

Week 2

• Time-index transformations (All are linear trans.)

• Time-shift - $x(t) = x(t-t_0)$ x $t_0 > 0$ is right shift x $t_0 < 0$ is left shift• Time-reversal - $x(t) = x(-t)$: flip across y -axis• Time-scaling - $x(t) = x(\alpha t)$ where $\alpha > 0$ x $\alpha > 1$ is squishing the graph x $\alpha < 1$ is stretching the graph.

• Classifications of signals

- CT vs DT

- ∞ energy - 4 types

Finite power

- Even/odd

• Periodic: $x(t)$ is periodic with period T if

$$x(t) = x(t-T) \quad \text{or} \quad x[n] = x[n-T]$$

• Fund. Period is the smallest period of a function

- If $x(t) = x_{Re}(t) + jx_{Im}(t)$ is periodic, $x_{Re}(t)$ and $x_{Im}(t)$ are• Periodic periodic.

- How to def:

 x Inspection x If x_1 and x_2 are periodic then $x_1(t) + x_2(t)$ has

Period of the lcm of the two periods (no lcm = not periodic)

• Even/odd

- Even is symmetric across y -axis, or $x(t) = x(-t)$ - Odd is symmetric across $y=x$ or $x(t) = -x(-t)$

- Can be neither.

• Complex exponential signals: $x(t) = Ce^{\sigma t}$

$$x(t) = |C|e^{\sigma t} e^{j(\omega t + \phi)}$$

$$= |x(t)|e^{j\angle x(t)}$$

where C/ϕ are complex.• x (scales), $\sigma = 0$, $\sigma > 0$, $\sigma < 0$ x Term 3 is periodic.• $x(t) = x_{\text{even}}(t) + x_{\text{odd}}(t)$ for any x

$$x_{\text{even}}(t) = \frac{x(t) + x(-t)}{2}, \quad x_{\text{odd}}(t) = \frac{x(t) - x(-t)}{2}$$

$$x(t) = \underbrace{\frac{x(t) + x(-t)}{2}}_{\text{even}} + \underbrace{\frac{x(t) - x(-t)}{2}}_{\text{odd}}$$

Week 3

- CT harmonically related signals (HRCs): $e^{jk\omega t}$
Complex exponentials

- k is an integer, are periodic
- fundamental period = $\frac{2\pi}{k\omega}$

- Similar for DT signals, just sampled discretely.

Week 4

$$u(t) = \begin{cases} 0 & \text{if } t < 0 \\ 1 & \text{if } t \geq 0 \end{cases} \quad \delta(t) = \begin{cases} 0 & \text{if } t \neq 0 \\ \infty & \text{if } t = 0 \end{cases}$$

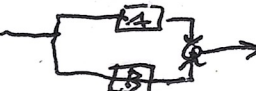
~~$\int \delta(t) dt$~~

$$\begin{aligned} - \delta(t) &= \frac{d}{dt} u(t) & - \delta[n] &= u[n] - u[n-1] \\ - u(t) &= \int_{-\infty}^t \delta(s) ds \\ - u(t) &= \int_0^{\infty} \delta(t-s) ds \\ - \int_{-\infty}^{\infty} \delta(t) dt &= 1 \end{aligned}$$

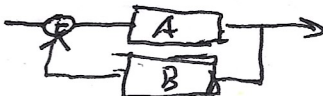
$$x(t) = \int_{-\infty}^{\infty} x(s) \delta(t-s) ds = x(t) * \delta(t)$$

- Concatenation - can be enveloped by a larger black box.

- Serial: 

- Parallel: 

- Mixed

- Feedback: 

- Classifications:

Systems:

- Memory
- Invertibility
- Causality
- Stability
- Time-Invariance
- Linearity

Signals:

- DT vs CT
- periodic vs aperiodic
- ∞ energy
finite power
- even/odd (neither)

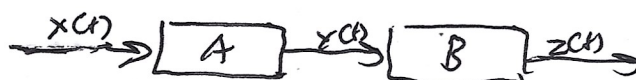
week 4 contd

• Memory vs memoryless

- memoryless is if $y(t)$ doesn't matter on $x(s)$ for $s \neq t$

• Invertible vs non-invertible

- Invertible is:



$$x(t) = z(t).$$

* Then B is the inverse of A and A is invertible.

week 5

• LTI systems are easy to analyze and lota systems can be approximated as LTI.

