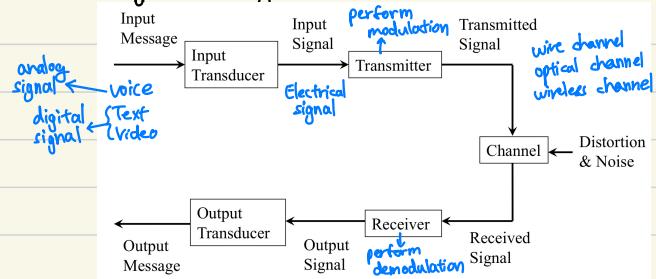


Signal Systems



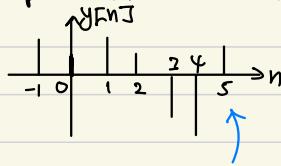
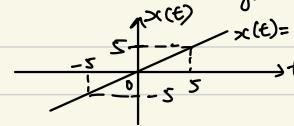
Signal & Systems Overview



Classification of Signals

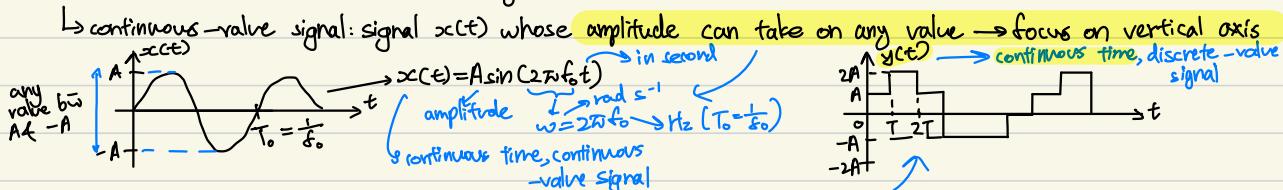
1. Continuous-Time vs Discrete-Time Signal

continuous-time (CT) signal: signal $x(t)$ that is specified for all values of time t [e.g. $x(t) = A \cos(2\pi f_0 t)$, $x(t) = t$] in normal bracket



discrete-time (DT) signal: signal $y[n]$ that is specified only for integer values of n

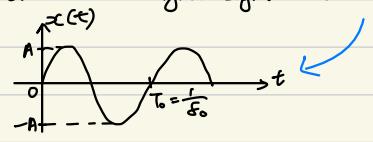
2. Continuous-Value vs Discrete-Value Signal



discrete-value signal: signal $y(t)$ whose amplitude can take on only a finite no. of values

3. Deterministic vs Random Signal

deterministic signal: signal $x(t)$ that even if you reproduce the signal (take new data) \rightarrow you will get the same graph



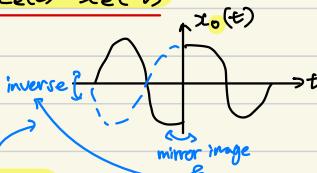
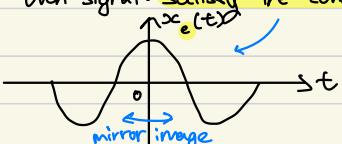
random signal: signal $y(t)$ that is known only in terms of probabilistic description (e.g. noise)

- voice signal \rightarrow continuous-time & continuous-value

- Signal in binary data file \rightarrow discrete-time & discrete value

4. Even vs Odd Signal

★ Even Signal: satisfy the condition $x_e(t) = x_e(-t)$



★ Odd Signal: satisfy condition $x_o(t) = -x_o(-t)$ & need to be satisfied

Any deterministic signal $x(t)$ can be decomposed into sum of an even & odd signal

$$x_e(t) = \frac{1}{2} \{ x(t) + x(-t) \}$$

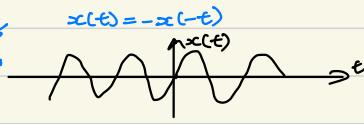
$$x_o(t) = \frac{1}{2} \{ x(t) - x(-t) \}$$

replace t in $x(t)$ with $-t$

$\cos(-t) = \cos(t)$, $\sin(-t) = -\sin(t)$

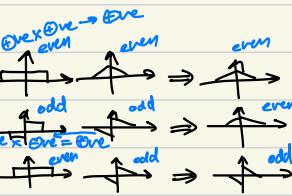
E.g. Show that signal $x(t) = A \sin(2\pi f_0 t)$ is an odd signal $x = -x(-t)$

$$\begin{aligned} x(-t) &= A \sin(2\pi f_0 (-t)) \quad \text{prove} \\ &= -A \sin(2\pi f_0 t) \quad \text{or} \\ &= -x(t) \end{aligned}$$



product of 2 signals

- even \times even = even signal
- odd \times odd = even signal
- even \times odd = odd signal



$$\begin{aligned} \text{area under graph} & \rightarrow \text{cancel out} \\ S_{-T_0}^{T_0} x_e(t) dt = 2 \int_0^{T_0} x_e(t) dt & \\ S_{-T_0}^{T_0} x_o(t) dt = 0 & \rightarrow \text{cancel out} \end{aligned}$$

E.g. Evaluate $S_{-T_0}^{T_0} x(t) dt$ where $x(t) = t^2 \cos^2(10t)$

$$\begin{aligned} t^2 \cos^2(10t) & \text{even or } x = -x(-t) \\ (\text{odd}^2) = \text{odd} \times (\text{even}^2) = \text{odd} & \rightarrow \text{odd} \end{aligned}$$

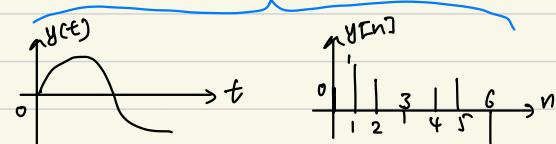
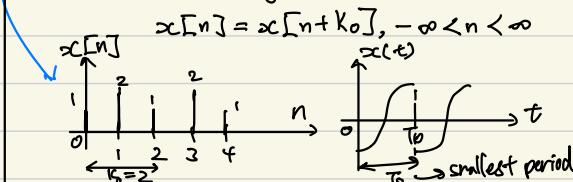
$\therefore x(t)$ is an odd signal $\rightarrow S_{-T_0}^{T_0} x(t) dt = 0$

5. Periodic vs Aperiodic Signal

periodic signal: signal $x(t)$ with constant period $0 < T_0 < \infty$,

$$x(t) = x(t + T_0) \quad \rightarrow \text{more waveform horizontally } t \text{ can repeat}$$

For discrete-time signal, constant period is an integer $0 < K_0 < \infty$



aperiodic signal: signal $y(t)/y[n]$ does not satisfy above eqn

6. Energy-type vs Power-type Signal

energy-type signal: $0 < E_x < \infty, P_x = 0$

$$\text{CT signal: } E_x = \int_{-\infty}^{\infty} |x(t)|^2 dt$$

$$\text{DT signal: } E_x = \sum_{n=-\infty}^{\infty} |x[n]|^2$$

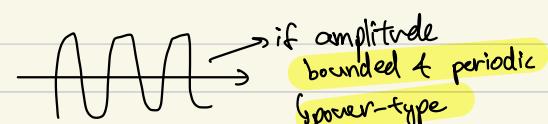
power-type signal: $E_x \rightarrow 0, 0 < P_x < \infty$

$$\text{periodic signal CT signal: } P_x = \frac{1}{T_0} \int_{t_1}^{t_1+T_0} |x(t)|^2 dt$$

$$\text{DT signal: } P_x = \frac{1}{K_0} \sum_{k=1}^{K_0} |x[k]|^2 \quad \rightarrow \text{periods}$$

$$\text{aperiodic signal CT signal: } P_x = \lim_{T \rightarrow \infty} \frac{1}{T} \int_{-\frac{T}{2}}^{\frac{T}{2}} |x(t)|^2 dt$$

$$\text{DT signal: } P_x = \lim_{K \rightarrow \infty} \frac{1}{2K+1} \sum_{n=-K}^K |x[n]|^2$$



*Have chance that it may be neither energy/power-type signal

E.g. Determine the energy & power of signal $y(t) = e^{-|t|}$

$$E_y = \int_{-\infty}^{\infty} |e^{-|t|}|^2 dt$$

$$= 2 \int_0^{\infty} |e^{-t}|^2 dt$$

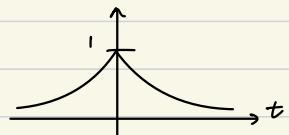
$$= 2 \int_0^{\infty} e^{-2t} dt$$

$$= 2 \left[-\frac{1}{2} e^{-2t} \right]_0^{\infty}$$

$$= -[e^{-2t}]_0^{\infty}$$

$$= -(0 - 1) = 1$$

$$\begin{aligned} P_y &= \lim_{T \rightarrow \infty} \frac{1}{T} \int_{-\frac{T}{2}}^{\frac{T}{2}} |e^{-|t|}|^2 dt \\ &= \lim_{T \rightarrow \infty} \frac{1}{T} \times E_y \\ &= \lim_{T \rightarrow \infty} \frac{1}{T} \rightarrow \frac{1}{\infty} \\ &= 0 \end{aligned}$$



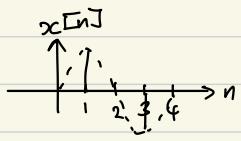
$\therefore y(t)$ is an energy-type signal \rightarrow in general, energy-type signals are aperiodic signals

E.g. Determine the energy & power of discrete-time period signal $x[n] = A \sin(2\pi n/4)$

$$E_x = \sum_{n=-\infty}^{\infty} |A \sin(\frac{2\pi n}{4})|^2 \\ = \infty$$

period

$$P_x = \frac{1}{K_0} \sum_{n=0}^{K_0-1} |A \sin(\frac{2\pi n}{4})|^2 \\ = \frac{1}{4} \sum_{n=0}^3 A^2 |\sin(\frac{2\pi n}{4})|^2 \\ = \frac{A^2}{4} [(\sin(0))^2 + (\sin(\frac{2\pi}{4}))^2 + (\sin(\frac{4\pi}{4}))^2 + (\sin(\frac{6\pi}{4}))^2] \\ = \frac{A^2}{4} (0 + 1^2 + 0^2 + 1^2) \\ = \frac{A^2}{2}$$

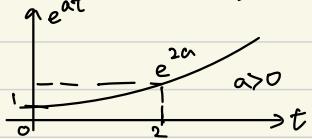


$\therefore x[n]$ is a power-type signal

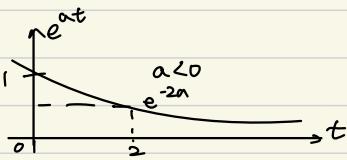
Elementary Signals

1. Exponential Signal

$$x(t) = A e^{at}, a \text{ is a real no.}$$



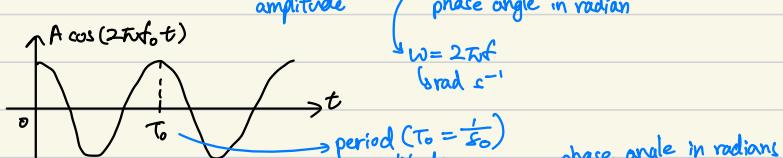
$x(t)$ growing if $a > 0$



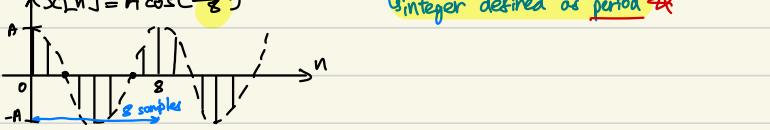
$x(t)$ decaying if $a < 0$

2. Sinusoidal signal

continuous-time: $x(t) = A \cos(2\pi f_0 t + \theta)$ OR $A \sin(2\pi f_0 t + \theta)$



discrete-time: $x[n] = A \cos(\frac{2\pi n}{K_0} + \theta)$ OR $A \sin(\frac{2\pi n}{K_0} + \theta)$



3. Complex exponential signal

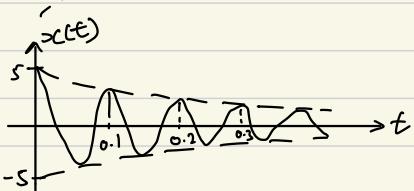
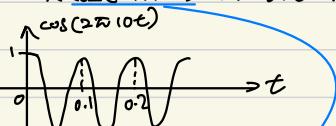
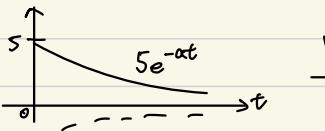
$$A e^{(j2\pi f_0 t)} = A \cos(2\pi f_0 t) + j A \sin(2\pi f_0 t)$$

- Magnitude of complex signal: $|A e^{(j2\pi f_0 t)}| = A$

- Sinusoidal signal:

$$\begin{aligned} A \cos(2\pi f_0 t + \theta) &= R \{ A e^{(j2\pi f_0 t)} e^{(j\theta)} \} \\ A \sin(2\pi f_0 t + \theta) &= I \{ A e^{(j2\pi f_0 t)} e^{(j\theta)} \} \end{aligned}$$

