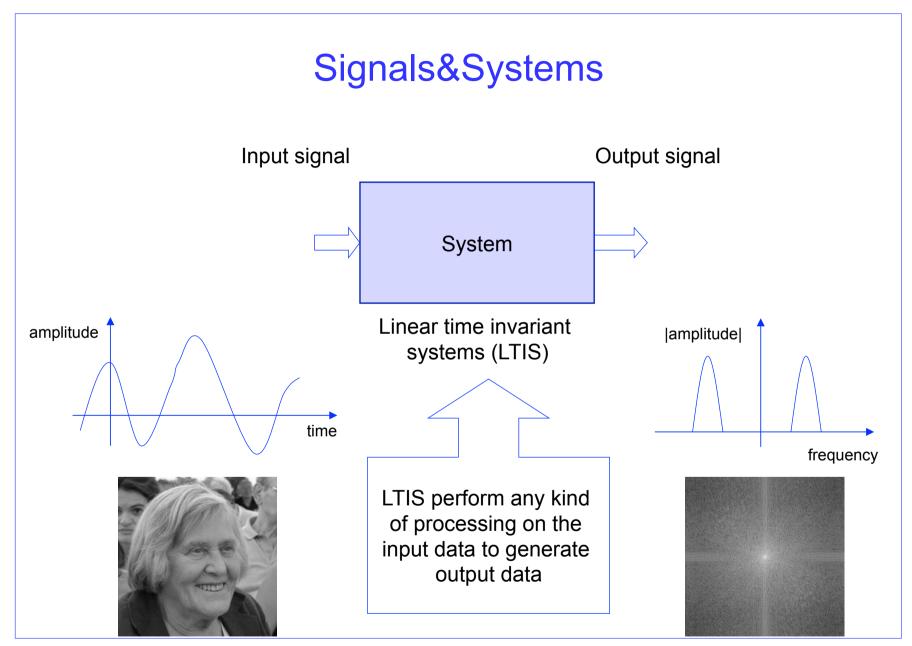
Basics of Signals and Systems

Gloria Menegaz

AA 2015-2016

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



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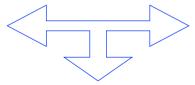
Contents

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

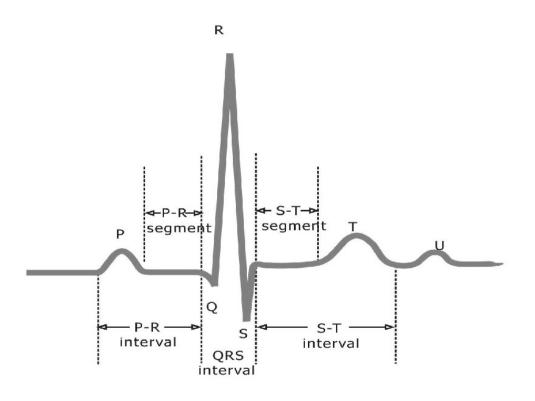


Applications in the domain of Bioinformatics

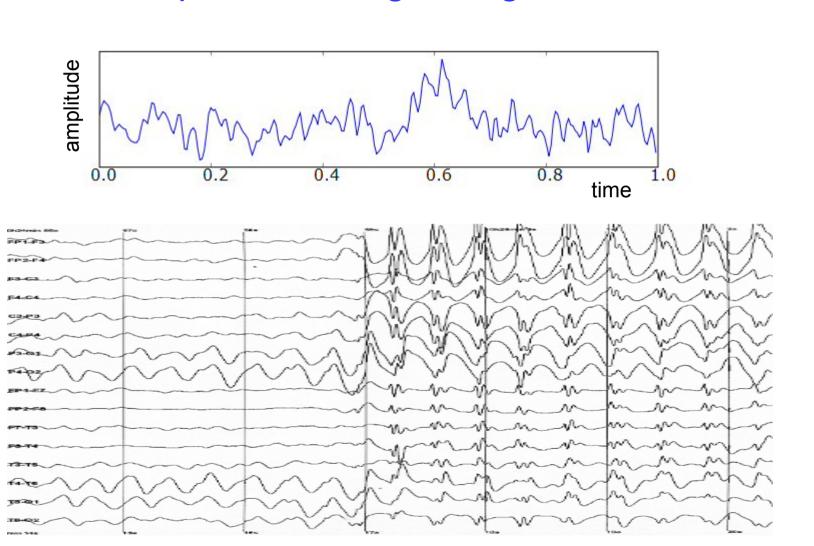
What is a signal?

- 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 $(x, \mathbf{x}=[x_1,x_2], \mathbf{x}=[x_1,x_2,x_3])$
 - Signal:
 - Electrochardiography signal (EEG) 1D, voice 1D, music 1D
 - Images (2D), video sequences (2D+time), volumetric data (3D)

