EE123

Digital Signal Processing

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Today

- Last time:
  - DTFT - Ch 2
- Today:
  - Continue DTFT
  - Z-Transform briefly!
  - Ch. 3

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Properties of the DTFT cont.

Time-Reversal

$$x[n] \leftrightarrow X(e^{i\omega})$$

$$x[-n] \leftrightarrow X(e^{-i\omega})$$

$$= X^*(e^{j\omega}) \quad \text{if } x[n] \in \mathcal{R}eal$$

If x[n] = x[-n] and x[n] is real, then:

$$X(e^{j\omega}) = X^*(e^{j\omega})$$

$$\rightarrow X(e^{j\omega}) \in \mathcal{R}eal$$

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Q: Suppose:

$$x[n] \leftrightarrow X(e^{j\omega})$$

$$? \leftrightarrow \mathcal{R}e\left\{X(e^{j\omega})\right\}$$

A: Decompose x[n] to even and odd functions

$$x[n] = x_e[n] + x_o[n]$$

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

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

$$\boxed{x_e[n]} + x_o[n] \rightarrow \mathcal{R}e\left\{X(e^{j\omega})\right\} + j\mathcal{I}m\left\{X(e^{j\omega})\right\}$$

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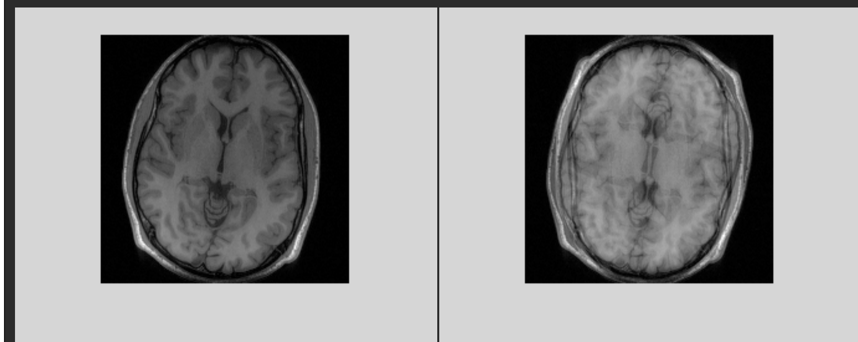
Oops!



Properties of the DTFT cont.

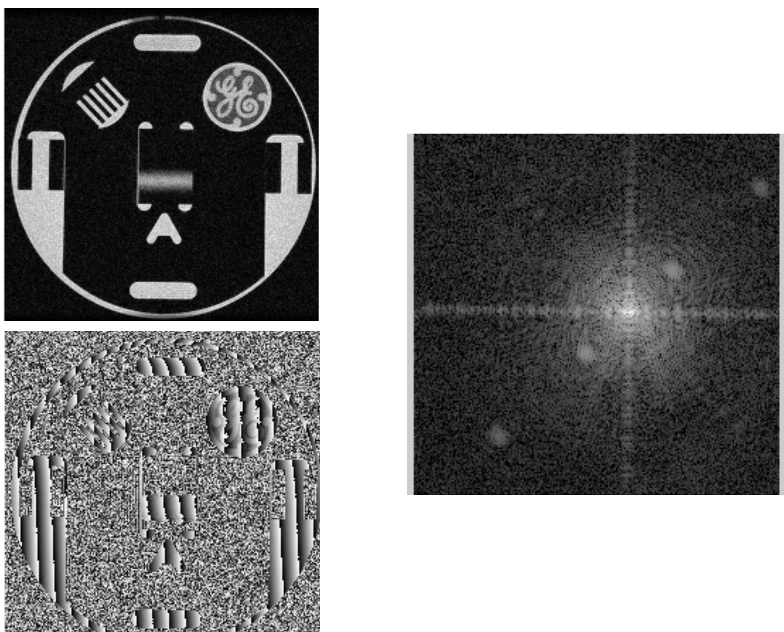
Time-Freq Shifting/modulation:

$$x[n] \quad \leftrightarrow \quad X(e^{j\omega})$$

Good for MRI! Why

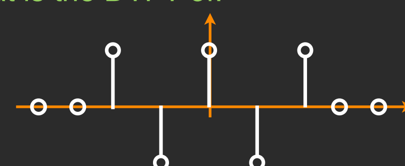
$$\boxed{x[n-n_d] \quad \leftrightarrow \quad e^{-j\omega n_d} X(e^{j\omega})}$$

