

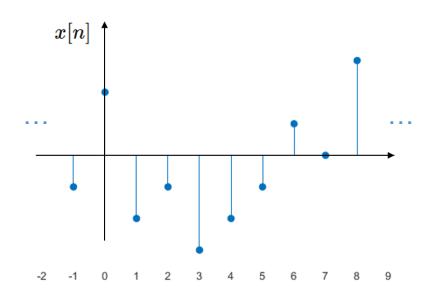
Discrete Signals

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Discrete Time Signals

- A signal x[n] is a function that maps an independent variable to a dependent variable.
- We will focus on discrete-time signals x[n]
 - Independent variable is an integer: $n \in \mathbb{Z}$
 - Dependent variable is a real or complex number: $x[n] \in \mathbb{R}$ or \mathbb{C}

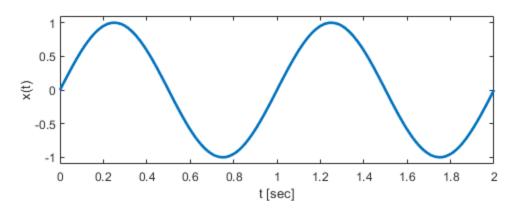


Plot Real Signals

Continuous signal

$$x(t) = \sin(2\pi t)$$

```
t = 0:0.01:2;
x = sin(2*pi*t);
plot(t, x, 'linewidth', 2);
ylim([-1.1 1.1]);
xlabel('t [sec]');
ylabel('x(t)');
```



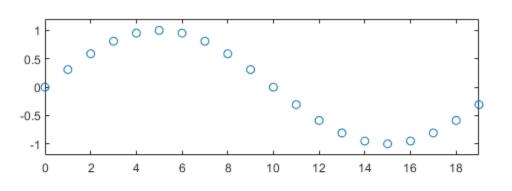


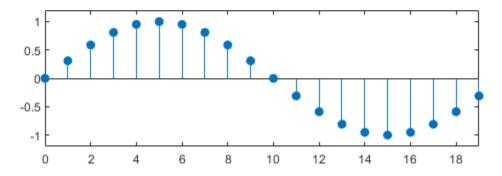
Plot Real Signals

• Discrete signals

$$x(n) = \sin\!\left(rac{2\pi}{N}n
ight)$$

```
N = 20;
n = 0:N-1;
x = sin(2*pi/N*n);
subplot(2,1,1)
plot(n,x,'o'), axis tight, ylim([-1.2, 1.2])
subplot(2,1,2)
stem(n,x,'filled'), axis tight, ylim([-1.2, 1.2])
```





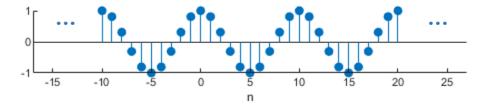


Discrete Signal Properties

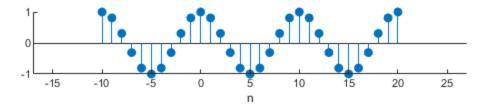


Finite/Infinite Length Signals

• An infinite-length discrete-time signal x[n] is defined for all $n \in \mathbb{Z}$, i.e., $-\infty < n < \infty$



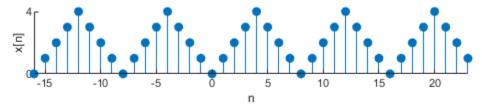
• An finite-length discrete-time signal x[n] is defined only for a finite range of $N_1 \le n \le N_2$



Periodic Signals

• A discrete-time signal is periodic if it repeats with period $N \in \mathbb{Z}$

$$x[n+mN]=x[n], \qquad orall m\in \mathbb{Z}$$



- The period *N* must be an integer
- A periodic signal is infinite in length

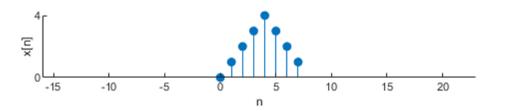
Periodic Signals

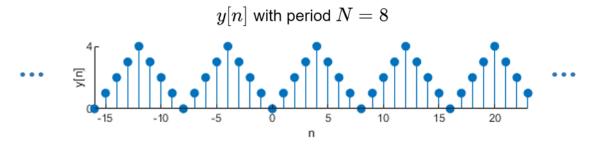
• Convert a finite-length signal x[n] defined for $N_1 \le n \le N_2$ into an infinite-length signal by either

$$y[n] = \left\{ egin{array}{ll} 0 & n < N_1 \ x[n] & N_1 \leq n \leq N_2 \ 0 & N_2 < n \end{array}
ight.$$

- periodization with period N

$$egin{aligned} y[n] &= \sum_{m=-\infty}^{\infty} x[n-mN] \ &= \cdots + x[n+N] + x[n] + x[n-N] + \cdots \end{aligned}$$





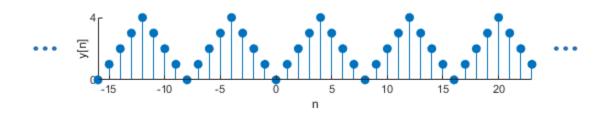


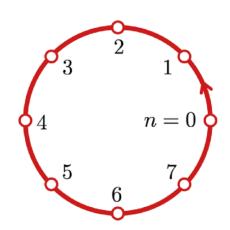
Modular Arithmetic

- Modular arithmetic with modulus N takes place on a clock with N
 - Modular arithmetic is inherently periodic

$$\cdots = (-12)_8 = (-4)_8 = (4)_8 = (12)_8 = (20)_8 = \cdots$$

- Periodization via Modular Arithmetic
 - Consider a length-N signal x[n] defined for $0 \le n \le N-1$
 - A convenient way to express periodization with period N is $y[n] = x[(n)_N]$
 - Important interpretation
 - Infinite-length signals live on the (infinite) number line
 - Periodic signals live on a circle





```
N = 8;
n = 0:N-1;
x = [0 1 2 3 4 3 2 1];
```

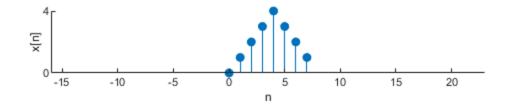
```
%% periodic using mod
y = [];
n = -16:23;

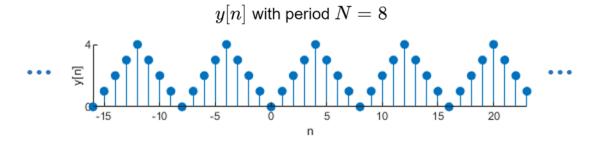
for i = 1:length(n)
    y(i) = x(mod(n(i),N)+1);
end
```



Finite-Length and Periodic Signals

- Finite-length and periodic signals are equivalent
 - All of the information in a periodic signal is contained in one period (of finite length)
 - Any finite-length signal can be periodized
 - Conclusion: We will think of finite-length signals and periodic signals interchangeably

