Chapter 5 The Discrete-Time Fourier Transform

- 5.1 THE DISCRETE-TIME FORURIER TRANSFORM
 - Development
 - Convergence Issues
 - Examples
- 5.2 PROPERTIES OF THE DISCRETE-TIME FORURIER TRANSFORM
- 5.3 THE CONVOLUTION PROPERTY AND FEQUENCY RESPONSE
- 5.4 LINEAR CONSTANT-COEFFICIENT DIFFERENCE EQUATION
- 5.5 DISCRETE-TIME PROCESSING OF CONTINUOUS-TIME SIGNALS

5.1 THE DISCRETE-TIME FORURIER TRANSFORM

- Development
- Convergence Issues
- Examples

$$x[n] = \frac{1}{2\pi} \int_{2\pi} X(e^{j\omega}) e^{j\omega n} d\omega$$

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

基本信号*e^{jωn}* 关于ω以**2**π为 周期

$X(e^{j\omega})$ is periodic with period 2π

$$\bullet X[e^{j(\omega+2\pi k)}] = X(e^{j\omega})$$

注:低频出现在 π 的偶数倍,高频出现在 π 的奇数倍

•
$$x[n] = \frac{1}{2\pi} \int_{2\pi} X(e^{j\omega}) e^{j\omega n} d\omega$$

注:上式积分区间为 2π ,例: $(-\pi,\pi)$ 或 $(0,2\pi)$

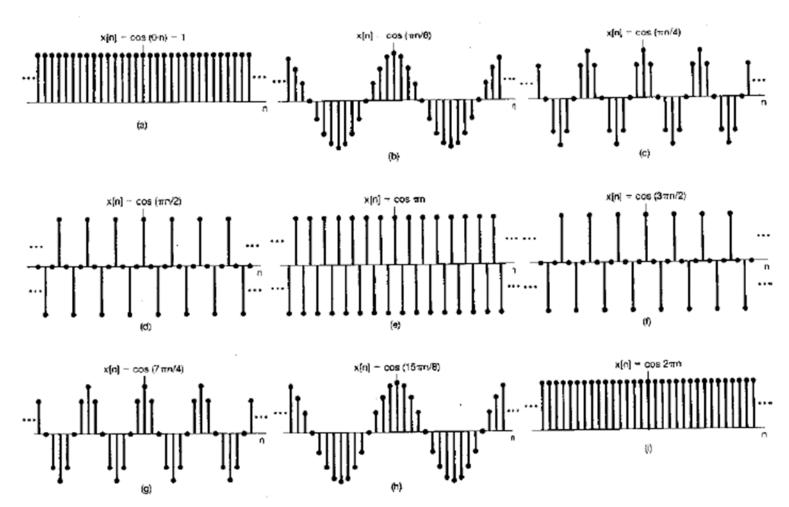
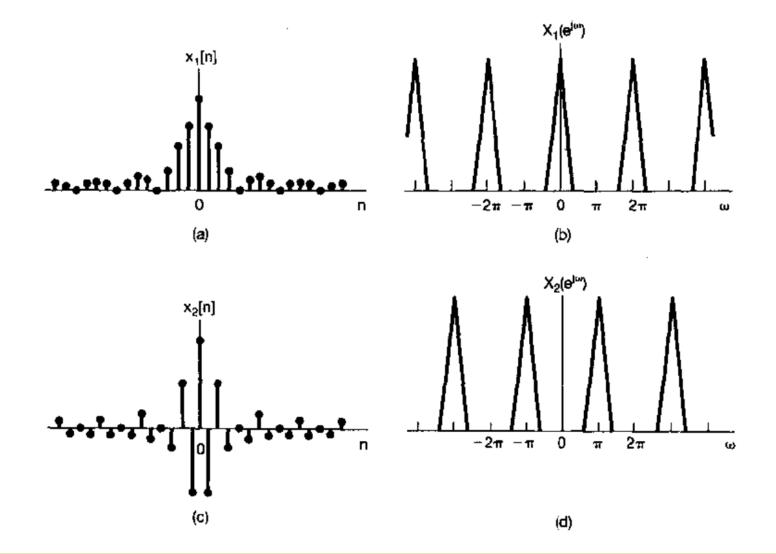


