Digital Signal Processing- Lecture 8

Topics to be covered:

Sampling of continuous time signal

Sampling of Continuous-Time Signals

- o Introduction
- o Periodic Sampling
- Frequency-Domain Representation of Sampling
- Reconstruction of a Bandlimited Signal from its Samples
- Discrete-Time Processing of Continuous-Time signals

Introduction

Continuous-time signal processing can be implemented through a process of sampling, discrete-time processing, and the subsequent reconstruction of a continuous-time signal.





T: sampling period



Frequency-Domain Representation of Sampling

$$s(t) = \sum_{n=-\infty}^{\infty} \delta(t-nT) \quad \text{T: sample period; } fs=1/\text{T: sample rate} \\ \Omega s=2\pi/\text{T: sample rate} \\ x_s(t) = x_c(t) s(t) = x_c(t) \sum_{n=-\infty}^{\infty} \delta(t-nT) = \sum_{n=-\infty}^{\infty} x_c(nT) \delta(t-nT) \\ x[n] = x_c(t) |_{t=nT} = x_c(nT) \quad s(j\Omega) = \frac{2\pi}{T} \sum_{k=-\infty}^{\infty} \delta(\Omega-k\Omega_s) \\ x_s(j\Omega) = \frac{1}{2\pi} X_c(j\Omega)^* S(j\Omega) = \frac{1}{2\pi} \int_{-\infty}^{\infty} S(j\theta) X_c(j(\Omega-\theta)) d\theta \\ = \frac{1}{2\pi} \int_{-\infty}^{\infty} \frac{2\pi}{T} \sum_{k=-\infty}^{\infty} \delta(\theta-k\Omega_s) X_c(j(\Omega-\theta)) d\theta = \frac{1}{T} \sum_{k=-\infty}^{\infty} \delta(\theta-k\Omega_s) X_c(j(\Omega-\theta)) d\theta \\ = \frac{1}{T} \sum_{k=-\infty}^{\infty} X_c(j(\Omega-k\Omega_s)) \int_{-4-3-2-1-0-1-2-3-4-n}^{x[n]} \int_{-2T-T-0-T-2T}^{x_s(t)} \int_{-2T-T-0}^{x_s(t)} \int_{-2T-T-0-T-2T}^{x_s(t)} \int_{-2T-T-0}^{x_s(t)} \int_{-2T-T-0}^{x_s(t)$$

Representation of $X(e^{jw})$ in terms of $X_s(j\Omega)$, $X_c(j\Omega)$

$$x_{s}(t) = x_{c}(t)s(t) = x_{c}(t)\sum_{n=-\infty}^{\infty}\delta(t-nT) = \sum_{n=-\infty}^{\infty}x_{c}(nT)\delta(t-nT)$$

$$X_{s}(j\Omega) = \int_{-\infty}^{\infty} \sum_{n=-\infty}^{\infty} x_{c}(nT) \delta(t-nT) e^{-j\Omega t} dt$$

$$= \sum_{k=-\infty}^{\infty} x_c (nT) e^{-j\Omega T n} \qquad x[n] = x_c (nT)$$
$$\Omega T = \omega$$

 $\Omega_s = \frac{2\pi}{T}$

$$X(e^{j\omega}) = \sum_{n=-\infty}^{\infty} x_c (nT) e^{-j\omega n} = X(e^{j\Omega T})$$

 $= X_{s}(j\Omega) = \frac{1}{T} \sum_{k=-\infty}^{\infty} X_{c}(j(\Omega - k\Omega_{s}))$

Representation of $X(e^{jw})$ in terms of $X_s(j\Omega)$, $X_c(j\Omega)$

$$X(e^{j\omega}) = X(e^{j\Omega T}) = X_s(j\Omega) = \frac{1}{T} \sum_{k=-\infty}^{\infty} X_c(j(\Omega - k\Omega_s))$$
DTFT Continuous FT

