

Module 1: Basics of Digital Signal Processing

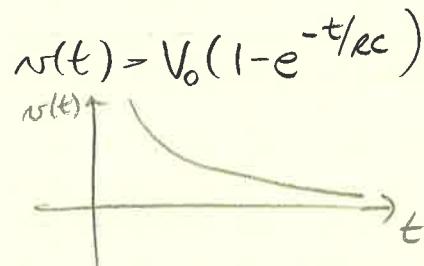
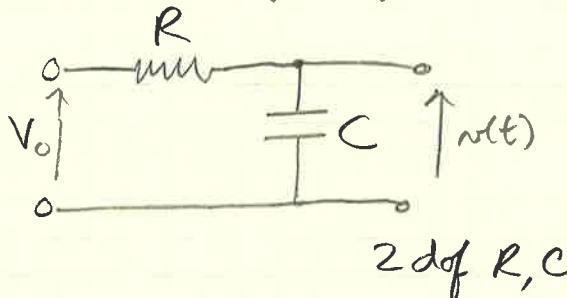
1.1 Introduction to digital signal processing

Signal: Description of evolution of a physical phenomenon

- Weather \rightarrow temperature
- Sound \rightarrow pressure
- Sound \rightarrow magnetic deviation
- Light intensity \rightarrow gray level on paper

Analysis: understanding the information carried by the signal

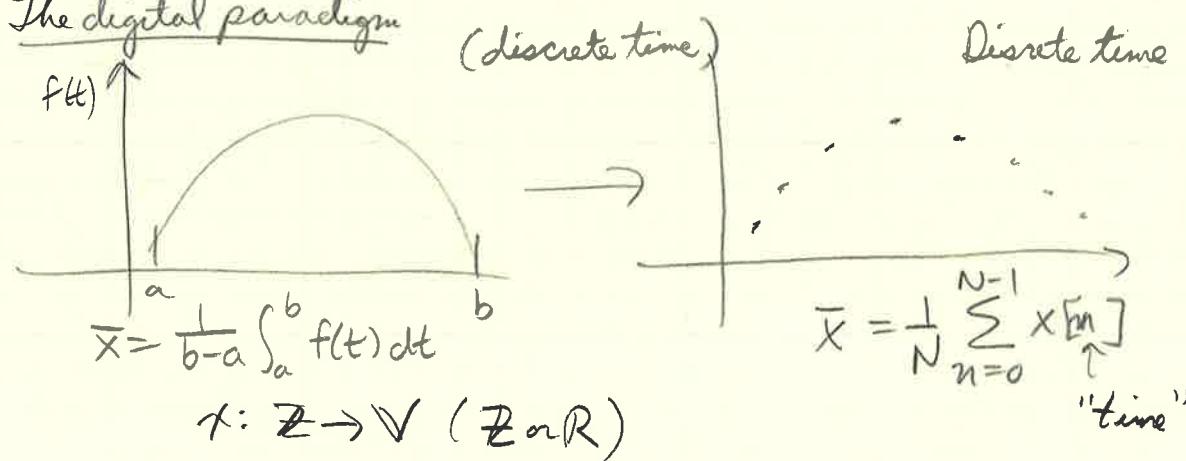
Synthesis: creating a signal to contain the given information



Analog signals $f: \mathbb{R} \rightarrow \mathbb{V}$

From analog to digital: $f(t) \rightarrow$ sample

The digital paradigm

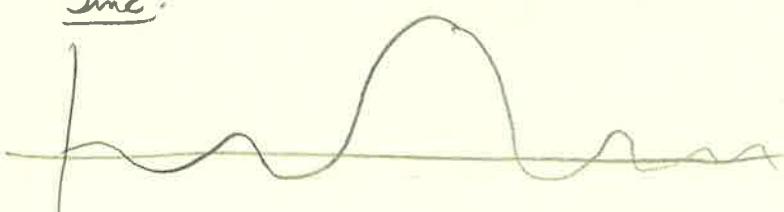


$x: \mathbb{Z} \rightarrow \mathbb{V}$ (\mathbb{Z} or \mathbb{R})

The Sampling Theorem (1920)

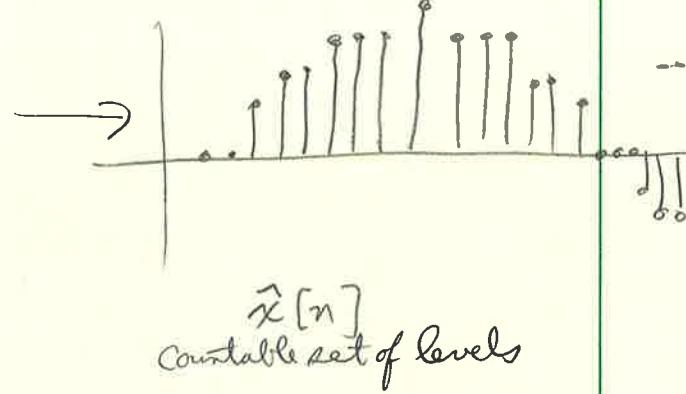
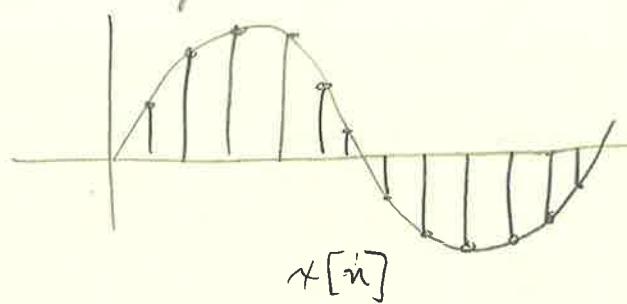
$$x(t) = \sum_{n=-\infty}^{\infty} x[n] \operatorname{sinc}\left(\frac{t-nT_s}{T_s}\right)$$

Sinc:



Infinite support

(discrete amplitude)



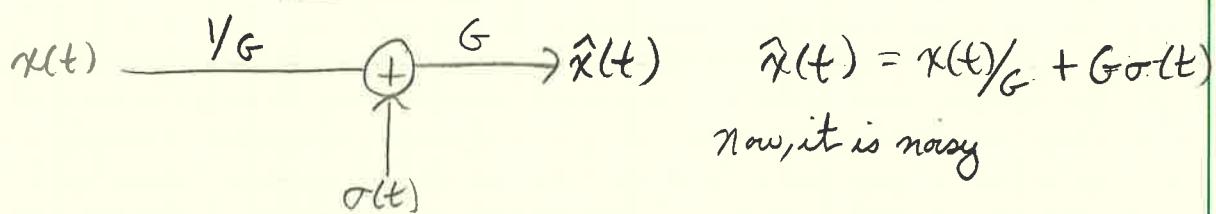
Why is it important?

- storage
- processing
- transmission

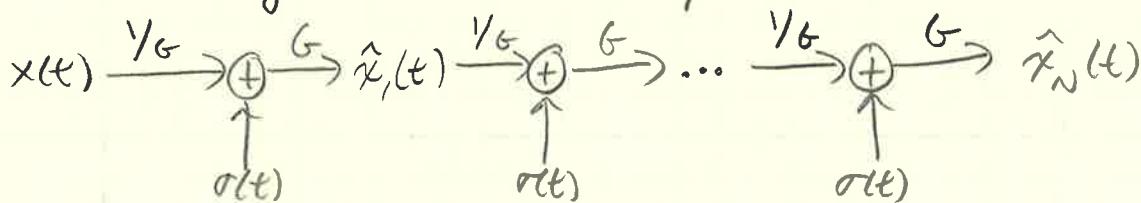
Digital Storage : $\{0, 1\}$

Data Transmission

TX \rightarrow channel \rightarrow RX

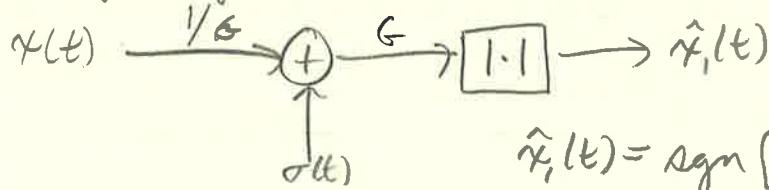


For a long channel, we need repeaters

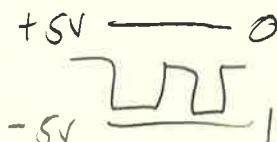


$$\hat{x}_N(t) = x(t) + NG\sigma(t)$$

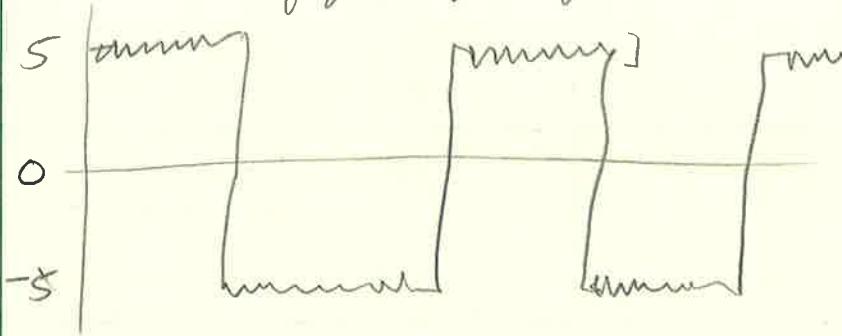
In digital signals, we can threshold



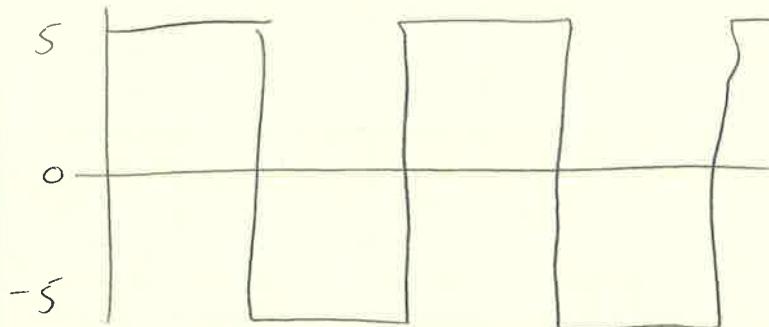
$$\hat{x}_1(t) = \text{sgn} [x(t) + G\sigma(t)]$$



Transmission of quantized signals



$$G(x(t)/G + \sigma(t)) = x(t) + G(\sigma(t))$$



$$\hat{x}(t) = G \operatorname{sgn}[x(t) + G\sigma(t)]$$

(after thresholding operator)

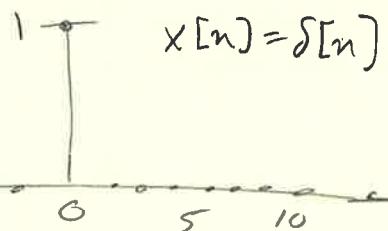
Digital Signal Processing: Key Ideas

- Discretization of time:
 - samples replace idealized models
 - simple math replaces calculus
- Discretization of values:
 - general-purpose of storage
 - general-purpose processing (CPU)
 - noise can be controlled

1.2 Discrete-time signals

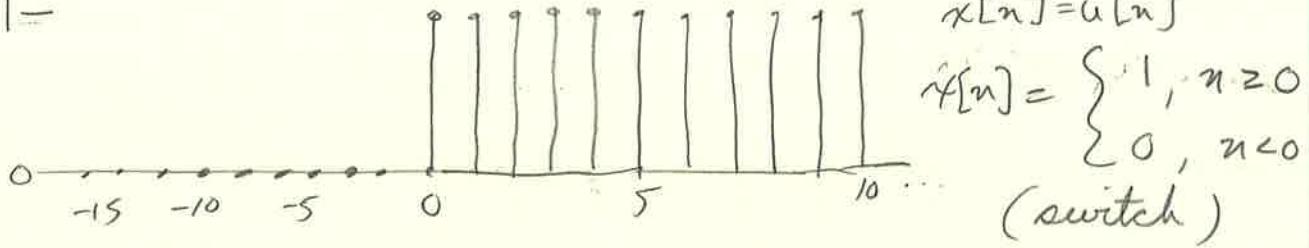
discrete-time signal : a sequence of complex numbers

- One dimension (for now)
- notation : $x[n]$
- two-sided sequences : $x: \mathbb{Z} \rightarrow \mathbb{C}$
- n is a-dimensional "time"
- analysis : periodic measurement
- synthesis : stream of generated samples

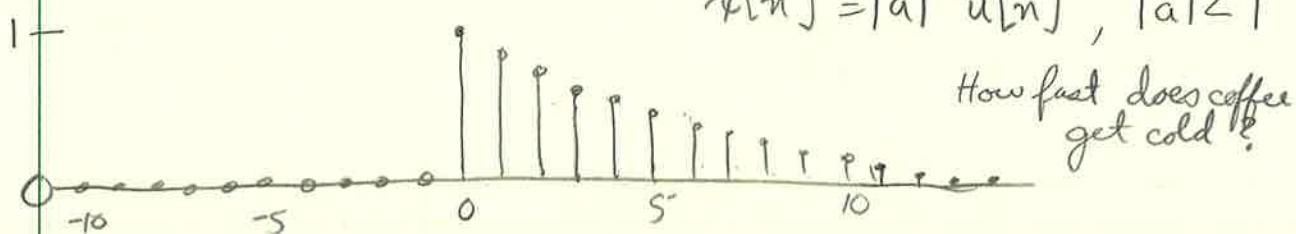


Ex: Used to synchronize audio and video in a movie

1-



Exponential decay



Newton's Law of cooling $\frac{dT}{dt} = -c(T - T_{\text{env}}) \Rightarrow T(t) = T_{\text{env}} + (T_0 - T_{\text{env}}) e^{-ct}$

Sine wave $x[n] = \sin(\omega_0 n + \theta)$, ω_0, θ in rad

Four signal classes

- finite-length
- infinite-length
- periodic
- finite-support

Finite-length signals

- sequence notation: $x[n], n=0, 1, \dots, N-1$
- vector notation: $\bar{x} = [x_0 \ x_1 \ \dots \ x_{N-1}]^T$
- practical entities, good for numerical packages (e.g. numpy)

Infinite-length signals

- sequence notation: $x[n], n \in \mathbb{Z}$
- abstraction, good for theorems

Periodic signals

- N -periodic sequence: $\tilde{x}[n] = \tilde{x}[n+kN], n, k, N \in \mathbb{Z}$
- same information as finite-length of length N
- "natural" bridge between finite and infinite lengths

Finite-support signals

- Finite-support sequence :

$$\bar{x}[n] = \begin{cases} x[n], & 0 \leq n \leq N \\ 0, & \text{otherwise} \end{cases} \quad n \in \mathbb{Z}$$

- same information as finite-length of length N
- another bridge between finite and infinite lengths

Elementary operators

- scaling : $y[n] = \alpha x[n], \alpha \in \mathbb{C}$
 - sum : $y[n] = x[n] + z[n]$
 - product : $y[n] = x[n] \cdot z[n]$
 - shift by k (delay) : $y[n] = x[n-k], k \in \mathbb{Z}$
- $\left. \begin{matrix} \\ \\ \end{matrix} \right\} 0 \leq n \leq N-1$

Shift of a finite-length : finite-support

$$\dots 000 \boxed{x_0 x_1 \dots x_7} 000 \dots$$

$\bar{x}[n]$

$$\dots 000 \boxed{0 x_0 x_1 x_2 x_3 x_4 x_5 x_6} x_7 0 0 \dots$$

$\bar{x}[n-1]$

$$\dots 000 \boxed{0 0 0 0 x_0 x_1 x_2 x_3} x_4 x_5 x_6 x_7 0 0 \dots$$

$\bar{x}[n-4]$

Shift of a finite length : periodic extension

$$\dots \boxed{x_0 x_1 x_2 x_3 x_4 x_5 x_6 x_7} \dots$$

$\bar{x}[n]$

$$\dots x_5 x_6 x_7 \boxed{x_0 x_1 x_2 x_3 x_4 x_5 x_6 x_7} x_8 x_9 \dots$$

$\tilde{x}[n]$

$$\dots x_4 x_5 x_6 \boxed{x_7 x_0 x_1 x_2 x_3 x_4 x_5 x_6} x_7 x_8 x_9 \dots$$

$\tilde{x}[n-1]$

$\cdots x_1 x_2 x_3 \boxed{x_4 x_5 x_6 x_7 x_8} x_1 x_2 x_3 x_4 x_5 x_6 \cdots$

Energy and power

$$E_x = \sum_{n=-\infty}^{\infty} |x[n]|^2$$

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

Energy and power: periodic signals

$$\begin{aligned} E_{\tilde{x}} &= \infty \\ P_{\tilde{x}} &= \frac{1}{N} \sum_{n=0}^{N-1} |\tilde{x}[n]|^2 \end{aligned}$$

1.3 Basic signal processing

1.3.2 How your PC plays discrete-time sounds

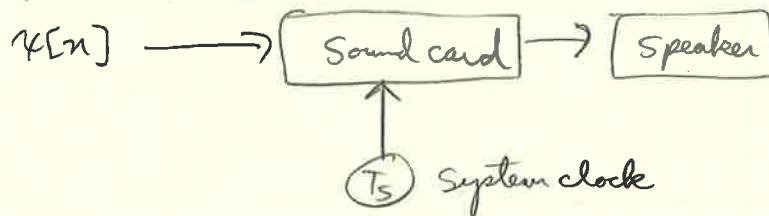
The discrete-time sinusoid

$$x[n] = \sin(\omega_0 n + \theta)$$

Digital vs. physical frequency

- Discrete time:
 - no: no physical dimension (just a counter)
 - periodicity: how many samples before pattern repeats
- Physical world:
 - periodicity: how many seconds before pattern repeats
 - frequency measured in Hz (s^{-1})

How your PC plays sounds



- set T_S , time in seconds between samples
- periodicity of M samples \rightarrow periodicity of MT_S seconds
- real world frequency: $f = \frac{1}{MT_S}$ Hz

- usually we choose F_s , the number of samples per second

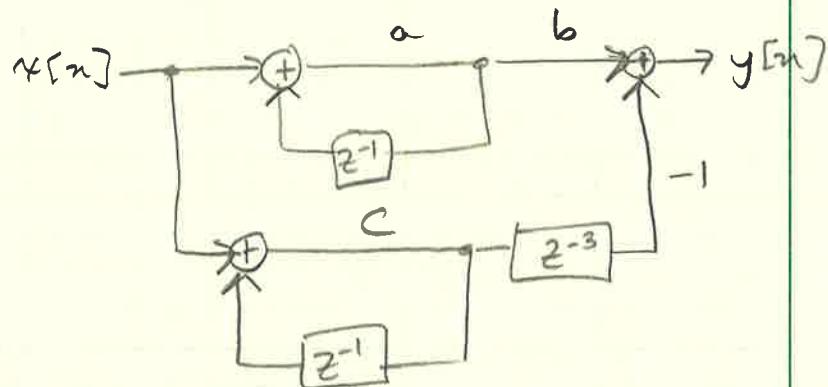
$$\cdot T_s = 1/F_s$$

Eg. for a typical value, $F_s = 48000 \text{ Hz}$, $T_s \approx 20.8 \mu\text{s}$.

If $M = 110$, $f \approx 440 \text{ Hz}$

1.3.6 The Kasparus-Strong algorithm

DSP as Meccano



Building blocks:

- Adder: $x[n]$ $y[n]$ $\rightarrow x[n] + y[n]$

- Multiplier: $x[n] \xrightarrow{\alpha} \alpha x[n]$

- Unit Delay: $x[n] \rightarrow [z^{-1}] \rightarrow x[n-1]$

- Arbitrary Delay: $x[n] \rightarrow [z^{-N}] \rightarrow x[n-N]$

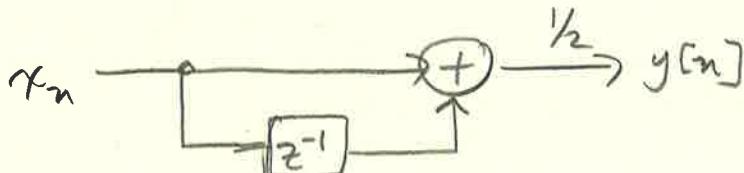
The 2-point Moving Average

- simple average: $M = \frac{a+b}{2}$

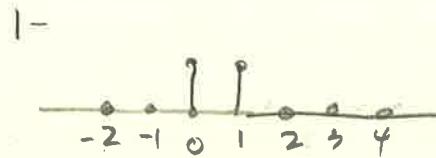
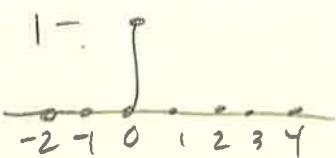
- moving average: take a "local" average

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

- DSP Blocks:



Ex: $x[n] = \delta[n]$



$$y[0] = \frac{x[0] + x[-1]}{2} = \frac{1+0}{2} = \frac{1}{2}$$

$$y[1] = \frac{x[1] + x[0]}{2} = \frac{1+1}{2} = 1$$

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

$$y[0] = \frac{x[0] + x[-1]}{2} = \frac{1+0}{2} = \frac{1}{2}$$

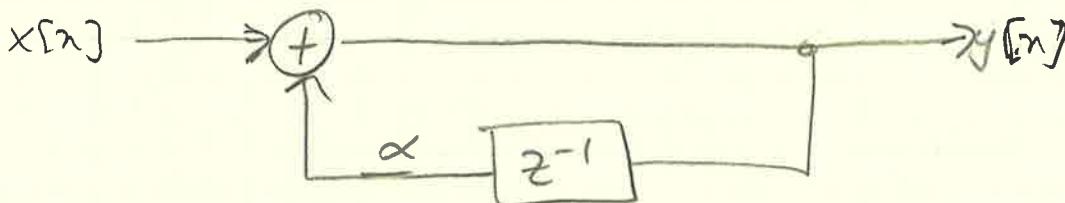
$$y[1] = \frac{x[1] + x[0]}{2} = \frac{1+1}{2} = 1$$

- $x[n] = \cos(\omega n)$, $\omega = \pi/10$

$$y[n] = \frac{\cos \omega n - \cos \omega(n-1)}{2} = \cos(\omega n + \theta)$$

- $x[n] = (-1)^n \Rightarrow y[n] = 0, \forall n$

What if we reverse the loop?



$$y[n] = x[n] + \alpha y[n-1], \alpha \in \mathbb{R}$$

(recursion)

How we solve the chicken-and-egg problem

Zero Initial conditions

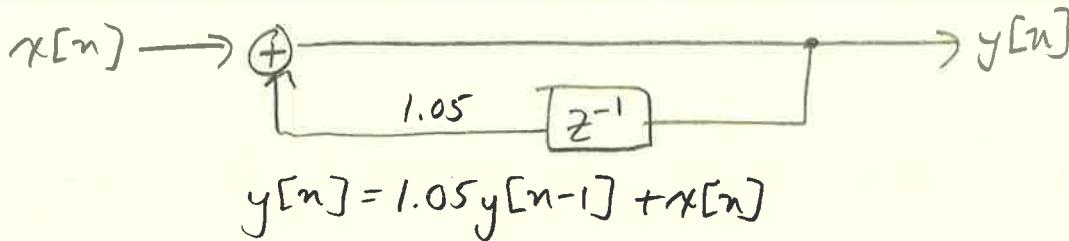
- set a start time (usually $n_0 = 0$)
- assume input and output are zero for all time before n_0

Ex: A simple model for banking

A simple equation to describe compound interest:

- constant interest/borrowing rate of 5% per year
- interest accrues on Dec 31
- deposits/withdrawals during year n : $x[n]$
- balance at year n :

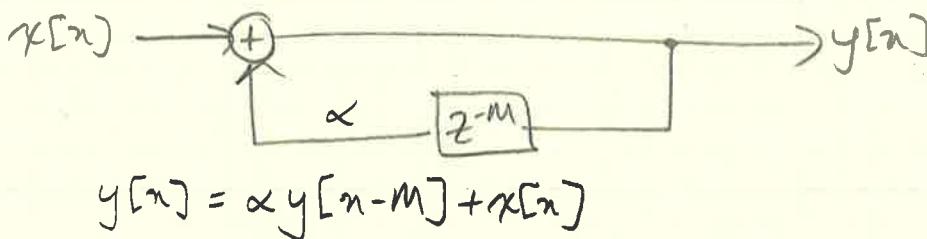
$$y[n] = 1.05y[n-1] + x[n]$$



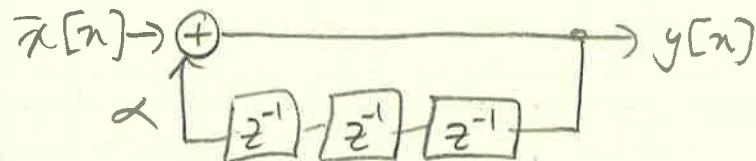
Ex: One-time investment $x[n] = 100\delta[n]$

- $y[0] = 100$
- $y[1] = 105$
- $y[2] = 110.25, y[3] = 115.7625$, etc.
- In general: $y[n] = (1.05)^n \cdot 100 u[n]$

An interesting generalization



• Creating loops



Ex: $M=3, \alpha=0.7, x[n] = \delta[n]$

- $y[0] = 1, y[1] = 0, y[2] = 0$
- $y[3] = 0.7, y[4] = 0, y[5] = 0$
- $y[6] = 0.7^2, y[7] = 0, y[8] = 0$, etc.

Ex: $M=3, \alpha=1, x[n] = \delta[n] + 2\delta[n-1] + 3\delta[n-2]$

- $y[0] = 1, y[1] = 2, y[2] = 3$
- $y[3] = 1, y[4] = 2, y[5] = 3$
- $y[6] = 1, y[7] = 2, y[8] = 3$, etc.

(We can make music with that!)

- build a recursion loop with a delay of M
- choose a signal $\bar{x}[n]$ that is nonzero only for $0 \leq n < M$
- choose a decay factor
- input $\bar{x}[n]$ to the system
- play the output

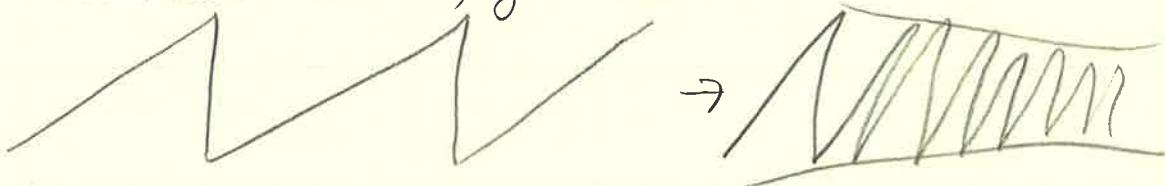
Ex: $M=100$, $\alpha=1$, $\bar{x}[n] = \sin(2\pi n/100)$ for $0 \leq n < 100$ and zero elsewhere

$$F_S = 48 \text{ kHz} \rightarrow 480 \text{ Hz}$$

Introducing some realism

- M controls frequency (pitch)
- α controls envelope (decay)
- $\bar{x}[n]$ controls color (timbre)

Proto-violin: $M=100$, $\alpha=0.95$, $\bar{x}[n]$: zero-mean sawtooth wave between 0 and 99, zero elsewhere



The Karplus - Strong Algorithm

$M=100$, $\alpha=0.9$, $\bar{x}[n]$: 100 random values between 0 and 99, zero elsewhere $\stackrel{\text{in } [-1, 1]}{\longrightarrow}$

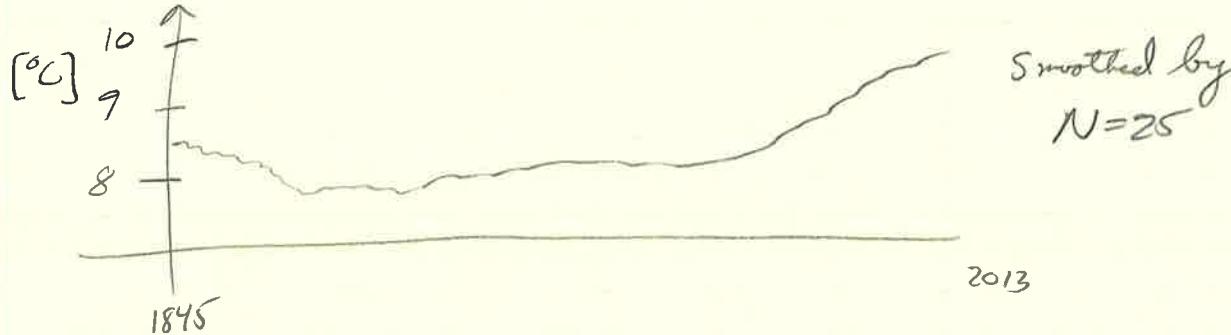
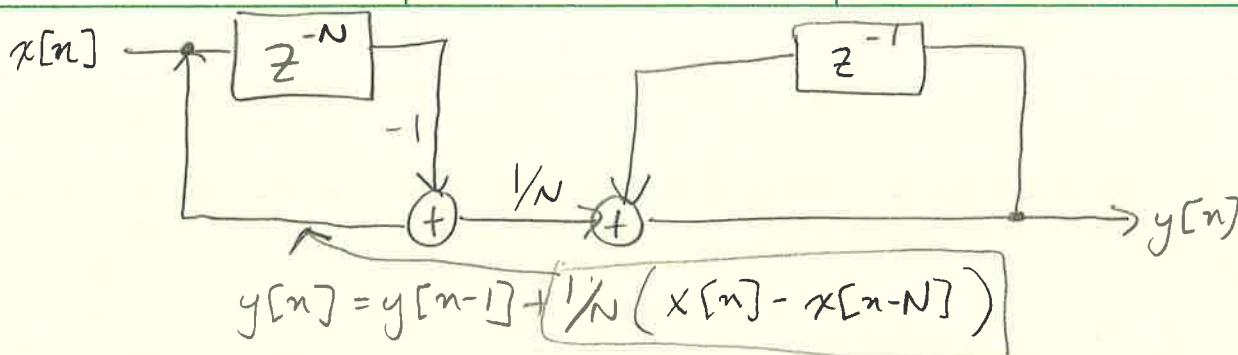
Similar to a harpsichord.

Signal of the Day: Goethe's Temperature Measurement

Smoothing { Moving average : $y[n] = \frac{1}{N} \sum_{m=0}^{N-1} x[n-m]$
 N : window of last observations over which the average is computed

A recursive method

$$\begin{aligned} y[n] &= \frac{1}{N} \sum_{m=0}^{N-1} x[n-m] \\ &= \frac{1}{N} x[n] + \underbrace{\frac{1}{N} \sum_{m=1}^{N-1} x[n-m]}_{y[n-1]} + \frac{1}{N} x[n-N] - \frac{1}{N} x[n-N] \\ &= y[n-1] + \frac{1}{N} (x[n] - x[n-N]) \end{aligned}$$

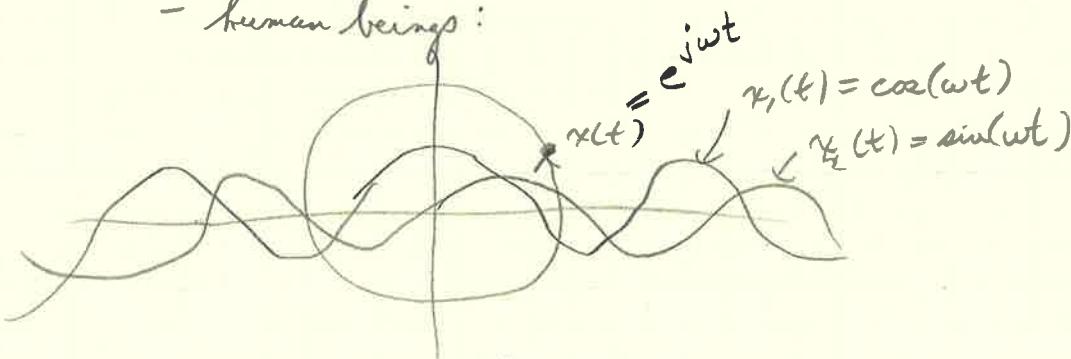


1.4 Complex exponentials

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

Oscillations are everywhere!

- Sustainable dynamic systems exhibit oscillatory behavior
- Intuitively: things that don't move in circles can't last:
 - bowls
 - rockets
 - human beings



- The discrete-time oscillatory heartbeat
Ingredients:

- a frequency ω (units: radians)
- an initial phase ϕ (units: radians)
- an amplitude A

$$x[n] = A e^{j(\omega n + \phi)}$$

$$= A [\cos(\omega n + \phi) + j \sin(\omega n + \phi)]$$

Why complex exponentials?

- we can use complex numbers in digital systems, so why not?
- it makes sense: every sinusoid can always be written as a sum of sine and cosine
- math is simpler: trigonometry becomes algebra

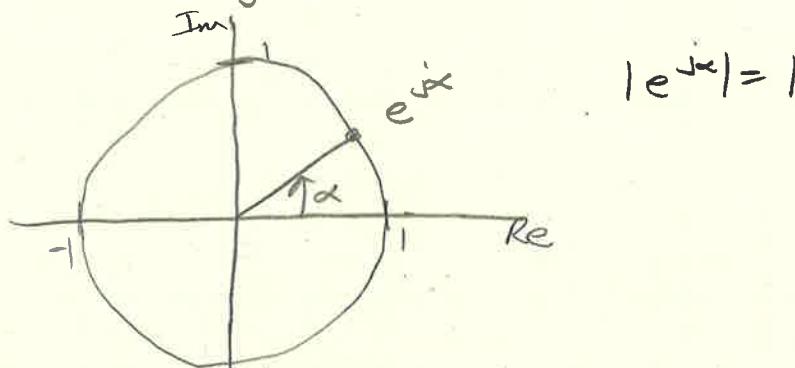
Ex: change the phase of a cosine the "old-school" way

$$\cos(\omega n + \phi) = a \cos(\omega n) - b \sin(\omega n), \quad a = \cos \phi, \quad b = \sin \phi$$

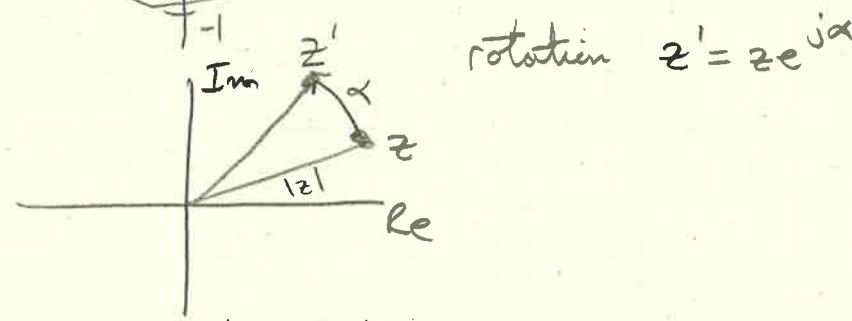
use complex exponentials

$$\cos(\omega n + \phi) = \operatorname{Re}[e^{j(\omega n + \phi)}] = \operatorname{Re}[e^{j\omega n} e^{j\phi}]$$

$$e^{j\alpha} = \cos \alpha + j \sin \alpha$$



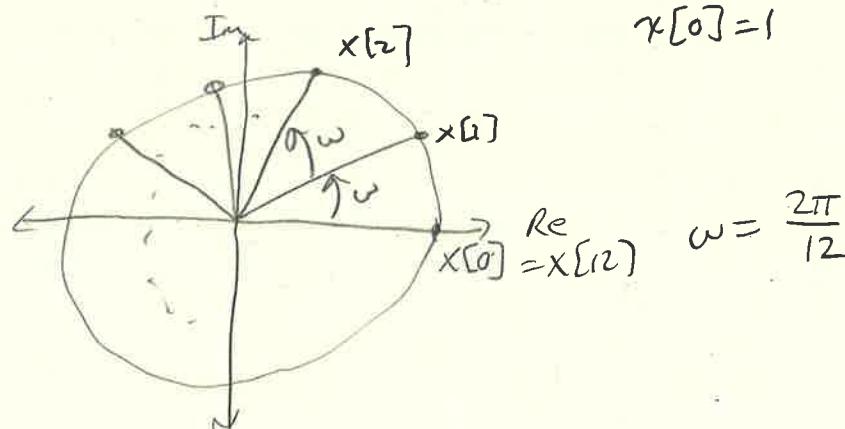
$$|e^{j\alpha}| = 1$$



$$\text{rotation } z' = z e^{j\alpha}$$

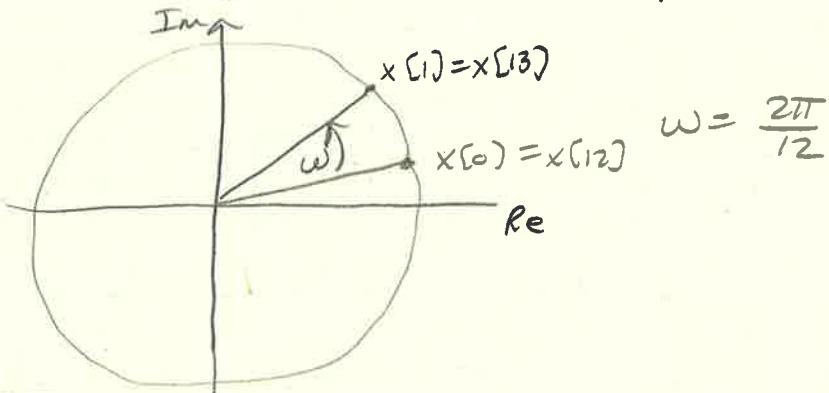
The complex exponential generating machine

$$x[n] = e^{j\omega n}; \quad x[n+1] = e^{j\omega} x[n]$$



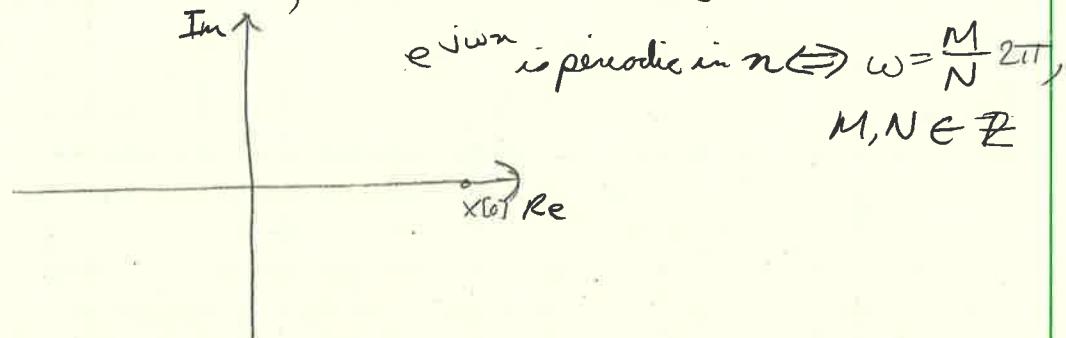
$$x[0] = 1$$

Initial phase
 $x[n] = e^{j(\omega n + \phi)}$; $x[n+1] = e^{j\omega} x[n]$, $x[0] = e^{j\phi}$



Careful: not every sinusoid is periodic in discrete time

$$x[n] = e^{j\omega n}; x[n+1] = e^{j\omega} x[n]$$



$$x[n] = x[n+N]$$

$$e^{j(\omega n + \phi)} = e^{j(\omega(n+N) + \phi)}$$

$$e^{j\omega n} e^{j\phi} = e^{j\omega n} e^{j\omega N} e^{j\phi}$$

$$e^{j\omega N} = 1 \Leftrightarrow \omega N = 2M\pi, M \in \mathbb{Z}$$

$$\omega = \frac{M}{N} 2\pi$$

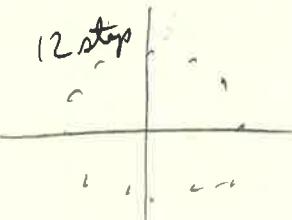
2π-periodicity: one point, many names

$$e^{j\alpha} = e^{j(\alpha + 2\pi k)}, \forall k \in \mathbb{Z}$$

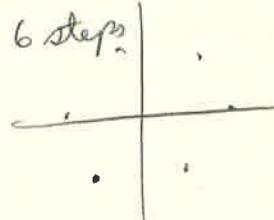
One point, many names : Aliasing

How "fast" can we go?

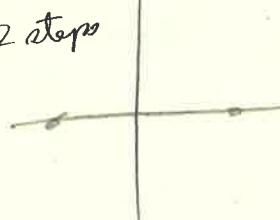
$$\omega = \frac{2\pi}{12}$$



$$\omega = 2\pi/6$$



$$\omega = 2\pi/2$$

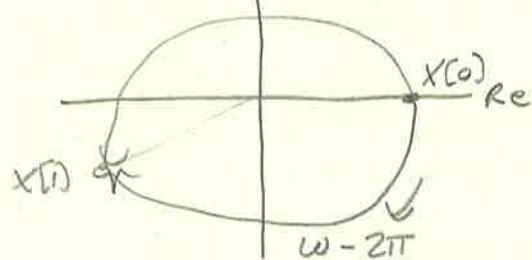


What if we go faster?

$$\pi < \omega < 2\pi$$

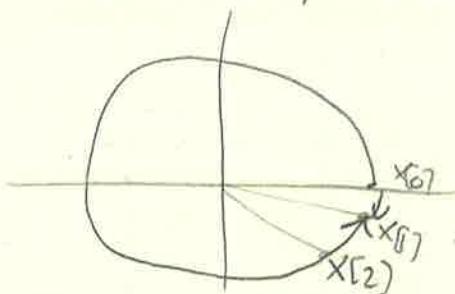
Im

corresponds to going slower
in opposite direction



$$\omega = 2\pi - \alpha, \alpha \text{ small}$$

very slow in opposite
direction



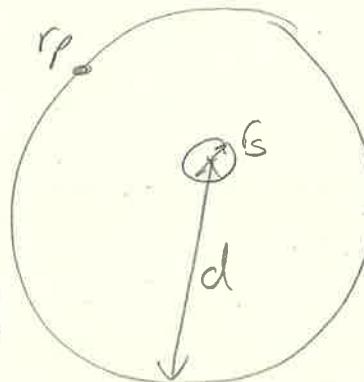
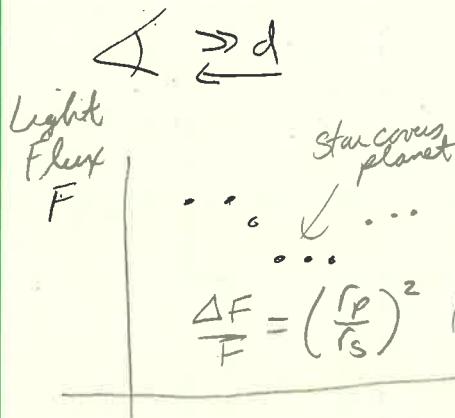
2.1 Signal processing and vector spaces

2.1

Common framework: vector space

- vector spaces are very general objects
- vector spaces are defined by their properties
- once you know the properties are satisfied, you can use all the tools for the space

Signal of the day: exoplanet hunting



$$\frac{\Delta F}{F} = \left(\frac{r_p}{r_s} \right)^2 \quad (\text{transit depth})$$

$$\cdot \text{Earth: } \frac{\Delta F}{F} = \left(\frac{r_p}{r_s} \right)^2 = \left(\frac{6,371}{696,000} \right)^2 \approx 0.01\%$$

$$\cdot \text{Jupiter: } \frac{\Delta F}{F} = \left(\frac{69,911}{696,000} \right)^2 \approx 1\%$$

\cdot Best telescope today can detect a transit depth of 0.1%.



2.2 Vector Spaces

2.2a Vector space

Some familiar examples

$\circ \mathbb{R}^2, \mathbb{R}^3$: Euclidean space

$\circ \mathbb{R}^N, \mathbb{C}^N$: linear algebra

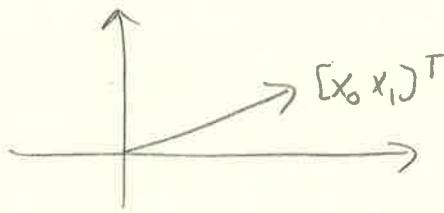
Other examples

$\circ L_2(\mathbb{R})$: space of square-summable infinite sequences

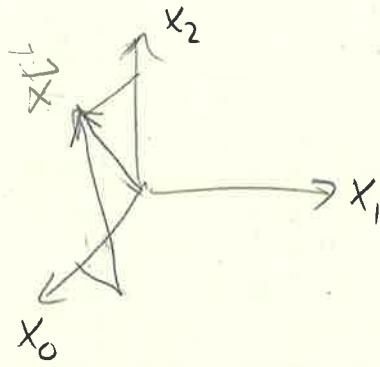
$\circ L_2([a,b])$: space of square-integrable functions over an interval

Some can be represented geometrically

$$\mathbb{R}^2: \vec{x} = [x_0 \ x_1]^T$$

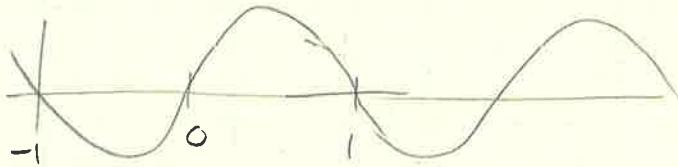


$$\mathbb{R}^3: \vec{x} = [x_0 \ x_1 \ x_2]^T$$



$$L_2([-1, 1]): \vec{x} = x(t), t \in [-1, 1]$$

$$\vec{x} = \sin(\pi t)$$



Can't plot $\mathbb{R}^N, N > 3$ or $\mathbb{C}^N, N > 1$

Ingredients

- the set of vectors V
- a set of scalars (say \mathbb{C})

We need at least to be able to:

- resize vectors, i.e., multiply a vector by a scalar
- combine vectors together, i.e., sum them

Formal properties: For $\vec{x}, \vec{y}, \vec{z} \in V$ and $\alpha, \beta \in \mathbb{C}$:

$$\vec{x} + \vec{y} = \vec{y} + \vec{x}$$

$$(\vec{x} + \vec{y}) + \vec{z} = \vec{x} + (\vec{y} + \vec{z})$$

$$\alpha(\vec{x} + \vec{y}) = \alpha\vec{y} + \alpha\vec{x}$$

$$(\alpha + \beta)\vec{x} = \alpha\vec{x} + \beta\vec{x}$$

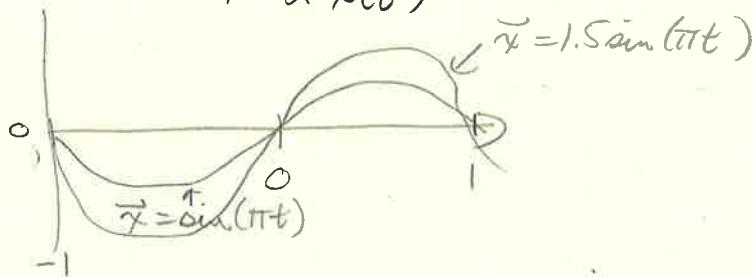
$$\alpha(\beta\vec{x}) = (\alpha\beta)\vec{x}$$

$$\exists 0 \in V : \vec{x} + 0 = 0 + \vec{x} = \vec{x}$$

$$\forall \vec{x} \in V, \exists (-\vec{x}) : \vec{x} + (-\vec{x}) = 0$$

Scalar multiplication in $L_2[-1, 1]$

$$\alpha \vec{x} = \alpha x(t)$$



We need something more: inner product (aka dot product)

$$\langle \cdot, \cdot \rangle: V \times V \rightarrow \mathbb{C}$$

- measure of similarity between vectors
- inner product is zero? vectors are orthogonal (maximally different)

Formal properties of the inner product

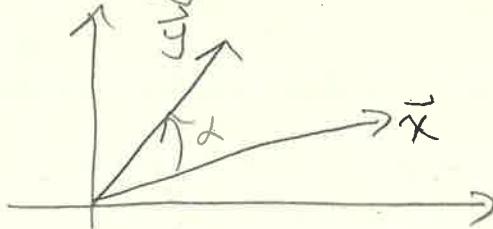
For $\vec{x}, \vec{y}, \vec{z} \in V, \alpha \in \mathbb{C}$:

- $\langle \vec{x} + \vec{y}, \vec{z} \rangle = \langle \vec{x}, \vec{z} \rangle + \langle \vec{y}, \vec{z} \rangle$
- $\langle \vec{x}, \vec{y} \rangle = \langle \vec{y}, \vec{x} \rangle^*$
- $\langle \alpha \vec{x}, \vec{y} \rangle = \alpha^* \langle \vec{x}, \vec{y} \rangle$
- $\langle \vec{x}, \alpha \vec{y} \rangle = \alpha \langle \vec{x}, \vec{y} \rangle$
- $\langle \vec{x}, \vec{x} \rangle \geq 0$

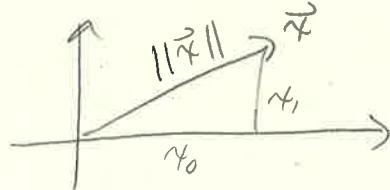
$$\langle \vec{x}, \vec{x} \rangle = 0 \Leftrightarrow \vec{x} = 0$$

If $\langle \vec{x}, \vec{y} \rangle = 0$ and $\vec{x}, \vec{y} \neq 0$,
then \vec{x} and \vec{y} are called
orthogonal

$$\langle \vec{x}, \vec{y} \rangle = x_0 y_0 + x_1 y_1 = \|\vec{x}\| \|\vec{y}\| \cos \varphi$$



$$\langle \vec{x}, \vec{x} \rangle = x_0^2 + x_1^2 = \|\vec{x}\|^2$$

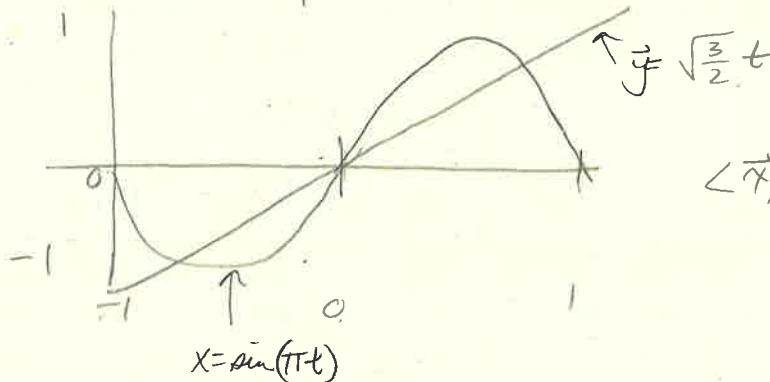


Inner product in $L_2[-1, 1]$

$$\langle \vec{x}, \vec{y} \rangle = \int_{-1}^1 x(t) y(t) dt$$

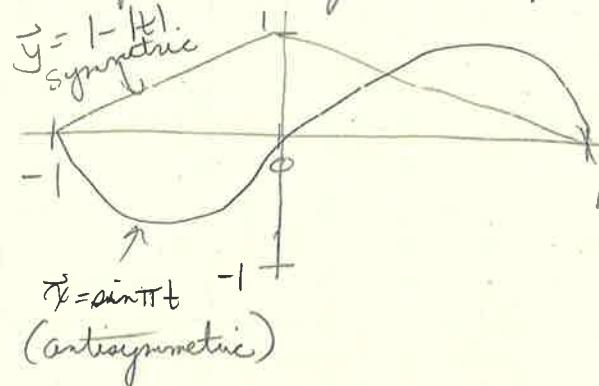
$$\| \sin(\pi t) \| = \sqrt{\int_{-1}^1 \sin^2 \pi t dt} = 1$$

$$\vec{y} = t: \| \vec{y} \| = \sqrt{\int_{-1}^1 t^2 dt} = \frac{2}{3}$$



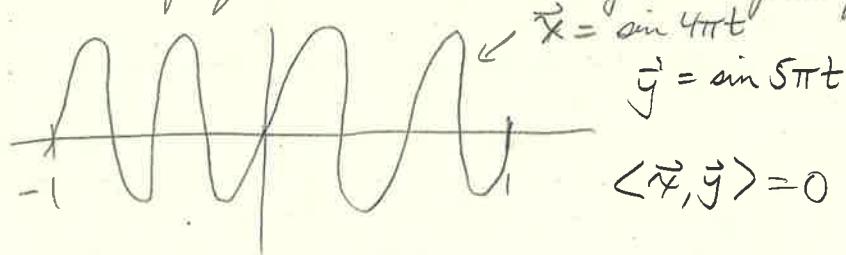
$$\begin{aligned}\langle \vec{x}, \vec{y} \rangle &= \int_{-1}^1 \sqrt{\frac{3}{2}} t \sin \pi t dt \\ &= \frac{2}{\pi} \sqrt{\frac{3}{2}} \approx 0.78\end{aligned}$$

\vec{x}, \vec{y} from orthogonal subspaces:



$$\langle \vec{x}, \vec{y} \rangle = 0$$

Sinusoids with frequencies that are integer multiples of a fundamental



$$\langle \vec{x}, \vec{y} \rangle = 0$$

Norm vs Distance

- inner product defines a norm: $\| \vec{x} \| = \sqrt{\langle \vec{x}, \vec{x} \rangle}$

- norm defines a distance: $d(\vec{x}, \vec{y}) = \| \vec{x} - \vec{y} \|$

Distance in $L_2[-1, 1]$: the Mean Square Error

$$\| \vec{x} - \vec{y} \|^2 = \int_{-1}^1 |x(t) - y(t)|^2 dt$$

$$\vec{x} = \sin 4\pi t, \quad \vec{y} = \sin 5\pi t, \quad \| \vec{x} - \vec{y} \|^2 = \int_{-1}^1 |\sin 4\pi t - \sin 5\pi t|^2 dt = 2$$

2.2.b Signal Spaces

Finite-Length Signals

finite-length and periodic signals live in \mathbb{C}^N

- vector notation: $\vec{x} = [x_0 \ x_1 \ \dots \ x_{N-1}]^T$

- all operations well-defined and intuitive

- space of N -periodic signals sometimes indicated by $\widetilde{\mathbb{C}}^N$

Inner product for signals

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

well-defined for all finite-length vectors

Infinite Signals? $\langle \vec{x}, \vec{y} \rangle = \sum_{n=-\infty}^{\infty} x^*[n] y[n]$

We require sequences to be square-summable: $\sum |x[n]|^2 < \infty$
i.e. in $\ell_2(\mathbb{Z})$ (finite-energy)

Many interesting signals are not in $\ell_2(\mathbb{Z})$, such as,

$$x[n] = 1, \quad x[n] = \cos(\omega n), \text{ etc.}$$

Completeness

Limiting operations must yield vector space elements

An incomplete space: \mathbb{Q} $x_n = \sum_{k=0}^n \frac{1}{k!} \in \mathbb{Q},$

but $\lim_{n \rightarrow \infty} x_n = e \notin \mathbb{Q}$

Hilbert Space

1. A vector space: $H(V, \mathbb{C})$

2. An inner product: $\langle \cdot, \cdot \rangle: V \times V \rightarrow \mathbb{C}$

3. Complete

Bases

Linear combination is the basic operation in vector spaces:

$$\vec{g} = \alpha \vec{x} + \beta \vec{y}$$

Can we find a set of vectors $\{\vec{w}^{(k)}\}$ so that we can write any vector as a linear combination of the $\{\vec{w}^{(k)}\}$?

