

Contents

<i>Preface</i>	<i>vii</i>
<i>Acknowledgements</i>	<i>viii</i>
<i>Symbols & Abbreviations</i>	<i>ix</i>
<i>Formulae</i>	<i>xi</i>

1. Signal Analysis.....	1
1.1 Classification of Continuous and Discrete Time Signals	2
1.2 Basic Elementary Signals.....	6
1.3 Relation between Standard Signals.....	11
1.4 Basic Operations on Signals	11
1.5 System.....	15
1.6 Spectrum Analysis of Signal	18
1.7 Rational and Irrational Numbers.....	25
1.8 Analogy between Signals and Vectors	30
1.9 Orthogonality in Signals	31
1.10 Orthogonal Signal Space.....	32
1.11 Signal Approximation using Orthogonal Functions.....	33
1.12 Mean Square Error	34
Review Questions	55
2. Fourier Series Representation.....	86
2.1 Trigonometric Fourier Series	87
2.2 Periodic Signals : Even Symmetry and Odd Symmetry	92
2.3 Line Spectrum	96
2.4 Conditions for Existence of Fourier Series or Dirichlet's Conditions	97
2.5 Symmetry	97
2.6 Exponential Fourier Series.....	99
2.7 Relation between Fourier Series and Exponential Fourier Series.....	100
2.8 Symmetry Property for Real and Complex Signals	101

2.9	Symmetry of Real Valued Time Signals	101
2.10	Properties of Fourier Series Representation	102
	<i>Review Questions</i>	158
3.	Fourier Transform	161
3.1	Derivation of Fourier Transform from Fourier Series.....	161
3.2	Fourier Transform Pair	162
3.3	Conditions for Existence of Fourier Transform or Dirichlet's Conditions.....	163
3.4	Frequency Spectrum	163
3.5	Properties of Fourier Transform.....	163
3.6	Relation between Fourier Transform and Laplace Transform	169
3.7	Fourier Transform of Standard Signals	170
	<i>Review Questions</i>	197
4.	Signal Transmission Through Linear Systems	203
4.1	Linear and Non-Linear Systems	203
4.2	Time Invariant System	204
4.3	Properties of LTI System	204
4.4	Static and Dynamic System	205
4.5	Stability of LTI System	205
4.6	Unit Step Response of LTI System	206
4.7	Transfer Function of LTI System	206
4.8	Time Invariance	207
4.9	Distortionless Transmission through System.....	210
4.10	Filter Characteristics of Band Pass Filter.....	212
4.11	Bandwidth of a System	213
4.12	Signal Bandwidth.....	214
4.13	Relation between Bandwidth and Rise Time	214
4.14	Poly-Wiener Criterion.....	215
	<i>Review Questions</i>	233
5.	Sampling	243
5.1	Relation between Sampling Period and Sampling Frequency	243
5.2	Sampling Theorem	244
5.3	Relation between $X(f)$ and $X_\delta(f)$:	246
5.4	Relation between $x(t)$ and $x(nT_s)$	246
5.5	Reconstruction of Continuous Signal $x(t)$ from its Samples.....	247
5.6	Aliasing or Under-sampling.....	248
5.7	Nyquist Rate and Nyquist Interval.....	249
5.8	Sampling Theorem for Band Pass Signals.....	249
5.9	Quadrature Modulations for Band Pass Signal Sampling.....	250
5.10	Anti-aliasing Filter	251

5.11	Pulse Sampling or Natural Sampling	251
5.12	Impulse Sampling	254
5.13	Flat Top Sampling	254
5.14	Zero Order Hold (ZOH)	255
5.15	Comparison between Natural and Flat Top Sampling	265
5.16	Aperture Effect	265
	<i>Review Questions</i>	266
6.	Convolution and Correlation	271
6.1	Convolution Sum	271
6.2	Properties of Convolution	272
6.3	Linear Convolution	274
6.4	Matrix Method	277
6.5	Tabular Method	279
6.6	Circular Convolution	280
6.7	Graphical Method	281
6.8	Tabular Method	283
6.9	Matrix Method	284
6.10	Zero Padding	284
6.11	Comparison between Circular Convolution and Linear Convolution	284
6.12	Convolution Integral	285
6.13	Properties	285
6.14	Procedure for Convolution	286
6.15	Deconvolution	288
6.16	Correlation	288
6.17	Autocorrelation	290
6.18	Relation between Autocorrelation and Signal Energy	291
6.19	Relation between Autocorrelation and Power	291
6.20	Properties of Autocorrelation Function for Energy Signals	291
6.21	Properties of Autocorrelation Function for Periodic Signals	293
6.22	Cross-correlation Function	294
6.23	Properties of Cross-correlation Function for Energy Signals	295
6.24	Proof of Correlation Theorem	295
6.25	Cross-correlation Function for Periodic Signals	296
6.26	Relation between Convolution and Correlation	296
6.27	Spectral Density Function (SDF)	296
	<i>Review Questions</i>	309
7.	Laplace Transform	323
7.1	Definition of Laplace Transform	323
7.2	Inverse Laplace Transform	324
7.3	Laplace Transform Pair	325

