

ECE 3640 - Discrete-Time Signals and Systems

Signals in the Time Domain

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signal definition

signal definition

Signal = Something that conveys information. Information conveyed in patterns of variation.

Signal = Mathematical function with domain (independent variables) and range (dependent variables).

$f(t)$ monaural sound wave, radio signal

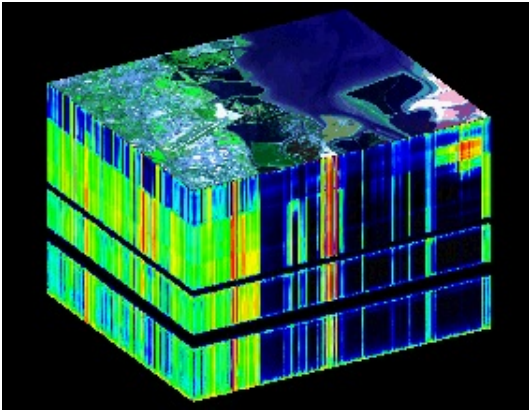
$\begin{bmatrix} f_{\text{left}}(t) \\ f_{\text{right}}(t) \end{bmatrix}$ stereo sound wave

$f(x, y)$ grayscale picture of a scene

$\begin{bmatrix} f_{\text{red}}(x, y) \\ f_{\text{green}}(x, y) \\ f_{\text{blue}}(x, y) \end{bmatrix}$ RGB color picture of a scene

$f(x, y, t)$ silent film (grayscale)

signal examples



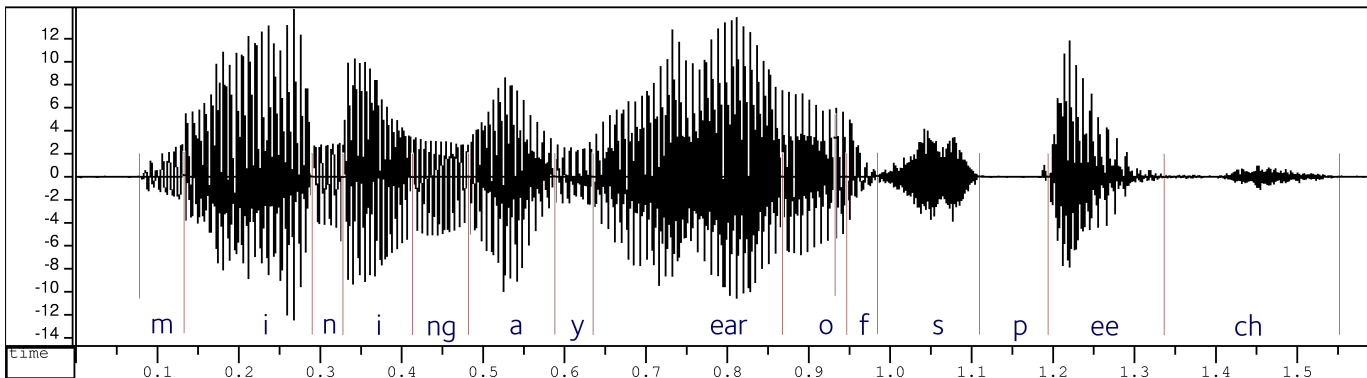
hyperspectral image



synthetic aperture
radar image



MRI image

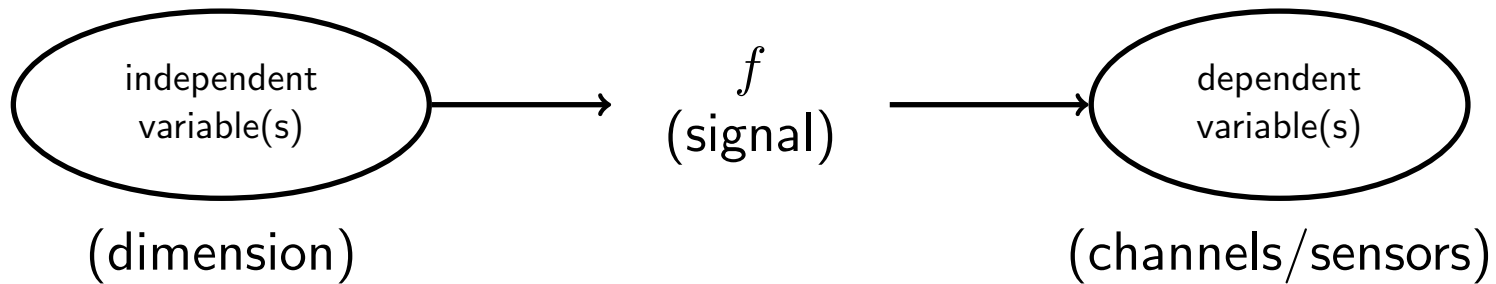


speech signal



electrocardiogram

signal attributes



Dimension = number of independent variables of a signal

Channels = number of dependent variables of a signal, number of sensors

| | | | |
|---|---------------|--------|---------|
| $f(t)$ | \rightarrow | 1 dim. | 1 chan. |
| $\begin{bmatrix} f_{\text{left}}(t) \\ f_{\text{right}}(t) \end{bmatrix}$ | \rightarrow | 1 dim. | 2 chan. |
| $f(x, y)$ | \rightarrow | 2 dim. | 1 chan. |
| $\begin{bmatrix} f_{\text{red}}(x, y) \\ f_{\text{green}}(x, y) \\ f_{\text{blue}}(x, y) \end{bmatrix}$ | \rightarrow | 2 dim. | 3 chan. |
| $f(x, y, t)$ | \rightarrow | 3 dim. | 1 chan. |

variables

Independent variable(s):

- Continuous, $f(t), t \in \mathbb{R}$ (real numbers, the physical world, time, space, etc.)
- Discrete, $f[n], n \in \mathbb{Z}$ (integers, discrete or sampled data, cyberspace)

Note: Sampling (A/D) and reconstruction (D/A) provides interface between continuous and discrete realms

Dependent variable(s):

- Continuous (analog)
 - physical world
 - ex: voltage in a circuit
- Discrete (digital)
 - physical world, ex: number of eggs laid by a chicken each day
 - sampled data world, ex: 8-bit per pixel grayscale digital image
 - ex: sampled audio signal with 8-bit quantization (256 levels)
 - ex: sampled audio signal with 24-bit quantization (16 million levels)

domain and range

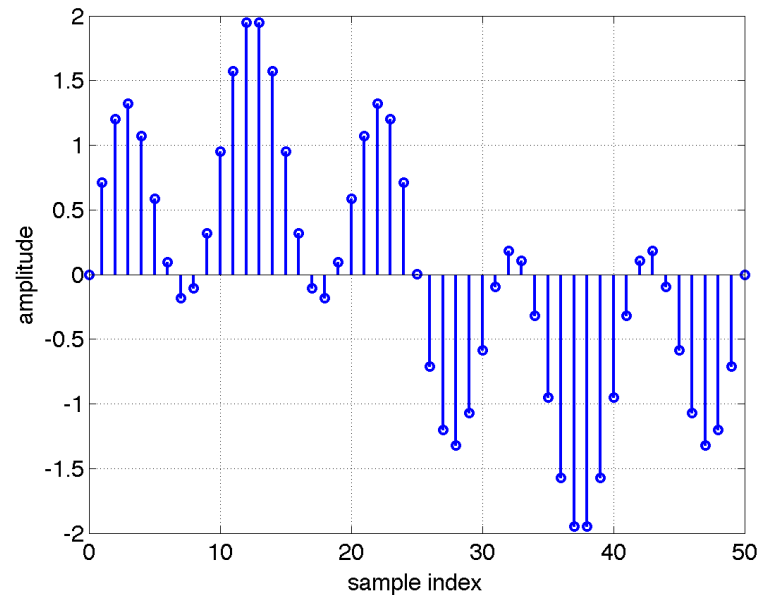
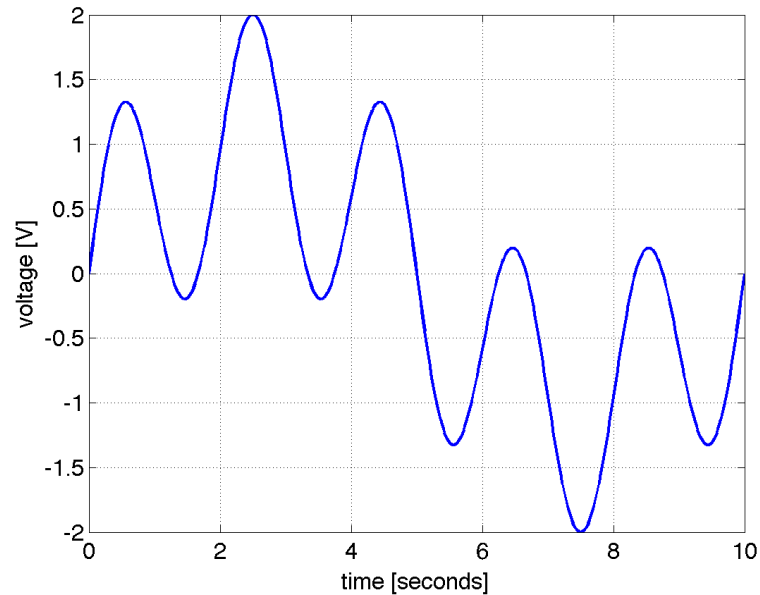
domain:

- continuous-time, $t \in \mathbb{R}$ [seconds] (uncountable)
- continuous-space, $x, y, z \in \mathbb{R}$ [meters]
- continuous-wavelength, $\lambda \in \mathbb{R}$ [meters]
- discrete-time, $n \in \mathbb{Z}$ [unitless] (countable)

range:

- $f(t) \in \mathbb{R}$, ex: voltage in a circuit, pressure in air
- $f(t) \in \mathbb{C}$, ex: complex baseband radio signal
- $f(t) \in \mathbb{A}$ (finite alphabet), ex: symbols, words, etc.

range of discrete-time signals



| | | | | | |
|---------|---|----------|---------|---|----------|
| $x[0]$ | = | 0.00000 | $x[25]$ | = | 0.00000 |
| $x[1]$ | = | 0.71312 | $x[26]$ | = | -0.71312 |
| $x[2]$ | = | 1.19975 | $x[27]$ | = | -1.19975 |
| $x[3]$ | = | 1.31918 | $x[28]$ | = | -1.31918 |
| $x[4]$ | = | 1.06954 | $x[29]$ | = | -1.06954 |
| $x[5]$ | = | 0.58779 | $x[30]$ | = | -0.58779 |
| $x[6]$ | = | 0.09676 | $x[31]$ | = | -0.09676 |
| $x[7]$ | = | -0.18054 | $x[32]$ | = | 0.18054 |
| $x[8]$ | = | -0.10673 | $x[33]$ | = | 0.10673 |
| $x[9]$ | = | 0.31704 | $x[34]$ | = | -0.31704 |
| $x[10]$ | = | 0.95106 | $x[35]$ | = | -0.95106 |
| $x[11]$ | = | 1.57007 | $x[36]$ | = | -1.57007 |
| $x[12]$ | = | 1.94908 | $x[37]$ | = | -1.94908 |
| $x[13]$ | = | 1.94908 | $x[38]$ | = | -1.94908 |
| $x[14]$ | = | 1.57007 | $x[39]$ | = | -1.57007 |
| $x[15]$ | = | 0.95106 | $x[40]$ | = | -0.95106 |
| $x[16]$ | = | 0.31704 | $x[41]$ | = | -0.31704 |
| $x[17]$ | = | -0.10673 | $x[42]$ | = | 0.10673 |
| $x[18]$ | = | -0.18054 | $x[43]$ | = | 0.18054 |
| $x[19]$ | = | 0.09676 | $x[44]$ | = | -0.09676 |
| $x[20]$ | = | 0.58779 | $x[45]$ | = | -0.58779 |
| $x[21]$ | = | 1.06954 | $x[46]$ | = | -1.06954 |
| $x[22]$ | = | 1.31918 | $x[47]$ | = | -1.31918 |
| $x[23]$ | = | 1.19975 | $x[48]$ | = | -1.19975 |
| $x[24]$ | = | 0.71312 | $x[49]$ | = | -0.71312 |

- CT signal is a waveform
- DT signal is a sequence of numbers (concept of time encoded in sample rate)

range of digital signals

- DT and digital signals: concept of time is lost
- DT and digital signals are undefined between samples (not zero)
- need sample rate to interpret DT and digital signals
- DT signals have “amplitude”
- digital signals are binary codes

$$x_d[n] = b_1 2^{-1} + b_2 2^{-2} + \dots + b_B 2^{-B},$$

$$x[n] \approx R x_d[n],$$

| | | | | | |
|-----------|---|------------|-----------|---|------------|
| $x_d[0]$ | = | 0011001000 | $x_d[25]$ | = | 0011001000 |
| $x_d[1]$ | = | 0100001111 | $x_d[26]$ | = | 0010000001 |
| $x_d[2]$ | = | 0101000000 | $x_d[27]$ | = | 0001010000 |
| $x_d[3]$ | = | 0101001100 | $x_d[28]$ | = | 0001000100 |
| $x_d[4]$ | = | 0100110011 | $x_d[29]$ | = | 0001011101 |
| $x_d[5]$ | = | 0100000011 | $x_d[30]$ | = | 0010001101 |
| $x_d[6]$ | = | 0011010010 | $x_d[31]$ | = | 0010111110 |
| $x_d[7]$ | = | 0010110110 | $x_d[32]$ | = | 0011011010 |
| $x_d[8]$ | = | 0010111101 | $x_d[33]$ | = | 0011010011 |
| $x_d[9]$ | = | 0011101000 | $x_d[34]$ | = | 0010101000 |
| $x_d[10]$ | = | 0100100111 | $x_d[35]$ | = | 0001101001 |
| $x_d[11]$ | = | 0101100101 | $x_d[36]$ | = | 0000101011 |
| $x_d[12]$ | = | 0110001011 | $x_d[37]$ | = | 0000000101 |
| $x_d[13]$ | = | 0110001011 | $x_d[38]$ | = | 0000000101 |
| $x_d[14]$ | = | 0101100101 | $x_d[39]$ | = | 0000101011 |
| $x_d[15]$ | = | 0100100111 | $x_d[40]$ | = | 0001101001 |
| $x_d[16]$ | = | 0011101000 | $x_d[41]$ | = | 0010101000 |
| $x_d[17]$ | = | 0010111101 | $x_d[42]$ | = | 0011010011 |
| $x_d[18]$ | = | 0010110110 | $x_d[43]$ | = | 0011011010 |
| $x_d[19]$ | = | 0011010010 | $x_d[44]$ | = | 0010111110 |
| $x_d[20]$ | = | 0100000011 | $x_d[45]$ | = | 0010001101 |
| $x_d[21]$ | = | 0100110011 | $x_d[46]$ | = | 0001011101 |
| $x_d[22]$ | = | 0101001100 | $x_d[47]$ | = | 0001000100 |
| $x_d[23]$ | = | 0101000000 | $x_d[48]$ | = | 0001010000 |
| $x_d[24]$ | = | 0100001111 | $x_d[49]$ | = | 0010000001 |

where R is a reference voltage

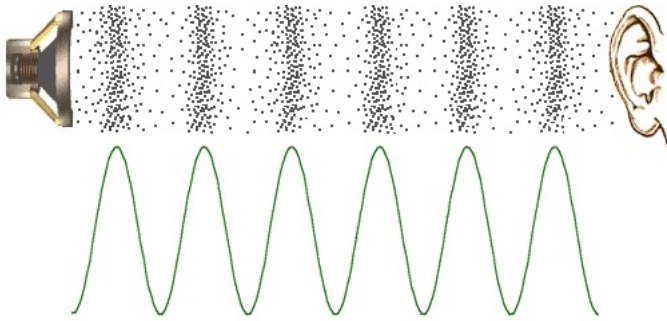
signal definition summary

| term | definition |
|-------------------|---|
| signal | something that conveys information in patterns of variation |
| dimension | number of independent variables |
| channels | number of dependent variables |
| continuous "time" | continuous independent variables |
| discrete "time" | discrete independent variables |
| analog | continuous dependent variables |
| digital | discrete dependent variables |

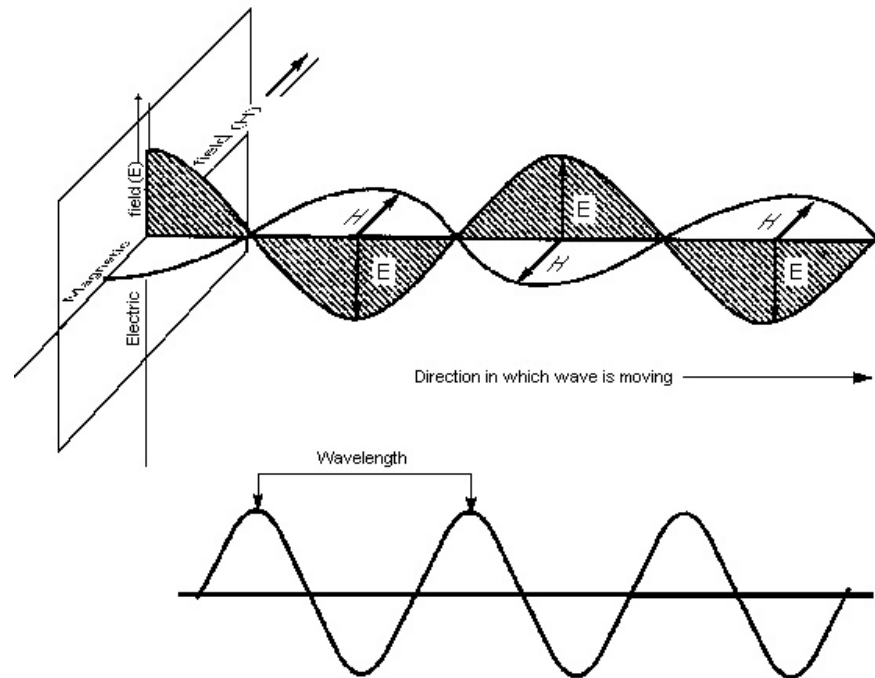
signal examples

signal examples

sound wave



radio wave



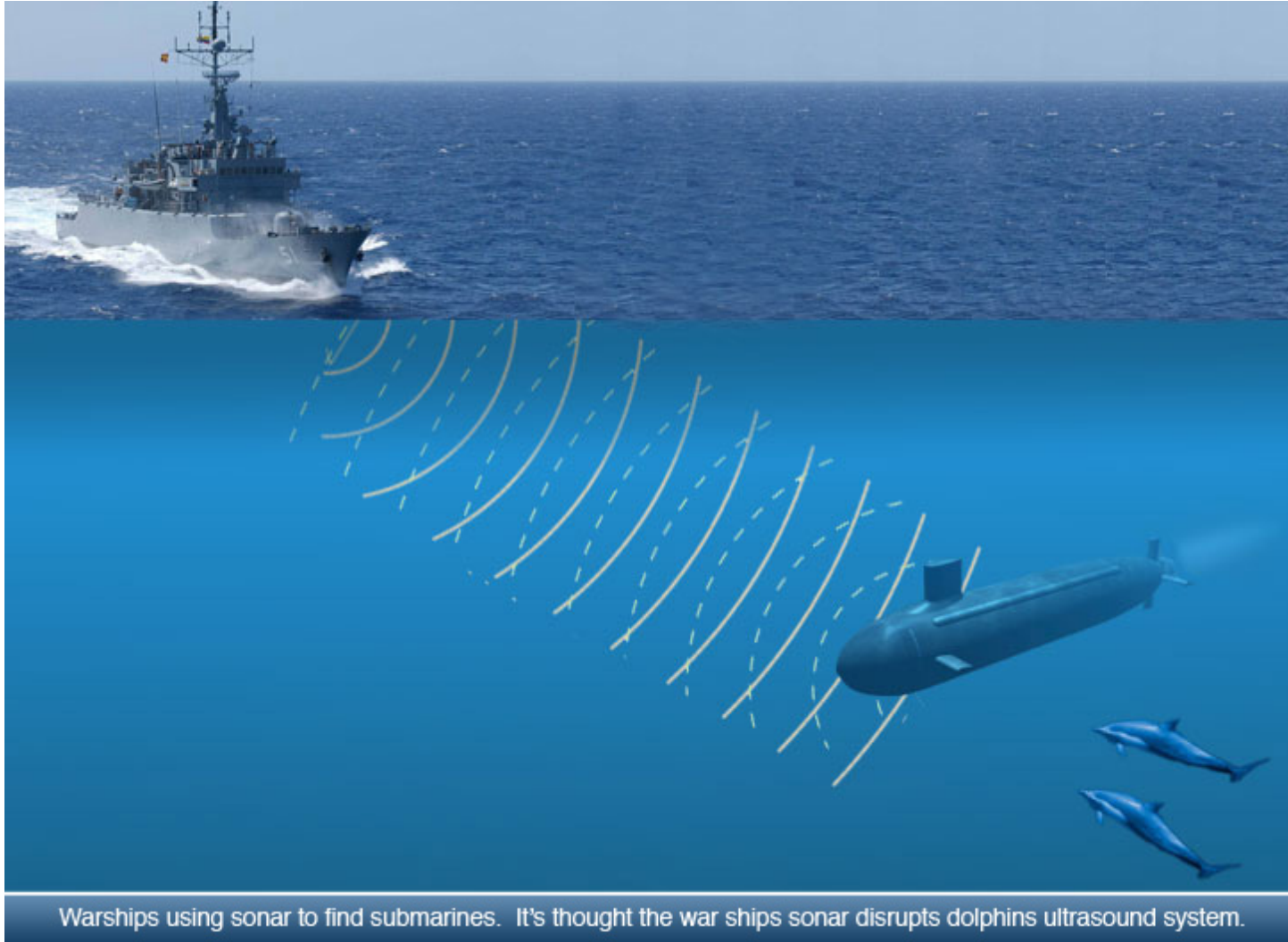
WHO 92109

Fig. 1. An electromagnetic monochromatic wave. Electromagnetic waves consist of electrical and magnetic forces that move in consistent wave-like patterns at right angles to each other for far-field propagation, but at varying angles in the near-field.

sound wave
image/scene

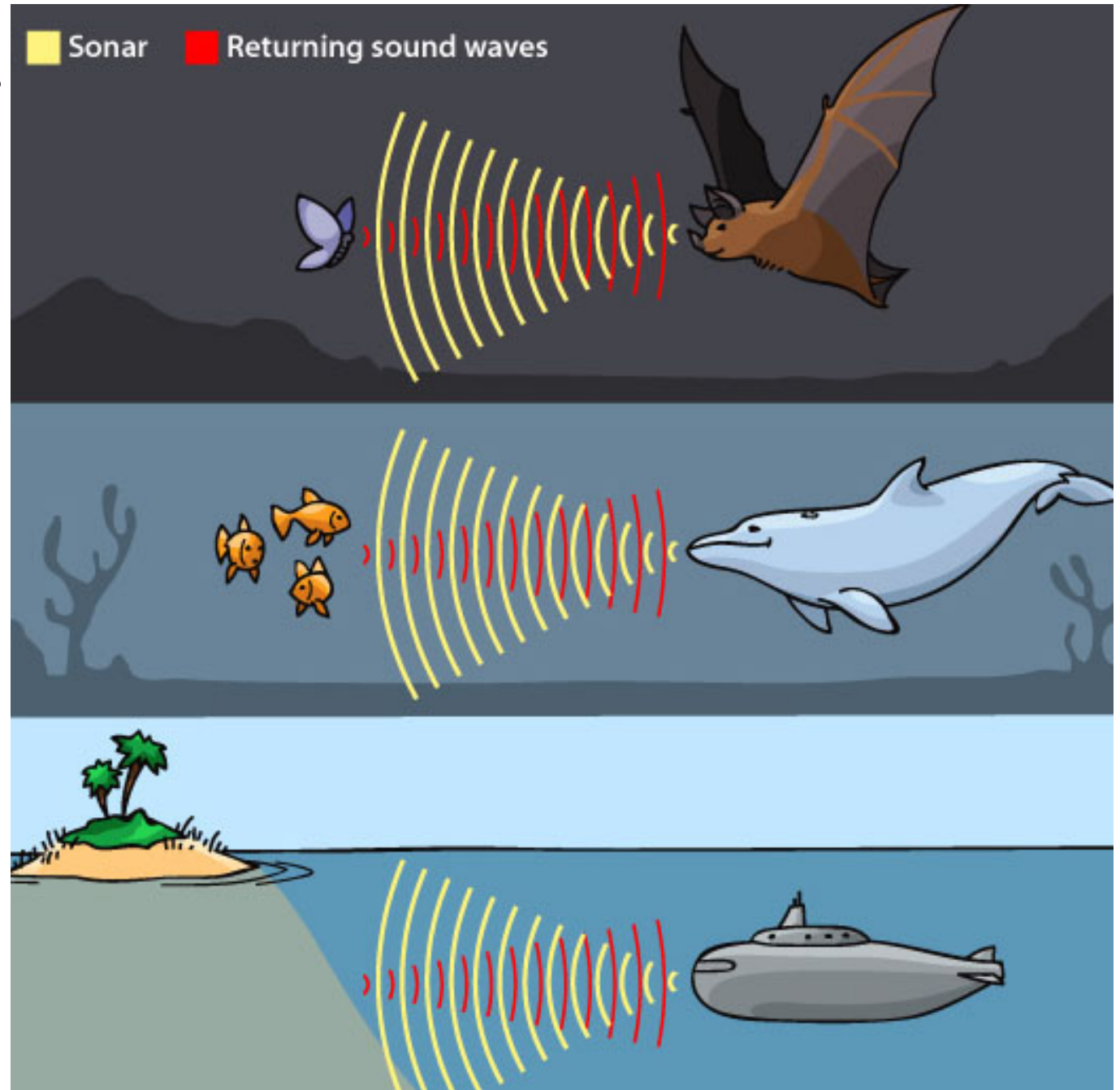
signal example: sonar

- How do patterns convey information?
- What are the signal attributes?



