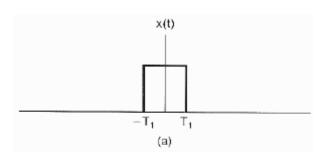
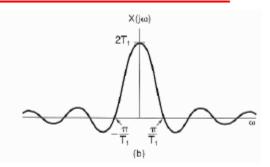
Introduction to Signals and Systems: V216

Lecture #11
Chapter 6: Time & Frequency Characterization of Signals and Systems

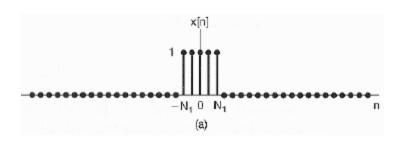
Time- & Frequency-Domain Characterization:

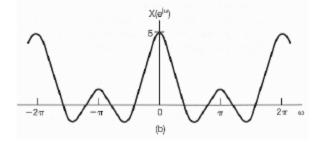




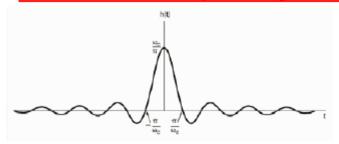
$$h(t) \stackrel{\mathcal{F}}{\longleftrightarrow} H(jw)$$

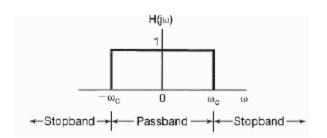
$$h[n] \stackrel{\mathcal{F}}{\longleftrightarrow} H(e^{jw})$$





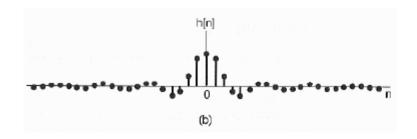
Time- & Frequency-Domain Characterization:

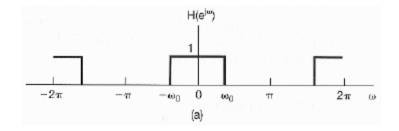




$$h(t) \stackrel{\mathcal{F}}{\longleftrightarrow} H(jw)$$

$$h[n] \stackrel{\mathcal{F}}{\longleftrightarrow} H(e^{jw})$$





Time- & Frequency-Domain Characterization:

$$H(jw) = \int_{-\infty}^{\infty} h(t)e^{-jwt}dt \qquad H(e^{jw}) = \sum_{n=-\infty}^{+\infty} h[n]e^{-jwn}$$

$$\delta(t)/\delta[n] \qquad \qquad h(t)/h[n] \qquad \qquad h(t)/h[n]$$

$$x(t)/x[n] \qquad \qquad \downarrow LTI \text{ System} \qquad \qquad y(t)/y[n]$$

$$X(jw)/X(e^{jw}) \qquad H(jw)/H(e^{jw}) \qquad Y(jw)/Y(e^{jw})$$

$$x(t) \stackrel{\mathcal{F}}{\longleftrightarrow} X(jw) \qquad h(t) \stackrel{\mathcal{F}}{\longleftrightarrow} H(jw) \qquad y(t) \stackrel{\mathcal{F}}{\longleftrightarrow} Y(jw)$$

$$x[n] \stackrel{\mathcal{F}}{\longleftrightarrow} X(e^{jw}) \qquad h[n] \stackrel{\mathcal{F}}{\longleftrightarrow} H(e^{jw}) \qquad y[n] \stackrel{\mathcal{F}}{\longleftrightarrow} Y(e^{jw})$$

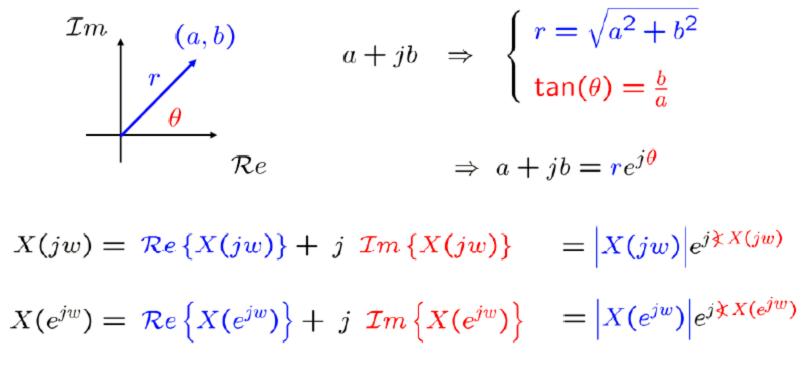
$$y(t) = x(t) * h(t) \stackrel{\mathcal{F}}{\longleftrightarrow} Y(jw) = X(jw)H(jw)$$

$$y[n] = x[n] * h[n] \stackrel{\mathcal{F}}{\longleftrightarrow} Y(e^{jw}) = X(e^{jw})H(e^{jw})$$

Time-Domain Frequency-Domain Convolution Transformation System Differential or Algebraic Model Difference **Equations** & Operations Equations Convolution Multiplication Techniques Convolution Multiplication System Time-Domain Frequency-Domain Considerations Considerations Design

Magnitude-Phase Representation of Fourier Transform

Magnitude & Phase Representation:



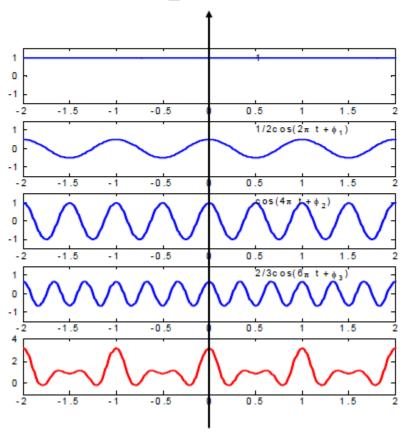
$$\left|X(jw)
ight|$$
 or $\left|X(e^{jw})
ight|$: magnitude

