$$x(n-m)$$

$$\Omega = 2\pi F$$

University | School of of Glasgow | Engineering

Analogue $\rightarrow A/D \rightarrow Digital$ processing $\rightarrow D/A \rightarrow Analogue$

 $X_a(nT)$ x(n)analogue signal discrete data

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

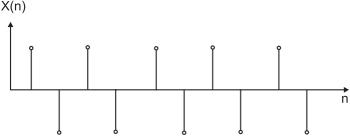
$$X(n) \to X_q(n)$$

$$X_q(n) \to$$

$$X(n) = X_a(nT), \quad -\infty < n < +\infty$$

$$F_s = \frac{1}{T_s}$$

$$X_a(t) = X_a(nT) = X_a(\frac{n}{F_s})$$



$$X_a(t)$$

$$X_a(t) = A\cos(2\pi F t)$$

$$t = n/F_s$$

$$X_a(n) = A\cos(2\pi F/F_s n)$$

Normalised frequency:
$$f =$$

$$f_{\mathsf{scipy}} = 2 \frac{F}{F_s}$$

$$X_a(n) = A\cos(2\pi nf)$$

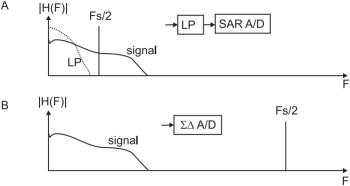
$$X_a(n) = \cos(2\pi n) = 1 \qquad f = 1$$

$$f = 2, 3, 4, \dots$$

$$0\ldots\frac{1}{2}F_s$$

$$f = 0 \dots 0.5$$

$$B < \frac{1}{2}F_s$$



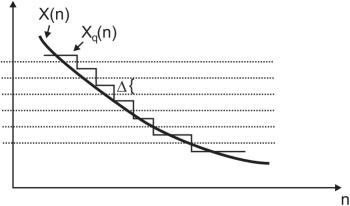
 $\angle F$ max

$$x_a(t) = \sum_{i=1}^n A_i \cos(2\pi F_i t + \Theta_i)$$

$$(t) = \frac{\sin 2\pi Bt}{2\pi Bt}$$

$$B = F_{\text{max}}$$

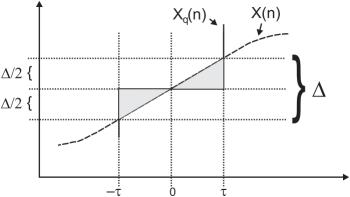
 $x_a(t) = \sum_{h=-a}^{a} x_a(\frac{n}{F_s})g(t - \frac{h}{F_s})$



$$\Delta = \text{quantisation step} = \frac{x_{\text{max}} - x_{\text{min}}}{L - 1}$$

 x_{max} x_{min}

$$x_q(n) = Q[x(n)]$$



$$P_q = \frac{1}{\tau} \int_0^\tau e_q^2(t) dt$$

$$\frac{1}{\tau} \int_0^\tau \left(\frac{\Delta}{2\tau}\right)^2 t^2 dt$$

$$\frac{\Delta^2}{4\tau^3} \int_0^\tau t^2 dt$$

$$P_q = \frac{\Delta^2}{12\tau^3}\tau^3 = \frac{\Delta^2}{12}$$

$$P_x = \frac{1}{T_p} \int_0^{T_p} (A\cos\Omega t)^2 dt = \frac{A^2}{2}$$

SQNR

$$\frac{P_x}{P_q} = \frac{A^2}{2} \cdot \frac{12}{\Delta^2}$$

$$\frac{6A^2}{\Delta^2}$$

$$x(t) = \sum_{k=-\infty}^{\infty} c_k e^{j2\pi k F_1 t}$$

 $\gamma_k = \frac{1}{T_p} \int_{T_p} x(t) e^{-j2\pi k F_1 t} dt$

$$c_k = c_{-k}^* \qquad \Leftrightarrow \qquad x(t) \text{ is real}$$

 $_{2}j\theta_{k}$ C_k

$$\cos z = \frac{1}{2} \left(e^{zi} + e^{-zi} \right)$$

$$c_0 + \sum_{k=1}^{\infty} |c_k| e^{j\theta_k} e^{j2\pi k F_1 t} + \sum_{k=1}^{\infty} |c_k| e^{-j\theta_k} e^{-j2\pi k F_1 t}$$

