### Discrete-Time Signals in the Frequency Domain

- The frequency-domain representation of a discrete-time sequence is the discrete-time Fourier transform (DTFT)
- This transform maps a time-domain sequence into a continuous function of the frequency variable  $\omega$

A different view on sequences and systems,

- based on the combination of (sinusoidal) basis functions,
- suitable for compressed representations of data, and
- for the analysis, design, and operation of systems

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- Definition The CTFT of a continuoustime signal  $x_a(t)$  is given by  $X_a(j\Omega) = \int_{-\infty}^{\infty} x_a(t)e^{-j\Omega t}dt$
- Often referred to as the Fourier spectrum or simply the spectrum of the continuous-time signal

• **Definition** – The inverse CTFT of a Fourier transform  $X_a(j\Omega)$  is given by

$$x_a(t) = \frac{1}{2\pi} \int_{-\infty}^{\infty} X_a(j\Omega) e^{j\Omega t} d\Omega$$

- Often referred to as the Fourier integral
- A CTFT pair will be denoted as

 $x_a(t) \stackrel{\text{CTFT}}{\longleftrightarrow} X_a(j\Omega)$ 

- $\Omega$  is real and denotes the continuous-time angular frequency variable in radians/sec if the unit of the independent variable *t* is in seconds \_\_\_\_\_analog
- In general, the CTFT is a complex function of  $\Omega$  in the range  $-\infty < \Omega < \infty$
- It can be expressed in the polar form as  $X_a(j\Omega) = |X_a(j\Omega)| e^{j\theta_a(\Omega)}$

where

$$\theta_a(\Omega) = \arg\{X_a(j\Omega)\}$$

- The quantity  $|X_a(j\Omega)|$  is called the magnitude spectrum and the quantity  $\theta_a(\Omega)$ is called the phase spectrum
- Both spectrums are real functions of  $\boldsymbol{\Omega}$
- In general, the  $\text{CTFT}X_a(j\Omega)$  exists if  $x_a(t)$  satisfies the Dirichlet conditions given on the next slide

#### **Dirichlet Conditions**

- (a) The signal  $x_a(t)$  has a finite number of discontinuities and a finite number of maxima and minima in any finite interval
- (b) The signal is absolutely integrable, i.e.,

$$\int_{-\infty}^{\infty} |x_a(t)| dt < \infty$$

• If the Dirichlet conditions are satisfied, then

 $\frac{1}{2\pi}\int_{-\infty}^{\infty} X_a(j\Omega)e^{j\Omega t}d\Omega$ 

converges to  $x_a(t)$  at all values of *t* except at values of *t* where  $x_a(t)$  has discontinuities

• It can be shown that if  $x_a(t)$  is absolutely integrable, then  $|X_a(j\Omega)| < \infty$  proving the existence of the CTFT

• The total energy  $\mathcal{E}_x$  of a finite energy continuous-time complex signal  $x_a(t)$  is given by

$$\mathcal{E}_{x} = \int_{-\infty}^{\infty} |x_{a}(t)|^{2} dt = \int_{-\infty}^{\infty} x_{a}(t) x_{a}^{*}(t) dt$$

• The above expression can be rewritten as  $\mathcal{E}_{x} = \int_{-\infty}^{\infty} x_{a}(t) \left[ \frac{1}{2\pi} \int_{-\infty}^{\infty} X_{a}^{*}(j\Omega) e^{-j\Omega t} d\Omega \right] dt$ 

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• Interchanging the order of the integration we get

$$\mathcal{E}_{x} = \frac{1}{2\pi} \int_{-\infty}^{\infty} X_{a}^{*}(j\Omega) \left[ \int_{-\infty}^{\infty} x_{a}(t)e^{-j\Omega t} dt \right] d\Omega$$
$$= \frac{1}{2\pi} \int_{-\infty}^{\infty} X_{a}^{*}(j\Omega) X_{a}(j\Omega) d\Omega$$
$$= \frac{1}{2\pi} \int_{-\infty}^{\infty} |X_{a}(j\Omega)|^{2} d\Omega$$

• Hence

$$\int_{-\infty}^{\infty} |x(t)|^2 dt = \frac{1}{2\pi} \int_{-\infty}^{\infty} |X_a(j\Omega)|^2 d\Omega$$

