

Lecture I213E – Class 8

Discrete Signal Processing

Sakriani Sakti



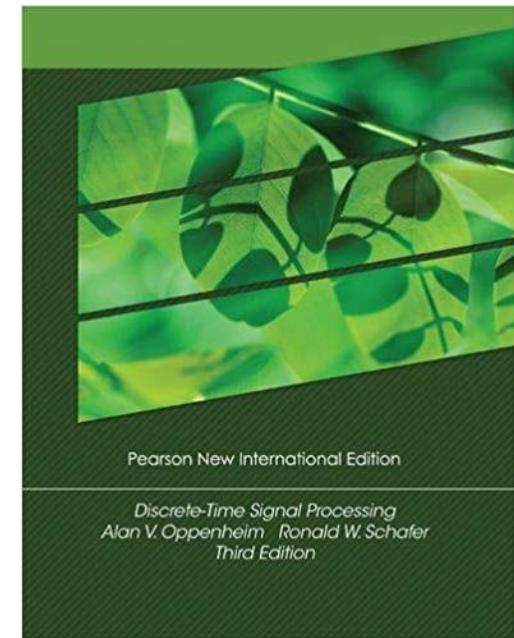
Course Materials

■ Materials

- Lecture notes will be uploaded before each lecture
<https://jstorage-2018.jaist.ac.jp/s/PGXRrC7iFmN2FWo>
Pass: dsp-i213e-2022
(Slide Courtesy of Prof. Nak Young Chong)

■ References

- Chi-Tsong Chen:
Linear System Theory and Design, 4th Ed.,
Oxford University Press, 2013.
- Alan V. Oppenheim and Ronald W. Schafer:
Discrete-Time Signal Processing, 3rd Ed.,
Pearson New International Ed., 2013.



Related Courses & Prerequisite

■ Related Courses

- I212 Analysis for Information Science
- I114 Fundamental Mathematics for Information Science

■ Prerequisite

- None

Evaluation

■ Viewpoint of evaluation

→ Students are able to understand:

- Basic principles in modeling and analysis of linear time-invariant systems
- Applications of mathematical methods and tools to different signal processing problems.

■ Evaluation method

→ Homework, term project, midterm exam, and final exam

■ Evaluation criteria

→ Homework/labs (30%), term project (30%)
midterm exam (15%), and final exam (25%)

Contact

- **Lecturer**

- Sakriani Sakti

- **TA**

- Tutorial hours & Term project**

- WANG Lijun (s2010026)

- TANG Bowen (s2110411)

- Homework**

- PUTRI Fanda Yuliana (s2110425)

- **Contact Email**

- dsp-i213e-2022@ml.jaist.ac.jp

Schedule

- December 8th, 2022 – February 9th, 2023

- Lecture Course Term 2-2

- Tuesday 9:00 – 10:40
- Thursday 10:50 – 12:30

- Tutorial Hours

- Tuesday 13:30-15:10

Schedule

Sun	Mon	Tue	Wed	Thu	Fri	Sat
				1	2	3
4	5	6	7	8	9	10
11	12	13	14	15	16	17
18	19	20	21	22	23	24
25	26	27	28	29	30	31

Dec

Sun	Mon	Tue	Wed	Thu	Fri	Sat
1	2	3	4	✗	6	7
8	9	10	11	12	13	14
15	16	17	18	19	20	21
22	23	✗	25	26	27	28
29	30	31				

Jan

Sun	Mon	Tue	Wed	Thu	Fri	Sat
			1	2	3	4
5	6	7	8	9	10	11
12	13	14	15	16	17	18
19	20	21	22	23	24	25
26	27	28				

Feb

Lecture:
 Tuesday 9:00 — 10:40
 Thursday 10:50 — 12:30

Tutorial:
 Tuesday 13:30 — 15:10

Midterm & final exam
 Thursday 10:50 — 12:30

Course review &
 term project evaluation
 (on tutorial hours)

Syllabus

Class	Date	Lecture Course Tue 9:00 — 10:40 / Thr 10:50 — 12:30	Tutorial Hours Tue 13:30 — 15:10
1	12/08	Introduction to Linear Systems with Applications to Signal Processing	
2	12/13	State Space Description	○
3	12/15	Linear Algebra	
4	12/20	Quantitative Analysis (State Space Solutions) and Qualitative Analysis (Stability)	○
5	12/22	Discrete-time Signals and Systems	
X	01/05		
6	01/10	Discrete-time Fourier Analysis	
7	01/10*	Review of Discrete-time Linear Time-Invariant Signals and Systems (on Tutorial Hours)	
	01/12	Midterm Exam	
8	01/17	Sampling and Reconstruction of Analog Signals	○
9	01/19	z-Transform	
X	01/24		○
10	01/26	Discrete Fourier Transform	
11	01/31	FFT Algorithms	○
12	01/02	Implementation of Digital Filters	
13	02/07	Digital Signal Processors and Design of Digital Filters	
14	02/07*	Review of the Course and Term Project Evaluation (on Tutorial Hours)	
	02/09	Final exam	

Class 8

Sampling and Reconstruction

of Analog Signals

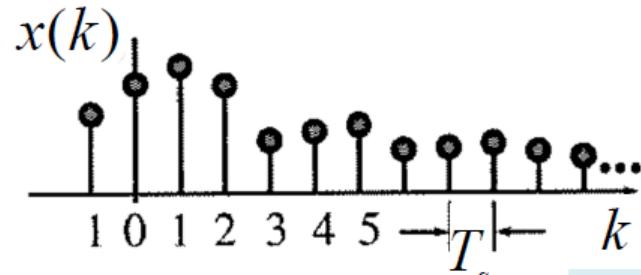
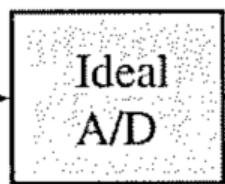
Sampling & Reconstruction

1. Given a continuous input signal $x_a(t)$ and its sampled counterpart $x(k)$, are the samples of $x(k)$ sufficient to exactly describe $x_a(t)$?
2. If so, how can $x_a(t)$ be reconstructed from $x(k)$?

An Ideal A/D Converter

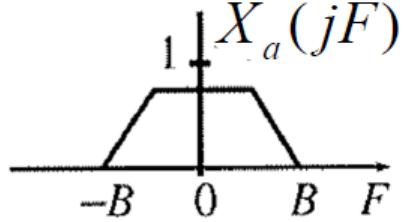


$$\frac{x_a(t)}{X_a(jF)}$$



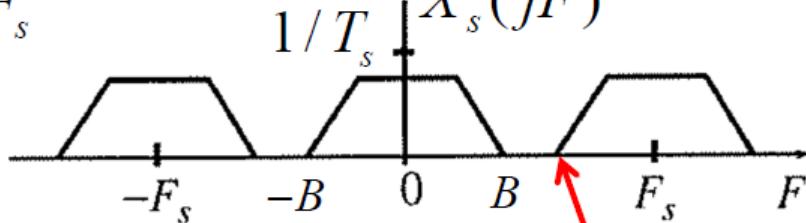
$$x(k) \quad x_a(kT_s)$$

$$T_s = \frac{1}{F_s}$$



$$F_s$$

$$1/T_s \quad X_s(jF)$$

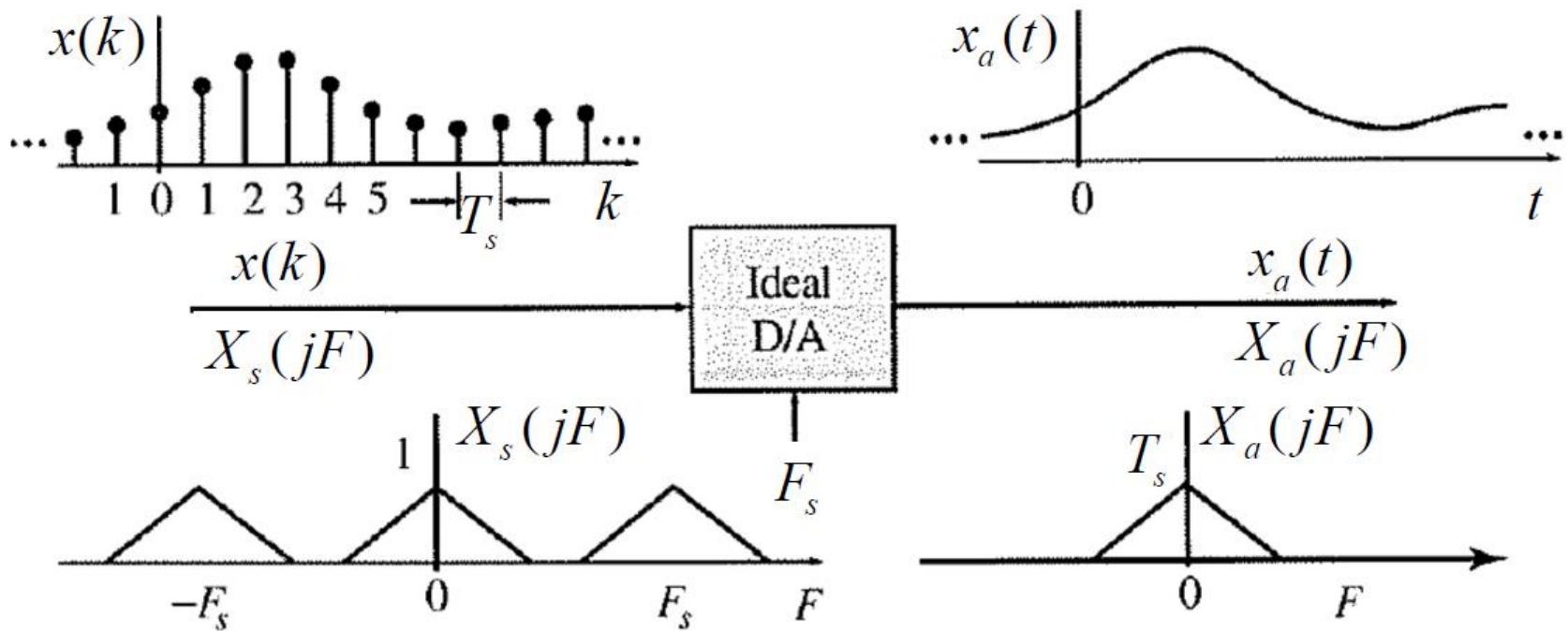


$$F_s - B$$

$$F_s - B > B \Rightarrow F_s > 2B$$

An Ideal D/A Converter

An ideal D/A converter in the time and frequency domains

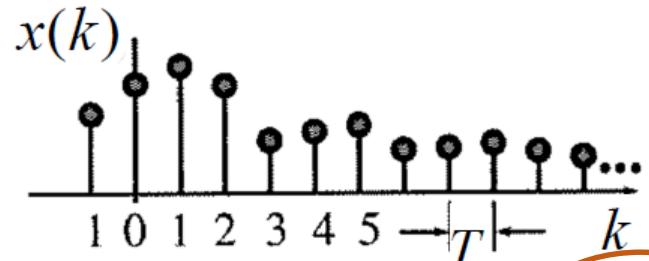
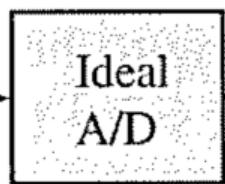


Discrete Frequency

An Ideal A/D Converter

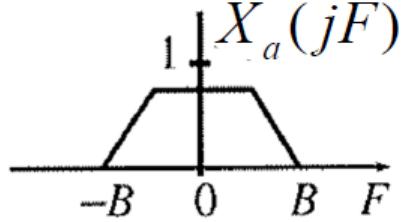


$$\frac{x_a(t)}{X_a(jF)}$$

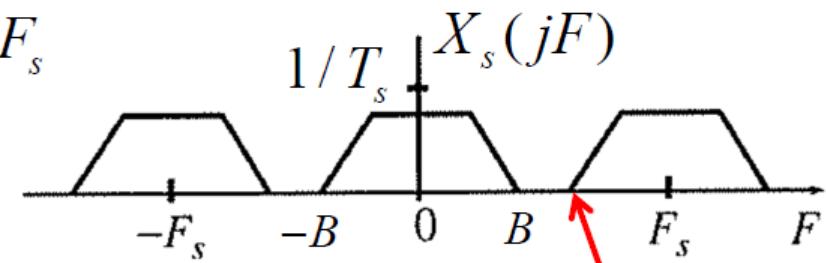


$$\frac{x(k)}{X_s(jF)}$$

$$T_s = \frac{1}{F_s}$$



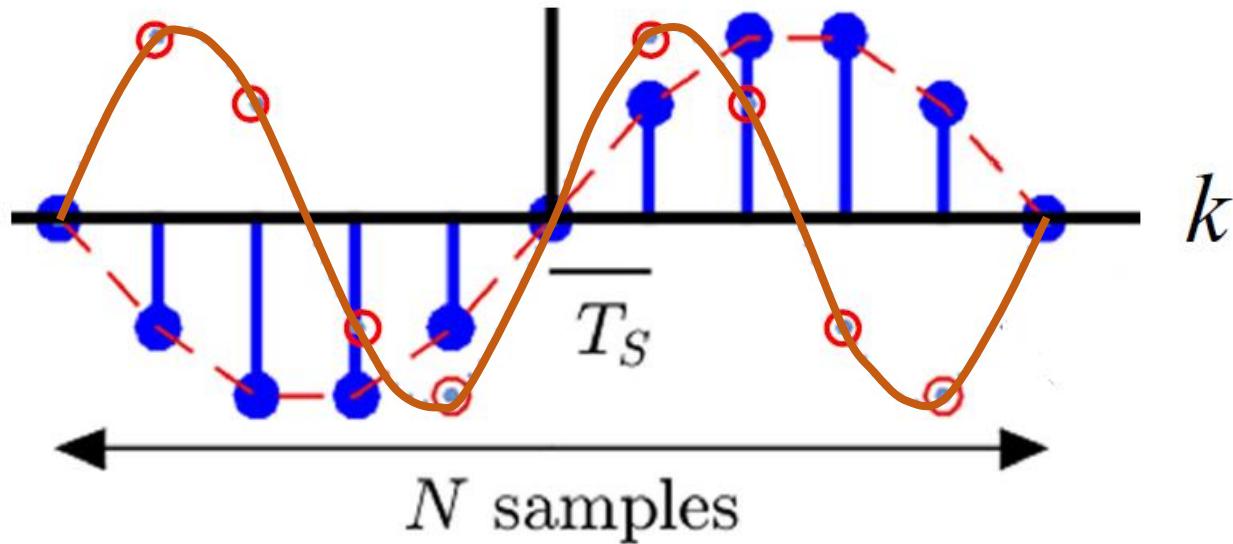
$$F_s$$



$$F_s - B$$

$$F_s - B > B \Rightarrow F_s > 2B$$

Discrete Frequency



frequency resolution (the lowest frequency)

one full cycle

$$\frac{1}{NT_s} = \frac{F_s}{N} = F_s \boxed{\frac{1}{N}}$$

discrete frequency

integer multiples of $\frac{1}{N}$

$$0, \frac{1}{N}, \frac{2}{N}, \dots$$

Discrete Frequency

There are only N frequencies from 0 to $N-1$.

$$\boxed{0, \frac{1}{N}, \frac{2}{N}, \dots, \frac{N-1}{N}, \frac{N}{N}, \frac{N+1}{N}, \dots}$$

$$\rightarrow \sin 2\pi \frac{N}{N} k = \sin 2\pi k = 0$$

$$\begin{aligned}\rightarrow \sin 2\pi \frac{N+1}{N} k &= \sin 2\pi \left(1 + \frac{1}{N}\right) k \\ &= \sin 2\pi k \cos 2\pi \frac{1}{N} k + \cos 2\pi k \sin 2\pi \frac{1}{N} k \\ &= \sin 2\pi \frac{1}{N} k\end{aligned}$$

For N samples in discrete time domain, there are N samples in the discrete frequency domain.

Discrete Frequency

Orthogonality

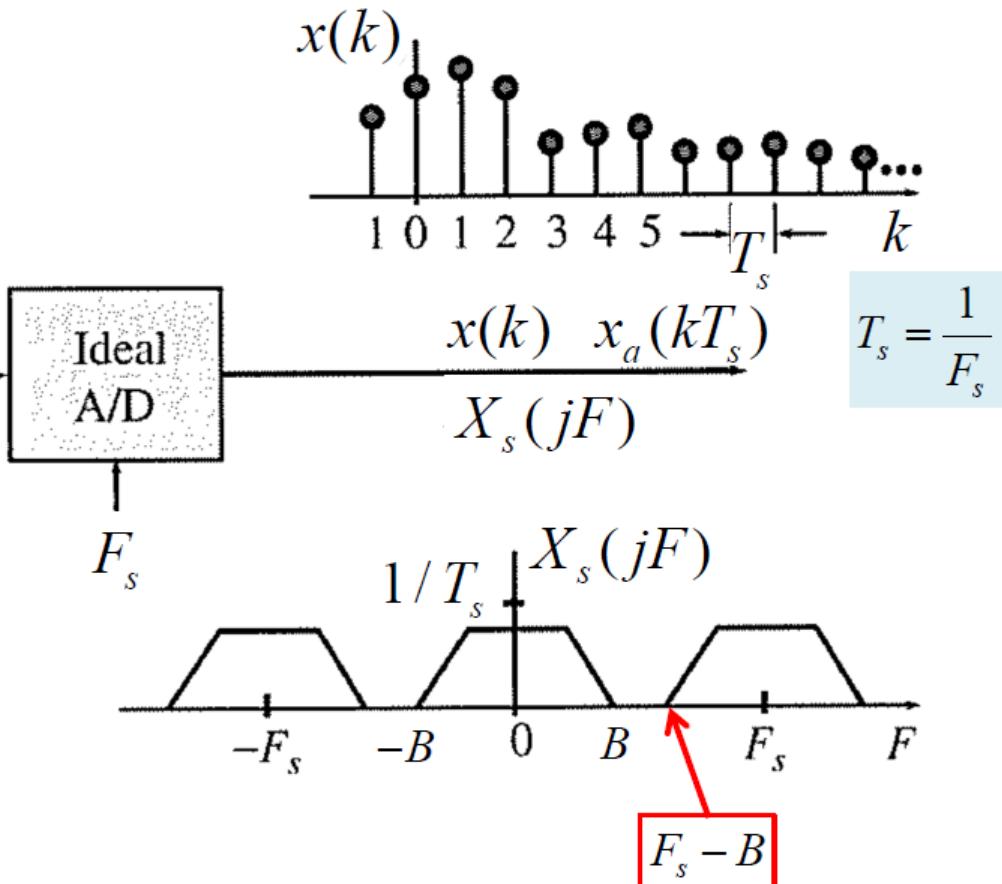
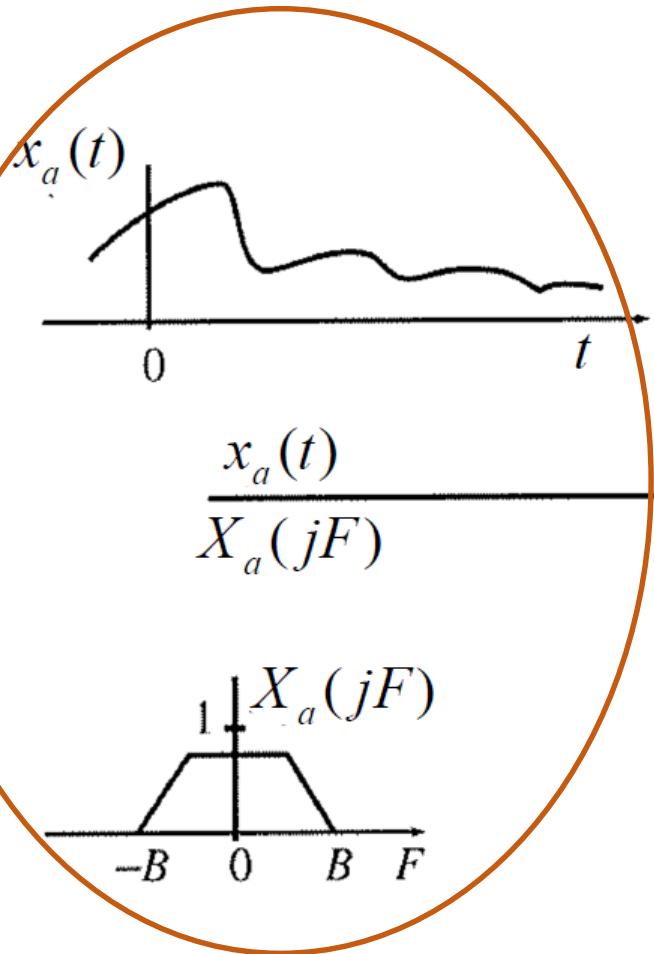
$$\boxed{0, \frac{1}{N}, \frac{2}{N}, \dots, \frac{N-1}{N}, \frac{N}{N}, \frac{N+1}{N}, \dots}$$

$$\rightarrow \sum_{k=0}^{N-1} \sin 2\pi \frac{1}{N} k \cdot \sin 2\pi \frac{2}{N} k = 0$$

*All complex sinusoids having frequencies as integer multiples of a fundamental frequency $F_s(1/N)$ are **orthogonal** to each other.*

Band-limited Signal

An Ideal A/D Converter



$$F_s - B > B \Rightarrow F_s > 2B$$

An Ideal A/D Converter: Analog Signal

Let $x_a(t)$ be an analog *(absolutely integrable)* signal.
Its **CTFT** is given by

$$X_a(j\Omega) = \int_{-\infty}^{\infty} x_a(t) e^{-j\Omega t} dt$$

where Ω is an analog frequency in radians/sec.
The **inverse CTFT** is given by

$$x_a(t) = \frac{1}{2\pi} \int_{-\infty}^{\infty} X_a(j\Omega) e^{j\Omega t} d\Omega$$

$$X(e^{j\omega}) = \sum_{k=-\infty}^{\infty} x[k] e^{-j\omega k} \quad x[k] = \frac{1}{2\pi} \int_{-\pi}^{\pi} X(e^{j\omega}) e^{j\omega k} d\omega$$

Not Absolutely Integrable Signals

■ Fourier Transform

$$\begin{aligned}\frac{d}{dt}x_a(t) &= \frac{d}{dt} \left\{ \frac{1}{2\pi} \int_{-\infty}^{\infty} X_a(j\Omega) e^{j\Omega t} d\Omega \right\} \\ &= \frac{1}{2\pi} \int_{-\infty}^{\infty} X_a(j\Omega) \frac{d}{dt} e^{j\Omega t} d\Omega \\ &= \frac{1}{2\pi} \int_{-\infty}^{\infty} [j\Omega X_a(j\Omega)] e^{j\Omega t} d\Omega\end{aligned}$$

$$\frac{d}{dt}x_a(t) \leftrightarrow j\Omega X_a(j\Omega)$$

$$\frac{d^n}{dt^n}x_a(t) \leftrightarrow (j\Omega)^n X_a(j\Omega)$$

Not Absolutely Integrable Signals

■ Example: Constant Function

$$x_a(t) = \delta(t)$$

Impulse in time

$$\begin{aligned} X_a(j\Omega) &= \int_{-\infty}^{\infty} x_a(t) e^{-j\Omega t} dt = \int_{-\infty}^{\infty} \delta(t) e^{-j\Omega t} dt = \int_{-\infty}^{\infty} e^{-j\Omega t} \delta(t) dt \\ &= e^{-j\Omega t} \Big|_{t=0} = e^0 = 1 \end{aligned}$$

Constant in frequency

$$x_a(t) = a$$

Constant in time

$$x_a(t) = \frac{1}{2\pi} \int_{-\infty}^{\infty} X_a(j\Omega) e^{j\Omega t} d\Omega$$

Impulse in frequency

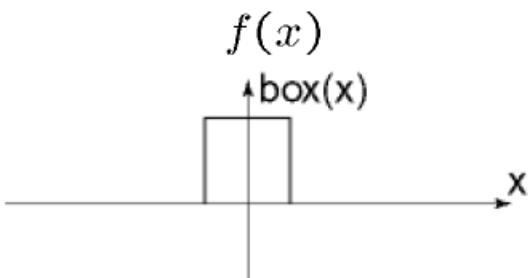
$$\begin{aligned} \text{“guess”} &= \frac{1}{2\pi} \int_{-\infty}^{\infty} [2\pi a \delta(\Omega)] e^{j\Omega t} d\Omega = \frac{2\pi a}{2\pi} \int_{-\infty}^{\infty} \delta(\Omega) e^{j\Omega t} d\Omega \end{aligned}$$

$$= \frac{2\pi a}{2\pi} \cdot 1 = a$$

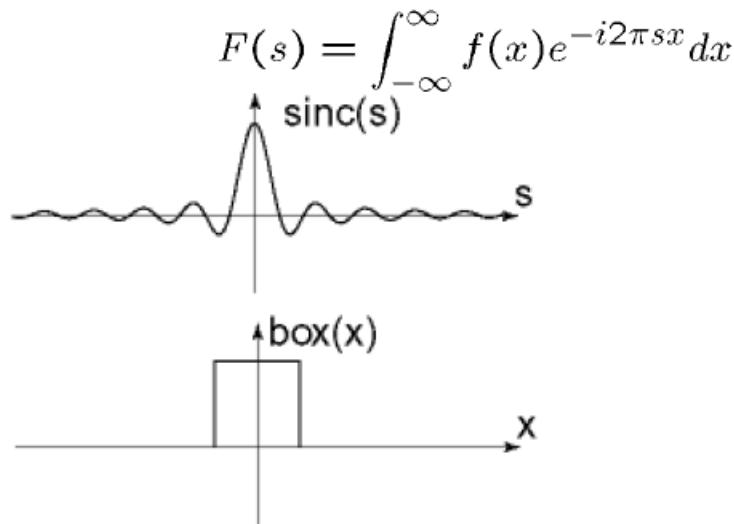
$$x_a(t) = a \Leftrightarrow X_a(j\Omega) = 2\pi a \delta(\Omega)$$

Time-Frequency Duality

Time-domain



Frequency-domain



Band-limited signals have infinite time duration
and time-limited signals have infinite bandwidth.

