CSx25: Digital Signal Processing NCS224: Signals and Systems

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Digital Signal Processing – What?

Signal

- A signal is formally defined as "a function of one or more variables that conveys information on the nature of a physical phenomenon."
- \circ A signal, as the term implies, is a set of information or data.
- Signal Processing deals with the representation, transformation, and manipulation of signals and the information they contain.

System

 A signal is *applied to* a system as *input*, and the system *responds* to the signal by producing another signal called the *output*.

Study: Neso Academy- Signals and Systems

Outline

- Continuous Time Signals
- Discrete Time Signals



A segment from the vowel "o" of the word "hello"





A segment from the sound of a violin



Signal Operation













Example 1.1

Constant offset and gain

Consider the signal shown. Sketch the signals

a.
$$g_1(t) = 1.5 x(t) - 1$$

b.
$$g_{2}(t) = -1.3 x(t) + 1$$

Solution:







Interactive demo: sop_demo1

Experiment by varying parameters A and B.



Example 1.2

Arithmetic operations with continuous-time signals

Given the signals $x_1(t)$ and $x_2(t)$, sketch the signals

- a. $g_{1}\left(t
 ight)=x_{1}\left(t
 ight)+x_{2}\left(t
 ight)$
- b. $g_{2}\left(t
 ight)=x_{1}\left(t
 ight)\,x_{2}\left(t
 ight)$





Example 1.2 (continued)

Solution - Part(a):



$$x_{2}(t) = \begin{cases} rac{1}{2}t, & 0 < t < 2 \ -2t + 5, & 2 < t < 3 \ t - 4, & 3 < t < 4 \ 0, & ext{otherwise} \end{cases}$$



Example 1.2 (continued)

Solution - Part(b):









Interactive demo: sop_demo2

Experiment by varying applicable parameter values.



Example 1.3

Basic operations for continuous-time signals

Consider the signal x(t) shown. Sketch the following signals:

a.
$$g(t) = x(2t-5)$$
,

b.
$$h(t) = x(-4t+2)$$
.



Example 1.3 (continued)

Solution - Part(a):





Example 1.3 (continued)

Solution - Part(b):

$$egin{aligned} h_2\left(t
ight) &= h_1\left(t+0.5
ight) = x\left(4\left[t+0.5
ight]
ight) = x\left(4t+2
ight) \ h\left(t
ight) &= h_2\left(-t
ight) = x\left(-4t+2
ight) \end{aligned}$$



MATLAB Exercise 1.3

Integration and differentiation

Integration and differentiation operations are used extensively in the study of linear systems. Given a continuous-time signal x(t), a new signal g(t) may be defined as its time derivative in the form

$$g\left(t\right) = \frac{dx\left(t\right)}{dt}\tag{1.12}$$

A practical example of this is the relationship between the current $i_C(t)$ and the voltage $v_C(t)$ of an ideal capacitor with capacitance C as given by



Integration and differentiation

Similarly, a signal can be defined as the integral of another signal in the form

$$g(t) = \int_{-\infty}^{t} x(\lambda) \, d\lambda \tag{1.14}$$

The relationship between the current $i_L(t)$ and the voltage $v_L(t)$ of an ideal inductor can serve as an example of this. Specifically we have



Basic building blocks

- Unit-impulse function
- Unit-step function
- Unit-pulse function
- Unit-ramp function
- Unit-triangle function
- Sinusoidal signals

Basic building blocks



The value displayed next to the up arrow is not an amplitude value. Rather, it represents the area of the impulse function.

Unit-impulse function

Mathematical definition

$$\delta(t) = \begin{cases} 0, & \text{if } t \neq 0 \\ \text{undefined}, & \text{if } t = 0 \end{cases}$$
 $\int_{-\infty}^{\infty} \delta(t) dt = 1$

Scaling and time shifting:

$$a \ \delta \left(t-t_1
ight) = \left\{egin{array}{cc} 0 \ , & ext{if} \ t
eq t_1 \ ext{undefined} \ , & ext{if} \ t=t_1 \end{array}
ight.$$

and

$$\int_{-\infty}^{\infty}a\,\delta\left(t-t_{1}
ight)\,dt=a$$



Obtaining unit-impulse function from a rectangular pulse

$$ext{Let} \quad q\left(t
ight) = \left\{egin{array}{cc} rac{1}{a} \ , & |t| < rac{a}{2} \ & 0 \ , & |t| > rac{a}{2} \end{array}
ight.$$



As the pulse becomes narrower, it also becomes taller as shown in Figure. The area under the pulse remains unity. In the limit, as the parameter a approaches zero, the pulse approaches an impulse.



