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978-0-521-85455-9 - Continuous and Discrete Time Signals and Systems
Mrinal Mandal and Amir Asif
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Continuous and Discrete Time Signals and Systems

Signals and systems is a core topic for electrical and computer engineers. This textbook presents an introduction to the fundamental concepts of continuous-time (CT) and discrete-time (DT) signals and systems, treating them separately in a pedagogical and self-contained manner. Emphasis is on the basic signal processing principles, with underlying concepts illustrated using practical examples from signal processing and multimedia communications. The text is divided into three parts. Part I presents two introductory chapters on signals and systems. Part II covers the theories, techniques, and applications of CT signals and systems and Part III discusses these topics for DT signals and systems, so that the two can be taught independently or together. The focus throughout is principally on linear time invariant systems. Accompanying the book is a CD-ROM containing MATLAB code for running illustrative simulations included in the text; data files containing audio clips, images and interactive programs used in the text, and two animations explaining the convolution operation. With over 300 illustrations, 287 worked examples and 409 homework problems, this textbook is an ideal introduction to the subject for undergraduates in electrical and computer engineering. Further resources, including solutions for instructors, are available online at www.cambridge.org/9780521854559.

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Mrinal Mandal and Amir Asif
Frontmatter
More information

Contents

Preface *page* xi

Part I Introduction to signals and systems 1

1 Introduction to signals 3
1.1 Classification of signals 5
1.2 Elementary signals 25
1.3 Signal operations 35
1.4 Signal implementation with MATLAB 47
1.5 Summary 51
Problems 53

2 Introduction to systems 62
2.1 Examples of systems 63
2.2 Classification of systems 72
2.3 Interconnection of systems 90
2.4 Summary 93
Problems 94

Part II Continuous-time signals and systems 101

3 Time-domain analysis of LTIC systems 103
3.1 Representation of LTIC systems 103
3.2 Representation of signals using Dirac delta functions 112
3.3 Impulse response of a system 113
3.4 Convolution integral 116
3.5 Graphical method for evaluating the convolution integral 118
3.6 Properties of the convolution integral 125
3.7 Impulse response of LTIC systems 127
3.8 Experiments with MATLAB 131
3.9 Summary 135
Problems 137

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CAMBRIDGE

Cambridge University Press
978-0-521-85455-9 - Continuous and Discrete Time Signals and Systems
Mrinal Mandal and Amir Asif
Frontmatter
More information

4 Signal representation using Fourier series 141
4.1 Orthogonal vector space 142
4.2 Orthogonal signal space 143
4.3 Fourier basis functions 149
4.4 Trigonometric CTFS 153
4.5 Exponential Fourier series 163
4.6 Properties of exponential CTFS 169
4.7 Existence of Fourier series 177
4.8 Application of Fourier series 179
4.9 Summary 182
Problems 184

5 Continuous-time Fourier transform 193
5.1 CTFT for aperiodic signals 193
5.2 Examples of CTFT 196
5.3 Inverse Fourier transform 209
5.4 Fourier transform of real, even, and odd functions 211
5.5 Properties of the CTFT 216
5.6 Existence of the CTFT 231
5.7 CTFT of periodic functions 233
5.8 CTFS coefficients as samples of CTFT 235
5.9 LTIC systems analysis using CTFT 237
5.10 MATLAB exercises 246
5.11 Summary 251
Problems 253

6 Laplace transform 261
6.1 Analytical development 262
6.2 Unilateral Laplace transform 266
6.3 Inverse Laplace transform 273
6.4 Properties of the Laplace transform 276
6.5 Solution of differential equations 288
6.6 Characteristic equation, zeros, and poles 293
6.7 Properties of the ROC 295
6.8 Stable and causal LTIC systems 298
6.9 LTIC systems analysis using Laplace transform 305
6.10 Block diagram representations 307
6.11 Summary 311
Problems 313

7 Continuous-time filters 320
7.1 Filter classification 321
7.2 Non-ideal filter characteristics 324
7.3 Design of CT lowpass filters 327

