

mul. things in
 Freq. domain &
 inverse F.T is
 lot easier than
 time dom. convolve

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

$$Y(\omega) = \int_{-\infty}^{\infty} y(t) e^{-j\omega t} dt$$

$$= \int_{-\infty}^{\infty} \left(\int_{-\infty}^{\infty} x(\tau) h(t-\tau) d\tau \right) e^{-j\omega t} dt$$

$$\begin{aligned}
&= \int_{-\infty}^{\infty} x(\tau) \left[\int_{-\infty}^{\infty} h(t-\tau) e^{-j\omega t} dt \right] d\tau \\
&= \int_{-\infty}^{\infty} x(\tau) \mathcal{F}(h(t-\tau)) d\tau \\
&= \int_{-\infty}^{\infty} x(\tau) \cdot H(\omega) e^{-j\omega\tau} d\tau \qquad H(\omega) = \mathcal{F}(h(t)) \\
&= H(\omega) \int_{-\infty}^{\infty} x(\tau) e^{-j\omega\tau} d\tau \\
&= H(\omega) \cdot X(\omega)
\end{aligned}$$

$h \rightarrow$ imp. resp. of sys.

$$s(t) \rightarrow \boxed{\text{LTI sys}} \rightarrow h(t) \quad \text{Impulse resp.}$$

$$\mathcal{F}(h(t)) = H(\omega) \quad \text{Frequency Response}$$

Sometimes,

$$x(t) \rightarrow \boxed{h(t)} \rightarrow y(t)$$

So

$$x(t) \rightarrow \boxed{H(\omega)} \rightarrow y(t)$$

$$x(t) \rightarrow \boxed{h_1(t)} \rightarrow \boxed{h_2(t)} \rightarrow y(t)$$

$$x(t) \rightarrow \boxed{H_1(\omega)} \rightarrow \boxed{H_2(\omega)} \rightarrow y(t)$$

$$Y(\omega) = X(\omega) H_1(\omega) H_2(\omega)$$

simple multiplication
no problem in interchanging

$$x(t) \rightarrow \boxed{H_2(\omega)} \rightarrow \boxed{H_1(\omega)} \rightarrow y(t)$$

i.e. the same as saying if I change the impulse resp. I'll get the same result.

$$x(t) \rightarrow \boxed{h_2(t)} \rightarrow \boxed{h_1(t)} \rightarrow y(t)$$

changing the order of LTI sys. doesn't change the o/p

What does the frequency response mean?

$$x(t) = e^{j\omega_0 t}$$

Complex exp.
(Phase shift of a const. (1))

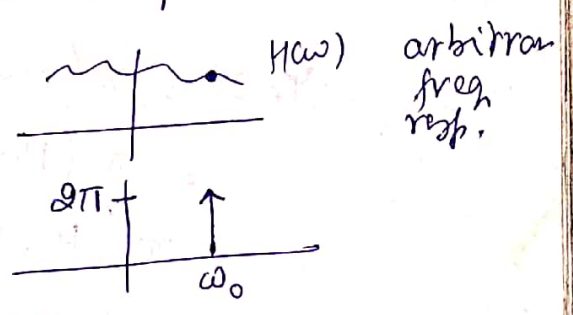
$$X(\omega) = 2\pi \delta(\omega - \omega_0)$$

How does my system respond to complex sinusoid.

$$Y(\omega) = \underbrace{H(\omega)}_{\text{freq. resp.}} \cdot X(\omega)$$

$$= H(\omega) \cdot 2\pi \delta(\omega - \omega_0)$$

$$= \underbrace{H(\omega_0)}_{\text{some const.}} \cdot 2\pi \delta(\omega - \omega_0)$$



$$y(t) = H(\omega_0) \cdot e^{j\omega_0 t}$$

This says if I put a complex exponential in with a certain freq. ω_0 what comes out is the same exponential just multiplied by some complex no. \rightarrow not changing anything about freq. in this signal. The only thing i.e. happening is that complex exp. is multiplied by some scalar (that scalar has a magnitude & an \angle); not changing fundamental freq. content.

i.e. key idea:-

The system cannot introduce new freq. into the O/P that weren't present in I/P

Let's suppose that difficult to visualize.