 $\nleq X(jw)$ or $\lang X(e^{jw})$: phase angle

Magnitude-Phase Representation of Fourier Transform

■ Magnitude & Phase Angle: $A\cos(w_0t + \phi) = \frac{A}{2}e^{j\phi}e^{jw_0t} + \frac{A}{2}e^{-j\phi}e^{-jw_0t}$

$$\mathbf{x}(t) = 1 + \frac{1}{2}\cos(2\pi t + \phi_1) + \cos(4\pi t + \phi_2) + \frac{2}{3}\cos(6\pi t + \phi_3)$$

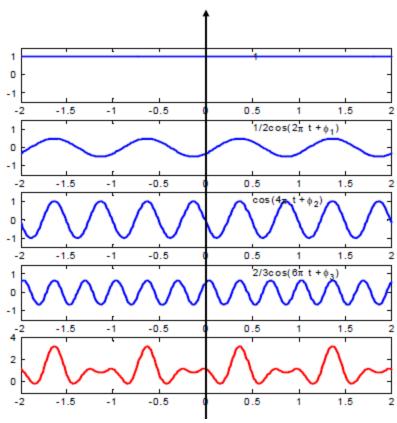


$$\begin{cases} \phi_1 = 0 & (rad) \\ \phi_2 = 0 & (rad) \\ \phi_3 = 0 & (rad) \end{cases}$$

Magnitude-Phase Representation of Fourier Transform

■ Magnitude & Phase Angle: $A\cos(w_0t + \psi) - \frac{A}{2}e^{j\phi}e^{jw_0t} + \frac{A}{2}e^{-j\phi}e^{-jw_0t}$

$$\mathbf{x}(t) = 1 + \frac{1}{2}\cos(2\pi t + \phi_1) + \cos(4\pi t + \phi_2) + \frac{2}{3}\cos(6\pi t + \phi_3)$$

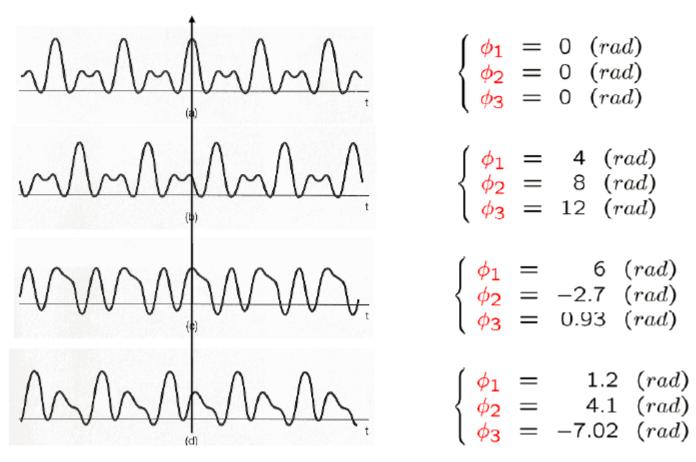


$$\begin{cases} \phi_1 = 4 & (rad) \\ \phi_2 = 8 & (rad) \\ \phi_3 = 12 & (rad) \end{cases}$$

Magnitude-Phase Representation of Fourier Transform

■ Magnitude & Phase Angle: $A\cos(w_0t + \phi) = \frac{A}{2}e^{j\phi}e^{jw_0t} + \frac{A}{2}e^{-j\phi}e^{-jw_0t}$

$$\mathbf{x(t)} = 1 + \frac{1}{2}\cos(2\pi t + \phi_1) + \cos(4\pi t + \phi_2) + \frac{2}{3}\cos(6\pi t + \phi_3)$$



$$\begin{cases} \phi_1 = 0 & (rad) \\ \phi_2 = 0 & (rad) \\ \phi_3 = 0 & (rad) \end{cases}$$

$$\begin{cases} \phi_1 = 4 & (rad) \\ \phi_2 = 8 & (rad) \\ \phi_3 = 12 & (rad) \end{cases}$$

$$\begin{cases} \phi_1 = 6 & (rad) \\ \phi_2 = -2.7 & (rad) \\ \phi_3 = 0.93 & (rad) \end{cases}$$

$$\begin{cases} \phi_1 = 1.2 & (rad) \\ \phi_2 = 4.1 & (rad) \\ \phi_3 = -7.02 & (rad) \end{cases}$$

Magnitude & Phase Distortions:

$$X \longrightarrow \text{LTI System} \longrightarrow Y \qquad Y(jw) = X(jw) H(jw) \\ Y(e^{jw}) = X(e^{jw}) H(e^{jw})$$

$$\Rightarrow |Y(jw)|e^{j \times Y(jw)} = |X(jw)|e^{j \times X(jw)}|H(jw)|e^{j \times H(jw)}$$

$$= |X(jw)|H(jw)|e^{j(\times X(jw) + \times H(jw))}$$

$$\Rightarrow \begin{cases} |Y(jw)| = |X(jw)| |H(jw)| \\ & \text{if } Y(jw) = \text{if } X(jw) + \text{if } Y(jw) \end{cases}$$

$$\Rightarrow \begin{cases} |Y(e^{jw})| = |X(e^{jw})| |H(e^{jw})| \\ & \text{if } Y(e^{jw}) = \text{if } X(e^{jw}) + \text{if } Y(e^{jw}) \end{cases}$$

