Spring 2011

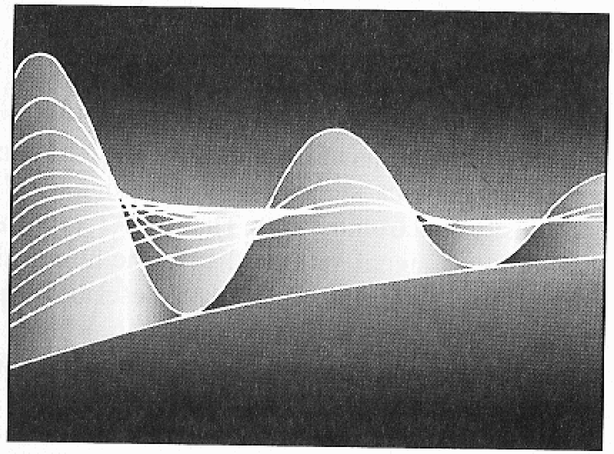
信號與系統
Signals and Systems

Chapter SS-6
Time & Frequency Characterization of Signals and Systems

Feng-Li Lian

NTU-EE

Feb11 – Jun11



Figures and images used in these lecture notes are adopted from
"Signals & Systems" by Alan V. Oppenheim and Alan S. Willsky, 1997

Flowchart

Introduction (Chap 1)

LTI & Convolution (Chap 2)

Bounded/Convergent

Periodic

FS (Chap 3)
– CT
– DT

Aperiodic

FT
– CT (Chap 4)
– DT (Chap 5)

Unbounded/Non-convergent

LT – CT (Chap 9)

zT – DT (Chap 10)

Time-Frequency (Chap 6)

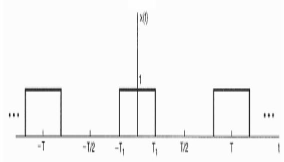
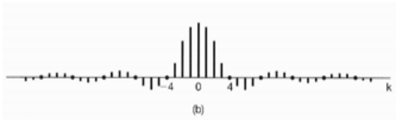
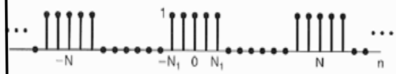
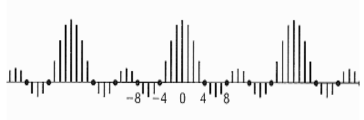
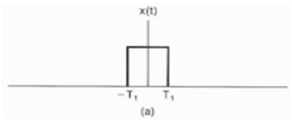
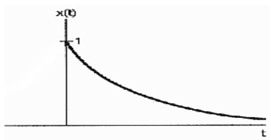
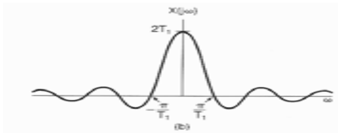
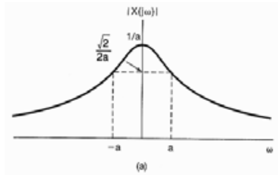
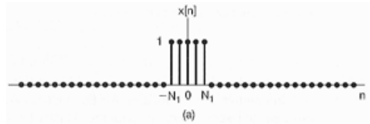
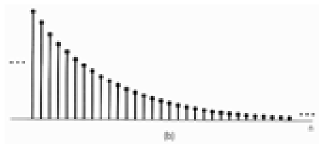
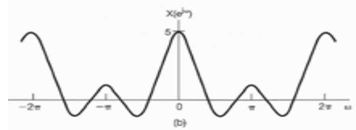
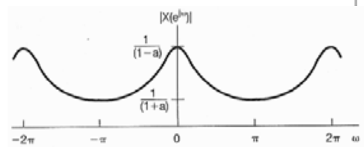
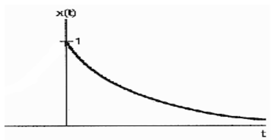
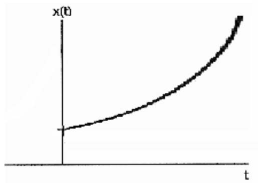
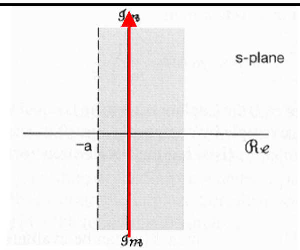
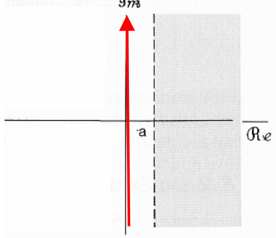
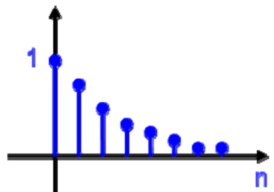
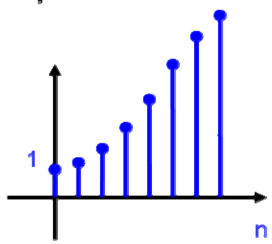
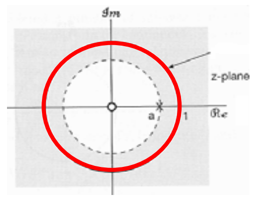
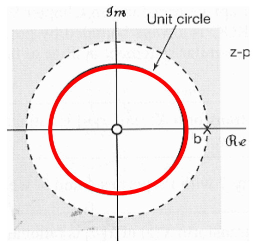
CT-DT (Chap 7)

Communication (Chap 8)

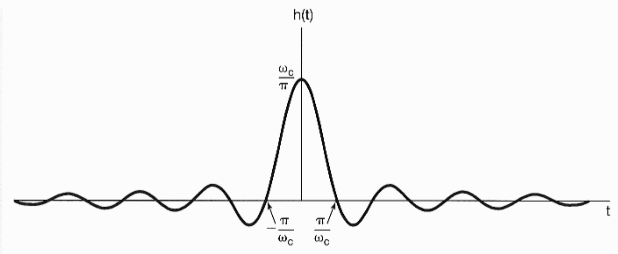
Control (Chap 11)

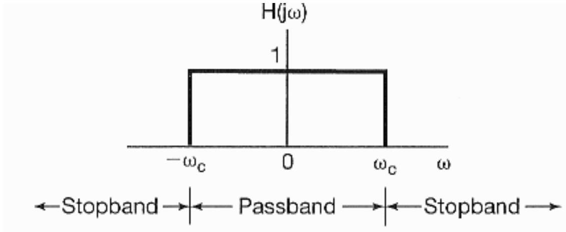
Digital Signal Processing (dsp-8)

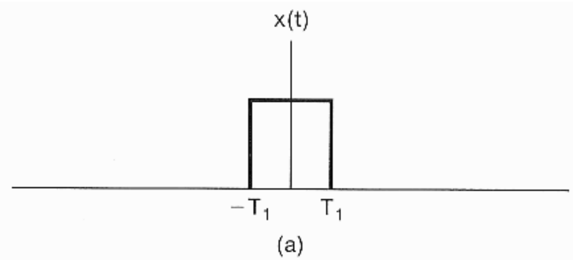
Fourier Series, Fourier Transform, Laplace Transform, z-Transform

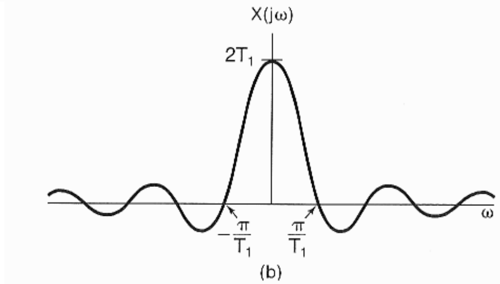
	CT		DT	
	time	frequency	time	frequency
FS				
FT	 	 	 	 
LT/zT	 	 	 	 

- Time- & Frequency-Domain Characterization:



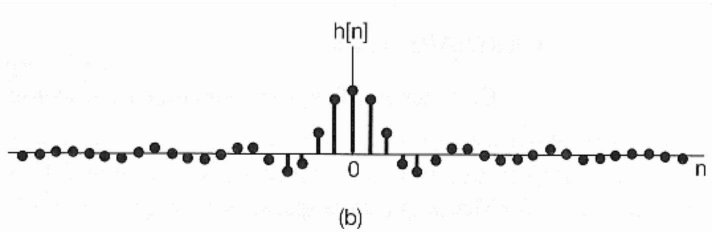


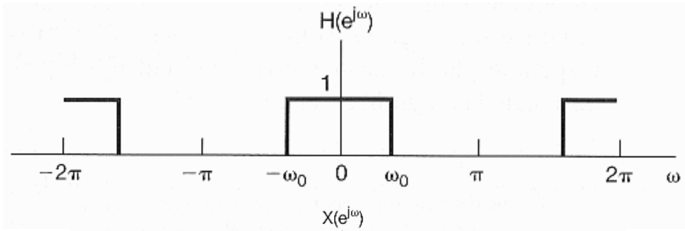


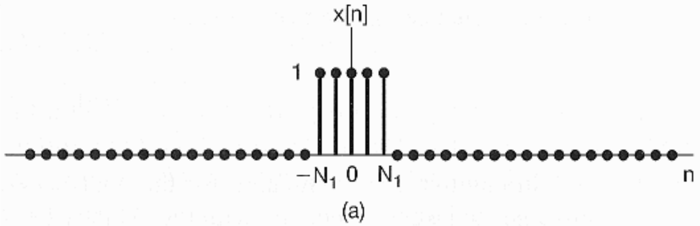


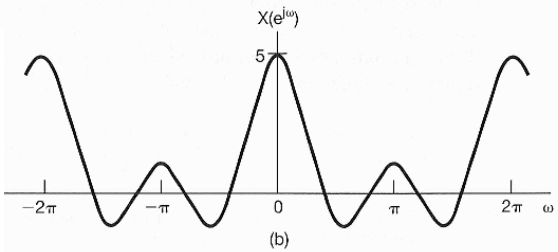
$$h(t) \overset{\mathcal{F}}{\longleftrightarrow} H(jw)$$

$$h[n] \overset{\mathcal{F}}{\longleftrightarrow} H(e^{jw})$$



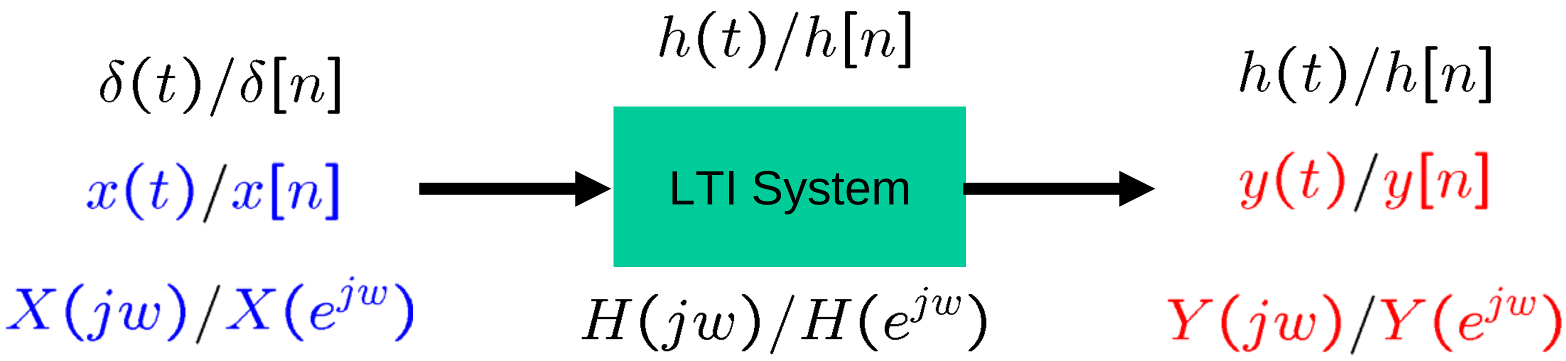






- Time- & Frequency-Domain Characterization:

$$H(jw) = \int_{-\infty}^{\infty} h(t) e^{-jwt} dt \qquad H(e^{jw}) = \sum_{n=-\infty}^{+\infty} h[n] e^{-jwn}$$



$$x(t) \xleftrightarrow{\mathcal{F}} X(jw) \qquad h(t) \xleftrightarrow{\mathcal{F}} H(jw) \qquad y(t) \xleftrightarrow{\mathcal{F}} Y(jw)$$

$$x[n] \xleftrightarrow{\mathcal{F}} X(e^{jw}) \qquad h[n] \xleftrightarrow{\mathcal{F}} H(e^{jw}) \qquad y[n] \xleftrightarrow{\mathcal{F}} Y(e^{jw})$$

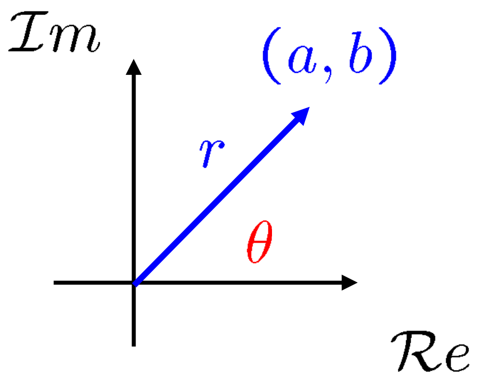
$$y(t) = x(t) * h(t) \xleftrightarrow{\mathcal{F}} Y(jw) = X(jw) H(jw)$$

$$y[n] = x[n] * h[n] \xleftrightarrow{\mathcal{F}} Y(e^{jw}) = X(e^{jw}) H(e^{jw})$$

Time-Domain		Frequency-Domain
	Convolution ⟷ Transformation	
Differential or Difference Equations	System Model & Operations	Algebraic Equations
Convolution Multiplication	Techniques	Multiplication Convolution
Time-Domain Considerations	System Design	Frequency-Domain Considerations

- The Magnitude-Phase Representation of the Fourier Transform
- The Magnitude-Phase Representation of Frequency Response of LTI Systems (p. 427)
- Time-Domain Properties of Ideal Frequency-Selective Filters
- Time-Domain and Frequency-Domain Aspects of Non-ideal Filters
- 1st-Order & 2nd-Order Continuous-Time Systems
- 1st-Order & 2nd-Order Discrete-Time Systems
- Time- & Frequency-Domain Analysis of Systems

▪ Magnitude & Phase Representation:



$$a + jb \quad \Rightarrow \quad \begin{cases} r = \sqrt{a^2 + b^2} \\ \tan(\theta) = \frac{b}{a} \end{cases}$$

$$\Rightarrow \quad a + jb = r e^{j\theta}$$

$$X(jw) = \mathcal{R}e\{X(jw)\} + j\ \mathcal{I}m\{X(jw)\} \qquad = \left|X(jw)\right| e^{j \sphericalangle X(jw)}$$

$$X(e^{jw}) = \mathcal{R}e\left\{X(e^{jw})\right\} + j\ \mathcal{I}m\left\{X(e^{jw})\right\} \qquad = \left|X(e^{jw})\right| e^{j \sphericalangle X(e^{jw})}$$

$\left|X(jw)\right|$ or $\left|X(e^{jw})\right|$: magnitude

$\sphericalangle\, X(jw)$ or $\sphericalangle\, X(e^{jw})$: phase angle

- Magnitude Distortion & Phase Distortion: (p. 428)

$$Y(jw) = X(jw)\ H(jw)$$
$$Y(e^{jw}) = X(e^{jw})\ H(e^{jw})$$

$$\Rightarrow \ \big|Y(jw)\big| e^{j\measuredangle Y(jw)} = \big|X(jw)\big| e^{j\measuredangle X(jw)} \big|H(jw)\big| e^{j\measuredangle H(jw)}$$
$$= \big|X(jw)\big|\big|H(jw)\big| e^{j(\measuredangle X(jw) + \measuredangle H(jw))}$$

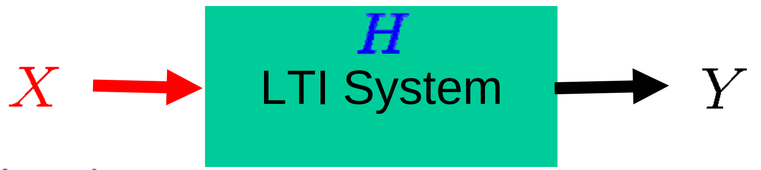
$$\Rightarrow \begin{cases} |Y(jw)| = |X(jw)|\ |H(jw)| & \text{magnitude distortion} \\ \measuredangle Y(jw) = \measuredangle X(jw) + \measuredangle H(jw) & \text{phase distortion} \end{cases}$$

$$\Rightarrow \begin{cases} |Y(e^{jw})| = |X(e^{jw})|\ |H(e^{jw})| \\ \measuredangle Y(e^{jw}) = \measuredangle X(e^{jw}) + \measuredangle H(e^{jw}) \end{cases}$$

$|H(jw)|$ or $|H(e^{jw})|$: gain of the system

$\measuredangle H(jw)$ or $\measuredangle H(e^{jw})$: phase shift of the system

- Log-Magnitude & Bode Plots: (p. 436)



$$Y(jw) = X(jw)\ H(jw)$$

$$\Rightarrow \begin{cases} |Y(jw)| &= |X(jw)|\ |H(jw)| \\ \sphericalangle Y(jw) &= \sphericalangle X(jw) + \sphericalangle H(jw) \end{cases}$$

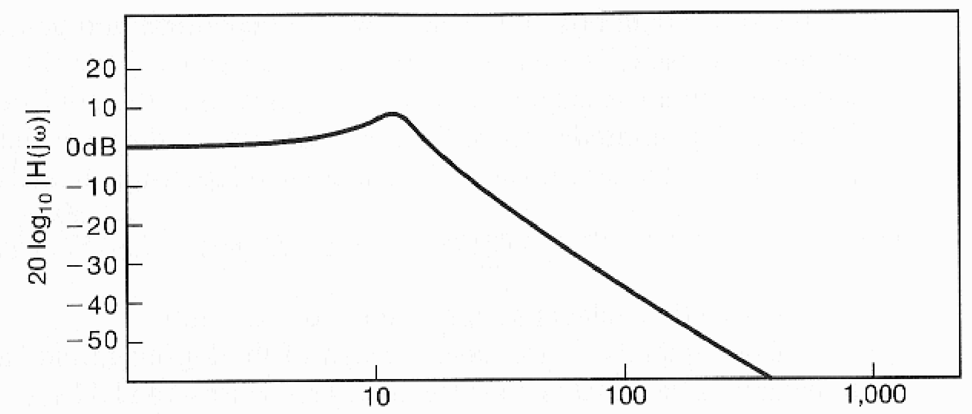
$$\Rightarrow \log|Y(jw)| = \log|X(jw)| + \log|H(jw)|$$

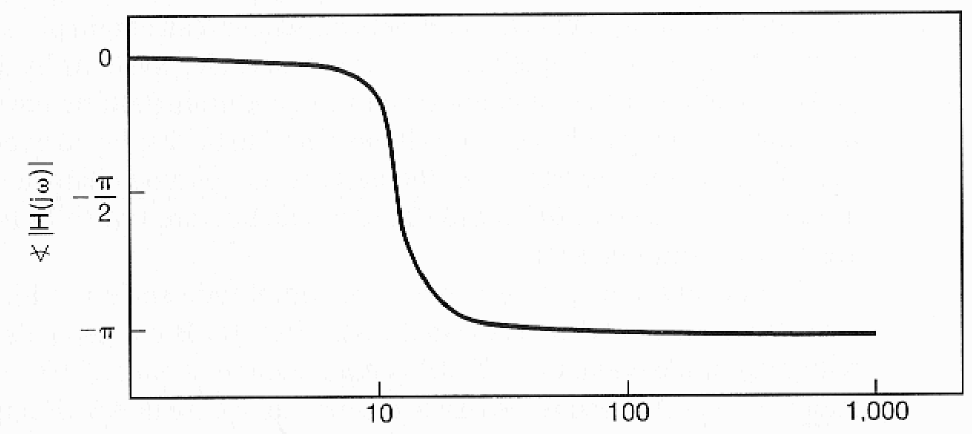
$$\Rightarrow 20\ \log_{10}|Y(jw)| = 20\ \log_{10}|X(jw)| + 20\ \log_{10}|H(jw)|$$

$$\Rightarrow \begin{cases} 20\ \log_{10}(1) &= 0\ \text{dB} \\ 20\ \log_{10}(10) &= 20\ \text{dB} \\ 20\ \log_{10}(0.1) &= -20\ \text{dB} \end{cases}$$

- ## Log-Magnitude & Bode Plots: (p. 436)

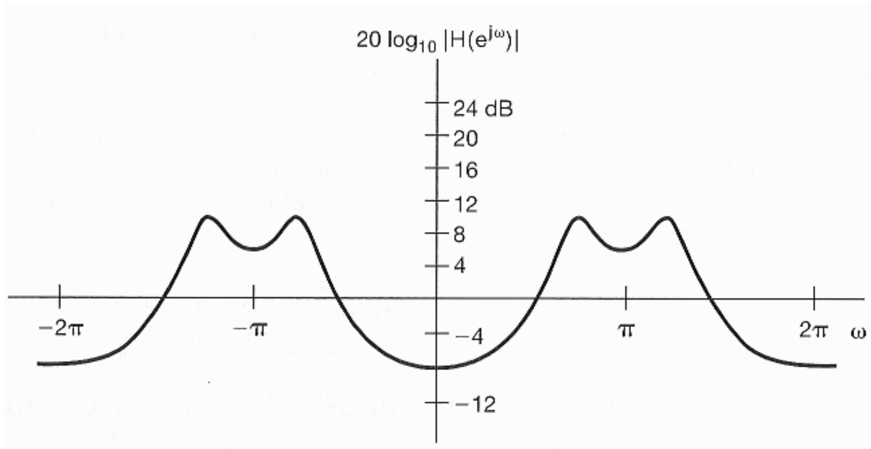
Continuous-Time Bode plot

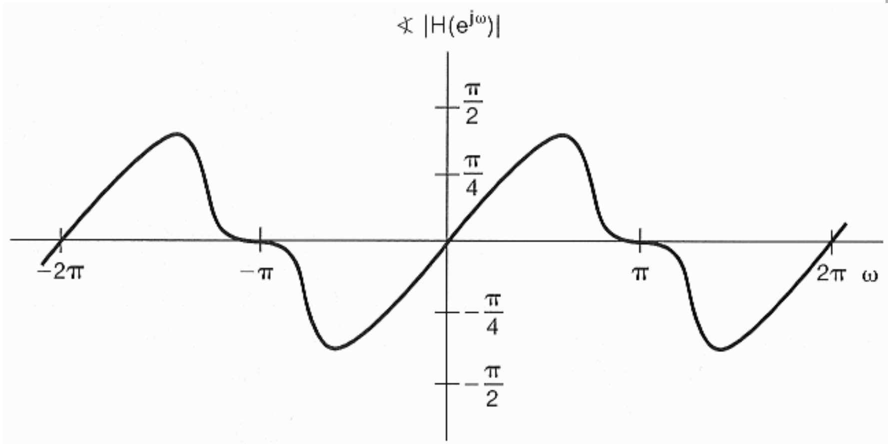




$\log(w)$, $w: 0 \leftrightarrow \infty$

Discrete-Time Bode plot





(w), $w: -\pi \leftrightarrow \pi$

- The Magnitude-Phase Representation of the Fourier Transform
- The Magnitude-Phase Representation of Frequency Response of LTI Systems
- Time-Domain Properties of Ideal Frequency-Selective Filters
- Time-Domain and Frequency-Domain Aspects of Non-ideal Filters (p. 436)
- 1st-Order & 2nd-Order Continuous-Time Systems
- 1st-Order & 2nd-Order Discrete-Time Systems
- Time- & Frequency-Domain Analysis of Systems

▪ First-Order CT Systems: (p. 448)

$$Y(jw) = X(jw)H(jw)$$

$$\tau \frac{d}{dt} y(t) + y(t) = x(t)$$

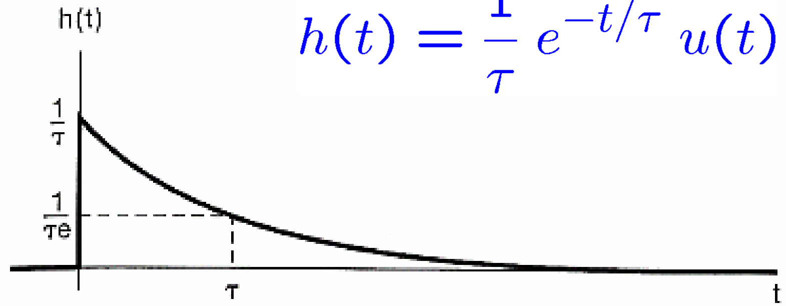
$$\Rightarrow \ H(jw) = \frac{1}{jw\tau + 1}$$

$$\Rightarrow \ h(t) = \frac{1}{\tau} e^{-t/\tau} u(t)$$

$$\Rightarrow \ s(t) = h(t) * u(t)$$

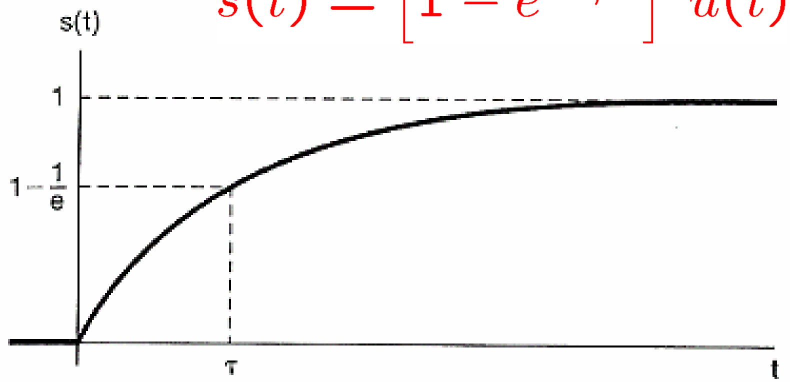
$$= \left[1 - e^{-t/\tau}\right] u(t)$$

$$h(t) = \frac{1}{\tau} e^{-t/\tau} u(t)$$



(a)

$$s(t) = \left[1 - e^{-t/\tau}\right] u(t)$$



(b)

Time Constant

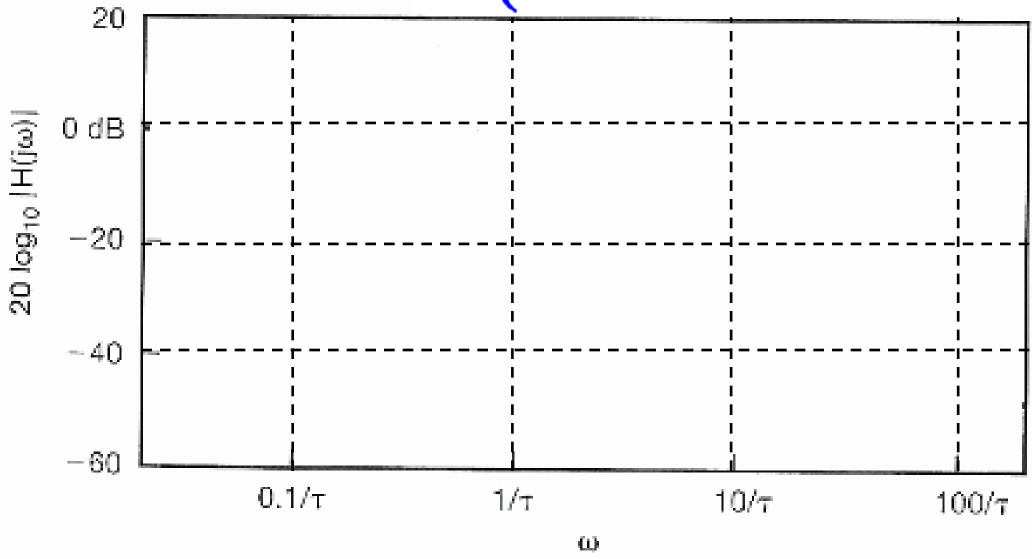
First-Order CT Systems:

$$H(jw) = \frac{1}{jw\tau + 1}$$

$$|H(jw)| = \frac{1}{\sqrt{(w\tau)^2 + 1}}$$

$$20\log_{10}|H(jw)| = -10\log_{10}\left[(w\tau)^2 + 1\right]$$

$$\approx \begin{cases} 0 & w << 1/\tau \\ -10\log_{10}(2) \approx -3dB & w = 1/\tau \\ -20\log_{10}(w\tau) & w >> 1/\tau \\ \quad = -20\log_{10}(w) - 20\log_{10}(\tau) & \end{cases}$$

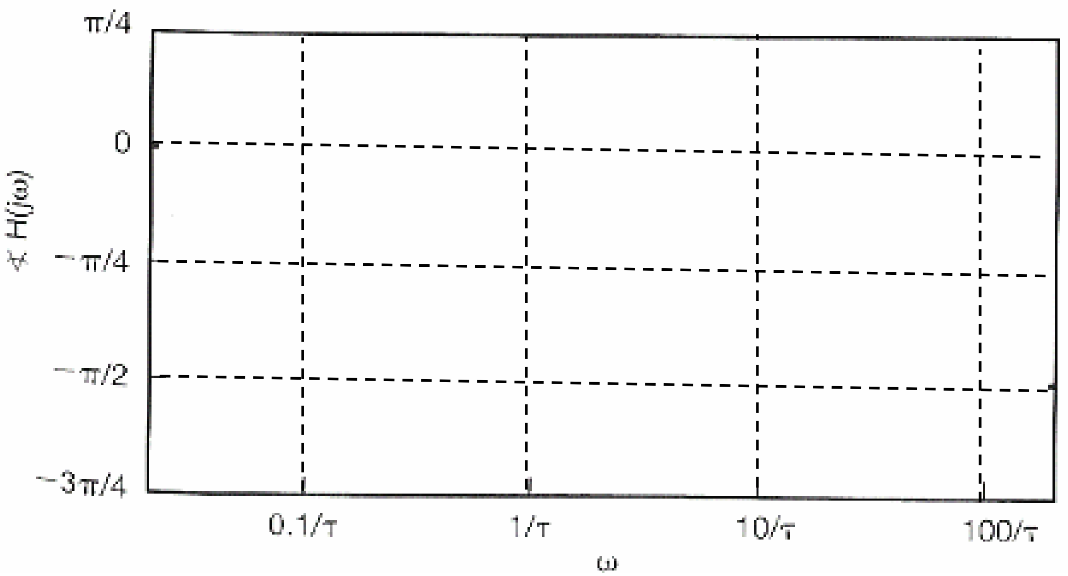


First-Order CT Systems:

$$H(jw) = \frac{1}{jw\tau + 1}$$

$$\sphericalangle H(jw) = -\tan^{-1}(w\tau)$$

$$\approx \begin{cases} 0 & w \le 0.1/\tau \\ -\pi/4 & w = 1/\tau \\ -\pi/2 & w \ge 10/\tau \\ -(\pi/4)[\log_{10}(w\tau) + 1] & 0.1/\tau \le w \le 10/\tau \\ \quad = -(\pi/4)\left[\log_{10}(w) + \log_{10}(\tau) + 1\right] & \end{cases}$$



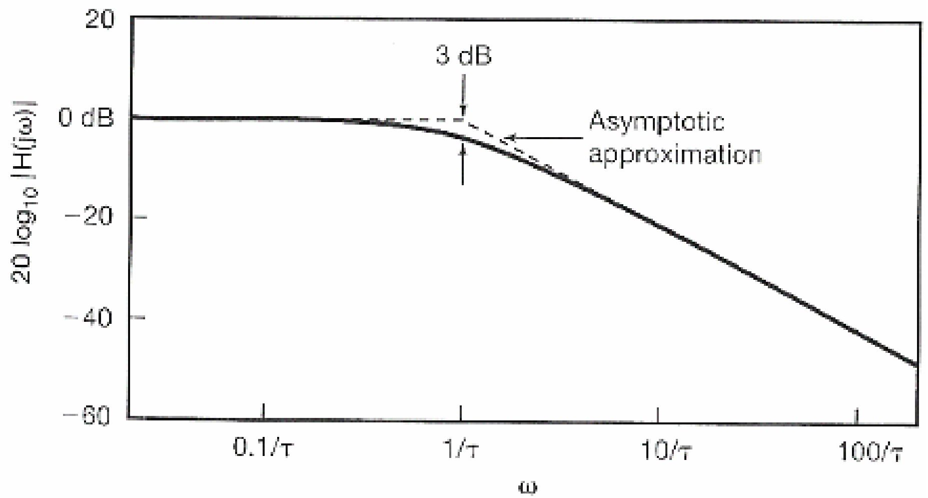
$$\tan^{-1}(x) = x - \frac{x^3}{3} + \frac{x^5}{5} - \cdots$$

First-Order CT Systems:

$$H(jw) = \frac{1}{jw\tau + 1}$$

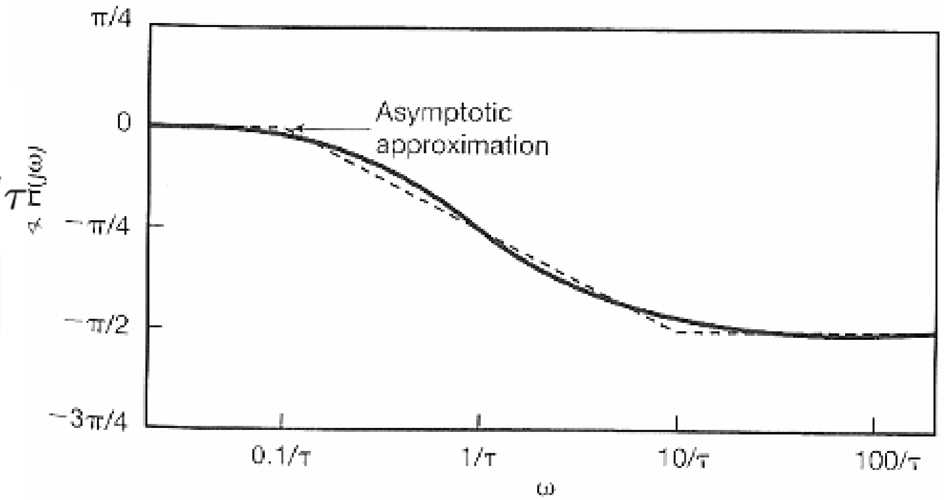
$$20\log_{10}|H(jw)| =$$

$$\begin{cases} 0 & w << 1/\tau \\ -10\log_{10}(2) \approx -3dB & w = 1/\tau \\ -20\log_{10}(w\tau) & w >> 1/\tau \\ \quad = -20\log_{10}(w) - 20\log_{10}(\tau) & \end{cases}$$



$$\sphericalangle H(jw) =$$

$$\begin{cases} 0 & w \le 0.1/\tau \\ -(\pi/4)[\log_{10}(w\tau) + 1] & 0.1/\tau \le w \le 10/\tau \\ \quad = -(\pi/4)\left[\log_{10}(w) \ + \log_{10}(\tau) + 1\right] & \\ -\pi/4 & w = 1/\tau \\ -\pi/2 & w \ge 10/\tau \end{cases}$$



