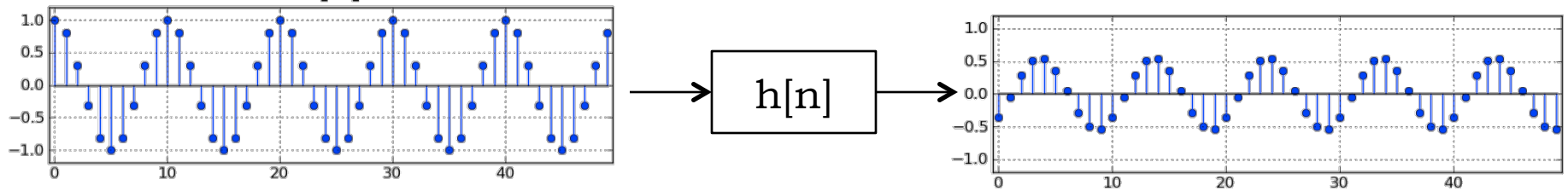




# Sinusoidal Inputs and LTI Systems



A very important property of LTI systems or channels:

If the input  $x[n]$  is a sinusoid of a given amplitude, frequency and phase, the response will be a *sinusoid at the same frequency*, although the amplitude and phase may be altered. The change in amplitude and phase will, in general, depend on the frequency of the input.

# Complex Exponentials as “Eigenfunctions” of LTI System

$$x[n]=e^{j\Omega n} \quad \longrightarrow \quad \boxed{h[.]} \quad \longrightarrow \quad y[n]=H(\Omega)e^{j\Omega n}$$

Eigenfunction: Undergoes only scaling -- by the **frequency response**  $H(\Omega)$  in this case:

$$\begin{aligned} H(\Omega) &\equiv \sum_m h[m]e^{-j\Omega m} \\ &= \sum_m h[m]\cos(\Omega m) - j \sum_m h[m]\sin(\Omega m) \end{aligned}$$

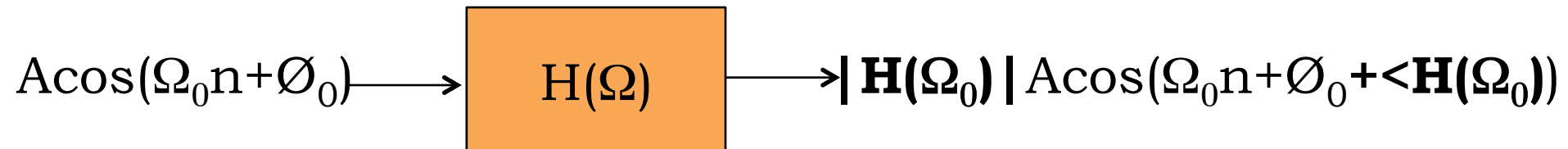
This is an infinite sum in general, but is well behaved if  $h[.]$  is absolutely summable, i.e., if the system is **stable**.

We also call  $H(\Omega)$  the **discrete-time Fourier transform (DTFT)** of the time-domain function  $h[.]$  --- more on the DTFT later.

# From Complex Exponentials to Sinusoids

$$\cos(\Omega n) = (e^{j\Omega n} + e^{-j\Omega n}) / 2$$

So response to a cosine input is:

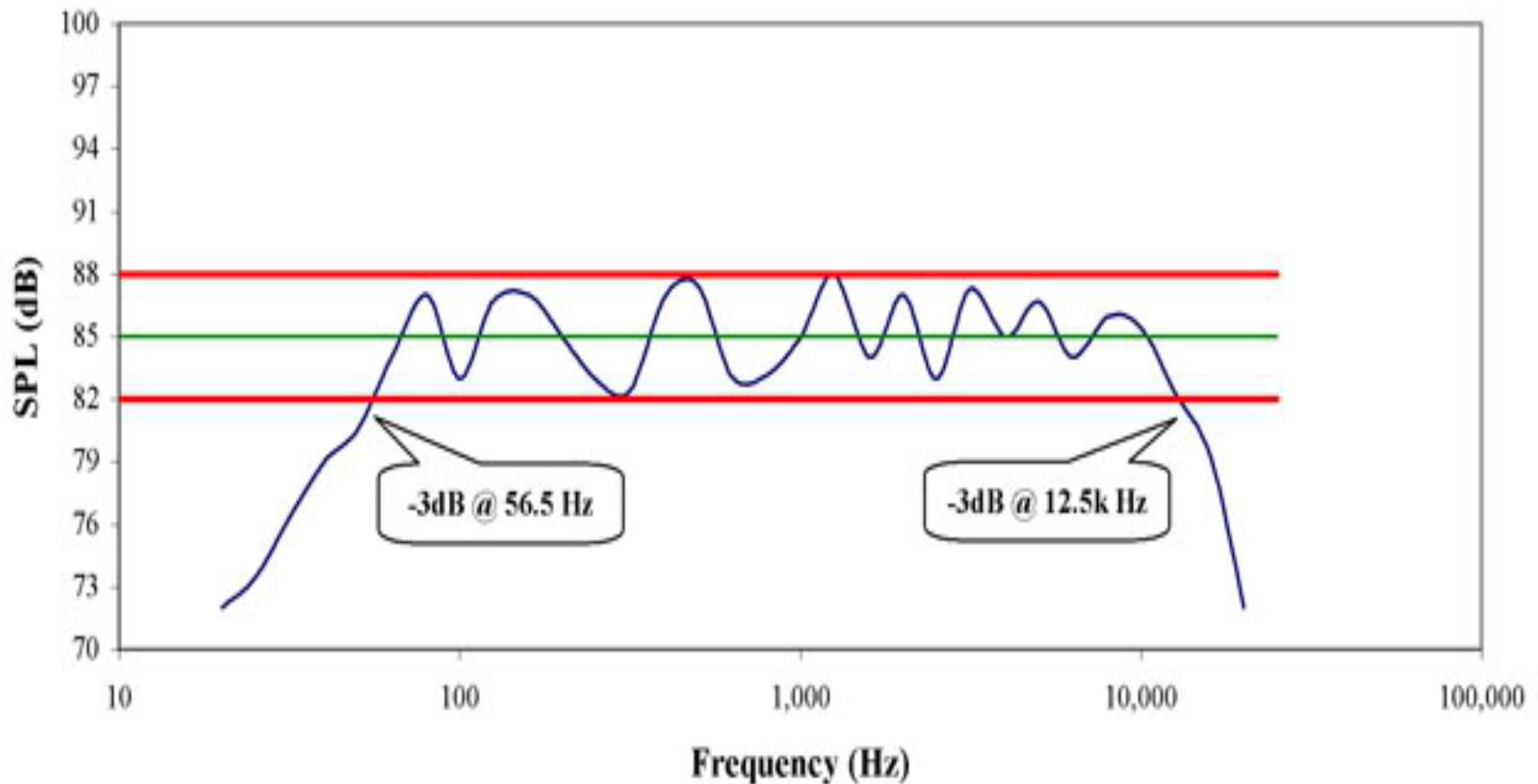


(Recall that we only need vary  $\Omega$  in the interval  $[-\pi, \pi]$ .)

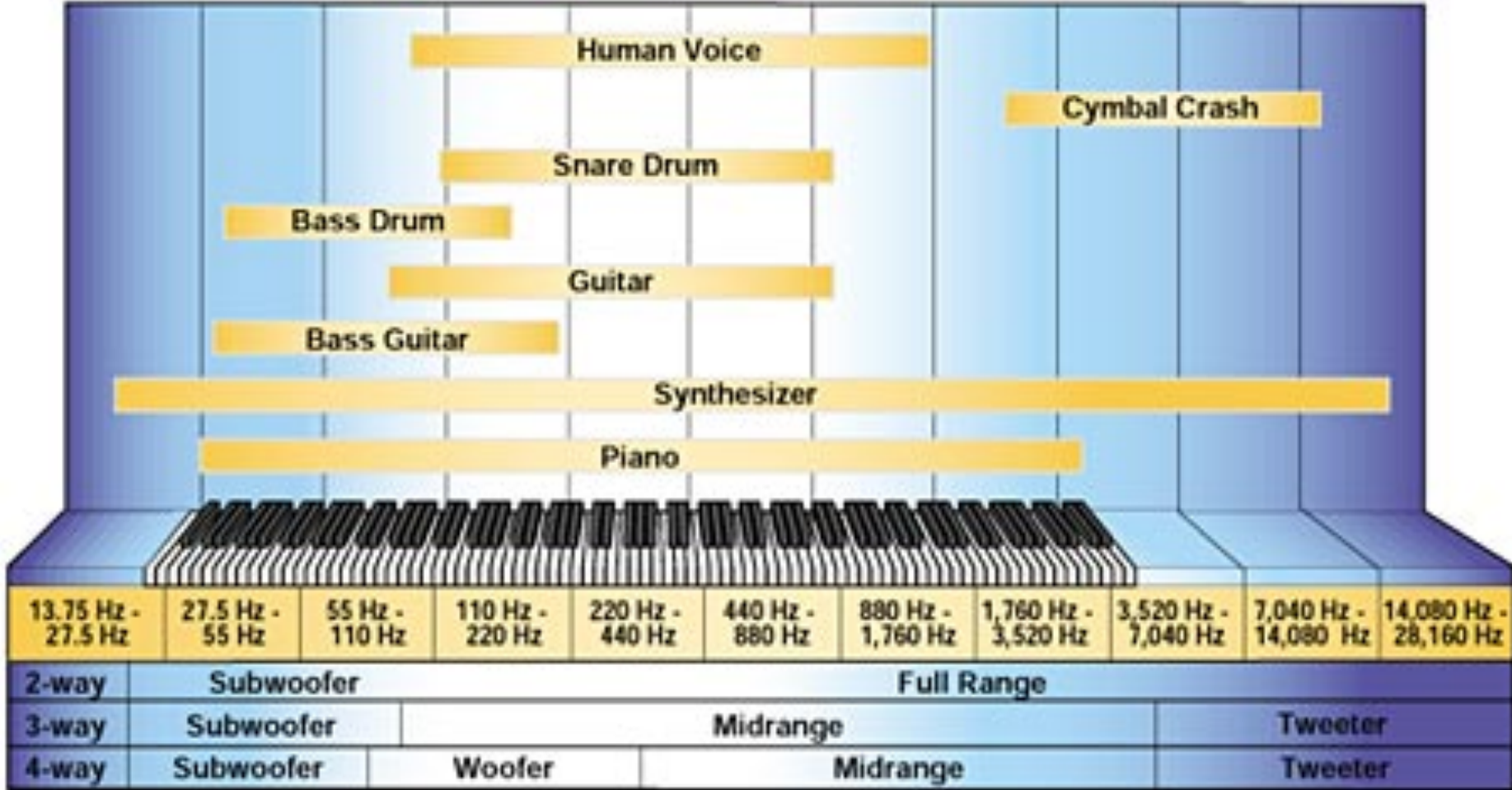
This gives rise to an easy experimental way to determine the frequency response of an LTI system.

# Loudspeaker Frequency Response

**SPL Versus Frequency**  
(Speaker Sensitivity = 85dB)



# Spectral Content of Various Sounds



<http://forum.blu-ray.com/showthread.php?t=150915>

# Connection between CT and DT

The continuous-time (CT) signal

$$x(t) = \cos(\omega t) = \cos(2\pi f t)$$

sampled every  $T$  seconds, i.e., at a sampling frequency of  $f_s = 1/T$ , gives rise to the discrete-time (DT) signal

$$x[n] = x(nT) = \cos(\omega nT) = \cos(\Omega n)$$

So  $\Omega = \omega T$

and  $\Omega = \pi$  corresponds to  $\omega = \pi/T$  or  $f = 1/(2T) = f_s/2$

# Properties of $H(\Omega)$

Repeats periodically on the frequency ( $\Omega$ ) axis, with period  $2\pi$ , because the input  $e^{j\Omega n}$  is the same for  $\Omega$  that differ by integer multiples of  $2\pi$ . So only the interval  $\Omega$  in  $[-\pi, \pi]$  is of interest!