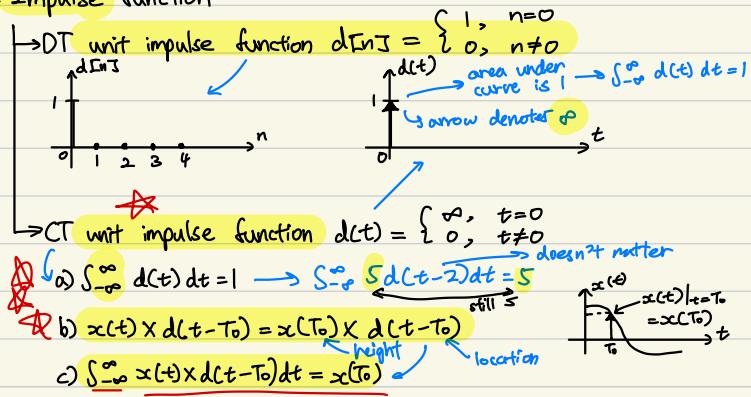
E.g. Sketch function $x(t) = 5e^{-at} \times \cos(2\pi 10t)$ for $t \geq 0$. Assume $a > 0$



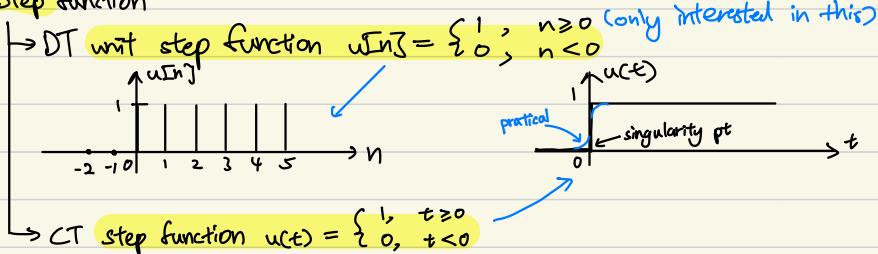
$$\begin{aligned} 2\pi 10t &= \omega t \\ 2\pi 10 &= 2\pi f \\ f &= 10 \\ T &= \frac{1}{f} = 0.1 \end{aligned}$$

Singularity Signals

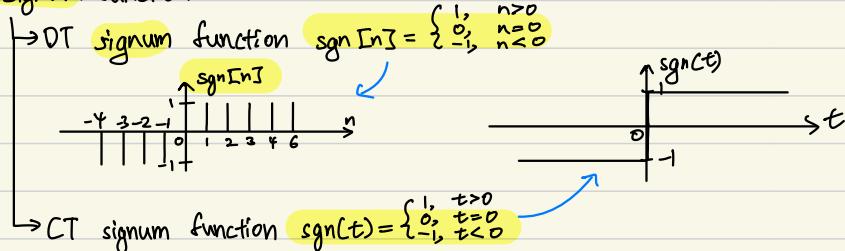
1. Impulse function



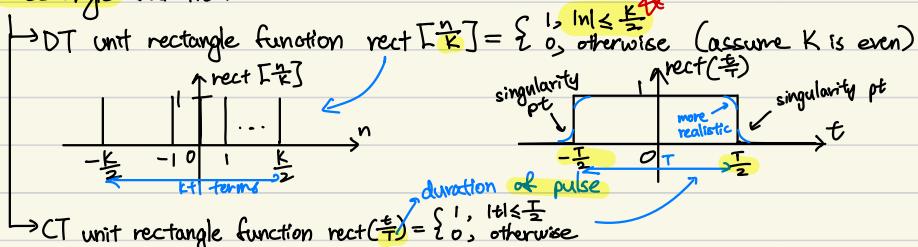
2. Step function



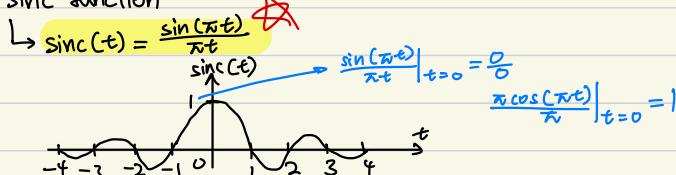
3. Signum function



4. Rectangle function



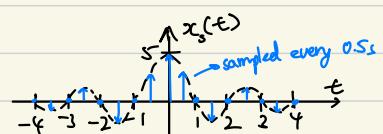
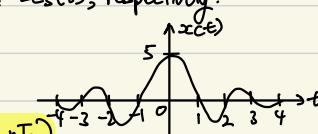
5. Sinc function



E.g. Function $x(t) = 5 \text{sinc}(t)$ is sampled at every $T_s = 0.5s$ interval to produce the sampled signal $x_s(t)$.

Sketch the waveforms for $x(t)$ & $x_s(t)$, respectively.

$$\begin{aligned} x_s(t) &= \sum_{n=-\infty}^{\infty} x(t) \times d(t-nT_s) \\ &= \sum_{n=-\infty}^{\infty} x(nT_s) \times d(t-nT_s) \\ &= \sum_{n=-\infty}^{\infty} 5 \times \text{sinc}(nT_s) \times d(t-nT_s) \end{aligned}$$



Operation on signals

1. Time shifting

- $x(t+a)$ → shift a unit in the t -direction, $x(t-a)$ → shift a unit in the t -direction
- $x(t)+a$ → shift a unit in the y -direction, $x(t)-a$ → shift a unit in the y -direction

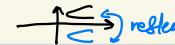
2. Amplitude scaling

- $\frac{1}{2}x(t)$ → scale parallel to y -axis by factor $\frac{1}{2}$
- $3x(t)$ → scale parallel to y -axis by factor 3,

3. Time Scaling

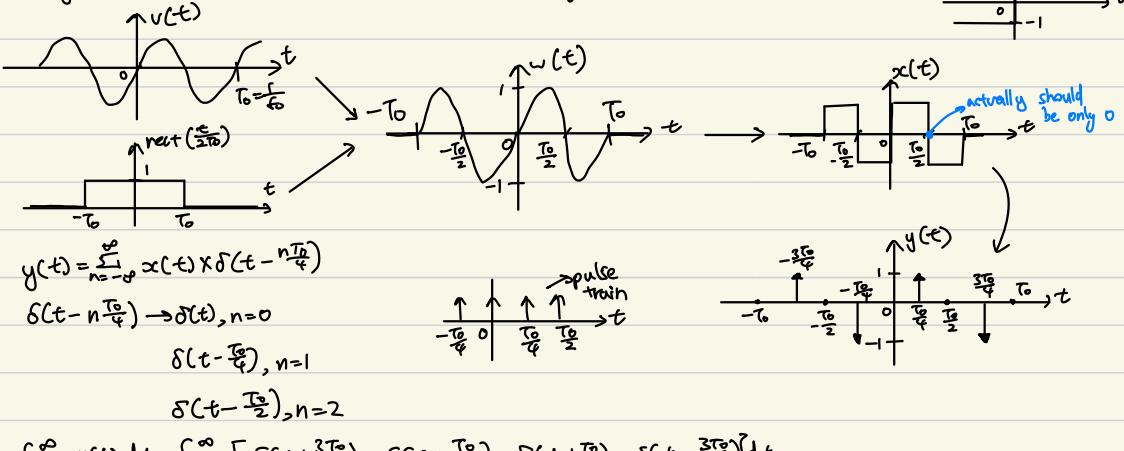
- $x(\frac{t}{2})$ → scale parallel to t -axis by factor 2 (Time expansion) → 
- $x(3t)$ → scale parallel to t -axis by factor $\frac{1}{3}$ (Time compression) → 
after expand can put \circ

4. Reflection

- $x(-t)$ → reflect in y -axis 
- $-x(t)$ → reflect in x -axis 

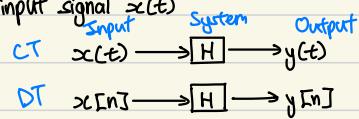
E.g. Assume $v(t) = \sin(2\pi f_0 t)$. Sketch $w(t) = v(t) \times \text{rect}(\frac{t}{2T_0})$, where $T_0 = \frac{1}{f_0}$, then sketch $x(t) = \text{sgn}(w(t))$, then

sketch $y(t) = \sum_{n=-\infty}^{\infty} x(t) \times \delta(t - n\frac{T_0}{4})$ & evaluate $\int_{-\infty}^{\infty} y(t) dt$



Properties of Systems

↳ system refers to any physical device (communication channels, filters) that produce an output signal $y(t)$ in response to an input signal $x(t)$



1. Stability

↳ system said to be bounded-input bounded-output (BIBO) stable if & only if every bounded input results in bounded output

- BIBO stable system $\rightarrow y[n] = r^n x[n]$, $|r| < 1$

- BIBO unstable system $\rightarrow y[n] = r^n x[n]$, $|r| > 1$

↳ as long as not ∞

2. Memory

→ system is said to possess memory if its output signal depends on past or future values of input signal or both $\rightarrow y[n] = x[n] + x[n-1] + x[n-2]$

→ system is memoryless if its output signal only depend on present value of input signal $\rightarrow y(t) = x^2(t)$

3. Causality

→ system is causal if the present value of the output signal depends only on the present or past values of both of the input signal $\rightarrow y[n] = \frac{1}{2}(x[n] + x[n-1] + x[n-2])$

→ system is noncausal if present value of output signal depends on future values of input signal \rightarrow it is not physically realisable in real time $\rightarrow y[n] = \frac{1}{2}(x[n+1] + x[n] + x[n-1])$

4. Linearity

↳ system is linear if the principle of superposition holds \rightarrow if input signal is $x_1(t) = a_1 x_1(t) + a_2 x_2(t)$, then output signal is $y_1(t) = a_1 y_1(t) + a_2 y_2(t)$ for any constants a_1 & a_2

5. Time Invariant

↳ system is time invariant if for any delayed $x(t-T)$, the output is delayed by the same amount $y(t-T)$

6. Linear Time-Invariant (LTI) Systems

↳ system is LTI if it satisfies both conditions of linearity & time invariance

E.g. Determine the properties of system in terms of linearity & time invariance

$$x(t) \rightarrow H \rightarrow y(t) = 3x\left(\frac{t}{2}\right)$$

$$x_1(t) \rightarrow H \rightarrow y_1(t) = 3x_1\left(\frac{t}{2}\right)$$

$$x_2(t) \rightarrow H \rightarrow y_2(t) = 3x_2\left(\frac{t}{2}\right)$$

$$x_3(t) = a_1 x_1(t) + a_2 x_2(t) \xrightarrow{\text{replace}} H \rightarrow y_3(t) = 3a_1 x_1\left(\frac{t}{2}\right) + 3a_2 x_2\left(\frac{t}{2}\right)$$

Explanation:

$$y_3(t) = 3x_3\left(\frac{t}{2}\right)$$

$$= 3[a_1 x_1\left(\frac{t}{2}\right) + a_2 x_2\left(\frac{t}{2}\right)]$$

$$= a_1 [3x_1\left(\frac{t}{2}\right)] + a_2 [3x_2\left(\frac{t}{2}\right)]$$

$$= a_1 y_1(t) + a_2 y_2(t)$$

$$= a_1 y_1(t) + a_2 y_2(t)$$

∴ System is linear

$$x(t) \rightarrow [H] \rightarrow y(t) = 3x\left(\frac{t}{2}\right)$$

$$x(t-T) \rightarrow [H] \rightarrow y(t-T) = 3x\left(\frac{t-T}{2}\right) \neq y(t-T)$$

Explanation:

For $x(t) \rightarrow y(t)$ & $x(t-T) \rightarrow y(t-T)$,

$$y(t-T) = 3x\left(\frac{t-T}{2}\right)$$

$$= 3x\left(\frac{t}{2} - \frac{T}{2}\right)$$

Subbing in $x\left(\frac{t}{2}\right) = x\left(\frac{t-T}{2}\right)$, when t becomes $\frac{t}{2}$ into $y = 3x\left(\frac{t}{2}\right)$,

$$y_1(t) = 3x\left(\frac{t}{2} - T\right)$$

Discrete-Time & Continuous-Time LTI Systems

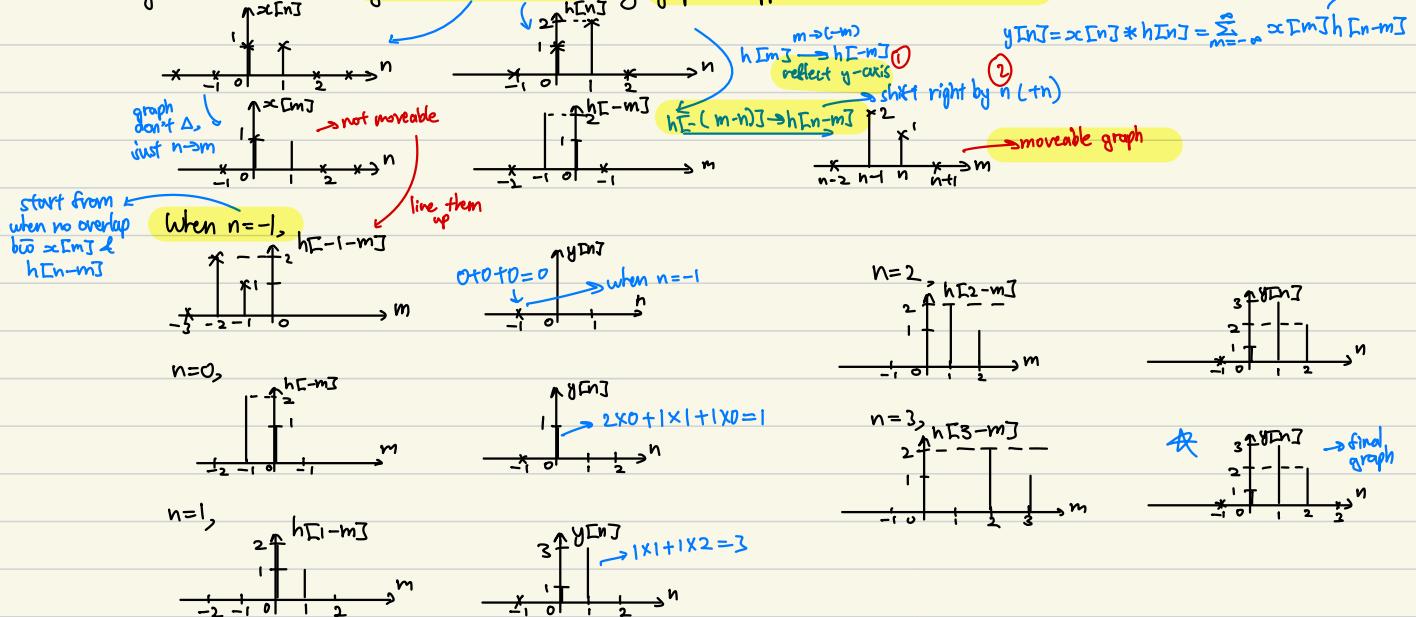
Any LTI system can be uniquely defined by its impulse response \rightarrow output of any LTI system is the convolution of input signal & its impulse response $s(t)/\delta[n] \rightarrow [H] \rightarrow h(t)/h[n]$

- Discrete time convolution sum

$$x(t) \rightarrow [h(t)] \rightarrow y(t) = x(t) * h(t) = \sum_{m=-\infty}^{\infty} x[m]h[n-m]$$

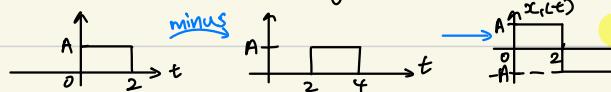
$$x[n] \rightarrow [h[n]] \rightarrow y[n] = x[n] * h[n] = \int_{-\infty}^{\infty} x(\tau)h(n-\tau)d\tau$$

E.g. Sketch waveform $y[n] = x[n] * h[n]$ using graphical approach for convolution sum

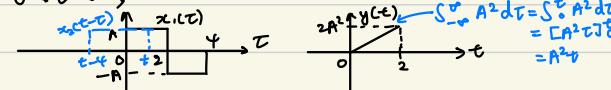


E.g. Evaluate system output $y(t)$ where $x_1(t) = A \text{rect}\left(\frac{t-1}{2}\right) - A \text{rect}\left(\frac{t-3}{2}\right)$, $x_2(t) = A \text{rect}\left(\frac{t-2}{4}\right)$.

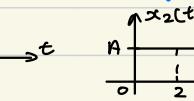
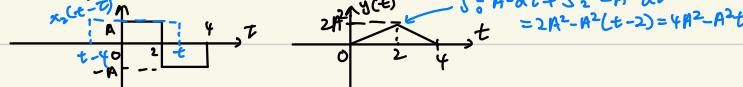
$$x_1(t) \rightarrow [x_2(t)] \rightarrow y(t)$$



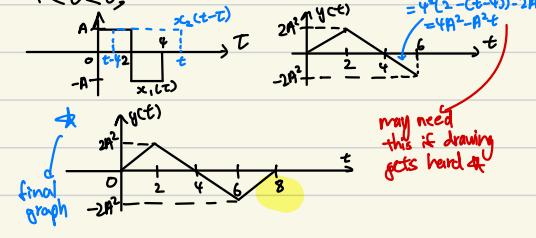
$0 < t < 2$,



$2 < t < 4$,



$4 < t < 6$,



may need this if drawing gets hard

$$\begin{aligned} S_{t=4}^{t=6} A^2 dt + S_{t=2}^{t=4} A^2 dt \\ = 4A^2 - A^2(2-2) = 4A^2 - A^2 t \end{aligned}$$

Convolution

1. Commutative

$$\hookrightarrow x_1[n] * x_2[n] = x_2[n] * x_1[n] \text{ (same for CT)}$$

2. Distributive

$$\hookrightarrow x_1[n] * \{x_2[n] + x_3[n]\} = x_1[n] * x_2[n] + x_1[n] * x_3[n] \text{ (same for CT)}$$

3. Associative

$$\hookrightarrow x_1[n] * \{x_2[n] * x_3[n]\} = \{x_1[n] * x_2[n]\} * x_3[n] \text{ (same for CT)}$$

4. Convolution with Delta function

$$\begin{aligned} \hookrightarrow DT: x[n] * \delta[n - k_0] &= x[n - k_0] \\ \hookrightarrow CT: x(t) * \delta(t - T_0) &= x(t - T_0) \end{aligned}$$

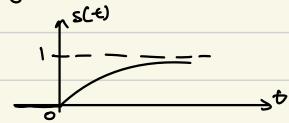
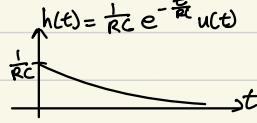
convolution become time shifting options

- Step response of LTI Systems

$$\begin{aligned} \hookrightarrow DT: s[n] &= u[n] * h[n] = \sum_{m=0}^n h[m] \\ \hookrightarrow CT: s(t) &= u(t) * h(t) = \int_{-\infty}^t h(\tau) d\tau \end{aligned}$$

E.g. Find step response of the one-stage RC filter, where impulse response is given by $h(t) = \frac{1}{RC} e^{-\frac{t}{RC}} u(t)$

$$\begin{aligned} s(t) &= u(t) * h(t) \\ &= \int_0^t h(\tau) d\tau = \int_0^t \frac{1}{RC} e^{-\frac{\tau}{RC}} u(\tau) d\tau \\ &= \frac{1}{RC} \left[\int_0^t e^{-\frac{\tau}{RC}} d\tau \right] \\ &= \begin{cases} 1 - e^{-\frac{t}{RC}}, & t \geq 0 \\ 0, & t < 0 \end{cases} \end{aligned}$$



LTI System Properties

1. Memoryless LTI System (does not depend on past/future value)

\hookrightarrow Memoryless if & only if impulse response given by:

$$\begin{aligned} DT \text{ system: } h[n] &= c \delta[n] \\ CT \text{ system: } h(t) &= c \delta(t) \end{aligned}$$

2. Causal LTI System

\hookrightarrow causal if & only if its impulse response satisfies:

$$DT \text{ system: } h[n] = 0 \text{ for } n < 0 \quad \left. \begin{array}{l} \text{can have value after } n, t > 0 \\ \text{for } n > 0 \end{array} \right.$$

$$CT \text{ system: } h(t) = 0 \text{ for } t < 0$$

3. Stable LTI System

\hookrightarrow LTI system BIBO stable if & only if its impulse response satisfy:

$$DT \text{ system: } \sum_{n=-\infty}^{\infty} |h[n]| < \infty \quad \text{e.g. } h[n] = p^n u[n], |p| < 1$$

$$CT \text{ system: } \int_{-\infty}^{\infty} |h(t)| dt < \infty$$

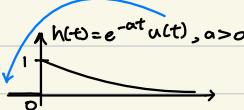
$$E.g. h(t) = e^{(-at)} u(t), a > 0$$

\hookrightarrow not memoryless since $h(t) \neq c \delta(t)$

\hookrightarrow system causal since $h(t) = 0$ for $t < 0$

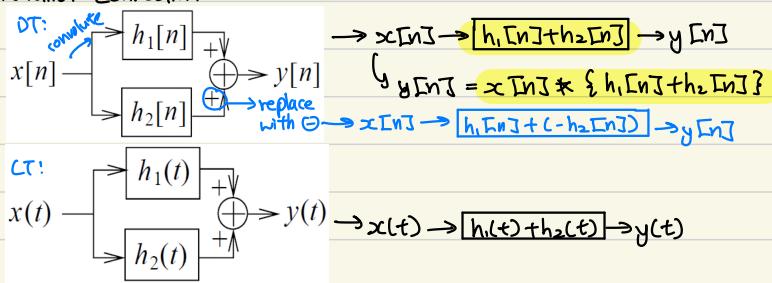
\hookrightarrow system is BIBO stable:

$$\begin{aligned} \int_{-\infty}^{\infty} |h(t)| dt &= \int_0^{\infty} e^{(-at)} dt \\ &= \frac{1}{a} < \infty \end{aligned}$$

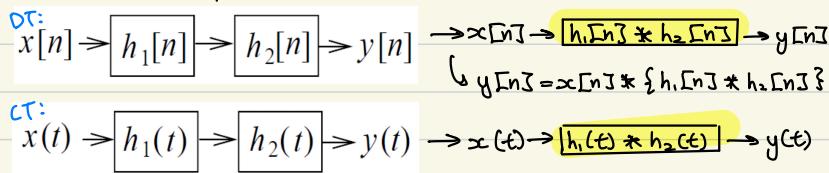


System Interconnections

1. Parallel Connection



2. Cascade Connection



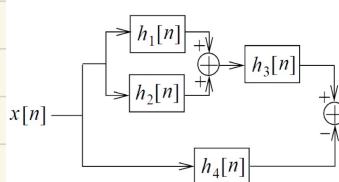
E.g. Determine the equivalent impulse response $h[n]$ of the overall system shown.

$$h_1[n] = u[n],$$

$$h_2[n] = u[n+2] - u[n],$$

$$h_3[n] = \delta[n-2],$$

$$h_4[n] = \alpha^n u[n]$$

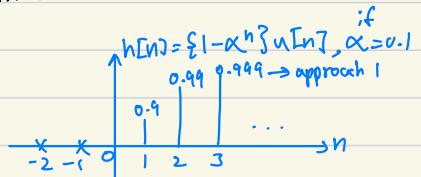


$$h[n] = \{h_1[n] + h_2[n]\} * h_3[n] - h_4[n]$$

$$= \{u[n] + u[n+2] - u[n]\} \delta[n-2] - \alpha^n u[n]$$

$$= u[n+2] * \delta[n-2] - \alpha^n u[n]$$

$$= \{1 - \alpha^n\} u[n]$$



(not memoryless, $h[n] \neq c\delta[n]$)

(casual, $h[n] = 0, n < 0$)

(unstable, $\sum_{n=-\infty}^{\infty} |h[n]| \rightarrow \infty$)

Autocorrelation

↳ correlation of a function with itself

a) For energy-type signal $x[n]$ or $x(t)$

→ DT signal: $R_{xx}[m] = \sum_{n=-\infty}^{\infty} x[n] x^*[n+m]$ $\xrightarrow{\text{conjugate}}$

$$E_x = R_{xx}[0]$$

→ CT signal: $R_{xx}(T) = \int_{-\infty}^{\infty} x(t) x^*(t+T) dt$

$$E_x = R_{xx}(0)$$

b) For power-type signal $x[n]$ or $x(t)$ no. of terms in sum

→ DT signal: $R_{xx}[m] = \lim_{K \rightarrow \infty} \frac{1}{2K+1} \sum_{n=-K}^{K} x[n] x^*[n+m]$ $P_{sc} = R_{xx}[0]$

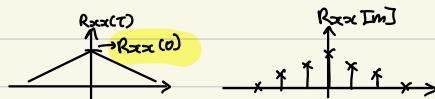
→ CT signal: $R_{xx}(T) = \lim_{T \rightarrow \infty} \frac{1}{T} \int_{-\frac{T}{2}}^{\frac{T}{2}} x(t) x^*(t+T) dt$ $P_x = R_{xx}(0)$

