### ESE 5310: Digital Signal Processing

Lecture 4: February 1, 2024 Discrete Time Fourier Transform, Z-Transform





- Eigenfunctions
- Discrete Time Fourier Transform
  - Definition
  - Properties
- Frequency Response of LTI Systems
- z-Transform

## Eigenfunctions







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

 Eigenfunction: function when acted upon by a linear operator is scaled by an eigenvalue

• 
$$Df = \lambda f$$

Eigenvalue (frequency response)

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

$$y[n] = \sum_{k=-\infty}^{\infty} x[n-k]h[k]$$

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

$$= e^{j\omega n} \sum_{k=-\infty}^{\infty} h[k] e^{-j\omega k}$$
$$= H(e^{j\omega}) e^{j\omega n}$$

$$H(e^{j\omega}) = \sum_{k=-\infty}^{\infty} h[k]e^{-j\omega k}$$

- Describes the change in amplitude and phase of signal at frequency ω
- □ Frequency response
- □ Complex value
  - Re and Im
  - Mag and Phase



 $\Box H(e^{j(\omega+2\pi)})?$ 

$$H(e^{j\omega}) = \sum_{k=-\infty}^{\infty} h[k]e^{-j\omega k}$$



 $\Box H(e^{j(\omega+2\pi)})?$ 

$$H(e^{j(\omega+2\pi)}) = \sum_{\substack{k=-\infty\\\infty}}^{\infty} h[k]e^{-j(\omega+2\pi)k}$$
$$= \sum_{\substack{k=-\infty\\\infty}}^{\infty} h[k]e^{-j\omega k}e^{-j2\pi k}$$
$$= \sum_{\substack{k=-\infty\\\infty}}^{\infty} h[k]e^{-j\omega k}$$
$$= H(e^{j\omega})$$

# Periodicity of Low Pass Freq Response







# Discrete-Time Fourier Transform (DTFT)





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

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









$$W(e^{j\omega}) = \sum_{k=-\infty}^{\infty} w[k]e^{-j\omega k}$$
$$= \sum_{k=-N}^{N} e^{-j\omega k}$$



$$W(e^{j\omega}) = \sum_{k=-N}^{N} e^{-j\omega k}$$
  
=  $e^{j\omega N} + e^{j\omega(N-1)} + \dots + e^{j\omega 0} + \dots e^{-j\omega(N-1)} + e^{-j\omega N}$   
=  $e^{-j\omega N} (1 + e^{j\omega} + \dots + e^{j\omega N} + \dots + e^{j\omega(2N-1)} + e^{j\omega 2N})$ 

**Useful sum:** 
$$1 + p + p^2 + ... + p^M = \frac{1 - p^{M+1}}{1 - p}$$



$$\begin{split} W(e^{j\omega}) &= \sum_{k=-N}^{N} e^{-j\omega k} \\ &= e^{j\omega N} + e^{j\omega(N-1)} + \dots + e^{j\omega 0} + \dots e^{-j\omega(N-1)} + e^{-j\omega N} \\ &= e^{-j\omega N} \left( 1 + e^{j\omega} + \dots + e^{j\omega N} + \dots + e^{j\omega(2N-1)} + e^{j\omega 2N} \right) \end{split}$$

**Useful sum:** 
$$1 + p + p^2 + ... + p^M = \frac{1 - p^{M+1}}{1 - p}$$

$$p = e^{j\omega} \qquad M = 2N$$
$$W(e^{j\omega}) = e^{-j\omega N} \frac{1 - e^{j\omega(2N+1)}}{1 - e^{j\omega}}$$



$$W(e^{j\omega}) = e^{-j\omega N} \frac{1 - e^{j\omega(2N+1)}}{1 - e^{j\omega}}$$



$$W(e^{j\omega}) = e^{-j\omega N} \frac{1 - e^{j\omega(2N+1)}}{1 - e^{j\omega}}$$
  
=  $\frac{e^{-j\omega N} - e^{j\omega(N+1)}}{1 - e^{j\omega}}$   
=  $\frac{e^{-j\omega N} - e^{j\omega(N+1)}}{1 - e^{j\omega}} \times \frac{e^{-j\omega/2}}{e^{-j\omega/2}}$   
=  $\frac{e^{-j\omega(N+1/2)} - e^{j\omega(N+1/2)}}{e^{-j\omega/2} - e^{j\omega/2}} = \frac{\sin((N+1/2)\omega)}{\sin(\omega/2)}$ 





