

# 30820-Communication Systems

Week 4-5 – Lecture 10-15  
(Ref: Chapter 3 of text book)

ANALYSIS AND TRANSMISSION OF SIGNALS



# Contents

- Aperiodic Signal Representation by Fourier Integral
- Transforms of Some useful Functions
- Properties of the Fourier Transform
- Signal Transmission Through A Linear System
- Ideal Versus Practical Filters
- Signal Distortion Over a Communication Channel
- Signal Energy and Energy Spectral Density
- Signal Power and Power Spectral Density

# Introduction

- We electrical engineers think of signals in terms of their spectral content.
- We have studied the spectral representation of periodic signals i.e., Fourier Series
- We now extend this spectral representation to the case of aperiodic signals.
  - Fourier Integrals

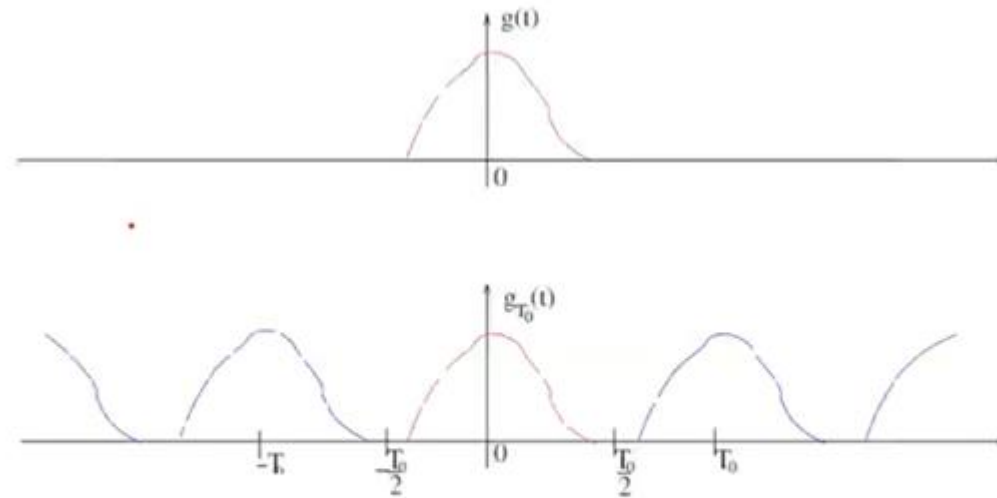


## Aperiodic signal representation

- Signals encountered in real-life are often non-periodic, and more importantly, they are samples of random (stochastic) processes, such as speech signals, imagery, etc.
- The signals we use in communication systems are aperiodic (non-periodic) in nature. In order to study their behavior in frequency-domain we follow a simple procedure:
  - First we form a periodic extension.
  - Next we study the Fourier series for this new signal set.
  - Finally, we consider the limiting case when the period is allowed to become infinity, which is equivalent to saying let the signal become aperiodic.

## Aperiodic signal representation

- We have an aperiodic signal  $g(t)$  and we consider a periodic version  $g_{T_0}(t)$  of such signal obtained by repeating  $g(t)$  every  $T_0$  seconds.



## The periodic signal $g_{T_0}(t)$

- The periodic signal  $g_{T_0}(t)$  can be expressed in terms of  $g(t)$  as follows:

$$g_{T_0}(t) = \sum_{n=-\infty}^{\infty} g(t - nT_0)$$

Notice that, if we let  $T_0 \rightarrow \infty$ , we have that

$$\lim_{T_0 \rightarrow \infty} g_{T_0}(t) = g(t)$$



## The Fourier representation of $g_{T_0}(t)$

- The signal  $g_{T_0}(t)$  is periodic, so it can be represented in terms of its Fourier series.
- The basic intuition here is that the Fourier series of  $g_{T_0}(t)$  will also represent  $g(t)$  in the limit for  $T_0 \rightarrow \infty$ .
- The exponential Fourier series of  $g_{T_0}(t)$  is

$$g_{T_0}(t) = \sum_{n=-\infty}^{\infty} D_n e^{jn\omega_0 t}$$

Where

$$D_n = \frac{1}{T_0} \int_{-T_0/2}^{T_0/2} g_{T_0}(t) e^{-jn\omega_0 t} dt$$

and

$$\omega_0 = \frac{2\pi}{T_0}$$



## The Fourier representation of $g_{T_0}(t)$

- Integrating  $g_{T_0}(t)$  over  $(-T_0/2, T_0/2)$  is the same as integrating  $g(t)$  over  $(-\infty, \infty)$ . So we can write

$$D_n = \frac{1}{T_0} \int_{-\infty}^{\infty} g(t) e^{-jn\omega_0 t} dt$$

- If we define a function

$$G(\omega) = \int_{-\infty}^{\infty} g(t) e^{-j\omega t} dt$$

then we can write the Fourier coefficients  $D_n$  as follows

$$D_n = \frac{1}{T_0} G(n\omega_0)$$



## Computing the $\lim_{T_0 \rightarrow \infty} g_{T_0}(t)$

- Thus  $g_{T_0}(t)$  can be expressed as

$$g_{T_0}(t) = \sum_{n=-\infty}^{\infty} D_n e^{jn\omega_0 t} = \sum_{n=-\infty}^{\infty} \frac{G(n\omega_0)}{T_0} e^{jn\omega_0 t}$$

- Assuming  $\frac{1}{T_0} = \frac{\Delta\omega}{2\pi}$ , we get

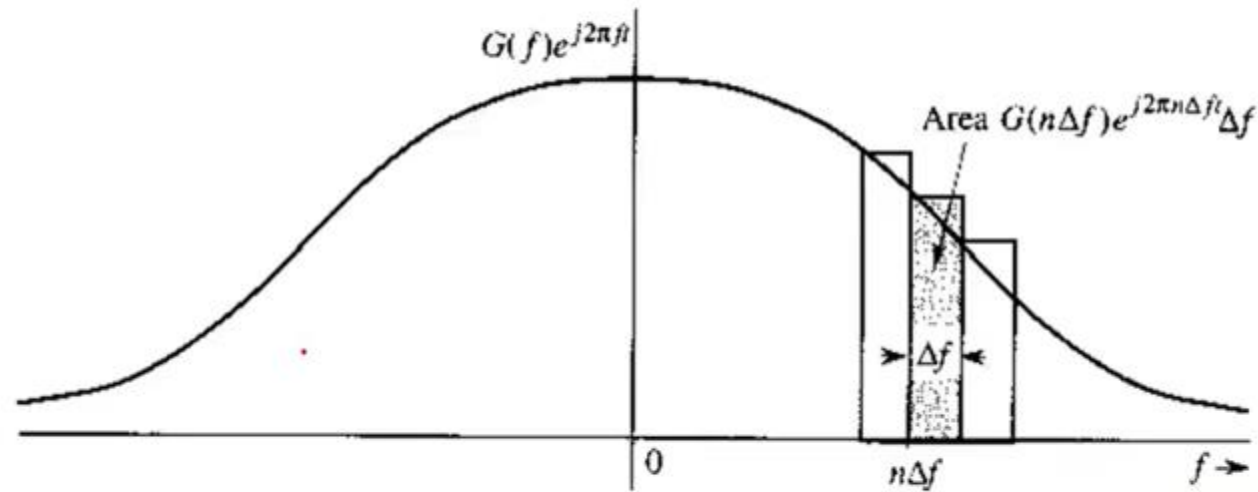
$$g_{T_0}(t) = \sum_{n=-\infty}^{\infty} \frac{G(n\Delta\omega)\Delta\omega}{2\pi} e^{j(n\Delta\omega)t}$$