图 1.27 对应于几个不同频率时的离散时间正弦序列



5.1 THE DISCRETE-TIME FORURIER TRANSFORM

- Development
- Convergence Issues
- Examples

$$\sum_{n} x[n]e^{-j\omega n}$$
 will converge either if x[n] is absolutely summable

or has finite energy

•能量有限,即

$$\sum_{n} |x[n]|^2 < \infty$$

• 绝对可和,即

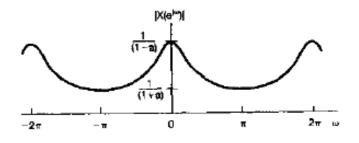
$$\sum_{n} |x[n]| < \infty$$

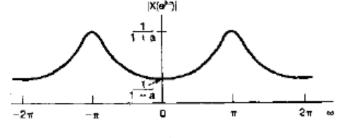
5.1 THE DISCRETE-TIME FORURIER TRANSFORM

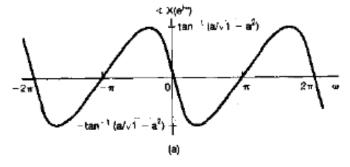
- Development
- Convergence Issues
- Examples

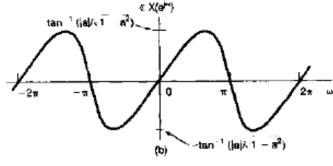
1)Exponential Signal

$$x[n] = \alpha^{n} u[n] \longleftrightarrow X(e^{j\omega}) = \frac{1}{1 - \alpha e^{-j\omega}} \quad |\alpha| < 1$$









(a)
$$\alpha > 0$$

(b)
$$\alpha < 0$$

2Unit Impulse

$$x[n] = \delta[n] \leftrightarrow X(e^{j\omega}) = 1$$

③Dc Signal

$$x[n] = 1 \longleftrightarrow X(e^{j\omega}) = 2\pi \sum_{l=-\infty}^{\infty} \delta[\omega - 2\pi l]$$

Proof:

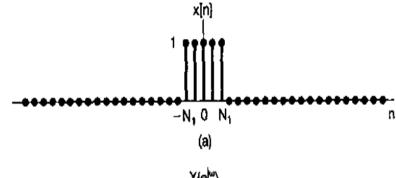
$$\frac{1}{2\pi} \int_{2\pi}^{\pi} X(e^{j\omega}) e^{j\omega n} d\omega = \frac{1}{2\pi} \int_{-\pi}^{\pi} 2\pi \sum_{l} \delta(\omega - 2\pi l) e^{j\omega n} d\omega$$
$$= \frac{1}{2\pi} \int_{-\pi}^{\pi} 2\pi \delta(\omega) e^{j\omega n} d\omega = 1$$

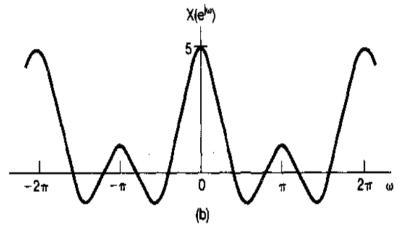
4 Rectangular Pulse

$$x[n] = \begin{cases} 1, & |n| \le N_1 \\ 0, & |n| > N_1 \end{cases} \leftrightarrow \frac{\sin \omega (N_1 + \frac{1}{2})}{\sin(\omega/2)}$$

Proof:

$$x[n] = 1, |n| \le N_1 \leftrightarrow X(e^{j\omega}) = \sum_{n=-N_1}^{N_1} e^{-j\omega n}$$







5.2 PROPERTIES OF THE DISCRETE-TIME FORURIER TRANSFORM

- Periodicity
- Linearity
- Time Shifting and Frequency Shifting
- Time Expansion

•....

Periodicity

$$X(e^{j(\omega+2\pi)}) = X(e^{j\omega})$$

Example:

Suppose:
$$X(e^{j\omega}) = 2\pi \sum_{k=-\infty}^{\infty} (-1)^k \delta(\omega - \frac{\pi k}{2})$$

Determine: x[n]

提示: 在
$$(-\pi, \pi]$$
内, $X(e^{j\omega}) = -\delta(\omega + \frac{\pi}{2}) + \delta(\omega) - \delta(\omega - \frac{\pi}{2}) + \delta(\omega - \pi)$

