

Signals and Systems Lecture 6: Fourier Applications

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Winter 2012

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Filtering

Frequency Shaping Filters Frequency Selective Filters Lowpass Filters Highpass Filters Bandpass Filters Ideal Filters Non-ideal Filters

DT Filters

Magnitude and Phase of Fourier Transform

Magnitude-Phase Representation for Freq. response of LTI system Log Magnitude and Bode plots

Sampling

Sampling Effect in Freq. Interpolation DT Processing of CT Signals C/D Converter

D/C Converter

Filtering

▶ Filtering: is a process to

- Change the relative frequency components
- Eliminate some frequency components
- The filters can be
 - Frequency shape filter: changes the shape of spectrum
 - Frequency selective filter: passes some frequencies and significantly attenuate or eliminate others
- ► For LTI systems, we have: $Y(j\omega) = H(j\omega)X(j\omega)$
- Therefore for LTI systems filtering is defining proper frequency response H(jω)

Frequency Shaping Filters

- Example: In audio systems such filters allow the listener to change the relative amount of low frequency energy (bass) and high frequency energy (treble).
- Example: a differentiator: $y(t) = \frac{dx}{dt} \rightsquigarrow Y(j\omega) = j\omega X(j\omega)$
 - $H(j\omega) = j\omega$
 - The larger ω the more amplification will receive
 - In control engineering such filter are employed for improving transient response or changing rapid variations (Proportional Differentiators (PD))





Example Cont'd

- Another application of differentiator filters is to enhance edges in picture processing
 - A black-wight picture has a two dimensional signal in x and y directions
 - It requires a two dimensional Fourier series
 - Abrupt changes of brightness across edges leads to more concentration at higher frequency
 - Passing the signal from differentiator enhance this concentration and make it more clear





Frequency Selective Filters

- ► This filters keep some band of frequencies and eliminate others.
- Example: If there is a noise in an audio recording in high frequency band, it can be removed by such filters
- Example: In Amplitude Modulation (AM), information is transmitted from different sources simultaneously s.t. each channel puts its information in separate frequency band. At receiver (in home radio/TV)
 - ► Frequency Selective Filters separate the individual channels
 - ► Frequency Shaping Filters (like equalizer) adjust the quality of tone
- Based on the bound that the Frequency Selective Filters pass, these filters can be categorized to
 - Lowpass filters
 - Highpass filters
 - Bandpass filters

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Lowpass Filters

 \blacktriangleright They passes the lower freqs. (freq. around $\omega=$ 0) and attenuate or reject higher freqs.





Highpass Filters

They passes the high freqs. and attenuate or reject low freqs.
In CT





Bandpass Filters

They passes a band of freqs. and attenuate or reject low and high freqs.
In CT



► In DT $rac{1}{2\pi}$, $rac{1}{\pi}$, $rac{2\pi}{2\pi}$, $rac{2\pi}{\pi}$, $rac{$



- ▶ Pass Band : The band of freq. that is passed through filter
- Stop Band: The band of freq that is rejected by filter
- Cutoff Freq.: The border between pass band and stop band



Ideal Filters

- An ideal filter completely eliminates all signals info at stop band while passing those in pass band unchanged:
- An ideal lowpass filter:
 - ▶ In pass band : $|H(j\omega)| = 1, \measuredangle H(j\omega) = 0$
 - In stop band $|H(j\omega)| = 0$
 - It is symmetric around $\omega = 0$
- An ideal low-pass filter can be realized mathematically by multiplying a signal by the rectangular function in the frequency domain

$$\bullet \quad H(j\omega) = \begin{cases} 1 & |\omega| \le \omega_c \\ 0 & |\omega| > \omega_c \end{cases}$$

- or, convolution with sinc function (its impulse response), in the time domain
- Ideal filters are good for system analysis
- But they are not realizable and implementable in practice

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Ideal Filter, Example:





Ideal Filter, Example:



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Example Cont'd

- Lowpass filter is not casual (h(t)/h[n]) is not zero for t < 0/n < 0
- Therefore it is not implementable in real
- Moreover in some applications like suspension system oscillating behavior of impulse response of the filter is not desirable.
- In freq. the width of pass band is proportional to ω_c; in time, the width of the main lobe is proportional to ¹/_{w_c}
 - To expand pass band in freq. impulse response of the filter should be narrower
- Now let us study the step response of these filters
- Reconsider $s(t) = \int_{-\infty}^{t} h(\tau) d\tau / s[n] = \sum_{-\infty}^{n} h[m]$
- The step responses have overshoot comparing to the final value and they have oscillating response, none of them are desirable

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Ideal Filter, Example:



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Phase shifting in Ideal Filters

An ideal filter with linear phase (in pass band) results in a simple time shifting the filter in time domain.





