CT vs DT signals

Tuesday, January 4, 2022

1:55 PM

where
$$r = \sqrt{a^2 + b^2}$$
, $\theta = \tan^{-1}(\frac{b}{a})$

Basic Operations on Signals

Wednesday, January 5, 2022 6:18 PM

Time Shift $\chi(t) \rightarrow \chi(t-t_0) \quad t_0 \in \mathbb{R} \quad t_0 \mid n_0 > 0 : delay$ $\chi(n) \rightarrow \chi(n-n_0) \quad n_0 \in \mathbb{Z} \quad t_0 \mid n_0 < 0 : advance$

Time Revenul $\chi(t) \rightarrow \chi(-t)$ $\chi(n) \rightarrow \chi(-n)$

Time Scale $\chi(t) \rightarrow \chi(At)$ $\chi(n) \rightarrow \chi(An)$ A>1: decimation A<1: expansion A < 1: expansion A < 0: expansion

Periodic, Energy Power, Even Odd Signals

Monday, January 10, 2022 7:53 PM

Periodic Signals: CT: x(t) is periodic iff there exists a N such that x(t+T) = x(t)DT: x[n] is periodic iff there exists a N such that x[n+N] = x[n]

Fundamental Period: smallest Tor N that is a period of a signal, To or No Wo (fundamental frequency) = $\frac{2\pi}{T_0}$ or $\frac{2\pi}{N_0}$

Energy (Paver of a Signal: $E = \int_{\xi_{1}}^{\xi_{2}} |\chi(\xi)|^{2} d\xi$ $E = \sum_{n=n_{1}}^{\infty} |\chi[n]|^{2}$

Even (Odd: Even: x(-t) = x(t) x[-n] = x[n]

odd: $\chi(-t) = -\chi(t)$ $\chi[-n] = -\chi[n]$

Decomposition Theorem

Tuesday, January 11, 2022

Every CT Signal 1x(t) can be represented as:

$$\chi(t) = \chi_e(t) \rightarrow \chi_o(t)$$

where
$$\chi_e(t) = \frac{\chi(t) + \chi(-t)}{2}$$
, $\chi_o(t) = \frac{\chi(t) - \chi(-t)}{2}$

Every DT Signal x [n] can be represented as:

$$\chi[n] = \chi_e[n] + \chi_o[n]$$

where
$$x_{e}[n] = \frac{x[n] + x[-n]}{2}$$
, $x_{o}[n] = \frac{x[n] - x[-n]}{2}$

Unit Impulse Signal, Complex Exponential Signals

Wednesday, January 12, 2022 5:46 PM

Unit impuste signal: 8(t), 5[n]

Complex exponential signals: ceat, cean where c, a & C

Use We can represent signals as linear combinations of unit impulse signals and complex exponential signals.

Therefore, superposition applies

Det $x[n] = e^{j\Omega n}$ is periodic iff Ω is a rational multiple of 2π thus $x[n] = e^{j\frac{m2\pi}{N}n}$ where $N = \frac{2\pi m}{\Omega}$ is the fundamental period

DT Impulse, Step Signal

Wednesday, January 12, 2022 5:55 PM

Def DT Impulse and Unit step:

$$S[n] = \begin{cases} 1 & n=0 \\ 0 & n\neq 0 \end{cases}$$

$$\frac{Def}{u [n]} = \begin{cases} 1 & n \ge 0 \\ 0 & n < 0 \end{cases}$$

$$u[n] = \sum_{k=0}^{\infty} \delta[n-k], \quad let \quad l=n-k \quad \text{then} \quad u[n] = \sum_{e=-\infty}^{n} \delta[l]$$

$$u[n] = \sum_{k=0}^{n} \delta(l) \quad \text{which is like } \alpha \quad DT \text{ "integral" of } \delta[l] \text{ from } l=-\infty \to n$$

$$u[n] = \sum_{k=-\infty}^{\infty} u[k] \delta[n-k] \quad \text{thus for any } \chi[n] : \left[\chi[n] = \sum_{k=-\infty}^{\infty} \chi[k] \delta[n-k] \right]$$

