

ESE 531: Digital Signal Processing

Lec 7: February 7, 2019

Sampling and Reconstruction



Lecture Outline

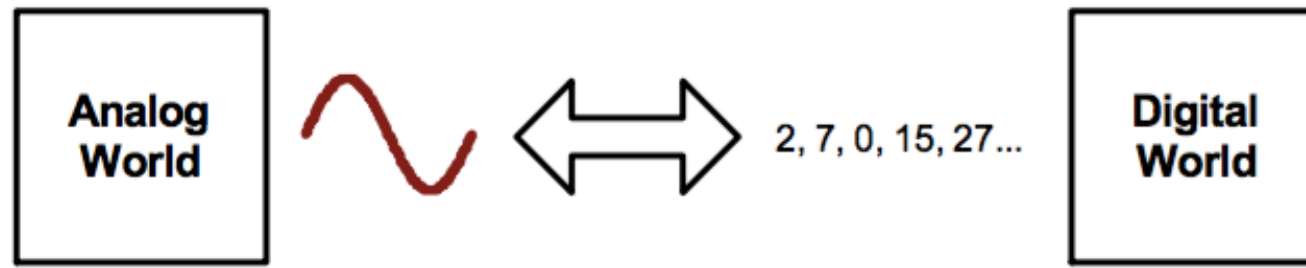
- ❑ Sampling
 - Frequency Response of Sampled Signal
- ❑ Reconstruction
- ❑ Anti-aliasing Filter

Video Example



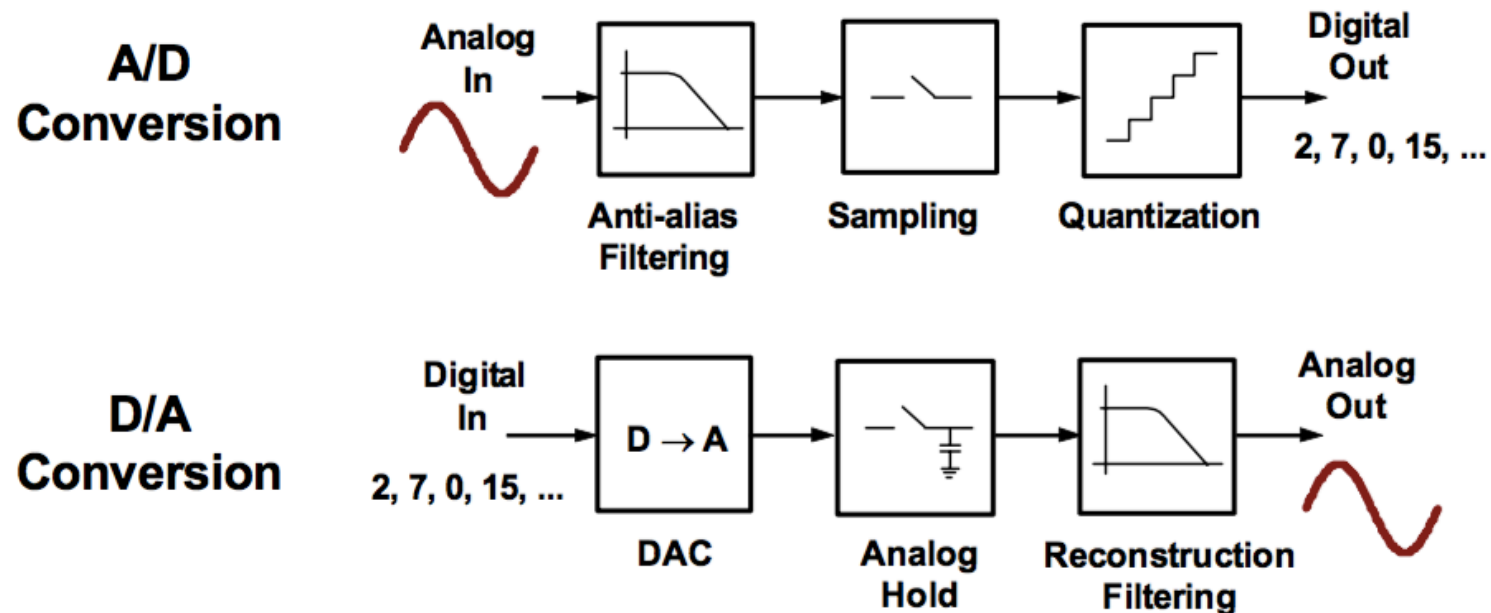
❑ <https://www.youtube.com/watch?v=ByTsISFXUoY>

The Data Conversion Problem



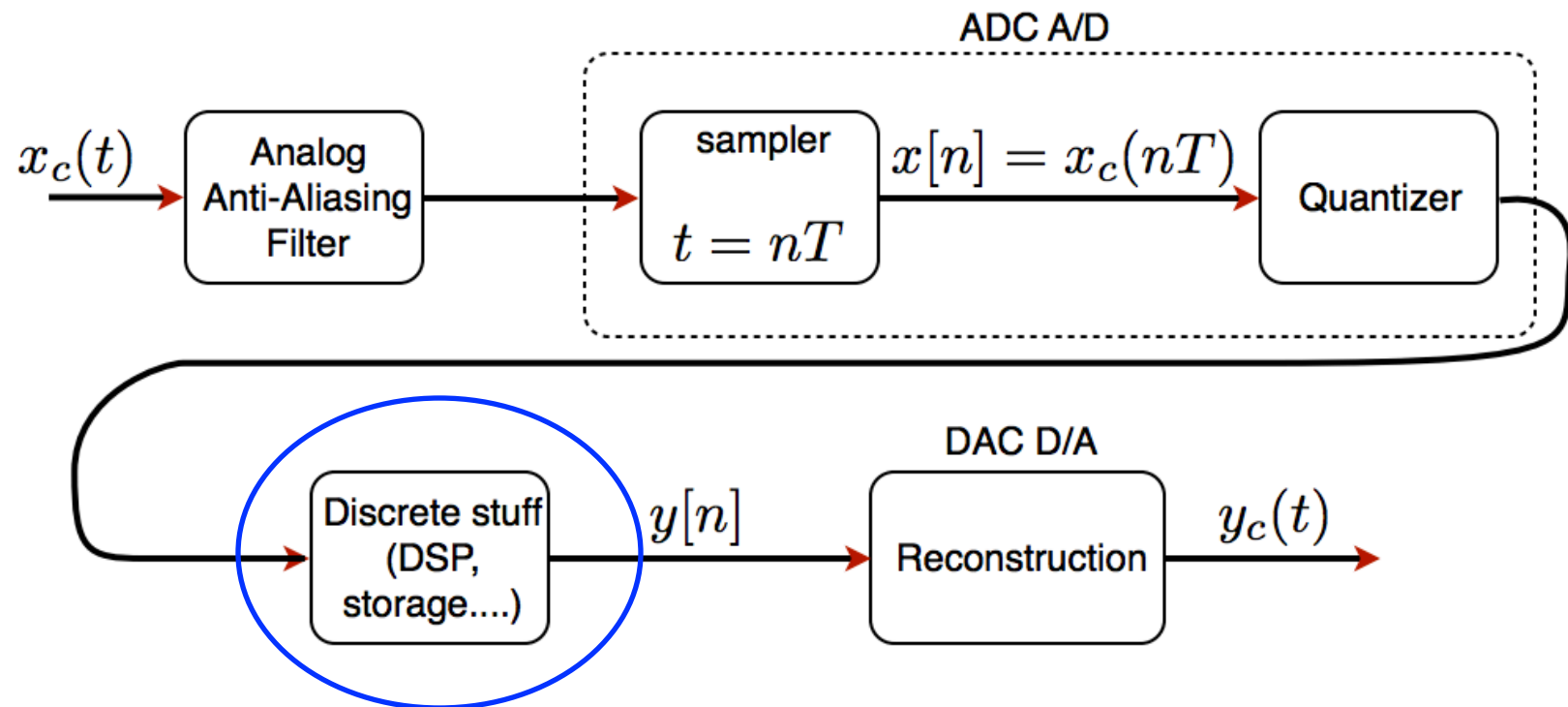
- ❑ Real world signals
 - Continuous time, continuous amplitude
- ❑ Digital abstraction
 - Discrete time, discrete amplitude
- ❑ Two problems
 - How to go discretize in time and amplitude
 - A/D conversion
 - How to "undescretize" in time and amplitude
 - D/A conversion

Overview

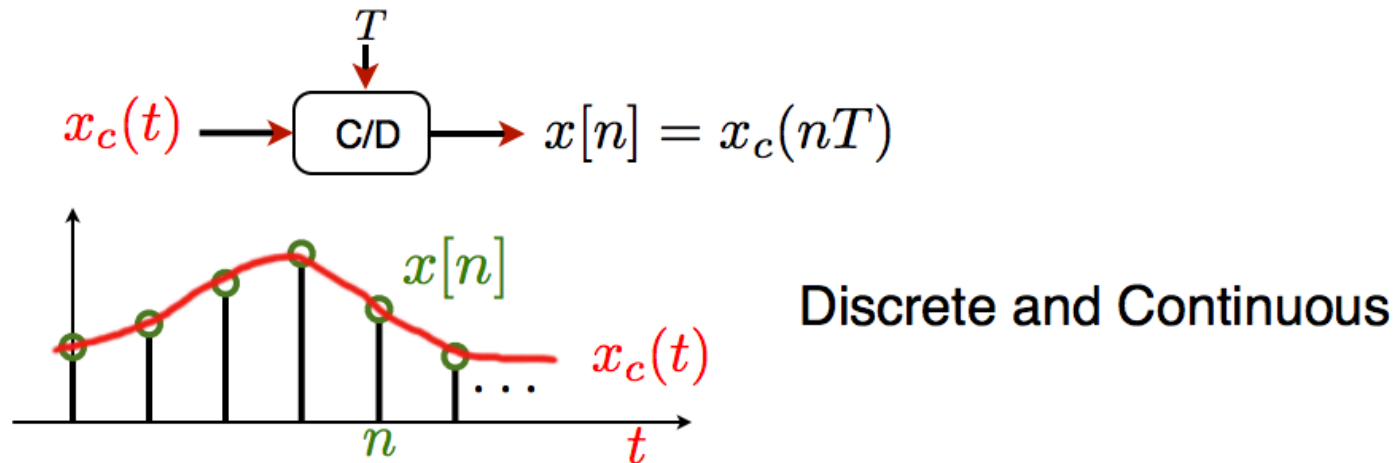


- ❑ We'll first look at these building blocks from a functional, "black box" perspective

DSP System

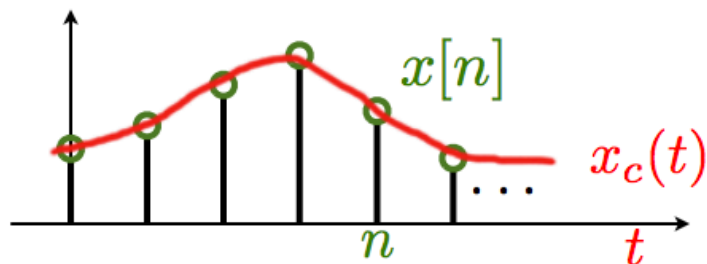
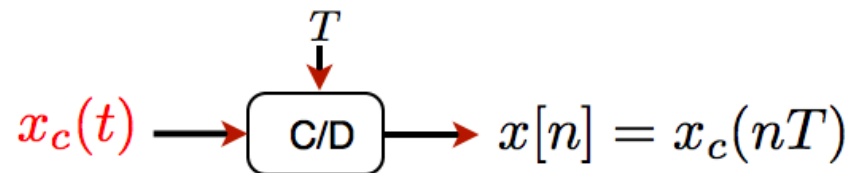