Non Ideal Filters

- ► As we said the the ideal filters cannot be made in practice
- Moreover sometimes the sharp ending bandpass is not always desirable.
 - For example, if the signals to be separated do not lie in totally disjoint frequency bands.
 - A typical situation to separating them is a gradual transition from passband to stopband.
 - ► The transition between passband and stop band is named transition band



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- A non-ideal low pass filter has three parts: pass band, transition band, stop band
- ► Deviation from unity of ±δ₁ is allowed in the passband
- Deviation of δ₂ from zero is allowed in the stopband.
- passband ripple: The amount by which the frequency response differs from unity in the passband
- stopband ripple The amount by which it deviates from zero in the stopband
- ω_p : passband edge; ω_s : stopband edge.
- transition band frequency range from ω_p to ω_s
- Similar definitions are applicable for DT non-ideal filters





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Non-Ideal Filters

- To control the behavior of the filter in time domain, step respond of the filter in investigated.
- The most important and popular indices are:
 - ► Rise time (t_r) the time for the signal to get to the final value for the first time
 - Overshoot the maximum value minus the step value divided by the step value
 - ▶ Settling time the time required for signal to reach and remain within a given error band (5% or 2%) of its final value.

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Non-ideal Filters

- ► The ideal filters have great performance in freq. but not acceptable performance in time, they are not implementable.
- Non-ideal filters intend to compromise between freq. performance and time performance.
- ► A simple example of a non-ideal low pass filter: an RC circuit
 - Input: Voltage source v_s(t); Output: capacitor voltage V_c(jω) = H_L(jω)V_s(jω)





A non-ideal low pass filter cont'd





A non-ideal low pass filter cont'd

- $h(t) = \frac{1}{RC} e^{-\frac{t}{RC}} u(t)$
- step response: $s(t) = [1 e^{-\frac{t}{RC}}]u(t)$
- $\tau = RC$
- ► To decrease the pass band in freq. RC↑ ~>> in step response, it takes longer to get to the final value!



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A non-ideal high pass filter

- The same RC circuit But
- ► Voltage source $v_s(t)$; Output: resistor voltage $V_R(j\omega) = H_H(j\omega)V_s(j\omega)$

►
$$v_R = RC \frac{dv_C}{dt} \rightsquigarrow H_H(j\omega) = \frac{RCj\omega}{1+j\omega RC} = 1 - H_L(j\omega)$$





A non-ideal high pass filter cont'd

- Magnitude and phase of freq. response
 - It passes the signal which freq. $|\omega| \ge \frac{1}{RC}$ with min attenuation



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A non-ideal high pass filter cont'd

- Step response of the filter: $s(t) = e^{-\frac{t}{RC}}u(t)$
- ▶ By *RC*↑
 - It takes longer time for step response to reach to the final value
 - ▶ Pass band of filter is extended (cut of freq. is transferred to the lower freq.)





Band Pass Filters

- Band pass filters can also be made by resistors, amplifiers, capacitors, and etc.
- Designing a filter with variable center freq. is more challenging
- One method is designing a filter with fixed freq. and then take advantage of sin amplitude modulation (product property)





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Band Pass Filters



- $Y(j\omega) = \delta(\omega \omega_c) *$ $X(j\omega) = X(j(\omega - \omega_c))$
- $F(j\omega) = \\ \delta(\omega + \omega_c) * W(j\omega) = \\ W(j(\omega \omega_c))$



Band Pass Filters

► Now if we keep only real part of f, i.e. use cosω_ct instead of e^{-jω_ct}, we get



