

Figure 4.9 shows the graphs for  $x(n]$  and  $X(e^{j\omega})$  for the case for which  $a = 0.8$ .

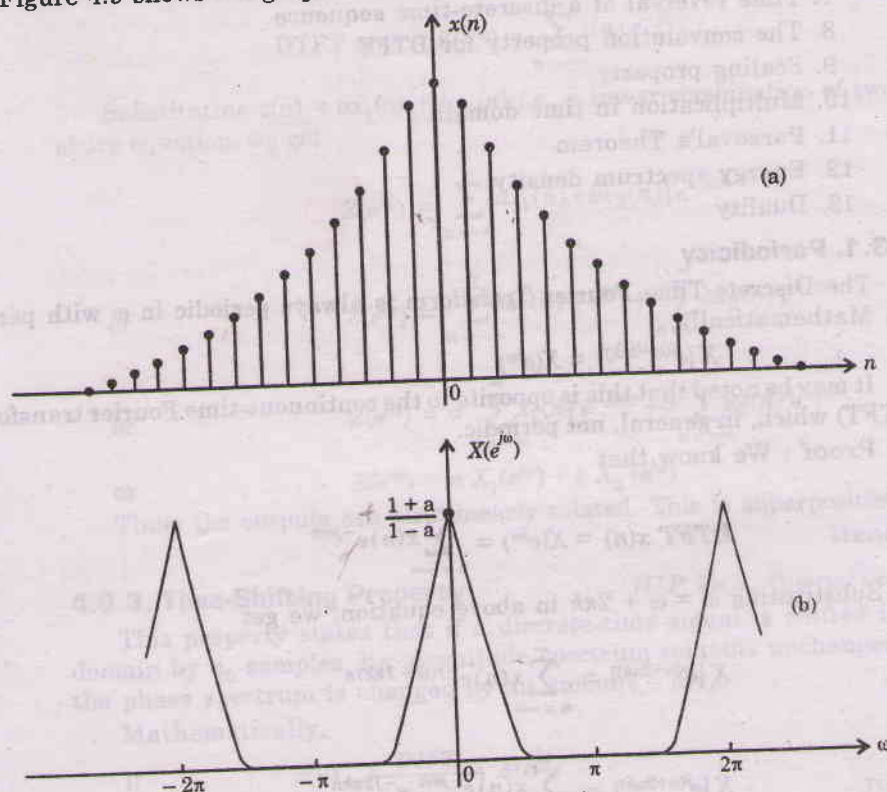


Fig. 4.9. (a)  $x(n]$  (b)  $X(e^{j\omega})$

### 4.3. Properties of Discrete-Time Fourier Transform (DTFT)

In this article, we shall discuss about the various properties of Fourier transform of discrete-time signals. Fourier transform of discrete-time signals is also referred to as discrete-time Fourier transform (DTFT). These properties are often useful in reducing the complexity in evaluation of the Discrete-Time Fourier Transform (DTFT) and inverse Discrete-time Fourier Transform (IDTFF). Also, we shall observe some of the similarities and differences between CTFT and DTFT. The derivation of DTFT properties is essentially identical to its continuous-time counterpart, i.e. CTFT.

Here, we shall use one notation similar to that used for CTFT to indicate the pairing of a signal and its Fourier transform, i.e.,

$$X(e^{j\omega}) = \text{DTFT} [x(n)]$$

or

$$x(n) = \text{Inverse DTFT} [X(e^{j\omega})]$$

or

$$x(n) \xleftrightarrow{\text{DTFT}} X(e^{j\omega})$$

In this section, we shall discuss following properties of the DTFT, in detail :

1. Periodicity of the DTFT
2. Linearity of the DTFT
3. Time shifting
4. Frequency shifting
5. Multiplication by  $n$ : Frequency Differentiation

6. Complex conjugation and conjugate symmetry
7. Time reversal of a discrete-time sequence
8. The convolution property for DTFT
9. Scaling property
10. Multiplication in time domain
11. Parseval's Theorem
12. Energy spectrum density
13. Duality

#### 4.3.1. Periodicity

The Discrete-Time Fourier Transform is always periodic in  $\omega$  with period  $2\pi$ . Mathematically,

$$X[e^{j(\omega+2\pi k)}] = X(e^{j\omega})$$

It may be noted that this is opposite to the continuous-time Fourier transform (CTFT) which, in general, not periodic.

**Proof :** We know that

$$\text{DTFT } x(n) = X(e^{j\omega}) = \sum_{n=-\infty}^{\infty} x(n)e^{-j\omega n}$$

Substituting  $\omega = \omega + 2\pi k$  in above equation, we get

$$X[e^{j(\omega+2\pi k)}] = \sum_{n=-\infty}^{\infty} x(n)e^{-j(\omega+2\pi k)n}$$

or

$$X[e^{j(\omega+2\pi k)}] = \sum_{n=-\infty}^{\infty} x(n)e^{-j\omega n} \cdot e^{-j2\pi kn}$$

...(4.21)

Now,

$$e^{-j2\pi kn} = \cos(2\pi kn) - j \sin(2\pi kn)$$

It may be noted that in above equation both  $k$  and  $n$  are integers.