Band-limited Signal

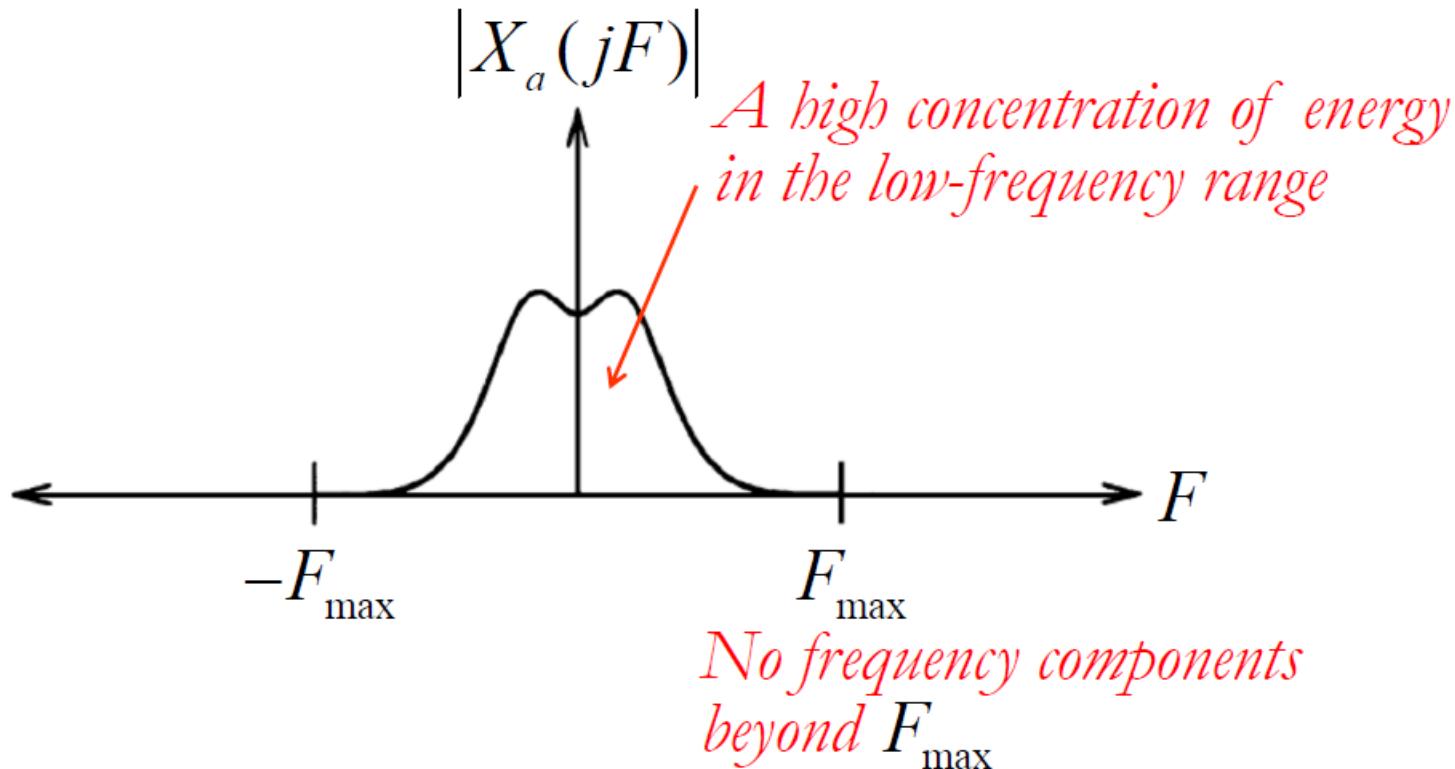
■ Band-limited Signal

- Signals that are restricted to a fixed frequency range
- Most signals in communication are band limited.
- For example, the human voice can typically produce a sound between 80Hz to about 6KHz, so we can say the human voice is a band limited signal limited between 80Hz and 6KHz

■ Digital Signal Processing: A/D Converter

- It is vital to know the band limits of the input signal as the sampling frequency

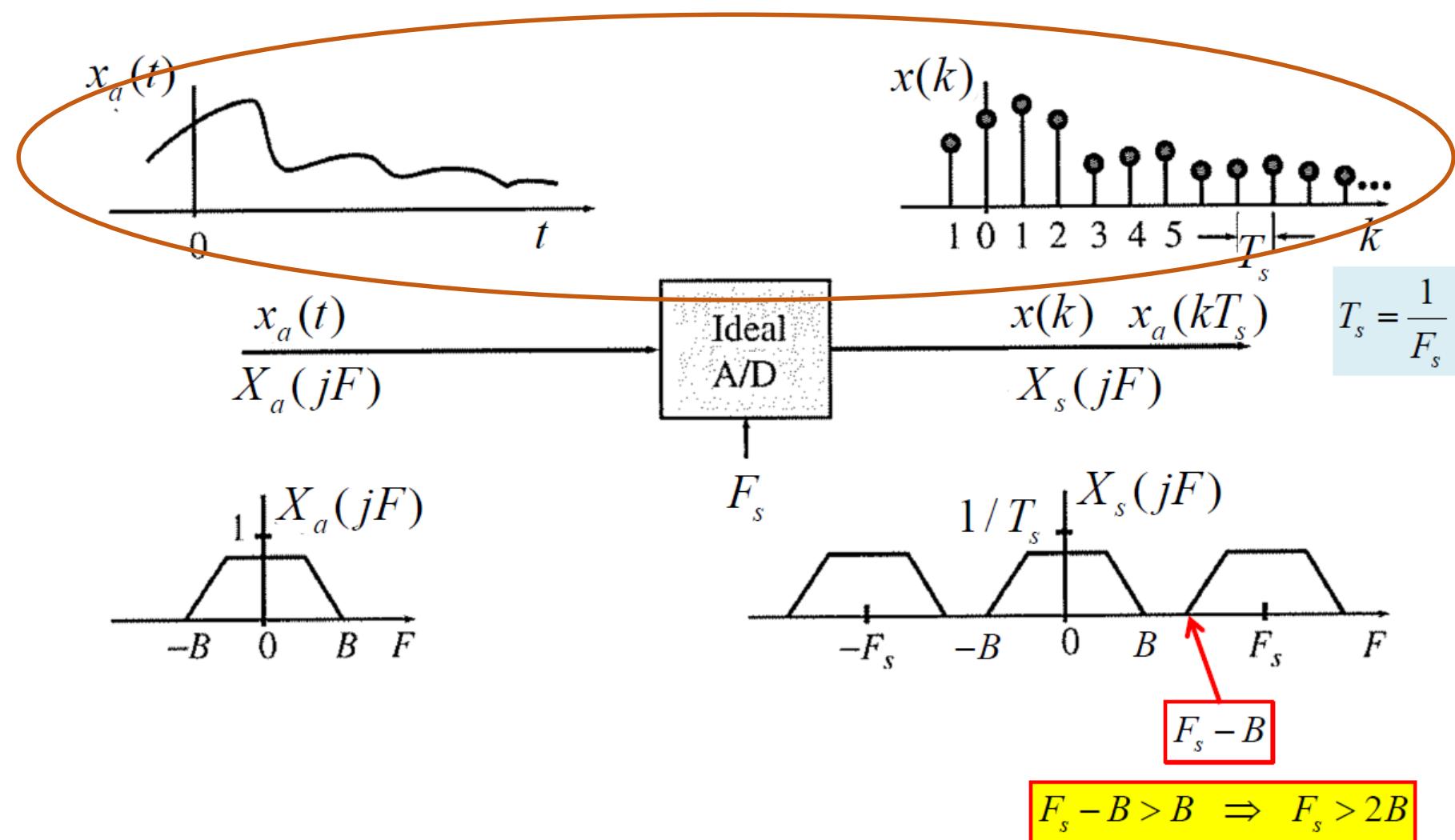
Band-limited Signal



$$X_a(jF) = \int_{-\infty}^{\infty} x_a(t) e^{-j2\pi F t} dt$$

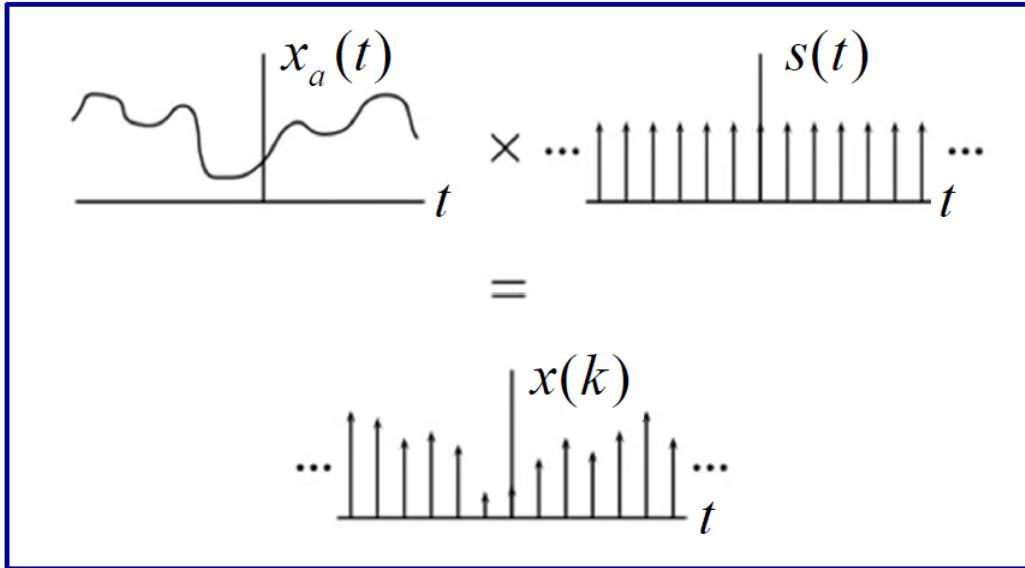
Sampling

An Ideal A/D Converter



Sampling in Time-Domain

■ Sampling: Multiplication with Diract Comb / Impulse Train



$$\text{The ideal sampler } s(t) = \sum_{k=-\infty}^{\infty} \delta(t - kT_s)$$

$$\begin{aligned} x(k) &= x_a(t)s(t) = \sum_{k=-\infty}^{\infty} x_a(t)\delta(t - kT_s) \\ &= \sum_{k=-\infty}^{\infty} x_a(kT_s)\delta(t - kT_s) \end{aligned}$$

Fourier Series Representation

■ Fourier Series of Diract Comb / Impulse Train

$$s(t) = \sum_{k=-\infty}^{\infty} \delta(t - kT_s) = \sum_{n=-\infty}^{\infty} C_n e^{jn\Omega_0 t}, \quad \Omega_0 = \frac{2\pi}{T_s}$$

$$C_n = \frac{1}{T_s} \int_{-T_s/2}^{T_s/2} s(t) e^{-jn\Omega_0 t} dt = \frac{1}{T_s} \int_{-T_s/2}^{T_s/2} \delta(t) e^{-jn\Omega_0 t} dt = \frac{1}{T_s}$$

$$s(t) = \sum_{n=-\infty}^{\infty} \frac{1}{T_s} e^{jn\Omega_0 t}$$

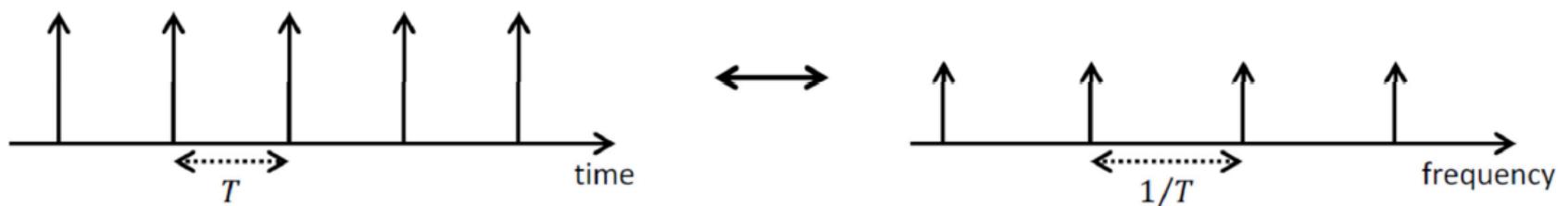
$$x(k) = x_a(t)s(t) = \sum_{n=-\infty}^{\infty} \frac{1}{T_s} x_a(t) e^{jn\Omega_0 t}$$

Fourier Transform

■ Fourier Transform of Diract Comb / Impulse Train

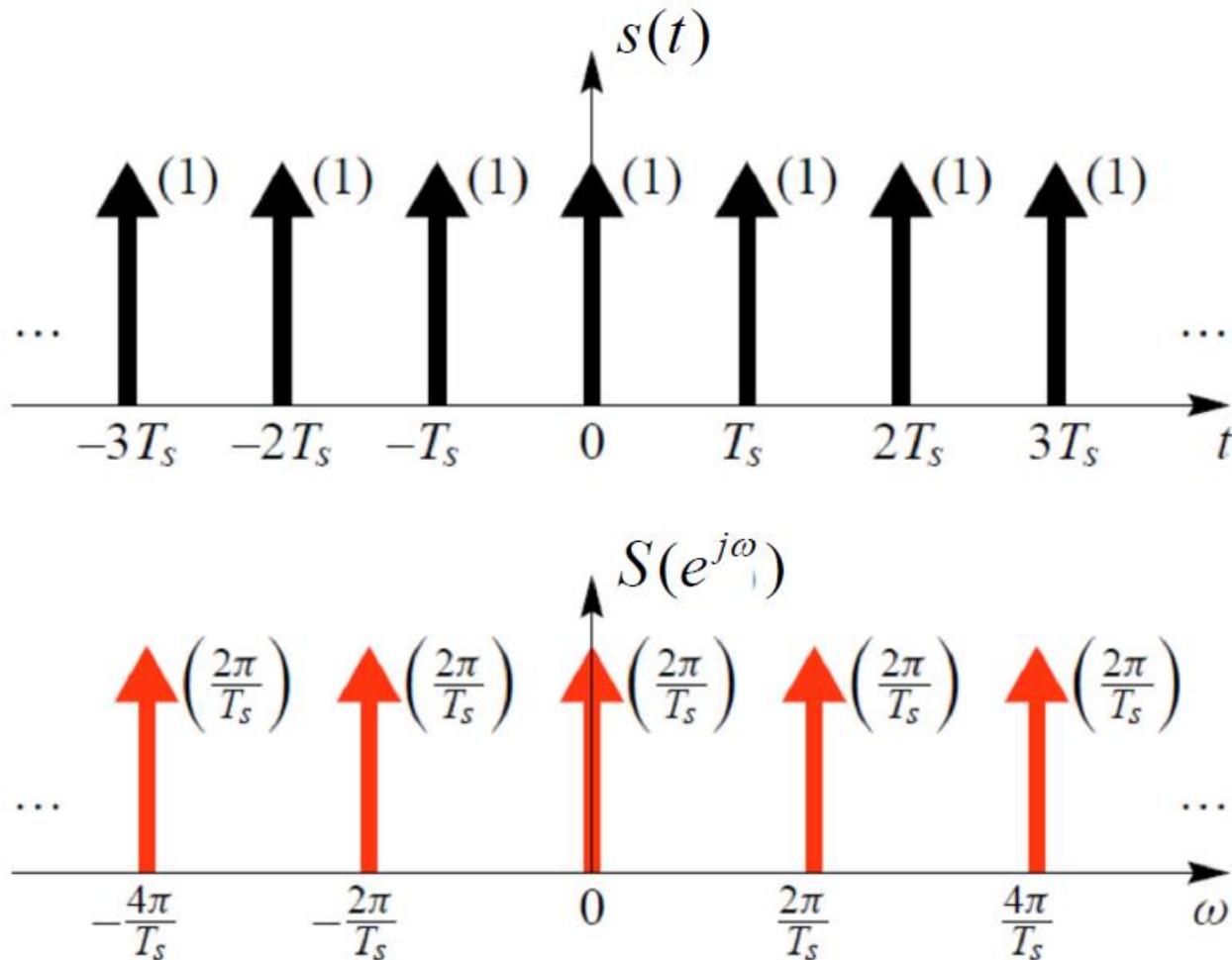
$$e^{j2\pi F_s t} \rightleftharpoons \delta(F - F_s)$$

$$\sum_{k=-\infty}^{\infty} \delta(t - kT_s) = \frac{1}{T_s} \sum_{n=-\infty}^{\infty} e^{jn2\pi \frac{t}{T_s}} \rightleftharpoons \frac{1}{T_s} \sum_{n=-\infty}^{\infty} \delta\left(F - \frac{n}{T_s}\right)$$



Fourier Transform

■ Fourier Transform of Diract Comb / Impulse Train



Fourier Transform

■ Fourier Transform of Multiplication

The Fourier transform of the product is the convolution (in the frequency domain) of the individual Fourier transforms.

$$X_s(jF) = X_a(jF) * S(jF)$$

$$= X_a(jF) * \left[\sum_{k=-\infty}^{\infty} F_s \delta(F - kF_s) \right]$$

$$= F_s \sum_{k=-\infty}^{\infty} X_a(j(F - kF_s))$$

Sampling period

$$T_s = \frac{1}{F_s}$$

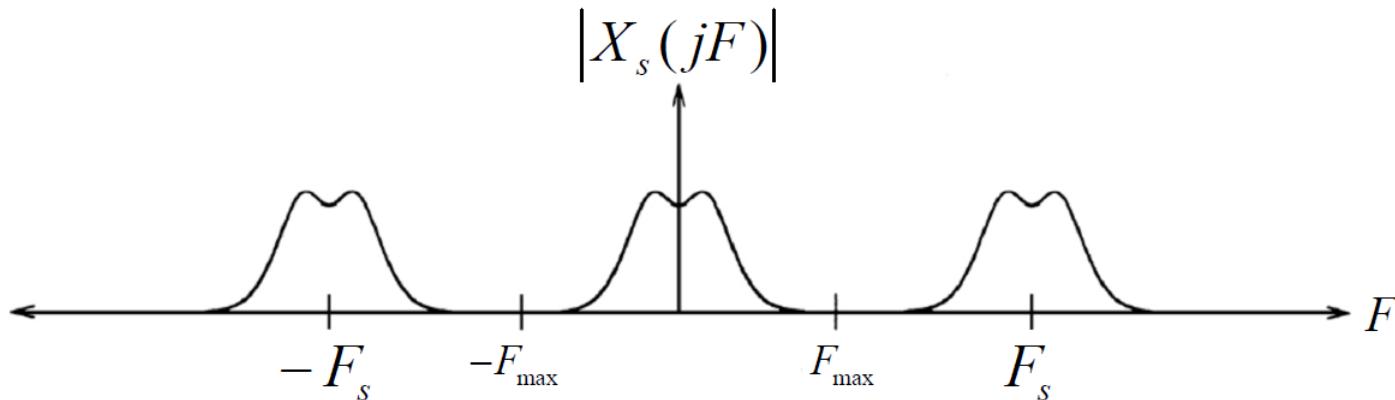
Convolution of a general function $g(x)$ with a delta function $\delta(x-a)$

$$\delta(x-a) * g(x) = \int_{-\infty}^{\infty} \delta(\bar{x}-a) g(x-\bar{x}) d\bar{x} = g(x-a)$$

“Sifting property”

Fourier Transform

■ Fourier Transform of Sampled Signals



Periodic in frequency with period F_s

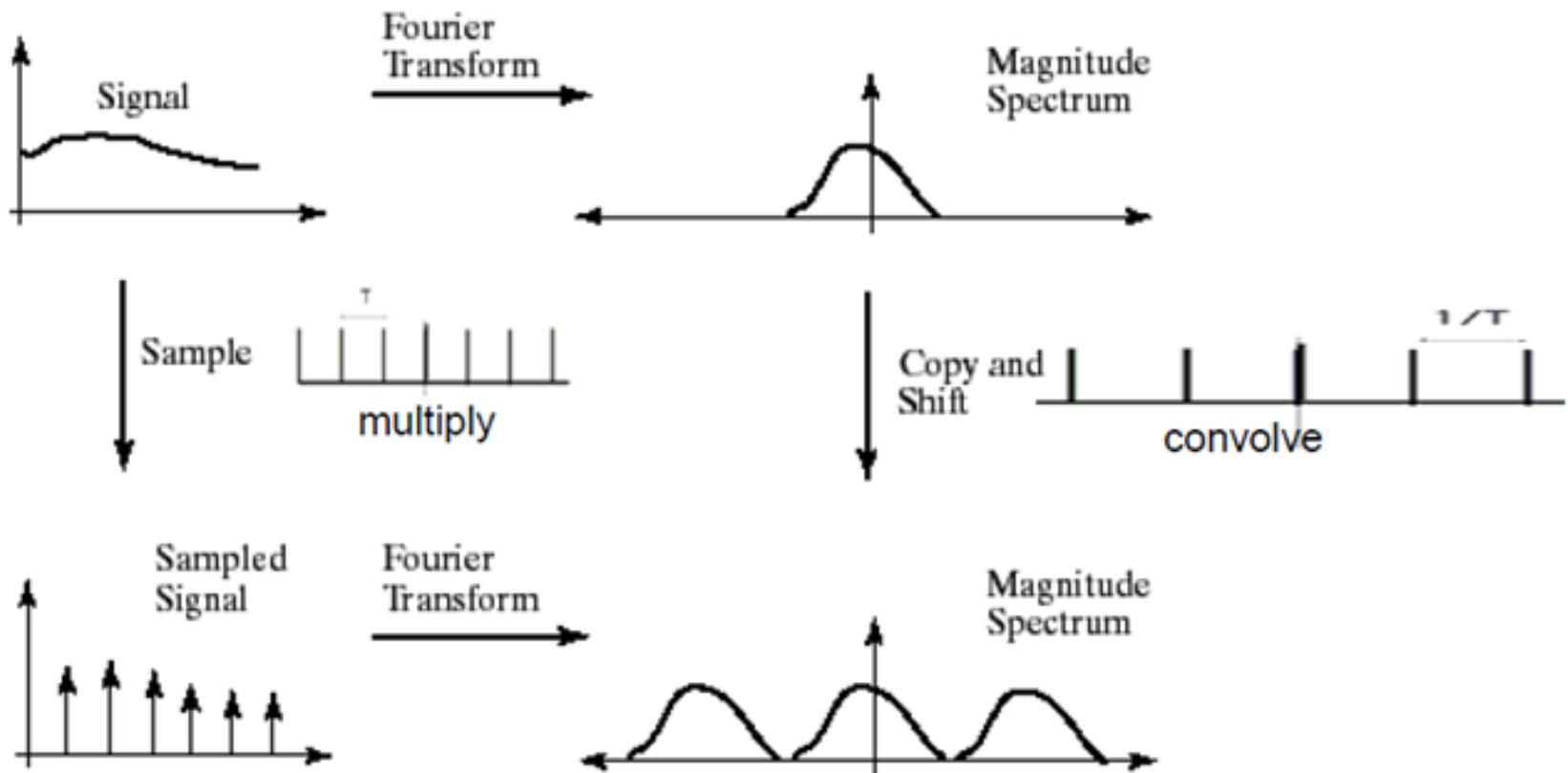
$$\text{Sampling period } T_s = \frac{1}{F_s}$$

A small sampling period (equivalent to a high sampling frequency) yields spectra replicated far apart from each other.

