ELEC 309 Signals and Systems

Time-Domain Analysis of Signals

Chapter 1,

Schaum's Outline of Signals and Systems

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Time-Domain Analysis of Signals [1 of 75]

Signals

A **signal** is a function representing a physical quantity or variable. A signal typically contains information about the behavior or nature of the phenomenon. For instance, in a simple RC circuit, the signal may represent the current through the resistance or the voltage across the capacitance.

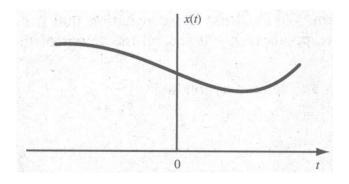
Mathematically, a signal is represented as a function of the independent variable t, which usually represents time. An example would be a signal denoted by x(t).

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Continuous-Time vs. Discrete-Time Signals: Continuous-Time Signals

A signal x(t) is a **continuous-time** signal if t is a continuous variable.

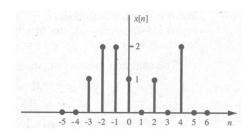


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Continuous-Time vs. Discrete-Time Signals:Discrete-Time Signals

A signal x(t) is a **discrete-time** signal if t is a discrete variable. In other words, x(t) is only defined at discrete times. Since a discrete-time signal is defined at discrete times, a discrete-time signal is often identified as a sequence of numbers, denoted by $\{x_n\}$ or x[n], where n is an integer.



What exactly are Discrete-Time Signals?

A discrete-time signal x[n] may represent a real-world phenomenon for which the independent variable is inherently discrete. An example would be the number of students enrolled in ELEC 309 at The Citadel over time. This would be a signal that evolves at discrete points in time (once every year).

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What exactly are Discrete-Time Signals?

Another example would be a weather-monitoring station that takes a temperature measurement every minute. The resulting stream of temperature information would be a signal that is generated from sampling the current temperature. Since the current temperature can change from instant-to-instant, it is a continuous-time signal. However, by sampling a continuous-time signal x(t) (such as the temperature at a particular location), we can generate a discrete-time signal x[n].

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Sampling: From Continuous-Time to Discrete-Time

Suppose we sample a continuous-time signal x(t) at times $t_0, t_1, \ldots, t_n, \ldots$ The sample values are given by

$$x(t_0), x(t_1), \ldots, x(t_n), \ldots$$
 or $x_0, x_1, \ldots, x_n, \ldots$ or $x[0], x[1], \ldots, x[n], \ldots$

where it is noted that $x_n = x[n] = x(t_n)$. The values x_n 's are called **samples**, and the time interval between them is called the **sampling interval**.

When the sampling intervals are equal (uniform sampling), then $x_n = x[n] = x(nT_s)$, where the constant T_s is the sampling interval.

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Discrete-Time Signals

A discrete-time signal can be defined in two ways:

1. We can specify a rule for calculating the $n^{\rm th}$ value of the discrete-time signal. For example,

$$x[n] = x_n = \begin{cases} \left(\frac{1}{2}\right)^n & n \ge 0\\ 0 & n < 0 \end{cases}$$

or

$$\{x_n\} = \left\{1, \frac{1}{2}, \frac{1}{4}, \dots, \left(\frac{1}{2}\right)^n, \dots\right\}.$$

Discrete-Time Signals

2. We can explicitly list the values of the discrete-time signal. For example, a discrete-time signal could be written as

$$\{x_n\} = \{\dots, 0, 0, 1, 2, 3, 1, 0, 3, 2, 1, 0, 0, 0, \dots\}$$

or

$${x_n} = {1, 2, 3, 1, 0, 3, 2, 1}$$

We use the arrow to denote the n=0 term. If no arrow is indicated, then the first term corresponds to n=0, and all the values of the discrete-time signal are zero for n<0.