Example: 1D biological signals: ECG

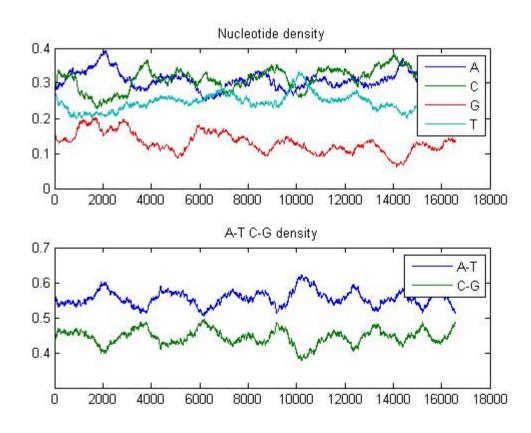


Example: 1D biological signals: EEG



1D biological signals: DNA sequencing

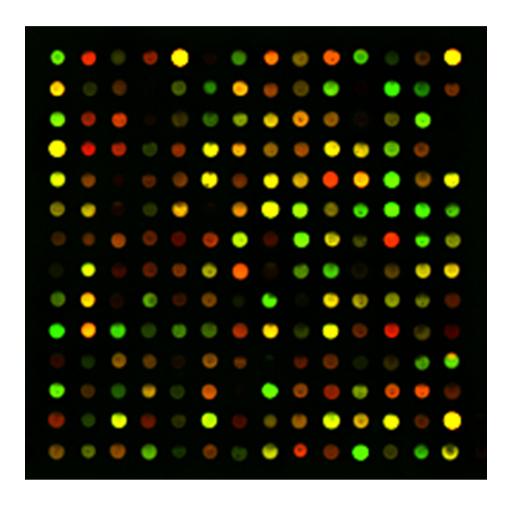
GATCACAGGTCTATCACCCTATTAACCACTCACGGGAGCTCTCCATG......



Example: 2D biological signals: MI MRI US CT

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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

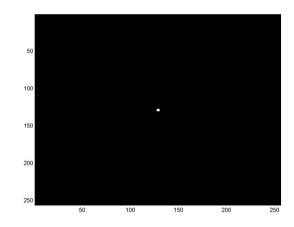
Images as functions

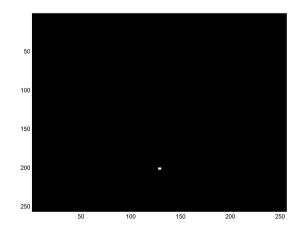
- Gray scale images: 2D functions
 - Domain of the functions: set of (x,y) values for which f(x,y) is defined : 2D lattice [i,j] defining the pixel locations
 - Set of values taken by the function : gray levels
- Digital images can be seen as functions defined over a discrete domain $\{i,j: 0 < i < I,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

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

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





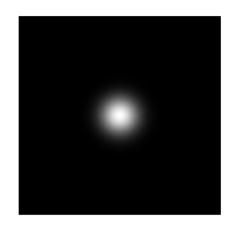
Example 2: Gaussian

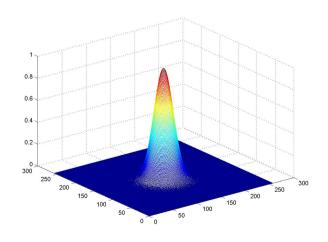
Continuous function

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

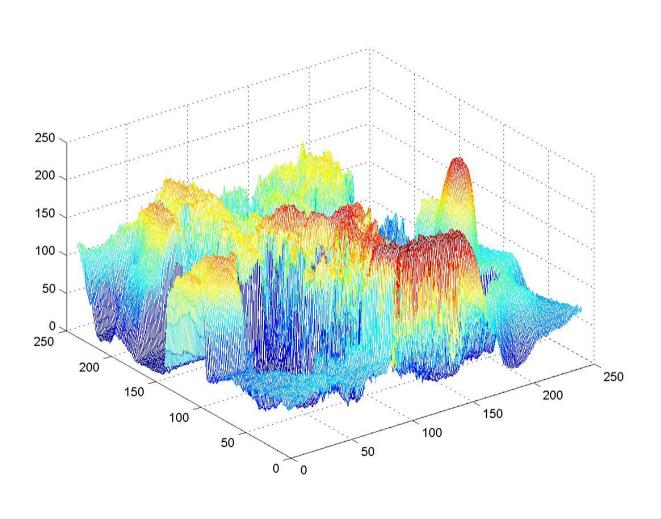
Discrete version

$$f[i,j] = \frac{1}{\sigma\sqrt{2\pi}}e^{\frac{i^2+j^2}{2\sigma^2}}$$









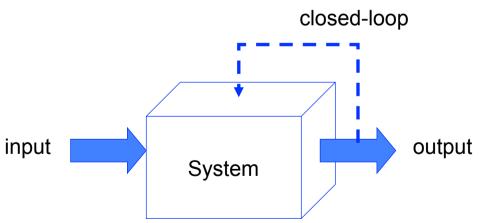
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Example 3: Natural image



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)
 - **–**



The function linking the output of the system with the input signal is called transfer function and it is typically indicated with the symbol $h(\cdot)$

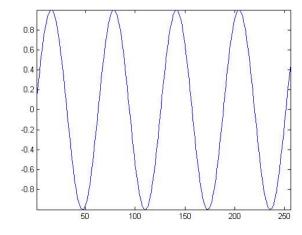
Classification of signals

- 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: $t \in \mathbb{R}$

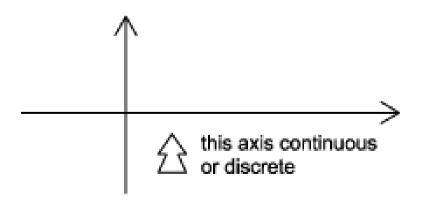


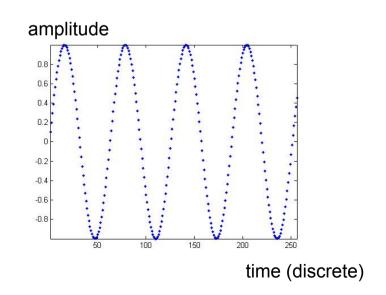


time

Continuous time – discrete time

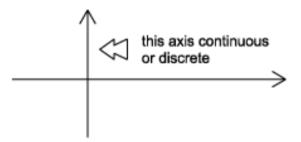
- Discrete time signal: a signal that is specified only for *discrete values* of the independent variable
 - It is usually generated by sampling so it will only have values at equally spaced intervals along the time axis
 - The domain of the function representing the signal has the cardinality of integer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





