

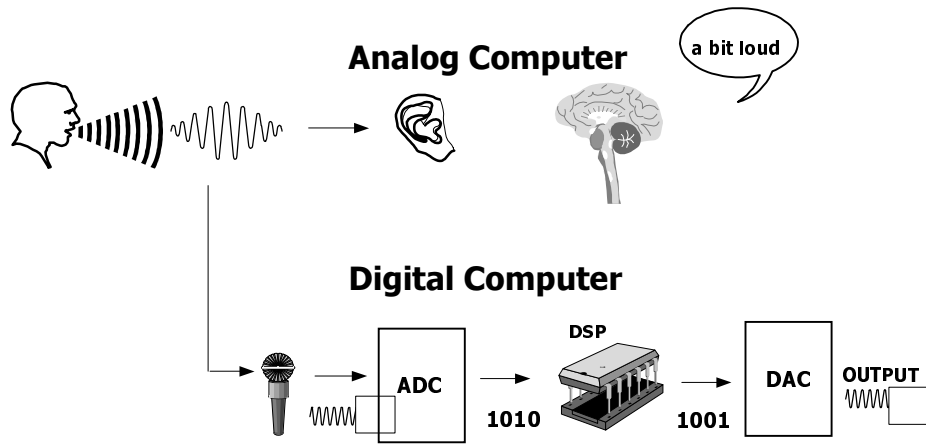
Digital Signal Processing

Dr Yvan Petillot

Section Contents

- Signal processing? ... Was is das?
- Digital signal processors
- Analog to digital signal conversion
- Basic concepts
- Summary

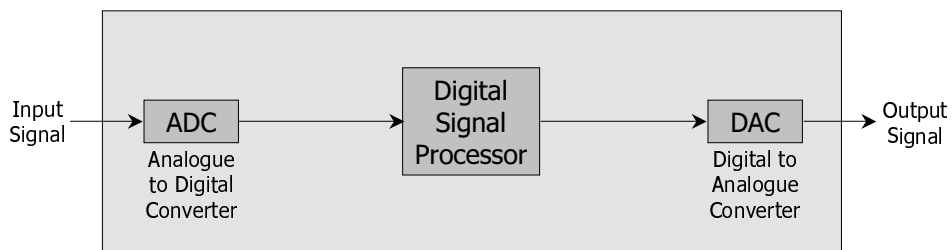
What Is DSP?



Sampling and discretization

What is DSP?

- **Digital Signal Processing** – the processing or manipulation of signals using digital techniques



Sampling and discretization

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What is DSP Used For?

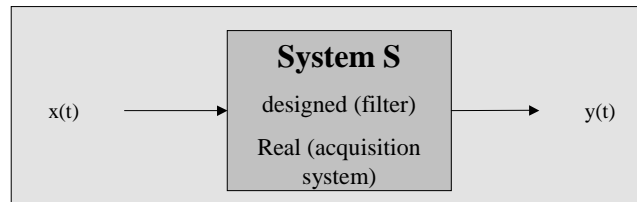


...And much more!

Section Contents

- Continuous Linear Time Invariant (LTI) Systems
- Digitizing the signal
- Sampling and aliasing
- Sampling and Frequency effects
- Summary

Continuous Linear Time Invariant Systems



- **Time Invariance** (also called stationarity)
 - ↳ The system does not evolve through time: same input means same output
 - ↳ Analysis done at a certain time is valid at another
- **Linearity:** $S[ax_1(t) + bx_2(t)] = aS[x_1(t)] + bS[x_2(t)]$

Causality & Stability

Causality

A LTI system is said to be causal if its output at any given time depends only on the input values up to and including that time.

Obvious for any practical system (we cannot predict the future)

Some desirable functions (ideal differentiator) require non-causal functions. Any non-causal function is not realisable and needs to be approximated (ideal filters for example).

Stability

A LTI system is said to be stable if every bounded input gives rise to bounded outputs. Bounding may occur in amplitude or time. A bounded short impulse signal generating an amplitude-bounded continuous oscillation is not bounded.