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$\Omega = 0$ , i.e.,  $e^{j\Omega n} = 1$ , corresponds to a constant (or “DC”, which stands for “direct current”, but now just means constant) input, so  $H(0)$  is the “DC gain” of the system, i.e., gain for constant inputs.

$$H(0) = \sum h[m] \quad \text{--- show this from the definition!}$$

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$\Omega = \pi$  or  $-\pi$ , i.e.,  $Ae^{j\Omega n} = (-1)^n A$ , corresponds to the **highest-frequency variation possible** for a discrete-time signal, so  $H(\pi) = H(-\pi)$  is the high-frequency gain of the system.

$$H(\pi) = \sum (-1)^m h[m] \quad \text{--- show from definition!}$$

# Symmetry Properties of $H(\Omega)$

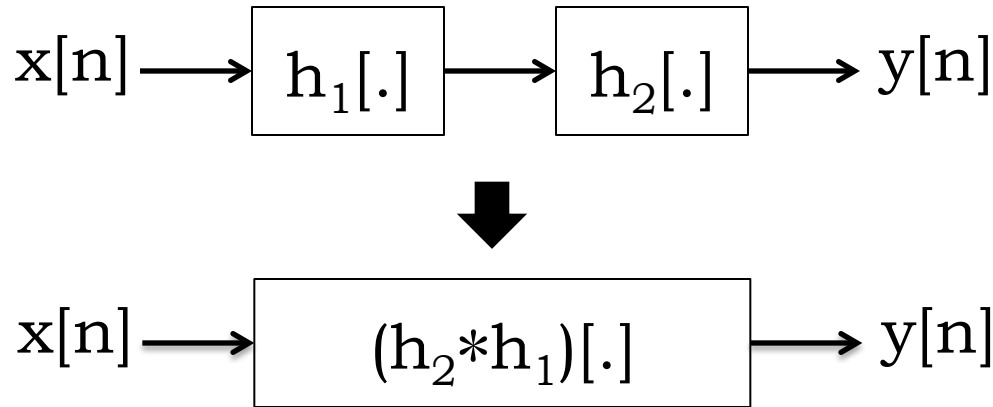
$$\begin{aligned} H(\Omega) &\equiv \sum_m h[m] e^{-j\Omega m} \\ &= \sum_m h[m] \cos(\Omega m) - j \sum_m h[m] \sin(\Omega m) \\ &= C(\Omega) - jS(\Omega) \end{aligned}$$

For real  $h[n]$ :

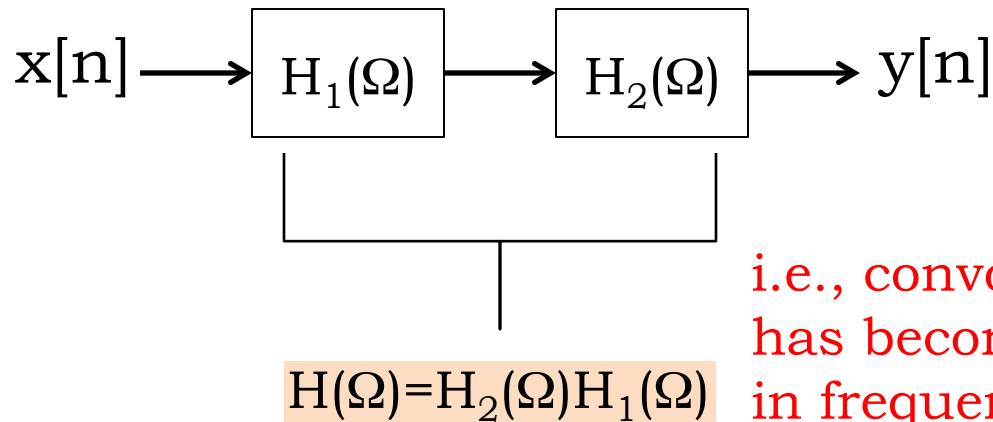
**Real part** of  $H(\Omega)$  & **magnitude** are EVEN functions of  $\Omega$ .  
**Imaginary part** & **phase** are ODD functions of  $\Omega$ .

For real and *even*  $h[n] = h[-n]$ ,  $H(\Omega)$  is purely real.  
For real and *odd*  $h[n] = -h[-n]$ ,  $H(\Omega)$  is purely imaginary.

# Convolution in Time <---> Multiplication in Frequency

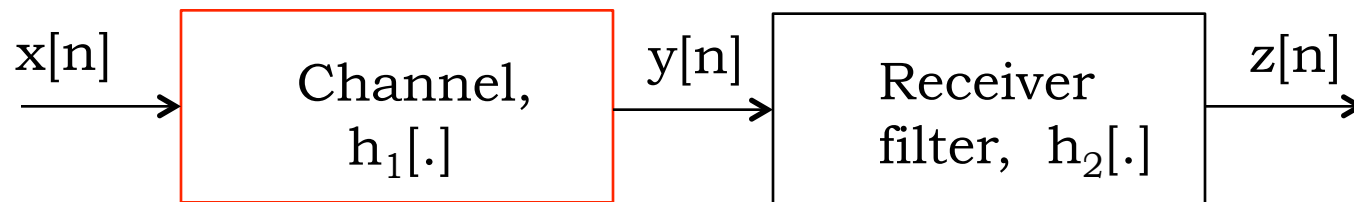


In the frequency domain (i.e., thinking about input-to-output frequency response):



i.e., convolution in time  
has become multiplication  
in frequency!

# Example: “Deconvolving” Output of Channel with Echo



Suppose channel is LTI with

$$h_1[n] = \delta[n] + 0.8\delta[n-1]$$

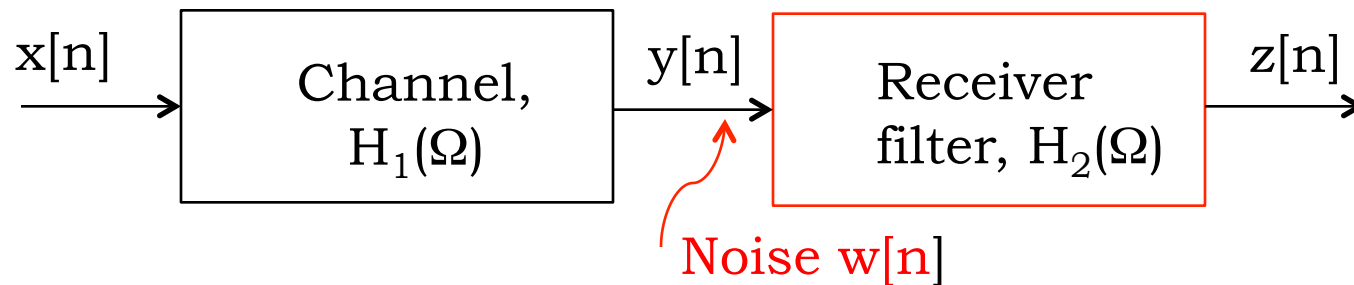
$$H_1(\Omega) = ?? = \sum_m h_1[m] e^{-j\Omega m}$$
$$= 1 + 0.8e^{-j\Omega} = 1 + 0.8\cos(\Omega) - j0.8\sin(\Omega)$$

