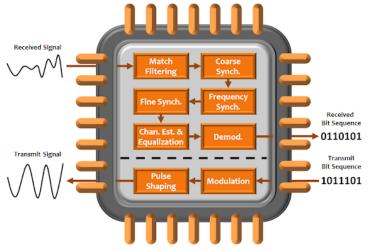


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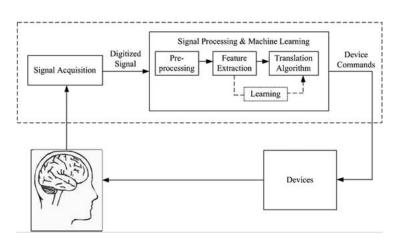
bustundag@itu.edu.tr

BLG354E / CRN: 21560 1st Week Lecture

Introduction:



signal processing for communications



Neuro science and machine learning



Financial analysis and predictions

Autonomous Navigation



Image processing

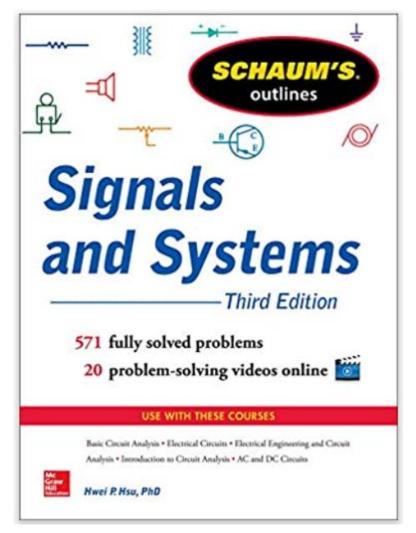


Sensor fusion and control systems



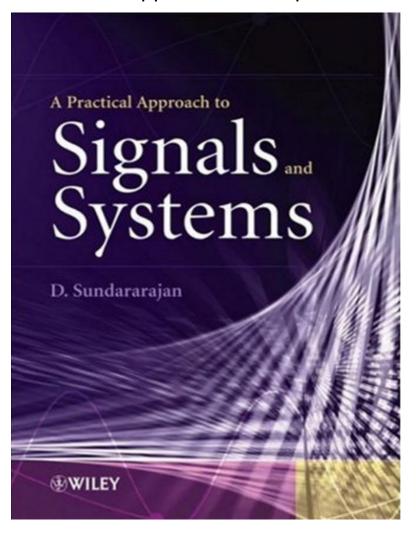
Text Books of the Course:

Main Text Book



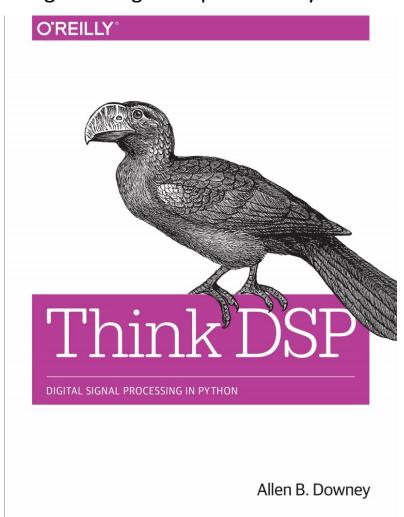
Hwei Hsu, 2013, McGraw-Hill

Additional Application Examples



D. Sundararajan, 2008, JOHN WILEY

Programming Examples with Python



Allen B. Downey, 2016, O'REILLY

https://github.com/AllenDowney/ThinkDSP

Course Plan (2020-2021 Spring):

1st week: Introduction, Course Outline, Signals and Classification of the Signals

2nd week: Properties of Continuous Time Signals and Discrete Time Signals, Classification of the Systems

3rd week: Convolution Integral, Introduction to Linear Time Invariant (LTI) Systems

4th week: Properties and application examples of CT LTI Systems

5th week: Properties and application examples of DT LTI systems, FIR Filters

6th week: Real Time Programming and Simulation of DT Systems

7th week: Signal Processing Domains, Transforms and Laplace Transform of LTI Systems

8th week: Frequency Response of the Systems

9th week: Fourier Transform and its Applications, Spectral Analysis with Fourier Transform, Modulation

10th week: Convolution in frequency domain, Z Transform of DT Systems and convolution

11th week: Fourier Analysis of Discrete-Time Signals and Systems

12th week: Fast Fourier Transform

13th week: Digital Filter Design and Software Implementation

14th week: Generalized System design, analysis and programming applications

Grading Policy:

Quiz – 5 Weeks *	10%
Homework Assignments (3)	20%
Midterm	30%
Final exam	40%

^{* 4} best quiz scores out of 5 quizzes will be considered in average and the grading.