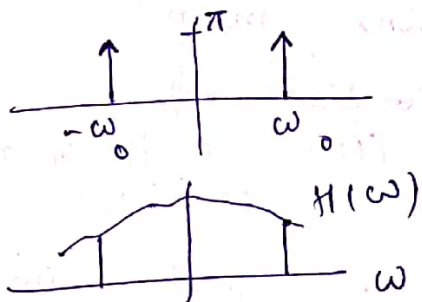
$h(t)$ is real,

$x(t)$ is a cosin = $\cos \omega_0 t$

$$H(\omega) = (H(-\omega))^*$$

$$Y(\omega) = X(\omega) H(\omega)$$

F.T of cosin



$$\therefore f(e^{j\omega_0 t}) = \int \delta(\omega - \omega_0) \cos \omega t = \frac{e^{j\omega_0 t} + e^{-j\omega_0 t}}{2}$$

$$Y(\omega) = \pi (\delta(\omega - \omega_0) + \delta(\omega + \omega_0)) H(\omega)$$

$$= \pi (H(\omega_0) \delta(\omega - \omega_0) + H(-\omega_0) \delta(\omega + \omega_0))$$

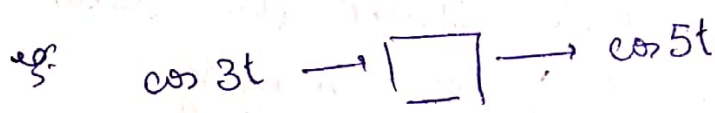
$$= \pi (H(\omega_0) \delta(\omega - \omega_0) + (H(\omega_0))^* \delta(\omega + \omega_0))$$

$$= \pi (|H(\omega_0)| e^{j\angle H(\omega_0)} \delta(\omega - \omega_0) + |H(\omega_0)| e^{-j\angle H(\omega_0)} \delta(\omega + \omega_0))$$

$$y(t) = |H(\omega_0)| \cos(\omega_0 t + \angle H(\omega_0))$$

if I put a cosine into this real value I.R. sys. what comes out is the very same cosine multiplied by the mag. & freq. response & phase shifted by the \angle . same cosine

same cosine \rightarrow amplified / attenuated



- this is not LTI sys.
- introduced a diff. freq. that wasn't present in the original signal

freq. resp. tells what is kept to every freq. in the signal

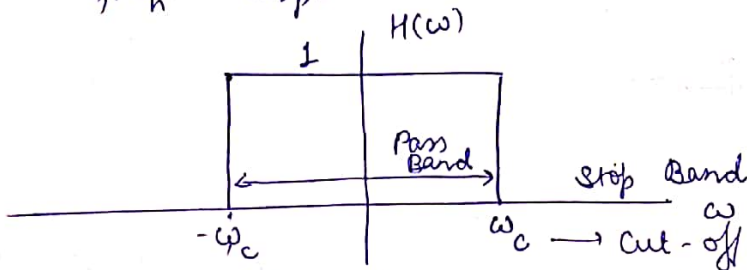
One of the most imp. freq. resp. or types of filters is a Low Pass Filter

we often / usually interpret $H(\omega)$ as what the system does to freq. of the I/P signal \rightarrow often interchanged with "FILTER"

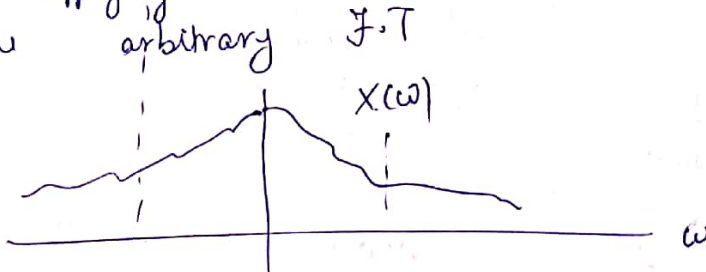
- We're taking freq. in the I/P & damping down / removing certain freq.
- The most imp. of these is the low

PASS filter -

Sketch freq. resp.



Result of applying this to some input signal which has some arbitrary J.T



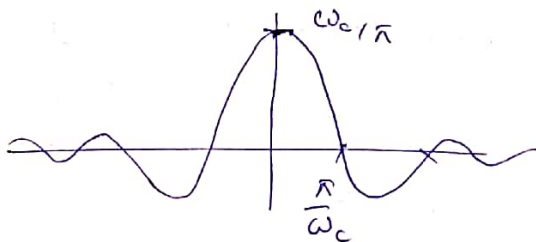
it cuts out all the freq. that're higher than ω_c . At the end



corr. impulse funcn. is

$$h(t) = \frac{\omega_c}{\pi} \sin(\omega_c t)$$

related to cut off frequency

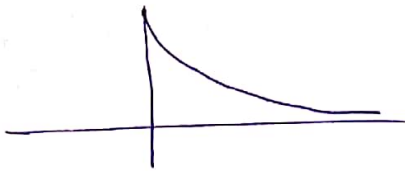


Imp. trade-off in filter-design - This is often exactly what we want in the freq. domain something that cuts out only what we want. How to implement in T.D?

sinc is not a good filter

- ① not causal (goes in both directions; looking into the future to filter the signal corr. to pieces of impulse resp. that are left to y-axis)
- ② goes ∞ -far (wiggly) \rightarrow cause wiggly in $\mathcal{O}(P)$

