

Anti-aliasing Prefilter (6B)

-
-

Copyright (c) 2012 Young W. Lim.

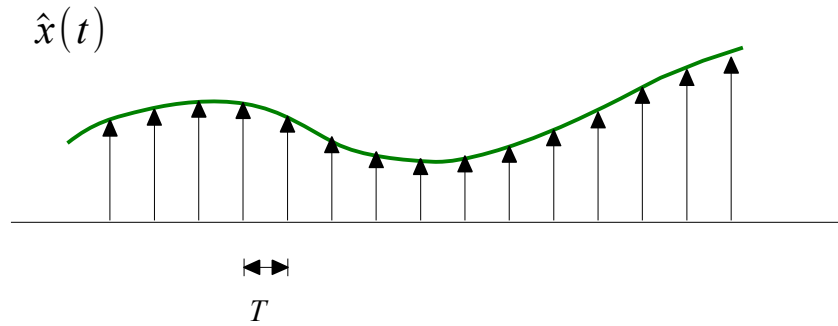
Permission is granted to copy, distribute and/or modify this document under the terms of the GNU Free Documentation License, Version 1.2 or any later version published by the Free Software Foundation; with no Invariant Sections, no Front-Cover Texts, and no Back-Cover Texts. A copy of the license is included in the section entitled "GNU Free Documentation License".

Please send corrections (or suggestions) to youngwlim@hotmail.com.

This document was produced by using OpenOffice and Octave.

Sampler

Ideal Sampling

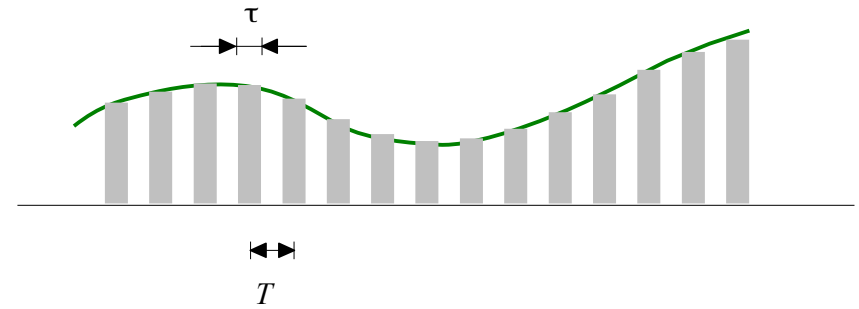


$$\hat{x}(t) = \sum_{n=-\infty}^{+\infty} x(nT) \delta(t-nT)$$

↓ CTFT

$$\hat{X}(f) = \int_{-\infty}^{+\infty} \hat{x}(t) e^{-j2\pi ft} dt$$

Practical Sampling

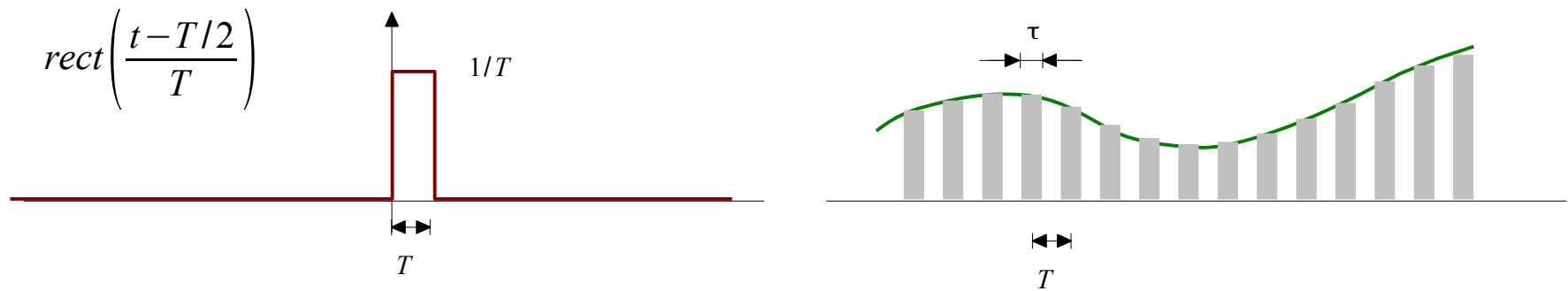


$$\hat{x}(t) \approx \sum_{n=-\infty}^{+\infty} x(nT) p(t-nT)$$

↓ CTFT

?

Zero Order Hold (ZOH)



$$x_{ZOH}(t) = \sum_{n=-\infty}^{+\infty} x[n] \cdot \text{rect}\left(\frac{t - T/2 - nT}{T}\right)$$

Square Wave CTFS (1)

Continuous Time Fourier Series

$$C_k = \frac{1}{T} \int_0^T x(t) e^{-jk\omega_0 t} dt \quad \longleftrightarrow \quad x(t) = \sum_{n=0}^{\infty} C_k e^{+jk\omega_0 t}$$

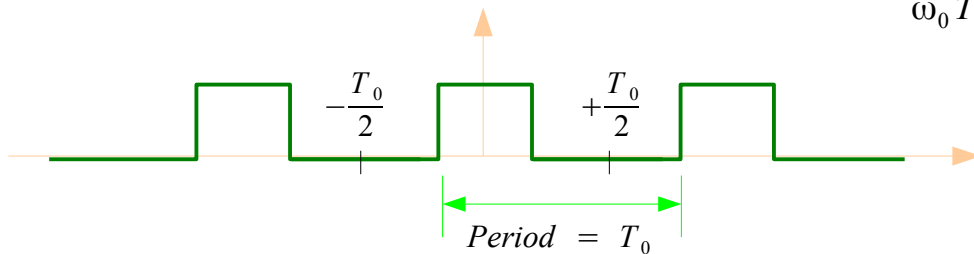
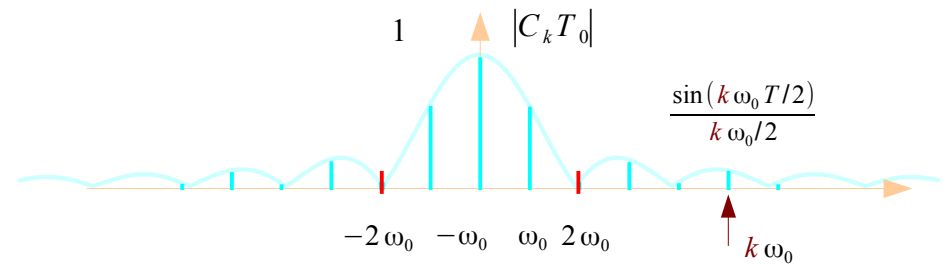
$$C_k = \frac{1}{T_0} \int_{-T_0/2}^{+T_0/2} x_{T_0}(t) e^{-jk\omega_0 t} dt$$

$$C_k T_0 = \int_{-T_0/2}^{+T_0/2} x_{T_0}(t) e^{-jk\omega_0 t} dt$$

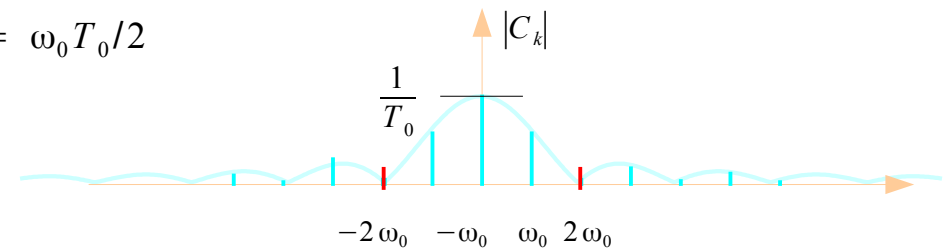
$$= \int_{-T_0/2}^{+T_0/2} e^{-jk\omega_0 t} dt = \left[\frac{-1}{jk\omega_0} e^{-jk\omega_0 t} \right]_{-T_0/2}^{+T_0/2}$$

$$= \frac{e^{-jk\omega_0 T_0/2} - e^{+jk\omega_0 T_0/2}}{jk\omega_0} = \frac{\sin(k\omega_0 T_0/2)}{k\omega_0/2}$$

$$\omega_0 = \frac{2\pi}{T_0} \quad \text{Fundamental Frequency}$$



$$\omega_0 T = \omega_0 T_0/2$$



Square Wave CTFS (2)

$$C_k = \frac{1}{T_0} \cdot \frac{\sin(k \omega_0 T/2)}{k \omega_0/2} = \frac{1}{T_0} \cdot \frac{\sin(T k \omega_0/2)}{k \omega_0/2}$$

