Basics of Signals and Systems

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Didactic material

- Textbook
 - Signal Processing and Linear Systems, B.P. Lathi, CRC Press
- Other books
 - Signals and Systems, Richard Baraniuk's lecture notes, available on line
 - Digital Signal Processing (4th Edition) (Hardcover), John G. Proakis, Dimitris K Manolakis
 - Teoria dei segnali analogici, M. Luise, G.M. Vitetta, A.A. D' Amico, McGraw-Hill
 - Signal processing and linear systems, Schaun's outline of digital signal processing
- All textbooks are available at the library
- Handwritten notes will be available on demand



Contents

Signals

- Signal classification and representation
 - Types of signals
 - Sampling theory
 - Quantization
- Signal analysis
 - Fourier Transform
 - Continuous time, Fourier series, Discrete Time Fourier Transforms, Windowed FT
 - Spectral Analysis

Systems

- Linear Time-Invariant Systems
 - Time and frequency domain analysis
 - Impulse response
 - Stability criteria
- Digital filters
 - Finite Impulse Response (FIR)
- Mathematical tools
 - Laplace Transform
 - Basics
 - Z-Transform
 - Basics



Applications in the domain of Bioinformatics

What is a signal?

- A signal is a set of information of data
 - Any kind of physical variable subject to variations represents a signal
 - Both the independent variable and the physical variable can be either scalars or vectors
 - Independent variable: time (t), space (x, x=[x₁,x₂], x=[x₁,x₂,x₃])
 - Signal:
 - Electrochardiography signal (EEG) 1D, voice 1D, music 1D
 - Images (2D), video sequences (2D+time), volumetric data (3D)







1D biological signals: DNA sequencing

GATCACAGGTCTATCACCCTATTAACCACTCACGGGAGCTCTCCATG......



Example: 2D biological signals: MI



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MRI

Example: 2D biological signals: microarrays



Signals as functions

- Continuous functions of real independent variables
 - 1D: f = f(x)
 - 2D: f=f(x,y) x,y
 - Real world signals (audio, ECG, images)
- Real valued functions of discrete variables
 - 1D: f=f[k]
 - 2D: f=f[i,j]
 - Sampled signals
- Discrete functions of discrete variables
 - 1D: $f^{d} = f^{d}[k]$
 - **2D**: $f^{d} = f^{d}[i,j]$
 - Sampled and quantized signals

Images as functions

- Gray scale images: 2D functions
 - Domain of the functions: set of (x,y) values for which f(x,y) is defined : 2D lattice [i,j] defining the pixel locations
 - Set of values taken by the function : gray levels
- Digital images can be seen as functions defined over a discrete domain $\{i,j: 0 \le i \le I, 0 \le j \le J\}$
 - *I,J*: number of rows (columns) of the matrix corresponding to the image
 - *f=f[i,j]:* gray level in position *[i,j]*

Example 1: δ function

$$\delta[i, j] = \begin{cases} 1 & i = j = 0 \\ 0 & i, j \neq 0; i \neq j \end{cases}$$

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Example 2: Gaussian

Continuous function

$$f(x,y) = \frac{1}{\sigma\sqrt{2\pi}} e^{\frac{x^2 + y^2}{2\sigma^2}}$$

Discrete version









Example 3: Natural image



What is a system?

- Systems process signals to
 - Extract information (DNA sequence analysis)
 - Enable transmission over channels with limited capacity (JPEG, JPEG2000, MPEG coding)
 - Improve security over networks (encryption, watermarking)
 - Support the formulation of diagnosis and treatment planning (medical imaging)



Classification of signals

- Continuous time Discrete time
- Analog Digital (numerical)
- Periodic Aperiodic
- Energy Power
- Deterministic Random (probabilistic)
- Note
 - Such classes are not disjoint, so there are digital signals that are periodic of power type and others that are aperiodic of power type etc.
 - Any combination of single features from the different classes is possible

Continuous time – discrete time

- Continuous time signal: a signal that is specified for every real value of the independent variable
 - The independent variable is continuous, that is it takes any value on the real axis
 - The domain of the function representing the signal has the cardinality of real numbers
 - Signal \leftrightarrow f=f(t)
 - Independent variable \leftrightarrow time (t), position (x)
 - For continuous-time signals: $t \in \mathbb{R}$



