is referred to as NYQUIST rate. This is the minimal required sampling rate.

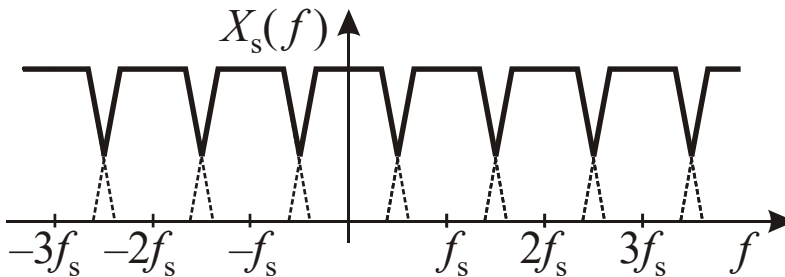


HARRY NYQUIST
1889 - 1976

■ Undersampling vs. oversampling



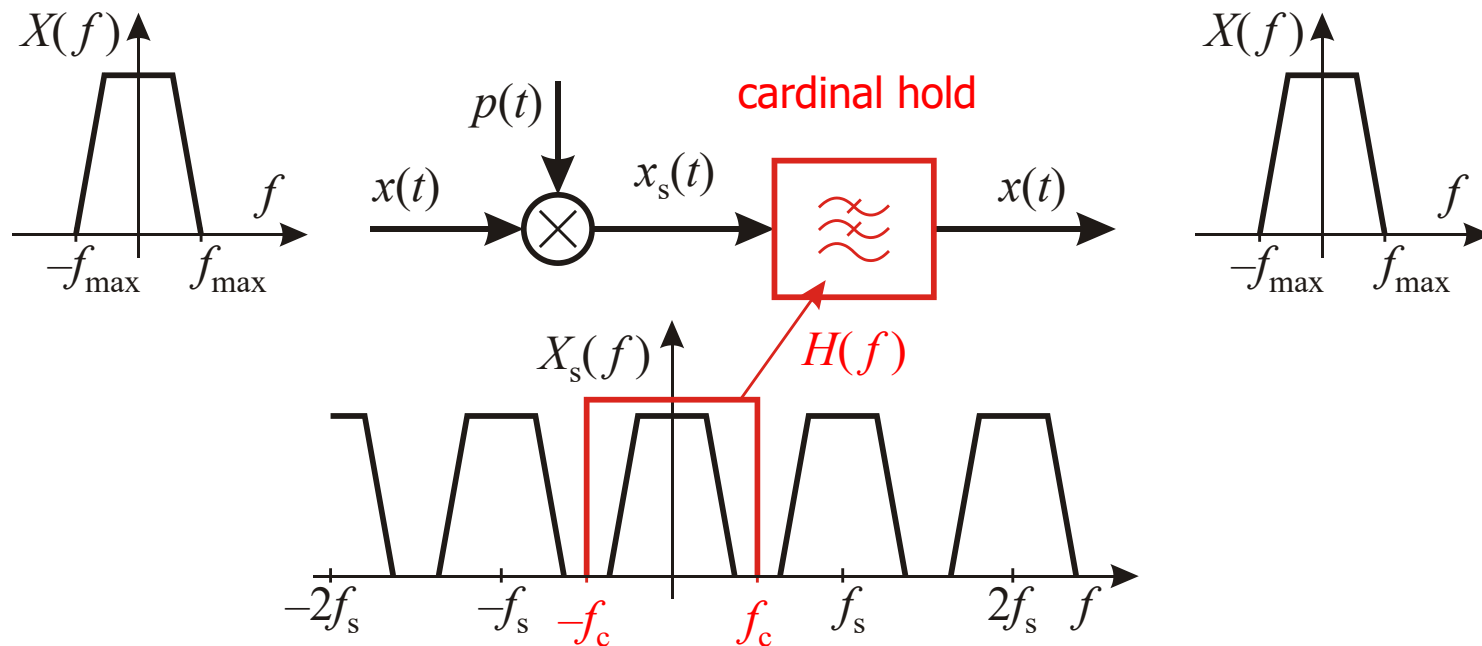
Oversampling: $f_s > 2f_{\max}$



Undersampling: $f_s < 2f_{\max}$
→ aliasing error

■ Reconstruction

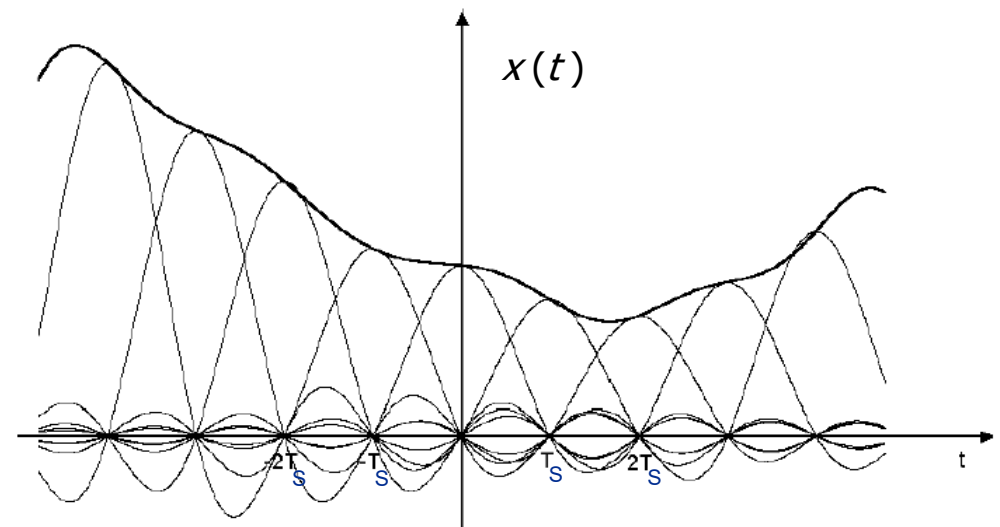
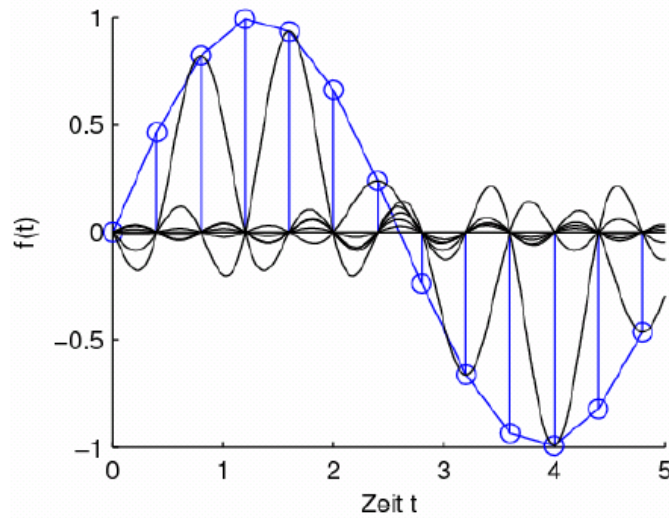
Given an oversampled signal with $f_s > 2f_{\max}$ the original signal $x(t)$ can be reconstructed by an ideal low-pass filter with gain T_s and cutoff frequency greater than f_{\max} and less than $f_s - f_{\max}$.



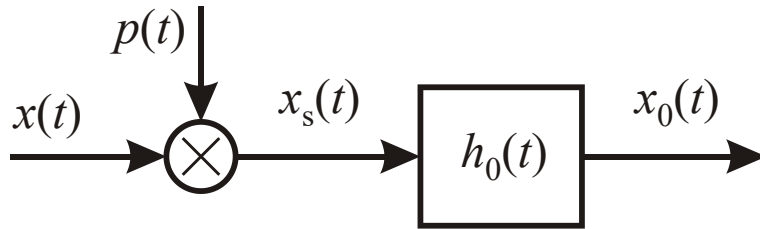
■ Reconstruction

$$X(f) = X_s(f) \cdot H(f) \quad H(f) = T_s \cdot \text{rect}\left(\frac{f}{f_s}\right) \quad \bullet - \circ \quad h(t) = \text{si}(\pi f_s t)$$

$$x(t) = x_s(t) * h(t) = \sum_{n=-\infty}^{\infty} x(nT_s) \cdot \text{si}[\pi f_s (t - nT_s)]$$



