EE150 Signals and Systems

– Chapter 6: Time and Frequency
Characterization of Signals and Systems

April 26, 2022

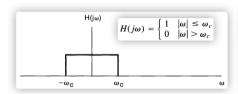
Why Time-Frequency Characterization

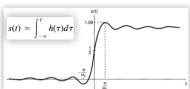
Example 1: Simplified operation

$$x(t) \longrightarrow h(t) \longrightarrow y(t) = x(t) * h(t)$$

$$X(j\omega) \longrightarrow H(j\omega) \longrightarrow Y(j\omega) = X(j\omega)H(j\omega)$$

Example 2: Better Visualized





Magnitude-Phase Representation

• Continuous-time FT: $x(t) \xleftarrow{FT} X(j\omega) = |X(j\omega)|e^{j\angle X(j\omega)}$

Magnitude: $|X(j\omega)|$ Phase angle: $\angle X(j\omega)$

• Discrete-time FT: $x[n] \xleftarrow{FT} X(e^{j\omega}) = |X(e^{j\omega})| e^{j\angle X(e^{j\omega})}$

Magnitude: $|X(e^{j\omega})|$ Phase angle: $\angle X(e^{j\omega})$

Magnitude-Phase Representation

• Inverse Fourier Transform:

$$x(t) = \frac{1}{2\pi} \int_{-\infty}^{\infty} X(j\omega) e^{j\omega t} d\omega$$

- $|X(j\omega)|$ describes the basic frequency content of a signal
- $|X(j\omega)|^2$ is the energy-density spectrum of x(t)
- $|X(j\omega)|^2 d\omega/2\pi$ is the energy in signal x(t) that lies in the infinitesimal frequency band between ω and $\omega + d\omega$
- Parseval's equation

$$\frac{1}{2\pi} \int_{-\infty}^{\infty} |X(j\omega)|^2 d\omega = \int_{-\infty}^{\infty} |x(t)|^2 dt$$

Impact of Phase Angle

- $\angle X(j\omega)$ contains a substantial amount of information about the signal
- Changes of $\angle X(j\omega)$ lead to changes in the time-domain characteristics of signal x(t), i.e., phase distortion
- Example 1: If x(t) is real-valued tape recording, then x(-t) represents the played backward

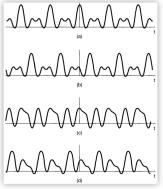
$$\mathcal{F}\{x(-t)\} = X(-j\omega) = |X(j\omega)|e^{j\angle X(j\omega)}$$

x(t) and x(-t) have the same magnitude spectrum but different phase spectrum

Impact of Phase Angle

• Example 2:

$$x(t) = 1 + \frac{1}{2}\cos(2\pi t + \phi_1) + \cos(4\pi t + \phi_2) + \frac{2}{3}\cos(6\pi t + \phi_3)$$



$$\phi_1 = \phi_2 = \phi_3 = 0$$

$$\phi_1 = 4 \text{ rad}, \phi_2 = 8 \text{ rad}, \phi_3 = 12 \text{ rad}$$

$$\phi_1 = 6 \text{ rad}, \phi_2 = -2.7 \text{ rad}, \phi_3 = 0.93 \text{ rad}$$

$$\phi_1 = 1.2 \text{ rad}, \phi_2 = 4.1 \text{ rad}, \phi_3 = -7.02 \text{ rad}$$

Magnitude and Phase Representation

$$x(t) \longrightarrow h(t) \longrightarrow y(t) = x(t) * h(t)$$

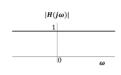
$$X(j\omega) \longrightarrow H(j\omega) \longrightarrow Y(j\omega) = X(j\omega)H(j\omega)$$

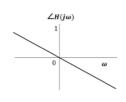
$$|Y(j\omega)| = |X(j\omega)||H(j\omega)|$$

$$\angle Y(j\omega) = \angle X(j\omega) + \angle H(j\omega)$$

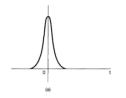
- $|H(j\omega)|$ refers to the gain of the system
- $\angle H(j\omega)$ refers to the phase shift of the system

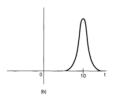
Linear Phase System





$$H(j\omega) = e^{-j\omega t_0}$$
$$|H(j\omega)| = 1$$
$$\angle H(j\omega) = -\omega t_0$$

