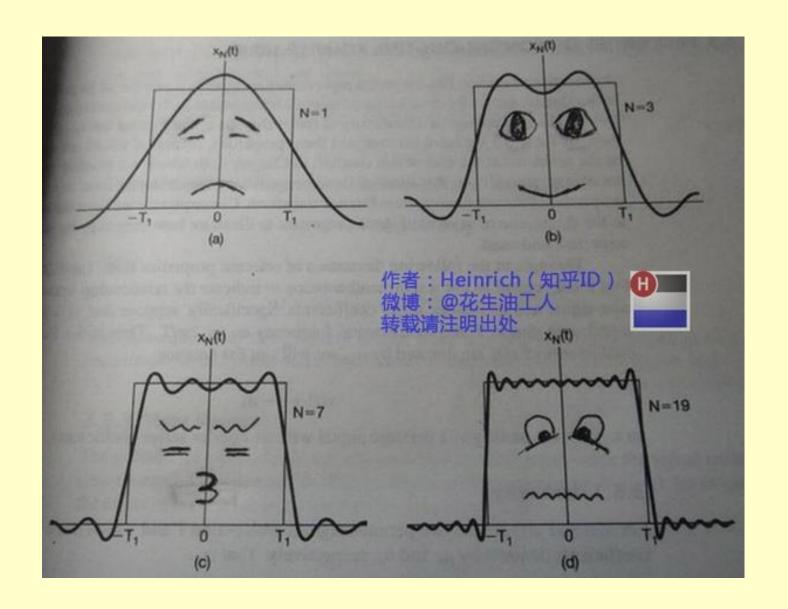
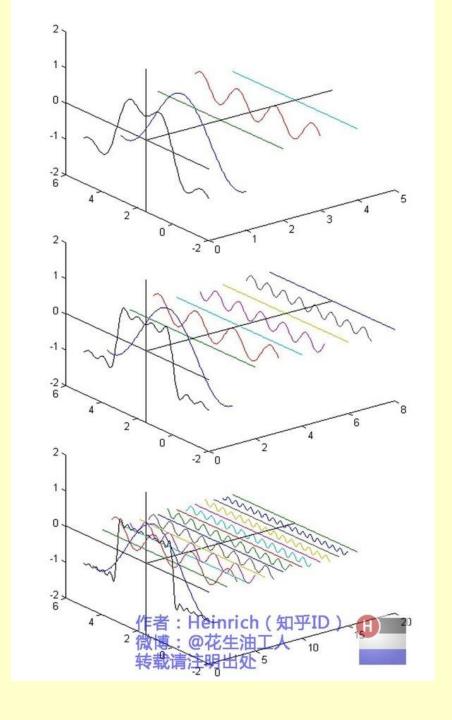
Chapter 3

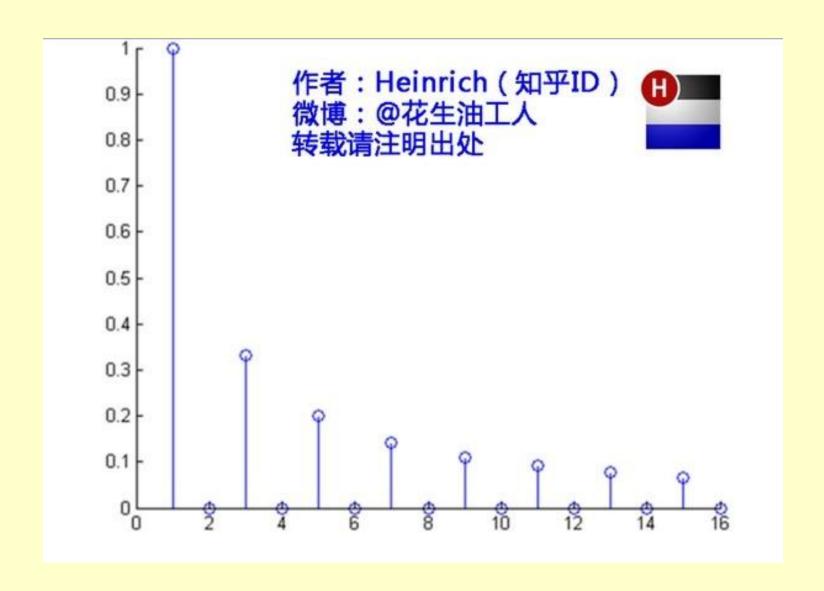
Discrete-time signals in the frequency domain

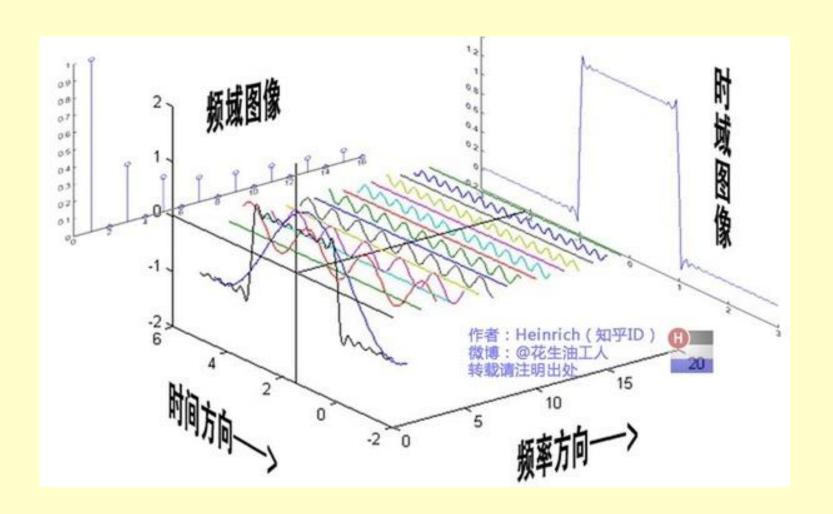
Discrete-Time Signals in the Frequency Domain

- The frequency-domain representation of a discrete-time sequence is the discrete-time Fourier transform (DTFT)
- This transform maps a time-domain sequence into a continuous function of the frequency variable ω
- We first review briefly the continuous-time Fourier transform (CTFT)









• **Definition** – The inverse CTFT of a Fourier transform $X_a(j\Omega)$ is given by

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

- Often referred to as the Fourier integral
- A CTFT pair will be denoted as

$$x_a(t) \overset{\text{CTFT}}{\longleftrightarrow} X_a(j\Omega)$$

• **Definition** – The CTFT of a continuoustime signal $x_a(t)$ is given by

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

• Often referred to as the Fourier spectrum or simply the spectrum of the continuous-time signal

- Ω is real and denotes the continuous-time angular frequency variable in radians/sec if the unit of the independent variable t is in seconds
- In general, the CTFT is a complex function of Ω in the range $-\infty < \Omega < \infty$
- It can be expressed in the polar form as

$$X_a(j\Omega) = |X_a(j\Omega)|e^{j\theta_a(\Omega)}$$

where

$$\theta_a(\Omega) = \arg\{X_a(j\Omega)\}\$$

- The quantity $|X_a(j\Omega)|$ is called the magnitude spectrum and the quantity $\theta_a(\Omega)$ is called the phase spectrum
- Both spectrums are real functions of Ω
- In general, the CTFT $X_a(j\Omega)$ exists if $x_a(t)$ satisfies the Dirichlet conditions given on the next slide

Dirichlet Conditions

- (a) The signal $x_a(t)$ has a finite number of discontinuities and a finite number of maxima and minima in any finite interval
- (b) The signal is absolutely integrable, i.e.,

$$\int_{-\infty}^{\infty} |x_a(t)| dt < \infty$$

• If the Dirichlet conditions are satisfied, then

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

converges to $x_a(t)$ at all values of t except at values of t where $x_a(t)$ has discontinuities

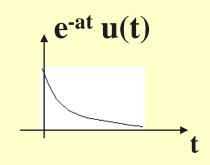
• It can be shown that if $x_a(t)$ is absolutely integrable, then $|X_a(j\Omega)| < \infty$ proving the existence of the CTFT

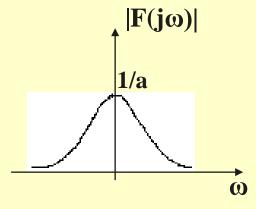
 \triangleright Exponential $f(t) = e^{-at} u(t)$ a>0

$$F(j\omega) = \int_0^\infty e^{-at} e^{-j\omega t} dt$$
$$= \frac{1}{a+j\omega}$$

$$|F(j\omega)| = \frac{1}{\sqrt{a^2 + \omega^2}}$$

$$\varphi(\omega) = -tg^{-1} \frac{\omega}{a}$$





 \triangleright Unit impulse $\delta(t)$



$$F[\delta(t)] = \int_{-\infty}^{\infty} \delta(t)e^{-j\omega t}dt = 1$$

Unit impulse has uniform frequency density in whole frequency range, that means it has infinite wide band.