$$|H(jw)| \text{ or } |H(e^{jw})| : \text{ gain of the system}$$

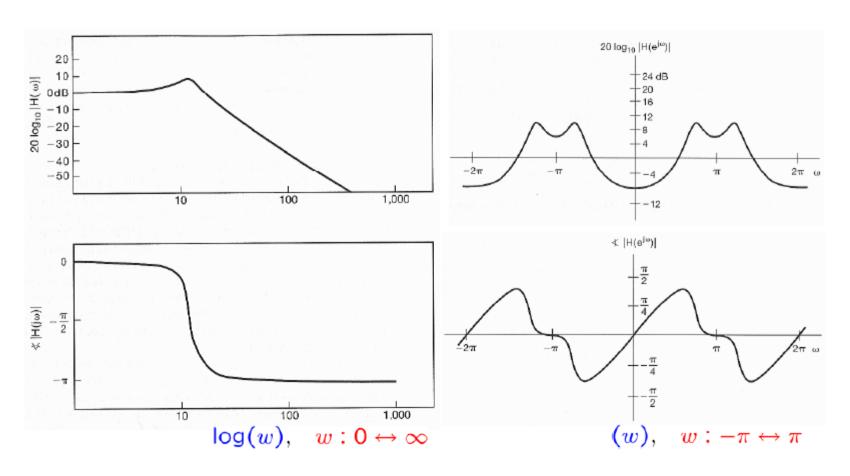
$$\text{if } Y(jw) \text{ or } \text{if } Y(e^{jw}) : \text{ phase shift of the system}$$

■ Log-Magnitude & Bode Plots: $X \longrightarrow H$ LTI System YY(iw) = X(iw) H(iw) $\Rightarrow \begin{cases} |Y(jw)| &= |X(jw)| |H(jw)| \\ & & \forall Y(jw) &= & \forall X(jw) + & \forall H(jw) \end{cases}$ $\Rightarrow \log |Y(jw)| = \log |X(jw)| + \log |H(jw)|$ \Rightarrow 20 $\log_{10}|Y(jw)| = 20 \log_{10}|X(jw)| + 20 \log_{10}|H(jw)|$ $\Rightarrow \begin{cases} 20 \log_{10}(1) = 0 \text{ dB} \\ 20 \log_{10}(10) = 20 \text{ dB} \\ 20 \log_{10}(0.1) = -20 \text{ dB} \end{cases}$

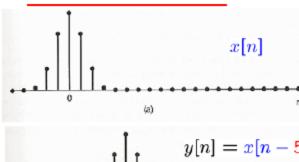
Log-Magnitude & Bode Plots:

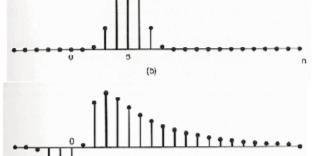
Continuous-Time Bode plot

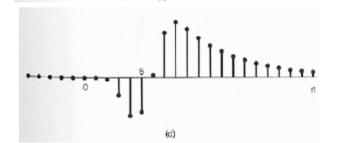
Discrete-Time Bode plot



Linear Phase:







$$X \longrightarrow H \longrightarrow Y$$

$$\begin{aligned} \bullet \ & H_1(e^{jw}) = e^{-jwn_0} \\ & Y_1(e^{jw}) = H_1(e^{jw}) \ X(e^{jw}) \\ & = X(e^{jw}) \ e^{-jwn_0} \\ & \Rightarrow \ y[n] = x[n-n_0] \end{aligned}$$

•
$$Y_2(e^{jw}) = H_2(e^{jw}) X(e^{jw})$$

 $H_2(e^{jw}) = e^{j \times H_2(e^{jw})}$

•
$$Y_3(e^{jw}) = H_2(e^{jw}) H_1(e^{jw}) X(e^{jw})$$

 $H_3(e^{jw}) = H_2(e^{jw}) H_1(e^{jw})$
 $= H_2(e^{jw}) e^{-jwn_0}$
 $= e^{j(X_1 H_2(e^{jw}) - wn_0)}$

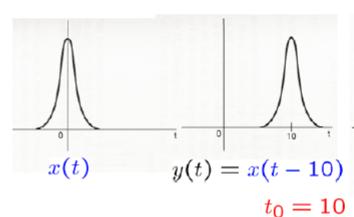
Linear Phase:

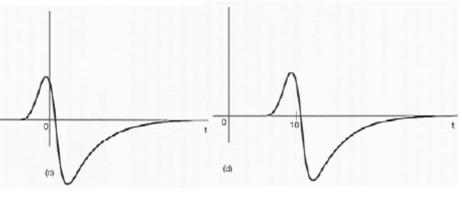
$$H_1(jw) = e^{-jwt_0}$$

$$H_2(jw) = e^{j \not \setminus H_2(jw)}$$

$$f(w) = e^{-jwt_0}$$
 $\Rightarrow \begin{cases} |H_1(jw)| = 1 \\ |H_1(jw)| = -wt_0 \end{cases}$ $\Rightarrow y(t) = x(t - t_0)$

 $H_3(jw) = H_2(jw) H_1(jw) = H_2(jw)e^{-jwt_0} = e^{j(\not H_2(jw) - wt_0)}$





- Group Delay & Phase:
 - Linear Phase & Delay:

$$H_1(jw)=e^{-jwt_0} \qquad \Rightarrow \ y(t)=x(t-t_0) \qquad \Rightarrow \ \mathrm{delay}=t_0$$
 $H_1(e^{jw})=e^{-jwn_0} \qquad \Rightarrow \ y[n]=x[n-n_0] \qquad \Rightarrow \ \mathrm{delay}=n_0$

Nonlinear Phase & Group Delay

$$H_2(jw) = e^{j \not\sim H_2(jw)}$$
 $\Rightarrow \tau(w) = -\frac{d}{dw} \left\{ \not\sim H_2(jw) \right\}$

• Example 6.1:



$$H(jw) = H_1(jw) H_2(jw) H_3(jw)$$

$$H_{i}(jw) = \frac{1 + (jw/w_{i})^{2} - 2j\zeta_{i}(w/w_{i})}{1 + (jw/w_{i})^{2} + 2j\zeta_{i}(w/w_{i})}$$

$$\Rightarrow \begin{cases} |H_{\mathbf{i}}(jw)| = 1 \\ \not \downarrow H_{\mathbf{i}}(jw) = -2 \arctan \left[\frac{2\zeta_{\mathbf{i}}(w/w_{\mathbf{i}})}{1 - (w/w_{\mathbf{i}})^2} \right] \end{cases}$$