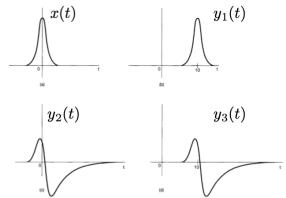




$$Y(j\omega) = X(j\omega)H(j\omega)$$
$$= X(j\omega)e^{-j\omega t_0}$$
$$y(t) = x(t - t_0)$$

Non-Linear Phase System

- $H_1(j\omega) = e^{-j\omega t_0}$
- $H_2(j\omega) = e^{j\angle H_2(j\omega)}$, where $\angle H_2(j\omega)$ is a non-linear function of ω
- $H_3(j\omega) = H_1(j\omega)H_2(j\omega)$, where $|H_3(j\omega)| = 1$ and $\angle H_3(j\omega) = -\omega t_0 + \angle H_2(j\omega)$



Group Delay

- $\angle H(j\omega) = -\phi \alpha\omega$: non-linear function of ω
- x(t): narrow band input
- $Y(j\omega) = X(j\omega)|H(j\omega)|e^{-j\phi}e^{-j\alpha\omega}$
- Time delay α is referred to as the group delay at $\omega = \omega_0$
- Group delay at different ω : $au(\omega) = -rac{\mathrm{d}}{\mathrm{d}\omega}\{\angle H(j\omega)\}$

Group Delay - Example 1

Consider the impulse response of an all-pass system with a group delay that varies with frequency. The frequency response H (jw) for our example is the product of three factors; i.e.,

$$H(j\omega) = \prod_{i=1}^{3} H_i(j\omega)$$

where

$$H_i(j\omega) = \frac{1 + (j\omega/\omega_i)^2 - 2j\epsilon_i(\omega/\omega_i)}{1 + (j\omega/\omega_i)^2 + 2j\epsilon_i(\omega/\omega_i)}$$

 $\omega_1 = 315 \text{ rad/sec}$ and $\epsilon_1 = 0.066$ $\omega_2 = 943 \text{ rad/sec}$ and $\epsilon_1 = 0.033$

 $\omega_3=1888$ rad/sec and $\epsilon_1=0.058$

Group Delay - Example 1

- As $|H_i(j\omega)| = 1, \forall i$, we have $|H(j\omega)| = 1$
- Phase of $H_i(j\omega)$ is

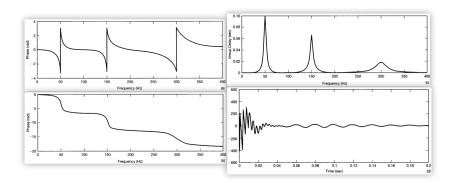
$$\angle H_i(j\omega) = -2 \arctan \left[\frac{2\epsilon_i(\omega/\omega_i)}{1 - (\omega/\omega_i)^2} \right]$$

• Phase of $H(j\omega)$ is then

$$\angle H(j\omega) = \sum_{i=1}^{3} \angle H_i(j\omega)$$

• Group delay: $\tau(\omega) = -\frac{\mathrm{d}}{\mathrm{d}\omega}\{\angle H(j\omega)\}$

Group Delay - Example 1



(a) Principle phase; (b) Unwrapped phase; (c) Group delay; (d) Impulse response.

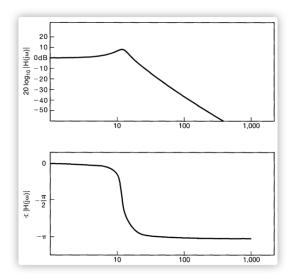
Log-Magnitude and Bode Plots

- Time domain: y(t) = x(t) * h(t), Convolution
- Frequency domain: $Y(j\omega) = X(j\omega)H(j\omega)$ $|Y(j\omega)| = |X(j\omega)||H(j\omega)|$, Multiplication $\angle Y(j\omega) = \angle X(j\omega) + \angle H(j\omega)$
- Logarithmic amplitude: Addition

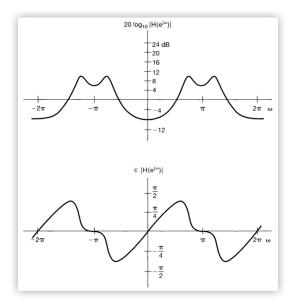
$$\log |Y(j\omega)| = \log |X(j\omega)| + \log |H(j\omega)|$$

