

Ch 5: Discrete-Time Fourier Transform:

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Continuous-time F.T.

Direct: $\hat{X}(j\omega) = \int_{-\infty}^{\infty} x(t) e^{-j\omega t} dt$

Inverse: $x(t) = \frac{1}{2\pi} \int_{-\infty}^{\infty} \hat{X}(j\omega) e^{j\omega t} d\omega$

The continuous-time Fourier Transform is NOT periodic in frequency:

$$\hat{X}(j\omega) \neq \hat{X}(j(\omega + 2\pi))$$

b/c: $e^{j(\omega + 2\pi)t} \neq e^{j\omega t}$

Discrete-time F.T.

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

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

a) $e^{j(\omega + 2\pi)n} = e^{j\omega n} \cdot \underbrace{e^{j2\pi n}}_{\text{For any integer } n \text{ is always } 1}$

↳ Only integrate over a range of 2π for inverse discrete-time Fourier Transform

Also: $\hat{X}(e^{j(\omega + 2\pi)}) = \hat{X}(e^{j\omega})$

The discrete-time Fourier Transform is always periodic in frequency

Properties:

Table 5.1 (linearity, time-shift, convolution, etc.)
Table 5.2 (pairs of DTFT)

5.8 Use Tables 5.1 & 5.2 to obtain the inverse DTFT

for $\hat{x}(e^{j\omega}) = \frac{1}{1-e^{-j\omega}} \left(\frac{\sin \frac{3}{2}\omega}{\sin \frac{\omega}{2}} \right) + 5\pi \delta(\omega)$

$-\pi < \omega < \pi$

What property in Table 5.1 is relevant? $\rightarrow$ 5.3.5 Accumulation:

$$\sum_{k=-\infty}^{\infty} x[k] \xrightarrow{\text{DTFT}} \frac{1}{1-e^{-j\omega}} \hat{x}(e^{j\omega}) + \pi \hat{x}(e^{j0}) \sum_{k=-\infty}^{\infty} \delta(\omega - 2\pi k)$$

$$\rightarrow \hat{x}(e^{j\omega}) = \frac{\sin \frac{3}{2}\omega}{\sin \frac{\omega}{2}} \rightarrow x_1[n] = ?$$

Table 5.2: What pairs of DTFT can we use to obtain $x_1[n]$?

Row #9: $x[n] = \begin{cases} 1 & |n| \leq N_1 \\ 0 & |n| > N_1 \end{cases} \rightarrow \frac{\sin(N_1 + \frac{1}{2})\omega}{\sin \frac{\omega}{2}}$

In our problem $N_1 = 1$

$\rightarrow x_1[n] = \begin{cases} 1 & |n| \leq 1 \\ 0 & |n| > 1 \end{cases} \rightarrow x_1[k] = \begin{cases} 1 & |k| \leq 1 \\ 0 & |k| > 1 \end{cases}$

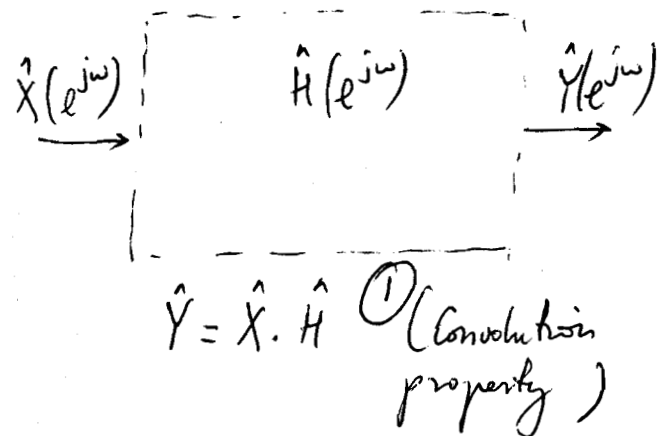
Let's apply Accumulation property 5.3.5 with this result:

$$\sum_{k=-\infty}^{\infty} x[k] \xrightarrow{\text{DTFT}} \frac{1}{1-e^{-j\omega}} \frac{\sin \frac{3}{2}\omega}{\sin \frac{\omega}{2}} + \pi \left[\frac{\sin \frac{3}{2}\omega}{\sin \frac{\omega}{2}} \right]_{\omega \rightarrow 0} \sum_{k=-\infty}^{\infty} \delta(\omega - 2\pi k)$$

$\downarrow$ L'Hopital Rule: $\left[\frac{\frac{3}{2} \cos \frac{3}{2}\omega}{\frac{1}{2} \cos \frac{\omega}{2}} \right]_{\omega \rightarrow 0} = 3$

$-\pi < \omega < \pi$
 $\hookrightarrow k=0$

If DTFT is applied to the combined system :



→ Parallel connection : both systems receive a same input

→ Series connection : input to 2nd system is the output to the 1st system.

How do we find $h_2[n]$?

$$y = y_1 + y_2 = x * h_1 + x * h_2 = x * (h_1 + h_2)$$

∴ $y = x * (h_1 + h_2)$ If we apply DTFT on both sides.

$$\hat{Y}(e^{j\omega}) = \hat{X}(e^{j\omega}) \cdot (\hat{H}_1 + \hat{H}_2)$$

Table 5.1 (Prop # 5.4 : Convolution)

Because of ① : $\hat{Y}(e^{j\omega}) = \hat{X}(e^{j\omega}) \cdot \hat{H}(e^{j\omega})$

$\hat{H} = \hat{H}_1 + \hat{H}_2$
 ↑ given ↑ can calculate from $h_2[n]$ given

First get $\hat{H}_2$, then $h_2[n] = \text{DTFT}^{-1}[\hat{H}_2]$

$$\hat{H}_2 = \hat{H} - \hat{H}_1$$

$$h_1[n] = \left(\frac{1}{3}\right)^n u[n] \longrightarrow \hat{H}_1(e^{j\omega}) = \frac{1}{1 - \frac{1}{3}e^{-j\omega}} = \frac{3}{3 - e^{-j\omega}}$$

