

## DSP - Digital Signal Processing:

DSP is the processing of signals by digital means. In other words DSP is a field of study that deals with the manipulation, analysis and synthesis of digital signals.

DSP includes

### ■ Signal:

A signal is defined as a function of one or more variables which conveys information. A signal is a physical quantity that varies with time in general, or any other independent variable. It can be dependent one or more independent variables.

### Noise:

Any variables which does not convey information is called Noise. Noise is a random phenomenon in which physical parameters are time-variant. It usually does not carry useful information and is almost always considered undesirable.

→ Dimension of a signal may be defined based on the number of independent variables.

There are three types of signal based on Dimension:

1. One-Dimension

2. Two-Dimension

3. Multi-dimension

### 1. One-dimension -

When a function depends on a single independent variable to represent the signal, it is said to be a one-dimensional signal.

The ECG and speech signal are examples of one-dimensional signals where the independent variable is time. The magnitude of the signals is dependent variable.

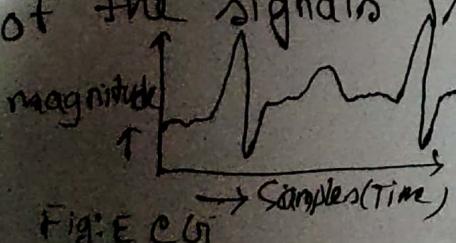


Fig: ECG

## 2. Two-dimensional Signal:

When a function depends on two independent variables to represent the signal, it is said to be a two-dimensional signal. For example a photograph is a two-dimensional signal.

## 3. Multi-dimensional Signal:

When a function depends on two or more than two independent variables to represent the signal, it is said to be a multi-dimensional signal.

## System:

A system takes input signal and gives output signal.

## Input signal:

A signal that enters a system from an external source is referred to as an input signal. For example the voltage from a function generator, electrocardiogram from heart, temperature from the human body etc.

## Output Signal:

A signal produced by the system in response to the input signal is called the output signal. Example, output voltage from an amplifier.

## ■ Why signal should be analyzed? / Importance/Application

- notamrib-110

Signal can be two types: Analog and Digital.

1. Analog Signal:

2. Digital Signal:

1.4 - Convert Analog to Digital and Digital to analog.

\* Analog to Digital: There are three steps

1. Sampling
2. Quantization
3. Coding

① We get from (b),  $y(n) = 13 \cos \frac{2\pi}{5}n - 5 \sin \frac{4\pi}{5}n$ , so, the analog will be  
 $y(t) = 13 \cos 2000\pi t - 5 \sin 4000\pi t$  [since  $F_s = 5000\text{Hz}$   
 multiply with  $f = \frac{F}{F_s}$ ]

Prakash  
Ex-1.4.2: ② The frequency of the signal  $x(t) = 3 \cos 100\pi t$  is 50Hz.  
 So, the minimum sampling rate required to avoid aliasing is  
 $F_s = 2f = 2 \times 50 = 100\text{Hz}$ .

③ Given,  $F_s = 200$ . As we know,  $f = \frac{F}{F_s}$ , so discrete time-signal is  $x(n) = 3 \cos \frac{100\pi}{200} n = 3 \cos \frac{\pi}{2} n$

④ Given,  $F_s = 75\text{Hz}$ ,  $f = \frac{F}{F_s}$ , so, discrete time-signal is  
 $x(n) = 3 \cos \frac{\frac{100\pi}{3}}{75} n = 3 \cos \frac{4\pi}{3} n = 3 \cos \left(2\pi - \frac{2\pi}{3}\right) n$   
 $\therefore x(n) = 3 \cos \frac{2\pi}{3} n.$

⑤ Given,  $F_s = 75\text{Hz}$ , we have,  $F = f F_s = 75f = \frac{75 \times 1}{3}^{25}$  [since  $f = \frac{1}{3}$  from (c)]  
 $\therefore F = 25\text{Hz}$

So, the sinusoidal signal  $y_a(t) = 3 \cos 2\pi Ft = 3 \cos 50\pi t$

Ex-1.4.3:  $x(t) = 3 \cos 50\pi t + 10 \sin 300\pi t - \cos 400\pi t$

$F_1 = 25\text{Hz}$ ,  $F_2 = 150\text{Hz}$ ,  $F_3 = 50\text{Hz}$

∴ Nyquist Rate,  $F_N = 2F_{\max} = 2F_3 = 2 \times 150 = 300\text{Hz}$

Ex-1.4.4: ①  $F_1 = 1000\text{Hz}$ ,  $F_2 = 3000$ ,  $F_3 = 6000$ ,  $F_N = 2F_{\max} = 2 \times 6000 = 12000 \approx 12\text{kHz}$

②  $x(t) = x(nT) = x\left(\frac{n}{F_s}\right) = 3 \cos 2\pi \frac{1}{5}n + 5 \sin 2\pi \frac{3}{5}n + 10 \cos 2\pi \frac{6}{5}n = 3 \cos 2\pi \frac{1}{5}n + 5 \sin 2\pi \left(1 - \frac{2}{5}\right)n + 10 \cos 2\pi \left(1 + \frac{1}{5}\right)n = 3 \cos 2\pi \frac{1}{5}n + 5 \sin \left(-\frac{2}{5}\right)n + 10 \cos 2\pi \left(\frac{1}{5}\right)n = 13 \cos 2\pi \frac{1}{5}n - 5 \sin \frac{4\pi}{5}n$

## 2.2 - Classification of Signals

1. Continuous-time signal and Discrete-Time signal (analog, digital)
2. Periodic and Aperiodic signal
3. Even signal and odd signal
4. Deterministic and Random signal
5. Energy and Power signal.

### 1. Continuous and Discrete:

→ Continuous: (natural signals are continuous)

A signal  $x(t)$  is said to be a continuous-time signal if it is defined for all time  $t$ . The amplitude of the signal varies continuously with time.

### → Discrete:

Most of the signals that are obtained from their sources are continuous in time. A signal  $x(n)$  is said to be discrete-time signal if it can be defined for a discrete instant of time.

Problem - 2.2: given,  $x(t) = e^{-2t}$  for  $-2 \geq t \geq -2$ ,  $T=0.1s$ .

Solve:

$t$	-2	-1.5	-1	-0.5	0	0.5	1	1.5	2
$x(t)$	54.6	20	7.4	2.7	1	0.37	0.13	0.05	0.02

This will plot the continuous signal. Now, the discrete-time signal will be,

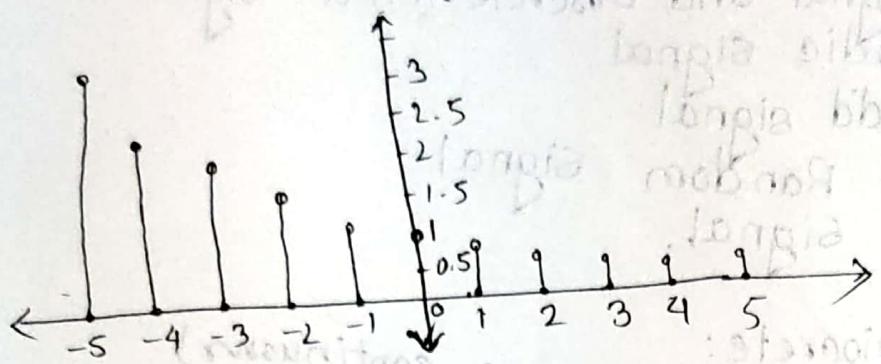
$$\begin{aligned}
 x(t) &= x(nT) \quad |_{t=nT+t} \\
 &= x(0.1n) \quad [T=0.1] \\
 &= e^{-2 \times 0.1n}
 \end{aligned}$$

$$\therefore x(n) = e^{-0.2n}$$

$n$	-5	-4	-3	-2	-1	0	1	2	3	4	5
$x(n)$	2.8	2.23	1.82	1.5	1.2	1	0.8	0.68	0.5	0.45	0.38

## 2. Periodic and Aperiodic:

Discrete-time signal



### 2.2.2 - Periodic and Aperiodic continuous-time signals

A continuous-time signal  $x(t)$  is said to be periodic if  $x(t) = x(t+T)$ ,  $T > 0$ ,  $T$  is a period of cycle.

$$x(t) = x(t+1T) = x(t+2T) = x(t+3T) = \dots = x(t+nT)$$

So, a periodic signal with period  $T > 0$  is also periodic with period  $nT$ .

Problem 2.8: Test periodic or not

$$\textcircled{1} \quad x(t) = e^{\sin(t)}$$

$t = t + T$ , substitute  $t = t + T$

$$x(t+T) = e^{\sin(t+T)}$$

$$= e^{\sin(t+2\pi)} \quad [\because T = 2\pi]$$

$$= e^{\sin(2\pi+t)}$$

$$x(t+T) = e^{\sin t}$$

$$\therefore x(t+T) = x(t)$$

Hence, the signal  $x(t) = e^{\sin(t)}$  is periodic.

ii)  $x(t) = t e^{\sin t}$ , From periodicity definition,  $t = t + T$

$$x(t+T) = (t+T) e^{\sin(t+T)}$$

$$= (t+2\pi) e^{\sin(t+2\pi)}$$

$$= (t+T) e^{\sin(t)}$$

$$\therefore x(t+T) \neq x(t)$$

So, this is aperiodic.

Problem-2.6

Given,  $x(t) = \sin(\frac{3\pi}{5}t)$

$$\omega = \frac{2\pi}{5}, \quad T = \frac{2\pi}{\omega} = \frac{2\pi}{\frac{2\pi}{5}} = 2\pi \times \frac{5}{2\pi} = 5$$

∴ Periodicity is 5.

Problem-2.9: Given,  $x(t) = j e^{j\omega_0 t}$  [∴  $e^{j\omega t}$ ]

Solve: The frequency,  $\omega_0 = 10$

$$T = \frac{2\pi}{\omega} = \frac{2\pi}{10} = \frac{\pi}{5} = 0.628$$

The signal is periodic with fundamental period  $\frac{\pi}{5}$ .

Problem-2.10:

$$x(n) = \sin \frac{2\pi}{3} n$$

frequency,  $\omega_L = \frac{2\pi}{3}$  in radians in the discrete domain

Fundamental period ,

$$N = \frac{2\pi m}{\omega} = \frac{2\pi m}{2\pi/m} = 3 \quad [m=1]$$

$$\boxed{N = \frac{2\pi}{\omega}}$$

2.2.3 - Even and odd continuous-time signal.

→ A continuous-time signal  $x(t)$  is said to be even, if it satisfies the cond.

$$x(t) = x(-t)$$

Even signals are symmetric about the vertical axis

→ A c-t signal  $x(t)$  is said to be odd if it satisfy the cond

$$x(t) = -x(-t)$$

odd are antisymmetric.

problem-2.18: Find the odd and even components

$$\text{of } x(t) = e^{j2t}$$

solve: we know that,

$$x(t) = x_e(t) + x_o(t) = e^{j2t}$$

The even signal is given by,

$$x_e(t) = \frac{x(t) + x(-t)}{2} = \frac{e^{j2t} + e^{-j2t}}{2}$$

$$= \cos 2t$$

$$x_o(t) \rightarrow \frac{x(+)-x(-)}{2} = \frac{e^{j2t} - e^{-j2t}}{2j} = j \left[ \frac{e^{j2t} - e^{-j2t}}{2j} \right] = j \sin 2t$$

$$= \frac{\cos 2t + j \sin 2t - (\cos 2t - j \sin 2t)}{2}$$

$$= \frac{\cancel{\cos 2t} + j \sin 2t^2 - \cancel{\cos 2t} + j \sin 2t}{2} = j \sin 2t$$

$$\therefore x_o(t) = \frac{j \sin 2t}{2} = j \sin 2t$$

Problem - 2.19: Show that

Solve: Let's consider two even signals  $x_1(t)$  and  $x_2(t)$

$$x(t) = x_1(t) \times x_2(t)$$

Replace  $t = -t$  then

$$x(-t) = x_1(-t) \times x_2(-t) \\ = x(t)$$

Hence those are even signal

Let, two odd signal  $x_3(t)$  and  $x_4(t)$

$$x(t) = x_3(t) \times x_4(t)$$

Replace,  $t = -t$

$$x(-t) = x_3(-t) \times x_4(-t)$$

$$\begin{aligned} x(-t) &= -x_3(t) \times -x_4(t) \\ &= x_3(t) \times x_4(t) \end{aligned}$$

$$\therefore x(-t) = x(t)$$

so, it is an even signal.

$$x(t) = x_1(t) \times x_3(t)$$

$$x(-t) = x_1(-t) \times x_3(-t)$$

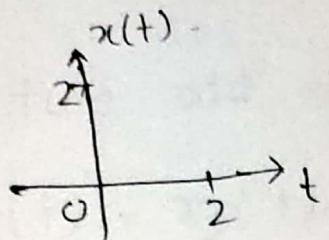
$$= x_1(t) \times -x_3(t)$$

$$= -x_1(t) \times x_3(t)$$

$$\therefore x(-t) = -x(t) \quad \text{which is odd.}$$

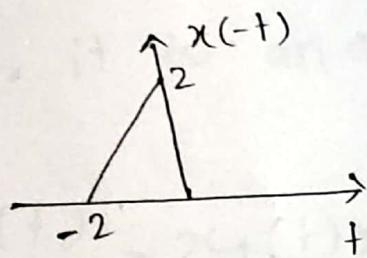
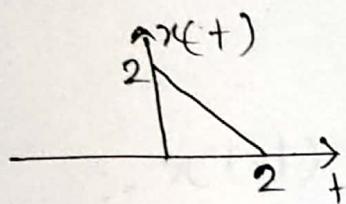
Problem - 2.20 :

Q2.22 :



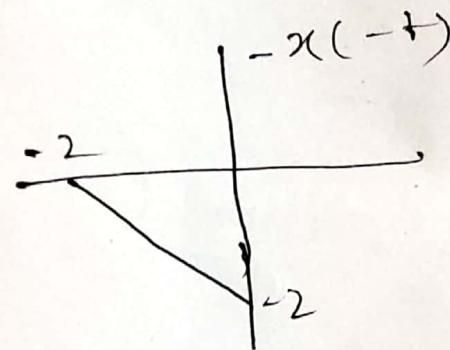
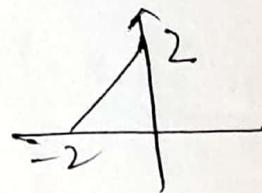
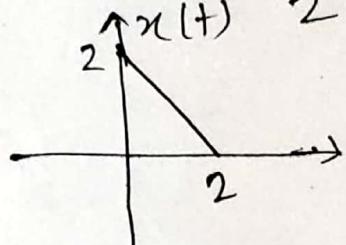
Solve: For even

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

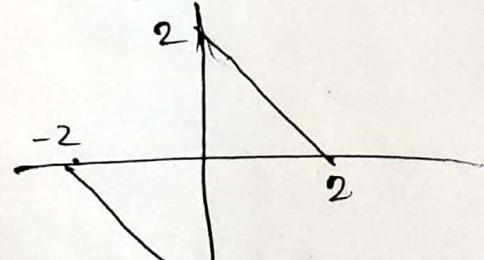


For odd

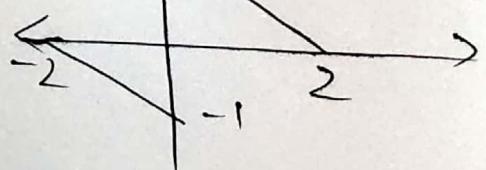
$$x_o(t) = \frac{x(t) - x(-t)}{2}$$



$$x(t) - x(-t)$$



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



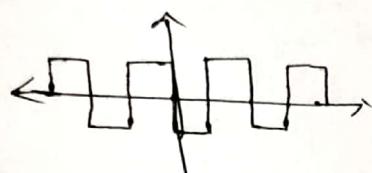
2.2.4 - Energy and power Signal  
If integration is finite then it is power signal.

## 2.2.5 - Deterministic Signal and Random Signal.

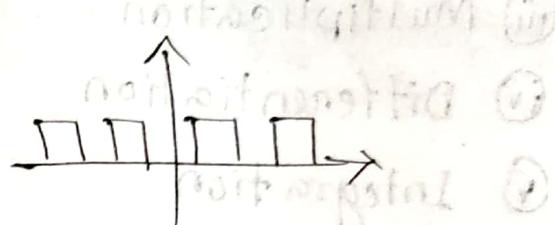
### i) Deterministic

A DS signal is a signal about which there is certainty with respect to its values at any time. In a deterministic signal, the future values of the signal are predictable.

Ex:



Square wave

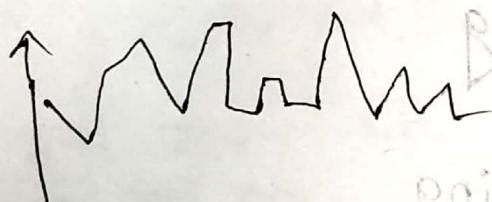


Train pulse

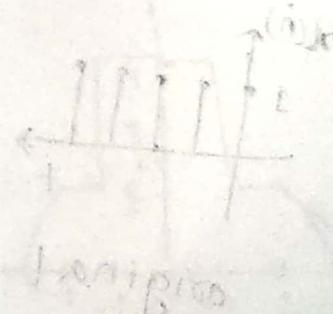
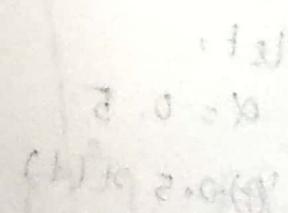
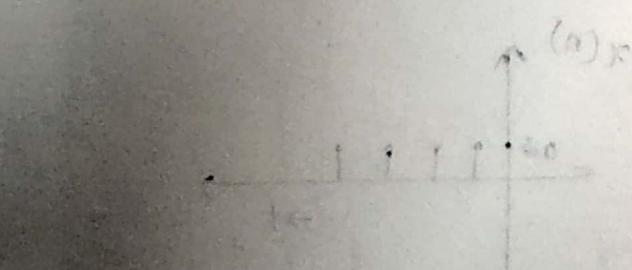
### ii) Random

A RS is a signal about which there is uncertainty with respect to its values at any time. In RS, the future values of the signal are unpredictable.