Second-Order CT Systems: (p. 451)

$$\frac{d^2}{dt^2}y(t) + 2 \zeta w_n \frac{d}{dt}y(t) + w_n^2 y(t) = w_n^2 x(t)$$

$$\Rightarrow H(jw) = \frac{{w_n}^2}{(jw)^2 + 2\zeta w_n (jw) + {w_n}^2}$$

$$= \frac{1}{(jw/w_n)^2 + 2\zeta(jw/w_n) + 1}$$

$$\Rightarrow H(jw) = \frac{w_n^2}{(jw - c_1)(jw - c_2)}$$

$$\begin{cases} c_1 = -\zeta w_n + w_n\sqrt{\zeta^2 - 1} \\ c_2 = -\zeta w_n - w_n\sqrt{\zeta^2 - 1} \end{cases}$$

Second-Order CT Systems:

$$H(jw) = \frac{1}{(jw/w_n)^2 + 2\zeta(jw/w_n) + 1}$$

ζ : damping ratio

w_n : undamped natural frequency

$$\begin{cases} 0 < \zeta < 1: & \text{underdamped} \\ \zeta = 1: & \text{critically damped} \\ \zeta > 1: & \text{overdamped} \end{cases}$$

Second-Order CT Systems:

- For $\zeta \neq 1$, $\Rightarrow$ c_1, c_2: unequal:

$$\Rightarrow H(jw) = \frac{M}{jw - c_1} - \frac{M}{jw - c_2} \qquad M = \frac{w_n}{2\sqrt{\zeta^2 - 1}}$$

$$\Rightarrow h(t) = M \left[e^{c_1 t} - e^{c_2 t} \right] u(t)$$

- For $\zeta = 1$, $\Rightarrow$ $c_1 = c_2 = -w_n$:

$$\Rightarrow H(jw) = \frac{w_n^2}{(jw + w_n)^2}$$

$$\Rightarrow h(t) = w_n^2 \, t \, e^{-w_n t} u(t)$$

Second-Order CT Systems:

$$M = \frac{w_n}{2\sqrt{\zeta^2 - 1}}$$

- For $0 < \zeta < 1$, c_1, c_2: complex:

$$H(jw) = \frac{1}{(jw/w_n)^2 + 2\zeta(jw/w_n) + 1} = \frac{w_n^2}{(jw - c_1)(jw - c_2)}$$

$$\Rightarrow \; h(t) = M\left[e^{c_1 t} - e^{c_2 t}\right] u(t) \qquad \begin{cases} c_1 = -\zeta w_n + j w_n \sqrt{1-\zeta^2} \\ c_2 = -\zeta w_n - j w_n \sqrt{1-\zeta^2} \end{cases}$$

$$= \frac{w_n e^{-\zeta w_n t}}{2j\sqrt{1-\zeta^2}} \left\{ e^{j(w_n\sqrt{1-\zeta^2})t} - e^{-j(w_n\sqrt{1-\zeta^2})t} \right\} u(t)$$

$$= \frac{w_n e^{-\zeta w_n t}}{\sqrt{1-\zeta^2}} \left[\sin\left((w_n\sqrt{1-\zeta^2})t \right) \right] u(t)$$

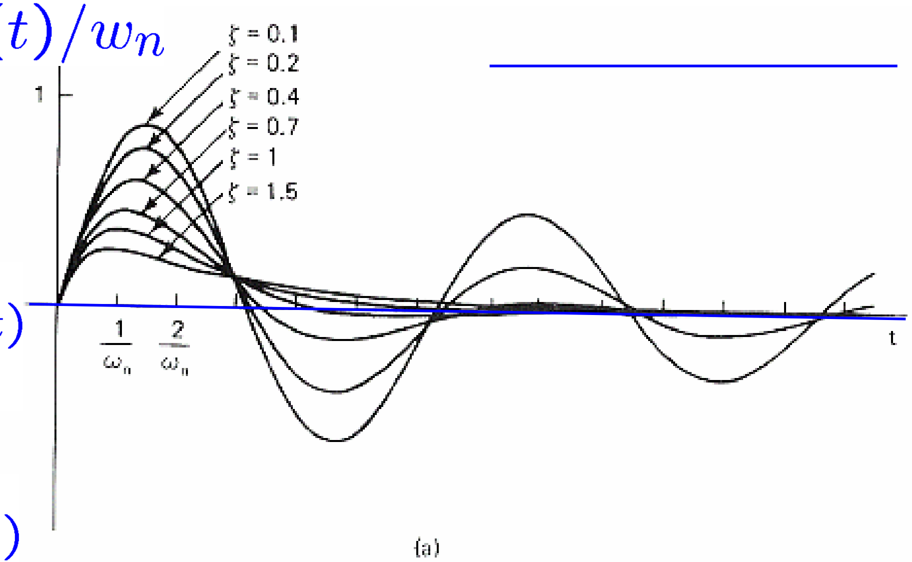
$$\Rightarrow \; s(t) = h(t) * u(t) = \left\{ 1 + M\left[\frac{e^{c_1 t}}{c_1} - \frac{e^{c_2 t}}{c_2}\right] \right\} u(t) \qquad \zeta \neq 1$$

▪ Second-Order CT Systems:

$$h(t) = \frac{w_n e^{-\zeta w_n t}}{\sqrt{1-\zeta^2}} \left[\sin\left((w_n \sqrt{1-\zeta^2}) t \right) \right] u(t)$$

$$\frac{h(t)}{w_n} = \frac{e^{-\zeta w_n t}}{\sqrt{1-\zeta^2}} \left[\sin\left((w_n \sqrt{1-\zeta^2}) t \right) \right] u(t)$$

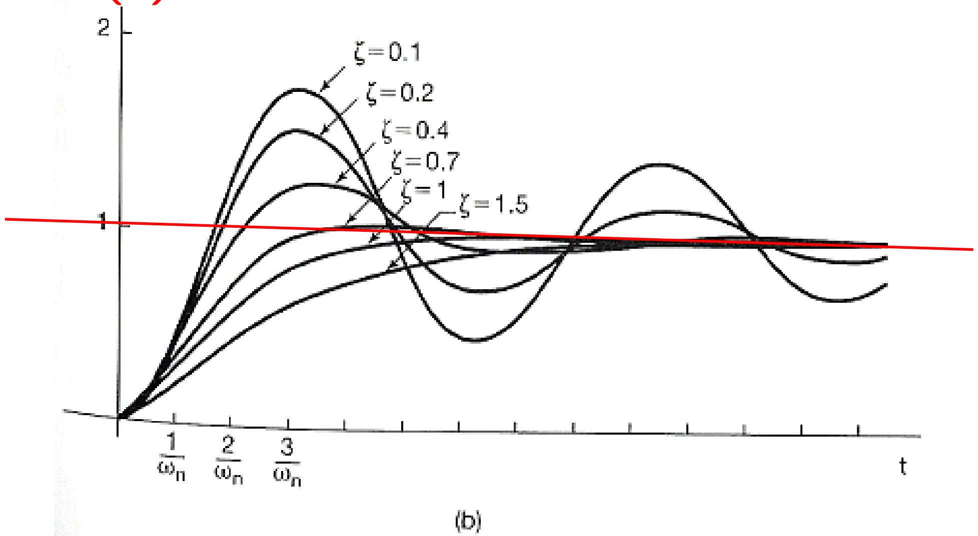
$h(t)/w_n$



(a)

$$s(t) = \left\{ 1 + M \left[\frac{e^{c_1 t}}{c_1} - \frac{e^{c_2 t}}{c_2} \right] \right\} u(t)$$

$s(t)$



(b)

- **Second-Order CT Systems:**

$$H(jw) = \frac{1}{(jw/w_n)^2 + 2\zeta(jw/w_n) + 1}$$

$$|H(jw)| = \frac{1}{\sqrt{\left[1 - \left(\frac{w}{w_n}\right)^2\right]^2 + 4\zeta^2\left(\frac{w}{w_n}\right)^2}}$$

$$20\log_{10}|H(jw)| = -10\log_{10}\left\{\left[1 - \left(\frac{w}{w_n}\right)^2\right]^2 + 4\zeta^2\left(\frac{w}{w_n}\right)^2\right\}$$

$$Q = \frac{1}{2\zeta}$$

$$\approx \begin{cases} 0 & w << w_n \\ -20\log_{10}(2\zeta) & w = w_n \\ -40\log_{10}(w) + 40\log_{10}(w_n) & w >> w_n \end{cases}$$

$$|H(jw)| = \frac{1}{\sqrt{\left[1 - \left(\frac{w}{w_n}\right)^2\right]^2 + 4\zeta^2 \left(\frac{w}{w_n}\right)^2}}$$

$$\Rightarrow \left(\frac{w}{w_n}\right)^4 - 2\left(\frac{w}{w_n}\right)^2 + 1 + 4\zeta^2\left(\frac{w}{w_n}\right)^2 = \left(\frac{w}{w_n}\right)^4 + (4\zeta^2 - 2)\left(\frac{w}{w_n}\right)^2 + 1$$

$$\Rightarrow \frac{d}{dw}\left\{\left(\frac{w}{w_n}\right)^4 + (4\zeta^2 - 2)\left(\frac{w}{w_n}\right)^2 + 1\right\} = 0$$

$$\Rightarrow \left(\frac{4w^3}{w_n^4}\right) + (4\zeta^2 - 2)\left(\frac{2w}{w_n^2}\right) = 0 \qquad \Rightarrow w\left(w^2 + (2\zeta^2 - 1)w_n^2\right) = 0$$

$$\Rightarrow w = 0, \ \pm\sqrt{1 - 2\zeta^2}\, w_n$$

- For $\zeta < \sqrt{2}/2$

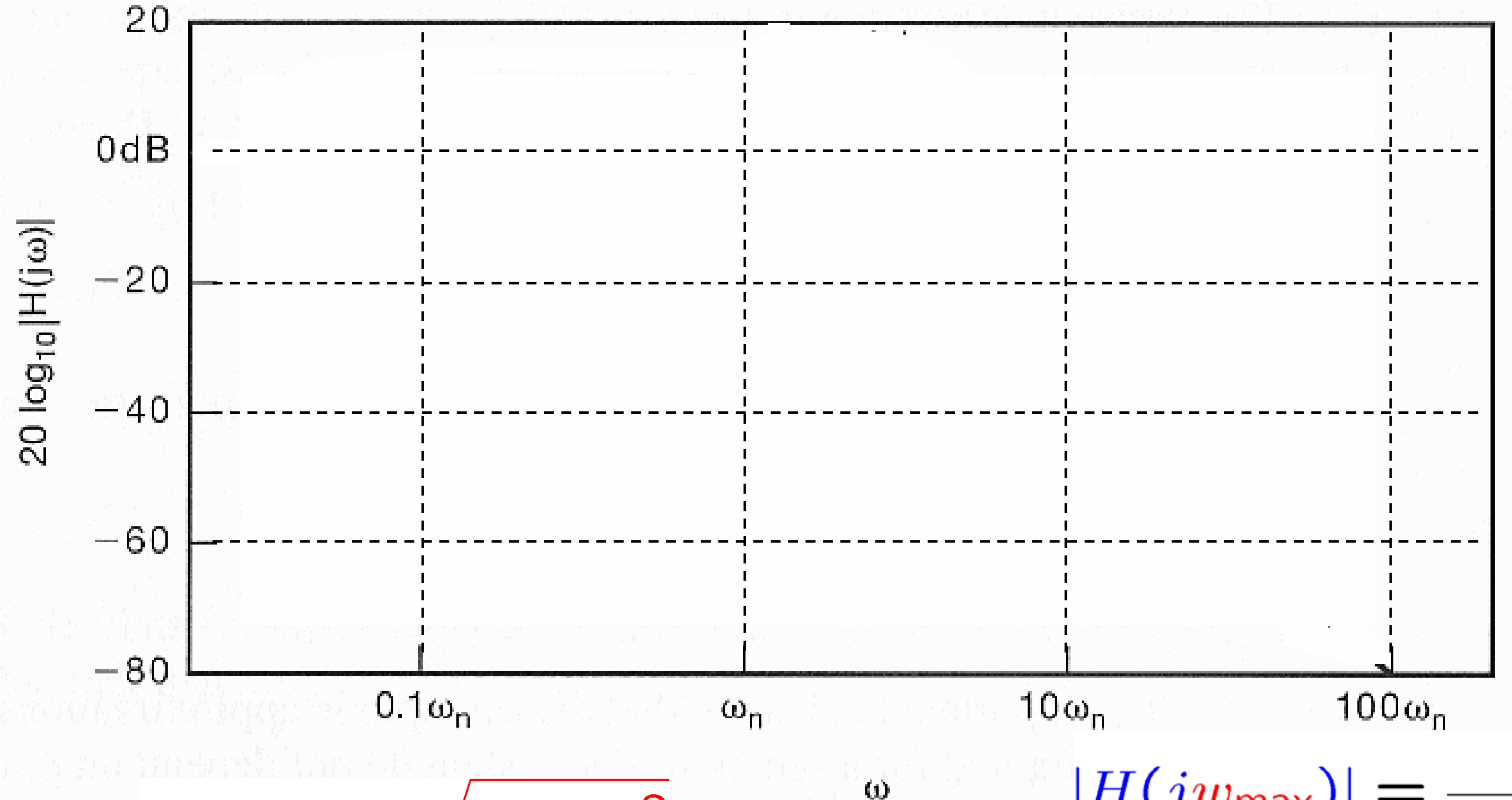
$$\Rightarrow \max\{|H(jw)|\} \text{ at } w_{\max} = w_n\sqrt{1-2\zeta^2} \qquad |H(jw_{\max})| = \frac{1}{2\zeta\sqrt{1-\zeta^2}}$$

Second-Order CT Systems:

$$H(jw) = \frac{1}{(jw/w_n)^2 + 2\zeta(jw/w_n) + 1}$$

$$Q = \frac{1}{2\zeta}$$

$$\begin{cases} 0 & w << w_n \\ -20\log_{10}(2\zeta) & w = w_n \\ -40\log_{10}(w) + 40\log_{10}(w_n) & w >> w_n \end{cases}$$



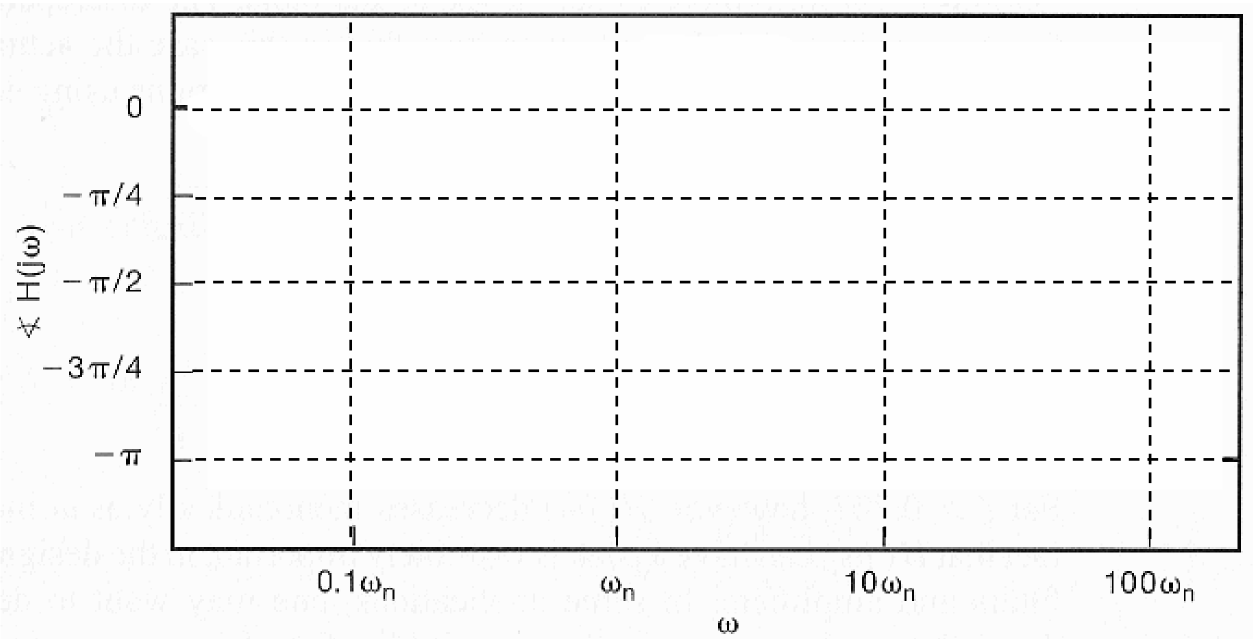
$$w_{\max} = w_n\sqrt{1-2\zeta^2}$$

$$|H(jw_{\max})| = \frac{1}{2\zeta\sqrt{1-\zeta^2}}$$

- **Second-Order CT Systems:** $H(jw) = \dfrac{1}{(jw/w_n)^2 + 2\zeta(jw/w_n) + 1}$

$$\sphericalangle H(jw) = -\tan^{-1}\left(\frac{2\zeta(w/w_n)}{1-(w/w_n)^2}\right)$$

$$\approx \begin{cases} 0 & w \le 0.1w_n \\ -\pi/2 & w = w_n \\ -(\pi/2)[\log_{10}(w/w_n)+1] & 0.1w_n \le w \le 10w_n \\ -\pi & w \ge 10w_n \end{cases}$$



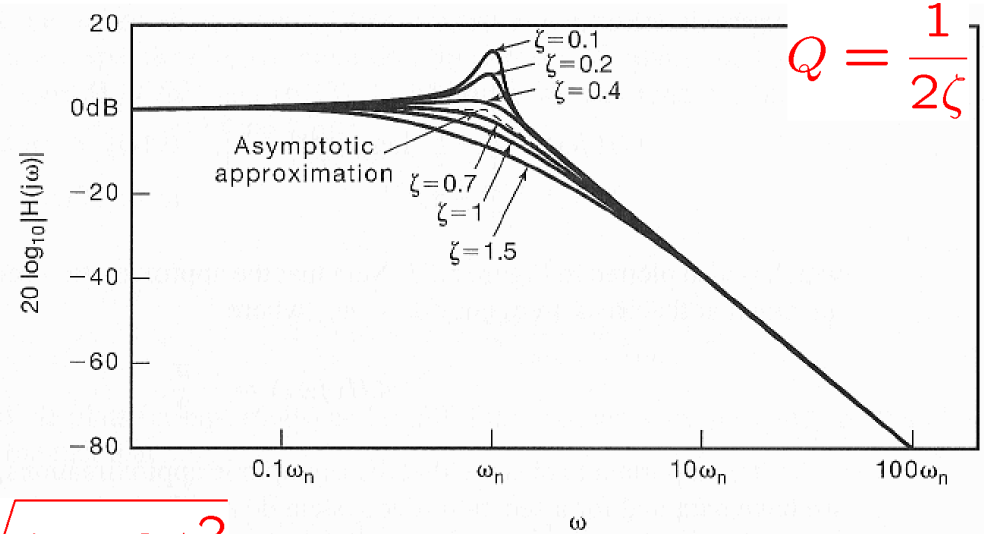
Second-Order CT Systems:

$$H(jw) = \frac{1}{(jw/w_n)^2 + 2\zeta(jw/w_n) + 1}$$

$$20\log_{10}|H(jw)| =$$

$$\begin{cases} 0 & w << w_n \\ -20\log_{10}(2\zeta) & w = w_n \\ -40\log_{10}(w) + 40\log_{10}(w_n) & w >> w_n \end{cases}$$

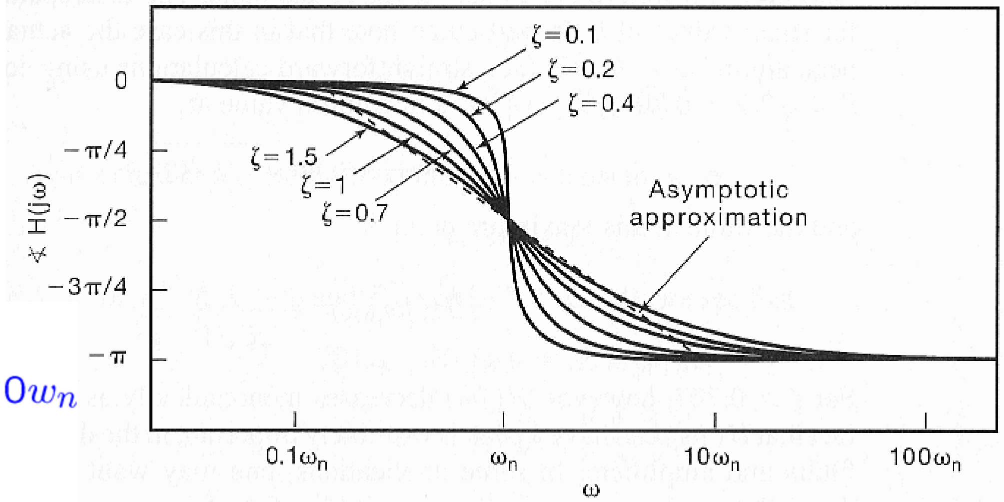
$$Q = \frac{1}{2\zeta}$$



- For $\zeta < \sqrt{2}/2$ $\quad w_{\max} = w_n\sqrt{1-2\zeta^2}$

$$\sphericalangle H(jw) =$$

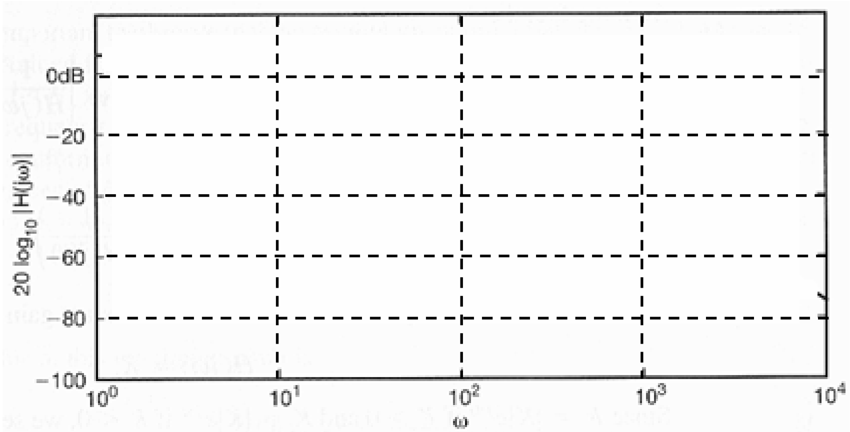
$$\begin{cases} 0 & w \le 0.1w_n \\ -(\pi/2)[\log_{10}(w/w_n)+1] & 0.1w_n \le w \le 10w_n \\ -\pi/2 & w = w_n \\ -\pi & w \ge 10w_n \end{cases}$$



- Example 6.4: (p.457)

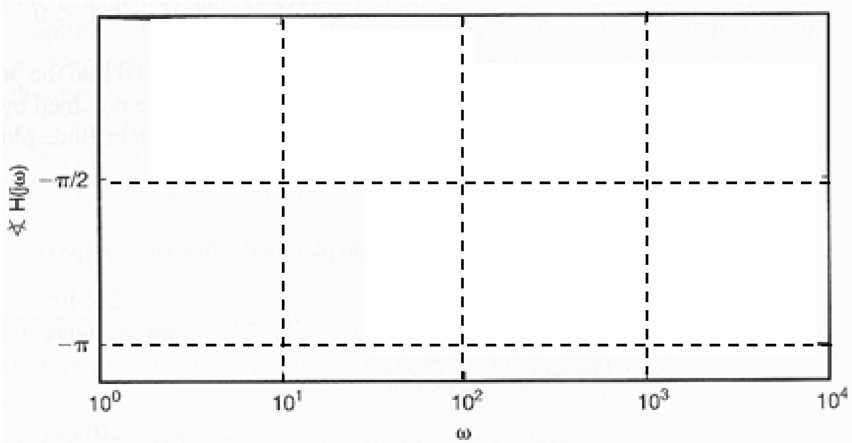
$$\hat{H}(jw) = \frac{w_n^2}{(jw)^2 + 2\zeta w_n (jw) + w_n^2}$$

$$H(jw) = \frac{2 \times 10^4}{(jw)^2 + 100(jw) + 10^4}$$



$$H(jw) = 2 \times \hat{H}(jw)$$

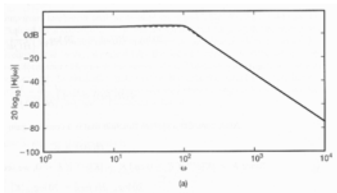
$$\sphericalangle H(jw) = \sphericalangle \hat{H}(jw)$$

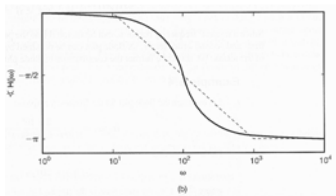


$$\Rightarrow \begin{cases} w_n = 100 \\ \zeta = 1/2 \end{cases}$$

$$\Rightarrow \; 20 \log_{10} |H(jw)| =$$

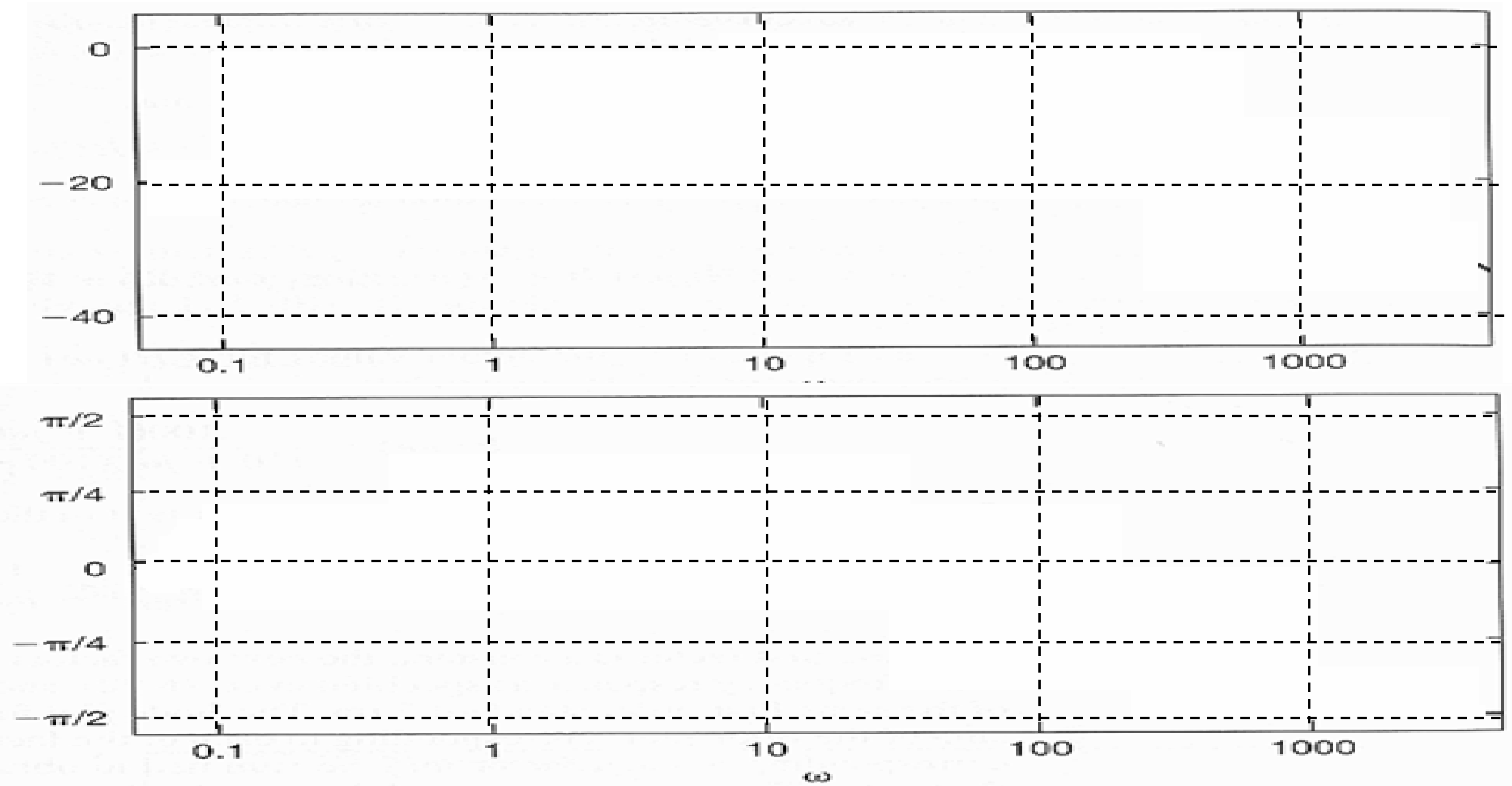
$$20 \log_{10}(2) + 20 \log_{10} |\hat{H}(jw)|$$



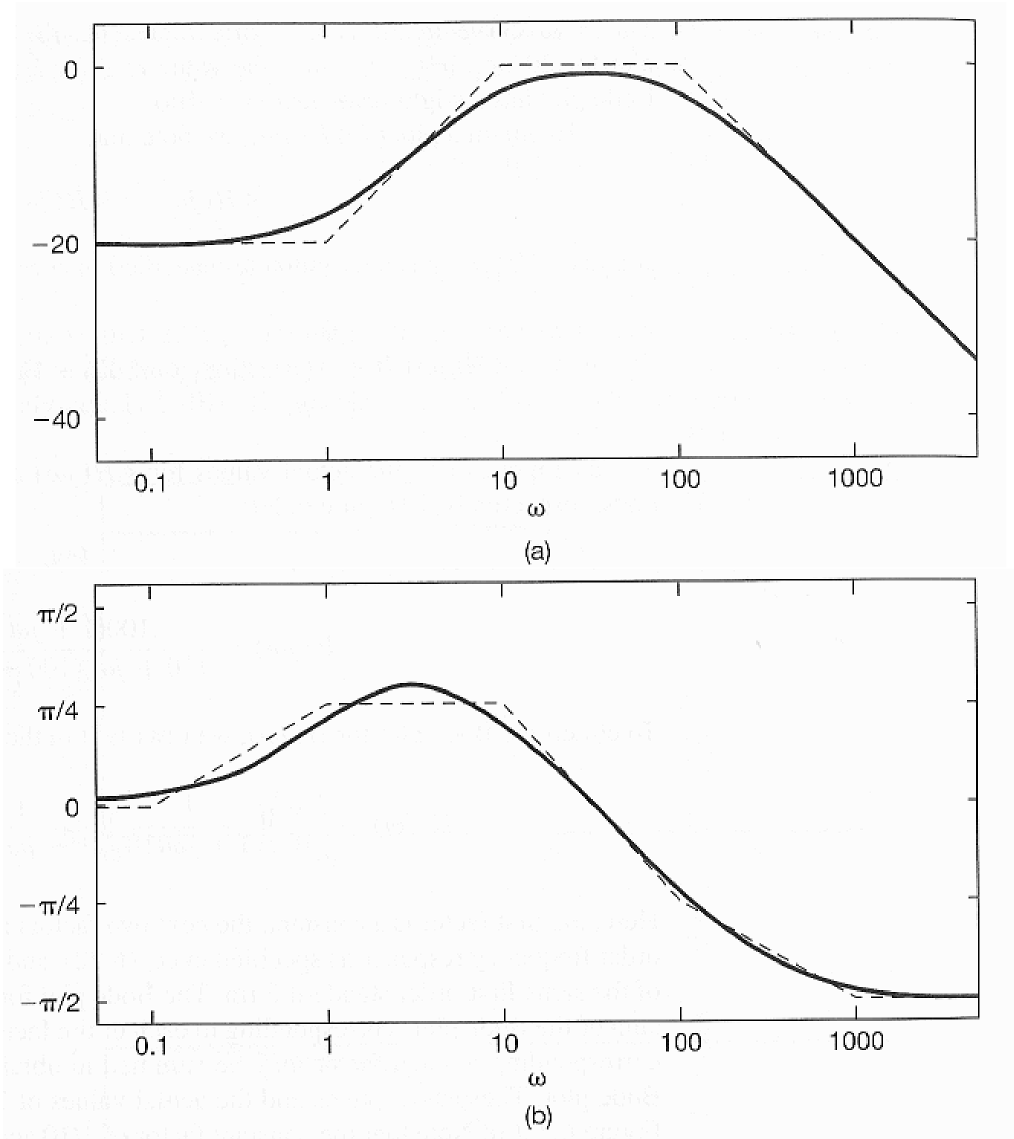


- Example 6.5: $H(jw) = \dfrac{100(1+jw)}{(10+jw)(100+jw)}$

$$= \left(\frac{1}{10}\right)(1+jw)\left(\frac{1}{1+jw/10}\right)\left(\frac{1}{1+jw/100}\right)$$

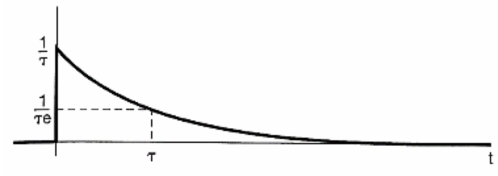


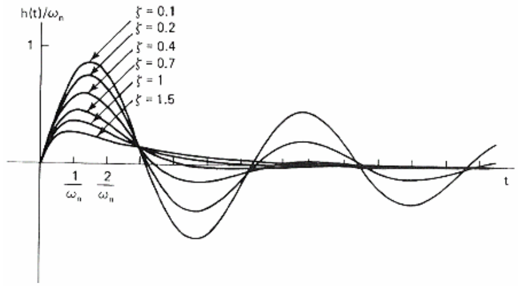
- Example 6.5:



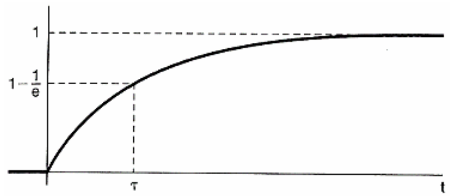
First-Order & Second-Order CT Systems

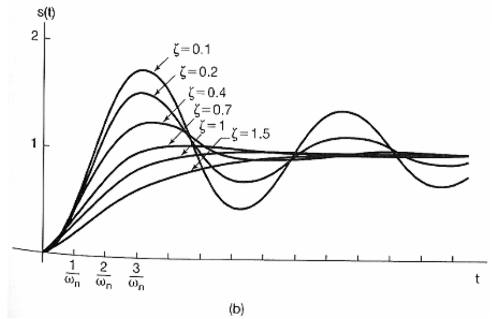
$h(t)$



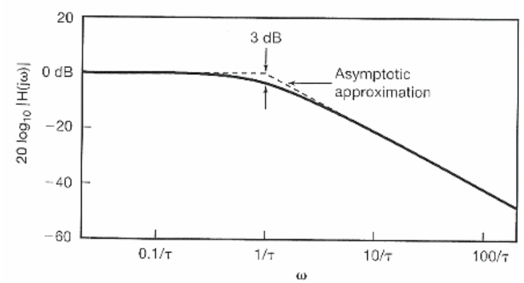


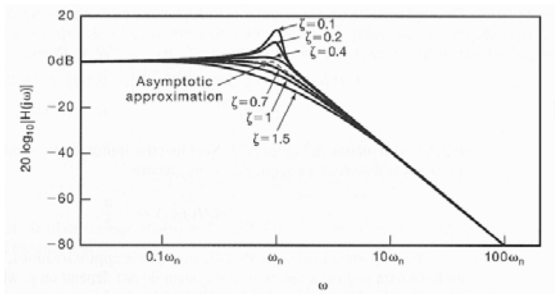
$s(t)$



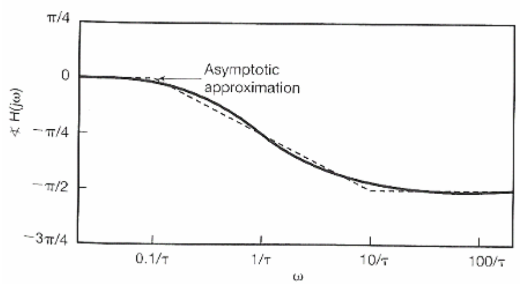


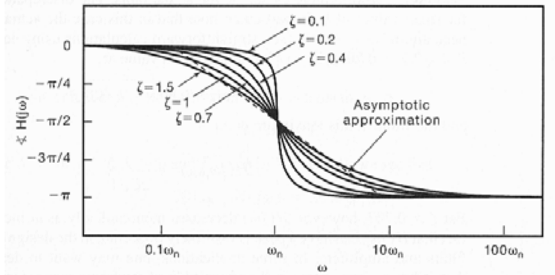
$20 \log_{10} |H(jw)|$





$\measuredangle H(jw)$





- The Magnitude-Phase Representation of the Fourier Transform
- The Magnitude-Phase Representation of Frequency Response of LTI Systems
- Time-Domain Properties of Ideal Frequency-Selective Filters
- Time-Domain and Frequency-Domain Aspects of Non-ideal Filters
- 1st-Order & 2nd-Order Continuous-Time Systems
- p.461 1st-Order & 2nd-Order Discrete-Time Systems
- Time- & Frequency-Domain Analysis of Systems

First-Order DT Systems: (p.461)

$$Y(e^{jw}) = X(e^{jw})\ H(e^{jw})$$

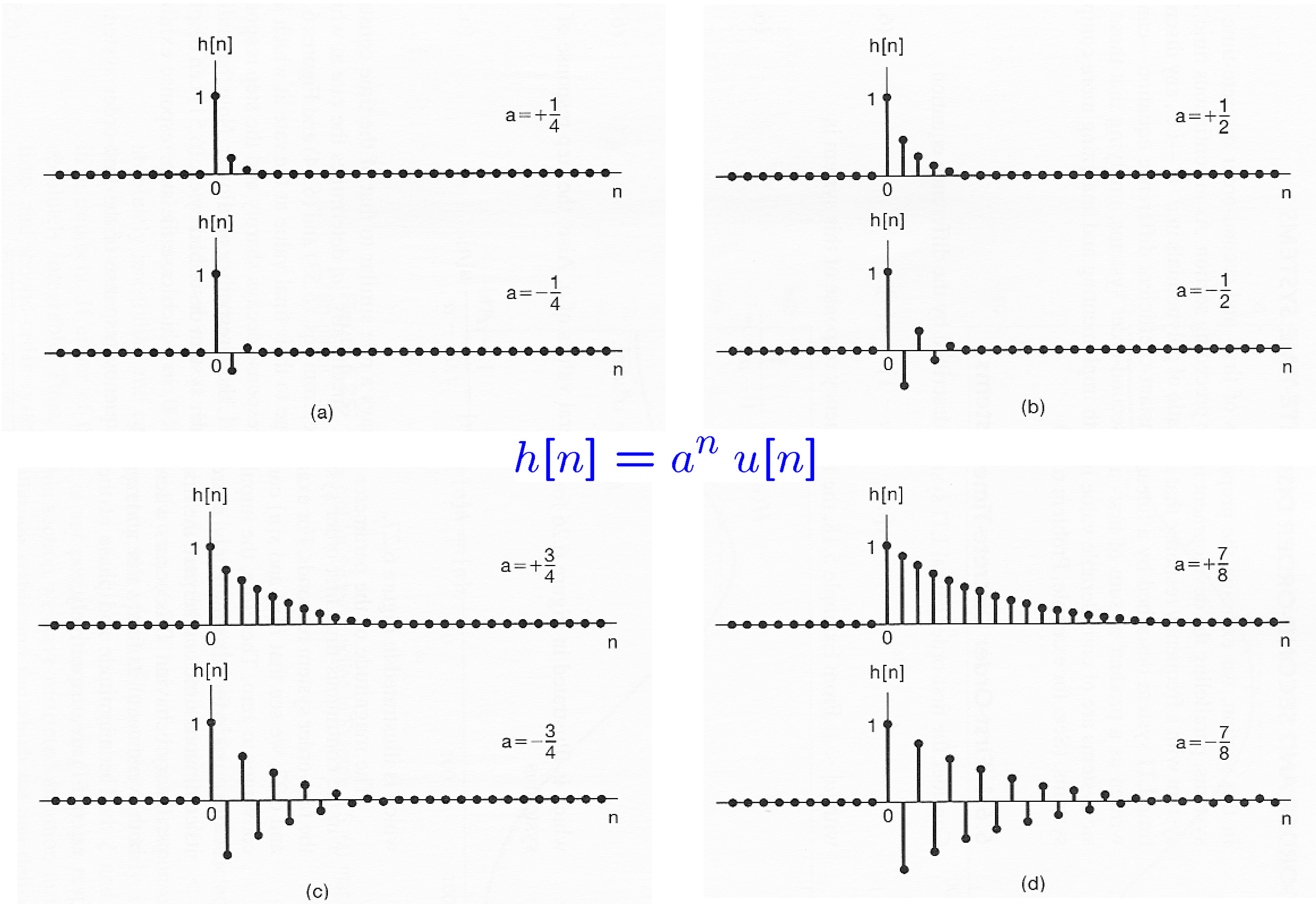
$$y[n] - a\ y[n-1] = x[n] \qquad |a| < 1$$

$$\Rightarrow \quad H(e^{jw}) = \frac{1}{1 - ae^{-jw}}$$

$$\Rightarrow \quad h[n] = a^n\ u[n]$$

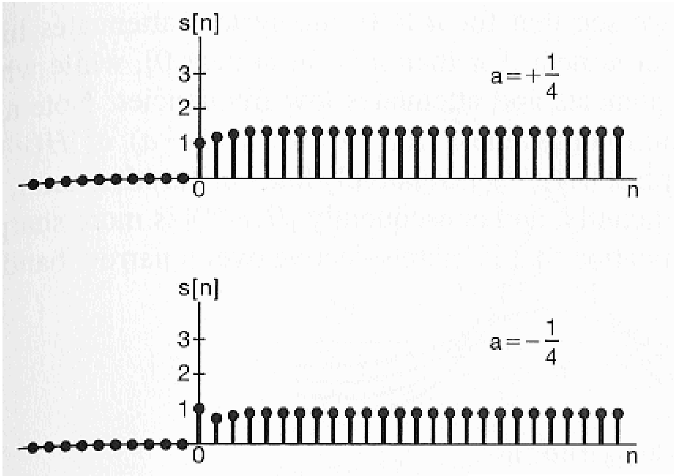
$$\Rightarrow \quad s[n] = h[n] * u[n] = \frac{1 - a^{n+1}}{1 - a}\ u[n]$$

Impulse Response of First-Order DT Systems:

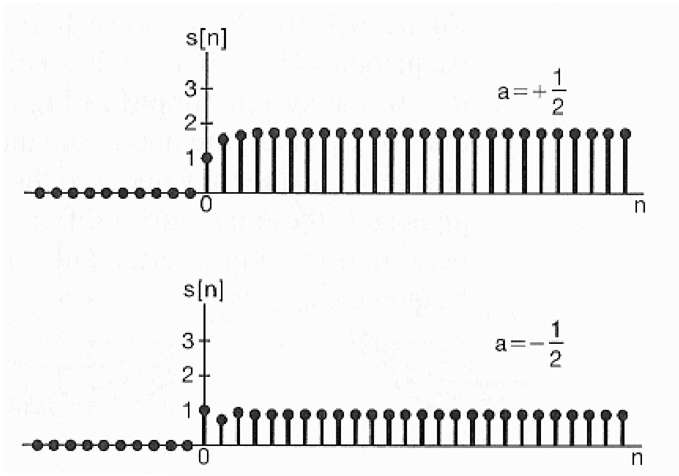


$$h[n] = a^n \, u[n]$$

Step Response of First-Order DT Systems:

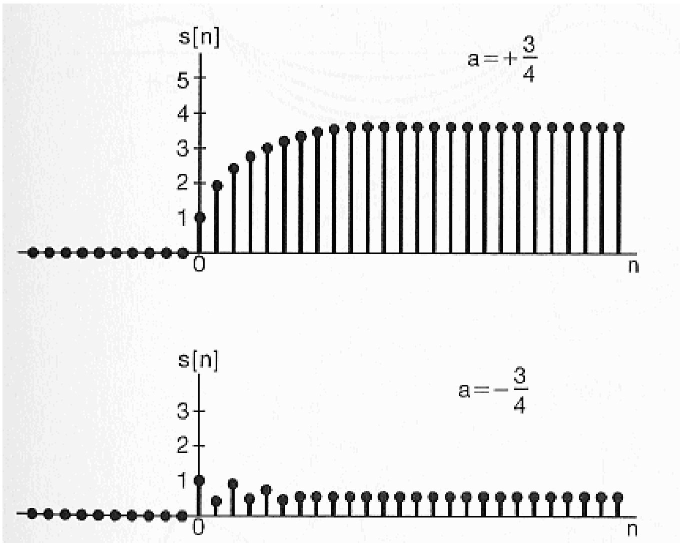


(a)

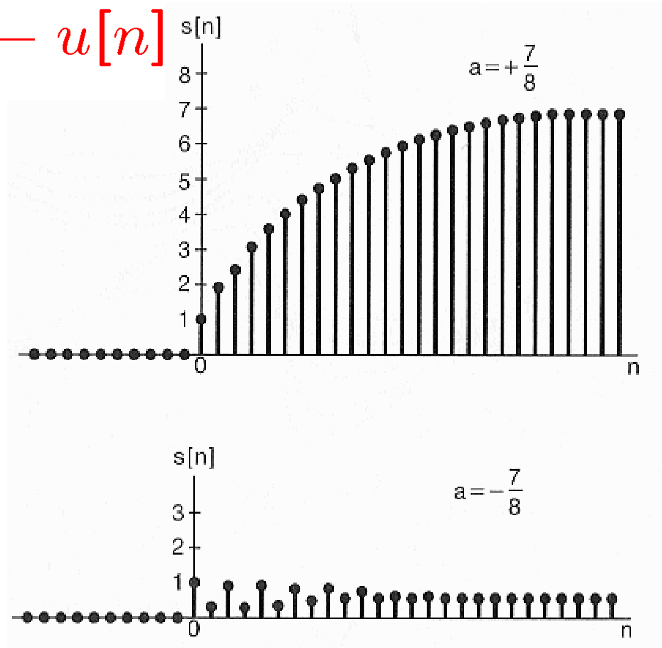


(b)

$$s[n] = \frac{1 - a^{n+1}}{1 - a}\, u[n]$$



(c)



(d)

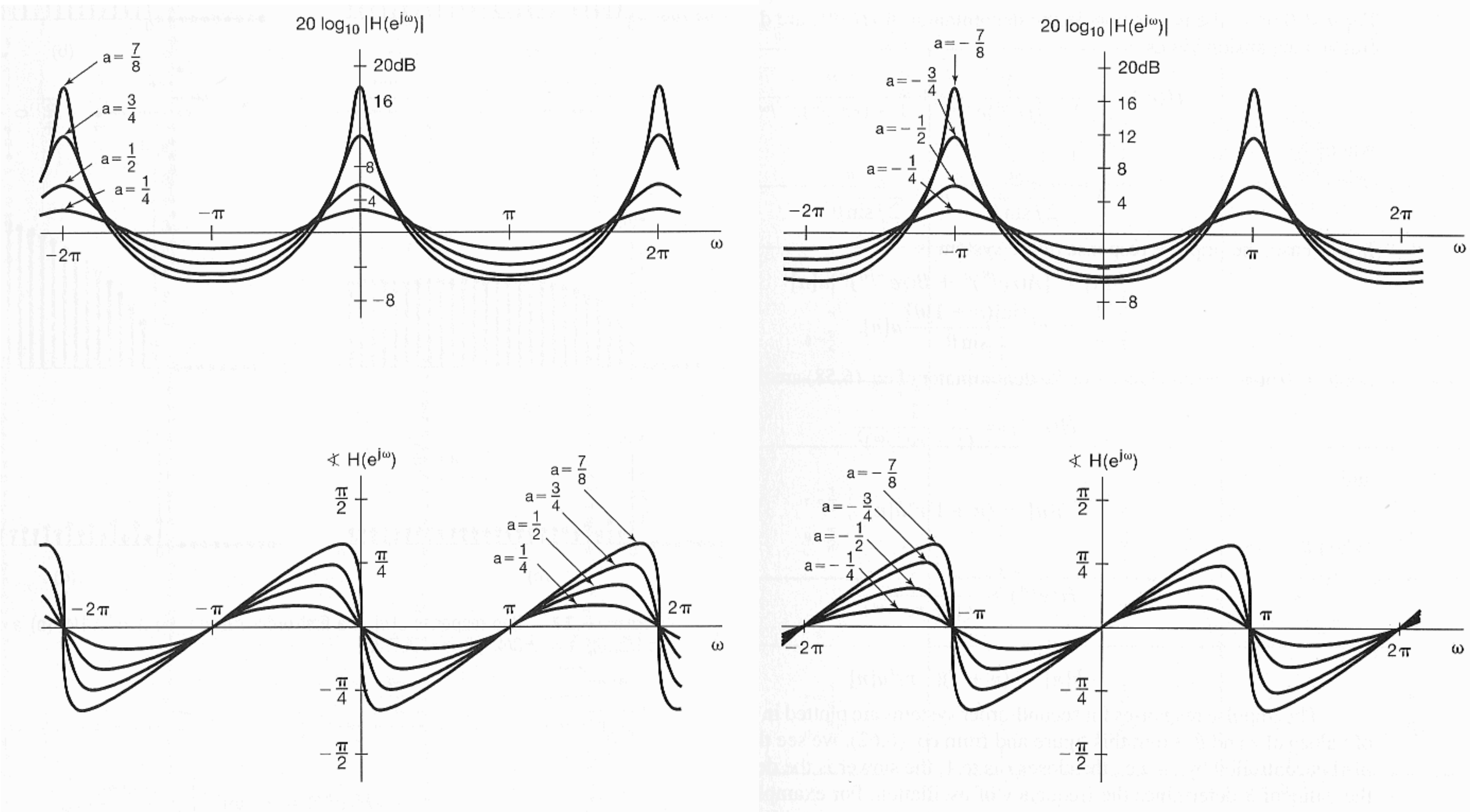
Magnitude & Phase of Frequency Response:

$$H(e^{jw}) = \frac{1}{1 - ae^{-jw}} = \frac{1}{1 - a\cos w + ja\sin w}$$

$$|H(e^{jw})| = \frac{1}{\sqrt{1 + a^2 - 2a\cos w}}$$

$$\measuredangle H(e^{jw}) = -\tan^{-1}\left[\frac{a\sin w}{1 - a\cos w}\right]$$

Magnitude & Phase of Frequency Response:



(a)
(b)

Second-Order DT Systems: (p.465)

$$0 < r < 1 \text{ and } 0 \le \theta \le \pi$$

$$y[n] - 2r\cos(\theta)\; y[n-1] + r^2\; y[n-2] = x[n]$$

$$\Rightarrow \; H(e^{jw}) = \frac{1}{1 - 2r\cos(\theta)\; e^{-jw} + r^2\; e^{-j2w}}$$

$$= \frac{1}{[1 - (re^{j\theta})e^{-jw}]\; [1 - (re^{-j\theta})e^{-jw}]}$$

Impulse Response of 2nd-Order DT Systems:

- For $\theta = 0$:

$$\Rightarrow \; H(e^{jw}) = \frac{1}{(1-r\,e^{-jw})^2} \qquad \Rightarrow \; h[n] = (n+1)\,(r)^n\,u[n]$$

- For $\theta = \pi$:

$$\Rightarrow \; H(e^{jw}) = \frac{1}{(1+r\,e^{-jw})^2} \qquad \Rightarrow \; h[n] = (n+1)\,(-r)^n\,u[n]$$

- For $\theta \neq 0$ or π:

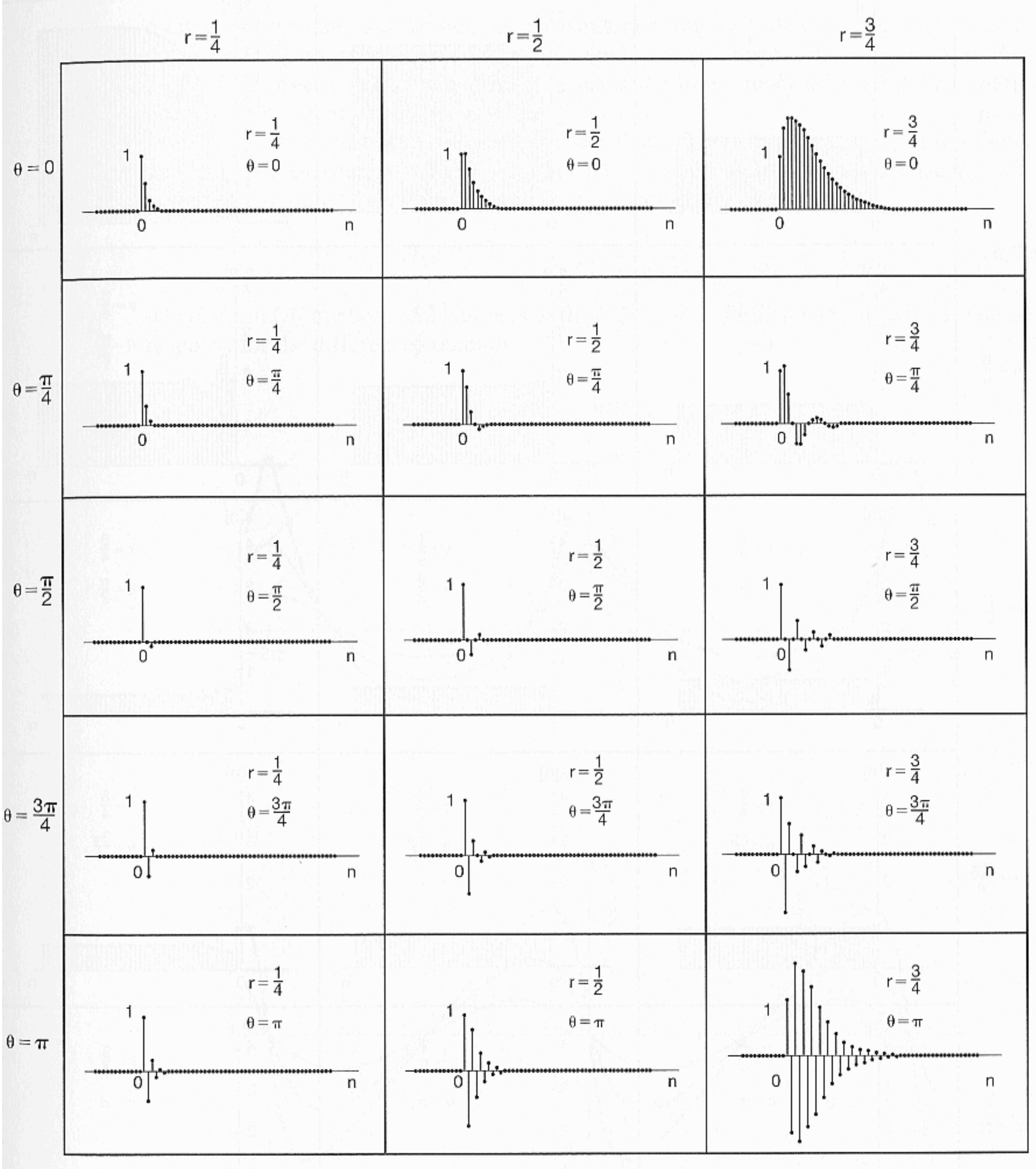
$$A = \frac{e^{j\theta}}{2j\sin(\theta)} \qquad B = -\frac{e^{-j\theta}}{2j\sin(\theta)}$$

$$\Rightarrow \; H(e^{jw}) = \frac{A}{1-(re^{j\theta})e^{-jw}} + \frac{B}{1-(re^{-j\theta})e^{-jw}}$$

$$\Rightarrow \; h[n] = \left[A(re^{j\theta})^n + B(re^{-j\theta})^n\right]\; u[n]$$

$$= r^n \frac{\sin[(n+1)\theta]}{\sin(\theta)} u[n]$$

First-Order & Second-Order DT Systems



$$h[n] = (n+1)\ (r)^n\ u[n]$$

$$r^n \frac{\sin[(n+1)\theta]}{\sin(\theta)} u[n]$$

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

Step Response of 2nd-Order DT Systems:

- For $\theta = 0$:

$$s[n] = \left[\frac{1}{(r-1)^2} - \frac{r}{(r-1)^2} r^n + \frac{r}{r-1}(n+1) r^n \right] u[n]$$

- For $\theta = \pi$:

$$s[n] = \left[\frac{1}{(r+1)^2} + \frac{r}{(r+1)^2} (-r)^n + \frac{r}{r+1}(n+1)(-r)^n \right] u[n]$$

- For $\theta \neq 0$ or π:

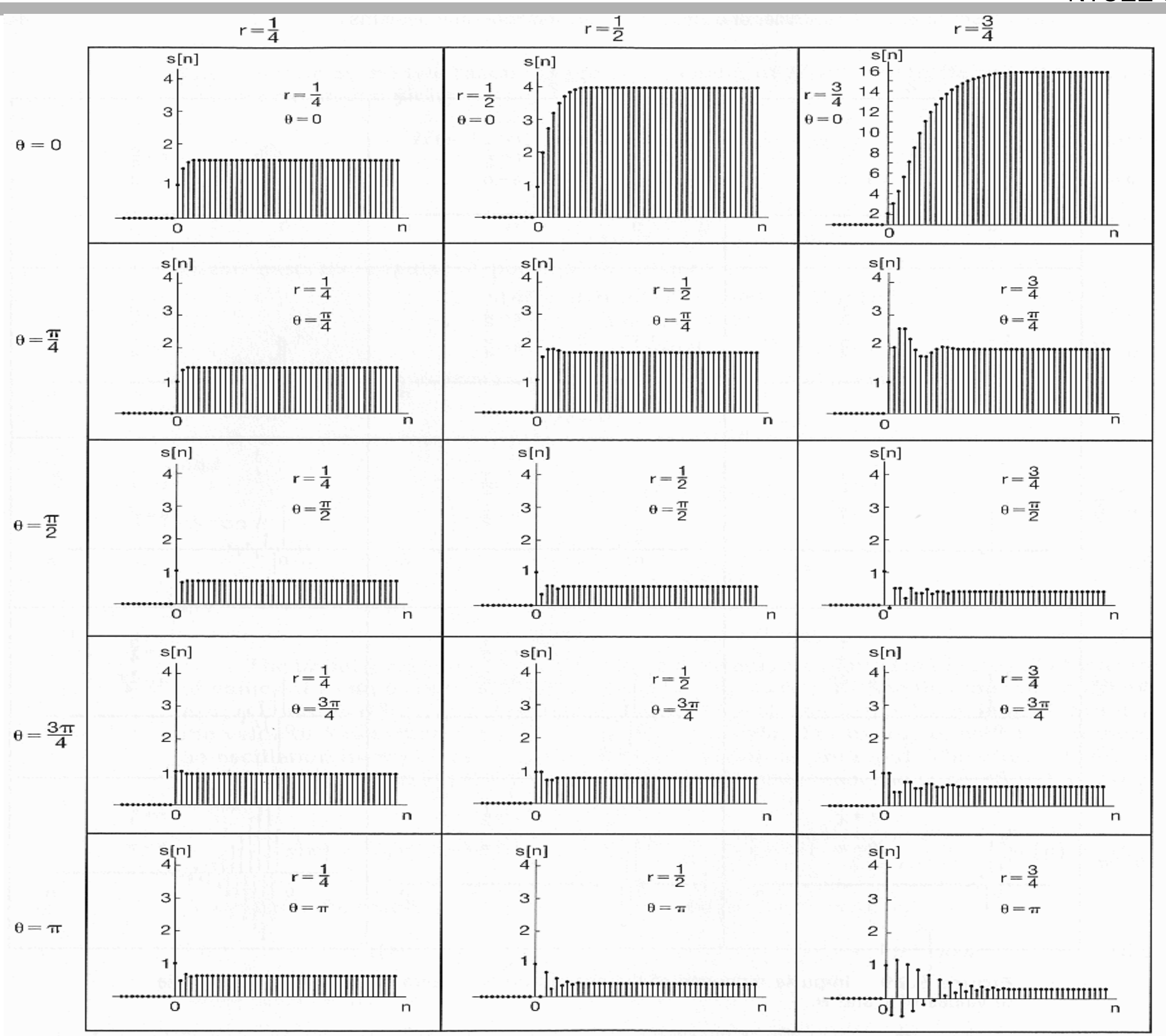
$$A = \frac{e^{j\theta}}{2j\sin(\theta)}$$

$$B = -\frac{e^{-j\theta}}{2j\sin(\theta)}$$

$$s[n] = h[n] * u[n]$$

$$= \left[A\left(\frac{1-(re^{j\theta})^{n+1}}{1-re^{j\theta}} \right) + B\left(\frac{1-(re^{-j\theta})^{n+1}}{1-re^{-j\theta}} \right) \right] u[n]$$

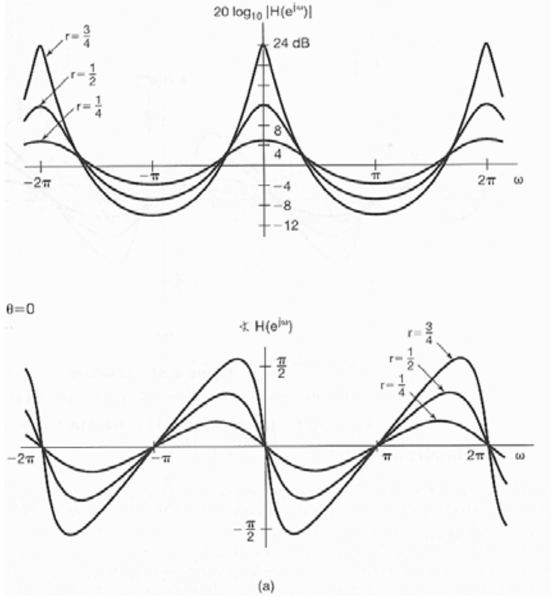
First-Order & Second-Order DT Systems



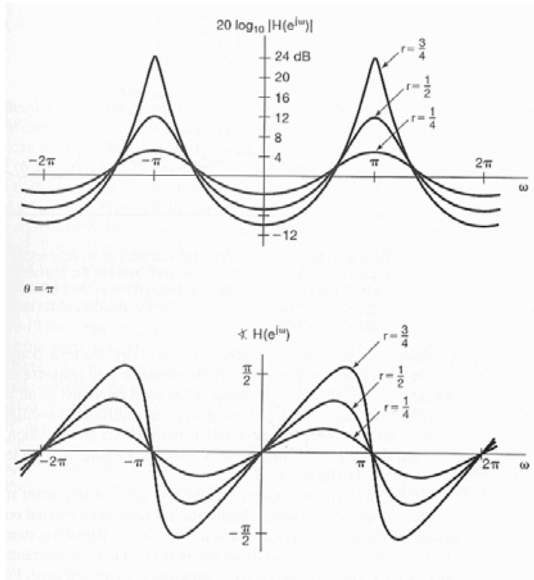
* Note: The plot for $r=\frac{3}{4}$, $\theta=0$ has a different scale from the others.

Magnitude & Phase of Frequency Response:

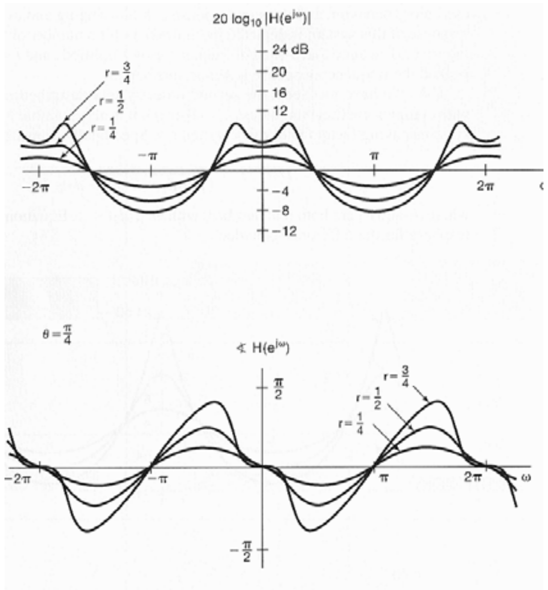
$$H(e^{jw}) = \frac{1}{1 - 2r\cos(\theta)\, e^{-jw} + r^2\, e^{-j2w}}$$



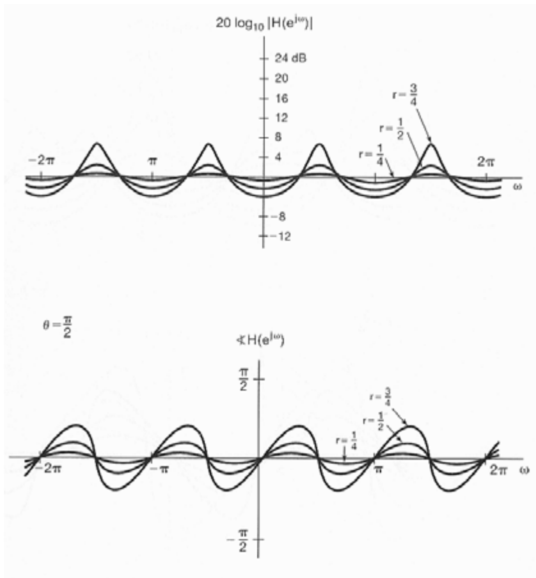
(a)



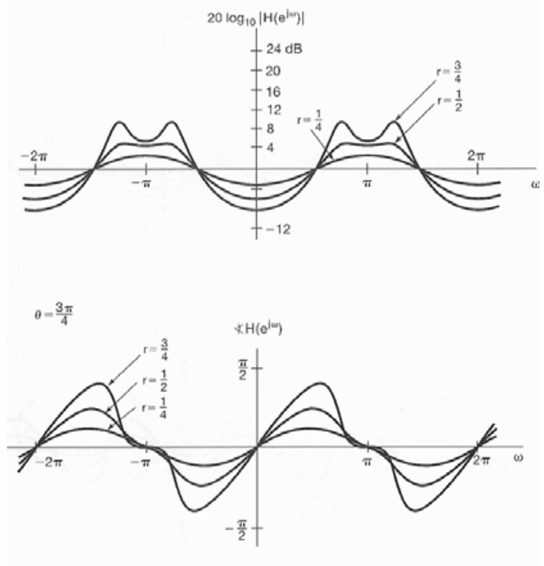
(e)



(b)

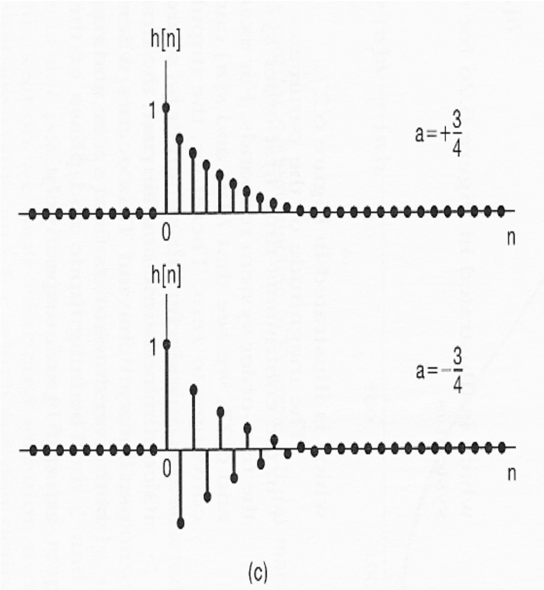


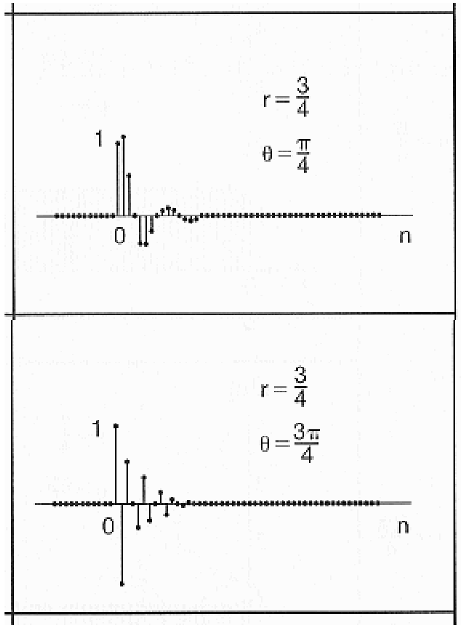
(c)