$$c_0 + 2\sum_{k=1}^{\infty} |c_k| \cos(2\pi k F_1 t + \theta_k)$$

$$P_k = \mid c_k \mid^2$$

$$c_{-k} = c_k^*$$

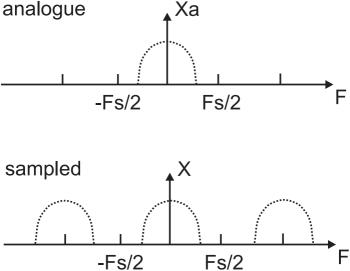
$$X(F) = \int_{-\infty}^{\infty} x(t)e^{-j2\pi Ft}dt$$

 $\mathbf{r}(t) = \frac{1}{2\pi} \int_{-\infty}^{\infty} X(F) e^{j2\pi F t} d\mathbf{r}$

$$X(\omega) = \sum_{n = -\infty}^{\infty} x(n)e^{-j\omega n}$$

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

$$\frac{1}{2\pi} \int_{-0.5}^{0.5} X(f) e^{j2\pi f n} dt$$



$$X_a(F)$$

$$X(F) \Leftrightarrow X_a(F)$$

$$\int_{-0.5}^{0.5} \underbrace{X(f)}_{\text{sampled}} e^{j2\pi fn} df = \int_{-\infty}^{+\infty} \underbrace{X_a(F)}_{\text{cont}} e^{j2\pi nF/F_s} dF$$

$$f = F/F_s$$

$$\frac{1}{F_s} \int_{-F_s/2}^{F_s/2} X(\frac{F}{F_s}) e^{j2\pi nF/F_s} dF = \int_{-\infty}^{+\infty} X_a(F) e^{j2\pi nF/F_s} dF$$

$$\int_{-\infty}^{+\infty} X_a(F) e^{j2\pi n \frac{F}{F_s}} dF$$

$$\sum_{k=-\infty}^{\infty} \int_{-\frac{1}{2}F_s + kF_s}^{+\frac{1}{2}F_s + kF_s} X_a(F) e^{j2\pi n \frac{F}{F_s}} dF$$

$$\sum_{k=-\infty}^{\infty} \int_{-\frac{1}{2}F_s}^{+\frac{1}{2}F_s} X_a(F - kF_s) \underbrace{e^{j2\pi n\frac{F}{F_s}}}_{kF_s \text{ omit.}} dF$$

$$\int_{-\frac{1}{2}F_s}^{+\frac{1}{2}F_s} \underbrace{\sum_{k=-\infty}^{\infty} X_a(F - kF_s)}_{=X(F) \text{ of Eq. 43}} e^{j2\pi n \frac{F}{F_s}} dF$$

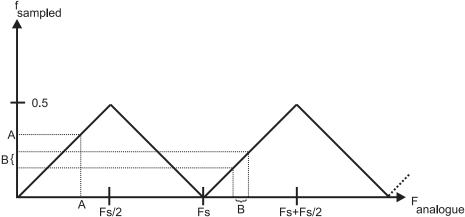
$$X(F/F_s)$$

$$F_s \sum_{k=-\infty}^{\infty} X_a (F - kF_s)$$

$$F_s \sum_{k=-\infty}^{\infty} X_a[(f-k)F_s]$$

$$-F/2\dots F/2$$

$$-F/2 + 34 \dots F/2 + 34$$



analogue

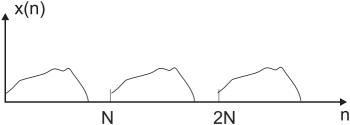
mr

$$F_s \dots F_s + 1/2F_s$$

$$F_s = 2B$$

$$X(k) = \sum_{n=0}^{N-1} x(n)e^{-j2\pi kn/N} \qquad k = 0, 1, 2, \dots, N-1$$

$$x(n) = \frac{1}{N} \sum_{k=0}^{N-1} X(k) e^{j2\pi kn/N} \qquad n = 0, 1, 2, \dots, N-1$$



