Discrete-Time Signals in the Frequency Domain

- The frequency-domain representation of a discrete-time sequence is the discrete-time Fourier transform (DTFT)
- This transform maps a time-domain sequence into a continuous function of the frequency variable ω
- We first review briefly the continuous-time Fourier transform (CTFT)

• **Definition** – The CTFT of a continuoustime signal $x_a(t)$ is given by

$$X_a(j\Omega) = \int_{-\infty}^{\infty} x_a(t)e^{-j\Omega t}dt$$

• Often referred to as the Fourier spectrum or simply the spectrum of the continuous-time signal

• **Definition** – The inverse CTFT of a Fourier transform $X_a(j\Omega)$ is given by

$$x_a(t) = \frac{1}{2\pi} \int_{-\infty}^{\infty} X_a(j\Omega) e^{j\Omega t} d\Omega$$

- Often referred to as the Fourier integral
- A CTFT pair will be denoted as

$$x_a(t) \overset{\text{CTFT}}{\longleftrightarrow} X_a(j\Omega)$$

- Ω is real and denotes the continuous-time angular frequency variable in radians/sec if the unit of the independent variable t is in seconds
- In general, the CTFT is a complex function of Ω in the range $-\infty < \Omega < \infty$
- It can be expressed in the polar form as

$$X_a(j\Omega) = |X_a(j\Omega)|e^{j\theta_a(\Omega)}$$

where

$$\theta_a(\Omega) = \arg\{X_a(j\Omega)\}\$$

- The quantity $|X_a(j\Omega)|$ is called the magnitude spectrum and the quantity $\theta_a(\Omega)$ is called the phase spectrum
- Both spectrums are real functions of Ω
- In general, the CTFT $X_a(j\Omega)$ exists if $x_a(t)$ satisfies the Dirichlet conditions given on the next slide

Dirichlet Conditions

- (a) The signal $x_a(t)$ has a finite number of discontinuities and a finite number of maxima and minima in any finite interval
- (b) The signal is absolutely integrable, i.e.,

$$\int_{-\infty}^{\infty} |x_a(t)| dt < \infty$$

• If the Dirichlet conditions are satisfied, then

$$\frac{1}{2\pi} \int_{-\infty}^{\infty} X_a(j\Omega) e^{j\Omega t} d\Omega$$

converges to $x_a(t)$ at values of t except at values of t where $x_a(t)$ has discontinuities

• It can be shown that if $x_a(t)$ is absolutely integrable, then $|X_a(j\Omega)| < \infty$ proving the existence of the CTFT

• The total energy \mathcal{E}_x of a finite energy continuous-time complex signal $x_a(t)$ is given by

$$\mathcal{E}_{x} = \int_{-\infty}^{\infty} |x_{a}(t)|^{2} dt = \int_{-\infty}^{\infty} x_{a}(t) x_{a}^{*}(t) dt$$

The above expression can be rewritten as

$$\mathcal{E}_{x} = \int_{-\infty}^{\infty} x_{a}(t) \left[\frac{1}{2\pi} \int_{-\infty}^{\infty} X_{a}^{*}(j\Omega) e^{-j\Omega t} d\Omega \right] dt$$

Interchanging the order of the integration we get

$$\mathcal{E}_{x} = \frac{1}{2\pi} \int_{-\infty}^{\infty} X_{a}^{*}(j\Omega) \left[\int_{-\infty}^{\infty} x_{a}(t)e^{-j\Omega t} dt \right] d\Omega$$

$$= \frac{1}{2\pi} \int_{-\infty}^{\infty} X_{a}^{*}(j\Omega) X_{a}(j\Omega) d\Omega$$

$$= \frac{1}{2\pi} \int_{-\infty}^{\infty} |X_{a}(j\Omega)|^{2} d\Omega$$

Hence

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

• The above relation is more commonly known as the Parseval's theorem for finite-energy continuous-time signals

• The quantity $|X_a(j\Omega)|^2$ is called the energy density spectrum of $x_a(t)$ and usually denoted as

$$S_{xx}(\Omega) = |X_a(j\Omega)|^2$$

• The energy over a specified range of frequencies $\Omega_a \leq \Omega \leq \Omega_b$ can be computed using Ω_b

$$\mathcal{E}_{x,r} = \frac{1}{2\pi} \int_{\Omega_a}^{\Omega_b} S_{xx}(\Omega) d\Omega$$