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CAMBRIDGE

Cambridge University Press
978-0-521-85455-9 - Continuous and Discrete Time Signals and Systems
Mrinal Mandal and Amir Asif
Frontmatter
More information

7.4 Frequency transformations 352
7.5 Summary 364
Problems 365

8 Case studies for CT systems 368
8.1 Amplitude modulation of baseband signals 369
8.2 Mechanical spring damper system 374
8.3 Armature-controlled dc motor 377
8.4 Immune system in humans 383
8.5 Summary 388
Problems 388

Part III Discrete-time signals and systems 391

9 Sampling and quantization 393
9.1 Ideal impulse-train sampling 395
9.2 Practical approaches to sampling 405
9.3 Quantization 410
9.4 Compact disks 413
9.5 Summary 415
Problems 416

10 Time-domain analysis of discrete-time systems systems 422
10.1 Finite-difference equation representation of LTID systems 423
10.2 Representation of sequences using Dirac delta functions 426
10.3 Impulse response of a system 427
10.4 Convolution sum 430
10.5 Graphical method for evaluating the convolution sum 432
10.6 Periodic convolution 439
10.7 Properties of the convolution sum 448
10.8 Impulse response of LTID systems 451
10.9 Experiments with MATLAB 455
10.10 Summary 459
Problems 460

11 Discrete-time Fourier series and transform 464
11.1 Discrete-time Fourier series 465
11.2 Fourier transform for aperiodic functions 475
11.3 Existence of the DTFT 482
11.4 DTFT of periodic functions 485
11.5 Properties of the DTFT and the DTFS 491
11.6 Frequency response of LTID systems 506
11.7 Magnitude and phase spectra 507

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CAMBRIDGE

Cambridge University Press
978-0-521-85455-9 - Continuous and Discrete Time Signals and Systems
Mrinal Mandal and Amir Asif
Frontmatter
More information

11.8 Continuous- and discrete-time Fourier transforms 514
11.9 Summary 517
Problems 520

12 Discrete Fourier transform 525
12.1 Continuous to discrete Fourier transform 526
12.2 Discrete Fourier transform 531
12.3 Spectrum analysis using the DFT 538
12.4 Properties of the DFT 547
12.5 Convolution using the DFT 550
12.6 Fast Fourier transform 553
12.7 Summary 559
Problems 560

13 The z-transform 565
13.1 Analytical development 566
13.2 Unilateral z-transform 569
13.3 Inverse z-transform 574
13.4 Properties of the z-transform 582
13.5 Solution of difference equations 594
13.6 z-transfer function of LTID systems 596
13.7 Relationship between Laplace and z-transforms 599
13.8 Stabilty analysis in the z-domain 601
13.9 Frequency-response calculation in the z-domain 606
13.10 DTFT and the z-transform 607
13.11 Experiments with MATLAB 609
13.12 Summary 614
Problems 616

14 Digital filters 621
14.1 Filter classification 622
14.2 FIR and IIR filters 625
14.3 Phase of a digital filter 627
14.4 Ideal versus non-ideal filters 632
14.5 Filter realization 638
14.6 FIR filters 639
14.7 IIR filters 644
14.8 Finite precision effect 651
14.9 MATLAB examples 657
14.10 Summary 658
Problems 660

15 FIR filter design 665
15.1 Lowpass filter design using windowing method 666
15.2 Design of highpass filters using windowing 684
15.3 Design of bandpass filters using windowing 688

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CAMBRIDGE

Cambridge University Press
978-0-521-85455-9 - Continuous and Discrete Time Signals and Systems
Mrinal Mandal and Amir Asif
Frontmatter
More information

15.4 Design of a bandstop filter using windowing 691
15.5 Optimal FIR filters 693
15.6 MATLAB examples 700
15.7 Summary 707
Problems 709

16 IIR filter design 713
16.1 IIR filter design principles 714
16.2 Impulse invariance 715
16.3 Bilinear transformation 728
16.4 Designing highpass, bandpass, and bandstop IIR filters 734
16.5 IIR and FIR filters 737
16.6 Summary 741
Problems 742

