

# Analog Signal Processing

## 1.) Intro

Normally Requires ECE 225 & MATH 220  
Circuit Analysis Diff. Eqns.

- 2 hour teardown of an ECE core course
- Very fundamental topics which are used in all fields of electronics. usually is a prerequisite for most other ECE classes
- Math heavy, but will learn something regardless
- Goal is to avoid time-domain and use the frequency domain instead. Learn tools along the way

## 2.) Complex numbers (Real line + Img line = Complex plane)

$$z = a + jb \quad j = \sqrt{-1} \quad \text{Re}(z) = a \quad \text{Im}(z) = b$$

$$z^* = a - jb \quad \text{Polar form: } z = |z|e^{j\angle z}$$

Rectangular Form

$$|z| = \sqrt{z \cdot z^*} = \sqrt{a^2 + b^2} \quad \angle z = \tan^{-1} \frac{\text{Im}(z)}{\text{Re}(z)}$$

Euler's:  $e^{j\theta} = \cos\theta + j\sin\theta$   
Identity

$$a = |z|\cos\angle z \quad b = |z|\sin\angle z$$

$$\cos\theta = \frac{e^{j\theta} + e^{-j\theta}}{2}$$

$$\sin\theta = \frac{e^{j\theta} - e^{-j\theta}}{2j}$$

Impedances

$$V = IR \quad V = IZ$$

Reactance  $\downarrow$

$$Z = R + \boxed{X}$$

$$Z_{eq} = \frac{Z_1 Z_2}{Z_1 + Z_2}$$

$$X_C = \frac{1}{j\omega C} \quad X_L = j\omega L$$

$$= \frac{1}{sC} \quad = sL$$

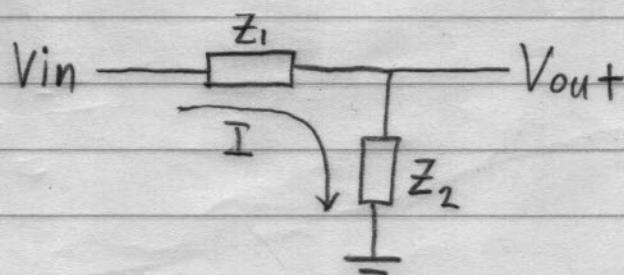
Series

$$\begin{aligned} Z_{RC} &= R + \frac{1}{j\omega C} = R + \frac{1}{sC} \\ Z_{RL} &= R + j\omega L = R + sL \end{aligned}$$

## 4.) Voltage Divider

$$V_{out} = V_{in} \frac{Z_2}{Z_1 + Z_2}$$

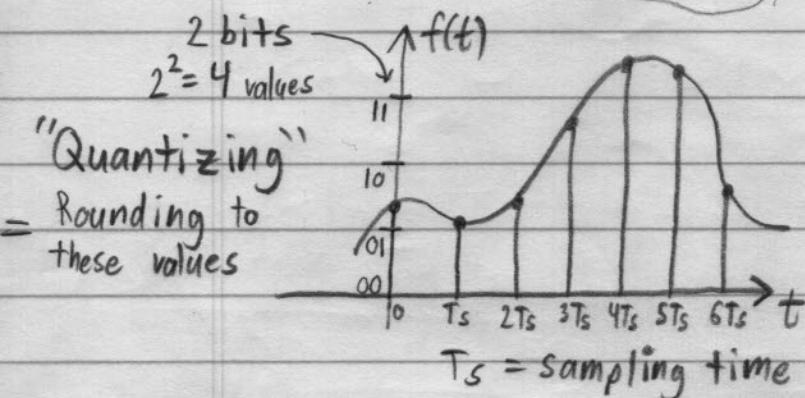
$$\frac{V_{out}}{V_{in}} = \frac{Z_2}{Z_1 + Z_2}$$



Essentially the same

These are different

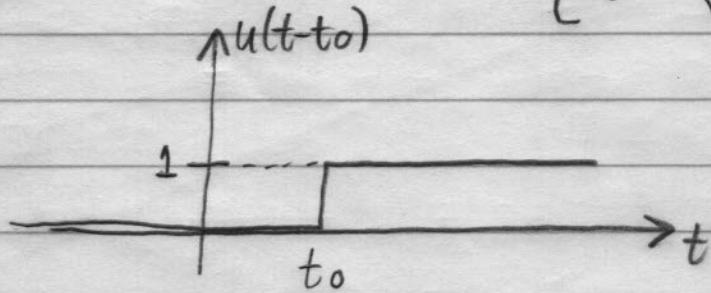
5.) Signals: Continuous-time, Discrete-time  
Analog, Digital



Sampling a continuous-time, or analog, signal gives you a discrete-time signal.  
Quantizing a discrete-time signal results in a digital signal.

Aperiodic Signals:

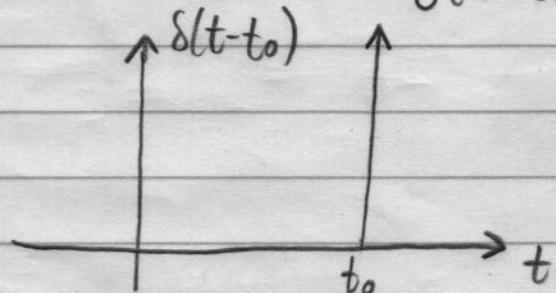
$$\text{Unit Step } u(t-t_0) = \begin{cases} 1 & , t \geq t_0 \\ 0 & , t < t_0 \end{cases}$$



Causal signal always starts on or after  $t=0$

Impulse function

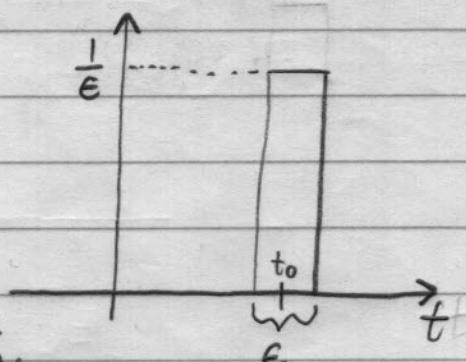
$$\delta(t-t_0) = \begin{cases} 0 & , t \neq t_0 \\ \infty & , t = t_0 \end{cases}$$



$$\int_{-\infty}^{\infty} \delta(t-t_0) dt = 1$$

$$\epsilon \cdot \frac{1}{\epsilon} = 1$$

The act of smacking something really hard.



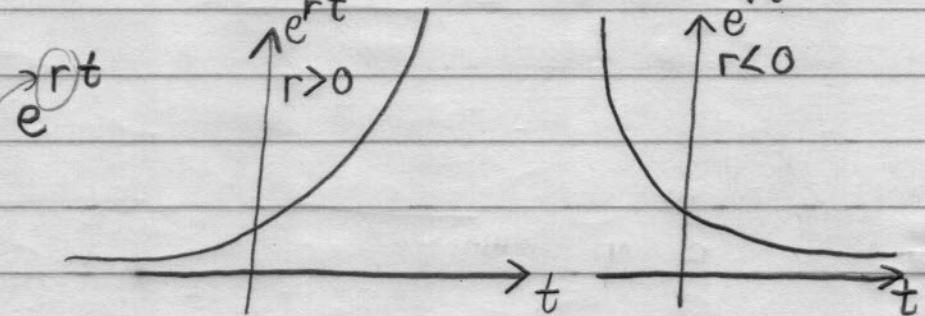
## Sampling Property (or Sifting Property)

$$f(t)\delta(t-t_0) = f(t_0)\delta(t-t_0)$$

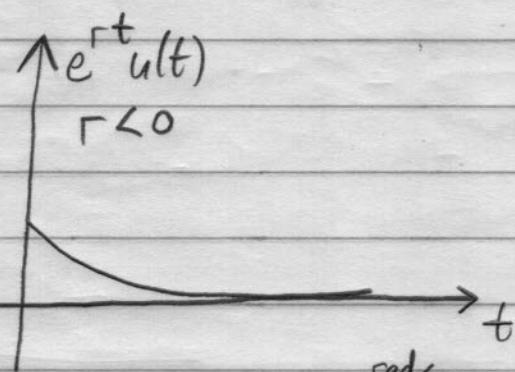
1

$$\int_{-\infty}^{\infty} f(t_0)\delta(t-t_0)dt = f(t_0) \underbrace{\int_{-\infty}^{\infty} \delta(t-t_0)dt}_1 = f(t_0)$$

Exponentials  
growth/decay  
rate



Common signal:  $e^{rt}u(t)$ ,  $r < 0$



Periodic Signals  
 $f(t) = f(t-T_0)$

$$\cos(\omega_0 t)$$

$$\text{fundamental frequency}$$

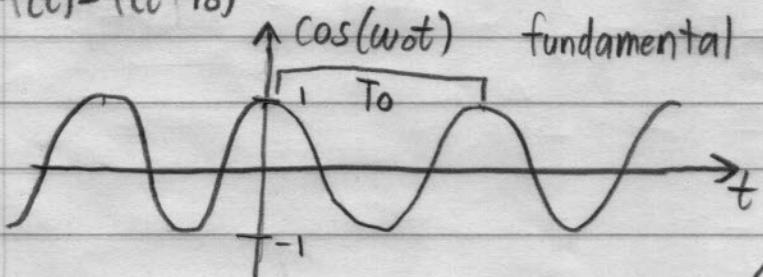
$$T_0 = \frac{1}{f_0} \Rightarrow f_0 = \frac{1}{T_0}$$

rad/s

fundamental Period

$$\omega_0 = 2\pi f_0 = \frac{2\pi}{T_0}$$

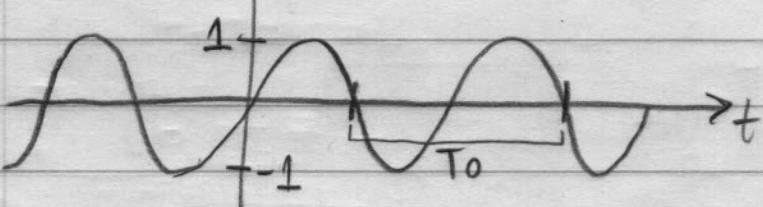
Even  
 $f(-t) = f(t)$



$$170 \cos(2\pi 60t)u(t)$$

(Flipping a switch at  $t=0$   
to turn on a wall outlet.)

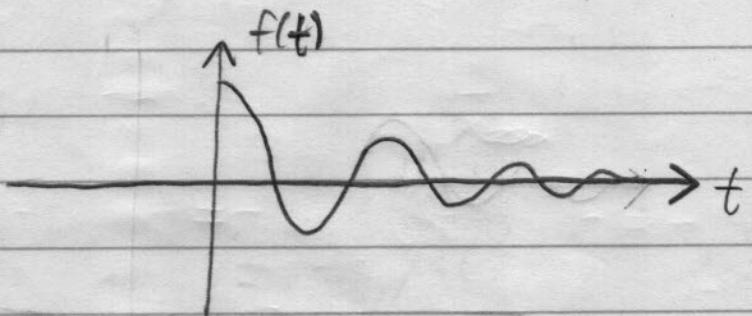
Odd  
 $f(-t) = -f(t)$



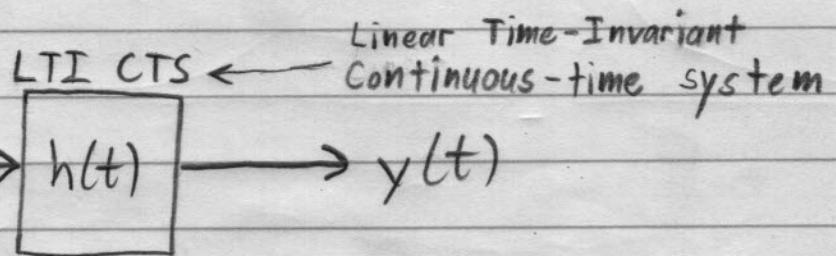
$$f(t) = e^{rt} \cos(\omega_0 t) u(t)$$

$r < 0$

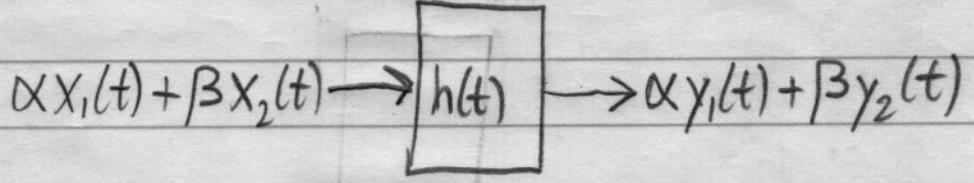
Musical instruments  
such as string or  
percussion instruments