- A full-band, finite-energy, continuous-time signal has a spectrum occupying the whole frequency range $-\infty < \Omega < \infty$
- A band-limited continuous-time signal has a spectrum that is limited to a portion of the frequency range $-\infty < \Omega < \infty$

• An ideal band-limited signal has a spectrum that is zero outside a finite frequency range $\Omega_a \leq |\Omega| \leq \Omega_b \ , \ \text{that is}$

$$X_a(j\Omega) = \begin{cases} 0, & 0 \le |\Omega| < \Omega_a \\ 0, & \Omega_b < |\Omega| < \infty \end{cases}$$

 However, an ideal band-limited signal cannot be generated in practice

- Band-limited signals are classified according to the frequency range where most of the signal's is concentrated
- A lowpass, continuous-time signal has a spectrum occupying the frequency range $|\Omega| \le \Omega_p < \infty$ where Ω_p is called the bandwidth of the signal

- A highpass, continuous-time signal has a spectrum occupying the frequency range $0 < \Omega_p \le |\Omega| < \infty$ where the bandwidth of the signal is from Ω_p to ∞
- A bandpass, continuous-time signal has a spectrum occupying the frequency range $0 < \Omega_L \le |\Omega| \le \Omega_H < \infty$ where $\Omega_H \Omega_L$ is the bandwidth

• <u>Definition</u> - The discrete-time Fourier transform (DTFT) $X(e^{j\omega})$ of a sequence x[n] is given by

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

• In general, $X(e^{j\omega})$ is a complex function of the real variable ω and can be written as

$$X(e^{j\omega}) = X_{re}(e^{j\omega}) + jX_{im}(e^{j\omega})$$

- $X_{re}(e^{j\omega})$ and $X_{im}(e^{j\omega})$ are, respectively, the real and imaginary parts of $X(e^{j\omega})$, and are real functions of ω
- $X(e^{j\omega})$ can alternately be expressed as $X(e^{j\omega}) = |X(e^{j\omega})|e^{j\theta(\omega)}$

where

$$\theta(\omega) = \arg\{X(e^{j\omega})\}\$$

- $X(e^{j\omega})$ is called the magnitude function
- $\theta(\omega)$ is called the phase function
- Both quantities are again real functions of ω
- In many applications, the DTFT is called the Fourier spectrum
- Likewise, $X(e^{j\omega})$ and $\theta(\omega)$ are called the magnitude and phase spectra

- For a real sequence x[n], $X(e^{j\omega})$ and $X_{re}(e^{j\omega})$ are even functions of ω , whereas, $\theta(\omega)$ and $X_{im}(e^{j\omega})$ are odd functions of ω
- Note: $X(e^{j\omega}) = |X(e^{j\omega})| e^{j\theta(\omega + 2\pi k)}$ $= |X(e^{j\omega})| e^{j\theta(\omega)}$ for any integer k
- The phase function $\theta(\omega)$ cannot be uniquely specified for any DTFT

• Unless otherwise stated, we shall assume that the phase function $\theta(\omega)$ is restricted to the following range of values:

$$-\pi \leq \theta(\omega) < \pi$$

called the principal value

- The DTFTs of some sequences exhibit discontinuities of 2π in their phase responses
- An alternate type of phase function that is a continuous function of ω is often used
- It is derived from the original phase function by removing the discontinuities of 2π

- The process of removing the discontinuities is called "unwrapping"
- The continuous phase function generated by unwrapping is denoted as $\theta_c(\omega)$
- In some cases, discontinuities of π may be present after unwrapping

• Example - The DTFT of the unit sample sequence $\delta[n]$ is given by

$$\Delta(e^{j\omega}) = \sum_{n=-\infty}^{\infty} \delta[n] e^{-j\omega n} = \delta[0] = 1$$

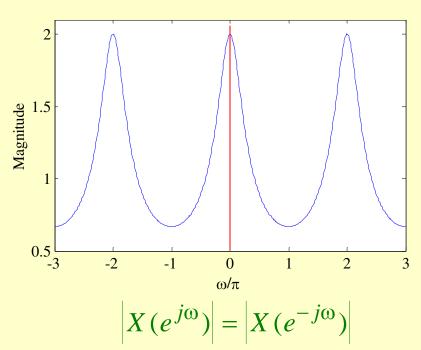
• Example - Consider the causal sequence