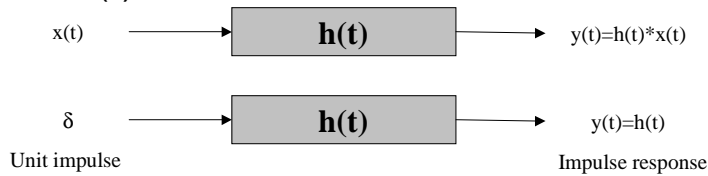
Filters, impulse response and convolution

A continuous LTI is called a linear filter

For an LTI the relation between input and output is *convolution*

$$y(t) = \int_{-\infty}^{+\infty} h(t - \tau)x(\tau)d\tau = h(t) * x(t)$$

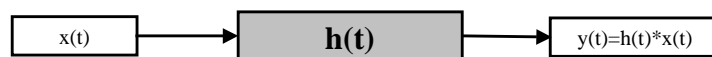
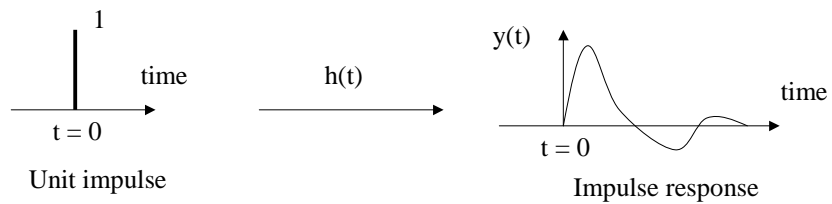
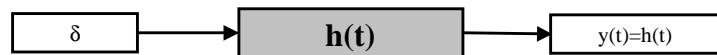
where $h(t)$ is the impulse response of the filter.



Sampling and discretization

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Graphical interpretation



Sampling and discretization

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Convolution theorem

Fourier Transform:

$$X(f) = F[x(t)] = \int_{-\infty}^{+\infty} x(t)e^{-2j\pi ft} dt \quad x(t) = \int_{-\infty}^{+\infty} X(f)e^{+2j\pi ft} df$$

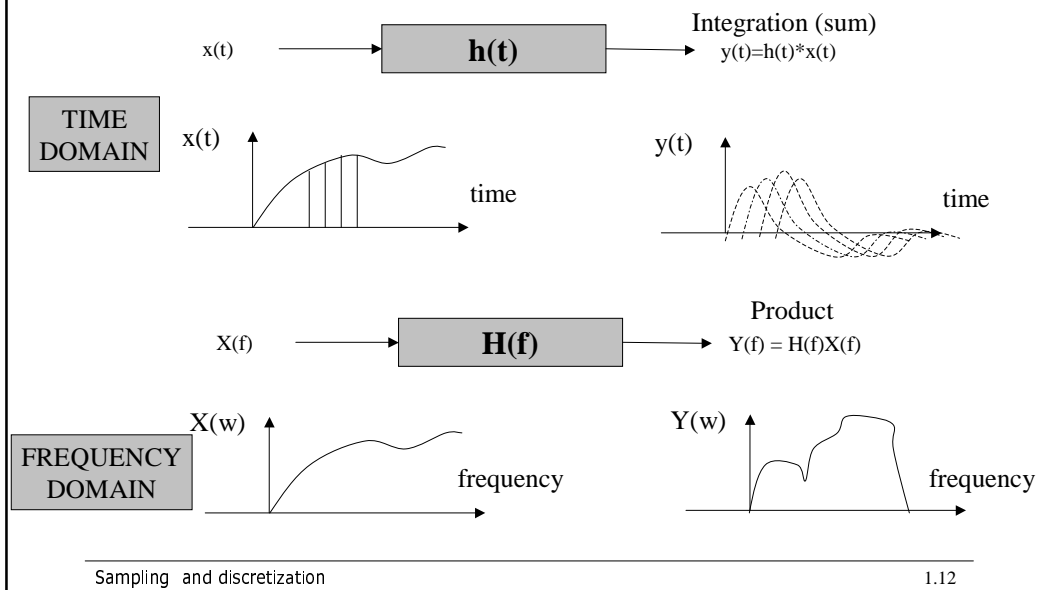
Convolution theorem:

$$\begin{aligned} F[x(t) * y(t)] &= \int_{-\infty}^{+\infty} [h(t) * x(t)]e^{-2j\pi ft} dt \\ &= F[x(t)]F[y(t)] \\ &= X(f)Y(f) \end{aligned}$$

Sampling and discretization

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Convolution theorem and LTIs



Convolution theorem and LTIs

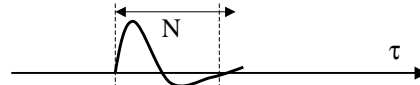
Fourier Transform is KEY to signal processing and LTIs

Convolution theorem and LTIs

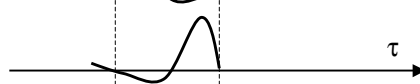
Graphical convolution

$$y(t) = \int_{-\infty}^{+\infty} h(t-\tau)x(\tau)d\tau = h(t) * x(t)$$

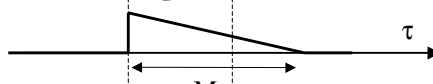
Impulse response $h(t)$



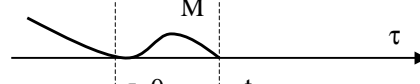
Time reversed and translated
Impulse response $h(t)$