• The above relation is more commonly known as the Parseval's theorem for finiteenergy continuous-time signals

• The quantity  $|X_a(j\Omega)|^2$  is called the energy density spectrum of  $x_a(t)$  and usually denoted as

$$S_{xx}(\Omega) = \left| X_a(j\Omega) \right|^2$$

• The energy over a specified range of frequencies  $\Omega_a \leq \Omega \leq \Omega_b$  can be computed using  $\Omega_b$ 

$$\mathcal{E}_{x,r} = \frac{1}{2\pi} \int_{\Omega_a}^{\Omega_b} S_{xx}(\Omega) d\Omega$$

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- A full-band, finite-energy, continuous-time signal has a spectrum occupying the whole frequency range  $-\infty < \Omega < \infty$
- A band-limited continuous-time signal has a spectrum that is limited to a portion of the frequency range  $-\infty < \Omega < \infty$

- An ideal band-limited signal has a spectrum that is zero outside a finite frequency range  $\Omega_a \leq |\Omega| \leq \Omega_b , \text{ that is}$  $X_a(j\Omega) = \begin{cases} 0, & 0 \leq |\Omega| < \Omega_a \\ 0, & \Omega_b < |\Omega| < \infty \\ X_a(j\Omega) \neq 0, & \Omega_a \leq |\Omega| \leq \Omega_b \end{cases}$
- However, an ideal band-limited signal cannot be generated in practice

- Band-limited signals are classified according to the frequency range where most of the signal's energy is concentrated
- A lowpass, continuous-time signal has a spectrum occupying the frequency range  $|\Omega| \le \Omega_p < \infty$  where  $\Omega_p$  is called the bandwidth of the signal

- A highpass, continuous-time signal has a spectrum occupying the frequency range  $0 < \Omega_p \le |\Omega| < \infty$  where the bandwidth of the signal is from  $\Omega_p$  to  $\infty$
- A bandpass, continuous-time signal has a spectrum occupying the frequency range  $0 < \Omega_L \le |\Omega| \le \Omega_H < \infty$  where  $\Omega_H \Omega_L$  is the bandwidth

• <u>Definition</u> - The discrete-time Fourier transform (DTFT)  $X(e^{j\omega})$  of a sequence x[n] is given by

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

where  $\omega$  is a continuous variable in the range  $-\infty < \omega < \infty$ 

Note: the DTFT should *not be confused* with

- the Discrete Fourier Transform (DFT) and
- the z-Transform, both to be discussed later

- The infinite series  $\sum_{n=-\infty}^{\infty} x[n]e^{-j\omega n}$  may or may not converge
- If it converges for all values of  $\omega$ , then the DTFT  $X(e^{j\omega})$  exists
- In general,  $X(e^{j\omega})$  is a complex function of the real variable  $\omega$  and can be written as  $X(e^{j\omega}) = X_{re}(e^{j\omega}) + j X_{im}(e^{j\omega})$

- $X_{re}(e^{j\omega})$  and  $X_{im}(e^{j\omega})$  are, respectively, the real and imaginary parts of  $X(e^{j\omega})$ , and are real functions of  $\omega$
- $X(e^{j\omega})$  can alternately be expressed as  $X(e^{j\omega}) = |X(e^{j\omega})|e^{j\theta(\omega)}$

where

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

- $X(e^{j\omega})$  is called the magnitude function
- $\theta(\omega)$  is called the **phase function**
- Both quantities are again real functions of  $\boldsymbol{\omega}$
- In many applications, the DTFT is called the **Fourier spectrum**
- Likewise,  $|X(e^{j\omega})|$  and  $\theta(\omega)$  are called the magnitude and phase spectra

- For a real sequence x[n],  $|X(e^{j\omega})|$  and  $X_{re}(e^{j\omega})$ are even functions of  $\omega$ , whereas,  $\theta(\omega)$ and  $X_{im}(e^{j\omega})$  are odd functions of  $\omega$
- <u>Note</u>:  $X(e^{j\omega}) = |X(e^{j\omega})|e^{j\theta(\omega) + 2k\pi}$ =  $|X(e^{j\omega})|e^{j\theta(\omega)}$ for any integer k
  - The phase function  $\theta(\omega)$  cannot be uniquely specified for any DTFT

