Spring 2011

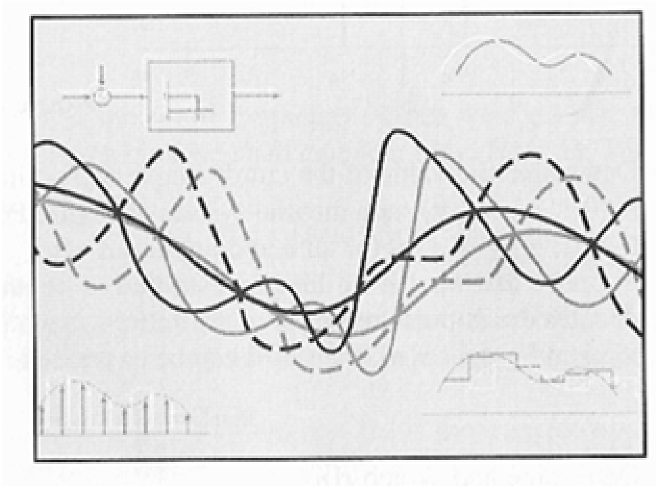
信號與系統
Signals and Systems

Chapter SS-7
Sampling

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 – CT – DT (Chap 3)

Aperiodic

FT – CT (Chap 4) – DT (Chap 5)

Unbounded/Non-convergent

LT – CT (Chap 9)

zT – DT (Chap 10)

Time-Frequency (Chap 6) Communication (Chap 8) Digital Signal Processing (dsp-8)

CT-DT (Chap 7) Control (Chap 11)

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

<table>
<tr><th></th><th colspan="2">CT</th><th colspan="2">DT</th></tr>
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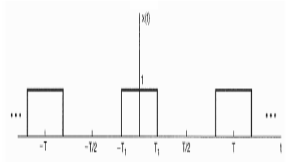
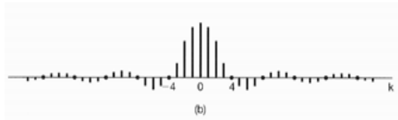
<td></td>
<td></td>
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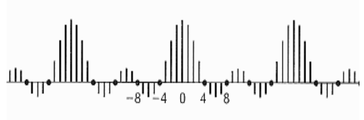
<td></td></tr>
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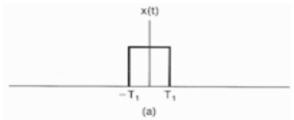
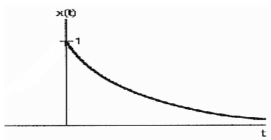
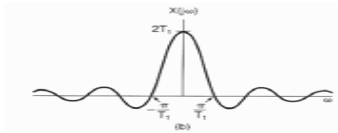
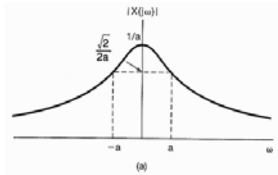
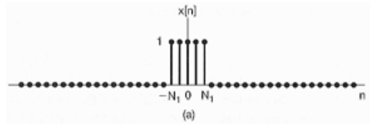
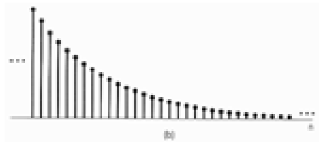
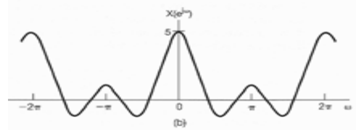
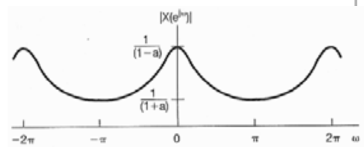
<td></td>
<td></td>
<td></td>
<td></td></tr>
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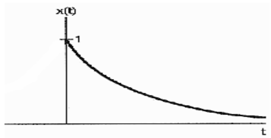
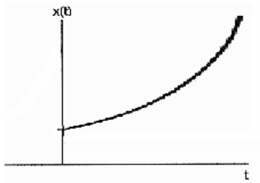
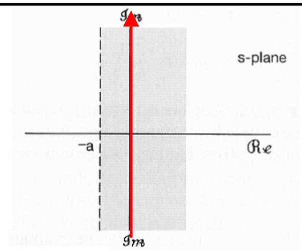
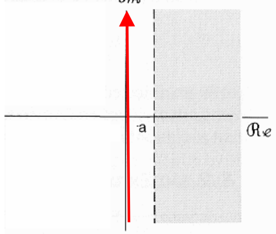
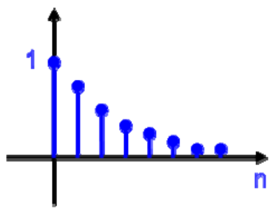
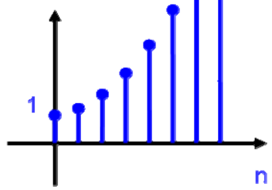
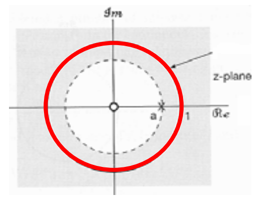
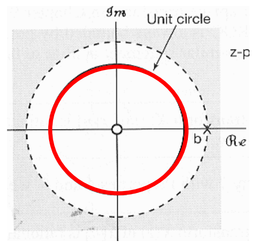
<td></td>
<td></td>
<td></td>
<td></td></tr>
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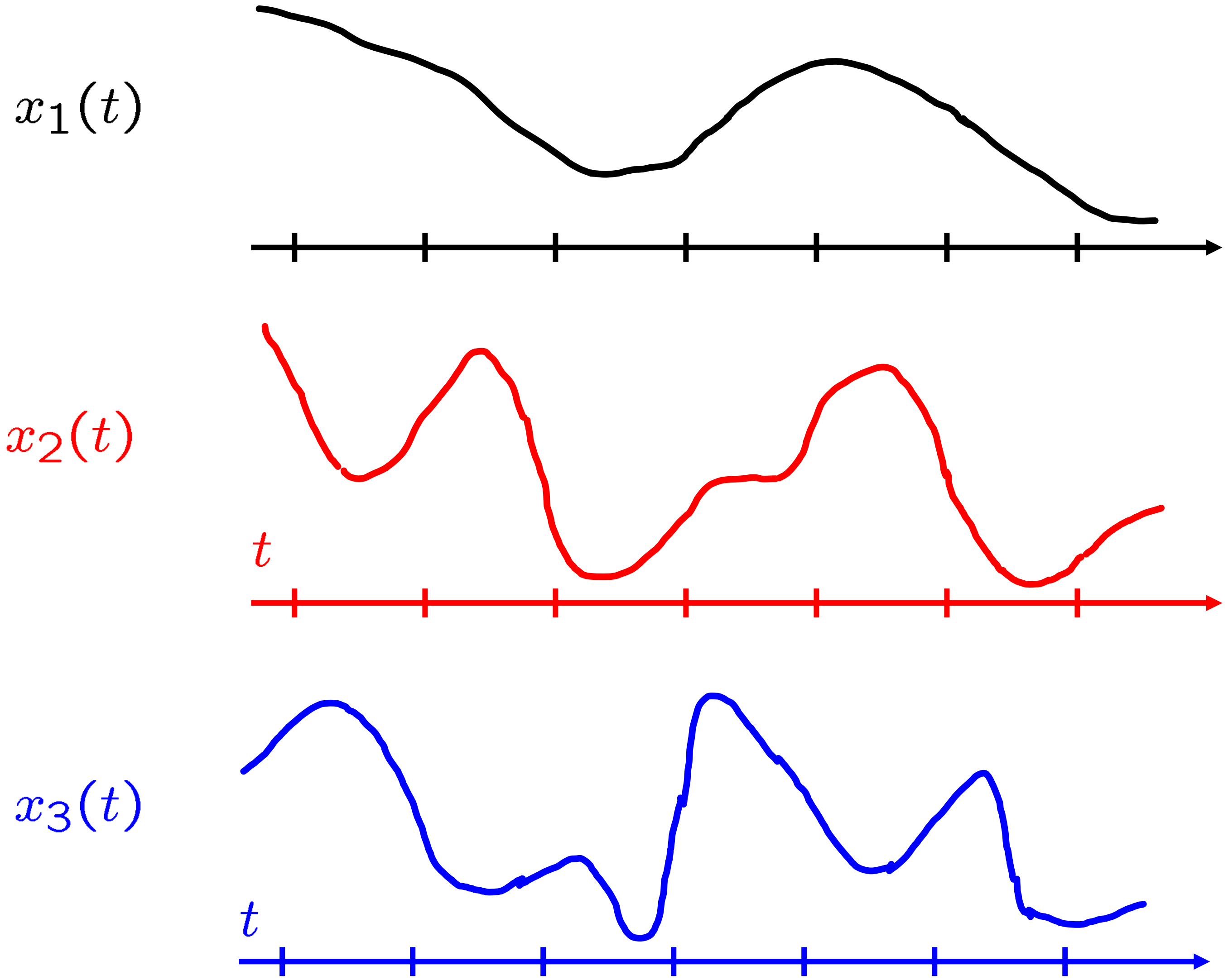
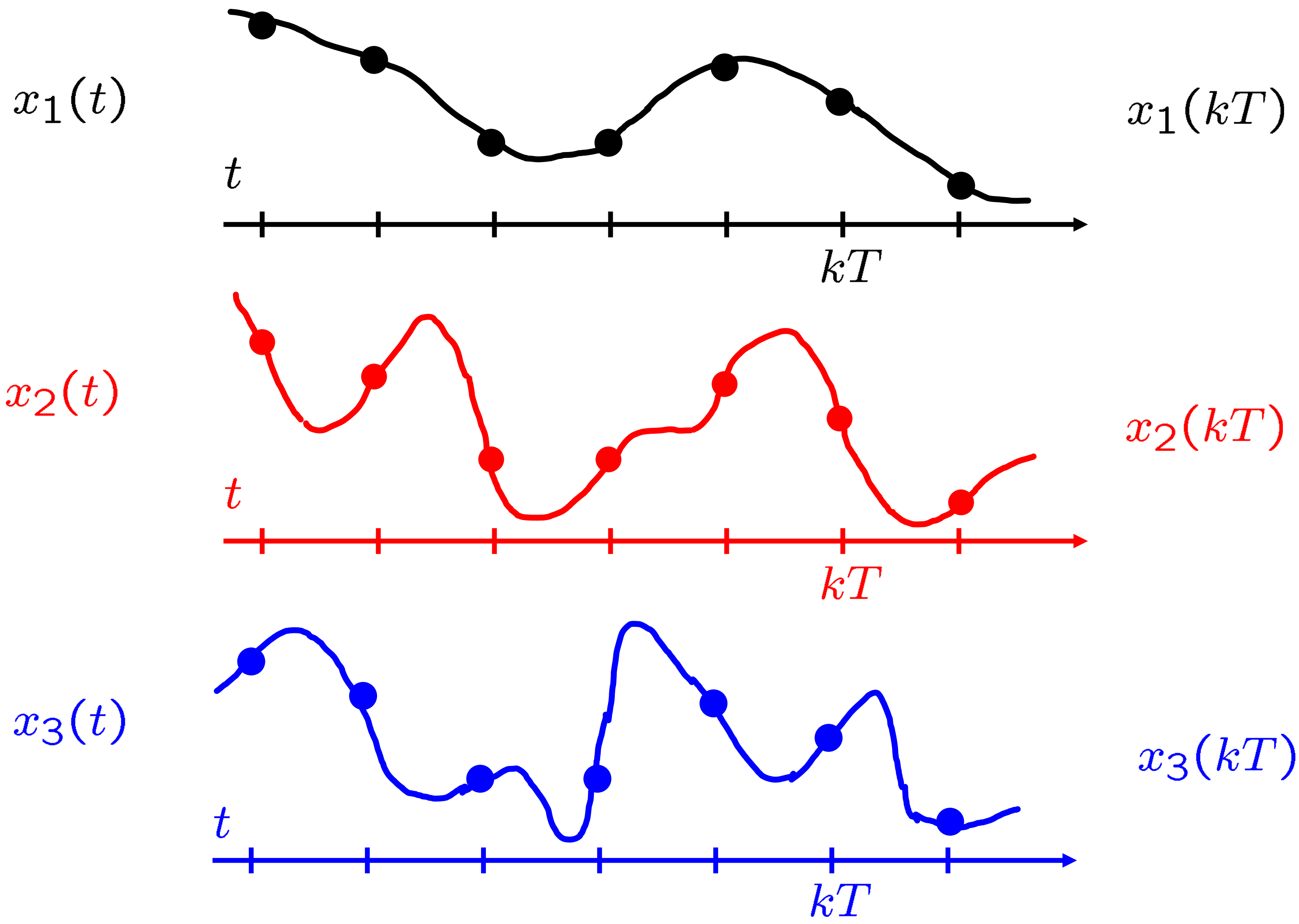
- Representation of of a Continuous-Time Signal by Its Samples: The Sampling Theorem
- Reconstruction of of a Signal from Its Samples Using Interpolation
- The Effect of Under-sampling: Aliasing
- Discrete-Time Processing of Continuous-Time Signals
- Sampling of Discrete-Time Signals

Representation of CT Signals by its Samples

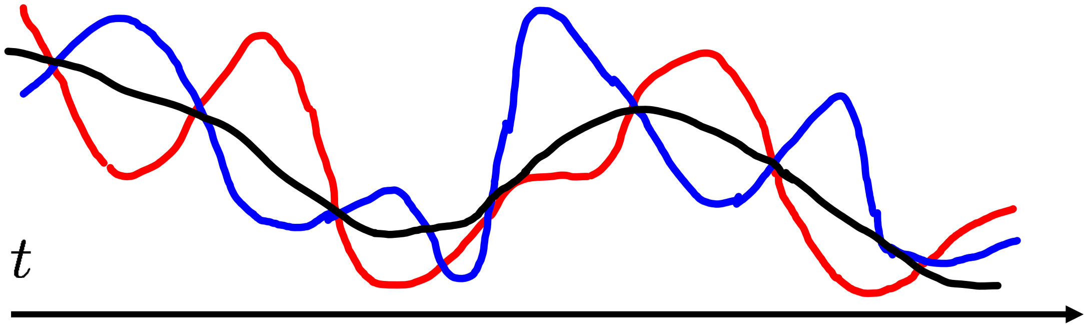


Representation of CT Signals by its Samples

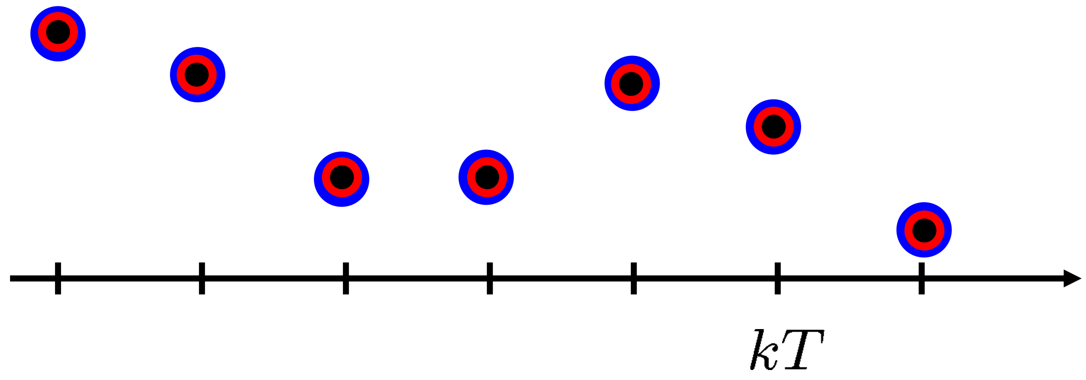


Representation of CT Signals by its Samples

$x_1(t) \neq x_2(t) \neq x_3(t)$



$x_1(kT) = x_2(kT) = x_3(kT)$

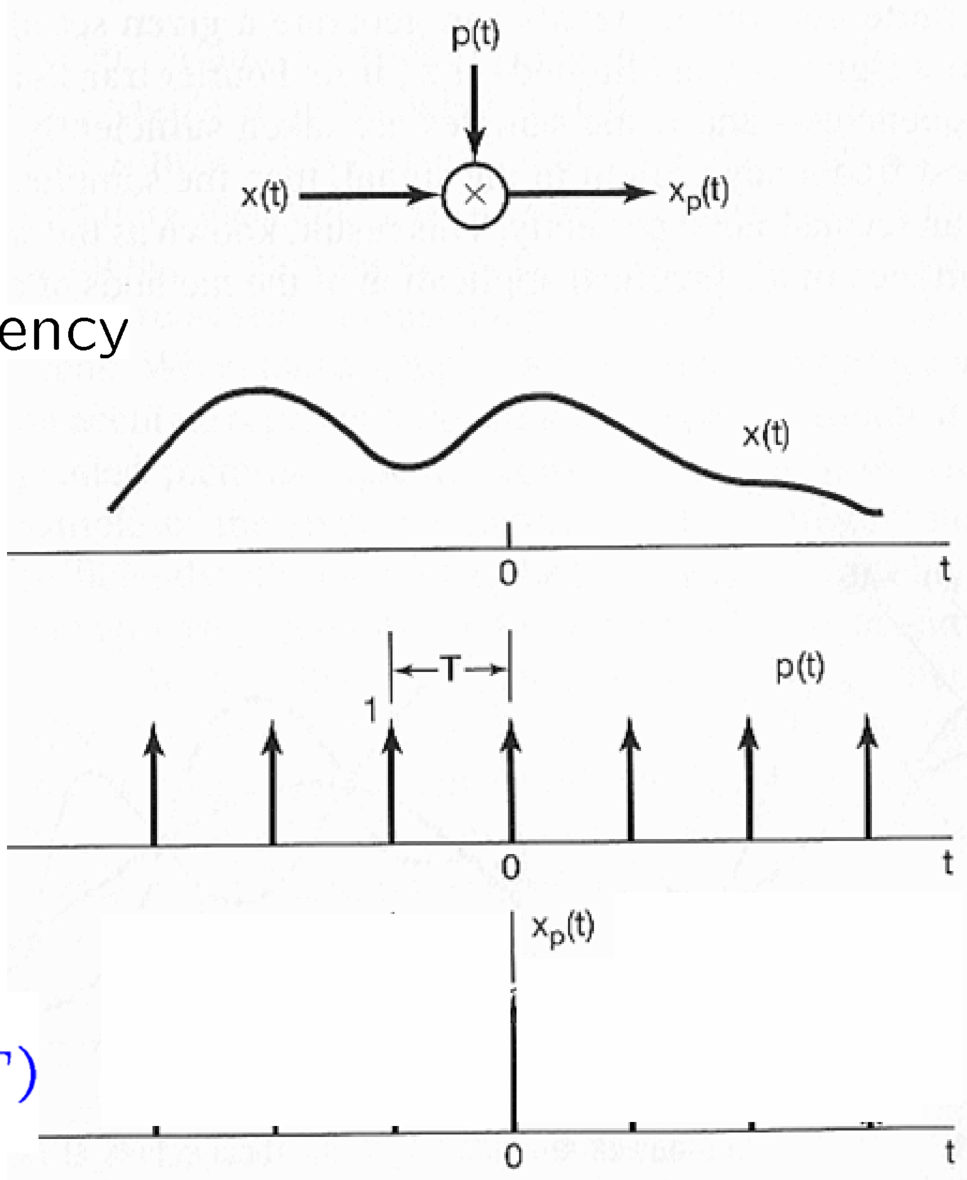


Impulse-Train Sampling:

$p(t)$: sampling function

T : sampling period

$w_s = \frac{2\pi}{T}$: sampling frequency



$$\Rightarrow \; x_p(t) = x(t)\, p(t)$$

$$p(t) = \sum_{n=-\infty}^{+\infty} \delta(t - nT)$$

$$x_p(t) = \sum_{n=-\infty}^{+\infty} x(nT)\delta(t - nT)$$

■ Impulse-Train Sampling:

From multiplication property,

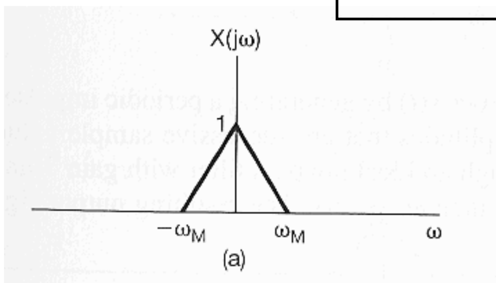
$$x_p(t) = x(t)\, p(t) \quad \overset{\mathcal{F}}{\longleftrightarrow} \quad X_p(jw) = \frac{1}{2\pi}\int_{-\infty}^{+\infty} X(j\theta) P(j(w-\theta)) d\theta$$

Eq 4.70, p. 322

$$= \frac{1}{T}\sum_{k=-\infty}^{+\infty} X(j(w - kw_s))$$

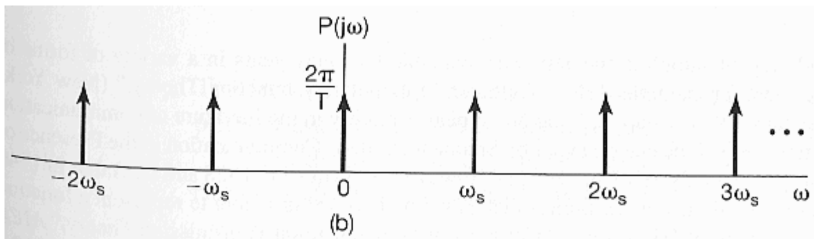
Ex 4.21, p. 323

$$x(t) \quad \overset{\mathcal{F}}{\longleftrightarrow} \quad X(jw)$$



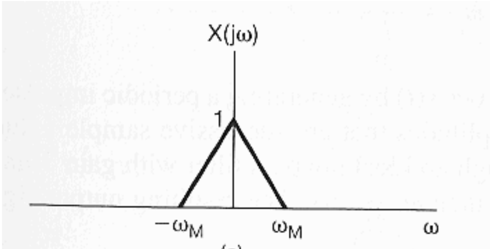
$$p(t) \quad \overset{\mathcal{F}}{\longleftrightarrow} \quad P(jw) = \frac{2\pi}{T}\sum_{k=-\infty}^{+\infty} \delta(w - kw_s)$$

Ex 4.8, pp. 299-300

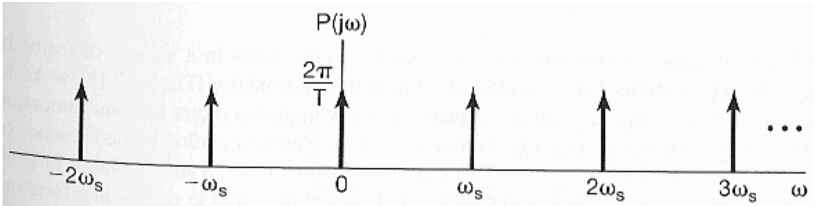


Impulse-Train Sampling:

Ex 4.21, 4.22, pp. 323-4

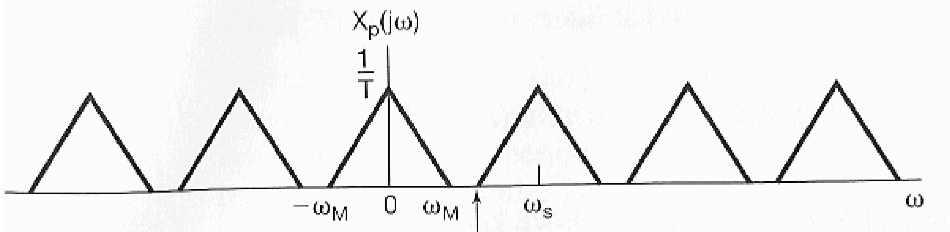


(a)



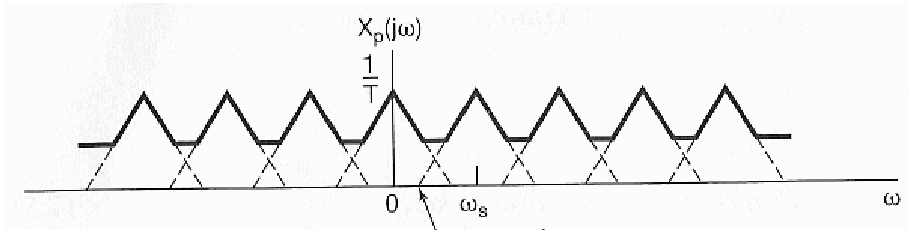
(b)

$w_s > 2w_M$



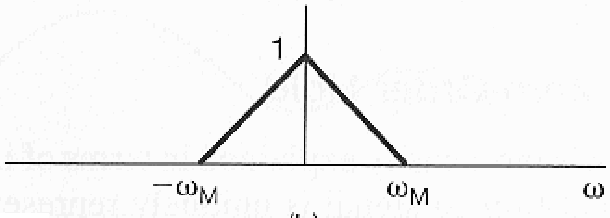
(c)

$w_s < 2w_M$



(d)

- **The Sampling Theorem:**



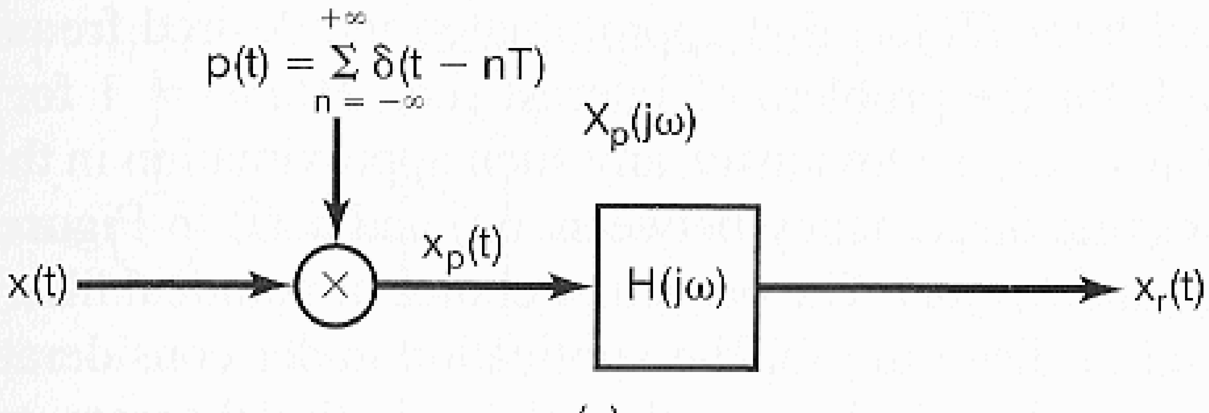
(b)

$x(t)$: a band-limited signal

with $X(jw) = 0$ for $|w| > w_M$

if $w_s > 2w_M$ where $w_s = \dfrac{2\pi}{T}$

$\Rightarrow$ $x(t)$ is uniquely determined by $x(nT), n = 0, \pm 1, \pm 2, \ldots,$

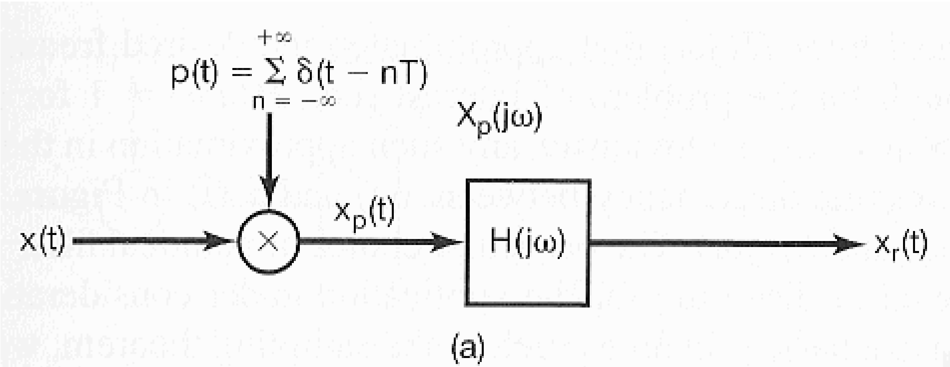


(a)