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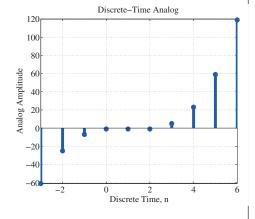
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Analog vs. Digital Signals: Analog Signals Illustrations

Continuous-Time Analog vs. Discrete-Time Analog

120 100 80 90 100 40 20 -20 -40 -60 -2 0 2 4 6 Continuous Time, t

Continuous-Time Analog



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Discrete-Time Signals

The sum and product of two discrete-time signals are defined as:

$$\{c_n\} = \{a_n\} + \{b_n\} \longrightarrow c_n = a_n + b_n$$

 $\{c_n\} = \{a_n\} \{b_n\} \longrightarrow c_n = a_n b_n$
 $\{c_n\} = \alpha \{a_n\} \longrightarrow c_n = \alpha a_n$ where α is a constant.

Analog vs. Digital Signals:
Analog Signals

If a continuous-time signal x(t) or discrete-time signal x[n] can take on any value in the continuous interval (a,b), where a may be $-\infty$ and b may be $+\infty$, then x(t) or x[n] is called an **analog** signal.

Note that analog refers to the value or amplitude of a signal!

Analog vs. Digital Signals: Digital Signals

If a continuous-time signal x(t) or discrete-time signal x[n] can take on only a finite number of distinct values, then x(t) or x[n] is called an **digital** signal.

Note that digital refers to the value or amplitude of a signal!

Real vs. Complex Signals

A signal x(t) or x[n] is a **real** signal if its value is a real number.

A signal x(t) or x[n] is a **complex** signal if its value is a complex number.

A general complex (continuous-time or discrete-time) signal $\boldsymbol{x}(t)$ is a function of the form

$$x(t) = x_1(t) + jx_2(t)$$

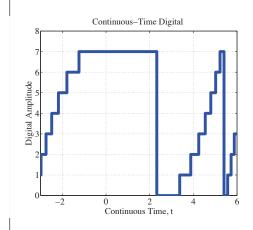
where $x_1(t)$ and $x_2(t)$ are real (continuous-time or discrete-time) signals and $j=\sqrt{-1}$.

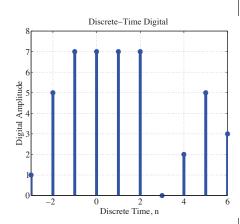
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Analog vs. Digital Signals: Digital Signals Illustrations

Continuous-Time Digital vs. Discrete-Time Digital





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Deterministic vs. Random Signals

Signals whose values are completely specified for any given time are **deterministic** signals. A deterministic signal can be modeled by a known function of time t.

Signals that take on random values at any given time are **random** signals. Random signals must be characterized statistically.

Random signal will not be discussed in this course (see ELEC 412). We will only discuss deterministic signals.

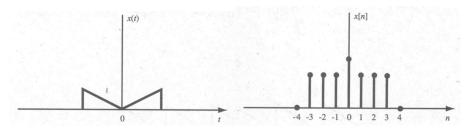
Even and Odd Signals: Even Signals

A signal x(t) or x[n] is referred to as an **even** signal if

$$x(-t) = x(t)$$
$$x[-n] = x[n].$$

Continuous-Time

Discrete-Time



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Even and Odd Signals

Most signals *cannot* be classified as even or odd, but any signal x(t) or x[n] can be expressed as a sum of an even signal and an odd signal, i.e.

$$x(t) = x_e(t) + x_o(t)$$

$$x[n] = x_e[n] + x_o[n]$$

where

$$\begin{vmatrix} x_e(t) = \frac{1}{2}[x(t) + x(-t)] \\ x_o(t) = \frac{1}{2}[x(t) - x(-t)] \end{vmatrix} x_e[n] = \frac{1}{2}(x[n] + x[-n])$$
$$x_o[n] = \frac{1}{2}(x[n] - x[-n])$$

$$x_e[n] = \frac{1}{2} (x[n] + x[-n])$$
$$x_o[n] = \frac{1}{2} (x[n] - x[-n])$$

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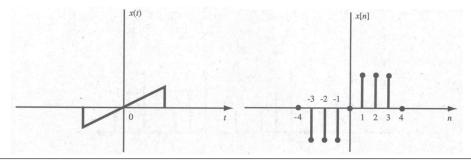
Even and Odd Signals: Odd Signals

A signal x(t) or x[n] is referred to as an **odd** signal if

$$x(-t) = -x(t)$$
$$x[-n] = -x[n].$$

Continuous-Time

Discrete-Time



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Even and Odd Signals: Example

Suppose that

$$x(t) = \begin{cases} 2t & 0 \le t < 1 \\ -2t + 4 & 1 \le t < 2 \\ 0 & \text{otherwise.} \end{cases}$$

Determine $x_e(t)$ and $x_o(t)$.

