## PS403 - Digital Signal processing

## III. DSP - Digital Fourier Series and Transforms

Key Text:
Digital Signal Processing with Computer Applications (2 ${ }^{\text {nd }}$ Ed.)
Paul A Lynn and Wolfgang Fuerst, (Publisher: John Wiley \& Sons, UK)

We will cover in this section
How to compute the Fourier series for a periodic digital waveform
How to compute the Fourier transform for an aperiodic digital waveform
Deconvolution in the frequency domain

## Introduction - Digital Fourier Series and Transforms

 Jean Baptiste Fourier - (1768-1830).
## Reasons to work in the Fourier domain.

1. Sinusoidal waveforms occur frequently in nature
2. Given the frequency spectrum of an $I / P$ signal $I(f)$ and the frequency transfer function of of an LTI processor $\mathrm{H}(\mathrm{f})$, we can compute the spectrum of the processed signal by simple multiplication:
$\mathrm{O}(\mathrm{f})=\mathrm{I}(\mathrm{f}) \times \mathrm{H}(\mathrm{f})$
3. Much of DSP design is concerned with frequency transmission

## Introduction - Digital Fourier Series and Transforms

## Properties of signals in the frequency domain:

1. Signals, symmetric (centred) about time $t=0$ contain only cosines
2. Periodic and infinitely long signals (waveforms) may be synthesised from a superposition of harmonically related sinusoids. Hence they may be represented by Fourier series and exhibit line spectra
3. Aperiodic signals (such as single isolated pulses exponential waveforms, etc.) contain a continuum of frequencies (continuum spectrum) are so are represented by the Integral Fourier Transform

## Digital Fourier Series

Infinitely long, periodic waves can be represented by a superposition of sinusoids of varying amplitude and relative phase at the fundamental frequency and its harmonics.

The amplitudes of each component sinusoid for a sampled data signal/waveform $x[n]$, where $x[n]$ contains $N$ values, are given by:

$$
a_{k}=\frac{1}{N} \sum_{n=0}^{N} x[n] \exp \left(\frac{-j 2 \pi k n}{N}\right)
$$

Analysis Equation

## Digital Fourier Series

$x[n]$ may also be reconstructed from its 'Harmonic Amplitudes' $\left(a_{k}\right)$ using the so-called 'Synthesis Equation'

$$
x[n]=\frac{1}{N} \sum_{k=0}^{N-1} a_{k} \exp \left(\frac{j 2 \pi k n}{N}\right)
$$

## Example:

See fig 3.1. Waveform with a period of 7 samples per cycle. Equation 1 is complex and has to be split into two parts for computation:

$$
a_{k}=\frac{1}{N}\left\{\sum_{k=0}^{N-1} x[n] \operatorname{Cos}\left(\frac{-j 2 \pi k n}{N}\right)+j \sum_{k=0}^{N-1} x[n] \operatorname{Sin}\left(\frac{-j 2 \pi k n}{N}\right)\right\}
$$

## Digital Fourier Series

$$
x[n] ;-1,-1,1,2,1,-2,3,-1,-1,1,2,1,-2, \ldots \ldots .
$$



One cycle (7 samples)

| $\mathbf{k}$ | Real Part <br> of $\mathbf{a}_{\mathbf{k}}$ | Imaginary <br> Part of $\mathbf{a}_{\mathbf{k}}$ |
| :--- | ---: | ---: |
| 0 | 0.4285715 | 0 |
| 1 | 0.3018007 | -0.1086581 |
| 2 | 0.7864088 | 0.3847772 |
| 3 | -0.3024935 | -0.6687913 |
| 4 | -0.3024928 | 0.6687927 |
| 5 | 0.7864058 | -0.3847782 |
| 6 | 0.3018006 | 0.1086581 |

$$
\begin{aligned}
& \operatorname{Re}\left(a_{k}\right)=\frac{1}{7} \sum_{n=0}^{6} x[n] \operatorname{Cos}\left(\frac{-2 \pi k n}{N}\right) \\
& \operatorname{Im}\left(a_{k}\right)=\frac{1}{7} \sum_{n=0}^{6} x[n] \operatorname{Sin}\left(\frac{-2 \pi k n}{N}\right)
\end{aligned}
$$

