

Signals, Systems, and Society

By:

Carlos E. Davila

Signals, Systems, and Society

By:

Carlos E. Davila

Online:

< <http://cnx.org/content/col10965/1.15/> >

C O N N E X I O N S

Rice University, Houston, Texas

This selection and arrangement of content as a collection is copyrighted by Carlos E. Davila. It is licensed under the Creative Commons Attribution 3.0 license (<http://creativecommons.org/licenses/by/3.0/>).

Collection structure revised: October 7, 2012

PDF generated: November 12, 2012

For copyright and attribution information for the modules contained in this collection, see p. 111.

Table of Contents

1 Introduction to Continuous-Time Signals	
1.1 Continuous-Time Signals: Introduction	1
1.2 Signal Power, Energy, and Frequency	4
1.3 Basic Signal Operations	5
1.4 Complex Numbers and Complex Arithmetic	9
1.5 Periodic Signals	10
1.6 Sinusoidal Signals	11
1.7 Introduction to Continuous-Time Signals: Exercises	14
2 Fourier Series of Periodic Signals	
2.1 Symmetry Properties of Periodic Signals	17
2.2 Trigonometric Form of the Fourier Series	18
2.3 Half-Wave Symmetry	24
2.4 Convergence of the Fourier Series	26
2.5 Complex Form of the Fourier Series	27
2.6 Parseval's Theorem for the Fourier Series	35
2.7 The Fourier Series: Exercises	35
3 The Fourier Transform	
3.1 Derivation of the Fourier Transform	39
3.2 Properties of the Fourier Transform	40
3.3 Symmetry Properties of the Fourier Transform	43
3.4 The Unit Impulse Function	43
3.5 The Unit Step Function	46
3.6 Fourier Transform of Common Signals	46
3.7 Fourier Transform of Periodic Signals	50
3.8 Filters	50
3.9 Properties of Convolution Integrals	52
3.10 Evaluation of Convolution Integrals	53
3.11 Frequency Response	54
3.12 The Sinusoidal Steady State Response	56
3.13 Parallel and Cascaded Filters	57
3.14 First Order Filters	60
3.15 Parseval's Theorem for the Fourier Transform	64
3.16 The Fourier Transform: Exercises	64
4 The Laplace Transform	
4.1 The Laplace Transform: Introduction	67
4.2 Properties of the Laplace Transform	70
4.3 Laplace Transforms of Common Signals	76
4.4 Finding the Inverse Laplace Transform	78
4.5 Transfer Functions and Frequency Response	87
4.6 Stability	91
4.7 Second-Order Filters	92
4.8 Bode Plots	99
4.9 The Laplace Transform: Exercises	107
5 References for Signals, Systems, and Society	109
Index	110
Attributions	111

Chapter 1

Introduction to Continuous-Time Signals

1.1 Continuous-Time Signals: Introduction¹

The Merriam-Webster dictionary defines a signal as:

A detectable physical quantity or impulse (as a voltage, current, or magnetic field strength) by which messages or information can be transmitted.

These are the types of signals which will be of interest in this book. Indeed, signals are not only the means by which we perceive the world around us, they also enable individuals to communicate with one another on a massive scale. So while our primary emphasis in this book will be on the theoretical foundations of signal processing, we will also try to give examples of the tremendous impact that signals and systems have on society. We will focus on two broad classes of signals, *discrete-time* and *continuous-time*. We will consider discrete-time signals later on in this book. For now, we will focus our attention on continuous-time signals. Fortunately, continuous-time signals have a very convenient mathematical representation. We represent a continuous-time signal as a function $x(t)$ of the real variable t . Here, t represents *continuous time* and we can assign to t any unit of time we deem appropriate (seconds, hours, years, etc.). We do not have to make any particular assumptions about $x(t)$ such as *boundedness* (a signal is bounded if it has a finite value). Some of the signals we will work with are in fact, not bounded (i.e. they take on an infinite value). However most of the continuous-time signals we will deal with in the real world are bounded.

¹This content is available online at <<http://cnx.org/content/m32862/1.2/>>.