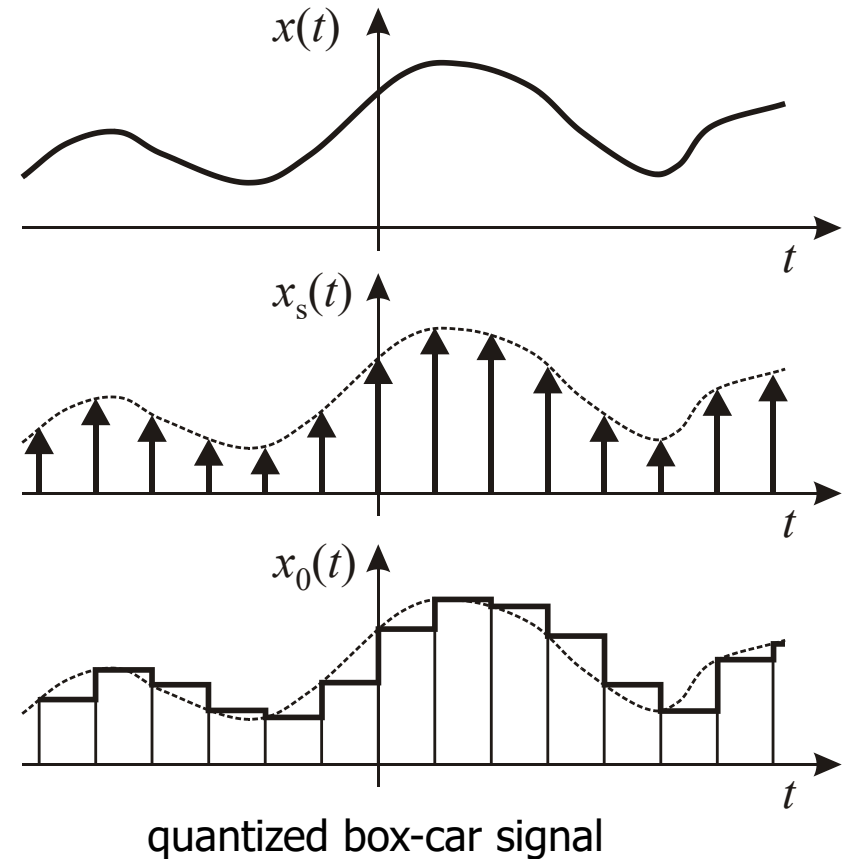
4.2.2 Sampling with a Zero-Order Hold



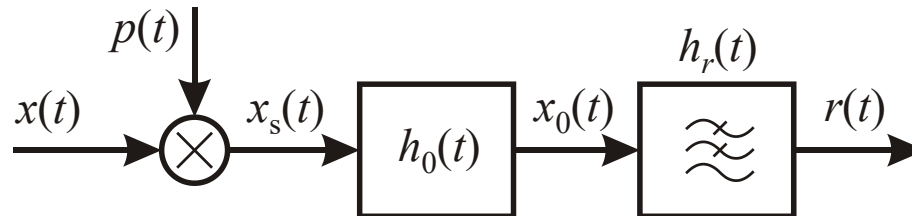
box-car circuit, sample- and-hold circuit, data clamp

$$h_0(t) = \text{rect}\left(\frac{t - T_s / 2}{T_s}\right)$$

$$\begin{aligned} x_0(t) &= x_s(t) * h_0(t) = \\ &= \sum_{n=-\infty}^{\infty} x(nT_s) \cdot h_0(t - nT_s) \end{aligned}$$

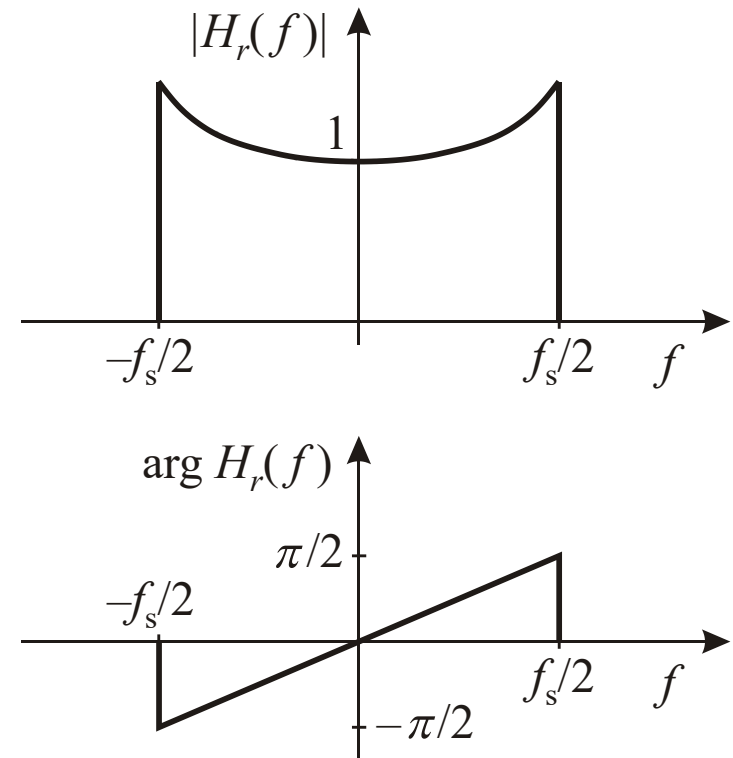


■ Reconstruction

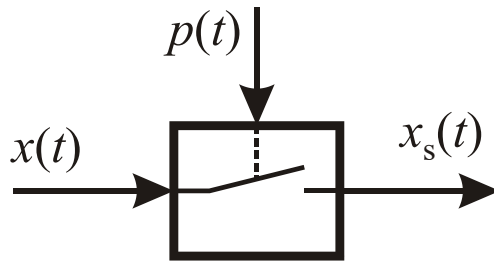


$$H_r(f) = \frac{H(f) \cdot e^{j\omega T_s/2}}{T_s \cdot \text{si}(\pi f T_s)}$$

In many situations the output $x_0(t)$ of the zero-order hold can be considered an adequate approximation of the original signal $x(t)$ by itself.

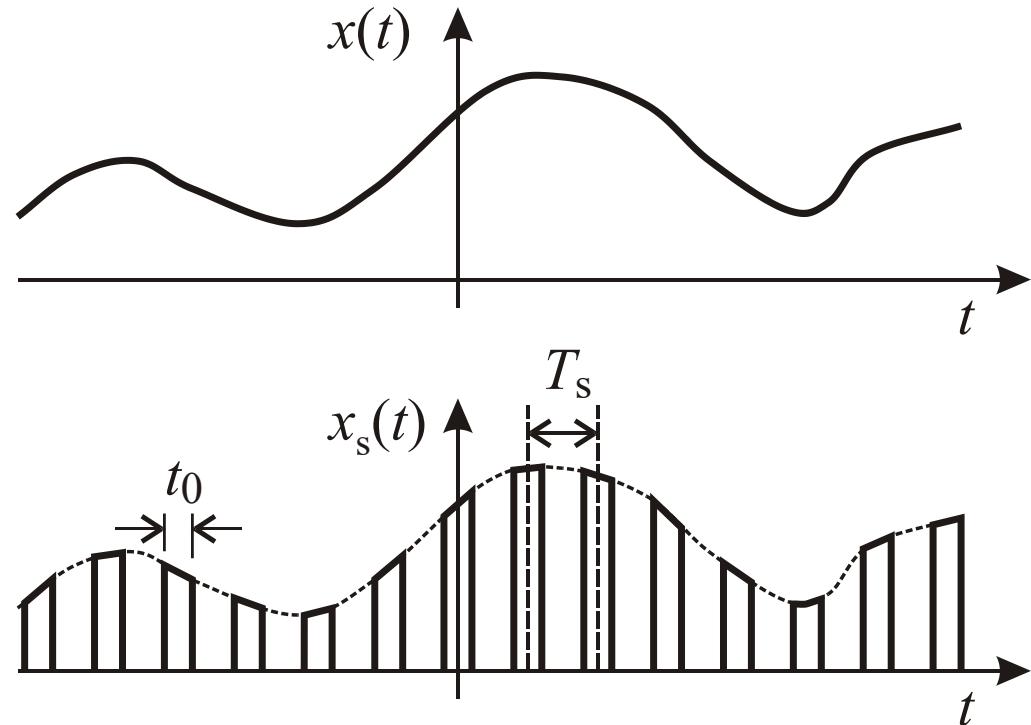


4.2.3 Sampling with a Linear Gate



$$x_s(t) = x(t) \cdot p(t)$$

$$p(t) = \sum_{n=-\infty}^{\infty} \text{rect}\left(\frac{t - nT_s}{t_0}\right)$$



4.3 Signal Notation and Properties

■ Discrete signal

$$x[n] = x_{\text{cont}}(t = n \cdot T_s) \quad T_s: \text{ sampling period; } n: \text{ integer}$$

$$\{x[n]\} = \{\dots, x[-1], x[0], x[1], x[2], \dots\} = \{\dots, 0.9, 0.1, 2.2, 3.7, \dots\}$$

- sequence of data
- **MATLAB:** $n = 1, \dots, N$

$$\bar{x} = [x[0], x[1], x[2], \dots, x[N-1]]^T$$

- vector representation

■ Digital signal

$$\{\hat{x}[n]\} = \{\dots, \hat{x}[-1], \hat{x}[0], \hat{x}[1], \hat{x}[2], \dots\} = \{\dots, 1, 0, 2, 4, \dots\}$$