Analog - Digital

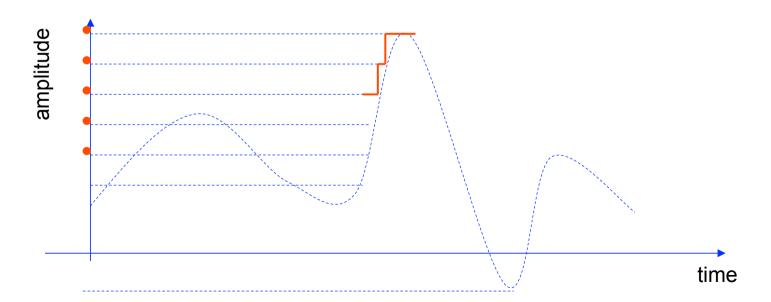
- Analog signal: signal whose amplitude can take on any value in a continuous range
 - The amplitude of the function f(t) (or f(x)) has the cardinality of real numbers
 - The difference between analog and digital is similar to the difference between continuous-time and discrete-time. In this case, however,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

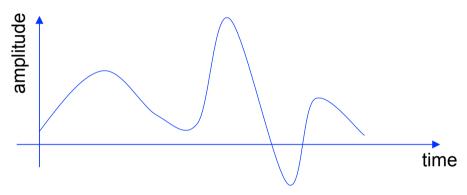
Analog - Digital

- **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

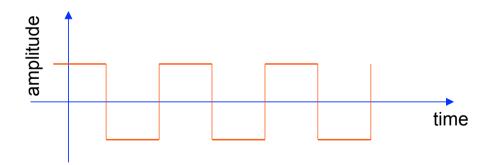


Example

Continuous time analog

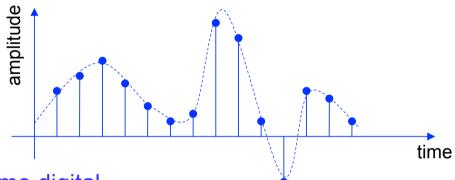


- Continuous time digital (or quantized)
 - binary sequence, where the values of the function can only be one or zero.

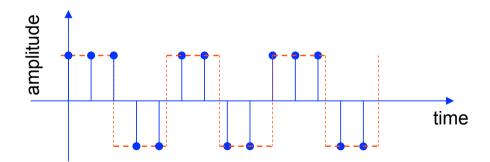


Example

Discrete time analog



- Discrete time digital
 - binary sequence, where the values of the function can only be one or zero.



Summary

Signal amplitude/ Time or space	Real	Integer
Real	Analog Continuous-time	Digital Continuous-time
Integer	Analog Discrete-time	Digital Discrete time

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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

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

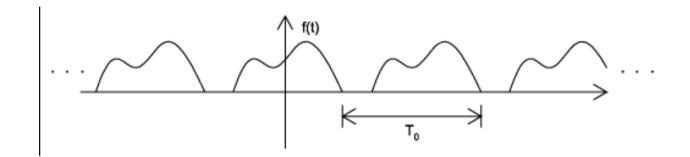
- The smallest value of T₀ which satisfies such relation is said the period of the function f(t)
- A periodic signal remains unchanged when time-shifted of integer multiples of the period
- Therefore, by definition, it starts at minus infinity and lasts forever

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

Periodic signals can be generated by periodical extension

Examples

Periodic signal with period T₀

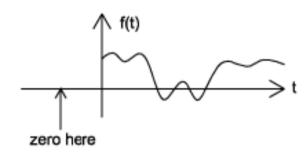


Aperiodic signal

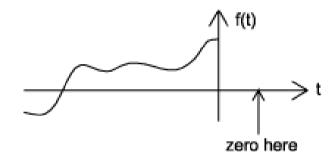


Causal and non-Causal signals

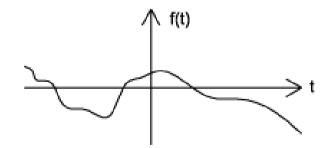
 Causal signals are signals that are zero for all negative time (or spatial positions), while