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Even and Odd Signals: Example

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Periodic vs. Aperiodic Signals: Continuous-Time Aperiodic Signals

Any continuous-time signal which is not periodic is called an **aperiodic** (or **non-periodic**) signal.

Note: The definition for periodic signals does not work for a DC signal (constant signal x(t)). For a constant signal x(t), the fundamental period is undefined since x(t) is periodic for any choice of T and therefore has no smallest positive value.

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Periodic vs. Aperiodic Signals: Continuous-Time Periodic Signals

A continuous-time signal x(t) is said to **periodic** with **period** T if there is a positive nonzero value of T for which

$$x(t+T) = x(t) \text{ for all } t. \tag{1}$$

It follows that

x(t+mT)=x(t) for all t and for any integer m.

The **fundamental period** T_0 of x(t) is the smallest positive value of T for which Equation 1 holds.

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Periodic vs. Aperiodic Signals: Discrete-Time Periodic Signals

A discrete-time signal x[n] is said to **periodic** with **period** N if there is a positive nonzero value of N for which

$$x[n+N] = x[n] \text{ for all } n. \tag{2}$$

It follows that

$$x[n+mN]=x[n]$$
 for all n and for any integer m .

The **fundamental period** N_0 of x[n] is the smallest positive value of N for which Equation 2 holds.

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Periodic vs. Aperiodic Signals: Discrete-Time Aperiodic Signals

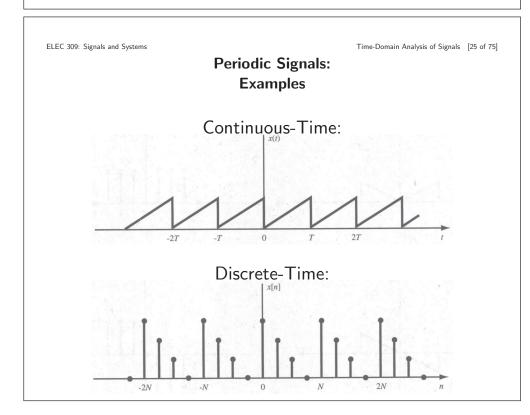
Any discrete-time signal which is not periodic is called an **aperiodic** (or **non-periodic**) signal.

Notes:

- A discrete-time signal obtained by uniform sampling of a periodic continuous-time signal may not be periodic.
- The sum of two continuous-time periodic signals may not be periodic.
- The sum of two discrete-time periodic signals is *always* periodic.

Periodic vs. Aperiodic Signals: Example

Determine if $x(t) = \cos(t) + \sin(\sqrt{2}t)$ is periodic. If it is periodic, determine its fundamental period.



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Periodic vs. Aperiodic Signals: Example

Determine if $x[n] = \cos\left(\frac{\pi}{3}n\right) + \sin\left(\frac{\pi}{4}n\right)$ is periodic. If it is periodic, determine its fundamental period.

Everlasting and Causal Signals

An **everlasting** signal starts at $t=-\infty$ or $n=-\infty$ and continues forever to $t=\infty$ or $n=\infty$.

A **causal** signal is a signal that is zero for t < 0.

Circle the right answer:

Periodic signals are/are not everlasting signals.

Periodic signals are/are not causal signals.

Energy

For a continuous-time signal x(t), the **normalized** energy content E of x(t) is defined as

$$E = \int_{-\infty}^{\infty} |x(t)|^2 dt.$$

For a discrete-time signal x[n], the **normalized energy** content E of x[n] is defined as

$$E = \sum_{n = -\infty}^{\infty} |x[n]|^2.$$

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REVIEW: Energy and Power

Consider v(t) to be the voltage across a resistance R producing a current i(t). The instantaneous power p(t) per ohm is defined as

$$p(t) = \frac{v(t)i(t)}{R} = i^2(t).$$

Total energy ${\cal E}$ and average power ${\cal P}$ on a per-ohm basic are

$$E=\int_{-\infty}^{\infty}i^2(t)dt$$
 in joules (J) and
$$P=\lim_{T\to\infty}\frac{1}{T}\int_{-T/2}^{T/2}i^2(t)dt \text{ in watts (W)}.$$