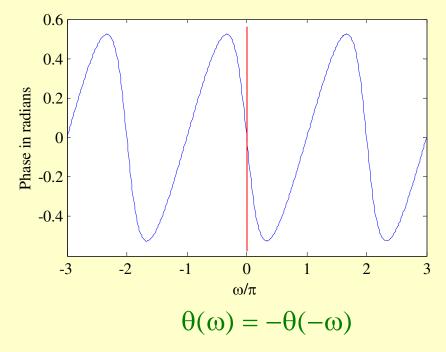
$$x[n] = \alpha^n \mu[n], \quad |\alpha| < 1$$

Its DTFT is given by

$$X(e^{j\omega}) = \sum_{n=-\infty}^{\infty} \alpha^n \mu[n] e^{-j\omega n} = \sum_{n=0}^{\infty} \alpha^n e^{-j\omega n}$$
$$= \sum_{n=0}^{\infty} (\alpha e^{-j\omega})^n = \frac{1}{1-\alpha e^{-j\omega}}$$
as $|\alpha e^{-j\omega}| = |\alpha| < 1$

• The magnitude and phase of the DTFT $X(e^{j\omega}) = 1/(1-0.5e^{-j\omega})$ are shown below





- The DTFT $X(e^{j\omega})$ of a sequence x[n] is a continuous function of ω
- It is also a periodic function of ω with a period 2π :

$$X(e^{j(\omega_o + 2\pi k)}) = \sum_{n = -\infty}^{\infty} x[n]e^{-j(\omega_o + 2\pi k)n}$$

$$= \sum_{n=-\infty}^{\infty} x[n]e^{-j\omega_o n}e^{-j2\pi kn} = \sum_{n=-\infty}^{\infty} x[n]e^{-j\omega_o n} = X(e^{j\omega_o})$$

Therefore

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

represents the Fourier series representation of the periodic function

• As a result, the Fourier coefficients x[n] can be computed from $X(e^{j\omega})$ using the Fourier integral

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

• Inverse discrete-time Fourier transform:

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

• Proof:

$$x[n] = \frac{1}{2\pi} \int_{-\pi}^{\pi} \left(\sum_{\ell=-\infty}^{\infty} x[\ell] e^{-j\omega\ell} \right) e^{j\omega n} d\omega$$

- The order of integration and summation can be interchanged if the summation inside the brackets converges uniformly, i.e. $X(e^{j\omega})$ exists
- Then $\frac{1}{2\pi} \int_{-\pi}^{\pi} \left(\sum_{\ell=-\infty}^{\infty} x[\ell] e^{-j\omega\ell} \right) e^{j\omega n} d\omega$

$$= \sum_{\ell=-\infty}^{\infty} x[\ell] \left(\frac{1}{2\pi} \int_{-\pi}^{\pi} e^{j\omega(n-\ell)} d\omega \right) = \sum_{\ell=-\infty}^{\infty} x[\ell] \frac{\sin \pi(n-\ell)}{\pi(n-\ell)}$$

• Now
$$\frac{\sin \pi (n-\ell)}{\pi (n-\ell)} = \begin{cases} 1, & n = \ell \\ 0, & n \neq \ell \end{cases}$$
$$= \delta[n-\ell]$$

Hence

$$\sum_{\ell=-\infty}^{\infty} x[\ell] \frac{\sin \pi(n-\ell)}{\pi(n-\ell)} = \sum_{\ell=-\infty}^{\infty} x[\ell] \delta[n-\ell] = x[n]$$

• Convergence Condition - An infinite series of the form

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

may or may not converge

• Let

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

• Then for uniform convergence of $X(e^{j\omega})$,

$$\lim_{K \to \infty} \left| X(e^{j\omega}) - X_K(e^{j\omega}) \right| = 0$$

• Now, if x[n] is an absolutely summable sequence, i.e., if

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

Then

$$\left|X(e^{j\omega})\right| = \left|\sum_{n=-\infty}^{\infty} x[n]e^{-j\omega n}\right| \le \sum_{n=-\infty}^{\infty} |x[n]| < \infty$$

for all values of ω

• Thus, the absolute summability of x[n] is a sufficient condition for the existence of the DTFT $X(e^{j\omega})$

