

**Lecture 21**  
**Frequency Response of**  
**Continuous-Time Systems**  
**4-April-03**

## Tuesday ONLY Lab Change

- No Lab on 1-April for the Tuesday sections
  - L02, L04 and L08
- Lab #11 will start on 8-April
  - Due on 15-April
- Lab #12 will start on 15-April
  - Due on 22-April
- Lab #10 should be turned in on 8-April

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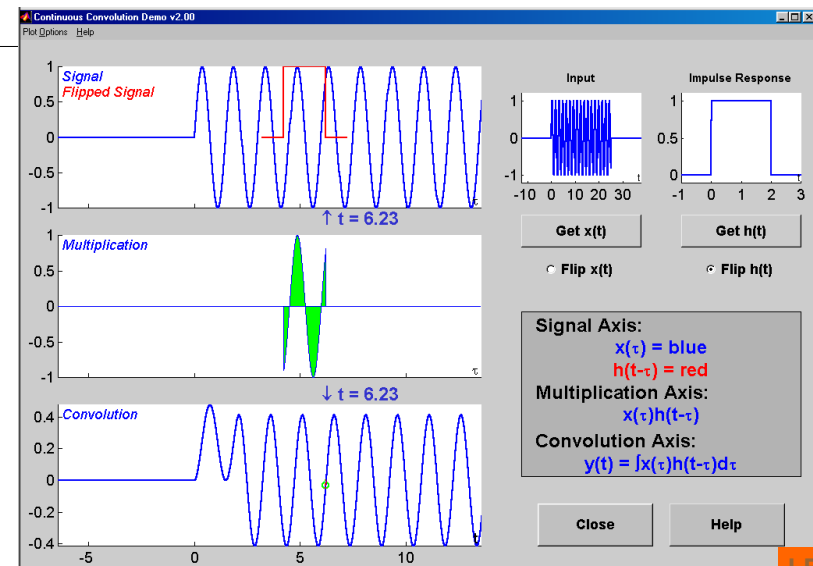
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## Info: Web-CT, Lab, HW

- Quiz #3 will be 11-April (Friday)
  - Coverage: HW #9, 10, 11, 12
  - Chapters 7, 8, and 9
  - Review Session, 10-April, Thurs @ 7:30
- HW #12 due next week
- Lab #11 is about convolution
  - cconvdemo
- CHECK YOUR GRADES !!!
  - Web-CT is the OFFICIAL gradebook

## Convolution GUI: Sinusoid



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LECTURE

## READING ASSIGNMENTS

- This Lecture:
  - Chapter 10, all
- Other Reading:
  - Recitation: Ch. 10 all, start Ch 11
  - Next Lecture: Chapter 11

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## LECTURE OBJECTIVES

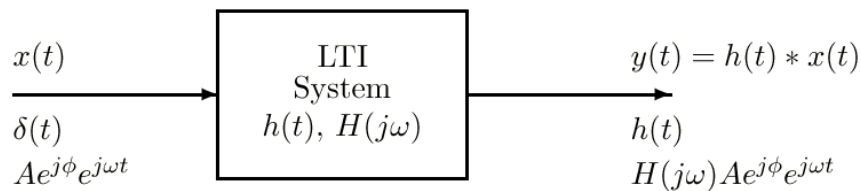
- Review of convolution
  - **THE** operation for **LTI** Systems
- Complex exponential input signals
  - **Frequency Response**
  - Cosine signals
    - Real part of complex exponential
- Fourier Series thru  $H(j\omega)$ 
  - These are Analog Filters

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## LTI Systems



- Convolution defines an LTI system

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

- Response to a complex exponential gives frequency response  $H(j\omega)$

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## Thought Process #1

- **SUPERPOSITION (Linearity)**
  - Make  $x(t)$  a weighted sum of signals
  - Then  $y(t)$  is also a sum—different weights
    - DIFFERENT OUTPUT SIGNALS usually
- Use **SINUSOIDS**
  - “SINUSOID IN GIVES SINUSOID OUT”
  - Make  $x(t)$  a weighted sum of sinusoids
  - Then  $y(t)$  is also a sum of sinusoids
    - Different Magnitudes and Phase
- **LTI SYSTEMS: Sinusoidal Response**