- Logarithmic amplitude scale: 20 log₁₀, referred to as decibels (dB)
- Plots of $20 \log_{10} |H(j\omega)|$ and $\angle |H(j\omega)|$ versus $\log_{10}(\omega)$ are referred to as Bode plots

Bode Plots: CT Systems



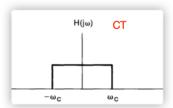
Bode Plots: DT Systems



Ideal Frequency-Selective Filters

- Frequency-selective filters
 - Low-pass filter
 - High-pass filter
 - Band-pass filter
- We focus on low-pass filter, similar concepts and results hold for high-pass and band-pass filters

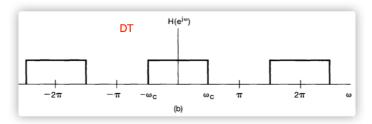
Ideal Low-Pass Filter: Zero Phase



$$\text{CT} \qquad H(j\omega) = \left\{ \begin{array}{ll} 1 & |\omega| \leq \omega_c \\ 0 & |\omega| > \omega_c \end{array} \right. .$$

DT

$$H(e^{j\omega}) = \begin{cases} 1 & |\omega| \le \omega_c \\ 0 & \omega_c < |\omega| \le \pi \end{cases}$$



Ideal Low-Pass Filter: Zero Phase

$$h(t) = \frac{1}{2\pi} \int_{-\infty}^{\infty} H(j\omega) e^{j\omega t} d\omega$$

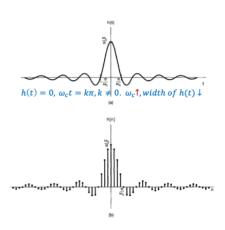
$$= \frac{1}{2\pi} \int_{-\omega_c}^{\omega_c} 1 \cdot e^{j\omega t} d\omega$$

$$= \frac{1}{2\pi} \cdot \frac{1}{jt} e^{j\omega t} \Big|_{-\omega_c}^{\omega_c}$$

$$= \frac{1}{2\pi} \cdot \frac{1}{jt} \cdot 2j\sin(\omega_c t)$$

$$= \frac{\sin \omega_c t}{\pi t} = \frac{\omega_c}{\pi} \operatorname{sinc}(\omega_c t)$$

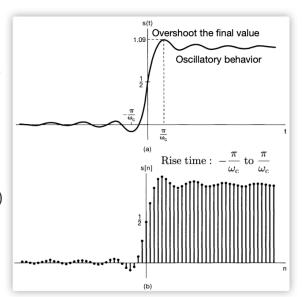
$$h(n) = \frac{\sin \omega_c n}{\pi n} = \frac{\omega_c}{\pi} \operatorname{sinc}(\omega_c n)$$



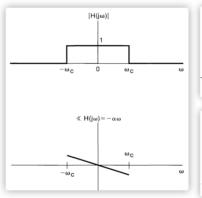
Ideal Low-Pass Filter: Zero Phase

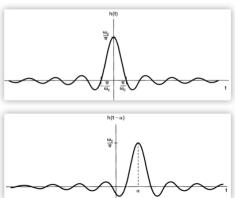
$$s(t) = \int_{-\infty}^{t} h(\tau) \mathrm{d}\tau$$

$$s(n) = \sum_{m = -\infty}^{n} h(m)$$



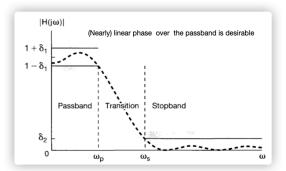
Ideal Low-Pass Filter: Linear Phase





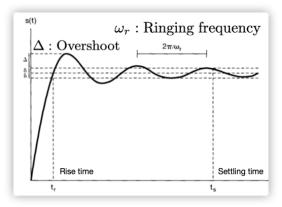
Non-Ideal Filters: Frequency Domain

- Ideal low-pass filter is not implementable
- Gradual transition band is sometimes preferable



 δ_1 : passband ripple δ_2 : stopband ripple

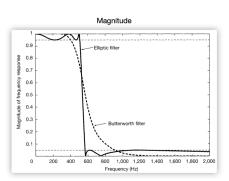
Non-Ideal Filters: Time Domain

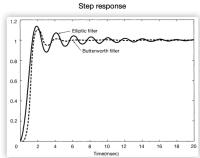


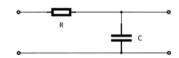
Step response of a CT low-pass filter

Non-Ideal Filters: Example

- Fifth-order Butterworth filter and a fifth-order elliptic filter
- Same cutoff frequency
- Same passband and stopband ripple
- Tradeoff between time-domain characteristics (t_s) and frequency-domain characteristics $(\omega_s \omega_p)$