- In the limit for  $T_0 \rightarrow \infty$ ,  $\Delta\omega \rightarrow 0$  and  $g_{T_0}(t) \rightarrow g(t)$
- We thus get

$$\begin{aligned} g(t) &= \lim_{T_0 \rightarrow \infty} g_{T_0}(t) = \lim_{\Delta\omega \rightarrow 0} \sum_{n=-\infty}^{\infty} \frac{G(n\Delta\omega)\Delta\omega}{2\pi} e^{j(n\Delta\omega)t} \\ &= \frac{1}{2\pi} \int_{-\infty}^{\infty} G(\omega) e^{j\omega t} d\omega \end{aligned}$$



The Fourier series becomes the  
Fourier integral in the limit



# Fourier Transform and Inverse Fourier Transform

- The spectral representation  $G(w)$  of  $g(t)$ , that is, from

$$G(w) = \int_{-\infty}^{\infty} g(t) e^{-j\omega t} dt$$

We can obtain  $g(t)$  back by computing

$$g(t) = \frac{1}{2\pi} \int_{-\infty}^{\infty} G(w) e^{j\omega t} dw$$

## Fourier Transform of $g(t)$

$$G(w) = \int_{-\infty}^{\infty} g(t) e^{-j\omega t} dt$$

## Inverse Fourier Transform

- $g(t) = \frac{1}{2\pi} \int_{-\infty}^{\infty} G(w) e^{j\omega t} dw$

## Fourier Transform relationship

- $g(t) \Leftrightarrow G(w)$

## Conjugate Symmetric Property

If  $g(t)$  is a real function of  $t$ , then

$$G(-f) = G^*(f)$$

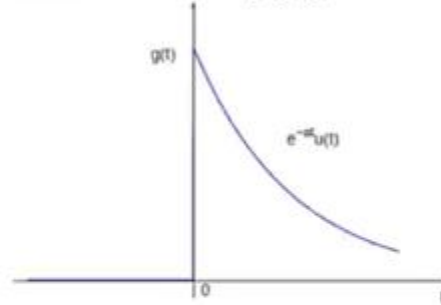
Therefore,

$$|G(-f)| = |G(f)|$$

$$\theta_g(-f) = -\theta_g(f)$$

## Example

- Find the Fourier transform of  $g(t) = e^{-at}u(t)$



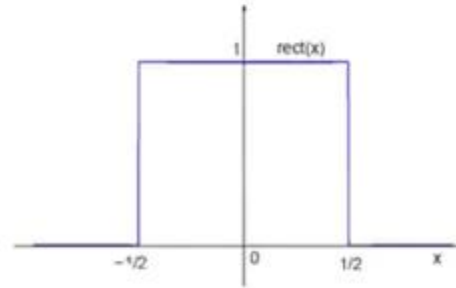
$$\begin{aligned}
 G(\omega) &= \int_{-\infty}^{\infty} e^{-at}u(t)e^{-j\omega t}dt \\
 &= \int_0^{\infty} e^{-(a+j\omega)t}dt \\
 &= -\frac{1}{a+j\omega}e^{-(a+j\omega)t}\bigg|_0^{\infty}
 \end{aligned}$$

Since  $|e^{-j\omega t}| = 1$ , we have that  $\lim_{t \rightarrow \infty} e^{-at}e^{-j\omega t} = 0$ . Therefore:



## Transforms of Some Useful Functions

- **The Unit Gate Function:** A square pulse with height 1, and with unit width, centered at origin is called unite gate function.

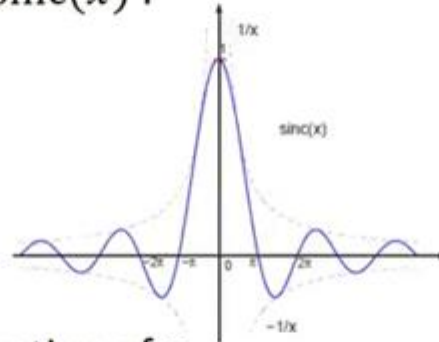


- The unit gate function  $rect(x)$  is defined as:

$$rect(x) = \begin{cases} 0 & |x| > 1/2 \\ 1 & |x| < 1/2 \end{cases}$$

## Transforms of Some Useful Functions

- **Sinc Function:** The function  $\frac{\sin x}{x}$  is the “sine over argument” function denoted by  $\text{sinc}(x)$ .

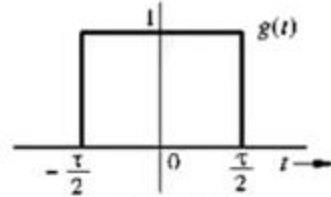


- $\text{sinc}(x)$  is an even function of  $x$ .
- $\text{sinc}(x) = 0$  when  $\sin(x) = 0$  and  $x \neq 0$
- Using L'Hopital's rule, we find that  $\text{sinc}(0) = 1$
- $\text{sinc}(x)$  is the product of an oscillating signal  $\sin(x)$  and a monotonically decreasing function  $1/x$



## Example

- Find the Fourier transform of  $g(t) = \text{rect}(t/\tau)$ .



$$G(f) = \int_{-\infty}^{\infty} \Pi\left(\frac{t}{\tau}\right) e^{-j2\pi ft} dt$$

Since  $\Pi(t/\tau) = 1$  for  $|t| < \tau/2$ , and since it is zero for  $|t| > \tau/2$ ,

$$\begin{aligned} G(f) &= \int_{-\tau/2}^{\tau/2} e^{-j2\pi ft} dt \\ &= -\frac{1}{j2\pi f} (e^{-j\pi f \tau} - e^{j\pi f \tau}) = \frac{2 \sin(\pi f \tau)}{2\pi f} \\ &= \tau \frac{\sin(\pi f \tau)}{(\pi f \tau)} = \tau \text{sinc}(\pi f \tau) \end{aligned}$$