Ex:



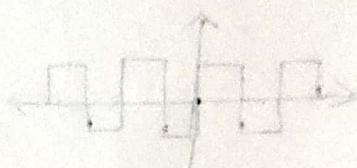
Speech signal



## 2.3 - Basic operations on signals

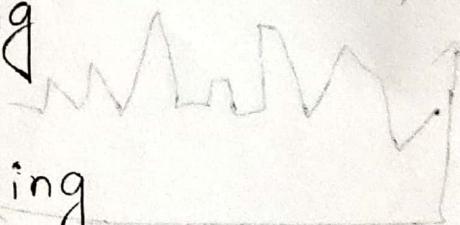
### 1. Operations performed on dependent variables

- (i) Amplitude scaling
- (ii) Addition
- (iii) Multiplication
- (iv) Differentiation
- (v) Integration



### 2. Operations performed on independent variables

- (i) Time scaling of signals
- (ii) Reflection
- (iii) Time shifting

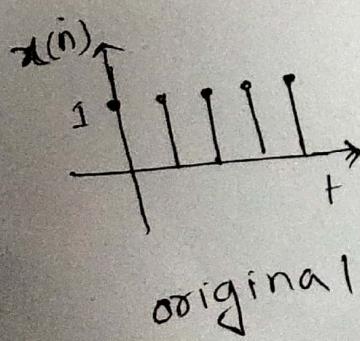


#### 2.3.1 - Amplitude Scaling

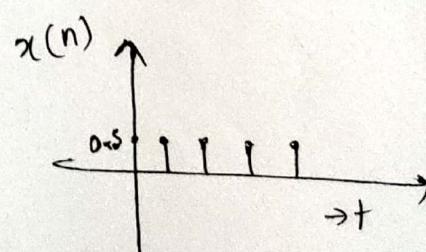
Amplitude scaling factor =  $\alpha$

→ if  $\alpha < 1$ , the signal attenuates, if  $\alpha > 1$ , the signal amplifies.

$$y(t) = \alpha x(t)$$



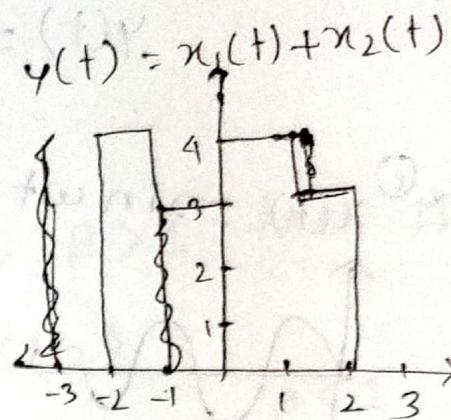
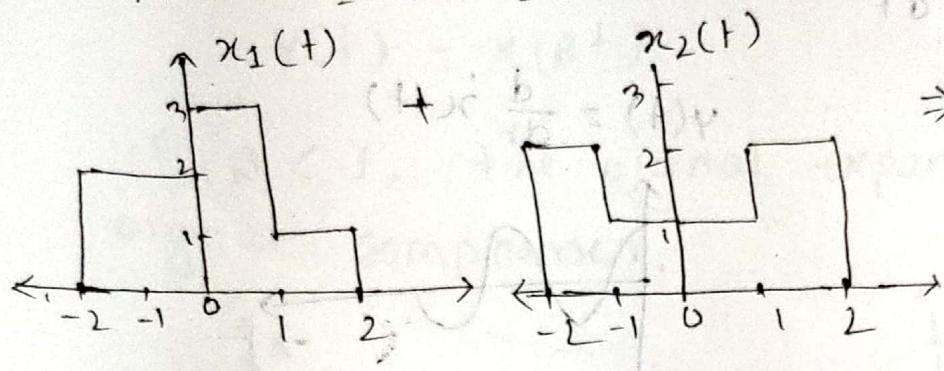
Let,  
 $\alpha = 0.5$   
 $y(t) = 0.5 x(t)$



## 2.3.2 - Addition of signals

The period of the output signal is unaltered.

$$y(t) = x_1(t) + x_2(t)$$



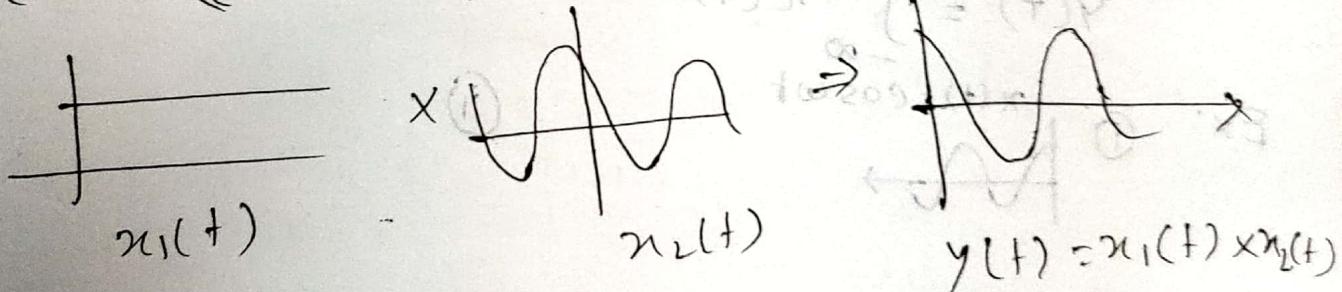
## 2.3.3 - Multiplication:

Multiplication of message signal  $x_1(t)$  over the carrier signal  $x_2(t)$  results in modulated signal, which is used to transmit over communication media.

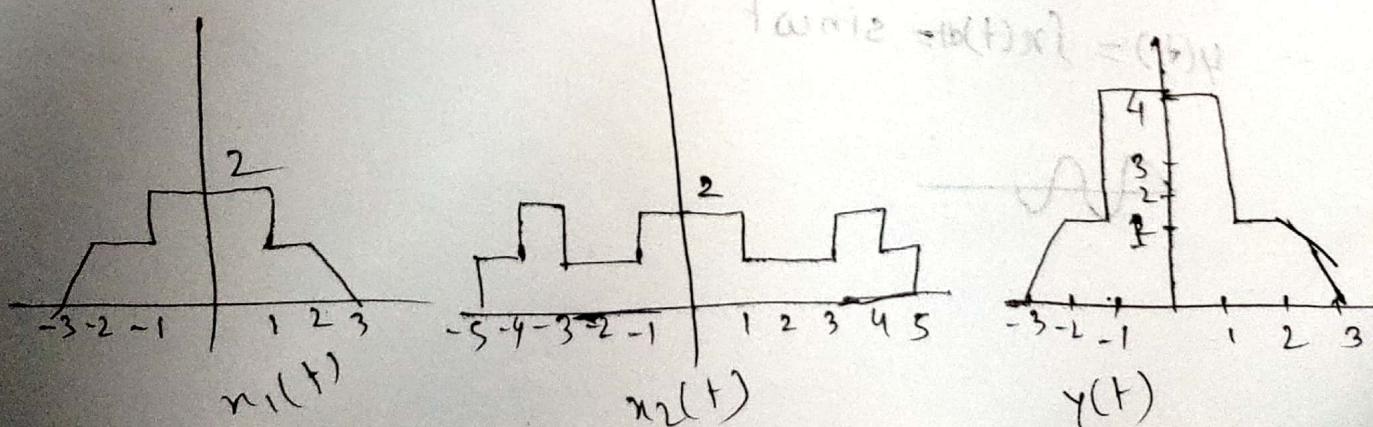
$$y(t) = x_1(t) \times x_2(t)$$

মার্বিনে মুলা হবে। কিন্তু যেকোনো দীর্ঘ একান্ধিকে স্বার্থে তারলে অর্থ হবে।

Ex: ①



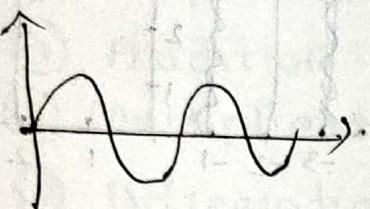
②



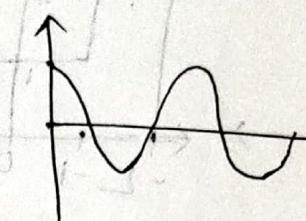
## 2.3.4 - Differentiation

$$y(t) = \frac{d x(t)}{dt}$$

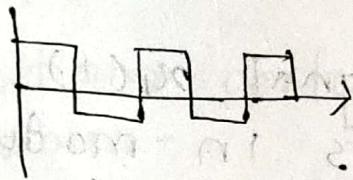
Ex ①  $x(t) = \sin \omega t$



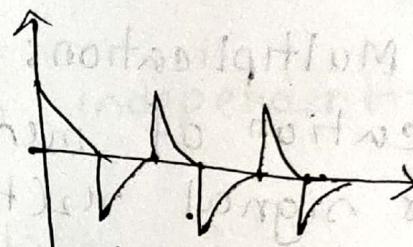
$$y(t) = \frac{d}{dt} x(t)$$



Ex - ii



$$x(t)$$

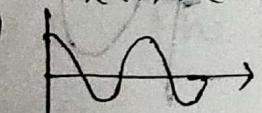


$$y = \frac{d}{dt} x(t)$$

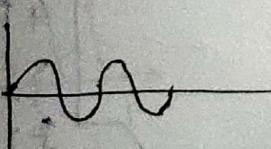
## 2.3.5 - Integration

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

Ex: ①  $x(t) = \cos \omega t$



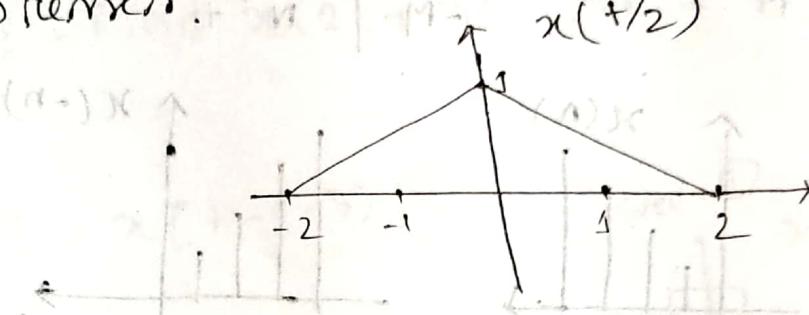
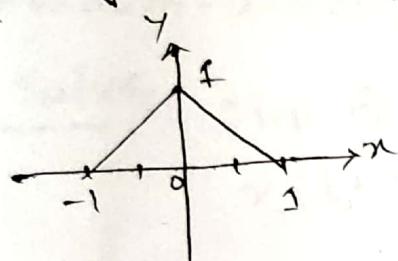
$$y(t) = \int x(t) dt = \sin \omega t$$



2.3.6 - Time scaling  
scaling factor  $\beta$ .

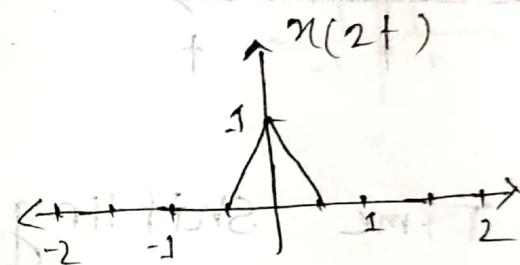
$$y(t) = x(\beta t)$$

if  $\beta < 1$ , the signal expands,  $\beta > 1$  then the signal compresses.

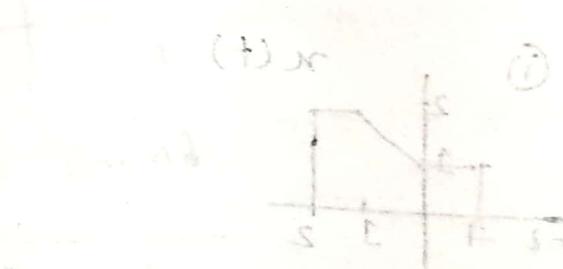
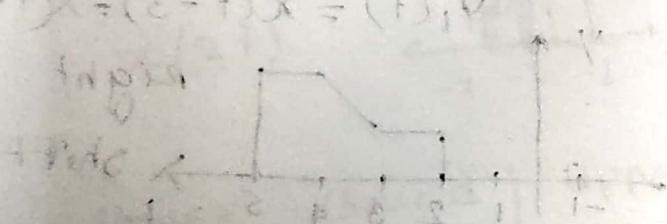


$$\beta < 1$$

② discrete time scaling

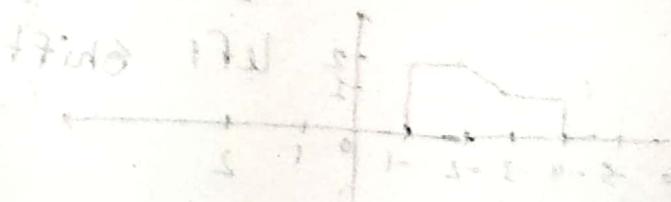


$$(at + b)x = (t)x$$



$$(t+1)x = (t)x$$

$$(t+1)x = (t+1)x$$

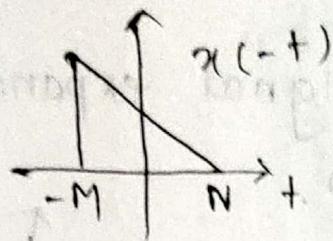
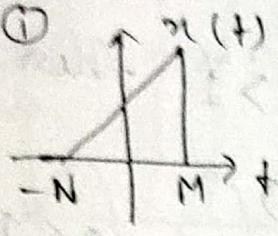


## 2.3.8 - Reflection / Folding

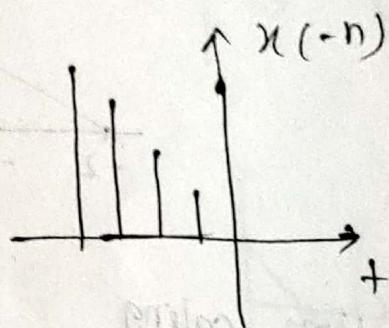
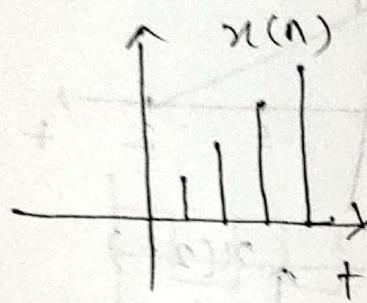
$$y(t) = x(-t)$$

$$y(n) = x(-n)$$

Ex: ①



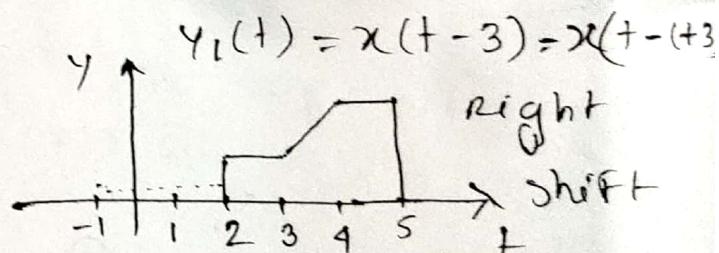
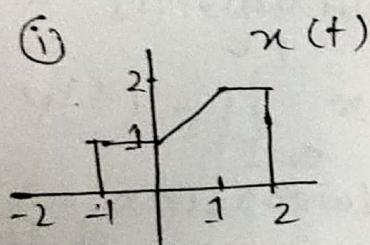
Ex: ②



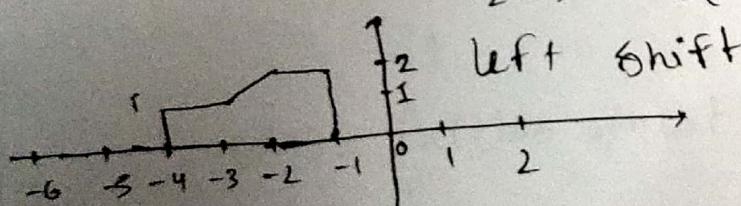
## 2.3.8 - Time Shifting

$$y(t) = x(t - t_0)$$

Ex: ①



$$y_2(t) = x(t+4) = x(t-(-4))$$



2.3.9 - Time shifting and Time scaling

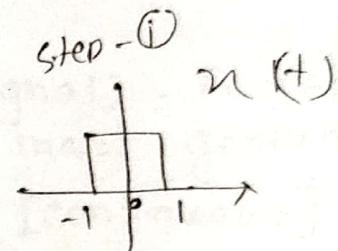
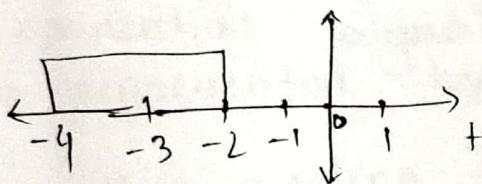
$$y(t) = x(t-a) \rightarrow \text{shifting}$$

$$\text{scaling}, \quad y(t) = x(\beta t)$$

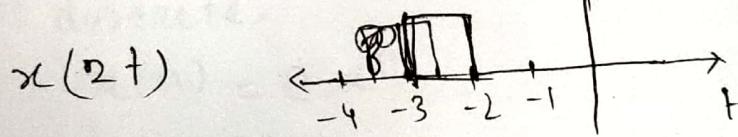
Problem - 2.33(i) - Find  $x(2t+3)$  for  $x(t)$ .