Canonical \mathbb{R}^2 basis

$$\vec{e}^{(0)} = \begin{bmatrix} 1 \\ 0 \end{bmatrix}, \vec{e}^{(1)} = \begin{bmatrix} 0 \\ 1 \end{bmatrix} \Rightarrow \begin{bmatrix} x_0 \\ x_1 \end{bmatrix} = x_0 \begin{bmatrix} 1 \\ 0 \end{bmatrix} + x_1 \begin{bmatrix} 0 \\ 1 \end{bmatrix}$$

Another \mathbb{R}^2 basis

$$\vec{v}^{(0)} = \begin{bmatrix} 1 \\ 0 \end{bmatrix}, \vec{v}^{(1)} = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$$

$$\begin{bmatrix} x_0 \\ x_1 \end{bmatrix} = \alpha_0 \begin{bmatrix} 1 \\ 0 \end{bmatrix} + \alpha_1 \begin{bmatrix} 1 \\ 1 \end{bmatrix} \Rightarrow \alpha_0 = x_0 - x_1, \alpha_1 = x_1$$

Not a basis for \mathbb{R}^2

$$\vec{g}^{(0)} = \begin{bmatrix} 1 \\ 0 \end{bmatrix}, \vec{g}^{(1)} = \begin{bmatrix} -1 \\ 0 \end{bmatrix} \quad \text{not linearly independent}$$

What about infinite-dimensional spaces?

$$\vec{x} = \sum_{k=0}^{\infty} \alpha_k \vec{w}^{(k)}$$

a basis for $l_2(\mathbb{R})$

$$\vec{e}^{(k)} = \begin{bmatrix} 0 \\ 0 \\ \vdots \\ 0 \\ 1 \\ 0 \\ \vdots \\ 0 \end{bmatrix}, \quad 1 \text{ in } k^{\text{th}} \text{ position, } k \in \mathbb{Z}$$

What about function vector spaces?

$$f(t) = \sum_k \alpha_k h^{(k)}(t)$$

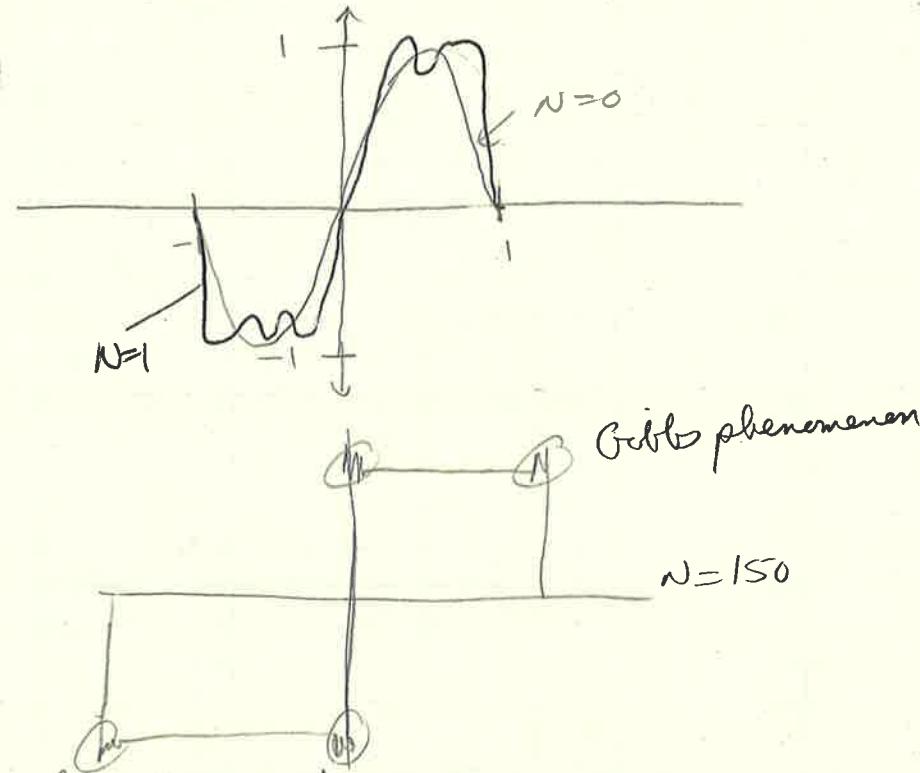
A basis for the functions over an interval?

the Fourier basis for $[-1, 1]$

$$\left\{ \frac{1}{\sqrt{2}}, \cos \pi t, \sin \pi t, \cos 2\pi t, \sin 2\pi t, \cos 3\pi t, \sin 3\pi t, \dots \right\}$$

Using the Fourier Basis (approximating a square wave)

$$\sum_{k=0}^N \frac{\sin((2k+1)\pi t)}{2k+1} = \sum_{k=0}^N \frac{w^{(4k+2)}}{2k+1}$$



Bases: formal definition

Given:

- a vector space H
- a set of K vectors from H : $W = \{\vec{w}^{(k)}\}_{k=0,1,\dots,K-1}$

W is a basis for H if:

1. We can write for all $x \in H$:

$$\vec{x} = \sum_{k=0}^{K-1} \alpha_k \vec{w}^{(k)}, \quad \alpha_k \in \mathbb{C}$$

2. the coefficients α_k are unique

Uniqueness implies linear independence

$$\sum_{k=0}^{K-1} \alpha_k \vec{w}^{(k)} = 0 \Rightarrow \alpha_k = 0, \quad k=0,1,\dots,K-1$$

Special bases

Orthogonal basis:
 $\langle \vec{w}^{(k)}, \vec{w}^{(n)} \rangle = 0, \quad k \neq n$

Orthonormal bases: $\langle \vec{w}^{(k)}, \vec{w}^{(n)} \rangle = \delta_{[n-k]}$

We can use Gram-Schmidt to normalize any orthogonal basis

Basis expansion

$$\vec{x} = \sum_{k=0}^{K-1} \alpha_k \vec{w}^{(k)}, \text{ how do we find the } \alpha's?$$

Orthonormal bases are the best: $\alpha_k = \langle \vec{w}^{(k)}, \vec{x} \rangle$

Change of basis

$$\vec{x} = \sum_{k=0}^{K-1} \alpha_k \vec{w}^{(k)} = \sum_{k=0}^{K-1} \beta_k \vec{v}^{(k)}$$

If $\{\vec{v}^{(k)}\}$ is orthonormal:

$$\begin{aligned} \beta_k &= \langle \vec{v}^{(k)}, \vec{x} \rangle \\ &= \left\langle \vec{v}^{(k)}, \sum_{h=0}^{K-1} \alpha_h \vec{w}^{(h)} \right\rangle = \sum_{h=0}^{K-1} \alpha_h \langle \vec{v}^{(k)}, \vec{w}^{(h)} \rangle \end{aligned}$$

$$= \sum_{h=0}^{K-1} \alpha_h C_{hk}$$

$$= \begin{bmatrix} c_{00} & c_{01} & \cdots & c_{0(K-1)} \\ & \vdots & & \\ c_{(K-1)0} & c_{(K-1)1} & \cdots & c_{(K-1)(K-1)} \end{bmatrix} \begin{bmatrix} \alpha_0 \\ \vdots \\ \alpha_{K-1} \end{bmatrix}$$

Change of basis: example

- canonical basis $E = \{\vec{e}^{(0)}, \vec{e}^{(1)}\}$

$$\vec{x} = \alpha_0 \vec{e}^{(0)} + \alpha_1 \vec{e}^{(1)}$$

- new basis $V = \{\vec{v}^{(0)}, \vec{v}^{(1)}\}$ with $\vec{v}^{(0)} = [\cos \theta \sin \theta]^T$, $\vec{v}^{(1)} = [-\sin \theta \cos \theta]^T$

$$\vec{x} = \beta_0 \vec{v}^{(0)} + \beta_1 \vec{v}^{(1)}$$

- new basis is orthonormal: $C_{hk} = \langle \vec{v}^{(h)}, \vec{e}^{(k)} \rangle$

- in compact form:

$$\begin{bmatrix} \beta_0 \\ \beta_1 \end{bmatrix} = \begin{bmatrix} \cos \theta & \sin \theta \\ -\sin \theta & \cos \theta \end{bmatrix} \begin{bmatrix} \alpha_0 \\ \alpha_1 \end{bmatrix} = R \alpha$$

- R : rotation matrix

$$R^T R = I$$

Vector Subspace

- A subset of vectors closed under addition and scalar multiplication.
- Example: $\mathbb{R}^2 \subset \mathbb{R}^3$
- Subspace of symmetric functions over $L_2[-1, 1]$
 $\vec{x} = \cos \pi t$
 $\vec{y} = \cos 5\pi t$ to name a couple

- Subspaces have their own bases

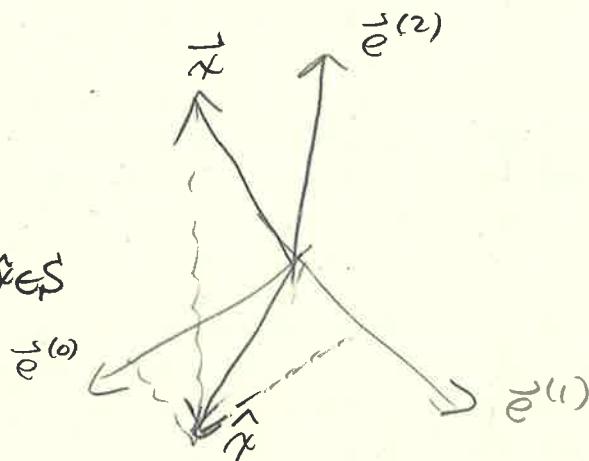
$$\left\{ \vec{e}^{(0)} = \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}, \vec{e}^{(1)} = \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix} \right\} \text{ basis for a plane}$$

Approximation

Problem:

- vector $x \in V$
- subspace $S \subseteq V$

- approximate \vec{x} with $\vec{x} \in S$

Least-Squares Approximation

- $\{\vec{s}^{(k)}\}_{k=0, \dots, K-1}$ orthonormal basis for S

- orthogonal projection:

$$\hat{x} = \sum_{k=0}^{K-1} \langle \vec{s}^{(k)}, \vec{x} \rangle \vec{s}^{(k)}$$

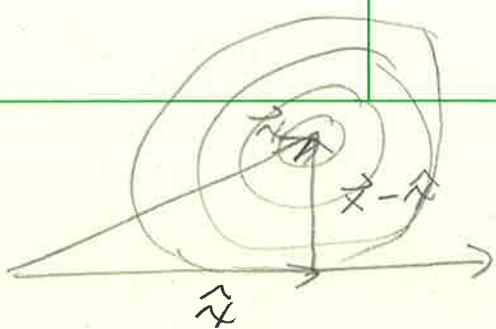
- orthogonal projection is the "best" approximation over S

- orthogonal projection has minimum-norm error:

$$\underset{y \in S}{\operatorname{argmin}} \| \vec{x} - \vec{y} \| = \hat{x}$$

- error is orthogonal to approximation:

$$\langle \vec{x} - \hat{x}, \hat{x} \rangle = 0$$



draw concentric circles until hitting S . This radius vector is $\vec{r} - \vec{R}$.

Example: polynomial approximation

- vector space $P_N[-1,1] \subset L_2[-1,1]$
 - $\vec{p} = a_0 + a_1 t + \dots + a_{N-1} t^{N-1}$
 - a self-evident, naive basis: $\vec{S}^{(k)} = t^k$, $k=0, 1, \dots, N-1$
 - naive basis is not orthonormal

goal: approximate $\vec{x} = \sin t \in L_2[-1, 1]$ over $P_3[-1, 1]$

- build orthonormal basis from naive basis
 - project \hat{f} over the orthonormal basis
 - compute approximation error
 - compare errors to Taylor approximation (well known but not optimal over the interval)

Building an orthonormal basis

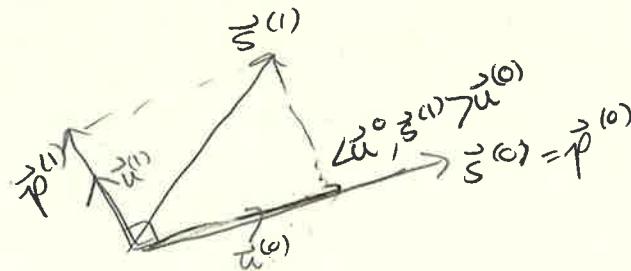
Gram-Schmidt orthonormalization procedure:

$$\{\vec{s}^{(k)}\}_{\text{original set}} \rightarrow \{\vec{u}^{(k)}\}_{\text{orthonormal set}}$$

Algorithmic procedure : at each step k

$$1. \quad \vec{p}^{(k)} = \vec{s}^{(k)} - \sum_{n=0}^{k-1} \langle \vec{u}^{(n)}, \vec{s}^{(k)} \rangle \vec{u}^{(n)}$$

$$2. \vec{u}^{(k)} = \vec{p}^{(k)} / \| \vec{p}^{(k)} \|$$



Apply Gram-Schmidt to $S = \{1, t, t^2, t^3, \dots\}$

$$\langle \vec{x}, \vec{y} \rangle = \int_{-1}^1 x(t) y(t) dt$$

$$\rightarrow \vec{s}^{(0)} = 1$$

$$\cdot \vec{p}^{(0)} = \vec{s}^{(0)} = 1$$

$$\cdot \| \vec{p}^{(0)} \|^2 = 2$$

$$\cdot \vec{u}^{(0)} = \vec{p}^{(0)} / \| \vec{p}^{(0)} \| = \frac{1}{\sqrt{2}}$$

$$\rightarrow \vec{s}^{(1)} = t$$

$$\cdot \langle \vec{u}^{(0)}, \vec{s}^{(1)} \rangle = \int_{-1}^1 \frac{t}{\sqrt{2}} dt = 0$$

$$\cdot \vec{p}^{(1)} = \vec{s}^{(1)} = t$$

$$\cdot \| \vec{p}^{(1)} \|^2 = \frac{2}{3}$$

$$\cdot \vec{u}^{(1)} = \sqrt{\frac{3}{2}} t$$

$$\rightarrow \vec{s}^{(2)} = t^2$$

$$\cdot \langle \vec{u}^{(0)}, \vec{s}^{(2)} \rangle = \int_{-1}^1 \frac{t^2}{\sqrt{2}} dt = \frac{2}{3\sqrt{2}}$$

$$\cdot \langle \vec{u}^{(1)}, \vec{s}^{(2)} \rangle = \int_{-1}^1 \frac{t^3}{\sqrt{2}} dt = 0$$

$$\cdot \vec{p}^{(2)} = \vec{s}^{(2)} - \frac{2}{3\sqrt{2}} \vec{u}^{(0)} = t^2 - \frac{1}{3}$$

$$\cdot \| \vec{p}^{(2)} \|^2 = \frac{8}{45}$$

$$\cdot \vec{u}^{(2)} = \sqrt{\frac{5}{8}} (3t^2 - 1)$$

Legendre Polynomials

The Gram-Schmidt algorithm leads to an orthonormal basis for $P_n([-1, 1])$

$$\vec{u}^{(0)} = \sqrt{\frac{1}{2}}, \vec{u}^{(1)} = \sqrt{\frac{3}{2}} t, \vec{u}^{(2)} = \sqrt{\frac{5}{8}} (3t^2 - 1), \vec{u}^{(3)} = \dots$$

Orthogonal projection over $P_3[-1, 1]$

$$\alpha_k = \langle \vec{u}^{(k)}, \vec{x} \rangle = \int_{-1}^1 u_k(t) \sin t dt$$

$$\cdot \alpha_0 = \langle \frac{1}{\sqrt{2}}, \sin t \rangle = 0$$

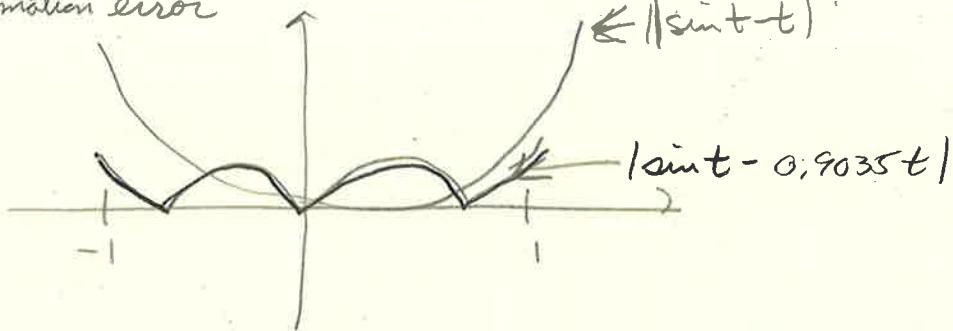
$$\cdot \alpha_1 = \langle \sqrt{\frac{3}{2}} t, \sin t \rangle \approx 0.7377$$

$$\cdot \alpha_2 = \langle \sqrt{\frac{5}{8}} (3t^2 - 1), \sin t \rangle = 0$$

$$\sin t \rightarrow \alpha_1 \vec{u}^{(1)} \approx 0.9035 t$$

Taylor Series: $\sin t \approx t$

Approximation error



Error norm:

Orthogonal projection over $P_3[-1, 1]$:

$$\| \sin t - \alpha_i \bar{u}^{(1)} \| \approx 0.0337$$

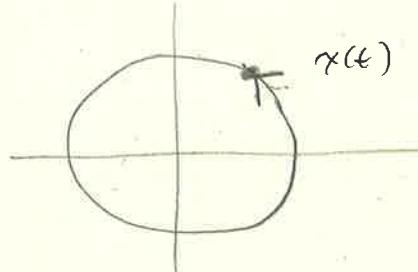
Taylor series: $\| \sin t - t \| \approx 0.0857$

3.1.a The frequency domain

- Oscillations are everywhere

- Sustainable dynamic systems exhibit oscillatory behavior
- Intuitively: things that don't move in circles don't last:
 - bombs
 - rockets
 - human beings...

Period P
Frequency $f = \frac{1}{P}$



- The intuition

- humans analyse complex signals (audio, images) in terms of their sinusoidal components
- We can build instruments that "resonate" at one or multiple frequencies (tuning fork vs. piano)
- the "frequency domain" seems to be as important as the time domain
- Fundamental question: can we decompose any signal into sinusoidal elements? Yes, using Fourier analysis

Analysis

- from time domain to frequency domain
- find the contribution of different frequencies
- discover "hidden" signal properties

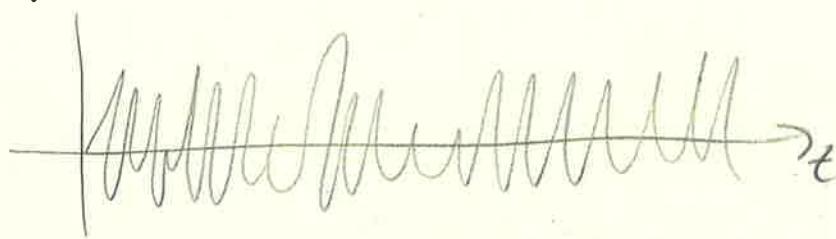
Synthesis

- from frequency domain to time domain
- create signals with known frequency content
- fit signals to specific frequency regions

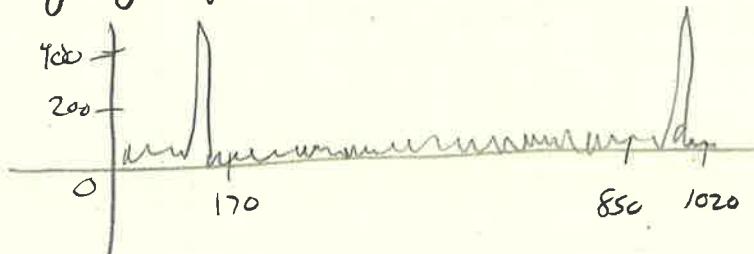
3.1.b The DFT as a change of basis

- The mathematical setup
 - let's start with finite-length signals (i.e. vectors in \mathbb{C}^N)
 - Fourier analysis is a simple change of basis
 - a change of basis is a change of perspective

- Mystery signal in time domain



- Mystery signal in the Fourier basis

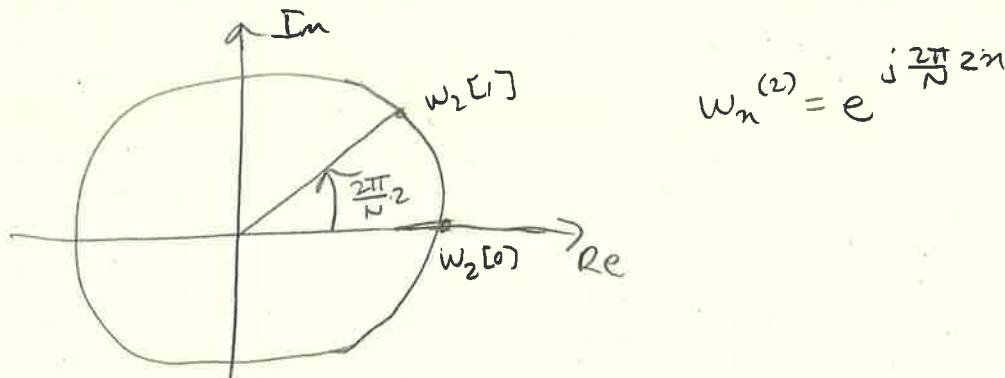
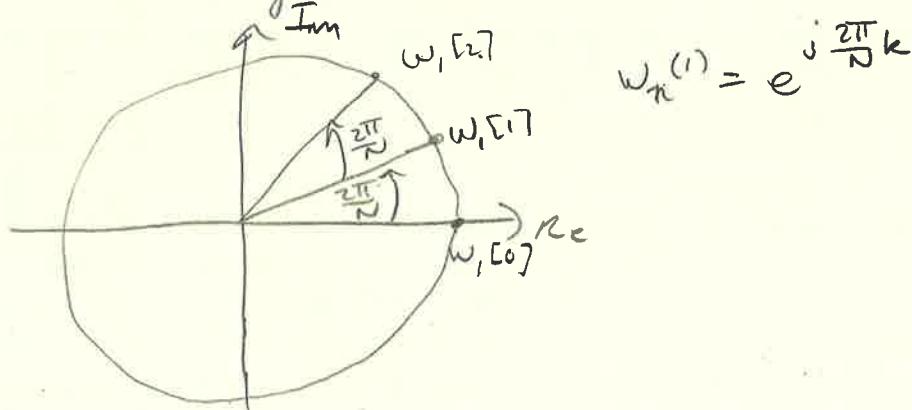


- The Fourier Basis for \mathbb{C}^N

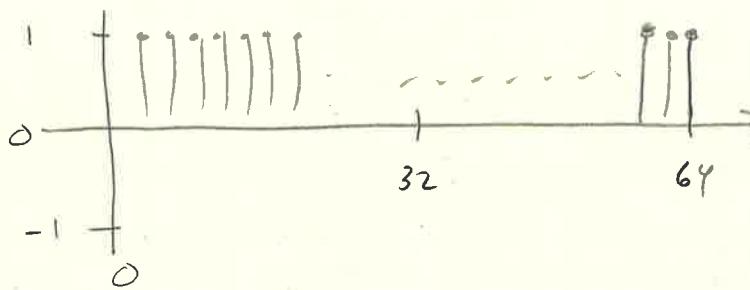
Claim: the set of N signals in \mathbb{C}^N

$w_n[n] = e^{j \frac{2\pi}{N} nk}$, $n, k = 0, 1, \dots, N-1$ is an orthogonal basis in \mathbb{C}^N . $\omega = \frac{2\pi}{N} k$

In vector notation: $\{\tilde{w}^{(k)}\}_{k=0,1,\dots,N-1}$ with $w_n^{(k)} = e^{j \frac{2\pi}{N} nk}$
is an orthogonal basis in \mathbb{C}^N .

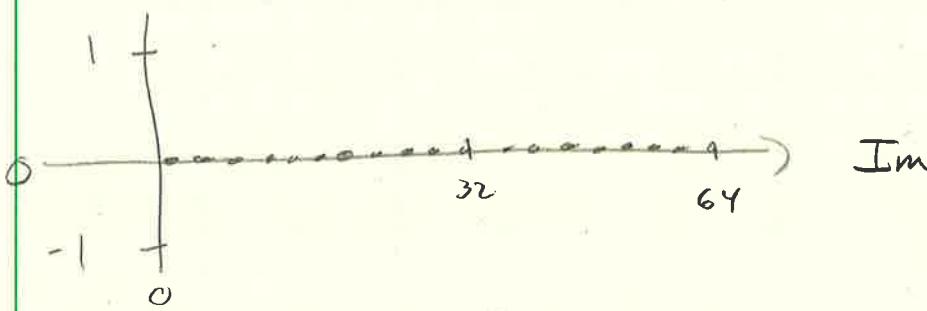


Basis vector $\vec{w}^{(0)} \in \mathbb{C}^{64}$



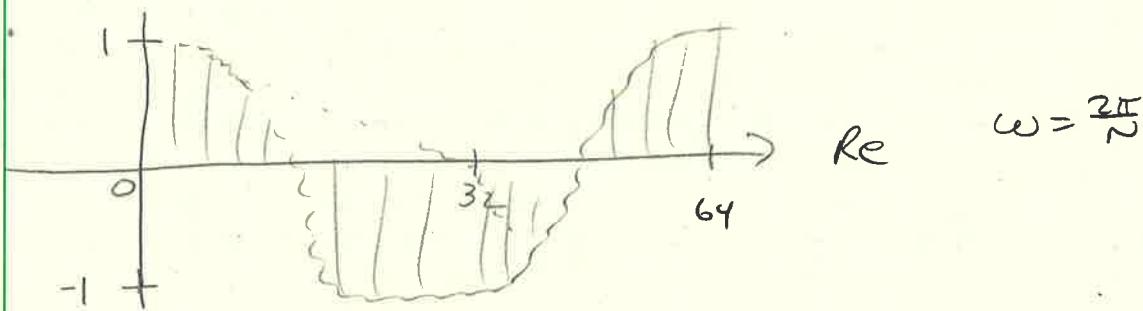
Re

$$\vec{w}_n^{(0)} = e^{j \frac{2\pi}{N} 0n} = 1$$



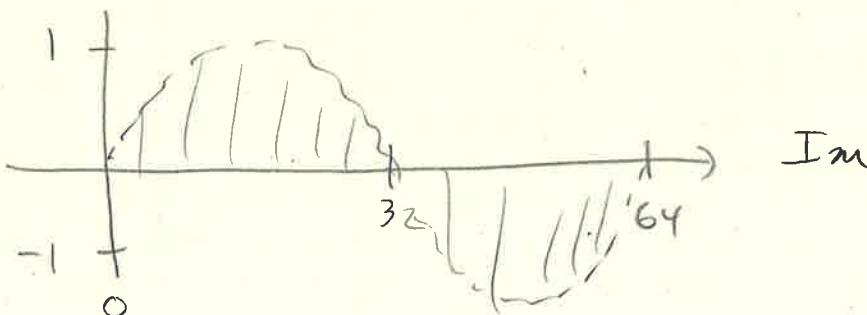
Im

Basis vector $\vec{w}^{(1)} \in \mathbb{C}^{64}$, $\vec{w}_n^{(1)} = e^{j \frac{2\pi}{N} 1n}$



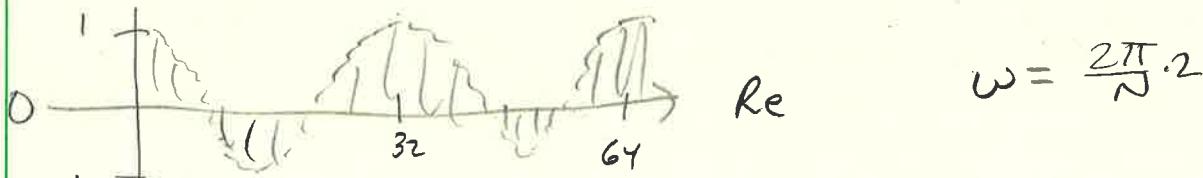
Re

$$\omega = \frac{2\pi}{N}$$



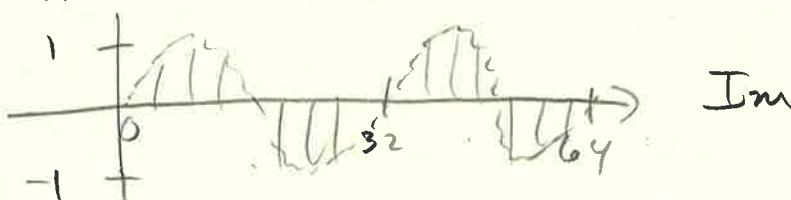
Im

Basis vector $\vec{w}^{(2)} \in \mathbb{C}^{64}$



Re

$$\omega = \frac{2\pi}{N} \cdot 2$$



Im

$$\vec{w}^{(3)} \in \mathbb{C}^{64}; \quad \omega = \frac{2\pi}{N} 3 = \frac{2\pi}{64} 3$$

⋮

$$\vec{w}^{(16)} \in \mathbb{C}^{64}; \quad \omega = \frac{2\pi}{64} 16 = \frac{\pi}{2}$$

⋮

$$\vec{w}^{(32)} \in \mathbb{C}^{64}; \quad \omega = \frac{2\pi}{64} 32 = \pi$$

⋮

$\vec{w}^{(64)} \in \mathbb{C}^{64}$ has same real part as $\vec{w}^{(2)}$ but the imaginary part is inverted

$\operatorname{Re}(\vec{w}^{(63)}) = \operatorname{Re}(\vec{w}^{(1)})$ but imaginary parts are inverted

- Proof of orthogonality

$$\langle \vec{w}^{(k)}, \vec{w}^{(n)} \rangle = \sum_{n=0}^{N-1} (e^{j \frac{2\pi}{N} nk})^* e^{j \frac{2\pi}{N} nh}$$

$$= \sum_{n=0}^{N-1} e^{j \frac{2\pi}{N} (n-k)n}$$

$$\left(\sum_{n=0}^{N-1} a^n = \frac{1-a^N}{1-a} \right) = \begin{cases} N & n=k \\ \frac{1-e^{j \frac{2\pi}{N} (n-k)}}{1-e^{j \frac{2\pi}{N} (n-k)}} & \text{otherwise} \end{cases}$$

$$n-k \in \mathbb{N} \Rightarrow e^{j 2\pi(n-k)} = 1$$

- Remarks

- N orthogonal vectors \rightarrow basis for \mathbb{C}^N

- vectors are not orthonormal. Normalization factor would be \sqrt{N}

3.2 The Discrete Fourier Transform (DFT)

3.2a DFT definition

- Basis expansion

- Analysis formula: $X_k = \langle \vec{w}^{(k)}, \vec{x} \rangle$

- Synthesis formula: $\vec{x} = \frac{1}{N} \sum_{k=0}^{N-1} X_k \vec{w}^{(k)}$

- Change of basis in matrix form

Define $W_N = e^{-j\frac{2\pi}{N}}$ (or simply W when N is evident)

Change of basis matrix \underline{W} with $\underline{W}[n,m] = W_N^{nm}$

$$\underline{W} = \begin{bmatrix} 1 & 1 & 1 & 1 & \dots & 1 \\ 1 & W & W^2 & W^3 & \dots & W^{N-1} \\ 1 & W^2 & W^4 & W^6 & \dots & W^{2(N-1)} \\ \vdots & \vdots & \vdots & \vdots & \ddots & \vdots \\ 1 & W^{N-1} & W^{2(N-1)} & W^{3(N-1)} & \dots & W^{(N-1)^2} \end{bmatrix}$$

Analysis formula: $\underline{X} = \underline{W} \vec{x}$

Synthesis formula: $\vec{x} = \frac{1}{N} \underline{W}^H \underline{X}$

- Basis expansion (signal notation)

Analysis formula:

$$X[k] = \sum_{n=0}^{N-1} x[n] e^{-j\frac{2\pi}{N} nk}, \quad k=0, 1, \dots, N-1$$

N -point signal in the frequency domain

Synthesis formula:

$$x[n] = \frac{1}{N} \sum_{k=0}^{N-1} X[k] e^{j\frac{2\pi}{N} nk}, \quad n=0, 1, \dots, N-1$$

N -point signal in the "time" domain

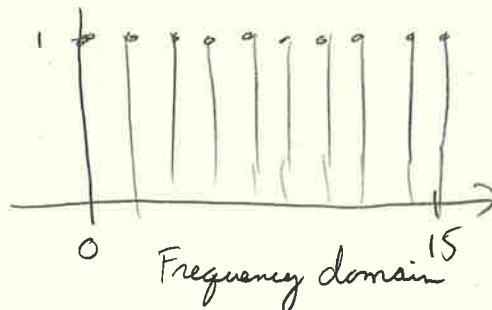
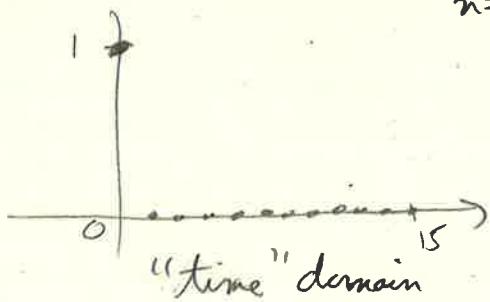
3.2 b Examples of DFT calculation

- DFT is obviously linear

$$\text{DFT}\{\alpha x[n] + \beta y[n]\} = \alpha \text{DFT}\{x[n]\} + \beta \text{DFT}\{y[n]\}$$

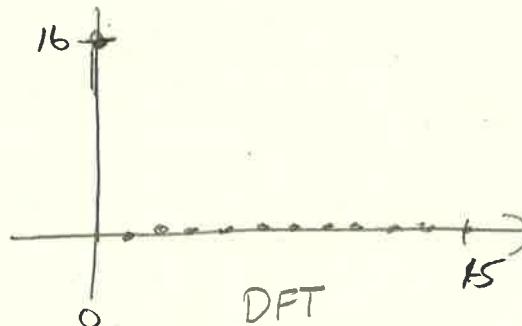
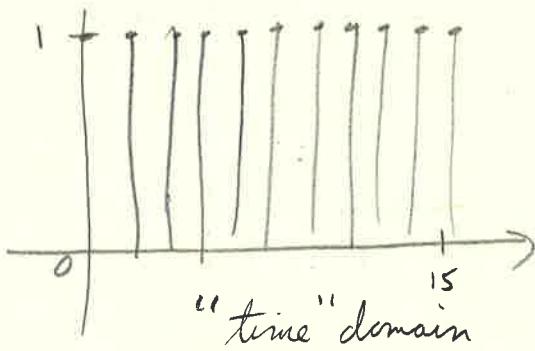
- DFT of $x[n] = \delta[n]$, $x[n] \in \mathbb{C}^N$

$$X[k] = \sum_{n=0}^{N-1} \delta[n] e^{-j\frac{2\pi}{N} nk} = 1$$



DFT of $x[n] = 1, x[n] \in \mathbb{C}^N$

$$X[k] = \sum_{n=0}^{N-1} e^{-j \frac{2\pi}{N} nk} = N \delta[k]$$



DFT of $x[n] = 3 \cos(\frac{2\pi}{16}n), x[n] \in \mathbb{C}^{64}$

$$x[n] = 3 \cos\left(\frac{2\pi}{16}n\right) = 3 \cos\left(\frac{2\pi}{64}4n\right) \quad \omega = \frac{2\pi}{64}$$

$$= \frac{3}{2} \left[e^{j \frac{2\pi}{64}4n} + e^{-j \frac{2\pi}{64}4n} \right]$$

$$= \frac{3}{2} \left[e^{j \frac{2\pi}{64}4n} + e^{j \frac{2\pi}{64}60n} \right] \quad -j \frac{2\pi}{64}4n = j \frac{2\pi}{64}60n$$

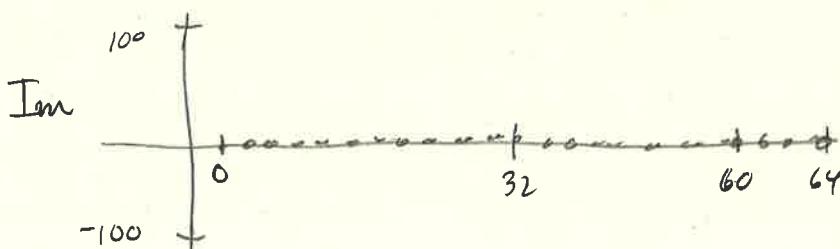
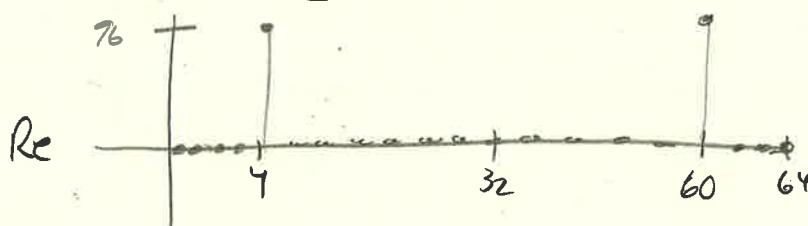
$$= \frac{3}{2} [w_4[n] + w_{60}[n]]$$

$$X[k] = \langle w_k[n], x[n] \rangle$$

$$= \langle w_k[n], \frac{3}{2}(w_4[n] + w_{60}[n]) \rangle$$

$$= \frac{3}{2} \langle w_k[n], w_4[n] \rangle + \frac{3}{2} \langle w_k[n], w_{60}[n] \rangle$$

$$= \begin{cases} \frac{3}{2} \cdot 64 = 96, & k = 4, 60 \\ 0, & \text{otherwise} \end{cases}$$



- DFT of $x[n] = 3 \cos\left(\frac{2\pi}{16}n + \pi/3\right)$, $x[n] \in \mathbb{C}^{64}$

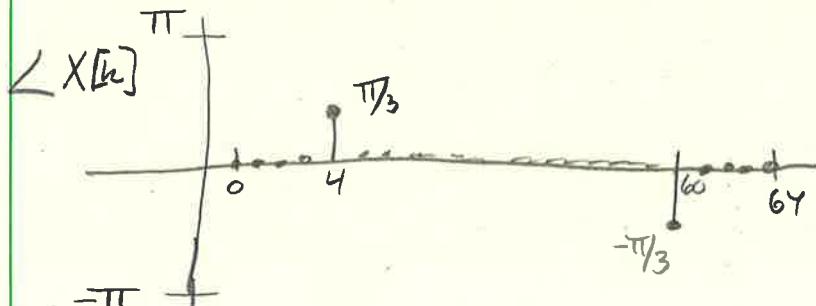
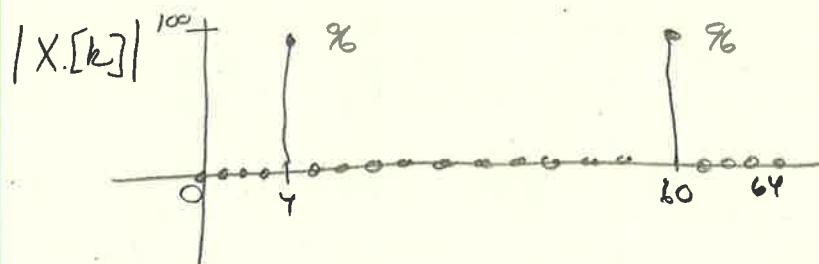
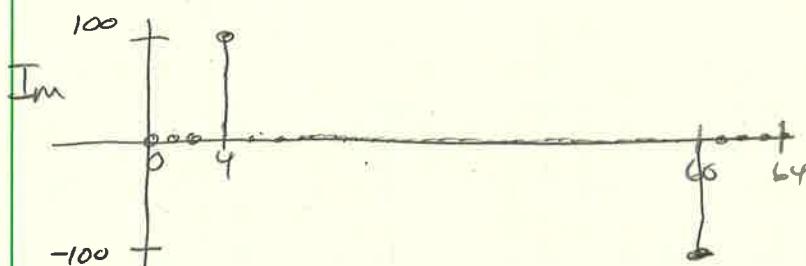
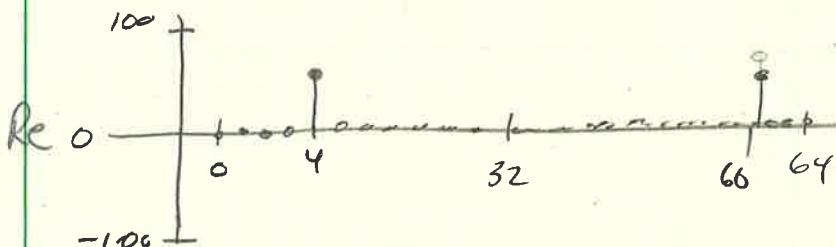
$$x[n] = 3 \cos\left(\frac{2\pi}{16}n + \frac{\pi}{3}\right)$$

$$= 3 \cos\left(\frac{2\pi}{64}4n + \frac{\pi}{3}\right)$$

$$= \frac{3}{2} \left[e^{j\frac{2\pi}{64}4n} e^{j\frac{\pi}{3}} + e^{-j\frac{2\pi}{64}4n} e^{-j\frac{\pi}{3}} \right]$$

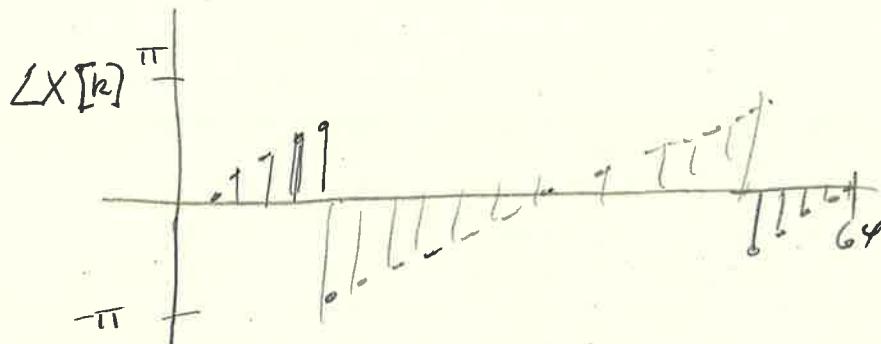
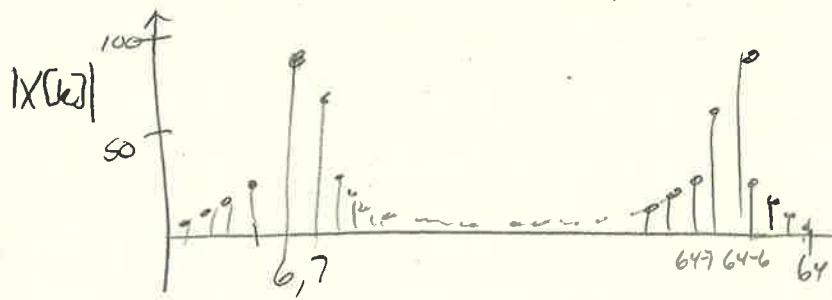
$$= \frac{3}{2} \left[e^{j\frac{\pi}{3}} w_4[n] + e^{-j\frac{\pi}{3}} w_{60}[n] \right]$$

$$X[k] = \langle w_n[n], x[n] \rangle = \begin{cases} 96e^{j\frac{\pi}{3}}, & k=4 \\ 96e^{-j\frac{\pi}{3}}, & k=6 \\ 0, & \text{otherwise} \end{cases}$$