Sampling property of the unit-impulse function



The function f(t) must be continuous at $t = t_1$.

The impulse function has two fundamental properties that are useful. The first one, referred to as the *sampling property*

Sifting property of the unit-impulse function

$$\int_{-\infty}^{\infty}f\left(t
ight)\,\delta\left(t-t_{1}
ight)\,dt=f\left(t_{1}
ight)$$

$$\int_{t_{1}-\Delta t}^{t_{1}+\Delta t}f\left(t
ight)\,\delta\left(t-t_{1}
ight)\,dt=f\left(t_{1}
ight)$$

The function f(t) must be continuous at $t = t_1$. Also, $\Delta t > 0$.

<u>Shifting property</u>: The integral of the product of a function f(t) and a timeshifted unit-impulse function is equal to the value of f(t) evaluated at the location of the unit impulse.

Unit-step function



Time shifting the unit-step function:

$$u\left(t-t_{1}
ight) = \left\{egin{array}{cc} 1 ext{ , } t>t_{1} \ 0 ext{ , } t< t_{1} \end{array}
ight.$$



we need to model a signal that is *turned on or off* at a specific time instant.

Using the unit-step function to turn a signal on

$$x\left(t
ight)=\sin\left(2\pi f_{0}t
ight)\,u\left(t-t_{1}
ight)=\left\{egin{array}{cc} \sin\left(2\pi f_{0}t
ight)\,,&t>t_{1}\ 0\,,&t< t_{1} \end{array}
ight.$$



Using the unit-step function to turn a signal off

$$x\left(t
ight)=\sin\left(2\pi f_{0}t
ight)\,u\left(-t+t_{1}
ight)=\left\{egin{array}{cc} \sin\left(2\pi f_{0}t
ight)\,,&t< t_{1}\ 0\,,&t>t_{1} \end{array}
ight.$$



Unit-pulse function



a rectangular pulse with unit width and unit amplitude, centered around the origin

Constructing a unit-pulse from unit-step functions

 $\Pi\left(t
ight)=u\left(t+rac{1}{2}
ight)-u\left(t-rac{1}{2}
ight)$





Unit-ramp function

Mathematical definition

$$r\left(t
ight)=\left\{egin{array}{cc}t,&t\geq0\0,&t<0\end{array}
ight.$$

y $r\left(t
ight)=t\,u\left(t
ight)$



Unit-triangle function

 $egin{aligned} & ext{Mathematical definition} \ & & \Lambda\left(t
ight) = \left\{egin{aligned} t+1, & -1 \leq t < 0 \ -t+1, & 0 \leq t < 1 \ & 0, & ext{otherwise} \end{aligned}
ight.$


Sinusoidal signals

Sinusoidal signal

 $x\left(t
ight)=A\,\cos\left(\omega_{0}t+ heta
ight)$

A: Amplitude ω_0 : Radian frequency (rad/s) θ : Phase (radians)



MATLAB Exercise 1.5

Interactive demo: sin demo2

Experiment by varying the amplitude A, the frequency f_0 and the phase θ .

	Continuous-Time Sinusoidal Signal			
Refer to: Pages 27 and 28, Egns. (1.44) through (1.47), Fig. 1.41.	8 x (t)			
$\begin{split} s\left(t\right) &= A \cos\left(2\pi f_0 t + \theta\right) \\ A &= 2, \qquad f_0 = 150 \text{ Hz}, \\ \theta &= 45^4 \end{split}$	6 			
Ampitude (A): 2 4 Frequency (f0) in Hz: 150 4				
Phase (theta) in degrees: 45 4 Ø Display annotations	$\epsilon_x = -\frac{\theta}{2\pi f_0} = -0.833 \text{ ms}$			
	-6 -8 -20 -15 -10 -5 0 5 10 15 2 <i>i</i> (ms)			