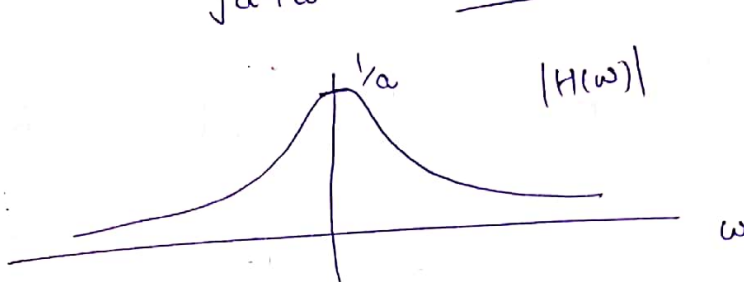
Consider $h(t) = e^{-at} u(t)$ $a > 0$



$$H(\omega) = \frac{1}{a + j\omega}$$

Typically for filtering the magnitude of the freq. response we care about is (abs. value)

$$|H(\omega)| = \frac{1}{\sqrt{a^2 + \omega^2}} = \frac{1}{\sqrt{\frac{a^2 + \omega^2}{a^2 + \omega^2}}}$$



At $\omega = 0$
fairly crude L.P.F

How to make the fall-off wider / thinner \rightarrow depends on a

Part of solving LTI systems

- ① compute $X(\omega)$ from $x(t)$
- ② multiply $X(\omega) \cdot H(\omega)$ to get $Y(\omega)$
- ③ Inverse F.T to get $y(t)$

eg. $x(t) = e^{-5t} u(t)$, $h(t) = e^{-3t} u(t)$

$$X(\omega) = \frac{1}{5 + j\omega}$$

$$H(\omega) = \frac{1}{3 + j\omega}$$

$$Y(\omega) = X(\omega) \cdot H(\omega) = \frac{1}{(s + j\omega)(3 + j\omega)} = \frac{A}{5 + j\omega} + \frac{B}{3 + j\omega}$$

Partial fractions or

$$= \frac{1}{-2(s + j\omega)} + \frac{1}{2(3 + j\omega)}$$

$$= -\frac{1}{2} e^{-5t} + \frac{1}{2} e^{-3t}$$

$$② \quad x(t) = e^{-t} u(t)$$

$$H(\omega) = \frac{2 + j\omega}{(1 + j\omega)(3 + j\omega)}$$

$$X(\omega) = \frac{1}{1 + j\omega}$$

$$Y(\omega) = \frac{2 + j\omega}{(1 + j\omega)(1 + j\omega)(3 + j\omega)}$$

$$= \frac{2 + j\omega}{(1 + j\omega)^2(3 + j\omega)} = \frac{A}{(1 + j\omega)^2} + \frac{B}{1 + j\omega} + \frac{C}{3 + j\omega}$$

$$\frac{(2 + s)}{(1 + s)(1 + s)(3 + s)}$$

$$\frac{(2 + s)}{(1 + s)^2(3 + s)} = \frac{k_1}{(1 + s)^2} + \frac{k_2}{1 + s} + \frac{k_3}{3 + s}$$

$$k_3 = \frac{-1}{4}$$

$$\left(k_1 = \frac{2 - 1}{3 - 1} = \frac{1}{2} \right) \rightarrow \frac{(2 + s)}{(3 + s)} = k_1 + k_2(1 + s) + \frac{k_3(1 + s)^2}{(3 + s)}$$

$$\frac{(3 + s) - (2 + s)}{(3 + s)^2} = k_2 + k_3 \left[\frac{(3 + s)2(1 + s) - (1 + s)^2}{(3 + s)^2} \right]$$

$$s = -1 \sqrt{\frac{1}{(3 + s)^2}} = k_2 + k_3(1 + s) \left[\frac{6 + 2s - 1 - s}{(3 + s)^2} \right]$$

$$1 = k_3(4) = k_3 = \frac{1}{4} \quad k_2 = \frac{1}{4}$$

$$= \frac{1}{2} \cdot \frac{1}{(1 + s)^2} + \frac{1}{4} \cdot \frac{1}{1 + s} - \frac{1}{4} \cdot \frac{1}{3 + s}$$

$$= \frac{1}{2} \cdot t e^{-t} u(t) + \frac{1}{4} e^{-t} u(t) - \frac{1}{4} \cdot e^{-3t} u(t)$$

$$y(t) = \frac{d}{dt} [x(t)]$$

$$Y(\omega) = j\omega X(\omega)$$

$$\frac{d^2 y}{dt^2} + 4 \frac{dy}{dt} + 3y = \frac{dx}{dt} + 2x$$

$$(j\omega)^2 Y(\omega) + 4j\omega Y(\omega) + 3Y(\omega) = j\omega X(\omega) + 2X(\omega)$$

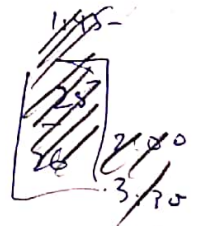
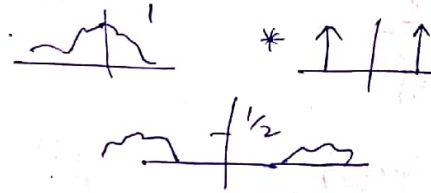
$$H(\omega) = \frac{Y(\omega)}{X(\omega)} = \frac{(2 + j\omega)}{(1 + j\omega)(3 + j\omega)}$$

$$z(t) = x(t) y(t)$$

$$x(t) \cos(\omega_s t)$$

$$Z(\omega) = \frac{1}{2\pi} X(\omega) * Y(\omega)$$

Amp. Mod.