So:

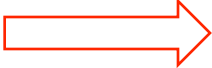
$$|H_1(\Omega)| = [1.64 + 1.6\cos(\Omega)]^{1/2} \quad \text{EVEN function of } \Omega;$$

$$\angle H_1(\Omega) = \arctan [-(0.8\sin(\Omega)) / [1 + 0.8\cos(\Omega)]] \quad \text{ODD}.$$

# A Frequency-Domain view of Deconvolution



Given  $H_1(\Omega)$ , what should  $H_2(\Omega)$  be, to get  $z[n]=x[n]$ ?

  $H_2(\Omega) = 1 / H_1(\Omega)$       “Inverse filter”

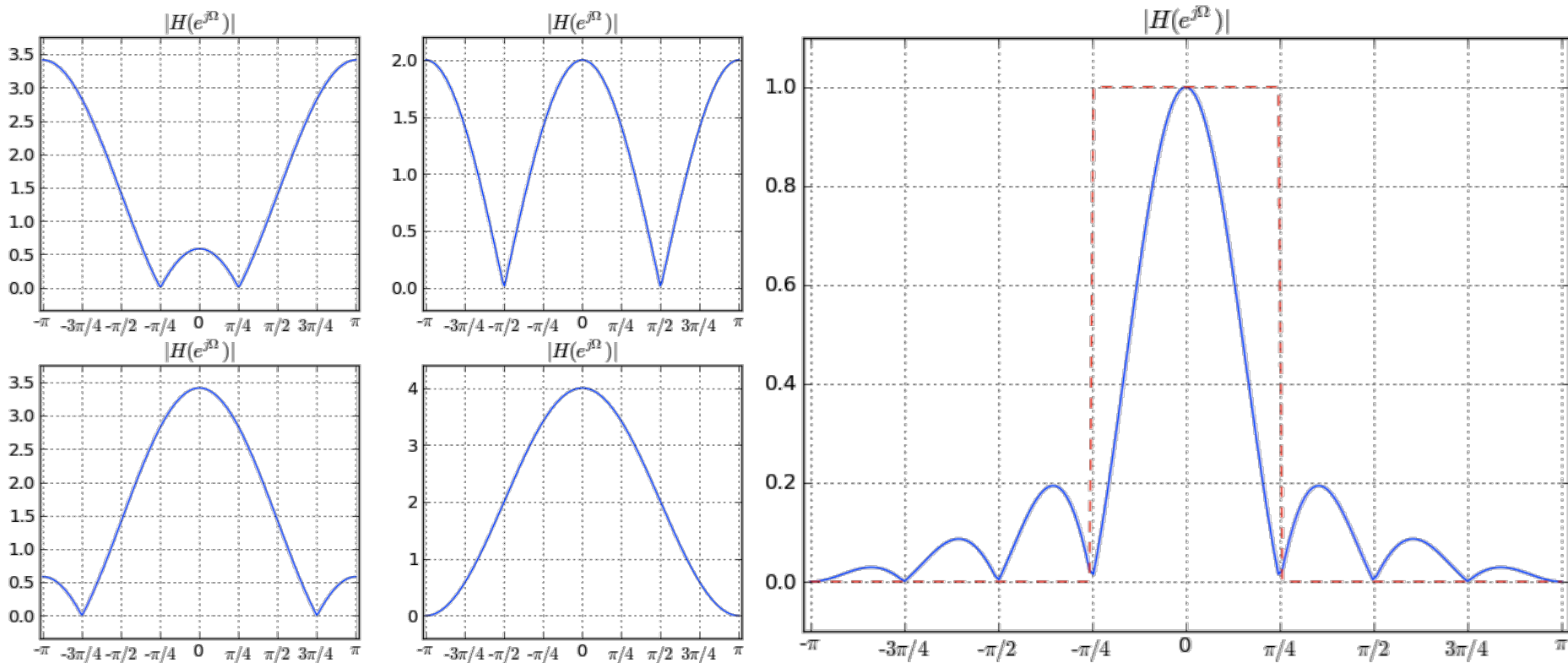
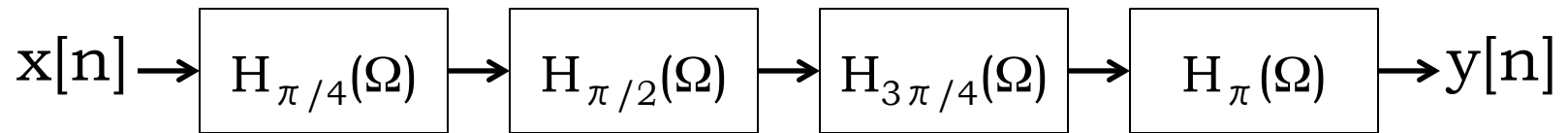
$$= (1 / |H_1(\Omega)|) \cdot \exp\{-j\angle H_1(\Omega)\}$$

Inverse filter at receiver does **very badly** in the presence of noise that adds to  $y[n]$ :

filter has high gain for noise precisely at frequencies where channel gain  $|H_1(\Omega)|$  is low (and channel output is weak)!

# A 10-cent Low-pass Filter

Suppose we wanted a low-pass filter with a cutoff frequency of  $\pi/4$ ?