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# Periodic Sinc





#### **TABLE 2.3**FOURIER TRANSFORM PAIRS

Sequence	Fourier Transform
1. δ[ <i>n</i> ]	1
2. $\delta[n - n_0]$	$e^{-j\omega n_0}$
3. 1 $(-\infty < n < \infty)$	$\sum_{k=-\infty}^{\infty} 2\pi \delta(\omega + 2\pi k)$
4. $a^n u[n]$ (  <i>a</i>   < 1)	$\frac{1}{1 - ae^{-j\omega}}$
5. <i>u</i> [ <i>n</i> ]	$\frac{1}{1-e^{-j\omega}} + \sum_{k=-\infty}^{\infty} \pi \delta(\omega + 2\pi k)$
6. $(n+1)a^n u[n]$ $( a  < 1)$	$\frac{1}{(1-ae^{-j\omega})^2}$
7. $\frac{r^n \sin \omega_p (n+1)}{\sin \omega_p} u[n]  ( r  < 1)$	$\frac{1}{1 - 2r\cos\omega_p e^{-j\omega} + r^2 e^{-j2\omega}}$
8. $\frac{\sin \omega_c n}{\pi n}$	$X(e^{j\omega}) = \begin{cases} 1, &  \omega  < \omega_c, \\ 0, & \omega_c <  \omega  \le \pi \end{cases}$
9. $x[n] = \begin{cases} 1, & 0 \le n \le M \\ 0, & \text{otherwise} \end{cases}$	$\frac{\sin[\omega(M+1)/2]}{\sin(\omega/2)}e^{-j\omega M/2}$
10. $e^{j\omega_0 n}$	$\sum_{k=-\infty}^{\infty} 2\pi \delta(\omega - \omega_0 + 2\pi k)$
11. $\cos(\omega_0 n + \phi)$	$\sum_{k=-\infty}^{\infty} [\pi e^{j\phi} \delta(\omega - \omega_0 + 2\pi k) + \pi e^{-j\phi} \delta(\omega + \omega_0 + 2\pi k)]$



□ Linearity:

$$ax_1[n] + bx_2[n] \Leftrightarrow aX_1(e^{j\omega}) + bX_2(e^{j\omega})$$

Periodicity:

$$X(e^{j(\omega+2\pi)}) = X(e^{j\omega})$$

Conjugate Symmetry:

$$X^{*}(e^{j\omega}) = X(e^{-j\omega}) \quad \text{If x[n] real}$$
  

$$\operatorname{Re}\{X(e^{-j\omega})\} = \operatorname{Re}\{X(e^{j\omega})\}$$
  

$$\operatorname{Im}\{X(e^{-j\omega})\} = -\operatorname{Im}\{X(e^{j\omega})\}$$



### □ Time Reversal:

$$x[n] \leftrightarrow X(e^{j\omega}) \qquad \text{If } x[n] \text{ real}$$
$$x[-n] \leftrightarrow X(e^{-j\omega}) \qquad x[-n] \leftrightarrow X^*(e^{j\omega})$$

□ Time/Freq Shifting:

$$x[n] \nleftrightarrow X(e^{j\omega})$$
$$x[n-n_d] \nleftrightarrow e^{-j\omega n_d} X(e^{j\omega})$$
$$e^{j\omega_0 n} x[n] \nleftrightarrow X(e^{j(\omega-\omega_0)})$$



Differentiation in Frequency:

$$x[n] \leftrightarrow X(e^{j\omega})$$
$$nx[n] \leftrightarrow j \frac{dX(e^{j\omega})}{d\omega}$$

• Convolution in Time:

$$y[n] = x[n] * h[n]$$
$$Y(e^{j\omega}) = X(e^{j\omega})H(e^{j\omega})$$

Fourier Transform Theorems

Sequence	Fourier Transform	
x[n]	$X\left(e^{j\omega} ight)$	
<i>y</i> [ <i>n</i> ]	$Y(e^{j\omega})$	
1. $ax[n] + by[n]$	$aX(e^{j\omega})+bY(e^{j\omega})$	
2. $x[n-n_d]$ ( $n_d$ an integer)	$e^{-j\omega n_d} X\left(e^{j\omega}\right)$	
3. $e^{j\omega_0 n} x[n]$	$X \left( e^{j(\omega-\omega_0)} \right)$	
4. $x[-n]$	$ \begin{array}{l} X \left( e^{-j\omega} \right) \\ X^* (e^{j\omega})  \text{if } x[n] \text{ real.} \end{array} $	
5. $nx[n]$	$j \frac{dX \left(e^{j\omega}\right)}{d\omega}$	
6. $x[n] * y[n]$	$X(e^{j\omega})Y(e^{j\omega})$	
7. $x[n]y[n]$	$\frac{1}{2\pi}\int_{-\pi}^{\pi}X(e^{j\theta})Y(e^{j(\omega-\theta)})d\theta$	
Parseval's theorem:		
8 $\sum_{n=1}^{\infty}  x[n] ^2 = \frac{1}{n} \int_{-\infty}^{\pi}  X(a^{j\omega}) ^2 da$		