Linearity

$$x_1[n] \longleftrightarrow X_1(e^{j\omega}) \quad x_2[n] \longleftrightarrow X_2(e^{j\omega})$$

$$ax_1[n] + bx_2[n] \leftrightarrow aX_1(e^{j\omega}) + bX_2(e^{j\omega})$$

Time Shifting and Frequency Shifting

$$x[n] \leftrightarrow X(e^{j\omega})$$

$$x[n-n_0] \longleftrightarrow e^{-j\omega n_0} X(e^{j\omega})$$
$$e^{j\omega_0 n} x[n] \longleftrightarrow X[e^{j(\omega-\omega_0)}]$$

$$e^{j\omega_0 n}x[n] \longleftrightarrow X[e^{j(\omega-\omega_0)}]$$

Example:
$$x[n] = \alpha^n \cos \omega_0 n \cdot u[n], \quad |a| < 1$$

$$x[n] = \alpha^{n} u[n] \cdot \frac{e^{j\omega_{0}n} + e^{-j\omega_{0}n}}{2}$$

$$\therefore \alpha^{n} u[n] \leftrightarrow \frac{1}{1 - \alpha e^{-j\omega}}$$

$$\therefore x[n] \leftrightarrow X(e^{j\omega}) = \frac{1}{2} \left[\frac{1}{1 - \alpha e^{-j(\omega - \omega_{0})}} + \frac{1}{1 - \alpha e^{-j(\omega + \omega_{0})}} \right]$$

$$= \frac{1 - \alpha \cos \omega_{0} e^{-j\omega}}{1 - 2\alpha \cos \omega_{0} e^{-j\omega} + \alpha^{2} e^{-j2\omega}}, \quad |a| < 1$$

$$X(e^{j\omega}) = \sin^2 3\omega$$

$$X(e^{j\omega}) = \sin^2 3\omega$$

$$= \frac{1 - \cos 6\omega}{2} = \frac{1}{2} - \frac{e^{j6\omega} + e^{-j6\omega}}{4}$$

$$\longleftrightarrow \frac{1}{2} \delta[n] - \frac{1}{4} (\delta[n+6] + \delta[n-6])$$

About Time Expansion:

Continuous-time signal

$$x(t) \longleftrightarrow X(j\omega)$$

 $x(at) \longleftrightarrow \frac{1}{|a|} X(j\frac{\omega}{a})$

Discrete-time signal

$$x[n] \leftrightarrow X(e^{j\omega})$$
 $x[an] \leftrightarrow X_a(e^{j\omega})$ $X_a(e^{j\omega})$ 与 $X(e^{j\omega})$,则不一定有如上确定关系



Time Expansion

$$x[n] \leftrightarrow X(e^{j\omega})$$

Defination:

$$x_{(k)}[n] = \begin{cases} x[n/k], & \exists n \ni k \text{ 的整数 } e \end{cases} \longleftrightarrow X_{(k)}(e^{j\omega})$$

$$X_{(k)}(e^{j\omega}) = X(e^{jk\omega})$$

注: $\mathbf{x}_{(\mathbf{k})}$ [n] 是在 \mathbf{x} [n]的相邻样本点插入(\mathbf{k} -1)个零,相对于 \mathbf{x} [n]来说是"时域展宽" $X_{(\mathbf{k})}(e^{j\omega})$ 的重复周期变为 $2\pi/\mathbf{k}$,相对于 $X(e^{j\omega})$ 是"频域压缩"

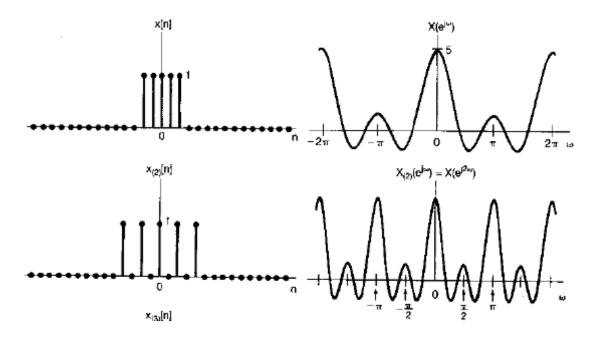
Proof:

$$x_{k}[n] \leftrightarrow \sum_{n} x_{k}[n]e^{-j\omega n}$$

$$= \sum_{r} x_{k}[kr]e^{-j\omega kr}$$

$$= \sum_{r} x_{k}[kr]e^{-j(\omega k)r} = X(e^{jk\omega})$$

Example: x[n]与x[n/2]



