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What is communication?

"Conveying <u>information</u> from a source to a receiver"

Ex.

Speech ⟷ sending pressure waves thru air

Writing ⟷ ink on paper

Radio ⟷ radio waves air/space

In all cases, we <u>encode</u> info

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Goal: Devise a mathematical formalism for modeling many schemes of information transfer

- How does noise impact communicate
- What is info (quant.)
- How fast can I send info?
- What is the most efficient/safe way to send info?

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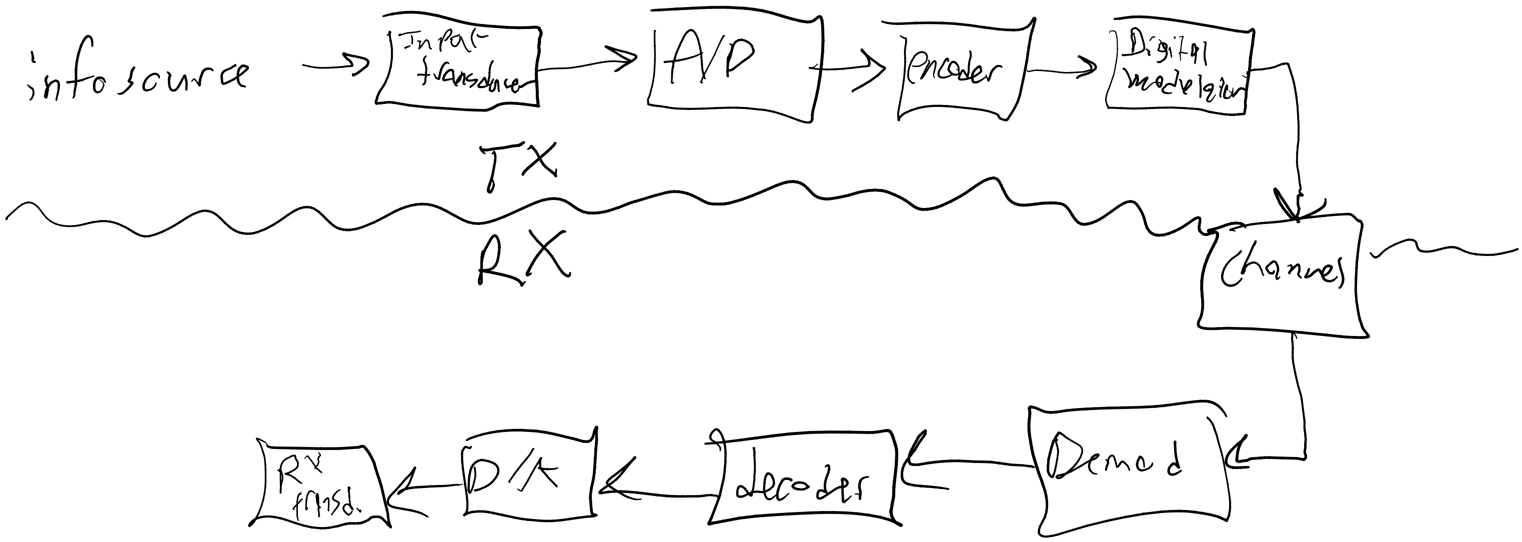
Avg. Comm system



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<u>Def</u> a cts-time signal is a member of the

$\mathcal{F}(\mathbb{R}, \mathbb{C})$ (often $\mathcal{F}(\mathbb{R}, \mathbb{R})$)

<u>Def</u> a disc. time signal . . . . . .

$\mathcal{F}(\mathbb{Z}, \mathbb{C})$

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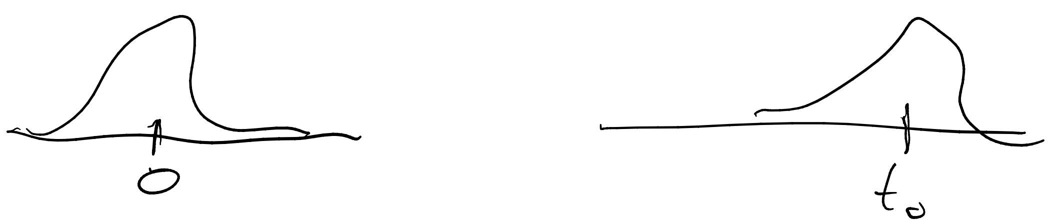
Def. A cts-time system is a member

$$\mathcal{F}(\mathcal{F}(\mathbb{R},\mathbb{C}),\ \mathcal{F}(\mathbb{R},\mathbb{C}))$$

$$f(t) \to \boxed{\mathcal{H}} \to \mathcal{H}\{f\}(t)$$

Basic exs

$$f(t) \to \boxed{d_{t_0}} \to f(t-t_0)$$



$$x[n] \to \boxed{d_{n_0}} \to x[n-n_0]$$

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$x(t) \to x(-t)$, $x(t) \to x(at)$