#### TABLE 2.2 FOURIER TRANSFORM THEOREMS

8.  $\sum_{n=-\infty} |x[n]|^2 = \frac{1}{2\pi} \int_{-\pi} |X(e^{j\omega})|^2 d\omega$ 9.  $\sum_{n=-\infty}^{\infty} x[n]y^*[n] = \frac{1}{2\pi} \int_{-\pi}^{\pi} X(e^{j\omega})Y^*(e^{j\omega})d\omega$ 





#### □ What is DTFT of:







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### □ What is DTFT of:





$$e^{j\omega_0 n} x[n] \Leftrightarrow X(e^{j(\omega-\omega_0)})$$

# Example: Windowed $\cos(\pi n)$







# Frequency Response of LTI Systems





DEFINITION

A system H is linear time-invariant (LTI) if it is both linear and time-invariant

LTI system can response

$$^{f}H(e^{j\omega}) = \sum_{k=-\infty}^{\infty} h[k]e^{-j\omega k}$$

by its impulse

 Then the output for an arbitrary input is a sum of weighted, delay impulse responses

$$x \longrightarrow h \longrightarrow y \qquad y[n] = \sum_{m=-\infty}^{\infty} h[n-m] x[m]$$
$$y[n] = x[n] * h[n]$$

# LTI System Frequency Response

□ (DT)Fourier Transform of impulse response

$$x[n]=e^{j\omega n} \longrightarrow LTI System \longrightarrow y[n]=H(e^{j\omega})e^{j\omega n}$$

$$H(e^{j\omega}) = \sum_{k=-\infty}^{\infty} h[k]e^{-j\omega k}$$



- Moving Average Filter
  - Causal:  $M_1=0$ ,  $M_2=M$

$$y[n] = \frac{x[n-M] + ... + x[n]}{M+1}$$



- Moving Average Filter
  - Causal:  $M_1=0$ ,  $M_2=M$

$$y[n] = \frac{x[n-M] + ... + x[n]}{M+1}$$





# Freq response?



- Moving Average Filter
  - Causal:  $M_1=0$ ,  $M_2=M$

$$y[n] = \frac{x[n-M] + ... + x[n]}{M+1}$$













$$w[n] \nleftrightarrow W(e^{j\omega}) = \frac{\sin((N+1/2)\omega)}{\sin(\omega/2)}$$



h[n] =



$$w[n]$$
 "window"  
 $N = 0$   $N = 0$   $N = 0$   $N$  "window"  
 $-N$   $w[n]$  "window"  
 $N = 0$   $N$   $N = 0$   $N$ 

$$w[n] \nleftrightarrow W(e^{j\omega}) = \frac{\sin((N+1/2)\omega)}{\sin(\omega/2)}$$

$$h[n] = \frac{1}{M+1} w[n - M/2] \leftrightarrow H(e^{j\omega}) =$$



$$\begin{array}{c|c} & & & & & & \\ & & & & & \\ \bullet & & & & \\ \bullet & & & \\ -N \end{array} \end{array} \xrightarrow{\begin{subarray}{c} window \\ \bullet & & & \\ N \end{array} \end{array} } w[n] "window"$$

$$w[n] \leftrightarrow W(e^{j\omega}) = \frac{\sin((N+1/2)\omega)}{\sin(\omega/2)}$$

$$h[n] = \frac{1}{M+1} w[n - M/2] \nleftrightarrow H(e^{j\omega}) =$$

$$x[n-n_d] \Leftrightarrow e^{-j\omega n_d} X(e^{j\omega})$$

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$$w[n] \leftrightarrow W(e^{j\omega}) = \frac{\sin((N+1/2)\omega)}{\sin(\omega/2)}$$

$$w[n] \leftrightarrow W(e^{j\omega}) = \frac{\sin((N+1/2)\omega)}{\sin(\omega/2)}$$

$$h[n] = \frac{1}{M+1} w[n-M/2] \leftrightarrow H(e^{j\omega}) = \frac{e^{-j\omega M/2}}{M+1} \frac{\sin((M/2+1/2)\omega)}{\sin(\omega/2)}$$
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$$H(e^{j\omega}) = \frac{e^{-j\omega M/2}}{M+1} \frac{\sin\left((M/2 + 1/2)\omega\right)}{\sin\left(\omega/2\right)}$$