$\omega_0 = \frac{2\pi}{T_0}$

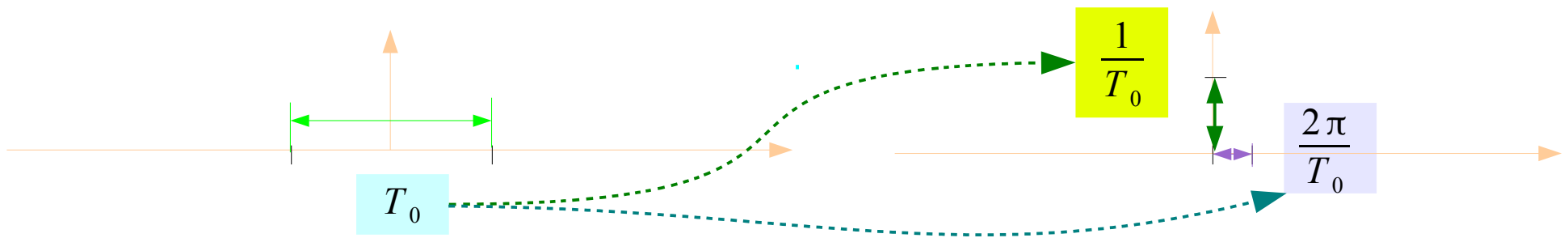
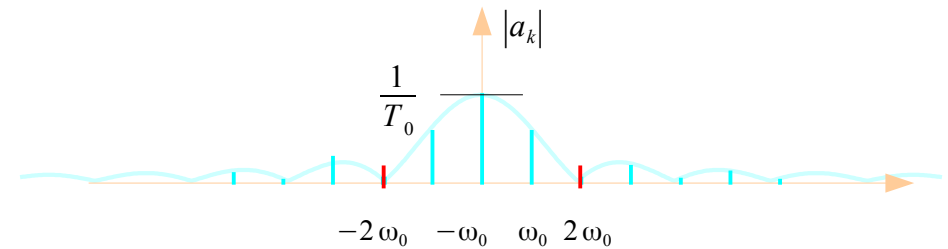
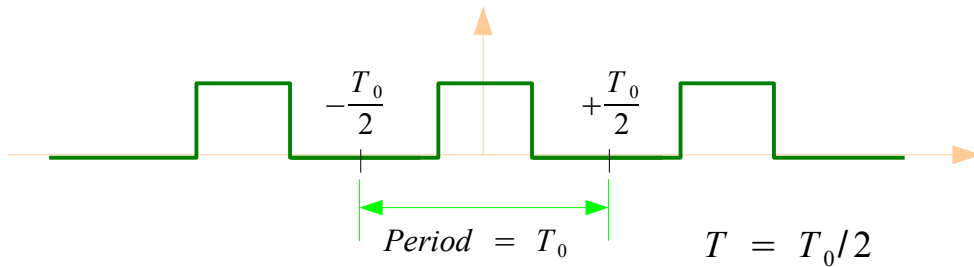
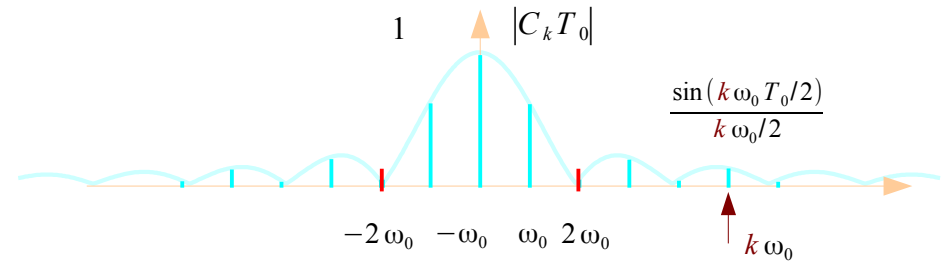
Fundamental Frequency

$$\sin(k \omega_0 T/2) = 0 \quad \Rightarrow \quad \sin(k \omega_0 T_0/2/2) = 0$$

$$\quad \quad \quad \Rightarrow \quad \sin(k \pi/2) = 0$$

$$C_k = 0 \quad k = \pm 2, \pm 4, \pm 6, \dots$$

$$\quad \quad \quad \Rightarrow \quad \omega_0 = \pm 2\omega_0, \pm 4\omega_0, \pm 6\omega_0, \dots$$

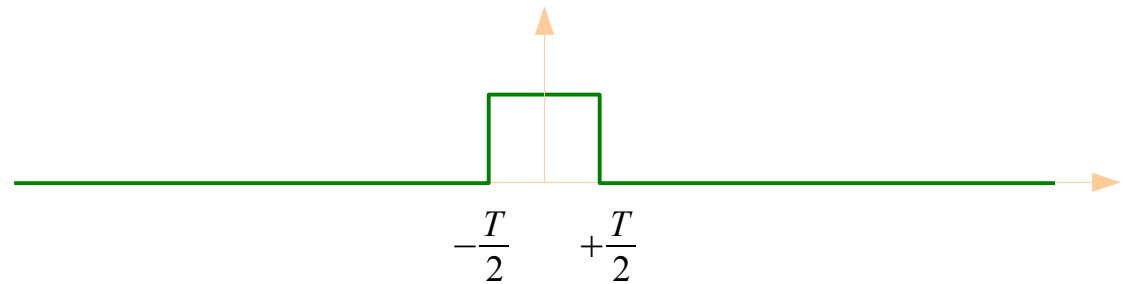


CTFT and CTFS

Continuous Time Fourier Transform

Aperiodic Continuous Time Signal

$$X(j\omega) = \int_{-\infty}^{+\infty} x(t) e^{-j\omega t} dt \quad \longleftrightarrow \quad x(t) = \frac{1}{2\pi} \int_{-\infty}^{+\infty} X(j\omega) e^{+j\omega t} d\omega$$

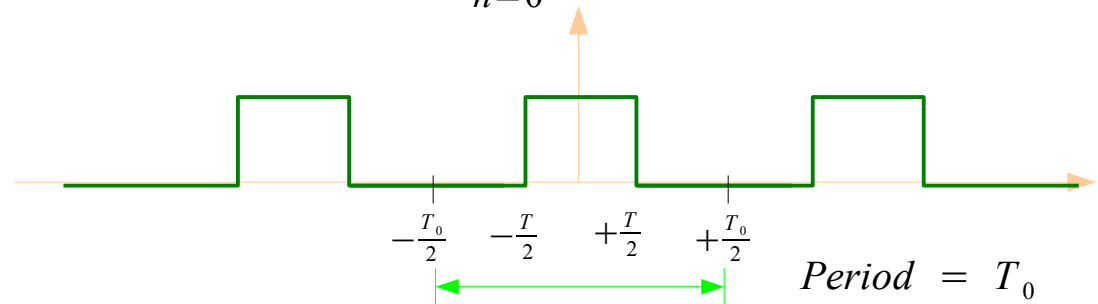


Continuous Time Fourier Series

Periodic Continuous Time Signal

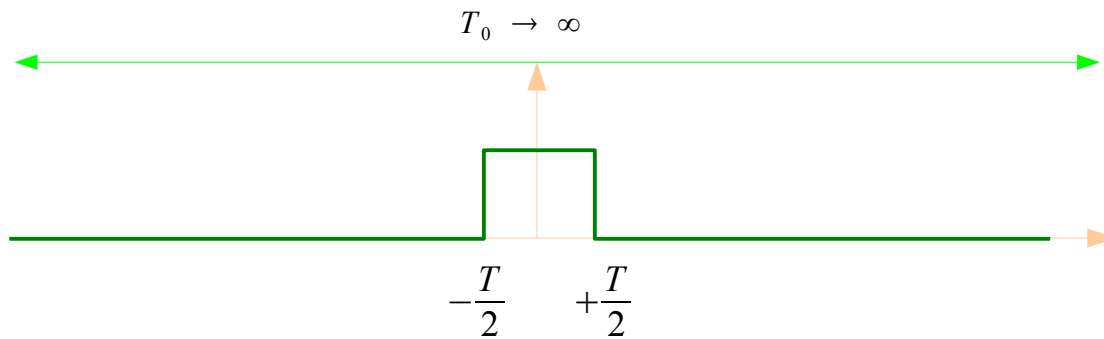
$$C_k = \frac{1}{T} \int_0^T x(t) e^{-jk\omega_0 t} dt \quad \longleftrightarrow \quad x(t) = \sum_{n=-\infty}^{\infty} C_k e^{+jk\omega_0 t}$$