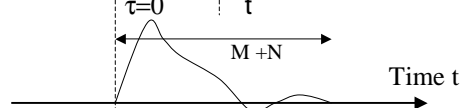
Input function $x(t)$



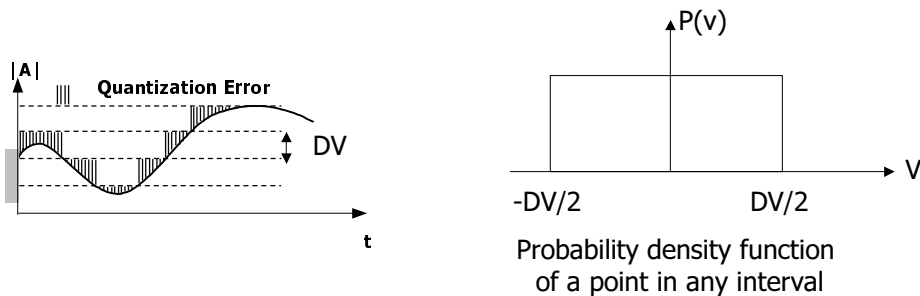
Product



Linear Convolution



Quantization Error (uniform quantization)

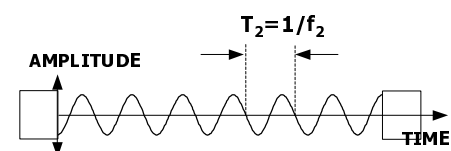
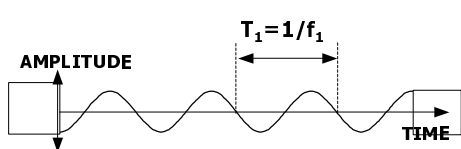


$$\text{Mean Square Error} = \frac{1}{\Delta V} \int_{-\frac{\Delta V}{2}}^{\frac{\Delta V}{2}} v^2 dv = \frac{(\Delta V)^2}{12}$$

$$\text{RMS} = \frac{(\Delta V)}{2\sqrt{3}}$$

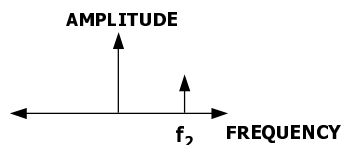
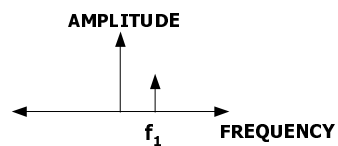
Sampling

Time Domain

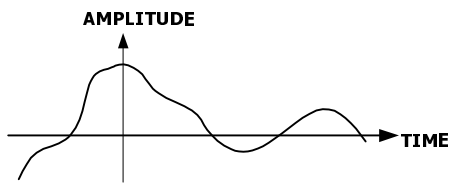


T = period f = frequency

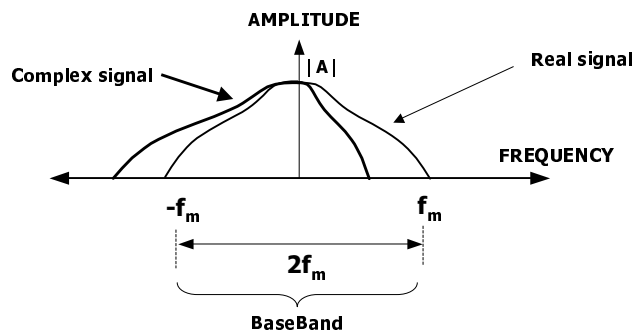
Frequency Domain



Real Signals



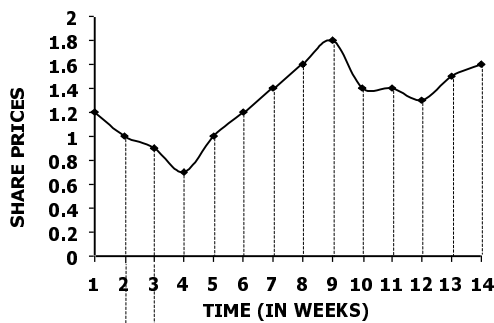
Real life signals are a combination of many frequencies



