

The Power Density Spectrum

It was mentioned earlier that some signals (for example periodic signals) have infinite energy. Such signals are called power signals.

The meaningful parameter for a power signal $f(t)$ is the average power P . We define the average power (or simply power) of a signal $f(t)$ as the average power dissipated by a current $f(t)$ applied across a 1 ohm resistor (or by current $f(t)$ passing through a 1 ohm resistor). Thus the average power P of a signal $f(t)$ is given by

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

Note that the average power as defined is also the mean square value of $f(t)$. If we denote the mean square value of $f(t)$ by $\overline{f^2(t)}$ then

$$P = \overline{f^2(t)} = \lim_{T \rightarrow \infty} \frac{1}{T} \int_{-T/2}^{T/2} |f(t)|^2 dt$$

We can now continue with the same procedure as that used for obtaining energy density. Let us form a new function $f_T(t)$ by truncating $f(t)$ outside the interval $|t| < T/2$. The truncated function can be expressed as

$$f_T(t) = \begin{cases} f(t) & |t| < T/2 \\ 0 & |t| > T/2 \end{cases}$$

As long as T is finite, $f_T(t)$ has finite energy. Let $f_T(t) \leftrightarrow F_T(\omega)$

Then the energy E_T is given by the equation here.

$$E_T = \int_{-\infty}^{\infty} |f_T(t)|^2 dt = \int_{-\infty}^{\infty} |F_T(\omega)|^2 d\omega$$

But the equation here.

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

Hence the average power P is given by

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

As T increases, the energy of $x(t)$ also increases. Thus $\int_{-T/2}^{T/2} |x(t)|^2 dt$ increases with T. In the limit as $T \rightarrow \infty$, the quantity $\frac{1}{T} \int_{-T/2}^{T/2} |x(t)|^2 dt$ may approach a limit. Assuming that such a limit exists, we define $S_x(f)$, the power density spectrum of $x(t)$, as

$$S_x(f) = \lim_{T \rightarrow \infty} \frac{1}{T} \left| \int_{-T/2}^{T/2} x(t) e^{-j2\pi f t} dt \right|^2$$

$$S_x(f)$$

$$S_x(f) = S_x(-f) \quad \text{Hence, } S_x(f) \text{ is an even function of } f.$$

Power density of $x(t)$. Hence

$$\begin{aligned} \text{Average Power } P &= \lim_{T \rightarrow \infty} \frac{1}{T} \int_{-T/2}^{T/2} |x(t)|^2 dt \\ &= \int_{-\infty}^{\infty} S_x(f) df \\ &= \int_{-\infty}^{\infty} S_x(-f) df \end{aligned}$$

Note that

$$S_x(f) = S_x(-f)$$

It is obvious from this equation that the power density is an even function of f . Hence and may be expressed as

$$\text{Average Power} = P = 2 \int_0^{\infty} S_x(f) df$$

$$-\int_{-\infty}^{\infty} \dots ()$$

It is evident that the power density spectrum of a signal retains only the information of magnitude of the frequency spectrum (). The phase information is lost. It follows that all signals with identical frequency spectrum magnitude but different phase functions will have identical power density spectra. Thus for a given signal there is a unique power density spectrum. But the converse is not true; there may be a large number of signals (in fact, infinite) which can have the same power density spectrum.

We have shown that for energy signals, if

$$() \leftrightarrow ()$$

then

$$() \cos \leftrightarrow [(\& +) +]$$

and

$$() \cos \leftrightarrow [(\& +) +]$$

We can extend these results for power signals.

Consider a power signal () with a power density spectrum ():

$$() = \lim_{T \rightarrow \infty} \frac{()}{T}$$

Consider the signal $\phi(t)$ given by

$$\phi(t) = (t) \cos$$

If () is the power density spectrum of $\phi(t)$, then

$$() = \lim_{T \rightarrow \infty} \frac{\phi(t)}{T}$$

Where

$$x(t) \cos \omega_c t = \frac{1}{2} [x(t) e^{j\omega_c t} + x(t) e^{-j\omega_c t}]$$

From the modulation theorem it follows that

$$X(\omega) = \frac{1}{2} [X(\omega - \omega_c) + X(\omega + \omega_c)]$$

and

$$\begin{aligned} \phi(\omega) &= \lim_{T \rightarrow \infty} \frac{1}{T} \int_{-T/2}^{T/2} x(t) \cos \omega_c t e^{-j\omega t} dt \\ &= \lim_{T \rightarrow \infty} \frac{1}{T} \int_{-T/2}^{T/2} x(t) \frac{e^{j(\omega_c - \omega)t} + e^{-j(\omega_c + \omega)t}}{2} dt \end{aligned}$$

Note that the cross-product term $\int_{-T/2}^{T/2} x(t) e^{-j(\omega_c + \omega)t} dt$ vanishes because the two spectra are nonoverlapping

Now yields

$$\begin{aligned} \phi(\omega) &= \frac{1}{2} [X(\omega - \omega_c) + X(\omega + \omega_c)] \\ \phi(\omega) &= \frac{1}{2} X(\omega - \omega_c) \sin \omega_c T \end{aligned}$$

Then

$$\begin{aligned} \phi(\omega) &= \lim_{T \rightarrow \infty} \frac{1}{T} \int_{-T/2}^{T/2} x(t) \cos \omega_c t e^{-j\omega t} dt \\ &= \lim_{T \rightarrow \infty} \frac{1}{T} \int_{-T/2}^{T/2} x(t) \frac{e^{j(\omega_c - \omega)t} + e^{-j(\omega_c + \omega)t}}{2} dt \\ &= \frac{1}{2} [X(\omega - \omega_c) + X(\omega + \omega_c)] \end{aligned}$$