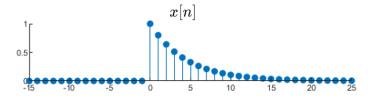


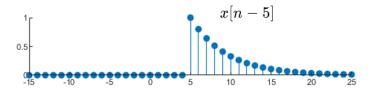


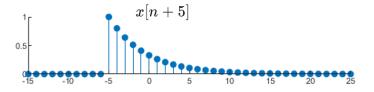


Finite-Length and Periodic Signals

- Shifting infinite-length signals
 - Given an infinite-length signal x[n], we can shift back and forth in time via x[n-m]
 - When m > 0, x[n m] shifts to the right (forward in time, delay)
 - When m < 0, x[n-m] shifts to the left (back in time, advance)



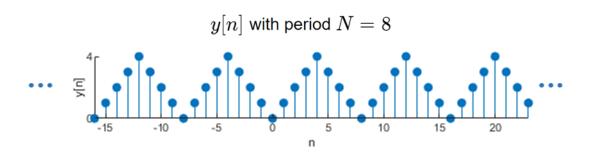


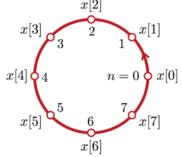


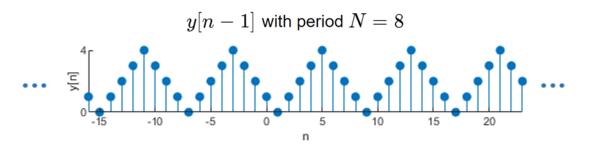


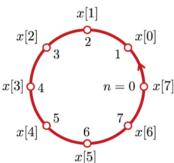
Finite-Length and Periodic Signals

- Shifting periodic signals
 - Periodic signals can also be shifted; consider $y[n] = x[(n)_N]$
 - Shift one sample into the future: $y[n-1] = x[(n-1)_N]$











Shifting Finite-Length Signals

• Consider finite-length signals x and y defined for $0 \le n \le N-1$ and suppose y[n] = x[n-1]

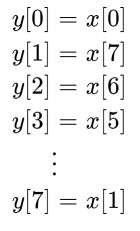
$$egin{aligned} y[0] &= ? \ y[1] &= x[0] \ y[2] &= x[1] \ y[3] &= x[2] \ &dots \ y[N-1] &= x[N-2] \ ? &= x[N-1] \end{aligned}$$

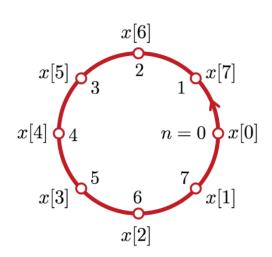
- What to put in y[0]? What to do with x[N-1]? We do not want to invent/lose information
- Elegant solution: Assume x and y are both periodic with period N; then $y[n] = x[(n-1)_N]$
- This is called a periodic or circular shift

Circular Time Reversal

$$y[n] = x[(-n)_N]$$

• Example with N=8





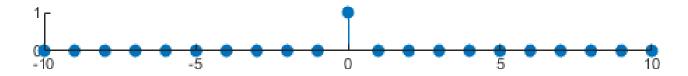
Key Discrete Signals



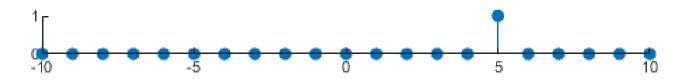
Delta Function

• Delta function = unit impulse = unit sample

$$\delta[n] = \left\{ egin{array}{ll} 1 & n=0 \ 0 & ext{otherwise} \end{array}
ight.$$



• The shifted delta function $\delta[n-m]$ peaks up at n=m, (here m=5)

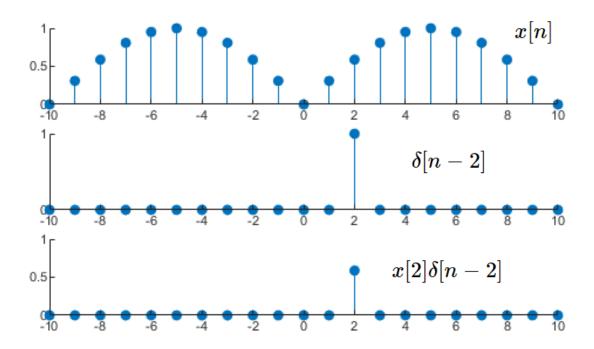


Delta Function Sample

 Multiplying a signal by a shifted delta function picks out one sample of the signal and sets all other samples to zero

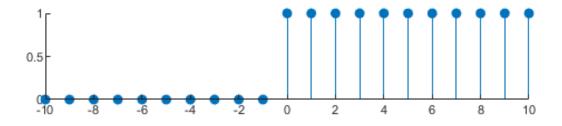
$$y[n] = x[n]\delta[n-m] = x[m]\delta[n-m]$$

• Important: m is a fixed constant, and so x[m] is a constant (and not a signal)

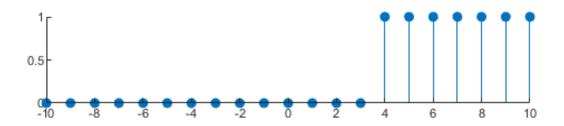


Unit Step Function

$$u[n] = \left\{egin{array}{ll} 1 & n \geq 0 \ 0 & n < 0 \end{array}
ight.$$



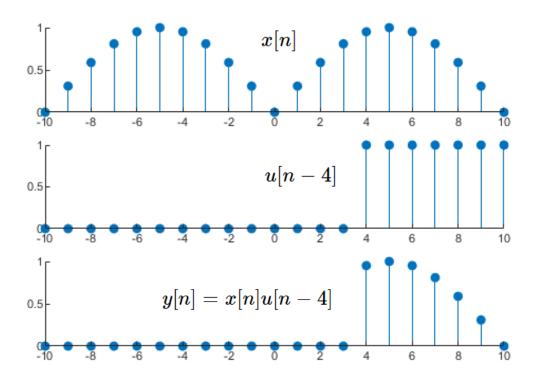
• The shifted unit step u[n-m] jumps from 0 to 1 at n=m, (here m=4)



Unit Step Selects Part of a Signal

• Multiplying a signal by a shifted unit step function zeros out its entries for n < m

$$y[n] = x[n]u[n-m]$$

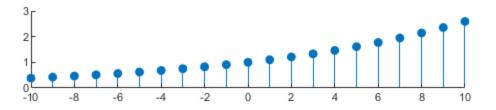


Real Exponential

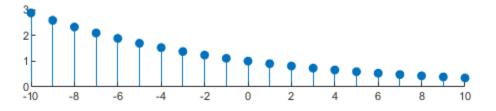
• The real exponential

$$x[n]=a^n,\quad n\in\mathbb{R}$$

• For a > 1, x[n] grows to the right



• For 0 < a < 1, x[n] shrinks to the right



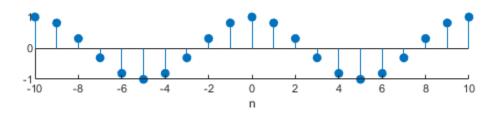
Sinusoid Signals

• There are two natural real-valued sinusoids: $cos(\omega n + \phi)$ and $sin(\omega n + \phi)$