 \blacktriangleright It is equivalent to a bandpass filter with center ω_c





DT Filters

- ► They are described by difference equations
- ► The two basic classes:
 - With Recursive equations
 - With Non-recursive equations (Moving Average Filters)



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• Consider a Three moving average:

$$y[n] = \frac{1}{3} \{x[n-1] + x[n] + x[n+1]\}$$



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- ▶ They have Finite Impulse Response (FIR)
- Their general form is: $y[n] = \sum_{k=-N}^{M} b_k x[n-k]$



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• Example:
$$M = N = 1$$

 $y[n] = \frac{1}{3}(x[n-1] + x[n] + x[n+1])$

- It is a low pass filter
- $H(e^{j\omega}) = \frac{1}{3}(e^{j\omega} + 1 + e^{-j\omega}) = \frac{1}{3}(1 + 2\cos\omega)$
- By increasing number of sentences, the obtained filter shape is closer to the deal filter





- Example: Consider FIR filter : $y[n] = \frac{1}{N+M+1} \sum_{k=-N}^{M} x[n-k]$
- ▶ Its Freq. Response will be $H(e^{j\omega}) = \frac{1}{N+M+1} \sum_{k=-N}^{M} e^{-j\omega k}$
- Figs show $|H(e^{j\omega})|$ for N = M = 16 and 32



▶ This is Freq. Response of a moving average filter with 256 weights



- Example: $y[n] = \frac{x[n] x[n-1]}{2}$
 - It is a high pass filter
 - ► $H(e^{j\omega}) = \frac{1}{2}[1 e^{-j\omega}] = je^{-j\omega/2}sin\omega/2$
 - ► To have causal filter *N* should be negative



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Recursive DT Filters

- Their length of impulse response is infinite (Infinite Impulse Response IIR).
- Their general formula is $\sum_{k=0}^{N} a_k y[n-k] = \sum_{k=0}^{M} b_k x[n-k]$
- First order filter is y[n] ay[n-1] = x[n]



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Recursive DT Filters

- ► Example: $y[n] ay[n-1] = x[n] \rightarrow H(e^{j\omega}) = \frac{1}{1 ae^{-j\omega}}$
- ▶ $h[n] = a^n u[n], s[n] = \frac{1-a^{n+1}}{1-a}$
 - By choosing 0 < a < 1, a low pass filter is obtained



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Recursive DT Filter Example Cont'd

- ▶ By choosing −1 < a < 0, a high pass filter is obtained
- There is a trade off between fast step response in time domain and bandwidth of filter in freq. domain
 - a↓ ~→ pass band ↓ and faster response
- ► Exercise: What will happen if |a| > 1 is chosen?









- By increasing order of filter, sharper filter (from pass band to stop band) with faster response is obtained.
- In designing a lowpass filter a trade of between pass band (freq. domain) and settling time (time domain) can be considered
- Example: The fig. in next page shows a 5th ordered Butterworth filter and a 5th ordered elliptic filter
 - Transient band of elliptic filter is narrower (it is sharper) than Butterworth filter
 - The elliptic filter has more oscillations in step response and its settling time is longer than butterworth filter





Signal and Systems

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- ► To obtain sharper filter on can use cascade to identical filters
- $H_1(j\omega) = H_2(j\omega) \rightarrow H(j\omega) = H_1(j\omega)H_2(j\omega) = H_1^2(j\omega)$

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Magnitude and Phase of Fourier Transform

- Fourier Transform is complex in general , therefore it can be expressed in polar representation:
 X(jω) = |X(jω)|e^{∠X(jω)}
 X(e^{jω}) = |X(e^{jω})|e^{∠X(e^{jω})}
- Reconsider Parseval's relation: $\int_{-\infty}^{\infty} |x(t)|^2 dt = \int_{-\infty}^{\infty} \frac{1}{2\pi} |x(j\omega)|^2 d\omega$
 - $|X(j\omega)|^2$ is energy density spectrum of x(t)
 - ► $|X(j\omega)|$ conveys information about relative magnitudes of the complex exponential terms which build x(t)
 - ∠X(jω) convey information about relative phases of complex exponential terms which build x(t) (phase distortion)

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Magnitude-Phase Representation for Freq. response of LTI system