$x(t) \to Re(x(t))$, $x(t) \to \angle x(t) = \arctan\left(\frac{Im(x(t))}{Re(x(t))}\right)$

Classification of signals

Periodic $x(t+T) = x(t)\ \forall t$, ex. $A\cos(\omega t + \varphi)$

$$x[n] = \exp(j\omega n)$$

$$x[n+T] = x[n] , T \in \mathbb{Z}$$

$$\exp(j\omega(n+T)) = \exp(j\omega n)$$

need $\omega(n+T) = \omega n + 2\pi m$ for ~~any~~ some $m \in \mathbb{Z}$

$$\omega T = 2\pi m$$

$$2\pi f T = 2\pi m$$

$$f = \frac{m}{T} , f \in \mathbb{Q}$$

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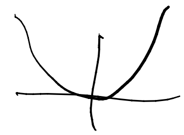
Causal signals $x(t)=0\ ,\ t<0$

$x[n]=0,\ n<0$

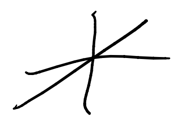
anticausal $x(t)=0,\ t>0$

$x[n]=0,\ n>0$

Symmetries even: $x(t)=x(-t)$


x^2

odd: $x(t)=-x(-t)$


x

Hermitian (conjugate): $x(t)=x^*(-t)$

$$x(t)=x_r(t)+j\,x_i(t)$$

$$x_r(t)=x_r(-t),\quad x_i(t)=-x_i(-t)$$

$$|x(t)|=|x(-t)|,\quad \angle x(t)=-\angle x(-t)$$

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Def. The energy in a signal (if it is defined) is

$$\mathcal{E}_x = \int_{-\infty}^{\infty} |x(t)|^2 dt$$

or

$$\mathcal{E}_x = \sum_{n=-\infty}^{\infty} |x[n]|^2$$

If a signal has finite energy, we call the signal "energy-type" or L^2 (cts)

ℓ^2 (discrete)

Def Power of a cts-time signal (if defined) is

$$P_x = \lim_{T\to\infty} \frac{1}{T} \int_{-T/2}^{T/2} |x(t)|^2 dt$$

A signal is "power-type" if $0 < P_x < \infty$

X energy-type $\int^{\infty} |x(t)|^2 \ldots$

X energy-type $\int_{-\infty}^{\infty} |x(t)|^2 dt \searrow \mathcal{E}_x < \infty$

$$P_x = \lim_{T\to\infty} \frac{1}{T} \int_{-T/2}^{T/2} |x(t)|^2 dt \longrightarrow \frac{\mathcal{E}_x}{\infty} = 0$$

$X(t) = A\cos\omega t \quad P_x = \frac{A^2}{T}\int_0^T \cos\omega t^2 dt = \frac{A^2}{2}$

$H(t) = \begin{cases} 0, & t<0 \\ 1, & t\geq 0 \end{cases}$, $u[n] = \begin{cases} 0, & n<0 \\ 1, & n\geq 0 \end{cases}$

$\delta(t) \to \int_{-\infty}^{\infty} f(t)\delta(t-t_0)dt = f(t_0)$, $\delta[n] = \begin{cases} 0, & n\neq 0 \\ 1, & n=0 \end{cases}$