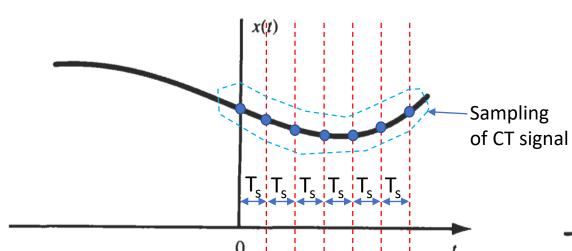
VF Condition:

- At least 70% Attendance, Minimum of 4 out of 5 quizzes should be attended.
- Overall visa score must be at least 30 (0.1xQuiz+0.2xHomework+0.3xMidterm≥18)

TAs: İlknur Çelik <u>celikil17@itu.edu.tr</u>

Asel Menekşe <u>menekse16@itu.edu.tr</u>

Continuous Time Signal

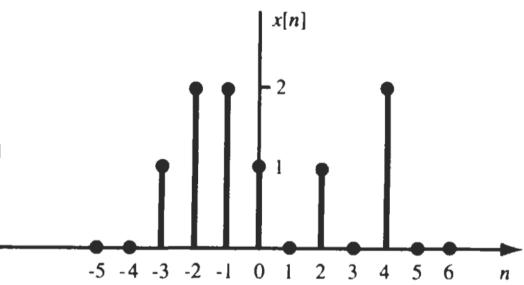


A signal x(t) is a continuous-time signal if t is a continuous variable.

Time interval between sampling instants T_s is called the sampling period. When the sampling intervals are equal (uniform sampling) then:

$$x_n = x[n] = x(t = nT_s)$$

Discrete Time Signal



If t is a discrete variable, that is, x(t) is defined at discrete times, then x(t) is a discrete-time signal.

$$\{x_n\} = \{\dots, 0, 0, 1, 2, 2, 1, 0, 1, 0, 2, 0, 0, \dots\}$$

Notations for discrete time signal sequences:

a) Analytic expression:

$$x[n] = x_n = \begin{cases} \left(\frac{1}{2}\right)^n & n \ge 0 \\ 0 & n < 0 \end{cases} \qquad | \{x_n\} = \left\{1, \frac{1}{2}, \frac{1}{4}, \dots, \left(\frac{1}{2}\right)^n, \dots\right\}$$

b) Sequential expression:

$$\{x_n\} = \{\dots, 0, 0, 1, 2, 2, 1, 0, 1, 0, 2, 0, 0, \dots\}$$

$$\{x_n\} = \{1, 2, 2, 1, 0, 1, 0, 2\}$$

$$\uparrow$$

$$n=0, x_0=1$$

Sum and product of two sequences:

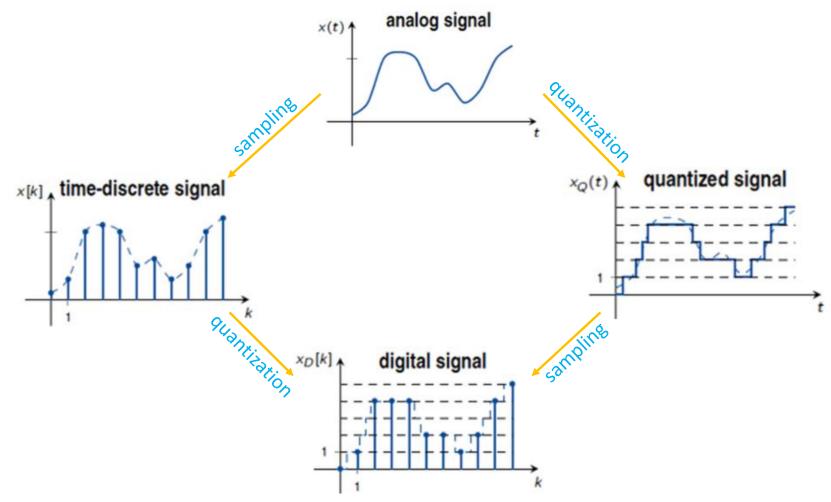
$$\{c_n\} = \{a_n\} + \{b_n\} \longrightarrow c_n = a_n + b_n$$

$$\{c_n\} = \{a_n\} \{b_n\} \longrightarrow c_n = a_n b_n$$

$$\{c_n\} = \alpha \{a_n\} \longrightarrow c_n = \alpha a_n$$
where $\alpha = \text{constant}$

Analog and Digital Signals:

If a continuous-time signal x(t) can take on any value in the continuous interval (a, b), where a may be $-\infty$ and b may be $+\infty$, then the continuous-time signal x(t) is called an analog signal.