Table 5.2 row # 8

$$a^n u[n] \xrightarrow{|a| < 1} \frac{1}{1 - ae^{-j\omega}}$$

$$\begin{aligned}\hat{H}_2 = \hat{H} - \hat{H}_1 &= \frac{-12 + 5e^{-j\omega}}{12 - 7e^{-j\omega} + e^{-j2\omega}} - \frac{3}{3 - e^{-j\omega}} \\&= \frac{(-12 + 5e^{-j\omega})(3 - e^{-j\omega}) - 3(12 - 7e^{-j\omega} + e^{-j2\omega})}{(12 - 7e^{-j\omega} + e^{-j2\omega})(3 - e^{-j\omega})} \\&= \frac{-36 + 27e^{-j\omega} - 5e^{-j2\omega} - 36 + 21e^{-j\omega} - 3e^{-j2\omega}}{36 - 33e^{-j\omega} + 10e^{-j2\omega} - e^{-j3\omega}} \\&= \frac{-72 + 48e^{-j\omega} - 8e^{-j2\omega}}{36 - 33e^{-j\omega} + 10e^{-j2\omega} - e^{-j3\omega}} \\&= \frac{-2(36 - 24e^{-j\omega} + 4e^{-j2\omega})}{36 - 33e^{-j\omega} + 10e^{-j2\omega} - e^{-j3\omega}}\end{aligned}$$

Division:

$$\begin{array}{r|l} 36 - 33e^{-j\omega} + 10e^{-j2\omega} - e^{-j3\omega} & 36 - 24e^{-j\omega} + 4e^{-j2\omega} \\ + & + 9e^{-j\omega} - 6e^{-j2\omega} + e^{-j3\omega} \\ \hline & 36 - 24e^{-j\omega} + 4e^{-j2\omega} + 0 \\ - & -36 + 24e^{-j\omega} - 4e^{-j2\omega} \\ \hline & 0 + 0 + 0 + 0 \end{array} \quad \frac{1}{4}e^{-j\omega} - 1$$

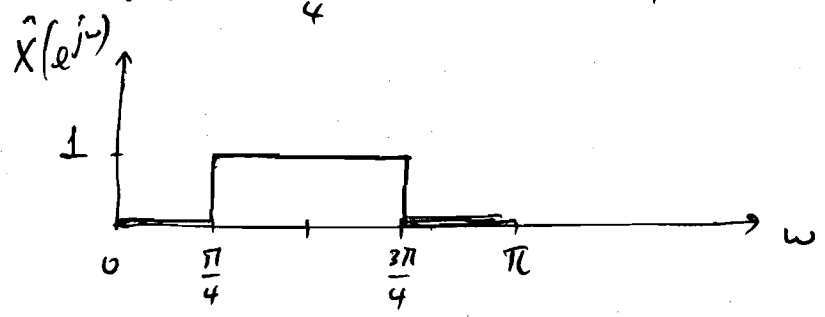
$\rightarrow 36 - 33e^{-j\omega} + 10e^{-j2\omega} - e^{-j3\omega} = (36 - 24e^{-j\omega} + 4e^{-j2\omega})\left(\frac{1}{4}e^{-j\omega} - 1\right)$

$$\hat{H}_2 = \frac{-2(36 - 24e^{-j\omega} + 4e^{-j2\omega})}{(36 - 24e^{-j\omega} + 4e^{-j2\omega})\left(\frac{1}{4}e^{-j\omega} - 1\right)} = \frac{2}{1 - \frac{1}{4}e^{-j\omega}}$$

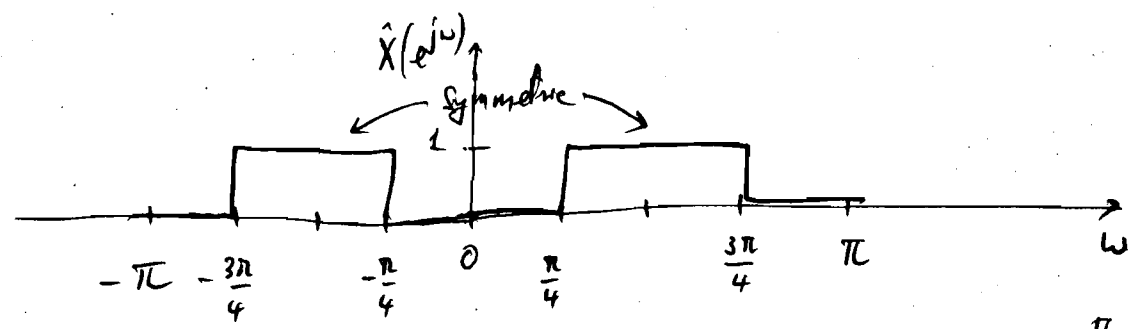
$h_2[n] = 2\left(\frac{1}{4}\right)^n u[n]$

Table 5.2 row #8

S.22 a) $\hat{X}(e^{j\omega}) = \begin{cases} 1 & \frac{\pi}{4} \leq |\omega| \leq \frac{3\pi}{4} \\ 0 & \frac{3\pi}{4} < |\omega| \leq \pi \end{cases}; \quad 0 \leq |\omega| < \frac{\pi}{4}$



Since $\hat{X}(e^{j(\omega+2\pi)}) = \hat{X}(e^{j\omega})$ DTFT is always periodic!



