What is Digital Signal Processing?

Techniques include (e.g.)

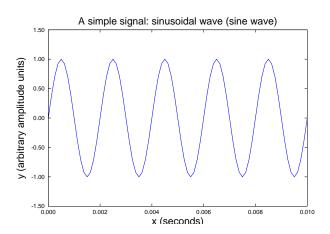
- Filtering
- Frequency domain techniques (i.e. Fourier)
- ► Time domain techniques
- ► Random signals
- Predication and Estimation (e.g. time series estimation)

Example Applications

- Audio processing
- Communication systems
- Image processing
- Video processing
- Data compression
- Vehicle control
- Financial engineering

What is a Signal?

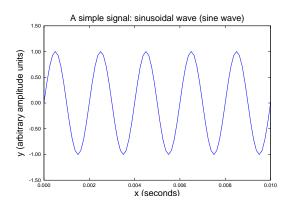
A simple example.



What is a Signal?

Can contain information for

- Communication
- Storage
- Calculation



Example of What is a Signal?

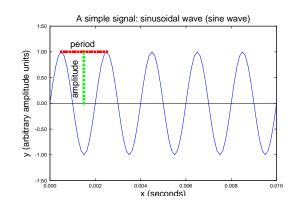
Information is carried in the

- ▶ amplitude, "a";
- **▶** *period, "T"*;
- frequency, "f = 1/T";
- ▶ and phase, " ϕ ".

Equation for a sine wave:

$$y(x) = a\sin(2\pi f x + \phi)$$

where "x" is time in seconds for this example. Amplitude "a=1" controls the height of the wave.

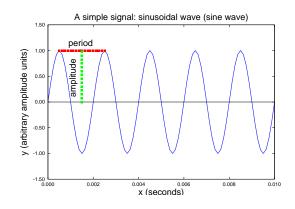


Frequency and Period

Equation for a sine wave:

$$y(x) = a\sin(2\pi f x + \phi)$$

- ightharpoonup f is the frequency
- Measured in Hertz or Hz
- Here period, T = 0.002s
- ► f = 1/T Hz, therefore f = 1/0.002 = 500Hz.



Phase

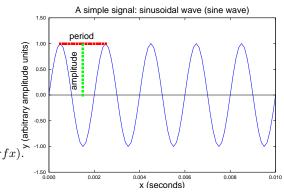
Equation for a sine wave:

$$y(x) = a\sin(2\pi f x + \phi)$$

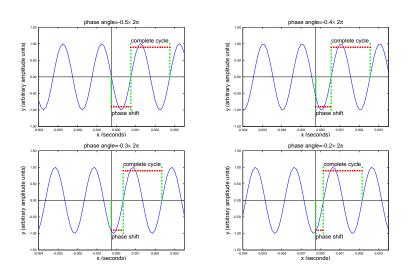
- $ightharpoonup \phi$ is the phase
- $\blacksquare \ \, \mathsf{Here} \,\, \phi = 0$

Therefore here.

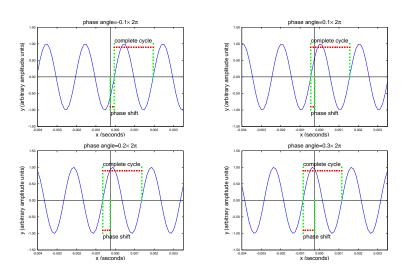
$$y(x) = y(x, \phi = 0) = a\sin(2\pi fx).$$



Phase examples

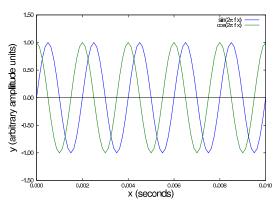


Phase examples cont'd



Cosine Vs Sine

Cosine and Sine functions are equivalent except for a phase shift $(1/4 \times \text{period})$.