Constant 1

$$1 \longleftrightarrow 2\pi\delta(\omega)$$

This result could be got directly based on the symmetry of Fourier Transform.

Constant 1 represents direct current signal, and its spectrum is non-zero only at $\omega = 0$, which is a $\delta(\omega)$

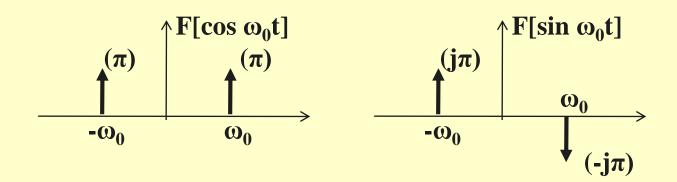
> Sin and cos function

Based on the transform pair $1 \longleftrightarrow 2\pi\delta(\omega)$ and $\delta(t) \longleftrightarrow 1$, we have some important conclusions:

$$\mathbf{F}[\mathbf{e}^{\mathbf{j}\omega_0\mathbf{t}}] = \int_0^\infty e^{-j\omega_0t} e^{-j\omega t} dt = \int_0^\infty e^{-j(\omega-\omega_0)t} dt = 2\pi\delta(\omega-\omega_0)$$

$$\mathbf{F}[\cos\omega_0 \mathbf{t}] = \mathbf{F}[(\mathbf{e}^{\mathbf{j}\omega_0 \mathbf{t}} + \mathbf{e}^{-\mathbf{j}\omega_0 \mathbf{t}})/2] = \pi[\delta(\omega + \omega_0) + \delta(\omega - \omega_0)]$$

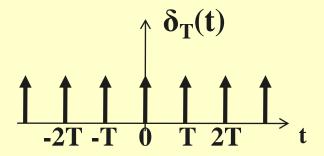
$$\mathbf{F}[\sin \omega_0 \mathbf{t}] = \mathbf{F}[(\mathbf{e}^{\mathbf{j}\omega_0 \mathbf{t}} - \mathbf{e}^{-\mathbf{j}\omega_0 \mathbf{t}})/2\mathbf{j}] = \mathbf{j}\pi[\delta(\omega + \omega_0) - \delta(\omega - \omega_0)]$$

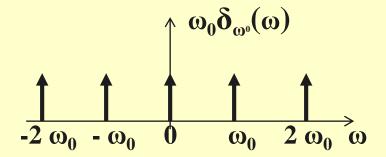


> Unit impulse sequence

$$\delta_{T}(t) = \sum_{n=-\infty}^{\infty} \delta(t - nT) \qquad F[\delta_{T}(t)] = \omega_{0} \sum_{n=-\infty}^{\infty} \delta(\omega - n\omega_{0})$$

$$= \omega_{0} \delta_{\omega_{0}}^{n=-\infty}(\omega)$$





$$\omega_0 = 2\pi/T$$

• The total energy \mathcal{E}_x of a finite energy continuous-time complex signal $x_a(t)$ is given by

$$\mathcal{E}_{x} = \int_{-\infty}^{\infty} |x_{a}(t)|^{2} dt = \int_{-\infty}^{\infty} x_{a}(t) x_{a}^{*}(t) dt$$

• The above expression can be rewritten as

$$\mathcal{E}_{x} = \int_{-\infty}^{\infty} x_{a}(t) \left[\frac{1}{2\pi} \int_{-\infty}^{\infty} X_{a}^{*}(j\Omega) e^{-j\Omega t} d\Omega \right] dt$$

Interchanging the order of the integration we get

$$\begin{split} \mathcal{E}_{X} &= \frac{1}{2\pi} \int_{-\infty}^{\infty} X_{a}^{*}(j\Omega) \left[\int_{-\infty}^{\infty} x_{a}(t)e^{-j\Omega t} dt \right] d\Omega \\ &= \frac{1}{2\pi} \int_{-\infty}^{\infty} X_{a}^{*}(j\Omega) X_{a}(j\Omega) d\Omega \\ &= \frac{1}{2\pi} \int_{-\infty}^{\infty} |X_{a}(j\Omega)|^{2} d\Omega \end{split}$$

Hence

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

• The above relation is more commonly known as the Parseval's theorem for finite-energy continuous-time signals

• The quantity $|X_a(j\Omega)|^2$ is called the energy density spectrum of $x_a(t)$ and usually denoted as

$$S_{xx}(\Omega) = |X_a(j\Omega)|^2$$

• The energy over a specified range of frequencies $\Omega_a \le \Omega \le \Omega_b$ can be computed using Ω_b

 $\mathcal{E}_{x,r} = \frac{1}{2\pi} \int_{\Omega_a}^{\Omega_b} S_{xx}(\Omega) d\Omega$

• <u>Definition</u> - The discrete-time Fourier transform (DTFT) $X(e^{j\omega})$ of a sequence x[n] is given by

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

where ω is a continuous variable in the range $-\infty < \omega < \infty$

- The infinite series $\sum_{n=-\infty}^{\infty} x[n]e^{-j\omega n}$ may or may not converge
- If it converges for all values of ω , then the DTFT $X(e^{j\omega})$ exists
- In general, $X(e^{j\omega})$ is a complex function of the real variable ω and can be written as

$$X(e^{j\omega}) = X_{re}(e^{j\omega}) + jX_{im}(e^{j\omega})$$

- $X_{re}(e^{j\omega})$ and $X_{im}(e^{j\omega})$ are, respectively, the real and imaginary parts of $X(e^{j\omega})$, and are real functions of ω
- $X(e^{j\omega})$ can alternately be expressed as $X(e^{j\omega}) = |X(e^{j\omega})| e^{j\theta(\omega)}$

where

$$\theta(\omega) = \arg\{X(e^{j\omega})\}\$$

- $X(e^{j\omega})$ is called the magnitude function
- $\theta(\omega)$ is called the phase function
- Both quantities are again real functions of ω
- In many applications, the DTFT is called the Fourier spectrum
- Likewise, $X(e^{j\omega})$ and $\theta(\omega)$ are called the magnitude and phase spectra

- For a real sequence $x[n], X(e^{j\omega})$ and $X_{re}(e^{j\omega})$ are even functions of ω , whereas, $\theta(\omega)$ and $X_{im}(e^{j\omega})$ are odd functions of ω
- Note: $X(e^{j\omega}) = |X(e^{j\omega})| e^{j\theta(\omega + 2\pi k)}$ $= |X(e^{j\omega})| e^{j\theta(\omega)}$ for any integer k
- The phase function $\theta(\omega)$ cannot be uniquely specified for any DTFT

• Unless otherwise stated, we shall assume that the phase function $\theta(\omega)$ is restricted to the following range of values:

$$-\pi \leq \theta(\omega) < \pi$$

called the principal value

• Example - The DTFT of the unit sample sequence $\delta[n]$ is given by

$$\Delta(e^{j\omega}) = \sum_{n=-\infty}^{\infty} \delta[n] e^{-j\omega n} = \delta[0] = 1$$

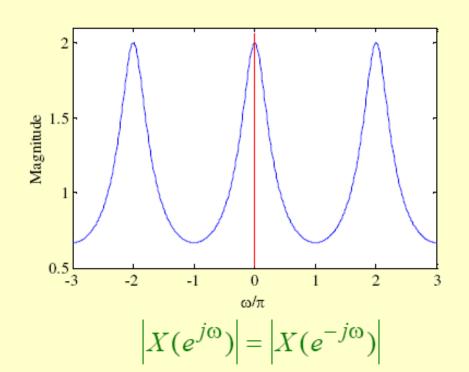
• Example - Consider the causal sequence