Thus

$$\cos(2\pi kn) = 1 \text{ always and}$$

$$\sin(2\pi kn) = 0 \text{ always}$$

Hence,

$$e^{-j2\pi kn} = 1$$

Therefore, equation (4.21) becomes

$$X[e^{j(\omega+2\pi k)}] = \sum_{n=-\infty}^{\infty} x(n)e^{-j\omega n}$$

or

$$X[e^{j(\omega+2\pi k)}] = X(e^{j\omega})$$

or

$$X[e^{j(\omega+2\pi k)}] = \text{DTFT of } x(n) \text{ Hence Proved.}$$

#### 4.3.2. Linearity

According to this property, the discrete-time Fourier transform (DTFT) is linear. Mathematically,

If

$$x_1(n) \xrightarrow{\text{DTFT}} X_1(e^{j\omega})$$

and

$$x_2(n) \xrightarrow{\text{DTFT}} X_2(e^{j\omega})$$

Then, according to this property, we have

$$z(n) = ax_1(n) + bx_2(n) \xrightarrow{\text{DTFT}} Z(e^{j\omega}) = aX_1(e^{j\omega}) + bX_2(e^{j\omega})$$

where  $a$  and  $b$  are constants.

Frequen

**Proof :** We

Substituting  $a$   
above equation, we

or

or

or

Thus, the output

#### 4.3.3. Time-Shifting

This property states that if a signal  $x(n]$  is shifted by  $n_0$  samples in the time domain by  $n_0$  sample, the phase spectrum is shifted by  $n_0\omega$ . Mathematically,

If

$$x(n)$$

Then  $x(n - n_0)$

**Proof :**

We know that,  $x(n)$

or

$$\text{DTFT of } x(n)$$

Therefore,

$$\text{DTFT of } x(n - n_0)$$

Putting  $n - n_0 = m$ ,

$$\text{DTFT of } x(m)$$

or

$$\text{DTFT of } x(n)$$

or

$$\text{DTFT of } x(n)$$

or

$$\text{DTFT of } x(n)$$

**Proof :** We know that

$$\text{DTFT } z(n) = Z(e^{j\omega}) = \sum_{n=-\infty}^{\infty} z(n) e^{-j\omega n}$$

Substituting  $z(n) = ax_1(n) + bx_2(n)$  i.e., a linear combination of two inputs in above equation, we get

$$Z(e^{j\omega}) = \sum_{n=-\infty}^{\infty} [ax_1(n) + bx_2(n)] e^{-j\omega n}$$

$$\text{or } Z(e^{j\omega}) = \sum_{n=-\infty}^{\infty} ax_1(n) e^{-j\omega n} + \sum_{n=-\infty}^{\infty} bx_2(n) e^{-j\omega n}$$

$$\text{or } Z(e^{j\omega}) = a \sum_{n=-\infty}^{\infty} x_1(n) e^{-j\omega n} + b \sum_{n=-\infty}^{\infty} x_2(n) e^{-j\omega n}$$

$$\text{or } Z(e^{j\omega}) = a X_1(e^{j\omega}) + b X_2(e^{j\omega})$$

Thus, the outputs are also linearly related. This is superposition principle.  
Hence Proved.

(U.P. Tech., Tutorial Question Bank)

### 4.3.3. Time-Shifting Property

This property states that if a discrete-time signal is shifted in the time-domain by  $n_0$  samples, its magnitude spectrum remains unchanged. However, the phase spectrum is changed by an amount  $-\omega n_0$ .  
Mathematically,

$$\text{If } x(n) \xrightarrow{\text{DTFT}} X(e^{j\omega})$$

$$\text{Then } x(n - n_0) \xrightarrow{\text{DTFT}} e^{-j\omega n_0} \cdot X(e^{j\omega}); \text{ where } n_0 \text{ is an integer.}$$

**Proof :**

$$\text{We know that, } x(n) \xrightarrow{\text{DTFT}} X(e^{j\omega})$$

$$\text{or } \text{DTFT } x(n) = X(e^{j\omega}) = \sum_{n=-\infty}^{\infty} x(n) e^{-j\omega n}$$

Therefore,

$$\text{DTFT } x(n - n_0) = \sum_{n=-\infty}^{\infty} x(n - n_0) e^{-j\omega n}$$

