

EE-2025

Fall-2001

Lecture 25

Review: Potpourri

7-Dec-01

LAST LAB This Week

- ALL Lab Reports due by Friday (TODAY)
 - 5pm in VanLeer-475, or directly to TA
 - | **In PERSON**
- Course Evaluations during last week
 - THREE
 - | Two for GT: Lecture & Recitation
 - | ***** One on Web-CT *****
- HW #12 solution will be posted tonight

Final Exam Info

- Calendar: Final Exam(s)
 - Noon Lecture: Monday, 10-Dec @ 2:50 pm
 - 11 Am Lecture: Thurs, 13-Dec @ 11:30am
- **ID check will be done at Final Exam**
- **Report CONFLICTS immediately !!!!**
 - E.g., 3 exams in one day
- Reviews will be held on Sunday & Wednesday
 - 6pm in ECE Auditorium

FINAL EXAM

- FORMULA PAGES ?
 - Students bring **ONE** page **HAND-WRITTEN**
 - Tables 12.1 & 12.2 will be supplied with the exam.
- COVERAGE / EMPHASIS?
 - Fourier Transform
 - Sampling, Filtering & Spectrum
 - Digital Filters: IIR & FIR & H(z)
 - Hard problems from Quizzes #2, #3.
 - Homework & Old Quizzes

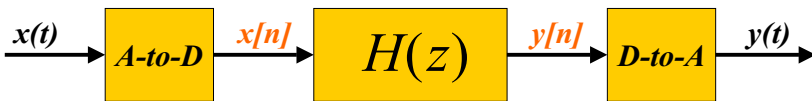
LECTURE OBJECTIVES

SINUSOIDAL RESPONSE

- Transients and Stability

RE-UNIFICATION:

- How does Frequency Response affect $x(t)$ to produce $y(t)$?



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THREE INPUTS

- Given:

$$H(z) = \frac{5}{1 + 0.8z^{-1}}$$

- Find the output, $y[n]$

- When

$$x[n] = \cos(0.2\pi n)$$

$$x[n] = u[n]$$

$$x[n] = \cos(0.2\pi n)u[n]$$

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SINUSOID ANSWER

- Given:

$$H(z) = \frac{5}{1 + 0.8z^{-1}}$$

- The input:

$$x[n] = \cos(0.2\pi n)$$

- Then $y[n]$

$$y[n] = M \cos(0.2\pi n + \psi)$$

$$H(e^{j0.2\pi}) = \frac{5}{1 + 0.8e^{-j0.2\pi}} = 2.919e^{j0.089\pi}$$

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Step Response: $x[n] = u[n]$

$$Y(z) = H(z)X(z) = \left(\frac{5}{1 + .8z^{-1}}\right)\left(\frac{1}{1 - z^{-1}}\right)$$

$$Y(z) = \frac{A}{1 + .8z^{-1}} + \frac{B}{1 - z^{-1}} = \frac{(A + B) + (.8B - A)z^{-1}}{(1 + .8z^{-1})(1 - z^{-1})}$$