$$e^{j\omega_0 n} x[n] \quad \leftrightarrow \quad X(e^{j(\omega-\omega_o)})$$

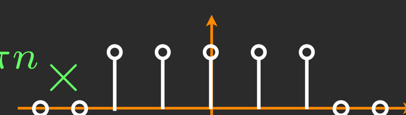


Example 2

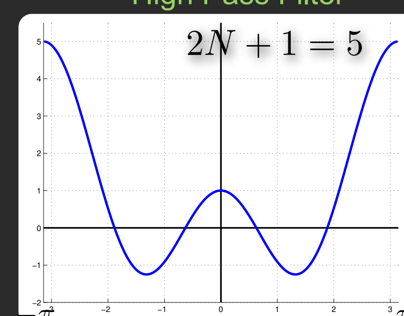
What is the DTFT of:



$e^{j\pi n} \times$



High Pass Filter



See 2.9 for more properties

Frequency Response of LTI Systems

Check response to a pure frequency:

$$e^{j\omega_0 n} \longrightarrow \boxed{\text{LTI}} \longrightarrow y[n]$$

$$\begin{aligned} y[n] &= \sum_{k=-\infty}^{\infty} h[k] e^{j\omega_0 (n-k)} \\ &= \underbrace{\left(\sum_{k=-\infty}^{\infty} h[k] e^{-j\omega_0 k} \right)}_{H\left(e^{j\omega}\right)\big|_{\omega=\omega_0}} e^{j\omega_0 n} \end{aligned}$$

Frequency Response of LTI Systems

Check response to a pure frequency:

$$e^{j\omega_0 n} \longrightarrow \boxed{\text{LTI}} \longrightarrow y[n]$$

$$H(e^{j\omega}) = \mathrm{DTFT}\{h[n]\}$$

$$y[n] = H\left(e^{j\omega}\right)\big|_{\omega=\omega_0} e^{j\omega_0 n}$$

Output is the same pure frequency, scaled and phase-shifted!

$\boxed{e^{j\omega_0 n} \text{ is an eigen function of LTI systems}}$

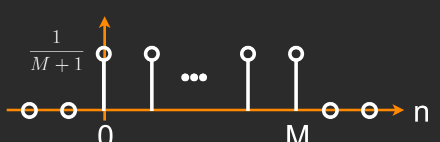
Recall eigen vectors satisfy: $A\nu = \lambda\nu$

Example 3

Frequency response of a causal moving average filter

$$y[n] = \frac{x[n-M] + \cdots + x[n]}{M+1}$$

Q: What type of filter is it? A: Low-Pass



$$h[n] = \frac{1}{M+1} w[n - \frac{M}{2}]$$

Example 3 Cont.

Frequency response of a causal moving average filter

$$h[n] = \frac{1}{M+1} w[n - \frac{M}{2}]$$

Same as example 1, only: Shifted by N, divided by M+1, M=2N

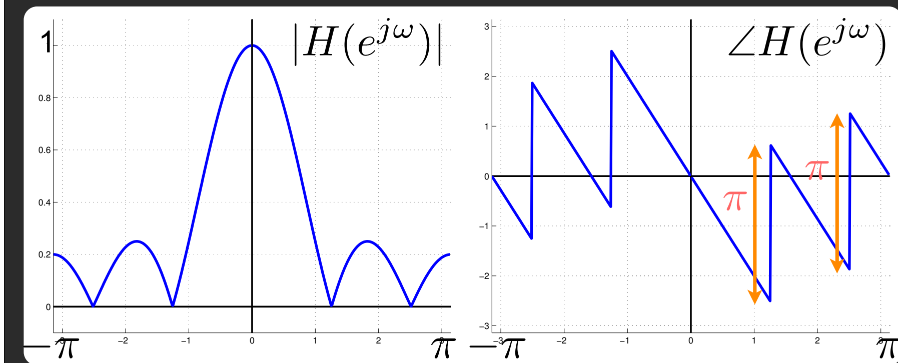
$$H(e^{j\omega}) = \frac{e^{-j\omega\frac{M}{2}}}{M+1} \cdot \frac{\sin\left(\left(\frac{M}{2} + \frac{1}{2}\right)\omega\right)}{\sin\left(\frac{\omega}{2}\right)}$$

Example 3 Cont.