Ideal Sampling Model



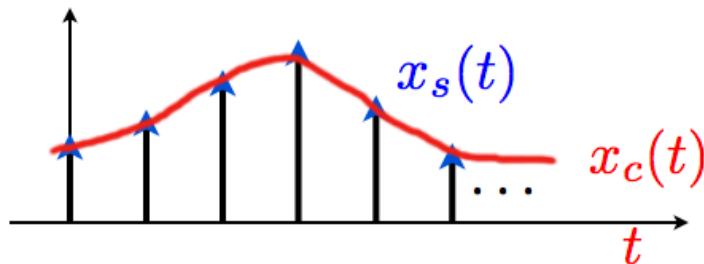
- ❑ Ideal continuous-to-discrete time (C/D) converter
 - T is the sampling period
 - $f_s = 1/T$ is the sampling frequency
 - $\Omega_s = 2\pi/T$

Ideal Sampling Model



Discrete and Continuous

define impulsive sampling:



Continuous

$$x_s(t) = \cdots + x_c(0)\delta(t) + x_c(T)\delta(t - T) + \cdots$$

$$x_s(t) = x_c \sum_{n=-\infty}^{\infty} \delta(t - nT)$$



Ideal Sampling Model

$$x_s(t) = x_c \sum_{n=-\infty}^{\infty} \delta(t - nT)$$

- Dirac delta function, $\delta(t)$
 - Infinitely high and thin, area of 1
 - Not physical—for modeling

$$x[n] \leftrightarrow x_s(t) \leftrightarrow x_c(t)$$

- Three signals. How are they related? In time? In frequency?



Frequency Domain Analysis

- How is $x[n]$ related to $x_s(t)$ in frequency domain?

$$x[n] = x_c(nT) \qquad x_s(t) = x_c \sum_{n=-\infty}^{\infty} \delta(t - nT)$$

Frequency Domain Analysis

- How is $x[n]$ related to $x_s(t)$ in frequency domain?

$$x[n] = x_c(nT) \qquad x_s(t) = x_c \sum_{n=-\infty}^{\infty} \delta(t - nT)$$

$$x_s(t) : \text{C.T.}$$

$$X_s(j\Omega) = \sum_n x_c(nT) e^{-j\Omega nT}$$

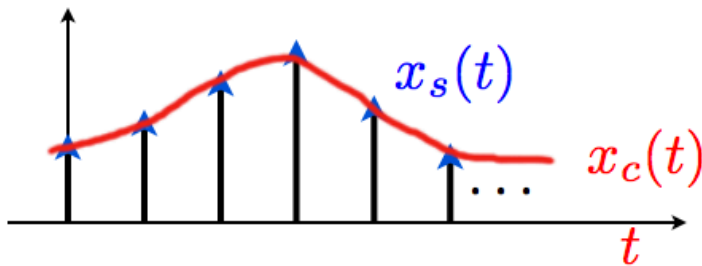
$$x[n] : \text{D.T.}$$

$$X(e^{j\omega}) = \sum_n x[n] e^{-j\omega n} \qquad \omega = \Omega T$$

$$X(e^{j\omega}) = X_s(j\Omega)|_{\Omega=\omega/T}$$

$$X_s(j\Omega) = X(e^{j\omega})|_{\omega=\Omega T}$$

Frequency Domain Analysis



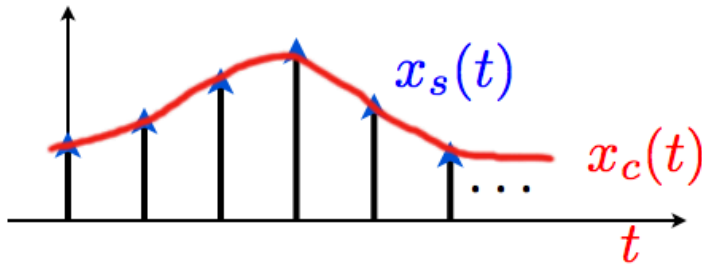
Continuous

$$x_s(t) = \cdots + x_c(0)\delta(t) + x_c(T)\delta(t - T) + \cdots$$

$$x_s(t) = x_c \underbrace{\sum_{n=-\infty}^{\infty} \delta(t - nT)}_{\triangleq s(t)}$$

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

Frequency Domain Analysis



Continuous

$$x_s(t) = \cdots + x_c(0)\delta(t) + x_c(T)\delta(t - T) + \cdots$$

$$x_s(t) = x_c \underbrace{\sum_{n=-\infty}^{\infty} \delta(t - nT)}_{\triangleq s(t)}$$

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

$$s(t) \leftrightarrow S(j\Omega)$$

$$S(j\Omega) = \frac{2\pi}{T} \sum_{k=-\infty}^{\infty} \delta(\Omega - \frac{2\pi}{T}k)$$

Ω_s

The diagram illustrates the Fourier transform relationship between the sampling signal $s(t)$ and its spectrum $S(j\Omega)$. The top plot shows $s(t)$ as a train of impulses with period T . The bottom plot shows $S(j\Omega)$ as a train of impulses with period $\frac{2\pi}{T}$. The frequency axis is labeled Ω .



Frequency Domain Analysis

$$x_s(t) = s(t) \cdot x_c(t)$$



Frequency Domain Analysis

$$x_s(t) = s(t) \cdot x_c(t)$$

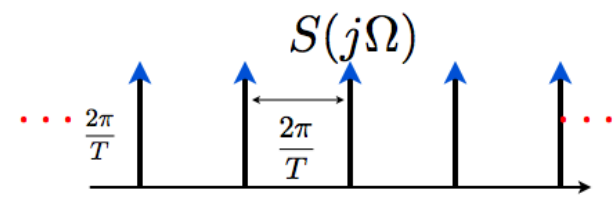
$$X_s(j\Omega) = \frac{1}{2\pi} X_c(j\Omega) * S(j\Omega)$$



Frequency Domain Analysis

$$x_s(t) = s(t) \cdot x_c(t)$$

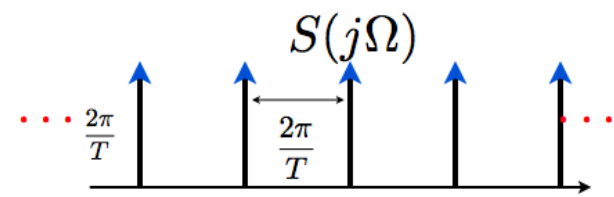
$$X_s(j\Omega) = \frac{1}{2\pi} X_c(j\Omega) * S(j\Omega)$$

$$S(j\Omega) = \frac{2\pi}{T} \sum_{k=-\infty}^{\infty} \delta\left(\Omega - \frac{2\pi}{T}k\right)$$


Frequency Domain Analysis

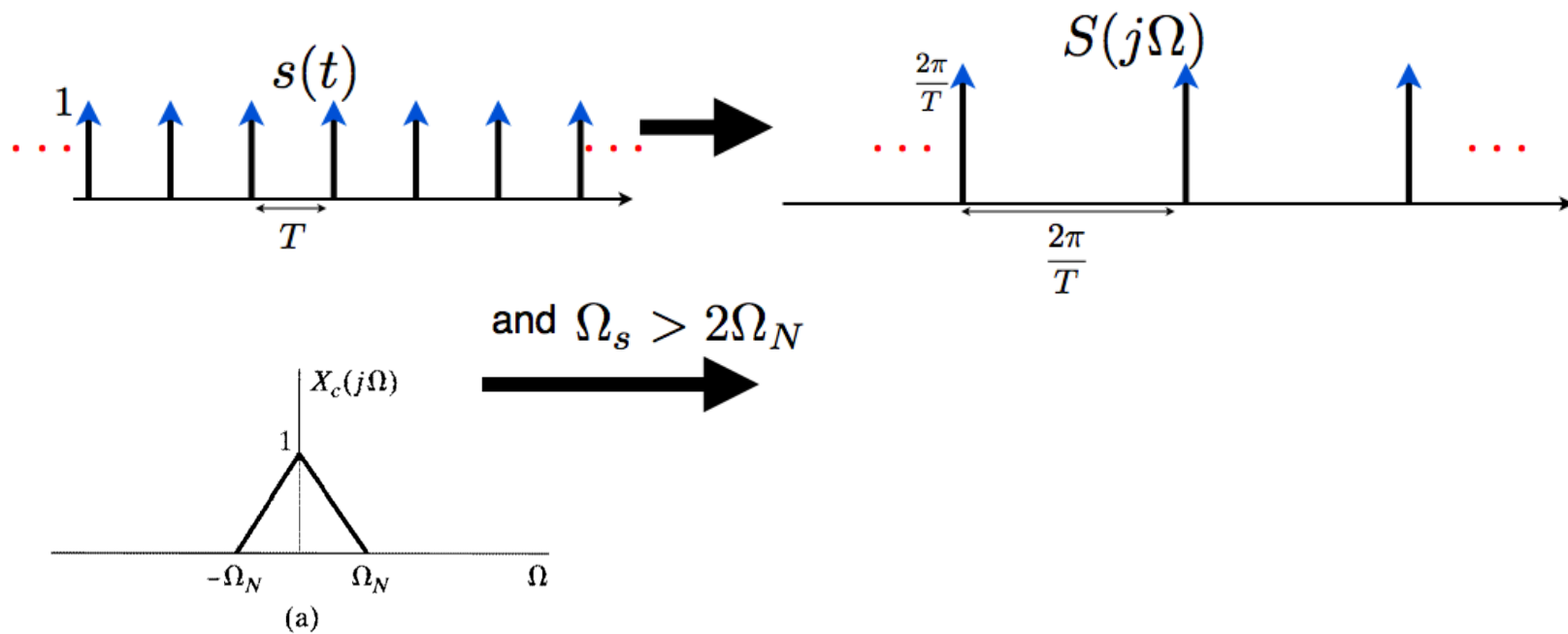
$$x_s(t) = s(t) \cdot x_c(t)$$

$$\begin{aligned} X_s(j\Omega) &= \frac{1}{2\pi} X_c(j\Omega) * S(j\Omega) \\ &= \frac{1}{T} \sum_{k=-\infty}^{\infty} X_c(j(\Omega - k\Omega_s)) \quad | \quad \Omega_s = \frac{2\pi}{T} \end{aligned}$$