$$\Rightarrow (A + B) = 5 \quad \text{and} \quad (.8B - A) = 0$$

$$Y(z) = \frac{A}{1 + .8z^{-1}} + \frac{B}{1 - z^{-1}}$$

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Step Response

$$Y(z) = \frac{\frac{20}{9}}{1 + .8z^{-1}} + \frac{\frac{25}{9}}{1 - z^{-1}}$$

$$y[n] = \frac{20}{9}(-.8)^n u[n] + \frac{25}{9} u[n]$$

Transient

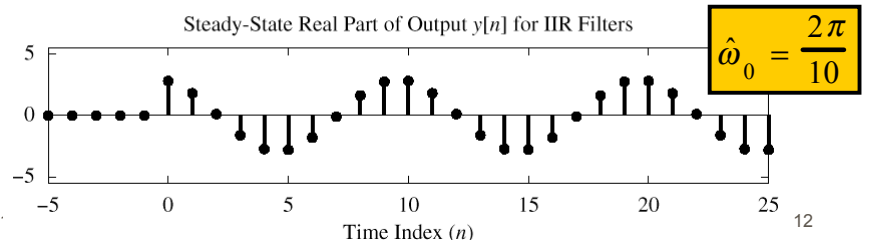
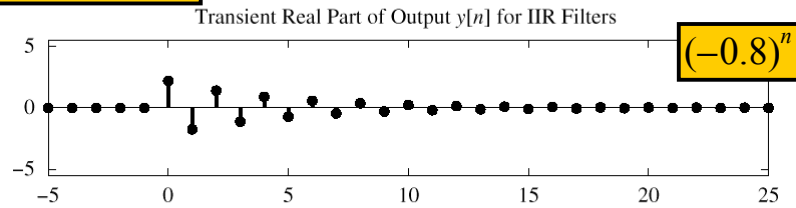
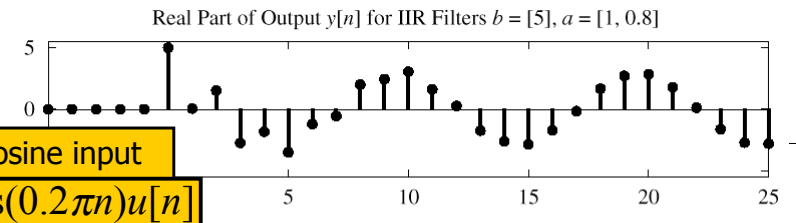
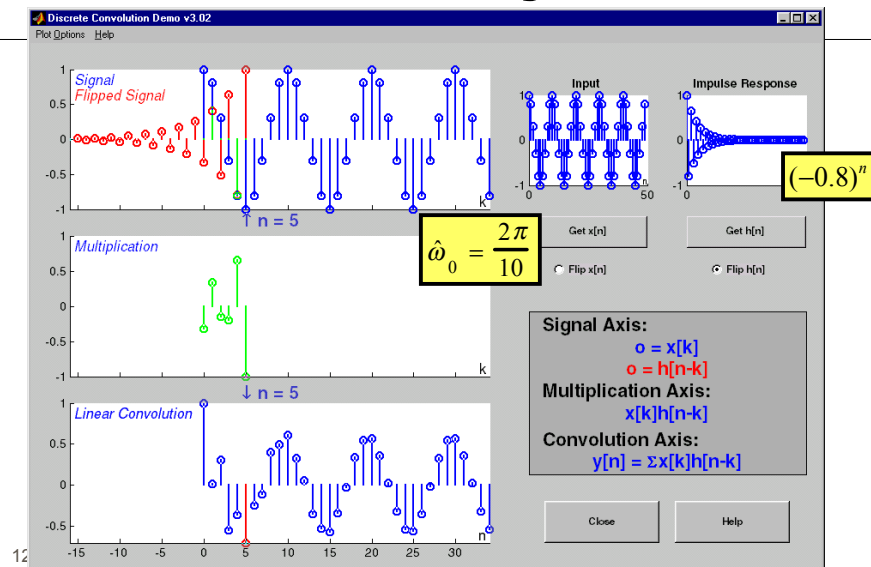
$y[n] \rightarrow \frac{25}{9}$ as $n \rightarrow \infty$

Steady-State

SINUSOID starting at n=0

- We'll look at an example in MATLAB
 - $x[n] = \cos(0.2\pi n)u[n]$
 - $H(z)$ has a POLE at -0.8 , so a^n is $(-0.8)^n$
- There are two components:
 - TRANSIENT
 - Start-up region just after $n=0$; $(-0.8)^n$
 - STEADY-STATE
 - Eventually, $y[n]$ looks sinusoidal.
 - **Magnitude & Phase from Frequency Response**

Transient & Steady State



STABILITY

When Does the TRANSIENT DIE OUT ?

STEADY-STATE RESPONSE AND STABILITY

A stable system is one that does not “blow up.” This intuitive statement can be formalized by saying that the output of a stable system can always be bounded ($|y[n]| < M_y$) whenever the input is bounded ($|x[n]| < M_x$).³

$$y[n] = a_1 y[n - 1] + b_0 x[n]$$

$$H(z) = \frac{b_0}{1 - a_1 z^{-1}}$$

$$h[n] = b_0 a_1^n u[n]$$

need $|a_1| < 1$

Stability

Nec. & suff. condition: $\sum_{n=-\infty}^{\infty} |h[n]| < \infty$

$$h[n] = b(a)^n u[n] \Leftrightarrow H(z) = \frac{b}{1 - az^{-1}}$$

$\sum_{n=0}^{\infty} |b||a|^n < \infty$ if $|a| < 1 \Rightarrow$

Pole must be Inside unit circle

STABILITY CONDITION

ALL POLES INSIDE the UNIT CIRCLE

UNSTABLE EXAMPLE:

POLE @ $z=1.1$

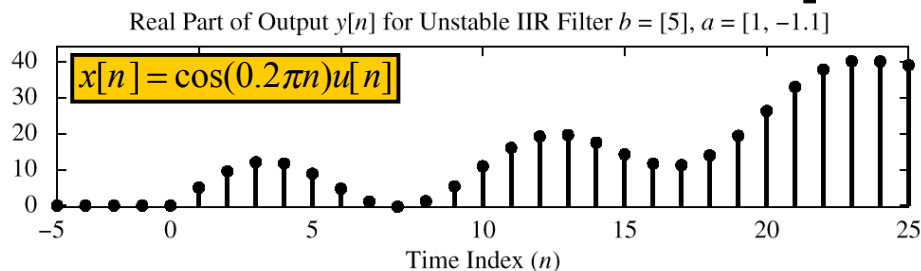
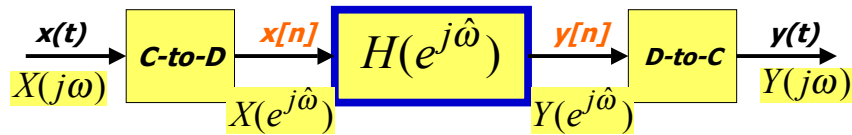


Figure 8.15 Illustration of an unstable IIR system. Pole is at $z = 1.1$.

Lectures

A Lecture is the process in which the notes of the professor become the notes of the students ... without passing through the minds of either.

DT Filtering of CT Signals



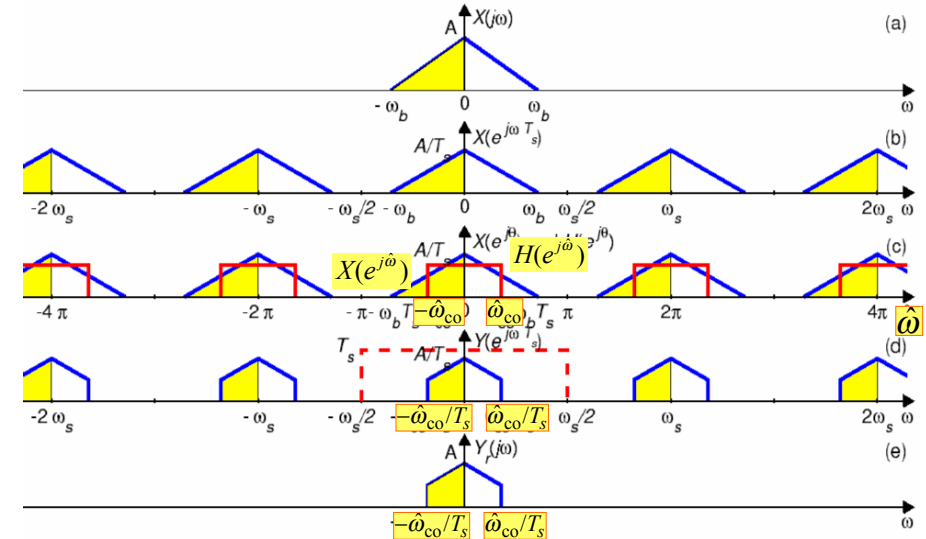
If no aliasing occurs in sampling $x(t)$, then it follows that

$$Y(j\omega) = H_{\text{eff}}(j\omega)X(j\omega)$$

$$H_{\text{eff}}(j\omega) = \begin{cases} H(e^{j\omega T_s}) & |\omega| < \frac{1}{2} \omega_s \\ 0 & |\omega| > \frac{1}{2} \omega_s \end{cases}$$

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Illustration of DT Filtering of a CT Signal