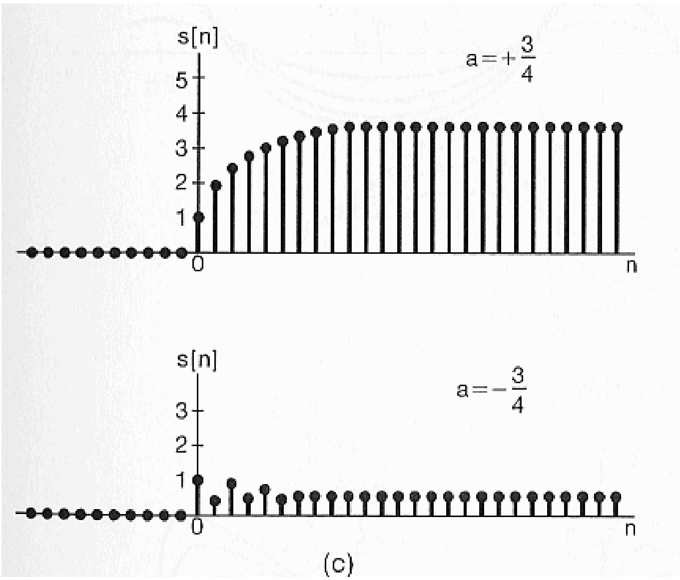
(d)

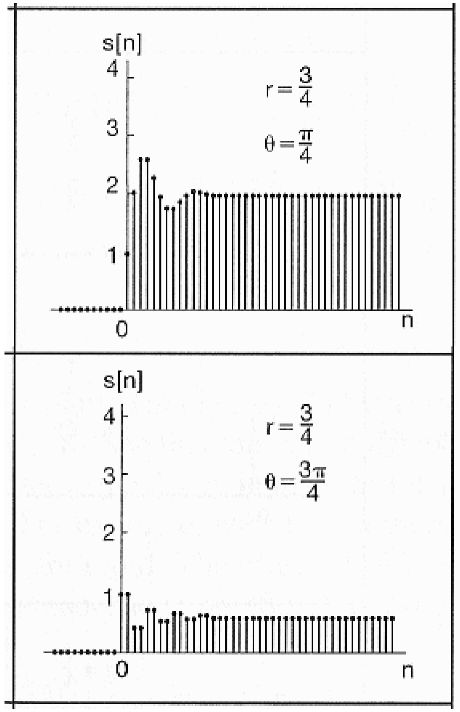
$h[n]$


h[n]
1
$a=+\frac{3}{4}$
0
n
h[n]
1
$a=-\frac{3}{4}$
0
n
(c)


1
$r=\frac{3}{4}$
$\theta=\frac{\pi}{4}$
0
n
1
$r=\frac{3}{4}$
$\theta=\frac{3\pi}{4}$
0
n

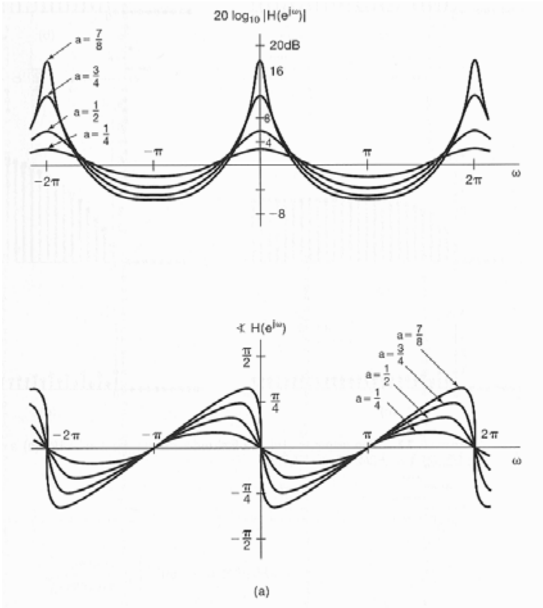
$s[n]$

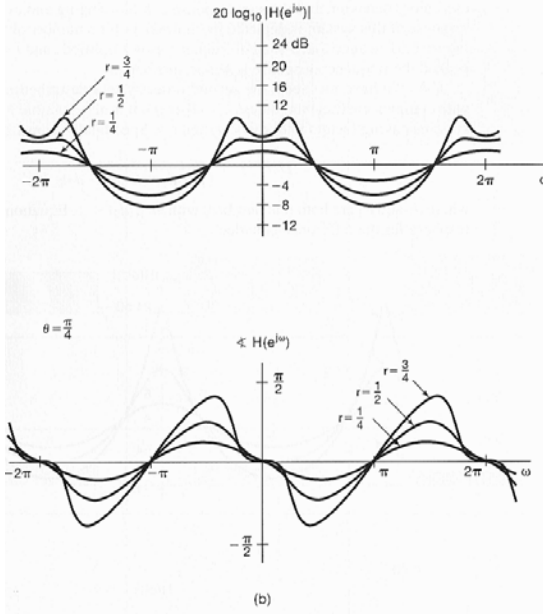

s[n]
$a=+\frac{3}{4}$
5
4
3
2
1
0
n
s[n]
$a=-\frac{3}{4}$
3
2
1
0
n
(c)


s[n]
4
3
2
1
0
n
$r=\frac{3}{4}$
$\theta=\frac{\pi}{4}$
s[n]
4
3
2
1
0
n
$r=\frac{3}{4}$
$\theta=\frac{3\pi}{4}$

$$20 \log_{10} |H(e^{jw})|$$

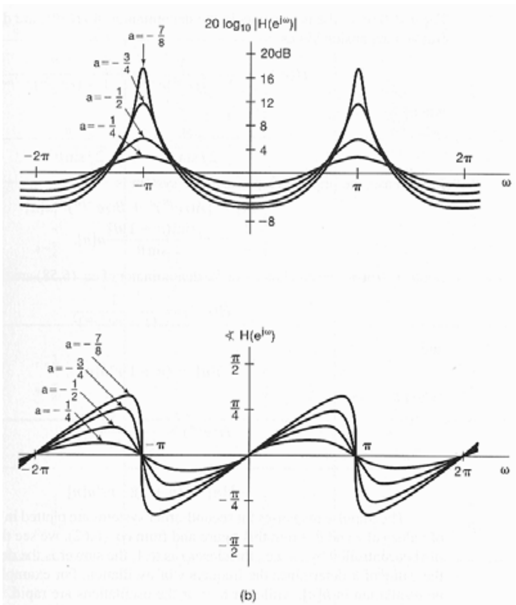
$$\measuredangle\, H(e^{jw})$$

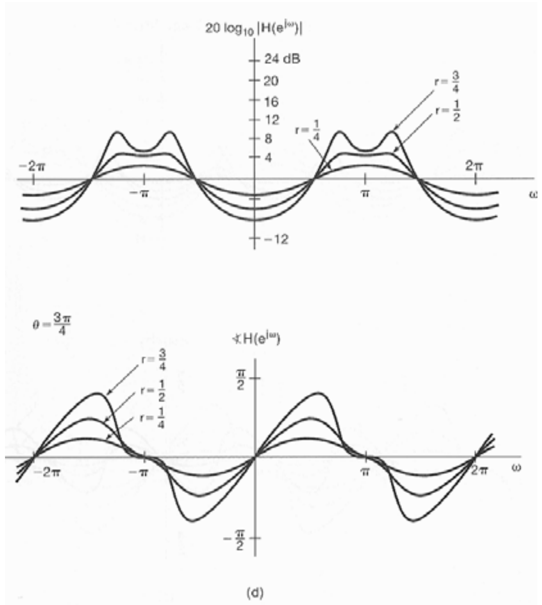




$$20 \log_{10} |H(e^{jw})|$$

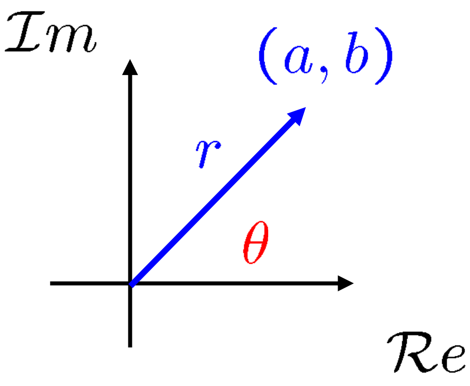
$$\measuredangle\, H(e^{jw})$$





- The Magnitude-Phase Representation of the Fourier Transform (p.423)
- The Magnitude-Phase Representation of Frequency Response of LTI Systems
- Time-Domain Properties of Ideal Frequency-Selective Filters
- Time-Domain and Frequency-Domain Aspects of Non-ideal Filters
- 1st-Order & 2nd-Order Continuous-Time Systems
- 1st-Order & 2nd-Order Discrete-Time Systems
- Time- & Frequency-Domain Analysis of Systems

▪ Magnitude & Phase Representation:



$$a + jb \Rightarrow \begin{cases} r = \sqrt{a^2 + b^2} \\ \tan(\theta) = \frac{b}{a} \end{cases}$$

$$\Rightarrow a + jb = re^{j\theta}$$

$$X(jw) = \mathcal{R}e\{X(jw)\} + j\ \mathcal{I}m\{X(jw)\} = |X(jw)|e^{j\measuredangle X(jw)}$$

$$X(e^{jw}) = \mathcal{R}e\left\{X(e^{jw})\right\} + j\ \mathcal{I}m\left\{X(e^{jw})\right\} = |X(e^{jw})|e^{j\measuredangle X(e^{jw})}$$

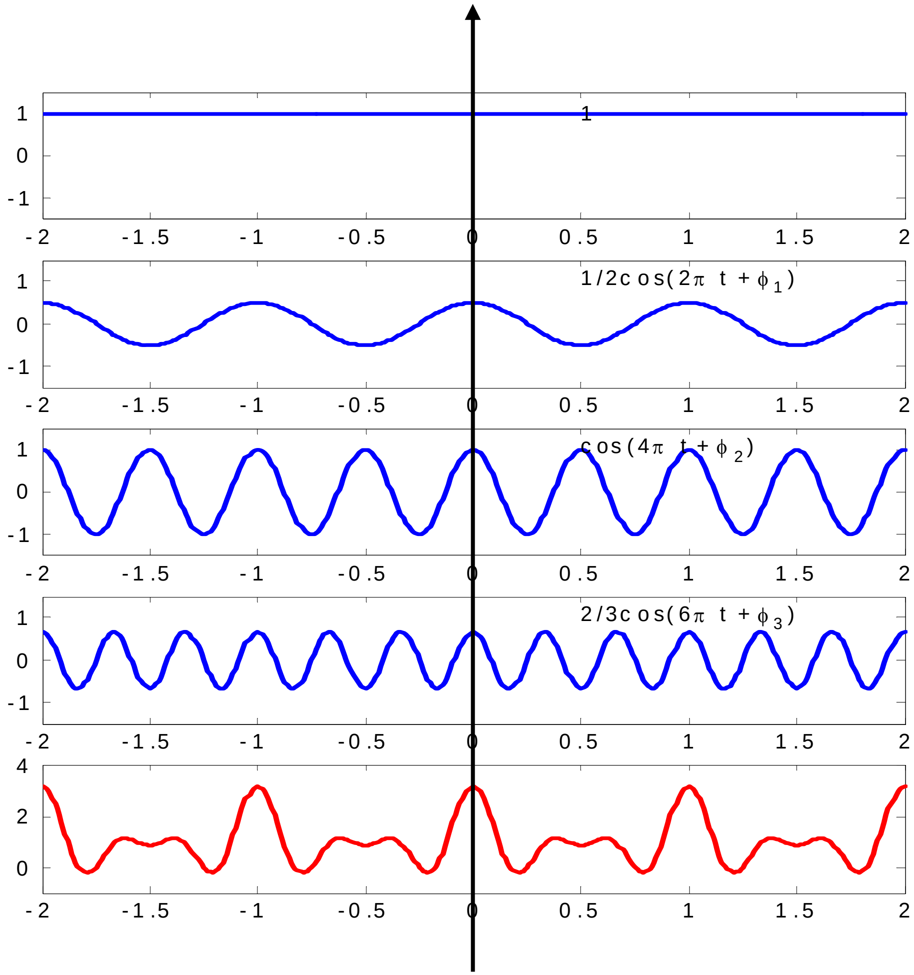
$|X(jw)|$ or $|X(e^{jw})|$: magnitude

$\measuredangle X(jw)$ or $\measuredangle X(e^{jw})$: phase angle

Magnitude & Phase Angle:

$$A\cos(w_0 t+\phi) = \frac{A}{2}\, e^{j\phi}\, e^{jw_0 t} + \frac{A}{2}\, e^{-j\phi}\, e^{-jw_0 t}$$

$$x(t) = 1\cos(0\pi t+\phi_0)+\frac{1}{2}\cos(2\pi t+\phi_1)+1\cos(4\pi t+\phi_2)+\frac{2}{3}\cos(6\pi t+\phi_3)$$

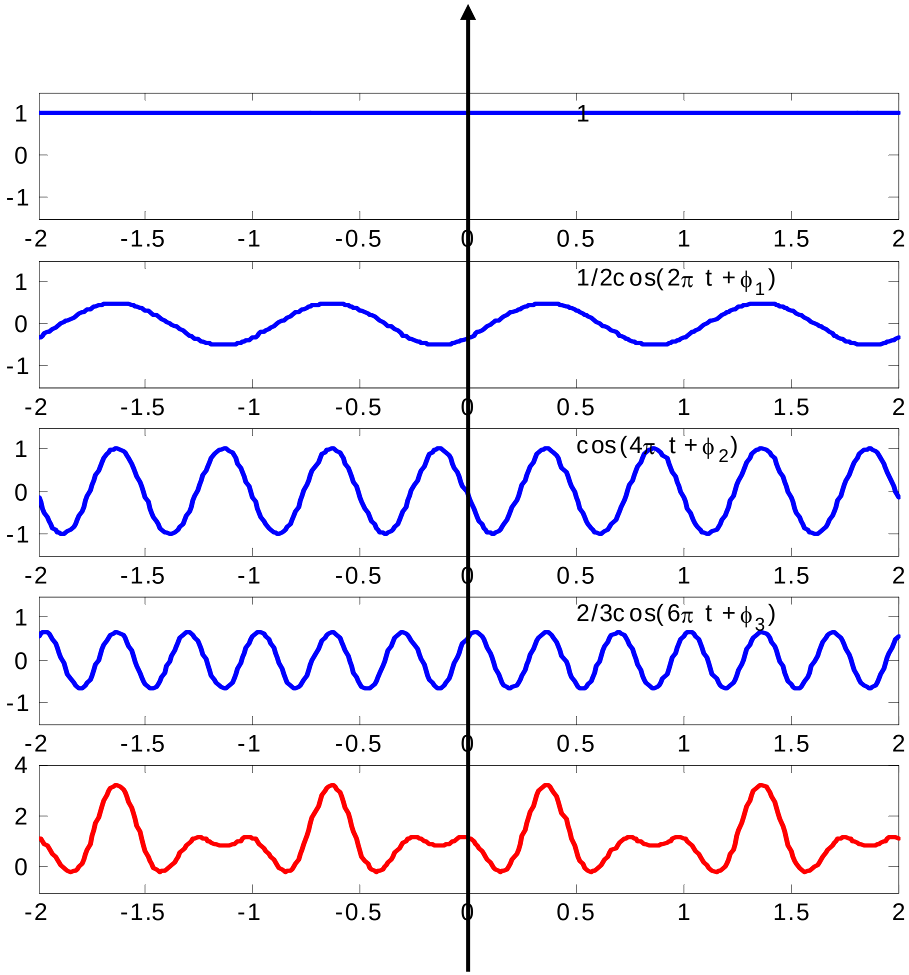


$$\begin{cases} \phi_1 = 0 \ (rad) \\ \phi_2 = 0 \ (rad) \\ \phi_3 = 0 \ (rad) \end{cases}$$

Magnitude & Phase Angle:

$$A\cos(w_0 t + \phi) = \frac{A}{2} e^{j\phi} e^{jw_0 t} + \frac{A}{2} e^{-j\phi} e^{-jw_0 t}$$

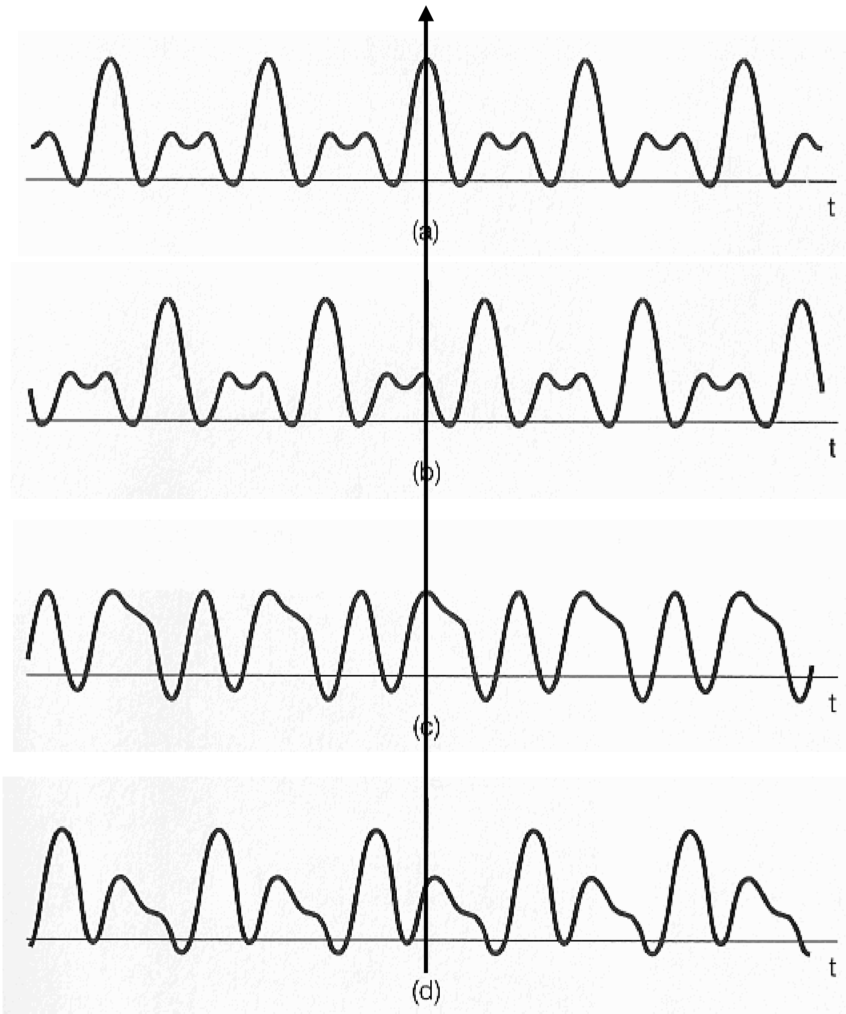
$$x(t) = 1\cos(0\pi t + \phi_0) + \frac{1}{2}\cos(2\pi t + \phi_1) + 1\cos(4\pi t + \phi_2) + \frac{2}{3}\cos(6\pi t + \phi_3)$$



$$\begin{cases} \phi_1 = 4 & (rad) \\ \phi_2 = 8 & (rad) \\ \phi_3 = 12 & (rad) \end{cases}$$

- Magnitude & Phase Angle: $A\cos(w_0 t + \phi) = \frac{A}{2}\, e^{j\phi}\, e^{jw_0 t} + \frac{A}{2}\, e^{-j\phi}\, e^{-jw_0 t}$

$$x(t) = 1\cos(0\pi t + \phi_0) + \frac{1}{2}\cos(2\pi t + \phi_1) + 1\cos(4\pi t + \phi_2) + \frac{2}{3}\cos(6\pi t + \phi_3)$$



$$\begin{cases} \phi_1 = 0 \ (rad) \\ \phi_2 = 0 \ (rad) \\ \phi_3 = 0 \ (rad) \end{cases}$$

$$\begin{cases} \phi_1 = 4 \ (rad) \\ \phi_2 = 8 \ (rad) \\ \phi_3 = 12 \ (rad) \end{cases}$$

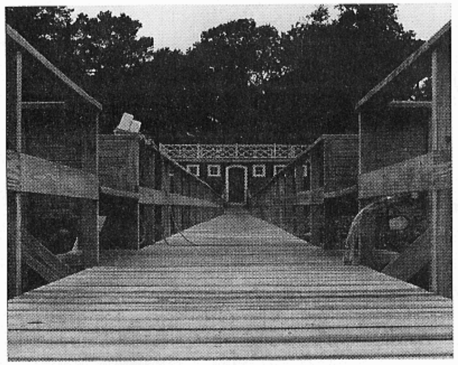
$$\begin{cases} \phi_1 = 6 \ (rad) \\ \phi_2 = -2.7 \ (rad) \\ \phi_3 = 0.93 \ (rad) \end{cases}$$

$$\begin{cases} \phi_1 = 1.2 \ (rad) \\ \phi_2 = 4.1 \ (rad) \\ \phi_3 = -7.02 \ (rad) \end{cases}$$

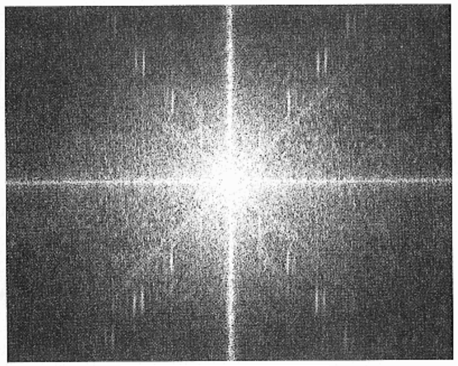
Magnitude & Phase Angle in Images:

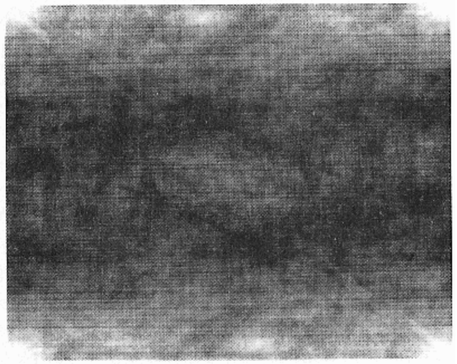
$$x(t_1, t_2) \overset{\mathcal{F}}{\longleftrightarrow} X(jw_1, jw_2) \qquad \left|X(jw)\right| e^{j \sphericalangle X(jw)}$$

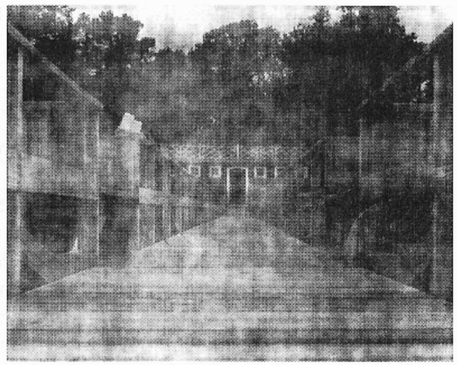
$$x[n_1, n_2] \overset{\mathcal{F}}{\longleftrightarrow} X(e^{jw_1}, e^{jw_2}) \qquad \left|X(e^{jw})\right| e^{j \sphericalangle X(e^{jw})}$$

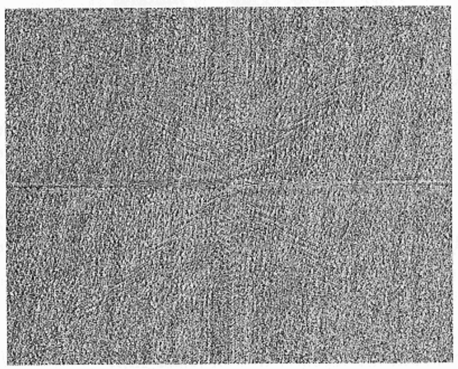


image


magnitude


mag + zero pha


new mag + pha

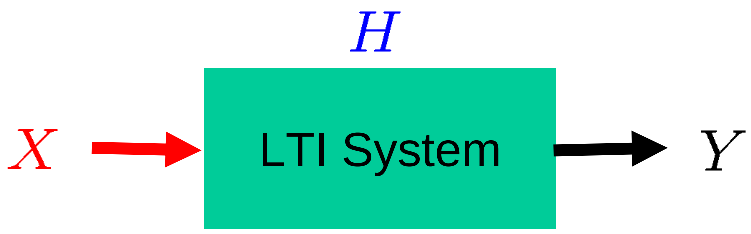

phase


unit mag + pha


another image

- The Magnitude-Phase Representation of the Fourier Transform
- The Magnitude-Phase Representation of Frequency Response of LTI Systems (p.427)
- Time-Domain Properties of Ideal Frequency-Selective Filters
- Time-Domain and Frequency-Domain Aspects of Non-ideal Filters
- 1st-Order & 2nd-Order Continuous-Time Systems
- 1st-Order & 2nd-Order Discrete-Time Systems
- Time- & Frequency-Domain Analysis of Systems

Magnitude & Phase Distortions:



$$Y(jw) = X(jw)\ H(jw)$$

$$Y(e^{jw}) = X(e^{jw})\ H(e^{jw})$$

$$\Rightarrow\ |Y(jw)| = |X(jw)|\ |H(jw)|$$

$$|Y(e^{jw})| = |X(e^{jw})|\ |H(e^{jw})|$$

magnitude distortion

$$\Rightarrow\ \measuredangle Y(jw) = \measuredangle X(jw) + \measuredangle H(jw)$$

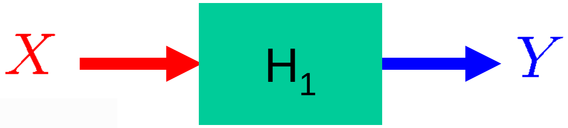
$$\measuredangle Y(e^{jw}) = \measuredangle X(e^{jw}) + \measuredangle H(e^{jw})$$

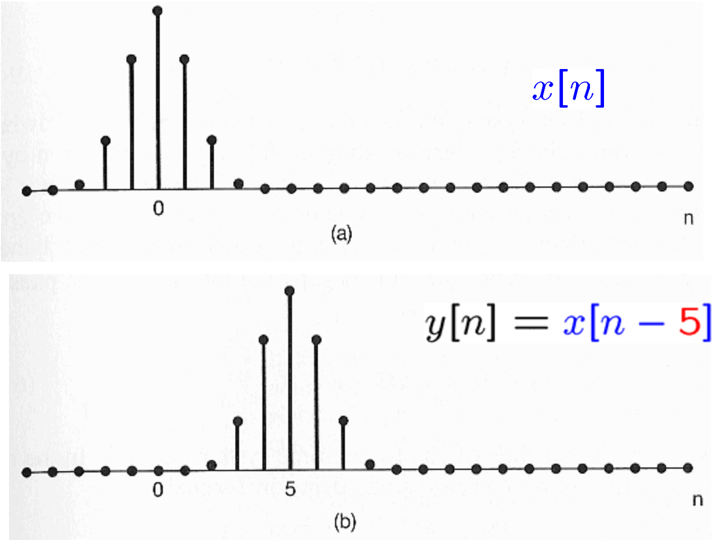
phase distortion

$|H(jw)|$ or $|H(e^{jw})|$: gain of the system

$\measuredangle H(jw)$ or $\measuredangle H(e^{jw})$: phase shift of the system

- **Linear Phase:**





- $H_1(e^{jw}) = e^{-jwn_0}$

$$\Rightarrow \begin{cases} |H_1(e^{jw})| & = 1 \\ \sphericalangle\, |H_1(e^{jw})| & = -wn_0 \end{cases}$$

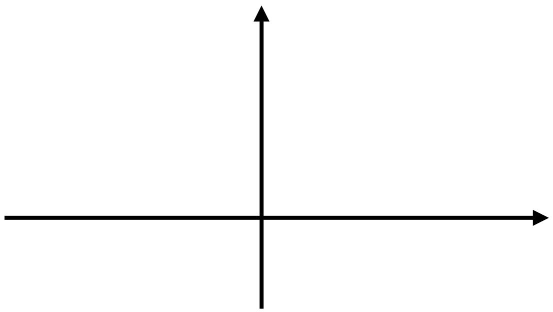
$$Y_1(e^{jw}) = H_1(e^{jw})\; X(e^{jw})$$

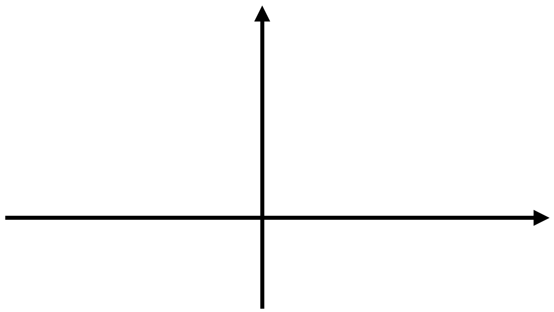
$$= e^{-jwn_0} \quad X(e^{jw})$$

$$\Rightarrow \quad y[n] = x[n - n_0]$$

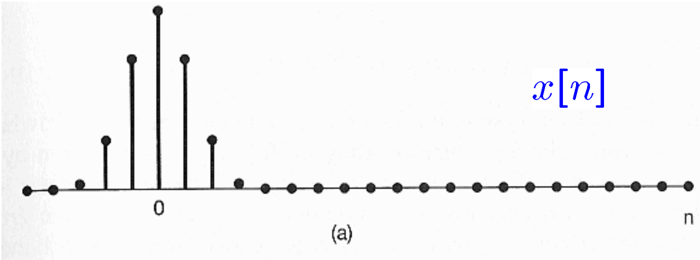
$$\sphericalangle\, H_1(e^{jw}) =$$

$$-\frac{d}{dw}\left\{\sphericalangle\, H_1(e^{jw})\right\} =$$

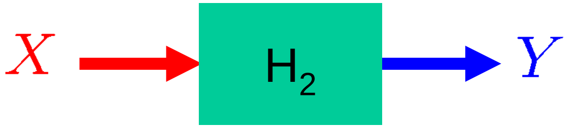




- Linear Phase:



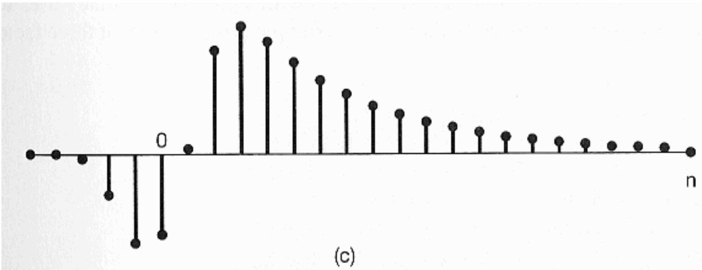
(a)



$$H_2(e^{jw}) = e^{jf(w)}$$

- $Y_2(e^{jw}) = H_2(e^{jw})\, X(e^{jw})$

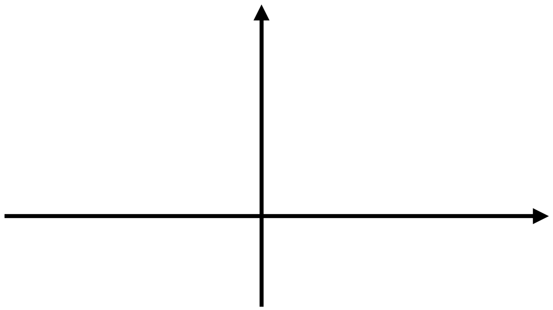
$$= e^{jf(w)} \quad X(e^{jw})$$

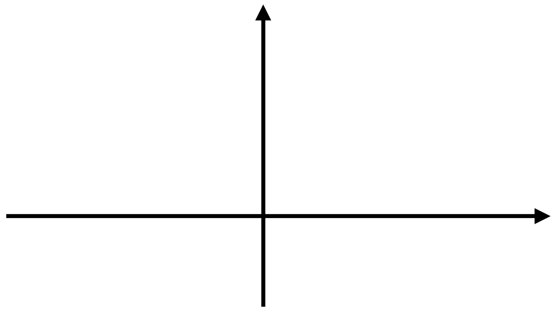


(c)

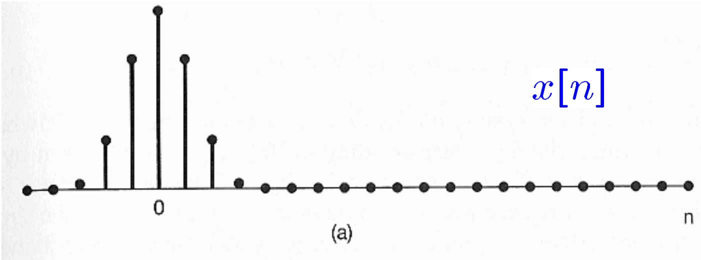
$\sphericalangle H_2(e^{jw}) =$

$-\dfrac{d}{dw}\left\{\sphericalangle H_2(e^{jw})\right\} =$

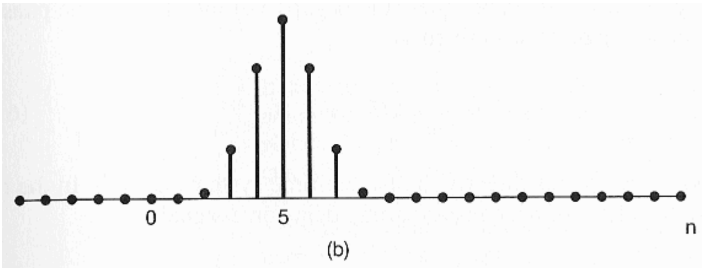




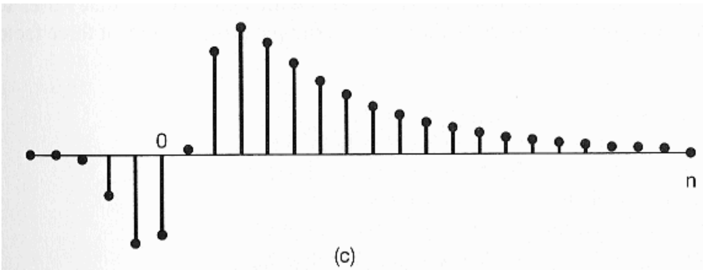
Linear Phase:



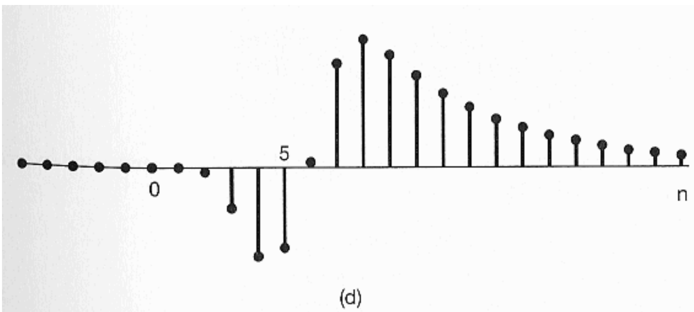
(a)



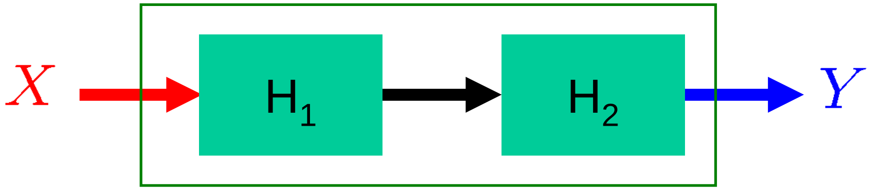
(b)



(c)



(d)



- $Y_3(e^{jw}) = H_2(e^{jw})\ H_1(e^{jw})\ X(e^{jw})$

$$H_3(e^{jw}) = H_2(e^{jw}) H_1(e^{jw})$$

$$= H_2(e^{jw}) e^{-jwn_0}$$

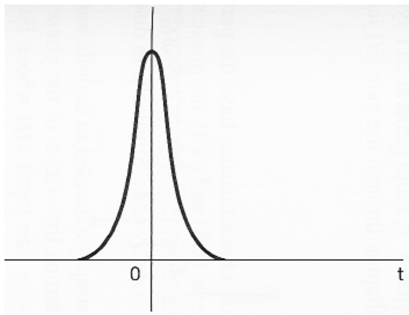
$$= e^{j(f(w) - wn_0)}$$

- Linear Phase:

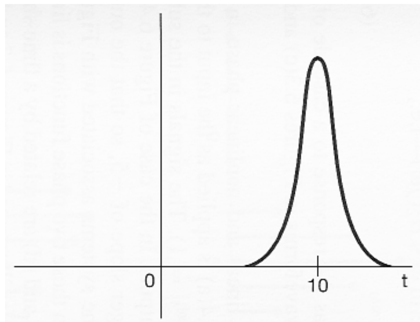
$$H_1(jw) = e^{-jwt_0}$$

$$\Rightarrow \begin{cases} |H_1(jw)| & = & 1 \\ \measuredangle\, |H_1(jw)| & = & -wt_0 \end{cases}$$

$$\Rightarrow \; y(t) = x(t - t_0)$$



$x(t)$

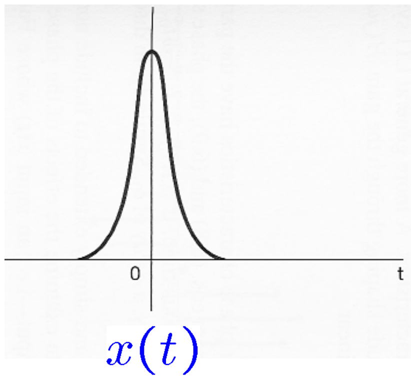


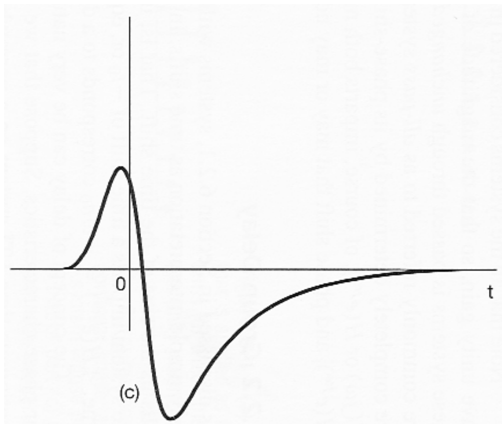
$y(t) = x(t-10)$

$t_0 = 10$

- <u>Linear Phase:</u>

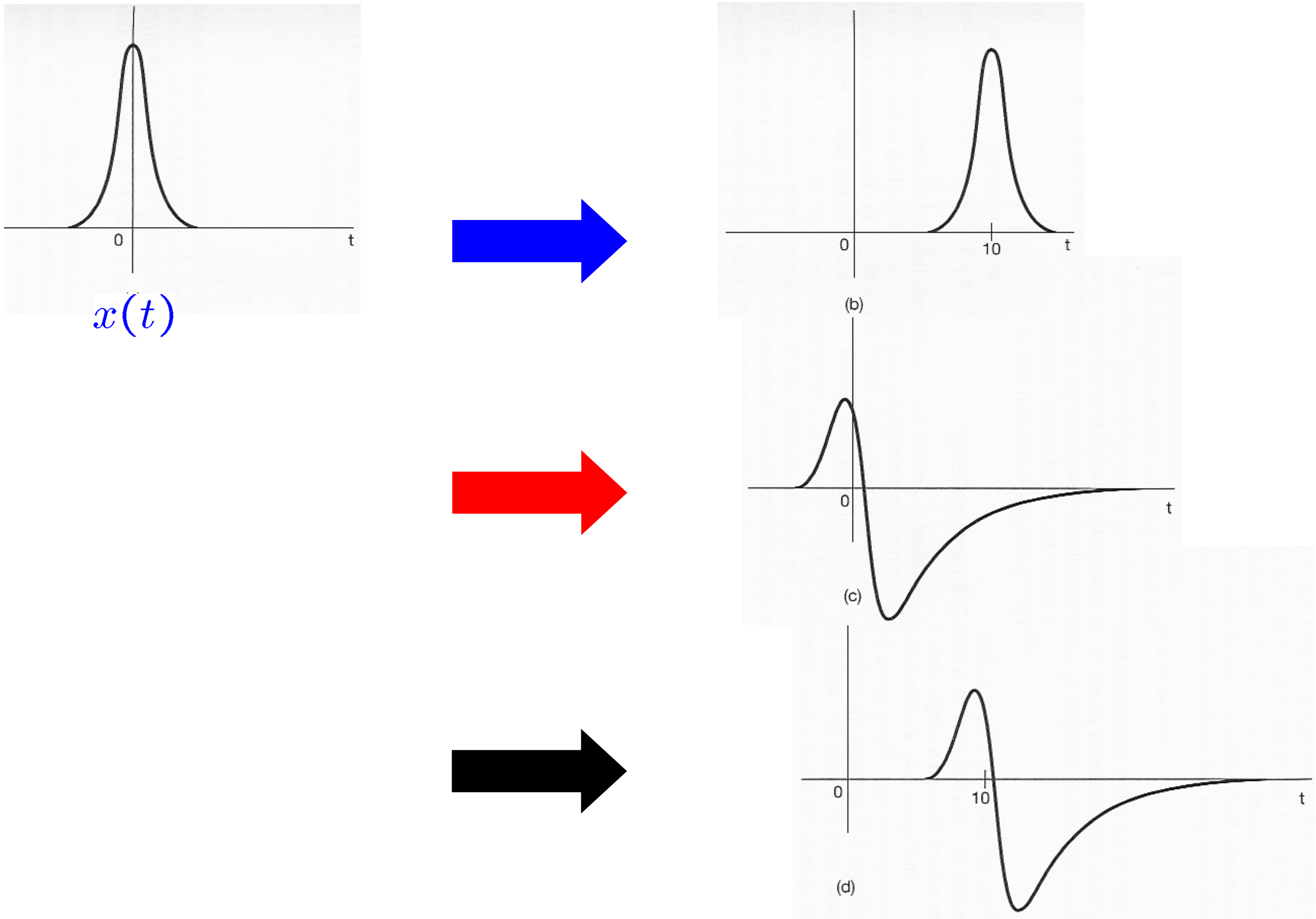
$$H_2(jw) = e^{jf(w)}$$





- Linear Phase:

$$H_3(jw) = H_2(jw)\ H_1(jw) = H_2(jw)e^{-jwt_0} \qquad = e^{j(f(w) - wt_0)}$$



Group Delay & Phase:

- Linear Phase & Delay:

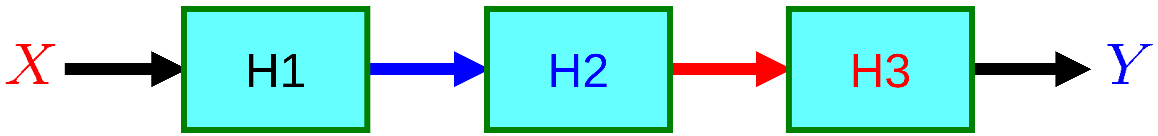
$$H_1(jw) = e^{-jwt_0} \quad \Rightarrow \; y(t) = x(t - t_0) \quad \Rightarrow \; \text{delay} = t_0$$

$$H_1(e^{jw}) = e^{-jwn_0} \quad \Rightarrow \; y[n] = x[n - n_0] \quad \Rightarrow \; \text{delay} = n_0$$

- Nonlinear Phase & Group Delay

$$H_2(jw) = e^{jf(w)} \quad \Rightarrow \; \tau(w) = -\frac{d}{dw}\left\{ \measuredangle H_2(jw) \right\}$$

- Example 6.1:



$$H(jw) = H_1(jw)\, H_2(jw)\, H_3(jw)$$

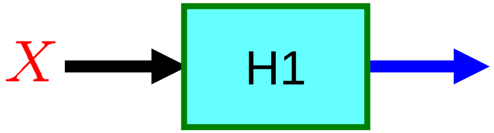
$$H_i(jw) = \frac{1 + (jw/w_i)^2 - 2j\zeta_i(w/w_i)}{1 + (jw/w_i)^2 + 2j\zeta_i(w/w_i)}$$

$$\Rightarrow \begin{cases} |H_i(jw)| &= 1 \\ \sphericalangle\, H_i(jw) &= -2 \text{ arctan} \left[\frac{2\zeta_i(w/w_i)}{1-(w/w_i)^2} \right] \end{cases}$$

$$\Rightarrow \begin{cases} |H(jw)| &= 1 \\ \sphericalangle\, H(jw) &= \sphericalangle\, H_1(jw) + \sphericalangle\, H_2(jw) + \sphericalangle\, H_3(jw) \end{cases}$$

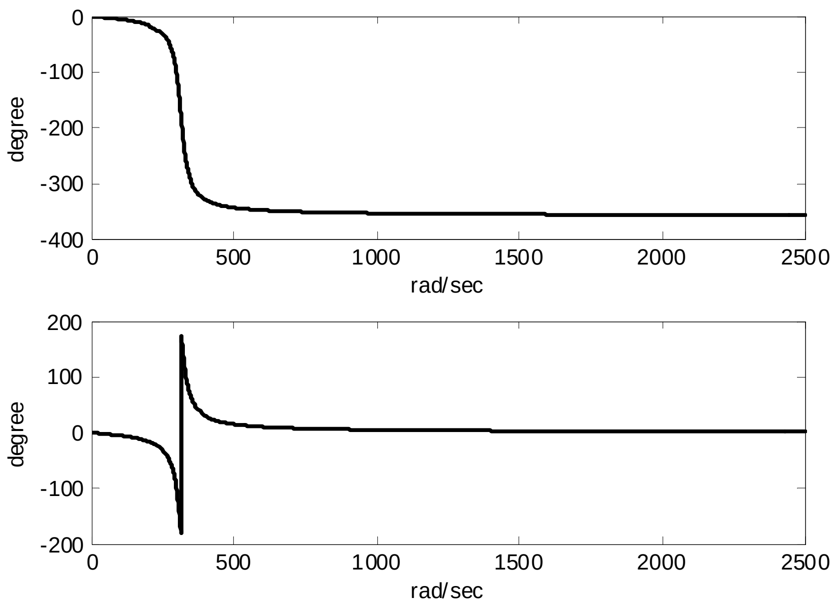
$$\Rightarrow \tau(w) = -\frac{d}{dw}\left\{ \sphericalangle\, H(jw) \right\}$$

Magnitude-Phase Representation of Frequency Response of LTI Systems



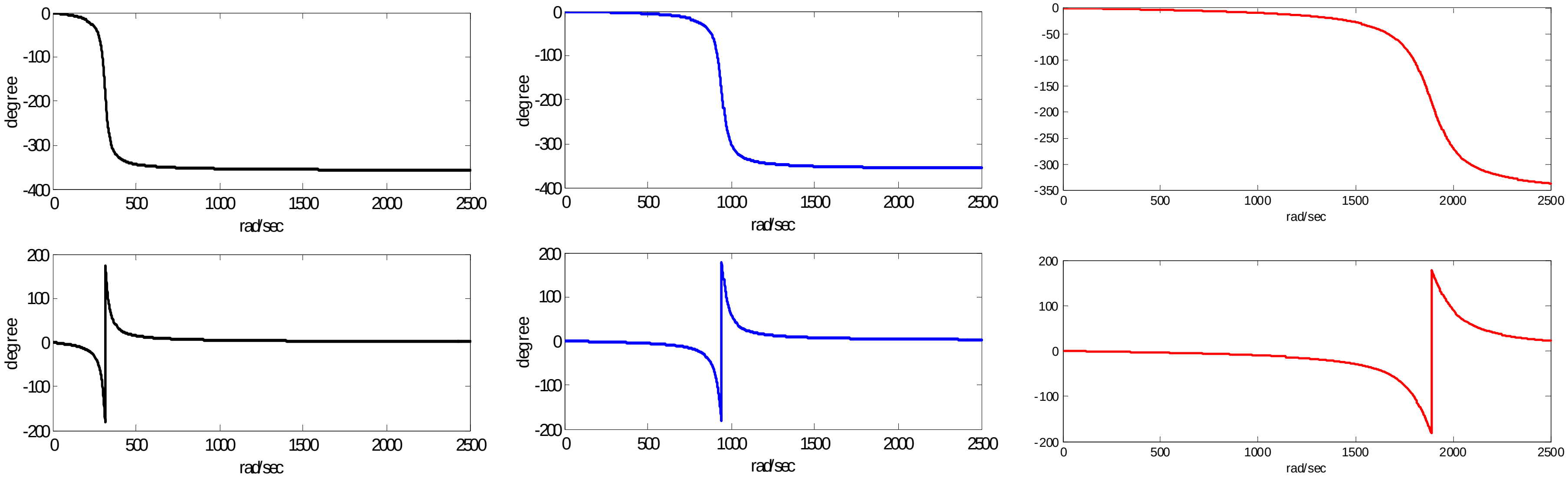
$$H_1(jw) = \frac{1 + (jw/w_1)^2 - 2j\zeta_1(w/w_1)}{1 + (jw/w_1)^2 + 2j\zeta_1(w/w_1)} \qquad \begin{cases} w_1 & = & 315 & \text{rad/sec} \\ \zeta_1 & = & 0.066 & \\ f_1 & \approx & 50 & \text{Hz} \end{cases}$$

$$\Rightarrow \begin{cases} |H_1(jw)| & = & 1 \\ \measuredangle H_1(jw) & = & -2 \arctan\left[\frac{2\zeta_1(w/w_1)}{1-(w/w_1)^2}\right] \end{cases}$$



Magnitude-Phase Representation of Frequency Response of LTI Systems

$$\begin{cases} w_1 = 315 \text{ rad/sec} \\ w_2 = 943 \text{ rad/sec} \\ w_3 = 1888 \text{ rad/sec} \end{cases} \qquad \begin{cases} \zeta_1 = 0.066 \\ \zeta_2 = 0.033 \\ \zeta_3 = 0.058 \end{cases}$$

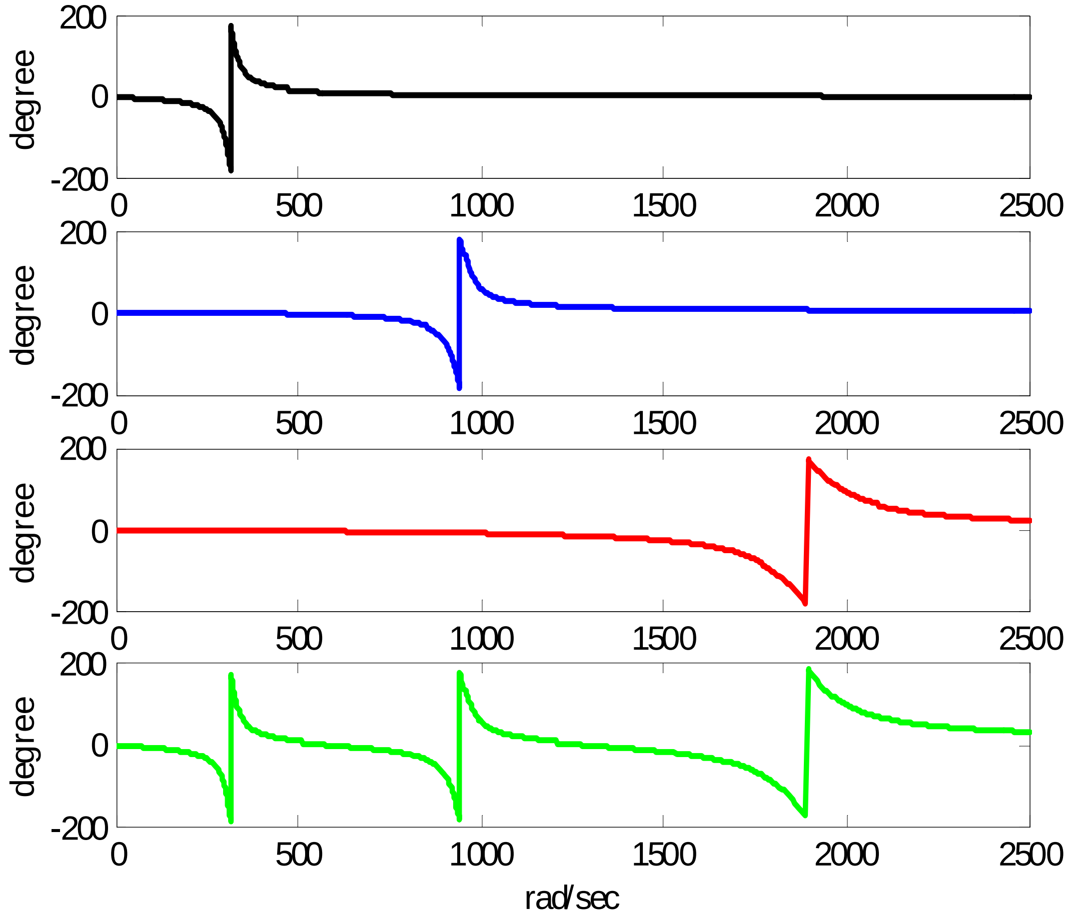


Magnitude-Phase Representation of Frequency Response of LTI Systems

$$\begin{cases} |H(jw)| = 1 \\ \sphericalangle H(jw) = \sphericalangle H_1(jw) + \sphericalangle H_2(jw) + \sphericalangle H_3(jw) \end{cases}$$

$$\begin{cases} w_1 = 315 \text{ rad/sec} \\ w_2 = 943 \text{ rad/sec} \\ w_3 = 1888 \text{ rad/sec} \end{cases}$$

$$\begin{cases} \zeta_1 = 0.066 \\ \zeta_2 = 0.033 \\ \zeta_3 = 0.058 \end{cases}$$

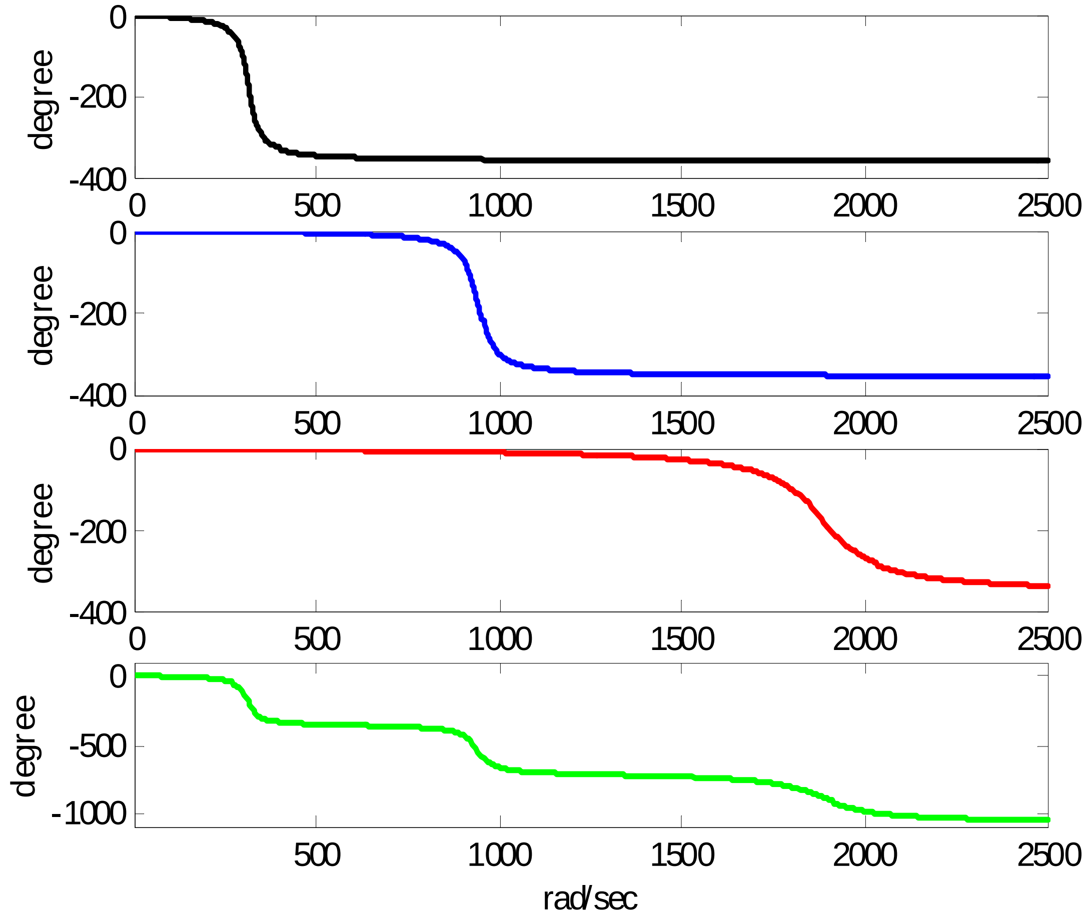


Magnitude-Phase Representation of Frequency Response of LTI Systems

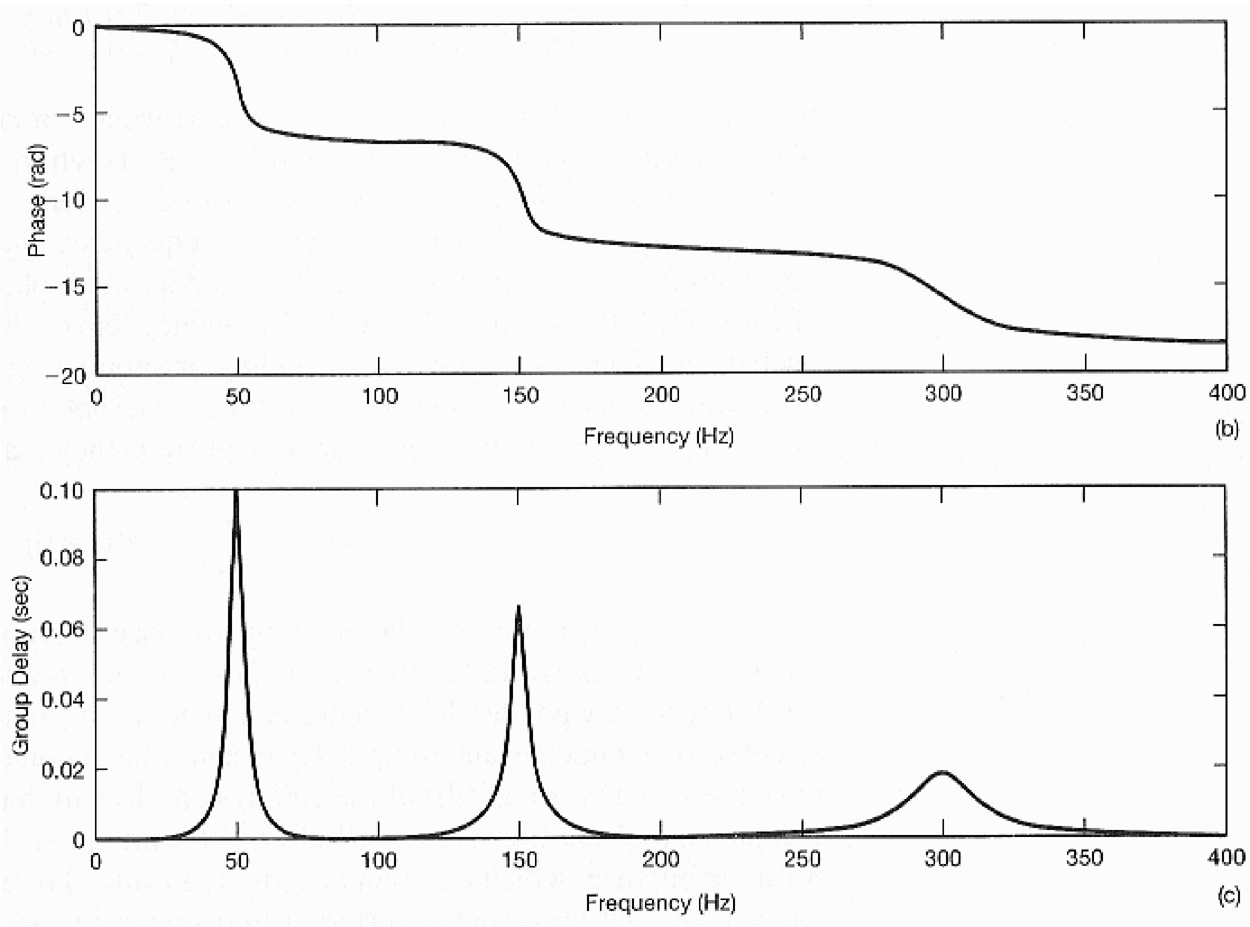
$$\begin{cases} |H(jw)| &= 1 \\ \measuredangle H(jw) &= \measuredangle H_1(jw) + \measuredangle H_2(jw) + \measuredangle H_3(jw) \end{cases}$$

$$\begin{cases} w_1 &= 315 & \text{rad/sec} \\ w_2 &= 943 & \text{rad/sec} \\ w_3 &= 1888 & \text{rad/sec} \end{cases}$$

$$\begin{cases} \zeta_1 &= 0.066 \\ \zeta_2 &= 0.033 \\ \zeta_3 &= 0.058 \end{cases}$$



$$\tau(w) = -\frac{d}{dw}\left\{\sphericalangle H(jw)\right\}$$



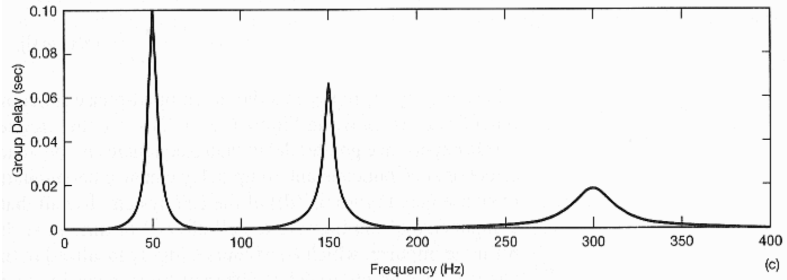
$$\begin{cases} w_1 = 315 \text{ rad/sec} \\ w_2 = 943 \text{ rad/sec} \\ w_3 = 1888 \text{ rad/sec} \end{cases}$$

$$\begin{cases} \zeta_1 = 0.066 \\ \zeta_2 = 0.033 \\ \zeta_3 = 0.058 \end{cases}$$

$$w_i = 2\pi f_i$$

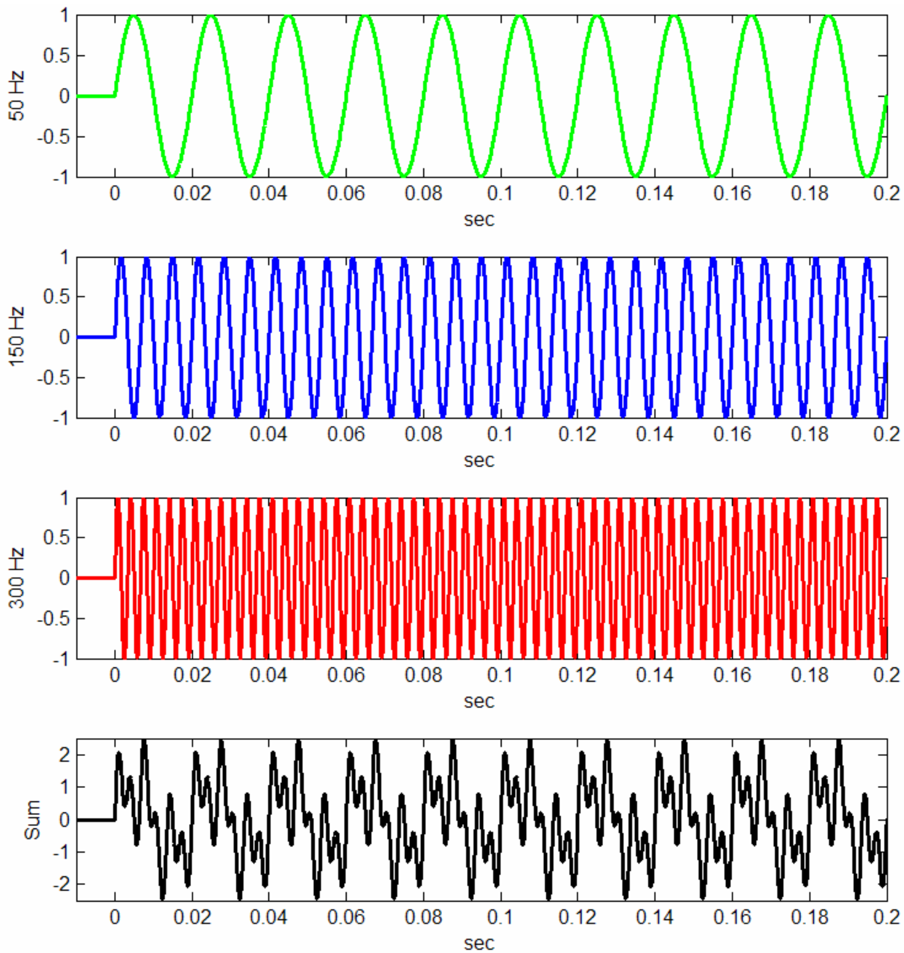
$$\begin{cases} f_1 \approx 50 \text{ Hz} \\ f_2 \approx 150 \text{ Hz} \\ f_3 \approx 300 \text{ Hz} \end{cases}$$

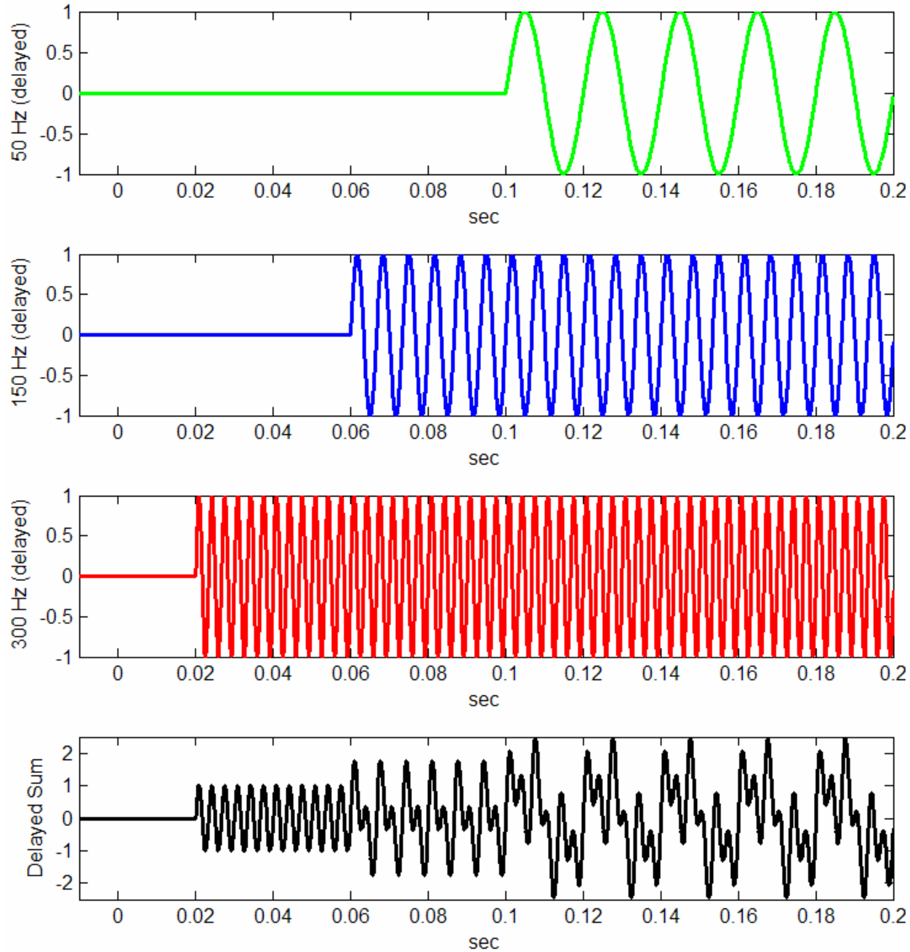
Magnitude-Phase Representation of Frequency Response of LTI Systems



$$x(t) = x_1(t) + x_2(t) + x_3(t)$$

$$y(t) = y_1(t) + y_2(t) + y_3(t)$$





Magnitude-Phase Representation of Frequency Response of LTI Systems

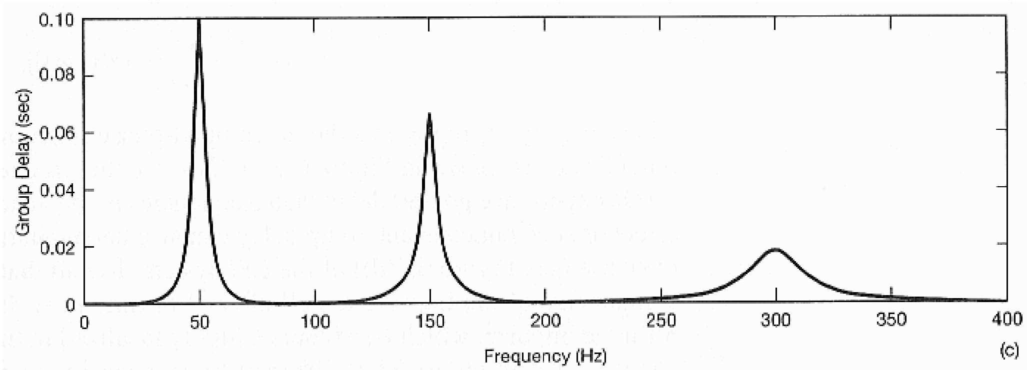
$$X \longrightarrow \boxed{H1} \longrightarrow \boxed{H2} \longrightarrow \boxed{H3} \longrightarrow Y$$

$$x(t) = \delta(t)$$

$$X(jw) = 1, \ \forall w$$

$$\begin{cases} |H(jw)| &= 1 \\ \measuredangle H(jw) &= \measuredangle H_1(jw) + \measuredangle H_2(jw) + \measuredangle H_3(jw) \end{cases}$$