Putting  $n - n_0 = m$ , so that  $n = m + n_0$ , we get

$$\text{DTFT } x(n - n_0) = \sum_{m=-\infty}^{\infty} x(m) e^{-j\omega(m + n_0)}$$

$$\text{or } \text{DTFT } x(n - n_0) = \sum_{m=-\infty}^{\infty} x(m) e^{-j\omega m} e^{-j\omega n_0}$$

$$\text{or } \text{DTFT } x(n - n_0) = e^{-j\omega n_0} \sum_{m=-\infty}^{\infty} x(m) e^{-j\omega m}$$

$$\text{or } \text{DTFT } x(n - n_0) = e^{-j\omega n_0} X(e^{j\omega})$$



$$\text{or } x(n - n_0) \xrightarrow{DTFT} e^{-j\omega n_0} X(e^{j\omega})$$

Hence, according to above equation, time-shifting property states that delaying a discrete-time signal by  $n_0$  units does not change its amplitude spectrum. The phase-spectrum, however, is changed by  $-\omega n_0$ .

This added phase is thus a linear function of  $\omega$  with a slope  $-n_0$ .

This means that the time-delay in a discrete-time signal causes a linear phase shift in its spectrum.

#### 4.3.4. Frequency-Shifting Property

This property states that multiplication of a sequence  $x(n)$  by  $e^{j\omega_0 n}$  is equivalent to a frequency translation of the spectrum  $X(e^{j\omega})$  by  $\omega_0$ . Since the spectrum  $X(e^{j\omega})$  is periodic, the shift  $\omega_0$  applies to the spectrum of the signal in every period.

Mathematically, we have

$$\text{If } x(n) \xrightarrow{DTFT} X(e^{j\omega})$$

$$\text{Then } e^{j\omega_0 n} x(n)$$

**Proof:**

We know that

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

$$\text{then } DTFT e^{j\omega_0 n} x(n) = \sum_{n=-\infty}^{\infty} x(n) e^{j\omega_0 n} \cdot e^{-j\omega n}$$

$$\text{or } DTFT e^{j\omega_0 n} \cdot x(n) = \sum_{n=-\infty}^{\infty} x(n) e^{-j(\omega - \omega_0)n}$$

$$\text{or } DTFT e^{j\omega_0 n} \cdot x(n) = X[e^{j(\omega - \omega_0)}]$$

$$\text{or } e^{j\omega_0 n} \cdot x(n) \xrightarrow{DTFT} X[e^{j(\omega - \omega_0)}]$$

Figure 4.10 illustrates the frequency shifting property

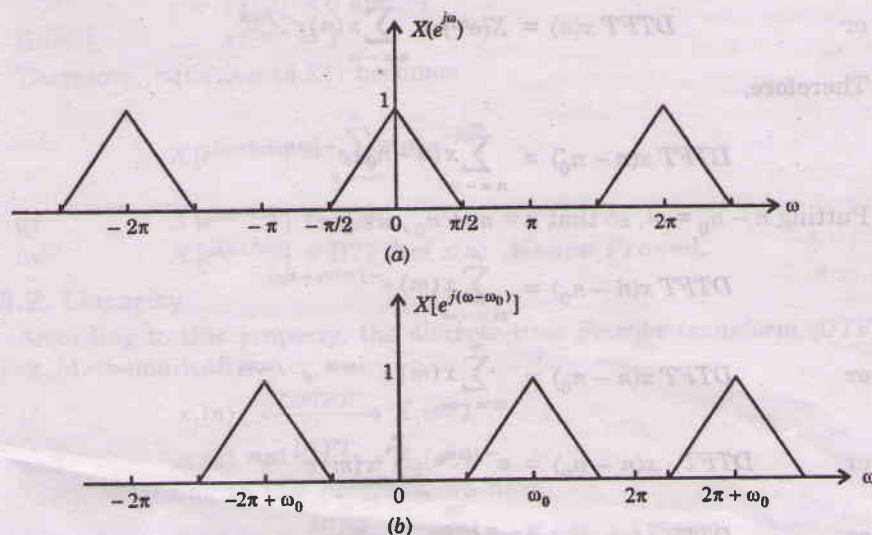


Fig. 4.10. Illustration of frequency shifting property

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**Proof :**

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#### 4.3.6. Co

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even fu

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#### 4.3.5. Multiplication by $n$ : Frequency Differentiation

This property states that

$$\text{If } x(n) \xleftrightarrow{\text{DTFT}} X(e^{j\omega})$$

$$\text{then } nx(n) \xleftrightarrow{\text{DTFT}} j \frac{dX(e^{j\omega})}{d\omega}$$

**Proof :**

We know that

$$\text{DTFT } x(n) = X(e^{j\omega}) = \sum_{n=-\infty}^{\infty} x(n) e^{-j\omega n}$$

$$\text{Now } \frac{dX(e^{j\omega})}{d\omega} = \sum_{n=-\infty}^{\infty} \frac{d}{d\omega} [x(n) e^{-j\omega n}]$$

$$\text{or } \frac{dX(e^{j\omega})}{d\omega} = \sum_{n=-\infty}^{\infty} -jn x(n) e^{-j\omega n}$$

$$\text{or } \frac{dX(e^{j\omega})}{d\omega} = \sum_{n=-\infty}^{\infty} -jn x(n) e^{-j\omega n} = \text{DTFT} [-jn x(n)]$$

$$\text{or } -jn x(n) \xleftrightarrow{\text{DTFT}} \frac{dX(e^{j\omega})}{d\omega}$$

$$\text{or } nx(n) \xleftrightarrow{\text{DTFT}} j \frac{dX(e^{j\omega})}{d\omega}$$

Hence Proved.

