

## Lecture 3: Frequency Response, Discrete-Time Fourier Transform

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## Review of LTI Systems

- Linear time-invariant systems are completely characterized by their responses to the unit impulse sequence.



### convolution sum

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

$$\text{BIBO stability requires } \sum_{k=-\infty}^{\infty} |h[k]| < \infty$$

$$\text{Causality requires } h[n] = 0 \text{ for } n < 0$$

## Difference Equations

- For all computationally realizable LTI systems, the input and output satisfy a difference equation of the form

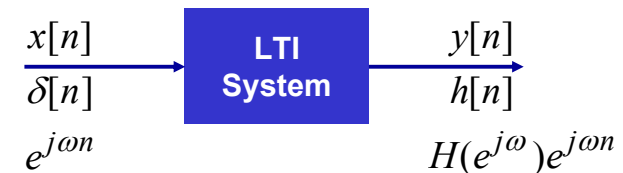
$$\sum_{k=0}^N a_k y[n-k] = \sum_{k=0}^M b_k x[n-k]$$

- This leads to the recurrence formula

$$y[n] = -\sum_{k=1}^N \left( \frac{a_k}{a_0} \right) y[n-k] + \sum_{k=0}^M \left( \frac{b_k}{a_0} \right) x[n-k]$$

which can be used to compute the “present” output from the present and  $M$  past values of the input and  $N$  past values of the output

## Complex Exponential Input Signals



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

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

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

Frequency response  
 $H(e^{j\omega})$

## Eigenfunctions of LTI Systems

- A signal  $x[n]$  is an eigenfunction of a system  $T$  if

$$T\{x[n]\} = \lambda x[n]$$

where  $\lambda$  is a complex constant that can be different for each  $x[n]$

- Thus complex exponentials are eigenfunctions of LTI systems since

$$T\{e^{j\omega n}\} = H(e^{j\omega})e^{j\omega n}$$

and the frequency response  $H(e^{j\omega})$  is the associated eigenvalue

## The Frequency Response

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

- Periodicity of the frequency response:

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

- Convergence of the frequency response:

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

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

Same as condition for stability!

## Delay and First Difference

- Delay:  $y[n] = x[n - n_d]$   $h[n] = \delta[n - n_d]$   
 $x[n] = e^{j\omega n} \mapsto y[n] = e^{j\omega(n-n_d)} = \underbrace{e^{-j\omega n_d}}_{H(e^{j\omega})} e^{j\omega n}$   
 $H(e^{j\omega}) = e^{-j\omega n_d}$

- First difference:

$$y[n] = x[n] - x[n - 1] \quad h[n] = \delta[n] - \delta[n - 1]$$

$$x[n] = e^{j\omega n} \mapsto y[n] = e^{j\omega n} - e^{j\omega(n-1)} = \underbrace{(1 - e^{-j\omega})}_{H(e^{j\omega})} e^{j\omega n}$$

$$H(e^{j\omega}) = 1 - e^{-j\omega}$$

## More on the Ideal Delay

- The impulse response and frequency response of a pure delay are

$$h[n] = \delta[n - n_d] \Leftrightarrow H(e^{j\omega}) = e^{-j\omega n_d}$$

- Note that the magnitude of the frequency response is 1 for all  $\omega$

$$|H(\omega)| \equiv 1$$

and the phase is linear in  $\omega$

$$\arg\{H(\omega)\} = -\omega n_d$$

- Conversely, a frequency response with these characteristics corresponds to a pure delay

## Moving Average

$$y[n] = \frac{1}{M+1} \sum_{k=0}^M x[n-k]$$

$$\begin{aligned} x[n] = e^{j\omega n} \mapsto y[n] &= \frac{1}{M+1} \sum_{k=0}^M e^{j\omega(n-k)} \\ &= \frac{1}{M+1} \sum_{k=0}^M e^{-j\omega k} e^{j\omega n} \\ &= \underbrace{\frac{1}{M+1} \sum_{k=0}^M e^{-j\omega k}}_{H(e^{j\omega})} e^{j\omega n} \end{aligned}$$

$$H(e^{j\omega}) = \frac{1}{M+1} \sum_{k=0}^M e^{-j\omega k}$$

## Useful Summation Formula

$$\sum_{n=N_1}^{N_2} \alpha^n = \frac{\alpha^{N_1} - \alpha^{N_2+1}}{1 - \alpha}$$

- Geometric series; finite sum, infinite sum
- Used for frequency response of moving average, for instance, in text example 2.20  
– Study this in detail!