Period = T_0

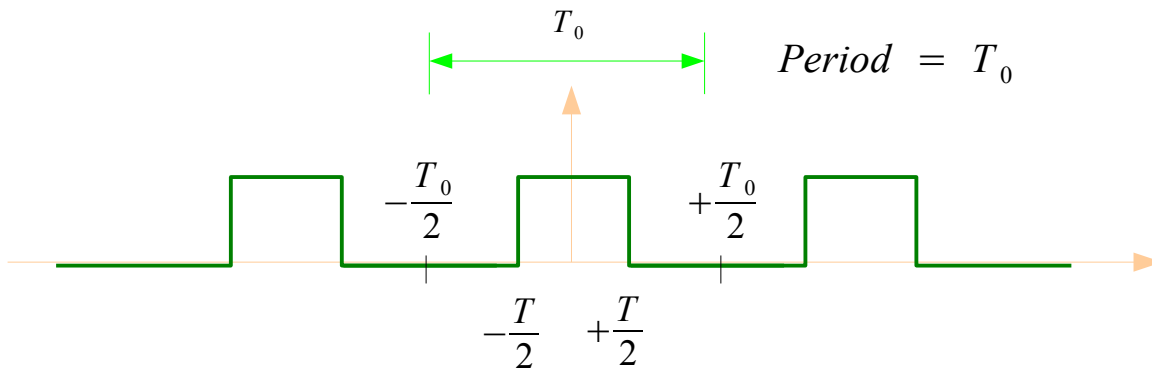


CTFT ← CTFS

Aperiodic Continuous Time Signal Continuous Time Fourier Transform



Periodic Continuous Time Signal Continuous Time Fourier Series



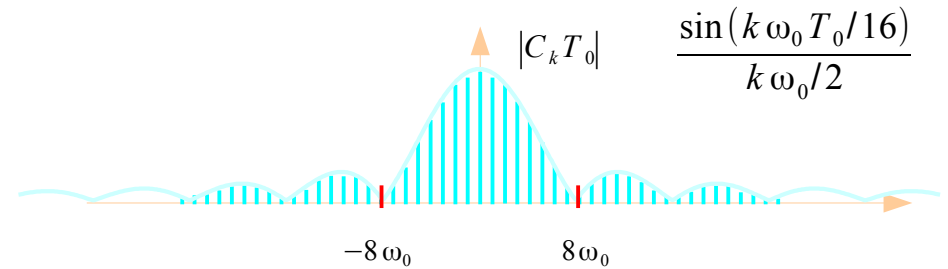
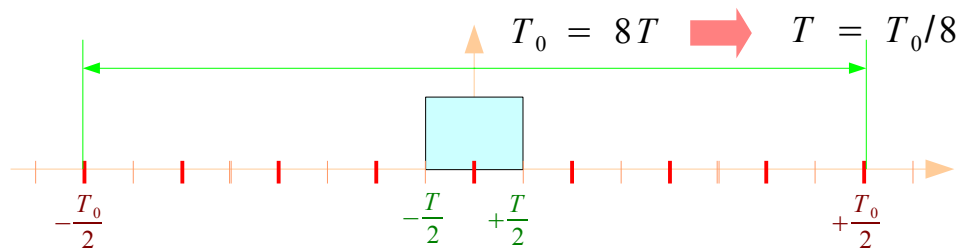
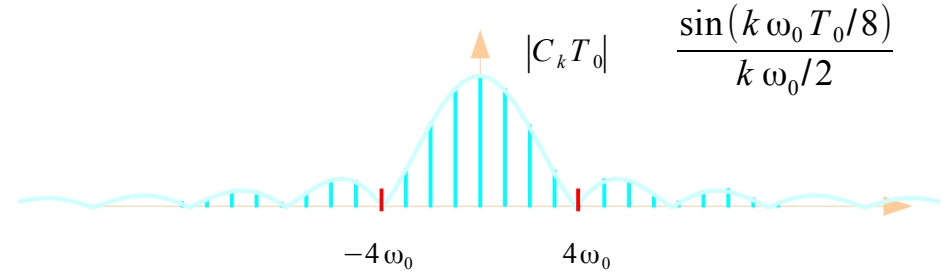
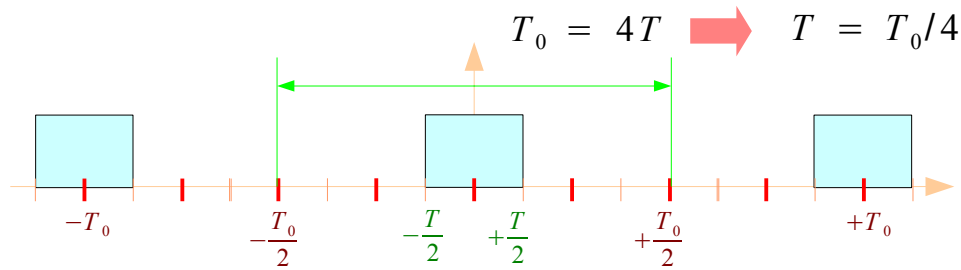
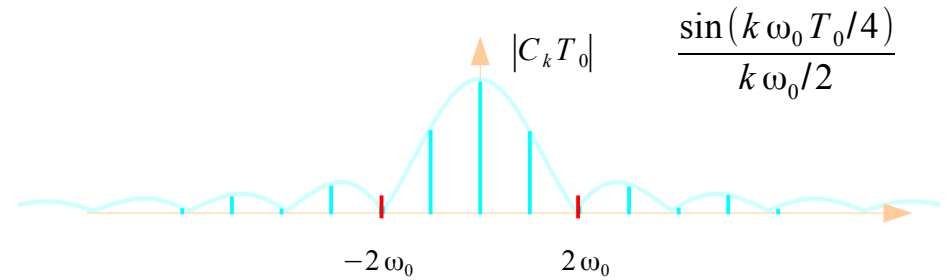
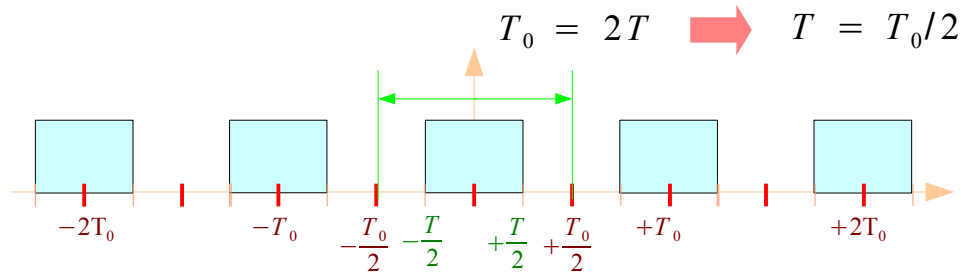
$$x(t)$$

$$\text{As } T_0 \rightarrow \infty, \\ x_{T_0}(t) \rightarrow x(t)$$

$$\omega_0 = \frac{2\pi}{T_0} \rightarrow 0$$

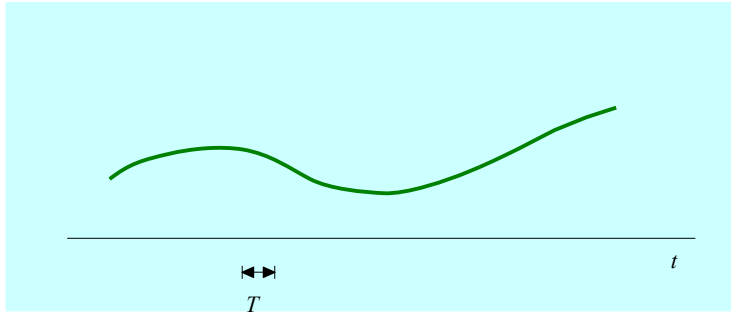
$$x_{T_0}(t) = \sum_{n=-\infty}^{+\infty} x(t - nT_0)$$

CTFT and CTFS as $T_0 \rightarrow \infty$,

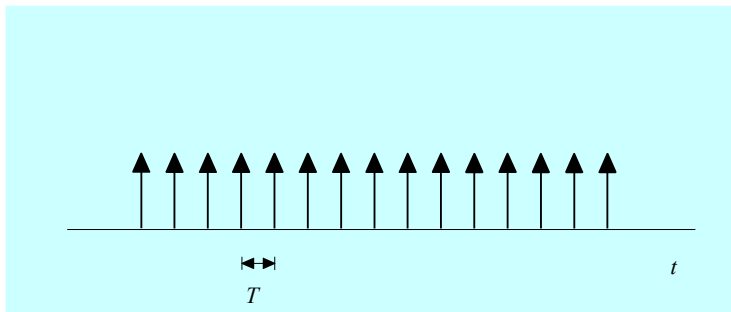


Sampling (1)

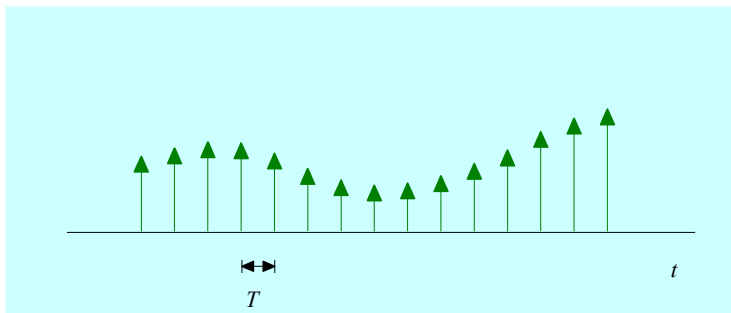
Ideal Sampling



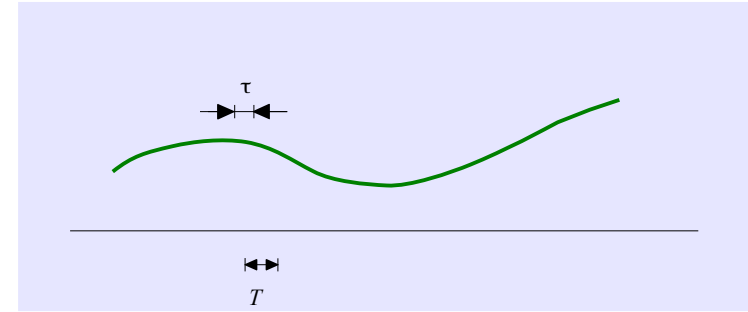
X



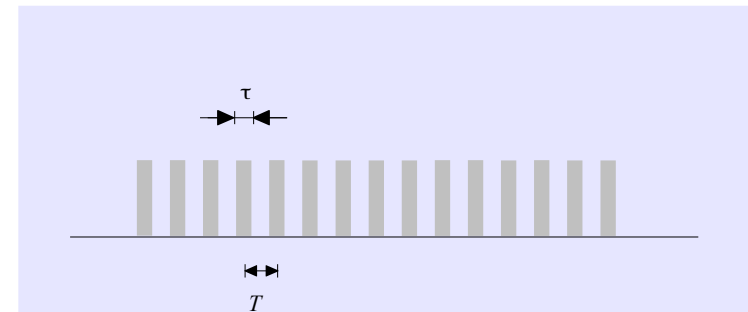
||



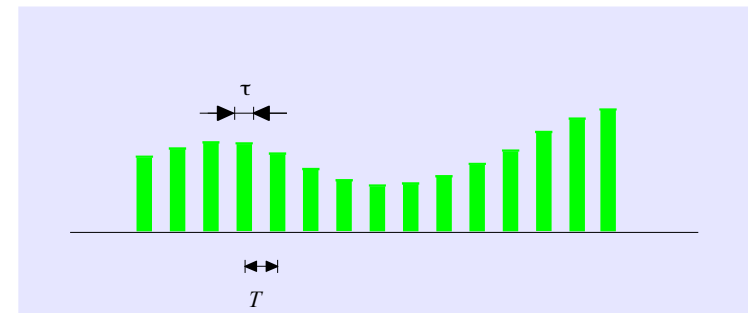
Practical Sampling



X

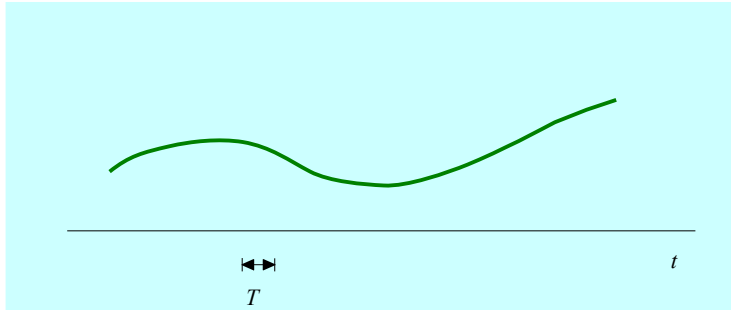


||

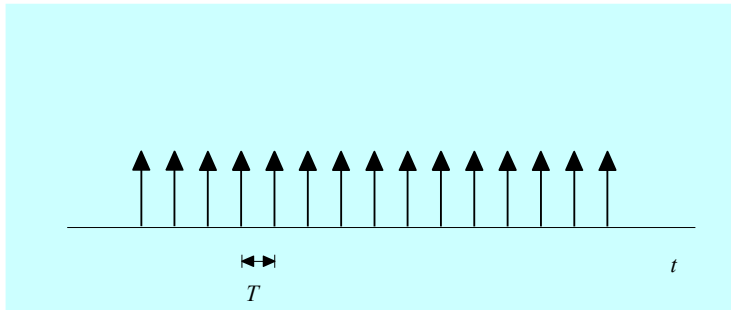


Sampling (2)