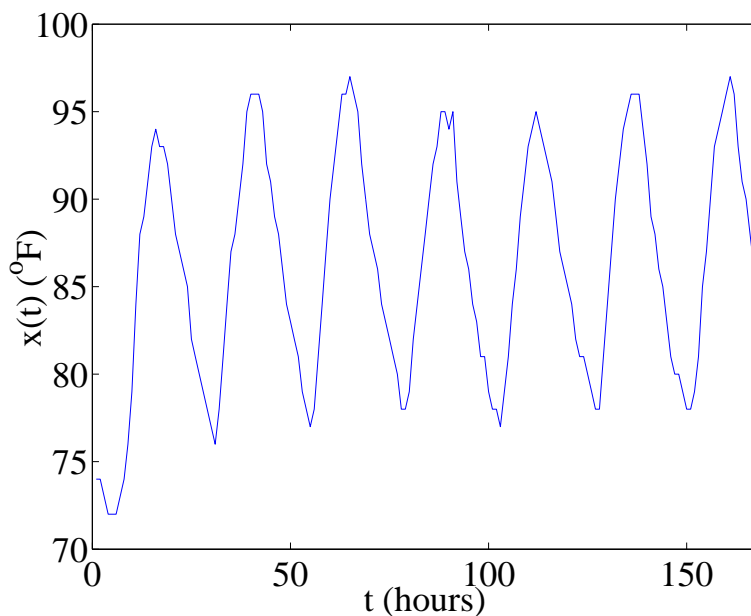


Figure 1.1: Temperature signal recorded in Dallas, Texas from Aug. 16 to Aug. 22, 2002.

We actually encounter signals every day. Suppose we sketch a graph of the temperature outside the Jerry Junkins Electrical Engineering Building on the SMU campus as a function of time. The graph might look something like in Figure 1.1. This is an example of a signal which represents the physical quantity temperature as it changes with time during the course of a week. Figure 1.2 shows another common signal, the *speech* signal. Human speech signals are often measured by converting sound (pressure) waves into an electrical potential using a microphone. The speech signal therefore corresponds to the air pressure measured at the point in space where the microphone was located when the speech was recorded. The large deviations which the speech signal undergoes corresponds to vowel sounds such as “ahhh” or “eeeh” (voiced sounds) while the smaller portions correspond to sounds such as “th” or “sh” (unvoiced sounds). In Figure 1.3, we see yet another signal called an electrocardiogram (EKG). The EKG is a voltage which is generated by the heart and measured by subtracting the voltage recorded from two points on the human body as seen in Figure 1.4. Since the heart generates very low-level voltages, the difference signal must be amplified by a high-gain amplifier.

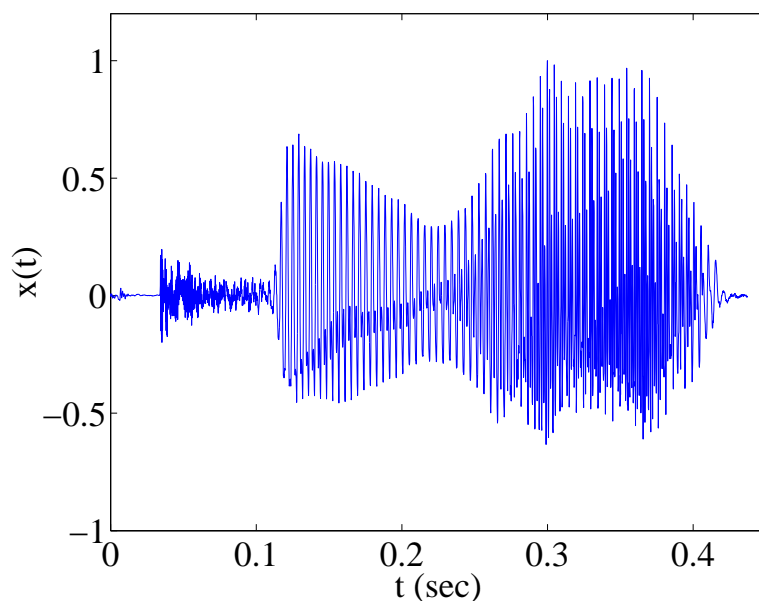


Figure 1.2: Speech signal.

