

# Analog and Digital Signals

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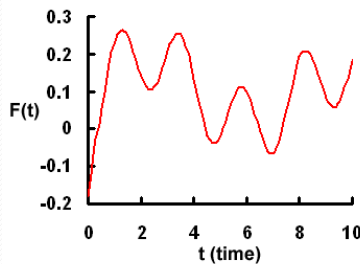
# Analog and Digital Signals

1. From Analog to Digital Signal
2. Sampling & Aliasing

# Analog and Digital Signals

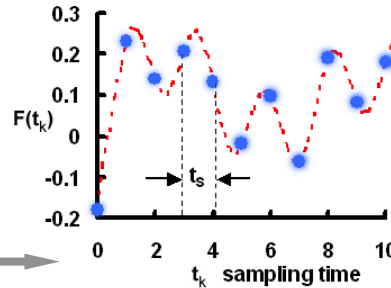
## Analog Signals

Continuous function  $F$  of a continuous variable  $t$  ( $t$  can be time, space etc) :  $F(t)$



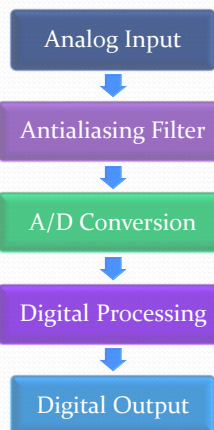
## Digital Signals

Discrete function  $F_k$  of a discrete (sampling) variable  $t_k$  with  $k$  an integer:  $F_k = F(t_k)$  ( $F$  at  $t_k$ )



Function  $F$  is sampled with sampling frequency  $f_s$  (uniformly and periodic)  
 $f_s = 1/t_s$  Hz, for example, if sampling time is  $t_s = 0.001$  sec  $\Rightarrow f_s = 1000$ Hz

# ADC System Implementation



Important issues:

Analysis bandwidth, Dynamic range

- Pass/stop bands
- Sampling rate, Number of bits, and further parameters
- Digital format

# Sampling Rate

How fast must we sample a continuous signal to preserve its information content?



Examples:

Turning wheels of a car or a train in a movie

- 25 frames per second, i.e.,  $f_s = 25$  samples/sec = 25 Hz
- Train starts => wheels appear to go clockwise
- Train accelerates => wheels go counter clockwise

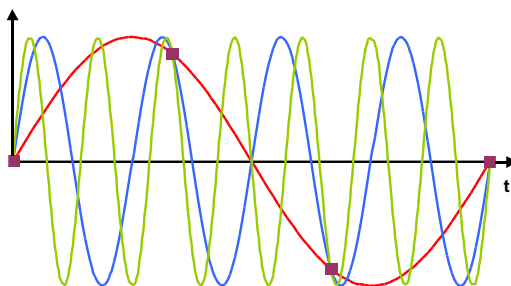
Rotating propeller of an airplane captured by a Mobile phone camera.



**Both examples:** Low sampling frequency leading to Frequency misidentification

Note that, we assume **uniform sampling** unless stated otherwise.

# Sampling a Sine Wave



$$s(t) = \sin(2\pi f_0 t)$$

$$\blacksquare s(t) @ f_{\text{Sample}}$$

For example:

$$f_0 = 1 \text{ Hz}, f_{\text{Sample}} = 3 \text{ Hz}$$

$$s_1(t) = \sin(2\pi 4t)$$

$$s_2(t) = \sin(2\pi 7t)$$

$s(t) @ f_{\text{Sample}}$  represents exactly all sine-waves  $s_k(t)$  defined by:

$$s_k(t) = \sin(2\pi(f_0 + k f_{\text{Sample}})t), \quad |k| \in \mathbb{N}, \text{ i.e., sin with frequency } f_0 + k f_{\text{Sample}}$$

# The sampling theorem

**Theorem** A signal  $s(t)$  with maximum frequency  $f_{MAX}$  can be recovered, if sampled at frequency  $f_s > 2 f_{MAX}$ .

\* Proposed by: Whittaker(s), Nyquist, Shannon, Kotel'nikov.

Nyquist frequency (rate)  $f_N = 2 f_{MAX}$

**Example**

$$s(t) = 3 \cdot \underbrace{\cos(25 \cdot 2\pi t)}_{F_1} + 10 \cdot \underbrace{\sin(150 \cdot 2\pi t)}_{F_2} - \underbrace{\cos(50 \cdot 2\pi t)}_{F_3}$$

Condition on  $f_s$ ?

$F_1 = 25 \text{ Hz}$ ,  $F_2 = 150 \text{ Hz}$ ,  $F_3 = 50 \text{ Hz}$

$f_{MAX}$

$f_s > 300 \text{ Hz}$

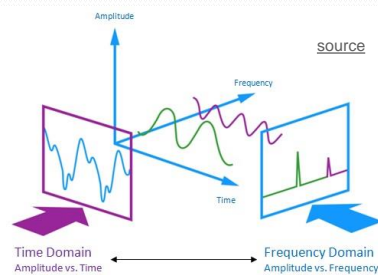
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# Frequency Domain

- Time and Frequency are two complementary signal descriptions.

The signal can be seen as projected onto the time domain or the frequency domain.