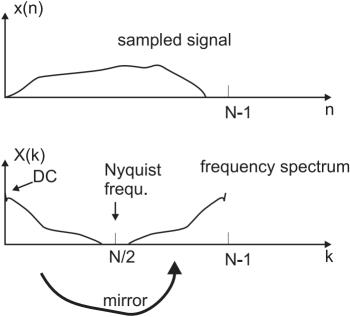
$$X\left(\frac{2\pi}{N}k\right) = \sum_{n=-\infty}^{\infty} x(n)e^{-j\frac{2\pi}{N}kn} \qquad k = 0,\dots, N-1$$

$$X\left(\frac{2\pi}{N}k\right)$$

$$\sum_{l=-\infty}^{\infty} \sum_{n=lN}^{lN+N-1} x(n) e^{-j\frac{2\pi}{N}kn}$$

$$\sum_{l=-\infty}^{\infty} \sum_{n=0}^{N-1} x(n-lN)e^{-j\frac{2\pi}{N}kn}$$

$$\sum_{n=0}^{N-1} \underbrace{\sum_{l=-\infty}^{\infty} x(n-lN)}_{\text{Periodic repetition!}} e^{-j\frac{2\pi}{N}kn}$$



$$x(n+N)$$

$$X(k+N)$$

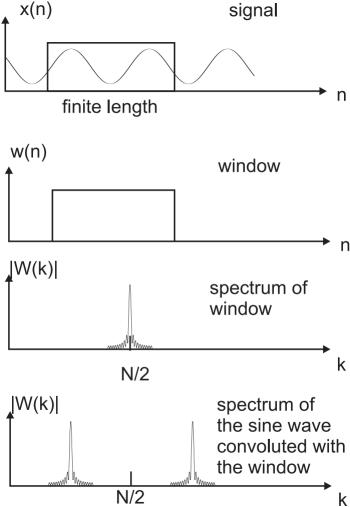
$$x(n)$$
 is real $\Leftrightarrow X^*(k) = X(-k) = X(N-k)$



$$X(N-k)$$

$$X_1(k)X_2(k) \leftrightarrow x_1(n) * x_2(n)$$

$$x_3(m) = \sum_{n=0}^{N-1} x_1(n)x_2(m-n)$$



$$x_w(n) = x(n) \cdot w(n)$$

$$x(n) = \cos \omega_0 n$$

$$W(\omega) = \frac{\sin(\omega L/2)}{\sin(\omega/2)} e^{-j\omega(L-1)/2}$$

$$X_3(\omega) = X(\omega) * W(\omega)$$

$$X_3(\omega)$$

$$X(k) = \sum_{n=0}^{N-1} x(n) W_N^{kn}$$

$$W_N = e^{-j2\pi/N}$$

$$x(2m+1),$$

$$m = 0, \dots, \frac{N}{2} - 1$$

$$W_N^{2mk} = W_{N/2}^{mk}$$

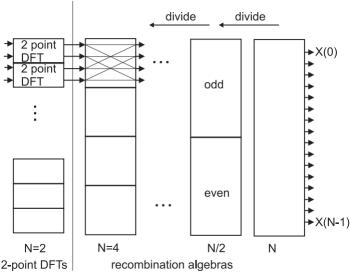
$$\sum_{m=0}^{N/2-1} x(2m)W_N^{2mk} + \sum_{m=0}^{N/2-1} x(2m+1)W_N^{k(2m+1)}$$

$$\sum_{m=0}^{N/2-1} x(2m)W_{N/2}^{mk} + W_N^k \sum_{m=0}^{N/2-1} x(2m+1)W_{N/2}^{mk}$$

$$F_e(k) + W_N^k F_o(k)$$

$$2 \cdot (N/2)^2 = \frac{N^2}{2}$$

$$F_{ee}(k), F_{eo}(k), F_{oe}(k)$$



$$X_i(k) = X_{ie}(k) + W_L^k X_{io}(k)$$

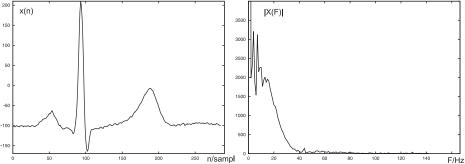
X(0)DC:

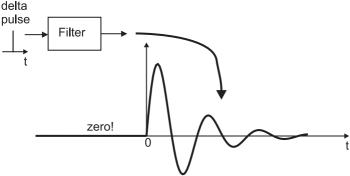
$$x(0) + \underbrace{W_2^0}_{1} x(1) = x(0) + x(1)$$

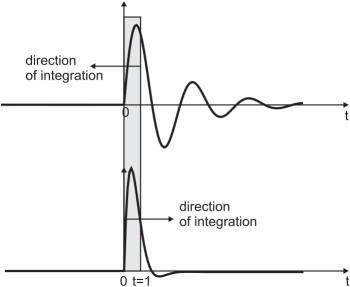
Nyquist frequ.: X(1)

$$x(0) + \underbrace{W_2^1}_{-1} x(1) = x(0) - x(1)$$

L. - 1 . 1. . . .







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

$$h(n) * x(n) = \sum_{n = -\infty}^{\infty} h(n)x(m - n)$$

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

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

 $-\infty < t < +\infty$

 $\mathbf{LT}(h(t)) = H(s) = \int_0^\infty h(t)e^{-st}dt$

$$\int f(\tau)d\tau \Leftrightarrow \frac{1}{s}F(s)$$

$$\frac{d}{dt}f(t) \Leftrightarrow sF(s)$$

$$f(t-T) \Leftrightarrow e^{-Ts}F(s)$$

$$\mathbf{LT}(h(t-T))$$

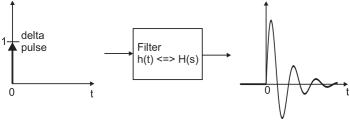
$$\int_0^\infty h \underbrace{(t-T)}_{causal} e^{-st} dt$$

$$\int_0^\infty h(t)e^{-s(t+T)}dt$$

$$\int_0^\infty h(t)e^{-st}e^{-sT}dt$$

$$e^{-sT}\underbrace{\int_0^\infty h(t)e^{-st}dt}_{H(s)}$$

$$f(t) * g(t) \Leftrightarrow F(s)G(s)$$



$$g(t) = h(t) * x(t) \Leftrightarrow Y(s) = H(s) \cdot X(s)$$

 $\delta(t)$ ← delta pulse

y(t)impulse response

$$\phi = \arg\left(H(i\omega)\right)$$

$$\tau_{\omega} = \frac{d\phi(\omega)}{d\omega}$$

$$x(t) = \sum_{n=0}^{\infty} x(n)\delta(t - nT)$$
 Sampled signal

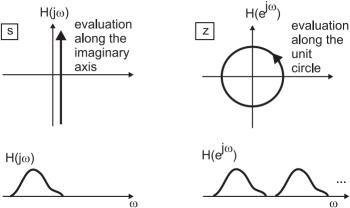
$$\sum_{n=0}^{\infty} x(n)e^{-snT}$$

$$\int_0^\infty x(n)e^{-st}dt$$

$$\sum_{n=0}^{\infty} x(n) \underbrace{(e^{-sT})^n}_{z^{-1} = e^{-sT}}$$

$$\sum_{n=0}^{\infty} x(n)(z^{-1})^n$$
 z-transform

$$e^{-sT} = z^{-1}$$

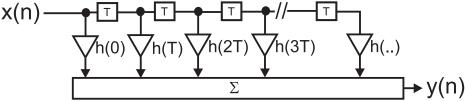


$$z^{-1} = e^{-sT}$$

$$z = e^{sT}$$

$$z = e^{j\omega}$$

ar



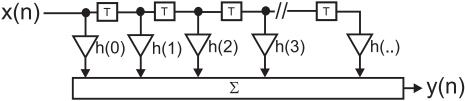
$$h(t) = \sum_{n=0}^{\infty} h(nT)\delta(t - nT)$$

$$H(s) = \sum_{n=0}^{\infty} h(nT) \underbrace{\left(e^{-sT}\right)^n}_{z^{-1}}$$