Sampling and discretization

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Sampling



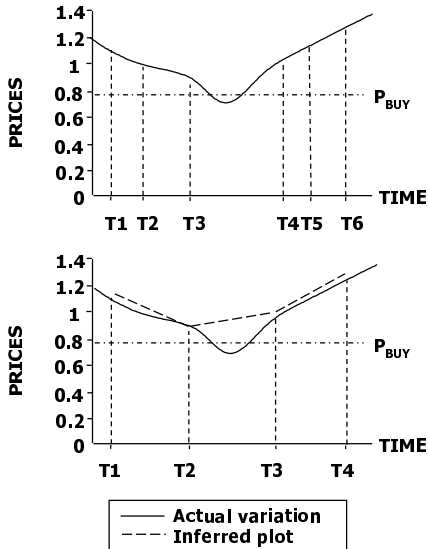
- Take snapshots of continuously changing data
- The Sampling Period is fixed
- This makes information understandable
- My share price hit its lowest point in week 4
- My share price reached its peak in week 9

Sampling Period – The period between samples
 Sampling Time (The Snapshot) – The time taken to take a sample

Sampling and discretization

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Missing Information



• Non-periodic Snapshots

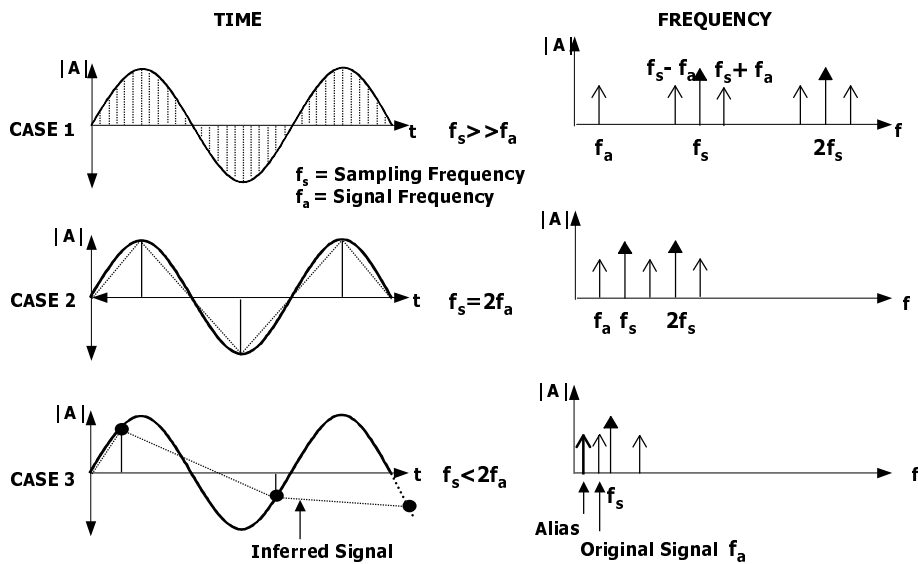
- May miss information
The dip in prices between T3 and T4 goes unnoticed
- Information cannot be interpreted easily

• Periodic Snapshots

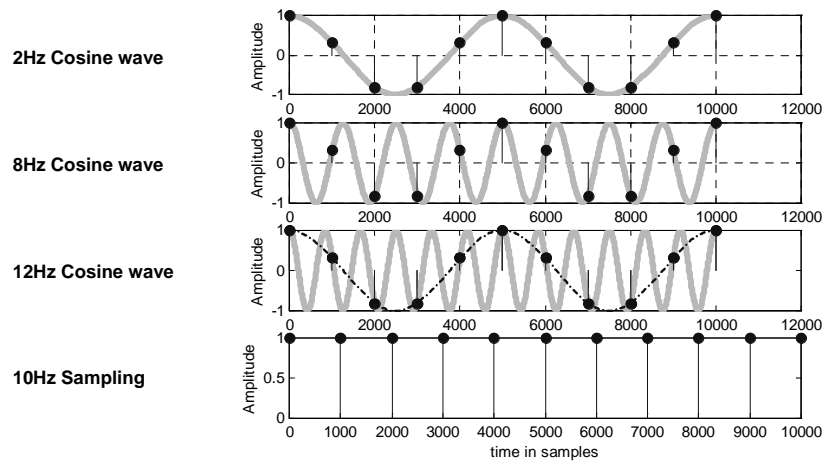
- May miss information
The dip in prices between T2 and T3 goes unnoticed
- Easier to interpret

The key is the sampling frequency.