If a discrete-time signal x[n] can take on only a finite number of distinct values, then we call this signal a digital signal.

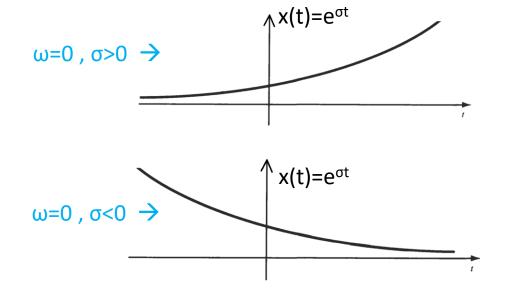
Real and Complex Signals:

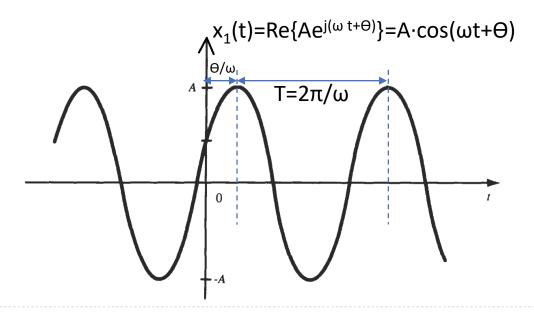
A signal x(t) is a real signal if its value is a real number.

A signal x(t) is a complex signal if its value is a complex number such as x(t)= $x_1(t)+jx_2(t)$ where $j=\sqrt{-1}$

$$x(t) = e^{st} = e^{(\sigma + j\omega)t} = e^{\sigma t}(\cos \omega t + j\sin \omega t)$$

If
$$x(t)=A \cdot e^{j(\omega t+\Theta)}$$
 then $x(t)=A \cdot Re\{e^{j(\omega t+\Theta)}\}+A \cdot Im\{e^{j(\omega t+\Theta)}\}$
 $x(t)=A \cdot cos(\omega t+\Theta)+J \cdot A \cdot sin(\omega t+\Theta)$
 $x_1(t)+jx_2(t)$





Discrete time exponential signal: $x[n] = e^{j\Omega_0 n} = \cos \Omega_0 n + j \sin \Omega_0 n$

Waveform generation, draw and play in Python

Sinusoidal and Square waveform sound generator import numpy as np import sounddevice as sd import matplotlib.pyplot as plt

```
fs = 44100
time = np.arange(0, 4, 1/fs)
```

1- Fixed frequency sinusoidal sound at 1kHz sound=np.sin(2*np.pi*1000*time)

$$\omega = 2\pi f$$

2- square waveform:

#sound=np.sign(np.sin(2*np.pi*1000*time))

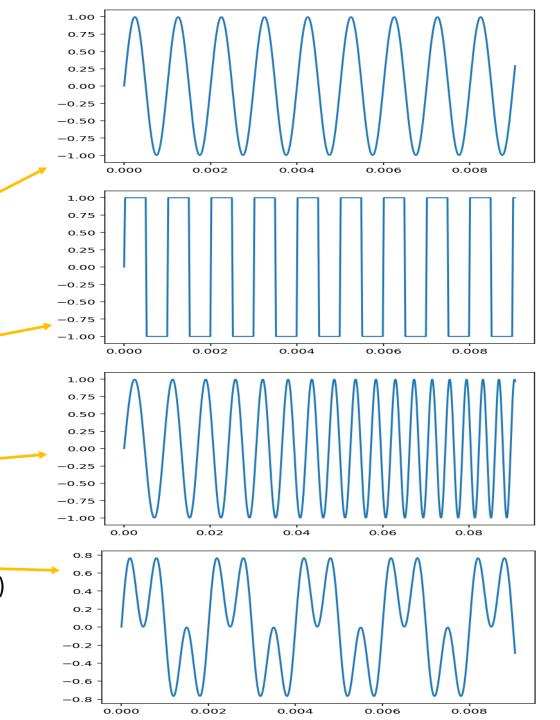
3- variable frequency sinusoidal waveform:

sound=np.sin(2*np.pi*(100+1000*time)*time)

4- Multitone sinusoidal waveform:

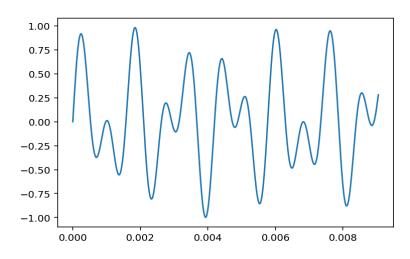
#sound=0.5*(np.sin(2*np.pi*500*time)+np.sin(2*np.pi*1500*time))

plt.plot(time[0:400],sound[0:400]) sd.play(sound, fs)