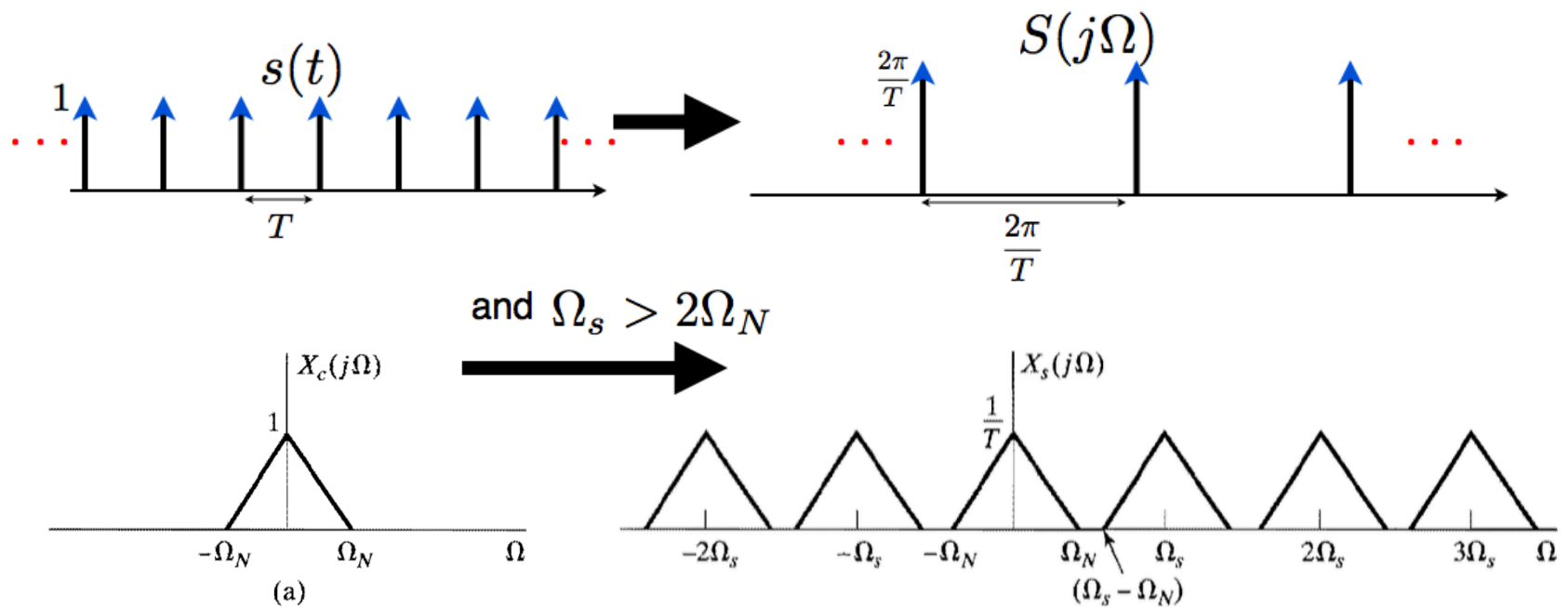
$$S(j\Omega) = \frac{2\pi}{T} \sum_{k=-\infty}^{\infty} \delta(\Omega - \frac{2\pi}{T}k)$$


The diagram illustrates the impulse train $S(j\Omega)$ in the frequency domain. It shows a horizontal axis with vertical blue arrows representing impulses. The impulses are spaced at intervals of $\frac{2\pi}{T}$. A double-headed arrow between two impulses is labeled $\frac{2\pi}{T}$. The label $S(j\Omega)$ is placed above the central impulse. Red dots and a red Ω_s label are also present near the diagram.