- Properties of autocorrelation function

a) Peak of autocorrelation function occurs at zero shift

→ DT signal: $R_{xx}[0] \geq R_{xx}[m]$

→ CT signal: $R_{xx}(0) \geq R_{xx}(T)$



b) Autocorrelation functions are even functions

→ DT signal: $R_{xx}[m] = R_{xx}[-m]$

→ CT signal: $R_{xx}(t) = R_{xx}(-t)$

→ Time shift does not change its autocorrelation function,

★ autocorrelation functions of $x(t)$ & $x(t-T)$ are the same

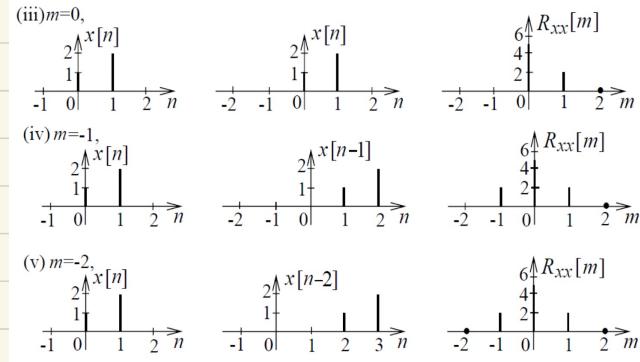
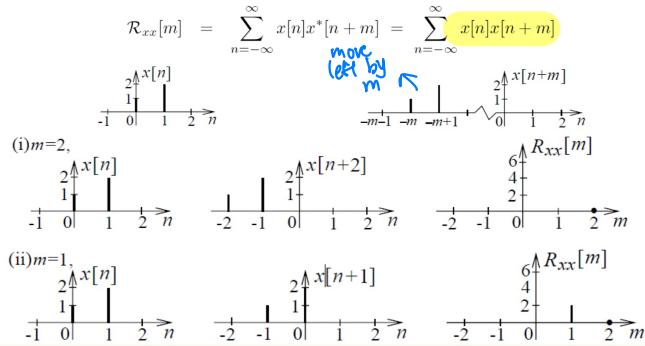
E.g. Find the autocorrelation function & power of the sinusoidal signal $x(t) = A \sin(2\pi f_0 t)$ → power-type signal

$$\begin{aligned} R_{xx}(t) &= \lim_{T \rightarrow \infty} \frac{1}{T} \int_{-\frac{T}{2}}^{\frac{T}{2}} x(t) x^*(t+\tau) dt \\ &= \lim_{T \rightarrow \infty} \frac{1}{T} \int_{-\frac{T}{2}}^{\frac{T}{2}} A^2 \sin(2\pi f_0 t) \sin(2\pi f_0(t+\tau)) dt \\ &= \lim_{T \rightarrow \infty} \frac{1}{T} \left[\frac{A^2}{2} [\cos(2\pi f_0 \tau) - \cos(2\pi f_0(2\tau + T))] \right] dt \\ &= \frac{A^2}{2} \cos(2\pi f_0 \tau) \quad \text{some ans} \quad y(t) = A \sin(2\pi f_0(t - T_0)) \end{aligned}$$

$$P_x = R_{xx}(0) = \frac{A^2}{2}$$

E.g. Find autocorrelation using graphical approach

Since $x[n]$ is an energy-type signal,



Cross Correlation Function

↪ cross correlation is correlation of two different functions

a) energy-type signals $x[n] \& y[n] / x(t) \& y(t)$

↪ DT signal: $R_{xy}[m] = \sum_{n=-\infty}^{\infty} x[n] y^*[n+m]$

↪ CT signal: $R_{xy}(\tau) = \int_{-\infty}^{\infty} x(t) y^*(t+\tau) dt$

b) power-type signals $x[n] \& y[n] / x(t) \& y(t)$

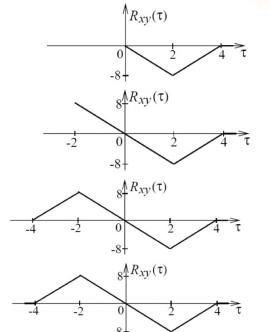
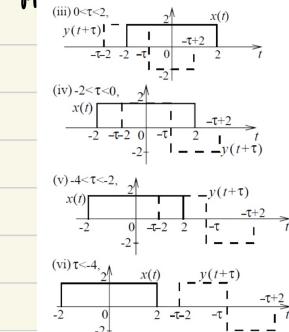
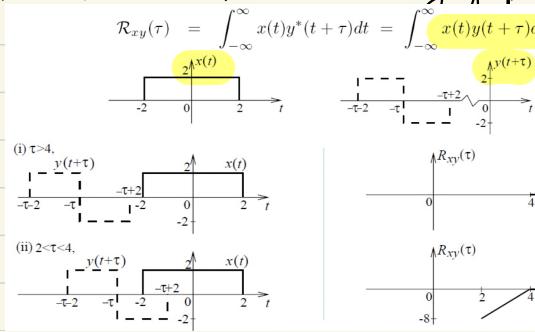
↪ DT signal: $R_{xy}[m] = \lim_{k \rightarrow \infty} \frac{1}{2k+1} \sum_{n=-k}^k x[n] y^*[n+m]$

↪ CT signal: $R_{xy}(\tau) = \lim_{T \rightarrow \infty} \frac{1}{T} \int_{-\frac{T}{2}}^{\frac{T}{2}} x(t) y^*(t+\tau) dt$

E.g. Find the cross correlation function b/w 2 signals $x(t) = e^{j2\pi f_0 t}$ & $y(t) = e^{j2\pi 2f_0 t}$

$$\begin{aligned} R_{xy}(\tau) &= \lim_{T \rightarrow \infty} \frac{1}{T} \int_{-\frac{T}{2}}^{\frac{T}{2}} x(t) y^*(t+\tau) dt \quad \text{conjugate} \\ &= \lim_{T \rightarrow \infty} \frac{1}{T} \int_{-\frac{T}{2}}^{\frac{T}{2}} e^{j2\pi f_0 t} e^{-j2\pi 2f_0(t+\tau)} dt \\ &= \lim_{T \rightarrow \infty} \frac{1}{T} \int_{-\frac{T}{2}}^{\frac{T}{2}} e^{-j2\pi f_0 \tau} e^{-j4\pi f_0 \tau} dt \quad \text{area cancel out} \\ &= e^{-j4\pi f_0 \tau} \lim_{T \rightarrow \infty} \frac{1}{T} \int_{-\frac{T}{2}}^{\frac{T}{2}} [\cos(2\pi f_0 t) - j\sin(2\pi f_0 t)] dt \\ &= 0 \rightarrow \text{uncorrelated / perpendicular} \end{aligned}$$

E.g. Find cross correlation function using graphical approach



Sinusoids (continuous-time sinusoids)

→ Have 3 representations of sinusoidal signal:

$$1. \text{ Formula: } x(t) = A \cos(2\pi f_0 t + \theta)$$

2. Graph/plot

3. Line spectrum of amplitude & phase against frequency

→ Signal Characteristics of Sinusoids:

$$\text{a) } E_x = 0$$

$$\text{b) Average value of } x(t) = 0 \rightarrow \text{Area} = 0 \text{ since sinusoids are symmetric about horizontal axis}$$

$$\text{c) Average power} = \frac{A^2}{2} \rightarrow P_x = \frac{1}{T_0} \int_0^{T_0} |x(t)|^2 dt$$

$$\text{d) RMS value} = \frac{A}{\sqrt{2}}$$

$$1. x(t) = A \cos(2\pi f_0 t + \theta), \omega_0 = 2\pi f_0 \quad \left[\sin(2\pi f_0 t + \theta) = \cos(2\pi f_0 t + \theta - \frac{\pi}{2}) \right]$$

$\text{radian frequency (rad/s)}$

A

→ A is amplitude (volt/ampere) → A > 0

→ f_0 is frequency (Hz) = $\frac{\text{cycles}}{\text{second}}$ → $f_0 \geq 0$

→ θ is phase (in radians) → $\theta \in [-\pi, \pi]$

standard form

2. Effect of Simple Signal Operations

Consider $x(t) = A \cos(2\pi f_0 t + \theta)$

a) Amplitude scaling: $y(t) = c x(t)$

$$\begin{aligned} \rightarrow y(t) &= c A \cos(2\pi f_0 t + \theta), c \geq 0 \\ \rightarrow y(t) &= |c| A \cos(2\pi f_0 t + \theta - \pi), c < 0 \end{aligned}$$

→ or $+ \pi$ → whichever make $- \pi < \theta < \pi$

b) Time Scaling: $y(t) = x(at)$

$$\rightarrow y(t) = A \cos(2\pi f_0 (at) + \theta) = A \cos(2\pi f_0 (a t) + \theta) \quad \text{scale frequency}$$

c) Time Shift: $y(t) = x(t - t_0)$

$$\rightarrow y(t) = A \cos(2\pi f_0 (t - t_0) + \theta) = A \cos(2\pi f_0 t + \theta - 2\pi f_0 t_0)$$

d) Squaring: $y(t) = x^2(t)$

$$\rightarrow \cos^2 \alpha = \frac{1}{2} [1 + \cos(2\alpha)] \quad \text{double frequency}$$

$$\rightarrow y(t) = A^2 \cos^2(2\pi f_0 t + \theta) = \frac{A^2}{2} + \frac{A^2}{2} \cos[2\pi(2f_0)t + 2\theta]$$

Multiplication of 2 sinusoids

Let $x_1(t) = A_1 \cos(2\pi f_1 t + \theta_1)$ & $x_2(t) = A_2 \cos(2\pi f_2 t + \theta_2)$

$$y(t) = x_1(t) x_2(t) \quad \cos(\alpha) \cos(\beta) = \frac{1}{2} \cos(\alpha - \beta) + \frac{1}{2} \cos(\alpha + \beta)$$

$$= [A_1 \cos(2\pi f_1 t + \theta_1)][A_2 \cos(2\pi f_2 t + \theta_2)]$$

$$\text{OR} = \frac{A_1 A_2}{2} \cos[2\pi(f_1 - f_2)t + (\theta_1 - \theta_2)] + \frac{A_1 A_2}{2} \cos[2\pi(f_1 + f_2)t + (\theta_1 + \theta_2)]$$

Sum of Sinusoidal Signals of Same Frequency

1. Same frequency, same phase, different amplitudes ($\theta_1 = \theta_2 = \theta$, $A_1 \neq A_2$)

$$y(t) = (A_1 + A_2) \cos(2\pi f_0 t + \theta)$$

2. Same frequency, different phases, same amplitudes ($\theta_1 \neq \theta_2$, $A_1 = A_2 = A$)

$$y(t) = 2A \cos\left(\frac{\theta_1 - \theta_2}{2}\right) \cos(2\pi f_0 t + \frac{\theta_1 + \theta_2}{2})$$

3. Same frequency, different phases, different amplitudes ($\theta_1 \neq \theta_2$, $A_1 \neq A_2$)

$$y(t) = A_1 \cos(2\pi f_0 t + \theta_1) + A_2 \cos(2\pi f_0 t + \theta_2)$$

$$= \operatorname{Re} \{ A_1 e^{j(2\pi f_0 t + \theta_1)} + A_2 e^{j(2\pi f_0 t + \theta_2)} \} = A \cos(2\pi f_0 t + \theta)$$

$$\begin{aligned} y(t) &= 2 \cos\left(St + \frac{\pi}{4}\right) + 2\sqrt{2} \cos\left(St - \frac{\pi}{4}\right) \\ &= \operatorname{Re} \{ 2e^{j(St + \frac{\pi}{4})} + 2\sqrt{2} e^{j(St - \frac{\pi}{4})} \} \\ &= \operatorname{Re} \{ 2e^{j\frac{\pi}{4}} + 2\sqrt{2} e^{-j\frac{\pi}{4}} \} e^{jSt} \\ &= 2 \cos\left(St - \frac{\pi}{4}\right) \end{aligned}$$

-Relationship b/w sinusoidal signals & complex exponential signals:

$$a) x(t) = A \cos(2\pi f_0 t + \theta) = \operatorname{Re} \{ (A e^{i\theta}) e^{i2\pi f_0 t} \}$$

$$b) x(t) = \frac{1}{2} (A e^{i\theta}) e^{i2\pi f_0 t} + \frac{1}{2} (A e^{-i\theta}) e^{-i2\pi f_0 t} \rightarrow \operatorname{Re}(z) = \frac{1}{2} [z + z^*]$$

Adding Sinusoids at Different Frequencies

↪ Adding sinusoids with different frequencies result in signal no longer sinusoidal → but is it periodic?

$$x_1(t) = A_1 \cos(2\pi f_1 t + \theta_1), \quad x_2(t) = A_2 \cos(2\pi f_2 t + \theta_2)$$

If $y(t)$ is periodic with period T_0 , then:

$$y(t+T_0) = A_1 \cos[2\pi f_1 t + 2\pi f_1 T_0 + \theta_1] + A_2 \cos[2\pi f_2 t + 2\pi f_2 T_0 + \theta_2] = y(t)$$