• Example - The sequence $x[n] = \alpha^n \mu[n]$ for $|\alpha| < 1$ is absolutely summable as

$$\sum_{n=-\infty}^{\infty} \left| \alpha^n \right| \mu[n] = \sum_{n=0}^{\infty} \left| \alpha^n \right| = \frac{1}{1 - |\alpha|} < \infty$$

and its DTFT $X(e^{j\omega})$ therefore converges to $1/(1-\alpha e^{-j\omega})$ uniformly

Since

$$\sum_{n=-\infty}^{\infty} |x[n]|^2 \le \left(\sum_{n=-\infty}^{\infty} |x[n]|\right)^2,$$

an absolutely summable sequence has always a finite energy

• However, a finite-energy sequence is not necessarily absolutely summable

• Example - The sequence

$$x[n] = \begin{cases} 1/n, & n \ge 1 \\ 0, & n \le 0 \end{cases}$$

has a finite energy equal to

$$\mathcal{E}_{x} = \sum_{n=1}^{\infty} \left(\frac{1}{n}\right)^{2} = \frac{\pi^{2}}{6}$$

• But, x[n] is not absolutely summable

• To represent a finite energy sequence x[n] that is not absolutely summable by a DTFT $X(e^{j\omega})$, it is necessary to consider a mean-square convergence of $X(e^{j\omega})$:

$$\lim_{K \to \infty} \int_{-\pi}^{\pi} \left| X(e^{j\omega}) - X_K(e^{j\omega}) \right|^2 d\omega = 0$$

where

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

Here, the total energy of the error

$$X(e^{j\omega}) - X_K(e^{j\omega})$$

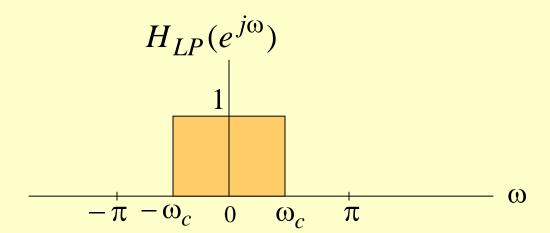
must approach zero at each value of ω as K goes to ∞

• In such a case, the absolute value of the error $X(e^{j\omega}) - X_K(e^{j\omega})$ may not go to zero as K goes to ∞ and the DTFT is no longer bounded

• Example - Consider the DTFT

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

shown below



• The inverse DTFT of $H_{LP}(e^{j\omega})$ is given by

$$h_{LP}[n] = \frac{1}{2\pi} \int_{-\omega_c}^{\omega_c} e^{j\omega n} d\omega$$

$$h_{LP}[n] = \frac{1}{2\pi} \int_{-\omega_c}^{\omega_c} e^{j\omega n} d\omega$$

$$= \frac{1}{2\pi} \left(\frac{e^{j\omega_c n}}{jn} - \frac{e^{-j\omega_c n}}{jn} \right) = \frac{\sin \omega_c n}{\pi n}, \quad -\infty < n < \infty$$

- The energy of $h_{LP}[n]$ is given by ω_c / π
- $h_{LP}[n]$ is a finite-energy sequence, but it is not absolutely summable

• As a result

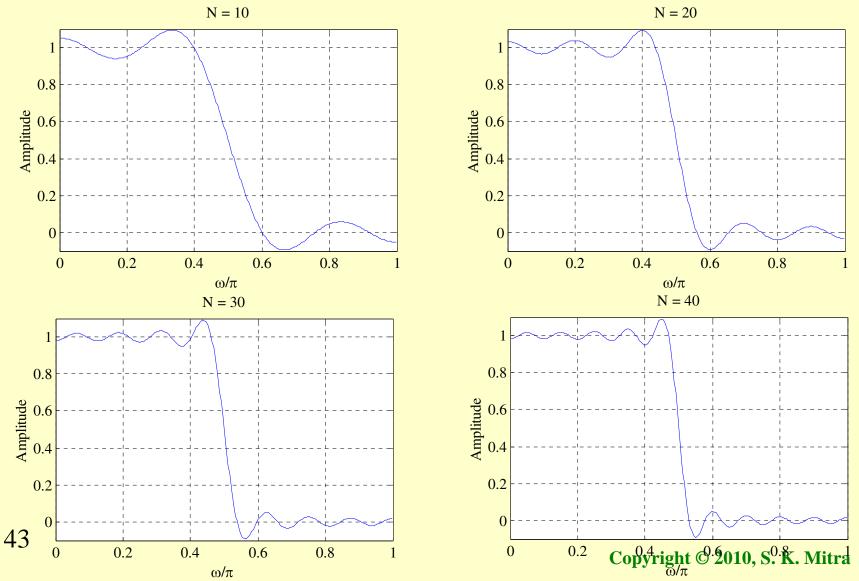
$$\sum_{n=-K}^{K} h_{LP}[n]e^{-j\omega n} = \sum_{n=-K}^{K} \frac{\sin \omega_c n}{\pi n} e^{-j\omega n}$$

