$$\Rightarrow \underbrace{4} e^{j\omega} \times (e^{j\omega}) = \Upsilon(j\omega) - \underbrace{4} e^{j\omega} \times (e^{j\omega})$$

$$\Rightarrow \underbrace{4} \times [n-1] = Y(n) - \underbrace{4} \times [n-1] \Rightarrow Y(n) = \underbrace{4} \times [n-1] + x(n-1)$$
First Order Discrete-Time System

• A discrete-time first order LTI system is given by:

$$y[n]-ay[n-1]=x[n] \quad \text{with} \quad |a|<1.$$

- Determine its frequence response  $H(e^{j\omega})$  and impulse response h[n].
- Determine its step response s[n].
- The parameter a plays the role of time constant. If |a| is close to 1, the response is slow, and if |a| is close to 0, the response is fast.
- If a < 0, we see oscillations and overshoot.

To defermine frequency response, apply DTFT on both sides & obtain 
$$Y(e^{j\omega}) - a e^{j\omega} Y(e^{j\omega}) = X(e^{j\omega})$$

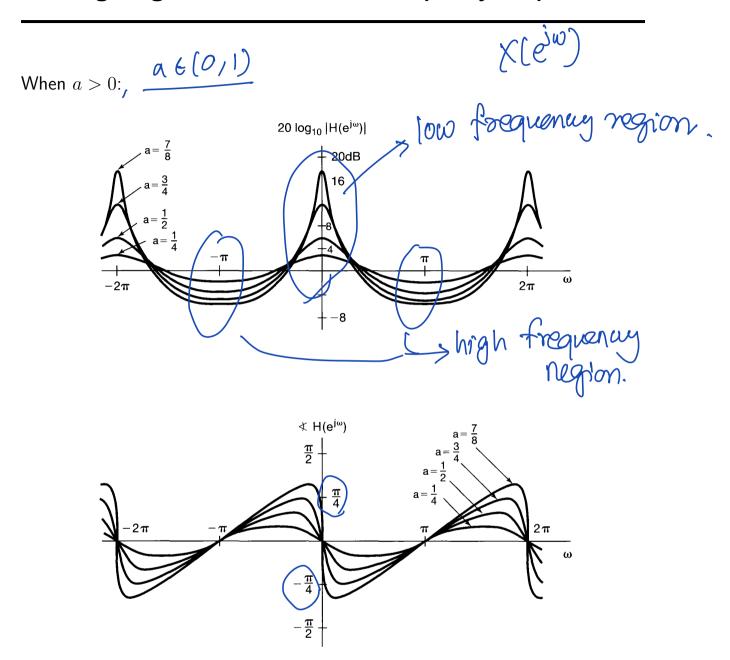
$$\Rightarrow \frac{1}{1 - ae^{j\omega}} \Rightarrow \frac{1}{1 -$$

21

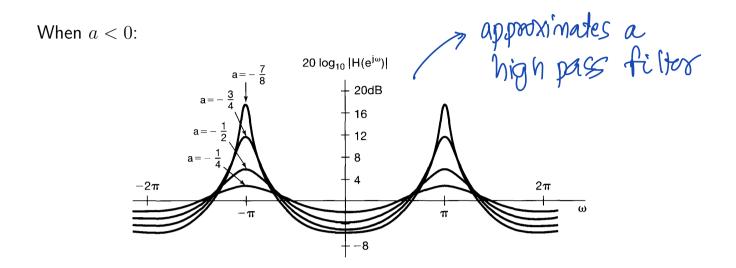
# LECTURE 32! 15th Octobes

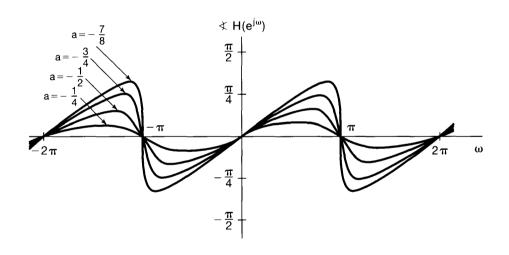


## Log-Magnitude and Phase of Frequency Response



# Log-Magnitude and Phase of Frequency Response





## Second Order Discrete-Time System

cecond

• A discrete-time sorder LTI system is given by:

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

where  $r \in (0,1)$  and  $0 \le \theta \le 2\pi$ .

ullet Determine its frequence response  $H(e^{j\omega})$  and impulse response h[n].

applying DTFT on both sides, we obtain:

$$\gamma(e^{j\omega}) - 2\pi \cos\theta e^{-j\omega} \gamma(e^{j\omega}) + \pi^2 e^{j2\omega} \gamma(e^{j\omega}) = \chi(e^{j\omega})$$

$$\Rightarrow H(e^{j\omega}) = \frac{1}{1 - 2\pi \cos\theta e^{-j\omega} + \pi^2 e^{-j2\omega}}, \quad 2\cos\theta = e^{j\theta} + e^{j\theta}$$

$$= \frac{1}{1 - \pi e^{j(\theta - \omega)}} \left[ 1 - \pi e^{-j(\theta + \omega)} \right]$$

$$\pi e^{j\theta} e^{-j\omega} \pi e^{j\theta} e^{j\omega} = \pi^2 e^{-j2\omega}$$

$$- \left[ \pi e^{j\theta} e^{-j\omega} + \pi e^{j\theta} e^{j\omega} \right] = -2\pi \cos\theta e^{j\omega}$$

$$= \frac{A}{1 - \pi e^{j\theta} e^{-j\omega}} + \frac{B}{1 - \pi e^{j\theta} e^{-j\omega}}, \quad A = \frac{1}{1 - e^{j2\theta}}, \quad A = \frac{1}{1 - e^{j2\theta}}, \quad A = \frac{1}{1 - e^{j2\theta}}$$