- **Finite length sequence**

$$n_1 \leq n \leq n_2 \ ; \ N = n_2 - n_1 + 1 \ ; \ N : \text{length, duration}$$

- **Causal signal**

$$x[n] = 0 \ \text{for} \ n < N_1 \ \text{with} \ N_1 \geq 0$$

- **Periodic sequence**

$$x[n] = x[n \pm k \cdot N] \ ; \ k = 1, 2, 3, \dots \ ; \ N : \text{period}$$

- **Signal energy**

$$E_{\infty} = \lim_{N \rightarrow \infty} \sum_{n=-N}^N |x[n]|^2 = \sum_{n=-\infty}^{\infty} |x[n]|^2$$

- **Signal power**

$$P_{\infty} = \lim_{N \rightarrow \infty} \frac{1}{2N+1} \sum_{n=-N}^N |x[n]|^2$$

Energy signal: $E_{\infty} < \infty, P_{\infty} = 0$

Power signal: $P_{\infty} < \infty, E_{\infty} \rightarrow \infty$

- **Strength** of a signal: The signal strength is given by its norm.

$$\|x\|_p = \left(\sum_{n=-\infty}^{\infty} |x[n]|^p \right)^{1/p} ; \quad p = 1, 2, \dots$$

Symmetry Relations

- Conjugate symmetric sequence: $x_{cs}[n] = x_{cs}^*[-n]$
 - Real sequence \rightarrow even: $x_e[n] = x_e[-n]$
- Conjugate antisymmetric sequence: $x_{ca}[n] = -x_{ca}^*[-n]$
 - Real sequence \rightarrow odd: $x_o[n] = -x_o[-n]$
- Any complex sequence $x[n]$ can be composed as:

$$x[n] = x_{cs}[n] + x_{ca}[n]$$

$$x_{cs}[n] = \frac{x[n] + x^*[-n]}{2}, \quad x_{ca}[n] = \frac{x[n] - x^*[-n]}{2}$$

$$x_{cs}[0] = \text{real} ; \quad x_{ca}[0] = \text{imaginary} ; \quad x_o[0] = 0$$

4.4 Test Sequences

- **Unit sample sequence**

$$\delta[n] = \begin{cases} 1, & n = 0 \\ 0, & n \neq 0 \end{cases}$$

- **Unit step sequence**

$$u[n] = \begin{cases} 1, & n \geq 0 \\ 0, & n < 0 \end{cases}$$

- **Rectangular sequence**

$$\text{rect}_N[n] = \begin{cases} 1 & \text{for } |n| \leq (N-1)/2 \\ 0 & \text{elsewhere} \end{cases} ; N \text{ odd}$$

- **Sinusoidal sequence**

$$x[n] = \cos(2\pi f \cdot n \cdot T_s) = \cos(n \cdot \Omega)$$

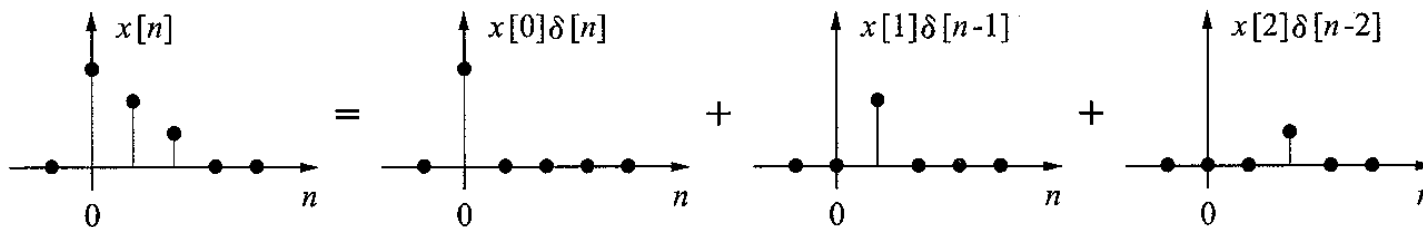
$$\Omega = 2\pi f \cdot T_s = 2\pi f / f_s \quad \Omega: \text{normalized angular frequency}$$

4.5 Signal Operations

4.5.1 Elementary Operations

- Superposition**

$$x[n] = \sum_{i=-\infty}^{\infty} x[i] \delta[n-i]$$



- Sifting equation**

$$x[n] * \delta[n] = x[n] ; \quad x[n] * \delta[n-k] = x[n-k]$$

4.5.2 Convolution

- **Generic**

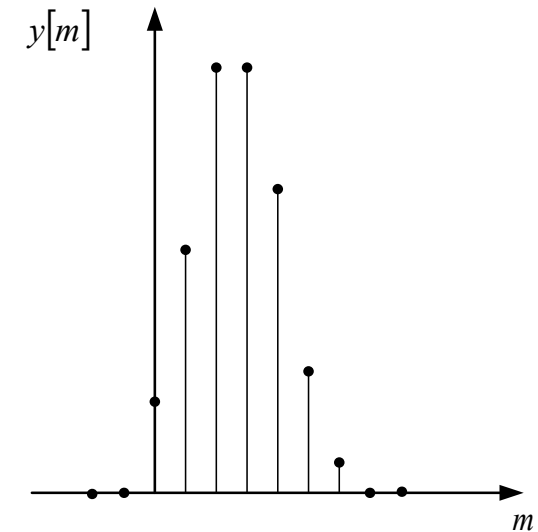
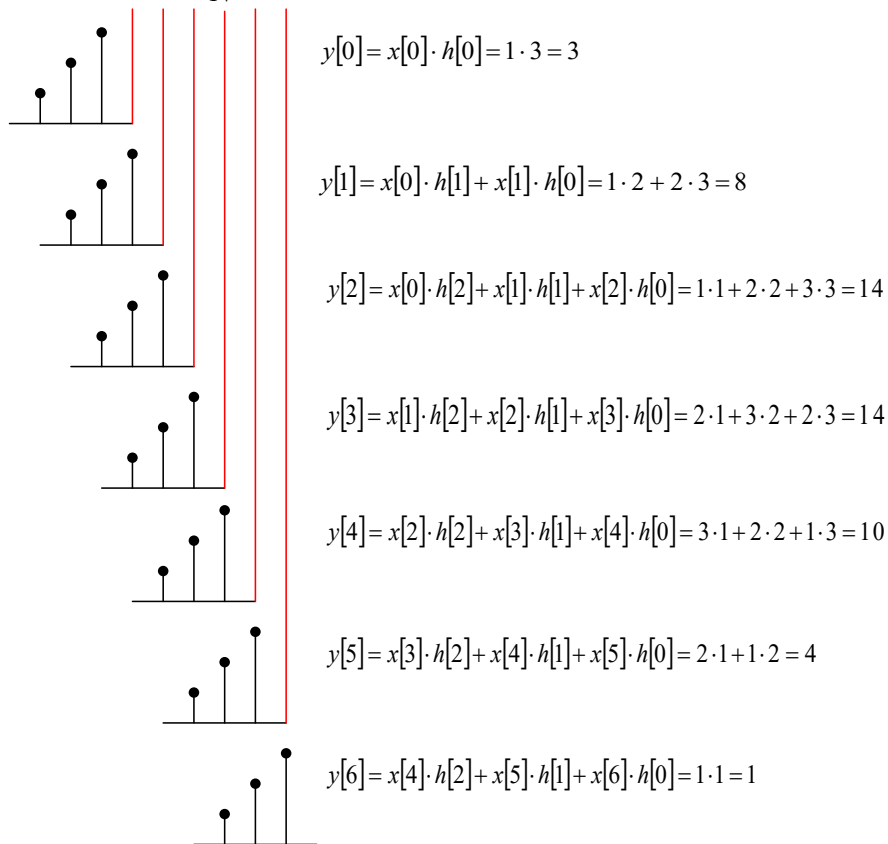
$$y[n] = \sum_{k=-\infty}^{\infty} x_1[k]x_2[n-k] = x_1[n] * x_2[n]$$

- **Convolution of periodic sequences**

$$y[n] = \frac{1}{N} \sum_{k=0}^{N-1} x_1[k] \cdot x_2[n-k] = \frac{1}{N} \sum_{k=0}^{N-1} x_2[k] \cdot x_1[n-k]$$