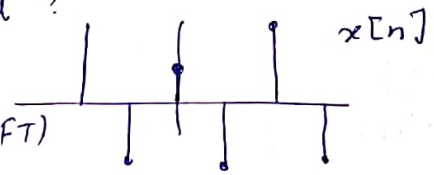
We talked about

Continuous Time F.T (CTFT)

$$X(\omega) = \int_{-\infty}^{\infty} x(t) e^{-j\omega t} dt$$

What if I've a discrete signal?

We can define the D.T Fou. Trans (DTFT)



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

(DTFT) no more
t
still a continuous
funct. of ω

In C.T I can't have a no freq.

but in D.T only a fixed set of freq.

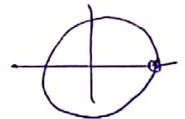
CTFTs have a freq. range $\omega \in (-\infty, \infty)$

DTFTs have a freq. range of width 2π why is it?

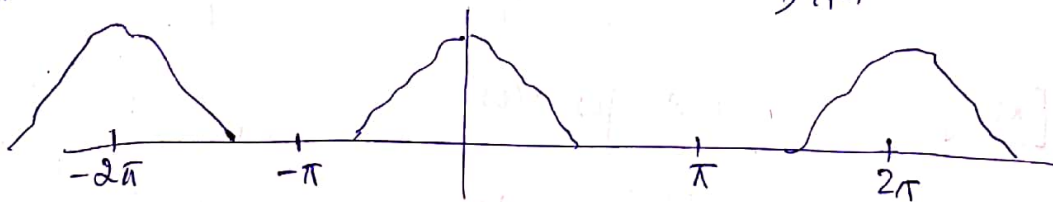
$$X(\omega + 2\pi) = \sum_{n=-\infty}^{\infty} x[n] e^{-j(\omega + 2\pi)n}$$

$$= \sum_{n=-\infty}^{\infty} x[n] e^{-j\omega n} e^{-j2\pi n}$$

$$= X(\omega)$$



DTFT can be evaluated at any ω but it's 2π periodic

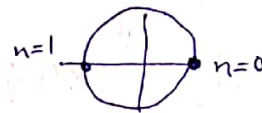


In practice we usually restrict our attention in this range $(-\pi, \pi)$ & only draw DTFT in this range with the understanding DTFT actually

has copies at other ω .

Why I chose $-\pi$ & π as boundaries (highest discrete time freq. I can create)

$$e^{j\pi n} = \cos \pi n + j \sin \pi n = \pm 1 = (-1)^n$$



There're some symmetries that when everything is real, I often just draw from 0 to π because I can predict what left side would be.

CT IFT :-
$$\frac{1}{2\pi} \int_{-\infty}^{\infty} X(\omega) e^{j\omega t} d\omega$$

DT IFT (by analogy)

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

Proof :- consider
$$\int_{-\pi}^{\pi} X(\omega) e^{j\omega n} d\omega$$

$$= \int_{-\pi}^{\pi} \sum_{m=-\infty}^{\infty} x[m] e^{-j\omega m} e^{j\omega n} d\omega$$

* sufficient condition to switch the order...

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

(sum converges!)

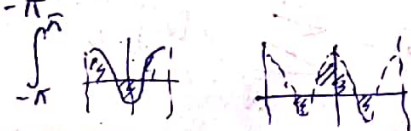
above

$$= \sum_{m=-\infty}^{\infty} x[m] \int_{-\pi}^{\pi} e^{j\omega(n-m)} d\omega$$

$$\int_{-\pi}^{\pi} \cos \omega(n-m) + j \sin \omega(n-m) d\omega$$

$n-m=0$ $\int_{-\pi}^{\pi} 1 d\omega = 2\pi$

$n-m \neq 0$



$$= 2\pi x[n]$$

only at $m=n$ the integral is 2π else 0

DTFT:

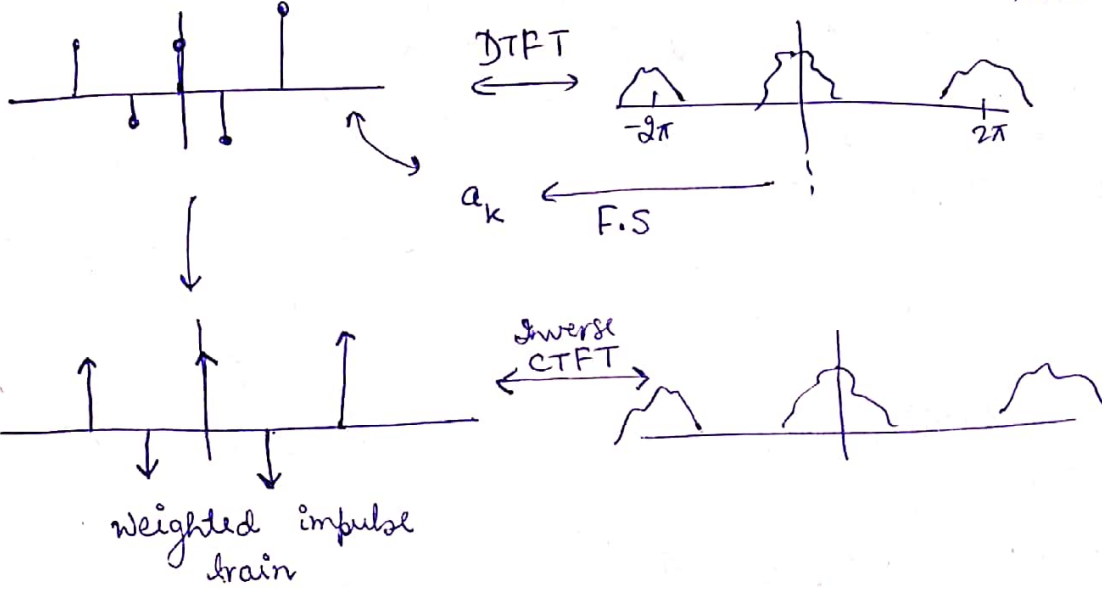
$$X(\omega) = \sum_{n=-\infty}^{\infty} x[n] e^{-j\omega n}$$

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

this looks quite familiar
 ↳ Fourier Series expansion for a signal with period 2π

$$a_k = \frac{1}{T} \int_{-T/2}^{T/2} x(t) e^{-j\frac{2\pi}{T} kt} dt$$

continuous signal $X(\omega)$ is periodic



all these are tied together

	Continuous	Discrete
Periodic	Fourier Series	? (DFT) ↳ After Z-transform
non-periodic	Fourier Transform	DTFT

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

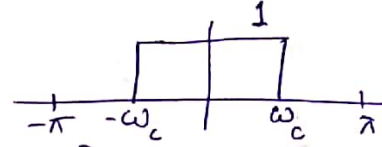
$$\lim_{N \rightarrow \infty} \sup_{\omega} |X(\omega) - X_N(\omega)| = 0$$

As N gets big, $X_N(\omega) = \sum_{n=-N}^N x[n] \cdot e^{-j\omega n}$

converges at each point to $X(\omega)$

if $\sum |x[n]|^2 < \infty$ (looser condn.)

$\lim_{n \rightarrow \infty} \int_{-\pi}^{\pi} |X(\omega) - X_N(\omega)|^2 d\omega = 0$ (mean sq. converg.)

eg. $X(\omega) =$  (low pass filter)

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

$$= \frac{1}{2\pi} \int_{-\omega_c}^{\omega_c} e^{j\omega n} d\omega = \frac{1}{2\pi j n} e^{j\omega n} \Big|_{-\omega_c}^{\omega_c}$$

$$= \frac{1}{2\pi j n} (e^{j\omega_c n} - e^{-j\omega_c n}) = \frac{1}{\pi n} \text{sinc}(\omega_c n)$$

$$= \frac{\omega_c}{\pi} \text{sinc}(\omega_c n)$$

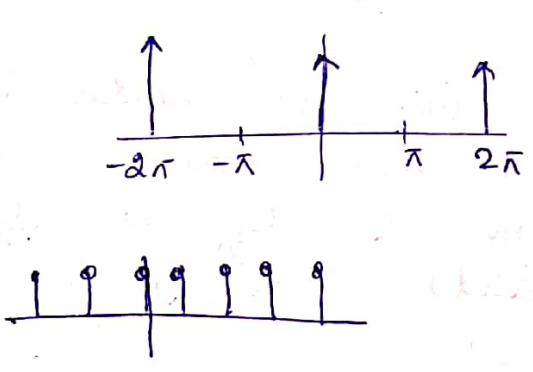
satisfies $\sum | |^2 < \infty$
not $\sum | | < \infty$

② $x[n] = \delta[n]$
 $X(\omega) = \sum_{n=-\infty}^{\infty} \delta[n] e^{-j\omega n} = 1$



what if $X(\omega) = \delta(\omega)$ (little careful what this δ -funcn means in DFT)