DTMF (Dual-Tone Multi-Frequency):

	1209 Hz	1336 Hz	1477 Hz
697 Hz	1	2	3
770 Hz	4	5	6
852 Hz	7	8	9
941 Hz	*	0	#



Tone code for "1" \rightarrow 697Hz + 1209Hz (sound1)

DTMF Tone Code Sequence import numpy as np import sounddevice as sd import matplotlib.pyplot as plt

fs = 44100 time = np.arange(0, 1, 1/fs)

DTMF waveform for the key sequence "1", "5", "9", "4" sound1=0.5*(np.sin(2*np.pi*697*time)+np.sin(2*np.pi*1209*time)) sound2=0.5*(np.sin(2*np.pi*770*time)+np.sin(2*np.pi*1336*time)) sound3=0.5*(np.sin(2*np.pi*852*time)+np.sin(2*np.pi*1477*time)) sound4=0.5*(np.sin(2*np.pi*770*time)+np.sin(2*np.pi*1209*time))

sound=np.concatenate((sound1,sound2,sound3,sound4)) plt.plot(time[0:400],sound1[0:400]) sd.play(sound, fs)

Example:

Illustrate the signal $x(t) = e^{j(\frac{2\pi}{16}t + \frac{\pi}{3})}$ as CT signal and for the case if it is discretized at f_s=1Hz

$$x(t) = e^{j(\frac{2\pi}{16}t + \frac{\pi}{3})} = \cos\left(\frac{2\pi}{16}t + \frac{\pi}{3}\right) + j\sin\left(\frac{2\pi}{16}t + \frac{\pi}{3}\right)$$

$$x(t) = e^{j(\frac{2\pi}{16}t + \frac{\pi}{3})}$$

$$x[n] = e^{j(\frac{2\pi}{16}n + \frac{\pi}{3})}$$

Plot of Complex CT Signal in Python

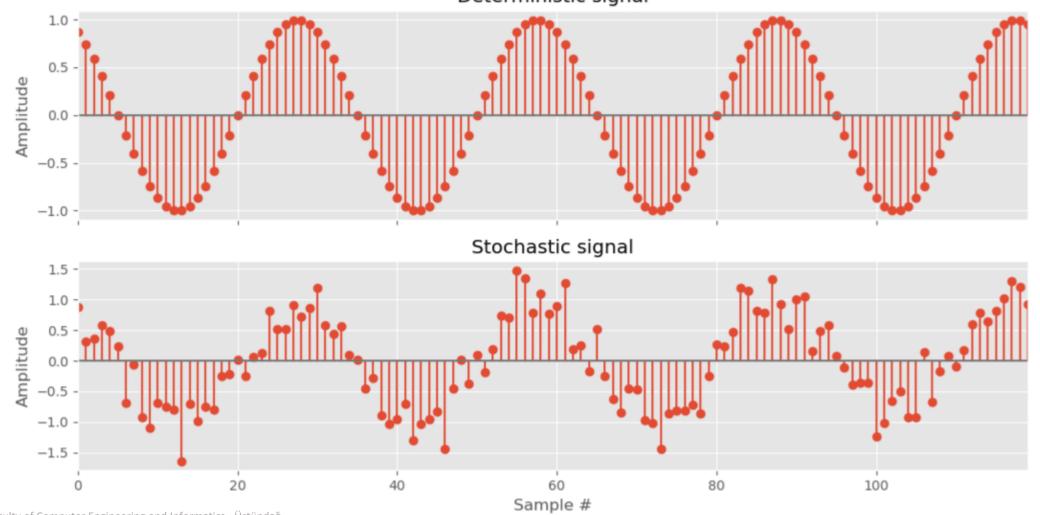
```
x(t)=e^{j\omega t}=e^{j2\pi ft}
# Continuous time Complex signal @50Hz
import numpy as np
import matplotlib.pyplot as plt
Duration=0.05 # 50ms time window
Resolution=1000
                                                                       Re x(t)
f=50 # Frequency=50Hz
                                                                          0
t = np.linspace(0, Duration, Resolution)
                                             Real(x(t))
                                                                                                 0.02
                                                                             0.00
                                                                                       0.01
                                                                                                          0.03
                                                                                                                    0.04
                                                                                                                              0.05
plt.subplot(2,1,1);
                                                                                                      t(s)
plt.plot(t, np.exp(2j*np.pi*f*t).real );-
plt.xlabel('t(s)');
plt.ylabel('Re x(t)');
                                                                       Im x(t)
                                              Imaginary(x(t))
plt.subplot(2,1,2);
plt.plot(t, np.exp(2j*np.pi*f*t).imag);
plt.xlabel('t(s)');
                                                                                                 0.02
                                                                                                          0.03
                                                                             0.00
                                                                                       0.01
                                                                                                                    0.04
                                                                                                                              0.05
                                                                                                      t(s)
plt.ylabel('Im x(t)');
plt.tight layout(pad=2.0)
plt.show()
```

