EN1020 Circuits, Signals, and Systems: Signals

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Section 1

Real Signals

Subsection 1

Sinusoids

Continuous-Time Sinusoidal Signal

$$x(t) = A\cos(\omega_0 t + \phi). \tag{1}$$

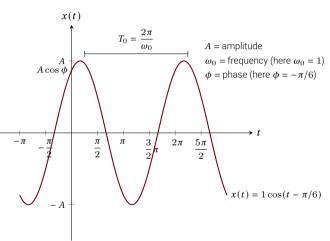


Figure: Continuous-time sinusoidal signal.

Periodicity of a Sinusoidal

Sinusoidal signal is periodic.

A periodic continuous-time signal x(t) has the property that there is a positive value T for which

$$x(t) = x(t+T) \tag{2}$$

for all values of t. Under an appropriate time-shift the signal repeats itself. In this case we say that x(t) is periodic with period T.

Fundamental period T_0 = smallest positive value of T for which ?? holds.

A signal that is not periodic is referred to as aperiodic.

E.g.: Consider $A\cos(\omega_0 t + \phi)$

$$A\cos(\omega_0 t + \phi) = A\cos(\omega_0 (t + T) + \phi)$$
 here $\omega_0 T = 2\pi m$ an integer multiple of 2π
= $A\cos(\omega_0 t + \phi)$

Phase of a Sinusoidal

A time-shift in a CT sinusoid is equivalent to a phase shift.

E.g.: Show that a time-shift of a sinusoid is equal to a phase shift.

Even and Odd Signals

A signal x(t) or x[n] is referred to as an even signal if it is identical to its time-reversed counterpart, i.e., with its reflection about the origin:

$$x(-t) = x(t)$$
$$x[-n] = x[n]$$

A is referred to as an odd if

$$x(-t) = -x(t)$$
$$x[-n] = -x[n]$$

An odd signal must be) at t = 0 or n = 0.

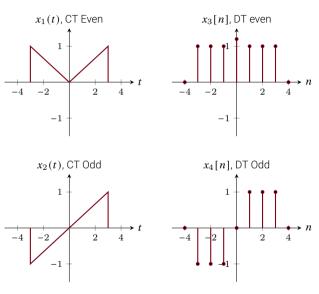
A signal can be broken into a sum of two signals, one of which is even and one for which is odd. Even part of x(t) is

$$\mathfrak{Ev}\{x(t)\} = \frac{1}{2}[x(t) + x(-t)]$$

Odd part of x(t) is

$$\mathfrak{D}\mathfrak{d}\{x(t)\} = \frac{1}{2}[x(t) - x(-t)]$$

Examples of Even and Odd Functions



Even and Odd Signals Contd.

Example

Show that
$$\mathfrak{Ev}\{x(t)\} = \frac{1}{2}[x(t) + x(-t)].$$

Notation: $x_e(t)$ is even part of x(t), $x_o(t)$ is odd part of x(t).

Phase of a Sinusoidal: $\phi = 0$

Phase of a Sinusoidal: $\phi = -\pi/2$

Subsection 2

Discrete-Time Sinusoidal Signal

$$x[n] = A\cos(\omega_0 n + \phi)$$
 with $\phi = 0$

$$x[n] = A\cos(\omega_0 n + \phi)$$
 with $\phi = -\pi/2$

Phase Change and Time Shift in DT

Question

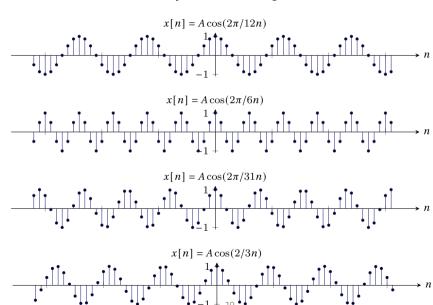
Does a phase change always correspond to a time shift in discrete-time signals?

Periodicity of a DT Signal

All continuous-time sinusoids are periodic. However, discrete-time sinusoids are not necessarily so.

$$x[n] = x[n+N]$$
, smallest integer N is the fundamental period. (3)

Periodicity of a DT Signal Cntd.