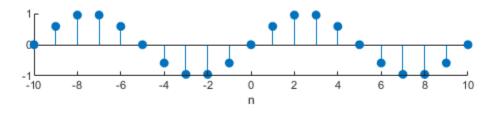
- Frequency: ω (units: radians/sample)

- Phase: ϕ (units: radians)

 $-\cos(\omega n)$



 $-\sin(\omega n)$



Sinusoid Signals

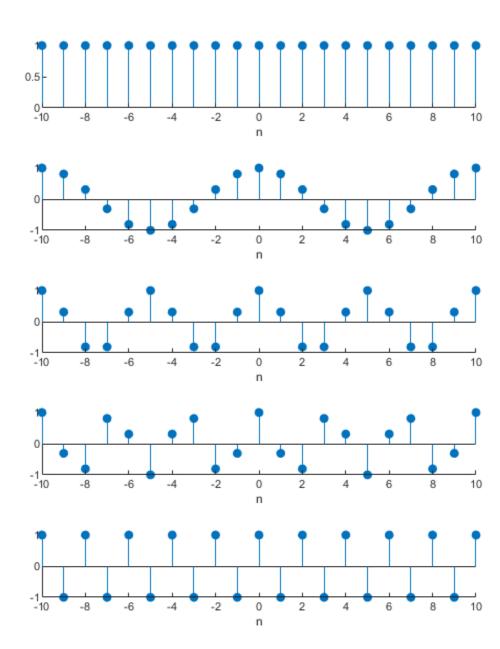
• cos(0n)

•
$$\cos\left(\frac{2\pi}{10}n\right)$$

• $\cos\left(\frac{4\pi}{10}n\right)$

• $\cos\left(\frac{6\pi}{10}n\right)$

• $\cos\left(\frac{10\pi}{10}n\right) = \cos(\pi n)$



Phase of Sinusoid

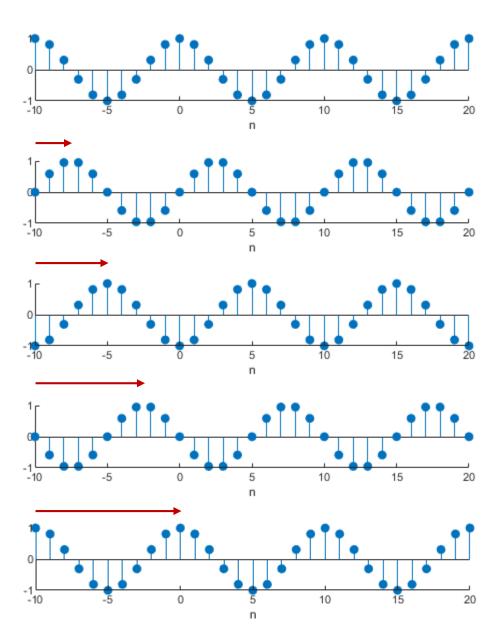
•
$$\cos\left(\frac{2\pi}{10}n\right)$$

•
$$\cos\left(\frac{2\pi}{10}n - \frac{\pi}{2}\right)$$

•
$$\cos\left(\frac{2\pi}{10}n - \frac{2\pi}{2}\right)$$

•
$$\cos\left(\frac{2\pi}{10}n - \frac{3\pi}{2}\right)$$

•
$$\cos\left(\frac{2\pi}{10}n - \frac{4\pi}{2}\right) = \cos\left(\frac{2\pi}{10}n\right)$$



Complex Sinusoid



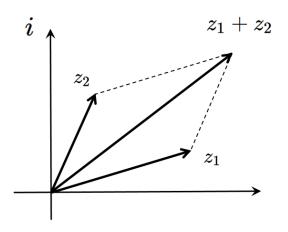
Complex Number

$$egin{align} z_1 &= a_1 + b_1 i, & ec z_1 &= egin{bmatrix} a_1 \ b_1 \end{bmatrix} \ z_2 &= a_2 + b_2 i, & ec z_2 &= egin{bmatrix} a_2 \ b_2 \end{bmatrix}
onumber \ \end{array}$$

Adding

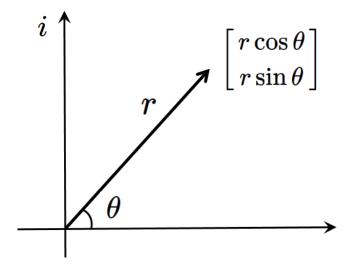
$$z=z_1+z_2=(a_1+a_2)+(b_1+b_2)i$$

$$ec{z}=ec{z}_1+ec{z}_2\,=egin{bmatrix} a_1\b_1 \end{bmatrix}+egin{bmatrix} a_2\b_2 \end{bmatrix}=egin{bmatrix} a_1+a_2\b_1+b_2 \end{bmatrix}$$



Euler's Formula

$$e^{i\theta} = \cos\theta + i\sin\theta$$



$$egin{aligned} ec{z} &= r\cos heta + i\,r\sin heta \ ec{z} &= re^{i heta} = r\left(\cos heta + i\sin heta
ight) \end{aligned}$$

r: magnitude (length)

 θ : phase (angle)

Complex Number

$$egin{align} z_1 &= a_1 + b_1 i, & ec z_1 &= egin{bmatrix} a_1 \ b_1 \end{bmatrix} \ z_2 &= a_2 + b_2 i, & ec z_2 &= egin{bmatrix} a_2 \ b_2 \end{bmatrix}
onumber \end{aligned}$$

Multiplying

$$egin{array}{lll} z_1 = r_1 e^{i heta_1} \ z_2 = r_2 e^{i heta_2} \end{array} & \implies & egin{array}{lll} z_1 \cdot z_2 = r_1 r_2 e^{i(heta_1 + heta_2)} \ rac{z_1}{z_2} = rac{r_1}{r_2} e^{i(heta_1 - heta_2)} \end{array}$$

Plot Complex Signals

-10

-5

• When $x[n] \in \mathbb{C}$, we can use two signal plots

$$x[n] = \operatorname{Re}\{x[n]\} + j\operatorname{Im}\{x[n]\}$$

Rectangular form

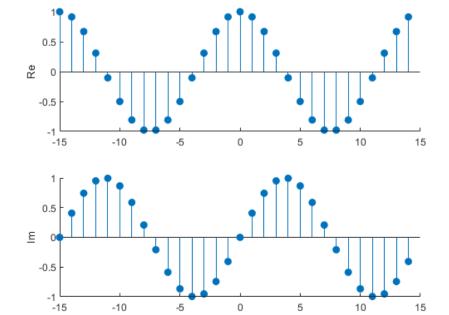
$$x[n] = |x[n]|e^{j\angle x[n]}$$

10

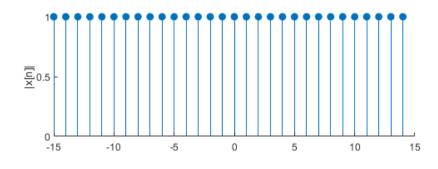
5

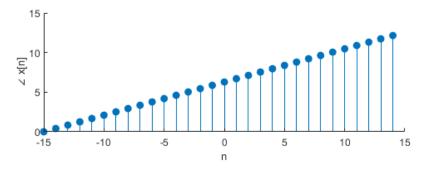
Polar form

• For $e^{j\omega n}$



0

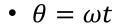




phase

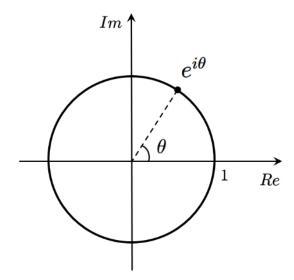
Geometrical Meaning of $e^{i \theta}$

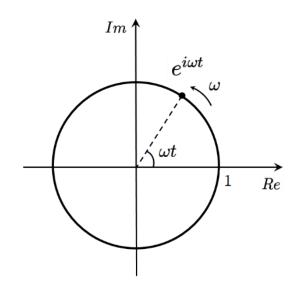
• $e^{i\theta}$: point on the unit circle with angle of θ