$= \begin{cases} 0, & t\neq 0 \\ \infty, & t=0 \end{cases}$

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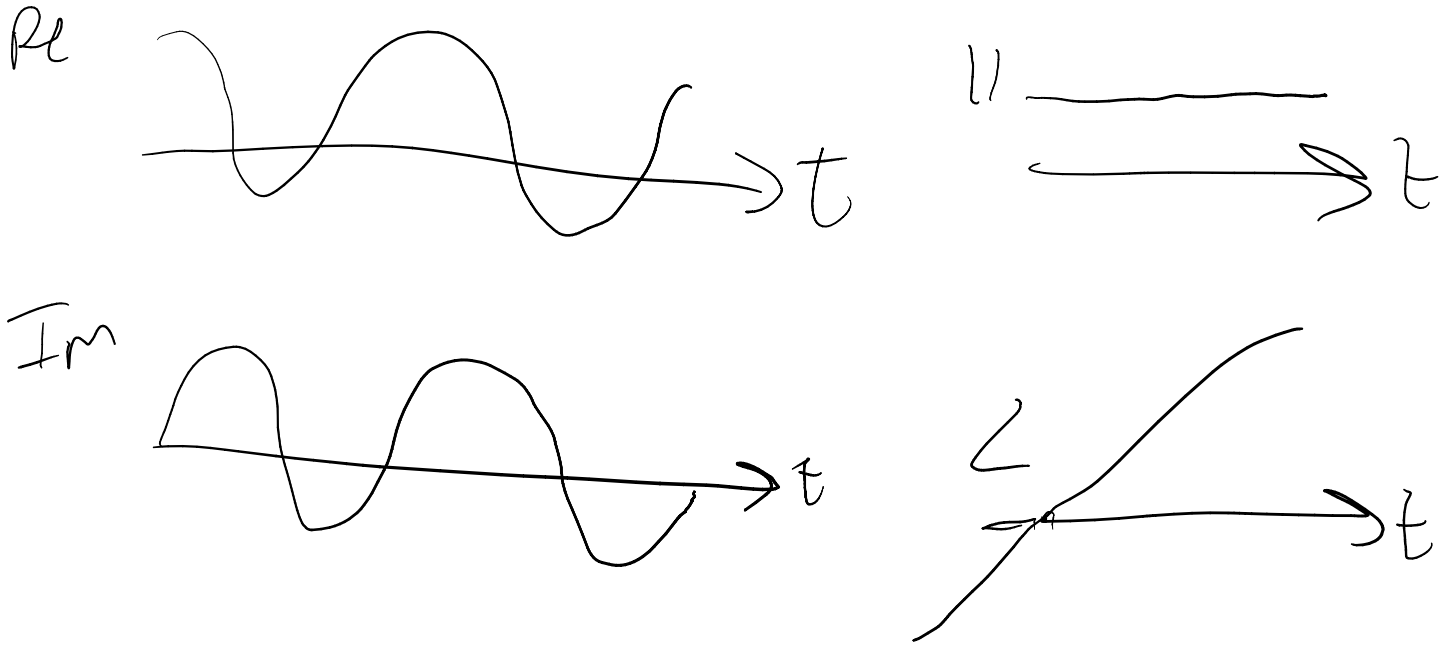
$$x(t) = \cos\omega t + j\sin\omega t$$



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System classification

Def A system is linear iff $\forall x, y$ signals, $\forall a \in \mathbb{C}$

1) $\mathcal{H}\{ax\} = a\mathcal{H}\{x\}$ (homogeneity)

2) $\mathcal{H}\{x+y\} = \mathcal{H}\{x\} + \mathcal{H}\{y\}$ (superposition)

Def x is a signal cts time. Let x_{t_0} den. the signal s.t $x(t-t_0) = x_{t_0}(t)\ \forall t$.

System $\mathcal{H}$ is time-invariant iff $\forall$ cts. ~~time~~ x, we have

$$\mathcal{H}\{x_{t_0}\} = (\mathcal{H}\{x\})_{t_0}$$

i.e. $$\mathcal{H}\{x_{t_0}\}(t) = \mathcal{H}\{x\}(t-t_0)$$

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1) $x(t) \rightarrow \boxed{d_{t_c}} \rightarrow x(t-t_c)$ LTI

2) $x(t) \rightarrow \boxed{S} \rightarrow x^2(t)$ TI

3) $x(t) \rightarrow \boxed{M} \rightarrow x(t)\cos\omega t$ LTI

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Causal If output at time t_0 depends only on input values for $t \le t_0$