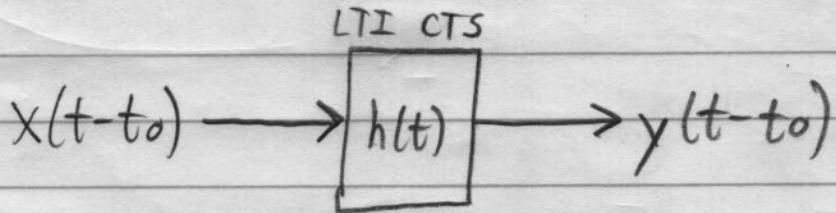
## 6.) Linear Systems



Linearity  
(Superposition)

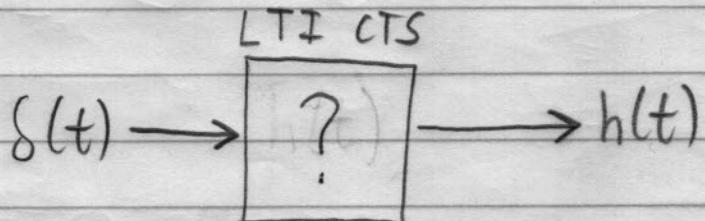


Time  
Invariance

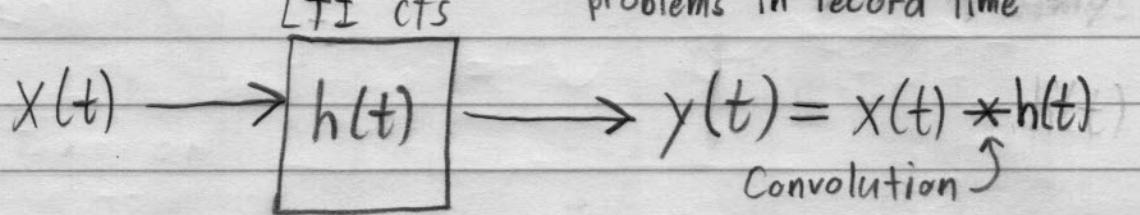


Impulse response  $h(t)$   
Smacking a steel beam analogy

Act of smacking:  $\delta(t)$   
Measure of vibrations  
due to smacking:  $h(t)$



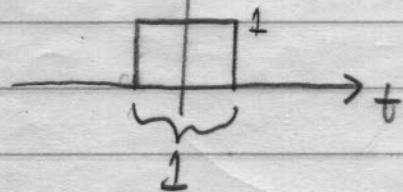
7.) Convolution - So annoying that there are youtube videos of people trying to do them problems in record time



$$x_1(t) * x_2(t) = \int_{-\infty}^{\infty} x_1(\tau) \cdot x_2(t-\tau) d\tau = x_2(t) * x_1(t)$$

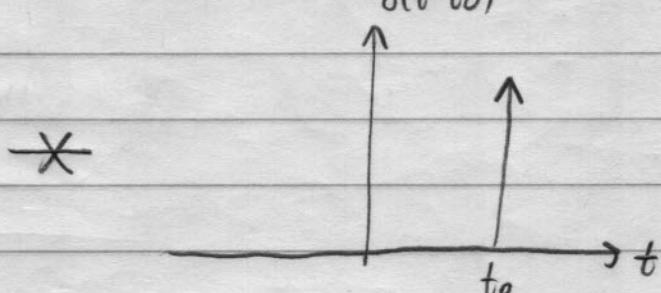
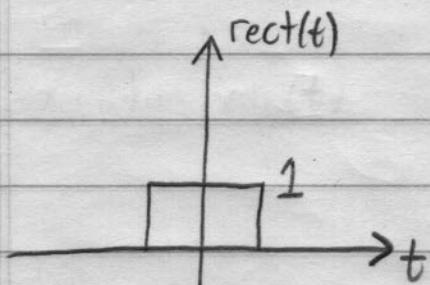
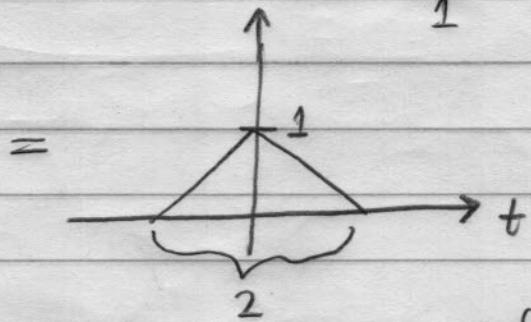
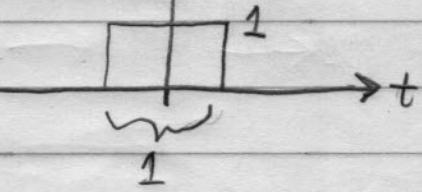
Like "smearing" two signals together

$\uparrow \text{rect}(t)$

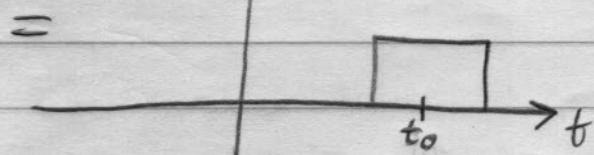


Flipping and sliding over one another.

$\uparrow \text{rect}(t)$



Convolution with an impulse recenters the signal on where the impulse was



$$v_c(t) = \frac{1}{C} \int_{-\infty}^t i_c(\tau) d\tau$$

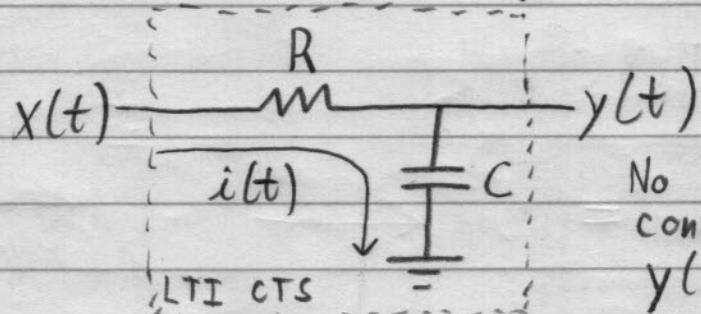
$$i_c(t) = C v_c'(t)$$

$$v_L(t) = L i_L'(t)$$

$$i_L(t) = \frac{1}{L} \int_{-\infty}^t v_L(\tau) d\tau$$

8.) RC Circuit

(Lowpass Filter)



$$i_R(t) = i_C(t)$$

No initial conditions  
 $y(0^-) = 0$

$$\frac{x(t) - y(t)}{R} = C y'(t) \Rightarrow y'(t) = \frac{x(t) - y(t)}{RC}$$

Differential equation describing the system

$$y'(t) + \frac{1}{RC} y(t) = \frac{1}{RC} x(t)$$

$$h(t) = \frac{1}{RC} y_n(t) u(t)$$

$$\text{Homogeneous Equation} \rightarrow y_n'(t) + \frac{1}{RC} y_n(t) = 0$$

$$\text{Characteristic Equation} \rightarrow r + \frac{1}{RC} = 0 \Rightarrow r = -\frac{1}{RC}$$

Generic initial condition used when finding the impulse response

$$y_n(t) = c e^{-\frac{t}{RC}}$$

$$y_n(t) = e^{-\frac{t}{RC}}$$

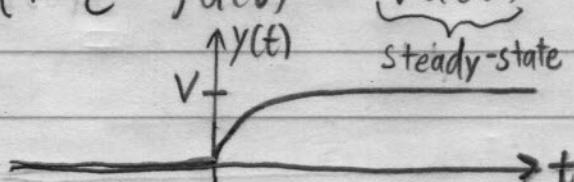
$$\rightarrow h(t) = \frac{1}{RC} e^{-\frac{t}{RC}} u(t)$$

Think of impulse response as the output of the circuit as if lightning hit the input of the circuit

$$x(t) = V u(t) \quad y(t) = V u(t) * h(t) = \int_{-\infty}^{\infty} V u(t-\tau) \cdot \frac{1}{RC} e^{-\frac{\tau}{RC}} d\tau$$

$$y(t) = \int_0^t \frac{V}{RC} e^{-\frac{\tau}{RC}} d\tau = -V e^{-\frac{t}{RC}} \Big|_0^t = -V(e^{-\frac{t}{RC}} - 1) u(t)$$

$$= -V(1 - e^{-\frac{t}{RC}}) u(t) = \underbrace{V u(t)}_{\text{steady-state}} - \underbrace{V e^{-\frac{t}{RC}} u(t)}_{\text{transient}}$$



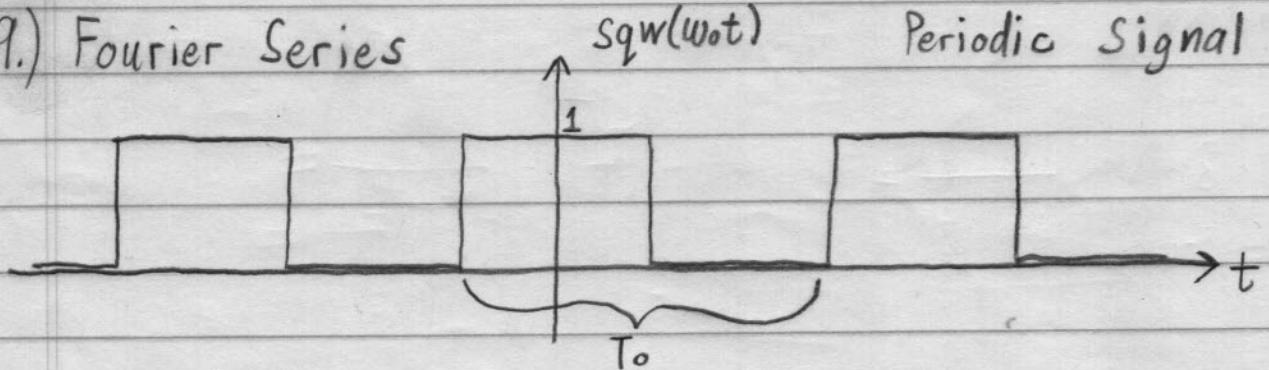
Synthesis Equation

$$x(t) = \sum_{n=-\infty}^{\infty} X_n e^{jn\omega_0 t}$$

Analysis Equation

$$X_n = \frac{1}{T_0} \int_{T_0} x(t) e^{-jn\omega_0 t} dt$$

9.) Fourier Series



Periodic Signal

$$X_n = \frac{1}{T_0} \int_{-\frac{T_0}{4}}^{\frac{3T_0}{4}} sqw(\omega_0 t) e^{-jn\omega_0 t} dt$$

$$= \frac{1}{T_0} \int_{-\frac{T_0}{4}}^{\frac{T_0}{4}} e^{-jn\omega_0 t} dt = -\frac{1}{T_0 j n \omega_0} e^{-jn\omega_0 t} \Big|_{-\frac{T_0}{4}}^{\frac{T_0}{4}}$$

$$= -\frac{1}{T_0 j n \omega_0} \left( e^{-jn\omega_0 \frac{T_0}{4}} - e^{jn\omega_0 \frac{T_0}{4}} \right)$$

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

$$= -\frac{1}{jn2\pi} \left( e^{-jn\frac{\pi}{2}} - e^{jn\frac{\pi}{2}} \right) = \frac{1}{jn2\pi} \left( e^{jn\frac{\pi}{2}} - e^{-jn\frac{\pi}{2}} \right)$$