# Properties of the Fourier Transform

- Fourier Transform Table
  - Time-Frequency Duality
- Symmetry of Fourier transformation
- Time and frequency shifting property
- Convolution
- Time differentiation and time integration

## Fourier Transform Table

$g(t)$	$G(f)$	
1 $e^{-at}u(t)$	$\frac{1}{a + j2\pi f}$	$a > 0$
2 $e^{at}u(-t)$	$\frac{1}{a - j2\pi f}$	$a > 0$
3 $e^{-a t }$	$\frac{2a}{a^2 + (2\pi f)^2}$	$a > 0$
4 $te^{-at}u(t)$	$\frac{1}{(a + j2\pi f)^2}$	$a > 0$
5 $t^n e^{-at}u(t)$	$\frac{n!}{(a + j2\pi f)^{n+1}}$	$a > 0$
6 $\delta(t)$	1	
7 1	$\delta(f)$	
8 $e^{j2\pi f_0 t}$	$\delta(f - f_0)$	
9 $\cos 2\pi f_0 t$	$0.5 [\delta(f + f_0) + \delta(f - f_0)]$	
10 $\sin 2\pi f_0 t$	$j0.5 [\delta(f + f_0) - \delta(f - f_0)]$	
11 $u(t)$	$\frac{1}{j2\pi f} + \frac{1}{2}\delta(f)$	

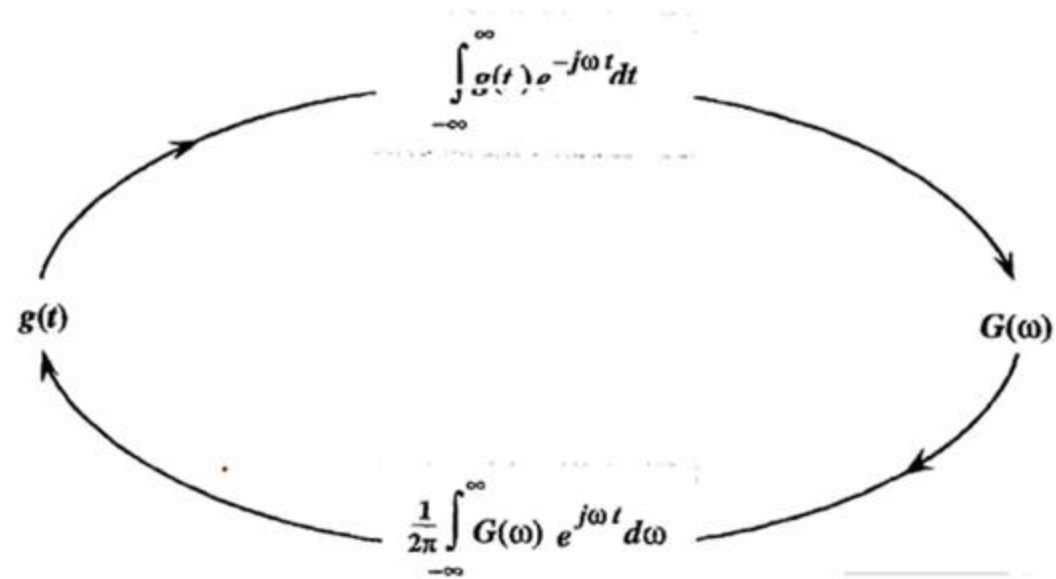


## Fourier Transform Table

12	$\text{sgn } t$	$\frac{2}{j2\pi f}$	
13	$\cos 2\pi f_0 t u(t)$	$\frac{1}{4}[\delta(f - f_0) + \delta(f + f_0)] + \frac{j2\pi f}{(2\pi f_0)^2 - (2\pi f)^2}$	
14	$\sin 2\pi f_0 t u(t)$	$\frac{1}{4j}[\delta(f - f_0) - \delta(f + f_0)] + \frac{2\pi f_0}{(2\pi f_0)^2 - (2\pi f)^2}$	
15	$e^{-at} \sin 2\pi f_0 t u(t)$	$\frac{2\pi f_0}{(a + j2\pi f)^2 + 4\pi^2 f_0^2}$	$a > 0$
16	$e^{-at} \cos 2\pi f_0 t u(t)$	$\frac{a + j2\pi f}{(a + j2\pi f)^2 + 4\pi^2 f_0^2}$	$a > 0$
17	$\Pi\left(\frac{t}{\tau}\right)$	$\tau \text{sinc}(\pi f \tau)$	
18	$2B \text{sinc}(2\pi Bt)$	$\Pi\left(\frac{f}{2B}\right)$	
19	$\Delta\left(\frac{t}{\tau}\right)$	$\frac{\tau}{2} \text{sinc}^2\left(\frac{\pi f \tau}{2}\right)$	
20	$B \text{sinc}^2(\pi Bt)$	$\Delta\left(\frac{f}{2B}\right)$	
21	$\sum_{n=-\infty}^{\infty} \delta(t - nT)$	$f_0 \sum_{n=-\infty}^{\infty} \delta(f - nf_0)$	$f_0 = \frac{1}{T}$
22	$e^{-t^2/2\sigma^2}$	$\sigma \sqrt{2\pi} e^{-2(\sigma\pi f)^2}$	