- Bandwidth** indicates the width of a range in the frequency domain.
  - high bandwidth**: a range located high up in the frequency domain
  - passband bandwidth**: defined by a lower and upper cutoff frequency

Previous lecture:

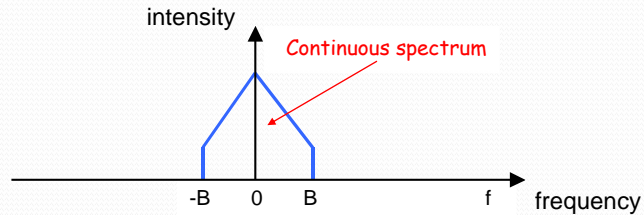
the inner-ear and early neural circuitry acts as a frequency analyser.

The audio spectrum is split into narrow bands thereby enabling detection of low-power sounds out of louder background sounds.

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# Spectrum of band-limited signal



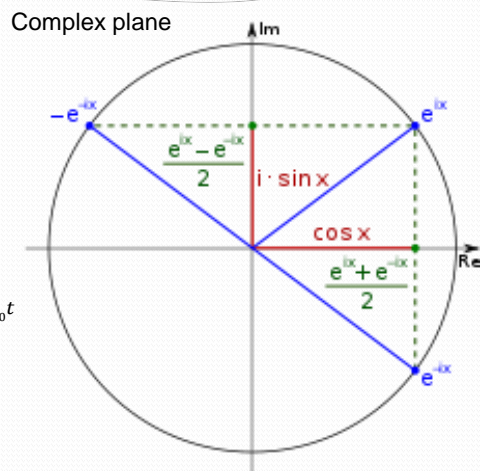
Spectrum of a band-limited signal:  
the signal has frequency components  $f \in [-B, B]$

# Negative frequencies

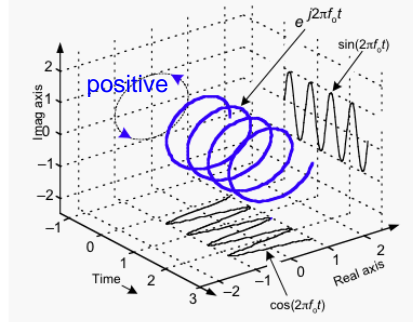
$$\cos(2\pi f_0 t) + i \cdot \sin(2\pi f_0 t) = e^{i2\pi f_0 t}$$

$$\sin(2\pi f_0 t) = \frac{e^{i2\pi f_0 t} - e^{-i2\pi f_0 t}}{2}$$

$$\cos(2\pi f_0 t) = \frac{e^{i2\pi f_0 t} + e^{-i2\pi f_0 t}}{2}$$



# Negative frequencies

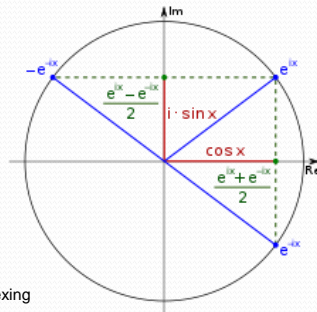


(Source: Richard Lyons)

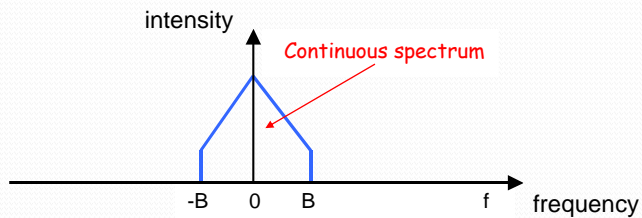
$$\cos(2\pi f_0 t) + i \cdot \sin(2\pi f_0 t) = e^{i2\pi f_0 t}$$

$$\sin(2\pi f_0 t) = \frac{e^{i2\pi f_0 t} - e^{-i2\pi f_0 t}}{2i}$$

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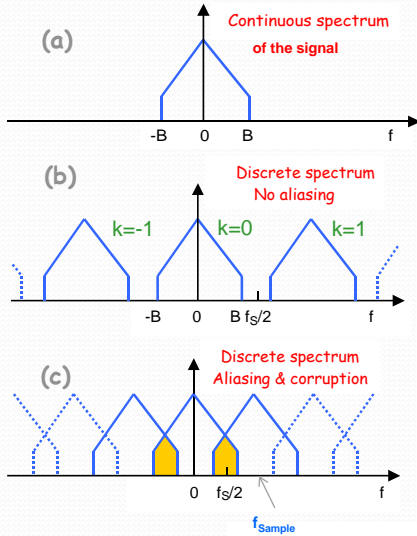


# Spectrum of band-limited signal



Spectrum of a band-limited signal:  
the signal has frequency components  $f \in [-B, B]$

# Sampling Low-Pass Signals



(a) Given a band-limited signal: frequencies of the signal in  $[-B, B]$  ( $f_{MAX} = B$ ).

(b) Time sampling with sampling frequency  $f_s \Rightarrow$  frequency repetition.  
 $f_s > 2B \Rightarrow$  no aliasing.

Note:  $s(t)$  at  $f_{Sample}$  represents all sine-waves  $s_k(t)$  defined by:

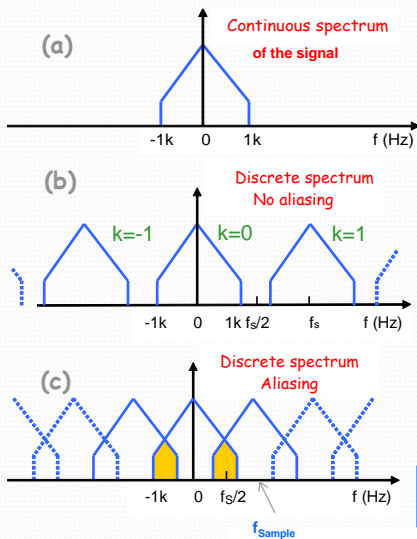
$$s_k(t) = \sin(2\pi(f_0 + k f_{Sample})t), \quad |k| \in \mathbb{N}$$

(c)  $f_s \leq 2B \Rightarrow$  **aliasing!**

Aliasing: signal ambiguity in frequency domain

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# Sampling Low-Pass Signals



(a) Given a band-limited signal: frequencies of the signal in  $[-1\text{kHz}, 1\text{kHz}]$  ( $B = f_{MAX} = 1\text{kHz}$ ).