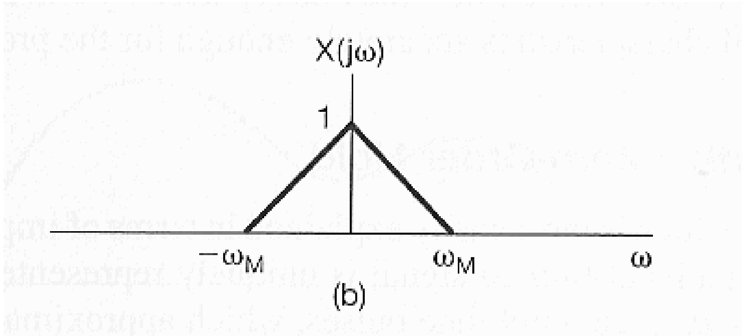
$\Rightarrow$ $2w_M$: Nyquist rate

w_M : Nyquist frequency

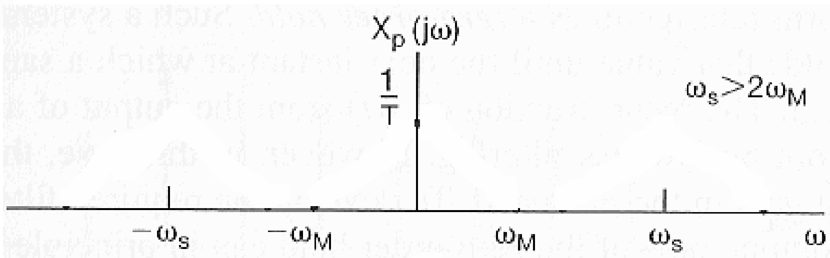
- Exact Recovery by an Ideal Lowpass Filter:

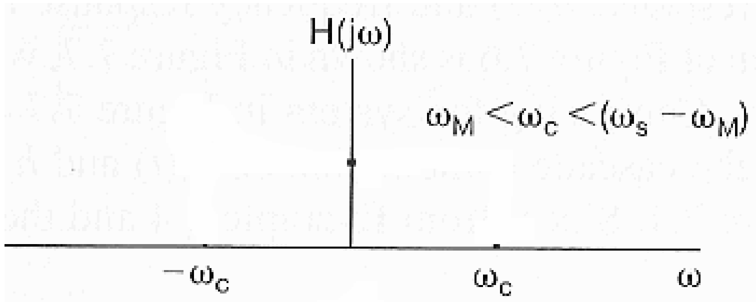


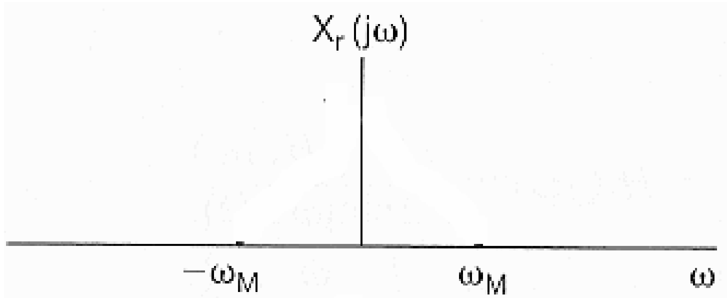
(a)

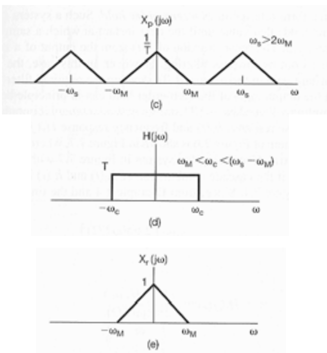


(b)

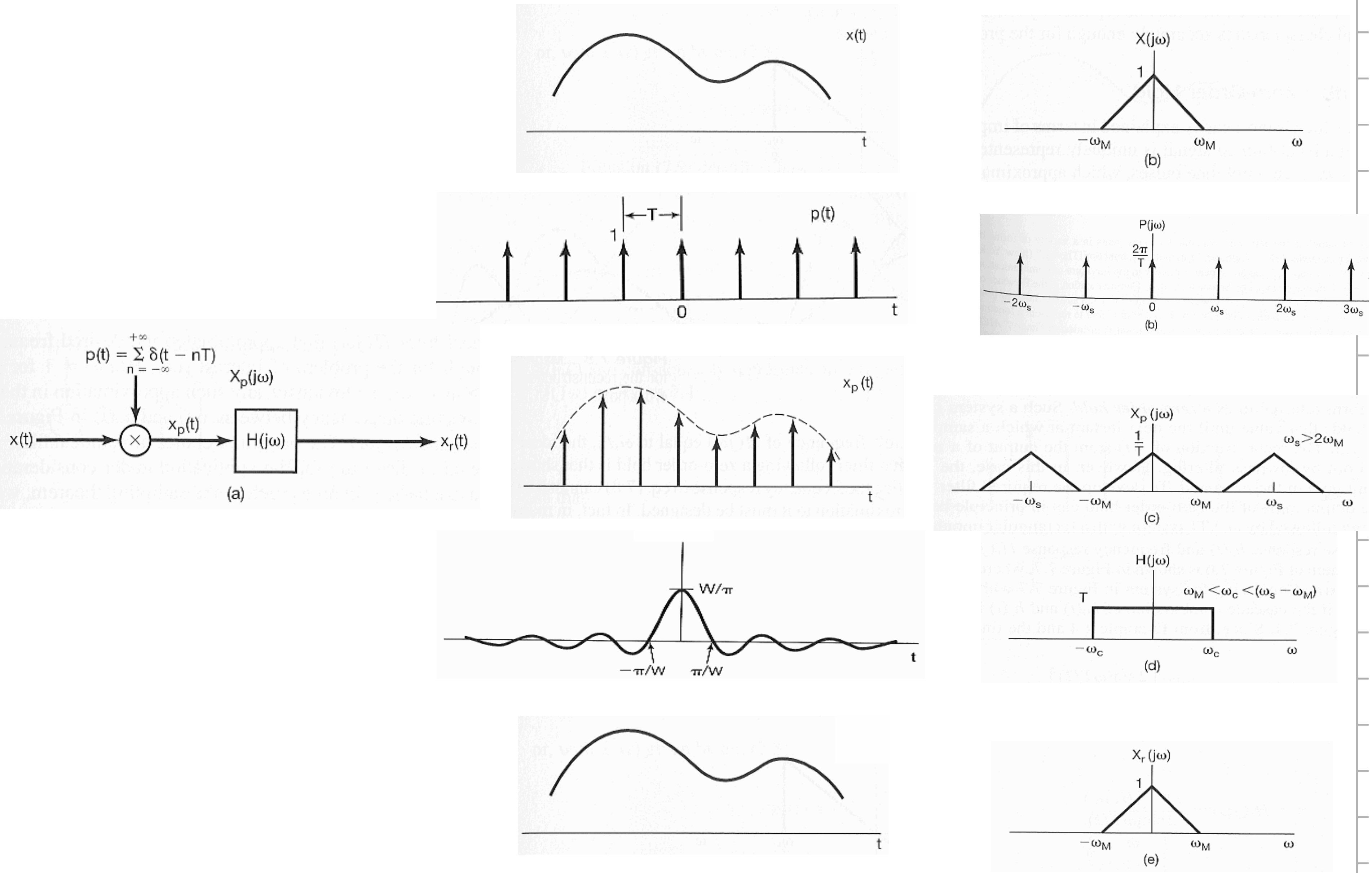




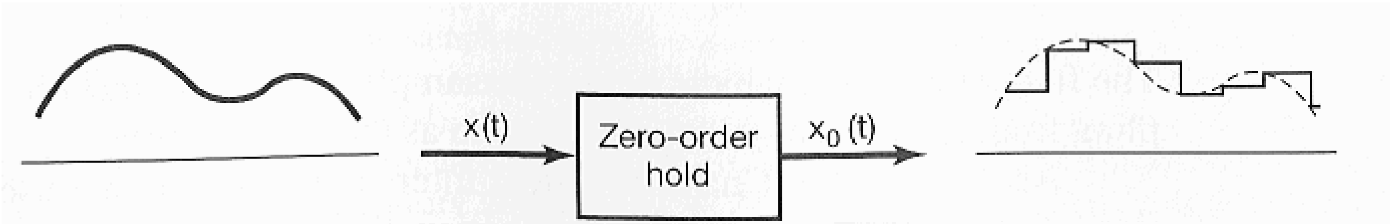


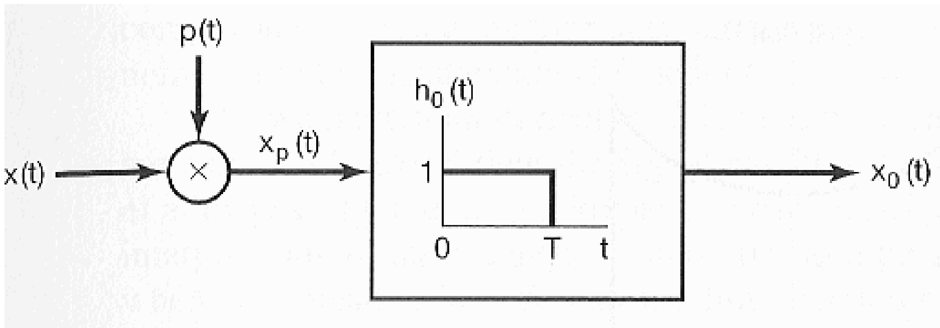


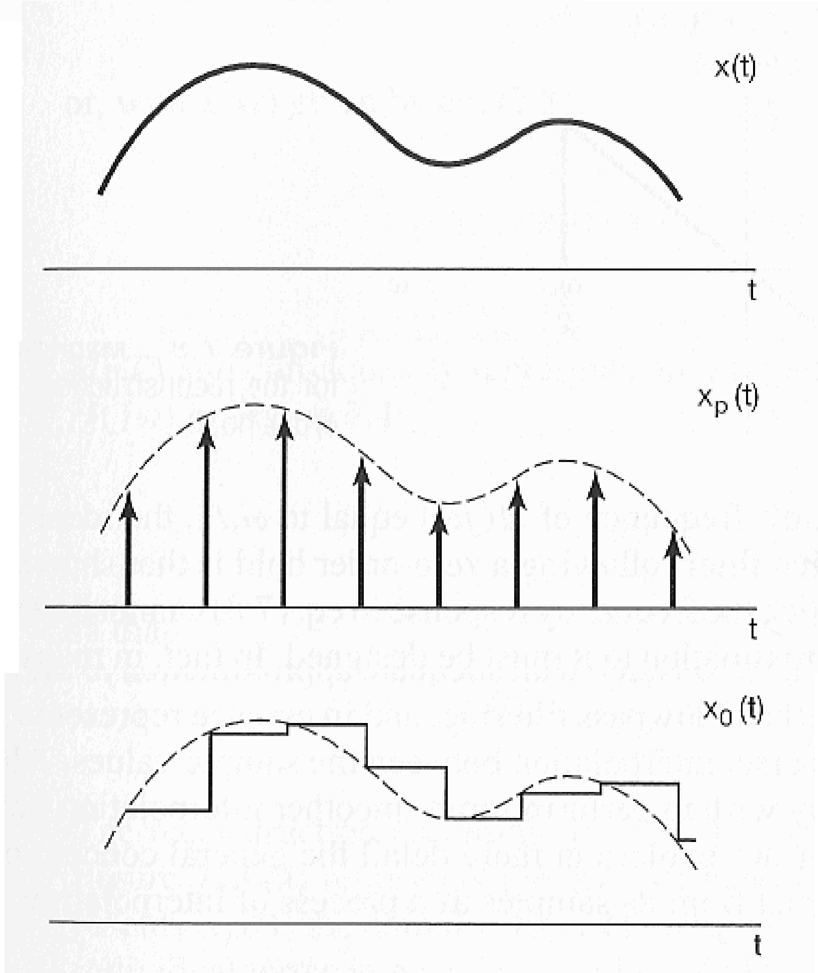
- <u>Exact Recovery by an Ideal Lowpass Filter:</u>



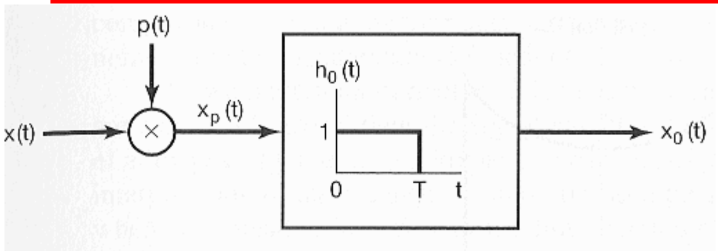
- Sampling with Zero-Order Hold:







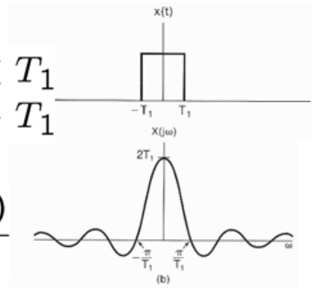
▪ Sampling with Zero-Order Hold:



Ex 4.4, p. 293

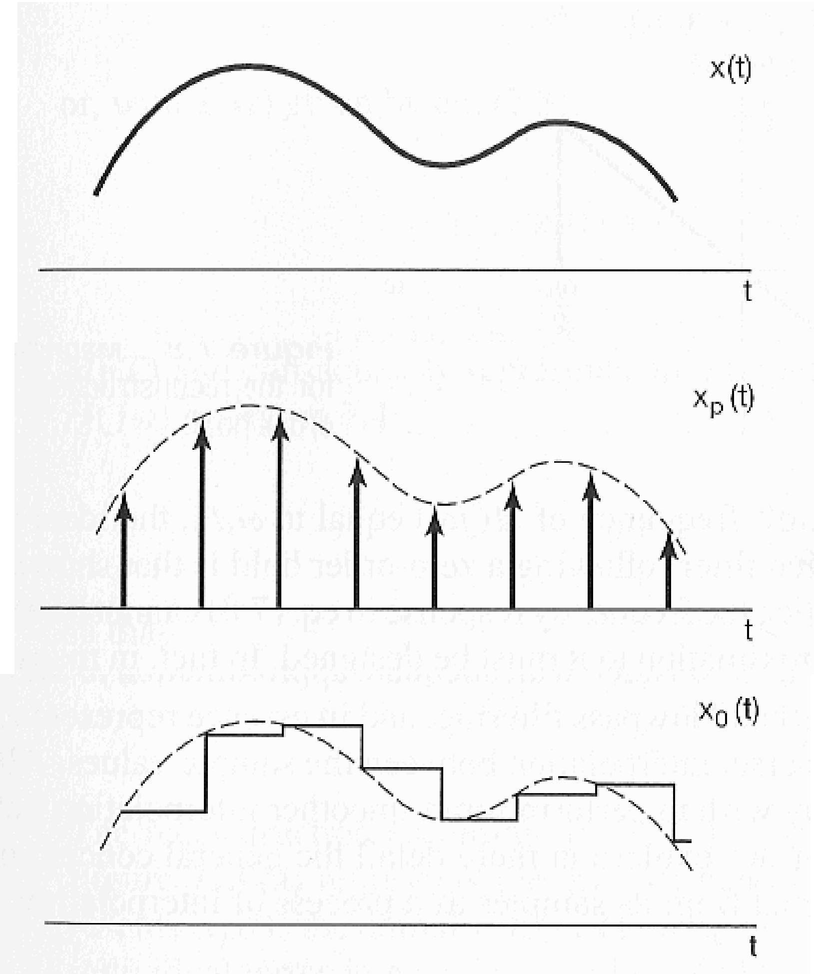
$$x(t) = \begin{cases} 1, & |t| < T_1 \\ 0, & |t| > T_1 \end{cases}$$

$$X(jw) = 2\frac{\sin(wT_1)}{w}$$

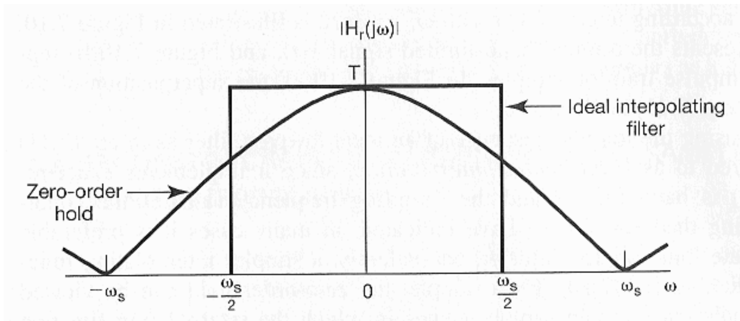


Eq 4.27, p. 301

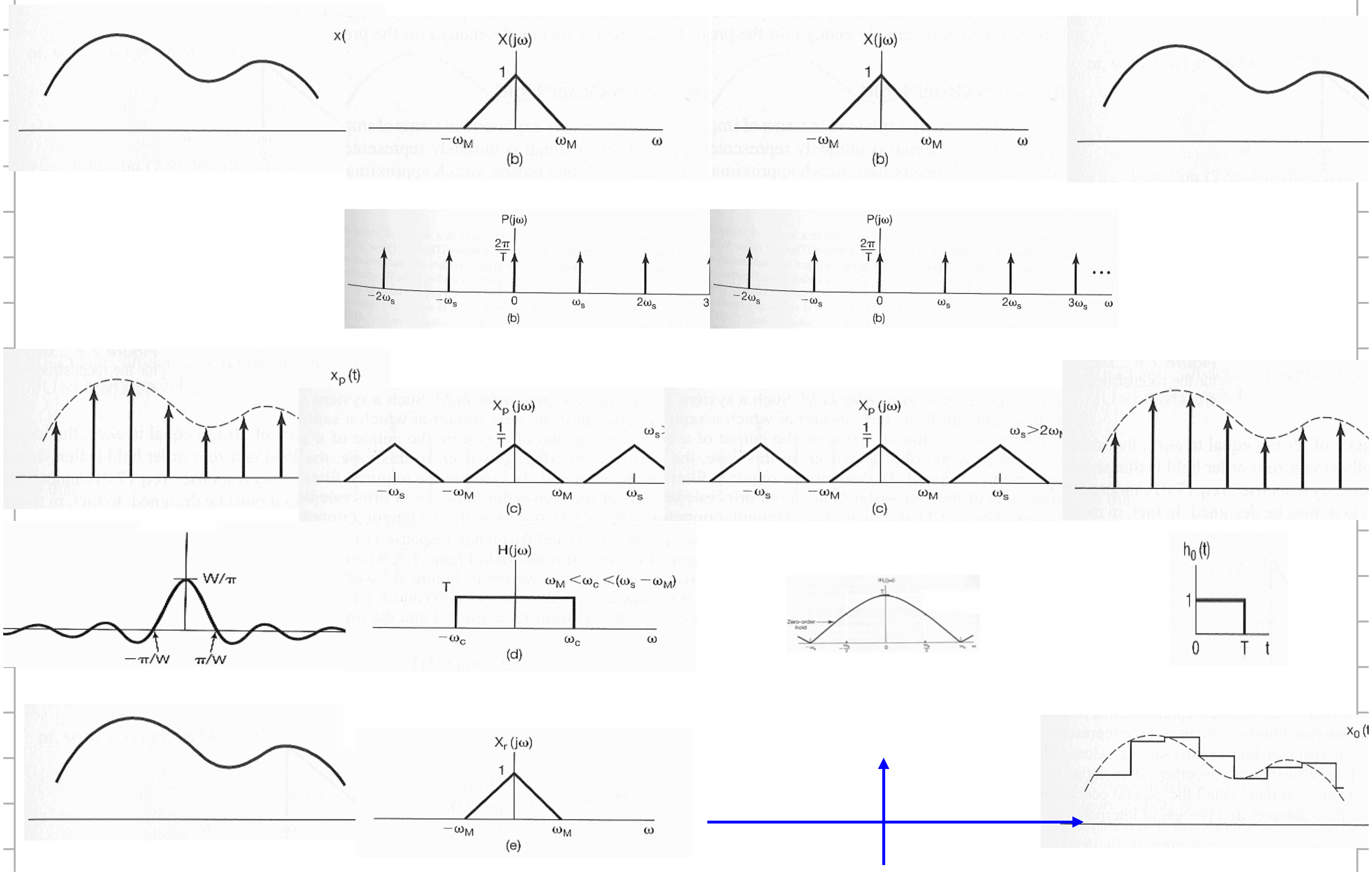
$$x(t-t_0) \overset{\mathcal{F}}{\longleftrightarrow} e^{-jwt_0}X(jw)$$



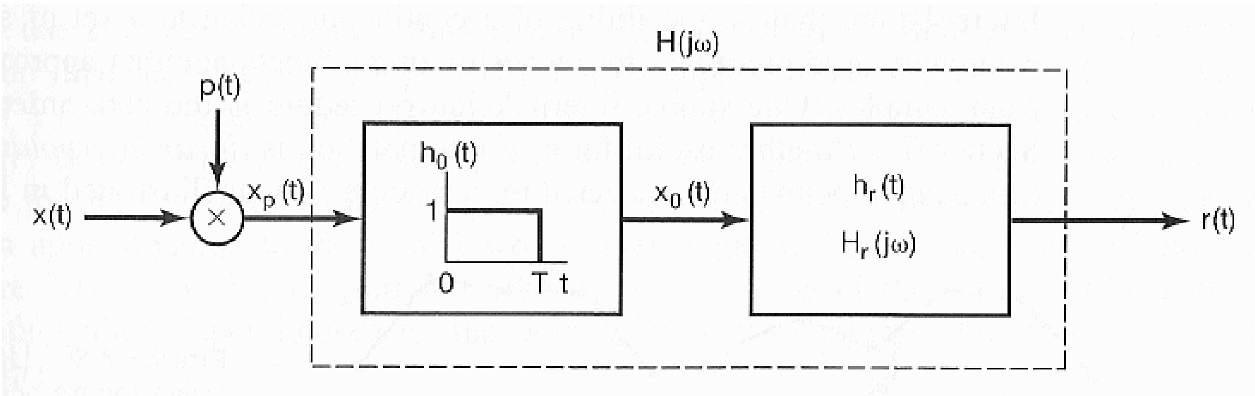
$$H_0(jw) = e^{-jwT/2}\left[\frac{2\sin(wT/2)}{w}\right]$$



- With Ideal Lowpass Filter & with Zero-Order Hold:



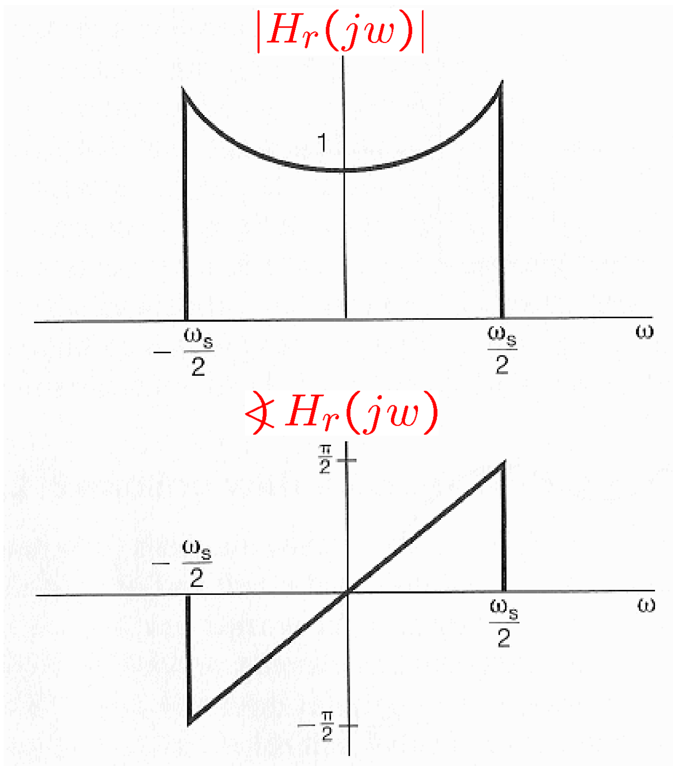
Sampling with Zero-Order Hold:



$$H_0(jw) = e^{-jwT/2}\left[\frac{2\sin(wT/2)}{w}\right]$$

$$H(jw) = H_0(jw)H_r(jw)$$

$$\Rightarrow \; H_r(jw) = \frac{e^{jwT/2}H(jw)}{\frac{2\sin(wT/2)}{w}}$$



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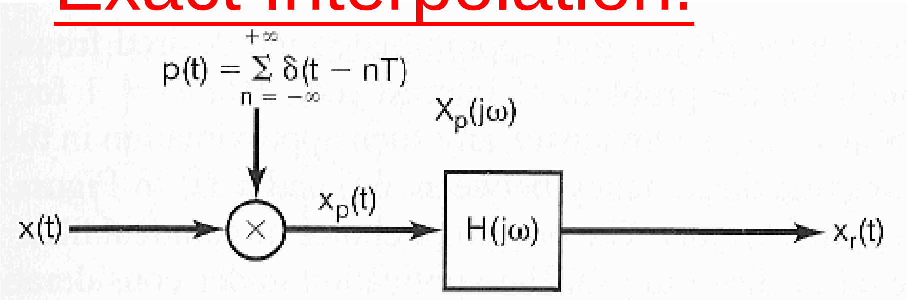
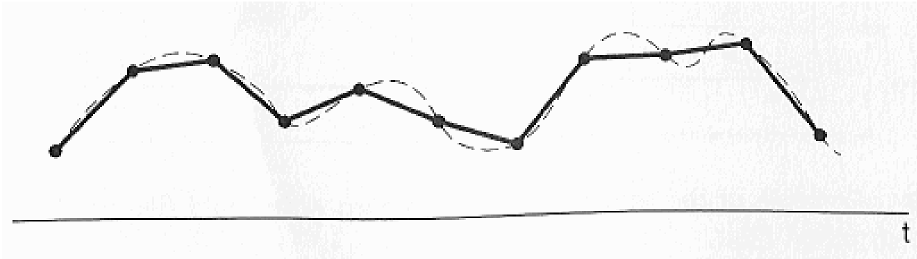
- Exact Interpolation:





$$x_p(t) = \sum_{n=-\infty}^{+\infty} x(nT)\delta(t-nT)$$

ideal lowpass filter

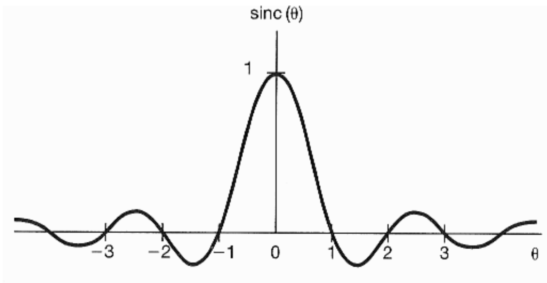
with a magnitude of T

$$x_r(t) = x_p(t) * h(t)$$

$$h(t) = T\,\frac{w_c}{\pi}\,\frac{\sin(w_c t)}{w_c t}$$

Ex 2.11, p. 110

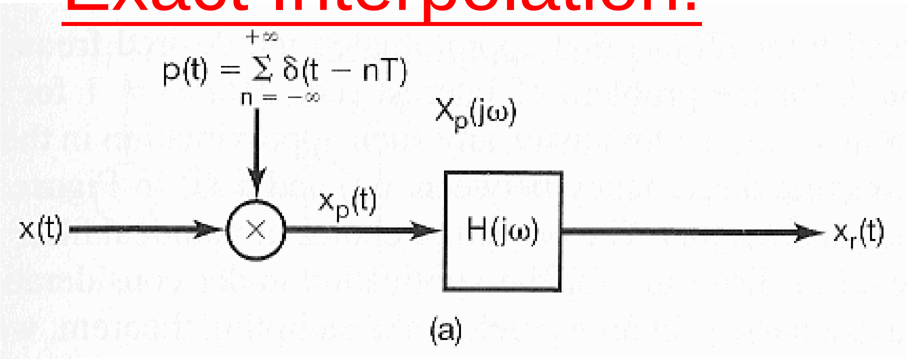
$$x(t-t_0) = x(t) * \delta(t-t_0)$$

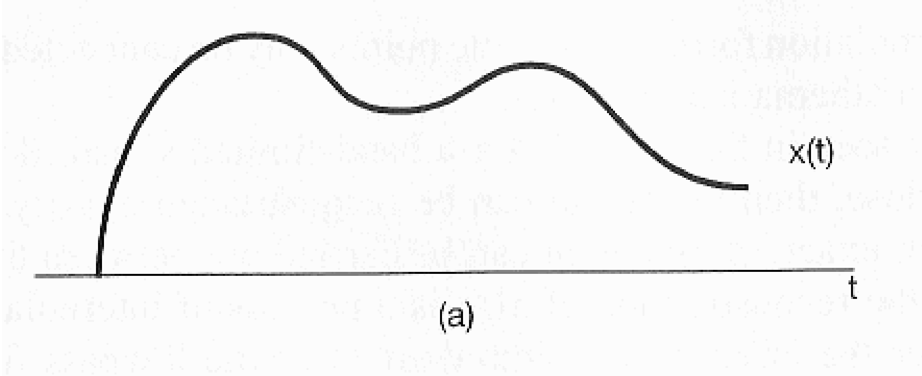


$$x_r(t) = \sum_{n=-\infty}^{+\infty} x(nT)h(t-nT)$$

$$x_r(t) = \sum_{n=-\infty}^{+\infty} x(nT)\,\frac{w_c T}{\pi}\,\frac{\sin(w_c(t-nT))}{w_c(t-nT)}$$