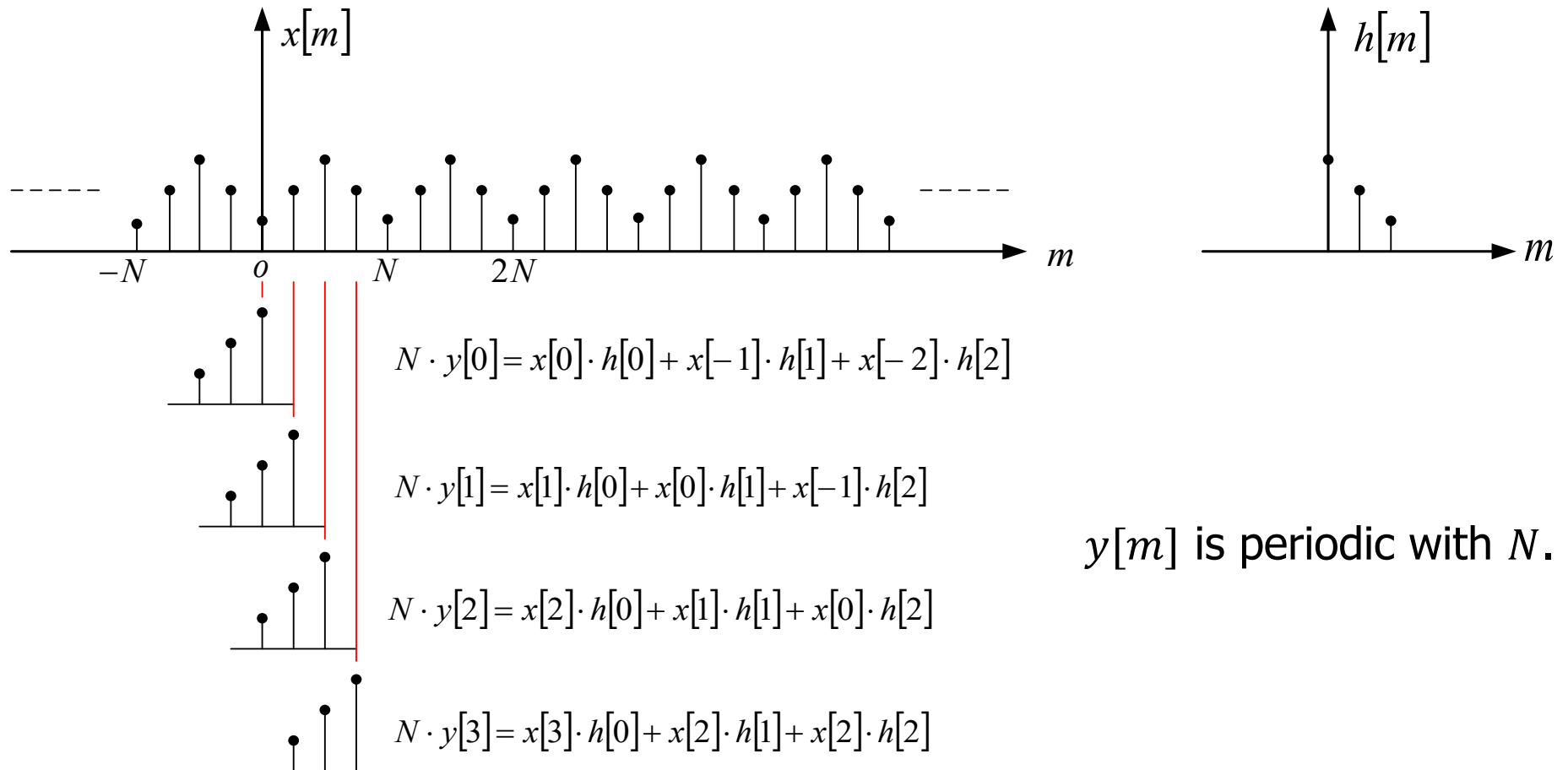


$$y[m] = x[m] * h[m]$$



$$\text{Length} = N_1 + N_2 - 1$$

$$y[m] = x[m] * h[m]$$



$y[m]$ is periodic with N .

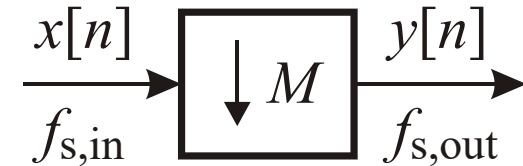
4.5.3 Sampling Rate Alteration

- **Down-sampler**, sampling rate compressor

$$y[n] = x[n \cdot M] ; M : \text{positive integer}$$

$$f_{s,\text{out}} = f_{s,\text{in}} / M$$

$M - 1$ consecutive samples are removed from the input sequence.

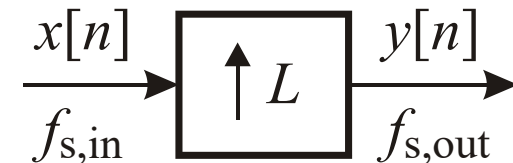


- **Up-sampler**, sampling rate expander

$$y[n] = \begin{cases} x[n / L] & , n = 0, \pm L, \pm 2L, \dots \\ \text{interpolation} & , \text{otherwise} \end{cases} ; L : \text{positive integer}$$

$$f_{s,\text{out}} = f_{s,\text{in}} \cdot L$$

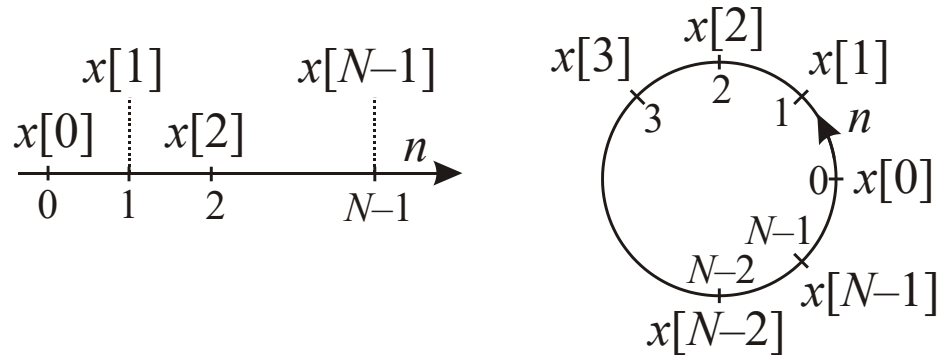
$L - 1$ new samples are inserted between two consecutive samples of the input sequence.



4.5.4 Operations on Finite-Length Sequences

- Length- N sequence**

$$x[n], 0 \leq n \leq N-1$$

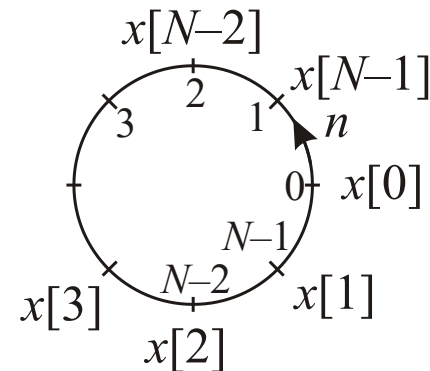


- Circular time reversal**

$$y[n] = x[\langle -n \rangle_N]$$

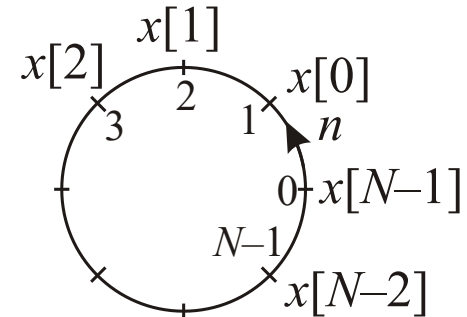
$$\langle m \rangle_N = m \text{ modulo } N = r : \text{residue}$$

$$r = m + l \cdot N ; 0 \leq r \leq N-1$$



- **Circular shift**

$$x_C[n] = x[\langle n - n_0 \rangle_N]$$



$$x_C[n] = x[\langle n - 1 \rangle_N]$$

Symmetry Relations of Finite-Length Sequences

- Circular conjugate symmetric sequence: $x_{\text{CCS}}[n] = x_{\text{CCS}}^*[\langle -n \rangle_N]$
 - Real sequence \rightarrow circular even: $x_{\text{CE}}[n] = x_{\text{CE}}[\langle -n \rangle_N]$
- Circular conjugate antisymmetric sequence: $x_{\text{CCA}}[n] = -x_{\text{CCA}}^*[\langle -n \rangle_N]$
 - Real sequence \rightarrow circular odd: $x_{\text{CO}}[n] = -x_{\text{CO}}[\langle -n \rangle_N]$

- Any finite-length complex sequence $x[n]$ can be composed as:

$$x[n] = x_{\text{CCS}}[n] + x_{\text{CCA}}[n] ; \quad 0 \leq n \leq N-1$$

$$x_{\text{CCS}}[n] = \frac{x[n] + x^*[\langle -n \rangle_N]}{2} , \quad x_{\text{CCA}}[n] = \frac{x[n] - x^*[\langle -n \rangle_N]}{2}$$

$$x_{\text{CCS}}[0] = \text{real} ; \quad x_{\text{CCA}}[0] = \text{imaginary}$$

$$N \text{ even} : x_{\text{CCS}}[N/2] = \text{real} ; \quad x_{\text{CCA}}[N/2] = \text{imaginary}$$