Solve: Step - (i)

$$x(t+3) = x[t - (-3)]$$



Step - (ii)



Lower Bound	Upper Bound
$2t+3 = -1$	$2t+3 = 1$
$2t = -4$	$2t = -2$
$t = -2$	$t = -1$

## 2.4 - Types of Signals

### 1. Exponential

i) Real

ii) Complex

### 2. Sinusoidal

### 3. Step

### 4. Impulse

### 5. Ramp

$$\frac{dx}{dt} = \alpha x$$

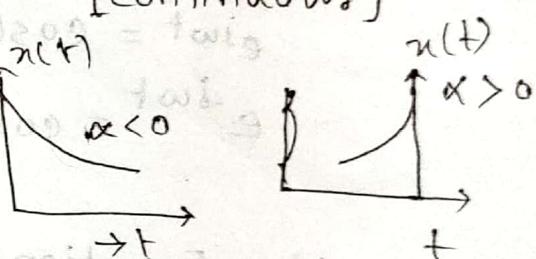
longer with step initial val

$$(\phi + j\omega_0)t \cos \theta = (t)x$$

#### 2.4.1 - Exponential:

i) Real Exponential (continuous-time signal) - A real exponential signal  $x(t)$  in its most general form is represented by  $x(t) = Be^{\alpha t}$  [continuous]

$B$  is scaling factor,  
 $\alpha$  is real parameter



For discrete,

$$x(n) = B \cdot \alpha^n$$

continuous-time Exponential signal

ii) Complex exponential signal (continuous-time signal)

$$x(t) = e^{j\omega t}$$

periodicity,  $x(t) = e^{j\omega(t+T)}$ , if  $\omega=0$ , then  $x(t)=1$ , periodic for any value of  $T$ .

$$e^{j\omega T} = \cos \omega T + j \sin \omega T$$

CES (discrete-signal)

$$x(n) = C \alpha^n$$

$C$  = scaling factor

$\alpha = e^B$ , complex parameter

## 2.4.2 - Sinusoidal signal (continuous-time)

In general form,

$$x(t) = A \cos(\omega t + \phi)$$

$A$  = amplitude  
 $\omega$  = frequency (radians)  
 $\phi$  = phase (radians)

$$\omega = \frac{2\pi}{T}$$

For Discrete-time signal,

$$x(n) = A \cos(\Omega n + \phi)$$

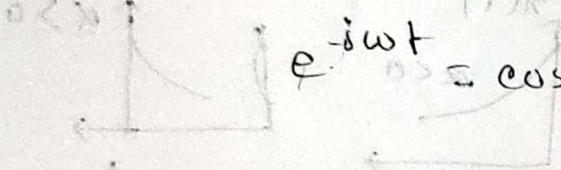
$$\Omega = \frac{2\pi}{N}$$

$$x(n+1) = A \cos(\Omega n + \phi) = x(n)$$

complex sinusoidal

$$e^{j\omega t} = \cos(\omega t) + j \sin(\omega t)$$

$$e^{-j\omega t} = \cos(\omega t) - j \sin(\omega t)$$



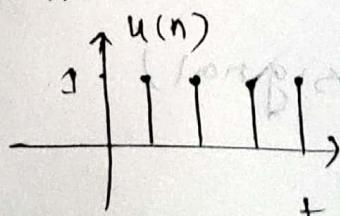
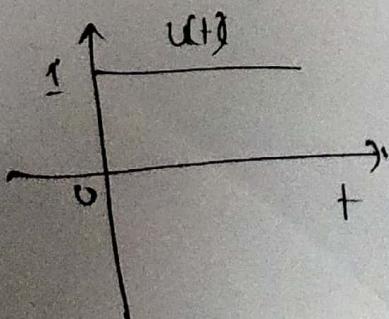
## 2.4.3 - Step Function

The continuous-time step function is commonly denoted by  $u(t)$  and is defined as,

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

Discrete,

$$u(n) = \begin{cases} 1, & n \geq 0 \\ 0, & n < 0 \end{cases}$$



#### 2.4.4 - Impulse Function

The impulse function is a derivative of the step function  $u(t)$  with respect to time. It is denoted by  $\delta(t)$

$$\delta(t) = 0, \quad t \neq 0$$

$$\int_{-\infty}^{\infty} \delta(t) dt = 1$$

The given system is said to possess memory if the output of the system depends on past and future instants. If the output depends only on the present instant, then the system is said to have no memory.

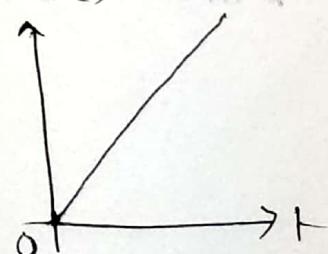
#### 2.4.5 - Ramp Function

The integral of the step function  $u(t)$  is a ramp function of unit slope. It is denoted by  $r(t)$ .

$$r(t) = \begin{cases} t, & t \geq 0 \\ 0, & t < 0 \end{cases} \quad [\text{continuous}]$$

Discrete,

$$r(n) = \begin{cases} n, & n \geq 0 \\ 0, & n < 0 \end{cases}$$



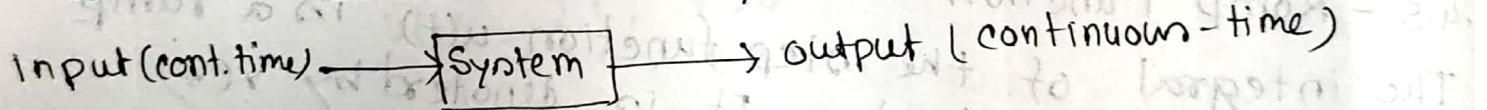
## 2.5 - System:

A system is an entity that manipulates one or more input signals to perform a function which results a new output function.

- Input → System → Output
1. Continuous and Discrete time System
  2. Stable and Unstable system
  3. Memory and Memoryless System
  4. Invertible and Noninvertible system
  5. Time-variant and time-invariant system
  6. Linear and Non-linear System
  7. Causal and Non-causal System

### 1. Continuous and Discrete-time System:

→ If the input and output of the system are continuous-time signals, then the system is called continuous-time system.



→ If the input and output of the system are discrete-time signals, then the system is called discrete-time system.

## 2.6.2 - Stable and Unstable System

→ A given system is said to be stable if and only if every bounded input produces a bounded output. It is also known as BIBO.

$$\text{implies } |x(t)| \leq M_x < \infty \text{ for all } t \quad / \text{Q.E.D.}$$

Ex- 2.39: ① Given  $h_1(n) = 2^n u(n-3)$ , so, general condition for this system will be,  $h_1(n) = \sum_{n=3}^{\infty} 2^n < \infty$

$$\therefore \sum_{n=3}^{\infty} 2^n = 2^3 + 2^4 + 2^5 + \dots + 2^{\infty} = \infty$$

Hence, the system is unstable.

## 2.6.3 - Memory and Memoryless

→ The given system is said to possess memory if the output of the system depends on past and future values. Also known as Dynamic System.

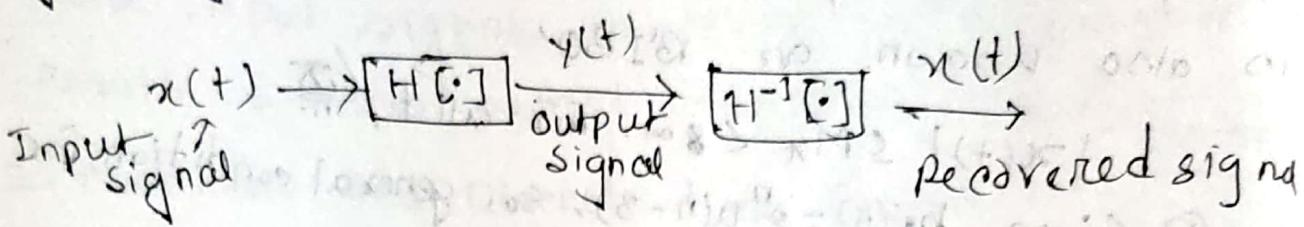
Ex -  $y(t) = x(t) + x(t-1) + x(t+1)$

→ The given system is said to be memoryless if the output of the system depends only on the present values.

Ex :  $y(t) = x(t)$

2.6.4 - Invertible and Noninvertible

A system is said to be an invertible system if the input signal given to the system can be recovered.

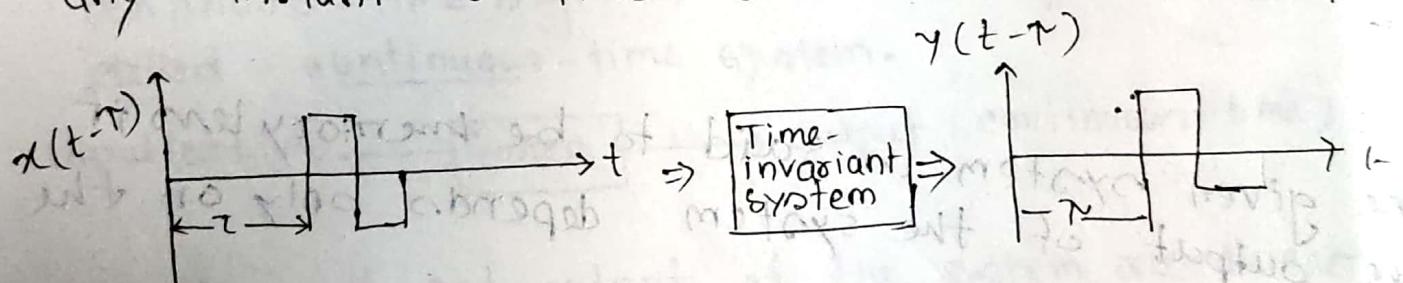


### Noninvertible:

A system is said to be noninvertible if the input signal given to the system cannot be recovered from the output signal of the system.

### 2.6.5 - Time-invariant and Time variant

A system is said to be time-invariant if the input signal is delayed or advanced by any factor that leads to some delay or advancement in the time scale by the same factor, the system responds to an input which is given at any instant of time and results in an output.



Problem-2.41: The input-output relation is given by  $y(t) = \sin[x(t)]$ . Determine whether the system is time invariant or not.

Ans:  $y(t) = \sin[x(t)]$

Let us assume the signal of the form

Let us introduce time delay  $t_0$  in the input signal in equation (1), then

$$x_2(t) = x_1(t - t_0)$$

The delay input therefore results in the output

$$y_2(t) = \sin[x_2(t)] = \sin[x_1(t - t_0)]$$

Let us introduce the same time delay  $t_0$  in the output of the equation

$$y_1(t - t_0) = \sin[x_1(t - t_0)]$$

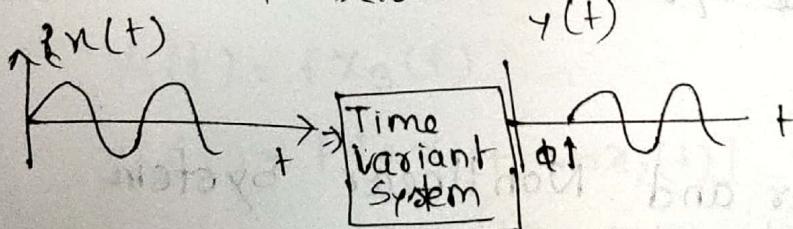
On comparing equations (2) and (3),

$$y_2(t) = y_1(t - t_0)$$

Hence system is time-invariant

#### Time variant system-

A system is said to be time-variant if the output signal is delayed or advanced with respect to input signal as shown below:



#### Problem 2.42 -

The input-output relation is given by  $y(t) = t x(t)$ . Determine whether the system is time-variant or not.

Solution:

$$y(t) = t x(t)$$

Let's assume the signal of the form

$$y_1(t) = t x_1(t) \quad \text{--- (i)}$$

let us introduce time delay  $t_0$  in the input signal in equation 1.

$$x_2(t) = x_1(t - t_0)$$

The delay in input results in a output

$$y_2(t) = t x_2(t) = t x_1(t - t_0) \quad \text{--- (ii)}$$

Let's introduce the same delay  $t_0$  in the output of the system

$$y(t - t_0) = (t - t_0) x_1(t - t_0) \quad \text{--- (iii)}$$

On comparing equation (2) and (3),

$$y_2(t) \neq y_1(t - t_0)$$

Hence, the system is time-variant.

## 2.6.6 Linear and Nonlinear System

Input      Output

$$x_1(t) = y_1(t)$$

$$x_2(t) = y_2(t) \quad \text{Then the system is said to be linear if}$$

1. The response to  $x_1(t) + x_2(t)$  is  $y_1(t) + y_2(t)$

2. The response to  $a\mathbf{x}_1(t) + b\mathbf{x}_2(t)$  is  $a\mathbf{y}_1(t) + b\mathbf{y}_2(t)$ , where  $a$  and  $b$  are complex constants (scaling property)

$$T[a\mathbf{x}_1(t) + b\mathbf{x}_2(t)] = aT[\mathbf{x}_1(t)] + bT[\mathbf{x}_2(t)]$$

$$T[a\mathbf{x}_1(t) + b\mathbf{x}_2(t)] = a\mathbf{y}_1(t) + b\mathbf{y}_2(t)$$

problem:

2.4 X - Determine whether the given continuous-time system is linear or not.  $\mathbf{y}(t) = t\mathbf{x}(t)$

Solve: Given

$$\mathbf{y}(t) = t\mathbf{x}(t)$$

$$\mathbf{y}_1(t) = t\mathbf{x}_1(t)$$

$\mathbf{x}_2(t)$  is response  $\mathbf{y}_2(t)$

$$\mathbf{y}_2(t) = t\mathbf{x}_2(t)$$

The two defined signals are related by

$$\mathbf{x}_3(t) = a\mathbf{x}_1(t) + b\mathbf{x}_2(t)$$

Then the output  $\mathbf{y}_3(t)$  is defined as

$$\mathbf{y}_3(t) = t\mathbf{x}_3(t)$$

$$\mathbf{y}_3(t) = t[a\mathbf{x}_1(t) + b\mathbf{x}_2(t)]$$

$$\mathbf{y}_3(t) = a t \mathbf{x}_1(t) + b t \mathbf{x}_2(t)$$

$$= a\mathbf{y}_1(t) + b\mathbf{y}_2(t)$$

Therefore the system is linear.

## 2.6.7 - Causal and Noncausal

Causal system-

In a causal system, the output response of the system at any time depends only on the present input or on the past input, but not on the future inputs.

Ex:

$$y(n) = x(n) - x(n-1)$$

$$y(t) = t x(t)$$

In noncausal system, the output response of the system depends on the future input values also.

Ex:

$$y(n) = n^v x(n)$$

$$y(t) = x(n+1) - x(n)$$

Problem - 2.54 :

Check causal or not.

$$\textcircled{i} \quad y(t) = t x(t) \quad \textcircled{ii} \quad y(t) = x(t^v) \quad \textcircled{iii} \quad y(t) = x^v(t)$$

$$\textcircled{iv} \quad y(t) = x(\sin(t)), \quad \textcircled{v} \quad y(t) = \int_{-\infty}^{t^v} x(\tau) d\tau$$

$$\textcircled{vi} \quad y(t) = \frac{d x(t)}{dt}$$

Solution:

$$(t) \text{ and } s = (t) \times (0)$$

i)  $y(t) = t x(t)$

Let  $t=0$ , then  $y(0)=0$

$t=1$ , then  $y(1)=x(1)$

$t=-1$ , then  $y(-1)=-x(-1)$

For all values of  $t$ , the output depends on present and past values of the input.

So, this is causal.

ii)  $y(t)=x(t+1)$

Let,  $t=0$  then  $y(0)=0$

$t=1$ , then  $y(1)=x(2)$

$t=-1$  then  $y(-1)=x(0)$

$t=2$  then  $y(2)=x(3)$

In the last two cases, the output value depends on the future value of the input.

So, the system is noncausal.

iii)  $y(t) = x^*(t)$

Let,  $t=0$ , then  $y(0)=x^*(0)$

$t=-1$ , then  $y(-1)=x^*(-1)$

$t=1$ , then  $y(1)=x^*(1)$

The output value does not depend on the future value of the input. Hence, the system is causal.

$$\text{iv) } y(t) = x(\sin t)$$

Let,  $t=0$ , then  $y(0) = x[\sin(0)]$

$t=-1$ , then  $y(-1) = x[\sin(-1)]$

$t=1$ , then  $y(1) = x[\sin(1)]$

The output value does not depend on the future value of the input. Hence, the system is causal.

