Signal Basics

Digital Signal Processing

January 23, 2024



Review: Discrete-Time Signals

A discrete-time signal is a function

$$x: \mathbb{Z} \to B$$
,

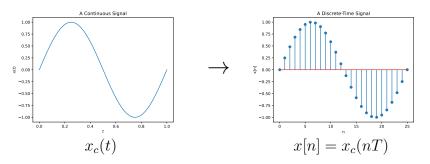
for some output set B (typically $B = \mathbb{R}$ or $B = \mathbb{C}$).

Equivalently, x is a sequence

$$x[n] \in B, \quad -\infty \le n \le \infty.$$

Sampled Continuous Signals

Discrete-time signals often come from continuous signals:



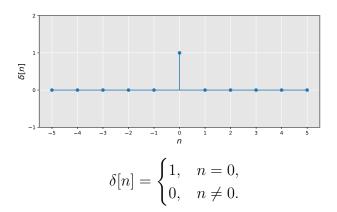
Here, $T \in \mathbb{R}$ is the sampling period, T = (1/25)s = 0.04s

$$T = (1/25)s = 0.04s$$

and $\frac{1}{T}$ is the **sampling frequency**. $\frac{1}{T} = 25 Hz$

$$\frac{1}{T} = 25 \text{Hz}$$

Unit Sample Function



Also known as the unit impulse function.

Shifting the Unit Impulse

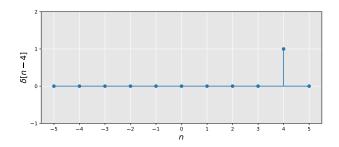
For any integer k,

$$\delta[n-k] = \begin{cases} 1, & n-k=0, \\ 0, & n-k \neq 0. \end{cases}$$

Or, in other words,

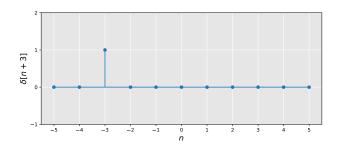
$$\delta[n-k] = \begin{cases} 1, & n=k, \\ 0, & n \neq k. \end{cases}$$

Shifting the Unit Impulse



$$\delta[n-4] = \begin{cases} 1, & n=4, \\ 0, & n \neq 4. \end{cases}$$

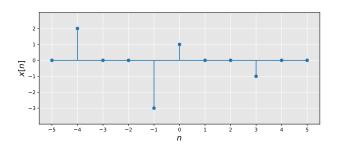
Shifting the Unit Impulse



$$\delta[n+3] = \begin{cases} 1, & n = -3, \\ 0, & n \neq -3, \end{cases}$$

Scaling and Adding Shifted Impulses

We can scale and add shifted impulses to construct signals:



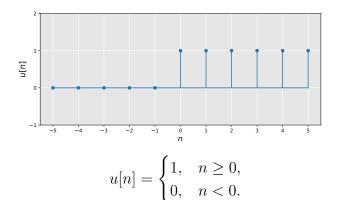
$$x[n] = 2\delta[n+4] - 3\delta[n+1] + \delta[n] - \delta[n-3]$$

Scaling and Adding Impulses

In fact, any sequence, x[n], can be written as a sum of scaled, shifted impulses:

$$x[n] = \sum_{k=-\infty}^{\infty} x[k]\delta[n-k].$$

Unit Step Function



Relationship Between Step and Impulse



$$u[n] = \sum_{k=-\infty}^{n} \delta[k]$$

Discrete analogy to integration

Relationship Between Step and Impulse



$$\delta[n] = u[n] - u[n-1]$$

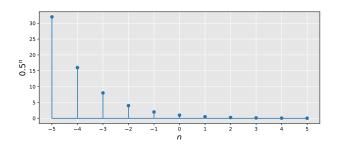
Discrete analogy to differentiation

A real exponential sequence is of the form

$$x[n] = A\alpha^n,$$

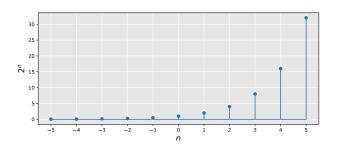
for constants $A \in \mathbb{R}$ and $\alpha \in \mathbb{R}$.

When $0 < \alpha < 1$, we get exponential **decay**:



$$x[n] = 0.5^n$$

When $\alpha > 1$, we get exponential **growth**:



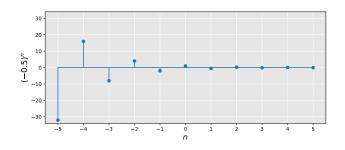
$$x[n] = 2^n$$

Note: taking reciprocal of α is equivalent to time-reversal:

Let
$$x[n] = \alpha^n$$
, then

$$x[-n] = \alpha^{-n} = (\alpha^{-1})^n = \left(\frac{1}{\alpha}\right)^n$$

When $\alpha < 0$, we get exponential **oscillation**:



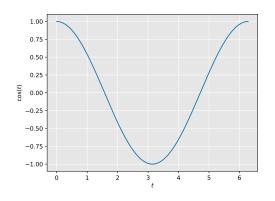
$$x[n] = (-0.5)^n$$

Note: time shift is equivalent to multiplication:

Let
$$x[n] = \alpha^n$$
, then

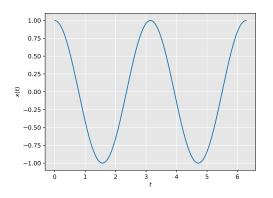
$$x[n-k] = \alpha^{n-k} = \alpha^n \alpha^{-k} = \alpha^{-k} x[n]$$

Remember the Cosine Function



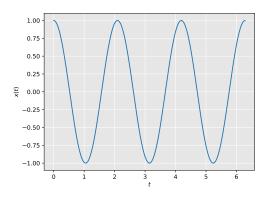
$$x(t) = \cos(t)$$

Remember the Cosine Function



$$x(t) = \cos(2t)$$

Remember the Cosine Function



$$x(t) = \cos(3t)$$

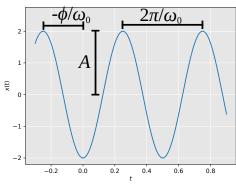
Frequency

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

The **frequency**, ω_0 , is the number of times the cosine wave repeats in the interval $[0, 2\pi]$.

The **period**, $T_0 = \frac{2\pi}{\omega_0}$, is the length of time the cosine wave takes to repeat, i.e., the time interval between two consecutive peaks.

General Continuous Sinusoid



$$A=2, \quad \omega_0=4\pi, \quad \phi=\pi$$

$$x(t) = A\cos(\omega_0 t + \phi)$$

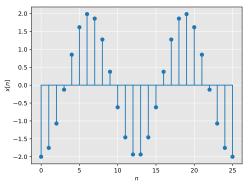
A: amplitude

 ω_0 : frequency

 ϕ : phase

Discrete-Time Sinusoidal Function

Discrete-time sinusoid is just a sampled continuous sinusoid



$$A = 2, \quad \omega_0 = \frac{4\pi}{25}, \quad \phi = 25\pi$$

$$x[n] = A\cos(\omega_0 n + \phi)$$

A: amplitude

 ω_0 : frequency

 ϕ : phase

Periodic Discrete-Time Signals

Definition

A signal, x[n], is said to be **periodic** if for some integer N > 0,

$$x[n] = x[n+N],$$

for all $n \in \mathbb{Z}$.

Periodicity of Sinusoids

If
$$x[n] = x[n+N]$$
 for a sinusoid, then

$$A\cos(\omega_0 n + \phi) = A\cos(\omega_0 (n+N) + \omega_0 N + \phi)$$
$$= A\cos(\omega_0 n + \omega_0 N + \phi)$$

This will only be true when

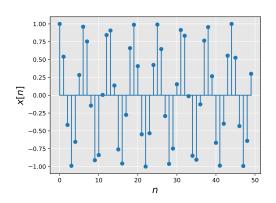
$$\omega_0 N = 2\pi k$$
, for some integer k .

So, $\omega_0=2\pi\frac{k}{N}$ must be 2π times a rational number.

Periodic or Aperiodic?

$$x[n] = \cos(n)$$

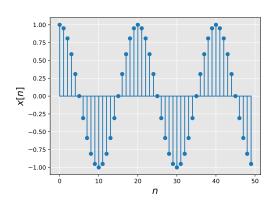
Not periodic!



Periodic or Aperiodic?

$$x[n] = \cos\left(\frac{n\pi}{10}\right)$$

Periodic!



Computing the Period of a Sinusoid

To get the period, N, write the frequency as

$$\omega_0 = 2\pi \frac{k}{N},$$

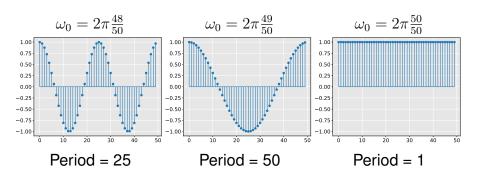
where $\frac{k}{N}$ is a *simplified* fraction.

For the previous example:

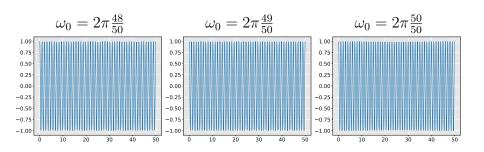
$$\omega_0 = \frac{\pi}{10} = 2\pi \frac{1}{20},$$

so N = 20.

Weirdness with Discrete-Time Periodicity



Continuous Versions of These Cosine Waves



Energy of a Signal

Definition

The **energy** of a signal, x[n], is defined as

$$E_x = \sum_{n = -\infty}^{\infty} |x[n]|^2.$$

Power of a Signal

Definition

The **power** of a signal, x[n], is defined as

$$P_x = \lim_{N \to \infty} \frac{1}{2N+1} \sum_{n=-N}^{N} |x[n]|^2.$$

If x[n] is periodic, with period N, then

$$P_x = \frac{1}{N} \sum_{n=0}^{N} |x[n]|^2.$$