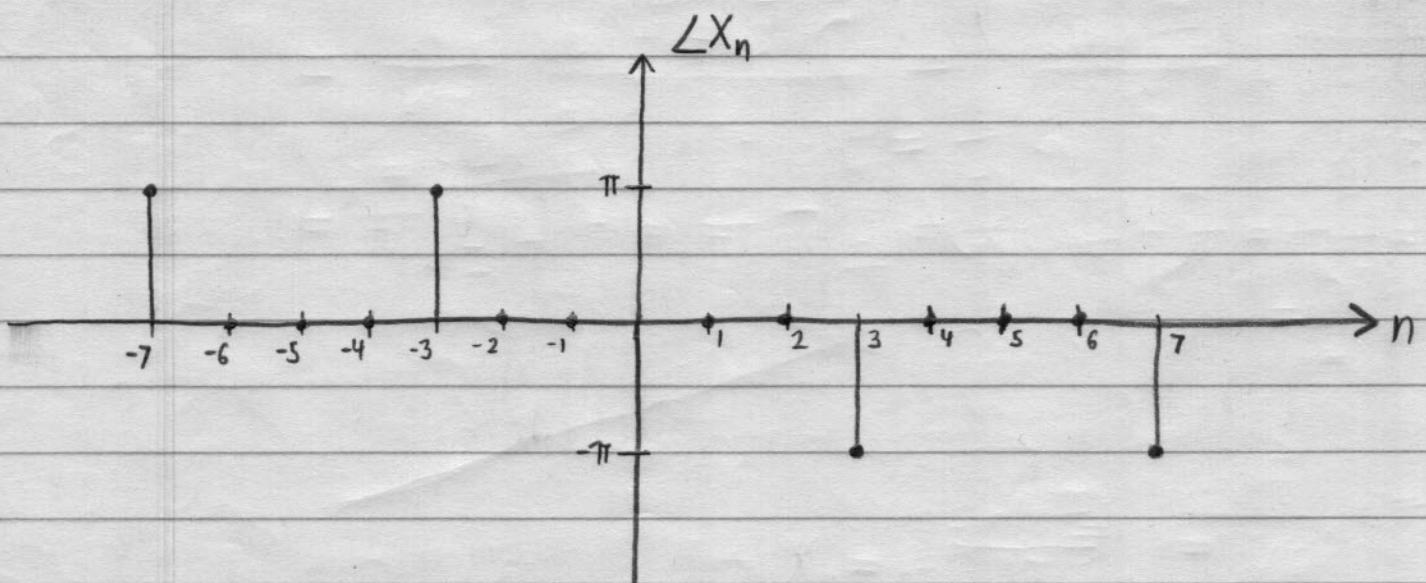
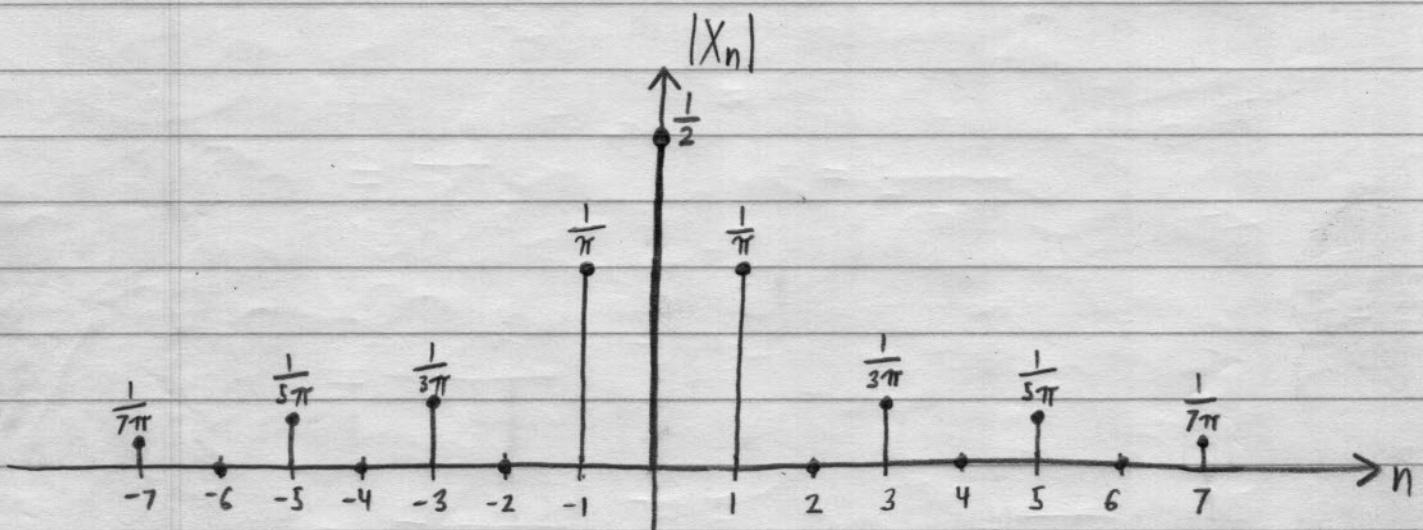
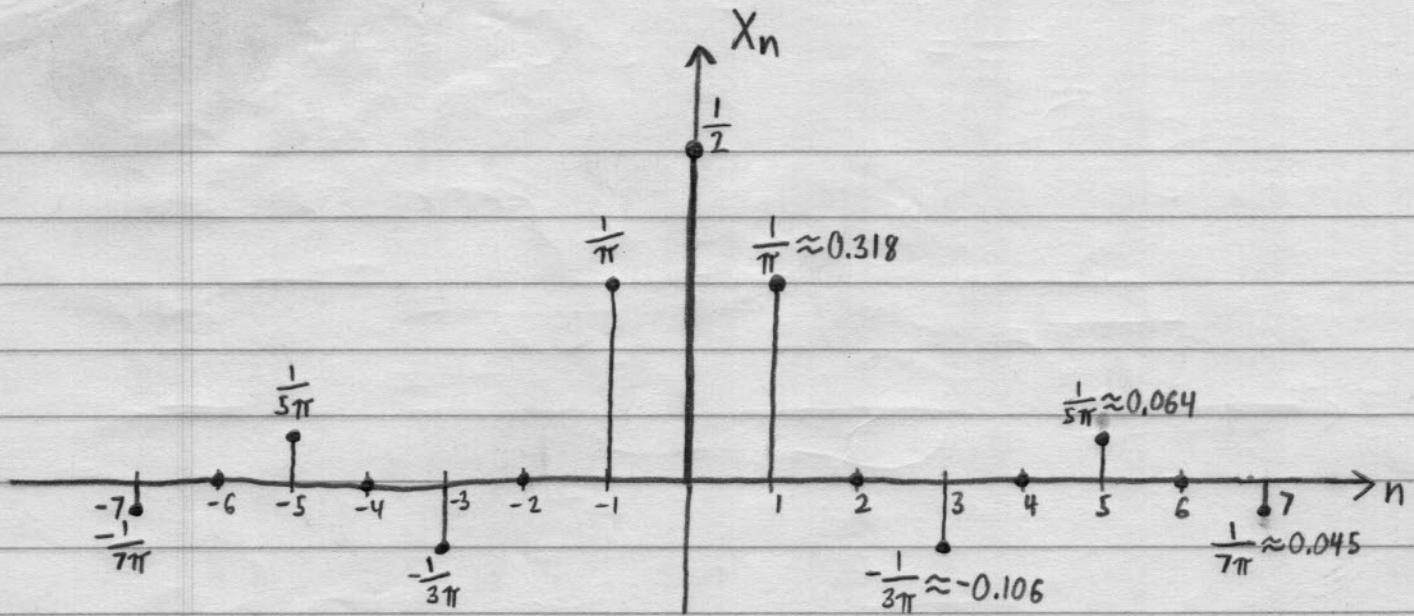
$$= \frac{1}{n\pi} \frac{(e^{jn\frac{\pi}{2}} - e^{-jn\frac{\pi}{2}})}{2j} = \frac{\sin(n\frac{\pi}{2})}{n\pi}$$

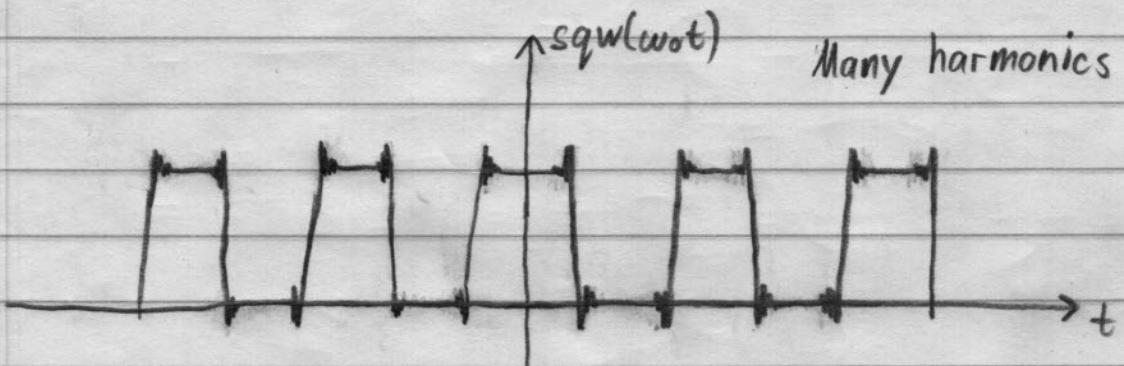
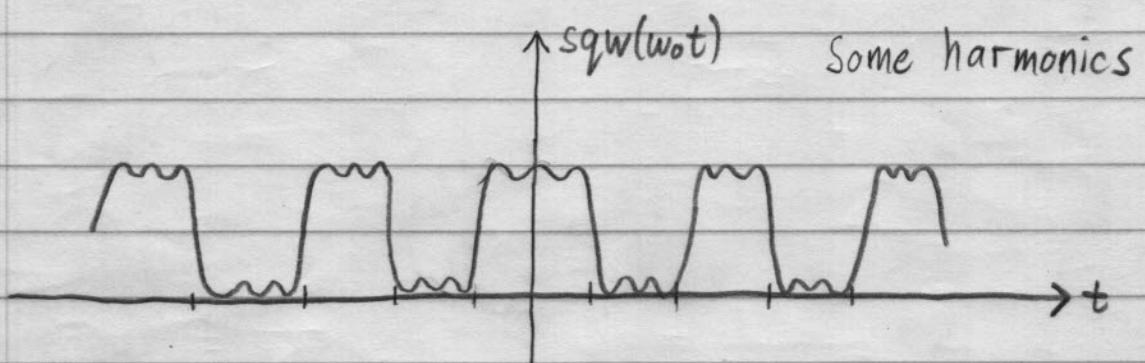
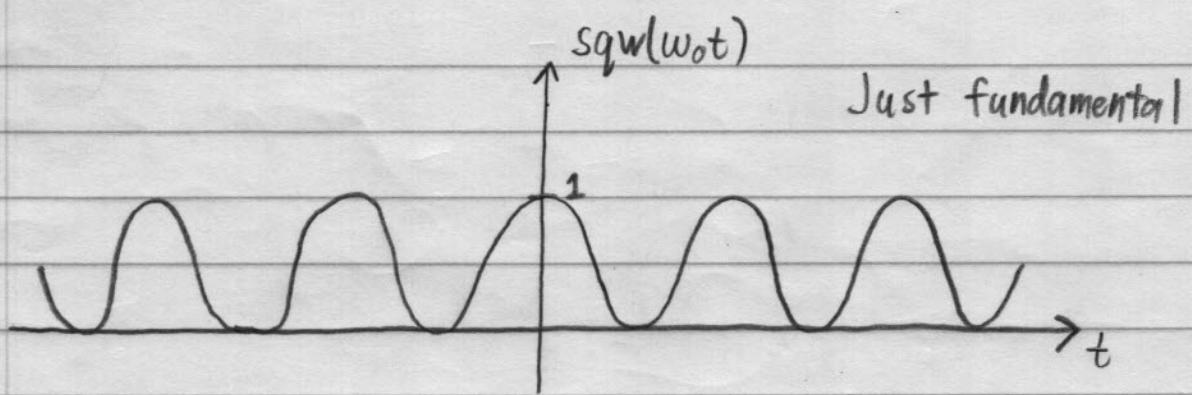
$$X_0 = \frac{1}{T_0} \int_{-\frac{T_0}{4}}^{\frac{T_0}{4}} 1 dt = \frac{1}{T_0} t \Big|_{-\frac{T_0}{4}}^{\frac{T_0}{4}} = \frac{1}{T_0} \left( \frac{T_0}{4} + \frac{T_0}{4} \right) = \frac{1}{T_0} \cdot \frac{T_0}{2} = \frac{1}{2}$$

$$X_n = \frac{\sin(n\frac{\pi}{2})}{n\pi}$$

$$X_0 = \frac{1}{2}$$

$$X_n = \begin{cases} \frac{\sin(n\frac{\pi}{2})}{n\pi}, & n \neq 0 \\ \frac{1}{2}, & n = 0 \end{cases}$$