• $e^{i\omega t}$: rotating on an unit circle with angular velocity of ω

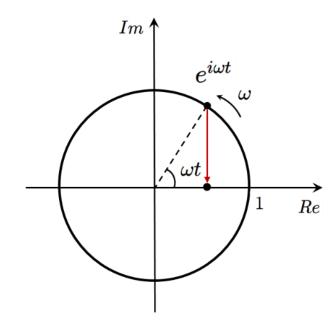
• Question: what is the physical meaning of $e^{-i\omega t}$?





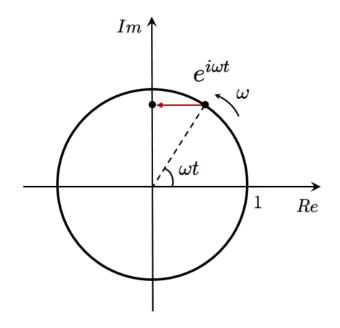
Sinusoidal Functions from Circular Motions

projection of $e^{j\omega t}$ onto Re-axis



$$\operatorname{Re}\left(e^{i\omega t}\right)=\cos\omega t$$

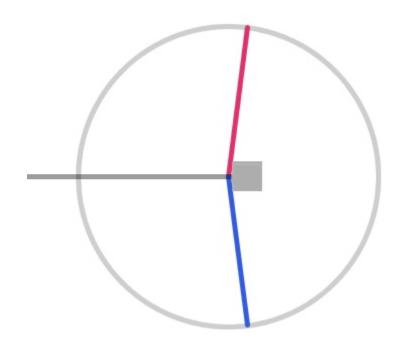
projection of $e^{j\omega t}$ onto Im-axis

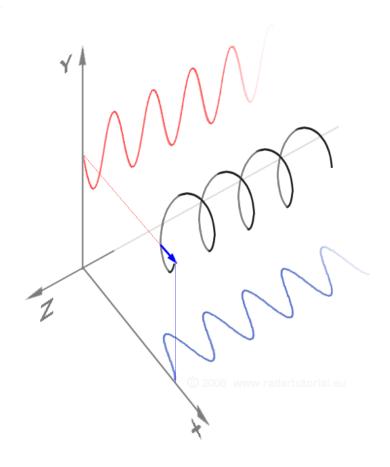


$$\operatorname{Im}\left(e^{i\omega t}\right)=\sin\omega t$$

Sinusoidal Functions from Circular Motions

$$\cos \omega t = rac{e^{i\omega t} + e^{-i\omega t}}{2}$$







Discrete Sinusoids

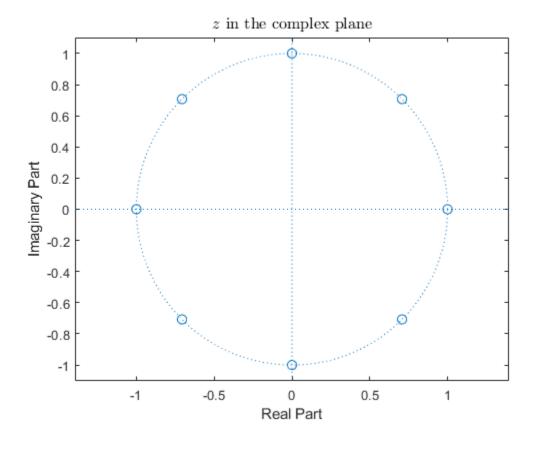
Discrete Sinusoids

$$x[n] = A\cos(\omega_0 n + \phi)$$
 or

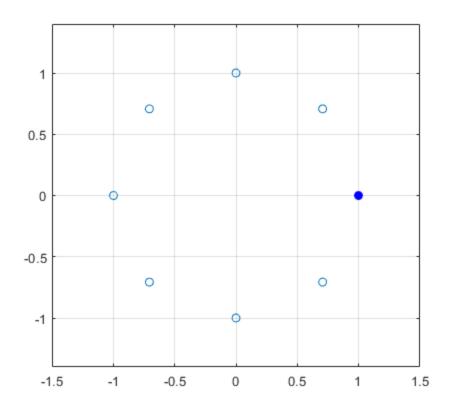
$$x[n] = Ae^{j(\omega_0 n + \phi)} \qquad ext{where} \;\; \omega_0 = rac{2\pi}{N} k$$

$$x[n]=e^{j\omega n}, \qquad \omega=rac{2\pi}{N}k$$

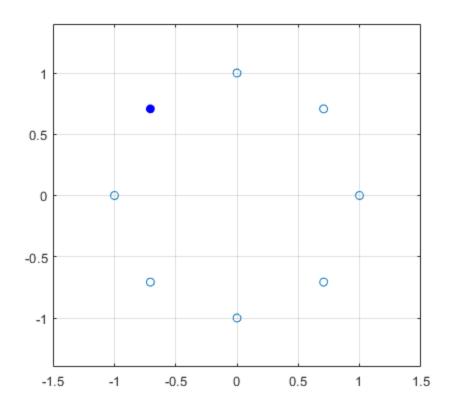
```
N = 8;
k = 1;
z1 = exp(1j*2*pi/N*k);
n = 0:N-1;
z = (z1.^n).';
```



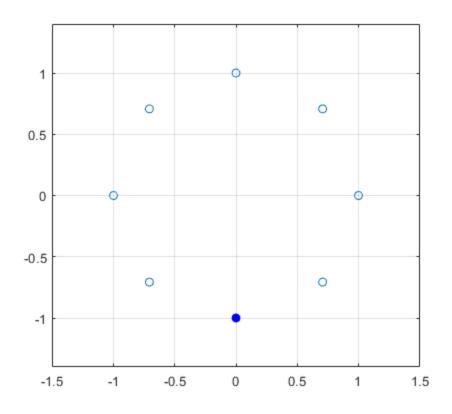
•
$$\omega = \frac{2\pi}{8}3$$
, $e^{j\omega 0}$