Difference → page - 97

In non-causal system, the output  $(x(t))_{t>0} = (t)x$ .  
System depends on present and past values of

$$y(n) = n!x = (t)v \text{ with } t < n$$

$$y(t) = \frac{(t)!}{(t-n)!}x = (t-n)v \text{ with } t > n$$

$$(P)x = (t)v \text{ with } t < n$$

Output depends on past values of input  
Input depends on future values of output  
No causality

$$(0)x = (0)v \text{ with } t < 0 \text{ or } t > 0$$

$$(-1)x = (-1)v \text{ with } t < 0$$

$$(1)x = (1)v \text{ with } t > 0$$

$$(2)x = (2)v \text{ with } t > 0$$

Problem

3.1 - Express the given signal sequence as a time-shifted impulse.

$$x(n) = \{1, -2, 8, 4, 5, -3, 7\}$$

Solve:

↑ shows the value of the data for  $n=0$ .

$n$	-3	-2	-1	0	1	2	3
$x(n)$	1	-2	8	4	5	-3	7

$$x(n) = \sum_{k=-\infty}^{\infty} x(k) \delta(n-k)$$

$$x(n) = \sum_{k=-3}^{3} x(k) \delta(n-k)$$

$$x(n) = x(-3) \delta(n+3) + x(-2) \delta(n+2) + x(-1) \delta(n+1) + x(0) \delta(n) \\ + x(1) \delta(n-1) + x(2) \delta(n-2) + x(3) \delta(n-3)$$

$$x(n) = 1 \delta(n+3) - 2 \delta(n+2) + 8 \delta(n+1) + 4 \delta(n) + 5 \delta(n-1) \\ - 3 \delta(n-2) + 7 \delta(n-3)$$

Problem - 3.2 - express as time-shifted impulse.

$$x(n) = \{2, 3, 0, 7, 8, -15, 18, 20\}$$

Solve:

$n$	-2	-1	0	1	2	3	4	5
$x(n)$	2	3	0	7	8	-15	18	20

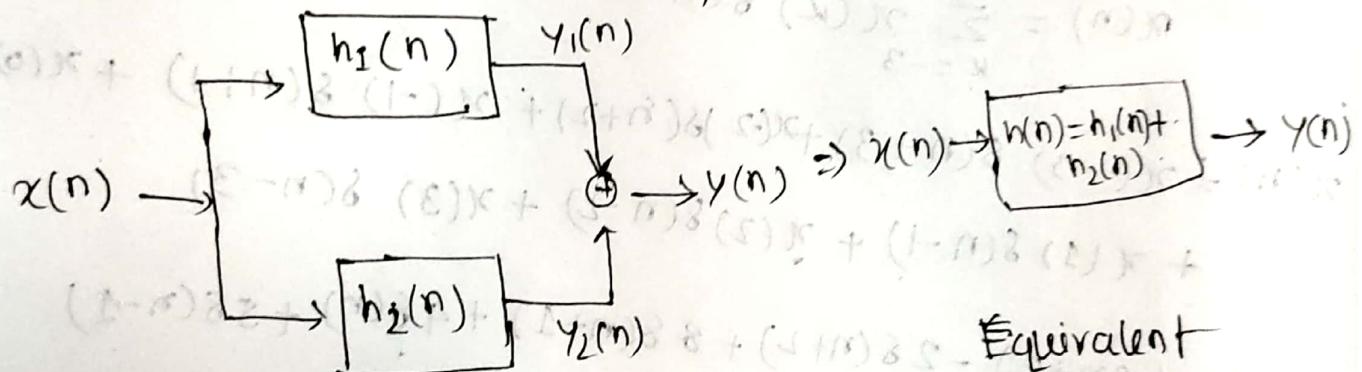
$$x(n) = \sum_{k=-\infty}^{\infty} x(k) \delta(n-k)$$

$$x(n) = \sum_{k=-2}^{5} x(k) \delta(n-k)$$

$$x(n) = x(-2) \delta(n+2) + x(-1) \delta(n+1) + x(0) \delta(n) + x(1) \delta(n-1) \\ + x(2) \delta(n-2) + x(3) \delta(n-3) + x(4) \delta(n-4) \\ + x(5) \delta(n-5)$$

$$x(n) = 2\delta(n+2) + 3\delta(n+1) + 7\delta(-1) + 8\delta(n-2) \\ - 15\delta(n-3) + 18\delta(n-4) + 20\delta(n-5)$$

### 3.2.1 - Distributive Property (DD)



Systems connected in parallel

By def of distributive property,

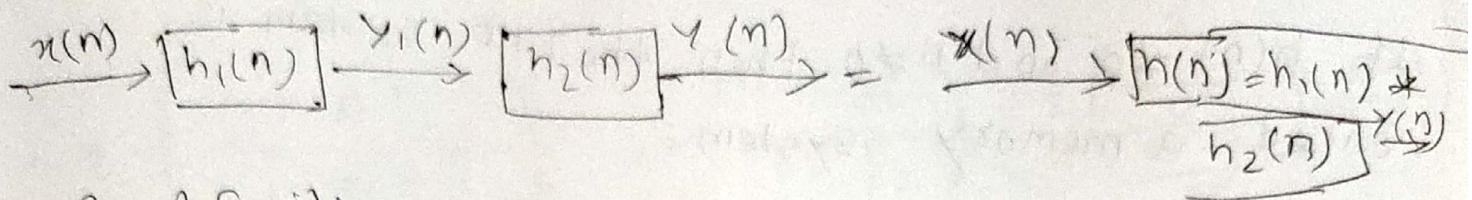
$$x(n) * [h_1(n) + h_2(n)] = x(n) * h_1(n) + x(n) * h_2(n)$$

In short,  $x(n) * h_1(n) + x(n) * h_2(n) = x(n) * [h_1(n) + h_2(n)]$

### 3.2.2 - Associative property

$(A \circ B)$  bracket

impulse responses  $h_1(n), h_2(n)$



By definition of the associative property,

$$[x(n) * h_1(n)] * h_2(n) = x(n) * [h_1(n) * h_2(n)]$$

Proof: The output of the first system

$$y_1(n) = x(n) * h_1(n) \quad \text{--- (1)}$$

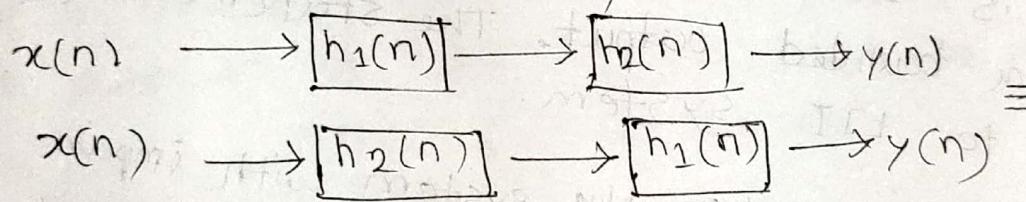
The output of the second system

$$y(n) = y_1(n) * h_2(n)$$

$$\therefore y(n) = x(n) * h_1(n) * h_2(n) \quad [\text{From (1)}]$$

### 3.2.3 - Commutative property

CP position



By definition,

$$h_1(n) * h_2(n) = h_2(n) * h_1(n)$$

$$h_1(n) * h_2(n) = \sum_{k=-\infty}^{\infty} h_1(k) h_2(n-k)$$

3.3

### 3.3.1 - Memory with and without

A system is memoryless if the output at any time depends only on the present input.

$$y(n) = \sum_{k=-\infty}^{\infty} x(k) u \delta(n-k) \quad \begin{cases} \delta(n)=1 \\ \delta(n-k)=1 \end{cases} \quad \begin{matrix} u=h(0) \\ \text{by constant} \end{matrix}$$

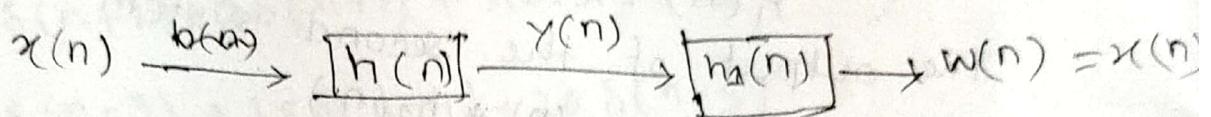
$$y(n) = k x(k) \rightarrow h(n) = 0$$

$y(n) = \kappa x(n)$  is a memoryless LTI system.

If  $h(n) \neq 0$  and  $n \neq 0$  then the LTI system is called a memory system.

### 3.3.2 - Invertibility of LTI system

A system is invertible only if an inverse system exists. Similarly, an LTI system is invertible only if an inverse LTI system exists.



### 3.3.3 - Stability

A system is said to be stable if every bounded input produces a bounded output. The statement can be extended to LTI system.

Pro-3.3 - Find whether the system with impulse response  $h(n) = 2e^{-2|n|}$  is stable or not.

Ans:

$$\sum_{n=-\infty}^{\infty} |h(n)| < \infty, \text{ Stability condition,}$$

$$\sum_{n=-\infty}^{\infty} |h(n)| = \sum_{n=-\infty}^{\infty} 2e^{-2|n|}$$

$$= 2 \sum_{n=0}^{\infty} e^{-2|n|} = 2 \left[ \sum_{n=-\infty}^{0} e^{-2(-n)} + \sum_{n=0}^{\infty} e^{-2n} \right]$$

$$= 2 \left[ \sum_{n=1}^{\infty} e^{-2n} + \sum_{n=0}^{\infty} e^{-2n} \right]$$

$$= 2 \left[ \frac{e^{-20}}{1-e^{-20}} + \frac{1}{1-e^{-20}} \right]$$

$$= 2 \left( \frac{1+e^{-2}}{1-e^{-2}} \right) = 2 \left( \frac{1+\frac{1}{e^2}}{1-\frac{1}{e^2}} \right) = 2 \left( \frac{\frac{e^2+1}{e^2}}{\frac{e^2-1}{e^2}} \right) = 2 \left( \frac{e^2+1}{e^2-1} \right)$$

$\Rightarrow 2 \left( \frac{1+e^{-2}}{1-e^{-2}} \right) < \infty$ . So the system is stable.

Problem -  $3.4 - h(n) = e^{2n}$ , stable or not.

Ans.  $\sum_{n=-\infty}^{\infty} |h(n)| = \sum_{n=-\infty}^{\infty} e^{2n} = 1+e^2+e^4+e^6+\dots = \infty$

so, this is unstable.

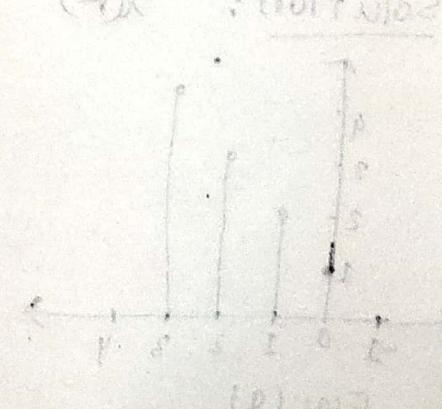
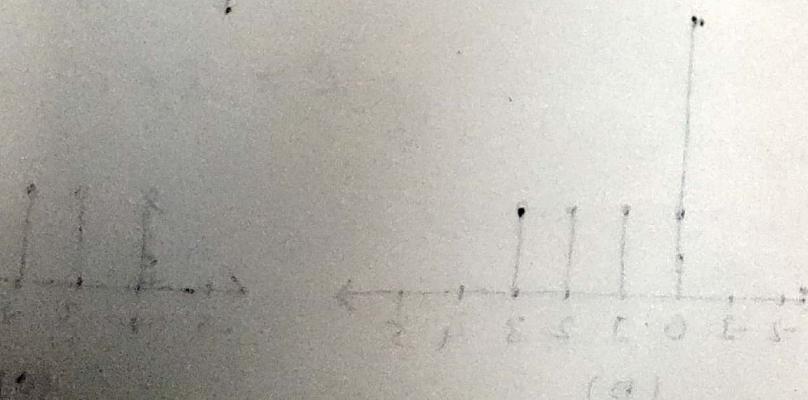
### 3.3.4: Causal System-

For a discrete-time LTI system,  $h(n) = 0$  for  $n < 0$ .  
The output of the system must be expressed as

$$y(n) = \sum_{k=0}^{\infty} x(k) h(n-k)$$

$$\{x(n)\} = \{1, 2, 3, 4, 5, 6, 7, 8, 9, 10, 11, 12, 13, 14, 15, 16, 17, 18, 19, 20\}$$

$$\{h(n)\} = \{1, 2, 3, 4, 5, 6, 7, 8, 9, 10, 11, 12, 13, 14, 15, 16, 17, 18, 19, 20\}$$



### 3.4 - Linear Convolution.

The convolution equation can be given as an algorithm

1. Plot both  $x(k)$  and  $h(k)$
2. Reflect  $h(k)$  about  $k=0$  to obtain  $h(-k)$
3. Shift  $h(-k)$  by  $n$  (towards left for  $-n$  and towards right for  $+n$ )
4. Let the initial value of  $n$  be negative
5. Multiply each element of  $x(k)$  with  $h(n-k)$  and add all the product terms to obtain  $y(n)$
6. Shift  $h(n-k)$  by incrementing the value of  $n$  by one and do step 5.
7. Do step 6 until the product of  $x(k)$  and  $h(n-k)$  reduces to zero.

P-3.5:

Convolution: It is a mathematical way of combining two signals to produce a new signal which is having the characteristics of both signals.

Ex: 3.5 - Perform the convolution of the two sequences

$$x(n) = \{1, 2, 3, 4\}; h(n) = \{1, 1, 1, 1\}$$

Solution:  $x(k)$

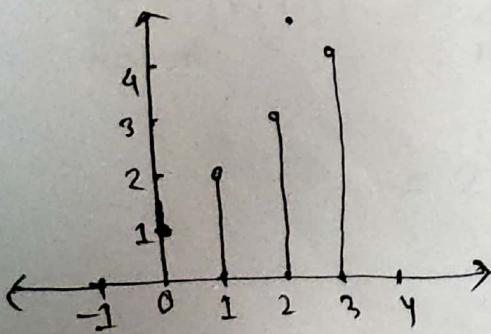
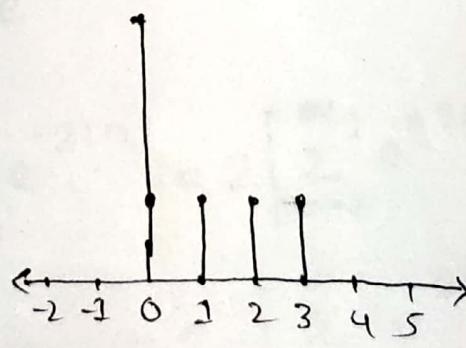


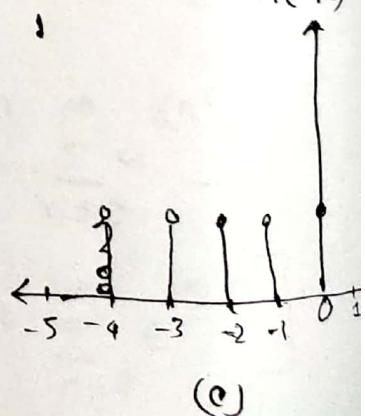
Fig: (a)

$h(k)$



(b)

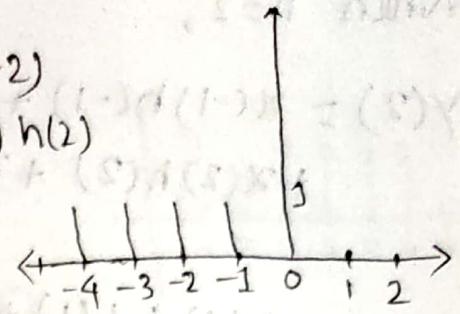
$h(-k)$



(c)

When  $n = -1$

$$\begin{aligned}Y(-1) &= x(-4)h(-4) + x(-3)h(-3) + x(-2)h(-2) \\&\quad + x(-1)h(-1) + x(0)h(0) + x(1)h(1) + x(2)h(2) \\&\quad + x(3)h(3) \\&= 0(1) + 0(1) + 0(1) + 0(1) + 1(0) + \\&\quad 2(0) + 3(0) + 4(0) \\&= 0\end{aligned}$$

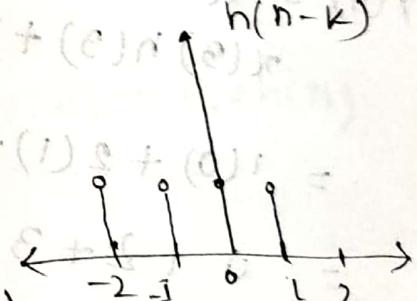


$n = 0$

$$\begin{aligned}Y(0) &= x(-3)h(-3) + x(-2)h(-2) + x(-1)h(-1) + x(0)h(0) \\&\quad + x(1)h(1) + x(2)h(2) + x(3)h(3) \\&= 0(1) + 0(1) + 0(1) + 1(1) + 2(0) + 3(0) + 4(0) \\&= 1\end{aligned}$$