## Time-Frequency Duality



\* Note: If we consider  $G(f)$  then we don't consider  $1/2\pi$



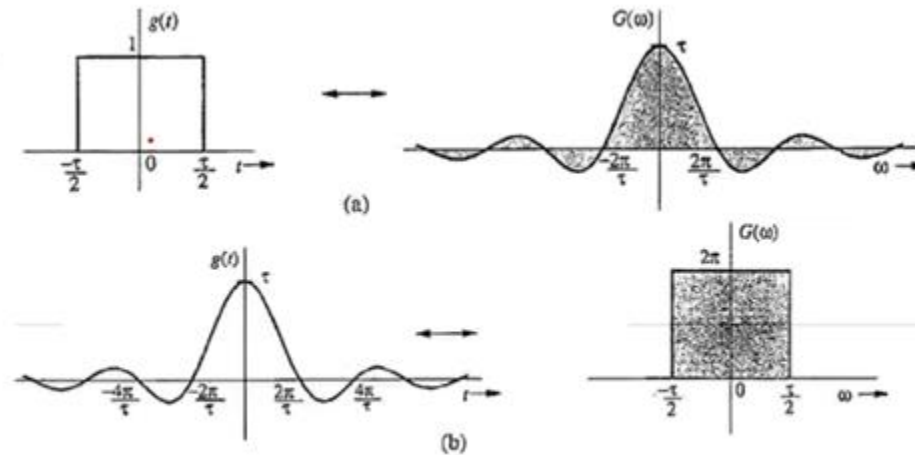
## Symmetry Property

- Consider the Fourier transform pair
$$g(t) \Leftrightarrow G(\omega)$$

Then,

$$G(t) \Leftrightarrow 2\pi g(-\omega)$$

Example





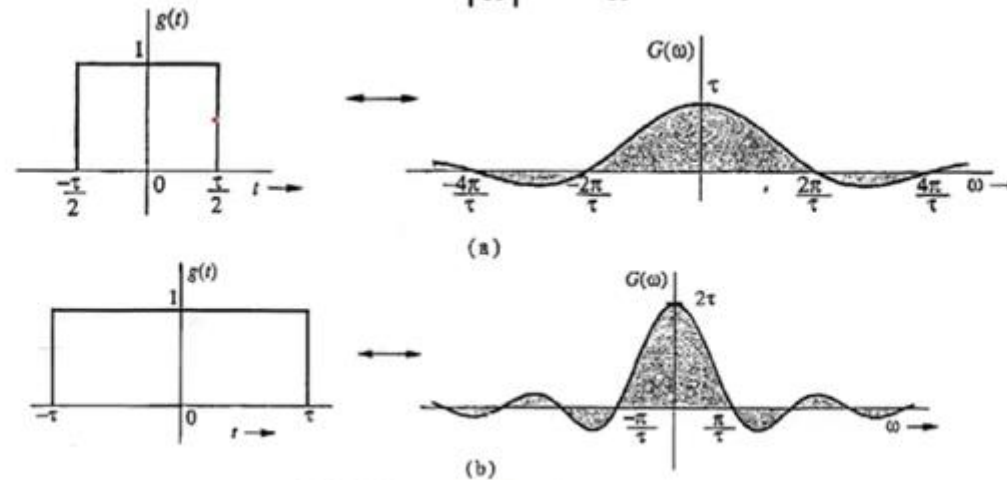
## Scaling Property

- Consider the Fourier transform pair  
 $g(t) \Leftrightarrow G(\omega)$

Then,

$$g(at) \Leftrightarrow \frac{1}{|a|} G\left(\frac{\omega}{a}\right)$$

Example



## Time-Shifting Property

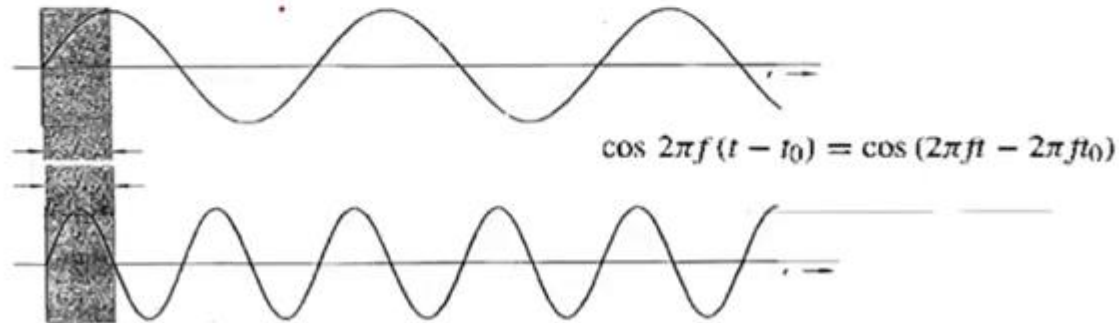
- Consider the Fourier transform pair

$$g(t) \Leftrightarrow G(w)$$

- Time shifting introduces phase shift

$$g(t - t_0) \Leftrightarrow G(w)e^{-j\omega t_0}$$

Example





## Frequency-Shifting Property

- Consider the Fourier transform pair

$$g(t) \Leftrightarrow G(w)$$

- Exponential Multiplication introduces frequency shift

$$g(t)e^{jw_0t} \Leftrightarrow G(w - w_0)$$

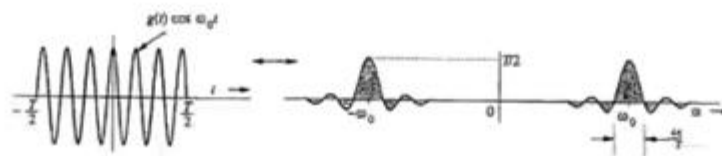
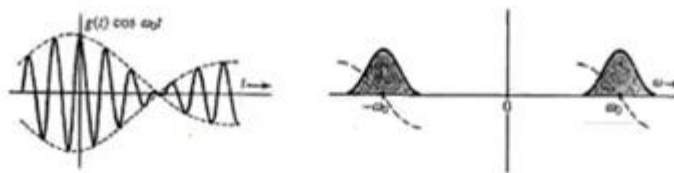
or

$$g(t)e^{-jw_0t} \Leftrightarrow G(w + w_0)$$

- Cosine multiplication leads to

$$\begin{aligned} g(t) \cos w_0t &= \frac{1}{2} [g(t)e^{jw_0t} + g(t)e^{-jw_0t}] \\ &= \frac{1}{2} [G(w - w_0) + G(w + w_0)] \end{aligned}$$

## Frequency-Shifting Property





## Convolution

- The convolution of two functions  $g(t)$  and  $w(t)$  is given as

$$g(t) * w(t) = \int_{-\infty}^{\infty} g(\tau)w(t - \tau)d\tau$$

- Consider two waveforms

$$g_1(t) \Leftrightarrow G_1(w) \text{ and } g_2(t) \Leftrightarrow G_2(w)$$

- Convolution in time domain

$$g_1(t) * g_2(t) \Leftrightarrow G_1(w)G_2(w)$$

- Convolution in frequency domain

$$g_1(t)g_2(t) \Leftrightarrow \frac{1}{2\pi} G_1(w) * G_2(w)$$



## Time Differentiation and Time Integration

- Consider the Fourier transform relationship

$$g(t) \Leftrightarrow G(w)$$

- The following relationship exists for integration

$$\int_{-\infty}^t g(\tau) d\tau \Leftrightarrow \frac{G(w)}{jw} + \pi G(0)\delta(w)$$

- The following relationship exists for differentiation

$$\frac{dg}{dt} \Leftrightarrow jwG(w) \quad \frac{d^n g}{dt^n} \Leftrightarrow (jw)^n G(w)$$