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## Thought Process #2

- **SUPERPOSITION (Linearity)**
  - Make  $x(t)$  a weighted sum of signals
- **Use SINUSOIDS**
  - **Any  $x(t)$  = weighted sum of sinusoids**
  - **HOW? Use FOURIER ANALYSIS INTEGRAL**
    - **To find the weights from  $x(t)$**
- **LTI SYSTEMS:**
  - Frequency Response changes each sinusoidal component

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## Complex Exponential Input

$$x(t) = Ae^{j\phi} e^{j\omega t} \mapsto y(t) = H(j\omega) Ae^{j\phi} e^{j\omega t}$$

$$y(t) = \int_{-\infty}^{\infty} h(\tau) Ae^{j\phi} e^{j\omega(t-\tau)} d\tau$$

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

$$H(j\omega) = \int_{-\infty}^{\infty} h(\tau) e^{-j\omega\tau} d\tau$$

Frequency Response

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## When does $H(j\omega)$ Exist?

- When is  $|H(j\omega)| < \infty$

$$|H(j\omega)| = \left| \int_{-\infty}^{\infty} h(\tau) e^{-j\omega\tau} d\tau \right| \leq \int_{-\infty}^{\infty} |h(\tau)| |e^{-j\omega\tau}| d\tau$$

$$|H(j\omega)| \leq \int_{-\infty}^{\infty} |h(\tau)| d\tau < \infty$$

- Thus the frequency response exists if the LTI system is a **stable** system.

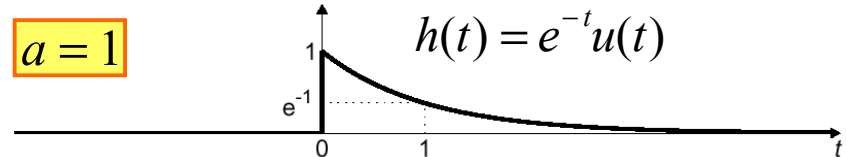
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$$h(t) = e^{-at} u(t) \Leftrightarrow H(j\omega) = \frac{1}{a + j\omega}$$

- Suppose that  $h(t)$  is:



$$H(j\omega) = \int_{-\infty}^{\infty} e^{-a\tau} u(\tau) e^{-j\omega\tau} d\tau = \int_0^{\infty} e^{-(a+j\omega)\tau} d\tau$$

$a > 0$

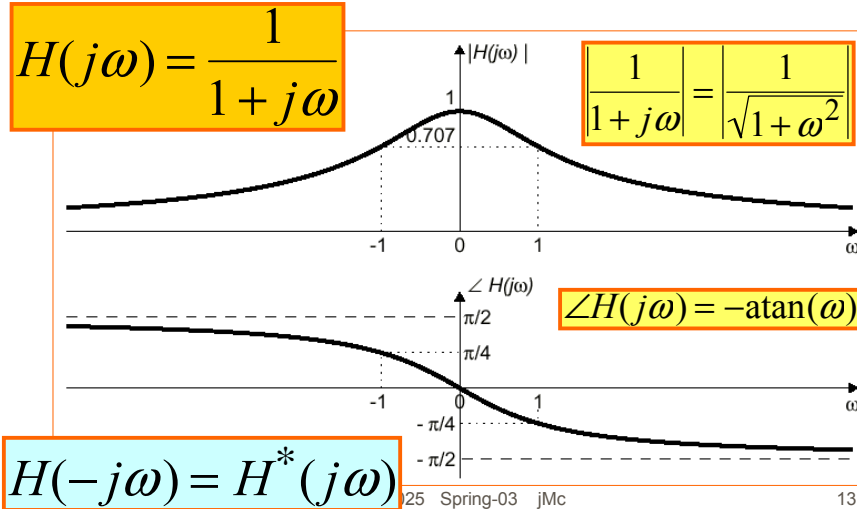
$$H(j\omega) = \frac{e^{-(a+j\omega)\tau}}{-(a+j\omega)} \Big|_0^{\infty} = \frac{e^{-a\tau} e^{-j\omega\tau}}{-(a+j\omega)} \Big|_0^{\infty} = \frac{1}{a + j\omega}$$