• Differential equation:

$$C\frac{\mathrm{d}y(t)}{\mathrm{d}t} = \frac{x(t) - y(t)}{R}$$
$$\tau\frac{\mathrm{d}y(t)}{\mathrm{d}t} + y(t) = x(t), \tau = RC$$

• Frequency response:

$$\tau j\omega Y(j\omega) + Y(j\omega) = X(j\omega)$$

$$H(j\omega) = \frac{Y(j\omega)}{X(j\omega)} = \frac{1}{j\omega\tau + 1}$$

• Impulse response:

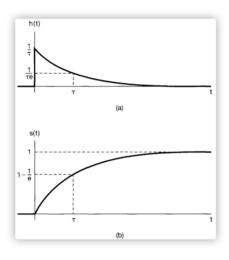
$$h(t) = \mathcal{F}^{-1}\{H(j\omega)\} = \frac{1}{2\pi} \int_{-\infty}^{\infty} \frac{1}{j\omega\tau + 1} e^{j\omega t} d\omega$$

• Consider: $x(t) = e^{-at}u(t)$, a > 0, we have

$$X(j\omega) = \int_0^\infty e^{-at} e^{-j\omega t} dt = \int_0^\infty e^{-(a+j\omega)t} = dt = \frac{1}{j\omega + a}$$

- As $H(j\omega)=rac{1}{j\omega au +1}=rac{1/ au}{j\omega +1/ au}$, we have $h(t)=rac{1}{ au}e^{-t/ au}u(t)$
- Step response:

$$s(t) = \int_{-\infty}^t h(t) \mathrm{d}t = rac{1}{ au} \int_0^t \mathrm{e}^{-t/ au} \mathrm{d}t = (1 - \mathrm{e}^{-t/ au}) u(t)$$



 τ : time constant

$$h(\tau) = \frac{1}{\tau e}$$
$$s(\tau) = 1 - 1/e$$

 $au\downarrow, h(t)$ decays more sharply s(t) rises more sharply

• Frequency response:
$$H(j\omega) = \frac{1}{j\omega\tau+1} = \frac{1-j\omega\tau}{(1+j\omega\tau)(1-j\omega\tau)} = \frac{1-j\omega\tau}{1+(\omega\tau)^2}$$

Logarithmic amplitude:

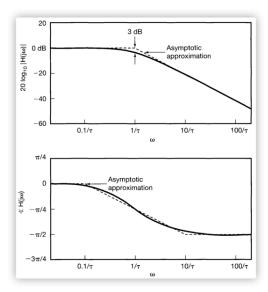
$$\begin{aligned} 20\log_{10}|H(j\omega)| &= -10\log_{10}[(\omega\tau)^2 + 1] \\ &= \begin{cases} 0, & \omega \ll 1/\tau \\ -20\log_{10}(\omega) - 20\log_{10}(\tau), & \omega \gg 1/\tau \end{cases} \end{aligned}$$

Break frequency: $\omega = 1/\tau$, $20 \log_{10} |H(j\omega)| \approx 3 \text{ dB}$

Phase shift:

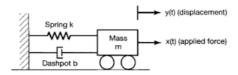
$$egin{aligned} \angle \textit{H}(j\omega) &= - an^{-1}(\omega au) \ &pprox \begin{cases} 0 & \omega \leq 0.1/ au \ -rac{\pi}{4}[\log_{10}(\omega au)+1] & 0.1/ au \leq \omega \leq 10/ au \ -rac{\pi}{2} & \omega \geq 10/ au \end{aligned}$$