does not uniformly converge to $H_{LP}(e^{j\omega})$ for all values of ω , but converges to $H_{LP}(e^{j\omega})$ in the mean-square sense

• The mean-square convergence property of the sequence $h_{LP}[n]$ can be further illustrated by examining the plot of the function

$$H_{LP,K}(e^{j\omega}) = \sum_{n=-K}^{K} \frac{\sin \omega_c n}{\pi n} e^{-j\omega n}$$

for various values of K as shown next



- As can be seen from these plots, independent of the value of K there are ripples in the plot of $H_{LP,K}(e^{j\omega})$ around both sides of the point $\omega = \omega_c$
- The number of ripples increases as *K* increases with the height of the largest ripple remaining the same for all values of *K*

• As K goes to infinity, the condition

$$\lim_{K \to \infty} \int_{-\pi}^{\pi} \left| H_{LP}(e^{j\omega}) - H_{LP,K}(e^{j\omega}) \right|^2 d\omega = 0$$

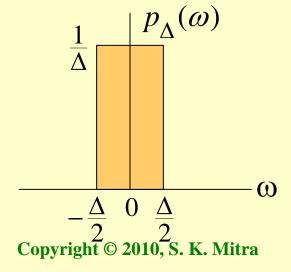
holds indicating the convergence of $H_{LP,K}(e^{j\omega})$ to $H_{LP}(e^{j\omega})$

• The oscillatory behavior of $H_{LP,K}(e^{j\omega})$ approximating $H_{LP}(e^{j\omega})$ in the meansquare sense at a point of discontinuity is known as the **Gibbs phenomenon**

- The DTFT can also be defined for a certain class of sequences which are neither absolutely summable nor square summable
- Examples of such sequences are the unit step sequence $\mu[n]$, the sinusoidal sequence $\cos(\omega_0 n + \phi)$ and the exponential sequence $A\alpha^n$
- For this type of sequences, a DTFT representation is possible using the **Dirac** delta function $\delta(\omega)$

- A Dirac delta function $\delta(\omega)$ is a function of ω with infinite height, zero width, and unit area
- It is the limiting form of a unit area pulse function $p_{\Lambda}(\omega)$ as Δ goes to zero satisfying

$$\lim_{\Delta \to 0} \int_{-\infty}^{\infty} p_{\Delta}(\omega) d\omega = \int_{-\infty}^{\infty} \delta(\omega) d\omega$$



• Example - Consider the complex exponential sequence

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

• Its DTFT is given by

$$X(e^{j\omega}) = \sum_{k=-\infty}^{\infty} 2\pi \delta(\omega - \omega_o + 2\pi k)$$

where $\delta(\omega)$ is an impulse function of ω and

$$-\pi \leq \omega_o \leq \pi$$

• The function

$$X(e^{j\omega}) = \sum_{k=-\infty}^{\infty} 2\pi \delta(\omega - \omega_o + 2\pi k)$$

is a periodic function of ω with a period 2π and is called a **periodic impulse train**

• To verify that $X(e^{j\omega})$ given above is indeed the DTFT of $x[n] = e^{j\omega_o n}$ we compute the inverse DTFT of $X(e^{j\omega})$

Thus

$$x[n] = \frac{1}{2\pi} \int_{-\pi}^{\pi} \sum_{k=-\infty}^{\infty} 2\pi \delta(\omega - \omega_o + 2\pi k) e^{j\omega n} d\omega$$

$$= \int_{-\pi}^{\pi} \delta(\omega - \omega_o) e^{j\omega n} d\omega = e^{j\omega_o n}$$

where we have used the sampling property of the impulse function $\delta(\omega)$