$\mathcal{H}\{x\}[n] = x[n-1]$ Causal

$\mathcal{H}\{x\}(t) = x(t+\pi)$ noncausal

Convolution

$$(x*y)[n] = \sum_{k=-\infty}^{\infty} x[n-k]\,y[k]$$

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

$x*y = y*x$, bilinear

$ax*y = x*ay = a(x*y)$

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$$(x*\delta)[n] = \sum_k x[n-k]\,\delta[k] = x[n]$$

$$(x*\delta)(t) = \int x(\tau)\,\delta(t-\tau)\,d\tau = x(t)$$

Let $\mathcal{L}$ be a disc.-time LTI system

$$\mathcal{L}\{x\}[n] = \mathcal{L}\{x*\delta\}[n]$$

$$= \mathcal{L}\{\sum_k x[k]\,\delta[n-k]\}$$

$$= \sum_k x[k]\,\mathcal{L}\{\delta[n-k]\}$$

if $\mathcal{L}\{\delta[n]\} = h[n]$, then $= \sum_k x[k]\,h[n-k]$

$$= x*h$$

$\boxed{\text{If } \mathcal{L} \text{ is LTI, the } \mathcal{L}\{x\} = x*h \text{ where } h = \mathcal{L}\{\delta\} \equiv \text{impulse response}}$

true in disc. and cts

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$$x \rightarrow \boxed{\mathcal{L}} \rightarrow y$$

$$\equiv$$

$$x \rightarrow \boxed{h} \rightarrow y, \quad h = \mathcal{L}\{\delta\}$$

"duality of signals and systems"

system causal $\longleftrightarrow$ impulse resp causal

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Ex. $\mathcal{H}$ system which integrates

$$\mathcal{H}\{x\}(t) = \int_{-\infty}^{t} x(\tau)\,d\tau$$

$$\mathcal{H}\{\delta\}(t) = \int_{-\infty}^{t} \delta(\tau)\,d\tau = \begin{cases} 1, & t \geq 0 \\ 0, & \text{else} \end{cases}$$

$$= H(t)$$

"Complex Exponentials are the eigenfunctions of LTI systems"

$$Av = \lambda v$$

λ constant

if system just scales, eigenvector

$\mathcal{L}$ w/ imp. resp. h. (LTI)

$$\mathcal{L}\{e^{j(\omega t+\varphi)}\}(t) = \int_{-\infty}^{\infty} h(\tau)\, e^{j[\omega(t-\tau)+\varphi]}\,d\tau$$

$$= e^{j(\omega t+\varphi)} \int_{-\infty}^{\infty} h(\tau)\, e^{-j\omega\tau}\,d\tau$$

input

Constant w.r.t. time

Fourier Series

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x periodic cts signal w/ period T

1) $\int_0^T |x(t)|dt$ ↘

2) x has only finitely many discontinuities

3) x has finitely many mins and maxs

$$x(t) = \sum_{n=-\infty}^{\infty} c_n e^{j\omega n t}, \quad c_n = \frac{1}{T}\int_0^T x(t) e^{-j\omega n t} dt$$

fourier coeffs.

$$\omega = \frac{2\pi}{T}$$

h is imp. resp, then $H(\omega) = \int_{-\infty}^{\infty} h(t) e^{-j\omega t} dt$

then $x * h$

$$= \sum c_n (e^{j\omega n t} * h)$$

$$= \sum c_n H(n\omega) e^{j\omega n t}$$

$$= y = \sum d_n e^{j\omega n t}, \quad d_n = c_n H(n\omega)$$

harmonics at the output are the same as at the input

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If x is real-valued, $c_n = c_{-n}^*$

Parseval

$$\frac{1}{T}\int_0^T |x(t)|^2 dt = \sum_{n=-\infty}^{\infty} |c_n|^2$$

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Many signals non-periodic

Same assumptions F.S. (over any finite interval)

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

$$x(t) = \frac{1}{2\pi} \int_{-\infty}^{\infty} X(\omega) e^{j\omega t} \, d\omega = \mathcal{F}^{-1}\{X\}(t)$$

$X : \mathbb{R} \to \mathbb{C}$, $|X(\omega)|$ mag. resp.

$\angle X(\omega)$ phase resp.