## Digital Fourier Series

DIM X(100), AKR (100), AKI (100) OPEN "Xn.dat" FOR INPUT AS \#1

Input file
"Xn.dat"

| 2 |
| ---: |
| 1 |
| -2 |
| 3 |
| -1 |
| -1 |
| 1 |

## OPEN "Ak.dat" FOR OUTPUT AS \#2

PRINT \#2, "K", TAB(20);"Re (ak)";TAB(40); "Im(ak)"
FOR $\mathrm{i}=0$ TO 6
INPUT \#1, X(i)

## NEXT I

FOR k $=0$ to 6
$\operatorname{AKR}(\mathrm{k})=0.0, \operatorname{AKI}(\mathrm{k})=0.0$
FOR j $=0$ to 6
$\operatorname{AKR}(k)=\operatorname{AKR}(k)+X(j)^{*} \operatorname{COS}\left(\left(2^{*} 3.1 .41 .6^{*}{ }^{*} k\right) / 7\right)$
$\operatorname{AKI}(\mathrm{k})=\operatorname{AKI}(\mathrm{k})+\mathrm{X}(\mathrm{j})^{*} \operatorname{Sin}\left(\left(2^{*} 3.1 .41 .6^{*} \mathrm{j}^{*} \mathrm{k}\right) / 7\right)$
NEXT j
$\operatorname{AKR}(\mathrm{k})=\operatorname{AKR}(\mathrm{k}) / 7$
$\operatorname{AKI}(\mathrm{k})=\mathrm{AKI}(\mathrm{k}) / 7$
PRINT \#2, k, TAB(20); AKR(k);TAB(40); $\operatorname{AKI(k)}$
NEXT k

## Digital Fourier Series

## Points to note:

1. A sampled periodic data signal with ' N ' samples/period in the 'time' domain will yield ' N ' real and ' N ' imaginary harmonic amplitudes (or Fourier coefficients) in the ' $k$ ' or discete frequency domain.
2. The line spectrum will repeat itself every ' N ' values, i.e., the spectrum itself is repetitive and periodic - but we need only the ' N ' harmonic amplitudes to completely specify/ synthesise an ' N ' valued' signal
3. Notice for a sampled data signal $x[n]$ which is a real function of ' $n$ ', i.e., real valued signal, the real values of $a_{k}$ display mirror image symmmetry; $a_{1}=1_{6}, a_{2}=a_{5}$, etc. (True also for the imaginary coefficients but with a sign change - see Fig 3.1)

Note that as $N \rightarrow \infty$, we move towards a single, non repeating waveform, i.e., an aperiodic signal. The harmonic amplitudes get very small $(1 / N)$ and frequencies infinitely close - i.e., we go to a continuum of frequencies Discrete Fourier Transform needed to analyse/synthesise such signals.

## Digital Fourier Series Amplitude and Phase Spectra

For a periodic signal the magnitude of each harmonic amplitude is given by:

$$
\left|a_{k}\right|=\sqrt{\operatorname{Re}\left(a_{k}\right)^{2}+\operatorname{Im}\left(a_{k}\right)^{2}}
$$

The corresponding phase angle for each frequency (harmonic) is given by:

$$
\Phi_{k}=\operatorname{Tan}^{-1}\left\{\frac{\operatorname{Im}\left(a_{k}\right)}{\operatorname{Re}\left(a_{k}\right)}\right\}
$$

A plot of $\left|a_{k}\right|$ vs $k$ yields the 'Amplitude Spectrum'
A plot of $\Phi_{\mathrm{k}} \mathrm{vs} \mathrm{k}$ yields the 'Phase Spectrum'

## Digital Fourier Series

Example. Consider a signal with three frequency components;