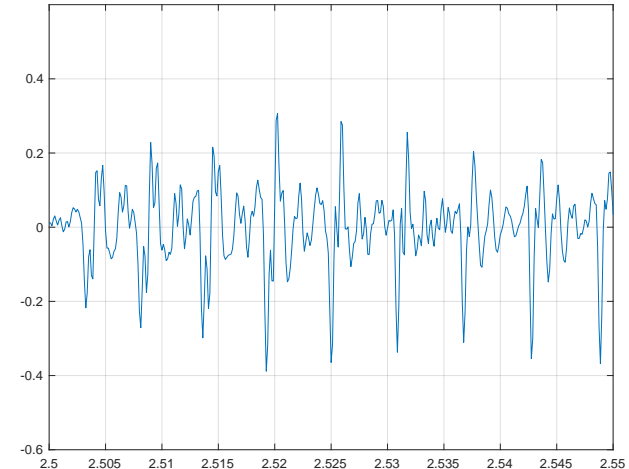
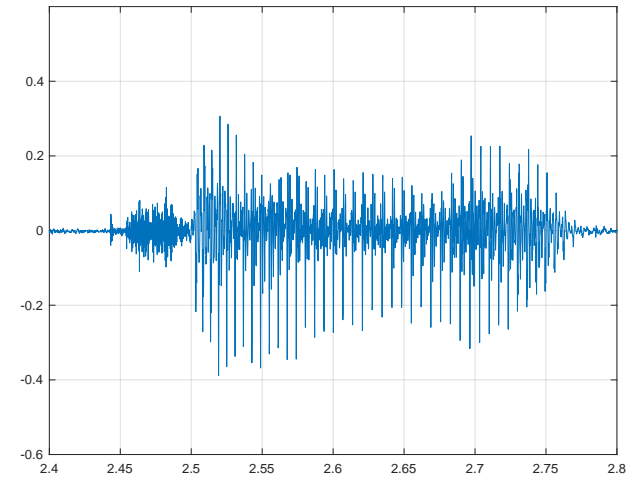
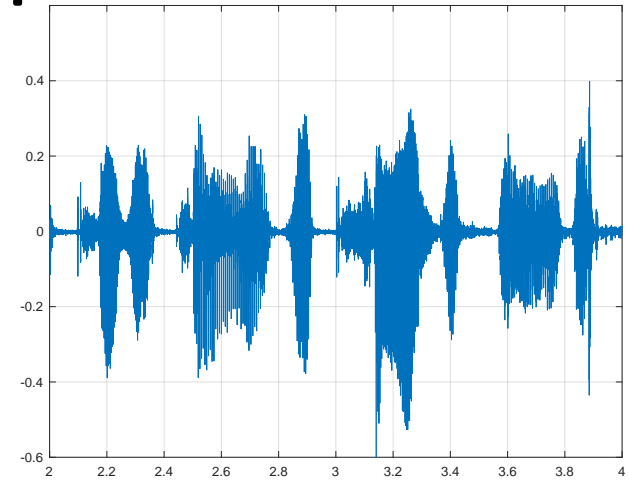
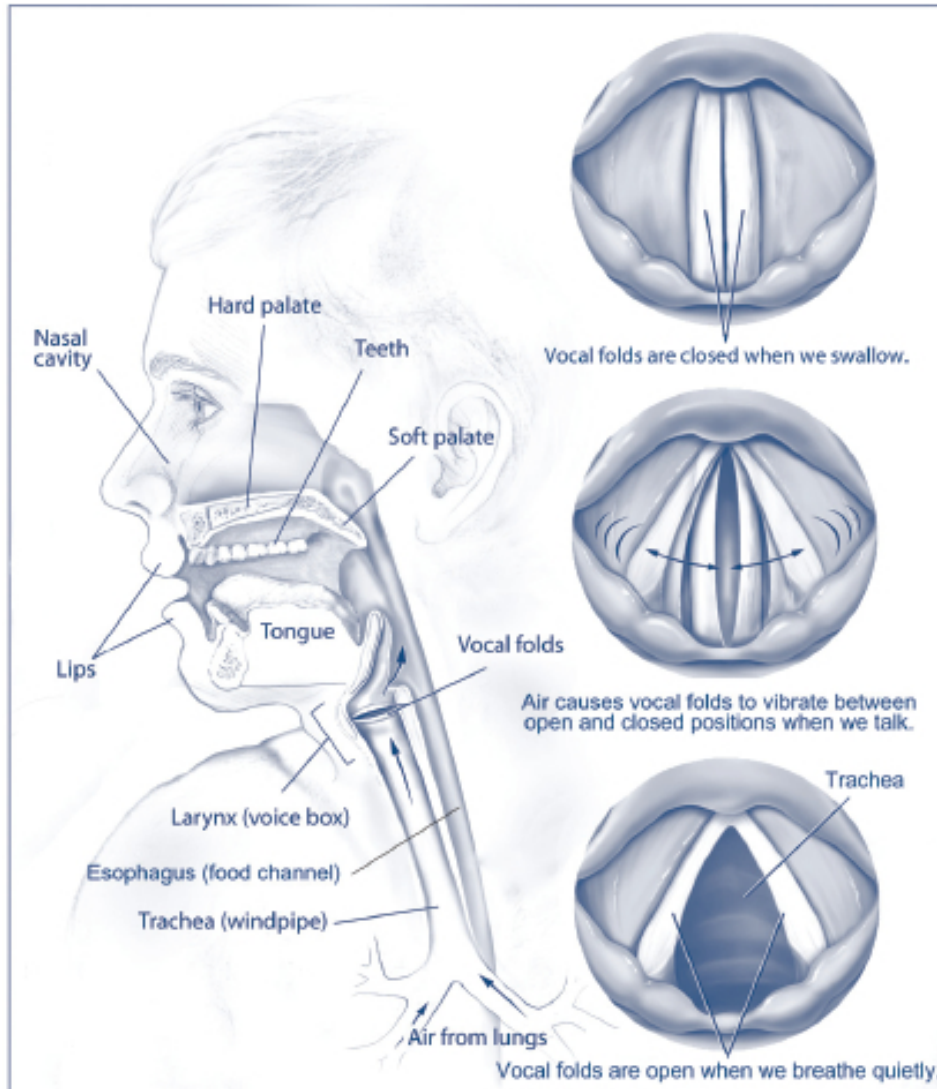
signal example: echolocation

- How do patterns convey information?
- What are the signal attributes?

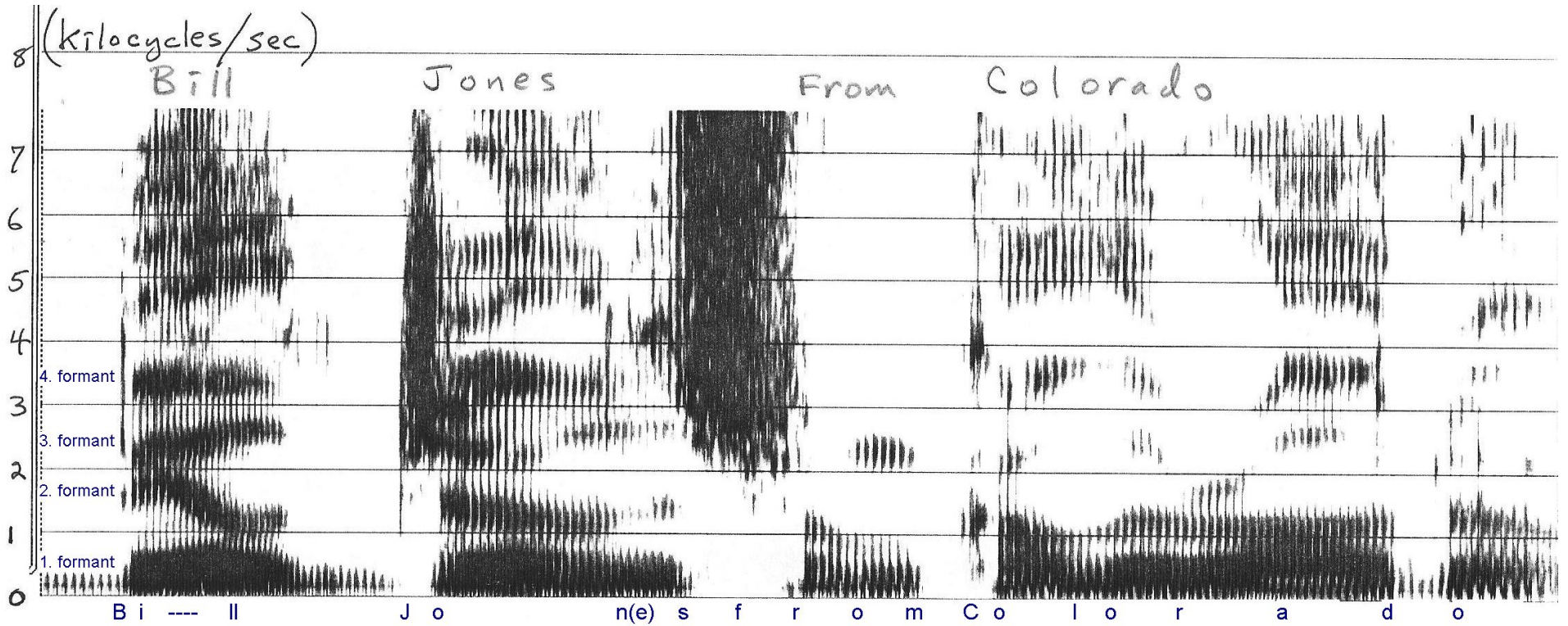


signal example: speech

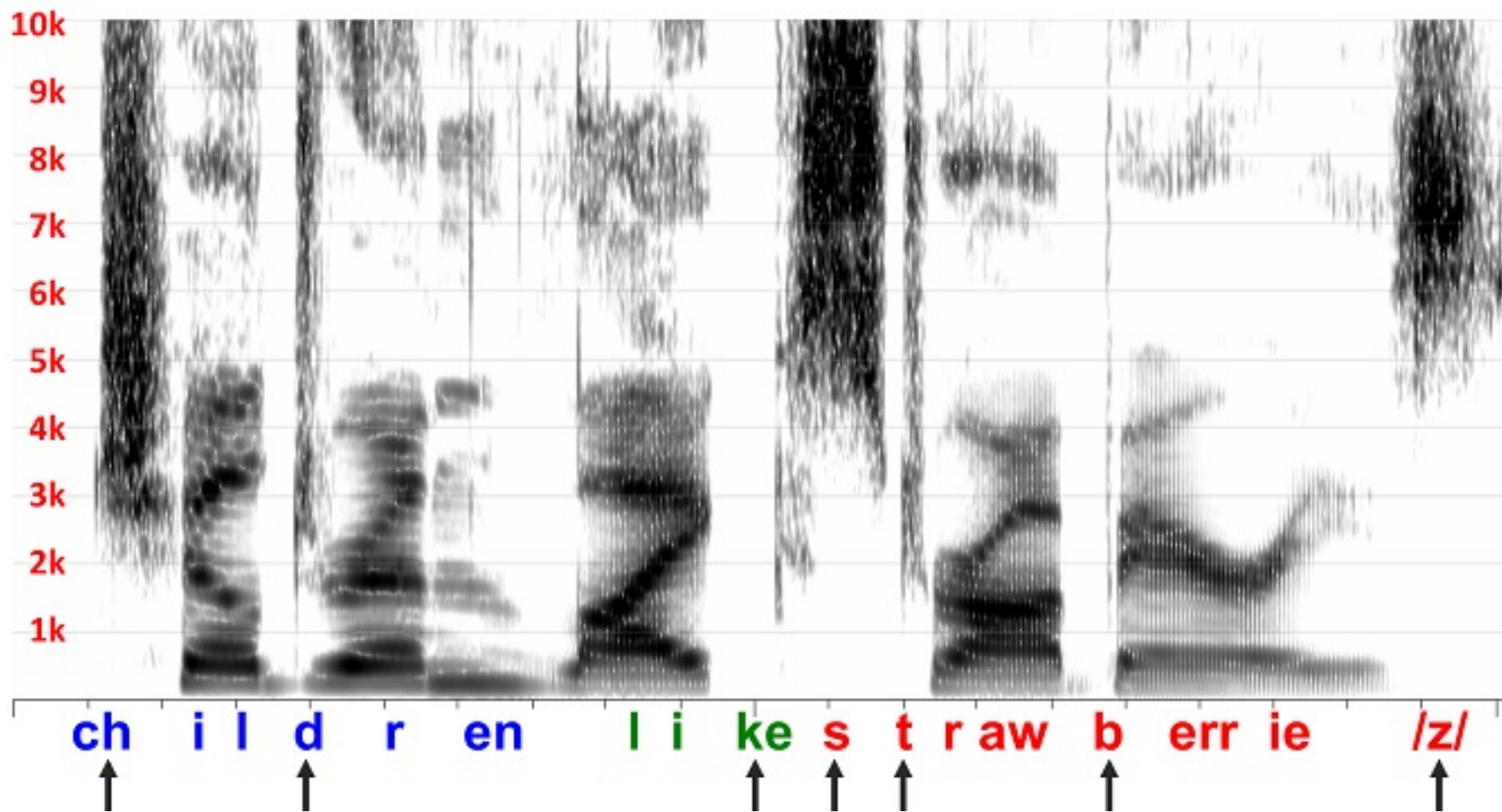
- How do patterns convey information?
- What are the signal attributes?



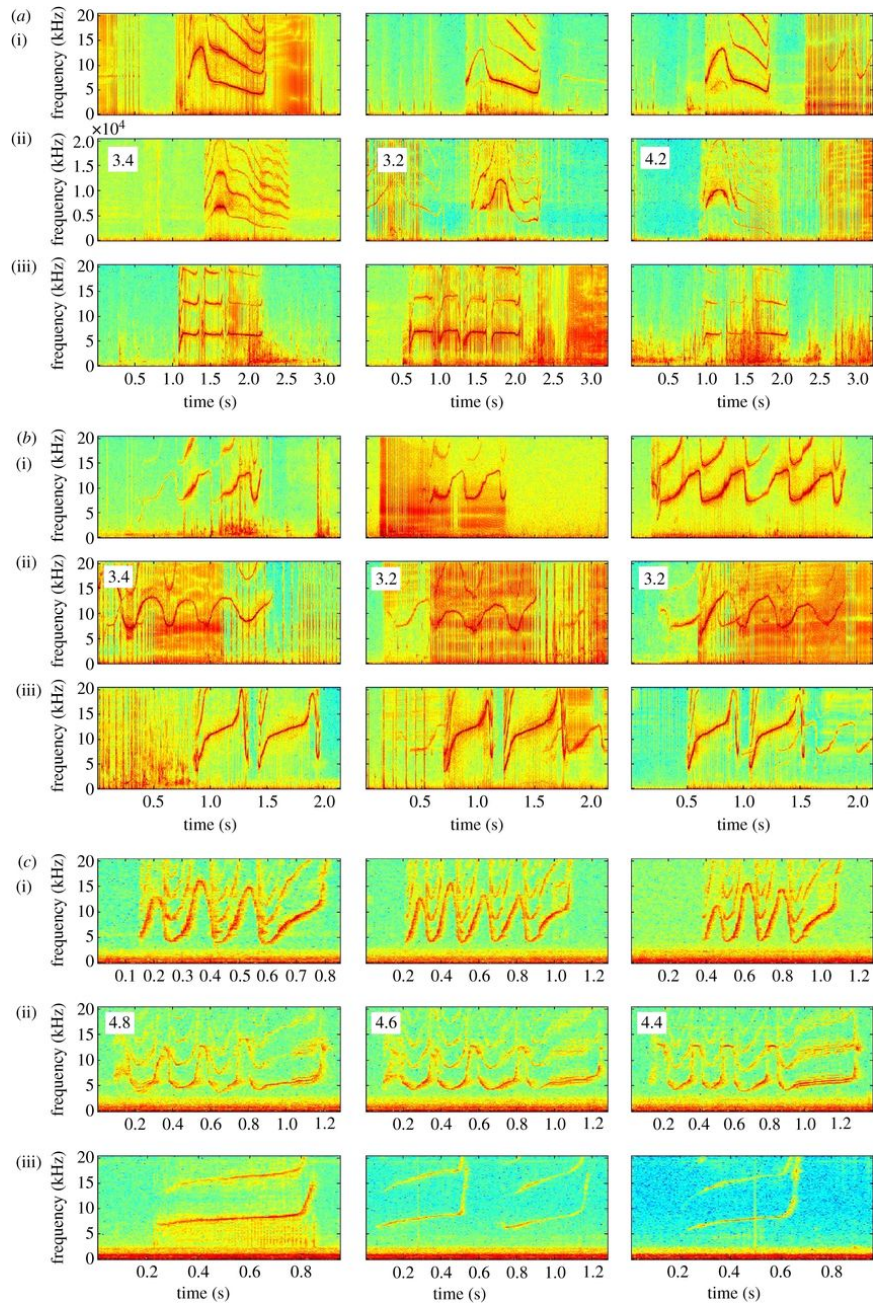
signal example: speech



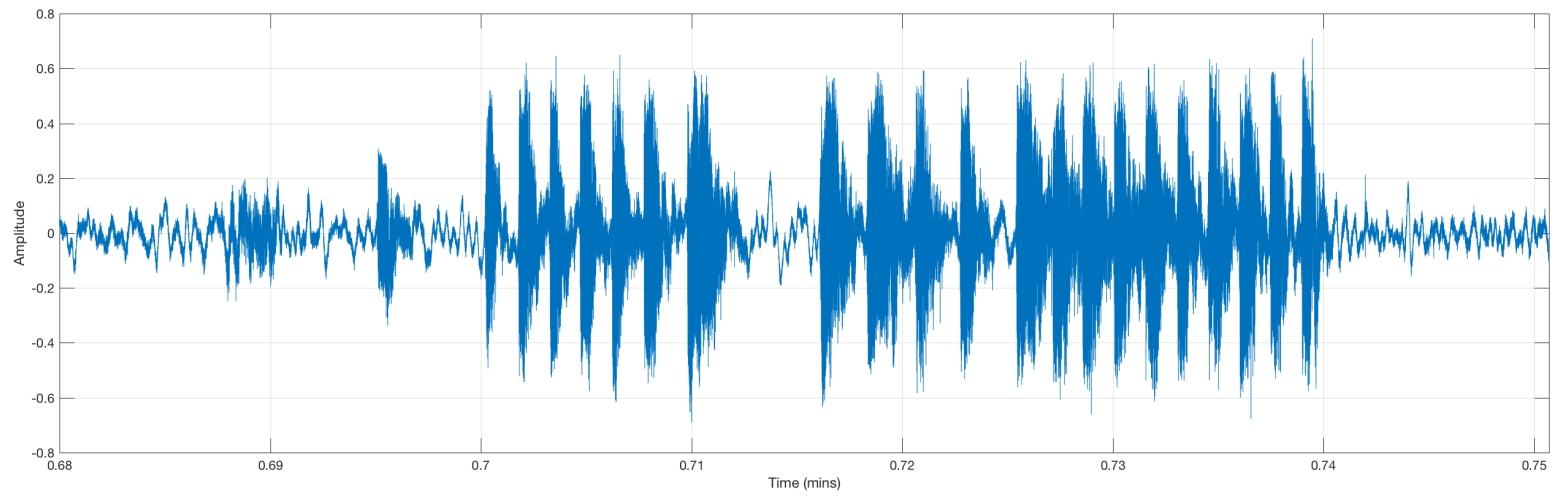
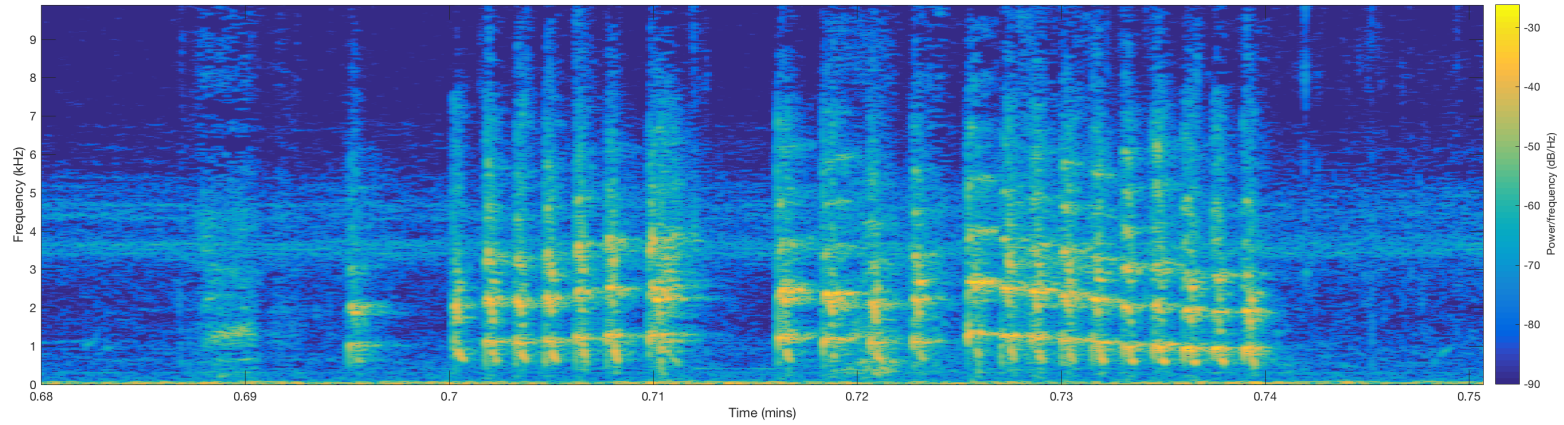
signal example: speech