↪ Ratio of 2 periods & 2 frequencies must be rational number, $\frac{T_1}{T_2} = \frac{k}{m}$, $\frac{f_1}{f_2} = \frac{m}{k}$

$$T_0 = \text{LCM}(T_1, T_2)$$

$$f_0 = \text{HCF}(f_1, f_2)$$

$$\text{E.g. } T_0 = \text{LCM}(2, 3) = 6$$

$$f_0 = \text{HCF}\left(\frac{1}{2}, \frac{1}{3}\right) = \text{HCF}\left(\frac{3}{6}, \frac{2}{6}\right) = \frac{\text{HCF}(3, 2)}{6} = \frac{1}{6}$$

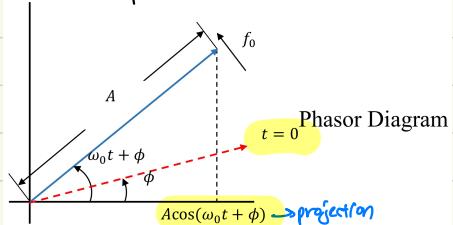
Line Spectra & Fourier Series [for periodic signal]

Consider sinusoidal AC waveform $x(t) = A \cos(\omega_0 t + \phi)$

$$2\pi f_0 t + \phi = 0 \rightarrow \cos(\phi) = 1 \rightarrow \max$$

$$t = -\frac{\phi}{2\pi f_0} = -\frac{\phi}{\omega_0}$$

→ Phasor Representation

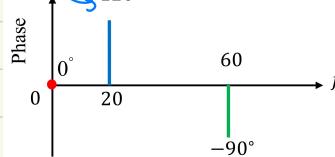
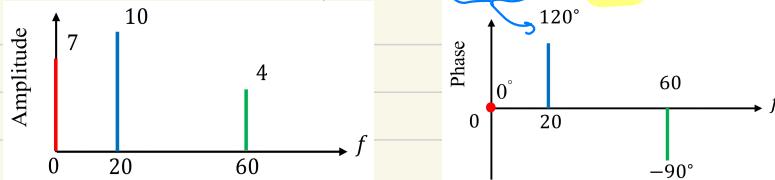


1 One-sided (Positive Frequency) Line Spectra

E.g. Show line spectra of signal $x(t) = 7 - 10 \cos(40\pi t - 60^\circ) + 4 \sin(120\pi t)$

$$10 \cos(40\pi t - 60^\circ) + 4 \cos(120\pi t - 90^\circ)$$

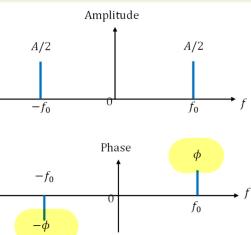
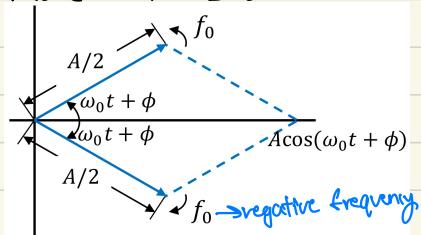
$$2\pi f_1 \Rightarrow f_1 = 20 \text{ Hz} \quad 2\pi f_2 \Rightarrow f_2 = 60 \text{ Hz}$$



2 Two-sided Line Spectrum

$$A \cos(\omega_0 t + \phi) = \frac{1}{2} A e^{i\phi} e^{i\omega_0 t} + \frac{1}{2} A e^{-i\phi} e^{-i\omega_0 t}$$

complex conjugate



Periodic Signal Representation by Fourier Series

Signal $x(t)$ is periodic if $x(t) = x(t+T_0)$, $T_0 \neq 0 \rightarrow$ Fourier Series Representation

consider $x'(t) = a_0 + \sum_{n=1}^{\infty} [a_n \cos(2\pi n f_0 t) + b_n \sin(2\pi n f_0 t)]$

$$x'(t+T_0) = x'(t) \quad \cos[2\pi n f_0 (t+T_0)] = \cos[2\pi n f_0 t + 2\pi n f_0 T_0]$$

original cosine function $\Rightarrow \cos(2\pi n f_0 t)$

1. Trigonometric Form

$$x(t) = a_0 + \sum_{n=1}^{\infty} [a_n \cos(2\pi n f_0 t) + b_n \sin(2\pi n f_0 t)], \quad n = 1, 2, 3, \dots$$

$$a_0 = \frac{1}{T_0} \int_{T_0} x(t) dt$$

$$a_n = \frac{2}{T_0} \int_{T_0} x(t) \cos(2\pi n f_0 t) dt, \quad n = 1, 2, 3, \dots$$

$$b_n = \frac{2}{T_0} \int_{T_0} x(t) \sin(2\pi n f_0 t) dt, \quad n = 1, 2, 3, \dots$$

$$\int_{T_0} (\cdot) \cos(2\pi m f_0 t) dt = 0, \text{ for all } m \neq 0, \quad \int_{T_0} (\cdot) \sin(2\pi m f_0 t) dt = 0 \text{ for all } m$$

$$\star \int_{T_0} [\sin(2\pi m f_0 t)] [\cos(2\pi k f_0 t)] dt = 0, \text{ for all } m \neq k$$

$$\int_{T_0} [\cos(2\pi m f_0 t)] [\cos(2\pi k f_0 t)] dt = \begin{cases} \frac{T_0}{2}, & m=k \\ 0, & m \neq k \end{cases}$$

$$\int_{T_0} [\sin(2\pi m f_0 t)] [\sin(2\pi k f_0 t)] dt = \begin{cases} \frac{T_0}{2}, & m=k \\ 0, & m \neq k \end{cases}$$

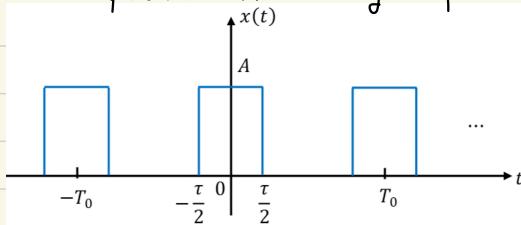
2. Amplitude-Phase Form

$$x(t) = A_0 + \sum_{n=1}^{\infty} A_n \cos(2\pi n f_0 t + \theta_n)$$

$\text{A}_n \cos(2\pi n f_0 t) + b_n \sin(2\pi n f_0 t)$

\rightarrow n^{th} harmonic $A_n \cos(2\pi n f_0 t + \theta_n)$ has amplitude A_n & phase θ_n

E.g. Consider periodic train of rectangular pulses $x(t) = \begin{cases} A, & |t| \leq \frac{T_0}{2}, \\ 0, & |t| > \frac{T_0}{2}, \end{cases}$ for $-T_0/2 < t < T_0/2$



$$A_0 = \frac{1}{T_0} \int_{-\frac{T_0}{2}}^{\frac{T_0}{2}} x(t) dt$$

$$= \frac{1}{T_0} \int_{-\frac{T_0}{2}}^{\frac{T_0}{2}} A dt = \frac{A T_0}{T_0} = A$$

$$a_n = \frac{2}{T_0} \int_{-\frac{T_0}{2}}^{\frac{T_0}{2}} x(t) \cos(2\pi n f_0 t) dt$$

$$= \frac{2}{T_0} \int_{-\frac{T_0}{2}}^{\frac{T_0}{2}} A \cos(2\pi n f_0 t) dt$$

$$= \frac{2A}{\pi n} \sin\left(\frac{n\pi c}{T_0}\right), \text{ for } n=1, 2, 3, \dots$$

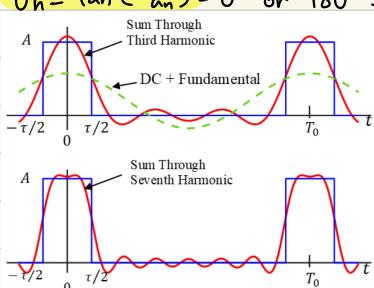
$$b_n = \frac{2}{T_0} \int_{-\frac{T_0}{2}}^{\frac{T_0}{2}} x(t) \sin(2\pi n f_0 t) dt$$

$$= \frac{2}{T_0} \int_{-\frac{T_0}{2}}^{\frac{T_0}{2}} A \sin(2\pi n f_0 t) dt = 0 \quad \text{even function}$$

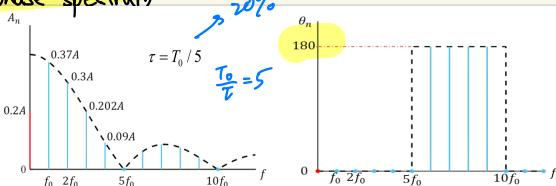
$$A_0 = a_0 = \frac{A T_0}{T_0} = A$$

$$A_n = \sqrt{a_n^2 + b_n^2} = \frac{2A}{\pi n} \sin\left(\frac{n\pi c}{T_0}\right)$$

$$\theta_n = \tan\left(\frac{-b_n}{a_n}\right) = 0^\circ \text{ or } 180^\circ$$



\rightarrow plot of A_n vs f yields one-sided discrete amplitude spectrum & plot of θ_n vs f yields one-sided discrete phase spectrum



$$C_n = \frac{a_n - i b_n}{2}$$

$$C_n = \frac{A_n e^{j\theta_n}}{2}$$

3. Complex Exponential Form

$$x(t) = \sum_{n=-\infty}^{\infty} C_n e^{jn\omega_0 t}, \omega_0 = \frac{2\pi}{T_0}, C_0 = a_0 = A_0 \rightarrow \text{D.C.}$$

$$C_n = \frac{1}{T_0} \int_{T_0} x(t) e^{-j2\pi n f_0 t} dt$$

E.g. Consider the rectangular pulses above,

$$C_n = \frac{1}{T_0} \int_{-\frac{T_0}{2}}^{\frac{T_0}{2}} x(t) e^{-j2\pi n f_0 t} dt$$

$$= \frac{1}{T_0} \int_{-\frac{T_0}{2}}^{\frac{T_0}{2}} A e^{-j2\pi n f_0 t} dt$$

$$= -j2\pi n f_0 A \left[e^{-j2\pi n f_0 t} \right]_{-\frac{T_0}{2}}^{\frac{T_0}{2}}$$

$$= \frac{A}{T_0} \frac{\sin(\pi n f_0 T_0)}{\pi n f_0} = \frac{A T_0}{\pi} \frac{\sin(\pi n f_0 T_0)}{\pi n f_0}$$

$\frac{T_0}{T_0} = \text{Duty cycle}$

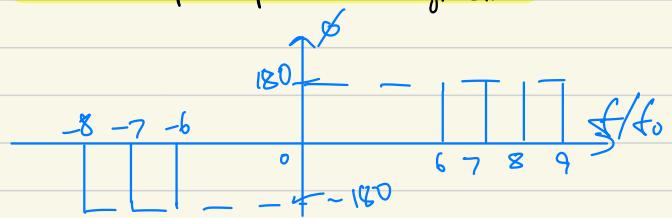
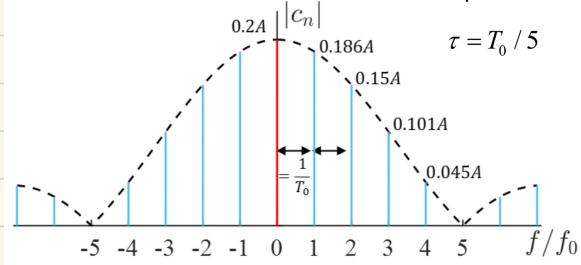
$$C_n = |C_n| e^{j\phi_n}$$

$$C_n^* = C_{-n} = |C_{-n}| e^{j\phi_{-n}}$$

$$\text{Using } \text{sinc}(x) = \frac{\sin(\pi x)}{\pi x}, C_n = \frac{A\pi}{T_0} \sin(C_n f_0 \tau)$$

→ plot of $|C_n|$ vs f yields the two-sided discrete amplitude spectrum → $|C_{-n}| = |C_n| \rightarrow$ amplitude spectrum symmetric

→ plot of ϕ_n vs f yields two-sided discrete phase spectrum → $\phi_{-n} = -\phi_n \rightarrow$ phase spectrum is antisymmetric



Symmetrical Signals of Fourier Series

↳ properties of functions:

a) Even function × Even function = Even

b) Even function × Odd function = Odd

c) Odd function × Odd function = Even

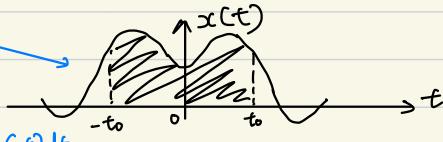
1. Even Function

$$\rightarrow x(t) = x(-t), \int_{-T_0}^{T_0} x(t) dt = 2 \int_0^{T_0} x(t) dt$$

$$\rightarrow x(t) = a_0 + \sum_{n=1}^{\infty} a_n \cos(n\omega_0 t) \quad (\text{Fourier cosine series})$$

$$\rightarrow a_0 = \frac{2}{T_0} \int_0^{T_0} x(t) dt$$

$$\begin{aligned} \rightarrow a_n &= \frac{4}{T_0} \int_0^{T_0} x(t) \cos(n\omega_0 t) dt, b_n = 0 \\ a_n &= \frac{2}{T_0} \int_0^{T_0} x(t) \cos(2\pi n f_0 t) dt \\ &= 2 \times \frac{2}{T_0} \int_0^{T_0} x(t) \cos(2\pi n f_0 t) dt \end{aligned}$$