It is clear that a full cycle of $\mathrm{x}[\mathrm{n}]$ will require its evaluation over the ' n ' range, $0 \leq n \leq 7$ :

| $\mathbf{n}$ | 0 | 1 | 2 | 3 | 4 | 5 | 6 | 7 |
| ---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: | ---: |
| $\mathbf{X} \mathbf{n}]$ | 3.000 | 1.707 | 0.000 | 1.707 | 3.000 | 0.293 | -2.000 | 0.293 |

## Digital Fourier Series

We can extract the harmonic amplitudes $\left(a_{k}\right)$ directly from the Analysis Equation is we rewrite $x[n]$ in Euler notation:

$$
\begin{aligned}
& \operatorname{Sin}\left(\frac{n \pi}{4}\right)=\frac{1}{2 j}\left[\exp \left(\frac{j n \pi}{4}\right)-\exp \left(\frac{-j n \pi}{4}\right)\right] \\
& \operatorname{Cos}\left(\frac{n \pi}{2}\right)=\frac{1}{2}\left[\exp \left(\frac{j n \pi}{2}\right)+\exp \left(\frac{-j n \pi}{2}\right)\right]
\end{aligned}
$$

So we can now write $x[n]$ as:

$$
\begin{gathered}
x[n]=1+\frac{1}{2 j}\left[\exp \left(\frac{j n \pi}{4}\right)-\exp \left(\frac{-j n \pi}{4}\right)\right]+1\left[\exp \left(\frac{j n \pi}{2}\right)+\exp \left(\frac{-j n \pi}{2}\right)\right] \\
x[n]=1+\operatorname{Sin}\left(\frac{n \pi}{4}\right)+2 \operatorname{Cos}\left(\frac{n \pi}{2}\right)
\end{gathered}
$$

## Digital Fourier Series

Noting that: $1 / 2 \mathrm{j}=-\mathrm{j} / 2$ and $\exp (\mathrm{jn} \pi / 2)=\exp (2 \mathrm{j} n \pi / 4)$
We can then write $x[n]$ as:
$x[n]=1+\frac{j}{2} \exp \left(\frac{-j n \pi}{4}\right)-\frac{j}{2} \exp \left(\frac{j n \pi}{4}\right)+\exp \left(\frac{-2 j n \pi}{4}\right)+\exp \left(\frac{2 j n \pi}{4}\right)$
Comparing this with: $\quad x[n]=\sum_{k=0}^{N-1} a_{k} \exp \left(\frac{+j k n \pi}{4}\right)$
We see that: $a_{0}=1, a_{1}=-j / 2, a_{2}=1, a_{-1}=j / 2$ and $a_{-2}=1$
$x[n]$ has eight values but there are only five non-zero $a_{k}$ values $\Rightarrow$ the other three values must be $=0$

Also there are three real values of $a_{k}$ and two imaginary values of $a_{k}$

## Digital Fourier Series

The values can be tabulated below -

| k | $\operatorname{Re}\left(\mathrm{a}_{\mathrm{k}}\right)$ | $\operatorname{Im}\left(\mathrm{a}_{\mathrm{k}}\right)$ | $\left\|a_{\mathrm{k}}\right\|$ | $\Phi_{\mathrm{k}}$ |
| ---: | ---: | ---: | ---: | ---: |
| $\mathbf{- 2}$ | 1 | 0 | 1 | 0 |
| $\mathbf{- 1}$ | 0 | 0.5 | 0.5 | $\pi / 2$ |
| $\mathbf{0}$ | 1 | 0 | 1 | 0 |
| $\mathbf{1}$ | 0 | -0.5 | 0.5 | $\pi / 2$ |
| $\mathbf{2}$ | 1 | 0 | 1 | 0 |
| $\mathbf{3}$ | 0 | 0 | 0 | 0 |
| $\mathbf{4}$ | 0 | 0 | 0 | 0 |
| $\mathbf{5}$ | 0 | 0 | 0 | 0 |

## PLOT all $x[n]$ and $a_{k}$ values

Notes:
If $x[n]=-x[-n]$, i.e., $x[n]$ is an odd function of ' $n$ ', then all $\operatorname{Re}\left(a_{k}\right)=0$ or equivalently, odd periodic signals can be constructed from 'Sine' fns