Exact Interpolation:

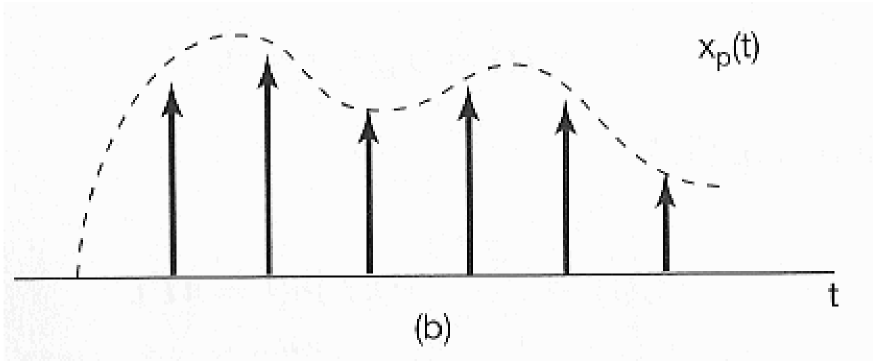


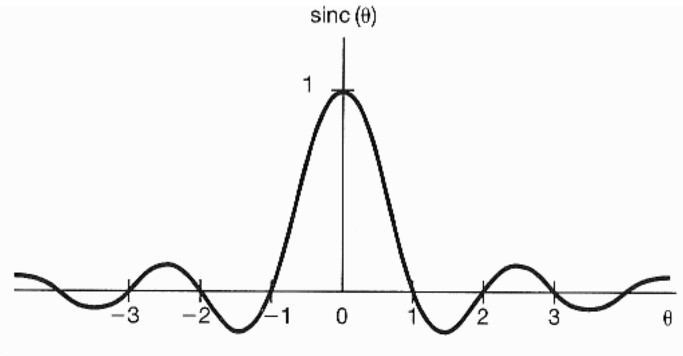


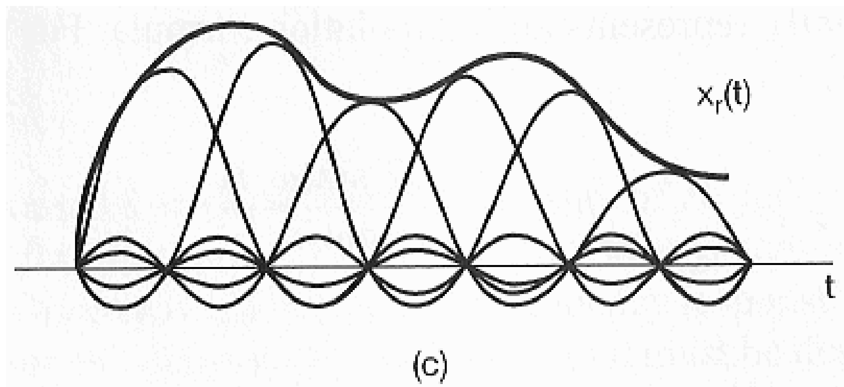
$$x_r(t) = \sum_{n=-\infty}^{+\infty} x(nT) \, \frac{w_c T}{\pi} \, \frac{\sin(w_c(t-nT))}{w_c(t-nT)}$$

$$\frac{w_c}{\pi} \, \frac{2\pi}{w_s} \, \frac{\sin \pi(w_c(t-nT)/\pi)}{\pi w_c(t-nT)/\pi}$$

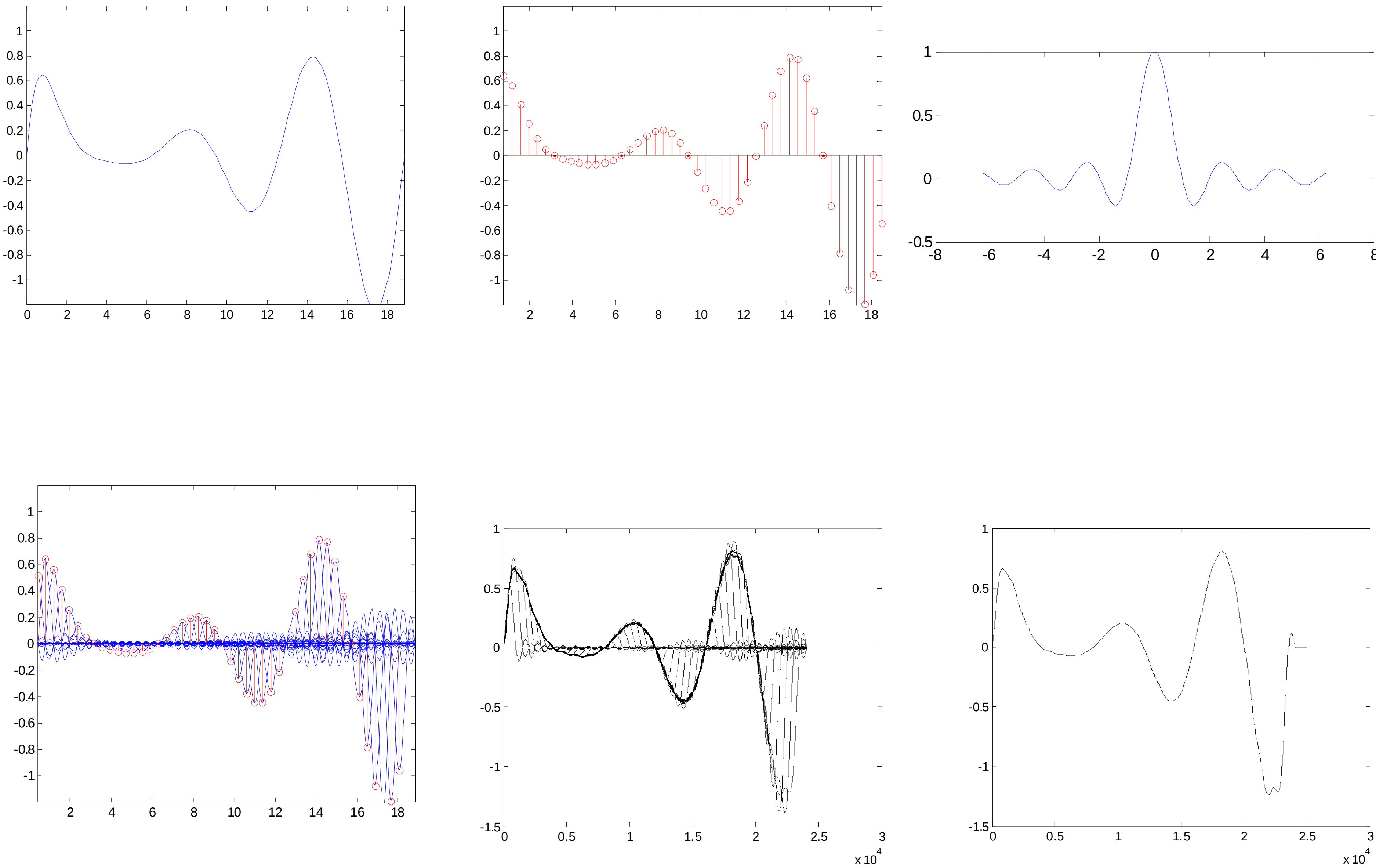
$$\frac{2w_c}{w_s} \, \mathrm{sinc}(w_c(t-nT)/\pi)$$



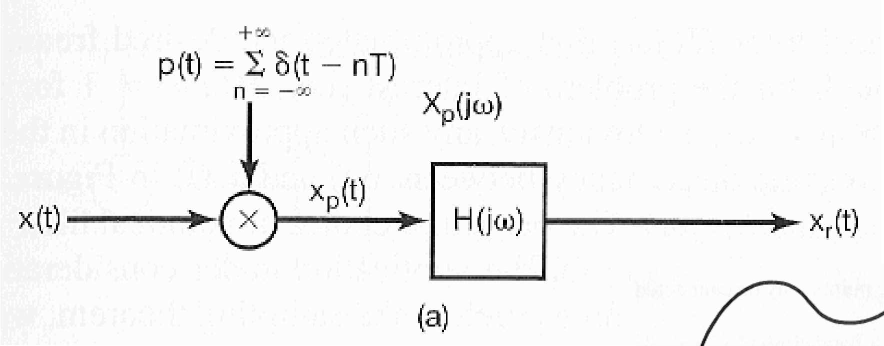


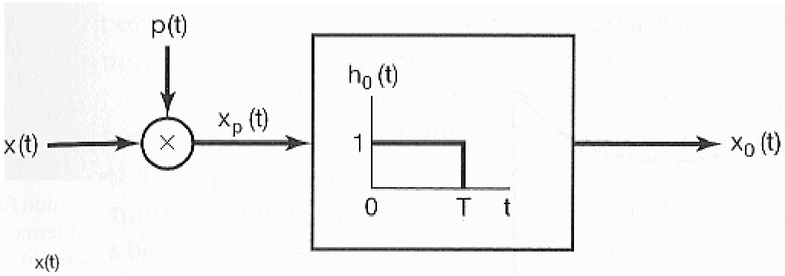


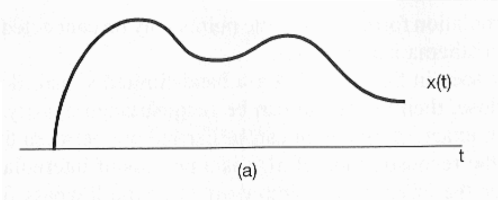
Reconstruction of a Signal from its Samples Using Interpolation

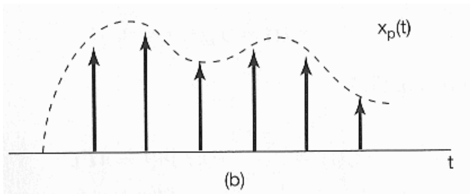


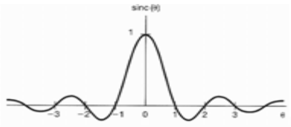
▪ Ideal Interpolating Filter & The Zero-Order Hold:

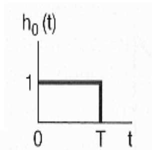


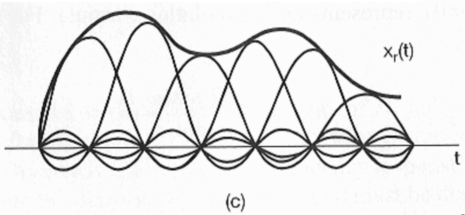


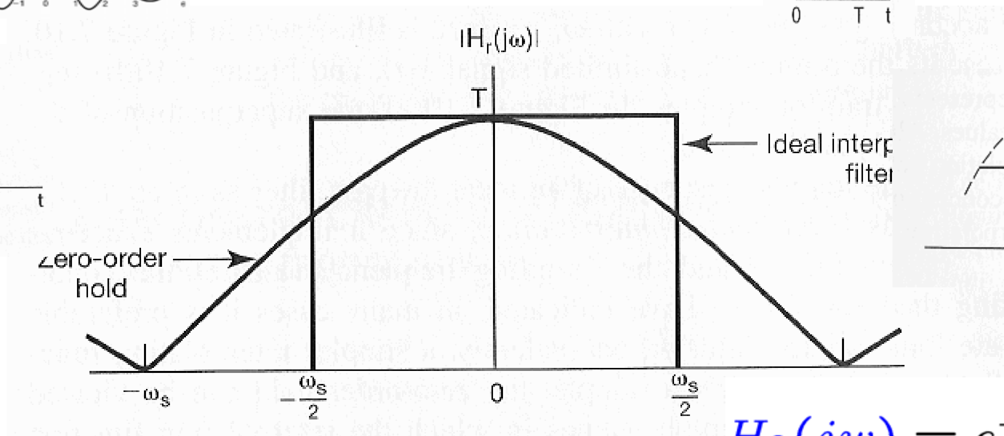


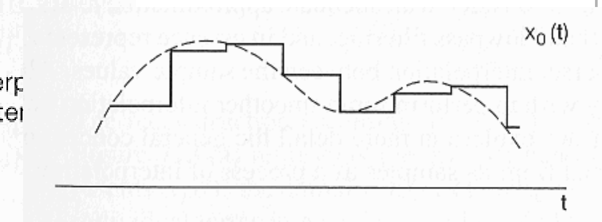










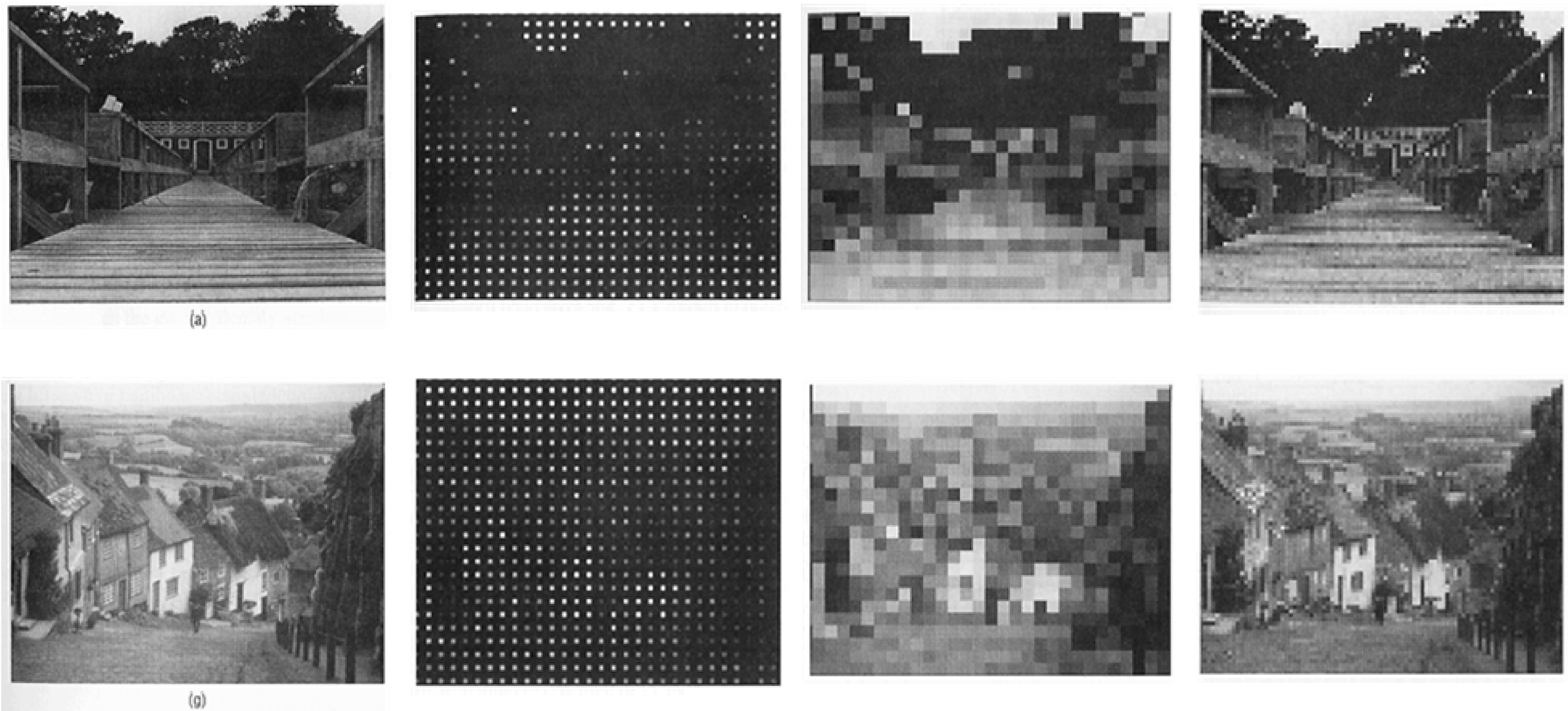


$$H_0(jw) = e^{-jwT/2}\left[\frac{2\sin(wT/2)}{w}\right]$$

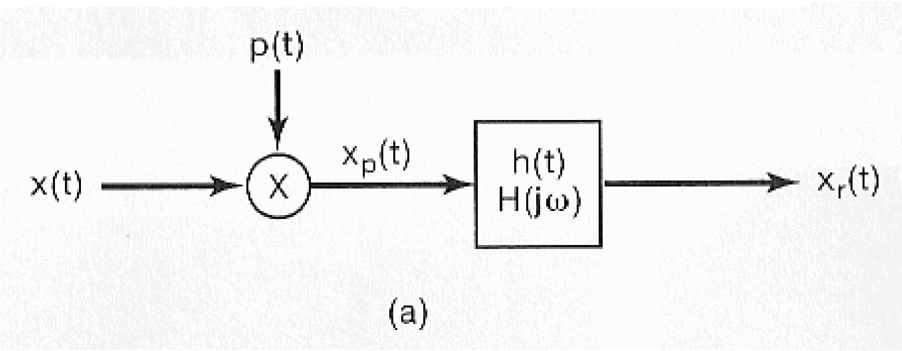
Sampling & Interpolation of Images:

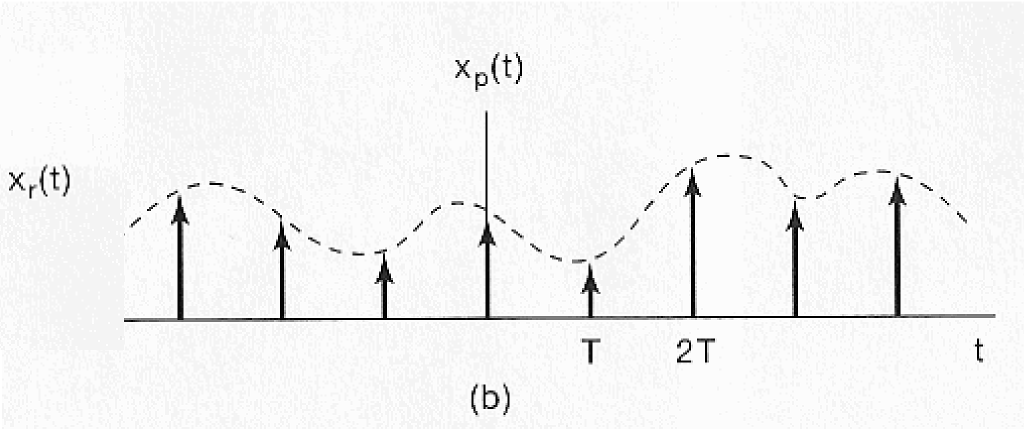
orignal image | impulse sampling | zero-order hold | zero-order hold

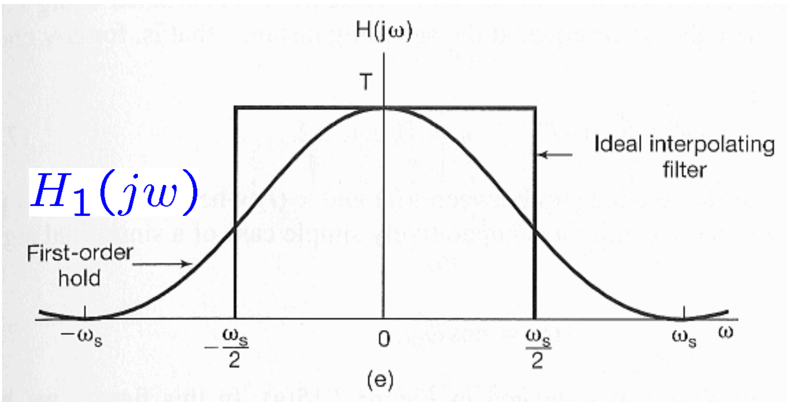
4 : 1

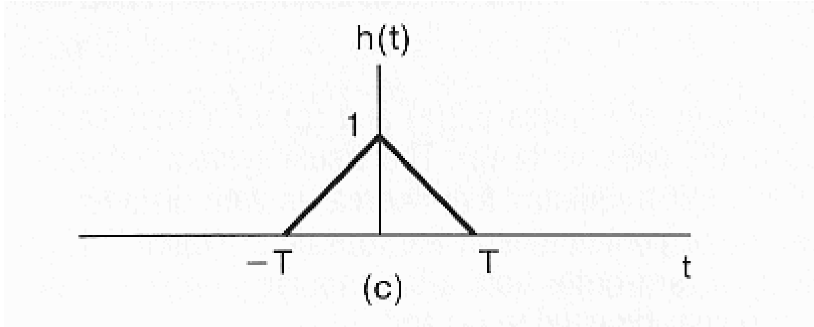


Higher-Order Holds:

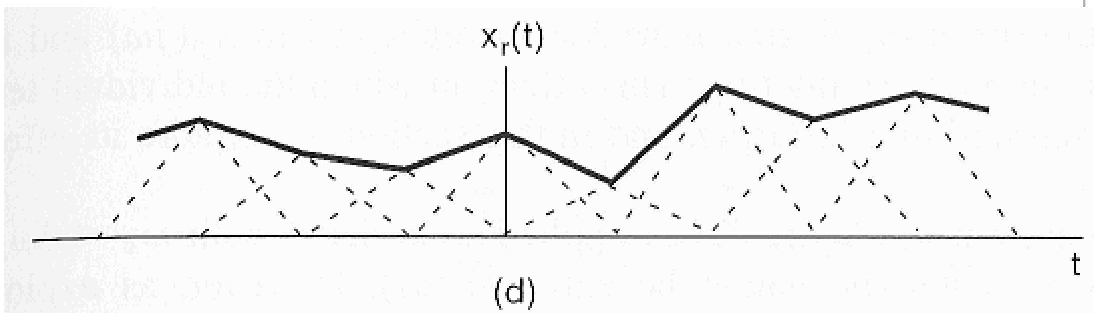








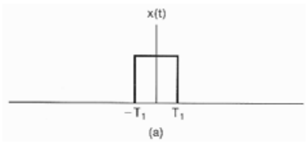
$$H_1(jw) = \frac{1}{T}\left[\frac{\sin(wT/2)}{w/2}\right]^2$$



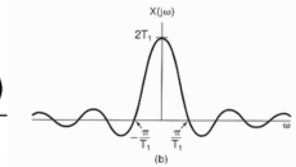
▪ Higher-Order Holds:

Ex 4.4, p. 293

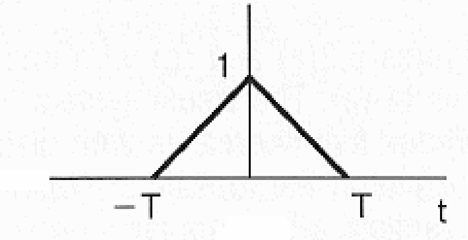
$$x(t) = \begin{cases} 1, & |t| < T_1 \\ 0, & |t| > T_1 \end{cases}$$



$$X(jw) = 2\frac{\sin(wT_1)}{w}$$

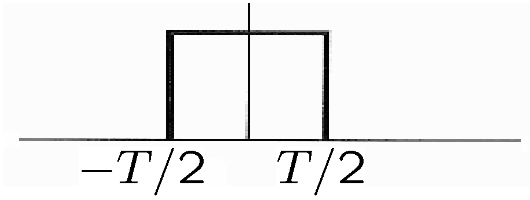


$h_1(t)$



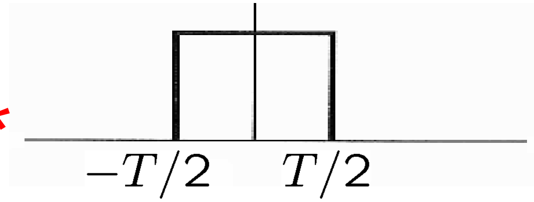
$$= \frac{1}{T}$$

$h_{sq}(t)$



$*$

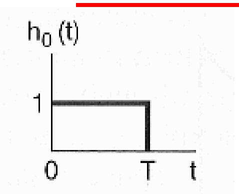
$h_{sq}(t)$

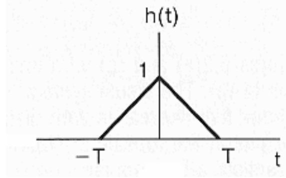


$$H_1(jw) = \frac{1}{T} \quad 2\frac{\sin(wT/2)}{w} \quad \text{X} \quad 2\frac{\sin(wT/2)}{w}$$

$$= \frac{1}{T}\left[\frac{\sin(wT/2)}{w/2}\right]^2$$

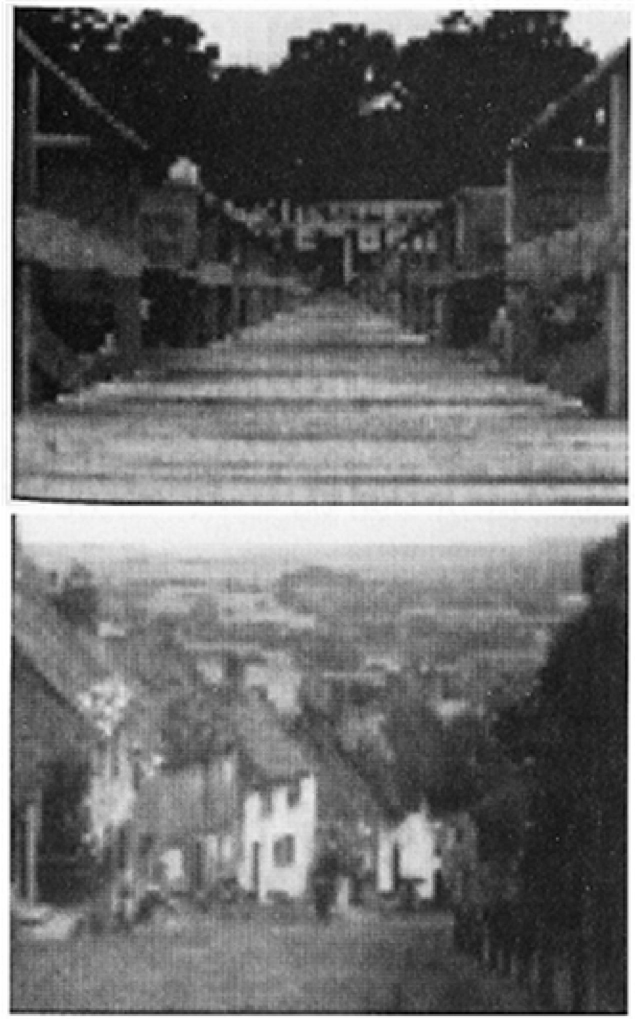
- First-Order Hold on Image Processing:



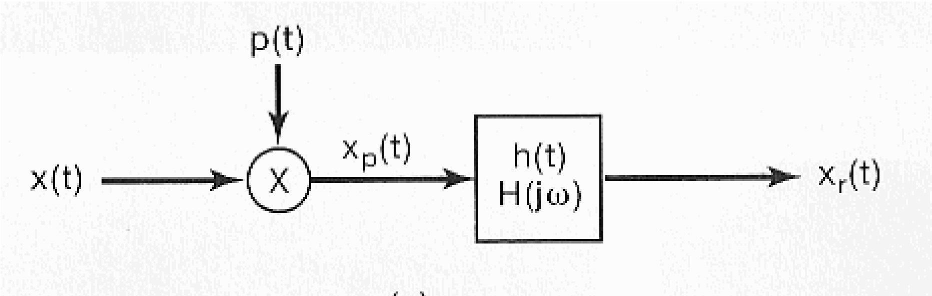


zero-order hold

first-order hold

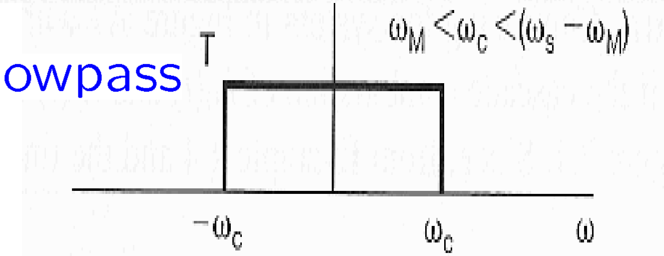


Three Filters: Ideal Lowpass, Zero-Order, First-Order

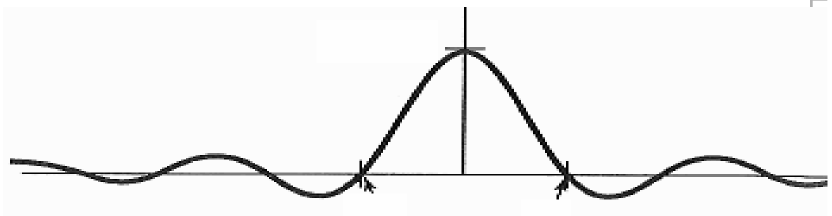


(a)

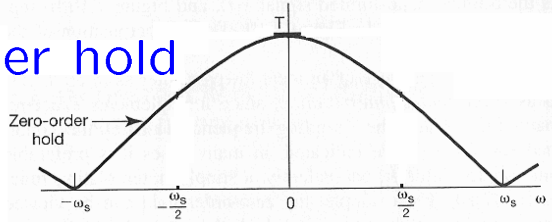
ideal lowpass



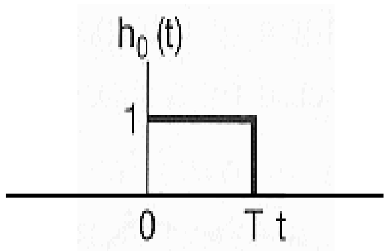
(d)



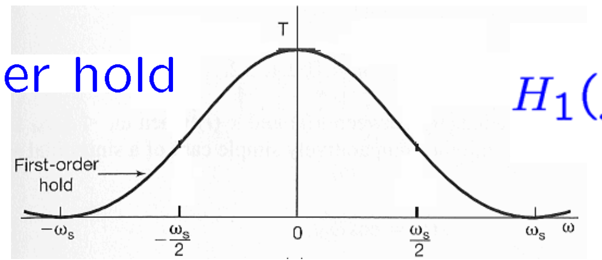
zero-order hold



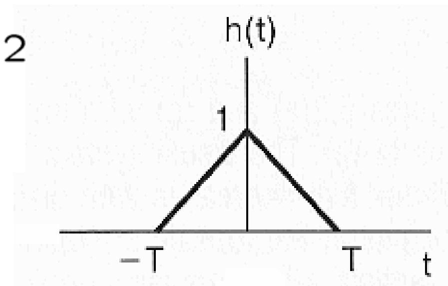
$$H_0(jw) = e^{-jwT/2}\left[\frac{2\sin(wT/2)}{w}\right]$$



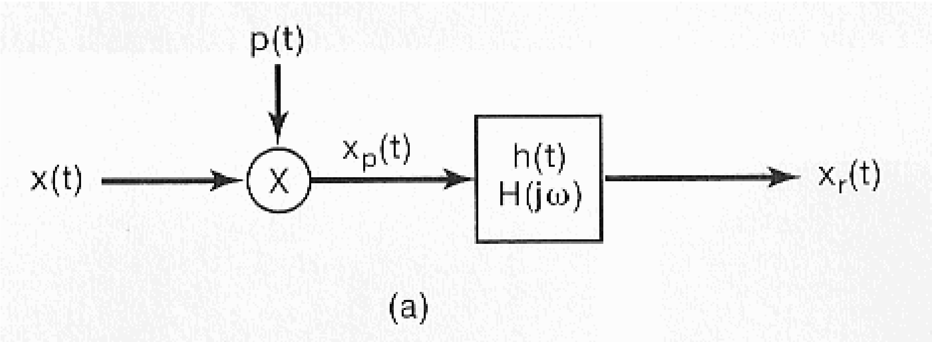
first-order hold

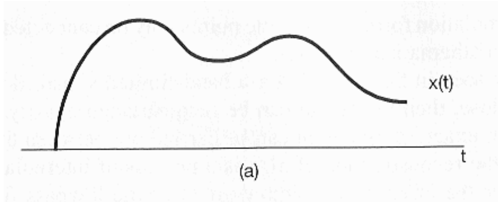


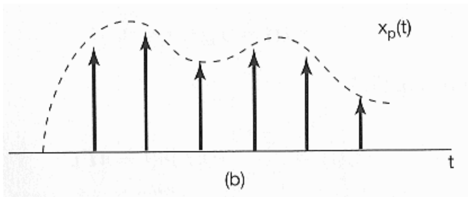
$$H_1(jw) = \frac{1}{T}\left[\frac{\sin(wT/2)}{w/2}\right]^2$$



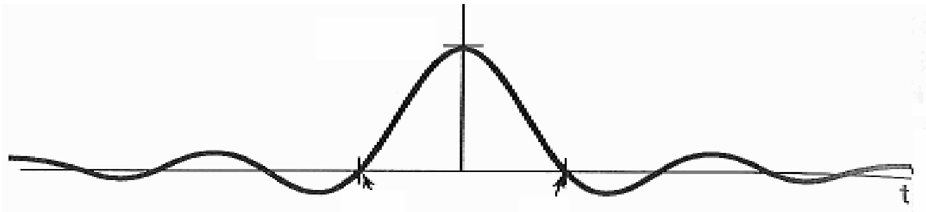
Three Filters: Ideal Lowpass, Zero-Order, First-Order

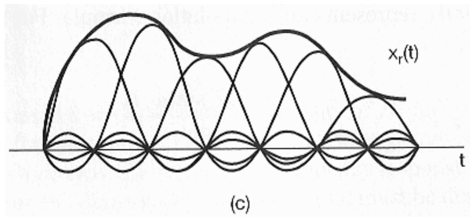




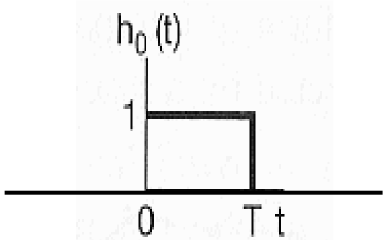


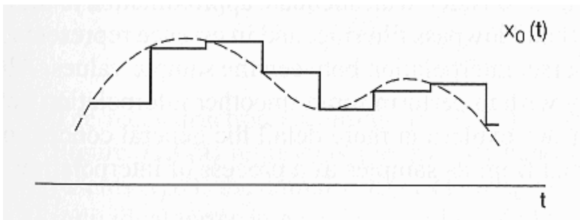
ideal lowpass



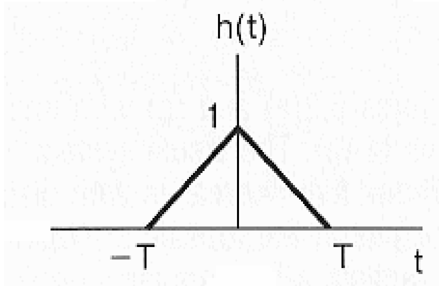


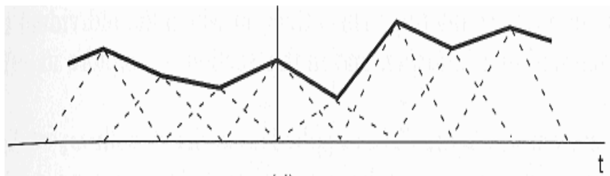
zero-order hold





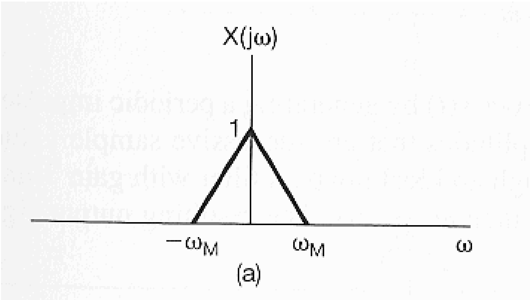
first-order hold

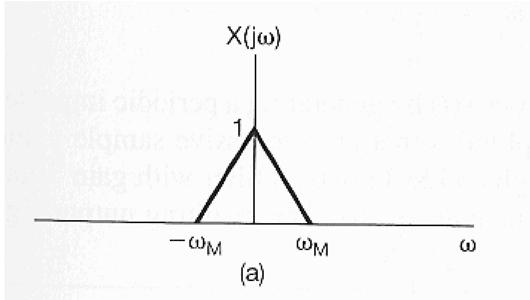




- Representation of of a Continuous-Time Signal by Its Samples: The Sampling Theorem
- Reconstruction of of a Signal from Its Samples Using Interpolation
- The Effect of Under-sampling: Aliasing
- Discrete-Time Processing of Continuous-Time Signals
- Sampling of Discrete-Time Signals

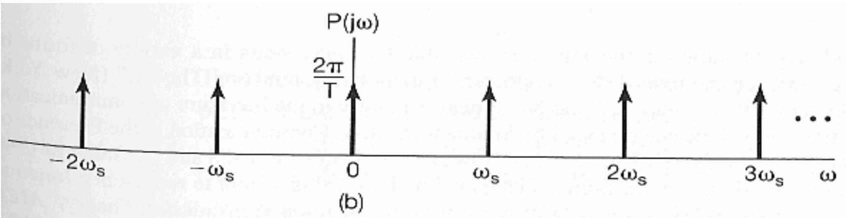
- Overlapping in Frequency-Domain: Aliasing

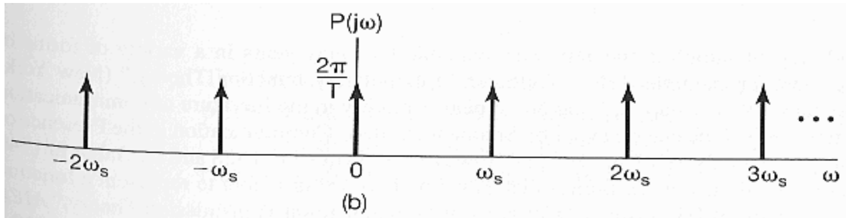


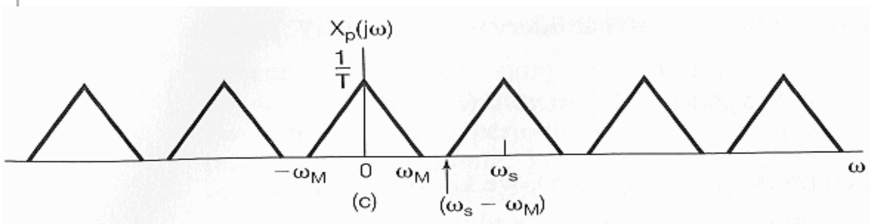


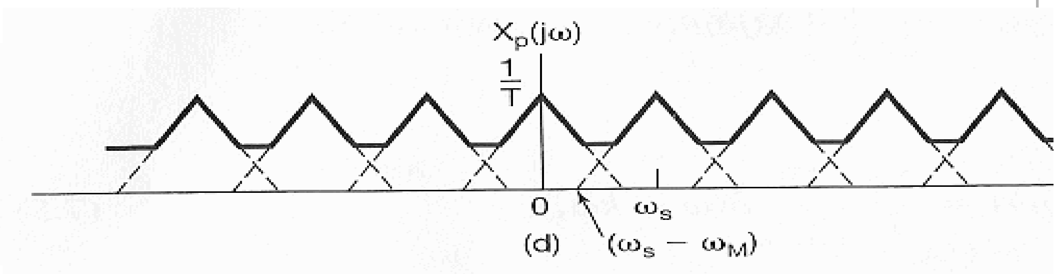
$w_s > 2w_M$

$w_s < 2w_M$

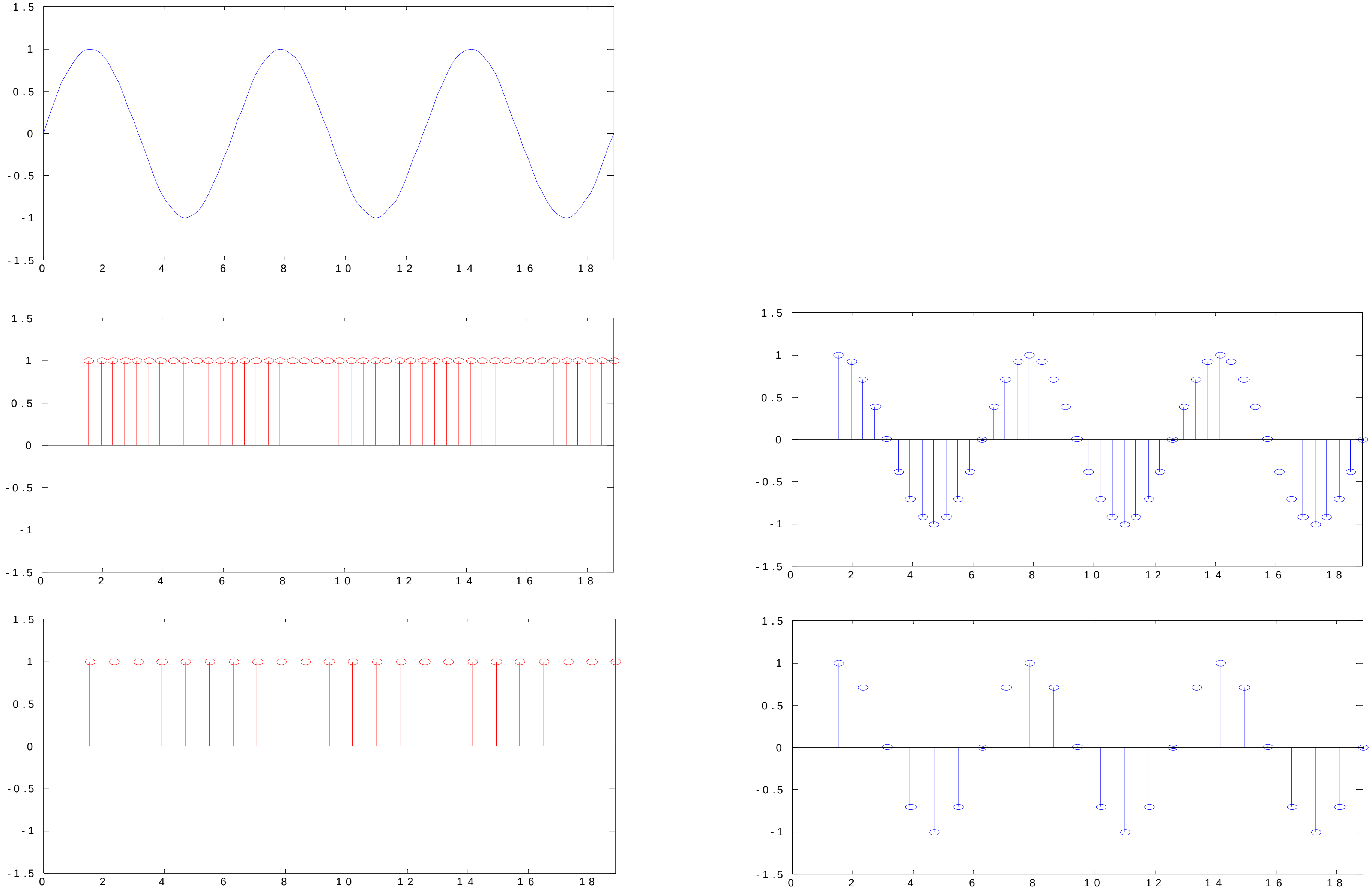




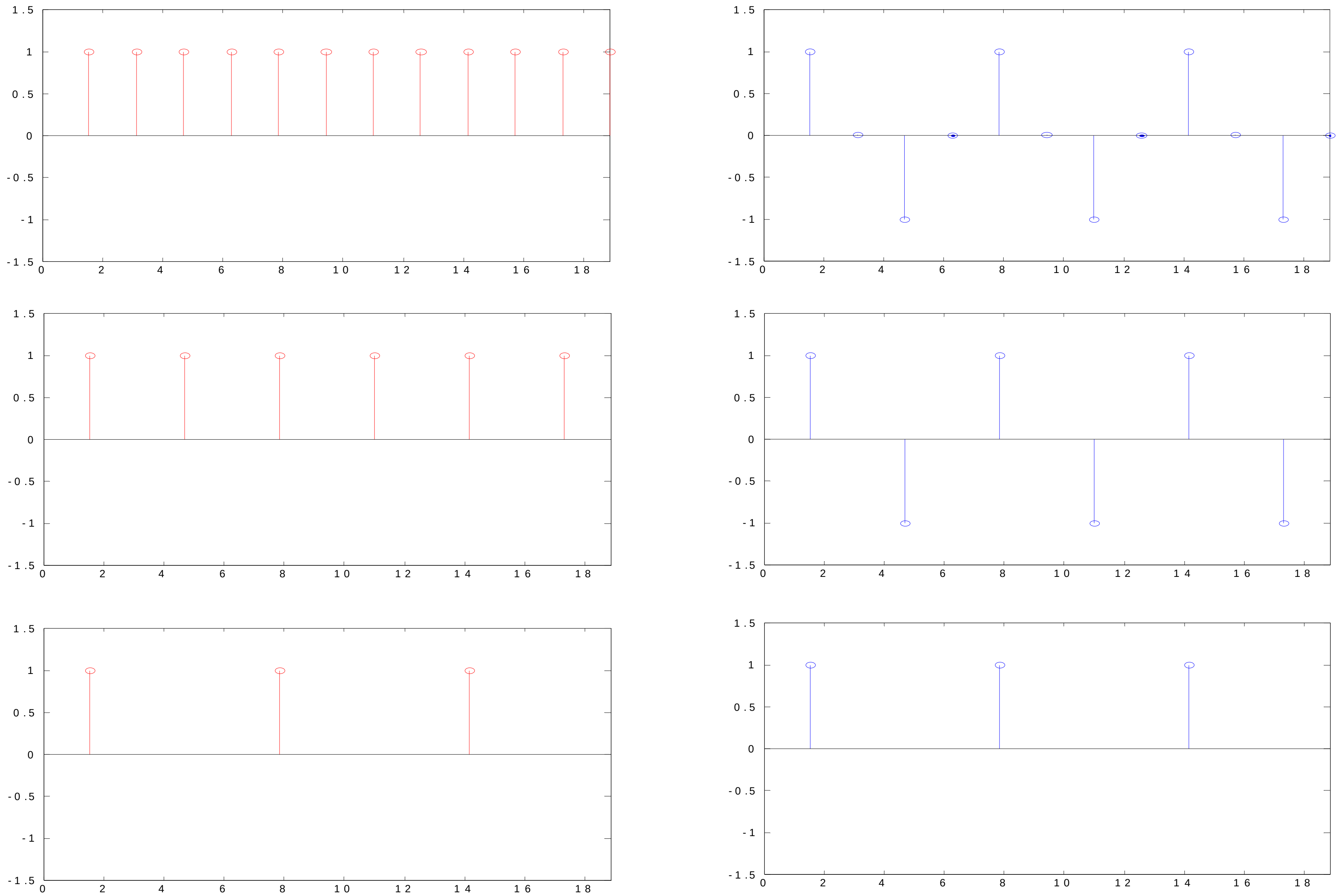




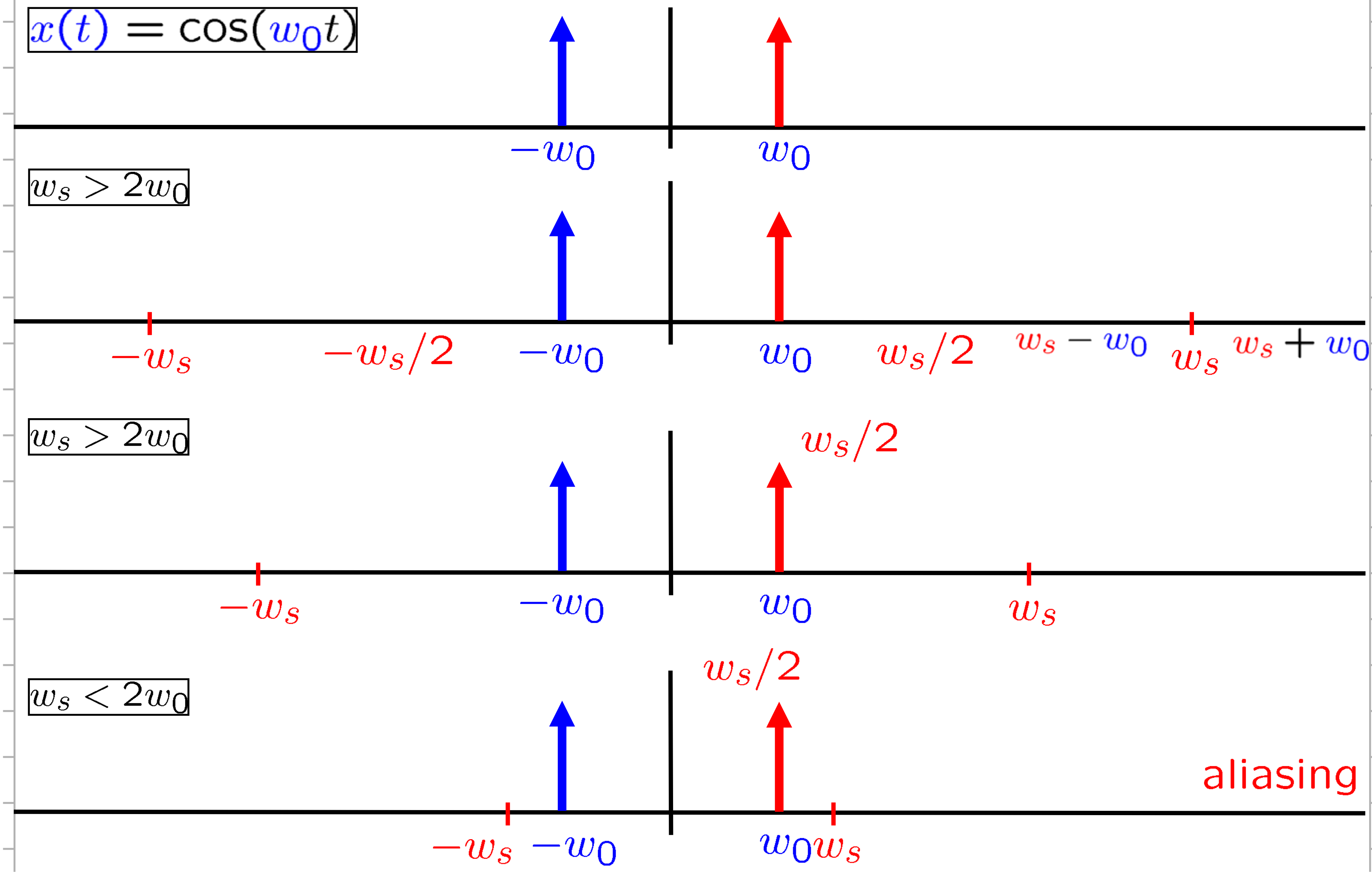
- Overlapping in Frequency-Domain: Aliasing



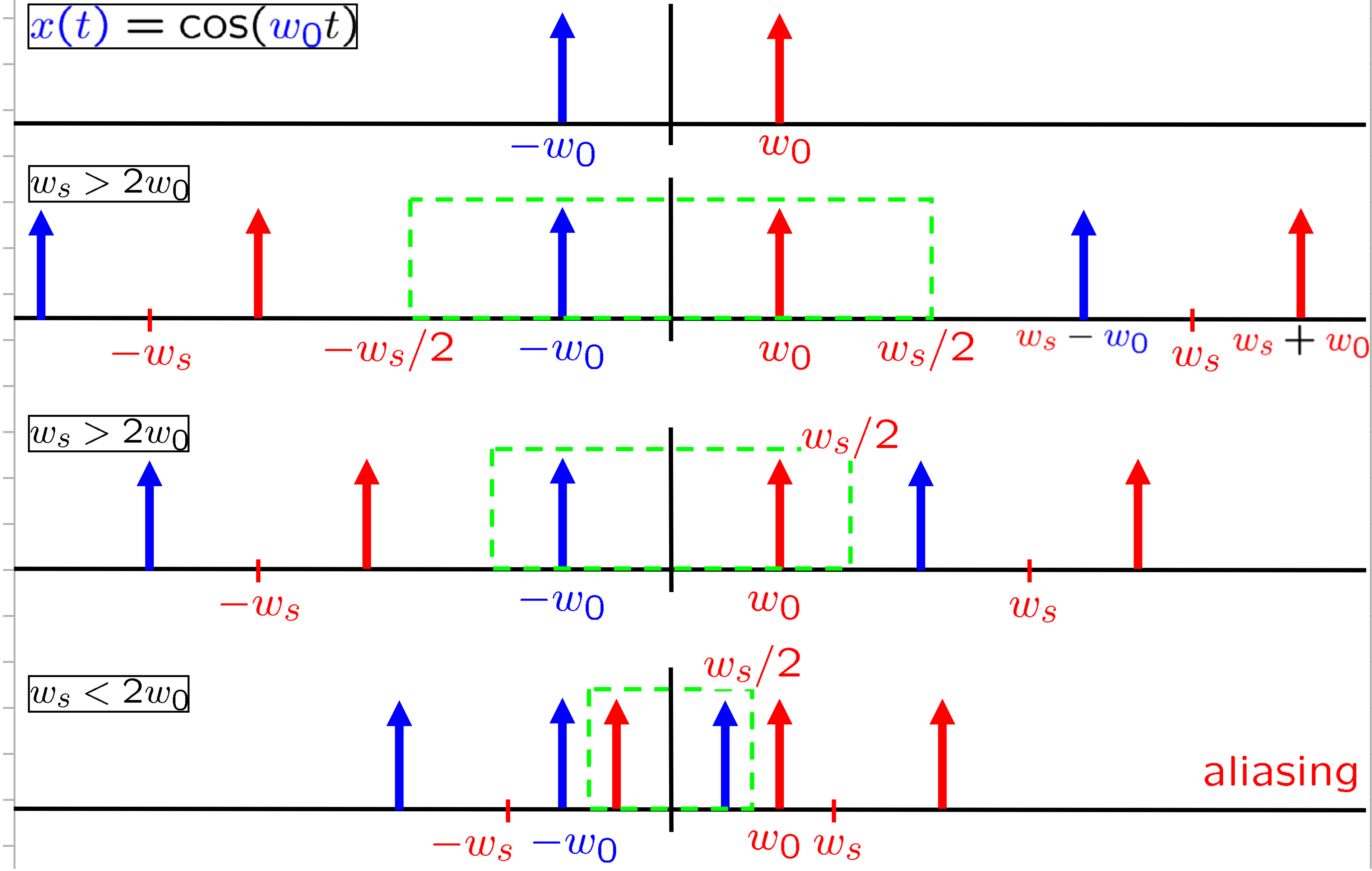
- Overlapping in Frequency-Domain: Aliasing