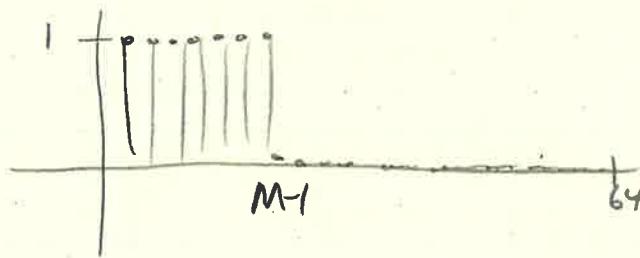
- DFT of $x[n] = 3 \cos\left(\frac{2\pi}{10}n\right)$, $x[n] \in \mathbb{C}^{64}$

$$\frac{2\pi}{64} 6 < \frac{2\pi}{10} < \frac{2\pi}{64} 7$$



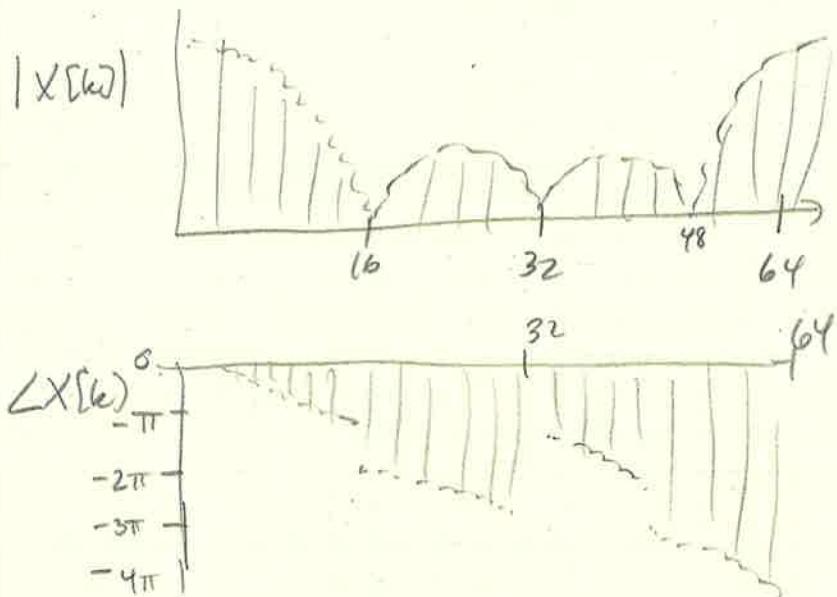
- DFT of length- M step in \mathbb{C}^N

$$x[n] = \sum_{h=0}^{M-1} \delta[n-h], \quad n=0, 1, \dots, N-1$$



$$\begin{aligned}
 X[k] &= \sum_{n=0}^{N-1} x[n] e^{-j \frac{2\pi}{N} nk} = \sum_{n=0}^{M-1} e^{-j \frac{2\pi}{N} nk} \\
 &= \frac{1 - e^{-j \frac{2\pi}{N} kM}}{1 - e^{-j \frac{2\pi}{N} k}} \quad \left(1 - e^{-j\alpha} = e^{-j\frac{\alpha}{2}} (e^{j\frac{\alpha}{2}} - e^{-j\frac{\alpha}{2}}) \right) \\
 &= \frac{e^{-j \frac{\pi}{N} kM} [e^{j \frac{\pi}{N} kM} - e^{-j \frac{\pi}{N} kM}]}{e^{-j \frac{\pi}{N} k} [e^{j \frac{\pi}{N} k} - e^{-j \frac{\pi}{N} k}]} \\
 &= \frac{\sin\left(\frac{\pi}{N} Mk\right)}{\sin\left(\frac{\pi}{N} k\right)} e^{-j \frac{\pi}{N} (M-1)k}
 \end{aligned}$$

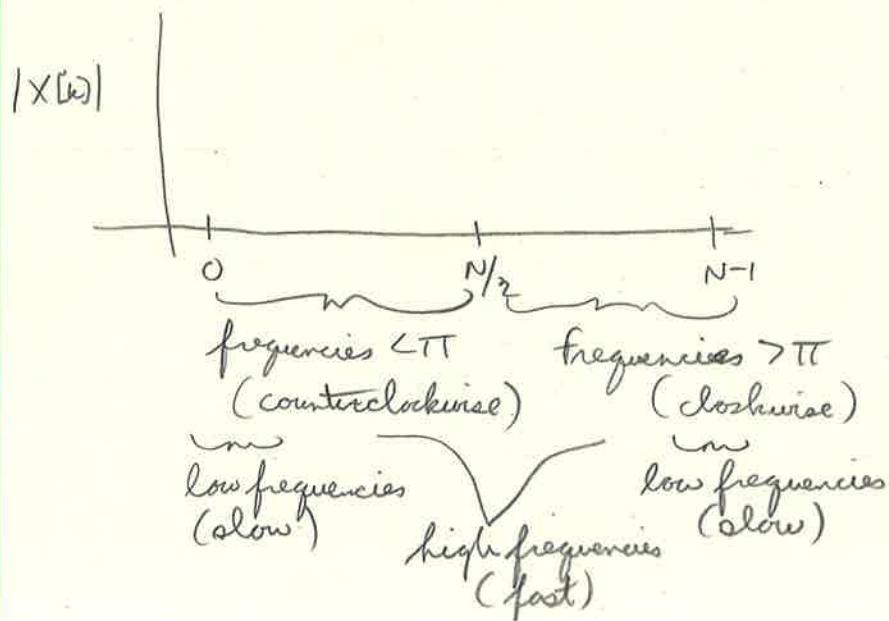
- $X[0] = M$, from the definition of the sum
- $X[k] = 0$, if M^k/N is an integer ($0 \leq k < N$)
- $\angle X[k]$ is linear in k (except at sign changes for the real part)
 - DFT of length-4 step in \mathbb{C}^{64}

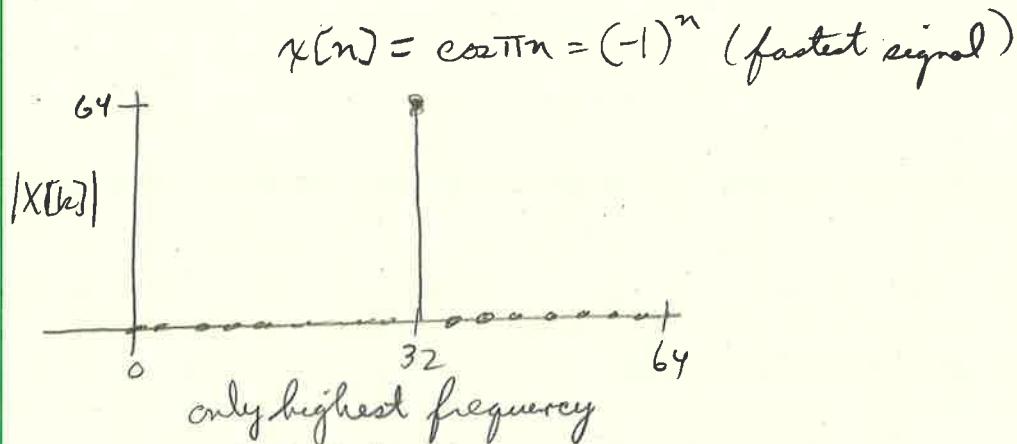
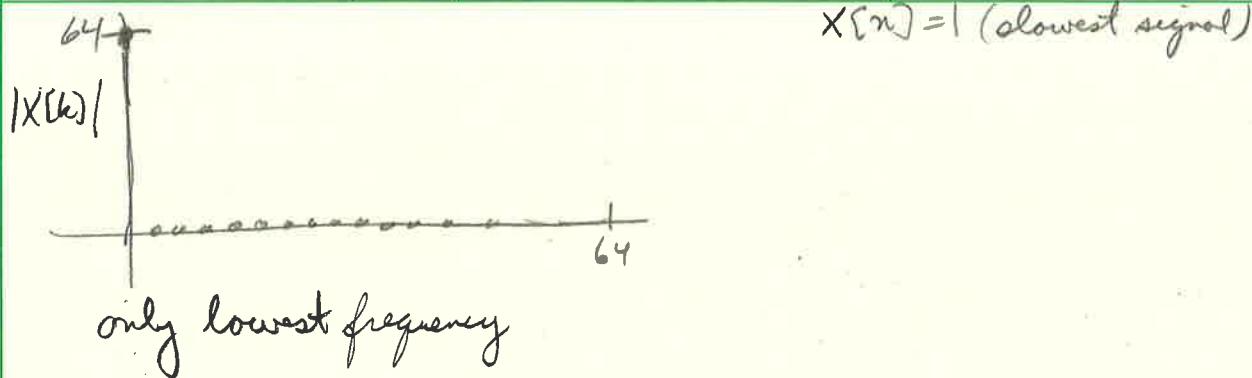


- Wrapping the phase

- Often the phase is displayed "wrapped" over the $[-\pi, \pi]$ interval
 - most numerical packages return wrapped phase
 - phase can be unwrapped by adding multiples of 2π

3.2c Interpreting a DFT plot





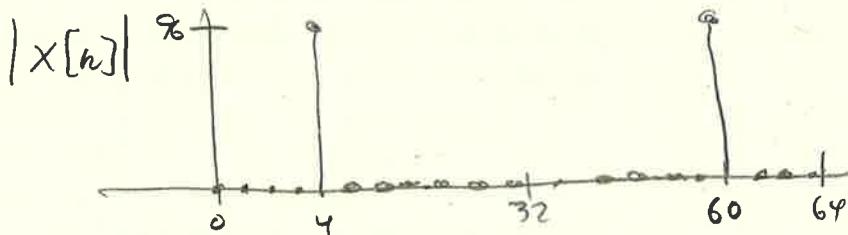
- Energy distribution

- Parseval : $\|\vec{x}\|^2 = \sum |\alpha_k|^2$

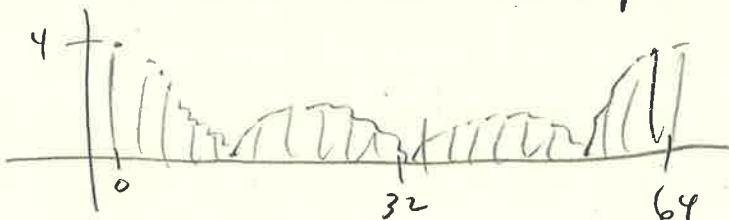
$$\sum_{n=0}^{N-1} |x[n]|^2 = \frac{1}{N} \sum_{k=0}^{N-1} |X(k)|^2$$

- square magnitude of k -th DFT coefficient proportional to signals energy at frequency $\omega = \frac{2\pi}{N} k$.

$$x[n] = 3 \cos\left(\frac{2\pi}{16} n\right) \quad (\text{sine wave})$$



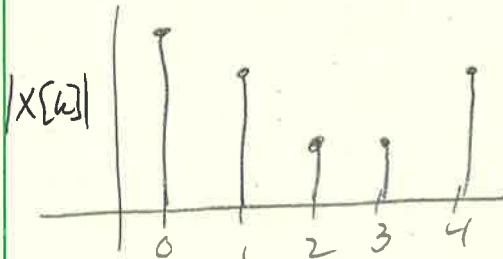
$$x[n] = u[n] - u[n-4] \quad (\text{step})$$



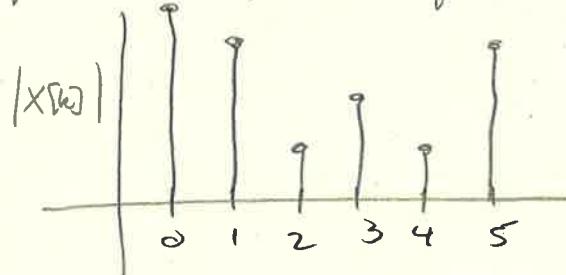
- DFT of real signals

For real signals the DFT is "symmetric" in magnitude:

$$|X[k]| = |X[N-k]| \text{ for } k=1, 2, \dots, \lfloor N/2 \rfloor \text{ (floor)}$$

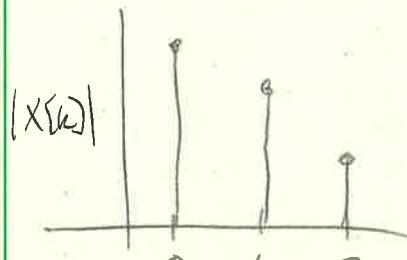


N=5, odd length

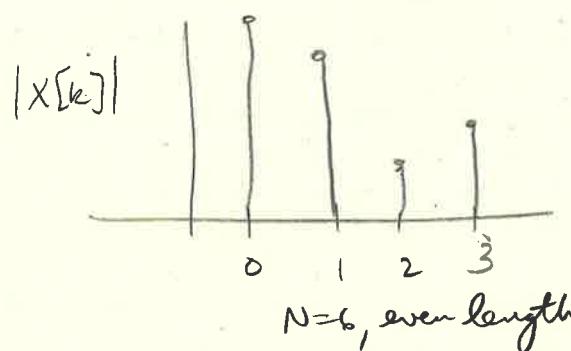


N=6, even length

For real signals, magnitude plots need only $\lfloor N/2 \rfloor + 1$ points



N=5, odd length



N=6, even length

3.3 : The DFT in practice

3.3a DFT analysis

- Mystery signal revisited

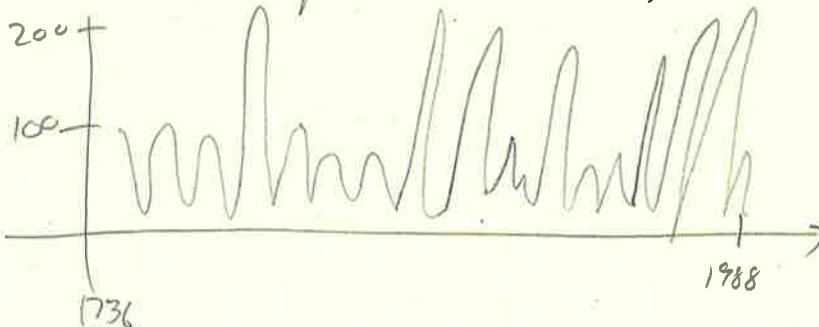
$$x[n] = \cos(\omega n + \phi) + \eta[n] \text{ with}$$

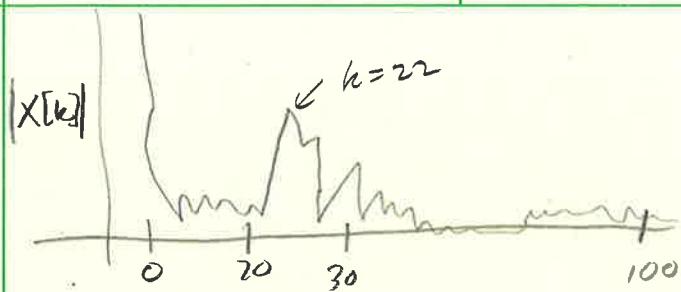
$$\phi=0, \omega = \frac{2\pi}{1024} 64 \quad \text{peak at } k=64$$

- Solar spots

- sunspot number : $S = 10 \times \# \text{ of clusters} + \# \text{ of spots}$

- data set from 1749 to 2003, 2904 months

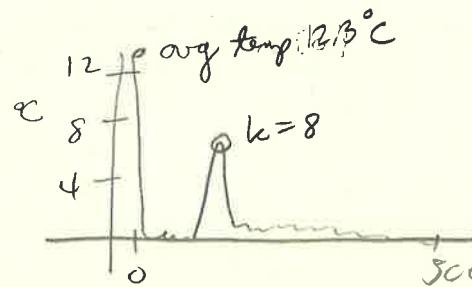
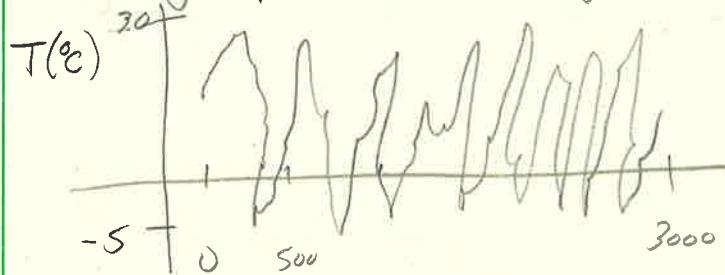




DFT of solar spots signal

- DFT main peak for $k=22$
- 22 cycles over 2904 months
- period: $\frac{2904}{22} \approx 11$ years

- Daily temperature (2920 days)

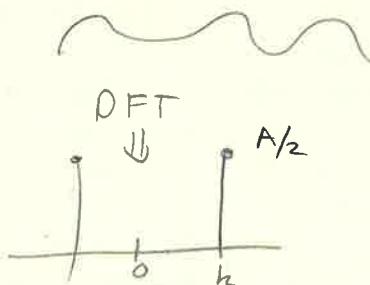


first few bunched DFT coefficients
(in magnitude and normalized by the length of the temperature vector)

- average value (0-th DFT coefficient) = 12.3°C normalized
- DFT main peak for $k=8$, value 6.4°C
- 8 cycles over 2920 days
- period: $\frac{2920}{8} = 365$ days
- temperature excursion: $12.3^\circ\text{C} \pm 12.8^\circ\text{C}$

$$X[0] = \sum_{n=0}^{N-1} X(n)$$

$$A = \cos(\omega n)$$



- Labeling the frequency axis

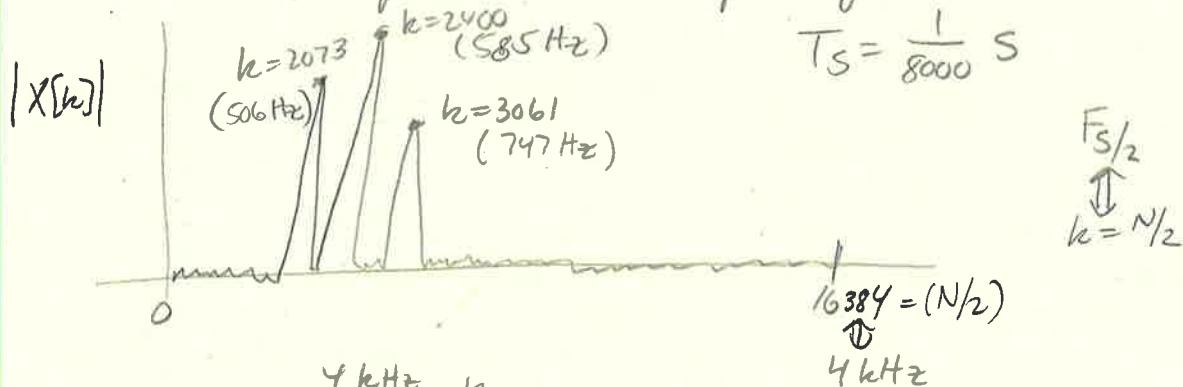
- If we know the "clock" of the system T_s
 - fastest (positive) frequency is $\omega = \pi$
 - sinusoid at $\omega = \pi$ needs two samples to do a full revolution
 - time between samples: $T_s = \frac{1}{F_s}$ seconds

- real-world period for fastest sinusoid: $2T_s$ seconds

- real-world frequency for fastest sinusoid: $F_s/2$ Hz

- Example: train whistle

32768 samples (the "clock" of the system $F_s = 8000 \text{ Hz}$)



If we look up the frequencies:



B minor chord

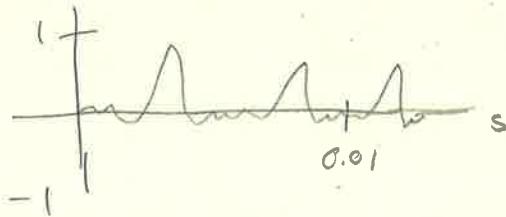
3.3b DFT example - analysis of musical instruments

- Analysis of musical instruments

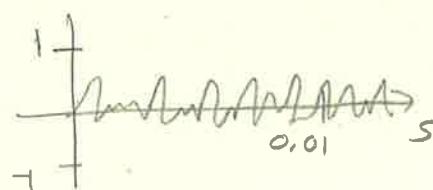
- We all know about pitch...
- It is really about frequency, or cycles per seconds
- How about harmonics?
- That is what gives the timbre of an instrument!

- A difficult temporal analysis of musical instruments

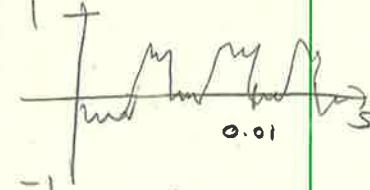
Sax



violin



cello

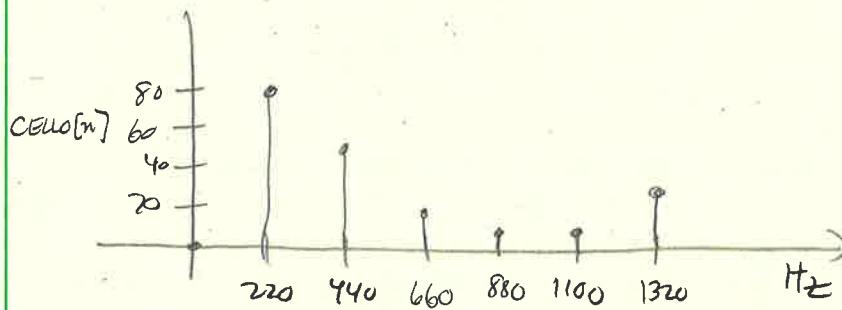
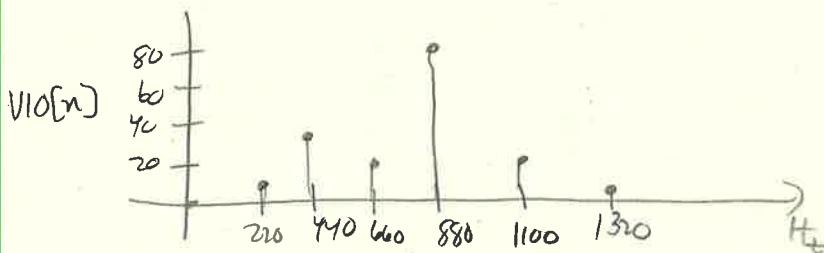
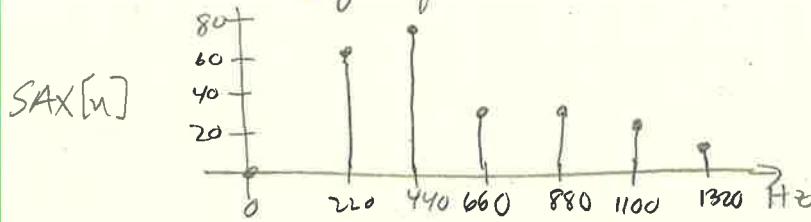


• What is the note?

• Could you guess the instrument from the temporal plot?

• In the time domain it is hard to process information of the sound

- A Fourier analysis of musical instruments



- The played note is the frequency of the first peak : 220 Hz in this case

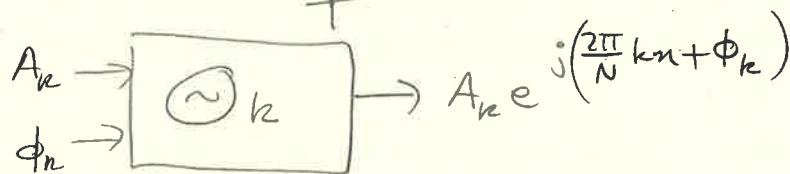
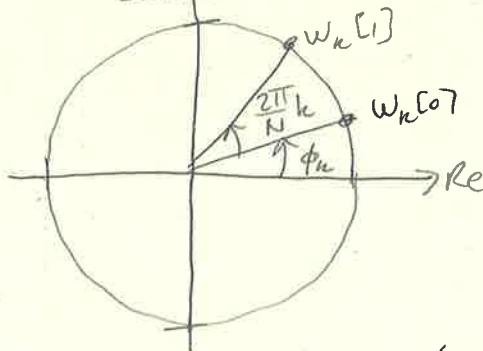
- Other peaks are called harmonics : they define the typical sound of the instrument

- Without Fourier we would have been lost

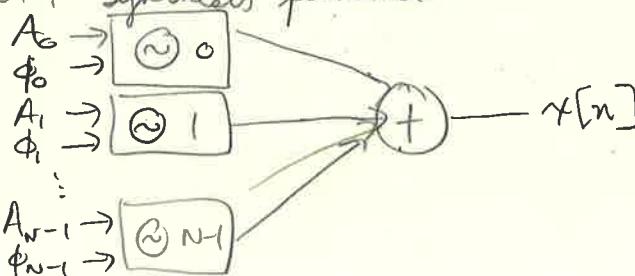
3.3c DFT synthesis

- Synthesis : the sinusoidal generator

$$w_k[n] = e^{j\left(\frac{2\pi}{N}kn + \phi_k\right)}$$



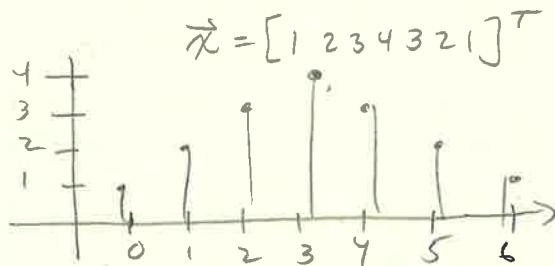
- DFT Synthesis formula



- Initializing the machine

$$A_k = |X[k]| / N$$

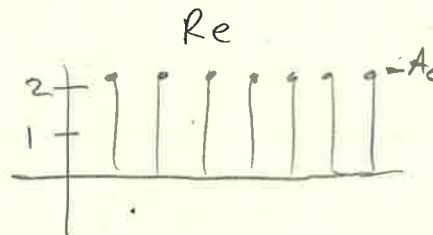
$$\phi_k = \angle X[k]$$



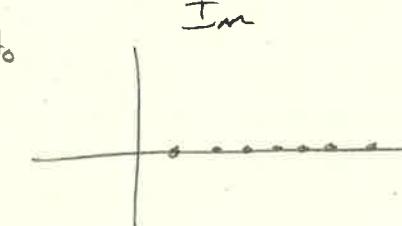
k	A_k	ϕ_k
0	2.2857	0
1	0.7213	-2.6928
2	0.0440	0.8976
3	0.0919	-1.7952
4	0.0919	-1.7952
5	0.0440	-0.8976
6	0.7213	2.6928

$$k=0$$

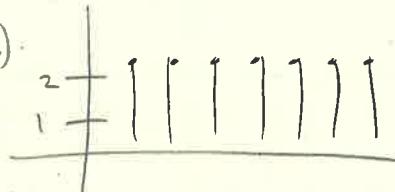
$$A_k e^{j(\frac{2\pi}{N} kn + \phi_k)}$$



Im

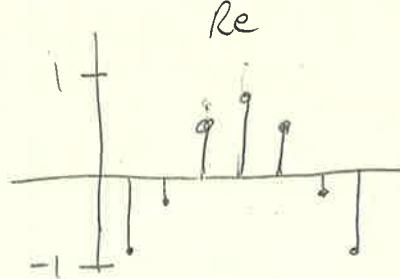


$$\sum A_k e^{j(\frac{2\pi}{N} kn + \phi_k)}$$

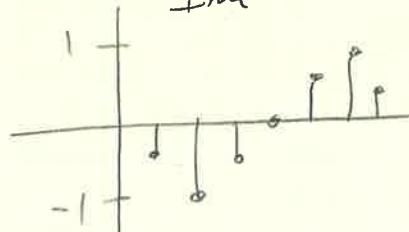


$$k=1$$

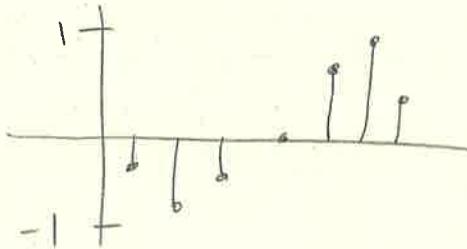
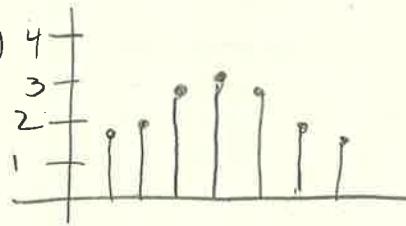
$$A_k e^{j(\frac{2\pi}{N} kn + \phi_k)}$$



Im



$$\sum A_k e^{j(\frac{2\pi}{N} kn + \phi_k)}$$



at $k=6$, we have reconstructed the signal

- Running the machine too long ...

$$x[n+N] = x[n] \quad \text{Output signal is } N\text{-periodic!}$$

- Inherent periodicities in the DFT

the synthesis formula:

$$x[n] = \frac{1}{N} \sum_{k=0}^{N-1} X[k] e^{j \frac{2\pi}{N} nk}, \quad n \in \mathbb{Z}, \text{ produces an}$$

N -periodic signal in the time domain

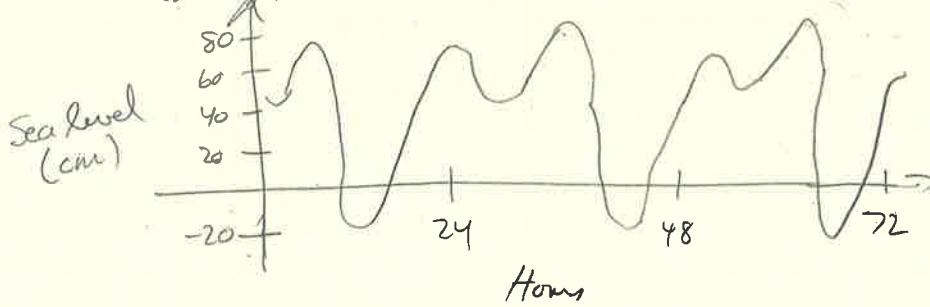
the analysis formula:

$$X[k] = \sum_{n=0}^{N-1} x[n] e^{-j \frac{2\pi}{N} nk}, \quad k \in \mathbb{Z}, \text{ produces } N\text{-periodic}$$

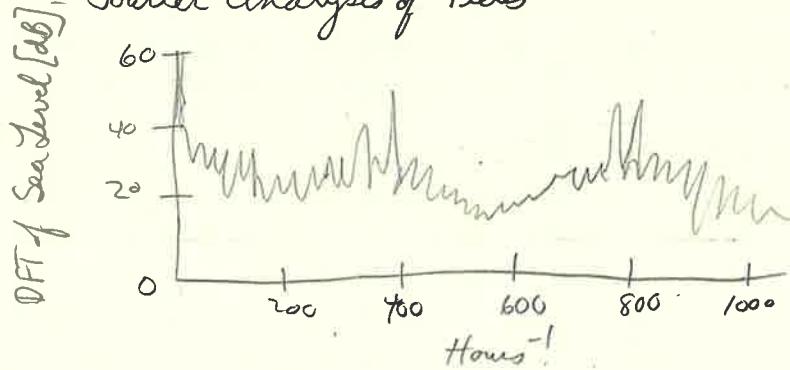
signal in the frequency domain.

3.3d DFT example - tide prediction in Venice

- Tides are due mostly to periodic astronomical phenomena
- Can we predict tides using Fourier? The first step is to approximate them
- We consider hourly measurements taken in Canal Grande during 2011
(3 days)



Fourier Analysis of Tides

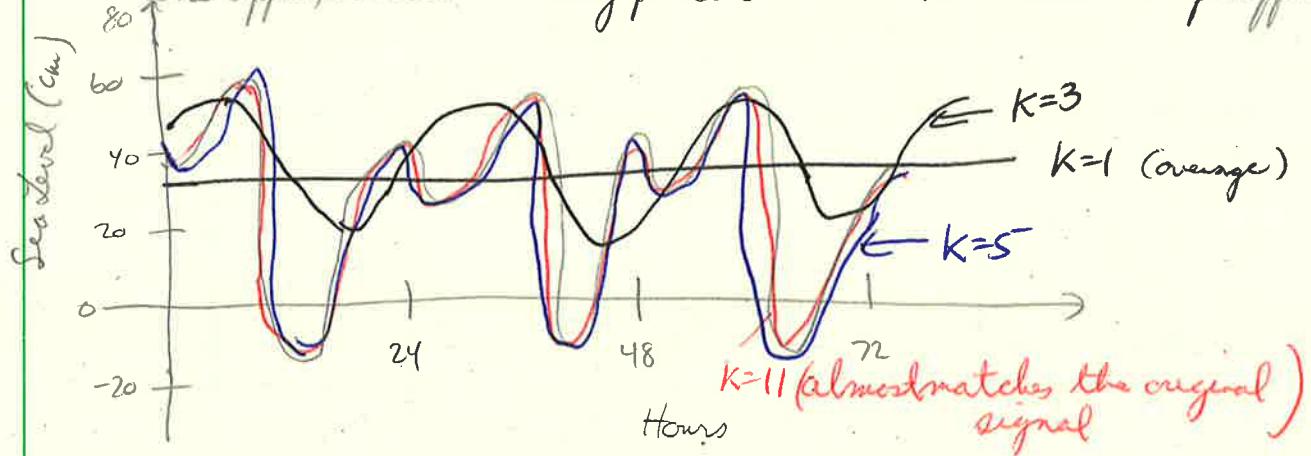


- Let us approximate tides using few Fourier coefficients

- We consider only $K=1, 3, 5, 11$ Fourier coefficients

- Darker gray represents approximation with more coefficients

- The approximations are very precise with a limited number of coefficients

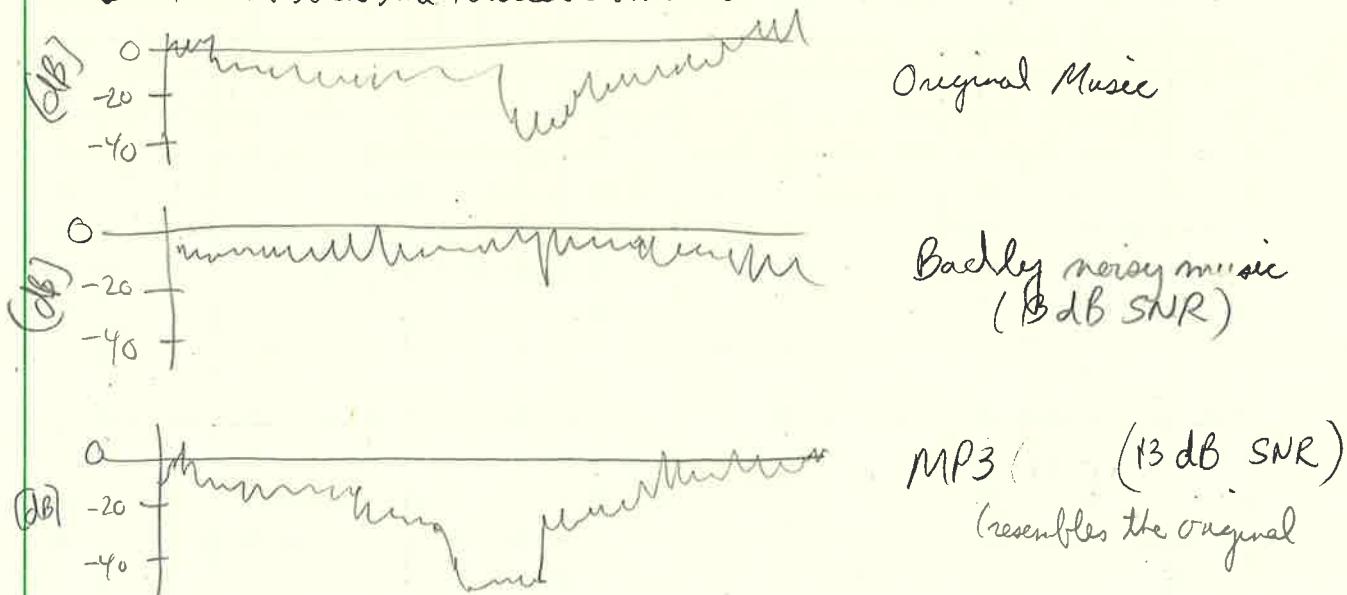


3.3e DFT example - MP3 compression

- MP3 Compression trick

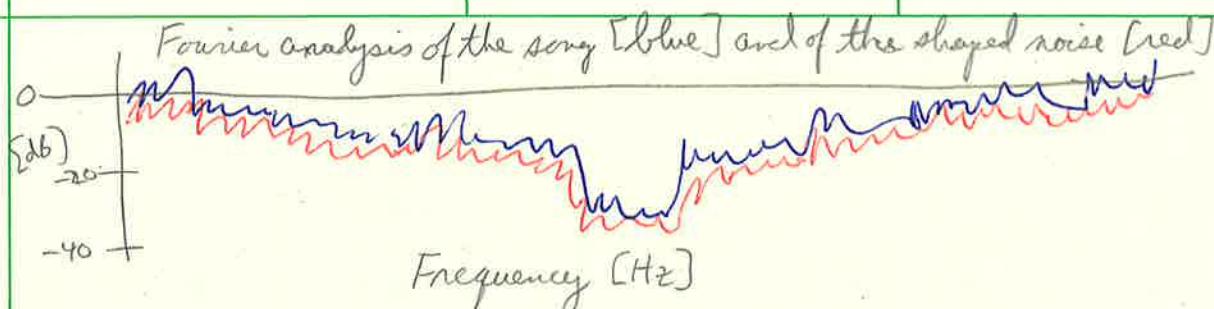
- How can an MP3 song sound so good while being so compressed?
- Compression introduces noise!
- The trick is to shape the noise!

The secret is in the Fourier domain!

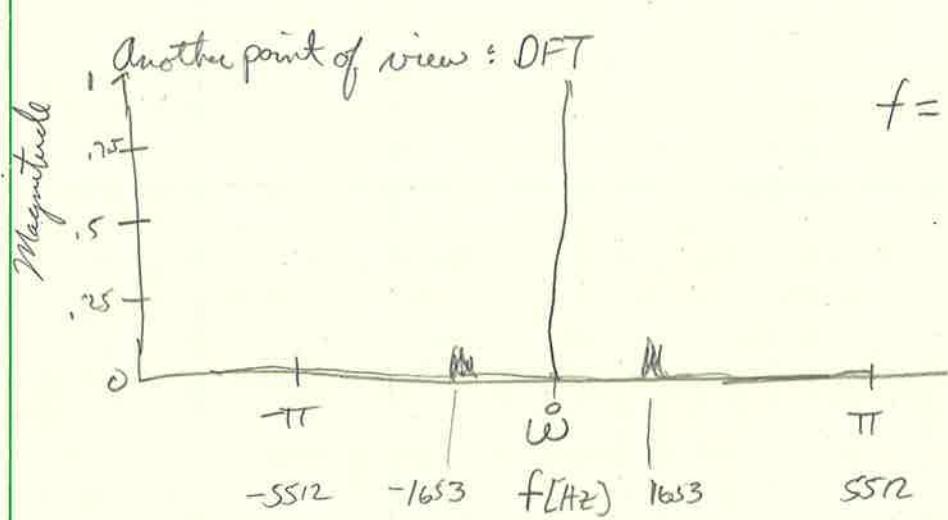
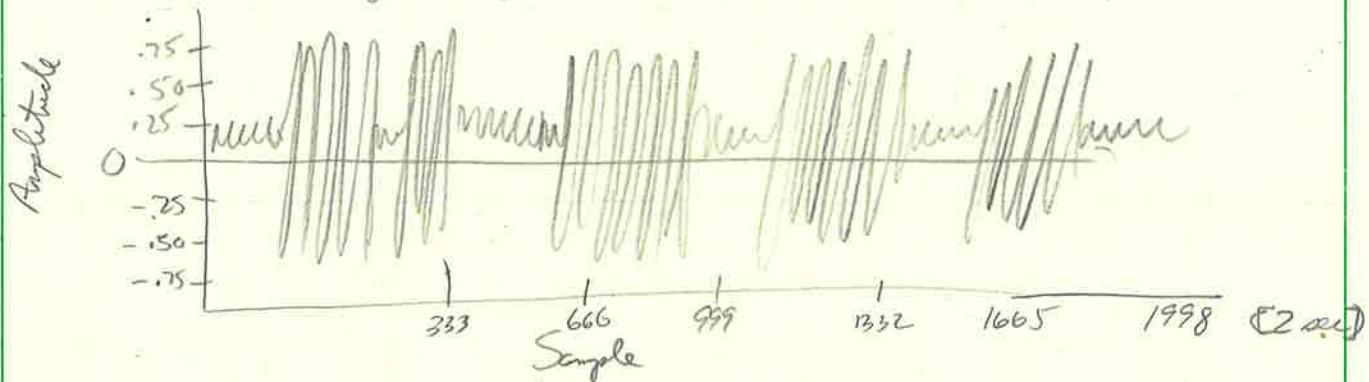


- Conclusions:

- MP3: complex compression algorithm that introduces errors
- Errors shaped as the song in the Fourier domain \rightarrow higher perceived quality
- MP3 minimizes the perceived quality decay by shaping the compression errors

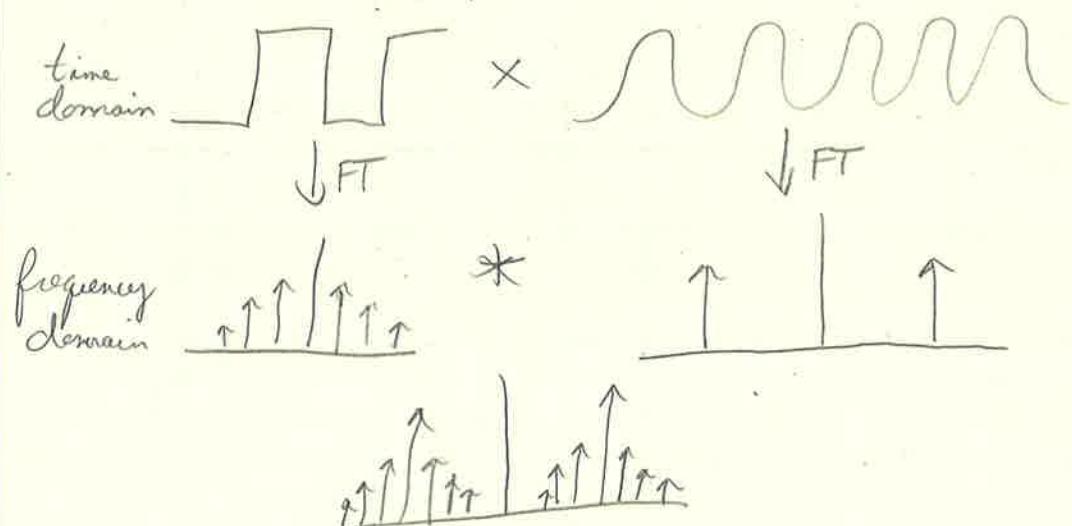


Signal of the Day: The first man-made signal from outer space (Sputnik)



$$f = \frac{\omega f_s}{2\pi} \leftarrow \begin{array}{l} \text{frequency at} \\ \text{which we} \\ \text{measure the signal} \end{array}$$

- Let's understand this...



Summary of Lesson 3.3

The DFT can be used as an analysis tool to understand the frequency components that a signal contains. If a signal has an associated system clock T_s (or a frequency $F_s = 1/T_s$), we can map the index k of the DFT coefficients to real frequencies. The largest digital frequency $N/2$ is associated with the largest continuous-time frequency $F_s/2$. Thus, the continuous frequency corresponding to index k is given by $\frac{kF_s}{N}$ and is measured in Hz.

The DFT synthesis can be seen as a series of up to N coupled sinusoidal generators:

- sinusoidal generator k has frequency $\frac{2\pi k}{N}$
- the amplitude of sinusoidal generator k is given by the magnitude of the DFT coefficient $|X[k]|$
- the phase of sinusoidal generator k is given by the phase of the DFT coefficient $\angle X[k]$

If we let the DFT synthesis run beyond $N-1$, we obtain an N -periodic signal, $x[n+N] = x[n]$. Likewise, the analysis formula produces also an N -periodic series of Fourier coefficients. This side comment will be very important when we study another form of Fourier transform for periodic sequences, namely discrete Fourier Series (DFS).

3.4 The Short-Time Fourier Transform (STFT)

3.4a The STFT

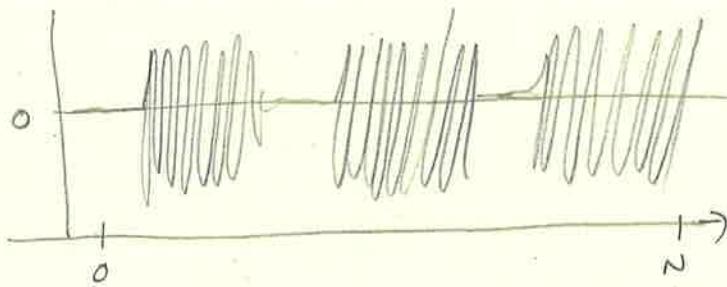
Dual-Tone Multi Frequency dialing (DTMF)

	1209 Hz	1336 Hz	1477 Hz
697 Hz	1	2	3
770 Hz	4	5	6
852 Hz	7	8	9
941 Hz	*	0	#

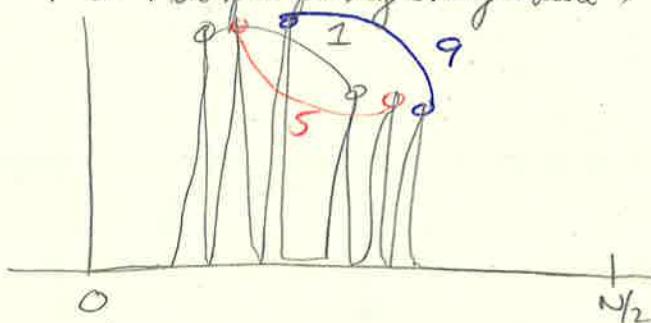
Analog
telephone

- 1) Frequencies are co-prime
- 2) No sum or difference of frequencies is in the set

1-5-9 in time

Can't tell the digit
in time domain

1-5-9 in frequency (magnitude)



- The fundamental tradeoff

- time representation obscures frequency
- frequency representation obscures time

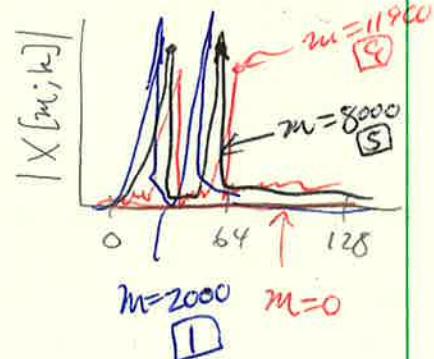
- Short-term Fourier Transform

Idea:

- take small signal pieces of length L
- look at the DFT of each piece

$$X[m; k] = \sum_{n=0}^{L-1} x[m+n] e^{-j \frac{2\pi}{L} nk}$$

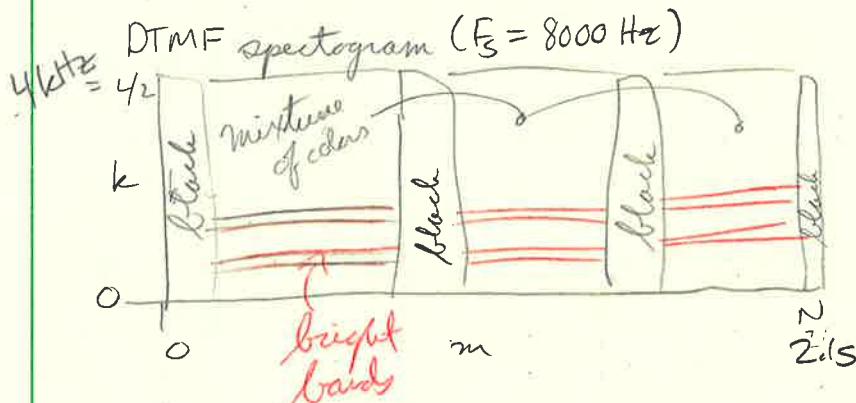
Starting point

STFT ($L=256$)

3.4b The spectrogram

Idea:

- Color-code the magnitude: dark is small, white is large
- use $10 \log_{10}(|X[m; k]|)$ to see better (power in dB)
- plot spectral slices one after another



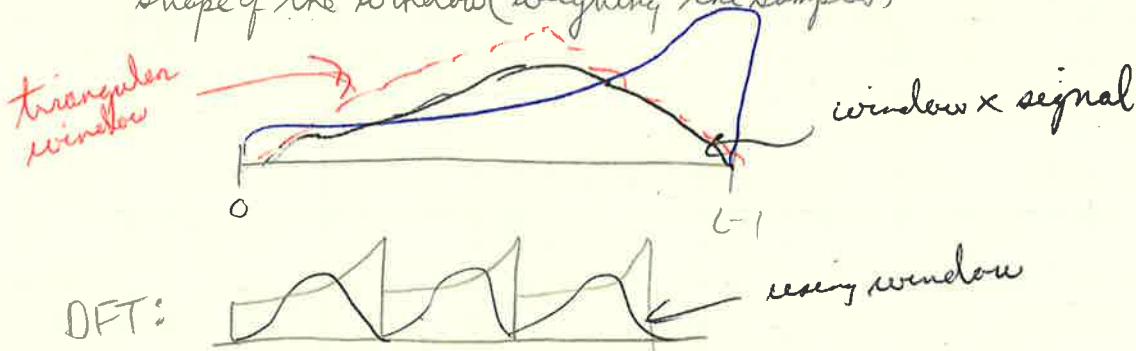
- Labeling the Spectrogram

- If we know the "system clock" $F_s = 1/T_s$, we can label the axis
 - highest positive frequency: $F_s/2 \text{ Hz}$
 - frequency resolution: $F_s/L \text{ Hz}$
 - width of time slices: $L T_s \text{ seconds}$

- The Spectrogram

Questions:

- width of the analysis window?
- position of the windows (overlapping?)
- shape of the window (weighing the samples)



- Wideband vs. Narrowband

Long window? narrowband spectrogram

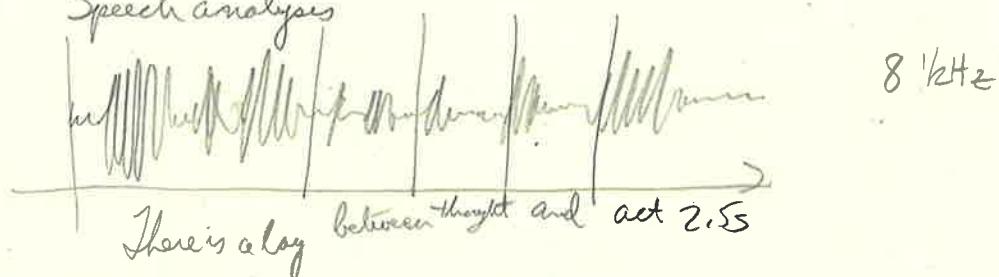
- long window \Rightarrow more DFT points \Rightarrow more frequency resolution $\frac{F_s}{L}$
- long window \Rightarrow more "things can happen" \Rightarrow less precision in time

Short window? wideband spectrogram

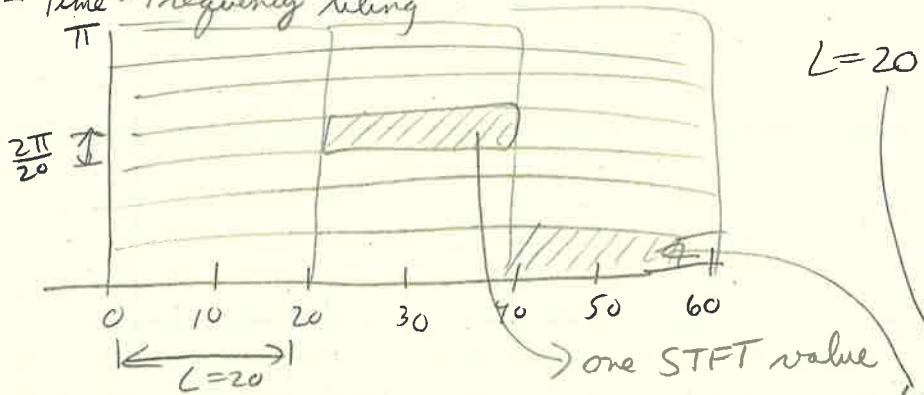
- short window \Rightarrow many time slices \Rightarrow precise location of transitions
- short window \Rightarrow fewer DFT points \Rightarrow poor frequency resolution

3.4c Time - frequency tiling

Speech analysis



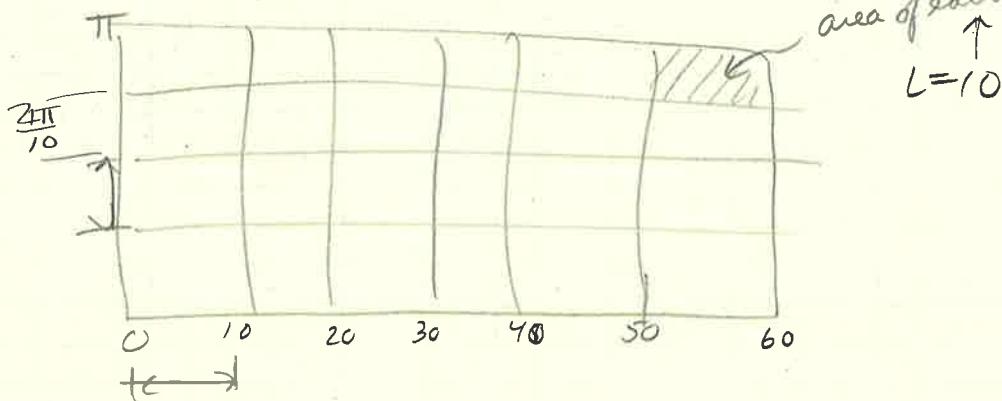
- Time - Frequency tiling



$$L = 20$$

one STFT value

area of each tile = constant



$$L = 10$$

- Food for thought

- time "resolution" $\Delta t = L$
- frequency "resolution" $\Delta f = 2\pi/L$
- $\Delta t \Delta f = 2\pi$

uncertainty principle!