Continuous time – discrete time

- Discrete time signal: a signal that is specified only for *discrete values* of the independent variable
 - It is usually generated by *sampling* so it will only have values at *equally spaced* intervals along the time axis
 - The domain of the function representing the signal has the cardinality of integer numbers
 - Signal ↔ f=f[n], also called "sequence"
 - Independent variable \leftrightarrow n
 - For discrete-time functions: $t \in \mathbf{Z}$





Analog - Digital

- Analog signal: signal whose amplitude can take on any value in a continuous range
 - The amplitude of the function f(t) (or f(x)) has the cardinality of real numbers
 - The difference between analog and digital is similar to the difference between continuous-time and discrete-time. In this case, however, the difference is with respect to the value of the function (y-axis)
 - Analog corresponds to a continuous y-axis, while digital corresponds to a discrete y-axis



- Here we call digital what we have called quantized in the EI class
- An analog signal can be both continuous time and discrete time

Analog - Digital

- **Digital signal**: a signal is one whose amplitude can take on only a finite number of values (thus it is quantized)
 - The amplitude of the function f() can take only a finite number of values
 - A digital signal whose amplitude can take only M different values is said to be Mary



Binary signals are a special case for M=2







Note

- In the image processing class we have defined as digital those signals that are both quantized and discrete time. It is a more restricted definition.
- The definition used here is as in the Lathi book.

Periodic - Aperiodic

• A signal f(t) is *periodic* if there exists a positive constant T₀ such that

$$f(t + T_0) = f(t) \qquad \forall t$$

- The *smallest* value of T₀ which satisfies such relation is said the *period* of the function f(t)
- A periodic signal remains unchanged when *time-shifted* of integer multiples of the period
- Therefore, by definition, it starts at minus infinity and lasts forever

$$-\infty \le t \le +\infty \qquad t \in \circ$$
$$-\infty \le n \le +\infty \qquad n \in \mathbf{Z}$$

- Periodic signals can be generated by *periodical extension*



Causal and non-Causal signals

• *Causal* signals are signals that are *zero for all negative time (or spatial positions)*, while





• Anticausal are signals that are zero for all positive time (or spatial positions).







• *Noncausal* signals are signals that have nonzero values in both positive and negative time

Causal and non-causal signals

• Causal signals

$$f(t) = 0 \qquad t < 0$$

• Anticausals signals

$$f(t) = 0 \qquad t \ge 0$$

• Non-causal signals

$$\exists t_1 < 0: \qquad f(t_1) = 0$$

Even and Odd signals

• An even signal is any signal f such that f (t) = f (-t). Even signals can be easily spotted as they are symmetric around the vertical axis.



• An odd signal, on the other hand, is a signal f such that f (t)= - (f (-t))



Decomposition in even and odd components

- Any signal can be written as a combination of an even and an odd signals
 - Even and odd components

$$f(t) = \frac{1}{2} (f(t) + f(-t)) + \frac{1}{2} (f(t) - f(-t))$$

$$f_e(t) = \frac{1}{2} (f(t) + f(-t)) \quad \text{even component}$$

$$f_o(t) = \frac{1}{2} (f(t) - f(-t)) \quad \text{odd component}$$

$$f(t) = f_e(t) + f_o(t)$$





Some properties of even and odd functions

- even function x odd function = odd function
- odd function x odd function = even function
- even function x even function = even function
- Area

$$\int_{-a}^{a} f_{e}(t) dt = 2 \int_{0}^{a} f_{e}(t) dt$$
$$\int_{-a}^{a} f_{e}(t) dt = 0$$

Deterministic - Probabilistic

- Deterministic signal: a signal whose *physical description* in known completely
- A deterministic signal is a signal in which each value of the signal is fixed and can be determined by a mathematical expression, rule, or table.
- Because of this the future values of the signal can be calculated from past values with complete confidence.
 - There is *no uncertainty* about its amplitude values
 - Examples: signals defined through a mathematical function or graph

- Probabilistic (or random) signals: the amplitude values cannot be predicted precisely but are known only in terms of probabilistic descriptors
- The future values of a random signal cannot be accurately predicted and can usually only be guessed based on the averages of sets of signals
 - They are realization of a stochastic process for which a model could be available
 - Examples: EEG, evocated potentials, noise in CCD capture devices for digital cameras


Finite and Infinite length signals

• A finite length signal is non-zero over a finite set of values of the independent variable

$$\begin{aligned} f &= f(t), \forall t : t_1 \leq t \leq t_2 \\ t_1 &> -\infty, t_2 < +\infty \end{aligned}$$

- An infinite length signal is non zero over an infinite set of values of the independent variable
 - For instance, a sinusoid $f(t)=sin(\omega t)$ is an infinite length signal

