ELEN E4810: Digital Signal Processing

Topic 5: Transform-Domain Systems

1. Frequency Response (FR)
2. Transfer Function (TF)
3. Phase Delay and Group Delay

1. Frequency Response (FR)

- Fourier analysis expresses any signal as the sum of sinusoids
  e.g. IDTFT: $x[n] = \frac{1}{2\pi}\int_{-\pi}^{\pi} X(e^{j\omega})e^{j\omega n}d\omega$
- Sinusoids are the *eigenfunctions* of LSI systems (only scaled, not ‘changed’)
- Knowing the scaling for every sinusoid fully describes system behavior

→ **frequency response**

describes how a system affects each pure frequency

Sinusoids as Eigenfunctions

- IR $h[n]$ completely describes LSI system:

$$x[n] \longrightarrow \boxed{h[n]} \longrightarrow y[n] = x[n] \circledast h[n] = \sum_{\forall m} h[m]x[n-m]$$

- Complex sinusoid input i.e. $x[n] = e^{j\omega_0 n}$

$$\Rightarrow y[n] = \sum_m h[m]e^{j\omega_0(n-m)}$$

$$= \sum_m \underline{h[m]e^{-j\omega_0 m}} \cdot \underline{e^{j\omega_0 n}}$$

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

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

$$\Rightarrow y[n] = H(e^{j\omega_0}) \cdot x[n] = |H(e^{j\omega_0})| \cdot e^{j(\omega_0 n + \theta(\omega_0))}$$

- Output is sinusoid scaled by FT at ω_0

System Response from $H(e^{j\omega})$

- If $x[n]$ is a complex sinusoid at ω_0

  then the output of a system with IR $h[n]$ is the same sinusoid scaled by $|H(e^{j\omega_0})|$

  and phase-shifted by $\arg\{H(e^{j\omega_0})\} = \theta(\omega_0)$

  where $H(e^{j\omega}) = \mathrm{DTFT}\{h[n]\}$

(Any signal can be expressed as sines...)

- $|H(e^{j\omega})|$ “magnitude response” → gain
- $\arg\{H(e^{j\omega})\}$ “phase resp.” → phase shift

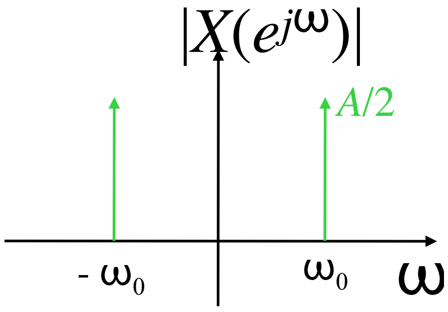
Real Sinusoids

- In practice signals are real e.g.

$$x[n] = A\cos(\omega_0 n + \phi)$$

$$= \frac{A}{2}\left(e^{j(\omega_0 n+\phi)} + e^{-j(\omega_0 n+\phi)}\right)$$

$$= \frac{A}{2}e^{j\phi}e^{j\omega_0 n} + \frac{A}{2}e^{-j\phi}e^{-j\omega_0 n}$$



$$\Rightarrow y[n] = \frac{A}{2}e^{j\phi}H(e^{j\omega_0})e^{j\omega_0 n} + \frac{A}{2}e^{-j\phi}H(e^{-j\omega_0})e^{-j\omega_0 n}$$

- Real $h[n] \Rightarrow H(e^{-j\omega}) = H^*(e^{j\omega}) = |H(e^{j\omega})|e^{-j\theta(\omega)}$

$$\Rightarrow y[n] = A|H(e^{j\omega_0})|\cos\left(\omega_0 n + \phi + \theta(\omega_0)\right)$$

Real Sinusoids

$$A\cos(\omega_0 n + \phi) \longrightarrow \boxed{h[n]} \longrightarrow A|H(e^{j\omega_0})|\cos\left(\omega_0 n + \phi + \theta(\omega_0)\right)$$

- A real sinusoid of frequency ω_0 passed through an LSI system with a real impulse response $h[n]$ has its gain modified by $|H(e^{j\omega_0})|$ and its phase shifted by $\theta(\omega_0)$.

Transient / Steady State

- Most signals start at a finite time, e.g. $x[n] = e^{j\omega_0 n}\mu[n]$ What is the effect?

$$\begin{aligned} y[n] &= h[n] \circledast x[n] = \sum_{m=-\infty}^{n} h[m]e^{j\omega_0(n-m)} \\ &= \sum_{m=-\infty}^{\infty} h[m]e^{j\omega_0(n-m)} - \sum_{m=n+1}^{\infty} h[m]e^{j\omega_0(n-m)} \\ &= \underline{H(e^{j\omega_0})e^{j\omega_0 n}} - \underline{\left(\sum_{m=n+1}^{\infty} h[m]e^{-j\omega_0 m}\right)e^{j\omega_0 n}} \end{aligned}$$

Steady state

- same as with pure sine input

Transient response

- consequence of gating

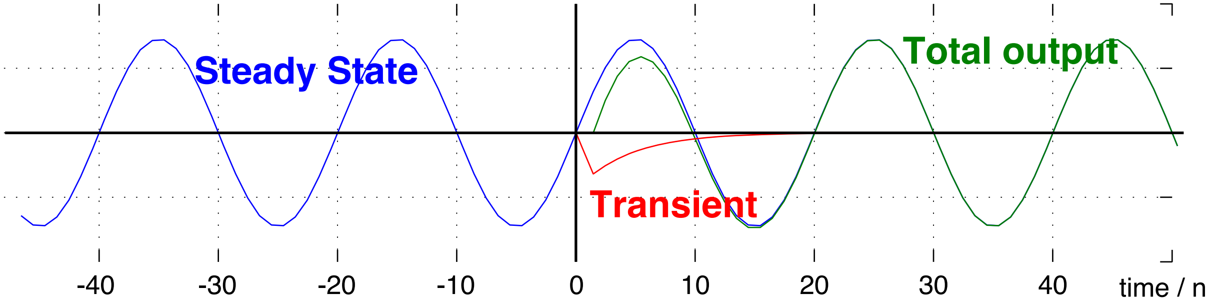
Transient / Steady State

- $x[n] = e^{j\omega_0 n}\mu[n]$

$$\Rightarrow y[n] = \quad H(e^{j\omega_0})e^{j\omega_0 n} - \underbrace{\left(\textstyle\sum_{m=n+1}^{\infty} h[m]e^{-j\omega_0 m}\right)e^{j\omega_0 n}}_{\text{transient}}$$

transient

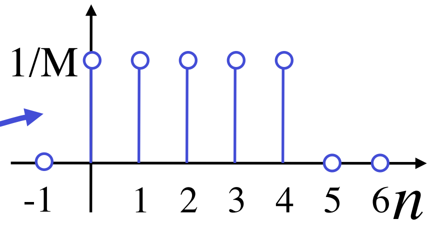
- FT of IR $h[n]$'s *tail* from time n onwards
- zero for FIR $h[n]$ for $n \geq N$
- tends to zero with large n for any 'stable' IR