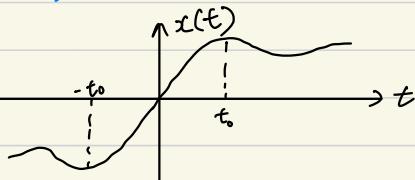


2. Odd Function

$$\rightarrow x(t) = -x(-t), \int_{-T_0}^{T_0} x(t) dt = 0$$

$$\rightarrow x(t) = \sum_{n=1}^{\infty} b_n \sin(n\omega_0 t) \quad (\text{Fourier sine series})$$

$$\rightarrow b_n = \frac{4}{T_0} \int_0^{T_0} x(t) \sin(n\omega_0 t) dt, a_0 = 0, a_n = 0$$



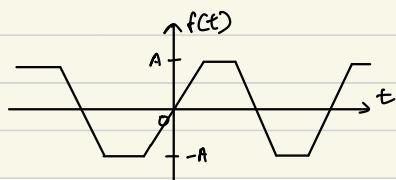
3. Half-wave symmetry

$$\rightarrow x(t) = -x(t \pm \frac{T_0}{2}) \quad \text{shift by half a period}$$

$$\rightarrow a_0 = 0$$

$$\rightarrow a_n = \frac{4}{T_0} \int_0^{\frac{T_0}{2}} x(t) \cos(n\omega_0 t) dt \quad \left. \right\} n \text{ is odd}$$

$$\rightarrow b_n = \frac{4}{T_0} \int_0^{\frac{T_0}{2}} x(t) \sin(n\omega_0 t) dt \quad \left. \right\} n \text{ is even}$$



Effect of Time Operations on Fourier Series

1. Time Reversal

↳ if signal $x(t)$ is time reversed, $x(-t) \rightarrow x(-t) \leftrightarrow C_{-n} = C_n$ if $x(t)$ is a real-valued signal
↳ all imaginary component = 0

→ since $C_n = |C_n| \angle \phi_n \rightarrow C_n^* = |C_n| \angle (-\phi_n)$ → for rectangular pulses, $\phi_n = 180^\circ, -\phi_n = -180^\circ = 180^\circ \rightarrow x(t) = x(-t)$
↳ above (complex exponential form)

2. Time Shifting

→ if signal $x(t)$ shift by an amount of $T \rightarrow x(t-T) \leftrightarrow C_n e^{-j2\pi n f_0 T}$

→ for rectangular pulses, $x_i(t) \leftrightarrow C_n e^{-j2\pi n f_0 T} = \frac{A\pi}{T_0} \text{sinc}(C_n f_0 T) e^{-j2\pi n f_0 T}$
↳ above (complex exponential form)

3. Time Scaling

\rightarrow if signal $x(t)$ scaled in time by factor of $a > 0 \rightarrow x(at) \leftrightarrow c_n$ (unchanged)

$\rightarrow x(at)$ has same Fourier coefficients c_n , but fundamental frequency changed from f_0 to af_0 .

Parseval's Power Theorem

\rightarrow relates the average power of a periodic signal to its Fourier Series coefficients

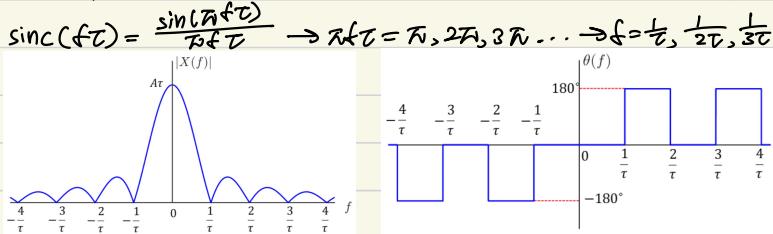
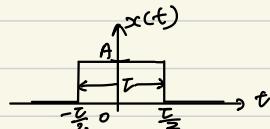
$$\Rightarrow P_x = \frac{1}{T_0} \int_{T_0} |x(t)|^2 dt = \sum_{n=-\infty}^{\infty} |c_n|^2$$

Fourier Transform [for non-periodic signals]

- normally we take
- $\rightarrow X(f) = \int_{-\infty}^{\infty} x(t) e^{-j2\pi f t} dt \rightarrow$ Fourier transform of $x(t)$
 - $\rightarrow x(t) = \int_{-\infty}^{\infty} X(f) e^{j2\pi f t} dt \rightarrow$ inverse Fourier transform of $X(f)$
 - $\rightarrow X(f)$ is a complex function of $f \rightarrow X(f) = |X(f)| e^{j\theta(f)}$
 - \rightarrow For real-valued of $x(t)$: $X(-f) = X^*(f)$
 - $|X(-f)| = |X(f)| \rightarrow$ even function of f
 - $\theta(-f) = -\theta(f) \rightarrow$ odd function of f
 - $\rightarrow X(0) = \int_{-\infty}^{\infty} x(t) dt$

E.g. Consider a rectangular pulse of duration T & amplitude A . $x(t) = A \text{rect}(\frac{t}{T})$

$$\begin{aligned} X(f) &= \int_{-\infty}^{\infty} x(t) e^{-j2\pi f t} dt \\ &= \int_{-\frac{T}{2}}^{\frac{T}{2}} A e^{-j2\pi f t} dt = A \left[\frac{e^{-j2\pi f t}}{-j2\pi f} \right]_{-\frac{T}{2}}^{\frac{T}{2}} \\ &= A \left[\frac{j2\pi \sin(\pi f T)}{j2\pi f} \right] = \frac{AT}{\pi f} \sin(\pi f T) \\ &= AT \text{sinc}(fT) \end{aligned}$$



\hookrightarrow significant portion of spectrum in range $|f| < \frac{1}{T} \rightarrow$ as $T \downarrow \rightarrow f \uparrow$ (reciprocal spreading)

Properties of Fourier Transform

1. Linearity

$$\rightarrow a x_1(t) + b x_2(t) \xrightarrow{F} a X_1(f) + b X_2(f)$$

2. Time Scaling

$$\rightarrow \text{for } a > 0 \rightarrow F[x(at)] = \frac{1}{a} X\left(\frac{f}{a}\right)$$

$$\rightarrow \text{for } a < 0 \rightarrow F[x(at)] = \frac{1}{|a|} X\left(\frac{f}{a}\right)$$

3. Duality (Conversion) & Conjugate Functions

$$\rightarrow x(t) \xrightarrow{F} X(f) \& X(t) \leftrightarrow x(-f) \& x^*(t) \leftrightarrow X^*(-f)$$

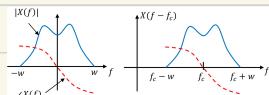
4. Time shifting

$$\rightarrow x(t-t_0) \xrightarrow{F} X(f) e^{-j2\pi f t_0}$$

\rightarrow amplitude spectrum of delayed signal same as original one, phase spectrum is $-2\pi f t_0 + \angle X(f)$

\rightarrow slope of $-2\pi f t_0$ (linear phase)

5. Frequency Shifting
 $\xrightarrow{x(t) e^{j2\pi f_c t}} X(f-f_c)$ carrier frequency



6. Modulation Theorem

$$\xrightarrow{x(t) \cos(2\pi f_c t + \phi)} \frac{1}{2} X(f-f_c) e^{j\phi} + \frac{1}{2} X(f+f_c) e^{-j\phi}$$

multiplying signal by sinusoid translates its spectrum up & down in frequency by f_c .

7. Area Under $x(t)$

$$\xrightarrow{\int_{-\infty}^{\infty} x(t) dt = X(0)}$$

E.g. Find $\int_{-\infty}^{\infty} \frac{\sin t}{t} dt$.
 not in formula

$$\frac{\sin t}{t} = \sin c(\frac{t}{\pi}) \xrightarrow{\text{fourier transform pairs}} \text{rect}(\pi f) \xrightarrow{} \frac{1}{\pi} \text{rect}(\frac{f}{\pi})$$

$$\int_{-\infty}^{\infty} \sin c(\frac{t}{\pi}) dt = \pi \text{rect}(0) = \pi$$

8. Area Under $X(f)$

$$\xrightarrow{x(0) = \int_{-\infty}^{\infty} X(f) dt}$$

9. Differentiation in time domain

$$\xrightarrow{\frac{d^n}{dt^n} x(t) \leftrightarrow (j2\pi f)^n X(f)}$$

10. Integration in time domain

$$\xrightarrow{\int_{-\infty}^t x(\tau) d\tau \leftrightarrow \frac{1}{j2\pi f} X(f) + \frac{1}{2} X(0) \delta(f)}$$

11. Multiplication in time domain

$$\xrightarrow{x_1(t)x_2(t) \leftrightarrow \int_{-\infty}^{\infty} X_1(\lambda) X_2(f-\lambda) d\lambda}$$

$$\text{E.g. } x(t) = \text{sinc}(2\omega t) \text{ rect}(\frac{t}{T})$$

$$\text{sinc}(2\omega t) \leftrightarrow \frac{1}{2\omega} \text{rect}(\frac{t}{2\omega}), \text{ rect}(\frac{t}{T}) \leftrightarrow T \text{sinc}(ft)$$

$$X(f) = \frac{T}{2\omega} \int_{-\infty}^{\infty} \text{rect}(\frac{\lambda}{2\omega}) \text{sinc}[(f-\lambda)T] d\lambda$$

$$= \frac{T}{2\omega} \int_{-\omega}^{\omega} \text{sinc}[(f-\lambda)T] d\lambda$$

$$= \frac{T}{2\omega} \int_{-\omega}^{\omega} \frac{\sin[\pi(f-\lambda)T]}{\pi(f-\lambda)T} d\lambda$$

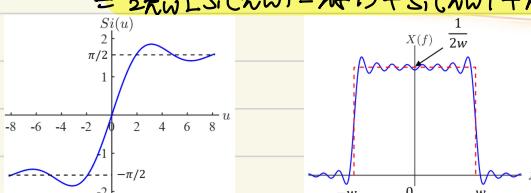
$$\text{X}(f) = -\frac{1}{2\pi\omega} \int_{-\pi}^{\pi} (\text{sinc}(WT - \pi f T) \frac{\sin k}{k}) dx$$

$$= \frac{1}{2\pi\omega} [S_i(\pi\omega T - \pi f T) + S_i(\pi\omega T + \pi f T)]$$

$$\alpha = \pi(f-\lambda)T \rightarrow dx = -\pi T d\alpha$$

$$S_i(\omega) = \int_0^\infty \frac{\sin x}{x} dx \quad (\text{sine integral})$$

$$C_i(x) = -\int_{-\infty}^{\infty} \frac{\cos t}{t} dt$$



12. Convolution in time domain

$$\xrightarrow{\int_{-\infty}^{\infty} x_1(t)x_2(t-t) dt \leftrightarrow X_1(f)X_2(f)}$$

13. Rayleigh's Theorem

$$\xrightarrow{\int_{-\infty}^{\infty} |x(t)|^2 dt = \int_{-\infty}^{\infty} |X(f)|^2 dt}$$

Energy Spectral Density

Dirac Delta Function/Unit Impulse

$$\begin{aligned} \rightarrow \delta(t) &= \begin{cases} \infty, & t=0 \\ 0, & t \neq 0 \end{cases} \\ \Rightarrow \int_{-\infty}^{\infty} \delta(t) dt &= 1 \end{aligned}$$



Functions approaching $\delta(t)$ $\rightarrow \delta_\epsilon(t) = \frac{1}{\epsilon} \text{rect}(\frac{t}{\epsilon}) / \delta_\epsilon(t) = \frac{1}{\epsilon} \text{sinc}(\frac{t}{\epsilon}) \rightarrow \lim_{\epsilon \rightarrow 0} \delta_\epsilon(t) \rightarrow \delta(t)$

Dirichlet's Conditions for $x(t)$ to be Fourier transformable:
 i) $x(t)$ single-valued, with finite no. of maxima & minima &
 finite no. of discontinuities in any finite time interval
 ii) $x(t)$ is absolutely integrable $\rightarrow \int_{-\infty}^{\infty} |x(t)| dt < \infty$

Properties of $\delta(t)$

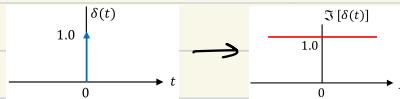
1. Sifting/Sampling Property: $\int_{-\infty}^{\infty} x(t)\delta(t-t_0) dt = x(t_0)$

2. Replication Property: $x(t) * \delta(t-t_0) = x(t-t_0)$

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

4. $F[\delta(t)] = \int_{-\infty}^{\infty} \delta(t) e^{-j2\pi ft} dt = 1 \rightarrow$

