Spring 2013

信號與系統
Signals and Systems

Chapter SS-6
Time & Frequency Characterization of Signals and Systems

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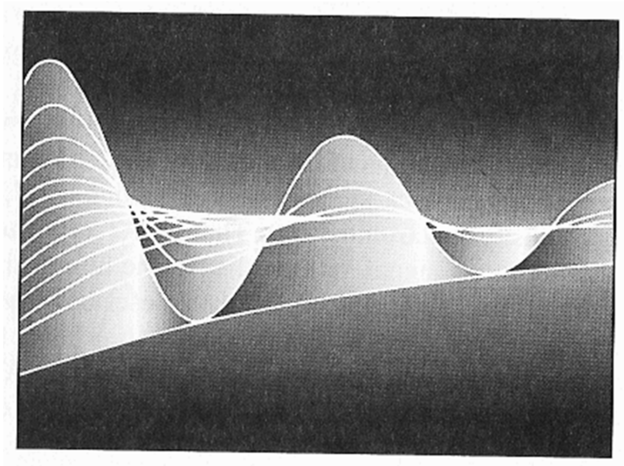
NTU-EE

Feb13 – Jun13



Figures and images used in these lecture notes are adopted from "Signals & Systems" by Alan V. Oppenheim and Alan S. Willsky, 1997

Introduction (Chap 1)

LTI & Convolution (Chap 2)

Bounded/Convergent

Periodic

FS (Chap 3)
CT
DT

Aperiodic

FT
CT (Chap 4)
DT (Chap 5)

Unbounded/Non-convergent

LT CT (Chap 9)

zT DT (Chap 10)

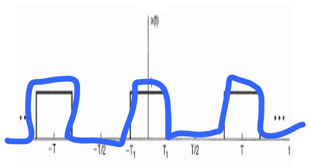
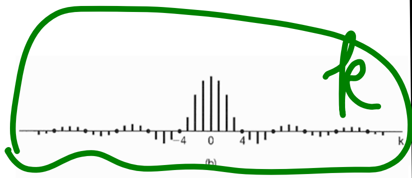
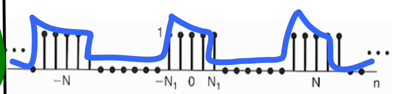
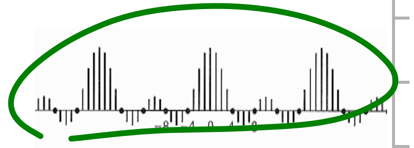
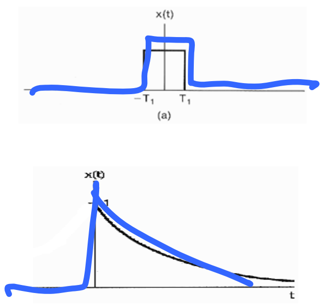
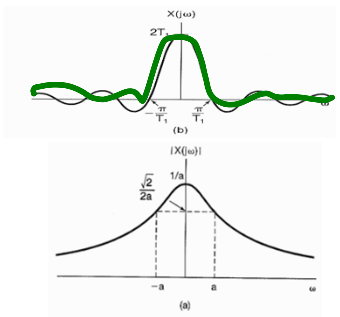
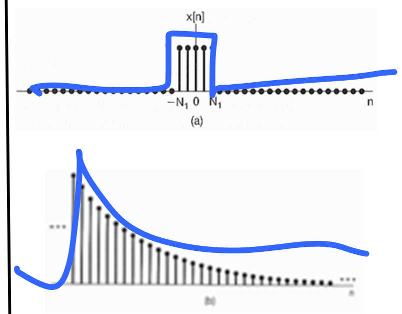
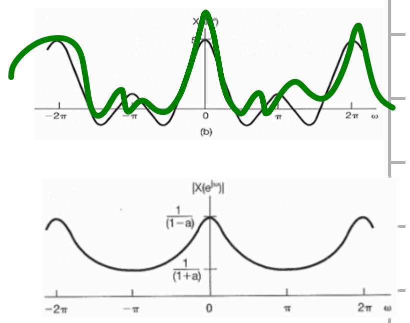
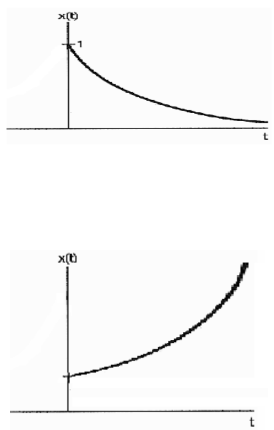
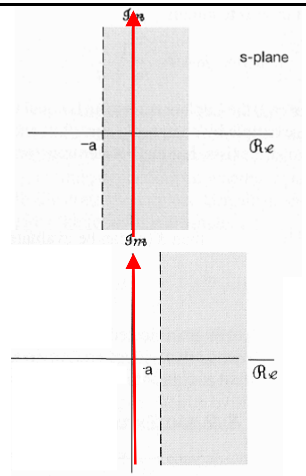
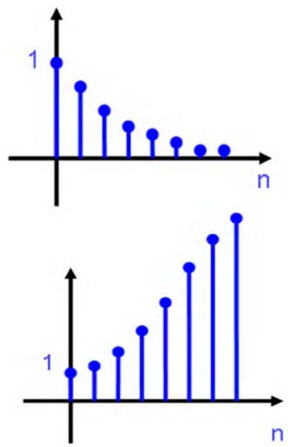
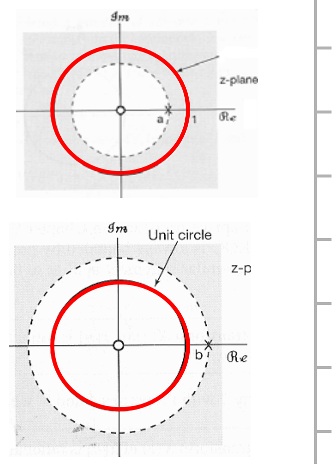
Time-Frequency (Chap 6)

CT-DT (Chap 7)

Communication (Chap 8)

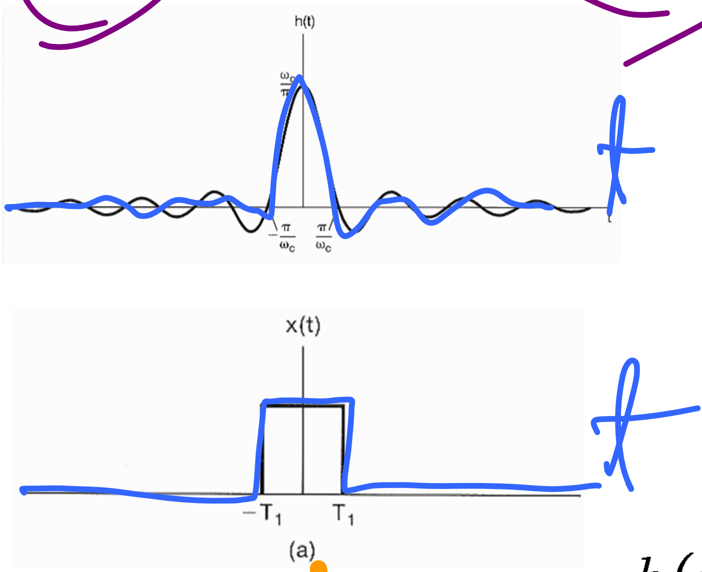
Control (Chap 11)

Digital Signal Processing (dsp-8)

	CT		DT	
	time	frequency	time	frequency
FS				
FT				
LT/zT				

- Time-Domain & Frequency-Domain Characterization:

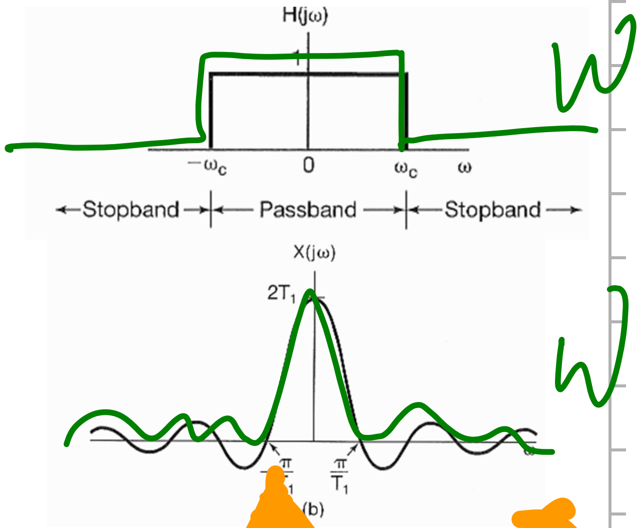
CT



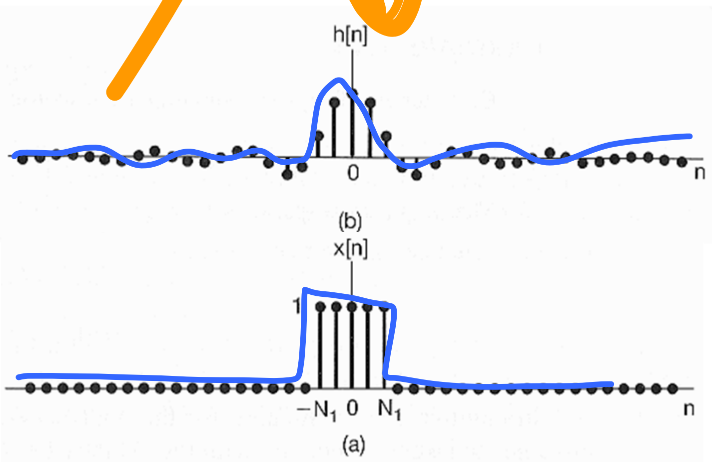
$$h(t) \overset{\mathcal{F}}{\longleftrightarrow} H(jw)$$

$$h[n] \overset{\mathcal{F}}{\longleftrightarrow} H(e^{jw})$$

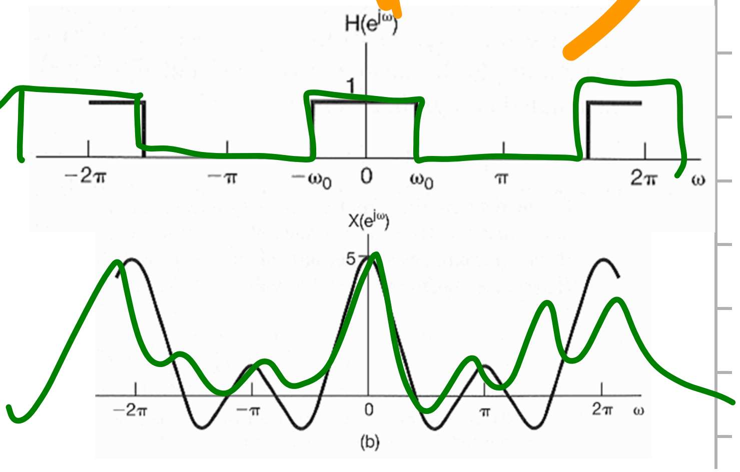
6



DT



6



Time-Domain & Frequency-Domain Characterization:

$$H(jw) = \int_{-\infty}^{\infty} h(t)e^{-jwt}dt \qquad H(e^{jw}) = \sum_{n=-\infty}^{+\infty} h[n]e^{-jwn}$$

$\delta(t)/\delta[n]$ | $h(t)/h[n]$ | $h(t)/h[n]$

$x(t)/x[n]$ → **LTI System** → $y(t)/y[n]$

$X(jw)/X(e^{jw})$ | $H(jw)/H(e^{jw})$ | $Y(jw)/Y(e^{jw})$

$$x(t) \overset{\mathcal{F}}{\longleftrightarrow} X(jw) \qquad h(t) \overset{\mathcal{F}}{\longleftrightarrow} H(jw) \qquad y(t) \overset{\mathcal{F}}{\longleftrightarrow} Y(jw)$$

$$x[n] \overset{\mathcal{F}}{\longleftrightarrow} X(e^{jw}) \qquad h[n] \overset{\mathcal{F}}{\longleftrightarrow} H(e^{jw}) \qquad y[n] \overset{\mathcal{F}}{\longleftrightarrow} Y(e^{jw})$$

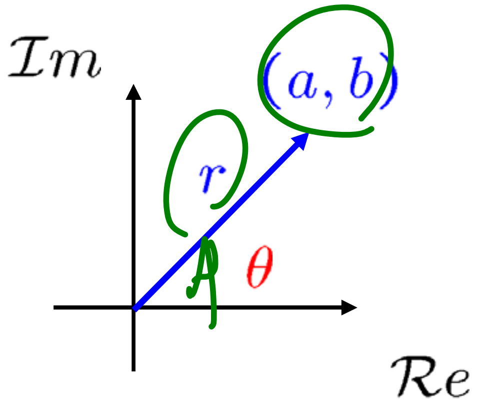
$$y(t) = x(t) * h(t) \overset{\mathcal{F}}{\longleftrightarrow} Y(jw) = X(jw)H(jw)$$

$$y[n] = x[n] * h[n] \overset{\mathcal{F}}{\longleftrightarrow} Y(e^{jw}) = X(e^{jw})H(e^{jw})$$

Time-Domain	Convolution ⟷ Transformation	Frequency-Domain
Differential Eqns or Difference Eqns	System Model & Operations	Algebraic Equations
Convolution Multiplication	Techniques	Multiplication Convolution
Time-Domain Considerations	System Design	Frequency-Domain Considerations

- The Magnitude-Phase Representation of the Fourier Transform
- The Magnitude-Phase Representation of Frequency Response of LTI Systems (p. 427)
- Time-Domain Properties of Ideal Frequency-Selective Filters
- Time-Domain and Frequency-Domain Aspects of Non-ideal Filters
- 1st-Order & 2nd-Order Continuous-Time Systems
- 1st-Order & 2nd-Order Discrete-Time Systems
- Time- & Frequency-Domain Analysis of Systems

Magnitude & Phase Representation:



$$a + jb \Rightarrow \begin{cases} r = \sqrt{a^2 + b^2} \\ \tan(\theta) = \frac{b}{a} \end{cases}$$

$$\Rightarrow a + jb = r e^{j\theta}$$

$$X(jw) = \mathcal{R}e\{X(jw)\} + j\ \mathcal{I}m\{X(jw)\} \qquad = |X(jw)|\, e^{j \sphericalangle X(jw)}$$

$$X(e^{jw}) = \mathcal{R}e\left\{X(e^{jw})\right\} + j\ \mathcal{I}m\left\{X(e^{jw})\right\} \qquad = |X(e^{jw})|\, e^{j \sphericalangle X(e^{jw})}$$

$|X(jw)|$ or $|X(e^{jw})|$: magnitude

$\sphericalangle X(jw)$ or $\sphericalangle X(e^{jw})$: phase angle

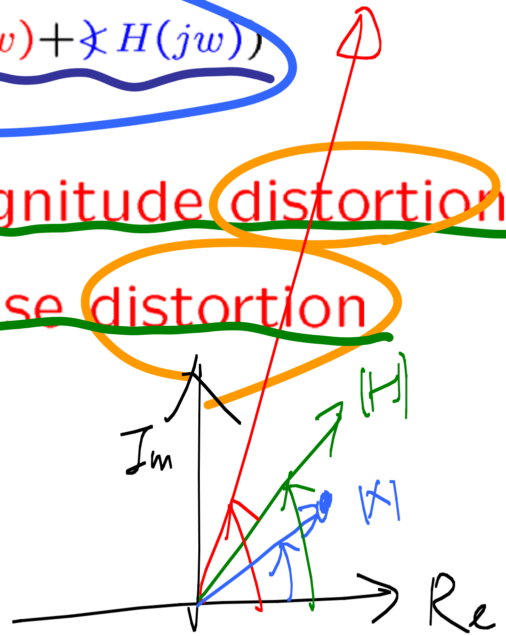
▪ Magnitude Distortion & Phase Distortion: (p. 428)

$$Y(jw) = X(jw)\, H(jw)$$
$$Y(e^{jw}) = X(e^{jw})\, H(e^{jw})$$

$$\Rightarrow |Y(jw)|\, e^{j\sphericalangle Y(jw)} = |X(jw)|\, e^{j\sphericalangle X(jw)}\, |H(jw)|\, e^{j\sphericalangle H(jw)}$$
$$= |X(jw)|\,|H(jw)|\, e^{j(\sphericalangle X(jw) + \sphericalangle H(jw))}$$

$|Y| = |H||X|$

$$\Rightarrow \begin{cases} |Y(jw)| = |X(jw)|\,|H(jw)| & \text{magnitude distortion} \\ \sphericalangle Y(jw) = \sphericalangle X(jw) + \sphericalangle H(jw) & \text{phase distortion} \end{cases}$$



$$\Rightarrow \begin{cases} |Y(e^{jw})| = |X(e^{jw})|\,|H(e^{jw})| \\ \sphericalangle Y(e^{jw}) = \sphericalangle X(e^{jw}) + \sphericalangle H(e^{jw}) \end{cases}$$

$|H(jw)|$ or $|H(e^{jw})|$: gain of the system

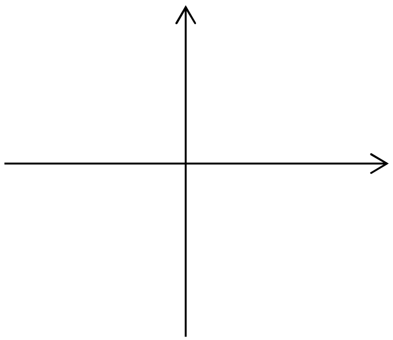
$\sphericalangle H(jw)$ or $\sphericalangle H(e^{jw})$: phase shift of the system

- Log-Magnitude & Bode Plots: (p. 436)

$$Y(jw) = X(jw)\, H(jw)$$

log log

$$\Rightarrow \begin{cases} |Y(jw)| = |X(jw)|\,|H(jw)| \\ \angle Y(jw) = \angle X(jw) + \angle H(jw) \end{cases}$$



$$\Rightarrow \log|Y(jw)| = \log|X(jw)| + \log|H(jw)|$$

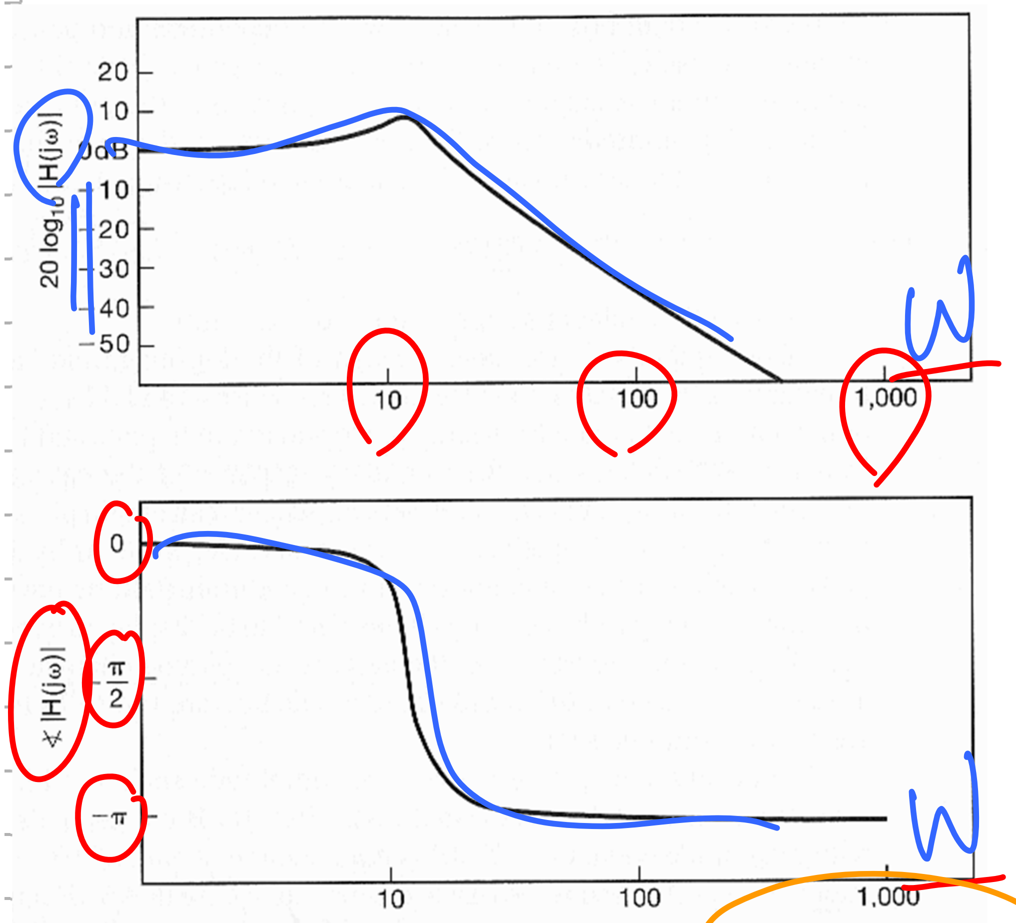
$$\Rightarrow 20 \log_{10}|Y(jw)| = 20 \log_{10}|X(jw)| + 20 \log_{10}|H(jw)|$$

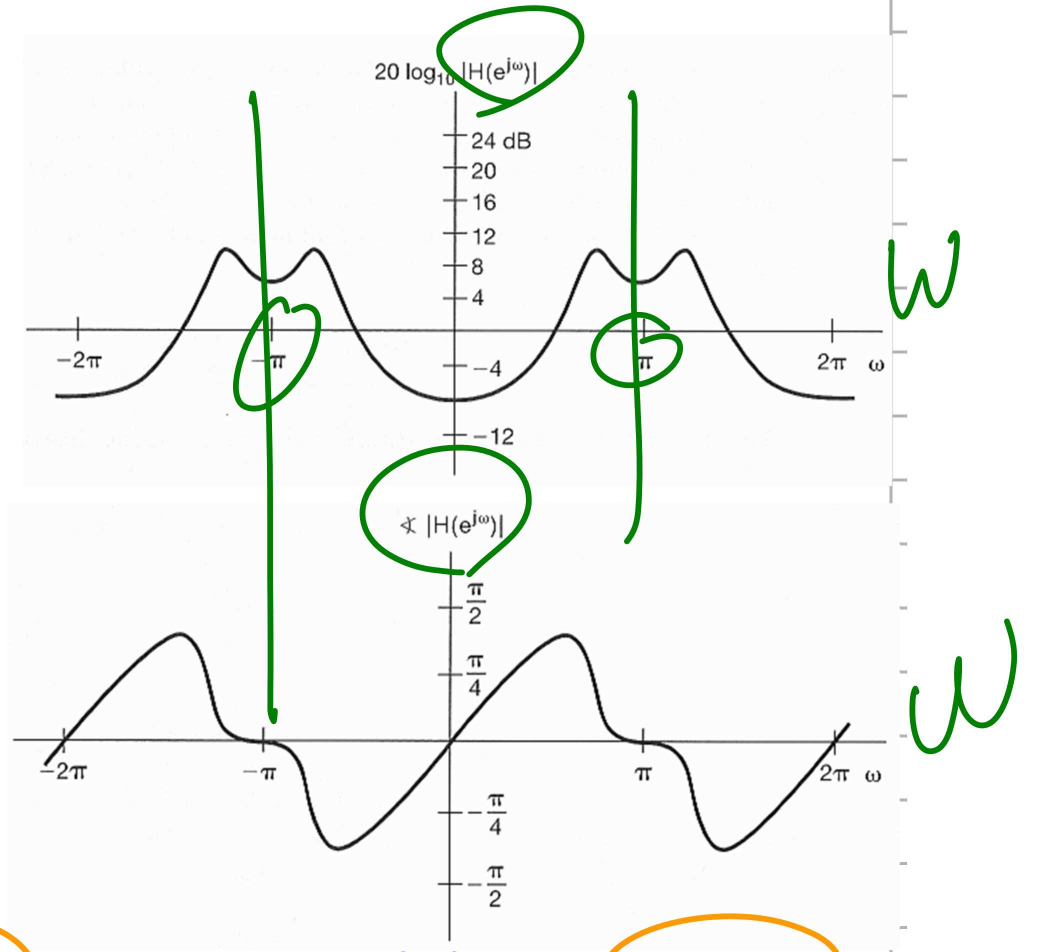
$$\Rightarrow \begin{cases} 20 \log_{10}(1) = 0 \text{ dB} \\ 20 \log_{10}(10) = 20 \text{ dB} \\ 20 \log_{10}(0.1) = -20 \text{ dB} \end{cases}$$

Log-Magnitude & Bode Plots: (p. 436)

Continuous-Time Bode plot

Discrete-Time Bode plot





$\log(w)$, $w : 0 \leftrightarrow \infty$

(w), $w : -\pi \leftrightarrow \pi$

- The Magnitude-Phase Representation
  of the Fourier Transform
- The Magnitude-Phase Representation
  of Frequency Response of LTI Systems
- Time-Domain Properties
  of Ideal Frequency-Selective Filters
- Time-Domain and Frequency-Domain Aspects
  of Non-ideal Filters (p. 448)
- 1st-Order & 2nd-Order Continuous-Time Systems
- 1st-Order & 2nd-Order Discrete-Time Systems
- Time- & Frequency-Domain Analysis of Systems

First-Order CT Systems: (p. 448)

$h(t)$

$x(t) \rightarrow$ LTI System $\rightarrow y(t)$

$$Y(jw) = X(jw)H(jw)$$

$$\mathcal{F}\left\{ \boxed{\tau \frac{d}{dt} y(t) + y(t) = x(t)} \right\}$$

$$\tau jw\, Y + 1\, Y = 1 X$$

$$\Rightarrow \boxed{H(jw) = \frac{1}{jw\tau + 1}} = \frac{\frac{1}{\tau}}{jw + \frac{1}{\tau}}$$

$$\Rightarrow h(t) = \frac{1}{\tau} e^{-t/\tau} u(t)$$

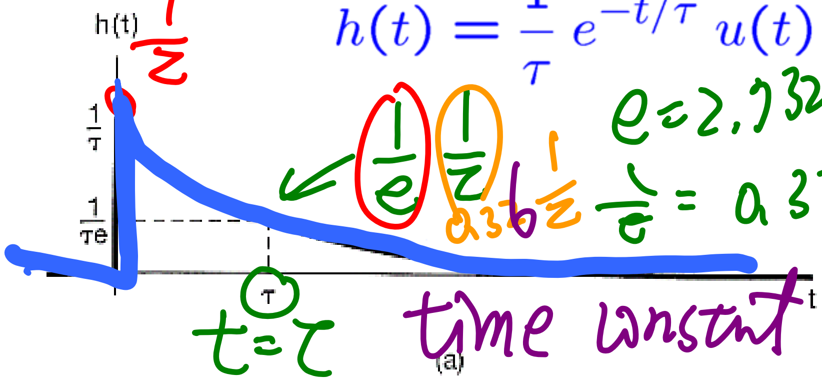
$$\Rightarrow s(t) = h(t) * u(t)$$

$$= \left[1 - e^{-t/\tau}\right] u(t)$$

$$h(t) = \frac{1}{\tau} e^{-t/\tau} u(t)$$

$e \approx 2.732 \cdots$

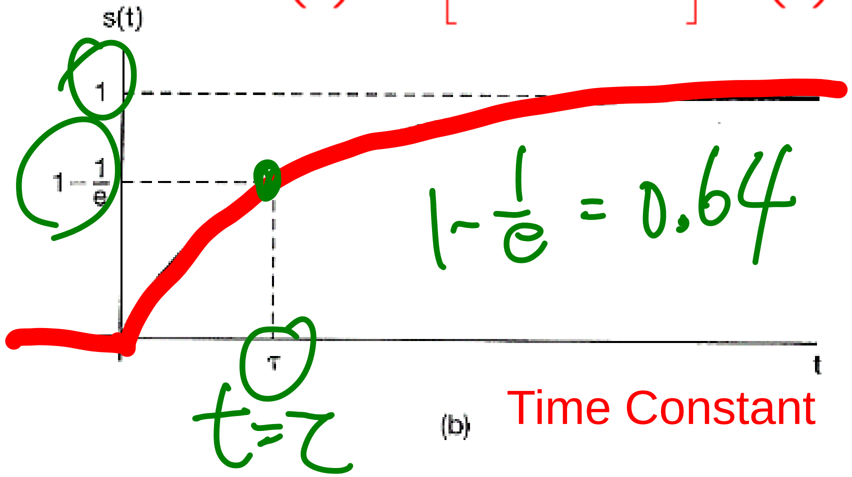
$\frac{1}{e}\ \frac{1}{\tau}$ $0.36 \frac{1}{\tau}$ $\frac{1}{e} = 0.36$



(a)

$$s(t) = \left[1 - e^{-t/\tau}\right] u(t)$$

$1 - \frac{1}{e} = 0.64$



(b)

Time Constant

First-Order CT Systems:

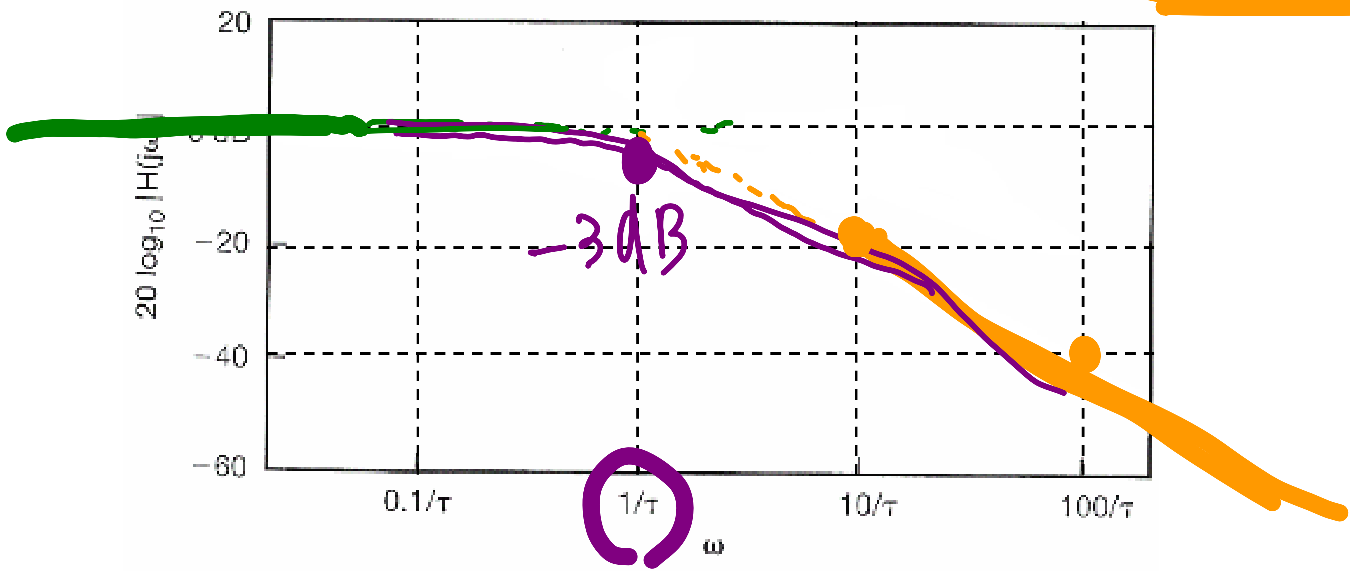
$$\boxed{H(jw) = \frac{1}{jw\tau + 1}}$$

$$|H(jw)| = \frac{1}{\sqrt{(w\tau)^2 + 1}}$$

$$20\log_{10}|H(jw)| = -10\log_{10}\left[(w\tau)^2 + \cancel{1}\right]$$

$$\approx \begin{cases} -10\log_{10}\left[(w\tau)^2+1\right] = 0 & w \ll \frac{1}{\tau} \\ -10\log_{10}\left[(w\tau)^2+1\right] = -10\log_{10}(2) \approx -3dB & w = \frac{1}{\tau} \\ -10\log_{10}\left[(w\tau)^2+1\right] = -20\log_{10}(w\tau) & w \gg \frac{1}{\tau} \end{cases}$$

$$= -20\log_{10}(w) - 20\log_{10}(\tau)$$

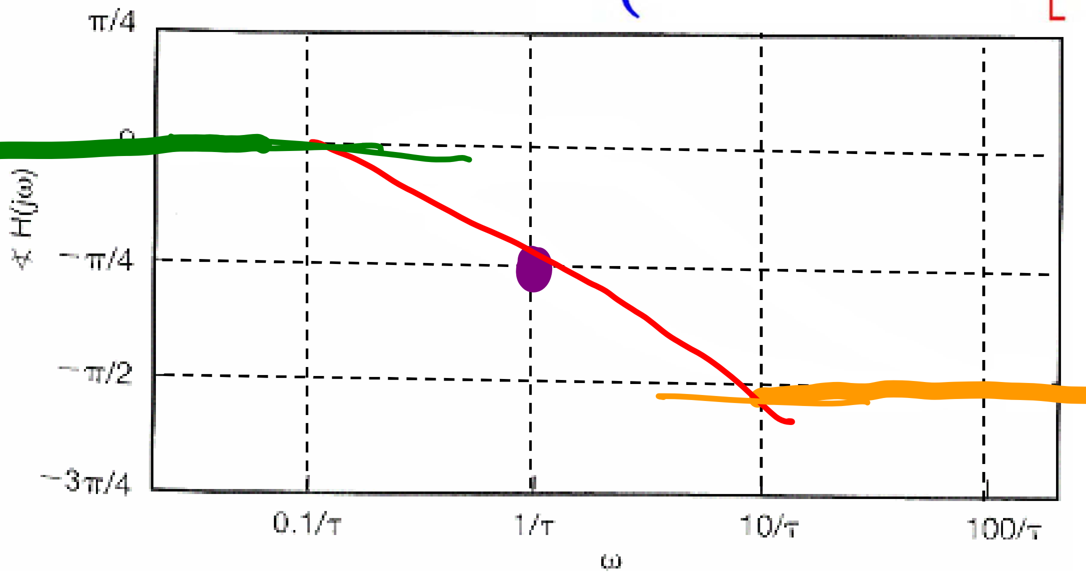


▪ First-Order CT Systems:

$$H(jw) = \frac{1}{jw\tau + 1}$$

$$\sphericalangle H(jw) = -\tan^{-1}(w\tau)$$

$$\approx \begin{cases} 0 & w \le \frac{0.1}{\tau} \\ -\frac{\pi}{4} & w = \frac{1}{\tau} \\ -\frac{\pi}{2} & w \ge \frac{10}{\tau} \\ -(\frac{\pi}{4})[\log_{10}(w\tau) + 1] & \frac{0.1}{\tau} \le w \le \frac{10}{\tau} \\ = -(\frac{\pi}{4})\left[\log_{10}(w) + \log_{10}(\tau) + 1\right] & \end{cases}$$