 Unless otherwise stated, we shall assume that the phase function θ(ω) is restricted to the following range of values:

 $-\pi \leq \theta(\omega) < \pi$ 

called the principal value

- The DTFTs of some sequences exhibit discontinuities of  $2\pi$  in their phase responses
- An alternate type of phase function that is a continuous function of  $\omega$  is often used
- It is derived from the original phase function by removing the discontinuities of  $2\pi$

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- The process of removing the discontinuities is called "**unwrapping**"
- The continuous phase function generated by unwrapping is denoted as  $\theta_c(\omega)$
- In some cases, discontinuities of  $\pi$  may be present after unwrapping

Example - The DTFT of the unit sample sequence δ[n] is given by

$$\Delta(e^{j\omega}) = \sum_{n=-\infty}^{\infty} \delta[n] e^{-j\omega n} = \delta[0] = 1$$

• <u>Example</u> - Consider the causal sequence

$$x[n] = \alpha^n \mu[n], \quad |\alpha| < 1$$

• Its DTFT is given by



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• The magnitude and phase of the DTFT  $X(e^{j\omega}) = 1/(1-0.5e^{-j\omega})$  are shown below



- The DTFT  $X(e^{j\omega})$  of a sequence x[n] is a continuous function of  $\omega$  contrarily to the CTFT
- It is also a periodic function of  $\omega$  with a period  $2\pi$ :

$$X(e^{j(\omega_o+2\pi k)}) = \sum_{\substack{n=-\infty}}^{\infty} x[n]e^{-j(\omega_o+2\pi k)n}$$
$$= \sum_{\substack{n=-\infty}}^{\infty} x[n]e^{-j\omega_o n}e^{-j2\pi kn} = \sum_{\substack{n=-\infty}}^{\infty} x[n]e^{-j\omega_o n} = X(e^{j\omega_o})$$

rem.: same behaviour as the frequency of a sinusoid as a function of  $\omega$ 

• Therefore

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

represents the Fourier series representation of the periodic function

• As a result, the Fourier coefficients x[n] can be computed from  $X(e^{j\omega})$  using the Fourier integral

$$x[n] = \frac{1}{2\pi} \int_{-\pi}^{\pi} X(e^{j\omega}) e^{j\omega n} d\omega$$

Inverse DTFT

$$x[n] = \frac{1}{2\pi} \int_{-\pi}^{\pi} X(e^{j\omega}) e^{j\omega n} d\omega$$

• Proof:

$$x[n] = \frac{1}{2\pi} \int_{-\pi}^{\pi} \left( \sum_{\ell=-\infty}^{\infty} x[\ell] e^{-j\omega\ell} \right) e^{j\omega n} d\omega$$

- The order of integration and summation can be interchanged if the summation inside the brackets converges uniformly, i.e.  $X(e^{j\omega})$ exists
- Then  $\frac{1}{2\pi} \int_{-\pi}^{\pi} \left( \sum_{\ell=-\infty}^{\infty} x[\ell] e^{-j\omega\ell} \right) e^{j\omega n} d\omega$

$$=\sum_{\ell=-\infty}^{\infty} x[\ell] \left( \frac{1}{2\pi} \int_{-\pi}^{\pi} e^{j\omega(n-\ell)} d\omega \right) = \sum_{\ell=-\infty}^{\infty} x[\ell] \frac{\sin \pi(n-\ell)}{\pi(n-\ell)}$$

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• Now 
$$\frac{\sin \pi (n-\ell)}{\pi (n-\ell)} = \begin{cases} 1, & n = \ell \\ 0, & n \neq \ell \end{cases}$$
$$= \delta [n-\ell]$$

values of a sampling function, in the origin and at its zero crossings

$$\sum_{\ell=-\infty}^{\infty} x[\ell] \frac{\sin \pi(n-\ell)}{\pi(n-\ell)} = \sum_{\ell=-\infty}^{\infty} x[\ell] \delta[n-\ell] = x[n]$$