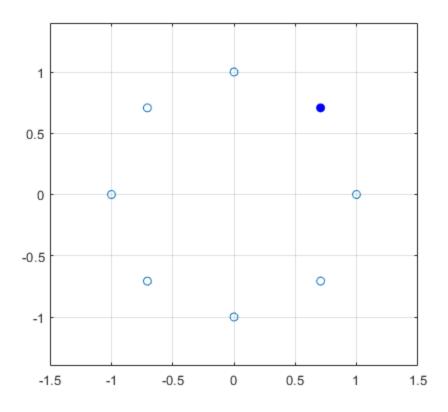
•
$$\omega = \frac{2\pi}{8}3$$
, $e^{j\omega 1}$



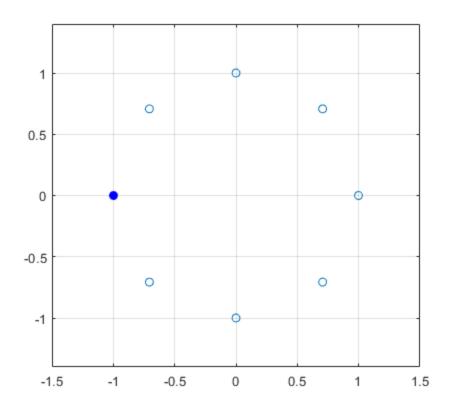
•
$$\omega = \frac{2\pi}{8}3$$
, $e^{j\omega 2}$



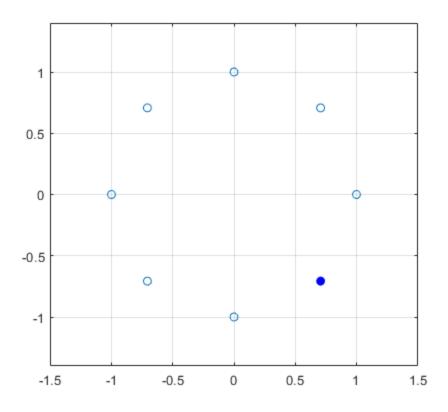
•
$$\omega = \frac{2\pi}{8}3$$
, $e^{j\omega 3}$



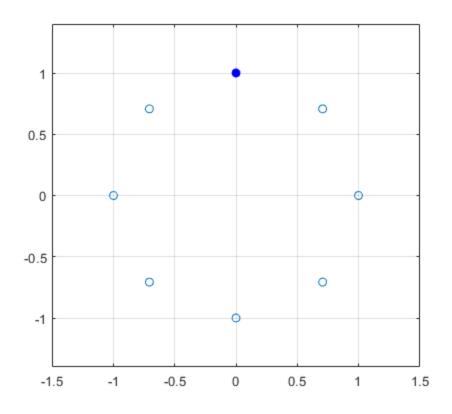
•
$$\omega = \frac{2\pi}{8}3$$
, $e^{j\omega 4}$



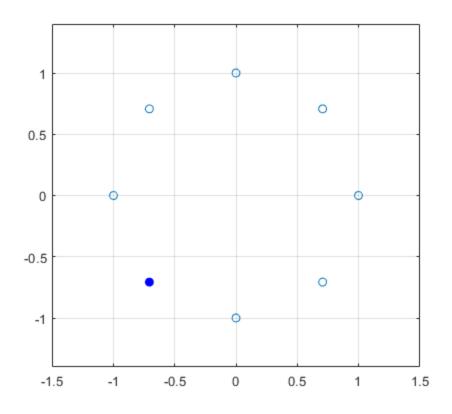
•
$$\omega = \frac{2\pi}{8}3$$
, $e^{j\omega 5}$



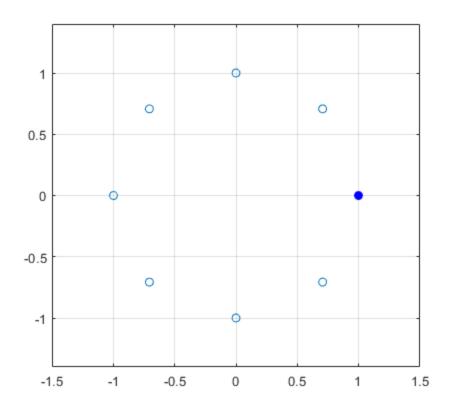
•
$$\omega = \frac{2\pi}{8}3$$
, $e^{j\omega 6}$



•
$$\omega = \frac{2\pi}{8}3$$
, $e^{j\omega 7}$



•
$$\omega = \frac{2\pi}{8}3$$
, $e^{j\omega 8}$



Aliasing



Aliasing of Discrete Sinusoids

Consider two sinusoids with two different frequencies

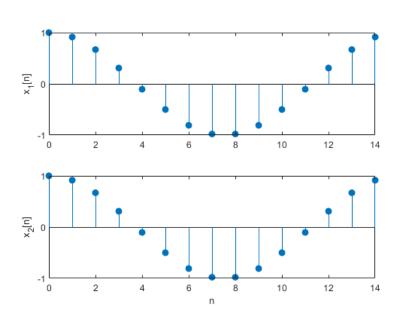
$$egin{array}{lll} \omega & \Longrightarrow & x_1[n] = e^{j(\omega n + \phi)} \ \omega + 2\pi & \Longrightarrow & x_2[n] = e^{j((\omega + 2\pi)n + \phi)} = e^{j(\omega n + \phi)}e^{j2\pi n} \end{array}$$

But note that

$$x_2[n] = x_1[n]$$

- The signal x_1 and x_2 have different frequencies but are identical
- We say that x_1 and x_2 are aliases
- This phenomenon is called aliasing

```
N = 15;
n = 0:N-1;
x1 = cos(2*pi/N*n);
x2 = cos((2*pi/N + 2*pi)*n);
```

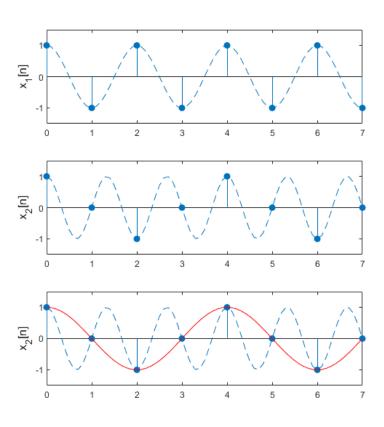


Alias-free Frequencies in Discrete Sinusoids

- Alias-free frequencies
 - The only frequencies that lead to unique (distinct) sinusoids lie in an interval of length 2π
 - Two intervals are typically used in the signal processing

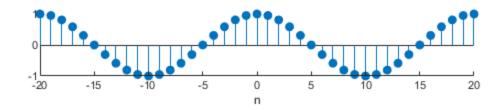
$$0 \le \omega < 2\pi$$
$$-\pi < \omega \le \pi$$

```
N = 8;
n = 0:N-1;
xn1 = cos(pi*n);
xn2 = cos(3/2*pi*n);
```

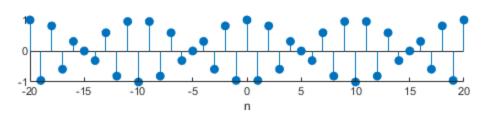


Low and High Frequencies in Discrete Sinusoids

- Low frequencies: ω closed to 0 and 2π
- High frequencies: ω closed to π and $-\pi$
- $\cos\left(\frac{2\pi}{20}n\right)$



•
$$\cos\left(9 \times \frac{2\pi}{20}n\right) = \cos\left(\frac{18\pi}{20}n\right)$$

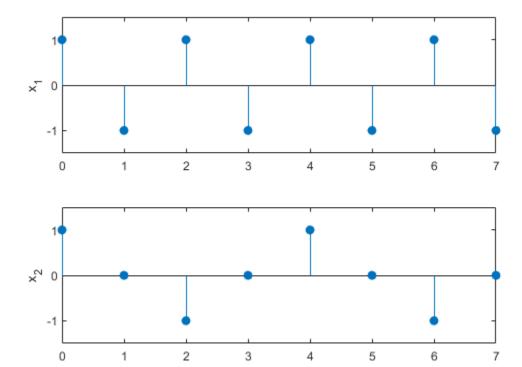


Low and High Frequencies in Discrete Sinusoids

• Which one is a higher frequency?