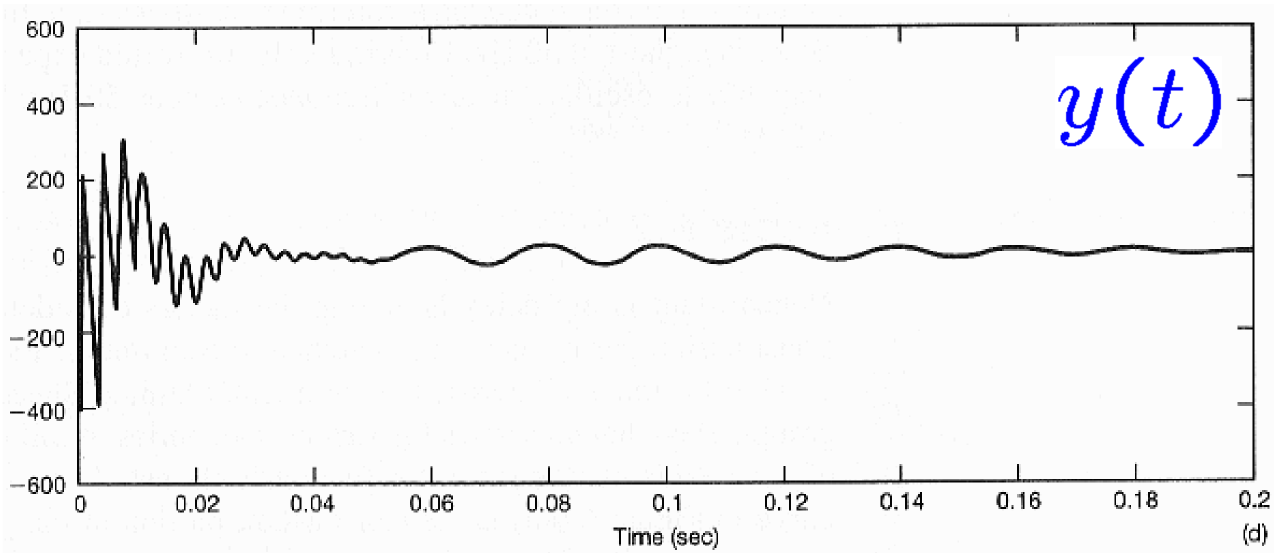
$$\begin{cases} w_1 &= 315 & \text{rad/sec} \\ w_2 &= 943 & \text{rad/sec} \\ w_3 &= 1888 & \text{rad/sec} \end{cases}$$



$$\begin{cases} \zeta_1 &= 0.066 \\ \zeta_2 &= 0.033 \\ \zeta_3 &= 0.058 \end{cases}$$

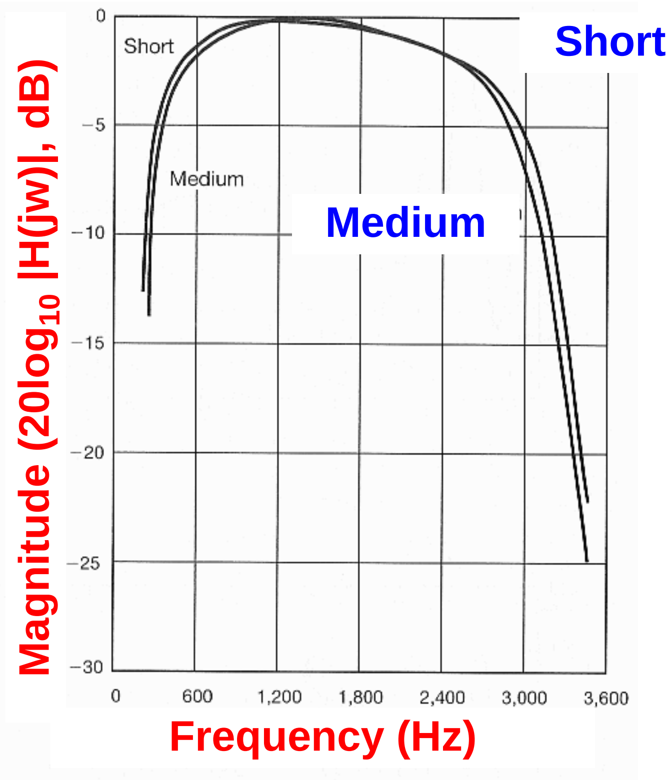
$$w_i = 2\pi f_i$$

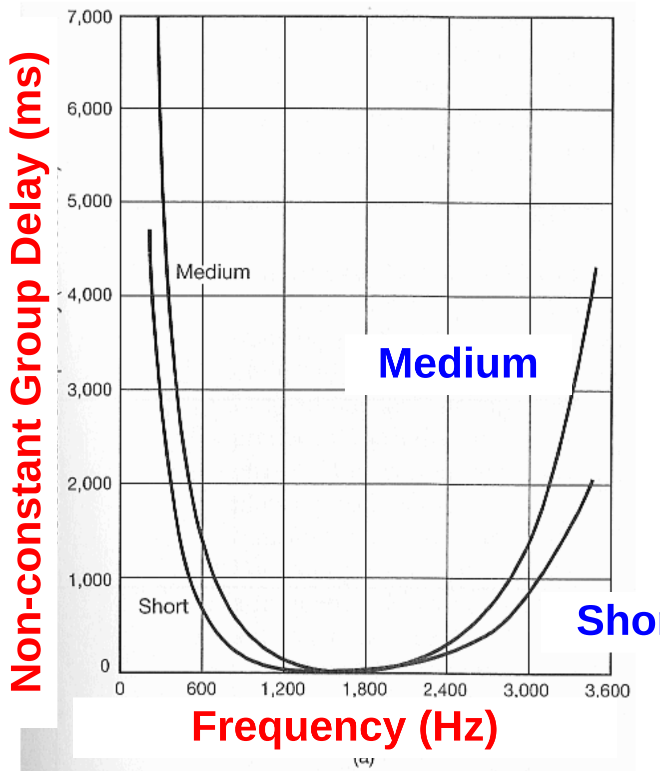
$$\begin{cases} f_1 &\approx 50 & \text{Hz} \\ f_2 &\approx 150 & \text{Hz} \\ f_3 &\approx 300 & \text{Hz} \end{cases}$$

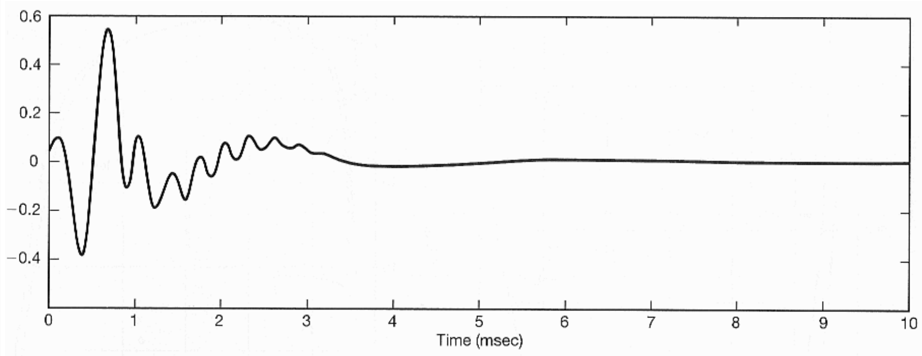


- Example 6.2:

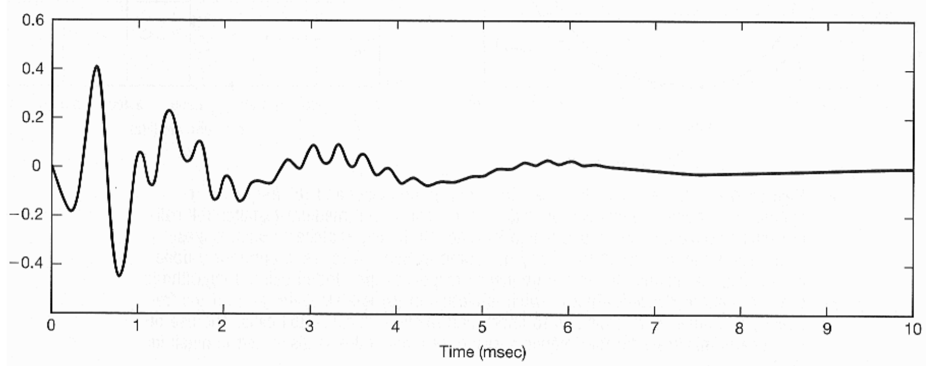
Analog Transmission Performance on the Switched Telecommunication Networks (AT&T/Bell)





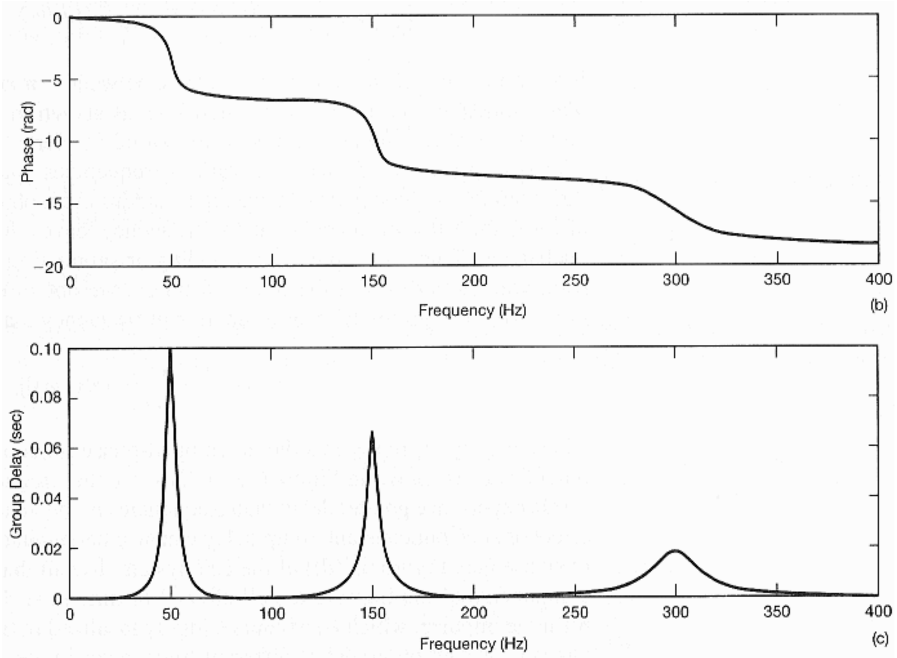


(a)



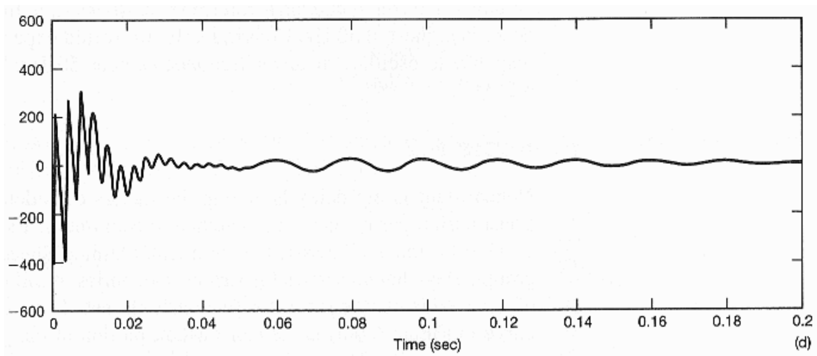
(b)

Phase Distortion and Group Delay



$$\tau(w) = -\frac{d}{dw}\left\{\measuredangle\, H(jw)\right\}$$

$$x(t) = \delta(t)$$



- The Magnitude-Phase Representation of the Fourier Transform
- The Magnitude-Phase Representation of Frequency Response of LTI Systems
- Time-Domain Properties of Ideal Frequency-Selective Filters (p.439)
- Time-Domain and Frequency-Domain Aspects of Non-ideal Filters
- 1st-Order & 2nd-Order Continuous-Time Systems
- 1st-Order & 2nd-Order Discrete-Time Systems
- Time- & Frequency-Domain Analysis of Systems

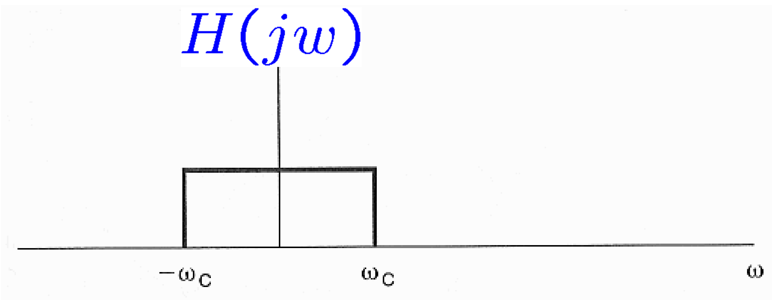
Ideal Lowpass Filters:

$$H(jw) = \begin{cases} 1, & |w| \le w_c \\ 0, & |w| > w_c \end{cases}$$

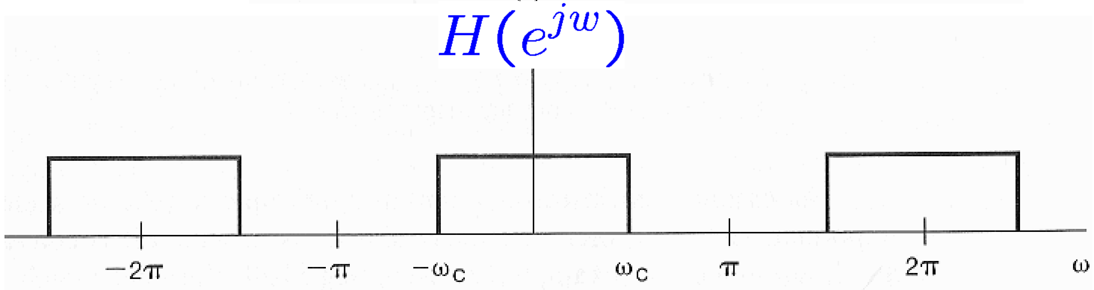
$$H(e^{jw}) = \begin{cases} 1, & |w| \le w_c \\ 0, & w_c < |w| \le \pi \end{cases}$$

–unit gain

–zero phase distortion



(a)



(b)

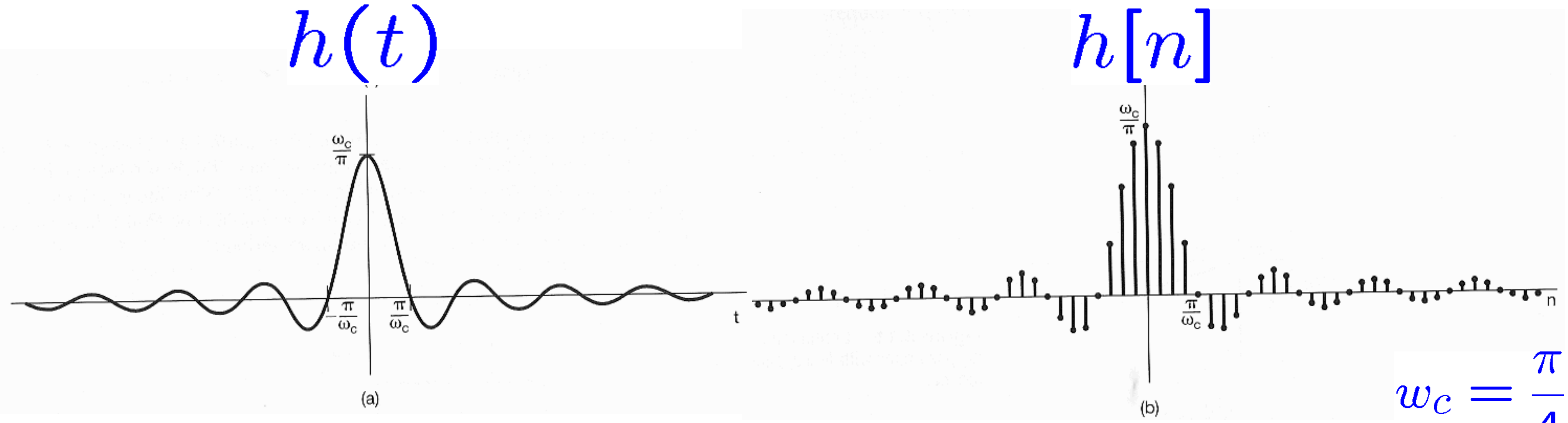
$\measuredangle H(jw)$ $\measuredangle H(e^{jw})$

- Ideal Lowpass Filters:

$$H(jw) = \begin{cases} 1, & |w| \le w_C \\ 0, & |w| > w_C \end{cases}$$

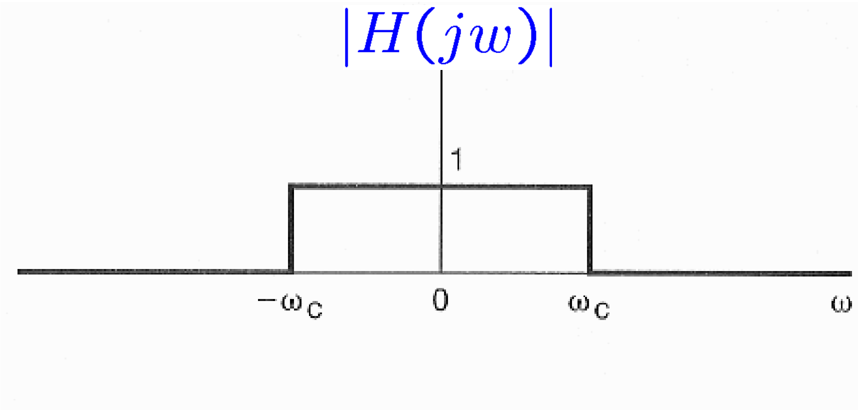
$$H(e^{jw}) = \begin{cases} 1, & |w| \le w_C \\ 0, & w_C < |w| \le \pi \end{cases}$$

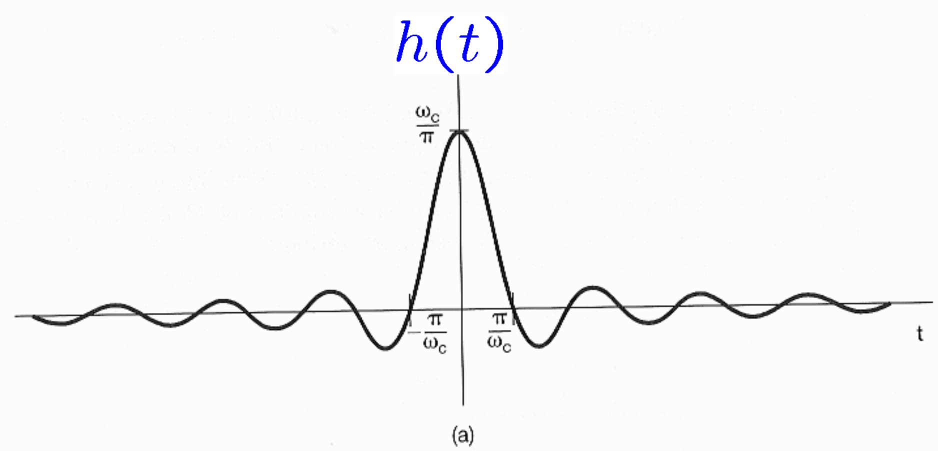
$$\Rightarrow \begin{cases} h(t) = \dfrac{\sin w_C t}{\pi t} \\ h[n] = \dfrac{\sin w_C n}{\pi n} \end{cases}$$

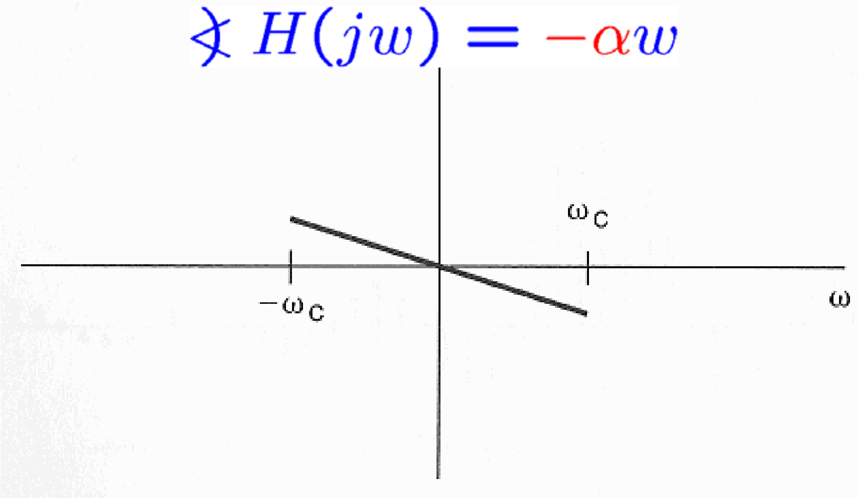


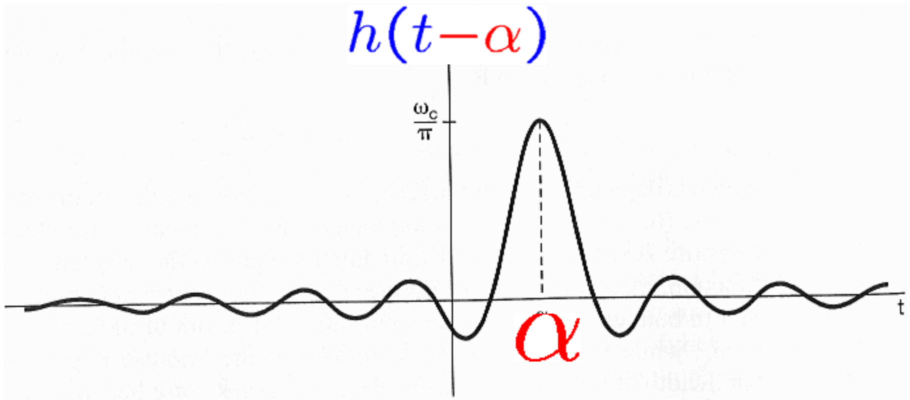
$w_C = \dfrac{\pi}{4}$

- Ideal Lowpass Filters with Linear Phase:



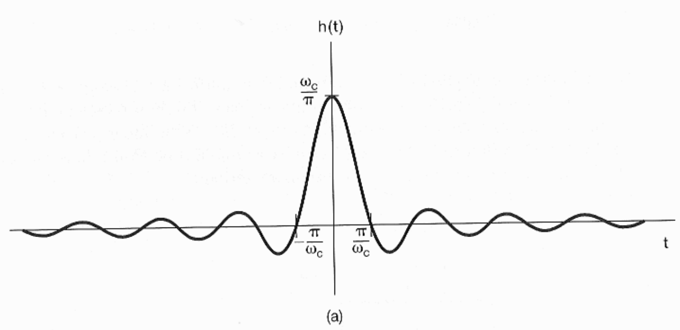




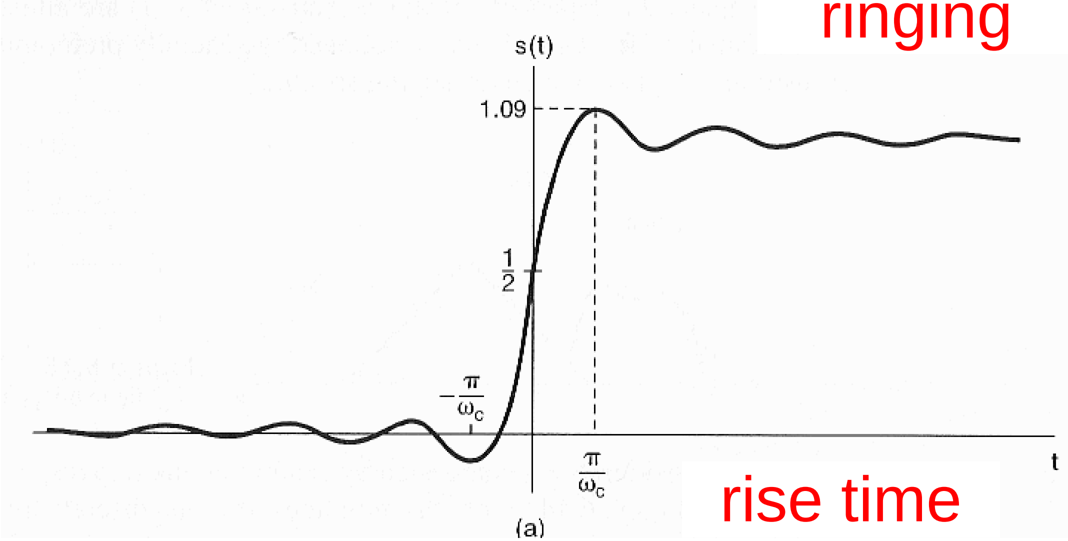


Step Response of Ideal Lowpass Filters:

$$s(t) = \int_{-\infty}^{t} h(\tau)d\tau$$

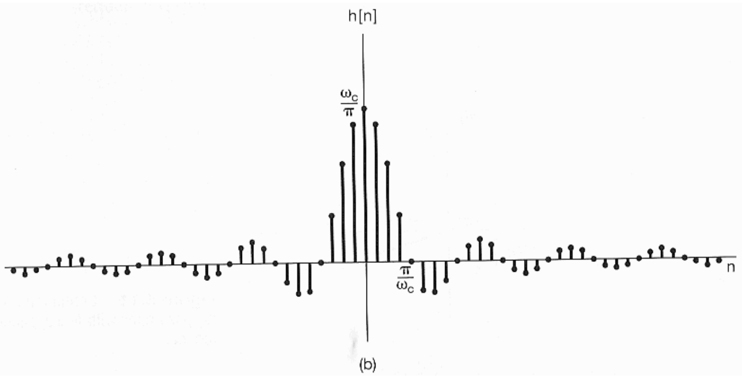


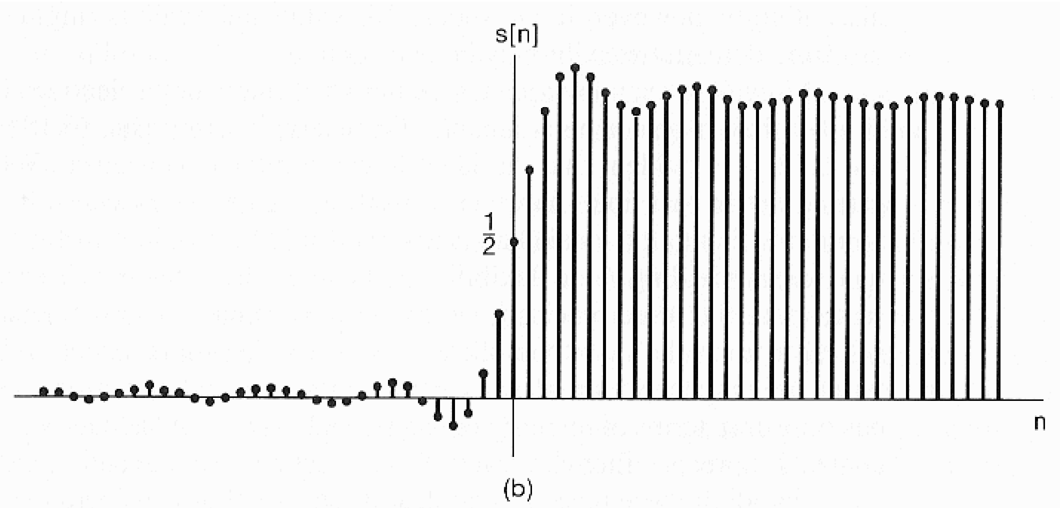
ringing



rise time

$$s[n] = \sum_{m=-\infty}^{n} h[m]$$

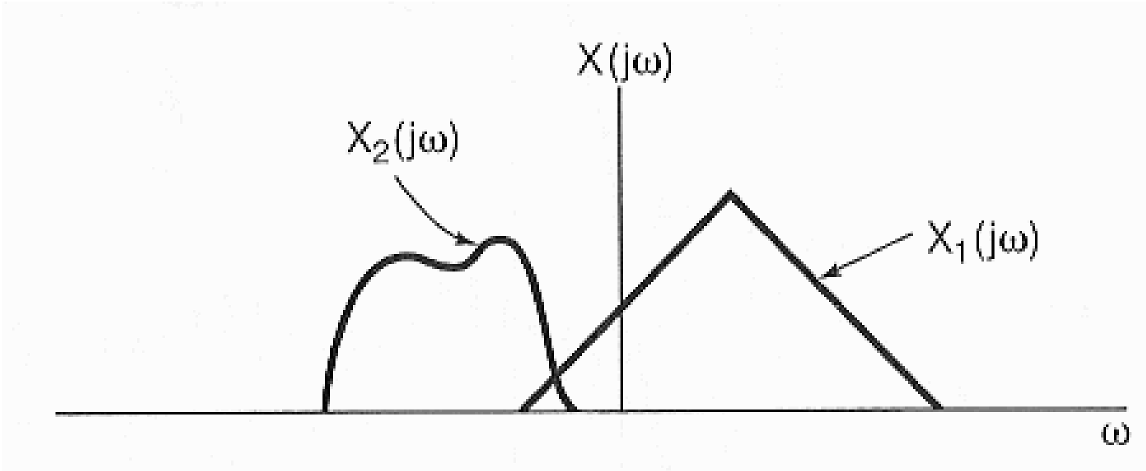


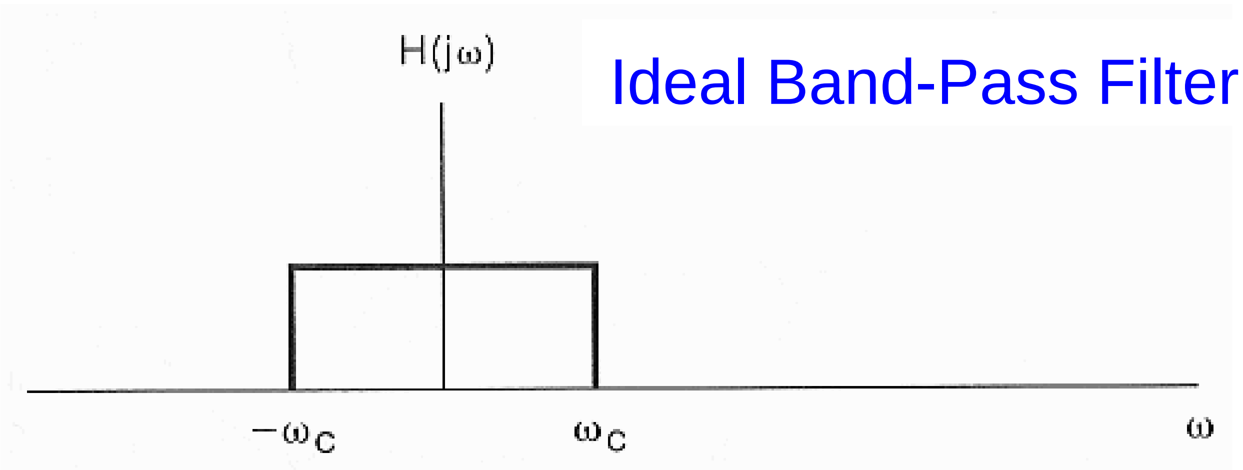


- The Magnitude-Phase Representation of the Fourier Transform
- The Magnitude-Phase Representation of Frequency Response of LTI Systems
- Time-Domain Properties of Ideal Frequency-Selective Filters
- Time-Domain and Frequency-Domain Aspects of Non-ideal Filters
- 1st-Order & 2nd-Order Continuous-Time Systems
- 1st-Order & 2nd-Order Discrete-Time Systems
- Time- & Frequency-Domain Analysis of Systems

(p.444)

- Overlapping Spectra:

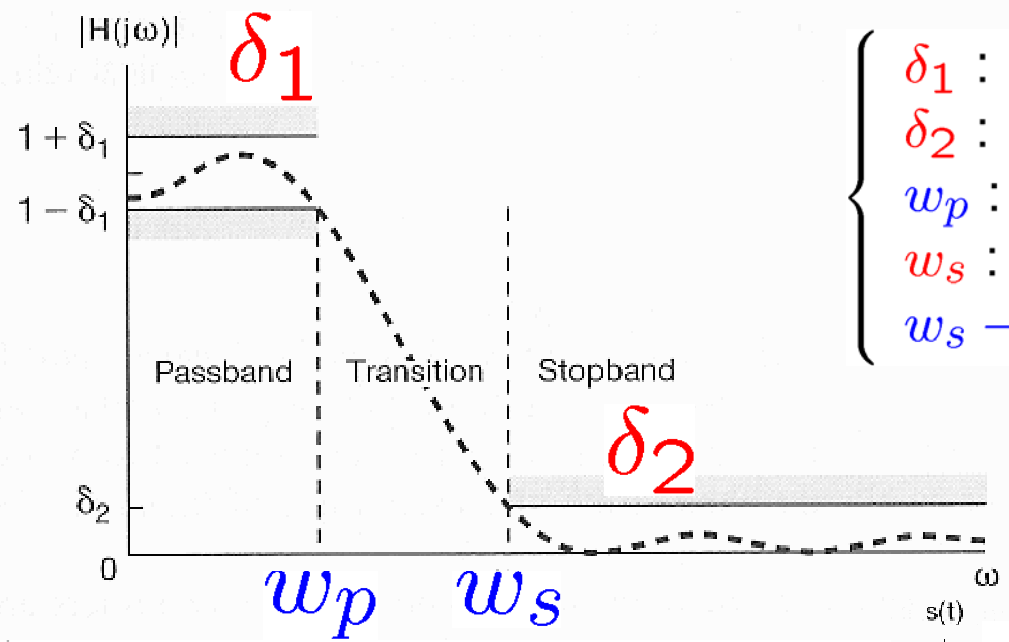




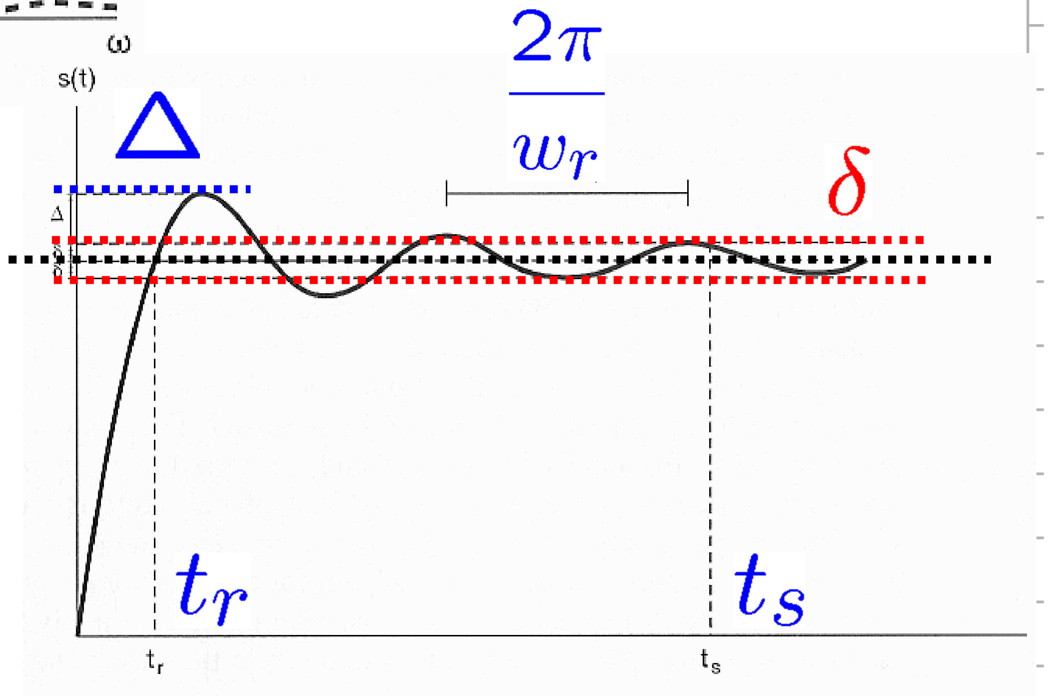
(a)

Ideal Band-Pass Filter ?

