

Week 1

• Signals

- Something that contains info.

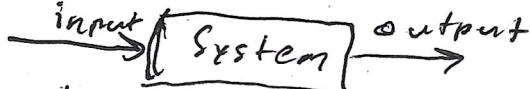
- A series of data where $t \in \mathbb{R}$ or $t \in \mathbb{N}$

continuous
(CT)

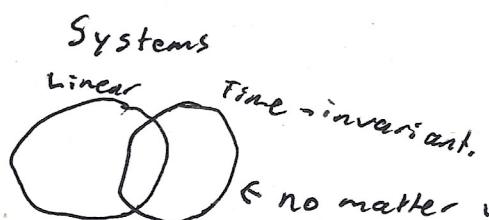
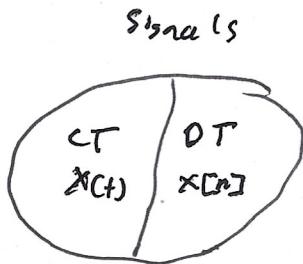
discrete
(DT)

• Systems

- Anything that takes signals as inputs and outputs.



- Can have CT input and/or DT input



↳ no matter what time input is

$y(t-T)$ given, resp. is the $= x(t-T) * h(t)$ same.

[more info in week 5]

• Linear Systems

- It's linear iff both are equal

$$\begin{array}{c} x_1(t) \\ x_2(t) \end{array} \xrightarrow{\text{Sys}} = \begin{array}{c} x_1(t) \\ x_2(t) \end{array} \xrightarrow{\text{Sys}}$$

- DT signals are only valued on integer time values
- CT signals are valued for all real vals. over time

• Energy

- CT signals \Rightarrow

- DT signals \Rightarrow

$$\begin{aligned} E &= \int_{t_1}^{t_2} |x(t)|^2 dt \\ E &= \sum_{n=n_1}^{n_2} |x[n]|^2 \end{aligned}$$

- Evaluate at $-\infty$ and ∞ for total energy

• Power

- Avg Power:

$$\text{CT: } P = \frac{1}{t_2 - t_1} \cdot \int_{t_1}^{t_2} |x(t)|^2 dt$$

$$\text{DT: } P = \frac{1}{N_2 - N_1 + 1} \sum_{n=N_1}^{N_2} |x[n]|^2$$

- Total Power:

CT:

$$P = \lim_{T \rightarrow \infty} \frac{1}{2T} \int_{-T}^T |x(t)|^2 dt$$

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

- Inst. Power: $|x(t)|^2$ or $|x[n]|^2$

- No finite energy, $\pm \infty$ power signals.

Week 2

- Time-index transformations (All are linear trans.)

- Time-shift - $x(t) = x(t-t_0)$

$t_0 > 0$ is rightshift

$t_0 < 0$ is left shift

- Time-reversal - $x(t) = x(-t)$: flip across τ -axis

- Time-scaling - $x(t) = x(\alpha t)$ where $\alpha > 0$

$\alpha > 1$ is shrinking the graph

$\alpha < 1$ is stretching the graph.

- Classifications of signals

- CT vs DT

- ~~finite energy~~ finite power

- Even/odd

- Periodic $x(t)$ is periodic with period T if

$$x(t) = \underbrace{x(t-T)}_{\text{or } x[n] = x[n-T]}$$

- Fund. Period is the smallest period of a function

- If $x(t) = x_{Re}(t) + jx_{Im}(t)$, x is periodic, x_{Re} and x_{Im} are periodic.

- Period

- How to def:

- Inspection

- If x_1 and x_2 are periodic then $x_1(t) + x_2(t)$ has

Period of the lcm of the two periods (not lcm = not periodic)

- Even/odd

- Even is symmetric across τ axis, or $x(t) = x(-t)$

- Odd is symmetric across $\tau = 0$ or $x(t) = -x(-t)$

- Can be neither.

- Complex exponential signals: $x(t) = C e^{\sigma t}$

$$- x(t) = [C e^{\sigma t} e^{j(\omega t + \phi)}] \quad - \text{true if } C \text{ or } \sigma \text{ are complex.}$$

- x scales, $\sigma = 0$, $\sigma > 0$, $\sigma < 0$

x Term 3 is periodic.