(b) Time sampling with sampling frequency  $f_s$ . Considering the frequency repetition, as  $f_s > 2B$  no aliasing occurs.

Note:  $s(t)$  at  $f_{Sample}$  represents all sine-waves  $s_k(t)$  defined by:

$$s_k(t) = \sin(2\pi(f_0 + k f_{Sample})t), \quad |k| \in \mathbb{N}$$

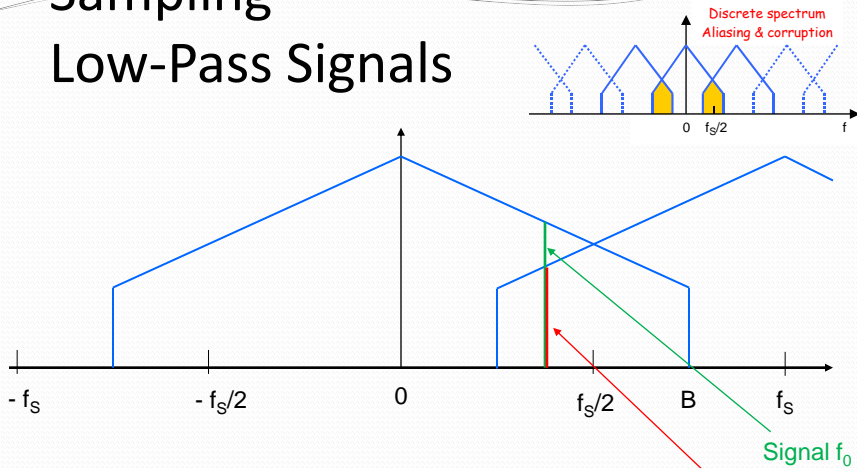
(c)  $f_s \leq 2\text{kHz} \Rightarrow$  **aliasing!**

Aliasing: signal ambiguity in frequency domain

e.g.,  $f_s = 600\text{ Hz} \Rightarrow$  the bin around 200Hz also gets the contributions of the 800Hz components.

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# Sampling Low-Pass Signals

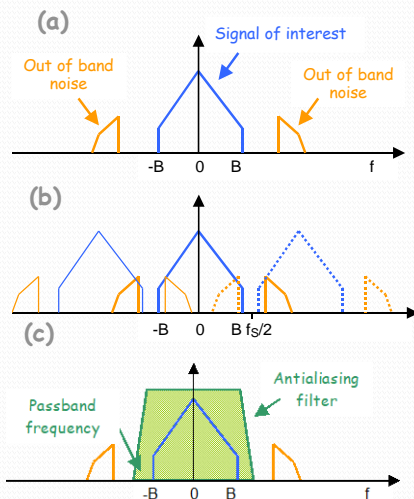


$f_s \leq 2B \rightarrow$  **aliasing!**

Aliasing: signal ambiguity in frequency domain

If the sample rate is too low for the bandwidth of the signal  $\Rightarrow$  + amplitude of signal component with freq.  $f_0 + (-f_s)$

# Antialiasing Filter



(a),(b) *Out-of-band* noise can alias into band of interest. Filter it before!

*Out of band noise(t)* will be sampled: *noise(t) @  $f_s$*  thereby mimicking a non-existing contributions of frequencies within the band.

(c) **Antialiasing filter**

**Passband:** depends on bandwidth of interest.

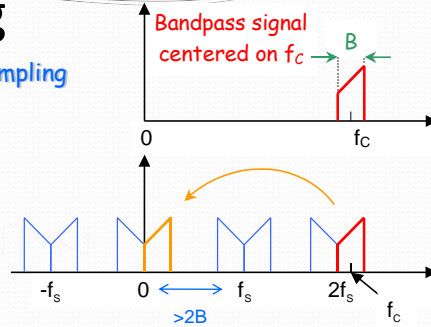


# Under-sampling

Using spectral replications to reduce sampling frequency  $f_s$  requirements.

$$\frac{2 \cdot f_c + B}{m+1} \leq f_s \leq \frac{2 \cdot f_c - B}{m}$$

$m \in \mathbb{N}$ , selected so that  $f_s > 2B$



Note:  $s(t)$  at  $f_{\text{sample}}$  represents all sine-waves  $s_k(t)$  defined by:  $s_k(t) = \sin(2\pi(f_0 + k f_{\text{sample}})t)$ ,  $|k| \in \mathbb{N}$

## Example

$f_c = 20$  MHz,  $B = 5$  MHz

Without under-sampling  $f_s > 40$  MHz.

With under-sampling:

$f_s = 22.5$  MHz ( $m=1$ )

$f_s = 17.5$  MHz ( $m=2$ )

$f_s = 11.66$  MHz ( $m=3$ )

last  $m$  such that  $f_s > 2B = 10$  MHz

## Advantages

- > Slower ADCs / electronics needed.
- > Simpler antialiasing filters.

# Over-sampling

Oversampling : sampling at frequencies  $f_s \gg 2 f_{\text{MAX}}$ .