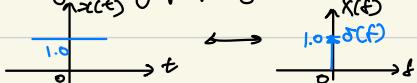
5. $\delta(f) = \frac{1}{j\omega} \delta(t)$



Applications of Delta Function

1. DC signal

↳ using duality property of fourier transform pair: $\delta(t) \leftrightarrow 1, 1 \leftrightarrow \delta(f)$

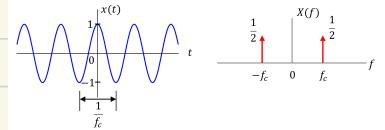


2. Complex Exponential Function

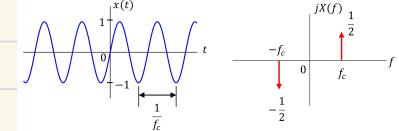
↳ $e^{j2\pi f_c t} \leftrightarrow \delta(f-f_c)$

3. Sinusoidal Functions

$\rightarrow \cos(2\pi f_c t) \leftrightarrow \frac{1}{2} [\delta(f-f_c) + \delta(f+f_c)], \cos(2\pi f_c t) = \frac{1}{2} (e^{j2\pi f_c t} + e^{-j2\pi f_c t})$



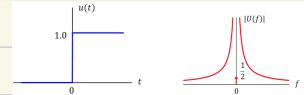
$\rightarrow \sin(2\pi f_c t) \leftrightarrow \frac{1}{j2\pi} [\delta(f-f_c) - \delta(f+f_c)], \sin(2\pi f_c t) = \frac{1}{j2\pi} (e^{j2\pi f_c t} - e^{-j2\pi f_c t})$



4. Unit Step Function

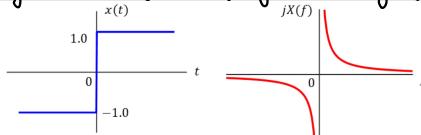
↳ $\int_{-\infty}^t \delta(\tau) d\tau \leftrightarrow \frac{1}{j2\pi f} + \frac{1}{2} \delta(f)$ (integration property)

e.g. $u(t) = \int_{-\infty}^t \delta(\tau) d\tau \leftrightarrow \frac{1}{j2\pi f} + \frac{1}{2} \delta(f)$



5. Sigma Function

↳ $\text{sgn}(t) = \begin{cases} 1, & t > 0 \\ -1, & t < 0 \end{cases}, \text{sgn}(t) \leftrightarrow \frac{1}{j\pi f}$



Fourier Transform of Periodic Signals

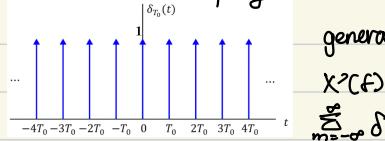
→ $x^*(t)$ is called generating function & is Fourier transformable → $x^*(t) = \begin{cases} x(t), & -\frac{T_0}{2} \leq t \leq \frac{T_0}{2} \\ 0, & \text{elsewhere} \end{cases}$

$$C_n = \frac{1}{T_0} \int_{-\infty}^{\infty} x^*(t) e^{-j2\pi n f_0 t} dt = \frac{1}{T_0} X^*(n f_0)$$

→ $\mathcal{F}[x^*(t)] = \frac{1}{T_0} \sum_{n=-\infty}^{\infty} X^*(n f_0) \delta(f - n f_0)$, $X^*(f)$ is Fourier transform of $x^*(t)$

→ Fourier Transform of periodic signal consists of delta functions occurring at integer multiples of fundamental frequency f_0 including origin.

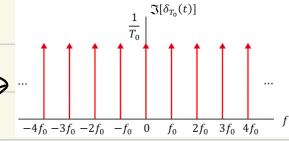
E.g. Consider ideal sampling function $\delta_{T_0}(t) = \sum_{m=-\infty}^{\infty} \delta(t - m T_0)$.



generating function $x^*(t)$ for $\delta_{T_0}(t) \rightarrow \delta(t)$

$$X^*(f) = 1 \quad \& \quad X^*(n f_0) = 1$$

$$\sum_{m=-\infty}^{\infty} \delta(t - m T_0) \leftrightarrow \frac{1}{T_0} \sum_{m=-\infty}^{\infty} \delta(f - m f_0)$$



Frequency Domain Analysis of LTI Systems

→ Consider LTI system with impulse response $h(t)$ & subject to input $x(t) = e^{j2\pi f_0 t}$ & produces output $y(t)$:

$$y(t) = \int_{-\infty}^{\infty} h(\tau) e^{j2\pi f_0(t-\tau)} d\tau \quad \left. \begin{array}{l} y(t) = H(f) e^{j2\pi f t} \\ H(f) = \int_{-\infty}^{\infty} h(\tau) e^{-j2\pi f \tau} d\tau \end{array} \right\} \text{transfer function/frequency response of system}$$

$$h(t) = \int_{-\infty}^{\infty} H(f) e^{j2\pi f t} df \quad \left. \begin{array}{l} h(t) \& H(f) \text{ form Fourier transform pair} \\ \text{amplitude response} & \text{phase response} \end{array} \right.$$

$$H(f) = |H(f)| e^{j\theta(f)} \quad \left. \begin{array}{l} \text{complex quantity} \\ |H(f)| = |H(-f)| \rightarrow \text{even function of } f \\ \theta(f) = -\theta(-f) \rightarrow \text{odd function of } f \end{array} \right\}$$

$$|H(f)| = |H(-f)| \rightarrow \text{even function of } f \quad \left. \begin{array}{l} \text{linear system with real valued } h(t) \\ \theta(f) = -\theta(-f) \rightarrow \text{odd function of } f \end{array} \right\}$$

Distortionless Transmission

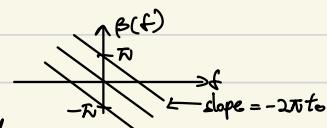
→ output of LTI system is a delayed & scaled version of input

$$y(t) = K x(t - t_0) \rightarrow Y(f) = K X(f) e^{-j2\pi f t_0}$$

$$H(f) = \frac{Y(f)}{X(f)} = K e^{-j2\pi f t_0} = K e^{j(2\pi f t_0 \pm n\pi)}$$

$$|H(f)| = K \rightarrow \text{constant for all } f$$

$$\theta(f) = -2\pi f t_0 \pm n\pi, n = 0, \pm 1, \pm 2, \dots \rightarrow \text{phase response linear with frequency}$$



Ideal Low-Pass Filters

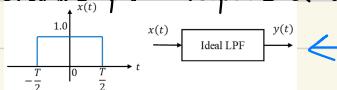
→ filter is a frequency selective device used to limit spectrum of signal to some frequency (passband/stopband)

$$H(f) = \begin{cases} e^{-j2\pi f t_0}, & |f| \leq B \\ 0, & |f| > B \end{cases}$$

$$h(t) = \int_{-\infty}^{\infty} H(f) e^{j2\pi f t} df = \int_{-B}^{B} e^{j2\pi f (t-t_0)} df$$

$$= 2B \operatorname{sinc}[2B(t-t_0)]$$

E.g. Examine pulse response of an ideal low-pass filter.

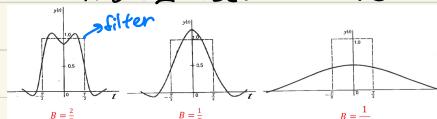


$$y(t) = \int_{-\infty}^{\infty} x(\tau) h(t-\tau) d\tau = 2B \int_{-\frac{T}{2}}^{\frac{T}{2}} \frac{\sin[2\pi B(t-t_0-\tau)]}{2\pi B} d\tau$$

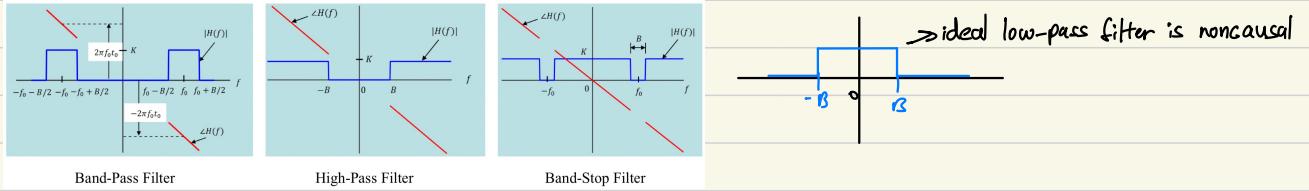
$$\text{Let } \lambda = 2\pi B(t-t_0-\tau) \rightarrow d\lambda = -2\pi B d\tau$$

$$y(t) = \frac{1}{\lambda} \int_{2\pi B(t-t_0-\frac{\lambda}{2})}^{2\pi B(t-t_0+\frac{\lambda}{2})} \frac{\sin \lambda}{\lambda} d\lambda$$

$$\text{assume } t_0 = 0 \quad \left. \begin{array}{l} = \frac{1}{\lambda} \{ S_i [2\pi B(t-t_0+\frac{\lambda}{2})] - S_i [2\pi B(t-t_0-\frac{\lambda}{2})] \} \end{array} \right\}$$



→ when $B < \frac{1}{T}$, output is distorted version of input



Spectral Density

↳ for calculating the energy/power of signal by its Fourier Transform

1. Energy Spectral Density of $x(t)$ in Joules/Hz

$$\hookrightarrow E = \int_{-\infty}^{\infty} |X(f)|^2 df \rightarrow |X(f)| = |x(t)|^2$$

2. Power Spectral Density of periodic signal consists of a succession of weighted delta functions

$$\hookrightarrow P = \int_{-\infty}^{\infty} S_p(f) df \rightarrow S_p(f) = \frac{1}{T_0^2} \sum_{n=-\infty}^{\infty} |X(\frac{n}{T_0})|^2 \delta(f - \frac{n}{T_0})$$

3. Relation among input & output energy spectral densities

$$\hookrightarrow Y_g(t) = |H(f)|^2 Y_s(f)$$

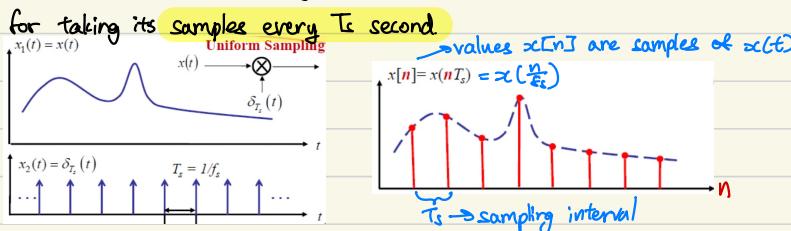
Sampling & Aliasing

→ continuous-time signals are difficult to handle because computers only handle samples/data.

→ process of converting continuous-time signals to discrete-time signal is called sampling/campling process

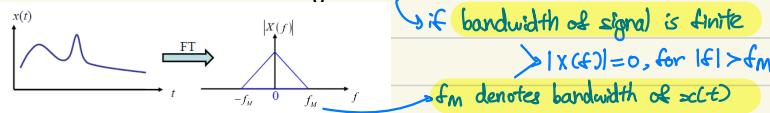
→ system which performs sampling operation is called continuous-to-discrete (C-to-D) converter.