Break frequency: $\omega = 1/\tau$, $\angle H(j\omega) = -\pi/4$



Differential equation

$$\frac{d^2y(t)}{dt} + 2\zeta\omega_n \frac{dy(t)}{dt} + \omega_n^2 y(t) = \omega_n^2 x(t)$$



$$m\frac{d^2y(t)}{dt} = x(t) - ky(t) - b\frac{dy(t)}{dt}$$

$$\frac{d^2y(t)}{dt} + \left(\frac{b}{m}\right)\frac{dy(t)}{dt} + \left(\frac{k}{m}\right)y(t) = \frac{1}{m}x(t)$$

$$\omega_n^2 = \frac{k}{m}$$

$$\omega_n = \sqrt{\frac{k}{m}}$$

$$2\zeta \omega_n = \frac{b}{m}$$

$$\zeta = \frac{b}{2\sqrt{km}}$$

Frequency response
$$\frac{d^2y(t)}{dt} + 2\zeta\omega_n \frac{dy(t)}{dt} + \omega_n^2 y(t) = \omega_n^2 x(t)$$

$$(j\omega)^2 Y(j\omega) + 2\zeta\omega_n(j\omega)Y(j\omega) + \omega_n^2 Y(j\omega) = \omega_n^2 X(j\omega)$$

$$H(j\omega) = \frac{\omega_n^2}{(j\omega)^2 + 2\zeta\omega_n(j\omega) + \omega_n^2}$$

$$\downarrow \text{ partial-fraction expansion}$$
Impulse response
$$H(j\omega) = \frac{\omega_n^2}{(j\omega - c_1)(j\omega - c_2)} = \frac{M_1}{(j\omega - c_1)} - \frac{M_2}{(j\omega - c_2)}$$

$$c_1, c_2 : \text{roots of } (j\omega)^2 + 2\zeta\omega_n(j\omega) + \omega_n^2 = 0$$

$$\zeta \neq 1 \qquad c_1 = -\zeta\omega_n + \omega_n\sqrt{\zeta^2 - 1}, \quad c_2 = -\zeta\omega_n - \omega_n\sqrt{\zeta^2 - 1}$$

$$M_1(j\omega - c_2) - M_2(j\omega - c_1) = \omega_n^2 \longrightarrow M(c_1 - c_2) = \omega_n^2$$

$$M_1 = M_2 = M = \frac{\omega_n}{2\sqrt{\zeta^2 - 1}} \longrightarrow h(t) = M[e^{c_1t} - e^{c_2t}]u(t)$$

Frequency response
$$\frac{d^2y(t)}{dt} + 2\zeta\omega_n \frac{dy(t)}{dt} + \omega_n^2 y(t) = \omega_n^2 x(t)$$

$$(j\omega)^2 Y(j\omega) + 2\zeta\omega_n (j\omega) Y(j\omega) + \omega_n^2 Y(j\omega) = \omega_n^2 X(j\omega)$$

$$H(j\omega) = \frac{\omega_n^2}{(j\omega)^2 + 2\zeta\omega_n (j\omega) + \omega_n^2}$$

$$\mathbb{I} \text{ partial-fraction expansion}$$

Impulse response

$$\zeta = 1 \qquad c_1 = c_1 = -\omega_n \qquad H(j\omega) = \frac{{\omega_n}^2}{(j\omega + \omega_n)^2}$$

$$e^{-at}u(t) \xrightarrow{\mathcal{F}} H(j\omega) = \frac{1}{j\omega + a}$$

$$te^{-at}u(t) \xrightarrow{\mathcal{F}} H(j\omega) = \frac{1}{(j\omega + a)^2}$$

$$h(t) = \omega_n^2 t e^{-\omega_n t} u(t)$$

Impulse response

$$\zeta \neq 1 \qquad \qquad h(t) = M[e^{c_1 t} - e^{c_2 t}]u(t)$$

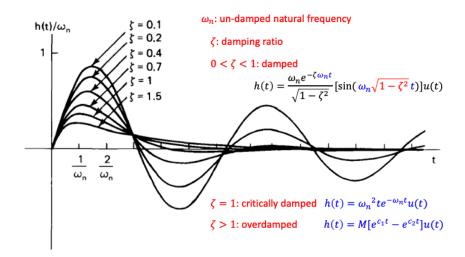
$$0 < \zeta < 1 \qquad h(t) = \frac{\omega_n}{2\sqrt{\zeta^2 - 1}} \left[e^{\left(-\zeta\omega_n + \omega_n\sqrt{\zeta^2 - 1}\right)t} - e^{\left(-\zeta\omega_n - \omega_n\sqrt{\zeta^2 - 1}\right)t} \right] u(t)$$

$$= \frac{\omega_n e^{-\zeta\omega_n t}}{2\sqrt{\zeta^2 - 1}} \left[e^{j\omega_n\sqrt{1 - \zeta^2}t} - e^{-j\omega_n\sqrt{1 - \zeta^2}t} \right] u(t)$$