Frequency response of a causal moving average filter

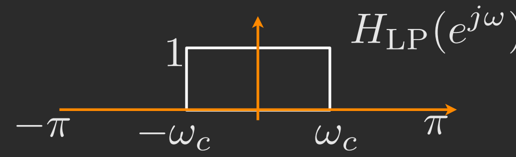
$$H(e^{j\omega}) = \frac{e^{-j\omega\frac{M}{2}}}{M+1} \cdot \frac{\sin\left((\frac{M}{2}+1)\omega\right)}{\sin(\frac{\omega}{2})}$$

Not a sinc!



Example 4:

Impulse Response of an Ideal Low-Pass Filter



$$\begin{aligned} h_{\mathrm{LP}}[n] &= \frac{1}{2\pi}\int_{-\pi}^{\pi} H_{\mathrm{LP}}(e^{jw})e^{j\omega n}d\omega \\ &= \frac{1}{2\pi}\int_{-\omega_c}^{\omega_c} e^{j\omega n}d\omega \end{aligned}$$

Example 4

Impulse Response of an Ideal Low-Pass Filter

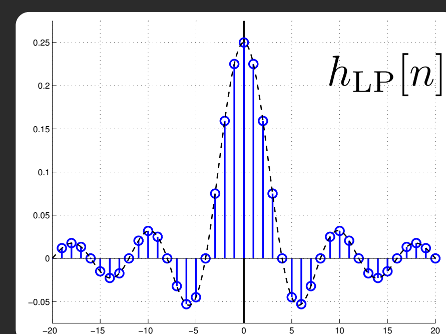
$$\begin{aligned} h_{\mathrm{LP}}[n] &= \frac{1}{2\pi}\int_{-\pi}^{\pi} H_{\mathrm{LP}}(e^{jw})e^{j\omega n}d\omega \\ &= \frac{1}{2\pi}\int_{-\omega_c}^{\omega_c} e^{j\omega n}d\omega \\ &= \frac{1}{2\pi j n}\boxed{e^{j\omega n}\Big|_{-\omega_c}^{\omega_c}} = 2j\sin(w_c n) \\ &= \frac{\sin(w_c n)}{\pi n} \end{aligned}$$

Example 4

Impulse Response of an Ideal Low-Pass Filter

$$h_{\mathrm{LP}}[n] = \frac{\sin(w_c n)}{\pi n}$$

sampled "sinc"



Non causal! <u>Truncate</u> and <u>shift right</u> to make causal

Example 4

Impulse Response of an Ideal Low-Pass Filter

Non causal! Truncate and shift right to make causal

How does it changes the frequency response?

Truncation:

$$\tilde{h}_{\mathrm{LP}}[n] = w_N[n] \cdot h_{\mathrm{LP}}[n]$$

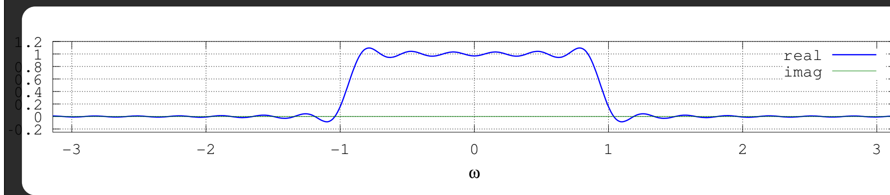
property 2.9.7:

$$\tilde{H}_{\mathrm{LP}}(e^{j\omega}) = \frac{1}{2\pi}\int_{-\pi}^{\pi} H_{\mathrm{LP}}(e^{j\theta})W(e^{j(\omega-\theta)})d\theta$$

Periodic convolution

Example 4

We get "smearing" of the frequency response
We get rippling



The z-Transform

- Used for:
  - –Analysis of LTI systems
  - –Solving difference equations
  - –Determining system stability
  - –Finding frequency response of stable systems

Eigen Functions of LTI Systems

- Consider an LTI system with impulse response h[n]:

- We already showed that $x[n] = e^{j\omega n}$ are eigen-functions
- What if $x[n] = z^n = re^{j\omega n}$

Eigen Functions of LTI Systems

$$y[n] = \sum_{k=-\infty}^{\infty} h[k] z^{n-k}$$

$$= \left(\sum_{k=-\infty}^{\infty} h[k] z^{-k} \right) z^n = H(z) z^n$$

- $x[n] = z^n$ are also eigen-functions of LTI Systems
- H(z) is called a transfer function
- H(z) exists for larger class of h[n] than $H(e^{j\omega})$

The z Transform

$$X(z) = \sum_{n=-\infty}^{\infty} x[n] z^{-n}$$

- Since $z = re^{j\omega}$

$$X(z)|_{z=e^{j\omega}} = \sum_{n=-\infty}^{\infty} x[n] e^{-j\omega n} = \mathcal{DTFT}\{x[n]\}$$

Region of Convergence (ROC)

- The ROC is a set of values of z for which the sum

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

Converges.