# Important Fourier Transform Operation

Operation	$g(t)$	$G(f)$
Superposition	$g_1(t) + g_2(t)$	$G_1(f) + G_2(f)$
Scalar multiplication	$kg(t)$	$kG(f)$
Duality	$G(t)$	$g(-f)$
Time scaling	$g(at)$	$\frac{1}{ a } G\left(\frac{f}{a}\right)$
Time shifting	$g(t - t_0)$	$G(f)e^{-j2\pi ft_0}$
Frequency shifting	$g(t)e^{j2\pi f_0 t}$	$G(f - f_0)$
Time convolution	$g_1(t) * g_2(t)$	$G_1(f)G_2(f)$
Frequency convolution	$g_1(t)g_2(t)$	$G_1(f) * G_2(f)$
Time differentiation	$\frac{d^n g(t)}{dt^n}$	$(j2\pi f)^n G(f)$
Time integration	$\int_{-\infty}^t g(x) dx$	$\frac{G(f)}{j2\pi f} + \frac{1}{2} G(0)\delta(f)$



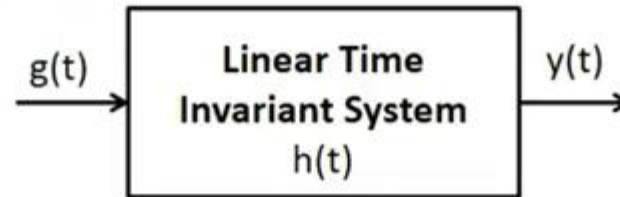
## Signal Transmission over a Linear System

- To introduce linear systems
- To introduce convolution
- To examine signal transmission through a linear system
- To introduce signal distortion during transmission
- To give examples of real and ideal filters



## Linear System

- A system is a black box that converts an input signal  $g(t)$  in an output signal  $y(t)$ .



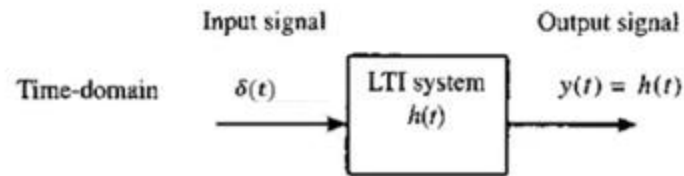
- Assume the output of a signal  $g_1(t)$  is  $y_1(t)$  and the output of  $g_2(t)$  is  $y_2(t)$ .
  - The system is linear if the output of  $g_1(t) + g_2(t)$  is  $y_1(t) + y_2(t)$ .
  - A system is time invariant if its properties do not change with the time. That is, if the response to  $g(t)$  is  $y(t)$ , then the response to  $g(t - t_0)$  is going to be  $y(t - t_0)$ .





## Linear Time Invariant (LTI) System

- Consider a linear time invariant (LTI) system. Assume the input signal is a Dirac delta function  $\delta(t)$ .
  - The output will be the impulse response of the system.



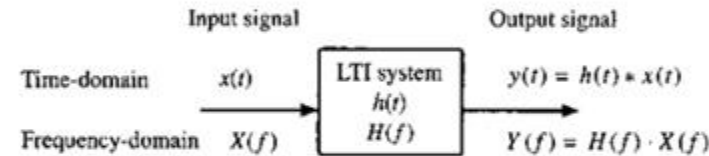
- $h(t)$  is called the “unit impulse response” function.
- With  $h(t)$ , we can relate the input to its output signal through the convolution formula:

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

## Frequency Response of LTI systems

- If  $x(t) \Leftrightarrow X(w)$  and  $h(t) \Leftrightarrow H(w)$  then the convolution reduces to a product in Fourier domain

$$y(t) = h(t) * x(t) \Leftrightarrow Y(w) = H(w)X(w)$$



- $H(w)$  is called the “system transfer function” or the “system frequency response” or the “spectral response”.

$$Y(w) = H(w)X(w)$$

$$|Y(w)|e^{j\theta_y(w)} = |H(w)|e^{j\theta_h(w)}|X(w)|e^{j\theta_x(w)}$$

$$|Y(w)|e^{j\theta_y(w)} = |H(w)||X(w)|e^{j[\theta_h(w)+\theta_x(w)]}$$

So,

$$|Y(w)| = |H(w)||X(w)|$$

$$\theta_y(w) = \theta_h(w) + \theta_x(w)$$



## Distortionless Transmission

- Transmission is said to be distortionless if the input and the output have identical wave shapes with a multiplicative constant.
  - A delayed output that retains the input waveform is also considered distortionless.
- Given an input signal  $x(t)$ , the output differs from the input only by a multiplying constant and a finite time delay

$$y(t) = k \cdot x(t - t_d)$$

- The Fourier transform of this equation yields

$$Y(f) = kX(f)e^{-j2\pi f t_d}$$



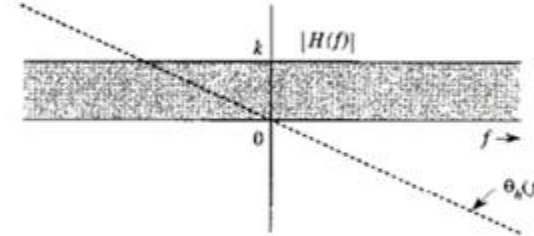
## Distortionless Transmission

- As we know that  $Y(f) = H(f)X(f)$
- The transfer function of a distortionless transmission system is

$$H(f) = ke^{-j2\pi ft_d}$$

We can write,

$$|H(f)| = k$$
$$\theta_h(f) = -2\pi ft_d$$



- The amplitude response  $|H(f)|$  of a distortionless transmission system must be a constant and the phase response  $\theta_h(f)$  must be a linear function of  $f$  going through the origin at  $f = 0$ .



## Ideal and Practical Filters

- **Filter:** An electronic device or mathematical algorithm to modify the signals.
- In communications, filters are used for separating an information bearing signal from unwanted contaminations such as interference, noise and distortion products.
  - Low-pass filter (LPF)
  - High-pass filter (HPF)
  - Bandpass filter (BPF)
  - Bandstop filter (BSF)