FR example

- MA filter $y[n] = \frac{1}{M}\sum_{\ell=0}^{M-1} x[n-\ell]$

$$= x[n] \circledast h[n]$$



$$\Rightarrow H(e^{j\omega}) = \mathrm{DTFT}\{h[n]\}$$

$$= \sum_{n=-\infty}^{\infty} h[n]e^{-j\omega n} = \frac{1}{M}\sum_{n=0}^{M-1} e^{-j\omega n}$$

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

FR example

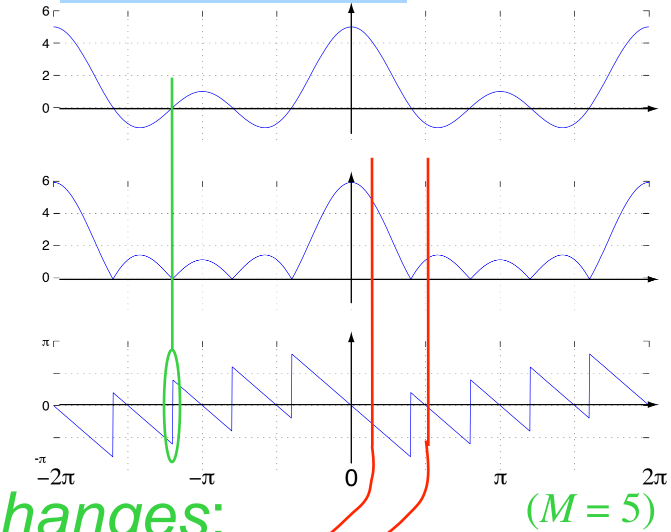
- MA filter: $H(e^{j\omega}) = \frac{1}{M} e^{-j\omega\frac{(M-1)}{2}} \frac{\sin(M\omega/2)}{\sin(\omega/2)}$

$$\Rightarrow \left|H(e^{j\omega})\right| = \left|\frac{1}{M}\frac{\sin(M\omega/2)}{\sin(\omega/2)}\right|$$

$$\theta(\omega) = \frac{-(M-1)}{2}\omega + \pi \cdot r$$

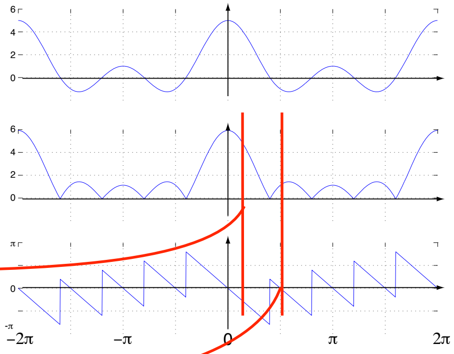
(jumps at sign changes:

$r = \lfloor M\omega/2\pi \rfloor$)



- Response to $x[n] = e^{j\omega_0 n} + e^{j\omega_1 n}$ ...

FR example

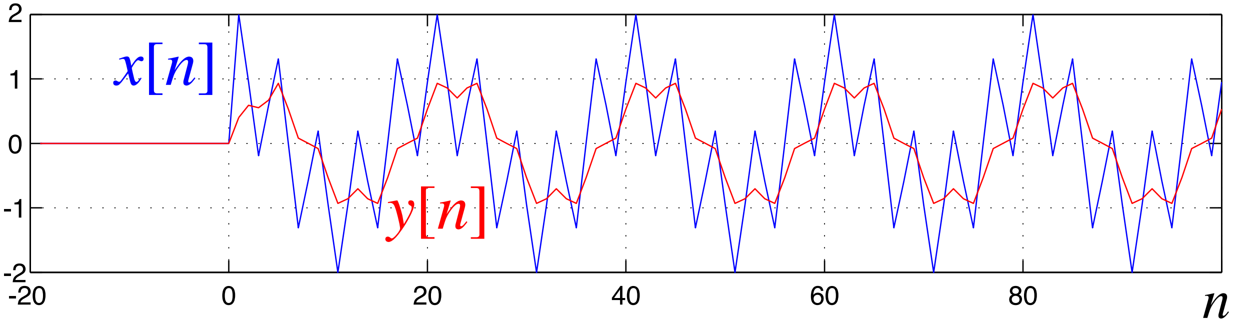


- MA filter
- input $x[n] = e^{j\omega_0 n} + e^{j\omega_1 n}$

$$\omega_0 = 0.1\pi \rightarrow \quad H(e^{j\omega_0}) \approx 0.8e^{j\phi_0}$$

$$\omega_1 = 0.5\pi \rightarrow \quad H(e^{j\omega_1}) \approx (-)0.2e^{j\phi_1}$$

- output $y[n] = H(e^{j\omega_0})e^{j\omega_0 n} + H(e^{j\omega_1})e^{j\omega_1 n}$



2. Transfer Function (TF)

Linking LCCDE, ZT & Freq. Resp...

- LCCDE: $\sum_{k=0}^{N} d_k y[n-k] = \sum_{k=0}^{N} p_k x[n-k]$
- Take ZT: $\sum_{k} d_k z^{-k} Y(z) = \sum_{k} p_k z^{-k} X(z)$
- Hence: $Y(z) = \dfrac{\sum_k p_k z^{-k}}{\sum_k d_k z^{-k}} X(z)$
- or: $Y(z) = H(z) X(z)$

Transfer function

H(z)

Transfer Function (TF)

- Alternatively, $y[n] = \quad h[n] \circledast x[n]$

  ZT → $Y(z) = \quad H(z)X(z)$

- Note: *same* $H(z) = \begin{cases} \frac{\sum p_k z^{-k}}{\sum d_k z^{-k}} & \text{... if system has DE form} \\ \sum_n h[n] z^{-n} & \text{... from IR} \end{cases}$