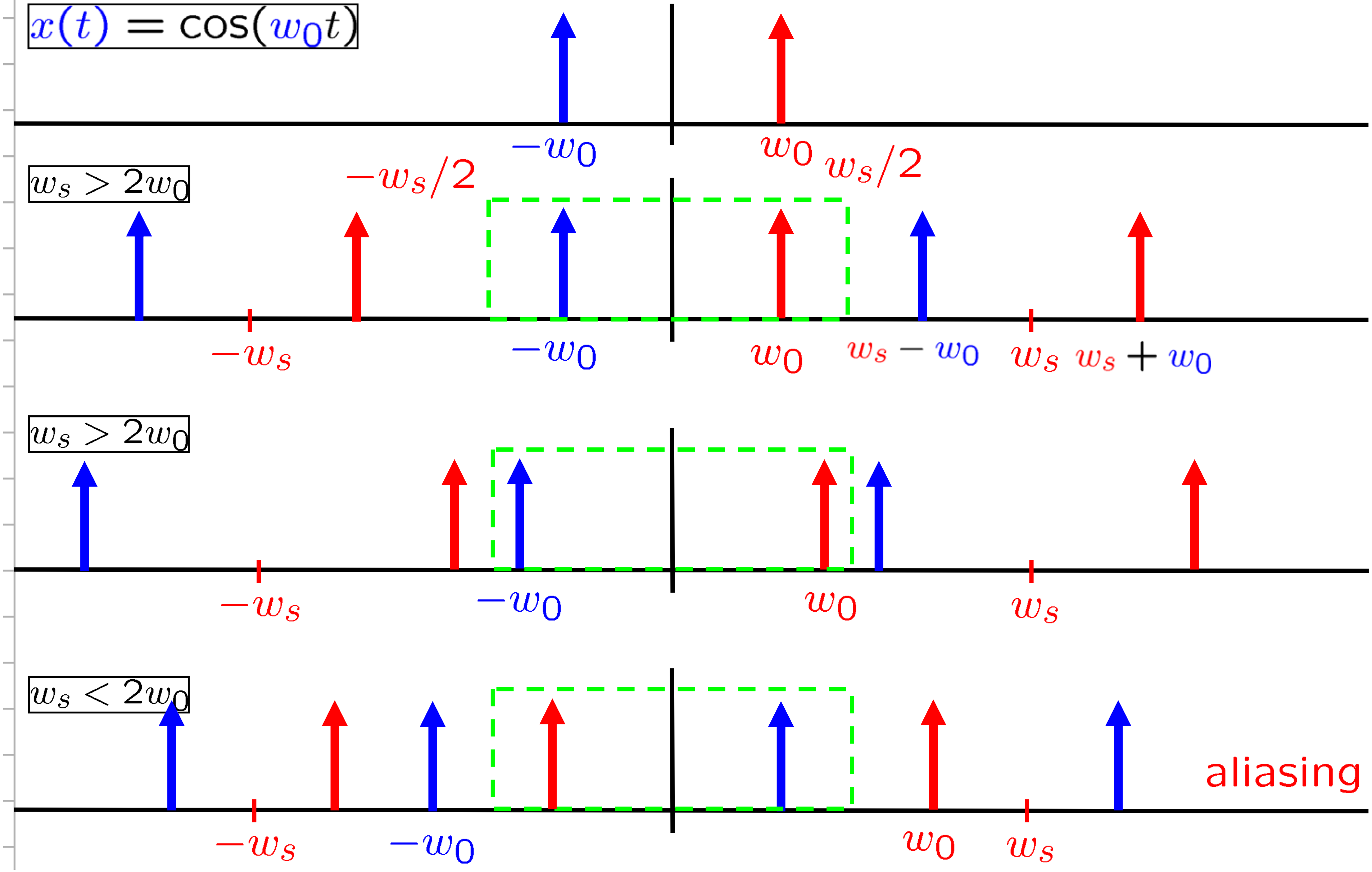
Overlapping in Frequency-Domain: Aliasing



- Overlapping in Frequency-Domain: Aliasing

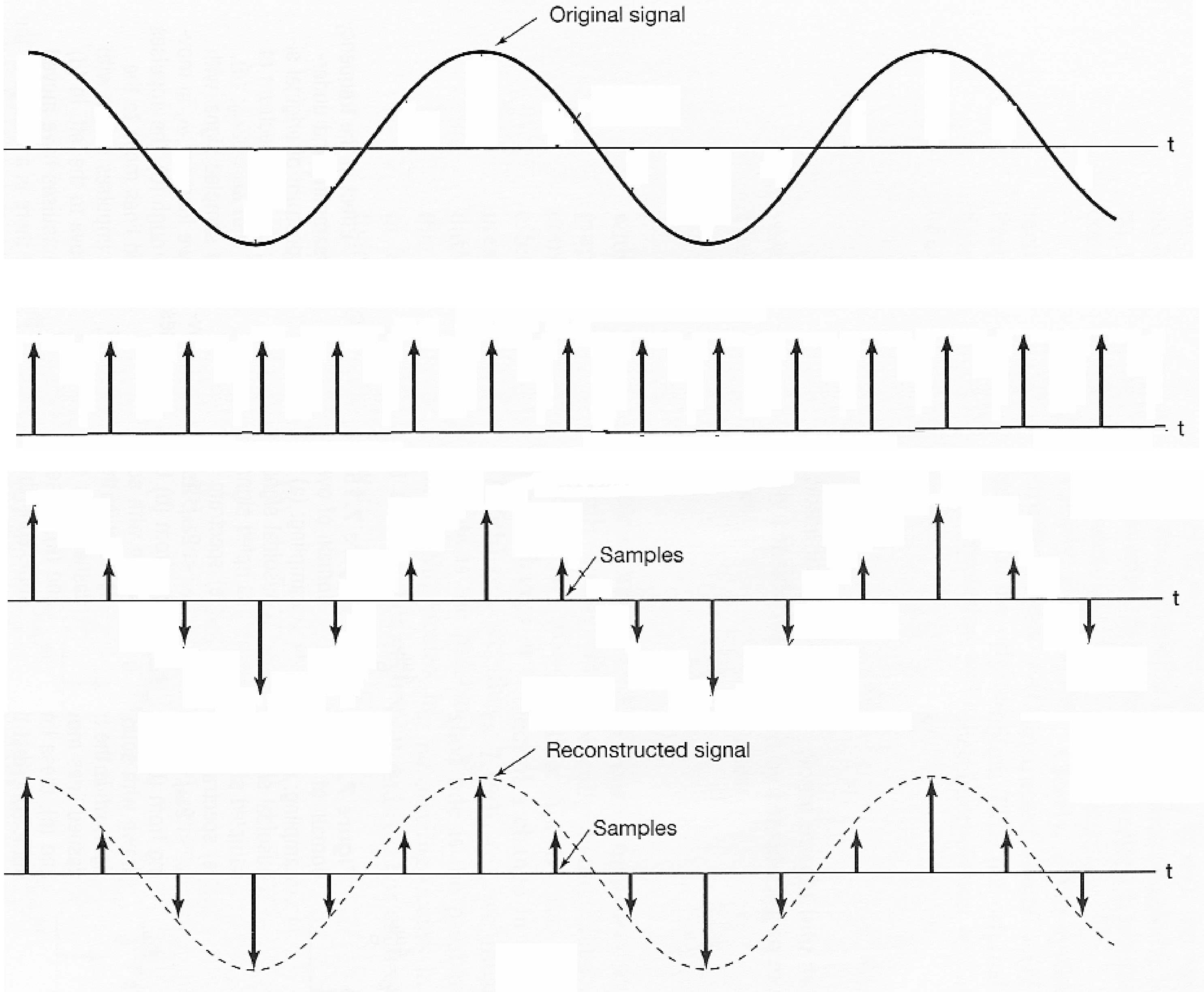


- Overlapping in Frequency-Domain: Aliasing

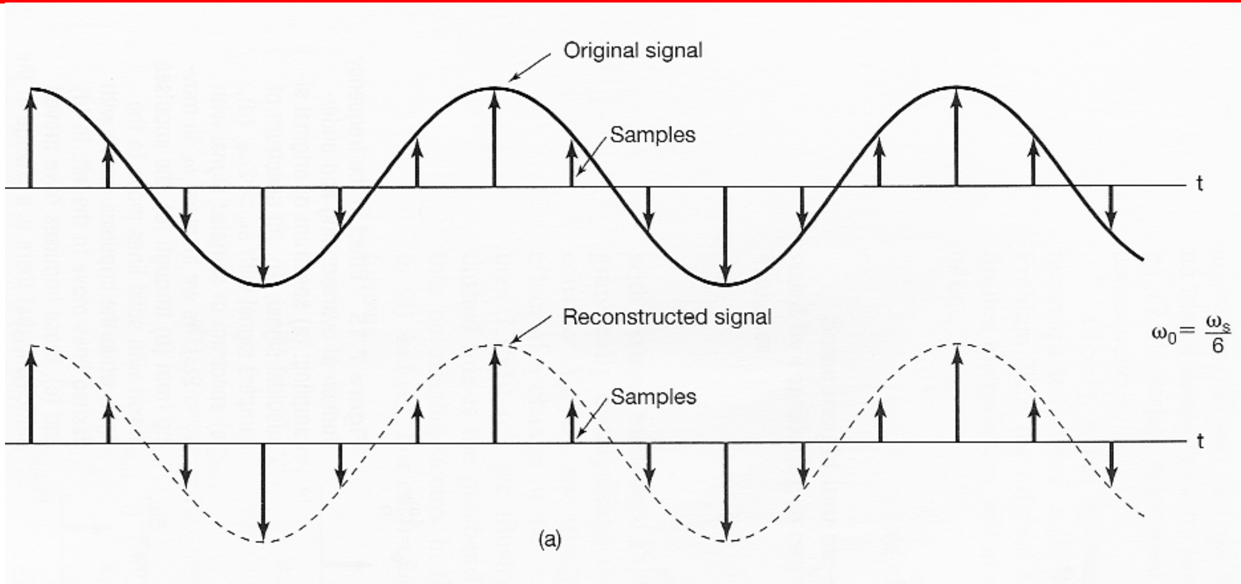


- Overlapping in Frequency-Domain: Aliasing

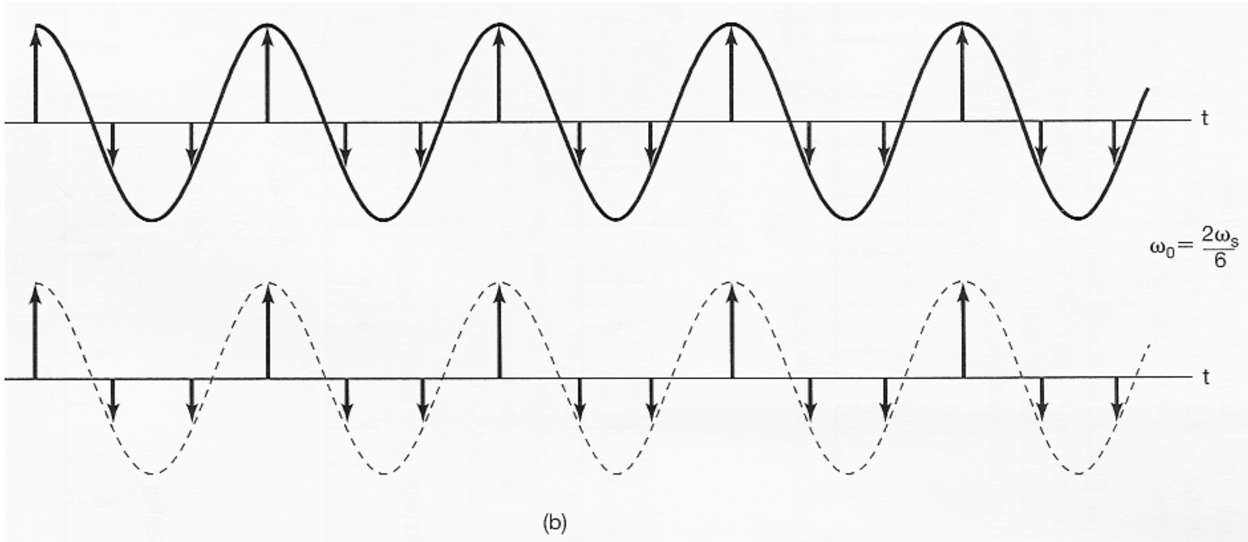
$$w_0 = \frac{w_s}{6}$$



Overlapping in Frequency-Domain: Aliasing

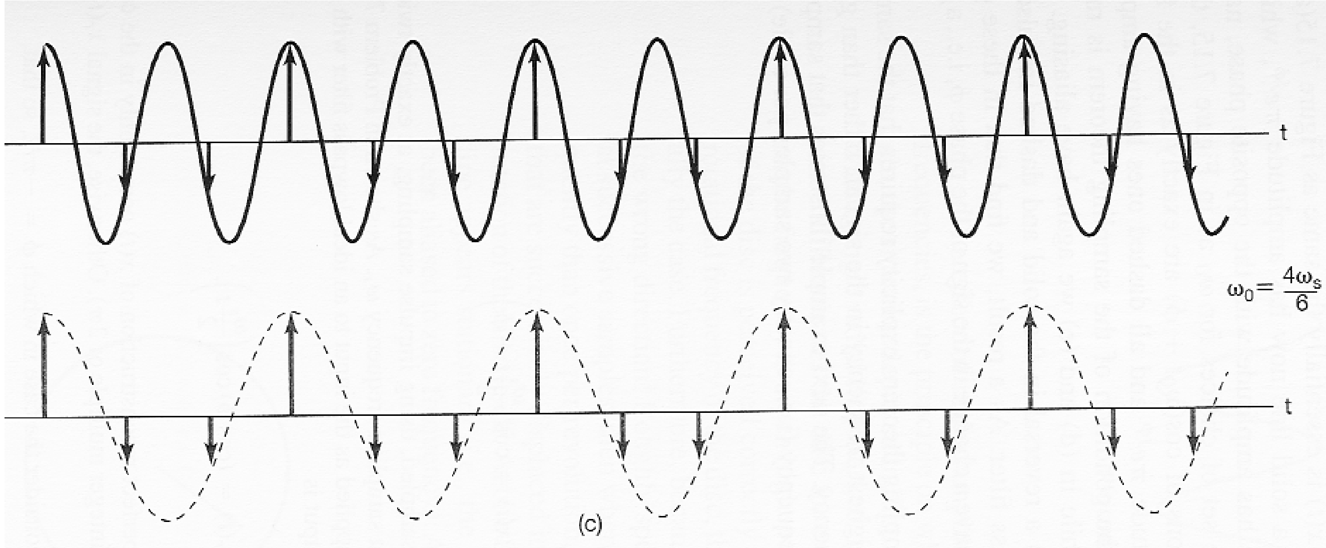


$$w_0 = \frac{w_s}{6}$$

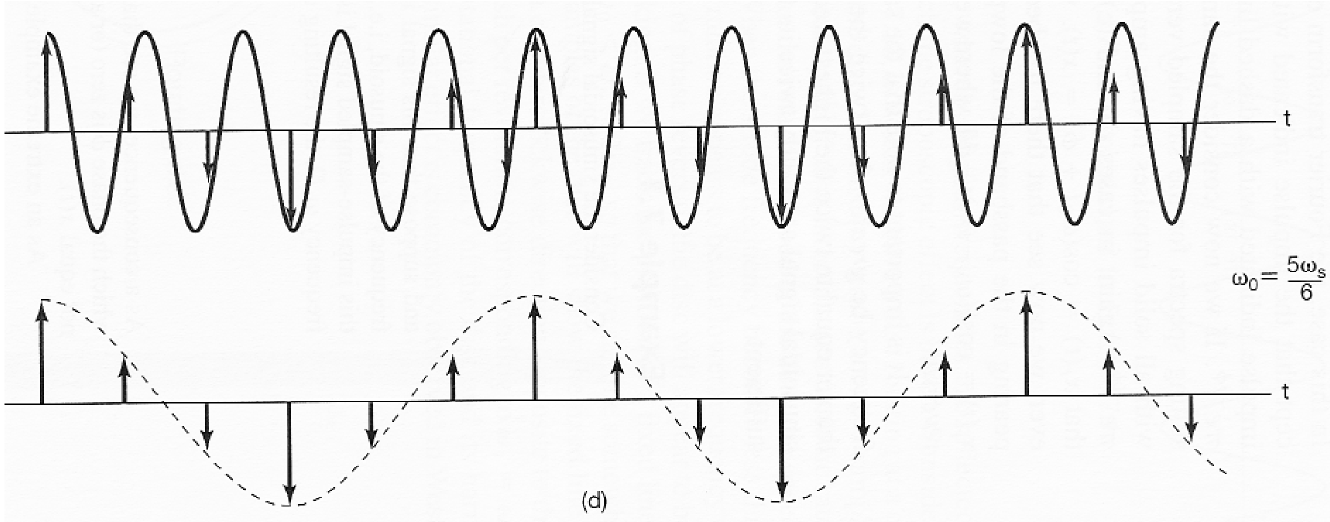


$$w_0 = \frac{2w_s}{6}$$

- Overlapping in Frequency-Domain: Aliasing



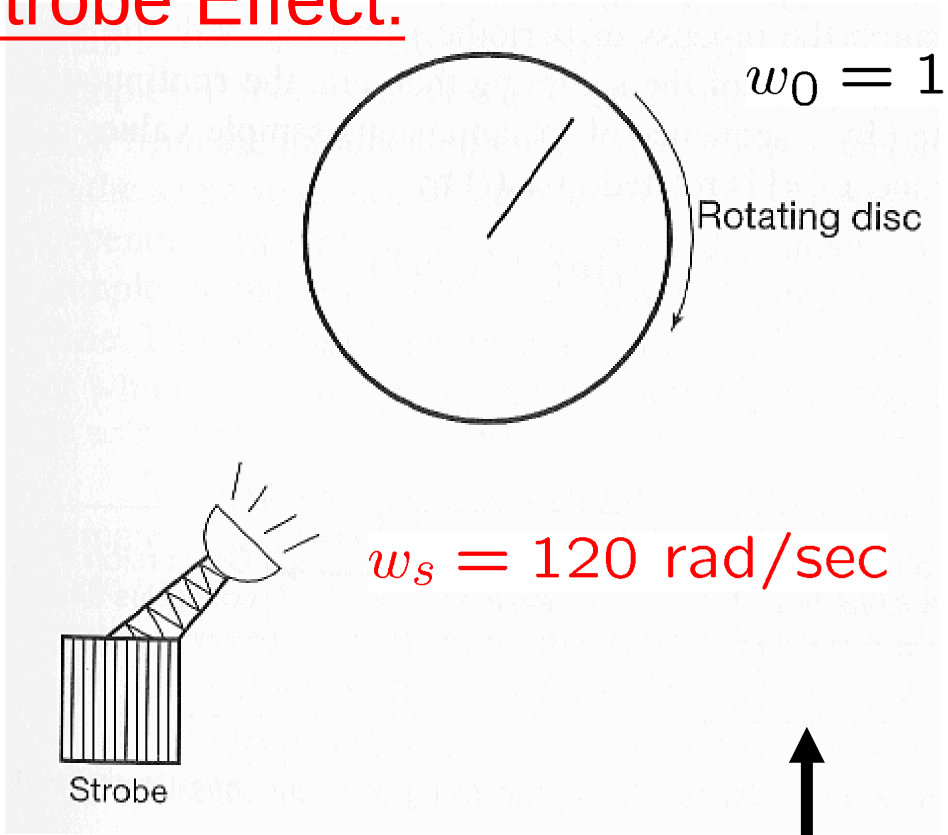
$$w_0 = \frac{4w_s}{6}$$



$$w_0 = \frac{5w_s}{6}$$

- Strobe Effect:

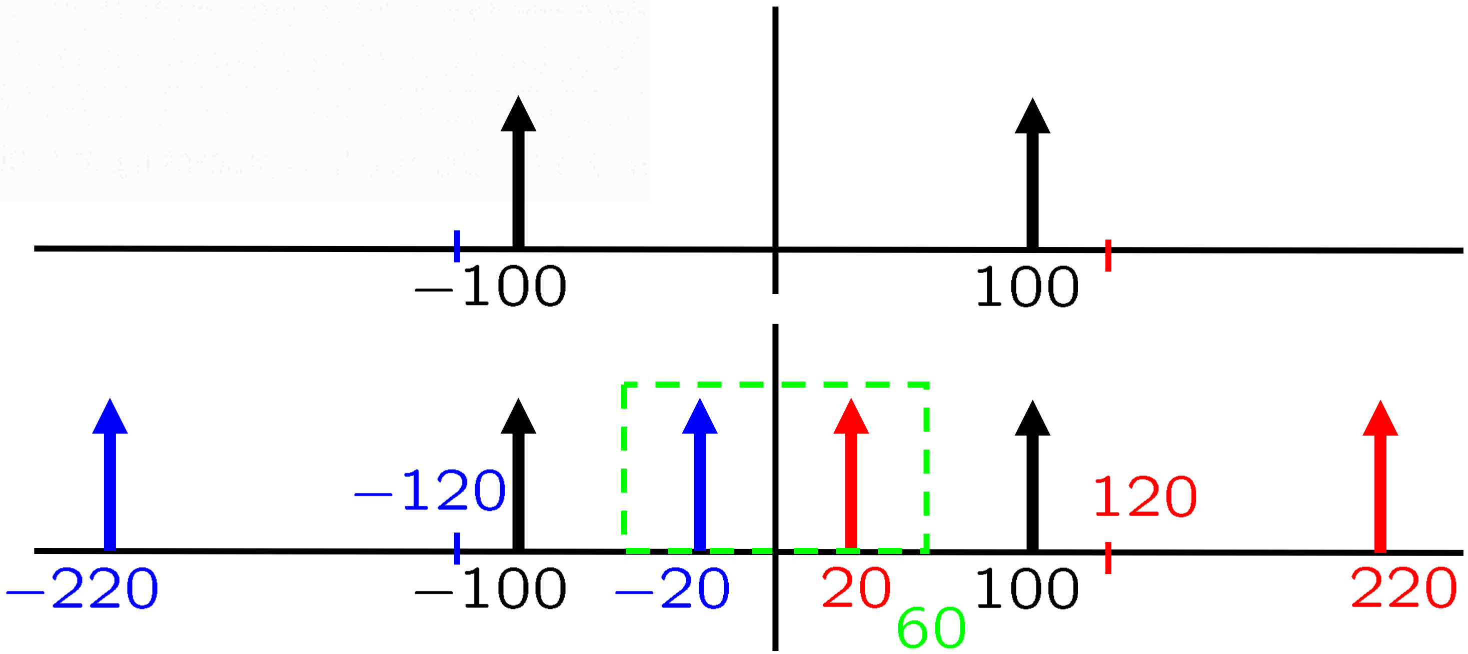
$w_0 = 100$ rad/sec



$w_s = 120$ rad/sec

$$\Rightarrow w = \pm w_s \pm w_0$$

$$= +20, -20$$



- Representation of of a Continuous-Time Signal by Its Samples: The Sampling Theorem
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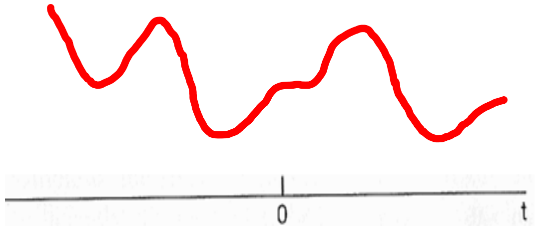
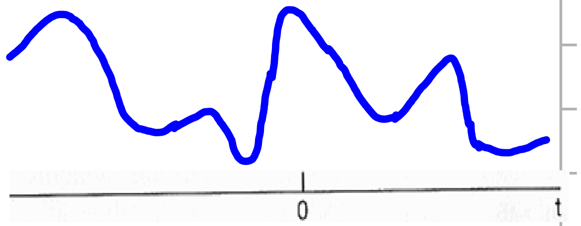
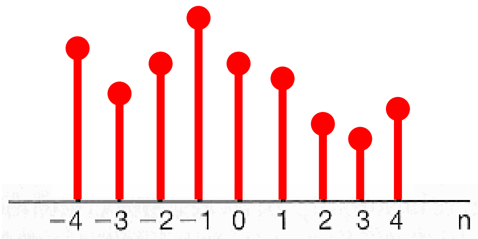
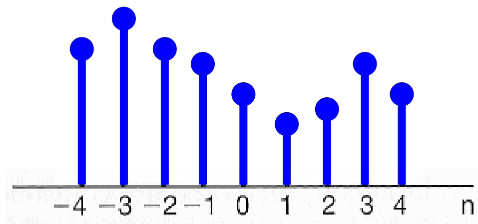
- Discrete-Time Processing of Continuous-Time Signals
- Sampling of Discrete-Time Signals

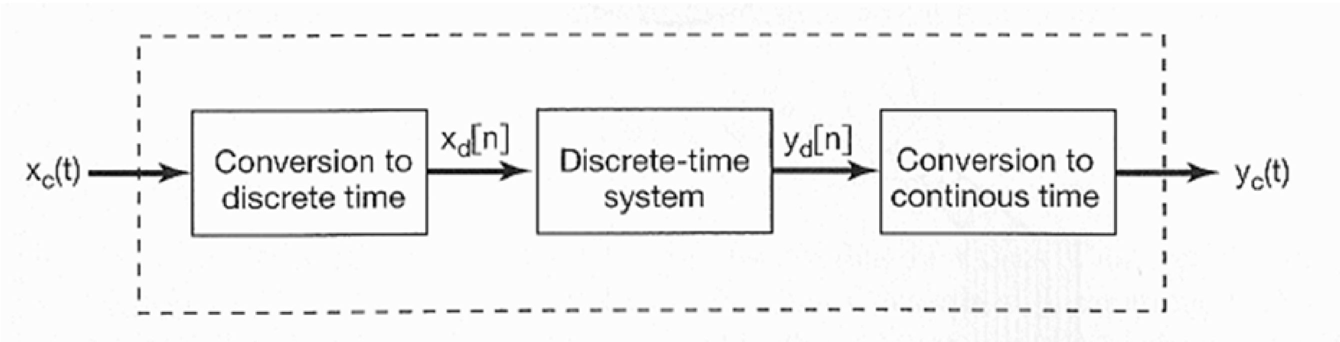
Discrete-Time Processing of CT Signals:



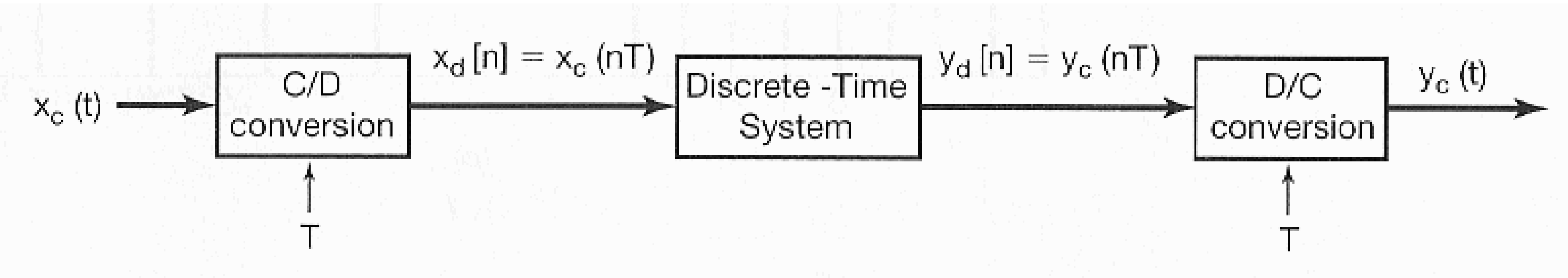


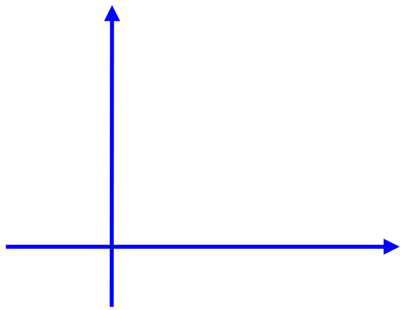






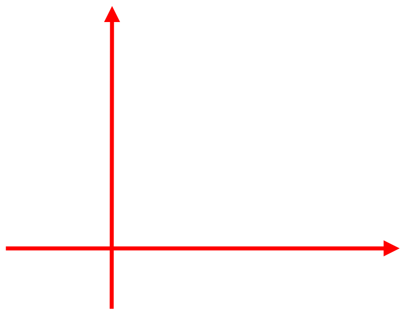
C/D or A-to-D (ADC) and D/C or D-to-A (DAC):