Gibbs Oscillation

Discuss Bandwidth  
10MHz for Solderless Breadboard

$$sqw(w_0t) = \frac{1}{5\pi} e^{-j5w_0t} - \frac{1}{3\pi} e^{-j3w_0t} + \frac{1}{\pi} e^{-jw_0t} + \frac{1}{2}$$

$$+ \frac{1}{\pi} e^{jw_0t} - \frac{1}{3\pi} e^{j3w_0t} + \frac{1}{5\pi} e^{j5w_0t} + \dots$$

$$sqw(w_0t) = \frac{1}{2} + \frac{1}{\pi} (e^{jw_0t} + e^{-jw_0t}) - \frac{1}{3\pi} (e^{j3w_0t} + e^{-j3w_0t}) + \frac{1}{5\pi} (e^{j5w_0t} + e^{-j5w_0t}) + \dots$$

$$sqw(w_0t) = \frac{1}{2} + \frac{2}{\pi} \cos(w_0t) - \frac{2}{3\pi} \cos(3w_0t) + \frac{2}{5\pi} \cos(5w_0t) + \dots$$

10.) Fourier Transform      Aperiodic signals

$$X(jw) = \int_{-\infty}^{\infty} x(t) e^{-jw t} dt \quad x(t) = \frac{1}{2\pi} \int_{-\infty}^{\infty} X(jw) e^{jw t} dw$$

$$\mathcal{F}\{x(t)\} = X(jw) \quad \mathcal{F}^{-1}\{X(jw)\} = x(t)$$

$$x(t) \xleftrightarrow{\mathcal{F}} X(jw)$$

$$\text{Linearity: } \alpha x_1(t) + \beta x_2(t) \xleftrightarrow{\mathcal{F}} \alpha X_1(jw) + \beta X_2(jw)$$

$$\text{Time shift: } x(t-t_0) \xleftrightarrow{\mathcal{F}} X(jw) e^{-jw t_0}$$

$$\text{Freq shift: } x(t) e^{jw_0 t} \xleftrightarrow{\mathcal{F}} X(j(w-w_0))$$

$$\text{Time differentiation: } \frac{d^n x}{dt^n} \xleftrightarrow{\mathcal{F}} (jw)^n X(jw)$$

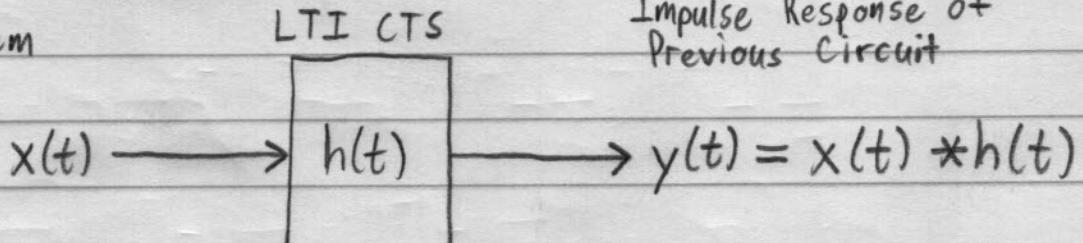
$$\text{Convolution: } x_1(t) * x_2(t) \xleftrightarrow{\mathcal{F}} X_1(jw) \cdot X_2(jw)$$

$$E_x = \int_{-\infty}^{\infty} |x(t)|^2 dt = \frac{1}{2\pi} \int_{-\infty}^{\infty} |X(j\omega)|^2 d\omega$$

Parseval's Theorem

$$h(t) = \frac{1}{RC} e^{-\frac{t}{RC}} u(t)$$

Impulse Response of Previous Circuit



Discuss support for time v. freq.

$$Y(j\omega) = X(j\omega) \cdot H(j\omega)$$

$$\frac{Y(j\omega)}{X(j\omega)} = H(j\omega) \quad \text{Frequency Response}$$

$$H(j\omega) = \frac{1}{RC} \frac{1}{\frac{1}{RC} + j\omega} = \frac{1}{1 + j\omega RC}$$

$$\frac{1}{1 + j\omega RC} \frac{(1 - j\omega RC)}{(1 - j\omega RC)} = \frac{1 - j\omega RC}{1 + (RC\omega)^2} = \frac{1}{1 + (RC\omega)^2} - j \frac{RC\omega}{1 + (RC\omega)^2}$$

$$|H(j\omega)| = \sqrt{\left(\frac{1}{1 + (RC\omega)^2}\right)^2 + \left(\frac{RC\omega}{1 + (RC\omega)^2}\right)^2}$$

$$= \sqrt{\frac{1 + RC\omega^2}{(1 + (RC\omega)^2)^2}} = \frac{1}{\sqrt{1 + (RC\omega)^2}}$$

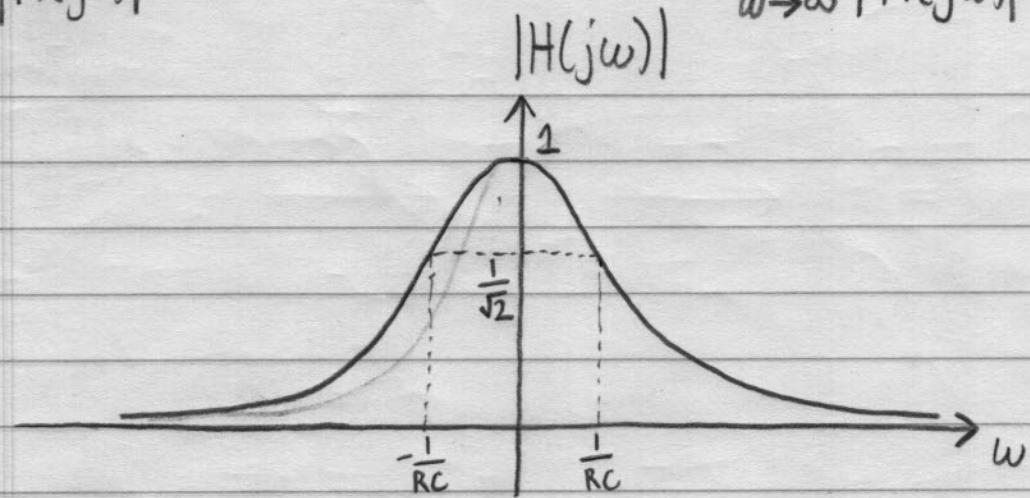
$$\angle H(j\omega) = \tan^{-1} \frac{-\frac{RC\omega}{1 + (RC\omega)^2}}{\frac{1}{1 + (RC\omega)^2}} = \tan^{-1} -RC\omega = -\tan^{-1} RC\omega$$

$$\frac{1}{\sqrt{2}} = \frac{1}{\sqrt{1 + (RC\omega)^2}} \Rightarrow 2 = 1 + (RC\omega)^2 \Rightarrow 1 = (RC\omega)^2$$

$$1 = RC\omega \Rightarrow \omega = \frac{1}{RC}$$

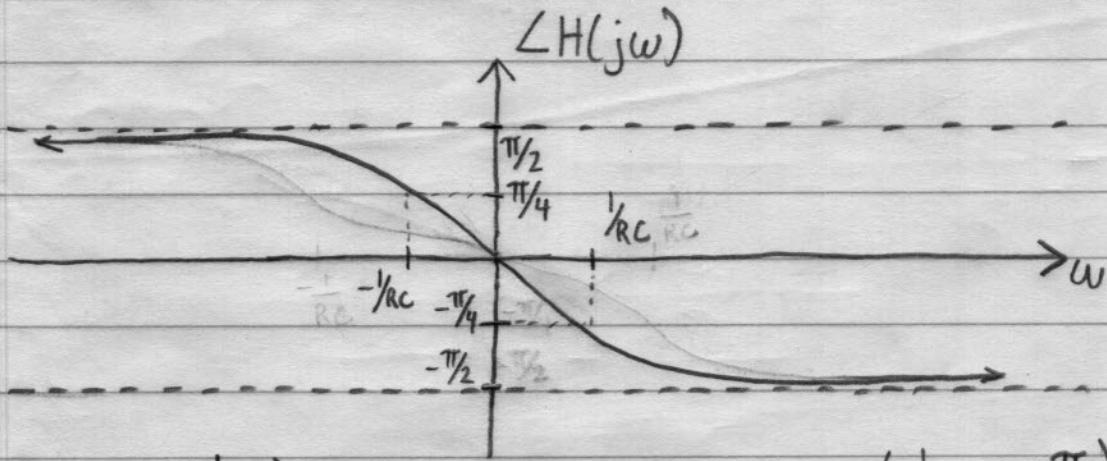
$$|H(j0)| = 1$$

$$\lim_{w \rightarrow \infty} |H(jw)| = 0$$



$$\angle H(j\frac{1}{RC}) = -\tan^{-1} 1 = -\frac{\pi}{4} \quad \angle H(j0) = -\tan^{-1} 0 = 0$$

$$\lim_{w \rightarrow \infty} \angle H(jw) = -\frac{\pi}{2}$$



Input:  $\cos(\frac{1}{RC}t)$   $\Rightarrow$  Output:  $0.707 \cos(\frac{1}{RC}t - \frac{\pi}{4})$

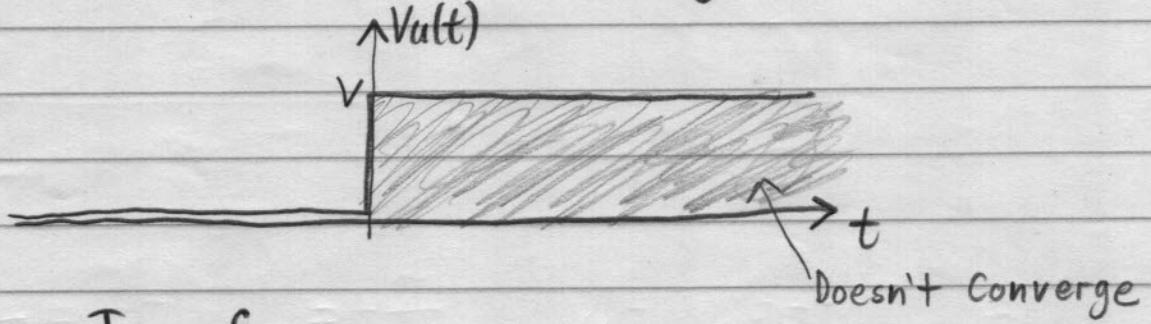
Lowpass Filter with  $w_c = \frac{1}{RC}$  &  $\angle H(jw_c) = -\frac{\pi}{4}$

$$20 \log \frac{1}{\sqrt{2}} = 20 \log \left(\frac{1}{2}\right)^{\frac{1}{2}} = 10 \log \frac{1}{2} = -3.01 \text{ dB}$$

$$\begin{aligned} y'(t) + \frac{1}{RC}y(t) &= \frac{1}{RC}x(t) \\ jwY(jw) + \frac{1}{RC}Y(jw) &= \frac{1}{RC}X(jw) \\ Y(jw)\left(jw + \frac{1}{RC}\right) &= \frac{1}{RC}X(jw) \end{aligned} \quad \Rightarrow \quad \begin{aligned} \frac{Y(jw)}{X(jw)} &= \frac{1}{RC} \frac{1}{jw + \frac{1}{RC}} \\ H(jw) &= \frac{1}{1 + RCjw} \end{aligned}$$

$$Y(j\omega) = X(j\omega) \cdot H(j\omega)$$

$$= \frac{1}{1+RCj\omega} \cdot \mathcal{F}\{V_{ult}\} = \frac{V}{1+RCj\omega} (\pi\delta(\omega) + \frac{1}{j\omega})$$