Deterministic and Stochastic Signals:

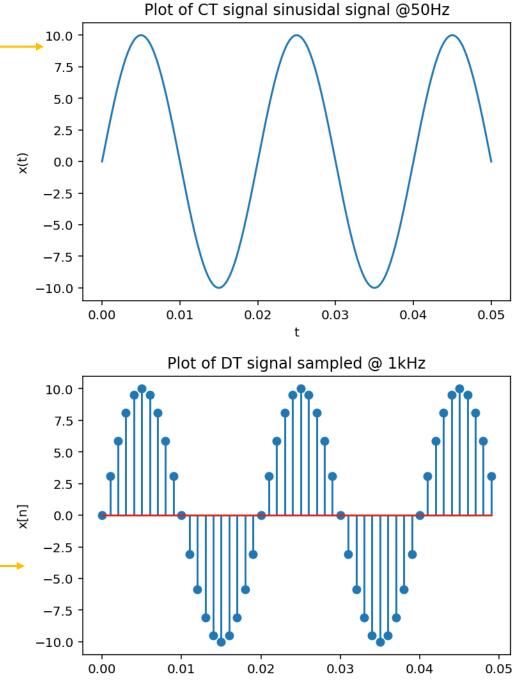
Deterministic signals are those signals whose values are completely specified for any given time. Thus, a deterministic signal can be modeled by a known function of time

Random/Stochastic signals are those signals that take random values at any given time and must be characterized statistically.

Deterministic signal



Plot of Discrete Time Signal in Python #Continuous time sinusoidal signal @50Hz # and its discrete form when it is sampled @1000kHz import numpy as np import matplotlib.pyplot as plt Duration=0.05 # 50ms time window Resolution=1000 t = np.linspace(0, Duration, Resolution) plt.plot(t, 10 * np.sin(2*np.pi*50*t)); plt.xlabel('t'); plt.ylabel('x(t)'); plt.title('Plot of CT signal sinusidal signal @50Hz'); plt.show() # Sample at 1ms and draw the DT signal: Ts = 0.001 # Sampling period n = np.arange(0,Duration,Ts); x = 10*np.sin(2 * np.pi * 50 * n)plt.xlabel('n'); plt.ylabel('x[n]'); plt.title('Plot of DT signal sampled @ 1kHz'); plt.stem(n, x);



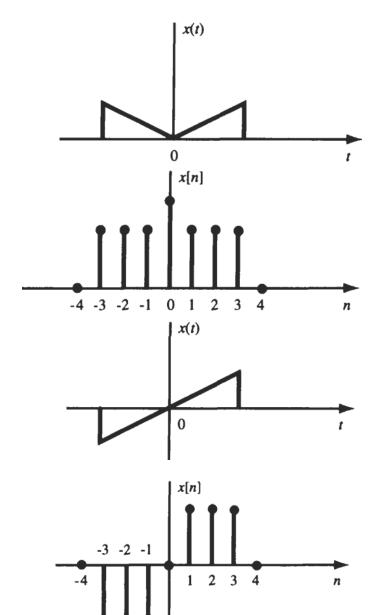
Even and Odd Signals:

A CT signal x(t) is referred to as an even signal if x(-t)=x(t)

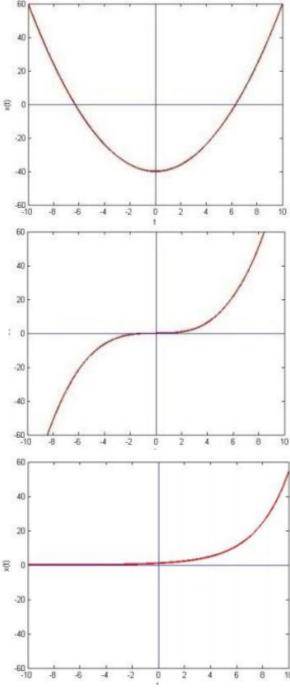
A DT signal x[n] is referred to as an even signal if x[-n]=x[n]

A CT signal x(t) is referred to as an odd signal if x(-t)=-x(t)

A DT signal x[n] is referred to as an odd signal if x[-n]=-x[n]



Example:



$$x(t) = t^2 - 40$$
 is even.

$$x(t) = 0.1t^3$$
 is odd.

$$x(t) = e^{0.4t}$$
 is neither even nor odd.