- ► In general, changes in phase function of X(jω) make changes in time domain characteristics of signal x(t)
- ► The auditory system can tolerate phase changes relatively
 - By mild phase distortion in individual sound, the speech is still understandable
 - But severe phase distortion may lead to loose intelligibility
- *Example:* playing a taped record backward $\mathcal{F}\{x(-t)\} = X(-j\omega) = |X(j\omega)|e^{-j \measuredangle X(j\omega)}$ (change is only in phase)



Example

•
$$x(t) = 1 + \frac{1}{2}sin(2\pi t + \phi_1) + sin(4\pi t + \phi_2) + \frac{1}{5}cos(6\pi t + \phi_3)$$





Magnitude-Phase Representation for Freq. response of LTI system

- ► In LTI systems we had: $Y(j\omega) = H(j\omega)X(j\omega)/Y(e^{j\omega}) = H(e^{j\omega})X(e^{j\omega})$
- One can express them in magnitude and phase:

•
$$|Y(j\omega)| = |H(j\omega)||X(j\omega)|$$

•
$$\measuredangle Y(j\omega) = \measuredangle H(j\omega) + \measuredangle X(j\omega)$$

- (similar relation for DT)
- ▶ ∴ The effect of an LTI system on input signal is
 - ► scaling its magnitude by $|H(j\omega)|$ ($|H(j\omega)|$ is gain of the system)
 - ▶ adding $\measuredangle H(j\omega)$ to its phase ($\measuredangle H(j\omega)$ is phase shift of the system)
- ► By designing H(jω) properly one can modify the phase and magnitude of input signals (idea of designing controller)

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Group Delay

- Consider an LTI system with freq. response: $H(j\omega) = e^{-j\omega t_0}$
- \rightarrow $|H(j\omega)| = 1$, and $\measuredangle H(j\omega) = -\omega t_0$
- It makes a time shifting or delay: $y(t) = x(t t_0)$
- A delay in time has negative slop of phase at freq.

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Log Magnitude and Bode plots

- ► To be able to express the magnitude relation of an LTI system by additive terms (similar to phase)logarithmic amplitude can be used: log|Y(jω)| = log|H(jω)| + log|X(jω)|
- Logarithmic scale provides this opportunity to display the details in wider dynamic range
- By logarithmic representation cascade of two LTI systems can be expressed as:

•
$$\log|H(j\omega)| = \log|H_1(j\omega)| + \log|H_2(j\omega)|$$

- $\measuredangle H(j\omega) = \measuredangle H_1(j\omega) + \measuredangle H_2(j\omega)$
- Since $|H(j\omega)| = |H(-j\omega)|$ and $\measuredangle H(j\omega) = -\measuredangle H(-j\omega)$:
 - \blacktriangleright For CT log representation is found for $\omega>0$
 - \blacktriangleright For DT log representation is found for 0 $<\omega<\pi$

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FLog Magnitude and Bode plots

- Unit of logarithm amplitude scale is $20 log_{10}$ referred to 1 decibels (1 dB).
 - The name is in honor of Graham Bell
 - It is defined based on the power relation of system $(10\log_{10}|H(j\omega)|^2)$
 - Therefore:

 $\begin{array}{ll} |H(j\omega)| = 1 \rightarrow & 0dB \\ |H(j\omega)| = \sqrt{2} \rightarrow & \sim 3dB \\ |H(j\omega)| = 2 \rightarrow & \sim 6dB \\ |H(j\omega)| = 10 \rightarrow & 20dB \\ |H(j\omega)| = 100 \rightarrow & 40dB \end{array}$

- ▶ In CT, the freq is also represented by log scale
- ▶ Bode plots: Plots of $20 \log_{10} |H(j\omega)|$ and $\measuredangle H(j\omega)$ versus $\log_{10} \omega$
- In DT since the freq. axis is always between ω = 0 and ω = π freq. does not required log scale.
- In some cases like ideal filters which amplitude is none zero only in a limited range of freq. linear scale is more suitable.

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Sampling

- Due to significant development of digital technology, DT processors are more flexible comparing to CT ones.
- ▶ We are looking to define a method to transfer CT signals to DT.
- A method is sampling from CT signals
- If we take samples with unified distance from a CT signal, can we always retrieve it uniquely?