Time Reversal

$$x[-n] \leftrightarrow X(e^{-j\omega})$$

Conjugation and Conjugate Symmetry

$$x[n] \leftrightarrow X(e^{j\omega})$$

$$x^*[n] \leftrightarrow X^*(e^{-j\omega})$$

Proof:

$$x^*[n] \leftrightarrow \sum_{n} x^*[n] e^{-j\omega n}$$

$$= \{ \sum_{n} x[n] e^{j\omega n} \}^*$$

$$= X^*(e^{-j\omega})$$

If x[n] is real valued

$$X(e^{j\omega}) = X^*(e^{-j\omega})$$
 —Conjugate Symmetry

①
$$X(e^{j\omega}) = \operatorname{Re}[X(e^{j\omega})] + jI_m[X(e^{j\omega})]$$

$$\operatorname{Re}[X(e^{j\omega})] = \operatorname{Re}[X(e^{-j\omega})]$$

$$I_m[X(e^{j\omega})] = -I_m[X(e^{-j\omega})]$$

$$2 X(e^{j\omega}) = |X(e^{j\omega})| e^{j\angle X(e^{j\omega})}$$

$$|X(e^{j\omega})| = |X(e^{-j\omega})|$$

$$\angle X(e^{j\omega}) = -\angle X(e^{-j\omega})$$

③ x[n] real and even $\leftrightarrow X(e^{j\omega})$ real and even x[n] real and odd $\leftrightarrow X(e^{j\omega})$ purely imaginary and odd

$$x_{e}[n] = \frac{1}{2}[x[n] + x[-n]] \leftrightarrow \text{Re}[X(e^{j\omega})]$$

$$x_{0}[n] = \frac{1}{2}[x[n] - x[-n]] \leftrightarrow jI_{m}[X(e^{j\omega})]$$

Differencing and Accumulation

$$x[n] - x[n-1] \longleftrightarrow (1 - e^{-j\omega}) X(e^{j\omega})$$

$$\sum_{m=-\infty}^{n} x[m] \longleftrightarrow \frac{1}{1 - e^{-j\omega}} X(e^{j\omega}) + \pi X(e^{j\omega}) \sum_{k=-\infty}^{\infty} \delta(\omega - 2\pi k)$$

Example:
$$u[n] = \sum_{m=-\infty}^{n} \delta[m]$$

$$\delta[n] \leftrightarrow 1$$

$$\therefore u[n] \leftrightarrow \frac{1}{1 - e^{-j\omega}} + \pi \sum_{k = -\infty}^{\infty} \delta(\omega - 2\pi k)$$

Differentiation in Frequency

$$nx[n] \longleftrightarrow j \frac{dX(e^{j\omega})}{d\omega}$$

Proof:

$$X(e^{j\omega}) = \sum_{n=-\infty}^{\infty} x[n]e^{-j\omega n}$$
两边求微分
$$\frac{d}{d\omega}X(e^{j\omega}) = -j\sum_{n=-\infty}^{\infty} nx[n]e^{-j\omega n}$$
即
$$j\frac{d}{d\omega}X(e^{j\omega}) = \sum_{n=-\infty}^{\infty} \{nx[n]\}e^{-j\omega n}$$

Example: 已知
$$x[n] = n(\frac{1}{2})^{|n|}$$
, 求其傅里叶变换 $X(e^{j\omega})$

$$x_1[n] = (\frac{1}{2})^{|n|}$$

$$\leftrightarrow X_1(e^{j\omega}) = \sum_{n=-\infty}^{-1} (\frac{1}{2})^{-n} e^{-j\omega n} + \sum_{n=0}^{\infty} (\frac{1}{2})^n e^{-j\omega n}$$

$$= \frac{\frac{1}{2}e^{j\omega}}{1 - \frac{1}{2}e^{j\omega}} + \frac{1}{1 - \frac{1}{2}e^{-j\omega}} = \frac{\frac{3}{4}}{(\frac{5}{4} - \cos \omega)}$$

$$X(e^{j\omega}) = j\frac{dX_1(e^{j\omega})}{d\omega} = -j\frac{\frac{3}{4}\sin\omega}{(\frac{5}{4}-\cos\omega)^2}$$

Parseval's Relation

$$\left| \sum_{n = -\infty}^{\infty} |x[n]|^2 = \frac{1}{2\pi} \int_{2\pi}^{\infty} |X(e^{j\omega})|^2 d\omega \right|$$