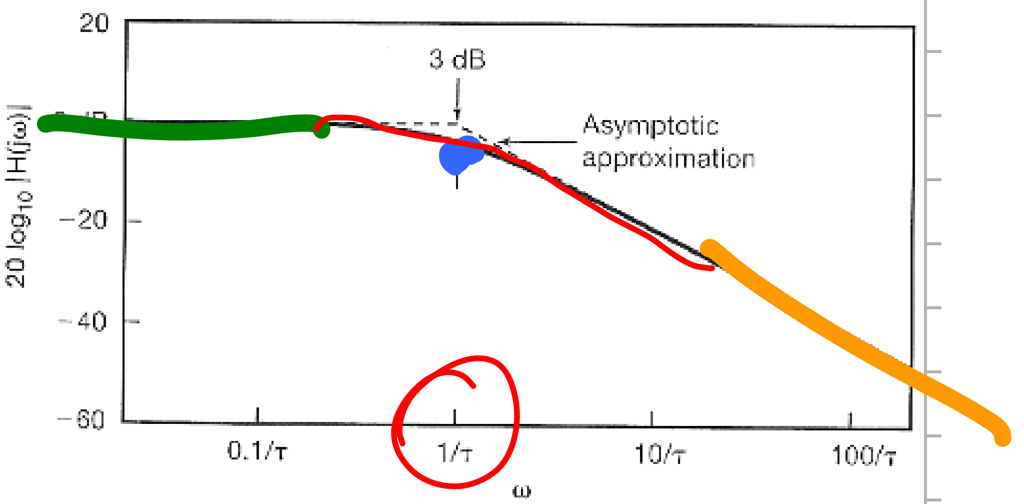
$$\tan^{-1}(x) = x - \frac{x^3}{3} + \frac{x^5}{5} - \cdots$$

First-Order CT Systems:

$$H(jw) = \frac{1}{jw\tau + 1}$$

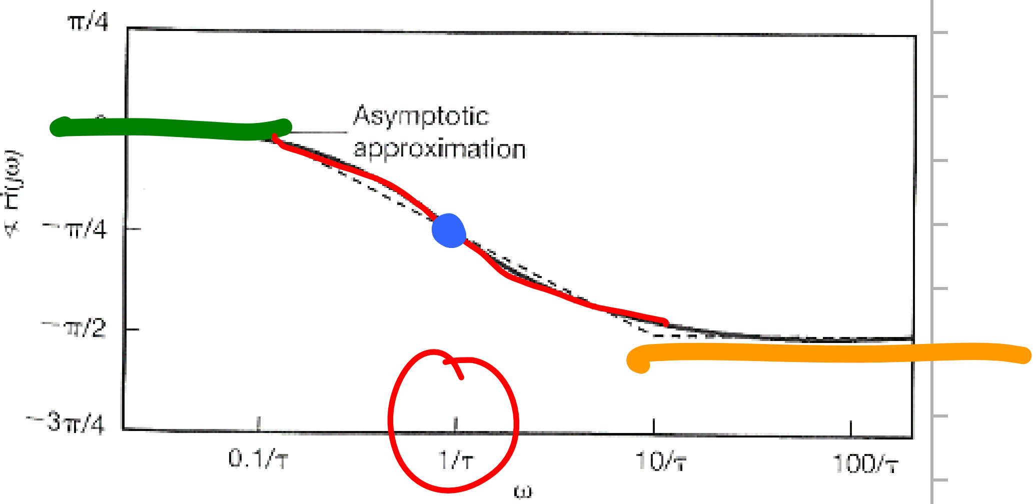
$$20\log_{10}|H(jw)| =$$

$$\begin{cases} 0 & w << 1/\tau \\ -10\log_{10}(2) \approx -3dB & w = 1/\tau \\ -20\log_{10}(w\tau) & w >> 1/\tau \\ \quad = -20\log_{10}(w) - 20\log_{10}(\tau) & \end{cases}$$



$$\sphericalangle H(jw) =$$

$$\begin{cases} 0 & w \leq 0.1/\tau \\ -(\pi/4)[\log_{10}(w\tau) + 1] & 0.1/\tau \leq w \leq 10/\tau \\ \quad = -(\pi/4)\left[\log_{10}(w) + \log_{10}(\tau) + 1\right] & \\ -\pi/4 & w = 1/\tau \\ -\pi/2 & w \geq 10/\tau \end{cases}$$



Second-Order CT Systems: (p. 451)

zeta

$$\boxed{\frac{d^2}{dt^2}y(t)} + 2\,\boxed{\zeta}\,w_n \boxed{\frac{d}{dt}y(t)} + w_n^2 \boxed{y(t)} = w_n^2 \boxed{x(t)}$$

$(jw)^2 Y \qquad jw\,Y \qquad Y \qquad X$

$$\Rightarrow \quad H(jw) = \frac{{w_n}^2}{(jw)^2 + 2\zeta w_n (jw) + {w_n}^2}$$

$$= \frac{1}{(j\frac{w}{w_n})^2 + 2\zeta(j\frac{w}{w_n}) + 1}$$

$$\Rightarrow \quad H(jw) = \frac{w_n^2}{(jw - c_1)(jw - c_2)}$$

$$\begin{cases} c_1 = -\zeta w_n + w_n\sqrt{\zeta^2 - 1} \\ c_2 = -\zeta w_n - w_n\sqrt{\zeta^2 - 1} \end{cases}$$

Second-Order CT Systems:

$$\Rightarrow \quad H(jw) = \frac{{w_n}^2}{(jw)^2 + 2\cancel{\zeta} w_n (jw) + {w_n}^2}$$

$w = \pm w_n$

$$H(jw) = \frac{1}{(j\frac{w}{w_n})^2 + 2\zeta(j\frac{w}{w_n}) + 1}$$

ζ : damping ratio

w_n : undamped natural frequency

$$\begin{cases} 0 < \zeta < 1: & \text{underdamped} \\ \zeta = 1: & \text{critically damped} \\ \zeta > 1: & \text{overdamped} \end{cases}$$

Second-Order CT Systems:

$$H(jw) = \frac{w_n^2}{(jw - c_1)(jw - c_2)}$$

- For $\zeta = 1$, $\Rightarrow$ $c_1 = c_2 = -w_n$:

$$\Rightarrow H(jw) = \frac{w_n^2}{(jw + w_n)^2}$$

$$\Rightarrow h(t) = w_n^2 \, t \, e^{-w_n t} u(t)$$

- For $\zeta \neq 1$, $\Rightarrow$ c_1, c_2: unequal:

$$\Rightarrow H(jw) = \frac{M}{jw - c_1} - \frac{M}{jw - c_2} \qquad M = \frac{w_n}{2\sqrt{\zeta^2 - 1}}$$

$$\Rightarrow h(t) = M \left[e^{c_1 t} - e^{c_2 t} \right] u(t)$$

Second-Order CT Systems:

$$M = \frac{w_n}{2\sqrt{\zeta^2 - 1}}$$

- For $0 < \zeta < 1$, c_1, c_2: complex:

$$H(jw) = \frac{1}{(j\frac{w}{w_n})^2 + 2\zeta(j\frac{w}{w_n}) + 1} = \frac{w_n^2}{(jw - c_1)(jw - c_2)}$$

$$\Rightarrow h(t) = M\left[e^{c_1 t} - e^{c_2 t}\right] u(t) \qquad \begin{cases} c_1 = -\zeta w_n + j w_n \sqrt{1 - \zeta^2} \\ c_2 = -\zeta w_n - j w_n \sqrt{1 - \zeta^2} \end{cases}$$

$$= \frac{w_n e^{-\zeta w_n t}}{2j\sqrt{1 - \zeta^2}} \left\{ e^{j(w_n\sqrt{1-\zeta^2})t} - e^{-j(w_n\sqrt{1-\zeta^2})t} \right\} u(t)$$

$$= \frac{w_n e^{-\zeta w_n t}}{\sqrt{1 - \zeta^2}} \left[\sin\left((w_n\sqrt{1 - \zeta^2})t \right) \right] u(t)$$

$$\Rightarrow s(t) = h(t) * u(t) = \left\{ 1 + M \left[\frac{e^{c_1 t}}{c_1} - \frac{e^{c_2 t}}{c_2} \right] \right\} u(t) \qquad \zeta \neq 1$$

Second-Order CT Systems:

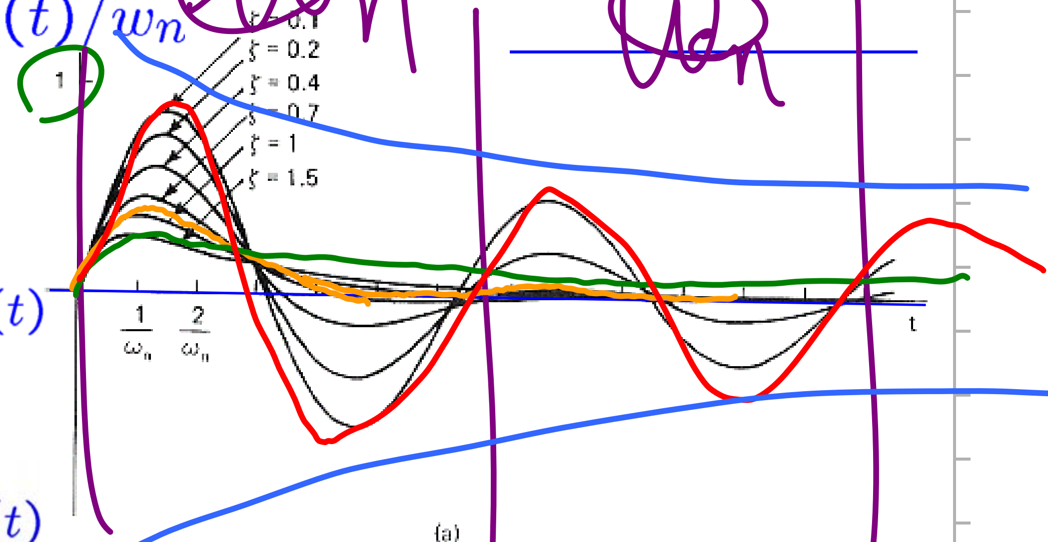
ζ :

$$h(t) = \frac{w_n e^{-\zeta w_n t}}{\sqrt{1-\zeta^2}} \left[\sin\left((w_n \sqrt{1-\zeta^2}) t \right) \right] u(t)$$

$$\frac{h(t)}{w_n} = \frac{e^{-\zeta w_n t}}{\sqrt{1-\zeta^2}} \left[\sin\left((w_n \sqrt{1-\zeta^2}) t \right) \right] u(t)$$

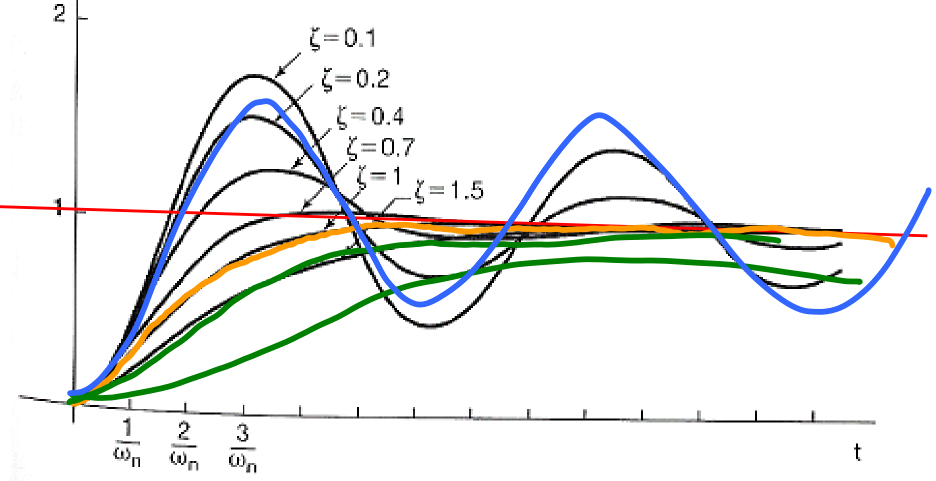
$$s(t) = \left\{ 1 + M \left[\frac{e^{c_1 t}}{c_1} - \frac{e^{c_2 t}}{c_2} \right] \right\} u(t)$$

$h(t)/w_n$



(a)

$s(t)$



(b)

- **Second-Order CT Systems:** $H(jw) = \dfrac{1}{(j\frac{w}{w_n})^2 + 2\zeta(j\frac{w}{w_n}) + 1}$

$$|H(jw)| = \frac{1}{\sqrt{\left[1-\left(\frac{w}{w_n}\right)^2\right]^2 + 4\zeta^2\left(\frac{w}{w_n}\right)^2}}$$

$$20\log_{10}|H(jw)| = -10\log_{10}\left\{\left[1-\left(\frac{w}{w_n}\right)^2\right]^2 + 4\zeta^2\left(\frac{w}{w_n}\right)^2\right\}$$

$$\left\{\left[1-\left(\frac{w}{w_n}\right)^2\right]^2 + 4\zeta^2\left(\frac{w}{w_n}\right)^2\right\} \qquad \left\{\left[1-\left(\frac{w}{w_n}\right)^2\right]^2 + 4\zeta^2\left(\frac{w}{w_n}\right)^2\right\}$$

$$Q = \frac{1}{2\zeta}$$

$$\approx \begin{cases} 0 & w << w_n \\ -20\log_{10}(2\zeta) & w = w_n \\ -40\log_{10}(w) + 40\log_{10}(w_n) & w >> w_n \end{cases}$$

$$|H(jw)| = \frac{1}{\sqrt{\left[1-\left(\frac{w}{w_n}\right)^2\right]^2 + 4\zeta^2\left(\frac{w}{w_n}\right)^2}}$$

$$\Rightarrow \left(\frac{w}{w_n}\right)^4 - 2\left(\frac{w}{w_n}\right)^2 + 1 + 4\zeta^2\left(\frac{w}{w_n}\right)^2 = \left(\frac{w}{w_n}\right)^4 + (4\zeta^2-2)\left(\frac{w}{w_n}\right)^2 + 1$$

$$\Rightarrow \frac{d}{dw}\left\{\left(\frac{w}{w_n}\right)^4 + (4\zeta^2-2)\left(\frac{w}{w_n}\right)^2 + 1\right\} = 0$$

$$\Rightarrow \left(\frac{4w^3}{w_n^4}\right) + (4\zeta^2-2)\left(\frac{2w}{w_n^2}\right) = 0 \qquad \Rightarrow w\left(w^2 + (2\zeta^2-1)w_n^2\right) = 0$$

$$\Rightarrow w = 0, \pm\sqrt{1-2\zeta^2}\, w_n$$

- For $\zeta < \frac{\sqrt{2}}{2}$

$$\Rightarrow \max\{|H(jw)|\} \text{ at } w_{\max}=w_n\sqrt{1-2\zeta^2} \qquad |H(jw_{\max})| = \frac{1}{2\zeta\sqrt{1-\zeta^2}}$$

▪ Second-Order CT Systems:

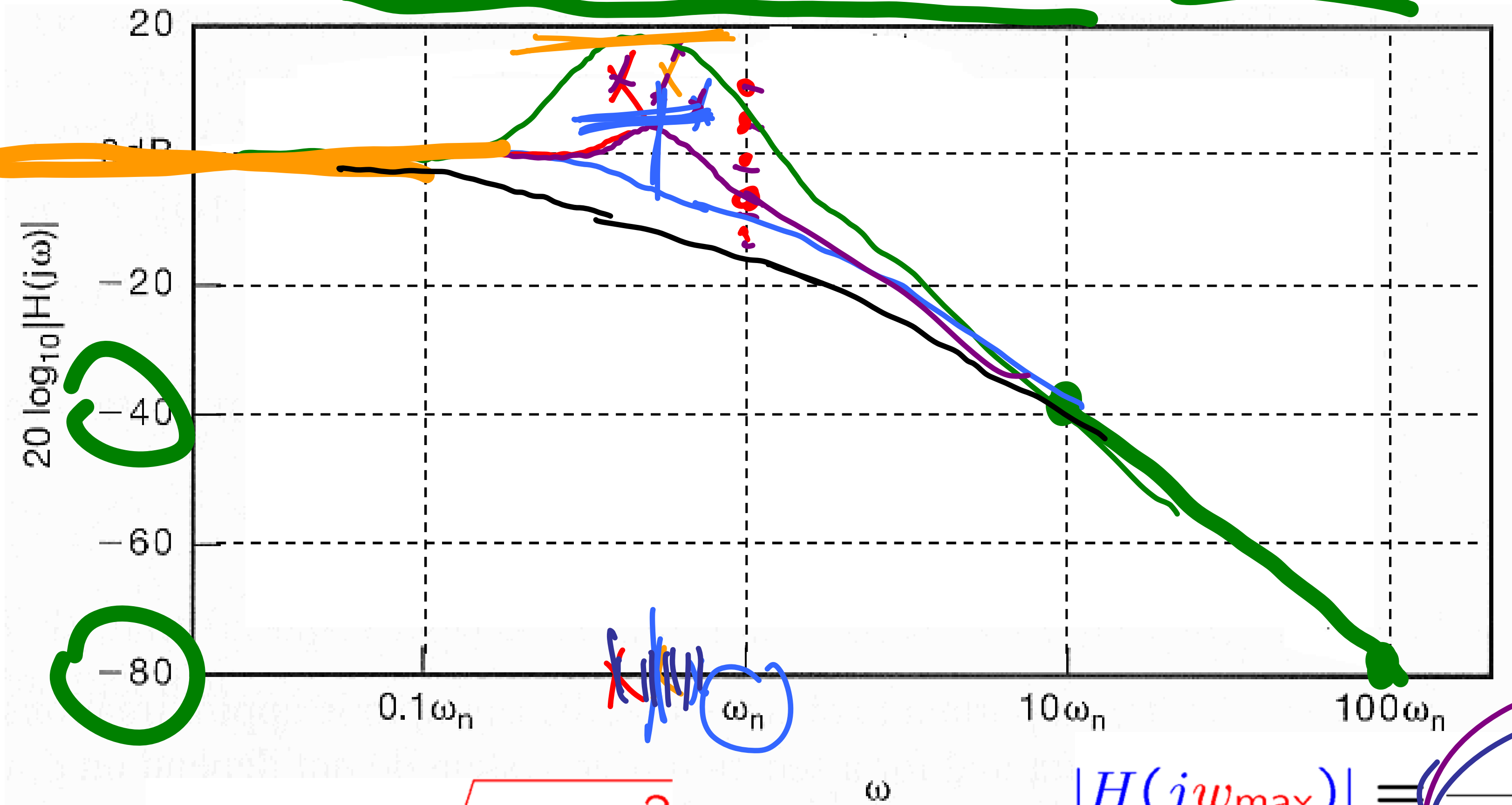
$$H(jw) = \frac{1}{(j\frac{w}{w_n})^2 + 2\zeta(j\frac{w}{w_n}) + 1}$$

$$\begin{cases} 0 & w << w_n \\ -20\log_{10}(2\zeta) & w = w_n \\ -40\log_{10}(w) + 40\log_{10}(w_n) & w >> w_n \end{cases}$$

$$Q = \frac{1}{2\zeta}$$

$\zeta = 0.707$

$\frac{\sqrt{2}}{2}$



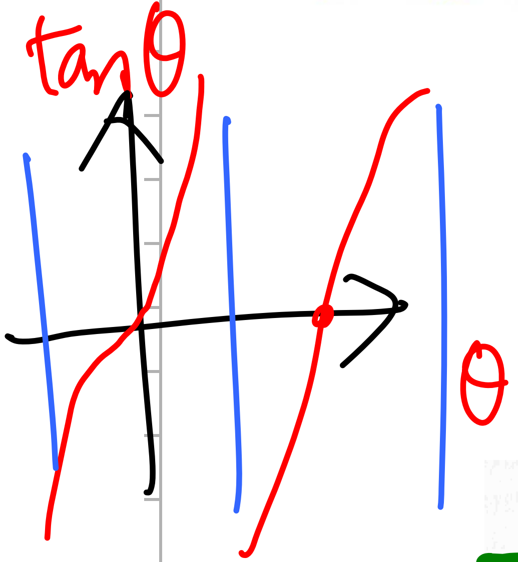
$$w_{\max} = w_n\sqrt{1 - 2\zeta^2}$$

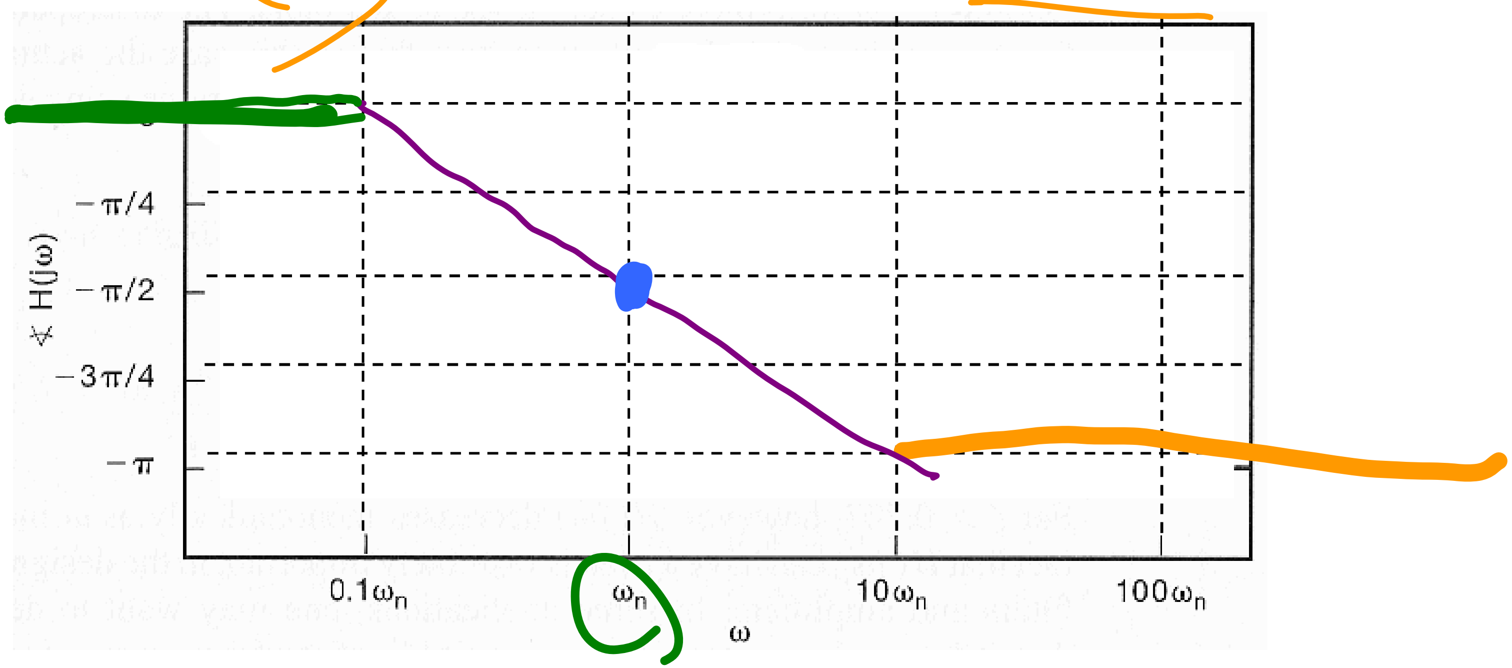
$$|H(jw_{\max})| = \frac{1}{2\zeta\sqrt{1-\zeta^2}}$$

- **Second-Order CT Systems:** $H(jw) = \dfrac{1}{(j\frac{w}{w_n})^2 + 2\zeta(j\frac{w}{w_n}) + 1}$

$$\sphericalangle H(jw) = -\tan^{-1}\left(\frac{2\zeta(\frac{w}{w_n})}{1-(\frac{w}{w_n})^2}\right)$$

$$\approx \begin{cases} 0 & w \le 0.1 w_n \\ -\pi/2 & w = w_n \\ -(\pi/2)[\log_{10}(\frac{w}{w_n}) + 1] & 0.1 w_n \le w \le 10 w_n \\ -\pi & w \ge 10 w_n \end{cases}$$





▪ Second-Order CT Systems:

$$H(jw) = \frac{1}{(j\frac{w}{w_n})^2 + 2\zeta(j\frac{w}{w_n}) + 1}$$

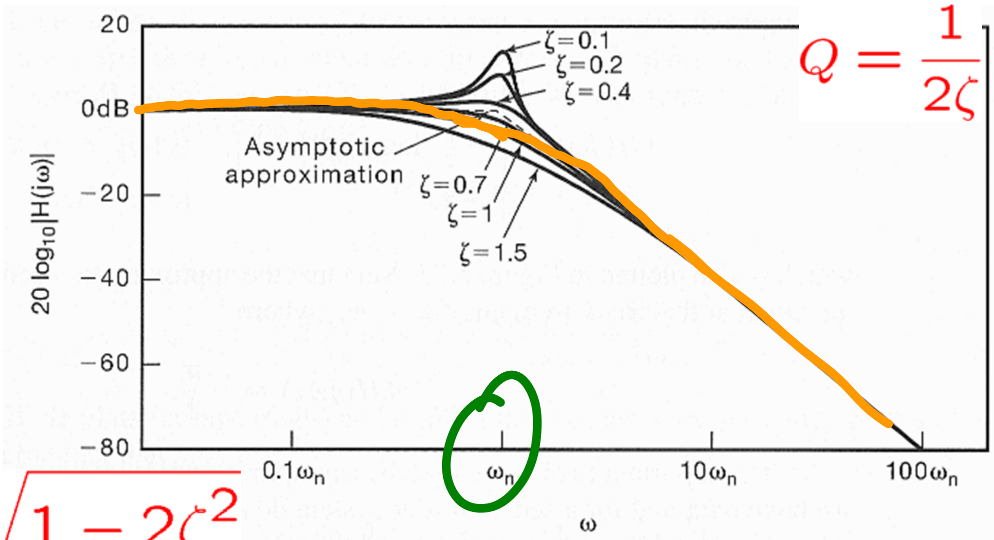
$$Q = \frac{1}{2\zeta}$$

ζ

w_n

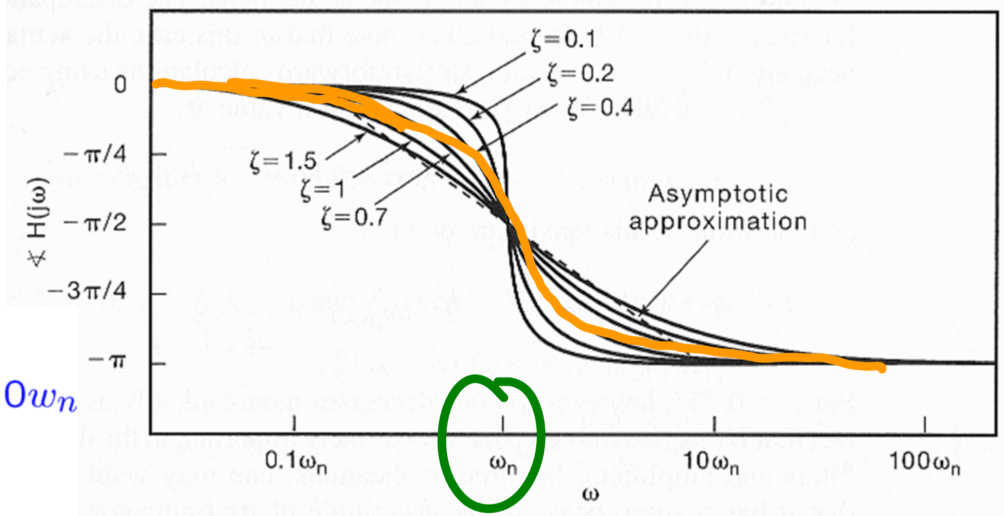
$$20\log_{10}|H(jw)| =$$

$$\begin{cases} 0 & w << w_n \\ -20\log_{10}(2\zeta) & w = w_n \\ -40\log_{10}(w) + 40\log_{10}(w_n) & w >> w_n \end{cases}$$



- For $\zeta < \frac{\sqrt{2}}{2}$ $\quad w_{\max} = w_n\sqrt{1 - 2\zeta^2}$

$$\measuredangle H(jw) =$$



$$\begin{cases} 0 & w \le 0.1w_n \\ -(\pi/2)[\log_{10}(w/w_n) + 1] & 0.1w_n \le w \le 10w_n \\ -\pi/2 & w = w_n \\ -\pi & w \ge 10w_n \end{cases}$$

- Example 6.4: (p.457)

$$\hat{H}(jw) = \frac{w_n^2}{(jw)^2 + 2\zeta w_n (jw) + w_n^2}$$

$$H(jw) = \frac{2 \times 10^4}{\underbrace{(jw)^2 + \overbrace{100}^{2\zeta w_n}(jw) + \overbrace{10^4}^{w_n^2}}}$$

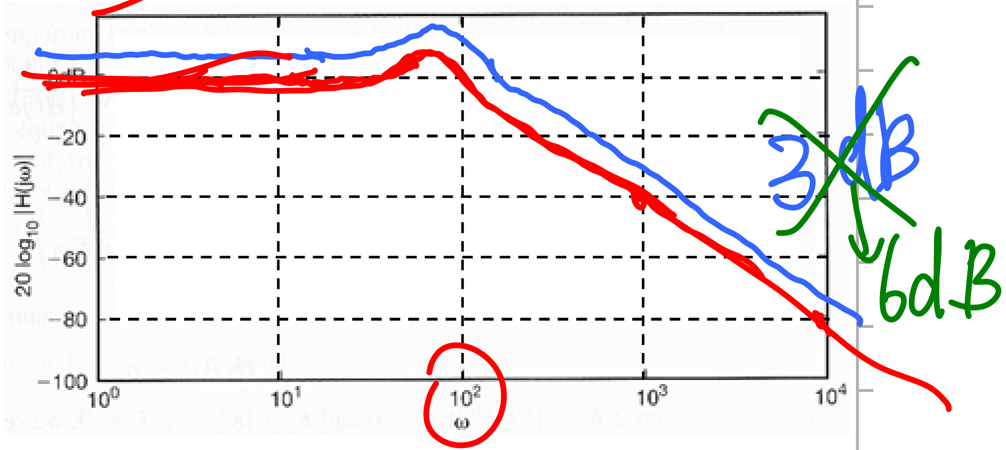
$$\left| H(jw) \right| = 2 \times \left| \hat{H}(jw) \right|$$

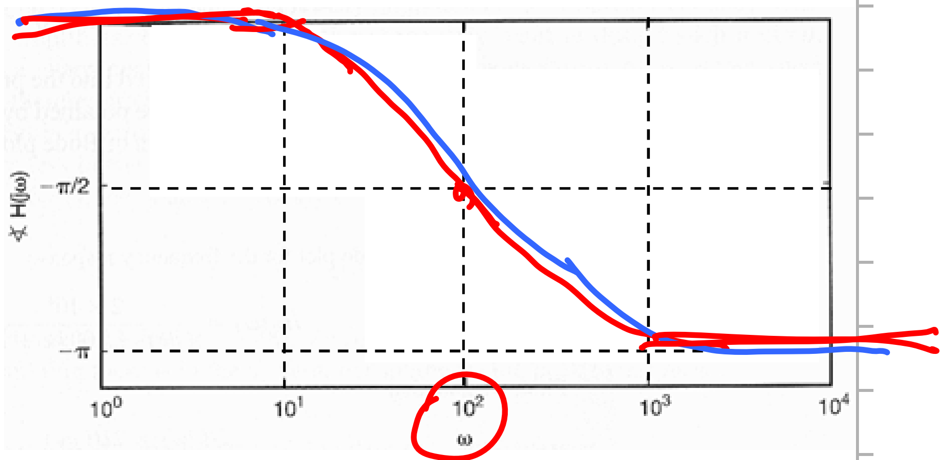
$$\sphericalangle H(jw) = \sphericalangle \hat{H}(jw)$$

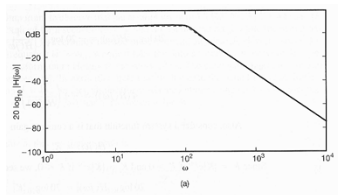
$$\Rightarrow \begin{cases} w_n = 100 \\ \zeta = 1/2 \end{cases}$$