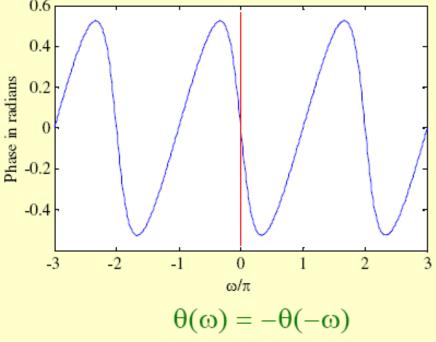
$$x[n] = \alpha^n \mu[n], \quad |\alpha| < 1$$

Its DTFT is given by

$$X(e^{j\omega}) = \sum_{n=-\infty}^{\infty} \alpha^n \mu[n] e^{-j\omega n} = \sum_{n=0}^{\infty} \alpha^n e^{-j\omega n}$$
$$= \sum_{n=0}^{\infty} (\alpha e^{-j\omega})^n = \frac{1}{1-\alpha e^{-j\omega}}$$
as $|\alpha e^{-j\omega}| = |\alpha| < 1$

• The magnitude and phase of the DTFT $X(e^{j\omega}) = 1/(1-0.5e^{-j\omega})$ are shown below





- The DTFT $X(e^{j\omega})$ of a sequence x[n] is a continuous function of ω
- It is also a periodic function of ω with a period 2π:

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

$$= \sum_{n=-\infty}^{\infty} x[n]e^{-j\omega_o n}e^{-j2\pi kn} = \sum_{n=-\infty}^{\infty} x[n]e^{-j\omega_o n} = X(e^{j\omega_o})$$

Therefore

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

represents the Fourier series representation of the periodic function

• As a result, the Fourier coefficients x[n] can be computed from $X(e^{j\omega})$ using the Fourier integral

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

Inverse discrete-time Fourier transform:

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

• Proof:

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

- The order of integration and summation can be interchanged if the summation inside the brackets converges uniformly, i.e. $X(e^{j\omega})$ exists
- Then $\frac{1}{2\pi} \int_{-\pi}^{\pi} \left(\sum_{\ell=-\infty}^{\infty} x[\ell] e^{-j\omega\ell} \right) e^{j\omega n} d\omega$

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

• Now
$$\frac{\sin \pi (n-\ell)}{\pi (n-\ell)} = \begin{cases} 1, & n=\ell \\ 0, & n \neq \ell \end{cases}$$
$$= \delta[n-\ell]$$

Hence

$$\sum_{\ell=-\infty}^{\infty} x[\ell] \frac{\sin \pi(n-\ell)}{\pi(n-\ell)} = \sum_{\ell=-\infty}^{\infty} x[\ell] \delta[n-\ell] = x[n]$$

 Convergence Condition - An infinite series of the form

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

may or may not converge

• Let $X_K(e^{j\omega}) = \sum_{n=-K}^K x[n]e^{-j\omega n}$

• Then for uniform convergence of $X(e^{j\omega})$,

$$\lim_{K\to\infty} \left| X(e^{j\omega}) - X_K(e^{j\omega}) \right| = 0$$

• Now, if x[n] is an absolutely summable sequence, i.e., if

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

• Then

$$\left|X(e^{j\omega})\right| = \left|\sum_{n=-\infty}^{\infty} x[n]e^{-j\omega n}\right| \le \sum_{n=-\infty}^{\infty} |x[n]| < \infty$$

for all values of ω

• Thus, the absolute summability of x[n] is a sufficient condition for the existence of the DTFT $X(e^{j\omega})$

• Example - The sequence $x[n] = \alpha^n \mu[n]$ for $|\alpha| < 1$ is absolutely summable as

$$\sum_{n=-\infty}^{\infty} \left| \alpha^n \right| \mu[n] = \sum_{n=0}^{\infty} \left| \alpha^n \right| = \frac{1}{1 - |\alpha|} < \infty$$

and its DTFT $X(e^{j\omega})$ therefore converges to $1/(1-\alpha e^{-j\omega})$ uniformly

Since

$$\sum_{n=-\infty}^{\infty} |x[n]|^2 \le \left(\sum_{n=-\infty}^{\infty} |x[n]|\right)^2,$$

an absolutely summable sequence has always a finite energy

 However, a finite-energy sequence is not necessarily absolutely summable

• Example - The sequence

$$x[n] = \begin{cases} 1/n, & n \ge 1 \\ 0, & n \le 0 \end{cases}$$

has a finite energy equal to

$$\mathcal{E}_{x} = \sum_{n=1}^{\infty} \left(\frac{1}{n}\right)^{2} = \frac{\pi^{2}}{6}$$

• But, x[n] is not absolutely summable

• To represent a finite energy sequence x[n] that is not absolutely summable by a DTFT $X(e^{j\omega})$, it is necessary to consider a **mean-square convergence** of $X(e^{j\omega})$:

$$\lim_{K \to \infty} \int_{-\pi}^{\pi} \left| X(e^{j\omega}) - X_K(e^{j\omega}) \right|^2 d\omega = 0$$

where

$$X_K(e^{j\omega}) = \sum_{n=-K}^K x[n]e^{-j\omega n}$$

• Here, the total energy of the error

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

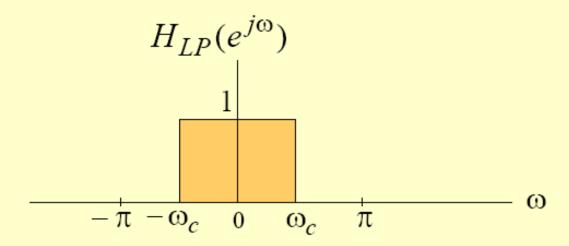
must approach zero at each value of ω as K goes to ∞

• In such a case, the absolute value of the error $X(e^{j\omega}) - X_K(e^{j\omega})$ may not go to zero as K goes to ∞ and the DTFT is no longer bounded

• Example - Consider the DTFT

$$H_{LP}(e^{j\omega}) = \begin{cases} 1, & 0 \le |\omega| \le \omega_c \\ 0, & \omega_c < |\omega| \le \pi \end{cases}$$

shown below



• The inverse DTFT of $H_{LP}(e^{j\omega})$ is given by

$$h_{LP}[n] = \frac{1}{2\pi} \int_{-\omega_c}^{\omega_c} e^{j\omega n} d\omega$$

$$\begin{aligned} h_{LP}[n] &= \frac{1}{2\pi} \int_{-\omega_c}^{\omega_c} e^{j\omega n} d\omega \\ &= \frac{1}{2\pi} \left(\frac{e^{j\omega_c n}}{jn} - \frac{e^{-j\omega_c n}}{jn} \right) = \frac{\sin \omega_c n}{\pi n}, \quad -\infty < n < \infty \end{aligned}$$

- The energy of $h_{LP}[n]$ is given by ω_c / π
- $h_{LP}[n]$ is a finite-energy sequence, but it is not absolutely summable

As a result

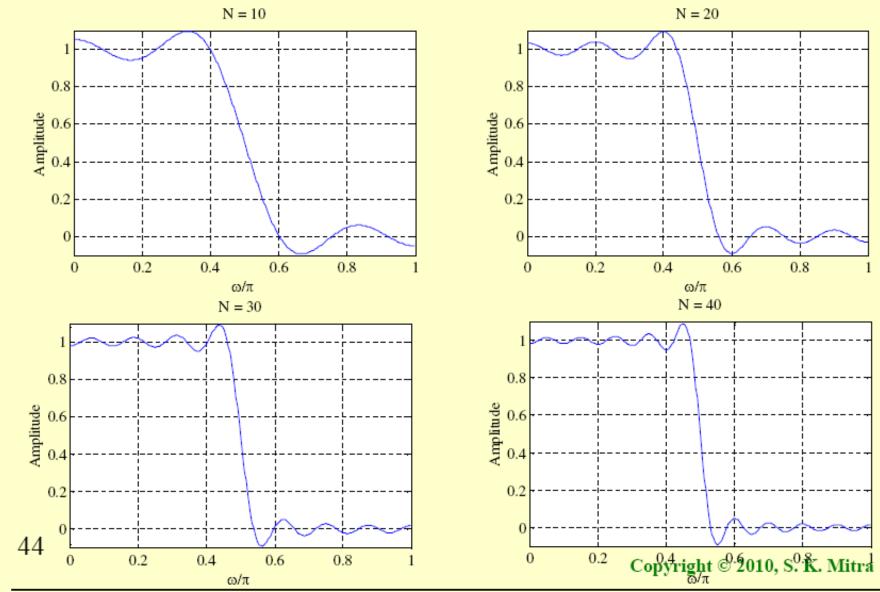
$$\sum_{n=-K}^{K} h_{LP}[n] e^{-j\omega n} = \sum_{n=-K}^{K} \frac{\sin \omega_c n}{\pi n} e^{-j\omega n}$$

does not uniformly converge to $H_{LP}(e^{j\omega})$ for all values of ω , but converges to $H_{LP}(e^{j\omega})$ in the mean-square sense