#### 4.3.6. Complex Conjugation and Conjugate Symmetry

This property states that we can obtain complex conjugation of a complex discrete-time signal  $x(n)$  by reversing the sign of the imaginary part of the complex signal,  $x(n)$ .

Mathematically,

$$\text{If } x(n) \xleftrightarrow{\text{DTFT}} X(e^{j\omega})$$

$$\text{then } x^*(n) \xleftrightarrow{\text{DTFT}} X^*(e^{-j\omega})$$

Now, if the discrete-time signal  $x(n)$  is a real valued signal, then its DTFT  $X(e^{j\omega})$  will be conjugate symmetric. This means that

$$X(e^{j\omega}) = X^*(e^{-j\omega}) \quad [\text{if } x(n) \text{ is real}]$$

**Note :** From above, it is clear that  $\text{Re}[X(e^{j\omega})]$  is an even function of  $\omega$  and  $\text{Im}[X(e^{j\omega})]$  is an odd function of  $\omega$ . In the same way, the magnitude of  $X(e^{j\omega})$  is an even function and the phase angle  $\angle X(e^{j\omega})$  is an odd function.

#### 4.3.7. Time Reversal

According to this property, if a discrete-time signal is folded about the origin in time, its magnitude spectrum remains unchanged, however, the phase spectrum undergoes a change in sign. Mathematically, we have

$$\text{If } x(n) \xleftrightarrow{\text{DTFT}} X(e^{j\omega})$$

$$\text{then } x(-n) \xleftrightarrow{\text{DTFT}} X(e^{-j\omega})$$

**Proof :**

Let there be a discrete-time signal  $x(n)$  with DTFT  $X(e^{j\omega})$ , i.e.,

$$x(n) \xleftrightarrow{\text{DTFT}} X(e^{j\omega})$$

Let there be another discrete-time signal  $y(n)$  with DTFT  $Y(e^{j\omega})$ , i.e.,

$$y(n) \xleftrightarrow{\text{DTFT}} Y(e^{j\omega}) \quad \text{such that } y(n) = x(-n)$$

$$\text{Now,} \quad Y(e^{j\omega}) = \text{DTFT } y(n) = \sum_{n=-\infty}^{\infty} y(n) e^{-j\omega n}$$

$$\text{or} \quad Y(e^{j\omega}) = \sum_{n=-\infty}^{\infty} x(-n) e^{-j\omega n}$$

Substituting  $m = -n$  into above expression, we get

$$Y(e^{j\omega}) = \sum_{m=-\infty}^{\infty} x(m) e^{-j(-m)\omega}$$

$$\text{or} \quad Y(e^{j\omega}) = \sum_{m=-\infty}^{\infty} x(m) e^{j\omega m}$$

$$\text{or} \quad Y(e^{j\omega}) = X(e^{-j\omega}) = \text{DTFT } [x(-n)]$$

$$\text{Therefore, } x(-n) \xleftrightarrow{\text{DTFT}} X(e^{-j\omega})$$

**Hence Proved.****4.3.8. Convolution Property***(U.P. Tech., Tutorial Question Bank)*

In third chapter, we have discussed the importance of CTFT with respect to its effect on the convolution operation and its application in dealing with continuous-time LTI systems. In this section, we shall discuss the importance of DTFT with respect to its effect on the convolution operation and analysis of discrete-time LTI systems.

The convolution property states that

$$\text{If } x(n) \xleftrightarrow{\text{DTFT}} X(e^{j\omega})$$

$$\text{and } y(n) \xleftrightarrow{\text{DTFT}} Y(e^{j\omega})$$

$$\text{then } z(n) = x(n) \otimes y(n) \xleftrightarrow{\text{DTFT}} Z(e^{j\omega}) = X(e^{j\omega}) Y(e^{j\omega})$$

**Proof :**

We know that

$$\text{DTFT } z(n) = Z(e^{j\omega}) = \sum_{n=-\infty}^{\infty} z(n) e^{-j\omega n}$$

$$\text{Substituting } z(n) = x(n) \otimes y(n) = \sum_{k=-\infty}^{\infty} x(k) y(n-k)$$

in above equation, we get

$$Z(e^{j\omega}) = \sum_{n=-\infty}^{\infty} \left[ \sum_{k=-\infty}^{\infty} x(k) y(n-k) \right] e^{-j\omega n}$$

Changing the o

Again, substitu

or

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Thus convolution  
spectrums.