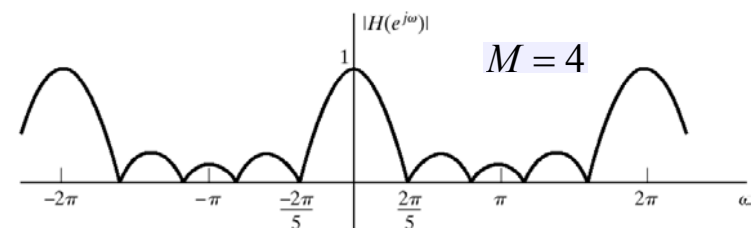
## Moving Average Frequency Response

$$H(e^{j\omega}) = \frac{1}{M+1} \sum_{k=0}^M e^{-j\omega k} = \frac{1}{M+1} \frac{(1 - e^{-j\omega(M+1)})}{(1 - e^{-j\omega})}$$

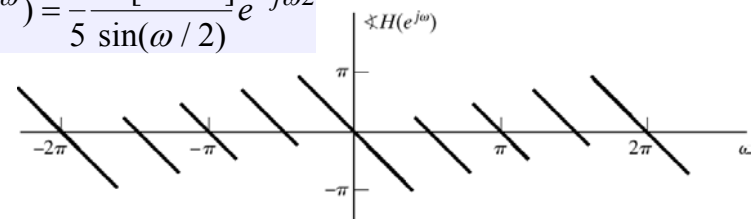
$$H(e^{j\omega}) = \frac{1}{M+1} \frac{\{e^{j\omega(M+1)/2} - e^{-j\omega(M+1)/2}\} e^{-j\omega(M+1)/2}}{(e^{j\omega/2} - e^{-j\omega/2}) e^{-j\omega/2}}$$

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

## Plotting the Frequency Response



$$H(e^{j\omega}) = \frac{1}{5} \frac{\sin[\omega 5/2]}{\sin(\omega/2)} e^{-j\omega 2}$$



## Plotting using MATLAB

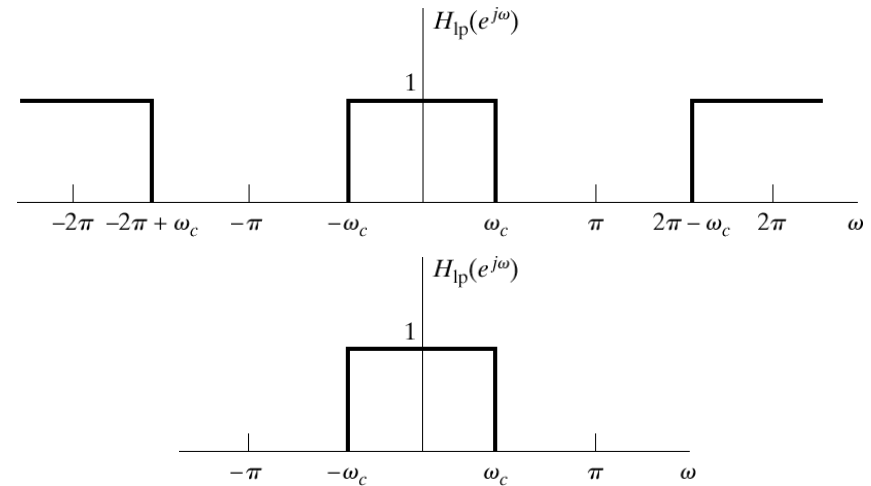
»help freqz

FREQZ Z-transform digital filter frequency response.