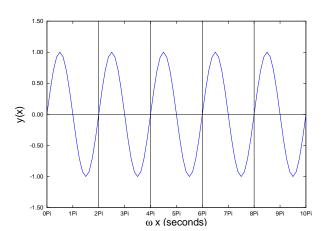


- $ightharpoonup \cos(2\pi f x) = \sin(2\pi f x + \phi)$ where $\phi = \pi/2$.
- $ightharpoonup \sin(2\pi fx) = \cos(2\pi fx + \phi)$ where $\phi = -\pi/2$.

Angular Frequency

- Frequency, f = 1/T
- Angular frequency, $\omega = 2\pi f$
- ▶ 1 period or cycle = 2π radians

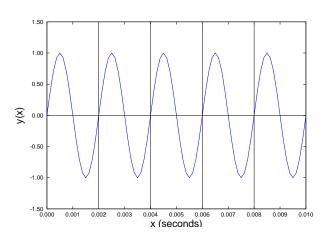
$$y(x) = \sin(2\pi f x + \phi)$$
$$= \sin(\omega x + \phi)$$



Angular Frequency

- Frequency, f = 1/T
- Angular frequency, $\omega = 2\pi f$
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$$y(x) = \sin(2\pi f x + \phi)$$
$$= \sin(\omega x + \phi)$$



Phasor Representation

A cosine (or sine) wave:

$$y(x) = a\cos(\omega x + \phi)$$

can be represented as a phasor. A phasor is a complex number:

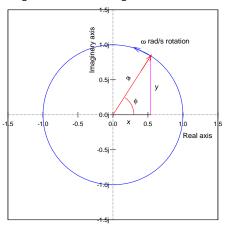
$$z = x + jy = a(\cos(\phi) + j\sin(\phi))$$

where x is known as the real part or $\mathrm{Re}(z)=x$ and y is known as the imaginery part or $\mathrm{Im}(z)=y$.

x and y can be calculated with $x = a\cos(\phi)$ and $y = a\sin(\phi)$.

Also remember $j = \sqrt{-1}$.

Argand or Phasor Diagram:



Complex Numbers

The square root of minus one is not defined so a symbol, j is used (sometimes i):

$$j = \sqrt{-1}$$
.

Powers:

- $j^2 = -1$
- $ightharpoonup j^3 = -j$
- $j^{-1} = 1/j = -j$

If z = x + jy (rectangular form) then alternative representations are:

- ▶ Polar form: $z = a \angle \phi$
- Exponential form: $z = a \exp(j\phi)$

where
$$a=\sqrt{x^2+y^2}$$
 and $\phi=\tan^{-1}(y/x)$.

Properties of Complex Numbers

If
$$z=x+jy$$
, $z_1=x_1+jy_1$ and $z_2=x_2+jy_2$ then

- Addition: $z_1 + z_2 = x_1 + x_2 + i(y_1 + y_2)$
- Subtraction: $z_1 z_2 = x_1 x_2 + j(y_1 y_2)$
- Multiplication: $z_1 z_2 = a_1 a_2 \angle (\phi_1 + \phi_2)$
- ► Division: $z_1/z_2 = a_1/a_2 \angle (\phi_1 \phi_2)$

- ▶ Reciprocal: $1/z = 1/a \angle (-\phi)$
- ▶ Square root: $\sqrt{z} = \sqrt{a} \angle (\phi/2)$
- Complex conjugate: $z^* = x jy = a \angle \phi$

The polar form simplifies some operations such as multiplication and division of complex numbers.