The sampling operation has left the original input spectrum intact, merely replicating it periodically in the frequency domain with a spacing of F_s .

Fourier Transform

■ Fourier Transform of Sampled Signals



Mathematical Proof

Let $x_a(t)$ be an analog (*absolutely integrable*) signal.

Its **CTFT** is given by

$$X_a(j\Omega) = \int_{-\infty}^{\infty} x_a(t) e^{-j\Omega t} dt = \int_{-\infty}^{\infty} x_a(t) e^{-j2\pi F t} dt$$

The **inverse CTFT** is given by

$$x_a(t) = \frac{1}{2\pi} \int_{-\infty}^{\infty} X_a(j\Omega) e^{j\Omega t} d\Omega = \int_{-\infty}^{\infty} X_a(jF) e^{j2\pi F t} dF$$



We now sample $x_a(t)$ at *sampling interval* T_s seconds apart to obtain the discrete-time signal $x(k)$.

$$x(k) \equiv x_a(kT_s) = \int_{-\infty}^{\infty} X_a(jF) e^{j2\pi kF/F_s} dF \quad (1)$$

Its **DTFT** is given by

$$X(e^{j\omega}) = \sum_{k=-\infty}^{\infty} x(k) e^{-j\omega k} = \sum_{k=-\infty}^{\infty} x(k) e^{-j2\pi fk}$$

$$\omega = 2\pi f$$

The **inverse DTFT** is given by

$$x(k) = \frac{1}{2\pi} \int_{-\pi}^{\pi} X(e^{j\omega}) e^{j\omega k} d\omega = \int_{-1/2}^{1/2} X(e^{jf}) e^{j2\pi fk} df \quad (2)$$

Mathematical Proof

$$(1) \quad x(k) \equiv x_a(kT_s) = \int_{-\infty}^{\infty} X_a(jF) e^{j2\pi kF/F_s} dF$$

$$(2) \quad x(k) = \frac{1}{2\pi} \int_{-\pi}^{\pi} X(e^{j\omega}) e^{j\omega k} d\omega = \int_{-1/2}^{1/2} X(e^{jf}) e^{j2\pi fk} df$$

↓

$$\int_{-1/2}^{1/2} X(e^{jf}) e^{j2\pi fk} df = \int_{-\infty}^{\infty} X_a(jF) e^{j2\pi kF/F_s} dF$$

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

Periodic sampling

$$\frac{1}{F_s} \int_{-F_s/2}^{F_s/2} X_s(jF) e^{j2\pi kF/F_s} dF = \int_{-\infty}^{\infty} X_a(jF) e^{j2\pi kF/F_s} dF \quad (3)$$

The integration range can be divided into an infinite number of intervals of width F_s



$$\int_{-\infty}^{\infty} X_a(jF) e^{j2\pi kF/F_s} dF = \sum_{l=-\infty}^{\infty} \int_{(l-1/2)F_s}^{(l+1/2)F_s} X_a(jF) e^{j2\pi kF/F_s} dF$$

Mathematical Proof

$$\int_{-\infty}^{\infty} X_a(jF) e^{j2\pi kF/F_s} dF = \sum_{l=-\infty}^{\infty} \int_{(l-1/2)F_s}^{(l+1/2)F_s} X_a(jF) e^{j2\pi kF/F_s} dF$$

$$\begin{array}{ccc} X_a(jF) & \Leftrightarrow & X_a[j(F - lF_s)] \\ \left(l - \frac{1}{2}\right)F_s \leq F \leq \left(l + \frac{1}{2}\right)F_s & \text{identical} & -F_s/2 \leq F \leq F_s/2 \end{array}$$



$$\begin{aligned} \sum_{l=-\infty}^{\infty} \int_{(l-1/2)F_s}^{(l+1/2)F_s} X_a(jF) e^{j2\pi kF/F_s} dF &= \sum_{l=-\infty}^{\infty} \int_{-F_s/2}^{F_s/2} X_a[j(F - lF_s)] e^{j2\pi kF/F_s} dF \\ &= \int_{-F_s/2}^{F_s/2} \left[\sum_{l=-\infty}^{\infty} X_a[j(F - lF_s)] \right] e^{j2\pi kF/F_s} dF \end{aligned}$$

$$(3) \frac{1}{F_s} \int_{-F_s/2}^{F_s/2} X_s(jF) e^{j2\pi kF/F_s} dF = \int_{-\infty}^{\infty} X_a(jF) e^{j2\pi kF/F_s} dF$$

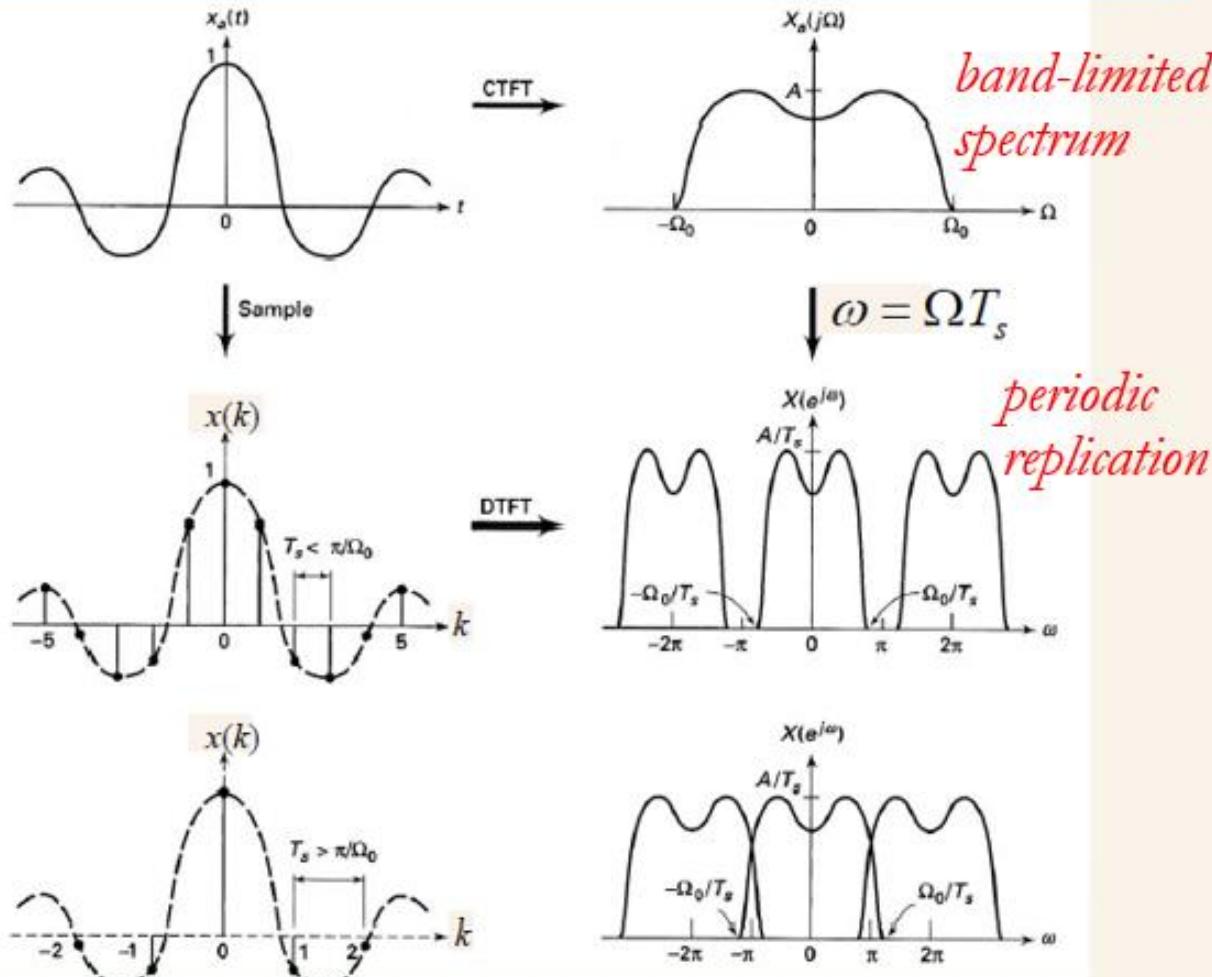
$$X_s(jF) = F_s \sum_{l=-\infty}^{\infty} X_a[j(F - lF_s)], \quad X_s(jf) = F_s \sum_{l=-\infty}^{\infty} X_a[j(f - l)F_s]$$

*the spectrum of
the discrete-time signal* *the spectrum of
the analog signal*

A periodic repetition of the scaled spectrum $F_s X_a(jF)$ with period F_s .

Mathematical Proof

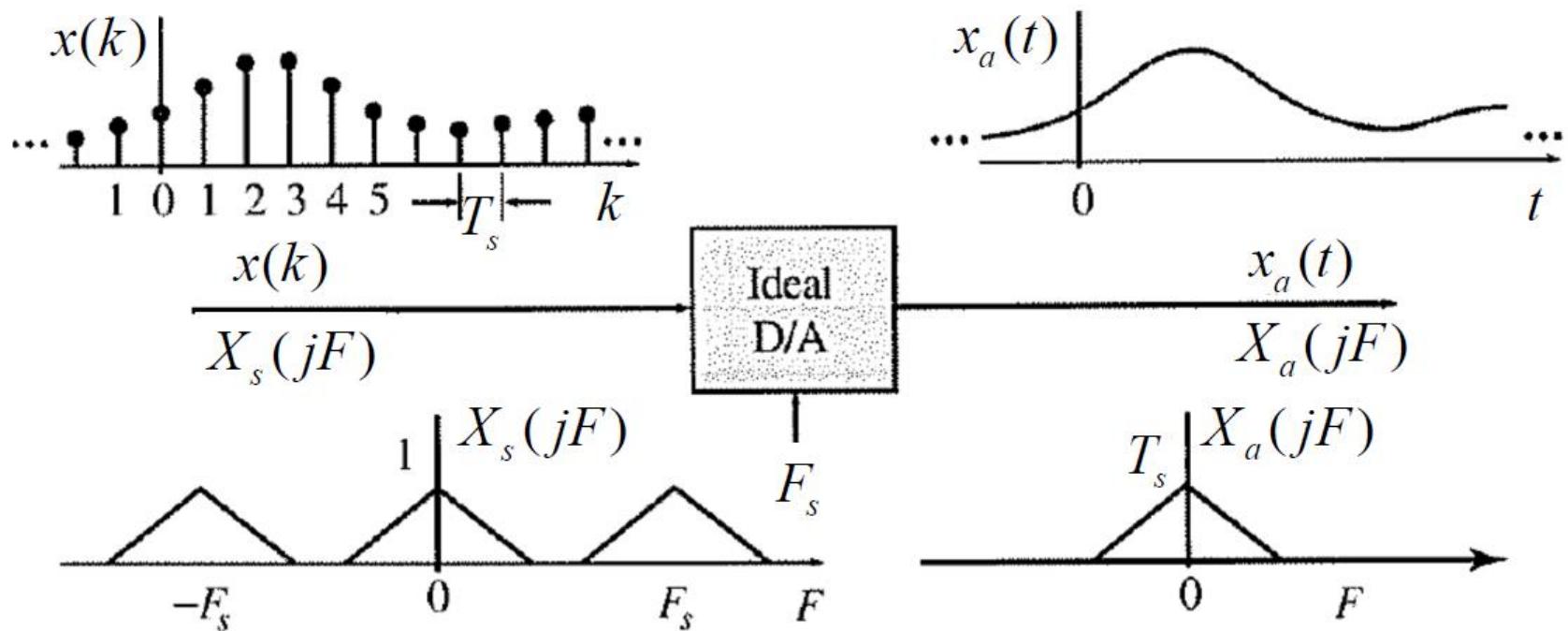
Sampling operation in the time and frequency domains



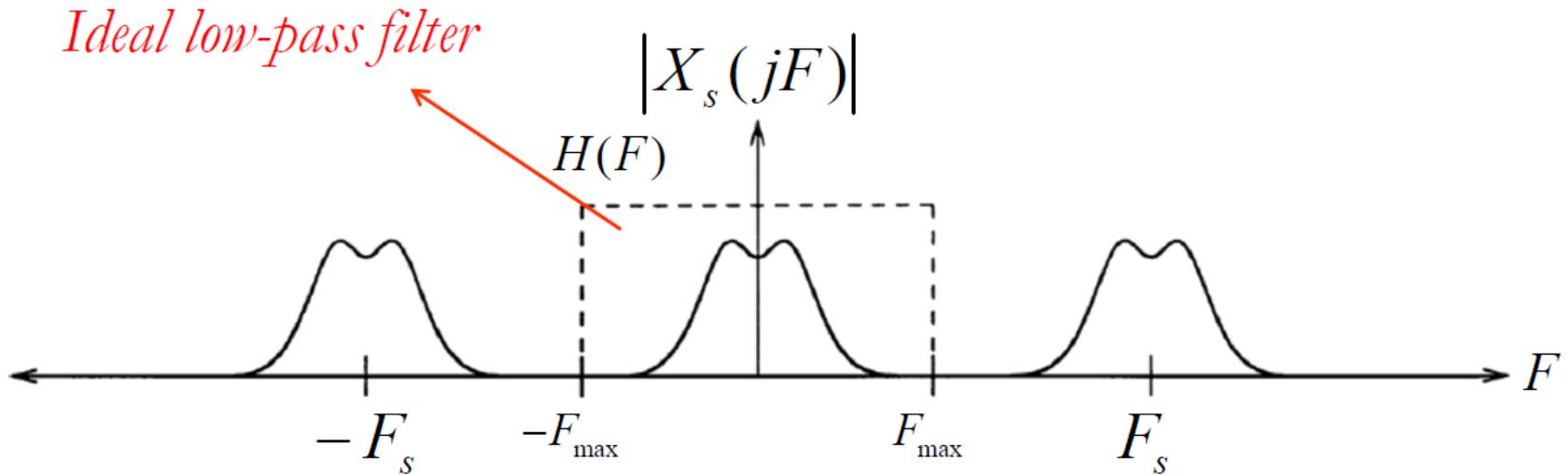
Signal Reconstruction

An Ideal D/A Converter

An ideal D/A converter in the time and frequency domains



Low-Pass Filter



$$X_s(jF) = \underline{X_a(jF)} + \underline{X_{\text{high}}(jF)}$$

the baseband
spectrum

the high-frequency components consisting of
the remaining replicated versions of $X_a(jF)$

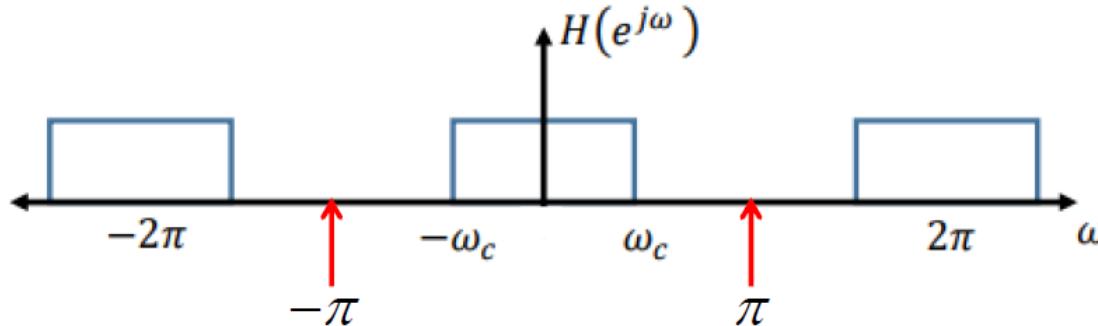
Exact signal reconstruction from sampled data:

Discard the replicated spectra $X_{\text{high}}(jF)$, leaving only $X_a(jF)$.

the spectrum of the signal we seek to recover

Ideal Low-Pass Filter: Rectangular Signal

Ideal Filters



$$\begin{aligned} h_L[k] &= \frac{1}{2\pi} \int_{-\pi}^{\pi} H(e^{j\omega}) e^{j\omega k} d\omega \\ &= \frac{1}{2\pi} \int_{-\omega_c}^{\omega_c} e^{j\omega k} d\omega = \frac{1}{2\pi} \frac{1}{jk} \left[e^{j\omega_c k} - e^{-j\omega_c k} \right] = \frac{1}{2\pi} \frac{1}{jk} [2j \sin \omega_c k] \\ &= \frac{1}{\pi k} \sin \omega_c k = \frac{\omega_c}{\pi} \frac{\sin \omega_c k}{\omega_c k} \end{aligned}$$

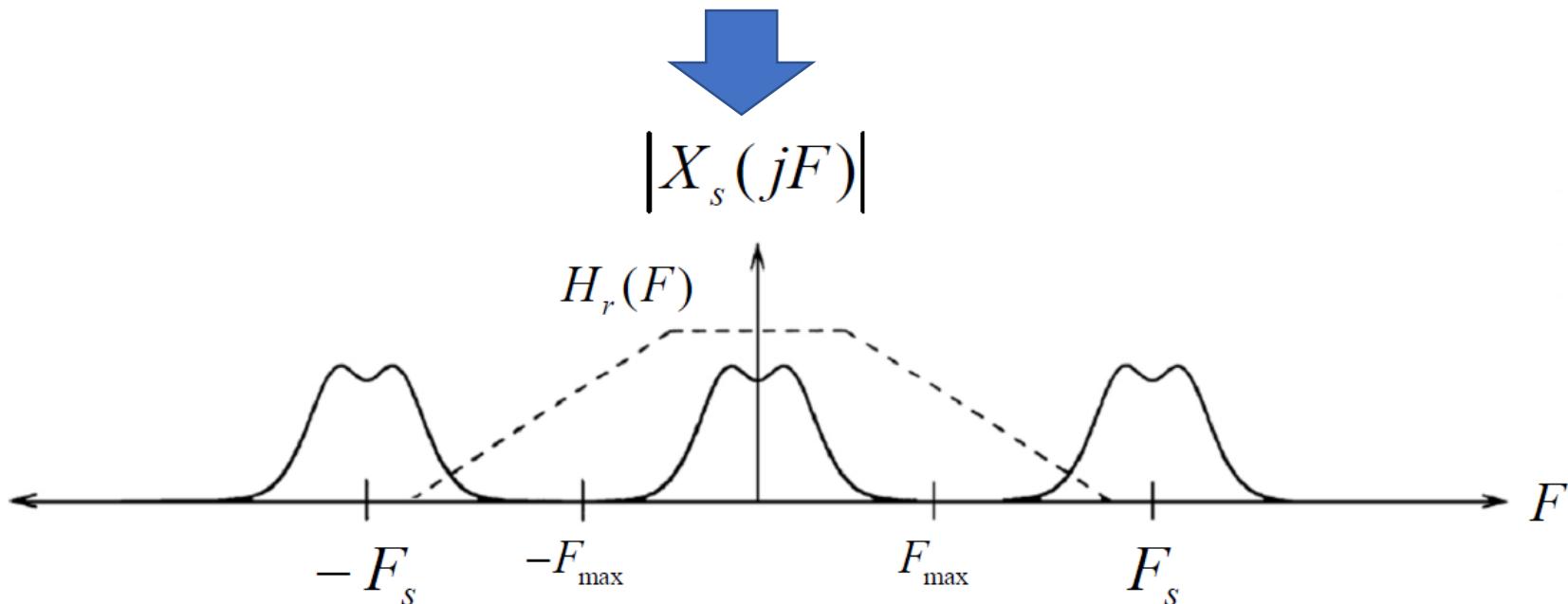
sinc($\omega_c k$)

Ideal Low-Pass Filter

An infinite-order interpolation

$$x_a(t) = \text{sinc}(t) * x(k) = \int_{-\infty}^{\infty} \text{sinc}(\tau) x(t - \tau) d\tau$$

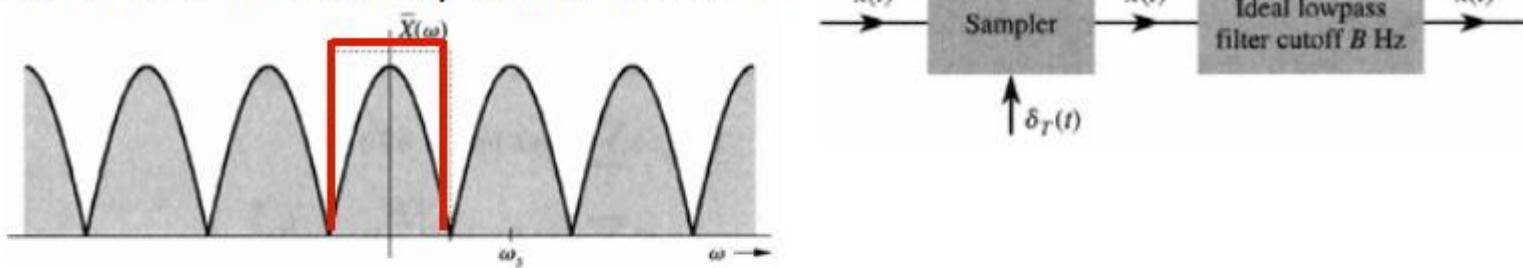
Multiplication in the frequency domain is identical to convolution in the time domain.