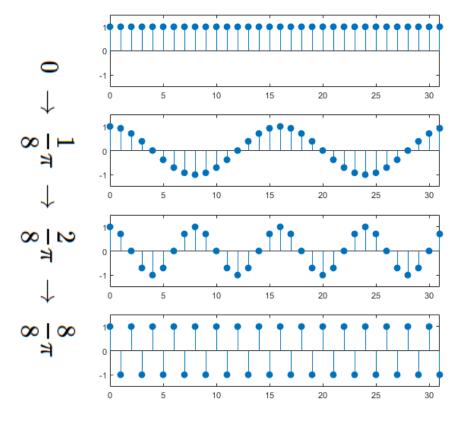
$$\omega_0=\pi \ \ {
m or} \ \ \omega_0=rac{3\pi}{2}$$

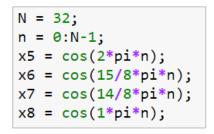
```
N = 8;
n = 0:N-1;
x1 = cos(pi*n);
x2 = cos(3/2*pi*n);
```

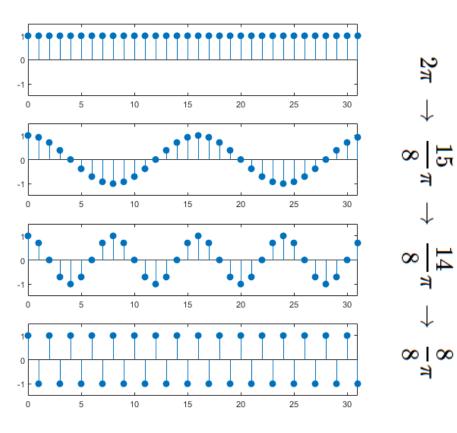


Frequency in Discrete Sinusoids

```
N = 32;
n = 0:N-1;
x1 = cos(0*pi*n);
x2 = cos(1/8*pi*n);
x3 = cos(2/8*pi*n);
x4 = cos(1*pi*n);
```



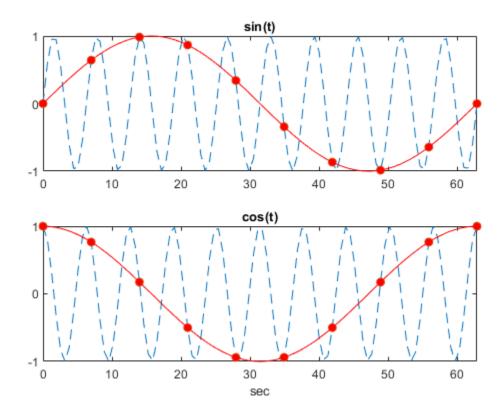




Aliasing

```
t = linspace(0,10*2*pi,100);
x = sin(t);
y = cos(t);

ts = linspace(0,10*2*pi,10);
xs = sin(ts);
ys = cos(ts);
```

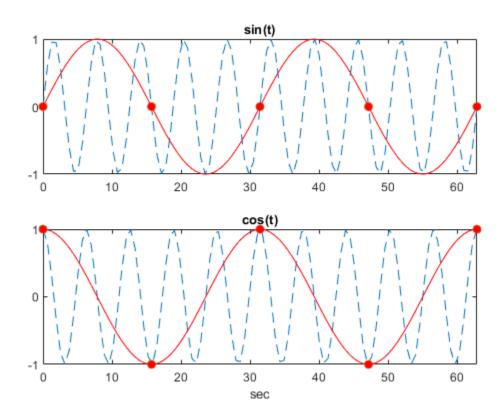




Aliasing

```
t = linspace(0,10*2*pi,100);
x = sin(t);
y = cos(t);

ts = linspace(0,10*2*pi,5);
xs = sin(ts);
ys = cos(ts);
```