Phasor Representation

Euler's identity:

$$\exp(j\phi) = \cos(\phi) + j\sin(\phi)$$

Therefore

- $ightharpoonup \cos(\phi) = \operatorname{Re}(\exp(j\phi)) \longrightarrow \text{ or the real part, } x$
- $ightharpoonup \sin(\phi) = \operatorname{Im}(\exp(j\phi)) \longrightarrow \text{ or the imaginary part, } y$

Recall the cosine wave:

$$y(x) = \cos(\omega x + \phi)$$

which can be written as:

$$y(x) = \operatorname{Re}(a \exp(j(\omega x + \phi))) = \operatorname{Re}(a \exp(j\omega x) \exp(j\phi))$$
$$= \operatorname{Re}(A \exp(j\omega x))$$

where A is the phasor representation of y(x) given by

$$A = a \exp(j\phi) = a \angle(\phi).$$

Complex Exponentials, Sines and Cosines

Given

- $y_1(x) = b \exp(j\omega x) = b \cos(\omega x) + jb \sin(\omega x)$
- $y_2(x) = b \exp(-j\omega x) = b \cos(\omega x) + jb \sin(-\omega x)$ as
 - $ightharpoonup \cos(-\omega x) = \cos(\omega x)$ (even function)
 - $\sin(-\omega x) = -\sin(\omega x)$ (odd function)

Then

$$y_1(x) + y_2(x) = 2b\cos(\omega x).$$

So that

$$b\cos(\omega x) = \frac{a}{2}\exp(j\omega x) + \frac{a}{2}\exp(-j\omega x).$$

A similar approach can be used to derive a sine function.

Outline

Course Format

Course Outline

Digital Signal Processing

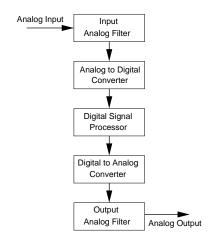
What is Digital Signal Processing?
Phase

A Typical Digial Signal Processing System

Summary

Lecture summary

A Typical Digital Signal Processing System



- Input Analog Filter (antialiasing): Limits frequency range
- Analog to Digital Converter Converts signal to digital samples
- Digital Signal Processor Storage, Communication and or Calculations
- Digital to Analog Converter
 Convert to continuous signal
- Output Analog Filter
 Removes sharp transitions

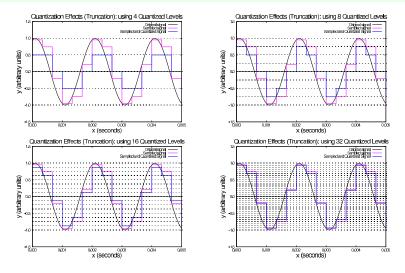
Analog to Digital Converter (ADC)

- Real world is typically analog (continuous)
- Digital signal approximates analog signal with discrete quantised samples
- ▶ ADC converts an analog signal to a digital signal
- Signal is digitised in two ways:
 - Signal is sampled at a sampling rate or frequency: Information is collected about the signal at regular intervals.
 - ▶ The continuous or analog signal is then quantised: *i.e.* put into digital form, where only a finite set of numbers are represented.

Quantisation using Truncation

- ▶ Signal can be quantised using *e.g.* truncation where numbers following specified position are removed.
- Examples:
 - 5.7 truncated to integer is 5
 - ▶ 5.11 truncated to 1 decimal place is 5.1
- Negative numbers are truncated in the same way (note different to the common floor function in matlab), e.g.
 - ▶ -5.78 truncated to integer is -5
 - -5.135 truncated to 2 decimal places is -5.13

Truncation Quantisation examples



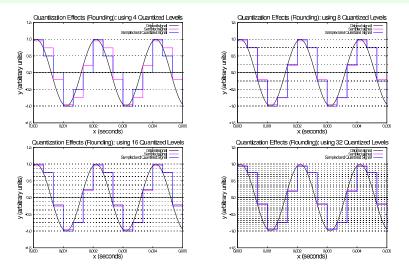
► Errors can be seen between the sampled and the sampled and quantized signals.