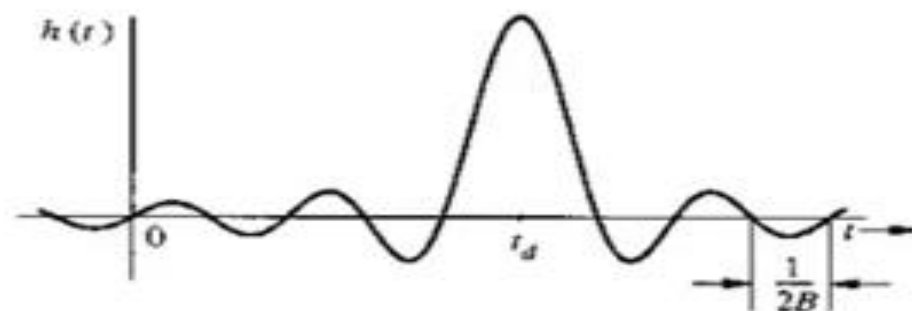
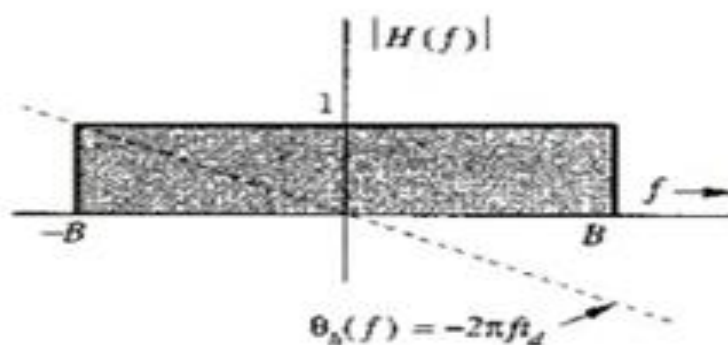
## Ideal and Practical Filters

- Ideal filters allow distortionless transmission of a certain band of frequencies and suppression of all the remaining frequencies.
- Practical filters have long tails, complex impulse response, non-fixed bandwidth, and complex transfer function expression.
- For simplicity, we often use ideal filter in our deduction. Which has sharp stop band in frequency domain, and accurate bandwidth.



# Ideal Low Pass Filter

- The ideal low pass filter, allows all components below  $f = B \text{ Hz}$  to pass without distortion and suppresses all components above  $f = B \text{ Hz}$



- The ideal low pass filter response can be expressed as

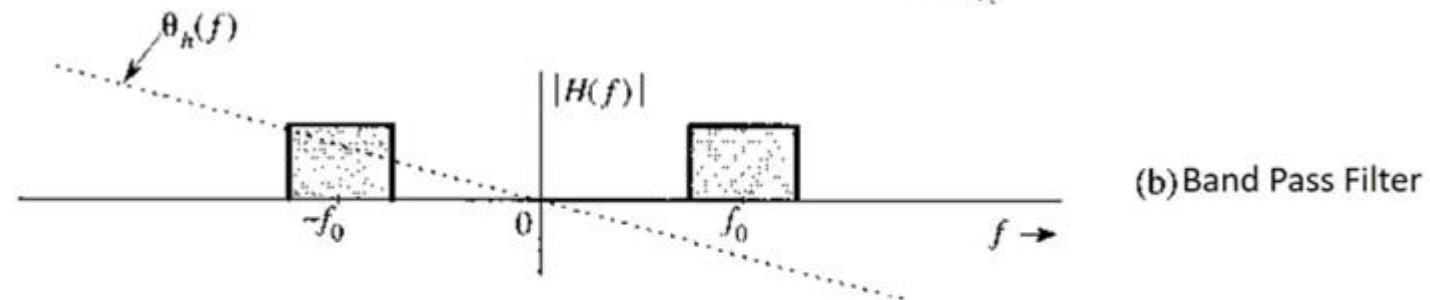
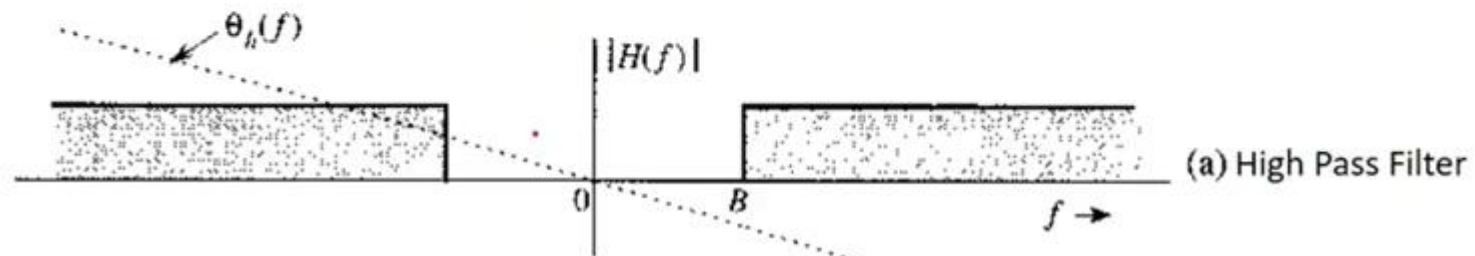
$$H(f) = \Pi\left(\frac{f}{2B}\right) e^{-j2\pi f t_d}$$

- The ideal low pass filter impulse response will be

$$\begin{aligned} h(t) &= \mathcal{F}^{-1}\left[\Pi\left(\frac{f}{2B}\right) e^{-j2\pi f t_d}\right] \\ &= 2B \text{sinc}[2\pi B(t - t_d)] \end{aligned}$$



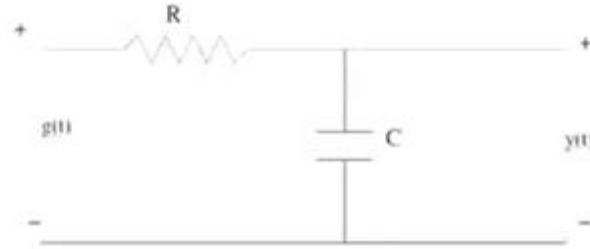
# Ideal High-Pass and Band-Pass filters



## Practical Filters

- The filters in the previous examples are ideal filters.
- They are not realizable since their unit impulse responses are everlasting (think of the sinc function).
- Physically realizable filter impulse response  $h(t) = 0$  for  $t < 0$ .
- Therefore, we can only obtain approximated version of the ideal low-pass, high-pass and band-pass filters.

## Example of a linear system: RC circuit



$$H(w) = \frac{1/jwC}{R + 1/jwC} = \frac{1}{1 + jwRC} = \frac{a}{a + jw}$$

where,

$$a = \frac{1}{RC}$$

and,

$$|H(w)| = \frac{a}{\sqrt{a^2 + w^2}} \Rightarrow |H(0)| = 1, \lim_{w \rightarrow \infty} |H(w)| = 0$$

# Signal Distortion over a Communication Channel

- Linear Distortion
- Non-Linear Distortion
- Distortion caused by multipath effects
- Fading channels

## Linear Distortion

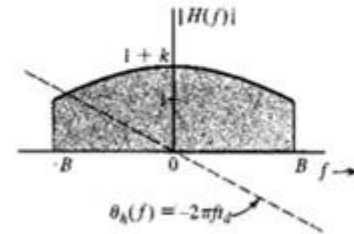
- Caused due to channel's non-ideal characteristics of either the magnitude or phase or both.
- For a time limited pulse, spreading or “dispersion” will occur if either the amplitude response or the phase response or both are non ideal.
- For TDM, it causes interference in adjacent channels (cross talk).
- For FDM, it causes dispersion in each multiplexed signal which will distort the spectrum of each signal, but no interference, since each signal occupies a separate channel.