When  $n = 1$ ,

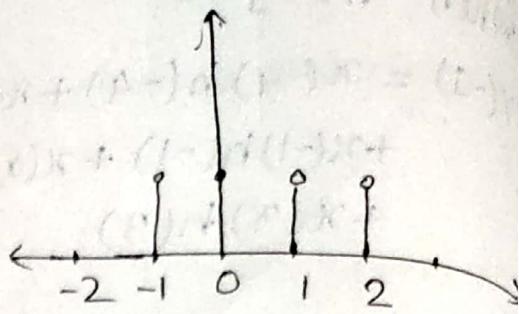
$$\begin{aligned}Y(1) &= x(-2)h(-2) + x(-1)h(-1) + x(0)h(0) \\&\quad + x(1)h(1) + x(2)h(2) + x(3)h(3) \\&= 0(1) + 0(1) + 1(1) + 2(1) + 3(0) + 4(0)\end{aligned}$$



$$= 1 + 2 = 3$$

When  $n=2$ ,

$$Y(2) = x(-1)h(-1) + x(0)h(0) + x(1)h(1) + x(2)h(2) + x(3)h(3)$$



$$= 0(-1) + 1(1) + 2(1) + 3(1) + 4(0)$$

$$= 1 + 2 + 3 + 0$$

$$= 6$$

When  $n=3$ ,

$$Y(3) = x(0)h(0) + x(1)h(1) + x(2)h(2) + x(3)h(3)$$

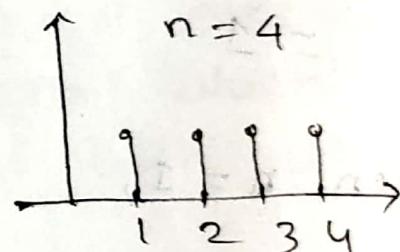
$$= 1(1) + 2(1) + 3(1) + 4(1)$$

$$= 1 + 2 + 3 + 4$$

$$= 10$$

When  $n=4$ ,

$$Y(4) = x(0)h(0) + x(1)h(1) + x(2)h(2) + x(3)h(3) + x(4)h(4)$$



$$= 1(0) + 2(1) + 3(1) + 4(1) + 0(1)$$

$$= 0 + 2 + 3 + 4 + 0$$

$$= 9$$

When  $n=5$

$$Y(5) = x(0)h(0) + x(1)h(1) + x(2)h(2) + x(3)h(3) + x(4)h(4) + x(5)h(5)$$

$$= 1(0) + 2(0) + 3(1) + 4(1) + 0(1) + 0(1)$$

$$= 5$$

$$= 3 + 4 = 7$$

when  $n = 6$

$$\begin{aligned}y(6) &= x(0)h(0) + x(1)h(1) + x(2)h(2) \\&\quad + x(3)h(3) + x(4)h(4) + x(5)h(5) \\&\quad + x(6)h(6)\end{aligned}$$

$$\begin{aligned}&= 1(0) + 2(0) + 3(0) + 4(1) + 0(1) + 0(1) + 0(1) \\&= 4\end{aligned}$$

when  $n = 7$

$$\begin{aligned}y(7) &= x(0)h(0) + x(1)h(1) + x(2)h(2) \\&\quad + x(3)h(3) + x(4)h(4) + x(5)h(5) \\&\quad + x(6)h(6) + x(7)h(7)\end{aligned}$$

$$\begin{aligned}&= 1(0) + 2(0) + 3(0) + 4(0) + 0(1) + 0(1) + 0(1) \\&= 0\end{aligned}$$

The result of the convolution is  $y(n) = x(n) * h(n)$

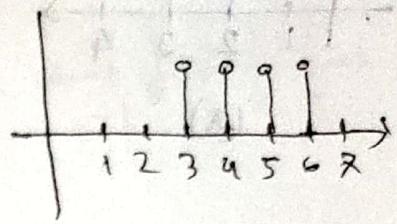
$$= \{1, 3, 6, 10, 9, 7, 4\}$$

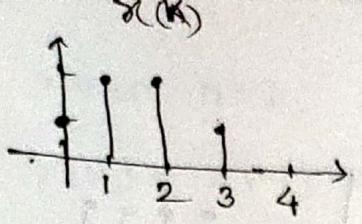
Problem - 3.6: Perform convolution

$$x(n) = \{1, 2, 2, 1\}; h(n) = \{1, 2, 2, 2\}$$

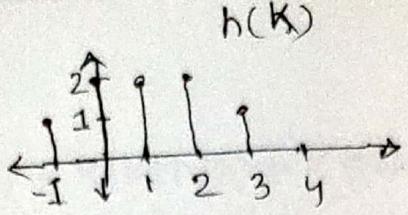
Solution -

Plot the  $x(n)$  and  $h(n)$

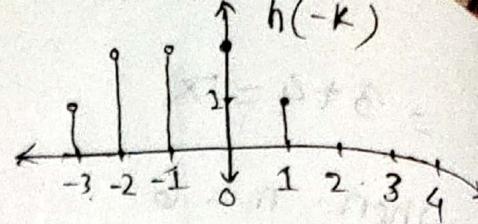




(a)



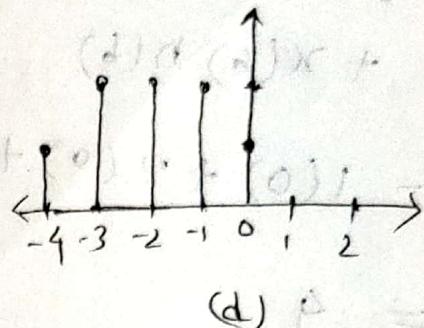
(b)



(c)

when  $n = -1$ , multiply (a)  $\times$  (d)

$$\begin{aligned} Y(-1) &= x(-4)h(-4) + x(-3)h(-3) + \\ &\quad x(-2)h(-2) + x(-1)h(-1) + x(0)h(0) \\ &\quad + x(1)h(1) + x(2)h(2) + x(3)h(3) \\ &= 0(1) + 0(2) + 0(2) + 0(2) + 1(1) \\ &\quad + 2(0) + 2(0) + \underline{\mathbf{1(0)}} \end{aligned}$$

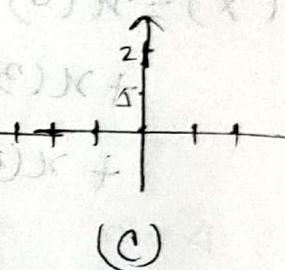


(d)

$$= 1$$

when,  $n = 0$

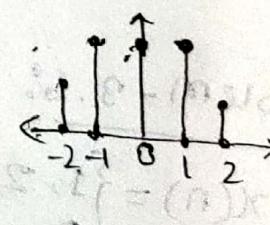
$$\begin{aligned} Y(0) &= x(-3)h(-3) + x(-2)h(-2) + \\ &\quad x(-1)h(-1) + x(0)h(0) + x(1)h(1) \\ &\quad + x(2)h(2) + x(3)h(3) \\ &= 0(1) + 0(2) + 0(2) + \underline{\mathbf{1(2)}} + 2(1) + 2(0) \\ &\quad + 2(0) + \underline{\mathbf{1(0)}} \\ &= 2 + 2 = 4 \end{aligned}$$



(c)

when,  $n = 1$ ,

$$\begin{aligned} Y(1) &= x(-2)h(-2) + x(-1)h(-1) + x(0)h(0) + \\ &\quad x(1)h(1) + x(2)h(2) + x(3)h(3) \\ &= 0(1) + 0(2) + \underline{\mathbf{1(2)}} + 2(2) + 2(1) + \underline{\mathbf{1(0)}} \\ &= 2 + 4 + 2 = 8 \end{aligned}$$



when,  $n = 2$

$$\begin{aligned}
 y(2) &= x(-1)h(-1) + x(0)h(0) + x(1)h(1) \\
 &\quad + x(2)h(2) + x(3)h(3) \\
 &= 0(1) + 1(2) + 2(2) + 2(2) + 1(1) \\
 &= 2 + 4 + 4 + 1 = 11
 \end{aligned}$$

when,  $n=3$

$$\begin{aligned}
 y(3) &= x(0)h(0) + x(1)h(1) + x(2)h(2) \\
 &\quad + x(3)h(3) + x(4)h(4)
 \end{aligned}$$

$$\begin{aligned}
 &= 1(1) + 2(2) + 2(2) + 1(2) + 0(1) \\
 &= 1 + 4 + 4 + 2 \\
 &= 11
 \end{aligned}$$

when,  $n=4$

$$\begin{aligned}
 y(4) &= x(0)h(0) + x(1)h(1) + x(2)h(2) + \\
 &\quad x(3)h(3) + x(4)h(4) + x(5)h(5)
 \end{aligned}$$

$$\begin{aligned}
 &= 1(0) + 2(1) + 2(2) + 1(2) + 0(2) + 0(1) \\
 &= 2 + 4 + 2 \\
 &= 8
 \end{aligned}$$

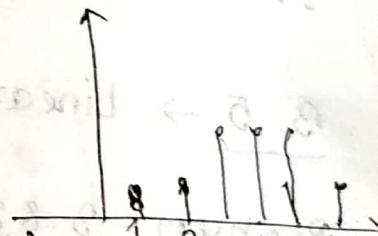
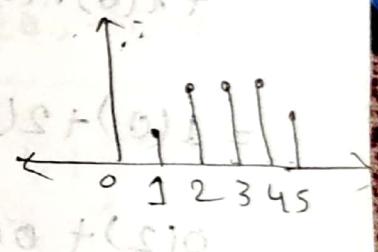
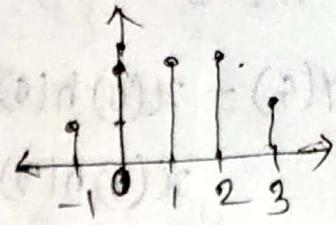
when,  $n=5$

$$\begin{aligned}
 y(5) &= x(0)h(0) + x(1)h(1) + x(2)h(2) + \\
 &\quad x(3)h(3) + x(4)h(4) + x(5)h(5) + \\
 &\quad x(6)h(6)
 \end{aligned}$$

$$= 1(0) + 2(0) + 2(1) + 2(2) + 0(2) + 0(2) + 0(1)$$

$$= 2 + 2$$

$$= 4$$



$$\{1, 1, 1, 1\} = (n)x$$

$$\{1, 1, 1, 1, 1\} = (n)x$$

When

$$n = 6$$

$$Y(6) = x(0)h(0) + x(1)h(1) + x(2)h(2) + \\ x(3)h(3) + x(4)h(4) + x(5)h(5) \\ + x(6)h(6) + x(7)h(7)$$

$$= 1(0) + 2(0) + 2(0) + 1(1) + 0(2) + 0(2)$$

$$\text{when } + 0(1) = 1$$

$$n = 7$$

$$Y(7) = x(0)h(0) + x(1)h(1) + x(2)h(2) + \\ x(3)h(3) + x(4)h(4) + x(5)h(5) \\ + x(6)h(6) + x(7)h(7) + x(8)h(8)$$

$$= 1(0) + 2(0) + 2(0) + 1(0) + 0(1) +$$

$$0(2) + 0(2) + 0(2) + 0(1)$$

$$= 0$$

$\therefore$  The convolution  $= x(n) * h(n) = \{1, 4, 8, 11, 11, 8, 4, 1\}$

3. 5  $\rightarrow$  Linear Convolution cross-table method

Problem - 3.8:

Perform the convolution [method matrix] of  $x(n)$  and  $h(n)$  where,

$$x(n) = \{1, 2, 3, 4\}$$

$$h(n) = \{1, 1, 1, 1\}$$

$\rightarrow x(n)$

$$h(n) \begin{bmatrix} 1 & 2 & 3 & 4 \\ 1 & 1 & 2 & 3 & 4 \\ 1 & 1 & 2 & 3 & 4 \\ 1 & 1 & 2 & 3 & 4 \end{bmatrix}$$

Problem - 3.9 : Convolution  
 $x(n) = \{1, -2, 3, -4\}$   
 $h(n) = \{4, -3, 2, -1\}$   
Solution:  $\rightarrow x(n)$

$$\begin{array}{cccc} 1 & -2 & 3 & -4 \\ 4 & 4 & -8 & 12 & -16 \\ -3 & -3 & 6 & -9 & 12 \\ 2 & 2 & -4 & 6 & -8 \\ -1 & -1 & 2 & -3 & 4 \end{array}$$

$$\therefore y(n) = x(n) * h(n)$$

$$= \{1, (2+1), (3+2+1), (4+3+2+1), \\ (4+3+2), 3+4, 4\} \\ = \{1, 3, 6, 10, 9, 7, 4\}$$

$$y(n) = x(n) * h(n) = \{4, (-8-3), \\ (2+6+12), (-1-4-9+16), (2+6+12), \\ (-3-8), 4\} \\ = \{4, -11, 20, 30, 20, -11, 4\}$$

### 3.6 - Matrix Method: Convolution

P-3.10:  $x(n) = \{1, 2, 3, 4\}, h(n) = \{1, 1, 1, 1\}$

Solve:

$$X = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 2 & 1 & 0 & 0 \\ 3 & 2 & 1 & 0 \\ 4 & 3 & 2 & 1 \\ 0 & 4 & 3 & 2 \\ 0 & 0 & 4 & 3 \\ 0 & 0 & 0 & 4 \end{bmatrix} \quad H = \begin{bmatrix} 1 \\ 1 \\ 1 \\ 1 \end{bmatrix}$$

$$Y = XH = \begin{bmatrix} 1 & 0 & 0 & 0 \\ 2 & 1 & 0 & 0 \\ 3 & 2 & 1 & 0 \\ 4 & 3 & 2 & 1 \\ 0 & 4 & 3 & 2 \\ 0 & 0 & 4 & 3 \\ 0 & 0 & 0 & 4 \end{bmatrix} \times \begin{bmatrix} 1 \\ 1 \\ 1 \\ 1 \end{bmatrix} = \begin{bmatrix} 1 \\ 2+1 \\ 3+2+1 \\ 4+3+2+1 \\ 4+3+2 \\ 4+3 \\ 4 \end{bmatrix} = \begin{bmatrix} 1 \\ 3 \\ 6 \\ 10 \\ 9 \\ 7 \\ 4 \end{bmatrix}$$

$$3.11) x(n) = \{1, -2, 3, -4\}, h(n) = \{4, -3, 2, -1\}$$

Solve

$$X = \begin{bmatrix} 1 & 0 & 0 & 0 \\ -2 & 1 & 0 & 0 \\ 3 & -2 & 1 & 0 \\ -4 & 3 & -2 & 1 \\ 0 & -4 & 3 & -2 \\ 0 & 0 & -4 & 3 \\ 0 & 0 & 0 & -4 \end{bmatrix} \quad H = \begin{bmatrix} 4 \\ -3 \\ 2 \\ -1 \end{bmatrix}$$

$$XH = \begin{bmatrix} 1 & 0 & 0 & 0 \\ -2 & 1 & 0 & 0 \\ 3 & -2 & 1 & 0 \\ -4 & 3 & -2 & 1 \\ 0 & -4 & 3 & -2 \\ 0 & 0 & -4 & 3 \\ 0 & 0 & 0 & -4 \end{bmatrix} \times \begin{bmatrix} 4 \\ -3 \\ 2 \\ -1 \end{bmatrix} = \begin{bmatrix} 4 \\ -8-3 \\ 12+6+2 \\ -16-9-4-1 \\ 12+6+2 \\ -8-3 \\ 4 \end{bmatrix} = \begin{bmatrix} 4 \\ -11 \\ 20 \\ -30 \\ 20 \\ -19 \\ 4 \end{bmatrix}$$

### 3.8 - Deconvolution.

Deconvolution is 'undo' procedure of convolution.

P-3.21:

$$31.11.18 = \text{odd } 3 \times 2 \times 1.18 = (a) \times 201.01.9$$

$$\begin{bmatrix} 1 \\ 1 \\ 1 \\ 1 \end{bmatrix} = H \quad \begin{bmatrix} 0 & 0 & 0 & 17 \\ 0 & 0 & 1 & 8 \\ 0 & 1 & 8 & 8 \\ 1 & 8 & 8 & 0 \\ 8 & 8 & 0 & 0 \\ 8 & 0 & 0 & 0 \end{bmatrix} = X$$

$$\begin{bmatrix} 1 \\ 1 \\ 1 \\ 1 \end{bmatrix} = \begin{bmatrix} 1+2 \\ 1+5+8 \\ 1+5+8+9 \\ 1+5+8+9+4 \end{bmatrix} = \begin{bmatrix} 1 \\ 14 \\ 24 \\ 37 \end{bmatrix} \times \begin{bmatrix} 0 & 0 & 0 & 17 \\ 0 & 0 & 1 & 8 \\ 0 & 1 & 8 & 8 \\ 1 & 8 & 8 & 0 \\ 8 & 8 & 0 & 0 \\ 8 & 0 & 0 & 0 \end{bmatrix} = HX = Y$$

Class - (12.07.23) Fourier analysis is a method to analysis every type of signal.