Quantisation using Rounding

- ► Rounding can be a quantization method associated with smaller errors, *e.g.*
 - ▶ 5.7 rounded to nearest integer is 6
 - ▶ 5.11 rounded to 1 decimal place is 5.1
 - -5.78 rounded to nearest integer is -6
 - -5.135 rounded to 2 decimal places is -5.14

Rounding Quantisation examples

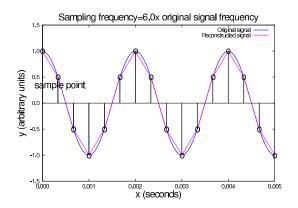


► Errors can be seen between the sampled and the sampled and quantized signals.

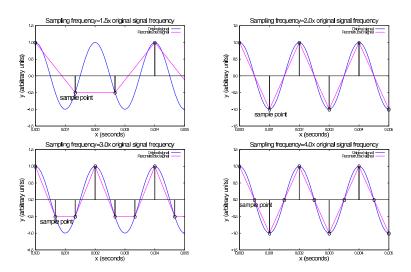


Sampling

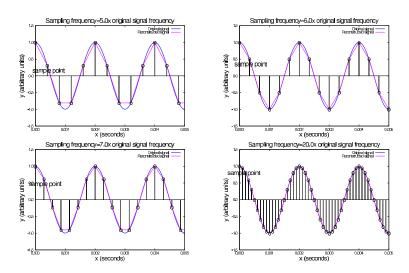
- Sampling also affects the quality of the digitised signal.
- Higher sampling rate reduces error and enables better representation of the original analog signal in digital form.



Sampling examples

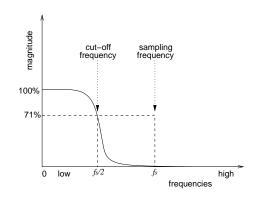


Sampling examples cont'd



Input Analog Filter: Antialiasing Filter

- Analog to Digital Converter (ADC) requires signal below a particular frequency (Nyquist Frequency)
- ▶ ∴ Limit frequency range to below Nyquist frequency $(f_s/2)$ before Analog to Digital Conversion.



- Otherwise next stage produces frequency errors (i.e. aliasing)
- Sampling produces copies of signal at multiples of sampling frequency
- Aliasing occurs when copies of signal overlap each other

Digital Signal Processor

- ▶ After digitisation (with the ADC) digital signal processing may then be performed on the digitised signal.
- ► Simple example
 - Averaging filter:

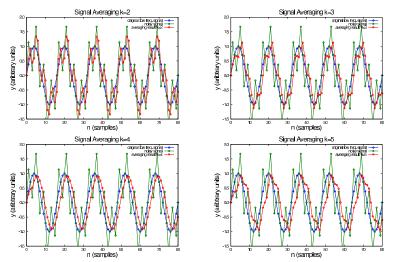
$$y[n] = \frac{x[n] + x[n-1] + \dots + x[n-k+1]}{k}$$

for window width k=3

$$y[n] = \frac{x[n] + x[n-1] + x[n-2]}{3}$$

where $\boldsymbol{x}[n]$ is an input value at sample time n and $\boldsymbol{y}[n]$ is an output at sample time n

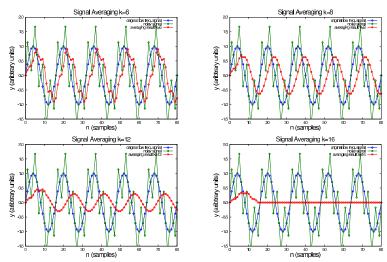
Averaging Filter Examples



Window width k controls the response of the filter. If k is too low, there is little benefit on output signal.



Averaging Filter Examples cont'd



Window width k controls the response of the filter. If k is too high, the filter removes all of the output signal.



Outline

Course Format

Course Outline

Digital Signal Processing

What is Digital Signal Processing?
Phase

A Typical Digial Signal Processing System

Summary

Lecture summary

What have we covered today?

- Course content
- Definition of digital signal processing
- Description of phase
- Cosine and Sine functions
- Complex numbers and alternative representations
- ▶ A typical digital signal processing system