1. <u>Signal Processing Fundamentals</u>

1.1 Continuous and discrete signals

Fundamental to the study of radio science and techniques for space exploration is the concept of a signal and how the signal is represented and processed. In this course we want to use the word "signal" in the broadest possible sense.

A <u>signal</u> is the variation of a physically measurable quantity. Variations of the quantity are manifestations of a particular process under study and have this process as their cause.

<u>Noise</u>, in contrast, is a variation of the physically measurable quantity. However, variations of the quantity are not a manifestation of a particular process under study and have a frequently unknown process as their cause.

Examples of signals:

- The voltage fluctutions at the focus of a radio antenna tracking the Cassini spacecraft.
- The current across a 1 Ohm resistor.
- The beam pattern of a radar antenna
- The ground displacements in continental drift

In electrical engineering a signal is often a function of time and/or space and can be functionally represented.

Example: a continuous time signal:



If we assume that the function y(t) has been sampled at regular intervals, Δt , then the set of samples is called a time series. It consists of N known values, y_k , k=1,2,3,..,N



In the following we want to use parenteses for continuous functions and subscripts or brackets for discrete functions. For instance:

y(t): continuous function y_k : discrete function y[k]; discrete function

Some very fundamental continuous and discrete functions are:



Step function



Ramp function





Some important relations are:

$$u(t) = \frac{1}{2} (1 + \text{sgn}(t))$$

$$u[k] = \frac{1}{2} (1 + \text{sgn}[k])$$

$$r(t) = t u(t)$$

$$r[k] = k u[k]$$

$$\delta(t) = \frac{d}{dt} u(t)$$

$$\delta[k] = u[k] - u[k-1], \quad k \le 0$$

$$t$$

$$u(t) = \int_{k} \delta(t) dt$$

$$-\infty$$

$$k$$

$$u[k] = \sum_{n=-\infty} \delta[k]$$

$$n=-\infty$$

1.2 Fourier Series

The representation of a function over a certain interval by a linear combination of mutually orthogonal functions is called a Fourier series representation of a function. Examples of sets of orthogonal functions are:

$\sin n\omega_0 t$, $\cos n\omega_0 t$
$exp(i n\omega_0 t)$
$P_n(t) = 1/(2^n n!) d^n/dt^n (t^2-1)^n$
$+\pi$
$J_n(\beta) = 1/(2\pi) \int \exp(i\beta \sin x - nx) dx$
-π

One particular Fourier series we will use in this course is the exponential Fourier series. It uses the functions { $exp(i n\omega_0 t)$ } n=0, ±1, ±2, ±3,... which are orthogonal over the interval (t₀, t₀+T).

$$y(t) = \sum_{n=-\infty}^{+\infty} c_n e^{in\omega_0 t}$$
$$c_n = \frac{1}{T} \int_{t_0}^{t_0+T} y(t) e^{-in\omega_0 t} dt$$

The magnitude and phase of the nth harmonic are

$$|c_n| = \sqrt{\operatorname{Re}^2[c_n] + \operatorname{Im}^2[c_n]}$$
$$\angle c_n = \tan^{-1}(\frac{\operatorname{Im}[c_n]}{\operatorname{Re}[c_n]})$$

Example: Rectangular pulse train with period T



We can now compute the coefficients, c_n , by writing the function y(t) in the form;

$$y(t) = \sum_{n=-\infty}^{+\infty} c_n e^{in\omega_0 t} \qquad \qquad \omega_0 = \frac{2\pi}{T} = 2\pi\nu_0 \quad \text{fundamental frequency}$$