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Power

For a continuous-time signal x(t), the **normalized** average power P of x(t) is defined as

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

For a discrete-time signal x[n], the **normalized average** power P of x[n] is defined as

$$P = \lim_{N \to \infty} \frac{1}{2N+1} \sum_{n=-N}^{N} |x[n]|^{2}.$$

Energy vs. Power Signals

A signal x(t) or x[n] is said to be an **energy** signal if and only if the energy is finite $(0 < E < \infty)$, which implies that P = 0.

A signal x(t) or x[n] is said to be a **power** signal if and only if the power is finite and nonzero $(0 < P < \infty)$, which implies that $E = \infty$.

Note: Periodic signals are power signals if their energy content per period is finite. The average power of this signal need only be calculated over a single period.

Signals that satisfy neither property are referred to as neither energy signals nor power signals.

Energy vs. Power Signals: Example

Determine if

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$$x(t) = \begin{cases} 1 & 0 \le t < 1 \\ 0 & \text{otherwise} \end{cases}$$

is an energy signal or a power signal. If it is an energy signal, determine its energy. If it is a power signal, determine its power.

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Energy vs. Power Signals: Example

Determine if $x(t) = \cos(t)$ is an energy signal or a power signal. If it is an energy signal, determine its energy. If it is a power signal, determine its power.

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Useful Signal Operations: Time Shifting

Consider a signal x(t). To time-shift a signal, we replace t with t-T. Therefore, x(t-T) represents x(t) shifted by T seconds.

If T is **positive**, the shift is to the **right** (a delay).

If T is **negative**, the shift is to the **left** (an advance).

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Useful Signal Operations: Time Scaling Example

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Useful Signal Operations: Time Scaling

Useful Signal Operations: Time Shifting Example

Consider a signal x(t). To time-scale a signal by a factor a, we replace t with at. Note that if a = 1, the signal is unchanged.

If a > 1, then the signal is **compressed** in time.

If a < 1, then the signal is **expanded** in time.

Note that the scaling operation does not affect the signal at t=0.

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Useful Signal Operations: Time Reversal

Consider a signal x(t). To reverse a signal in time, we replace t with -t. Note that the reversal is performed about the *vertical* axis.

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Useful Signal Operations: Order of Operations

Consider a signal x(t). The most general operation involving time-shifting, time-scaling, and/or time-reversal is given by x(at-b). To do this operation, you should either:

- 1. Time-shift x(t) by b to obtain x(t-b), then
- 2. Time-scale x(t-b) by a to obtain x(at-b),

or

- 1. Time-scale x(t) by a to obtain x(at), then
- 2. Time-shift x(at) by $\frac{b}{a}$ to obtain $x\left(a\left[t-\frac{b}{a}\right]\right)=x(at-b)$.

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Useful Signal Operations: Order of Operations Example

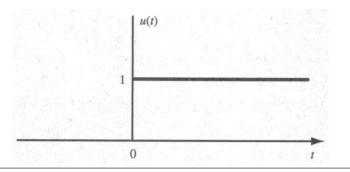
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Useful Signal Models: Unit Step Function

The **unit step** function u(t), also known as the $Heaviside\ unit$ function (in MATLAB), is defined as

$$u(t) = \begin{cases} 1 & t \ge 0 \\ 0 & t < 0. \end{cases}$$



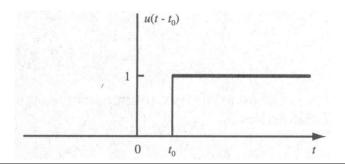
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Useful Signal Models: Amplitude-Scaled and Time-Shifted Unit Step Function

The amplitude-scaled and time-shifted unit step function $\alpha u(t-t_0)$ is defined as

$$\alpha u(t - t_0) = \begin{cases} \alpha & t \ge t_0 \\ 0 & t < t_0. \end{cases}$$



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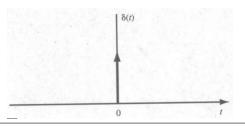
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Useful Signal Models: Unit Impulse Function

The **unit impulse** function $\delta(t)$, also known as the $Dirac\ delta$ function, has the following properties:

$$\delta(t) = \begin{cases} \infty & t = 0 \\ 0 & t \neq 0. \end{cases}$$

and $\int_{-\epsilon}^{\epsilon} \delta(t) dt = 1$ for any $\epsilon > 0$, including $\epsilon = \infty$.