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Props

Linear

Duality $X(\omega) = \mathcal{F}\{x(t)\}$

$$\Downarrow$$

$$2\pi x(\omega) = \mathcal{F}\{X(-t)\}$$

Shift $\mathcal{F}\{x(t-t_0)\} = e^{-j\omega t_0} X(\omega)$

Convolution $\mathcal{F}\{x*y\} = X(\omega)Y(\omega)$ $\circledast$

Modulation $\mathcal{F}\{xe^{j\omega_0 t}\} = X(\omega-\omega_0)$ $\circledast$

Diff $\mathcal{F}\{\frac{d}{dt}x(t)\} = j\omega X(\omega)$

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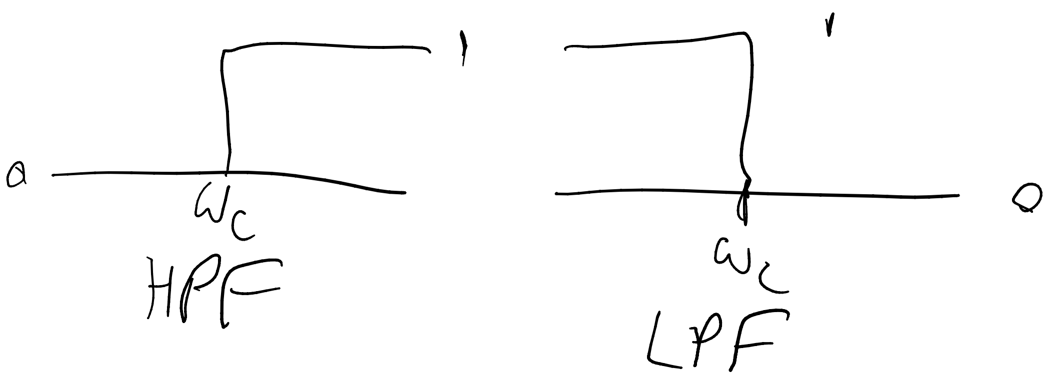
$$x \to \boxed{h} \to y$$

$$X(\omega) \to \boxed{H(\omega)} \to Y(\omega) = H(\omega)X(\omega)$$



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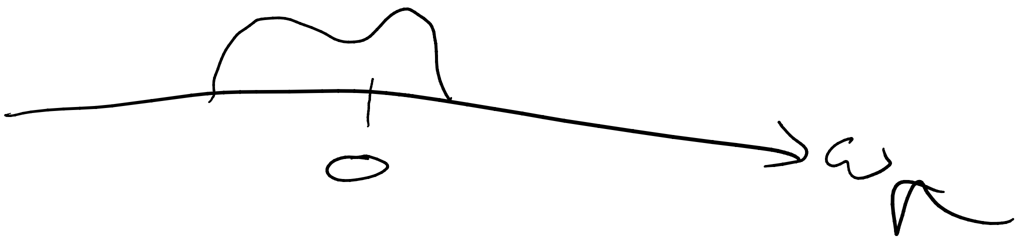
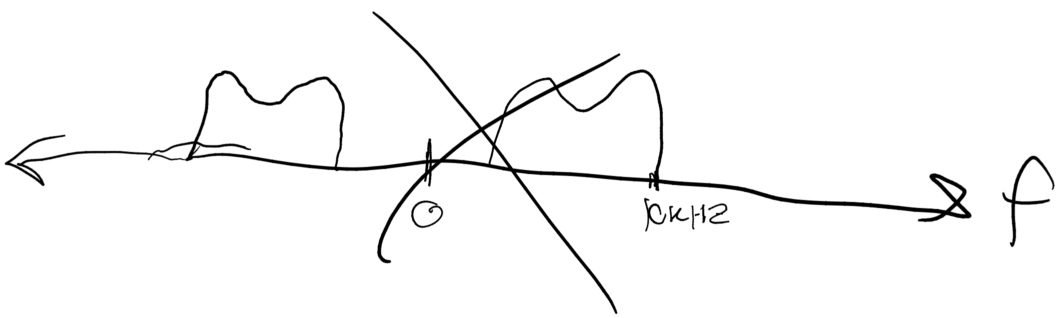
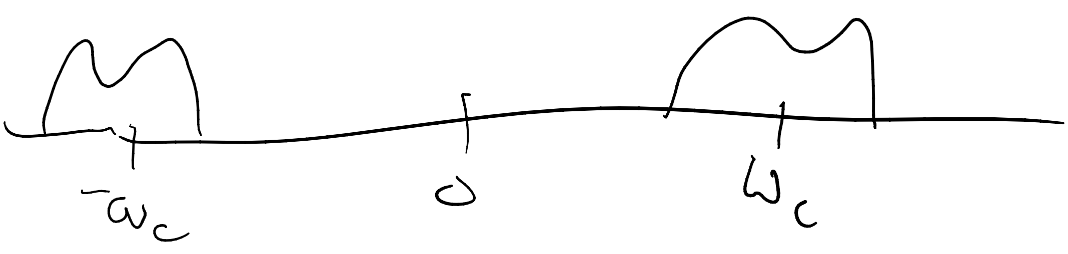
Baseband (**lowpass**) signal is a signal w/ spectrum located **around** $\omega = 0$