Over-sampling & averaging may improve ADC resolution

$$f_{\text{OS}} = 4^w \cdot f_s$$

$f_{\text{OS}}$  = over-sampling frequency

$w$  = additional bits

⇒ Each additional bit implies/requires over-sampling by a factor of 4.

# (Some) ADC parameters

1. Number of bits  $N$  (~resolution)
2. Sample rate (~speed)
3. Signal-to-noise ratio (SNR)
4. Signal-to-noise-&-distortion rate

$$\text{SINAD} = \frac{P_{\text{signal}} + P_{\text{noise}} + P_{\text{distortion}}}{P_{\text{noise}} + P_{\text{distortion}}}$$

5. Effective Number of Bits (ENOB)
6. ...

## USB Audio Interface

- 24-bit
- 192 kHz

## Software Defined Radio (SDR)

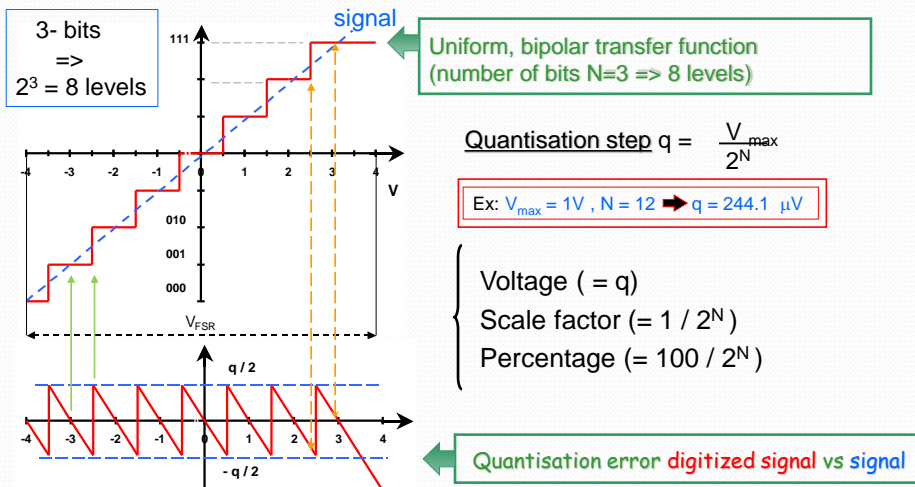
- 14-bit ADC
- 2 – 6 Msamples/sec
- Covers 1 kHz – 2 GHz
- Bandwidth 10MHz
- At 8-bit >9.2 MS/sec

Static distortion

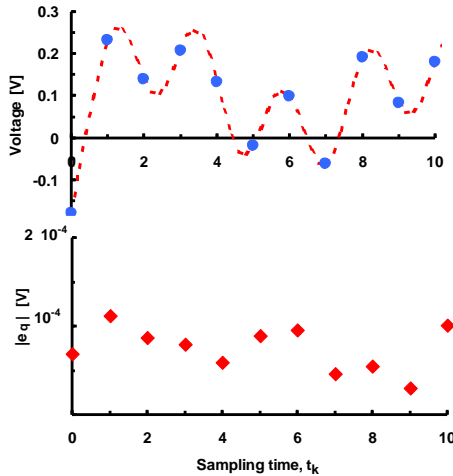
NB: Definitions may be slightly manufacturer-dependent!

# ADC - Number of bits $N$

Continuous input signal digitized into  $2^N$  levels.



# ADC - Quantisation error



Quantisation step  $q = \frac{V_{max}}{2^N}$

- Quantisation Error  $e_q$  in  $[-0.5q, +0.5q]$ .
- $e_q$  limits ability to resolve small signal.
- Higher resolution (more bits) means lower  $e_q$ .

QE for  
N = 12  
V<sub>FS</sub> = 1



# SNR of ideal ADC

$$\overline{\text{SNR}}_{\text{ideal}} = 20 \cdot \log_{10} \left( \frac{\text{RMS}(\text{input})}{\text{RMS}(e_q)} \right) \quad (1)$$

Also called SQNR  
(signal-to-quantisation-noise ratio)

RMS = root mean square  
FSR = Full Scale Range

$$\text{RMS}(\text{input}) = \sqrt{\frac{1}{T} \int_0^T \left( \frac{\text{VFSR}}{2} \cdot \sin(\omega t) \right)^2 dt} = \frac{\text{VFSR}}{2\sqrt{2}}$$

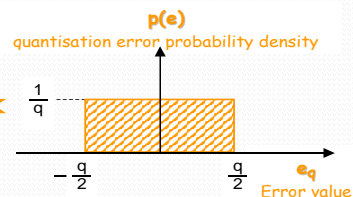


Input(t) =  $\frac{1}{2} \text{VFSR} \sin(\omega t)$ .

$$\text{RMS}(e_q) = \sqrt{\int_{-q/2}^{q/2} e_q^2 \cdot p(e_q) de_q} = \frac{q}{\sqrt{12}} = \frac{\text{VFSR}}{2^N \cdot \sqrt{12}}$$



(sampling frequency  $f_s = 2 f_{MAX}$ )



## Assumptions

Ideal ADC:

> only quantisation error  $e_q$   
( $p(e)$  = quantisation error probability density is assumed to be constant, uniform, etc.)

- >  $e_q$  uncorrelated with signal.
- > ADC performance constant in time.