DTFT $\Omega = \omega/T$

$$X(e^{j\omega}) = \frac{1}{T} \sum_{k=-\infty}^{\infty} X_c \left(j \left(\frac{\omega}{T} - \frac{2\pi k}{T} \right) \right)$$

if
$$X_c(j\Omega) = 0$$
, $\Omega \ge \frac{\pi}{T}$

then
$$X(e^{j\omega}) = \frac{1}{T} X_c \left(j \frac{\omega}{T} \right)$$

 $|\omega| < \pi$

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Nyquist Sampling Theorem

• Let $X_{c}(t)$ a bandlimited signal with $Then is uniquely determined by <math>\overline{its}^{0}$ for $|\Omega| \ge \Omega_{N}$ $X_{c}(t)$, if samples , if

$$x[n] = x_c(nT), \quad n = 0, \pm 1, \pm 2, \dots$$

$$\Omega_s = \frac{2\pi}{T} \ge 2\Omega_N$$

• The frequency is commonly referred as the *Nyquist frequency*.

The frequency is called the Nyquist rate. $2\Omega_N$



Reconstruction of a Bandlimited Signal from its Samples



Discrete-Time Processing of Continuous-Time signals

$$x_{c}(t) \xrightarrow{C/D} x[n] \xrightarrow{\text{Discrete-time}} y[n] \xrightarrow{D/C} y_{r}(t)$$

$$x_{c}(t) \xrightarrow{T} H(e^{jw}) \xrightarrow{T} y[n] \xrightarrow{T} y_{r}(t)$$

$$x[n] = x_{c}(nT) \qquad y_{r}(t) = \sum_{n=-\infty}^{\infty} y[n] \frac{\sin(\pi(t-nT)/T)}{\pi(t-nT)/T}$$

$$X(e^{jw}) = Y_{r}(j\Omega) = H_{r}(j\Omega)Y(e^{j\Omega T})$$

$$\frac{1}{T} \sum_{k=-\infty}^{\infty} X_{c} \left(j\left(\frac{w}{T} - \frac{2\pi k}{T}\right)\right) \qquad = \begin{cases} TY(e^{j\Omega T}), \quad |\Omega| < \frac{\pi}{T} \\ 0, \quad other \text{Wise} \end{cases}$$

C/D Converter

Output of C/D Converter

$$x[n] = x_c(nT)$$

$$X\left(e^{jw}\right) = \frac{1}{T} \sum_{k=-\infty}^{\infty} X_c\left(j\left(\frac{w}{T} - \frac{2\pi k}{T}\right)\right)$$

D/C Converter

• Output of D/C Converter

$$y_r(t) = \sum_{n=-\infty}^{\infty} y[n] \frac{\sin(\pi(t-nT)/T)}{\pi(t-nT)/T}$$

$$Y_{r}(j\Omega) = H_{r}(j\Omega)Y(e^{j\Omega T})$$

$$= \begin{cases} TY(e^{j\Omega T}), & |\Omega| < \frac{\pi}{T} \\ 0, & otherwise \end{cases} \quad H_{r}(j\Omega) = \begin{cases} T, & |\Omega| < \frac{\pi}{T} \\ 0, & otherwise \end{cases}$$

Linear Time-Invariant Discrete-Time Systems Discrete-time C/DLTI system D/C $x_c(t)$ x[n] $h[n], H(e^{j\omega})$ y[n] $y_r(t) = y_c(t)$ $Y(e^{jw})$ $H(e^{jw})$ $X(e^{jw})$ $X_{c}(j\Omega)$ $Y_r(j\Omega)$ $H_{\rm eff}(j\Omega) = H_c(j\Omega)$ $Y(e^{jw}) = H(e^{jw})X(e^{jw})$ $$\begin{split} Y_{r}\left(j\Omega\right) &= H_{r}\left(j\Omega\right)H\left(e^{j\Omega T}\right)X\left(e^{j\Omega T}\right) \\ &= H_{r}\left(j\Omega\right)H\left(e^{j\Omega T}\right)\frac{1}{T}\sum_{k=-\infty}^{\infty}X_{c}\left(j\left(\Omega-\frac{2\pi k}{T}\right)\right) \\ &= \begin{cases} H\left(e^{j\Omega T}\right)X_{c}\left(j\Omega\right), & |\Omega| < \frac{\pi}{T} \\ 0, & |\Omega| \ge \frac{\pi}{T} \end{cases} \end{split}$$