| Aliasing: Wheel



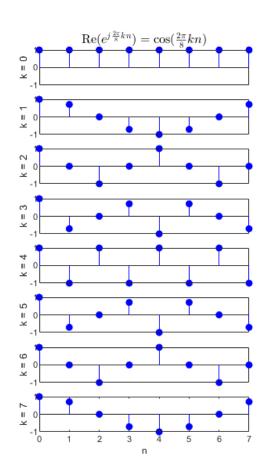


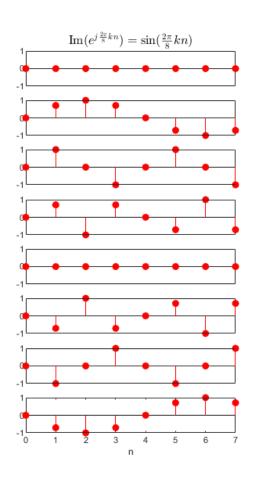
Visual Matrix of Discrete Sinusoids

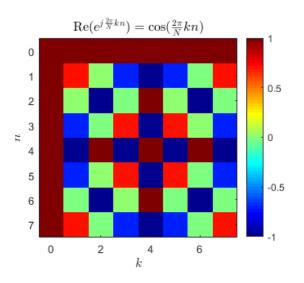


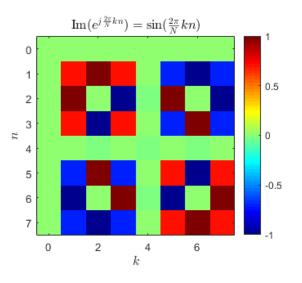
Visual Matrix of Discrete Sinusoids

$$x[n]=e^{j\omega n}, \qquad \omega=rac{2\pi}{N}k$$









Complex Exponential Signals with Damping



Complex Exponential Signals

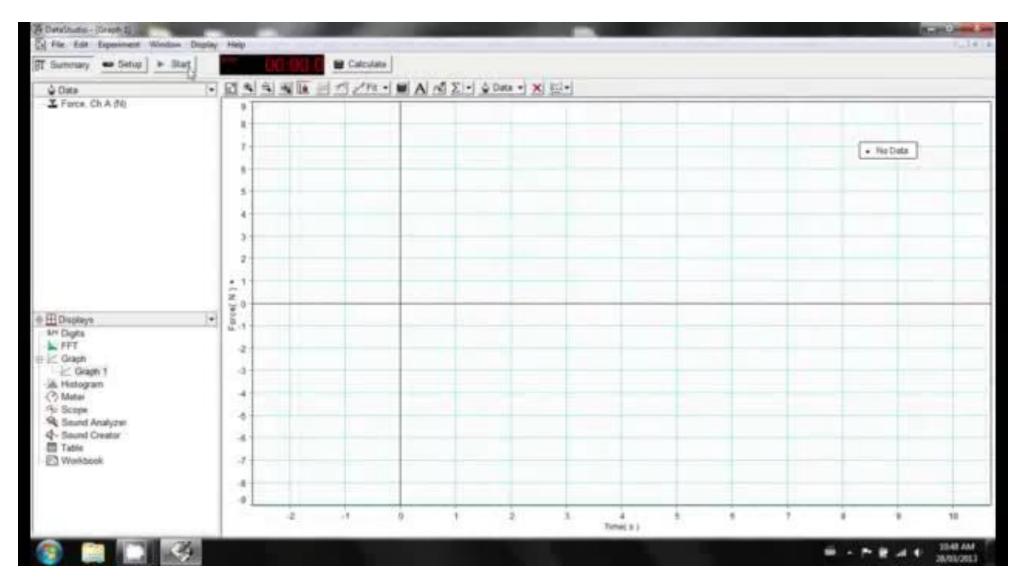
- Consider the general complex number $z = |z|e^{j\angle z}, \ z \in \mathbb{C}$
 - -|z| = magnitude of z
 - $\angle z =$ phase angle of z
 - Can visualize $z \in \mathbb{C}$ as a point in the complex plane

Complex exponential is a spiral

$$z^n = \left(|z|e^{j\omega}\right)^n = |z|^n e^{j\omega n}$$

- $-|z|^n$ is a real exponential envelope
- $-e^{j\omega n}$ is a complex sinusoid
- $-z^n$ is a helix

Damped Free Oscillation

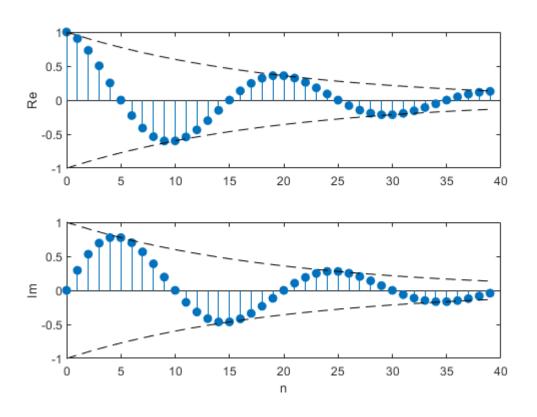


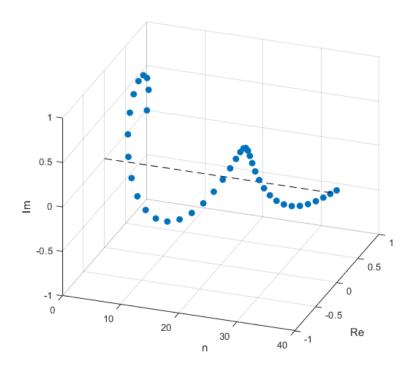


Plot Complex Signals

Rectangular form

$$x[n] = \gamma^n e^{j\frac{2\pi}{N}n}$$

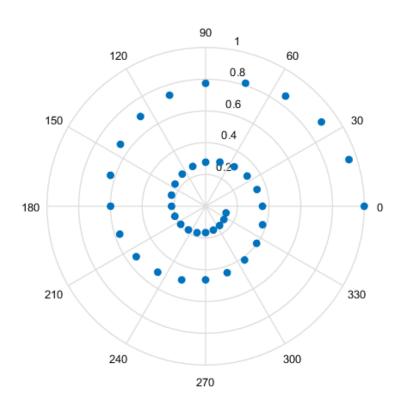


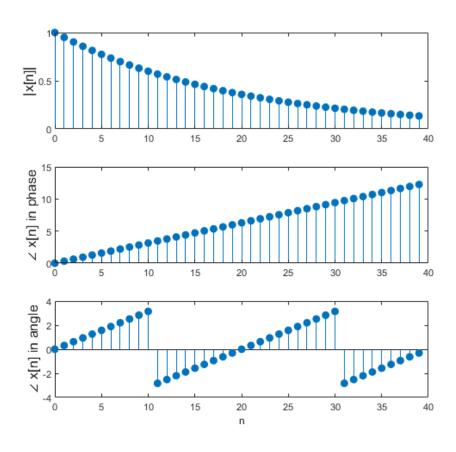


Plot Complex Signals

Polar form

$$egin{aligned} x[n] &= \gamma^n e^{jrac{2\pi}{N}n} \ &= |x[n]| \, e^{j \angle x[n]} \end{aligned}$$





Signals are Vectors



Signals are Vectors

• Vectors in \mathbb{R}^N or \mathbb{C}^N

$$x = \left[egin{array}{c} x[0] \ x[1] \ dots \ x[N-1] \end{array}
ight]$$

Transpose of a Vector

ullet the transpose operation T converts a column vector to a row vector (and vice versa)

$$x = \left[egin{array}{c} x[0] \ x[1] \ dots \ x[N-1] \end{array}
ight]^T = \left[x[0] \quad x[1] \quad \cdots \quad x[N-1]
ight]$$

• In addition to transpose, the conjugate transpose (aka Hermitian transpose) operation H takes the complex conjugate

$$x = \left[egin{array}{c} x[0] \ x[1] \ dots \ x[N-1] \end{array}
ight]^H = \left[\ x[0]^* \quad x[1]^* \quad \cdots \quad x[N-1]^* \
ight]$$

Transpose in MATLAB

• Be careful

```
a = [2 + 1j, 1 - 2j];
a'
a.'
```

```
ans =

2.0000 - 1.0000i
1.0000 + 2.0000i

ans =

2.0000 + 1.0000i
1.0000 - 2.0000i
```

Matrix Multiplication as Linear Combination

- Linear Combination = Matrix Multiplication
- Given a collection of M vectors $x_{0,}x_{1,}\cdots x_{M-1}$ and scalars $\alpha_{0,}\alpha_{1,}\cdots \alpha_{M-1}$, the linear combination of the vectors is given by

$$y = lpha_0 x_0 + lpha_1 x_1 + \dots + lpha_{M-1} x_{M-1} = \sum_{m=0}^{M-1} lpha_m x_m$$

Matrix Multiplication as Linear Combination

• Step 1: stack the vectors x_m as column vectors into an $N \times M$ matrix

$$X = [x_0 \mid x_1 \mid \cdots \mid x_{M-1}]$$

• Step 2: stack the scalars α_m into an M imes 1 column vector

$$lpha = \left[egin{array}{c} lpha_0 \ lpha_1 \ dots \ lpha_{M-1} \end{array}
ight]$$