A **Bandpass** signal is one in which the signal's spectrum is **far** from DC



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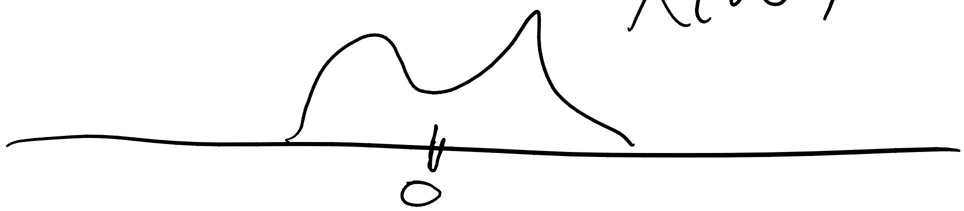
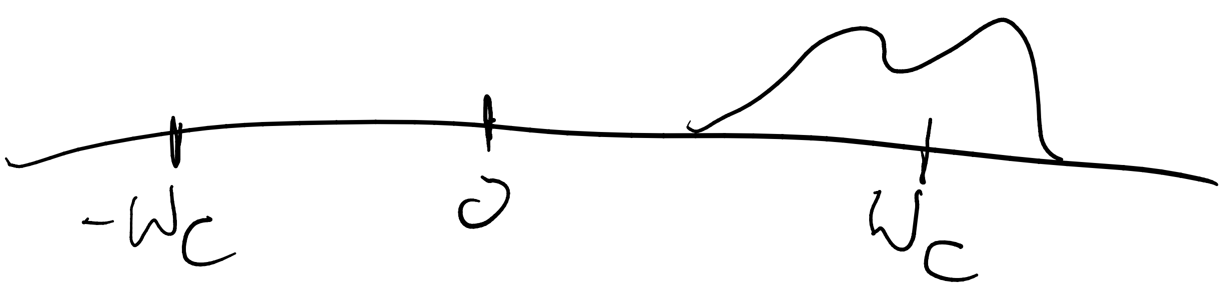
$X(\omega) \leftrightarrow x(t)$



$\downarrow \; x(t)e^{j\omega_c t}$



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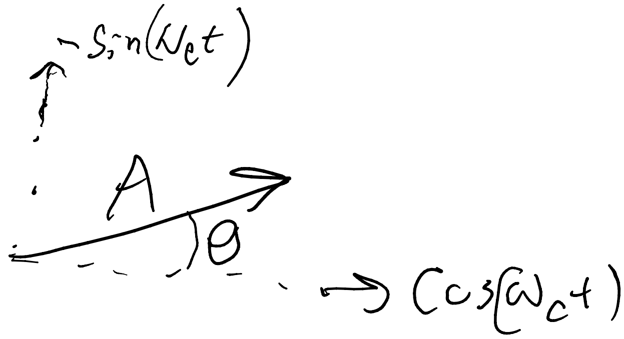
$x(t) = A\cos(\omega_c t + \theta)$

$Ae^{j\theta}$ "Phasor rep"

mult. by $e^{j\omega_c t}$ is implicit



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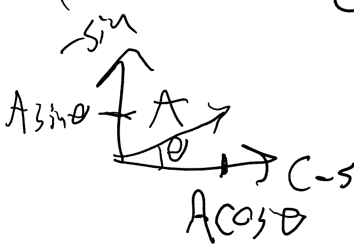
$$x(t) = A\cos(\omega_c t + \theta) = \mathrm{Re}\left(Ae^{j(\omega_c t + \theta)}\right)$$

$$= \mathrm{Re}\left(Ae^{j\omega_c t} e^{j\theta}\right)$$

$$= \mathrm{Re}\left(A(\cos\omega_c t + j\sin\omega_c t)(\cos\theta + j\sin\theta)\right)$$

$$= A(\cos\theta\cos\omega_c t - \sin\theta\sin\omega_c t)$$

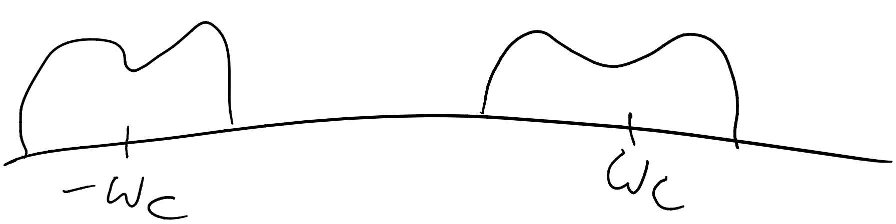


$$x(t) = x_c\cos\omega_c t - x_s\sin\omega_c t$$

x_c "inphase component"