## Example

- A low pass filter transfer function  $H(f)$  is given by

$$H(f) = \begin{cases} (1 + k \cos 2\pi fT) e^{-2\pi f t_d} & |f| < B \\ 0 & |f| > B \end{cases}$$

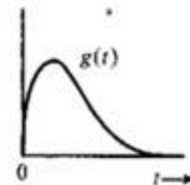
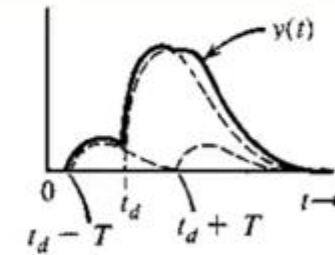
A pulse  $g(t)$  band-limited to  $B$  Hz is applied at the input of the filter. Find the output  $y(t)$ .



$$Y(f) = G(f)H(f)$$

$$= G(f) \cdot \Pi\left(\frac{f}{2B}\right) (1 + k \cos 2\pi fT) e^{-j2\pi f t_d}$$

$$= G(f) e^{-j2\pi f t_d} + k [G(f) \cos 2\pi fT] e^{-j2\pi f t_d}$$



$$\begin{aligned} & \Updownarrow \\ y(t) &= g(t - t_d) + \frac{k}{2} [g(t - t_d - T) + g(t - t_d + T)] \end{aligned}$$

## Nonlinear Distortion

- Nonlinear distortion is caused by larger signal amplitudes.
- Changes a band limited frequency spectrum  $B$  Hz to  $kB$  Hz.
- In case of nonlinear channels, input  $g$  and output  $y$  are related as a function expanded in Maclaurin series

$$y = f(g)$$
$$y(t) = a_0 + a_1g(t) + a_2g^2(t) + a_3g^3(t) + \dots + a_kg^k(t) + \dots$$

- In broadcast communication, high power amplifiers are desirable, but they are non-linear.
- Linear distortion causes interference among signals within the same channel.
- Spectral dispersion due to nonlinear distortion causes interference among signals using different frequency channels.
  - TDM faces no threat from it.
  - FDM, faces serious interference problems due to this spectral dispersion.



## Example

The input  $x(t)$  and the output  $y(t)$  of a certain nonlinear channel are related as

$$y(t) = x(t) + 0.000158x^2(t)$$

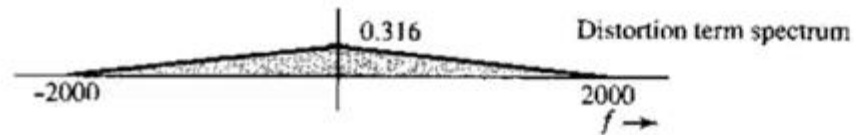
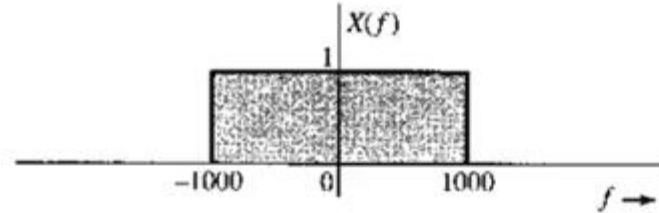
- Find the output signal  $y(t)$  and its spectrum  $Y(f)$  if the input signal is  $x(t) = 2000\text{sinc}(2000\pi t)$ .



## Example (Contd)

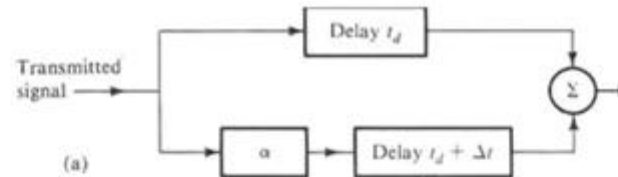
- Verify that the bandwidth of the output signal is twice that of the input signal.

$$Y(f) = \Pi\left(\frac{f}{2000}\right) + 0.316 \Delta\left(\frac{f}{4000}\right)$$

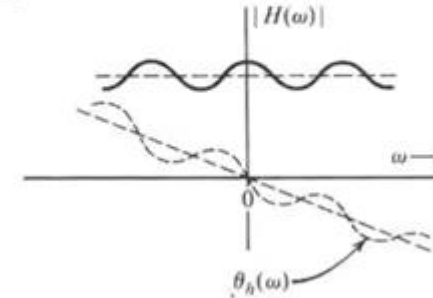


## Distortion due to multipath effects

- In radio links, the signal can be received by direct path between the transmission and the receiving antenna and also by reflection from nearby objects.
- Similar behavior observed for ionosphere.



$$\begin{aligned}
 H(\omega) &= e^{-j\omega t_d} + \alpha e^{-j\omega(t_d + \Delta t)} \\
 &= e^{-j\omega t_d} (1 + \alpha e^{-j\omega \Delta t}) \\
 &= e^{-j\omega t_d} (1 + \alpha \cos \omega \Delta t - j\alpha \sin \omega \Delta t) \\
 &= \underbrace{\sqrt{1 + \alpha^2 + 2\alpha \cos \omega \Delta t}}_{|H(\omega)|} e^{-j \left[ \omega t_d + \tan^{-1} \frac{\alpha \sin \omega \Delta t}{1 + \alpha \cos \omega \Delta t} \right]} \\
 &\quad \theta_h(\omega)
 \end{aligned}$$



## Fading Channels

- Practically channel characteristics vary with time because of periodic and random changes in the propagation characteristics of the medium, causing random attenuation of the signal. Also termed as “fading”
- Can be reduced by “Automatic Gain Control” (AGC).
- Fading may be strongly frequency dependent where different frequency components are affected unequally.
  - Such fading is called frequency-selective fading.
  - Multipath propagation can cause frequency-selective fading.