• The mean-square convergence property of the sequence $h_{LP}[n]$ can be further illustrated by examining the plot of the function

$$H_{LP,K}(e^{j\omega}) = \sum_{n=-K}^{K} \frac{\sin \omega_c n}{\pi n} e^{-j\omega n}$$

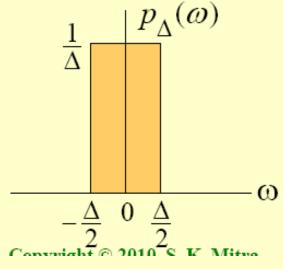
for various values of K as shown next



- The DTFT can also be defined for a certain class of sequences which are neither absolutely summable nor square summable
- Examples of such sequences are the unit step sequence $\mu[n]$, the sinusoidal sequence $\cos(\omega_o n + \phi)$ and the exponential sequence $A\alpha^n$
- For this type of sequences, a DTFT representation is possible using the Dirac delta function δ(ω)

- A Dirac delta function $\delta(\omega)$ is a function of ω with infinite height, zero width, and unit area
- It is the limiting form of a unit area pulse function $p_{\Delta}(\omega)$ as Δ goes to zero satisfying

$$\lim_{\Delta \to 0} \int_{-\infty}^{\infty} p_{\Delta}(\omega) d\omega = \int_{-\infty}^{\infty} \delta(\omega) d\omega$$



• Example - Consider the complex exponential sequence

$$x[n] = e^{j\omega_o n}$$

• Its DTFT is given by

$$X(e^{j\omega}) = \sum_{k=-\infty}^{\infty} 2\pi \delta(\omega - \omega_o + 2\pi k)$$

where $\delta(\omega)$ is an impulse function of ω and

$$-\pi \leq \omega_o \leq \pi$$

• The function

$$X(e^{j\omega}) = \sum_{k=-\infty}^{\infty} 2\pi \delta(\omega - \omega_o + 2\pi k)$$

is a periodic function of ω with a period 2π and is called a **periodic impulse train**

• To verify that $X(e^{j\omega})$ given above is indeed the DTFT of $x[n] = e^{j\omega_o n}$ we compute the inverse DTFT of $X(e^{j\omega})$

Thus

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

$$= \int_{-\pi}^{\pi} \delta(\omega - \omega_o) e^{j\omega n} d\omega = e^{j\omega_o n}$$

where we have used the sampling property of the impulse function $\delta(\omega)$

Commonly Used DTFT Pairs

Sequence DTFT
$$\delta[n] \leftrightarrow 1$$

$$1 \leftrightarrow \sum_{k=-\infty}^{\infty} 2\pi \delta(\omega + 2\pi k)$$

$$e^{j\omega_{o}n} \leftrightarrow \sum_{k=-\infty}^{\infty} 2\pi \delta(\omega - \omega_{o} + 2\pi k)$$

$$\mu[n] \leftrightarrow \frac{1}{1 - e^{-j\omega}} + \sum_{k=-\infty}^{\infty} \pi \delta(\omega + 2\pi k)$$

$$\mu[n], (|\alpha| < 1) \leftrightarrow \frac{1}{1 - \alpha e^{-j\omega}}$$

DTFT Properties and Theorems

- There are a number of important properties and theorems of the DTFT that are useful in signal processing applications
- These are listed here without proof
- Their proofs are quite straightforward
- We illustrate the applications of some of the DTFT properties

Table 3.1: DTFT Properties: Symmetry Relations

Sequence	Discrete-Time Fourier Transform
x[n]	$X(e^{j\omega})$
x[-n]	$X(e^{-j\omega})$
$x^*[-n]$	$X^*(e^{j\omega})$
$Re\{x[n]\}$	$X_{\rm cs}(e^{j\omega}) = \frac{1}{2} \{ X(e^{j\omega}) + X^*(e^{-j\omega}) \}$
$j\operatorname{Im}\{x[n]\}$	$X_{ca}(e^{j\omega}) = \frac{1}{2} \{ X(e^{j\omega}) - X^*(e^{-j\omega}) \}$
$x_{\rm CS}[n]$	$X_{\mathrm{re}}(e^{j\omega})$
$x_{ca}[n]$	$jX_{\mathrm{im}}(e^{j\omega})$

Note: $X_{cs}(e^{j\omega})$ and $X_{ca}(e^{j\omega})$ are the conjugate-symmetric and conjugate-antisymmetric parts of $X(e^{j\omega})$, respectively. Likewise, $x_{cs}[n]$ and $x_{ca}[n]$ are the conjugate-symmetric and conjugate-antisymmetric parts of x[n], respectively.

Table 3.2: DTFT Properties: Symmetry Relations

Sequence	Discrete-Time Fourier Transform	
x[n]	$X(e^{j\omega}) = X_{\rm re}(e^{j\omega}) + jX_{\rm im}(e^{j\omega})$	
$x_{ev}[n]$	$X_{\mathrm{re}}(e^{j\omega})$	
$x_{\text{od}}[n]$	$jX_{\mathrm{im}}(e^{j\omega})$	
	$X(e^{j\omega}) = X^*(e^{-j\omega})$	
	$X_{\rm re}(e^{j\omega}) = X_{\rm re}(e^{-j\omega})$	
Symmetry relations	$X_{\rm im}(e^{j\omega}) = -X_{\rm im}(e^{-j\omega})$	
	$ X(e^{j\omega}) = X(e^{-j\omega}) $	
	$\arg\{X(e^{j\omega})\} = -\arg\{X(e^{-j\omega})\}$	

Note: $x_{ev}[n]$ and $x_{od}[n]$ denote the even and odd parts of x[n], respectively.

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Table 3.4 DTFT Theorems

Theorems	Sequence	DTFT		
	g[n] $h[n]$	$G(e^{j\omega}) \ H(e^{j\omega})$		
Linearity	$\alpha g[n] + \beta h[n]$	$\alpha G(e^{j\omega}) + \beta H(e^{j\omega})$		
Time-shifting	$g[n-n_o]$	$e^{-j\omega n_o}G(e^{j\omega})$		
Frequency-shifting	$e^{j\omega_o n}g[n]$	$G\left(e^{j(\omega-\omega_o)}\right)$		
Differentiation in frequency	ng[n]	$G\left(e^{j(\omega-\omega_o)}\right)$ $j\frac{dG(e^{j\omega})}{d\omega}$		
Convolution	$g[n] \circledast h[n]$	$G(e^{j\omega})H(e^{j\omega})$		
Modulation	g[n]h[n]	$\frac{1}{2\pi} \int_{-\pi}^{\pi} G(e^{j\theta}) H(e^{j(\omega-\theta)}) d\theta$		
Parseval's relation $\sum_{n=-\infty}^{\infty} g[n]h^*[n] = \frac{1}{2\pi} \int_{-\pi}^{\pi} G(e^{j\omega})H^*(e^{j\omega}) d\omega$				

- Example Determine the DTFT $Y(e^{j\omega})$ of $y[n] = (n+1)\alpha^n \mu[n], |\alpha| < 1$
- Let $x[n] = \alpha^n \mu[n], |\alpha| < 1$
- We can therefore write

$$y[n] = n x[n] + x[n]$$

$$X(e^{j\omega}) = \frac{1}{1 - \alpha e^{-j\omega}}$$

• Using the differentiation theorem of the DTFT given in Table 3.4, we observe that the DTFT of nx[n] is given by

$$j\frac{dX(e^{j\omega})}{d\omega} = j\frac{d}{d\omega} \left(\frac{1}{1 - \alpha e^{-j\omega}}\right) = \frac{\alpha e^{-j\omega}}{(1 - \alpha e^{-j\omega})^2}$$

• Next using the linearity theorem of the DTFT given in Table 3.4 we arrive at

$$Y(e^{j\omega}) = \frac{\alpha e^{-j\omega}}{(1 - \alpha e^{-j\omega})^2} + \frac{1}{1 - \alpha e^{-j\omega}} = \frac{1}{(1 - \alpha e^{-j\omega})^2}$$

