

ECE 210 (AL2)

Chapter 9

Convolution, Impulse, Sampling, and Reconstruction

Olga Mironenko
University of Illinois
Spring 2022

Chapter objectives

- Understand what convolution represents
- Understand how to convolve two signals
- Understand and be able to apply properties of convolution
- Understand what an impulse represents
- Understand and be able to apply properties of the impulse
- Understand what the impulse response of an LTI system represents
- Understand Fourier Transforms of power signals
- Understand sampling and reconstruction
- Understand Nyquist sampling frequency and aliasing
- Understand the difference between sampling bandwidth and energy bandwidth

• Convolution

- Recall that

$$\underbrace{f(t) = \frac{1}{2\pi} \int_{-\infty}^{\infty} F(\omega) e^{j\omega t} d\omega}_{\text{green wavy line}} \xrightarrow{\text{green wavy line}} \underbrace{H(\omega)}_{\text{red box}} \xrightarrow{\text{red box}} Y(\omega) = F(\omega) H(\omega)$$

$$\xrightarrow{\text{red box}} y(t) = \frac{1}{2\pi} \int_{-\infty}^{\infty} \underbrace{H(\omega) F(\omega)}_{Y(\omega)} e^{j\omega t} d\omega$$

- Can we do this strictly in the time domain?

$$y(t) = \frac{1}{2\pi} \int_{-\infty}^{\infty} H(\omega) \underbrace{F(\omega)}_{\text{purple box}} e^{j\omega t} d\omega = \frac{1}{2\pi} \int_{-\infty}^{\infty} H(\omega) \left(\underbrace{\int_{-\infty}^{\infty} f(\tau) e^{-j\omega \tau} d\tau}_{\text{purple bracket}} \right) e^{j\omega t} d\omega =$$

$$= \int_{-\infty}^{\infty} f(\tau) \left(\underbrace{\frac{1}{2\pi} \int_{-\infty}^{\infty} H(\omega) e^{j\omega(t-\tau)} d\omega}_{\text{green bracket}} \right) d\tau =$$

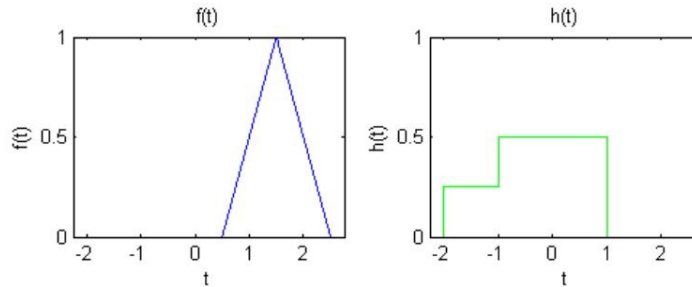
"h(t-τ)"

convolution

$$= \int_{-\infty}^{\infty} f(\tau) h(t-\tau) d\tau = y(t) = f(t) * h(t)$$

• Convolution-Example #1

- Consider $f(t)$ and $h(t)$ given below.

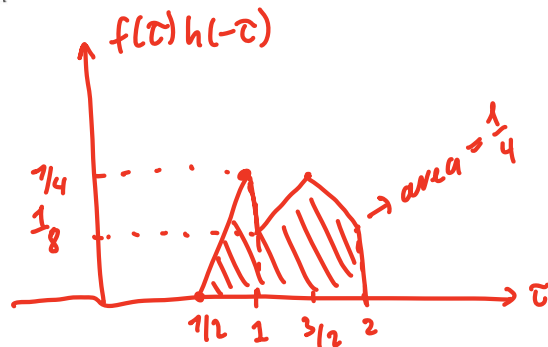
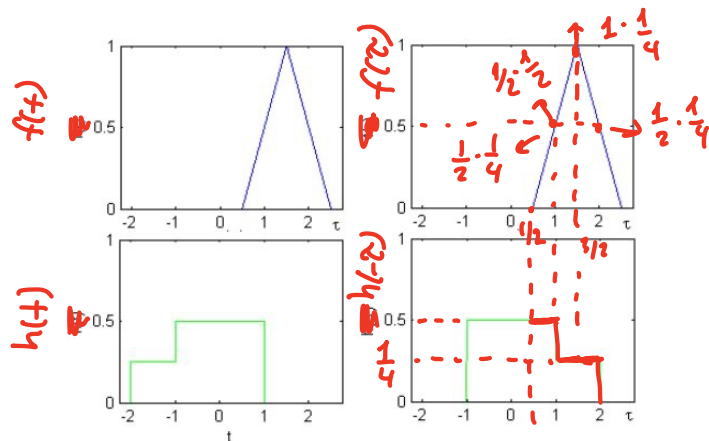