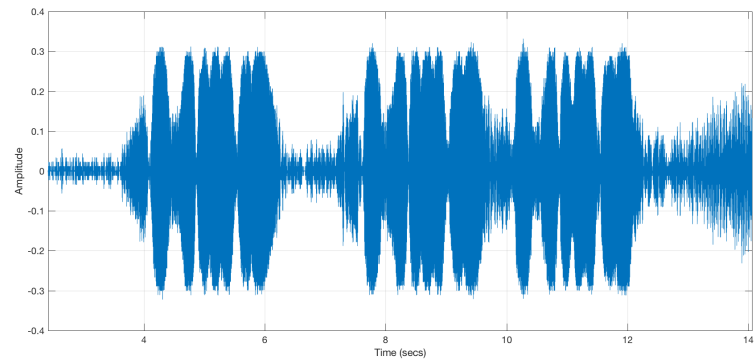
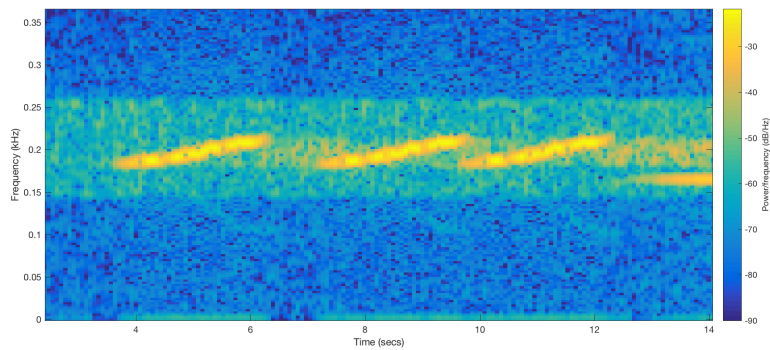
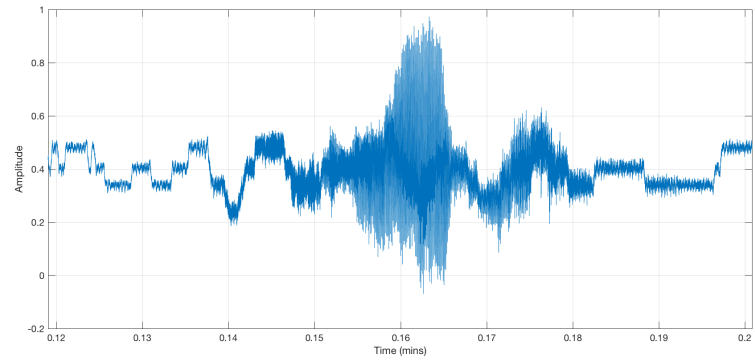
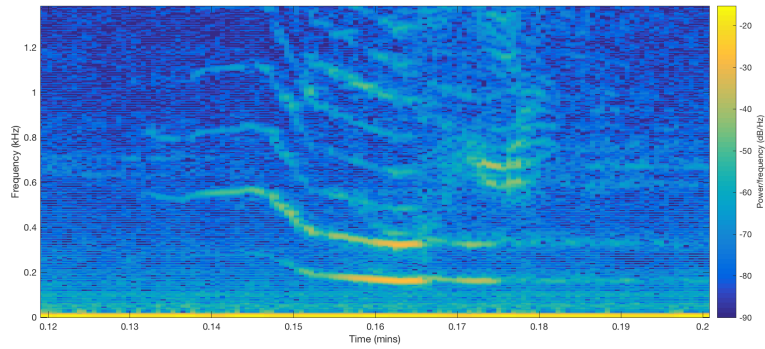
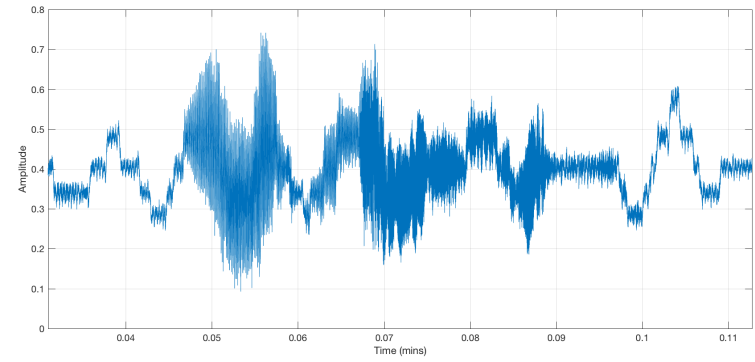
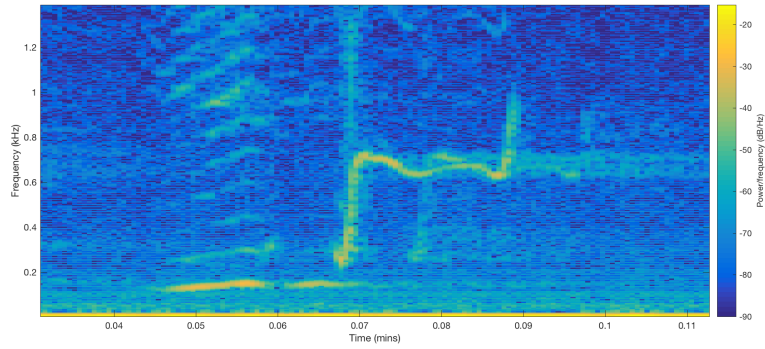
signal example: dolphin



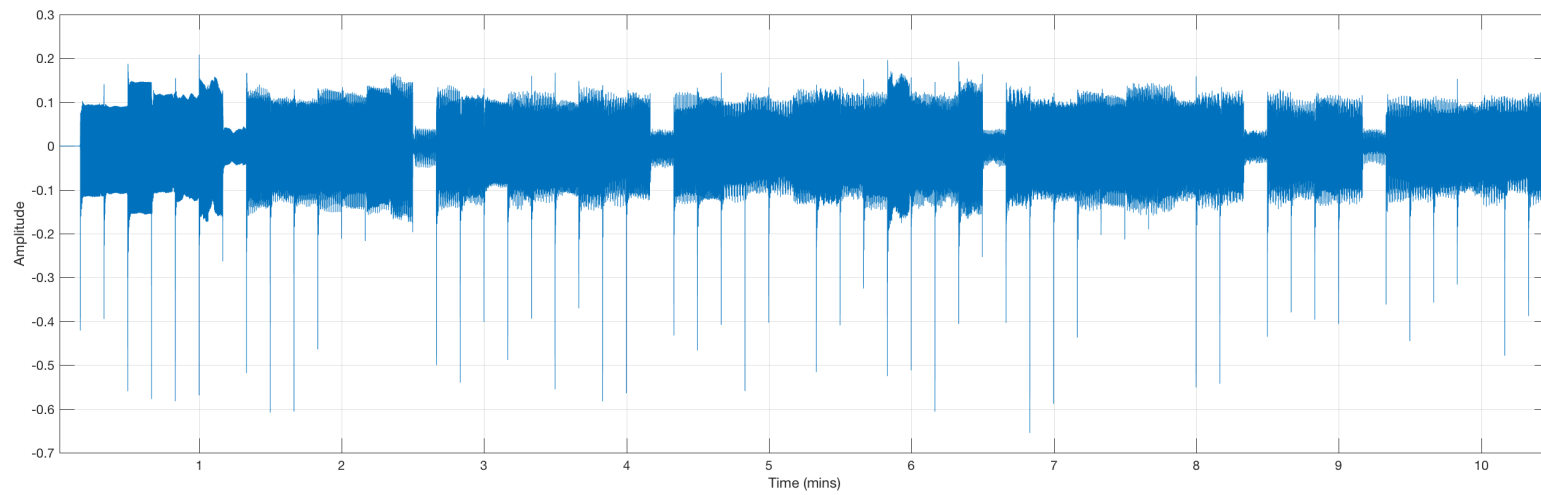
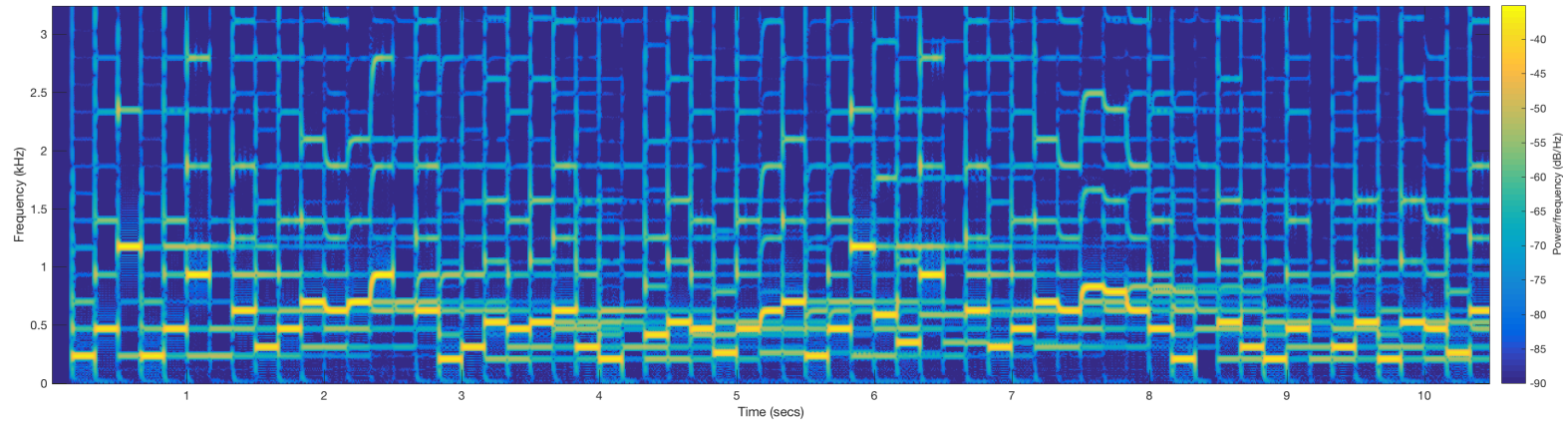
signal example: dolphin



signal example: humpback whale & low-frequency sonar

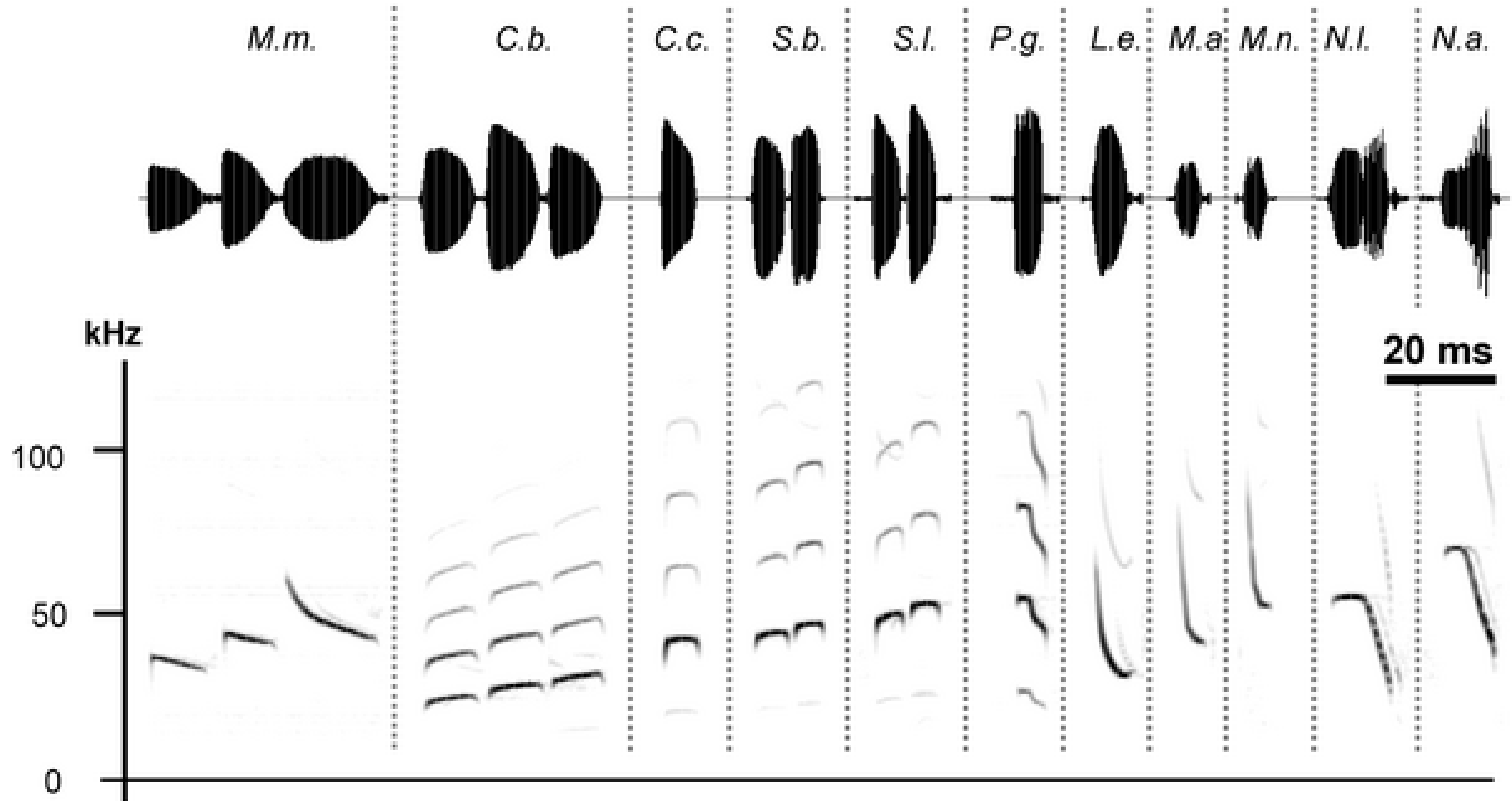


signal example: music (fireflies)



signal example: bat

- How do patterns convey information?
- What are the signal attributes?



signal example: radio waves

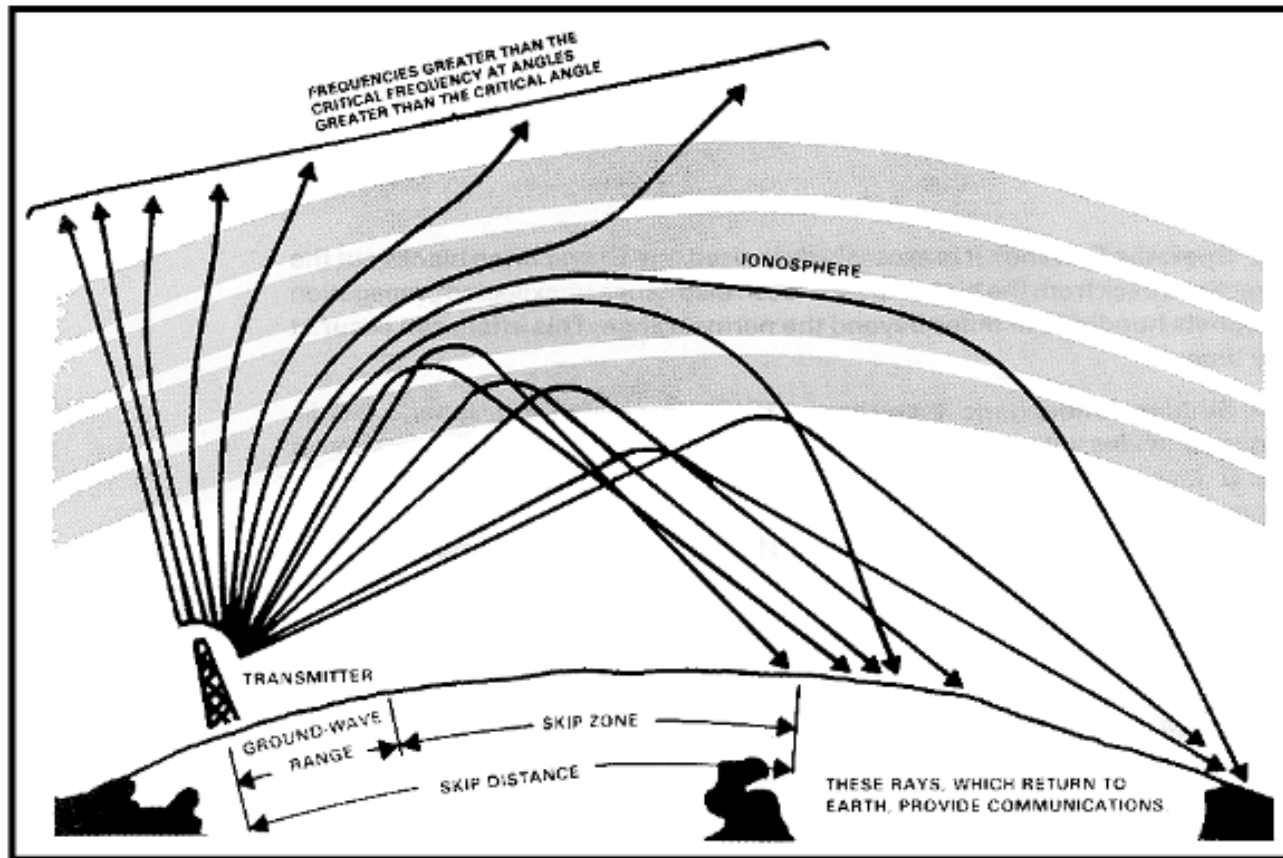
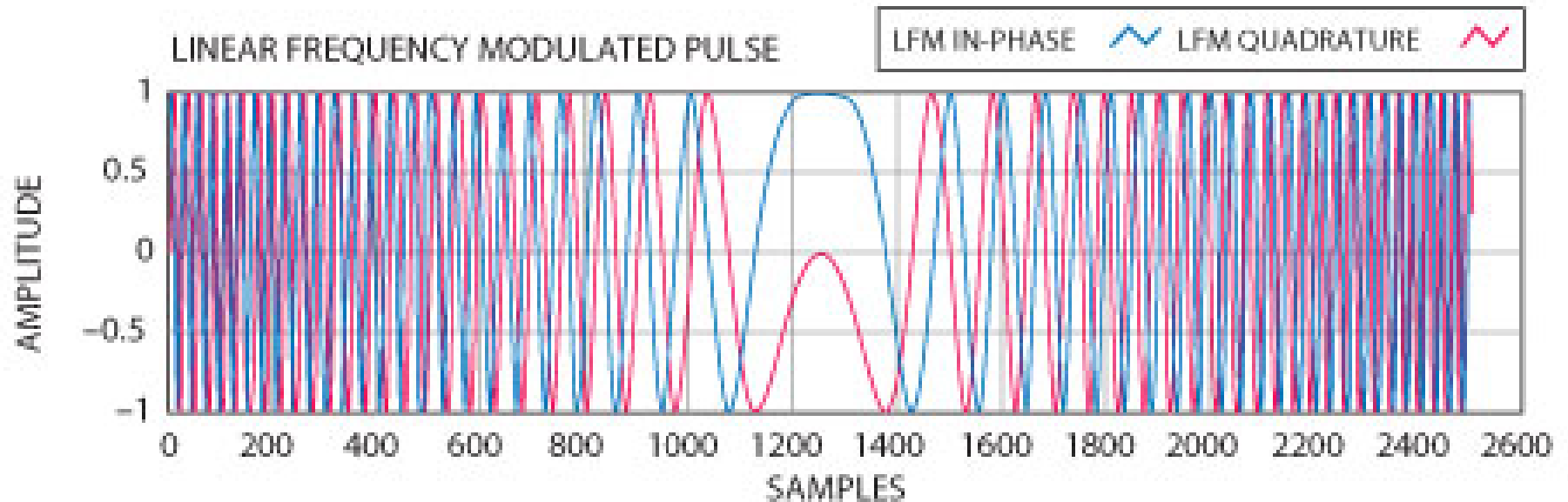
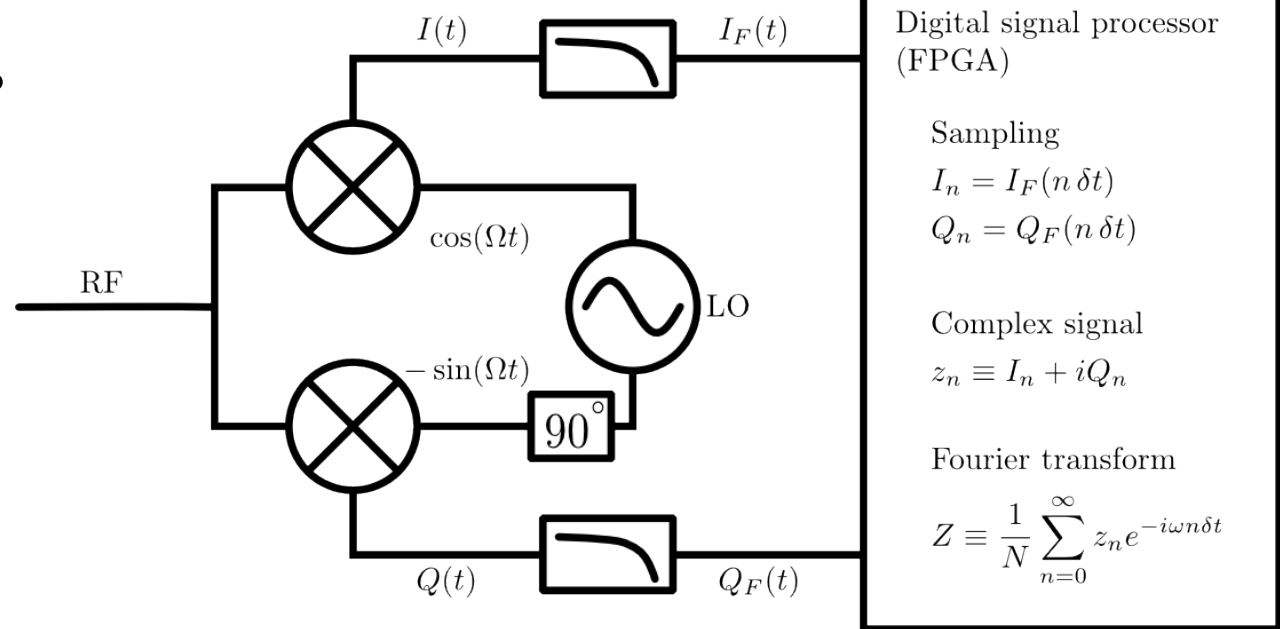