#### Convergence condition

series of the form

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

may or may not converge

• Let  

$$X_{K}(e^{j\omega}) = \sum_{n=-K}^{K} x[n]e^{-j\omega n}$$

• Then for uniform convergence of  $X(e^{j\omega})$ ,

$$\lim_{K \to \infty} \left| X(e^{j\omega}) - X_K(e^{j\omega}) \right| = 0$$

• Now, if *x*[*n*] is an absolutely summable sequence, i.e., if

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

• Then

$$X(e^{j\omega}) = \left| \sum_{n=-\infty}^{\infty} x[n] e^{-j\omega n} \right| \le \sum_{n=-\infty}^{\infty} |x[n]| < \infty$$

#### for all values of $\omega$

• Thus, the absolute summability of x[n] is a sufficient condition for the existence of the DTFT  $X(e^{j\omega})$ 

• <u>Example</u> - The sequence  $x[n] = \alpha^n \mu[n]$  for  $|\alpha| < 1$  is absolutely summable as

$$\sum_{n=-\infty}^{\infty} \left| \alpha^n \right| \mu[n] = \sum_{n=0}^{\infty} \left| \alpha^n \right| = \frac{1}{1 - |\alpha|} < \infty$$

and its DTFT  $X(e^{j\omega})$  therefore converges to  $1/(1-\alpha e^{-j\omega})$  uniformly

• Since

$$\sum_{n=-\infty}^{\infty} |x[n]|^2 \leq \left(\sum_{n=-\infty}^{\infty} |x[n]|\right)^2,$$

an absolutely summable sequence has always a finite energy

• However, a finite-energy sequence is not necessarily absolutely summable

• <u>Example</u> - The sequence

$$x[n] = \begin{cases} 1/n, & n \ge 1\\ 0, & n \le 0 \end{cases}$$

has a finite energy equal to  $\infty (1)^2 \pi^2$ 

$$\mathcal{E}_x = \sum_{n=1}^{\infty} \left(\frac{1}{n}\right)^2 = \frac{\pi^2}{6}$$

• But, *x*[*n*] is not absolutely summable

• To represent a <u>finite energy</u> sequence x[n]that is <u>not absolutely summable</u> by a DTFT  $X(e^{j\omega})$ , it is necessary to consider a mean-square convergence of  $X(e^{j\omega})$ :  $\lim_{K \to \infty} \int_{-\pi}^{\pi} |X(e^{j\omega}) - X_K(e^{j\omega})|^2 d\omega = 0$ 

where

$$X_K(e^{j\omega}) = \sum_{n=-K}^{K} x[n] e^{-j\omega n}$$

• Here, the total energy of the error  $X(e^{j\omega}) - X_K(e^{j\omega})$ 

must approach zero at each value of  $\omega$  as *K* goes to  $\infty$ 

• In such a case, the absolute value of the error  $|X(e^{j\omega}) - X_K(e^{j\omega})|$  does not go to zero as K goes to  $\infty$  and the DTFT is no longer bounded

may include a  $\delta(\omega)$ 

• <u>Example</u> - Consider the DTFT

$$H_{LP}(e^{j\omega}) = \begin{cases} 1, & 0 \le |\omega| \le \omega_c \\ 0, & \omega_c < |\omega| \le \pi \end{cases}$$

shown below



• The inverse DTFT of  $H_{LP}(e^{j\omega})$  is given by

$$h_{LP}[n] = \frac{1}{2\pi} \int_{-\omega_c}^{\omega_c} e^{j\omega n} d\omega$$
$$= \frac{1}{2\pi} \left( \frac{e^{j\omega_c n}}{jn} - \frac{e^{-j\omega_c n}}{jn} \right) = \frac{\sin \omega_c n}{\pi n}, \quad -\infty < n < \infty$$

- The energy of  $h_{LP}[n]$  is given by  $\omega_c / \pi$  Parseval
- $h_{LP}[n]$  is a finite-energy sequence, but it is not absolutely summable

• As a result

$$\sum_{n=-K}^{K} h_{LP}[n] e^{-j\omega n} = \sum_{n=-K}^{K} \frac{\sin \omega_c n}{\pi n} e^{-j\omega n}$$

does not uniformly converge to  $H_{LP}(e^{j\omega})$ for all values of  $\omega$ , but converges to  $H_{LP}(e^{j\omega})$ in the mean-square sense