$$x[n] \stackrel{\text{DTFT}^{-1}}{=} \frac{1}{2\pi} \int_{-\pi}^{\pi} d\omega \hat{X}(e^{j\omega}) e^{j\omega n} = \frac{1}{2\pi} \int_{-\pi}^{\pi} \underbrace{d\omega \hat{X}(e^{j\omega})}_{\text{symmetric wrt } 0} e^{j\omega n}$$

$$= \frac{1}{2\pi} \int_{-\frac{3\pi}{4}}^{-\frac{\pi}{4}} d\omega 1 e^{j\omega n} + \frac{1}{2\pi} \int_{\frac{\pi}{4}}^{\frac{3\pi}{4}} d\omega 1 e^{j\omega n}$$

$$= \frac{1}{\pi j n} \left(e^{-j\frac{\pi}{4}n} - e^{-j\frac{3\pi}{4}n} \right) + \frac{1}{\pi j n} \left(e^{j\frac{3\pi}{4}n} - e^{j\frac{\pi}{4}n} \right)$$

$$\stackrel{(1)}{=} \frac{1}{\pi j n} \left(e^{j\frac{3\pi}{4}n} - e^{-j\frac{3\pi}{4}n} \right) + \frac{-1}{\pi j n} \left(e^{j\frac{\pi}{4}n} - e^{-j\frac{\pi}{4}n} \right)$$

$$= \frac{\sin \frac{3\pi}{4}n}{\pi n} - \frac{\sin \frac{\pi}{4}n}{\pi n} \quad \checkmark$$

$$\stackrel{(2)}{=} \frac{e^{-j\frac{\pi}{4}n}}{\pi j n} \left(e^{+j\frac{\pi}{4}n} - e^{-j\frac{\pi}{4}n} \right) + \frac{e^{j\frac{3\pi}{4}n}}{\pi j n} \left(e^{j\frac{\pi}{4}n} - e^{-j\frac{\pi}{4}n} \right)$$

$$= \frac{1}{\pi n} \left(e^{-j^n \frac{2\pi}{4}} + e^{j^n \frac{2\pi}{4}} \right) \sin \frac{\pi}{4} n$$

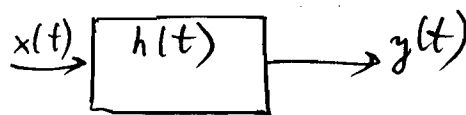
$$= \frac{2 \cos \frac{2\pi}{4} n \sin \frac{\pi}{4} n}{\pi n} \quad \checkmark$$

HW5 → due next Thursday.

ch 6: Time & Frequency Characterization of Signals & Systems

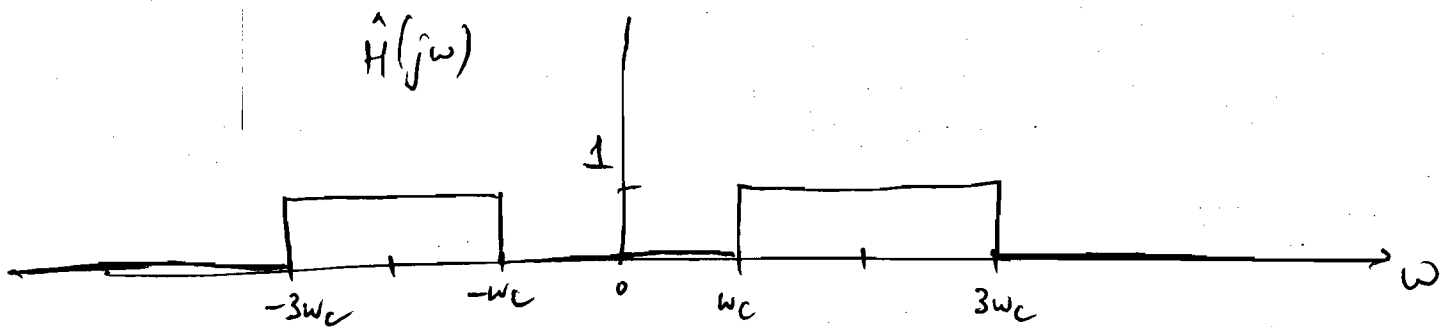
HW6: 6.5; 6.18; 6.19; 6.23; 6.27; 6.30; 6.31;
6.33; 6.40; 6.51

6.5 | System = continuous-time bandpass filter



$$\hat{H}(j\omega) = \begin{cases} 1 & \omega_c \leq |\omega| \leq 3\omega_c \\ 0 & \text{elsewhere} \end{cases} \quad ; \quad \omega_c = \text{cut-off frequency}$$

a) Determine $g(t)$ such that $\underline{h(t)} = g(t) \frac{\sin \omega_c t}{\pi t}$



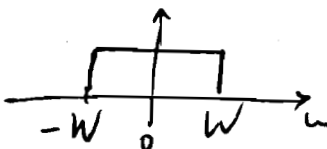
To find $g(t)$:

$$g(t) = \frac{\mathcal{F}^{-1}[\hat{H}(j\omega)]}{\frac{\sin \omega_c t}{\pi t}}$$

We need to find $h(t) = F^{-1}[\hat{H}]$

Since Ch 6 is application of Ch 4 & 5 to signals & systems.