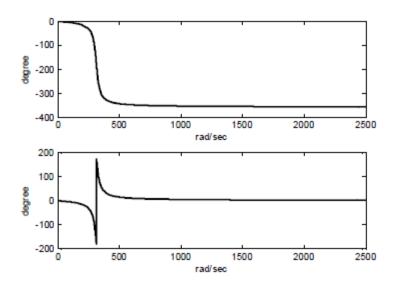
$$\Rightarrow \begin{cases} |H(jw)| = 1 \\ \stackrel{>}{\checkmark} H(jw) = \stackrel{\checkmark}{\checkmark} H_1(jw) + \stackrel{\checkmark}{\checkmark} H_2(jw) + \stackrel{\checkmark}{\checkmark} H_3(jw) \end{cases}$$

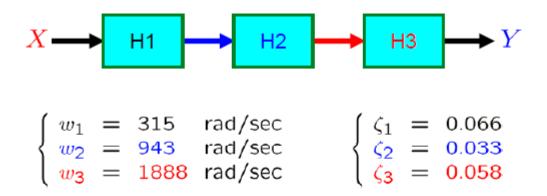
$$\Rightarrow \tau(w) = -\frac{d}{dw} \left\{ \not \subset H(jw) \right\}$$

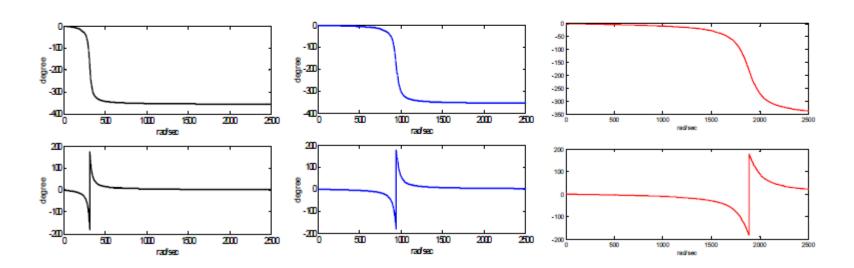


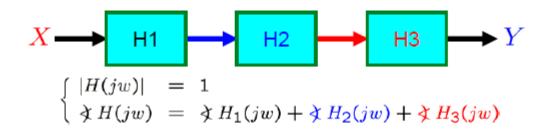
$$H_1(j\mathbf{w}) = \frac{1 + (j\mathbf{w}/w_1)^2 - 2j\zeta_1(\mathbf{w}/w_1)}{1 + (j\mathbf{w}/w_1)^2 + 2j\zeta_1(\mathbf{w}/w_1)} \quad \begin{cases} \mathbf{w}_1 = 315 & \text{rad/sec} \\ \zeta_1 = 0.066 \\ f_1 \approx 50 & \text{Hz} \end{cases}$$

$$\Rightarrow \begin{cases} |H_1(jw)| = 1 \\ \not \downarrow H_1(jw) = -2 \arctan \left[\frac{2\zeta_1(w/w_1)}{1 - (w/w_1)^2} \right] \end{cases}$$

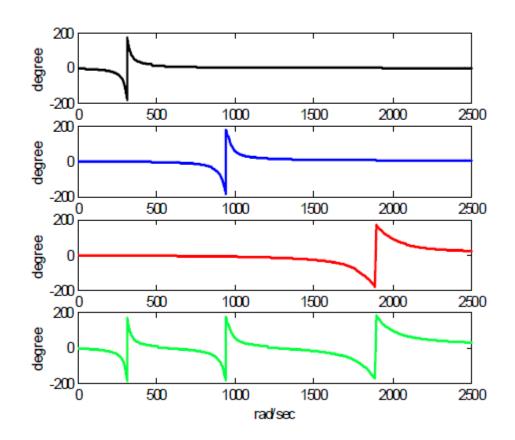


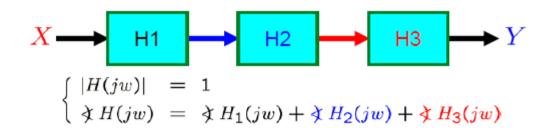




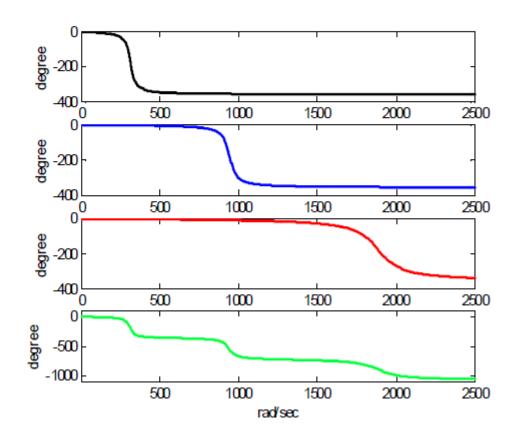


```
\begin{cases} w_1 &= 315 & \text{rad/sec} \\ w_2 &= 943 & \text{rad/sec} \\ w_3 &= 1888 & \text{rad/sec} \end{cases} \begin{cases} \zeta_1 &= 0.066 \\ \zeta_2 &= 0.033 \\ \zeta_3 &= 0.058 \end{cases}
```





```
\begin{cases} w_1 &= 315 & \text{rad/sec} \\ w_2 &= 943 & \text{rad/sec} \\ w_3 &= 1888 & \text{rad/sec} \end{cases}
\begin{cases} \zeta_1 &= 0.066 \\ \zeta_2 &= 0.033 \\ \zeta_3 &= 0.058 \end{cases}
```