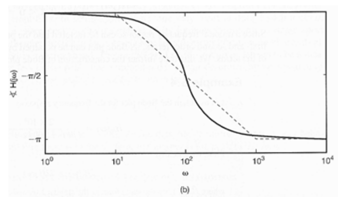
$$\Rightarrow 20 \log_{10} |H(jw)| =$$

$$20 \log_{10}(2) + 20 \log_{10} |\hat{H}(jw)|$$





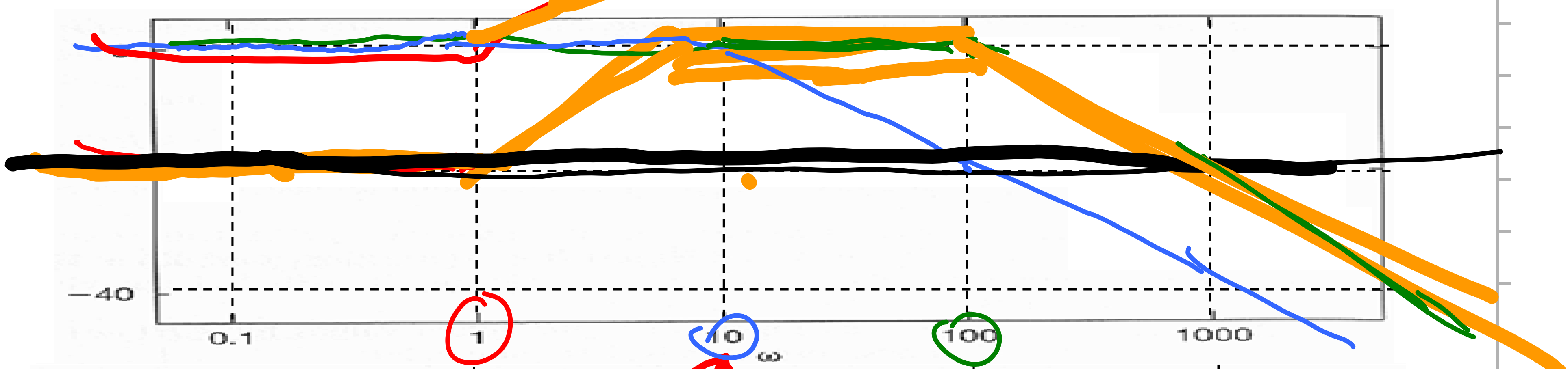


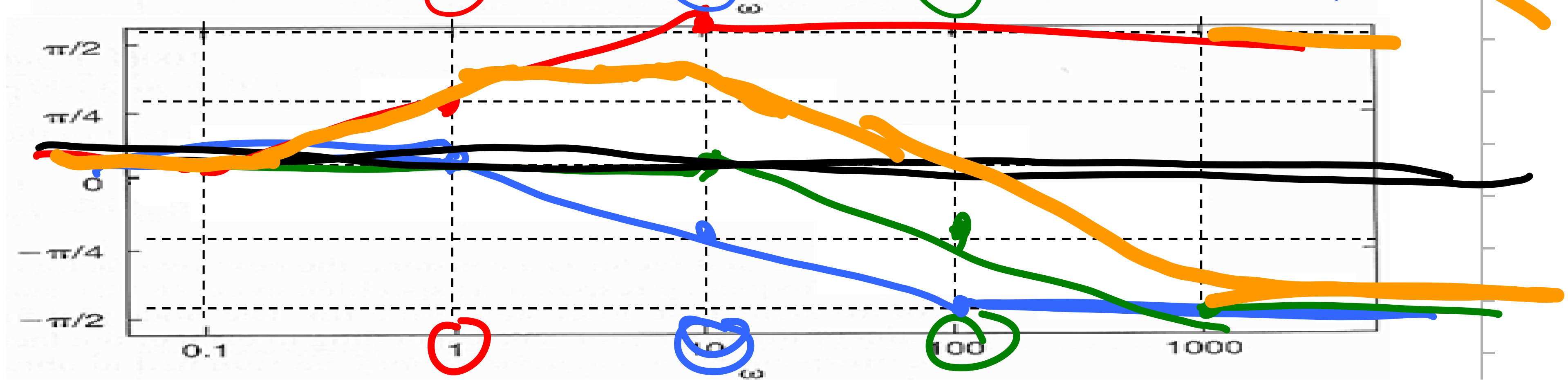


- **Example 6.5:**

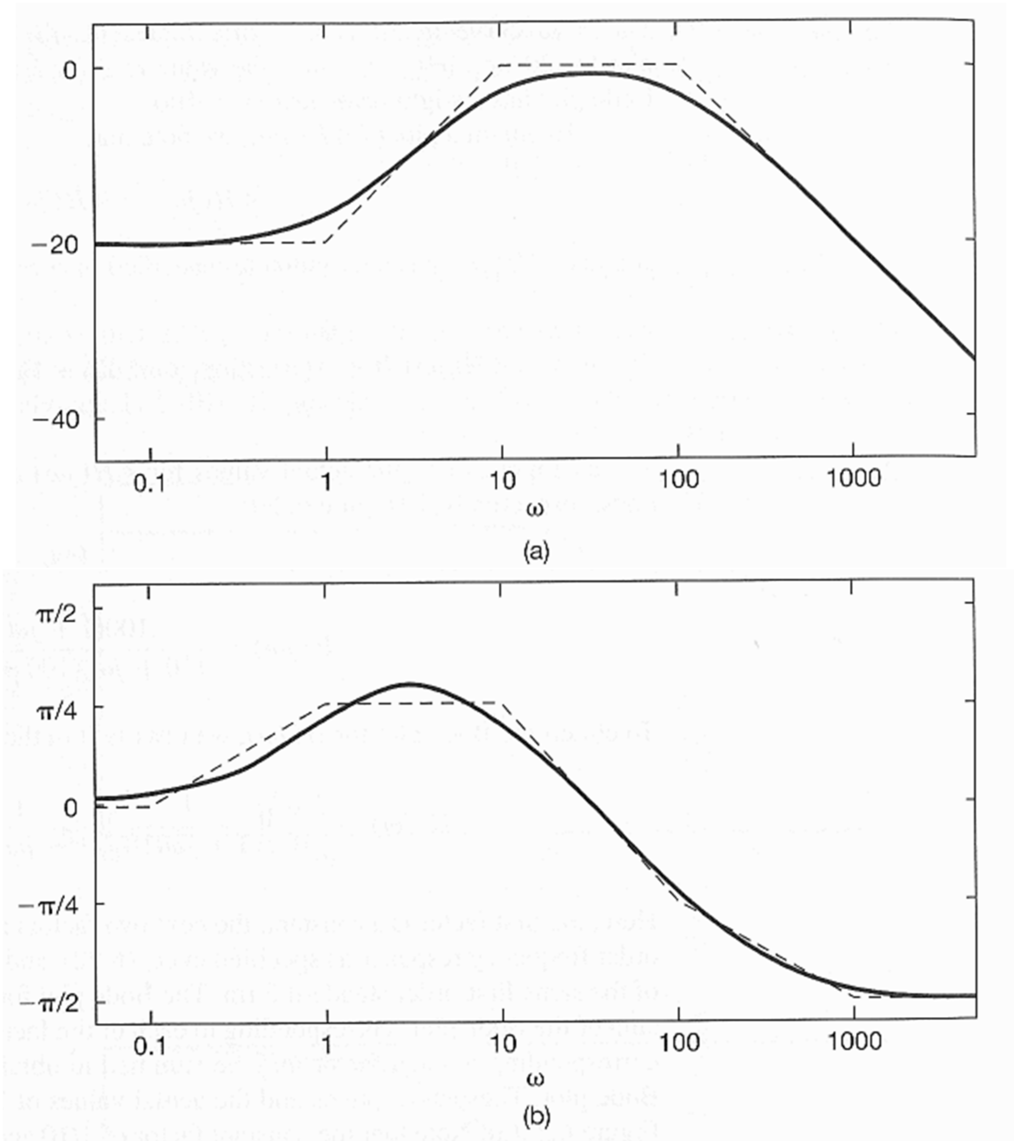
$$H(jw) = \frac{100(1+jw)}{(10+jw)(100+jw)}$$

$$= \left(\frac{1}{10}\right)(1+jw)\left(\frac{1}{1+j\frac{w}{10}}\right)\left(\frac{1}{1+j\frac{w}{100}}\right)$$





- Example 6.5:

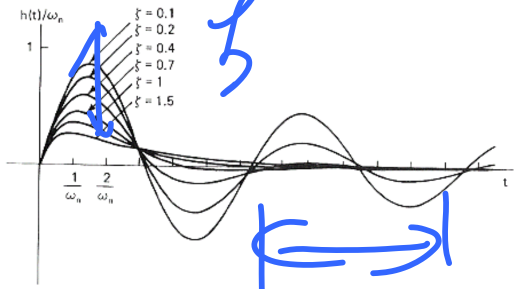


(a)

(b)

$h(t)$

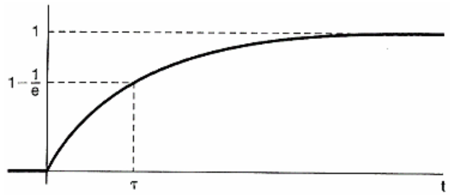
τ



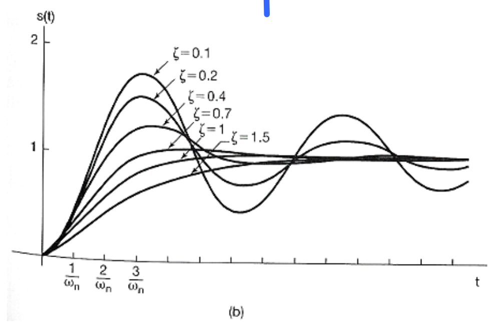
ζ

ω_n

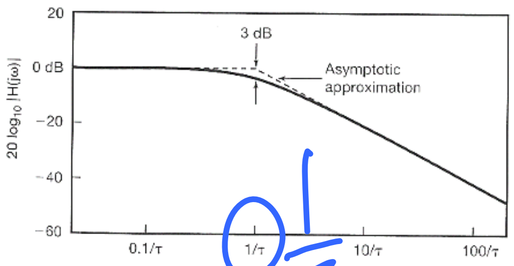
$s(t)$



τ

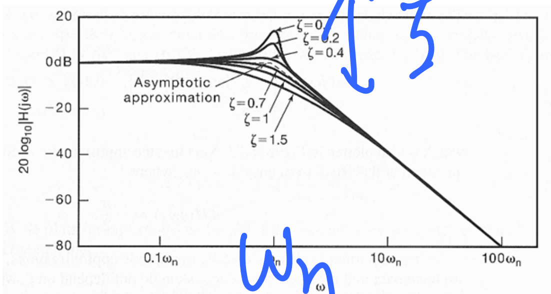


$20\log_{10}|H(jw)|$



$\frac{1}{\tau}$

ω

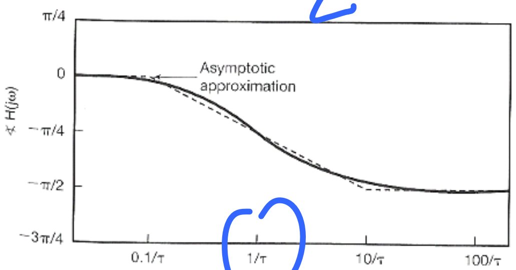


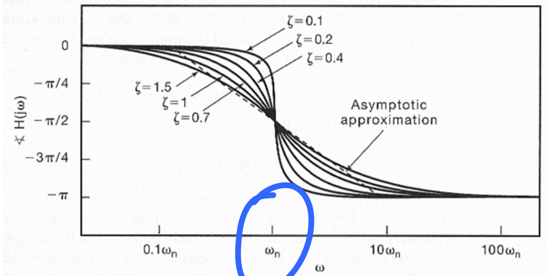
ζ

ω_n

ω

$\sphericalangle H(jw)$





4/22/13

$ID = 1\zeta\omega_n$

Outline

- The Magnitude-Phase Representation of the Fourier Transform
- The Magnitude-Phase Representation of Frequency Response of LTI Systems
- Time-Domain Properties of Ideal Frequency-Selective Filters
- Time-Domain and Frequency-Domain Aspects of Non-ideal Filters
- 1st-Order & 2nd-Order Continuous-Time Systems
- p.461 1st-Order & 2nd-Order Discrete-Time Systems
- Time- & Frequency-Domain Analysis of Systems

- First-Order DT Systems: (p.461)

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

$$x[n] \longrightarrow \boxed{\text{LTI System}} \longrightarrow y[n]$$

$$y[n] - a\ y[n-1] = x[n] \qquad |a| < 1$$

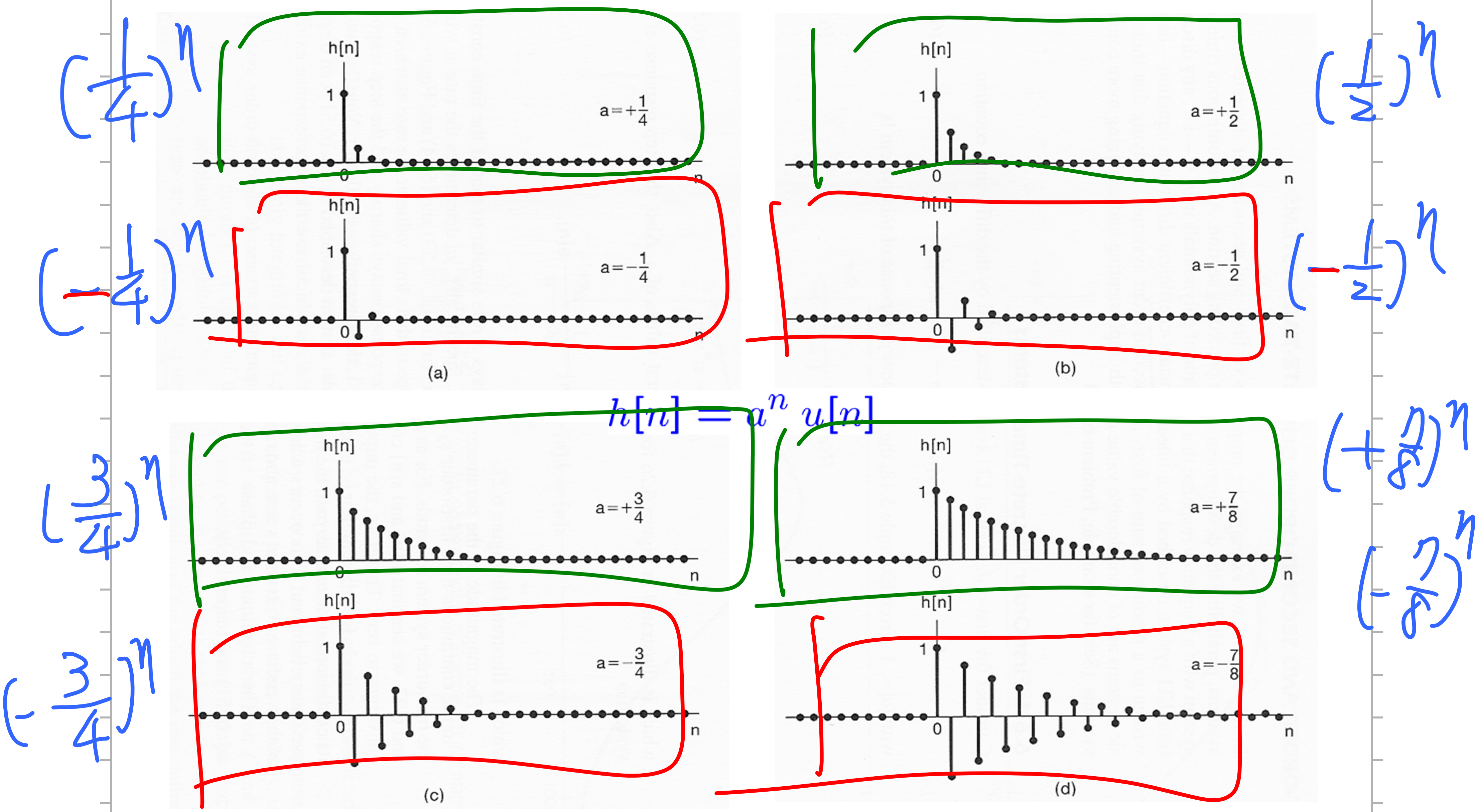
$$\Rightarrow \quad H(e^{jw}) = \frac{1}{1 - ae^{-jw}}$$

$|a| < 1$

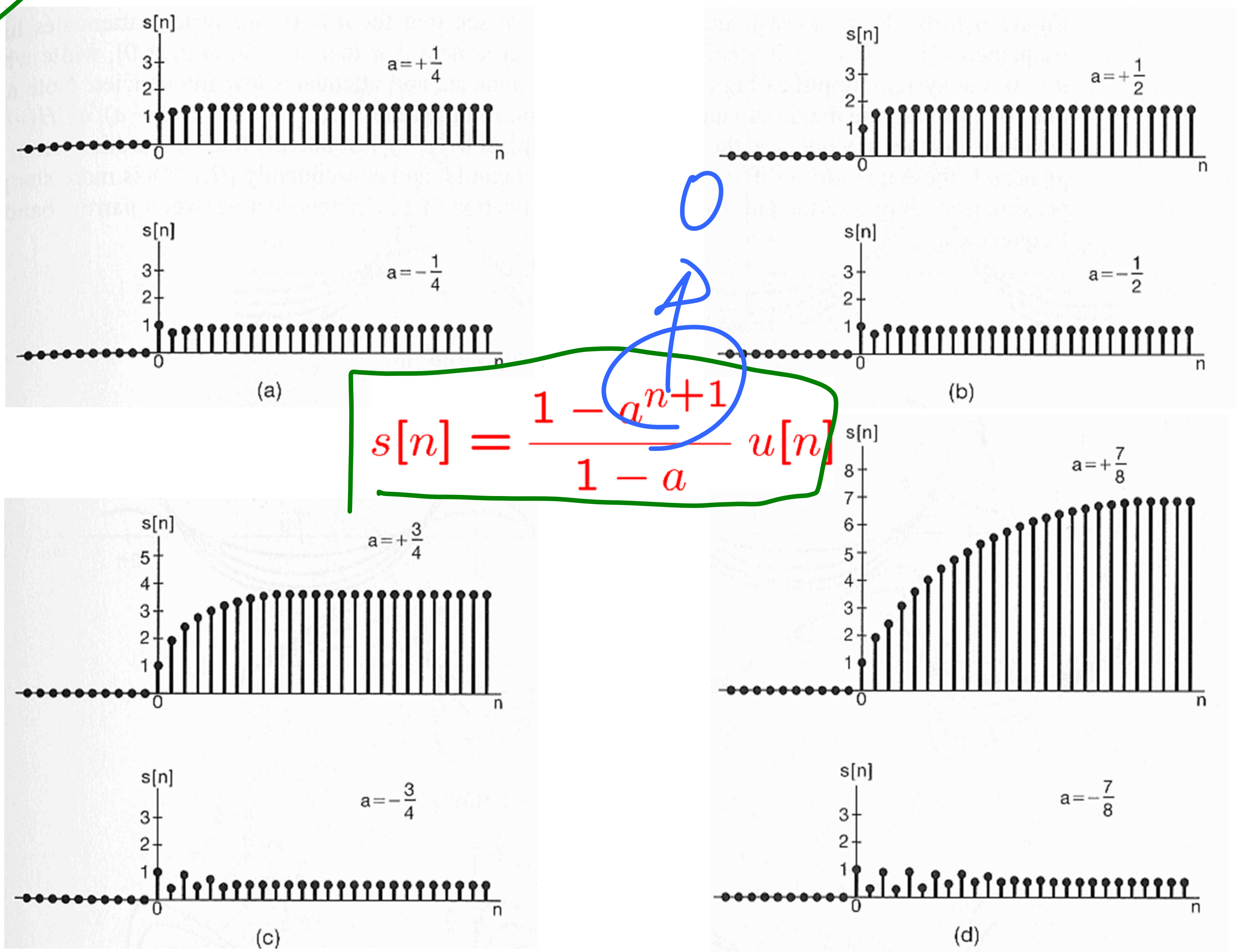
$$\Rightarrow \quad h[n] = a^n\ u[n]$$

$$\Rightarrow \quad s[n] = h[n] * u[n] = \frac{1 - a^{n+1}}{1 - a}\ u[n]$$

Impulse Response of First-Order DT Systems:



Step Response of First-Order DT Systems:



0

$$s[n] = \frac{1 - a^{n+1}}{1 - a} u[n]$$

Magnitude & Phase of Frequency Response:

$$H(e^{jw}) = \frac{1}{1 - a e^{-jw}} = \frac{1}{1 - a\cos w + j a \sin w}$$

$$\left| H(e^{jw}) \right| = \frac{1}{\sqrt{1 + a^2 - 2a\cos w}}$$

w : 0 ~~→~~ ∞

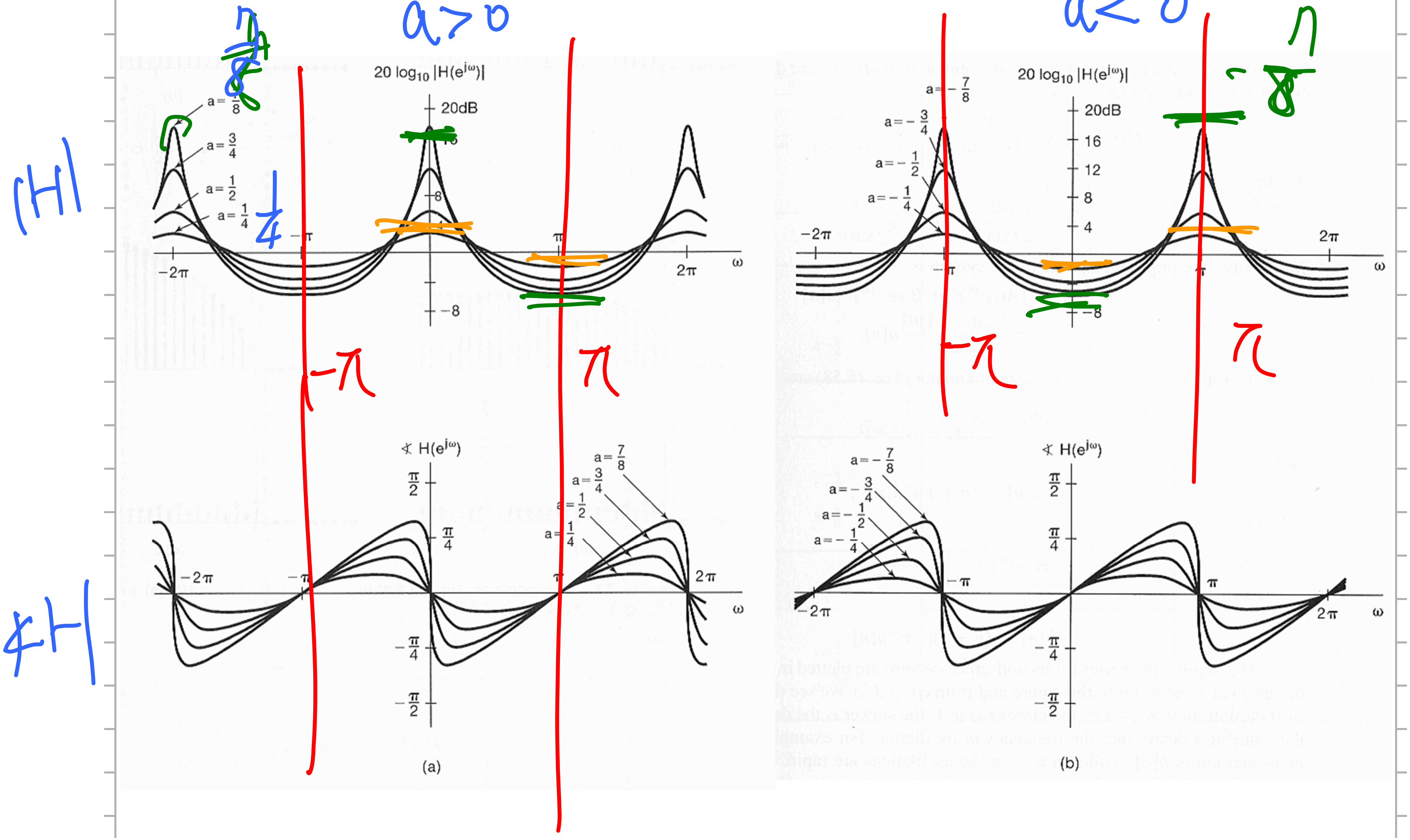
$-\pi$ π

$$\measuredangle H(e^{jw}) = - \tan^{-1}\left[\frac{a \sin w}{1 - a\cos w}\right]$$

$(-\frac{7}{8})^n = (-1)^n (\frac{7}{8})^n$

Magnitude & Phase of Frequency Response:

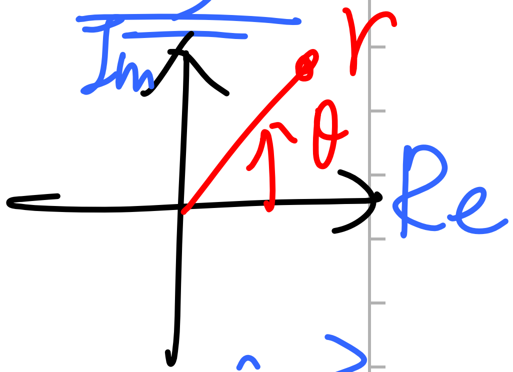
$a > 0$ $\qquad$ $a < 0$



▪ Second-Order DT Systems: (p.465)

r, θ

$$0 < r < 1 \text{ and } 0 \le \theta \le \pi$$



$$y[n] - 2r\cos(\theta)\, y[n-1] + r^2 y[n-2] = x[n]$$

e^{-jw} $\quad$ e^{-j2w}

$$\Rightarrow H(e^{jw}) = \frac{1}{1 - \cancel{2}r\cos(\theta)\, e^{-jw} + r^2 e^{-j2w}}$$

$(re^{-jw})^2$

$\left(-r(e^{j\theta}e^{-jw}) - re^{-j\theta}e^{-jw}\right)$

$$\boxed{\cos(\theta) = \frac{1}{\cancel{2}}\left(e^{j\theta} + e^{-j\theta}\right)}$$

$$= \frac{1}{[1 - (re^{j\theta})e^{-jw}]\ [1 - (re^{-j\theta})e^{-jw}]}$$

Impulse Response of 2nd-Order DT Systems:

- For $\theta = 0$:

$$\Rightarrow \; H(e^{jw}) = \frac{1}{(1-r\,e^{-jw})^2} \quad \Rightarrow \; h[n] = (n+1)\,(r)^n\,u[n]$$

- For $\theta = \pi$:

$$\Rightarrow \; H(e^{jw}) = \frac{1}{(1+r\,e^{-jw})^2} \quad \Rightarrow \; h[n] = (n+1)\,(-r)^n\,u[n]$$

- For $\theta \neq 0$ or π:

$$\Rightarrow \; H(e^{jw}) = \frac{A}{1-(re^{j\theta})e^{-jw}} + \frac{B}{1-(re^{-j\theta})e^{-jw}}$$

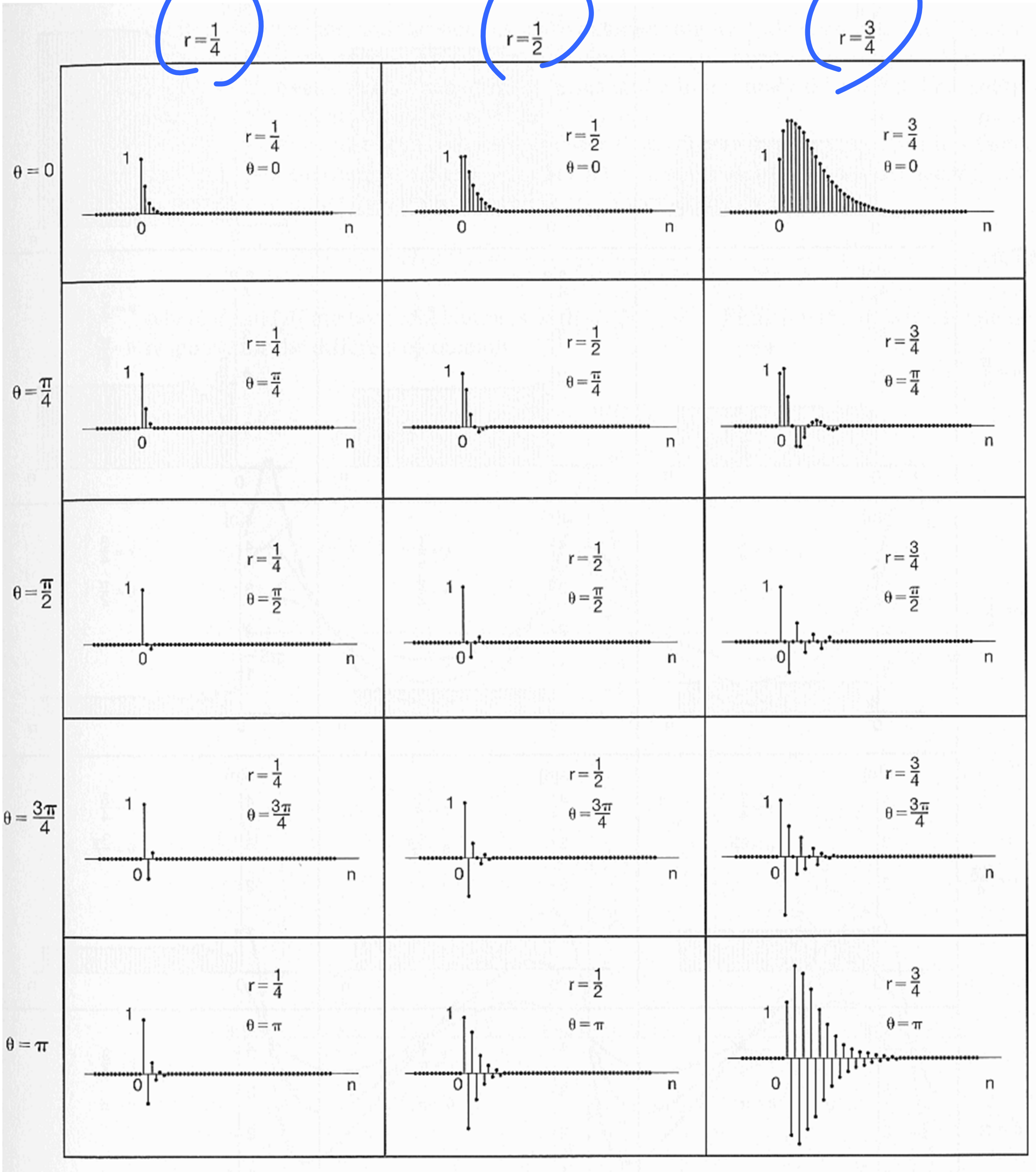
$$A = \frac{e^{j\theta}}{2j\sin(\theta)}$$

$$B = -\frac{e^{-j\theta}}{2j\sin(\theta)}$$

$$\Rightarrow \; h[n] = \left[A\boxed{(re^{j\theta})^n} + B\boxed{(re^{-j\theta})^n}\right] u[n] \quad = \boxed{r^n\frac{\sin[(n+1)\theta]}{\sin(\theta)}}u[n]$$

First-Order & Second-Order DT Systems

r



θ

0

$\frac{\pi}{4}$

$\frac{\pi}{2}$

$\frac{3\pi}{4}$

π

$$h[n] = (n+1)\ (r)^n\ u[n]$$

$$r^n \frac{\sin[(n+1)\theta]}{\sin(\theta)} u[n]$$

$$h[n] = (n+1)\ (-r)^n\ u[n]$$

Step Response of 2nd-Order DT Systems:

- For $\theta = 0$:

$$s[n] = \left[\frac{1}{(r-1)^2} - \frac{r}{(r-1)^2} r^n + \frac{r}{r-1}(n+1)r^n \right] u[n]$$

- For $\theta = \pi$:

$$s[n] = \left[\frac{1}{(r+1)^2} + \frac{r}{(r+1)^2}(-r)^n + \frac{r}{r+1}(n+1)(-r)^n \right] u[n]$$

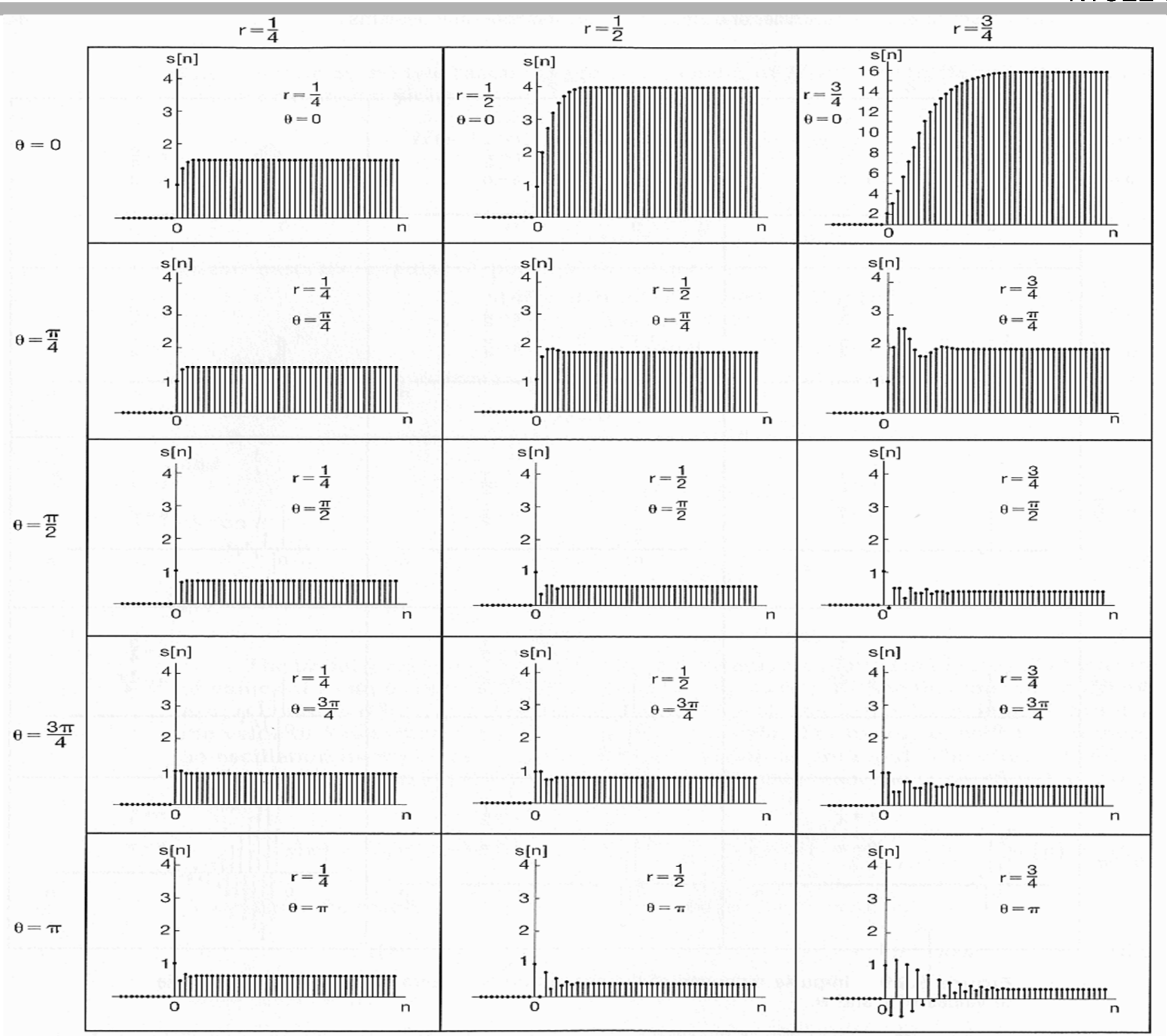
- For $\theta \neq 0$ or π:

$$A = \frac{e^{j\theta}}{2j\sin(\theta)}$$

$$B = -\frac{e^{-j\theta}}{2j\sin(\theta)}$$

$$s[n] = h[n] * u[n]$$

$$= \left[A\left(\frac{1-(re^{j\theta})^{n+1}}{1-re^{j\theta}}\right) + B\left(\frac{1-(re^{-j\theta})^{n+1}}{1-re^{-j\theta}}\right) \right] u[n]$$



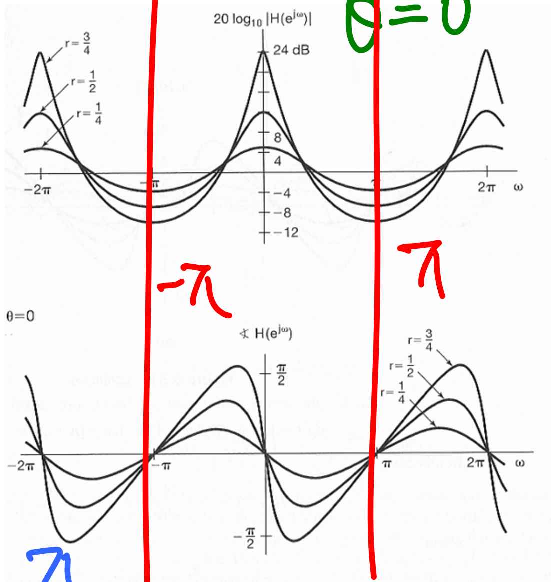
* Note: The plot for $r=\frac{3}{4}$, $\theta=0$ has a different scale from the others.