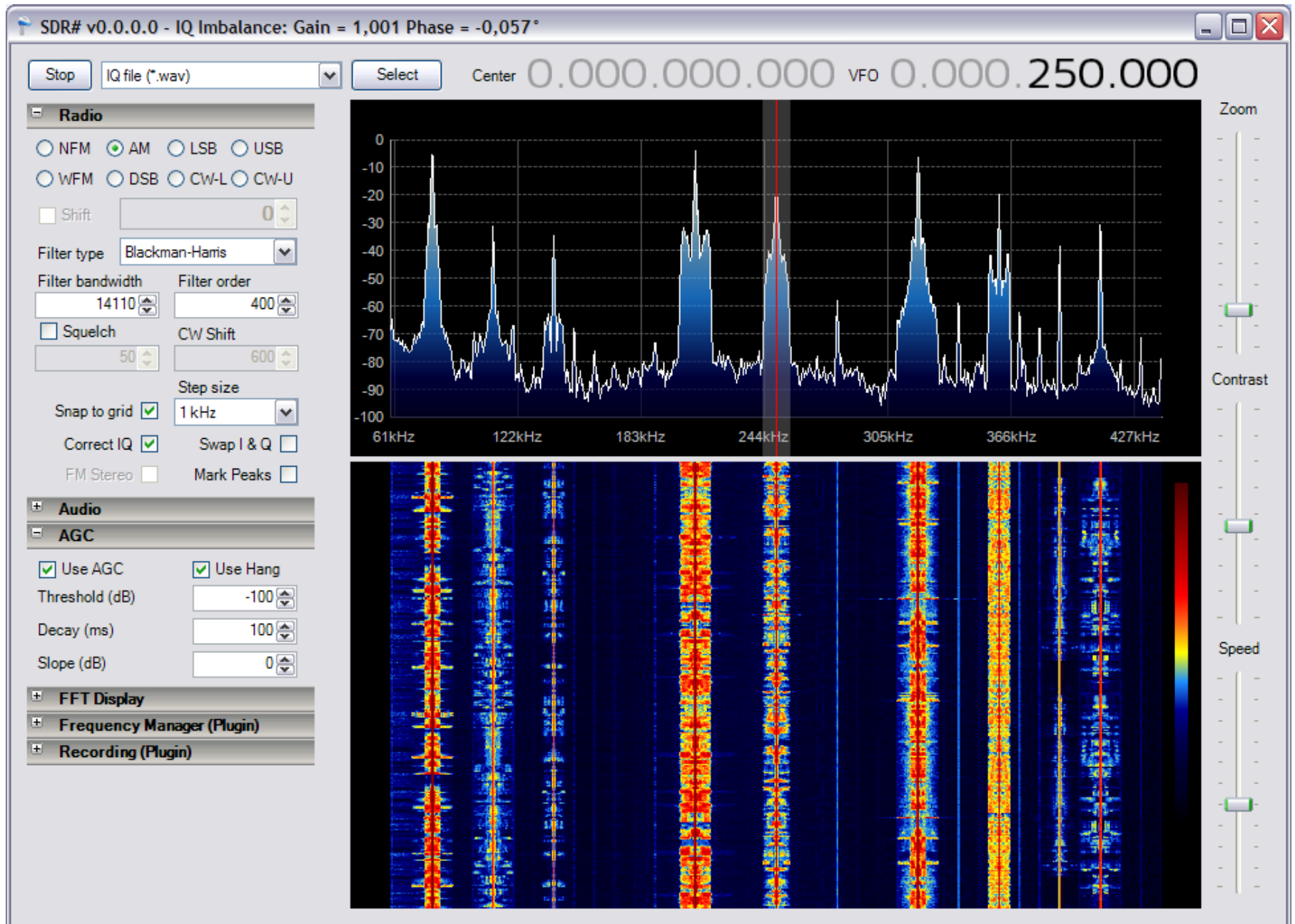
Figure 2-14. Sky wave transmission paths.

signal example: radar

- How do patterns convey information?
- What are the signal attributes?



signal example: radio signals



signal example: ECG

- How do patterns convey information?
- What are the signal attributes?

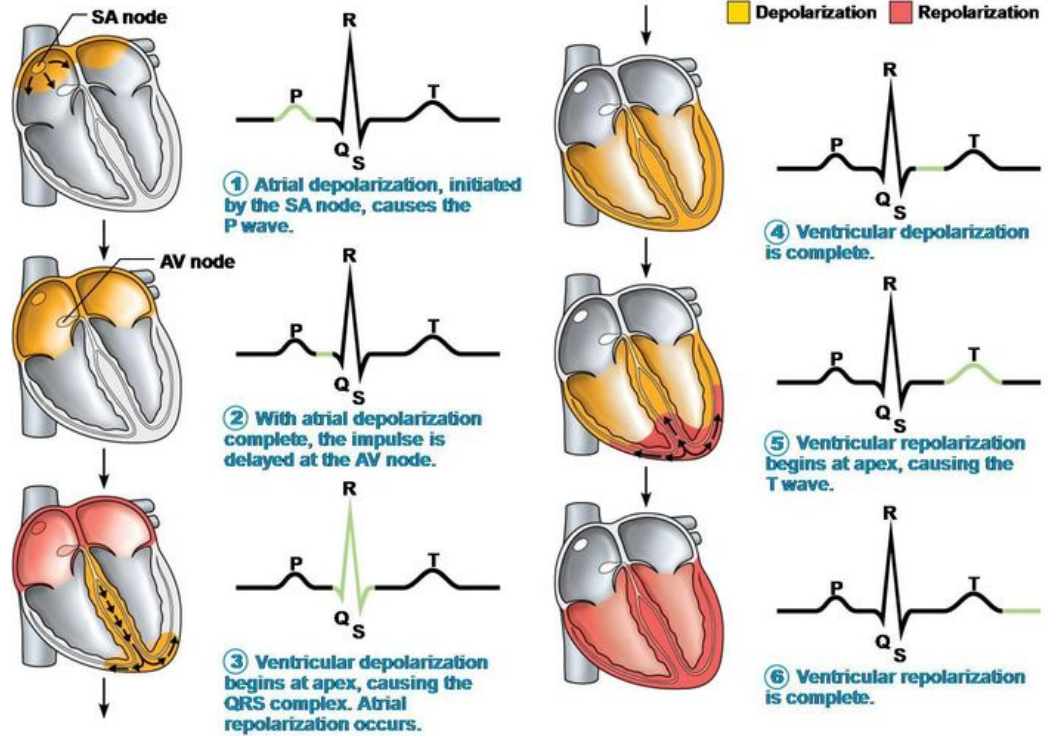
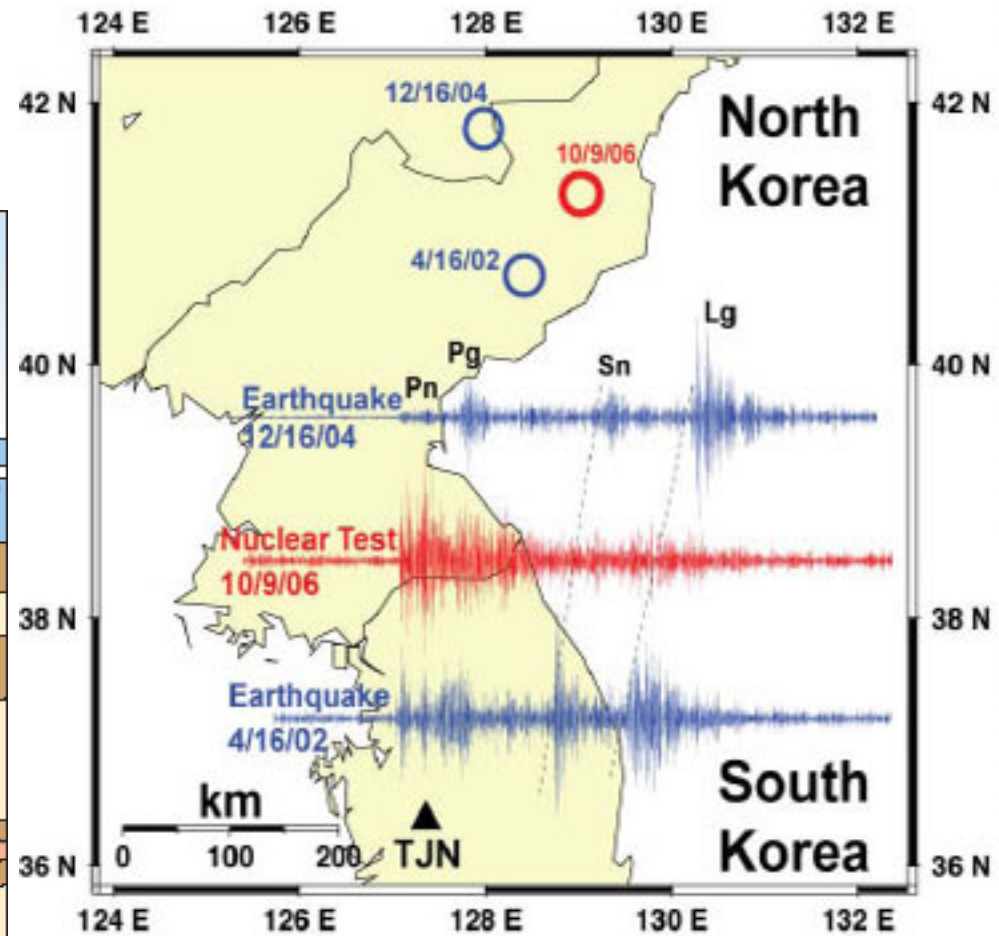
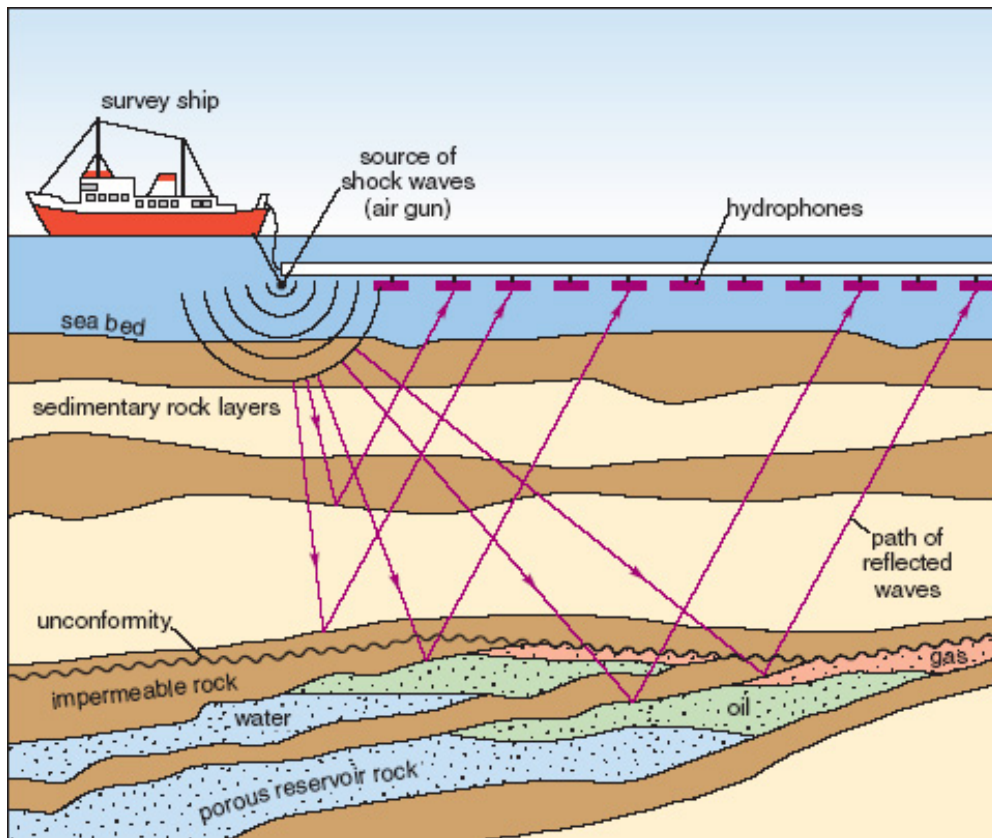


Figure 18.17



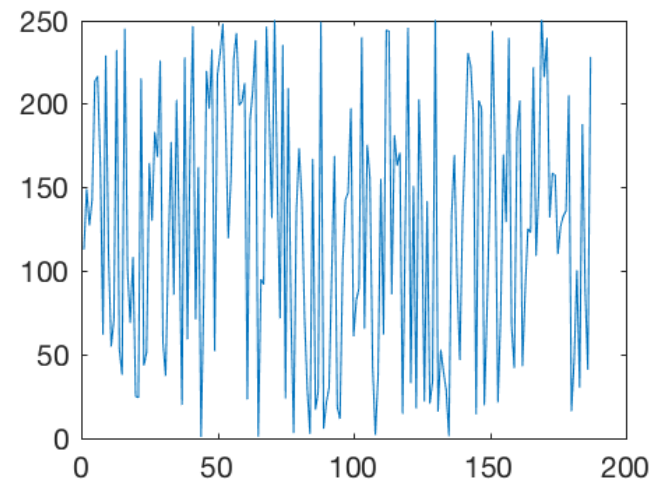
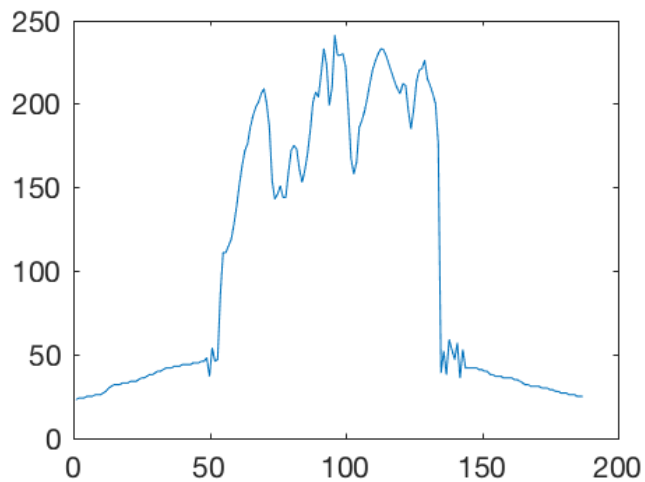
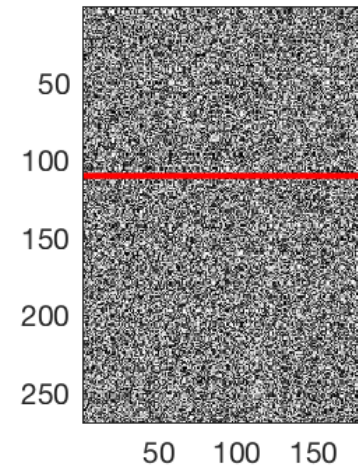
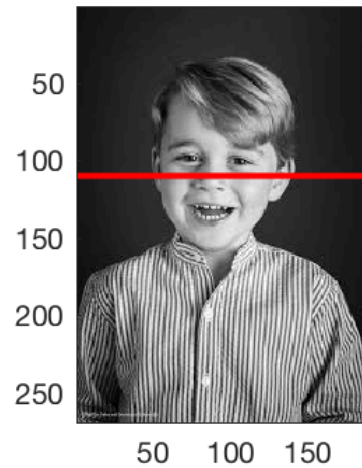
signal example: seismic exploration

- How do patterns convey information?
- What are the signal attributes?



signal example: image

- How do patterns convey information?
- What are the signal attributes?



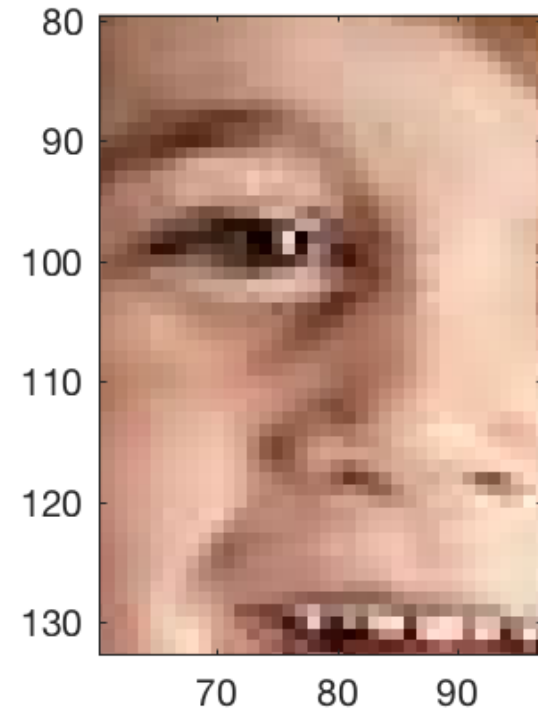
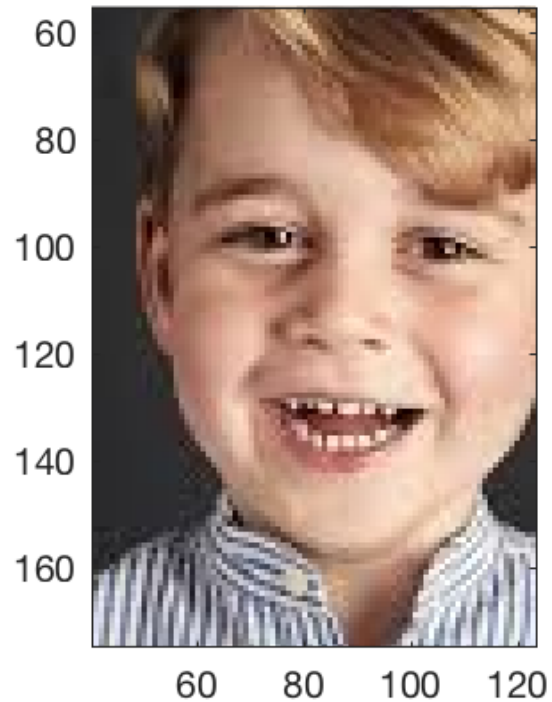
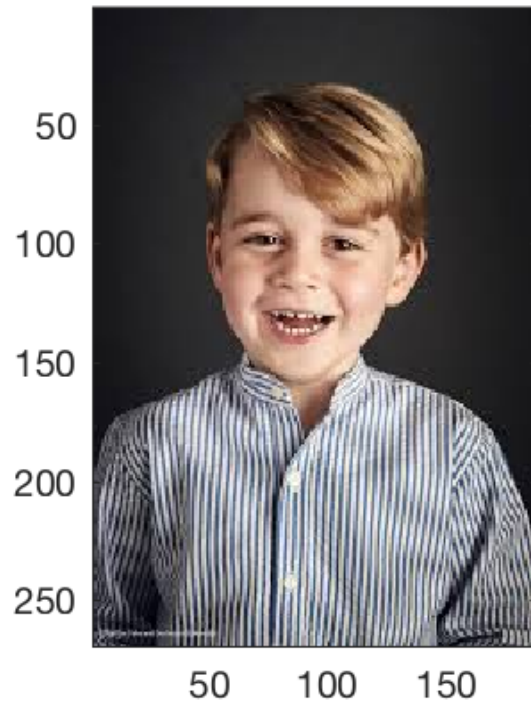
signal example: image

- How do patterns convey information?
- What are the signal attributes?



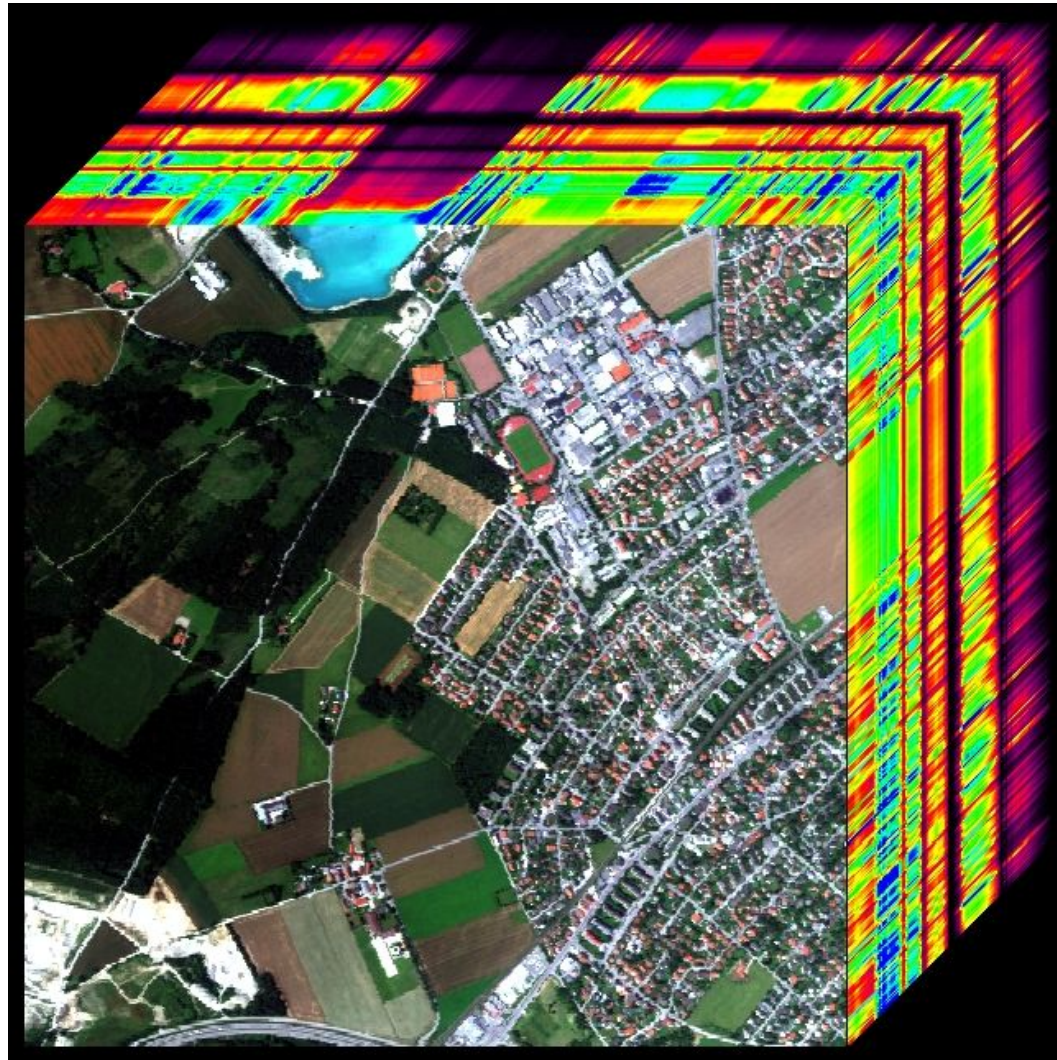
signal example: image

- How do patterns convey information?
- What are the signal attributes?