- Even more food for thought

- more sophisticated tilings of time - frequency planes can be obtained with the wavelet transform.

3.5 Discrete Fourier Series

3.5a Discrete Fourier Series

DFS = DFT with periodicity explicit

- The DFS maps an N -periodic signal onto an N -periodic sequence of Fourier coefficients
- The inverse DFS maps an N -periodic sequence of Fourier coefficients onto an N -periodic signal
- The DFS of an N -periodic signal is mathematically equivalent to the DFT of one period

- Finite-length time shifts revisited

The DFS helps us understand how to define time shifts for finite-length signals.

- For an N -periodic sequence $\tilde{x}[n]$

- $\tilde{x}[n-M]$ is well-defined for all $M \in \mathbb{N}$

$$\text{DFS} \{ \tilde{x}[n-M] \} = e^{-j \frac{2\pi}{N} M k} \tilde{X}[k], \quad \tilde{X}[k] = \text{DFS} \{ \tilde{x}[n] \}$$

- IDFS $\left\{ e^{-j \frac{2\pi}{N} M k} \tilde{X}[k] \right\} = \tilde{x}[n-M]$

delay factor

- For an N -point signal $x[n]$:

- $x[n-M]$ is not well-defined

- build $\tilde{x}[n] = x[n \bmod N] \Rightarrow \tilde{X}[k] = X[k]$

- IDFT $\left\{ e^{-j \frac{2\pi}{N} n k} X[k] \right\} = \text{IDFS} \left\{ e^{-j \frac{2\pi}{N} n k} \tilde{X}[k] \right\}$
 $= \tilde{x}[n-M] = x[(n-M) \bmod N]$

- Shifts for finite-length signals are "naturally" circular

3.5b Karpus - Strong revisited and DFS

- Periodic sequences: a bridge to infinite-length signals

- N -periodic sequence: N degrees of freedom

- DFS: only N Fourier coefficients capture all of the information

- Karpbus-Strong revisited



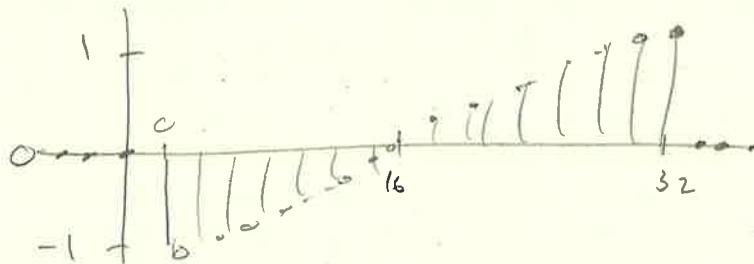
$$y[n] = \alpha y[n-M] + x[n]$$

- choose a signal $\bar{x}[n]$ that is nonzero only for $0 \leq n < M$

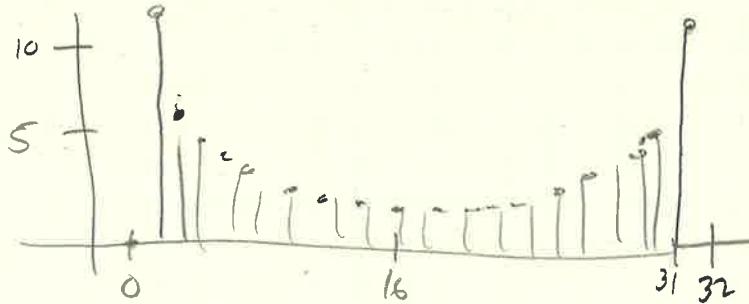
- $\alpha = 1$ (for now)

$$y[n] = \underbrace{\bar{x}[0], \bar{x}[1], \dots, \bar{x}[M-1]}_{\text{1st period}}, \underbrace{\bar{x}[0], \bar{x}[1], \dots, \bar{x}[M-1]}_{\text{2nd period}}, \bar{x}[0], \bar{x}[1], \dots, \dots$$

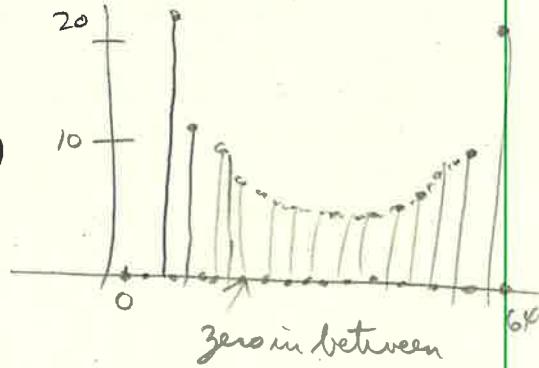
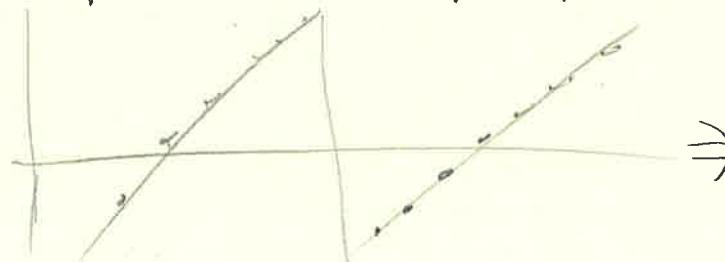
- Example : 32-tap Sawtooth wave

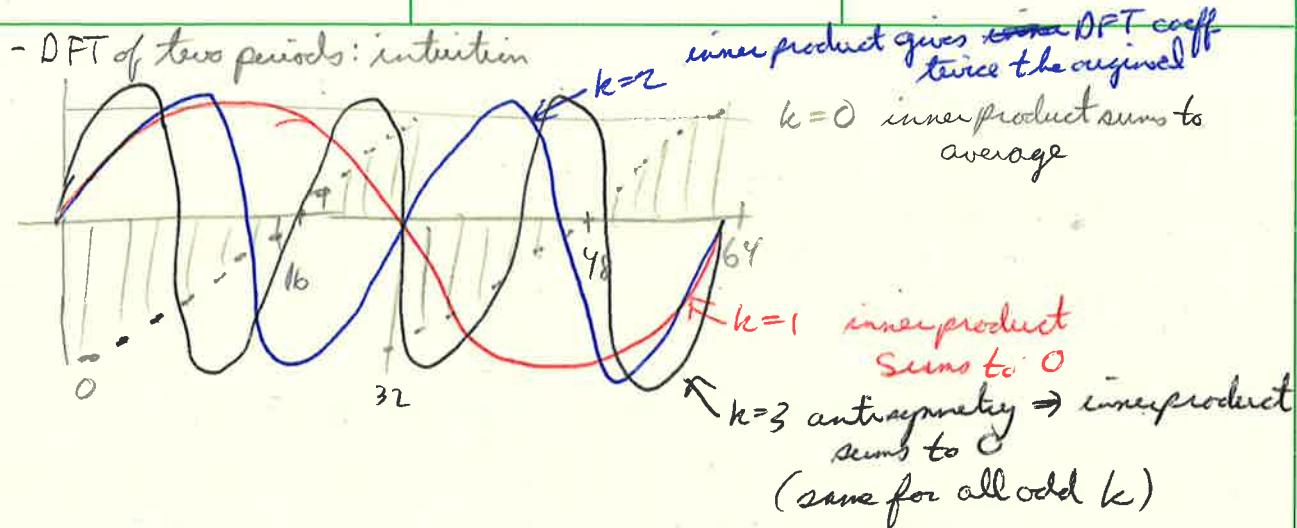


DFT of 32-tap sawtooth wave



- What if we take the DFT of two periods?





- DFT of L periods

$$X_L[k] = \sum_{n=0}^{M-1} y[n] e^{-j \frac{2\pi}{M} nk}, \quad k=0, 1, 2, \dots, M-1$$

$$(k=n+pM) = \sum_{p=0}^{L-1} \sum_{n=0}^{M-1} y[n+pM] e^{-j \frac{2\pi}{M} (n+pM)k}$$

$$\bar{x}[n] \quad \begin{array}{|c|c|c|c|}\hline & & & \\ \hline \end{array} \quad M$$

$$= \sum_{p=0}^{L-1} \sum_{n=0}^{M-1} y[n] e^{-j \frac{2\pi}{M} nk} e^{-j \frac{2\pi}{L} pk}$$

$$y[n] \quad \begin{array}{|c|c|c|c|}\hline & & & \\ \hline \end{array} \quad L \text{ periods}$$

$$= \left(\sum_{p=0}^{L-1} e^{-j \frac{2\pi}{L} pk} \right) \sum_{n=0}^{M-1} \bar{x}[n] e^{-j \frac{2\pi}{M} nk}$$

- We've seen this before

$$\sum_{p=0}^{L-1} e^{-j \frac{2\pi}{L} pk} = \begin{cases} L, & \text{if } k \text{ is a multiple of } L \\ 0, & \text{otherwise} \end{cases}$$

(remember the orthogonality proof for the DFT basis)

- DFT of L periods

$$X_L[k] = \begin{cases} L \bar{x}[k/L], & \text{if } k=0, L, 2L, \dots \\ 0, & \text{otherwise} \end{cases}$$

- DFT and DFS

- again, all the spectral information for a periodic signal is contained in the DFT coefficients of a single period.
- To stress the periodicity of the underlying signal, we use the term DFS

Summary of Lesson 3.5

The discrete Fourier series is just a different flavor of the DFT applied to periodic series. N -periodic sequences in the time domain are mapped onto N -periodic sequences in the frequency domain. Furthermore, the definition of the DFS retrospectively better justifies the use of circular shifts as the natural extension of shifts for finite-length sequences.

Later in the lesson, we have revisited the Karples-Strong algorithm to illustrate a key point about the DFS. If we take the DFT of L repetitions of a finite length sequence of length N , we obtain a series which is non-zero only at multiple integers of L . Moreover, these non-zero coefficients are just scaled versions of the DFT coefficients of the original finite-length sequence. Therefore, all the spectral information of a N -periodic sequence is entirely captured by the DFT coefficients of one period.

3.6 The Discrete-Time Fourier Transform

- The situation so far

- Fourier representation for signal classes:

- N -point finite-length: DFT

- N -point periodic: DFS

- infinite length: ?

- Karples-Strong revisited, part 2

- consider now $\alpha < 1$

- generated signal is infinite-length but not periodic:

$$y[n] = \underbrace{\bar{x}[0], \bar{x}[1], \dots, \bar{x}[M-1]}_{\text{1st period}}, \underbrace{\alpha \bar{x}[0], \alpha \bar{x}[1], \dots, \alpha \bar{x}[M-1]}_{\text{2nd period}}, \underbrace{\alpha^2 \bar{x}[0], \alpha^2 \bar{x}[1], \dots}_{n}$$

- What is a good spectral representation?

- DFT of increasingly long signals

- Start with the DFT. What happens when $N \rightarrow \infty$?

- $(2\pi/N)k$ becomes denser in $[0, 2\pi]$... C^N , $\omega = \frac{2\pi}{N}$

- In the limit $(\frac{2\pi}{N})k \rightarrow \omega$: $\sum_n x[n] e^{-j\omega n}$, $\omega \in \mathbb{R}$

- Discrete-Time Fourier Transform (DTFT)

- Formal definition:

- $x[n] \in l_2(\mathbb{Z})$

- define a function of $\omega \in \mathbb{R}$

$$F(\omega) = \sum_{n=-\infty}^{\infty} x[n] e^{-j\omega n}$$

- inversion (when $F(w)$ exists) :

$$x[n] = \frac{1}{2\pi} \int_{-\pi}^{\pi} F(\omega) e^{j\omega n} d\omega, \quad n \in \mathbb{Z}$$

- DTFT periodicity and notation

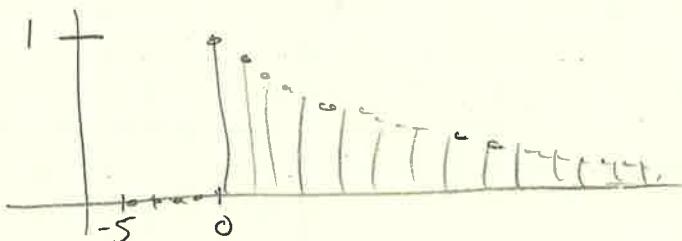
- $F(\omega)$ is 2π -periodic

• to stress periodicity (and for other reasons) we will write

$$X(e^{j\omega}) = \sum_{n=-\infty}^{\infty} x[n] e^{-j\omega n}$$

• by convention, $X(e^{j\omega})$ is represented over $[-\pi, \pi]$

$$-x[n] = \alpha^n u[n], |\alpha| < 1$$



-DTFT of $x[n] = \alpha^n u[n]$, $|\alpha| < 1$

$$X(e^{j\omega}) = \sum_{n=-\infty}^{\infty} x[n] e^{-j\omega n}$$

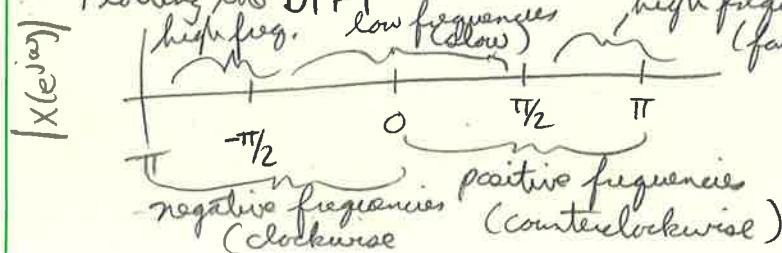
$$= \sum_{n=0}^{\infty} d^n e^{-i\omega n}$$

$$= \sum_{n=0}^{\infty} (\alpha e^{-j\omega})^n$$

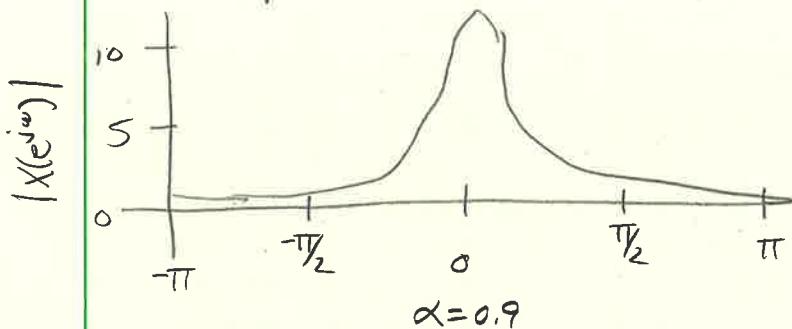
$$= \frac{1}{1 - \alpha e^{-j\omega}}$$

$$|X(e^{j\omega})|^2 = \frac{1}{1+\alpha^2 - 2\alpha \cos \omega}$$

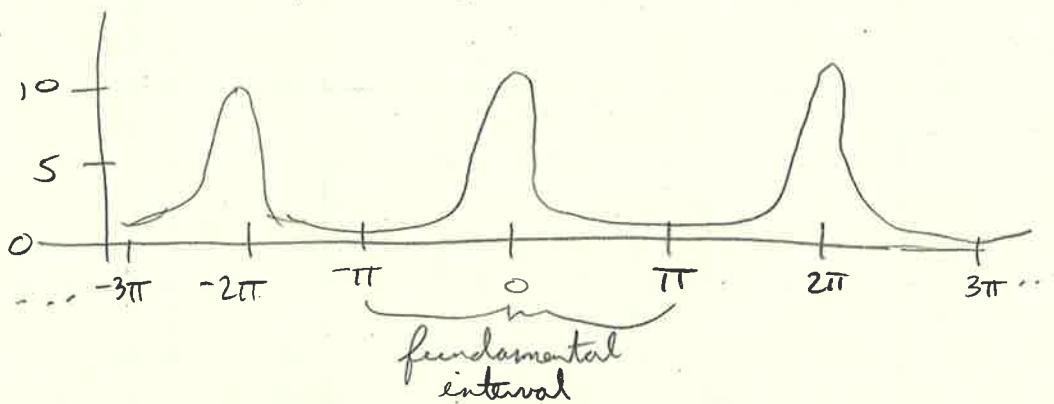
- Plotting the DTFT



- DTFT of $x[n] = \alpha^n u[n]$, $|\alpha| < 1$



- Remember the periodicity!

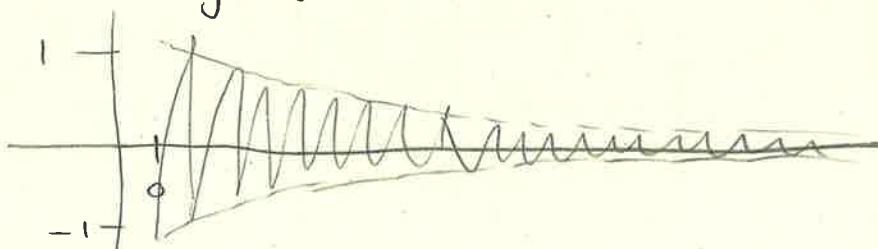


- KS revisited, part 2: 32-tap sawtooth wave

$$x[n] = \frac{2n}{M-1} - 1, \quad n=0, 1, \dots, M-1 \quad (M=32)$$

- KS revisited, part 2: decay $\alpha = 0.9$

$$y[n] = \alpha^{\lfloor \frac{n}{M} \rfloor} \bar{x}[n \bmod M] u[n]$$

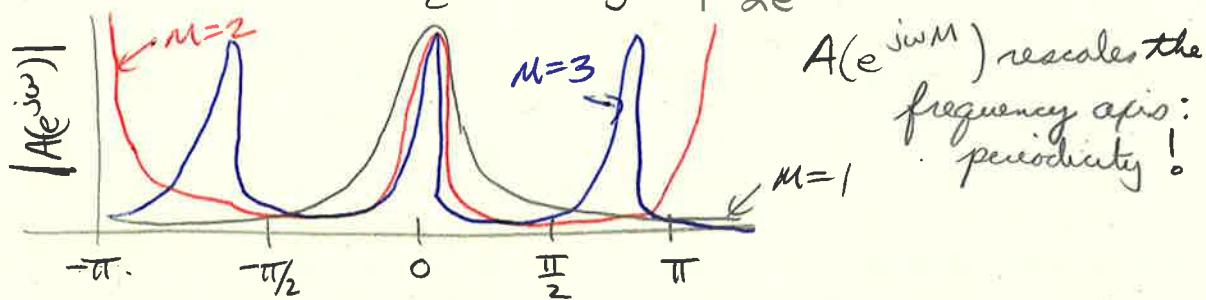


- DTFT of KS signal

$$\begin{aligned} Y(e^{j\omega}) &= \sum_{n=-\infty}^{\infty} y[n] e^{-j\omega n} \\ &= \sum_{p=0}^{\infty} \sum_{n=0}^{M-1} \alpha^p \bar{x}[n] e^{-j\omega(pM+n)} \\ &= \sum_{p=0}^{\infty} \alpha^p e^{-j\omega M p} \sum_{n=0}^{M-1} \bar{x}[n] e^{-j\omega n} \\ &= A(e^{j\omega M}) \bar{X}(e^{j\omega}) \end{aligned}$$

- We know the first term

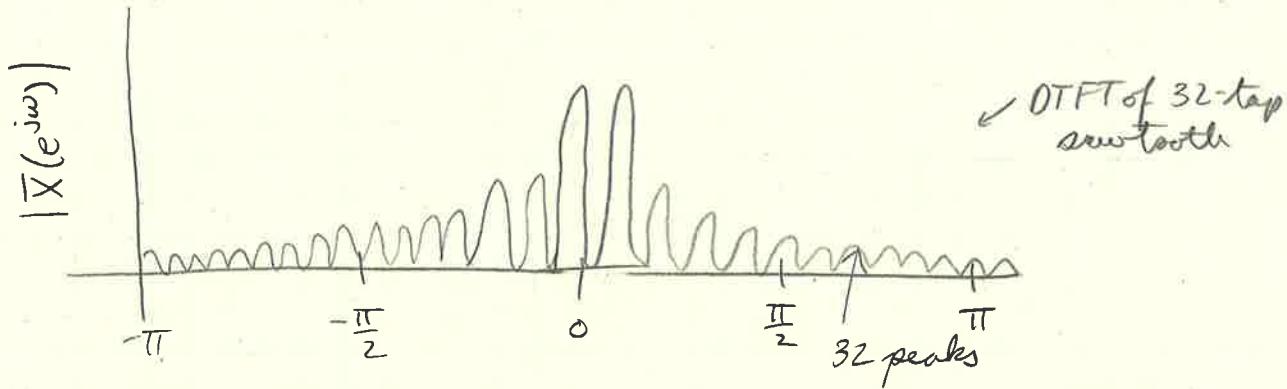
$$A(e^{j\omega}) = \text{DTFT}\{\alpha^n u[n]\} = \frac{1}{1-\alpha e^{-j\omega}} \quad (\alpha=1)$$



$A(e^{j\omega M})$ rescales the frequency axis: periodically!

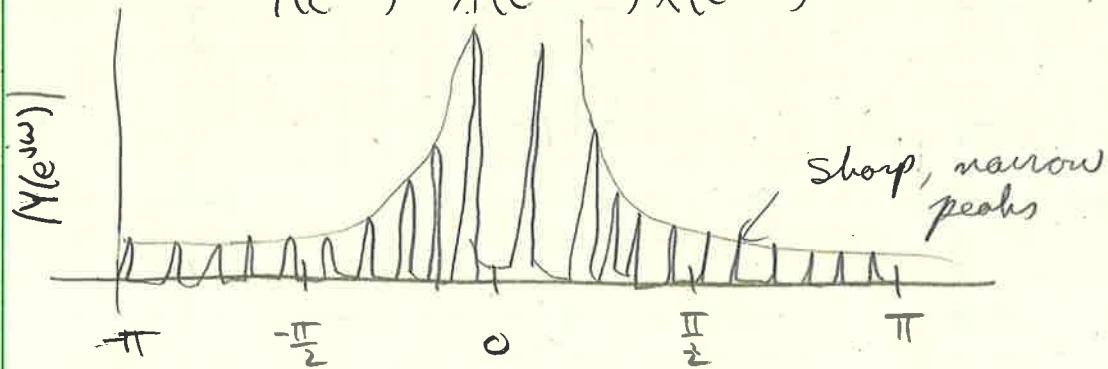
- Second term

$$\bar{X}(e^{j\omega}) = e^{-j\omega} \left(\frac{M+1}{M-1}\right) \frac{1-e^{-j(M-1)\omega}}{(1-e^{-j\omega})^2} - \frac{1-e^{-j(M+1)\omega}}{(1-e^{-j\omega})^2}$$



- OTFT of KS with decay

$$Y(e^{j\omega}) = A(e^{j\omega M}) \bar{X}(e^{j\omega})$$



3.6b Existence and properties of the OTFT

- Existence easy for absolutely summable sequences

$$\begin{aligned} |\bar{X}(e^{j\omega})| &= \left| \sum_{n=-\infty}^{\infty} x[n] e^{-j\omega n} \right| \\ &\leq \sum_{n=-\infty}^{\infty} |x[n]| e^{-j\omega n} = \sum_{n=-\infty}^{\infty} |x[n]| < \infty \end{aligned}$$

- Inversion easy for absolutely summable sequences

$$\begin{aligned} \frac{1}{2\pi} \int_{-\pi}^{\pi} X(e^{jw}) e^{jwn} dw &= \frac{1}{2\pi} \int_{-\pi}^{\pi} \left(\sum_{k=-\infty}^{\infty} x[k] e^{-jkw} \right) e^{jwn} dw \\ &= \sum_{k=-\infty}^{\infty} x[k] \underbrace{\int_{-\pi}^{\pi} \frac{e^{jw(n-k)}}{2\pi} dw}_{n} \\ &= x[n] \end{aligned}$$

$= 0$ unless $n=k$

- A formal change of bases

• Formally DTFT is an inner product in \mathbb{C}^∞ :

$$\sum_{n=-\infty}^{\infty} x[n] e^{-jwn} = \langle e^{jwn}, x[n] \rangle$$

- "basis" is an infinite, uncountable basis: $\{e^{jwn}\}_{w \in \mathbb{R}}$
- something "breaks down": we start with sequences but the transform is a function
- we used absolutely summable sequences but DTFT exists for all square-summable sequences (proof is rather technical)

- Review: DFT

$$X[k] = \langle e^{j \frac{2\pi}{N} nk}, x[n] \rangle$$

basis: $\{e^{j \frac{2\pi}{N} nk}\}_k$

$$x[n] = \frac{1}{N} \sum X[k] e^{j \frac{2\pi}{N} nk}$$

- Review: DPS

$$\tilde{X}[k] = \langle e^{j \frac{2\pi}{N} nk}, \tilde{x}[n] \rangle$$

basis: $\{e^{j \frac{2\pi}{N} nk}\}_k$

$$\tilde{x}[n] = \frac{1}{N} \sum \tilde{X}[k] e^{j \frac{2\pi}{N} nk}$$

- DTFT

$$X(e^{j\omega}) = \langle e^{j\omega n}, x[n] \rangle$$

$\ell_2(\mathbb{R})$

"basis": $\{e^{j\omega n}\}_\omega$

$\ell_2([-T, T])$

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

- DTFT properties

- linearity: $\text{DTFT}\{\alpha x[n] + \beta y[n]\} = \alpha X(e^{j\omega}) + \beta Y(e^{j\omega})$
- time shift: $\text{DTFT}\{x[n-M]\} = e^{-j\omega M} X(e^{j\omega})$
- modulation(dual): $\text{DTFT}\{e^{j\omega_0 n} x[n]\} = X(e^{j(\omega-\omega_0)})$
- time reversal: $\text{DTFT}\{x[-n]\} = X(e^{-j\omega})$
- conjugation: $\text{DTFT}\{x^*[n]\} = X^*(e^{-j\omega})$

- Some particular cases:

- if $x[n]$ is symmetric, the DTFT is symmetric:

$$x[n] = x[-n] \Leftrightarrow X(e^{j\omega}) = X(e^{-j\omega})$$

- if $x[n]$ is real, the DTFT is Hermitian-symmetric:

$$x[n] = x^*[n] \Leftrightarrow X(e^{j\omega}) = X^*(e^{-j\omega})$$

- special case: if $x[n]$ is real, the magnitude of the DTFT is symmetric:

$$x[n] \in \mathbb{R} \Rightarrow |X(e^{j\omega})| = |X(e^{-j\omega})|$$

- more special case: if $x[n]$ is real and symmetric, $X(e^{j\omega})$ is also real and symmetric.

3.6c The DTFT as a change of basis

- DTFT as basis expansion

• Some things are OK:

$$- \text{DTFT}\{\delta[n]\} = 1$$

$$- \text{DTFT}\{\delta[n]\} = \langle e^{j\omega n}, \delta[n] \rangle = 1$$

- Some things aren't:

$$\text{- DFT } \{1\} = NS[k]$$

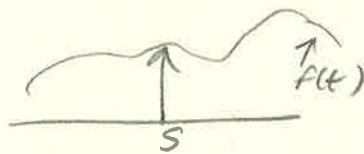
$$\text{- DTFT } \{1\} = \sum_{n=-\infty}^{\infty} e^{-j\omega n} = ?$$

- problem: too many interesting sequences are not square-summable!

- The Dirac delta functional

- Defined by the "sifting" property:

$$\int_{-\infty}^{\infty} \delta(t-s) f(t) dt = f(s), \quad \forall \text{ functions } t \in \mathbb{R}, s \in \mathbb{R}$$



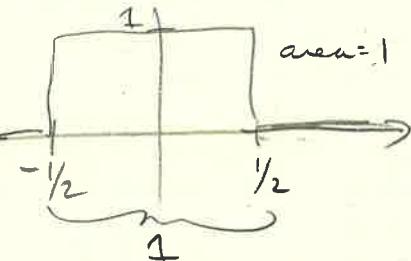
- Intuition

- Family of localizing functions $r_k(t)$ with $k \in \mathbb{N}$ and $t \in \mathbb{R}$

- Support inversely proportional to k

- Constant area

$$\text{rect}(t) = \begin{cases} 1, & |t| < \frac{1}{2} \\ 0, & \text{otherwise} \end{cases}$$

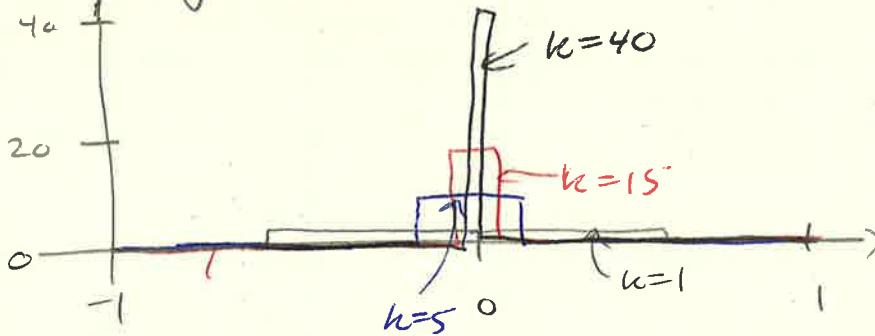


- Consider the localizing family $r_k(t) = k \text{rect}(kt)$:

- nonzero over $[-\frac{1}{2k}, \frac{1}{2k}]$, i.e., support is $\frac{1}{k}$

- area is 1

- The family $r_k(t) = k \text{rect}(kt)$



- Extracting a point value

- By the mean value theorem:

$$\int_{-\infty}^{\infty} r_k(t) f(t) dt = k \int_{-\frac{1}{2k}}^{\frac{1}{2k}} f(t) dt = f(\gamma) \Big|_{\gamma \in [-\frac{1}{2k}, \frac{1}{2k}]}$$

and so:

$$\lim_{k \rightarrow \infty} \int_{-\infty}^{\infty} r_k(t) f(t) dt = f(0)$$

- The Dirac delta functional

The delta functional shorthand. Instead of writing

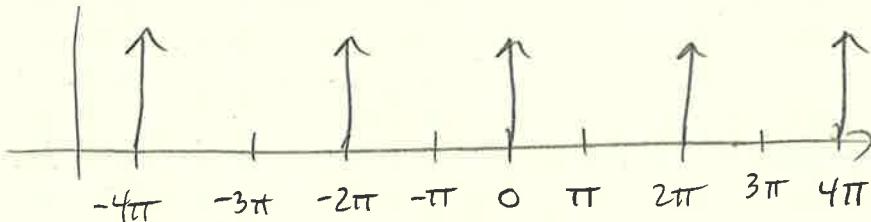
$$\lim_{k \rightarrow \infty} \int_{-\infty}^{\infty} r_k(t-s) f(t) dt$$

we write $\int_{-\infty}^{\infty} \delta(t-s) f(t) dt$, as if $\lim_{k \rightarrow \infty} r_k(t) = \delta(t)$.

- The "pulse train"

$$\tilde{S}(\omega) = 2\pi \sum_{k=-\infty}^{\infty} \delta(\omega - 2\pi k)$$

just a technique to use the Dirac delta in the space of
\$2\pi\$-periodic functions



$$\text{IDFT}\{\tilde{S}(\omega)\} = \frac{1}{2\pi} \int_{-\pi}^{\pi} \tilde{S}(\omega) e^{j\omega n} d\omega$$

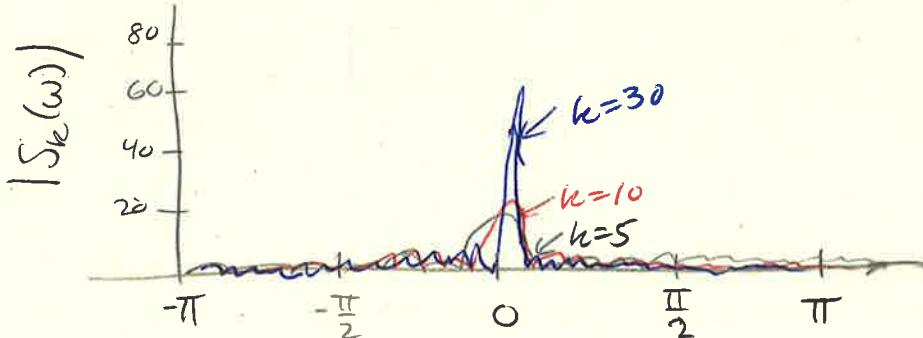
$$= \int_{-\pi}^{\pi} \delta(\omega) e^{-j\omega n} d\omega = e^{-j\omega n} \Big|_{\omega=0} = 1$$

$$(\text{IDFT}\{N \delta[k]\} = 1)$$

$$\Rightarrow \text{DTFT}\{1\} = \tilde{S}(\omega)$$

- Does this make sense?

Partial DTFT sum: $S_k(\omega) = \sum_{n=-k}^k e^{-j\omega n}$



- Using the same technique

$$\text{IDTFT} \left\{ \tilde{\delta}(\omega - \omega_0) \right\} = e^{j\omega_0 n}$$

- ⇒
 - DTFT $\left\{ 1 \right\} = \tilde{\delta}(\omega)$
 - DTFT $\left\{ e^{j\omega_0 n} \right\} = \tilde{\delta}(\omega - \omega_0)$
 - DTFT $\left\{ \cos \omega_0 n \right\} = [\tilde{\delta}(\omega - \omega_0) + \tilde{\delta}(\omega + \omega_0)]/2$
 - DTFT $\left\{ \sin \omega_0 n \right\} = -j[\tilde{\delta}(\omega - \omega_0) - \tilde{\delta}(\omega + \omega_0)]/2$

3.7: Sinusoidal Modulation

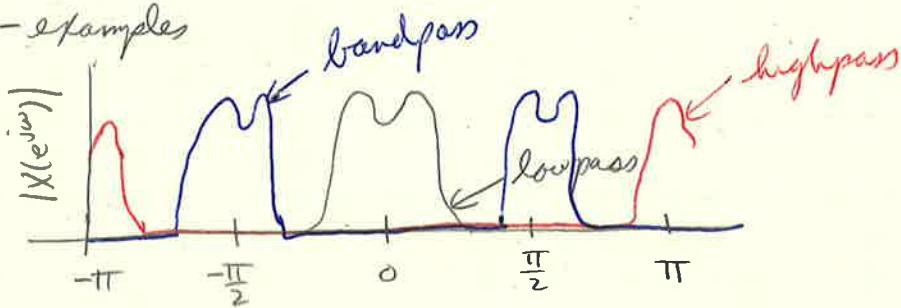
3.7a Sinusoidal modulation

- Classifying signals in frequency

* Three broad categories according to where most of the spectral energy resides:

- lowpass signals (also known as "baseband" signals)
- highpass signals
- bandpass signals

- examples



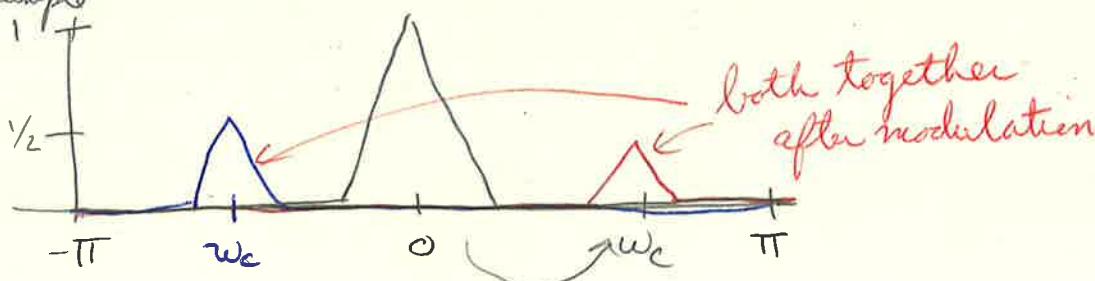
- Sinusoidal modulation

$$\begin{aligned} \text{DTFT} \left\{ x[n] \cos(\omega_c n) \right\} &= \text{DTFT} \left\{ \frac{1}{2} e^{j\omega_0 n} x[n] + \frac{1}{2} e^{-j\omega_0 n} x[n] \right\} \\ &= \frac{1}{2} [X(e^{j(\omega - \omega_c)}) + X(e^{j(\omega + \omega_c)})] \end{aligned}$$

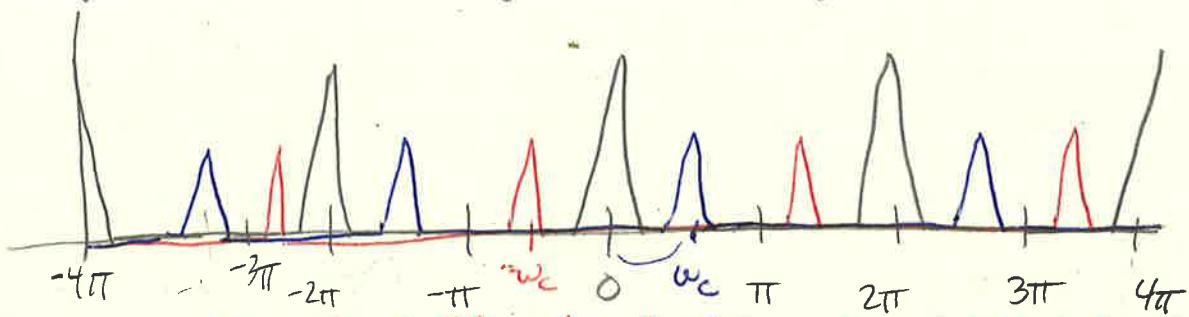
* usually $x[n]$ baseband

* ω_c is the carrier frequency

- example

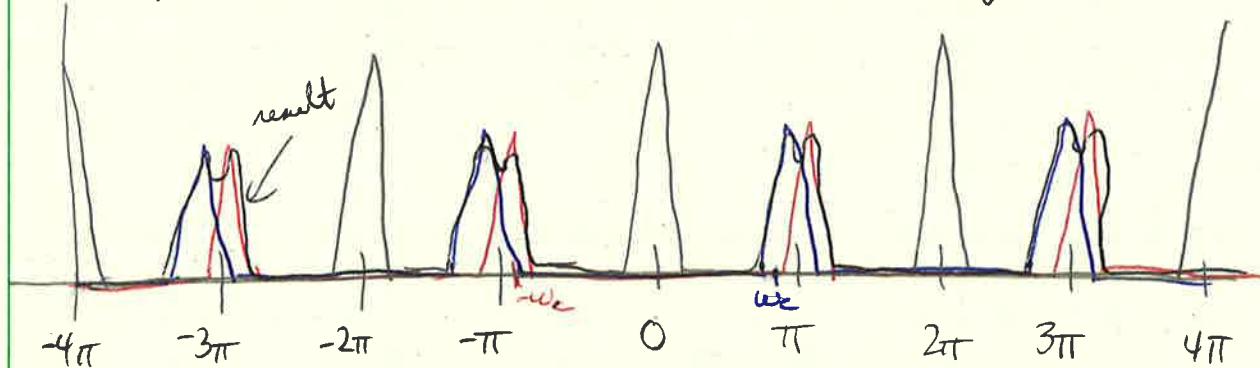


- Again, explicitly showing the periodicity of the spectrum



combine red and blue to get the resulting modulated spectrum

- Careful when the modulation frequency is too large!



- Sinusoidal modulation: applications

- voice and music are lowpass signals
- radio channels are bandpass, in much higher frequencies
- modulation brings the baseband signal in the transmission band
- demodulation at the receiver brings it back

- Sinusoidal demodulation

just multiply the received signal by the carrier again

$$y[n] = x[n] \cos(\omega_c n), \quad Y(e^{j\omega}) = \frac{1}{2} [X(e^{j(\omega-\omega_c)}) + X(e^{j(\omega+\omega_c)})]$$

$$\text{DTFT}\{y[n] \cdot 2 \cos(\omega_c n)\} = Y(e^{j(\omega-\omega_c)}) + Y(e^{j(\omega+\omega_c)})$$

$$= \frac{1}{2} [X(e^{j(\omega-2\omega_c)}) + X(e^{j\omega}) + X(e^{j\omega}) + X(e^{j(\omega+2\omega_c)})]$$

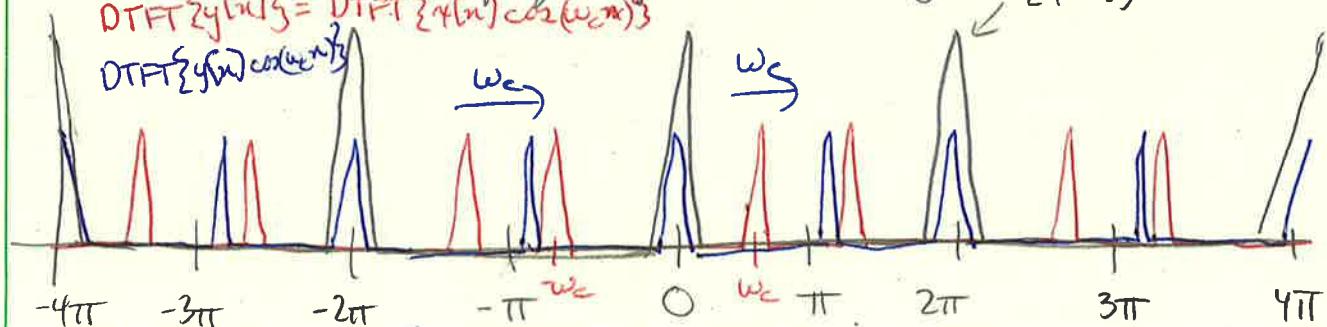
$$= X(e^{j\omega}) + \frac{1}{2} [X(e^{j(\omega-2\omega_c)}) + X(e^{j(\omega+2\omega_c)})]$$

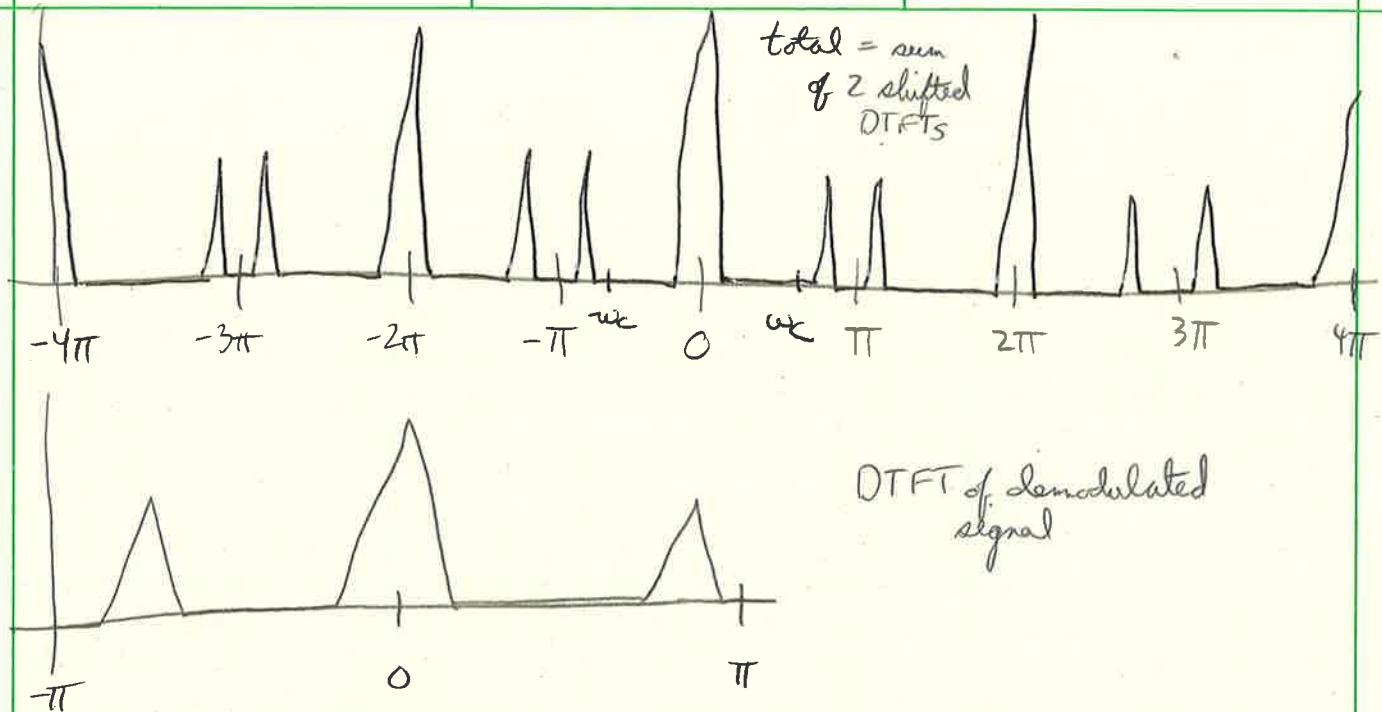
- Demodulation in the frequency domain

$$\text{DTFT}\{y[n]\} = \text{DTFT}\{x[n] \cos(\omega_c n)\}$$

$$\text{DTFT}\{x[n] \cos(\omega_c n)\}$$

$$\text{DTFT}\{x[n]\}$$





- we recovered the baseband signal exactly ..
- but we have some spurious high-frequency components
- in the next Module we will learn how to get rid of them!