# Energy/Power Signals and Energy/Power Spectral Density

- To introduce Energy spectral density (ESD)
- Input and Output Energy Spectral Densities
- To introduce Power spectral density (PSD)
- Input and Output Power Spectral Densities

## Signal Energy: Parseval's Theorem

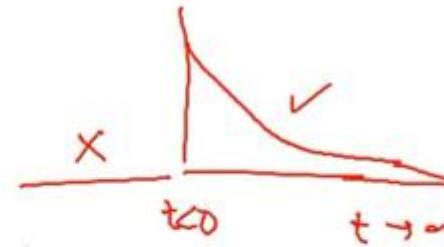
- Consider an energy signal  $g(t)$ , Parseval's Theorem states that

$$E_g = \int_{-\infty}^{\infty} |g(t)|^2 dt = \frac{1}{2\pi} \int_{-\infty}^{\infty} |G(\omega)|^2 d\omega$$

Proof:

$$\begin{aligned} E_g &= \int_{-\infty}^{\infty} g(t)g^*(t)dt = \int_{-\infty}^{\infty} g(t) \left[ \frac{1}{2\pi} \int_{-\infty}^{\infty} G^*(\omega)e^{-j\omega t}d\omega \right] dt \\ &= \frac{1}{2\pi} \int_{-\infty}^{\infty} G^*(\omega) \left[ \int_{-\infty}^{\infty} g(t)e^{-j\omega t}dt \right] d\omega \\ &= \frac{1}{2\pi} \int_{-\infty}^{\infty} G(\omega)G^*(\omega)d\omega = \frac{1}{2\pi} \int_{-\infty}^{\infty} |G(\omega)|^2 d\omega \end{aligned}$$

## Example



- Consider the signal  $g(t) = e^{-at}u(t)$  ( $a > 0$ )
- Its energy is

$$E_g = \int_{-\infty}^{\infty} g^2(t) dt = \int_0^{\infty} e^{-2at} dt = \frac{1}{2a}$$

- We now determine  $E_g$  using the signal spectrum  $G(\omega)$  given by

$$G(\omega) = \frac{1}{j\omega + a}$$

FT Table.

- It follows

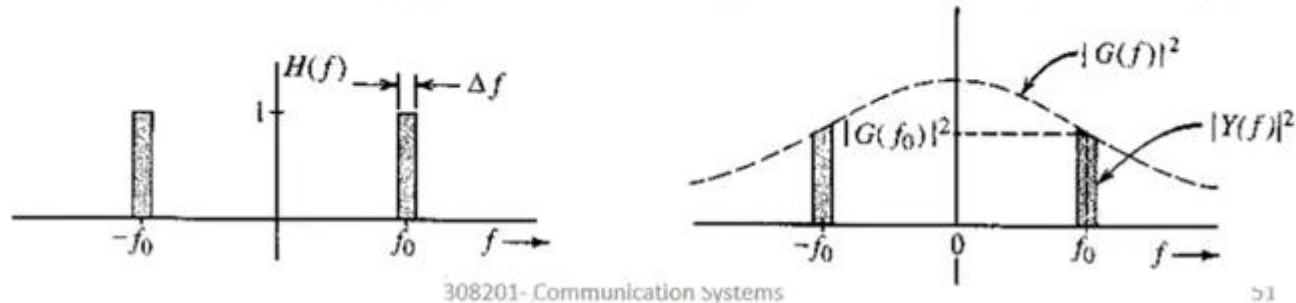
$$E_g = \frac{1}{2\pi} \int_{-\infty}^{\infty} |G(\omega)|^2 d\omega = \frac{1}{2\pi} \int_{-\infty}^{\infty} \frac{1}{\omega^2 + a^2} d\omega = \frac{1}{2\pi a} [\tan^{-1} \frac{\omega}{a}]_{-\infty}^{\infty} = \frac{1}{2a}$$

- Which verifies Parseval's theorem.



# Energy Spectral Density

- Parseval's theorem can be interpreted to mean that the energy of a signal  $g(t)$  is the result of energies contributed by all spectral components of a signal  $g(t)$ .
- The contribution of a spectral component of frequency  $f$  is proportional to  $|G(f)|^2$ .
- Therefore, we can interpret  $|G(f)|^2$  as the energy per unit bandwidth of the spectral components of  $g(t)$  centered at frequency  $f$ .
- In other words,  $|G(f)|^2$  is the energy spectral density of  $g(t)$ .



## Energy Spectral Density (continued)

- The energy spectral density (ESD)  $\psi(w)$  is thus defined as

$$\psi_g(f) = |G(f)|^2$$

and

$$E_g = \int_{-\infty}^{\infty} \psi_g(f) df$$

Thus, the ESD of the signal  $g(t) = e^{-at}u(t)$  of the previous example is

$$\psi_g(f) = |G(f)|^2 = \frac{1}{(2\pi f)^2 + a^2}$$



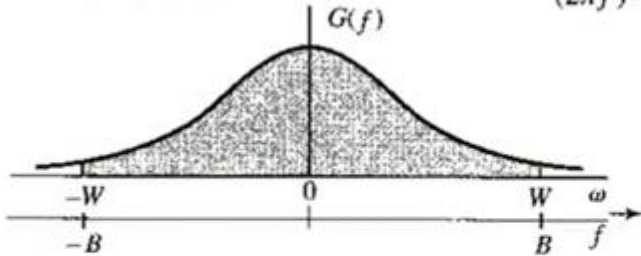
## Essential Bandwidth of a signal

- The spectra of most signals extend to infinity.
- But since energy of practical signal is finite, signal spectrum  $\rightarrow 0$ , as frequency  $\rightarrow \infty$ .
- Most of the signal energy is contained in a certain band of  $B$  Hz, we can suppress the spectrum beyond  $B$  Hz with little effect on shape or energy.
- The bandwidth  $B$  is called the essential bandwidth of the signal
- The criterion for suppressing  $B$  depends on the error tolerance in a particular application
- For example, we may say that select  $B$  to be that bandwidth that contains 95% of the signal energy.

## Example

- Determine the essential Bandwidth  $W$  (rad/sec) of the following signal if the essential band is required to contain 95% of the signal energy.

$$g(t) = e^{-at}u(t) \quad (a > 0)$$

$$G(f) = \frac{1}{j2\pi f + a} \quad |G(f)|^2 = \frac{1}{(2\pi f)^2 + a^2}$$


$$E_g = \int_{-\infty}^{\infty} g^2(t) dt = \int_0^{\infty} e^{-2at} dt = \frac{1}{2a}$$

$$\frac{0.95}{2a} = \int_{-W/2\pi}^{W/2\pi} \frac{df}{(2\pi f)^2 + a^2}$$

$$= \frac{1}{2\pi a} \tan^{-1} \frac{2\pi f}{a} \Big|_{-W/2\pi}^{W/2\pi} = \frac{1}{\pi a} \tan^{-1} \frac{W}{a}$$

$$\frac{0.95\pi}{2} = \tan^{-1} \frac{W}{a} \Rightarrow W = 12.7 a \text{ rad/s}$$

In terms of hertz, the essential bandwidth is

$$B = \frac{W}{2\pi} = 2.02 a \text{ Hz}$$