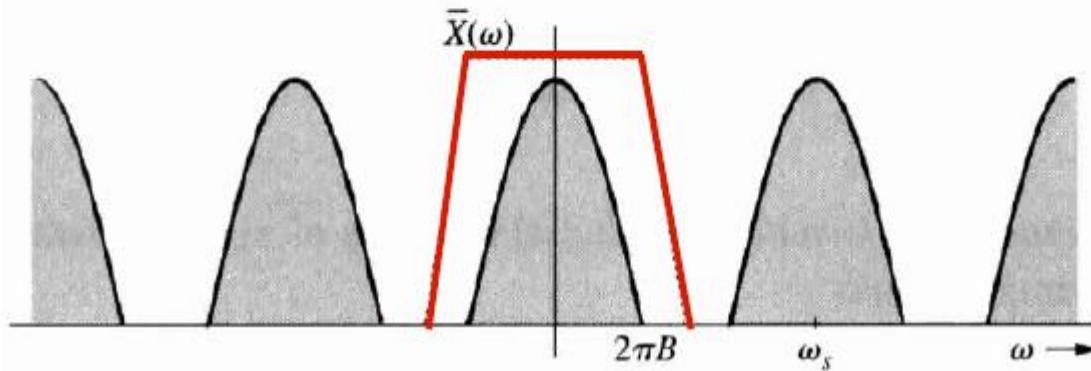
Nonideal reconstruction

Practical Low-Pass Filter

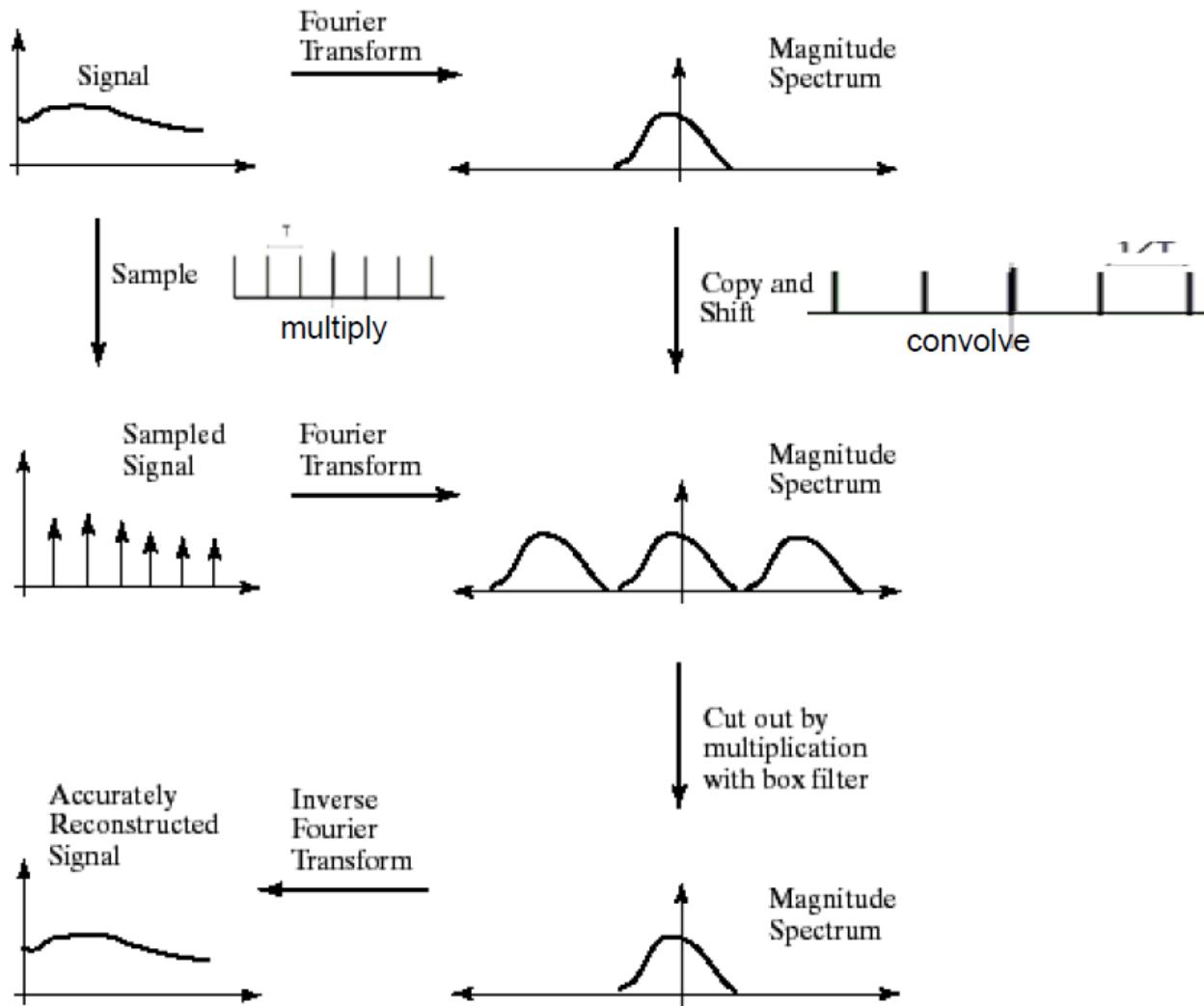
- ◆ Ideal reconstruction system is therefore:



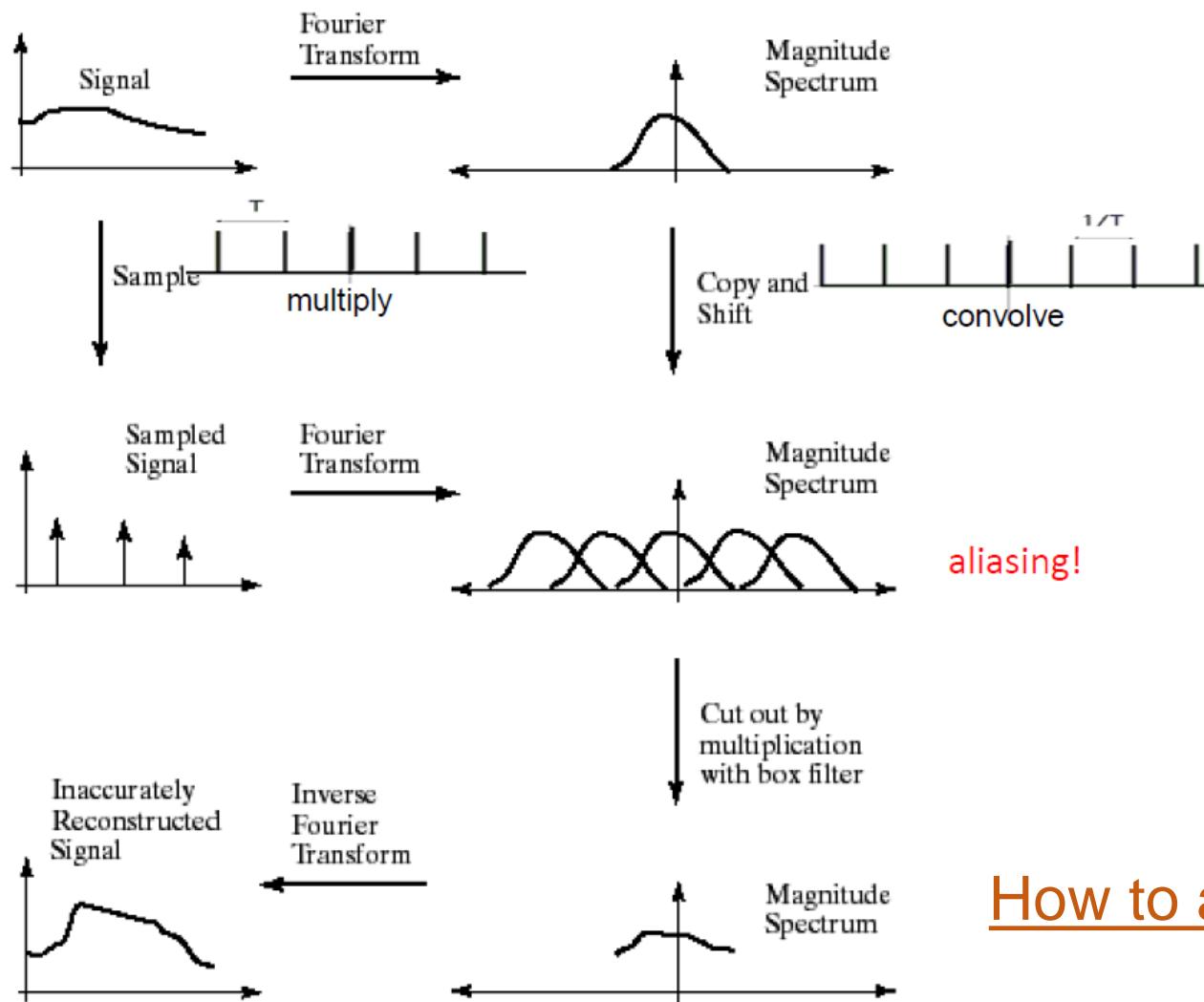
- ◆ In practise, we normally sample at higher frequency than Nyquist rate:



Sampling & Reconstruction Process



Sampling & Reconstruction Process



How to avoid aliasing?

Sampling Principle

Sampling Principle

■ Nyquist Theorem

A *band-limited* signal $x_a(t)$ with bandwidth F_0 can be *reconstructed* from its sample values $x(k) = x_a(kT_s)$ if the *sampling frequency* $F_s = 1/T_s$ is greater than twice the bandwidth F_0 of $x_a(t)$.

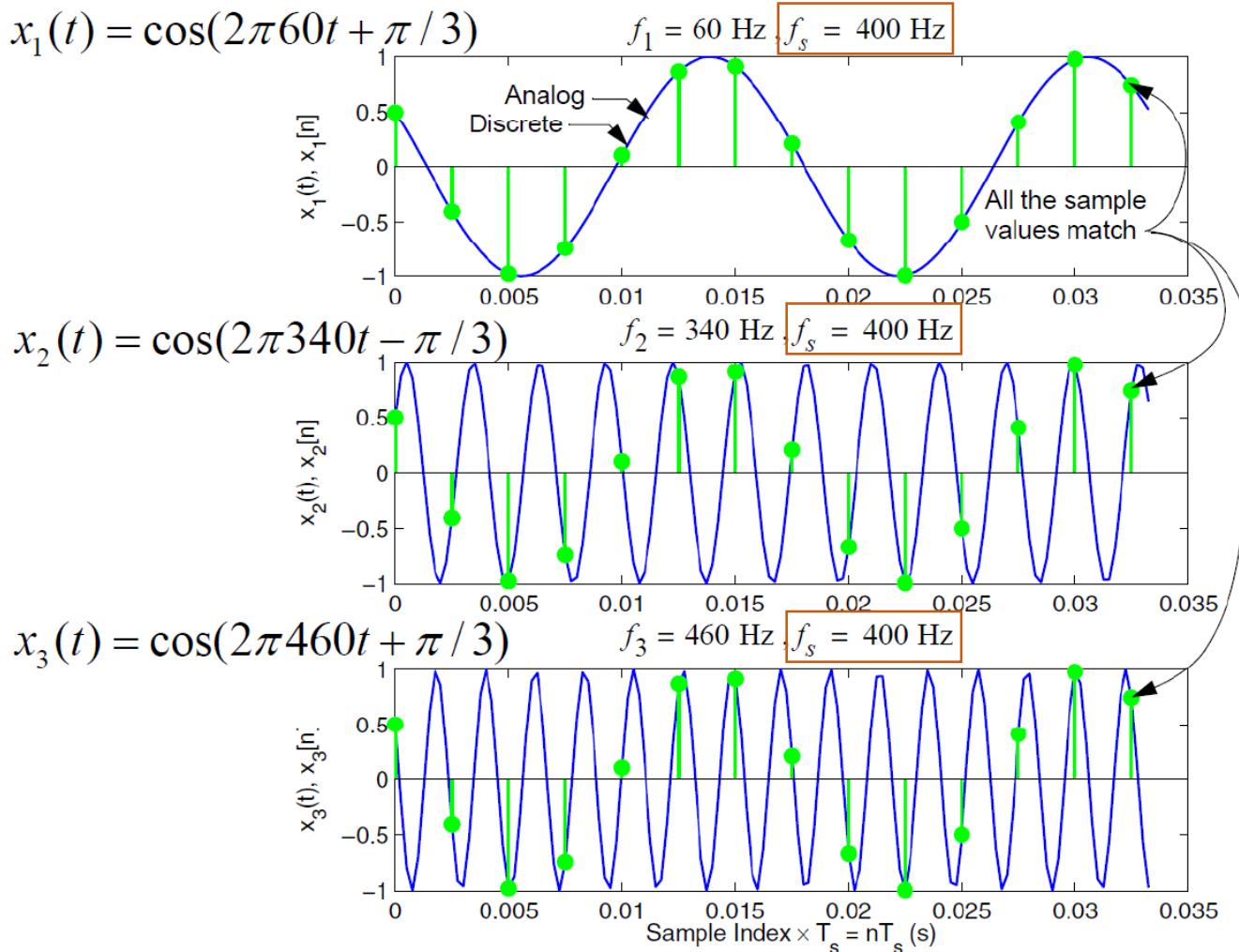
$$F_s > 2F_0$$

Otherwise *aliasing* would result in $x(k)$. The sample rate of $2F_0$ for an analog band-limited signal is called the *Nyquist rate*.

After $x_a(t)$ is sampled, the highest analog frequency that $x(k)$ represents is $F_s / 2 \text{ Hz}$ (or $\omega = \pi$).

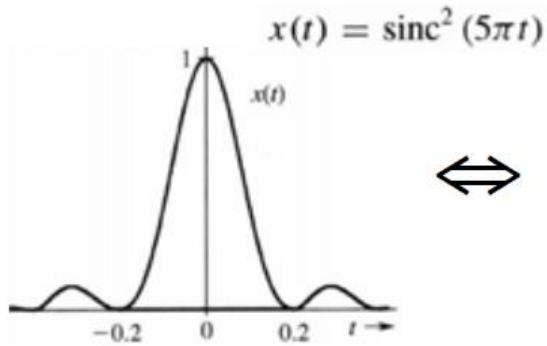
Sampling Principle

■ Example:

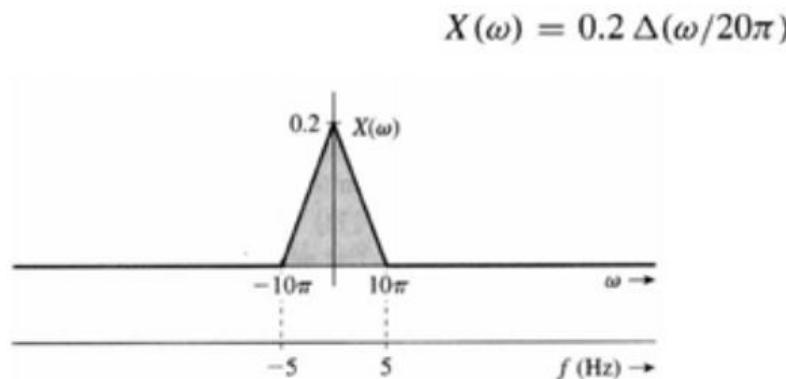


Oversampling vs Undersampling

- ◆ What are the effects of sampling a signal at, above, and below the Nyquist rate? Consider a signal bandlimited to 5Hz:

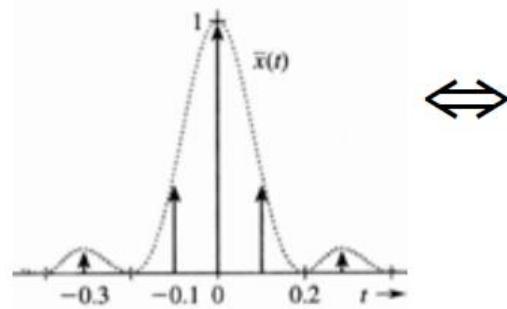


↔

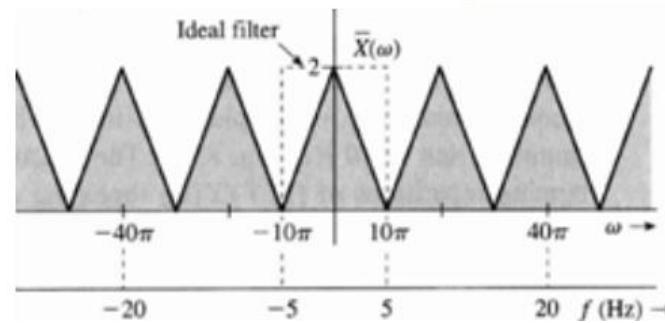


- ◆ Sampling at Nyquist rate of 10Hz give:

perfect reconstruction possible

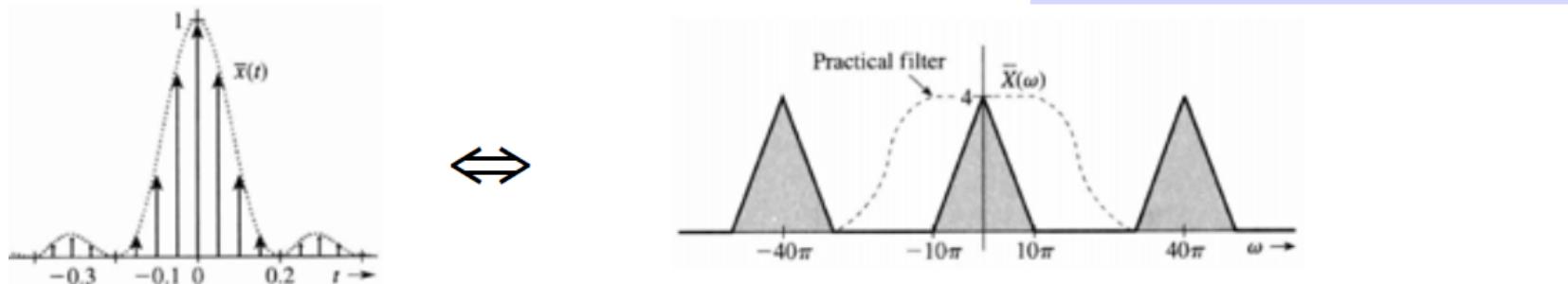


↔

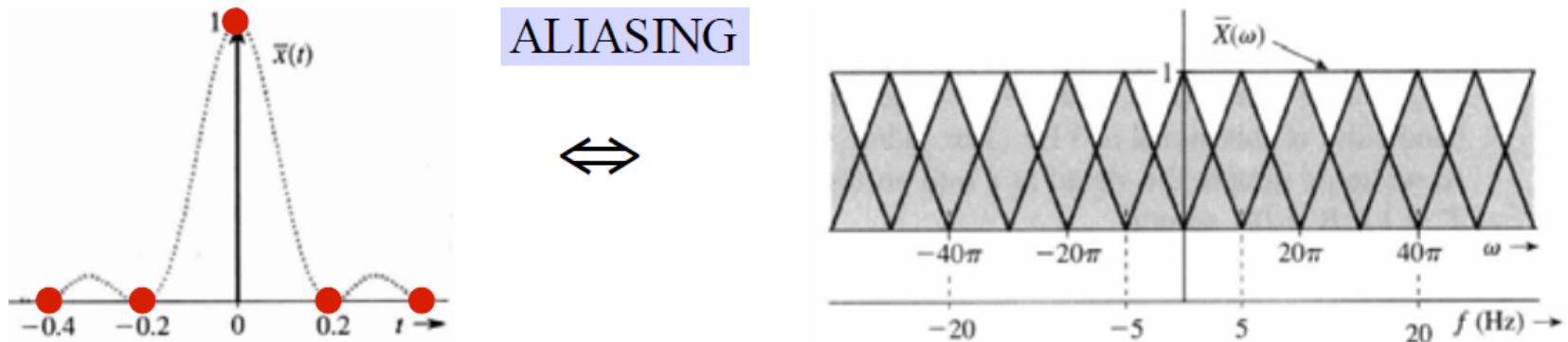


Oversampling vs Undersampling

- Sampling at higher than Nyquist rate at 20Hz makes reconstruction much easier.
perfect reconstruction practical

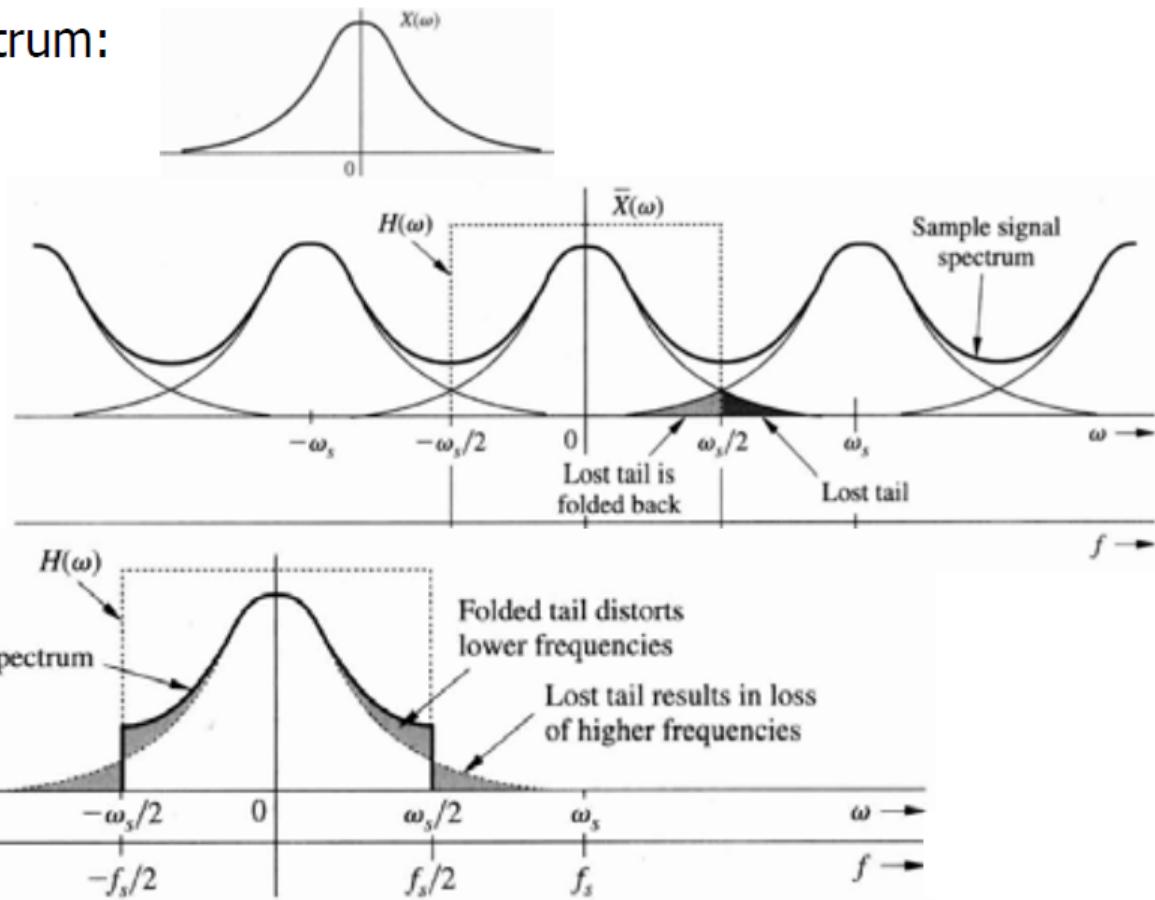


- Sampling below Nyquist rate at 5Hz corrupts the signal.