The coefficients are then given as:

$$c_{n} = \frac{1}{T} \int_{-\tau/2}^{+\tau/2} A e^{-in\omega_{0}t} dt$$

$$c_{n} = \frac{A}{T} \int_{-\tau/2}^{+\tau/2} e^{-in\omega_{0}t} dt$$

$$c_{n} = \frac{A}{T} \frac{1}{-in\omega_{0}} e^{-in\omega_{0}t} \begin{vmatrix} +\tau/2 \\ -\tau/2 \end{vmatrix}$$

$$c_{n} = \frac{A}{T} \frac{1}{n\omega_{0}} (\sin n\omega_{0}t + i\cos n\omega_{0}t) \begin{vmatrix} +\tau/2 \\ -\tau/2 \end{vmatrix}$$

$$c_{n} = \frac{A}{n\pi} (\sin \frac{n\pi\tau}{T})$$

$$c_{0} = \lim_{n \to 0} \frac{A}{n\pi} (\sin \frac{n\pi\tau}{T})$$

$$c_0 = \frac{A\tau}{T}$$

And the magnitude and phase part of the coefficients are:

$$\left|c_{n}\right| = \left|\frac{A}{n\pi}\left(\sin\frac{n\pi\tau}{T}\right)\right|$$
$$\angle c_{n} = \tan^{-1}\left(\frac{0}{c_{n}}\right)$$

Let us now look at a specific example, for instance a pulsed radar signal for range and range rate determinations, and assume that:

$$T = 4ms$$

$$\tau = 1ms.$$

We get discrete values for c_n with an envelope that peaks at n=0 and has zero-crossings at

$$n\pi\tau/T = \pi$$

$$n\tau/T = 1$$

$$n\nu_0\tau = 1 \text{ with } T=2\pi/\omega_0 = 1/\nu_0$$

$$n\nu_0 = 1/\tau$$

$$= 1 \text{ kHz}$$

$$\nu_0 = 1/T$$

$$= 250 \text{ Hz}$$

$$n = 4$$

Plugging in several values of n, we get:

n	0	±1	±2	±3	±4	±5	±6	±7	±8	±9
$ c_n /A$	0.250	0.225	0.159	0.075	0	0.045	0.053	0.032	0	0.025
$< c_n$	0	0	0	0	-	π	π	π	-	0



Note: The phases at $-3\omega_0$ to $3\omega_0$ are zero, but the phases at $-4\omega_0$ and $4\omega_0$ are not defined. There is a difference!

Plots of the magnitude and phase of c_n are called <u>magnitude and phase spectra</u>. Now we are in a good shape to do some Fourier series mental gymnastics.

Here are some questions:

How do the magnitude and phase spectra change when we

- Increase A to 2A
- Increase T to 2T but leave $\tau/T = 1/4$
- Increase τ/T from $\frac{1}{4}$ to 1/2
- Decrease τ/T from $\frac{1}{4}$ to 1/8

One of these gymnastic exercises is of particular interest:

Example: Unit impulse train $\tau \rightarrow 0$, $A\tau = 1$, T=const.





Note:

For a periodic signal, the Fourier series is an accurate expression for <u>all time</u> even though the integration for the computation of the coefficients is carried out over only one period.



For a non-periodic signal, the fourier series is an accurate expression only <u>over the time</u> interval assumed to be one period.



1.3 Fourier transform

The exponential Fourier series (FS) is an extremely useful technique for the representation of <u>periodic</u> signals. They are also used for <u>non-periodic</u> signals for specific time intervals, or more generally, variable intervals, outside which the accuracy of the representation is unimportant.

The Fourier transform (FT) is used for the representation of a non-periodic signal that is valid for all time, or more generally, for the whole range of the variable.

The FT is obtained from the exponential FS via a limiting argument. Let us assume that we have an arbitrary function given below.



This is a non-periodic signal. To derive the FT from the FS we want to first consider the periodic version of this signal, $y_T(t)$, with period T, and its (assumed) spectrum, $c_{n,T}$ as sketched below.



Hopefully we are sufficiently fit through our previous Fourier gymnastics that we can now answer the following question:

What happens with the spectrum if we increase the period T but leave the shape of the pulses unchanged?

If the period T is increased, the fundamental frequency, ω_0 , decreases, the spectrum becomes denser, but the shape of the envelope of the spectrum remains (save for a scaling factor) unchanged.