Real vs. complex signals

Complex signal in Cartesian form

 $x\left(t
ight)=x_{r}\left(t
ight)+j\,x_{i}\left(t
ight)$

$$|x(t)| = \left[x_r^2(t) + x_i^2(t)
ight]^{1/2}$$

 $\measuredangle x(t) = an^{-1} \left[rac{x_i(t)}{x_r(t)}
ight]$

Complex signal in polar form

$$x\left(t
ight)=\left|x\left(t
ight)
ight|\,e^{j\,\measuredangle x\left(t
ight)}$$

$$|x_r(t) = |x(t)| \, \cos{(\measuredangle x(t))}$$

$$x_i(t) = |x(t)| \, \sin\left(\measuredangle x(t)
ight)$$

Signal Classifications

Periodic signals

Definition

A signal is said to be *periodic* if it satisfies

$$x\left(t+T_{0}
ight) =x\left(t
ight)$$

at all time instants t, and for a specific value of $T_0 \neq 0$.



If a signal is periodic with period T_0 , then it is also periodic with periods of $2T_0, 3T_0, \ldots, kT_0, \ldots$ where k is any integer.

The <u>fundamental frequency</u> of a periodic signal is defined as the reciprocal of its fundamental period: $f_0 = 1 / T_0$

Example 1.4

Working with a complex periodic signal

Consider a signal defined by

$$x(t) = x_{r}(t) + j x_{i}(t)$$

$$=A\,\cos\left(2\pi f_0t+ heta
ight)+j\,A\,\sin\left(2\pi f_0t+ heta
ight)$$

Graph the components in Cartesian and polar representations of this signal.



Example 1.4: Working with a complex periodic signal

Consider a signal defined by

$$x(t) = x_r(t) + x_i(t)$$

= $A \cos(2\pi f_0 t + \theta) + j A \sin(2\pi f_0 t + \theta)$

Using Eqns. (1.57) and (1.58), polar complex form of this signal can be obtained as $x(t) = |x(t)| e^{j \angle x(t)}$, with magnitude and phase given by

$$|x(t)| = \left[\left[A \cos \left(2\pi f_0 t + \theta \right) \right]^2 + \left[A \sin \left(2\pi f_0 t + \theta \right) \right]^2 \right]^{1/2} = A$$
(1.66)

and

$$\measuredangle x(t) = \tan^{-1} \left[\frac{\sin \left(2\pi f_0 t + \theta \right)}{\cos \left(2\pi f_0 t + \theta \right)} \right] = \tan^{-1} \left[\tan \left(2\pi f_0 t + \theta \right) \right] = 2\pi f_0 t + \theta$$
(1.67)

respectively. In deriving the results in Eqns. (1.66) and (1.67) we have relied on the appropriate trigonometric identities.⁴ Once the magnitude |x(t)| and the phase $\measuredangle x(t)$ are obtained, we can express the signal x(t) in polar complex form:

$$x(t) = |x(t)| e^{j \angle x(t)} = A e^{j(2\pi f_0 t + \theta)}$$
(1.68)

The components of the Cartesian and polar complex forms of the signal are shown in Fig. 1.44. The real and imaginary parts of x(t) have a 90 degree phase difference between them. When the real part of the signal goes through a peak, the imaginary part goes through zero and vice versa. The phase of x(t) was found in Eqn. (1.66) to be a linear function of the

⁴ $\cos^2(a) + \sin^2(a) = 1$, and $\tan(a) = \sin(a) / \cos(a)$.

Deterministic vs. Random signals

Deterministic signals are those that can be described completely in the analytical form in the time domain.

Random signals, on the other hand, are signals that occur due to random phenomena that cannot be modeled analytically. An example of a random signal is the vibration signal recorded during an earthquake by a seismograph.

Energy computations

Normalized energy of a signal

$$E_{x}=\int_{-\infty}^{\infty}x^{2}\left(t
ight) \,dt$$

if the integral can be computed.