▪ Magnitude & Phase of Frequency Response:

$|H|$ $\measuredangle$

$$H(e^{jw}) = \frac{1}{1 - 2r\cos(\theta)\, e^{-jw} + r^2\, e^{-j2w}}$$

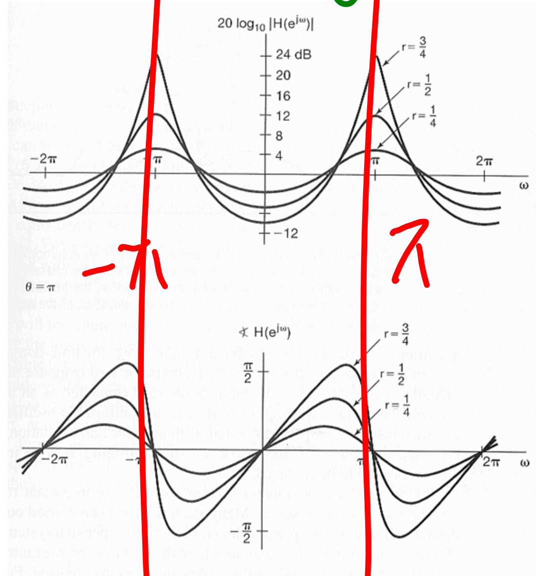
$\theta = 0$



(a)

$-\pi$ π

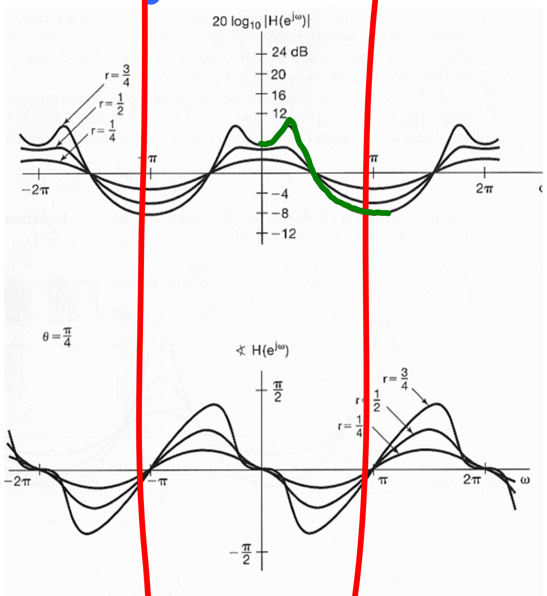
$\theta = \pi$ $(-1)^n$



(e)

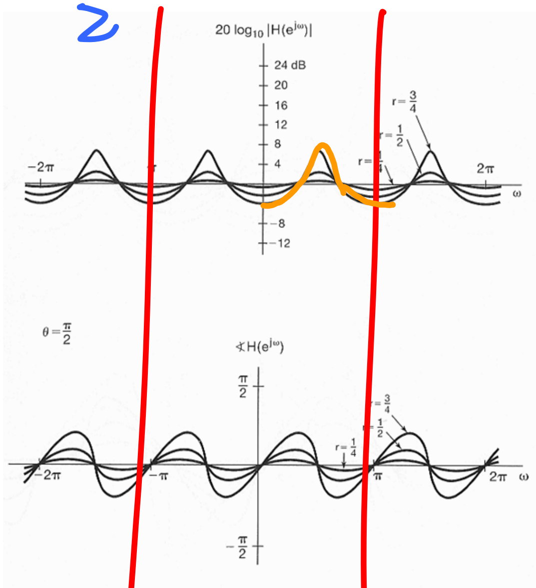
$-\pi$ π

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



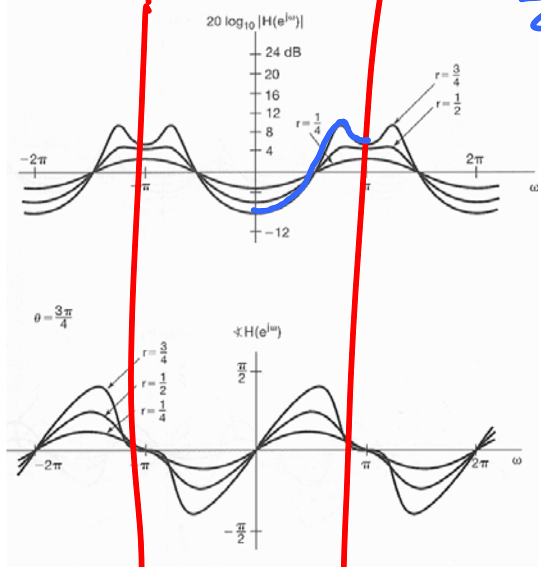
(b)

$\frac{\pi}{2}$



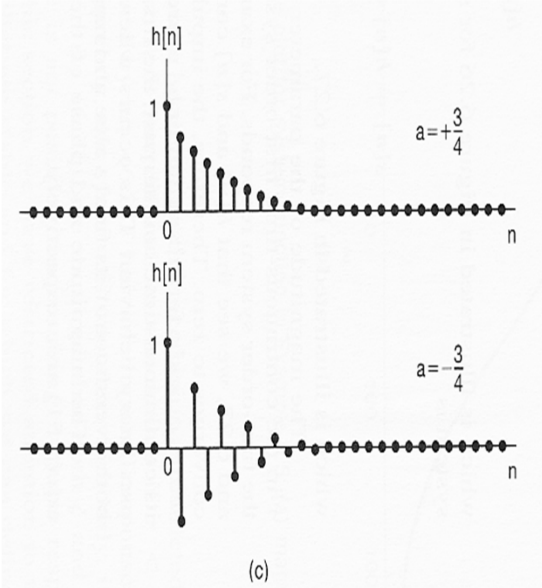
(c)

$\frac{3}{4}\pi$



(d)

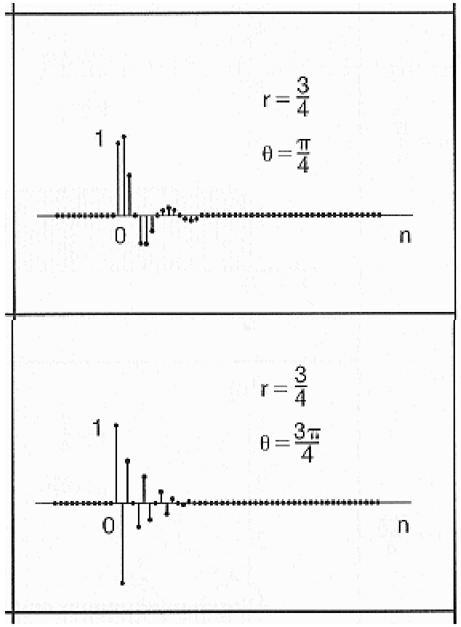
$h[n]$



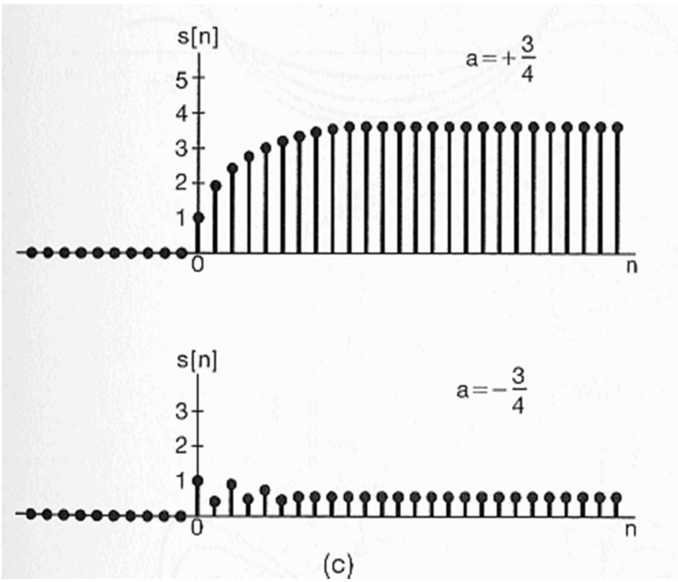
a

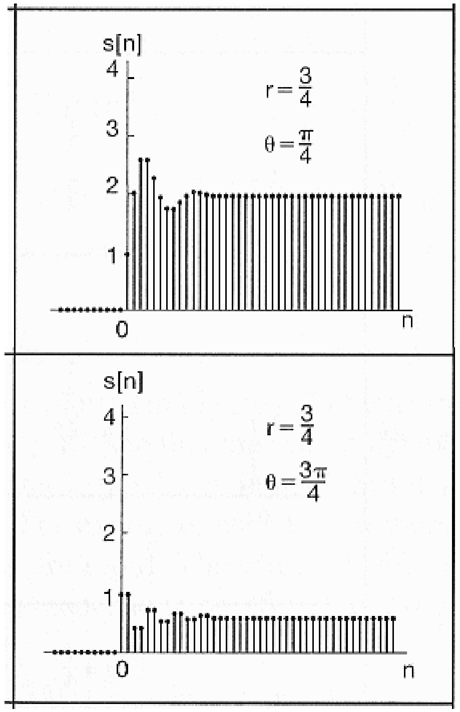
r

θ



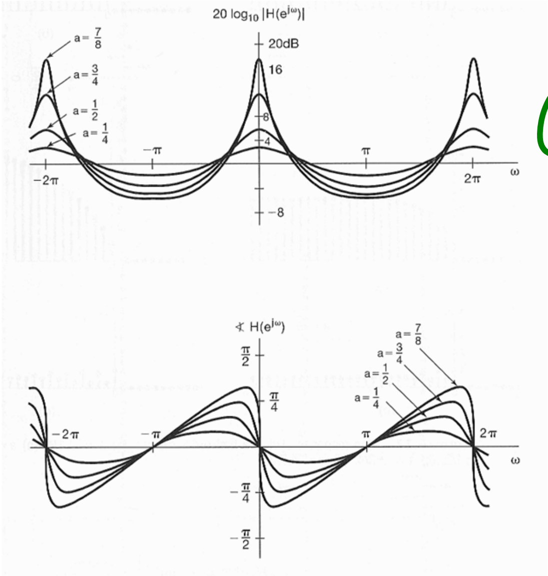
$s[n]$





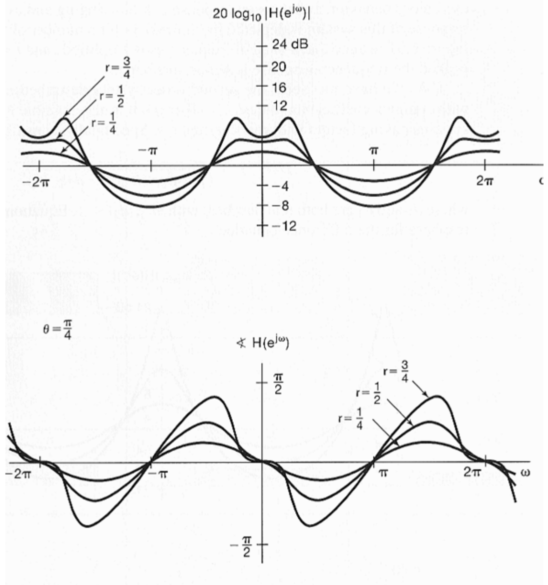
$20 \log_{10} |H(e^{jw})|$

$\sphericalangle\, H(e^{jw})$



(a)

a



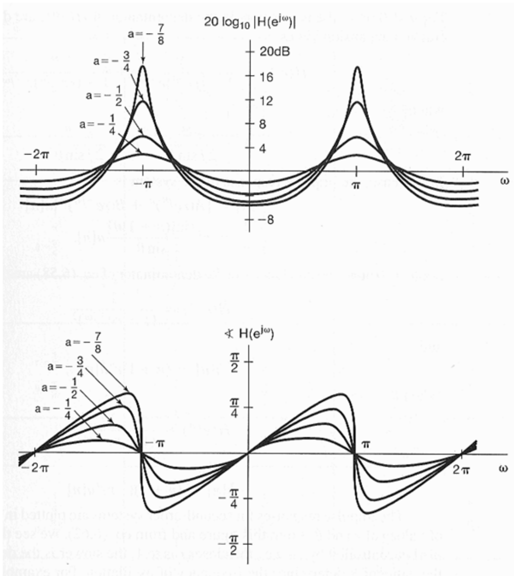
(b)

r

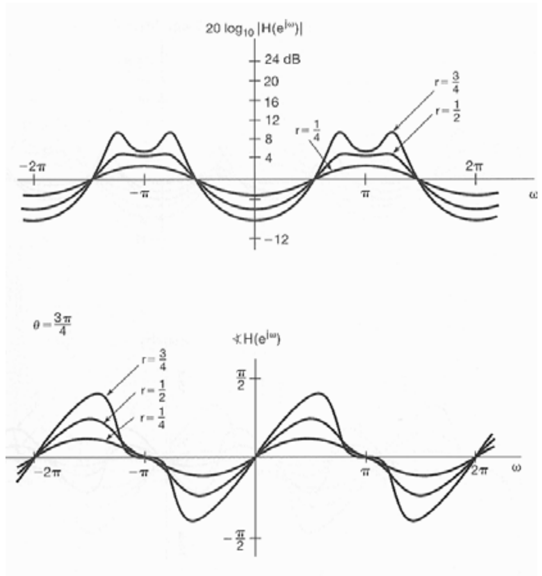
θ

$20 \log_{10} |H(e^{jw})|$

$\sphericalangle\, H(e^{jw})$



(b)

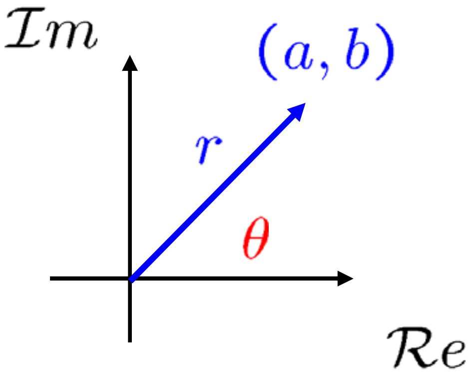


(d)

4/22/13
11:10am

- The Magnitude-Phase Representation of the Fourier Transform (p.423)
- The Magnitude-Phase Representation of Frequency Response of LTI Systems
- Time-Domain Properties of Ideal Frequency-Selective Filters
- Time-Domain and Frequency-Domain Aspects of Non-ideal Filters
- 1st-Order & 2nd-Order Continuous-Time Systems
- 1st-Order & 2nd-Order Discrete-Time Systems
- Time- & Frequency-Domain Analysis of Systems

- Magnitude & Phase Representation:



$$a + jb \;\Rightarrow\; \begin{cases} r = \sqrt{a^2 + b^2} \\ \tan(\theta) = \frac{b}{a} \end{cases}$$

$$\Rightarrow\; a + jb = re^{j\theta}$$

$$X(jw) = \mathcal{R}e\{X(jw)\} + j\ \mathcal{I}m\{X(jw)\} \quad = |X(jw)|\, e^{j\measuredangle X(jw)}$$

$$X(e^{jw}) = \mathcal{R}e\left\{X(e^{jw})\right\} + j\ \mathcal{I}m\left\{X(e^{jw})\right\} \quad = |X(e^{jw})|\, e^{j\measuredangle X(e^{jw})}$$

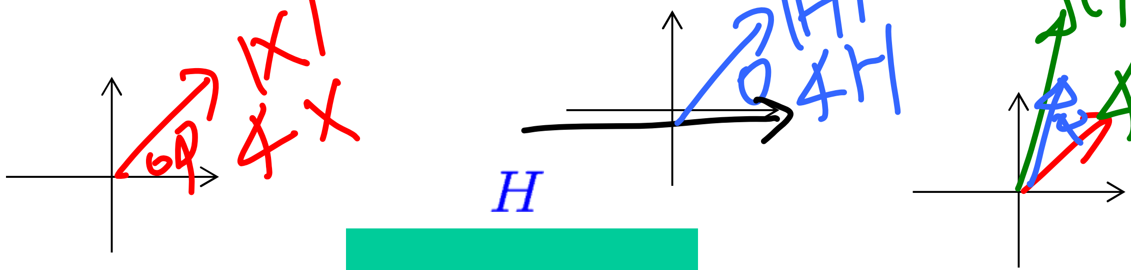
$|X(jw)|$ or $|X(e^{jw})|$: magnitude

$\measuredangle X(jw)$ or $\measuredangle X(e^{jw})$: phase angle

▪ Magnitude & Phase Distortions:

$|Y| = |X|\,|H|$

$\sphericalangle Y = \sphericalangle X + \sphericalangle H$



H

$X \rightarrow$ LTI System $\rightarrow Y$

$$Y(jw) = X(jw)\;H(jw)$$

$$Y(e^{jw}) = X(e^{jw})\;H(e^{jw})$$

$$\Rightarrow\; |Y(jw)| = |X(jw)|\;|H(jw)|$$

$$|Y(e^{jw})| = |X(e^{jw})|\;|H(e^{jw})|$$

magnitude distortion

$$\Rightarrow\; \sphericalangle Y(jw) = \sphericalangle X(jw) + \sphericalangle H(jw)$$

$$\sphericalangle Y(e^{jw}) = \sphericalangle X(e^{jw}) + \sphericalangle H(e^{jw})$$

phase distortion

$|H(jw)|$ or $|H(e^{jw})|$: gain of the system

$\sphericalangle H(jw)$ or $\sphericalangle H(e^{jw})$: phase shift of the system

Magnitude-Phase Representation of Fourier Transform

- **Magnitude & Phase Angle:** $A\cos(w_0 t + \phi) = \frac{A}{2}\, e^{j\phi}\, e^{jw_0 t} + \frac{A}{2}\, e^{-j\phi}\, e^{-jw_0 t}$

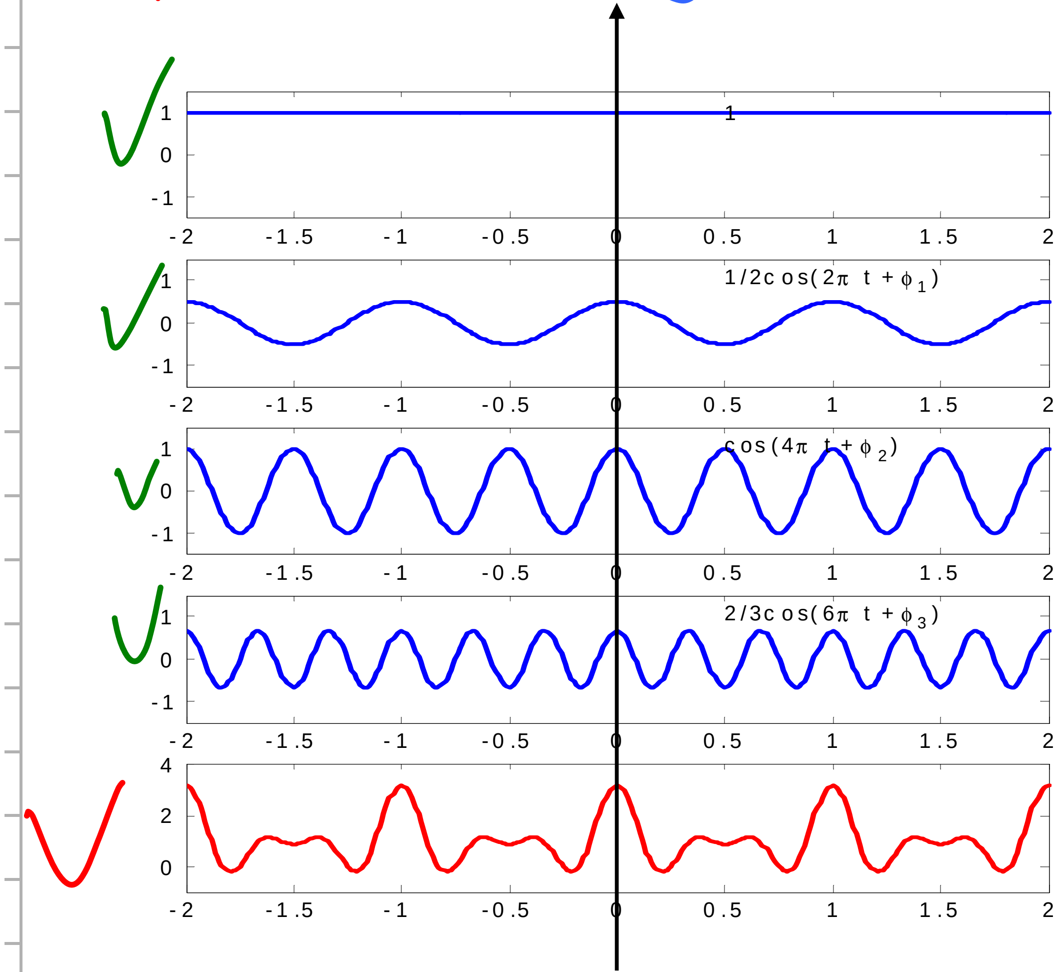
$$x(t) = 1\cos(0\pi t + \cancel{\phi_0}) + \frac{1}{2}\cos(2\pi t + \phi_1) + 1\cos(4\pi t + \phi_2) + \frac{2}{3}\cos(6\pi t + \phi_3)$$

0

ss3-17

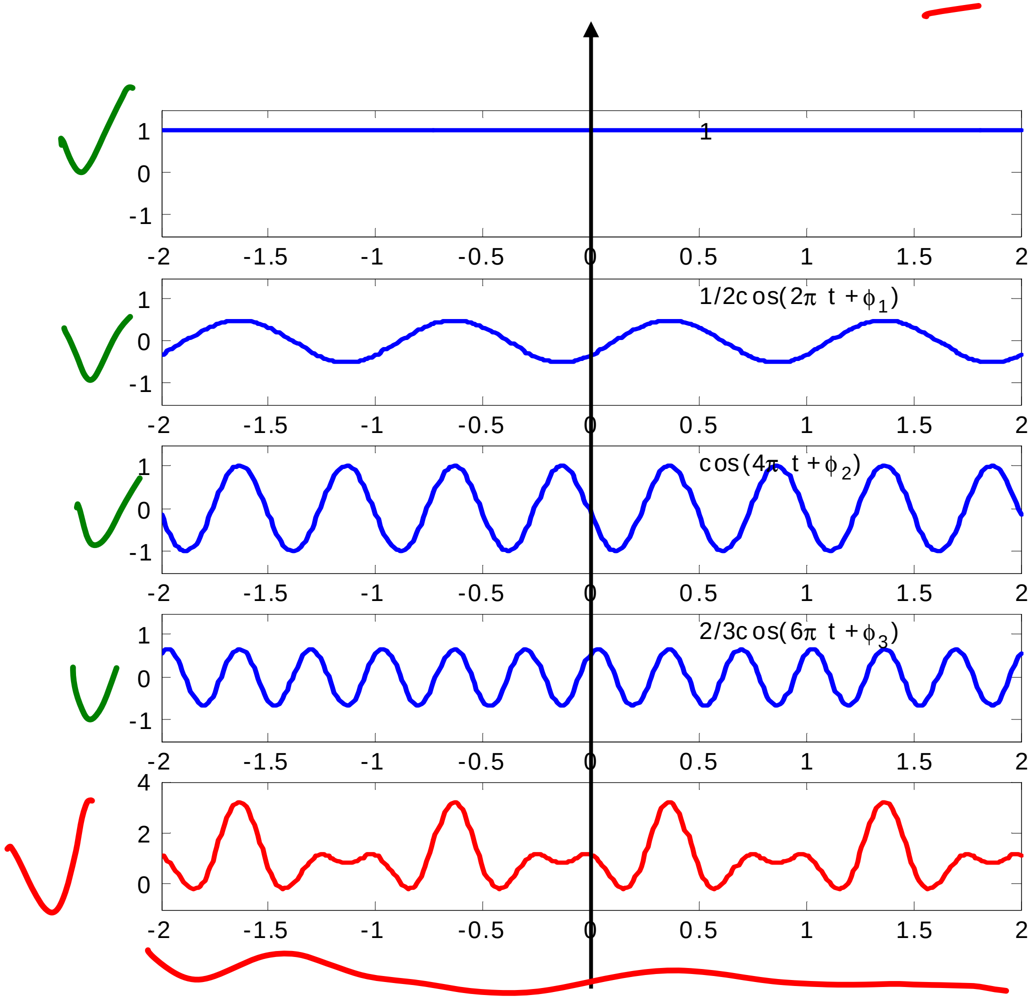
ss3-18

$$\begin{cases} \phi_1 = 0 \ (rad) \\ \phi_2 = 0 \ (rad) \\ \phi_3 = 0 \ (rad) \end{cases}$$



- **Magnitude & Phase Angle:** $A\cos(w_0 t+\phi) = \frac{A}{2} e^{j\phi}\, e^{jw_0 t} + \frac{A}{2} e^{-j\phi}\, e^{-jw_0 t}$

$$x(t) = 1\cos(0\pi t+\phi_0) + \frac{1}{2}\cos(2\pi t+\phi_1) + 1\cos(4\pi t+\phi_2) + \frac{2}{3}\cos(6\pi t+\phi_3)$$

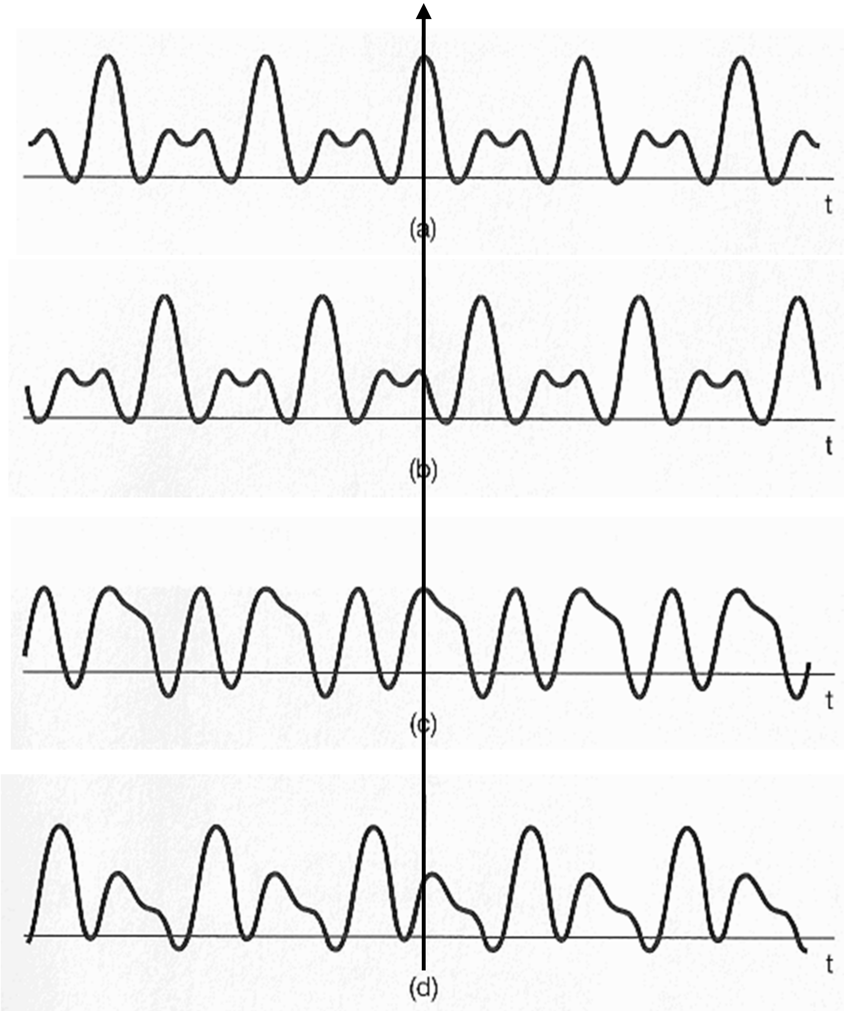


$$\begin{cases} \phi_1 = 4 \ (rad) \\ \phi_2 = 8 \ (rad) \\ \phi_3 = 12 \ (rad) \end{cases}$$

Magnitude & Phase Angle:

$$A\cos(w_0 t + \phi) = \frac{A}{2}e^{j\phi}\,e^{jw_0 t} + \frac{A}{2}e^{-j\phi}\,e^{-jw_0 t}$$

$$x(t) = 1\cos(0\pi t + \phi_0) + \frac{1}{2}\cos(2\pi t + \phi_1) + 1\cos(4\pi t + \phi_2) + \frac{2}{3}\cos(6\pi t + \phi_3)$$



$$\begin{cases} \phi_1 = 0 \ (rad) \\ \phi_2 = 0 \ (rad) \\ \phi_3 = 0 \ (rad) \end{cases}$$

$$\begin{cases} \phi_1 = 4 \ (rad) \\ \phi_2 = 8 \ (rad) \\ \phi_3 = 12 \ (rad) \end{cases}$$

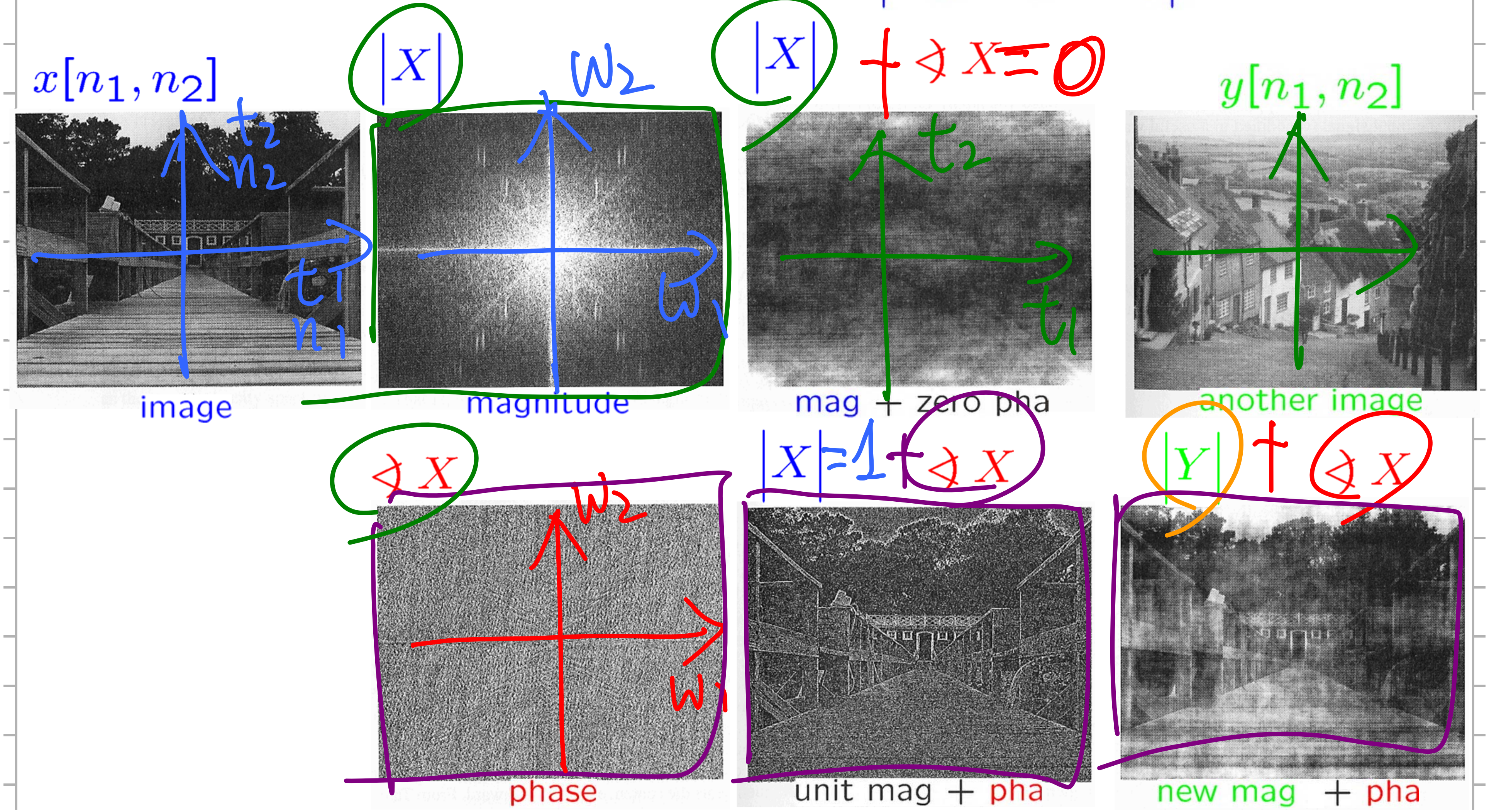
$$\begin{cases} \phi_1 = 6 \ (rad) \\ \phi_2 = -2.7 \ (rad) \\ \phi_3 = 0.93 \ (rad) \end{cases}$$

$$\begin{cases} \phi_1 = 1.2 \ (rad) \\ \phi_2 = 4.1 \ (rad) \\ \phi_3 = -7.02 \ (rad) \end{cases}$$

▪ Magnitude & Phase Angle in Images:

$$x(t_1, t_2) \overset{\mathcal{F}}{\longleftrightarrow} X(jw_1, jw_2) \qquad \left|X(jw_1, jw_2)\right| e^{j\sphericalangle X(jw_1, jw_2)}$$

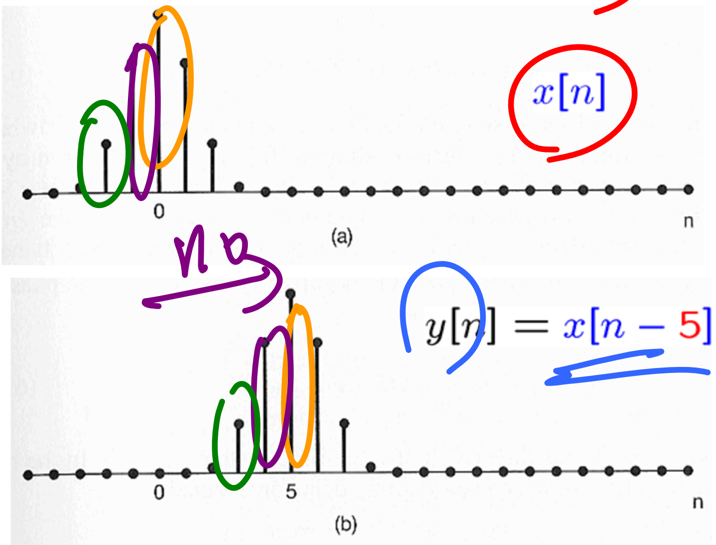
$$x[n_1, n_2] \overset{\mathcal{F}}{\longleftrightarrow} X(e^{jw_1}, e^{jw_2}) \qquad \left|X(e^{jw_1}, e^{jw_2})\right| e^{j\sphericalangle X(e^{jw_1}, e^{jw_2})}$$



- The Magnitude-Phase Representation of the Fourier Transform
- The Magnitude-Phase Representation of Frequency Response of LTI Systems (p.427)
- Time-Domain Properties of Ideal Frequency-Selective Filters
- Time-Domain and Frequency-Domain Aspects of Non-ideal Filters
- 1st-Order & 2nd-Order Continuous-Time Systems
- 1st-Order & 2nd-Order Discrete-Time Systems
- Time- & Frequency-Domain Analysis of Systems

Linear Phase:

$X \rightarrow H_1 \rightarrow Y$



$n_0 = 5$

- $H_1(e^{jw}) = e^{-jwn_0}$

$$\Rightarrow \begin{cases} |H_1(e^{jw})| & = 1 \\ \measuredangle\, |H_1(e^{jw})| & = -wn_0 \end{cases}$$

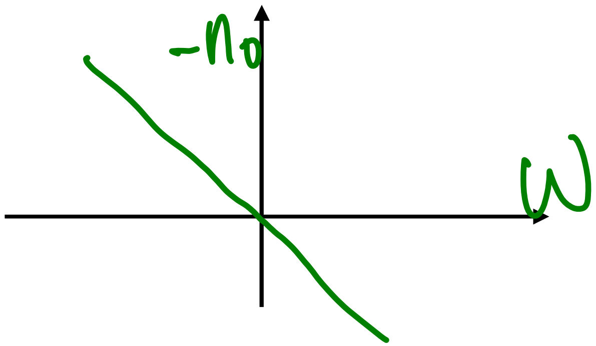
$$Y_1(e^{jw}) = H_1(e^{jw})\, X(e^{jw})$$

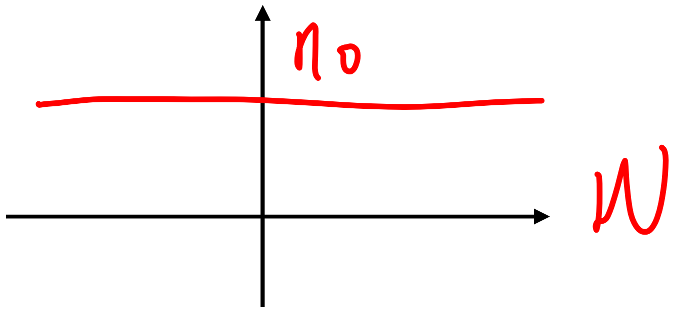
$$= e^{-jwn_0} \quad X(e^{jw})$$

$$\Rightarrow \quad y[n] = x[n - n_0]$$

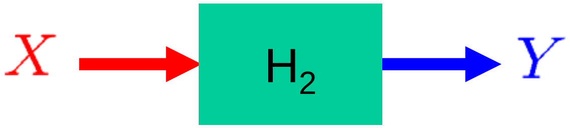
$$\measuredangle\, H_1(e^{jw}) = -wn_0$$