- $x(t) = x_{even}(t) + x_{odd}(t)$ for any x

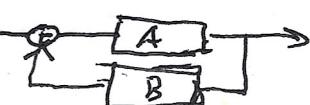
$$- x_{even}(t) = \frac{x(t) + x(-t)}{2}, \quad x_{odd}(t) = \frac{x(t) - x(-t)}{2}$$

$$- x(t) = \underbrace{\frac{x(t) + x(-t)}{2}}_{\text{even}} + \underbrace{\frac{x(t) - x(-t)}{2}}_{\text{odd}}$$

Week 3

- CT harmonically related signals (HRTFs): $e^{j\omega nt}$
complex exponentials
 - k is an integer, are periodic
 - fund period = $\frac{2\pi}{|k\omega|}$
- Similar for DT signals, just splitted discretely.

Week 4

- $u(t) = \begin{cases} 0 & \text{if } t < 0 \\ 1 & \text{if } t \geq 0 \end{cases} \Rightarrow \delta(t) = \begin{cases} 0 & \text{if } t > 0 \\ \infty & \text{if } t = 0 \end{cases}$
- ~~$\int \delta(t)$~~
 - $\delta(t) = \frac{d}{dt} u(t)$
 - $u(t) = \int_{-\infty}^t \delta(s) ds$
 - $u(t) = \int_0^\infty \delta(t-s) ds$
 - $\int_{-\infty}^\infty \delta(t) = 1$
- $x(t) = \int_{-\infty}^\infty x(s) \delta(t-s) ds = x(t) * \delta(t)$
- Concatenation - can be enveloped by a larger blackbox.
 - Serial: $\xrightarrow{\text{Sys A}} \xrightarrow{\text{Sys B}}$
 - Parallel: 
 - Mixed
 - Feedback: 

• Classifications:

Systems:

- Memory
- Invertibility
- Causality
- Stability
- Time-Invariance
- Linearity

Signals:

- DT vs CT
- periodic vs non-periodic
- ∞ Energy
- finite power
- even/odd/neither

Week 4 cont'd

- With
 - Memory vs memoryless

- memoryless is if $y(t)$ doesn't matter on $x(s)$ for $s \neq t$

- Invertible vs non-invertible

- Invertible is:



$$x(t) = z(t).$$

& Then B is the inverse of A and A is invertible.

Week 5

- LTI systems are easy to analyze and lots of systems can be approximated as LTI.
 - Linear (have explained earlier)
 - Time-Invariant \Rightarrow Doesn't matter when we input vars.
- Use s to find $h(t)$.
- Review ZKZ convolution.
- LTI system props.
 - Comm., Distr., Assoc.
 - Impulse resp is $h(t)$

conv.	conv
w/ t	w/ t
$h(t)$ or	$h_1(t) + h_2(t)$
$x(t)$	or indiv and add.

- LTI classifications

- Memoryless if

$$h(t) = k \delta(t)$$

or

$$\begin{cases} h(t) = 0 \text{ for } t \neq 0 \\ h(t) \neq 0 \text{ for } t = 0 \end{cases}$$

- Causality (dep on past+pres.) if

$$h(t) = 0 \text{ for } t < 0$$

- Invertibility if inv. exists so

$$h(t) \neq 0 \text{ only for } t \geq 0$$

- Stability if

$$\begin{cases} \int_{-\infty}^{\infty} |h(t)| dt < \infty \text{ or} \\ \sum_{t=0}^{\infty} |h(t)| < \infty \end{cases}$$

$$h(t) \neq h_{inv}(t) = \delta(t)$$

week 6

• LTI system input w/ C.F.

$$\boxed{- Y(t) = e^{j\omega_0 t} H(j\omega_0) \Rightarrow H(j\omega) = \int_{-\infty}^{\infty} h(s) e^{-js\omega_0} ds}$$

\sim coeff.

$$\boxed{- f_{reg}: \omega_0 = \frac{2\pi}{T}}$$

• Fourier series representation: writing

$$\boxed{- a_0 - DC comp, a_1 e^{j(-1)\omega_0 t} - 1st \text{ order Harm. Comp. test signal}}$$

$$\boxed{- a_k = \int_T x(t) e^{-j k \omega_0 t} dt \text{ (integrations across one period)}}$$

$$\boxed{x \text{ ex. } \frac{1}{T} \int_0^T = S_T \quad \text{FS analysis eq.}}$$

- Can calc. by inspection or direct computation
 a_k

\times Inspection: ~~for all n > 1~~

\times Direct Computations: calc a_0 and general a_k .