• 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

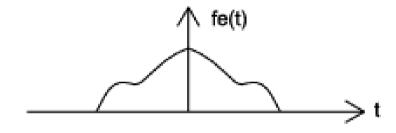
$$f(t) = 0 \qquad t \ge 0$$

Non-causal signals

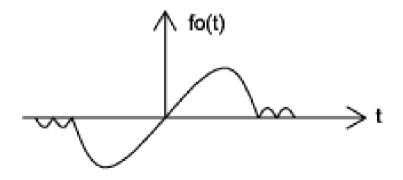
$$\exists t_1 < 0: f(t_1) = 0$$

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

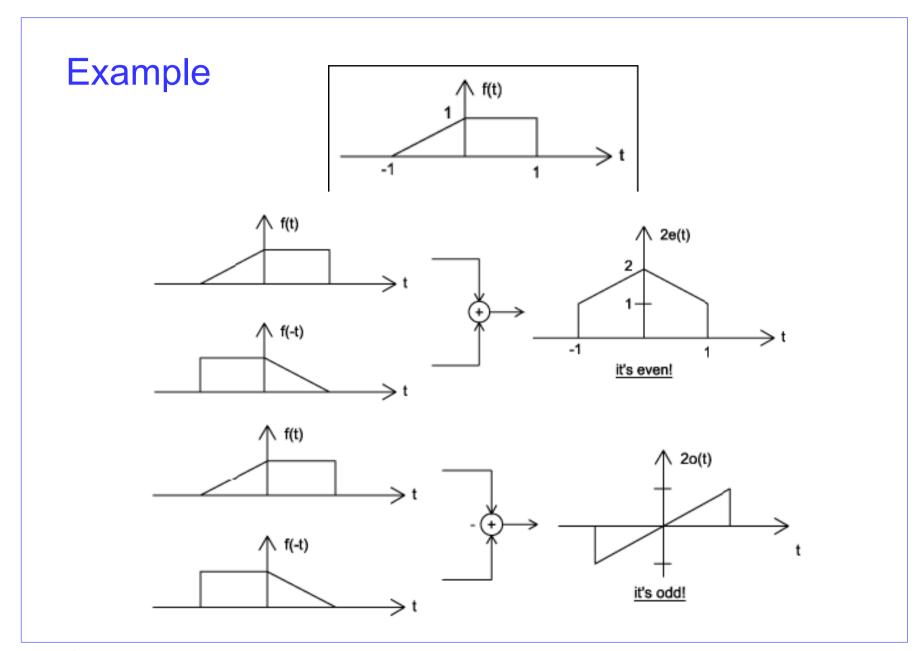
- Any signal can be written as a combination of an even and an odd signals
 - Even and odd components

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

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

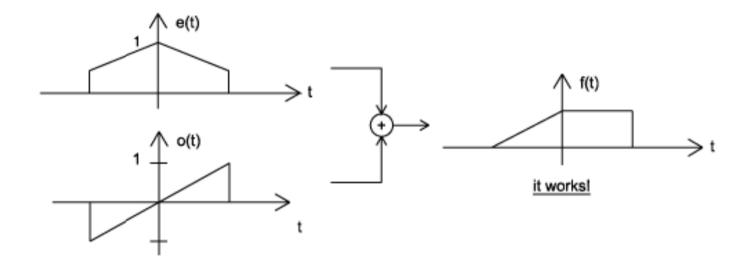
$$f_o(t) = \frac{1}{2} (f(t) - f(-t)) \quad \text{odd component}$$

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



Example

Proof



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

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

$$\int_{-a}^{a} f_o(t) dt = 0$$

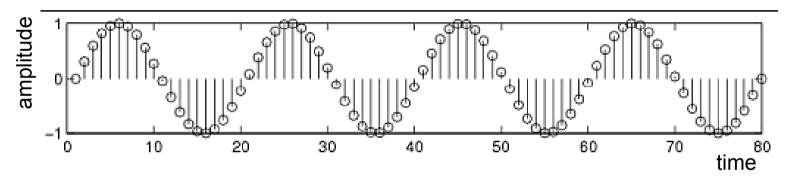
Deterministic - Probabilistic

- 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

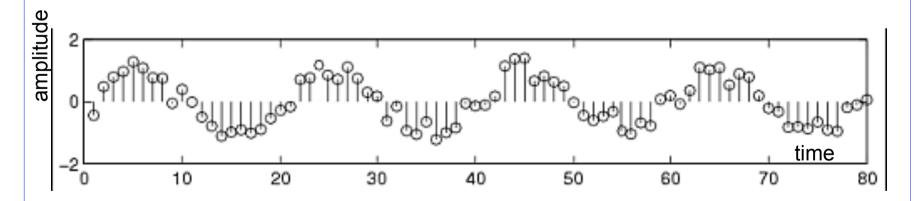
- Probabilistic (or random) signals: the amplitude values cannot be predicted precisely but are known only in terms of probabilistic descriptors
- The future values of a random signal cannot be accurately predicted and can usually only be guessed based on the averages of sets of signals
 - They are realization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

Example

Deterministic signal



Random signal



Finite and Infinite length signals

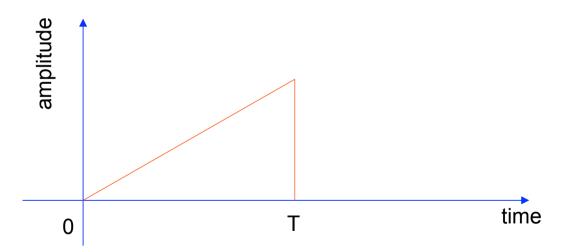
 A finite length signal is non-zero over a finite set of values of the independent variable

$$f = f(t), \forall t : t_1 \le t \le t_2$$
$$t_1 > -\infty, t_2 < +\infty$$

- 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)



Energy

Signal energy

$$E_f = \int_{-\infty}^{+\infty} f^2(t) dt$$
$$E_f = \int_{-\infty}^{+\infty} |f(t)|^2 dt$$

- Generalized energy : L_p norm
 - For p=2 we get the energy $(L_2 \text{ norm})$

$$||f(t)|| = \left(\int (|f(t)|)^p dt\right)^{1/p}$$

$$1 \le p < +\infty$$

Power

Power

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

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

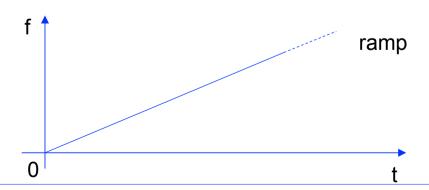
$$P_{f} = \lim_{T \to \infty} \frac{1}{T} \int_{-T/2}^{+T/2} |f(t)|^{2} dt$$

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)