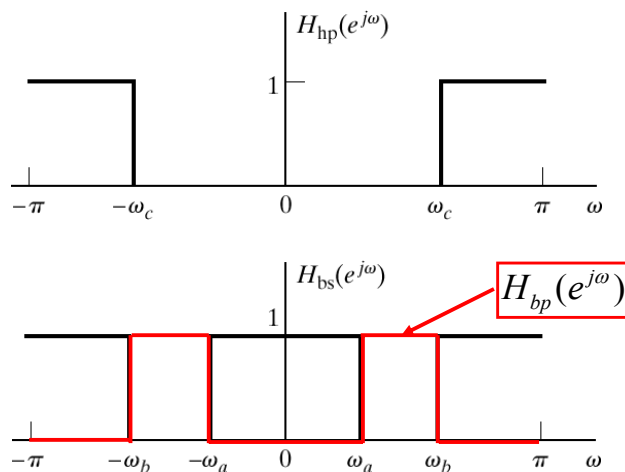
When N is an integer, [H,W] = FREQZ(B,A,N) returns the N-point frequency vector W in radians and the N-point complex frequency response vector H given numerator and denominator coefficients in vectors B and A. The frequency response is evaluated at N points equally spaced around the upper half of the unit circle. If N isn't specified, it defaults to 512.

```
>> omega=(0:400)*pi/400; b=[1,1,1,1,1]/5;
>> H=freqz(b,1,omega);
>> subplot(211); plot(omega/pi,abs(H))
>> subplot(212); plot(omega/pi,angle(H))
```

## Ideal Lowpass Filter



## Frequency Selective Filters



## Discrete-Time Fourier Transform

- Definition:

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

Direct Transform

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

Inverse Transform

- Existence of the DTFT:

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

## Frequency Response Again

- The frequency response function is now seen to be just the DTFT of the impulse response.

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

- Note that stable systems have frequency responses

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

- Therefore, the impulse response is just the inverse DTFT of the frequency response.

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

## DTFT of Unit Impulse

### Direct Transform

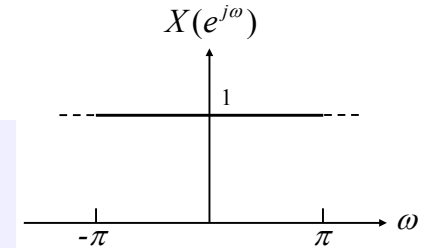
$$X(e^{j\omega}) = \sum_{n=-\infty}^{\infty} x[n]e^{-j\omega n} = \sum_{n=-\infty}^{\infty} \delta[n]e^{-j\omega n} = 1 \quad \text{for all } \omega$$

### Inverse Transform

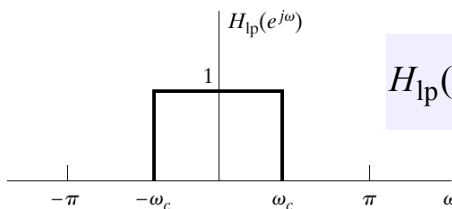
$$\delta[n] = \frac{1}{2\pi} \int_{-\pi}^{\pi} 1 \times e^{j\omega n} d\omega$$

A unit impulse consists of an ensemble of complex exponentials (sinusoids) of every frequency between  $-\pi$  and  $\pi$ .