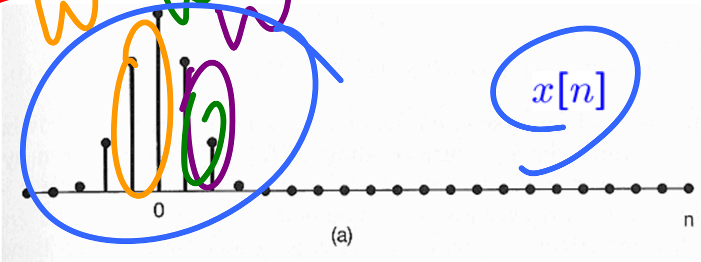
$$-\frac{d}{dw}\{\measuredangle\, H_1(e^{jw})\} = n_0$$





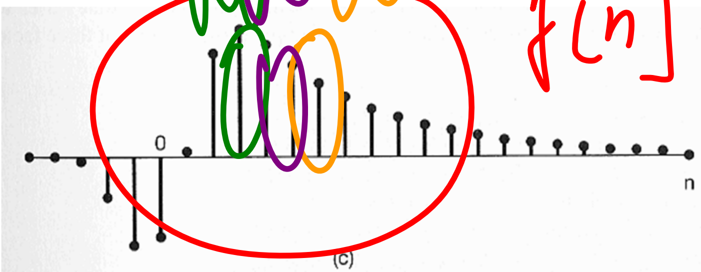
Non Linear Phase:





$f(w)$

$$H_2(e^{jw}) = e^{jf(w)}$$



- $Y_2(e^{jw}) = H_2(e^{jw})\, X(e^{jw})$

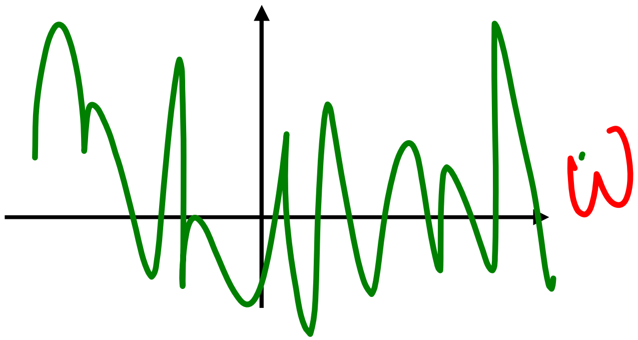
$$= e^{jf(w)}\, X(e^{jw})$$

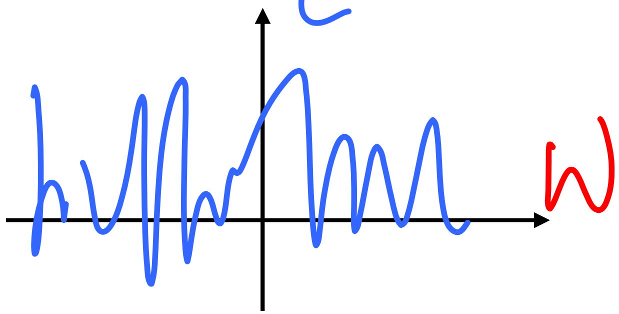
$$\sphericalangle H_2(e^{jw}) = f(w)$$

$$-\frac{d}{dw}\left\{\sphericalangle H_2(e^{jw})\right\} = -\frac{df}{dw}$$

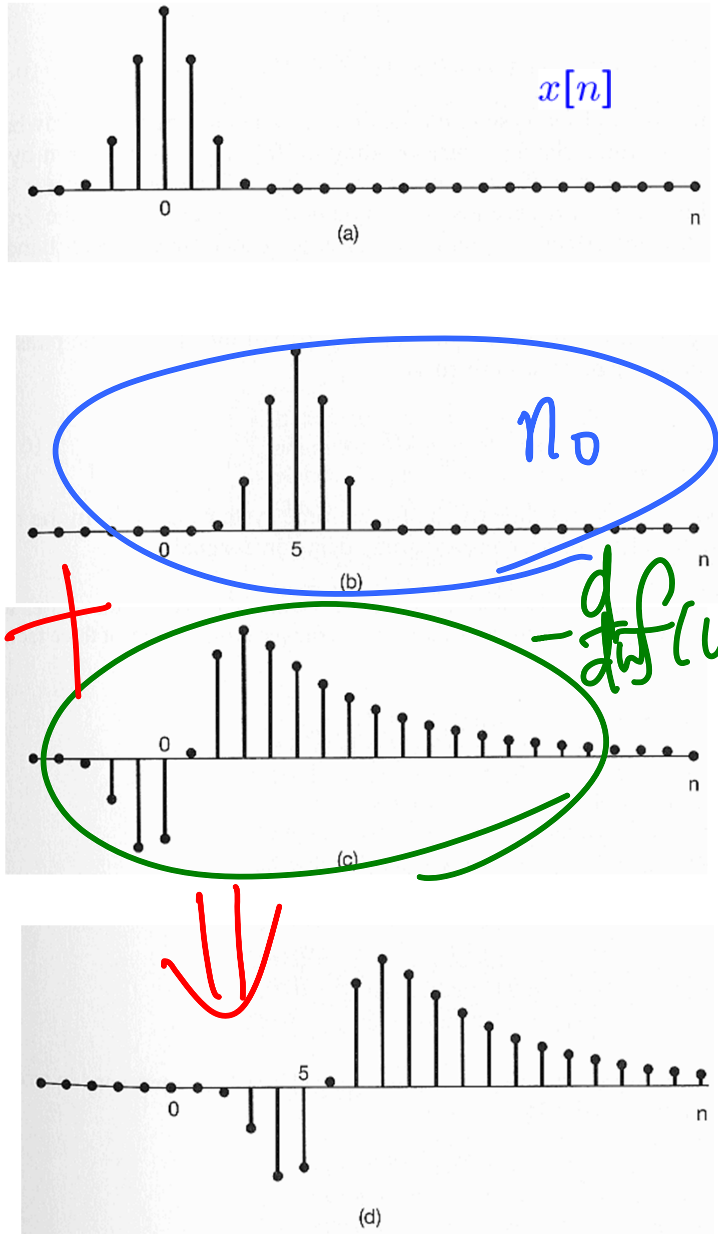
τ

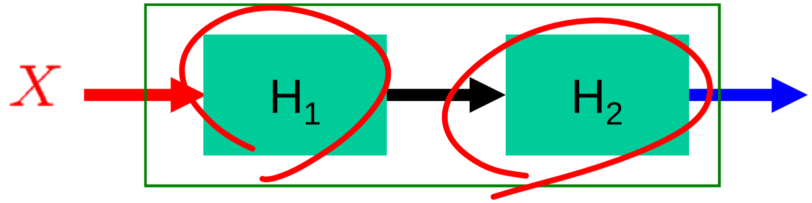
delay





- Linear Phase:





- $Y_3(e^{jw}) = H_2(e^{jw})\, H_1(e^{jw})\; X(e^{jw})$

$$H_3(e^{jw}) = H_2(e^{jw}) H_1(e^{jw})$$

$$= H_2(e^{jw}) e^{-jwn_0} \qquad e^{jf(w)}$$

$$= e^{j(f(w) - wn_0)}$$

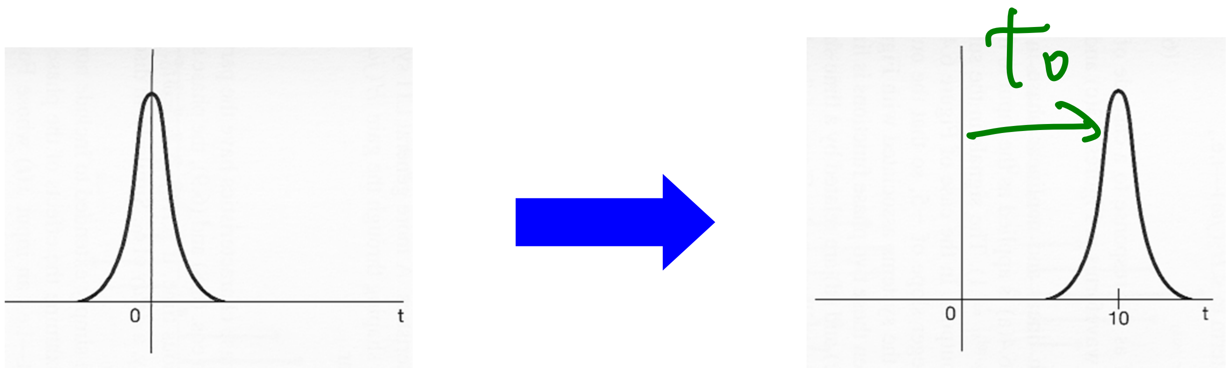
$$-\frac{d}{dw}\left\{ \measuredangle H_3(e^{jw}) \right\} = -\frac{df(w)}{dw} + n_0$$

Linear Phase:

$$H_1(jw) = e^{-jwt_0}$$

$$\Rightarrow \begin{cases} |H_1(jw)| & = 1 \\ \measuredangle |H_1(jw)| & = -wt_0 \end{cases}$$

$$\Rightarrow \; y(t) = x(t - t_0)$$



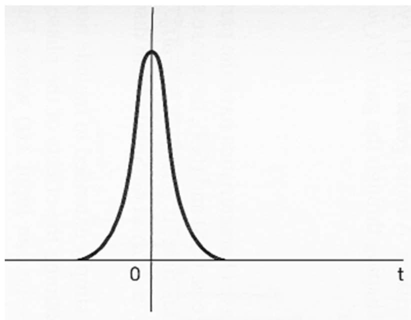
$x(t)$

$y(t) = x(t - 10)$

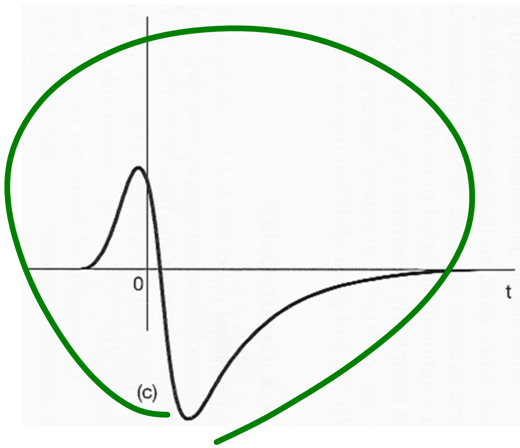
$t_0 = 10$

- **Linear Phase:**

$$H_2(jw) = e^{jf(w)}$$

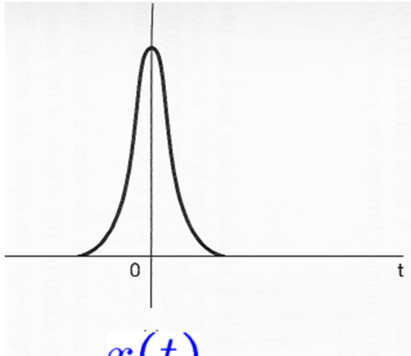


$x(t)$

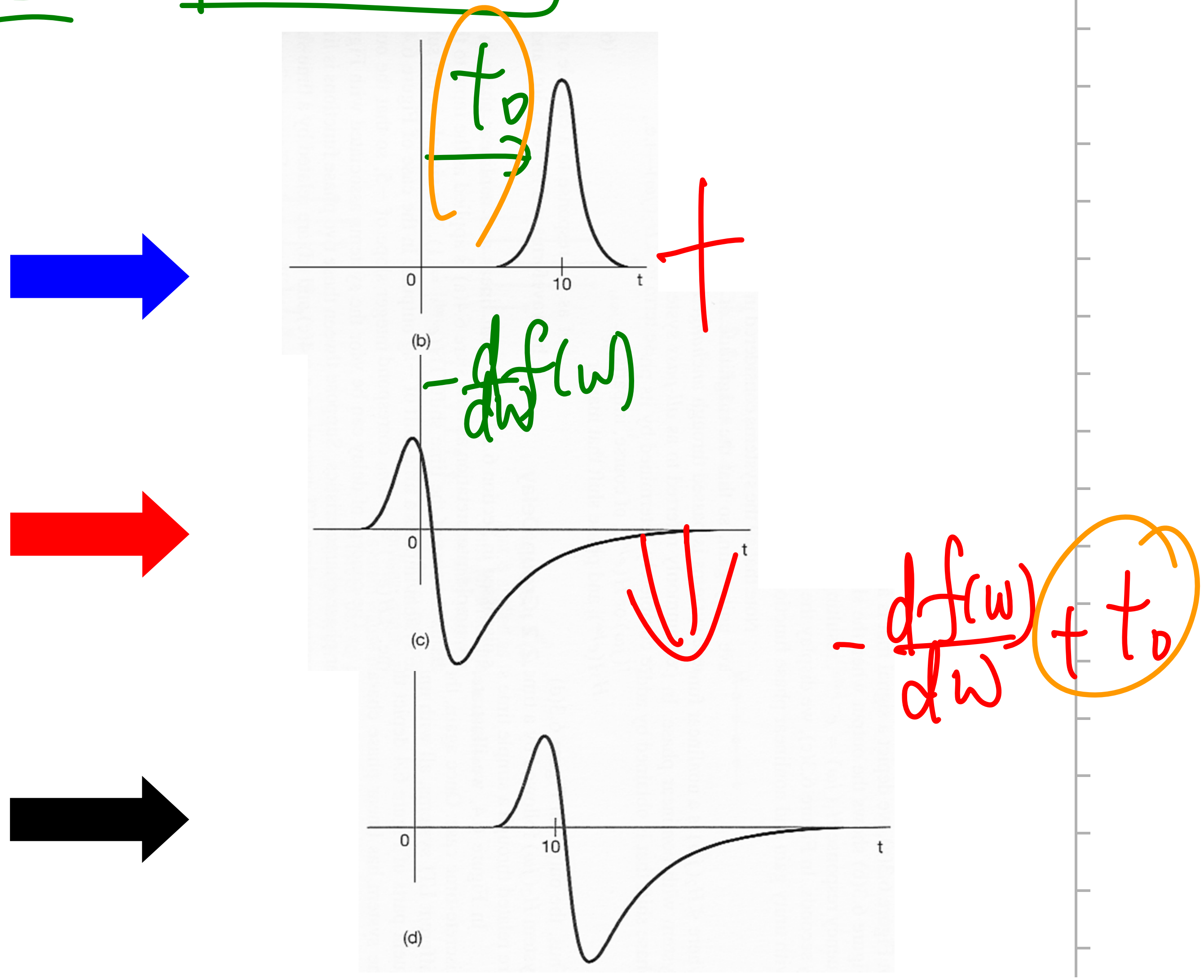


- Linear Phase:

$$H_3(jw) = H_2(jw)\, H_1(jw) = \boxed{H_2(jw)e^{-jwt_0}} = e^{j(f(w)-wt_0)}$$



$x(t)$



Group Delay & Phase:

- Linear Phase & Delay:

$$H_1(jw) = e^{-jwt_0} \Rightarrow y(t) = x(t - t_0) \Rightarrow \text{delay} = t_0$$

$$H_1(e^{jw}) = e^{-jwn_0} \Rightarrow y[n] = x[n - n_0] \Rightarrow \text{delay} = n_0$$

- Nonlinear Phase & Group Delay

$$H_2(jw) = e^{jf(w)} \Rightarrow \tau(w) = -\frac{d}{dw}\left\{\measuredangle H_2(jw)\right\}$$

$$= -\frac{d}{dw}\left\{f(w)\right\}$$

- **Example 6.1:**

$$X \rightarrow \boxed{H1} \rightarrow \boxed{H2} \rightarrow \boxed{H3} \rightarrow Y$$

$$H(jw) = H_1(jw)\, H_2(jw)\, H_3(jw)$$

$$H_i(jw) = \frac{(w_i)^2 + (jw)^2 - 2\zeta_i w_i (jw)}{(w_i)^2 + (jw)^2 + 2\zeta_i w_i (jw)} = \frac{1 + (\frac{jw}{w_i})^2 - 2j\zeta_i(\frac{w}{w_i})}{1 + (\frac{jw}{w_i})^2 + 2j\zeta_i(\frac{w}{w_i})}$$

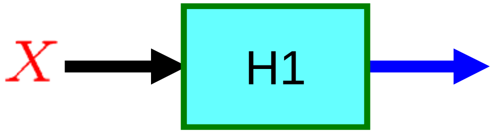
$$\Rightarrow \begin{cases} |H_i(jw)| & = 1 \\ \sphericalangle H_i(jw) & = -2 \arctan\left[\frac{2\zeta_i(\frac{w}{w_i})}{1-(\frac{w}{w_i})^2}\right] \end{cases}$$

W_i

$$\Rightarrow \begin{cases} |H(jw)| & = 1 \\ \sphericalangle H(jw) & = \sphericalangle H_1(jw) + \sphericalangle H_2(jw) + \sphericalangle H_3(jw) \end{cases}$$

$$\Rightarrow \tau(w) = -\frac{d}{dw}\left\{\sphericalangle H(jw)\right\}$$

Magnitude-Phase Representation of Freq Resp of LTI Systems



$$H_1(jw) = \frac{1 + (j\frac{w}{w_1})^2 - 2j\zeta_1(\frac{w}{w_1})}{1 + (j\frac{w}{w_1})^2 + 2j\zeta_1(\frac{w}{w_1})}$$

$$\begin{cases} w_1 &= \underline{315} & \text{rad/sec} \\ \zeta_1 &= \underline{0.066} & \\ f_1 &\approx \underline{50} & \text{Hz} \end{cases}$$

$$\Rightarrow \begin{cases} \underline{|H_1(jw)|} &= 1 \\ \underline{\sphericalangle H_1(jw)} &= -2\ \arctan\left[\dfrac{2\zeta_1(\frac{w}{w_1})}{1-(\frac{w}{w_1})^2}\right] \end{cases} \longrightarrow$$

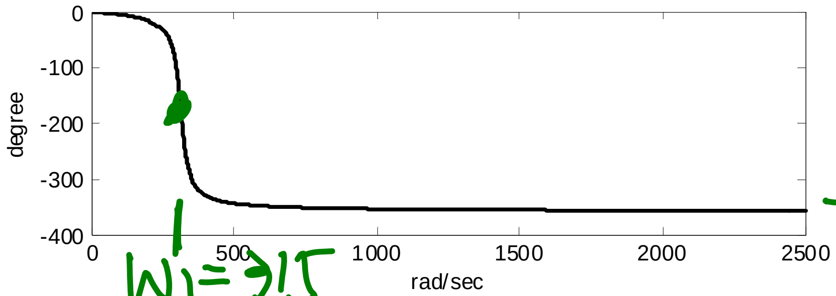
0

Matlab

arctan$(\frac{0}{0})$

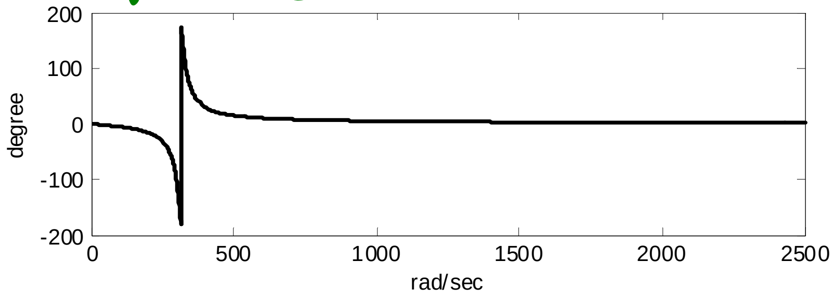
$-\pi \to \pi$

$\sphericalangle H$

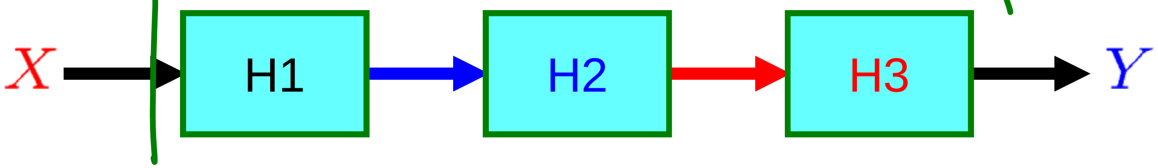


-2π

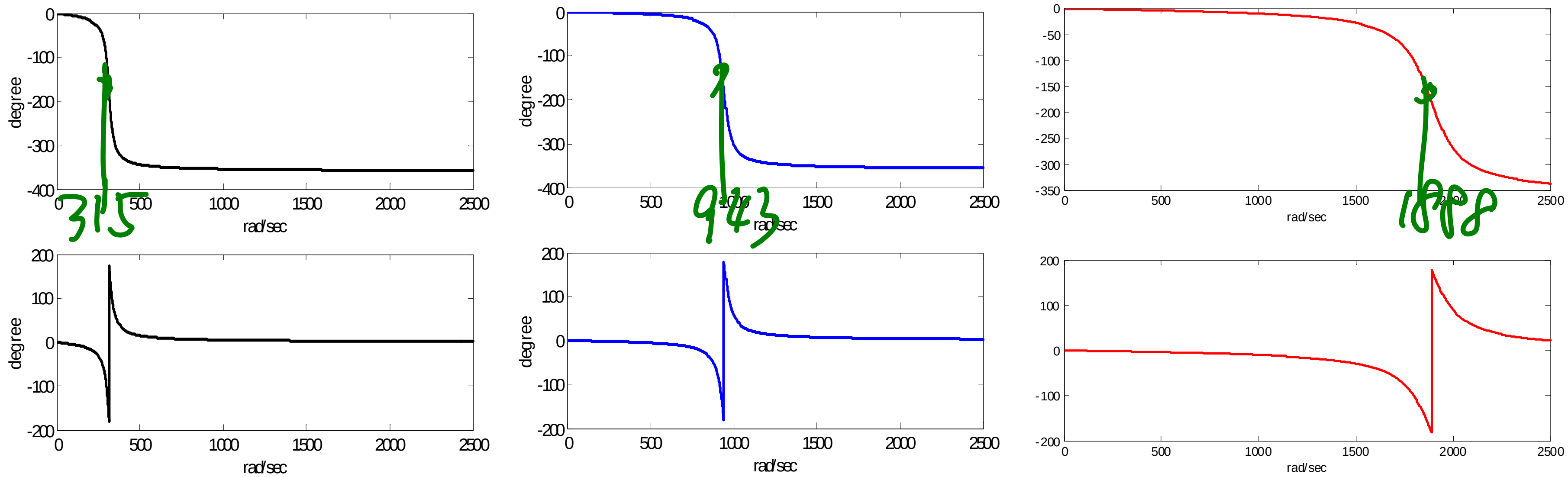
$w_1 = 315$



Magnitude-Phase Representation of Freq Resp of LTI Systems



$$\begin{cases} w_1 = 315 & \text{rad/sec} \\ w_2 = 943 & \text{rad/sec} \\ w_3 = 1888 & \text{rad/sec} \end{cases} \qquad \begin{cases} \zeta_1 = 0.066 \\ \zeta_2 = 0.033 \\ \zeta_3 = 0.058 \end{cases}$$

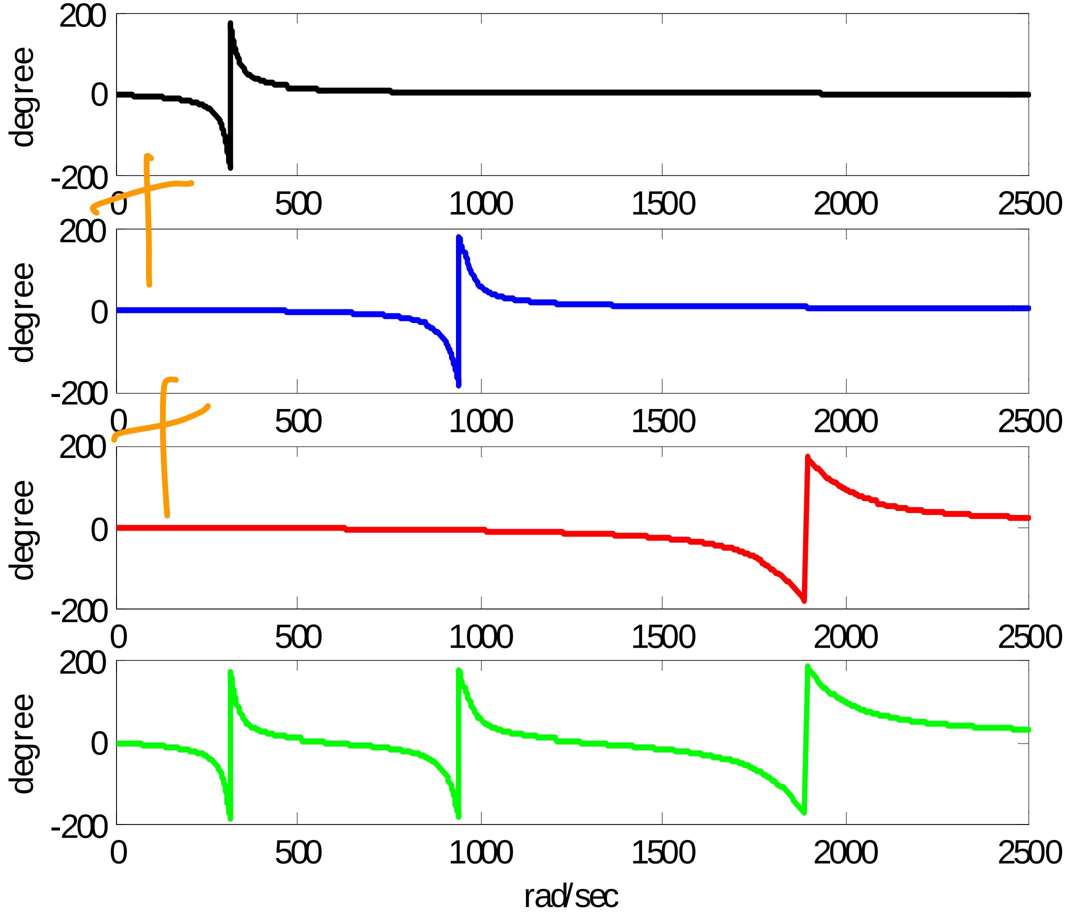


Magnitude-Phase Representation of Freq Resp of LTI Systems

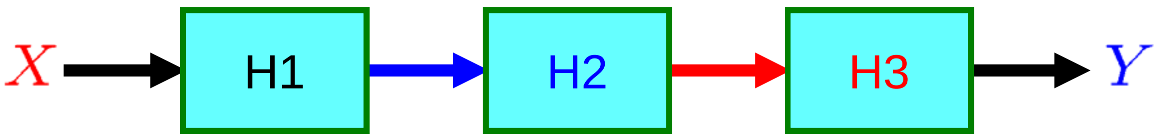
$$\begin{cases} |H(jw)| &= 1 \\ \measuredangle H(jw) &= \measuredangle H_1(jw) + \measuredangle H_2(jw) + \measuredangle H_3(jw) \end{cases}$$

$$\begin{cases} w_1 = 315 & \text{rad/sec} \\ w_2 = 943 & \text{rad/sec} \\ w_3 = 1888 & \text{rad/sec} \end{cases}$$

$$\begin{cases} \zeta_1 = 0.066 \\ \zeta_2 = 0.033 \\ \zeta_3 = 0.058 \end{cases}$$



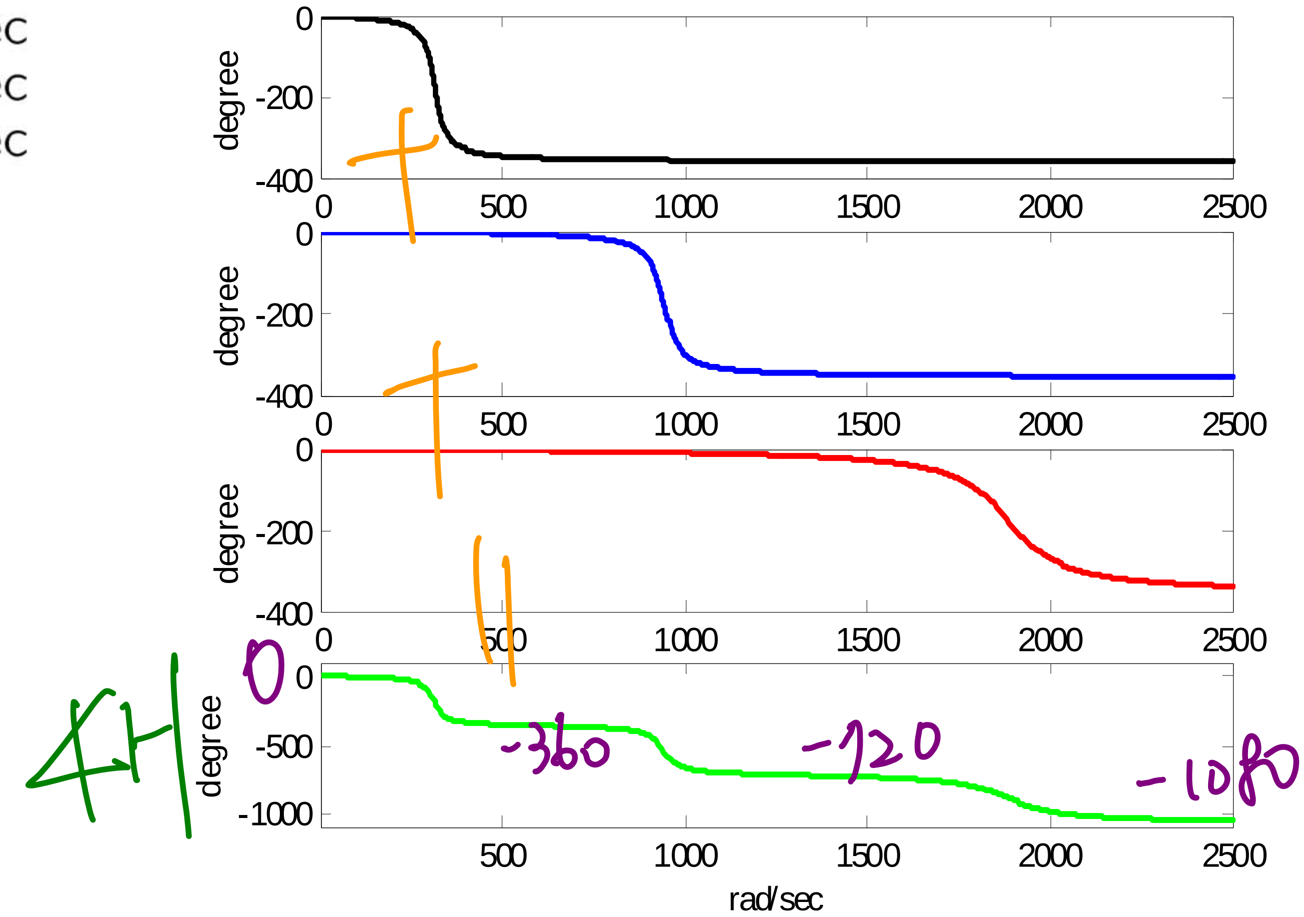
Magnitude-Phase Representation of Freq Resp of LTI Systems



$$
\begin{cases}
|H(jw)| &= 1 \\
\measuredangle H(jw) &= \measuredangle H_1(jw) + \measuredangle H_2(jw) + \measuredangle H_3(jw)
\end{cases}
$$

$$
\begin{cases}
w_1 = 315 & \text{rad/sec} \\
w_2 = 943 & \text{rad/sec} \\
w_3 = 1888 & \text{rad/sec}
\end{cases}
$$

$$
\begin{cases}
\zeta_1 = 0.066 \\
\zeta_2 = 0.033 \\
\zeta_3 = 0.058
\end{cases}
$$



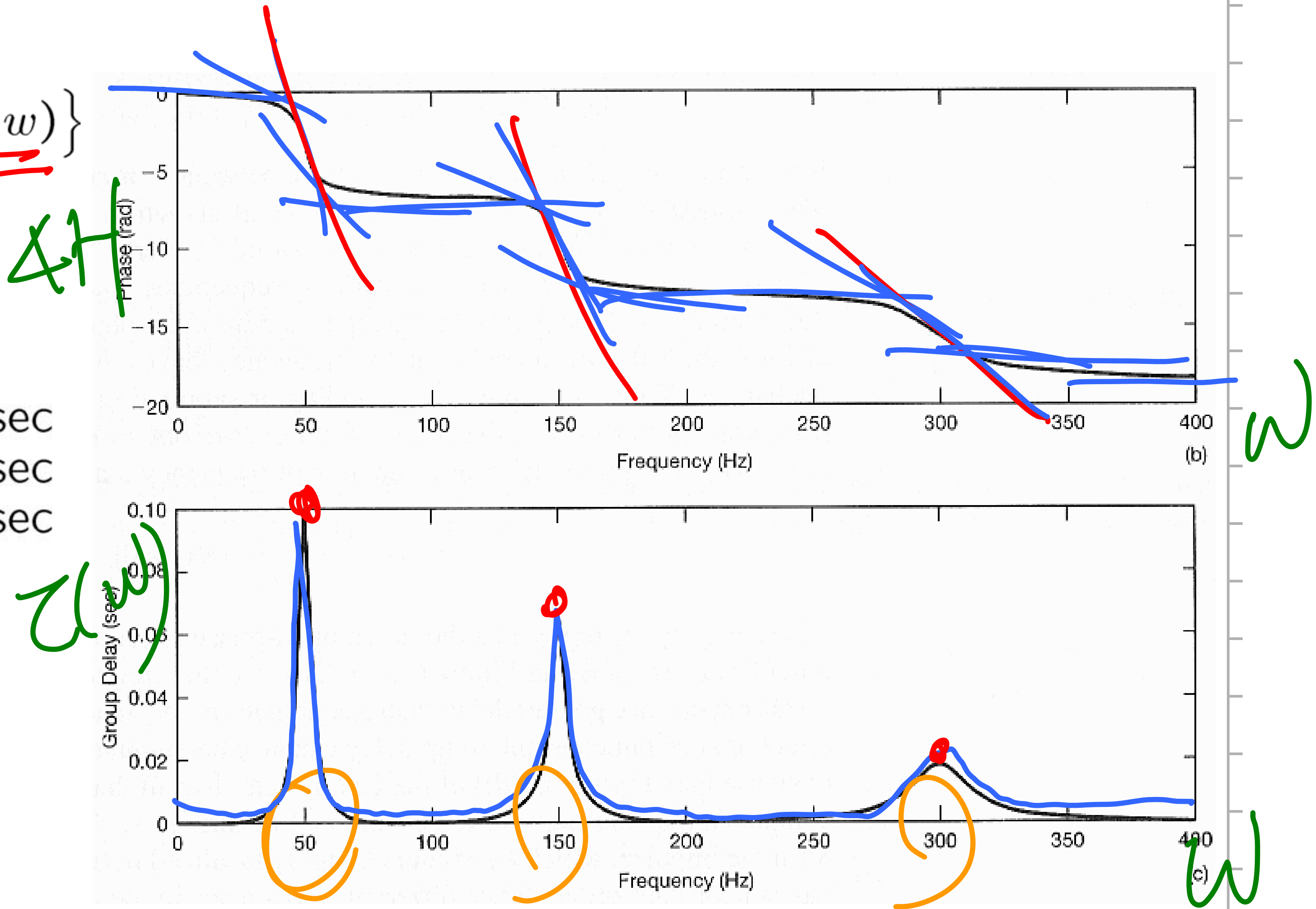
$$\tau(w) = -\frac{d}{dw}\left\{ \measuredangle H(jw) \right\}$$

$$\begin{cases} w_1 = 315 & \text{rad/sec} \\ w_2 = 943 & \text{rad/sec} \\ w_3 = 1888 & \text{rad/sec} \end{cases}$$

$$\begin{cases} \zeta_1 = 0.066 \\ \zeta_2 = 0.033 \\ \zeta_3 = 0.058 \end{cases}$$