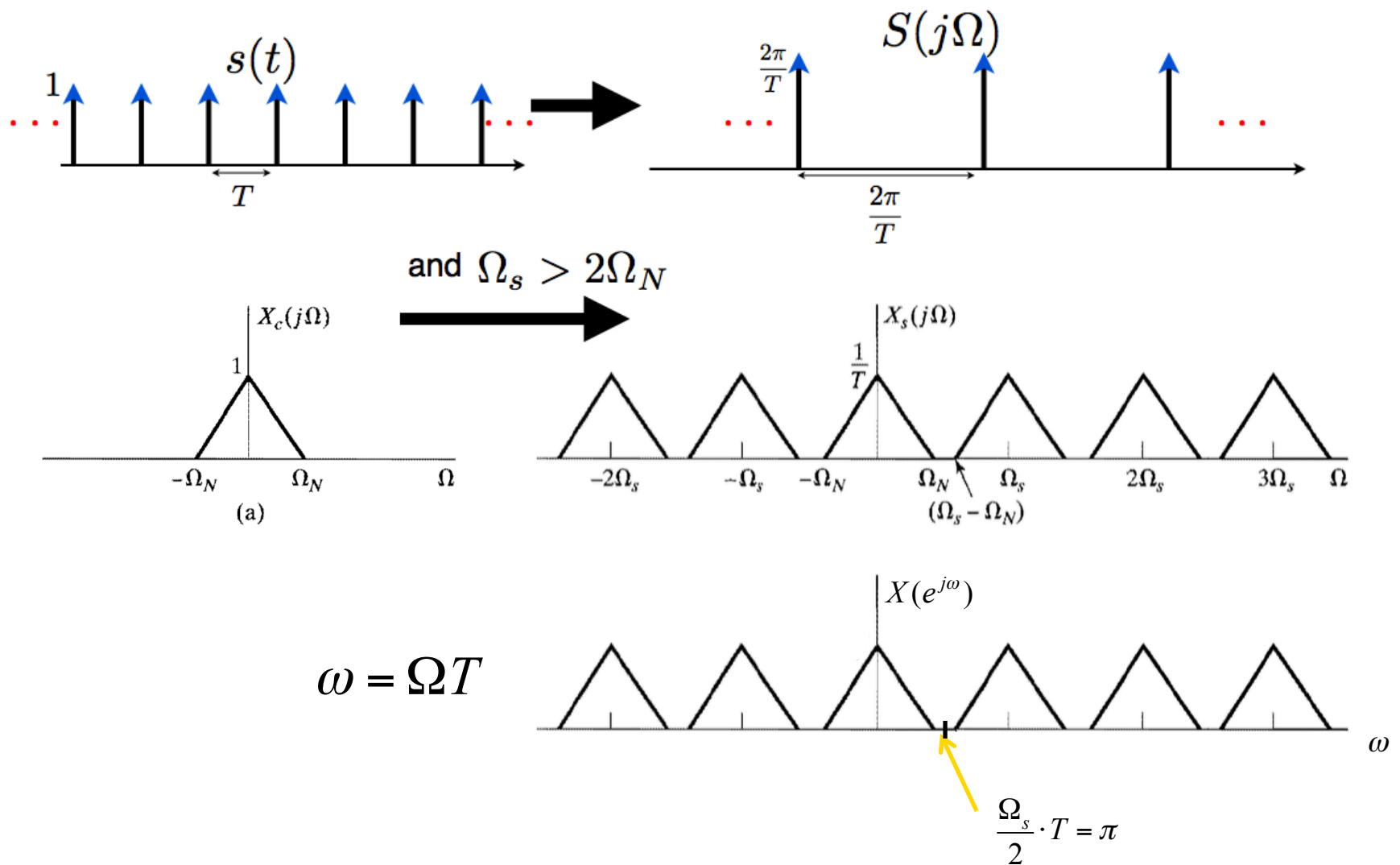
Frequency Domain Analysis



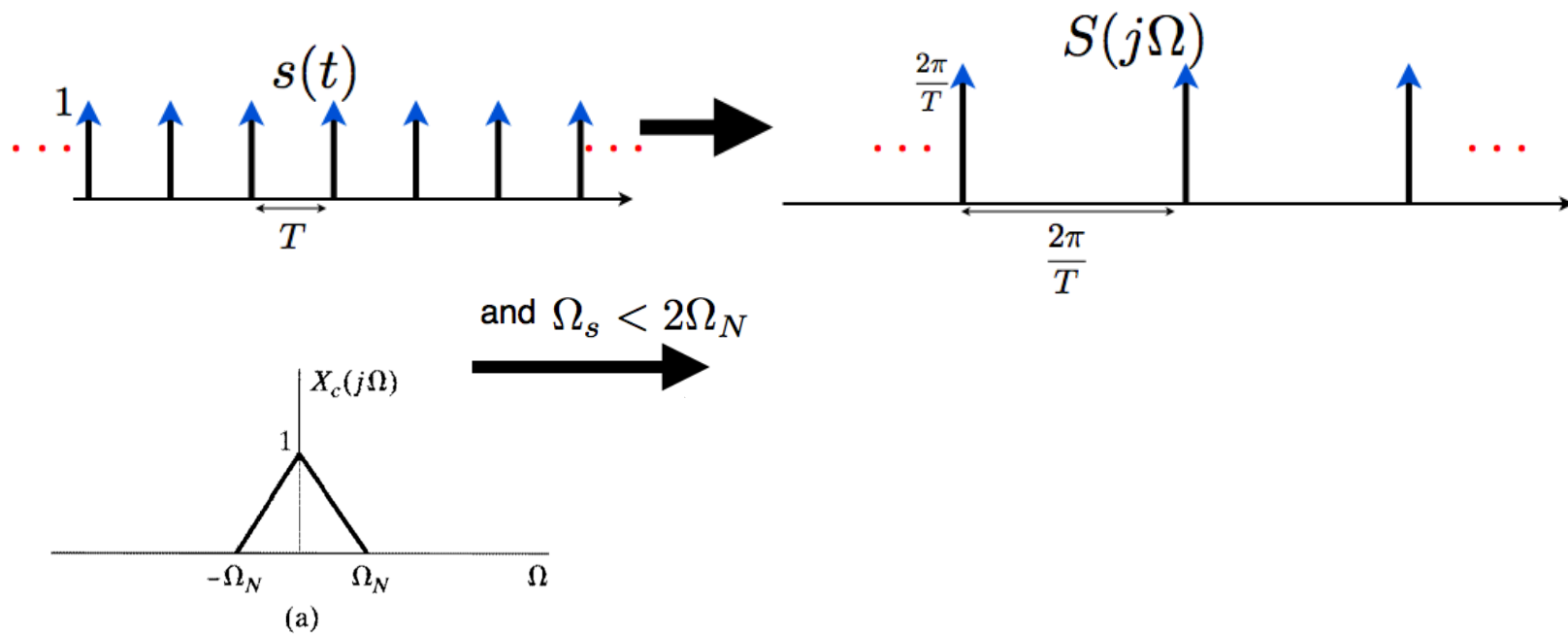
Frequency Domain Analysis



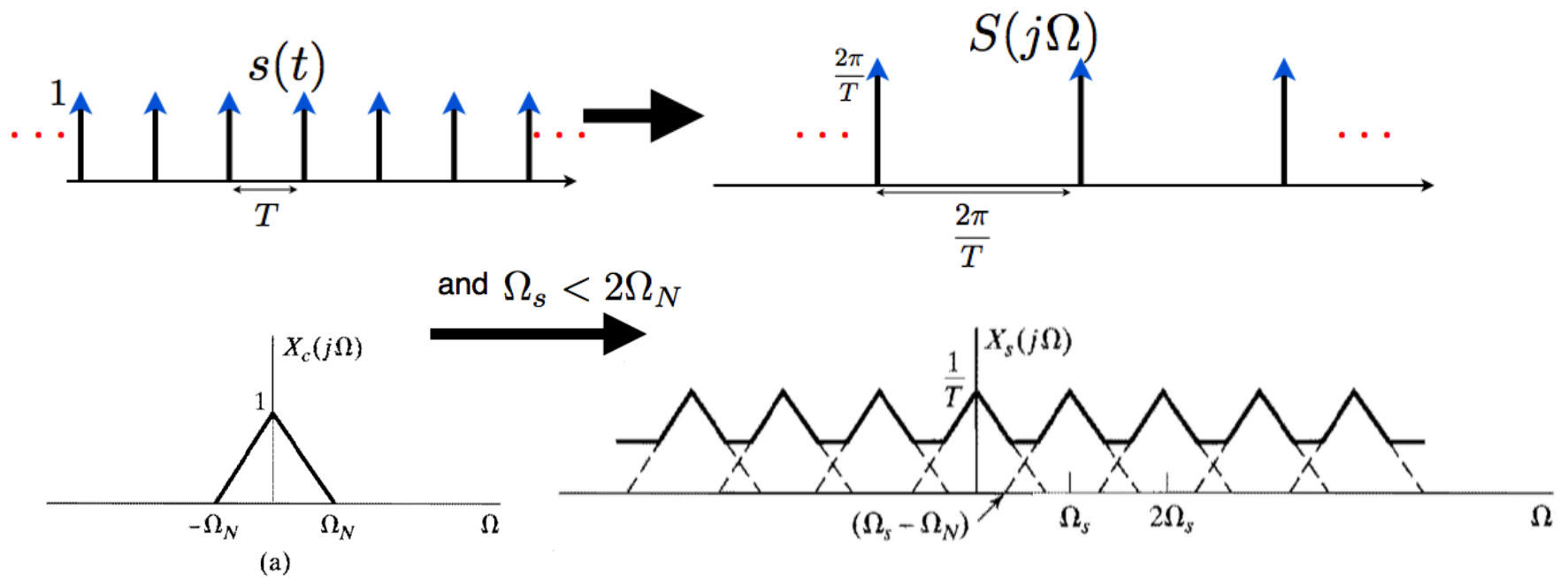
Frequency Domain Analysis



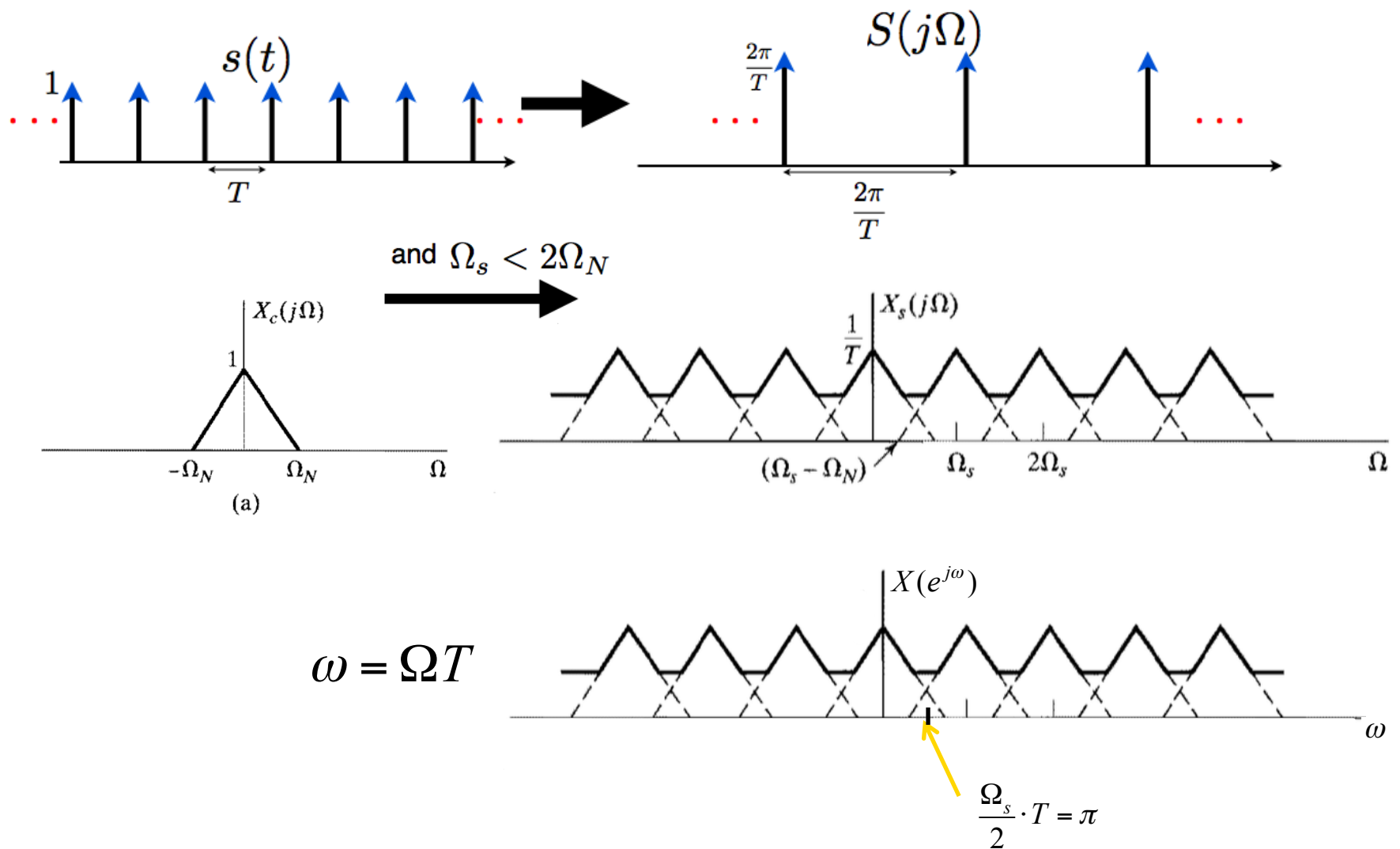
Frequency Domain Analysis w/ Aliasing



Frequency Domain Analysis w/ Aliasing



Frequency Domain Analysis w/ Aliasing

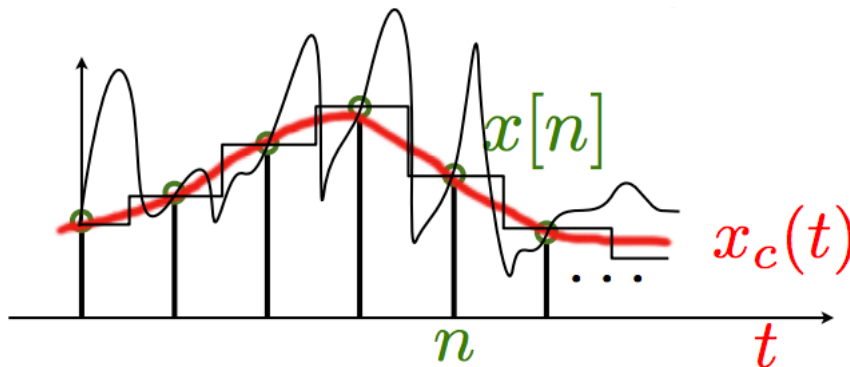


Reconstruction of Bandlimited Signals

- Nyquist Sampling Theorem: Suppose $x_c(t)$ is bandlimited. I.e.

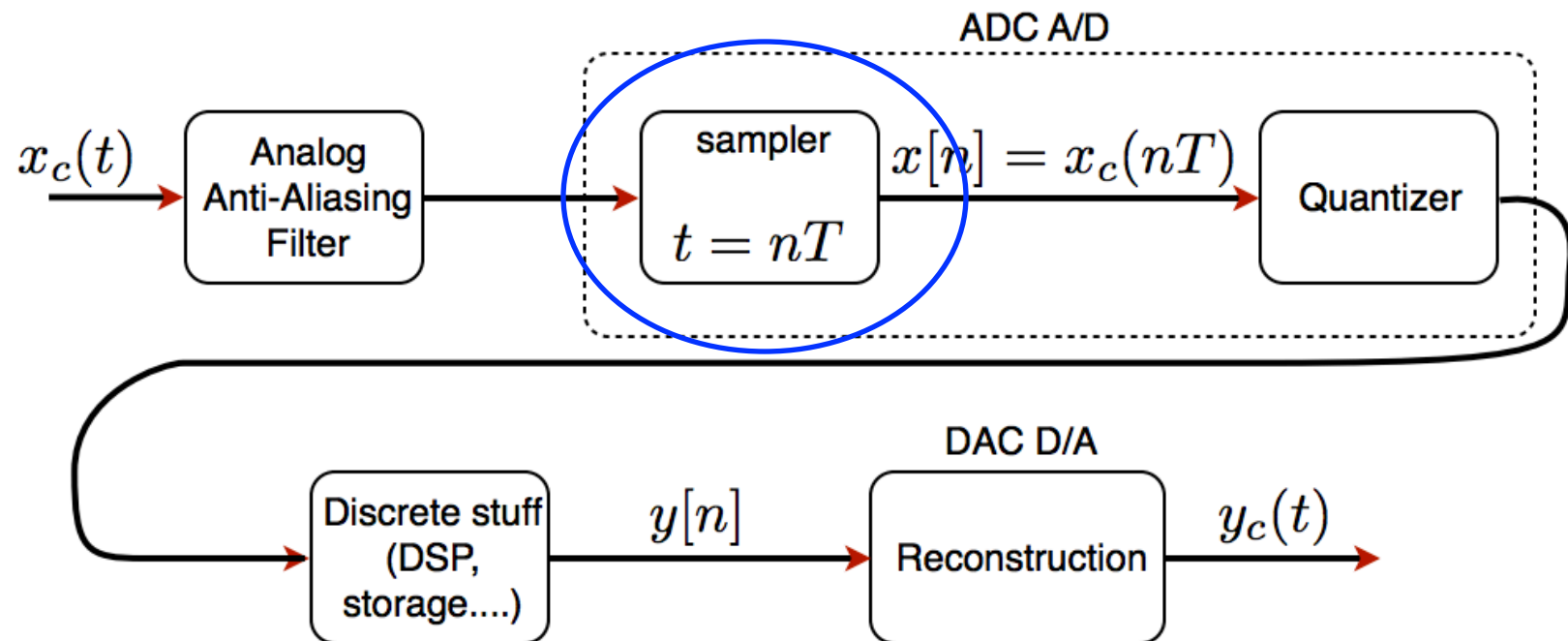
$$X_c(j\Omega) = 0 \quad \forall \quad |\Omega| \geq \Omega_N$$

- If $\Omega_s \geq 2\Omega_N$, then $x_c(t)$ can be uniquely determined from its samples $x[n] = x_c(nT)$
- Bandlimitedness is the key to uniqueness