# SNR of ideal ADC

Substituting in (1) =>

$$\overline{\text{SNR}}_{\text{ideal}} = 6.02 \cdot N + 1.76 [\text{dB}] \quad (2)$$

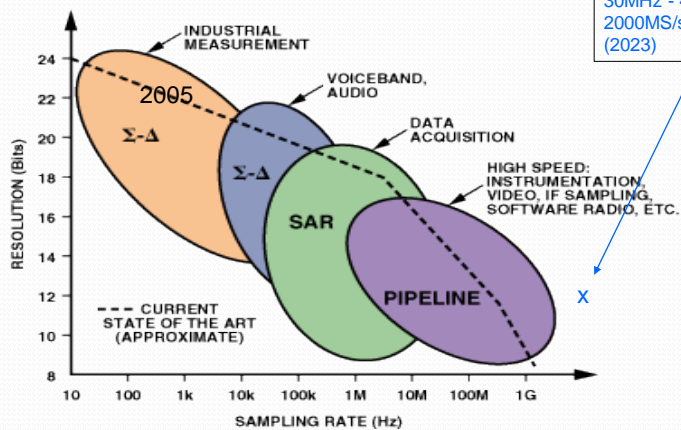
One additional bit  $\rightarrow$  SNR increased by 6 dB

Real SNR lower because:

- Real signals have noise.
- Forcing input to full scale unwise.
- Real ADCs have additional noise (aperture jitter, non-linearities etc).

Actually (2) needs correction factor depending on **ratio between sampling freq & Nyquist freq**. Processing gain due to oversampling.

# ADC Performance



From: <http://www.analog.com/library/analogDialogue/archives/39-06/architecture.html>

# Complex Numbers

The *complex numbers* are given by:

$$\mathbb{C} = \{c \mid c = a + bi, \text{ where } a, b \in \mathbb{R}\}$$

- here  $i$  is the imaginary unit that satisfies:  $i^2 = -1$
- $a$  is called the real part of  $c$
- $b$  is called the imaginary part of  $c$

If  $z = a + bi$ , then the *complex conjugate*  $z^*$  is defined as  $z^* = a - bi$

# Complex Numbers

(see also your Calculus Book, and/or Wikipedia)

The *complex numbers* are given by:

$$\mathbb{C} = \{c \mid c = a + bi, \text{ where } a, b \in \mathbb{R}\}$$

- here  $i$  is the imaginary unit that satisfies:  $i^2 = -1$

**Addition:**

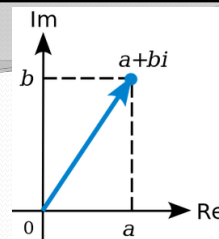
$$(a + bi) + (c + di) = (a + c) + (b + d)i$$

$$(a + bi) - (c + di) = (a - c) + (b - d)i$$

**Multiplication:**

$$(a + bi)(c + di) = (ac - bd) + (bc + ad)i$$

$$\frac{a + bi}{c + di} = \frac{(a + bi)(c - di)}{(c + di)(c - di)} = \left( \frac{ab + bd}{c^2 + d^2} \right) + \left( \frac{bc - ad}{c^2 + d^2} \right) i$$



# Complex Numbers

The *complex numbers* are given by:

$$\mathbb{C} = \{c \mid c = x + yi, \text{ where } x, y \in \mathbb{R}\}$$

The **absolute value (modulus; magnitude)** of  $z = x + yi$  is:

$$r = |z| = \sqrt{x^2 + y^2}$$

Note that:

$$|z|^2 = zz^* = x^2 + y^2$$

The **argument (phase)** of  $z = x + yi$  is:

$$\varphi = \arg(z) = \{\arctan(y/x), \text{ if } \dots =$$

"the angle of the vector (x,y) with  
the positive real axis"

Note:  $z = r(\cos\varphi + i\sin\varphi) = re^{i\varphi}$

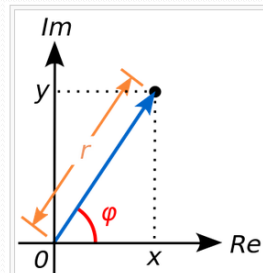


Figure 2: The argument  $\varphi$  and modulus  $r$  locate a point on an Argand diagram;  $r(\cos\varphi + i\sin\varphi)$  or  $re^{i\varphi}$  are polar expressions of the point.

# Complex Numbers

Let:

$$z_1 = r_1(\cos\varphi_1 + i\sin\varphi_1) = r_1e^{i\varphi_1}$$

$$z_2 = r_2(\cos\varphi_2 + i\sin\varphi_2) = r_2e^{i\varphi_2}$$

Note:

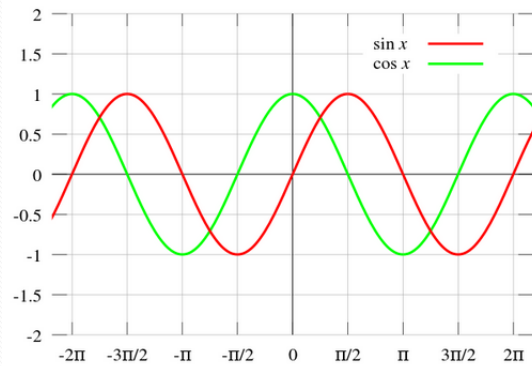
$$\cos(a)\cos(b) - \sin(a)\sin(b) = \cos(a+b)$$

$$\cos(a)\sin(b) + \sin(a)\cos(b) = \sin(a+b)$$

Hence:

$$z_1z_2 = r_1r_2(\cos(\varphi_1+\varphi_2) + i\sin(\varphi_1+\varphi_2)) = r_1r_2e^{i(\varphi_1+\varphi_2)}$$

# Sine Cosine Graphs



$$\sin(\varphi + \pi/2) = \cos(\varphi)$$

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From: S. Lang, Linear Algebra, 2<sup>nd</sup> Ed.  
Addison-Wesley Publ. Comp., Reading,  
1970.