3.7b Tuning a guitar

- Problem (abstraction):

- reference sinusoid at frequency ω_0
- tunable sinusoid at frequency ω
- make $\omega = \omega_0$ "by ear"

- The procedure

1. bring ω close to ω_0 (easy)
2. when $\omega \approx \omega_0$ play both sinusoids together
3. trigonometry comes to the rescue

$$\begin{aligned} x[n] &= \cos(\omega_0 n) + \cos(\omega n) \\ &= 2 \cos\left(\frac{\omega_0 + \omega}{2} n\right) \cos\left(\frac{\omega_0 - \omega}{2} n\right) \\ &\approx 2 \cos(\Delta\omega n) \cos(\omega_0 n) \end{aligned}$$

- Let's see what's happening

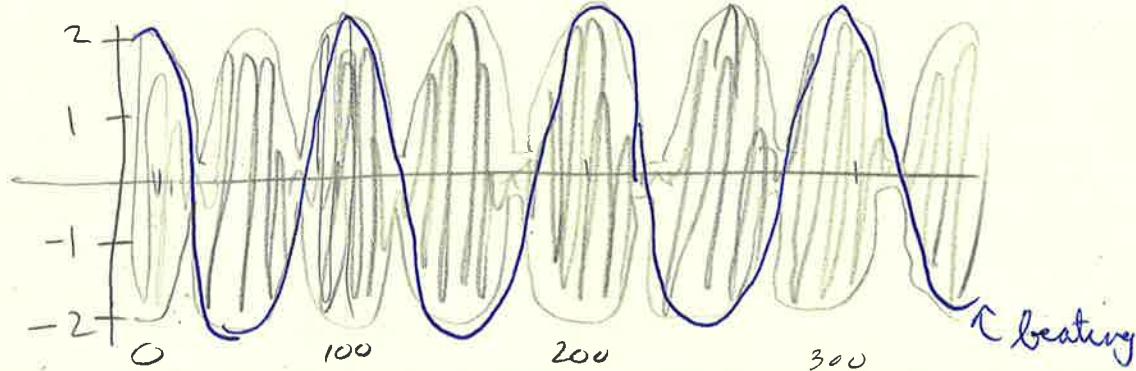
$$x[n] \propto 2 \cos(\Delta\omega n) \cos(\omega_0 n)$$

"error" signal

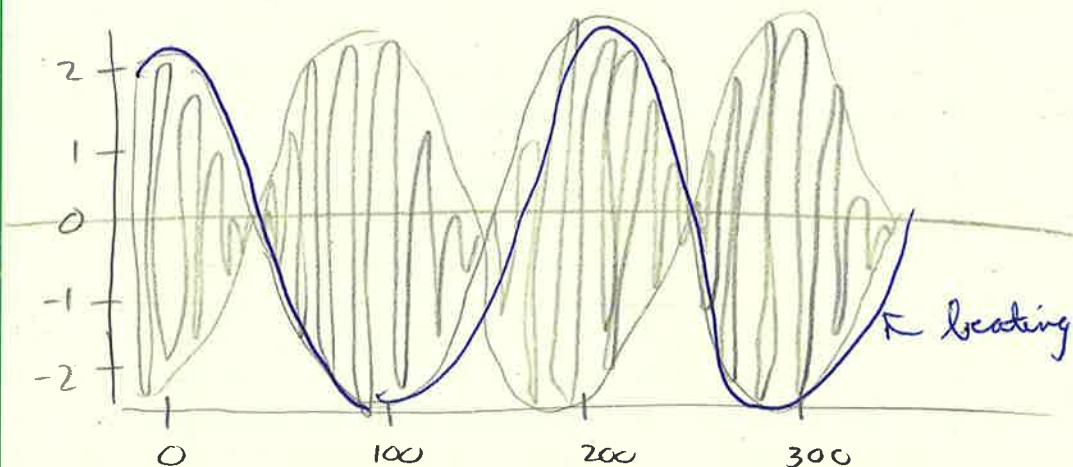
modulation at ω_0

when $\omega \approx \omega_0$, the error signal is too low to be heard; modulation brings it up to hearing range and we perceive it as amplitude oscillations of the carrier frequency

- In the time domain...



$$\omega_0 = 2\pi(0.2), \omega = 2\pi(0.22), \Delta\omega = 2\pi(0.0100)$$



$$\omega_0 = 2\pi(0.2), \omega = 2\pi(0.21), \Delta\omega = 2\pi(0.0050)$$

- A Detour on Western Musical Conventions

- Each note has a unique frequency, $A_3 = 220 \text{ Hz}$, $A_4 = 440 \text{ Hz}$, $A_5 = 880 \text{ Hz}$
- An octave corresponds to doubling/halving frequency
- Octaves are separated into 12 evenly spaced half-tones

$$f_h = f_0 \cdot 2^{h/12}$$

reference note

3.8 Relationship between transforms

- Overview

- DFT, DFS, DTFT
- DTFT of periodic sequences
- DTFT of finite-support sequences
- Zero padding

- Transforms

- DFT, DFS: change of basis in \mathbb{C}^N
- DTFT: "formal" change of basis in $l_2(\mathbb{R})$
- basis vectors are "building blocks" for any signal
- DFT: numerical algorithm (computable)
- DTFT: mathematical tool (proofs)

- Embedding finite-length signals

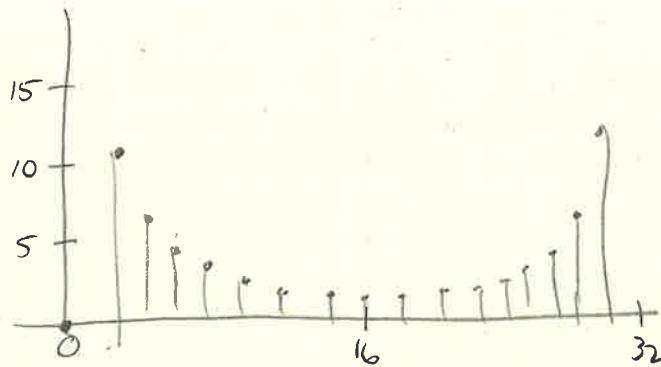
- N -tap signal $x[n]$
- natural spectral representation: DFT $X[k]$
- two ways to embed $x[n]$ into an infinite sequence:
 - periodic extension: $\tilde{x}[n] = x[n \bmod N]$
 - finite support extension: $\tilde{x}[n] = \begin{cases} x[n], & 0 \leq n < N \\ 0, & \text{otherwise} \end{cases}$
- how does $X[k]$ relate to the DTFT of the embedded signals?

- DTFT of periodic signals

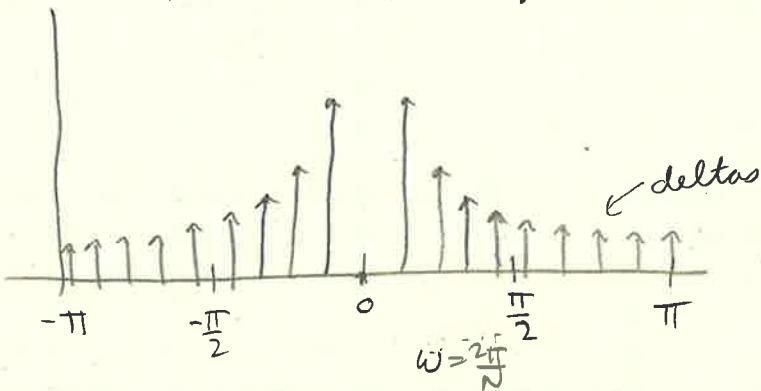
$$\begin{aligned}
 \tilde{x}[n] &= x[n \bmod N] \\
 \tilde{X}(e^{j\omega}) &= \sum_{n=-\infty}^{\infty} \tilde{x}[n] e^{-j\omega n} \\
 &= \sum_{n=-\infty}^{\infty} \left(\frac{1}{N} \sum_{k=0}^{N-1} X[k] e^{j\frac{2\pi}{N} nk} \right) e^{-j\omega n} \\
 &= \frac{1}{N} \sum_{k=0}^{N-1} X[k] \left(\sum_{n=-\infty}^{\infty} e^{j\frac{2\pi}{N} nk} e^{-j\omega n} \right) \\
 &\quad \left(\sum_{n=-\infty}^{\infty} e^{j\frac{2\pi}{N} nk} e^{-j\omega n} = \text{DTFT} \left\{ e^{j\frac{2\pi}{N} nk} \right\} \right. \\
 &\quad \left. = \tilde{g}\left(\omega - \frac{2\pi}{N} k\right) \right)
 \end{aligned}$$

$$\tilde{X}(e^{j\omega}) = \frac{1}{N} \sum_{k=0}^{N-1} X[k] \tilde{g}\left(\omega - \frac{2\pi}{N} k\right)$$

- DFT of 32-tap sawtooth



- DTFT of periodic extension of 32-tap sawtooth



- DTFT of finite-support signals

$$\bar{x}[n] = \begin{cases} x[n], & 0 \leq n < N \\ 0, & \text{otherwise} \end{cases}$$

$$\bar{X}(e^{j\omega}) = \sum_{n=-\infty}^{\infty} \bar{x}[n] e^{-j\omega n} = \sum_{n=0}^{N-1} x[n] e^{-j\omega n}$$

$$= \sum_{n=0}^{N-1} \left(\frac{1}{N} \sum_{k=0}^{N-1} X[k] e^{j\frac{2\pi}{N} nk} \right) e^{-j\omega n}$$

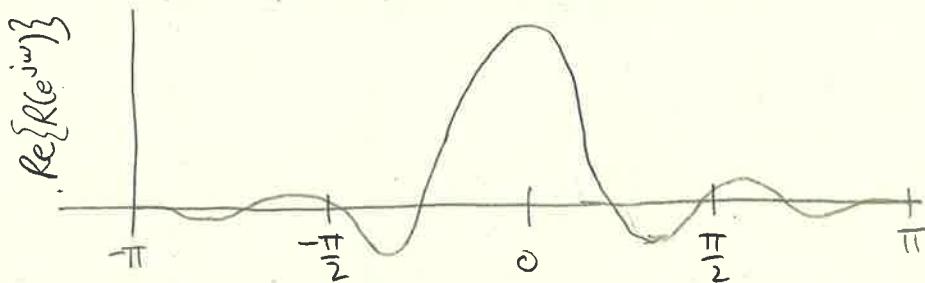
$$= \frac{1}{N} \sum_{k=0}^{N-1} X[k] \left(\sum_{n=0}^{N-1} e^{-j(\omega - \frac{2\pi}{N} k)n} \right)$$

$$\left[\sum_{n=0}^{N-1} e^{-j(\omega - \frac{2\pi}{N} k)n} = \bar{R}(e^{j(\omega - \frac{2\pi}{N} k)}) \right], \text{ where } \bar{R}(e^{j\omega}) \text{ is the DTFT of } \bar{r}[n], \text{ the interval indicator signal: } \bar{r}[n] = \begin{cases} 1, & 0 \leq n < N \\ 0, & \text{otherwise} \end{cases}$$

- DTFT of interval signal

$$\begin{aligned}\bar{R}(e^{j\omega}) &= \sum_{n=0}^{N-1} e^{-j\omega n} = \frac{1 - e^{-j\omega N}}{1 - e^{-j\omega}} \\ &= e^{-j\frac{\omega N}{2}} \left[e^{j\frac{\omega N}{2}} - e^{-j\frac{\omega N}{2}} \right] \\ &\quad \overline{e^{-j\frac{\omega}{2}} \left[e^{j\frac{\omega}{2}} - e^{-j\frac{\omega}{2}} \right]} \\ &= \frac{\sin(\frac{\omega}{2}N)}{\sin(\frac{\omega}{2})} e^{-j\frac{\omega}{2}(N-1)}\end{aligned}$$

- DTFT of interval signal ($N=9$)

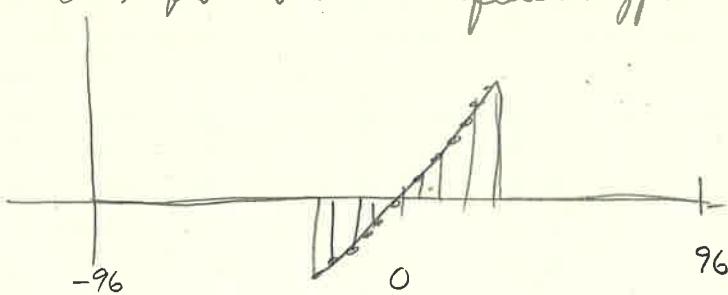


- DTFT of finite-support signals cont'd

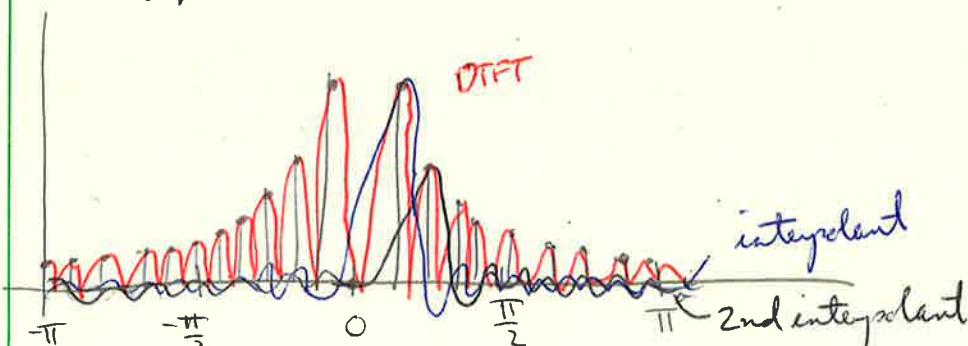
$$\bar{X}(e^{j\omega}) = \sum_{k=0}^{N-1} X[k] \Lambda(\omega - \frac{2\pi}{N}k), \text{ where } \Lambda(\omega) = \frac{1}{N} \bar{R}(e^{j\omega}).$$

smooth interpolation of DFT values.

- 32 tap sawtooth with finite support extension



- DTFT of finite support extension (sketch)

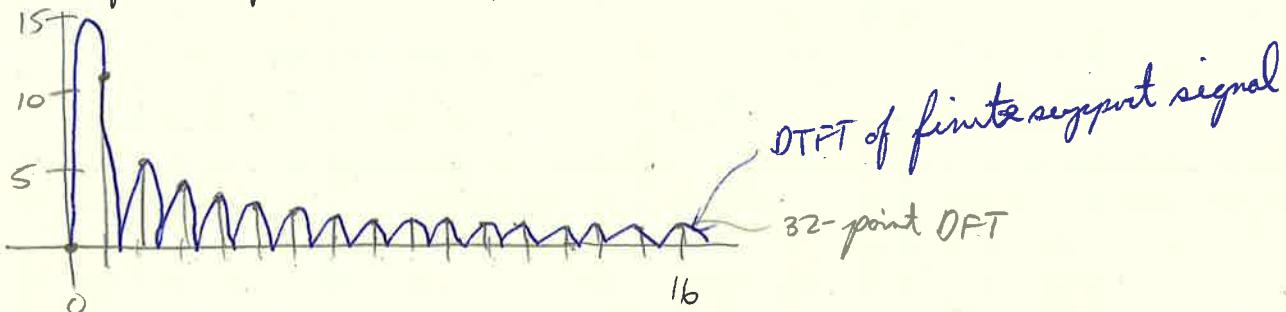


- About zero-padding

When computing the DFT numerically, one may "pad" the data vector with zeros to obtain "nicer" plots.

$$\begin{aligned}
 X_M[h] &= \sum_{n=0}^{M-1} x[n] e^{-j \frac{2\pi}{M} nh} = \sum_{n=0}^{N-1} x[n] e^{-j \frac{2\pi}{M} nh} \\
 &\stackrel{\text{extension of } x[n]}{=} \sum_{n=0}^{N-1} \left(\frac{1}{N} \sum_{k=0}^{N-1} X_N[k] e^{j \frac{2\pi}{N} nk} \right) e^{-j \frac{2\pi}{M} nh} \\
 &= \frac{1}{N} \sum_{k=0}^{N-1} X_N[k] \left(\sum_{n=0}^{N-1} e^{-j \left(\frac{2\pi}{M} h - \frac{2\pi}{N} k \right) n} \right) \\
 &= \overline{X(e^{j\omega})} \Big|_{\omega = \frac{2\pi}{M} h}
 \end{aligned}$$

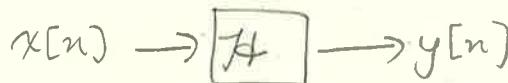
- zero padding does not add information
- a zero-padded DFT is simply a sampled DTFT of the finite-support extension
- DFT of 32-top sawtooth, zero-padded



Module 4 Part 1: Introduction to Filtering

4.1.a Linear time-invariant filters

- A generic signal processing device

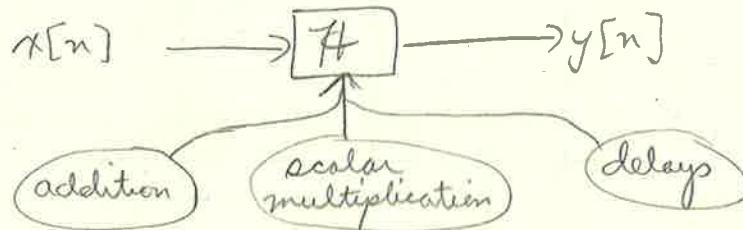


$$y[n] = H\{x[n]\}$$

• Linearity: $H\{\alpha x_1[n] + \beta x_2[n]\} = \alpha H\{x_1[n]\} + \beta H\{x_2[n]\}$

• Time Invariance: $y[n] = H\{x[n]\} \Leftrightarrow H\{x[n-n_0]\} = y[n-n_0]$

- Linear, time-invariant systems (LTI)



$$y[n] = H(x[n], x[n-1], x[n-2], \dots, y[n-1], y[n-2], \dots) \quad (\text{causal LTI})$$

with $H(\cdot)$ a linear function of its arguments

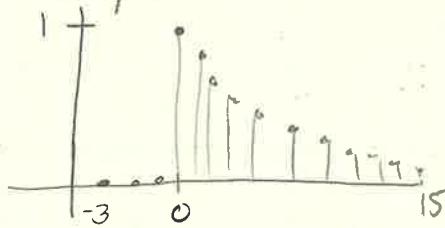
4.1.b Convolution

- Impulse response

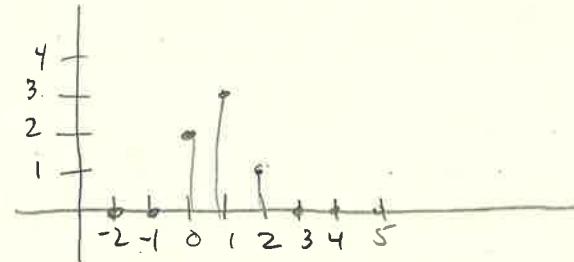
$$h[n] = H\{\delta[n]\}$$

• Fundamental result: impulse response fully characterizes the LTI system!

- Example



$$h[n] = \alpha^n u[n]$$



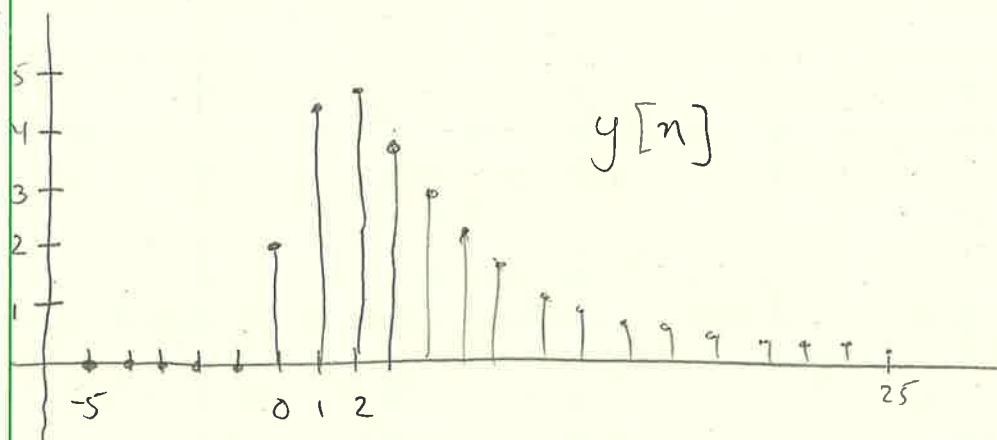
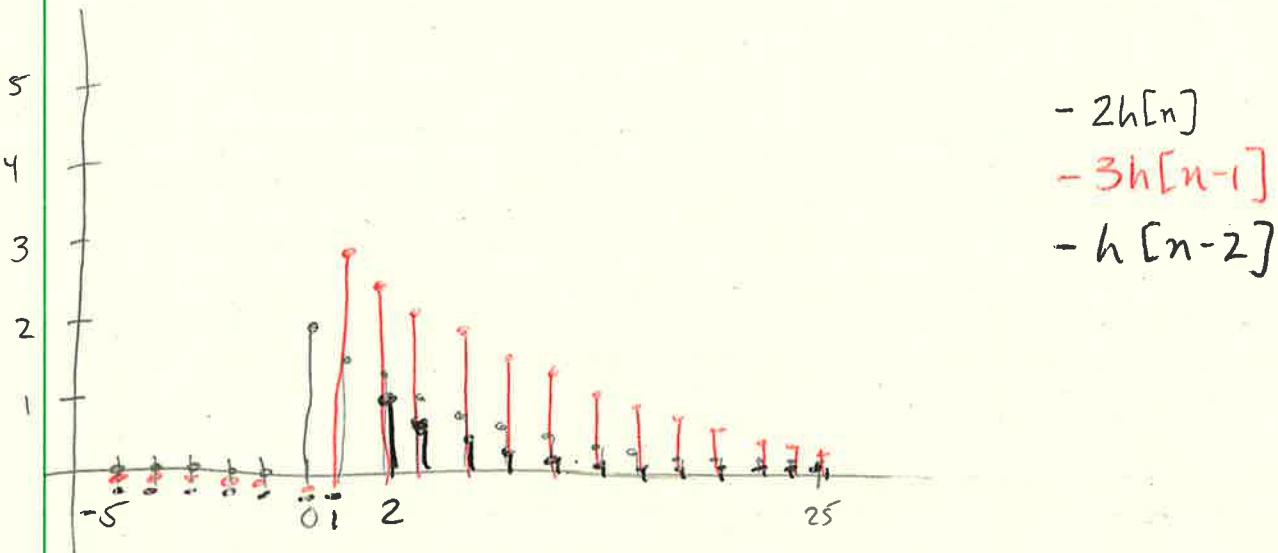
$$x[n] = \begin{cases} 2, & n=0 \\ 3, & n=1 \\ 1, & n=2 \\ 0, & \text{otherwise} \end{cases}$$

$$x[n] = 2\delta[n] + 3\delta[n-1] + \delta[n-2]$$

$$\text{we know the impulse response } h[n] = H\{\delta[n]\}$$

$$\text{compute } y[n] = H\{x[n]\} \text{ exploiting linearity and time-invariance}$$

$$\begin{aligned}
 y[n] &= H\{2x[n] + 3x[n-1] + x[n-2]\} \\
 &= 2H\{\delta[n]\} + 3H\{\delta[n-1]\} + H\{\delta[n-2]\} \\
 &= 2h[n] + 3h[n-1] + h[n-2]
 \end{aligned}$$



- Convolution

We can always write (Module 3.2) :

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

by linearity and time invariance : $y[n] = \sum_{k=-\infty}^{\infty} x[k] h[n-k] = x[n] * h[n]$

- Performing the convolution algorithmically

$$x[n] * y[n] = \sum_{k=-\infty}^{\infty} x[k] h[n-k]$$

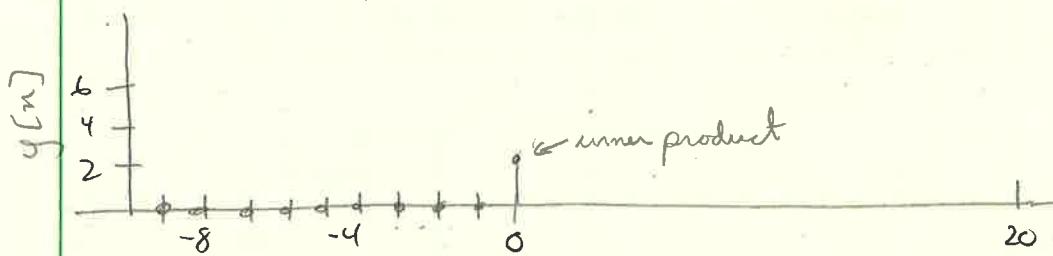
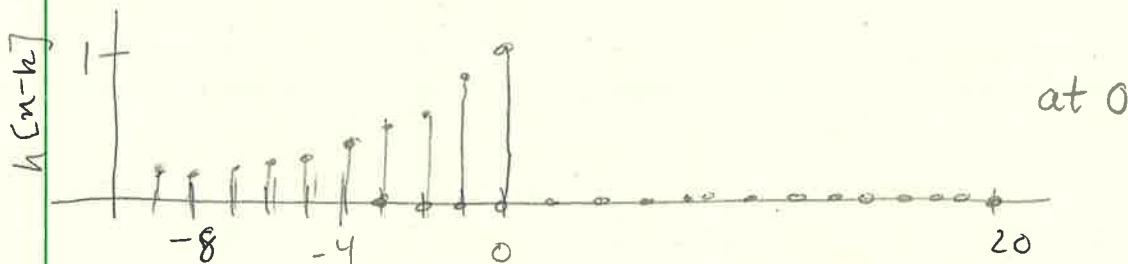
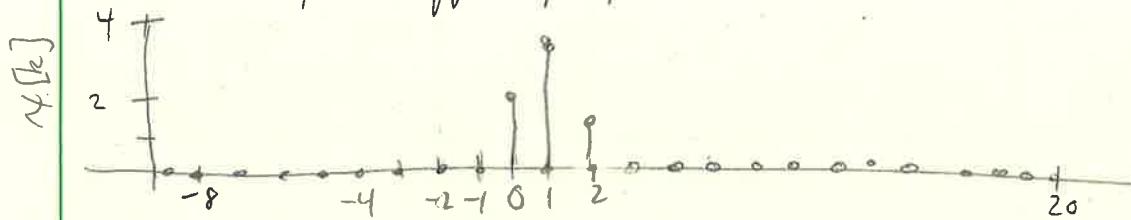
Ingredients :

- a sequence $x[n]$
- a second sequence $h[n]$

The recipe :

- time reverse $h[n]$
- at each step n (from $-\infty$ to ∞)
 - center the time-reversed $h[n]$ in n
(i.e. shift by $-n$)
 - Compute the inner product

- Same example, different perspective



- Convolution properties

- linearity and time invariance (by definition)
- commutativity: $(x * h)[n] = (h * x)[n]$
- associativity for absolutely and square-summable sequences:
 $((x * h) * w)[n] = (x * (h * w))[n]$

$$x[n] \rightarrow [h[n]] \rightarrow [w[n]] \rightarrow y[n]$$

$$x[n] \rightarrow [(h * w)[n]] \rightarrow y[n]$$

Signal of the Day: Can one hear the shape of a room?

- Our Model: Room Impulse Response (RIR)

- Linear model

- Sound level in room acoustics is low
- Linear model is good approximation
- Entirely characterized by impulse response, i.e., response to Dirac impulse

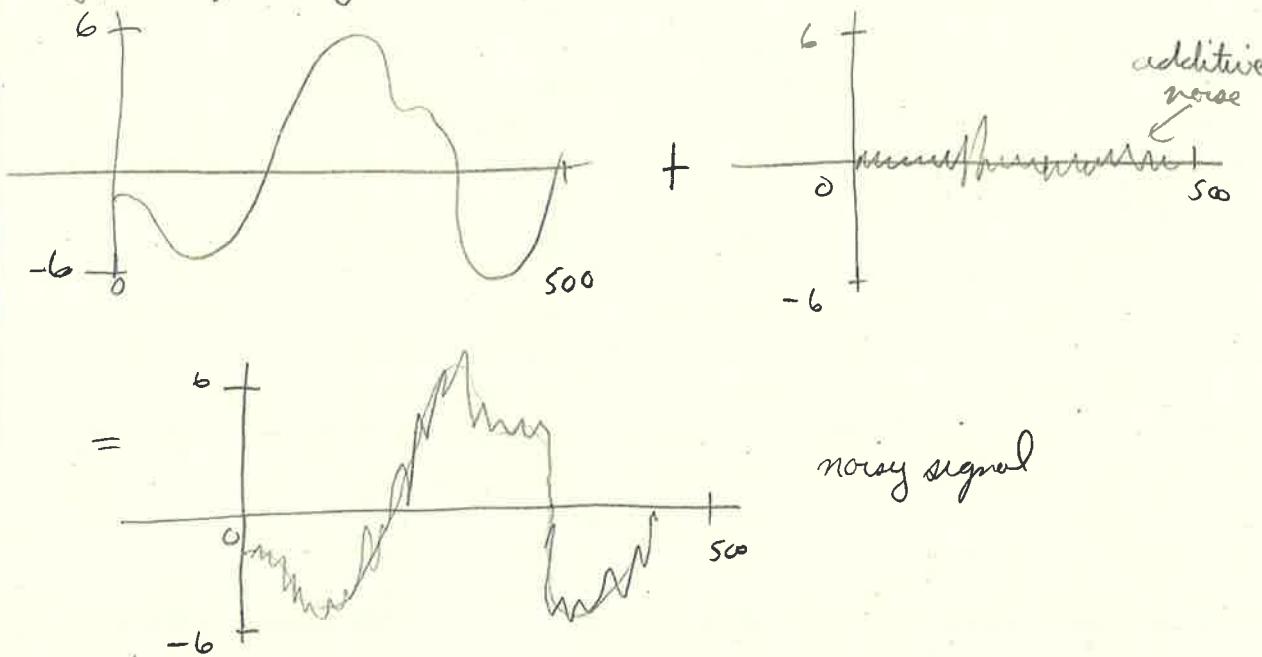
- Room impulse response

- Describe audio channel between sender S and receiver R
- Sum up effect of direct path transmission and subsequent attenuated echoes

4.2 Filtering by Example

4.2.a The moving average filter

- Typical filtering scenario: denoising

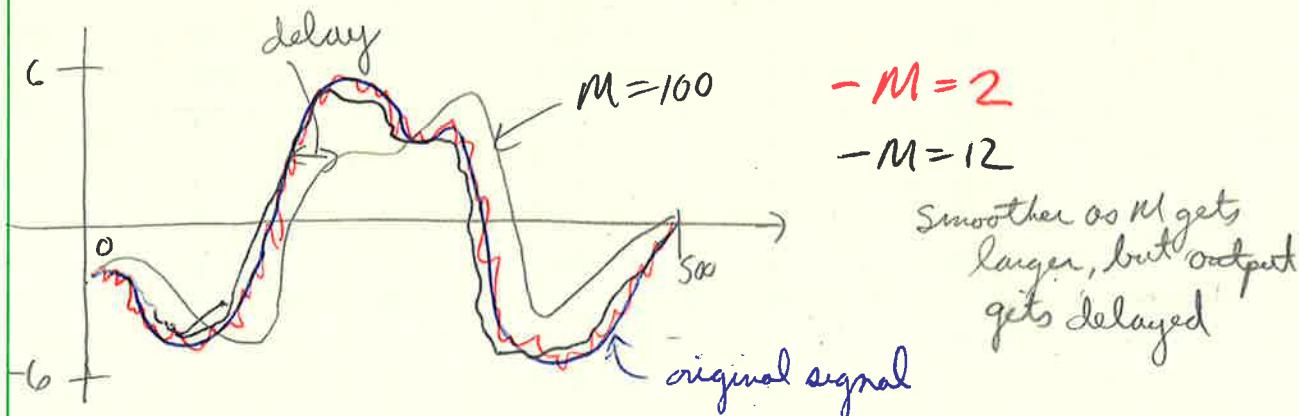


- Denoising by Moving Average (MA)

- idea: replace each sample by the local average
- for instance : $y[n] = (x[n] + x[n-1]) / 2$

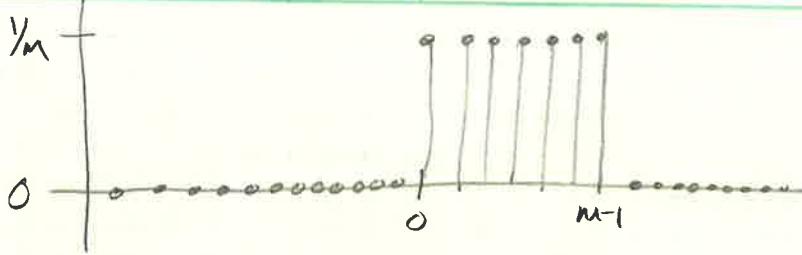
- more generally :

$$y[n] = \frac{1}{M} \sum_{k=0}^{M-1} x[n-k]$$



- MA : impulse response

$$h[n] = \frac{1}{M} \sum_{k=0}^{M-1} \delta[n-k] = \begin{cases} 1/M, & 0 \leq n \leq M \\ 0, & \text{otherwise} \end{cases}$$



- MA: analysis

- smoothing effect proportional to M

- number of operations and storage also proportional to M

- From the MA to a first-order recursion

$$y_m[n] = \frac{1}{M} (x[n] + x[n-1] + \dots + x[n-M+1]) \quad - \text{Moving average over } M \text{ points}$$

$$y_m[n] = \underbrace{\frac{1}{M} x[n]}_{\text{"almost" } y_{M-1}[n-1]} + \underbrace{\frac{1}{M} (x[n-1] + \dots + x[n-M+1])}_{\text{moving average over } M-1 \text{ points}}$$

"almost" $y_{M-1}[n-1]$, i.e. moving average over $M-1$ points, delayed by one

Formally:

$$y_m[n] = \frac{1}{M} \sum_{k=0}^{M-1} x[n-k]$$

$$\begin{aligned} y_m[n-1] &= \frac{1}{M} \sum_{k=0}^{M-1} x[(n-1)-k] = \frac{1}{M} \sum_{k=0}^{M-1} x[n-(k+1)] \\ &= \frac{1}{M} \sum_{k=0+1}^{M-1+1} x[n-k] = \frac{1}{M} \sum_{k=1}^M x[n-k] \end{aligned}$$

$$y_{M-1}[n] = \frac{1}{M-1} \sum_{k=0}^{M-2} x[n-k]$$

$$y_{M-1}[n-1] = \frac{1}{M-1} \sum_{k=1}^{M-1} x[n-k]$$

$$y_m[n] = \frac{1}{M} \sum_{k=0}^{M-1} x[n-k]$$

$$y_{M-1}[n-1] = \frac{1}{M-1} \sum_{k=1}^{M-1} x[n-k]$$

$$\sum_{k=0}^{M-1} x[n-k] = x[n] + \sum_{k=1}^{M-1} x[n-k]$$

$$My_m[n] = x[n] + (M-1) y_{M-1}[n-1]$$

$$\Leftrightarrow y_m[n] = \frac{M-1}{M} y_{M-1}[n-1] + \frac{1}{M} x[n]$$

$$y_m[n] = \lambda y_{M-1}[n-1] + (1-\lambda) x[n], \quad \lambda = \frac{M-1}{M}$$

4.2.6 The leaky integrator

- From the MA to a first-order recursion

$$y_m[n] = \frac{m-1}{m} y_{m-1}[n-1] + \frac{1}{m} x[n]$$

$$y_m[n] = \lambda y_{m-1}[n-1] + (1-\lambda) x[n], \quad \lambda = \frac{m-1}{m}$$

- The Leaky Integrator

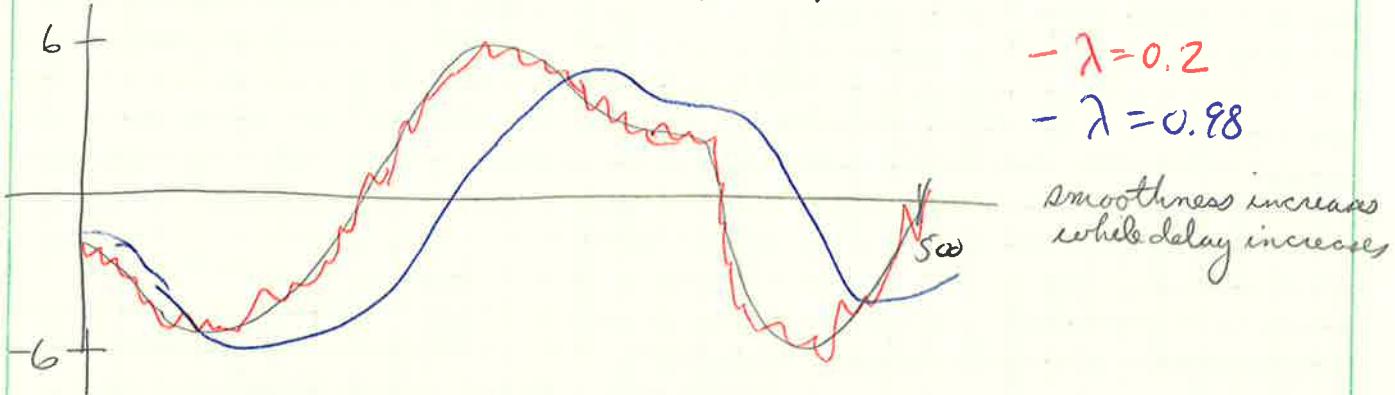
• When M is large, $y_{m-1}[n] \approx y_m[n]$ (and $\lambda \approx 1$)

• try the filter

$$y[n] = \lambda y[n-1] + (1-\lambda) x[n]$$

• filter is now recursive, since it uses its previous output value

- Denoising recursively with the Leaky Integrator



- What about the impulse response?

$$y[n] = \lambda y[n-1] + (1-\lambda) \delta[n]$$

$$\cdot y[n] = 0, \forall n < 0$$

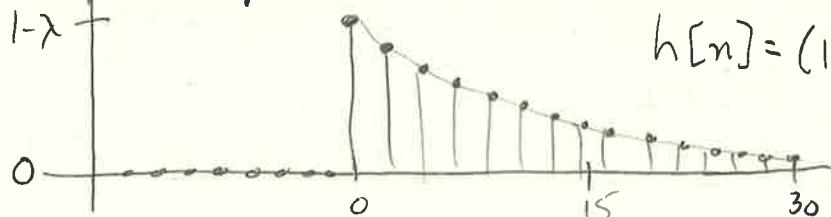
$$\cdot y[0] = \lambda y[-1] + (1-\lambda) \delta[0] = 1-\lambda$$

$$\cdot y[1] = \lambda y[0] + (1-\lambda) \delta[1] = \lambda(1-\lambda)$$

$$\cdot y[2] = \lambda y[1] + (1-\lambda) \delta[2] = \lambda^2(1-\lambda)$$

⋮

- Impulse Response



$$h[n] = (1-\lambda) \lambda^n u[n]$$

- Leaky Integrator: why the name?

Discrete-time integrator is a boundless accumulator:

$$y[n] = \sum_{k=-\infty}^n x[k]$$

We can rewrite the integrator as

$$y[n] = y[n-1] + x[n]$$

To prevent "explosion", pick $\lambda < 1$

$$y[n] = \lambda y[n-1] + (1-\lambda) x[n]$$

keep only a fraction λ of
the accumulated value
so far and forget ("leak")
a fraction $1-\lambda$

add only a fraction $1-\lambda$ of the
current value to the accumulator

Summary of Lesson 4.2

In this lesson we have studied two examples of LTI filters: the moving average and the leaky integrator. The moving average is just a local average computed over the last M observations, including the current one. We have seen the formula for its impulse response and derived a simple recursive formula to compute it efficiently.

The leaky integrator is a special case of the moving average filter when M becomes large. It is also defined by a recursive formula. The basic idea is to add a portion λ of the past accumulated values so far and a fraction $1-\lambda$ of the current observation. By setting the value of $\lambda < 1$, we ensure that the system never blows up.

4.3 Filter Stability

4.3.a Filter classification in the time domain

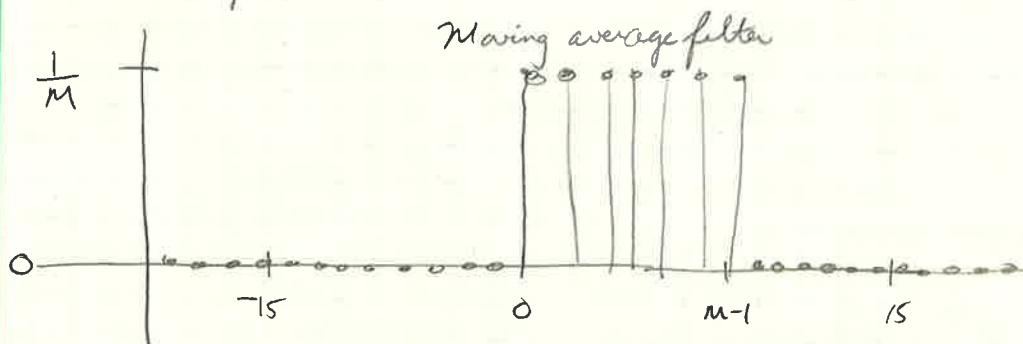
- Filter types according to impulse response

- Finite Impulse Response (FIR)
- Infinite Impulse Response (IIR)
- causal
- non causal

- FIR

- impulse response has finite support
- only a finite number of samples are involved in the computation of each output sample

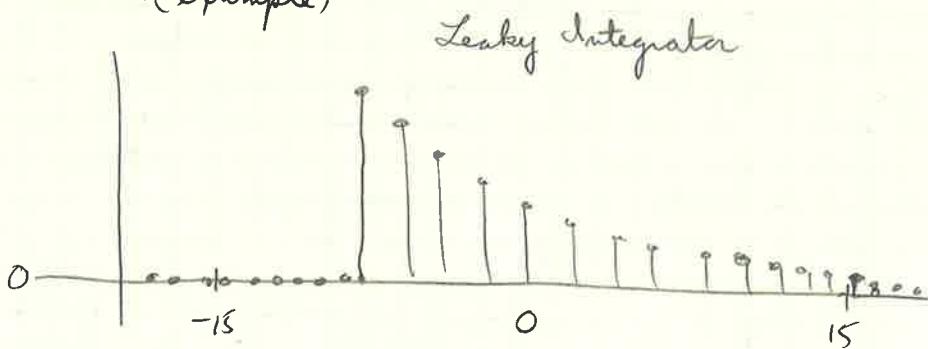
- FIR (example)



- IIR

- impulse response has infinite support
- a potentially infinite number of samples are involved in the computation of each output sample
- surprisingly, in many cases the computation can still be performed in a finite amount of steps.

- IIR (example)



- Causal vs Noncausal

* causal :

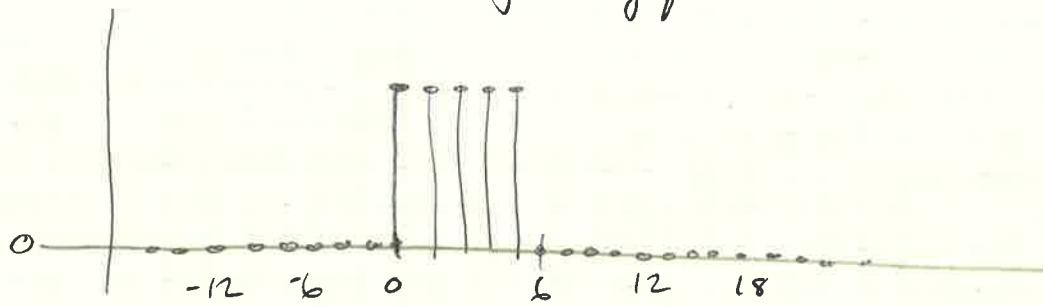
- impulse response is zero for $n < 0$
- only past samples (with respect to the present) are involved in the computation of each output sample
- causal filters can work "on line" since they only need the past

* non causal :

- impulse response is nonzero for some (or all) $n < 0$
- can still be implemented in an offline fashion (when all input data are available on storage, e.g., in Image Processing)

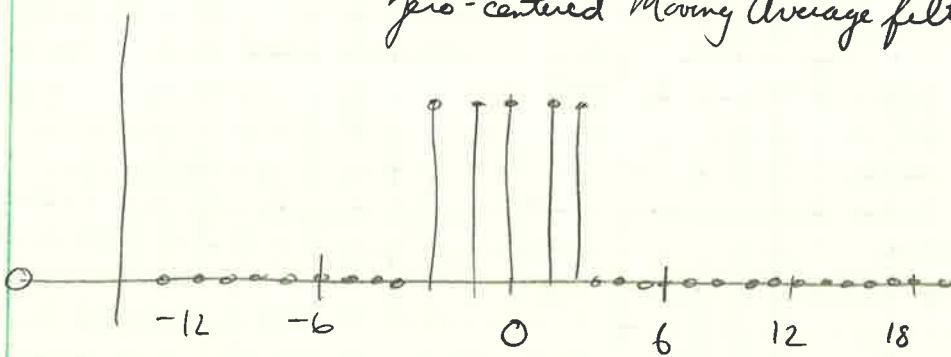
- Causal example

Moving Average filter



- Noncausal example

Zero-centered Moving Average filter



4.3.b Filter Stability

- Stability

- key concept: avoid "explosions" if the input is nice

- a nice signal is a bounded signal: $|x[n]| < M, \forall n$

- Bounded-Input-Bounded-Output (BIBO) stability: if the input is nice the output should be nice

- Fundamental Stability Theorem

A filter is BIBO stable \Leftrightarrow its impulse response is absolutely summable

Proof (\Rightarrow) Hypotheses: $|x[n]| < M, \sum_n h[n] = L < \infty$

Locus: $|y[n]|$ bounded

$$\begin{aligned} \text{Proof: } |y[n]| &= \left| \sum_{k=-\infty}^{\infty} h[k] x[n-k] \right| \leq \sum_{k=-\infty}^{\infty} |h[k] x[n-k]| \\ &\leq M \sum_{k=-\infty}^{\infty} |h[k]| < ML \end{aligned}$$

proof (\Leftarrow): Hypotheses: $|x[n]| < M$, $|y[n]| < P$
 Thesis: $h[n]$ is absolutely summable

proof by contradiction:

assume $\sum_n |h[n]| = \infty$

build $x[n] = \begin{cases} +1, & h[-n] \geq 0 \\ -1, & h[-n] < 0 \end{cases}$

clearly, $x[n]$ is bounded

however

$$y[0] = (x * h)[0] = \sum_{k=-\infty}^{\infty} h[k] x[-k] = \sum_{k=-\infty}^{\infty} |h[k]| = \infty$$

- The good news: FIR filters are always stable

- Checking the stability of IIRs

• Let's check the Leaky Integrator:

$$\begin{aligned} \sum_{n=-\infty}^{\infty} |h[n]| &= |1-\lambda| \sum_{n=0}^{\infty} |\lambda|^n \\ &= \lim_{n \rightarrow \infty} |1-\lambda| \frac{1-\lambda^{n+1}}{1-\lambda} < \infty \text{ for } |\lambda| < 1 \end{aligned}$$

• Stability is guaranteed for $|\lambda| < 1$

• We will study indirect methods for filter stability later in this module.

4.4 Frequency Response

4.4.a The convolution theorem

- A remarkable result

$$e^{j\omega_0 n} \rightarrow \boxed{H} \rightarrow ?$$

$$y[n] = e^{j\omega_0 n} * h[n] = h[n] * e^{j\omega_0 n}$$

$$= \sum_{k=-\infty}^{\infty} h[k] e^{j\omega_0 (n-k)}$$

$$= e^{j\omega_0 n} \sum_{k=-\infty}^{\infty} h[k] e^{-j\omega_0 k}$$

$$= H(e^{j\omega_0}) e^{j\omega_0 n}$$

$$e^{j\omega_0 n} \rightarrow H \rightarrow H(e^{j\omega_0}) e^{j\omega_0 n}$$

- Complex exponentials are eigensequences of LTI systems, i.e., linear filters cannot change the frequency of sinusoids
- DTFT of impulse response determines the frequency character of a filter
- Magnitude and phase

If $H(e^{j\omega_0}) = Ae^{j\theta}$, then $H\{e^{j\omega_0 n}\} = Ae^{j(\omega_0 n + \theta)}$, $A \in \mathbb{R}$, $\theta \in [-\pi, \pi]$

amplitude =
amplification ($A > 1$) or
attenuation ($0 \leq A < 1$)

phase shift =
delay ($\theta < 0$) or
advancement ($\theta > 0$)

- The convolution theorem

- In general: $\text{DTFT}\{x[n] * h[n]\} = ?$
- Intuition: the DTFT reconstruction formula tells us how to build $x[n]$ from a set of complex exponential "basis" functions.

$X(e^{j\omega}) e^{j\omega n} \rightarrow H \rightarrow X(e^{j\omega}) H(e^{j\omega}) e^{j\omega n}$
of the form $X(e^{j\omega}) e^{j\omega n}$

$$\begin{aligned} \text{DTFT}\{x[n] * h[n]\} &= \sum_{n=-\infty}^{\infty} (x * h)[n] e^{-j\omega n} \\ &= \sum_{n=-\infty}^{\infty} \sum_{k=-\infty}^{\infty} x[k] h[n-k] e^{-j\omega n} \\ &= \sum_{n=-\infty}^{\infty} \sum_{k=-\infty}^{\infty} x[k] h[n-k] e^{-j\omega(n-k)} e^{-j\omega k} \\ &= \sum_{k=-\infty}^{\infty} x[k] e^{-j\omega k} \sum_{n=-\infty}^{\infty} h[n-k] e^{-j\omega(n-k)} \\ &= H(e^{j\omega}) X(e^{j\omega}) \end{aligned}$$

- Frequency response

$$H(e^{j\omega}) = \text{DTFT}\{h[n]\}$$

Two effects:

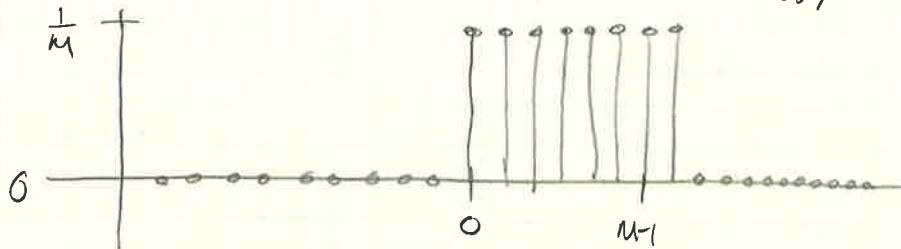
- magnitude: amplification ($|H(e^{j\omega})| > 1$) or attenuation ($|H(e^{j\omega})| < 1$) of input frequency

- phase: overall delay and shape changes

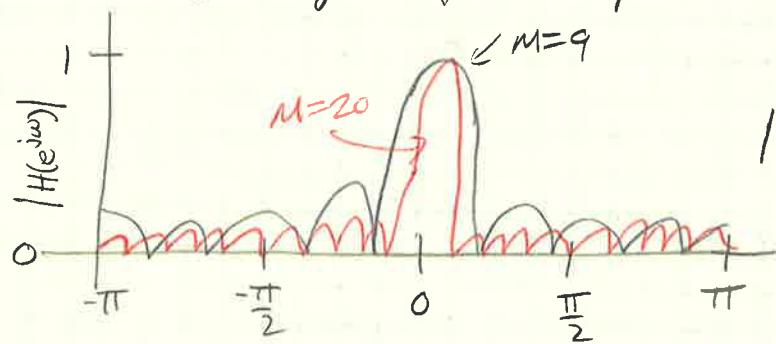
4.4.b Examples of frequency response

- Moving Average revisited

$$h[n] = (u[n] - u[n-M]) / M$$



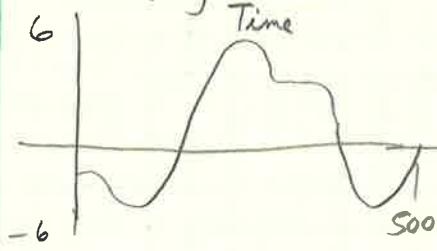
- Moving Average, magnitude response



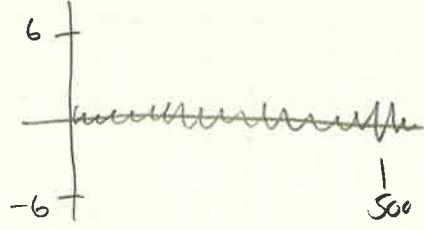
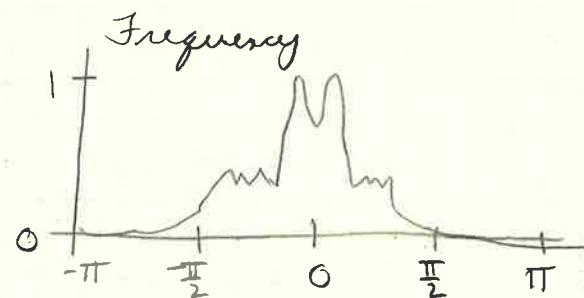
$$|H(e^{j\omega})| = \frac{1}{M} \left| \frac{\sin(\frac{\omega}{2}M)}{\sin(\frac{\omega}{2})} \right|$$

$$|H(e^{j\omega})| = 0, \omega = \frac{2\pi}{M}k, k \neq 0$$

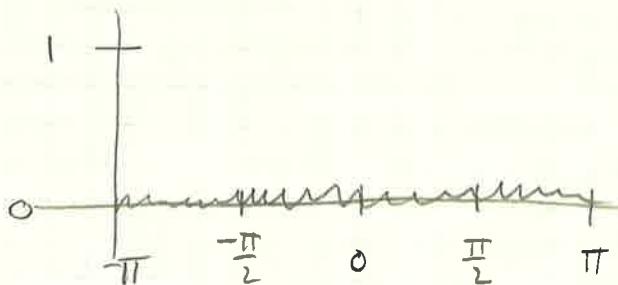
- Denoising revisited

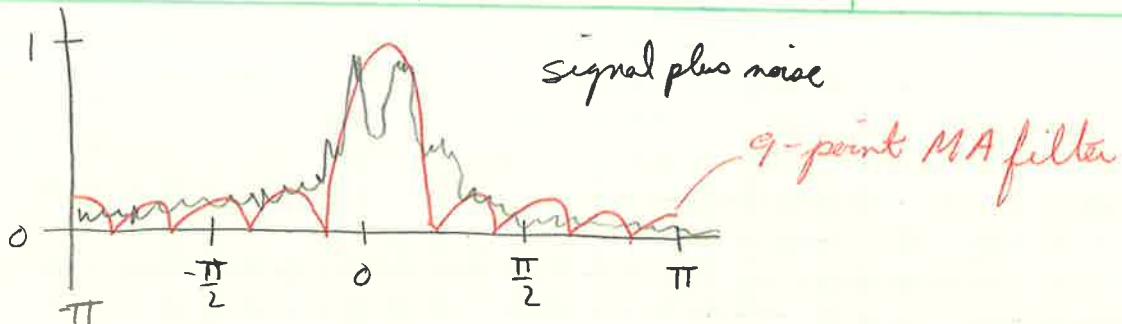


Signal

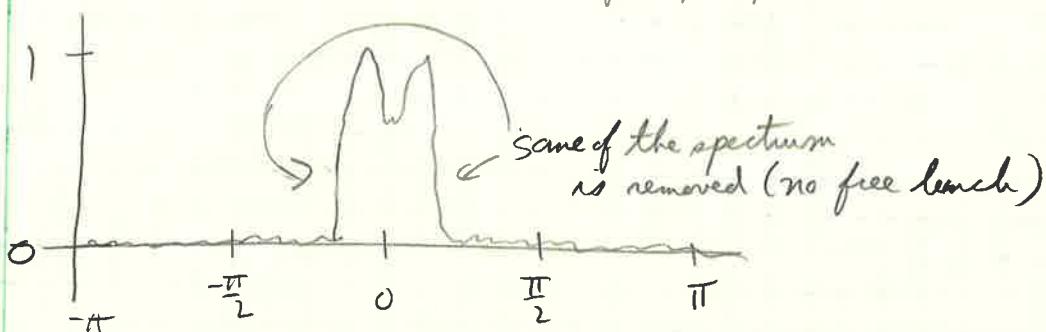


noise





↓ product of signal plus noise and 9-point MA filter



- What about the phase?