• Example - Determine the DTFT $V(e^{j\omega})$ of the sequence v[n] defined by

$$d_0v[n] + d_1v[n-1] = p_0\delta[n] + p_1\delta[n-1]$$

- From Table 3.3, the DTFT of $\delta[n]$ is 1
- Using the time-shifting theorem of the DTFT given in Table 3.4 we observe that the DTFT of $\delta[n-1]$ is $e^{-j\omega}$ and the DTFT of v[n-1] is $e^{-j\omega}V(e^{j\omega})$

• Using the linearity theorem of Table 3.4 we then obtain the frequency-domain representation of

$$d_0v[n] + d_1v[n-1] = p_0\delta[n] + p_1\delta[n-1]$$

as

$$d_0V(e^{j\omega}) + d_1e^{-j\omega}V(e^{j\omega}) = p_0 + p_1e^{-j\omega}$$

Solving the above equation we get

$$V(e^{j\omega}) = \frac{p_0 + p_1 e^{-j\omega}}{d_0 + d_1 e^{-j\omega}}$$

Linear Convolution Using DTFT

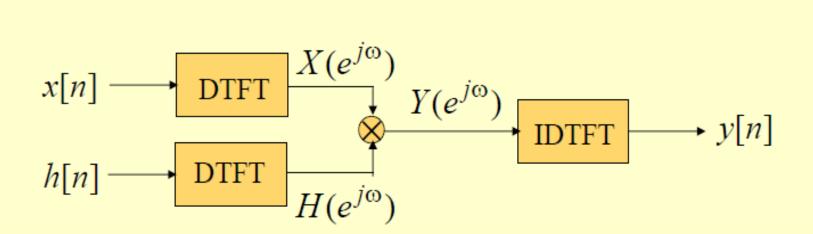
- An important property of the DTFT is given by the convolution theorem in Table 3.4
- It states that if y[n] = x[n] * h[n], then the DTFT $Y(e^{j\omega})$ of y[n] is given by

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

 An implication of this result is that the linear convolution y[n] of the sequences x[n] and h[n] can be performed as follows:

Linear Convolution Using DTFT

- 1) Compute the DTFTs $X(e^{j\omega})$ and $H(e^{j\omega})$ of the sequences x[n] and h[n], respectively
- 2) Form the DTFT $Y(e^{j\omega}) = X(e^{j\omega})H(e^{j\omega})$
- 3) Compute the IDFT y[n] of $Y(e^{j\omega})$



§ 3.4 Energy Density Spectrum of a Discrete-Time Sequence

The total energy of a finite-energy sequence g[n] is given by

$$\mathcal{E}_g = \sum_{n=-\infty}^{\infty} |g[n]|^2$$

• From Parseval's relation we observe that

$$\mathcal{E}_g = \sum_{n=-\infty}^{\infty} |g[n]|^2 = \frac{1}{2\pi} \int_{-\pi}^{\pi} |G(e^{j\omega})|^2 d\omega$$

§ 3.4 Energy Density Spectrum of a Discrete-Time Sequence

The quantity

$$S_{gg}(\omega) = \left| G(e^{j\omega}) \right|^2$$

is called the energy density spectrum

The area under this curve in the range $-\pi \le \infty \le \pi$ divided by 2π is the energy of the sequence

- ➤ The *Signal Processing Toolbox* in MATLAB includes a number of M-files to aid in the DTFT-based analysis of discrete-time signals.
- > The function that can be used as:
 - **1) Freqz()**
 - **2) Abs()**
 - **3**) **Angle**()
 - **4) Real(), imag()**
 - 5) Unwrap()

➤ The function freqz can be used to compute the values of the DTFT of a sequence, described as a rational function in the form of

$$X(e^{j\omega}) = \frac{p_0 + p_1 e^{-j\omega} + \dots + p_M e^{-j\omega M}}{d_0 + d_1 e^{-j\omega} + \dots + d_N e^{-j\omega N}}$$

at a prescribed set of discrete frequency points $\omega = \omega_1$

> For example, the statement

H = freqz(num, den, w)

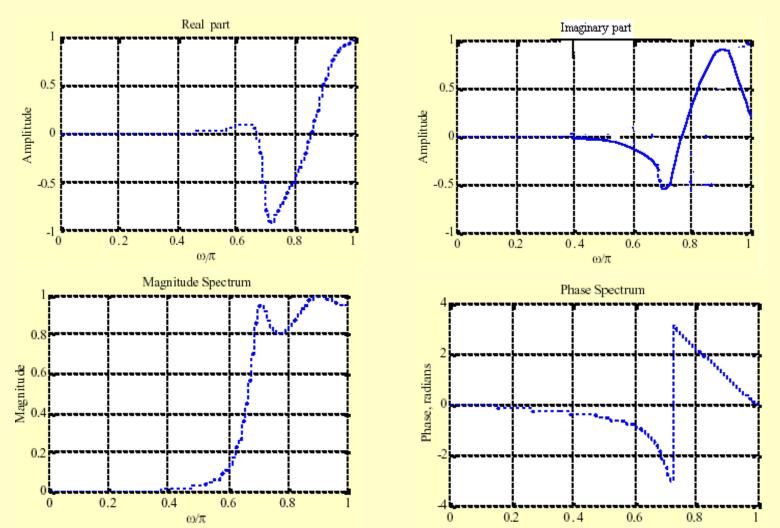
returns the frequency response values as a vector H of a DTFT defined in terms of the vectors num and den containing the coefficients $\{p_i\}$ and $\{d_i\}$, respectively at a prescribed set of frequencies between 0 and 2π given by the vector w

- ➤ There are several other forms of the function freqz
- ➤ The Program 3_1 in the text can be used to compute the values of the DTFT of a real sequence
- ➤ It computes the real and imaginary parts, and the magnitude and phase of the DTFT

Example - Plots of the real and imaginary parts, and the magnitude and phase of the DTFT

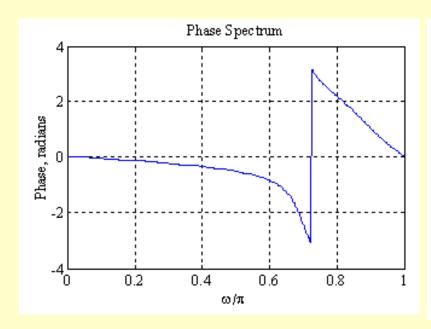
$$X(e^{j\omega}) = \frac{-0.033e^{-j\omega} + 0.05e^{-j2\omega}}{1 + 2.37e^{-j\omega} + 2.7e^{-j2\omega}}$$
$$+1.6e^{-j3\omega} + 0.41e^{-j4\omega}$$

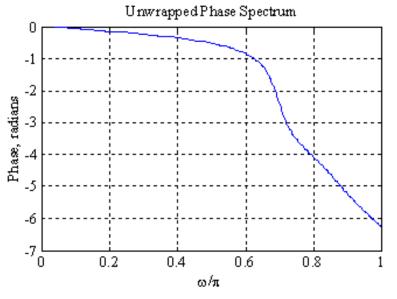
are shown on the next slide



§ 3.6 DTFT Computation Using MATLAB

- Note: The phase spectrum displays a discontinuity of 2π at $\omega = 0.72$
- ➤ This discontinuity can be removed using the function unwrap as indicated below





- ➤ Digital processing of a continuous-time signal involves the following basic steps:
 - (1) Conversion of the continuous-time signal into a discrete-time signal,
 - (2) Processing of the discrete-time signal,
 - (3) Conversion of the processed discretetime signal back into a continuous-time signal

- Conversion of a continuous-time signal into digital form is carried out by an analog-to-digital (A/D) converter
- The reverse operation of converting a digital signal into a continuous-time signal is performed by a digital-to-analog (D/A) converter

Since the A/D conversion takes a finite amount of time, a sample-and-hold (S/H) circuit is used to ensure that the analog signal at the input of the A/D converter remains constant in amplitude until the conversion is complete to minimize the error in its representation

- To prevent aliasing, an analog antialiasing filter is employed before the S/H circuit
- To smooth the output signal of the D/A converter, which has a staircase-like waveform, an analog reconstruction filter is used

Complete block-diagram



- ➤ Since both the anti-aliasing filter and the reconstruction filter are analog lowpass filters, we review first the theory behind the design of such filters
- ➤ Also, the most widely used IIR digital filter design method is based on the conversion of an analog lowpass prototype