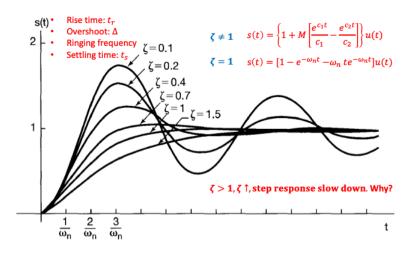
$$= \frac{\omega_n e^{-\zeta\omega_n t}}{2\sqrt{\zeta^2 - 1}} \left[2j \sin(\omega_n\sqrt{1 - \zeta^2}t) \right] u(t)$$

$$h(t) = \frac{\omega_n e^{-\zeta\omega_n t}}{\sqrt{1 - \zeta^2}} \left[\sin(\omega_n\sqrt{1 - \zeta^2}t) \right] u(t)$$

$$\zeta > 1$$
?

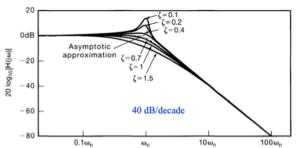


$$\begin{aligned}
\xi &\neq 1 & h(t) &= M[e^{c_1 t} - e^{c_2 t}]u(t) \\
s(t) &= \int_{-\infty}^{t} h(t) dt &= M \int_{0}^{t} (e^{c_1 t} - e^{c_2 t}) dt \\
&= \left\{ M(\frac{e^{c_1 t}}{c_1} - \frac{e^{c_2 t}}{c_2}) | t = 1 + M \left[\frac{e^{c_1 t}}{c_1} - \frac{e^{c_2 t}}{c_2} \right], t \ge 0 \right\} = \left\{ 1 + M \left[\frac{e^{c_1 t}}{c_1} - \frac{e^{c_2 t}}{c_2} \right] \right\} u(t) \\
\xi &= 1 & h(t) &= \omega_n^2 t e^{-\omega_n t} u(t) \\
s(t) &= \int_{0}^{t} \omega_n^2 t e^{-\omega_n t} dt = -\omega_n \int_{0}^{t} t e^{-\omega_n t} d(-\omega_n t) = -\omega_n \int_{0}^{t} t de^{-\omega_n t} \\
&= \left\{ -\omega_n t e^{-\omega_n t} | t - \int_{0}^{t} e^{-\omega_n t} d(-\omega_n t) = 1 - e^{-\omega_n t} - \omega_n t e^{-\omega_n t}, t \ge 0 \right\} \\
s(t) &= [1 - e^{-\omega_n t} - \omega_n t e^{-\omega_n t}] u(t)
\end{aligned}$$



$$H(j\omega) = \frac{{\omega_n}^2}{(j\omega)^2 + 2\zeta\omega_n(j\omega) + {\omega_n}^2} = \frac{1}{(j\omega/\omega_n)^2 + 2\zeta(j\omega/\omega_n) + 1}$$
$$20log_{10}|H(j\omega)| = -20log_{10}|(j\omega/\omega_n)^2 + 2\zeta(j\omega/\omega_n) + 1|$$

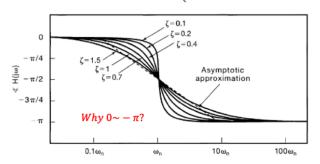
$$=-10\log_{10}\left\{\left[1-\left(\frac{\omega}{\omega_n}\right)^2\right]^2+4\zeta^2\left(\frac{\omega}{\omega_n}\right)^2\right\}\simeq\begin{cases}0,\quad\omega\ll\omega_n\\-40\log_{10}\omega+40\log_{10}\omega_n,\quad\omega\gg\omega_n\end{cases}$$



$$\begin{split} \omega_{max} &= \omega_n \sqrt{1-2\zeta^2} \\ &\quad \zeta {<} 0.707 \\ |H(j\omega_{max})| &= \frac{1}{2\zeta\sqrt{1-\zeta^2}} \\ \text{Quality } Q &= \frac{1}{2\zeta} \end{split}$$