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## Magnitude and Phase Plots



## Freq Response of Integrator?

- Impulse Response
  - $h(t) = u(t)$
- NOT a Stable System
  - Frequency response  $H(j\omega)$  does NOT exist

$$h(t) = e^{-at}u(t) \Leftrightarrow H(j\omega) = \frac{1}{a+j\omega} \rightarrow \frac{1}{j\omega}?$$

Need another term

- “Leaky” Integrator (a is small)
  - Cannot build a perfect Integral  $a \rightarrow 0$

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## Ideal Delay:

$$y(t) = x(t - t_d)$$

$$H(j\omega) = \int_{-\infty}^{\infty} \delta(\tau - t_d) e^{-j\omega\tau} d\tau = e^{-j\omega t_d}$$

$$H(j\omega) = e^{-j\omega t_d}$$

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

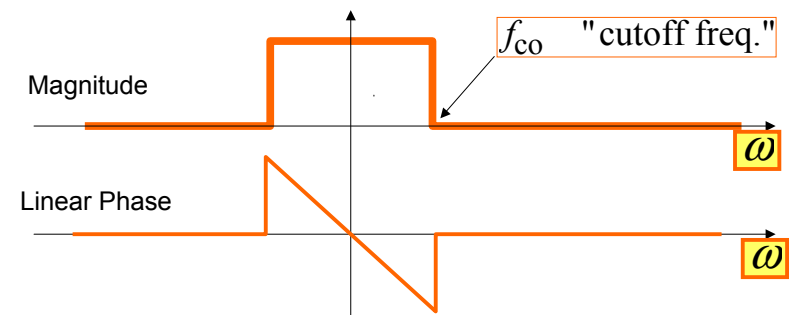
$$H(j\omega)$$

$$y(t) = e^{j\omega(t-t_d)} = e^{-j\omega t_d} e^{j\omega t}$$

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## Ideal Lowpass Filter w/ Delay

$$H_{LP}(j\omega) = \begin{cases} e^{-j\omega t_d} & |\omega| < \omega_{co} \\ 0 & |\omega| > \omega_{co} \end{cases}$$

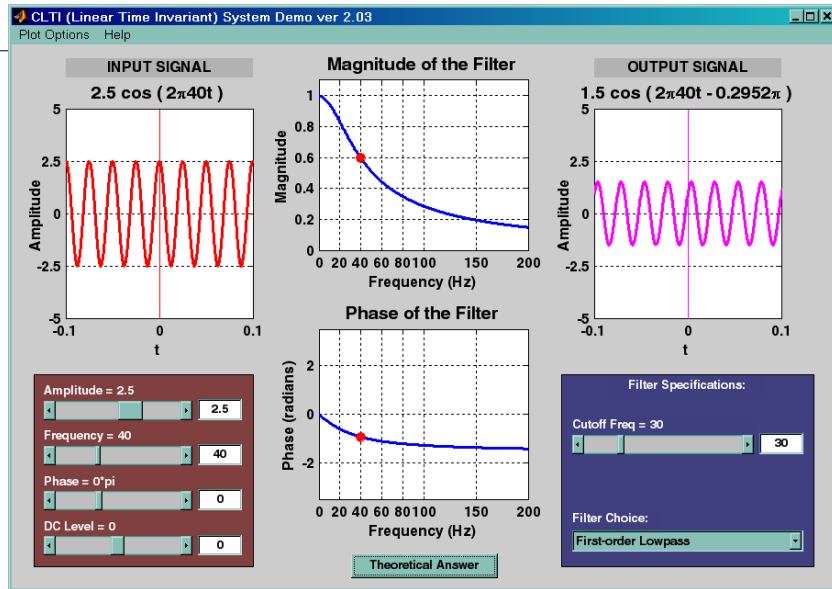


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# Sinusoid in Gives Sinusoid out