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

$$= \frac{1}{2\pi}$$


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



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

$$= \sum_{n=0}^{\infty} \alpha^n e^{-j\omega n}$$

$$= \sum_{n=0}^{\infty} (\alpha e^{-j\omega})^n = \frac{1}{1 - \alpha e^{-j\omega}}$$

with real signal α and ω with complex (signal) F.T

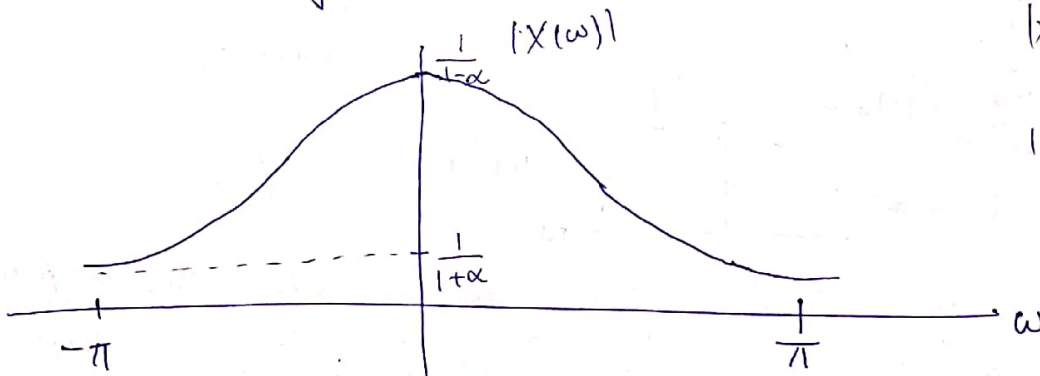
magnitude Response $|X(\omega)|$

Phase Response $\angle X(\omega)$

mag. resp. is what defines the character of the filter whether its a low pass, etc.

$$|X(\omega)| = \left| \frac{1}{1 - \alpha e^{-j\omega}} \right| = \frac{1}{|(1 - \alpha \cos \omega) + j \alpha \sin \omega|} \quad \alpha < 1$$

$$= \frac{1}{\sqrt{(1 - \alpha \cos \omega)^2 + (\alpha \sin \omega)^2}}$$

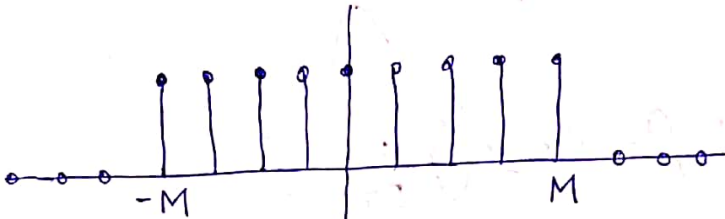


$$\omega = 0 \quad |X(\omega)| = \frac{1}{(1-\alpha)} > 1$$

$$\omega = \pi \quad |X(\omega)| = \frac{1}{(1+\alpha)}$$

(looks like a crude low pass filter
stuff in the middle is getting passed
through & stuff at edges is getting
attenuated)

Pulse in Time Domain



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

$$= \left[\sum_{n=-M}^M e^{-j\omega n} \right]$$

$$= e^{j\omega M} \sum_{n=0}^{2M} e^{-j\omega n}$$

(2M+1) non-zero elements

when n=0
e^{j\omega M}

when n=2M
e^{-j\omega M}

same terms in sum

g.o.p

$$= e^{j\omega M} \left(\frac{1 - e^{-j\omega(2M+1)}}{1 - e^{-j\omega}} \right)$$

when $\omega = 0$,

adding a bunch of 1s

$$X(\omega) = 2M+1$$

cannot solve for $\omega = 0$ here!

when $\omega \neq 0$

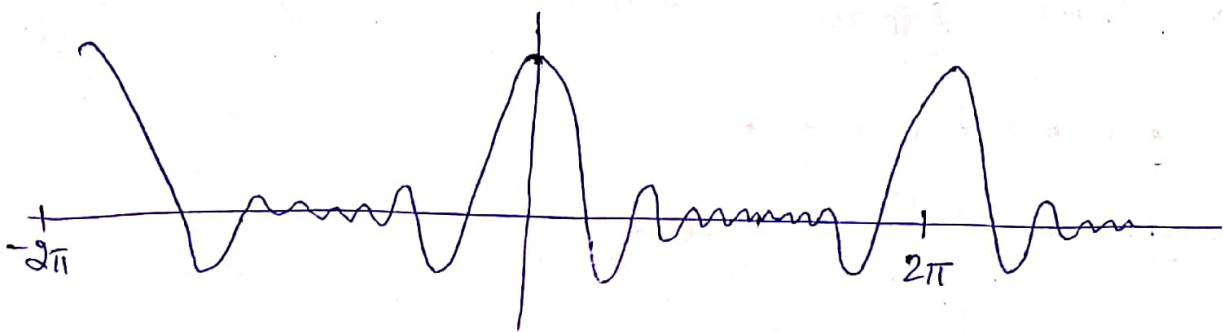
$$= e^{j\omega M} \frac{e^{-\frac{j\omega(2M+1)}{2}} \left(e^{\frac{+j\omega(2M+1)}{2}} - e^{-\frac{j\omega(2M+1)}{2}} \right)}{e^{-\frac{j\omega}{2}} \left(e^{\frac{j\omega}{2}} - e^{-\frac{j\omega}{2}} \right)}$$