- e.g. FIR filter, $h[n] = \{h_0, h_1, \ldots h_{M-1}\}$

⇒ $p_k = h_k$, $d_0 = 1$, DE is $1 \cdot y[n] = \sum_{k=0}^{M-1} h_k x[n-k]$ ✓

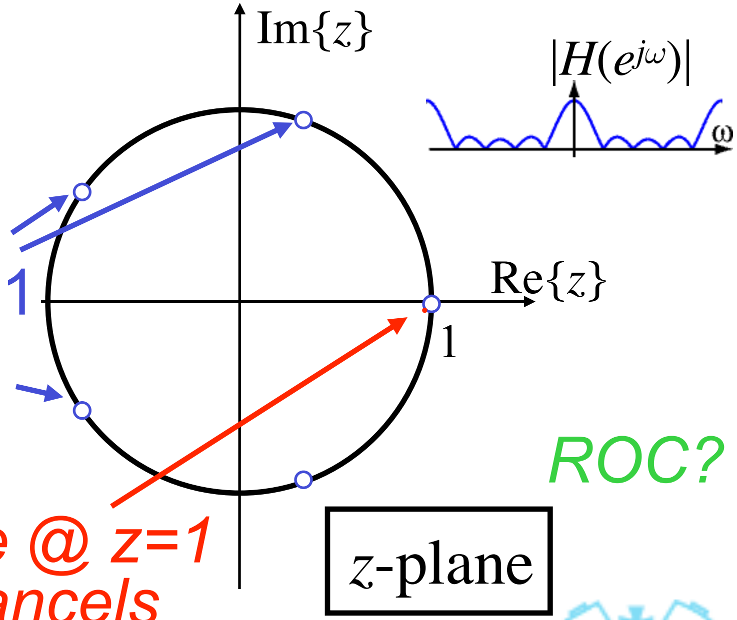
Transfer Function (TF)

- Hence, MA filter:

$$y[n] = \frac{1}{M}\sum_{\ell=0}^{M-1} x[n-\ell] \Rightarrow h[n] = \begin{cases} \frac{1}{M} & 0 \le n \le M \\ 0 & \text{otherwise} \end{cases}$$

$$\begin{aligned} H(z) &= \frac{1}{M}\sum_{\ell=0}^{M-1} z^{-n} \\ &= \frac{1-z^{-M}}{M(1-z^{-1})} \\ &= \frac{z^{M}-1}{M\cdot z^{M-1}(z-1)} \end{aligned}$$

(ignore poles at z=0)



$z^M=1$ i.e. M roots of 1 @ $z=e^{j2\pi r/M}$

pole @ z=1 cancels

ROC?

TF example

- $$y[n] = x[n-1] - 1.2x[n-2] + x[n-3] + 1.3y[n-1] - 1.04y[n-2] + 0.222y[n-3]$$

$$\Rightarrow H(z) = \frac{Y(z)}{X(z)} = \frac{z^{-1} - 1.2z^{-2} + z^{-3}}{1 - 1.3z^{-1} + 1.04z^{-2} - 0.222z^{-3}}$$

- factorize:

$$H(z) = \frac{z^{-1}(1-\zeta_0 z^{-1})(1-\zeta_0^* z^{-1})}{(1-\lambda_0 z^{-1})(1-\lambda_1 z^{-1})(1-\lambda_1^* z^{-1})}$$

$\zeta_0 = 0.6+j0.8$

$\lambda_0 = 0.3$

$\lambda_1 = 0.5+j0.7$

→ …

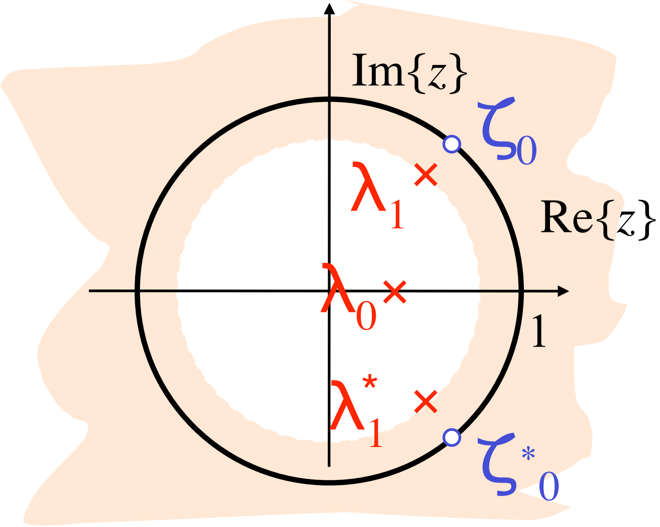
TF example

$$H(z) = \frac{z^{-1}(1-\zeta_0 z^{-1})(1-\zeta_0^* z^{-1})}{(1-\lambda_0 z^{-1})(1-\lambda_1 z^{-1})(1-\lambda_1^* z^{-1})}$$

$\zeta_0 = 0.6 + j0.8$

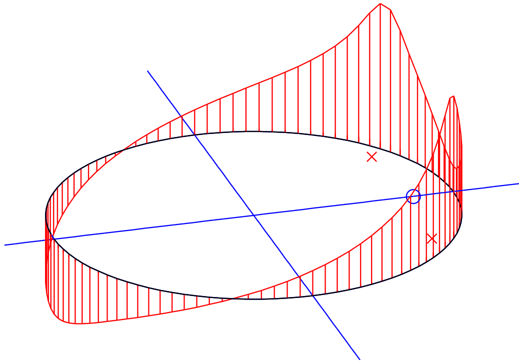
$\lambda_0 = 0.3$

$\lambda_1 = 0.5 + j0.7$



- Poles λ_i → ROC
  - *causal* → ROC is $|z| > \max|\lambda_i|$
  - includes u.circle → *stable*

TF → FR



- DTFT $H(e^{j\omega})$ = ZT $H(z)\big|_{z = e^{j\omega}}$

  i.e. Frequency Response is Transfer Function eval'd on Unit Circle

factor:

$$H(z) = \frac{p_0 \prod_{k=1}^{M}\left(1 - \zeta_k z^{-1}\right)}{d_0 \prod_{k=1}^{N}\left(1 - \lambda_k z^{-1}\right)} = \frac{p_0 z^{-M} \prod_{k=1}^{M}\left(z - \zeta_k\right)}{d_0 z^{-N} \prod_{k=1}^{N}\left(z - \lambda_k\right)}$$

$$\Rightarrow H\left(e^{j\omega}\right) = \frac{p_0}{d_0} e^{j\omega(N-M)} \frac{\prod_{k=1}^{M}\left(e^{j\omega} - \zeta_k\right)}{\prod_{k=1}^{N}\left(e^{j\omega} - \lambda_k\right)}$$

TF → FR

$$H(e^{j\omega}) = \frac{p_0}{d_0} e^{j\omega(N-M)} \frac{\prod_{k=1}^{M} \left(e^{j\omega} - \zeta_k\right)}{\prod_{k=1}^{N} \left(e^{j\omega} - \lambda_k\right)}$$

ζ_k, λ_k are TF roots on z-plane

$$\Rightarrow \left|H(e^{j\omega})\right| = \left|\frac{p_0}{d_0}\right| \frac{\prod_{k=1}^{M} \left|e^{j\omega} - \zeta_k\right|}{\prod_{k=1}^{N} \left|e^{j\omega} - \lambda_k\right|}$$