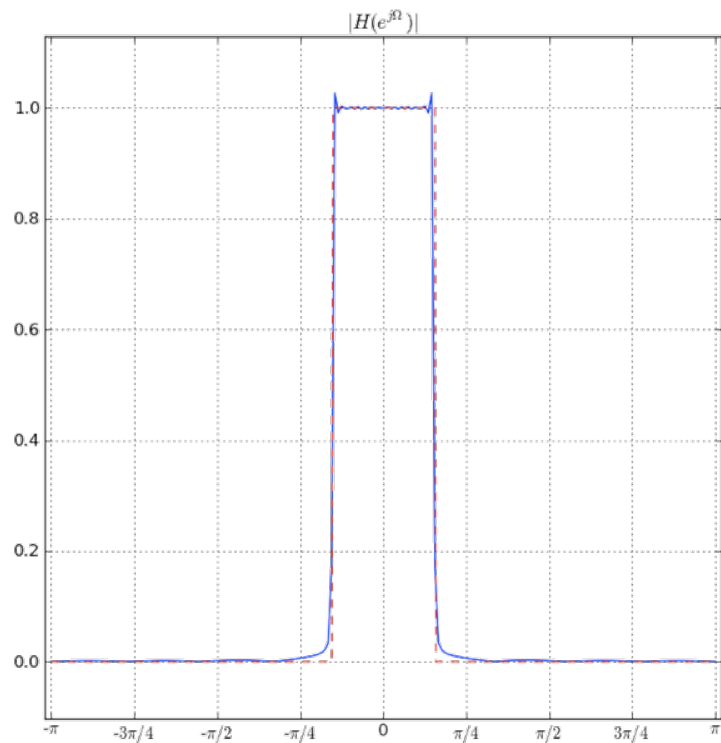
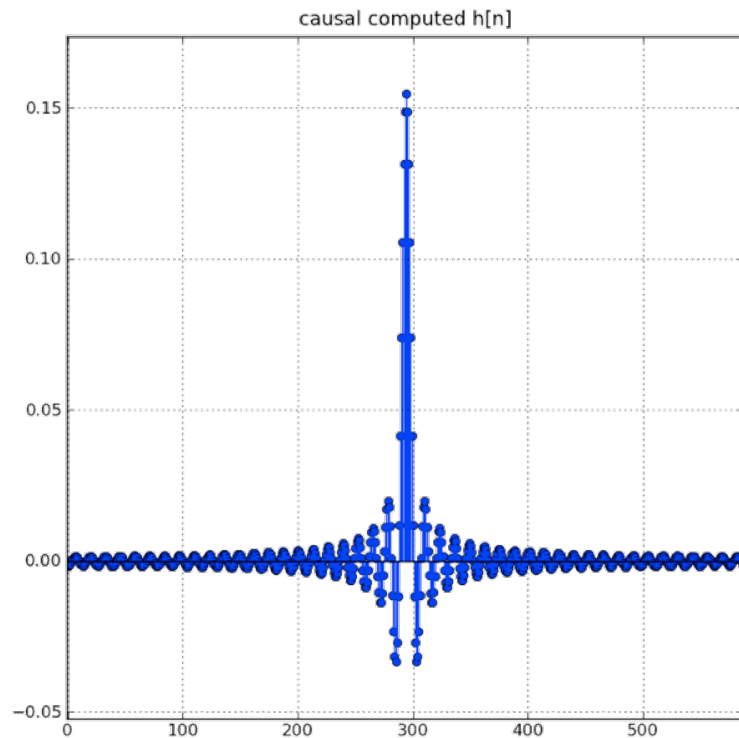


# To Get a Filter Section with a Specified Zero-Pair in $H(\Omega)$

- Let  $h[0] = h[2] = 1$ ,  $h[1] = \mu$ , all other  $h[n] = 0$
- Then  $H(\Omega) = 1 + \mu e^{-j\Omega} + e^{-j2\Omega} = e^{-j\Omega} (\mu + 2\cos(\Omega))$
- So  $|H(\Omega)| = |\mu + 2\cos(\Omega)|$ , with zeros at  
 $\pm \arccos(-\mu/2)$



# The \$4.99 version of a Low-pass Filter, $h[n]$ and $H(\Omega)$

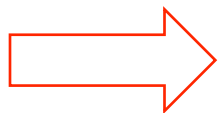


# Determining $h[n]$ from $H(\Omega)$

$$H(\Omega) = \sum_m h[m] e^{-j\Omega m}$$

Multiply both sides by  $e^{j\Omega n}$  and integrate over a (contiguous)  $2\pi$  interval. Only one term survives!

$$\begin{aligned} \int_{\langle 2\pi \rangle} H(\Omega) e^{j\Omega n} d\Omega &= \int_{\langle 2\pi \rangle} \sum_m h[m] e^{-j\Omega(m-n)} d\Omega \\ &= 2\pi \cdot h[n] \end{aligned}$$



$$h[n] = \frac{1}{2\pi} \int_{\langle 2\pi \rangle} H(\Omega) e^{j\Omega n} d\Omega$$

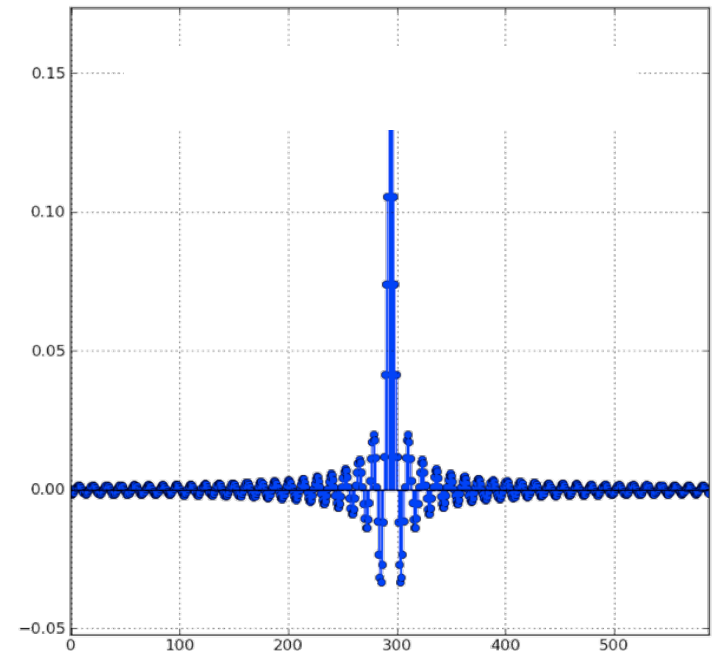
# Design **ideal lowpass filter** with cutoff frequency $\Omega_c$ and $H(\Omega)=1$ in passband