Conversely, if $x[-n]=x[n]$, i.e., $x[n]$ is an even function of ' $n$ ', then all $\operatorname{Im}\left(a_{k}\right)$ $=0$ and so even periodic signals can be constructed from 'Cosine' fns

## Digital Fourier Series

## Useful properties of Fourier Series

(a) Linearity
if $x_{1}[n] \rightarrow a_{k}$ and $x_{2}[n] \rightarrow b_{k}$, then A. $x_{1}[n]+B \cdot x_{2}[n] \rightarrow$ A. $a_{k}+$ B. $b_{k}$
(b) Time-Shifting
if $x[n] \rightarrow a_{k}$, then if $x\left[n-n_{0}\right] \rightarrow a_{k} \exp \left[-j 2 \pi k n_{0} / N\right]$

Magnitude spectrum unchanged

But phase spectrum shifted by extra factor

Note: for $\mathrm{n}_{0}=\mathrm{N}$ (1 Complete cycle of $\mathrm{x}[\mathrm{n}]$ ),

$$
\exp \left[-j 2 \pi k n_{0} / N\right]=\exp [-j 2 \pi k]=1,
$$

Hence the spectrum is said to be 'circular' or 'cyclic'

## Digital Fourier Series

(c) Differentiation

$$
\begin{aligned}
& \text { if } x[n] \rightarrow a_{k} \text {, then } x[n]-x[n-1] \rightarrow a_{k}\{1-\exp [-j 2 \pi k / N]\} \\
& 1 s t \text { order difference of } \\
& x[n] \rightarrow \text { differentiation }
\end{aligned}
$$

The time-shifting property gives $x[n-1] \rightarrow a_{k} \exp [-j 2 \pi k / N]$.
Then apply linearity property to get spectrum of the differentiated signal !
(d) Integration $\rightarrow$ running sum of $x[n]$
if $x[n] \rightarrow a_{k}$, then

$$
\sum_{k=-\infty}^{k=n} x[k] \rightarrow a_{k}\left\{1-\exp \left(\frac{-2 j \pi k}{N}\right)\right\}^{-1}
$$

## Digital Fourier Series

(e) Convolution
if $x_{1}[n] \rightarrow a_{k}$ and $x_{2}[n] \rightarrow b_{k}$, then

Convolution over a single cycle of ' N ' data points

(f) Modulation Property [Inverse of convolution] if $x_{1}[n] \rightarrow a_{k}$ and $x_{2}[n] \rightarrow b_{k}$, then

$$
x_{1} \cdot x_{2} \rightarrow \sum_{m=0}^{m=N-1} a_{m} b_{k-m}
$$

## Digital Fourier Series - Progamme no. 8

Investigaton of a multifrequency signal (Fig 3.3)
Effect of 'end-to-end' vs non integral number of cycles (Fig 3.4)
Spectrum of a unit impulse (Fig 3.5). [Actually it is an impulse train and periodic (as it has to be in order that Fourier Series can be used to represent the signal - period is set by the 64 samples]. Assume that the signal repeats every 64 samples. Note $\Phi_{k}=0$ and $a_{k}=1 / \mathrm{N}=1 / 64$.

Delayed unit impulse (Fig 3.6). $a_{k}=1 / 64$ as before but is a $\Phi_{\mathrm{k}}=$ 'Linear Phase Characteristic'

Equation 3.9. Parseval's Theorem applied to sampled data signals

$$
\frac{1}{N} \sum_{n=0}^{n=N-1}(x[n])^{2}=\sum_{k=0}^{k=N-1}\left(a_{k}\right)^{2}
$$

Average Energy/Cycle in the Time Domain

Average Energy/Cycle in the Frequency Domain

## Digital Fourier Transform

To represent aperiodic signals and noise 'signals' we need to invoke Fourier Transforms


Cf: Appendix 2 of Paul and Fuerst for a review of continuous time Fourier Transforms

In fact we are not studying the DFT. Rather it is the continuous FT of a discrete (and finite) sampled data signal that we will deal with here!