Subsection 3

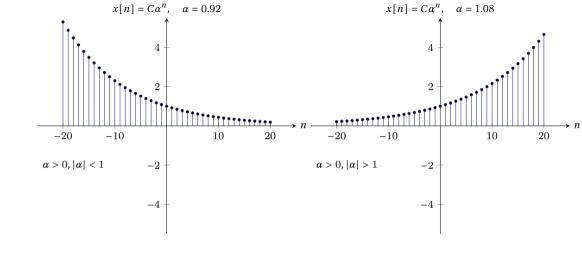
Exponentials

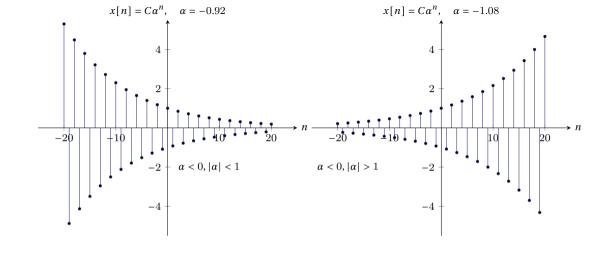
CT Real Exponentials

 $x(t) = Ce^{a(t+t_0)}$, C and a are real numbers $= Ce^{at_0}e^{at}$.

DT Real Exponentials

 $x[n] = Ce^{\beta n} = C\alpha^n$, C and α are real numbers





Section 2

Complex Numbers

Representing Complex Numbers

The Cartesian or rectangular form:

$$z = x + jy$$
,

where $j = \sqrt{-1}$ and x and y are real numbers referred to respectively as the real part and the imaginary part. I.e.,

$$x = \Re\{z\}, y = \Im\{z\}$$

The polar form:

$$z = re^{j\theta}$$
,

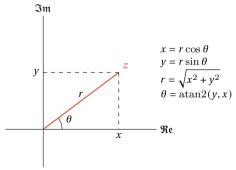
where r > 0 is the magnitude of z and θ is the angle or phase of z.

$$r = |z|, \theta = \langle z.$$

The relationship between these two representations can be determined from Euler's relation:

$$e^{j\theta} = \cos\theta + j\sin\theta$$

or by plotting z in the complex plane.



Example Let z_0 be a complex number with polar coordinates (r_0, θ_0) and Cartesian coordinates (x_0, y_0) . Determine expressions for the Cartesian coordinates of the following complex numbers in terms of x_0 and y_0 . Plot the points z_0, z_1, z_2, z_3, z_4 , and z_5 in the complex plane when $r_0 = 2$ and $\theta_0 = \pi/4$ and when $r_0 = 2$ and $\theta_0 = \pi/2$. Indicate on the plot the real and imaginary parts of each point.

1.
$$z_1 = r_0 e^{-j\theta_0}$$

2.
$$z_2 = r_0$$

3.
$$z_3 = r_0 e^{j(\theta_0 + \pi)}$$

4.
$$z_4 = r_0 e^{j(-\theta_0 + \pi)}$$

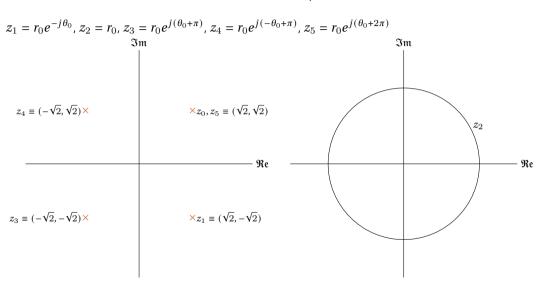
5.
$$z_5 = r_0 e^{j(\theta_0 + 2\pi)}$$

$$z_0 = r_0 e^{j\theta_0} = r_0(\cos \theta_0 + j \sin \theta_0)$$

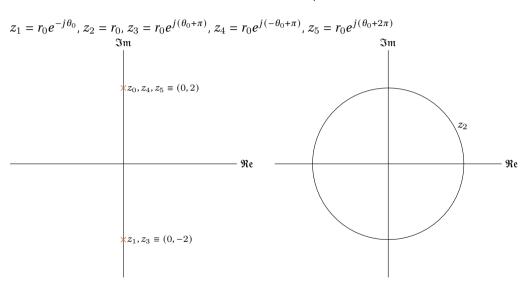
= $r_0 \cos \theta_0 + j r_0 \sin \theta_0 = x_0 + j y_0$.

$$z_1 = r_0 e^{-j\theta} = r_0(\cos(-\theta_0) + j\sin(-\theta_0)) = x_0 - jy_0.$$

$$r = 2, \theta = \pi/4$$

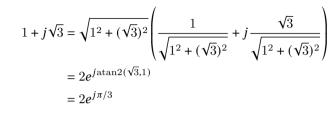


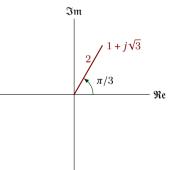
$$r = 2, \theta = \pi/2$$



Example Express each of the following complex numbers in polar form, and plot them in the complex plane, indicating the magnitude and angle of each number.