Magnitude response

$$\theta(\omega) = \arg\left\{\frac{p_0}{d_0}\right\} + \omega\cdot(N - M)$$

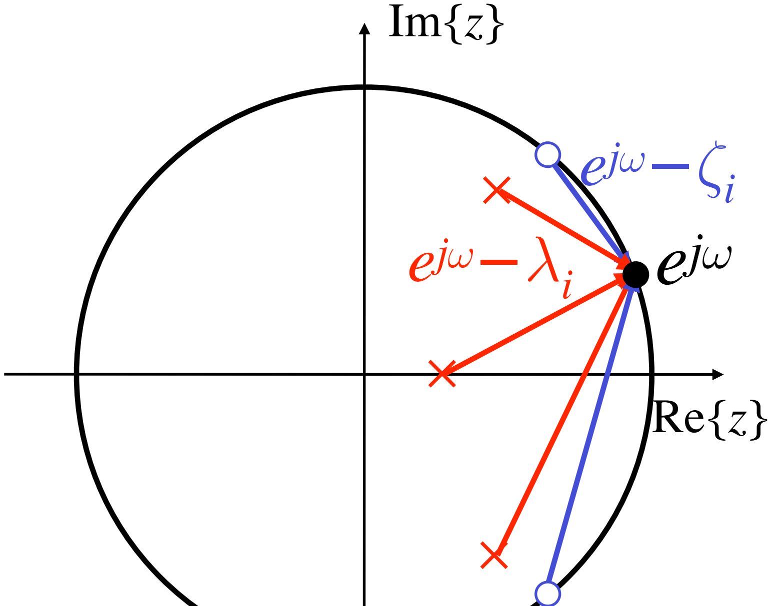
$$+ \sum_{k=1}^{M} \arg\left\{e^{j\omega} - \zeta_k\right\} - \sum_{k=1}^{N} \arg\left\{e^{j\omega} - \lambda_k\right\}$$

Phase response

FR: Geometric Interpretation

- Have $H\left(e^{j\omega}\right) = \underbrace{\frac{p_0}{d_0} e^{j\omega(N-M)}}_{\text{Constant/ linear part}} \underbrace{\frac{\prod_{k=1}^{M}\left(e^{j\omega} - \zeta_k\right)}{\prod_{k=1}^{N}\left(e^{j\omega} - \lambda_k\right)}}_{\text{Product/ratio of terms related to poles/zeros}}$

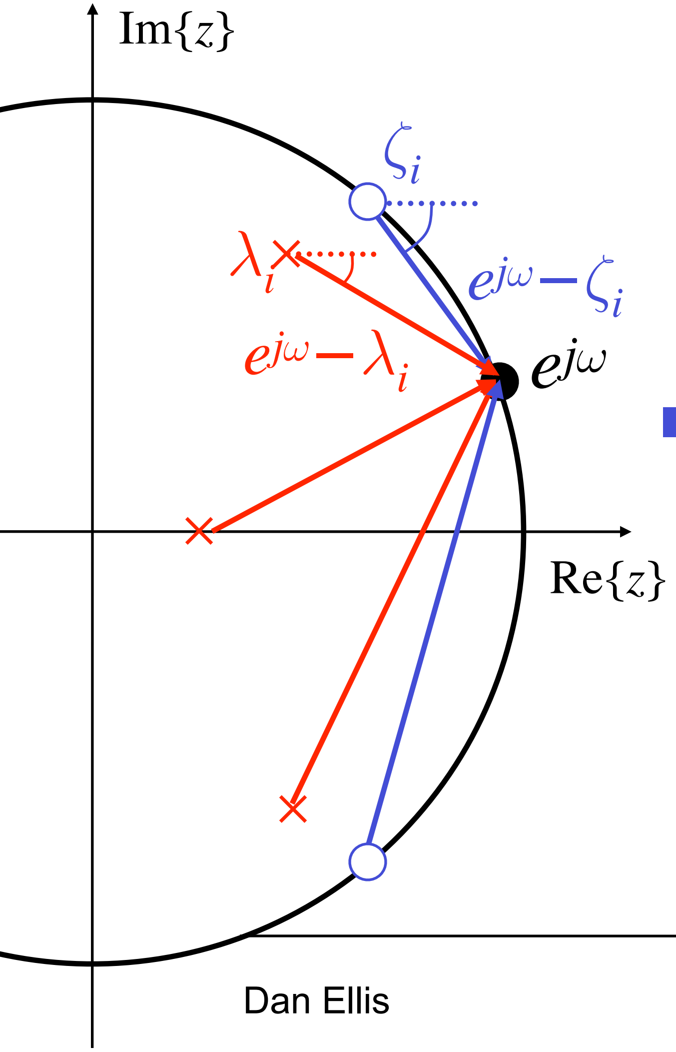
- On z-plane:



Each ($e^{j\omega}$ - ν) term corresponds to a vector from pole/zero ν to point $e^{j\omega}$ on the unit circle