Now, let us app  
systems, particular  
and the output, re  
figure 4.11.

$$x(n) \leftarrow$$

Now, here, the  
 $h(n)$ , i.e.,

Using DTFT, th

where  $X(e^{j\omega})$ ,  $Y(e^{j\omega})$   
respectively.

Now, combining

where  $H(e^{j\omega})$  is  
response  $h(n)$  of the d  
response of the di

**Example 4.6. Deter**  
with impulse respo  
system.

**Solution :** We know  
equal to the DTFT  
response is determin



Changing the order of summations we get

$$Z(e^{j\omega}) = \sum_{k=-\infty}^{\infty} x(k) \sum_{n=-\infty}^{\infty} y(n-k) e^{-j\omega n}$$

Again, substituting  $n - k = m$ , the above equation becomes

$$Z(e^{j\omega}) = \sum_{k=-\infty}^{\infty} x(k) \sum_{m=-\infty}^{\infty} y(m) e^{-j\omega(m+k)}$$

or 
$$Z(e^{j\omega}) = \sum_{k=-\infty}^{\infty} x(k) \sum_{m=-\infty}^{\infty} y(m) e^{-j\omega n} e^{-j\omega k}$$

or 
$$Z(e^{j\omega}) = \sum_{k=-\infty}^{\infty} x(k) e^{-j\omega k} \sum_{m=-\infty}^{\infty} y(m) e^{-j\omega n}$$

or 
$$Z(e^{j\omega}) = X(e^{j\omega}) Y(e^{j\omega})$$

Thus convolution of the two sequences is equivalent to multiplication of their spectrums.

Now, let us apply DTFT for representing and analyzing discrete-time LTI systems, particularly, when  $x(n)$ ,  $h(n)$  and  $y(n)$  are the input, impulse response and the output, respectively of a discrete-time LTI system as shown in figure 4.11.

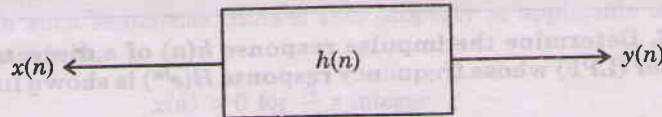


Fig. 4.11. Discrete-time LTI system

Now, here, the output  $y(n)$  can be determined by convolving  $x(n)$  and  $h(n)$ , i.e.,

$$y(n) = x(n) \otimes h(n) \quad \dots(4.22)$$

Using DTFT, the above equation takes the form

$$Y(e^{j\omega}) = X(e^{j\omega}) \cdot H(e^{j\omega}) \quad \dots(4.23)$$

where  $X(e^{j\omega})$ ,  $H(e^{j\omega})$  and  $Y(e^{j\omega})$  are the DTFTs of  $x(n)$ ,  $h(n)$  and  $y(n)$  respectively.

Now, combining equations (4.22) and (4.23), we have

$$y(n) = x(n) \otimes h(n) \xrightarrow{\text{DTFT}} Y(e^{j\omega}) = X(e^{j\omega}) H(e^{j\omega}) \quad \dots(4.24)$$

where  $H(e^{j\omega})$  is the discrete-time Fourier transform (DTFT) of the impulse response  $h(n)$  of the discrete-time LTI system. It is also known as the frequency response of the discrete-time LTI system.

**Example 4.6.** Determine the frequency response of a discrete-time LTI system with impulse response  $h(n) = \delta(n - n_0)$ . Also determine the output for this system.

**Solution :** We know that the frequency response of a discrete-time LTI system is equal to the DTFT of the impulse response  $h(n)$  of the system. The frequency response is determined as

$$H(e^{j\omega}) = \text{DTFT} [h(n)] = \sum_{n=-\infty}^{\infty} h(n) e^{-j\omega n}$$

$$\text{or } H(e^{j\omega}) = \sum_{n=-\infty}^{\infty} \delta(n-n_0) e^{-j\omega n} = e^{-j\omega n_0} \quad \dots(i)$$

Now, according to the convolution property of DTFT, we have

$$y(n) = h(n) \otimes x(n) \xrightarrow{\text{DTFT}} Y(e^{j\omega}) = H(e^{j\omega}) X(e^{j\omega})$$

$$\text{or } Y(e^{j\omega}) = H(e^{j\omega}) X(e^{j\omega}) \quad \dots(ii)$$

Substituting equation (i) in equation (ii), we have

$$Y(e^{j\omega}) = e^{-j\omega n_0} X(e^{j\omega}) \quad \dots(iii)$$

The output  $y(n)$  of above discrete-time LTI system is determined by taking the inverse DTFT of equation (iii).