• The mean-square convergence property of the sequence  $h_{LP}[n]$  can be further illustrated by examining the plot of the function

$$H_{LP,K}(e^{j\omega}) = \sum_{n=-K}^{K} \frac{\sin \omega_c n}{\pi n} e^{-j\omega n}$$

for various values of K as shown next



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- As can be seen from these plots, independent of the value of *K* there are ripples in the plot of  $H_{LP,K}(e^{j\omega})$  around both sides of the point  $\omega = \omega_c$
- The number of ripples increases as *K* increases with the height of the largest ripple remaining the same for all values of *K*

- As *K* goes to infinity, the condition  $\lim_{K \to \infty} \int_{-\pi}^{\pi} |H_{LP}(e^{j\omega}) - H_{LP,K}(e^{j\omega})|^2 d\omega = 0$ holds indicating the convergence of  $H_{LP,K}(e^{j\omega})$ to  $H_{LP}(e^{j\omega})$
- The oscillatory behavior of  $H_{LP,K}(e^{j\omega})$ approximating  $H_{LP}(e^{j\omega})$  in the meansquare sense at a point of discontinuity is known as the Gibbs phenomenon

- The DTFT can also be defined for a certain class of sequences which are neither absolutely summable nor square summable
- Examples of such sequences are the unit (infinite energy) step sequence  $\mu[n]$ , the sinusoidal sequence  $\cos(\omega_o n + \phi)$  and the exponential sequence  $A\alpha^n$
- For this type of sequences, a DTFT representation is possible using the Dirac delta function  $\delta(\omega)$

- A Dirac delta function  $\delta(\omega)$  is a function of  $\omega$  with infinite height, zero width, and unit area infinitesimal
- It is the limiting form of a unit area pulse function  $p_{\Lambda}(\omega)$  as  $\Delta$  goes to zero satisfying

$$\lim_{\Delta \to 0} \int_{-\infty}^{\infty} p_{\Delta}(\omega) d\omega = \int_{-\infty}^{\infty} \delta(\omega) d\omega \qquad \frac{1}{\Delta} \qquad \frac{1}{\Delta}$$

• Example - Consider the complex exponential sequence  $i \otimes n$ 

$$x[n] = e^{j\omega_o n}$$

• Its DTFT is given by

$$X(e^{j\omega}) = \sum_{k=-\infty}^{\infty} 2\pi \delta(\omega - \omega_o + 2\pi k)$$

where  $\delta(\omega)$  is an impulse function of  $\omega$  and  $-\pi \le \omega_o \le \pi$ 

• The function

$$X(e^{j\omega}) = \sum_{k=-\infty}^{\infty} 2\pi \delta(\omega - \omega_o + 2\pi k)$$

is a periodic function of  $\omega$  with a period  $2\pi$ and is called a periodic impulse train

• To verify that  $X(e^{j\omega})$  given above is indeed the DTFT of  $x[n] = e^{j\omega_0 n}$  we compute the inverse DTFT of  $X(e^{j\omega})$ 

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• Thus

 $-\pi$ 

$$x[n] = \frac{1}{2\pi} \int_{-\pi}^{\pi} \int_{k=-\infty}^{\infty} 2\pi \delta(\omega - \omega_o + 2\pi k) e^{j\omega n} d\omega$$

$$= \int_{0}^{\pi} \delta(\omega - \omega_{o}) e^{j\omega n} d\omega = e^{j\omega_{o}n}$$

where we have used the sampling property of the impulse function  $\delta(\omega)$ 

#### **Commonly Used DTFT Pairs**

$$\delta[n] \leftrightarrow 1$$

$$1 \leftrightarrow \sum_{k=-\infty}^{\infty} 2\pi \delta(\omega + 2\pi k)$$

$$e^{j\omega_{o}n} \leftrightarrow \sum_{k=-\infty}^{\infty} 2\pi \delta(\omega - \omega_{o} + 2\pi k)$$

$$\mu[n] \leftrightarrow \frac{1}{1 - e^{-j\omega}} + \sum_{k=-\infty}^{\infty} \pi \delta(\omega + 2\pi k)$$

$$\sum_{52}^{\infty} n\mu[n], (|\alpha| < 1) \leftrightarrow \frac{1}{1 - \alpha e^{-j\omega}}$$