CT Impulse, Step Signal

Monday, January 17, 2022 2:36 PM

Det CT impulse function!
$$\delta(t) = \begin{cases} \infty & t=0 \\ 0 & \text{else} \end{cases}$$
 Such that $\int_{-\infty}^{\infty} \delta(t) dt = 1$

Thus:
$$\int_{-\infty}^{t} \delta(T) dT = u(t)$$

Properties of Delta Function

Wednesday, January 12, 2022 6:1

Properties of S[n]:

- 1) Sampling Property: $\chi[n] \cdot S[n] = \chi[0] \cdot S[n]$ $\chi[n] \cdot S[n-n_0] = \chi[n_0] \cdot S[n-n_0]$
- 2) Sifting Property: $\sum_{n=-\infty}^{\infty} \chi[n] \cdot S[n] = \chi[0]$ $\sum_{n=-\infty}^{\infty} \chi[n] \cdot S[n-n_0] = \chi[n_0]$
- 3) Representation property of $\delta[n]$: for any DT signal x[n] $x[n] = \sum_{k=-\infty}^{\infty} x[k] \delta[n-k]$

Properties of 8(t):

- 1) Sampling Property: $x(t) \cdot \delta(t-T) = x(T) \cdot \delta(t-T)$
- 2) Shifting Property! $\int_{-\infty}^{\infty} \chi(t) \cdot \delta(t-T) dt = \chi(T)$
- 3) Representation Property: x(t) = \int_{-\infty}^{\infty} x(T)\delta(t-T)\dT

Systems, Properties of Systems

Wednesday, January 19, 2022 5:25 PM

Det Systems are a mapping from input signals to output signals

Can be CT→CT or DT→DT

Can be actual system or mathematical system

Properties:

- 1) Memoryless: output at time the only depends on input at th
- 2) BIBO Stability! output is bounded given a bounded input
- 3) Causal: ontput at time the only depends on input at 8 = t/n
- 4) Invertible: diotinct inputs create distinct outputs, mapping is one-to-one
- 5) Time Invariant: it x,(6) y,(6) then x,(t-60) y,(t-60) iff system is Time Invariant
- 6) Linear: if x, -y, x2-y2 then ax, +bx2 ay, -by2 iff System is Linear

Causal LTI System

Monday, January 24, 2022 4:06 PM

Consul LTI system defined by difference or differential equations In DT: $\frac{N}{k=0} = \frac{N}{k=0} b_{K} \propto (n-k)$ when $N \ge 1$, the equation is called <u>recursive</u>.

In CT: $\frac{N}{2} u_{K} \frac{\partial^{k} y(t)}{\partial t^{k}} = \frac{M}{2} b_{K} \frac{\partial^{k} x(t)}{\partial t^{k}}$ when $N \ge 0$, the equation is called <u>non-recursive</u>.

 $y[n] = y_p[n] + y_h[n]$ $y(t) = y_p(t) + y_n(t)$ $y(t) = y_p(t) + y_n(t)$ "particular" + "homogenous"

yh[n] is the solution to $\sum_{k=0}^{N} a_k y[n-k] = 0$ $y_n(t)$ is the solution to $\frac{N}{\sum_{k=0}^{N}} a_k \frac{\partial^{(k}y(k))}{\partial t^{(k)}} = 0$

For exact solution, we need starting conditions to solve for coefficients. We specify that the system is causal and LII

auxiliary condition is condition of initial rest:

- If x[n] = 0 for $n < n_0$, then y[n] = 0 for $n < n_0$

- If x(t) = 0 for n<no, then y[a]=0 for n<no

Response: When x[n] = S[n] or x(t) = S(t), the output: Impulse

y[n] or y(t), we call this the impulse response, h[n] or h(t)