## II.) Laplace Transform

$$\mathcal{F}\{x(t)\} = \int_{-\infty}^{\infty} x(t) e^{-j\omega t} dt$$

$$\begin{aligned} \mathcal{F}\{x(t)e^{-\sigma t}\} &= \int_{-\infty}^{\infty} x(t) e^{-\sigma t} e^{-j\omega t} dt \\ &= \int_{-\infty}^{\infty} x(t) e^{-(\sigma+j\omega)t} dt \end{aligned}$$

$$\mathcal{L}\{x(t)\} = X(s) = \int_{-\infty}^{\infty} x(t) e^{-st} dt$$

$$\mathcal{L}^{-1}\{X(s)\} = x(t) = \frac{1}{2\pi j} \int_{c-j\infty}^{c+j\infty} X(s) e^{-st} ds$$

Convolution:  $x_1(t) * x_2(t) \xleftarrow{\mathcal{L}} X_1(s) \cdot X_2(s)$

$$Y(s) = X(s) \cdot H(s) \Rightarrow \frac{Y(s)}{X(s)} = \boxed{H(s)} \xleftarrow{\text{Transfer Function}}$$

$$y'(t) + \frac{1}{RC} y(t) = \frac{1}{RC} x(t)$$

$$s Y(s) + \frac{1}{RC} Y(s) = \frac{1}{RC} X(s)$$

$$Y(s)(s + \frac{1}{RC}) = \frac{1}{RC} X(s) \Rightarrow \frac{Y(s)}{X(s)} = H(s) = \frac{1}{1+RCs}$$

$$\mathcal{L}\{V_{ult}\} = \frac{V}{s}$$

$$Y(s) = \frac{V}{s} \cdot \frac{1}{1+RCs} = \frac{V}{s(1+RCs)}$$

$$\frac{V}{s(1+RCs)} = \frac{A}{s} + \frac{B}{1+RCs} \quad \text{Partial Fraction Expansion}$$

$$V = A(1+RCs) + Bs$$

$$s=0 \Rightarrow V = A(1+0) \\ V = A$$

$$s = -\frac{1}{RC} \Rightarrow V = -\frac{B}{RC} \Rightarrow B = -VRC$$

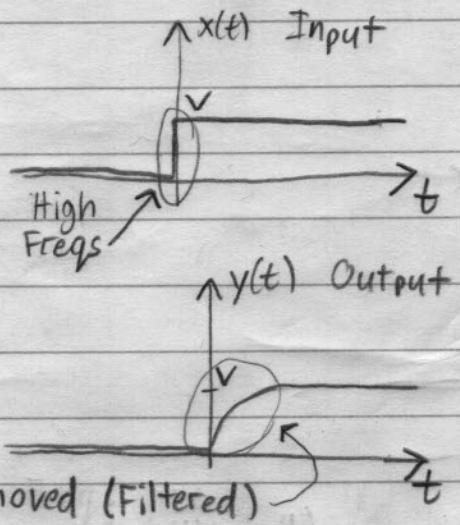
$$\frac{V}{s(1+RCs)} = \frac{V}{s} + \frac{-VRC}{1+RCs} = \frac{V}{s} + \frac{1}{RC} \cdot \frac{-VRC}{\frac{1}{RC} + s}$$

$$Y(s) = \frac{V}{s} + \frac{V}{\frac{1}{RC} + s}$$

$$y(t) = V_{ult} - Ve^{-\frac{t}{RC}} u(t)$$

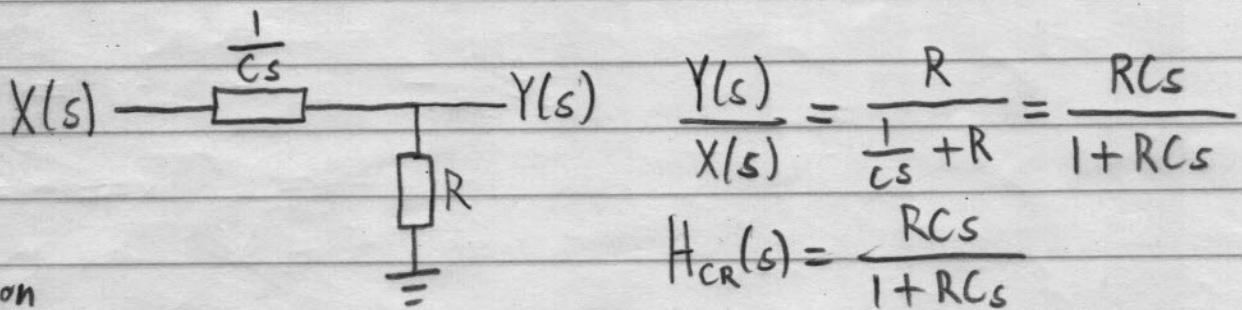
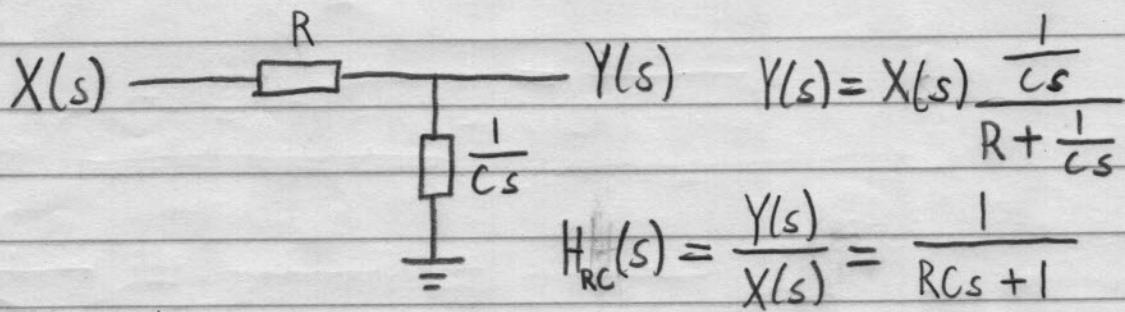
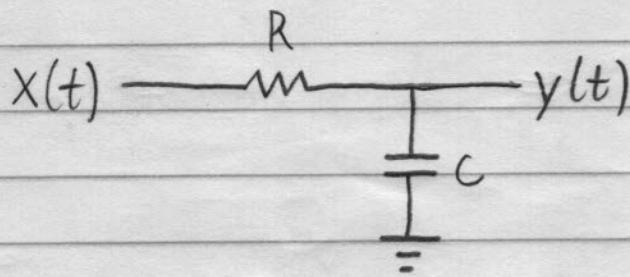
Same Result as before

High Freqs are now removed (Filtered)



# Transforming Networks

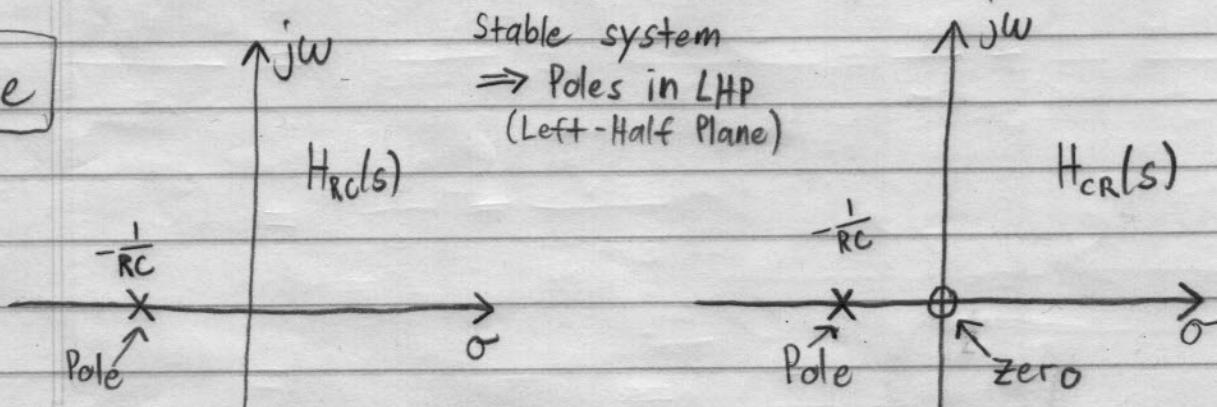
$$Z_R = R \quad Z_C = \frac{1}{Cs} \quad Z_L = Ls$$



Transfer Function  
to Frequency Response

$$H_{RC}(s) = \frac{1}{RCs + 1} \Rightarrow H_{RC}(j\omega) = \frac{1}{RCj\omega + 1}$$

S-plane



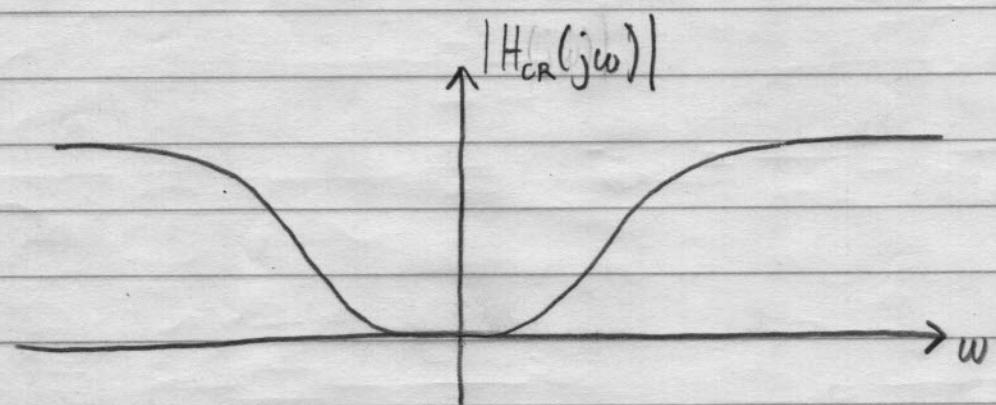
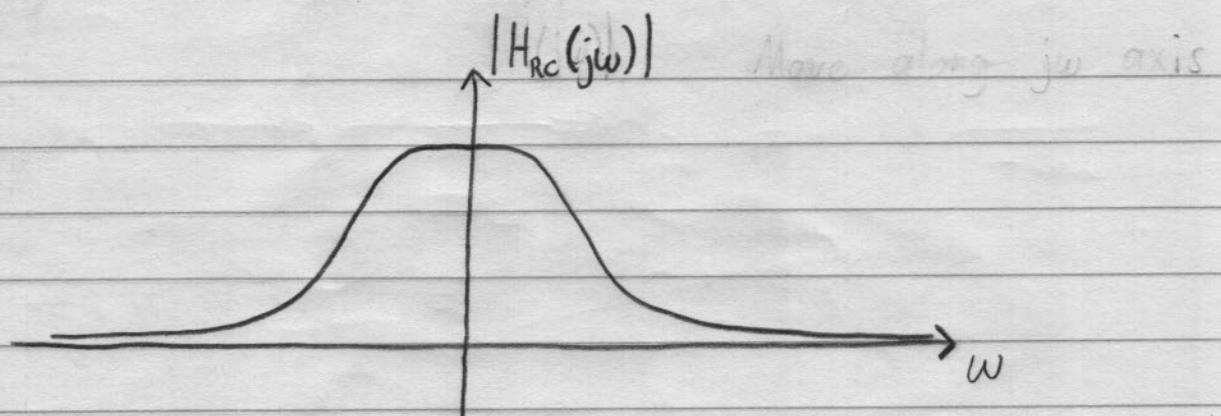
Transfer Function  
is rational polynomial  
in the form

$$H(s) = \frac{\sum_{m=1}^M b_m s^m}{1 + \sum_{n=1}^N a_n s^n}$$

← zeros                      ← poles

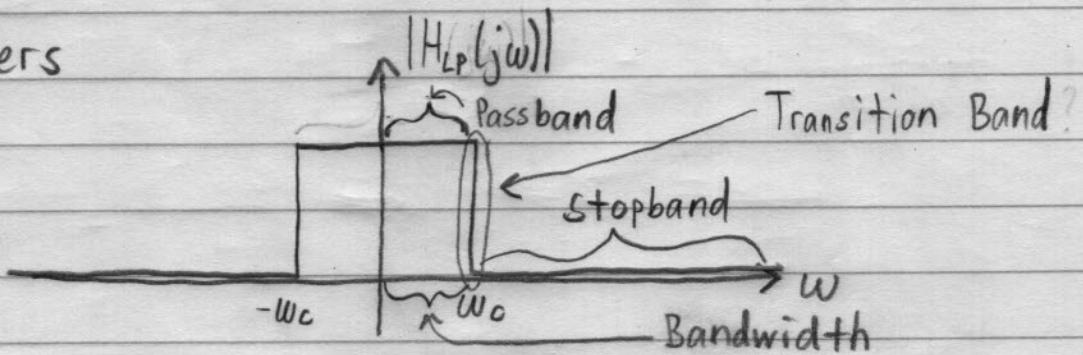
in the form  $\rightarrow 1 + \sum_{k=1}^K a_k s^k$  ← poles