Overall FR is *product/ratio* of all these vectors

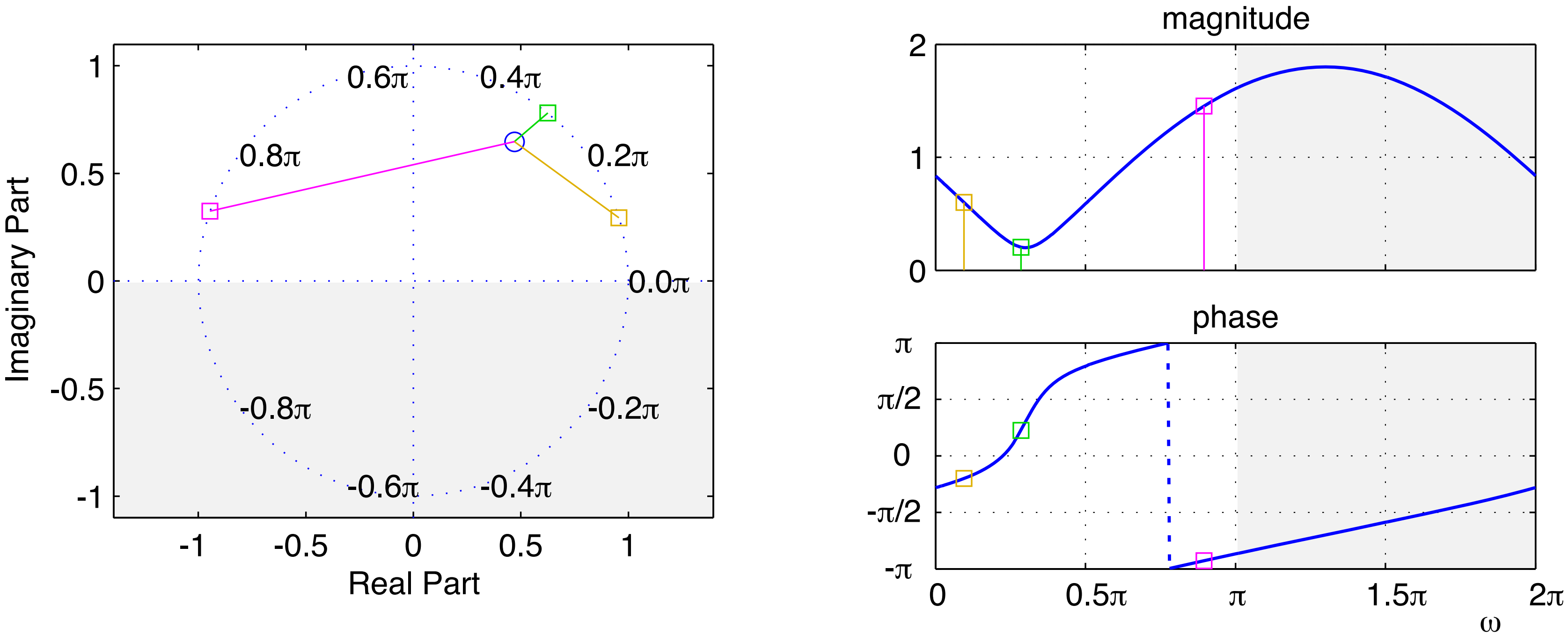
FR: Geometric Interpretation



- **Magnitude** $|H(e^{j\omega})|$ is product of lengths of vectors from zeros divided by product of lengths of vectors from poles
- **Phase** $\theta(\omega)$ is sum of angles of vectors from zeros minus sum of angles of vectors from poles

FR: Geometric Interpretation

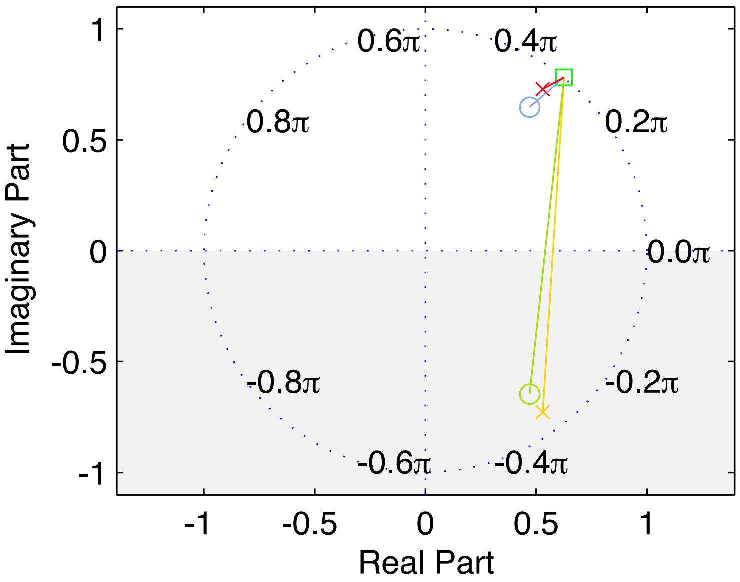
- Magnitude and phase of a single zero:

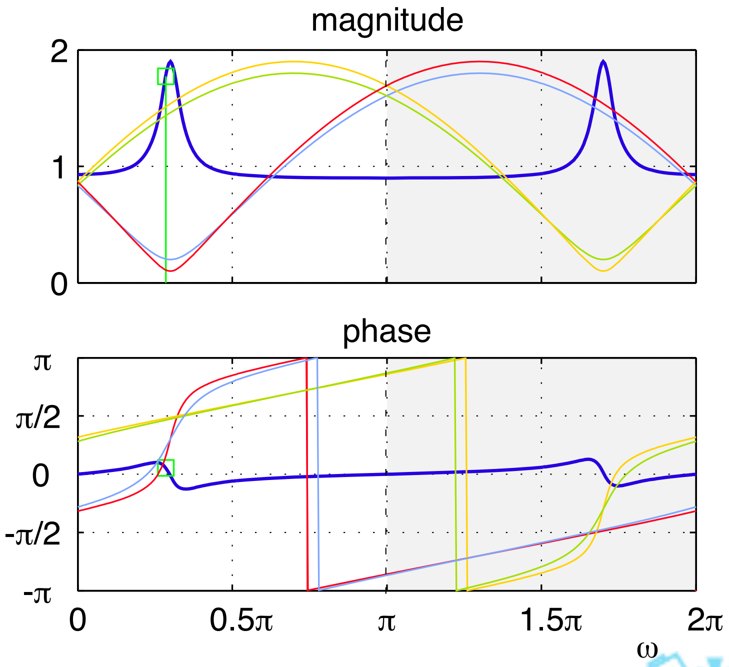


- Pole is reciprocal mag. & negated phase

FR: Geometric Interpretation

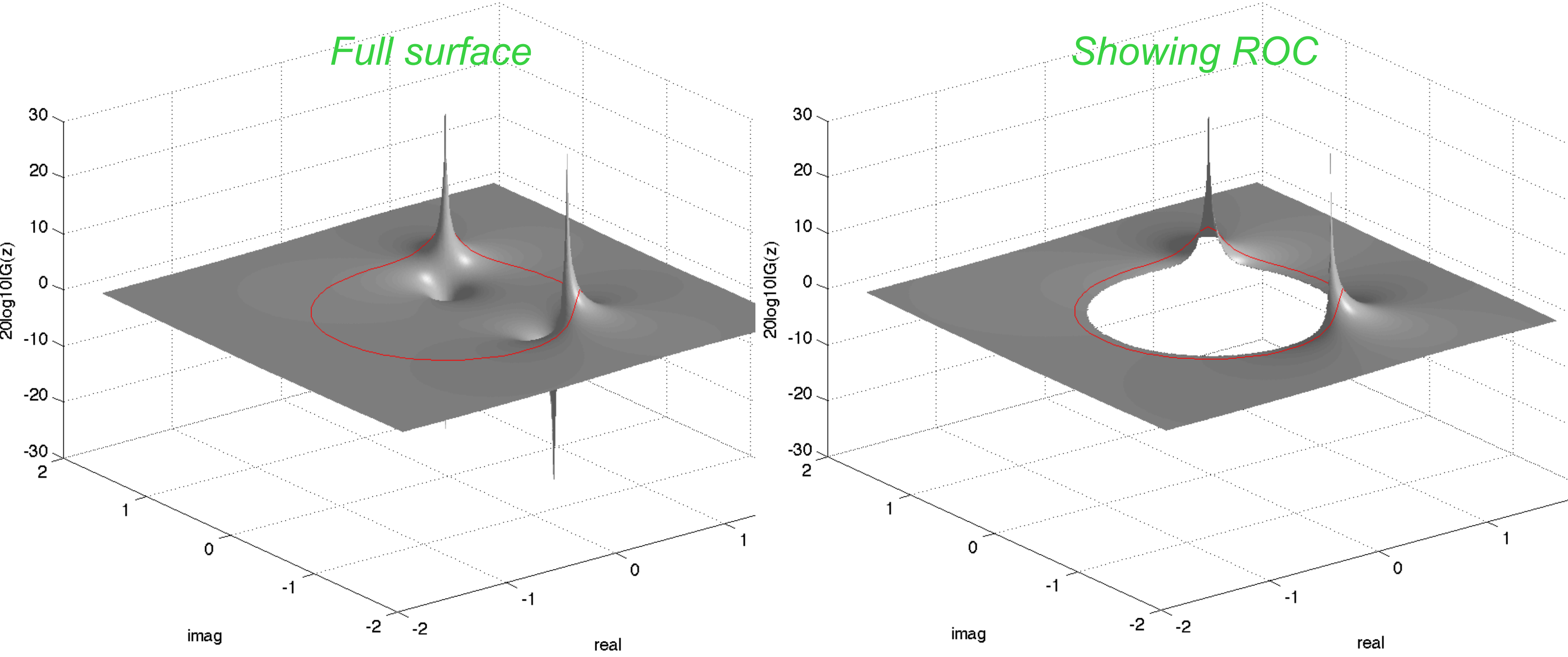
- Multiple poles, zeros: $$H(z) = \frac{\left(z - 0.8e^{j0.3\pi}\right)\left(z - 0.8e^{-j0.3\pi}\right)}{\left(z - 0.9e^{j0.3\pi}\right)\left(z - 0.9e^{-j0.3\pi}\right)}$$