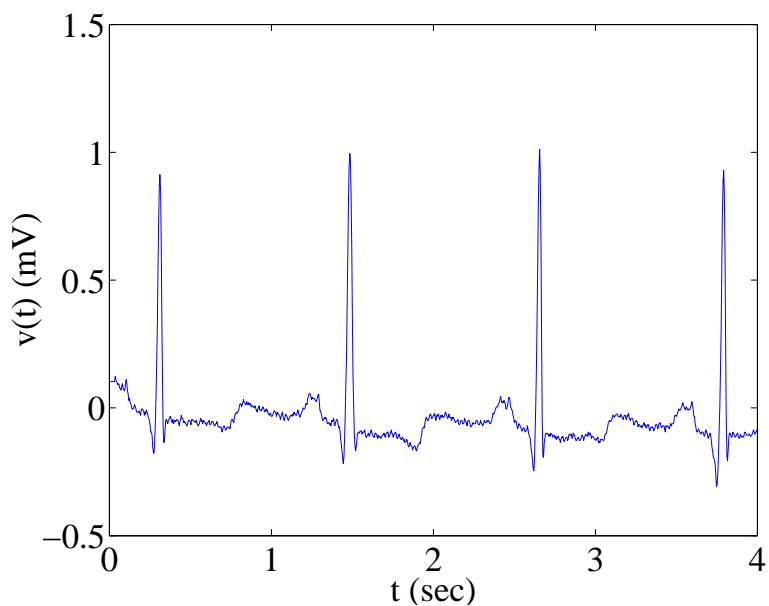


Figure 1.3: Human electrocardiogram (EKG) signal.

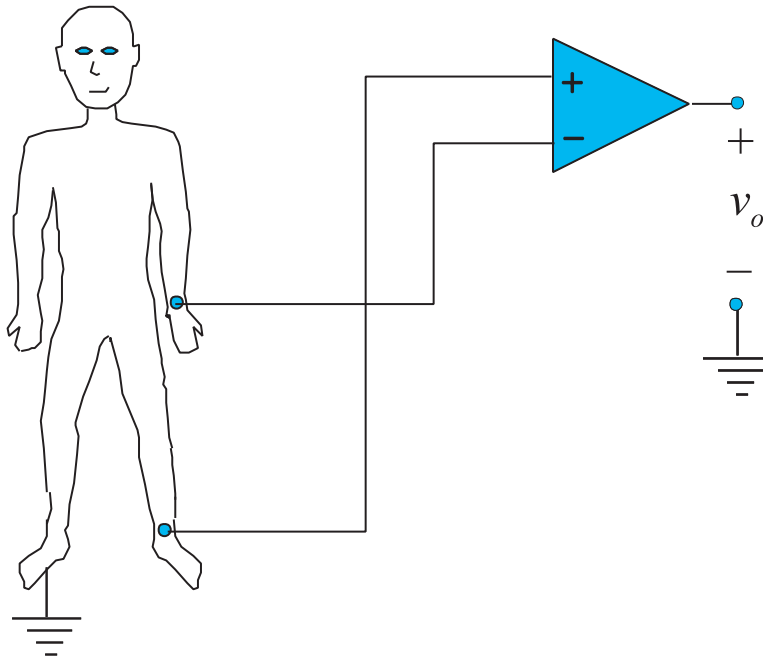


Figure 1.4: Measurement of the electrocardiogram (EKG).

1.2 Signal Power, Energy, and Frequency²

Signals can be characterized in several different ways. Audio signals (music, speech, and really, any kind of sound we can hear) are particularly useful because we can use our existing notion of “loudness” and “pitch” which we normally associate with an audio signal to develop ways of characterizing any kind of signal. In terms of audio signals, we use “power” to characterize the loudness of a sound. Audio signals which have greater power sound “louder” than signals which have lower power (assuming the pitch of the sounds are within the range of human hearing). Of course, power is related to the amplitude, or size of the signal. We can develop a more precise definition of power. The signal power is defined as:

$$p_x = \lim_{T \rightarrow \infty} \frac{1}{T} \int_{-T/2}^{T/2} x^2(t) dt \quad (1.1)$$

The energy of this signal is similarly defined

$$e_x = \int_{-\infty}^{\infty} x^2(t) dt \quad (1.2)$$

We can see that power has units of energy per unit time. Strictly speaking, the units for energy depend on the units assigned to the signal. If $x(t)$ is a voltage, then the units for e_x would be volts²-seconds. Notice also that some signals may not have finite energy. As we will see shortly, periodic signals do not have finite

²This content is available online at <<http://cnx.org/content/m32864/1.3/>>.

energy. Signals having a finite energy are sometimes called *energy signals*. Some signals that have infinite energy however can have finite power. Such signals are sometimes called *power signals*.