其中,
$$\left|X(e^{j\omega})\right|^2$$
 称为能谱密度

Proof:

$$\sum_{n=-\infty}^{\infty} |x[n]|^2 = \sum_{n=-\infty}^{\infty} x[n] x^*[n] = \sum_{n=-\infty}^{\infty} x[n] \left[\frac{1}{2\pi} \int_{2\pi} X(e^{j\omega}) e^{j\omega n} d\omega \right]^*$$

$$= \sum_{n=-\infty}^{\infty} x[n] \left[\frac{1}{2\pi} \int_{2\pi} X^*(e^{j\omega}) e^{-j\omega n} d\omega \right] = \frac{1}{2\pi} \int_{2\pi} X^*(e^{j\omega}) \left[\sum_{n=-\infty}^{\infty} x[n] e^{-j\omega n} \right] d\omega$$

$$= \frac{1}{2\pi} \int_{2\pi} X^*(e^{j\omega}) X(e^{j\omega}) d\omega = \frac{1}{2\pi} \int_{2\pi} |X(e^{j\omega})|^2 d\omega$$

5.3 THE CONVOLUTION PROPERTY AND FEQUENCY RESPONSE

- Convolution Property
- Frequency Response

$$x_1[n] \longleftrightarrow X_1(e^{j\omega}) \quad x_2[n] \longleftrightarrow X_2(e^{j\omega})$$

$$X_1[n] * X_2[n] \leftrightarrow X_1(e^{j\omega}) \cdot X_2(e^{j\omega})$$

Example:
$$\sum_{m=-\infty}^{n} x[m] = x[n] * u[n] \Leftrightarrow X(e^{j\omega}) \cdot \left[\frac{1}{1 - e^{j\omega}} + \pi \sum_{k} \delta(\omega - 2\pi k)\right]$$
$$= \frac{X(e^{j\omega})}{1 - e^{j\omega}} + \pi \sum_{k} X(0) \delta(\omega - 2\pi k)$$

Exercise:
$$x_1[n] = \alpha^n u[n]$$
 $x_2[n] = \beta^n u[n]$

Determine
$$y[n] = x_1[n] * x_2[n]$$

5.3 THE CONVOLUTION PROPERTY AND FEQUENCY RESPONSE

- Convolution Property
- Frequency Response

$$x[n]$$
 $h[n]$ $y[n]$ $y[n]$ $y[n]$ $y[n] = x[n] * h[n]$ $y[n] = x[n] * h[n]$ —frequency response

$$Y(e^{j\omega}) = X(e^{j\omega})H(e^{j\omega})$$
 $H(e^{j\omega}) = \frac{Y(e^{j\omega})}{X(e^{j\omega})}$

注:
$$H(e^{j\omega})$$
存在的条件 $\sum_{n} \left|h[n]\right| < \infty$ 此时描述的 \mathcal{L} 77系统是稳定的

- 1) $H(e^{j\omega})$ 可完全描述一个(稳定的)LTI系统
- 2) $H(e^{j\omega})$ 一般为复数

$$H(e^{j\omega}) = H(e^{j\omega}) | e^{j \angle H(e^{j\omega})}$$

物理意义:给出任意频率分量经过LTI系统后幅度和相位的改变量

注:

- 频谱的周期性
- 低频/高频分量

Example:
$$x[n] = e^{j\omega_0 n}$$

$$y[n] = h[n] * x[n] = \sum_k h[k] e^{j\omega_0 (n-k)}$$

$$= e^{j\omega_0 n} \sum_k h[k] e^{-j\omega_0 k} = H(e^{j\omega_0}) e^{j\omega_0 n}$$

Example: Determine the Response of an LTI system with impulse response $h[n] = a^n u[n]$, to the input $x[n] = \cos(\omega_0 n)$, where |a| < 1

Solution1:
$$H(e^{j\omega}) = \frac{1}{1 - ae^{-j\omega}}$$
 $x[n] = \frac{1}{2}e^{j\omega_0 n} + \frac{1}{2}e^{-j\omega_0 n}$
$$y[n] = \frac{1}{2}H(e^{j\omega_0})e^{j\omega_0 n} + \frac{1}{2}H(e^{-j\omega_0})e^{-j\omega_0 n} = \Re\{H(e^{j\omega_0})e^{j\omega_0 n}\}$$

$$= \frac{1}{\sqrt{1 - 2a\cos\omega_0 + a^2}}\cos\left(\omega_0 n - \arctan\frac{a\sin\omega_0}{1 - a\cos\omega_0}\right)$$