## Fields

$K \subseteq \mathbb{C}$  is a field if it satisfies:

a) If  $x, y \in K$ , then  $x+y \in K$  and  $xy \in K$

b) If  $x \in K$ , then  $-x \in K$  and if  $x \neq 0$  also,  
then  $x^{-1} \in K$

c)  $0 \in K$  and  $1 \in K$  (additive and multiplicative  
null elements, resp.)

closed under  
addition and  
multiplication

has inverses

has null-elements

Examples of Fields:

- $\mathbb{Q}$ ,  $\mathbb{R}$ , and  $\mathbb{C}$
- Note,  $\mathbb{Z}$  is not a field

## Vector Spaces

a Field

$V$  is a vector space over  $K$  if the following is true:

- if  $u, v \in V$ , then  $u+v \in V$

- if  $u \in V$  and  $\lambda \in K$ , then  $\lambda u \in V$

we should define  
these operations  
 $u+v$  and  
 $\lambda u$

associative 1)  $\forall u, v, w \in V$ , then  $(u+v)+w = u+(v+w)$

2)  $\exists 0 \in V$  such that  $0+u = u+0 = u \quad \forall u \in V$

3) given  $u \in V$ ,  $\exists -u \in V$  such that  $u+(-u) = 0$

commutative 4)  $\forall u, v \in V$ :  $u+v = v+u$

distributive 5)  $\forall c \in K$ :  $c(u+v) = cu + cv$  for all  $u, v \in V$

6)  $\forall a, b \in K$ :  $(a+b)v = av + bv$  for all  $v \in V$

7)  $\forall a, b \in K$ :  $(ab)v = a(bv)$  for all  $v \in V$

8)  $\forall u \in V$   $1 \cdot u = u$  (where  $1 \in K$ )

### Examples of Vector Spaces

-  $\mathbb{R}$ ,  $\mathbb{R}^2$ ,  $\mathbb{R}^3, \dots$ ,  $\mathbb{C}$ ,  $\mathbb{C}^2$ ,  $\mathbb{C}^3, \dots$

### Examples of Vector Spaces (cont'd)

#### Function Spaces

Let  $S$  be a set and  $K$  a field and  $f: S \rightarrow K$   
a  $K$ -valued function, i.e., a rule that associates  
to each element of  $S$  a unique element of  $K$ .

Let  $V$  be the set of all functions of  $S$  into  $K$ .

→ A) If  $f, g \in V$  we define  $f+g$  as the function whose  
value at  $x \in S$  is the value  $f(x)+g(x)$  (again  $\in K$   
as  $K$  is a field).

→ B) If  $c \in K$ , we define  $cf$  to be the function whose  
value at  $x \in S$  is equal to  $cf(x)$  (again  $\in K$  as  
 $K$  is a field).

- Now it is easy to verify that  $V$  is a Vector Space  
over  $K$ .

[  $f_0: S \rightarrow K$  where  $f_0(x)=0$  for all  $x \in S$  is the 0 element ]



### Other Examples of Function Spaces which are Vector Spaces:

- $V$  the set of all functions of  $\mathbb{R}$  into  $\mathbb{R}$
- $V$  the set of all continuous functions of  $\mathbb{R}$  into  $\mathbb{R}$
- $V$  the set of all differentiable functions of  $\mathbb{R}$  into  $\mathbb{R}$
- $V$  the subspace generated by the functions  $f(t) = e^t$  and  $g(t) = e^{2t}$  (for all  $t \in \mathbb{R}$ .)

↓                      ↓

[Just check that A and B hold. As  $\mathbb{R}$  is a field the claim that  $V$  is vector space follows.].

### Linearly Dependence

Let  $V$  be a vector space over the field  $K$ .

Let  $v_1, \dots, v_n \in V$ .  $v_1, \dots, v_n$  are linearly dependent over  $K$

if  $\exists a_1, \dots, a_n \in K$  not all equal 0 such that  $a_1 v_1 + \dots + a_n v_n = 0$ .

- If there do not exist such numbers, i.e., if  $a_1, \dots, a_n \in K$  such that  $a_1 v_1 + \dots + a_n v_n = 0$ , then  $a_i = 0 \forall i = 1, \dots, n$ . then  $v_1, \dots, v_n$  are linearly independent.

Example: - Let  $V = \mathbb{R}^n$ , then  $E_1 = (1, 0, \dots, 0)$  are linearly independent.  $E_n = (0, 0, \dots, 1)$

- also  $e^t, e^{2t}$  are linearly independent.

## Basis

If elements  $v_1, \dots, v_n \in V$  generate  $V$ , and  $v_1, \dots, v_n$  are linearly independent,  $\{v_1, \dots, v_n\}$  is called a basis of  $V$ .

-  $v_1, \dots, v_n \in V$  generate  $V$ , that is every element of  $V$  can be expressed as a linear combination of  $v_1, \dots, v_n$ .