Thus, taking inverse DTFT, we get

$$y(n) = \text{Inverse DTFT} [Y(e^{j\omega})]$$

$$= \text{Inverse DTFT} [e^{-j\omega n_0} X(e^{j\omega})]$$

$$\text{or } y(n) = x(n - n_0)$$

Hence, it may be noted that in this example, the output  $y(n)$  is equal to the shifted version of the input  $x(n)$  by a constant time  $n_0$ . The frequency response  $H(e^{j\omega}) = e^{-j\omega n_0}$  is purely time-shifted and has unity magnitude at all the frequencies. Its phase characteristics are equal to  $-\omega n_0$  i.e., it is linear with frequency.

**Example 4.7.** Determine the impulse response  $h(n)$  of a discrete-time ideal low-pass filter (LPF) whose frequency response  $H(e^{j\omega})$  is shown in figure 4.12.

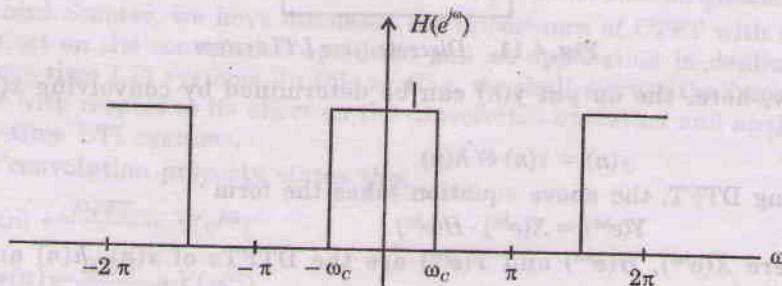


Fig. 4.12. Frequency response of a discrete-time ideal low-pass filter.

**Solution:** We know that the impulse response  $h(n)$  of discrete-time ideal low pass filter is equal to the inverse DTFT of the frequency response  $H(e^{j\omega})$  i.e.,

$$h(n) = \text{Inverse DTFT} [H(e^{j\omega})]$$

$$\text{or } h(n) = \frac{1}{2\pi} \int_{-\pi}^{\pi} H(e^{j\omega}) e^{j\omega n} d\omega \quad \dots(i)$$

In particular, using  $-\pi \leq \omega \leq \pi$  as the interval of integration in equation (i), we have

$$h(n) = \frac{1}{2\pi} \int_{-\pi}^{\pi} H(e^{j\omega}) e^{j\omega n} d\omega$$

$$\text{or } h(n) = \frac{1}{2\pi} \int_{-\omega_c}^{\omega_c} 1 \cdot e^{j\omega n} d\omega = \frac{1}{2\pi} \left[ \frac{1}{jn} e^{j\omega n} \right]_{-\omega_c}^{\omega_c}$$

\* Here, we have used shifting or sampling property of impulse function.

or  $h(n)$

This impulse response

Fig. 4.13. Impulse response

### 4.3.9. Scaling

Let the discrete-time

In this case, inform meaning with such sequences for which,

then  $x(pn) \neq 0$  for a Then data will not zeros.

Thus, the scaling p

If

then

**Proof :** We know that

DTFT  $y(n)$

or

$Y(e^{j\omega})$

Let us substitute  $pn$  Now, since  $n$  has the then above equation

$Y(e^{j\omega})$

or

$Y(e^{j\omega})$



$$\text{or } h(n) = \frac{1}{n\pi} \left[ \frac{e^{j\omega_c n} - e^{-j\omega_c n}}{2j} \right] = \frac{1}{n\pi} \cdot \sin \omega_c n = \frac{\sin \omega_c n}{\pi n}$$

This impulse response  $h(n)$  has been shown in figure 4.13.

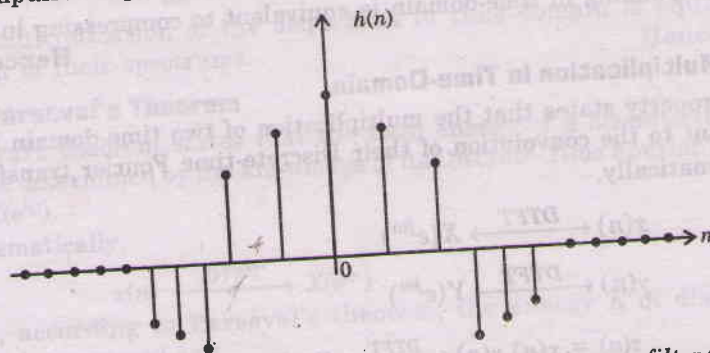


Fig. 4.13. Impulse response of a discrete-time ideal low-pass filter (LPF).

#### 4.3.9. Scaling

Let the discrete-time sequence be scaled as

$$y(n) = x(pn) \text{ for } p\text{-integer}$$

In this case, information in  $x(n)$  is discarded. Then scaling property has no meaning with such sequences. Hence, this property is applicable only to those sequences for which,

$$x(n) = 0 \text{ for } \frac{n}{p} \neq \text{integer}$$

then  $x(pn) \neq 0$  for all  $n$  values.