C/D: continous-to-discrete-time conversion

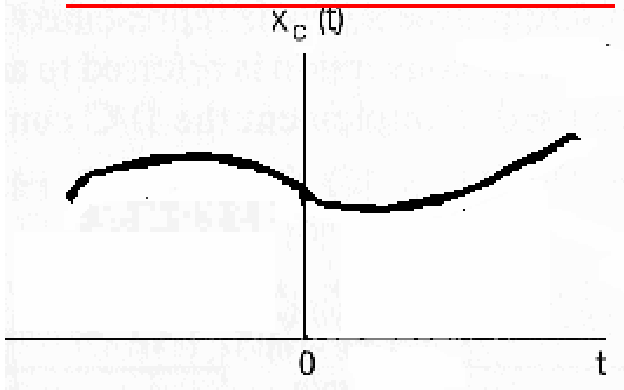
A-to-D: analog-to-digital converter

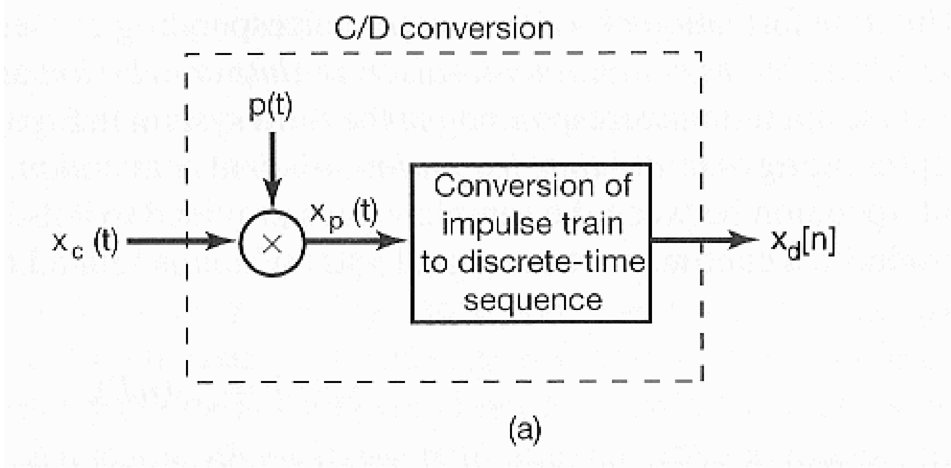


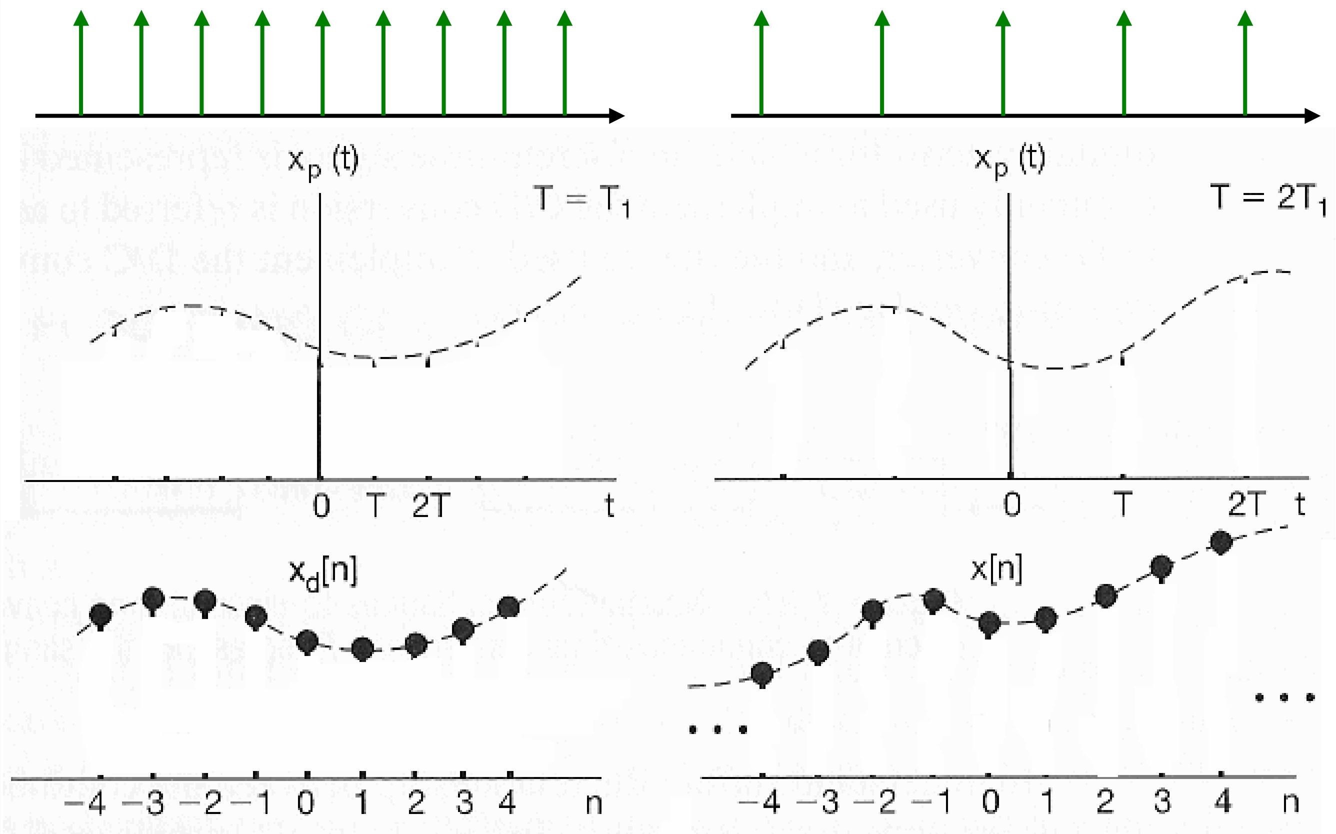
D/C: discrete-to-continous-time conversion

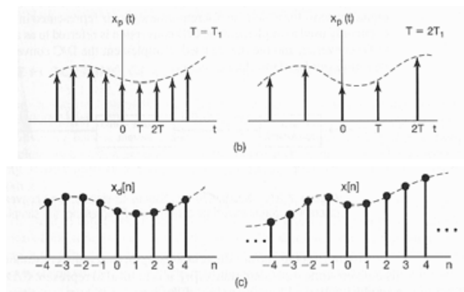
D-to-A: digital-to-analog converter

- ## C/D Conversion:

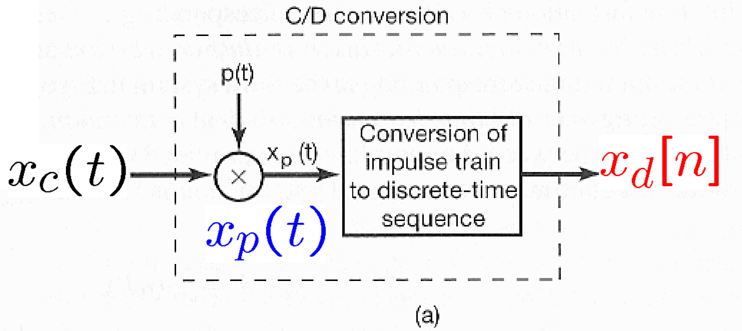


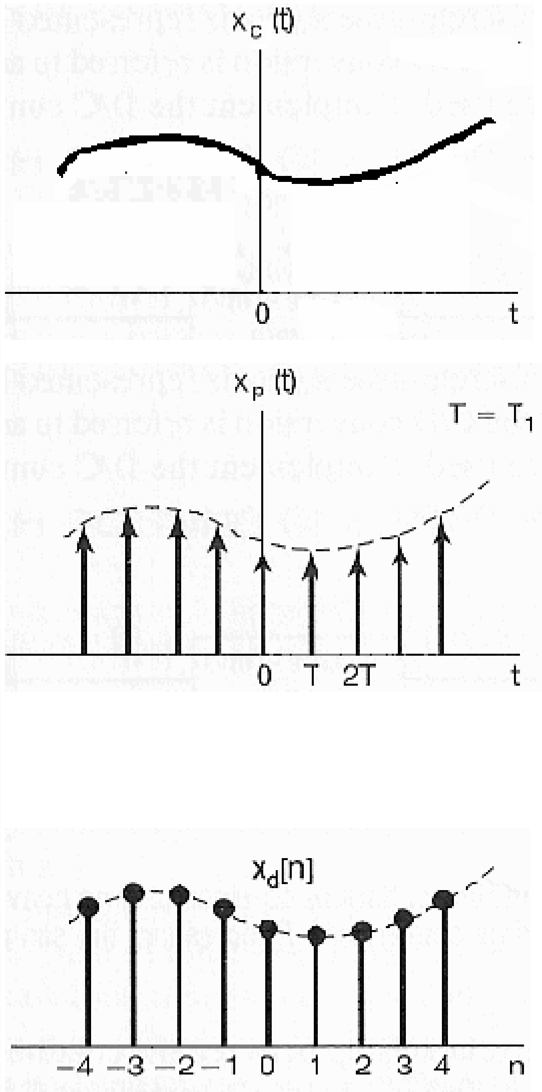


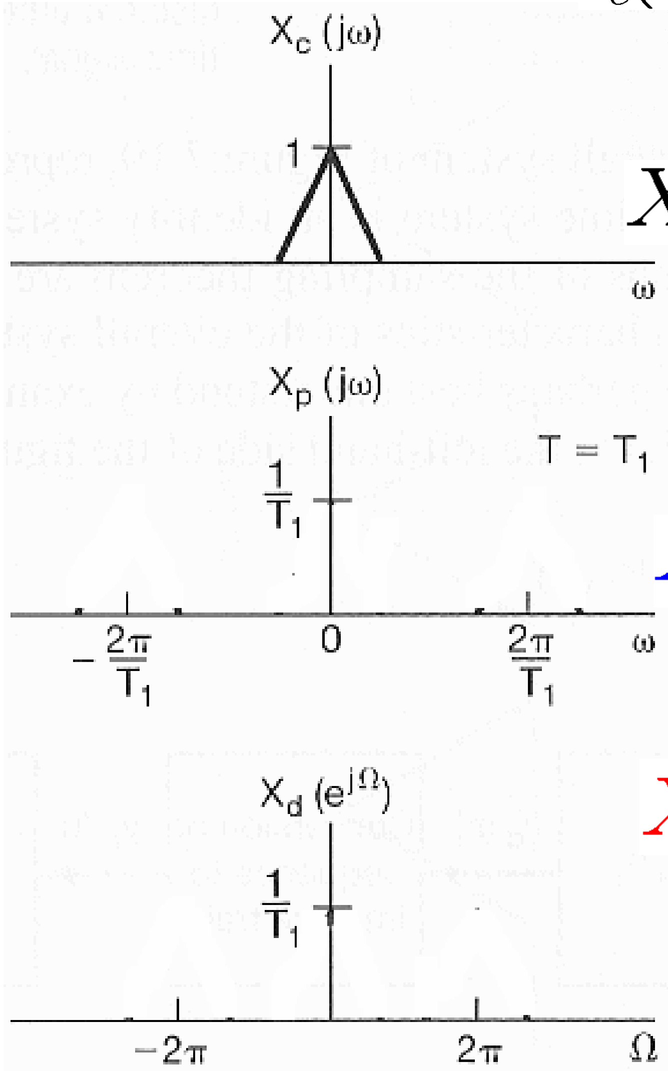




C/D Conversion:



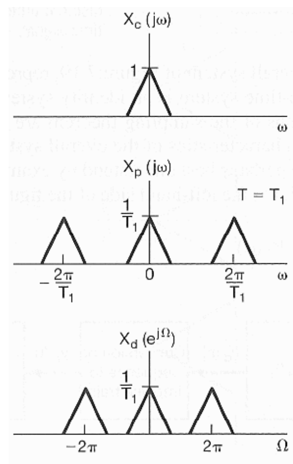




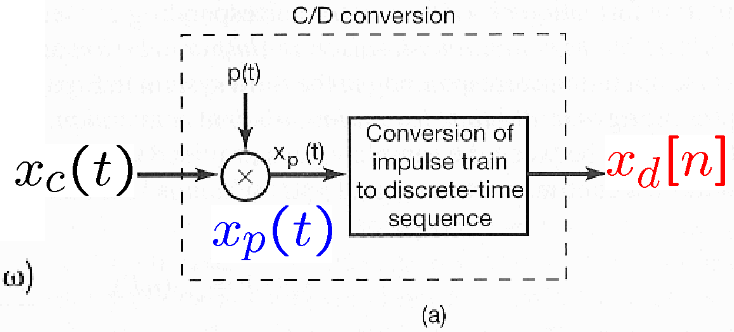
$X_c(jw)$

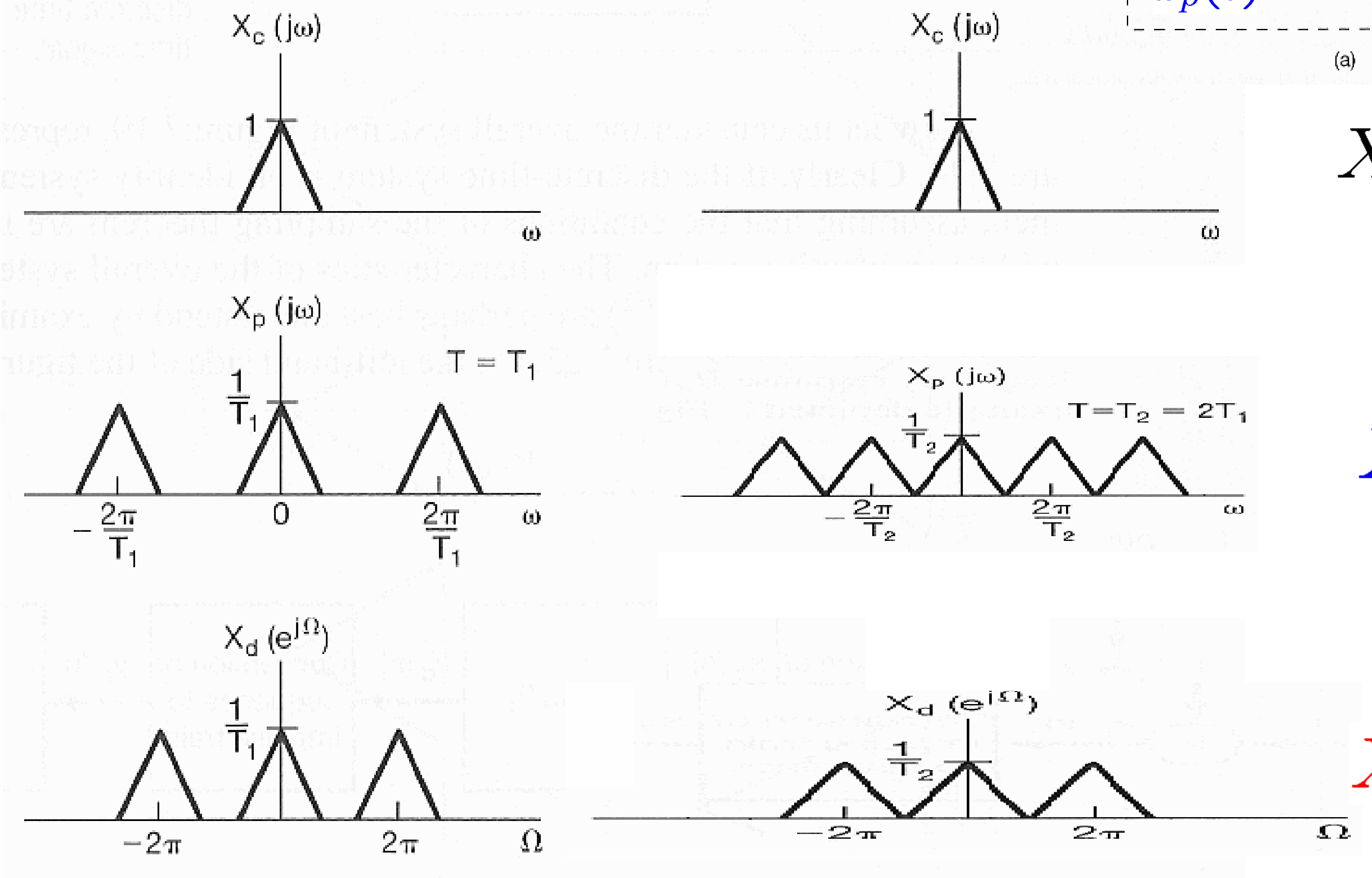
$X_p(jw)$

$X_d(e^{j\Omega})$



- C/D Conversion:



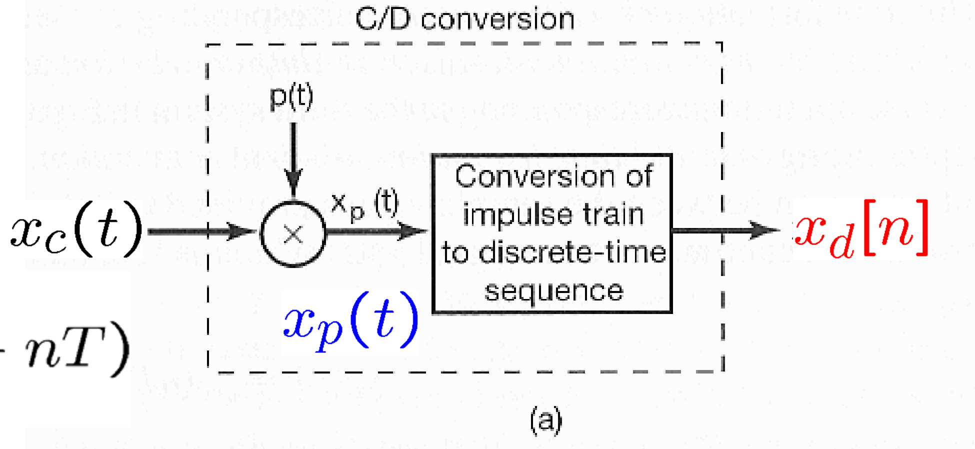


$X_c(jw)$

$X_p(jw)$

$X_d(e^{j\Omega})$

- C/D Conversion:



$$x_p(t) = \sum_{n=-\infty}^{+\infty} x_c(nT)\delta(t-nT)$$

Table 4.2, p. 329

$$\delta(t-t_0) \stackrel{\mathcal{F}}{\longleftrightarrow} e^{-jwt_0}$$

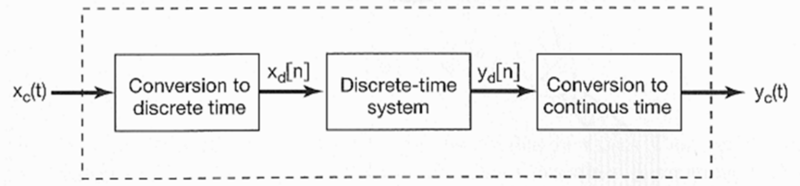
Eq 7.3, 7.6, p. 517

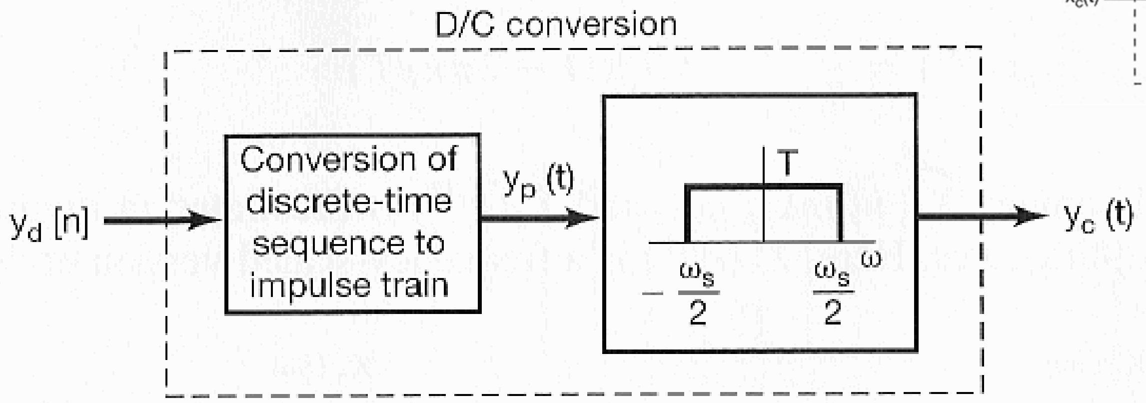
$$X_p(jw) = \sum_{n=-\infty}^{+\infty} x_c(nT)e^{-jwnT} = \frac{1}{T}\sum_{K=-\infty}^{+\infty} X_c(j(w-kw_s))$$

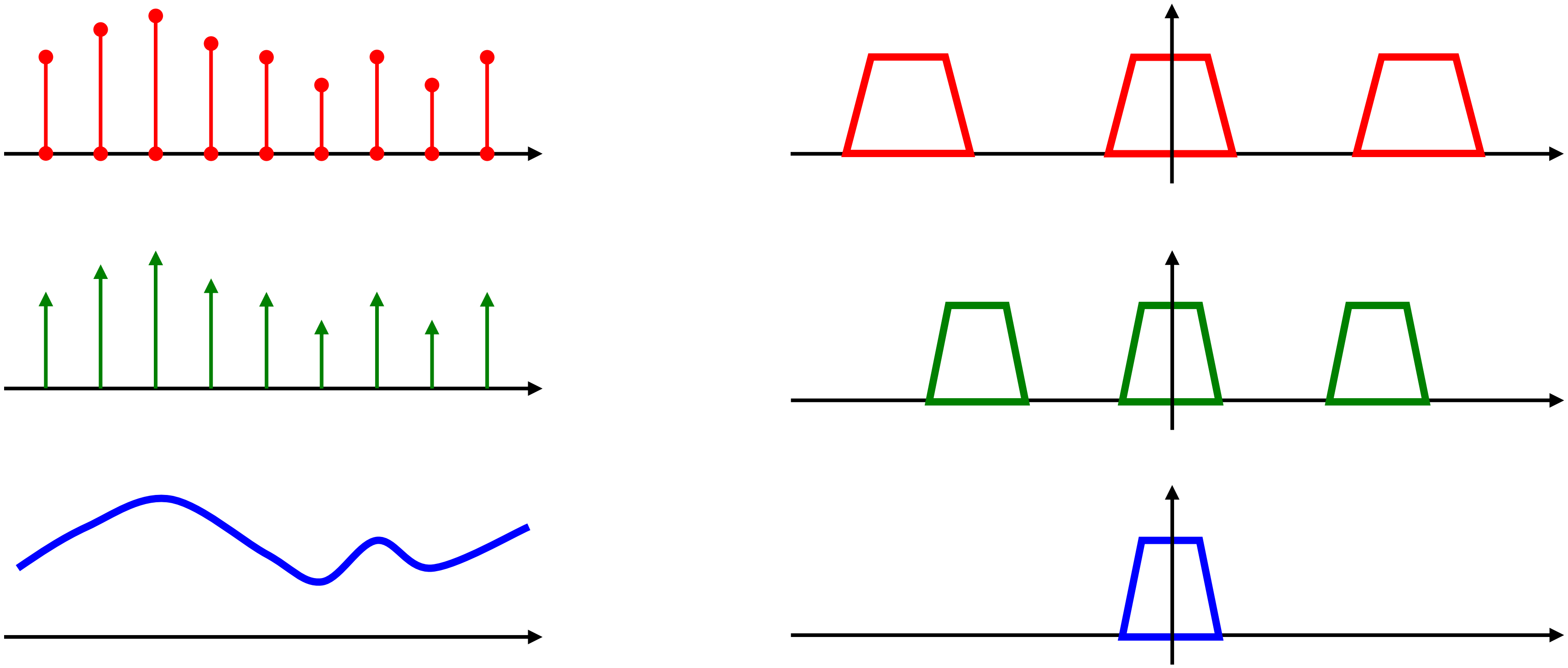
$$X_d(e^{j\Omega}) = \sum_{n=-\infty}^{+\infty} x_d[n]e^{-j\Omega n} = \sum_{n=-\infty}^{+\infty} x_c(nT)e^{-j\Omega n}$$

$$\Rightarrow X_d(e^{j\Omega}) = X_p\left(j\frac{\Omega}{T}\right) = \frac{1}{T}\sum_{K=-\infty}^{+\infty} X_c\left(j\left(\frac{\Omega}{T}-k\frac{2\pi}{T}\right)\right)$$

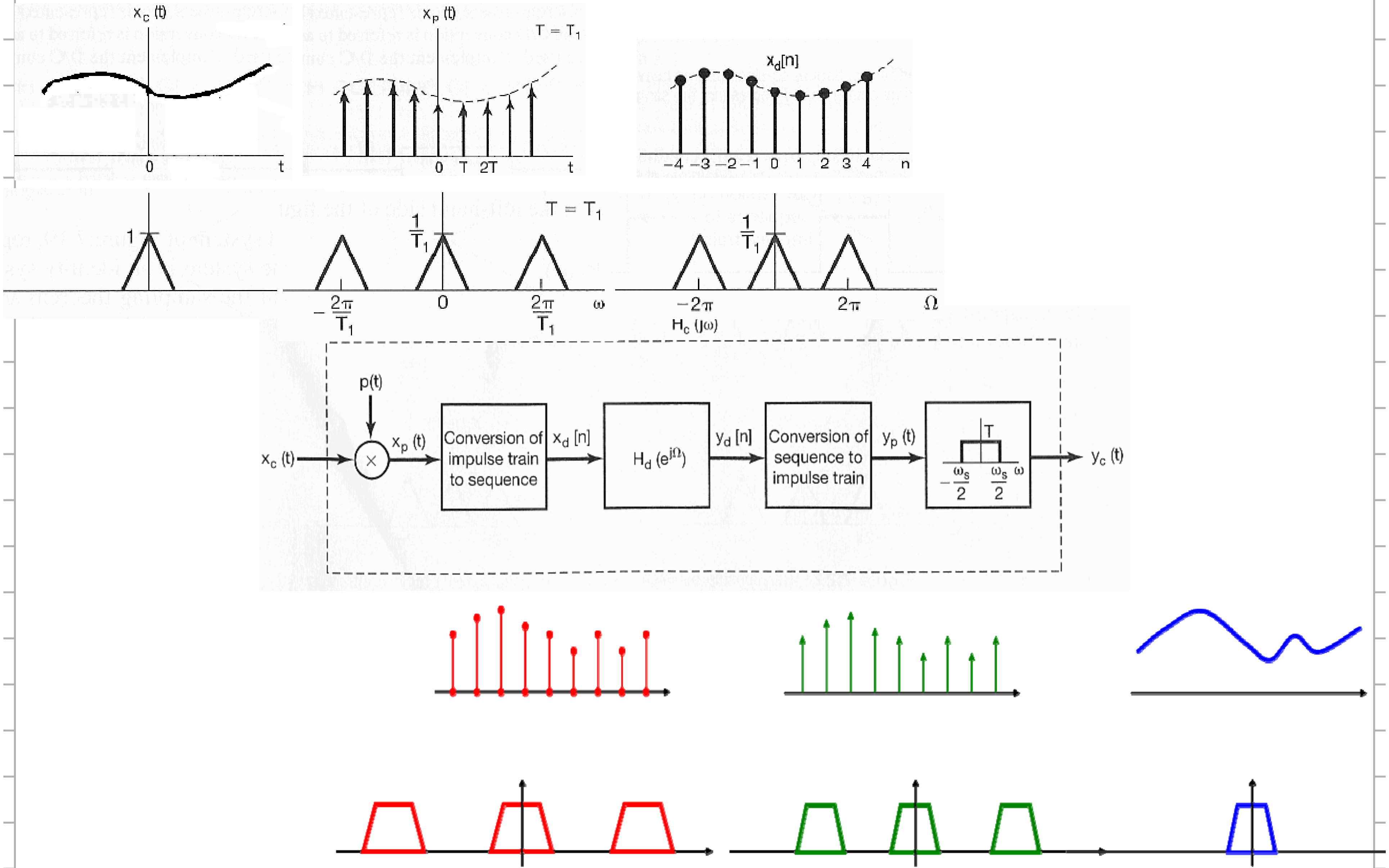
- # D/C Conversion:



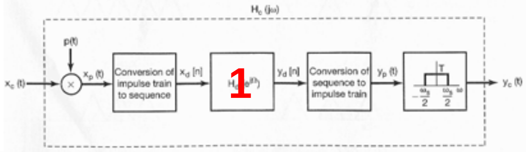




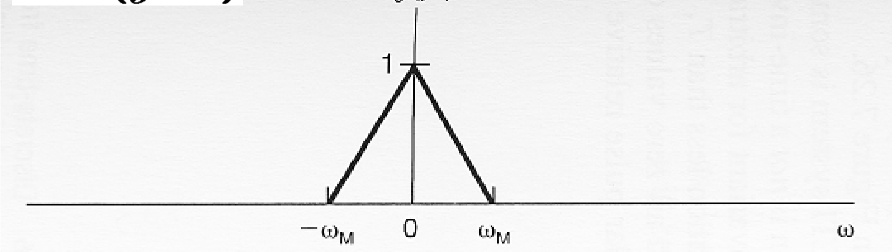
- Overall System:



- Frequency-Domain Illustration:

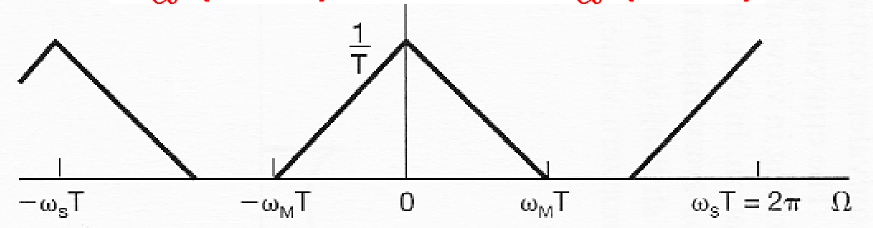


$X_c(jw)$



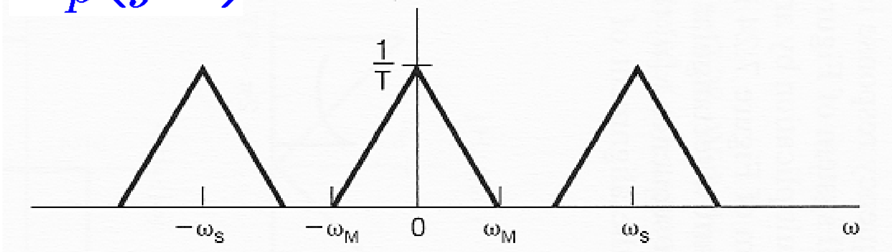
(a)

$Y_d(e^{j\Omega}) = 1\ X_d(e^{j\Omega})$



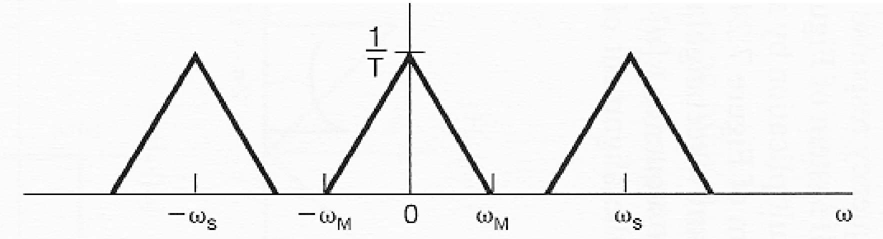
(c)

$X_p(jw)$



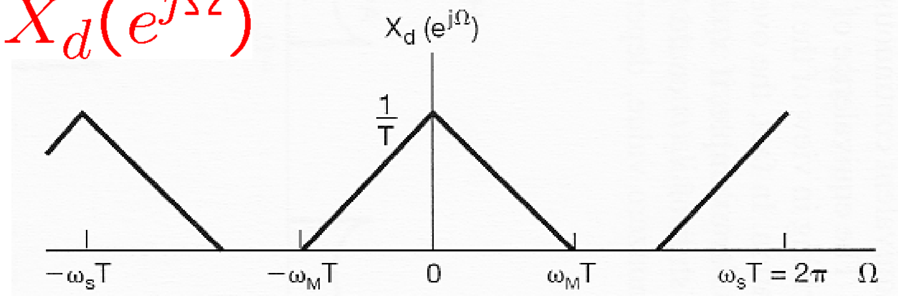
(b)

$Y_p(jw) = H_p(jw) X_p(jw)$



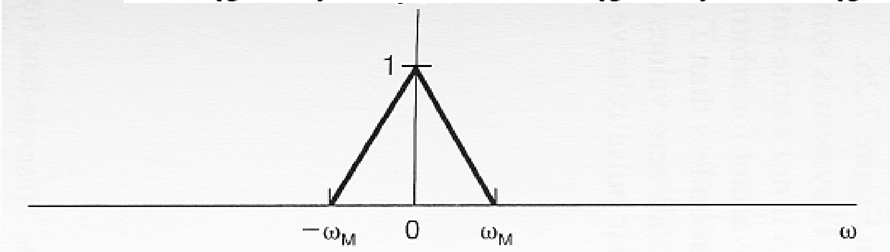
(b)

$X_d(e^{j\Omega})$



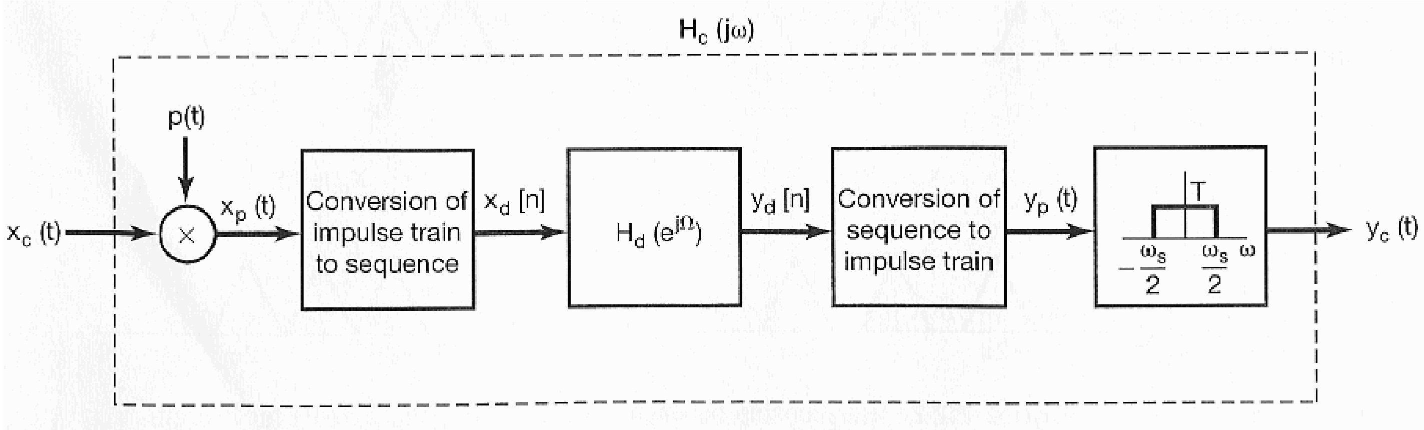
(c)

$Y_c(jw) = H_c(jw) X_c(jw)$



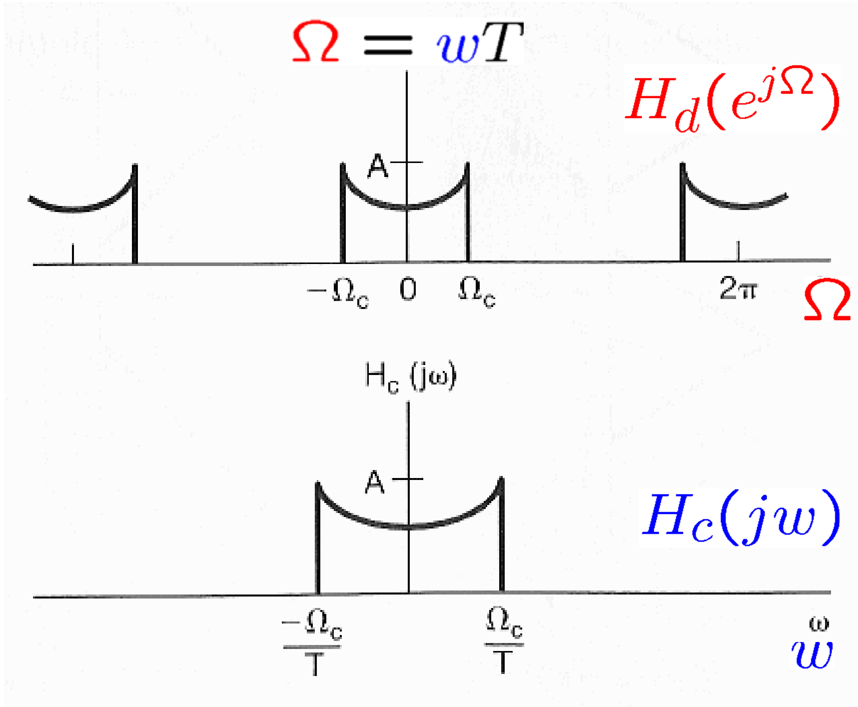
(a)

- CT & DT Frequency Responses:

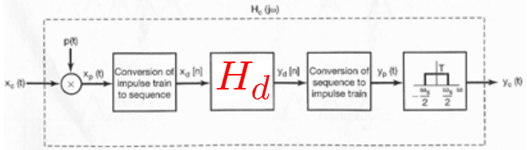


$$Y_c(jw) = X_c(jw)H_c(jw)$$

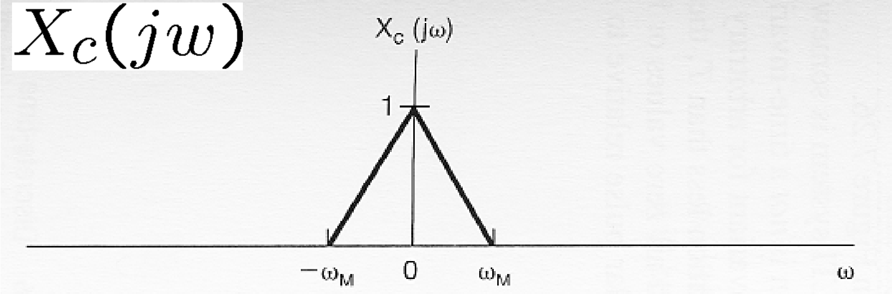
$$H_c(jw) = \begin{cases} H_d(e^{jwT}), & |w| < w_s/2 \\ 0, & |w| > w_s/2 \end{cases}$$



- Frequency-Domain Illustration:

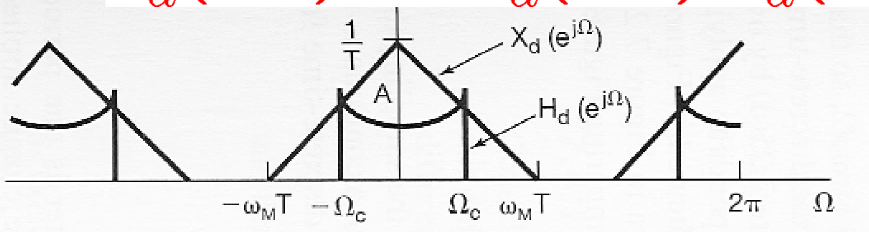


$X_c(jw)$



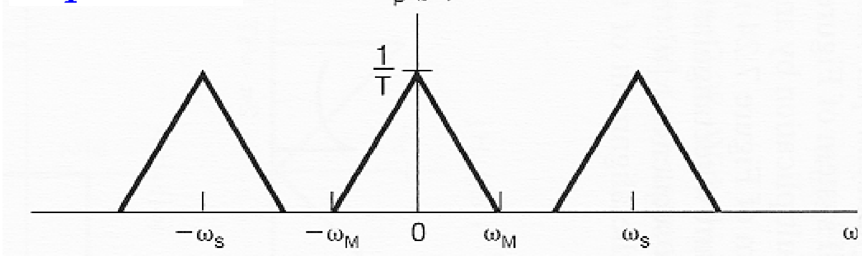
(a)

$Y_d(e^{j\Omega}) = H_d(e^{j\Omega})X_d(e^{j\Omega})$



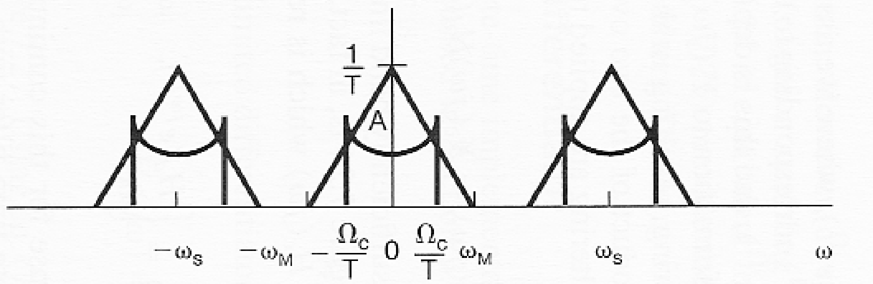
(d)

$X_p(jw)$



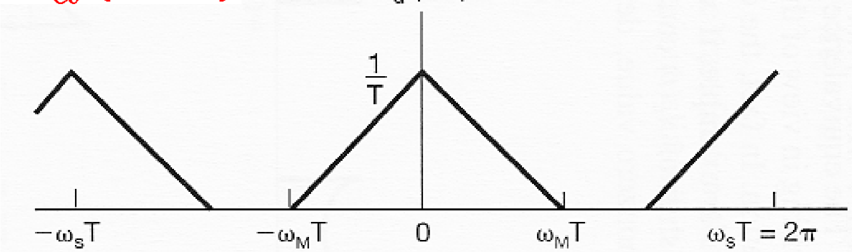
(b)

$Y_p(jw) = H_p(jw)X_p(jw)$



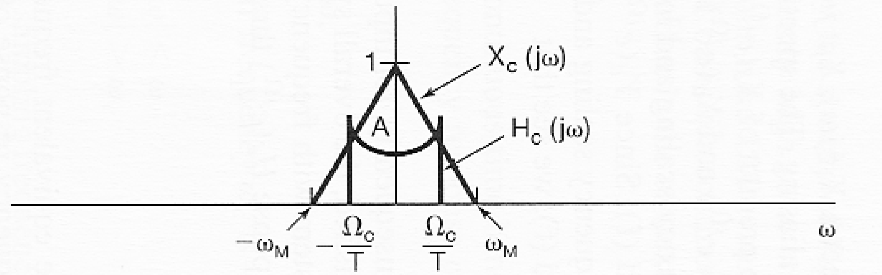
(e)

$X_d(e^{j\Omega})$



(c)

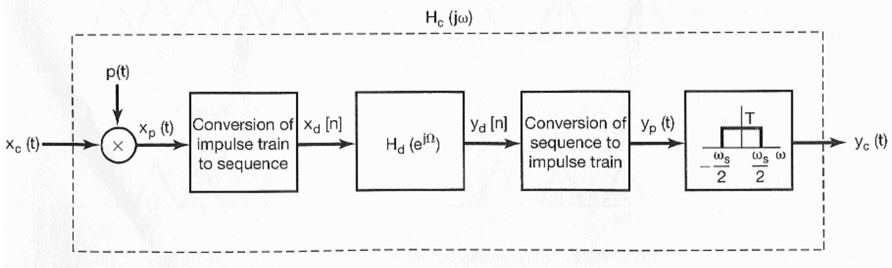
$Y_c(jw) = H_c(jw)X_c(jw)$



(f)

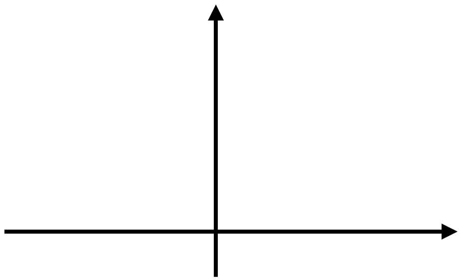
▪ Digital Differentiator:

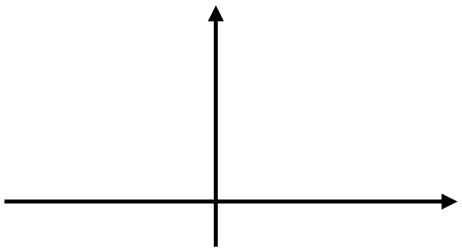
Ex 4.16, p. 317

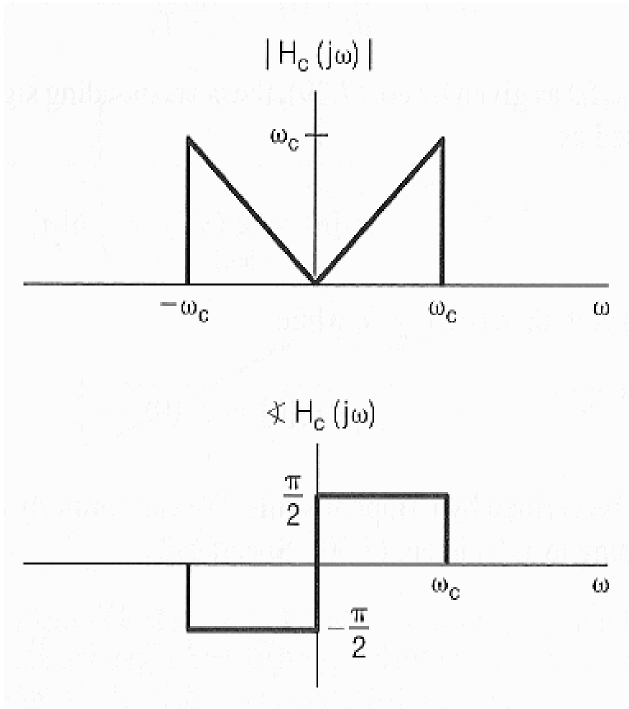


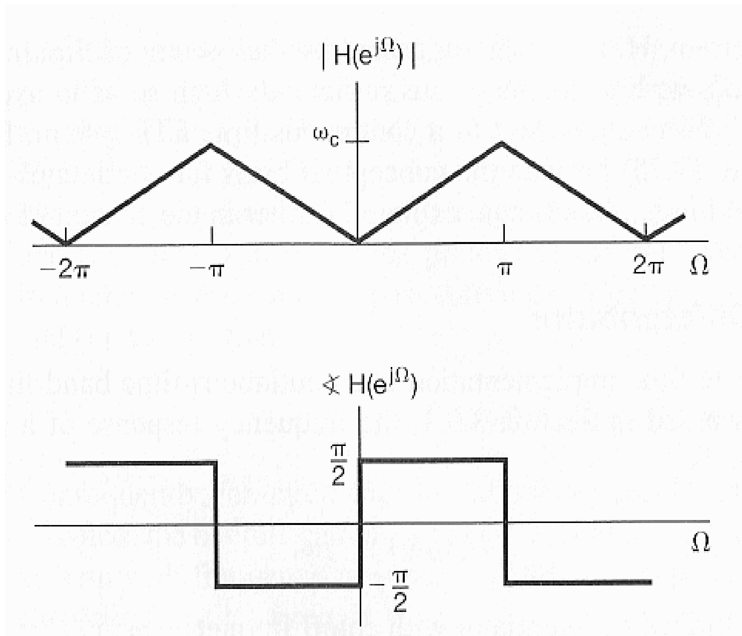
$$H_c(jw) = \begin{cases} jw, & |w| < w_c \\ 0, & |w| > w_c \end{cases}$$

$$H_d(e^{j\Omega}) = j\left(\frac{\Omega}{T}\right), \quad |\Omega| < \pi$$





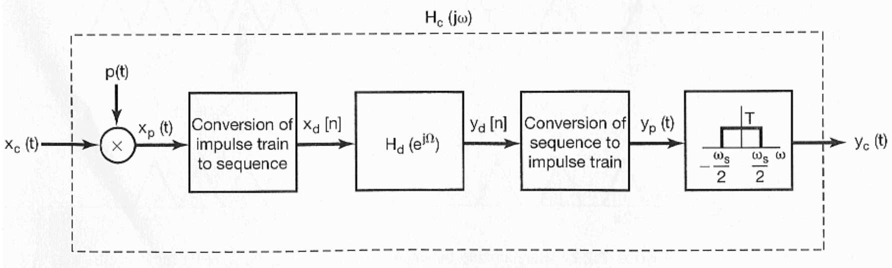




$$\Omega = wT, \;\; w_s = 2w_c$$

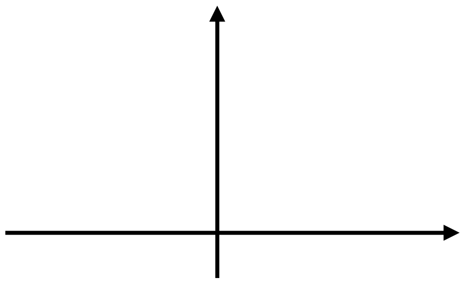
Half-Sample Delay:

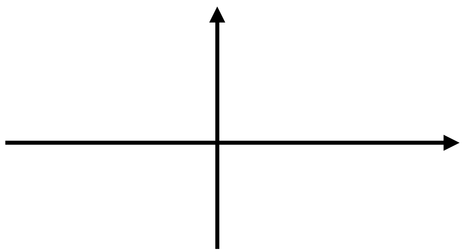
Ex 4.15, p. 317

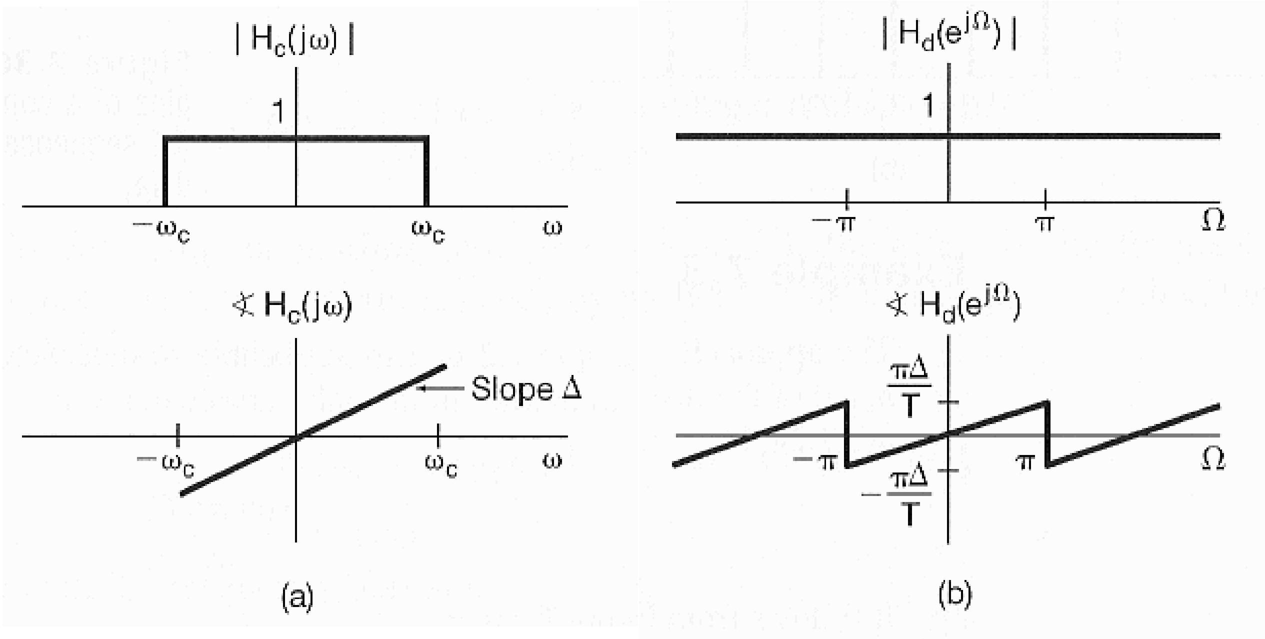


$$H_c(jw) = \begin{cases} e^{-jw\Delta}, & |w| < w_c \\ 0, & |w| > w_c \end{cases}$$

$$H_d(e^{j\Omega}) = e^{-j\Omega\Delta/T}, \quad |\Omega| < \pi$$







$$\Omega = wT, \;\; w_s = 2w_c$$

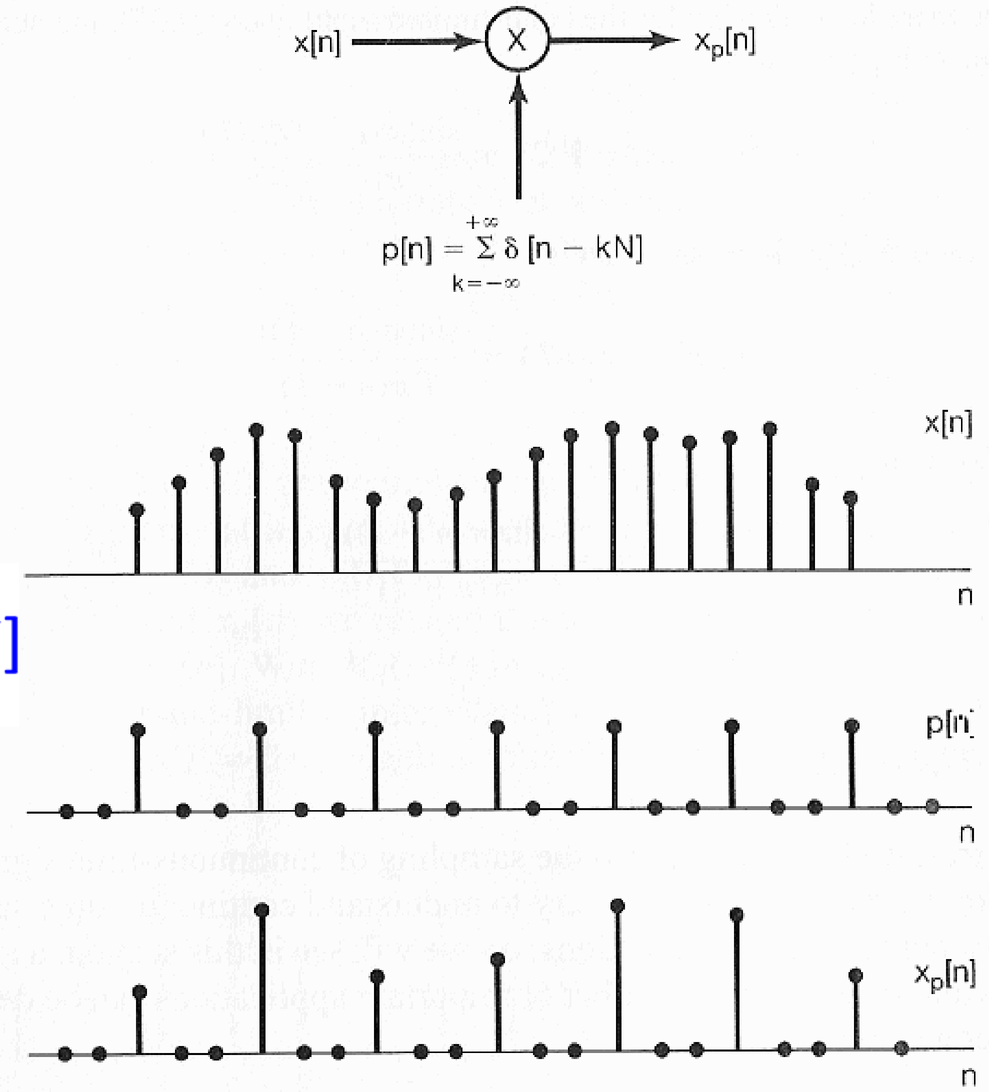
- Representation of of a Continuous-Time Signal by Its Samples: The Sampling Theorem
- Reconstruction of of a Signal from Its Samples Using Interpolation
- The Effect of Undersampling: Aliasing
- Discrete-Time Processing of Continuous-Time Signals
- Sampling of Discrete-Time Signals