Size of a signal: Norms

- "Size" indicates largeness or strength.
- We will use the mathematical concept of the norm to quantify this notion for both continuous-time and discrete-time signals.
- The energy is represented by the area under the curve (of the squared signal)





$$\|f(t)\| = \left(\int (|f(t)|)^p dt\right)$$
$$1 \le p < +\infty$$

Power

• Power

 The power is the time average (mean) of the squared signal amplitude, that is the mean-squared value of f(t)

$$P_{f} = \lim_{T \to \infty} \frac{1}{T} \int_{-T/2}^{+T/2} f^{2}(t) dt$$
$$P_{f} = \lim_{T \to \infty} \frac{1}{T} \int_{-T/2}^{+T/2} |f(t)|^{2} dt$$

Power - Energy

- The square root of the power is the root mean square (*rms*) value
 - This is a very important quantity as it is the most widespread measure of similarity/dissimilarity among signals
 - It is the basis for the definition of the Signal to Noise Ratio (SNR)

$$SNR = 20 \log_{10} \left(\sqrt{\frac{P_{signal}}{P_{noise}}} \right)$$

- It is such that a constant signal whose amplitude is =rms holds the same power content of the signal itself
- There exists signals for which neither the energy nor the power are finite



Energy and Power signals

- A signal with finite energy is an energy signal
 - Necessary condition for a signal to be of energy type is that the amplitude goes to zero as the independent variable tends to infinity
- A signal with finite and different from zero power is a power signal
 - The mean of an entity averaged over an infinite interval exists if either the entity is periodic or it has some statistical regularity
 - A power signal has infinite energy and an energy signal has zero power
 - There exist signals that are neither power nor energy, such as the ramp
- All practical signals have finite energy and thus are energy signals
 - It is impossible to generate a real power signal because this would have infinite duration and infinite energy, which is not doable.

Shifting: consider a signal f(t) and the same signal delayed/anticipated by T seconds f(t) +







• Scaling: generalization



• (Time) inversion: mirror image of f(t) about the vertical axis

$$\varphi(t) = f(-t)$$



- Combined operations: $f(t) \rightarrow f(at-b)$
- Two possible sequences of operations
- 1. Time shift f(t) by to obtain f(t-b). Now time scale the shifted signal f(t-b) by a to obtain f(at-b).
- 2. Time scale f(t) by a to obtain f(at). Now time shift f(at) by b/a to obtain f(at-b).
 - Note that you have to replace t by (t-b/a) to obtain f(at-b) from f(at) when replacing t by the translated argument (namely t-b/a))

Useful functions

- Unit step function
 - Useful for representing causal signals





$$f(t) = u(t-2) - u(t-4)$$



Useful functions

• Ramp function (continuous time)

$$r(t) = \begin{cases} 0 \text{ if } t < 0\\ \frac{t}{t_0} \text{ if } 0 \le t \le t_0\\ 1 \text{ if } t > t_0 \end{cases}$$





Properties of the unit impulse function

• Multiplication of a function by impulse

 $\phi(t)\delta(t) = \phi(0)\delta(t)$ $\phi(t)\delta(t-T) = \phi(T)\delta(t-T)$

• Sampling property of the unit function

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

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

- The area under the curve obtained by the product of the unit impulse function shifted by T and $\phi(t)$ is the value of the function $\phi(t)$ for t=T

Properties of the unit impulse function

• The unit step function is the integral of the unit impulse function

$$\frac{du}{dt} = \delta(t)$$
$$\int_{-\infty}^{t} \delta(t) dt = u(t)$$

- Thus

$$\int_{-\infty}^{t} \delta(t) dt = u(t) = \begin{cases} 0 & t < 0 \\ 1 & t \ge 0 \end{cases}$$

Properties of the unit impulse function

• Discrete time impulse function

$$\delta[n] = \begin{cases} 1 \text{ if } n = 0\\ 0 \text{ otherwise} \end{cases}$$

Useful functions

Continuous time complex exponential

$$f(t) = Ae^{j\omega t}$$

• Euler's relations

$$Ae^{j\omega t} = A\cos(\omega t) + j(A\sin(\omega t))$$
$$e^{jwt} + e^{-(jwt)}$$

$$\cos\left(\omega t\right) = \frac{e^{z+t} + e^{-(z+t)}}{2}$$

$$\sin\left(\omega t\right) = \frac{e^{jwt} - e^{-(jwt)}}{2j}$$

$$e^{jwt} = \cos\left(\omega t\right) + j\sin\left(\omega t\right)$$

Discrete time complex exponential

– k=nT

Useful functions

- Exponential function est
 - Generalization of the function $e^{j\omega t}$

$$s = \sigma + j\omega$$

Therefore

$$e^{st} = e^{(\sigma+j\omega)t} = e^{\sigma t}e^{j\omega t} = e^{\sigma t}(\cos \omega t + j\sin \omega t)$$
(1.30a)