Use Table 4.2:

$$\hat{X}(j\omega) = \begin{cases} 1 & |\omega| < W \\ 0 & |\omega| > W \end{cases}$$


$$\longleftrightarrow \frac{\sin Wt}{\pi t}$$

$$\rightarrow \hat{H}(j\omega) = \hat{X}(j(\omega - 2\omega_c)) + \hat{X}(j(\omega + 2\omega_c)); \quad W = \omega_c$$

frequency shift

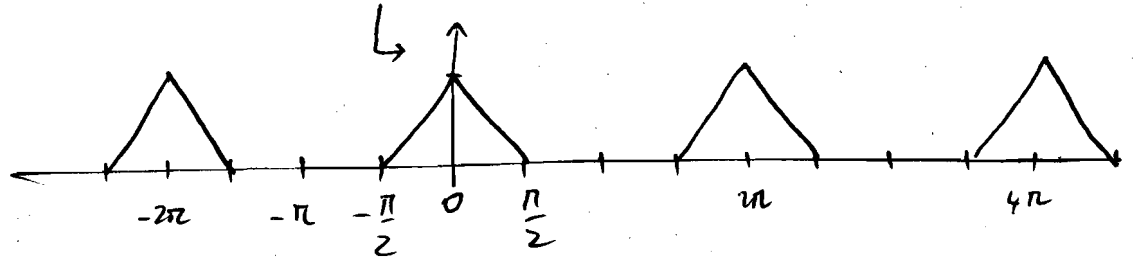
$$h(t) = e^{j2\omega_c t} \frac{\sin \omega_c t}{\pi t} + e^{-j2\omega_c t} \frac{\sin \omega_c t}{\pi t}$$

$$= (e^{j2\omega_c t} + e^{-j2\omega_c t}) \frac{\sin \omega_c t}{\pi t} = 2 \cos 2\omega_c t \frac{\sin \omega_c t}{\pi t}$$

$$\boxed{g(t) = \frac{h(t)}{\frac{\sin \omega_c t}{\pi t}} = 2 \cos 2\omega_c t}$$

b) $\omega_c \uparrow$ is $h(t)$ more or less concentrated about the origin? $\rightarrow$ Matlab code $\rightarrow$ extra credit $\frac{1}{2}$ HW 6

5.27/a) $x[n] \rightarrow \hat{X}(e^{j\omega})$



Sketch DTFT $w[n] = x[n]p[n]$, sketch $\hat{W}(e^{j\omega})$

(i) $p[n] = \cos \pi n$

Table 5.1 : sect 5.5 : $x[n]y[n] \rightarrow \frac{1}{2\pi} \int_{-\pi}^{\pi} \hat{X}(e^{j\theta})\hat{Y}(e^{j(\omega-\theta)})d\theta$

Sketch $\hat{W}(e^{j\omega}) = \frac{1}{2\pi} \int_{-\pi}^{\pi} d\theta \hat{X}(e^{j\theta})\hat{P}(e^{j(\omega-\theta)})$

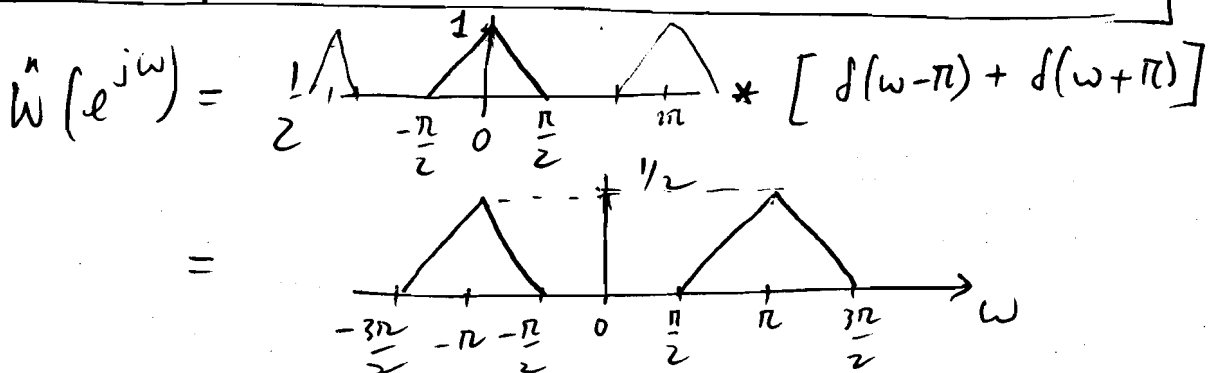
Table 5.2 : Find $\hat{P}(e^{j\theta})$

$\cos \omega_0 n \rightarrow \pi \sum_{\ell} [\delta(\omega - \omega_0 - 2\pi\ell) + \delta(\omega + \omega_0 - 2\pi\ell)]$
 $\cos \pi n \rightarrow \pi [\delta(\omega - \pi) + \delta(\omega + \pi)]$ ($\ell=0$ since we only need one interval $(-\pi, \pi)$)

$\hat{W}(e^{j\omega}) = \frac{1}{2\pi} \hat{X} * \pi [\delta(\omega - \pi) + \delta(\omega + \pi)]$

Convolution with a delta function is simple:

Notes p 26 : $z(\omega) * \delta(\omega - \omega_0) = z(\omega - \omega_0)$



$$(iv) \quad p[n] = \sum_{k=-\infty}^{\infty} \delta[n-2k]$$

Table 5.2: $\hat{p}(e^{j\omega})$:

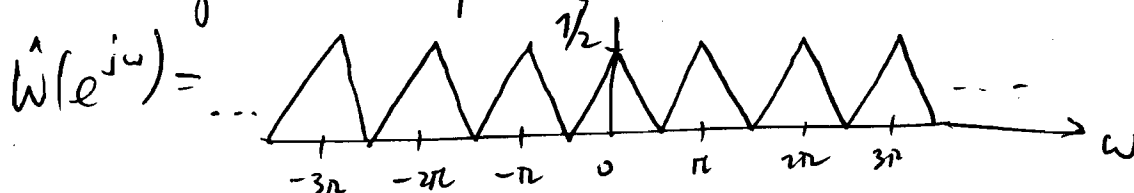
$$\sum_{k=-\infty}^{\infty} \delta[n-kN] \xrightarrow{\text{DTFT}} \frac{2\pi}{N} \sum_{k=-\infty}^{\infty} \delta(\omega - \frac{2\pi k}{N})$$

$$p[n] \quad (N=2) \quad \longrightarrow \quad \hat{p} = \pi \sum_{k=-\infty}^{\infty} \delta(\omega - k\pi)$$