- Linear (Have explained earlier)

- Time-Invariant - Doesn't matter when we input vels.

• Use 5 to find $h(t)$.

• Review 2k2 convolution.

• LTI system props.

- Comm., Distr., Assoc.

- Impulse resp is $h(t)$

conv.
w/
 $h_1(t)$ or
 $x(t)$

conv.
w/
 $h_1(t) * h_2(t)$
or
indu and
add.

• LTI classifications

- Memoryless is $h(t) = k \delta(t)$

- Causality (dep on past & pres.) is

- Invertibility is h_{inv} exists so

- Stability is

$$h(t) = 0 \text{ for } t < 0$$

$$h(t) = 0 \text{ for } t \neq 0$$

$$h(t) = 0 \text{ for } t < 0$$

$$h(t) \neq 0 \text{ only for } t \geq 0$$

$$h(t) * h_{inv}(t) = \delta(t)$$

$$\int_{-\infty}^{\infty} |h(t)| dt < \infty \text{ or } \sum_{-\infty}^{\infty} |h[n]| < \infty$$

week 6

• LTI system input w/ CF.

$$x(t) = e^{j\omega t} H(j\omega) \Rightarrow H(j\omega) = \int_{-\infty}^{\infty} h(s) e^{-j\omega s} ds$$

~ coeff.

- Freq: $\omega_0 = \frac{2\pi}{T}$

FS synth eg.

$$x(t) = \sum_{k=-\infty}^{\infty} \underbrace{a_k}_{\text{coeff}} e^{\underbrace{j k \omega_0 t}_{\text{HRCF test signal}}}$$

• Fourier series representation: writing

- a_0 - DC comp, $a_{-1} e^{j(-1)\omega_0 t}$ - 1st order Harm. Comp. test signal

$$a_k = \int_T x(t) e^{-j k \omega_0 t} dt \quad (\text{integrating across one period})$$

$$x \text{ ex. } \frac{1}{T} \int_0^T = \int_T$$

FS analysis eg.

- Can calc. by inspection or direct computation

x Inspection: ~~only if the signal is periodic~~

x Direct Computations: Calc a_0 and general a_k .

Week 7

• Fourier series exist for continuous funcs. and cont. funcs where cont. w/ holes.

$$x(t) \xleftrightarrow{\text{FS}} (a_k, \omega_0)$$

time domain freq-domain

~~FS of $x(t)$ is a_k~~

• F.S. Properties

- Linearity - $c_k = A a_k + B b_k$

$Ax(t) + Bx(t)$
given ω_0 is the same

- Time Shift - $b_k = a_k e^{-j k \omega_0 t_0}, \omega_0$

$\leftarrow x(t - t_0)$

- Time Reversal - $b_k = a_{-k}, \omega_0$

- Time Scaling - $b_k = a_k, \omega_0$

$\leftarrow x(\omega t)$

- Differentiation - $b_k = (j k \omega_0) a_k, \omega_0$

$\leftarrow \frac{d}{dt} x(t)$

- Multiplication - $c_k = a_k * b_k, \omega_0$

$\leftarrow x(t) \cdot y(t)$ given same ω_0

• Parseval's Relationship - $\frac{1}{T} \int_T |x(t)|^2 dt = \sum_{k=-\infty}^{\infty} |a_k|^2$

- Power consumption law.

$x(t) \leftrightarrow a_k$

Week 8• DT Fourier Series. (Period N)

- Synthesis Formula:

$$x[n] = \sum_{k=0}^{N-1} a_k e^{jk \frac{2\pi}{N} n}$$

- Analysis Formula:

$$a_k = \frac{1}{N} \sum_{n \in \mathbb{Z}} x[n] e^{-jk \frac{2\pi}{N} n}$$

• DTFS properties

- Linearity, Time-shift, Time-Reversal are the same $\omega_0 \Rightarrow \frac{2\pi}{N}$ - Difference - $b_k = a_k (1 - e^{-jk \frac{2\pi}{N}})$, $\frac{2\pi}{N} \leftarrow x[n] - x[n-1]$

- Parseval is the same.