Getting the Sampling Right



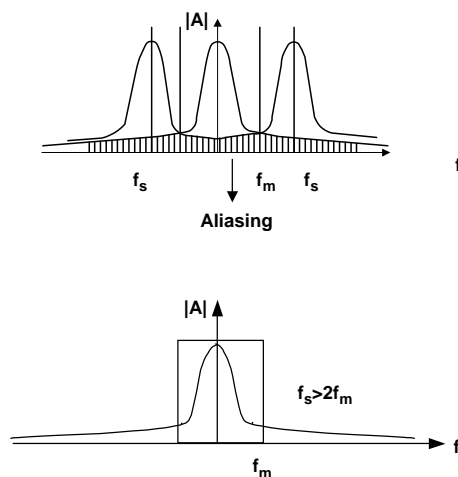
Getting the Sampling Right



Sampling and discretization

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Limiting the Spectrum



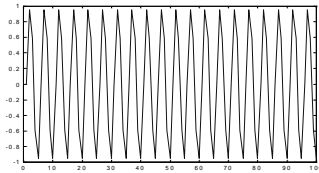
- Signals in the real world contain many frequencies
- Frequency components greater than $1/2f_s$ cause aliasing ($f > f_m$)
- Get rid of (filter out) frequencies above f_m (no aliasing)
- Then ensure that the sampling rate is greater than $2f_m$

Sampling and discretization

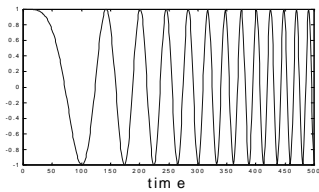
1.24

Example of aliasing

Signal type



Sine wave



Linear FM chirp

Signal characteristics

$F_s = 1\text{kHz}$

$F = 200\text{Hz}$

$F = 400\text{Hz}$

$F = 600\text{Hz}$

$F = 800\text{Hz}$

$F = 0 \text{ to } 1 \text{ KHz in } 10 \text{ sec}$

Sound produced



sine_200_1000.wav



sine_400_1000.wav



sine_600_1000.wav



sine_800_1000.wav



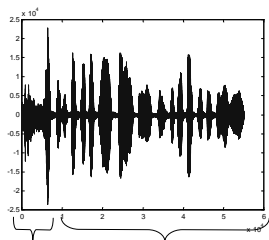
chirp_1000_1000.wav

Sampling and discretization

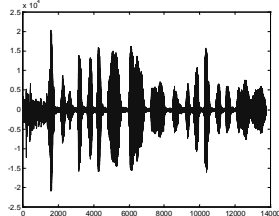
1.25

Example of aliasing

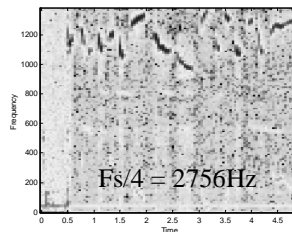
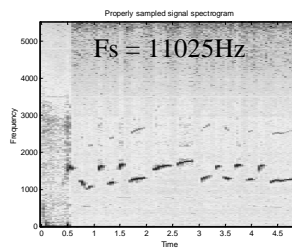
Signal type



Noise whistle



Spectrogram



Sound produced

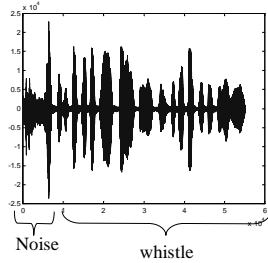


Sampling and discretization

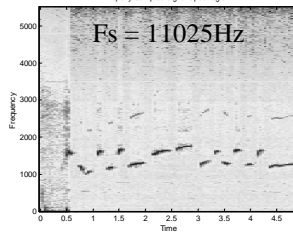
1.26

Example of aliasing

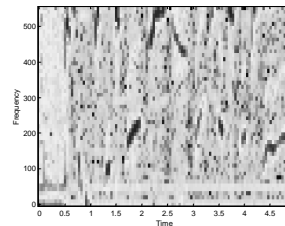
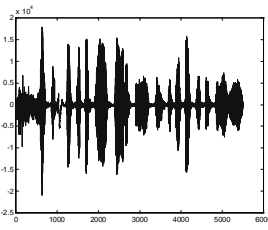
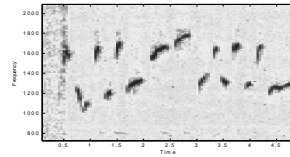
Signal type



Spectrogram



Sound produced



Fs/10 = 110.2Hz

Sampling and discretization

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Sampling revisited (with theory and math)

Math background:

Delta function:

$$\delta(x) = \begin{cases} 1 & \text{if } x = 0 \\ 0 & \text{elsewhere} \end{cases} \quad \delta(x - x_0) = \begin{cases} 1 & \text{if } x = x_0 \\ 0 & \text{elsewhere} \end{cases}$$

$$\int_{x_1}^{x_2} f(x) \delta(x - x_0) dx = f(x_0) \quad \text{with } x_1 < x_0 < x_2$$

$$f(x) * \delta(x) = \int_{-\infty}^{+\infty} f(\tau) \delta(x - \tau) d\tau = f(x)$$

$$f(x) * \delta(x - x_0) = f(x - x_0)$$

$$F[\delta(x)] = 1$$

$$F[\delta(x - x_0)] = e^{-2j\pi f x_0}$$

Sampling and discretization

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Sampling revisited (with theory and math)

Application examples

Fourier transform of a sine?