1. Fourier Series for continuous time periodic

1.1 → In trigonometric form:

calculation to find out the value of  $a_0$ ,

we know,  $f(\theta) = a_0 + \sum_{n=1}^{\infty} (a_n \cos n\theta + b_n \sin n\theta)$

$$\int_0^{2\pi} f(\theta) d\theta = \int_0^{2\pi} a_0 d\theta + \sum_{n=1}^{\infty} \left( \int_0^{2\pi} a_n \cos n\theta d\theta + \int_0^{2\pi} b_n \sin n\theta d\theta \right)$$

$$\text{or, } \int_0^{2\pi} f(\theta) d\theta = \int_0^{2\pi} a_0 d\theta + \sum_{n=1}^{\infty} \int_0^{2\pi} \cos n\theta d\theta + \sum_{n=1}^{\infty} b_n \int_0^{2\pi} \sin n\theta d\theta$$

$$= \int_0^{2\pi} a_0 d\theta + 0 + 0 \quad [ \because \cos 2\pi = 1 \quad \sin 2\pi = 0 ]$$

$$= a_0 \int_0^{2\pi} d\theta$$

$$\text{or, } \int_0^{2\pi} f(\theta) d\theta = a_0 [ \theta ]_0^{2\pi} = a_0 (2\pi - 0) = 2\pi a_0$$

$$\text{or, } 2\pi a_0 = \int_0^{2\pi} f(\theta) d\theta$$

$$\text{or, } a_0 = \frac{1}{2\pi} \int_0^{2\pi} f(\theta) d\theta$$

Calculation to find out the value of  $a_n$ :

We know that,

$$f(\theta) = a_0 + \sum_{n=1}^{\infty} (a_n \cos n\theta + b_n \sin n\theta)$$

$$\Rightarrow f(\theta) = a_0 + a_1 \cos \theta + a_2 \cos 2\theta + \dots + a_n \cos n\theta + b_1 \sin \theta +$$

$$b_2 \sin 2\theta + \dots + b_n \sin n\theta$$

$$\Rightarrow \int_0^{2\pi} f(\theta) \cos n\theta d\theta = \int_0^{2\pi} a_0 \cos n\theta d\theta + \int_0^{2\pi} a_1 \cos \theta \cos n\theta d\theta + \int_0^{2\pi} a_2 \cos 2\theta \cos n\theta d\theta + \dots + \int_0^{2\pi} a_n \cos n\theta \cos n\theta d\theta$$

$$\cos 2\theta d\theta + \int_0^{2\pi} a_n \cos n\theta \cos n\theta + \int_0^{2\pi} b_n \sin n\theta \cos n\theta$$

$$\int_0^{2\pi} b_2 \sin 2\theta \cos n\theta d\theta + \dots + \int_0^{2\pi} b_n \sin n\theta \cos n\theta$$

$$\Rightarrow \int_0^{2\pi} f(\theta) \cos n\theta d\theta = a_0 \int_0^{2\pi} \cos n\theta d\theta + 0 + 0 + \dots + a_n \pi + 0 + \dots + 0$$

$$\Rightarrow \int_0^{2\pi} f(\theta) \cos n\theta d\theta = a_n \pi$$

$$\Rightarrow a_n \pi = \int_0^{2\pi} f(\theta) \cos n\theta d\theta$$

$$\Rightarrow a_n = \frac{1}{\pi} \int_0^{2\pi} f(\theta) \cos n\theta d\theta$$

$\cos - \text{एवं } \int_0^{2\pi} \cos n\theta \cos n\theta \rightarrow \pi$  (प्राप्त होता है)

$\text{परन्तु } \int_0^{2\pi} \sin n\theta \cos n\theta \rightarrow 0$

$\sin - \text{एवं } \int_0^{2\pi} \sin n\theta \cos n\theta \rightarrow 0$

$\text{परन्तु } \int_0^{2\pi} \sin n\theta \cos n\theta \rightarrow 0$

$\sin x \cos x = 0$  always

Calculation to find out the value of  $b_n$ :

$$\int_0^{2\pi} \cos n\theta \cos n\theta d\theta = \pi$$

$$f(\theta) = a_0 + \sum_{n=1}^{\infty} (a_n \cos n\theta + b_n \sin n\theta)$$

$$\Rightarrow \int_0^{2\pi} \sin n\theta d\theta = \int_0^{2\pi} a_n \sin n\theta d\theta + \sum_{n=1}^{\infty} \int_0^{2\pi} a_n \cos n\theta \sin n\theta d\theta + \sum_{n=1}^{\infty} \int_0^{2\pi} b_n \sin n\theta \sin n\theta d\theta$$

$$b_n \sin n\theta \sin n\theta d\theta \left[ \frac{1}{n} \right] = b_n \pi$$

$$= 0 + 0 + \sum_{n=1}^{\infty} \int_0^{2\pi} b_n \sin n\theta \sin n\theta d\theta + \dots +$$

$$\int_0^{2\pi} b_n \sin n\theta \sin n\theta d\theta$$

(कर्तिक और दिवाली)

$$= 0 + \dots + b_n \pi$$

$$\Rightarrow \int_0^{2\pi} f(\theta) \sin n\theta d\theta = b_n \pi$$

$$\Rightarrow b_n = \frac{1}{\pi} \int_0^{2\pi} f(\theta) \sin n\theta d\theta$$

Note:

$$f(\theta) = a_0 + \sum_{n=1}^{\infty} (a_n \cos n\theta + b_n \sin n\theta)$$

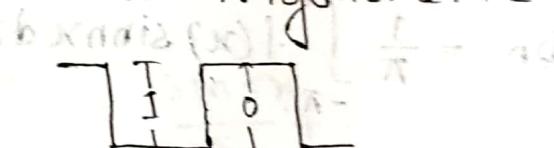
$$a_0 = \frac{1}{2\pi} \int_0^{2\pi} f(\theta) d\theta$$

$$a_n = \frac{1}{\pi} \int_0^{2\pi} f(\theta) \cos n\theta d\theta$$

$$b_n = \frac{1}{\pi} \int_0^{2\pi} f(\theta) \sin n\theta d\theta$$

Example-1: Find the mathematical equation for given signal using Fourier series as trigonometric form.

$$f(x) = \begin{cases} 0 & -\pi \leq x \leq 0 \\ 1 & 0 \leq x \leq \pi \end{cases}$$



Solution: We know that,

$$\begin{aligned} a_0 &= \frac{1}{2\pi} \int_{-\pi}^{\pi} f(x) dx \\ &= \frac{1}{2\pi} \int_{-\pi}^0 f(x) dx + \frac{1}{2\pi} \int_0^{\pi} f(x) dx \\ &= 0 + \frac{1}{2\pi} \int_0^{\pi} 1 dx \\ &= \frac{1}{2\pi} [x]_0^{\pi} \\ &= \frac{1}{2\pi} (\pi - 0) \\ &= \frac{1}{2\pi} \times \pi = \frac{1}{2} \end{aligned}$$

$$a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos nx dx$$

$$= \frac{1}{\pi} \int_{-\pi}^0 f(x) \cos nx dx + \frac{1}{\pi} \int_0^\pi f(x) \cos nx dx$$

$$= 0 + 0$$

$$= 0$$

$$\therefore a_n = 0$$

$$\cos n\pi = 1 [n=2, 4, 6]$$

$$\cos n\pi = -1 [n=1, 3, 5, \dots]$$

$$b_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin nx dx$$

$$= \frac{1}{\pi} \int_{-\pi}^0 f(x) \sin nx dx + \frac{1}{\pi} \int_0^\pi f(x) \sin nx dx$$

$$= 0 + \frac{1}{\pi} \int_0^\pi \sin nx dx$$

$$= \frac{1}{\pi} \left[ -\frac{\cos nx}{n} \right]_0^\pi$$

$$= -\frac{1}{\pi} \left[ -\frac{\cos n\pi}{n} + \frac{\cos 0}{n} \right]$$

$$= \frac{1}{\pi} \left( -\frac{\cos n\pi}{n} + \frac{1}{n} \right)$$

$$= \frac{1}{n\pi} (1 - \cos n\pi)$$

$$= \begin{cases} 0 & \text{for even } n \\ \frac{1}{n\pi} (1+1) & \text{for odd } n \end{cases}$$

$$= \begin{cases} 0 & \text{for even } n \\ \frac{2}{n\pi} & \text{for odd } n \end{cases}$$

So, the equation

$$f(x) = a_0 + \sum_{n=1}^{\infty} (a_n \cos nx + b_n \sin nx) \quad \text{--- (i)}$$

Putting the values of  $a_0$ ,  $a_n$  and  $b_n$  into (i)

$$\begin{aligned} f(x) &= \frac{1}{2} + \sum_{n=1}^{\infty} 0 \cos nx + \sum_{n=1}^{\infty} \frac{2}{n\pi} \sin nx \\ &= \frac{1}{2} + \sum_{n=1}^{\infty} \frac{2}{n\pi} \sin x + \frac{2}{3\pi} \sin 3x + \frac{2}{5\pi} \sin 5x + \dots \\ &= \frac{1}{2} + \frac{2}{\pi} \left( \frac{\sin x}{1} + \frac{\sin 3x}{3} + \frac{\sin 5x}{5} + \dots + \infty \right) \end{aligned}$$

1.2 - Conversion of Trigonometric form Fourier series in to complex form Fourier series for continuous Time Periodic Signal

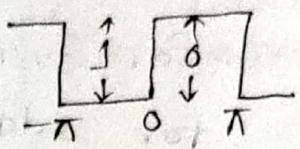
Complex form not complicated form but also simple form compare to others form such as trigonometric

$$f(\theta) = \sum_{n=-\infty}^{\infty} c_n e^{jn\theta} \quad \text{and} \quad c_n = \frac{1}{2\pi} \int_0^{2\pi} f(\theta) e^{-jn\theta} d\theta$$

$$f(t) = \sum_{n=-\infty}^{\infty} c_n e^{jn2\pi F_0 t} \quad \text{and} \quad c_n = \frac{1}{T} \int_0^T f(t) e^{-jn2\pi F_0 t} dt$$

Ex-2: Find the mathematical eqn for given signal using Fourier series in complex form.

$$f(x) = \begin{cases} 0 & -\pi \leq x \leq 0 \\ 1 & 0 \leq x \leq \pi \end{cases}$$



Solution: We know that,

$$f(x) = \sum_{n=-\infty}^{\infty} c_n e^{inx} \quad \text{where, } c_n = \frac{1}{2\pi} \int_{-\pi}^{\pi} f(n) e^{-inx} dx$$

$$c_n = \frac{1}{2\pi} \int_{-\pi}^{\pi} f(n) e^{-inx} dx$$

$$= \frac{1}{2\pi} \int_{-\pi}^0 f(n) e^{-inx} dx + \frac{1}{2\pi} \int_0^{\pi} f(n) e^{-inx} dx$$

$$= \frac{1}{2\pi} \int_{-\pi}^0 0 e^{-inx} dx + \frac{1}{2\pi} \int_0^{\pi} 1 \cdot e^{-inx} dx$$

$$= 0 + \frac{1}{2\pi} \int_0^{\pi} e^{-inx} dx$$

$$= \frac{1}{2\pi} \left[ \frac{e^{-inx}}{-in} \right]_0^{\pi}$$

$$= -\frac{1}{2in\pi} (e^{-in\pi} - e^{in0})$$

$$= -\frac{1}{2in\pi} (e^{-in\pi} - 1)$$

$$c_n = -\frac{1}{2in\pi} (e^{-in\pi} - 1) \quad \text{--- ii}$$

When n is odd then,

$$c_n = -\frac{1}{2i \cdot 1 \cdot \pi} (e^{-i \cdot 1 \cdot \pi} - 1)$$

$$= -\frac{1}{2i\pi} (e^{-i\pi} - 1) \quad \text{① and need to solve with partial}$$

$$= -\frac{1}{2i\pi} (\cos\pi - i\sin\pi - 1) \quad \text{and } 3 + 0i \sim 007$$

$$= -\frac{1}{2i\pi} (-1 - 0 - 1)$$

$$= -\frac{1}{2i\pi} (-1 - 1)$$

$$= -\frac{1}{2i\pi} \times -2$$

$$c_1 = \frac{1}{i\pi} \quad \text{and } \frac{1}{i\pi} + \frac{1}{i\pi} + \frac{1}{i\pi} = \frac{3}{i\pi}$$

$$c_3 = \frac{1}{i3\pi} \quad \text{and } \left( \dots + \frac{1}{i3\pi} + \frac{1}{i3\pi} + \dots \right) \frac{1}{i\pi} + \frac{1}{i\pi} = \frac{3}{i3\pi}$$

$$\therefore c_n = \frac{1}{in\pi}$$

If  $n = \text{even, but not } 0.$

$$c_2 = -\frac{1}{2i \cdot 2\pi} (e^{-i \cdot 2\pi} - 1)$$

$$= -\frac{1}{4i\pi} (e^{-i2\pi} - 1)$$

$$= -\frac{1}{4i\pi} (\cos 2\pi - i\sin 2\pi - 1)$$

$$= -\frac{1}{4i\pi} (1 - 0 - 1)$$

$$= -\frac{1}{4i\pi} (0)$$

If  $n = 0 \text{ then}$

$$= 0$$

$$c_0 = 0$$

$$\therefore c_n = 0$$

Putting the value of  $c_n$  in eqn ①

$$f(x) = c_0 + \sum_{n=(\text{odd})(+, -)}^{\infty} c_n e^{inx} + \sum_{n=\text{even}}^{\infty} c_n e^{inx}$$

$$= \frac{1}{2} + c_1 e^{inx} + c_3 e^{i3x} + c_5 e^{isx} + \dots + c_2 e^{i2x} \\ + c_4 e^{i4x} + \dots + c_{-1} e^{-i1x} + c_{-3} e^{-i3x} + c_{-5} e^{-isx} + \dots$$

$$= \frac{1}{2} + \frac{1}{i\pi} e^{ix} + \frac{1}{i3\pi} e^{i3x} + \frac{1}{i5\pi} e^{isx} + \dots + \text{totot}^0$$

$$+ \frac{1}{-i\pi} e^{-ix} + \frac{1}{-i3\pi} e^{-i3x} + \frac{1}{-i5\pi} e^{-isx} + \dots$$

$$= \frac{1}{2} + \frac{1}{i\pi} \left( \frac{e^{ix}}{1} + \frac{e^{i3x}}{3} + \frac{e^{isx}}{5} + \dots \right) + \frac{1}{i\pi} \left( \frac{e^{-ix}}{-1} \right.$$

$$\left. + \frac{e^{-i3x}}{-3} + \frac{e^{-isx}}{-5} + \dots \right)$$

$$= \frac{1}{2} + \frac{2}{\pi} \left( \frac{1}{1} \frac{e^{ix} - e^{-ix}}{2i} + \frac{1}{3} \frac{e^{i3x} - e^{-i3x}}{2i} + \frac{1}{5} \frac{e^{isx} - e^{-isx}}{2i} + \dots \right)$$

$$= \frac{1}{2} + \frac{2}{\pi} \left( \frac{1}{1} \cdot \frac{2i \sin x}{2i} + \frac{1}{3} \cdot \frac{2i \sin 3x}{2i} + \frac{1}{5} \cdot \frac{2i \sin 5x}{2i} + \dots \right)$$

$$= \frac{1}{2} + \frac{2}{\pi} \left( \frac{\sin x}{1} + \frac{\sin 3x}{3} + \frac{\sin 5x}{5} + \dots \right). \text{ or}$$

### Sapikala

Thus, a linear combination of harmonically related complex exponential is of the form

$$x(t) = \sum_{k=-\infty}^{\infty} a_k e^{j k \omega_0 t}$$

$$x(0) = a_0$$

which is a constant.

For  $k=0$ ,

For  $k = \pm 1$ ,

$$x(t) = a_{-1} e^{-j\omega_0 t} + a_0 + a_1 e^{j\omega_0 t}$$

P-4.1 Determine the periodic signal whose fundamental frequency is  $2\pi$  and Fourier coefficients are  $a_0 = 5$ ;  $a_2 = a_{-2} = \frac{1}{2}$ ;  $a_4 = a_{-4} = \frac{1}{4}$ ,  $a_6 = a_{-6} = \frac{1}{6}$

Solution: A periodic signal can be represented exponentially as

$$x(t) = \sum_{k=-\infty}^{\infty} a_k e^{jk\omega_0 t}$$

For  $\omega_0 = 2\pi$ ,

$$x(t) = \sum_{k=-6}^{6} a_k e^{jk2\pi t}$$

$$x(t) = a_{-6} e^{j(-6)2\pi t} + a_{-4} e^{j(-4)2\pi t} + a_{-2} e^{j(-2)2\pi t} + a_0 + a_2 e^{j2\pi t} + a_4 e^{j4\cdot2\pi t} + a_6 e^{j6\cdot2\pi t}$$

$$= \frac{1}{6} e^{-j12\pi t} + \frac{1}{4} e^{-j8\pi t} + \frac{1}{2} e^{-j4\pi t} + 1 + \frac{1}{2} e^{j4\pi t} + \frac{1}{4} e^{j8\pi t}$$

$$= 1 + \frac{1}{6} e^{j12\pi t} + \frac{1}{6} e^{-j12\pi t} + \frac{1}{4} e^{j8\pi t} + \frac{1}{4} e^{-j8\pi t} + \frac{1}{2} e^{j4\pi t} + \frac{1}{2} e^{-j4\pi t}$$

$$+ \frac{1}{2} e^{j4\pi t} - \frac{1}{2} e^{-j4\pi t}$$

$$\begin{aligned}
 &= 1 + \frac{1}{3} \left( \frac{e^{j12\pi t} + e^{-j12\pi t}}{2} \right) + \frac{1}{2} \left( \frac{e^{j8\pi t} + e^{-j8\pi t}}{2} \right) \\
 &\quad + \left( \frac{e^{j4\pi t} + e^{-j4\pi t}}{2} \right) \\
 &= 1 + \frac{1}{3} \left( \frac{2\cos 12\pi t}{2} \right) + \frac{1}{2} \left( \frac{2\cos 8\pi t}{2} \right) + \frac{2\cos 4\pi t}{2} \\
 &= 1 + \frac{1}{3} \cos 12\pi t + \frac{1}{2} \cos 8\pi t + \cos 4\pi t
 \end{aligned}$$

Summary - Continuous-time Fourier series pair.