DT Convolution Sum

Monday, January 24, 2022 5:59 PM

Del Given any input x[n]:

$$x[n] = \sum_{k=-\infty}^{\infty} x[k] \delta[n-k]$$
 by representation property

biven the impulse response h[n] of an LTI system:

$$y[n] = \sum_{k=-\infty}^{\infty} x[k] h[n-k] \quad \text{which we write as} \quad x[n] + h[n]$$

Def (omputing
$$x[n] * h[n] = \sum_{k=-\infty}^{\infty} x[k] h[n-k]$$

- 1) set k as dependent variable, fix time n as constant
- 2) h[n-k] as function of k is flipped and shifted right
- 3) multiply x[k] to h[n-k] and perform summation.

Properties:

- 1) x [n] * & [n-no] = x [n-no]
- 2) Distributivity: (a+b)*(c+d) = axc + axd + bxc + b*d etc.
- 3) Associativity! arbxc = ax(bxc) = (axb)xc

CT Convolution Integral

Wednesday, January 26, 2022 4:50 Pl

Det biven some x(t):

$$\chi(t) = \lim_{\Delta \to 0} \frac{\infty}{\sum_{k=-\infty}^{\infty} \chi(k\Delta) \Delta \delta_{\Delta}(t-k\Delta)} = \int_{-\infty}^{\infty} \chi(t) \delta(t) dt$$

biven the impulse response of an LII system h(t):

$$y(t) = \int_{-\infty}^{\infty} \chi(T)h(t-T)JT = \chi(t) * h(t)$$

Det Computing $\chi(t) \times h(t) = \int_{-\infty}^{\infty} \chi(T) h(t-T) dT$

- 1) set k as dependent variable, fix time n as constant
- 2) h[n-k] as function of k is flipped and shifted right
- 3) multiply x[k] to h[n-k] and perform summation.

Properties:

- 1) x(t) * 8 (t-60) = x (t-60)
- 2) Distributivity: (a+b)*(c+d) = axc + axd + bxc + b*d etc.
- 3) Associativity! arbxc = ax(bxc) = (axb)xc

Properties of Causal LTI Systems from Impulse Response

Thursday, January 27, 2022 2:00 PM

1) Memoryless: memoryless iff
$$h[n] = a\delta[n]$$
 for $a \in C$
memoryless iff $h(t) = a\delta(t)$ for $a \in C$

2) (ausul: causul:
$$+ff$$
 $h [n] = 0$ for $n < 0$ causul: $+ff$ $h(t) = 0$ for $+f$

3) Invertible: invertible iff
$$g[n] + h[n] = S[n]$$
 for any $g[n]$ invertible iff $g(t) * h(t) = S(t)$ for any $g(t)$

4) Stable: BIBO stable :- If
$$\sum_{n=-\infty}^{\infty} |h[n]| < \infty$$
BIBO stable :- If $\int_{-\infty}^{\infty} |h(t)| < \infty$

Eigenfunction, Transfer Function, Frequency Response,

Monday, January 31, 2022 5:39 F

$$\chi_{\kappa}(t) \rightarrow h(t) \rightarrow \lambda_{\kappa} \chi_{\kappa}(t)$$

then xx(t) is an eigenfunction and λ_{K} is an eigenvalue of the system

$$\chi(t) = \sum_{k=-\infty}^{\infty} a_k \chi_k(t)$$

then
$$\chi(t) \rightarrow h(t) \rightarrow \sum_{k=-\infty}^{\infty} \lambda_k \alpha_k \chi_k(t)$$

Def Given a system
$$h(t)$$
 and input $x(t) = e^{st}$ for $s \in C$

$$H(s) = \int_{-\infty}^{\infty} h(T) e^{-sT} dT$$
 and $y(t) = H(s) x(t)$

$$H(z) = \sum_{k=-\infty}^{\infty} h[k]z^{-k}$$
 and $y[n] = H(z) \times [n]$

$$H(Z)$$
 is the transfer function of the system when $Z = e^{j\omega}$ then $H(S)$ is the frequency response