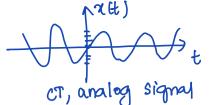
$$\Rightarrow h[n] = \left[ A \left( \pi e^{j\theta} \right)^n + B \left( \pi e^{j\theta} \right)^n \right] u[n], \quad B = \frac{-e^{-j2\theta}}{1 - e^{j2\theta}}.$$

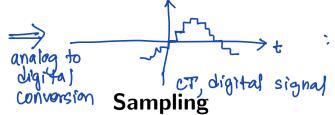
$$A \left( 1 - \pi e^{j\theta} e^{-j\omega} \right) + B \left( 1 - \pi e^{j\theta} e^{-j\omega} \right) = 1 - \pi e^{j\theta} e^{-j\omega} - e^{-j2\theta}$$

$$+ \pi e^{j\theta} e^{-j\omega}$$

$$= 1.$$

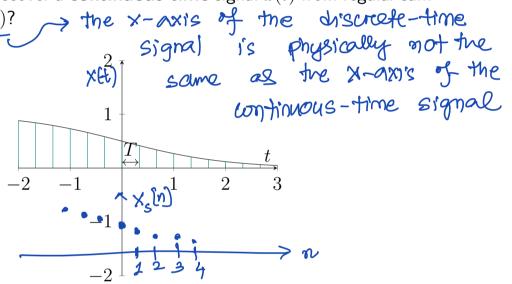
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- Question: Can we convert a **continuous-time** signal x(t) to a discrete-time signal?
- ullet One way to do this is to sample at regular intervals of time T and define the sampled signal  $x_s[k] := x(kT)$ .

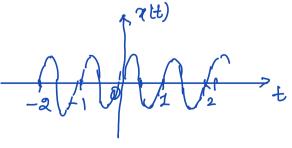
• Question: Can we recover a **continuous-time** signal x(t) from regular sampling  $x_s[k] = x(kT)$ ?



- For example, consider  $x(t) = \sin(2\pi t)$ .
- Question: Is the recovered signal unique?
- Answer: No in general!

 $\bullet$  But if we know the signal x(t) is band-limited, then with sufficient samples, we can!

Let T=0.5, 25[x]=0, 4KeZ



# [ECTURE 33: 16th OCTOBEX]

### Sampling by Impulse Train

Let us determine

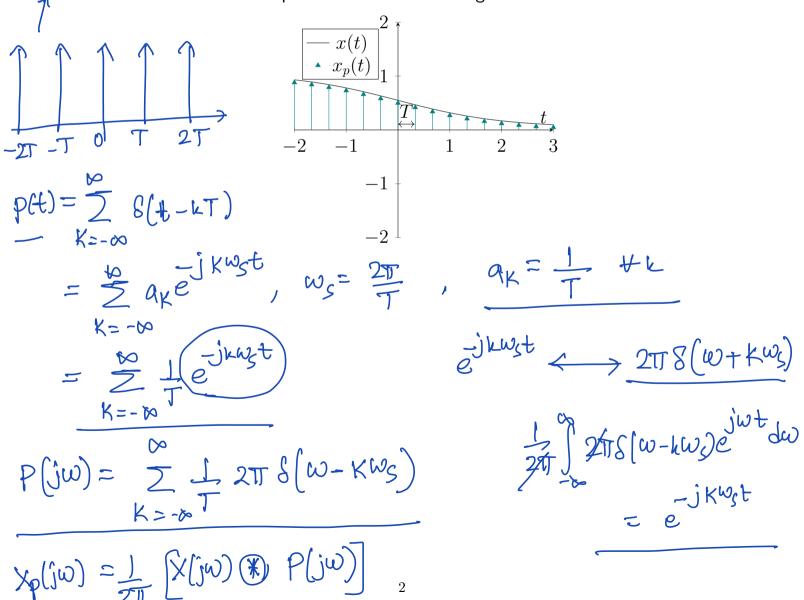
$$p(t) = \sum_{k=-\infty}^{\infty} \delta(t - kT)$$

$$x(t) \xrightarrow{\times} x_p(t)$$

Figure 1: Diagram of impulse train sampling system.

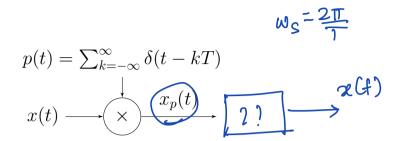
periodic, with fundamental The above diagram (system) described impulse train sampling.

 $\bullet$  The time-domain representation of various signals:



$$= \frac{1}{2\pi} \sum_{K=-\infty}^{\infty} \chi(j\omega) + S(\omega - Kw_S) = \frac{1}{7} \sum_{K=-\infty}^{\infty} \chi(j(\omega - Kw_S))$$

### Impulse Train Sampling: Frequency Domain Analysis



• In frequency domain, we have:

$$X_p(j\omega) = \frac{1}{2\pi}P(j\omega) * X(j\omega)$$
 (1)

- ullet Note that p(t) is periodic with period T.
- Therefore,  $p(t) = \sum_{k=-\infty}^{\infty} a_k e^{jk\omega_s t}$ , where