- 1. $1 + j\sqrt{3}$
- 2. -5
- 3. -5 5j
- 4. 3 + 4i
- 5. $(1 j\sqrt{3})^3$
- 6. $\frac{e^{j\pi/3}-1}{1+j\sqrt{3}}$





$\cos \theta$ and $\sin \theta$

Using Euler's relations, derive the following relationships:

1.
$$\cos \theta = \frac{1}{2} (e^{j\theta} + e^{-j\theta})$$

1.
$$\cos \theta = \frac{1}{2} (e^{j\theta} + e^{-j\theta})$$

2. $\sin \theta = \frac{1}{2j} (e^{j\theta} - e^{-j\theta})$

$$e^{j\theta} = \cos \theta + j \sin \theta$$
$$e^{-j\theta} = \cos \theta - j \sin \theta$$

Subtracting

$$\begin{split} e^{j\theta} - e^{-j\theta} &= 2j\sin\theta\\ \sin\theta &= \frac{1}{2j}(e^{j\theta} - e^{-j\theta}) \end{split}$$

Adding

$$e^{j\theta} + e^{-j\theta} = 2\cos\theta$$
$$\cos\theta = \frac{1}{2}(e^{j\theta} + e^{-j\theta})$$

Complex Conjugate

Let z denote a complex variable; i.e.,

$$z = x + jy = re^{j\theta}.$$

The complex conjugate of z is

$$z^* = x - jy = re^{-j\theta}.$$

Show that

- 1. $zz^* = r^2$
- 2. $z + z^* = 2\Re\{z\}$
- 3. $z z^* = 2j\Im\{z\}$
- 1. $zz^* = re^{j\theta}re^{-j\theta} = r^2e^0 = r^2$
- 2. $z + z^* = x + jy + x jy = 2x = 2\Re\{z\}$
- 3. $z z^* = x + jy (x jy) = 2jy = 2j\Im\{z\}$

List the values of

Section 3

Complex Signals

Subsection 1

CT Complex Exponentials

CT Complex Exponentials

$$x(t) = Ce^{at}$$
 C and a are complex numbers.
 $C = |C|e^{j\theta}$
 $a = r + j\omega_0$
 $x(t) = |C|e^{j\theta}e^{(r+j\omega_0)t}$

 $= \frac{|C|e^{rt}}{[\cos(\omega_0 t + \theta) + j \sin(\omega_0 t + \theta)]}$

 $= |C|e^{rt} e^{j(\omega_0 t + \theta)}$

Subsection 2

DT Complex Exponentials

DT Complex Exponentials

$$x[n] = C\alpha^n$$
, C and α are complex numbers.
$$C = |C|e^{j\theta}$$

$$\alpha = |\alpha|e^{j\omega_0}$$

$$x[n] = |C|e^{j\theta} \left(|\alpha|e^{j\omega_0}\right)^n$$

$$= |C||\alpha|^n \cos(\omega_0 n + \theta) + j|C||\alpha|^n \sin(\omega_0 n + \theta)$$

Comments:

- When $|\alpha| = 1$: sinusoidal real and imaginary parts.
- $e^{j\omega_0 n}$ may or may not be periodic depending on the value of ω_0 .
- Sinusoidal, exponential, step, and impulse signal form the cornerstones for signals and systems analysis.

DT Complex Exponentials Plot

Periodicity Properties of Discrete-Time Complex Exponentials $e^{j\omega_0 n}$

- For the CT counterpart $e^{j\omega_0 t}$,
 - 1. The larger the magnitude of ω_0 , the higher is the rate of oscillation in the signal.
 - 2. $e^{j\omega_0 t}$ is periodic for any value of ω_0 .
- In DT, as

$$e^{j(\omega_0+2\pi)n} = e^{j2\pi n}e^{j\omega_0n} = e^{j\omega_0n}$$

the exponential at frequency $\omega_0 + 2\pi$ is the same as that at frequency ω_0 .

- Although in CT $e^{j\omega_0 t}$ are all distinct for distinct values of ω_0 , In DT, these signals are not distinct, as the signal with frequency ω_0 is identical to the signals with frequencies $\omega_0 + 2\pi$, $\omega_0 + 4\pi$, and so on. Therefore, in considering DT complex exponentials, we need only consider a frequency interval of length 2π in which to choose ω_0 .
- In DT, as we increase ω_0 from 0, we obtain signals that oscillate more and more rapidly until we reach $\omega_0 = \pi$. As we continue to increase ω_0 , we decrease the rate of oscillation until we reach $\omega_0 = 2\pi$. Note: $e^{j\pi n} = \left(e^{j\pi}\right)^n = (-1)^n$.