EFFECTIVE Freq. Response

- Assume NO Aliasing, then
 - ANALOG FREQ \leftrightarrow DIGITAL FREQ

$$\hat{\omega} = \omega T_s = \frac{\omega}{f_s}$$

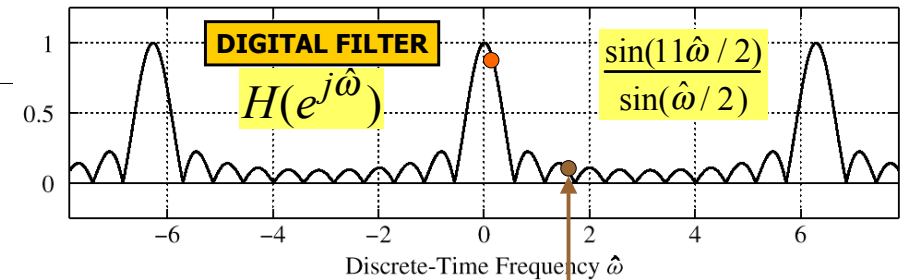
- So, we can plot:
 - Scaled Freq. Axis

$$H(e^{j\omega T_s}) \text{ vs. } \omega$$

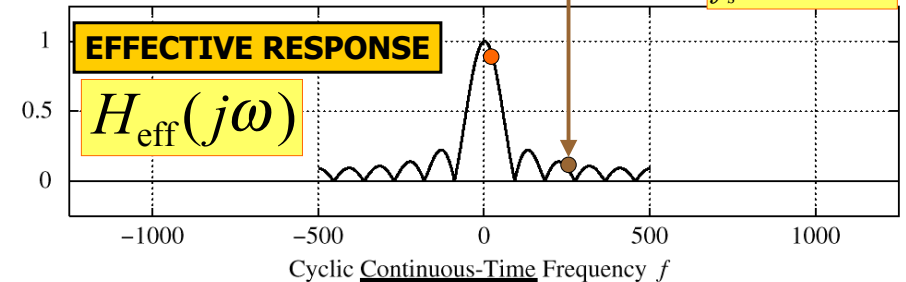
DIGITAL FILTER

ANALOG FREQUENCY

Magnitude of Frequency Response for 11-Point Running Averager

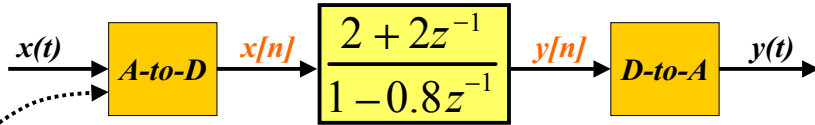


Equivalent Continuous-Time Frequency Response for $f_s = 1000$ Hz



POP QUIZ

Given:



Find the output, $y(t)$

When

$$x(t) = \cos(2000\pi t)$$

$$f_s = 5000 \text{ Hz}$$

POP QUIZ BECOMES

Given:

$$H(z) = \frac{2 + 2z^{-1}}{1 - 0.8z^{-1}}$$

Find the output, $y[n]$

When

$$x[n] = \cos(0.4\pi n)$$

Because

$$\omega T_s = 2000\pi / 5000 = 0.4\pi$$

NO Aliasing

SINUSOIDAL RESPONSE

$x[n] = \text{SINUSOID} \Rightarrow y[n]$ is SINUSOID

Get MAGNITUDE & PHASE from $H(z)$

if $x[n] = e^{j\hat{\omega}n}$ then

$$y[n] = H(e^{j\hat{\omega}})e^{j\hat{\omega}n}$$

where $H(e^{j\hat{\omega}}) = H(z)|_{z=e^{j\hat{\omega}}}$

POP QUIZ INSIDE ANSWER

Given:

$$H(z) = \frac{2 + 2z^{-1}}{1 - 0.8z^{-1}}$$

The input:

$$x[n] = \cos(0.4\pi n)$$

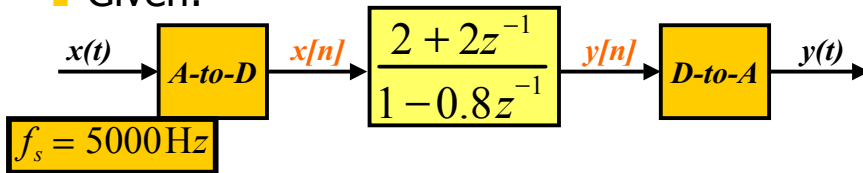
Then $y[n]$

$$y[n] = M \cos(0.4\pi n + \psi)$$

$$H(e^{j0.4\pi}) = \frac{2 + 2e^{-j0.4\pi}}{1 - 0.8e^{-j0.4\pi}} = 3.02 e^{-j0.452\pi}$$

POP QUIZ ANSWER

Given:



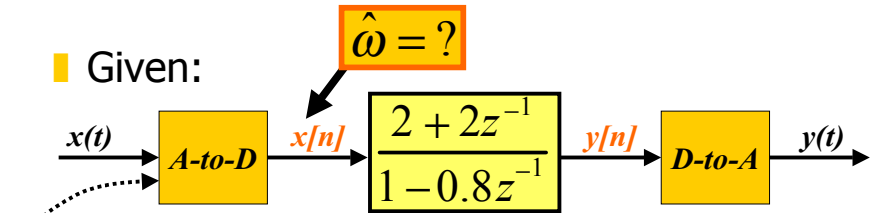
When $x(t) = \cos(2000\pi t)$

The output is

$$y(t) = 3.02 \cos(2000\pi t - 0.452\pi)$$

ANOTHER INPUT FREQ

Given:



Find the output, $y(t)$

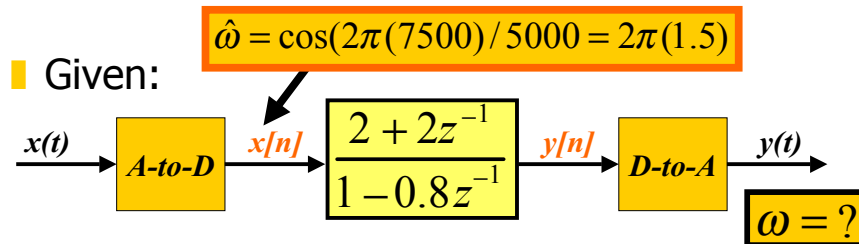
When $x(t) = \cos(2\pi(7500)t)$

$f_s = 5000\text{Hz}$

$\hat{\omega} = ?$

2nd POP QUIZ ANSWER

Given:



When $x(t) = \cos(2\pi(7500)t)$

$f_s = 5000\text{Hz}$ → $\hat{\omega} = 3\pi$ → $y(t) = ?$

Superficial Knowledge

- It depends how carefully you think about it. If you don't think very carefully it's obvious; but if you think about it in depth, you'll get confused and it won't be obvious.

THREE DOMAINS

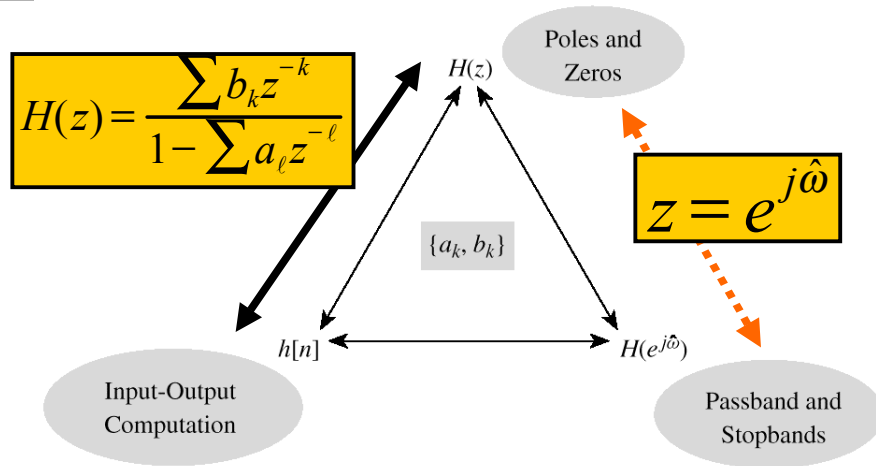
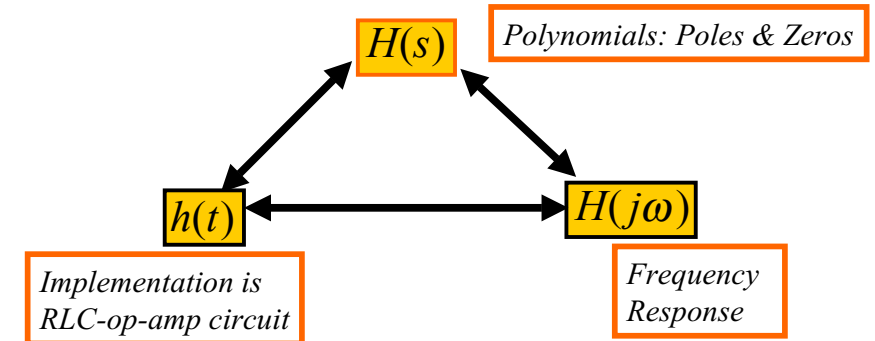


Figure 8.13 Relationship among the n -, z -, and $\hat{\omega}$ -domains. The filter coefficients $\{a_k, b_k\}$ play a central role.

THE FUTURE

Circuits & Laplace Transforms



Mathematical Elegance

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

Fourier Analysis
(Inverse Transform)



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

Fourier Analysis
(Forward Transform)

Time - domain \Leftrightarrow Frequency - domain

$$x(t) \Leftrightarrow X(j\omega)$$

IMPORTANT CONCEPTS

- ALL Signals have **Frequency Content**
 - Sum of Sinusoids
 - Complex Exponentials
 - Impulses, Square Pulses
- **FILTERS** alter the **Frequency Content**
 - Image Processing Example: Blur
 - Linear Time-Invariant Processing
- **3 Domains** for Analysis