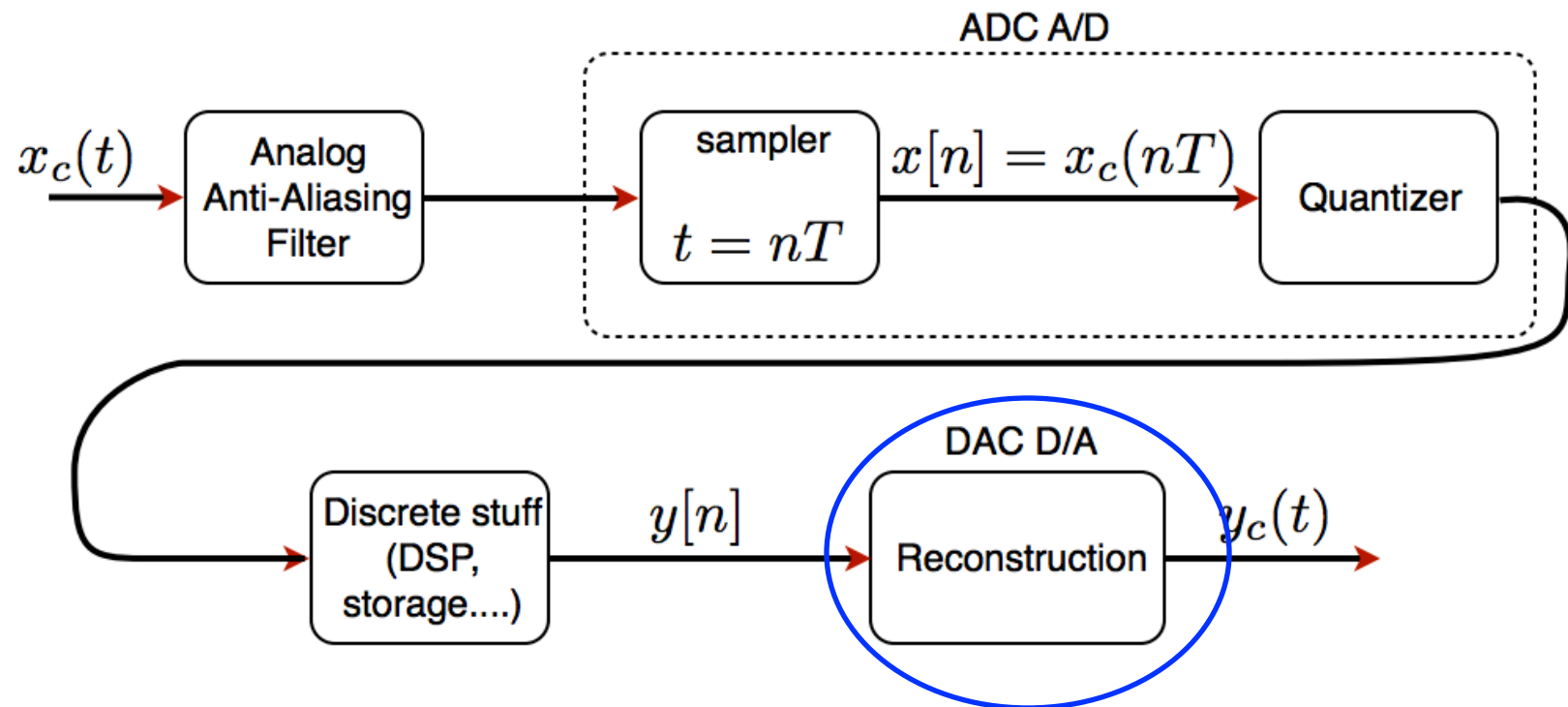


Multiple signals go through the samples, but only one is bandlimited within our sampling band

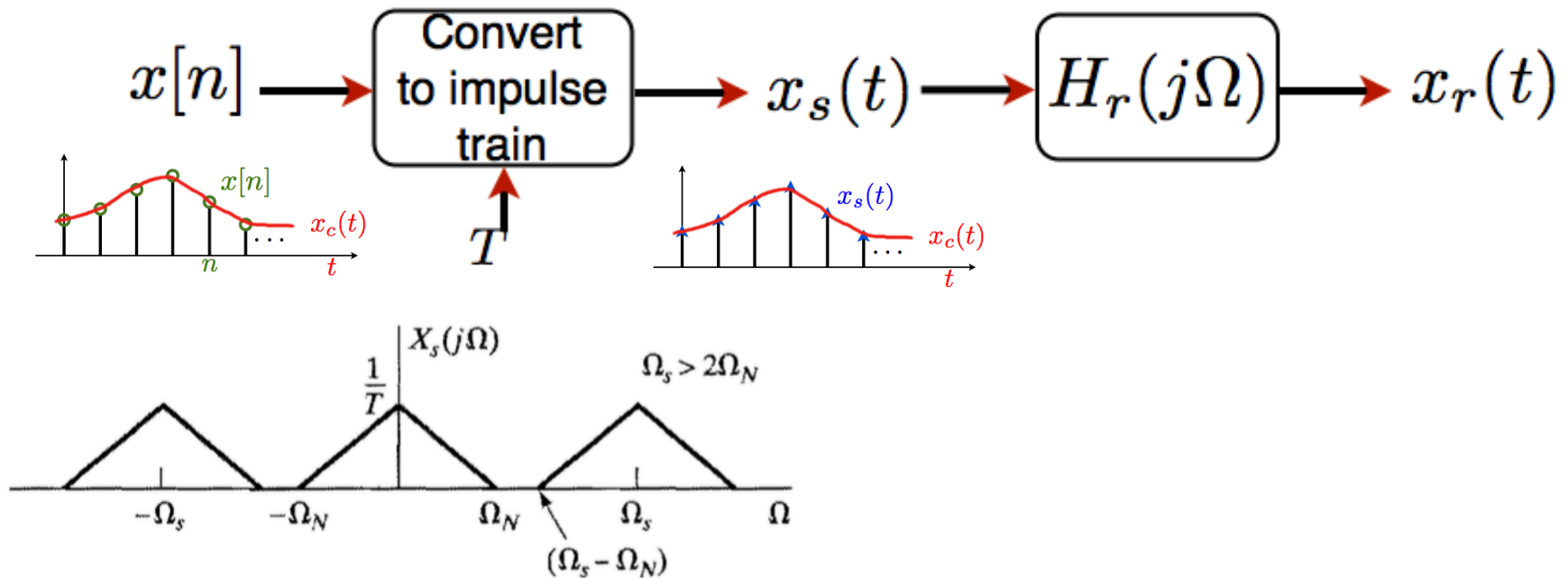
DSP System



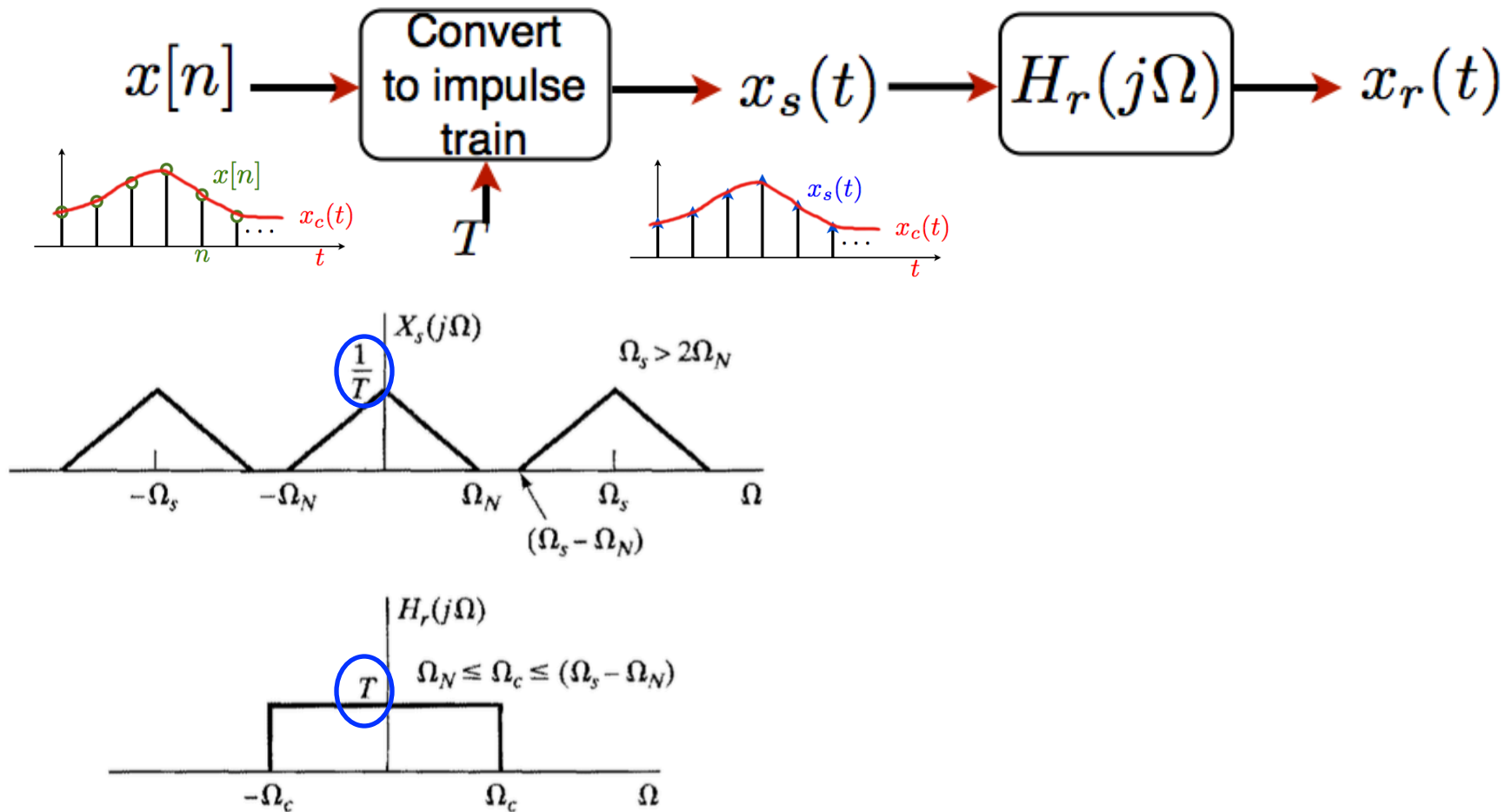
DSP System



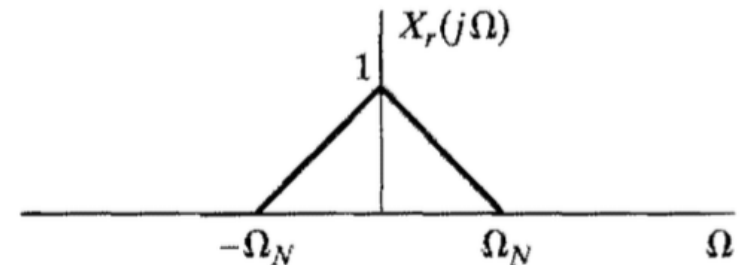
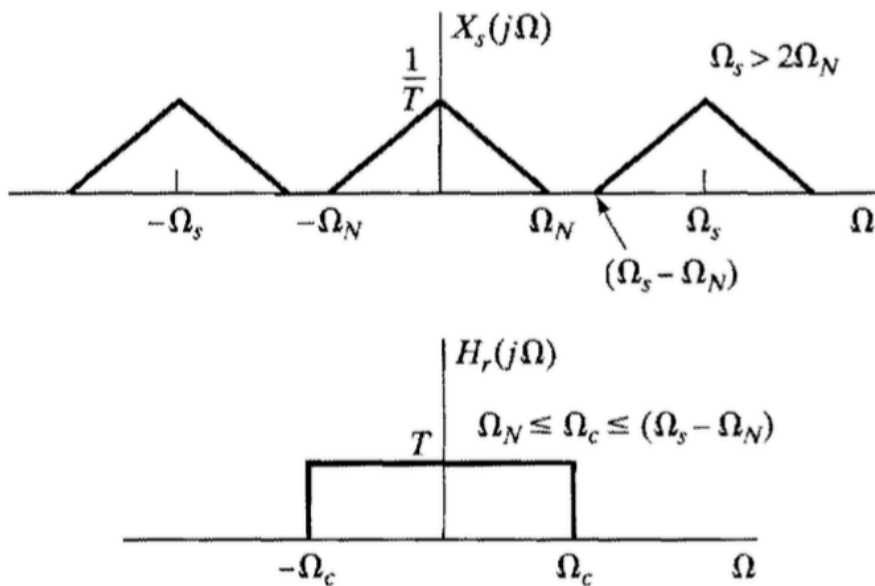
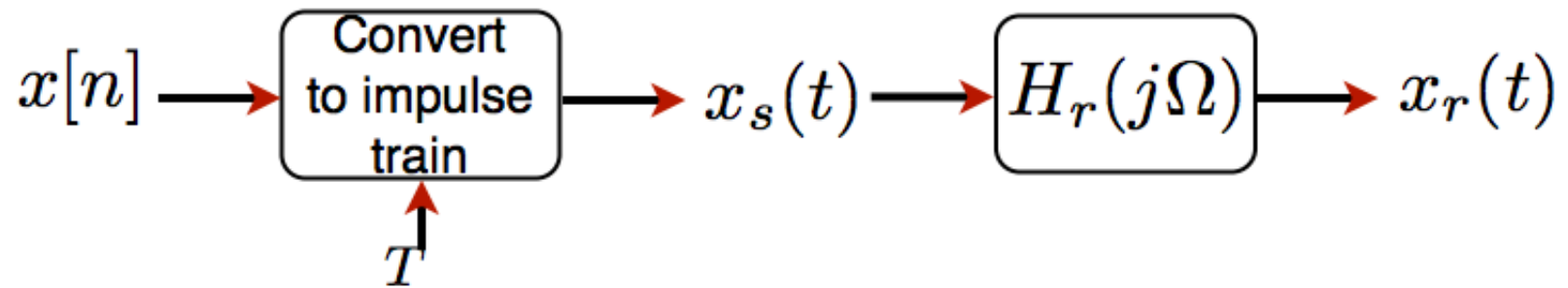
Reconstruction in Frequency Domain