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

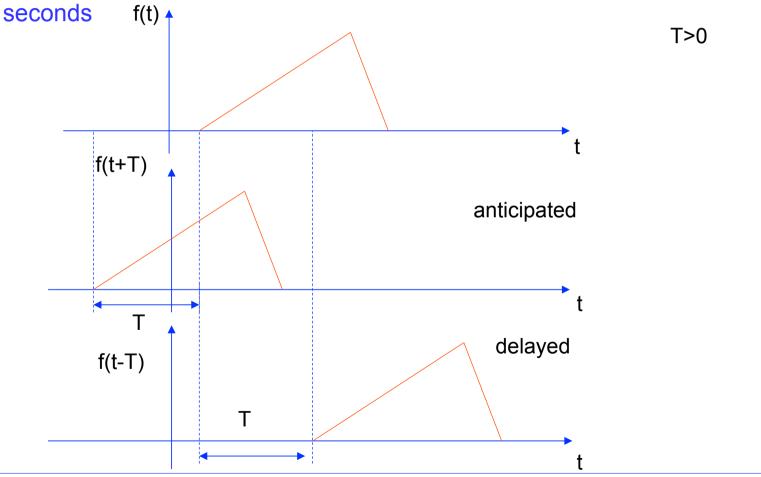
- It is such that a constant signal whose amplitude is =rms holds the same power content of the signal itself
- There exists signals for which neither the energy nor the power are finite



Energy and Power signals

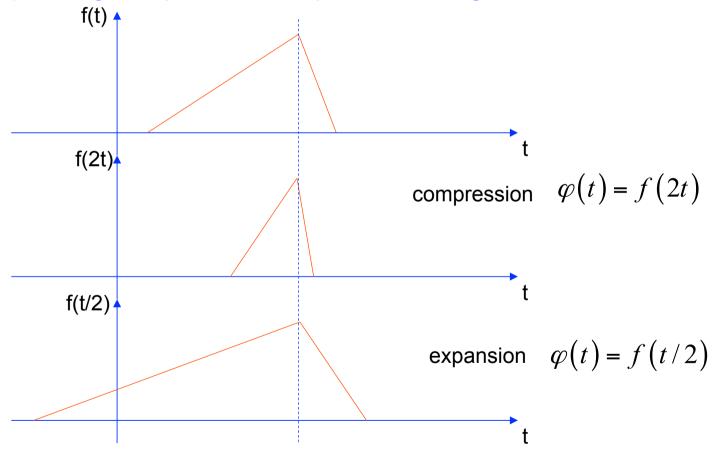
- A signal with finite energy is an energy signal
 - Necessary condition for a signal to be of energy type is that the amplitude goes to zero as the independent variable tends to infinity
- A signal with finite and different from zero power is a power signal
 - The mean of an entity averaged over an 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



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• (Time) Scaling: compression or expansion of a signal in time



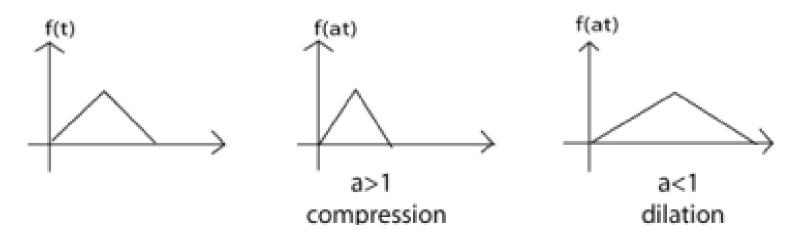
Scaling: generalization

$$a > 1$$

$$\varphi(t) = f(at) \rightarrow \text{compressed version}$$

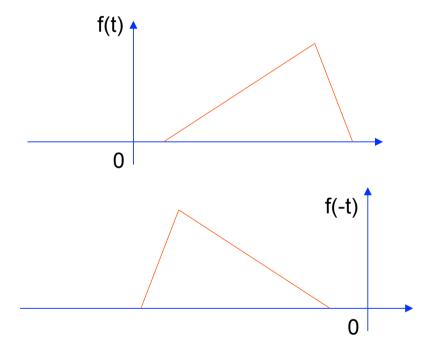
$$\varphi(t) = f\left(\frac{t}{a}\right) \rightarrow \text{dilated (or expanded) version}$$

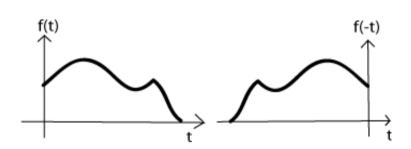
Viceversa for a < 1



• (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))

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- Unit step function
 - Useful for representing causal signals

$$u(t) = \begin{cases} 1 & t \ge 0 \\ 0 & t < 0 \end{cases}$$

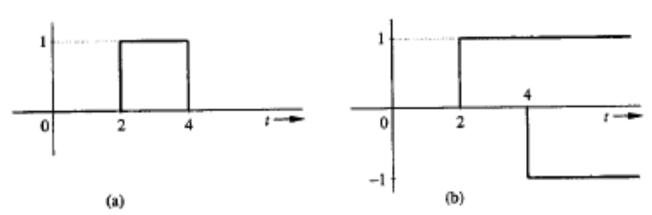
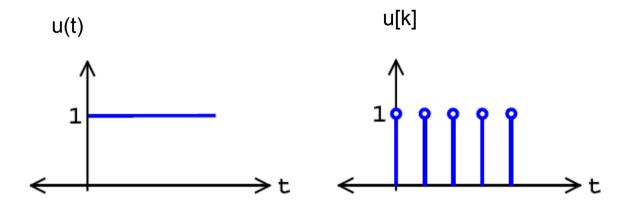


Fig. 1.15 Representation of a rectangular pulse by step functions.