Geom. Interp. vs. 3D surface

- 3D magnitude surface for same system



Geom. Interp: Observations

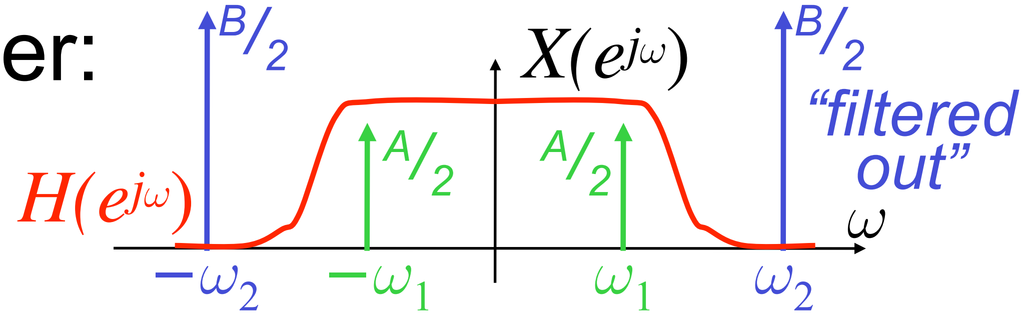
- Roots near unit circle
  → rapid changes in magnitude & phase
  - zeros cause mag. minima (= 0 → on u.c.)
  - poles cause mag. peaks (→ 1÷0=∞ at u.c.)
  - rapid change in relative angle → phase
- Pole and zero 'near' each other
  cancel out when seen from 'afar';
  affect behavior when $z = e^{j\omega}$ gets 'close'

Filtering

- Idea: Separate information in frequency with constructed $H(e^{j\omega})$
- e.g. $x[n] = \underbrace{A\cos(\omega_1 n)}_{\text{interested in this part}} + \underbrace{B\cos(\omega_2 n)}_{\text{don't care about this part}}$
- Construct a filter:

  $|H(e^{j\omega_1})| \sim 1$

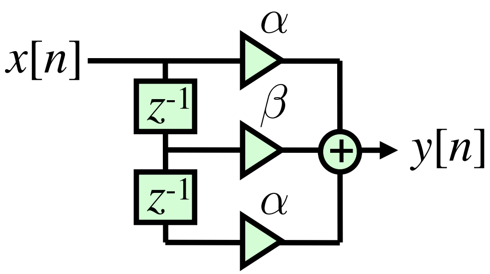
  $|H(e^{j\omega_2})| \sim 0$

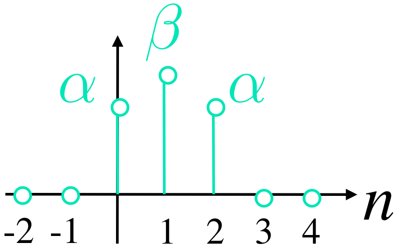


- Then $y[n] = h[n] \circledast x[n] \approx A\cos(\omega_1 n + \theta(\omega_1))$

Filtering example

- Consider filter 'family': 3 pt FIR filters with $h[n] = \{\alpha\ \beta\ \alpha\}$





- Frequency Response:

$$H(e^{j\omega}) = \sum_{\forall n} h[n]e^{-j\omega n} = \alpha + \beta e^{-j\omega} + \alpha e^{-2j\omega}$$

$$= e^{-j\omega}\left(\beta + \alpha\left(e^{j\omega} + e^{-j\omega}\right)\right) = e^{-j\omega}(\beta + 2\alpha\cos\omega)$$

$$\Rightarrow \left|H(e^{j\omega})\right| = \left|\beta + 2\alpha\cos\omega\right|$$

can set α and β to obtain desired $|H(e^{j\omega})|$ ...

Filtering example (cont'd)

- $h[n] = \{\alpha\ \beta\ \alpha\} \Rightarrow \left|H\left(e^{j\omega}\right)\right| = \left|\beta + 2\alpha\cos\omega\right|$
- Consider input as mix of sinusoids at $\omega_1 = 0.1$ rad/samp and $\omega_2 = 0.4$ rad/samp

want to remove i.e. make $H(e^{j\omega_2}) = 0$

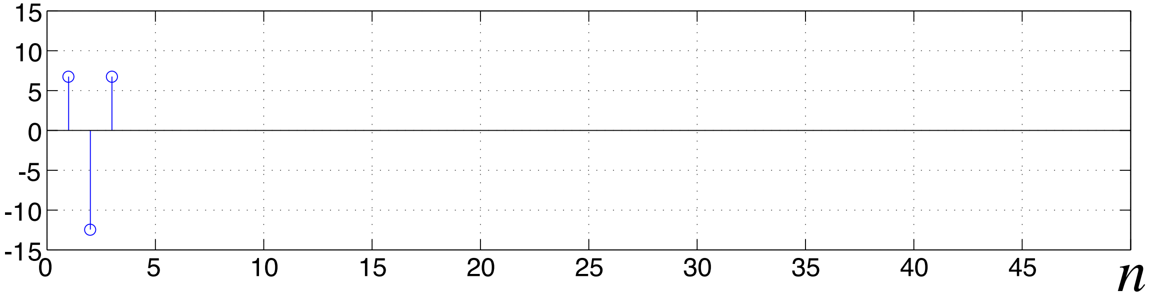
- Solve $\left|H(e^{j\omega})\right| = |\beta + 2\alpha\cos\omega|$

$$= \begin{cases} 1 & \omega = \omega_1 = 0.1 \\ 0 & \omega = \omega_2 = 0.4 \end{cases}$$