Reconstruction in Frequency Domain



Reconstruction in Frequency Domain





Example: Cosine Input

- Sample and reconstruct the continuous-time signal $x_c(t) = \cos(4000 \pi t)$ with sampling period $T = 1/6000$ ($f_s = 6\text{kHz}$)

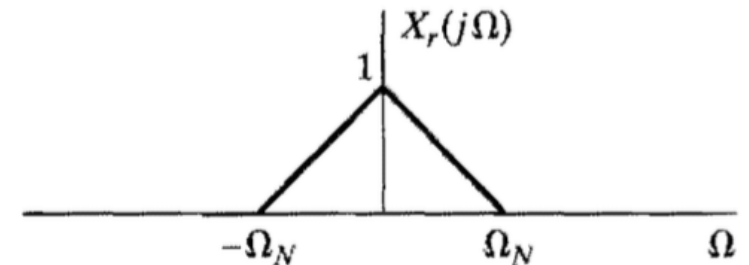
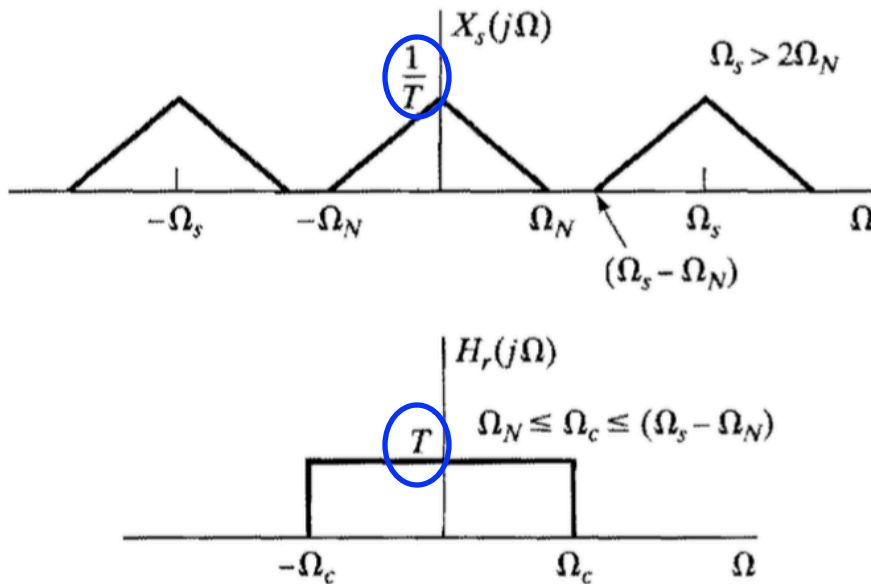
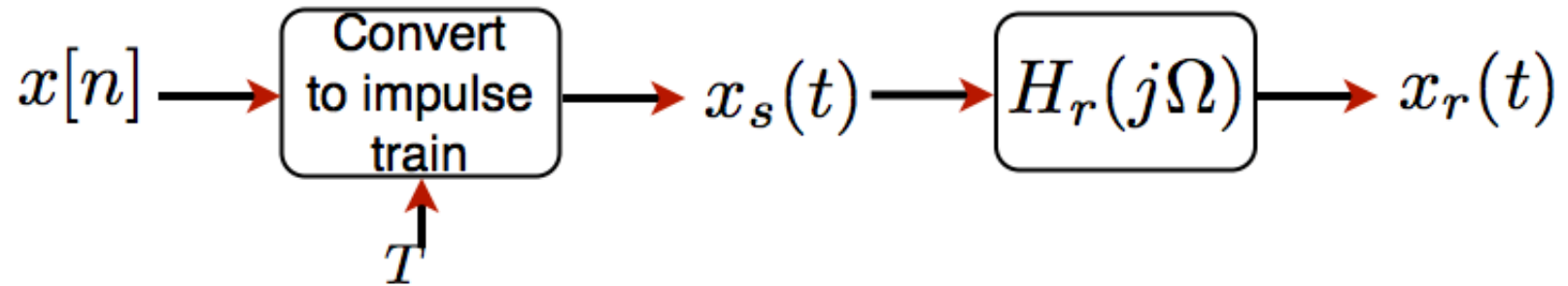
$$\begin{aligned} X_s(j\Omega) &= \frac{1}{2\pi} X_c(j\Omega) * S(j\Omega) \\ &= \frac{1}{T} \sum_{k=-\infty}^{\infty} X_c(j(\Omega - k\Omega_s)) \quad | \quad \Omega_s = \frac{2\pi}{T} \end{aligned}$$



Example: Cosine Input

- Sample and reconstruct the continuous-time signal $x_c(t) = \cos(16000 \pi t)$ with sampling period $T = 1/6000$ ($f_s = 6\text{kHz}$)

Reconstruction in Frequency Domain



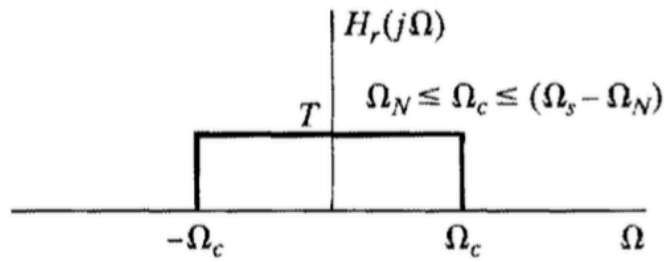
$$2\Omega_N = \Omega_s$$

$$\Omega_N = \Omega_c = \Omega_s/2$$

Sample at Nyquist
and filter at signal
bandwidth

Reconstruction in Time Domain

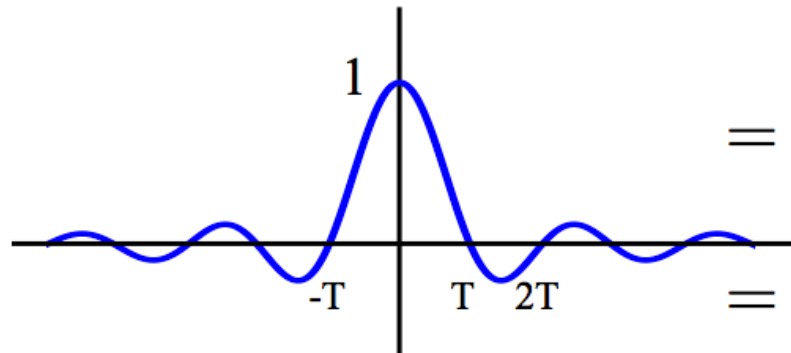
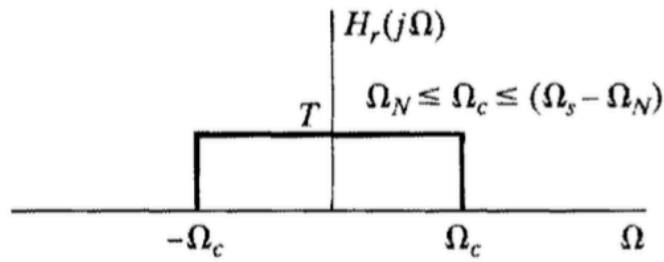
$$\Omega_N = \Omega_C = \Omega_s/2$$



$$h_r(t) = \frac{1}{2\pi} \int_{-\Omega_s/2}^{\Omega_s/2} T e^{j\Omega t} d\Omega$$

Reconstruction in Time Domain

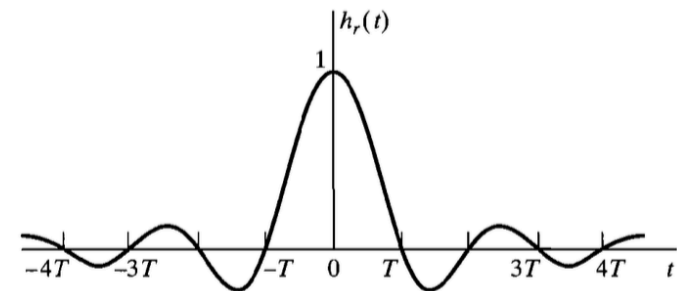
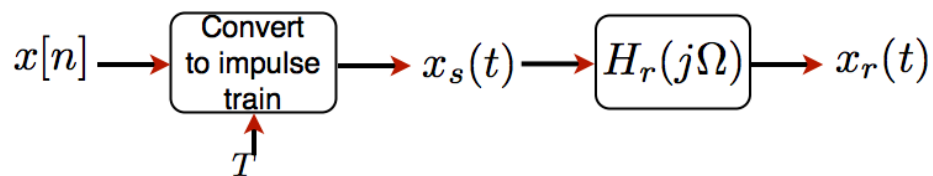
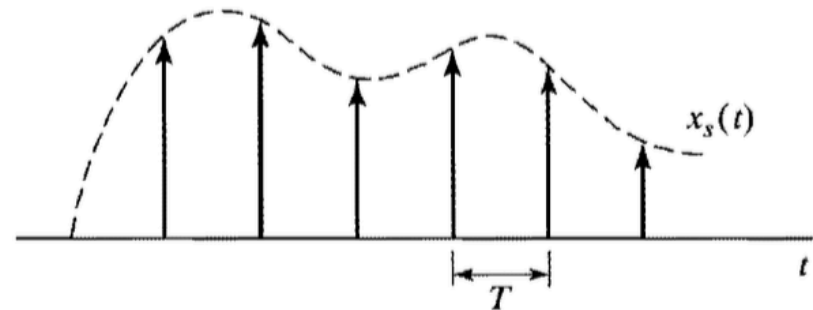
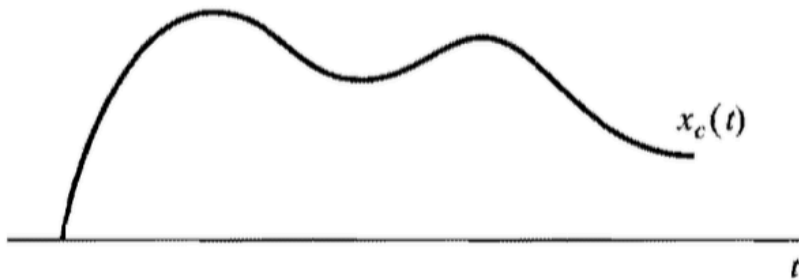
$$\Omega_N = \Omega_C = \Omega_s/2$$



$$\begin{aligned} h_r(t) &= \frac{1}{2\pi} \int_{-\Omega_s/2}^{\Omega_s/2} T e^{j\Omega t} d\Omega \\ &= \frac{T}{2\pi} \frac{1}{jt} e^{j\Omega t} \Big|_{-\Omega_s/2}^{\Omega_s/2} \\ &= \frac{T}{\pi t} \frac{e^{j\frac{\Omega_s}{2}t} - e^{-j\frac{\Omega_s}{2}t}}{2j} \\ &= \frac{T}{\pi t} \sin\left(\frac{\Omega_s}{2}t\right) = \frac{T}{\pi t} \sin\left(\frac{\pi}{T}t\right) \\ &= \text{sinc}\left(\frac{t}{T}\right) \end{aligned}$$