Rough sketch of Magnitude response  
by moving along  $j\omega$ -axis of  $s$ -plane:

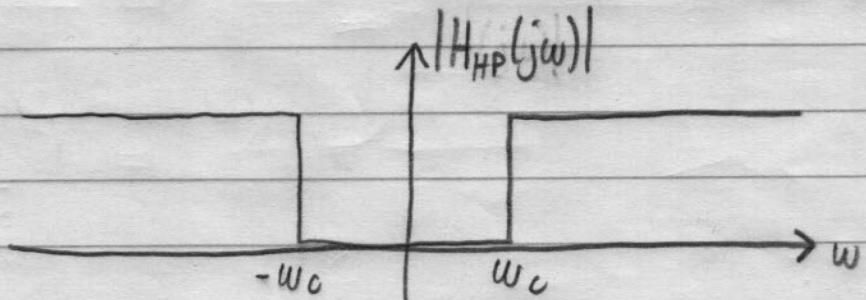


## 12.) Filters

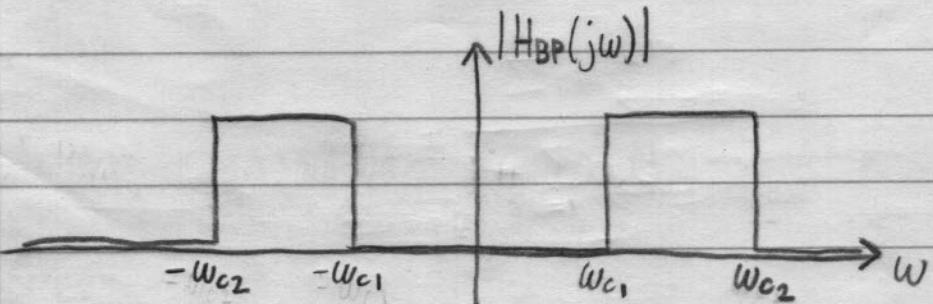
Ideal Lowpass

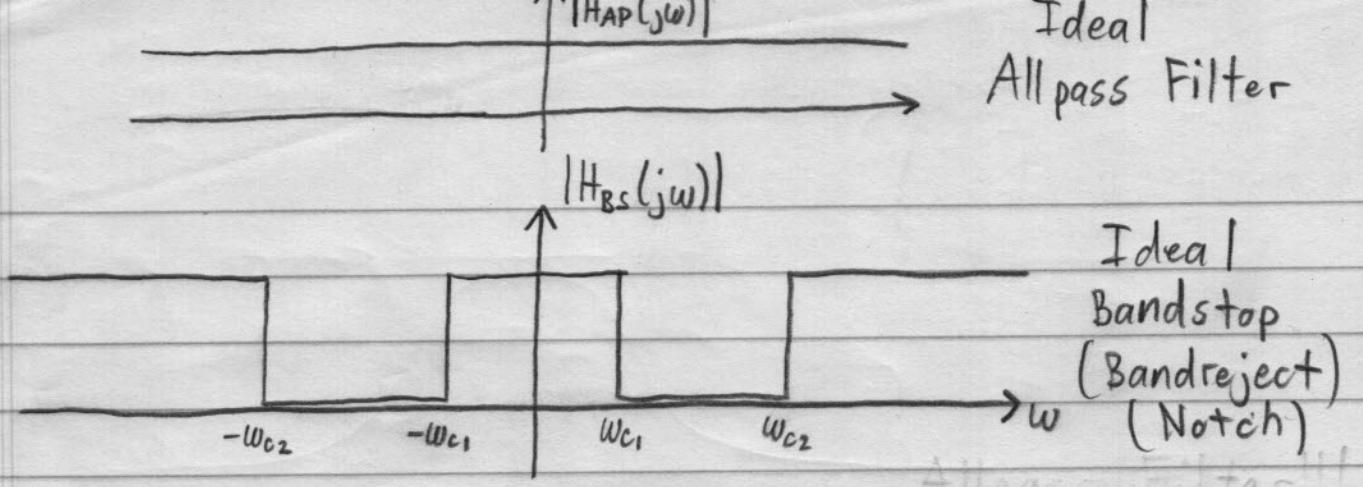


Ideal  
Highpass

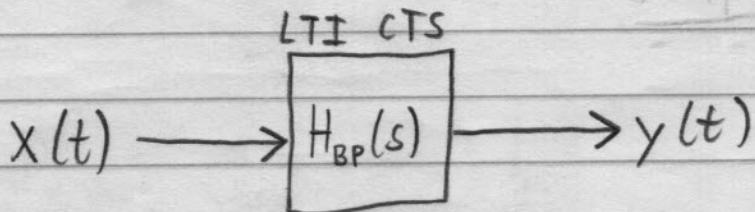


Ideal  
Bandpass

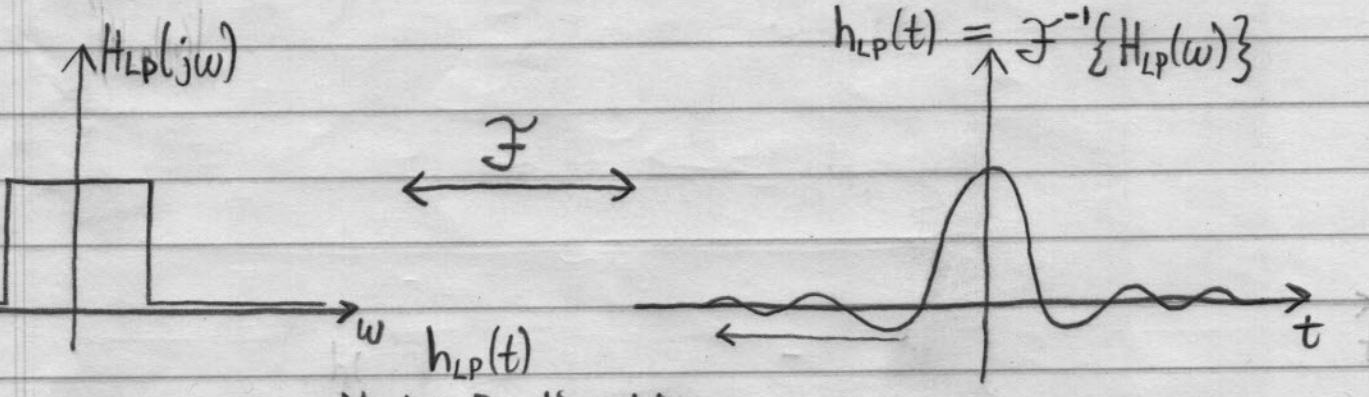
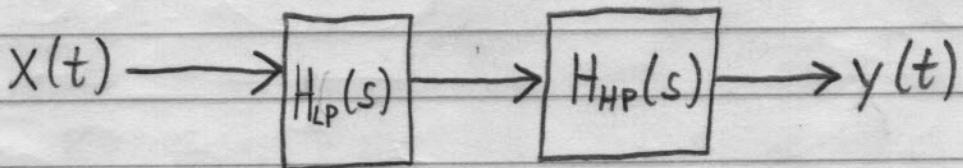




Cascading  
Filters



$$H_{BP}(s) = H_{LP}(s) \cdot H_{HP}(s)$$



Not Realizable

Optimize 3 parameters for a certain filter order  $n = \frac{\# \text{ poles}}{\# \text{ filter}}$

1.) Passband Flatness  $\xrightarrow{\text{maximize}}$  Butterworth

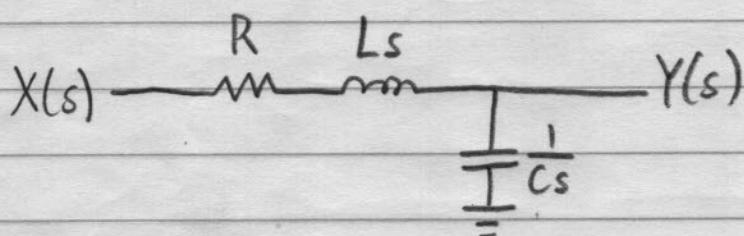
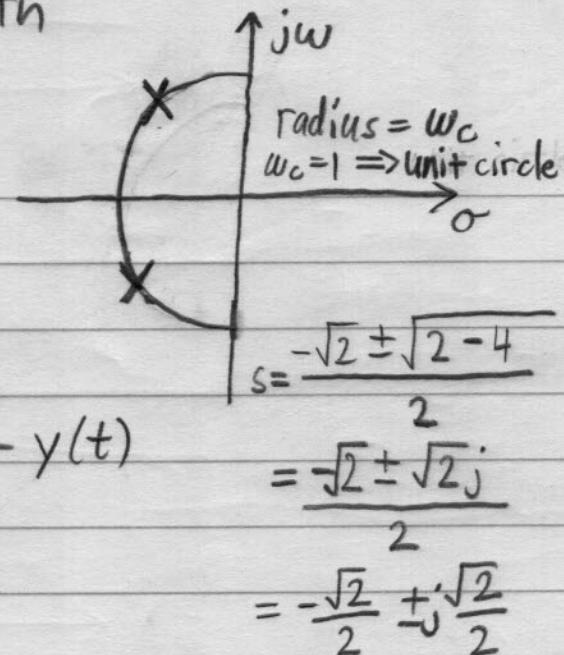
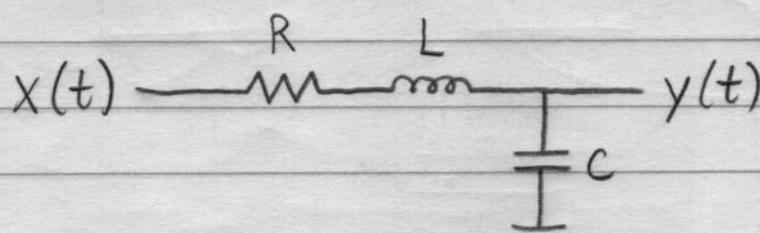
2.) Transition Speed  $\xrightarrow{\text{maximize}}$  Chebyshev

3.) Passband Phase Linearity  $\xrightarrow{\text{maximize}}$  Bessel  
(constant group delay)

## 2<sup>nd</sup> Order Butterworth Filter Example

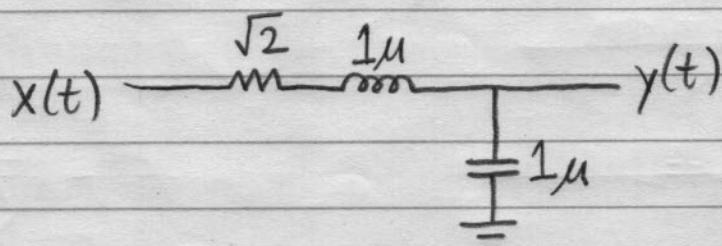
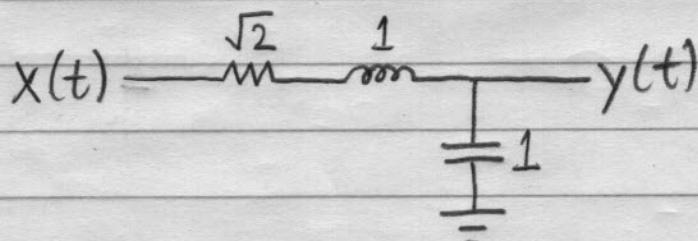
Lowpass Filter  
Prototype  
 $\omega_c = 1 \text{ rad/s}$

$$H(s) = \frac{1}{1 + \sqrt{2}s + s^2}$$

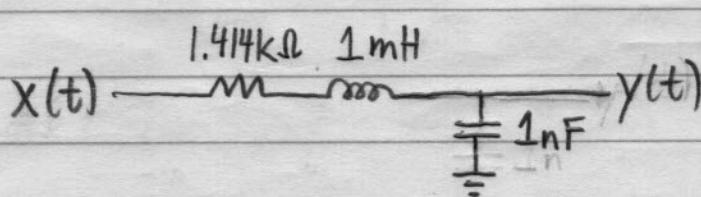


$$H(s) = \frac{\frac{1}{Cs}}{\frac{1}{Cs} + R + Ls} = \frac{1}{1 + RCs + CLs^2}$$

$$RC = \sqrt{2} \quad CL = 1 \quad \Rightarrow \quad \begin{aligned} C &= 1 \\ L &= 1 \\ R &= \sqrt{2} \end{aligned}$$