17 Applications of digital signal processing 746
17.1 Spectral estimation 746
17.2 Digital audio 754
17.3 Audio filtering 759
17.4 Digital audio compression 765
17.5 Digital images 771
17.6 Image filtering 777
17.7 Image compression 782
17.8 Summary 789
Problems 789

Appendix A Mathematical preliminaries 793
A.1 Trigonometric identities 793
A.2 Power series 794
A.3 Series summation 794
A.4 Limits and differential calculus 795
A.5 Indefinite integrals 795

Appendix B Introduction to the complex-number system 797
B.1 Real-number system 797
B.2 Complex-number system 798
B.3 Graphical interpertation of complex numbers 801
B.4 Polar representation of complex numbers 801
B.5 Summary 805
Problems 805

Appendix C Linear constant-coefficient differential equations 806
C.1 Zero-input response 807
C.2 Zero-state response 810
C.3 Complete response 813

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CAMBRIDGE

Cambridge University Press
978-0-521-85455-9 - Continuous and Discrete Time Signals and Systems
Mrinal Mandal and Amir Asif
Frontmatter
More information

Appendix D Partial fraction expansion 814
D.1 Laplace transform 814
D.2 Continuous-time Fourier transform 822
D.3 Discrete-time Fourier transform 825
D.4 The z-transform 826

Appendix E Introduction to MATLAB 829
E.1 Introduction 829
E.2 Entering data into MATLAB 831
E.3 Control statements 838
E.4 Elementary matrix operations 840
E.5 Plotting functions 842
E.6 Creating MATLAB functions 846
E.7 Summary 847

Appendix F About the CD 848
F.1 Interactive environment 848
F.2 Data 853
F.3 MATLAB codes 854

Bibliography 858
Index 860

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CAMBRIDGE

Cambridge University Press
978-0-521-85455-9 - Continuous and Discrete Time Signals and Systems
Mrinal Mandal and Amir Asif
Frontmatter
More information

Preface

The book is primarily intended for instruction in an upper-level undergraduate or a first-year graduate course in the field of signal processing in electrical and computer engineering. Practising engineers would find the book useful for reference or for self study. Our main motivation in writing the book is to deal with continuous-time (CT) and discrete-time (DT) signals and systems separately. Many instructors have realized that covering CT and DT systems in parallel with each other often confuses students to the extent where they are not clear if a particular concept applies to a CT system, to a DT system, or to both. In this book, we treat DT and CT signals and systems separately. Following Part I, which provides an introduction to signals and systems, Part II focuses on CT signals and systems. Since many students are familiar with the theory of CT signals and systems from earlier courses, Part II can be taught to such students with relative ease. For students who are new to this area, we have supplemented the material covered in Part II with appendices, which are included at the end of the book. Appendices A–F cover background material on complex numbers, partial fraction expansion, differential equations, difference equations, and a review of the basic signal processing instructions available in MATLAB. Part III, which covers DT signals and systems, can either be covered independently or in conjunction with Part II.

The book focuses on linear time-invariant (LTI) systems and is organized as follows. Chapters 1 and 2 introduce signals and systems, including their mathematical and graphical interpretations. In Chapter 1, we cover the classification between CT and DT signals and we provide several practical examples in which CT and DT signals are observed. Chapter 2 defines systems as transformations that process the input signals and produce outputs in response to the applied inputs. Practical examples of CT and DT systems are included in Chapter 2. The remaining fifteen chapters of the book are divided into two parts. Part II constitutes Chapters 3–8 of the book and focuses primarily on the theories and applications of CT signals and systems. Part III comprises Chapters 9–17 and deals with the theories and applications of DT signals and systems. The organization of Parts II and III is described below.