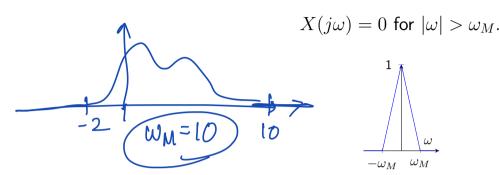
$$a_k = \frac{1}{T} \int_{-T/2}^{T/2} p(\tau) e^{-jk\omega_s \tau} d\tau = \frac{1}{T}.$$

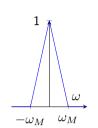
- As a result  $P(j\omega) = \frac{2\pi}{T} \sum_{k=-\infty}^{\infty} \delta(\omega k\omega_s)$ .
- Replacing this in (1), we get:

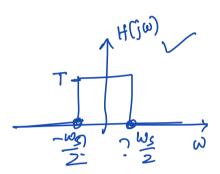
$$X_p(j\omega) = \sum_{k=-\infty}^{\infty} \frac{1}{T} X(j(\omega - k\omega_s)).$$

## **Bandlimited Signals**

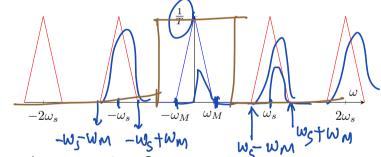
• Define the bandwidth of a signal x(t) to be the smallest  $\omega_M > 0$  such that:





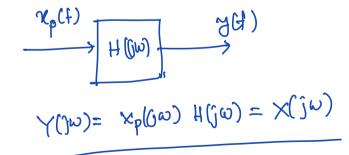


- If  $\omega_M < \infty$  we call this signal a bandlimited signal.
- So if  $\omega_s>2\omega_M$  for  $X_p(j\omega)=\frac{1}{T}\sum_{k=-\infty}^\infty X(j(\omega-k\omega_s))$  we get:



• What happens when  $\omega_s < 2\omega_M$ ?

For exact reconstruction of a(t) from apt, the following need to be satisfied.

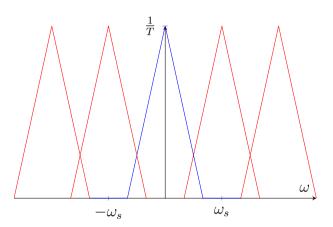


- 7(Et) is bandlimited & its bandwidth wm is known.

- (B) T is chosen such that  $w_s = \frac{2\pi}{T} > 2w_M \Rightarrow T < \frac{T}{w_M}$ (C) Appliability of ideal low page felter with untoff frogrenzy [WM, Ws-WM]

# **Aliasing**

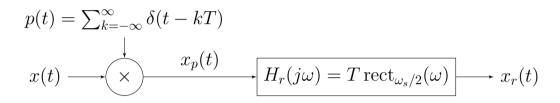
ullet Overlapping copies of  $X(j(\omega-k\omega_0))$  is called *aliasing*.



- In this case, what would be  $X_p(j\omega) = \sum_{k=-\infty}^{\infty} X(j(\omega-k\omega_0))$ ?
- $\bullet$  Therefore, in order not to have aliasing we need to have:  $\omega_s>2\omega_M.$

### **Optimal Recovery**

- If x(t) is a band-limited signal and  $\omega_s>2\omega_M$ , then x(t) can be recovered by (ideal) low-pass filtering of sampled signal  $x_p(t)$ .
- ullet For perfect recovery, we need to have  $H_r(j\omega)=T\,\mathrm{rect}_{\omega_s/2}(\omega).$



•  $2\omega_M$  is called the *Nyquist-rate* (of signal x(t)).

### Sampling Theorem (Shannon-Nyquist)

Suppose that x(t) is a band-limited signal with bandwidth  $\omega_M$ . Then x(t) $\omega_s > 2\omega_M. \text{ Then } x(t)$  for  $k=0,\pm 1,\pm 2,\ldots$  if  $\frac{2\pi}{T}=\omega_s > 2\omega_M.$  This can be achived by impulse train sampling and recovery system with  $H_r(j\omega) = T \operatorname{rect}_{\omega_s/2}(\omega).$ 

$$p(t) = \sum_{k=-\infty}^{\infty} \delta(t - kT)$$

$$x(t) \xrightarrow{\qquad \qquad} x_p(t) \xrightarrow{\qquad \qquad} H_r(j\omega) = T \operatorname{rect}_{\omega_s/2}(\omega) \xrightarrow{\qquad } x_r(t)$$

#### Questions

1. Let x(t) be a signal band-limited to the interval [-20kHz, 20kHz]. What condition should the sampling period T satisfy to avoid aliasing and allow reconstruction of the signal? WM = 2T × 20 × 1000

a. 
$$T < \frac{1}{20} \times 10^{-3} \ {\rm sec}$$

b. 
$$T < \frac{1}{40} \times 10^{-3} \text{ sec}$$
c.  $T < \frac{\pi}{20} \times 10^{-3} \text{ sec}$ 

c. 
$$T < \frac{\pi}{20} \times 10^{-3} \text{ sec}$$

d. 
$$T < \frac{\pi}{40} \times 10^{-3} \text{ sec}$$

$$\chi(j\omega)=0$$
 for  $|\omega|>\frac{\omega^{4}}{2}$ .