## Digital Fourier Transform

In what follows we develop the digital FT from digital FS.

Consider again the analysis (equation) form of the Fourier Series:

$$
a_{k}=\frac{1}{N} \sum_{n=0}^{N-1} x[n] \cdot \exp \left[\frac{-j 2 \pi k n}{N}\right]
$$

Where $\mathrm{x}[\mathrm{n}]$ is cyclic or periodic with period ' N ' samples, e.g., consider the signal in Fig 3.7(a) where $\mathrm{N}=5$

Now consider what happens when adjacent cycles are artificially separated or spaced in time - Fig 3.7 (b)

Signal is in effect 'stretched' from N=5 to $\mathrm{N}=12$ samples/cycle -

## Digital Fourier Transform

## But what happens in the frequency domain?

(a) Amplitudes will become smaller since $\mathrm{a}_{\mathrm{k}} \propto 1 / \mathrm{N}$
(b) Also the number of frequencies ( $k$ values) will increase, i.e., the frequency components labelled by ' $k$ ' will get closer to each other (bunch up)

In the limit as $\mathrm{N} \rightarrow \infty$, frequency will become a continuous variable. i.e., we move from a line spectrum to a continuum spectrum

In the limit as $N \rightarrow \infty$, the summation of discrete frequency which characterises the FS will become an integral over continuous frequency

See this on next slides

## Digital Fourier Transform

## Development of Fourier Transform from Fourier Series

The discrete frequency $2 \pi \mathrm{k} / \mathrm{N}$ becomes $\Omega$ - continuous frequency (radians)

$$
\begin{array}{|ll|}
\hline 2 \pi \mathrm{k} / \mathrm{N} \rightarrow & \Omega \\
\mathrm{DFS} \rightarrow & \text { 'DFT' }
\end{array}
$$

Firstly we rewrite the FS analysis equation with continuous frequency -

$$
X(\Omega)=N a_{k}=\sum_{n=0}^{n=\infty} x[n] \exp (-j n \Omega)
$$

We often make $\mathrm{x}[\mathrm{n}]$ symmetric about $\mathrm{n}=0$ and so more generally:

$$
X(\Omega)=N a_{k}=\sum_{n=-\infty}^{n=\infty} x[n] \exp (-j n \Omega)
$$

Continuous Fourier Transform of a discrete sampled signal $x[n]$

## Digital Fourier Transform

Similarly from the Digital Fourier Series:

$$
\text { Let } \Omega_{0}=\frac{2 \pi}{N}=\text { thefundamentalfrequency }
$$

$$
x[n]=\sum_{k=0}^{N-1} a_{k} \exp \left[\frac{j 2 \pi k n}{N}\right\rceil
$$

This permits us to write the synthesis equation as:

$$
x[n]=\sum_{k=0}^{N-1}\left[\frac{X\left(k \Omega_{0}\right)}{N}\right] \exp \left(j k n \Omega_{0}\right)
$$

since, also by definition, $X=N a_{k}$.

Since $\Omega_{0} / 2 \pi=1 / N$, where $\Omega_{0}=$ fundamental frequency we can write:

$$
x[n]=\frac{1}{2 \pi} \sum_{k=0}^{N-1} X\left(k \Omega_{0}\right) \exp \left(j k n \Omega_{0}\right) \Omega_{0}
$$

## Digital Fourier Transform

In addition:

$$
\begin{aligned}
& \text { In addition: } \\
& \text { as } N \rightarrow \infty, \quad \Omega_{0} \rightarrow \mathrm{~d} \Omega, \quad \mathrm{k} \Omega_{0} \rightarrow \Omega \text { and } \sum_{k=0}^{N-1} \rightarrow \int_{2 \pi}
\end{aligned}
$$

