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Sampling of Continuous-Time Signals

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Signal Types

- Analog signals: continuous in time and amplitude
 - Example: voltage, current, temperature,...
- Digital signals: discrete both in time and amplitude
 - Example: attendance of this class, digitizes analog signals,...
- Discrete-time signal: discrete in time, continuous in amplitude
 - Example: hourly change of temperature in Austin

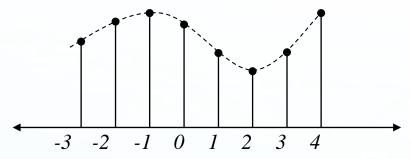


Signal Types

- Theory for digital signals would be too complicated
 - Requires inclusion of nonlinearities into theory
- Theory is based on discrete-time continuous-amplitude signals
 - Most convenient to develop theory
 - Good enough approximation to practice with some care
- In practice we mostly process digital signals on processors
 - Need to take into account finite precision effects
- Our text book is about the theory hence its title
 - Discrete-Time Signal Processing

Periodic (Uniform) Sampling

Sampling is a continuous to discrete-time conversion



Most common sampling is periodic

$$x[n] = x_c(nT) - \infty < n < \infty$$

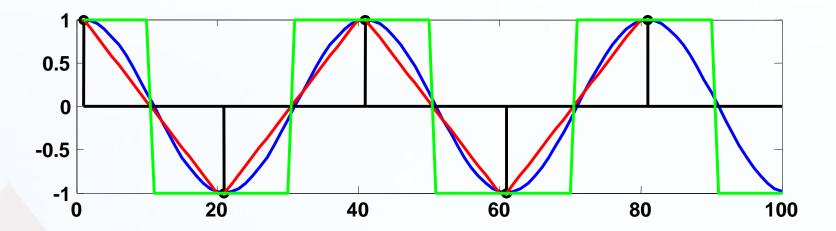
- T is the sampling period in second
- $f_s = 1/T$ is the sampling frequency in Hz

Periodic (Uniform) Sampling

- Sampling frequency in radian-per-second $\Omega_s = 2\pi f_s$ rad/sec
- Use [.] for discrete-time and (.) for continuous time signals
- This is the ideal case not the practical but close enough
 - In practice it is implement with an analog-to-digital converters
 - We get digital signals that are quantized in amplitude and time

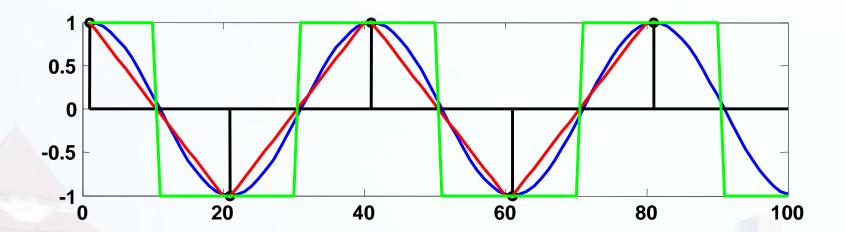
Periodic Sampling

- Sampling is, in general, not reversible
- Given a sampled signal one could fit infinite continuous signals through the samples



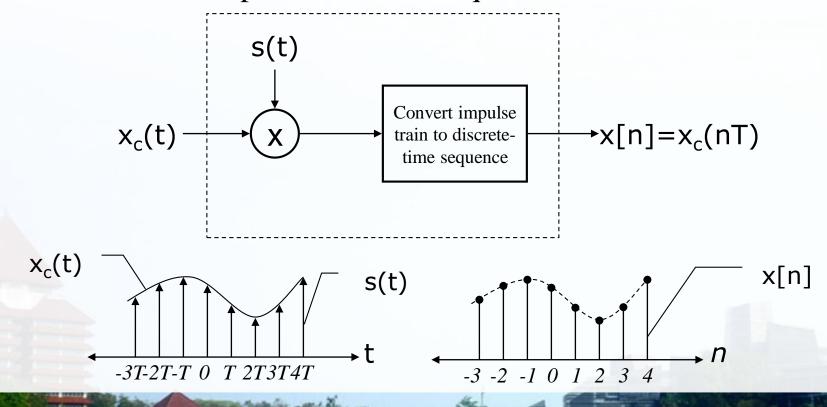
Periodic Sampling

- Fundamental issue in digital signal processing
 - If we loose information during sampling we cannot recover it
- Under certain conditions an analog signal can be sampled without loss so that it can be reconstructed perfectly