take half of what u see in $(1 - e^{-x})$

$$= \frac{\sin \omega \frac{(2M+1)}{2}}{\sin \omega \frac{1}{2}}$$

this is not a sinc function!

Rem. whatever I do in D.T FT world has to be periodic & sine fcn. is not periodic



- Intuition is still that a pulse converts to a sinc but the kind of sine that I get in freq. domain has to necessarily be modified to make it periodic

Why we care about DTFTs?

usually the DTFT that we're going to take is for the impulse response

- We want to use the DTFT to study LTI systems.

- Our convolution prop. still holds

$$y[n] = x[n] * h[n]$$

DTFT,

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

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

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

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

$$= \left(\sum_{k=-\infty}^{\infty} x[k] e^{-j\omega k} \right) \left(\sum_{m=-\infty}^{\infty} h[m] e^{-j\omega m} \right)$$

$$Y(\omega) = X(\omega) H(\omega)$$

Summing up all the values of h
Rename
 $m = n - k$
 $n = m + k$

Freq. Response :-

$$x[n] = Ae^{j\omega_0 n}$$

(Arbitrary Impulse Resp.)

$$y[n] = x[n] * h[n]$$

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

$$= \sum_{k=-\infty}^{\infty} h[k] \cdot Ae^{j\omega_0(n-k)}$$

$$= Ae^{j\omega_0 n} \sum_{k=-\infty}^{\infty} h[k] e^{-j\omega_0 k}$$

$$= H(\omega_0) \cdot Ae^{j\omega_0 n}$$

So, if this complex exp. comes in what comes out is the same complex exp. mul. by this complex no. which is the freq. response evaluated at that freq.

$$Ae^{j\omega_0 n} \longrightarrow A |H(\omega_0)| e^{j(\angle H(\omega_0) + \omega_0 n)}$$

↑ Amplitude scaling ↑ Phase shifting

In a same way (did this in CTFT); if $h[n]$ is real

$$\cos(\omega_0 n + \phi) \longrightarrow |H(\omega_0)| \cos(\omega_0 n + \phi + \angle H(\omega_0))$$

I can't introduce new freq; into the sys. with an LTI sys. amplify, attenuate or move them around!

eg. $h[n] = \left(\frac{1}{3}\right)^n x[n]$

$$x[n] = 2e^{j\pi/3 n}$$

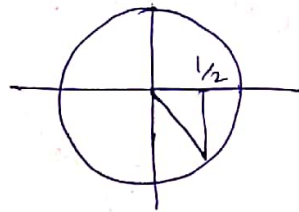
what is the O/P?

1st thing $\rightarrow x[n]$ is a single sinusoid at freq. $\pi/3$

$\therefore H(\pi/3)$ now, $H(\omega) = \frac{1}{1 - \frac{1}{3}e^{-j\omega}}$

$$H(\pi/3) = \frac{1}{1 - \frac{1}{3}e^{-j\pi/3}}$$

$$= \frac{1}{1 - \frac{1}{3}(\frac{1}{2} - \frac{\sqrt{3}}{2}j)}$$



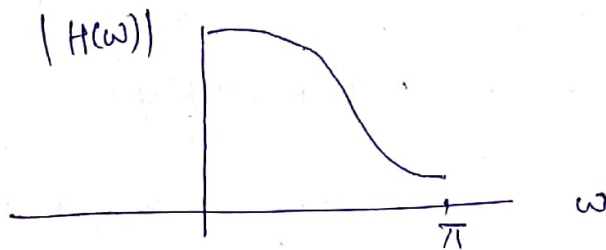
$$= \frac{1}{\frac{5}{6} + \frac{\sqrt{3}}{6}j} = \frac{1}{\frac{5}{6} + \frac{\sqrt{3}}{6}j} = \frac{3}{\sqrt{7}} \angle -\tan^{-1} \frac{\sqrt{3}}{5}$$

$$= 2 |H(\pi/3)| e^{j(\pi/3 n + \angle H(\pi/3))}$$

no need to take $X(\omega)$ & so on
 • when I've a pure combination of cosines & sines then I can only get attenuated / amplified versions of those sines & cosines.