Region of Convergence (ROC)

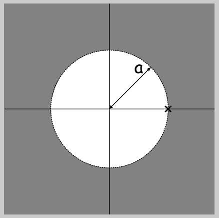
- Example 1: Right-sided sequence $x[n] = a^n u[n]$

$$X(z) = \sum_{n=0}^{\infty} a^n z^{-n} = \sum_{n=0}^{\infty} (az^{-1})^n$$

recall:

$$1 + x + x^2 + \cdots = \frac{1}{1-x}, \text{if} |x| < 1$$

So: $X(z) = \dfrac{1}{1 - az^{-1}}$, $\quad \mathrm{ROC} = \{z : \ |z| > |a|\}$

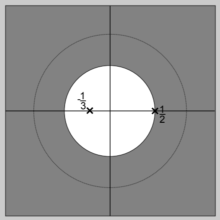


Region of Convergence (ROC)

- Example 2: $x[n] \;=\; \left(\frac{1}{2}\right)^n u[n] + \left(-\frac{1}{3}\right)^n u[n]$

$$X(z) = \frac{1}{1-\frac{1}{2}z^{-1}} + \frac{1}{1+\frac{1}{3}z^{-1}}$$

$$\begin{aligned}\text{ROC} &= \{z: \;\; |z| > \frac{1}{2}\} \;\cap\; \{z: \;\; |z| > \frac{1}{3}\} \\ &= \{z: \;\; |z| > \frac{1}{2}\}\end{aligned}$$



Region of Convergence (ROC)

- Example 3: Left sided sequence $x[n] \;=\; -a^n u[-n-1]$

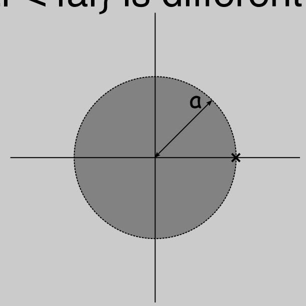
$$X(z) = \sum_{n=-\infty}^{-1} -a^n z^{-n} = \sum_{m=1}^{\infty} -a^{-m} z^m = 1 - \sum_{m=0}^{\infty} (a^{-1}z)^m$$

if $|a^{-1}z| < 1$, *i.e,* $|z| < |a|$ then,

$$\begin{aligned}X(z) &= 1 - \frac{1}{1-a^{-1}z} \\ &= \frac{-a^{-1}z}{1-a^{-1}z} = \frac{1}{1-az^{-1}}\end{aligned}$$

Region of Convergence (ROC)

- Expression is the same as Example 1!
- ROC = {z: $|z| < |a|$} is different



- The z-transform without ROC does not uniquely define a sequence!

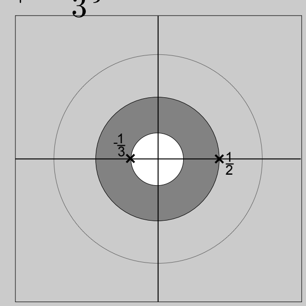
Region of Convergence (ROC)

- Example 4: $x[n] = -\left(\frac{1}{2}\right)^n u[-n-1] + \left(-\frac{1}{3}\right)^n u[n]$

$$X(z) \;=\; \frac{1}{1-\frac{1}{2}z^{-1}} + \frac{1}{1+\frac{1}{3}z^{-1}}$$

Same as example 2

$$\begin{aligned}\text{ROC} &= \{z: \;\; |z| < \frac{1}{2}\} \;\cap\; \{z: \;\; |z| > \frac{1}{3}\} \\ &= \{z: \;\; \frac{1}{3} < |z| < \frac{1}{2}\}\end{aligned}$$



Region of Convergence (ROC)

- Example 5: $x[n] = \left(\frac{1}{2}\right)^n u[n] - \left(-\frac{1}{3}\right)^n u[-n-1]$

$$\begin{aligned} \text{ROC} &= \{z: \ |z| > \frac{1}{2}\} \ \cap \ \{z: \ |z| < \frac{1}{3}\} \\ &= 0 \end{aligned}$$