Normalized energy of a complex signal

$$E_{x}=\int_{-\infty}^{\infty}|\,x\left(t
ight)|^{2}\,dt$$

if the integral can be computed.

$$E = \int_{-\infty}^{\infty} v(t) i(t) dt = \int_{-\infty}^{\infty} \frac{v^2(t)}{R} dt \qquad \qquad E = \int_{-\infty}^{\infty} v(t) i(t) dt = \int_{-\infty}^{\infty} R i^2(t) dt$$

With physical signals and systems, the concept of energy is associated with a *signal that is applied to a load*.

The signal source delivers the energy which must be *dissipated by the load*.

Energy and Power

Time averaging operator

Time average of a signal periodic with period T_0

$$\left\langle x\left(t
ight)
ight
angle =rac{1}{T_{0}}\int_{-T_{0}/2}^{T_{0}/2}x\left(t
ight)\,dt$$

Time average of an aperiodic signal

$$\left\langle x\left(t
ight)
ight
angle =\lim_{T
ightarrow\infty}\left[rac{1}{T}\int_{-T/2}^{T/2}x\left(t
ight)\,dt
ight]$$

We will use the operator $\langle x(t) \rangle$ to indicate the time average.

Power computations

Normalized instantaneous power (real signal)

 $p_{ ext{norm}}(t) = x^2\left(t
ight)$

Normalized instantaneous power (complex signal)

$$p_{\mathrm{norm}}(t) = \left|x\left(t
ight)
ight|^{2}$$

Normalized average power (real signal)

 $P_{x}=\left\langle x^{2}\left(t
ight)
ight
angle$

Normalized average power (complex signal)

$$P_{x}=\left\langle \left|x\left(t
ight)
ight|^{2}
ight
angle$$

Energy signals vs. power signals

- Energy signals are those that have finite energy, and zero power. $E_x < \infty$, and $P_x = 0$.
- Power signals are those that have finite power and infinite energy. $E_x o \infty$, and $P_x < \infty$.

all voltage and current signals that can be generated in the laboratory or that occur in the electronic devices that we use in our daily lives are <u>energy</u> <u>signals</u>.

A power signal is impossible to produce in any practical setting since doing so would require an infinite amount of energy. The concept of a power signal exists as a mathematical idealization only.

Symmetry properties

Even symmetry

A real-valued signal is said to have *even* symmetry if it has the property

$$x\left(-t
ight) =x\left(t
ight)$$

for all values of t.

Odd symmetry

A real-valued signal is said to have *odd symmetry* if it has the property

$$x\left(-t
ight) =-x\left(t
ight)$$

for all values of t.







Symmetry properties

Graphical representation of sinusoidal signals using phasors





Discrete-time signals



Discrete-time signals are not defined <u>at **all** time instants</u>. Instead, they are defined only <u>**at time instants**</u> that are integer multiples of a fixed time increment T, that is, at t = nT.























Signal operations (continued)

Time scaling example (downsampling)

g[n]=x[2n]



Signal operations (continued)

Time scaling example (downsampling)

g[n] = x[3n]



Signal operations (continued)

An alternative form of time scaling (upsampling)

g[n] = x[n/2] How do we handle odd values of n?

 $g[n] = \left\{egin{array}{cc} x[n/2] \ , & ext{if } n/2 ext{ is integer} \ 0 \ , & ext{otherwise} \end{array}
ight.$



Signal operations (continued)



g[n]=x[-n]



Basic building blocks

- Unit-impulse function
- Unit-step function
- Unit-ramp function
- Sinusoidal signals

Basic building blocks

Unit-impulse function





Scaling and time shifting:

$$a\,\delta[n-n_1]=\left\{egin{array}{cc}a\ ,&n=n_1\ 0\ ,&n
eq n_1\end{array}
ight.$$



Sampling property of the unit-impulse function



Unit-step function



Time shifting the unit-step function:

$$u[n-n_1] = \left\{egin{array}{ccc} 1 \ , & n \geq n_1 \ 0 \ , & n < n_1 \end{array}
ight.$$



Unit-ramp function





Characteristics of discrete-time sinusoids

- For continuous-time sinusoidal signal $x_a(t) = A \cos(\omega_0 t)$: ω_0 is in rad/s.
- For discrete-time sinusoidal signal $x[n] = A \cos{(\Omega_0 n)}$: Ω_0 is in radians.