Continuous Time Fourier Series

Monday, January 31, 2022 6:03

Def for any
$$x(t)$$
 with finite energy over one period:
$$x(t) = \sum_{k=-\infty}^{\infty} \alpha_k e^{jk} w_{o}t \qquad \text{where} \qquad \alpha_k = \frac{1}{T} \int_{T} x(t) e^{-jk} w_{o}t dt$$

$$\underline{Note}: \ w_o = \frac{2\pi}{T}$$

7) Parseval:
$$\int_{T} |x(t)|^2 dt = \sum_{k=-\infty}^{\infty} |a_k|^2$$

Discrete Time Fourier Series

Wednesday, February 2, 2022 7:03 PM

Def for any x (u) with finite energy over one period:

$$\times [n] = \sum_{k=\langle N \rangle} a_k e^{jk\omega_0 n}$$
 where $a_k = \frac{1}{N} \sum_{n=\langle N \rangle} \times [n] e^{-jk\omega_0 n}$

Note:
$$\omega_0 = \frac{2\pi}{N}$$
 and $N \ge 1$ and $\alpha_{K+N} = \alpha_K$

Notation: x [n] (F.S. ax

Properties! given x[n] xxx and y[n] yx

7) Parseval:
$$\frac{1}{N} \sum_{n=\langle N \rangle} |x[n]|^2 = \sum_{k=\langle N \rangle} |\alpha_k|^2$$

Solving Output of LTI Given FS and H(s)

Tuesday, February 8, 2022 2:17 PM

Det biven some periodic input and the impulse response of LTI system, we can find the output. Assume fundamental frequery is wo.

$$\underline{CT}: \quad \text{If} \quad \chi(t) = \sum_{k=-\infty}^{\infty} a_k e^{jk\omega_0 t} \quad \text{and} \quad H(jk\omega_0) = \int_{-\infty}^{\infty} h(T)e^{-jk\omega_0 T} dT$$
then $y(t) = \sum_{k=-\infty}^{\infty} b_k e^{jk\omega_0 t} \quad \text{where} \quad b_k = a_k \cdot H(jk\omega_0)$

$$\frac{DT}{T} = \sum_{K=-\infty}^{\infty} a_K e^{jk\omega_0 n} \quad \text{and} \quad H(e^{jk\omega_0}) = \sum_{N=-\infty}^{\infty} h[N] e^{-jk\omega_0 N}$$
then $y[n] = \sum_{K=-\infty}^{\infty} b_K e^{jk\omega_0 n} \quad \text{where} \quad b_K = a_K \cdot H(e^{jk\omega_0})$

Steps: 1) find input as a FS - ax

- 2) find impulse response as a function of kwo
- 3) multiply each ak by impulse response bk
- 4) build FS representation of output using be

Continuous Time Fourier Transform

Wednesday, February 9, 2022 5:15 PM

Det Given some non-periodic signal x (+):

$$\chi(t) = \frac{1}{2\pi} \int_{-\infty}^{\infty} \chi(j\omega) e^{j\omega t} J\omega$$

$$\chi(j\omega) = \int_{-\infty}^{\infty} \chi(t) e^{-j\omega t} dt$$

Det biven some periodic signal x (+) with fundamental frequency wo:

$$\chi(t) = \sum_{k=-\infty}^{\infty} \alpha_k e^{jk\omega_k t}$$

whence ax are the fourier series (sefficients

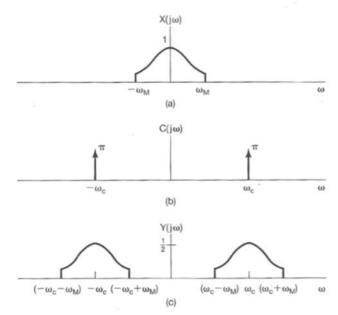
$$\chi(j\omega) = \sum_{k=-\infty}^{\infty} 2\pi \alpha_k \delta(\omega - k\omega.)$$