• Convolution properties. (can convolve then FS or FS then convolve)

- CTFS: $b_k = a_k H(jk\omega_0)$ - DTFS: $b_k = a_k H(e^{jk\omega_0})$ Week 9

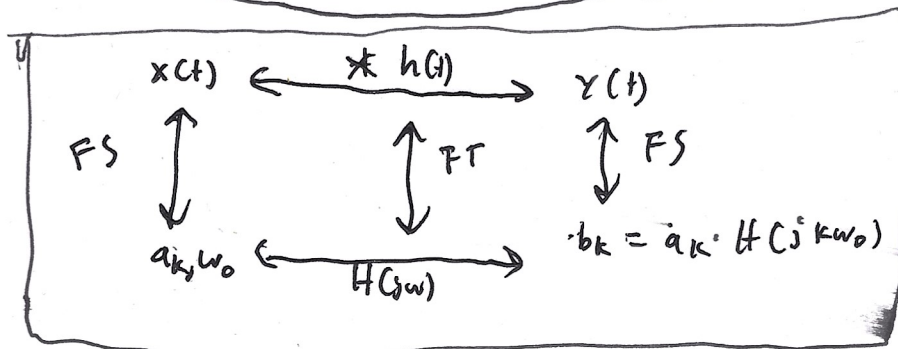
• CT Fourier Transform.

- Synthesis formula:

$$x(t) = \int_{-\infty}^{\infty} a_{\omega} e^{j\omega t} d\omega$$

- Analysis formula:

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

 $\Downarrow$ - $X(j\omega) = a_{\omega} \cdot 2\pi$, $x(t) = \mathcal{F}^{-1}(X(j\omega))$, $X(j\omega) = \mathcal{F}(x(t))$ - $x(t) = \frac{1}{2\pi} \int_{-\infty}^{\infty} X(j\omega) e^{j\omega t} d\omega \leftarrow \text{Inv. FT}$ - $X(j\omega) = \int_{-\infty}^{\infty} x(t) e^{-j\omega t} dt \leftarrow \text{FT of } x(t)$ Periodic $\leftarrow$ - $H(j\omega)$ is freq. response.

Week 9 cont'd

$$\bullet \text{ sinc}(\theta) = \frac{\sin(n\theta)}{n\theta}$$

• For general periodic $x(t)$ find FT

- Find CTFs (ω_0, a_k)

$$X(j\omega) = \sum_{k=-\infty}^{\infty} 2\pi a_k \delta(\omega - k\omega_0)$$

• CTF properties

- Linearity: $a x(t) + b y(t) \rightarrow a X(j\omega) + b Y(j\omega)$

- Time-shift: $x(t - t_0) \rightarrow X(j\omega) e^{-j\omega t_0}$

- Freq-shift: $x(t) e^{j\omega_0 t} \rightarrow X(j(\omega - \omega_0))$

- Time Reversal: $x(-t) \rightarrow X(-j\omega)$

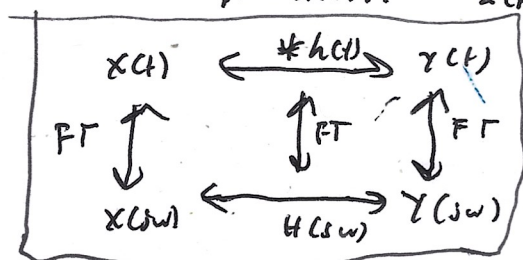
- Time Scaling: $x(at) \rightarrow \frac{1}{|a|} X\left(\frac{j\omega}{a}\right)$

- Differentiation: $\frac{d}{dt} x(t) \rightarrow j\omega X(j\omega)$

- Parseval's Relationship: $\int_{-\infty}^{\infty} |x(t)|^2 dt \rightarrow \frac{1}{2\pi} \int_{-\infty}^{\infty} |X(j\omega)|^2 d\omega$

