

Digital Signal Processing

I. Sampling of analog signals

I.1. Analog and Digital Signals

Signals

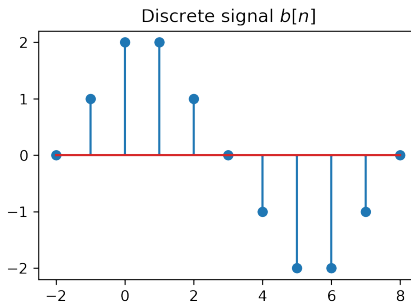
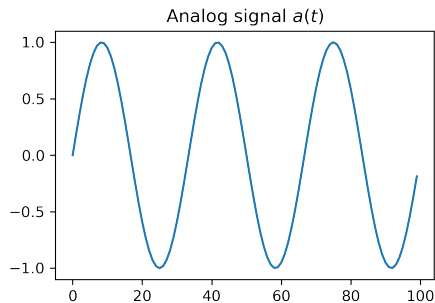
- ▶ Signal = a measurable quantity which varies in time, space or some other variable
- ▶ Examples:
 - ▶ a voltage which varies in time (1D voltage signal)
 - ▶ sound pressure which varies in time (sound signal)
 - ▶ intensity of light which varies across a photo (2D image)
- ▶ Represented as a mathematical function, e.g. $v(t)$.

- ▶ Glossary:
 - ▶ "e.g." = "*exempli gratia*" (lat.) = "for example" (eng.) = "de exemplu" (rom.)
 - ▶ "i.e." = "*id est*" (lat) = "that is" (eng.) = "adică" (rom.)

- ▶ **Unidimensional** (1D) signal = a function of a single variable
 - ▶ Example: a voltage signal $v(t)$ only varies in time.
- ▶ **Multidimensional** (2D, 3D ... M-D) signal = a function of a multiple variables
 - ▶ Example: intensity of a grayscale image $I(x, y)$ across the surface of a photo
- ▶ In these lectures we consider only 1D signals, but the theory is similar

Continuous and discrete signals

- ▶ Continuous (analog) signal = function of a continuous variable
 - ▶ Signal has a value for possible value of the variable in the defined range
 - ▶ The variable may be defined only in a certain range (e.g. $t \in [0, 100]$), but it is a compact range
- ▶ Discrete signal = function of a discrete variable
 - ▶ Signal has values only at certain discrete values (*samples*)
 - ▶ Indexed with natural numbers: $x[-1]$, $x[0]$, $x[1]$ etc.
 - ▶ Outside the samples, the signal is **not defined**



Notation

- ▶ We use the following notation:
- ▶ Continuous signal
 - ▶ Has **round parentheses**, e.g. $x_a(t)$
 - ▶ Sometimes has the a subscript
 - ▶ The variable is usually t (time)
 - ▶ $x(2.3)$ = the value of the signal $a(t)$ at $t = 2.3$
- ▶ Discrete signal
 - ▶ Has **square brackets**, e.g. $x[n]$
 - ▶ The variables are denoted as n or k (suggest natural numbers)
 - ▶ $x[3]$ = the value of the signal $x[n]$ for $n = 3$
 - ▶ $x[1.5]$ = does not exist

Signals with continuous and discrete values

- ▶ Not only the time can be continuous or discrete
- ▶ The signal **values** can also be continuous or discrete
 - ▶ Example: signal values stored as 8-bit or 16-bit values
- ▶ On digital systems, signals always have discrete values due to finite number precision

Discrete frequency

- ▶ A signal is **periodic** if the values repeat themselves after a certain time (**period**)
- ▶ Frequency = inverse of period
- ▶ Pulsation $\omega = 2 * \pi * \text{frequency}$
- ▶ Continuous signals:
 - ▶ Periodic: $x_a(t) = x(t + T)$
 - ▶ T is usually measured in seconds (or some other unit)
 - ▶ $F = \frac{1}{T}$ is measured in Hz = $\frac{1}{s}$ (Hertz)
- ▶ Discrete signals:
 - ▶ Periodic: $x[n] = x[n + N]$
 - ▶ N **has no unit**, because it is just a number
 - ▶ $f = \frac{1}{N}$ **has no unit** also

Frequency limits

- ▶ For continuous signals, F can go to ∞
 - ▶ Because period T can be $T \rightarrow 0$
- ▶ For discrete signals, **largest frequency** is $f_{max} = \frac{1}{2}$
 - ▶ Smallest period is $N = 2$ (excluding $N = 1$, constant signals)
 - ▶ Consequence of using natural numbers to index the samples ($x[0]$, $x[1]$, $x[2]$...), without any physical unit attached
- ▶ For mathematical reasons, we will consider negative frequencies as well (remember SCS) (e.g. $-\omega$)