- Impulse-Train Sampling:

$$x_p[n] = \begin{cases} x[n], & \text{if } n = kN \\ 0, & \text{otherwise} \end{cases}$$

$$x_p[n] = x[n]\, p[n]$$

$$= \sum_{k=-\infty}^{+\infty} x[kN]\, \delta[n - kN]$$

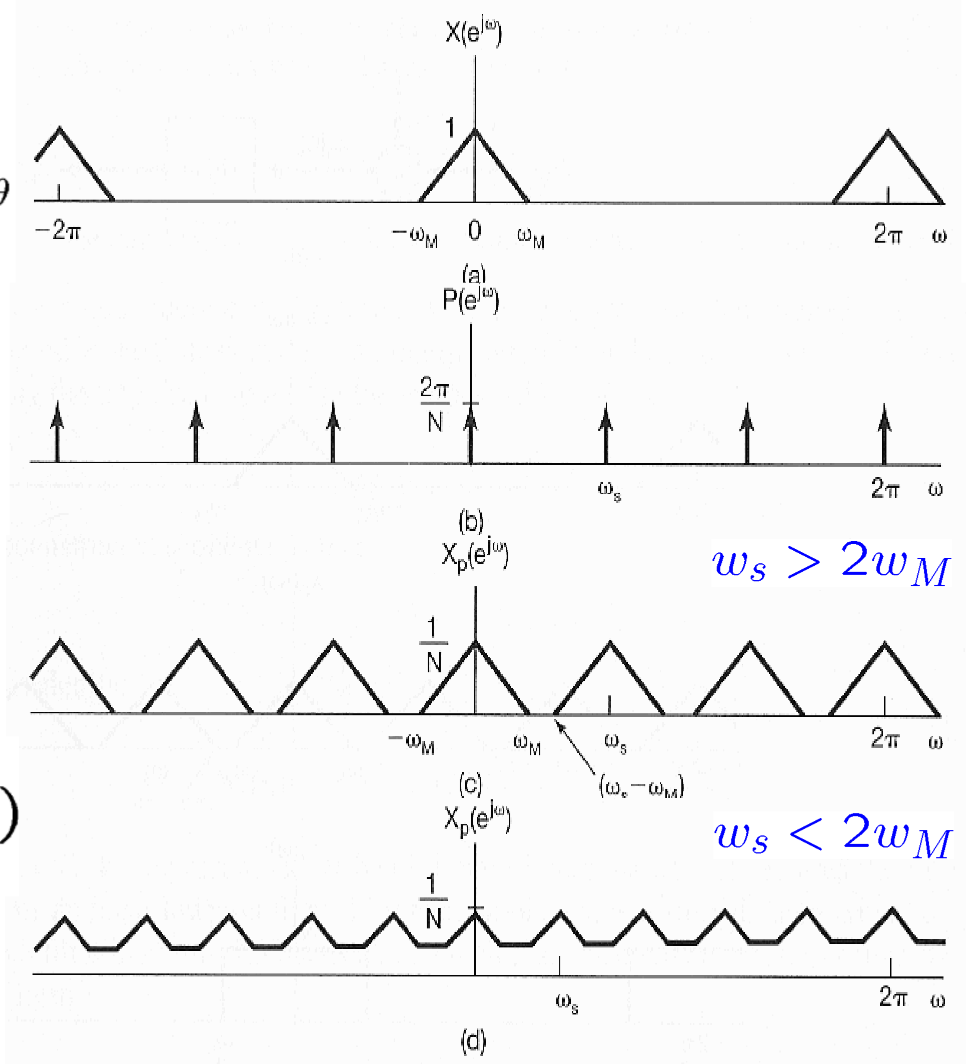


Impulse-Train Sampling:

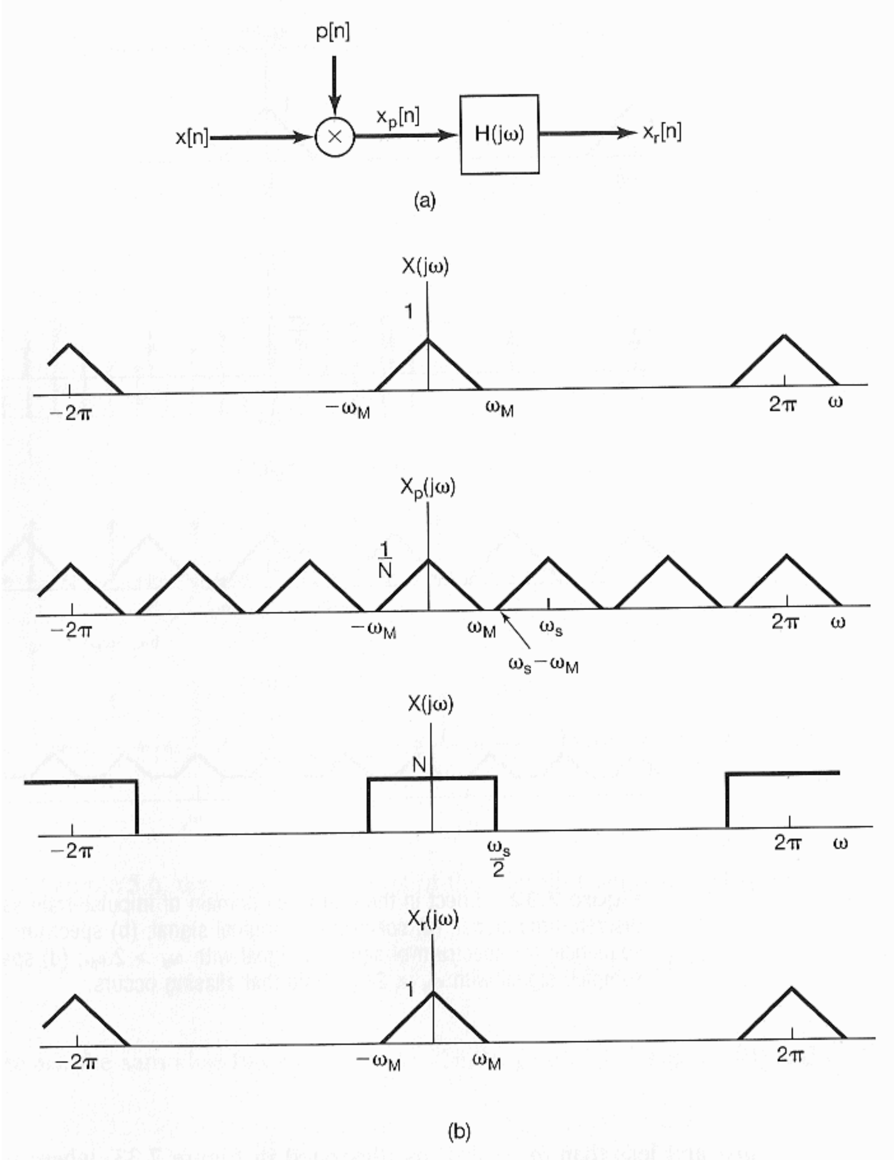
$$X_p(e^{jw}) = \frac{1}{2\pi}\int_{2\pi} P(e^{j\theta})X(e^{j(w-\theta)})d\theta$$

$$P(e^{jw}) = \frac{2\pi}{N}\sum_{k=-\infty}^{+\infty}\delta(w - kw_s)$$

$$\Rightarrow \quad X_p(e^{jw}) = \frac{1}{N}\sum_{k=0}^{N-1} X(e^{j(w-kw_s)})$$

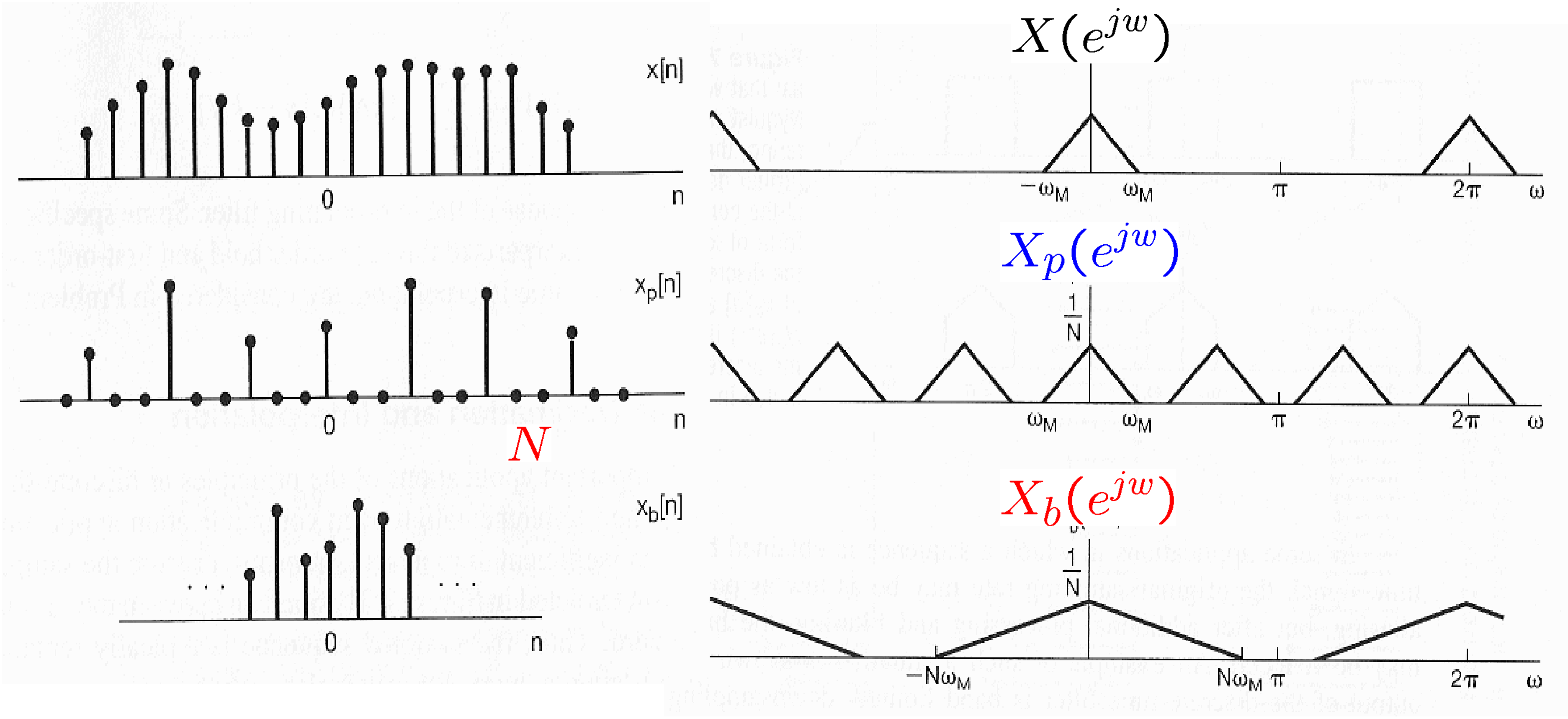


Exact Recovery Using Ideal Lowpass Filter:



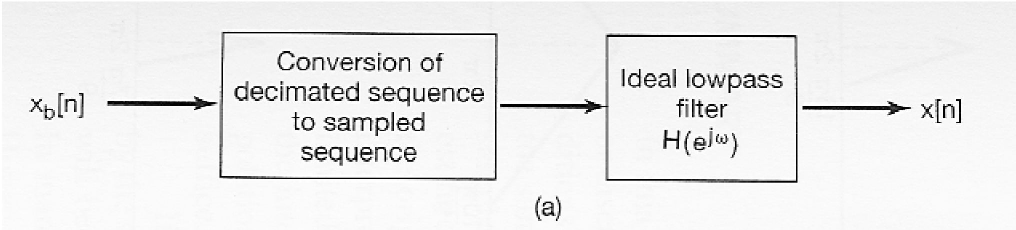
DT Decimation & Interpolation: Down-sampling

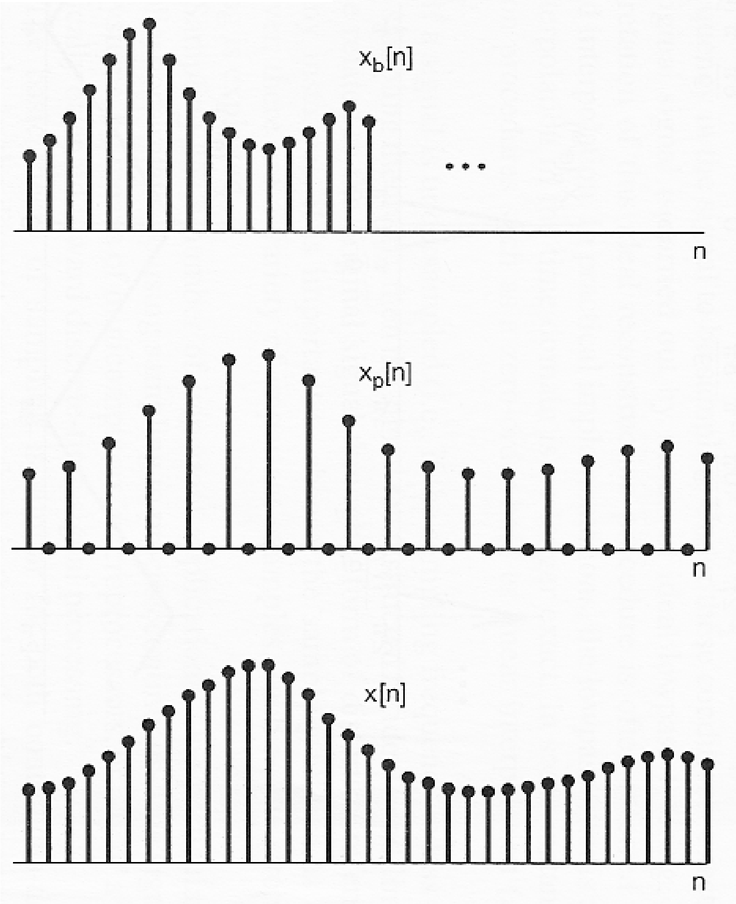
Eq 5.45, p. 378: Time expansion

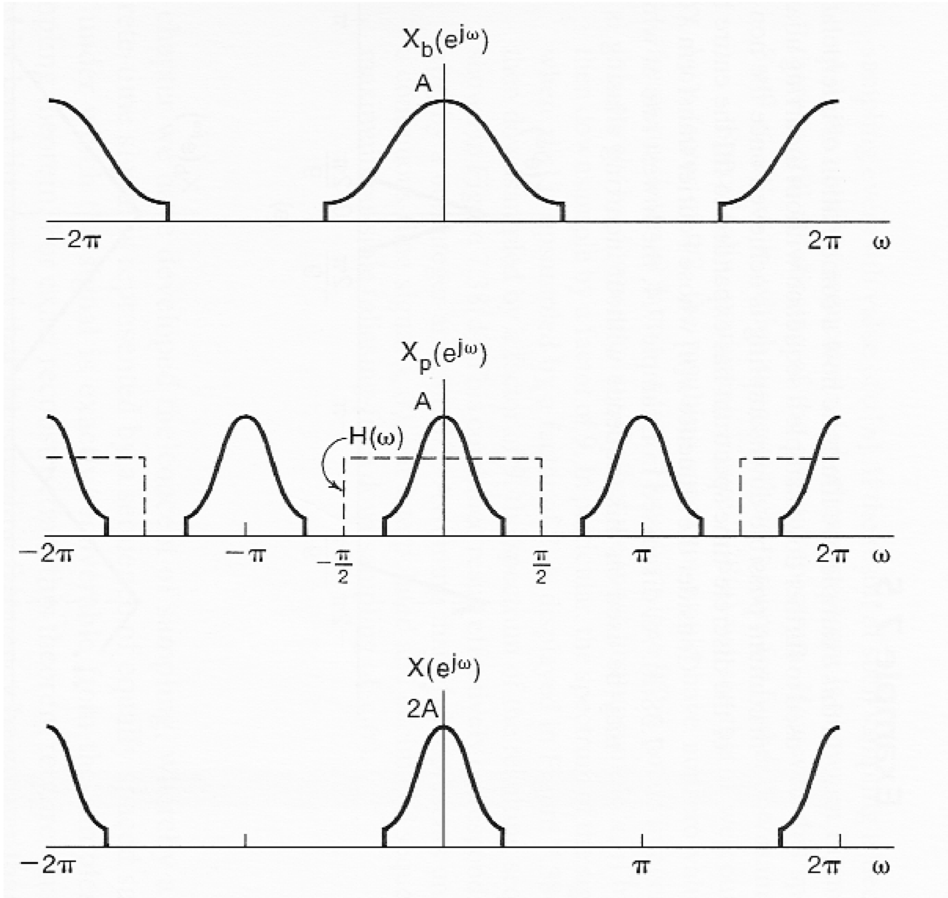


$$X_b(e^{jw}) = X_p(e^{jw/N})$$

- Higher Equivalent Sampling Rate: Up-sampling







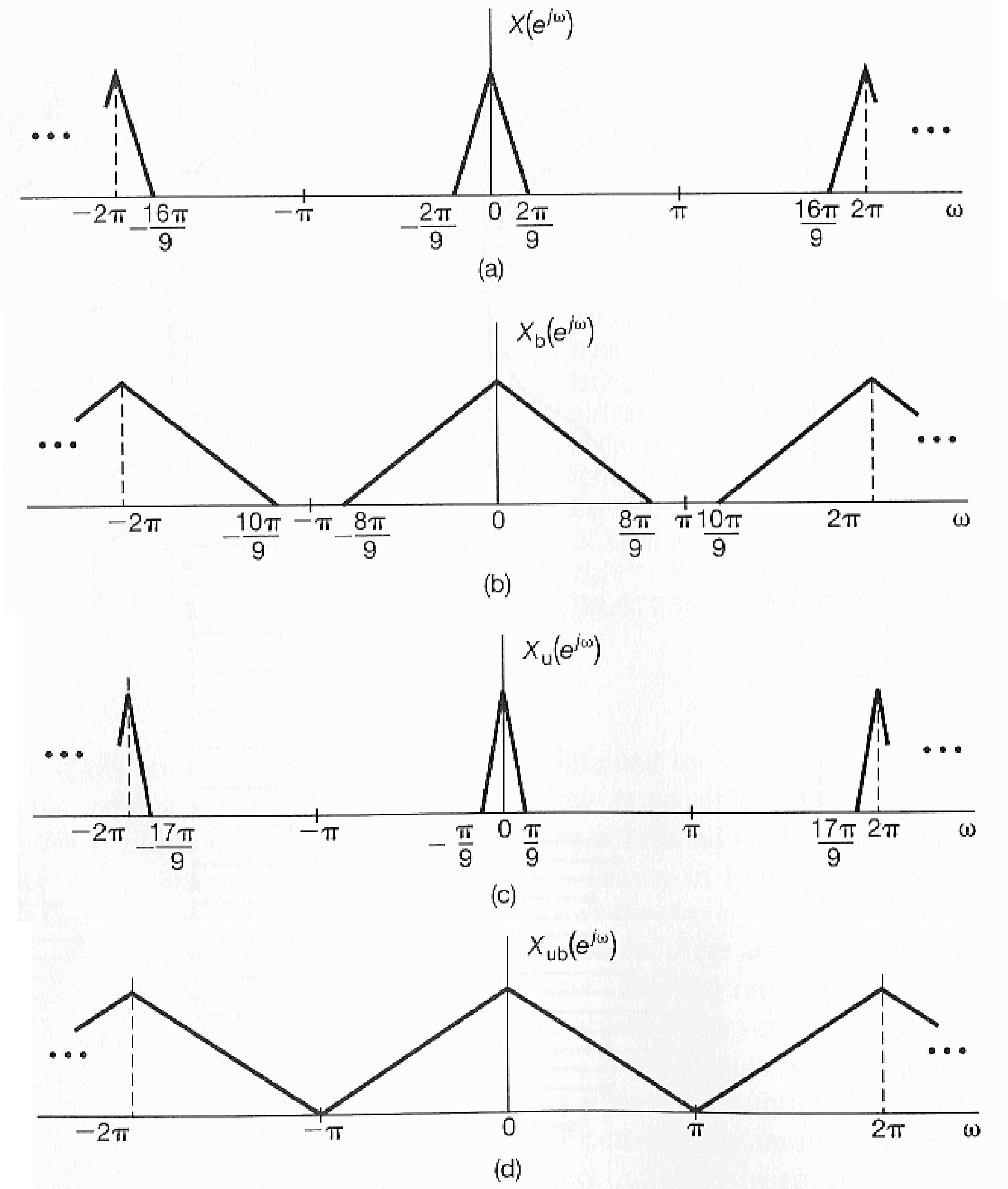
- Down-sampling
  + Up-sampling:

$$\frac{2\pi}{9} \times 4 < \pi$$

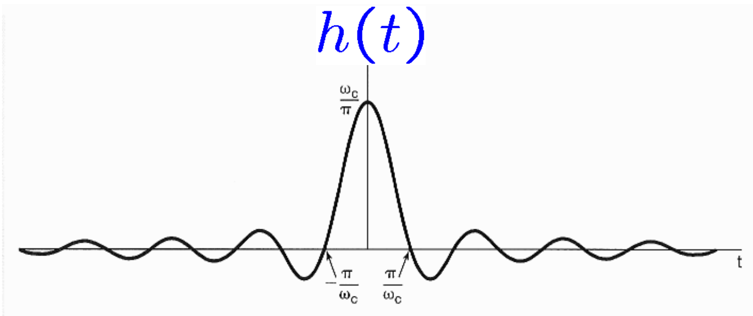
$$\frac{2\pi}{9} \times \frac{9}{2} = \pi$$

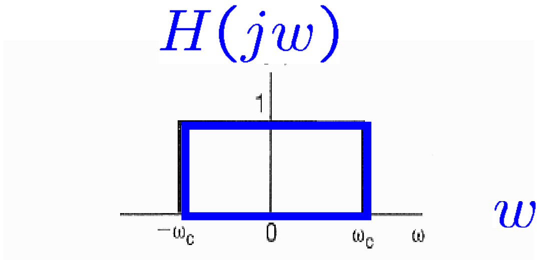
$$\frac{2\pi}{9} \times \frac{1}{2} = \frac{\pi}{9}$$

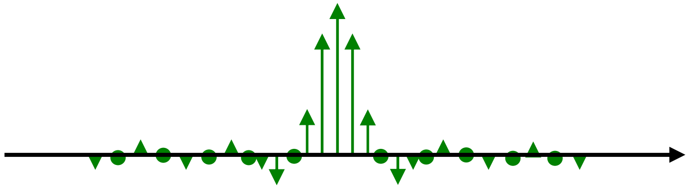
$$\frac{\pi}{9} \times 9 = \pi$$

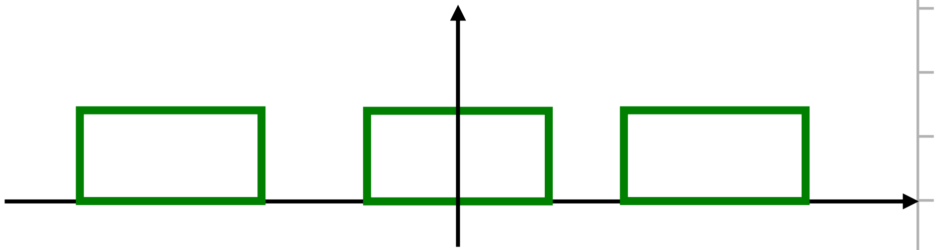


In Summary





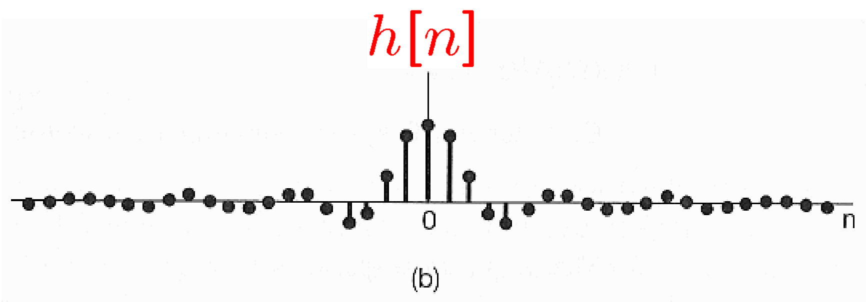


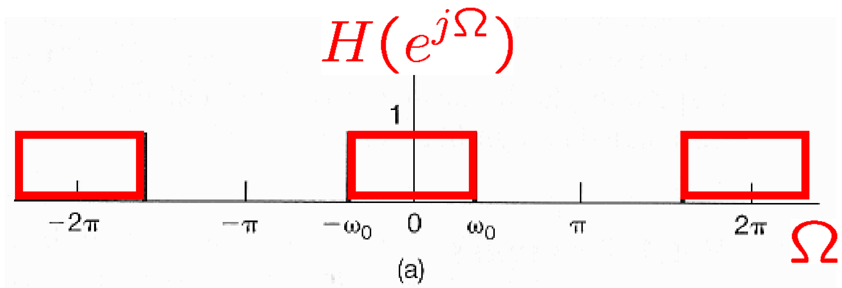


$$h(t) \xleftrightarrow{\mathcal{C.T.F.T.}} H(jw)$$

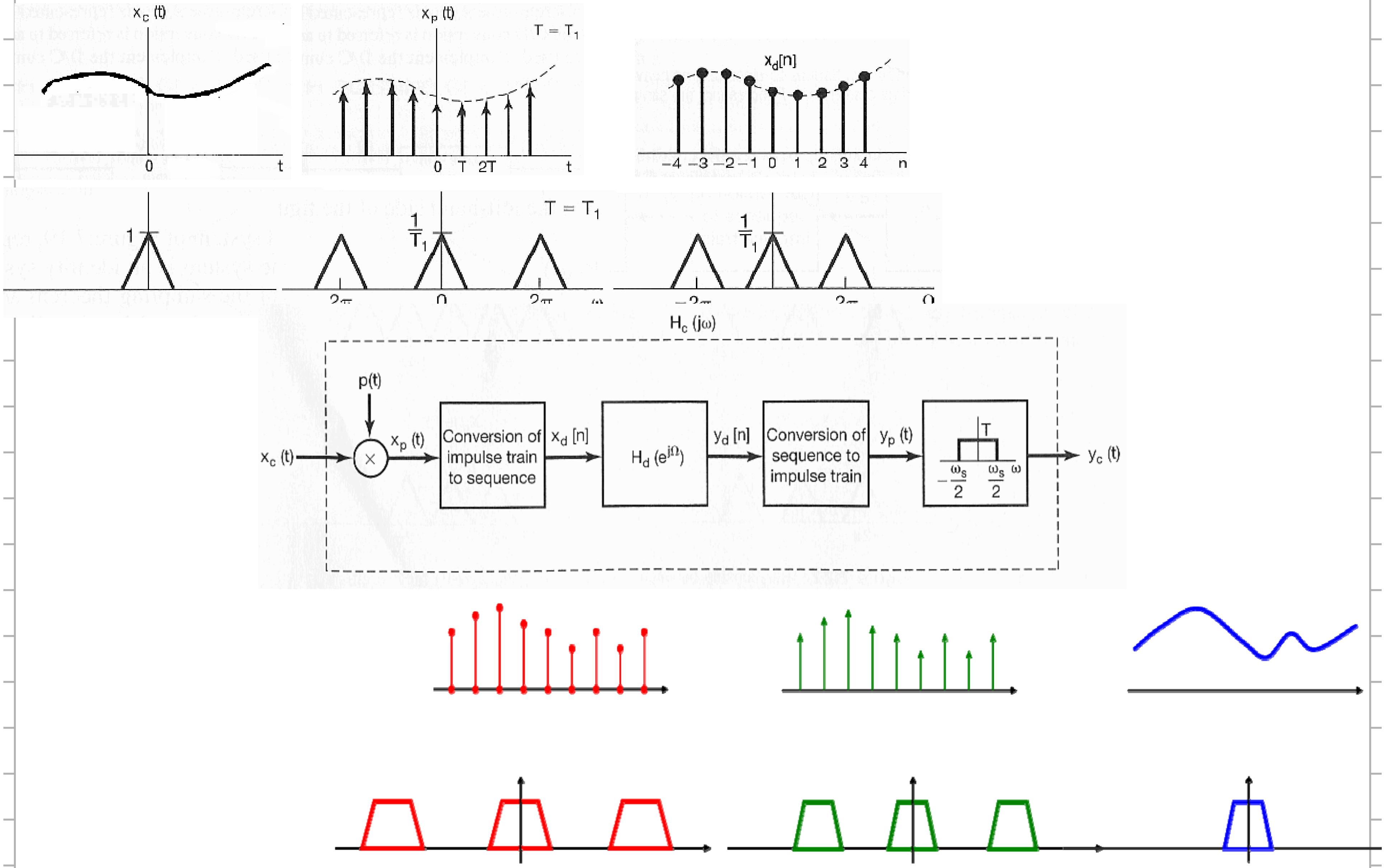
$$w_s = \frac{2\pi}{T} \qquad\qquad \Omega = wT$$

$$h[n] \xleftrightarrow{\mathcal{D.T.F.T.}} H(e^{j\Omega})$$





- # Discrete-Time Processing of CT Signals



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)