*Try to understand why analysis of LTI was done with complex exponentials*



## Ideal Lowpass Filter



$$H_{lp}(e^{j\omega}) = \begin{cases} 1 & |\omega| < \omega_c \\ 0 & \omega_c < |\omega| \leq \pi \end{cases}$$

$$\begin{aligned} h_{lp}[n] &= \frac{1}{2\pi} \int_{-\pi}^{\pi} H_{lp}(e^{j\omega}) e^{j\omega n} d\omega = \frac{1}{2\pi} \int_{-\omega_c}^{\omega_c} e^{j\omega n} d\omega \\ &= \frac{1}{j2\pi n} \left[ e^{j\omega n} \right]_{-\omega_c}^{\omega_c} = \frac{e^{j\omega_c n} - e^{-j\omega_c n}}{j2\pi n} \end{aligned}$$

$$h_{lp}[n] = \frac{\sin \omega_c n}{\pi n} \quad -\infty < n < \infty$$

## Example

- Consider the real exponential signal

$$x[n] = a^n u[n]$$

- Its DTFT is obtained as follows:

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

$$\begin{aligned} X(e^{j\omega}) &= \frac{1 - ae^{j\omega}}{(1 - ae^{-j\omega})(1 - ae^{j\omega})} \\ &= \frac{1 - a \cos \omega}{1 + a^2 - 2a \cos \omega} + j \frac{-a \sin \omega}{1 + a^2 - 2a \cos \omega} \\ &= \underbrace{\frac{1 - a \cos \omega}{1 + a^2 - 2a \cos \omega}}_{X_R(e^{j\omega})} + j \underbrace{\frac{-a \sin \omega}{1 + a^2 - 2a \cos \omega}}_{X_I(e^{j\omega})} \end{aligned}$$

## Magnitude and Angle Form

$$x[n] = a^n u[n] \Leftrightarrow X(e^{j\omega}) = \frac{1}{1 - ae^{-j\omega}}$$

$$X(e^{j\omega}) = |X(e^{j\omega})| e^{j\angle X(e^{j\omega})}$$

$$|X(e^{j\omega})|^2 = X(e^{j\omega})X^*(e^{j\omega}) = \frac{1}{(1 - ae^{-j\omega})(1 - ae^{j\omega})}$$

$$= \frac{1}{1 + a^2 - 2a \cos \omega}$$

$$\angle X(e^{j\omega}) = \arctan\left(\frac{-a \sin \omega}{1 - a \cos \omega}\right)$$

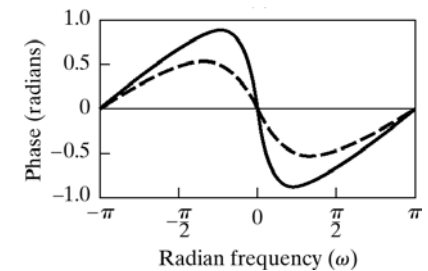
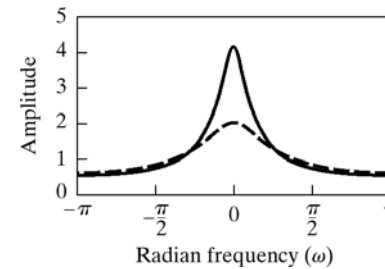
## Magnitude and Angle Plots

$$|X(e^{j\omega})| = \frac{1}{(1 + a^2 - 2a \cos \omega)^{1/2}}$$

$$\angle X(e^{j\omega}) = \arctan\left(\frac{-a \sin \omega}{1 - a \cos \omega}\right)$$

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

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



## DTFT Symmetry Properties - 1

Sequence $x[n]$	Fourier Transform $X(e^{j\omega})$
1. $x^*[n]$	$X^*(e^{-j\omega})$
2. $x^*[-n]$	$X^*(e^{j\omega})$
3. $\Re\{x[n]\}$	$X_e(e^{j\omega})$ (conjugate-symmetric part of $X(e^{j\omega})$ )
4. $j\mathcal{I}m\{x[n]\}$	$X_o(e^{j\omega})$ (conjugate-antisymmetric part of $X(e^{j\omega})$ )
5. $x_e[n]$ (conjugate-symmetric part of $x[n]$ )	$X_R(e^{j\omega}) = \Re\{X(e^{j\omega})\}$
6. $x_o[n]$ (conjugate-antisymmetric part of $x[n]$ )	$jX_I(e^{j\omega}) = j\mathcal{I}m\{X(e^{j\omega})\}$