So finally we can write the 'Synthesis Transform'

$$
x[n]=\frac{1}{2 \pi} \int_{0}^{2 \pi} X(\Omega) \exp (j n \Omega) d \Omega
$$

## Digital Fourier Transform

Example 3.2(a) (Paul and Fuerst)


Single isolated pulse with 5 non-zero sample values - find its FT

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

$\mathrm{x}[\mathrm{n}]$ is a running sum of weighted impulses $\delta[n]$

Ergo -

$$
X(\Omega)=0.2\{\delta[n-2]+\delta[n-1]+\delta[n]+\delta[n+1]+\delta[n+2]\} x \exp (-j n \Omega)
$$

Using the sifting property of the unit impulse, i.e., $\delta\left[n-n_{0}\right] \rightarrow \exp \left(-\mathrm{n}_{0} \Omega\right)$, we can write $\mathrm{X}(\Omega)=0.2\{\exp (-\mathrm{j} 2 \Omega)+\exp (-\mathrm{j} \Omega)+1+\exp (\mathrm{j} \Omega)+\exp (\mathrm{j} 2 \Omega)\}$

## Digital Fourier Transform

Example 3.2(a) (Paul and Fuerst) cont'd
$x[n]$ is an even function of ' $n$ ' we have that $\exp (j \Omega) \rightarrow \operatorname{Cos}(\Omega)$,

$$
X(\Omega)=0.2[1+2 \operatorname{Cos}(\Omega)+2 \operatorname{Cos}(2 \Omega)]
$$

Note that $\mathrm{X}(\Omega)$ is a repetitive and periodic in $\Omega$ with period $2 \mathrm{p}(-\pi \rightarrow+\pi)$

Example 3.2(b) (Paul and Fuerst)


## Digital Fourier Transform

$X(\Omega)$ is a complex function containing both sine and cosine sinusoids; hence it is best displayed as amplitude and phase spectra-

Using $\quad|X(\Omega)|=\sqrt{X(\Omega)^{*} X(\Omega)}$
We get $|X(\Omega)|=\frac{0.5}{(1.25-\operatorname{Cos} \Omega)^{\frac{1}{2}}}$
$@ \Omega=0,|\mathrm{X}(\Omega)|=1$ (i.e., it is a maximum)
$@ \Omega=\pi,|X(\Omega)|=1 / 3$ (i.e., it is a minimum)

Cf: Fig 3.8 in Lynn and Fuerst for plot of $X(\Omega)$ What does $x[n]$ remind you of ?

## Digital Fourier Transform

Fourier Transform of a single 'isolated' unit impulse

$$
\begin{gathered}
X(\Omega)=\sum_{n=-\infty}^{n=\infty} x[n] \exp (-j n \Omega)=\sum_{n=-\infty}^{n=\infty} \delta[n] \exp (-j n \Omega) \\
=1 . \exp (0)=1!!!!!!!!!
\end{gathered}
$$




## Digital Fourier Transform

Since $\delta(\Omega)=1$ it is real. Hence the $\operatorname{Im}\{\delta(\Omega)=0\}$

$$
\begin{gathered}
|\delta(\Omega)|=\sqrt{\delta(\Omega)^{*} \delta(\Omega)}=1 \\
\Phi_{\delta}(\Omega)=\operatorname{Tan}^{-1}\left\{\frac{\operatorname{Im}[\delta(\Omega)]}{\operatorname{Re}[\delta(\Omega)]}\right\}=0
\end{gathered}
$$

So the signal strength is constant at all frequencies and each single infinitely close Fourier component has exactly the same phase, i.e., the phase shift between them is zero.