Notation: x(t) F.T. x(jw)

Amplitude Modulation

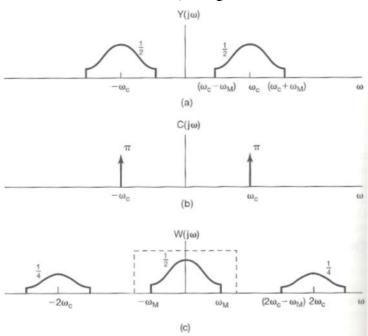
Thursday, February 17, 2022 2:01 PM

Def It we have some signal $\chi(t)$ and a carrier signal $\zeta(t) = \zeta_0 \zeta(w_0 t)$ if $\chi(t) \longleftrightarrow \chi(j\omega)$ then $\chi(t) \star \zeta(t) \longleftrightarrow \frac{1}{2} \left[\chi(\hat{j}(\omega - \omega_0)) + \chi(\hat{j}(\omega + \omega_0)) \right]$



where y(t) = x(t) * c(t)is the modulated signal

Det To demalulate the signal, apply y(+) * c(+) and use a low pass filter. Then multiply by 2:



where W(sw) is now $\frac{1}{2}$ the spectrum of the original signal X(sw).

Sampling Theorem

Monday, February 21, 2022 4:27 PM

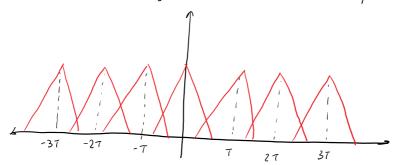
Det biven a CT signal, it we sample the signal with a train of impulse signals:

$$\chi(t) \qquad \chi \qquad \chi_{p}(t)$$

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

We can reconstruct the original signal iff x(t) has limited boundwidth of size $\pm W$ and $T \ge 2W$

Det The spectrum of a signal sampled with period T:



Any overlap is called Aliasing

Discrete Time Fourier Transform

Wednesday, February 23, 2022 5:08 PM

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

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

$$\chi(e^{j\omega}) = \sum_{k=-\infty}^{\infty} 2\pi \alpha_k \delta(\omega - k\omega_0)$$

whene are the fourier series (sefficients and N: the fundamental period

Notation: x[n] F.T. X(ejw)

Processing CT in Discrete Time

Monday, February 28, 2022 5:03 PM

Det biven some input x(t) we can process it by:

- 1) Converting $\chi(t) \rightarrow \chi(n)$ by sampling with period T
- 2) Process N [n] using some system h[n] or H(ejw) to get y[n]
- 3) convert y [n] y(t) by applying a low pass filter to Y(eim)

Procedure! given N(t) the input and p(t) an impulse train with period T:

1)
$$\chi_{p}(t) = \chi(t) p(t)$$
 $\longrightarrow \chi_{p}(j\omega) = \frac{1}{2\pi} \chi_{j\omega} + p(j\omega) + p(j\omega)$

$$= \frac{1}{T} \sum_{k=-\infty}^{\infty} \chi_{j\omega} + p(j\omega) + p(j\omega)$$

2)
$$\chi_d[n] = \chi(nT) \leftarrow \chi_d(e^{j\Omega}) = \chi_p(j\Omega/T) \text{ where } \Omega = \omega T$$

4)
$$q_p(t) = y(nT) \longleftrightarrow Y_p(j\omega) = Y_d(ej\omega)$$
 where $\omega = \frac{2}{T}$

Laplace Transform

Wednesday, March 2, 2022 4:23 PM

Idea CTFT and DTFT only apply to finite energy signals and otable LTI systems

We can use Laplace Transforms to analyze non finite energy signals

Del For a continous time signal x(t):

$$\chi(t) \leftarrow \chi(s) = \int_{-\infty}^{\infty} \chi(t) e^{-st} dt$$
 for $s = \sigma - j\omega$