- ▶ **Finite-length** discrete signals $x[n]$:
 - ▶ have only a certain number N of samples (e.g. for $n = 0, 1, \dots, N-1$)
 - ▶ they are not defined outside these samples
 - ▶ can be represented as a **vector** of numbers (e.g. like in Matlab, C)
- ▶ **Infinite-length** discrete signals $x[n]$:
 - ▶ e.g. defined for $n = \dots - 2, -1, 0, 1, 2, \dots$ or

Vector space of signals

- ▶ All signals of a certain length N form a **vector space**
- ▶ In mathematics, a vector space = a set V of elements $\{v\}$ (called “vectors”) such that:
 - ▶ the sum of any two elements from V is still a member of V
 - ▶ any vector from V multiplied by a constant is still a member of V
- ▶ These properties can easily be verified for signals

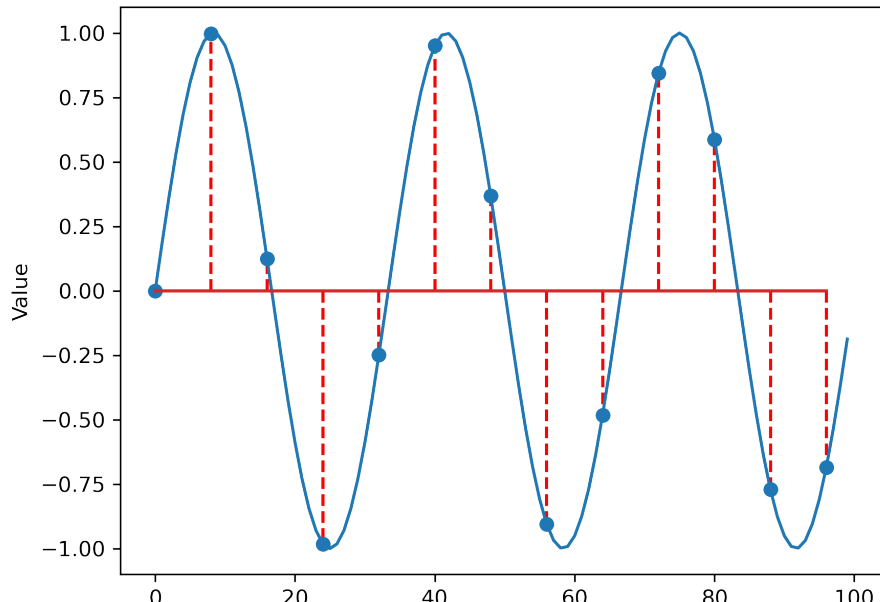
I.2. Sampling

Sampling

- ▶ Sampling = Taking the values from an analog signal at certain discrete moments of time, usually periodic
- ▶ Distance between two samples = **sampling period** T_s
- ▶ **Sampling frequency** $F_s = \frac{1}{T_s}$
- ▶ Why sampling?
 - ▶ Converts continuous signals to discrete
 - ▶ Processing of continuous signals is expensive
 - ▶ Processing of discrete signals is cheap (digital devices)
 - ▶ Sometimes nothing is lost due to sampling

Graphical example

A sample sinusoidal signal $v(t)$



Sampling equation

- ▶ Mathematically, it is described by **the sampling equation**:

$$x[n] = x_a(n \cdot T_s)$$

- ▶ Produces a discrete signal $x[n]$ from a continuous signal $x_a(t)$
- ▶ The n -th value of the discrete signal $x[n]$ is the value of the analog signal $x_a(t)$ taken after n sampling periods, at time $n \cdot T_s$

Sampling of harmonic signals

- ▶ Let's sample a cosine: $x_a(t) = \cos(2\pi Ft)$

$$\begin{aligned}x[n] &= x_a(nT_s) \\&= \cos(2\pi FnT_s) \\&= \cos(2\pi Fn \frac{1}{F_s}) \\&= \cos(2\pi \underbrace{\frac{F}{F_s}}_f n)\end{aligned}$$