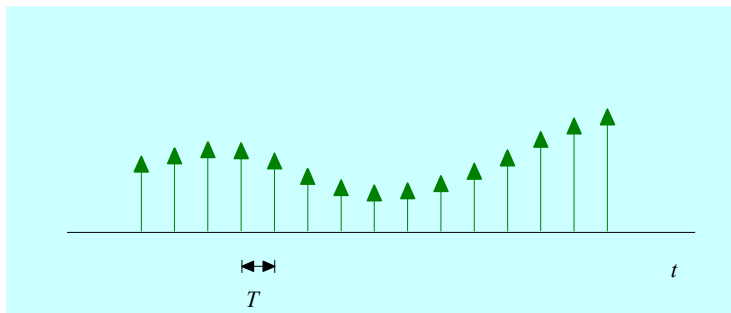
Ideal Sampling



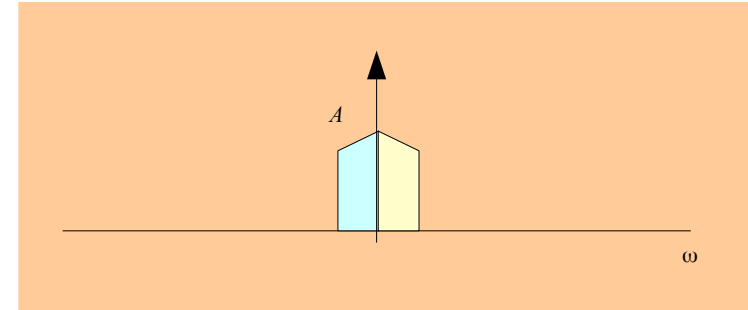
X



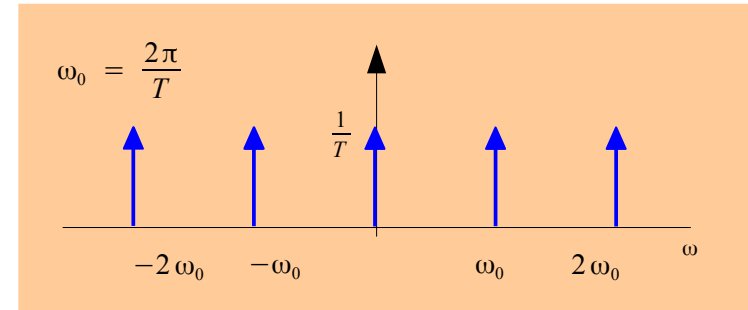
||



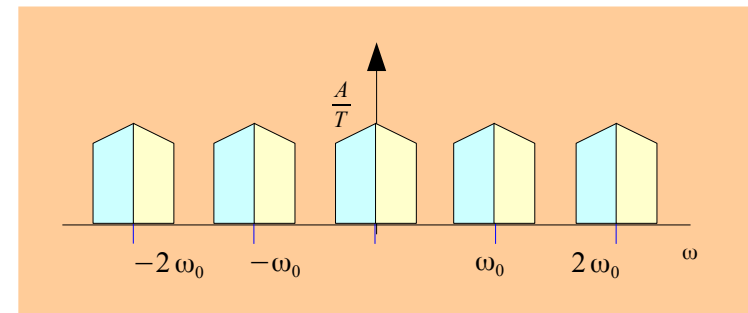
Frequency Domain



*



||



CTFT

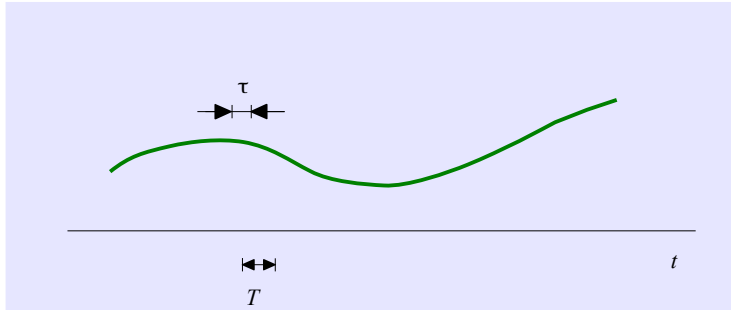
CTFT

CTFT

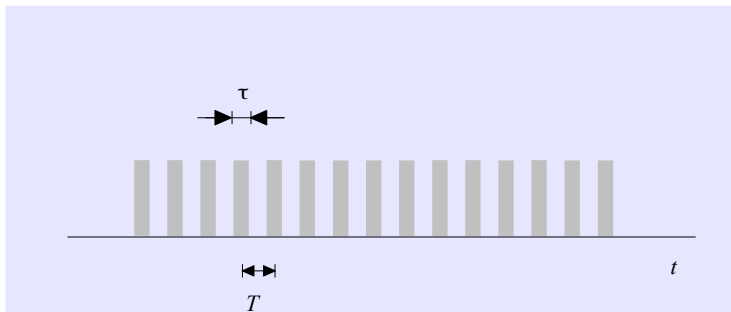


Sampling (3)