If $s^* = \sigma - j\omega$ (the conjugate of s), then

$$e^{s^*t} = e^{\sigma - j\omega} = e^{\sigma t}e^{-j\omega t} = e^{\sigma t}(\cos \omega t - j\sin \omega t)$$
(1.30b)

 and

$$e^{\sigma t} \cos \omega t = \frac{1}{2} (e^{st} + e^{s^* t})$$
 (1.30c)





Basics of Linear Systems

2D Linear Systems

Systems

- A system is characterized by
 - inputs
 - outputs
 - rules of operation (mathematical model of the system)



Systems

- Study of systems: mathematical modeling, analysis, design ٠
 - Analysis: how to determine the system output given the input and the system _ mathematical model
 - design or synthesis: how to design a system that will produce the desired set of _ outputs for given inputs



Response of a linear system

- Total response = Zero-input response + Zero-state response
 - The output of a system for t≥0 is the result of two independent causes: the initial conditions of the system (or system state) at t=0 and the input f(t) for t≥0.
 - Because of linearity, the total response is the sum of the responses due to those two causes
 - The zero-input response is only due to the initial conditions and the zero-state response is only due to the input signal
 - This is called decomposition property
- Real systems are *locally* linear



Review: Linear Systems

• We define a system as a unit that converts an input function into an output function



Independent System operator or Transfer function variable



Overview of Linear Systems

• Let $g_i(x) = H[f_i(x)]$

where $f_i(x)$ is an arbitrary input in the class of all inputs $\{f(x)\}$, and $g_i(x)$ is the corresponding output.

• If

$$H[\alpha_i f_i(x) + \alpha_j f_j(x)] = a_i H[f_i(x)] + a_j H[f_{ji}(x)]$$

$$= a_i g_i(x) + a_j g_j(x)$$

Then the system *H* is called a *linear system*.

• A linear system has the properties of *additivity* and *homogeneity*.

• The system H is called *shift invariant* if

 $g_i(x) = H[f_i(x)]$ implies that $g_i(x + x_0) = H[f_i(x + x_0)]$

for all $f_i(x) \in \{f(x)\}$ and for all x_0 .

• This means that offsetting the independent variable of the input by x_0 causes the same offset in the independent variable of the output. Hence, the input-output relationship remains the same.

The operator *H* is said to be *causal*, and hence the system described by *H* is a *causal system*, if there is no output before there is an input. In other words,

f(x) = 0 for $x < x_0$ implies that g(x) = H[f(x)] = 0 for $x < x_0$.

• A linear system *H* is said to be *stable* if its response to any bounded input is bounded. That is, if

|f(x)| < K implies that |g(x)| < cK

where *K* and *c* are constants.

• A *unit impulse function*, denoted $\delta(a)$, is *defined* by the expression



• The response of a system to a unit impulse function is called the *impulse response* of the system.

$$h(x) = H[\delta(x)]$$

 If H is a linear shift-invariant system, then we can find its response to any input signal f(x) as follows:

$$g(x) = \int_{-\infty}^{\infty} f(\alpha) h(x - \alpha) d\alpha.$$

• This expression is called the *convolution integral*. It states that the response of a linear, fixed-parameter system is completely characterized by the convolution of the input with the system impulse response.

• Convolution of two functions of a continuous variable is defined as

$$f(x) * h(x) = \int_{-\infty}^{\infty} f(\alpha)h(x - \alpha)d\alpha$$

• In the discrete case

$$f[n] * h[n] = \sum_{m=-\infty}^{\infty} f[m]h[n-m]$$

Linear Systems
• In the 2D discrete case

$$f[n_1, n_2] * h[n_1, n_2] = \sum_{m_1=-\infty}^{\infty} \sum_{m_2=-\infty}^{\infty} f[m_1, m_2] h[n_1 - m_1, n_2 - m_2]$$

$$h[n_1, n_2] \text{ is a linear filter.}$$

















f

f*h





2	2	2	3
2	1	3	3
2	2	1	2
1	3	2	2





81

f

f*h