$$H(z) = \sum_{n=0}^{\infty} h(nT)(z^{-1})^n$$

$$H(z)X(z) = \underbrace{\sum_{n=0}^{\infty} h(nT)z^{-n}}_{H(z)} X(z)$$

$$H(z)X(z) = \underbrace{\sum_{m=0}^{M} h(mT)z^{-m}}_{H(z)} X(z)$$

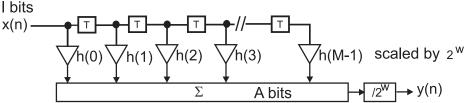


$$\sum_{m=0}^{M} h_{\text{analogue}}(mT)z^{-n} X(z)$$

$$\sum_{m=0}^{M} h_{\text{digital}}(m) z^{-n} X(z)$$

$$\sum_{m=0}^{M} h_{1}(m) z^{-m} X(z)$$

$$y(n) = \sum_{m=0}^{M-1} h(m)x(n-m)$$



 \mathfrak{I}^W W15
$$A = I + W + \log_2 M$$

$$A = I + W$$

$$\tau_{\omega} = \frac{d\phi(\omega)}{d\omega}$$

$$H(e^{i\omega}) = B(\omega)e^{-i\omega\tau + i\phi}$$

$$h(n) = \frac{1}{2\pi} \int_{-\infty}^{+\infty} H(e^{i\omega}) e^{i\omega n} d\omega$$

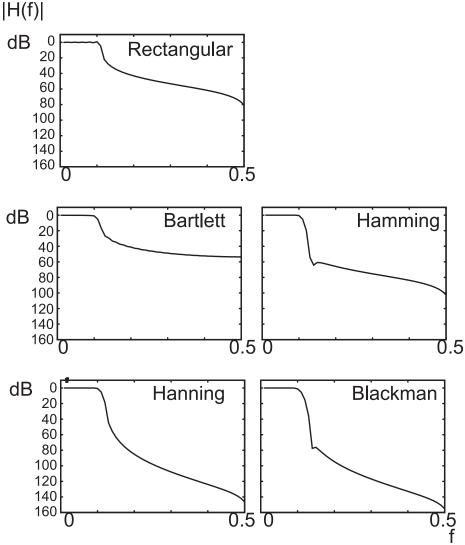
$$h(n+\tau) = \frac{1}{2\pi} e^{i\phi} b(n)$$

$$b(n) = b^*(-n)$$

$$h(n+\tau) = \frac{1}{2\pi} e^{i\phi} b^*(-n)$$

$$h(n+\tau) = e^{2i\phi} n^*(-n+\tau)$$

$$h(n + M/2) = (-1)^k h(-n + M/2)$$



n

$$H(z)X(z) = \sum_{n=0}^{N} \underbrace{h(nT)w(nT)}_{z=n} z^{-n}X(z)$$

$$w(n) = \alpha - (1 - \alpha)\cos\left(\frac{2\pi n}{M}\right)$$

$$w(n) = 0.42 + 0.5\cos\left(\frac{2\pi n}{M}\right) + 0.08\cos\left(\frac{4\pi n}{M}\right)$$

$$|H(e^{j\omega})| = \underbrace{B(e^{j\omega})}_{\text{real}}$$

$$|H(e^{j\omega})| = \begin{cases} 1 & \text{for } |\omega| \le \omega_c \\ 0 & \text{for } \omega_c < |\omega| \le \pi \end{cases}$$

$$\frac{1}{2\pi} \int_{-\pi}^{\pi} H(e^{j\omega}) e^{j\omega n} d\omega$$

$$\frac{1}{2\pi} \int_{-\omega_c}^{+\omega_c} e^{j\omega n} d\omega$$

$$\frac{1}{2\pi} \left[\frac{1}{jn} e^{j\omega n} \right]_{-\omega_c}^{+\omega_c}$$

$$\frac{1}{2\pi jn} \left(e^{j\omega_c n} - e^{-j\omega_c n} \right)$$

_ $\frac{1}{2}$

$$h(n) = \begin{cases} \frac{1}{\pi n} \sin \omega_c n & \text{for } n \neq 0\\ \frac{\omega_c}{\pi} & \text{for } n = 0 \end{cases}$$

$$\omega_c = 2\pi f_c$$

$$h(n) = \begin{cases} \frac{\omega_c}{\pi} & \text{for } n = 0\\ \frac{1}{\pi n} \sin(\omega_c n) & \text{for } n \neq 0 \end{cases}$$