T< T = 10 x 10 3

2. Let x(t) be a signal with Nyquist rate given by  $\omega^*$ . Determine Nyquist rate of the following signals.

a. 
$$x(t) + x(t-1) \iff \chi(j\omega) + e^{-j\omega}\chi(j\omega) = (1+e^{j\omega})\chi(j\omega)$$

b. 
$$\frac{d}{dt}x(t)$$
 jw  $X$  (jw)  $\sum$  Nyquid rate  $w^*$   $c$   $x(t)\cos(\omega_0 t)$ 

$$=\frac{1}{2}x(t)e^{j\omega \sigma t}+\frac{1}{2}x(t)e^{-j\omega \sigma t}$$

$$=\frac{1}{2}x(t)e^{-j\omega \sigma t}+\frac{1}{2}x(t)e^{-j\omega \sigma t}+\frac{1}{2}x(t)e^{-j\omega \sigma t}+\frac{1}{2}x(t)e^{-j\omega \sigma t}+\frac{1}{2}x(t)e^{-j\omega \sigma t}+\frac{1}{2}x(t)e^{-j\omega \sigma t}+\frac{1}{2}x(t)e^{-j\omega$$

3. Suppose signal  $x_1(t)$  has bandwidth  $\omega_1$  and  $x_2(t)$  has bandwidth  $\omega_2$ . Determine the Nyquist rate of  $x_1(t) \times x_2(t)$ .

mine the Nyquist rate of 
$$x_1(t) \times x_2(t)$$
.

$$\chi_1(j) \times \chi_2(j) = \lim_{t \to \infty} \chi_1(j) \times \chi_2(j) = \lim_{t \to \infty} \chi_2(j) \chi_2(j) = \lim_{t \to \infty}$$

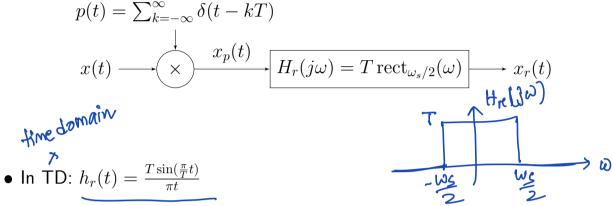
$$=\int_{2\pi}^{\omega_1} \int_{-\omega_1}^{\omega_1} \chi_{1}(j\bar{\omega}) \chi_{2}(j(\omega-\bar{\omega}))d\bar{\omega}$$

range of  $w \text{ s.t. } x_2(j(w-\overline{w})) = 0_8 \text{ when } \overline{w} \in [-w_1, w_1]$ , given that  $x_2(i\alpha) = 0$  for  $\alpha \in [-w_2, w_2]$ 

# $W > w_1 + w_2$ and $w < -(w_1 + w_2)$ . Nyquist rate: $2(w_1 + w_2)$ .

### **Reconstruction after Impulse Train Sampling**

• A naive approach would be to do linear interpolation.



• Therefore,

$$x_r(t) = x_p(t) * h(t)$$

$$= \left[\sum_{n=-\infty}^{\infty} x(nT)\delta(t-nT)\right] * h(t)$$

$$= \sum_{n=-\infty}^{\infty} x(nT) \left[\delta(t-nT) * h(t)\right]$$

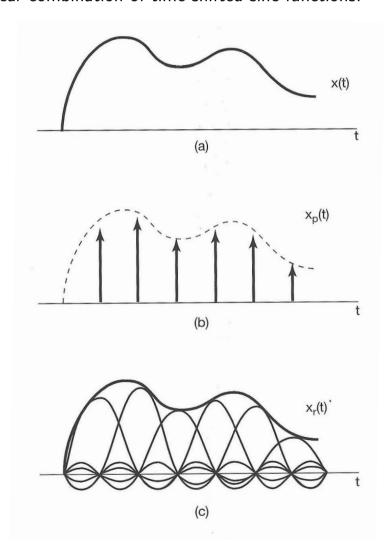
$$= \sum_{n=-\infty}^{\infty} x(nT)h(t-nT) = \sum_{n=-\infty}^{\infty} x(nT) \frac{T \sin(\frac{\pi}{T}(t-nT))}{\pi(t-nT)}$$

#### **Time Domain View of Reconstruction Process**

$$p(t) = \sum_{k=-\infty}^{\infty} \delta(t - kT)$$

$$x(t) \xrightarrow{} x_p(t) \xrightarrow{} H_r(j\omega) = T \operatorname{rect}_{\omega_s/2}(\omega) \xrightarrow{} x_r(t)$$

- $x_r(t) = \sum_{n=-\infty}^{\infty} x(nT) \frac{T \sin(\frac{\pi}{T}(t-nT))}{\pi(t-nT)}$
- This is a linear combination of time-shifted sinc functions!



$$\uparrow \text{ p(t)} = \sum_{k=-\infty}^{\infty} \delta(t-kT) \quad \text{LECTURE 34 & 35}: 17th \text{ oct}$$

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

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

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

$$\uparrow \chi(t) \qquad \downarrow \chi_{r}(t)$$

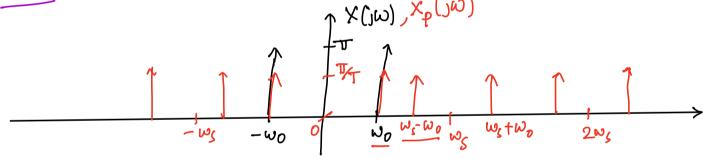
$$\downarrow \chi(t)$$

$$\alpha(t) = \cos(\omega_0 t) = \frac{1}{2} e^{j\omega_0 t} + \frac{1}{2} e^{-j\omega_0 t}$$