Linear and Time-Invariant

- Linear and time-invariant system behavior depends on two factors:
- o First, the discrete-time system must be linear and time invariant.
- Second, the input signal must be bandlimited, and the sampling rate must be high enough to satisfy Nyquist Sampling Theorem.

$$\begin{aligned} \mathbf{Y}_{r}(j\Omega) &= H_{r}(j\Omega)H(e^{j\Omega T})X(e^{j\Omega T}) \\ &= H_{r}(j\Omega)H(e^{j\Omega T})\frac{1}{T}\sum_{k=-\infty}^{\infty}X_{c}\left(j\left(\Omega-\frac{2\pi k}{T}\right)\right) \\ \mathcal{H} X_{c}(j\Omega) &= 0 \text{ for } |\Omega| \geq \pi/T, \quad H_{r}(j\Omega) = \begin{cases} T, & |\Omega| < \frac{\pi}{T} \\ 0, & \text{otherwise} \end{cases} \\ \mathbf{Y}_{r}(j\Omega) &= \begin{cases} H(e^{j\Omega T})X_{c}(j\Omega), & |\Omega| < \frac{\pi}{T} \\ 0, & |\Omega| \geq \frac{\pi}{T} \end{cases} \\ \mathbf{Y}_{r}(j\Omega) &= H_{eff}(j\Omega)X_{c}(j\Omega) \\ H_{eff}(j\Omega) &= \begin{cases} H(e^{j\Omega T}), & |\Omega| < \frac{\pi}{T} \\ 0, & |\Omega| \geq \frac{\pi}{T} \end{cases} \end{aligned}$$

L

Impulse Invariance

Continuous-time

Given: LTI system $h_c(t), H_c(j\Omega)$ $x_c(t)$ $y_c(t)$ Design: $H(e^{jw}) \longleftarrow H_c(j\Omega),$ $h[n] \longleftarrow h_c(nT)$ Discrete-time C/DLTI system D/C $x_c(t)$ x[n]y[n] $h[n], H(e^{j\omega})$ $y_r(t) = y_c(t)$ $X(e^{jw})$ $H(e^{jw})$ $X_{c}(j\Omega)$ $Y(e^{jw})$ $Y_r(j\Omega)$ $H_{\rm eff}(j\Omega) = H_c(j\Omega)$ $H(e^{j\Omega T})$ $\left|\Omega\right| < \frac{\pi}{T}$ $h[n] = Th_c(nT)$ $H_{c}(j\Omega) = H_{eff}(j\Omega) = \left|\Omega\right| \geq \frac{\pi}{T}$ 0, impulse-invariant version of the continuous-time system

Impulse Invariance

 $\Omega_{C} < \pi / T$

Two constraints

2.

$$H\left(e^{j\omega}\right) = H_{c}\left(j\omega/T\right), \quad \left|\omega\right| < \pi$$

T is chosen such that $H_c(j\Omega) = 0, \quad |\Omega| \ge \pi/T$

$$h[n] = Th_c(nT)$$

The discrete-time system is called an impulseinvariant version of the continuous-time system $h[n] = h_c(nT) \implies X(e^{j\omega}) = \frac{1}{T}X_c\left(j\frac{\omega}{T}\right)$ $h[n] = Th_c(nT) \implies X(e^{j\omega}) = X_c\left(j\frac{\omega}{T}\right) = |\omega|$