Inverse CTFs  $x(t) = \sum_{k=-\infty}^{\infty} a_k e^{jk\omega_0 t}$

CTFS  $a_k = \frac{1}{T} \int_{t=0}^{T/2} x(t) e^{-jk\omega_0 t} dt$

P-4.2: Find the Fourier coefficients of the given signal,

$$x(t) = 1 + \sin 2\omega_0 t + 2\cos 2\omega_0 t + \cos(3\omega_0 t + \frac{\pi}{3})$$

Solve: Given,

$$x(t) = 1 + \sin 2\omega_0 t + \frac{1}{2} \cos 2\omega_0 t + \cos(3\omega_0 t + \frac{\pi}{3})$$

Rewriting the given equation

$$\begin{aligned}
 x(t) &= 1 + \frac{e^{j2\omega_0 t} - e^{-j2\omega_0 t}}{2j} + \left( e^{j2\omega_0 t} + e^{-j2\omega_0 t} \right) \\
 &\quad + \left\{ \frac{e^{j(3\omega_0 t + \frac{\pi}{3})} + e^{-j(3\omega_0 t + \frac{\pi}{3})}}{2} \right\}
 \end{aligned}$$

$$x(t) = 1 + \frac{1}{2j} e^{j2\omega_0 t} - \frac{1}{2j} e^{-j2\omega_0 t} + e^{j2\omega_0 t} + e^{-j2\omega_0 t} + \frac{1}{2} e^{j3\omega_0 t} e^{j\pi/3} + \frac{1}{2} e^{-j3\omega_0 t} e^{-j\pi/3}$$

$$= 1 + \left(\frac{1}{2j} + 1\right) e^{j2\omega_0 t} + \left(1 - \frac{1}{2j}\right) e^{-j2\omega_0 t} + \frac{e^{j\pi/3}}{2} e^{j3\omega_0 t} + \frac{e^{-j\pi/3}}{2} e^{-j3\omega_0 t}$$

$$a_0 = 1$$

$$a_2 = \left(1 + \frac{1}{2j}\right)$$

$$a_{-2} = \left(1 - \frac{1}{2j}\right)$$

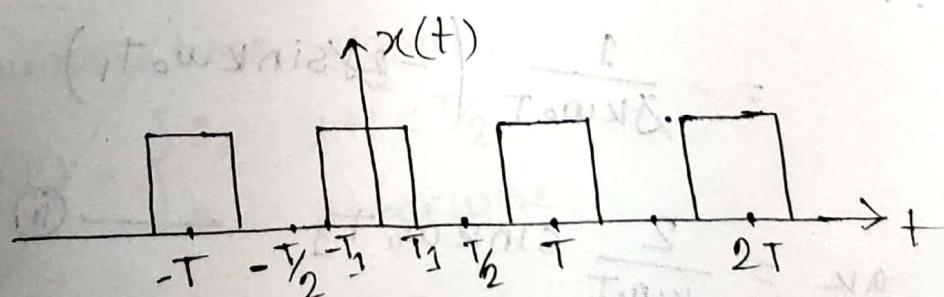
$$a_3 = \frac{e^{j\pi/3}}{2}$$

$$a_{-3} = \frac{e^{-j\pi/3}}{2}$$

P-4.3: Determine the Fourier series coefficient of exponential representation of.

$$x(t) = \begin{cases} 1, & |t| < T_1 \\ 0, & T_1 < |t| < \frac{T}{2} \end{cases}$$

Solution:



The Fourier series coefficient is given by

$$a_k = \frac{1}{T} \int_T x(t) e^{-j k \omega_0 t} dt$$

Since the pulse exists between  $-T_1$  to  $T_1$  equation (1) becomes

$$a_k = \frac{1}{T} \int_{-T_1}^{T_1} 1 \cdot e^{-jk\omega_0 t} dt$$

For  $k=0$ ,

$$a_0 = \frac{1}{T} \int_{-T_1}^{T_1} 1 dt$$

$$a_0 = \frac{1}{T} (t) \Big|_{-T_1}^{T_1} = \frac{2T_1}{T}, k=0$$

(i)

where  $a_0$  is the average or DC value of the signal  $x(t)$ ,  $k \neq 0$

$$a_k = \frac{1}{T} \int_{-T_r}^{T_1} 1 \cdot e^{-jk\omega_0 t} dt$$

$$a_k = \frac{1}{T} \left[ \frac{-1}{jk\omega_0} \cdot e^{-jk\omega_0 t} \right] \Big|_{-T_1}^{T_1}$$

$$= -\frac{1}{jk\omega_0 T} (e^{-jk\omega_0 T_1} - e^{+jk\omega_0 T_1})$$

$$= -\frac{1}{jk\omega_0 T} \left\{ \cos k\omega_0 T_1 - j \sin k\omega_0 T_1 - \cos k\omega_0 T_1 + j \sin k\omega_0 T_1 \right\}$$

$$= -\frac{1}{jk\omega_0 T} (-2j \sin k\omega_0 T_1)$$

$$a_k = \frac{2}{k\omega_0 T} \sin k\omega_0 T_1 \quad \text{(ii)}$$

The frequency of the pulse train is  $\omega_s = \frac{2\pi}{T}$   
 $\omega_0 T = 2\pi$

Eqn (ii) becomes

$$a_k = \frac{\sin k\omega_0 T_1}{k\pi}$$

For  $T = 4T_1$ ,

$$a_k = \frac{\sin(k\frac{\pi}{2})}{k\pi}, k \neq 0$$

Eqn (i) becomes

$$a_0 = \frac{2T_1}{4T_1} = \frac{1}{2}, k=0$$

■ Fourier Transform for continuous time Aperiodic signal

3.1 - Fourier Transform for Continuous Time A-periodic Signal

Let's consider an a-periodic signal  $x(t)$  with finite dura

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Fourier Transform

Math Example (Fourier series sampled)

Problem - S.I % Determine the Fourier transform of

the continuous time signal

$$x(t) = \begin{cases} 1, & |t| < T/2 \\ 0, & \text{otherwise} \end{cases}$$

Plot the magnitude and phase spectrum.

Solution: By definition of FT, we can create a periodic signal  $x_p(t)$  with period  $T_p$  (P3.2) clearly  $x_p(t) = x(t)$  in the limit as  $T_p \rightarrow \infty$  that is

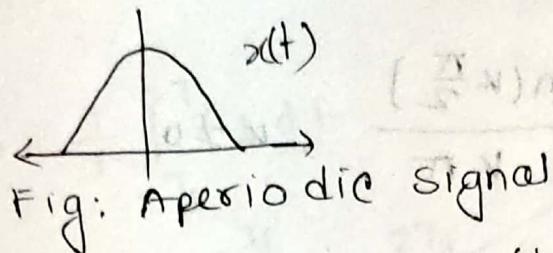
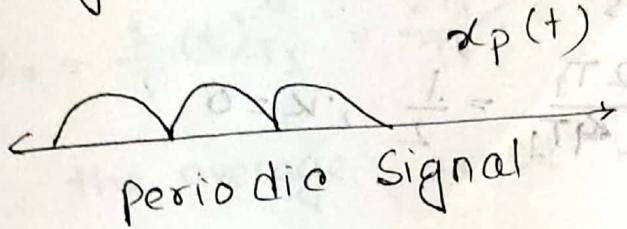


Fig: Aperiodic signal



periodic signal

$$x(t) = \lim_{T_p \rightarrow \infty} x_p(t)$$

$$x_p(t) = \sum_{k=-\infty}^{\infty} c_k e^{j2\pi k F_0 t}$$

$$c_k = \frac{1}{T_p} \int_{-\infty}^{\infty} x(t) e^{-j2\pi k F_0 t} dt$$

$$\therefore X(F) = \int_{-\infty}^{\infty} x(t) e^{-j2\pi F t} dF \quad [X(F) \text{ is the Fourier Transform of } x(t)]$$

$$x(t) = \int_{-\infty}^{\infty} X(F) e^{j2\pi F t} dF$$

3.2 - Energy Density and Power Density Spectrum for continuous Time Aperiodic Signal.

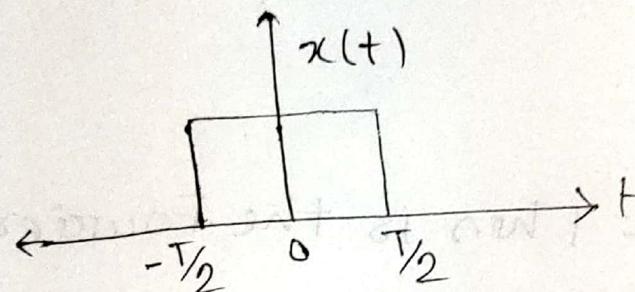
A continuous time aperiodic signal has infinite energy which is given as.

$$E_x = \int_{-\infty}^{\infty} [x(t)]^2 dt = \int_{-\infty}^{\infty} [X(F)]^2 dF$$

The  $[X(F)]^2$  is represented the energy density spectrum of CTAS. In this case, we can't calculate power density spectrum of aperiodic signal due to unknown period.

Example-5: Determine the Fourier transform and energy density spectrum of rectangular pulse defined as

$$x(t) = \begin{cases} 0 & \frac{T}{2} < |t| \\ 1 & \frac{T}{2} \geq |t| \end{cases}$$



Solution: We know that,

$$X(F) = \int_{-\infty}^{\infty} x(t) e^{-j2\pi F t} dt$$

$$X(F) = \int_{-\infty}^{-T/2} x(t) e^{-j2\pi F t} dt + \int_{-T/2}^{T/2} x(t) e^{-j2\pi F t} dt$$

$$+ \int_{T/2}^{\infty} x(t) e^{-j2\pi F t} dt$$

$$X(F) = \int_{-\infty}^{-T/2} 0 e^{-j2\pi F t} dt + \int_{-T/2}^{T/2} 1 e^{-j2\pi F t} dt + \int_{T/2}^{\infty} e^{-j2\pi F t} dt$$

$$X(F) = \int_{-T/2}^{T/2} e^{-j2\pi F t} dt = \int_{-T/2}^{T/2} (\cos 2\pi F t - j \sin 2\pi F t) dt$$

$$= \int_{-T/2}^{T/2} \cos 2\pi F t dt + [j \sin 2\pi F t]_{-T/2}^{T/2}$$

$$X(F) = \frac{\sin(\pi F T)}{\pi F}$$

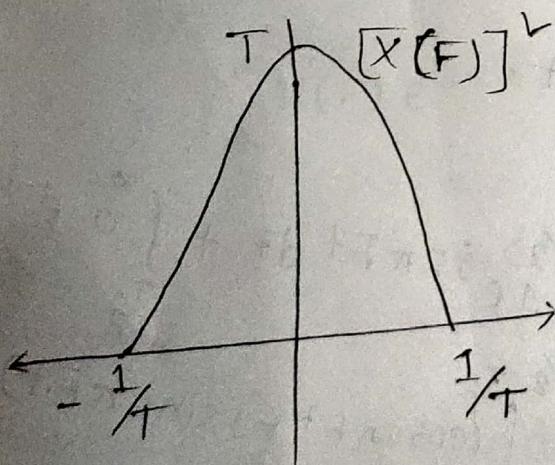
$$\begin{aligned}
 &= \left[ \frac{\sin 2\pi FT}{2\pi F} \right]_{-\frac{T}{2}}^{\frac{T}{2}} \\
 &= \frac{1}{2\pi F} \left\{ \sin 2\pi F \left( \frac{T}{2} \right) - \sin 2\pi F \left( -\frac{T}{2} \right) \right\} \\
 &= \frac{1}{2\pi F} (\sin \pi FT + \sin \pi FT) \\
 &= \frac{1}{2\pi F} \times 2 \sin \pi FT \\
 &= \frac{\sin \pi FT}{\pi F} \\
 &= T \cdot \frac{\sin \pi FT}{\pi FT}
 \end{aligned}$$

$\therefore X(F) = T \sin(\pi FT)$  — This is the Fourier Transform.

So, energy density spectrum for rectangular pulse

$$\begin{aligned}
 \text{Is } X(F)^2 &= \left[ T \frac{\sin(\pi FT)}{\pi FT} \right]^2 \\
 &= \frac{\sin^2(\pi FT)}{\pi^2 F^2 T^2}
 \end{aligned}$$

The graphical representation of energy density spectrum for given



1-8-23 DSP

এই মুন্দু টি কোন pdf এরকে নেওয়া তা বুবলত পাবো আমার  
অব্যবহৃত মন।

- (i) How fit form?
- (ii) Trapezoidal integration
- (iii) composite signal plot.

1.08.23 DSP (Digitale Signal Processing)

## Properties of the Fourier Transform

✓ Linearity:

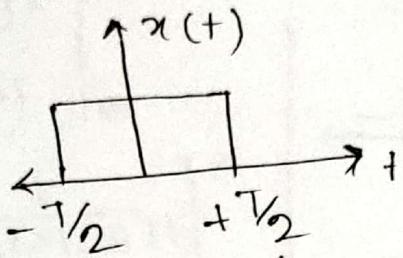
# Sandikala - Fourier Transform

P-5.1: Determine the Fourier transform of the continuous-time signal.

$$x(t) = \begin{cases} 1, & |t| < T/2 \\ 0, & \text{otherwise} \end{cases}$$

plot the magnitude and phase spectrum.

Solution: By definition of FT,



$$X(j\omega) = \int_{-\infty}^{\infty} x(t) e^{-j\omega t} dt = \int_{-T/2}^{T/2} 1 \cdot e^{-j\omega t} dt$$

$$\begin{aligned} X(j\omega) &= \left[ \frac{e^{-j\omega t}}{-j\omega} \right]_{-T/2}^{T/2} \\ &= -\frac{1}{j\omega} \left( e^{-j\omega \frac{T}{2}} - e^{j\omega \frac{T}{2}} \right) \end{aligned}$$

$$\begin{aligned} &= -\frac{1}{j\omega} (e^{-j\pi} - e^{j\pi}) \\ &= -\frac{1}{j\omega} (-1 - 1) \\ &= \frac{2}{\omega} \sin \pi \end{aligned}$$

$$= \frac{2}{\omega} \left( \frac{e^{j\omega T/2} - e^{-j\omega T/2}}{2j} \right)$$

$$X(j\omega) = \frac{2}{\omega} \sin\left(\frac{\omega T}{2}\right)$$

$$= \frac{T \sin\left(\frac{\omega T}{2}\right)}{\frac{\omega T}{2}}$$

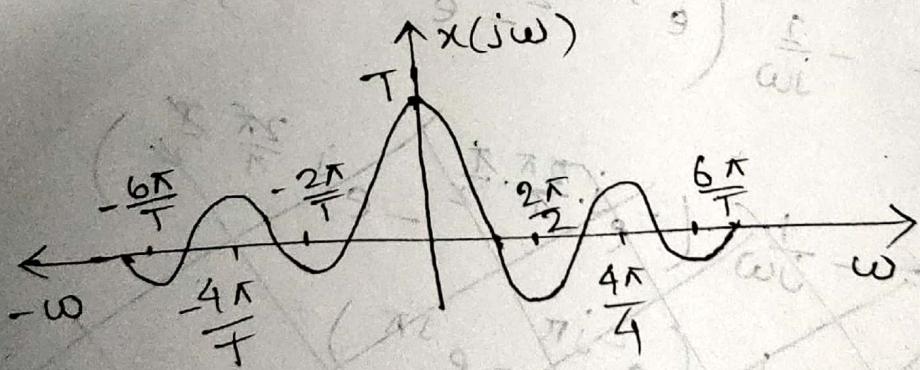
$$= T \operatorname{sinc}\left(\frac{\omega T}{2}\right)$$

The magnitude spectrum,

$$|X(j\omega)| = T \left| \operatorname{sinc}\left(\frac{\omega T}{2}\right) \right|$$

The phase spectrum.

$$\phi(j\omega) = \begin{cases} 0, & \operatorname{sinc}\left(\frac{\omega T}{2}\right) > 0 \\ \pi, & \operatorname{sinc}\left(\frac{\omega T}{2}\right) \leq 0 \end{cases}$$



P-5.2: Determine the Fourier transform of the signal  $x(t) = e^{-\omega_0 t} u(t)$ ,  $\omega_0 > 0$ . Plot the magnitude and phase spectrum,