- Convolution: $x(t) * y(t) \rightarrow X(j\omega) Y(j\omega)$

- Multiplication: $x(t) y(t) \rightarrow \frac{1}{2\pi} X(j\omega) * Y(j\omega)$



← aperiodic $\int x(j\omega) Y(j\omega - \omega) d\omega$
(works for periodic too)

Week 10

• Another way to find $h(t)$:

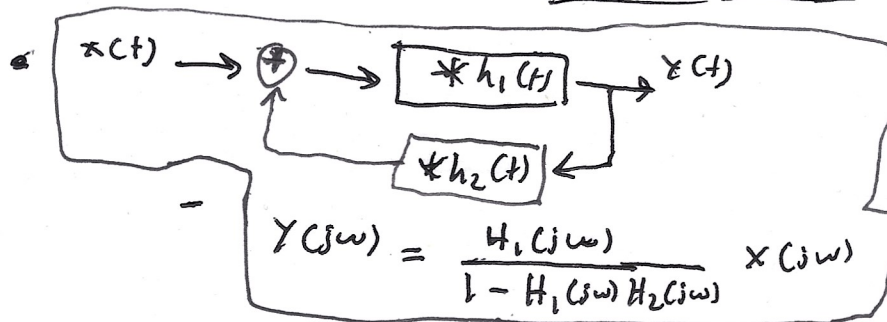
$$H(j\omega) = \frac{Y(j\omega)}{X(j\omega)}, \quad h(t) = \mathcal{F}^{-1}(H(j\omega))$$

- Helps since its hard to gen. an impulse (∞ amplitude)

• Inventing Impulse resp

$$H_{INV}(j\omega) = \frac{1}{H(j\omega)}, \quad h_{inv}(t) = \mathcal{F}^{-1}(H_{INV}(j\omega))$$

$$h(t) * h_{inv}(t) = \delta(t)$$

Week 10 Extra

• Low pass filter:

$$h(t) = \frac{\sin(\omega_c t)}{\pi t}, \quad H_{LPF}(\omega) = \begin{cases} 1 & \text{if } |\omega| < \omega_c \\ 0 & \text{otherwise} \end{cases}$$

• Modulation: $y(t) = e^{j2\pi f_c t} \cdot x(t)$ (shifts to $2\pi f_c$)

- ↑ freq for better transmission.

- Prob is it has imp. parts: $y(t) = \cos(2\pi f_c t) x(t)$

* Splits signal in $\frac{1}{2}$ w/ $\frac{1}{2}$ Amp. @ $\pm 2\pi f_c$

* Amplitude Modulation (AM)

- 500k → 1.6 MHz for AM radio

Week 11

• Amplitude Modulation: $y(t) = x(t) c(t)$ → carrier

- Type 1: $c(t) = e^{j\omega_c t}$ modulated → modulating signal

* $X(j\omega)$



* $Y(j\omega)$



* Disadv: not sym, or real (can't transmit)

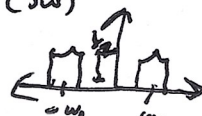
* Demod: $\hat{x}(t) = y(t) e^{-j\omega_c t}$

- Type 2: $c(t) = \cos(\omega_c t)$ + LPF w/ ω_m cutoff

* $X(j\omega)$



* $Y(j\omega)$



* LPF ↓ equal but removes overlap.

* ω_c is chosen, ω_m is for no overlap, $\omega_c \geq \omega_m$ (by a little)

receiving cutoff freq.