Then data will not be discarded. The discarded data due to scaling will be zeros.

Thus, the scaling property may be expressed as

$$\text{If } x(n) \xrightarrow{\text{DTFT}} X(e^{j\omega})$$

$$\text{then } y(n) = x(pn) \xrightarrow{\text{DTFT}} Y(e^{j\omega}) = X\left(\frac{\omega}{p}\right)$$

**Proof :** We know that

$$\text{DTFT } y(n) = Y(e^{j\omega}) = \sum_{n=-\infty}^{\infty} y(n) e^{-j\omega n}$$

$$\text{or } Y(e^{j\omega}) = \sum_{n=-\infty}^{\infty} x(pn) e^{-j\omega n} \quad \dots(4.25)$$

Let us substitute  $pn = m$

Now, since  $n$  has the range of  $-\infty$  to  $\infty$ ,  $m$  will also have the same range. then above equation (4.25) becomes

$$Y(e^{j\omega}) = \sum_{m=-\infty}^{\infty} x(m) e^{-j\omega m/p}$$

$$\text{or } Y(e^{j\omega}) = \sum_{m=-\infty}^{\infty} x(m) e^{-j\left(\frac{\omega}{p}\right)m}$$

$$Y(e^{j\omega}) = X\left(e^{j\frac{\omega}{p}}\right)$$

Thus, expanding in time-domain is equivalent to compressing in frequency domain.  
Hence Proved.

#### 4.3.10. Multiplication in Time-Domain

This property states that the multiplication of two time-domain sequences is equivalent to the convolution of their Discrete-time Fourier transforms.

Mathematically,

$$\text{If } x(n) \xrightarrow{\text{DTFT}} X(e^{j\omega})$$

$$\text{and } y(n) \xrightarrow{\text{DTFT}} Y(e^{j\omega})$$

$$\text{then } z(n) = x(n) y(n) \xrightarrow{\text{DTFT}} Z(e^{j\omega}) = \frac{1}{2\pi} [X(e^{j\omega}) \otimes Y(e^{j\omega})]$$

**Proof :** We know that

$$\text{DTFT } z(n) = Z(e^{j\omega}) = \sum_{n=-\infty}^{\infty} z(n) e^{-j\omega n}$$

Substituting  $z(n) = x(n) y(n)$  in above equation, we get

$$Z(e^{j\omega}) = \sum_{n=-\infty}^{\infty} x(n) y(n) e^{-j\omega n} \quad \dots(4.26)$$

Also, inverse DTFT is expressed as

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

Here, we have used separate frequency variable  $\lambda$ . Substituting the above expression of  $x(n)$  in equation (4.26), we get

$$Z(e^{j\omega}) = \sum_{n=-\infty}^{\infty} \frac{1}{2\pi} \int_{-\pi}^{\pi} X(e^{j\lambda}) e^{j\lambda n} d\lambda \cdot y(n) e^{-j\omega n}$$

Now, interchanging the order of summation and integration, we get

$$Z(e^{j\omega}) = \frac{1}{2\pi} \int_{-\pi}^{\pi} X(e^{j\lambda}) \sum_{n=-\infty}^{\infty} y(n) e^{j\lambda n} e^{-j\omega n} d\lambda$$

$$\text{or } Z(e^{j\omega}) = \frac{1}{2\pi} \int_{-\pi}^{\pi} X(e^{j\lambda}) \left[ \sum_{n=-\infty}^{\infty} y(n) e^{-j(\omega-\lambda)n} \right] d\lambda$$

The term in brackets is equal to  $Y[e^{j(\omega-\lambda)}]$ .

Thus, above equation becomes

$$Z(e^{j\omega}) = \frac{1}{2\pi} \int_{-\pi}^{\pi} X(e^{j\lambda}) Y[e^{j(\omega-\lambda)}] d\lambda$$

But, above equation represents convolution of  $X(e^{j\omega})$  and  $Y(e^{j\omega})$ , i.e.,

$$Z(e^{j\omega}) = \frac{1}{2\pi} [X(e^{j\omega}) \otimes Y(e^{j\omega})]$$

Thus multiplication of the sequences in time-domain is equivalent to convolution of their spectrums. **Hence Proved**

#### 4.3.11. Parseval's Theorem

Parseval's theorem states that the total energy of a discrete-time signal  $x(n)$  may be determined by the knowledge of its Discrete-Time Fourier Transform (DTFT),  $X(e^{j\omega})$ .