Desired Filter Characteristics:



- δ_1 : allowable passband ripple
- δ_2 : allowable stopband ripple
- w_p : passband edge
- w_s : stopband edge
- $w_s - w_p$: transition band

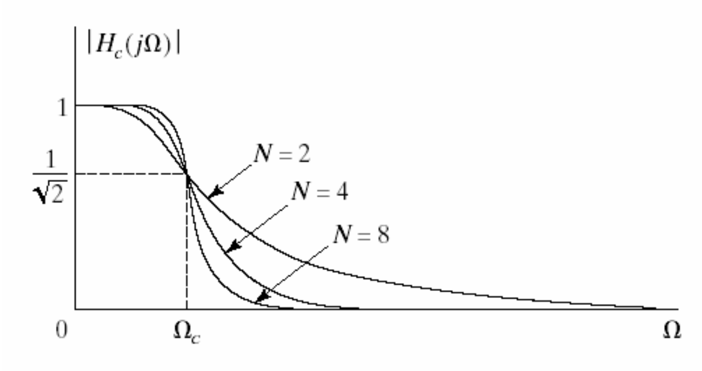


- Δ : overshoot
- δ : steady-state error
- w_r : ringing frequency
- t_r : rise time
- t_s : settling time

Example 6.3: Three Frequently Used Filters:

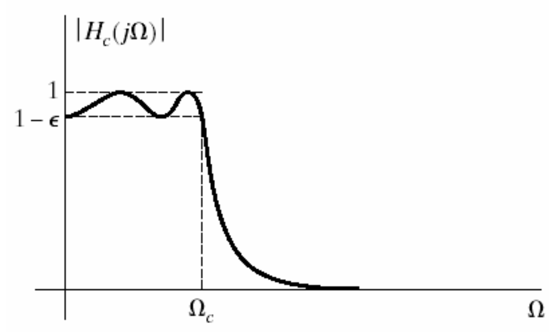
- Butterworth, Chebyshev, Elliptic filters

$$\left|H_c(j\Omega)\right|^2 = \frac{1}{1 + (\frac{j\Omega}{j\Omega_c})^{2N}}$$



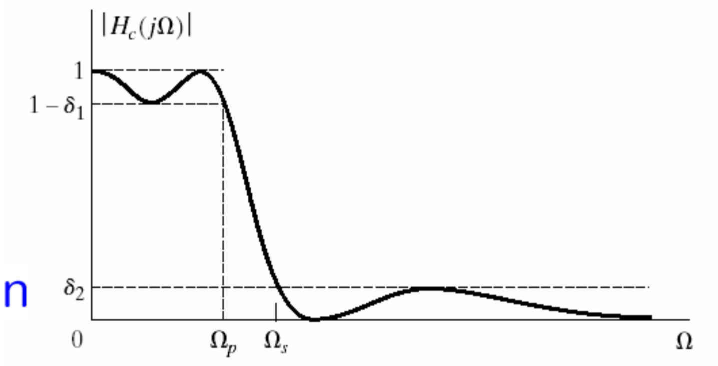
$$\left|H_c(j\Omega)\right|^2 = \frac{1}{1 + \epsilon^2 V_N^2(\frac{\Omega}{\Omega_c})}$$

$$V_N(x) = \cos\left(N \cos^{-1} x\right)$$



$$\left|H_c(j\Omega)\right|^2 = \frac{1}{1 + \epsilon^2 U_N^2(\Omega)}$$

$U_N(x)$: Jacabian elliptic function



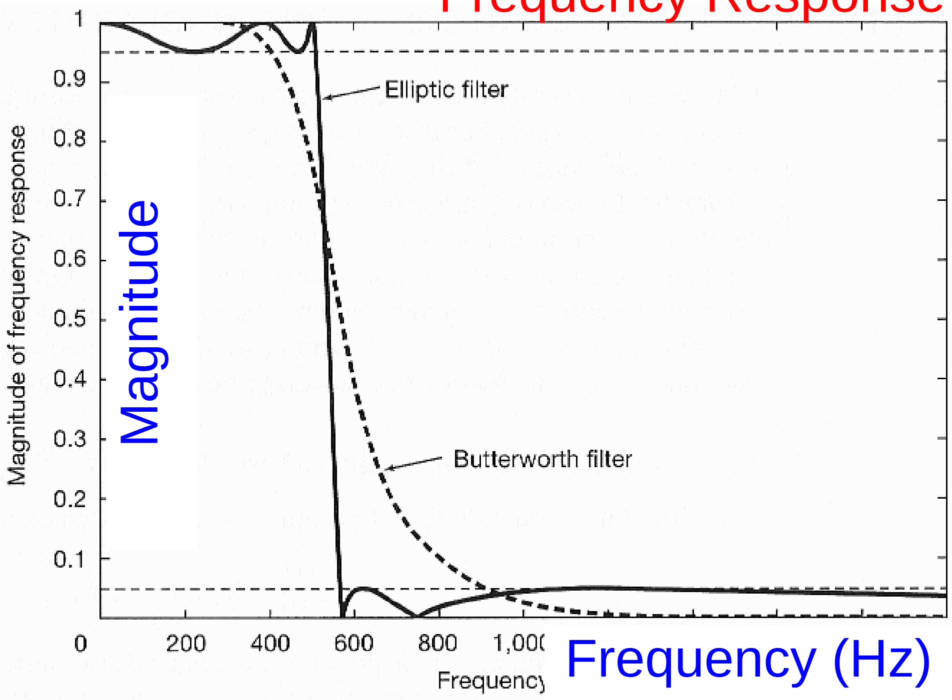
Example 6.3: Two Frequently Used Filters:

- Butterworth filter
- Elliptic filter

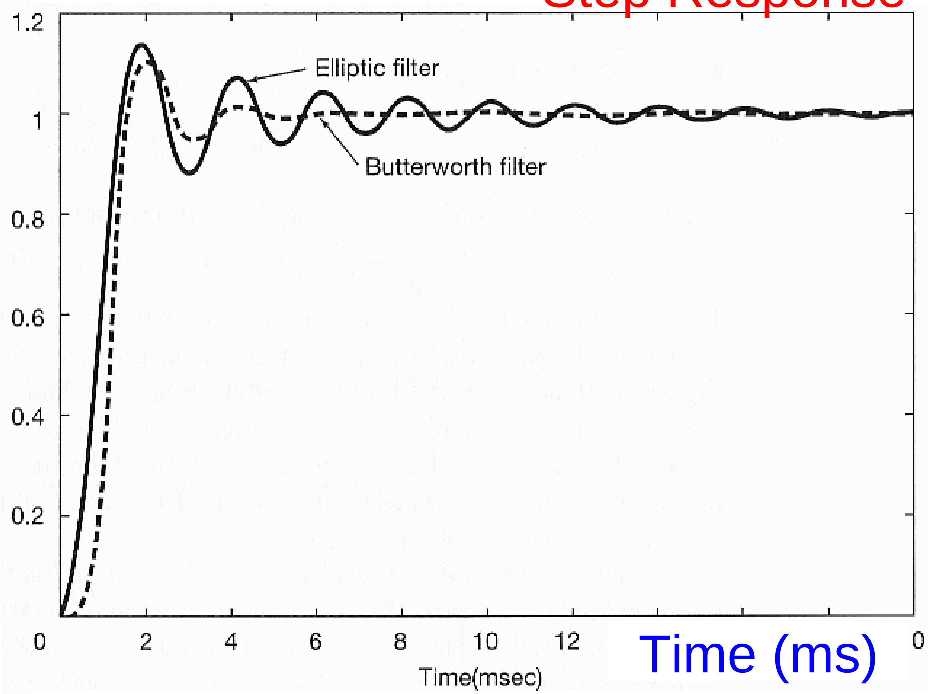
– Fifth-order rational frequency response

– Cutoff frequency = 500 Hz

Frequency Response



Step Response



- The Magnitude-Phase Representation of the Fourier Transform
- The Magnitude-Phase Representation of Frequency Response of LTI Systems
- Time-Domain Properties of Ideal Frequency-Selective Filters
- Time-Domain and Frequency-Domain Aspects of Non-ideal Filters
- 1st-Order & 2nd-Order Continuous-Time Systems
- 1st-Order & 2nd-Order Discrete-Time Systems
- Time- & Frequency-Domain Analysis of Systems

(p.472)

DT Non-recursive Filters:

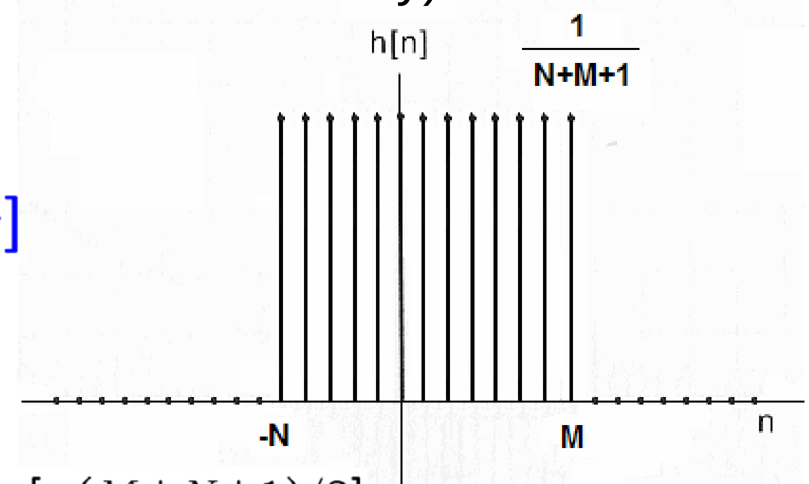
- Recursive or infinite impulse response (IIR) filters
  - > Impossible to design a causal, recursive filter with exactly linear phase (related to time delay)

$$y[n] - a\, y[n-1] = x[n] \qquad |a| < 1$$

$$\Rightarrow \quad H(e^{jw}) = \frac{1}{1 - ae^{-jw}}$$

- Non-recursive or finite impulse response (FIR) filters
  - > Can have exactly linear phase (related to time delay)

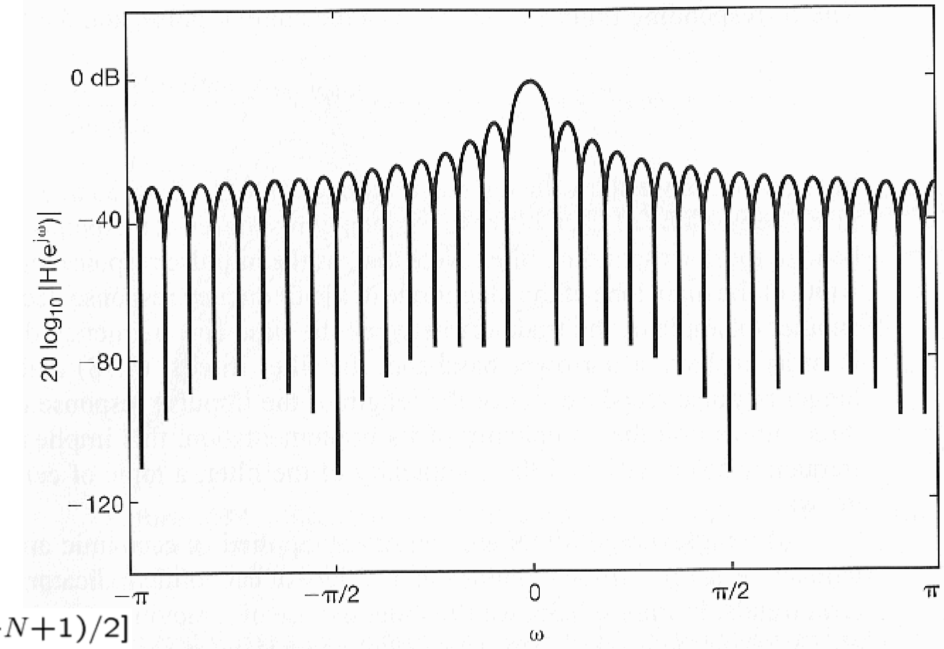
$$y[n] = \frac{1}{N+M+1} \sum_{k=-N}^{M} x[n-k]$$



$$\Rightarrow \quad H(e^{jw}) = \frac{1}{N+M+1} e^{jw[(N-M)/2]} \frac{\sin[w(M+N+1)/2]}{\sin(w/2)}$$

Log-Magnitude Plots:

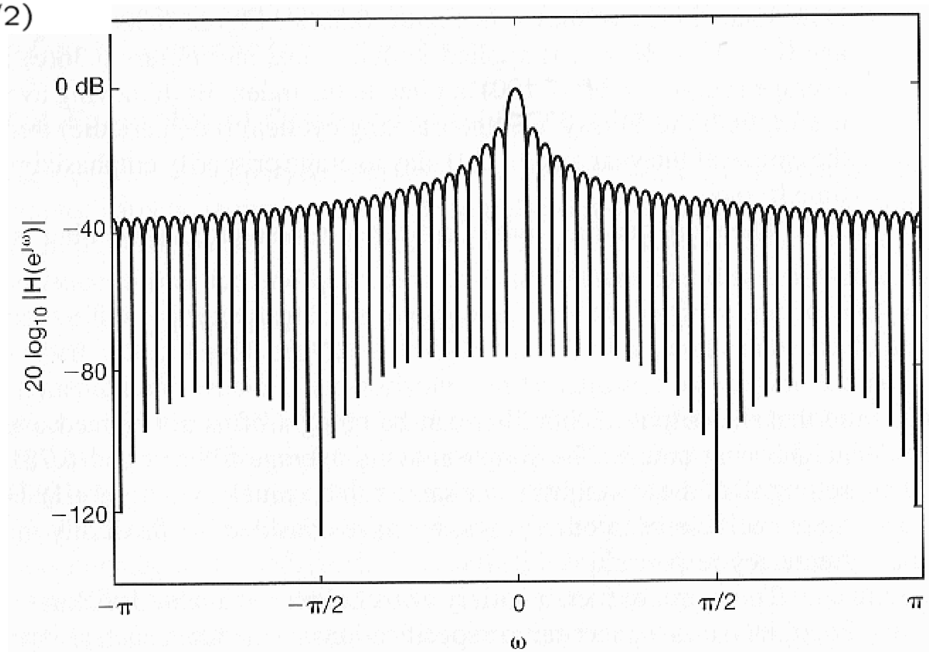
$$N + M + 1 = 33$$



(a)

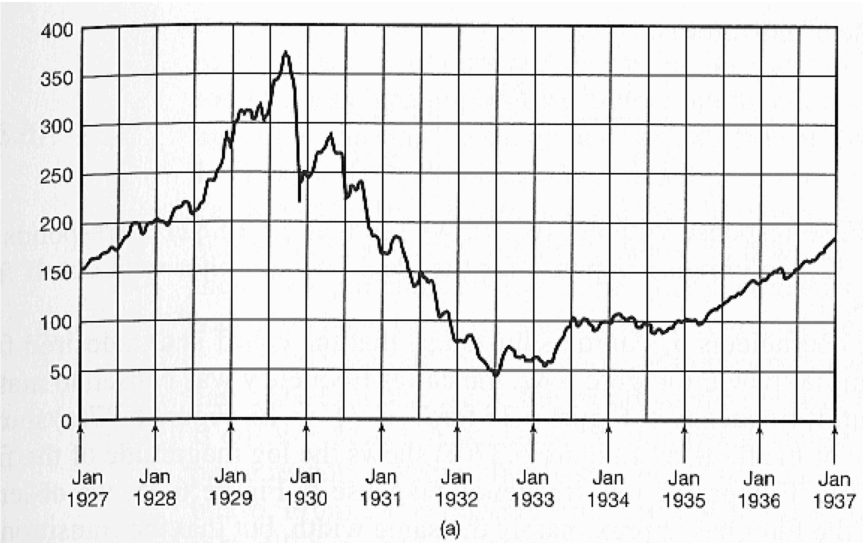
$$H(e^{jw}) = \frac{1}{N+M+1} e^{jw[(N-M)/2]} \frac{\sin[w(M+N+1)/2]}{\sin(w/2)}$$

$$N + M + 1 = 65$$

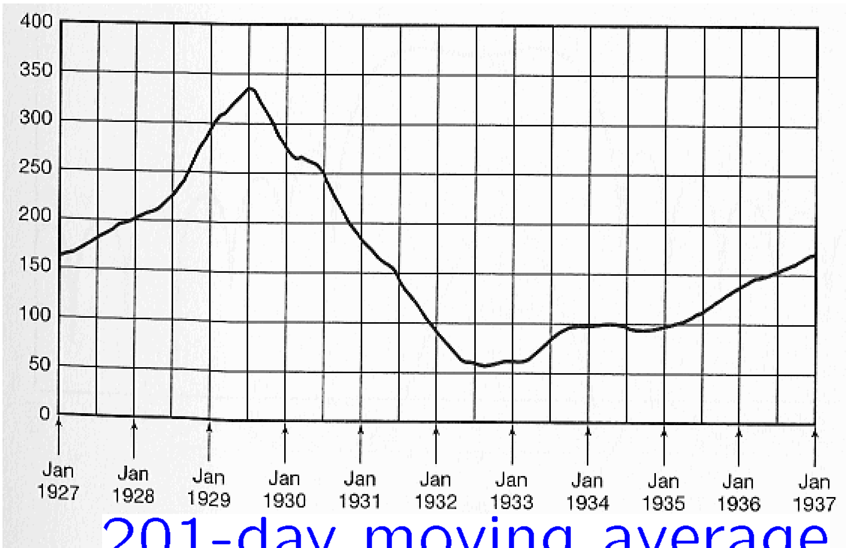


(b)

- Lowpass Filtering on Dow Jones Weekly Stock Market Index:



51-day moving average



201-day moving average

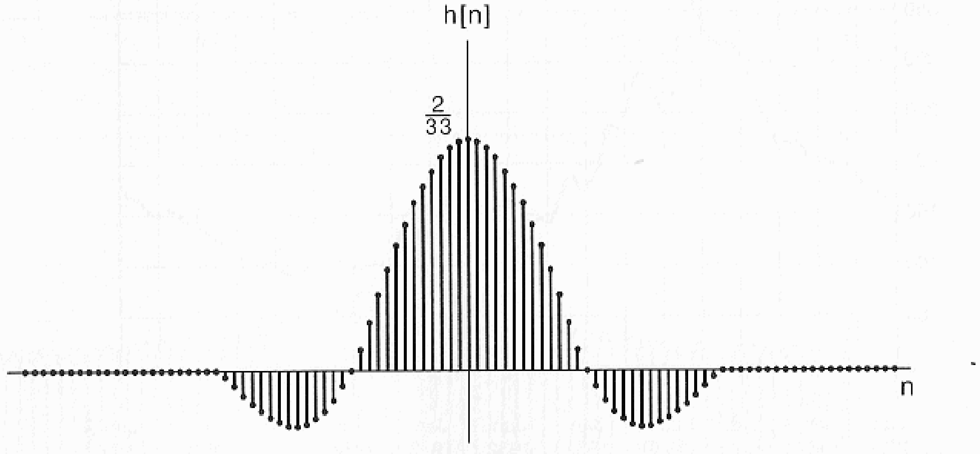
General Form of DT Non-recursive Filters:

$$y[n] = \sum_{k=-N}^{M} b_k \, x[n-k] \qquad y[n] = \sum_{k=-N}^{M} \frac{1}{N+M+1} x[n-k]$$

- Let $N = M = 16$:

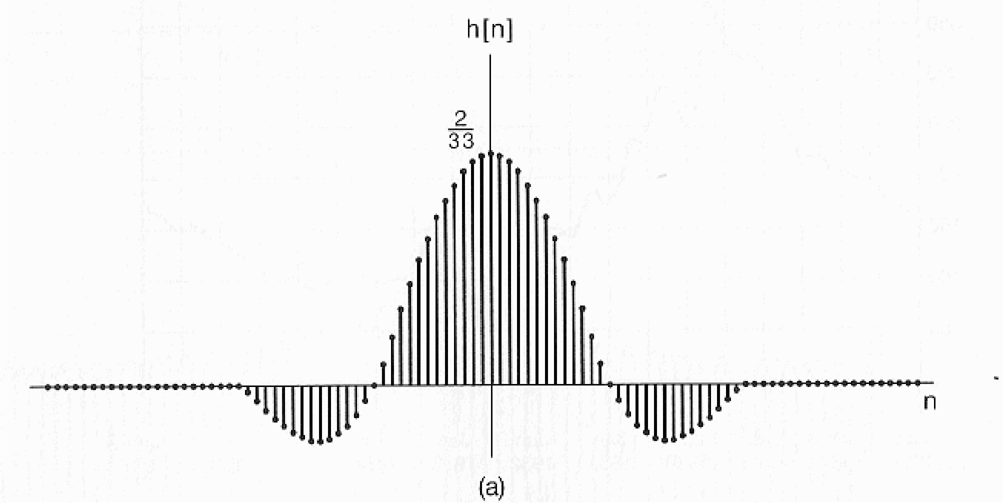
$$b_k = \begin{cases} \dfrac{\sin(2\pi k/33)}{\pi k}, & |k| \le 32 \\ 0, & |k| > 32 \end{cases}$$

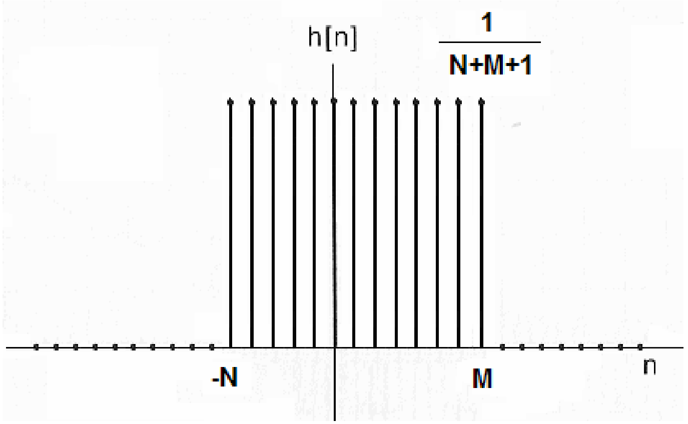
$$h[n] = \begin{cases} \dfrac{\sin(2\pi n/33)}{\pi n}, & |n| \le 32 \\ 0, & |n| > 32 \end{cases}$$

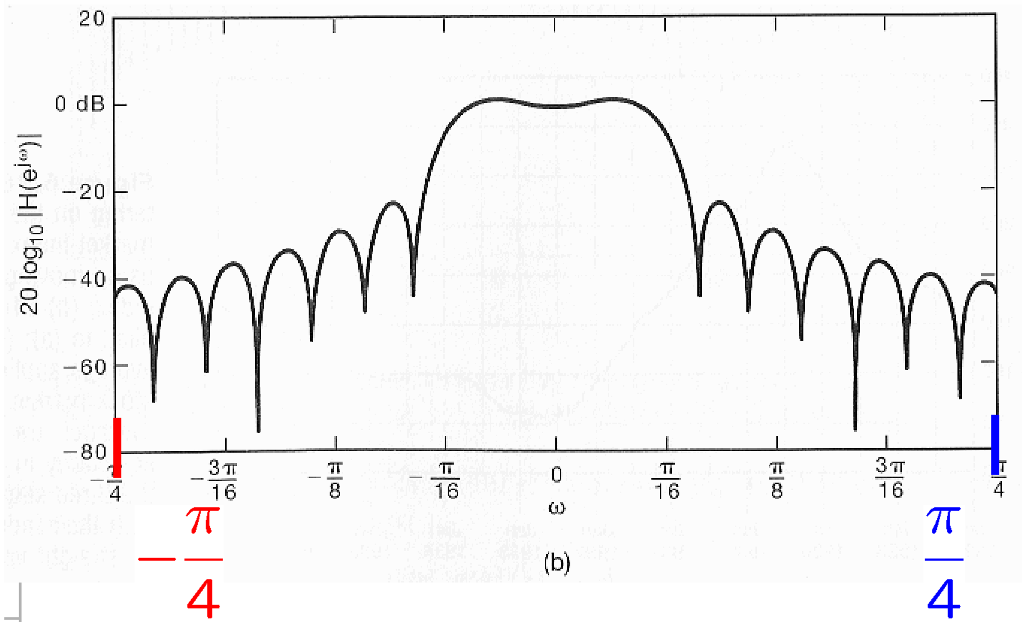


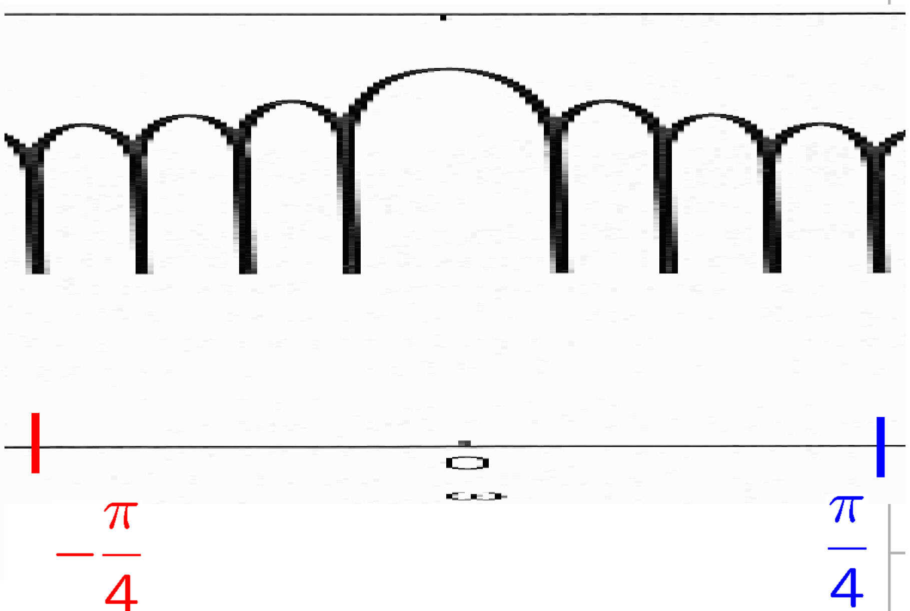
(a)

General Form of DT Non-recursive Filters:

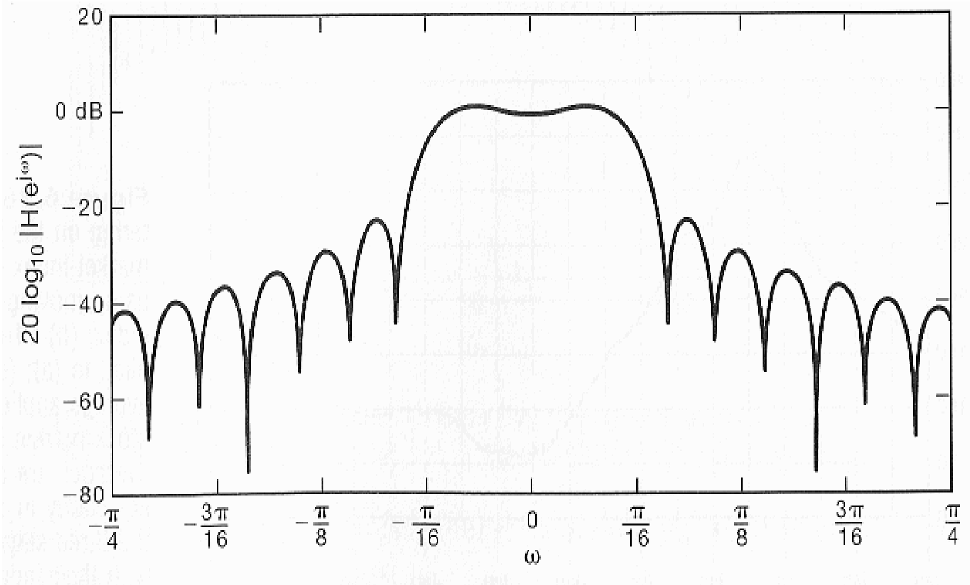




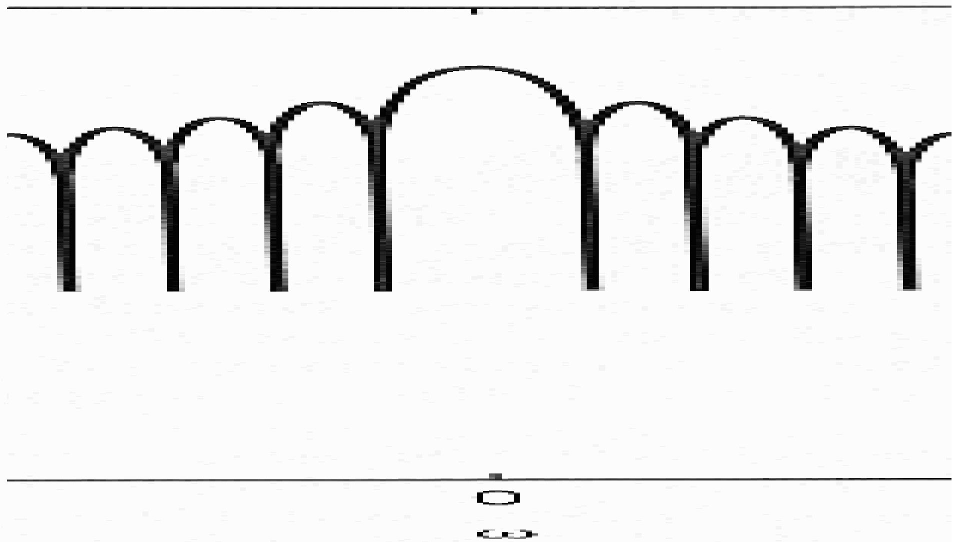




▪ Comparison on a Linear Amplitude Scale:

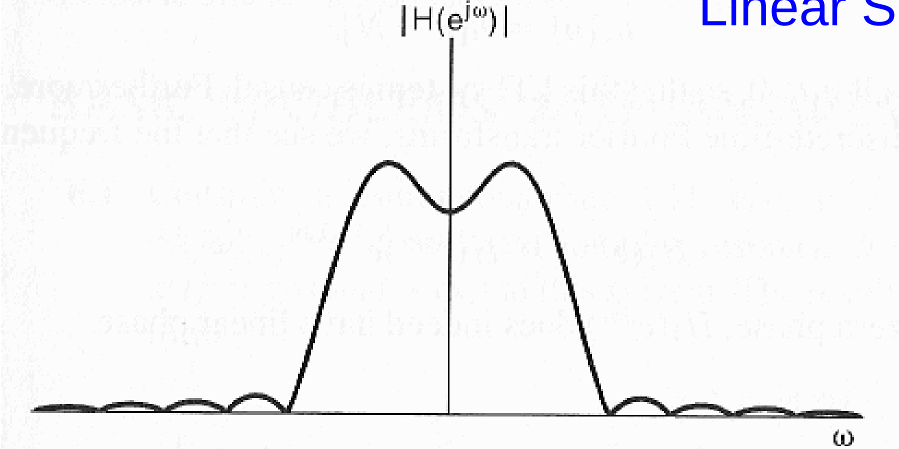


(b)