$$h[n] = \frac{1}{2\pi} \int_{\langle 2\pi \rangle} H(\Omega) e^{j\Omega n} d\Omega$$

$$= \frac{1}{2\pi} \int_{-\Omega_c}^{\Omega_c} 1 \cdot e^{j\Omega n} d\Omega$$

$$= \frac{\sin(\Omega_c n)}{\pi n}, \quad n \neq 0$$

$$= \Omega_c / \pi, \quad n = 0$$



**DT “sinc” function**  
(extends to  $\pm\infty$  in time,  
falls off only as  $1/n$ )

# Exercise: Frequency response of $h[n-D]$

Given an LTI system with unit sample response  $h[n]$  and associated frequency response  $H(\Omega)$ ,

determine the frequency response  $H_D(\Omega)$  of an LTI system whose unit sample response is

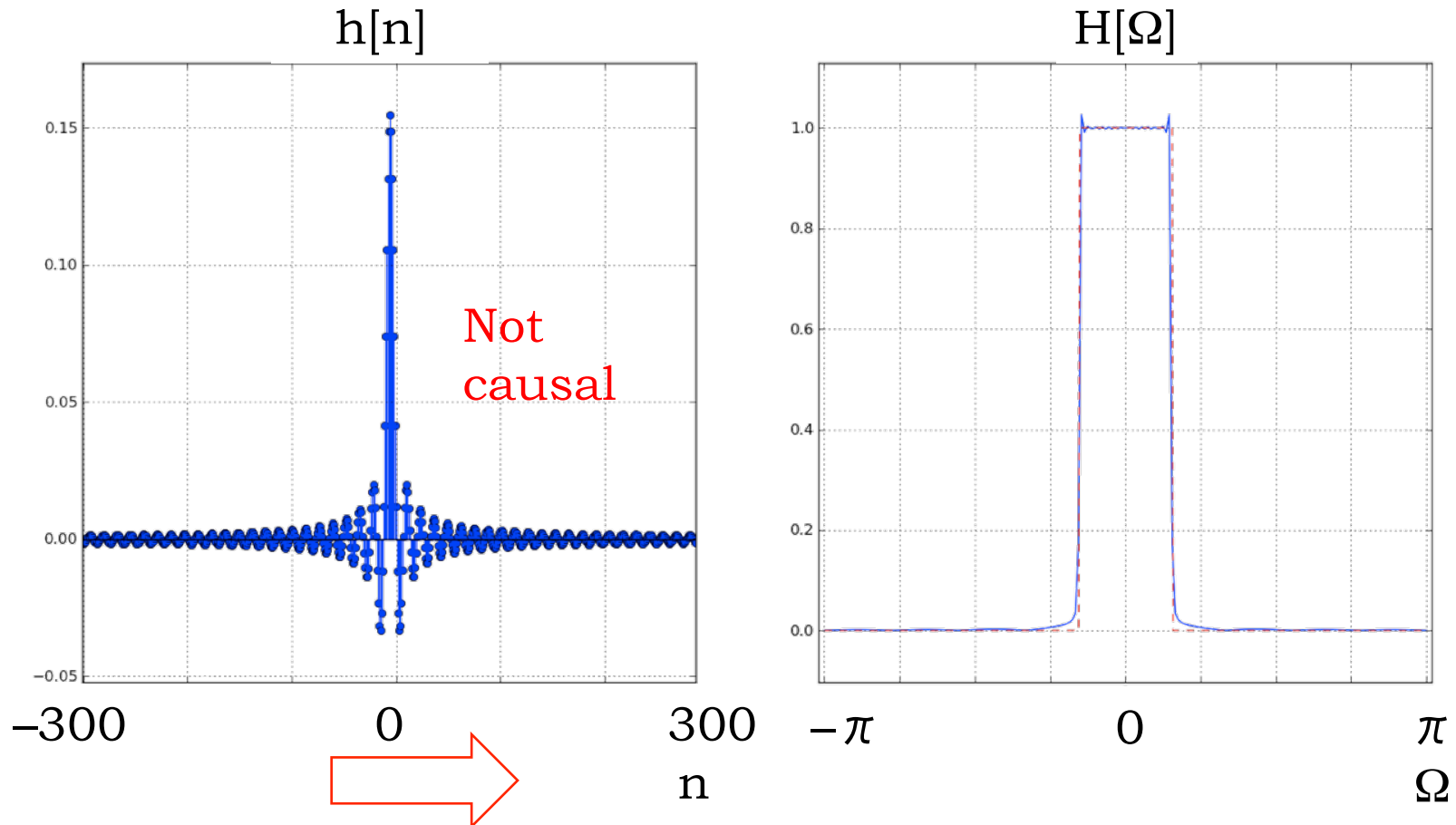
$$h_D[n] = h[n-D].$$