Convolution

$$x_1[n], x_2[n], 0 \leq n \leq N-1$$

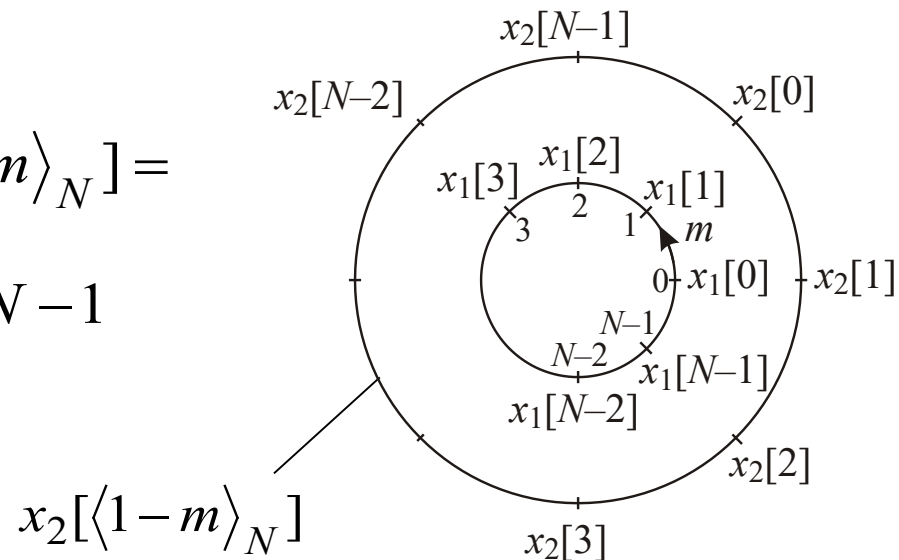
■ Linear convolution

$$y_L[n] = \sum_{m=0}^{N-1} x_1[m]x_2[n-m] = x_1[n] * x_2[n] ; \quad 0 \leq n \leq 2N-2$$

Both length- N sequences are zero-padded to length $2N-1$.

■ Circular convolution

$$\begin{aligned} y_C[n] &= \sum_{m=0}^{N-1} x_1[m]x_2[\langle n-m \rangle_N] = \\ &= x_1[n] * x_2[n] ; \quad 0 \leq n \leq N-1 \end{aligned}$$



4.6 Discrete-Time FOURIER Transform (DTFT)

- **FOURIER transform** of $x[n]$

$$X(e^{j\Omega}) = \sum_{n=-\infty}^{+\infty} x[n] \cdot e^{-jn\Omega} \quad ; \quad \Omega = \omega \cdot T_s = 2\pi f / f_s$$

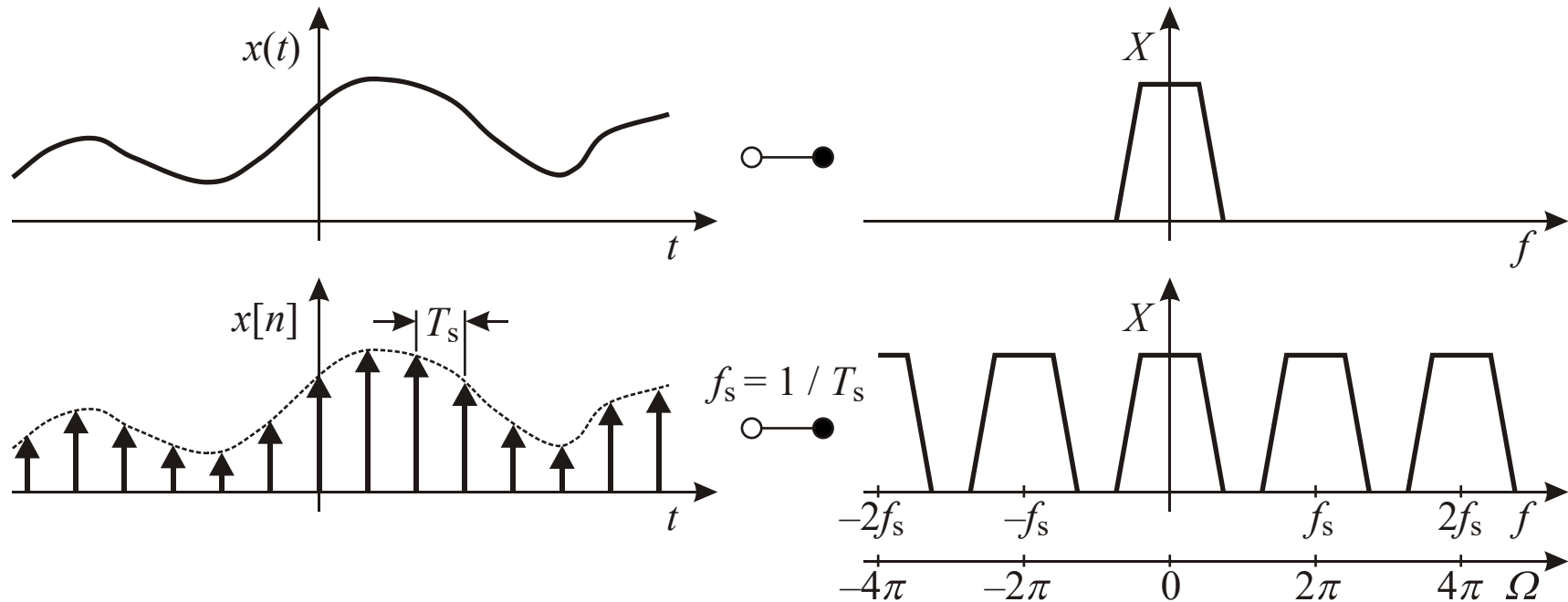
Ω : normalized angular frequency

$$x[n] \circ - \bullet X(e^{j\Omega}) = \text{DTFT}\{x[n]\}$$

- **Inverse FOURIER transform** of $X(e^{j\Omega})$

$$x[n] = \frac{1}{2\pi} \cdot \int_{2\pi} X(e^{j\Omega}) \cdot e^{jn\Omega} d\Omega$$

$$X(e^{j\Omega}) \bullet - \circ x[n] = \text{IDTFT}\{X(e^{j\Omega})\}$$



- The FOURIER transform of the discrete signal $x[n]$ is periodic with $\Delta f = f_s$ or $\Delta\Omega = 2\pi$, respectively.
- The FOURIER transform of most practical sequences can be expressed in terms of a sum of a convergent geometric series, which can be summed in a simple closed form.

Some Properties of the FOURIER transform

$$x[n] \circ - \bullet X(e^{j\Omega}) \quad y[n] \circ - \bullet Y(e^{j\Omega})$$

- **Time shifting** $x[n - n_0] \circ - \bullet e^{-jn_0\Omega} \cdot X(e^{j\Omega})$
- **Frequency shifting** $x[n] \cdot e^{jn\Omega_0} \circ - \bullet X(e^{j(\Omega - \Omega_0)})$
- **Multiplication** $x[n] \cdot y[n] \circ - \bullet \frac{1}{2\pi} \cdot X(e^{j\Omega}) * Y(e^{j\Omega})$
- **Convolution** $x[n] * y[n] \circ - \bullet X(e^{j\Omega}) \cdot Y(e^{j\Omega})$

4.7 Discrete and Fast FOURIER Transform (DFT, FFT)

- DFT and FFT are **orthogonal finite-length transforms** of length N
- **FOURIER transform** (DFT, FFT) of $x[n]$

$$X[k] = \sum_{n=0}^{N-1} x[n] \cdot e^{-j2\pi kn/N} = \sum_{n=0}^{N-1} x[n] \cdot W_N^{kn} \quad ; \quad 0 \leq k \leq N-1 \quad x[n] \circ - \bullet X[k]$$