→ To conduct uniform sampling process, the continuous-time signal $x(t)$ multiplied with $\delta_{T_s}(t)$ impulse train signal



Low-pass Sampling Theorem

→ consider a band-limited signal $x(t)$ with Fourier Transform $X(f)$



↳ if bandwidth of signal is finite

$$|X(f)| = 0, \text{ for } |f| > f_m$$

f_m denotes bandwidth of $x(t)$

→ to become band-limited → pass through low-pass filter

→ $f_m = \infty \Rightarrow$ signal $x(t)$ is called non-band-limited signal. E.g. rectangular pulse $\xrightarrow{\text{Fourier transform}} \text{sinc}$ → infinite bandwidth

→ Two fundamental properties for Low Pass Sampling Theorem:

$$1. x_c(t)x_s(t) \leftrightarrow X_c(f) * X_s(f)$$

$$2. \delta_{T_s}(t) \leftrightarrow \frac{1}{T_s} \sum_{n=-\infty}^{\infty} \delta(f - \frac{n}{T_s})$$

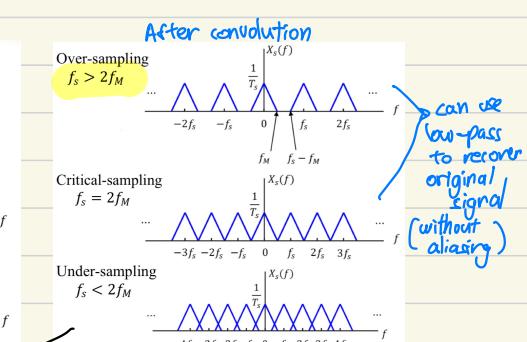
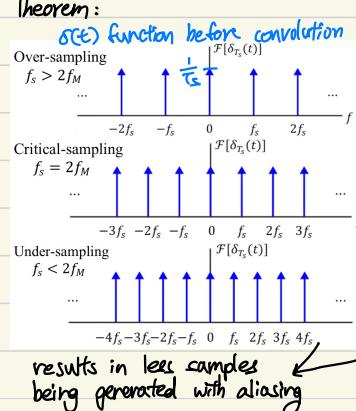
$$\rightarrow X_c(f) = X(f) * [\frac{1}{T_s} \sum_{n=-\infty}^{\infty} \delta(f - \frac{n}{T_s})]$$

$$\rightarrow X_c(f) = \frac{1}{T_s} \sum_{n=-\infty}^{\infty} X(f - \frac{n}{T_s})$$

↳ sample frequency

→ must sample $f_s \geq 2f_m$

→ baseband spectrum $\rightarrow -\frac{1}{2} \leq \frac{f_m}{f_s} \leq \frac{1}{2}$



results in less samples being generated with aliasing

$$X_c(f) = \frac{1}{T_s} \sum_{n=-\infty}^{\infty} X(f - \frac{n}{T_s})$$

Nyquist Sampling Rate

→ Nyquist Rate = $2 \times$ maximum frequency $\rightarrow f_N = 2f_m$

E.g. $x(t) = 10 \cos(426\pi t)$

$$\omega_m = 2\pi f_m = 426\pi \rightarrow f_m = 213 \text{ Hz} \rightarrow \text{if have } 2f_m \rightarrow \text{take } \max\{a, b\}$$

$$f_N = 2f_m = 426 \text{ Hz}$$

Sampling Sinusoidal Signals

→ subscripts: a → analog (continuous-time); d → digital (discrete-time)

$$f_a = \text{analog frequency of } x(t) = f_0$$

$$f_d = \text{normalised digital frequency of } x[n]$$

$$x[n] = A \cos(2\pi f_a n + \theta) \rightarrow f_d = \frac{f_a}{f_s} \text{ (cycles/sample)} \quad \omega_d = \frac{2\pi f_a}{m} \text{ (radians/sample)}$$

$$\frac{1}{f_s} = \text{no. of samples/period}$$

→ if $x[n]$ is periodic with period No (samples/cycle) $\rightarrow 2\pi f_d N_o = m 2\pi$, m is int.

$$f_d = \frac{f_a}{f_s} = \frac{m}{N_o} = \text{rational no.}$$

E.g. a) Consider an analogue sinusoidal signal $x(t) = 10 \cos(426\pi t)$. If $f_s = 1 \text{ kHz}$ & applied to $x(t)$, what is the resulted discrete-time sinusoidal signal $x[n]$?

$$T_s = \frac{1}{f_s} = \frac{1}{1000}$$

$$x[n] = x(t)|_{t=nT_s} = 10 \cos(2\pi \cdot 213 \cdot n T_s) \\ = 10 \cos(2\pi \cdot \frac{213}{1000} \cdot n) = 10 \cos(\frac{213}{500} n \pi)$$

$$f_d = \frac{213}{1000} \text{ digital frequency of } x[n]$$

b) If same $f_s = 1 \text{ kHz}$ is used to recover analog signal $x(t)$ from $x[n]$, what is resulted signal $x(t)$?

$$\text{Since } f_s = 1000 \text{ Hz}, f_d = \frac{213}{1000} = \frac{f_a}{f_s} \rightarrow f_a = 213 \text{ Hz}$$

c) If f_s used is 200 Hz instead, redo problem.

$$T_s = \frac{1}{f_s} = \frac{1}{200}$$

$$x[n] = x(t)|_{t=nT_s} = 10 \cos(2\pi \cdot \frac{213}{200} \cdot n) \rightarrow -\frac{1}{2} < f_d < \frac{1}{2} \rightarrow \text{some cos waveform}$$

$$= 10 \cos[2\pi \cdot (1 + \frac{13}{200}) \cdot n] = 10 \cos[2\pi n + 2\pi n(\frac{13}{200})]$$

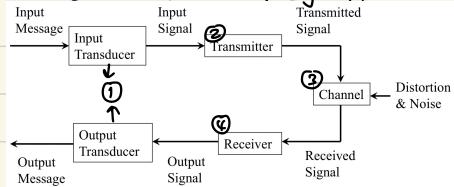
$$= 10 \cos[2\pi n(\frac{13}{200})] = 10 \cos(\frac{13}{100} \pi n)$$

$$f_s = 200 \text{ Hz}, f_d = \frac{13}{200} = \frac{f_a}{f_s} \rightarrow f_a = 13 \text{ Hz} \rightarrow \text{original frequency } 213 \text{ Hz cannot be recovered due to undersampling}$$

Concept of Digital Frequency

Variables	Unit	Relationship	Range
ω_a	rad/sec	$\omega_a = 2\pi f_a$	$-\infty < \omega_a < \infty$
f_a	Cycles/sec	$f_a = f_d f_s$	$-\infty < f_a < \infty$
ω_d	rad/sample	$\omega_d = 2\pi f_d$	$-\pi \leq \omega_d \leq \pi$
f_d	Cycles/sample	$f_d = f_a/f_s$	$-\frac{1}{2} \leq f_d \leq \frac{1}{2}$

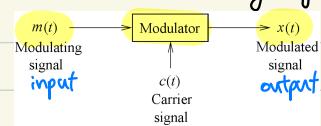
Basic Communication System



1. Input/Output Transducer → to convert message into an electrical signal & vice versa
2. Transmitter → convert electrical signal into form suitable for transmission through physical channel (modulation)
3. Channel → physical medium used to send signal from transmitter to receiver
4. Receiver → recover message signal from received signal (demodulation)

Modulation

- process in which modulator systematically alters a carrier signal in accordance with modulating signal which represents the message
- modulating signal, $m(t)$: message/information signal to be sent
- modulated signal, $x(t)$: resultant signal of modulating process
- carrier signal, $c(t)$: sinusoidal wave given by $c(t) = A_c \cos(2\pi f_c t + \phi_c)$
- types of modulation:



1. Amplitude Modulation (AM): carrier amplitude varied with message signal

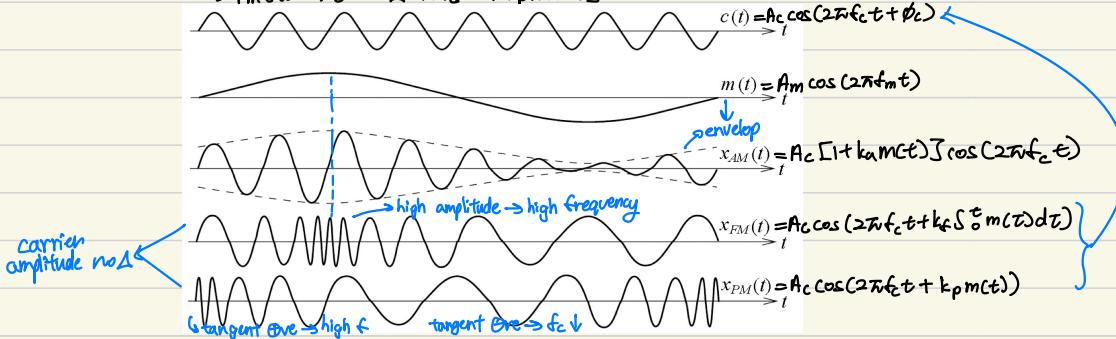
$$x_{AM}(t) = A_c [1 + k_a m(t)] \cos(2\pi f_c t)$$

2. Frequency Modulation (FM): carrier frequency varied with message signal

$$x_{FM}(t) = A_c \cos[2\pi f_c t + k_f \int_0^t m(\tau) d\tau]$$

3. Phase Modulation (PM): carrier phase angle is varied with message signal

$$x_{PM}(t) = A_c \cos[2\pi f_c t + k_p m(t)]$$



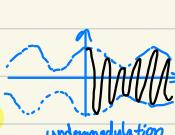
→ main purpose of modulation:

- a) to shift spectral content of message signal to operating frequency band
- b) to allow efficient transmission → size of antenna $\approx \frac{\lambda}{10}$, $\lambda = c/f_c$ (speed of light 2×10^8)
- c) to permit use of multiplexing
- d) to provide better utilisation of radio frequency spectrum

Amplitude Modulation

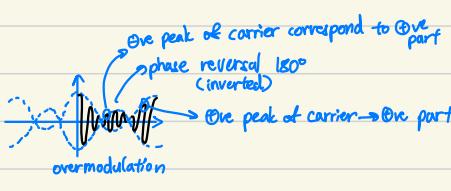
$$x_{AM}(t) = A_c [1 + k_a m(t)] \cos(2\pi f_c t)$$

must always be 1
carrier frequency
constant → amplitude sensitivity factor of modulator
modulating signal



→ maximum absolute value of $k_a m(t)$ → modulation index μ

→ under-modulation $\rightarrow |k_a m(t)| \leq 1$, for all t , over-modulation $\rightarrow |k_a m(t)| > 1$, for some t



1. Time-Domain Description

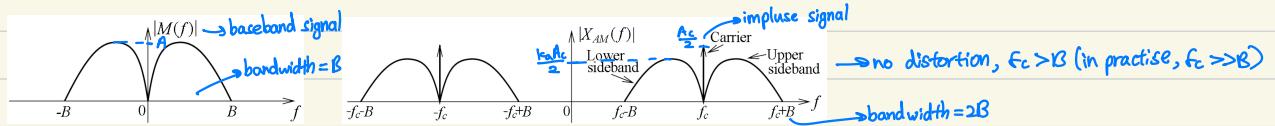
E.g. $m(t) = A_m \cos(2\pi f_m t)$. For under-modulation case, let A_{\max} & A_{\min} denote max & min values of positive envelope of modulate wave, $\frac{A_{\max}}{A_{\min}} = \frac{A_c(1+\mu)}{A_c(1-\mu)}$
 solving for $\mu \rightarrow \mu = \frac{A_{\max}-A_{\min}}{A_{\max}+A_{\min}}$ → graph above

$$\Rightarrow x_{AM}(t) = A_c [1 + \mu m(t)] \cos(2\pi f_c t)$$

$$= A_c \cos(2\pi f_c t) + k_a A_c m(t) \cos(2\pi f_c t)$$

$$\rightarrow \text{Performing Fourier Transform, } X_{AM}(f) = \frac{A_c}{2} [\delta(f-f_c) + \delta(f+f_c)] + \frac{k_a A_c}{2} [M(f-f_c) + M(f+f_c)]$$

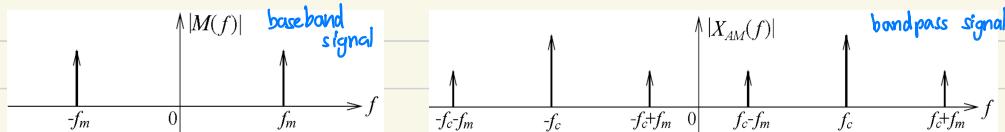
$M(f)$ is FT of $m(t)$



2. Frequency-Domain Description

$$\text{E.g. } m(t) = A_m \cos(2\pi f_m t) \rightarrow x_{AM}(t) = A_c [1 + \mu \cos(2\pi f_m t)] \cos(2\pi f_c t)$$

$$X_{AM}(f) = \frac{A_c}{2} [\delta(f-f_c) + \delta(f+f_c)] + \frac{\mu A_c}{4} [\delta(f-f_c-f_m) + \delta(f-f_c+f_m)] + \frac{\mu A_c}{4} [\delta(f+f_c+f_m) + \delta(f+f_c-f_m)]$$



$$\rightarrow \text{carrier power} \rightarrow P_c = \frac{A_c^2}{2}$$

$$\rightarrow \text{sideband power} \rightarrow P_s = \frac{\mu^2 A_c^2}{4}$$

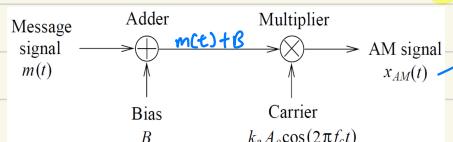
$$\rightarrow \text{power efficiency} \rightarrow \frac{P_s}{P_c + P_s} / \frac{\mu^2}{2 + \mu^2} \rightarrow \text{since max value for } \mu \text{ for under-modulation is } \mu=1, \text{ maximum power efficiency for full AM is } \frac{1}{2+1} = 33.33\%$$

Generation of AM Signal

$$\rightarrow x_{AM}(t) = A_c [1 + \mu m(t)] \cos(2\pi f_c t)$$

$$= k_a [m(t) + B] A_c \cos(2\pi f_c t)$$

constant bias $\rightarrow B = \frac{1}{k_a}$



Demodulation of AM signal

→ envelop detector commonly used to demodulate full AM signal, contains diode & resistor-capacitor filter

→ envelop detector produces an output signal that follows envelope of input signal waveform