# Example: Ideal Low Pass

$$H_{LP}(j\omega) = \begin{cases} e^{-j3\omega} & |\omega| < 2 \\ 0 & |\omega| > 2 \end{cases}$$

$$x(t) = 10e^{j\pi/3} e^{j1.5t} \mapsto y(t) = H(j1.5)10e^{j\pi/3} e^{j1.5t}$$

$$y(t) = (e^{-j4.5})10e^{j\pi/3} e^{j1.5t} = 10e^{j\pi/3} e^{j1.5(t-3)}$$

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# Cosine Input

$$x(t) = A \cos(\omega_0 t + \phi) = \frac{A}{2} e^{j\phi} e^{j\omega_0 t} + \frac{A}{2} e^{-j\phi} e^{-j\omega_0 t}$$

$$y(t) = H(j\omega_0) \frac{A}{2} e^{j\phi} e^{j\omega_0 t} + H(-j\omega_0) \frac{A}{2} e^{-j\phi} e^{-j\omega_0 t}$$

$$\text{Since } H(-j\omega_0) = H^*(j\omega_0)$$

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

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# Review Fourier Series

- ANALYSIS
  - Get representation from the signal
  - Works for PERIODIC Signals
- Fourier Series
  - INTEGRAL over one period

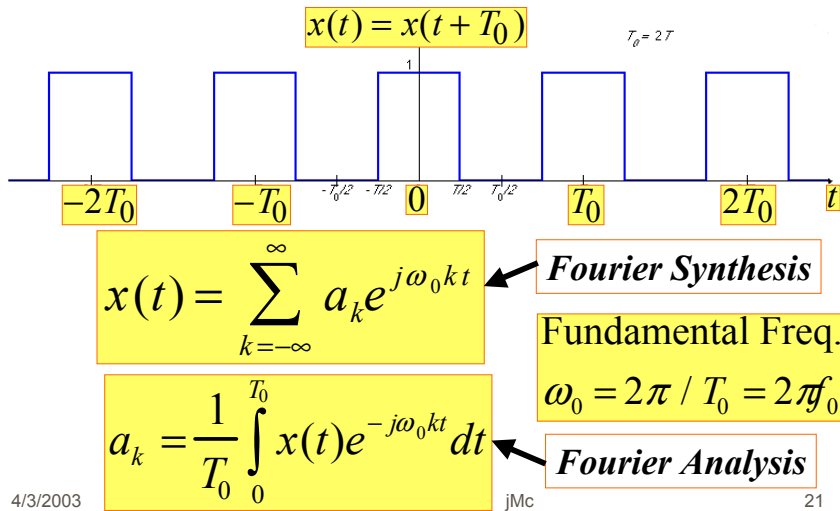
$$a_k = \frac{1}{T_0} \int_0^{T_0} x(t) e^{-j\omega_0 k t} dt$$

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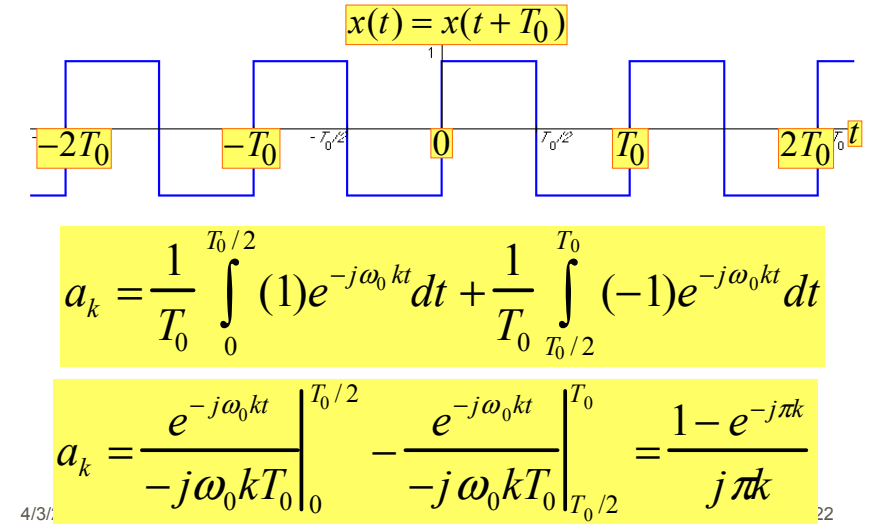
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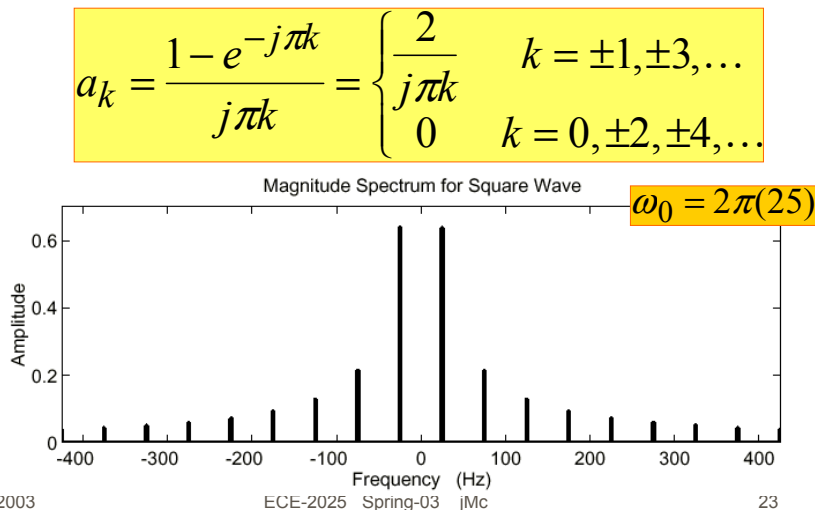
# General Periodic Signals