- **Inverse FOURIER transform** (IDFT, IFFT) of $X[k]$

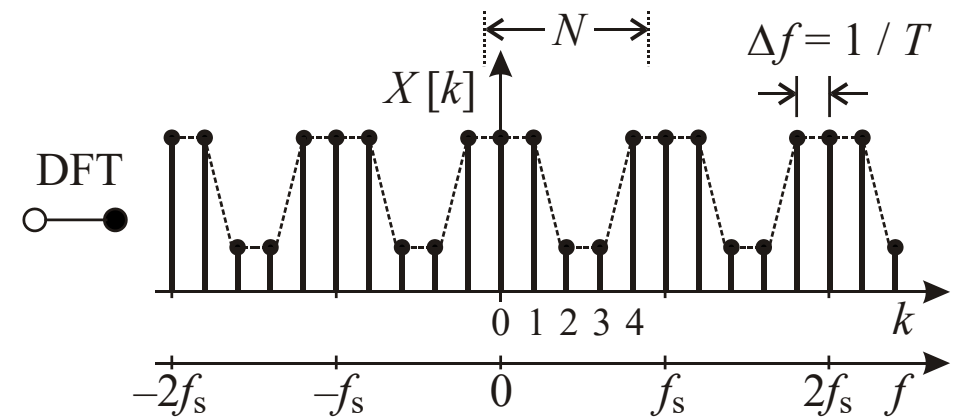
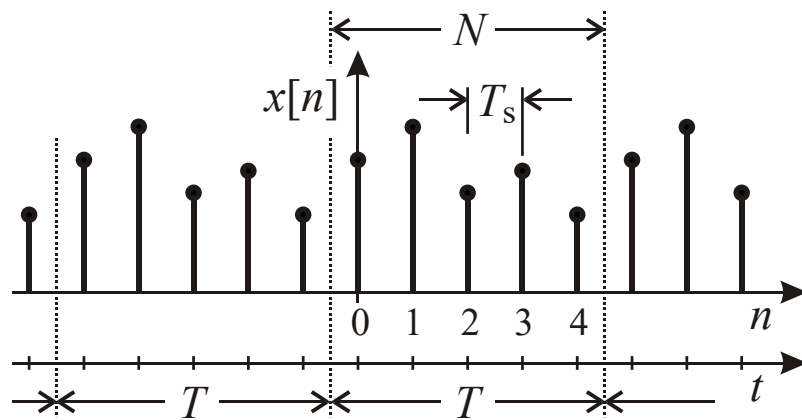
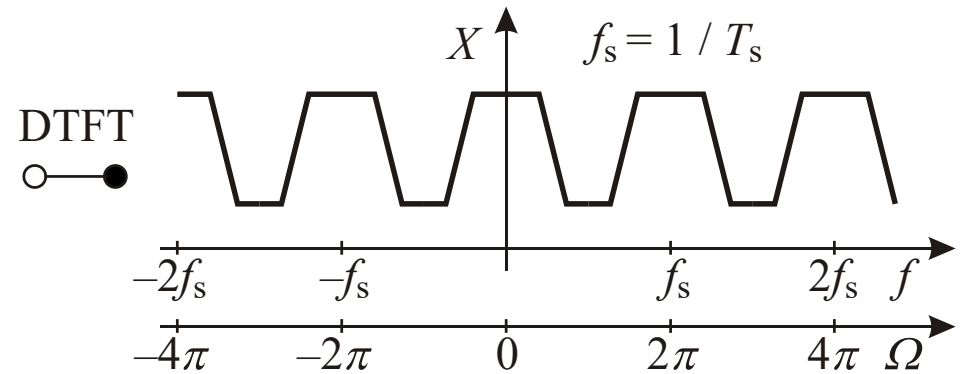
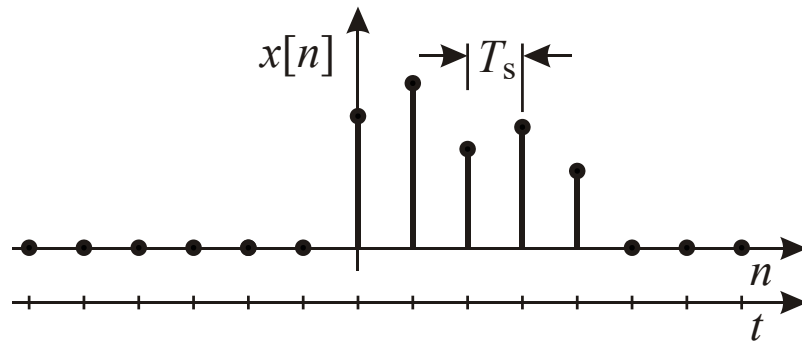
$$x[n] = \frac{1}{N} \cdot \sum_{k=0}^{N-1} X[k] \cdot e^{j2\pi kn/N} = \frac{1}{N} \cdot \sum_{k=0}^{N-1} X[k] \cdot W_N^{-kn} \quad ; \quad 0 \leq n \leq N-1$$

$$X[k] \bullet - \circ x[n]$$

- Relation:

$$W_N = e^{-j2\pi/N} \quad ; \quad N = \frac{T}{T_s} = \frac{f_s}{\Delta f}$$

DTFT versus DFT, FFT



Temporal and Spectral Resolution

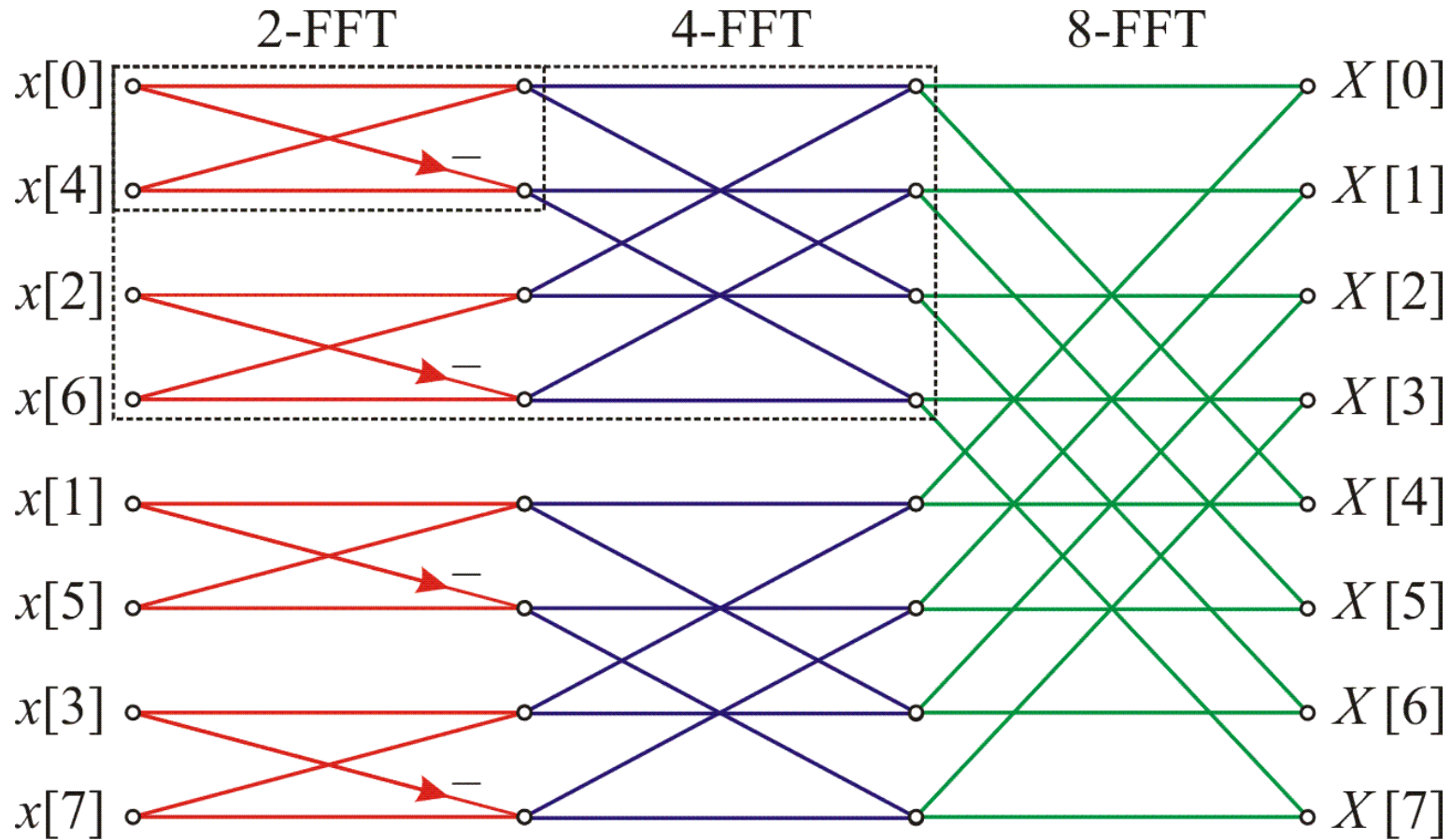
- The sample period T_s and the sampling frequency f_s , respectively, determine the **temporal resolution**.
- The number of samples N together with the sampling frequency f_s determine the observation period T and thus the **spectral resolution** Δf .

