Interpolation and the Sampling Theorem

Digital Signal Processing

April 6, 2023



Review: Sampling

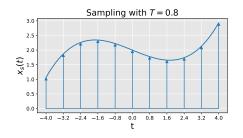
Given a continous signal, $x_c(t)$, define sampled signal, $x_s(t)$, as:

$$x_s(t) = x_c(t)s(t)$$

$$= x_c(t) \sum_{n = -\infty}^{\infty} \delta(t - nT)$$

$$= \sum_{n = -\infty}^{\infty} x_c(t)\delta(t - nT)$$

$$= \sum_{n = -\infty}^{\infty} x_c(nT)\delta(t - nT)$$



Review: Fourier Transform of Sampling

Remember, a sampled signal is

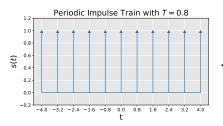
$$x_s(t) = x_c(t)s(t)$$

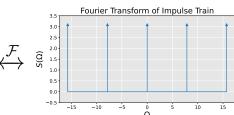
Taking the Fourier transform of both sides gives:

$$X_s(\Omega) = X_c(\Omega) * S(\Omega)$$

So, the Fourier transform of our sampled signal is the convolution of the continuous signal with the Fourier transform of the Dirac comb.

Review: Fourier Transform of Dirac Comb



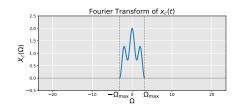


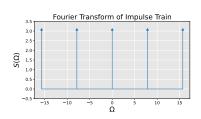
$$s(t) = \sum_{n = -\infty}^{\infty} \delta(t - nT)$$

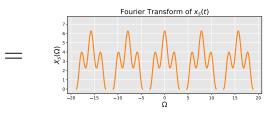
$$S(\Omega) = \frac{\sqrt{2\pi}}{T} \sum_{k=-\infty}^{\infty} \delta\left(\Omega - k \frac{2\pi}{T}\right)$$

Review: Fourier Transform of Sampling

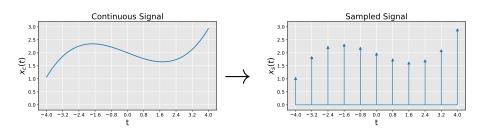
$$X_s(\Omega) = X_c(\Omega) * S(\Omega)$$



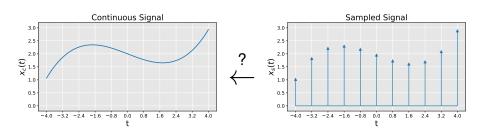




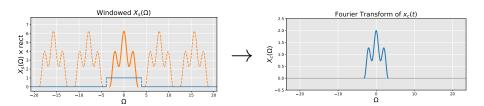
How Do We Reverse the Sampling Process?



How Do We Reverse the Sampling Process?



Windowing in the Fourier Domain



Window the Fourier transform of the sampled signal, $X_s(\Omega)$.

Rectangular Function

The rectangular function, or box window is defined as

$$\operatorname{rect}(t) = \begin{cases} 1 & \text{if } |t| \leq \frac{1}{2}, \\ 0 & \text{otherwise.} \end{cases}$$

First an Identity

$$e^{i\theta} - e^{-i\theta} = \cos(\theta) + i\sin(\theta) - (\cos(-\theta) + i\sin(-\theta))$$
$$= \cos(\theta) + i\sin(\theta) - (\cos(\theta) - i\sin(\theta))$$
$$= 2i\sin(\theta)$$

Inverse Fourier Transform of a Box

$$\mathcal{F}^{-1}\{\text{rect}(\xi)\} = \int_{-\infty}^{\infty} \text{rect}(\xi)e^{i2\pi\xi t}d\xi$$

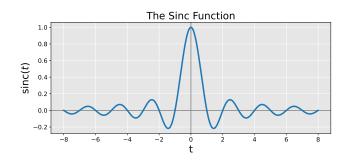
$$= \int_{-\frac{1}{2}}^{\frac{1}{2}} e^{i2\pi\xi t}d\xi$$

$$= \frac{e^{i2\pi\xi t}}{i2\pi t}\Big|_{\xi=-\frac{1}{2}}^{\xi=\frac{1}{2}}$$

$$= \frac{e^{i\pi\xi t}}{i2\pi t} - \frac{e^{-i\pi\xi t}}{i2\pi t}$$

$$= \frac{2i\sin(\pi t)}{i2\pi t} = \frac{\sin(\pi t)}{\pi t}$$

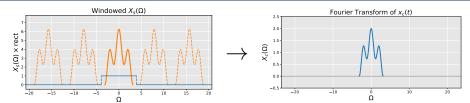
The Sinc Function



$$\operatorname{sinc}(t) = \frac{\sin(\pi t)}{\pi t}$$

Note: sinc(0) = 1

Inverse Fourier Transform of a Box



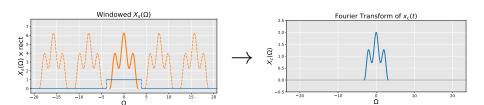
The window we want in the frequency domain is

$$\operatorname{rect}\left(\frac{\Omega}{\Omega_s}\right) = \begin{cases} 1 & \text{if } |\Omega| \leq \frac{\Omega_s}{2}, \\ 0 & \text{otherwise.} \end{cases}$$

The inverse Fourier transform terms of angular frequency:

$$\mathcal{F}^{-1}\left\{\operatorname{rect}\left(\frac{\Omega}{\Omega_s}\right)\right\} = \frac{\sqrt{2\pi}}{T}\operatorname{sinc}\left(\frac{t}{T}\right)$$

Windowing in the Fourier Domain



Windowing the Fourier transform of the sampled signal:

$$X_c(\Omega) = \frac{\sqrt{2\pi}}{\Omega_s} X_s(\Omega) \operatorname{rect}\left(\frac{\Omega}{\Omega_s}\right)$$

The Sampling Theorem

Theorem (Nyquist-Shannon Sampling Theorem)

Let $x_c(t)$ be a continuous signal with Fourier transform $X_c(\Omega)$ that satisfies $X_c(\Omega)=0$ for $|\Omega|>\Omega_{\max}$. Let $x_s(t)$ be the sampled signal with sampling period T such that

$$\Omega_s > 2\Omega_{\rm max},$$

where $\Omega_s=\frac{2\pi}{T}$ is the angular sampling frequency. Then $x_c(t)$ is exactly recoverable from $x_s(t)$ as

$$x_c(t) = \sum_{n=-\infty}^{\infty} x_s(nT) \operatorname{sinc}\left(\frac{t-nT}{T}\right).$$