Useful Signal Models: Amplitude-Scaled and Time-Shifted Unit Impulse Function

The amplitude-scaled and time-shifted unit impulse function $\alpha\delta(t-t_0)$ has the following properties:

$$\alpha\delta(t-t_0) = \begin{cases} \infty & t = t_0 \\ 0 & t \neq t_0. \end{cases}$$

and

$$\begin{split} \int_{t_0-\epsilon}^{t_0+\epsilon} \alpha \delta(t-t_0) dt &= \alpha \int_{t_0-\epsilon}^{t_0+\epsilon} \delta(t-t_0) dt \\ &= \alpha \text{ for any } \epsilon > 0 \text{, including } \epsilon = \infty. \end{split}$$

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Useful Signal Models: Limit Definition of Unit Impulse Function

Consider a pulse defined by

$$p_{\epsilon}(t) = egin{cases} rac{1}{\epsilon} & -rac{\epsilon}{2} < t < rac{\epsilon}{2} \ 0 & ext{otherwise}. \end{cases}$$

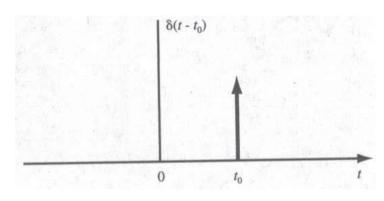
The unit impulse function $\delta(t) = \lim_{\epsilon \to 0} p_{\epsilon}(t)$.

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Useful Signal Models: Time-Shifted Unit Impulse Function



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Useful Signal Models: Sifting or Sampling Property of Unit Impulse Function

If x(t) is continuous at t = 0, then

$$\int_{-\infty}^{\infty} x(t)\delta(t)dt = x(0).$$

If x(t) is continuous at $t = t_0$, then

$$\int_{-\infty}^{\infty} x(t)\delta(t-t_0)dt = x(t_0).$$

Useful Signal Models: Other Properties of Unit Impulse Function

$$\delta(at) = \frac{1}{|a|}\delta(t)$$

$$\delta(-t) = \delta(t)$$

Any continuous-time signal x(t) can be expressed as

$$x(t) = \int_{-\infty}^{\infty} x(\tau)\delta(t-\tau)d\tau.$$

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Useful Signal Models: Other Properties of Unit Impulse Function

If x(t) is continuous at t = 0, then

$$x(t)\delta(t) = x(0)\delta(t).$$

If x(t) is continuous at $t=t_0$, then

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

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Useful Signal Models: Unit Impulse Function Example

Evaluate:

$$\int_{-1}^{1} (3t^2 + 1)\delta(t)dt =$$

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Useful Signal Models: Unit Impulse Function Example

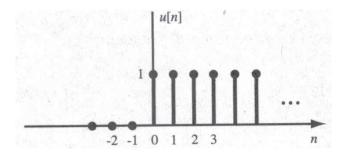
Evaluate:

$$\int_{1}^{2} (3t^2 + 1)\delta(t)dt =$$

Useful Signal Models: Unit Step Sequence

The **unit step** sequence u[n], is defined as

$$u[n] = \begin{cases} 1 & n \ge 0 \\ 0 & n < 0. \end{cases}$$



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Useful Signal Models: Relationship of Unit Impulse to Unit Step

The derivative of the unit step function is the unit impulse function, or

$$\delta(t) = u'(t) = \frac{du(t)}{dt}.$$

The indefinite integral of the unit impulse function is the unit step function, or

$$u(t) = \int_{-\infty}^{t} \delta(\tau) d\tau.$$

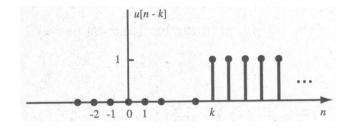
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Useful Signal Models: Amplitude-Scaled and Time-Shifted Unit Step Sequence