We use the concept of “frequency” to characterize the pitch of audio signals. The frequency of a signal is closely related to the variation of the signal with time. Signals which change rapidly with time have higher frequencies than signals which are changing slowly with time as seen Figure 1.5. As we shall see, signals can also be represented in terms of their frequencies, $X(j\Omega)$, where Ω is a frequency variable. Devices which enable us to view the frequency content of a signal in real-time are called *spectrum analyzers*.

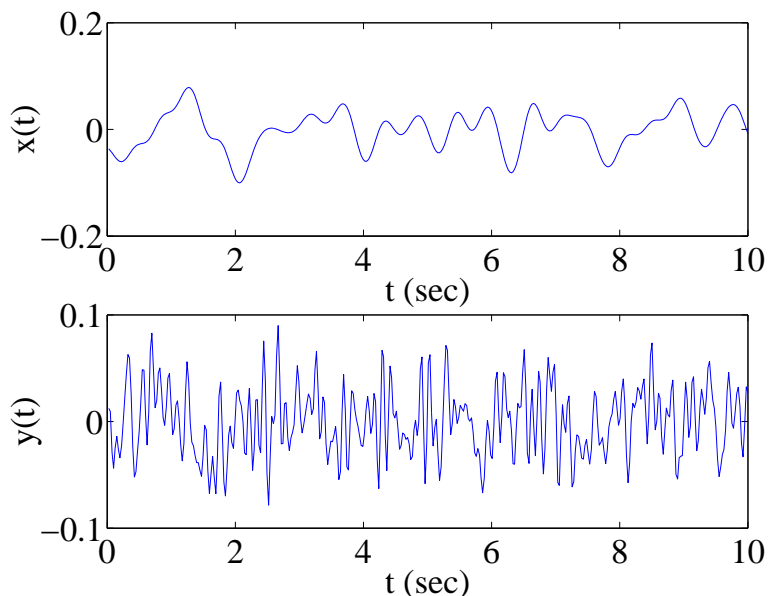


Figure 1.5: The signal $y(t)$ contains a greater amount of high frequencies than $x(t)$.

Something to keep in mind is that the signals shown in Figures Figure 1.1, Figure 1.2, and Figure 1.3 each have different units (degrees Fahrenheit, pressure, and voltage, respectively). So while we can compare relative frequencies between these signals, it doesn't make much sense to compare their power since each signal has different units. We will take a more formal look at the frequency of signals starting in Chapter 2.

1.3 Basic Signal Operations³

We will be considering the following basic operations on signals:

- Time shifting:

$$y(t) = x(t - \tau) \quad (1.3)$$

The effect that a time shift has on the appearance of a signal is seen in Figure 1.6. If τ is a positive number, the time shifted signal, $x(t - \tau)$ gets shifted to the right, otherwise it gets shifted left.

- Time reversal:

$$y(t) = x(-t) \quad (1.4)$$

³This content is available online at <<http://cnx.org/content/m32866/1.2/>>.

Time reversal flips the signal about $t = 0$ as seen in Figure 1.6.

- Addition: any two signals can be added to form a third signal,

$$z(t) = x(t) + y(t) \quad (1.5)$$

- Time scaling:

$$y(t) = x(\Omega t) \quad (1.6)$$

Time scaling “compresses” the signal if $\Omega > 1$ or “stretches” it if $\Omega < 1$ (see Figure 1.7).

- Multiplication by a constant, α :

$$y(t) = \alpha x(t) \quad (1.7)$$

- Multiplication of two signals, their product is also a signal.

$$z(t) = x(t) y(t) \quad (1.8)$$

Multiplication of signals has many useful applications in wireless communications.

- Differentiation:

$$y(t) = \frac{dx(t)}{dt} \quad (1.9)$$

- Integration:

$$y(t) = \int x(t) dt \quad (1.10)$$

There is another very important signal operation called *convolution* which we will look at in detail in Chapter 3. As we shall see, convolution is a combination of several of the above operations.

