SIO 207A: Fundamentals of Digital Signal Processing Class 6

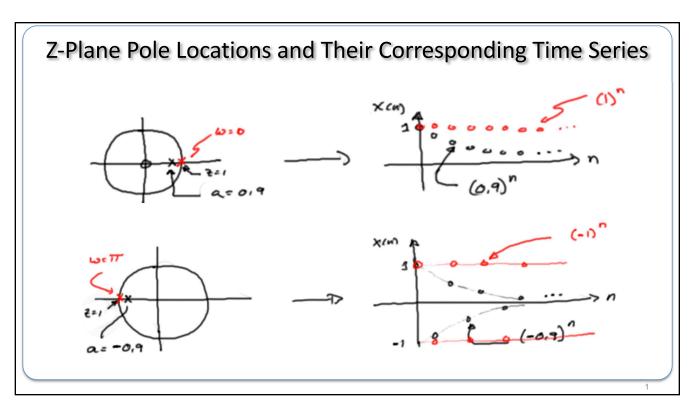
Florian Meyer

Scripps Institution of Oceanography Electrical and Computer Engineering Department University of California San Diego

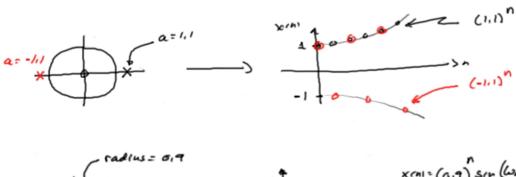


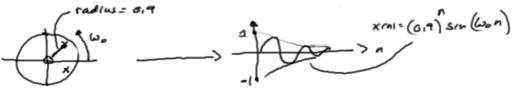


0



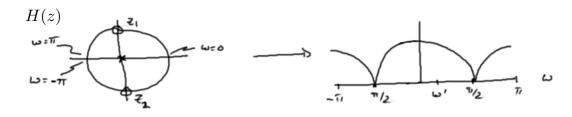
Z-Plane Pole Locations and Their Corresponding Time Series





2

Z-Domain Analysis

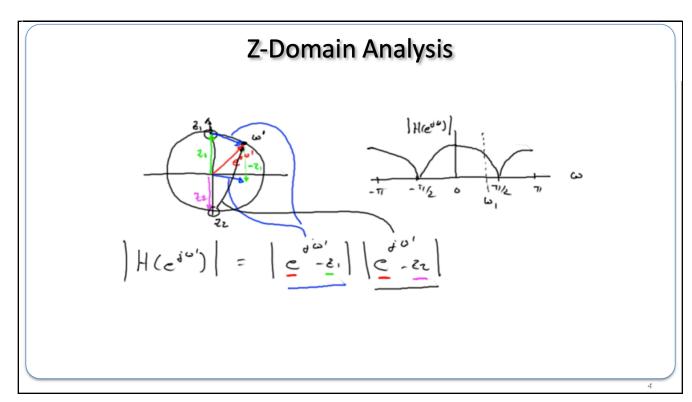


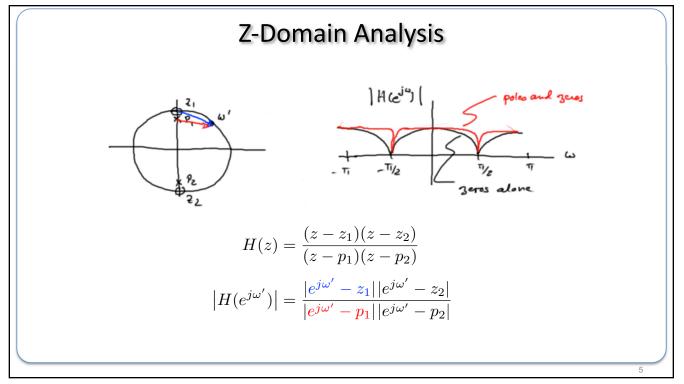
$$H(z) = \frac{b_0 z^2 + b_1 z + b_2}{z^2} = \frac{(z - z_1)(z - z_2)}{z^2}$$

$$H(z)\Big|_{z=e^{j\omega'}} = \frac{(e^{j\omega'}-z_1)(e^{j\omega'}-z_2)}{(e^{j\omega'})^2} \hspace{-0.2cm} \longleftarrow \hspace{0.2cm} \text{magnitude equal to 1}$$

$$|H(e^{j\omega'})| = |e^{j\omega'} - z_1| |e^{j\omega'} - z_2|$$

3

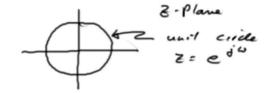




Recall Fourier Transform

• Fourier transform is z-transform evaluated on the unit circle

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



$$X(z)\big|_{z=e^{j\omega}}=X(e^{j\omega})$$

6

Recall Fourier Transform

• Analysis:

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

• Synthesis:

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

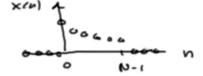
7

Discrete Fourier Series

• A. Discrete Fourier Series

Assume x[n] has finite length N, i.e.,

$$x[n] = 0, \quad n < 0 \text{ and } n \ge N$$



Form periodic replication $\, \tilde{x}[n] \, \mathrm{such} \, \mathrm{that} \, \tilde{x}[n+lN] = x[n] \,$

$$n = 0, \dots, N - 1$$
 and $l \in \mathbb{N}$

 $ilde{x}[n]$ is periodic with period N



8

Discrete Fourier Series

 $\tilde{x}[n]$ can be represented by a (complex exponential) Fourier series

• harmonically related sequences $e^{j\frac{2\pi}{N}kn}\begin{cases} n \text{ is a sample index} \\ k \text{ is a frequency index} \end{cases}$

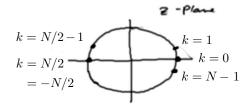
frequency:

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

- is periodic in \boldsymbol{k} with period N

only sequences for
$$k=0,\dots,N-1$$
 are required

• interpret k as the number of cycles per period



$$k = 1 k = 0 k = N-1$$

$$k = \{0, 1, \dots, N-1\} = \{-N/2, \dots, 0, \dots, N/2 - 1\}$$

9