In the limit: $T \rightarrow \infty$, $f_T(t) \rightarrow f(t)$ $c_{n,T} \rightarrow Y(\omega)$ discrete spectrum \rightarrow continuous spectrum



y(t) and Y(ω) are called: <u>FT pair</u> : $y(t) \leftrightarrow Y(\omega)$

Alternative expressions, with $\omega = 2\pi v$, are:

$$y(t) = \int_{-\infty}^{+\infty} Y(v)e^{i2\pi vt}d\omega$$

$$Y(v) = \int_{-\infty}^{+\infty} y(t)e^{-i2\pi vt}dt$$
(should be dv)

In order for the FT to exist, we must have $Y(\omega) < \infty$. How can we find out?

- 1) Evaluate the integral
- 2) Consider Dirichlet conditions

Dirichlet Conditions:

If
1)

$$\int_{-\infty}^{+\infty} |y(t)| dt < \infty$$
or

$$\int_{-\infty}^{+\infty} |y(t)|^2 dt < \infty$$
and

2) y(t) has a finite number of maxima and minima in any finite interval, and3) y(t) has a finite number of discontinuities in any finite interval

then FT exists.

Note: If Dirichlet conditions are not fulfilled, then FT could perhaps still exist.

Examples

Here are four examples that do and do not fulfill the Dirichlet conditions:



Which do and which do not fulfill the Dirichlet conditions? Here is the answer: The first two do and the last two do not.

Now, let us compute the FTs. 1^{st} example: FT of the gate function



Y(ω) is a real function and has zero-crossings at $\omega \tau/2 = \pm \pi, \pm 2\pi, \pm 3\pi, \ldots$ That means that we have zero-crossings at $\omega = \pm 2\pi/\tau, \pm 4\pi/\tau, \pm 6\pi/\tau, \ldots$



We can also plot the magnitude and phase spectra:



$$\Pi(\frac{t}{\tau}) \Leftrightarrow \tau \sin c(\frac{\omega \tau}{2\pi})$$



The two other functions do not fulfill the Dirichlet conditions, however, their FT exists anyway. For the computation of the FT of these two other functions we need the δ -function which is also called the unit impulse function:

$$\int_{-\infty}^{+\infty} \delta(t) dt = 1$$

<u>Properties of the δ -function</u>

1) Shifting property or sampling property:

$$\int_{-\infty}^{+\infty} f(t)\delta(t)dt = f(0)$$

$$\int_{-\infty}^{+\infty} f(t)\delta(t-t_0)dt = f(t_0)$$

$$\int_{-\infty}^{+\infty} f(t-t_1)\delta(t-t_2)dt = f(t_2-t_1)$$

2) Scaling property:

$$\int_{-\infty}^{+\infty} f(t)\delta(at)dt = \frac{1}{|a|}f(0)$$

3) derivative property: $\int_{-\infty}^{+\infty} f(t)\delta^{(n)}(t-t_0)dt = (-1)^n f^{(n)}(t)\Big|_{t=t_0}$

Now we can compute the FT of the δ -function:

$$FT\{\delta(t)\} = \int_{-\infty}^{+\infty} \delta(t) e^{-i\omega t} dt$$
$$FT\{\delta(t)\} = 1$$

And since FT is unique, $\delta(t)$ is the inverse FT of 1

$$\delta(t) = \frac{1}{2\pi} \int_{-\infty}^{+\infty} 1e^{i\omega t} d\omega$$
$$\delta(t) \nleftrightarrow 1$$



Note: This result can also be obtained through a limiting argument;



FT of a constant:

$$FT\{1\} = \int_{-\infty}^{+\infty} 1e^{-i\omega t} dt$$

0

this is not absolutely integrable. δ -function is needed. Also we have to do a change of variables to be able to use a previous equation.

$$t = -x \implies dt = -dx, \text{ interval boundaries need a sign change too.}$$

$$FT\{1\} = \int_{-(-\infty)}^{-(+\infty)} 1e^{-i\omega(-x)}(-dx)$$

$$FT\{1\} = \int_{-\infty}^{+\infty} 1e^{i\omega x} dx$$

$$FT\{1\} = 2\pi\delta(\omega)$$

$$1 \iff 2\pi\delta(\omega)$$

$$Y(\omega)$$

$$Y(\omega)$$

$$2\pi\delta(\omega)$$

Now it gets really exciting since we can now compute the FTs of the other two example functions.