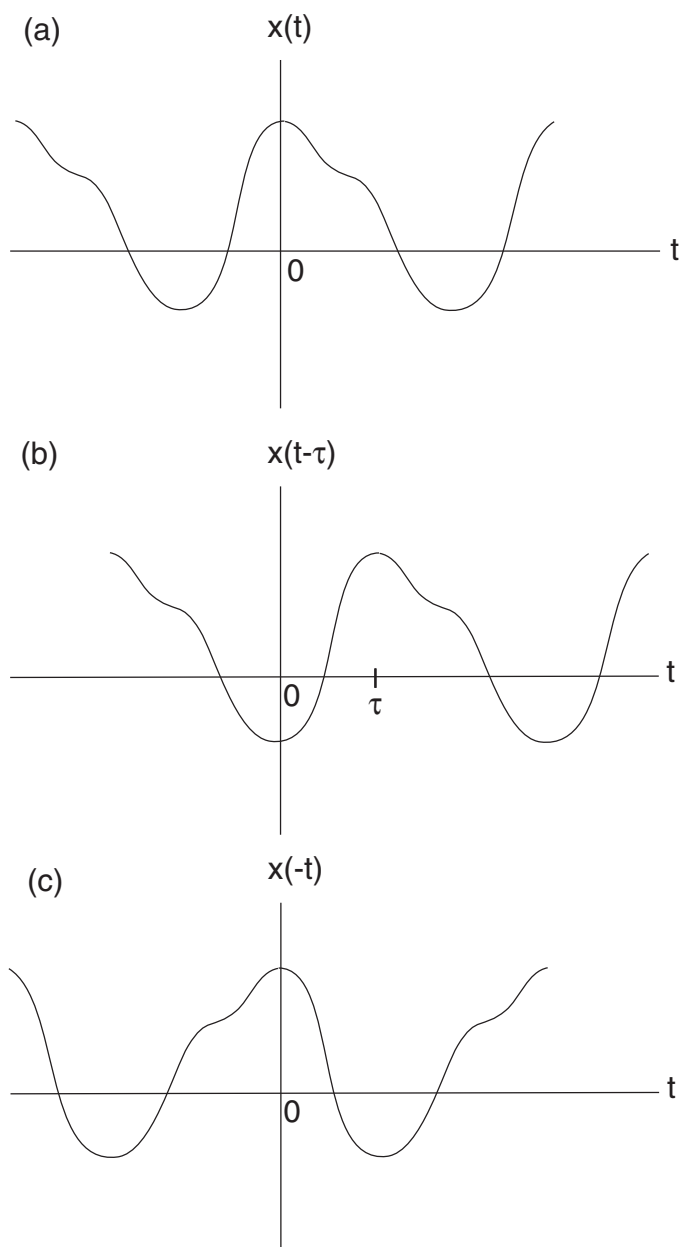


Figure 1.6: (a) original signal, (b) time-shift, (c) time-reversal.