Sampling of Continuous-time Signals

- ➤ As indicated earlier, discrete-time signals in many applications are generated by sampling continuous-time signals
- ➤ We have seen earlier that identical discrete-time signals may result from the sampling of more than one distinct continuous-time function

Sampling of Continuous-time Signals

- ➤ In fact, there exists an infinite number of continuous-time signals, which when sampled lead to the same discrete-time signal
- ➤ However, under certain conditions, it is possible to relate a unique continuoustime signal to a given discrete-time signal

Sampling of Continuous-time Signals

- ➤ If these conditions hold, then it is possible to recover the original continuous-time signal from its sampled values
- ➤ We next develop this correspondence and the associated conditions

Sampling of Continuous-time Signals

Let $g_a(t)$ be a continuous-time signal that is sampled uniformly at t = nT, generating the sequence g[n] where

$$g[n] = g_a(nT), -\infty < n < \infty$$

with T being the sampling period

The reciprocal of T is called the sampling frequency F_T , i.e., $F_T = 1/T$

Sampling of

Continuous-time Signals

Now, the frequency-domain representation of $g_a(t)$ is given by its continuos-time Fourier transform (CTFT):

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

• The frequency-domain representation of g[n] is given by its discrete-time Fourier transform (DTFT):

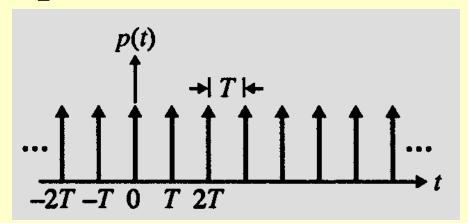
$$G(e^{j\omega}) = \sum_{n=-\infty}^{\infty} g[n]e^{-j\omega n}$$

To establish the relation between $G_a(j\Omega)$ and $G(e^{j\omega})$, we treat the sampling operation mathematically as a multiplication of $g_a(t)$ by a periodic impulse train p(t):

$$p(t) = \sum_{n = -\infty}^{\infty} \delta(t - nT) \qquad g_a(t) \xrightarrow{\qquad \qquad } g_p(t)$$

$$p(t) = \sum_{n = -\infty}^{\infty} \delta(t - nT) \qquad g_a(t) \xrightarrow{\qquad \qquad } g_p(t)$$

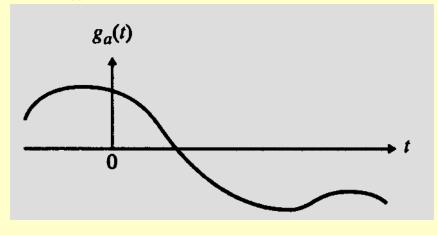
ightharpoonup p(t) consists of a train of ideal impulses with a period T as shown below

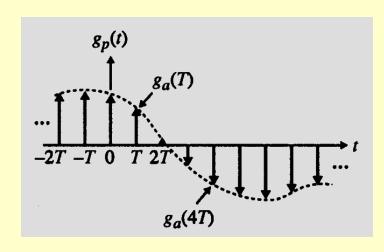


• The multiplication operation yields an impulse train:

$$g_p(t) = g_a(t)p(t) = \sum_{n=-\infty}^{\infty} g_a(nT)\delta(t-nT)$$

 $ightharpoonup g_p(t)$ is a continuous-time signal consisting of a train of uniformly spaced impulses with the impulse at t = nT weighted by the sampled value $g_a(nT)$ of $g_a(t)$ at that instant t=nT





- \triangleright There are two different forms of $G_p(j\Omega)$:
- \triangleright One form is given by the weighted sum of the CTFTs of $\delta(t-nT)$:

$$G_p(j\Omega) = \sum_{n=-\infty}^{\infty} g_a(nT)e^{-j\Omega nT}$$

• To derive the second form, we note that p(t) can be expressed as a Fourier series:

$$p(t) = \frac{1}{T} \sum_{k=-\infty}^{\infty} e^{j(2\pi/T)kt} = \frac{1}{T} \sum_{k=-\infty}^{\infty} e^{j\Omega_T kt}$$

where
$$\Omega_T = 2\pi/T$$

The impulse train $g_p(t)$ therefore can be expressed as

$$g_{p}(t) = \left(\frac{1}{T} \sum_{k=-\infty}^{\infty} e^{j\Omega_{T}kt}\right) \cdot g_{a}(t)$$

• From the frequency-shifting property of the CTFT, the CTFT of $e^{j\Omega_T kt}g_a(t)$ is given by $G_a(j(\Omega - k\Omega_T))$

> Hence, an alternative form of the CTFT of $g_p(t)$ is given by

$$G_p(j\Omega) = \frac{1}{T} \sum_{k=-\infty}^{\infty} G_a(j(\Omega - k\Omega_T))$$

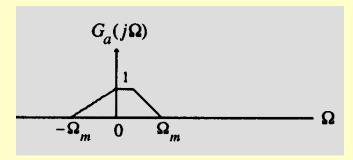
• Therefore, $G_p(j\Omega)$ is a periodic function of Ω consisting of a sum of shifted and scaled replicas of $G_a(j\Omega)$, shifted by integer multiples of Ω_T and scaled by 1/T

- The term on the RHS of the previous equation for k=0 is the baseband portion of $G_p(j\Omega)$, and each of the remaining terms are the frequency translated portions of $G_p(j\Omega)$
- > The frequency range

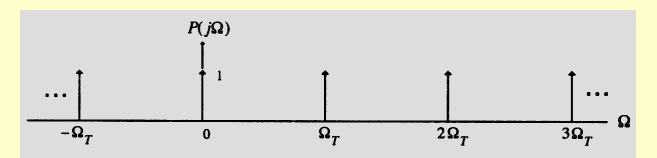
$$-\frac{\Omega_T}{2} \le \Omega \le \frac{\Omega_T}{2}$$

is called the baseband or Nyquist band

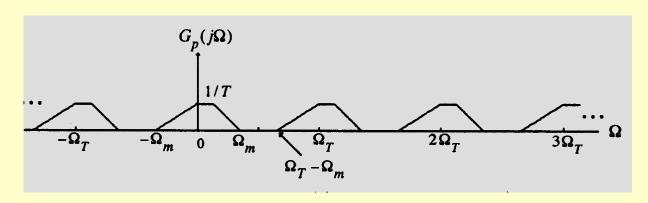
Assume $g_a(t)$ is a band-limited signal with a CTFT $G_a(j\Omega)$ as shown below

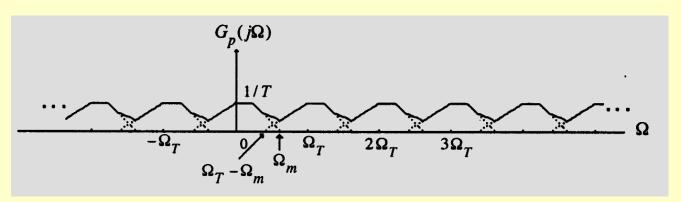


• The spectrum $P(j\Omega)$ of p(t) having a sampling period $T=2\pi/\Omega_T$ is indicated below



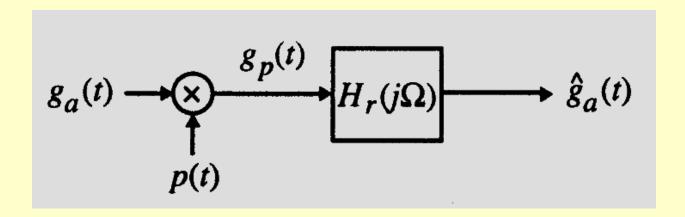
Two possible spectra of $G_p(j\Omega)$ are shown below



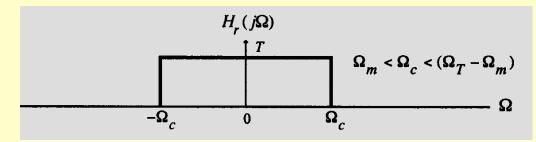


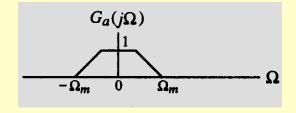
- It is evident from the top figure on the previous slide that if $\Omega_T > 2 \Omega_m$, there is no overlap between the shifted replicas of $G_a(j\Omega)$ generating $G_p(j\Omega)$
- \triangleright On the other hand, as indicated by the figure on the bottom, if Ω_T <2 Ω_m , there is an overlap of the spectra of the shifted replicas of $G_a(j\Omega)$ generating $G_p(j\Omega)$