**Answer:**  $H_D(\Omega) = \exp\{-j\Omega D\} \cdot H(\Omega)$

so :  $|H_D(\Omega)| = |H(\Omega)|$ , i.e., **magnitude unchanged**

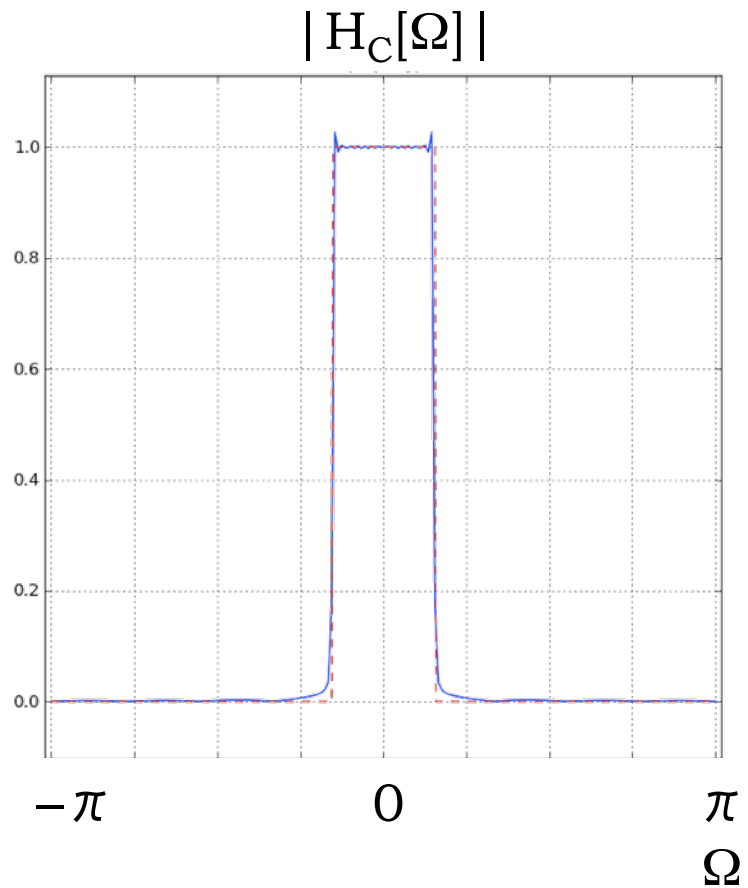
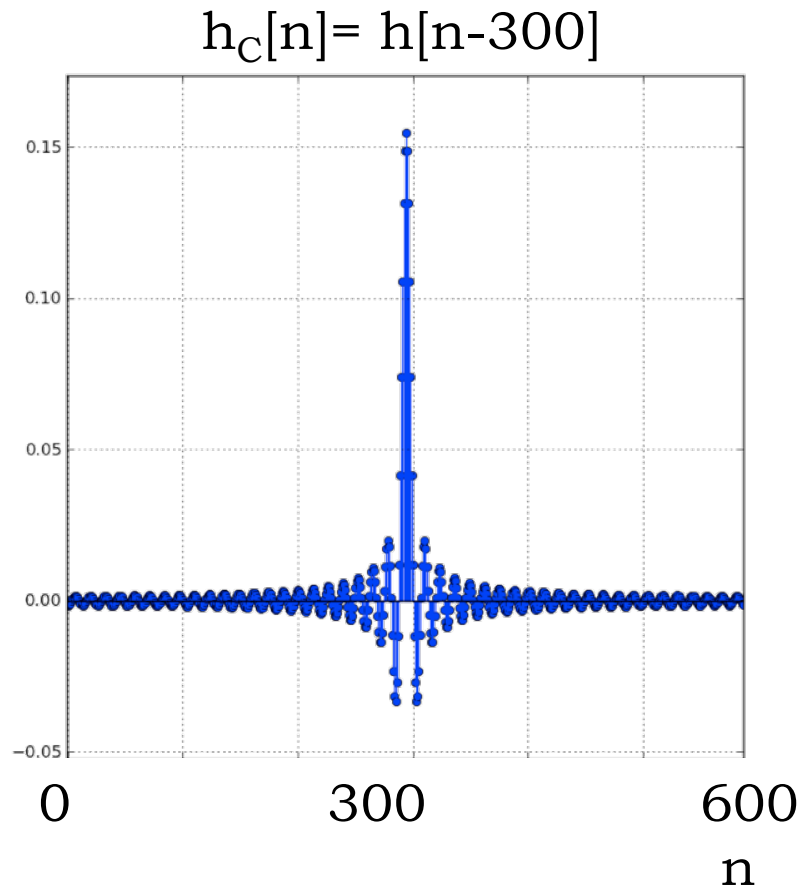
$\angle H_D(\Omega) = -\Omega D + \angle H(\Omega)$ , i.e., **linear phase term added**

# e.g.: Approximating an ideal lowpass filter



Idea: shift  $h[n]$  right to get causal LTI system.  
Will the result still be a lowpass filter?

# Causal approximation to ideal lowpass filter



Determine  $\angle H_C(\Omega)$

# DT Fourier Transform (DTFT) for Spectral Representation of General $x[n]$

If we can write

$$h[n] = \frac{1}{2\pi} \int_{\langle 2\pi \rangle} H(\Omega) e^{j\Omega n} d\Omega \quad \text{where} \quad H(\Omega) = \sum_n h[n] e^{-j\Omega n}$$