Week 7

• Fourier series exist for continuous funcs. and cont. funcs where cont. w/ holes.

$$\boxed{\begin{matrix} x(t) & \xleftarrow{\text{FS}} & (a_k, \omega_0) \\ \text{time domain} & & \text{freq-domain} \end{matrix}}$$

~~exists if $x(t)$ is cont.~~

• F.S. Properties

$$\boxed{\begin{matrix} \text{Linearity} & c_k = A a_k + B b_k & \leftarrow A x(t) + B y(t) \\ \text{Time Shift} & b_k = a_{k-1} e^{-jk\omega_0 t_0}, \omega_0 & \leftarrow \text{given } \omega_0 \text{ is the same} \end{matrix}}$$

$$\boxed{\begin{matrix} \text{Time Reversal} & b_k = a_{-k}, \omega_0 & \leftarrow x(t-t_0) \end{matrix}}$$

$$\boxed{\begin{matrix} \text{Time Scaling} & b_k = a_{k/\alpha}, \omega_0 & \leftarrow x(\alpha t) \end{matrix}}$$

$$\boxed{\begin{matrix} \text{Differentiation} & b_k = (j k \omega_0) a_k, \omega_0 & \leftarrow \frac{d}{dt} x(t) \end{matrix}}$$

$$\boxed{\begin{matrix} \text{Multiplication} & c_k = a_k * b_k, \omega_0 & \leftarrow x(t) * y(t) \text{ given same } \omega_0 \end{matrix}}$$

$$\boxed{\begin{matrix} \text{Parseval's Relationship} & \left[\frac{1}{T} \int_T |x(t)|^2 dt \right] = \sum_{-\infty}^{\infty} |a_k|^2 & \leftarrow \text{Power consumption law.} \end{matrix}}$$

$$x(t) \leftrightarrow a_k$$

Week 8

- DT Fourier Series. (Period N)

- Synthesis Formula:
$$x[n] = \sum_{k=0}^{N-1} a_k e^{j k \frac{2\pi}{N} n}$$

- Analysis Formula:
$$a_k = \frac{1}{N} \sum_{n=0}^{N-1} x[n] e^{-j k \frac{2\pi}{N} n}$$

- DFTFS properties

- Linearity, Time-shift, Time-Reversal are the same $\Rightarrow w_0 = \frac{2\pi}{N}$

- Difference - $b_k = a_k (1 - e^{-j k \frac{2\pi}{N}})$, $\frac{2\pi}{N} \leftarrow x[n] - x[n-1]$

- Parseval is the same.

- Convolution properties. (can convolve then FS or FS then convolve)

- CTFS: $b_k = a_k H(jk\omega_0)$

- DTFS: $b_k = a_k H(e^{jk\omega_0})$

Week 9

- CT Fourier Transform.

- Synthesis formula:

$$x(t) = \int_{w=-\infty}^{\infty} a_w e^{j w t} dw$$

- Analysis formula:

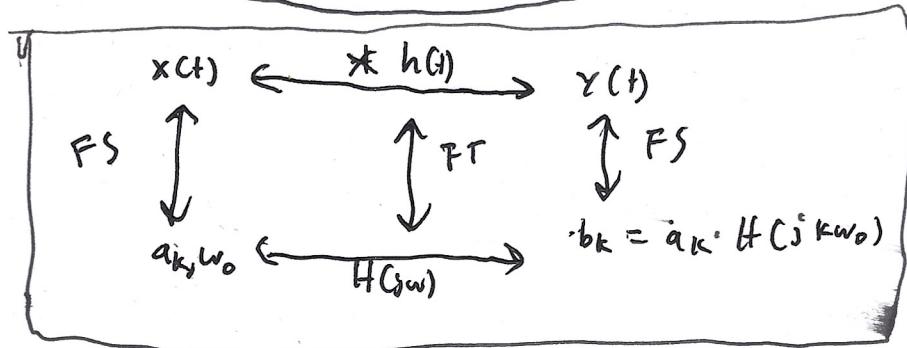
$$a_w = \int_{t=-\infty}^{\infty} x(t) e^{-j w t} dt$$



- $X(j\omega) = a_w \cdot 2\pi$, $x(j\omega) = \mathcal{F}(x(t))$, $x(t) = \mathcal{F}^{-1}(x(j\omega))$

- $x(t) = \frac{1}{2\pi} \int_{w=-\infty}^{\infty} X(j\omega) e^{j w t} dw$ \leftarrow Inv. FT

- $X(j\omega) = \int_{-\infty}^{\infty} x(t) e^{-j w t} dt$ \leftarrow FT of $x(t)$



- $H(j\omega)$ is freq. response.

Week 9 contd

- $\text{sinc}(\theta) = \frac{\sin(n\theta)}{n\theta}$

- For general periodic $x(t)$ find FT

- Find CTF $S(w_0, a_{tc})$

$$= \boxed{X(j\omega) = \sum_{k=-\infty}^{\infty} 2\pi a_k \delta(\omega - k\omega_0)}$$

- CTFT properties

- Linearity: $a x(t) + b y(t) \rightarrow a X(j\omega) + b Y(j\omega)$

- Time-shift: $x(t-t_0) \rightarrow X(j\omega) e^{-j\omega t_0}$

- Freq-shift: $x(t)e^{j\omega_0 t} \rightarrow X(j(\omega-\omega_0))$

- Time Reversal: $x(-t) \rightarrow X(-j\omega)$

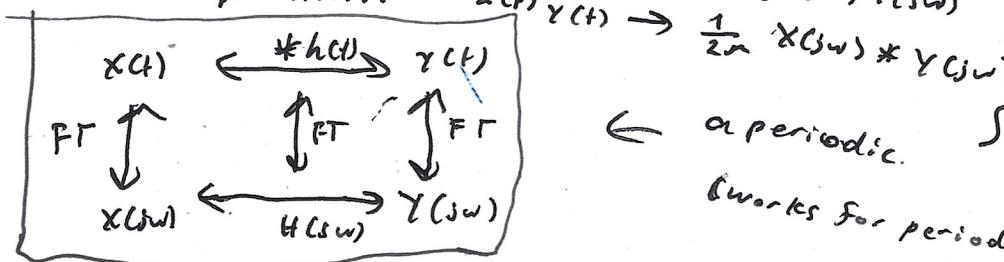
- Time Scaling: $x(at) \rightarrow \frac{1}{|a|} X(j\frac{\omega}{a})$

- Differentiation: $\frac{d}{dt} x(t) \rightarrow j\omega X(j\omega)$

- Parseval's Relationship: $\int_{-\infty}^{\infty} |x(t)|^2 dt \rightarrow \frac{1}{2\pi} \int_{-\infty}^{\infty} |X(j\omega)|^2 d\omega$

- Convolution:

- Multiplication: $x(t) * y(t) \rightarrow X(j\omega) Y(j\omega)$



\leftarrow aperiodic. $\int x_{(ss)} y_{(j\omega - s)} ds$
 (works for periodic too)

Week 10

- Another way to find $h(t)$:

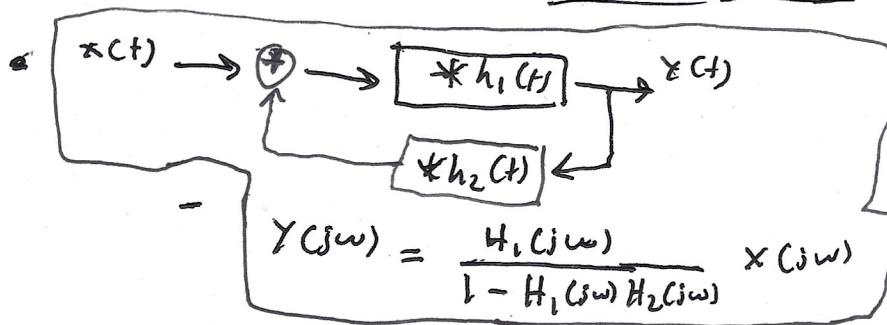
$$\boxed{H(j\omega) = \frac{Y(j\omega)}{X(j\omega)}, \quad h(t) = \mathcal{F}^{-1}(H(j\omega))}$$

- Helps since its hard to gen. an impulse (∞ amplitude)

- Inverting Impulse resp

$$\boxed{H_{INV}(j\omega) = \frac{1}{H(j\omega)}, \quad h_{INV}(t) = \mathcal{F}^{-1}(H_{INV}(j\omega))}$$

- $h(t) * h_{INV}(t) = \delta(t)$

Week 10 Notes

- Low pass filter:

- $h(t) = \frac{\sin(\omega t)}{\pi t} \Rightarrow H_{LPP}(j\omega) = \begin{cases} 1 & \text{if } |\omega| < \omega \\ 0 & \text{otherwise} \end{cases}$

- Modulation: $y(t) = e^{j2\pi f_c t} \cdot x(t)$ (shifts to $2\pi f_c$)

- ↑ freq for better transmission.

- prob is it has img. parts: $y(t) = \cos(f_c 2\pi t) x(t)$

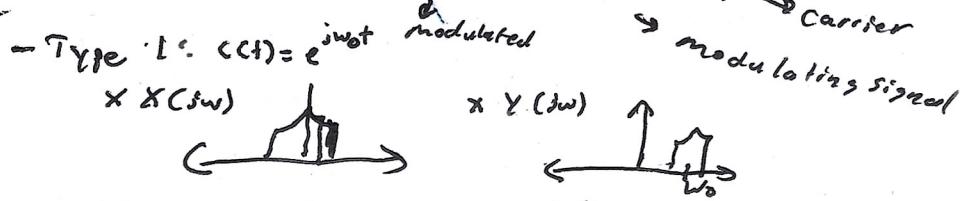
* Splits signal in $\frac{1}{2}$ w/ $\frac{1}{2}$ amp. @ $\pm \text{RMS}$

* Amplitude Modulation (AM)

- 500k \rightarrow 1.6 MHz for AM radio

Week 11

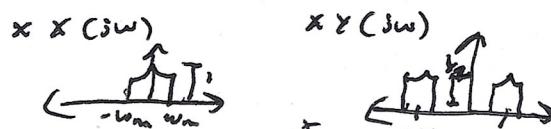
- Amplitude Modulation: $y(t) = x(t) c(t) \rightarrow$ Carrier



* Disads: not sym, or real (can't transmit)

* Demod: $x(t) = y(t) e^{-j\omega_m t}$

- Type 2: $c(t) = \cos(\omega_m t)$ + LPF w/ w_m cutoff



* LPF \downarrow equal \rightarrow removes overlap.

* w_c is chosen, w_m is for no overlap, $w_m \geq w_c$ (by a little)

\rightarrow receiving cutoff freq.

- How to send multiple signals

$x_1 \rightarrow \text{LPP} \rightarrow \downarrow \cos(\omega_1 t)$

$x_2 \rightarrow \text{LPP} \rightarrow \downarrow \cos(\omega_2 t) \rightarrow \oplus \rightarrow y(t)$

$x_3 \rightarrow \text{LPP} \rightarrow \downarrow \cos(\omega_3 t)$

$w_b - w_a > 2w_m$

$w_c - w_b > 2w_m$

usually $2w_m(1 + 10\%)$

- Demod:



guard band

- Asynch Demod. of AM signals require Envelope detector.