Mathematically,

$$\text{If } x(n) \xleftrightarrow{\text{DTFT}} X(e^{j\omega})$$

Then, according to Parseval's theorem, the energy  $E$  of discrete-time signal  $x(n)$  is expressed as

$$E = \frac{1}{2\pi} \int_{-\pi}^{\pi} |X(e^{j\omega})|^2 d\omega$$

**Proof :** We know that the energy of a discrete-time signal  $x(n)$  is expressed as

$$E = \sum_{n=-\infty}^{\infty} |x(n)|^2$$

Since

$$|x(n)|^2 = x(n) x^*(n)$$

Therefore,

$$E = \sum_{n=-\infty}^{\infty} x(n) x^*(n) \quad \dots(4.27)$$

We know that the inverse DTFT of  $x^*(n)$  is expressed as

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

Thus, replacing  $x^*(n) = \frac{1}{2\pi} \int_{-\pi}^{\pi} X^*(e^{j\omega}) e^{-j\omega n} d\omega$ , in equation (4.27), we get

$$E = \sum_{n=-\infty}^{\infty} x(n) \left[ \frac{1}{2\pi} \int_{-\pi}^{\pi} X^*(e^{j\omega}) e^{-j\omega n} d\omega \right]$$

Integrating the order of integration and summation, we get

$$E = \frac{1}{2\pi} \int_{-\pi}^{\pi} X^*(e^{j\omega}) \left[ \sum_{n=-\infty}^{\infty} x(n) e^{-j\omega n} \right] d\omega$$

or

$$E = \frac{1}{2\pi} \int_{-\pi}^{\pi} X^*(e^{j\omega}) X(e^{j\omega}) d\omega$$

But we know that  $X^*(e^{j\omega}) X(e^{j\omega}) = |X(e^{j\omega})|^2$

Therefore, we have

$$E = \frac{1}{2\pi} \int_{-\pi}^{\pi} |X(e^{j\omega})|^2 d\omega$$



Thus, energy ' $E$ ' of the discrete-time signal  $x(n)$  is

$$E = \sum_{n=-\infty}^{\infty} |x(n)|^2 = \frac{1}{2\pi} \int_{-\pi}^{\pi} |X(e^{j\omega})|^2 d\omega \quad \dots(4.28)$$

This is the Parseval's theorem for discrete-time aperiodic signals with finite energy which states that energy of a discrete-time signal may also be obtained with the help of DTFT.

Hence Proved

#### 4.3.12. Energy Density Spectrum of Discrete-Time Aperiodic Signals

We know that energy of a discrete-time signal  $x(n)$  is expressed as

$$E = \sum_{n=-\infty}^{\infty} |x(n)|^2 \quad \dots(4.29)$$

According to Parseval's theorem, this energy may also be expressed in terms of discrete-time Fourier transform as under :

$$E = \frac{1}{2\pi} \int_{-\pi}^{\pi} |X(e^{j\omega})|^2 d\omega$$

Substituting  $|X(e^{j\omega})|^2 = \psi(e^{j\omega})$  in above expression, we get

$$E = \frac{1}{2\pi} \int_{-\pi}^{\pi} \psi(e^{j\omega}) d\omega$$

Hence, it may be observed that the quantity

$$\psi(e^{j\omega}) = |X(e^{j\omega})|^2$$

represents the distribution of energy as a function of frequency and so it is known as the **energy density spectrum of discrete-time signal  $x(n)$** .

It may also be noted that  $\psi(e^{j\omega})$  does not contain any phase information.

Now, if  $x(n)$  is real, then we have

$$X^*(e^{j\omega}) = X(e^{-j\omega})$$

or equivalently  $|X(e^{-j\omega})| = |X(e^{j\omega})|$

This is called even symmetry.

Now, since  $\psi(e^{j\omega}) = |X(e^{j\omega})|^2$

Therefore, it follows that

$$\psi(e^{-j\omega}) = \psi(e^{j\omega}) \quad (\text{even symmetry}) \quad \text{Hence Proved.}$$

**Example 4.8.** A discrete-time signal is given as  $x(n) = a^n \cdot u(n)$  for  $-1 < a < 1$ . Determine and sketch the energy density spectrum  $\psi(e^{j\omega})$ .

**Solution :** Given that

$$x(n) = a^n \cdot u(n) \text{ for } -1 < a < 1 \text{ or } |a| < 1$$

Since  $|a| < 1$ ; the discrete-time signal  $x(n)$  is absolutely summable. This can be verified by applying the geometric summation formula as

$$\begin{aligned} \sum_{n=-\infty}^{\infty} |x(n)| &= \sum_{n=0}^{\infty} |a|^n \\ &= \frac{1}{1-|a|} < \infty \end{aligned}$$

Therefore, the Discrete-Time Fourier Transform (DTFT) of  $x(n)$  exists and may be obtained as

$$X(e^{j\omega}) = \sum_{n=0}^{\infty} x(n) e^{-j\omega n} = \sum_{n=0}^{\infty} a^n \cdot e^{-j\omega n}$$

or

Again, since  $|a|$  provides

We know that th

or

Figure 4.14 show spectrum  $\psi(e^{j\omega})$  for  $a$

#### 4.3.13. Duality

In case of continu be observed between However for discrete-ti equation and the synt