The frequency response H(ω) of the ideal low-pass filter passes low frequencies (near ω = 0) but blocks high frequencies (near ω = ±π)

$$H(\omega) = \begin{cases} 1 & -\omega_c \le \omega \le \omega_c \\ 0 & \text{otherwise} \end{cases}$$





 The frequency response H(ω) of the ideal low-pass filter passes low frequencies (near ω = 0) but blocks high frequencies (near ω = ±π)





### Desired filter,

$$H(e^{j\omega}) = H_d(e^{j\omega}) * W(e^{j\omega})$$

□ For Boxcar (rectangular) window



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### z-Transform





- The z-transform generalizes the Discrete-Time Fourier Transform (DTFT) for analyzing infinitelength signals and systems
- Very useful for designing and analyzing signal processing systems
- Properties are very similar to the DTFT with a few caveats

# Complex Exponentials as Eigenfunctions

□ Fact: A more general set of eigenfunctions of an LTI system are the complex exponentials  $z^n$ ,  $z \in C$ 

$$\mathbf{z}^n \longrightarrow \mathcal{H} \longrightarrow H(z)z^n$$

Reminder: Complex Exponentials

$$z^n = (|z| e^{j\omega n})^n = |z|^n e^{j\omega n}$$

 $|z|^n$  is a **real exponential** envelope  $(a^n \text{ with } a = |z|)$ 

 $e^{j\omega n}$  is a complex sinusoid

|z| < 1





Proof: Complex Exponentials as Eigenfunctions

$$z^n \longrightarrow \mathcal{H} \longrightarrow H(z)z^n$$

• Prove by computing the convolution with input  $x[n] = z^n$ 

Proof: Complex Exponentials as Eigenfunctions

$$z^n \longrightarrow \mathcal{H} \longrightarrow H(z)z^n$$

• Prove by computing the convolution with input  $x[n] = z^n$ 

$$z^{n} * h[n] = \sum_{m=-\infty}^{\infty} z^{n-m} h[m] = \sum_{m=-\infty}^{\infty} z^{n} z^{-m} h[m]$$
$$= \left(\sum_{m=-\infty}^{\infty} h[m] z^{-m}\right) z^{n}$$
$$= H(z) z^{n} \checkmark$$



Define the **forward z-transform** of x[n] as

$$X(z) \;=\; \sum_{n=-\infty}^{\infty} x[n] \, z^{-n}$$

- The core "basis functions" of the z-transform are the complex exponentials z<sup>n</sup> with arbitrary z ∈ C; these are the eigenfunctions of LTI systems for infinite-length signals
- Notation abuse alert: We use X(•) to represent both the DTFT X(e<sup>jw</sup>) and the z-transform X(z); they are, in fact, intimately related

$$X_z(z)|_{z=e^{j\omega}} = X_z(e^{j\omega})$$



• We can use the z-Transform to characterize an LTI system  $x \rightarrow \mathcal{H} \rightarrow y$ 

$$y[n] \;=\; x[n] * h[n] \;=\; \sum_{m=-\infty}^{\infty} h[n-m] \, x[m]$$

□ and relate the z-transforms of the input and output

$$X(z) = \sum_{n=-\infty}^{\infty} x[n] \, z^{-n}, \quad H(z) = \sum_{n=-\infty}^{\infty} h[n] \, z^{-n}$$

$$Y(z) = X(z) H(z)$$



### What are we missing?

$$X(z) \;=\; \sum_{n=-\infty}^{\infty} x[n] \, z^{-n}$$



# Region of Convergence (ROC)





DEFINITION

Given a time signal x[n], the **region of convergence** (ROC) of its z-transform X(z) is the set of  $z \in \mathbb{C}$  such that X(z) converges, that is, the set of  $z \in \mathbb{C}$  such that  $x[n] z^{-n}$  is absolutely summable

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



- Signal  $x_1[n] = \alpha^n u[n], \alpha \in \mathbb{C}$  (causal signal) Right-sided sequence
- Example for  $\alpha = 0.8$



- Signal  $x_1[n] = \alpha^n u[n], \alpha \in \mathbb{C}$  (causal signal) Right-sided sequence
- Example for  $\alpha = 0.8$