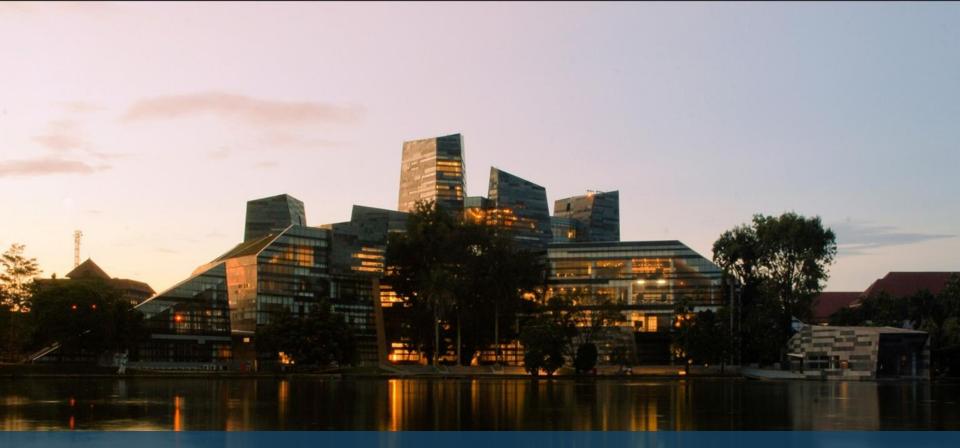


Representation of Sampling

- Mathematically convenient to represent in two stages
 - Impulse train modulator
 - Conversion of impulse train to a sequence





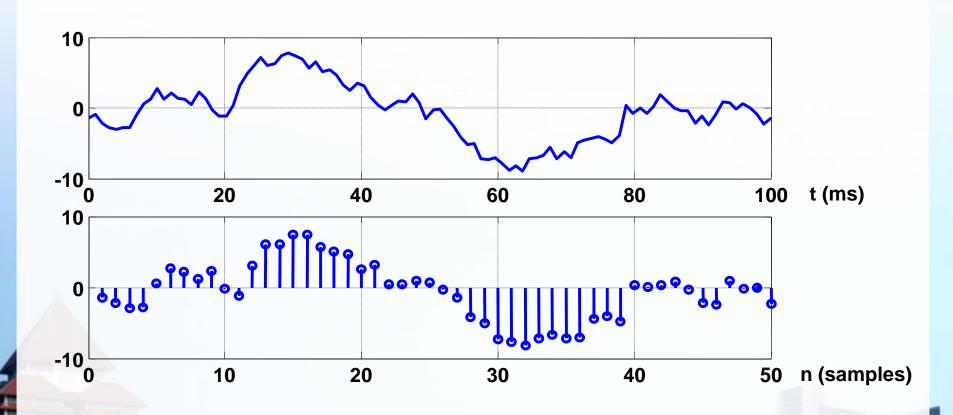


Discrete-Time Signals and Systems

Discrete-Time Signals: Sequences

- Discrete-time signals are represented by sequence of numbers
 - The nth number in the sequence is represented with x[n]
- Often times sequences are obtained by sampling of continuous-time signals
 - In this case x[n] is value of the analog signal at $x_c(nT)$
 - Where T is the sampling period

Discrete-Time Signals: Sequences





Basic Sequences and Operations

Delaying (Shifting) a sequence

$$y[n] = x[n - n_o]$$

Unit sample (impulse) sequence

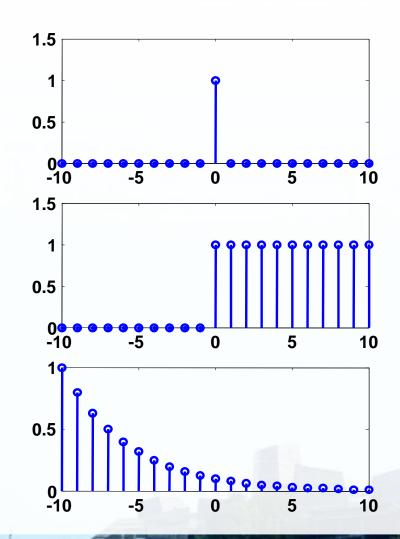
$$\delta[n] = \begin{cases} 0 & n \neq 0 \\ 1 & n = 0 \end{cases}$$