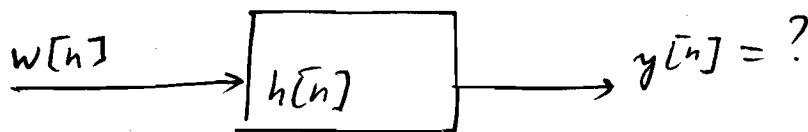
We keep this summation since it is part of the signal.

$$\hat{W}(e^{j\omega}) = \frac{1}{2\pi} \underbrace{\triangle_{-2\pi}^{2\pi}}_{x(e^{j\omega})} * \pi \sum_{k=-\infty}^{\infty} \delta(\omega - k\pi)$$

Convolution with our δ places the triangular pulses at positive & negative multiple of π 's



6



$$h[n] = \frac{\sin \pi n/2}{\pi n}$$

$w[n] = x[n] \cdot p[n]$, for different choices of $p[n]$

iv) $p[n] = \sum_{k=-\infty}^{\infty} \delta[n-2k] \rightarrow \hat{W}$, series of Δ pulses of amplitude $1/2$ centered at $\pm k\pi$

$$y[n] = w[n] * h[n]$$

Convolution property (Table 5.1)

$$\hat{Y}(e^{j\omega}) = \hat{W}(e^{j\omega}) \cdot \hat{H}(e^{j\omega})$$

$$h[n] = \frac{\sin \pi n/2}{\pi n} \rightarrow \hat{H}(e^{j\omega})$$

Table 5.2: $\frac{\sin Wn}{\pi n} \equiv \frac{W}{\pi} \text{sinc}\left(\frac{Wn}{\pi}\right) \rightarrow \hat{X}(e^{j\omega}) = \begin{cases} 1 & 0 \leq |\omega| \leq W \\ 0 & W < |\omega| \leq \pi \end{cases}$

↓
periodic w/ period of 2π

$h[n]$: $W = \frac{\pi}{2}$ $\rightarrow \hat{H}(e^{j\omega}) = \begin{cases} 1 & 0 \leq |\omega| \leq \frac{\pi}{2} \\ 0 & \frac{\pi}{2} < |\omega| < \pi \end{cases}$

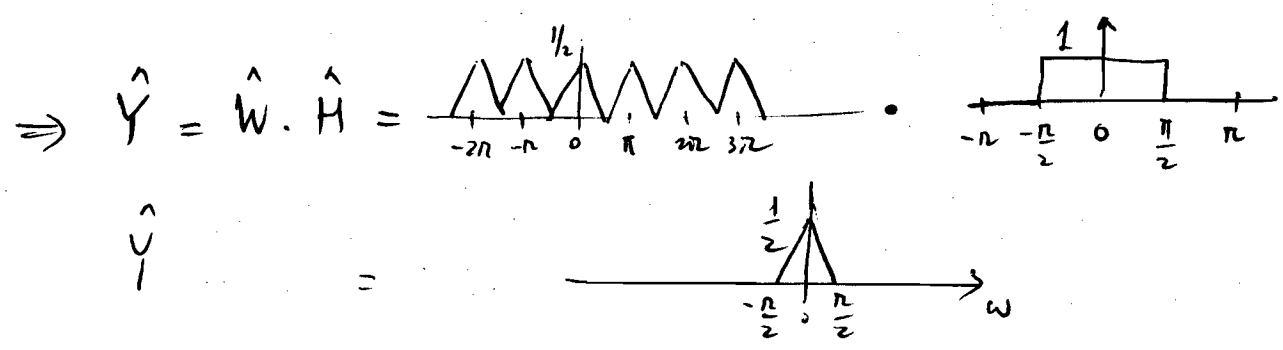
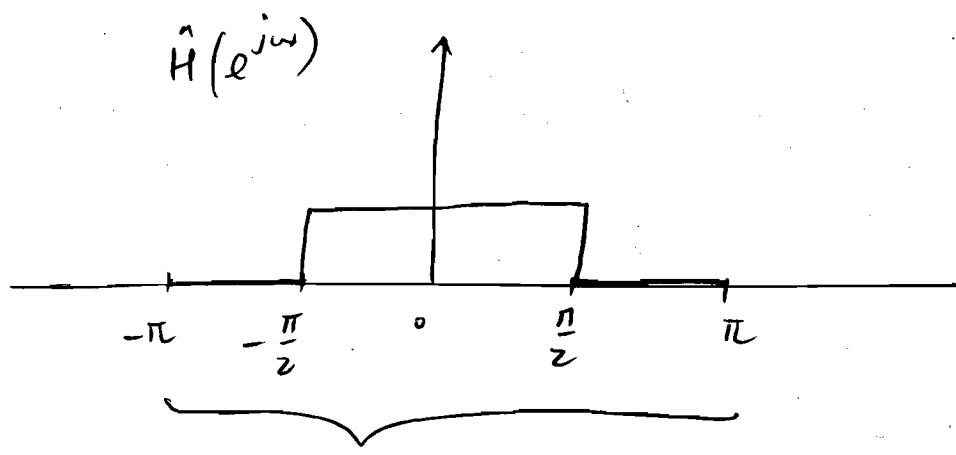
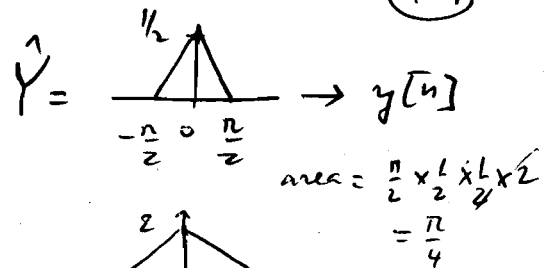
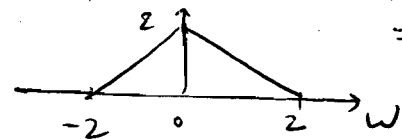