t

0

ω

$$\frac{3^{rd} \text{ example: FT of the cos function}}{FT\{\cos\omega_0 t\} = \frac{1}{2}FT\{e^{i\omega_0 t} + e^{-i\omega_0 t}\}}$$

$$FT\{\cos\omega_0 t\} = \frac{1}{2} [\int_{-\infty}^{+\infty} e^{-i(\omega-\omega_0)t} dt + e^{-i(\omega+\omega_0)t} dt]$$
And again with change of variables: $t = -x$

$$FT\{\cos\omega_0 t\} = \frac{1}{2} [\int_{-\infty}^{+\infty} e^{i(\omega-\omega_0)x} dx + e^{i(\omega+\omega_0)x} dx]$$

$$FT\{\cos\omega_0 t\} = \pi\delta(\omega-\omega_0) + \pi\delta(\omega+\omega_0)$$



Note:

The FT was originally defined for non-periodic signals. Now we find FT's also for certain periodic signals through the use of the δ -function. In fact we can find the FT for any general, periodic function! The procedure is to write down the complex exponential FS for a function f(t) and then take the FT of the series on a term to term basis.

$$FT\{y(t)\} = FT\{\sum_{n=-\infty}^{+\infty} c_n e^{in\omega_0 t}\}$$
$$FT\{y(t)\} = \sum_{n=-\infty}^{+\infty} c_n FT\{e^{in\omega_0 t}\}$$
$$FT\{y(t)\} = 2\pi \sum_{n=-\infty}^{+\infty} c_n \delta(\omega - n\omega_0)$$

Example: Train of unit impulses

$$y(t) = \sum_{n=-\infty}^{+\infty} \delta(t - nT)$$

$$y(t) = \frac{1}{T} \sum_{n=-\infty}^{+\infty} e^{in\omega_0 t} \qquad (\text{see p.9})$$

$$Y(\omega) = \frac{2\pi}{T} \sum_{n=-\infty}^{+\infty} \delta(\omega - n\omega_0)$$



4th example: FT of the step function

 $u(t) = \frac{1}{2} + \frac{1}{2}$ sgn(t)

First we compute the FT of the sign function through a limiting argument.

$$\frac{sgn(t)}{t} \quad e^{-at}u(t), \quad a \ge 0$$

$$\operatorname{sgn}(t) = \lim_{a \to 0} [e^{-at}u(t) - e^{at}u(-t)]$$

$$\operatorname{FT}\{\operatorname{sgn}(t)\} = \lim_{a \to 0} [\int_{0}^{\infty} e^{-at}e^{-i\omega t}dt - \int_{-\infty}^{0} e^{at}e^{-i\omega t}dt]$$

$$\operatorname{FT}\{\operatorname{sgn}(t)\} = \lim_{a \to 0} [\int_{0}^{\infty} e^{-(a+i\omega)t}dt - \int_{-\infty}^{0} e^{+(a-i\omega)t}dt]$$

$$\operatorname{FT}\{\operatorname{sgn}(t)\} = \lim_{a \to 0} [-\frac{1}{a+i\omega}e^{-(a+i\omega)t}\left|\frac{\infty}{0} - \frac{1}{a-i\omega}e^{(a-i\omega)t}\right|\frac{0}{\infty}]$$

$$FT\{sgn(t)\} = \lim_{a \to 0} \left[\frac{1}{a + i\omega} - \frac{1}{a - i\omega}\right]$$
$$FT\{sgn(t)\} = \frac{2}{i\omega}$$
$$sgn(t) \Leftrightarrow \frac{2}{i\omega}$$

Now we can compute the FT of the step function.

$$FT\{\frac{1}{2}\} = \frac{1}{2}2\pi\delta(\omega)$$

$$FT\{u(t)\} = \pi\delta(\omega) + \frac{1}{i\omega}$$

$$\Re eFT\{u(t)\} = \pi\delta(\omega)$$

$$\Im mFT\{u(t)\} = -\frac{1}{\omega}$$



1.4 Properties of the Fourier transform

Symmetry property:

If $f(t) \rightarrow F(\omega)$ then $F(t) \rightarrow 2\pi f(-\omega)$

Example: $sgn(t) \leftrightarrow 2/(i\omega)$

 $2/(it) \leftrightarrow 2\pi \operatorname{sgn}(-\omega)$ $i/(\pi t) \leftrightarrow \operatorname{sgn}(\omega)$

Linearity property:

If $f_1(t) \leftrightarrow F_1(\omega)$ and $f_2(t) \leftrightarrow F_2(\omega)$, then for arbitrary constants a, b $af_1(t) + b f_2(t) \leftrightarrow aF_1(\omega) + b F_2(\omega)$

Note: This is very useful, since it means that you can compute the FT in steps.