• Step 3: we can now write a linear combination as the matrix/vector product

$$y=lpha_0x_0+lpha_1x_1+\cdots+lpha_{M-1}x_{M-1}=\sum_{m=0}^{M-1}lpha_mx_m=[x_0\mid x_1\mid\cdots\mid x_{M-1}]\left[egin{array}{c}lpha_0\lpha_1\dashion lpha_1\dashion lpha_{M-1}\end{array}
ight]=Xlpha$$

• Note: the row-n , column-m element of the matrix $[X]_{n,m}=x_m[n]$

Inner Product

• The inner product (or dot product) between two vectors $x, y \in \mathbb{C}^N$ is given by

$$\langle x,y
angle = y^H x = \sum_{n=0}^{N-1} x[n]y[n]^*$$

- The inner product takes two signals (vectors in \mathbb{C}^N) and produces a single (complex) number
- Inner product of a signal with itself

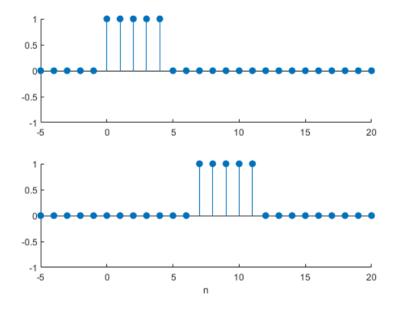
$$\langle x,x
angle = \sum_{n=0}^{N-1} x[n]\,x[n]^* = \sum_{n=0}^{N-1} |x[n]|^2 = \|x\|_2^2$$

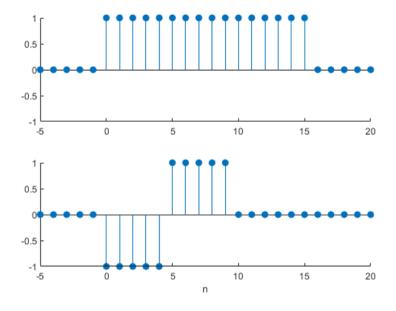
• Two vectors $x, y \in \mathbb{C}^N$ are orthogonal if

$$\langle x, y \rangle = 0$$

Orthogonal Signals

• Two sets of orthogonal signals







Harmonic Sinusoids are Orthogonal

$$d_k[n]=e^{jrac{2\pi k}{N}n},\quad n,k,N\in\mathbb{Z},0\leq n\leq N-1,0\leq k\leq N-1$$

• Claim: $\langle d_k, d_l \rangle = 0, \ k \neq l$

$$\langle d_k, d_l
angle = \sum_{n=0}^{N-1} d_k[n] d_l^*[n] = \sum_{n=0}^{N-1} e^{jrac{2\pi k}{N}n} \left(e^{jrac{2\pi l}{N}n}
ight)^* = \sum_{n=0}^{N-1} e^{jrac{2\pi k}{N}n} e^{-jrac{2\pi l}{N}n}$$

$$=\sum_{n=0}^{N-1}e^{jrac{2\pi}{N}(k-l)n}\quad ext{let } r=k-l\in\mathbb{Z}, r
eq 0$$

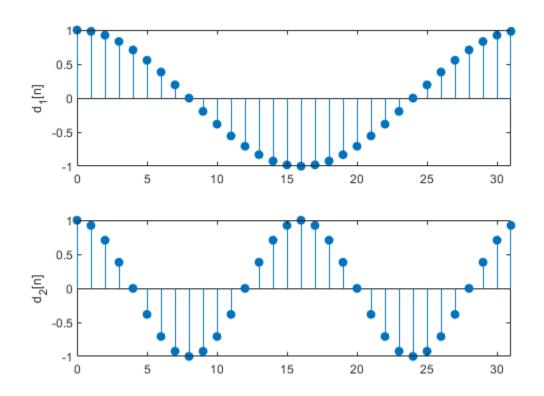
$$=\sum_{n=0}^{N-1}e^{j\frac{2\pi}{N}rn}=\sum_{n=0}^{N-1}a^n \quad \text{with } a=e^{j\frac{2\pi}{N}r}, \text{ then use } \sum_{n=0}^{N-1}a^n=\frac{1-a^N}{1-a}$$

$$= \frac{1 - e^{j\frac{2\pi rN}{N}}}{1 - e^{j\frac{2\pi r}{N}}} = 0$$

Harmonic Sinusoids are Orthogonal

```
N = 32;
n = 0:N-1;
k = 1;
d1 = cos(2*pi/N*k*n)';
k = 2;
d2 = cos(2*pi/N*k*n)';
```

```
innerproduct =
  -2.2572e-15
```

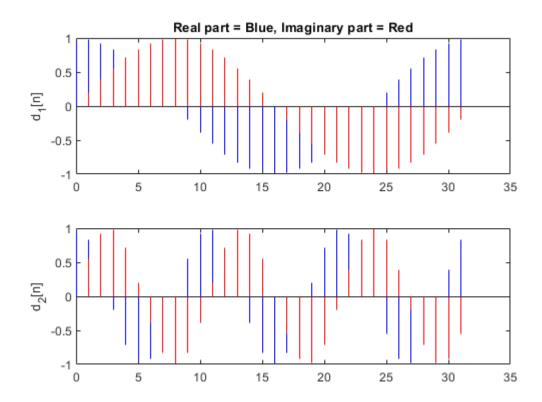




Harmonic Sinusoids are Orthogonal

```
N = 32;
n = 0:N-1;
k = 1;
d1 = exp(1j*2*pi/N*k*n).';
k = 3;
d2 = exp(1j*2*pi/N*k*n).';
```

```
innerproduct =
-1.8965e-15 + 8.7512e-16i
```





Normalized Harmonic Sinusoids

$$d_k[n] = rac{1}{\sqrt{N}} e^{jrac{2\pi k}{N}n}$$

```
N = 16;
n = 0:N-1;
k = 3;
s_3 = 1/sqrt(N)*exp(1j*2*pi/N*k*n).';
k = 5;
s_5 = 1/sqrt(N)*exp(1j*2*pi/N*k*n).';
% ': complex conjugate transpose
s_3'*s_5 % to see they are orthogonal
s_3'*s_3 % to see it is normalized
s_5'*s_5 % to see it is normalized
```

```
ans =
-4.1633e-16 + 8.1780e-17i

ans =
1

ans =
1
```

Matrix Multiplication as a Sequence of Inner Products of Rows

- Consider the matrix multiplication $y = X\alpha$
- The row-n , column-m element of the matrix $[X]_{n,m}=x_m[n]$
- We can compute each element y[n] in y as the inner product of the n-th row of X with the vector α

$$y = egin{bmatrix} dots \ y[n] \ dots \end{bmatrix} = egin{bmatrix} dots & dots \ x_0[n] & x_1[n] & \cdots & x_{M-1}[n] \ dots & dots \end{bmatrix} egin{bmatrix} lpha_0 \ lpha_1 \ dots \ lpha_{M-1} \end{bmatrix} = Xlpha$$

• Can write y[n]

$$y[n] = \sum_{m=0}^{M-1} lpha_m x_m[n] = \langle ext{row } n ext{ of } X, lpha
angle$$