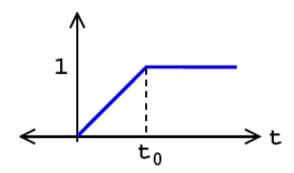
$$f(t) = u(t-2) - u(t-4)$$

Continuous and discrete time unit step functions



Ramp function (continuous time)

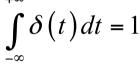
$$r(t) = \begin{cases} 0 \text{ if } t < 0\\ \frac{t}{t_0} \text{ if } 0 \le t \le t_0\\ 1 \text{ if } t > t_0 \end{cases}$$

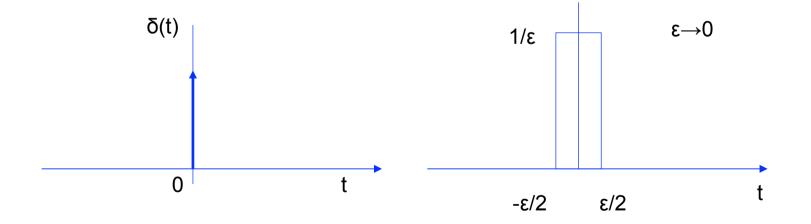


Unit impulse function

$$\delta(t) = 0 \quad t \neq 0$$

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





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 φ (t) is the value of the function φ (t) for t=T

Properties of the unit impulse function

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

$$\frac{du}{dt} = \delta(t)$$

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

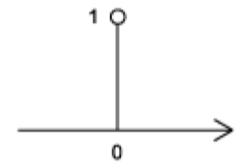
- Thus

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

Properties of the unit impulse function

Discrete time impulse function

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



Continuous time complex exponential

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

Euler's relations

$$Ae^{j\omega t} = A\cos(\omega t) + j(A\sin(\omega t))$$
$$\cos(\omega t) = \frac{e^{jwt} + e^{-(jwt)}}{2}$$

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

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

Discrete time complex exponential

$$f[n] = Be^{snT}$$

= $Be^{j\omega nT}$

- 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)

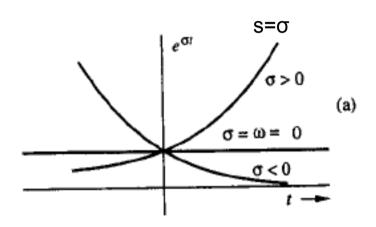
If $s^* = \sigma - j\omega$ (the conjugate of s), then

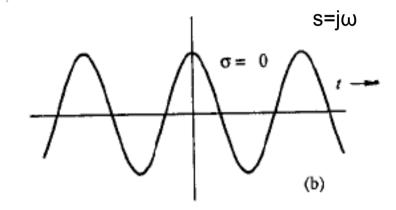
$$e^{s^*t} = e^{\sigma - j\omega} = e^{\sigma t}e^{-j\omega t} = e^{\sigma t}(\cos \omega t - j\sin \omega t)$$
 (1.30b)

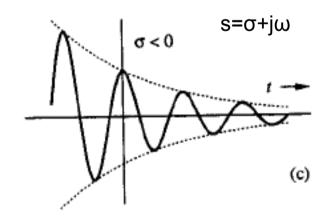
and

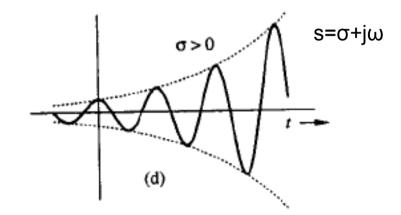
$$e^{\sigma t}\cos\omega t = \frac{1}{2}(e^{st} + e^{s^*t}) \tag{1.30c}$$