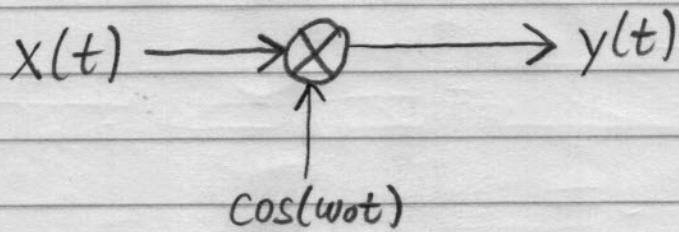


Frequency Scaling  
to  $\omega_c = 1 \text{ rad/s}$



Magnitude Scaling

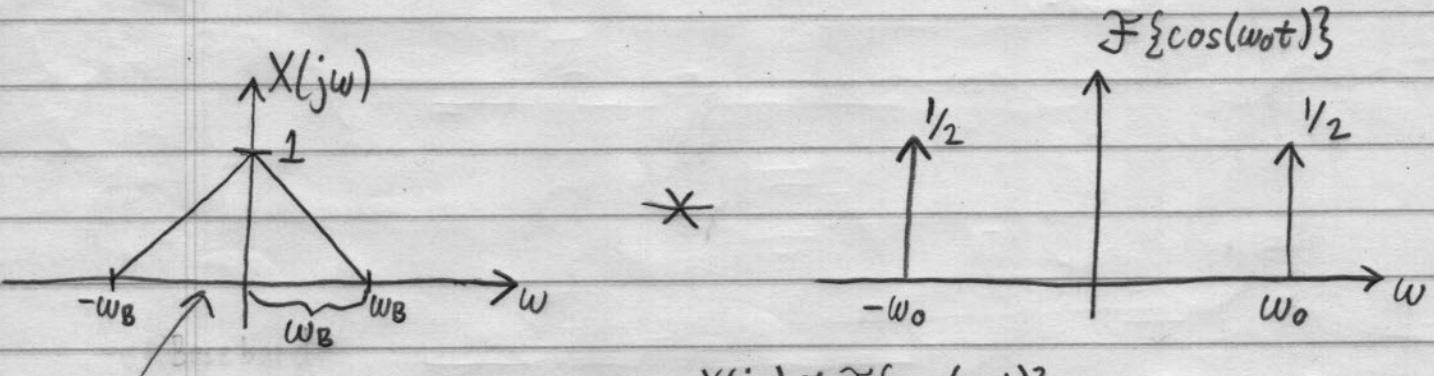
### 13.) AM Modulation



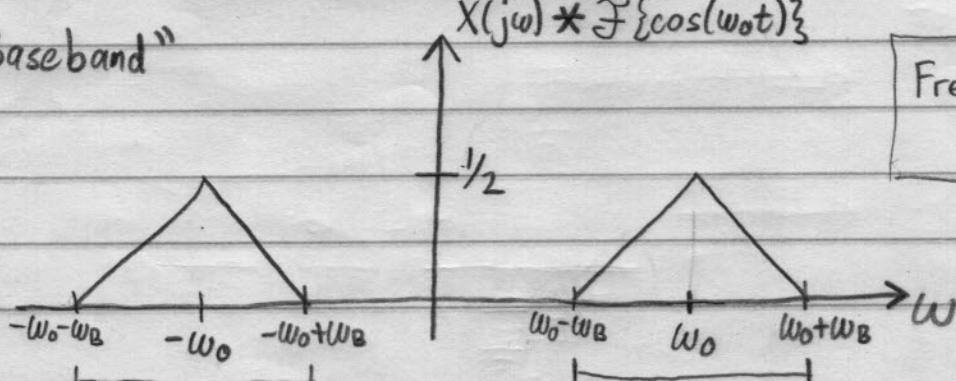
$$y(t) = x(t) \cdot \cos(wot)$$

Multiplication Property:  $x_1(t) \cdot x_2(t) \xleftrightarrow{\mathcal{F}} \frac{1}{2\pi} X_1(jw) * X_2(jw)$

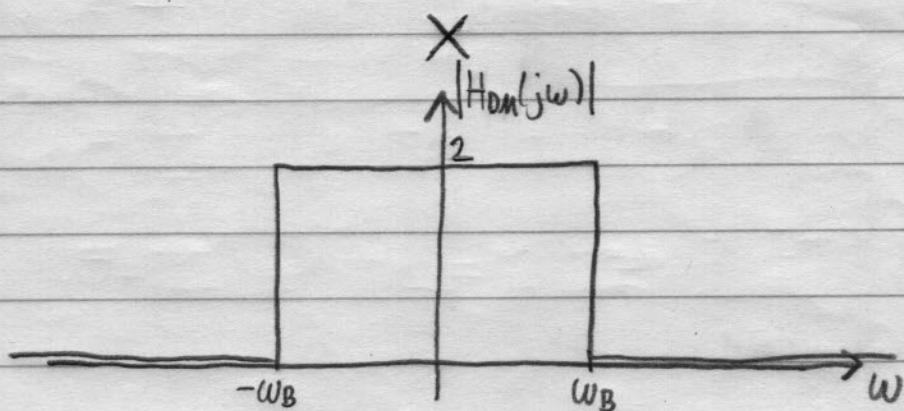
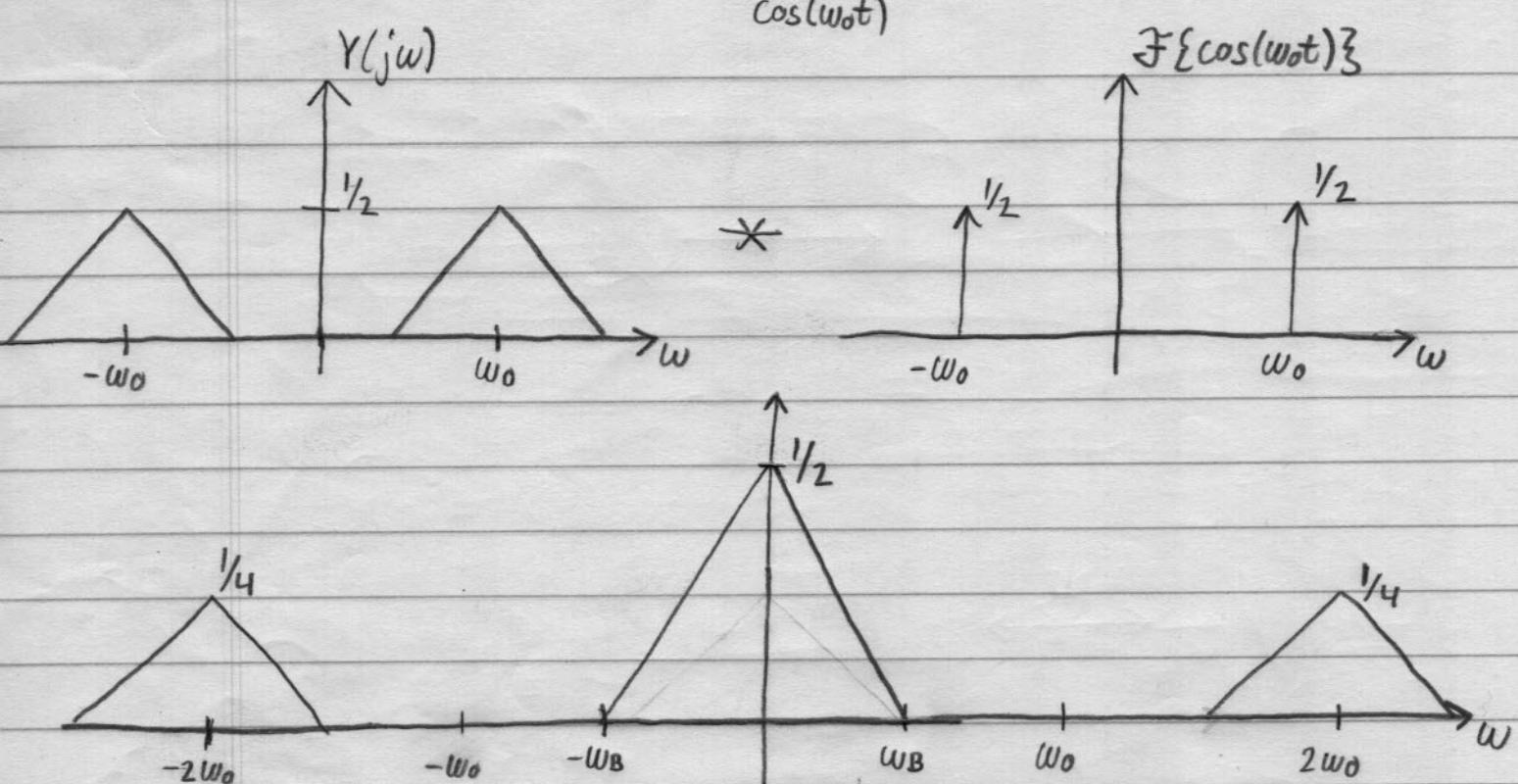
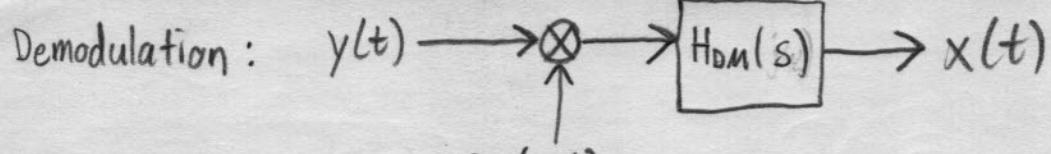
$$\begin{aligned} Y(jw) &= \frac{1}{2\pi} X(jw) * \pi [\delta(w+w_0) + \delta(w-w_0)] \\ &= \frac{1}{2} [X(jw) * \delta(w+w_0) + X(jw) * \delta(w-w_0)] \\ &= \frac{1}{2} X(j(w+w_0)) + \frac{1}{2} X(j(w-w_0)) \end{aligned}$$



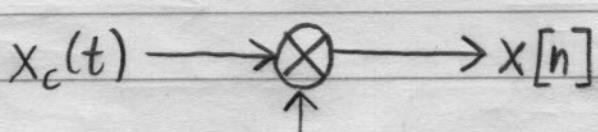
Signal at "Baseband"