- Example 6: $x[n] = a^n, \quad \text{two sided } a \neq 0$

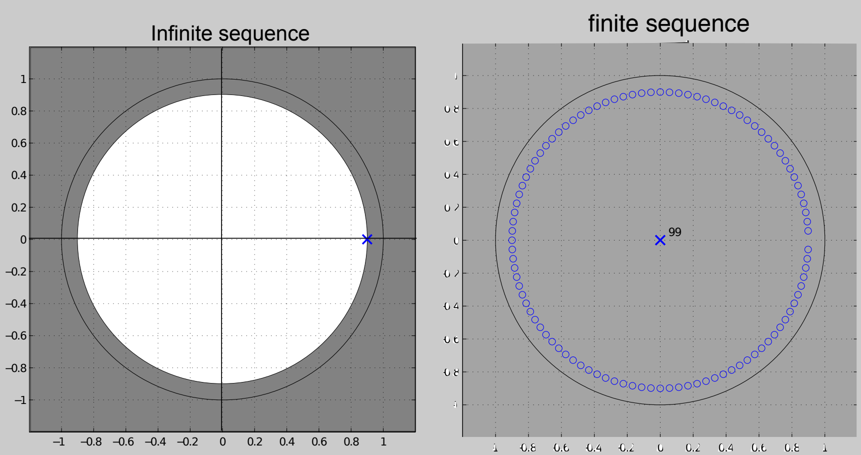
$$\begin{aligned} \text{ROC} &= \{z: \ |z| > a\} \ \cap \ \{z: \ |z| < a\} \\ &= 0 \end{aligned}$$

Region of Convergence (ROC)

- Example 7: Finite sequence $x[n] = a^n u[n] u[-n+M-1]$

$$\begin{aligned} X[z] &= \sum_{n=0}^{M-1} a^n z^{-n} && \text{Finite, always converges} \\ &= \frac{1 - a^M z^{-M}}{1 - a z^{-1}} && \text{Zero cancels pole} \\ &= \prod_{k=1}^{M-1} (1 - a e^{j\frac{2\pi k}{M}} z^{-1}) \\ \text{ROC} &= \{z: \ |z| > 0\} \end{aligned}$$

Region of Convergence (ROC)

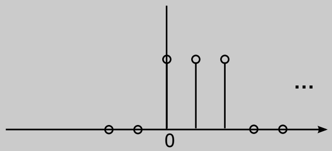


Properties of ROC

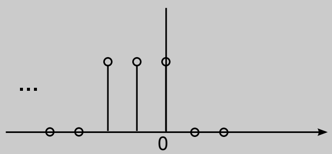
- A ring or a disk in Z-plane, centered at the origin
- DTFT converges iff ROC includes the unit circle
- ROC can't contain poles

Properties of ROC

- For finite duration sequences, ROC is the entire z-plane, except possibly z=0, z=∞



$$X(z) = 1 + z^{-1} + z^{-2} \quad \text{ROC excludes } z = 0$$



$$X(z) = 1 + z^{1} + z^{2} \quad \text{ROC excludes } z = \infty$$

Properties of the ROC

- For right-sided sequences: ROC extends outward from the outermost pole to infinity
  Examples 1,2
- For left-sided: inwards from inner most pole to zero
  Example 3
- For two-sided, ROC is a ring - or do not exist
  Examples 4,5,6

Several Properties of the Z-transform

$$x[n-n_d] \quad \leftrightarrow \quad z^{-n_d}X(z)$$

$$z_0^n x[n] \quad \leftrightarrow \quad X(\tfrac{z}{z_0})$$

$$nx[n] \quad \leftrightarrow \quad -z\frac{dX(z)}{dz}$$

$$x[-n] \quad \leftrightarrow \quad X(z^{-1})$$

$$x[n]*y[n] \quad \leftrightarrow \quad X(z)Y(z)$$

ROC at least ROCx ∩ ROCy

Inversion of the z-Transform

- In general, by contour integration within the ROC

$$x[n] = \frac{1}{2\pi j}\oint_C X(z)z^{n-1}$$

- Ways to avoid it:
  - Inspection (known transforms)
  - Properties of the z-transform
  - Power series expansion
  - Partial fraction expansion
  - Residue theorem

- Most useful is the inverse of rational polynomials

$$X(z) = \frac{B(z)}{A(z)}$$

Why?