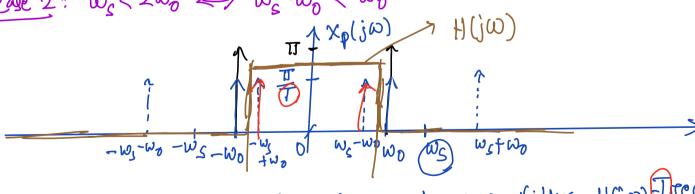
- What is the bandwidth  $\omega_M$  of  $\longrightarrow$ ?
- Determine  $X_p(j\omega)$ ,  $X_r(j\omega)$ , and  $x_r(t)$  for  $\omega_s=2\omega_{M_{7}}$ ,  $\omega_{\rm S}>2\omega_{\rm M}$ ,  $\omega_{\rm S}<2^{\rm W}{\rm M}$  -

$$X(j\omega) = \pi \left[ \delta(\omega - \omega_0) + \delta(\omega + \omega_0) \right]$$

$$X(j\omega) = \frac{1}{2} \sum_{K=-\infty}^{\infty} X(j(\omega - \kappa \omega_0))$$



case 2: 
$$\omega_s < 2\omega_o \iff \omega_s - \omega_o < \omega_o$$

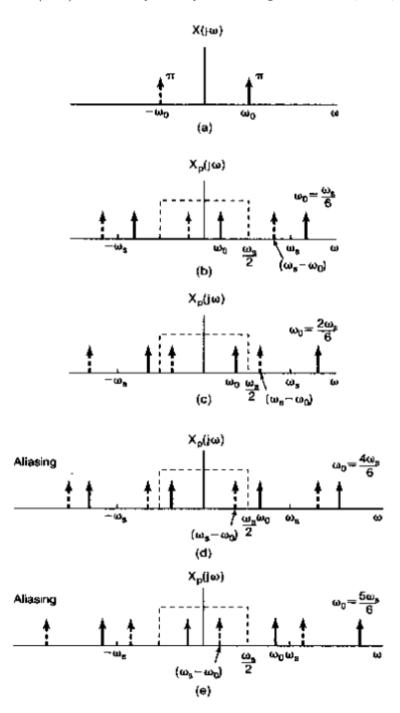


Since  $w_s < 2\omega_0 \Rightarrow w_s < \omega_0$   $\leq x_r(j\omega)$  look like?  $x_r(j\omega) = \pi[s(\omega - w_s + w_0) + s(w + w_s - w_0)]$ 

$$\chi_{rc}(t) = \mathcal{F}\left[\chi_{rc}(j\omega)\right] = \cos\left((\omega_s - \omega_v)t\right)$$

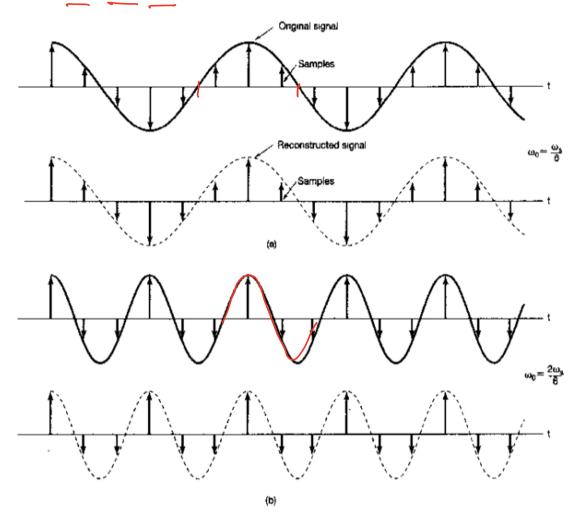
# **Under-Sampling and Aliasing**

• Let  $x(t) = \cos(\omega_0 t)$ . We vary  $\omega_s$  by choosing  $\omega_s = 6\omega_0, 3\omega_0, 1.5\omega_0, 1.2\omega_0$ .



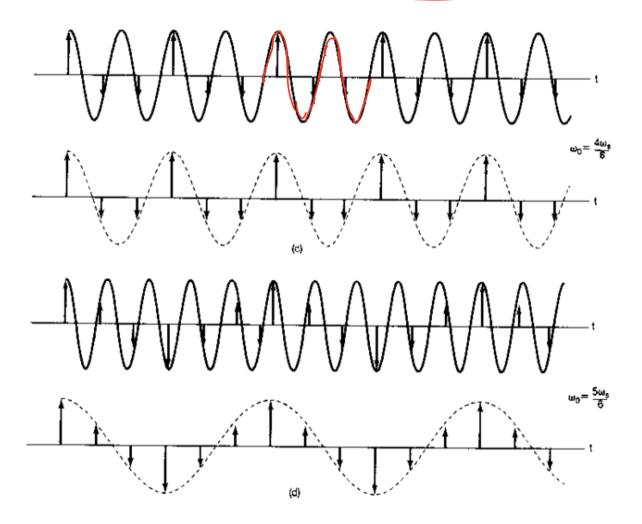
# **Under-Sampling and Aliasing Continued**

• When  $\omega_s = 6\omega_0, 3\omega_0$ , the reconstructed signal  $x_r(t) = x(t)$ .



### **Under-Sampling and Aliasing Continued**

- When  $\omega_s = \underline{1.5\omega_0}$ ,  $\underline{1.2\omega_0}$ , the reconstructed signal  $x_r(t) = \underline{\cos((\omega_s \omega_0)t)} \neq x(t)$ .
- As  $\omega_0$  increases relative to  $\omega_s$ , the frequence of output decreases. Look up Wagon-Wheel Effect.
- ullet When  $\omega_s=\omega_0$ , the output is constant.
- Phase reversal: If  $x(t) = \cos(\omega_0 t + \phi)$ , then  $x_r(t) = \cos((\omega_s \omega_0)t \phi)$ .