Aliasing

- ◆ To avoid corruption of signal after sampling, one must ensure that the signal being sampled at f_s is bandlimited to a frequency B , where $B < f_s/2$.
- ◆ Consider this signal spectrum:



- ◆ After sampling:
- ◆ After reconstruction:

Example (1)

Consider the analog signal

$$\omega = 2\pi f$$

$$x_a(t) = 4 + 2 \cos\left(150\pi t + \frac{\pi}{3}\right) + 4 \sin(350\pi t)$$

sampled at $F_s = 200$ sam/sec.

$$< 2F_0$$

The highest freq.
 $F_0 = 175\text{Hz}$

$$x(k) = x_a(kT_s) = x_a\left(k \frac{1}{F_s}\right) = x_a(0.005k)$$

$$= 4 + 2 \cos\left(0.75\pi k + \frac{\pi}{3}\right) + 4 \sin(1.75\pi k)$$

Outside the primary
interval of $-\pi \leq \omega \leq \pi$

$$x(k) = 4 + 2 \cos\left(0.75\pi k + \frac{\pi}{3}\right) + 4 \sin(1.75\pi k - 2\pi k)$$

$$= 4 + 2 \cos\left(0.75\pi k + \frac{\pi}{3}\right) - 4 \sin(0.25\pi k)$$

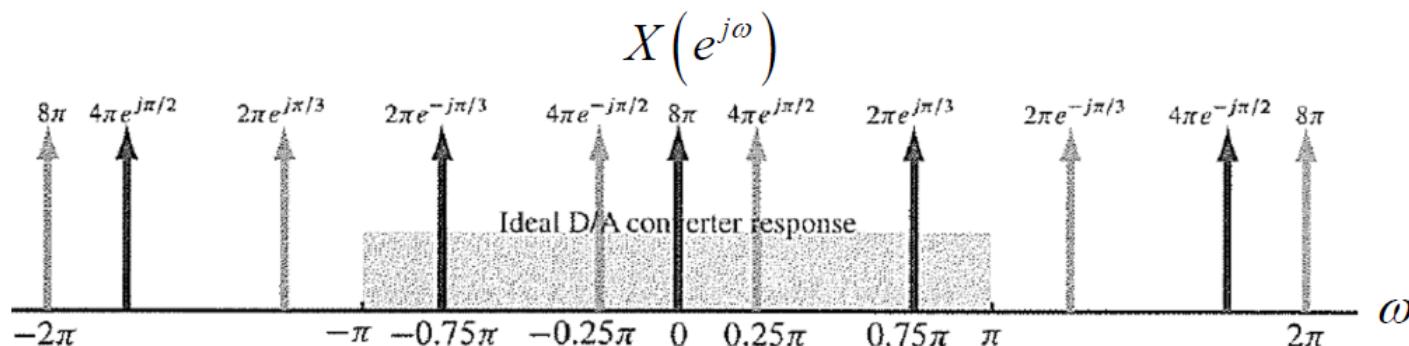
Example (1)

Using Euler's identity,

$$x(k) = 4 + e^{j\frac{\pi}{3}}e^{j0.75\pi k} + e^{-j\frac{\pi}{3}}e^{-j0.75\pi k} + 2je^{j0.25\pi k} - 2je^{-j0.25\pi k}$$

DTFT

$$\begin{aligned} X(e^{j\omega}) &= 8\pi\delta(\omega) + 2\pi e^{j\frac{\pi}{3}}\delta(\omega - 0.75\pi) + 2\pi e^{-j\frac{\pi}{3}}\delta(\omega + 0.75\pi) \\ &\quad + j4\pi\delta(\omega - 0.25\pi) - j4\pi\delta(\omega + 0.25\pi), \quad -\pi \leq \omega \leq \pi \end{aligned}$$



rad/sam

Example (2):

Example $x_a(t) = e^{-1000|t|}$

$$X_a(j\Omega) = \int_{-\infty}^{\infty} x_a(t) e^{-j\Omega t} dt = \int_{-\infty}^0 e^{1000t} e^{-j\Omega t} dt + \int_0^{\infty} e^{-1000t} e^{-j\Omega t} dt$$
$$= \frac{0.002}{1 + \left(\frac{\Omega}{1000}\right)^2}$$

Using the approximation $e^{-5} \approx 0$,
 $x_a(t)$ can be approximated by a finite-duration
signal over $-0.005 \leq t \leq 0.005$.

$$X_a(j\Omega) \approx 0 \text{ for } \Omega \geq 2\pi(2000)$$

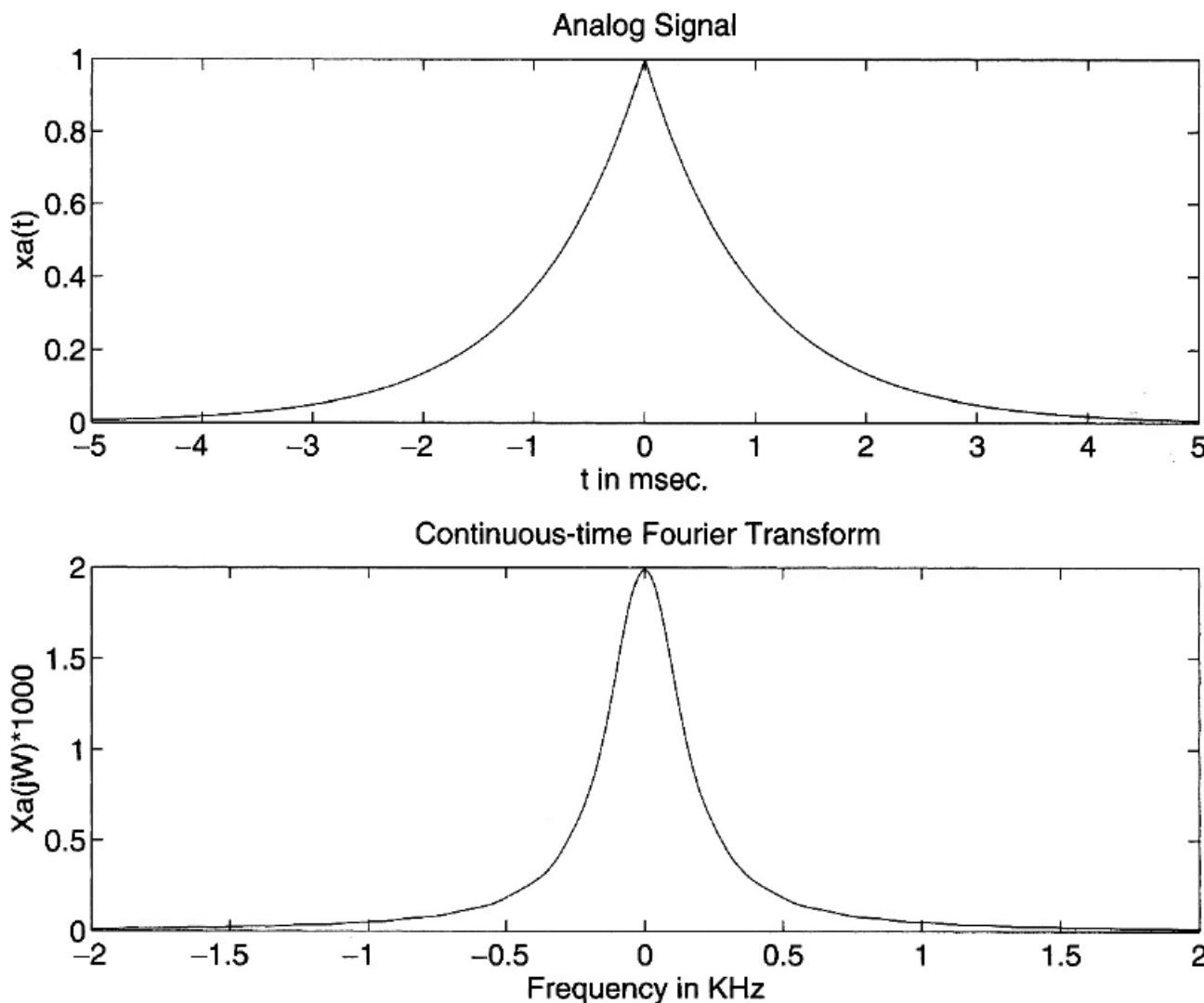
bandwidth

$$\Delta t = 5 \times 10^{-5} \ll \frac{1}{2(2000)} = 25 \times 10^{-5}$$

Example (2): MATLAB

```
% Analog Signal
>> Dt = 0.00005; t = -0.005:Dt:0.005; xa = exp(-1000*abs(t))
% CTFT
>> Wmax = 2*pi*2000; L = 500; i = 0:1:L; W = i*Wmax/L;
>> Xa = xa * exp(-j*t'*W) * Dt; Xa = real(Xa);
>> W = [-fliplr(W), W(2:501)]; % Omega from -Wmax to Wmax
>> Xa = [fliplr(Xa), Xa(2:501)]; % Xa over -Wmax to Wmax interval
>> subplot(2,1,1); plot(t*1000,xa);
>> xlabel('t in msec.'); ylabel('xa(t)')
>> title('Analog Signal')
>> subplot(2,1,2); plot(W/(2*pi*1000),Xa*1000);
>> xlabel('Frequency in KHz'); ylabel('Xa(jW)*1000')
>> title('Continuous-time Fourier Transform')
```

Example (2): MATLAB



Lab #8.1 (1 pt.): Due Jan 24

Study the effect of sampling on the frequency-domain quantities:

$$x_a(t) = e^{-1000|t|}$$

- a. Sample $x_a(t)$ at $F_s = 5000 \text{ sam/sec}$ to obtain $x_1(k)$.
Determine and plot $X_1(e^{j\omega})$.
- b. Sample $x_a(t)$ at $F_s = 1000 \text{ sam/sec}$ to obtain $x_2(k)$.
Determine and plot $X_2(e^{j\omega})$.
- c. Sample $x_a(t)$ at $F_s = \textcolor{blue}{X}000 \text{ sam/sec}$ to obtain $x_3(k)$.
Determine and plot $X_3(e^{j\omega})$.

$\textcolor{blue}{X}=\textcolor{brown}{A}+1$

Use Your ID: sGFEDCBA

Signal Reconstruction with Sampling Principle

Reconstruction

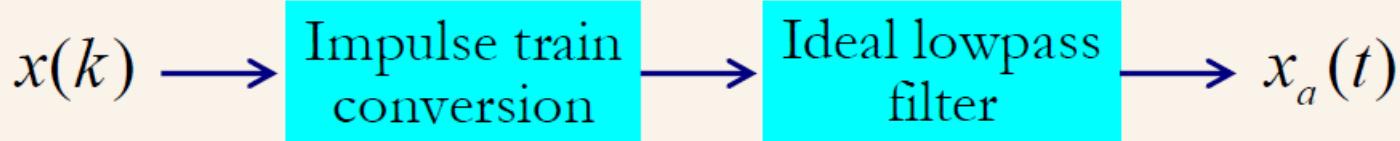
If we sample band-limited $x_a(t)$ above its Nyquist rate, then we can reconstruct $x_a(t)$ from its samples $x(k)$.

1. The samples are converted into a weighted impulse train.

$$\sum_{k=-\infty}^{\infty} x(k)\delta(t-kT_s) = \dots + x(-1)\delta(t+T_s) + x(0)\delta(t) + x(1)\delta(t-T_s) + \dots$$

2. Then, the impulse train is filtered through an ideal analog lowpass filter band-limited to the $[-F_s/2, F_s/2]$ band.

Reconstruction



This two-step procedure can be described mathematically using an interpolating formula:

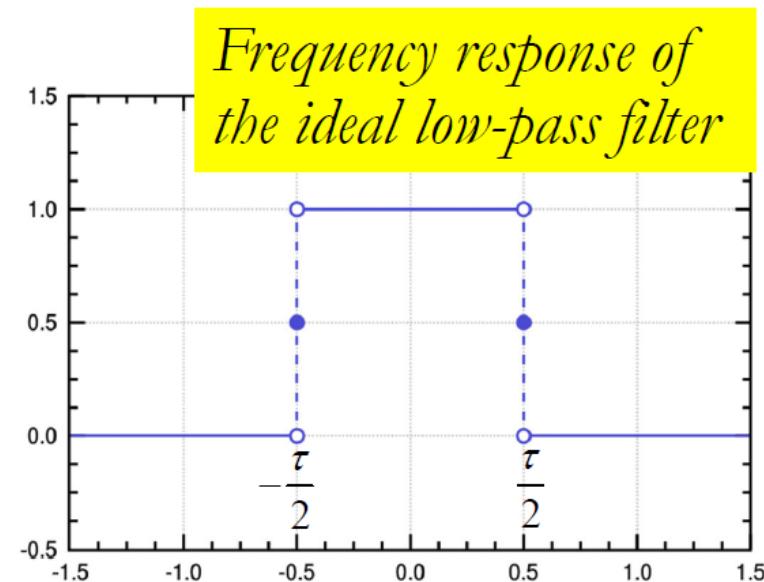
$$x_a(t) = \sum_{k=-\infty}^{\infty} x(k) \text{sinc}[F_s(t - kT_s)]$$

where $\text{sinc}(x) = \frac{\sin \pi x}{\pi x}$ is an interpolating function.

Ideal Low-pass Filter

Rectangular Function

$$\text{rect}(t) = \begin{cases} 0 & |t| > \frac{1}{2} \\ \frac{1}{2} & |t| = \frac{1}{2} \\ 1 & |t| < \frac{1}{2} \end{cases}$$



$$\begin{aligned} \int_{-\infty}^{\infty} \text{rect}(t) \cdot e^{-j\Omega t} dt &= \int_{-\tau/2}^{\tau/2} e^{-j\Omega t} dt = \frac{1}{-j\Omega} e^{-j\Omega t} \Big|_{-\tau/2}^{\tau/2} = \frac{1}{-j\Omega} \left[e^{-j\Omega\tau/2} - e^{j\Omega\tau/2} \right] \\ &= \frac{2}{\Omega} \left[\frac{e^{j\Omega\tau/2} - e^{-j\Omega\tau/2}}{2j} \right] = \frac{\sin(\Omega\tau/2)}{\Omega/2} = \tau \frac{\sin(\Omega\tau/2)}{\Omega\tau/2} \end{aligned}$$

The ideal low-pass filter impulse response extends from $-\infty$ to ∞ .

Sinc Function

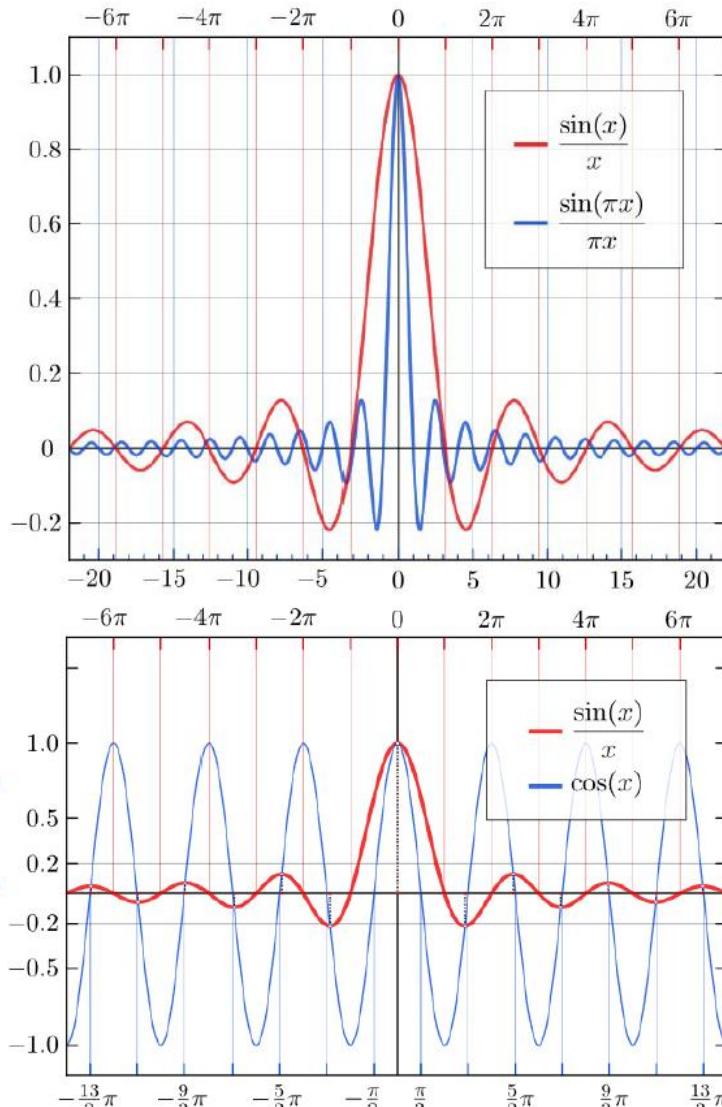
Sinc (Sine Cardinal)

$$\text{sinc}(x) = \begin{cases} 1 & x = 0 \\ \frac{\sin x}{x} & x \neq 0 \end{cases}$$

unnormalized

$$\text{sinc}(\pi x) = \begin{cases} 1 & x = 0 \\ \frac{\sin \pi x}{\pi x} & x \neq 0 \end{cases}$$

normalized



Duality Property

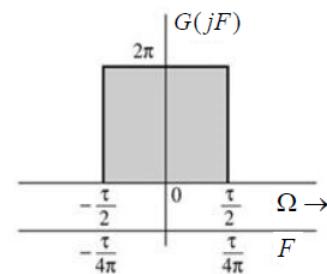
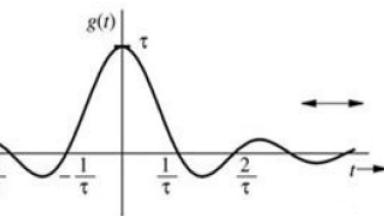
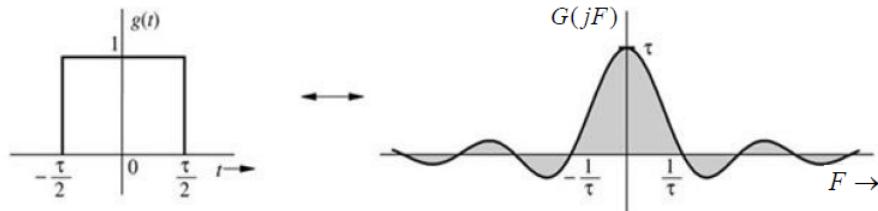
Duality Property The shape of the signal in the time domain and the shape of the spectrum can be interchanged.

$$g(t) \xleftarrow{F.T.} G(j\Omega)$$

$$G(jt) \xleftarrow{F.T.} 2\pi g(-\Omega)$$

$$G(jt) \xleftarrow{F.T.} 2\pi g(\Omega)$$

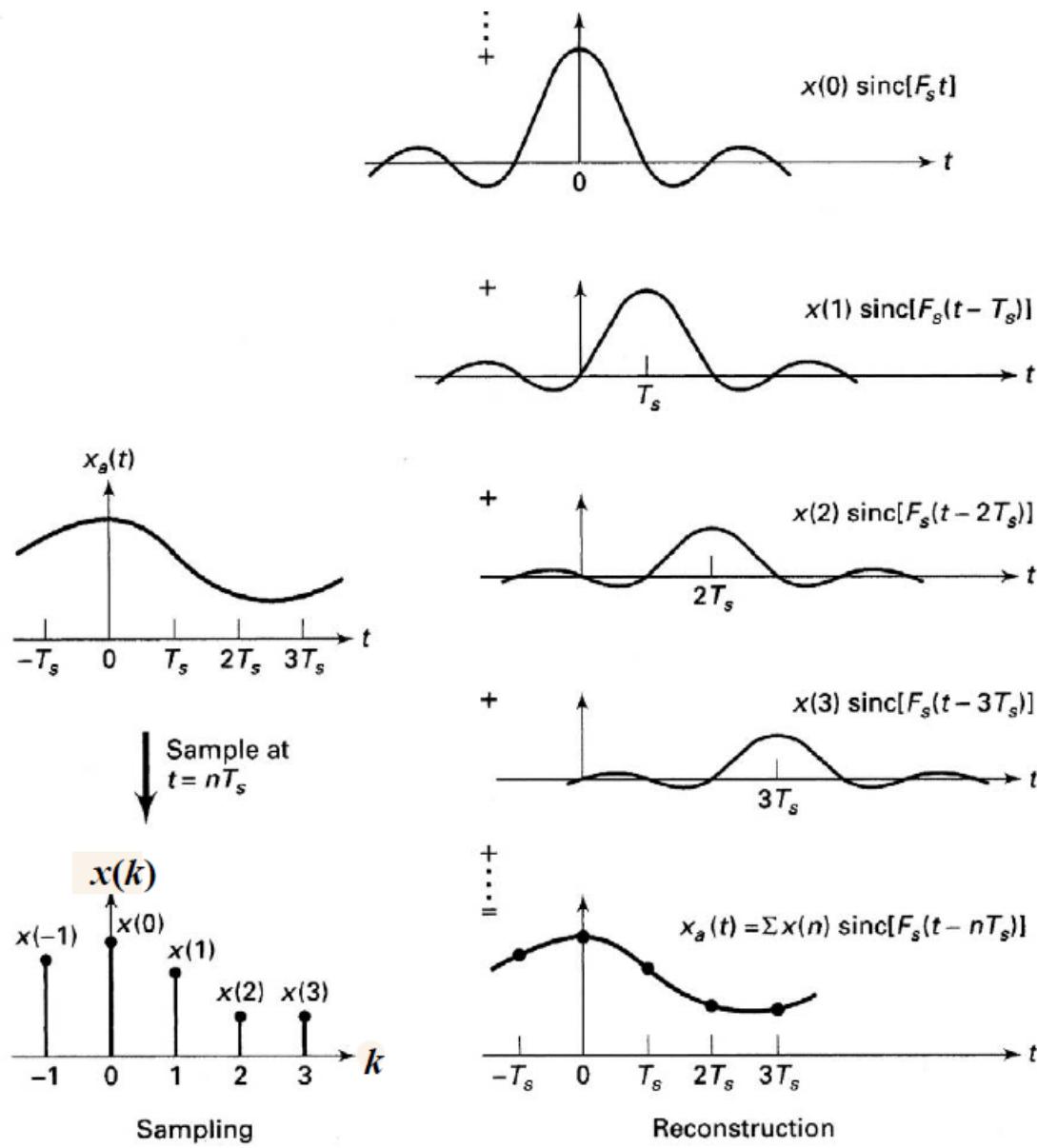
an even function



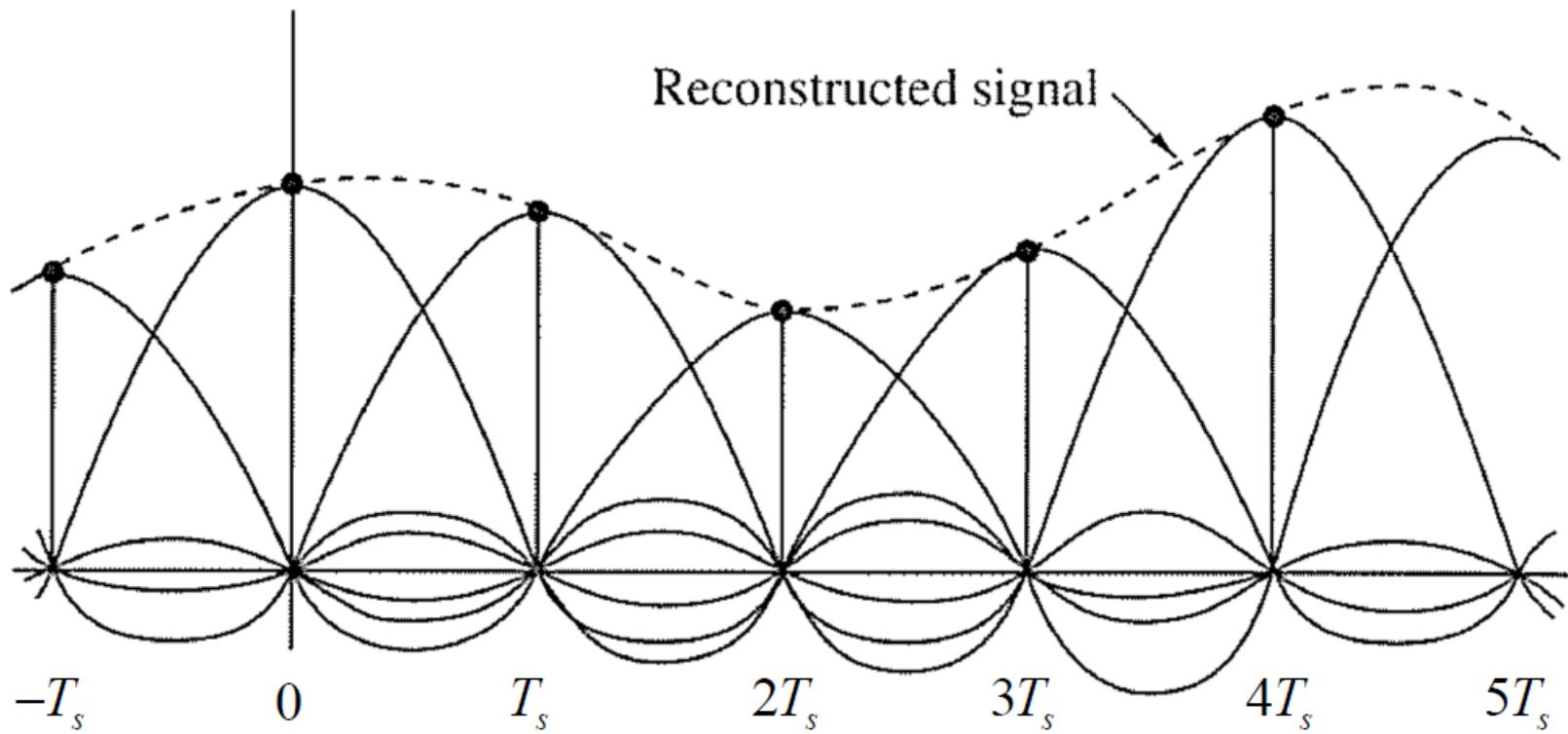
$$g(t) = \frac{1}{2\pi} \int_{-\tau/2}^{\tau/2} 2\pi e^{j\Omega t} d\Omega = \frac{1}{jt} e^{j\Omega t} \Big|_{-\tau/2}^{\tau/2} = \frac{1}{jt} [e^{j(\tau/2)t} - e^{-j(\tau/2)t}]$$

$$= \frac{2}{t} \left[\frac{e^{j(\tau/2)t} - e^{-j(\tau/2)t}}{2j} \right] = \frac{1}{t/2} \sin(\tau t/2) = \tau \frac{\sin(\tau t/2)}{\tau t/2}$$