x_s "quadrature component"

band pass signal



$$x(t) = \underset{a}{A(t)}\cos(\omega_c t + \theta(t))$$

$$X(t) = A(t)\cos(\omega_c t + \theta(t))$$

vary slower than $\omega_c t$

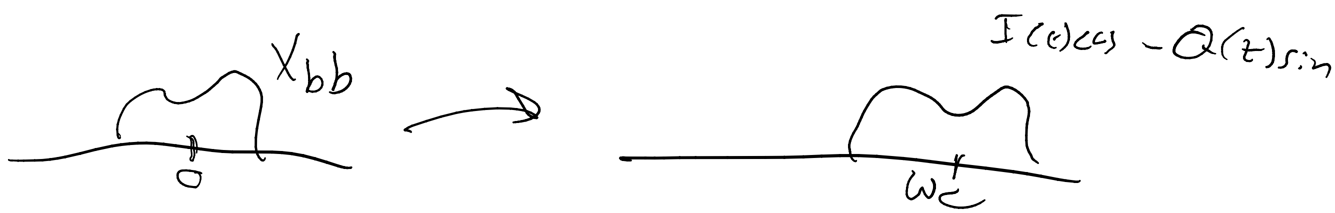
$$X(t) = \mathrm{Re}\left(A(t)e^{j(\omega t + \theta(t))}\right) = A(t)\cos\theta(t)\cos\omega_c t - A(t)\sin\theta(t)\sin\omega_c t$$

$$:= I(t)\cos\omega_c t - Q(t)\sin\omega_c t$$

The "Baseband equivalent"

$$X_{bb}(t) = A(t)e^{j\theta(t)} = I(t) + jQ(t)$$

$$\mathrm{Re}\left(X_{bb}(t)e^{j\omega_c t}\right) = x(t)$$



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The envelope: $A(t)=\sqrt{I^2(t)+Q^2(t)}$

Phase: $\theta(t)=\arctan(Q(t)/I(t))$

Hilbert Transform

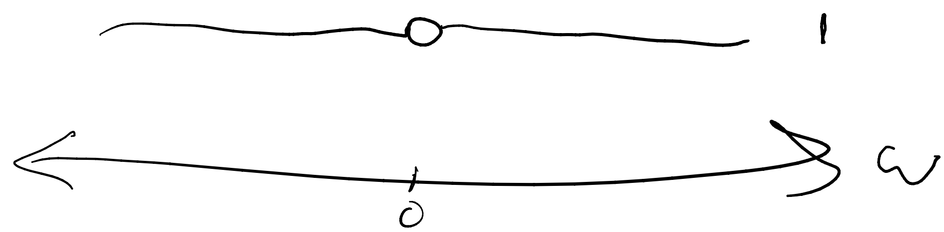
Def. The Hilbert transform of a ct-time signal w/ $X(0)=0$ is written $\hat{x}$, or $\hat{X}$ in freq. domain, and is def. by

$$\hat{X}(\omega)=\begin{cases} -jX(\omega), & \omega\geq 0\\ jX(\omega), & \omega<0\end{cases}$$

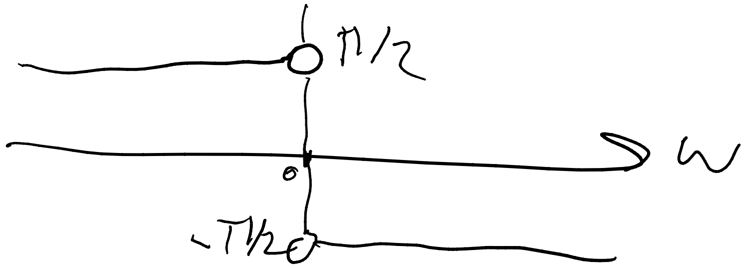
$\hat{X}(\omega)=X(\omega)H(\omega)$, $H(\omega)=-j\,\mathrm{sgn}(\omega)$

"sign"

$|H(\omega)|$



$\angle H(\omega)$



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$H(\omega) = -j\,\mathrm{sgn}(\omega)$, is $h(t)$ real?