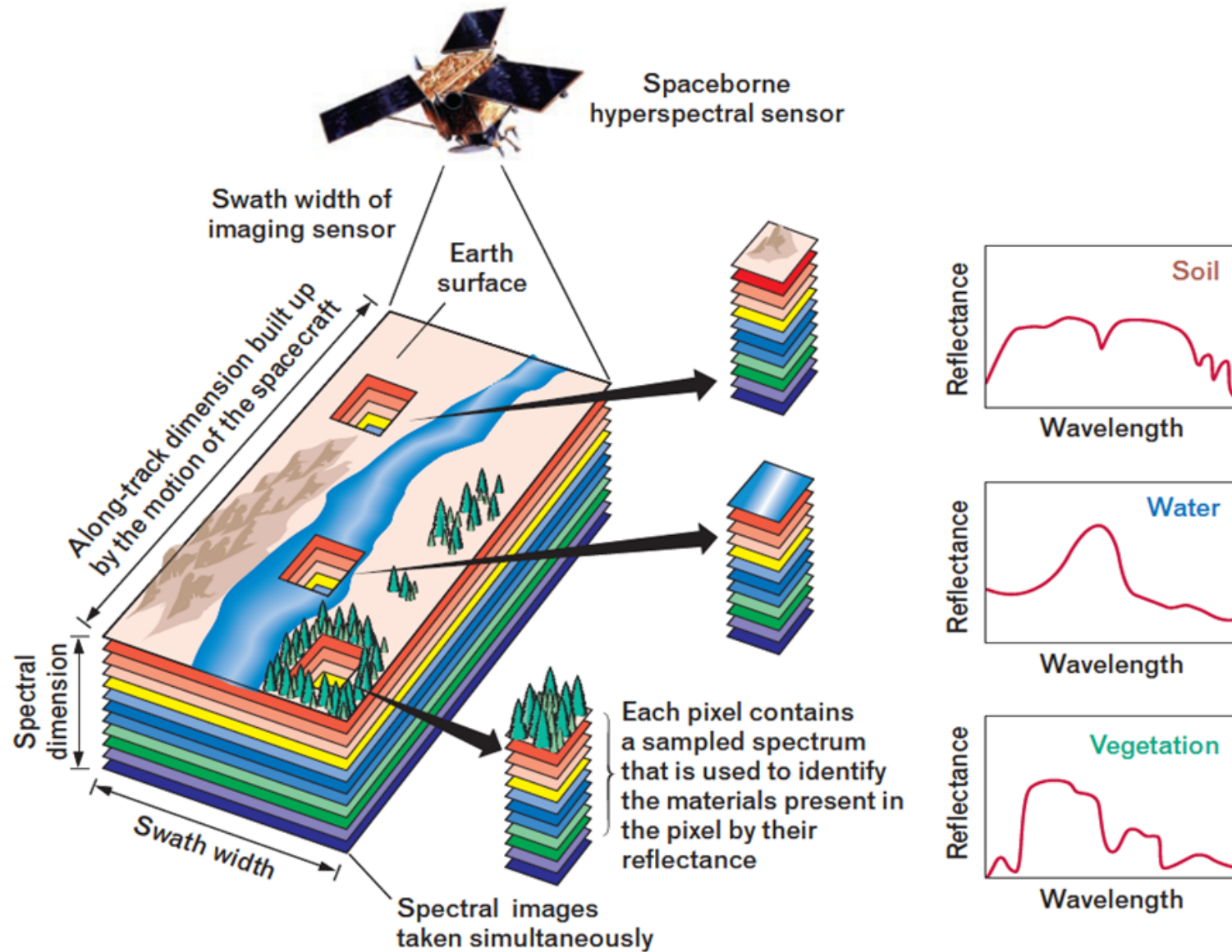
signal example: hyperspectral image

What is the dimension and number of channels in a hyperspectral image?



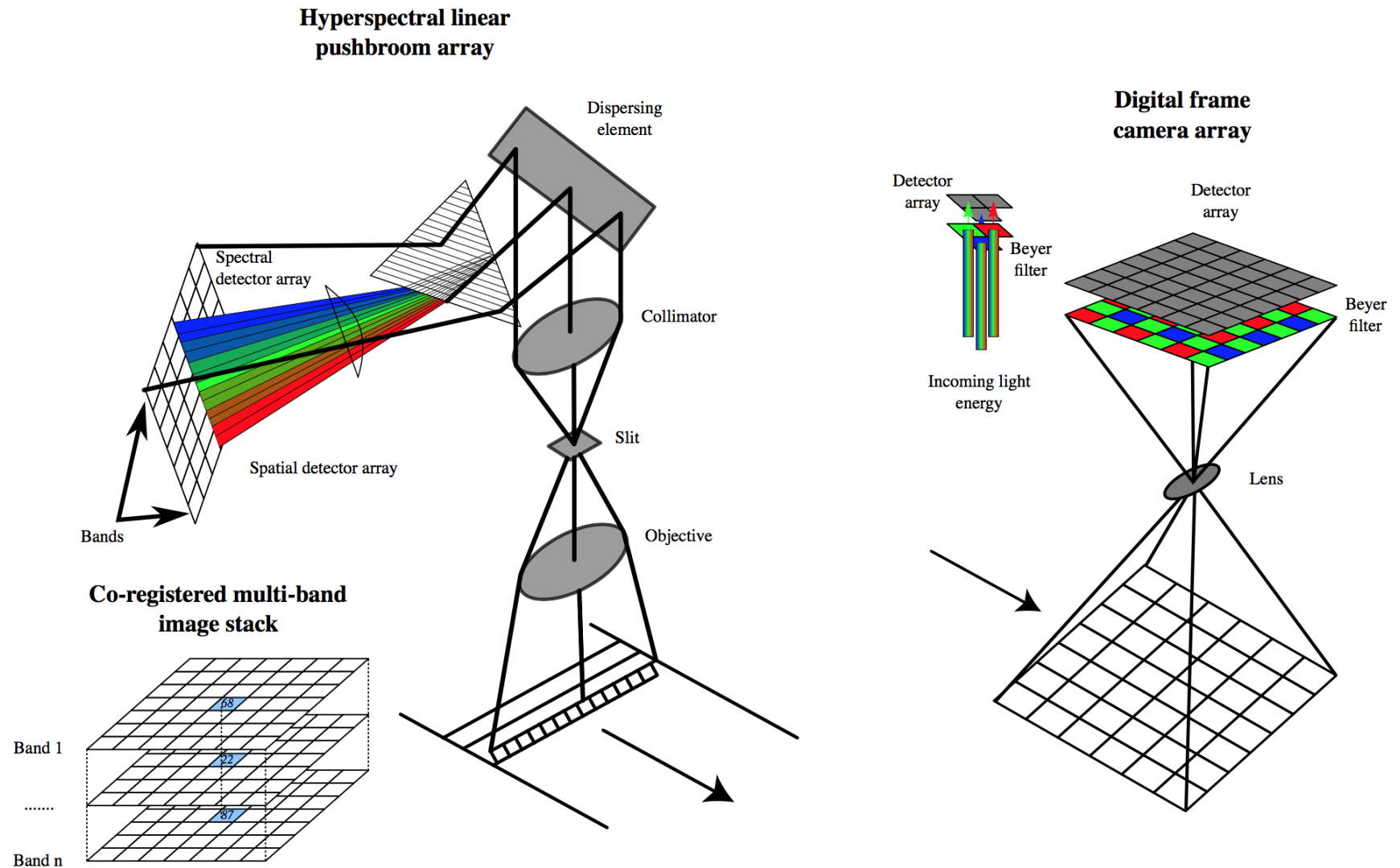
hyperspectral image

What is the dimension and number of channels in a hyperspectral image?



hyperspectral image

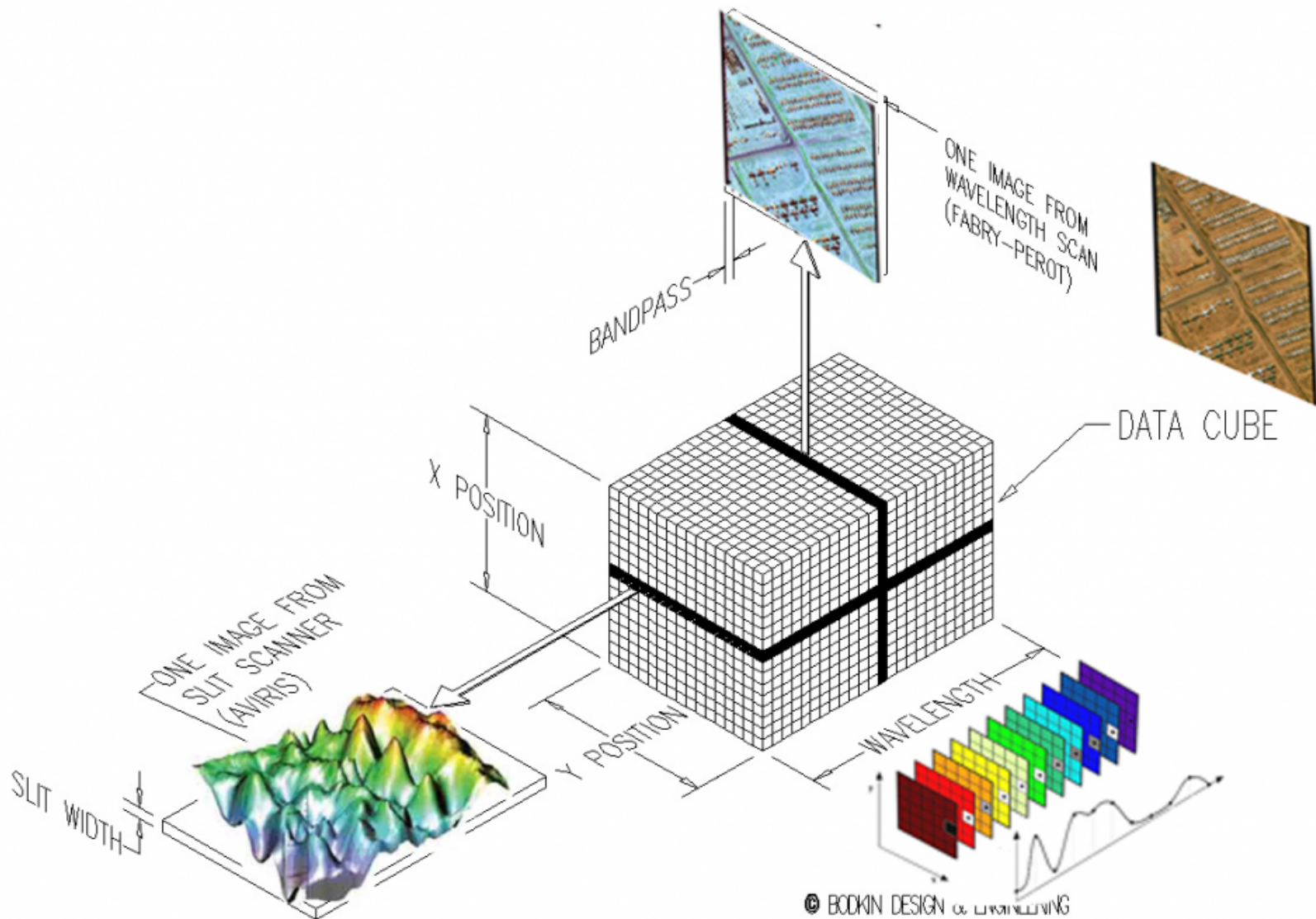
What is the dimension and number of channels in a hyperspectral image?



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hyperspectral image

What are the attributes of a hyperspectral image? (dimension, channels, continuous vs. discrete, analog vs. digital)



daily closing stock price

What are the attributes of a stock price? (dimension, channels, continuous vs. discrete, analog vs. digital)



musical score

Is this a signal? If so, what are its attributes? (dimension, channels, continuous vs. discrete, analog vs. digital)

Jesu, Joy of Mans' Desiring

Moderato e molto cantabile (♩ = 60) Johann Sebastian Bach
(arr. Mark A. Craig)

The image shows a musical score for four instruments: Clarinet 1, Clarinet 2, Clarinet 3, and Bass Clarinet. The score is in 3/8 time and features a key signature of two flats (B-flat and E-flat). The tempo is marked 'Moderato e molto cantabile' with a quarter note equal to 60 beats per minute. The dynamics are marked 'p' (piano) throughout. The score is divided into three systems. The first system contains measures 1-4. The second system contains measures 5-8. The third system contains measures 9-12, with a circled 'A' above the first measure of the system. The Clarinet 1 part has a melodic line with many slurs and ties. The other instruments provide harmonic support with sustained notes and rhythmic patterns.

text

Is this a signal? If so, what are its attributes? (dimension, channels, continuous vs. discrete, analog vs. digital)

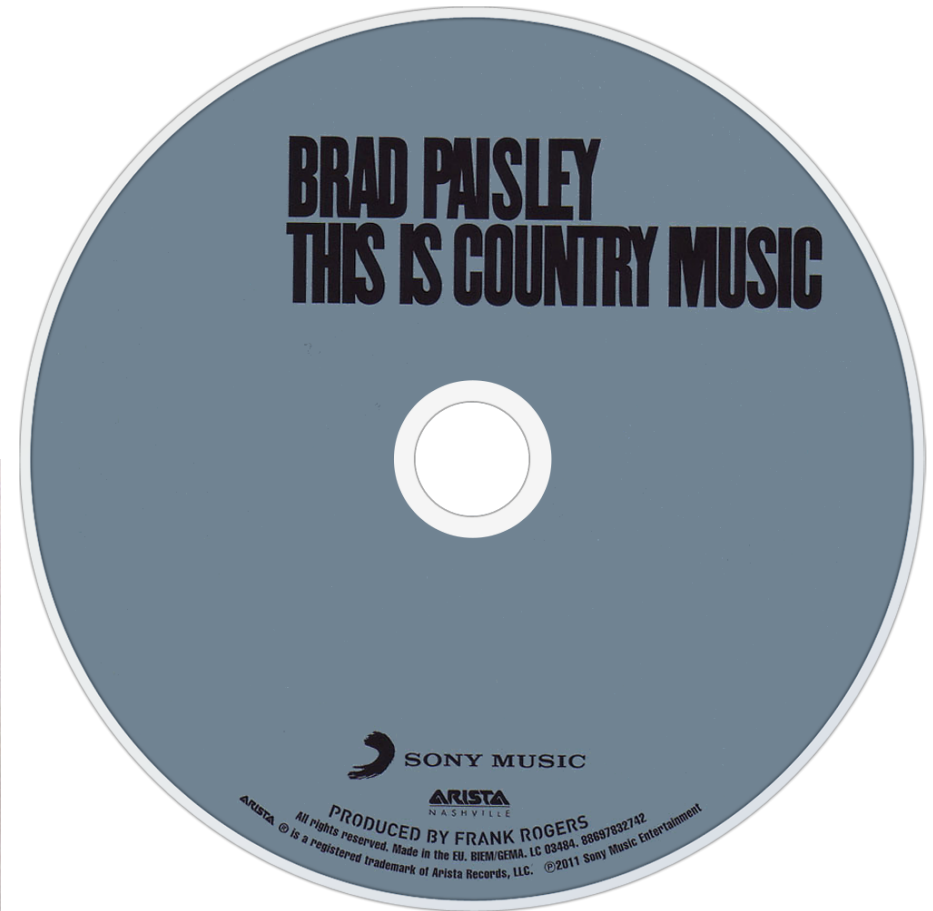
It was the best of times, it was the worst of times, it was the age of wisdom, it was the age of foolishness, it was the epoch of belief, it was the epoch of incredulity, it was the season of light, it was the season of darkness, it was the spring of hope, it was the winter of despair, we had everything before us, we had nothing before us, we were all going direct to Heaven, we were all going direct the other way— in short, the period was so far like the present period, that some of its noisiest authorities insisted on its being received, for good or for evil, in the superlative degree of comparison only.

There were a king with a large jaw and a queen with a plain face, on the throne of England; there were a king with a large jaw and a queen with a fair face, on the throne of France. In both countries it was clearer than crystal to the lords of the State preserves of loaves and fishes, that things in general were settled for ever.

It was the year of Our Lord one thousand seven hundred and seventy-five. Spiritual revelations were conceded to England at that favoured period, as at this. Mrs. Southcott had recently attained her five-and-twentieth blessed birthday, of whom a prophetic private in the Life Guards had heralded the sublime appearance by announcing that arrangements were made for the swallowing up of London and Westminster. Even the Cock-lane ghost had been laid only a round dozen of years, after rapping out its messages, as the spirits of this very year last past (supernaturally deficient in originality) rapped out theirs. Mere messages in the earthly order of events had lately come to the English Crown and People, from a congress of British subjects in America: which, strange to relate, have proved more important to the human race than any communications yet received through any of the chickens of the Cock-lane brood.

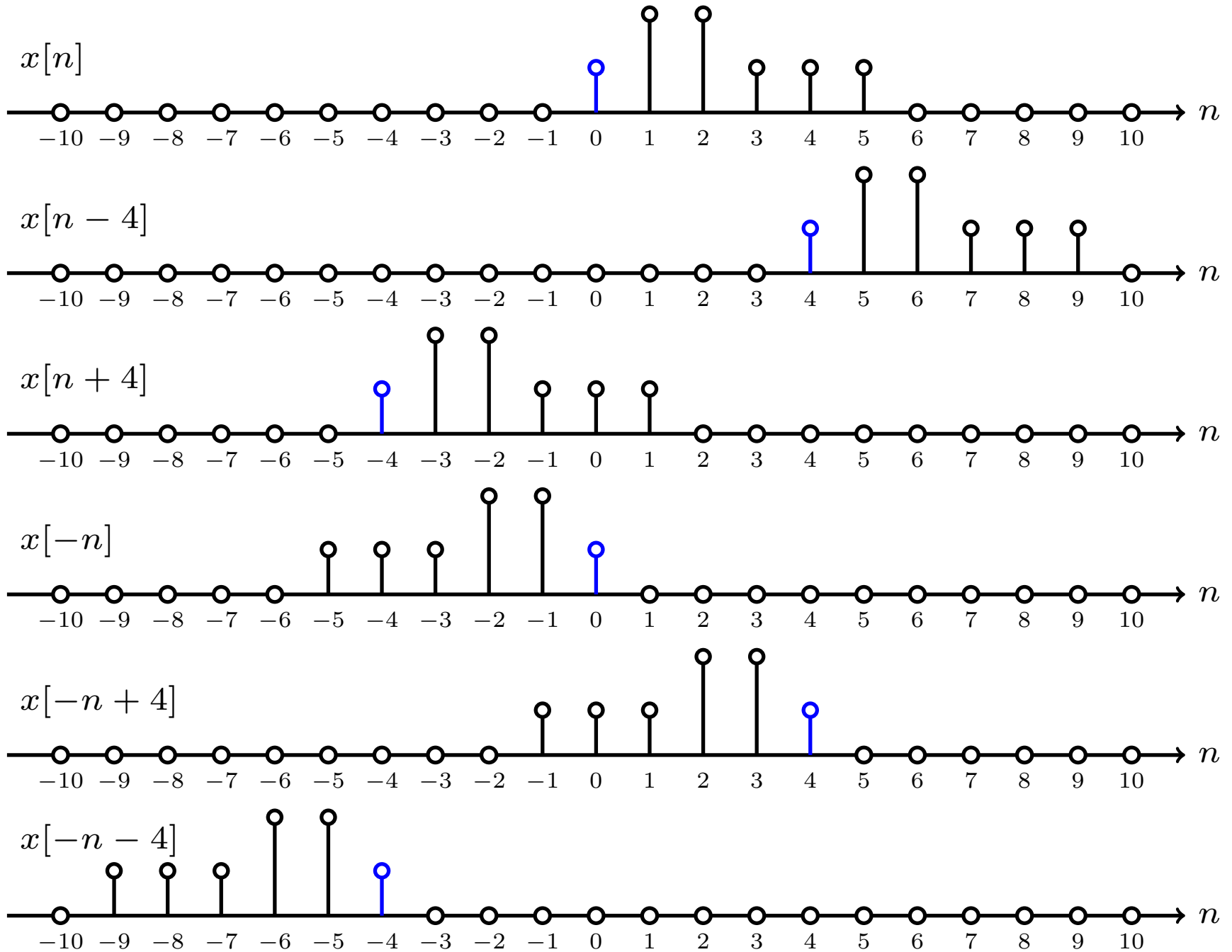
recorded music

Is this a signal? If so, what are its attributes? (dimension, channels, continuous vs. discrete, analog vs. digital)



operations on signals

shifting and reversal



shifting and reversal

Shifting and reversal are used in convolution:

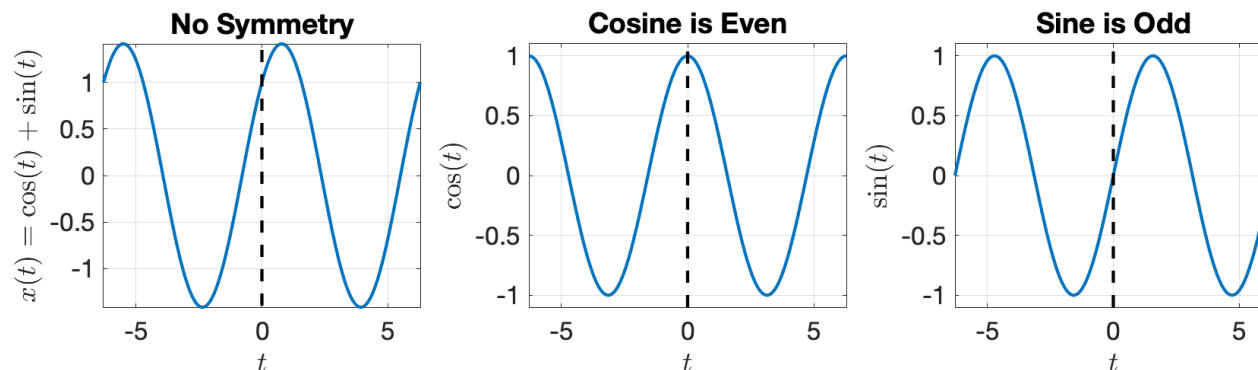
$$y[n] = x[n] * h[n] = \sum_k x[k]h[n - k]$$

Shifting and reversal are used to extract even and odd parts:

$$x_{\text{even}}[n] = \frac{1}{2} (x[n] + x[-n]), \quad x_{\text{even}}[-n] = x_{\text{even}}[n]$$

$$x_{\text{odd}}[n] = \frac{1}{2} (x[n] - x[-n]), \quad x_{\text{odd}}[-n] = -x_{\text{odd}}[n]$$

$$x[n] = x_{\text{even}}[n] + x_{\text{odd}}[n]$$



common signals

uses of impulse function

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

applications:

1. sifting or sampling: $x[n] \cdot \delta[n - k] = x[k] \delta[n - k]$ (multiplication)

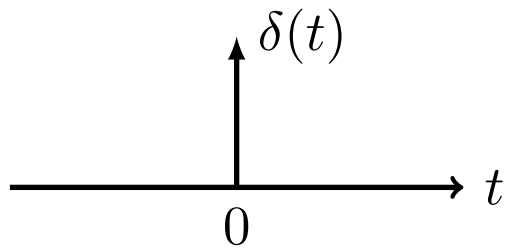
2. delay/shift: $x[n] * \delta[n - k] = x[n - k]$ (convolution)