7.4	Relation between Laplace Transform and Fourier Transform	325
7.5	Initial Value Theorem and Final Value Theorem	325
7.6	Region of Convergence [ROC]	327
7.7	Properties of ROC	331
7.8	Complex Frequency	331
7.9	Properties of Laplace Transform	333
7.10	Laplace Transform of Elementary Signals	337
7.11	Inverse Laplace Transform	341
	<i>Review Questions</i>	394
8.	Z Transform	406
8.1	Definition of Z Transform	407
8.2	Region of Convergence (ROC)	409
8.3	Types of ROC	410
8.4	Properties of Region of Convergence [ROC]	415
8.5	Properties of Z Transform	415
8.6	Initial Value Theorem	421
8.7	Final Value Theorem	422
8.8	Differences between One-sided Z Transform and Two-sided Z Transform	423
8.9	Comparison between Continuous Time and Discrete Time Signals	423
8.10	Relation between Z Transform and Laplace Transform	423
8.11	Comparison among Fourier, Laplace and Z Transform	424
8.12	Pole-zero Plots	425
8.13	Transfer Function of LTI System	425
8.14	Inverse Z Transform	426
	<i>Review Questions</i>	466
9.	Discrete Signals	471
9.1	Representation of Discrete Time Signals	471
9.2	Elementary Discrete Time Signals	473
9.3	Classification of Discrete Time Signals	475
9.4	Operations on Signals	477
9.5	Discrete Time System (DTS)	479
9.6	Frequency Analysis of Discrete Time System	481
9.7	Linear and Non-linear Systems	483
9.8	Decimation and Interpolation	483
9.9	Fractional Delays	484
9.10	Discrete Pulse Signal	484
9.11	Discrete Sinc Function	485
9.12	Stability of the System	485
	<i>Review Questions</i>	497

10. Discrete Fourier Series.....	499
10.1 Discrete Fourier Series (or) Discrete Time Fourier Series.....	499
10.2 Frequency Spectrum of Periodic Discrete Time Signals.....	501
10.3 Properties of Discrete Fourier Series	502
10.4 Discrete Time Fourier Transform (DFT)	502
10.5 Frequency Spectrum	503
10.6 Inverse Discrete Time Fourier Transform	503
10.7 Relation between DFT and Fourier Transform	504
10.8 Relation between Z Transform and DFT.....	504
10.9 Comparison between DFT and DTFT.....	505
10.10 Comparison between Fourier Series and Fourier Transform	505
10.11 Properties of Discrete Time Fourier Transform	505
<i>Review Questions</i>	522
11. Fast Fourier Transform (FFT)	524
11.1 Number of Calculations in N Point DFT.....	524
11.2 Radix 2 FFT	525
11.3 Phase or Twiddle Factor.....	525
11.4 Decimation in Time (DIT) Radix 2 FFT	526
11.5 Prove $X(k) = F_1(k) + \omega_N^k F_2(k)$	528
11.6 8-Point DFT using Radix 2 DIT FFT.....	530
11.7 Decimation in Frequency (DIF) Radix 2 FFT.....	536
11.8 Prove $X(k) \Big _{k=\text{even}} = G_1(k)$ and $X(k) \Big _{k=\text{odd}} = G_2(k)$	537
11.9 Prove $G_1(k) \Big _{k=\text{even}} = D_{11}(k)$, $G_1(k) \Big _{k=\text{odd}} = D_{12}(k)$	539
11.10 8-Point DFT using Radix 2 DIF FFT	542
11.11 Computation of Inverse DFT using FFT.....	547
<i>Review Questions</i>	565
12. FIR and IIR Systems.....	567
12.1 Basic Structures of IIR Systems.....	568
12.2 Structures for Realization of IIR Systems.....	568
12.3 Discrete Term FIR System.....	578
<i>Review Questions</i>	586
13. IIR Digital Filters	587
13.1 Review of Analog Filters	587
13.2 Ideal Filters	589
13.3 Analog Filter Approximations	591
13.4 Butterworth Filters Approximation.....	591
13.5 Chebyshev Filter Approximation	594

13.6	Elliptic Filter or Caver Filter.....	597
13.7	Frequency Transformations.....	597
13.8	Design of IIR Filters by Bilinear Transformation.....	599
13.9	Warping.....	601
13.10	Impulse Invariant Method.....	601
13.11	Compare Impulse Invariance and Bilinear Transformation Methods.....	603
13.12	Compare Butterworth and Chebyshev Approximations.....	603
	<i>Review Questions</i>	616
14.	FIR Digital Filters	618
14.1	Advantages of FIR Filters.....	618
14.2	Disadvantages of FIR Filters.....	618
14.3	Frequency Response Magnitude Response, and Phase Response of Digital Filters..	618
14.4	Phase Delay.....	620
14.5	Phase Delay and Phase Change	621
14.6	Group Delay.....	622
14.7	Linear Phase Condition for a Finite Impulse Response Filter	622
14.8	Design of Low Pass Filters using Fourier Series Method.....	624
14.9	Different Window Functions.....	625
14.10	Frequency Sampling	628
14.11	Ideal Window High Pass Filters.....	630
14.12	Window Design of Band Pass and Band Reject Filters	631
14.13	Raised Cosine Window	632
14.14	Comparison between FIR Filter and IIR Filter	634
14.15	Compare Rectangular, Hamming and Kaiser Windows.....	635
	<i>Review Questions</i>	659
15.	Multirate Signal Processing	661
15.1	Sampling Rate Conversion.....	661
15.2	Decimation by a Factor D	663
15.3	Interpolation by a Factor I	666
15.4	Sampling Rate Conversion by a Factor $\frac{I}{D}$	668
15.5	Polyphase Structure	670
15.6	Narrowband Filter Banks.....	671
15.7	Multistage Converters.....	672
15.8	Delay Systems.....	672
15.9	Applications of Multirate Signal Processing.....	673
15.10	Advantages of Multirate Digital Signal Processing.....	673
15.11	Nyquist Filters.....	673
	<i>Review Questions</i>	674
	Appendices	675
	Bibliography	703
	Index	705