• The forward z-transform of  $x_1[n]$ 

$$X_1(z) = \sum_{n=-\infty}^{\infty} x_1[n] \, z^{-n} = \sum_{n=0}^{\infty} \alpha^n \, z^{-n} = \sum_{n=0}^{\infty} (\alpha \, z^{-1})^n = rac{1}{1 - \alpha \, z^{-1}} = rac{z}{z - lpha}$$

**Important:** We can apply the geometric sum formula only when  $|\alpha z^{-1}| < 1$  or  $|z| > |\alpha|$ 





#### Signal $x_1[n] = \alpha^n u[n], \alpha \in \mathbb{C}$ (causal signal)

$$ROC = \{z : |z| > |a|\}$$





$$X_1(z) = \sum_{n=-\infty}^{\infty} x_1[n] \, z^{-n} = \sum_{n=0}^{\infty} \alpha^n \, z^{-n} = \sum_{n=0}^{\infty} (\alpha \, z^{-1})^n = \frac{1}{1 - \alpha \, z^{-1}} = \frac{z}{z - \alpha}$$

**Important:** We can apply the geometric sum formula only when  $|\alpha z^{-1}| < 1$  or  $|z| > |\alpha|$ 

### Poles and zeros?



• What is the DTFT of  $x_1[n] = \alpha^n u[n]$ ?

$$X(e^{j\omega}) = \sum_{k=-\infty}^{\infty} x[k]e^{-j\omega k}, \qquad -\pi \le \omega < \pi$$
$$x[n] = \frac{1}{2\pi} \int_{-\pi}^{\pi} X(e^{j\omega})e^{j\omega n} d\omega, \qquad -\infty \le n < \infty$$



• What is the DTFT of  $x_1[n] = a^n u[n]$ ?

$$X(e^{j\omega}) = \sum_{k=-\infty}^{\infty} x[k]e^{-j\omega k}, \qquad -\pi \le \omega < \pi$$

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







• What is the z-transform of  $x_2[n]$ ? ROC?

$$x_{2}[n] = \left(\frac{1}{2}\right)^{n} u[n] + \left(-\frac{1}{3}\right)^{n} u[n]$$



 $\square$  What is the z-transform of  $x_2[n]$ ? ROC?

$$x_{2}[n] = \left(\frac{1}{2}\right)^{n} u[n] + \left(-\frac{1}{3}\right)^{n} u[n]$$

**Hint:** 
$$x_1[n] = a^n u[n] \xleftarrow{z} \frac{1}{1 - az^{-1}}$$
  $ROC = \{z: |z| > |a|\}$ 



• What is the z-transform of  $x_3[n]$ ? ROC?

$$x_3[n] = -a^n u[-n-1]$$

$$X(z) \;=\; \sum_{n=-\infty}^{\infty} x[n] \, z^{-n}$$

Left-sided sequence



• What is the z-transform of  $x_3[n]$ ? ROC?

$$x_3[n] = -a^n u[-n-1]$$

$$X(z) ~=~ \sum_{n=-\infty}^{\infty} x[n] \, z^{-n}$$

The z-transform without ROC does not uniquely define a sequence!

# Properties of ROC (so far)

- For right-sided sequences: ROC extends outward from the outermost pole to infinity
  - Examples 1,2
- For left-sided: inwards from inner most pole to zero
  - Example 3



- Discrete Time Fourier Transform
  - Represent signals as a sum of scaled and phase shifted complex sinusoids (eigenfunctions)
  - Continuous in frequency over  $2\pi$
- □ Frequency Response of LTI Systems
  - Frequency response of impulse response
  - Describes scaling and phase shifting of a pure frequency

$$x[n]=e^{j\omega n} \longrightarrow LTI \text{ System} \implies y[n]=H(e^{j\omega n})e^{j\omega n}$$
$$X(e^{j\omega}) = \sum_{k=-\infty}^{\infty} x[k]e^{-j\omega k}$$
$$x[n] = \frac{1}{2\pi} \int_{-\pi}^{\pi} X(e^{j\omega})e^{j\omega n} d\omega$$
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### □ z-Transform

- Uses complex exponential eigenfunctions to represent discrete time sequence
  - DTFT is z-Transform where  $z=e^{j\omega}$ , |z|=1
- Draw pole-zero plots
- Must specify region of convergence (ROC)
- More next lecture...



- □ HW 1 out since 1/24
  - Due Sunday 2/4 at midnight
  - Submit in Gradescope (via Canvas)
    - Leave time to submit to avoid late penalty
    - Make sure you link the correct page to the correct question
- □ HW 2 posted 2/4 due on 2/11
- Diagnostic quiz grades/solutions