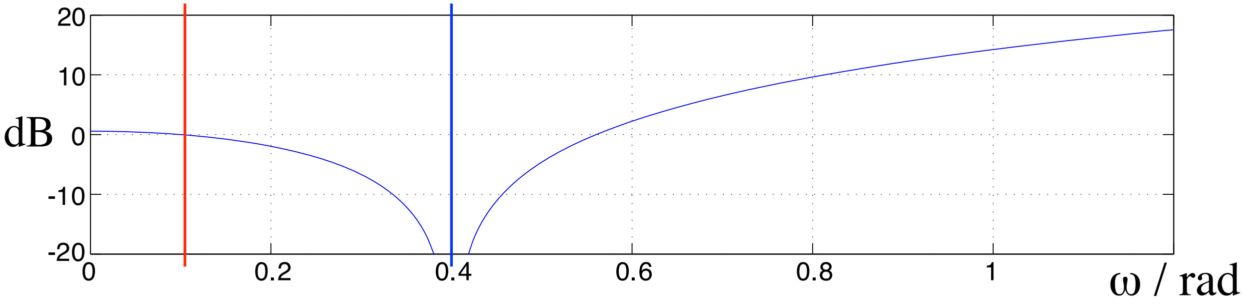
$\Rightarrow \beta = \text{-}12.46,\ \alpha = 6.76\ \ldots$

Filtering example (cont'd)

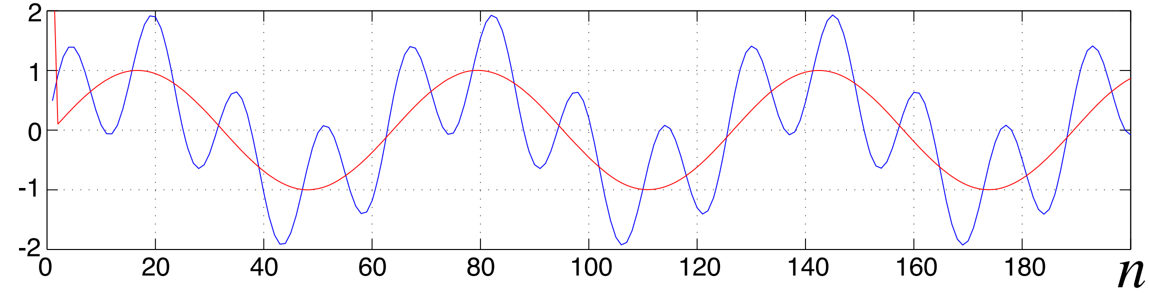
- Filter IR



- Freq. resp



- input/ output



3. Phase- and group-delay

- For sinusoidal input $x[n] = \cos\omega_0 n$,

  we saw $y[n] = \underbrace{\left|H\left(e^{j\omega_0}\right)\right|}_{\text{gain}} \cos\left(\omega_0 n + \underbrace{\theta(\omega_0)}_{\text{phase shift or \textbf{time} shift}}\right)$

- i.e. $\cos\left(\omega_0\left(n + \frac{\theta(\omega_0)}{\omega_0}\right)\right)$

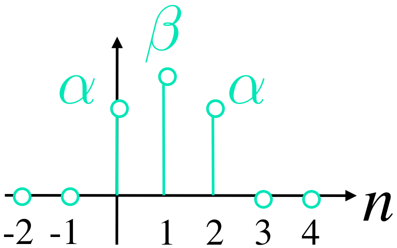
  or $\cos\left(\omega_0\left(n - \tau_p(\omega_0)\right)\right)$

  subtraction so positive τ_p means delay (causal)

- where $\tau_p(\omega) = \frac{-\theta(\omega)}{\omega}$ is **phase delay**

Phase delay example

- For our 3pt filter:



$$H\left(e^{j\omega}\right) = e^{-j\omega}(\beta + 2\alpha\cos\omega)$$

$$\Rightarrow \theta(\omega) = -\omega$$

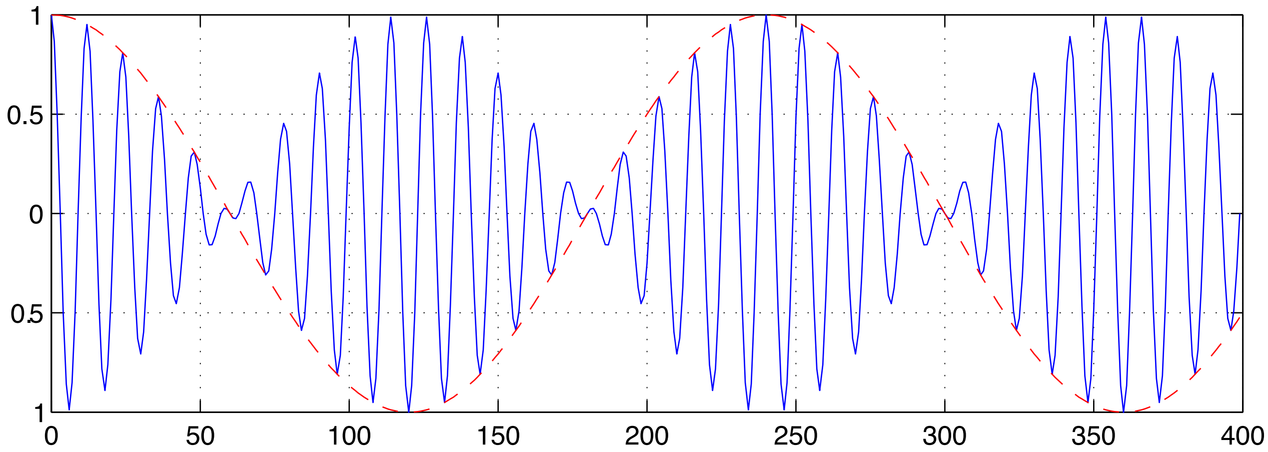
$$\Rightarrow \tau_p(\omega) = -\left(\frac{-\omega}{\omega}\right) = +1$$

- i.e. 1 sample delay (at all frequencies) (as observed)

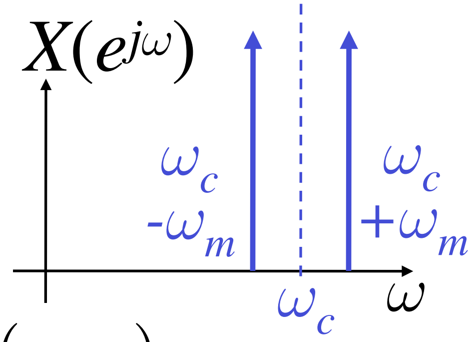
Group Delay

- Consider a modulated carrier
  e.g. $x[n] = A[n]\cdot\cos(\omega_c n)$

  with $A[n] = A\cos(\omega_m n)$ and $\omega_m << \omega_c$



Group Delay



- So: $x[n] = A\cos(\omega_m n)\cdot\cos(\omega_c n)$

$$= \frac{A}{2}\left[\cos(\omega_c-\omega_m)n + \cos(\omega_c+\omega_m)n\right]$$

Now:

$$y[n] = h[n] \circledast x[n]$$

$$= \frac{A}{2}\begin{pmatrix} H(e^{j(\omega_c-\omega_m)})\cos(\omega_c-\omega_m)n \\ +H(e^{j(\omega_c+\omega_m)})\cos(\omega_c+\omega_m)n \end{pmatrix}$$

- Assume $|H(e^{j\omega})| \sim 1$ around $\omega_c \pm \omega_m$

but $\theta(\omega_c-\omega_m) = \theta_l$; $\theta(\omega_c+\omega_m) = \theta_u$ ...