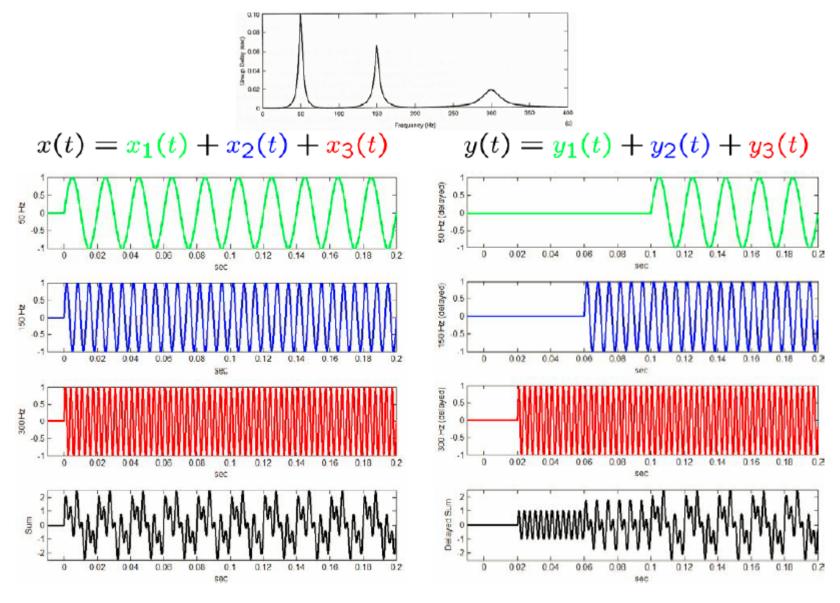
$$\tau(w) = -\frac{d}{dw} \left\{ \not : H(jw) \right\}$$

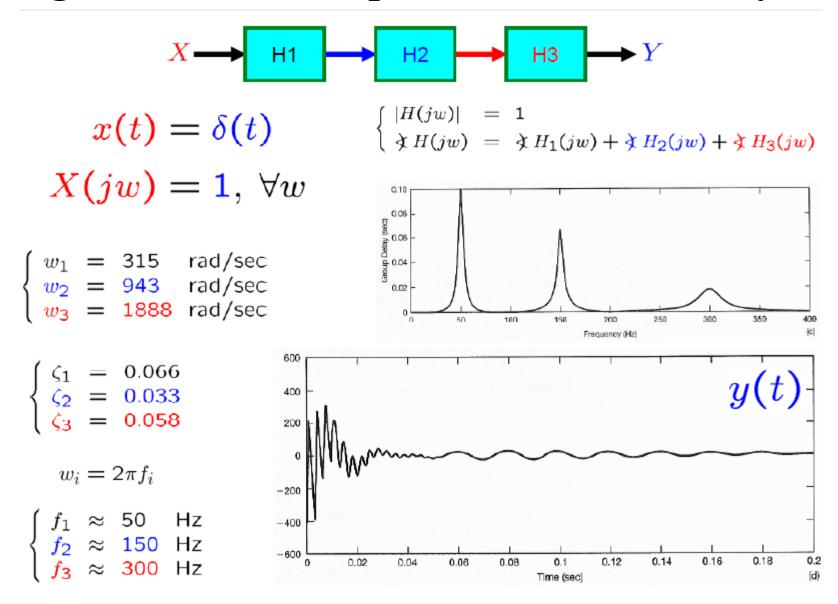
$$\begin{cases} w_1 = 315 \text{ rad/sec} \\ w_2 = 943 \text{ rad/sec} \\ w_3 = 1888 \text{ rad/sec} \end{cases}$$

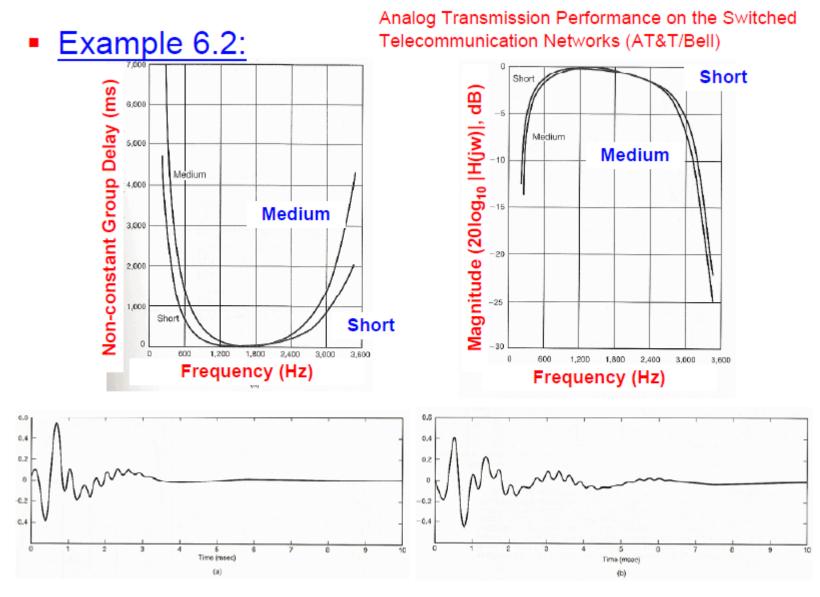
$$\begin{cases} \zeta_1 = 0.066 \\ \zeta_2 = 0.033 \\ \zeta_3 = 0.058 \end{cases}$$

$$w_i = 2\pi f_i$$

$$\begin{cases} f_1 \approx 50 \text{ Hz} \end{cases}$$







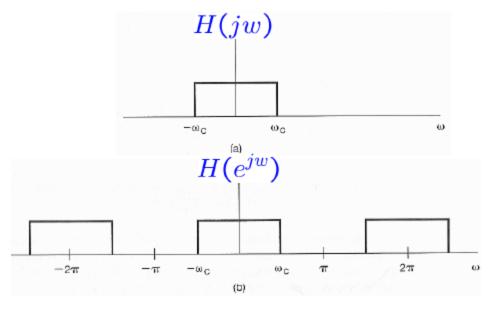
Ideal Lowpass Filters:

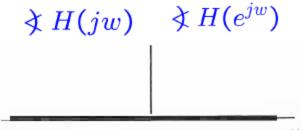
$$H(jw) = \begin{cases} 1, & |w| \le w_c \\ 0, & |w| > w_c \end{cases}$$

$$H(e^{jw}) = \begin{cases} 1, & |w| \le w_c \\ 0, & w_c < |w| \le \pi \end{cases}$$

-unit gain

-zero phase distortion

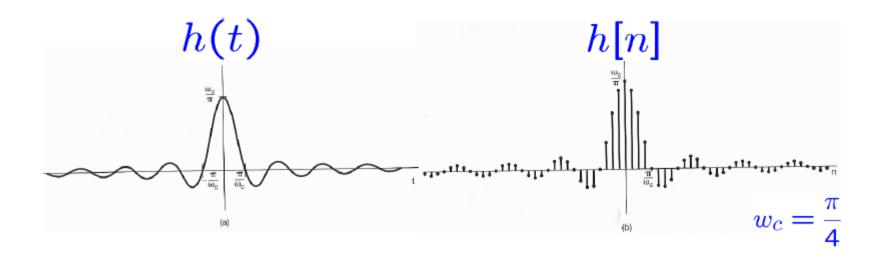




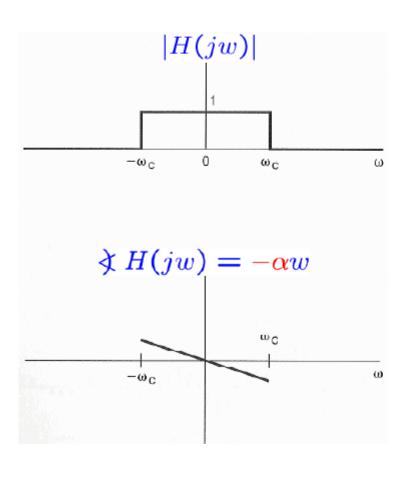
Ideal Lowpass Filters:

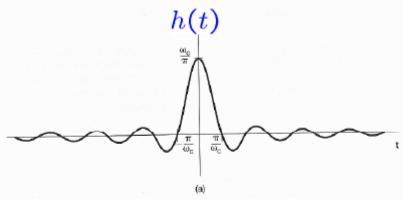
$$H(jw) = \begin{cases} 1, & |w| \le w_c \\ 0, & |w| > w_c \end{cases} \Rightarrow \begin{cases} h(t) = \frac{\sin w_c t}{\pi t} \\ h[n] = \frac{\sin w_c n}{\pi n} \end{cases}$$

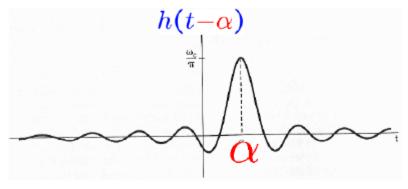
$$H(e^{jw}) = \begin{cases} 1, & |w| \le w_c \\ 0, & w_c < |w| \le \pi \end{cases}$$



Ideal Lowpass Filters with Linear Phase:

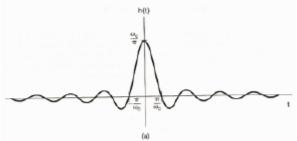




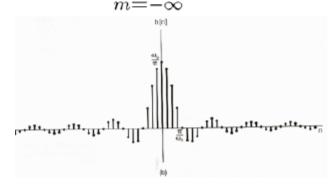


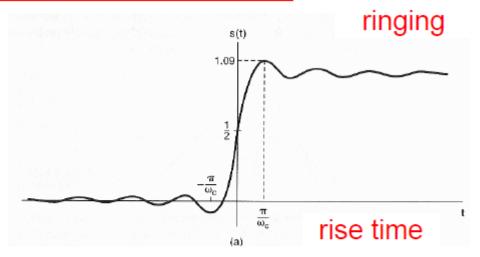
Step Response of Ideal Lowpass Filters:

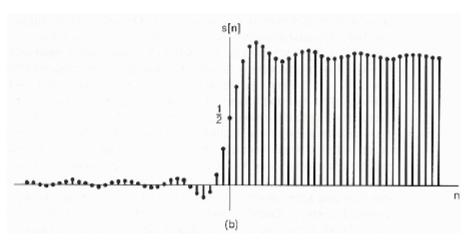
$$s(t) = \int_{-\infty}^{t} h(\tau) d\tau$$