• How to send multiple signals

$x_1 \rightarrow \text{LPF} \rightarrow \downarrow \cos(\omega_a t)$

$x_2 \rightarrow \text{LPF} \rightarrow \downarrow \cos(\omega_b t)$

$x_3 \rightarrow \text{LPF} \rightarrow \downarrow \cos(\omega_c t)$

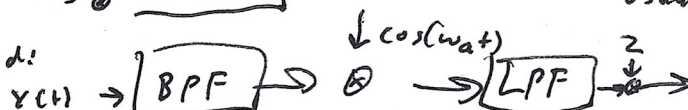
$$\omega_b - \omega_a \geq 2\omega_m$$

$$\omega_c - \omega_b \geq 2\omega_m$$

$$\text{usually } 2\omega_m (1 + 10\%)$$

guard band

- Demod:



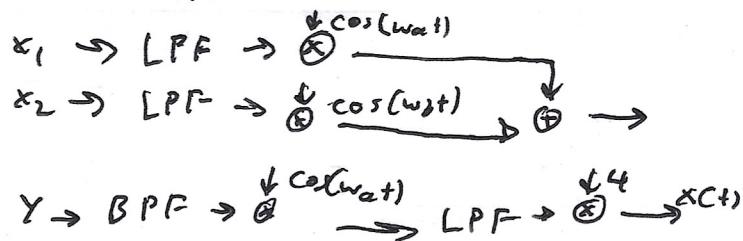
• Asynch Demod. of AM signals require Envelope Detector.

• Frequency Division Multiplexing (FDM)

Week 11 cont'd

- AM single side band

x Just take half of signal (its symmetric)

Week 12• DTFT (aperiodic $x[n]$)

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

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

$$- X(e^{j\omega}) \in \text{DT}, X(j\omega) \in \text{CT}$$

Periodic respect to ω , 2π period

$$- X(e^{j\omega}) = 2\pi \delta(\omega - \omega_0) \text{ for } e^{j\omega_0 n}$$

$$X(e^{j\omega}) = 2\pi \delta(\omega - \omega_0) \text{ for } e^{j\omega_0 n}$$

• DTFT properties

$$- \text{Linearity: } a x[n] + b y[n] \leftrightarrow a X(e^{j\omega}) + b Y(e^{j\omega})$$

$$- \text{Time-shift: } y[n] = x[n - n_0] \leftrightarrow Y(e^{j\omega}) = e^{-j\omega n_0} X(e^{j\omega})$$

$$- \text{Freq.-shift: } y[n] = e^{j\omega_0 n} x[n] \leftrightarrow Y(e^{j\omega}) = X(e^{j(\omega - \omega_0)})$$

$$- \text{Time-Reversal: } y[n] = x[-n] \leftrightarrow Y(e^{j\omega}) = X(e^{-j\omega})$$

$$- \text{Difference in time: } y[n] = x[n] - x[n-1] \leftrightarrow Y(e^{j\omega}) = (1 - e^{-j\omega}) X(e^{j\omega})$$

$$- \text{Differentiation in freq: } n x[n] \leftrightarrow j \frac{d}{d\omega} X(e^{j\omega})$$

$$- \text{Parseval's relationship: } \sum_{-\infty}^{\infty} |x[n]|^2 = \frac{1}{2\pi} \int_{-\pi}^{\pi} |X(e^{j\omega})|^2 d\omega$$

$$- \text{Convolution Property: } x[n] * h[n] \leftrightarrow X(e^{j\omega}) H(e^{j\omega})$$

$$- \text{Multiplication Property: } x[n] y[n] \leftrightarrow \frac{1}{2\pi} \int_{-\pi}^{\pi} X(e^{j\theta}) Y(e^{j(\omega - \theta)}) d\theta$$

~~DTFT pairs~~

• Duality - CT = cont., DT = disc., FS = disc., slip CT per., FT = cont. & slip DT per.

- CT FS

time	cont.	periodic
freq	disc.	aperiodic

- DT FS

time	disc.	periodic
freq	disc.	periodic

- CT FT

time	cont.	aperiodic
freq	cont.	aperiodic

- DT FT

time	disc.	aperiodic
freq	cont.	periodic

Week 13

• Implementing a CT impulse response

- Can use capacitors, resistors, etc. but u can only approximate
- Better sol., sampling a CT $\Rightarrow x[n] = x(nT)$

• Sampling

$$x(t) \xrightarrow{\text{Sampling}} x[n] \xrightarrow{*h[n]} \text{reconstruction} \rightarrow y(t)$$