The exponential function



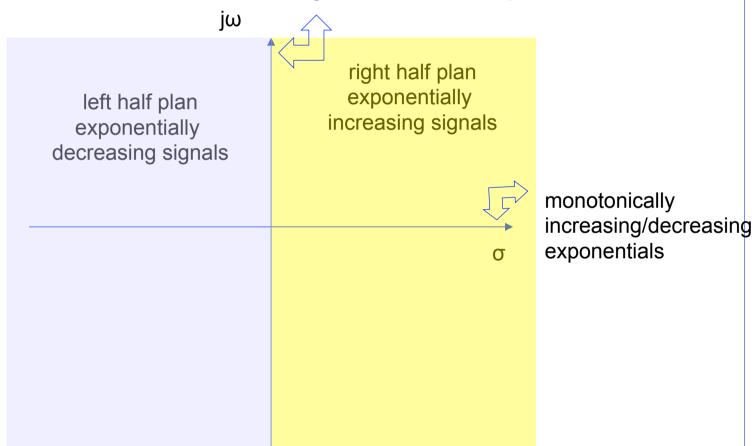






Complex frequency plan

signals of constant amplitude

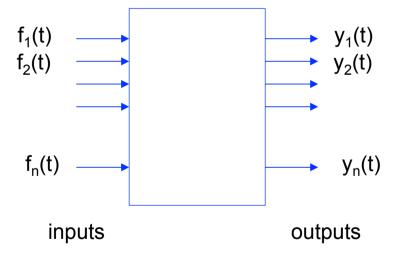


Gloria Menegaz

Basics of Linear Systems 2D Linear Systems

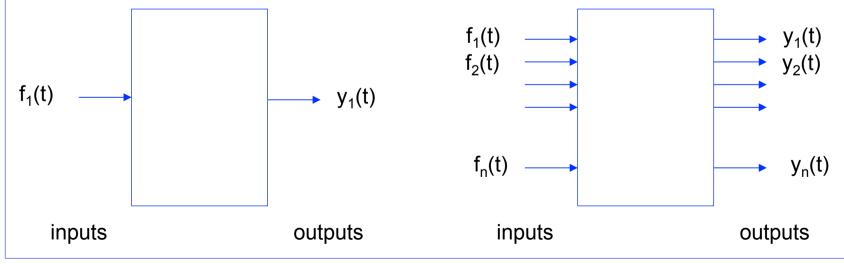
Systems

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



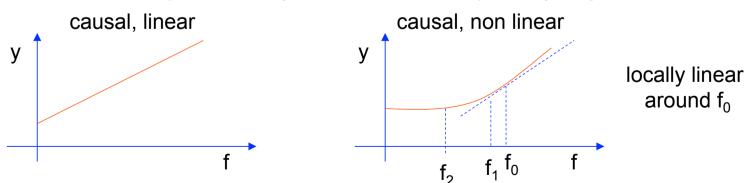
Systems

- Study of systems: mathematical modeling, analysis, design
 - 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
- SISO: single input single output MIMO: multiple input multiple output



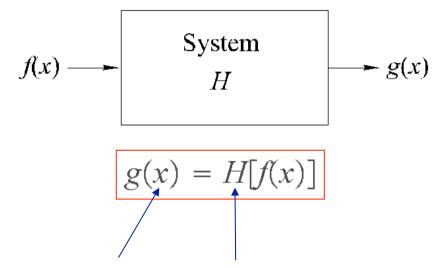
Response of a linear system

- 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
 - Respond linearly to small signals and non-linearly to large signals



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

Linear Time Invariant Discrete Time Systems



$$Y(e^{j\omega}) = H(e^{j\omega})X(e^{j\omega})$$

$$Y_r(j\Omega) = H(j\Omega)X_c(j\Omega)$$

$$H(j\Omega) = \begin{cases} H(j\Omega) & |\Omega| < \pi/T \\ 0 & |\Omega| \ge \pi/T \end{cases}$$

IF

- The input signal is bandlimited
- The Nyquist condition for sampling is met
 - The digital system is linear and time invariant

THEN

The overall continuous time system is equivalent to a LTIS whose frequency response is H.

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 $H[a_i f_i(x) + a_j f_j(x)] = a_i H[f_i(x)] + a_j H[f_{ji}(x)]$ $= a_i g_i(x) + a_j g_j(x)$

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,

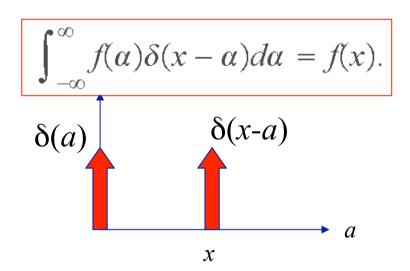
$$f(x) = 0$$
 for $x < x_0$ implies that $g(x) = H[f(x)] = 0$ for $x < x_0$.

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

$$|f(x)| < K \text{ implies that } |g(x)| < cK$$

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

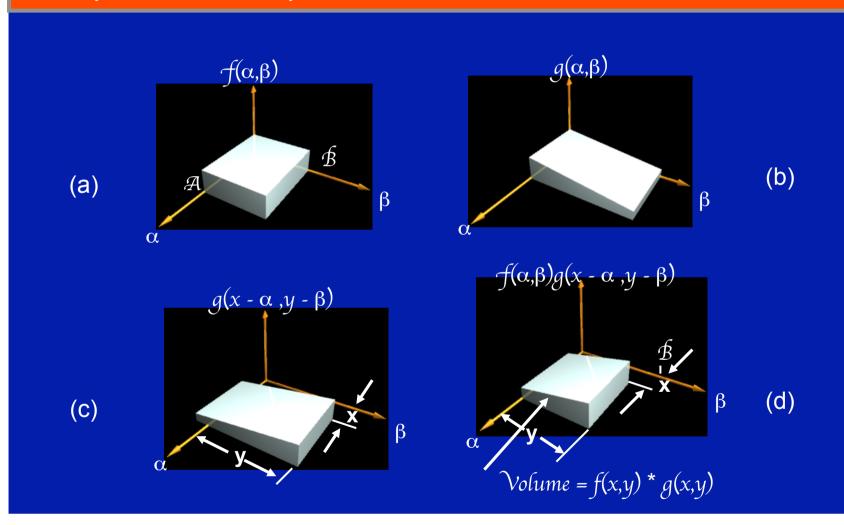
$$f[n]*h[n] = \sum_{m=-\infty}^{\infty} f[m]h[n-m]$$

In the 2D discrete case

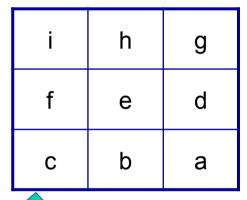
$$f[n_1, n_2] * h[n_1, n_2] = \sum_{m_1 = -\infty}^{\infty} \sum_{m_2 = -\infty}^{\infty} f[m_1, m_2] h[n_1 - m_1, n_2 - m_2]$$

 $h[n_1, n_2]$ is a linear filter.