Decomposition Theorem:

Any signal x(t) or x[n] can be expressed as a sum of two signals, one of which is even and one of which is odd.

$$x(t) = x_e(t) + x_o(t)$$

$$x[n] = x_e[n] + x_o[n]$$
where
$$x[n] = x_e[n] + x_o[n]$$

$$x_e(t) = \frac{1}{2} \{x(t) + x(-t)\}$$

$$x_e[n] = \frac{1}{2} \{x[n] + x[-n]\}$$

$$x_o(t) = \frac{1}{2} \{x(t) - x(-t)\}$$

$$x_o[n] = \frac{1}{2} \{x[n] - x[-n]\}$$
odd part of $x[n]$

Example:

$$x(n) = \cos(\frac{2\pi}{8}n + \frac{\pi}{3}) \stackrel{?}{=} \frac{\cos(\frac{2\pi}{8}n)}{2} - \frac{\sqrt{3}}{2}\sin(\frac{2\pi}{8}n)$$

The even-symmetric component of x(n):

$$x_{e}(n) = \frac{x(n) + x(-n)}{2} = \frac{\cos\left(\frac{2\pi}{8}n + \frac{\pi}{3}\right) + \cos\left(\frac{2\pi}{8}(-n) + \frac{\pi}{3}\right)}{2} = \frac{2\cos\left(\frac{2\pi}{8}n\right)\cos\left(\frac{\pi}{3}\right)}{2} = \frac{\cos\left(\frac{2\pi}{8}n\right)\cos\left(\frac{\pi}{3}\right)}{2}$$

The odd-symmetric component of x(n):

$$x_{0}(n) = \frac{x(n) - x(-n)}{2} = \frac{\cos\left(\frac{2\pi}{8}n + \frac{\pi}{3}\right) - \cos\left(\frac{2\pi}{8}(-n) + \frac{\pi}{3}\right)}{2} = \frac{-2\sin\left(\frac{2\pi}{8}n\right)\sin\left(\frac{\pi}{3}\right)}{2} = -\frac{\sqrt{3}}{2}\sin\left(\frac{2\pi}{8}n\right)\sin\left(\frac{\pi}{3}\right)$$

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Integral of decomposed signals:

Integral of an odd-symmetric signal $x_o(t)$ over symmetric limits is zero $\Rightarrow \int_{-t}^{t_0} x_o(t) dt = 0$

$$\int_{-t_0}^{t_0} x(t) dt = \int_{-t_0}^{t_0} x_e(t) dt = 2 \int_0^{t_0} x_e(t) dt$$
 This property will be used for a simplification of Fourier Series

Example:

Express the signal $x(t) = e^{j(\frac{2\pi}{16}t + \frac{\pi}{3})}$ in terms of its symmetric components

$$x_{e}(t) = \frac{x(t) + x(-t)}{2} = e^{j(\frac{\pi}{3})} \frac{e^{j(\frac{2\pi}{16}t)} + e^{j(\frac{2\pi}{16}(-t))}}{2} = e^{j(\frac{\pi}{3})} \cos\left(\frac{2\pi}{16}t\right)$$

$$x_{o}(t) = \frac{x(t) - x(-t)}{2} = e^{j(\frac{\pi}{3})} \frac{e^{j(\frac{2\pi}{16}t)} - e^{j(\frac{2\pi}{16}(-t))}}{2} = je^{j(\frac{\pi}{3})} \sin\left(\frac{2\pi}{16}t\right)$$

$$x(t) = x_{e}(t) + x_{o}(t) = e^{j(\frac{\pi}{3})} \cos\left(\frac{2\pi}{16}t\right) + je^{j(\frac{\pi}{3})} \sin\left(\frac{2\pi}{16}t\right)$$

Periodic and Nonperiodic Signals:

A continuous-time signal x(t) is said to be periodic with period T if there is a positive nonzero value of T for which

x(t+T)=x(t) for all t



A discrete-time signal x[n] is said to be periodic with period N if there is a positive nonzero value of N for which

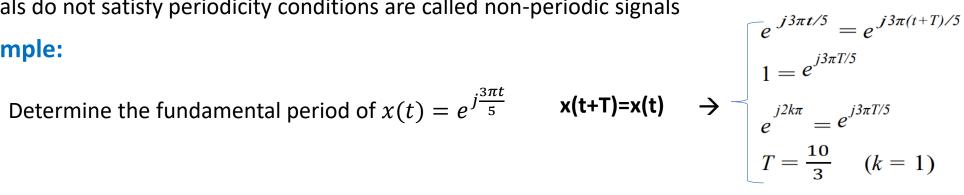
x[n+N]=x[n] for all n

Smallest value of T or N that satisfies the above condition is called fundamental period