Table 5.2 does not give direct answer for



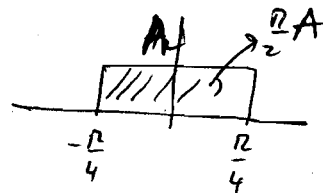
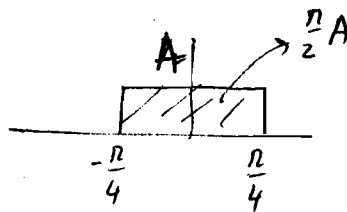
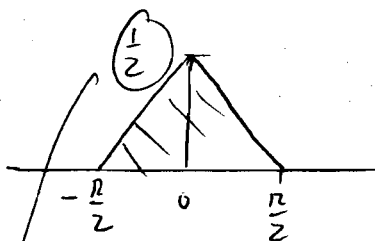
Problem 4.10 :
 we did.

$$\left(\frac{\sin t}{\pi t} \right)^2 \rightarrow \frac{1}{2\pi}$$



$$\text{area} = \frac{2 \times 2}{2} \times 2 \times \frac{1}{2} = 2$$

$$y[n] = \text{constant} \left(\frac{\sin \frac{\pi}{4} n}{\pi n} \right)^2$$



$$\frac{1}{2} = \frac{\pi}{4} A \times 2$$

$$A = \frac{1}{\pi}$$

$$\begin{cases} A & 0 \leq |w| \leq W \\ 0 & W \leq |w| \leq \pi \end{cases} \xrightarrow{\text{DTFT}^{-1}} \frac{1}{2} \frac{\sin Wn}{\pi n}$$

$$W = \frac{\pi}{4}$$

$$= A \frac{\sin \frac{\pi}{4} n}{\pi n}$$

5.19



$$\text{DTFT} \left[y[n] - \frac{1}{6} y[n-1] - \frac{1}{6} y[n-2] = x[n] \right]$$

$$\left[\begin{array}{l} \text{a) } \hat{H}(e^{j\omega}) ? \end{array} \right.$$

$$\hat{Y}(e^{j\omega}) - \frac{1}{6} e^{-j\omega} \hat{Y}(e^{j\omega}) - \frac{1}{6} e^{-2j\omega} \hat{Y}(e^{j\omega}) = \hat{X}(e^{j\omega})$$

$$\text{Since } \hat{H}(e^{j\omega}) = \frac{\hat{Y}(e^{j\omega})}{\hat{X}(e^{j\omega})} = \frac{1}{1 - \frac{1}{6} e^{-j\omega} - \frac{1}{6} e^{-2j\omega}}$$

$$\text{b) } h[n] = \text{DTFT}^{-1} [\hat{H}(e^{j\omega})]$$

Partial Fraction Expansion:

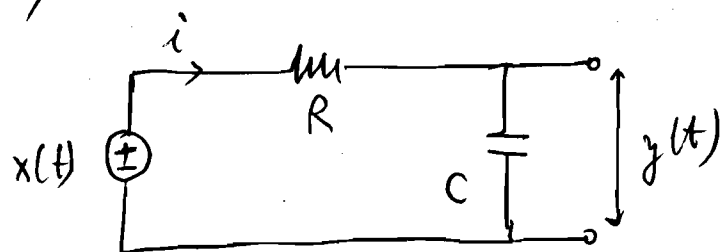
$$\hat{H}(e^{j\omega}) = \frac{1}{(1 - \frac{1}{2} e^{-j\omega})(1 + \frac{1}{3} e^{-j\omega})} = \frac{3/5}{1 - \frac{1}{2} e^{-j\omega}} + \frac{2/5}{1 + \frac{1}{3} e^{-j\omega}}$$

DTFT⁻¹ $\downarrow$ Table 5.2 (row #8)

$$h[n] = \frac{3}{5} \left(\frac{1}{2}\right)^n u[n] + \frac{2}{5} \left(-\frac{1}{3}\right)^n u[n]$$

Ch 6 (Cont.)

6.18



Can the step response be oscillatory?

$u(t) \rightarrow$ RC $\rightarrow$ can this oscillate? No.

Proof: $y(t) = F^{-1}[\hat{Y}] = F^{-1}[\hat{X} \cdot \hat{H}]$

$$x(t) = Ri + \underbrace{\frac{1}{C} \int i dt}_{y(t)}$$

$$\rightarrow i(t) = C \frac{dy}{dt}$$

$$\boxed{x(t) = RC \frac{dy}{dt} + y(t)}$$

input/output differential equation

Applying Fourier Transform on this equation:

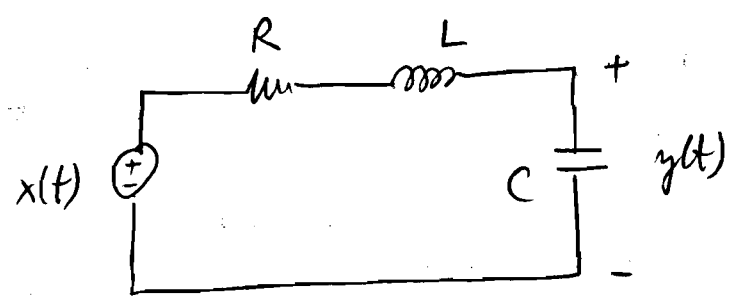
$$\hat{X} = RC j\omega \hat{Y} + \hat{Y} \rightarrow \hat{H} = \frac{\hat{Y}}{\hat{X}} = \frac{1}{RCj\omega + 1}$$

$$\text{Also: } F[u(t)] = \frac{1}{j\omega} + \pi \delta(\omega)$$

$$y(t) = F^{-1}[\hat{X} \cdot \hat{H}] = F^{-1}\left[\left(\frac{1}{j\omega} + \pi \delta(\omega)\right) \frac{1}{RCj\omega + 1}\right]$$

Table 4.2: exponential function of time, no oscillation.