3. representation: $x[n] = x[n] * \delta[n] = \sum_k x[k] \delta[n - k]$

4. periodic construction: $g[n] * \sum_k \delta[n - kN] = \sum_k g[n - kN]$

impulse functions and properties

Dirac delta function

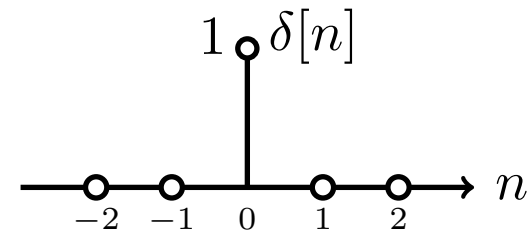


$$\delta(t) = \begin{cases} \infty, & t = 0 \\ 0, & t \neq 0 \end{cases}$$

$$\int_{-\infty}^{\infty} \delta(\tau) d\tau = 1$$

$$\int_{-\infty}^{\infty} x(\tau) \delta(t - \tau) d\tau = x(t)$$

Kronecker delta function



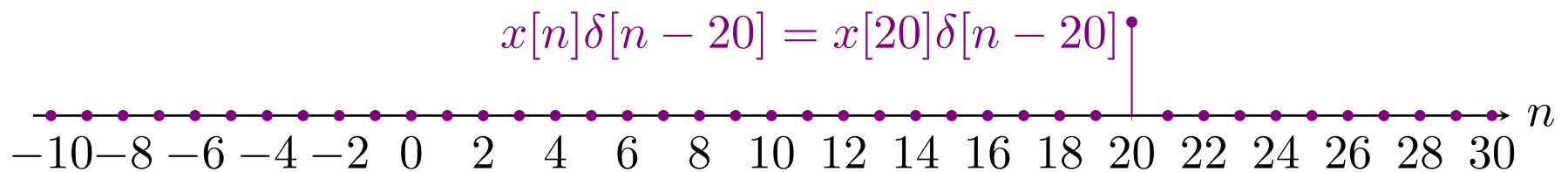
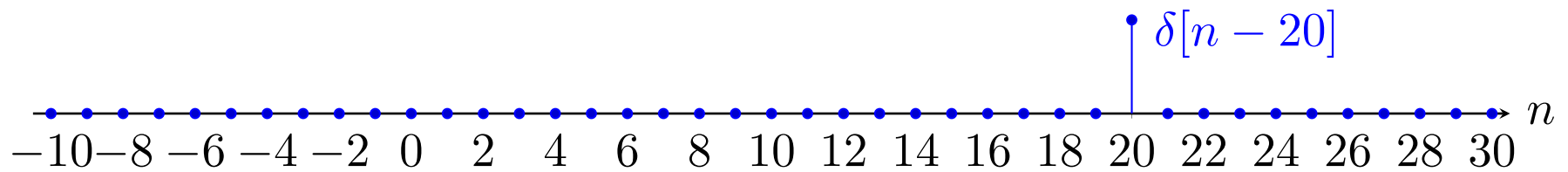
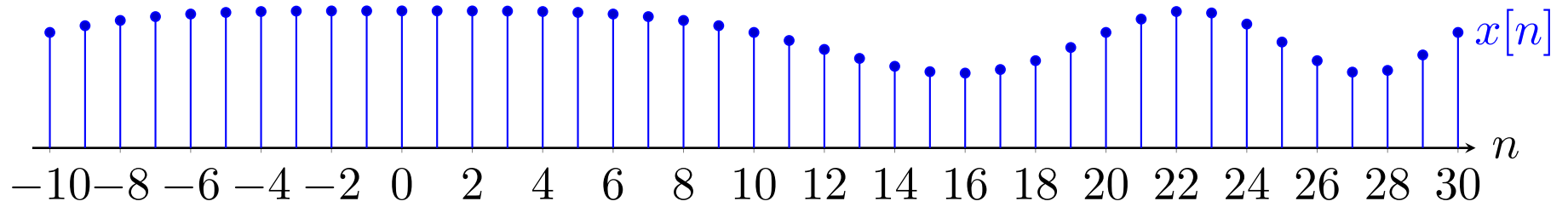
$$\delta[n] = \begin{cases} 1, & n = 0 \\ 0, & n \neq 0 \end{cases}$$

$$\sum_{k=-\infty}^{\infty} \delta[k] = 1$$


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

sifting property of Kronecker delta

$$x[n]\delta[n - k] = x[k]\delta[n - k]$$



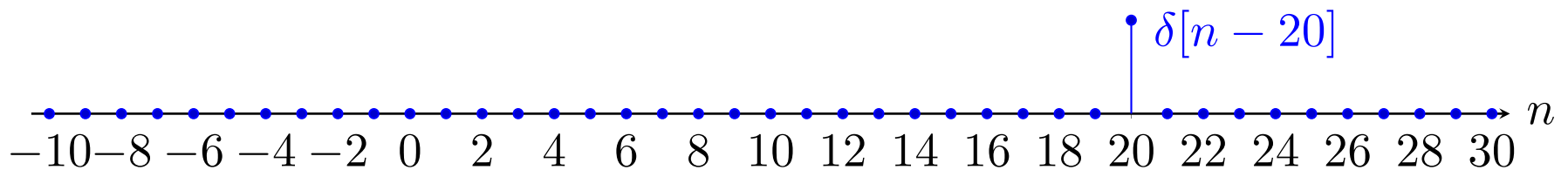
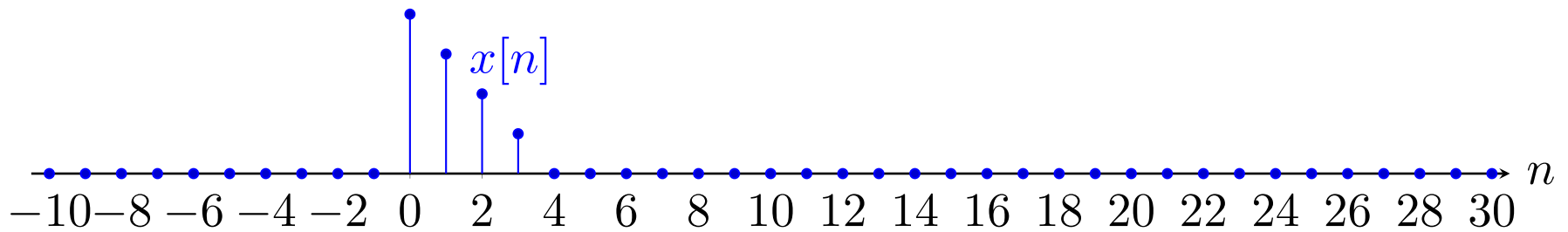
convolution property of Kronecker delta

$$\boxed{x[n] * \delta[n - k] = x[n - k]}$$


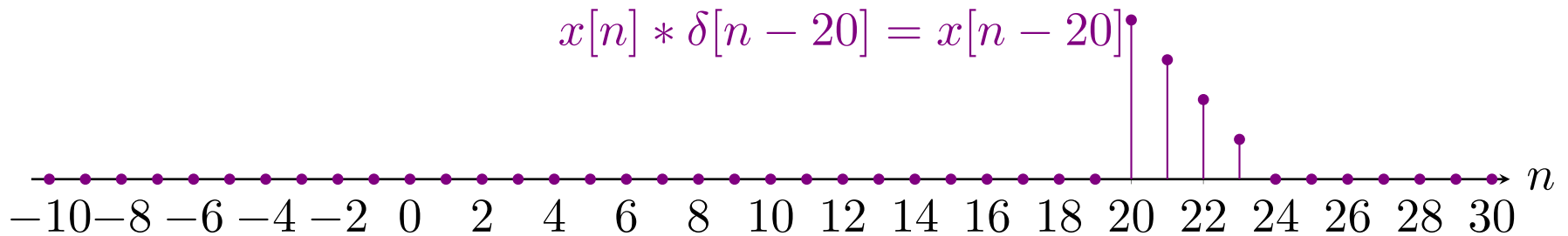
$$\begin{aligned}x[n] * \delta[n - k] &= \sum_i x[i] \delta[(n - i) - k] \\&= \sum_i x[i] \delta[(n - k) - i] \\&= \sum_i x[n - k] \delta[(n - k) - i] \quad (\text{sift}) \\&= x[n - k] \cdot \underbrace{\sum_i \delta[n - k - i]}_{=1} \quad (\text{factor out constant}) \\&= x[n - k]\end{aligned}$$

convolution property of Kronecker delta

$$x[n] * \delta[n - k] = x[n - k]$$



$$x[n] * \delta[n - 20] = x[n - 20]$$



representation using Kronecker delta

Note that:

$$1 = \sum_k \delta[n - k]$$

Now multiply signal $x[n]$ by 1 and then sift:

$$x[n] = x[n] \cdot 1 = x[n] \underbrace{\left(\sum_k \delta[n - k] \right)}_1 = \sum_k x[n] \delta[n - k] = \sum_k x[k] \delta[n - k]$$

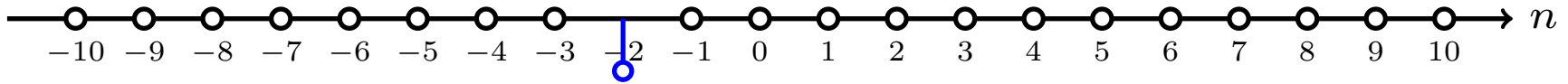
We have:

$$x[n] = \sum_k x[k] \delta[n - k]$$

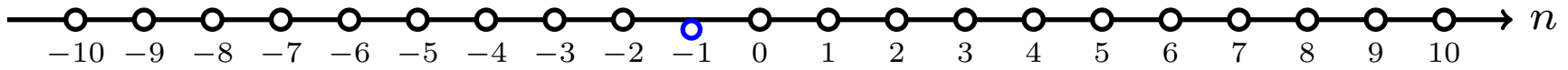
representation using Kronecker delta

⋮

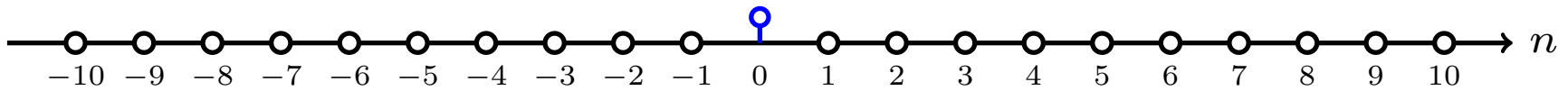
$$x[n]\delta[n+2] = x[-2]\delta[n+2]$$



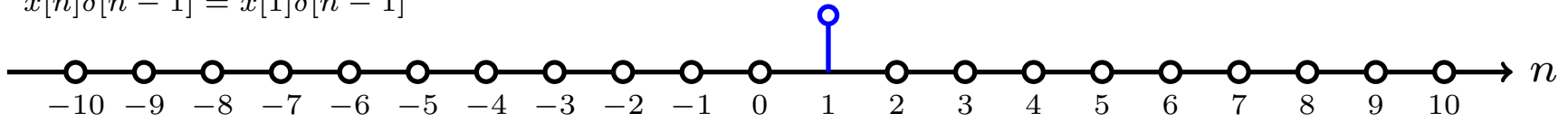
$$x[n]\delta[n+1] = x[-1]\delta[n+1]$$



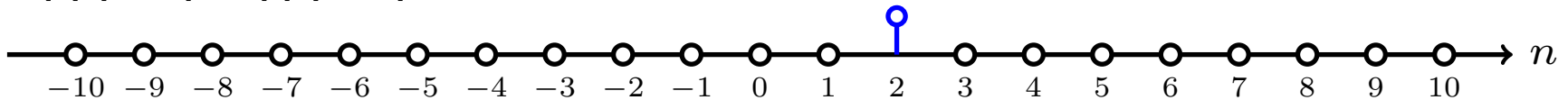
$$x[n]\delta[n] = x[0]\delta[n]$$



$$x[n]\delta[n-1] = x[1]\delta[n-1]$$

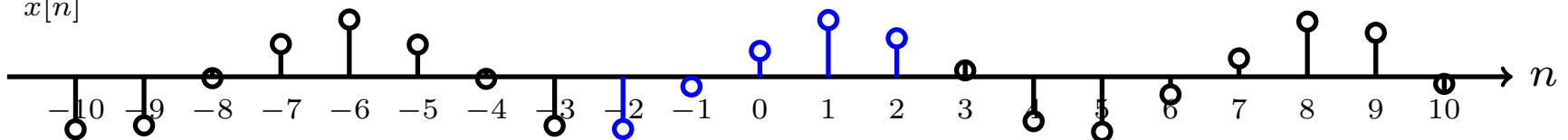


$$x[n]\delta[n-2] = x[2]\delta[n-2]$$



⋮

$$x[n]$$



impulse train and pulse train construction

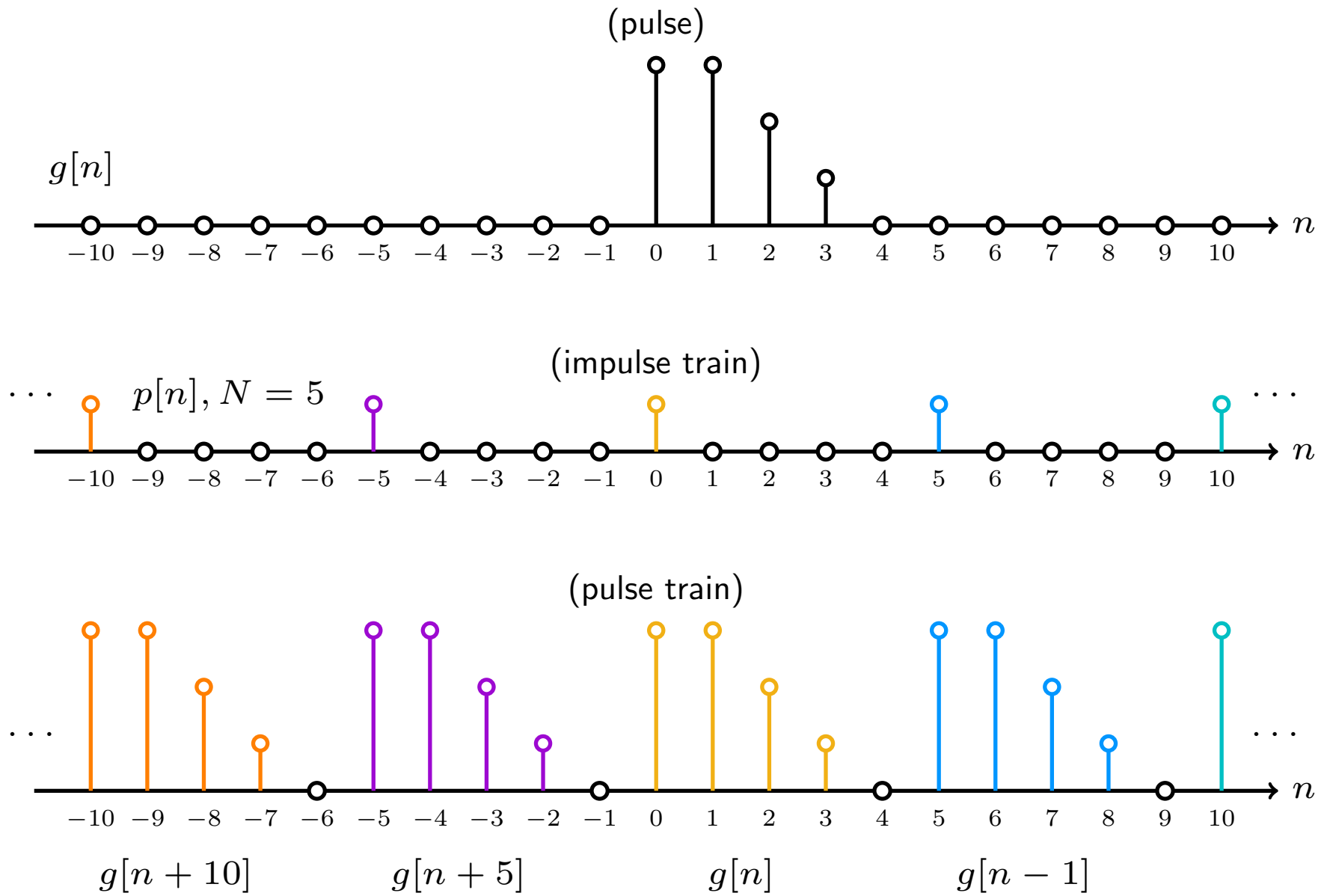
Periodic impulse train (period N):

$$p[n] = \sum_k \delta[n - kN]$$

Periodic pulse train (period N):

$$x[n] = g[n] * p[n] = \sum_k g[n] * \delta[n - kN] = \sum_k g[n - kN]$$

impulse train and pulse train construction



Dirac and Kronecker delta

sifting property:

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

$$x[n]\delta[n - k] = x[k]\delta[n - k]$$

convolution property:

$$x(t) * \delta(t - \tau) = x(t - \tau)$$

$$x[n] * \delta[n - k] = x[n - k]$$

periodic impulse trains:

$$p(t) = \sum_k \delta(t - kT) \quad (\text{periodic with period } T)$$

$$p[n] = \sum_k \delta[n - kN] \quad (\text{periodic with period } N)$$

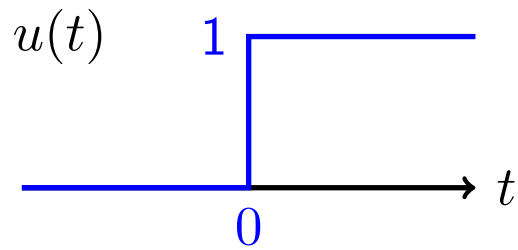
periodic pulse trains:

$$x(t) = g(t) * p(t) = \sum_k g(t - kT) \quad (\text{periodic with period } T)$$

$$x[n] = g[n] * p[n] = \sum_k g[n - kN] \quad (\text{periodic with period } N)$$

step functions and properties

step function

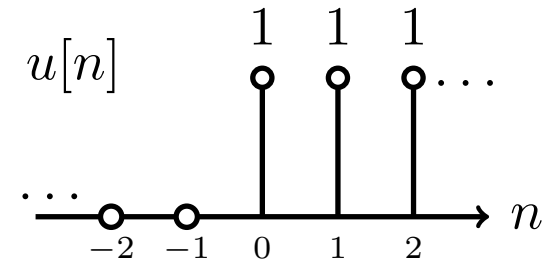


$$u(t) = \begin{cases} 0, & t < 0 \\ 1, & t \geq 0 \end{cases}$$

$$u(t) = \int_{-\infty}^t \delta(\tau) d\tau$$

$$\delta(t) = \frac{d}{dt}u(t)$$

step function



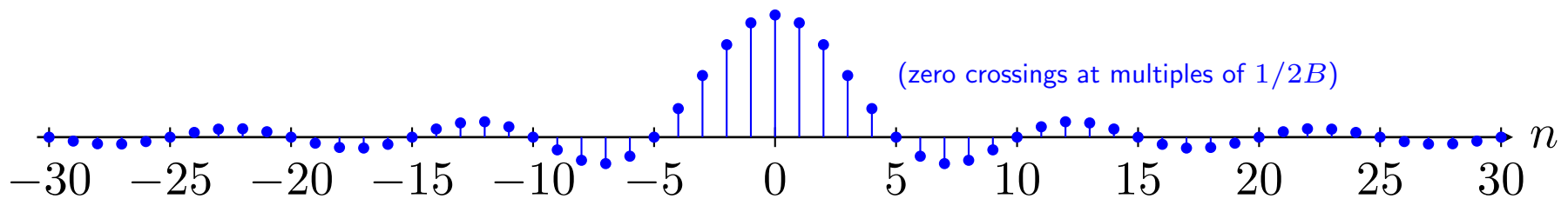
$$u[n] = \begin{cases} 0, & n < 0 \\ 1, & n \geq 0 \end{cases}$$

$$u[n] = \sum_{k=-\infty}^n \delta[k]$$

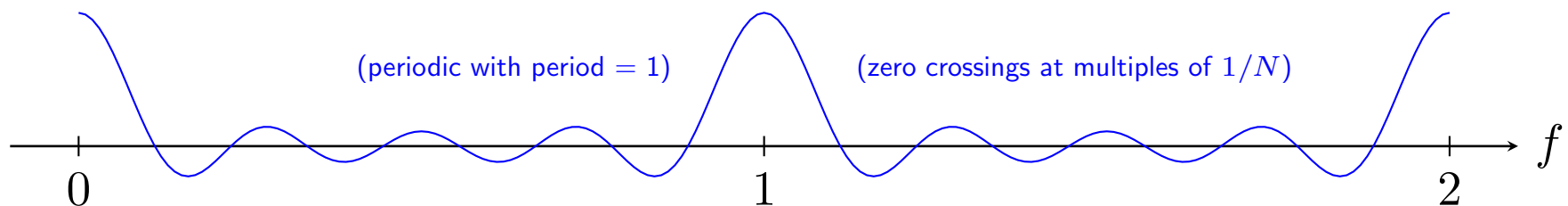
$$\delta[k] = u[n] - u[n - 1]$$

sinc

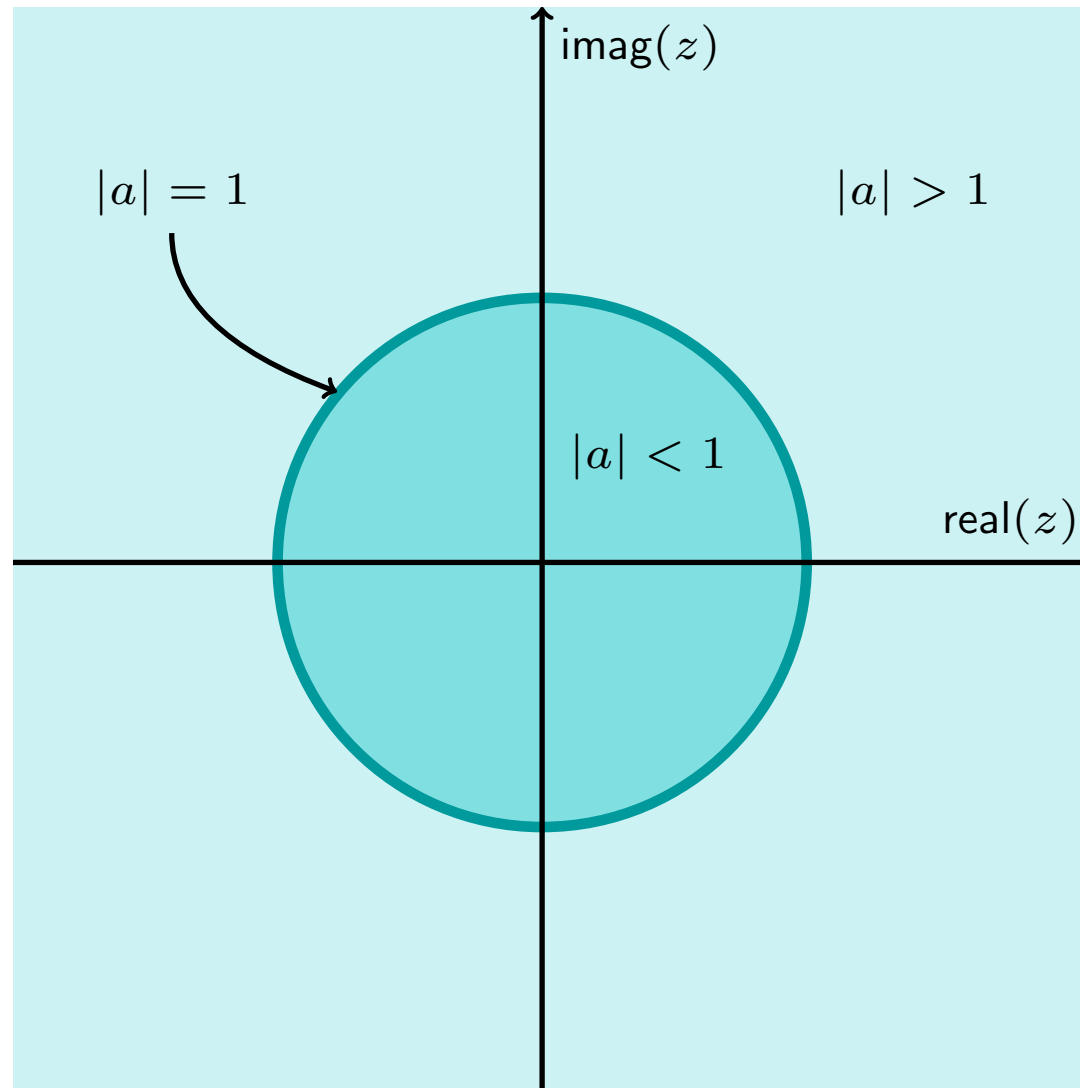
(aperiodic sinc)
$$\begin{cases} \frac{\sin(2B\pi n)}{\pi n}, & n \neq 0 \\ 2B, & n = 0 \end{cases} \quad B = \frac{1}{10}$$