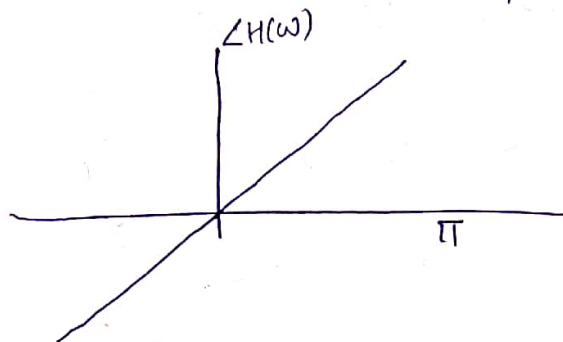
magnitude response

• when $h[n]$ is real, the magnitude resp. is even.



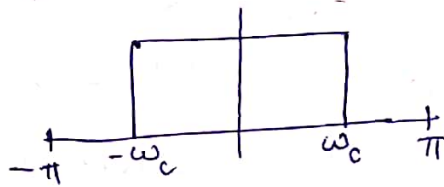
$\omega=0 \rightarrow DC$
 $\omega=\pi \rightarrow$ highest freq.

• when $h[n]$ is real, the phase resp. is odd ($\angle H(\omega)$)

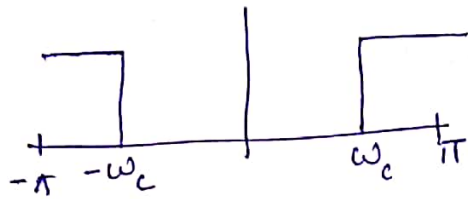


straight line is a desirable thing!

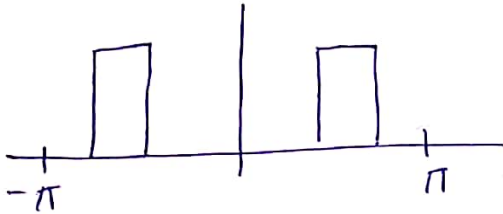
"Ideal" Filters



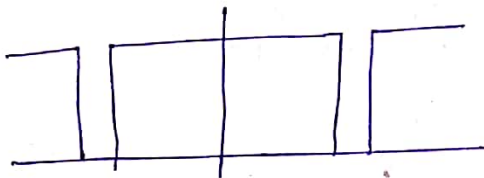
upper bound on how high a freq. could get
low pass filter, cutoff ω_c



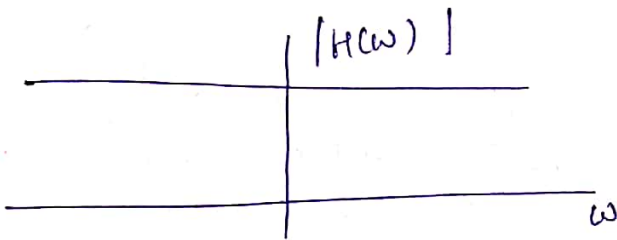
High Pass



Band Pass



Band Stop



All pass
 \rightarrow freq. content isn't getting changed but the phases of individual sines & cosines are getting changed.

Phase Resp.

Why is $\angle H(\omega) = -c\omega$ desirable?

Say, $|H(\omega)|$ is piece-wise constant (above) in the pass region ($|H(\omega)| = 1$)

$$\begin{aligned} Y(\omega) &= X(\omega) H(\omega) \\ &= X(\omega) |H(\omega)| e^{j\angle H(\omega)} \\ &= X(\omega) e^{-j c \omega} \end{aligned}$$

for a linear phase filter

$$\angle H(\omega) = -c\omega$$

This is basically a phase shift in freq. domain

$$y[n] = x[n-c] \quad \text{delay in } T \cdot 1$$

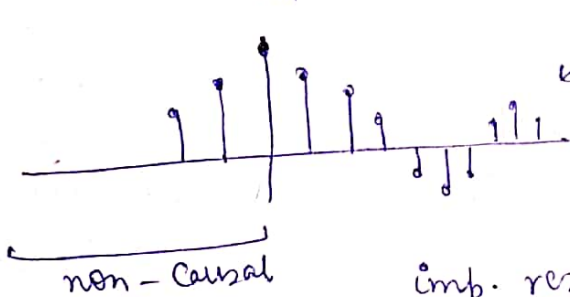
this is good because when I apply this linear phase filter to a signal all I'm really doing is delaying the O/P (entirely) (not - distortion!)

Pure delay of the O/P \rightarrow not considered distortion

\rightarrow Why can't we've just zero delay?



$$h[n] = \frac{\sin \omega_c \pi n}{\pi n}$$



not absolutely summable!
 $\sum 1 \neq \infty$ not stable
 ∞ - long

imp. resp. not desirable

however, I can make a nice impulse resp. that comes close to pulse above & has linear phase (only delaying O/P)
 \rightarrow to filter a signal \rightarrow tolerate a little bit of delay