' Assume $|H(e^{j\omega})| = 1$

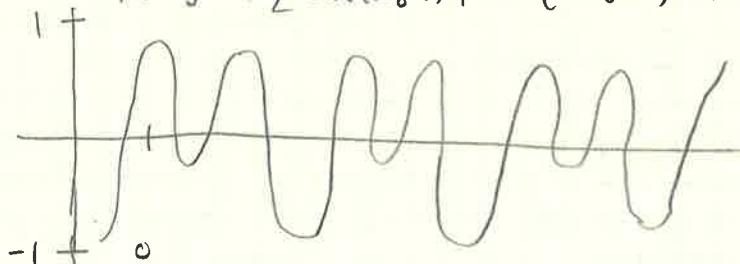
- zero phase: $\angle H(e^{j\omega}) = 0$ (spectrum is real)

- linear phase: $\angle H(e^{j\omega}) = d\omega$, $d \in \mathbb{R}$

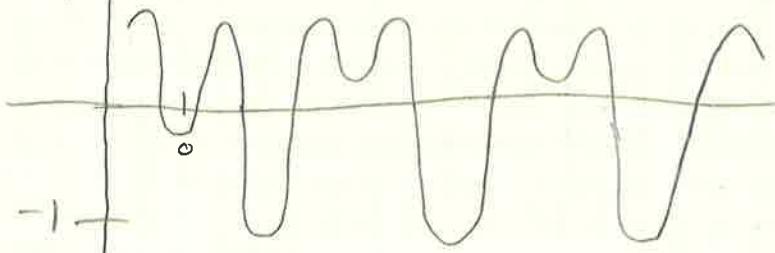
- nonlinear phase

- Phase and signal shape

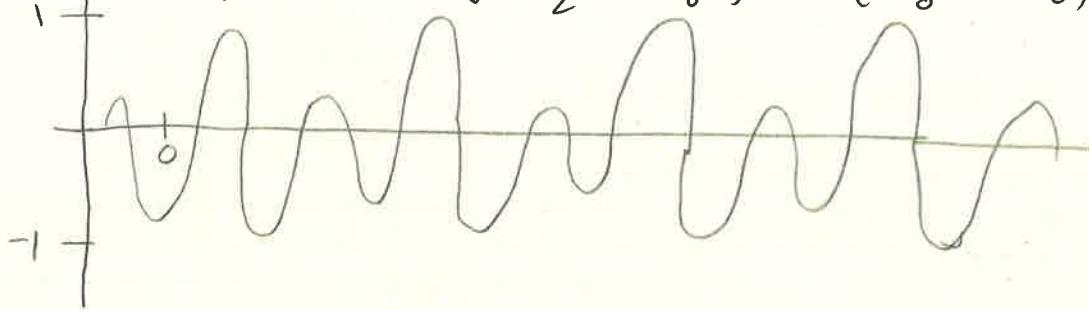
$$x[n] = \frac{1}{2} \sin(\omega_0 n) + \cos(2\omega_0 n), \omega_0 = \frac{2\pi}{40} \quad (\text{0-phase signal})$$



$$\text{linear phase: } x[n] = \frac{1}{2} \sin(\omega_0 n + \theta_0) + \cos(2\omega_0 n + 2\theta_0), \theta_0 = \frac{8\pi}{5}$$



- nonlinear phase : $x[n] = \frac{1}{2} \sin(\omega_0 n) + \cos(2\omega_0 n + 2\theta_0)$



- linear phase



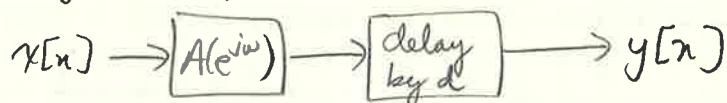
- $y[n] = x[n-d]$

- $Y(e^{j\omega}) = e^{-j\omega d} X(e^{j\omega})$

- $H(e^{j\omega}) = e^{-j\omega d}$

- linear phase term

In general, if $H(e^{j\omega}) = A(e^{j\omega}) e^{-j\omega d}$, $A(e^{j\omega}) \in \mathbb{R}$



- Moving average is linear phase

$$H(e^{j\omega}) = \frac{1}{M} \frac{\sin\left(\frac{\omega}{2}M\right)}{\sin\left(\frac{\omega}{2}\right)} e^{-j\frac{M-1}{2}\omega}$$

$d = \frac{M-1}{2}$

- Leaky Integrator revisited : $h[n] = (1-\lambda) \lambda^n u[n]$

$$H(e^{j\omega}) = \frac{1-\lambda}{1-\lambda e^{j\omega}}$$

Finding magnitude and phase requires
a little algebra...

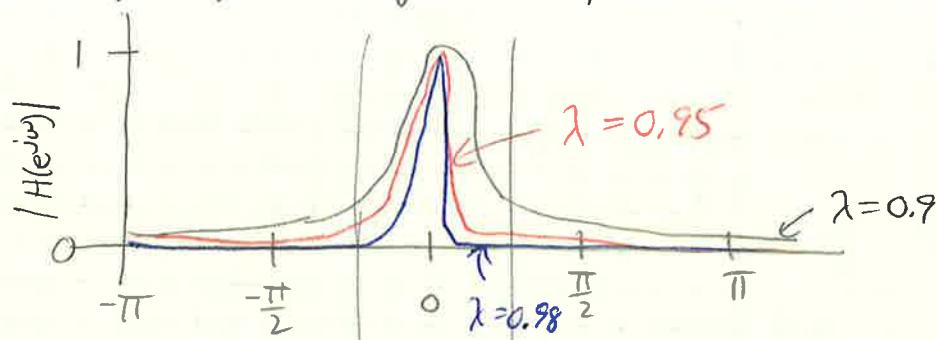
Recall from complex algebra: $\frac{1}{a+jb} = \frac{a-jb}{a^2+b^2}$

So that if $x = \frac{1}{a+jb}$, $|x|^2 = \frac{1}{a^2+b^2}$, $\angle x = \tan^{-1} \left[\frac{-b}{a} \right]$

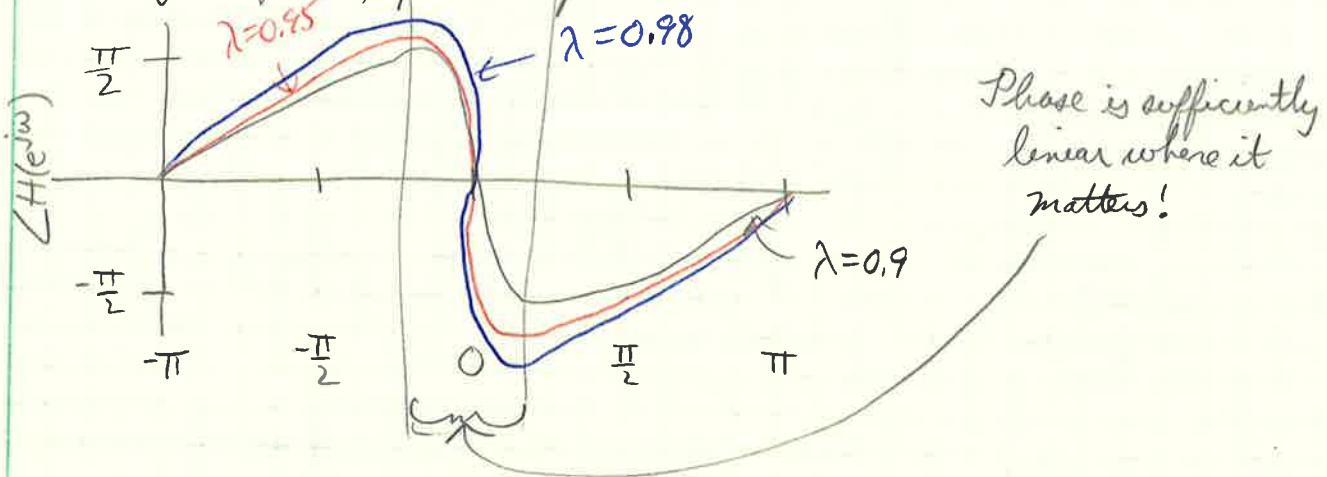
$$H(e^{j\omega}) = \frac{1-\lambda}{(1-\lambda \cos\omega) - j\lambda \sin\omega} \quad \text{So that:}$$

$$|H(e^{j\omega})|^2 = \frac{(1-\lambda)^2}{1-2\lambda \cos\omega + \lambda^2}, \quad \angle H(e^{j\omega}) = \tan^{-1} \left[\frac{\lambda \sin\omega}{1-\lambda \cos\omega} \right]$$

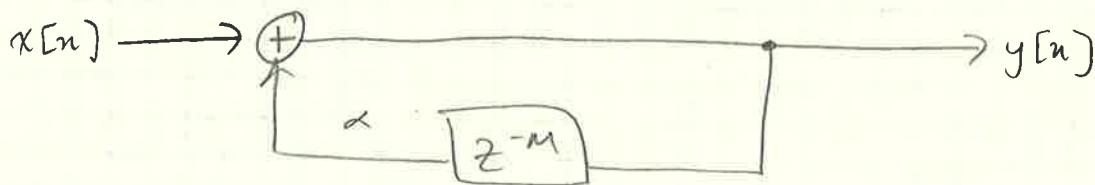
- Leaky Integrator, magnitude response



- Leaky Integrator, phase response



Karplus - Strong revisited, again!



$$y[n] = \alpha y[n-M] + x[n]$$

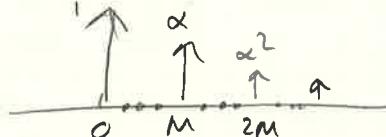
$$y[n] = \underbrace{\bar{x}[0], \bar{x}[1], \dots, \bar{x}[M-1]}_{1^{\text{st}} \text{ period}}, \underbrace{\alpha \bar{x}[0], \alpha \bar{x}[1], \dots, \alpha \bar{x}[M-1]}_{2^{\text{nd}} \text{ period}}, \alpha^2 \bar{x}[0], \alpha^2 \bar{x}[1], \dots$$

- DTFT of KS signal, using the convolution theorem

Key observation:

$$y[n] = \bar{x}[n] * w[n], w[n] = \begin{cases} \alpha^k, & n = kM \\ 0, & \text{otherwise} \end{cases}$$

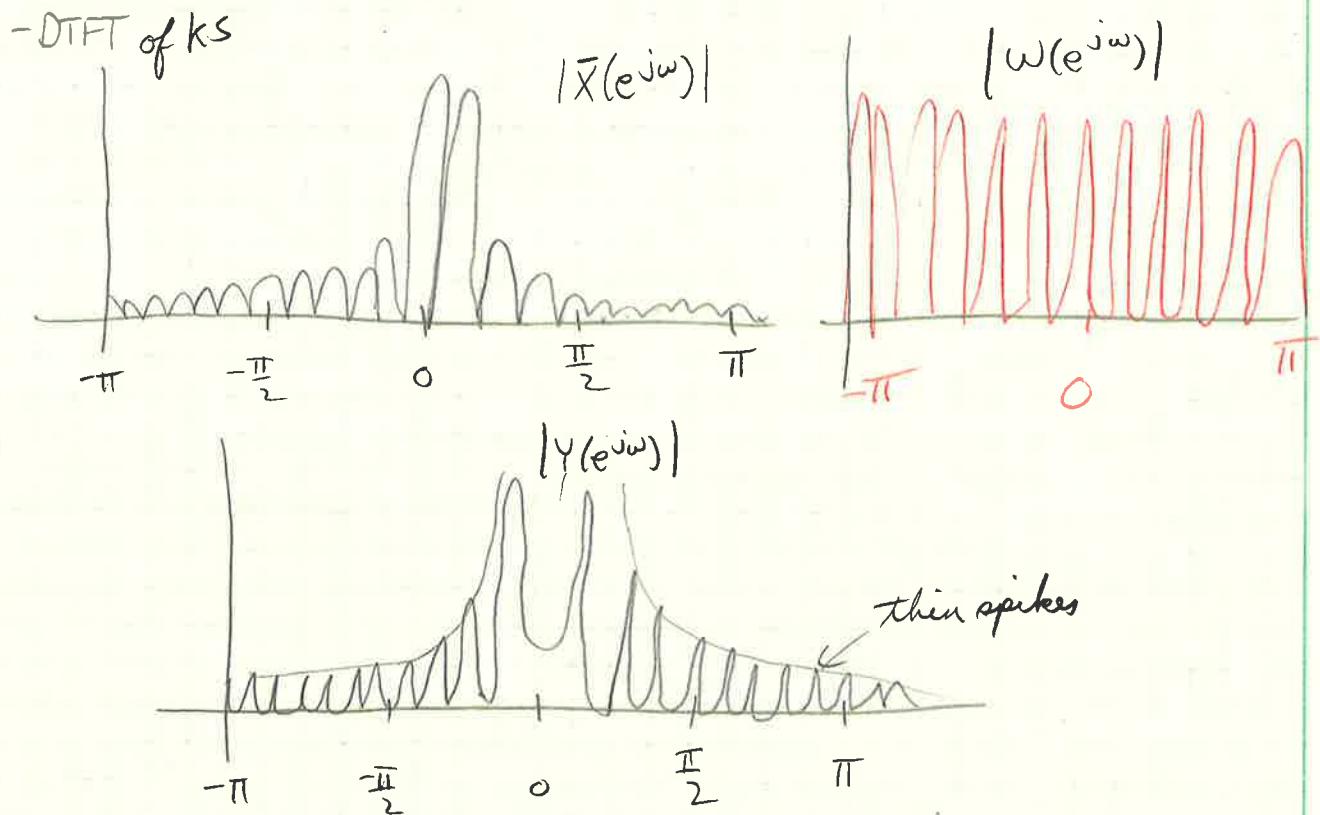
$$Y(e^{j\omega}) = \bar{X}(e^{j\omega}) W(e^{j\omega})$$



$$\bar{X}(e^{j\omega}) = e^{-j\omega} \left(\frac{M+1}{M-1} \right) \frac{1 - e^{-j(M-1)\omega}}{(1 - e^{-j\omega})^2} - \frac{1 - e^{-j(M+1)\omega}}{(1 - e^{-j\omega})^2}$$

(sawtooth wave)

$$W(e^{j\omega}) = \frac{1}{1 - 2e^{-j\omega M}}$$



4.5 Ideal Filters

4.5.a Filter classification in the frequency domain

- Filter types according to magnitude response

- Lowpass
- Highpass
- Bandpass
- Allpass

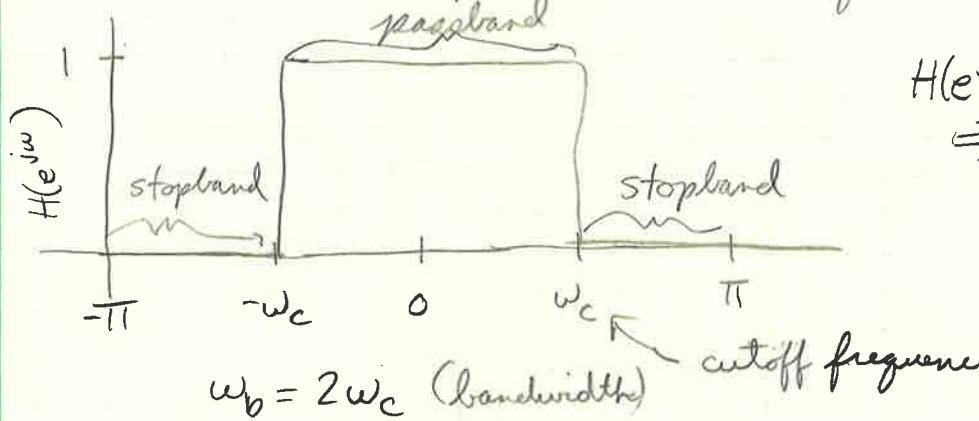
- Moving average and Leaky Integrator are lowpass filters

- Filter types according to phase response

- Linear phase
- Nonlinear phase

4.5.b The ideal lowpass filter

- What is the best lowpass we can think of?



$$H(e^{j\omega}) \in \mathbb{R} \Rightarrow \text{no phase}$$

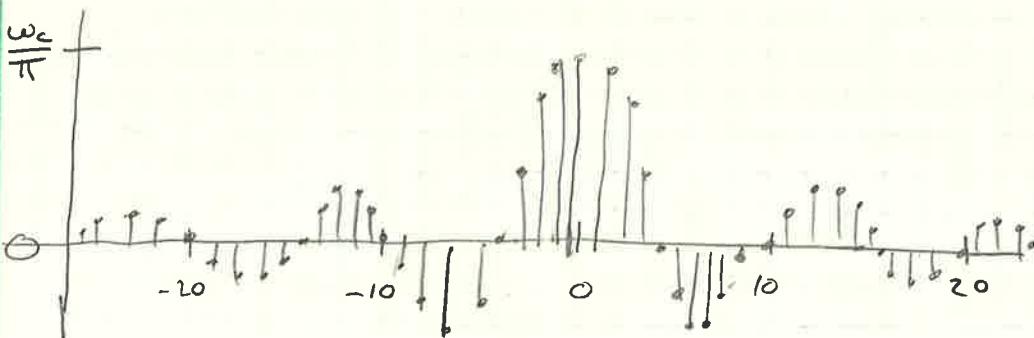
- Ideal lowpass filter

$$H(e^{j\omega}) = \begin{cases} 1, & |\omega| \leq \omega_c \\ 0, & \text{otherwise} \end{cases} \quad (\text{2}\pi\text{-periodicity implicit})$$

- perfectly flat passband
- infinite attenuation in stopband
- zero-phase (no delay)

- Ideal lowpass filter: impulse response

$$\begin{aligned} h[n] &= \text{IDFT} \{ H(e^{j\omega}) \} \\ &= \frac{1}{2\pi} \int_{-\pi}^{\pi} H(e^{j\omega}) e^{j\omega n} d\omega \\ &= \frac{1}{2\pi} \int_{-\omega_c}^{\omega_c} e^{j\omega n} d\omega \\ &= \frac{1}{\pi n} \frac{e^{j\omega_c n} - e^{-j\omega_c n}}{2j} \\ &= \frac{\sin \omega_c n}{\pi n} \end{aligned}$$



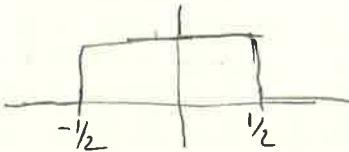
- The bad news

- impulse response has infinite support, two-sided
 - ⇒ cannot compute the output in a finite amount of time
 - ⇒ that's why it's called "ideal"
- impulse response decays slowly in time, $O(\frac{1}{n})$
 - ⇒ we need a lot of samples for a good approximation

- Nevertheless ...

The sine-rect pair:

$$\text{rect}(x) = \begin{cases} 1, & |x| \leq \frac{1}{2} \\ 0, & |x| > \frac{1}{2} \end{cases}$$

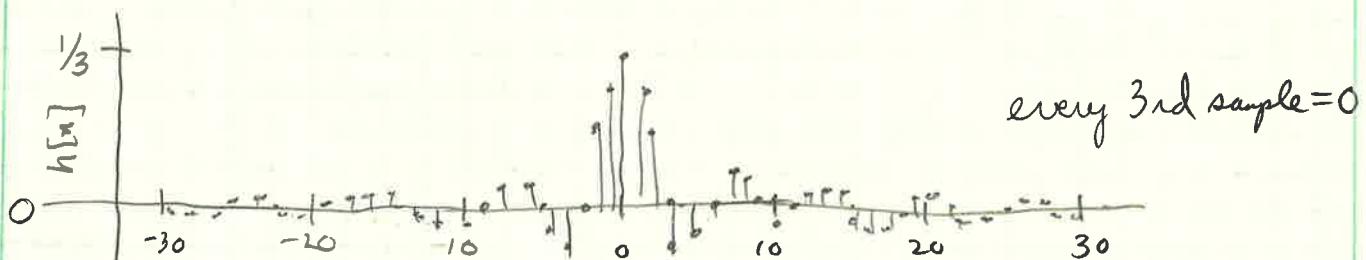
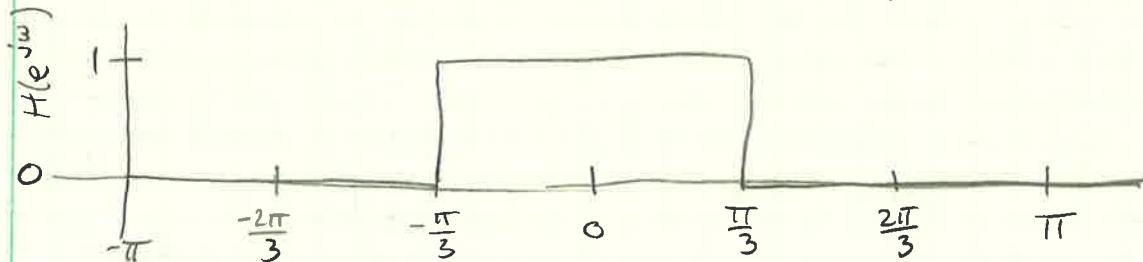


$$\text{sinc}(x) = \begin{cases} \frac{\sin(\pi x)}{\pi x}, & x \neq 0 \\ 1, & x=0 \end{cases} \quad (\text{note that } \text{sinc}(x)=0 \text{ when } x \text{ is a non-zero integer})$$

- The ideal lowpass in canonical form

$$\underbrace{\text{rect}\left(\frac{\omega}{\omega_c}\right)}_{H(e^{j\omega})} \xleftrightarrow{\text{DTFT}} \underbrace{\frac{\omega_c}{\pi} \text{sinc}\left(\frac{\omega_c}{\pi} n\right)}_{\text{Impulse response}}$$

- Example $\omega_c = \frac{\pi}{3}$: $H(e^{j\omega}) = \text{rect}\left(\frac{3\omega}{2\pi}\right)$, $h[n] = \frac{1}{3} \text{sinc}\frac{n}{3}$

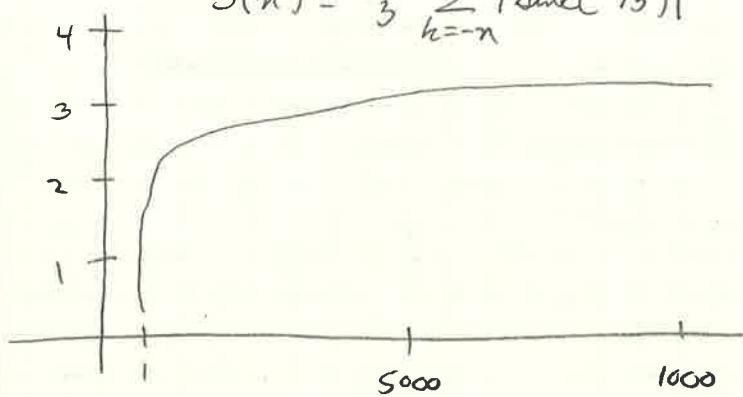


- Little-known fact

- the sinc is not absolutely summable
- the ideal lowpass is not BIBO stable!
- example for $\omega_c = \frac{\pi}{3}$: $h[n] = \frac{1}{3} \text{sinc} \frac{n}{3}$
- take $x[n] = \text{sign} \left\{ \text{sinc} \left(\frac{-n}{3} \right) \right\}$ and
 $y[0] = (x * h)[0] = \frac{1}{3} \sum_{k=-\infty}^{\infty} \left| \text{sinc} \left(\frac{k}{3} \right) \right| = \infty$

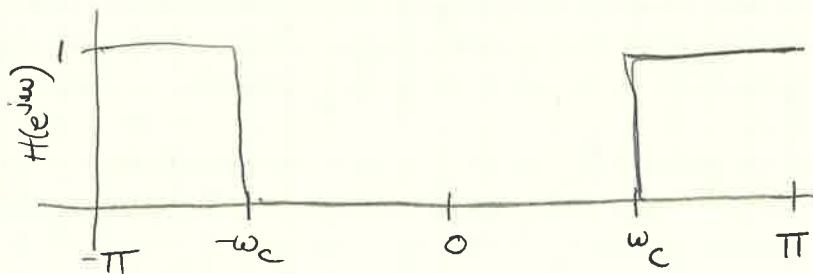
- Divergence, however, is very slow...

$$s(n) = \frac{1}{3} \sum_{k=-n}^n \left| \text{sinc} \left(\frac{k}{3} \right) \right|$$



4.5.c Ideal filters derived from the ideal lowpass filter

- Ideal highpass filter

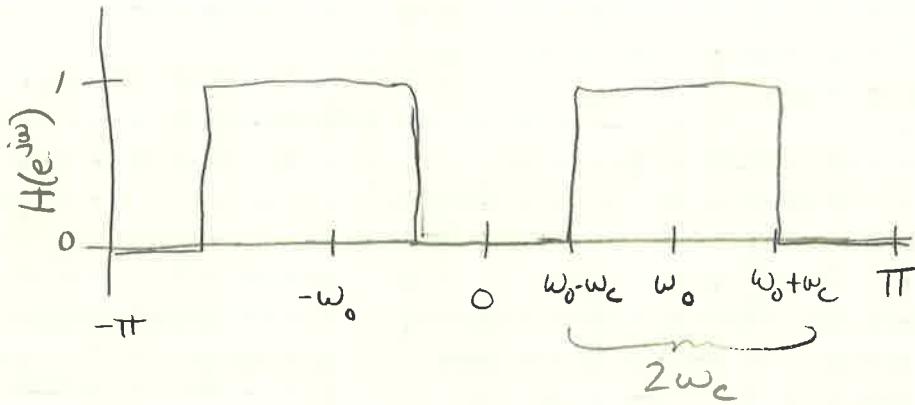


$$H_{hp}(e^{j\omega}) = \begin{cases} 1, & \pi \geq |\omega| \geq \omega_c \\ 0, & \text{otherwise} \end{cases} \quad (2\pi\text{-periodicity implicit})$$

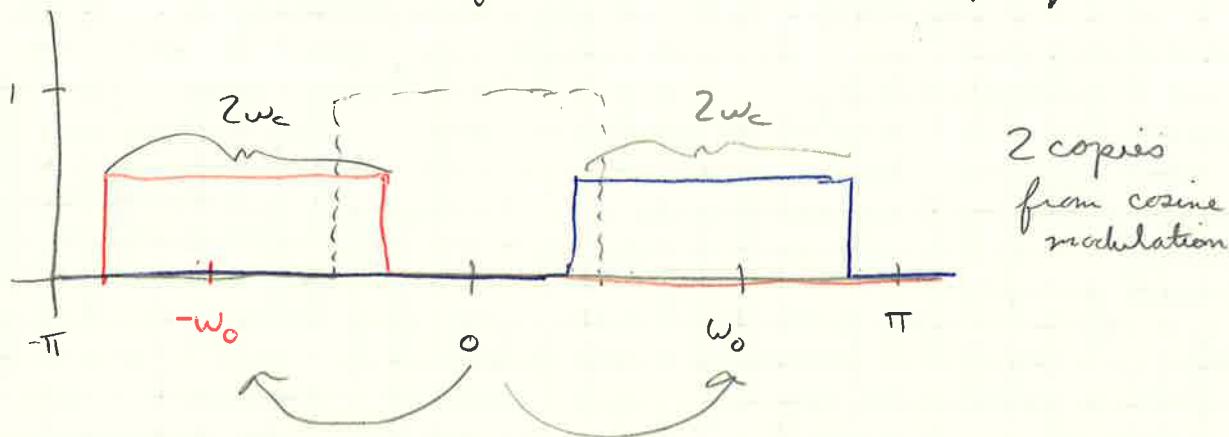
$$H_{hp}(e^{j\omega}) = 1 - H_{lp}(e^{j\omega})$$

$$h_{hp}[n] = \delta[n] - \frac{\omega_c}{\pi} \text{sinc} \left(\frac{\omega_c}{\pi} n \right) \quad \text{impulse response in time domain}$$

- Ideal bandpass filter



- can be obtained by modulating the ideal lowpass filter

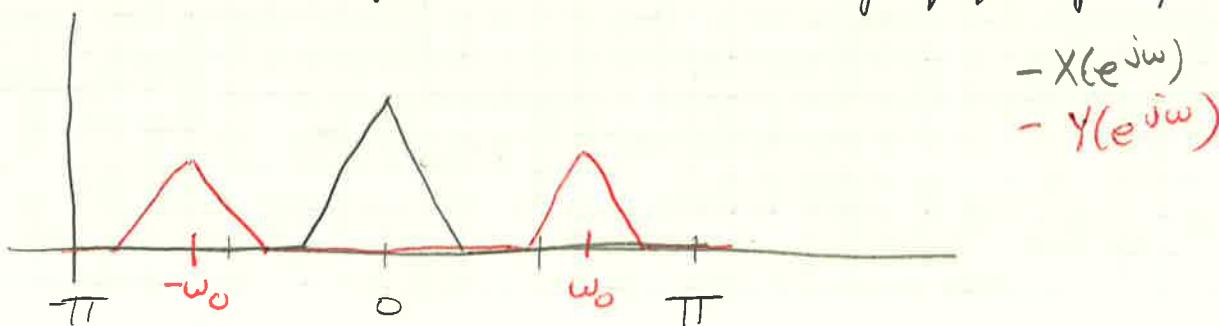


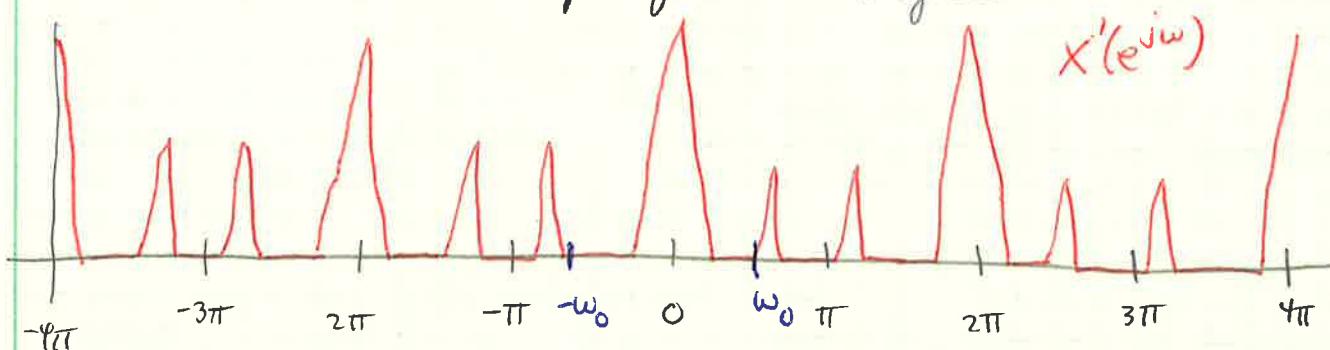
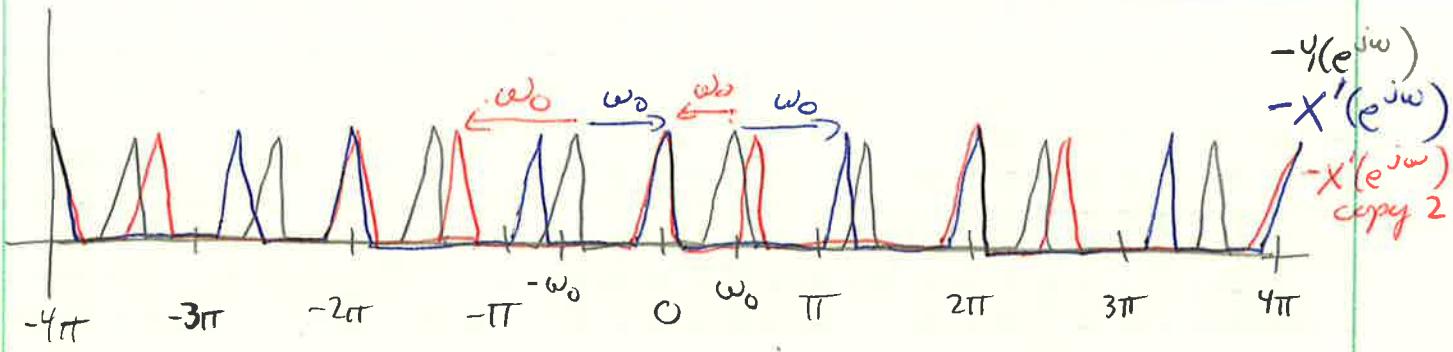
$$H_{bp}(e^{j\omega}) = \begin{cases} 1, & |\omega \pm \omega_0| \leq \omega_c \\ 0, & \text{otherwise} \end{cases} \quad (\text{2}\pi\text{-periodicity implicit})$$

$$h_{bp}[n] = \underbrace{2 \cos(\omega_0 n)}_{\text{for unit amplitude}} \frac{\omega_c}{\pi} \operatorname{sinc}\left(\frac{\omega_c}{\pi} n\right) \quad (\text{impulse response})$$

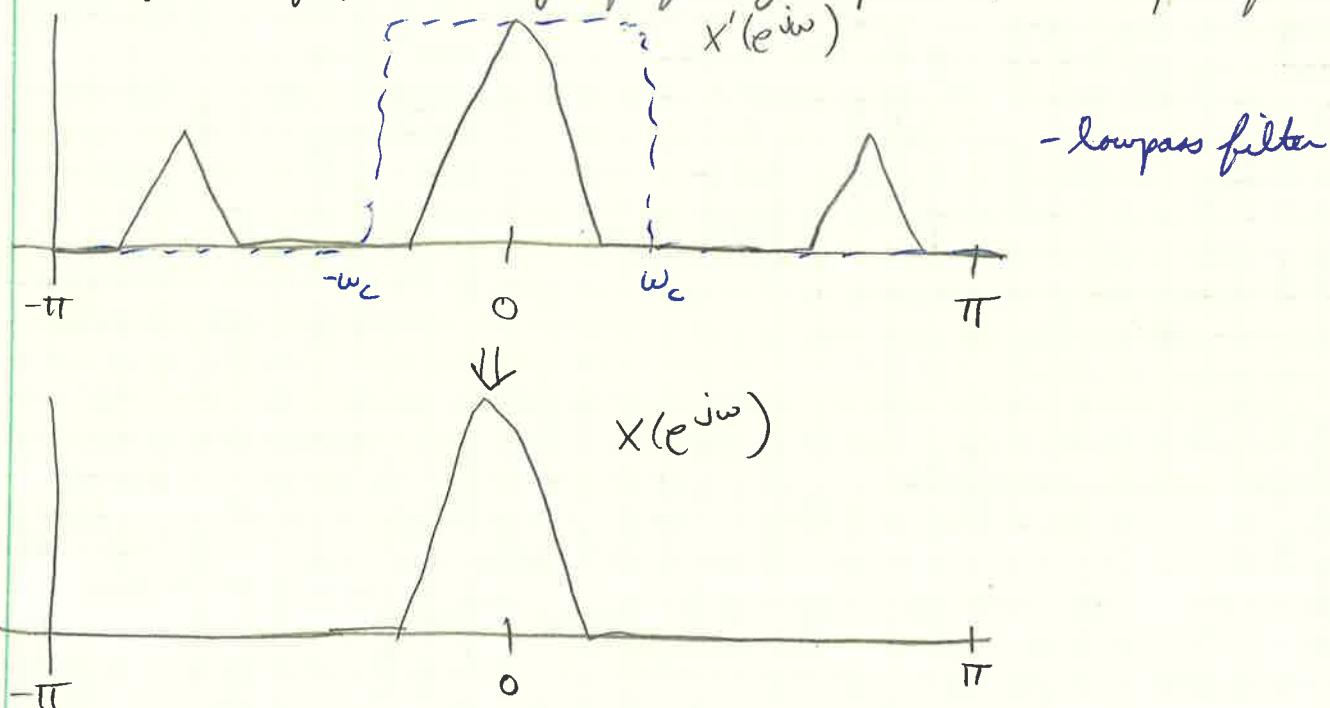
4.S.d Demodulation revisited

- apply sinusoidal modulation to $x[n]$: $y[n] = x[n] \cos \omega_0 n$
- demodulate by multiplying by the carrier $x'[n] = y[n] \cos \omega_0 n$
- demodulated signal contains unwanted high-frequency components





To get rid of spurious high frequency components, use lowpass filtering





Summary to Lesson 4.5

We have started this lesson with a filter classification based on characteristics of filters in the frequency domain. Hence, we distinguish lowpass (resp. highpass) filters, i.e., filters that let low (resp. high) frequencies go through and kill high (resp. low) frequencies. A bandpass filter is a filter that lets a certain range of frequency go through and a allpass filter one with constant magnitude over all frequencies.

We have studied the ideal lowpass filter, in some sense the best lowpass filter we can think of. Its frequency response is characterised by

- a passband centered around zero with cutoff frequency ω_c
- an infinite attenuation in the stop band
- no phase term (aka no delay).

Its corresponding impulse response is a sinc function whose support is infinite. Thus it is not possible to implement this filter with a finite number of operations. This is the reason why we call this filter ideal and we will spend the following lessons to derive good approximations. Furthermore, from the ideal lowpass filters, we have also derived ideal highpass and bandpass filters.

We have concluded this lesson by revisiting the demodulation problem. When we demodulate a signal, we multiply it by a cosine of the same carrier frequency and subsequently apply a lowpass filter to get rid off the spurious high frequency components.

✓ Complete



Module 4 Part 2

4.6 Filter Design Part 14.6.a Impulse truncation and Gibbs phenomenon

- How can we approximate an ideal lowpass?

- Idea #1

- pick ω_c
- compute ideal impulse response $h[n]$
- truncate $h[n]$ to a finite-support $\hat{h}[n]$
- $\hat{h}[n]$ defines an FIR filter

- Approximation by truncation

- FIR approximation of length $M = 2N+1$:

$$\hat{h}[n] = \begin{cases} \frac{\omega_c}{\pi} \sin\left(\frac{\omega_c}{\pi} n\right), & |n| \leq N \\ 0, & \text{otherwise} \end{cases}$$

- why it could be a good idea

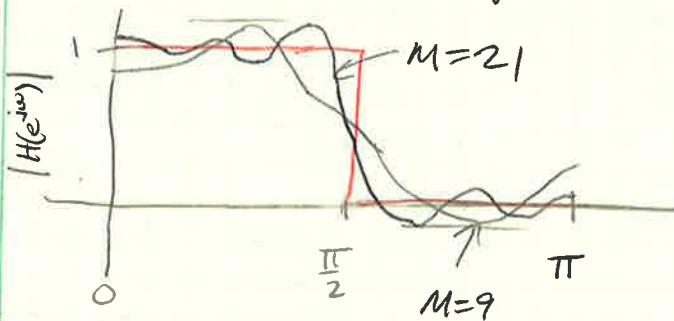
$$MSE = \frac{1}{2\pi} \int_{-\pi}^{\pi} |H(e^{j\omega}) - \hat{H}(e^{j\omega})|^2 d\omega = \|H(e^{j\omega}) - \hat{H}(e^{j\omega})\|^2$$

$$= \|h[n] - \hat{h}[n]\|^2 \quad (\text{Parseval})$$

$$= \sum_{n=-\infty}^{\infty} |h[n] - \hat{h}[n]|^2$$

MSE is minimized by symmetric impulse truncation around zero.

- why it is not such a good idea



- ideal lowpass filter ($\omega_c = \frac{\pi}{2}$)

- The Gibbs phenomenon

The maximum error around the cutoff frequency is around 9% of the height of the jump regardless of N

4.6.6 Window method

- Understanding the Gibbs phenomenon

$$\hat{h}[n] = h[n]w[n]$$

$$w[n] = \begin{cases} 1, & |n| \leq N \\ 0, & \text{otherwise} \end{cases}$$

$$\hat{H}(e^{j\omega}) = ?$$

- The modulation theorem

$$\text{DTFT}\{(x * y)(n)\} = X(e^{j\omega})Y(e^{j\omega}) \quad - \text{convolution theorem}$$

$$\text{DTFT}\{x[n]y[n]\} = (X * Y)(e^{j\omega}) \quad - \text{modulation theorem}$$

- Convolution of DTFTs

$$\begin{aligned} \text{in } \mathbb{C}^\infty: \quad (x * y)[n] &= \langle x^*[k], y[n-k] \rangle \\ &= \sum_{n=-\infty}^{\infty} x[k]y[n-k] \end{aligned}$$

$$\begin{aligned} \text{in } L_2(-\pi, \pi): \quad (X * Y)(e^{j\omega}) &= \langle X^*(e^{j\sigma}), Y(e^{j(\omega-\sigma)}) \rangle \\ &= \frac{1}{2\pi} \int_{-\pi}^{\pi} X(e^{j\sigma})Y(e^{j(\omega-\sigma)}) d\sigma \end{aligned}$$

- Modulation theorem: proof

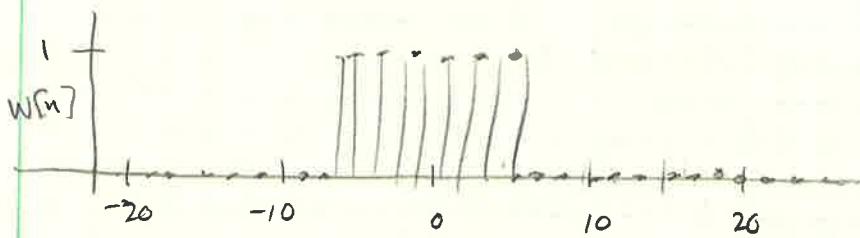
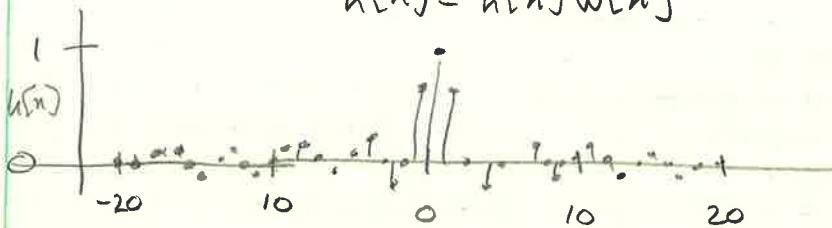
$$\begin{aligned} \text{IDTFT}\{(X * Y)(e^{j\omega})\} &= \frac{1}{2\pi} \int_{-\pi}^{\pi} (X * Y)(e^{j\omega}) e^{j\omega n} d\omega \\ &= \frac{1}{(2\pi)^2} \int_{-\pi}^{\pi} \int_{-\pi}^{\pi} X(e^{j\sigma})Y(e^{j(\omega-\sigma)}) e^{j\omega n} d\sigma d\omega \\ &= \frac{1}{(2\pi)^2} \int_{-\pi}^{\pi} \int_{-\pi}^{\pi} X(e^{j\sigma})Y(e^{j(\omega-\sigma)}) e^{j\sigma n} e^{j(\omega-\sigma)n} d\sigma d\omega \\ &= \frac{1}{2\pi} \int_{-\pi}^{\pi} X(e^{j\sigma}) e^{j\sigma n} d\sigma \frac{1}{2\pi} \int_{-\pi}^{\pi} Y(e^{j(\omega-\sigma)n}) e^{j(\omega-\sigma)n} d\omega \\ &= x[n]y[n] \end{aligned}$$

- Aaside: sinusoidal modulation revisited

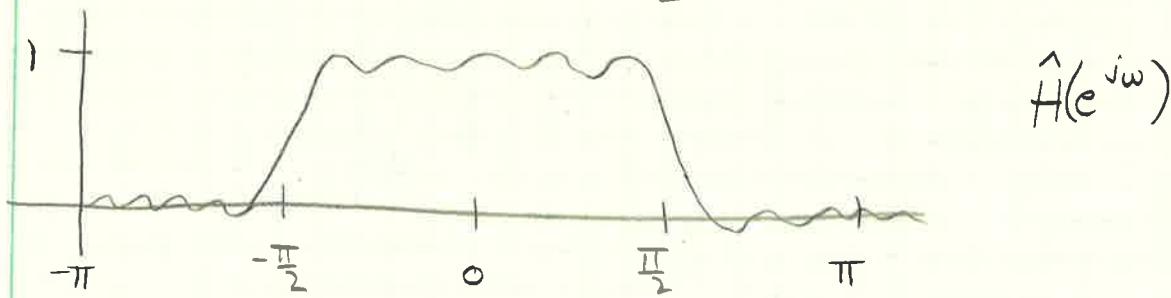
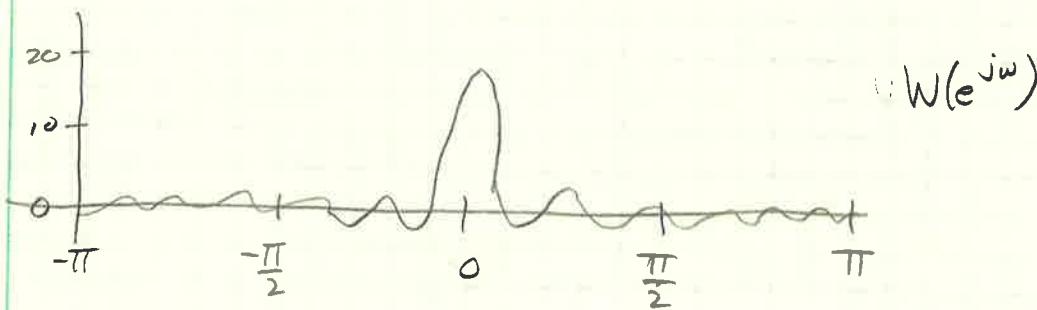
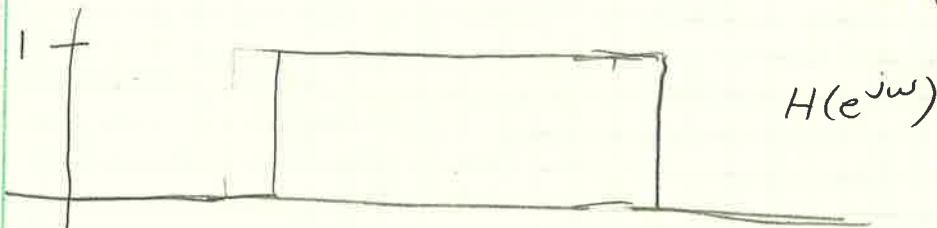
$$\begin{aligned} \text{DTFT}\{x[n] \cos(\omega_c n)\} &= X(e^{j\omega}) * \frac{1}{2} [\tilde{\delta}(\omega - \omega_c) + \tilde{\delta}(\omega + \omega_c)] \\ &= \frac{1}{4\pi} \int_{-\pi}^{\pi} X(e^{j\sigma}) \tilde{\delta}(\sigma - \omega - \omega_c) d\sigma + \frac{1}{4\pi} \int_{-\pi}^{\pi} X(e^{j\sigma}) \tilde{\delta}(\sigma + \omega - \omega_c) d\sigma \\ &= \frac{1}{2} [X(e^{j(\omega - \omega_c)}) + X(e^{j(\omega + \omega_c)})] \end{aligned}$$

- Understanding the Gibbs phenomenon

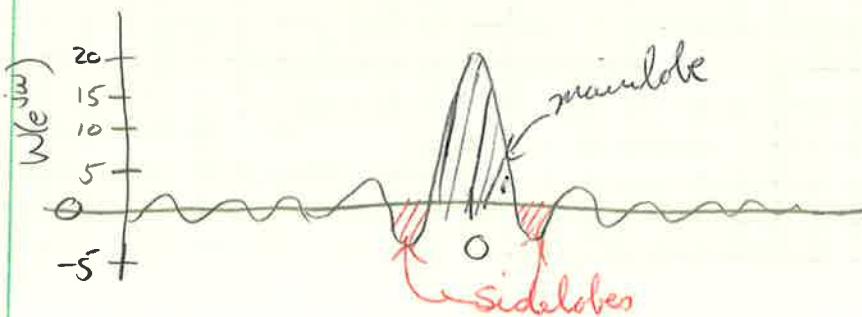
$$\hat{h}[n] = h[n]w[n]$$



$$\hat{H}(e^{j\omega}) = (H * w)(e^{j\omega}), \quad W(e^{j\omega}) = \frac{\sin(\omega(2N+1)/2)}{\sin(\omega/2)}$$



- Mainlobe and sidelobes



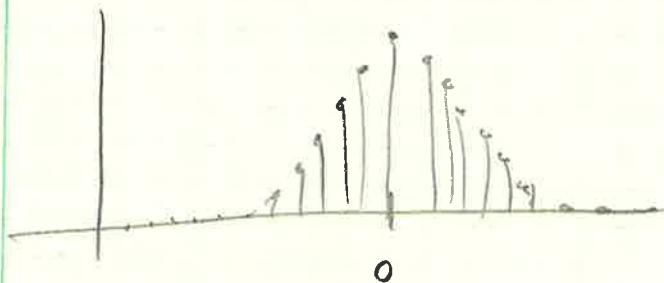
- What if we change the window?