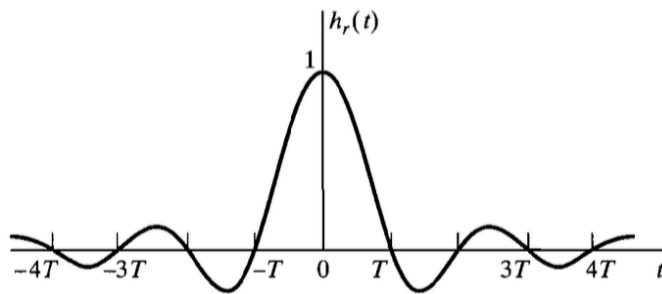
Reconstruction in Time Domain

$$\begin{aligned}
 x_r(t) = x_s(t) * h_r(t) &= \left(\sum_n x[n] \delta(t - nT) \right) * h_r(t) \\
 &= \sum_n x[n] h_r(t - nT)
 \end{aligned}$$

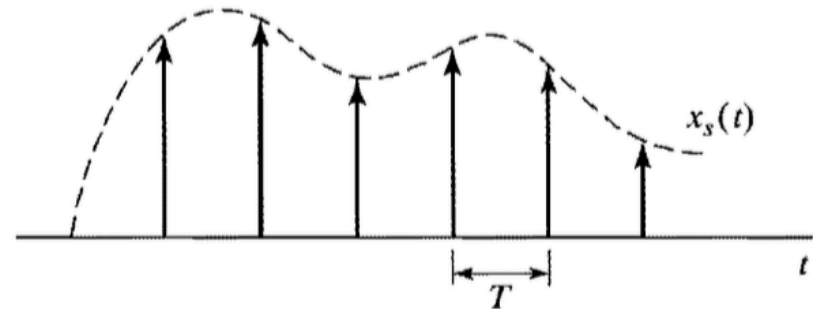


Reconstruction in Time Domain

$$\begin{aligned}x_r(t) = x_s(t) * h_r(t) &= \left(\sum_n x[n] \delta(t - nT) \right) * h_r(t) \\&= \sum_n x[n] h_r(t - nT)\end{aligned}$$



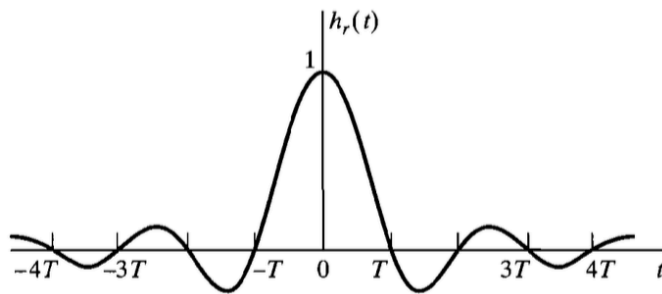
*



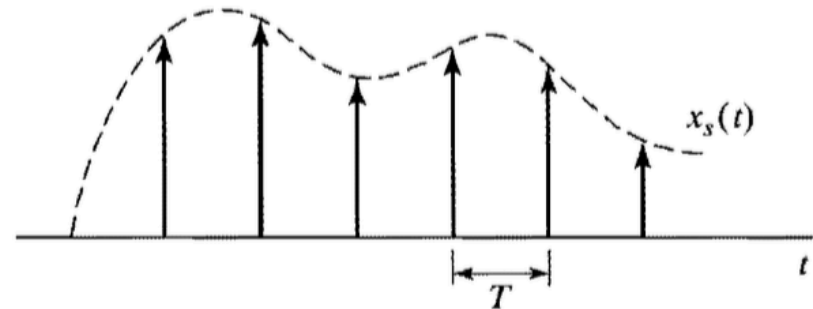
=

Reconstruction in Time Domain

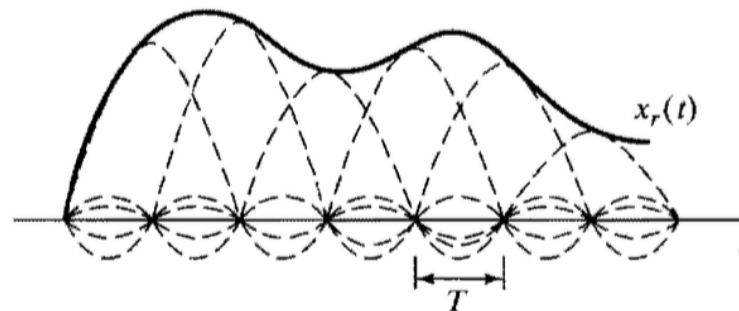
$$\begin{aligned}
 x_r(t) = x_s(t) * h_r(t) &= \left(\sum_n x[n] \delta(t - nT) \right) * h_r(t) \\
 &= \sum_n x[n] h_r(t - nT)
 \end{aligned}$$



*



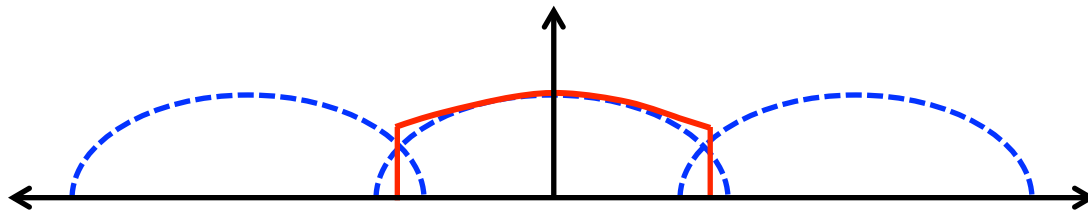
=



The sum of "sincs" gives $x_r(t) \rightarrow$ unique signal that is bandlimited by sampling bandwidth