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

So h is real

$$\mathcal{F}\{\mathrm{sgn}(t)\} = \frac{2}{j\omega}, \quad \mathcal{F}^{-1}\{\mathrm{sgn}(\omega)\} = \frac{-1}{\pi j t}$$

$$\mathcal{F}^{-1}\{-j\,\mathrm{sgn}(\omega)\} = \frac{1}{\pi t} = h(t)$$

TD: $\frac{1}{\pi t} * x$

FD: $-j\,\mathrm{sgn}(\omega)\,X(\omega)$

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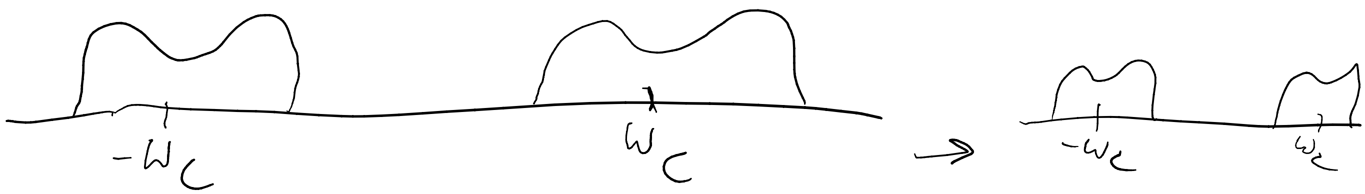
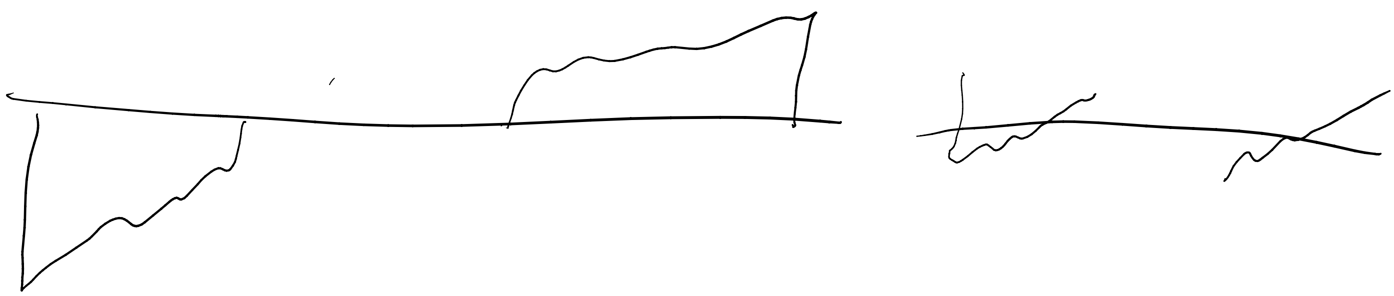
spectrum of a real signal





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Properties of HT

1) H.T. of an odd signal is even
   H.T. of an even signal is odd

2) $\hat{\hat{x}}(t) = -x(t)$; $\hat{\hat{X}}(\omega) = (-j\,\mathrm{sgn}(\omega))^2 X(\omega)$
$$= -X(\omega)$$

3) $\mathcal{E}_{\hat{x}} = \mathcal{E}_x$

$$\int |-j\,\mathrm{sgn}(\omega) X(\omega)|^2 d\omega = \int |X(\omega)|^2 d\omega$$

4) $x \perp \hat{x}$.

$$\int_{-\infty}^{\infty} x(t) y(t) dt = 0$$

$$\int_{-\infty}^{\infty} x(t)\hat{x}(t) dt = \frac{1}{2\pi}\int_{-\infty}^{\infty} X(\omega)\hat{X}(\omega)^* d\omega \quad \text{(parseval)}$$

$$= \frac{1}{2\pi}\int_{-\infty}^{\infty} X(\omega)\left(-j\,\mathrm{sgn}(\omega) X(\omega)\right)^* d\omega$$

$$= \frac{1}{2\pi}\left(-j\int_{-\infty}^{0} |X(\omega)|^2 d\omega + j\int_{0}^{\infty} |X(\omega)|^2 \right)$$

$$= 0$$

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PARSEVAL

$$\int x(t)\, g(t)\, dt = \frac{1}{2\pi}\int X(\omega)\, Y^*(\omega)\, d\omega$$

$$\downarrow$$

$$\int |x(t)|^2\, dt = \frac{1}{2\pi}\int |X(\omega)|^2\, d\omega$$