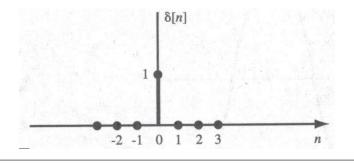
The amplitude-scaled and time-shifted unit step sequence $\alpha u[n-k]$ is defined as



Useful Signal Models: Unit Impulse Sequence

The **unit impulse** sequence $\delta[n]$, also known as the unit sample sequence, is defined as

$$\delta[n] = \begin{cases} 1 & n = 0 \\ 0 & n \neq 0. \end{cases}$$



Useful Signal Models: Sifting or Sampling Property of Unit Impulse Sequence

$$\sum_{n=-\infty}^{\infty} x[n]\delta[n] = x[0]$$

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

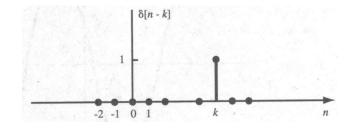
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Useful Signal Models: Amplitude-Scaled and Time-Shifted Unit Impulse Sequence

The amplitude-scaled and time-shifted unit impulse sequence $\alpha \delta[n-k]$ has the following properties:

$$\alpha \delta[n-k] = \begin{cases} \alpha & n=k \\ 0 & n \neq k. \end{cases}$$



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Useful Signal Models: Other Properties of Unit Impulse Sequence

$$x[n]\delta[n] = x[0]\delta[n]$$

$$x[n]\delta[n-k] = x[k]\delta[n-k]$$

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

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Useful Signal Models: Relationship of Unit Impulse Sequence to Unit Step Sequence

The unit step sequence and unit impulse sequence are related by

$$\delta[n] = u[n] - u[n-1]$$

and

$$u[n] = \sum_{k=-\infty}^{n} \delta[k]$$

Useful Signal Models: Periodicity of Complex Exponential **Sequences**

In order for the complex exponential sequence x[n] = $e^{j\Omega_0 n}$ to be periodic with period N>0, Ω_0 must satisfy the following condition:

$$\frac{\Omega_0}{2\pi} = \frac{m}{N}$$
 where m is a positive integer.

Therefore, the complex exponential sequence $x[n] = e^{j\Omega_0 n}$ is **NOT** periodic for any value of Ω_0 .

The complex exponential sequence $x[n] = e^{j\Omega_0 n}$ is only periodic if $\frac{\Omega_0}{2\pi}$ is a rational number.

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Useful Signal Models: Complex Exponential Sequences

A **complex exponential** sequence is of the form

$$x[n] = e^{j\Omega_0 n}.$$

Using Euler's formula, x[n] can be expressed as

$$x[n] = e^{j\Omega_0 n} = \cos(\Omega_0 n) + j\sin(\Omega_0 n)$$

Thus, x[n] is a complex sequence who real part is $\cos(\Omega_0 n)$ and whose imaginary part is $\sin (\Omega_0 n)$.

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Useful Signal Models: Periodicity of Complex Exponential Sequences

If $\Omega_0 \neq 0$ satisfies the periodicity condition $\left(rac{\Omega_0}{2\pi}
ight.$ is rational), and N and m have no factors in common, then the **fundamental period** of the sequence x[n] is N_0 , given by

$$N_0 = \frac{2\pi m}{\Omega_0}.$$

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Useful Signal Models: Frequencies of Complex Exponential Sequences

Recall: Continuous-time complex exponential signals $e^{j\omega_0t}$ are all distinct for different values of ω_0 .

IMPORTANT: Discrete-time complex exponential sequences $e^{j\Omega_0 n}$ are NOT distinct for different values of Ω_0 .

Useful Signal Models: General Complex Exponential Sequences

The most **general complex exponential** sequence is often defined as

$$x[n] = C\alpha^n,$$

where C and α are, in general, complex numbers.

Note that if C=1 and $\alpha=e^{j\Omega_0}$, then we have a complex exponential sequence.

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Useful Signal Models: Frequencies of Complex Exponential Sequences

Consider the complex exponential sequence with frequency $\Omega_0 + 2\pi k$, where k is an integer:

$$e^{j(\Omega_0+2\pi k)n}=e^{j\Omega_0n}e^{j2\pi kn}=e^{j\Omega_0n}$$

because $e^{j2\pi kn}=1$.