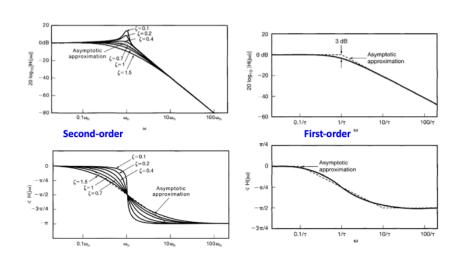
$$H(j\omega) = \frac{\omega_n^2}{(j\omega)^2 + 2\zeta\omega_n(j\omega) + \omega_n^2} = \frac{1}{(j\omega/\omega_n)^2 + 2\zeta(j\omega/\omega_n) + 1}$$

$$\angle H(j\omega) = -\tan^{-1} \left[\frac{2\zeta(\omega/\omega_n)}{1 - (\omega/\omega_n)^2} \right] \simeq \begin{cases} 0, & \omega \le 0.1\omega_n \\ -\frac{\pi}{2} \left[\log_{10} \left(\frac{\omega}{\omega_n} \right) + 1 \right], 0.1\omega_n \le \omega \le 10\omega_n \\ -\pi, \omega \ge 10\omega_n \end{cases}$$



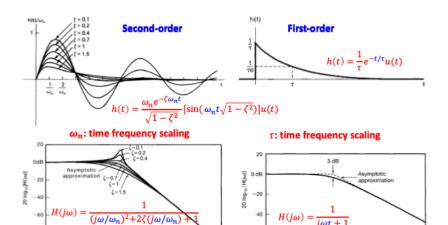
$$\angle H(j\omega_n) = -\frac{\pi}{2}$$

Comparison



Comparison

0.1ca



100ω.

10ω,

100/T

10/T

 $0.1/\tau$

1/T

Bode Plots for Rational Frequency Responses

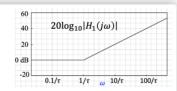
$$\begin{aligned} H_1(j\omega) &= j\omega\tau + 1\\ 20\log_{10}|H_1(j\omega)| &= -20\log_{10}\left|\frac{1}{H_1(j\omega)}\right|\\ \angle H_1(j\omega) &= -\angle\left[\frac{1}{H_1(j\omega)}\right] \end{aligned}$$

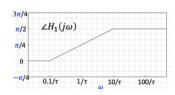
$$H_2(j\omega) = (j\omega/\omega_n)^2 + 2\zeta(j\omega/\omega_n) + 1$$

$$20\log_{10}|H_2(j\omega)| = -20\log_{10}\left|\frac{1}{H_2(j\omega)}\right|$$

$$\angle H_2(j\omega) = -\angle\left[\frac{1}{H_2(j\omega)}\right]$$

$$\begin{split} H_3(j\omega) &= K \\ \text{If } K > 0, K &= |K|e^{j0}, \text{if } K < 0, K &= |K|e^{j\pi} \\ 20 \text{log}_{10}|H_3(j\omega)| &= 20 \text{log}_{10}|K| \\ & \angle H_3(j\omega) = \begin{cases} 0, K > 0 \\ \pi, K < 0 \end{cases} \end{split}$$

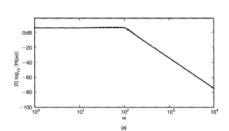


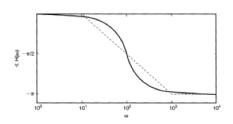


Bode Plots for Rational Frequency Responses

$$\begin{split} H(j\omega) &= \frac{2\times 10^4}{(j\omega)^2 + 100j\omega + 10^4} \\ \hat{H}(j\omega) &= \frac{1}{(j\omega/\omega_n)^2 + 2\zeta(j\omega/\omega_n) + 1} \\ H(j\omega) &= 2\times \frac{1}{(j\omega/100)^2 + j(\omega/100) + 1} \\ \omega_n &= 100, \qquad \zeta = 0.5 \\ 20\log_{10}|H(j\omega)| &= 20\log_{10}2 \\ &+ 20\log_{10}|\hat{H}(j\omega)| \end{split}$$

$$\angle H(j\omega) = \angle \widehat{H}(j\omega)$$





Bode Plots for Rational Frequency Responses

$$H(j\omega) = \frac{100(1+j\omega)}{(10+j\omega)(100+j\omega)}$$
$$= \left(\frac{1}{10}\right) \left(\frac{1}{1+j\omega/10}\right) \left(\frac{1}{1+j\omega/100}\right) (1+j\omega)$$
$$\omega_r = 1/\tau: \qquad 10 \qquad 100 \qquad 1$$