Signals do not satisfy periodicity conditions are called non-periodic signals

Example:

$$x(t+T)=x(t)$$



Determine the fundamental period of
$$x[n] = e^{j\frac{3\pi n}{5}}$$

$$\mathbf{x[n+N]=x[n]} \rightarrow \begin{bmatrix} e^{j3\pi n/5} = e^{j3\pi(n+N)/5} \\ 1 = e^{j3\pi N/5} \\ e^{j2k\pi} = e^{j3\pi N/5} \\ T = 10 \quad (k = 3) \end{bmatrix}$$

Proof: Prove that $x(t) = e^{j\omega_0 t}$ is periodic and find its fundamental period

If x(t) is periodic then $e^{j\omega_0(t+T)} = e^{j\omega_0t}$

$$e^{j\omega_0(t+T)}=e^{j\omega_0t}e^{j\omega_0T}$$
 \Rightarrow $e^{j\omega_0T}=1$ $e^{j\omega_0T}=1$ $\omega_0=0$ \Rightarrow x(t)=1 and it is periodic for all T $\omega_0\neq 0$ \Rightarrow $\omega_0 \neq 0$ \Rightarrow $\omega_0 T=m2\pi$

$$T=m\frac{2\pi}{\omega_0}$$
 and the fundamental period T₀ is the smallest positive T $\Rightarrow T_0=\frac{2\pi}{\omega_0}$

If we consider the periodicity criteria for the DT case:

$$x[n]=e^{j\Omega_0 n}$$
 is periodic if $e^{j\Omega_0(n+N)}=e^{j\Omega_0 n}e^{j\Omega_0 N}=e^{j\Omega_0 n}$ $o e^{j\Omega_0 N}=1$
$$\Omega_0 N=m2\pi \quad \text{where m is a positive integer} \ o \frac{\Omega_0}{2\pi}=\frac{m}{N}$$
 $x[n]$ is periodic only if $\frac{\Omega_0}{2\pi}$ is a rational number

Example:

x(t) is a CT signal given as x(t)=cos(15t). Find the fundamental period of the DT signal x[n] if x[n] is discretized by sampling x(t) at the sampling frequency $f_s = \frac{10}{\pi}$ Hz

$$x[n] = x(nT_s)$$
 $T_s=1/f_s=0.1\pi$ seconds $x(t)=\cos(\omega t)=\cos(15t) \rightarrow \omega=15$ rad/s

The fundamental period of x(t):
$$T_0 = \frac{2\pi}{\omega_0} = \frac{2\pi}{15}$$

x[n] is periodic if
$$\frac{T_s}{T_0} = \frac{T_s}{2\pi/15} = \frac{m}{N_0}$$

Since m and N₀ are positive integers
$$\Rightarrow T_s = \frac{m}{N_0}T_0 = \frac{m}{N_0}\frac{2\pi}{15} \Rightarrow \frac{T_s}{T_0} = \frac{\pi/10}{2\pi/15} = \frac{15}{20} = \frac{3}{4}$$

If x[n] is periodic then
$$N_0 = m \frac{T_0}{T_s} = m \frac{4}{3}$$

m=3 provides N_0 to be the smallest positive integer. Fundamental period of x[n] is N_0 =4

Example: (Case study for the signal having multiple periodic components)

Find the fundamental frequency of the signal $x[n] = e^{j\frac{2\pi}{3}n} + e^{j\frac{3\pi}{4}n}$

$$\frac{\frac{2\pi}{3}}{2\pi} = \frac{1}{3} \quad \frac{\frac{3\pi}{4}}{2\pi} = \frac{3}{8}$$

Fundamental period of the first exponential is 3

Fundamental period of the second exponential is 8

Since the least common multiple of the periods of the two signals is 24, x[n] is periodic with $N_0=24$

Example:

Find the fundamental frequency of
$$x(t)=\cos t+\sin\sqrt{2}\,t$$

$$x(t)=x_1(t)+x_2(t)$$

$$\cos t=\cos\omega_1 t \quad \sin\sqrt{2}\,t=\sin\omega_2 t$$
 Periods of x_1 and x_2 : $T_1=2\pi/\omega_1=2\pi$
$$T_2=2\pi/\omega_2=\sqrt{2}\,\pi$$
 is irrational