Group Delay

$$y[n] = \frac{A}{2}\begin{pmatrix} H(e^{j(\omega_c-\omega_m)})\cos(\omega_c-\omega_m)n \\ +H(e^{j(\omega_c+\omega_m)})\cos(\omega_c+\omega_m)n \end{pmatrix}$$

$|H(e^{j\omega})| \sim 1$

$\theta(\omega_c\text{-}\omega_m) = \theta_l$

$\theta(\omega_c+\omega_m) = \theta_u$

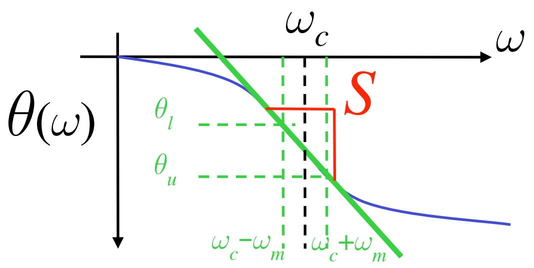
$$= \frac{A}{2}\begin{pmatrix} \cos[(\omega_c-\omega_m)n+\theta_l] \\ +\cos[(\omega_c+\omega_m)n+\theta_u] \end{pmatrix}$$

$$= A\cos\left(\omega_c n + \frac{\theta_u+\theta_l}{2}\right)\cdot\cos\left(\omega_m n + \frac{\theta_u-\theta_l}{2}\right)$$

*phase shift of **carrier***

*phase shift of **envelope***

Group Delay



- If $\theta(\omega_c)$ is locally linear i.e. $\theta(\omega_c+\Delta\omega) = \theta(\omega_c) + S\Delta\omega$,

$$S = \left.\frac{d\theta(\omega)}{d\omega}\right|_{\omega=\omega_c}$$

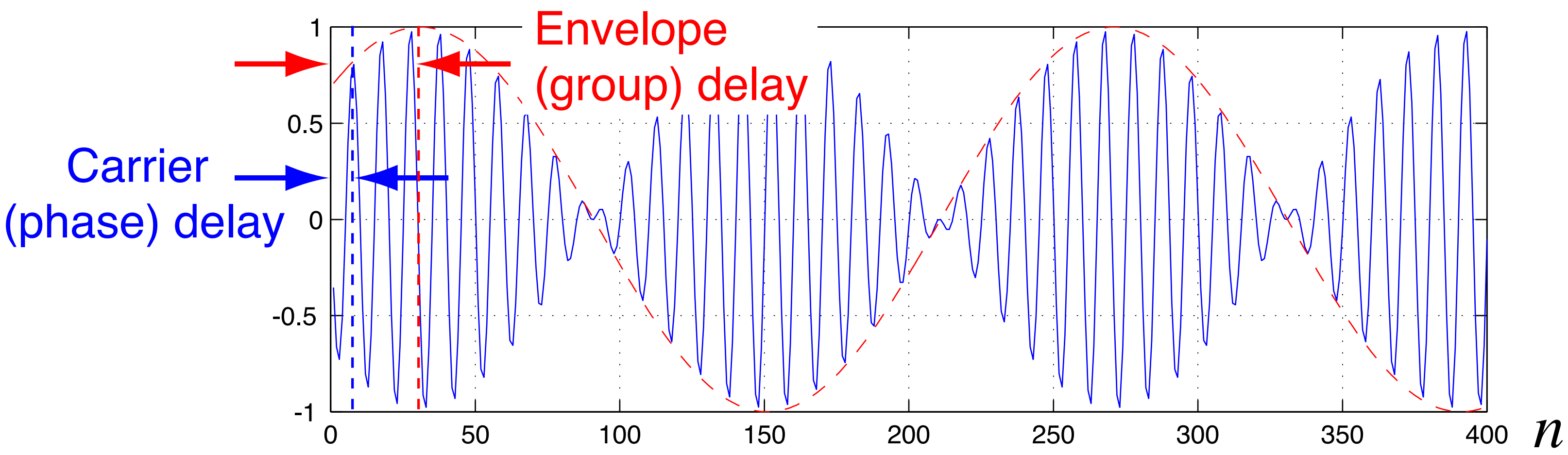
- Then carrier *phase shift* $\frac{\theta_l+\theta_u}{2} = \theta(\omega_c)$

  so carrier delay $-\frac{\theta(\omega_c)}{\omega_c} = \tau_p$, phase delay

- Envelope *phase shift* $\frac{\theta_u-\theta_l}{2} = \omega_m \cdot S$

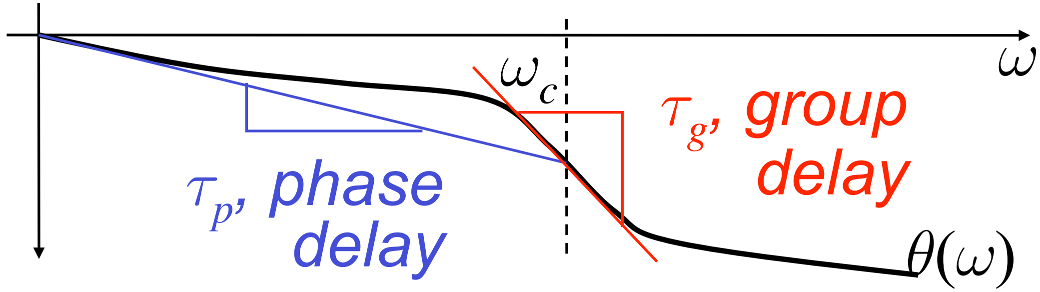
→ delay $\boxed{\tau_g(\omega_c) = -\left.\frac{d\theta(\omega)}{d\omega}\right|_{\omega=\omega_c}}$ **group delay**

Group Delay



Envelope (group) delay

Carrier (phase) delay



τ_p, *phase delay*

τ_g, *group delay*

- If $\theta(\omega)$ is not linear around ω_c, $A[n]$ suffers “phase distortion” → correction...