## Digital Fourier Transform

Usual Properties for Fourier Transforms in the Digital Domain

$$
\begin{array}{ll}
\text { Linearity: } & \mathrm{ax}_{1}[\mathrm{n}]+\mathrm{bx}_{2}[\mathrm{n}] \Leftrightarrow a \mathrm{X}_{1}(\Omega)+\mathrm{bX}_{2}(\Omega) \\
\text { Time Shifting: } & \mathrm{x}\left[\mathrm{n}-\mathrm{n}_{0}\right] \Leftrightarrow \mathrm{X}(\Omega) \exp \left(-\mathrm{jn} \mathrm{n}_{0} \Omega\right) \\
\text { Convolution: } & \mathrm{x}_{1}[\mathrm{n}]{ }^{*} \mathrm{x}_{2}[\mathrm{n}] \Leftrightarrow \mathrm{X}_{1}(\Omega) \mathrm{x}_{2}(\Omega)
\end{array}
$$

NB: Time shift $\equiv$ multiplying the FT by $\exp \left(-\mathrm{jn}_{0} \Omega\right)$ in the frequency domain
Also: Frequency domain multiplication $\equiv$ time domain convolution
Since $\delta(\Omega)=1$ it is real. Hence the $\operatorname{Im}\{\delta(\Omega)=0\}$

## Digital Fourier Transform

Frequency Response of LTI Processors Cf: Fig 3.10


| 't' domain | $\mathrm{x}[\mathrm{n}]$ | $\mathrm{h}[\mathrm{n}]$ | $\mathrm{y}[\mathrm{n}]=\mathrm{h}[\mathrm{n}]^{*} \times[\mathrm{n}]$ |
| :--- | :--- | :--- | :--- |
| ' $\Omega$ ' domain | $\mathrm{X}(\Omega)$ | $\mathrm{H}(\Omega)$ | $\mathrm{Y}(\Omega)=\mathrm{H}(\Omega) \times \mathrm{X}(\Omega)$ |

Using polar (magnitude/phase) representation in the $\Omega$ plane we have:

$$
\mathrm{X}(\Omega)=|\mathrm{X}(\Omega)| \cdot \exp \left[-\mathrm{j} \Phi_{\chi}(\Omega)\right]
$$

Similarly:

$$
H(\Omega)=|H(\Omega)| \cdot \exp \left[-j \Phi_{H}(\Omega)\right]
$$

$H(\Omega)=$ LTI Processor Frequency Transfer Function,
$|\mathrm{H}(\Omega)|=$ processor 'Gain' and $\Phi_{\mathrm{H}}(\Omega)=$ processor Phase Transfer Function

## Digital Fourier Transform

Example: Let's take 3.2 again but this time we designate $x[n]$ 's as $h[n]$ 's Then 3.8(a) is a weighted moving or 5-point adjacent channel average filter

Then from our earlier solution we have: $\mathrm{H}(\Omega)=0.2\{1+2 \operatorname{Cos}(\Omega)+2 \operatorname{Cos}(2 \Omega)\}$ Transfer Function for a 5 point moving average low pass filter - Fig 3.8(a)

## Figure 3.8 (a)

Looking at positive $\Omega$ between 0 and $\pi$ one can see that the filter transmits low frequencies most strongly - LOW PASS FILTER action

Notice that the gain $=0 @ \Omega=2 \pi / 5$ or 5 samples/cycle !
Looking at $\mathrm{H}(\Omega)$ one can see that it is real-symmetric, hence no phase shifts are introduced

## Digital Fourier Transform

Now consider figure 3.8 (b). This picture now refers to the impulse response of a low pass filter:

$$
h[n]=0.5 \delta[n]+0.25 \delta[n-1]+0.0625 \delta[n-2]+\ldots
$$

Correspondingly: $H(\Omega)=\frac{0.5}{1-0.5 \exp (-j \Omega)}$
And: $\quad|H(\Omega)|=\frac{0.5}{(1.25-\operatorname{Cos}(\Omega))^{0.5}}$
Figure 3.8 (b)

One can see that this is also clearly a low pass filter - but not a very good one. Significant transmission at $\Omega=\pi(|\mathrm{H}(\Omega)|=1 / 3)$