Therefore x(t) is not periodic and there is no fundamental frequency

Example: Find the fundamental period of the DT signal $x[n] = sin(\frac{5\pi}{6}n) + cos(\frac{3\pi}{4}n) + sin(\frac{\pi}{3}n)$

The least common multiple of the denominators is 12 \Rightarrow $x[n] = sin(\frac{10\pi}{12}n) + cos(\frac{9\pi}{12}n) + sin(\frac{4\pi}{12}n)$

Fundamental frequency is $\omega_0 = \pi/12$ \rightarrow The fundamental period is T = $2\pi/\omega_0 = 24$ and the three terms are the 4th, 9th and 10th harmonic of ω_0

Example: Find the fundamental frequency of the CT signal $\mathbf{x}(t) = sin(\frac{5\pi}{6}t) + cos(\frac{3\pi}{4}t) + sin(\frac{\pi}{3}t)$ $\mathbf{x}(t) = \mathbf{x}_1(t) + \mathbf{x}_2(t) + \mathbf{x}_3(t)$

The frequencies and periods of $x_1(t)$, $x_2(t)$ and the $x_3(t)$ are:

$$\omega_{1} = \frac{5\pi}{6}, f_{1} = \frac{5}{12}, T_{1} = \frac{12}{5}$$

$$\omega_{2} = \frac{3\pi}{4}, f_{2} = \frac{3}{8}, T_{2} = \frac{8}{3}$$

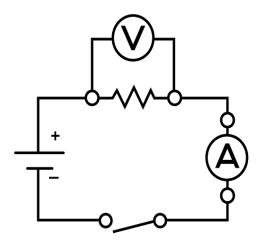
$$\omega_{3} = \frac{\pi}{3}, f_{3} = \frac{1}{6}, T_{3} = 6$$

$$f_{0} = GCD(\frac{5}{12}, \frac{3}{8}, \frac{1}{6}) = GCD(\frac{10}{24}, \frac{9}{24}, \frac{4}{24}) = \frac{1}{24}$$

The fundamental angular frequency is $\omega_0 = \pi/12$ and the fundamental period is $T_0 = 2\pi/\omega = 24$ $f_0 = 1/24$

$$\Rightarrow x(t) = \sin(\frac{10\pi}{12}t) + \cos(\frac{9\pi}{12}t) + \sin(\frac{4\pi}{12}t)$$

Energy and Power Signals:



If v(t) is the voltage drop across the resistor R while the current is i(t) then the instantaneous power p(t) per ohm is defined as

$$p(t) = \frac{v(t)i(t)}{R} = i^{2}(t)$$

Then the total energy E and average power P on a per-ohm basis are

$$E = \int_{-\infty}^{\infty} i^{2}(t) dt \text{ joules}$$

$$P = \lim_{T \to \infty} \frac{1}{T} \int_{-T/2}^{T/2} i^{2}(t) dt \text{ watts}$$

If we make an analogy to 1 ohm basis Energy and Power definition, then normalized energy content E of an arbitrary continuous-time signal x(t) is defined as

$$E = \int_{-\infty}^{\infty} |x(t)|^2 dt$$

and the normalized average power P of x(t) is $P = \lim_{T \to \infty} \frac{1}{T} \int_{-T/2}^{T/2} |x(t)|^2 dt$

Similarly the normalized energy content E of a discrete-time signal x[n] can be expressed as $E = \sum_{n=0}^{\infty} |x[n]|^2$

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

Then the normalized average power P of x[n] is given as $P = \lim_{N \to \infty} \frac{1}{2N+1} \sum_{n=1}^{N} |x[n]|^2$

Energy signal: x(t) is said to be an energy signal or x[n] is said to be an energy sequence if and only if $0 < E < \infty$, and so the power P=0.

Power signal: x(t) is said to be a power signal or x[n] is said to be a power sequence if and only if $0 < P < \infty$, and so the energy $E = \infty$

If a signal do not satisfy any of these properties then it is neither an energy signal nor a power signal.

Example:

 $x[n]=(-0.5)^nu[n]$ Determine if x[n] is an energy or power sequence

$$E = \sum_{n=-\infty}^{\infty} x^2[n] = \sum_{n=0}^{\infty} 0.25^n = \frac{1}{1-0.25} = \frac{4}{3} < \infty$$

$$P = \lim_{n \to \infty} \frac{1}{2N+1} \sum_{n=-N}^{N} x^2 [n] = \lim_{n \to \infty} \frac{1}{2N+1} \sum_{n=0}^{N} 0.25^n = \frac{1}{2\infty+1} \sum_{n=0}^{N} 0.25^n = 0.25^n$$

Hence it is an energy signal since we got finite energy and zero power