Fourier transform of a cosine?

Inverse Fourier transform of a pure frequency?

Negative frequency concept?

Sampling and discretization

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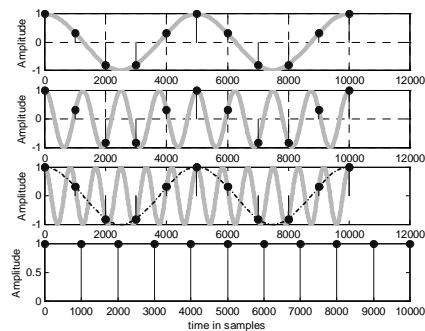
Sampling revisited (with theory and math)

Comb function:

$$\text{comb}(x) = \sum_{k=-\infty}^{\infty} \delta(x - k)$$

$$\text{comb}\left(\frac{x - x_0}{b}\right) = |b| \sum_{k=-\infty}^{\infty} \delta(x - x_0 - nb)$$

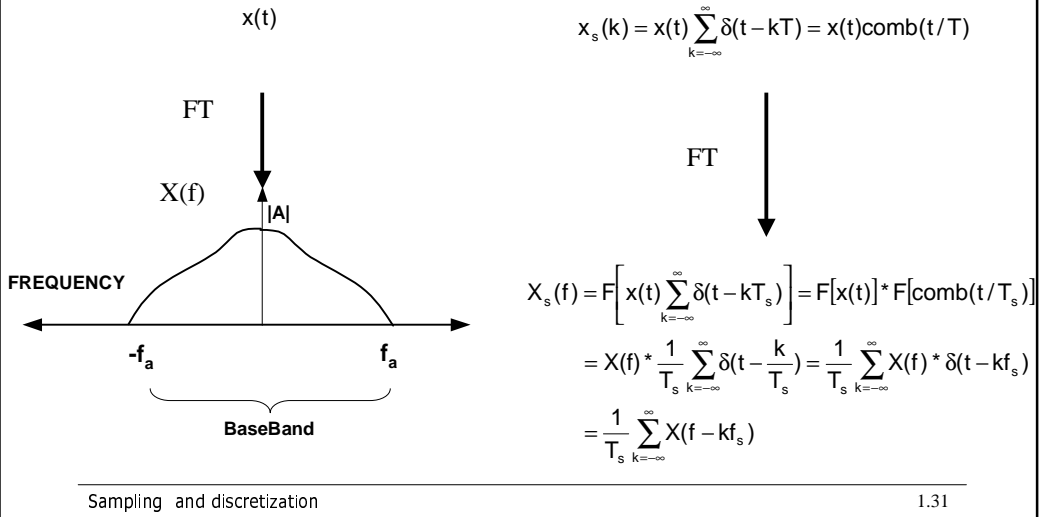
$$F[\text{comb}(t/T)] = F\left[\sum_{k=-\infty}^{\infty} \delta(t - kT)\right] = \frac{1}{T} \sum_{k=-\infty}^{\infty} \delta\left(f - \frac{k}{T}\right)$$