Comparison of the Signals $e^{j\omega_0 t}$ and $e^{j\omega_0 n}$

$e^{j\omega_0 t}$	$e^{j\omega_0 n}$
Distinct signals for distinct values of ω_0	Identical signals for values of ω_0 separated by multiples of 2π
Periodic for any choice of $e^{j\omega_0 t}$	Periodic only if $\omega_0 = 2\pi m/N$ for some integers $N>0$ and m .
Fundamental frequency ω_0	Fundamental frequency ω_0/m
Fundamental period $\omega_0=0$: undefined $\omega_0\neq 0$: $2\pi/\omega_0$	Fundamental period $\omega_0=0$: undefined $\omega_0 \neq 0$: $m(2\pi/\omega_0)$

Section 4

Step and Impulse Functions

iscrete-Time Unit Ste
$$u[n] = \begin{cases} 1, & n \ge 0, \\ 0, & n < 0. \end{cases}$$

Discrete-Time Unit Step
$$u[n]$$

(4)

Discrete-Time Unit Impulse (Unit Sample) $\delta[n]$

$$\delta[n] = \begin{cases} 1, & n = 0, \\ 0, & n \neq 0. \end{cases}$$
 (5)

DT Step and Impulse

Unit impulse is the first backward difference of the unit step sequence.

$$\delta[n] = u[n] - u[n-1]. \tag{6}$$

DT Step and Impulse

The unit step sequence is the running sum of the unit impulse.

$$u[n] = \sum_{m = -\infty}^{n} \delta[m]. \tag{7}$$

DT Step and Impulse

The unit step sequence is a superposition of delayed unit impulses.

$$u[n] = \sum_{k=0}^{\infty} \delta[n-k]. \tag{8}$$

Continuous-Time Unit Step Function u(t)

Continuous-Time Unit Step Function
$$u(t)$$

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

(9)

Continuous-Time Unit Impulse Function $\delta(t)$

$$\delta(t) = \frac{du(t)}{dt}.\tag{10}$$

CT Unit Step Function and Unit Impulse Function

$$u(t) = \int_{-\tau}^{\tau} \delta(\tau) d\tau. \tag{11}$$

$$u(t) = \int_{-\infty}^{t} \delta(\tau) d\tau. \tag{11}$$

Section 5

Signal Energy and Power

Energy I

The total energy over a time interval $t_1 \le t \le t_2$ in a continuous-time signal x(t) is

$$\int_{t_1}^{t_2} |x(t)|^2 dt$$

The total energy over a time interval $n_1 \le n \le n_2$ in a discrete-time signal x[n] is

$$\sum_{n=n_1}^{n_2} |x[n]|^2 dt$$

Total energy over an infinite interval in a CT signal:

$$E_{\infty} \triangleq \lim_{T \to \infty} \int_{-T}^{T} |x(t)|^2 dt = \int_{-\infty}^{+\infty} |x(t)|^2 dt. \tag{12}$$

Energy II

Total energy over an infinite interval in a DT signal:

$$E_{\infty} \triangleq \lim_{N \to \infty} \sum_{n=-N}^{+N} |x[n]|^2 = \sum_{n=-\infty}^{+\infty} |x[n]|^2.$$
 (13)

Note that this integral and may not converge for some signals. Such signals have infinite energy, while signals with $E_{\infty} < \infty$ have finite energy.

Power

Time-averaged power over an infinite interval in a CT signal:

$$P_{\infty} \triangleq \lim_{T \to \infty} \frac{1}{2T} \int_{-T}^{T} |x(t)|^2 dt. \tag{14}$$

Total energy in a DT signal:

$$P_{\infty} \triangleq \lim_{N \to \infty} \frac{1}{2N+1} \sum_{n=-N}^{+N} |x[n]|^2. \tag{15}$$

With these definitions, we can identify three important classes of signals:

Examples

Determine whether the following signals are energy signals, power signals, or neither.

1.
$$x(t) = e^{-at}u(t)$$
, $a > 0$

2.
$$x(t) = A\cos(\omega_0 t + \theta)$$

3.
$$x(t) = tu(t)$$

$$x(t) = e^{-at}u(t), \quad a > 0$$

$$E_{\infty} = \lim_{T \to \infty} \int_{-T}^{T} |x(t)|^{2} dt$$

$$E_{\infty} = \int_{-\infty}^{\infty} |x(t)|^{2} dt = \int_{0}^{\infty} e^{-2at} dt$$

$$= \frac{-1}{2a} \left[e^{-at} \right]_{0}^{\infty} = \frac{-1}{2a} [0 - 1] = \frac{1}{2a}$$

This is an energy signal.