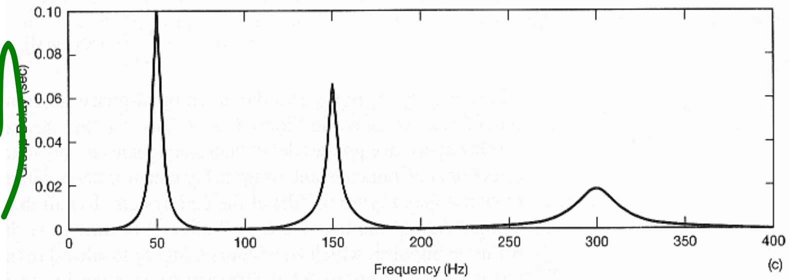
$$w_i = 2\pi f_i$$

$$\begin{cases} f_1 \approx 50 & \text{Hz} \\ f_2 \approx 150 & \text{Hz} \\ f_3 \approx 300 & \text{Hz} \end{cases}$$



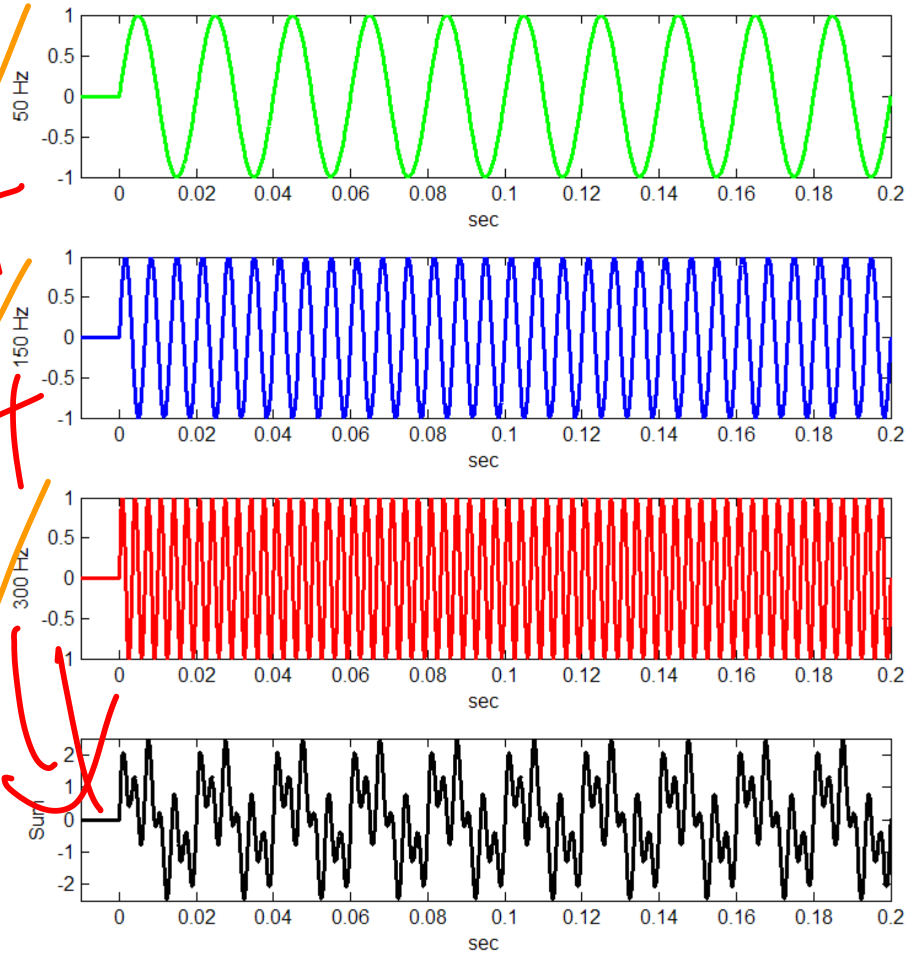
Hz

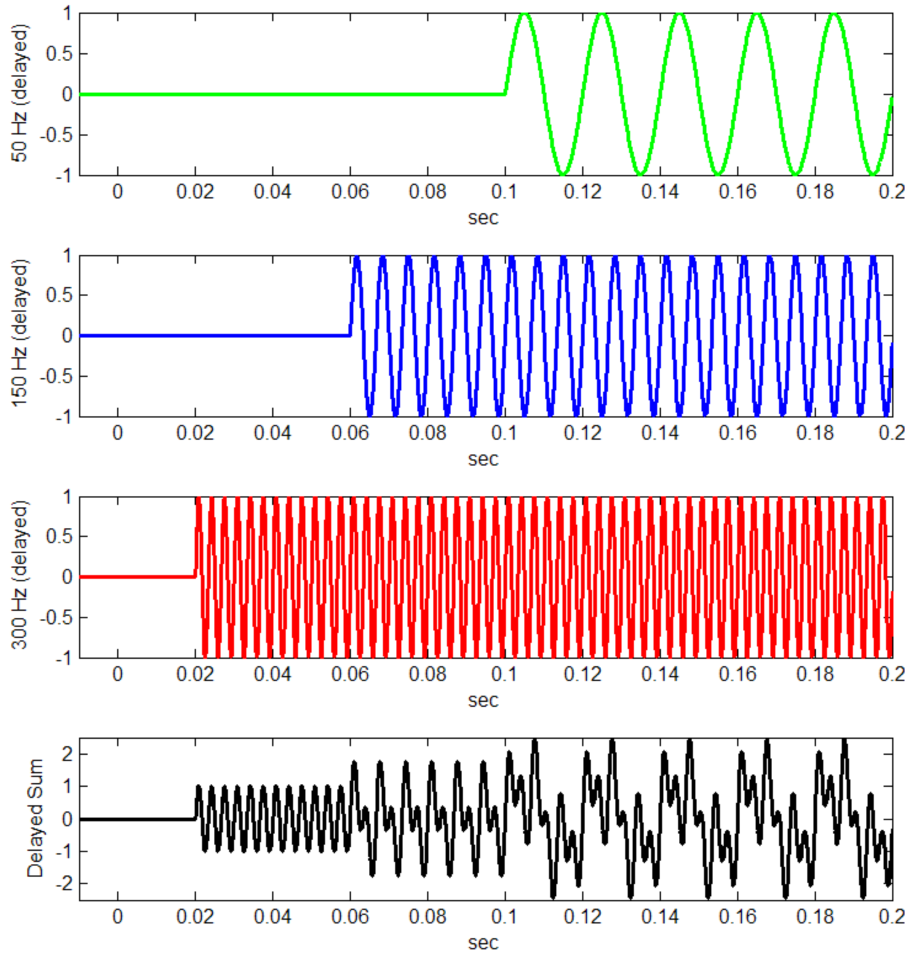
$\tau(\omega)$



ω

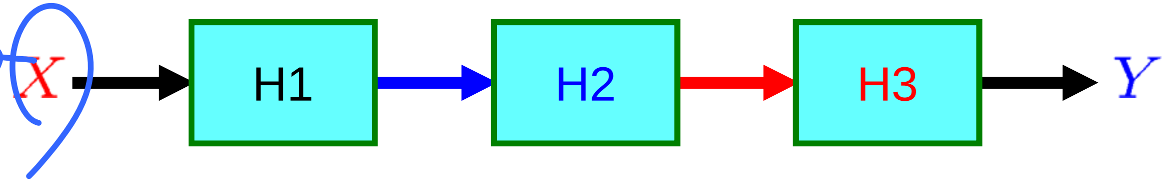
$$x(t) = x_1(t) + x_2(t) + x_3(t) \qquad y(t) = y_1(t) + y_2(t) + y_3(t)$$



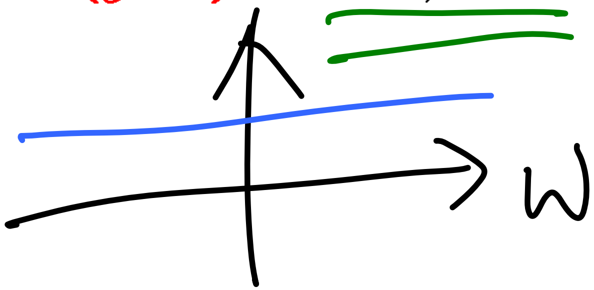


Magnitude-Phase Representation of Freq Resp of LTI Systems

$$x(t) = \delta(t)$$

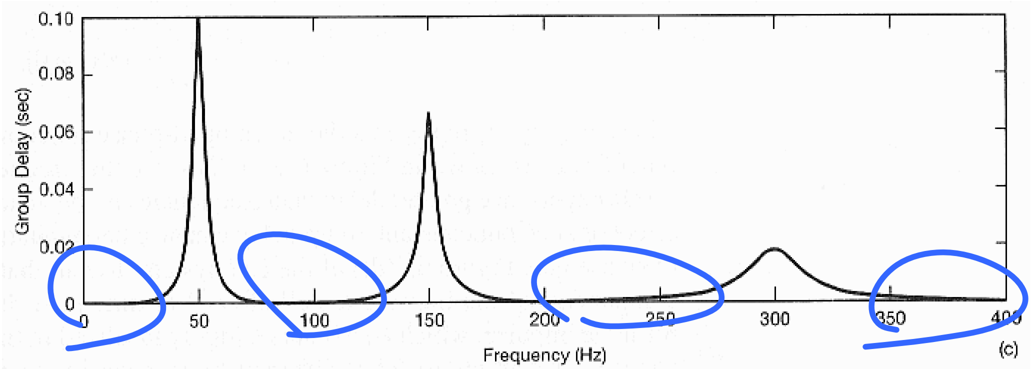


$$X(jw) = 1, \ \forall w$$



$$\begin{cases} |H(jw)| &= 1 \\ \sphericalangle H(jw) &= \sphericalangle H_1(jw) + \sphericalangle H_2(jw) + \sphericalangle H_3(jw) \end{cases}$$

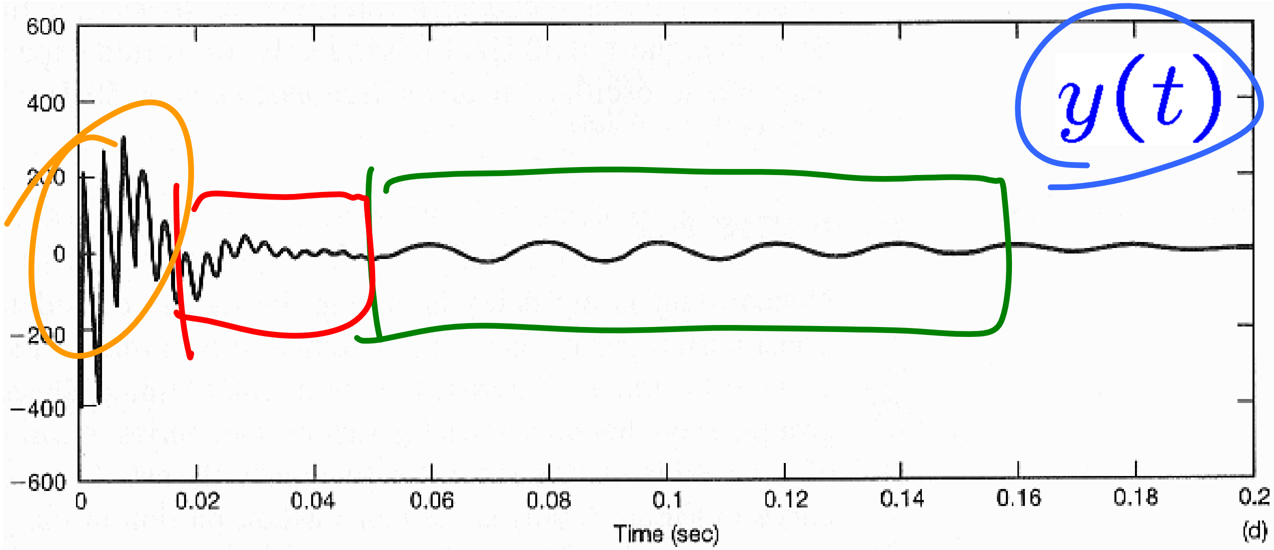
$$\begin{cases} w_1 &= 315 \quad \text{rad/sec} \\ w_2 &= 943 \quad \text{rad/sec} \\ w_3 &= 1888 \quad \text{rad/sec} \end{cases}$$



$$\begin{cases} \zeta_1 &= 0.066 \\ \zeta_2 &= 0.033 \\ \zeta_3 &= 0.058 \end{cases}$$

$$w_i = 2\pi f_i$$

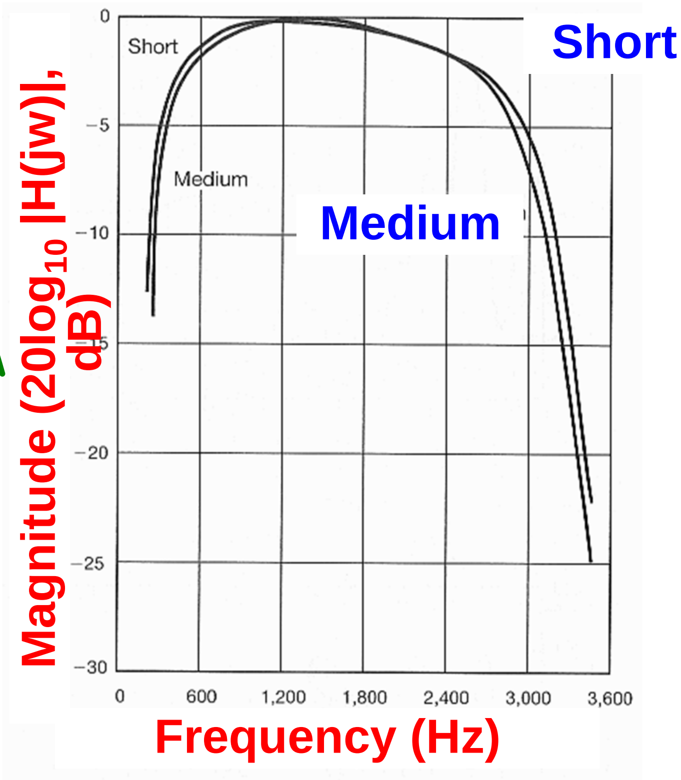
$$\begin{cases} f_1 &\approx 50 \quad \text{Hz} \\ f_2 &\approx 150 \quad \text{Hz} \\ f_3 &\approx 300 \quad \text{Hz} \end{cases}$$



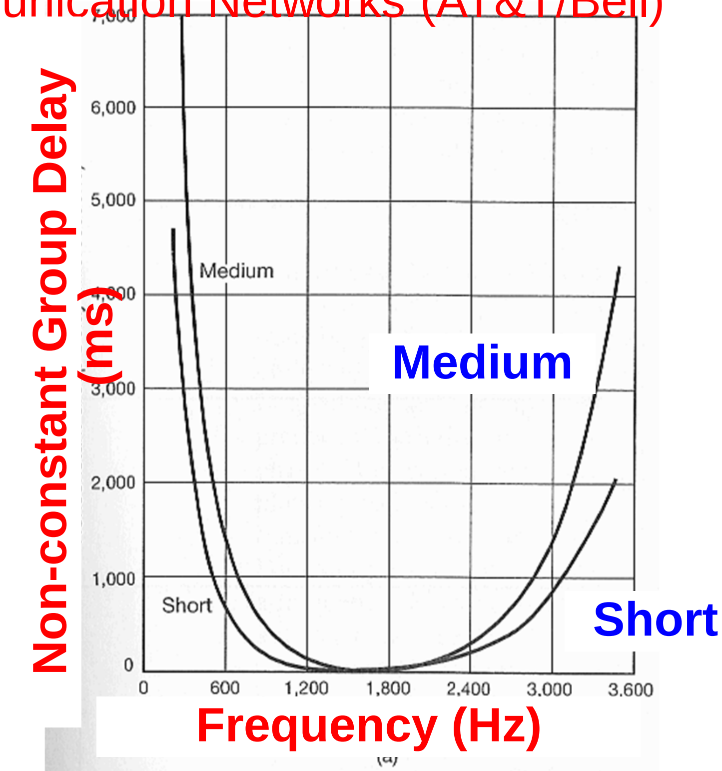
- Example 6.2:

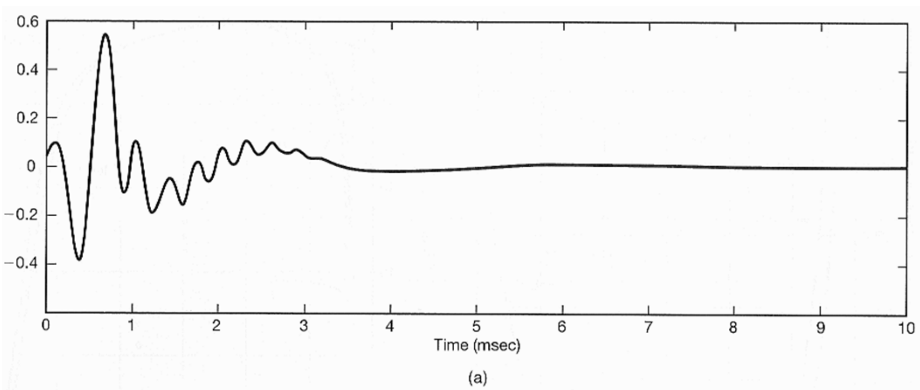
Analog Transmission Performance on the Switched Telecommunication Networks (AT&T/Bell)

|H|

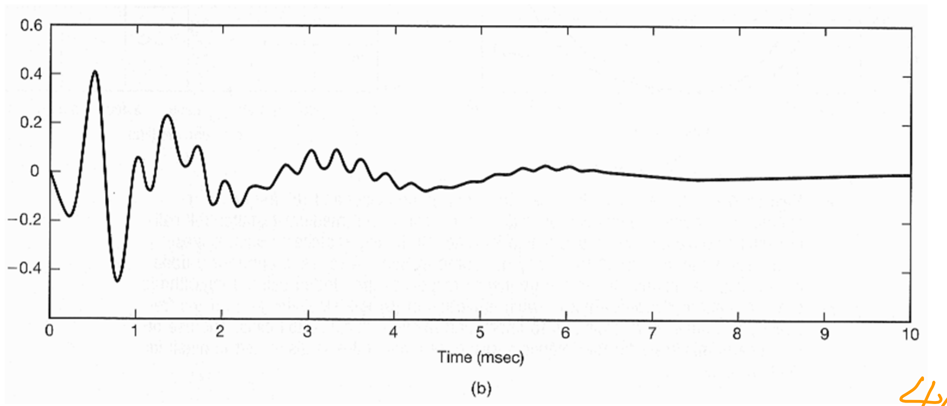


∡H
⇓
τ





(a)

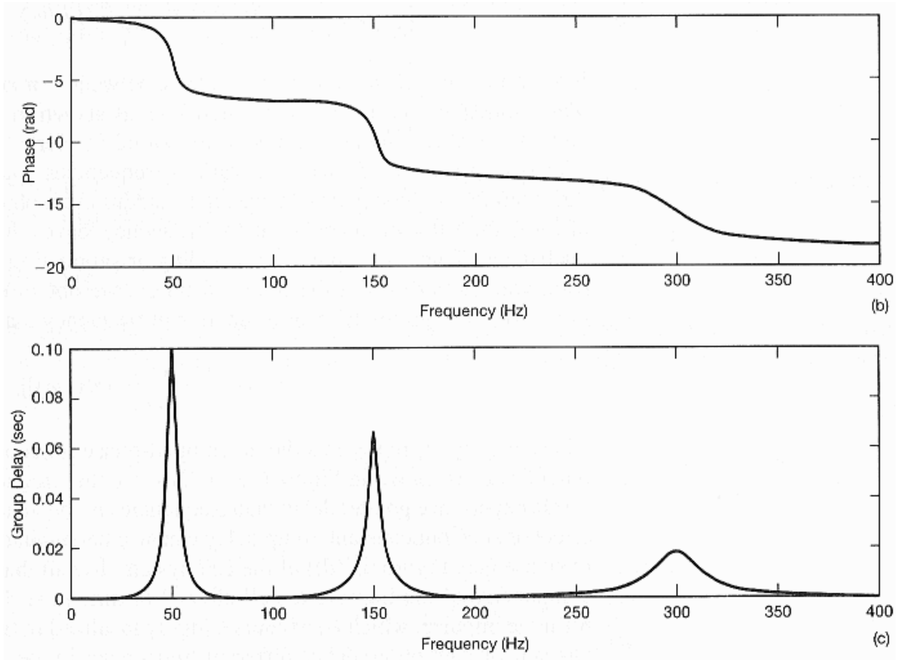


(b)

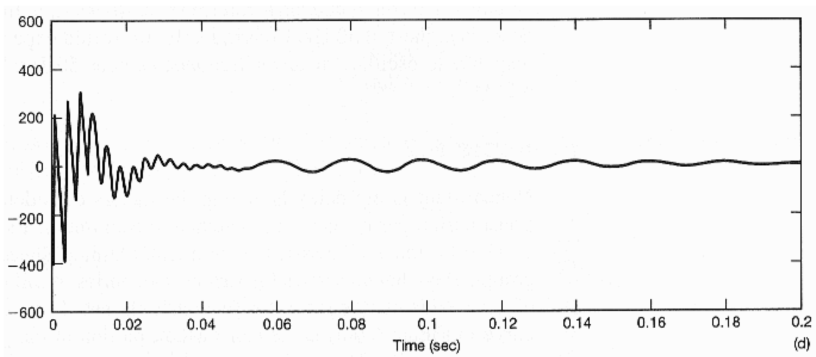
4/25/13
2:20pm

Phase Distortion and Group Delay

$$\tau(w) = -\frac{d}{dw}\left\{ \measuredangle H(jw) \right\}$$



$$x(t) = \delta(t)$$



Outline

- The Magnitude-Phase Representation of the Fourier Transform
- The Magnitude-Phase Representation of Frequency Response of LTI Systems
- Time-Domain Properties of Ideal Frequency-Selective Filters (p.439)
- Time-Domain and Frequency-Domain Aspects of Non-ideal Filters
- 1st-Order & 2nd-Order Continuous-Time Systems
- 1st-Order & 2nd-Order Discrete-Time Systems
- Time- & Frequency-Domain Analysis of Systems

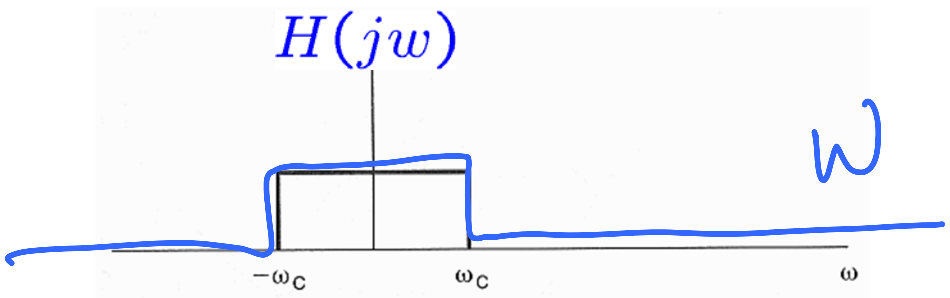
Ideal Lowpass Filters:

CT $$H(jw) = \begin{cases} 1, & |w| \leq w_c \\ 0, & |w| > w_c \end{cases}$$

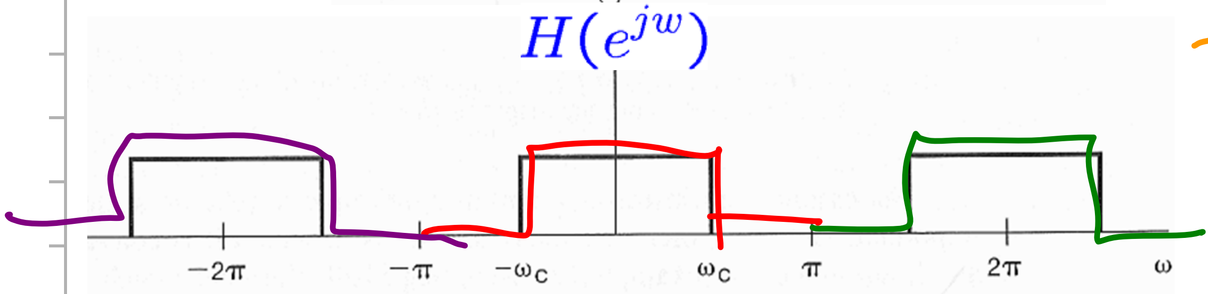
DT $$H(e^{jw}) = \begin{cases} 1, & |w| \leq w_c \\ 0, & \boxed{w_c < |w| \leq \pi} \end{cases}$$

– unit gain

– zero phase distortion

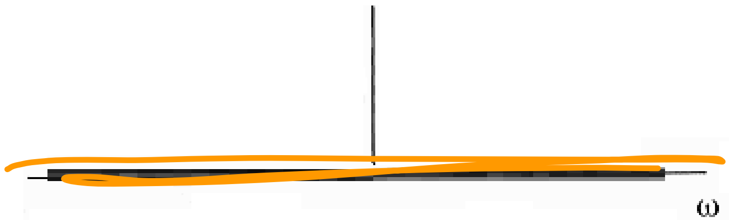


(a)



(b)

$\measuredangle H(jw)$ $\measuredangle H(e^{jw})$

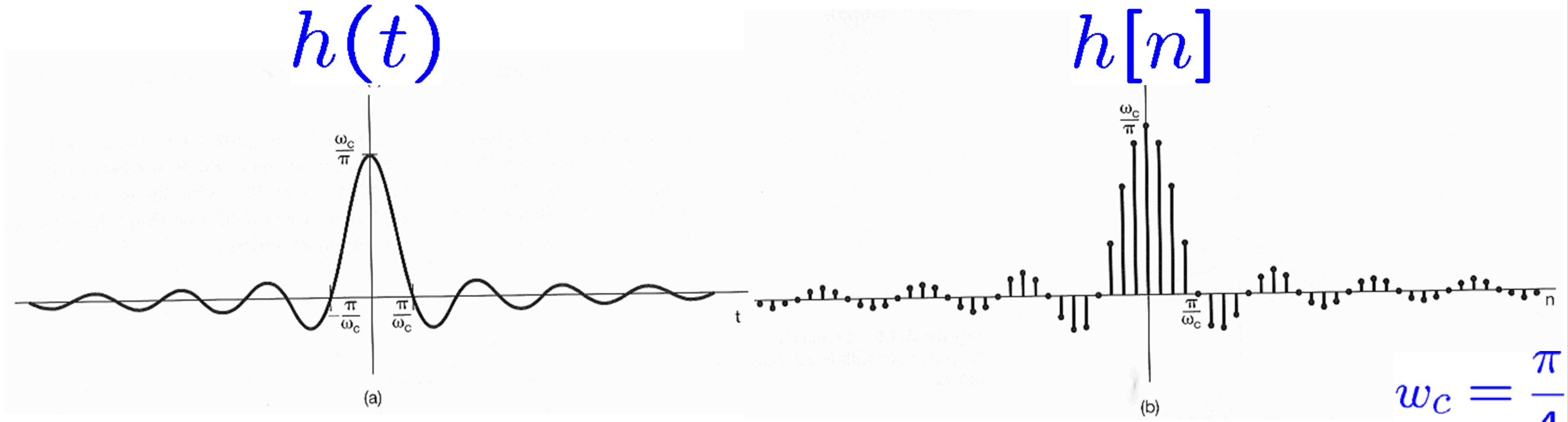


Ideal Lowpass Filters:

$$H(jw) = \begin{cases} 1, & |w| \le w_c \\ 0, & |w| > w_c \end{cases}$$

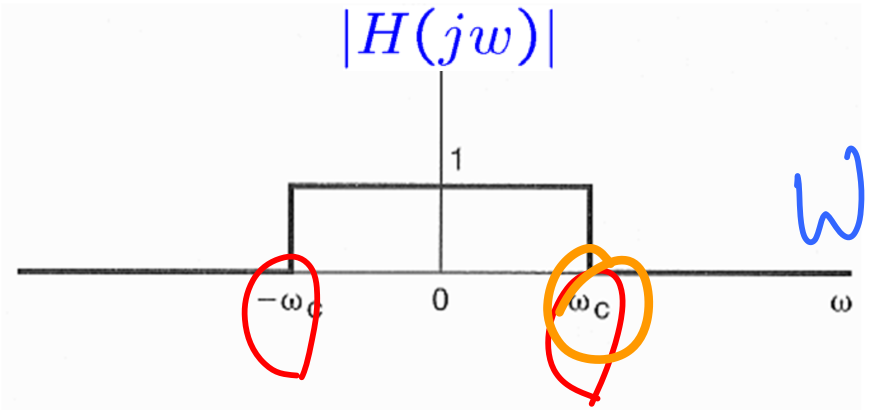
$$H(e^{jw}) = \begin{cases} 1, & |w| \le w_c \\ 0, & w_c < |w| \le \pi \end{cases}$$

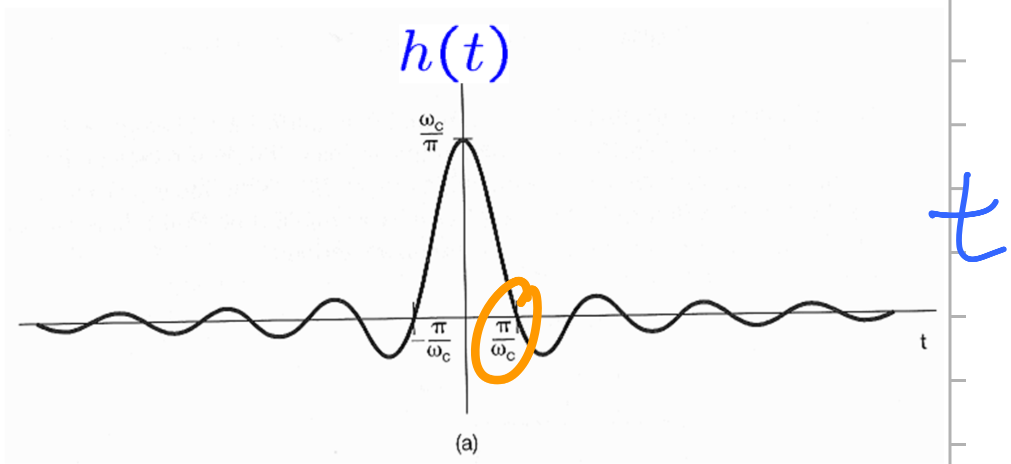
$$\Rightarrow \begin{cases} h(t) = \dfrac{\sin w_c t}{\pi t} \\ h[n] = \dfrac{\sin w_c n}{\pi n} \end{cases}$$



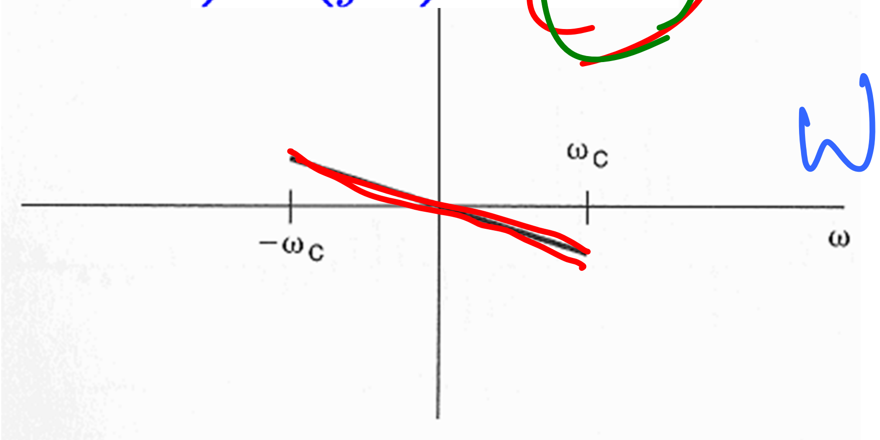
$w_c = \dfrac{\pi}{4}$

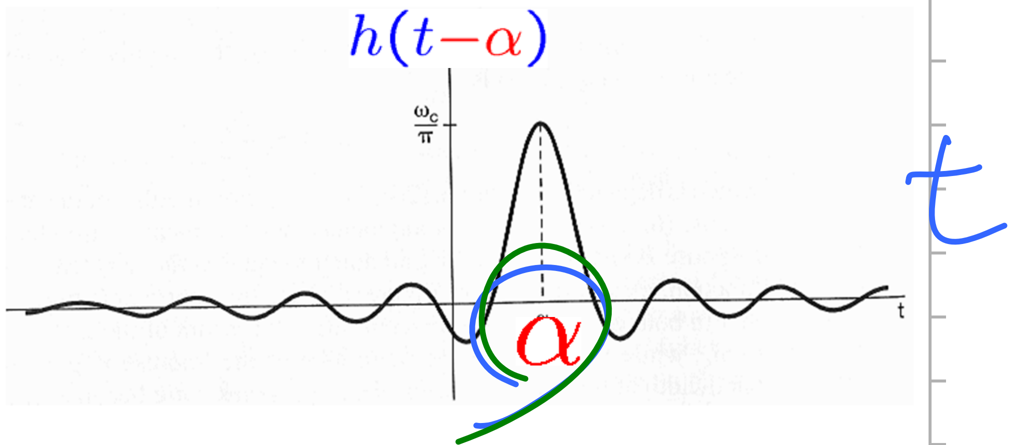
- ## Ideal Lowpass Filters with Linear Phase:





$$\sphericalangle H(jw) = -\alpha w$$

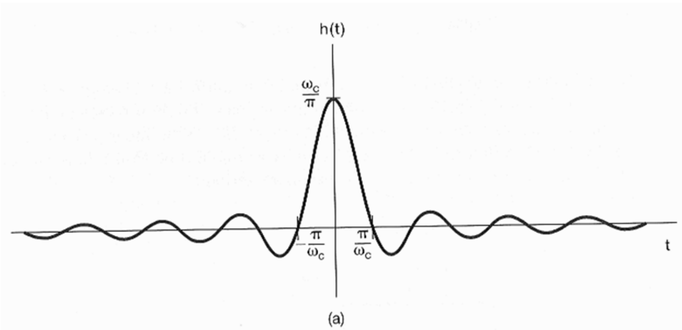


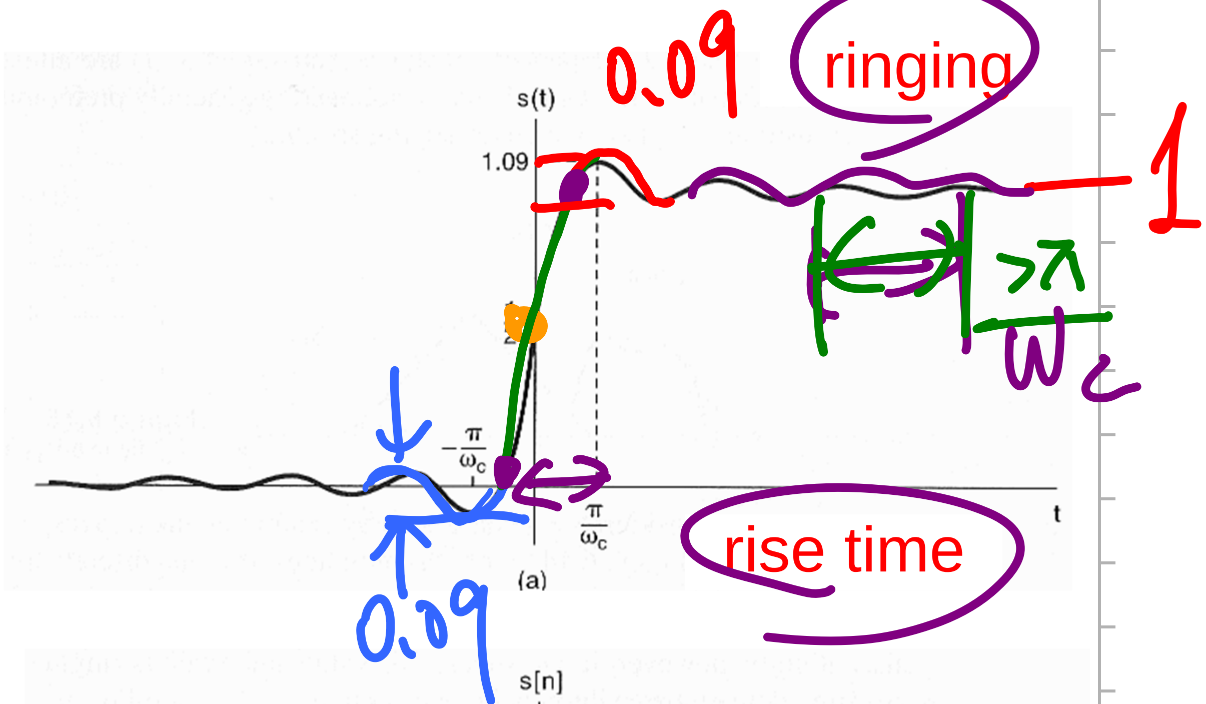


α

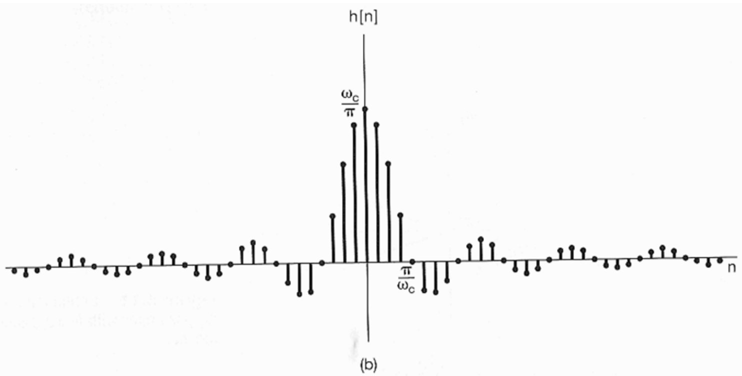
▪ Step Response of Ideal Lowpass Filters:

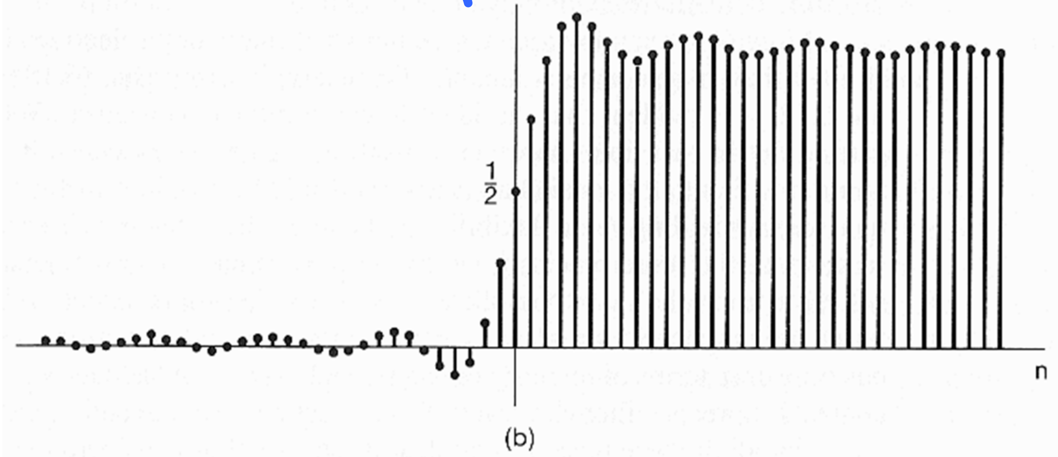
$$s(t) = \int_{-\infty}^{t} h(\tau) d\tau$$





$$s[n] = \sum_{m=-\infty}^{n} h[m]$$

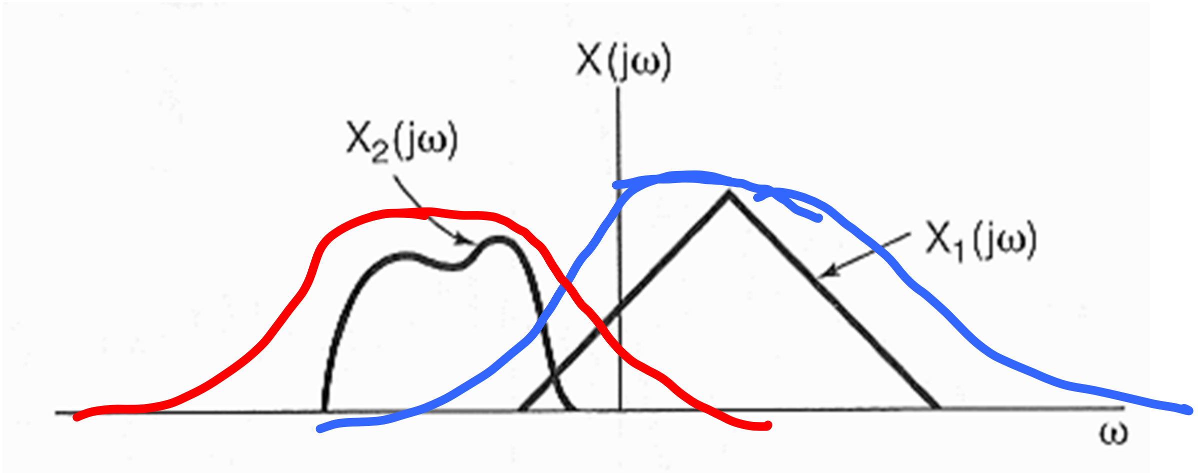


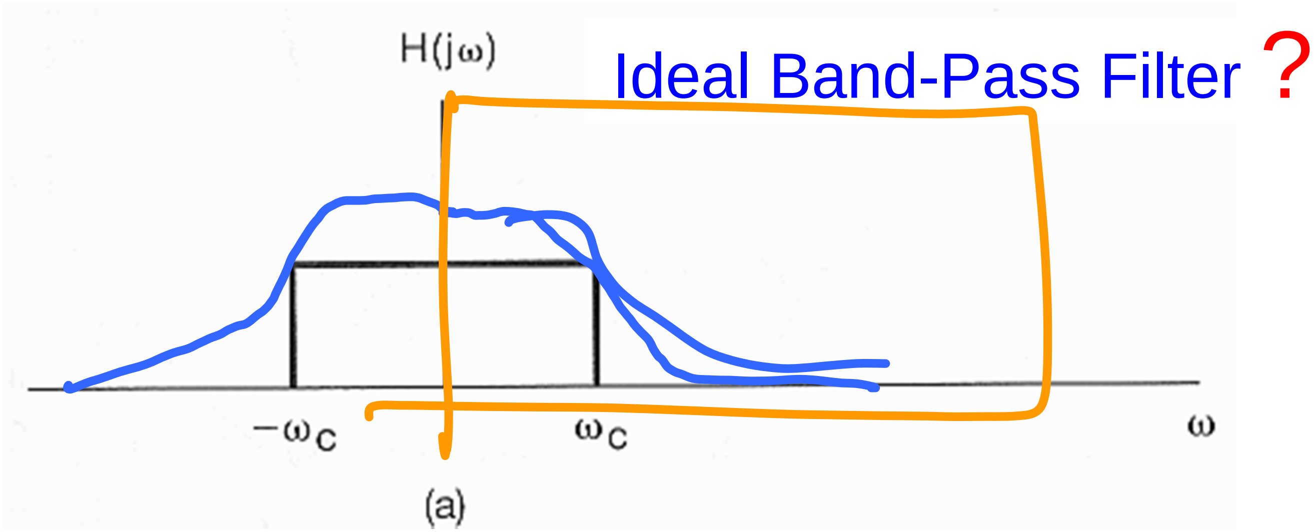


Outline

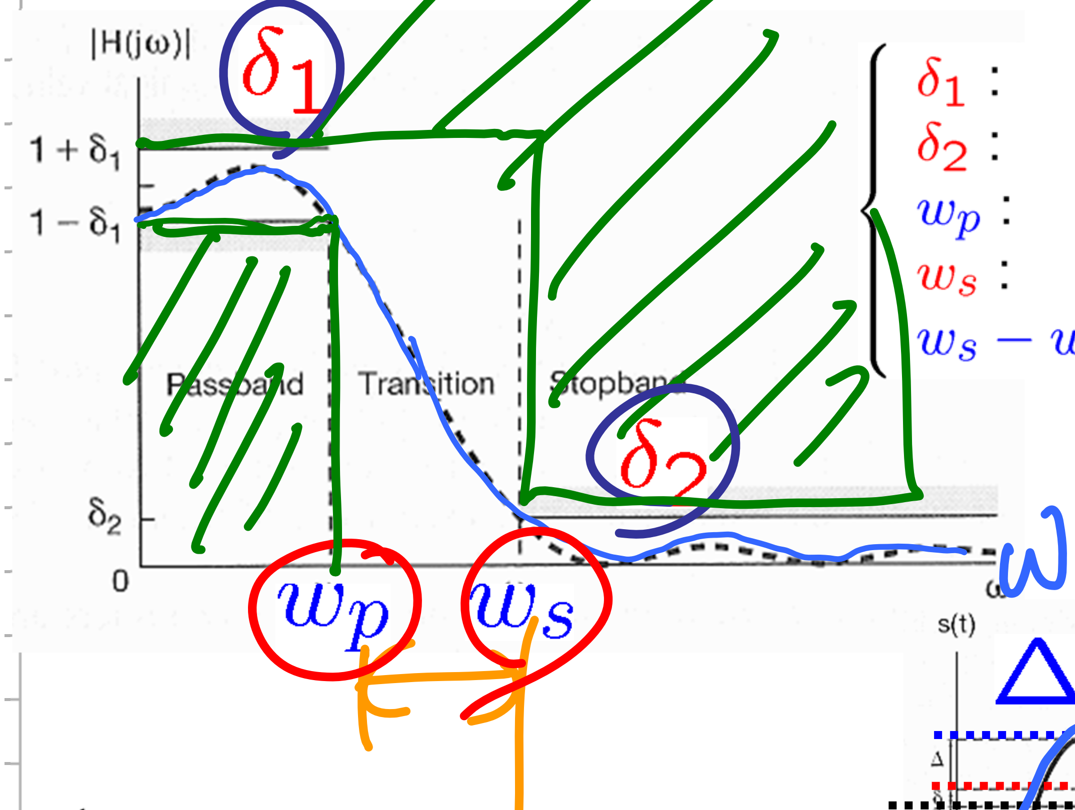
- The Magnitude-Phase Representation of the Fourier Transform
- The Magnitude-Phase Representation of Frequency Response of LTI Systems
- Time-Domain Properties of Ideal Frequency-Selective Filters (p.444)
- Time-Domain and Frequency-Domain Aspects of Non-ideal Filters
- 1st-Order & 2nd-Order Continuous-Time Systems
- 1st-Order & 2nd-Order Discrete-Time Systems
- Time- & Frequency-Domain Analysis of Systems

- Overlapping Spectra:

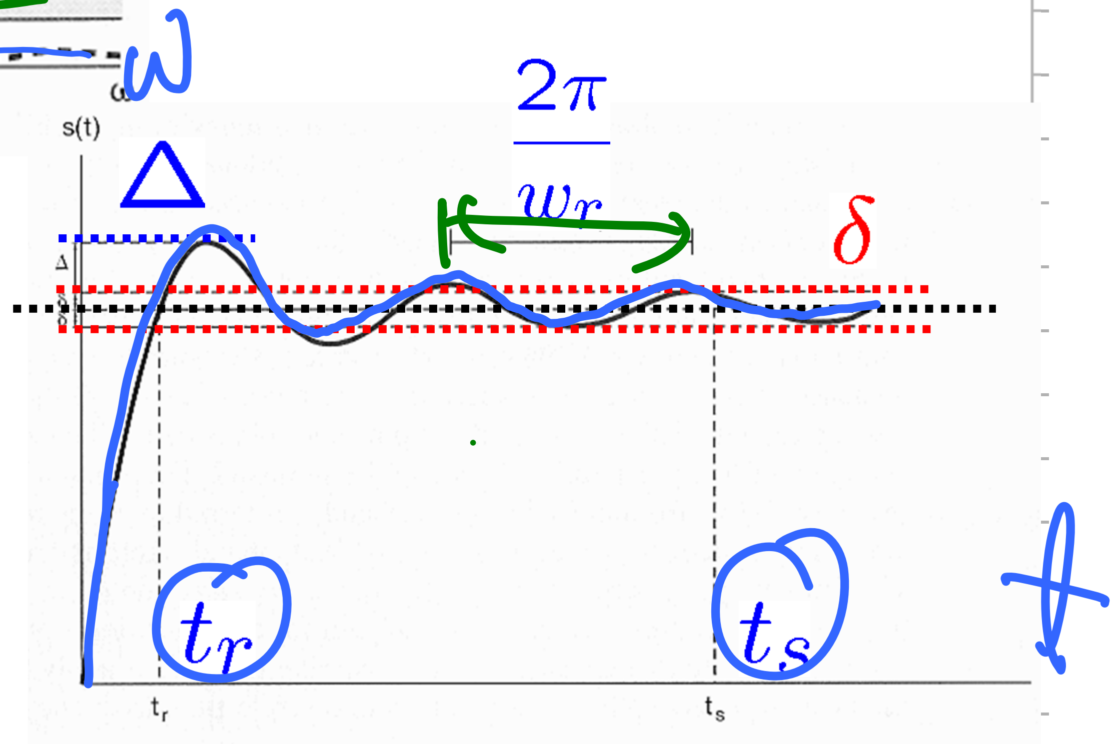




Desired Filter Characteristics:



- δ_1 : allowable passband ripple
- δ_2 : allowable stopband ripple
- w_p : passband edge
- w_s : stopband edge
- $w_s - w_p$: transition band

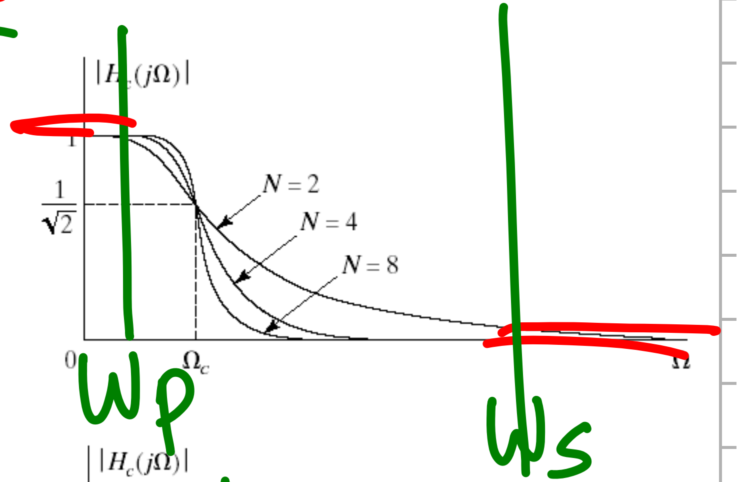


- Δ : overshoot
- δ : steady-state error
- w_r : ringing frequency
- t_r : rise time
- t_s : settling time

Three Frequently Used Filters:

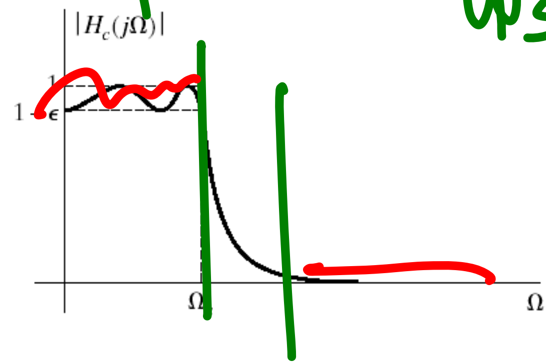
- Butterworth, Chebyshev, Elliptic filters

$$\left|H_c(j\Omega)\right|^2 = \frac{1}{1+(\frac{j\Omega}{j\Omega_c})^{2N}}$$



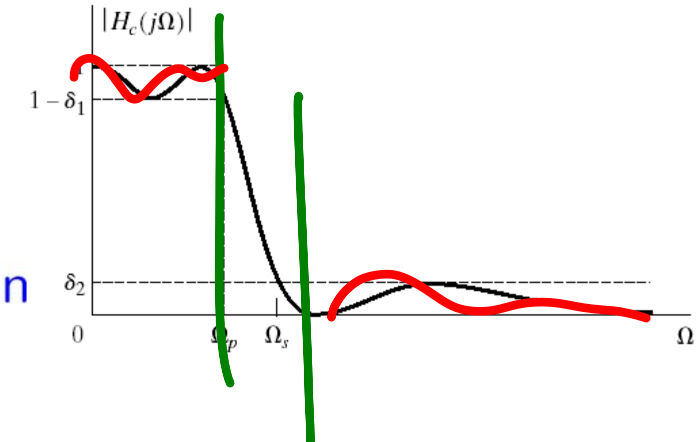
$$\left|H_c(j\Omega)\right|^2 = \frac{1}{1+\epsilon^2 V_N^2(\frac{\Omega}{\Omega_c})}$$

$$V_N(x) = \cos\left(N\cos^{-1}x\right)$$



$$\left|H_c(j\Omega)\right|^2 = \frac{1}{1+\epsilon^2 U_N^2(\Omega)}$$

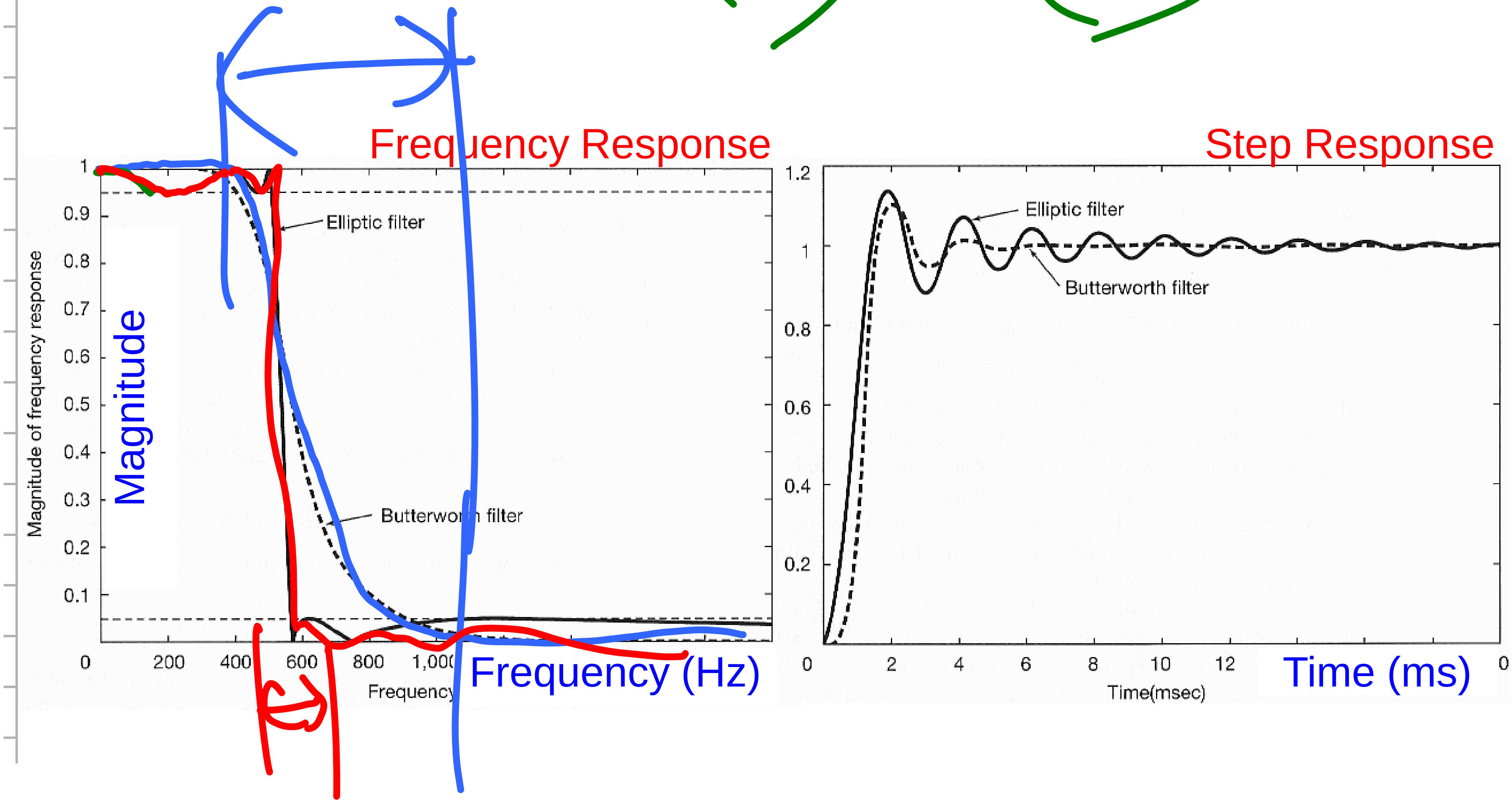
$U_N(x)$: Jacabian elliptic function



Example 6.3: Two Frequently Used Filters:

- Butterworth filter
- Elliptic filter

Fifth-order rational frequency response
Cutoff frequency = 500 Hz



- The Magnitude-Phase Representation of the Fourier Transform
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(p.472)

DT Non-recursive Filters:

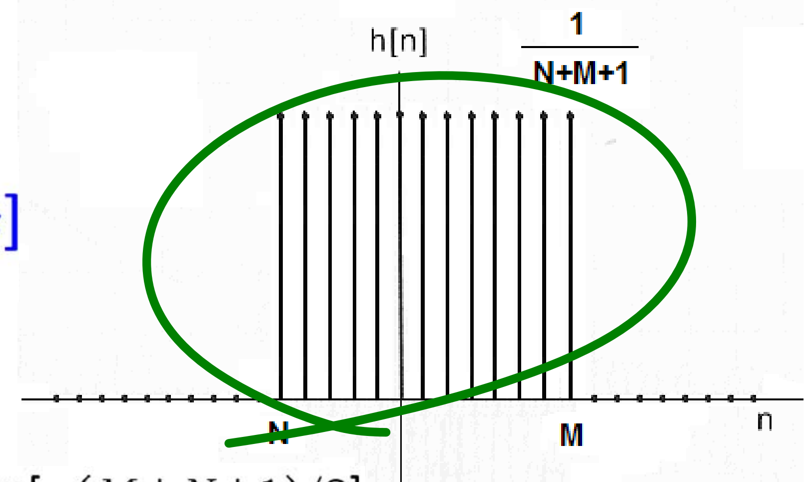
- Recursive or infinite impulse response (IIR) filters
  - > Impossible to design a causal, recursive filter with exactly linear phase (related to time delay)

$$y[n] - a\,y[n-1] = x[n] \quad |a| < 1 \quad \Rightarrow H(e^{jw}) = \frac{1}{1 - ae^{-jw}}$$

- Non-recursive or finite impulse response (FIR) filters
  - > Can have exactly linear phase (related to time delay)

ss3-105

$$y[n] = \frac{1}{N+M+1} \sum_{k=-N}^{M} x[n-k]$$



$$\Rightarrow H(e^{jw}) = \frac{1}{N+M+1} e^{jw[(N-M)/2]} \frac{\sin[w(M+N+1)/2]}{\sin(w/2)}$$

ss3-106

- Log-Magnitude Plots:

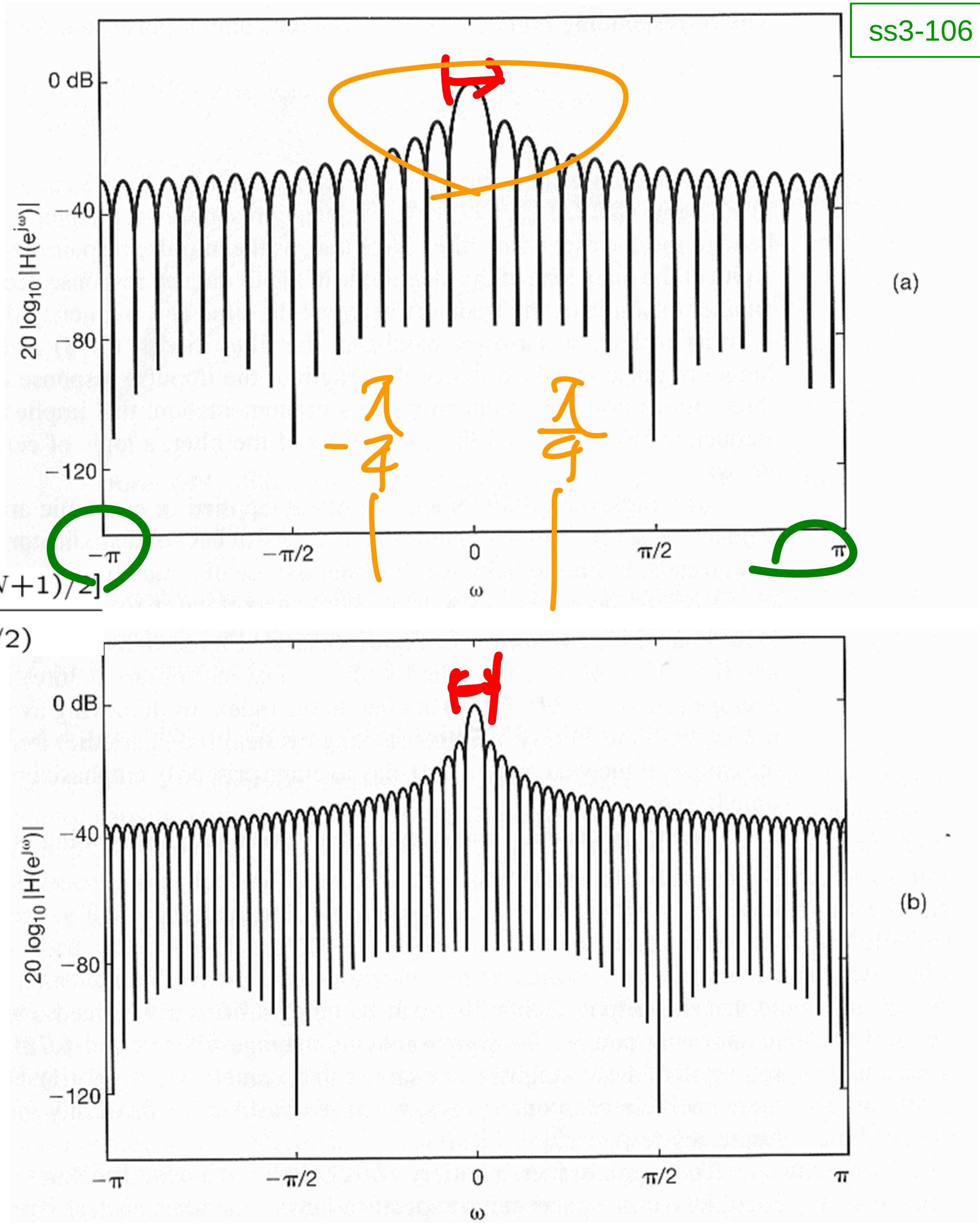
16 16

$N + M + 1 = 33$

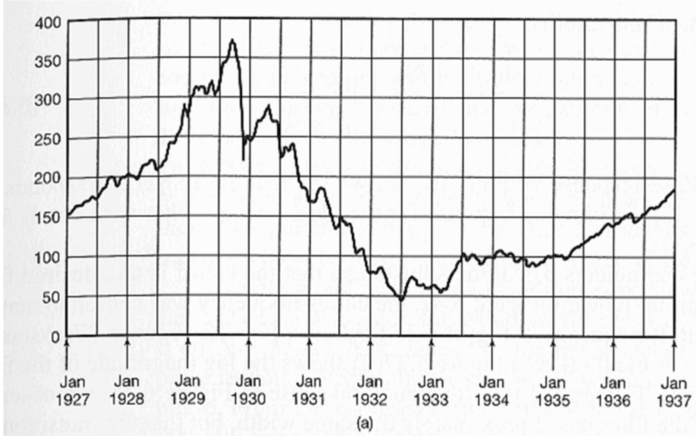
$$H(e^{jw}) = \frac{1}{N+M+1} e^{jw[(N-M)/2]} \frac{\sin[w(M+N+1)/2]}{\sin(w/2)}$$

$N + M + 1 = 65$

32 32

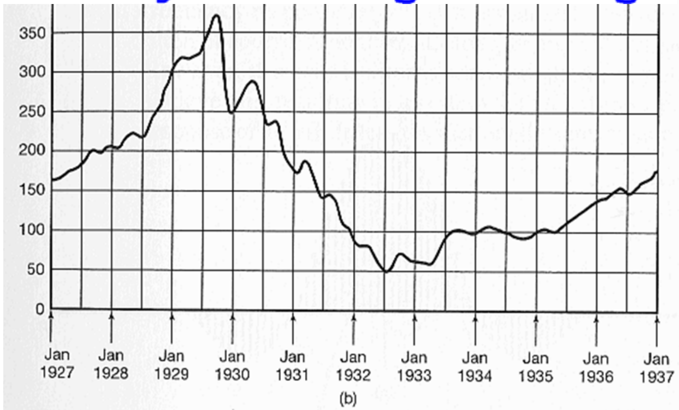


- Lowpass Filtering on Dow Jones Weekly Stock Market Index:



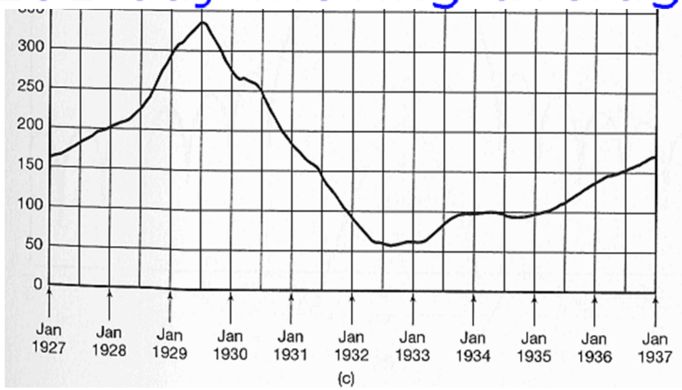
(a)

51-day moving average



(b)

201-day moving average



(c)

http://big5.jrj.com.cn/

ss3-104
ss3-108

General Form of DT Non-recursive Filters:

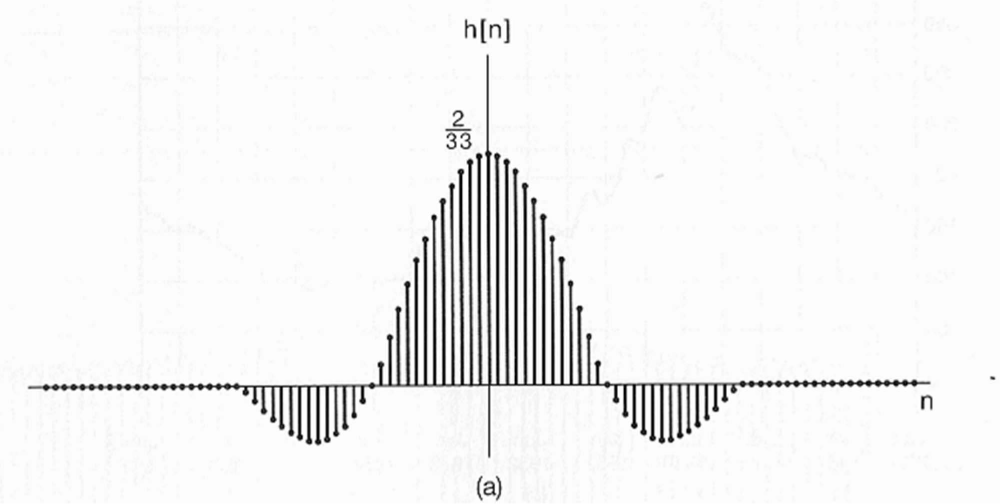
$$y[n] = \sum_{k=-N}^{M} b_k \, x[n-k] \qquad\qquad y[n] = \sum_{k=-N}^{M} \frac{1}{N+M+1} x[n-k]$$

$\parallel b_k$

- Let $N = M = 16$:

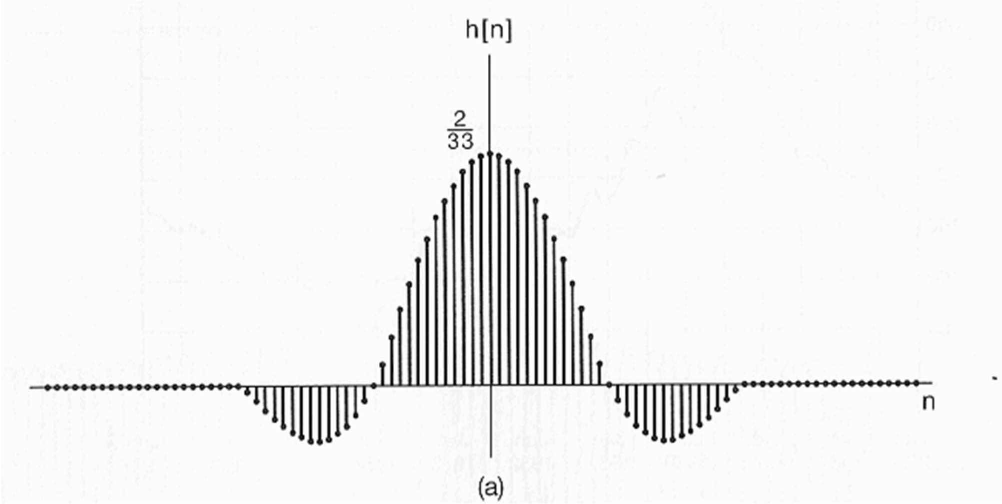
$$b_k = \begin{cases} \dfrac{\sin(2\pi k/33)}{\pi k}, & |k| \le 32 \\ 0, & |k| > 32 \end{cases}$$

$$h[n] = \begin{cases} \dfrac{\sin(2\pi n/33)}{\pi n}, & |n| \le 32 \\ 0, & |n| > 32 \end{cases}$$