Reconstruction Signal from Its Samples

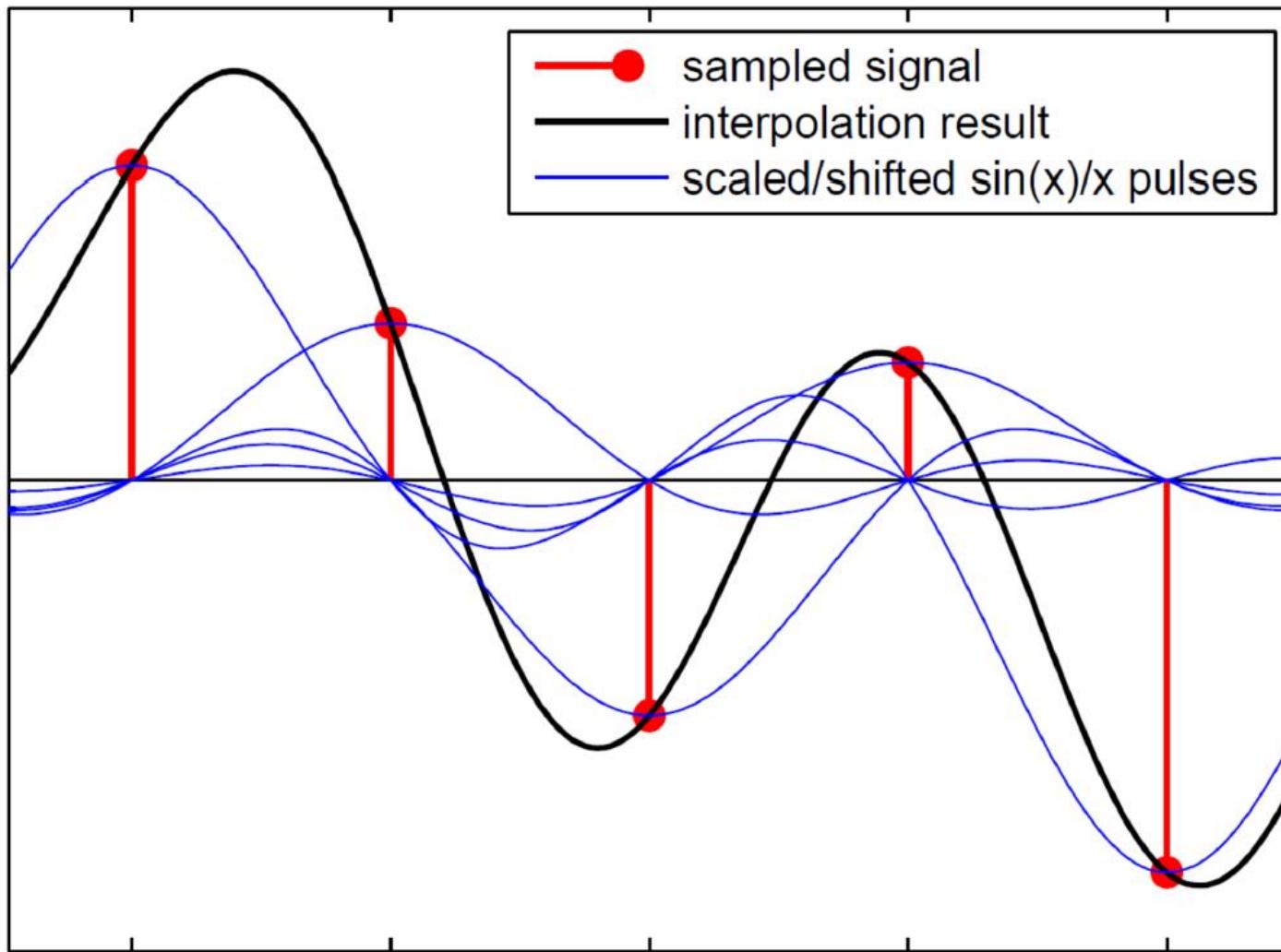


Reconstruction Signal from Its Samples



Reconstruction of a continuous-time signal
using ideal interpolation

Reconstruction Signal from Its Samples



Practical D/A Converters

Practical D/A Converters

- ZOH (Zero-order Hold) Interpolation
- FOH (First-order Hold) Interpolation
- Cubic Spline Interpolation
- Langrange Interpolation

ZOH Interpolation

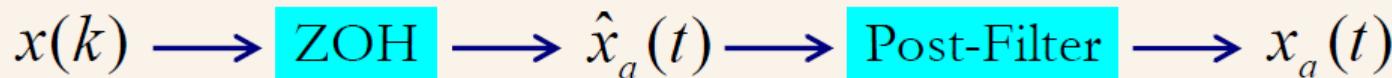
A given sample value is held for the sample interval until the next sample is received.

$$\hat{x}_a(t) = x(k), \quad kT_s \leq t < (k+1)T_s$$

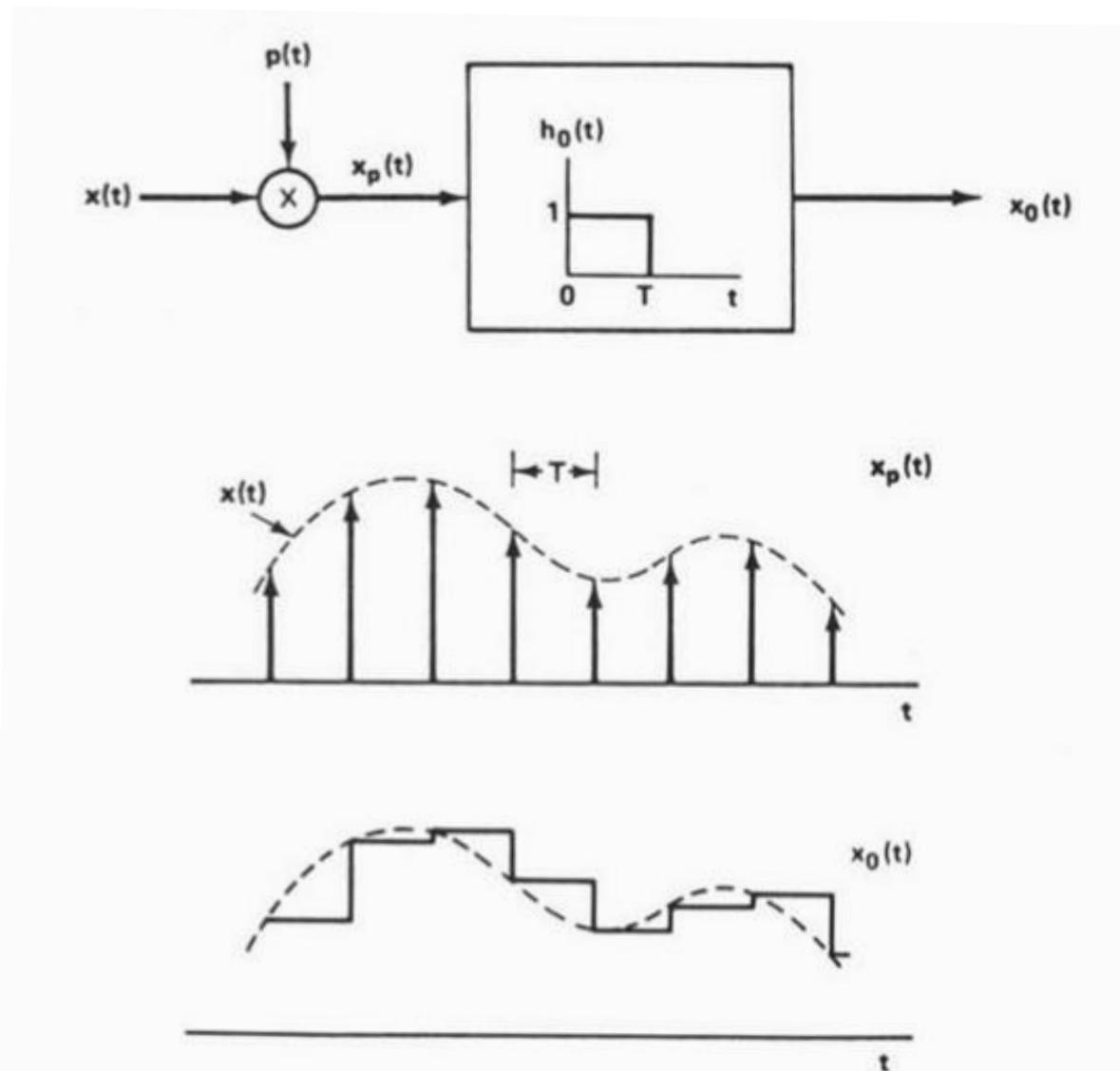
which can be obtained by filtering the impulse train through an interpolating filter of the form

$$g_0(t) = \begin{cases} 1, & 0 \leq t \leq T_s \\ 0, & \text{otherwise} \end{cases} \quad \text{A rectangular pulse}$$

A piecewise-constant (staircase) waveform



ZOH Interpolation



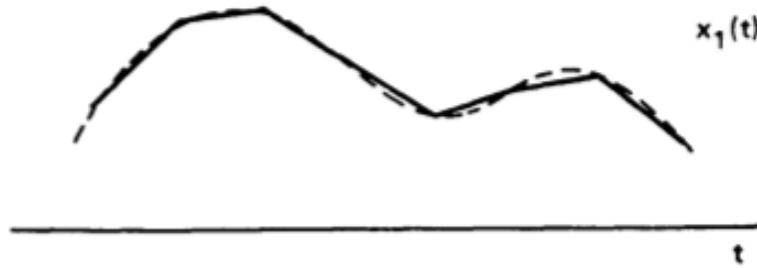
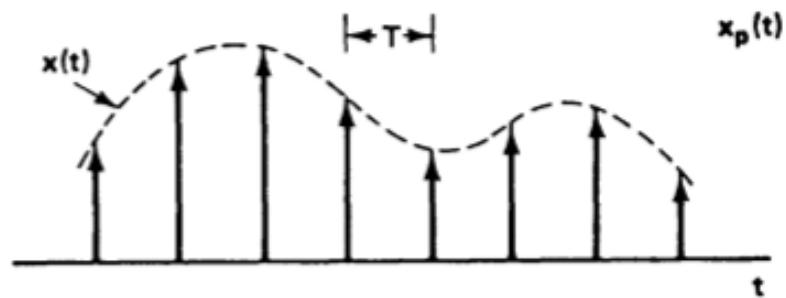
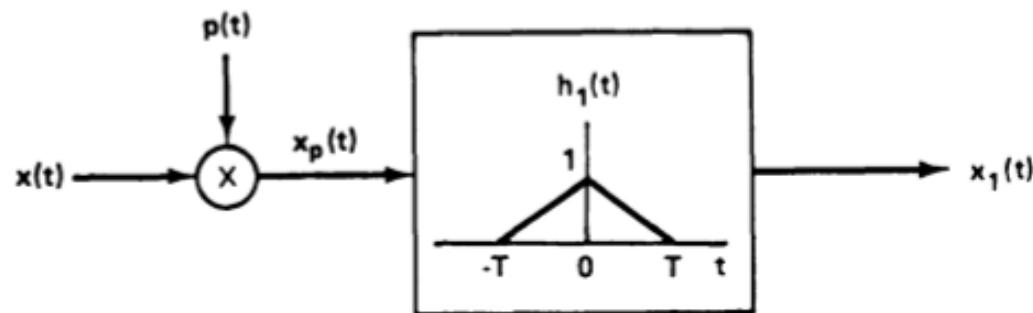
FOH Interpolation

In this case the adjacent samples are joined by straight lines. This can be obtained by filtering the impulse train through

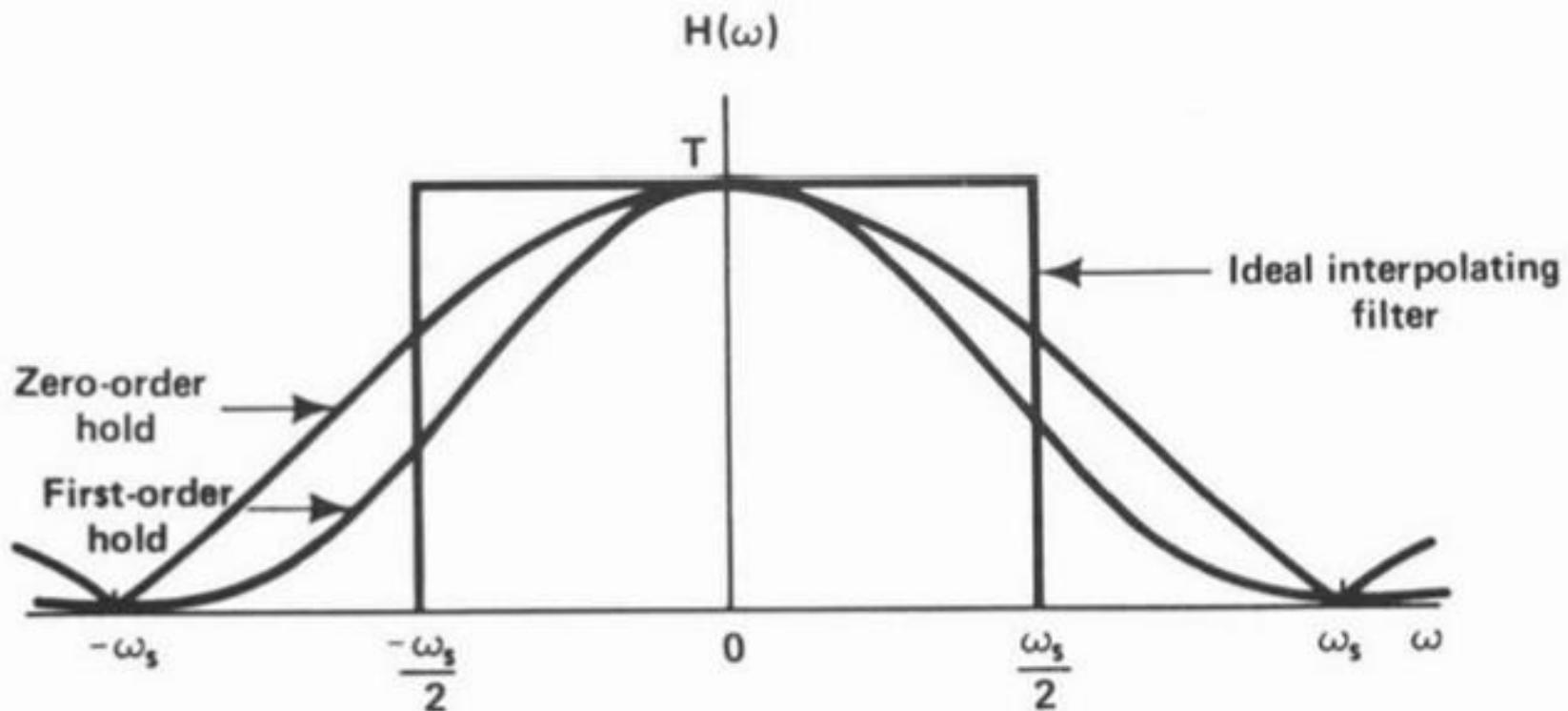
$$g_1(t) = \begin{cases} 1 + \frac{t}{T_s}, & 0 \leq t \leq T_s \\ 1 - \frac{t}{T_s}, & T_s \leq t \leq 2T_s \\ 0, & \text{otherwise} \end{cases}$$

- *Analog postfilter is required for accurate reconstruction.*
- *Can be extended to higher orders.*

FOH Interpolation



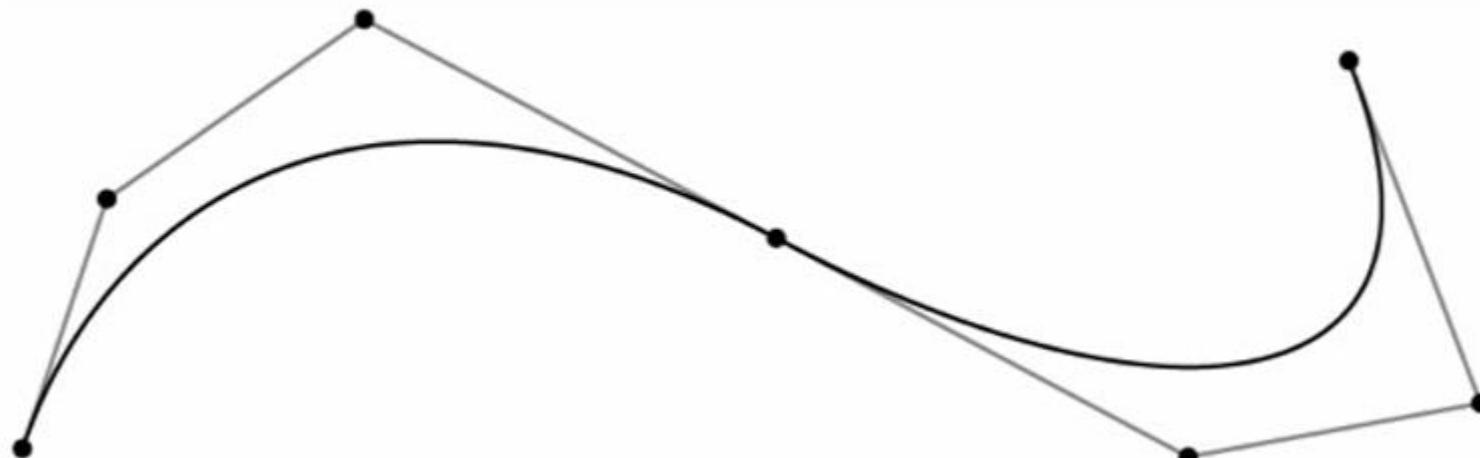
ZOH vs FOH Interpolation



Cubic Spline Interpolation

Uses spline interpolants for a smoother, but not necessarily more accurate, estimate of the analog signals between samples.

$$x_a(t) = \alpha_0(k) + \alpha_1(k)(t - kT_s) + \alpha_2(k)(t - kT_s)^2 + \alpha_3(k)(t - kT_s)^3, \quad kT_s \leq t < (k+1)T_s$$



Example: Input Signal

Example $x_a(t) = e^{-1000|t|}$

$$X_a(j\Omega) = \int_{-\infty}^{\infty} x_a(t) e^{-j\Omega t} dt = \int_{-\infty}^0 e^{1000t} e^{-j\Omega t} dt + \int_0^{\infty} e^{-1000t} e^{-j\Omega t} dt$$

$$= \frac{0.002}{1 + \left(\frac{\Omega}{1000}\right)^2}$$

Using the approximation $e^{-5} \approx 0$,
 $x_a(t)$ can be approximated by a finite-duration
signal over $-0.005 \leq t \leq 0.005$.

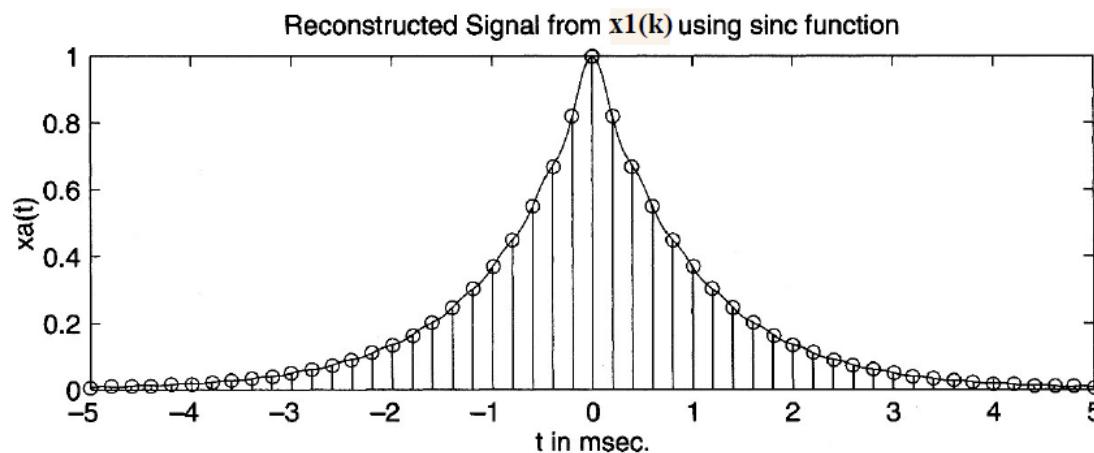
$X_a(j\Omega) \approx 0$ for $\Omega \geq 2\pi(2000)$
bandwidth

$$\Delta t = 5 \times 10^{-5} \ll \frac{1}{2(2000)} = 25 \times 10^{-5}$$

Example: Reconstruction with Ideal Sinc

a. Sample $x_a(t)$ at $F_s = 5000$

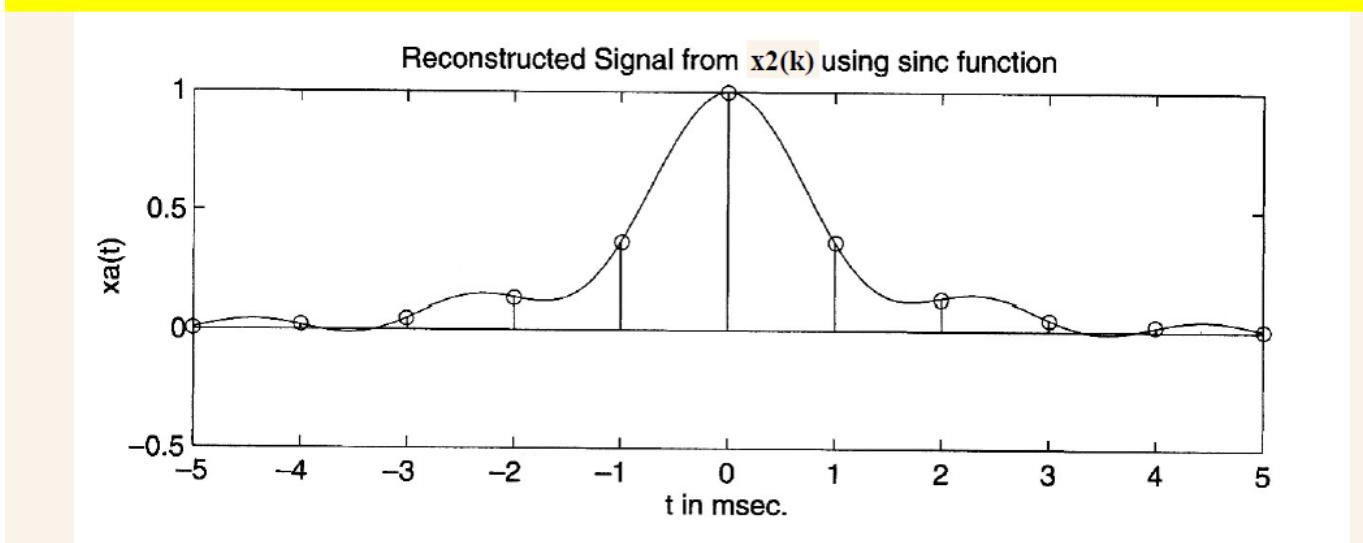
```
% Discrete-time Signal x1(k) Lab #8-a
>> Ts = 0.0002; k = -25:1:25; kTs = k*Ts; x = exp(-1000*abs(kTs));
% Analog Signal reconstruction
>> Dt = 0.00005; t = -0.005:Dt:0.005;
>> xa = x * sinc(Fs*(ones(length(k),1)*t-kTs'*ones(1,length(k))));
% check
>> error = max(abs(xa - exp(-1000*abs(t))))
error =
0.0363
```