Time-shifting property:

If

$$f(t) \nleftrightarrow F(\omega)$$

 $f(t - t_0) \nleftrightarrow F(\omega)e^{-i\omega t_0}$ then

Note: If

$$F(\omega) = |F(\omega)|e^{i\theta(\omega)}$$
$$f(t - t_0) \iff |F(\omega)|e^{i(\theta(\omega) - \omega t_0)}$$

A shift of t in the time domain leaves the magnitude spectrum unchanged, but the phase spectrum acquires an additional term - ωt_0 , see, for instance:

 $\cos\omega(t - t_0) = \cos(\omega t - \omega t_0)$ Example:



Frequency-shifting property:

If

$$f(t) \Leftrightarrow F(\omega)$$

 $f(t)e^{i\omega_0 t} \Leftrightarrow F(\omega - \omega_0)$ then

Example 1:



In radio technology you often need to translate a spectrum to a different frequency range, e.g. baseband \rightarrow IF \rightarrow RF or RF \rightarrow IF \rightarrow baseband. This is achieved through the use of up and down-converters, or mixers.



Time-differentiation property

If

$$f(t) \Leftrightarrow F(\omega)$$

then
 $\frac{d}{dt} f(t) \Leftrightarrow i\omega F(\omega)$
 $\frac{d^n}{dt^n} f(t) \Leftrightarrow (i\omega)^n F(\omega)$

Time-integration property

If

$$f(t) \Leftrightarrow F(\omega)$$

then
 $\int_{-\infty}^{t} f(x) dx \Leftrightarrow \frac{1}{i\omega} F(\omega) + \pi F(0) \delta(\omega)$

Scaling property

If $f(t) \Leftrightarrow F(\omega)$ then for a real constant b

$$f(bt) \nleftrightarrow \frac{1}{|b|} F(\frac{\omega}{b})$$

Example:



1.5 The two-dimensional Fourier transform

So far we have used the variables, t and ω or v in the context of FTs. These variables, time and frequency (radians per second and cycles per second) stand for physical quantities that are one-dimensional. However, in cases which are two-dimensional, an antenna, arrays of antennas, brightness distributions at the sky, pictures on a TV screen, etc., variables that describe two-dimensional quantities need to be used.

A two-dimensional function f(x,y) has a two-dimensional Fourier transform F(u,v) with

$$f(x,y) = \int_{-\infty}^{+\infty} \int_{-\infty}^{+\infty} F(u,v) e^{i2\pi(ux+vy)} du dv$$
$$F(u,v) = \int_{-\infty}^{+\infty} \int_{-\infty}^{+\infty} f(x,y) e^{-i2\pi(ux+vy)} dx dy$$

If x, y are spatial coordinates like angles, then u, v are called spatial frequencies.



Properties of the two-dimensional Fourier transform

The properties of the two-dimensional FT are very similar to those of the onedimensional FT. The most important for our purposes are:

<u>Linearity property:</u> $af_1(x,y) + bf_2(x,y) \Leftrightarrow aF_1(u,v) + bF_2(u,v)$

Shifting property: $f(x-a, y-b) \Leftrightarrow F(u, v)e^{-i2\pi(au+bv)}$

Modulation property:

$$f(x,y)e^{i\omega_0 x} \Leftrightarrow F(u - \frac{\omega_0}{2\pi}, v)$$

Scaling property:

$$f(ax,by) \Leftrightarrow \frac{1}{|ab|} F(\frac{u}{a},\frac{v}{b})$$

The extension to more than two dimensions is straight forward.