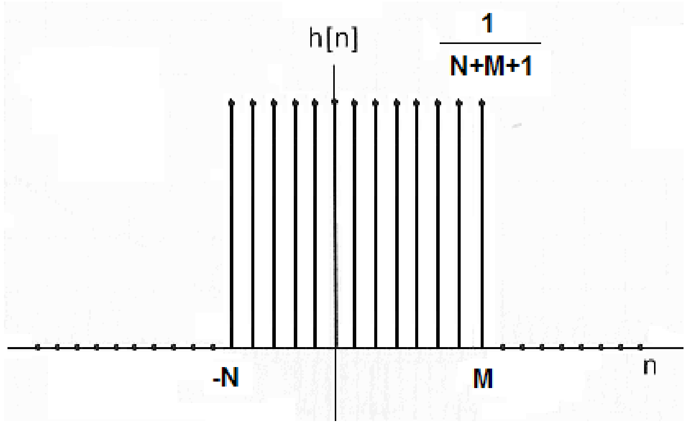


General Form of DT Non-recursive Filters:

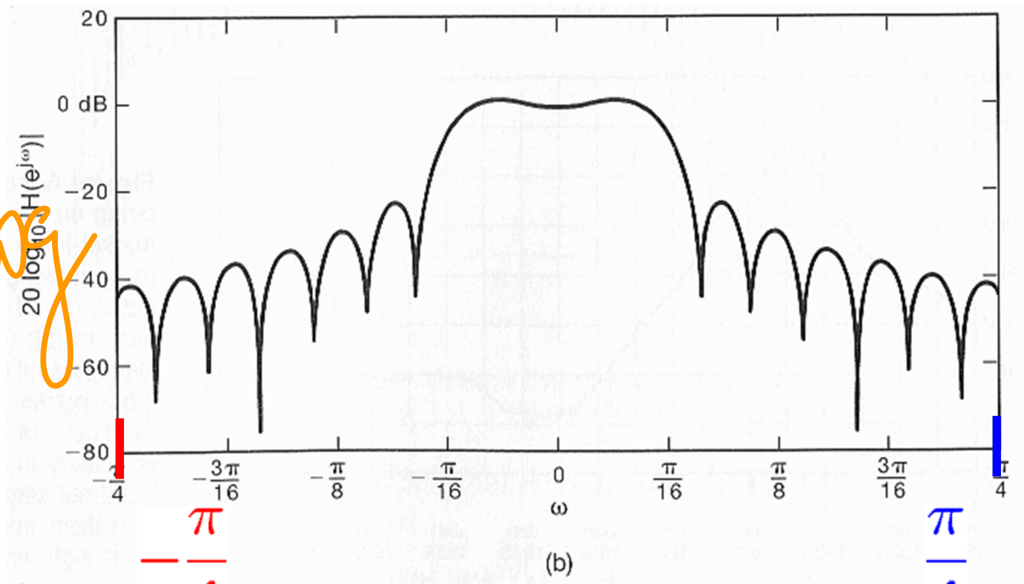
ss6-82



(a)

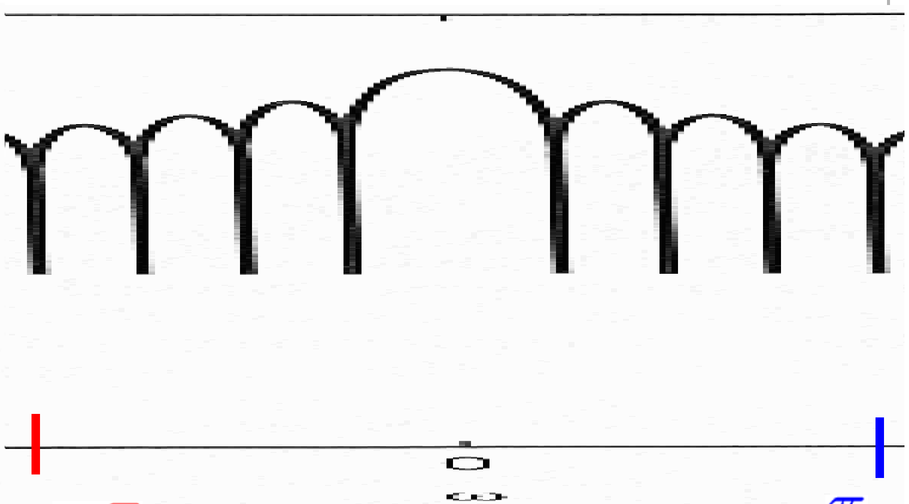


log



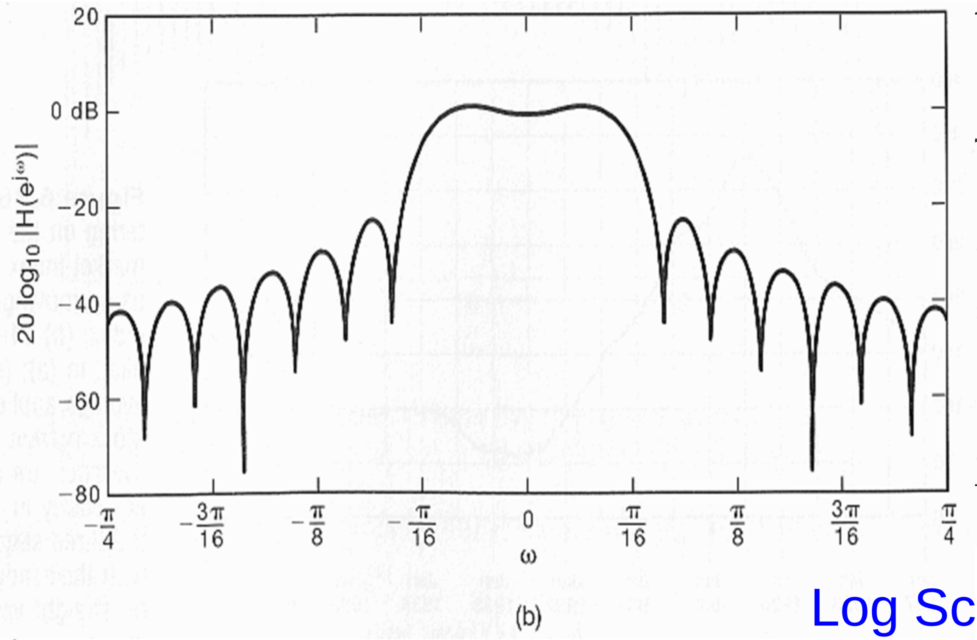
(b)

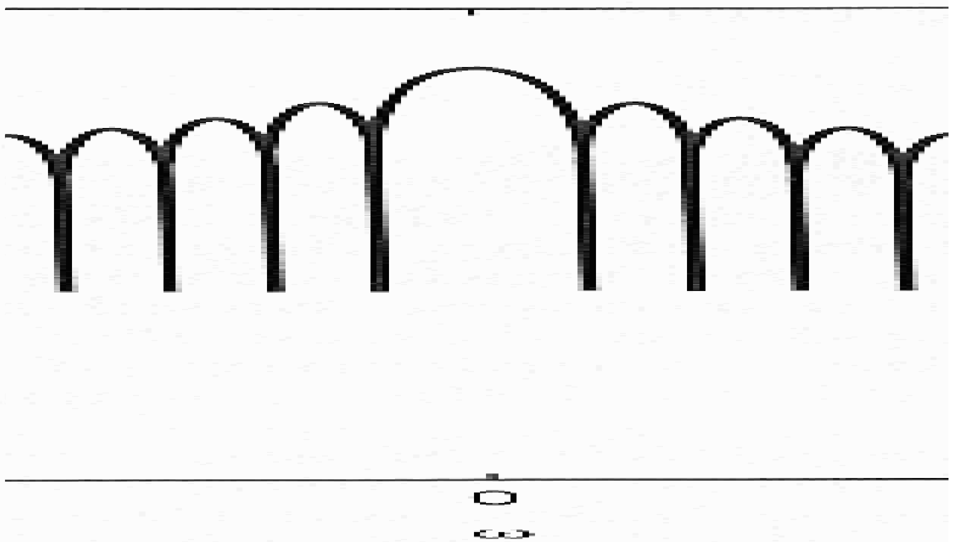
$-\frac{\pi}{4}$ $\frac{\pi}{4}$



$-\frac{\pi}{4}$ $\frac{\pi}{4}$

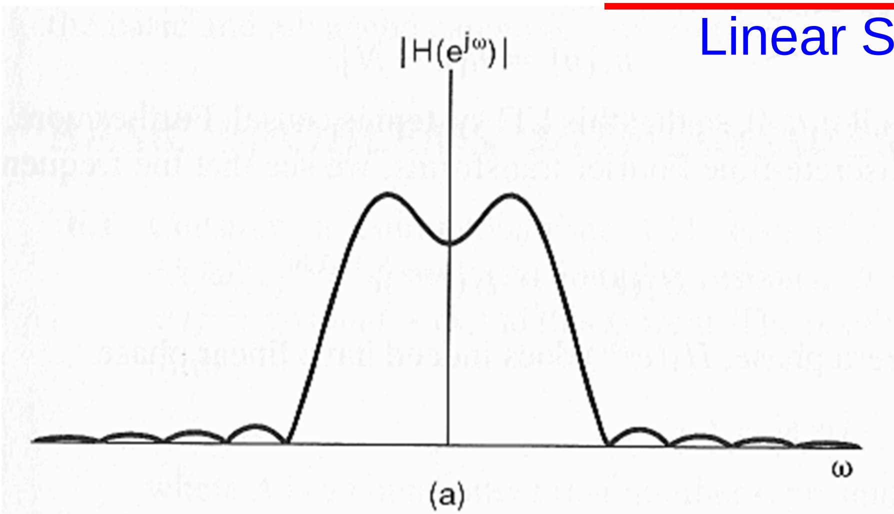
▪ Comparison on a Linear Amplitude Scale:

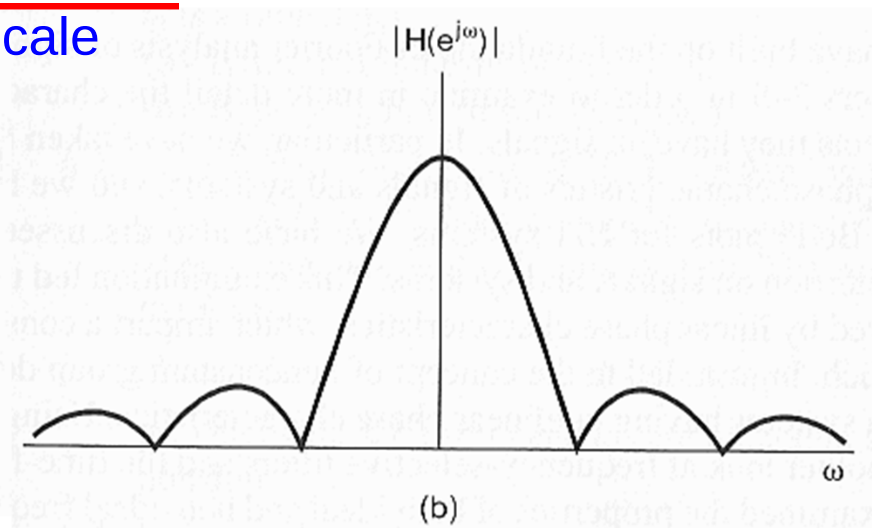




Log Scale

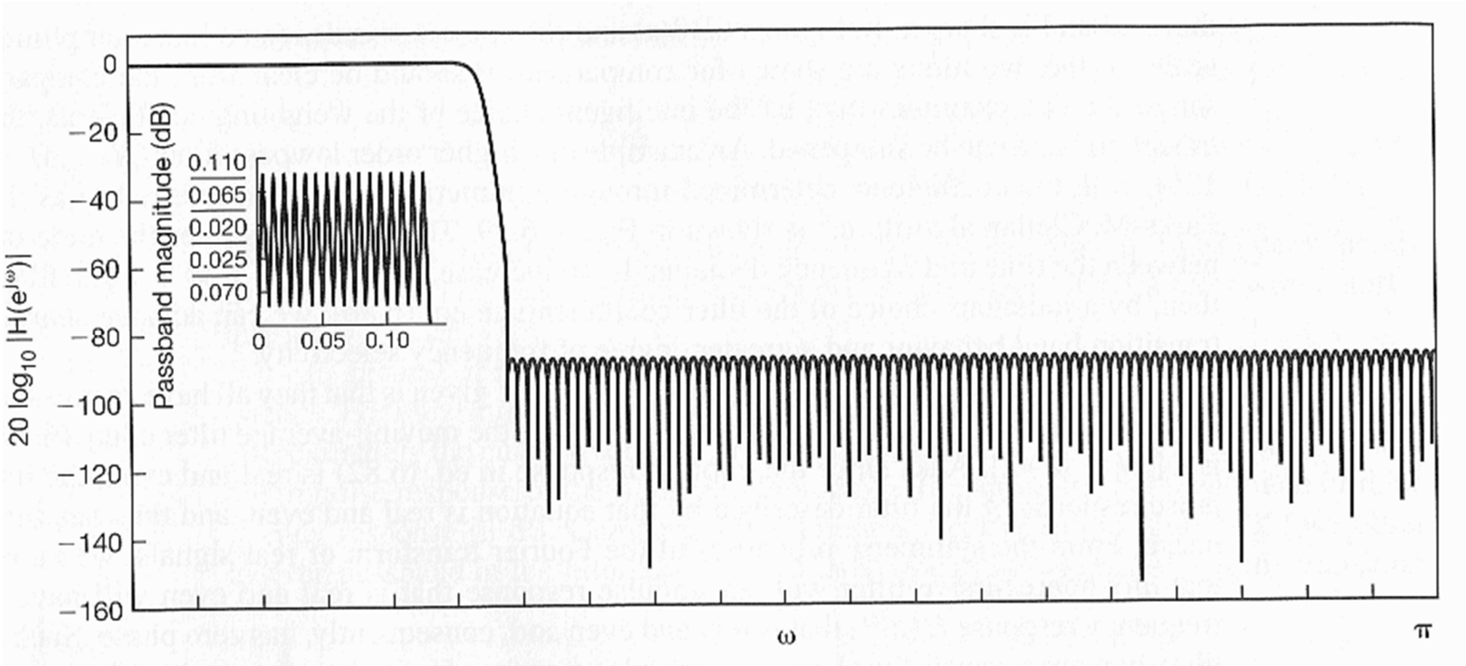
Linear Scale





- Lowpass Non-recursive Filter with 251 Coefficients:

$$y[n] = \sum_{k=-N}^{M} b_k \, x[n-k]$$



Coefficients determined by the Parks-McClellan algorithm

$$\frac{d}{dt}y(t) + ay(t) = ax(t)$$

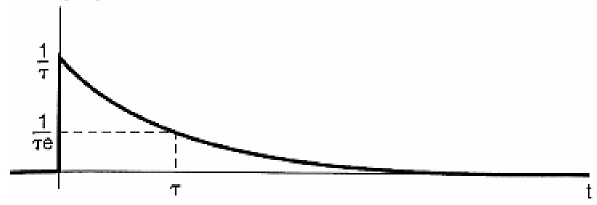
$$\Rightarrow \quad H(jw) = \frac{a}{jw + a}$$

$$\Rightarrow \quad H(s) = \frac{a}{s + a}$$

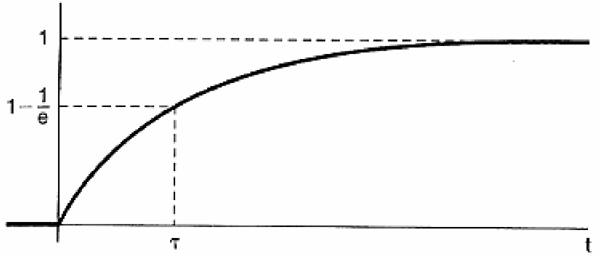
$$h(t) = a\, e^{-at}\, u(t)$$

$$s(t) = \left[1 - e^{-at}\right]\, u(t)$$

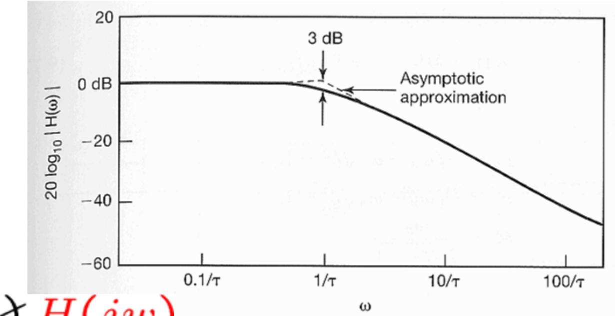
$h(t)$



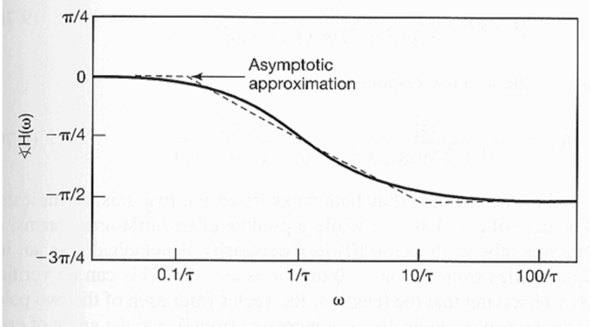
$s(t)$



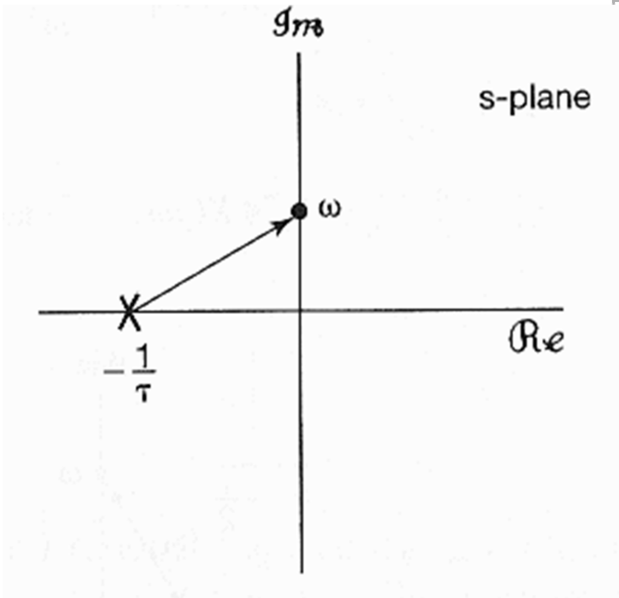
$20 \log_{10} |H(jw)|$



$\sphericalangle H(jw)$



$H(s)$



Summary: Chap 6 - 2

$$y[n] - a\, y[n-1] = x[n] \qquad |a| < 1$$

$$\Rightarrow \ H(e^{jw}) = \frac{1}{1 - ae^{-jw}}$$

$$\Rightarrow \ H(z) = \frac{z}{z-a}, \quad |z| > |a|$$

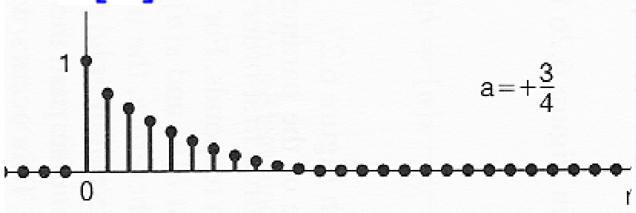
$$\Rightarrow \ h[n] = a^n\, u[n]$$

$$\Rightarrow \ s[n] = \frac{1 - a^{n+1}}{1-a}\, u[n]$$

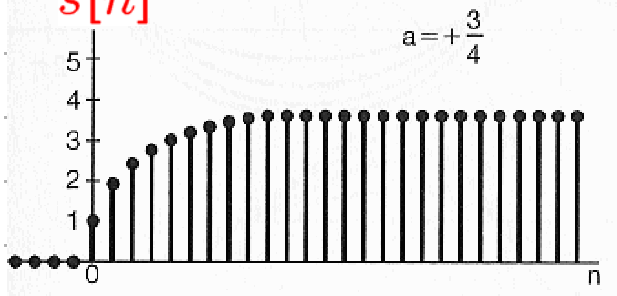
$H(z)$

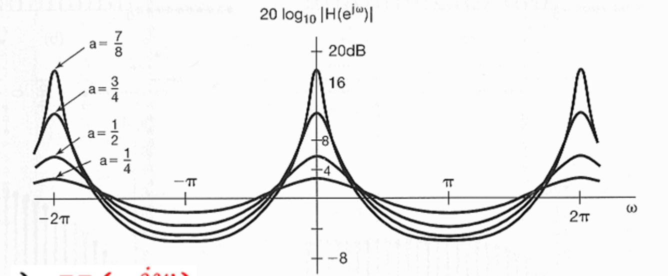
$20 \log_{10} |H(e^{jw})|$

$h[n]$

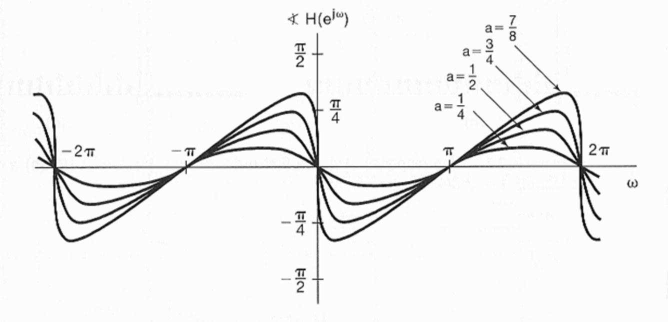


$s[n]$

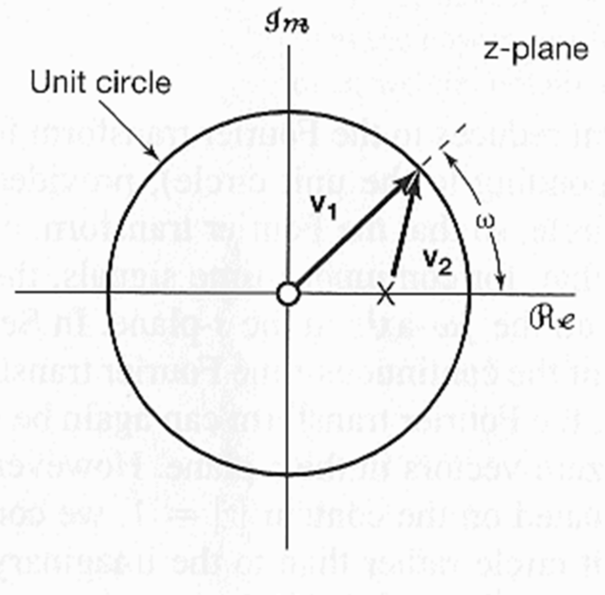




$\measuredangle H(e^{jw})$



(a)

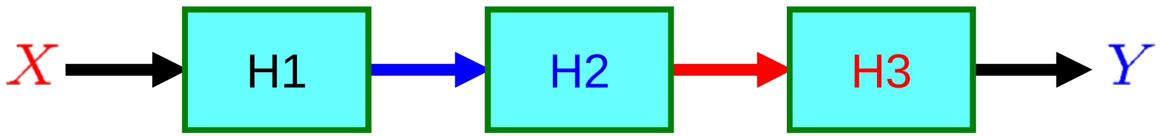


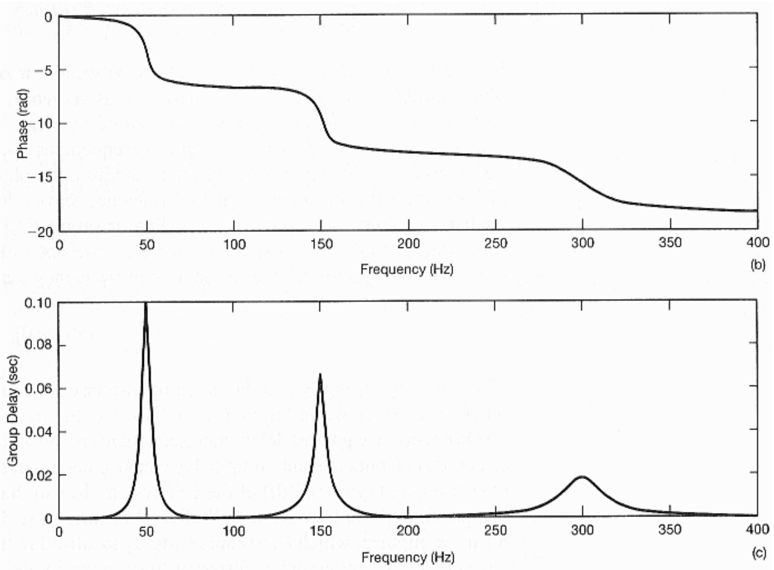
(a)

Summary: Chap 6 - 3

$$x(t) = \delta(t)$$

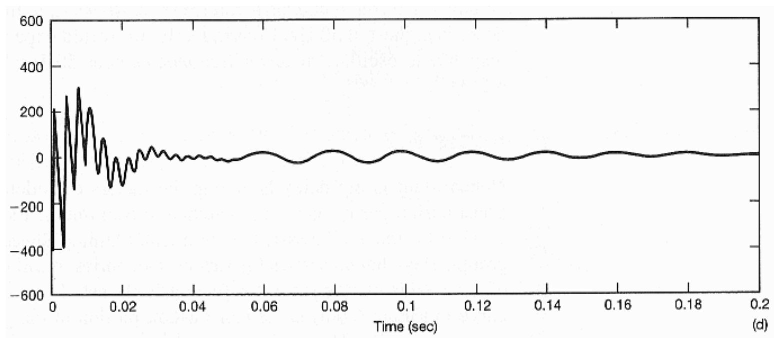
$$X(jw) = 1, \ \forall w$$

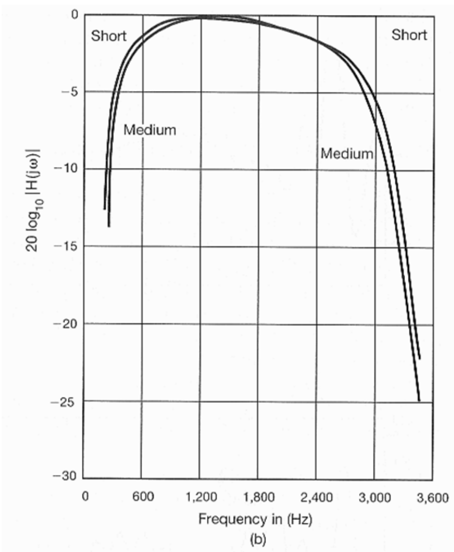


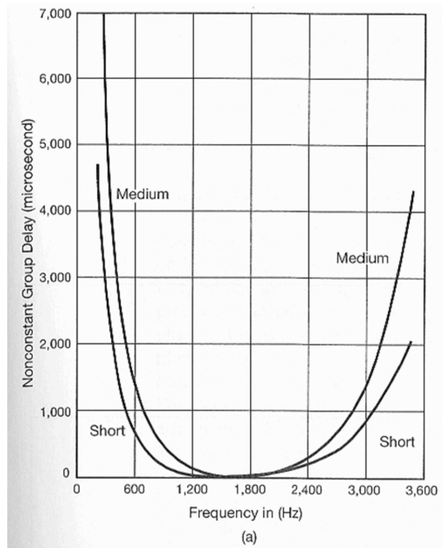


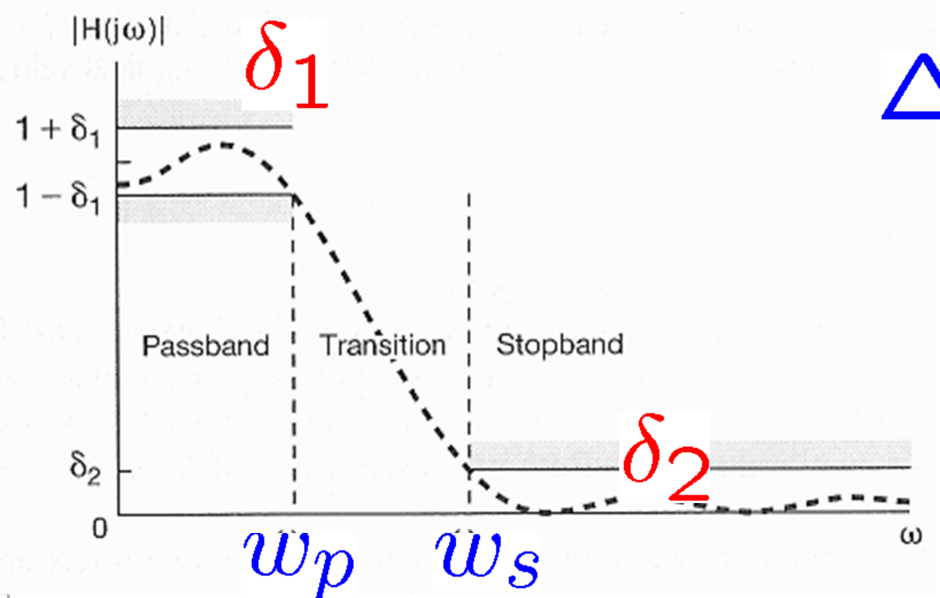
$$\tau(w) = -\frac{d}{dw}\{\measuredangle H(jw)\}$$

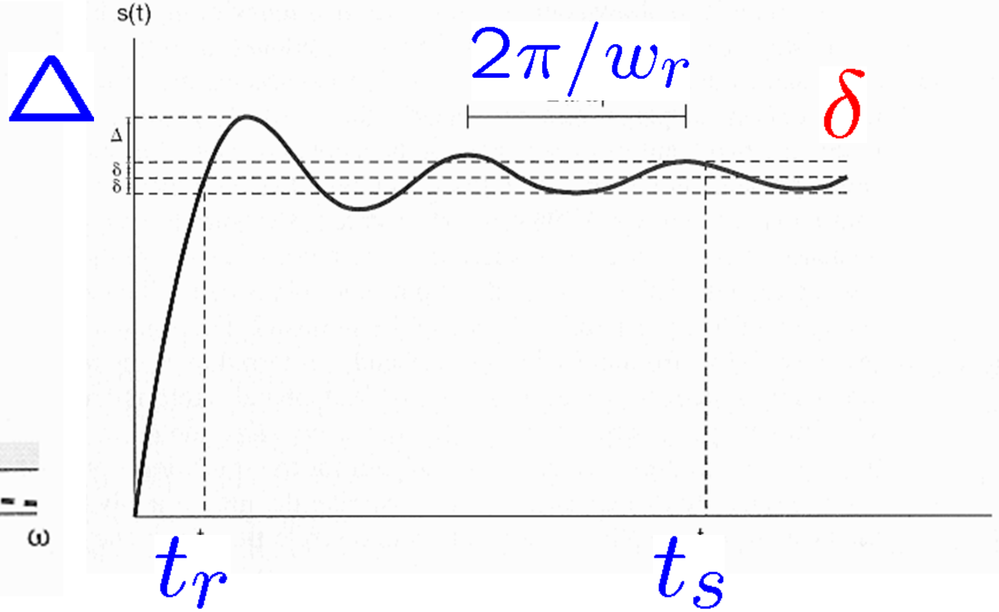
$$y(t)$$





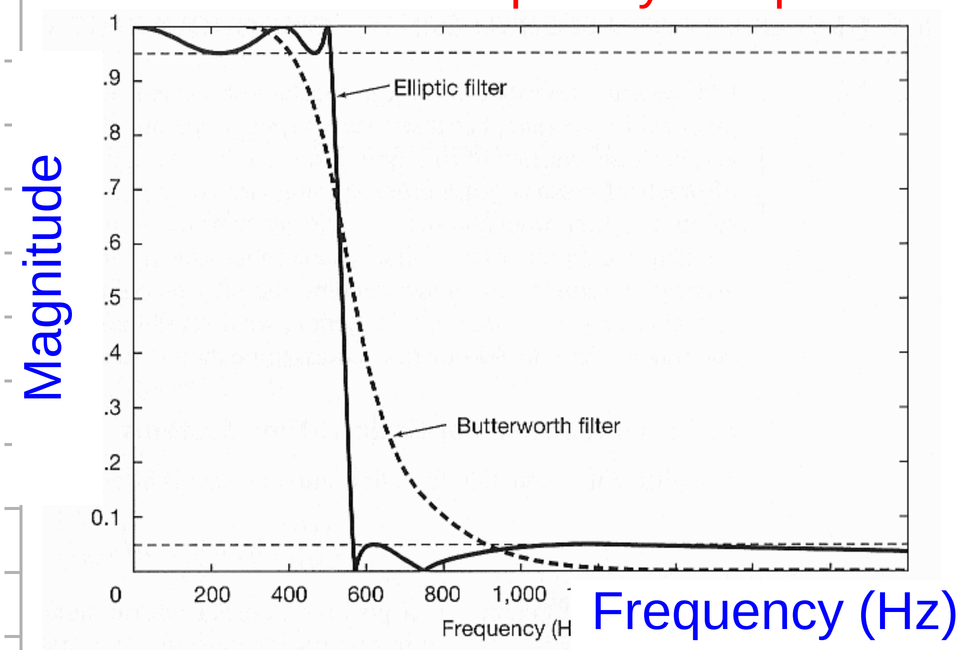


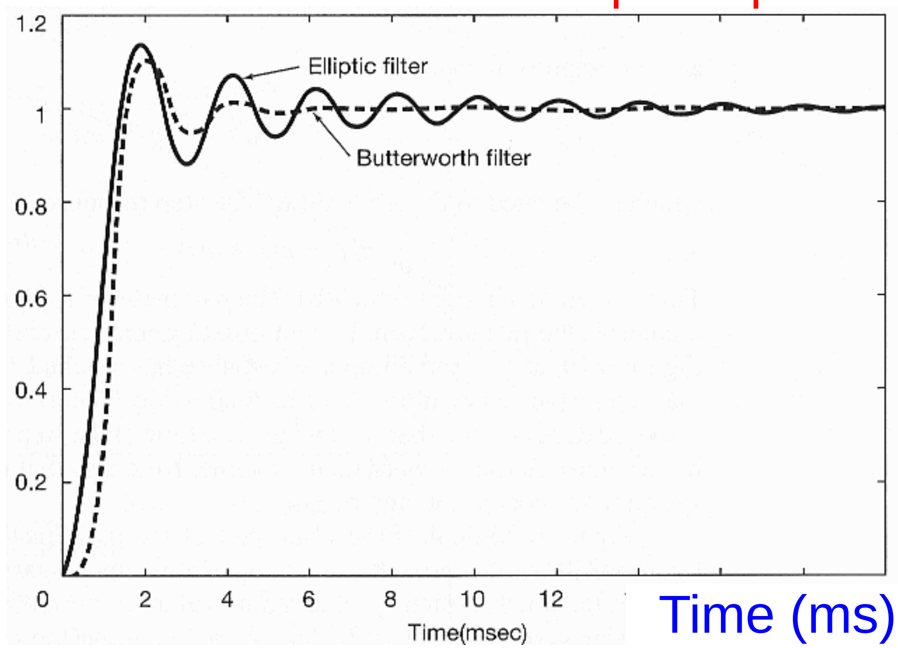




Frequency Response

Step Response





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