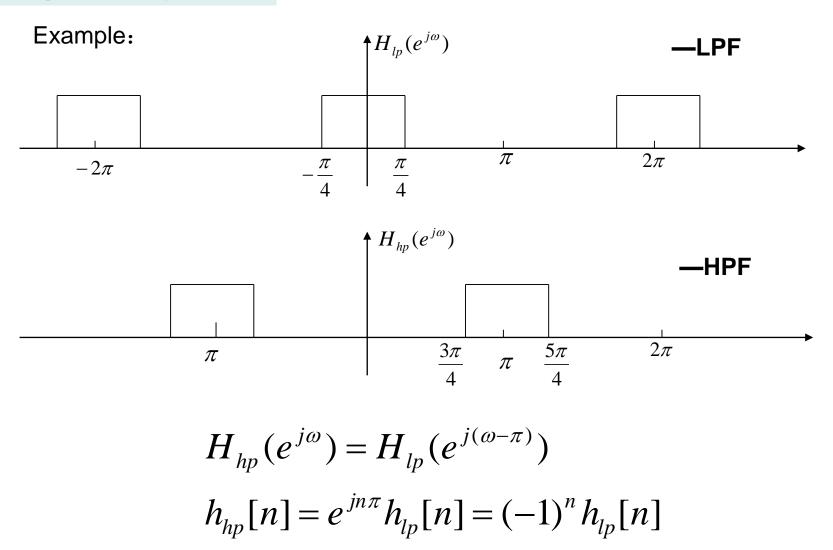
Solution2:

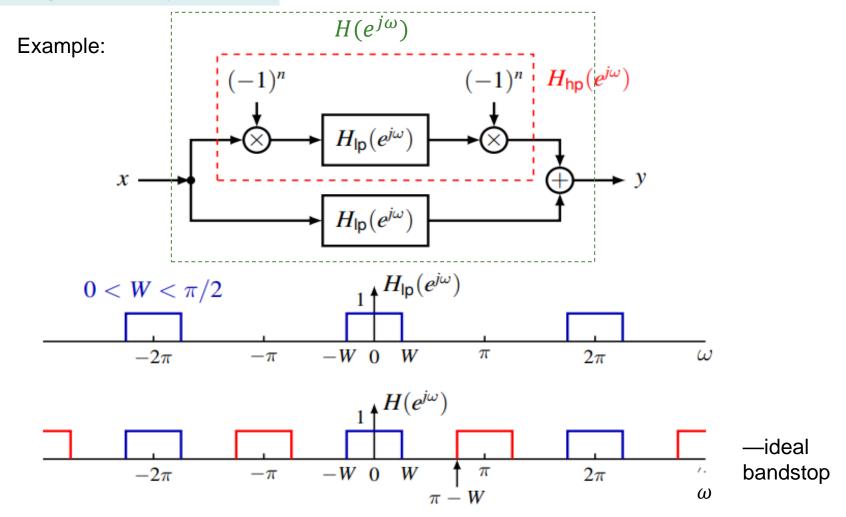
$$x[n] = \frac{1}{2}e^{j\omega_0 n} + \frac{1}{2}e^{-j\omega_0 n}$$

$$\leftrightarrow X(e^{j\omega}) = \sum_{k=-\infty}^{\infty} [\pi\delta(\omega - \omega_0 + 2k\pi) + \pi\delta(\omega + \omega_0 + 2k\pi)]$$

$$Y(e^{j\omega}) = X(e^{j\omega})H(e^{j\omega}) = \sum_{k=-\infty}^{\infty} \pi H(e^{j(\omega_0 - 2k\pi)})\delta(\omega - \omega_0 + 2k\pi)$$
$$+ \sum_{k=-\infty}^{\infty} \pi H(e^{-j(\omega_0 + 2k\pi)})\delta(\omega + \omega_0 + 2k\pi)$$

$$\leftrightarrow y[n] = \frac{1}{2}H(e^{j\omega_0})e^{j\omega_0n} + \frac{1}{2}H(e^{-j\omega_0})e^{-j\omega_0n}$$





附: Multiplicaton Property

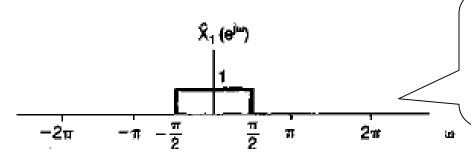
$$x_1[n] \leftrightarrow X_1(e^{j\omega}) \quad x_2[n] \leftrightarrow X_2(e^{j\omega})$$

周期卷积!