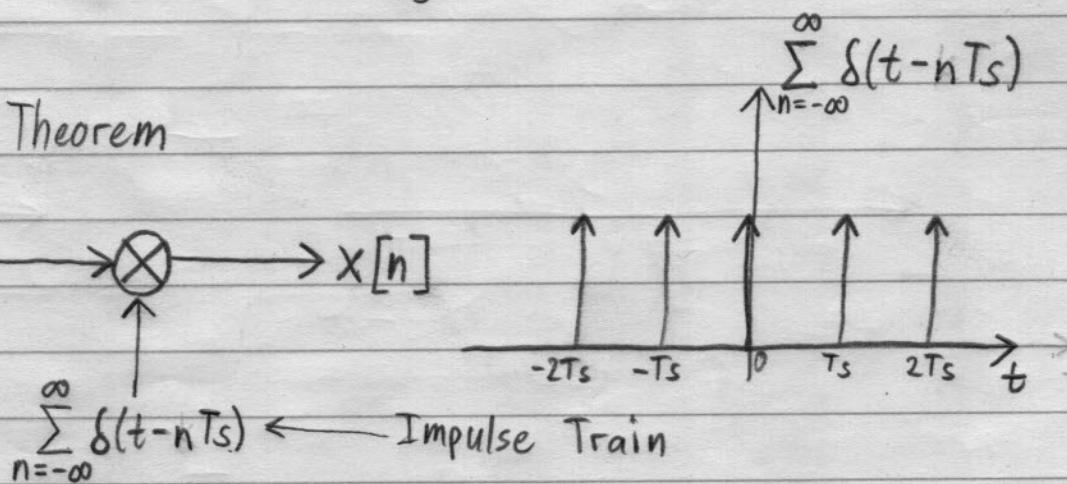
Frequency Division Multiplexing



#### 14.) Sampling Theorem

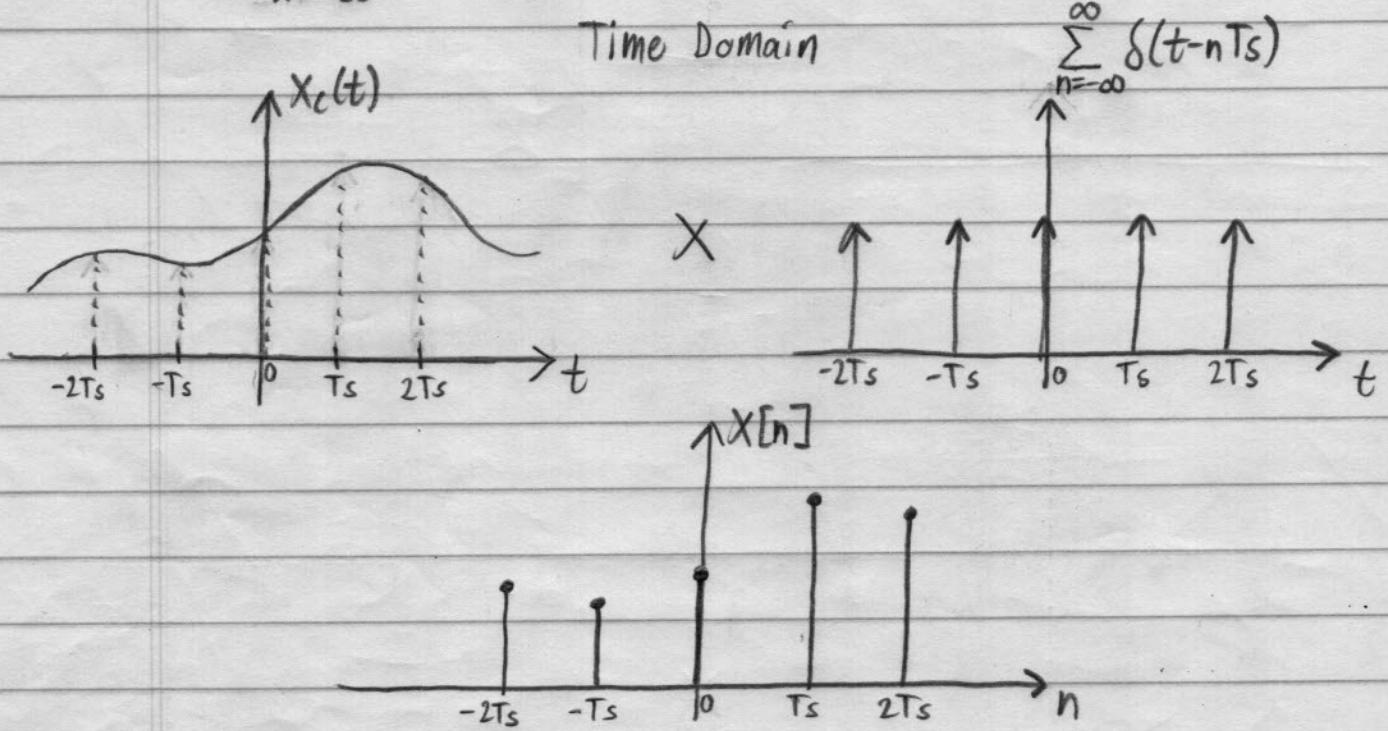


$T_s$  = sampling time  
 $\omega_s$  = sampling frequency



$$X[n] = x_c(t) \sum_{n=-\infty}^{\infty} \delta(t - nT_s) = \sum_{n=-\infty}^{\infty} x_c(t) \delta(t - nT_s)$$

$$= \sum_{n=-\infty}^{\infty} x_c(nT_s) \delta(t-nT_s)$$

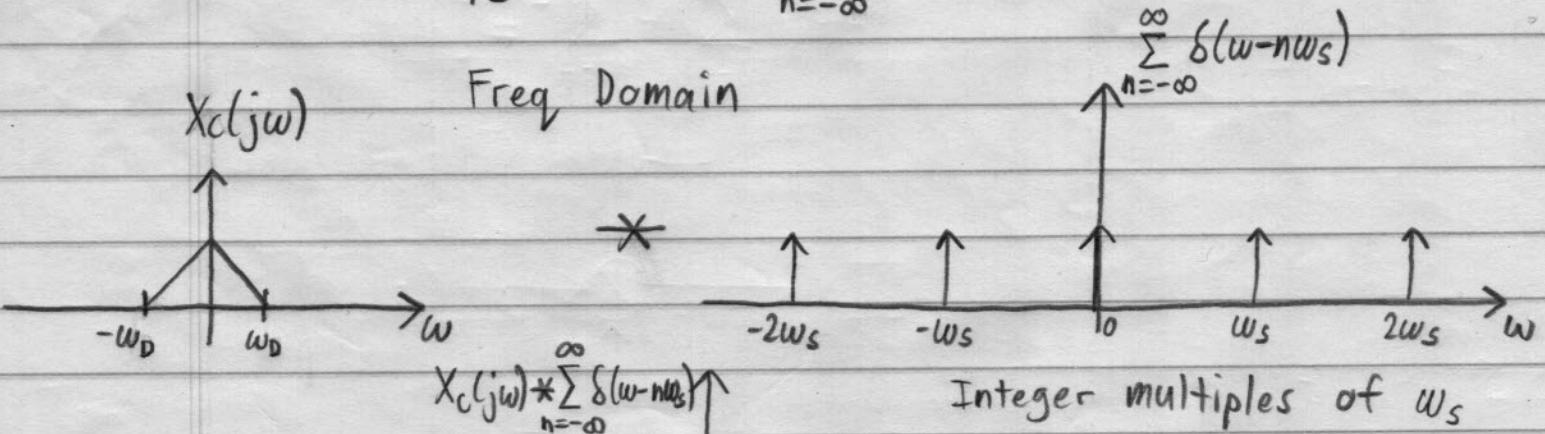


$$\frac{1}{2\pi} X_c(j\omega) * \frac{2\pi}{T_s} \sum_{n=-\infty}^{\infty} \delta(\omega - nw_s)$$

$$= \frac{1}{T_s} X_c(j\omega) * \sum_{n=-\infty}^{\infty} \delta(\omega - nw_s)$$

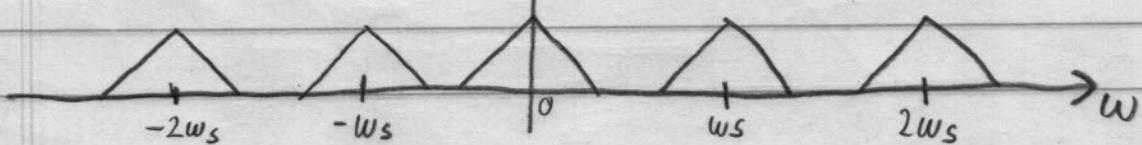
Freq Domain

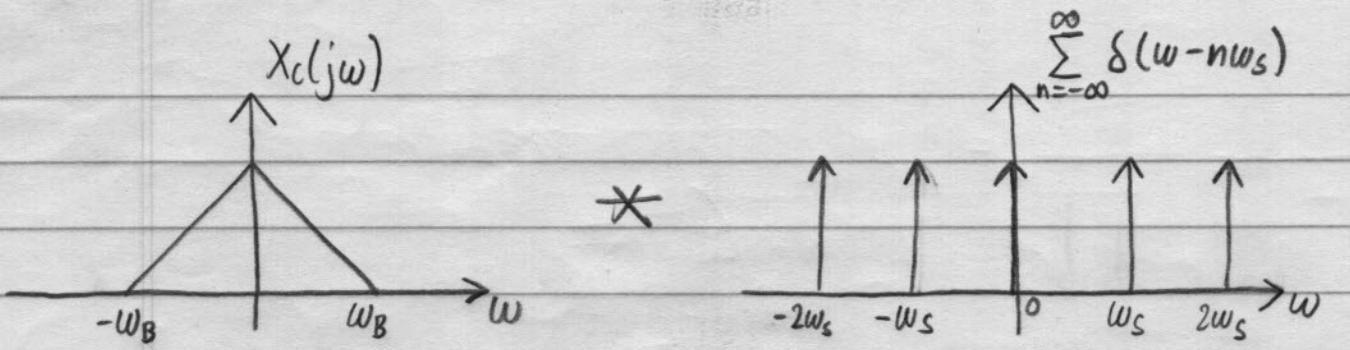
$X_c(j\omega)$



$$X_c(j\omega) * \sum_{n=-\infty}^{\infty} \delta(\omega - nw_s)$$

Integer multiples of  $w_s$

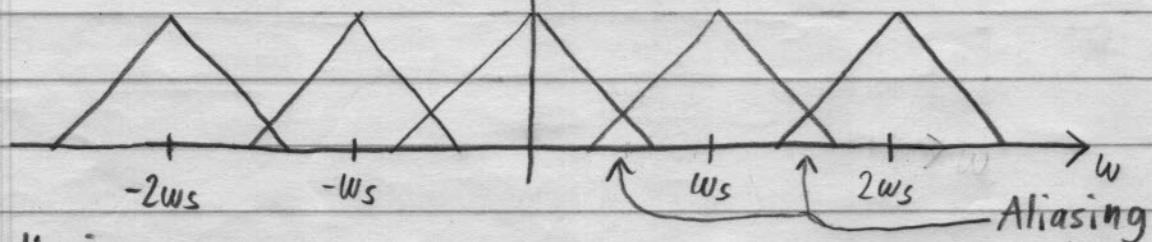




Suppose  $w_B \gg w_D$

$$X_c(jw) * \sum_{n=-\infty}^{\infty} \delta(w-nw_s)$$

Spectral overlap

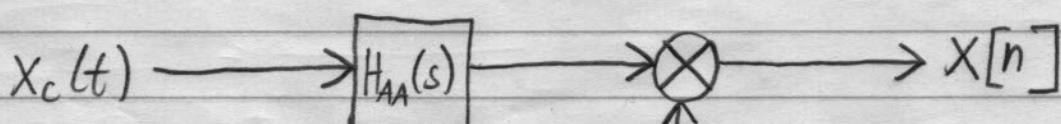
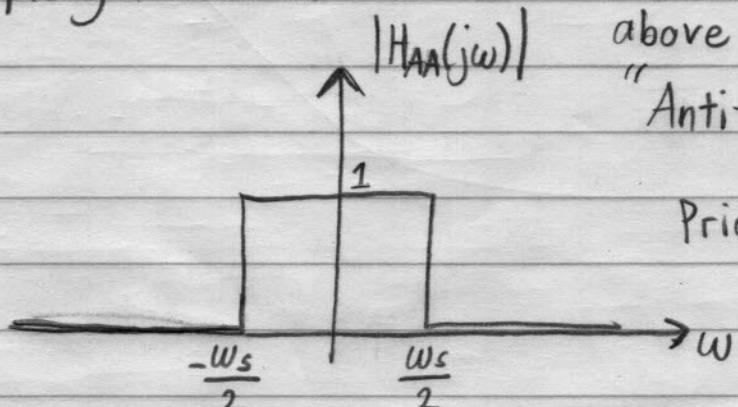


To avoid aliasing,  
we must satisfy:  $\boxed{w_s > 2w_B}$

$$\boxed{w_s = 2w_B} \quad \text{Nyquist Rate}$$

Nyquist-Shannon  
Sampling Theorem

Filter out frequencies  
above  $w_B$  by using an  
"Anti-Aliasing  
Filter"  
Prior to sampling



$$\sum_{n=-\infty}^{\infty} \delta(t-nT_s)$$