- Sampling is $x[n] = x(nT)$ where T is the sampling period
- We can sample and reconstruct:
 - ~~by~~ just connecting the dots (when samp freq we lose too much data)
 - Or holding a data pt till next sample (easiest + good for large $\frac{2\pi}{T}$)
 - Best Method: Impulse-train sampling (ITS)
- Possible to reconstruct band limited signal. perfectly

- ITS:

$$x(t) \xrightarrow{\text{ITS}} x_p(t) = \sum_{n=-\infty}^{\infty} x(nT) \delta(t - nT) \quad (x(t) \cdot \sum_{n=-\infty}^{\infty} \delta(t - nT))$$

- good for conceptual analysis, not applicable

$$X_p(j\omega) = \frac{1}{T} \sum_{k=-\infty}^{\infty} X(j(\omega - k\omega_s)) \quad \omega_s = \frac{2\pi}{T} \quad (\omega_s \text{ is sampling freq.})$$

- To reconstruct pass through LPF w/ cutoff freq ω_c and multiply by T

- Sampling Theorem

- $x(t)$ is band-limited, $|X(j\omega)| = 0$ if $|\omega| > \omega_m$
- then perfect reconstruction is possible if

$$\omega_s > 2\omega_m$$

• Ideal ITS:

$$x(t) \xrightarrow{\text{ITS}} x_p(t) \xrightarrow{*h(t)} \hat{x}(t)$$

$$\hat{x}(t) = T x_p(t) * \frac{\sin(\frac{\omega_s}{2}t)}{\frac{\omega_s}{2}t}$$

$$\omega_{\text{cutoff}} = \frac{\omega_s}{2} \quad \text{for Low pass}$$

$$\hat{x}(t) = \sum_{k=-\infty}^{\infty} x(nT) \left(\frac{\sin(\frac{\omega_s}{2}(t - kT))}{\frac{\omega_s}{2}(t - kT)} \right)$$

• Zero on hold + others

$$\hat{x}_{\text{ZOH}}(j\omega) = X_p(j\omega) H_0(j\omega) \quad \text{where } H_0(j\omega) = e^{-j\omega \frac{T}{2}} \frac{2\sin(\frac{\omega T}{2})}{\omega}$$

$$\hat{x}_{\text{LIN}}(j\omega) = X_p(j\omega) H_1(j\omega) \quad \text{where } H_1(j\omega) = \frac{1}{T} \left(\frac{2\sin(\frac{\omega T}{2})}{\omega} \right)^2$$

• Aliasing (overlapping freq.)

$$\omega_0 \rightarrow \omega_s - \omega_0 \quad \text{for } \omega_s < 2\omega_0$$

$$\phi \rightarrow -\phi$$

$$\cos(\omega_0 t + \phi)$$

$$\downarrow$$

$$\cos((\omega_s - \omega_0)t - \phi)$$

Week 14

• CTFT to DTFT

$$- \boxed{X_d(e^{j\omega}) = X_p(j\frac{\omega}{T})}$$

$$T = 2\pi \uparrow$$

$$T \downarrow \omega_s$$

• Alternatives to Fourier transform

- Some signals can't use FT
- CT: Laplace Transform
- DT: Z Transform

• Z transform

$$- \boxed{X(z) = \sum_{-\infty}^{\infty} x[n] z^{-n}}, \quad z = (\gamma e^{j\omega}) \quad \gamma \text{ is exponential weighting}$$

- $X(z)$ only exists in the Region of Convergence (when the series converges)

- Just a DTFT but $\gamma \cdot e^{j\omega}$

$$- \boxed{x[n] = \gamma^n \mathcal{F}^{-1}(X(\gamma e^{j\omega}))}$$

$\times$ Find γ such that $|z| = \gamma$ circle is in the ROC.

$\times$ Use $X(z)$ for $\gamma(e^{j\omega}) = X(\gamma e^{j\omega})$

$$\times x[n] = \gamma^n \gamma[n]$$

• Alternate ways of calc. z transform

- Inspection - $X(z)$ given in terms of z
 X can be w/ power series

$$- \gamma[n] = x[n] * h[n] \Rightarrow Y(z) = X(z) H(z)$$