Solution: By definition of FT,

$$X(j\omega) = \int_{-\infty}^{\infty} x(t) e^{-j\omega t} dt$$

$$x(t) = \int_{-\infty}^{\infty} e^{-wt} u(t) e^{-j\omega t} dt$$

$$= \int_{-\infty}^{\infty} e^{-at} e^{-j\omega t} dt$$

$$= \int_0^{\infty} e^{-(a+j\omega)t} dt$$

$$x(j\omega) = \frac{e^{-(a+j\omega)t}}{-(a+j\omega)} \Big|_0^{\infty}$$

$$= -\frac{1}{(a+j\omega)} \cdot \frac{1}{e^{(a+j\omega)t}} \Big|_0^{\infty}$$

$$= -\frac{1}{(a+j\omega)} \left( \frac{1}{e^{\infty}} - \frac{1}{e^0} \right)$$

$$= -\frac{1}{(a+j\omega)} \left( 0 - 1 \right)$$

$$= -\frac{1}{a+j\omega} (-1)$$

$$x(j\omega) = \frac{1}{a+j\omega}$$

The magnitude spectrum

$$|X(j\omega)| = \left| \frac{1}{a+j\omega} \right|$$

$$= \frac{1}{\sqrt{a^2 + \omega^2}}$$

Phase spectrum

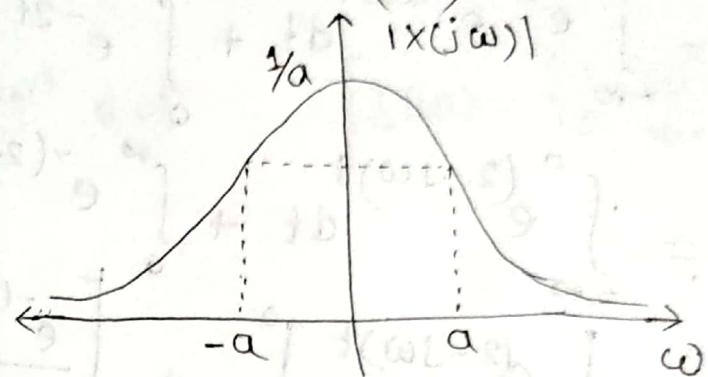
$$\angle X(j\omega) = \frac{1}{a+j\omega} \times \frac{a-j\omega}{a-j\omega}$$

$$= -\frac{a-j\omega}{a^2 + \omega^2}$$

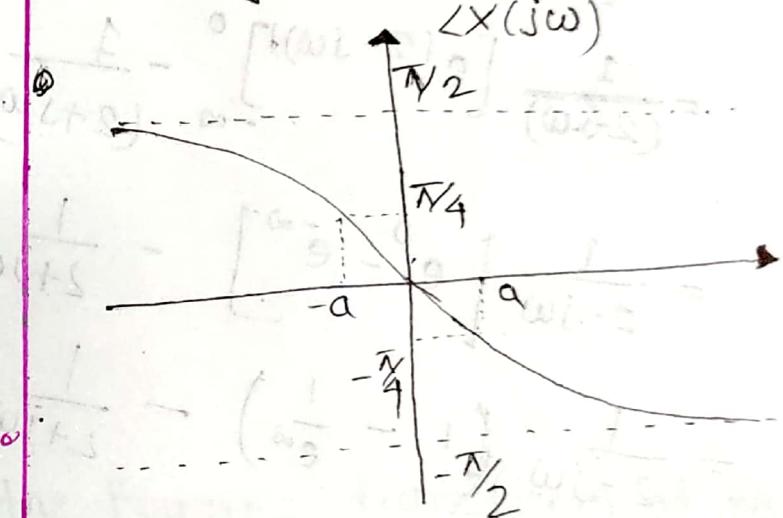
$$= \frac{a}{a^2 + \omega^2} - j \frac{\omega}{a^2 + \omega^2}$$

$$\angle X(j\omega) = \tan^{-1} \left( \frac{-\omega}{a^2 + \omega^2} \right)$$

$$= -\tan^{-1} \left( \frac{\omega}{a} \right)$$



(a) Magnitude Spectrum



(b) Phase Spectrum

Problem - 5.3: Determine the Fourier transform of the signal  $x(t) = e^{-2|t|}$

Solution: By definition of FT,

$$X(j\omega) = \int_{-\infty}^{\infty} x(t) e^{-j\omega t} dt$$

$$= \int_{-\infty}^{\infty} e^{-2t+1} e^{-j\omega t} dt$$

$$= \int_{-\infty}^0 e^{-(2+j\omega)t} dt + \int_0^{\infty} e^{-2t} e^{-j\omega t} dt$$

$$= \int_{-\infty}^0 e^{2t} e^{-j\omega t} dt + \int_0^{\infty} e^{-2t} e^{-j\omega t} dt$$

$$= \int_{-\infty}^0 e^{(2-j\omega)t} dt + \int_0^{\infty} e^{-(2+j\omega)t} dt$$

$$= \left[ \frac{e^{(2-j\omega)t}}{2-j\omega} \right]_0^{\infty} + \left[ \frac{e^{-(2+j\omega)t}}{-2-j\omega} \right]_0^{\infty}$$

$$= \frac{1}{(2-j\omega)} \left[ e^{(2-j\omega)t} \right]_0^{\infty} - \frac{1}{(2+j\omega)} \left[ e^{-(2+j\omega)t} \right]_0^{\infty}$$

$$= \frac{1}{2-j\omega} \left[ e^0 - e^{\infty} \right] - \frac{1}{2+j\omega} \left[ e^{-\infty} - e^0 \right]$$

$$= \frac{1}{2-j\omega} \left( 1 - \frac{1}{e^\infty} \right) - \frac{1}{2+j\omega} \left( \frac{1}{e^\infty} - 1 \right)$$

$$= \frac{1}{2-j\omega} - \frac{1}{2+j\omega}$$

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

$$= \frac{4}{4-j\omega^2} = \frac{4}{4+\omega^2}$$

Problem-5.4: Determine the inverse Fourier Transform of  $x(j\omega) = \delta(\omega)$

Solution: By definition of inverse Fourier Transform,

$$x(t) = \frac{1}{2\pi} \int_{-\infty}^{\infty} x(j\omega) e^{j\omega t} d\omega$$
$$= \frac{1}{2\pi} \int_{-\infty}^{\infty} \delta(\omega) e^{j\omega t} d\omega \quad [\delta(\omega) = \begin{cases} 1, & \omega = 0 \\ 0, & \omega \neq 0 \end{cases}]$$
$$= \frac{1}{2\pi} (1)$$

$$\therefore x(t) = \frac{1}{2\pi}$$

$$\Rightarrow \text{IFT}[\delta(\omega)] = \frac{1}{2\pi}$$

$$\Rightarrow \text{IFT}[2\pi\delta(\omega)] = 1$$

$$\text{or, } \text{FT}(1) = 2\pi\delta(\omega)$$

Problem - 5.5: Determine the Fourier transform of the unit impulse  $x(t) = \delta(t)$ .

Solution: By definition of FT,

$$X(j\omega) = \int_{-\infty}^{\infty} x(t) e^{-j\omega t} dt$$

$$X(j\omega) = \int_{-\infty}^{\infty} \delta(t) e^{-j\omega t} dt$$

[unit impulse  $\therefore$ ]

$$= 1$$

Problem 5.6 - Determine the FT of the signal

$$x(t) = \sin \omega_0 t$$

Solution: By def of FT, we know

$$\begin{aligned} X(j\omega) &= \int_{-\infty}^{\infty} x(t) e^{-j\omega t} dt \\ &= \int_{-\infty}^{\infty} \sin \omega_0 t e^{-j\omega t} dt \\ &= \int_{-\infty}^{\infty} \left[ \frac{e^{j\omega_0 t} - e^{-j\omega_0 t}}{2j} \right] e^{-j\omega t} dt \end{aligned}$$

$$\begin{aligned} \frac{e^{j\omega_0 t} - e^{-j\omega_0 t}}{2j} &= \sin \omega_0 t \\ \cos \omega_0 t + j \sin \omega_0 t &- (\cos \omega_0 t - j \sin \omega_0 t) \\ &= 2j \sin \omega_0 t \\ \therefore \sin \omega_0 t &= \frac{e^{j\omega_0 t} - e^{-j\omega_0 t}}{2j} \end{aligned}$$

$$\begin{aligned} \text{FT} \left\{ \frac{e^{-j\omega_0 t}}{2\pi} \right\} &= \frac{1}{2j} \int_{-\infty}^{\infty} e^{j\omega_0 t} e^{-j\omega t} dt - \frac{1}{2j} \int_{-\infty}^{\infty} e^{-j\omega_0 t} e^{-j\omega t} dt \\ &= \frac{1}{2j} \int_{-\infty}^{\infty} e^{-j(\omega_0 - \omega)t} dt - \frac{1}{2j} \int_{-\infty}^{\infty} e^{-j(\omega_0 + \omega)t} dt \\ &\quad \cancel{- \frac{1}{2j} \int_{-\infty}^{\infty} e^{-j(\omega_0 - \omega)t} dt} \quad \cancel{+ \frac{1}{2j} \int_{-\infty}^{\infty} e^{-j(\omega_0 + \omega)t} dt} \\ &= \frac{1}{2j} [2\pi \delta(\omega - \omega_0)] - \frac{1}{2j} [2\pi \delta(\omega + \omega_0)] \\ &= \frac{2\pi}{2j} [\delta(\omega - \omega_0) - \delta(\omega + \omega_0)] \\ &= \frac{\pi}{j} [\delta(\omega - \omega_0) - \delta(\omega + \omega_0)] \end{aligned}$$

Problem 5.9- Determine the Fourier transform of the signal

$$x(t) = e^{-at} \sin\omega_0 t u(t)$$

Solution: By def of FT,

$$\begin{aligned} X(j\omega) &= \int_{-\infty}^{\infty} x(t) e^{-j\omega t} dt \\ &= \int_{-\infty}^{\infty} e^{-at} \sin\omega_0 t u(t) e^{-j\omega t} dt \\ &= \int_0^{\infty} e^{-at} \sin\omega_0 t \cdot 1 \cdot e^{-j\omega t} dt \\ &= \int_0^{\infty} e^{-(a+j\omega)t} \left[ \frac{e^{j\omega_0 t} - e^{-j\omega_0 t}}{2j} \right] dt \\ &= \int_0^{\infty} \frac{e^{-(a+j\omega)t} + e^{j\omega_0 t}}{2j} dt - \int_0^{\infty} \frac{e^{-(a+j\omega)t} \cdot e^{-j\omega_0 t}}{2j} dt \\ &= \int_0^{\infty} \frac{e^{-(a+j\omega-j\omega_0)t}}{2j} dt - \int_0^{\infty} \frac{e^{-(a+j\omega+j\omega_0)t}}{2j} dt \\ &= \frac{1}{2j} \left[ \frac{e^{-(a+j\omega-j\omega_0)t}}{-(a+j\omega-j\omega_0)} \right]_0^\infty - \frac{1}{2j} \left[ \frac{e^{-(a+j\omega+j\omega_0)t}}{-(a+j\omega+j\omega_0)} \right]_0^\infty \\ &= \frac{-1}{2j(a+j\omega-j\omega_0)} [e^{-\infty} - e^0] - \frac{-1}{2j(a+j\omega+j\omega_0)} (e^{-\infty} - e^0) \\ &= \frac{-1 \cdot -1}{2j(a+j\omega-j\omega_0)} - \frac{-1 \cdot -1}{2j(a+j\omega+j\omega_0)} \end{aligned}$$

$$= \frac{1}{2j} \left[ \frac{\alpha + j\omega + j\omega_0 - (\alpha + j\omega - j\omega_0)}{(\alpha + j\omega - j\omega_0)(\alpha + j\omega + j\omega_0)} \right]$$

$$= \frac{1}{2j} \left[ \frac{\alpha + j\omega + j\omega_0 - \alpha - j\omega + j\omega_0}{(\alpha + j\omega)^2 - (j\omega_0)^2} \right]$$

$$= \frac{1}{2j} \left[ \frac{2j\omega_0}{(\alpha + j\omega)^2 + \omega_0^2} \right]$$

$$= \frac{\omega_0}{(\alpha + j\omega)^2 + \omega_0^2} \cdot \underline{\underline{\text{Ans}}}$$

### 6.08. 23 - DSP

Fourier Transforms properties:

#### Linearity

The Fourier transform is linear: if  $x_1(t) \leftrightarrow X_1(\omega)$  and  $x_2(t) \leftrightarrow X_2(\omega)$  then  $c_1 x_1(t) + c_2 x_2(t) \leftrightarrow c_1 X_1(\omega) + c_2 X_2(\omega)$  for any two numbers  $c_1$  and  $c_2$ .

proof: obvious -

$$\begin{aligned} F[c_1 x_1(t) + c_2 x_2(t)] &= \int_{-\infty}^{\infty} [c_1 x_1(t) + c_2 x_2(t)] e^{-j\omega t} dt \\ &= c_1 \int_{-\infty}^{\infty} x_1(t) e^{-j\omega t} dt + c_2 \int_{-\infty}^{\infty} x_2(t) e^{-j\omega t} dt \\ &= c_1 X_1(\omega) + c_2 X_2(\omega) \end{aligned}$$

### Time shifting:

If  $x(t) \leftrightarrow X(\omega)$ , then  $x(t-c) \leftrightarrow X(\omega) e^{-j\omega c}$  for any constant  $c$ .

$$\begin{aligned}\text{Proof: } F[x(t-c)] &= \int_{-\infty}^{\infty} x(t-c) e^{-j\omega t} dt \\ &= \int_{-\infty}^{\infty} x(t) e^{-j\omega(t+c)} dt \\ &= e^{-j\omega c} \int_{-\infty}^{\infty} x(t) e^{-j\omega t} dt \\ &= X(\omega) e^{-j\omega c}\end{aligned}$$

### Frequency shifting:

If  $x(t) \leftrightarrow X(\omega)$ , then  $x(t) e^{j\omega_0 t} \leftrightarrow X(\omega - \omega_0)$  for any real  $\omega_0$ .

$$\begin{aligned}\text{Proof: } F[x(t) e^{j\omega_0 t}] &= \int_{-\infty}^{\infty} x(t) e^{j\omega_0 t} e^{-j\omega t} dt \\ &= \int_{-\infty}^{\infty} x(t) e^{-j(\omega - \omega_0)t} dt \\ &= X(\omega - \omega_0)\end{aligned}$$

### Time Reversal:

If  $x(t) \leftrightarrow X(\omega)$ , then  $f(-t) \longleftrightarrow F(-j\omega)$

Proof:

## Time Reversal

Proof:

$$\begin{aligned} F[f(-t)] &= \int_{-\infty}^{\infty} f(-t) e^{-j\omega t} dt \\ &= \int_{t=-\infty}^{t=\infty} f(-t) e^{-j\omega t} dt \\ &= \int_{-t=\infty}^{-t=0} f(t) e^{j\omega t} d(-t) \\ &= \int_{t=\infty}^{t=0} f(t) e^{j\omega t} dt \\ &= \int_{t=0}^{t=-\infty} f(t) e^{j\omega t} dt \\ &= F(-j\omega) \end{aligned}$$

The Modulation Theorem:

If  $x(t) \leftrightarrow X(\omega)$ , then  $x(t) \cos(\omega_0 t) \leftrightarrow \frac{1}{2} [X(\omega + \omega_0) + X(\omega - \omega_0)]$ .

Proof: Use linearity and the last property to get.

$$\begin{aligned} F[x(t) \cos(\omega_0 t)] &= F\left[\frac{1}{2} x(t) (e^{j\omega_0 t} + e^{-j\omega_0 t})\right] \\ &= \frac{1}{2} F[x(t) e^{j\omega_0 t}] + \frac{1}{2} F[x(t) e^{-j\omega_0 t}] \\ &= \frac{1}{2} [X(\omega - \omega_0) + X(\omega + \omega_0)] \end{aligned}$$

# PDF Name: Combine-DFT

## DFT

In mathematics, the DFT converts a finite list of equally-spaced samples of a function into the list of coefficients of a finite combination of complex sinusoids, ordered by their frequencies, that have the same sample values. It can be said that to convert the sampled function from its original domain to the frequency domain.

## DTFT → Discrete-Time Fourier Transform

The DFT differs from the DTFT in that its input and output sequences are both finite.

### Definition

The DFT can be regarded as a special case of the DTFT. The DTFT of a causal signal  $x(k)$  is defined as follows.

$$x(f) = \sum_{k=0}^{\infty} x(k) e^{-jk2\pi f T}$$

$- \frac{f_s}{2} < f \leq \frac{f_s}{2}$

If has two drawbacks.

## DFT and its inverse

### DFT

It is a transformation that maps an N-point Discrete-time (DT) signal  $x(n)$  into a function of the N complex discrete harmonies. That is given  $x[n]$ ;  $n=0, 1, 2, \dots, N-1$ , an N-point Discrete-time signal  $x[n]$  then DFT is given by :

$$X(k) = \sum_{n=0}^{N-1} x[n] e^{-j \frac{2\pi}{N} nk} \quad \text{for } k=0, 1, 2, \dots, N-1$$

and the inverse DFT (IDFT) is given by

$$x(n) = \frac{1}{N} \sum_{k=0}^{N-1} X(k) e^{j \frac{2\pi}{N} nk} \quad \text{for } n=0, 1, 2, \dots, N-1$$

- Example: compute the DFT of the following two sequences:

$$h[n] = \{1, 3, -1, -2\} \text{ and } x[n] = \{1, 2, 0, -1\}$$

Solve : where  $N=4$   $e^{j \frac{2\pi}{N}} = e^{j \frac{2\pi}{4}} = e^{j \frac{\pi}{2}} = j$

Let's use this info (6.1) to compute DFT values.

$$H(k) = \sum_{n=0}^3 h[n] e^{-j \frac{\pi}{2} nk} \quad \text{for } k=0, 1, 2, 3$$

$$H(0) = h[0] + h[1] + h[2] + h[3] = 1$$

$$H(1) = h[0] + h[1] e^{-j \frac{\pi}{2}} + h[2] e^{-j \pi} + h[3] e^{-j \frac{3\pi}{2}}$$

$$= 2 - j5$$

$$H(2) = h[0] + h[1] e^{j\pi} + h[2] e^{-j2\pi}$$