We want:

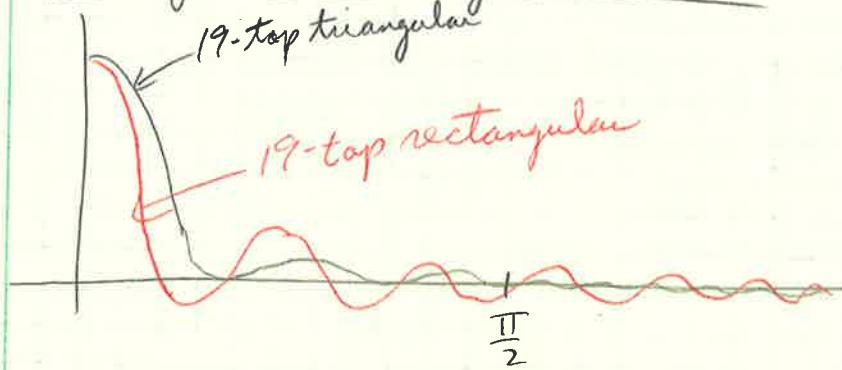
- narrow mainlobe so that transition is sharp
- small sidelobe so Gibbs error is small
- short window so FIR is efficient

} very conflicting requirements!

Triangular Window



- Rectangular vs. Triangular Window



4.6.c Frequency sampling

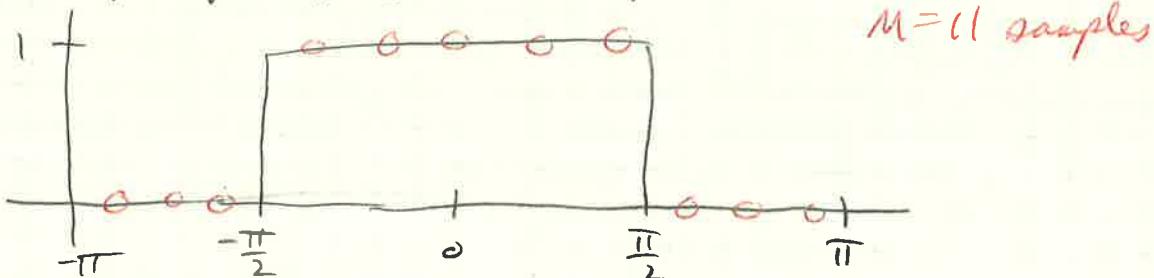
- Idea #2

- draw desired frequency response $H(e^{j\omega})$
 - take M values at $\omega_k = \left(\frac{2\pi}{M}\right)_k$

- compute IDFT of values

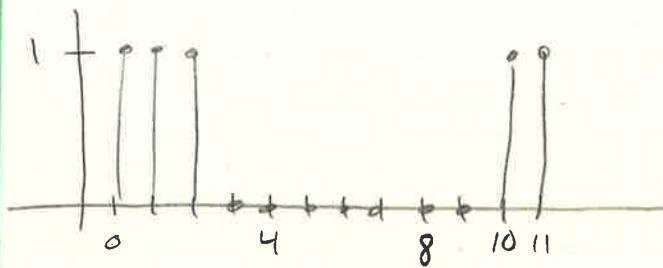
- use result as an M -tap impulse response $\hat{h}[n]$

- Frequency sampling: desired response

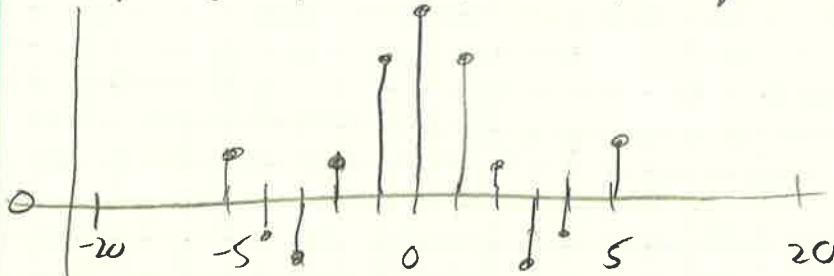


$M=11$ samples

- Frequency sampling: DFT samples



- Frequency sampling: impulse response from IDFT



- Why it's not such a good idea

- frequency response is DTFT of finite-support, whose DFT we know
- frequency response is interpolation of frequency samples
- interpolator is transform of N-tap rectangular window
- again, no control over mainlobe and sidelobes

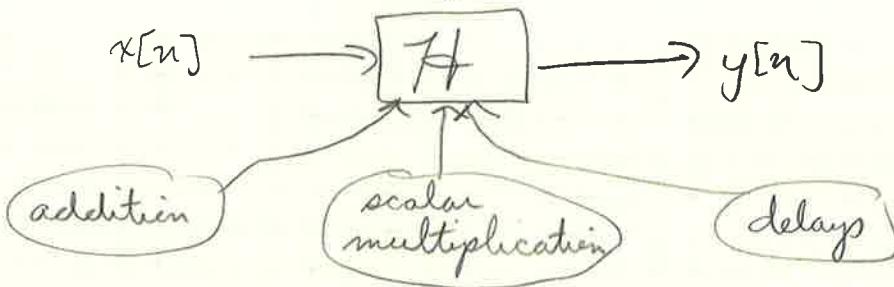
4.7 Realizable Filters

4.7.a The z-transform

- The most general LTI systems

- ideal filters cannot be implemented
- what is the most general, realizable LTI transformation?
 - linearity: only sums and multiplications
 - time-invariance: only multiplications by constants
 - realizability: only finite number of past and future samples

- Linear, time-invariant systems



- Constant-Coefficient Difference Equation (CCDE)

$$\sum_{k=0}^{N-1} a_k y[n-k] = \sum_{k=0}^{M-1} b_k x[n-k]$$

- uses M input and N output values
- how do we compute the frequency response?
- we need a new tool!

- The z-transform

$$X(z) = \sum_{n=-\infty}^{\infty} x[n] z^{-n}, z \in \mathbb{C}$$

- think of it as a formal operator...
- ... or as the extension of the DTFT to the whole complex plane:

$$X(z)|_{z=e^{j\omega}} = \text{DTFT}\{x[n]\}$$

Key properties

a) linearity: $\mathcal{Z}\{\alpha x[n] + \beta y[n]\} = \alpha X(z) + \beta Y(z)$

b) time shift: $\mathcal{Z}\{x[n-N]\} = z^{-N} X(z)$

- Applying the z-transform to CCDE's

$$\sum_{k=0}^{N-1} a_k y[n-k] = \sum_{k=0}^{M-1} b_k x[n-k]$$

$$Y(z) \sum_{k=0}^{N-1} a_k z^{-k} = X(z) \sum_{k=0}^{M-1} b_k z^{-k} \Leftrightarrow Y(z) = H(z)X(z)$$

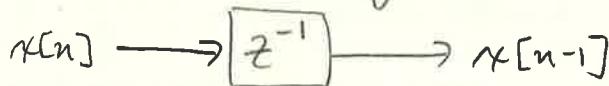
- Rational Transfer Function

$$H(z) = \frac{\sum_{k=0}^{M-1} b_k z^{-k}}{\sum_{k=0}^{N-1} a_k z^{-k}}$$

, by setting $z = e^{j\omega}$ we have the frequency response!

(and now the notation $X(e^{j\omega})$ should make more sense)

- BTW, remember the delay block?



Now the notation should make more sense!

- Leaky Integrator revisited

$$y[n] = (1-\lambda)x[n] + \lambda y[n-1]$$

$$Y(z) = (1-\lambda)X(z) + \lambda z^{-1}Y(z)$$

$$H(z) = \frac{1-\lambda}{1-\lambda z^{-1}}$$

$$H(e^{j\omega}) = \frac{1-\lambda}{1-\lambda e^{-j\omega}}$$

- Region of convergence (ROC)

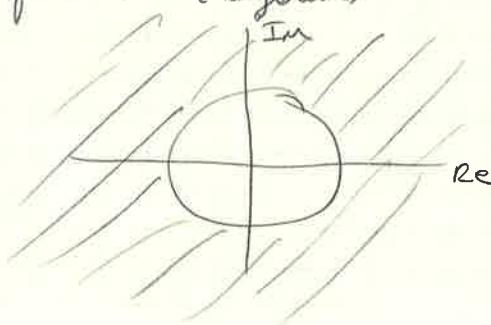
- The z -transform is a power series, so convergence is always absolute

$$|X(z)| < \infty \Leftrightarrow \sum_{n=-\infty}^{\infty} |x[n]z^{-n}| < \infty$$

- ROC is whole complex plane for finite-support sequences
- ROC has circular symmetry (depends only on $|z|$)
- ROC of causal sequences extends from a circle to infinity

4.7.b Region of convergence and stability

- ROC for causal systems



Consider the transfer function for an LTI system:

$$H(z) = \frac{b_0 + b_1 z^{-1} + \dots + b_{M-1} z^{-(M-1)}}{a_0 + a_1 z^{-1} + \dots + a_{N-1} z^{-(N-1)}}$$

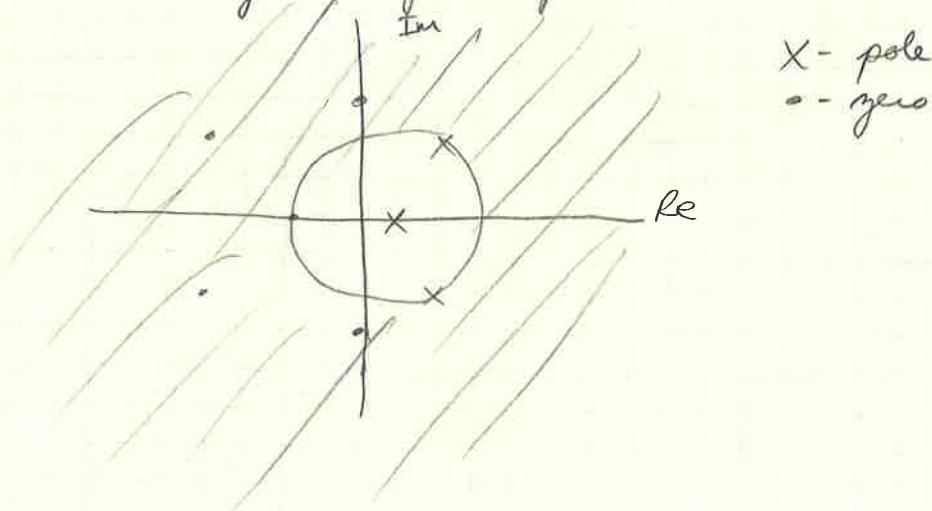
It can always be factored as:

$$H(z) = C \frac{\prod_{n=1}^{M-1} (1 - z_n z^{-1})}{\prod_{n=1}^{N-1} (1 - p_n z^{-1})}$$

- z_n 's: zeros of the transfer function
- p_n 's: poles of the transfer function
- only trouble spots for ROC are the poles

We know:

- ROC extends outwards
- ROC cannot include poles
 - ROC extends outward from a circle touching the largest-magnitude pole



System stability criterion

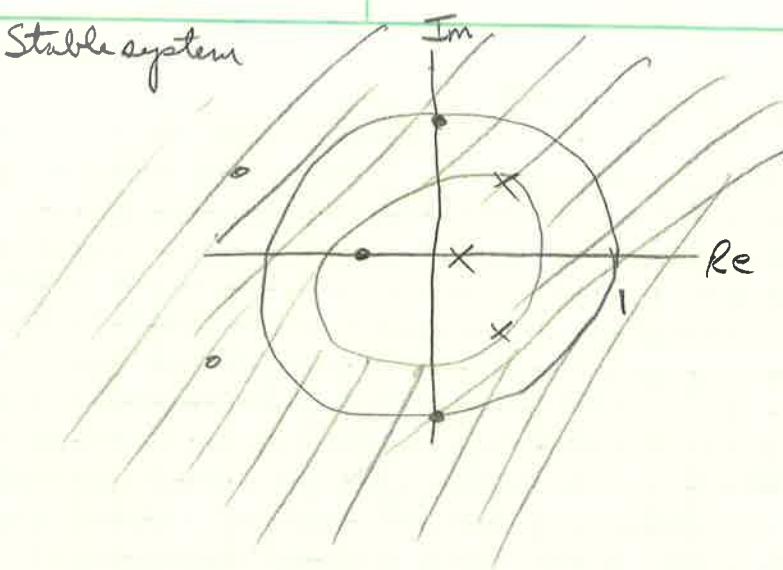
Consider a filter with impulse response $h[n]$

$$\text{-BIBO stability} \Leftrightarrow \sum_{n=-\infty}^{\infty} |h[n]| < \infty$$

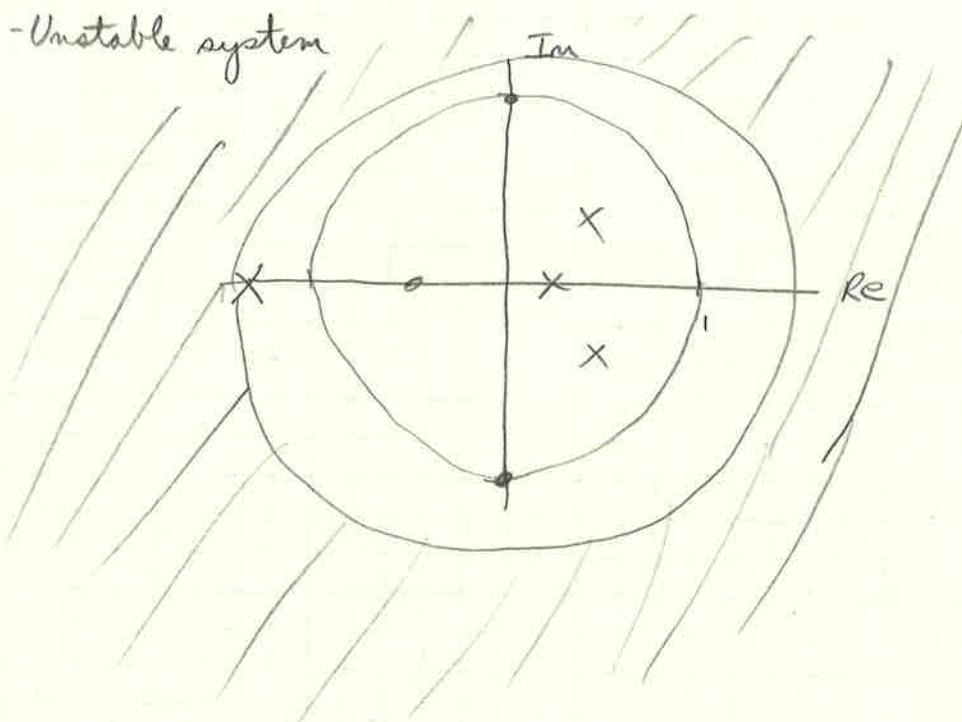
$$\text{- } H(z) \Big|_{|z|=1} < \infty \Leftrightarrow \sum_{n=-\infty}^{\infty} |h[n]| < \infty \text{ (absolute convergence of } z\text{-transform)}$$

System is stable iff ROC includes the unit circle!

- Stable system



- Unstable system



- Estimating the frequency response from the pole-zero plot

• The "circus tent" method:

- magnitude of Z-transform is like a rubber sheet over the complex plane
- zeros glue the sheet to the ground
- poles are like... poles, pushing it up
- frequency response (in magnitude) is sheet profile around the unit circle

4.8 Filter Design Part 2

4.8.a Intuitive IIR designs

- Simple, useful filters

- Many signal processing problems can be solved using simple filters
- We have seen simple lowpass filters already (MA, Leaky Integrator)
- Simple (low order) transfer functions allow for intuitive design & tuning

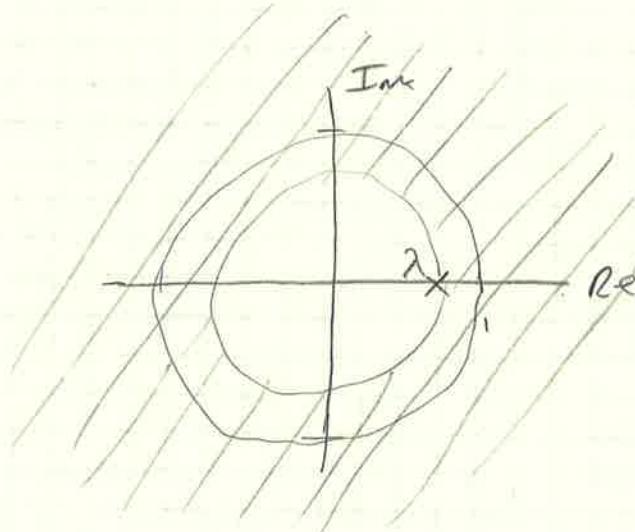
- Simple lowpass

- Let only low frequencies pass
- Used to remove high frequency components (e.g. noise)
- Useful in audio, communication, control systems
- We know a simple answer: Leaky Integrator

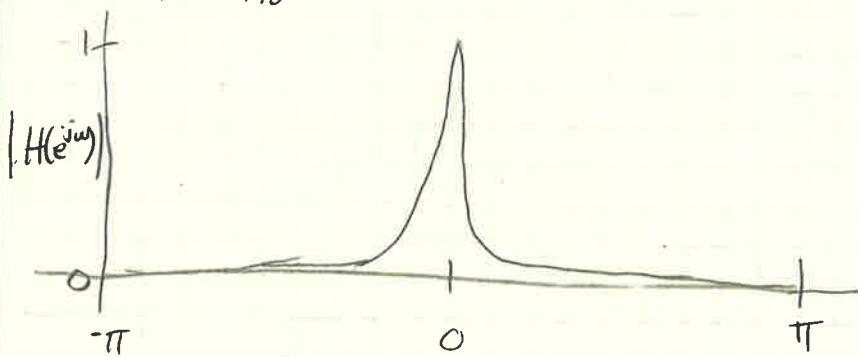
- Leaky Integrator

$$H(z) = \frac{1-\lambda}{1-\lambda z^{-1}}$$

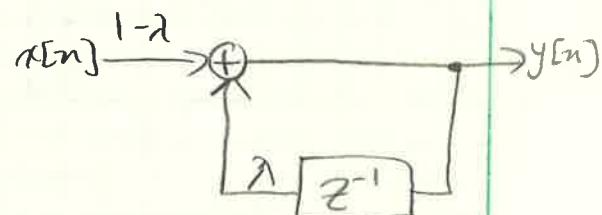
$$y[n] = (1-\lambda)x[n] + \lambda y[n-1]$$



$$\lambda = 0.98$$



Filter Structure



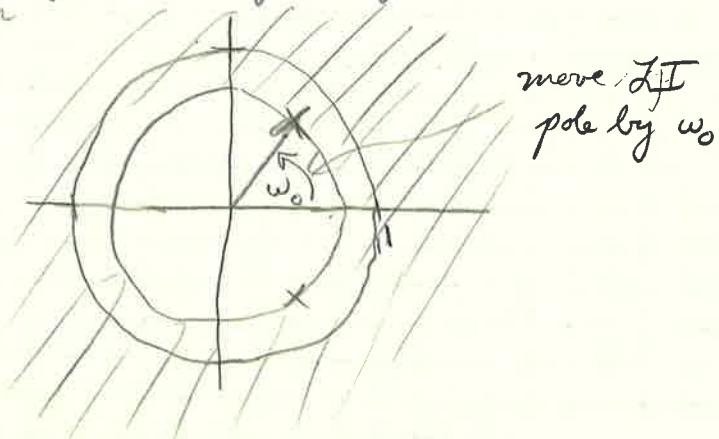
- Resonator

- A resonator is a narrow bandpass filter
- Used to detect the presence of a sinusoid of a given frequency
- Useful in communication systems and telephony (DTMF) dual-tone multi-freq
- Idea: shift the passband of the Leaky Integrator!

$$H(z) = \frac{G_0}{(1-pz^{-1})(1-p^*z^{-1})} \quad \text{Gain factor}$$

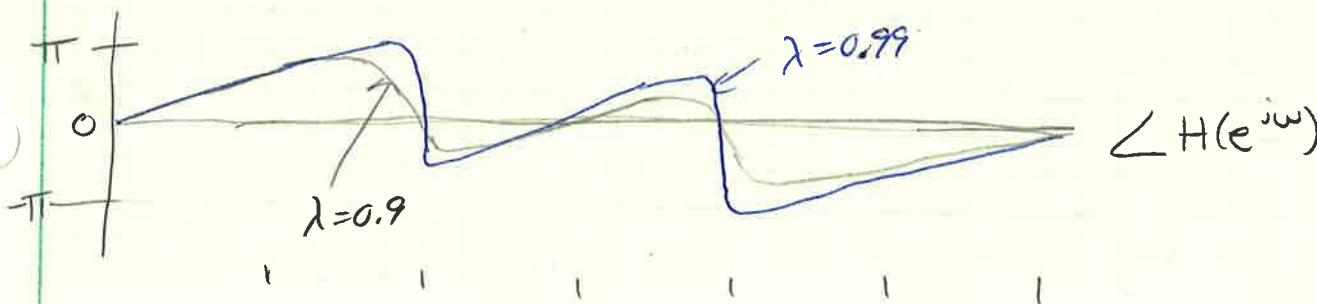
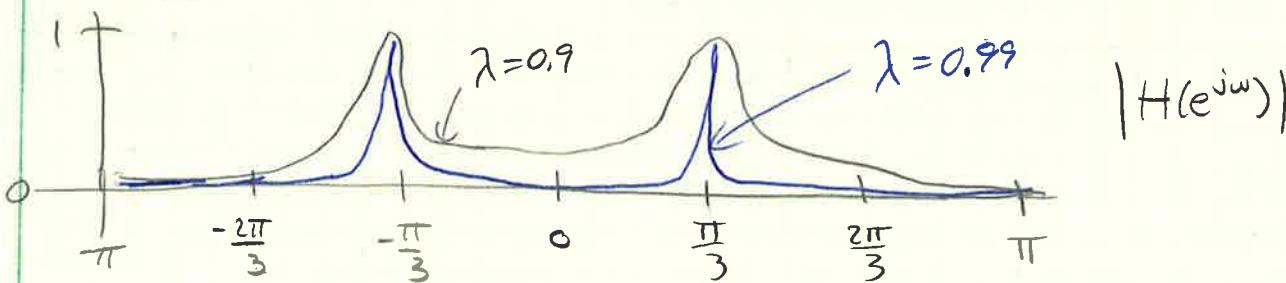
$$p = \lambda e^{j\omega_0}$$

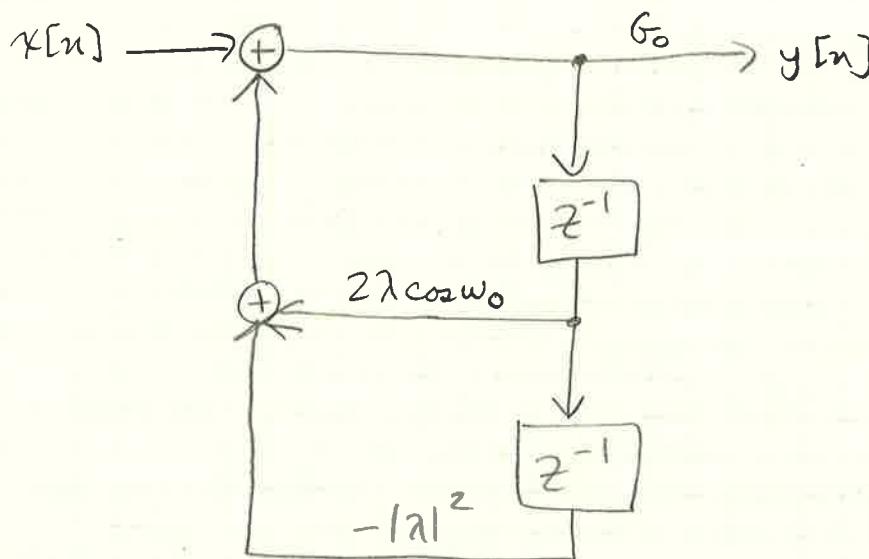
$$y[n] = G_0 x[n] - a_1 y[n-1] - a_2 y[n-2]$$



$$\begin{aligned} H(z) &= \frac{G_0}{(1-pz^{-1})(1-p^*z^{-1})}, \quad p = \lambda e^{j\omega_0} \\ &= \frac{G_0}{1 - 2\operatorname{Re}(p)z^{-1} + |p|^2 z^{-2}} \\ &= \frac{G_0}{1 - 2\lambda \cos \omega_0 z^{-1} + |\lambda|^2 z^{-2}} \Rightarrow \begin{aligned} a_1 &= 2\lambda \cos \omega_0 \\ a_2 &= -|\lambda|^2 \end{aligned} \end{aligned}$$

$$\underline{\omega_0 = \frac{\pi}{3}}$$

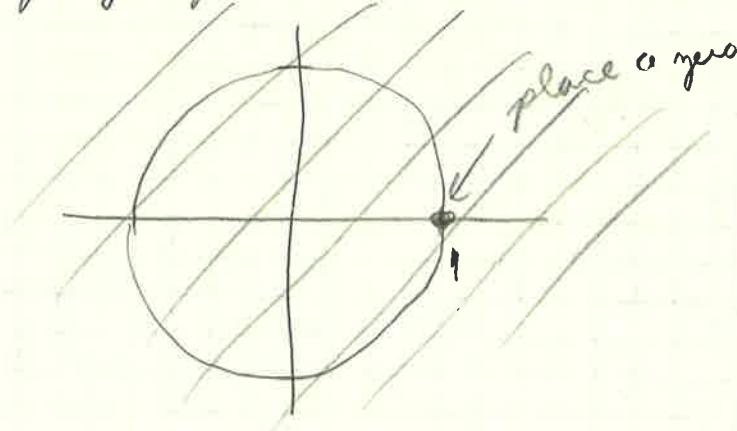
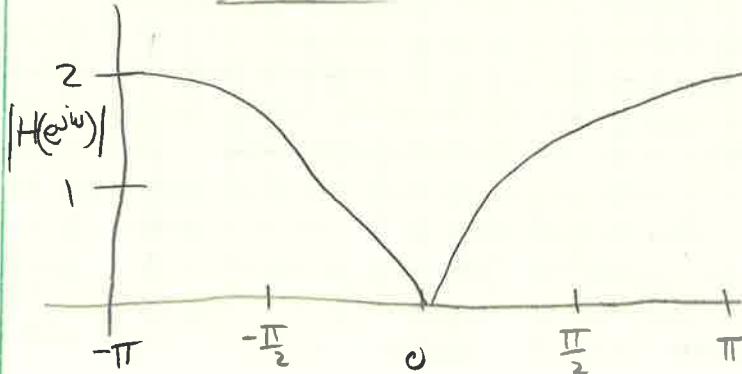


filter structure-DC removal

- A DC-balanced signal has zero sum: $\lim_{N \rightarrow \infty} \sum_{n=-N}^N x[n] = 0$
i.e. there is no Direct Current component
- Its DTFT value at zero is zero
- We want to remove the DC bias from a non zero-centred signal
- We want to kill the frequency component at $\omega=0$

$$H(z) = 1 - z^{-1}$$

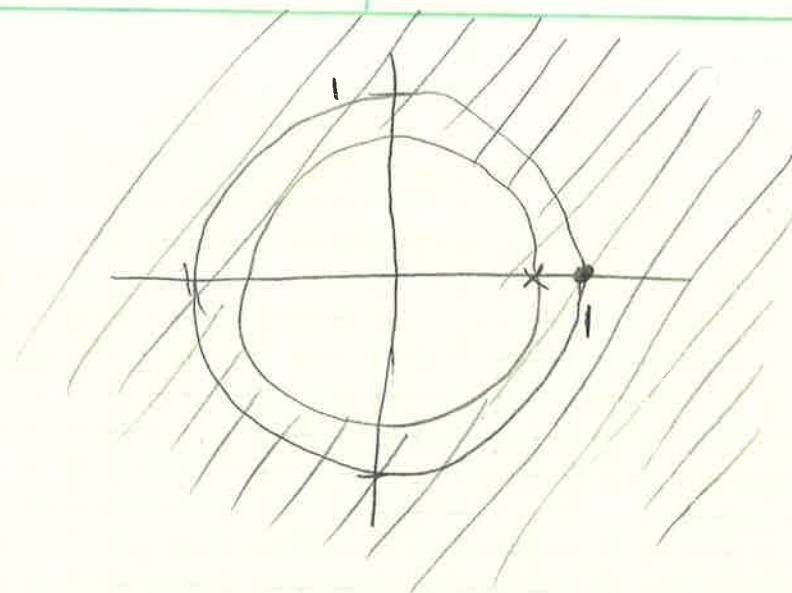
$$y[n] = x[n] - x[n-1]$$

DC Notch

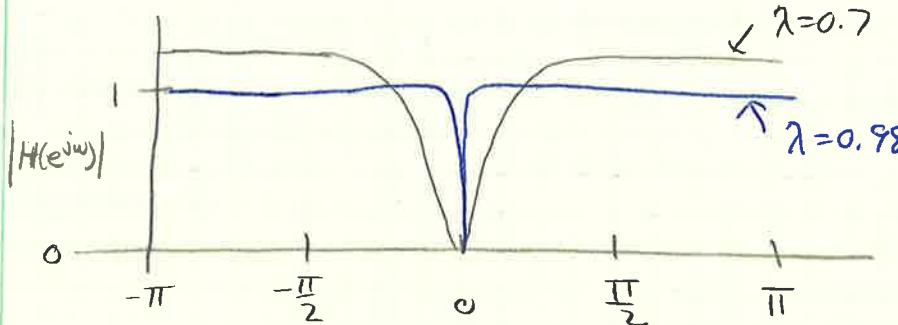
- DC removal, improved

$$H(z) = \frac{1-z^{-1}}{1-\lambda z^{-1}}$$

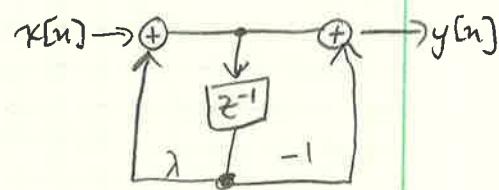
$$y[n] = \lambda y[n-1] + x[n] - x[n-1]$$



DC Notch



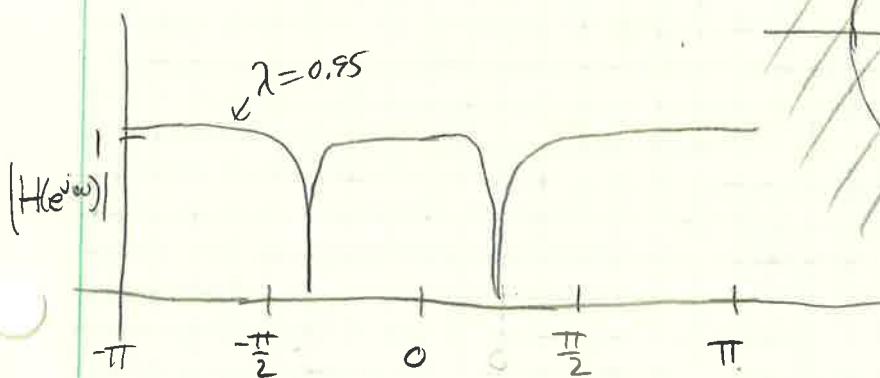
filter structure



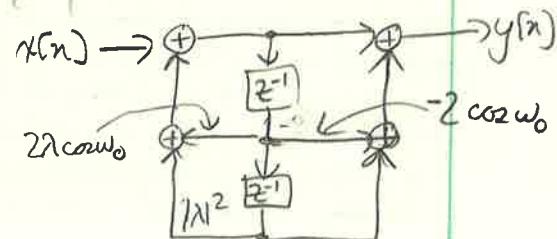
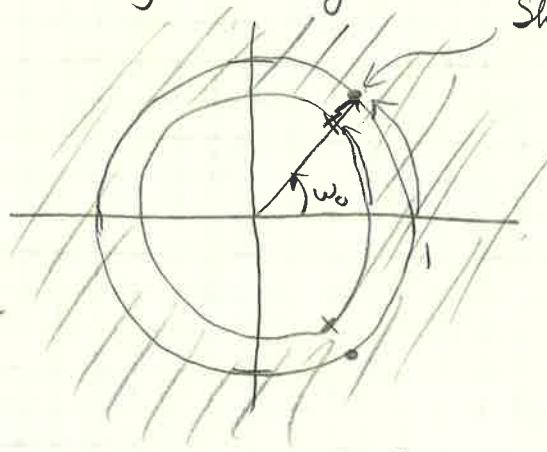
- Hum removal

- Similar to DC removal but we want to remove a specific nonzero frequency
- Very useful for musicians: amplifiers for electric guitars pick up the hum from the electric mains (50 Hz in Europe and 60 Hz in North America)
- We need to tune the hum removal according to country

$$H(z) = \frac{(1-e^{j\omega_0}z^{-1})(1-e^{-j\omega_0}z^{-1})}{(1-\lambda e^{j\omega_0}z^{-1})(1-\lambda e^{-j\omega_0}z^{-1})}$$



Shift DC notch
by ω_0



4.9 Filter Design Part 3

4.9.a Filter Specifications

- The filter design problem

- You are given a set of requirements
 - frequency response: passband (s) and stopband (s)
 - phase: overall delay, linearity
 - some limit on computational resources and/or numerical precision

You must determine N, M, a_k 's and b_k 's in

$$H(z) = \frac{b_0 + b_1 z^{-1} + \dots + b_{M-1} z^{-(M-1)}}{a_0 + a_1 z^{-1} + \dots + a_{N-1} z^{-(N-1)}}$$

in order to best fulfill the requirements

- Example: lowpass specs

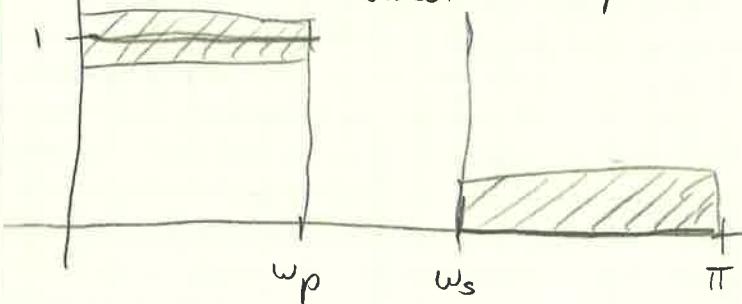
Want cutoff frequency w_c and magnitude gain

- Practical limitations

- passband/stopband transitions cannot be infinitely sharp
 - ⇒ use transition bands
- magnitude response cannot be constant over an interval
 - ⇒ specify magnitude tolerances over bands
- in general:
 - smaller transition bands ⇒ higher filter order
 - smaller error tolerances ⇒ higher filter order
 - higher filter order ⇒ more expensive, larger delay

- Example: realistic lowpass specs

passband transition band stopband

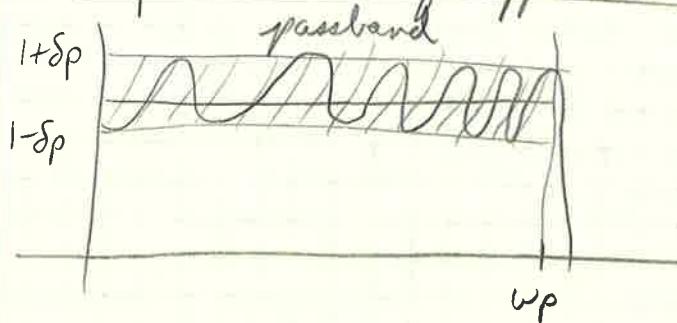


- Why we can't have a flat response

$H(z) = B(z)/A(z)$, with A and B polynomials

$$\begin{aligned} H(e^{j\omega}) = c \text{ over an interval} &\Rightarrow B(z) - cA(z) = 0 \text{ over an interval} \\ &\Rightarrow B(z) - cA(z) \text{ has an infinite number of roots} \\ &\Rightarrow B(z) - cA(z) = 0 \text{ for all values of } z \\ &\Rightarrow H(e^{j\omega}) = c \text{ over the entire } [-\pi, \pi] \text{ interval.} \end{aligned}$$

- Important case: equiripple error



- The big questions

- IIR or FIR
- how to determine the coefficients?
- how to evaluate the performance?

- IIRs: pros and cons

- Pros:

- computationally efficient
- strong attenuation easy
- good for audio

- Cons:

- stability issues
- difficult to design for arbitrary response
- nonlinear phase

- FIRs: pros and cons

- Pros:

- always stable
- optimal design techniques exist
- can be designed with linear phase

- Cons:

- computationally much more expensive
- may "sound" harsh

- The design methods

- finding N, M, a_k 's and b_n 's from specs is a hard nonlinear problem
- established methods
 - IIR: conversion of analog design
 - FIR: optimal minimax filter design

4.9.6 IIR design

IIR: conversion of analog design

Filter design was an established art long before digital processing appeared

- lots of nice analog filters exist
- methods exist to "translate" the analog design into a rational transfer function
- most numerical packages (Matlab, etc.) provide ready-made routines
- design involves specifying some parameters and testing that the specs are fulfilled (trial and error)

Butterworth lowpass

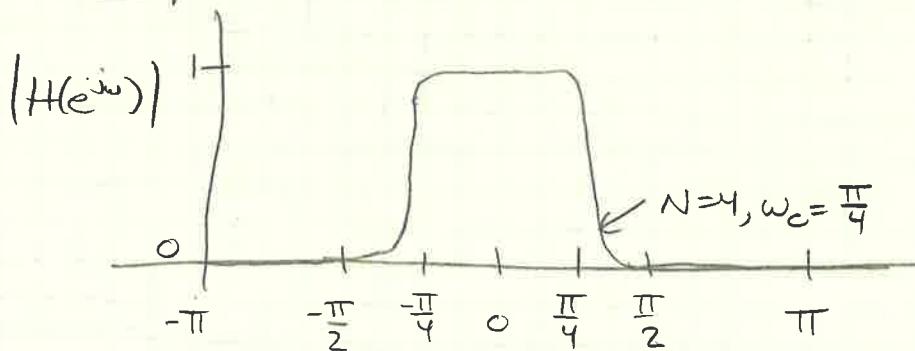
Magnitude response:

- maximally flat
- monotonic over $[0, \pi]$

Design parameters:

- order N
- cutoff frequency

example



Test values:

- width of transition band
- passband error

Chebyshev lowpass

Magnitude response:

- equiripple in passband
- monotonic in stopband

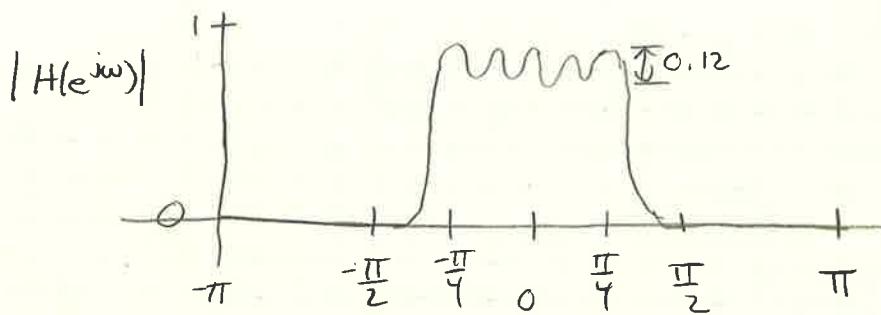
Test values:

- width of transition band
- stopband error

Design parameters:

- order N
- passband max error
- cutoff frequency

-example: $N=4$, $\omega_c = \frac{\pi}{4}$, $\epsilon_{max} = 12\%$



- Elliptic lowpass

Magnitude response:

- equiripple in passband and stopband

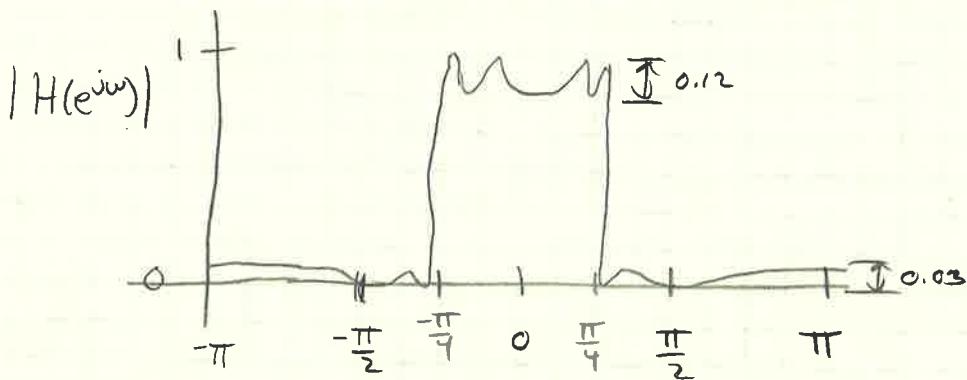
Design parameters:

- order N
- cutoff frequency
- passband max error
- stopband min attenuation

Test value:

- width of transition band

-example: $N=4$, $\omega_c = \frac{\pi}{4}$, $\epsilon_{max} = 12\%$, $att_{min} = 0.03$



4.9.C FIR design

- FIR: optimal minimax design

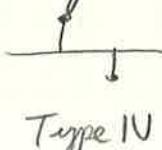
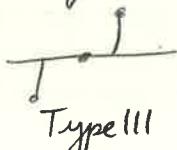
FIR filters are a digital signal processing "exclusivity". In the 70s, Parks and McClellan developed an algorithm to design optimal FIR filters:

- linear phase
- equiripple error in passband and stopband

Algorithm proceeds by minimizing the maximum error in passband and stopband

- Linear phase

Linear phase derives from a symmetric or antisymmetric impulse response



- Linear phase (Type I)

$$h[C+n] = h[C-n]$$

$$h[n] = h[n+C] \quad \text{centered on } 0$$

$$h'[n] = h'[n]$$

$$H(z) = z^{-C} H'(z)$$

$$H'(z) = \sum_{n=-M}^M h'[n] z^{-n} = h'[0] + \sum_{n=1}^M h'[n] (z^n + z^{-n})$$

$$H'(e^{j\omega}) = h'[0] + \sum_{n=1}^M h'[n] (e^{j\omega n} + e^{-j\omega n})$$

$$= h'[0] + 2 \sum_{n=1}^M h'[n] \cos \omega n \in \mathbb{R} \quad (0\text{-phase})$$

$$H(e^{j\omega}) = \underbrace{\left[h[C] + 2 \sum_{n=1}^M h[n] \cos(n-C)\omega \right]}_m e^{-j\omega C} \in \mathbb{R}$$



- Minimax lowpass

Magnitude response:

- equiripple in passband and stopband

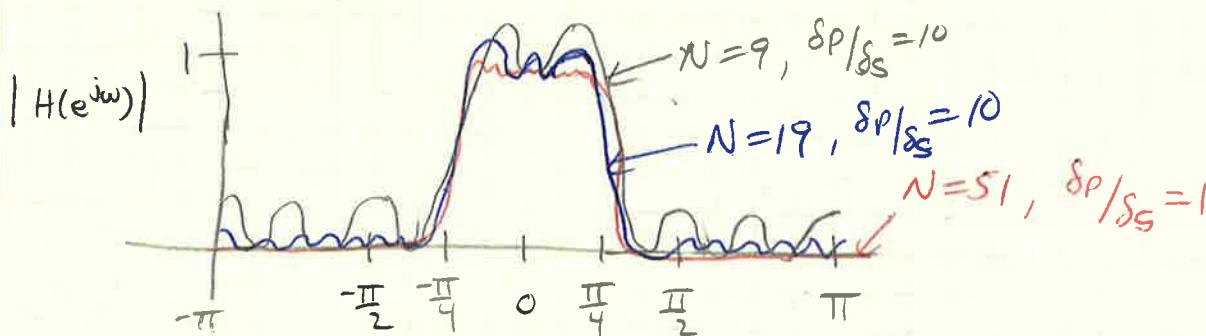
Design parameters:

- order N (number of ripples)
- passband edge ω_p
- stopband edge ω_s
- ratio of passband to stopband error δ_p/δ_s

Test value:

- passband max error
- stopband max error

- example: $\omega_s = 0.2\pi$, $\omega_p = 0.3\pi$



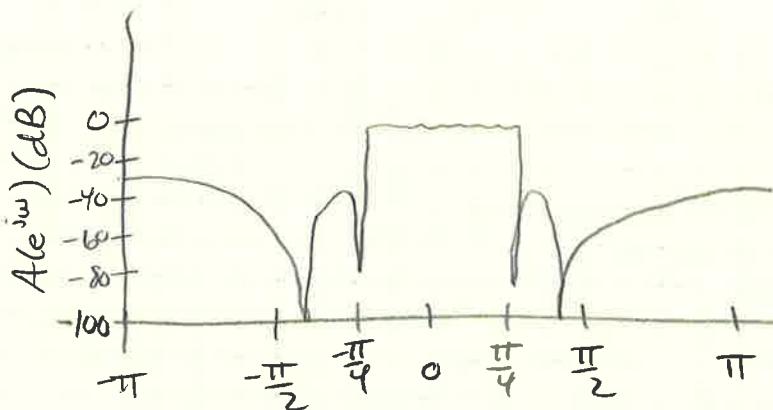
- Magnitude response in decibels

- filter max passband magnitude G

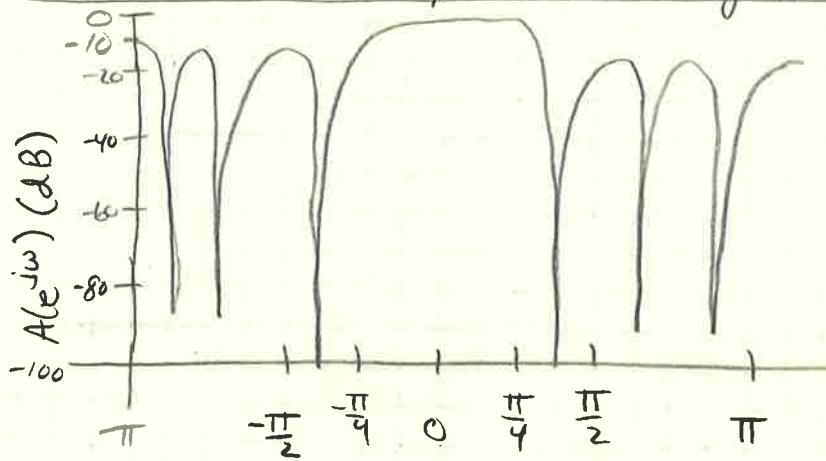
- filter attenuation expressed in decibels as $A_{dB} = 20 \log_{10} (|H(e^{j\omega})|/G)$

- useful to compare attenuations between filters

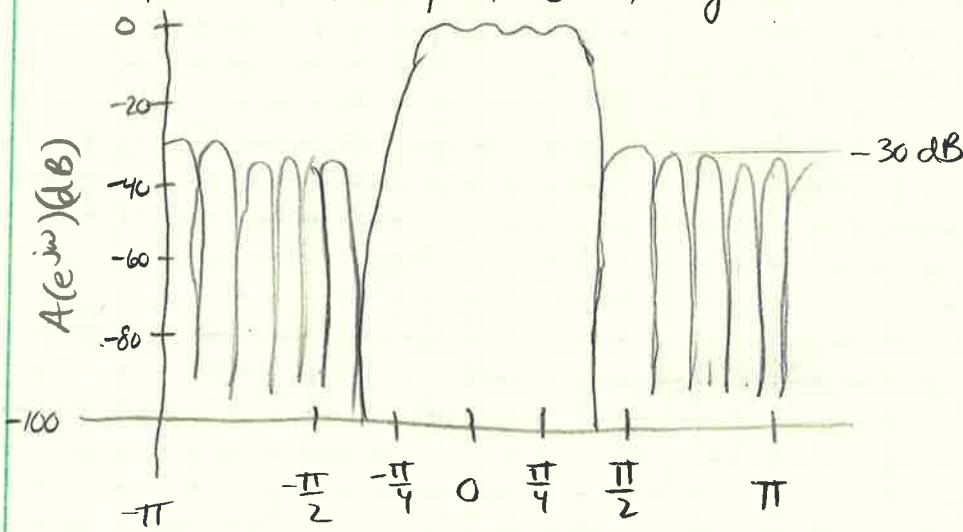
- 4th-order elliptic lowpass, $\omega_c = \pi/4$, log scale



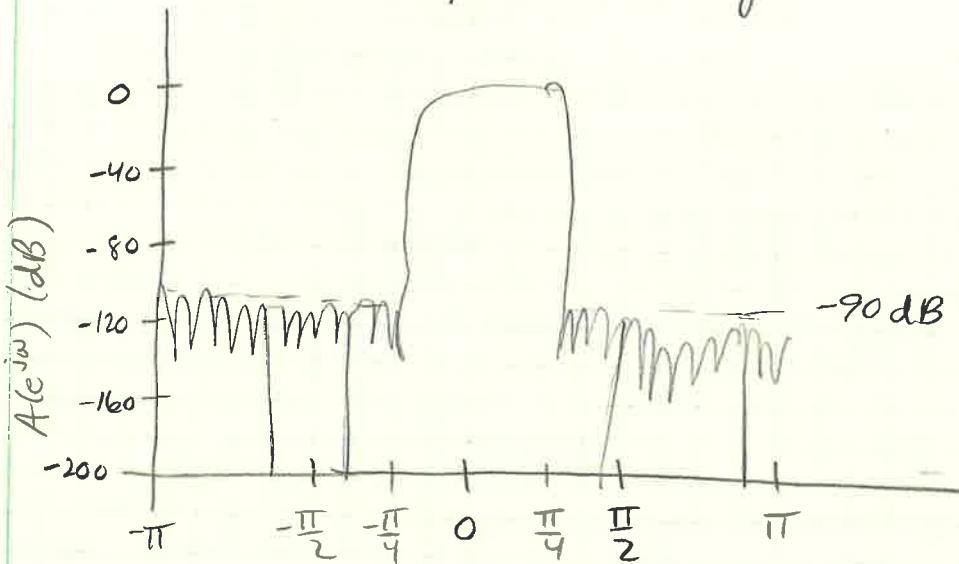
- 9-tap minimax lowpass, $\omega_c = \pi/4$, log scale



- 19-tap minimax lowpass, $\omega_c = \pi/4$, log scale



- 51-tap minimax lowpass, $\omega_c = \frac{\pi}{4}$, log scale



Life beyond lowpass

The IIR and FIR methods we just described can be used to design more general filter types than lowpass, with only minor modifications.