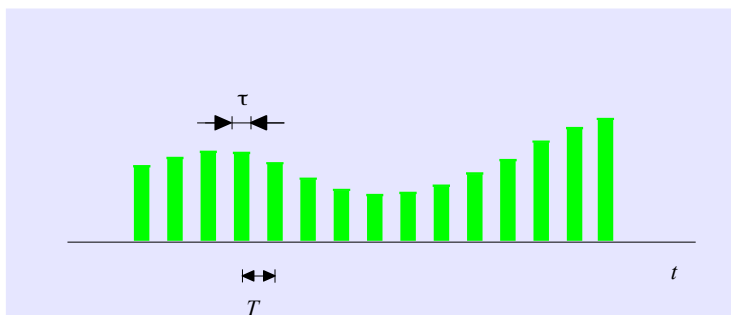
Practical Sampling



X

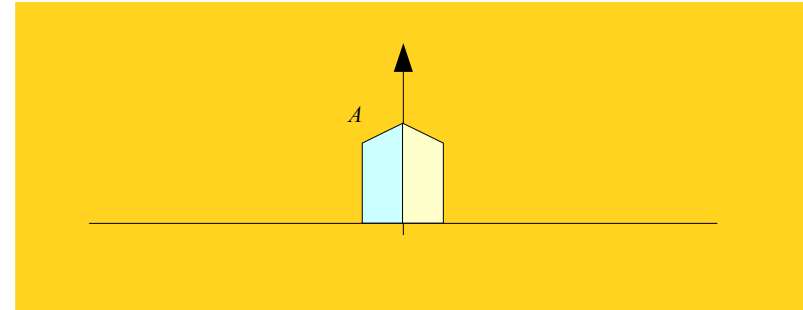


||

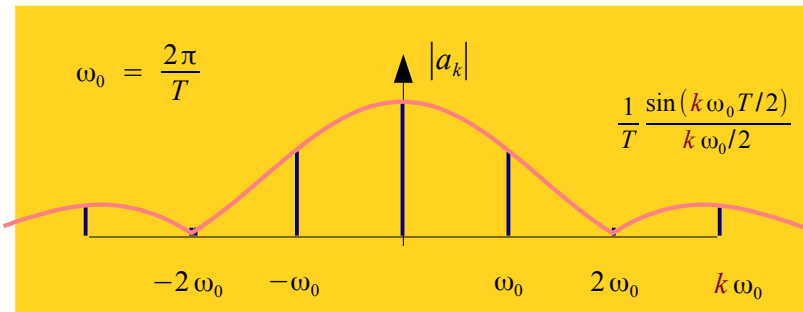


Frequency Domain

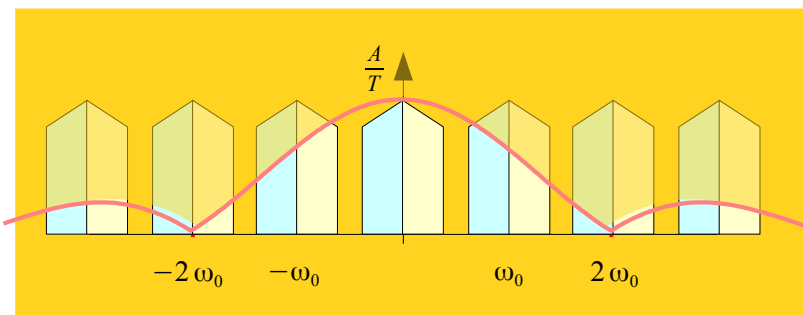
CTFT



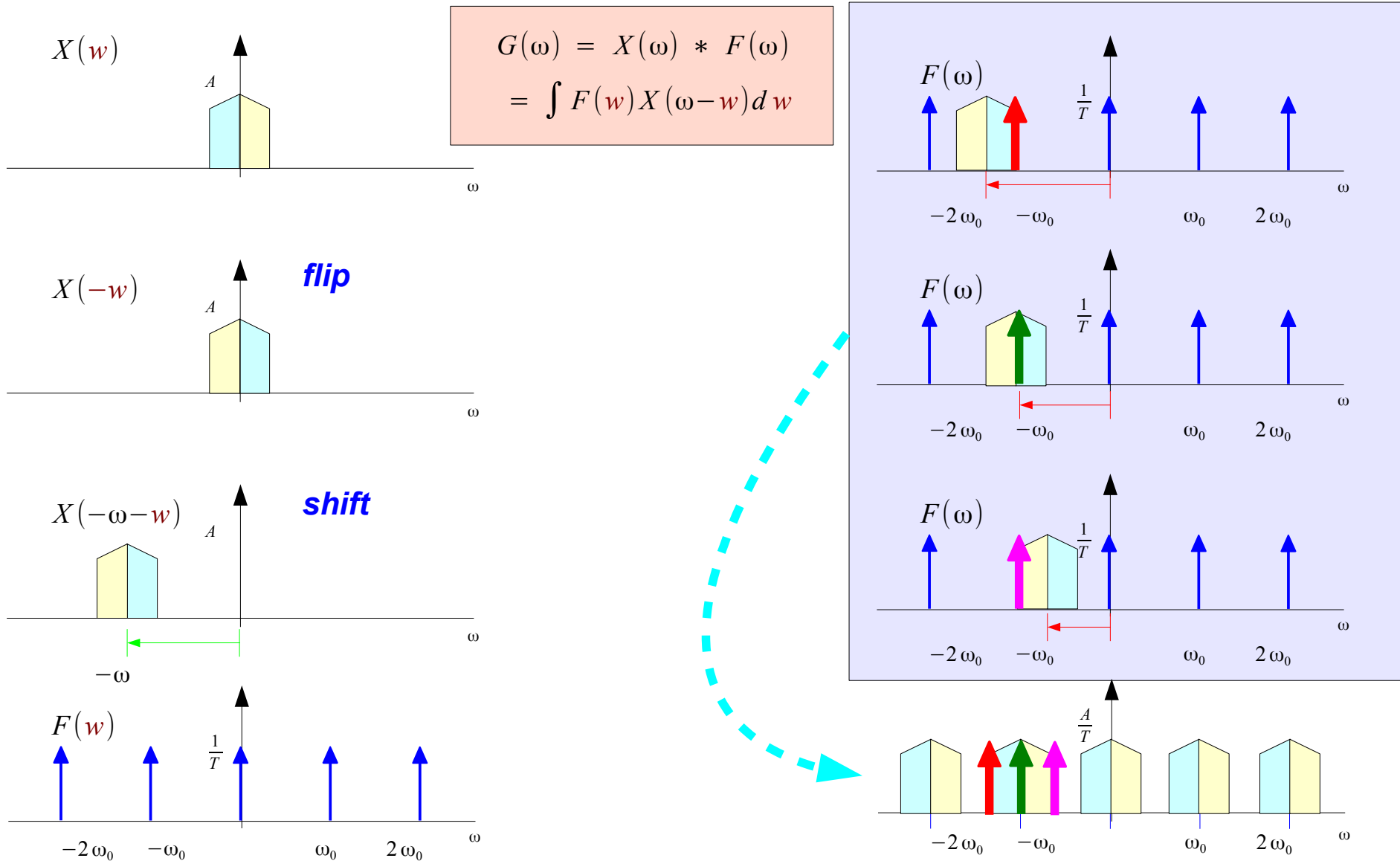
CTFT



CTFT

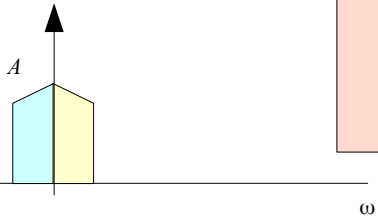


Convolution with Impulse Train



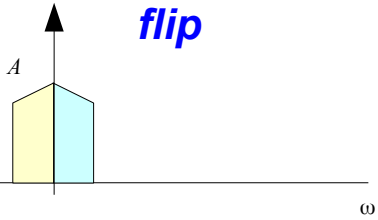
Convolution with Sinc Impulse Train

$X(\omega)$

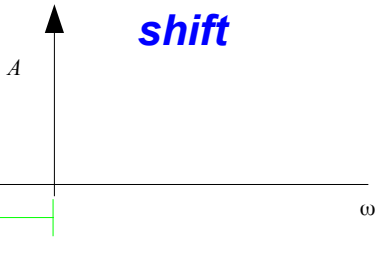


$$G(\omega) = X(\omega) * F(\omega) = \int F(\omega') X(\omega - \omega') d\omega'$$

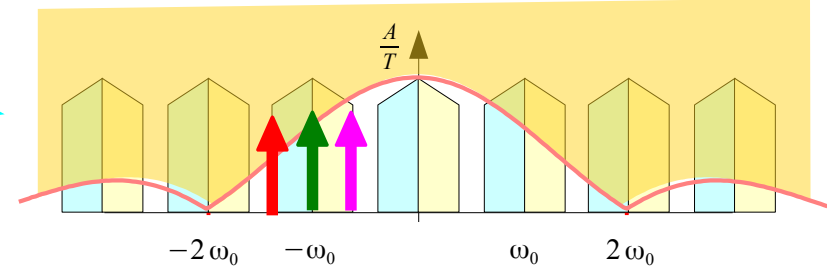
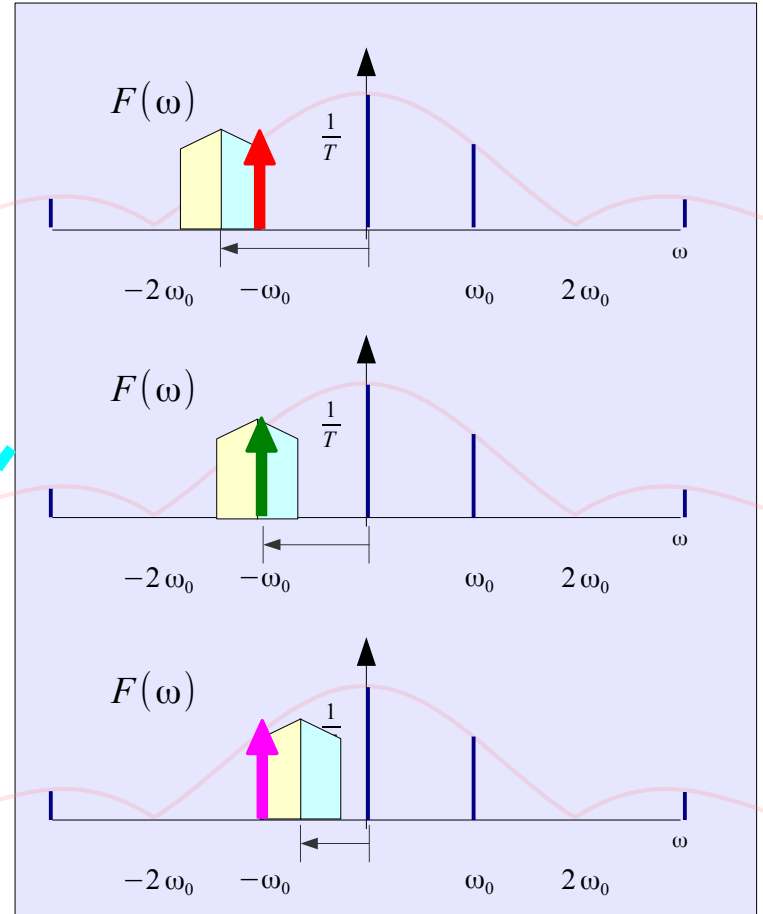
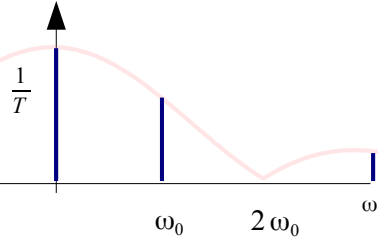
$X(-\omega)$



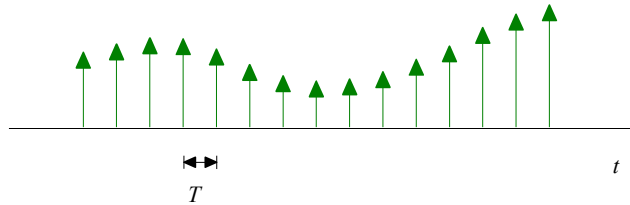
$X(-\omega - \omega')$



$F(\omega)$

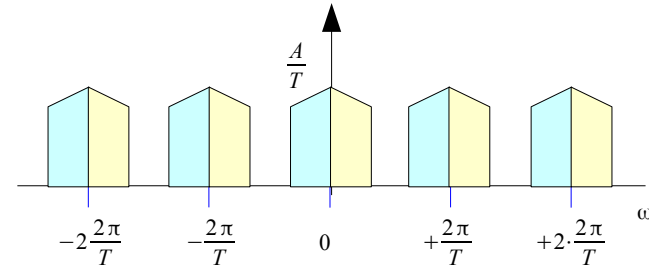


CTFT of Sampled Signal



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

CTFT



$$\begin{aligned} \hat{X}(f) &= \int_{-\infty}^{+\infty} \hat{x}(t) e^{-j2\pi f t} dt \\ &= \int_{-\infty}^{+\infty} \sum_{n=-\infty}^{+\infty} x(nT) \delta(t-nT) e^{-j2\pi f t} dt \\ &= \sum_{n=-\infty}^{+\infty} x(nT) e^{-j2\pi f T n} \end{aligned}$$

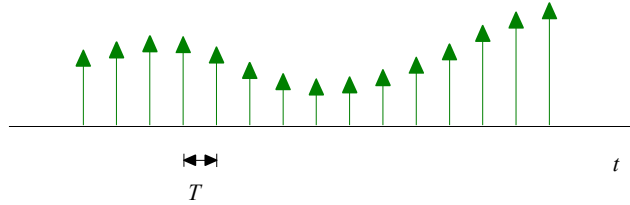
$$\hat{x}(t) = \sum_{n=-\infty}^{+\infty} x(nT) \delta(t-nT)$$