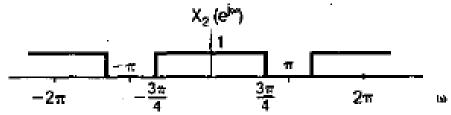
$$x_1[n] \cdot x_2[n] \leftrightarrow \frac{1}{2\pi} \int_{2\pi} X_1(e^{j\theta}) X_2(e^{j(\omega-\theta)}) d\theta$$

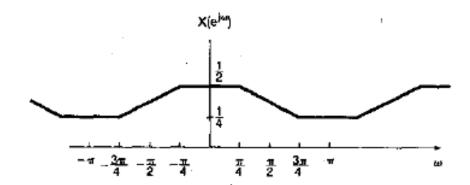
Example:
$$x_1[n] = \frac{\sin(3\pi n/4)}{\pi n}$$
 $x_2[n] = \frac{\sin(\pi n/2)}{\pi n}$

$$x_1[n] \cdot x_2[n] \leftrightarrow ?$$



取 $X_1(e^{j\omega})$ 的主周期 将周期卷积转换为非周期卷积





5.4 LINEAR CONSTANT-COEFFICENT DIFFERENCE EQUATION

$$\sum_{k=0}^{N} a_k y[n-k] = \sum_{k=0}^{M} b_k x[n-k]$$

$$H(j\omega) = \frac{Y(j\omega)}{X(j\omega)} = \frac{\sum_{k=0}^{M} b_k e^{-jk\omega}}{\sum_{k=0}^{N} a_k e^{-jk\omega}}$$

Example:
$$y[n] - \frac{3}{4}y[n-1] + \frac{1}{8}y[n-2] = 2x[n]$$

$$H(j\omega) = \frac{2}{1 - \frac{3}{4}e^{-j\omega} + \frac{1}{8}e^{-j2\omega}}$$

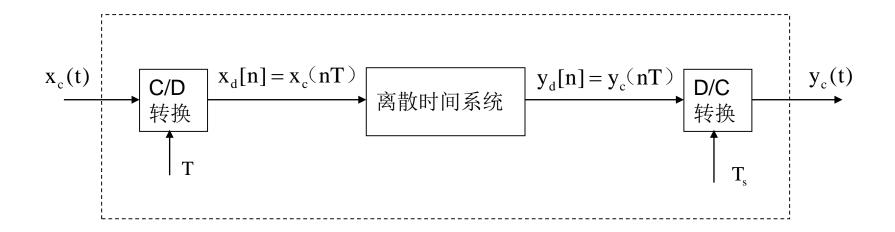
$$= \frac{2}{(1 - \frac{1}{2}e^{-j\omega})(1 - \frac{1}{4}e^{-j\omega})}$$

$$H(j\omega) = \frac{4}{1 - \frac{1}{2}e^{-j\omega}} - \frac{2}{1 - \frac{1}{4}e^{-j\omega}}$$
Expanded by the method of partial fractions

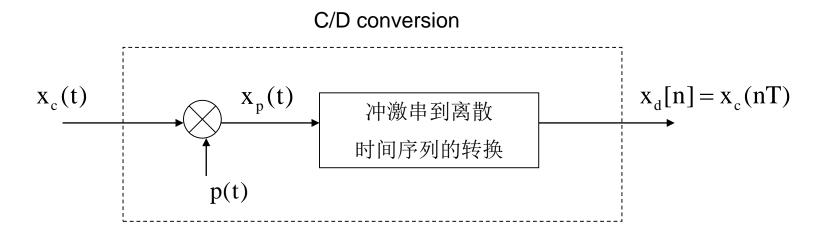
$$h[n] = 4(\frac{1}{2})^n u[n] - 2(\frac{1}{4})^n u[n]$$

5.5 DISCRETE-TIME PROCESSING OF CONTINUOUS-TIME SIGNALS

——将连续时间信号转换成离散时间信号,经离散时间系统处理后再转为连续时间信号。



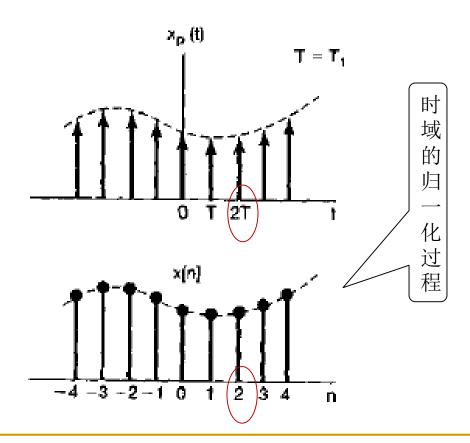
■ C/D转换



- 1)取样—须满足取样定理,不产生频谱混叠
- 2) 冲激串到离散时间序列的转换

注:用于实现C/D转换的器件——模拟数字(A/D)转换器

- ✓ 关于冲激串(impulse train)到离散时间序列(D-T sequence)的转换
 - 时域: $x_d[n] = x_c[nT]$



● 频域:

连续时间信号的频率为 ω , 离散时间信号的频率为 Ω

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

$$\therefore X_p(j\omega) = \int \sum_{n=-\infty}^{\infty} x_c(nT)\delta(t-nT) \cdot e^{-j\omega t} dt = \sum_{n=-\infty}^{\infty} x_c(nT)e^{-j\omega nT}$$

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

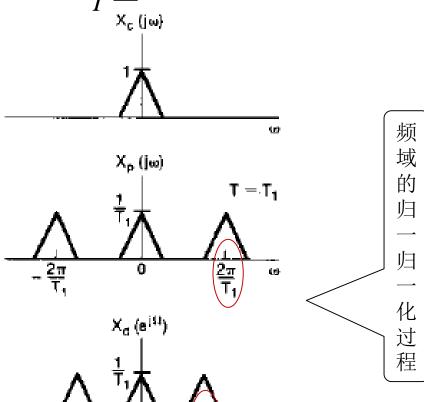
当
$$\Omega = \omega T$$
 时

$$X_d(e^{j\Omega})=X_p(j\omega)$$

注: 时域除以T, 频域乘以T——时域和频域的对偶特性!

$$\therefore X_p(j\omega) = \frac{1}{T} \sum X_c(j(\omega - k\omega_s)) \quad \omega_s = \frac{2\pi}{T}$$

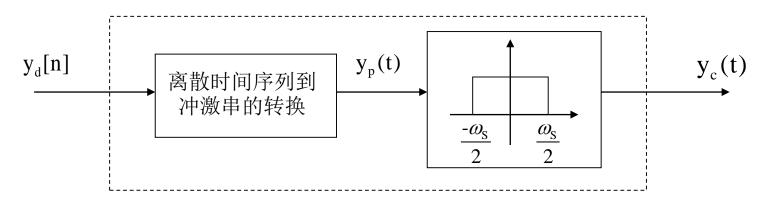
$$\therefore X_d(e^{j\Omega}) = \frac{1}{T} \sum_{\mathbf{X} \in \text{find}} X_c(j(\Omega - k2\pi)/T)$$



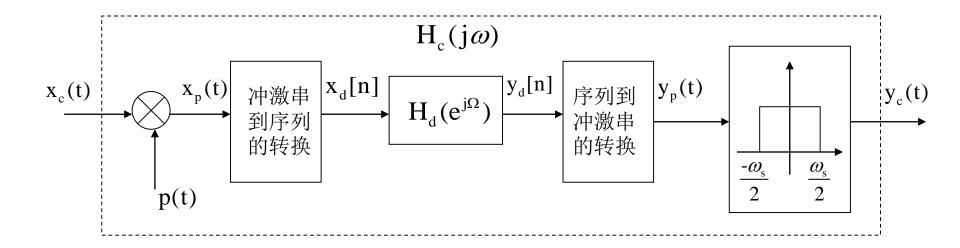
 $\mathbf{\Omega}$

■ D/C转换

D/C conversion



■ 冲激响应不变法



- 若, 1) 离散时间系统是线性和时不变的
 - 2)输入信号是带限的,且采样频率足够高
- 则,上述整个系统就等效为一个频率响应为 $H_c(j\omega)$ 的连续时间系统

$$H_{c}(j\omega) = \begin{cases} H_{d}(e^{j\omega T}), & |\omega| < \frac{\omega_{s}}{2} \end{cases}$$

$$0, & |\omega| > \frac{\omega_{s}}{2} \end{cases}$$

$$H_{c}(j\omega)$$

H₆ (e^{j11})

✓ 关于冲激响应不变法

$$:: H_d(e^{j\Omega}) = H_c(j\omega), \quad |\omega| < \frac{\omega_s}{2}$$

$$H_d(e^{j\Omega}) \longleftrightarrow h_d[n] \quad H_c(j\omega) \longleftrightarrow h_c(t)$$

若设 $h_d[n]$ 是 $h_c(t)$ 采样获得

考虑到
$$x_d[n] = x_c(nT)$$
时,有 $X_d(e^{j\Omega}) = \frac{1}{T} \sum X_c[j(\omega - k\omega_s)]$

$$\therefore \qquad h_d[n] = Th_c(nT)$$