6.19



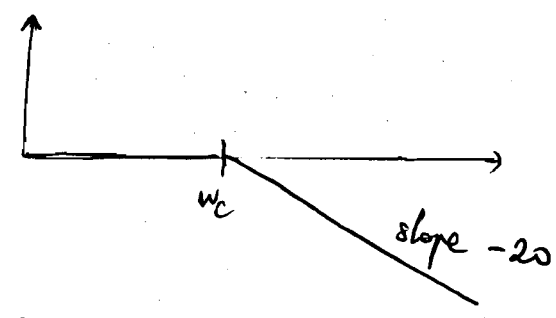
$u(t) \rightarrow$ RLC $\rightarrow$ can this oscillate?

$$\hat{H} = \frac{\hat{Y}}{\hat{X}} = \frac{\text{impedance at } C}{\text{total impedance}} = \frac{\frac{1}{j\omega C}}{R + j\omega L + \frac{1}{j\omega C}} = \frac{1}{j\omega RC + (j\omega)^2 LC + 1}$$

Voltage division using Phasors

2nd order pole.

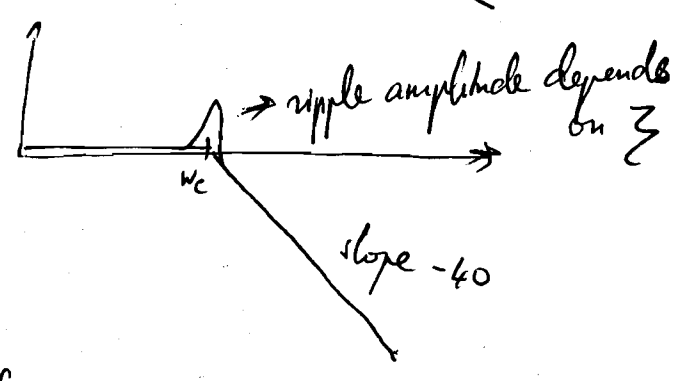
Bode Plot: 1st order pole:



2nd order pole:

$$\frac{1}{1 + 2(j\omega\tau\zeta) + (j\omega\tau)^2}$$

$\tau \downarrow$ $\zeta \downarrow$
time constant damping ratio



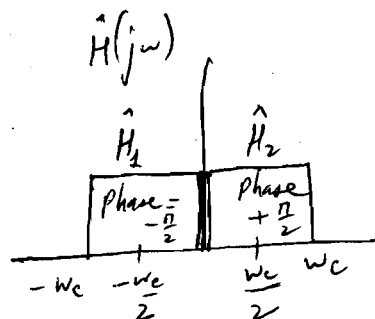
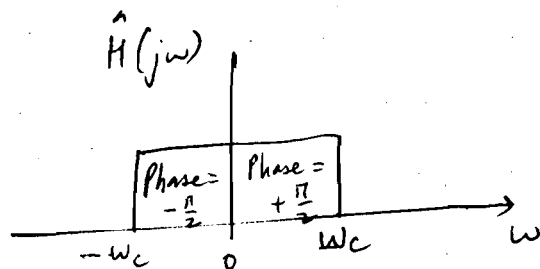
$$\tau = \sqrt{LC} \rightarrow 2\tau\zeta = RC$$

$$\left[\zeta = \frac{RC}{2\tau} = \frac{RC}{2\sqrt{LC}} = \frac{R}{2} \sqrt{\frac{C}{L}} \right]$$

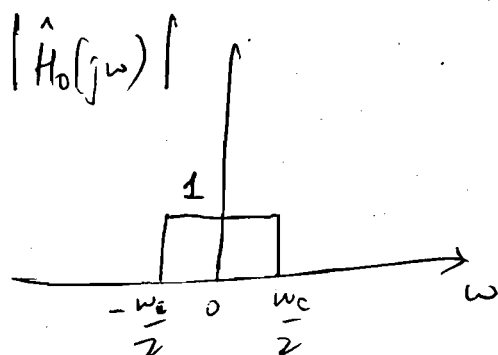
$$y(t) = F^{-1} \left[\left(\frac{1}{j\omega} + \pi \delta(\omega) \right) \frac{1}{j\omega RC + (j\omega\tau)^2 + 1} \right] \rightarrow \text{oscillation}$$

has a ripple depending on ζ

c) $\text{Phase}(\hat{H}(j\omega)) = \begin{cases} \frac{\pi}{2} & \omega > 0 \\ -\frac{\pi}{2} & \omega < 0 \end{cases}$



$$\hat{H}(j\omega) = \hat{H}_1(j\omega) + \hat{H}_2(j\omega) = \underbrace{-j|\hat{H}_0(j(\omega + \frac{\omega_c}{2}))|}_{\text{phase} = -\frac{\pi}{2}} + \underbrace{j|\hat{H}_0(j(\omega - \frac{\omega_c}{2}))|}_{\text{phase} = +\frac{\pi}{2}}$$



Shift in frequency = convolution with a delta function

$$\hat{H}(j\omega) = \underbrace{|\hat{H}_0(j\omega)|}_{\downarrow \text{Table 4.2 row \#9}} * \underbrace{\left[-j \delta\left(\omega + \frac{\omega_c}{2}\right) + j \delta\left(\omega - \frac{\omega_c}{2}\right) \right]}_{\downarrow \text{Table 4.2 row \#4}}$$

$$h(t) = \frac{\sin \frac{\omega_c}{2} t}{\pi t} \quad \left(-\frac{1}{\pi} \sin \frac{\omega_c}{2} t \right)$$

$$h(t) = \left(-\frac{1}{\pi} \right) \frac{\sin^2 \frac{\omega_c}{2} t}{\pi t}$$