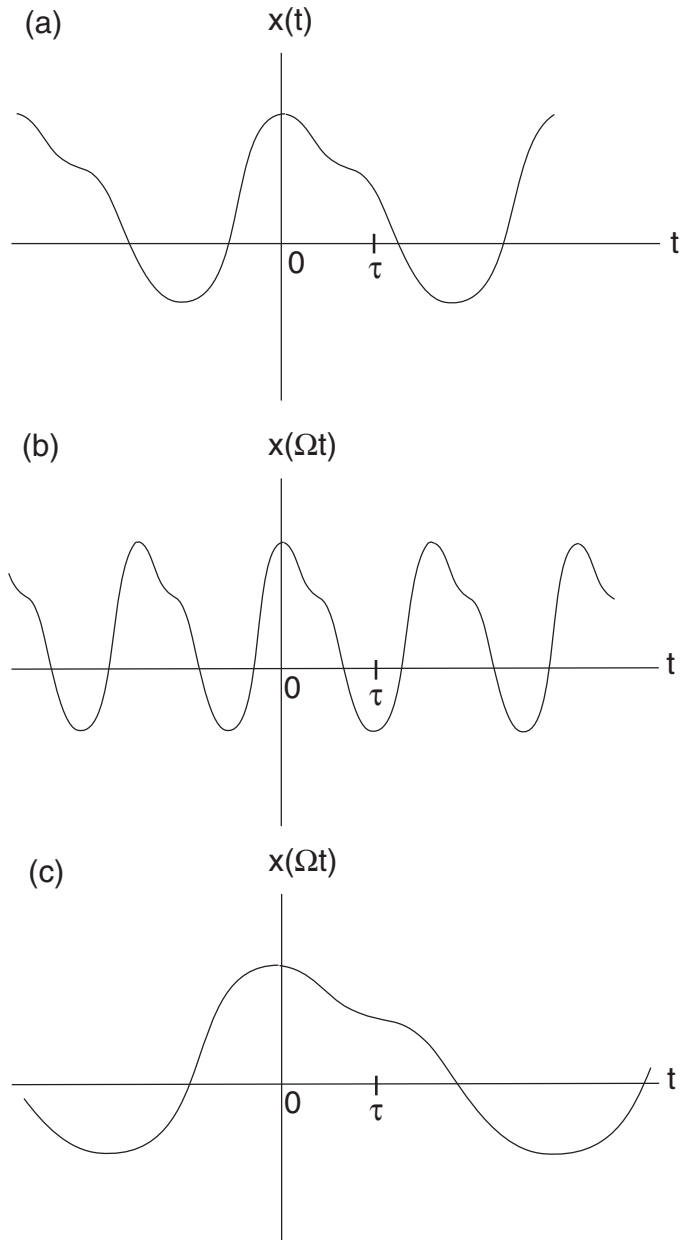


Figure 1.7: (a) original signal, (b) $\Omega > 1$, (c) $\Omega < 1$.

1.4 Complex Numbers and Complex Arithmetic⁴

Before we begin studying signals, we need to review some basic aspects of complex numbers and complex arithmetic. The *rectangular coordinate* representation of a complex number z is z has the form:

$$z = a + jb \quad (1.11)$$

where a and b are real numbers and $j = \sqrt{-1}$. The *real part* of z is the number a , while the *imaginary part* of z is the number b . We also note that $jb(jb) = -b^2$ (a real number) since $j(j) = -1$. Any number having the form

$$z = jb \quad (1.12)$$

where b is a real number is an *imaginary number*. A complex number can also be represented in *polar coordinates*

$$z = re^{j\theta} \quad (1.13)$$

where

$$r = \sqrt{a^2 + b^2} \quad (1.14)$$

is the *magnitude* and

$$\theta = \arctan\left(\frac{b}{a}\right) \quad (1.15)$$

is the *phase* of the complex number z . The notation for the magnitude and phase of a complex number is given by $|z|$ and $\angle z$, respectively. Using Euler's Identity:

$$e^{\pm j\theta} = \cos(\theta) \pm j\sin(\theta) \quad (1.16)$$

it follows that $a = r\cos(\theta)$ and $b = r\sin(\theta)$. Figure 1.8 illustrates how polar coordinates and rectangular coordinates are related.

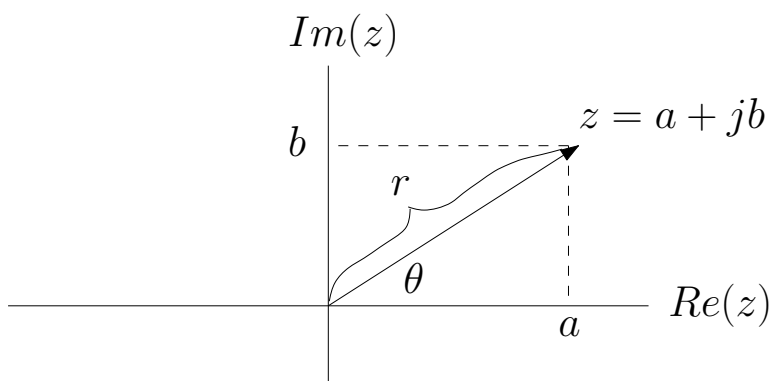


Figure 1.8: Relationship between rectangular and polar coordinates.

⁴This content is available online at <http://cnx.org/content/m32867/1.2/>.

Rectangular coordinates and polar coordinates are each useful depending on the type of mathematical operation performed on the complex numbers. Often, complex numbers are easier to add in rectangular coordinates, but multiplication and division is easier in polar coordinates. If $z = a + jb$ is a complex number then its *complex conjugate* is defined by

$$z^* = a - jb \quad (1.17)$$

in polar coordinates we have

$$z^* = re^{-j\theta} \quad (1.18)$$

note that $zz^* = |z|^2 = r^2$ and $z + z^* = 2a$. Also, if z_1, z_2, \dots, z_N are complex numbers it can be easily shown that

$$(z_1 + z_2 + \dots + z_N)^* = z_1^* + z_2^* + \dots + z_N^* \quad (1.19)$$

and

$$(z_1 z_2 \dots z_N)^* = z_1^* z_2^* \dots z_N^* \quad (1.20)$$

Table 1.1 indicates how two complex numbers combine in terms of addition, multiplication, and division when expressed in rectangular and in polar coordinates.