- and indeed if  $x_1 v_1 + \dots + x_n v_n = x = y_1 v_1 + \dots + y_n v_n$  with  $x_1, \dots, x_n, y_1, \dots, y_n \in K$  and for  $\forall x \in V$ ,

$$\text{then } (x_1 - y_1)v_1 + \dots + (x_n - y_n)v_n = 0$$

$$\text{thus } x_1 = y_1, \dots, x_n = y_n.$$

=> in a unique way

## Scalar Products

Let  $V$  a vector space over a field  $K$ . (next)

A scalar product on  $V$  is an association which to any pair  $v, w \in V$  associates a scalar  $\langle v, w \rangle$  (also  $v \cdot w$ )

satisfying:

$$1] \quad \forall v, w \in V \quad \langle v, w \rangle = \langle w, v \rangle$$

$$2] \quad \text{let } u, v, w \in V, \text{ then } \langle u, v+w \rangle = \langle u, v \rangle + \langle u, w \rangle$$

$$3] \quad \text{let } \lambda \in K, \text{ then } \langle \lambda u, v \rangle = \lambda \langle u, v \rangle$$

$$\text{and } \langle u, \lambda v \rangle = \lambda \langle u, v \rangle$$

A scalar product is non-degenerate, if also:

$$4] \quad \text{If } v \in V \text{ and } \langle v, w \rangle = 0 \text{ for all } w \in V, \text{ then } v = 0.$$

### Examples of Scalar Products:

-  $V = K^n$   $\langle x, y \rangle: x, y \rightarrow x \cdot y = x_1 y_1 + x_2 y_2 + \dots + x_n y_n$  is a scalar product. [this is the 'standard' dot-product.]

- let  $V$  be the space of continuous real-valued functions on the interval  $[0, 1]$ . If  $f, g \in V$ ,

$$\langle f, g \rangle = \int_0^1 f(t)g(t) dt.$$

Then  $\langle f, g \rangle$  is a scalar product. <= Homework I: Proof

## Orthogonality

$v, w \in V$  are orthogonal:  $v \perp w$  if  $\langle v, w \rangle = 0$ .

## Norm

= ~~The~~ norm of  $v \in V$  can be defined by  $\|v\| = \sqrt{\langle v, v \rangle}$

It is clear that:  $\|cv\| = |c| \|v\|$

-  $v \in V$  is a unit vector if  $\|v\| = 1$

(  $v/\|v\|$  is always a unit vector, if  $v \neq 0$  )

## Some Theorems (easy)

We have the following theorems:

Th. If  $v, w \in V$  and  $v \perp w$  (i.e.  $\langle v, w \rangle = 0$ ), then (Pythagoras)

$$\|v+w\|^2 = \|v\|^2 + \|w\|^2$$

Proof:  $\|v+w\|^2 = \langle v+w, v+w \rangle = \langle v, v \rangle + 2\langle v, w \rangle + \langle w, w \rangle$   
 $= \|v\|^2 + \|w\|^2$  (as  $\langle v, w \rangle = 0$ ). ~~It~~

Parallelogram law:

$$\forall v, w \in V \text{ we have } \|v+w\|^2 + \|v-w\|^2 = 2\|v\|^2 + 2\|w\|^2.$$

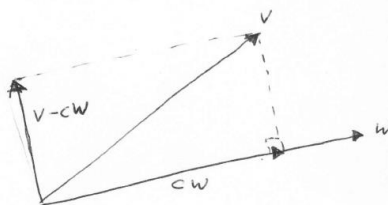
Homework II: Proof Parallelogram Law.

## Fourier Coefficients

Observation:

Let  $w \in V$  such that  $\|w\| \neq 0$ .

For any  $v \in V$  there exists a unique  $c \in K$  such that  $v - cw$  is perpendicular to  $w$ .



Now  $v - cw$  perpendicular to  $w$  means that  $\langle v - cw, w \rangle = 0$ .

$$\Rightarrow \langle v, w \rangle - c \langle w, w \rangle = 0 \Rightarrow c = \frac{\langle v, w \rangle}{\langle w, w \rangle}$$

Conversely, if  $c = \frac{\langle v, w \rangle}{\langle w, w \rangle}$  then  $\langle w, w \rangle = \langle w, w \rangle \Rightarrow$

~~$\langle v - cw, w \rangle = \langle v, w \rangle - c \langle w, w \rangle = 0 \Rightarrow$~~   
 $\langle v - cw, w \rangle = 0$

hence  $v - cw$  perpendicular to  $w$ .

We call  $c$  the component of  $v$  along  $w$ , or the Fourier coefficient of  $v$  with respect to  $w$ .

## Example Fourier Coefficients.

Let  $V$  be the space of continuous functions on  $[-\pi, \pi]$ .

Let  $f: x \rightarrow \sin kx$ , where  $k \in \mathbb{Z}_{>0}$ .

$$\text{Then } \|f\| = \sqrt{\langle f, f \rangle} = \left( \int_{-\pi}^{\pi} \sin^2 kx \, dx \right)^{1/2} = \sqrt{\pi}$$

In this case, if  $g$  is any continuous function on  $[-\pi, \pi]$ , then the Fourier coefficient of  $g$  with respect to  $f$  is

$$\frac{\langle g, f \rangle}{\langle f, f \rangle} = \frac{1}{\pi} \int_{-\pi}^{\pi} g(x) \sin kx \, dx$$

## The Complex ( $\mathbb{C}$ ) Case

Let  $V$  be a vector space over the complex numbers.

A hermitian product on  $V$  is a rule  $\langle v, w \rangle$

satisfying.

1)  $\langle v, w \rangle = \overline{\langle w, v \rangle}$  for all  $v, w \in V$

2)  $u, v, w \in V$ , then  $\langle u, v+w \rangle = \langle u, v \rangle + \langle u, w \rangle$

3) if  $\alpha \in \mathbb{C}$ , then  $\langle \alpha u, v \rangle = \alpha \langle u, v \rangle$

$$\langle u, \alpha v \rangle = \overline{\alpha} \langle u, v \rangle.$$

$\langle \cdot, \cdot \rangle$  is positive definite

if  $\langle v, v \rangle \geq 0$  for all  $v \in V$  and

$\langle v, v \rangle > 0$  if  $v \neq 0$ .