## DTFT Symmetry Properties - 2

Sequence $x[n]$	Fourier Transform $X(e^{j\omega})$
<i>The following properties apply only when <math>x[n]</math> is real:</i>	
7. Any real $x[n]$	$X(e^{j\omega}) = X^*(e^{-j\omega})$ (Fourier transform is conjugate symmetric)
8. Any real $x[n]$	$X_R(e^{j\omega}) = X_R(e^{-j\omega})$ (real part is even)
9. Any real $x[n]$	$X_I(e^{j\omega}) = -X_I(e^{-j\omega})$ (imaginary part is odd)
10. Any real $x[n]$	$ X(e^{j\omega})  =  X(e^{-j\omega}) $ (magnitude is even)
11. Any real $x[n]$	$\angle X(e^{j\omega}) = -\angle X(e^{-j\omega})$ (phase is odd)
12. $x_e[n]$ (even part of $x[n]$ )	$X_R(e^{j\omega})$
13. $x_o[n]$ (odd part of $x[n]$ )	$jX_I(e^{j\omega})$

## Another Example

- Consider a signal  $x[n] = Ar^n \cos(\omega_0 n + \phi)u[n]$
- To find its DTFT, break it up into complex exponentials

$$x[n] = \frac{A}{2} e^{j\phi} r^n e^{j\omega_0 n} u[n] + \frac{A}{2} e^{-j\phi} r^n e^{-j\omega_0 n} u[n]$$

- Therefore, the DTFT is

$$X(e^{j\omega}) = \frac{\frac{A}{2} e^{j\phi}}{1 - r e^{j\omega_0} e^{-j\omega}} + \frac{\frac{A}{2} e^{-j\phi}}{1 - r e^{-j\omega_0} e^{-j\omega}}$$

$$X(e^{j\omega}) = \frac{A \cos \phi - Ar \cos(\omega_0 - \phi) e^{-j\omega}}{1 - 2r \cos \omega_0 e^{-j\omega} + r^2 e^{-j2\omega}}$$

## Using the DTFT

- The DTFT provides a “frequency-domain” representation that is invaluable for thinking about and solving DSP problems.
- To use it effectively you must
  - know the Fourier transforms of certain important signals
  - know its properties and certain key theorems
  - be able to combine time-domain and frequency domain methods appropriately

## Fourier Transform Pairs - 1

Sequence	Fourier Transform
1. $\delta[n]$	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. $a^n u[n]$ ( $ a  < 1$ )	$\frac{1}{1 - a e^{-j\omega}}$
5. $u[n]$	$\frac{1}{1 - e^{-j\omega}} + \sum_{k=-\infty}^{\infty} \pi \delta(\omega + 2\pi k)$

We worked this one out.

## Fourier Transform Pairs - 2

Sequence	Fourier Transform
6. $(n+1)a^n u[n]$ ( $ a  < 1$ )	$\frac{1}{(1 - a e^{-j\omega})^2}$
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. $\frac{\sin \omega_c n}{\pi n}$	$X(e^{j\omega}) = \begin{cases} 1, &  \omega  < \omega_c \\ 0, & \omega_c <  \omega  \leq \pi \end{cases}$
9. $x[n] = \begin{cases} 1, & 0 \leq n \leq M \\ 0, & \text{otherwise} \end{cases}$	$\frac{\sin[\omega(M+1)/2]}{\sin(\omega/2)} e^{-j\omega M/2}$
10. $e^{j\omega_0 n}$	$\sum_{k=-\infty}^{\infty} 2\pi \delta(\omega - \omega_0 + 2\pi k)$
11. $\cos(\omega_0 n + \phi)$	$\sum_{k=-\infty}^{\infty} [\pi e^{j\phi} \delta(\omega - \omega_0 + 2\pi k) + \pi e^{-j\phi} \delta(\omega + \omega_0 + 2\pi k)]$

And this one too.