CTFT



$$\hat{X}(f) = \sum_{n=-\infty}^{+\infty} x(nT) e^{-j2\pi f T n}$$

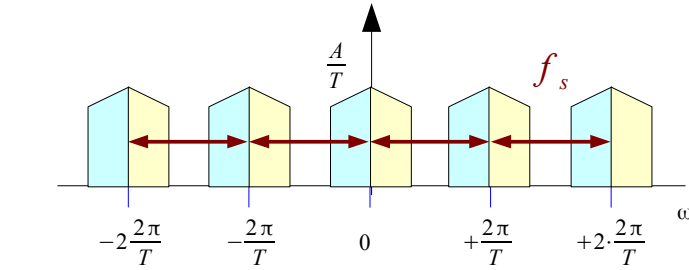
Periodicity in Frequency



$$f_s = \frac{1}{T} \quad 2\pi f_s = \frac{2\pi}{T} = \omega_0$$

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

CTFT



$$2\pi f = \omega$$

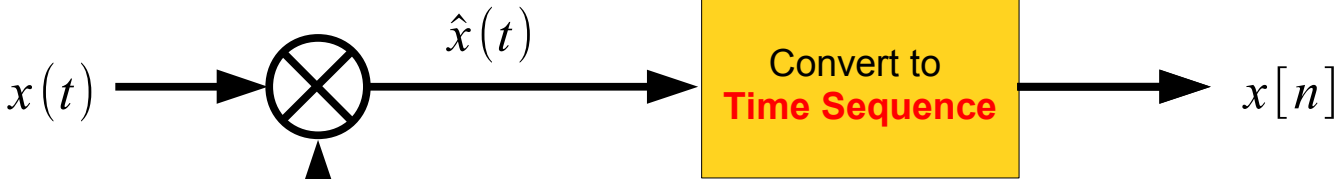
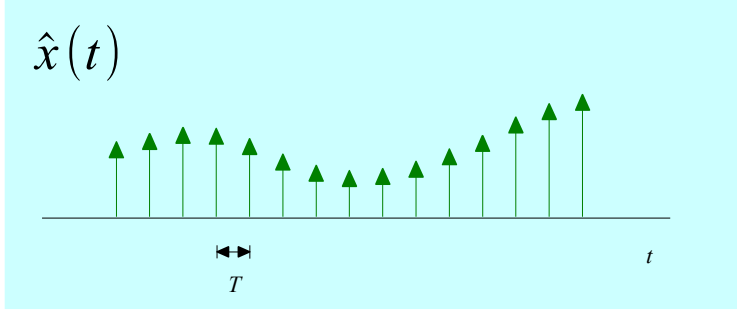
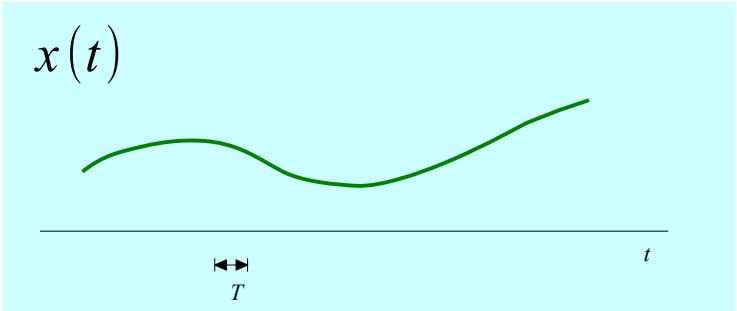
$$\hat{X}(f) = \sum_{n=-\infty}^{+\infty} x(nT) e^{-j2\pi f T n}$$

$$e^{-j2\pi(f+f_s)Tn} = e^{-j2\pi(f)Tn} \quad \leftarrow f_s T = 1$$

Period = Sampling Frequency f_s

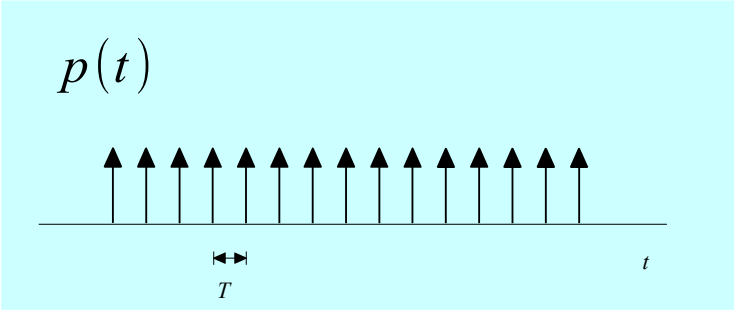
$$\hat{X}(f) = \hat{X}(f + f_s)$$

Time Sequence

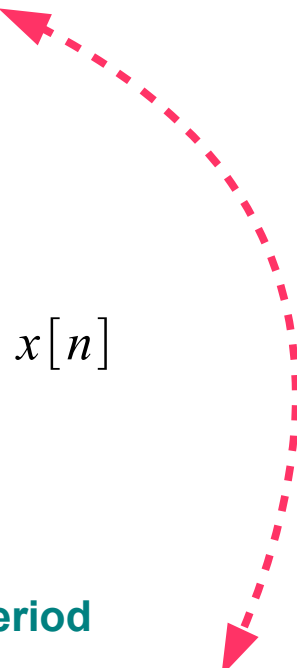
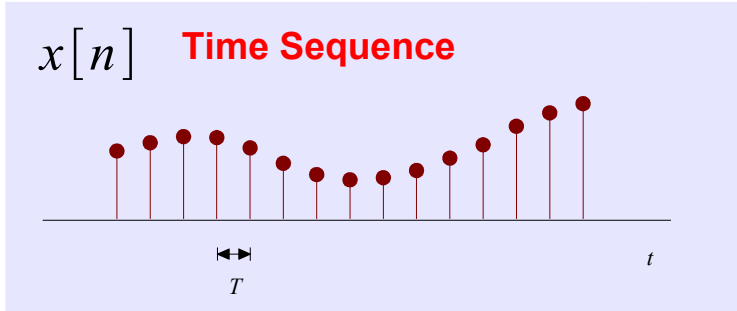


Ideal Sampling

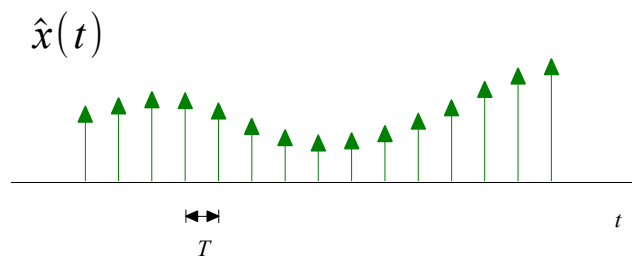
$$p(t) = \sum_{n=-\infty}^{+\infty} \delta(t - nT)$$



T Sampling Period

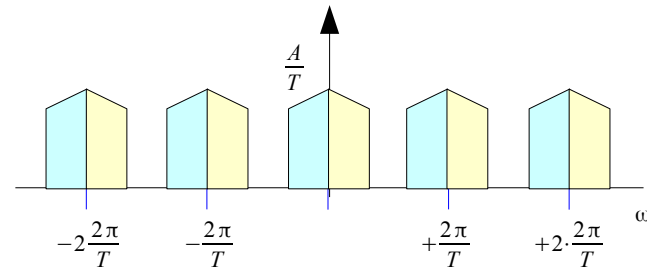


DTFT of a Time Sequence

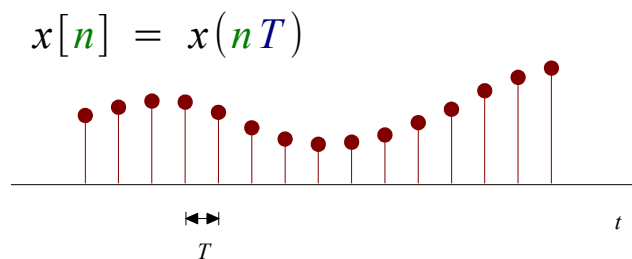


$$\hat{x}(t) = \sum_{n=-\infty}^{+\infty} x(nT) \delta(t-nT)$$

CTFT

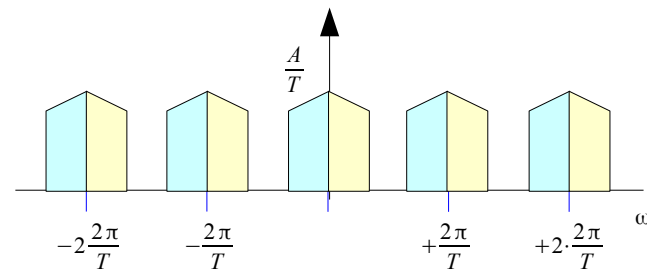


$$\hat{X}(f) = \sum_{n=-\infty}^{+\infty} x(nT) e^{-j2\pi fTn}$$



$$x[n], \text{ Sampling Period } T$$

DTFT

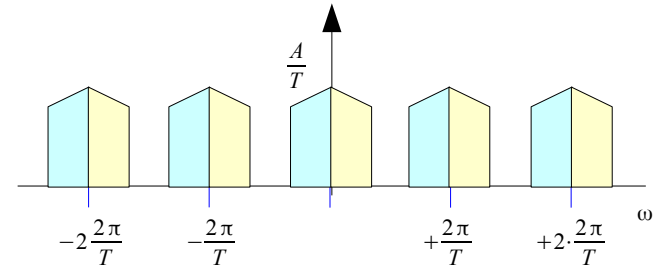
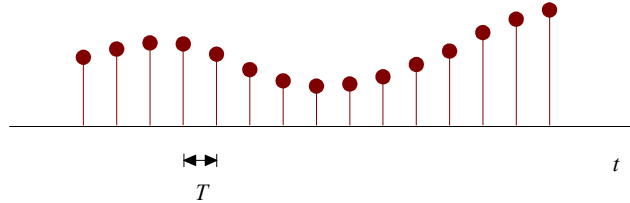


$$X(f) = \sum_{n=-\infty}^{+\infty} x[n] e^{-j2\pi fTn}$$

Here, $X(f)$ does not denote the CTFT of $x(t)$

Discrete Time Fourier Transform (1)

$$x[n] = x(nT)$$



$$x[n], \text{ Sampling Period } T$$

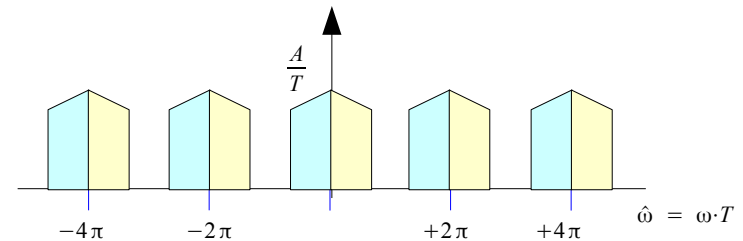
DTFT



$$X(f) = \sum_{n=-\infty}^{+\infty} x[n] e^{-j2\pi f T n}$$

Normalized Angular Frequency

$$2\pi f T = \frac{2\pi f}{1/T} = 2\pi \frac{f}{f_s} = \hat{\omega}$$



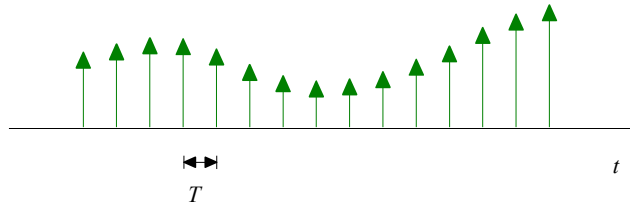
$$x[n], \text{ Sampling Period } T$$

DTFT



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

Discrete Time Fourier Transform (2)