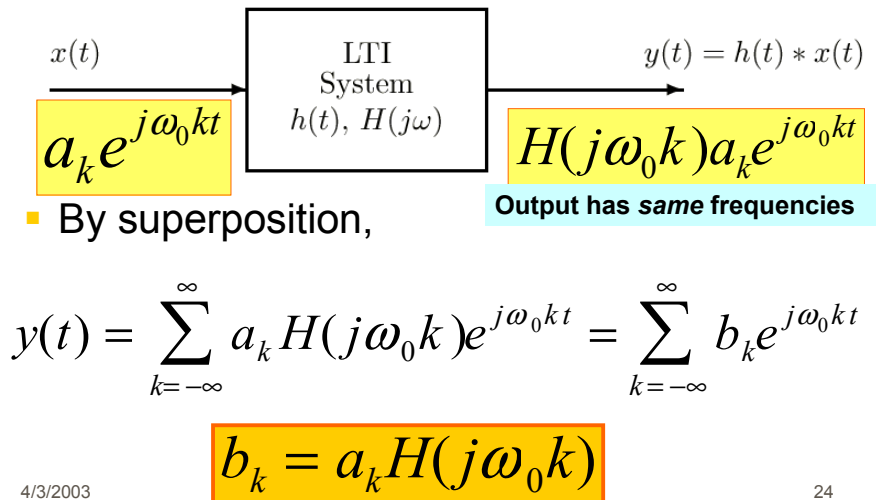
# Square Wave Signal



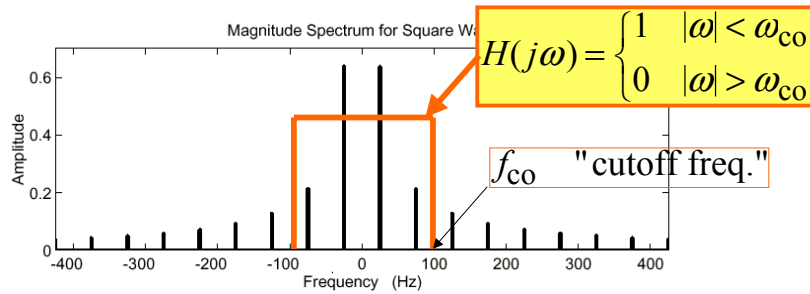
# Spectrum from Fourier Series



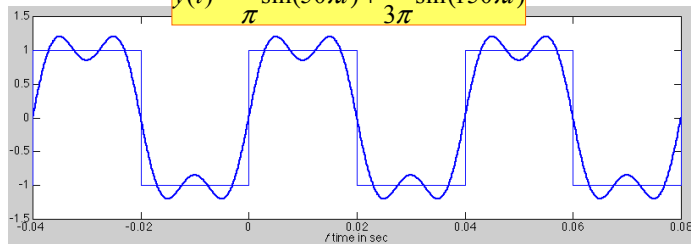
# LTI Systems with Periodic Inputs



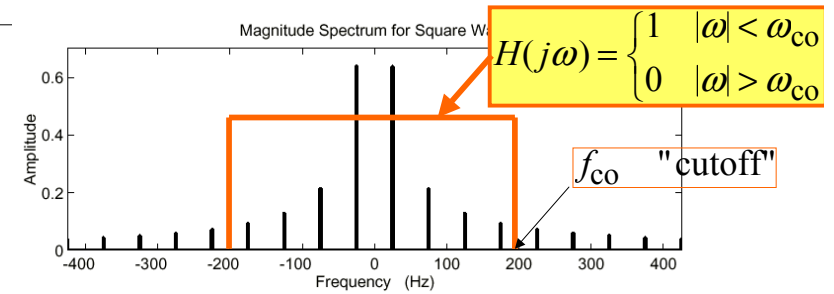
## Ideal Lowpass Filter (100 Hz)



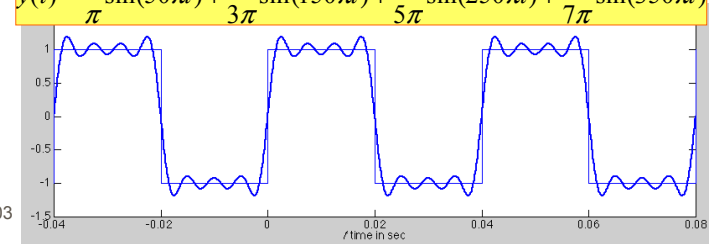
$$y(t) = \frac{4}{\pi} \sin(50\pi t) + \frac{4}{3\pi} \sin(150\pi t)$$



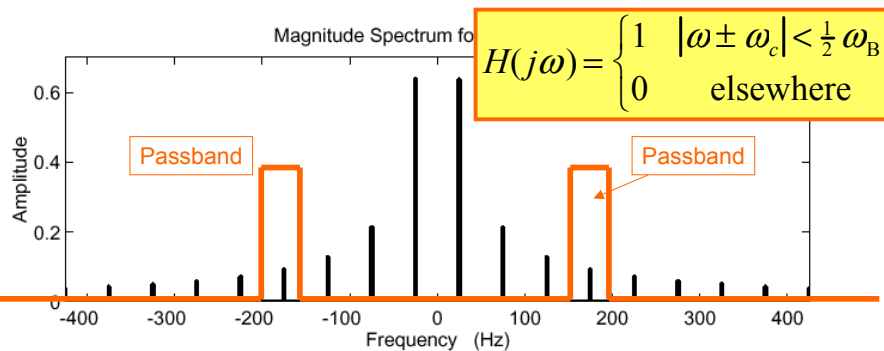
## Ideal Lowpass Filter (200 Hz)



$$y(t) = \frac{4}{\pi} \sin(50\pi t) + \frac{4}{3\pi} \sin(150\pi t) + \frac{4}{5\pi} \sin(250\pi t) + \frac{4}{7\pi} \sin(350\pi t)$$



## Ideal Bandpass Filter



What is the output signal ?

$$y(t) = \frac{2}{j7\pi} e^{j2\pi(175)t} - \frac{2}{j7\pi} e^{-j2\pi(175)t} = \frac{4}{7\pi} \cos(2\pi(175)t - \frac{1}{2}\pi)$$

## Example

$$H(j\omega) = e^{-j\omega t_d}$$

$$x(t) = \sum_{k=-\infty}^{\infty} a_k e^{j\omega_0 k t} \mapsto y(t) = \sum_{k=-\infty}^{\infty} b_k e^{j\omega_0 k t}$$

$$b_k = a_k H(j\omega_0 k) = a_k e^{-j\omega_0 k t_d}$$

$$y(t) = \sum_{k=-\infty}^{\infty} a_k e^{-j\omega_0 k t_d} e^{j\omega_0 k t} = \sum_{k=-\infty}^{\infty} a_k e^{j\omega_0 k (t - t_d)}$$

$$\therefore y(t) = x(t - t_d)$$