- ▶ Sampling a continuous (cosine produces a discrete cosine with **discrete frequency**:

$$f = \frac{F}{F_s}$$

- ▶ Same for sine instead of cosine

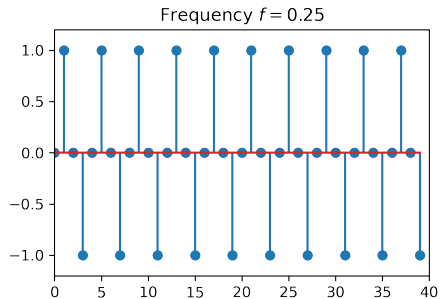
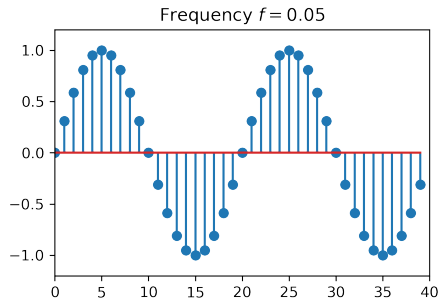
Discrete frequency is relative

$$f = \frac{F}{F_s}$$

- ▶ Discrete frequency should be understood as a value **relative to the sampling frequency**
- ▶ Example: $f = \frac{1}{4}$ means "coming from an analog frequency F which was $\frac{1}{4}$ of the sampling frequency"
 - ▶ it could have been a 100Hz signal sampled with 400Hz
 - ▶ it could also have been a 3MHz signal sampled with 12MHz

False friends

- **Note:** A discrete sinusoidal signal might not *look* sinusoidal, when its frequency is high (close to $\frac{1}{2}$).



Sampling theorem (Nyquist-Shannon)

The Nyquist-Shannon sampling theorem:

- ▶ If a signal $x_a(t)$ that has maximum frequency F_{max} is sampled with a sampling frequency

$$F_s \geq 2F_{max},$$

then it can be perfectly reconstructed from its samples using the formula:

$$x_a(t) = \sum_{n=-\infty}^{+\infty} x[n] \cdot \frac{\sin(\pi(F_s t - n))}{\pi(F_s t - n)}.$$

Comments on the sampling theorem

- ▶ All the information in the original signal is contained in the samples, provided the sampling frequency is high enough
- ▶ It is much easier to process discrete samples instead of analog signals (e.g. using Matlab instead of capacitors :))
- ▶ Sampling with $F_s \geq 2F_{max}$ makes the discrete frequency smaller than $1/2$

$$f = \frac{F}{F_s} \leq \frac{F_{max}}{F_s} \leq \frac{1}{2}$$

Example of the sampling theorem in action

Sampling theorem in action:

- ▶ Humans can only hear sounds up to $\sim 20\text{kHz}$
- ▶ Use sampling rates higher than $40\text{kHz} \Rightarrow$ no quality loss
 - ▶ Standardized for CD-Audio: 44100Hz

Aliasing

- ▶ <http://www.dictionary.com/browse/alias>:
 - ▶ “alias”: a false name used to conceal one’s identity; an assumed name
- ▶ What happens when the sampling frequency is not high enough?
- ▶ Example: $F = 600\text{Hz}$ sampled with $F_s = 1000\text{Hz}$

$$\begin{aligned}x[n] &= x_a(nT_s) \\&= \cos(2\pi 600nT_s) \\&= \cos(2\pi 600n \frac{1}{1000}) \\&= \cos(2\pi \underbrace{\frac{6}{10}}_f n)\end{aligned}$$

- ▶ Bad sign: We get a frequency larger than $f_{\max} = \frac{1}{2}$

Funny things with $\cos()$ and $\sin()$

- ▶ Discrete $\cos()$ and $\sin()$ have funny properties
- ▶ They are **the same** when adding an integer to the frequency:

$$\cos(2\pi(f + k)n) = \cos(2\pi fn + (2kn\pi)) = \cos(2\pi fn)$$

- ▶ So all these discrete frequencies are identical:

$$f = \dots = -1.4 = -0.4 = 0.6 = 1.6 = 2.6 = 3.6 = \dots$$

- ▶ In addition, negative frequencies can be turned into positive:

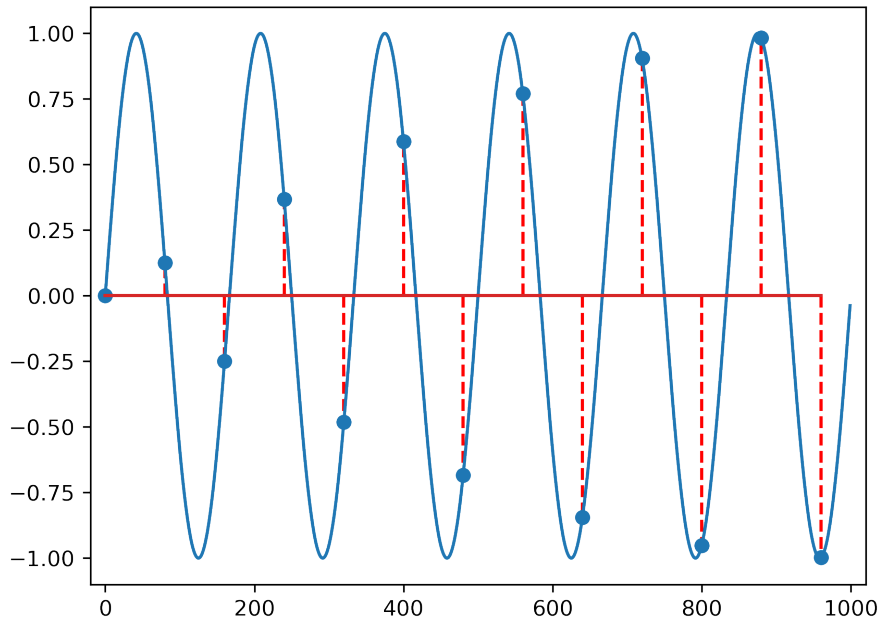
$$\cos(2\pi(-f)n) = \cos(2\pi fn)$$

$$\sin(2\pi(-f)n) = -\sin(2\pi fn)$$

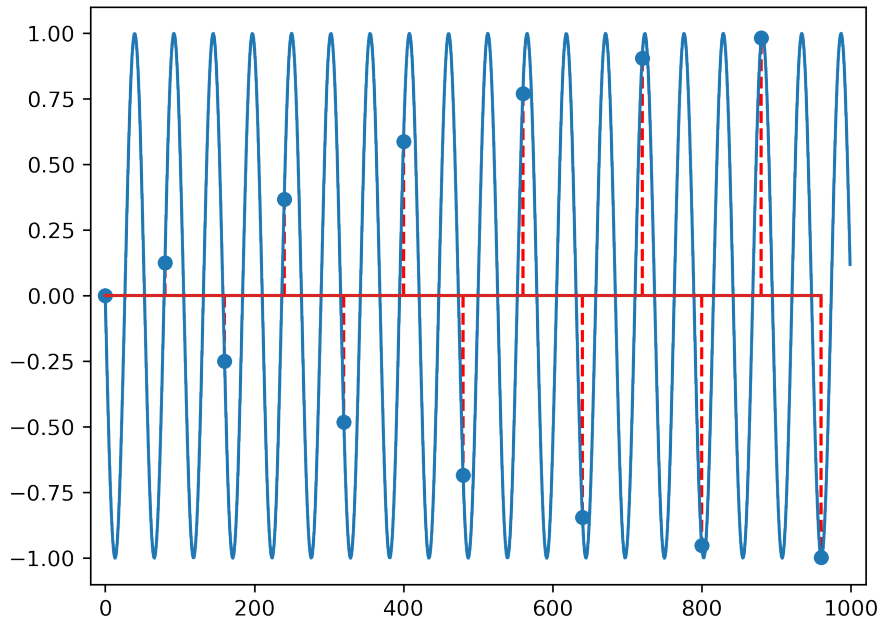
Aliasing:

- ▶ Every discrete frequency f outside the interval $[-\frac{1}{2}, \frac{1}{2}]$ is **identical** (an "alias") with a frequency from this interval $f_{alias} \in [-\frac{1}{2}, \frac{1}{2}]$
- ▶ Just add or subtract 1's to f until the result is in $[-\frac{1}{2}, \frac{1}{2}]$