- IIR bandpass and highpass can be obtained by modulating the lowpass response
- optimal FIR bandpass and highpass can be designed by the Parks-McClellan algorithm
- optimal FIR can be designed with piecewise linear magnitude response
- the literature on filter design is vast: this is just the tip of the iceberg!

4.8.5* Fractional delay and Hilbert filter

The fractional delay

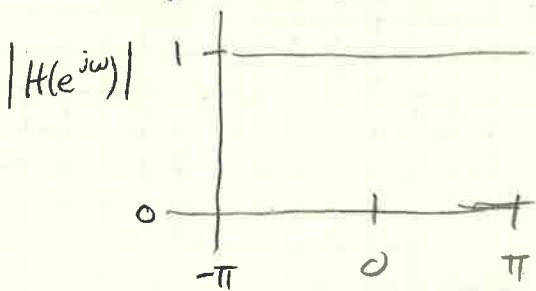
Consider a simple delay ...

$$x[n] \rightarrow [z^{-d}] \rightarrow x[n-d] \quad X(e^{j\omega}) \rightarrow e^{-j\omega d} X(e^{j\omega})$$

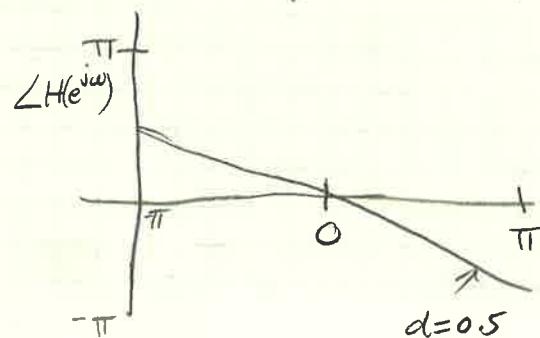
$$H(e^{j\omega}) = e^{-j\omega d}, \quad d \in \mathbb{Z}$$

What happens if, in $H(e^{j\omega})$, we use a non-integer $d \in \mathbb{R}$

Magnitude Response



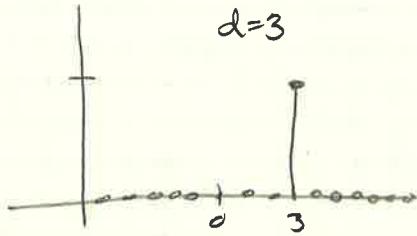
Phase Response



impulse response

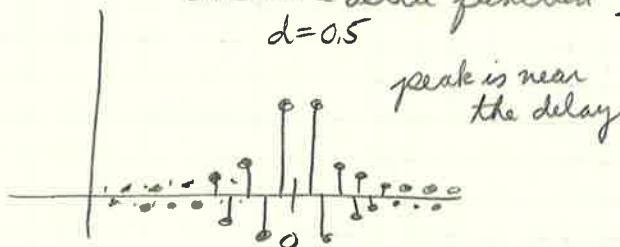
$$\begin{aligned}
 h[n] &= \text{IDTFT} \left\{ e^{-j\omega d} \right\} \\
 &= \frac{1}{2\pi} \int_{-\pi}^{\pi} e^{-j\omega d} e^{j\omega n} d\omega \\
 &= \frac{1}{2\pi} \int_{-\pi}^{\pi} e^{j\omega(n-d)} d\omega \\
 &= \frac{1}{\pi(n-d)} \frac{e^{j\pi(n-d)} - e^{-j\pi(n-d)}}{2j} \\
 &= \frac{\sin \pi(n-d)}{\pi(n-d)} \\
 &= \text{sinc}(n-d)
 \end{aligned}$$

$$d=3$$



(if argument is always an integer \Rightarrow
sinc is a delta function)

$$d=0.5$$



peak is near
the delay

-The Hilbert filter

a quirky machine

$$\cos(\omega_0 n) \rightarrow [H(z)] \rightarrow \sin(\omega_0 n)$$

can we build such a thing?

In the frequency domain,

$$H(e^{j\omega}) [\tilde{\delta}(\omega - \omega_0) + \tilde{\delta}(\omega + \omega_0)] = -j [\tilde{\delta}(\omega - \omega_0) - \tilde{\delta}(\omega + \omega_0)]$$

we can derive two values: $\begin{cases} H(e^{j\omega_0}) = -j \\ H(e^{-j\omega_0}) = j \end{cases}$

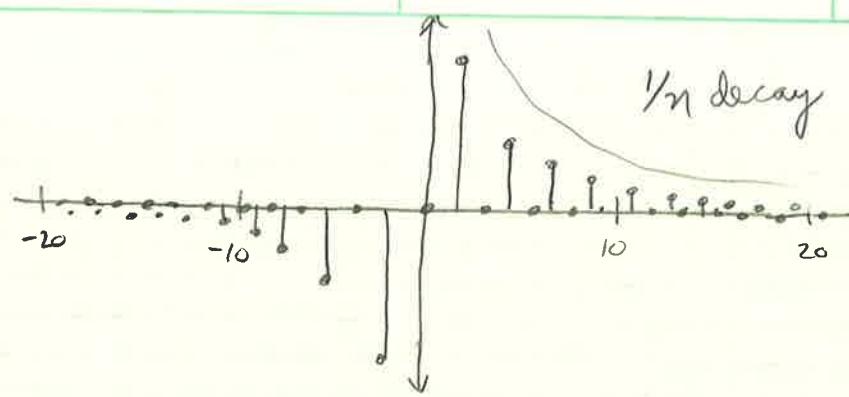
For the machine to work at all frequencies:

$$H(e^{j\omega_0}) = \begin{cases} -j, & 0 \leq \omega < \pi \\ j, & -\pi \leq \omega < 0 \end{cases} \quad (2\pi\text{-periodic})$$

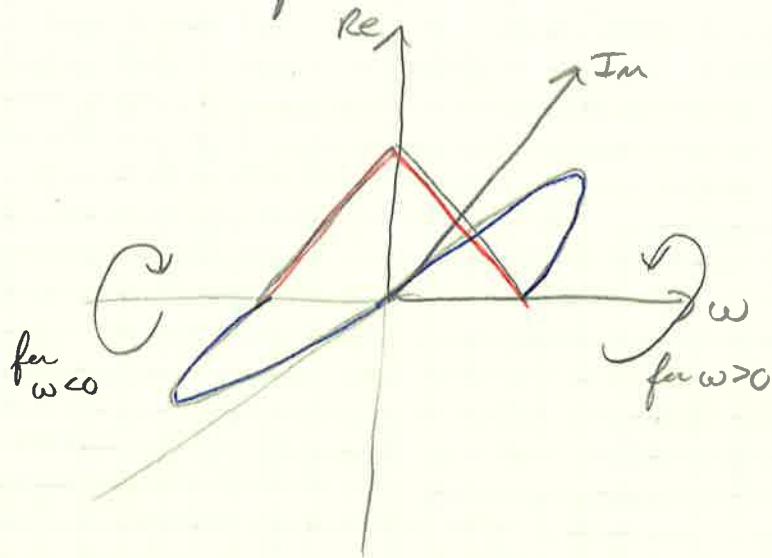
$|H(e^{j\omega})| = 1, \forall \omega \Leftrightarrow$ Hilbert filter is allpass

impulse response

$$\begin{aligned}
 h[n] &= \frac{1}{2\pi} \int_{-\pi}^0 j e^{j\omega n} d\omega + \frac{1}{2\pi} \int_0^{\pi} -j e^{j\omega n} d\omega = \frac{1}{2\pi n} [1 - e^{-j\pi n} - e^{j\pi n} + 1] \\
 &= \begin{cases} \frac{2}{\pi n}, & n \text{ odd} \\ 0, & n \text{ even} \end{cases}
 \end{aligned}$$



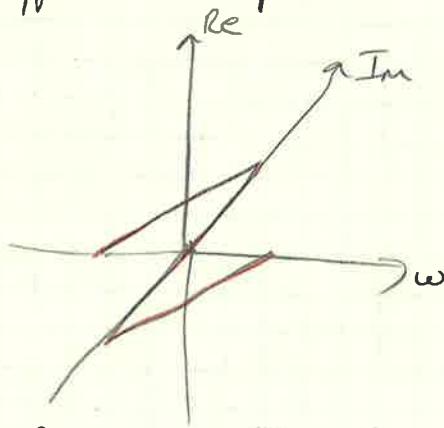
What does the Hilbert filter do?



in Re- ω plane
in Im- ω plane

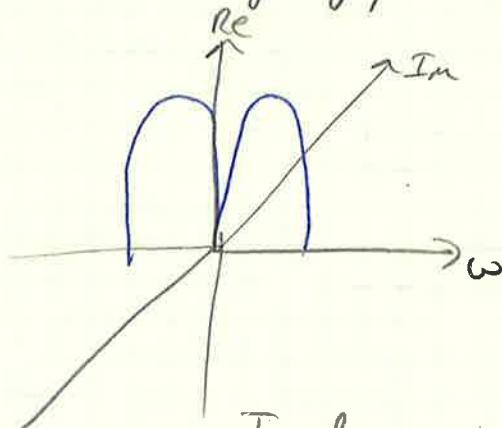
Hilbert filter imparts
90° rotations as
shown

effect on the real part



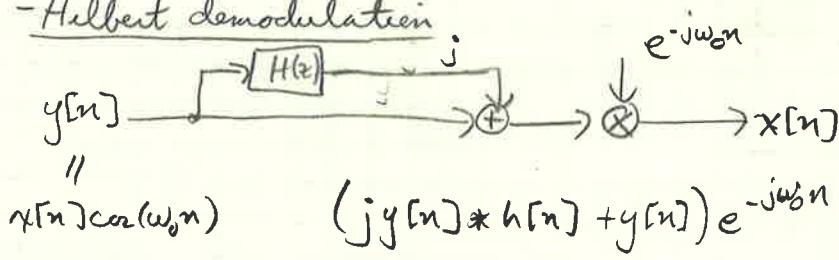
Re becomes antisymmetric
and Imaginary

effect on the imaginary part



Im becomes real and
symmetric

- Hilbert demodulation



4.10* Implementation of digital filters

- Algorithms for CCDE's

• Implementation of Leaky Integrator

```
double Leaky(double x) {
    static const double lambda = 0.9;
    static double y = 0;
    y = lambda * y + (1 - lambda) * x;
    return y;
}
```

$$y[n] = \lambda y[n-1] + (1-\lambda)x[n]$$

static gives memory of
y's previous value

Testing the code

```
int main() {
    int n;
    for (n=0; n<20; n++)
        printf("%0.4f ", Leaky(n == 0 ? 1.0 : 0.0));
}
```

$s[n]$

Key points

- we need a "memory cell" to store previous output
- we need to initialize the storage before first use
- we need 2 multiplications and one addition per output sample

Python OOP

```
class Leaky:
    def __init__(self, lamb):
        self.lamb = lamb
        self.y = 0

    def compute(self, x):
        res = []
        for n in x:
            self.y = self.lamb * self.y + (1 - self.lamb) * n
            res.append(self.y)
        return res
```

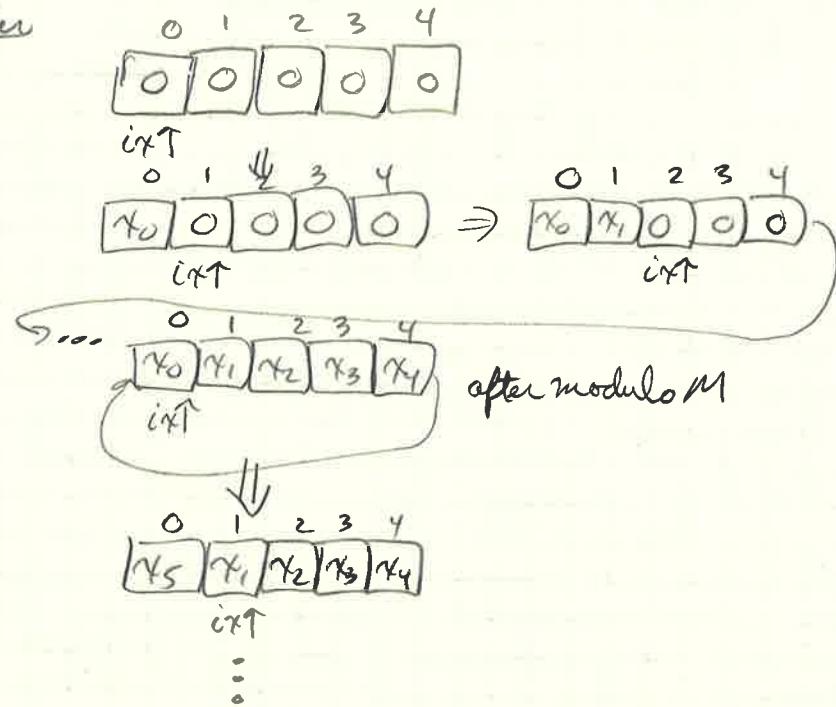
Testing the code : \gg from leaky import Leaky
 $\gg L = Leaky(0.95)$
 $\gg print(L.compute([0, 0, 0, 0, 1, 0, 0, 0, 0, 0, 0]))$

$s[n]$

Another old friend: MA

$$y[n] = \frac{1}{M} \sum_{k=0}^{M-1} x[n-k]$$

- Circular buffer



- Key points

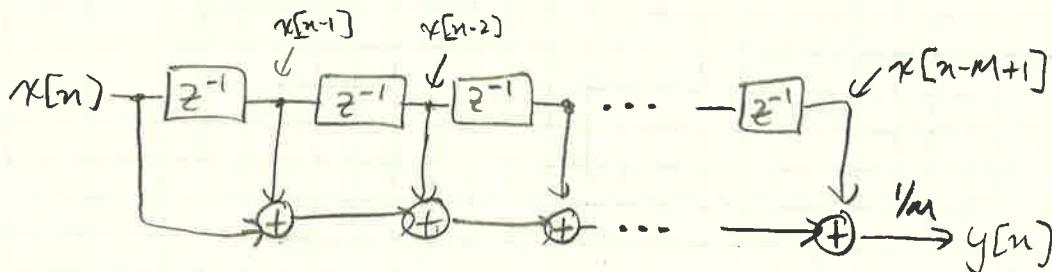
- we now need M memory cells to store previous input values
- we need to initialize the storage before use
- we need 1 division and M additions per output sample

• We can abstract from the implementation

$$\begin{matrix} x[n] \\ y[n] \end{matrix} \xrightarrow{\oplus} x[n] + y[n]$$

$$x[n] \xrightarrow{\alpha} \alpha x[n]$$

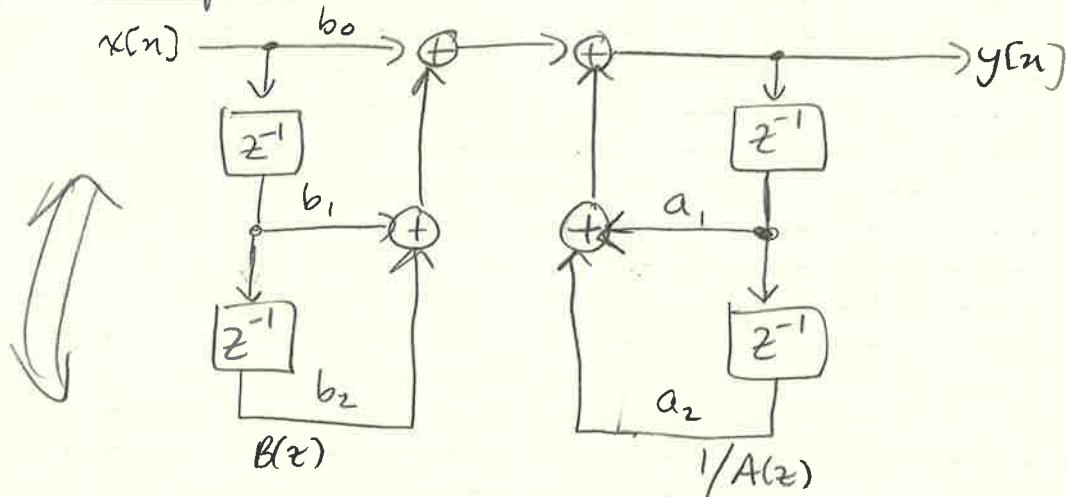
$$x[n] \xrightarrow{z^{-N}} x[n-N]$$



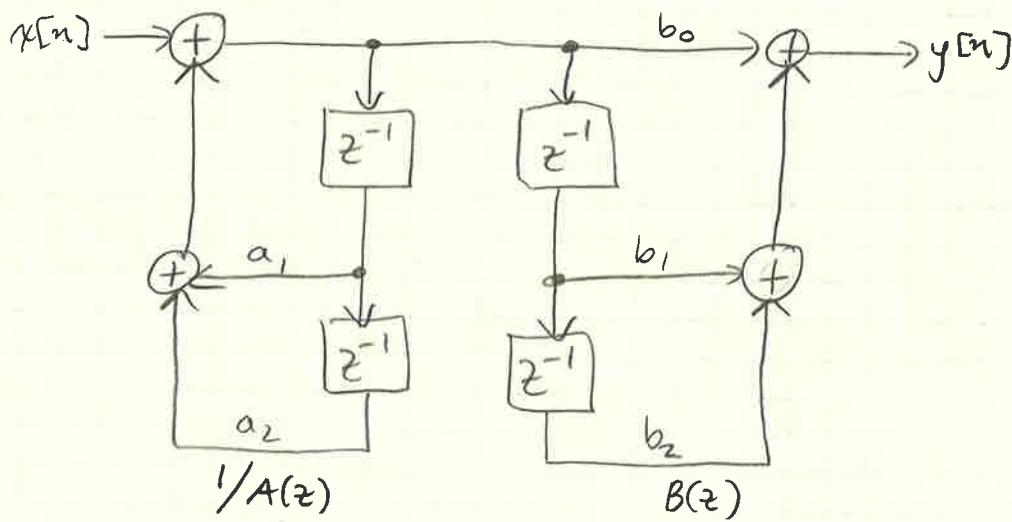
The second-order section

$$H(z) = \frac{b_0 + b_1 z^{-1} + b_2 z^{-2}}{1 - a_1 z^{-1} - a_2 z^{-2}} = \frac{B(z)}{A(z)}$$

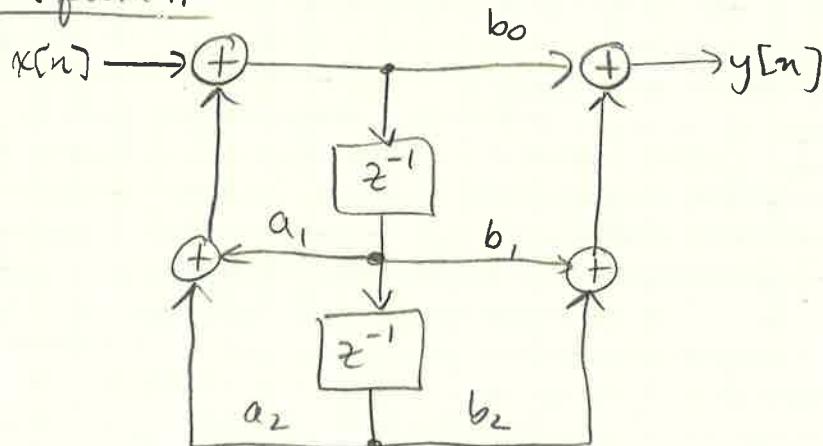
direct form I



direct form I, inverted order



direct form II



- Real-time processing - speed

- If input samples arrive every T seconds, ($T = \frac{1}{44000}$ sec in audio)
- each output sample must be computed in at most T seconds
 - number of operations becomes important (IIR vs FIR)
 - some common tricks:
 - circular buffers are size 2^K (mod operation faster)
 - exploit the parallelism for some processor operations (fetch and compute)

- Real-time processing - accuracy

Processing units have finite precision arithmetic:-

- overflow or underflow are a real problem
- more complex structures are more resilient (but less efficient)
- some common tricks:
 - use double precision in the accumulator
 - split the filter into low-order sections
 - use floating point

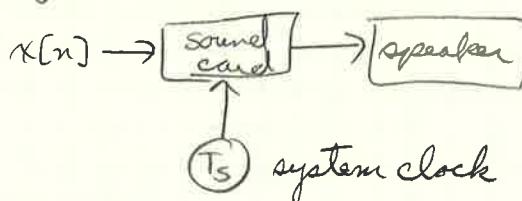
4.11* Real-time processing

Everything works in sync with a system clock of period T_S :

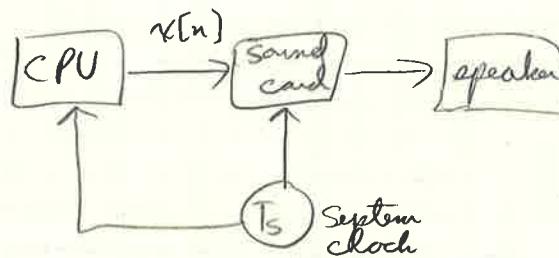
- "record" a value $x_i[n]$
- process the value in a causal filter
- "play" the output $x_o[n]$

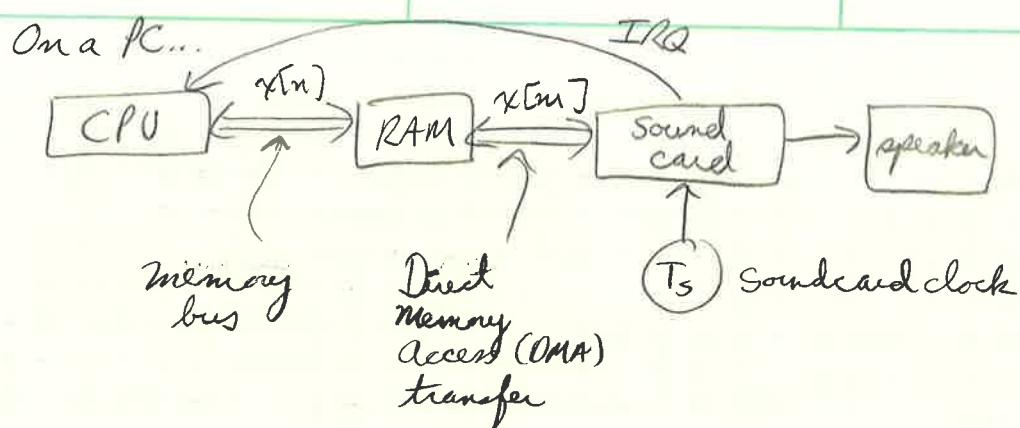
everything needs to happen in at most T_S seconds!

Playing a sound



On dedicated hardware..

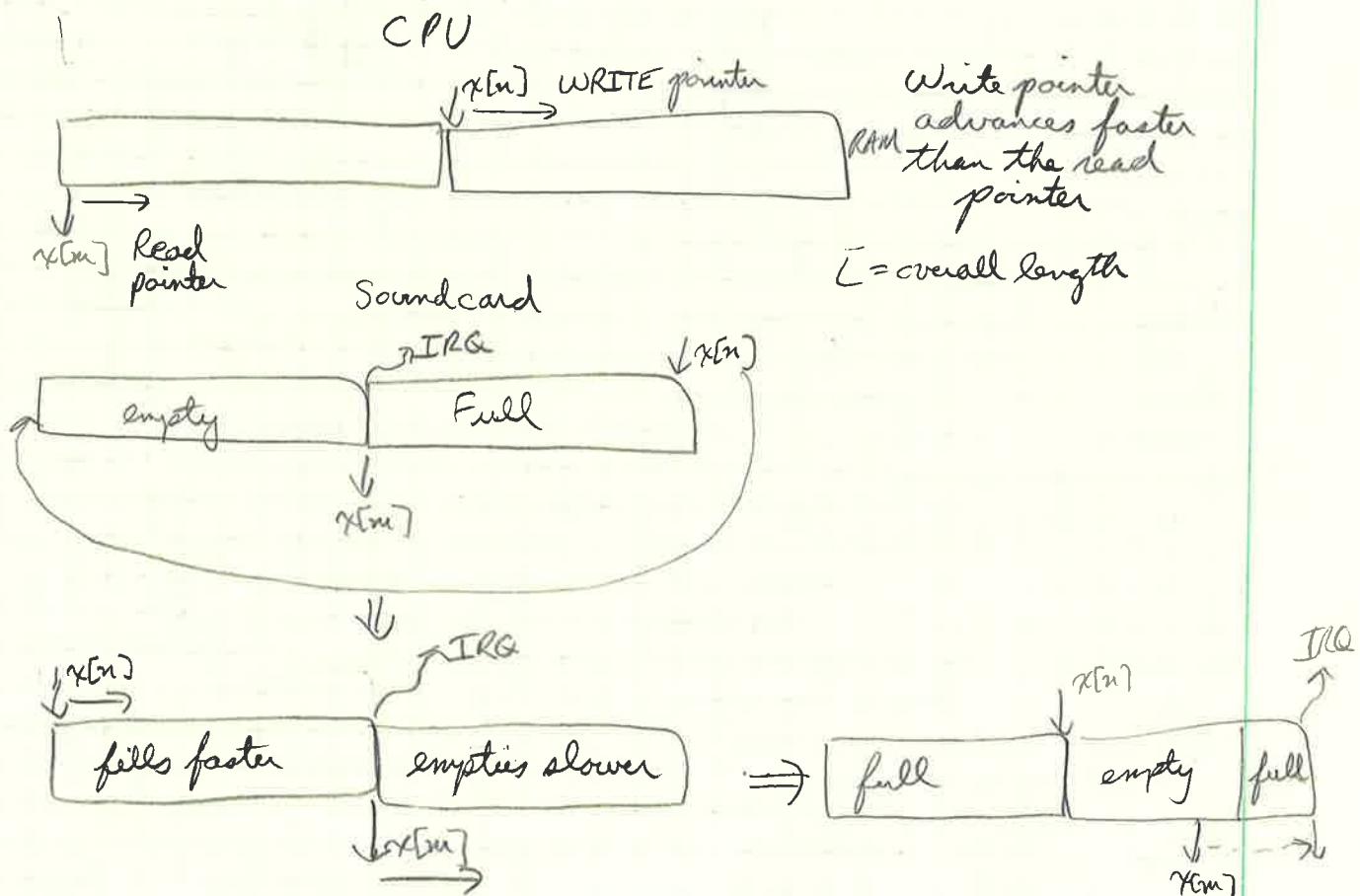




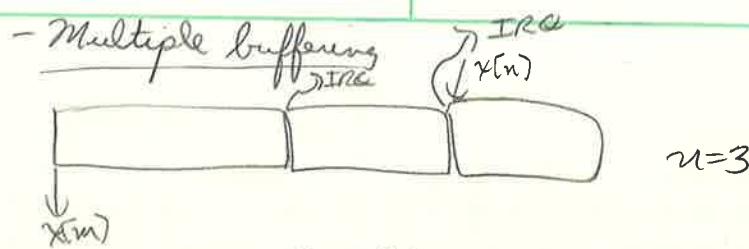
- Buffering

- Interrupt for each sample would be too much overhead
- Soundcard consumes sample in buffers
- Soundcard notifies when buffer needs up
- CPU can fill a buffer in less time than soundcard can empty it
buffering introduces delay!

Example: double buffering (output)

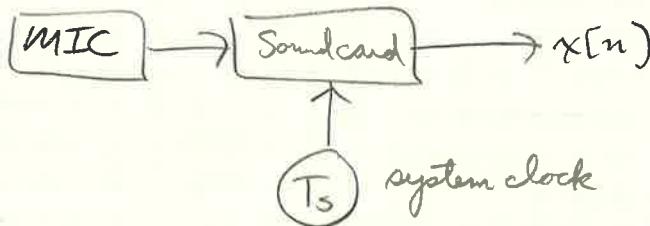


- double buffering introduces a delay $d = T_s \frac{l}{2}$ seconds
- If CPU doesn't fill the buffer fast enough: underflow

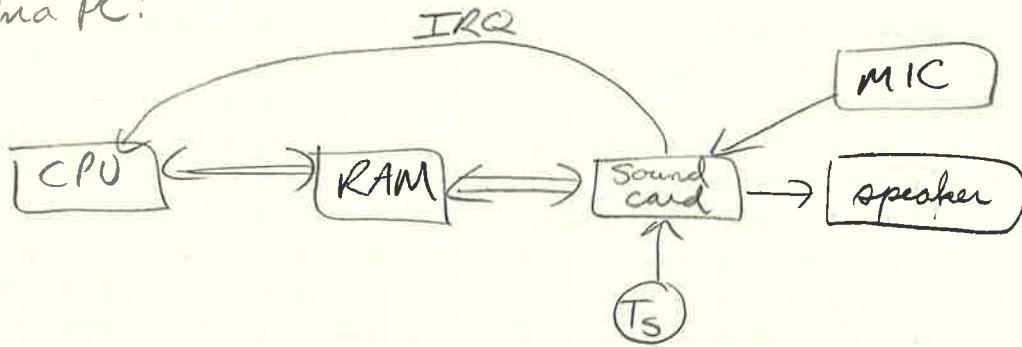


- Call the CPU more often (balance load)
- Keep reasonable underflow protection

- What about the input?



On a PC:

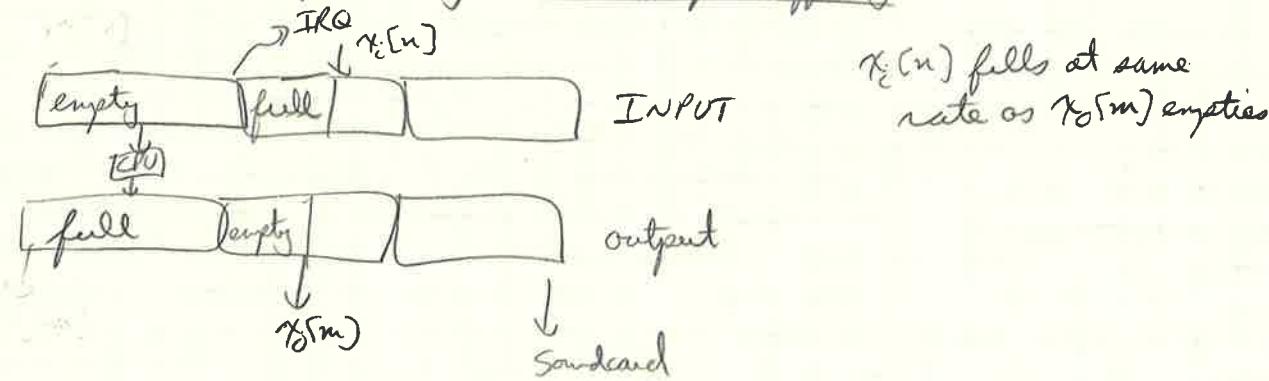


Double buffering — roles are reversed. The CPU takes samples out of the buffer.

- Putting it all together

- Multiple input buffers and output buffers
- Equal chunk sizes
- Input IRQ drives processing

- Real-time I/O processing with multiple buffering



- total delay $d = T_s L$ seconds
- usually start output process first
- buffers can be collapsed

- Implementation

- low level:

- study soundcard data sheet (each one is different)
- write code to program soundcard via writes to IO ports
- write an interrupt handler
- write the code to handle the data

- high level:

- choose a good API

- write a callback function to handle the data

- Callback prototype

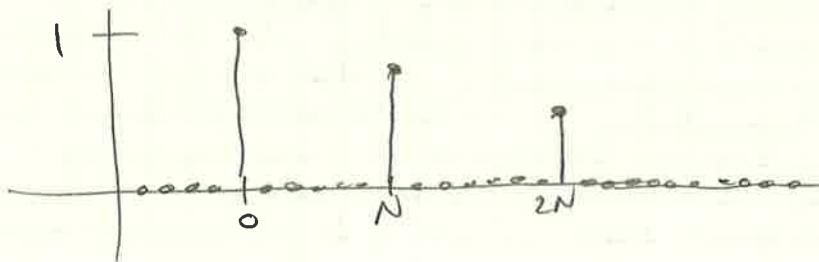
```
int Callback (const void *input, void *output,
              unsigned long samples, ...);
```

- Callback example

```
int Callback (const void *input, void *output, unsigned long samples)
{
    float * pIn = (float *) input;
    float * pOut = (float *) output;
    for (int n=0; n<samples; n++)
        *pOut = Process (*pIn++);
    }  
          Some processing function
```

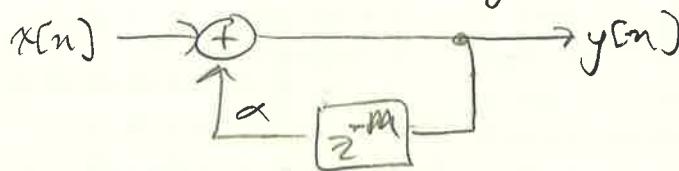
- Simple Echo

$$y[n] = \frac{ax[n] + bx[n-N] + cx[n-2N]}{a+b+c}$$



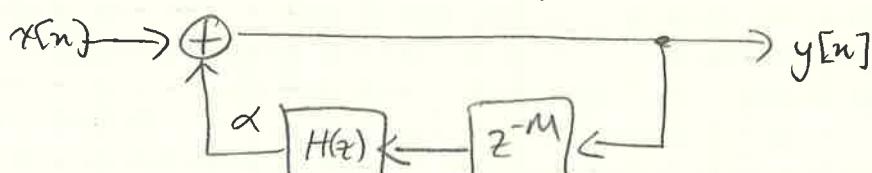
- A better echo

remember the KS algorithm? it's a sort of IIR echo



$$y[n] = \alpha y[n-M] + x[n]$$

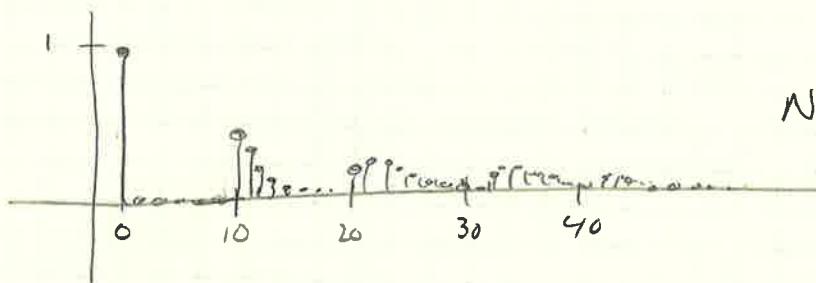
A natural echo has a lowpass characteristic



$$y[n] = \alpha(h * y)[n-M] + x[n]$$

Choose for instance $H(z) = \text{Leaky Integrator}$:

$$y[n] = x[n] - \lambda x[n-1] + \lambda y[n-1] + \alpha(1-\lambda)y[n-N]$$



$$N=10, \lambda=0.6, \alpha=0.8$$

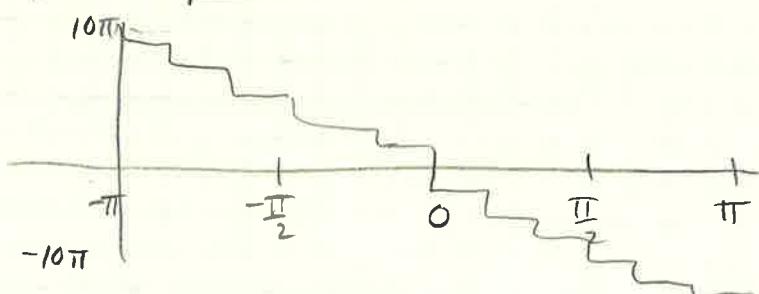
- Reverb

Reverb is given by the superposition of many many echoes with different delays and magnitudes

- Many ways to simulate, always rather costly
- A cheap alternative is to use an allpass filter

$$H(z) = \frac{-\alpha + z^{-N}}{1 - \alpha z^{-N}}$$

phase response

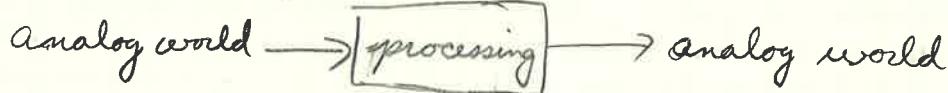


S.1 The continuous-time world

S.1.a The continuous-time paradigm

Digital processing of signals from/to the analog world

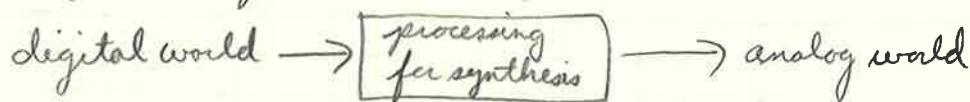
- Input is continuous-time: $x(t)$
- Output is continuous-time: $y(t)$
- Processing is on sequences: $x[n], y[n]$



examples: MP3, digital photography

Digital processing of signals to the analog world

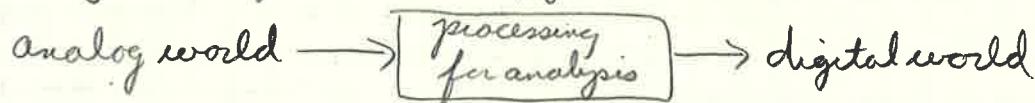
- Input is discrete-time: $x[n]$
- Output is continuous-time: $y(t)$
- Processing is on sequences: $x[n], y[n]$



examples: computer graphics, video games

Digital processing of signals from the analog world

- Input is continuous-time: $x(t)$
- Output is discrete-time: $y[n]$
- Processing is on sequences: $x[n], y[n]$



examples: control systems, monitoring

Two views of the world

digital worldview:

- arithmetic
- combinatorics
- computer science
- DSP

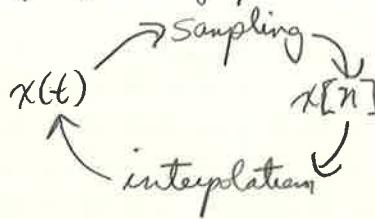
analog worldview:

- calculus
- distributions
- system theory
- electronics

- countable integer index n
- sequences $x[n] \in l_2(\mathbb{Z})$
- frequency $\omega \in [-\pi, \pi]$
- DTFT: $l_2(\mathbb{Z}) \rightarrow L_2([- \pi, \pi])$

- real-valued time t (sec)
- functions $x(t) \in L_2(\mathbb{R})$
- frequency $\Omega \in \mathbb{R}$ (rad/sec)
- FT: $L_2(\mathbb{R}) \rightarrow L_2(\mathbb{R})$

- Bridging the gap



5.1.b Continuous-time signal processing

- About continuous time

- time: real variable t
- signal $x(t)$: complex functions of a real variable
- finite energy: $x(t) \in L_2(\mathbb{R})$
- inner product in $L_2(\mathbb{R})$

$$\langle x(t), y(t) \rangle = \int_{-\infty}^{\infty} x^*(t) y(t) dt$$

$$\text{energy: } \|x(t)\|^2 = \langle x(t), x(t) \rangle$$

- Analog LTI filters

$$x(t) \rightarrow [h] \rightarrow y(t)$$

$$\begin{aligned} y(t) &= (x * h)(t) = \langle h^*(t-\tau), x(\tau) \rangle \\ &= \int_{-\infty}^{\infty} x(\tau) h(t-\tau) d\tau \end{aligned}$$

- Fourier analysis

- In discrete time max angular frequency is $\pm \pi$
- In continuous time no max frequency: $\omega \in \mathbb{R}$
- Concept is the same:

$$X(j\omega) = \int_{-\infty}^{\infty} x(t) e^{-j\omega t} dt \quad \leftarrow \text{not periodic!}$$

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

- Real-world frequency

- ω expressed in rad/s
- $F = \frac{\omega}{2\pi}$, expressed in Hertz ($\frac{1}{s}$)
- period $T = \frac{1}{F} = \frac{2\pi}{\omega}$

Example : $x(t) = \exp\left(-\frac{t^2}{2\sigma^2}\right)$

$$X(j\omega) = \sigma\sqrt{2\pi} \exp\left(-\frac{\sigma^2}{2}\omega^2\right)$$

- Convolution theorem

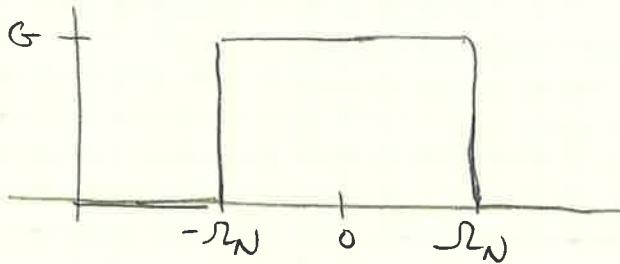


$$Y(j\omega) = X(j\omega) H(j\omega)$$

- A new concept: bandlimited functions

\mathcal{R}_N - bandlimitedness : $X(j\omega) = 0$ for $|\omega| > \mathcal{R}_N$

- Prototypical bandlimited function



$$\Phi(j\omega) = G \operatorname{rect}\left(\frac{\omega}{2\mathcal{R}_N}\right)$$

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

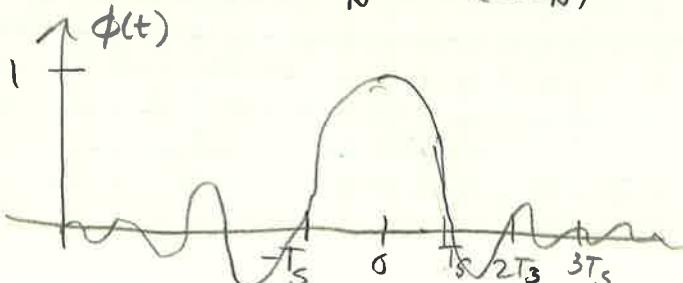
$$= \dots = G \frac{\mathcal{R}_N}{\pi} \operatorname{sinc}\left(\frac{\mathcal{R}_N}{\pi} t\right)$$

• normalization : $G = \frac{\pi}{\mathcal{R}_N}$

• total bandwidth : $\mathcal{R}_B = 2\mathcal{R}_N$

• define $T_s = \frac{2\pi}{\mathcal{R}_B} = \frac{\pi}{\mathcal{R}_N}$

$$\Rightarrow \Phi(j\omega) = \frac{\pi}{\mathcal{R}_N} \operatorname{rect}\left(\frac{\omega}{2\mathcal{R}_N}\right) \Rightarrow \phi(t) = \operatorname{sinc}\left(\frac{t}{T_s}\right)$$



zero-crossings at multiples
of T_s

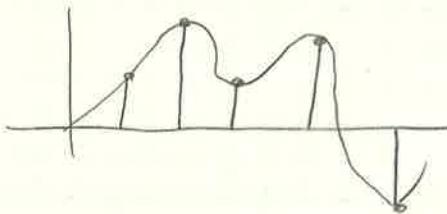
S.2 Interpolation

S.2.a Polynomial interpolation

- Interpolation

$x[n] \rightarrow x(t)$: "fill the gaps" between samples

- example



- requirements

- decide on T_s
- make sure $x(nT_s) = x[n]$
- make sure $x(t)$ is smooth

- why smoothness?

"jumps" (1st order discontinuities) would require the signal to move "faster than light".

- 2nd order discontinuities would require infinite acceleration
- ...
- the interpolation should be infinitely differentiable
- "natural" solution: polynomial interpolation

- Polynomial interpolation

- N points \rightarrow polynomial of degree $(N-1)$
- $p(t) = a_0 + a_1 t + a_2 t^2 + \dots + a_{N-1} t^{N-1}$

- "naive" approach:

$$\left\{ \begin{array}{l} p(0) = x[0] \\ p(T_s) = x[1] \\ p(2T_s) = x[2] \\ \vdots \\ p((N-1)T_s) = x[N-1] \end{array} \right.$$

Without loss of generality:

- consider a symmetric interval $I_N = [-N, \dots, N]$
- set $T_s = 1$

$$\left\{ \begin{array}{l} p(-N) = x[-N] \\ p(-N+1) = x[-N+1] \\ \vdots \\ p(0) = x[0] \\ p(N) = x[N] \end{array} \right.$$

- Lagrange interpolation

P_N : space of degree- $2N$ polynomials over I_N

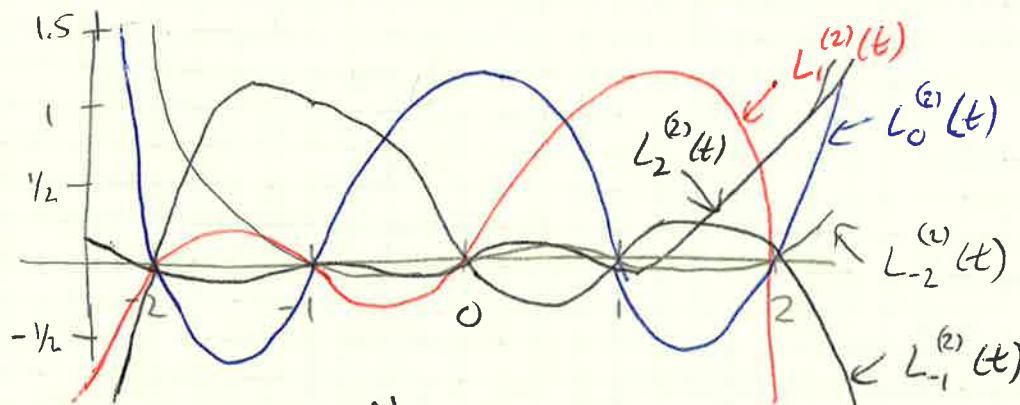
a basis for P_N is the family of $2N+1$ Lagrange polynomials

$$L_n^{(N)}(t) = \prod_{\substack{k=-N \\ k \neq n}}^N \frac{t-k}{n-k}, \quad n = -N, \dots, N$$

example: Pick $N=1 \Rightarrow L_{-1}^{(1)}, L_0^{(1)}, L_1^{(1)}$

$$L_0^{(1)}(t) = \prod_{\substack{k=-1 \\ k \neq 0}}^1 \frac{t-k}{-k} = \frac{t+1}{1} \cdot \frac{t-1}{-1} = 1-t^2$$

$$L_1^{(1)}(t) = \frac{t^2+t}{2}, \quad L_{-1}^{(1)}(t) = \frac{t^2-t}{2}$$



$$p(t) = \sum_{n=-N}^N x[n] L_n^{(N)}(t)$$

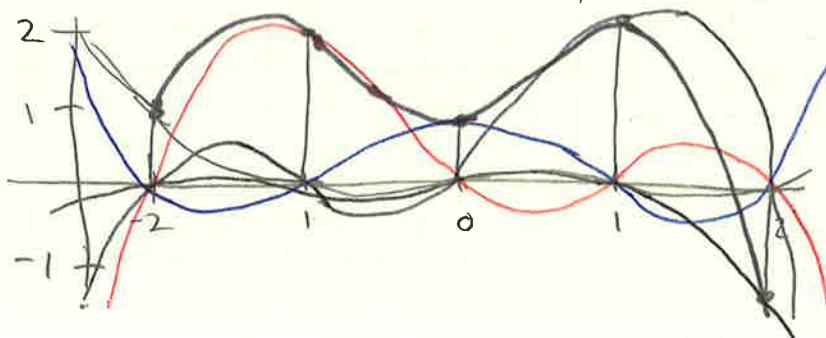
The Lagrange interpolation is the sought-after polynomial interpolation:

- polynomial of degree $2N$ through $2N+1$ points is unique
- the Lagrangian interpolator satisfies

$$p(n) = x[n], \quad -N \leq n \leq N$$

since

$$L_n^{(N)}(m) = \begin{cases} 1, & n=m \\ 0, & n \neq m \end{cases}, \quad -N \leq n, m \leq N$$



$$\begin{aligned} & -x[-2] L_{-2}^{(2)}(t) \\ & -x[-1] L_{-1}^{(2)}(t) \\ & -x[0] L_0^{(2)}(t) \\ & -x[1] L_1^{(2)}(t) \\ & -x[2] L_2^{(2)}(t) \\ & \text{-total sum} \end{aligned}$$