Computational Complexity Issues

- DFT requires N^2 complex multiplications and $N(N - 1)$ complex additions. This results in $N \cdot (2N - 1)$ complex operations.
- FFT requires $N = 2^n$. This results in $N \cdot \lg N = n \cdot 2^n$ complex operations.
- Complex operations:

N	DFT	FFT
4	28	8
8	120	24
16	496	64
32	2,016	160
64	8,128	384
128	32,640	896
256	130,816	2,048

Flow-graph of FFT algorithm



Properties of DFT and FFT

$$x[n], y[n], n = 0, 1, \dots, N-1 \quad \circ - \bullet \quad X[k], Y[k], k = 0, 1, \dots, N-1$$

■ **Linearity**

$$a \cdot x[n] + b \cdot y[n] \quad \circ - \bullet \quad a \cdot X[k] + b \cdot Y[k]$$

■ **Symmetry** properties of a complex sequence $x[n]$

$$x[n] = x_{\text{Re}}[n] + j \cdot x_{\text{Im}}[n] \quad \circ - \bullet \quad X[k] = X_{\text{Re}}[k] + j X_{\text{Im}}[k]$$

$$\text{Re}\{x[n]\} \quad \circ - \bullet \quad X_{\text{ccs}}[k] \qquad j \cdot \text{Im}\{x[n]\} \quad \circ - \bullet \quad X_{\text{cca}}[k]$$

$$x_{\text{ccs}}[n] \quad \circ - \bullet \quad \text{Re}\{X[k]\} \qquad x_{\text{cca}}[n] \quad \circ - \bullet \quad j \cdot \text{Im}\{X[k]\}$$

- **Symmetry** properties of a real sequence $x[n] = x_{ce}[n] + x_{co}[n]$

$$x_{ce}[n] \circ - \bullet \operatorname{Re}\{X[k]\} \quad x_{co}[n] \circ - \bullet j \cdot \operatorname{Im}\{X[k]\} \quad \begin{array}{l} \text{ce: circular even} \\ \text{co: circular odd} \end{array}$$

$$X[k] = X^*[\langle -k \rangle_N]; \text{ circular conjugate symmetric}$$

- ce: $\operatorname{Re}\{X[k]\} = \operatorname{Re}\{X[\langle -k \rangle_N]\}$; co: $\operatorname{Im}\{X[k]\} = -\operatorname{Im}\{X[\langle -k \rangle_N]\}$
- ce: $|X[k]| = |X[\langle -k \rangle_N]|$; co: $\arg\{X[k]\} = -\arg\{X[\langle -k \rangle_N]\}$

- **Duality**

$$X[n] \circ - \bullet N \cdot x[\langle -k \rangle_N]$$

- **PARSEVAL's theorem**

$$\sum_{n=0}^{N-1} |x[n]|^2 = \frac{1}{N} \cdot \sum_{n=0}^{N-1} |X[k]|^2$$

- **Circular time shifting**

$$x[\langle n - n_0 \rangle_N] \circ - \bullet e^{-j2\pi kn_0/N} \cdot X[k]$$

- **Circular frequency shifting**

$$e^{j2\pi k_0 n/N} \cdot x[n] \circ - \bullet X[\langle k - k_0 \rangle_N]$$

- **N-point circular convolution**

$$\sum_{m=0}^{N-1} x[m]y[\langle n - m \rangle_N] \circ - \bullet X[k] \cdot Y[k]$$

- **Multiplication**

$$x[n] \cdot y[n] \circ - \bullet \frac{1}{N} \cdot \sum_{m=0}^{N-1} X[m]Y[\langle k - m \rangle_N]$$

Leakage Effect

- Periodic signal:

$$x(t) = e^{j2\pi f_0 t} \quad \circ - \bullet \quad X(f) = \delta(f - f_0)$$

- Discrete length- N signal:

$$x[n] = e^{j2\pi f_0 n T_s} \quad ; \quad 0 \leq n \leq N-1 \quad ; \quad T = N \cdot T_s$$

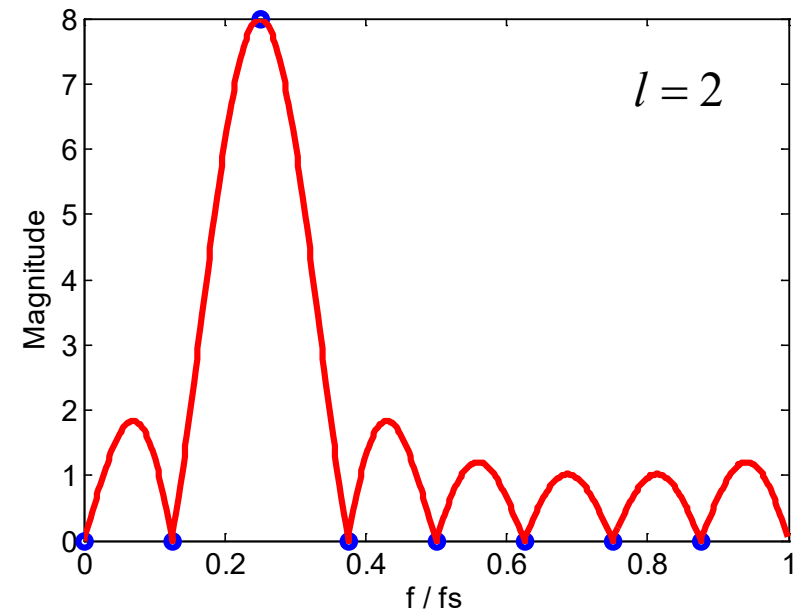
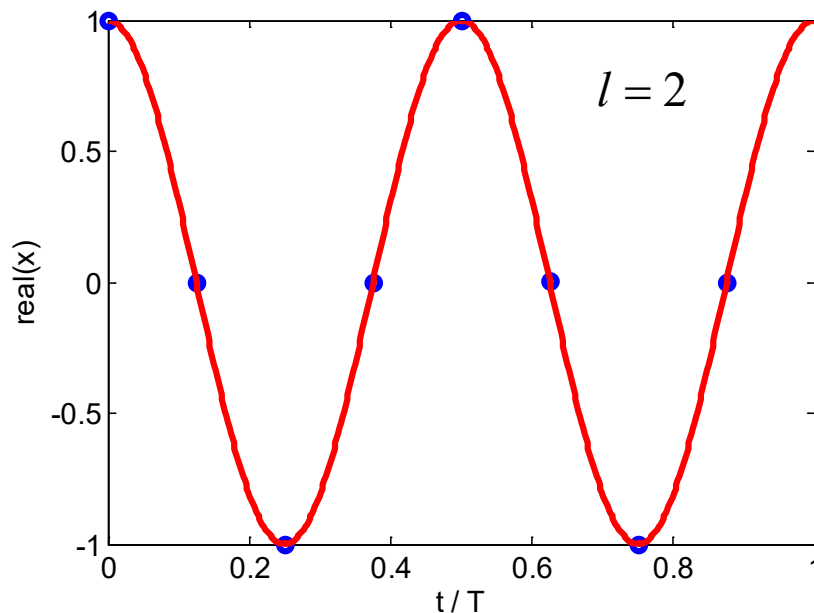
$$X[k] = e^{j\pi(f_0 N T_s - k) \frac{N-1}{N}} \cdot \frac{\sin(\pi(f_0 N T_s - k))}{\sin\left(\frac{\pi}{N}(f_0 N T_s - k)\right)} \quad ; \quad 0 \leq k \leq N-1$$

- No leakage, if

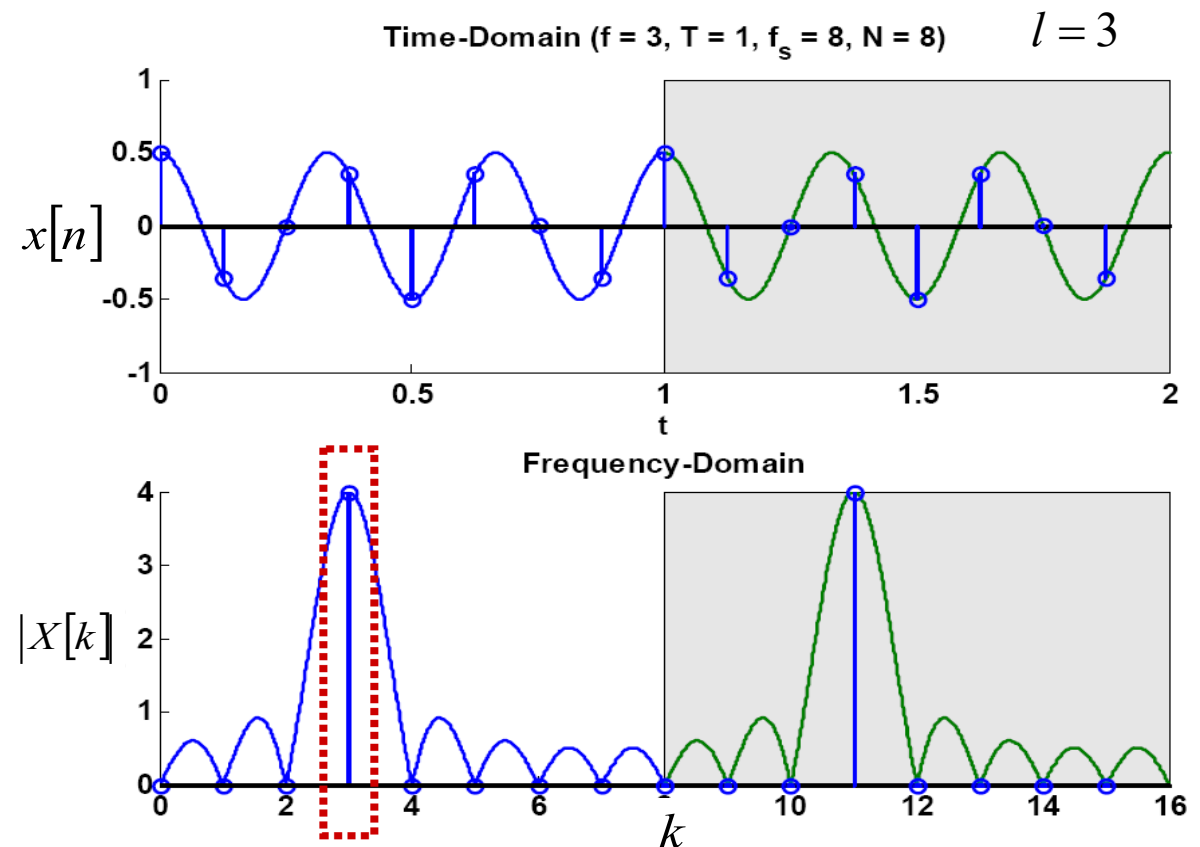
$$f_0 N T_s = l = f_0 T = \frac{f_0}{\Delta f} = \frac{T}{1/f_0} ; l : \text{positive integer}$$