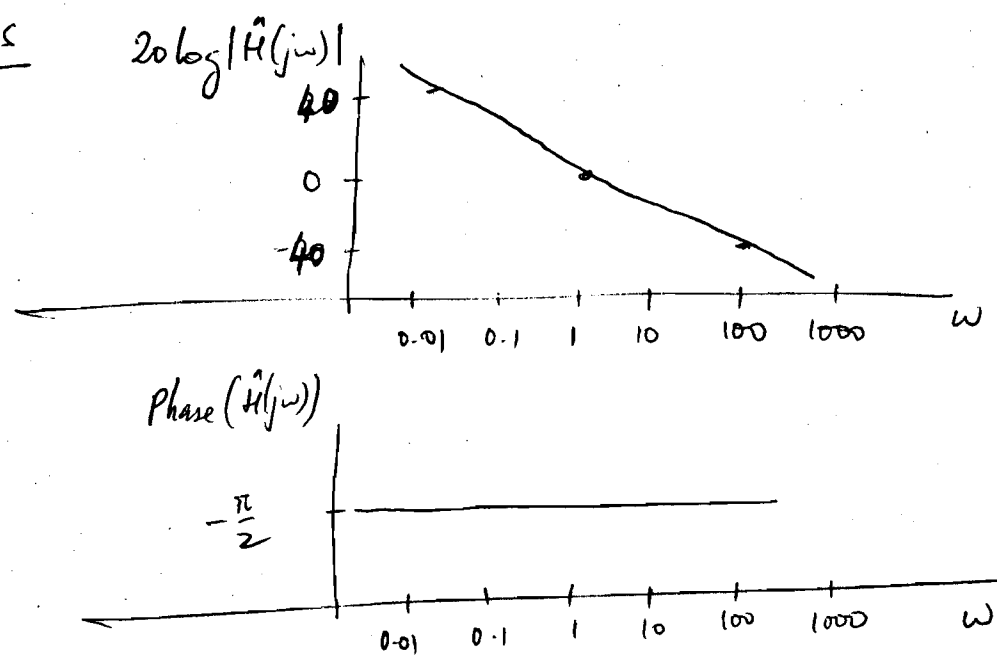
6.31

Integrator: $\hat{H}(j\omega) = \frac{1}{j\omega} + \pi \delta(\omega)$

b/c integration of a constant from $t = -\infty$
 at $\omega = 0$

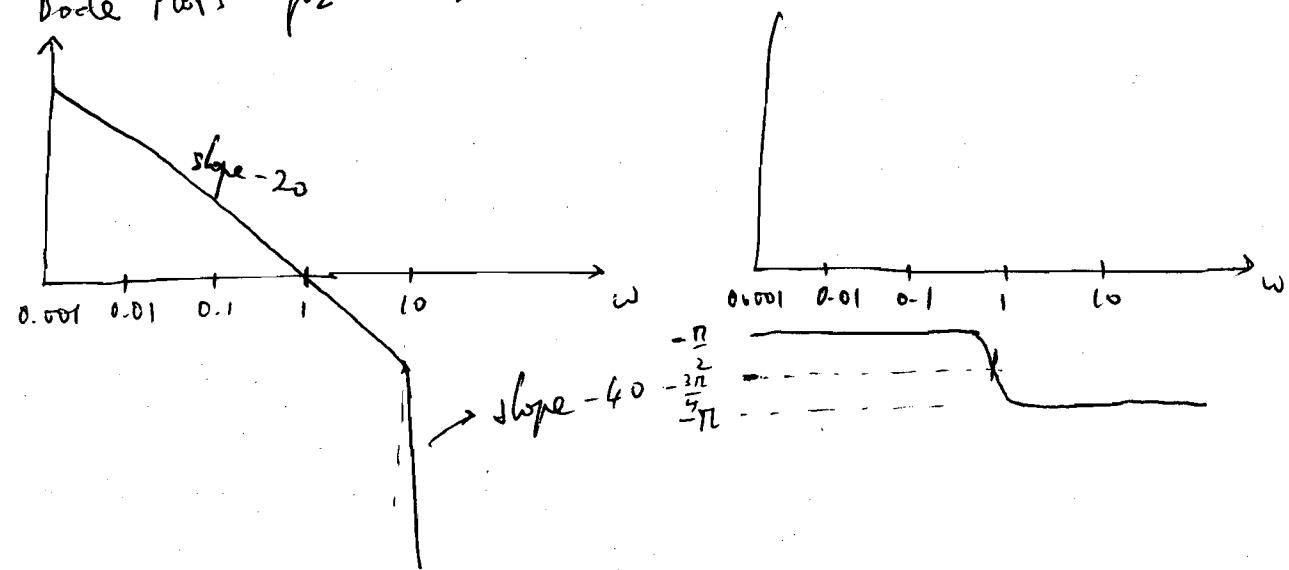
If only examine $\omega > 0 \rightarrow \begin{cases} 20 \log |\hat{H}(j\omega)| = 20 \log \left| \frac{1}{j\omega} \right| = -20 \log \omega \\ \text{Phase}(\hat{H}(j\omega)) = \text{Phase}(-j) = -\frac{\pi}{2} \end{cases}$

Bode Plots



(a) $\hat{H}(j\omega) = \frac{1}{j\omega(1 + j\frac{\omega}{10})} + \pi \delta(\omega)$ (Electric motor)

Bode Plots for $\omega > 0.001 \rightarrow 0$



Ch 7

Sampling

(11)

HW 7

7.7 ; 7.9 ; 7.15 ; 7.24 ; 7.30 ; 7.31 ; 7.40 ;
7.45 ; 7.49 ; 7.50