then we can write

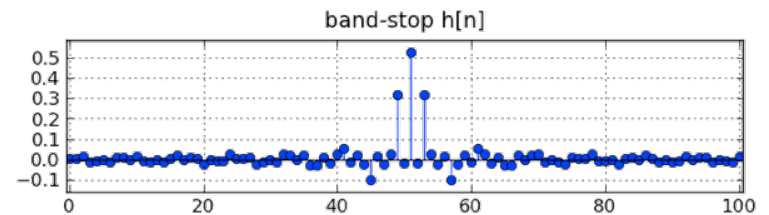
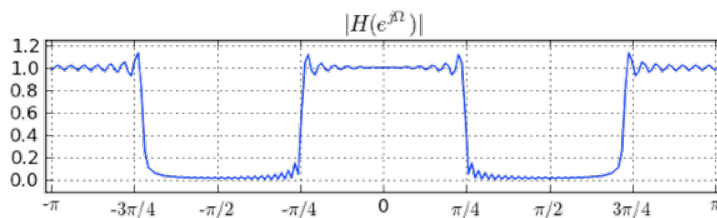
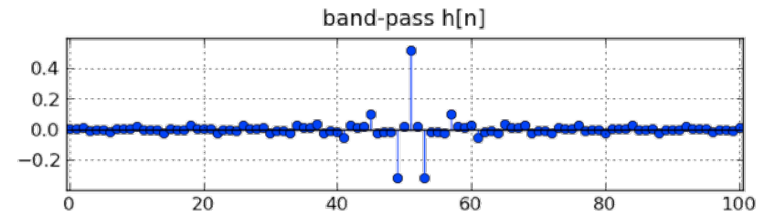
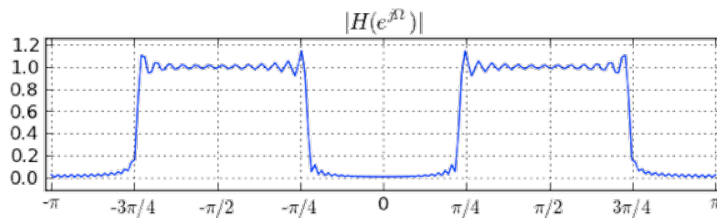
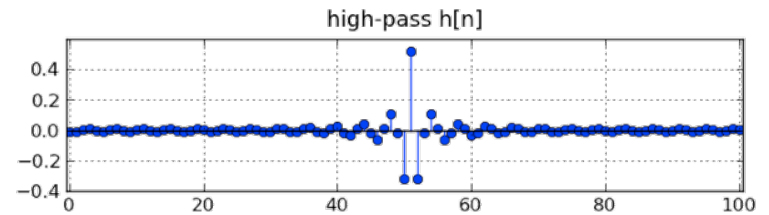
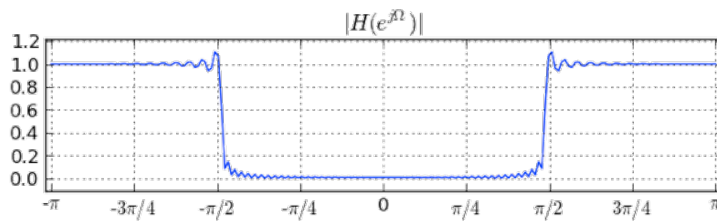
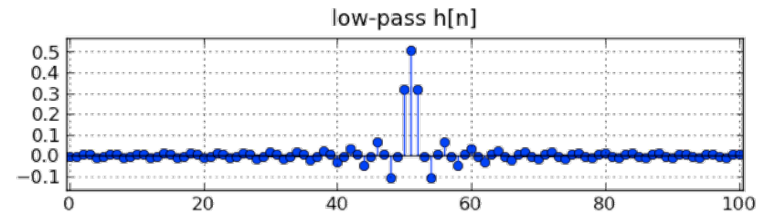
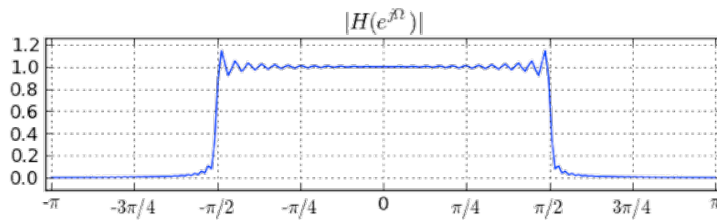
Any contiguous interval of length  $2\pi$

$$x[n] = \frac{1}{2\pi} \int_{\langle 2\pi \rangle} X(\Omega) e^{j\Omega n} d\Omega \quad \text{where} \quad X(\Omega) = \sum_n x[n] e^{-j\Omega n}$$

This Fourier representation expresses  $x[n]$  as a weighted combination of  $e^{j\Omega n}$  for **all**  $\Omega$  in  $[-\pi, \pi]$ .

$X(\Omega_0)d\Omega$  is the **spectral content** of  $x[n]$  in the frequency interval  $[\Omega_0, \Omega_0 + d\Omega]$

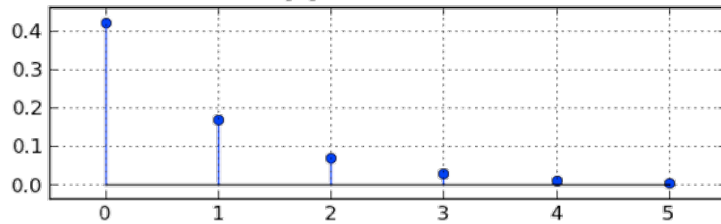
# Useful Filters



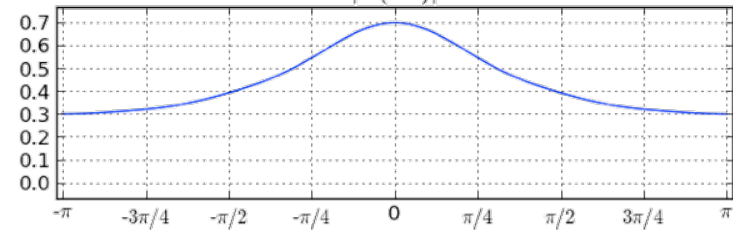


# Frequency Response of Channels

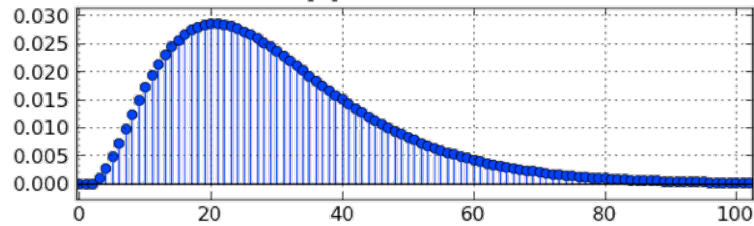
$h[n]$  for fast channel



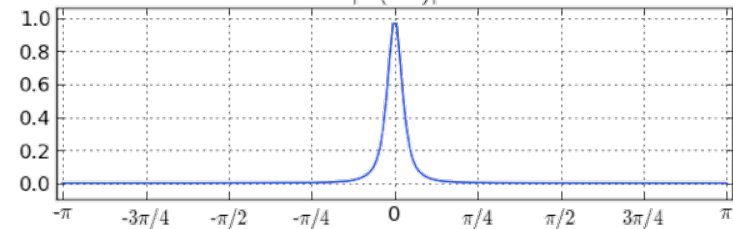
$|H(e^{j\Omega})|$



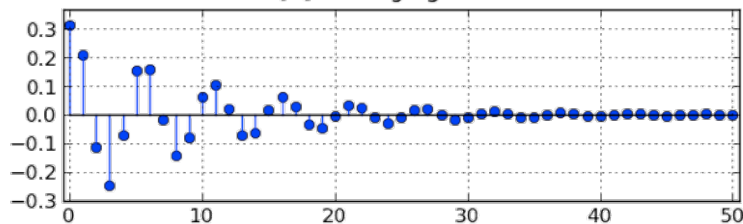
$h[n]$  for slow channel



$|H(e^{j\Omega})|$



$h[n]$  for ringing channel



$|H(e^{j\Omega})|$