The values of s for which & &x(t)} exists is the ROC

Existence: LTEx(e)3 exists iff CTFT Ex(t)e-ot} exists

if s=jw then LT{x(t)} exists iff CTFT{x(t)} exists

if x(E) is absolutely integrable, then ROC contains ju axis

Det biven L ExlED3 = X(s) then:

$$x(t) = \frac{1}{2\pi j} \int_{\sigma - j\omega}^{\sigma + j\omega} X(s) e^{st} ds$$

Common Laplace Transform Pairs

Thursday, March 3, 2022 1:54 PM

Common
$$\mathcal{L}$$
 pairs! $e^{-at} u(t) \leftarrow \frac{1}{s+a}$ for $Re\{s\} > -Re\{a\}$

$$-e^{-at} u(-t) \leftarrow \frac{1}{s+a}$$
 for $Re\{s\} < -Re\{a\}$

Table 9.1 PROPERTIES OF THE LAPLACE TRANSFORM

Property	Signal	Laplace Transform	ROC
	$x(t) \\ x_1(t) \\ x_2(t)$	$X(s)$ $X_1(s)$ $X_2(s)$	R R_1 R_2
Linearity	$ax_1(t) + bx_2(t)$	$a X_1(s) + b X_2(s)$	At least $R_1 \cap R_2$
Time shifting	$x(t-t_0)$	$e^{-s t_0} X(s)$	R
Shifting in s	$e^{s_0t}x(t)$	$X(s-s_0)$	Shifted version of R (i.e., s is in the ROC if $s - s_0$ is in R)
Time scaling	x(at)	$\frac{1}{ a }X\left(\frac{s}{a}\right)$	Scaled ROC (i.e., s is in the ROC if s/a is in R)
Conjugation	$x^*(t)$	$X^*\left(s^*\right)$	R
Convolution	$x_1(t) * x_2(t)$	$X_{1}\left(s\right) X_{2}\left(s\right)$	At least $R_1 \cap R_2$
Differentiation	$\frac{d}{dt}x(t)$	sX(s)	At least R
Differentiation in \boldsymbol{s}	-t x(t)	$\frac{d}{ds}X(s)$	R
Integration	$\int_{-\infty}^t x(\tau)d\tau$	$\frac{1}{s}X\left(s\right)$	At least $R\cap\left\{ \Re\mathfrak{e}\left\{ s\right\} >0\right\}$

Initial Value Theorem:

If x(t)=0 for t<0 and x(t) contains no impulses or higher-order singularities at t=0, then $x(0^+)=\lim_{s\to\infty}s\,X(s)$.

Final Value Theorem:

If x(t)=0 for t<0 and x(t) has a finite limit as $t\to\infty$, then $\lim_{t\to\infty}x(t)=\lim_{s\to0}s\,X(s)$.

Zeros and Poles. ROC Constraints

Thursday, March 3, 2022 2:05 PM

Det Liven X(s) which is rational:

$$\chi(s) = \frac{N(s)}{D(s)}$$
 where $N(s)$ is the zeros of $\chi(s)$

$$D(s)$$
 is the poles of $\chi(s)$

where
$$N(s) = \overline{II}(s-n_i)$$
 and $D(s) = \overline{II}(s-d_i)$

Det The ROC cannot contain any poles

If
$$x(t)$$
 is absolutely integrable. ROC includes jar axis.

If $x(t)$ is a finite signal, ROC is the entire s plane

$$\frac{Def}{A} = A \quad \text{signal is right sided iff} \quad ROC > S = k \quad \text{for some} \quad K \in \mathbb{R}$$

$$A \quad \text{signal is} \quad left \quad \text{sided} \quad \text{iff} \quad ROC < S = k \quad \text{for some} \quad K \in \mathbb{R}$$