$$h(n) = \begin{cases} 1 - \frac{\omega_c}{\pi} & \text{for } n = 0\\ -\frac{1}{\pi n} \sin(\omega_c n) & \text{for } n \neq 0 \end{cases}$$

$$\omega_{1,2} = 2\pi f_{1,2}$$

$$h(n) = \begin{cases} \frac{\omega_2 - \omega_1}{\pi} & \text{for } n = 0\\ \frac{1}{\pi n} (\sin(\omega_2 n) - \sin(\omega_1 n)) & \text{for } n \neq 0 \end{cases}$$

$$h(n) = \begin{cases} 1 - \frac{\omega_2 - \omega_1}{\pi} & \text{for } n = 0\\ \frac{1}{\pi n} (\sin(\omega_1 n) - \sin(\omega_2 n)) & \text{for } n \neq 0 \end{cases}$$

$$e(t) = \int_0^t \underbrace{s(\tau)}_{\text{signal template}} \underbrace{r(\tau)}_{d(\tau)}$$

$$e(t) = \int_0^\infty s(\tau)h(t-\tau)d\tau$$

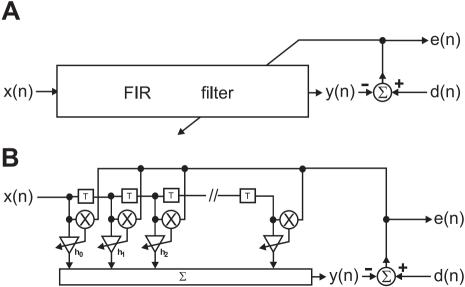
$$h(t) := r(T - \tau)$$

$$\int_0^T s(\tau)r \left(T - (t - \tau)\right) d\tau$$

$$\int_0^T s(\tau)r(T-t+\tau)d\tau$$

$$e(T) = \int_0^\infty s(\tau)r(\tau)d\tau$$

$$\underbrace{h(t) := r(T - t)}_{matched filter!}$$



$$e(n) = d(n) - y(n)$$

$$\frac{1}{2}e(n)^2$$

$$\Delta h_m = -\mu \frac{\partial \left(\frac{1}{2}e(n)^2\right)}{\partial h_m}$$

$$\Delta h_m(n)$$

 n_m

$$h_m(n+1) = h_m(n) + \Delta h_m(n)$$

e(n), d(n)

$$h_m := h_m + \epsilon$$

$$-\mu \frac{1}{2} \frac{\partial \left(d(n) - y(n)\right)^2}{\partial h_m}$$

$$-\mu \frac{1}{2} \frac{\partial \left(d(n) - \sum_{m=0}^{M-1} h_m \cdot x(n-m) \right)^2}{\partial h_m}$$

$$\mu \left(d(n) - y(n) \right) \cdot x(n-m)$$

 $\mu \cdot e(n) \cdot x(n-m)$

$$d(n) = \text{signal}(n) + 50 \text{Hz noise}(n)$$

$$x(n) = 50$$
Hz noise (n)

e(n)= signal(n)

$$h(t) = e^{-bt}$$

$$H(s) = \frac{1}{s+b}$$

$$h(t) = \sum_{n=0}^{\infty} e^{-bnT} \cdot \delta(t - nT)$$

$$H(s) = \sum_{n=0}^{\infty} e^{-bnT} \underbrace{e^{-nsT}}_{z^{-1}}$$

$$\sum_{n=0}^{\infty} e^{-bnT} z^{-n}$$

$$\sum_{n=0}^{\infty} \left(e^{-bT} z^{-1} \right)^n$$

$$\frac{1}{1 - e^{-bT}z^{-1}}$$

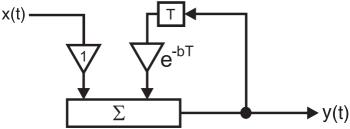
$$H(s) = \frac{1}{s+b}$$
 \Leftrightarrow $H(z) = \frac{1}{1 - e^{-bT}z^{-1}}$