(periodic sinc)
$$\begin{cases} \frac{\sin(\pi f N)}{\sin(\pi f)}, & f \neq 0, \pm 1, \pm 2, \dots \\ N, & f = 0, \pm 1, \pm 2, \dots \end{cases} \quad N = 9$$



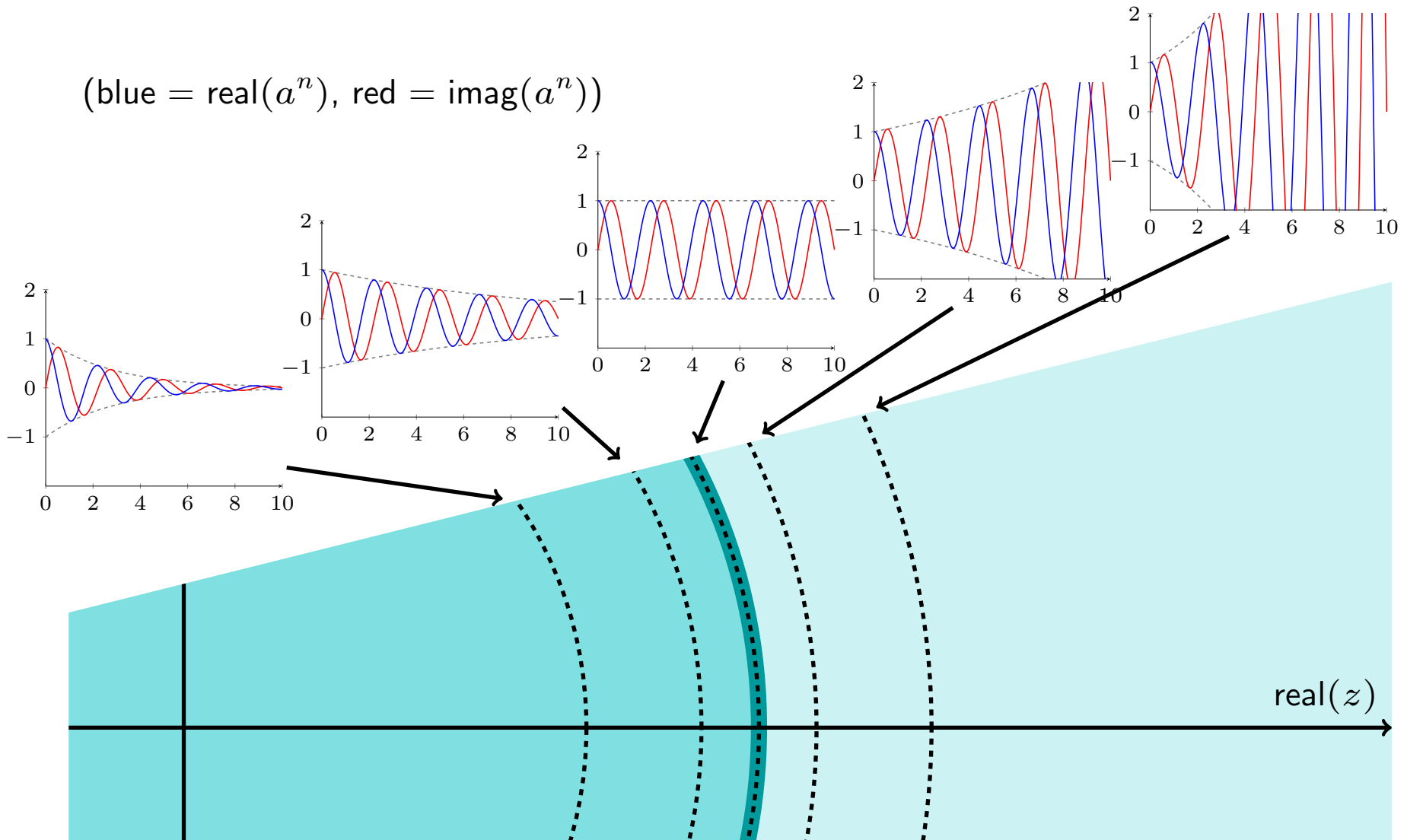
causal exponential $x[n] = a^n u[n]$



(three regions in the complex plane)

envelope of exponential $x[n] = a^n u[n]$

(blue = $\text{real}(a^n)$, red = $\text{imag}(a^n)$)

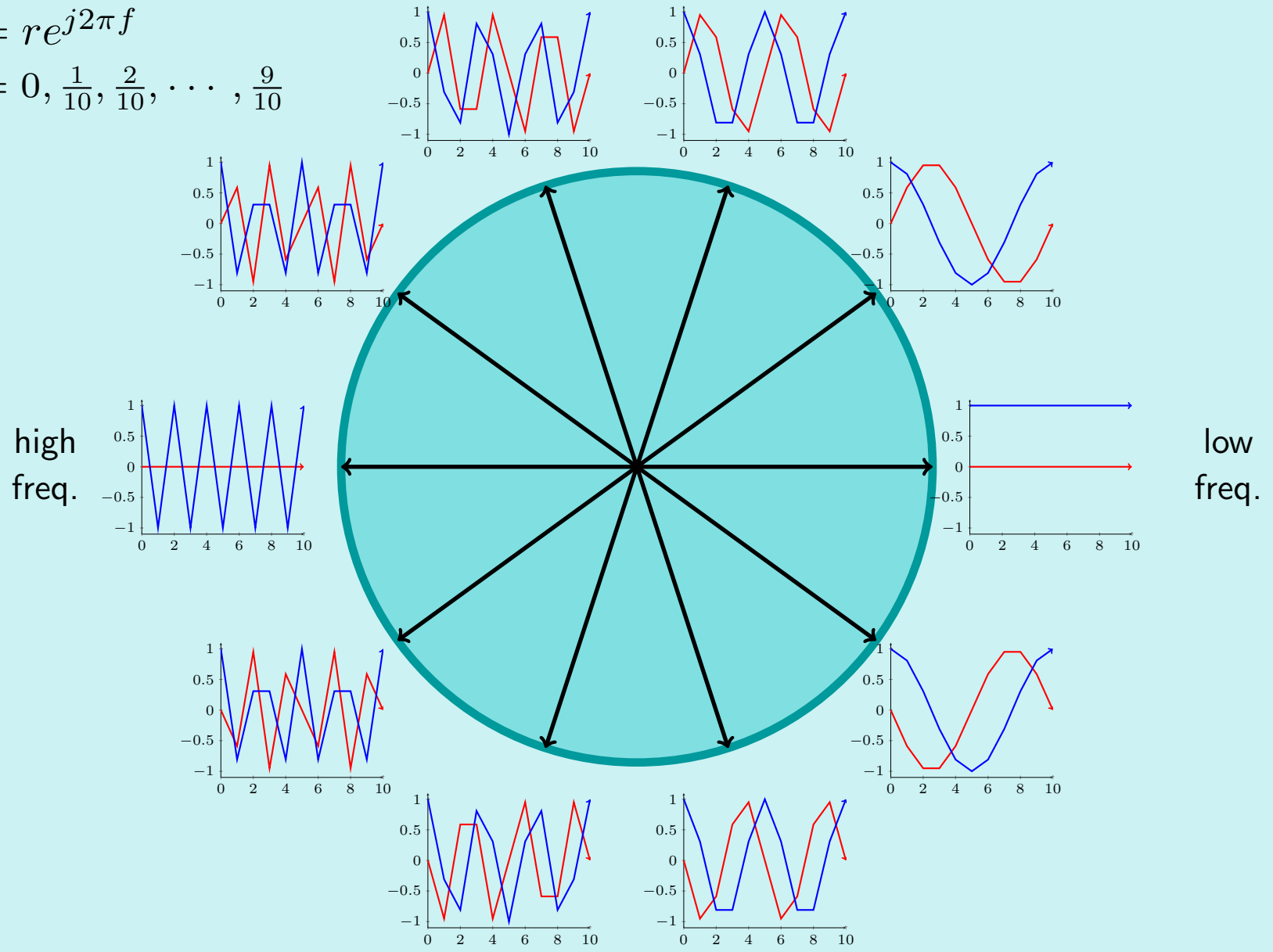


envelope (dashed gray lines) of a^n depends on radius $|a|$

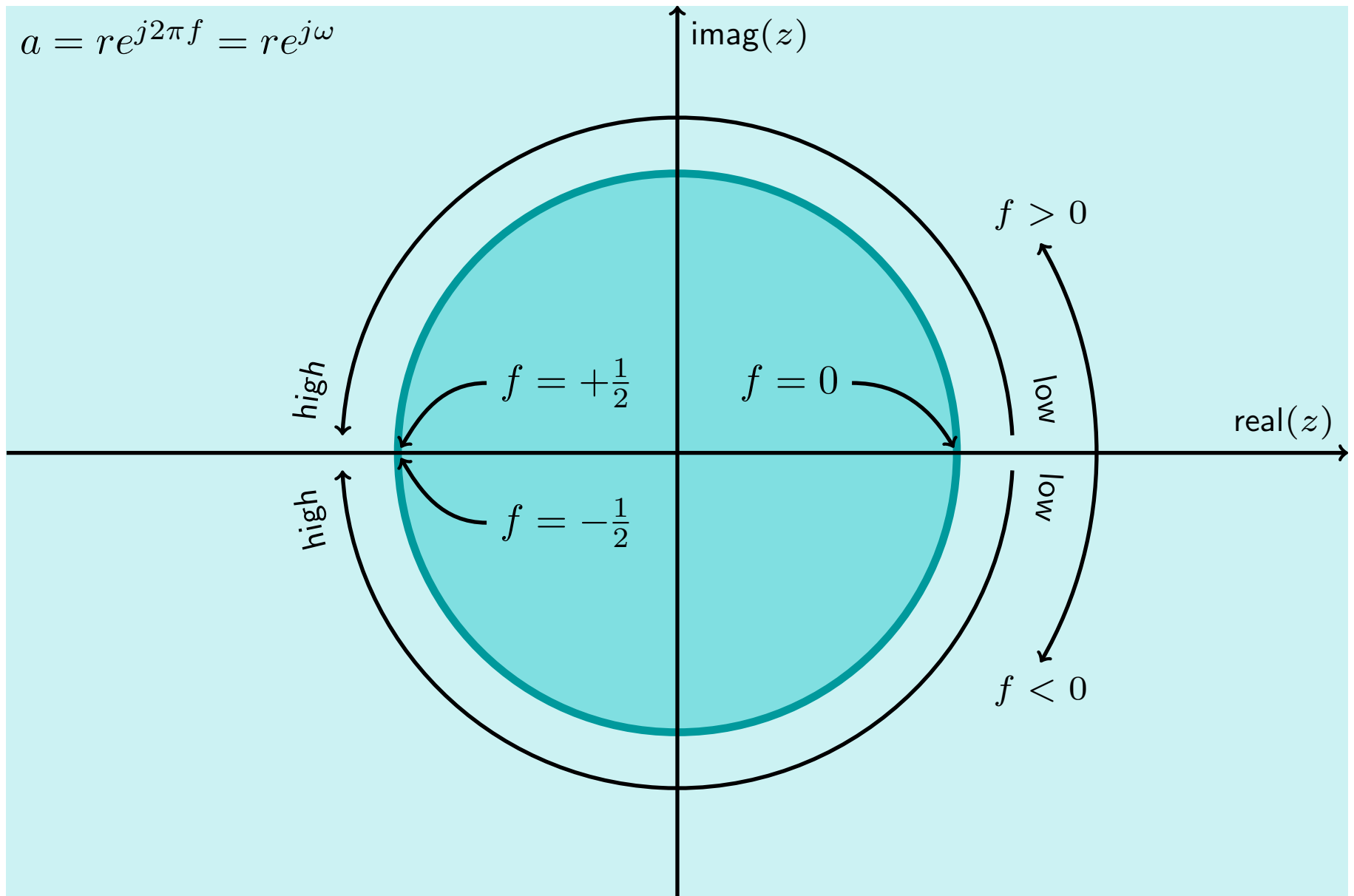
frequency of exponential $x[n] = a^n u[n]$

$$a = r e^{j2\pi f}$$

$$f = 0, \frac{1}{10}, \frac{2}{10}, \dots, \frac{9}{10}$$



frequency of exponential $x[n] = a^n u[n]$



polynomials and rational functions

polynomial: (order M , $M + 1$ coefficients)

$$H(z) = \sum_{n=0}^M h_n z^{-n} = h_0 + h_1 z^{-1} + h_2 z^{-2} + \dots + h_M z^{-M} = h_0 \prod_{k=1}^M (1 - z_k z^{-1})$$

z_k are the zeros of $H(z)$

rational function:

$$H(z) = \frac{\sum_{k=0}^m b_k z^{-k}}{\sum_{k=0}^N a_k z^{-k}} = \frac{b_0 \prod_{k=1}^M (1 - z_k z^{-1})}{a_0 \prod_{k=1}^N (1 - p_k z^{-1})}$$

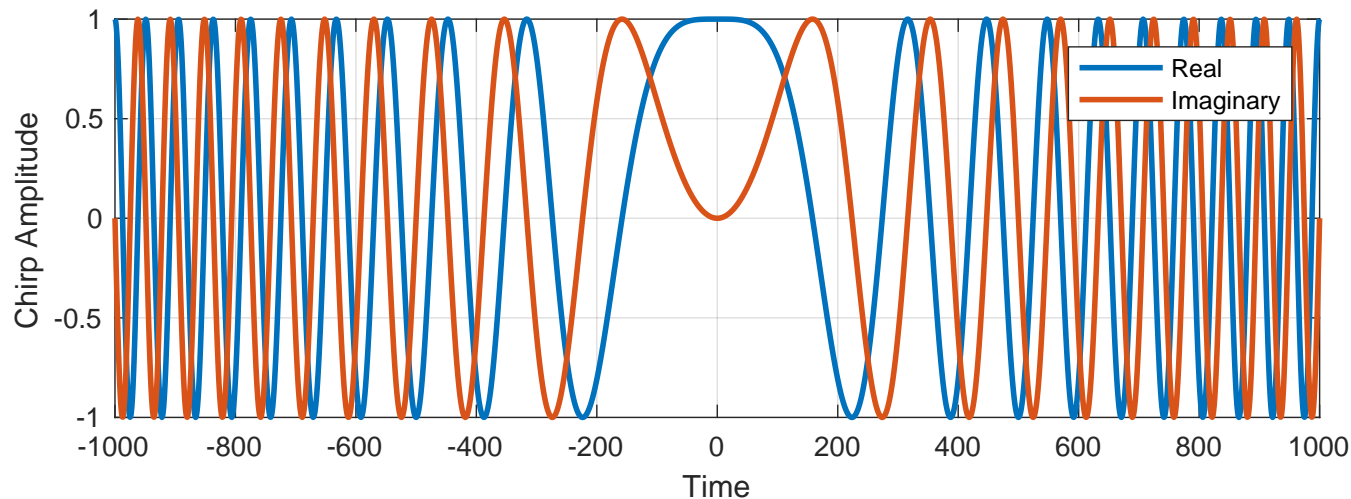
z_k are the zeros of $H(z)$

p_k are the poles of $H(z)$

signal classification

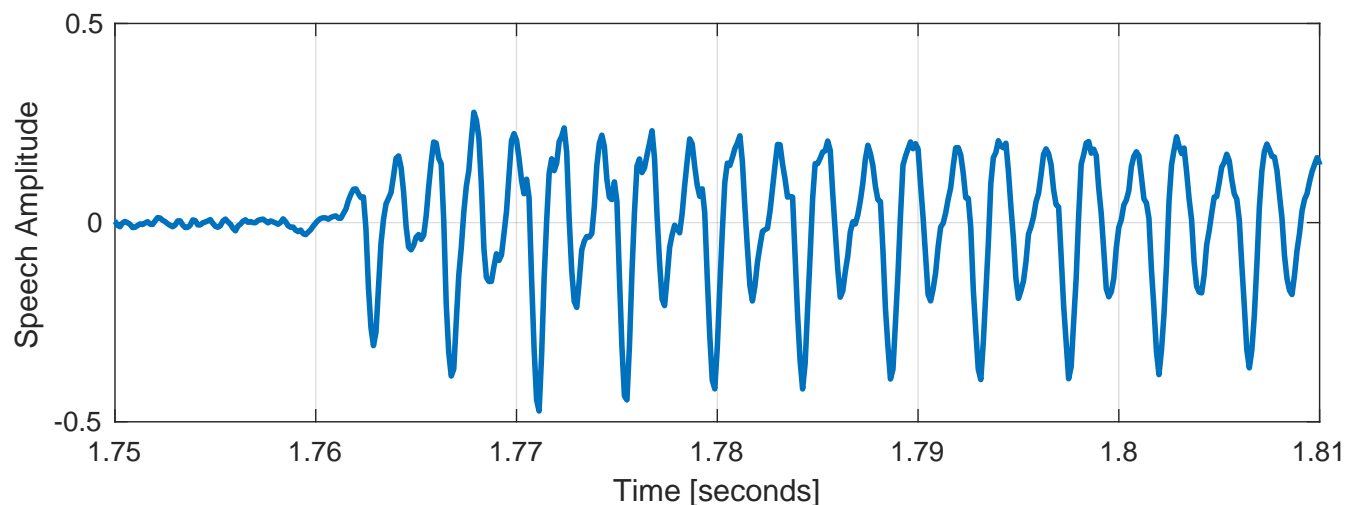
deterministic vs. stochastic (random)

- deterministic signal = determined by mathematical formulas, tables, or other rules acting on the independent variable(s)
- stochastic signal = governed random processes that are not completely predictable



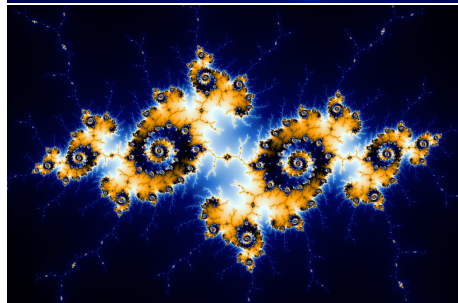
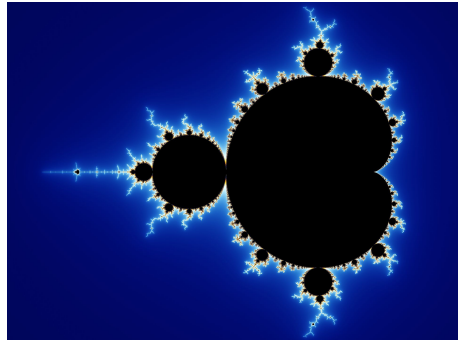
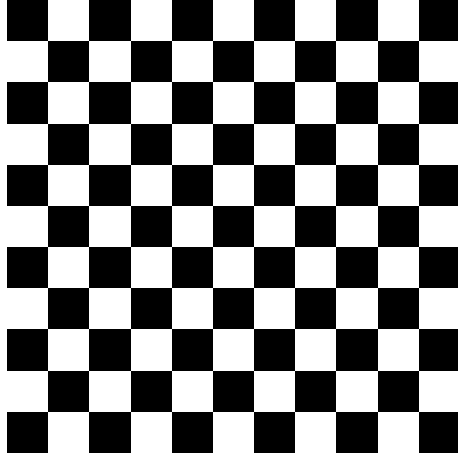
$$\exp(j2\pi 10^{-5}n^2)$$

$-1000 \leq n \leq 1000$
(deterministic)



speech
(random)

deterministic vs. stochastic (random)



(deterministic)



(stochastic)

deterministic vs. stochastic (random)

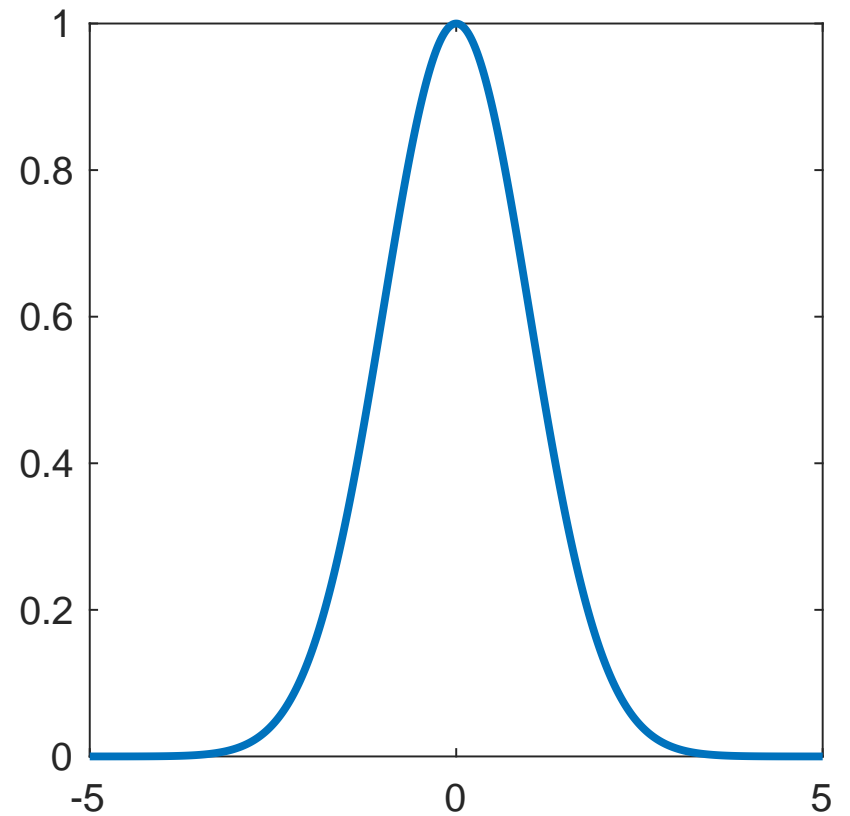
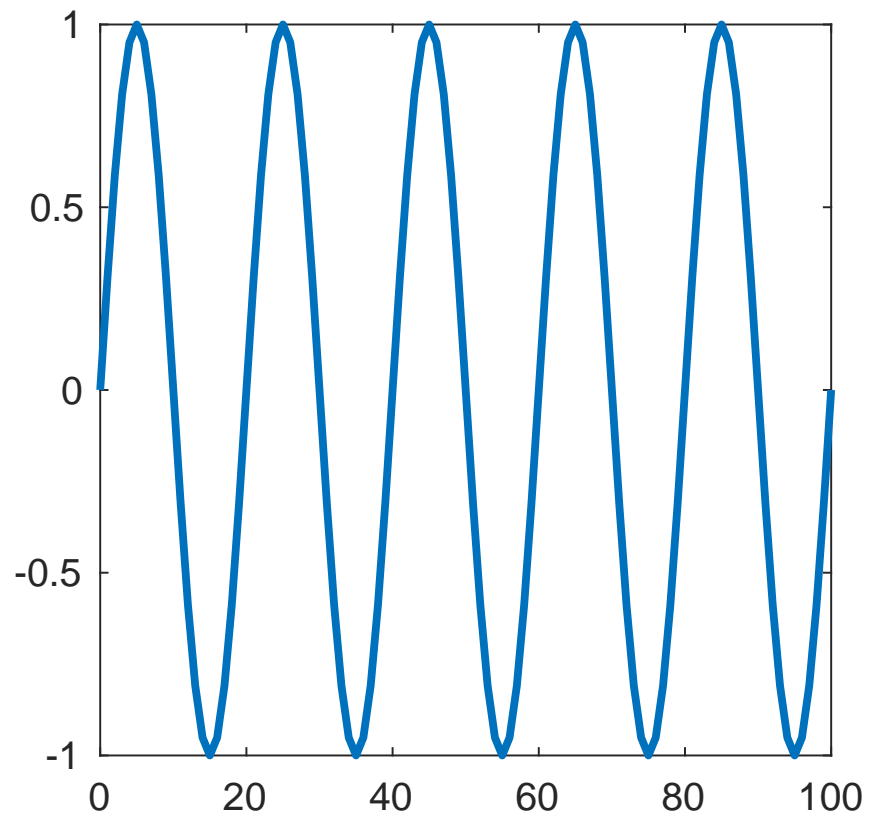
Can calculate by hand (transforms, convolution) with some deterministic signals.