$$X[k] = N \cdot \delta[k - l]$$

$$0 \leq k \leq N - 1$$



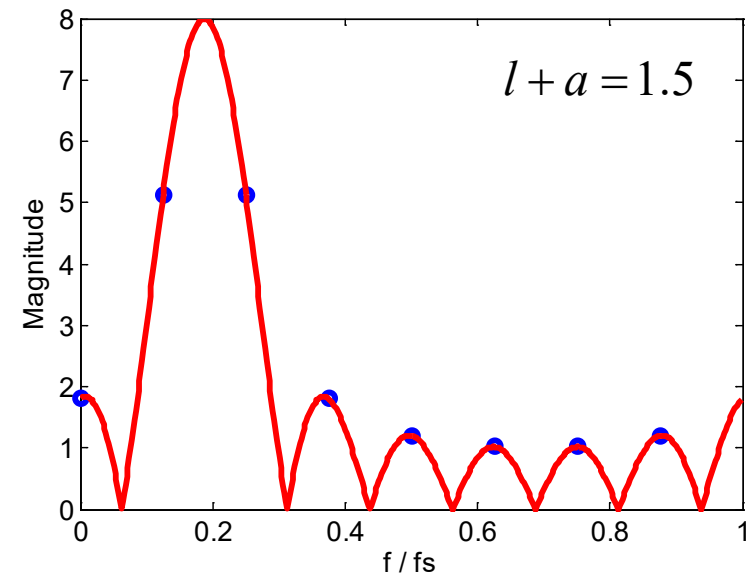
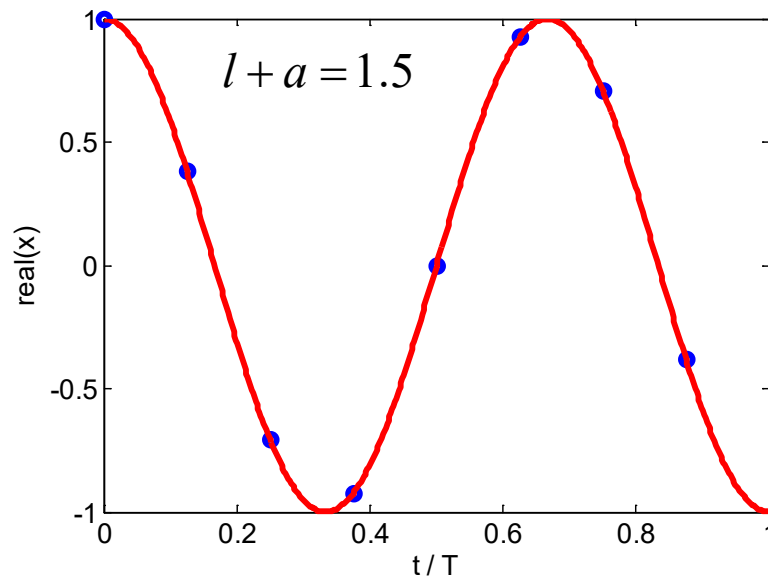
- No leakage:
 - The periodicity of $x(t)$ is conserved.
 - **Ideal spectral analysis:** one main spectral line



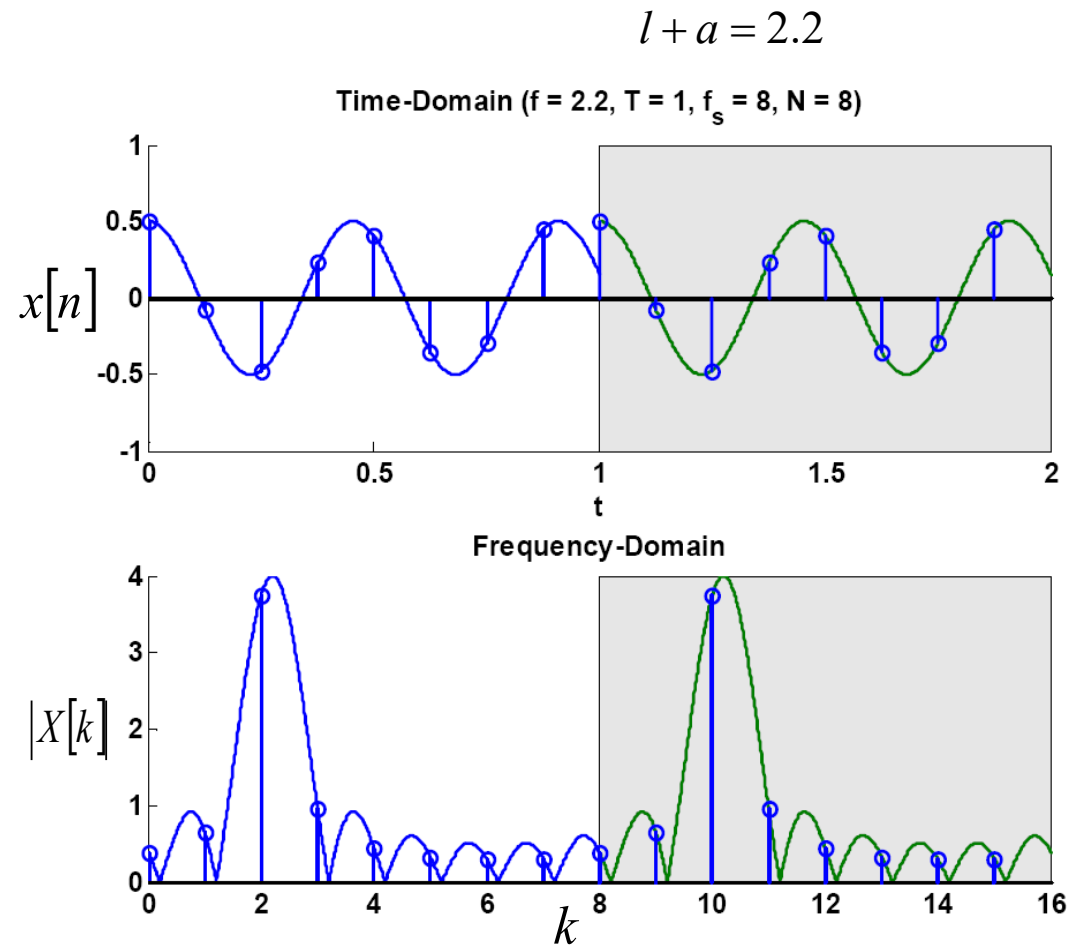
- Leakage effect, if

$$f_0 N T_s = l + a = f_0 T = \frac{f_0}{\Delta f} = \frac{T}{1/f_0} ; l : \text{pos. integer} ; -0.5 < a \leq 0.5$$

$$X[k] = e^{j\pi(l-k+a)\frac{N-1}{N}} \cdot \frac{\sin(\pi(l-k+a))}{\sin\left(\frac{\pi}{N}(l-k+a)\right)} ; 0 \leq k \leq N-1$$



- The periodicity of $x(t)$ is violated.
- **Nonideal spectral analysis:** reduced main spectral line + several additional lines
→ **leakage**
(*Lattenzaun-Effekt*)



Zero Padding

- Increasing the observation time $T = NT_s$ by increasing N improves the spectral resolution Δf .