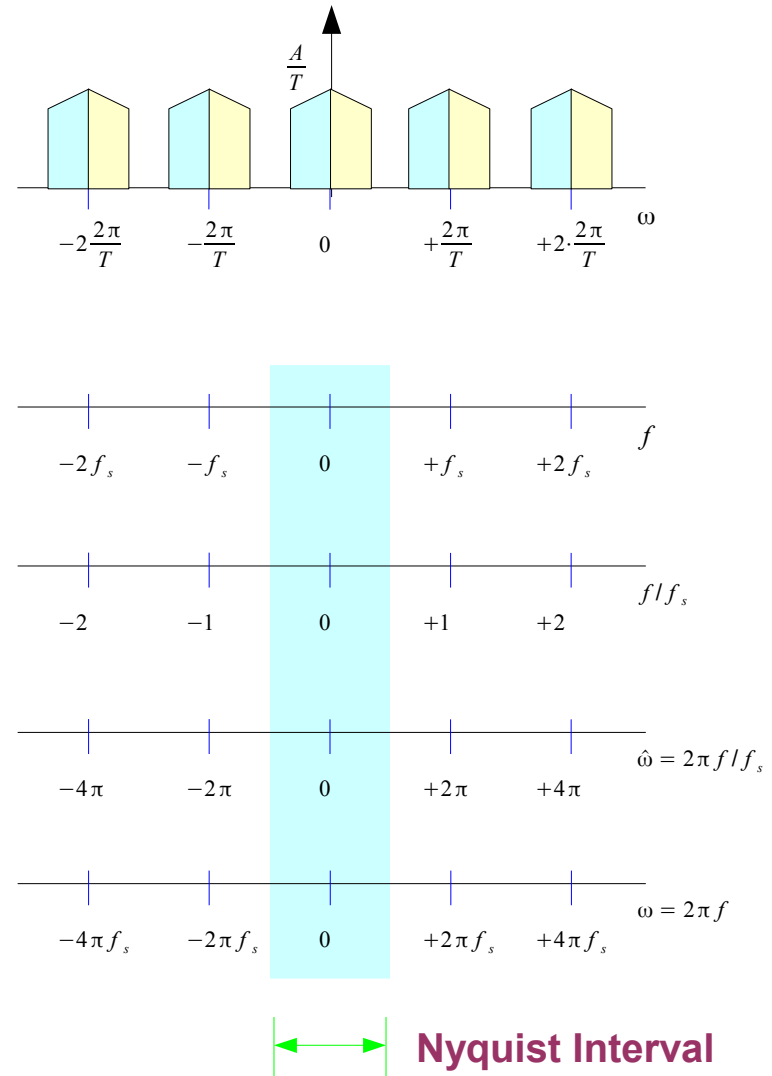
$$f_s = \frac{1}{T} \quad 2\pi f_s = \frac{2\pi}{T} = \omega_0$$

$$X(f) = \sum_{n=-\infty}^{+\infty} x[n] e^{-j2\pi f T n}$$

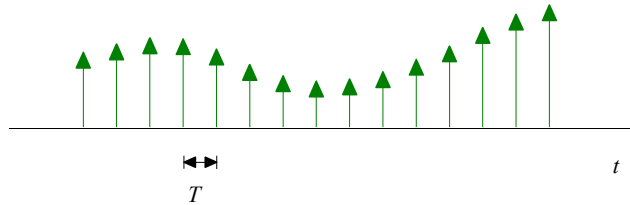
Normalized Angular Frequency

$$2\pi f T = \frac{2\pi f}{1/T} = 2\pi \frac{f}{f_s} = \hat{\omega}$$

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



Discrete Time Fourier Transform (3)



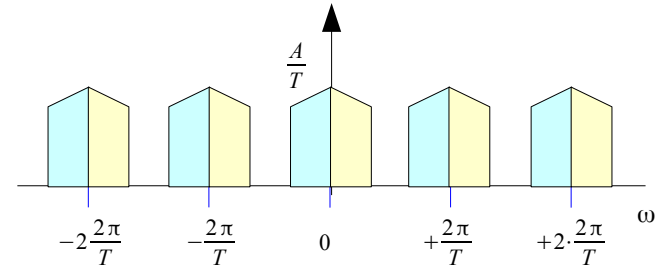
$$f_s = \frac{1}{T} \quad 2\pi f_s = \frac{2\pi}{T} = \omega_0$$

$$X(f) = \sum_{n=-\infty}^{+\infty} x[n] e^{-j2\pi f T n}$$

Normalized Angular Frequency

$$2\pi f T = \frac{2\pi f}{1/T} = 2\pi \frac{f}{f_s} = \hat{\omega}$$

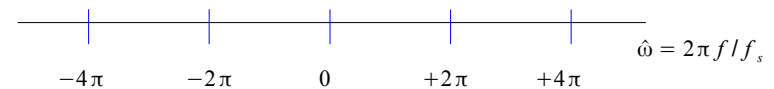
$$X(e^{j\hat{\omega}}) = \sum_{n=-\infty}^{+\infty} x[n] e^{-j\hat{\omega} n}$$



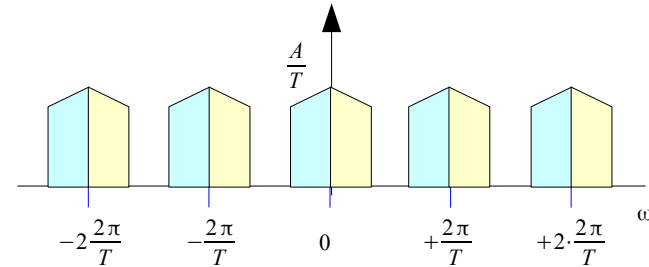
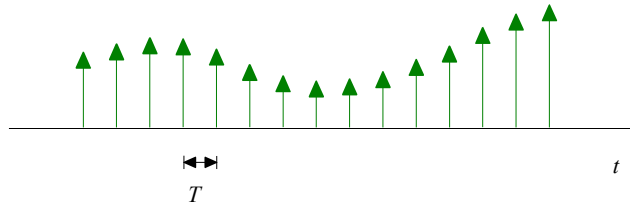
$\hat{X}(f)$ Absolute Frequency



$\hat{X}(e^{j\hat{\omega}})$ Normalized Angular Frequency
unit circle →
emphasize the periodic nature



Fourier Series Interpretation



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

CTFT



$$\hat{X}(f) = \sum_{n=-\infty}^{+\infty} x(nT) e^{-j2\pi fTn}$$

$$x(nT) = \frac{1}{f_s} \int_{+f_s/2}^{-f_s/2} \hat{X}(f) e^{+j2\pi fTn} df$$

CTFS



$$\hat{X}(f) = \sum_{n=-\infty}^{+\infty} x(nT) e^{-j2\pi fTn}$$

$$= \int_{-\pi}^{+\pi} \hat{X}(\omega) e^{+j\omega n} \frac{d\omega}{2\pi}$$

$$\omega = 2\pi f / f_s \quad \frac{df}{f_s} = \frac{d\omega}{2\pi}$$

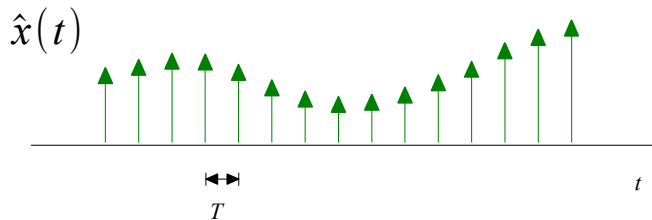
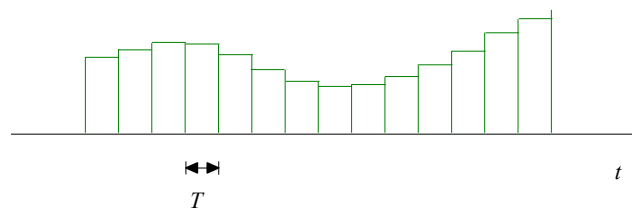
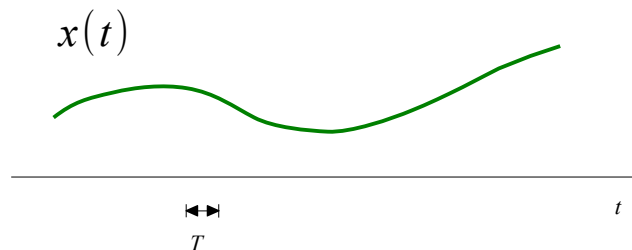
Fourier Series Coefficients $x(nT)$