Problem (7.9) 
$$\chi(t) = \frac{\sin 50\pi t}{11t}^2 = \chi(t) \times \chi(t)$$

We sample  $\chi(t)$  with  $w_s = 150\pi$ , to obtain  $\chi(t)$ .

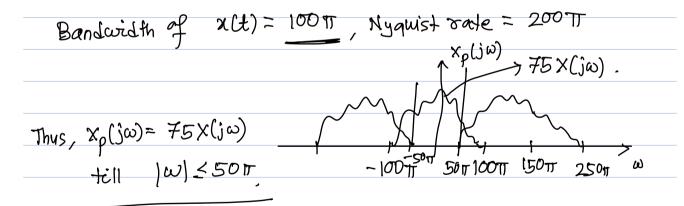
Determine the maximum value of  $w_0 = 8 \cdot t$ .  $T = \frac{2\pi}{w_s} = \frac{75}{75}$ 
 $\chi_p(j\omega) = \frac{75}{75} \chi(j\omega)$  for all  $|\omega| \leq \omega_0$ .

 $\chi_p(j\omega) = \frac{75}{75} \chi(j\omega) = \frac{75}{75} \chi(j(\omega - \chi \omega_s))$ 

Solution  $\chi(t) = \frac{\sin 50\pi t}{50\pi} = \frac{1}{3} \chi(t) = \frac{50\pi}{50\pi}$ 

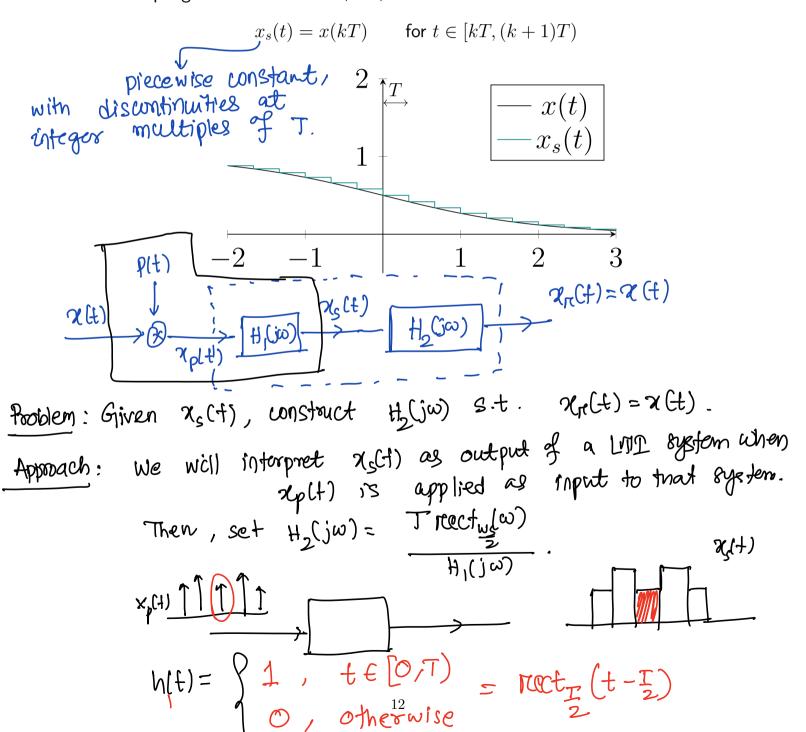
Bandwidth of  $\chi(t) = \frac{50\pi}{50\pi}$ 

$$\frac{1}{2\pi} \left[ \frac{1}{\sqrt{\omega}} \right] = \frac{1}{2\pi} \int_{-\overline{\omega}}^{\omega} e^{i\omega t} d\omega = \frac{1}{2\pi} \int_{-\overline{\omega}}^{\omega} \frac{e^{i\omega t} - e^{-i\omega t}}{2\pi} \right] = \frac{1}{2\pi} \int_{-\overline{\omega}}^{\omega} \frac{e^{i\omega t} - e^{-i\omega t}}{2\pi} = \frac{1}{2\pi} \int_{-\overline{\omega}}^{\omega} \frac{1}{2\pi} \int_{-\overline{\omega}}^{\omega} \frac{e^{i\omega t} - e^{-i\omega t}}{2\pi} = \frac{1}{2\pi} \int_{-\overline{\omega}}^{\omega} \frac{1}{2\pi} \int_{-\overline{\omega}}^{\omega}$$



## Zero-Order-Hold (ZOH) Sampling

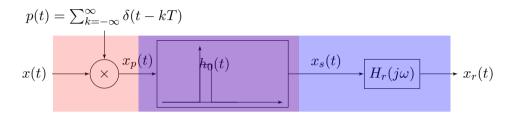
- Since creating an ideal impulse train and implementing an ideal low-pass filter is not possible, in practice, we often do Zero-Order-Hold (ZOH) sampling.
- In ZOH sampling, the sampled signal  $x_s(t)$  holds the value of x(t) at kth sampling time for T seconds, i.e.,



$$H_{i}(j\omega) = e^{-j\omega T/2} = \frac{2 \sin(\omega T/2)}{\omega}$$
,  $H_{2}(j\omega) = T \left[ \frac{1}{2} \left( \frac{\omega}{2} \right) \right] e^{j\omega T/2} = \frac{1}{2 \sin(\omega T/2)}$ 

#### **ZOH Sampling and Perfect Recovery**

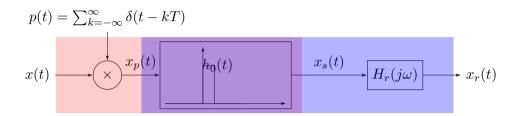
• ZOH sampling can be viewed as series interconnection of impulse train sampling and an LTI system with the impulse response  $h_0(t) = \text{rect}_{T/2}(t - \frac{T}{2})$ .