- Frequency Division Multiplexing (FDM)

week 11 contd

- AM single side band

& Just take half of signal (its symmetric)

$$x_1 \rightarrow \text{LPF} \rightarrow \textcircled{\times} \xrightarrow{\downarrow \cos(\omega_0 t)}$$

$$x_2 \rightarrow \text{LPF} \rightarrow \textcircled{\times} \xrightarrow{\downarrow \cos(\omega_0 t)} \oplus \rightarrow$$

$$Y \rightarrow \text{BPF} \rightarrow \textcircled{\times} \xrightarrow{\downarrow \cos(\omega_0 t)} \text{LPF} \rightarrow \textcircled{\times} \xrightarrow{\downarrow 4} x(t)$$

Week 12

• DTFT (aperiodic & [n])

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

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

$$\xrightarrow{n} X(e^{j\omega}) \in \text{DT}, X(j\omega) \in \text{CT}$$

Periodic respect to ω , 2π period

$$X(e^{j\omega}) = 2\pi \delta(\omega - \omega_0) \text{ for } e^{j\omega_0 n}$$

$$\boxed{X(e^{j\omega}) = 2\pi \delta(\omega - \omega_0) \text{ for } e^{j\omega_0 n}}$$

• DTFT properties

$$\text{- Linearity: } a x[n] + b y[n] \leftrightarrow a X(e^{j\omega}) + b Y(e^{j\omega})$$

$$\text{- Time-Shift: } y[n] = x[n - n_0] \leftrightarrow Y(e^{j\omega}) = e^{-jn_0 \omega} X(e^{j\omega})$$

$$\text{- Freq.-Shift: } y[n] = e^{j\omega_0 n} x[n] \leftrightarrow Y(e^{j\omega}) = X(e^{j(\omega - \omega_0)})$$

$$\text{- Time-Reversal: } y[n] = x[-n] \leftrightarrow Y(e^{j\omega}) = X(e^{-j\omega})$$

$$\text{- Difference in time: } y[n] = x[n] - x[n-1] \leftrightarrow Y(e^{j\omega}) = (1 - e^{-j\omega}) X(e^{j\omega})$$

$$\text{- Differentiation in freq: } n x[n] \leftrightarrow j \frac{d}{d\omega} X(e^{j\omega})$$

$$\text{- Parseval's relationship: } \sum_{-\infty}^{\infty} |x[n]|^2 = \frac{1}{2\pi} \int_{-\pi}^{\pi} |X(e^{j\omega})|^2 d\omega$$

$$\text{- Convolution Property: } x[n] * h[n] \leftrightarrow X(e^{j\omega}) H(e^{j\omega})$$

$$\text{- Multiplication Property: } x[n] y[n] \leftrightarrow \frac{1}{2\pi} \int_{-\pi}^{\pi} X(e^{j\omega}) Y(e^{j(\omega - \theta)}) d\theta$$

~~DTFS~~ ~~DTFT~~ pairs

• Duality = CT = cont., DT = disc., FS = disc., flip CT per., FT = const. & flip DT per.

$$\begin{array}{ccc} \text{- CT FS} & & \text{- DTFS} \\ \begin{array}{c} \text{time} \\ \text{freq} \end{array} & \begin{array}{c} \text{cont.} \\ \text{disc.} \end{array} & \begin{array}{c} \text{time} \\ \text{freq.} \end{array} \\ \uparrow & \downarrow & \uparrow \\ \text{periodic} & \text{aperiodic} & \text{disc.} \\ & \uparrow & \downarrow \\ \text{freq.} & \text{disc.} & \text{periodic} \end{array}$$

$$\begin{array}{ccc} \text{- CT FT} & & \text{- DTFT} \\ \begin{array}{c} \text{time} \\ \text{freq} \end{array} & \begin{array}{c} \text{cont.} \\ \text{cont.} \end{array} & \begin{array}{c} \text{disc.} \\ \text{cont.} \end{array} \\ \uparrow & \downarrow & \uparrow \\ \text{aperiodic} & \text{aperiodic} & \text{aperiodic} \\ & \uparrow & \downarrow \\ \text{freq.} & \text{cont.} & \text{periodic} \end{array}$$

Week 13

• Implementing a CT impulse response

- Can use capacitors, resistors, etc. but we can only approximate
- Better sol., Sampling a CT $\Rightarrow x[n] = x(nT)$