Example: Reconstruction with Ideal Sinc

b. Sample $x_a(t)$ at $F_s = 1000$

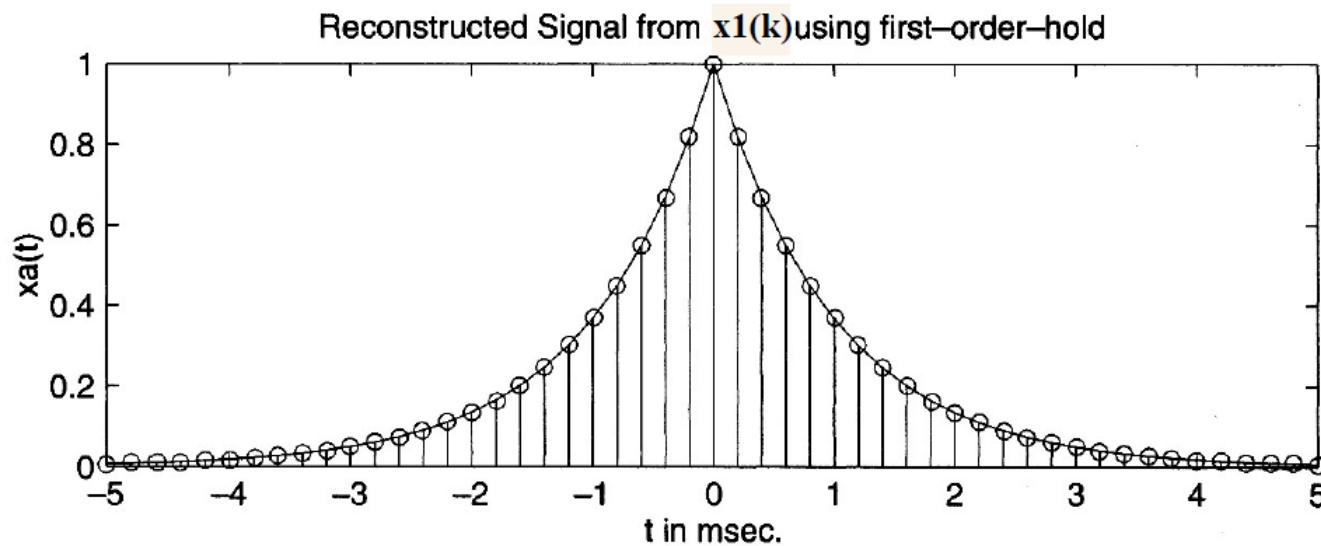
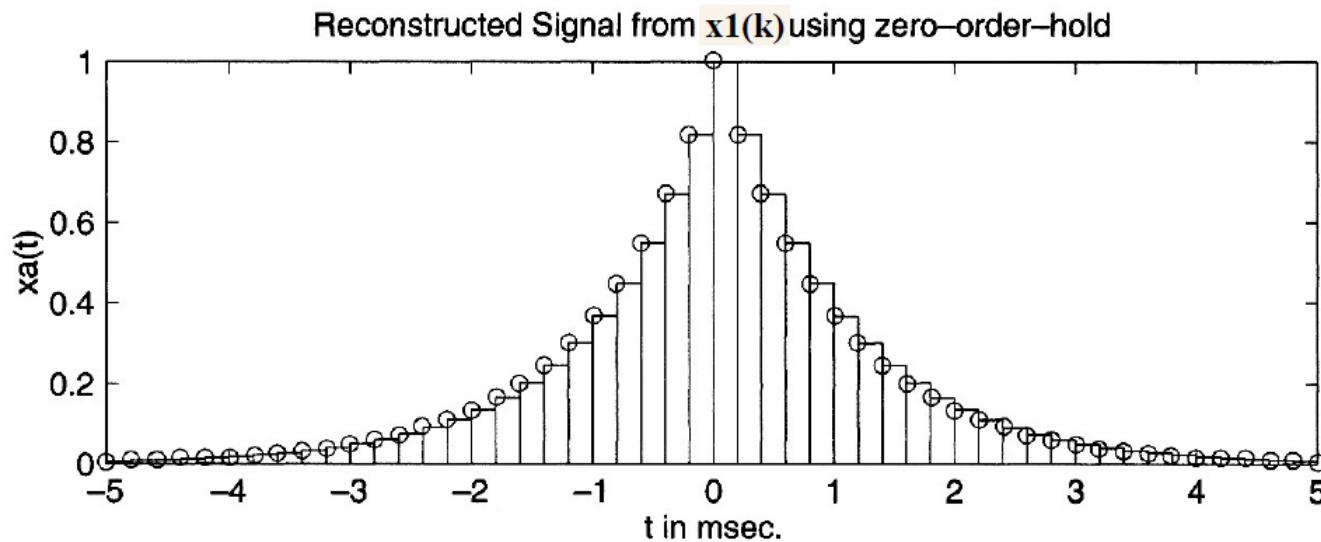
```
% Discrete-time Signal x1(k) Lab #8-b
>> Ts = 0.001; k = -5:1:5; kTs = k*Ts; x = exp(-1000*abs(kTs));
% Analog Signal reconstruction
>> Dt = 0.00005; t = -0.005:Dt:0.005;
>> xa = x * sinc(Fs*(ones(length(k),1)*t-kTs'*ones(1,length(k))));
% check
>> error = max(abs(xa - exp(-1000*abs(t))))
error =
0.1852
```



Example: Reconstruction with ZOH & FOH

```
% Discrete-time Signal x1(k) : Ts = 0.0002
>> Ts = 0.0002; k = -25:1:25; kTs = k*Ts; x = exp(-1000*abs(kTs));
% Plots
>> subplot(2,1,1); stairs(kTs*1000,x);
>> xlabel('t in msec. '); ylabel('xa(t)')
>> title('Reconstructed Signal from x1(k) using zero-order-hold'); hold on
>> stem(k*Ts*1000,x); hold off
%
% Discrete-time Signal x2(k) : Ts = 0.001
>> Ts = 0.001; k = -5:1:5; kTs = k*Ts; x = exp(-1000*abs(kTs));
% Plots
>> subplot(2,1,2); plot(kTs*1000,x);
>> xlabel('t in msec. '); ylabel('xa(t)')
>> title('Reconstructed Signal from x2(k) using first-order-hold'); hold on
>> stem(k*Ts*1000,x); hold off
```

Example: Reconstruction with ZOH & FOH

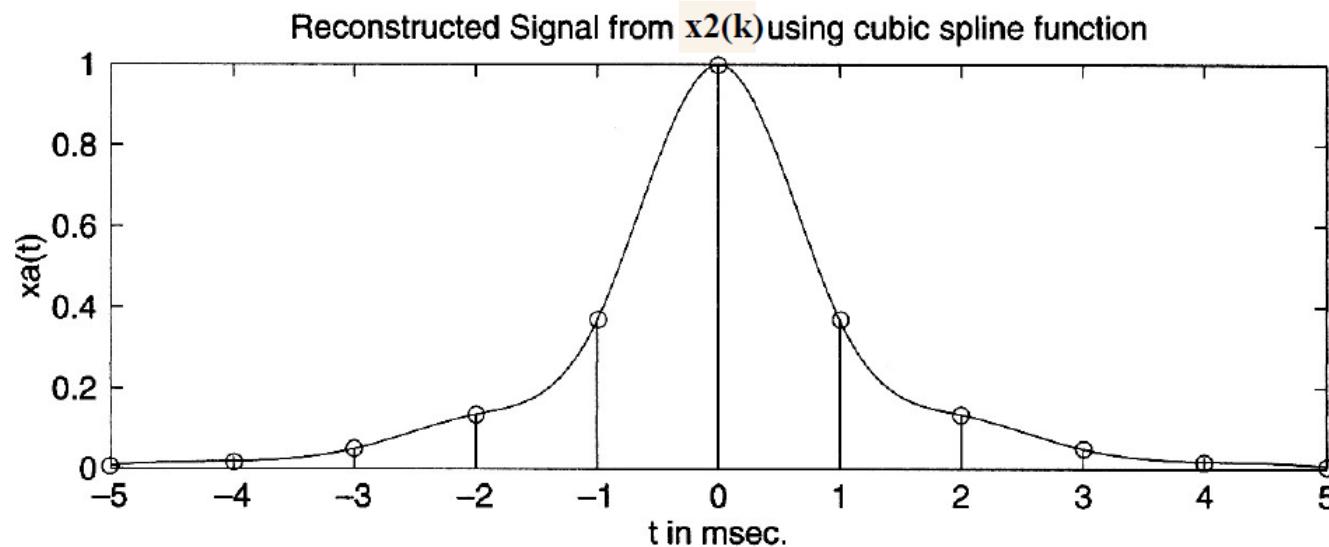
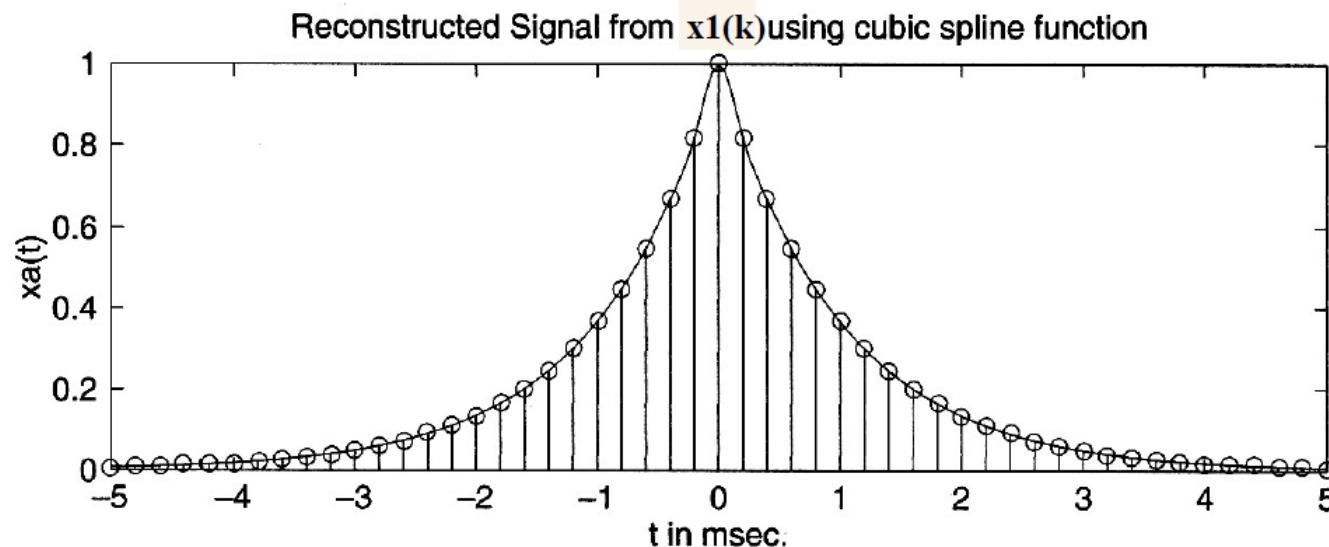


Example: Reconstruction with Cubic Spline

```
% Discrete-time Signal x1(k) : Ts = 0.0002
>> Ts = 0.0002; k = -25:1:25; kTs = k*Ts; x = exp(-1000*abs(kTs));
% Analog Signal reconstruction
>> Dt = 0.00005; t = -0.005:Dt:0.005; xa = spline(kTs,x,t);
% check
>> error = max(abs(xa-exp(-1000*abs(t))))
error = 0.0317

% Discrete-time Signal x2(k) : Ts = 0.001
>> Ts = 0.001; k = -5:1:5; kTs = k*Ts; x = exp(-1000*abs(kTs));
% Analog Signal reconstruction
>> Dt = 0.00005; t = -0.005:Dt:0.005; xa = spline(kTs,x,t);
% check
>> error = max(abs(xa - exp(-1000*abs(t))))
error = 0.1679
```

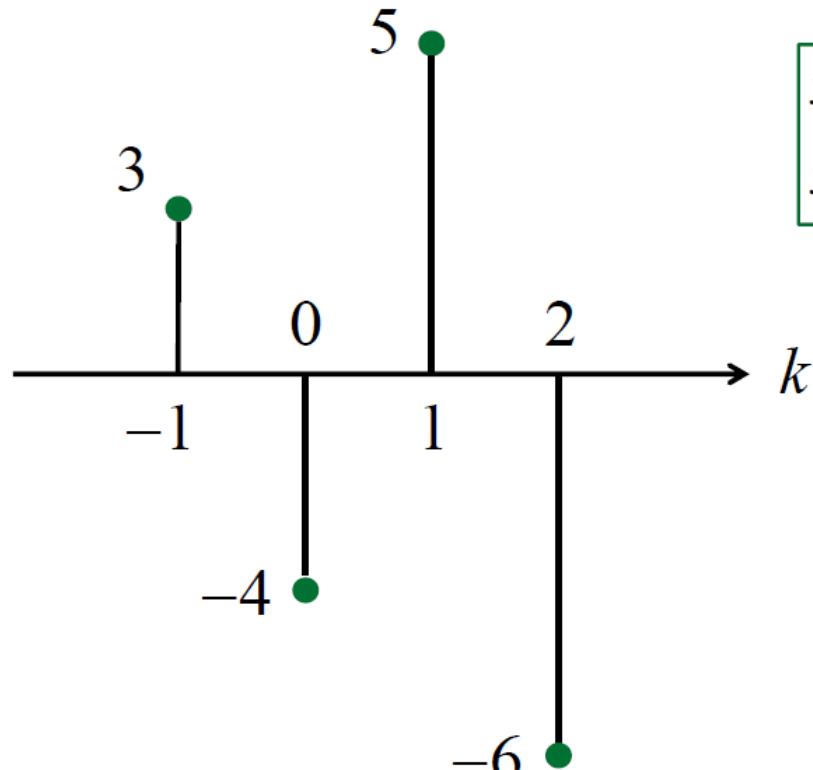
Example: Reconstruction with Cubic Spline



Lagrange Interpolation

N points \rightarrow polynomial of degree $N-1$

$$x_a(t) = \alpha_0 + \alpha_1 t + \alpha_2 t^2 + \cdots + \alpha_{N-1} t^{N-1}$$



$$\begin{aligned} x_a(-1) &= 3, & x_a(0) &= -4, \\ x_a(1) &= 5, & x_a(2) &= -6 \end{aligned}$$

i	k_i	$x[k_i]$
0	-1	3
1	0	-4
2	1	5
3	2	-6

Lagrange Interpolation

Lagrange interpolation

$$x_a(t) = \sum_{j=0}^{N-1} x[k_j] L_{N-1,j}(t)$$

$$L_{N-1,j}(t) = \prod_{i=0, i \neq j}^{N-1} \frac{t - k_i}{k_j - k_i}$$

$$\begin{aligned} L_{3,0}(t) &= \frac{(t - k_1)(t - k_2)(t - k_3)}{(k_0 - k_1)(k_0 - k_2)(k_0 - k_3)} \\ &= \frac{(t - 0)(t - 1)(t - 2)}{(-1 - 0)(-1 - 1)(-1 - 2)} \\ &= \frac{t(t^2 - 3t + 2)}{(-1)(-2)(-3)} \\ &= -\frac{1}{6}(t^3 - 3t^2 + 2t) \end{aligned}$$

$$\begin{aligned} L_{3,1}(t) &= \frac{(t - k_0)(t - k_2)(t - k_3)}{(k_1 - k_0)(k_1 - k_2)(k_1 - k_3)} \\ &= \frac{(t + 1)(t - 1)(t - 2)}{(0 + 1)(0 - 1)(0 - 2)} \\ &= \frac{(t^2 - 1)(t - 2)}{(1)(-1)(-2)} \\ &= \frac{1}{2}(t^3 - 2t^2 - t + 2) \end{aligned}$$

Lagrange Interpolation

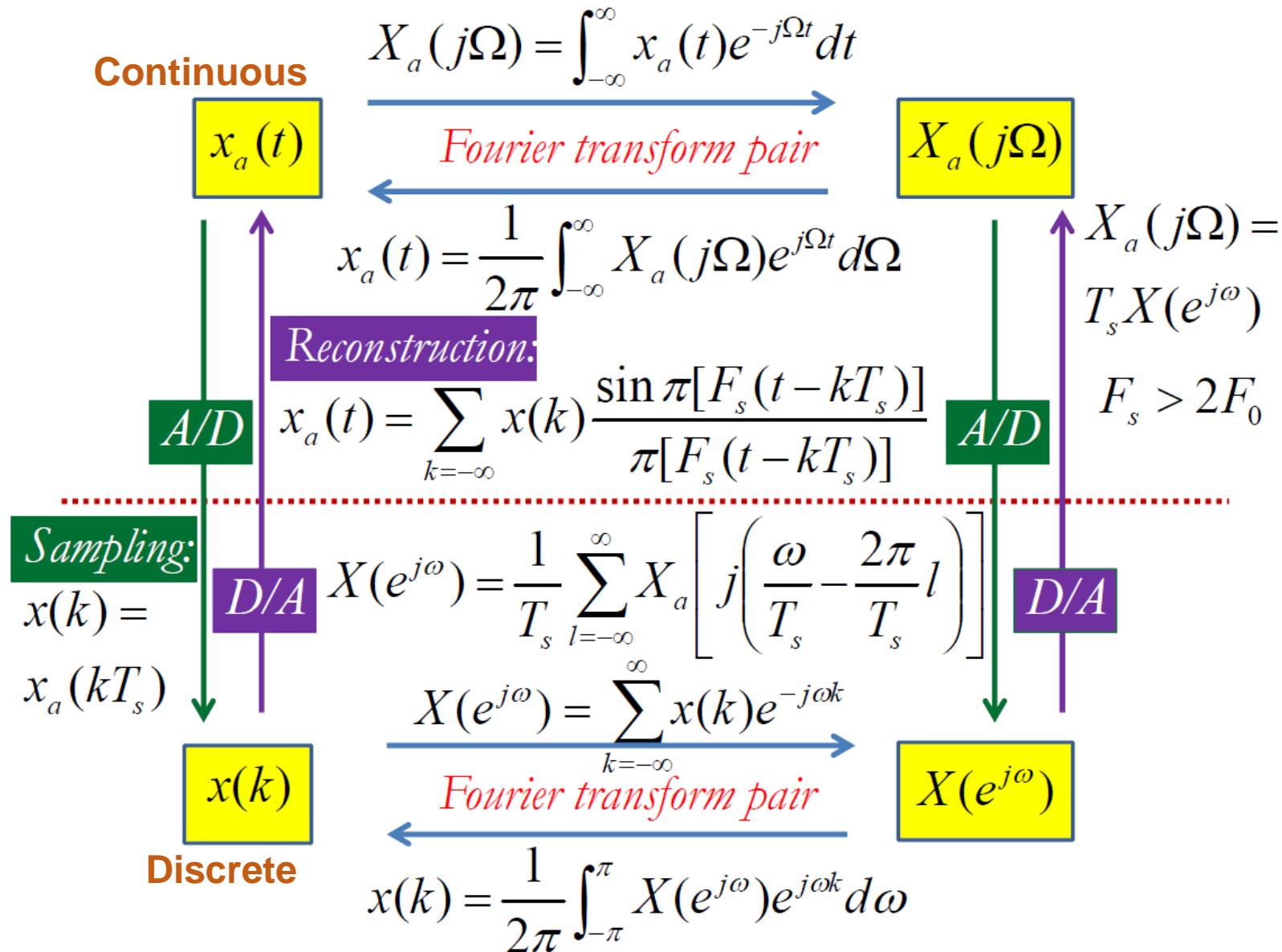
$$\begin{aligned}L_{3,2}(t) &= \frac{(t - k_0)(t - k_1)(t - k_3)}{(k_2 - k_0)(k_2 - k_1)(k_2 - k_3)} \\&= \frac{(t + 1)(t - 0)(t - 2)}{(1 + 1)(1 - 0)(1 - 2)} \\&= \frac{t(t^2 - t - 2)}{(2)(1)(-1)} \\&= -\frac{1}{2}(t^3 - t^2 - 2t)\end{aligned}$$

$$\begin{aligned}L_{3,3}(t) &= \frac{(t - k_0)(t - k_1)(t - k_2)}{(k_3 - k_0)(k_3 - k_1)(k_3 - k_2)} \\&= \frac{(t + 1)(t - 0)(t - 1)}{(2 + 1)(2 - 0)(2 - 1)} \\&= \frac{t(t^2 - 1)}{(3)(2)(1)} \\&= \frac{1}{6}(t^3 - t)\end{aligned}$$

$$\begin{aligned}x_a(t) &= \sum_{j=0}^{N-1} x[k_j] L_{N-1,j}(t) \\&= x[k_0] L_{3,0}(t) + x[k_1] L_{3,1}(t) + x[k_2] L_{3,2}(t) + x[k_3] L_{3,3}(t) \\&= -6t^3 + 8t^2 + 7t - 4.\end{aligned}$$

Summary

Summary



Continuous-time Sinusoidal Signal

continuous-time
sinusoidal signals

$$x_a(t) = A \cos(\Omega t + \theta), \quad -\infty < t < \infty$$

A : the amplitude of the sinusoid

Ω : the frequency in radians per second

θ : the phase in radians

The frequency can be expressed in cycles per second or hertz (Hz)

$$F = \frac{\Omega}{2\pi}$$

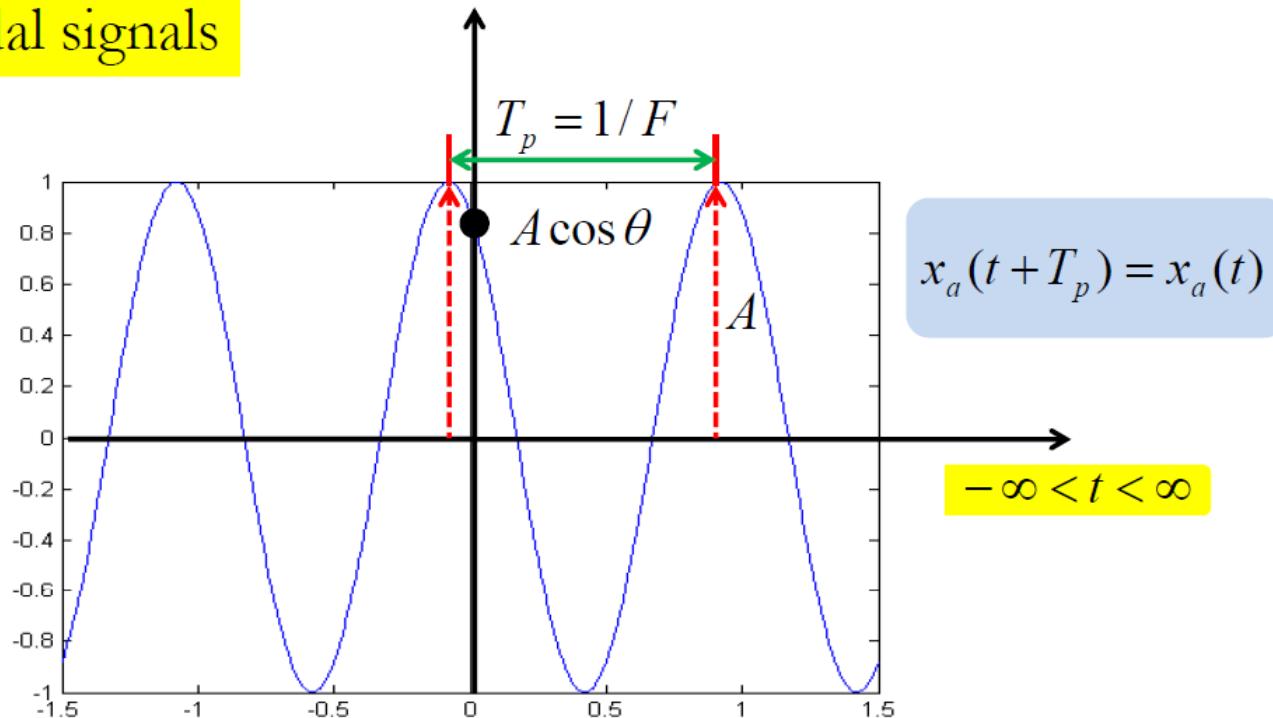
The period is defined as

$$T_p = \frac{1}{F}$$

Continuous-time Sinusoidal Signal

continuous-time
sinusoidal signals

$$x_a(t) = A \cos(\Omega t + \theta)$$



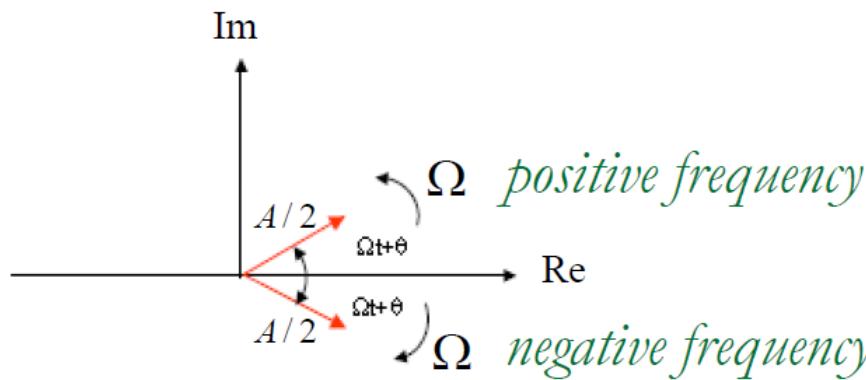
Increasing the frequency F means decreasing the period.