Use computers to calculate with random signals.

We will do both hand calculations and algorithm implementation in software.

periodic vs. aperiodic

- periodic: $x(t + kT) = x(t)$ for all $t \in \mathbb{R}, k \in \mathbb{Z}$
- aperiodic: no repeating patterns



periodic vs. aperiodic

Periodic signals can be constructed from aperiodic signals

Suppose $p(t)$ is aperiodic and $\int p^2(t)dt < \infty$, then

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

is periodic with period T .

Suppose $p[n]$ is aperiodic, then

$$x[n] = p[n \bmod N]$$

is periodic with period N , where

$$n \bmod N = n - N \lfloor n/N \rfloor = m, \quad n = lN + m, \quad m = 0, 1, 2, \dots, N - 1.$$

finite vs. infinite

The “duration” or “width” of a signal is the size of the support set of the independent variable(s).

doubly infinite signal $f(t)$ for $-\infty < t < \infty$

semi-infinite (one-sided) signal $f(t)$ for $0 \leq t < \infty$

semi-infinite (one-sided) signal $f[n]$ for $-\infty < n \leq n_0$

finite signal $f[m, n]$ for $0 \leq m \leq M - 1$ and $0 \leq n \leq N - 1$

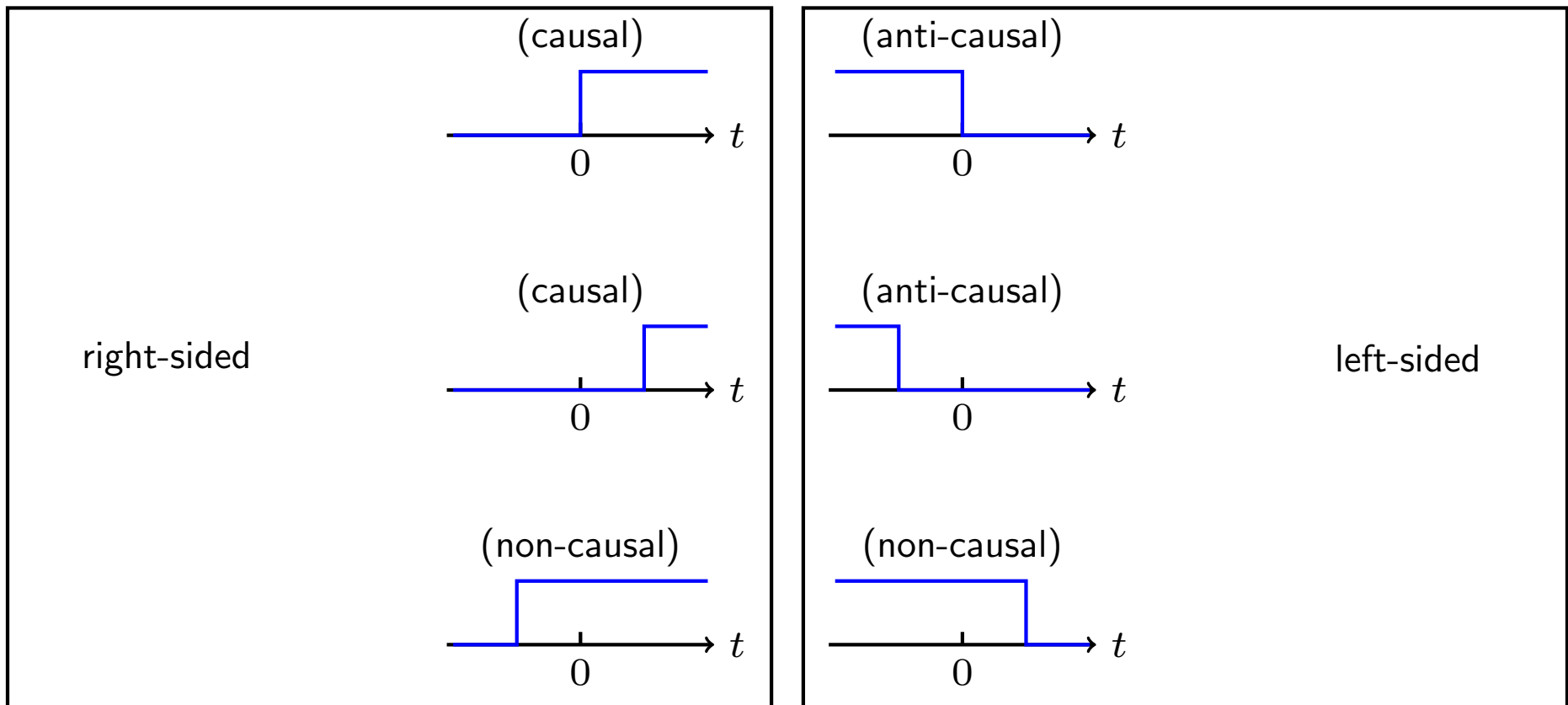
finite 2D signal = an image

finite 1D signal = your favorite song

semi-infinite 1D signal = your favorite song stuck on repeat

causal vs. non-causal

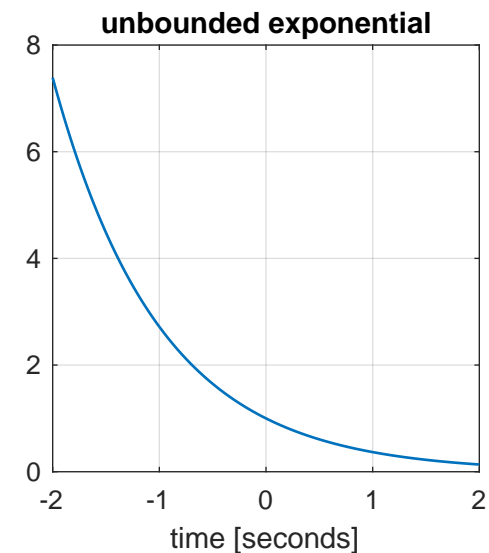
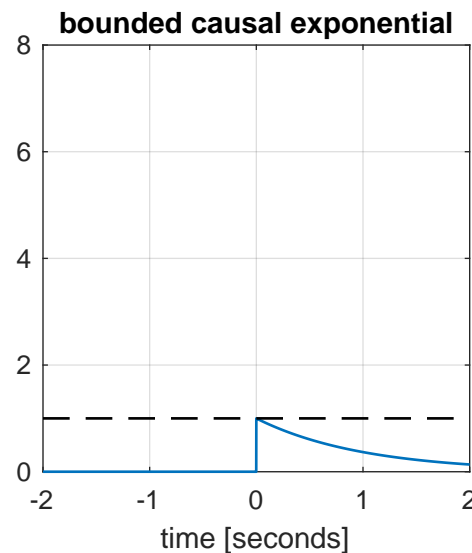
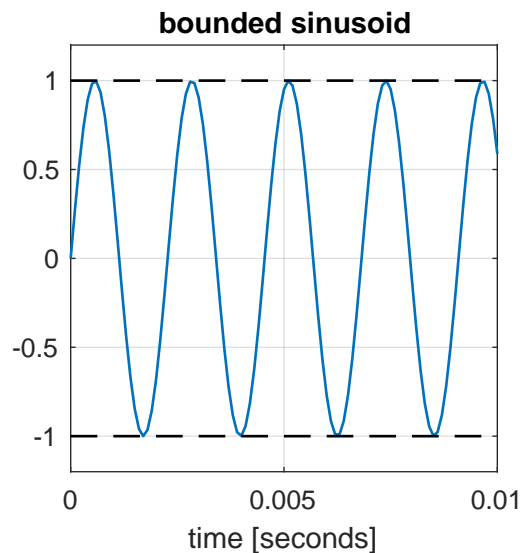
- Causality describes the support set of a signal.
- Causality usually describes signals where the independent variable is related to time.
- Causal: $f(t) = 0$ for $t < 0$
- Anti-causal: $f(t) = 0$ for $t > 0$



bounded vs. unbounded

If there exists $M < \infty$ such that $|x(t)| \leq M$ for all t , then $x(t)$ is bounded. Otherwise it is unbounded.

- bounded: $x(t) = \sin(2\pi 440t)$, $M = 1$
- bounded: $x(t) = e^{-t}u(t)$, $M = 1$
- unbounded: $x(t) = e^{-t}$ (blows up as $t \rightarrow -\infty$)
- unbounded: $x[n] = x[n-1] + x[n-2]$, $n \geq 0$, $x[0] = 1$, $x[1] = 1$ (Fibonacci sequence)



symmetry

| symmetry name | mathematical definition | example |
|----------------|-------------------------|--|
| even | $x(-t) = x(t)$ | $\frac{\sin(\pi Bt)}{\pi t}$ |
| odd | $x(-t) = -x(t)$ | $\sin(2\pi F_0 t)$ |
| real | $x^*(t) = x(t)$ | $u(t)$ |
| imaginary | $x^*(t) = -x(t)$ | $x(t) = \frac{j}{\pi t}$ |
| Hermitian | $x^*(-t) = x(t)$ | $X(F) = \frac{e^{j2\pi FT} - 1}{j2\pi F}$ |
| anti-Hermitian | $x^*(-t) = -x(t)$ | $X(F) = \begin{cases} -1 + j, & F > 0 \\ 0, & F = 0, \\ +1 + j, & F < 0 \end{cases}$ |

summability

absolute sum of $x[n]$

$$A_x = \sum_{n=-\infty}^{\infty} |x[n]|$$

If $A_x < \infty$, then $x[n]$
is absolutely summable

energy of $x[n]$

$$E_x = \sum_{n=-\infty}^{\infty} |x[n]|^2$$

If $E_x < \infty$, then $x[n]$
is an energy signal

power of $x[n]$

$$P_x = \lim_{N \rightarrow \infty} \frac{\sum_{n=-N}^N |x[n]|^2}{2N + 1}$$

If $P_x < \infty$, then $x[n]$
is a power signal

signal classification summary

| attribute | class |
|---------------------|---|
| predictability | deterministic, random |
| repeating structure | periodic, aperiodic |
| support set | finite, semi-infinite, infinite |
| amplitude limits | bounded, unbounded |
| causality | causal, anticausal, non-causal, left-sided, right-sided |
| symmetry | even, odd, Hermitian, anti-Hermitian |
| summability | absolutely summable, energy signal, power signal |

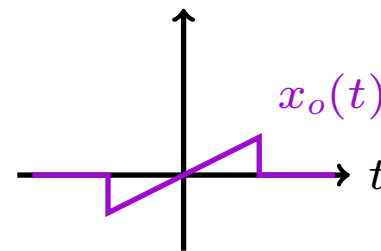
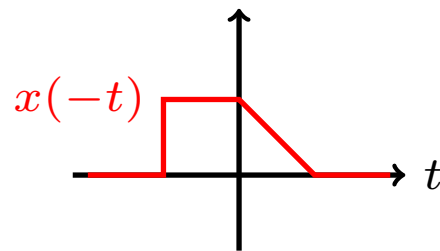
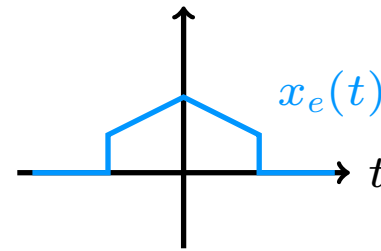
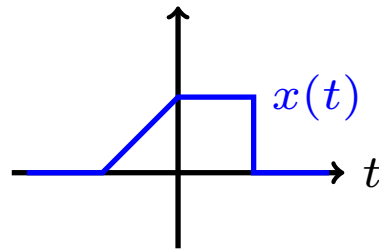
signal decompositions

even & odd

$$x(t) = x_e(t) + x_o(t),$$

$$x_e(t) = \frac{1}{2} [x(t) + x(-t)]$$

$$x_o(t) = \frac{1}{2} [x(t) - x(-t)]$$



real & imaginary

$$x(t) = x_r(t) + jx_i(t),$$

$$x_r(t) = \frac{1}{2} [x(t) + x^*(t)]$$

$$x_i(t) = \frac{1}{2j} [x(t) - x^*(t)]$$

Hermitian & anti-Hermitian

$$x(t) = x_h(t) + jx_a(t),$$

$$x_h(t) = \frac{1}{2} [x(t) + x^*(-t)]$$

$$x_a(t) = \frac{1}{2j} [x(t) - x^*(-t)]$$

four-way decomposition

$$x(t) = x_{re}(t) + x_{ro}(t) + jx_{ie}(t) + jx_{io}(t)$$

$$x_{re}(t) = \frac{1}{4} [x(t) + x(-t) + x^*(t) + x^*(-t)]$$

$$x_{ro}(t) = \frac{1}{4} [x(t) - x(-t) + x^*(t) - x^*(-t)]$$

$$x_{ie}(t) = \frac{1}{4j} [x(t) + x(-t) - x^*(t) - x^*(-t)]$$

$$x_{io}(t) = \frac{1}{4j} [x(t) - x(-t) - x^*(t) + x^*(-t)]$$

assignment

1. What are the dimensions and number of channels of the following signals:

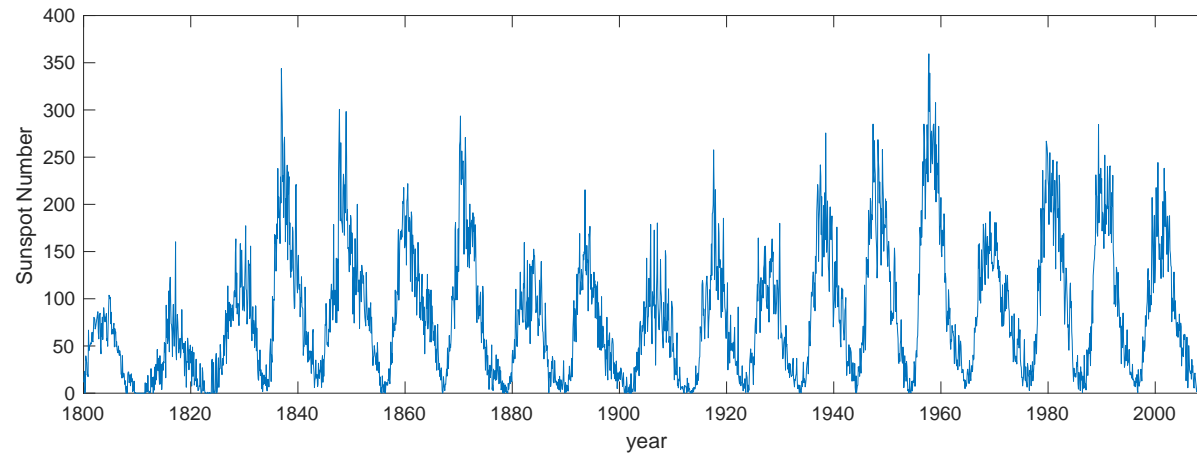
(a) Color video

$$\begin{bmatrix} v_{\text{red}}(x, y, t) \\ v_{\text{green}}(x, y, t) \\ v_{\text{blue}}(x, y, t) \end{bmatrix}$$

(b) ITU 5.1 surround sound

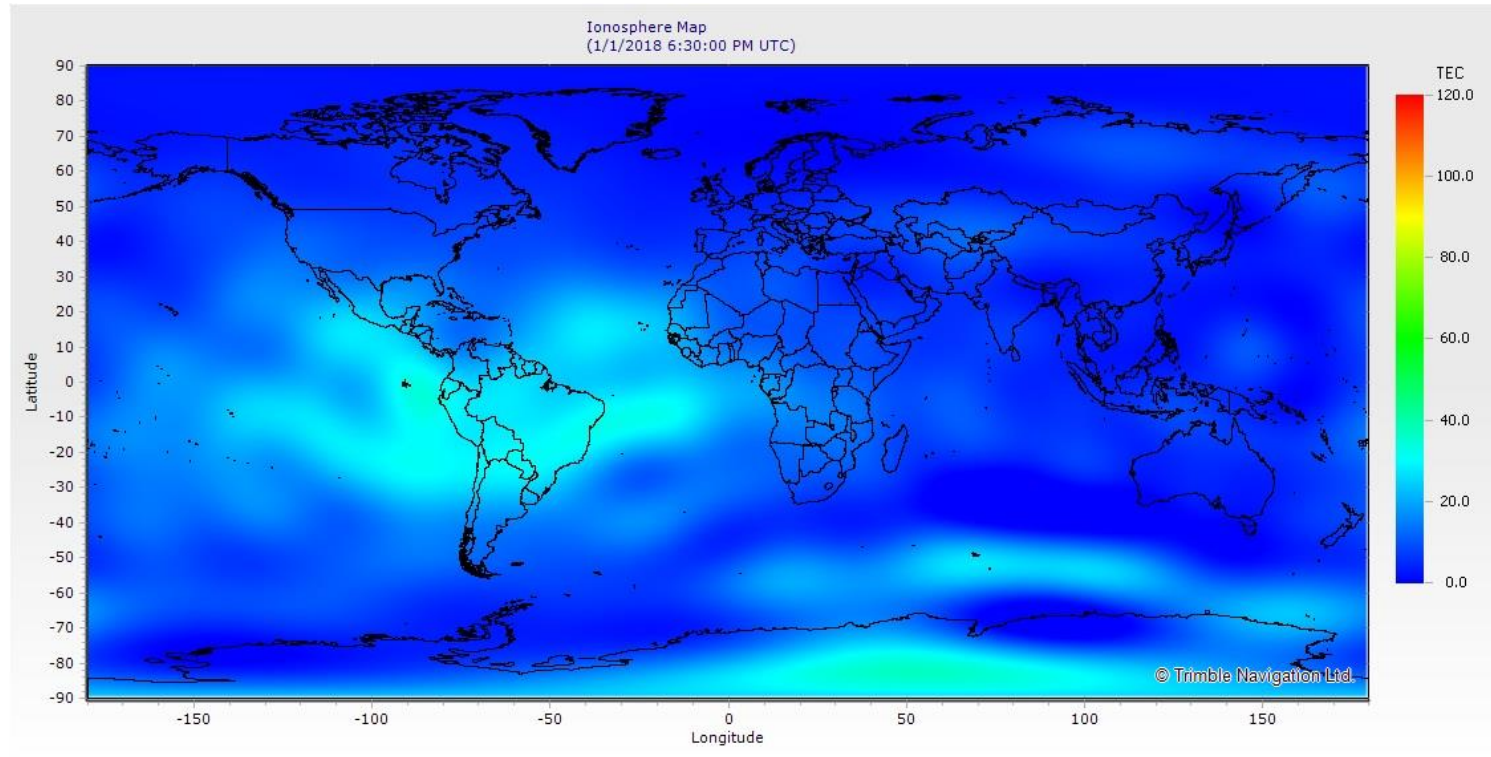
$$\begin{bmatrix} x_{\text{center}}(t) \\ x_{\text{left}}(t) \\ x_{\text{right}}(t) \\ x_{\text{left surround}}(t) \\ x_{\text{right surround}}(t) \\ x_{\text{subwoofer}}(t) \end{bmatrix}$$

2. The plot below shows the number of sunspots observed per year.



Describe the independent (domain) and dependent (range) variables of this signal using the terms “continuous” and “discrete”.

3. The plot below shows the total electron concentration in the Ionosphere at some point in time.



Describe the independent (domain) and dependent (range) variables of this signal using the terms “continuous” and “discrete”.

4. Given $x[n] = 0.9^n u[n]$, sketch the following signals:

(a) $x[n - 10]$

(b) $x[n + 10]$

(c) $x[-n]$

(d) $x[-n + 10]$

(e) $x[-n - 10]$

5. Use the sifting property to simplify: $\cos(2\pi 0.3n)\delta[k + 20] = ?$

6. Use the sifting property to simplify the convolution sum: $x[n] * \delta[n] = \sum_k x[k]\delta[n - k] = ?$

7. Use the sifting property to simplify the convolution sum: $x[n] * \delta[n - m] = \sum_k x[k]\delta[n - m - k] = ?$

8. Let $g[n] = (n + 1)(u[n] - u[n - 4])$ and

$$p[n] = \sum_{k=-\infty}^{\infty} \delta[n - 6k]$$

Sketch a picture of $g[n] * p[n]$ for $-20 \leq n \leq 20$.

9. Let $a = 0.9e^{j2\pi 0.1}$.

(a) Plot the point a on the complex plane. Include the unit circle.

(b) Sketch $x[n] = a^n u[n]$ for $-10 \leq n \leq 10$.

10. Let $a = 0.8899 + j0.6466$.

(a) Plot the point a on the complex plane. Include the unit circle.

(b) Sketch $x[n] = a^n u[n]$ for $-10 \leq n \leq 10$.

11. Prove that $x[n] = a^n u[n]$ is absolutely summable when $|a| < 1$.

12. Let $a = 0.9e^{j2\pi 0.1}$. Compute the energy in $x[n] = a^n u[n]$.

13. $x[n] = \sin(\pi f n) / (\pi n)$ is not absolutely summable. Prove that it is an energy signal.

14. Compute the power in $x[n] = \cos(2\pi \frac{7}{20} n)$.

15. Compute the energy and power of $u[n]$.

16. Use Matlab's `roots` function to calculate the zeros of the polynomial $H(z) = 1 - z^{-1} - z^{-2}$. (Hint: Enter `help roots` at the Matlab command prompt.)

17. Let $x[n] = e^{j2\pi fn}$. Use the definitions on the signal decomposition slides to compute the following:

- $x_e[n]$ (even part)
- $x_o[n]$ (odd part)
- $x_r[n]$ (real part)
- $x_i[n]$ (imaginary part)
- $x_h[n]$ (Hermitian part)
- $x_a[n]$ (anti-Hermitian part)