$$egin{aligned} x_a\left(t
ight) &= A\cos\left(\omega_0 t + heta
ight) & x[n] = &x_a\left(nT_s
ight) & \Omega_0 &= &\omega_0 T_s \ &= &A\cos\left(\omega_0 T_s n + heta
ight) & F_0 &= &f_0 T_s \ &= &A\cos\left(2\pi f_0 T_s n + heta
ight) & \Omega_0 &= &2\pi F_0 \end{aligned}$$





Real vs. complex signals

Complex	signal in	Cartesian	form
	x[n] = x	$r[n] + j x_i$	$_{i}[n]$

$$|x[n]| = \left(x_r^2[n] + x_i^2[n]
ight)^{1/2}$$

$$\measuredangle x[n] = an^{-1}\left(rac{x_i[n]}{x_r[n]}
ight)$$

Complex signal in polar form $x[n] = |x[n]| \; e^{j \measuredangle x[n]}$

$$x_r[n] = |x[n]| \cos{(\measuredangle x[n])}$$

$$x_i[n] = |x[n]| \sin(\measuredangle x[n])$$

Signal Classifications

Periodic signals

Definition

A signal is said to be *periodic* if it satisfies

$$x[n+N] = x[n]$$

for all integer n and for a specific value of $N \neq 0$.



► MATLAB Exercise 1.7

If a signal is periodic with period N, then it is also periodic with periods of $2N, 2N, \ldots, kN, \ldots$ where k is any integer.

Energy computations

Normalized energy of a signal

$$E_x = \sum_{\infty}^\infty x^2[n]$$

if the result of the summation can be computed.

Normalized energy of a complex signal

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

if the result of the summation can be computed.

Energy and Power

Power computations

Normalized avg. power (real signal) $P_x = ig\langle \, x^2[n] \, ig
angle$

Periodic signal:

$$P_x=rac{1}{N}\sum_{n=0}^{N-1}x^2[n]$$

Non-periodic signal:

$$P_x = \lim_{M o \infty} \left[rac{1}{2M+1} \sum_{n=-M}^M x^2[n]
ight]$$

Normalized avg. power (complex signal)
$$P_x = ig\langle |x[n]|^2ig
angle$$

Periodic signal:

$$P_x = rac{1}{N}\sum_{n=0}^{N-1} ig|x[n]ig|^2$$

Non-periodic signal:

$$P_{x} = \lim_{M o \infty} \, \left[\, rac{1}{2M+1} \sum_{n=-M}^{M} \left| x[n]
ight|^{2} \,
ight]$$

Symmetry properties

Even symmetry

A real-valued signal is said to have *even* symmetry if it has the property

x[-n]=x[n]

for all integer values of n.



A real-valued signal is said to have *odd symmetry* if it has the property

x[-n] = -x[n]

for all integer values of n.





Symmetry properties
1.4 Discrete-Time Signals

MATLAB Exercise 1.6

Part (a)

Compute and graph the signal

 $x_1[n] = \set{1.1, \ 2.5, \ 3.7, \ 3.2, \ 2.6}_{n=5}$

for the index range $4 \le n \le 8$.

n = [4:8]; x1 = [1.1,2.5,3.7,3.2,2.6]; stem(n,x1);



Conclusion

1 Signal Representation and Modeling

Chapter Objectives			
1.1	Introd	luction	
1.2	Mathematical Modeling of Signals		
1.3	$Continuous-Time \ Signals \ . \ . \ . \ . \ . \ . \ . \ . \ . \ $		
	1.3.1	Signal operations	
	1.3.2	Basic building blocks for continuous-time signals	
	1.3.3	Impulse decomposition for continuous-time signals	
	1.3.4	Signal classifications	
	1.3.5	Energy and power definitions	
	1.3.6	Symmetry properties	
	1.3.7	Graphical representation of sinusoidal signals using phasors $\ . \ . \ .$	
1.4	Discre	Discrete-Time Signals	
	1.4.1	Signal operations	
	1.4.2	Basic building blocks for discrete-time signals	
	1.4.3	Impulse decomposition for discrete-time signals	
	1.4.4	Signal classifications	
	1.4.5	Energy and power definitions	
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