$$z_{\infty} = e^{s_{\infty}T}$$



$$H(s) = s$$

$$H(z) = 1 - z^{-1}e^{0T} = 1 - z^{-1}$$



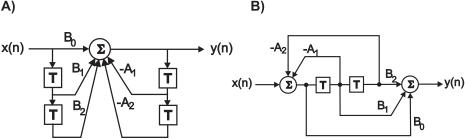
$$X(z) \frac{1}{1 - e^{-bT}z^{-1}}$$

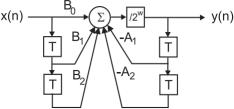
$$Y(z)z^{-1}e^{-bT} + X(z)$$

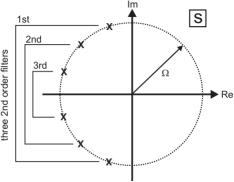
$$y(nT) = y([n-1]T)e^{-bT} + x(nT)$$

$$y([n-1]T)$$

$$H(z) = \frac{\sum_{k=0}^{r} B_k z^{-k}}{1 + \sum_{l=1}^{m} A_i z^{-l}}$$







h(t), H(s)

h(n), H(z)

 $|H(\Omega)|^2$

 $-\varepsilon^2 T_N(\Omega/\Omega_p)$

ı

$$-\infty < \Omega < \infty \Rightarrow -\pi \le \omega \le \pi$$

$$s = \frac{2}{T} \quad \frac{z-1}{z+1}$$

$$s = j\Omega$$

$$\left[\frac{e^{j\omega} - 1}{e^{j\omega} + 1} \right] = \frac{2}{T} j \tan \theta$$

 $i\Omega$

$$\Omega = \frac{2}{T} tan \frac{\omega}{2}$$

$$\Omega_c = \frac{2}{T} tan \frac{\omega_c}{2}$$

$$\omega_c = 2\pi f_c$$

$$\omega_c \to \Omega_c$$

$$s = \frac{2}{T} \frac{z-1}{z+1}$$

$$z^{-1}, z^{-2}, \dots$$

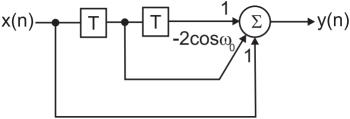
$$H(s) = H_1(s)H_2(s)H_3(s)\dots$$

$$H(z) = \frac{b}{1 - az^{-1}}$$

$$|H(e^{j\omega})| = |\frac{b}{1 - ae^{-j\omega}}|$$

$$\underbrace{y(n)}_{\text{actual estimate}} = a(n) \quad \underbrace{y(n-1)}_{\text{previous estimate}} + b(n) \quad \underbrace{x(n)}_{\text{current data sample}}$$

$$p(n) = E[(y(k) - y_{real}(k))^{2}]$$



$$(1 - e^{j\omega_0}z^{-1})(1 - e^{-j\omega_0}z^{-1})$$

$$1 - z^{-1}e^{j\omega - 0} + z^{-2}$$

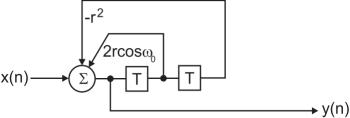
 $1 - z^{-1}(e^{j\omega_0} + e^{-j\omega_0}) + z^{-2}$

 $^{-1}2\cos\omega_{0} +$

$$H(e^{j\omega}) = \underbrace{(1 - e^{j\omega_0}e^{-j\omega})(1 - e^{-j\omega_0}e^{-j\omega})}_{\text{2 zeros}}$$

$$(1 - e^0 z^{-1})(1 - e^0 z^{-1})$$

$$1 - 2z^{-1} + z^{-2}$$



$$T(z) = \underbrace{\frac{1}{(1 - re^{j\omega_0}z^{-1})(1 - re^{-j\omega_0}z^{-1})}}_{2poles!}$$

$$H(z) = \frac{1}{1 - 2r\cos(\omega_0)z^{-1} + r^2z^{-2}}$$

$$X(z)\frac{1}{1 - 2r\cos(\omega)z^{-1} + r^2z^{-2}}$$

$$Y(z) - Y(z)2r\cos(\omega_0)z^{-1} + Y(z)r^2z^{-2}$$

$$X(z) + z^{-1}Y(z)2r\cos(\omega_0) - z^{-2}Y(z)r^2$$

$$H(z) = \frac{1 - 2\cos(\omega_0)z^{-1} + z^{-2}}{1 - 2r\cos(\omega_0)z^{-1} + r^2z^{-2}}$$