Sampling

- Let us use impulse train to take samples from x(t) in identical distance.
- ► $p(t) = \sum_{n=-\infty}^{\infty} \delta(t nT) \rightarrow P(j\omega) = \frac{2\pi}{T} \delta(\omega k\omega_s)$ $(\omega_s = \frac{2\pi}{T}: \text{ sampling freq.})$
- $X_{\rho}(j\omega) = \frac{1}{2\pi} [X(j\omega) * P(j\omega)]$



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Sampling Effect in Freq.

$$X_{p}(j\omega) = \frac{1}{T} \sum_{k=-\infty}^{\infty} X(j(\omega - k\omega_{s}))$$

Assume

$$\omega_{M} < \omega_{s} - \omega_{M} \leadsto \omega_{s} > 2\omega_{M}$$

► ∴ there is no overlap between the shifted replicas of X(ω)





Sampling Effect in Freq.



▶ if ω_s > 2ω_M, x(t) can be exactly recovered from x_p(t) by employing a lowpass filter with gain T and a cutoff freq. ω_M < ω_c < ω_s - ω_m



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Sampling Theorem

- Let x(t) be a band limited signal with $X(j\omega) = 0$ for $|\omega| > \omega_M$ Then x(t) is uniquely determined by its samples x(nT), $n = 0, \pm 1, \pm 2, ...$ if $\omega_s > 2\omega_M$ where $\omega_s = \frac{2\pi}{T}$ Given these samples, we can reconstruct x(t) by generating a periodic impulse train in which successive impulses have amplitudes that are successive sample values. This impulse train is then processed through an ideal lowpass filter with gain T and cutoff frequency $\omega_M < \omega_c < \omega_s \omega_m$. The resulting output signal will exactly equal x(t).
- ω_s is Nyquist freq.
- ω_M is Nyquist rate

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Signal Reconstruction (Interpolation)

Bandlimited Interpolation: Assuming the signal is bandlimited.

Interpolation is done by an ideal lowpass filter





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Signal Reconstruction: with Ideal Lowpass Filter











Signal Reconstruction: with Ideal Lowpass Filter











Signal Reconstruction: with Ideal Lowpass Filter

► In time domain:

$$x_{p}(t) = x(t) \sum_{n=-\infty}^{\infty} \delta(t - nT) = \sum_{n=-\infty}^{\infty} x(nT)\delta(t - nT)$$
► $h(t) = \frac{T\omega_{0}}{\pi} sinc(\frac{\omega_{0}t}{\pi})$

►
$$x_r(t) = x_p(t) * h(t) =$$

 $\sum_{n=-\infty}^{\infty} x(nT)h(t - nT)$





Zero order Hold (ZOH): A Staircase-Like Approximation





First order Hold: A Linear Interpolation







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Signal Reconstruction



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Outline Filtering Magnitude and Phase of Fourier Transform Sampling

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Prof. Alan V. Oppenheim lecture 17

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Sampled Image

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Reconstructing by Zero-Order Hold



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Reconstructing by First-Order Hold



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DT Processing of CT Signals



It is done in three

- 1. Continues to Discrete (C/D) Conversion
- 2. DT Processing
- 3. Discrete to Continues (D/C) Conversion

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C/D Converter



- It is done in two steps:
 - 1. Sampling:

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

- 2. Conversion of impulse train to DT sequence:
 - Take CT FT of x_p : $X_p(j\omega) = \sum_{n=-\infty}^{\infty} x_c(nT) e^{-jn\omega T}$
 - Take DT of x[n]: $X(e^{j\Omega}) = \sum_{n=-\infty}^{\infty} x[n]e^{-jn\Omega}$

$$:: X(e^{j\Omega}) = X_p(j\omega)|_{\omega T = \Omega}$$

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C/D Converter







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D/C Converter



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DT Processing of CT Signals



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Signal and Systems

Lecture 6



DT Processing of CT Signals



$$\blacktriangleright H_c(j\omega) = \begin{cases} H_d(e^{j\omega}) & |\omega| < \omega_s/2 \\ 0 & |\omega| > \omega_s/2 \end{cases}$$

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