Illustration of the folding, displacement, and multiplication steps needed to perform two-dimensional convolution



Matrix perspective



Step 1 _

С	b	а
f	е	d
i	h	g

а	b	С
d	e	f
g	h	i

Step 2



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

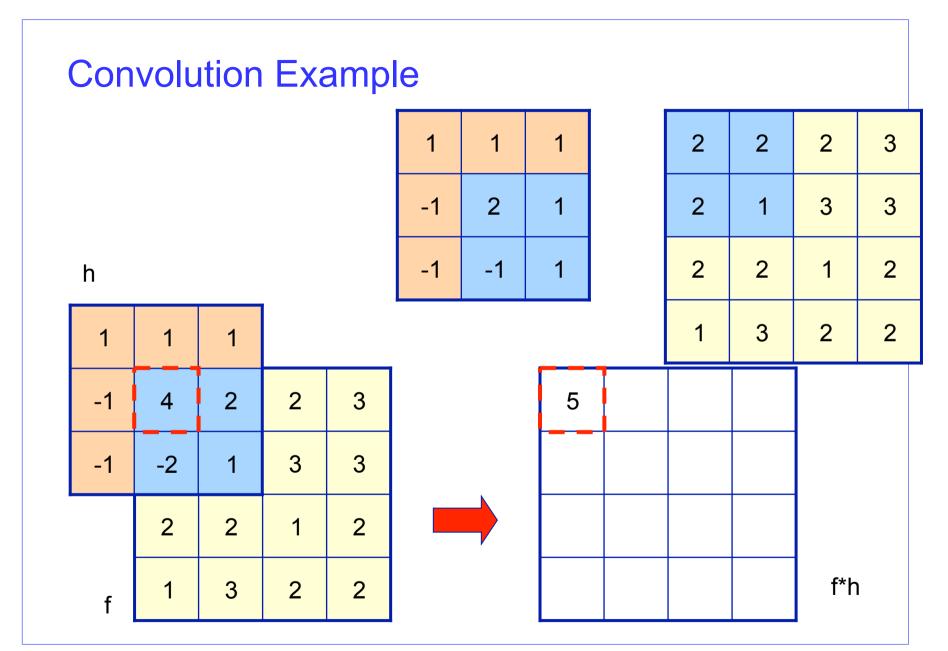
f

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

Rotate

1	1	1
-1	2	1
-1	-1	1

From C. Rasmussen, U. of Delaware



h

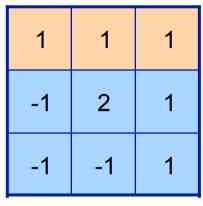
1	1	1	
-2	4	2	3
-2	-1	3	3
2	2	1	2
1	3	2	f2

1	1	1
-1	2	1
-1	-1	1

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



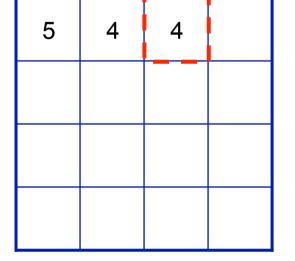
5	4	



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

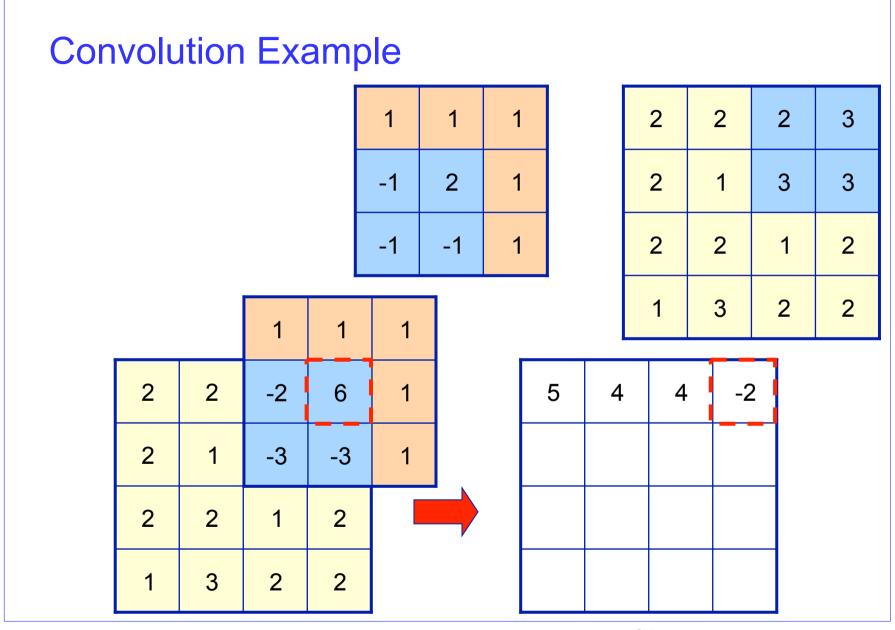
h	1	1	1
2	-2	4	3
2	-1	-3	3
2	2	1	2
1	3	2	2





78

f



79

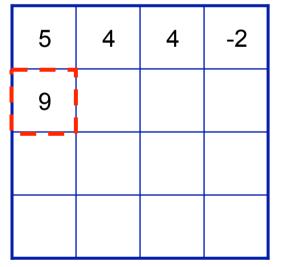
f

1	1	1
-1	2	1
-1	-1	1

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

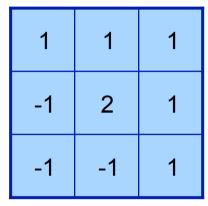
h
1 2 2 2 3
-1 4 1 3 3
-1 -2 2 1 2
1 3 2 2





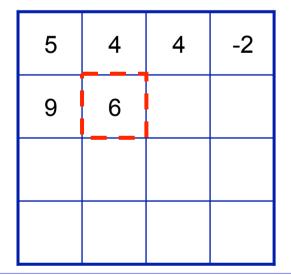
80

f



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





81

f