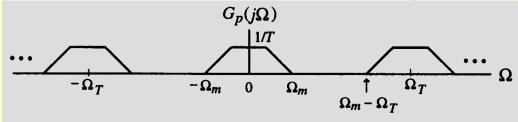
If $\Omega_T > 2 \ \Omega_m$, $g_a(t)$ can be recovered exactly from $g_p(t)$ by passing it through an ideal lowpass filter $H_r(j\Omega)$ with a gain T and a cutoff frequency Ω_c greater than Ω_m and less than Ω_T - Ω_m as shown below

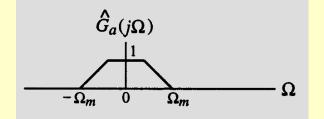


➤ The spectra of the filter and pertinent signals are shown below









 \triangleright On the other hand, if Ω_T < 2 Ω_m , due to the overlap of the shifted replicas of $G_a(j\Omega)$, the spectrum $G_p(j\Omega)$ cannot be separated by filtering to recover $G_a(j\Omega)$ because of the distortion caused by a part of the replicas immediately outside the baseband folded back or aliased into the baseband

Sampling theorem - Let $g_a(t)$ be a band-limited signal with CTFT $G_a(j\Omega)=0$ for

$$|\Omega| > \Omega_{\rm m}$$

Then $g_a(t)$ is uniquely determined by its samples $g_a(nT)$, $-\infty \le n \le \infty$ if

$$\Omega_{\rm T} \ge 2 \Omega_{\rm m}$$

where $\Omega_{\rm T}=2\pi/{\rm T}$

The condition $\Omega_T \ge 2 \Omega_m$ is often referred to as the Nyquist condition

The frequency $\Omega_T/2$ is usually referred to as the folding frequency

• Given $\{g_a(nT)\}\$, we can recover exactly $g_a(t)$ by generating an impulse train

$$g_{p}(t) = \sum_{n=-\infty}^{\infty} g_{a}(nT)\delta(t-nT)$$

and then passing it through an ideal lowpass filter $H_r(j\Omega)$ with a gain T and a cutoff frequency Ω_c satisfying

$$\Omega_{\rm m} < \Omega_{\rm c} < (\Omega_{\rm T} - \Omega_{\rm m})$$

- The highest frequency Ω_m contained in $g_a(t)$ is usually called the Nyquist frequency since it determines the minimum sampling frequency $\Omega_T = 2\Omega_m$ that must be used to fully recover $g_a(t)$ from its sampled version
- The frequency $2\Omega_m$ is called the Nyquist rate

- ➤ Oversampling The sampling frequency is higher than the Nyquist rate
- ➤ Undersampling The sampling frequency is lower than the Nyquist rate
- Critical sampling The sampling frequency is equal to the Nyquist rate
- ➤ Note: A pure sinusoid may not be recoverable from its critically sampled version

- In digital telephony, a 3.4 kHz signal bandwidth is acceptable for telephone conversation
- ➤ Here, a sampling rate of 8 kHz, which is greater than twice the signal bandwidth, is used

- In high-quality analog music signal processing, a bandwidth of 20 kHz has been determined to preserve the fidelity
- ➤ Hence, in compact disc (CD) music systems, a sampling rate of 44.1 kHz, which is slightly higher than twice the signal bandwidth, is used

Example - Consider the three continuous-time sinusoidal signals:

$$g_1(t) = \cos(6\pi t)$$

$$g_2(t) = \cos(14\pi t)$$

$$g_3(t) = \cos(26\pi t)$$

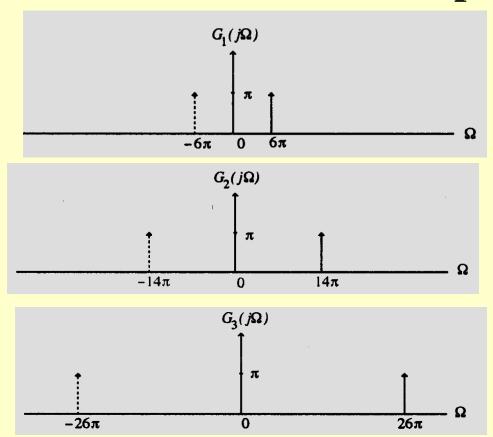
Their corresponding CTFTs are:

$$G_1(j\Omega) = \pi[\delta(\Omega - 6\pi) + \delta(\Omega + 6\pi)]$$

$$G_2(j\Omega) = \pi[\delta(\Omega - 14\pi) + \delta(\Omega + 14\pi)]$$

$$G_3(j\Omega) = \pi[\delta(\Omega - 26\pi) + \delta(\Omega + 26\pi)]$$

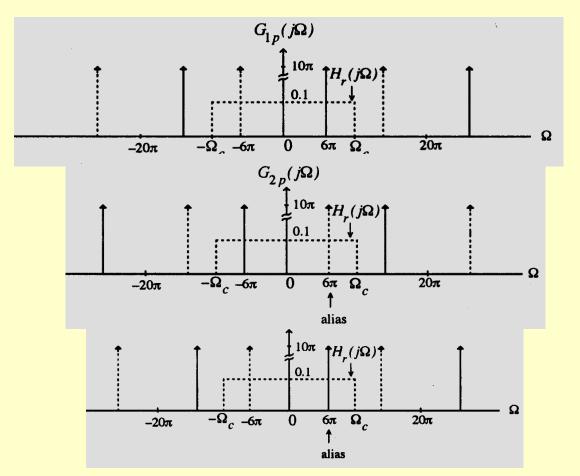
> These three transforms are plotted below



- These continuous-time signals sampled at a rate of T=0.1 sec, i.e., with a sampling frequency $\Omega_T=20\pi$ rad/sec
- The sampling process generates the continuous-time impulse trains, $g_{1p}(t)$, $g_{2p}(t)$, and $g_{3p}(t)$
- > Their corresponding CTFTs are given by

$$G_{\ell p}(j\Omega) = 10\sum_{k=-\infty}^{\infty} G_{\ell}(j(\Omega - k\Omega_T)), \quad 1 \le \ell \le 3$$

> Plots of the 3 CTFTs are shown below



- These figures also indicate by dotted lines the frequency response of an ideal lowpass filter with a cutoff at $\Omega_c = \Omega_T/2 = 10\pi$ and a gain T = 0.1
- The CTFTs of the lowpass filter output are also shown in these three figures
- In the case of $g_1(t)$, the sampling rate satisfies the Nyquist condition, hence no aliasing

Effect of Sampling in the Frequency Domain

- ➤ Moreover, the reconstructed output is precisely the original continuous-time signal
- In the other two cases, the sampling rate does not satisfy the Nyquist condition, resulting in aliasing and the filter outputs are all equal to $\cos(6\pi t)$

Effect of Sampling in the Frequency Domain

Now, the CTFT $G_p(j \Omega)$ is a periodic function of Ω with a period $\Omega_T = 2\pi/T$

Example Because of the mapping, the DTFT $G(e^{j\omega})$ is a periodic function of ω with a period 2π

- We now derive the expression for the output $\hat{g}_a(t)$ of the ideal lowpass reconstruction filter $H_r(j\Omega)$ as a function of the samples g[n]
- The impulse response $h_r(t)$ of the lowpass reconstruction filter is obtained by taking the inverse DTFT of $H_r(j\Omega)$

$$H_r(j\Omega) = \begin{cases} T, & |\Omega| \le \Omega_c \\ 0, & |\Omega| > \Omega_c \end{cases}$$

> Thus, the impulse response is given by

$$\begin{split} h_r(t) &= \frac{1}{2\pi} \int_{-\infty}^{\infty} H_r(j\Omega) e^{j\Omega t} d\Omega = \frac{T}{2\pi} \int_{-\Omega_c}^{\Omega_c} e^{j\Omega t} d\Omega \\ &= \frac{\sin(\Omega_c t)}{\Omega_T t/2}, \qquad -\infty \le t \le \infty \end{split}$$

• The input to the lowpass filter is the impulse train $g_p(t)$:

$$g_{p}(t) = \sum_{n=-\infty}^{\infty} g[n]\delta(t - nT)$$

• Therefore, the output $\hat{g}_a(t)$ of the ideal lowpass filter is given by:

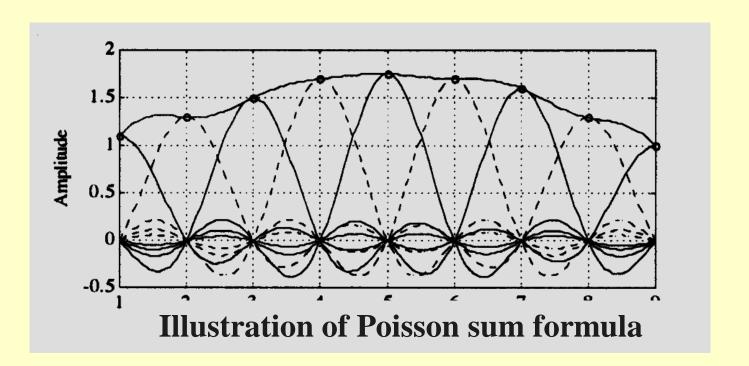
$$\hat{g}_a(t) = h_r(t) \circledast g_p(t) = \sum_{n = -\infty}^{\infty} g[n] h_r(t - nT)$$

Substituting $h_r(t) = \sin(\Omega_c t)/(\Omega_T t/2)$ in the above and assuming for simplicity

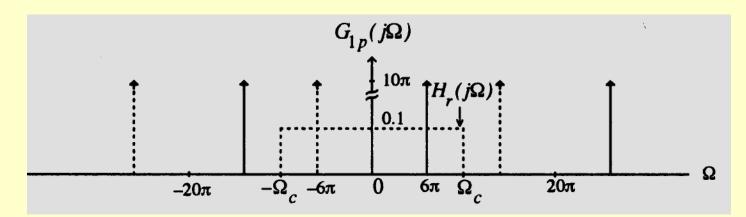
$$\Omega_{\rm c} = \Omega_{\rm T}/2 = \pi/T$$
, we get
$$\hat{g}_a(t) = \sum_{n=-\infty}^{\infty} g[n] \frac{\sin[\pi(t-nT)/T]}{\pi(t-nT)/T}$$

which is called Poisson sum formula

➤ The ideal bandlimited interpolation process is illustrated below



- Consider again the three continuoustime signals: $g_1(t) = \cos(6\pi t)$, $g_2(t) = \cos(14\pi t)$, and $g_3(t) = \cos(26\pi t)$
- The plot of the CTFT $G_{1p}(j\Omega)$ of the sampled version $g_{1p}(t)$ of $g_1(t)$ is shown below



From the plot, it is apparent that we can recover any of its frequencytranslated versions $\cos[(20k\pm6)\pi t]$ outside the baseband by passing g_{1p}(t) through an ideal analog bandpass filter with a passband centered at $\Omega = (20k\pm6)\pi$

For example, to recover the signal $\cos(34\pi t)$, it will be necessary to employ a bandpass filter with a frequency response

$$H_r(j\Omega) = \begin{cases} 0.1, & (34 - \Delta)\pi \le |\Omega| \le (34 + \Delta)\pi \\ 0, & \text{otherwise} \end{cases}$$

where Δ is a small number

Likewise, we can recover the aliased baseband component $cos(6\pi t)$ from the sampled version of either $g_{2p}(t)$ or $g_{3p}(t)$ by passing it through an ideal lowpass filter with a frequency response

$$H_r(j\Omega) = \begin{cases} 0.1, & (6-\Delta)\pi \le |\Omega| \le (6+\Delta)\pi \\ 0, & \text{otherwise} \end{cases}$$

- There is no aliasing distortion unless the original continuous-time signal also contains the component $\cos(6\pi t)$
- Similarly, from either $g_{2p}(t)$ or $g_{3p}(t)$ we can recover any one of the frequency-translated versions, including the parent continuous-time signal $g_2(t)$ or $g_3(t)$ as the case may be, by employing suitable filters

- The conditions developed earlier for the unique representation of a continuous-time signal by the discrete-time signal obtained by uniform sampling assumed that the continuous-time signal is bandlimited in the frequency range from DC to some frequency Ω_T
- > Such a continuous-time signal is commonly referred to as a lowpass signal

- There are applications where the continuoustime signal is bandlimited to a higher frequency range $\Omega_L \le |\Omega| \le \Omega_H$ with $\Omega_L > 0$
- > Such a signal is usually referred to as the bandpass signal
- To prevent aliasing a bandpass signal can of course be sampled at a rate greater than twice the highest frequency, i.e. by ensuring

$$\Omega_{\rm T} \ge 2 \Omega_{\rm H}$$

- ➤ However, due to the bandpass spectrum of the continuous-time signal, the spectrum of the discrete-time signal obtained by sampling will have spectral gaps with no signal components present in these gaps
- Moreover, if Ω_H is very large, the sampling rate also has to be very large which may not be practical in some situations

- ➤ A more practical approach is to use under-sampling
- Let $\Delta\Omega = \Omega_H \Omega_L$ define the bandwidth of the bandpass signal
- \triangleright Assume first that the highest frequency Ω_H contained in the signal is an integer multiple of the bandwidth, i.e.,

$$\Omega_{\rm H} = {\rm M}(\Delta\Omega)$$

We choose the sampling frequency Ω_T to satisfy the condition

$$\Omega_{\rm T} = 2(\Delta\Omega) = 2\Omega_{\rm H}/{\rm M}$$

which is smaller than $2\Omega_{H}$, the Nyquist rate

> Substitute the above expression in

$$G_p(j\Omega) = \frac{1}{T} \sum_{k=-\infty}^{\infty} G_a(j(\Omega - k\Omega_T))$$

This leads to

$$G_p(j\Omega) = \frac{1}{T} \sum_{k=-\infty}^{\infty} G_a(j\Omega - j2k(\Delta\Omega))$$

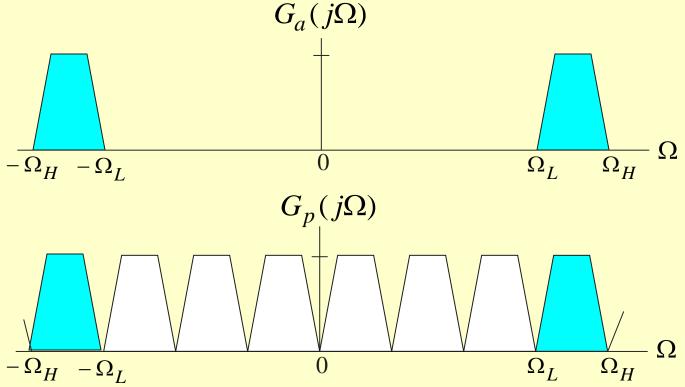
As before, $G_p(j\Omega)$ consists of a sum of $G_a(j\Omega)$ and replicas of $G_p(j\Omega)$ shifted by integer multiples of twice the bandwidth $\Delta\Omega$ and scaled by 1/T

> The amount of shift for each value of k ensures that there will be no overlap between all shifted replicas



no aliasing

> Figure below illustrate the idea behind



- As can be seen, $g_a(t)$ can be recovered from $g_p(t)$ by passing it through an ideal bandpass filter with a passband given by $\Omega_L \le |\Omega| \le \Omega_H$ and a gain of T
- Note: Any of the replicas in the lower frequency bands can be retained by passing through bandpass filters with passbands $\Omega_L\text{-} \ k(\Delta\Omega) \leq |\Omega| \leq \Omega_H\text{-} \ k(\Delta\Omega) \ , \ 1 \leq k \leq M\text{-}1$ providing a translation to lower frequency ranges

Exercise 3.16

➤ Determine the DTFT of each of the following sequences:

(a)
$$x_1[n] = \alpha^n \mu[n-1], \qquad |\alpha| < 1$$

(c)
$$x_3[n] = \alpha^n \mu[n+1], \quad |\alpha| < 1$$

Exercise 3.60

A 4.0s long segment of a continuous-time signal is uniformly sampled without aliasing and generating a finite-length sequence containing 8500 samples. What is the highest frequency component that could be present in the continuous-time signal?

Exercise 3.61

 \triangleright A continuous-time signal x(t) is composed of a linear combination of sinusoidal signals of frequencies 300Hz, 500Hz, 1.2kHz, 2.15kHz, and 3.5kHz. The signal x(t) is sampled at a 3.0-kHz rate, and the sampled sequence is passed an ideal lowpass filter with a cutoff frequency of 900Hz, generating a continuous-time signal y(t). What are the frequency components present in the reconstructed signal y(t)?