## The Unit Impulse “Function”

- The continuous-variable (“Dirac”) impulse is defined by the following properties:

$\delta(\omega) = 0$  for  $\omega \neq 0$  highly concentrated

$\int_{-\varepsilon}^{\varepsilon} \delta(\omega) d\omega = 1$  for  $\varepsilon > 0$  area concentrated

$X(e^{j\omega})\delta(\omega) = X(e^{j0})\delta(\omega)$  sampling property

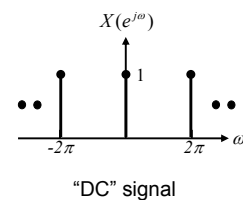
$\delta(\omega) * X(e^{j\omega}) = X(e^{j\omega})$  replicating property

## DTFT of a Constant Signal

- Assume a “periodic impulse train” for the DTFT

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

- Find the corresponding sequence  $x[n]$

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


$$= \frac{1}{2\pi} \int_{-\pi}^{\pi} \left\{ \sum_{r=-\infty}^{\infty} 2\pi\delta(\omega + 2\pi r) \right\} e^{j\omega n} d\omega$$

$$= \frac{1}{2\pi} \int_{-\pi}^{\pi} 2\pi\delta(\omega) e^{j\omega n} d\omega = \int_{-\pi}^{\pi} \delta(\omega) e^{j\omega n} d\omega = 1$$

## Very Useful DTFT Pairs

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

$$x[n] = a^n u[n] \Leftrightarrow X(e^{j\omega}) = \frac{1}{1 - ae^{-j\omega}}$$

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

$$x[n] = \frac{\sin \omega_c n}{\pi n} \Leftrightarrow X(e^{j\omega}) = \begin{cases} 0 & |\omega| < \omega_c \\ 1 & |\omega| > \omega_c \end{cases}$$

$$x[n] = \begin{cases} 1 & 0 \leq n \leq M \\ 0 & \text{otherwise} \end{cases} \Leftrightarrow X(e^{j\omega}) = \frac{\sin[(M+1)\omega/2]}{\sin(\omega/2)} e^{-j\omega M}$$

## Fourier Transform Theorems - 1

Sequence	Fourier Transform
$x[n]$	$X(e^{j\omega})$
$y[n]$	$Y(e^{j\omega})$
1. $ax[n] + by[n]$	$aX(e^{j\omega}) + bY(e^{j\omega})$
2. $x[n - n_d]$ ( $n_d$ an integer)	$e^{-j\omega n_d} X(e^{j\omega})$
3. $e^{j\omega_0 n} x[n]$	$X(e^{j(\omega - \omega_0)})$
4. $x[-n]$	$X(e^{-j\omega})$ $X^*(e^{j\omega})$ if $x[n]$ real.
5. $nx[n]$	$j \frac{dX(e^{j\omega})}{d\omega}$
6. $x[n] * y[n]$	$X(e^{j\omega})Y(e^{j\omega})$



## Fourier Transform Theorems - 2

Sequence	Fourier Transform
$x[n]$	$X(e^{j\omega})$
$y[n]$	$Y(e^{j\omega})$

7.  $x[n]y[n] \Leftrightarrow \frac{1}{2\pi} \int_{-\pi}^{\pi} X(e^{j\theta})Y(e^{j(\omega-\theta)})d\theta$

Parseval's theorem:

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

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

## DTFT of Sinusoids

- Recall that

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

- Also note that

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

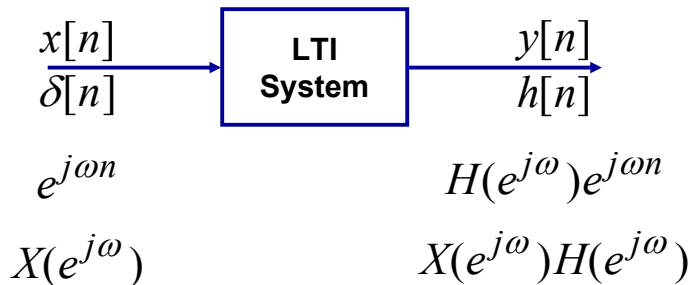
- Therefore

$$e^{j\omega_0 n} \Leftrightarrow \sum_{r=-\infty}^{\infty} 2\pi\delta(\omega - \omega_0 + 2\pi r)$$