Note

Orthogonal, perpendicular, orthogonal basis, orthogonal complement, as before!

Also the Fourier coefficient and the projection of  $v$  along  $w$  are as before.

## Example

Let  $V$  be the space of continuous complex-valued functions on the interval  $[-\pi, \pi]$ .

- If  $f, g \in V$ , we define  $\langle \cdot, \cdot \rangle$  as follows:

$$\langle f, g \rangle = \int_{-\pi}^{\pi} f(t) \overline{g(t)} dt$$

This can be shown, using standard properties of the integral, to be a positive definite hermitian product.

- Let  $f_n(t) = e^{int}$

1) if  $n \neq m$ , then  $\langle f_n, f_m \rangle = \int_{-\pi}^{\pi} e^{int} \overline{e^{imt}} dt = \int_{-\pi}^{\pi} e^{i(n-m)t} dt = 0$

if  $n = m$ , then  $\langle f_n, f_n \rangle = \int_{-\pi}^{\pi} e^{int} \overline{e^{int}} dt = \int_{-\pi}^{\pi} 1 dt = 2\pi$

- If  $f \in V$ , then its Fourier coefficient with respect to  $f_n$  is equal to:

$$\frac{\langle f, f_n \rangle}{\langle f_n, f_n \rangle} = \frac{1}{2\pi} \int_{-\pi}^{\pi} f(t) e^{-int} dt.$$

Note: A) shows that  $f_n$  and  $f_m$  with  $n \neq m$  are orthogonal.

Furthermore it can be shown that  $\{f_n\}, n \in \mathbb{N}^+$  constitutes a basis for  $V$ .

Hence  $\{e^{j\omega t}, e^{-j\omega t}, e^{3j\omega t}, \dots\}$  is an orthogonal

basis of  $V$  the vector space of continuous complex-valued functions on the interval  $[-\pi, \pi]$ . (Note, by dividing through  $\langle f_n, f_n \rangle$  you get normalized basis.  $\square$ )

## References

This presentation uses a selection of slides that are adapted from original slides by Dr M.E. Angoletta at DISP2003, a DSP course given by CERN and University of Lausanne (UNIL)

# Resonances in Outer Ear

The **outer** ear consists of the external visible part and the auditory canal. The tube is about 2.5 cm long

Ear is closed tube (closed to one end):

⇒ resonance of 0.25 wavelength

⇒ Resonance frequencies  $f$  can be calculated with:

$$f = nv/(4L), \text{ where } n = 1, 3, 5, \dots, L=2.5\text{cm}$$

and  $v = 343$  m/s speed of sound

For  $n = 1$ ,  $v = 343\text{m/s} = 34300$  cm/s,  $L = 2.5$  cm, we have

$$f = 34300 \text{ (cm/s)} / 10 \text{ (cm/s)} = 3430 \text{ Hz}$$

Note wavelength of 3430 Hz equals  $34300 / 3430$  cm = 10cm

\*)

$$\int_{-\pi}^{\pi} \sin^2 kx \, dx = \left[ \frac{x}{2} - \frac{\sin(2kx)}{4k} \right]_{-\pi}^{\pi}$$
$$= \frac{\pi}{2} - \frac{\sin(2k\pi)}{4k} - \left( \frac{-\pi}{2} - \frac{\sin(-2k\pi)}{4k} \right)$$
$$= \pi$$

Recap:

Complex numbers  $\mathbb{C}$ :

1)  $\mathbb{R} \subset \mathbb{C}$ ; sum and products for these numbers  $\in \mathbb{R} \subset \mathbb{C}$  as before.

2)  $\exists$  complex number  $i$  such that  $i^2 = -1$

3) Every complex number can be uniquely expressed as  $a+bi$ , with  $a, b \in \mathbb{R}$

4)  $\alpha, \beta, \delta \in \mathbb{C}$ , then

$$\begin{aligned}(\alpha\beta)\gamma &= \alpha(\beta\gamma) \\ (\alpha+\beta)+\gamma &= \alpha+(\beta+\gamma) \\ \alpha(\beta+\gamma) &= \alpha\beta+\alpha\gamma \\ (\beta+\gamma)\alpha &= \beta\alpha+\gamma\alpha \\ \alpha\beta &= \beta\alpha \\ \alpha+\beta &= \beta+\alpha\end{aligned}$$

If  $1 \in \mathbb{R}$  then  $1\alpha = \alpha$

If  $0 \in \mathbb{R}$  then  $0\alpha = 0$

Furthermore,  $\alpha + (-1)\alpha = 0$ .

$\alpha = a+bi$ ,  $\beta = c+di$ , then  $\alpha+\beta = (a+bi) + (c+di) = (a+c) + (b+d)i$

and  $\alpha \cdot \beta = (a+bi)(c+di) = ac + adi + bci + bdi^2 = (ac - bd) + (ad + bc)i$

, and if  $\lambda \in \mathbb{R}$   $\lambda\alpha = \lambda(a+bi) = \lambda a + \lambda bi$

$\bar{\alpha} = \overline{a+bi} = a-bi \Rightarrow \alpha\bar{\alpha} = a^2 + b^2 \in \mathbb{R}$

$\bar{\alpha}$  is conjugate of  $\alpha \Rightarrow \alpha^{-1} = \frac{\bar{\alpha}}{\alpha\bar{\alpha}}$