- increasing the rate of oscillation
- more periods are included in a given time interval

Continuous-time Sinusoidal Signal

The analog signals can be expressed in terms of *complex exponentiation*.

$$x_a(t) = A \cos(\Omega t + \theta) = \frac{A}{2} e^{j(\Omega t + \theta)} + \frac{A}{2} e^{-j(\Omega t + \theta)}$$



A sinusoidal signal can be obtained by adding two equal-amplitude complex-conjugate exponential signals (sometimes called phasors).

Continuous-time Sinusoidal Signal

Relationship between a time shift and a change in phase

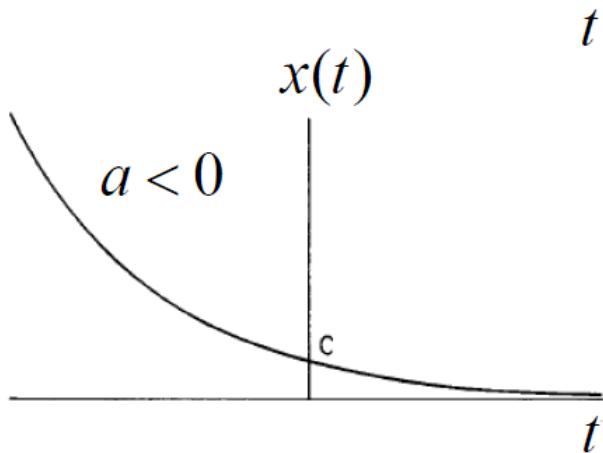
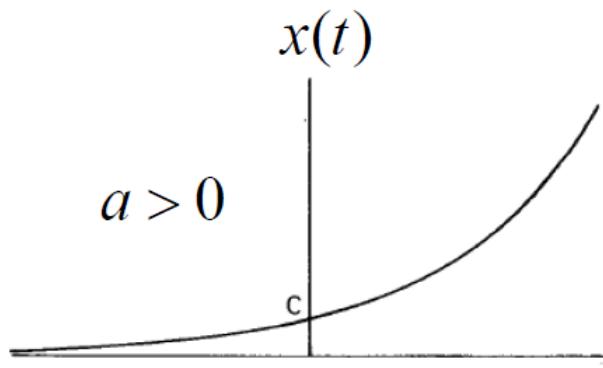
$$A \cos[\Omega(t + t_0)] = A \cos[\Omega t + \Omega t_0]$$

$$A \cos[\Omega(t + t_0) + \theta] = A \cos[\Omega t + \Omega t_0 + \theta]$$

Time Shift \Leftrightarrow Phase Change

Continuous-time Real Exponential Signal

$$x(t) = Ce^{at}$$



$$Ce^{a(t+t_0)} = Ce^{at_0} e^{at}$$

Time Shift \Leftrightarrow Scale Change

Continuous-time Complex Exponential Signal

continuous-time
complex exponential signals

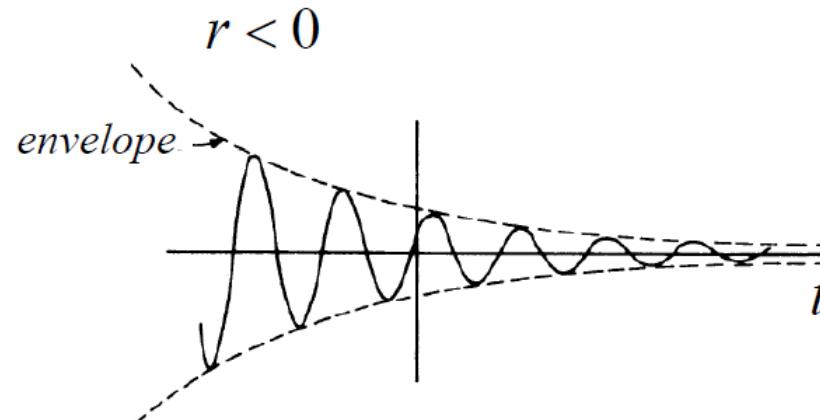
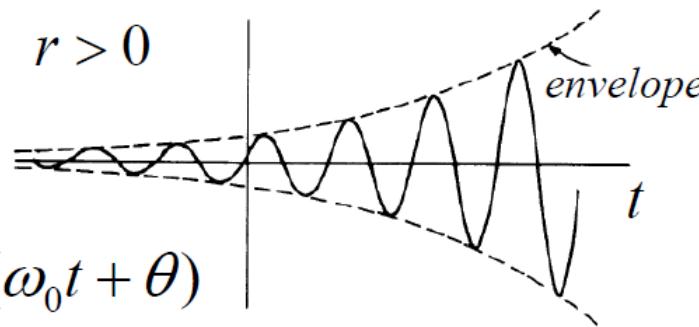
$$x(t) = Ce^{at}$$

$$C = |C|e^{j\theta}, \quad a = r + j\omega_0$$

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

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

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



Discrete-time Siunusoidal Signal

$$x(k) = A \cos(\omega k + \theta), \quad -\infty < k < \infty$$

ω : the frequency in radians per sample

θ : the phase in radians

The frequency can be expressed in cycles per sample,

$$f = \frac{\omega}{2\pi}$$

and the signals is

$$x(k) = A \cos(2\pi f k + \theta), \quad -\infty < k < \infty$$

Discrete-time Sinusoidal Signal

Relationship between a time shift and a change in phase

$$A \cos[\omega(k + k_0)] = A \cos[\omega k + \omega k_0]$$

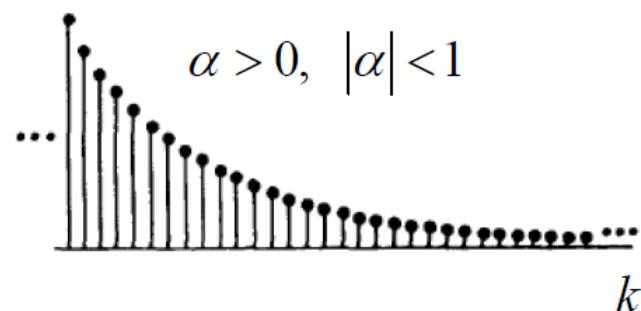
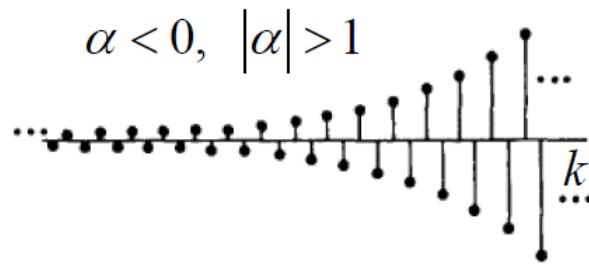
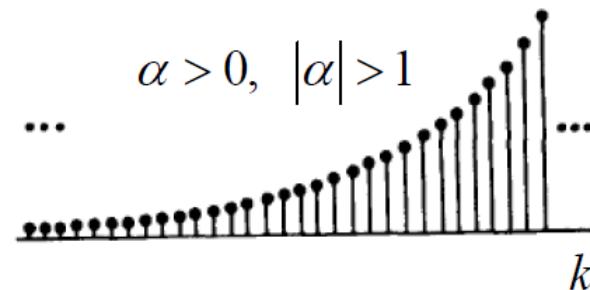
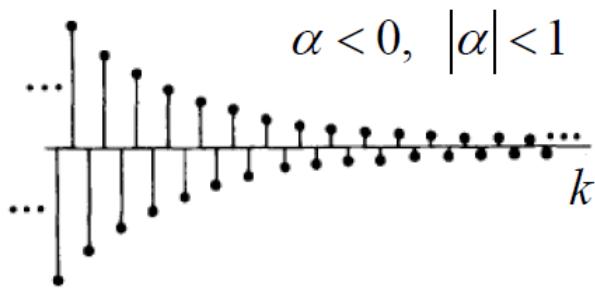
Time Shift \Rightarrow Phase Change

$$A \cos[\omega(k + k_0)] \stackrel{?}{=} A \cos[\omega k + \theta]$$

Time Shift $\stackrel{?}{\Leftarrow}$ Phase Change

Discrete-time Real Exponential Signal

$$x(t) = C\alpha^k$$



Discrete-time Complex Exponential Signal

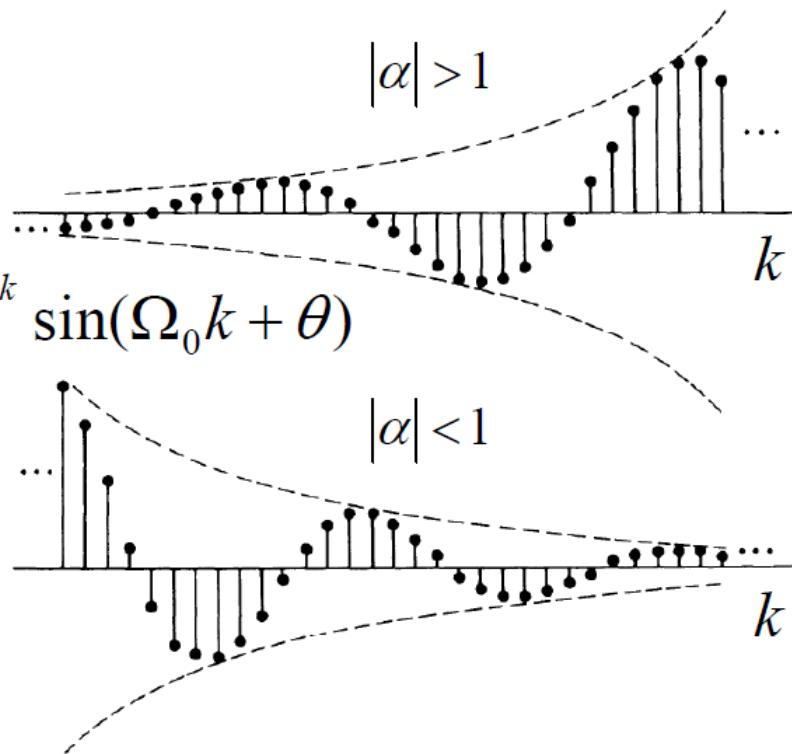
$$x(k) = C\alpha^k$$

$$C = |C|e^{j\theta}, \quad \alpha = |\alpha|e^{j\Omega_0}$$

$$x(t) = |C|e^{j\theta}(|\alpha|e^{j\Omega_0})^k$$

$$= |C|\alpha^k e^{j(\Omega_0 k + \theta)}$$

$$= |C|\alpha^k \cos(\Omega_0 k + \theta) + j|C|\alpha^k \sin(\Omega_0 k + \theta)$$



Continuous vs Discrete

Continuous time:

$$x_1(t) = A \cos \Omega_1 t + \theta$$

$$x_2(t) = A \cos \Omega_2 t + \theta$$

If $\Omega_2 \neq \Omega_1$

Then $x_2(t) \neq x_1(t)$

Discrete time:

$$x_1[k] = A \cos[\omega_1 k + \theta]$$

$$x_2[k] = A \cos[\omega_2 k + \theta]$$

If $\omega_2 = \omega_1 + 2m\pi$

Then $x_2[k] = x_1[k]$

For continuous-time sinusoids

$$-\infty < F < \infty$$

$$-\infty < \Omega < \infty$$

For discrete-time sinusoids

$$-\frac{1}{2} < f < \frac{1}{2}$$

$$-\pi < \omega < \pi$$

The frequency of the continuous-time sinusoid when sampled at a rate $F_s = 1/T_s$ must fall in the range

$$-\frac{1}{2T_s} = -\frac{F_s}{2} \leq F \leq \frac{F_s}{2} = \frac{1}{2T_s}$$

$$-\frac{\pi}{T_s} = -\pi F_s \leq \Omega \leq \pi F_s = \frac{\pi}{T_s}$$

$$F_{\max} = \frac{F_s}{2} = \frac{1}{2T_s}$$

$$\Omega_{\max} = \pi F_s = \frac{\pi}{T_s}$$

Range of Frequency

$$\Omega = 2\pi F$$

Ω : radians/sec

F : Hz

$$\omega = \Omega T_s, f = F / F_s$$

$$\Omega = \omega / T_s, F = f \cdot F_s$$

$$-\infty < \Omega < \infty$$

$$-\infty < F < \infty$$

$$\omega = 2\pi f$$

ω : radians/sample

f : cycles/sample

$$-\pi \leq \omega \leq \pi$$

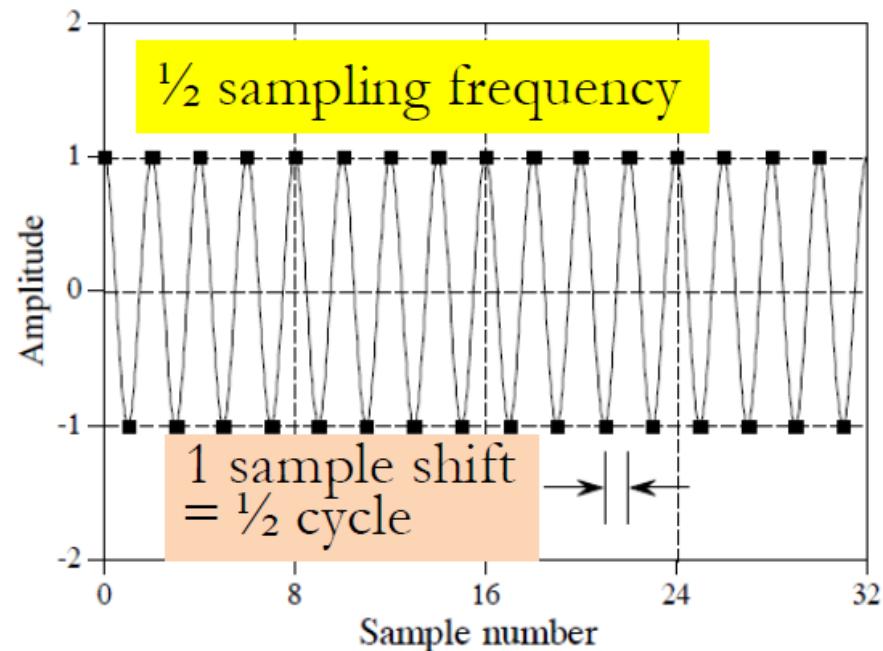
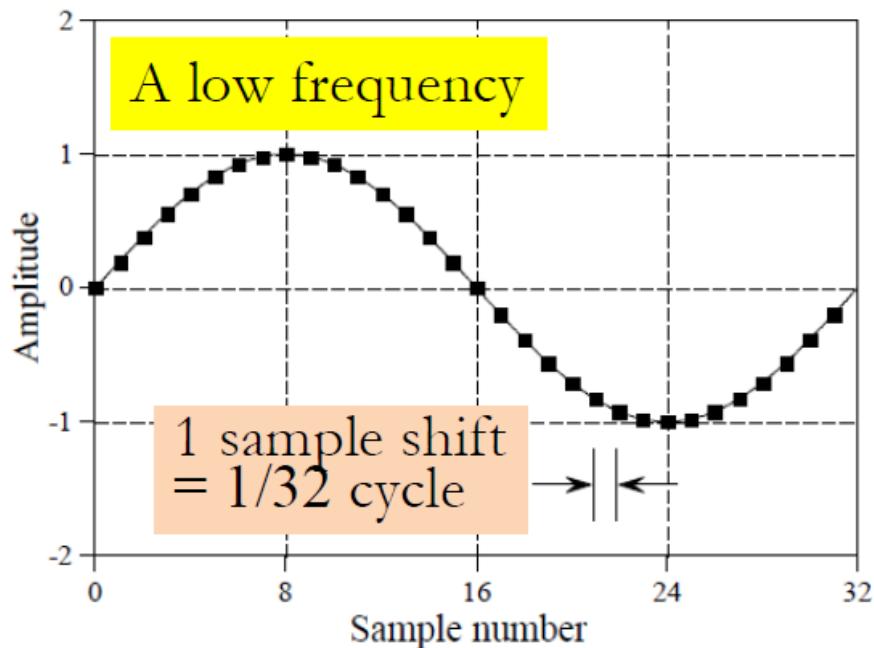
$$-\frac{1}{2} \leq f \leq \frac{1}{2}$$

$$-\pi / T_s \leq \Omega \leq \pi / T_s$$

$$-F_s / 2 \leq F \leq F_s / 2$$

Relationship between Sample & Phase

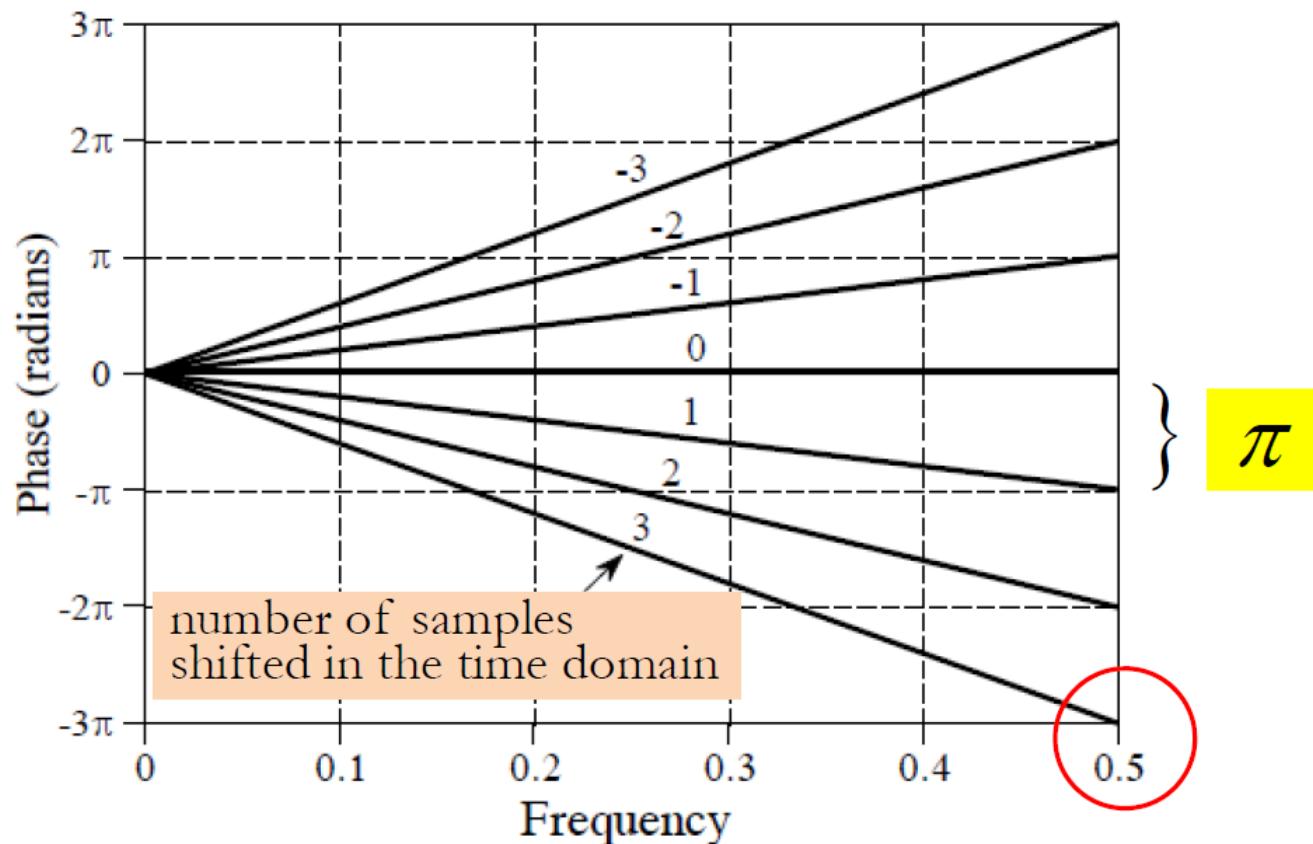
A shift in the waveform changes the phase more at *high frequencies* than at *low frequencies*.



Relationship between Sample & Phase

A waveform symmetrical around sample zero: *a zero phase*

How the phase of this signal changes when it is shifted left or right?



Sampling of Analog Signals

The discrete-time signal $x(k)$ is obtained by “*taking samples*” of the analog signal $x_a(t)$ every T_s seconds.

$$x(k) = x_a(kT_s), \quad -\infty \leq k \leq \infty$$

The time interval T_s between successive samples is called the *sampling period* or *sample interval*.

The *sampling rate* (samples per second) or the *sampling frequency* (hertz) is found as

$$F_s = \frac{1}{T_s}$$

The relationship between the time variables t of continuous-time signals and k of discrete-time signals is

$$t = kT_s = \frac{k}{F_s}$$

Sampling of Analog Signals

Consider an analog sinusoidal signal of the form

$$x_a(t) = A \cos(2\pi F t + \theta)$$

Sampling frequency is

$$F_s = 1/T_s,$$

so that

$$\begin{aligned} x_a(kT_s) &\equiv x(k) = A \cos(2\pi F k T_s + \theta) \\ &= A \cos\left(\frac{2\pi k F}{F_s} + \theta\right) \\ &= A \cos(\omega k + \theta) \\ &= A \cos(2\pi f k + \theta) \end{aligned}$$

*Relative or
normalized
frequency* $f = \frac{F}{F_s}$

equivalently,

$$\omega = \frac{2\pi F}{F_s} = \frac{\Omega}{F_s} = \Omega T_s$$

Example:

Consider the analog signal

$$x_a(t) = 3 \cos 100\pi t$$

Determine the minimum sampling rate required to avoid aliasing.

$$\Omega = 100\pi \rightarrow F = 50\text{Hz}$$

$$F_s = 2F = 100\text{Hz}$$

$$x(k) = x_a(kT_s) = 3 \cos \frac{100\pi}{100} k = 3 \cos \pi k$$

If $F_s = 200\text{Hz}$, what is the discrete-time signal obtained after sampling?

$$x(k) = 3 \cos \frac{100\pi}{200} k = 3 \cos \frac{\pi}{2} k$$

Homework #8.2 (1 pt.): Due Jan 24

Consider the analog signal

$$x_a(t) = 3 \cos 50\pi t + 10 \sin 200\pi t - \cos 100\pi t$$

Z=A+1

- (a) What are the frequencies present in the signal?
- (b) What is the Nyquist rate for this signal?
- (c) What is the discrete signal obtained after sampling at the Nyquist rate?

Use Your ID: sGFEDCBA

Thank you