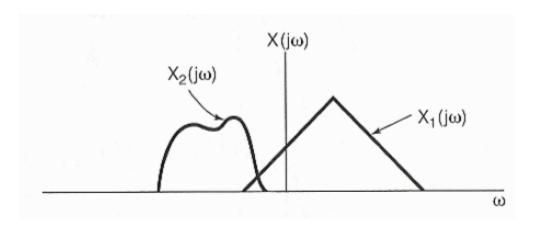


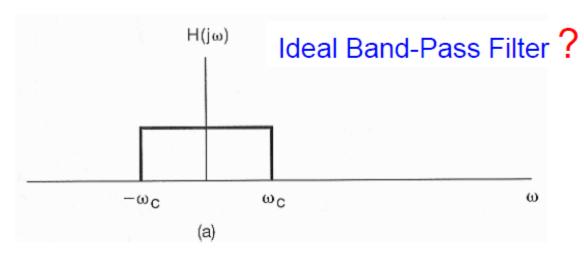


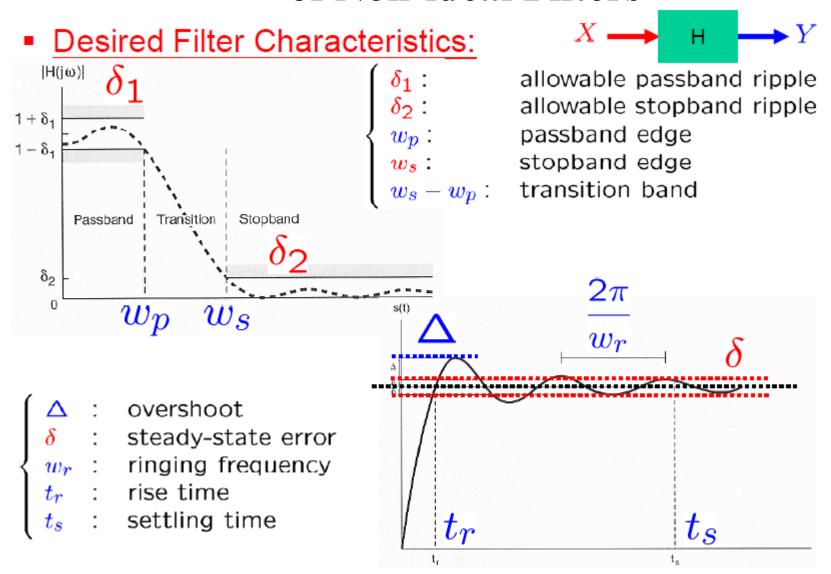


Overlapping Spectra:



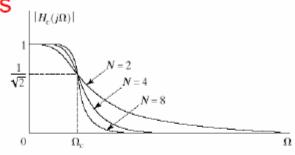


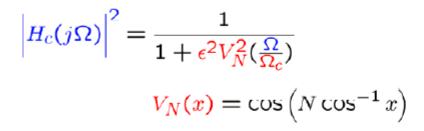


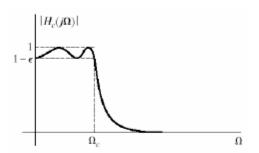


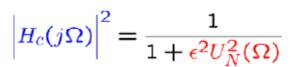
- Example 6.3: Two Frequently Used Filters:
 - Butterworth, Chebyshev, Elliptic filters

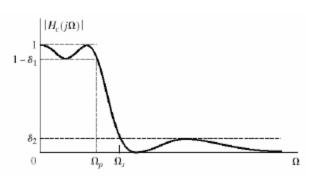
$$\left|H_c(j\Omega)\right|^2 = \frac{1}{1 + (\frac{j\Omega}{j\Omega_c})^{2N}}$$









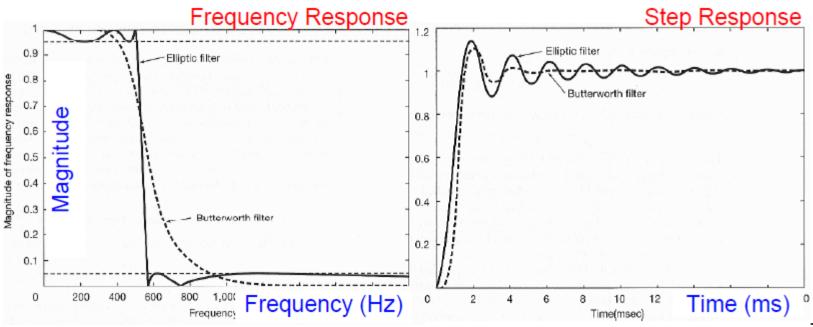


 $U_N(x)$: Jacabian elliptic function

- Example 6.3: Two Frequently Used Filters:
 - Butterworth filter

- Fifth-order rational frequency response
- Cutoff frequency = 500 Hz

· Elliptic filter



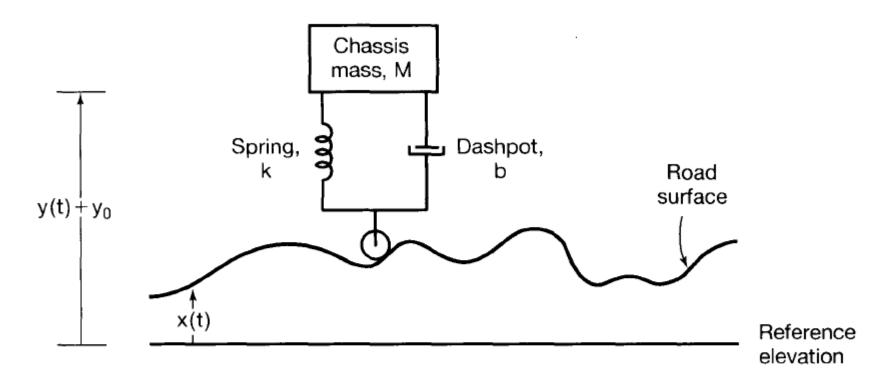


Figure 6.32 Diagrammatic representation of an automotive suspension system. Here, y_0 represents the distance between the chassis and the road surface when the automobile is at rest, $y(t) + y_0$ the position of the chassis above the reference elevation, and x(t) the elevation of the road above the reference elevation.

The differential equation governing the motion of the chassis is then

$$M\frac{d^2y(t)}{dt^2} + b\frac{dy(t)}{dt} + ky(t) = kx(t) + b\frac{dx(t)}{dt},$$

where *M* is the mass of the chassis and *k* and *b* are the spring and shock absorber constants, respectively. The frequency response of the system is

$$H(j\omega) = \frac{k + bj\omega}{(j\omega)^2 M + b(j\omega) + k},$$

~ *

$$H(j\omega) = \frac{\omega_n^2 + 2\zeta\omega_n(j\omega)}{(j\omega)^2 + 2\zeta\omega_n(j\omega) + \omega_n^2},$$

$$\omega_n = \sqrt{\frac{k}{M}}$$
 and $2\zeta\omega_n = \frac{b}{M}$.