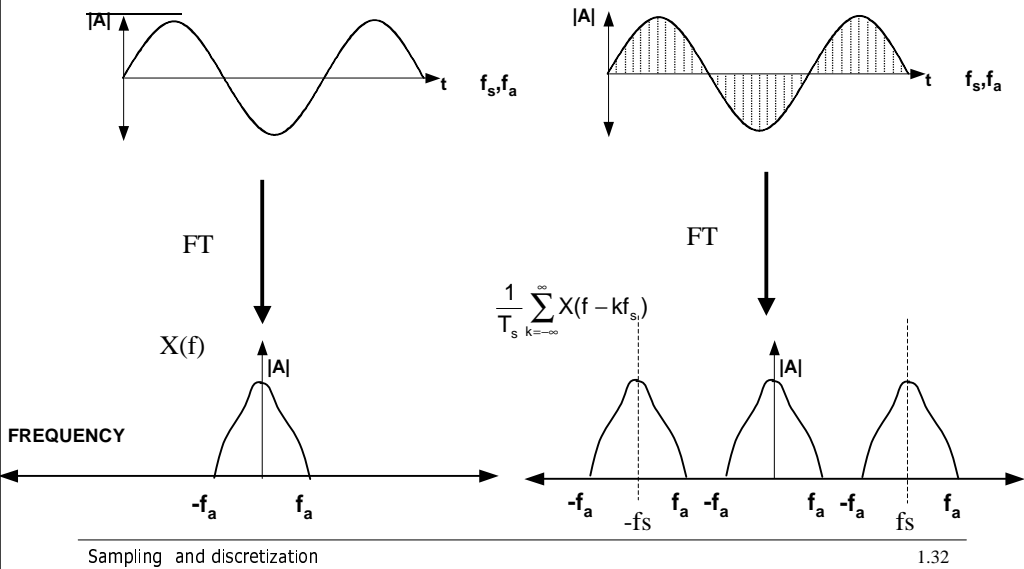
Sampling and discretization

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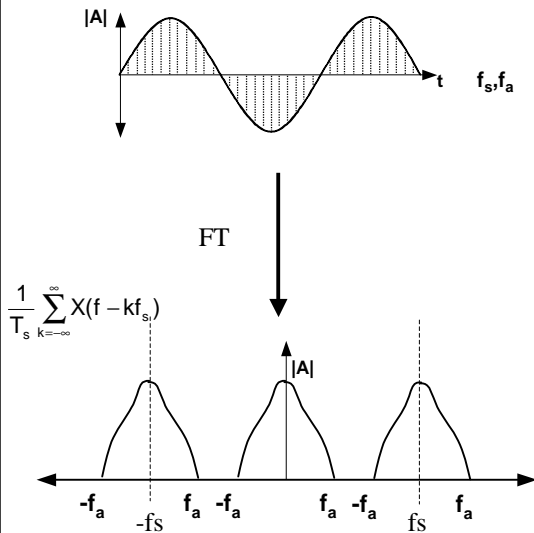
Sampling revisited (with theory and math)



Sampling revisited (with theory and math)



Sampling revisited (with theory and math)



$$f_s < 2f_a ?$$

$$f_s = 2f_a ?$$

$$f_s > 2f_a ?$$

Sampling and discretization

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Nyquist's sampling theorem

If the highest frequency component in a continuous signal is f_{max} then that signal can only be recovered from its data samples if the sampling frequency f_s is greater than twice f_{max} .

Examples:

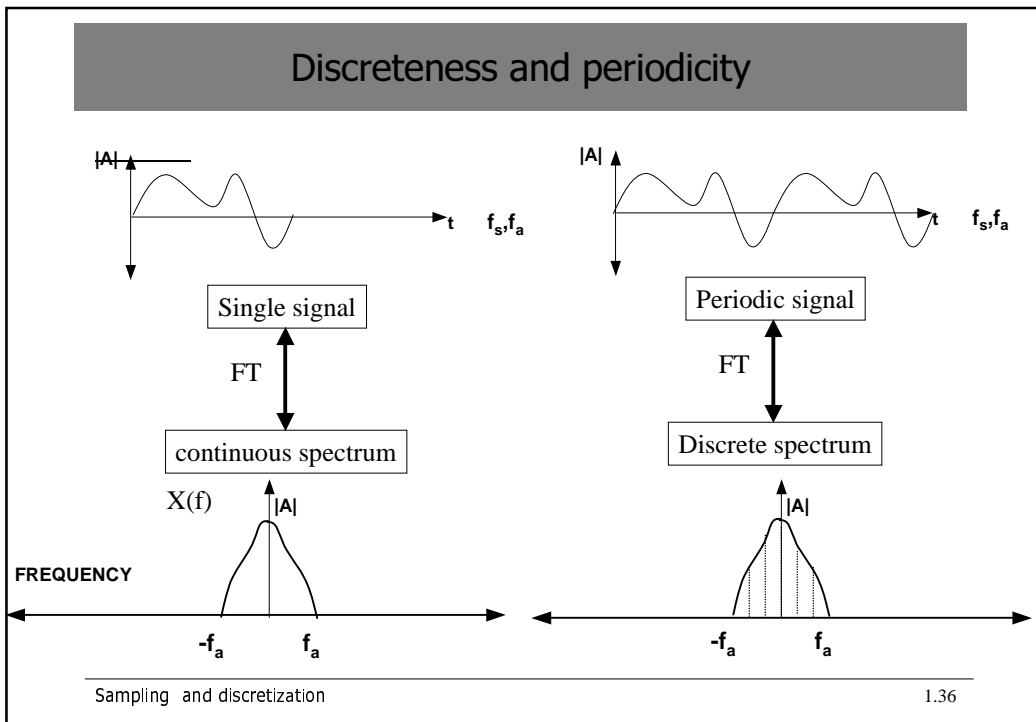
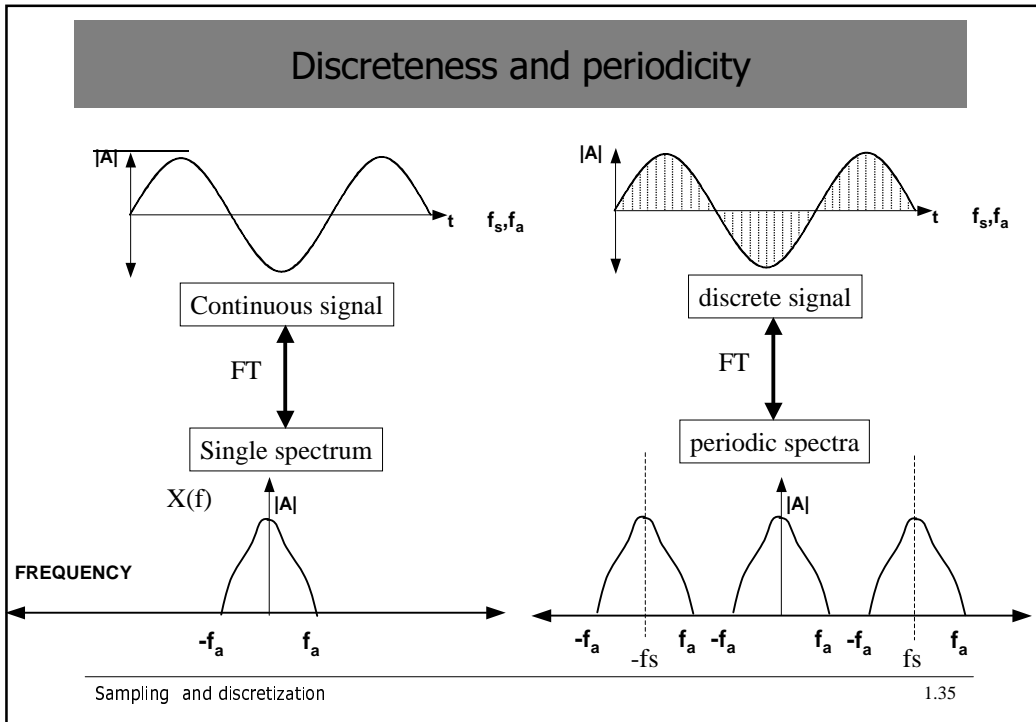
Audio CD: [0-20kHz]