- Let $y(t) = f(t) * h(t)$, and obtain $y(0)$.

$$y(t) = \int_{-\infty}^{\infty} f(\tau) h(t-\tau) d\tau \quad \text{look at } t=0 \quad \Rightarrow \quad y(0) = \int_{-\infty}^{\infty} f(\tau) h(-\tau) d\tau$$

• Convolution-Example #1-cont

$$y(t) = \int_{-\infty}^{\infty} f(\tau)h(t-\tau)d\tau \Rightarrow y(0) = \int_{-\infty}^{\infty} f(\tau)h(-\tau)d\tau = \frac{1}{4}$$



$$= \int_{-1}^0 f(\tau) \cdot 0 d\tau + \int_0^1 f(\tau) \cdot \frac{1}{2} d\tau + \int_1^2 f(\tau) \cdot \frac{1}{4} d\tau + \int_2^{\infty} f(\tau) \cdot 0 d\tau$$

$h(-\tau)$ is assigning weights to all of $f(\tau)$

$y(0)$ is a linear superposition of all of the values of f with different weights.

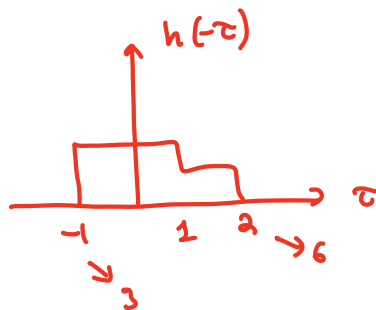
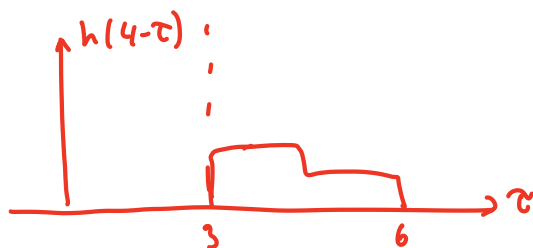
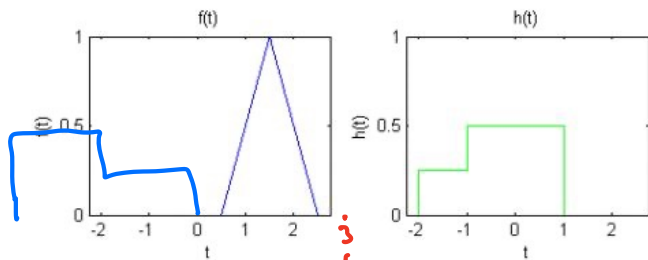
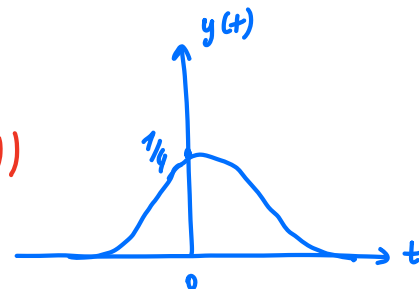
• Convolution-Example #1-cont

- What about other values of t ?

- E.g., $t = 4$

$$y(4) = \int_{-\infty}^{\infty} f(\tau) \underbrace{h(4-\tau)}_{h(4-\tau)} d\tau = 0$$

$$h(4-\tau) = h(-(\tau - 4))$$



$h(4-\tau)$ is giving $f(\tau)$ different weights than $h(-\tau)$ ⇒
the value of t in $y(t)$ changes the location of the weights
given by $h(t)$

• Convolution - Properties

Table 9.1 • Commutative:

$$Y(\omega) = F(\omega) H(\omega) = H(\omega) F(\omega)$$

↓

$$\begin{aligned} y(t) &= f(t) * h(t) = \underbrace{h(t) * f(t)} = \\ &= \int_{-\infty}^{\infty} f(\tau) h(t-\tau) d\tau = \int_{-\infty}^{\infty} h(\tau) f(t-\tau) d\tau \end{aligned}$$

table 7.1

$\pi 13$: time
convolution

multip. in freq.
domains corresponds
to a convolution
in time domain

• Convolution-Example #2

• Let $f(t) = u(t)$ and $h(t) = e^{-t}u(t)$

• Obtain $y(t) = f(t) * h(t) = \int_{-\infty}^{\infty} f(\tau) \underbrace{h(t-\tau)}_{h(-(\tau-t))} d\tau$