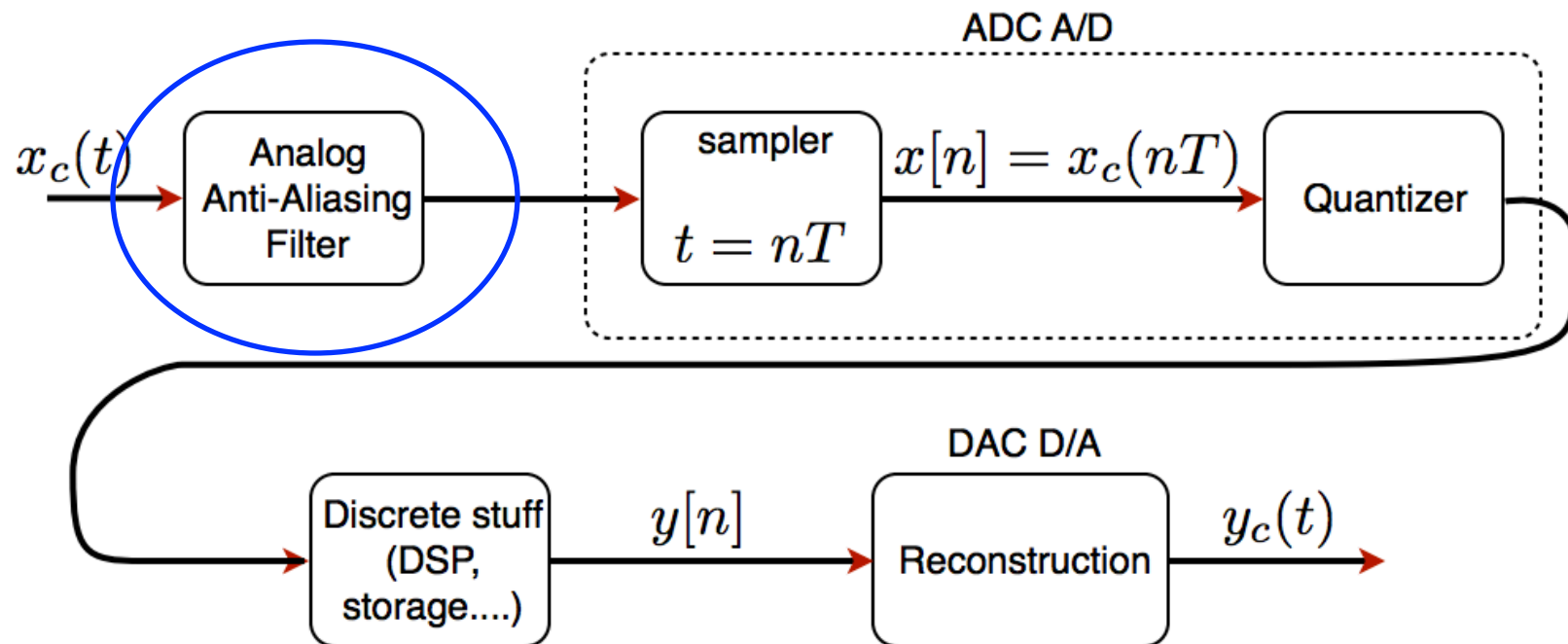
Aliasing

- If $\Omega_N > \Omega_s/2$, $x_r(t)$ an aliased version of $x_c(t)$

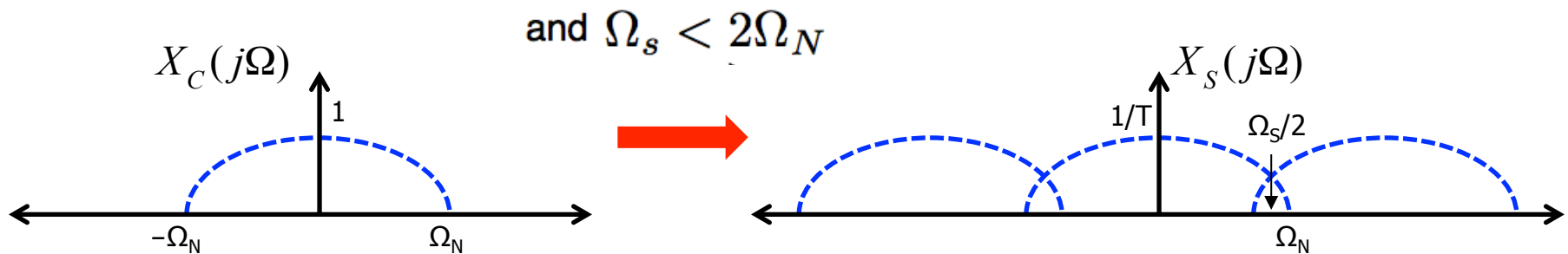
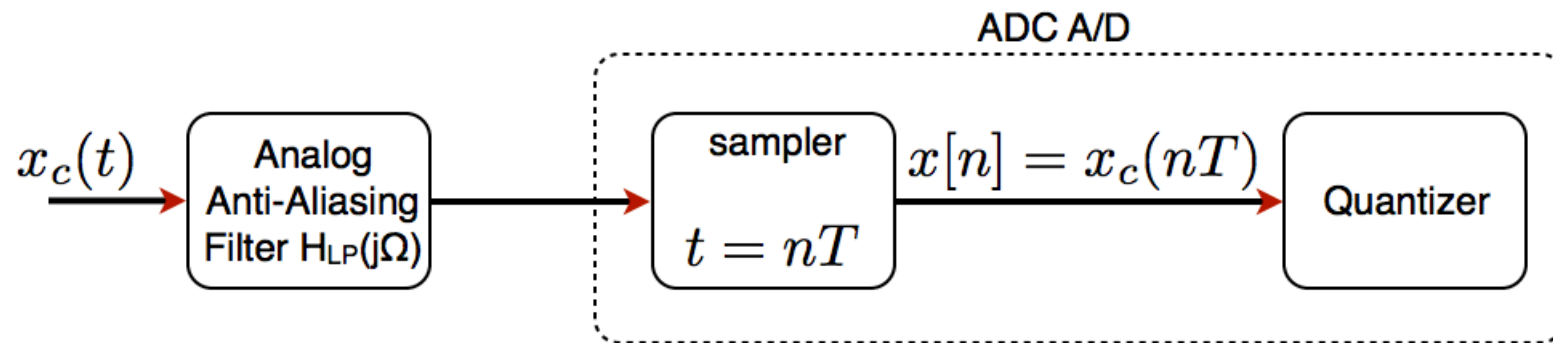


$$X_r(j\Omega) = \begin{cases} TX_s(j\Omega) & \text{if } |\Omega| \leq \Omega_s/2 \\ 0 & \text{otherwise} \end{cases}$$

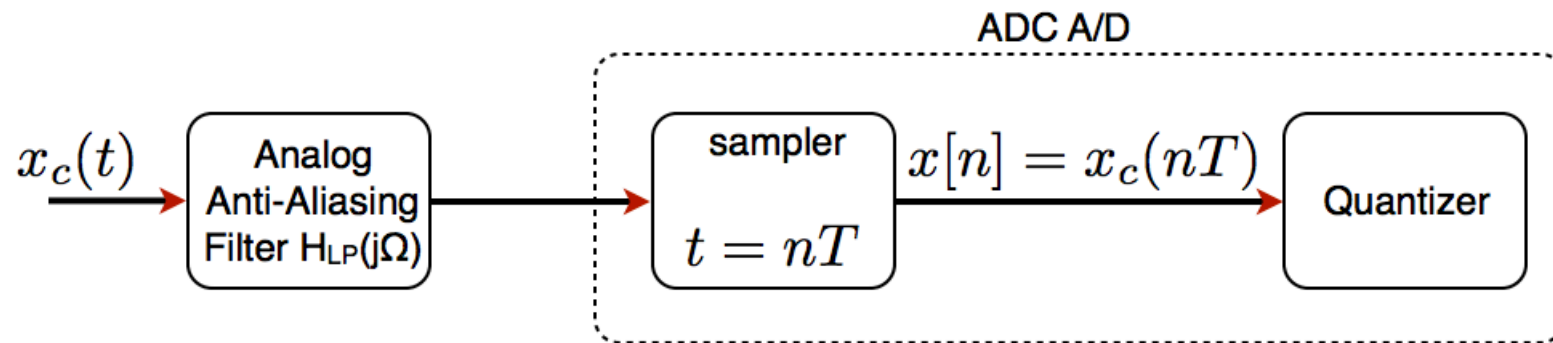
DSP System



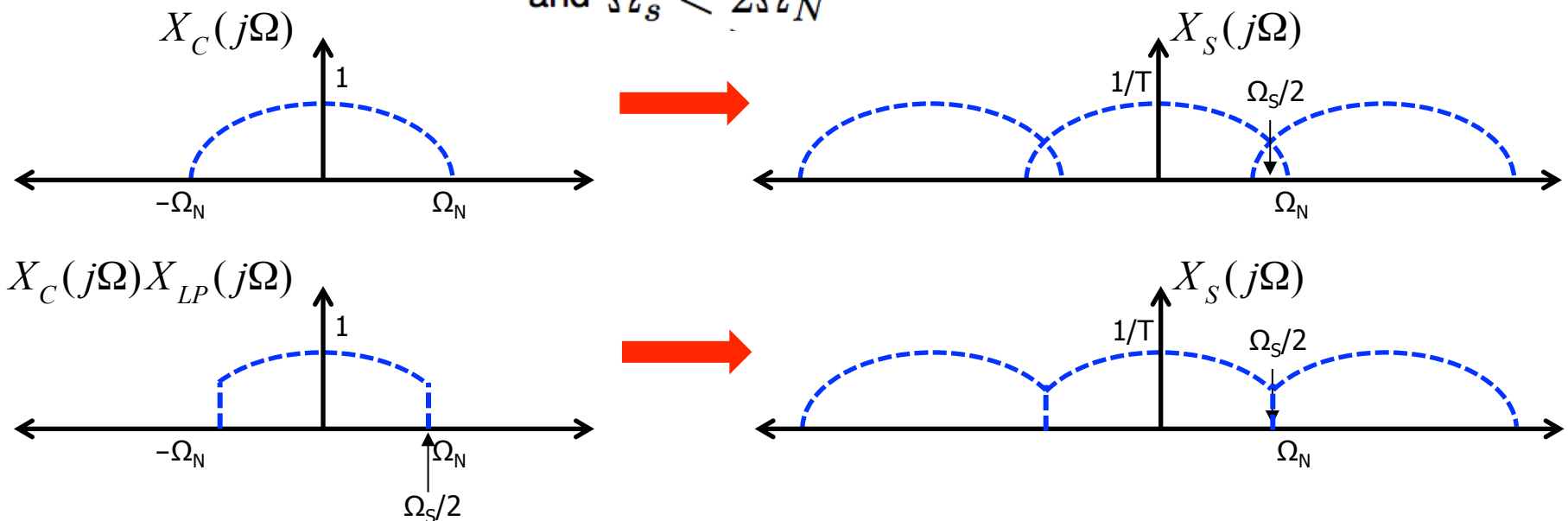
Anti-Aliasing Filter



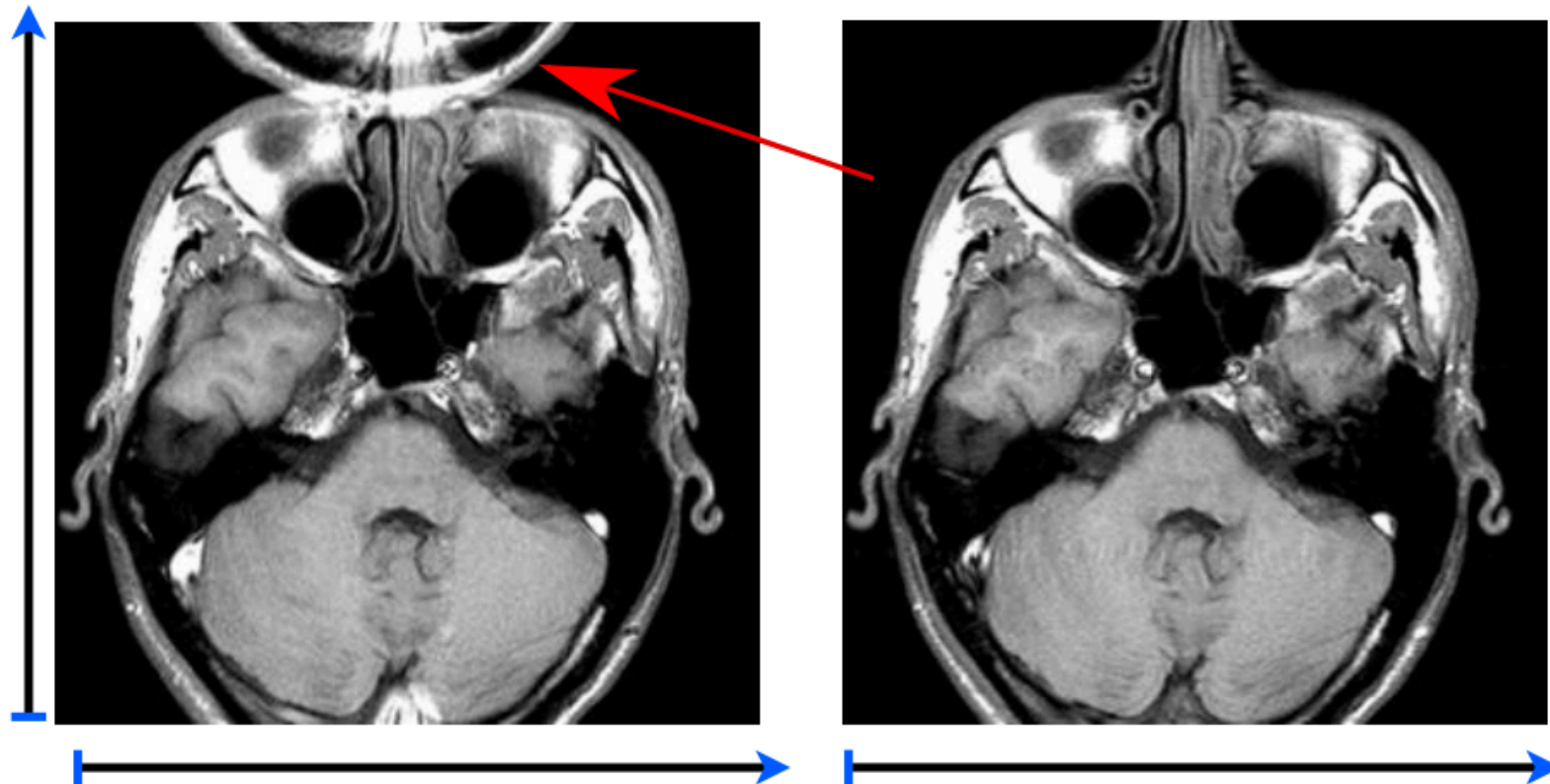
Anti-Aliasing Filter



and $\Omega_s < 2\Omega_N$



MRI aliasing example



MRI anti-aliasing example



MRI anti-aliasing example





Big Ideas

- ❑ Sampling
 - Ideal sampling modeled as impulsive sampling
 - Sample at Nyquist rate for recovery of unique bandlimited signal (i.e. avoid aliasing)
- ❑ Frequency Response of Sampled Signal
 - Sampled signal is period replicated input CT signal
- ❑ Reconstruction
 - Low pass/reconstruction filter results in sum of sincs
- ❑ Anti-aliasing filtering
 - Force input signal to be bandlimited



Admin

- ❑ Office hours location starting next week – Towne 211
 - Course webpage updated with this location

- ❑ HW 2 due Sunday at midnight
- ❑ HW 3 posted Sunday