The denominator of $H(j\omega)$ can be factored to yield

$$H(j\omega) = \frac{\omega_n^2}{(j\omega - c_1)(j\omega - c_2)},$$

where

$$c_1 = -\zeta \omega_n + \omega_n \sqrt{\zeta^2 - 1},$$

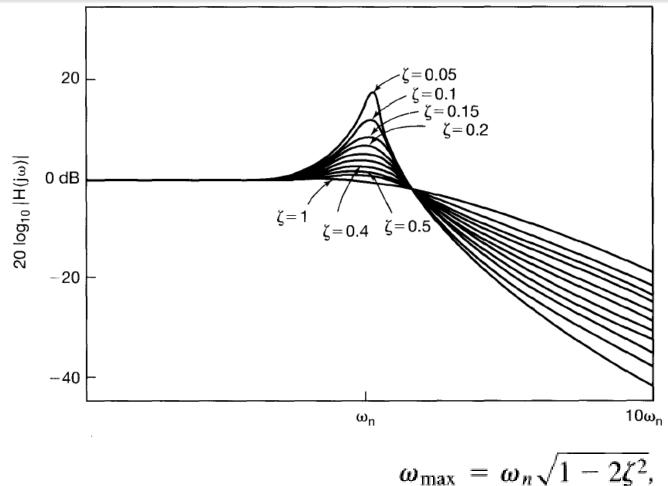
$$c_2 = -\zeta \omega_n - \omega_n \sqrt{\zeta^2 - 1}.$$

For $\zeta \neq 1$, c_1 and c_2 are unequal, and we can perform a partial-fraction form

$$H(j\omega) = \frac{M}{j\omega - c_1} - \frac{M}{j\omega - c_2},$$

where

$$M=\frac{\omega_n}{2\sqrt{\zeta^2-1}}.$$



$$\omega_{\max} = \omega_n \sqrt{1 - 2\zeta^2},$$

and the value at this maximum point is

$$|H(j\omega_{\text{max}})| = \frac{1}{2\zeta\sqrt{1-\zeta^2}}.$$
 36

the corresponding impulse response for the system is

$$h(t) = M[e^{c_1t} - e^{c_2t}]u(t).$$

we take a more detailed look at the impulse response and the step response of a secondorder system. First, from eq. (6.35), we see that for $0 < \zeta < 1$, c_1 and c_2 are complex, and we can rewrite the impulse response in eq. (6.37) in the form

$$h(t) = \frac{\omega_n e^{-\zeta \omega_n t}}{2j\sqrt{1-\zeta^2}} \{ \exp[j(\omega_n \sqrt{1-\zeta^2})t] - \exp[-j(\omega_n \sqrt{1-\zeta^2})t] \} u(t)$$

$$= \frac{\omega_n e^{-\zeta \omega_n t}}{\sqrt{1-\zeta^2}} [\sin(\omega_n \sqrt{1-\zeta^2})t] u(t).$$

The step response of a second-order system can be calculated from $\zeta \neq 1$. This yields the expression

$$s(t) = h(t) * u(t) = \left\{ 1 + M \left[\frac{e^{c_1 t}}{c_1} - \frac{e^{c_2 t}}{c_2} \right] \right\} u(t).$$

For $\zeta = 1$, we can use eq. (6.39) to obtain

$$s(t) = [1 - e^{-\omega_n t} - \omega_n t e^{-\omega_n t}] u(t).$$

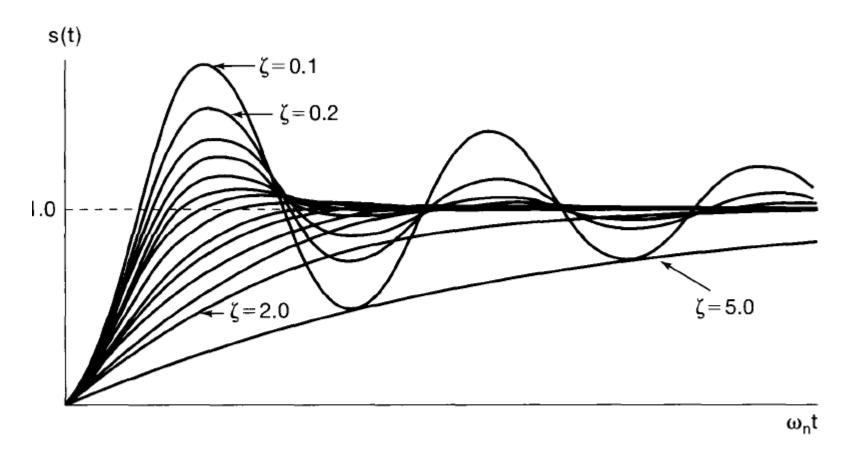


Figure 6.34 Step response of the automotive suspension system for various values of the damping ratio ($\zeta = 0.1, 0.2, 0.3, 0.4, 0.5, 0.6, 0.7, 0.8, 0.9, 1.0, 1.2, 1.5, 2.0, 5.0$).

- -The filter cutoff frequency is controlled primarily through wn, or equivalently for a chassis with a fixed mass, by an appropriate choice of spring constant k. For a given wn, the damping ratio is then adjusted through the damping factor b associated with the shock absorbers.
- As the natural frequency *wn* is decreased, the suspension will tend to filter out slower road variations, thus providing a smoother ride. On the other hand, the rise time of the system increases, and thus the system will feel more slaw.
- On the one hand, it would be desirable to keep *wn* small to improve the low pass filtering; on the other hand, it would be desirable to have *Wn* large for a rapid time response.
- These, of course, are conflicting requirements and illustrate the need for a trade-off between time-domain and frequency-domain characteristics.

- Typically, a suspension system with a low value of *wn*, so that the rise time is long, is characterized as "soft" and one with a high value of *wn*, so that the rise time is short, is characterized as "hard."
- We observe also that, as the damping ratio decreases, the frequency response of the system cuts off more sharply, but the overshoot and ringing in the step response tend to increase, another trade-off between the time and frequency.
- Generally, the shock absorber damping is chosen to have a rapid rise time and yet avoid overshoot and ringing.
- This choice corresponds to the critically damped case, with = 1.0.