## Digital Fourier Transform

General specification of LTI processors in the ' $\Omega$ ' domain
In general we know that a LTI processor can be specified by a difference equation of the form:

$$
\sum_{l=0}^{l=L} c_{l} y[n-l]=\sum_{l=0}^{l=I} d_{l} x[n-l]
$$

where ' L ' is the order of the system and $\mathrm{c}_{1}$ are the recursive multiplier coefficients. Taking Fourier Transforms of both sides:

$$
\sum_{l=0}^{l=L} c_{l} \exp (-j l \Omega) Y(\Omega)=\sum_{l=0}^{l=I} d_{l} \exp (-j l \Omega) X(\Omega)
$$

using linearity and time shifting properties of the Fourier Transform

## Digital Fourier Transform

We also have that: $\mathrm{Y}(\Omega)=\mathrm{H}(\Omega) \times \mathrm{X}(\Omega)$ and hence that: $\mathrm{H}(\Omega)=\mathrm{Y}(\Omega) / X(\Omega)$

$$
\text { So we can write: } H(\Omega)=\frac{Y(\Omega)}{X(\Omega)}=\frac{\sum_{l=0}^{l=I} d_{l} \exp (-j l \Omega)}{\sum_{l=0}^{l=L} c_{l} \exp (-j l \Omega)}
$$



## Digital Fourier Transform

Inspection of the flow of the block diagram: $y[n]=-0.8 y[n-1]+x[n]-x[n-1]$ which can be written

$$
\left.\right|_{c_{0}} y[n]+0.8 y[n-1]=\left.\right|_{C_{1}} x[n]-x[n-1]
$$

By inspection: $\mathrm{c}_{0}=1.0, \mathrm{c}_{1}=0.8, \mathrm{~d}_{0}=1.0, \mathrm{~d}_{1}=-1.0$

$$
\sum^{l=I} d_{l} \exp (-j l \Omega)
$$

Using: $H(\Omega)=\frac{l=0}{l=L}$

$$
\sum_{l=0} c_{l} \exp (-j l \Omega)
$$

## Digital Fourier Transform

We get: $H(\Omega)=\frac{[1 \cdot \exp (-j 0)]+[-1 \cdot \exp (-j \Omega)]}{[1 \cdot \exp (-j 0)]+[0.8 \cdot \exp (-j \Omega)]}$

$$
\begin{gathered}
=H(\Omega)=\frac{1-\exp (-j \Omega)}{1+0.8 \cdot \exp (-j \Omega)} \\
\Rightarrow H(\Omega)=\frac{1-\operatorname{Cos} \Omega+j \operatorname{Sin} \Omega}{1+0.8 \operatorname{Cos} \Omega-0.8 j \operatorname{Sin} \Omega} \\
\Rightarrow|H(\Omega)|=\frac{\left[(1-\operatorname{Cos} \Omega)^{2}+\operatorname{Sin}^{2} \Omega\right]^{1 / 2}}{\left[(1+0.8 \operatorname{Cos} \Omega)^{2}+0.64 \operatorname{Sin}^{2} \Omega\right]^{1 / 2}}
\end{gathered}
$$

## Digital Fourier Transform

So we can write: $|H(\Omega)|=\left[\frac{2-2 \operatorname{Cos} \Omega}{1.64-1.6 \operatorname{Cos} \Omega}\right]^{1 / 2}$
Phase Spectrum: $\Phi_{H}(\Omega)=\operatorname{Tan}^{-1}\left[\frac{\operatorname{Im} H(\Omega)}{\left[\frac{\operatorname{Re} H(\Omega)}{}\right]}\right.$

$$
\Rightarrow \Phi_{H}(\Omega)=\operatorname{Tan}^{-1}\left[\frac{\operatorname{Sin} \Omega}{11-\operatorname{Cos} \Omega}\right]-\operatorname{Tan}^{-1}\left[\frac{-0.8 \operatorname{Sin} \Omega}{[1+0.8 \operatorname{Cos} \Omega}\right]
$$

Cf: Fig 3.11 for plots of magnitude $|\mathrm{H}(\Omega)|$ and phase $\Phi_{H}(\Omega)$ transfer functions or 'gain profiles'

The processor is a High Pass Filter with a gain of $10 @ \Omega=\pi$ Program no 9 to investigate 90, 91 \& 92. Figs 3.12 \& 3.13