$\hat{X}(f)$ **Continuous Periodic Function**

View as a Fourier Series Expansion

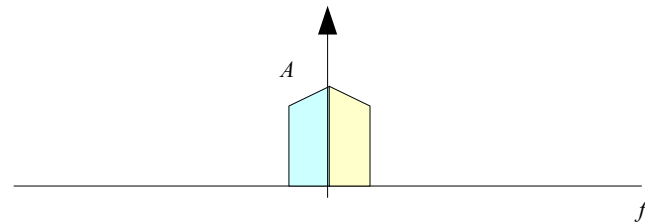
Numerical Approximation

$$X(f) = \lim_{T \rightarrow 0} T \hat{X}(f)$$



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

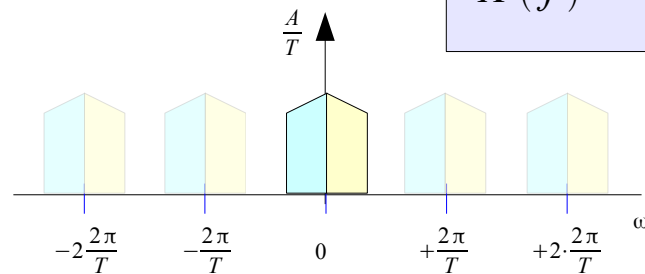
CTFT



$$X(f) = \int_{-\infty}^{+\infty} x(t) e^{+j2\pi f t} dt$$

$$\approx \sum_{n=-\infty}^{+\infty} x(nT) e^{-j2\pi f T n} \cdot T$$

$$X(f) \approx T \hat{X}(f)$$



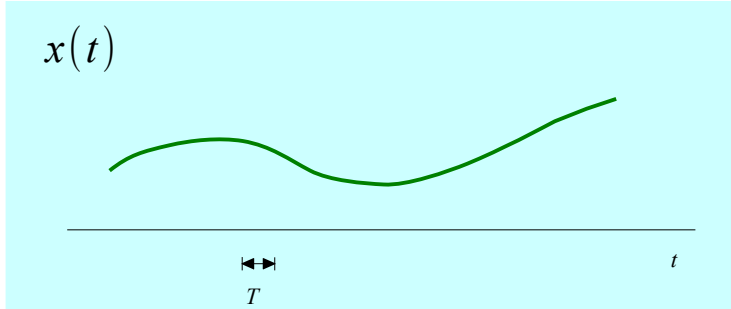
CTFT



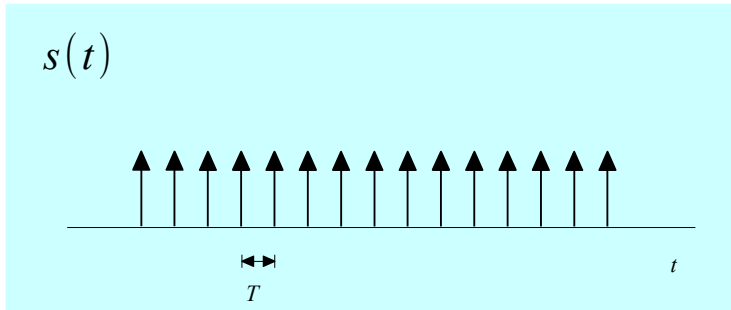
$$\hat{X}(f) = \sum_{n=-\infty}^{+\infty} x(nT) e^{-j2\pi f T n}$$

Spectrum Replication (1)

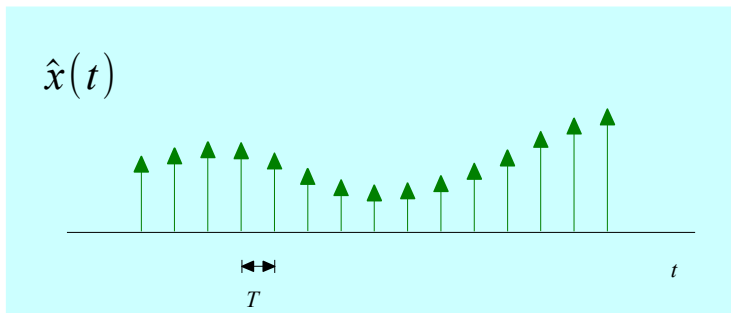
Ideal Sampling



X



||



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

$$\begin{aligned} s(t) &= \sum_{n=-\infty}^{+\infty} \delta(t-nT) \\ &= \frac{1}{T} \sum_{m=-\infty}^{+\infty} e^{+j2\pi m f_s t} \end{aligned}$$

$$\hat{x}(t) = \frac{1}{T} \sum_{n=-\infty}^{+\infty} x(t) e^{+j2\pi m f_s t}$$

Shift Property



$$\hat{X}(f) = \frac{1}{T} \sum_{n=-\infty}^{+\infty} X(f - m f_s)$$

Spectrum Replication (2)

$$S(f) = \frac{1}{T} \sum_{m=-\infty}^{+\infty} \delta(f - m f_s)$$

Convolution in Frequency

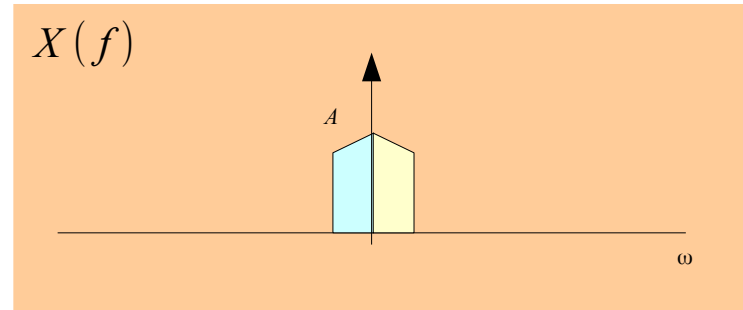
$$\hat{X}(f) = X(f) * S(f)$$

$$= \int_{-\infty}^{+\infty} X(f - f') S(f') d f'$$

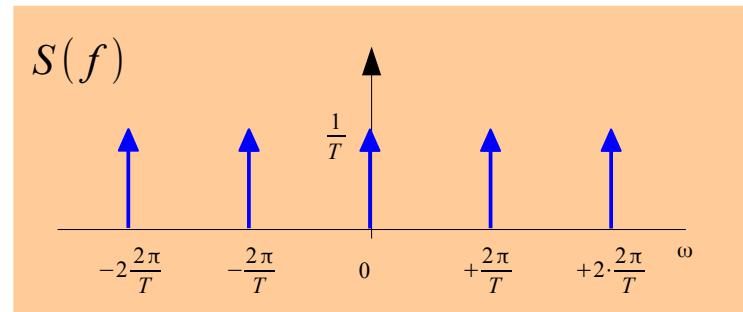
$$= \frac{1}{T} \sum_{m=-\infty}^{+\infty} \int_{-\infty}^{+\infty} X(f - f') \delta(f' - m f_s) d f'$$

$$\hat{X}(f) = \frac{1}{T} \sum_{n=-\infty}^{+\infty} X(f - m f_s)$$

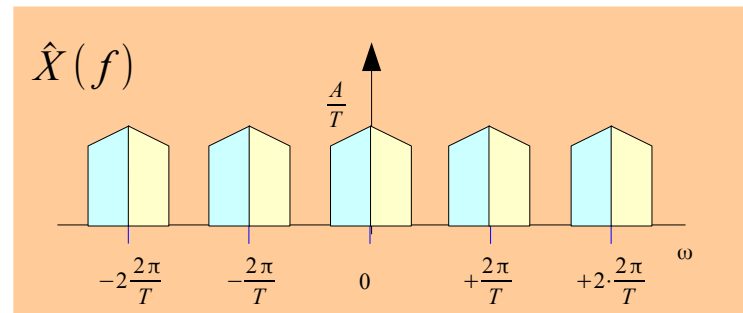
Frequency Domain

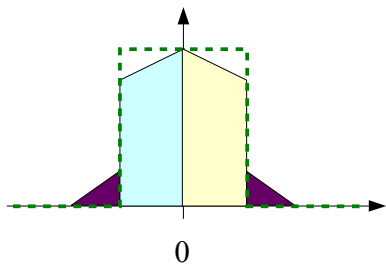
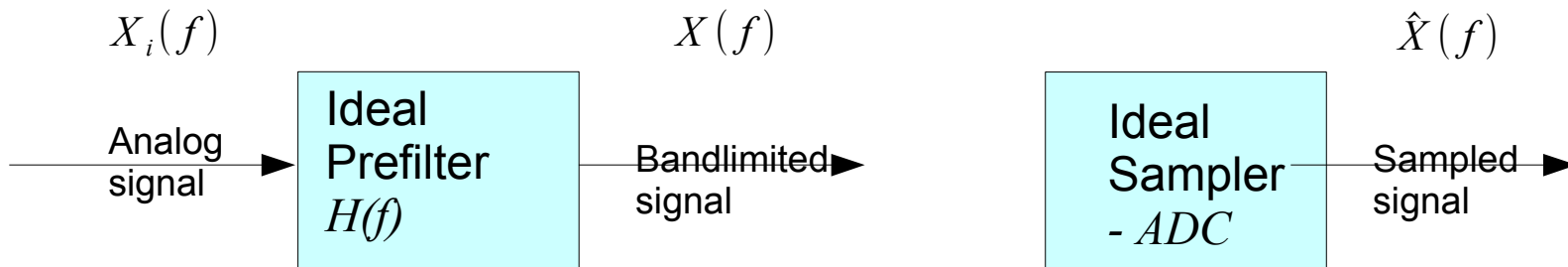


*

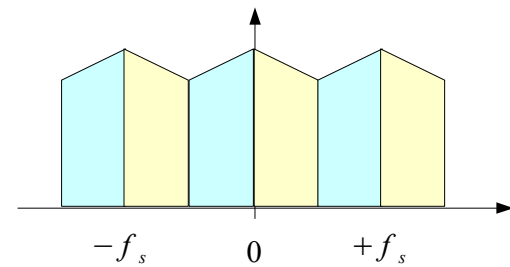
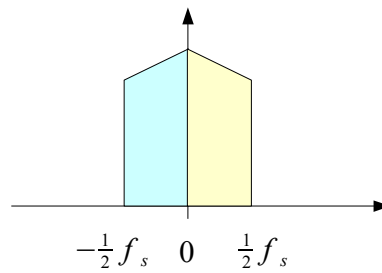


||





$\frac{2}{4}f_s$ $\frac{3}{4}f_s$ f_s



References

- [1] <http://en.wikipedia.org/>
- [2] J.H. McClellan, et al., Signal Processing First, Pearson Prentice Hall, 2003
- [3] A "graphical interpretation" of the DFT and FFT, by Steve Mann
- [4] R. G. Lyons, Understanding Digital Signal Processing, 1997
- [5] AVR121: Enhancing ADC resolution by oversampling
- [6] S.J. Orfanidis, Introduction to Signal Processing
www.ece.rutgers.edu/~orfanidi/intro2sp