Commonly Used DTFT Pairs

Sequence DTFT
$$\delta[n] \leftrightarrow 1$$

$$1 \leftrightarrow \sum_{k=-\infty}^{\infty} 2\pi \delta(\omega + 2\pi k)$$

$$e^{j\omega_{o}n} \leftrightarrow \sum_{k=-\infty}^{\infty} 2\pi \delta(\omega - \omega_{o} + 2\pi k)$$

$$\mu[n] \leftrightarrow \frac{1}{1 - e^{-j\omega}} + \sum_{k=-\infty}^{\infty} \pi \delta(\omega + 2\pi k)$$

$$\mu[n], (|\alpha| < 1) \leftrightarrow \frac{1}{1 - \alpha e^{-j\omega}}$$

DTFT Properties and Theorems

- There are a number of important properties and theorems of the DTFT that are useful in signal processing applications
- These are listed here without proof
- Their proofs are quite straightforward
- We illustrate the applications of some of the DTFT properties

Table 3.1: DTFT Properties: Symmetry Relations

Sequence	Discrete-Time Fourier Transform
x[n]	$X(e^{j\omega})$
x[-n]	$X(e^{-j\omega})$
$x^*[-n]$	$X^*(e^{j\omega})$
$Re\{x[n]\}$	$X_{\rm cs}(e^{j\omega}) = \frac{1}{2} \{ X(e^{j\omega}) + X^*(e^{-j\omega}) \}$
$j\operatorname{Im}\{x[n]\}$	$X_{\text{ca}}(e^{j\omega}) = \frac{1}{2} \{ X(e^{j\omega}) - X^*(e^{-j\omega}) \}$
$x_{cs}[n]$	$X_{\mathrm{re}}(e^{j\omega})$
$x_{ca}[n]$	$jX_{\mathrm{im}}(e^{j\omega})$

Note: $X_{cs}(e^{j\omega})$ and $X_{ca}(e^{j\omega})$ are the conjugate-symmetric and conjugate-antisymmetric parts of $X(e^{j\omega})$, respectively. Likewise, $x_{cs}[n]$ and $x_{ca}[n]$ are the conjugate-symmetric and conjugate-antisymmetric parts of x[n], respectively.

Table 3.2: DTFT Properties: Symmetry Relations

Sequence	Discrete-Time Fourier Transform	
x[n]	$X(e^{j\omega}) = X_{\rm re}(e^{j\omega}) + jX_{\rm im}(e^{j\omega})$	
$x_{ev}[n]$	$X_{\mathrm{re}}(e^{j\omega})$	
$x_{\text{od}}[n]$	$jX_{\mathrm{im}}(e^{j\omega})$	
	$X(e^{j\omega}) = X^*(e^{-j\omega})$	
	$X_{\rm re}(e^{j\omega}) = X_{\rm re}(e^{-j\omega})$	
Symmetry relations	$X_{\rm im}(e^{j\omega}) = -X_{\rm im}(e^{-j\omega})$	
	$ X(e^{j\omega}) = X(e^{-j\omega}) $	
	$\arg\{X(e^{j\omega})\} = -\arg\{X(e^{-j\omega})\}$	

Note: $x_{ev}[n]$ and $x_{od}[n]$ denote the even and odd parts of x[n], respectively.

Table 3.4 DTFT Theorems

Theorems	Sequence	DTFT		
	g[n] $h[n]$	$G(e^{j\omega}) \ H(e^{j\omega})$		
Linearity	$\alpha g[n] + \beta h[n]$	$\alpha G(e^{j\omega}) + \beta H(e^{j\omega})$		
Time-shifting	$g[n-n_o]$	$e^{-j\omega n_o}G(e^{j\omega})$		
Frequency-shifting	$e^{j\omega_o n}g[n]$	$G\left(e^{j\left(\omega-\omega_{o} ight)} ight)$		
Differentiation in frequency	ng[n]	$G\left(e^{j(\omega-\omega_o)} ight) \ jrac{dG(e^{j\omega})}{d\omega}$		
Convolution	$g[n] \circledast h[n]$	$G(e^{j\omega})H(e^{j\omega})$		
Modulation	g[n]h[n]	$\frac{1}{2\pi} \int_{-\pi}^{\pi} G(e^{j\theta}) H(e^{j(\omega-\theta)}) d\theta$		
Parseval's relation $\sum_{n=-\infty}^{\infty} g[n]h^*[n] = \frac{1}{2\pi} \int_{-\pi}^{\pi} G(e^{j\omega})H^*(e^{j\omega}) d\omega$				