The complex exponential sequence at frequency Ω_0 is the same as that at frequencies $\Omega_0\pm 2\pi$, $\Omega_0\pm 4\pi$, $\Omega_0\pm 6\pi$, and so on.

Usually, we will use the interval $0 \le \Omega_0 < 2\pi$ or the interval $-\pi \le \Omega_0 < \pi$.

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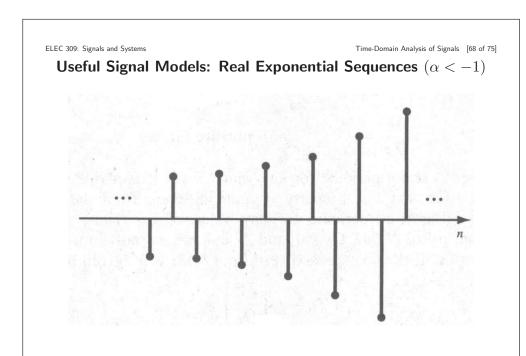
Useful Signal Models: Real Exponential Sequences

If a general complex exponential sequence $x[n] = C\alpha^n$ has both C and α as real numbers, then x[n] is a **real exponential** sequence.

There are four distinct cases: $\alpha < -1$, $-1 < \alpha < 0$, $0 < \alpha < 1$, and $\alpha > 1$.

Note:

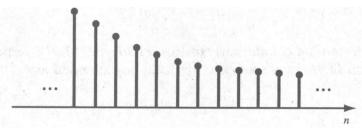
If $\alpha=1$, x[n] is a constant sequence with all values C. If $\alpha=-1$, then x[n] alternates in value between -C and +C.



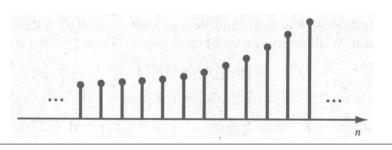
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Useful Signal Models: Real Exponential Sequences $(0<\alpha<1)$



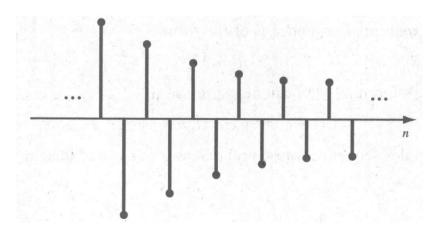
Useful Signal Models: Real Exponential Sequences $(\alpha > 1)$



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Useful Signal Models: Real Exponential Sequences $(-1<\alpha<0)$



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Useful Signal Models: Sinusoidal Sequences

A **sinusoidal** sequence can be expressed as

$$x[n] = A\cos\left(\Omega_0 n + \theta\right).$$

If n is dimensionless, then both Ω_0 and θ have units radians.

Similar to what was observed with continuous-time signals, the sinusoidal sequence can be expressed as

$$x[n] = A\cos(\Omega_0 n + \theta) = A\operatorname{Re}\left\{e^{j(\Omega_0 n + \theta)}\right\}.$$

Therefore, the same rules for periodicity and frequencies for complex exponential sequences apply to sinusoidal sequences.

Useful Signal Models: Sinusoidal Sequences

Determine the fundamental period of the sinusoidal sequence $x[n] = \cos\left(\frac{\pi}{6}n\right)$.

Useful Signal Models: Sinusoidal Sequences

Determine the fundamental period of the sinusoidal sequence $x[n] = \cos\left(\frac{n}{2}\right)$.

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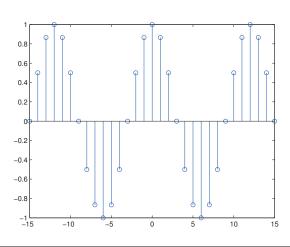
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Useful Signal Models: Sinusoidal Sequences

Use MATLAB to plot the sinusoidal sequence $x[n] = \cos\left(\frac{\pi}{6}n\right)$.

$$n = -15:15;$$

 $x = cos(pi*n/6);$
 $stem(n,x);$



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Useful Signal Models: Sinusoidal Sequences

Use MATLAB to plot the sinusoidal sequence $x[n] = \cos(\frac{n}{2})$.

$$n = -15:15;$$

 $x = cos(n/2);$
 $stem(n,x);$