• Sampling

$x(t) \xrightarrow{\text{Sampling}} x[n] \xrightarrow{\ast h[n]} y[n] \xrightarrow{\text{reconstruction}} Y(t)$

- Sampling is $x[n] = x(nT)$ where T is the sampling period
- We can sample and reconstruct:

- ~~Y~~ just connecting the dots (when sample freq we lose too much data)
- Or holding a data pt till next sample \Leftrightarrow easiest & good for large $\frac{2\pi}{T}$.
- Best Method: Impulse-train sampling (ITS)

- Possible to reconstruct band limited signal perfectly

- ITS:

$$x(t) \xrightarrow{x[n], T} x_p(t) = \sum_{n=-\infty}^{\infty} x(nT) \delta(t-nT) \quad (x(t) \cdot \sum_{n=-\infty}^{\infty} \delta(t-nT))$$

- good for conceptual analysis, not applicable

$$X_p(j\omega) = \sum_{k=-\infty}^{\infty} X(j(\omega - k\omega_s)), \quad \omega_s = \frac{2\pi}{T} \quad (\omega_s \text{ is sampling freq.})$$

- To reconstruct pass through LPF w/ cutoff freq ~~correct~~ and multiply by T

- Sampling Theorem

$x(t)$ is band-limited, $|X(\omega)| = 0$, if $|\omega| > \omega_m$
then perfect reconstruction is possible if

$$\omega_s > 2\omega_m$$

• Dual of ITS:

$$x(t) \xrightarrow{x[n]} \xrightarrow[T]{X_p(t)} X(t)$$

$$X(t) = T X_p(t) * \frac{\sin(\omega_s t)}{\omega_s t}$$

$$\omega_{\text{cutoff}} = \frac{\omega_s}{2} \text{ Ser Low pass}$$

$$\hat{X}(t) = \sum_{k=-\infty}^{\infty} x(nT) \left(\frac{\sin(\frac{\omega_s}{T}(t-kT))}{\frac{\omega_s}{T}(t-kT)} \right)$$

Time shift

• zero on hold + others

$$x_{ZOH}(j\omega) \approx X_p(j\omega) H_0(j\omega) \quad \text{where } H_0(j\omega) = e^{-j\omega T} \frac{2\sin(\frac{\omega T}{2})}{\omega}$$

$$x_{LIN}(j\omega) \approx X_p(j\omega) H_1(j\omega) \quad \text{where } H_1(j\omega) = \frac{1}{T} \left(\frac{2\sin(\frac{\omega T}{2})}{\omega} \right)^2$$

• Aliasing (overlapping freq.)

$$- \omega_0 \rightarrow \omega_s - \omega_0 \quad \text{for } \omega_s < 2\omega_0$$

$$\cos(\omega_0 t + \phi)$$

$$\downarrow$$

$$\cos((\omega_s - \omega_0)t - \phi)$$

Week 14

• CTF to DTF

$$- \boxed{x_a(e^{j\omega}) = X_p(j\frac{\omega}{T})}$$

$$T = 2\pi$$

$$T = \omega_s$$

• Alternatives to Fourier transform

- Some signals can't use FT

- CT: Laplace transform

- DT: Z Transform

• Z transform

$$- \boxed{X(z) = \sum_{-\infty}^{\infty} x[n] z^{-n}, z = (\gamma e^{j\omega})} \quad \gamma \text{ is exponential weighting}$$

- $X(z)$ only exists in the Region of Convergence
(when the series converges)

- just a DTF but $\gamma e^{j\omega}$

- $x[n] = \gamma^n \mathcal{F}^{-1}(x(\gamma e^{j\omega}))$
x find γ such that $|z| = \gamma$ circle is in the ROC.

- x use $x(z)$ for $X(\gamma e^{j\omega}) = x(\gamma e^{j\omega})$

- x $x[n] = \gamma^n y[n]$

• Alternate ways of calc. z transform

- Inspection - $X(z)$ given in terms of z

- x can be w/ power series

- $y[n] = x[n] + h[n] \Rightarrow Y(z) = X(z) H(z)$