Unit step sequence

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

Exponential sequences

$$x[n] = A\alpha^n$$



Sinusoidal Sequences

Important class of sequences

$$x[n] = \cos(\omega_o n + \varphi)$$

An exponential sequence with complex

$$\alpha = |\alpha| e^{j\omega_o} \text{ and } A = |A| e^{j\varphi}$$

$$x[n] = A\alpha^n = |A| e^{j\varphi} |\alpha|^n e^{j\omega_o n} = |A| |\alpha|^n e^{j(\omega_o n + \varphi)}$$

$$x[n] = |A| |\alpha|^n \cos(\omega_o n + \varphi) + j |A| |\alpha|^n \sin(\omega_o n + \varphi)$$

x[n] is a sum of weighted sinusoids

Sinusoidal Sequences

- Different from continuous-time, discrete-time sinusoids
 - Have ambiguity of $2\pi k$ in frequency

$$\cos((\omega_o + 2\pi k)n + \varphi) = \cos(\omega_o n + \varphi)$$

• Are not necessary periodic with $2\pi/\omega_0$

$$\cos(\omega_o n + \varphi) = \cos(\omega_o n + \omega_o N + \varphi)$$
 only if $N = \frac{2\pi k}{\omega_o}$ is an integer



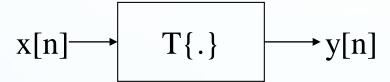


Discrete-Time Systems

Discrete-Time Systems

• Discrete-Time Sequence is a mathematical operation that maps a given input sequence x[n] into an output sequence y[n]

$$y[n] = T\{x[n]\}$$



Discrete-Time Systems

- Example Discrete-Time Systems
 - Moving (Running) Average

$$y[n] = x[n] + x[n-1] + x[n-2] + x[n-3]$$

Maximum

$$y[n] = \max\{x[n], x[n-1], x[n-2]\}$$

Ideal Delay System

$$y[n] = x[n - n_o]$$

Memoryless System

- Memoryless System
 - A system is memoryless if the output y[n] at every value of n depends only on the input x[n] at the same value of n
- Example Memoryless Systems
 - Square

$$y[n] = (x[n])^2$$

• Sign

$$y[n] = sign\{x[n]\}$$

Memoryless System

- Counter Example
 - Ideal Delay System

$$y[n] = x[n - n_o]$$



Linear Systems

• Linear System: A system is linear if and only if

$$T\{x_1[n] + x_2[n]\} = T\{x_1[n]\} + T\{x_2[n]\}$$
 (additivity)
$$and$$

$$T\{ax[n]\} = aT\{x[n]\}$$
 (scaling)

Linear Systems

- Examples
 - Ideal Delay System

$$y[n] = x[n - n_o]$$

$$T\{x_1[n] + x_2[n]\} = x_1[n - n_o] + x_2[n - n_o]$$

$$T\{x_2[n]\} + T\{x_1[n]\} = x_1[n - n_o] + x_2[n - n_o]$$

$$T\{ax[n]\} = ax_1[n - n_o]$$

$$aT\{x[n]\} = ax_1[n - n_o]$$

Time-Invariant Systems

- Time-Invariant (shift-invariant) Systems
 - A time shift at the input causes corresponding time-shift at output

$$y[n] = T\{x[n]\} \Longrightarrow y[n - n_o] = T\{x[n - n_o]\}$$

- Example
 - Square

$$y[n] = (x[n])^2$$

Delay the input the output is $y_1[n] = (x[n-n_o])^2$

Delay the output gives $y[n-n_o] = (x[n-n_o])^2$

Time-Invariant Systems

- Time-Invariant (shift-invariant) Systems
 - A time shift at the input causes corresponding time-shift at output

$$y[n] = T\{x[n]\} \Longrightarrow y[n - n_o] = T\{x[n - n_o]\}$$

- Counter Example
 - Compressor System

$$y[n] = x[Mn]$$

Delay the input the output is $y_1[n] = x[Mn - n_o]$

Delay the output gives $y[n-n_o] = x[M(n-n_o)]$

Causal System

- Causality
 - A system is causal it's output is a function of only the current and previous samples
- Examples
 - Backward Difference

$$y[n] = x[n] - x[n-1]$$

- Counter Example
 - Forward Difference

$$y[n] = x[n+1] + x[n]$$

Stable System

- Stability (in the sense of bounded-input bounded-output BIBO)
 - A system is stable if and only if every bounded input produces a bounded output

$$|x[n]| \le B_x < \infty \implies |y[n]| \le B_y < \infty$$

- Example
 - Square

$$y[n] = (x[n])^2$$

if input is bounded by $|x[n]| \le B_x < \infty$ output is bounded by $|y[n]| \le B_x^2 < \infty$

Stable System

- Counter Example
 - Log

$$y[n] = \log_{10} \left(\left| x[n] \right| \right)$$

even if input is bounded by $|x[n]| \le B_x < \infty$ output not bounded for $x[n] = 0 \implies y[0] = \log_{10}(|x[n]|) = -\infty$





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