operation	rectangular	polar
$z_1 + z_2$	$(a_1 + a_2) + j(b_1 + b_2)$	
$z_1 z_2$	$a_1 a_2 - b_1 b_2 + j(a_1 b_2 + a_2 b_1)$	$r_1 r_2 e^{j(\theta_1 + \theta_2)}$
z_1 / z_2	$\frac{(a_1 a_2 + b_1 b_2) + j(b_1 a_2 - a_1 b_2)}{a_2^2 + b_2^2}$	$\frac{r_1}{r_2} e^{j(\theta_1 - \theta_2)}$

Table 1.1: Operations on two complex numbers, $z_1 = a_1 + jb_1 = r_1 e^{j\theta_1}$ and $z_2 = a_2 + jb_2 = r_2 e^{j\theta_2}$. The sum of two complex numbers is cumbersome to express in polar coordinates, and is not shown.

1.5 Periodic Signals⁵

Periodic signals have the following property:

$$x(t) = x(t + kT) \quad (1.21)$$

where k is an integer and T is called the *fundamental period*. Periodic have the property that they “repeat” every T seconds. For periodic signals, the power can be defined as

$$p_x = \frac{1}{T} \int_{t_0}^{t_0+T} x^2(t) dt \quad (1.22)$$

Figure 1.9 shows an example of a periodic signal. We will study the frequency content of periodic signals in some detail in Chapter 2.

⁵This content is available online at <<http://cnx.org/content/m32869/1.2/>>.

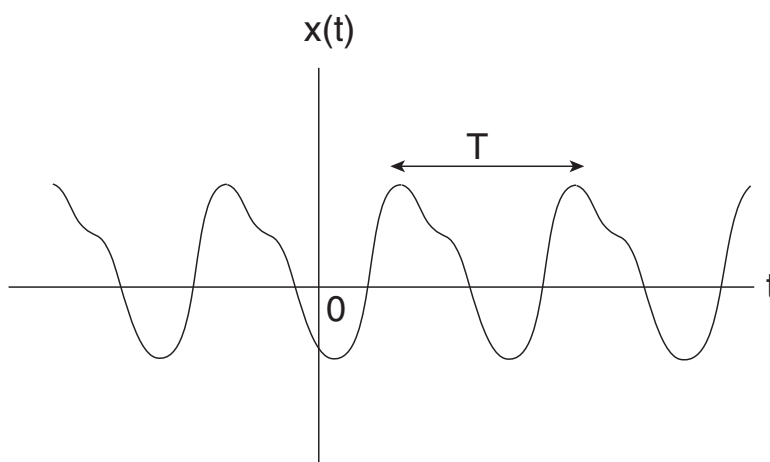


Figure 1.9: General periodic signal.

1.6 Sinusoidal Signals⁶

1.6.1 Sinusoidal Signals

Sinusoidal signals are perhaps the most important type of signal that we will encounter in signal processing. There are two basic types of signals, the *cosine*:

$$x(t) = A\cos(\Omega t) \quad (1.23)$$

and the *sine*:

$$x(t) = A\sin(\Omega t) \quad (1.24)$$

where A is a real constant. Plots of the sine and cosine signals are shown in Figure 1.10. Sinusoidal signals are periodic signals. The period of the cosine and sine signals shown above is given by $T = 2\pi/\Omega$. The frequency of the signals is $\Omega = 2\pi/T$ which has units of *rad/sec*. Equivalently, the frequency can be expressed as $1/T$, which has units of *sec⁻¹*, *cycles/sec*, or *Hz*. The quantity Ωt has units of radians and is often called the *phase* of the sinusoid. Recalling the effect of a time shift on the appearance of a signal, we can observe from Figure 1.10 that the sine signal is obtained by shifting the cosine signal by $T/4$ seconds, i.e.

⁶This content is available online at <<http://cnx.org/content/m32870/1.5/>>.

Thank You for previewing this eBook

You can read the full version of this eBook in different formats:

- HTML (Free /Available to everyone)
- PDF / TXT (Available to V.I.P. members. Free Standard members can access up to 5 PDF/TXT eBooks per month each month)
- Epub & Mobipocket (Exclusive to V.I.P. members)

To download this full book, simply select the format you desire below