#### **DTFT Properties and Theorems**

- There are a number of important properties and theorems of the DTFT that are useful in signal processing applications
- These are listed here without proof
- Their proofs are quite straightforward
- We illustrate the applications of some of the DTFT properties

# Table 3.1: DTFT Properties:Symmetry Relations

Sequence	<b>Discrete-Time Fourier Transform</b>		
x[n]	$X(e^{j\omega})$		
x[-n]	$X(e^{-j\omega})$		
$x^{*}[-n]$	$X^*(e^{j\omega})$		
$\operatorname{Re}\{x[n]\}$	$X_{\rm cs}(e^{j\omega}) = \frac{1}{2} \{ X(e^{j\omega}) + X^*(e^{-j\omega}) \}$		
$j \operatorname{Im}\{x[n]\}$	$X_{\rm ca}(e^{j\omega}) = \frac{1}{2} \{ X(e^{j\omega}) - X^*(e^{-j\omega}) \}$		
$x_{cs}[n]$	$X_{\rm re}(e^{j\omega})$		
$x_{ca}[n]$	$jX_{\rm im}(e^{j\omega})$		

Note:  $X_{cs}(e^{j\omega})$  and  $X_{ca}(e^{j\omega})$  are the conjugate-symmetric and conjugate-antisymmetric parts of  $X(e^{j\omega})$ , respectively. Likewise,  $x_{cs}[n]$  and  $x_{ca}[n]$  are the conjugate-symmetric and conjugate-antisymmetric parts of x[n], respectively.

*x*[*n*]: A complex sequence

# Table 3.2: DTFT Properties:Symmetry Relations

Sequence	<b>Discrete-Time Fourier Transform</b>
<i>x</i> [ <i>n</i> ]	$X(e^{j\omega}) = X_{\rm re}(e^{j\omega}) + jX_{\rm im}(e^{j\omega})$
$x_{\rm ev}[n]$ $x_{\rm od}[n]$	$X_{\rm re}(e^{j\omega}) \\ jX_{\rm im}(e^{j\omega})$
	io io.

	$X(e^{j\omega}) = X^*(e^{-j\omega})$
	$X_{\rm re}(e^{j\omega}) = X_{\rm re}(e^{-j\omega})$
Symmetry relations	$X_{\rm im}(e^{j\omega}) = -X_{\rm im}(e^{-j\omega})$
	$ X(e^{j\omega})  =  X(e^{-j\omega}) $
	$\arg\{X(e^{j\omega})\} = -\arg\{X(e^{-j\omega})\}\$

Note:  $x_{ev}[n]$  and  $x_{od}[n]$  denote the even and odd parts of x[n], respectively.

*x*[*n*]: A real sequence

#### Table 3.4 DTFT Theorems

			g[n] h[n]	$G(e^{j\omega})$ $H(e^{j\omega})$	
		Linearity	$\alpha g[n] + \beta h[n]$	$\alpha G(e^{j\omega}) + \beta H(e^{j\omega})$	•
a	nplitude modula	ation	$g[n - n_0]$	$e^{-j\omega n_o}G(e^{j\omega})$ $C\left(a^{j}(\omega-\omega_a)\right)$	
		Differentiation in frequency	ng[n]	$\frac{dG(e^{j\omega})}{d\omega}$	
		Convolution	$g[n] \circledast h[n]$	$G(e^{j\omega})H(e^{j\omega})$	
[	product of sequ	Modulation	g[n]h[n]	$\frac{1}{2\pi}\int_{-\pi}^{\pi}G(e^{j\theta})H(e^{j(\omega-\theta)})d\theta$	
		Parseval's relation	$\sum_{n=-\infty}^{\infty} g[n]h^*[n]$	$G[=\frac{1}{2\pi}\int_{-\pi}^{\pi}G(e^{j\omega})H^{*}(e^{j\omega})d\omega$	
	56				•
5	6				