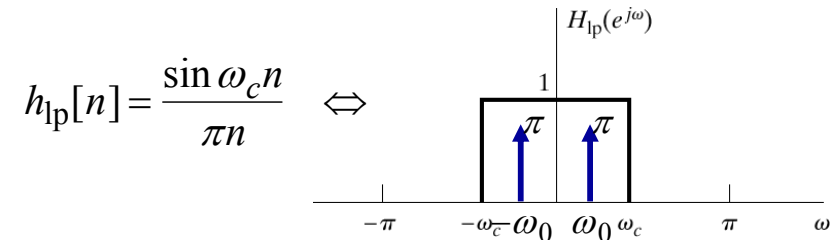
$$\cos\omega_0 n \Leftrightarrow \sum_{r=-\infty}^{\infty} \pi\delta(\omega + \omega_0 + 2\pi r) + \pi\delta(\omega - \omega_0 + 2\pi r)$$

## Convolution Theorem

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



## Example 1



- Find the output when the input is

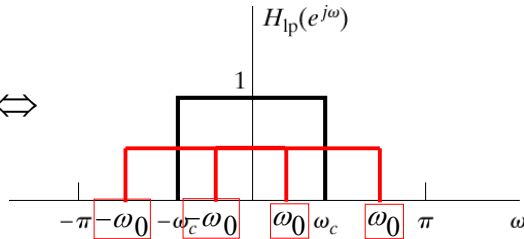
$$x[n] = \cos\omega_0 n \Leftrightarrow$$

$$X(e^{j\omega}) = \sum_{r=-\infty}^{\infty} \pi\delta(\omega + \omega_0 + 2\pi r) + \pi\delta(\omega - \omega_0 + 2\pi r)$$

$$y[n] = \cos\omega_0 n \quad \text{if } \omega_0 < \omega_c$$

## Example 2

$$h_{lp}[n] = \frac{\sin \omega_c n}{\pi n} \Leftrightarrow$$



- Find the output when the input is

$$x[n] = \frac{\sin(\omega_0 n)}{2\pi n}$$

$$y[n] = \frac{\sin(\omega_0 n)}{2\pi n} \text{ if } \omega_c \approx \omega_0$$

## Frequency Response of a DE

$$\sum_{k=0}^N a_k y[n-k] = \sum_{k=0}^M b_k x[n-k]$$

$$\sum_{k=0}^N a_k Y(e^{j\omega}) e^{-j\omega k} = \sum_{k=0}^M b_k X(e^{j\omega}) e^{-j\omega k}$$

$$\left( \sum_{k=0}^N a_k e^{-j\omega k} \right) Y(e^{j\omega}) = \left( \sum_{k=0}^M b_k e^{-j\omega k} \right) X(e^{j\omega})$$

$$H(e^{j\omega}) = \frac{Y(e^{j\omega})}{X(e^{j\omega})} = \frac{\left( \sum_{k=0}^M b_k e^{-j\omega k} \right)}{\left( \sum_{k=0}^N a_k e^{-j\omega k} \right)}$$

## Example 3

- Suppose that the difference equation is
 
$$y[n] = y[n-1] - .9y[n-2] + x[n] + x[n-1]$$
- The frequency response is

$$H(e^{j\omega}) = \frac{1 + e^{-j\omega}}{1 - e^{-j\omega} + .9e^{-j\omega 2}}$$

- This system is implemented in MATLAB by

```
>> y=filter([1,1],[1,-1,.9],x)
```

We can compute its frequency response by

```
>> omega=(0:500)*pi/500;
```

```
>> H=freqz ([1,1],[1,-1,.9],omega);
```