Sampling at 44 kHz

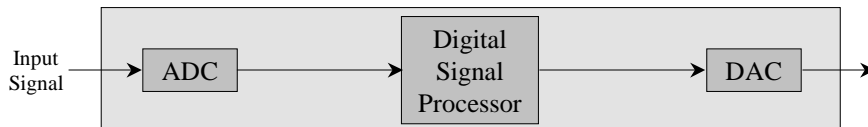
(why not 40?)

Sampling and discretization

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ADC revisited



Move signal to baseband?

choose sampling frequency f_s

Based on information required in signal

Based on existing ADC converters and design tradeoffs (cost, power dissipation)

Low pass filter signal to half (Anti aliasing filter)

Sample signal at f_s

Sampling and discretization

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Learning outcomes

Definition and properties of Linear Time Invariant (LTI) systems

Filtering and the convolution theorem

Fourier transform and convolution

Digitization

Sampling and aliasing. Nyquist theorem

Sampling and periodicity: **Sampling in one domain is periodizing in the other**

ADC conversion: anti-aliasing filtering followed by sampling

Sampling and discretization

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Worked Examples: Digital Radio System

A digital radio system consists of a transmitter on one building and a receiver on another building. The impulse response of the receiver and the transmitter are the same given by figure 1 below. A logic 1 (High) is transmitted applying a unit impulse to the transmitter. A logic 0 (low) is transmitted by sending a negative impulse (-1) to the transmitter. The time taken from the transmitted pulse to reach the receiver is negligible.

- (a) Draw a block diagram of the system. Using convolution, make a detailed sketch of the the waveform at the output of the receiver when a logic 1 (High) is transmitted.
- (b) A Logic 0 is transmitted 0.5 ms after a logic 1. In other words the signal:

$$\delta(t) - \delta(t - 0.5 \times 10^{-3})$$

is applied to the transmitter. Make a detailed sketch of the waveform at the output of the receiver.

- (a) In bad weather, there are two path between the transmitter and the receiver. The first path (direct) has a negligible time delay and a gain of 1. The second path has a gain of -1 (reflection) and a delay of 0.25ms. The contributions of the two paths add together at the input of the receiver. Draw a diagram of the complete system. Make a sketch of the waveform output of the receiver when a logic 1 is transmitted.