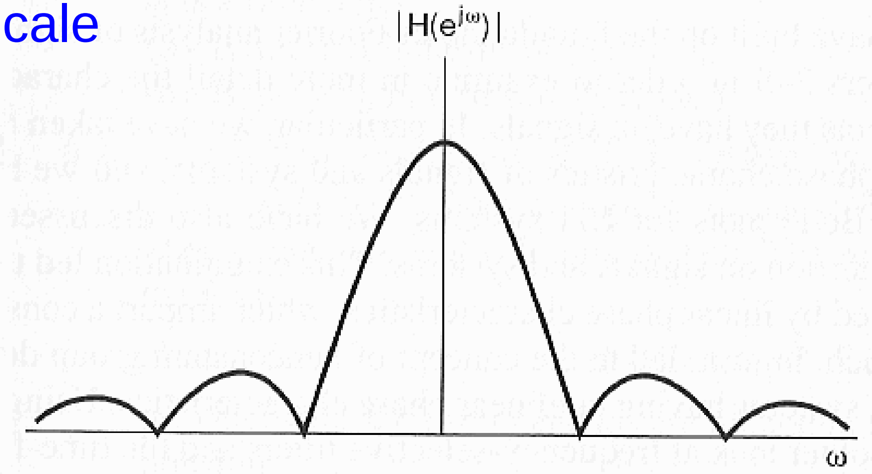


Log Scale

Linear Scale



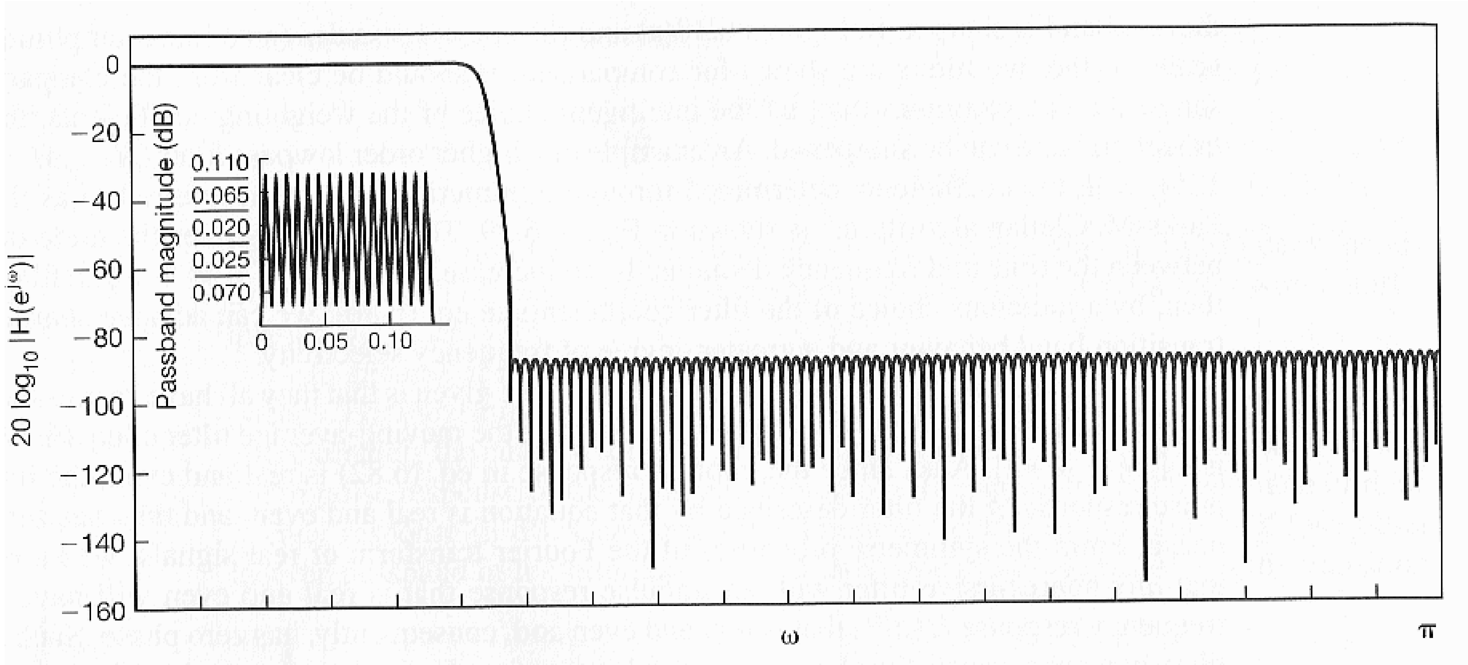
(a)



(b)

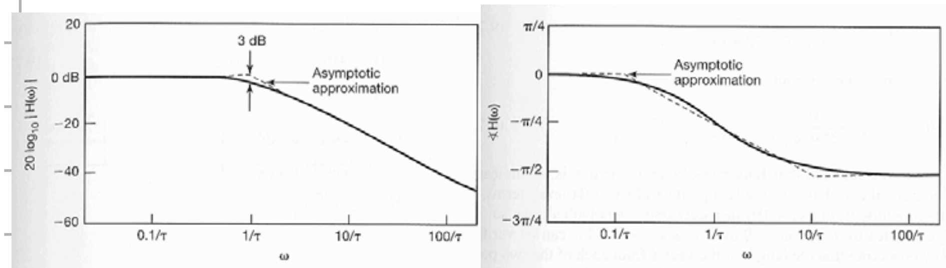
Lowpass Non-recursive Filter with 251 Coefficients:

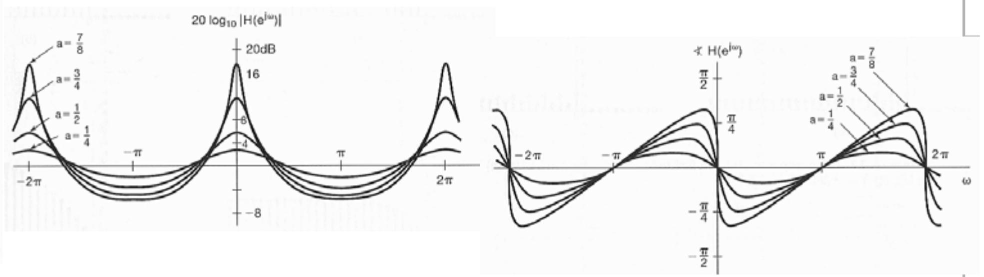
$$y[n] = \sum_{k=-N}^{M} b_k \, x[n-k]$$

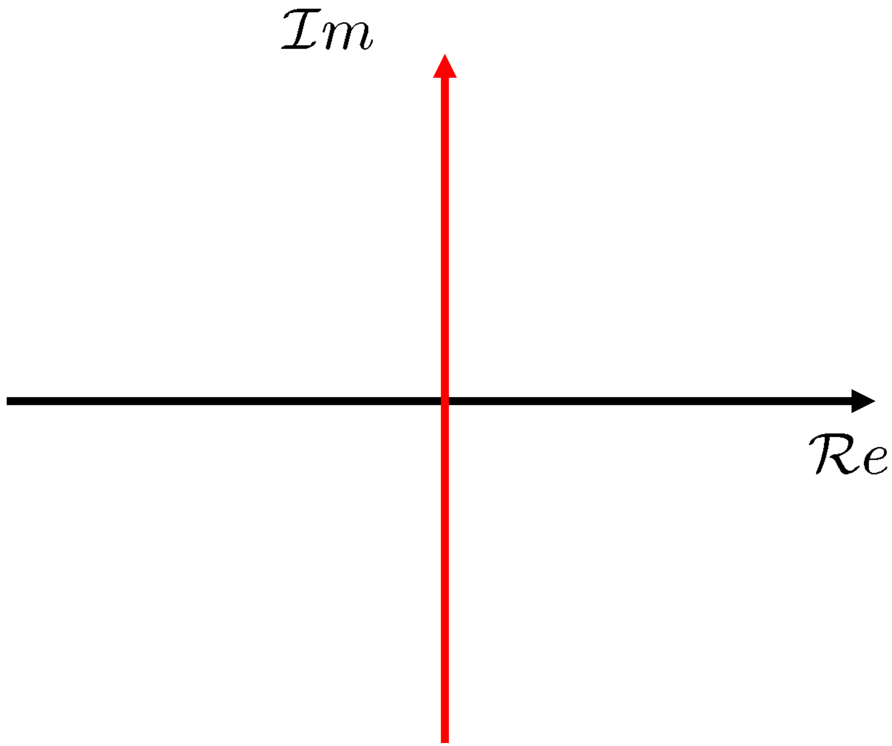


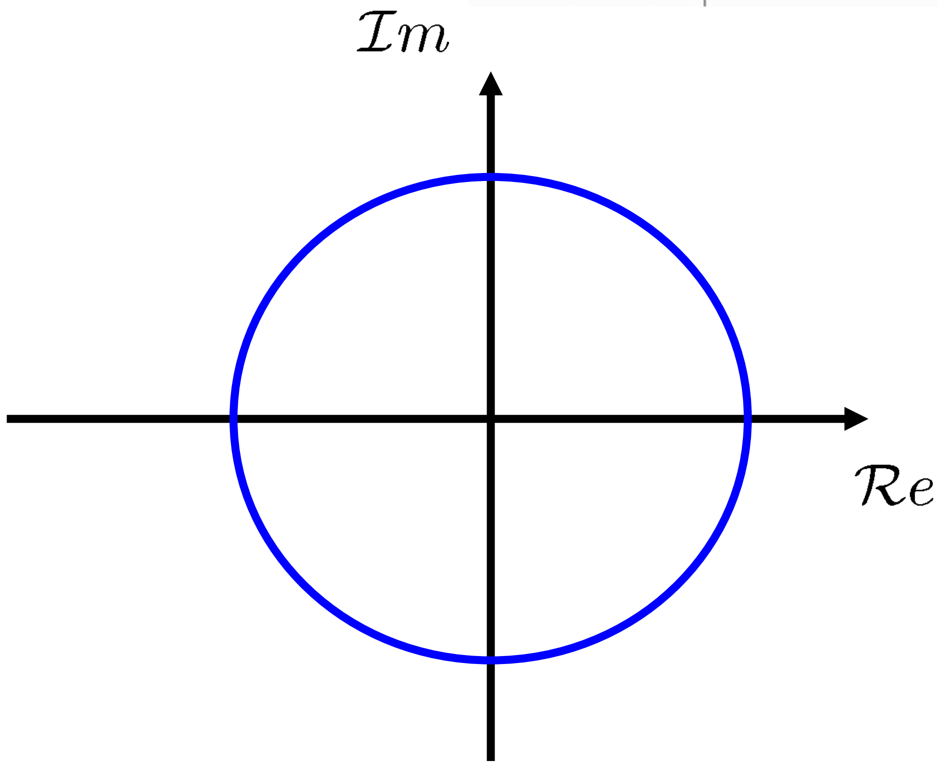
Coefficients determined by the Parks-McClellan algorithm

- Geometric Evaluation of the Fourier Transform of The Laplace Transform & Z-Transform
- Sec 9.4 (p. 674) and Sec 10.4 (p. 763)



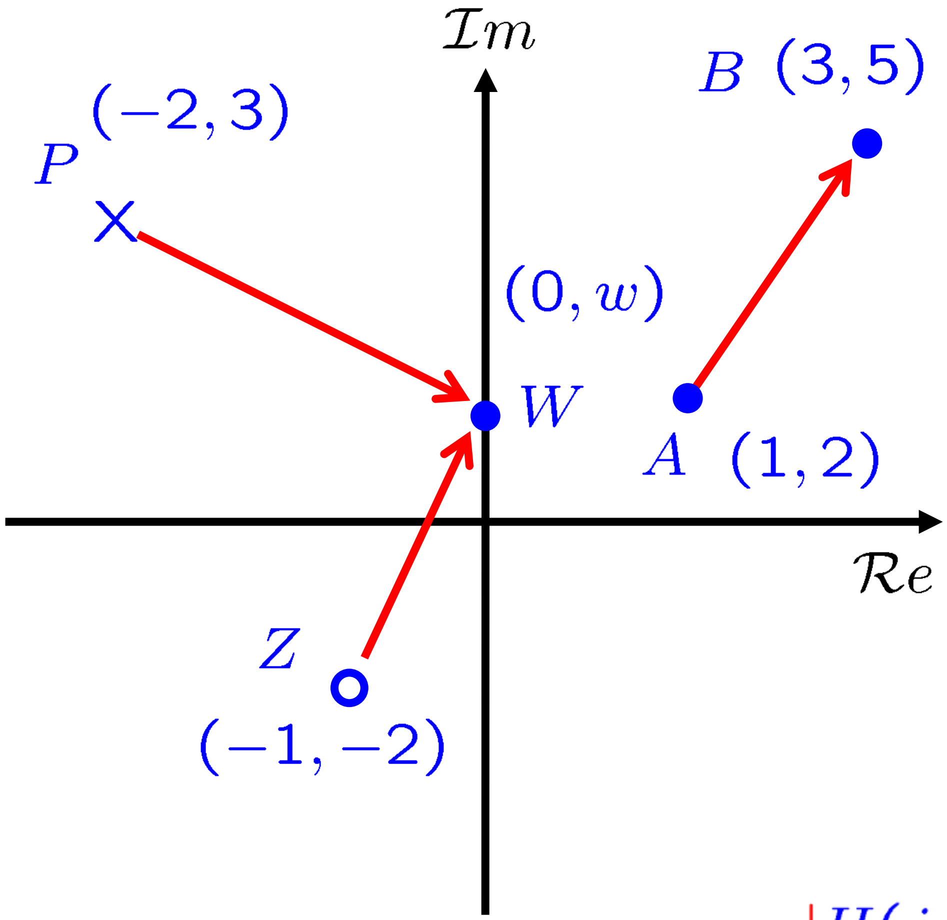






Magnitude-Phase Representation in Complex Plane (s-plane & z-plane)

- In s-plane or z-plane:



$$\overrightarrow{AB} = (3+5j) - (1+2j) = 2+3j$$

$$\overrightarrow{AB} = (3,5) - (1,2) = (2,3)$$

$$|\overrightarrow{AB}| = \sqrt{2^2+3^2}$$

$$\measuredangle \overrightarrow{AB} = \tan^{-1}\frac{(5-2)}{(3-1)}$$

$$H(s) = \frac{s-(-1-2j)}{s-(-2+3j)}$$

$$|H(jw)| = \frac{|jw-(-1-2j)|}{|jw-(-2+3j)|} = \frac{|\overrightarrow{ZW}|}{|\overrightarrow{PW}|}$$

$$\measuredangle H(jw) = \measuredangle \overrightarrow{ZW} - \measuredangle \overrightarrow{PW}$$

$$\frac{d}{dt}y(t) + ay(t) = ax(t)$$

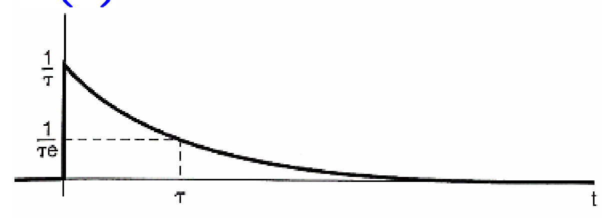
$$\Rightarrow \quad H(jw) = \frac{a}{jw + a}$$

$$\Rightarrow \quad H(s) = \frac{a}{s + a}$$

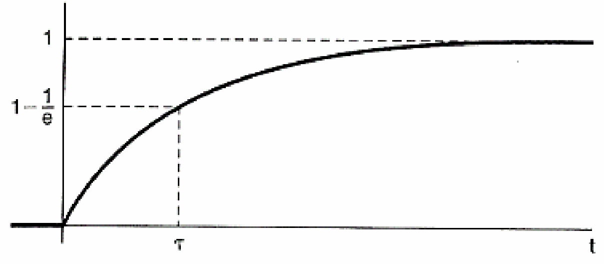
$$h(t) = a\, e^{-at}\, u(t)$$

$$s(t) = \left[1 - e^{-at}\right]\, u(t)$$

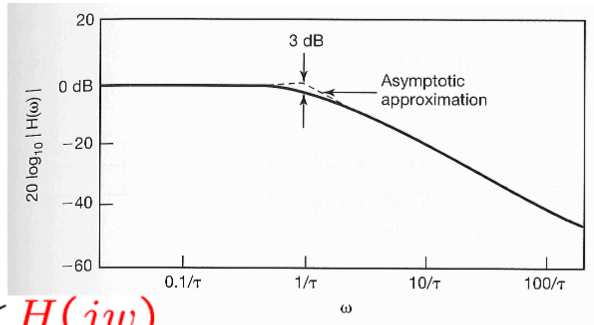
$h(t)$



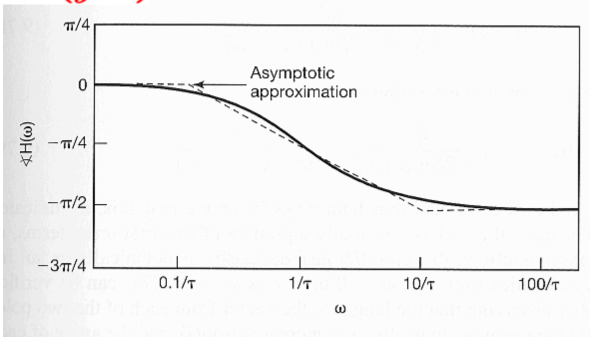
$s(t)$



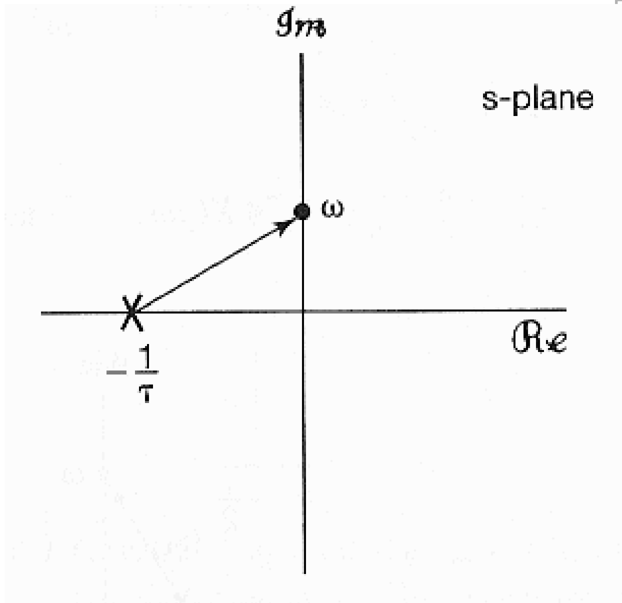
$20 \log_{10} |H(jw)|$



$\measuredangle H(jw)$



$H(s)$



$$y[n] - a\, y[n-1] = x[n] \qquad |a| < 1$$

$$\Rightarrow H(e^{jw}) = \frac{1}{1 - ae^{-jw}}$$

$$\Rightarrow H(z) = \frac{z}{z-a}, \quad |z| > |a|$$

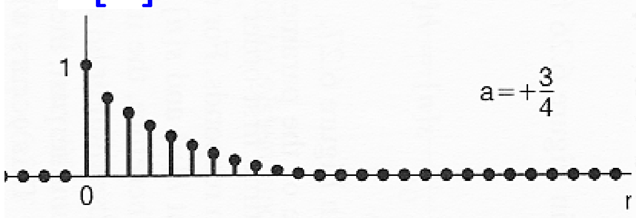
$$\Rightarrow h[n] = a^n\, u[n]$$

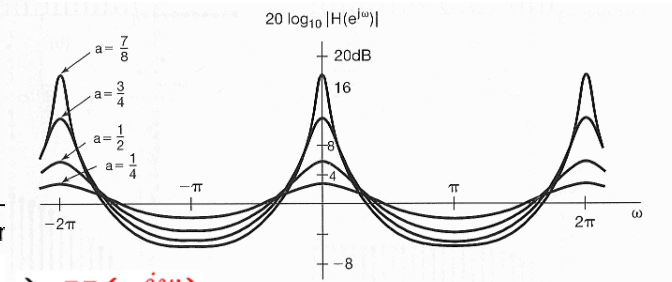
$$\Rightarrow s[n] = \frac{1 - a^{n+1}}{1-a}\, u[n]$$

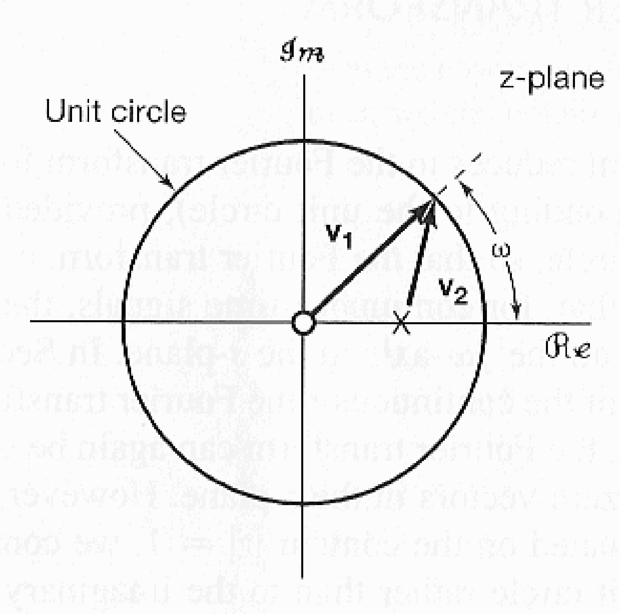
$20 \log_{10} |H(e^{jw})|$

$H(z)$

$h[n]$



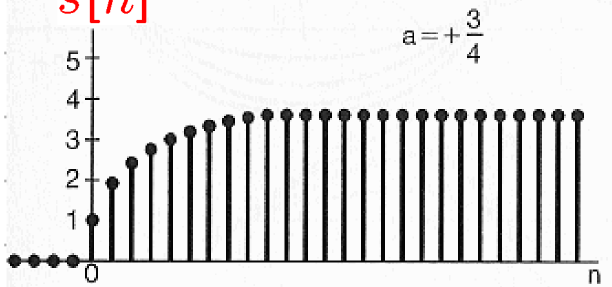


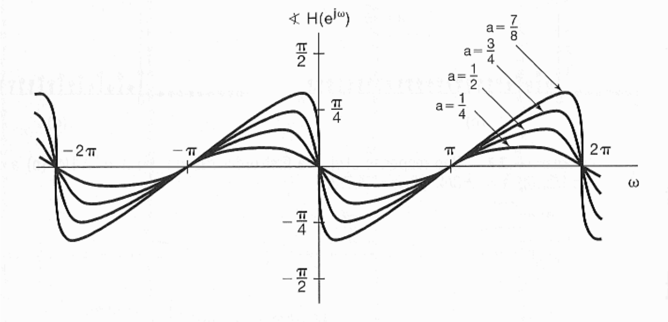


(a)

$\measuredangle H(e^{jw})$

$s[n]$



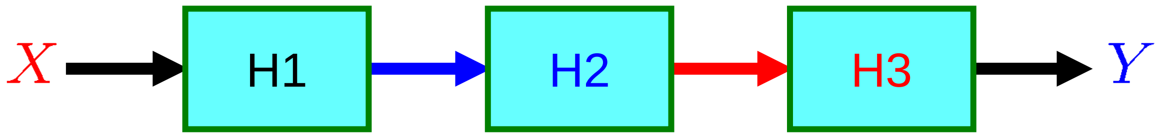


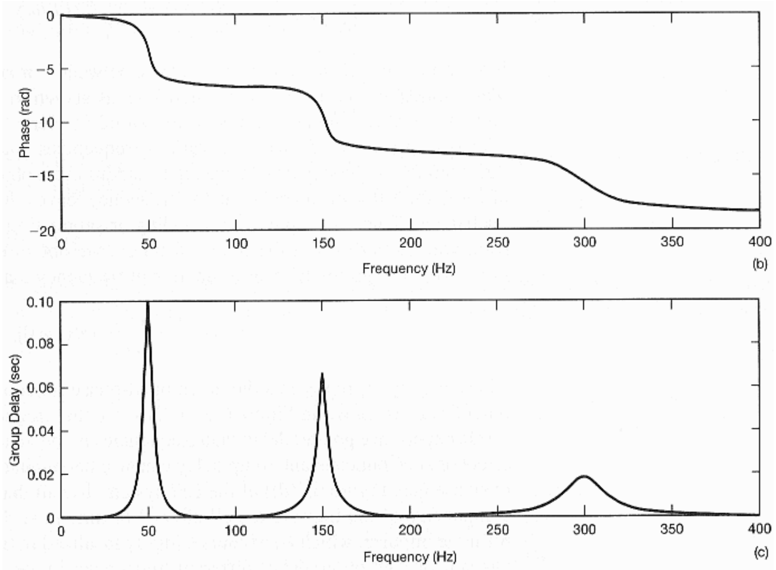
(a)

Summary: Chap 6 - 3

$$x(t) = \delta(t)$$

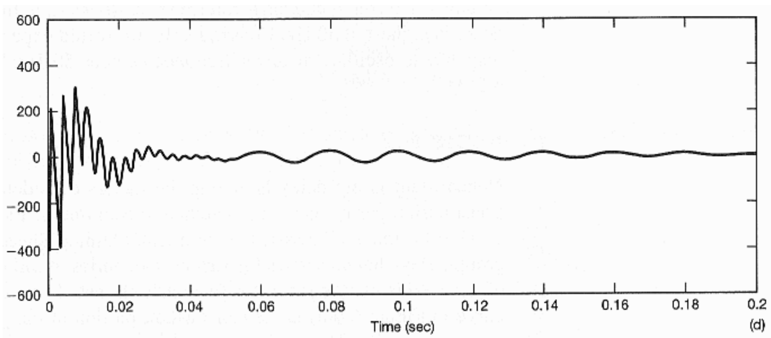
$$X(jw) = 1, \ \forall w$$

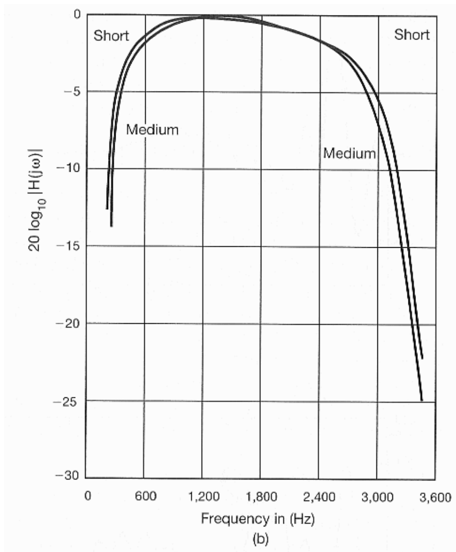


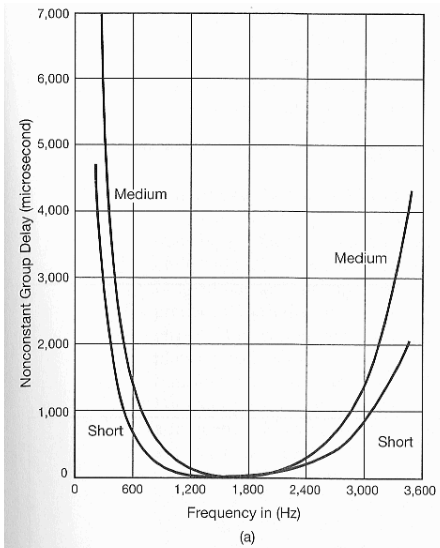


$$\tau(w) = -\frac{d}{dw}\{\sphericalangle H(jw)\}$$

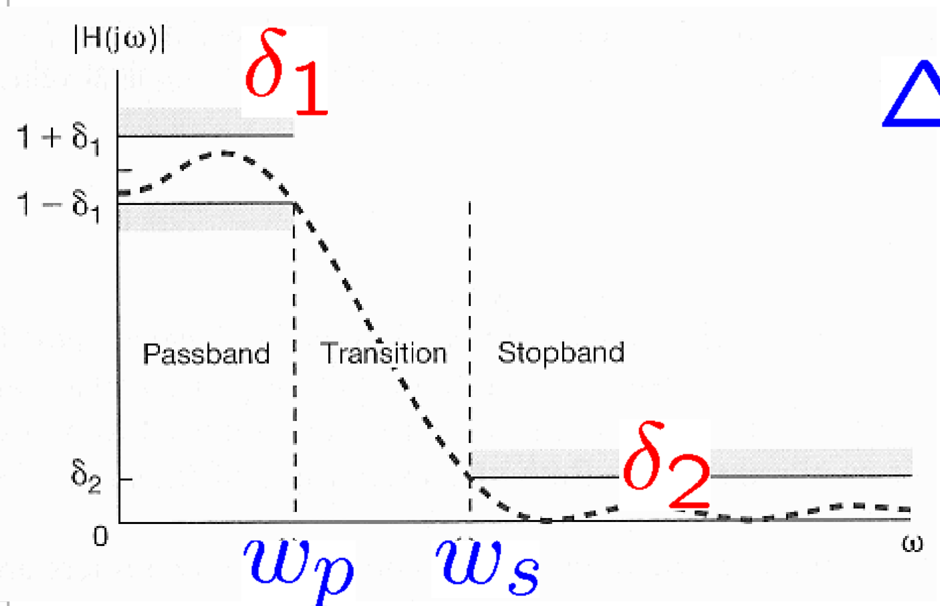
$$y(t)$$

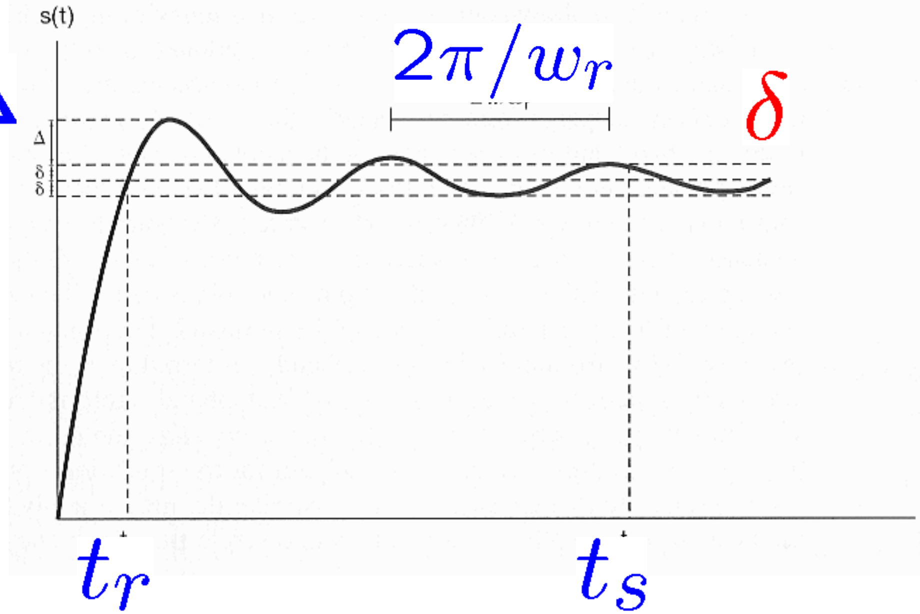






Summary: Chap 6 - 4

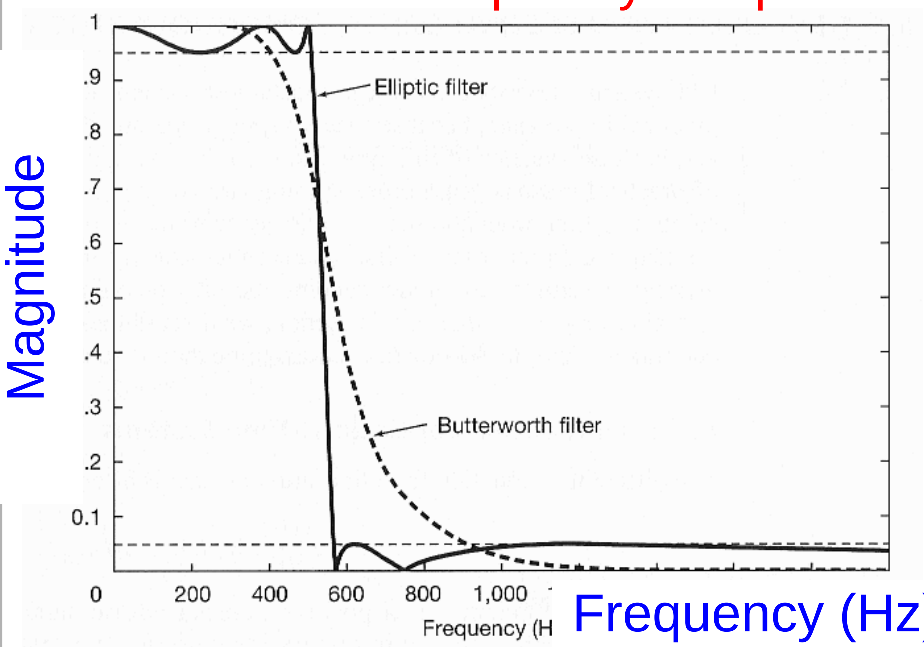




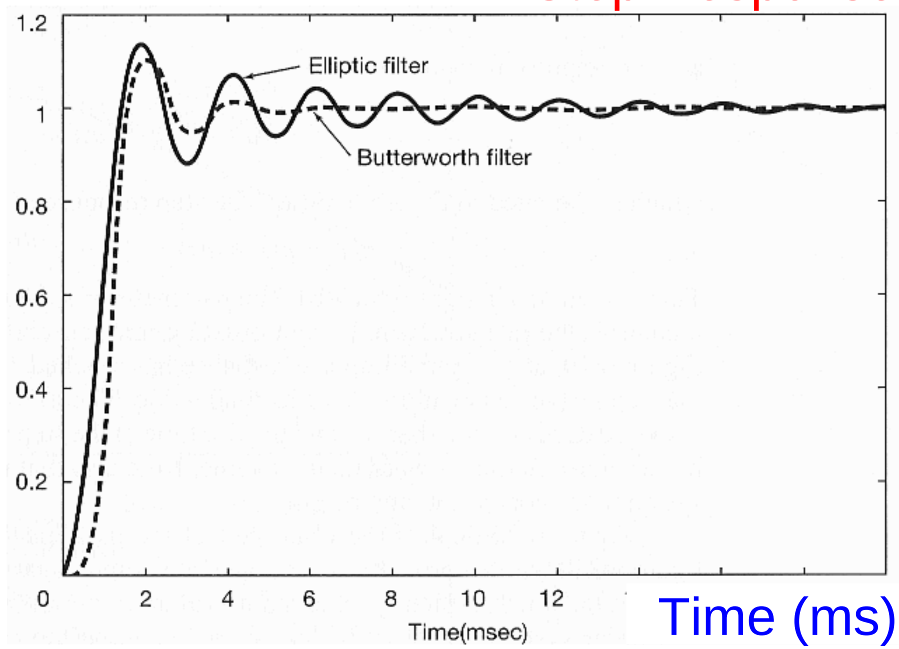
Frequency Response

Step Response

Magnitude



Frequency (Hz)



Time (ms)