- The main question is that if  $\omega_s>2\omega_M$ , then can we find a recovery system  $H_r$  so that  $x_r(t)=x(t)$ ?
- For perfect recovery, the system in blue box should be the ideal low-pass filter  $H_r(j\omega) = T \, \mathrm{rect}_{\omega_s/2}(\omega)$ .

#### **ZOH Sampling and Perfect Recovery**

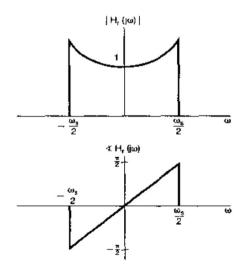
• ZOH sampling can be viewed as series interconnection of impulse train sampling and an LTI system with the impulse response  $h_0(t) = \text{rect}_{T/2}(t - \frac{T}{2})$ .



- For perfect recovery, the system in blue box should be the ideal low-pass filter  $H_r(j\omega) = T \, \mathrm{rect}_{\omega_s/2}(\omega)$ .
- Therefore, for perfect recovery, we need to have:

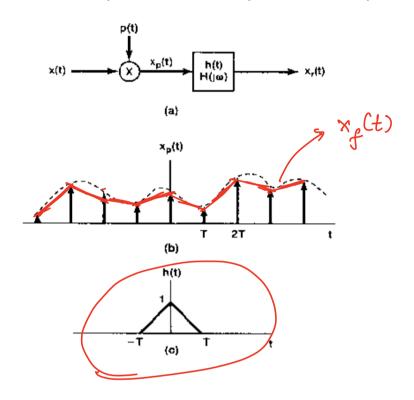
$$H_r(j\omega) = e^{j\omega T/2} \frac{\omega T}{2\sin(T\omega/2)} \operatorname{rect}_{\omega_s/2}(\omega).$$

• Note that the first zero of  $\frac{\sin(T\omega/2)}{\omega}$  occurs at  $\omega_1=\frac{2\pi}{T}=\omega_s$ . Since,  $\mathrm{rect}_{\omega_s/2}(\omega_s)=0$ , the zeros of  $\frac{\sin(T\omega/2)}{\omega}$  are not going to be problematic in the above fraction.



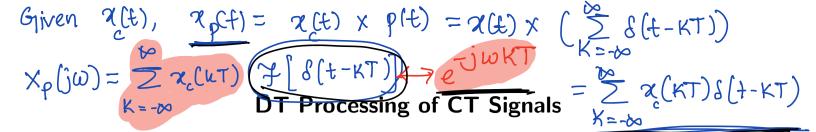
# First Order Hold Sampling

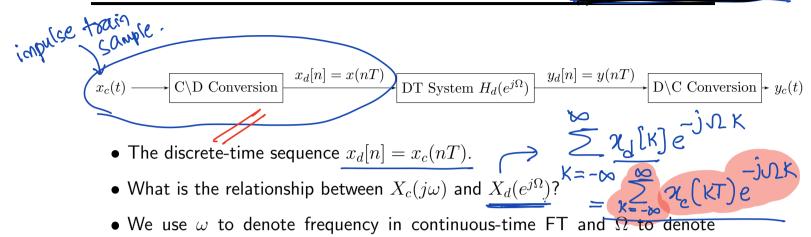
• Corresponds to linear interpolation of the impulse train samples.



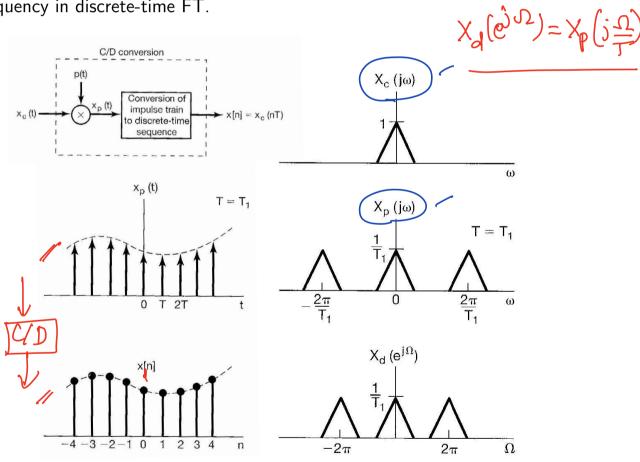
$$x_c(t) \longrightarrow \boxed{\text{C\D Conversion}} \xrightarrow{x_d[n] = x(nT)} \boxed{\text{DT System } H_d(e^{j\Omega})} \xrightarrow{y_d[n] = y(nT)} \boxed{\text{D\C Conversion}} \xrightarrow{y_c(t)}$$

- How to process a CT signal using discrete-time processors?
  - 1. Convert x(t) to  $x_d[n]$  by C/D conversion (with sampling period T)
  - 2. (design and implement) Filter  $x_d[n]$ ,  $X_d(e^{j\Omega})$  in discrete-time with  $h_d[n]$ ,  $H_d(e^{j\Omega})$  to get desired  $y_d[n]$ ,  $Y_d(e^{j\Omega})$ .
  - 3. Convert  $y_d[n]$  to y(t) by D/C conversion (with sampling period T).





- ullet We use  $\omega$  to denote frequency in continuous-time FT and  $\Omega$  to denote frequency in discrete-time FT.