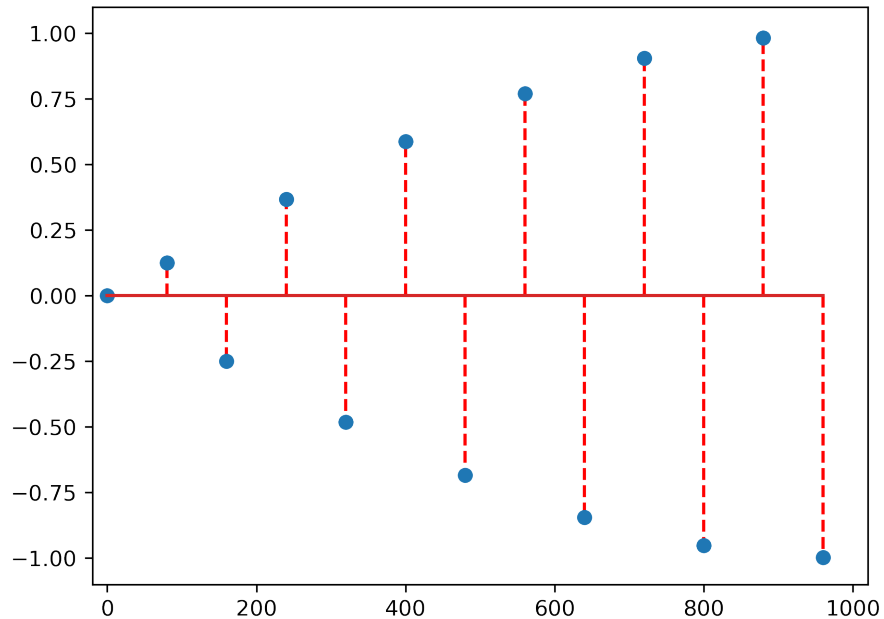
Aliasing example - low frequency signal



Aliasing example - high frequency signal, same samples



Aliasing example - samples only



The problem of aliasing

- ▶ Sampling different signals can lead to exactly same samples
- ▶ Problem: how to know from what signal did the samples come from?
Impossible.
- ▶ Example:

- ▶ all these discrete frequencies are identical:

$$f = -0.4 = 0.4 = 0.6 = 1.6 = \dots$$

- ▶ so if $F_s = 1000\text{Hz}$, the original signal could have been any frequency F
out of: 400Hz or 600Hz or 1400Hz or 1600Hz or ...
 - ▶ Exercise: check some of these

- ▶ Aliasing only affects digital signals (it is caused by sampling)
- ▶ Sampling according to Shannon theorem guarantees no aliasing:

$$F_s \geq 2F_{max} \Rightarrow f = \frac{F}{F_{max}} \leq \frac{1}{2}$$

- ▶ Better remove from the signal the frequencies larger than $\frac{F_s}{2}$, which will not be sampled correctly, otherwise they will create a false frequency and bring confusion

- ▶ **Anti-alias filter:** a low-pass filter situated before a sampling circuit, rejecting all frequencies $F > \frac{F_s}{2}$ from the signal before sampling
 - ▶ Standard practice in the design of processing systems

Ideal signal reconstruction from samples

- ▶ Reconstruction = opposite of sampling
- ▶ Produces a continuous signal from a discrete one

Ideal reconstruction equation:

$$x_r(t) = x\left[\frac{t}{T_s}\right] = x[t \cdot F_s]$$

- ▶ A discrete frequency f becomes $F = f \cdot F_s$

Reconstruction and aliasing

- ▶ What value to use for f ?
 - ▶ we know $f = f + 1 = f + 2 = \dots$, which one to use?
- ▶ The reconstruction assumes all f are in the interval $[-\frac{1}{2}, \frac{1}{2}]$
 - ▶ apply reconstruction equation
 - ▶ the resulting signal has all frequencies $F \leq \frac{F_s}{2} = F_N$ (= "the Nyquist frequency")
- ▶ **In exercises:** Always bring f in the interval $[-\frac{1}{2}, \frac{1}{2}]$ before reconstruction
- ▶ Reconstruction always produces signals with frequencies in $[-\frac{F_s}{2}, \frac{F_s}{2}]$
 - ▶ Only signals or components sampled according to the sampling theorem will be reconstructed identically
 - ▶ Any other components are replaced with their aliased counterparts

A/D and D/A conversion

- ▶ Sampling + quantization + coding is usually done by an **Analog to Digital Converter (ADC)**
 - ▶ It takes an analog signal and produces a sequence of binary-coded values
- ▶ Reconstructing an analog signal from numeric samples is done by a **Digital to Analog Converter (DAC)**
 - ▶ Usually the reconstruction is not based on sampling theorem equation, which is too complicated, but with simpler empirical solutions
- ▶ You have ADCs and DACs for any In or Out audio jack (phone, computer etc)

Signal quantization and coding

- ▶ In practice, the amplitudes of the samples are converted to binary representation
- ▶ Because of this, the amplitudes are rounded to fixed levels, e.g. 8-bit values (256 distinct levels) , 16-bit values (65536).
- ▶ This "rounding" is known as **quantization**
- ▶ The "rounding error" is known as **quantization error**
- ▶ Converting the value to binary form is known as **coding**
- ▶ ADCs handle sampling, quantization and coding simultaneously