• CT Sampling - Perspective 1:  $x_p(t) = x_c(t)p(t) = \sum_{n=-\infty}^{\infty} x(nT)\delta(t-nT)$  and

$$X_p(j\omega) = \frac{1}{T} \sum_{k=-\infty}^{\infty} X_c(j(\omega - k\omega_s))$$

 $\bullet$  CT Sampling - Perspective 2: On the other hand  $\delta(t-nT)\longleftrightarrow e^{-j\omega nT}$  and hence:

$$X_p(j\omega) = \sum_{n=-\infty}^{\infty} x(nT)e^{-j\omega nT}$$

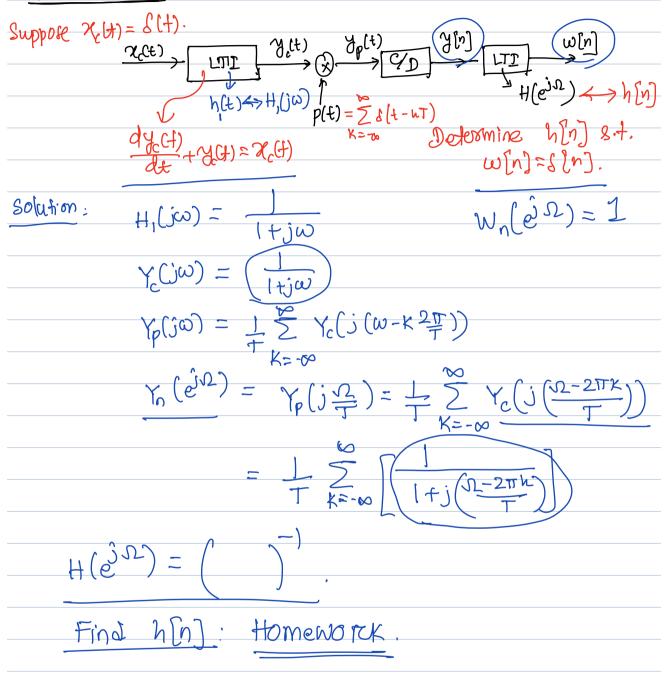
ullet DT Sampling:  $x_d[n] = x(nT)$  for n and hence

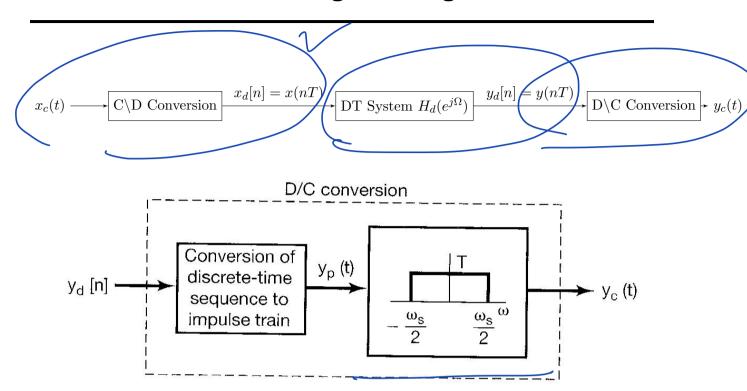
$$X_d(e^{j\Omega}) = \sum_{n=-\infty}^{\infty} x(nT)e^{-j\Omega n}$$

• Conclusion:

$$X_d(e^{j\Omega}) = X_p(j\Omega/T) = \frac{1}{T} \sum_{k=-\infty}^{\infty} X_c(j(\Omega/T - k\omega_s))$$

• Converting  $x_p(t)$  to  $x_d[n]$  scales the time-axis by 1/T. Consequently, in the frequency domain,  $X_d(e^{j\Omega})$  is obtained by scaling  $X_c(j\omega)$  by factor T, i.e.,  $\Omega = T\omega$ .





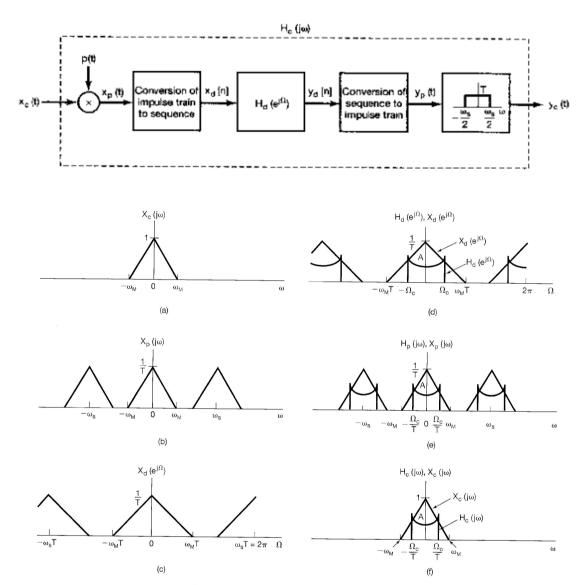


Figure 7.25 Frequency-domain illustration of the system of Figure 7.24: (a) continuous-time spectrum  $X_c(j\omega)$ ; (b) spectrum after impulse-train sampling; (c) spectrum of discrete-time sequence  $x_d[n]$ ; (d)  $H_d(e^{j\Omega})$  and  $X_d(e^{j\Omega})$  that are multiplied to form  $Y_d(e^{j\Omega})$ ; (e) spectra that are multiplied to form  $Y_p(j\omega)$ ; (f) spectra that are multiplied to form  $Y_c(j\omega)$ .