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Mrinal Mandal and Amir Asif
Frontmatter
More information

Chapter 3 introduces the time-domain analysis of the linear time-invariant continuous-time (LTIC) systems, including the convolution integral used to evaluate the output in response to a given input signal. Chapter 4 defines the continuous-time Fourier series (CTFS) as a frequency domain representation for the CT periodic signals, and Chapter 5 generalizes the CTFS to aperiodic signals and develops an alternative representation, referred to as the continuous-time Fourier transform (CTFT). Not only do the CTFT and CTFS representations provide an alternative to the convolution integral for the evaluation of the output response, but also these frequency representations allow additional insights into the behavior of the LTIC systems that are exploited later in the book to design such systems. While the CTFT is useful for steady state analysis of the LTIC systems, the Laplace transform, introduced in Chapter 6, is used in control applications where transient and stability analyses are required. An important subset of LTIC systems are frequency-selective filters, whose characteristics are specified in the frequency domain. Chapter 7 presents design techniques for several CT frequency-selective filters including the Butterworth, Chebyshev, and elliptic filters. Finally, Chapter 8 concludes our treatment of LTIC signals and systems by reviewing important applications of CT signal processing.

The coverage of CT signals and systems concludes with Chapter 8 and a course emphasizing the CT domain can be completed at this stage. In Part III, Chapter 9 starts our consideration of DT signals and systems by providing several practical examples in which such signals are observed directly. Most DT sequences are, however, obtained by sampling CT signals. Chapter 9 shows how a band-limited CT signal can be accurately represented by a DT sequence such that no information is lost in the conversion from the CT to the DT domain. Chapter 10 provides the time-domain analysis of linear time-invariant discrete-time (LTID) systems, including the convolution sum used to calculate the output of a DT system. Chapter 11 introduces the frequency domain representations for DT sequences, namely the discrete-time Fourier series (DTFS) and the discrete-time Fourier transform (DTFT). The discrete Fourier transform (DFT) samples the DTFT representation in the frequency domain and is convenient for digital signal processing of finite-length sequences. Chapter 12 introduces the DFT, while Chapter 13 is devoted to a discussion of the z-transform. As for CT systems, DT systems are generally specified in the frequency domain. A particular class of DT systems, referred to as frequency-selective digital filters, is introduced in Chapter 14. Based on the length of the impulse response, digital filters can be further classified into finite impulse response (FIR) and infinite impulse response (IIR) filters. Chapter 15 covers the design techniques for the FIR filters, and Chapter 16 presents the design techniques for the IIR filters. Chapter 17 concludes the book by motivating the students with several applications of digital signal processing in audio and music, spectral analysis, and image and video processing.

Although the book has been designed to be as self-contained as possible, some basic prerequisites have been assumed. For example, an introductory

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Frontmatter
More information

background in mathematics which includes trigonometry, differential calculus, integral calculus, and complex number theory, would be helpful. A course in electrical circuits, although not essential, would be highly useful as several examples of electrical circuits have been used as systems to motivate the students. For students who lack some of the required background information, a review of the core background materials such as complex numbers, partial fraction expansion, differential equations, and difference equations is provided in the appendices.

The normal use of this book should be as follows. For a first course in signal processing, at say sophomore or junior level, a reasonable goal is to teach Part II, covering continuous-time (CT) signals and sysems. Part III provides the material for a more advanced course in discrete-time (DT) signal processing. We have also spent a great deal of time experimening with different presentations for a single-semester signals and systems course. Typically, such a course should include Chapters 1, 2, 3, 10, 4, 5, 11, 6, and 13 in that order. Below, we provide course outlines for a few traditional signal processing courses. These course outlines should be useful to an instructor teaching this type of material or using the book for the first time.

(1) Continuous-time signals and systems: Chapters 1–8.
(2) Discrete-time signals and systems: Chapters 1, 2, 9–17.
(3) Traditional signals and systems: Chapters 1, 2, (3, 10), (4, 5, 11), 6, 13.
(4) Digital signal processing: Chapters 10–17.
(5) Transform theory: Chapters (4, 5, 11), 6, 13.

Another useful feature of the book is that the chapters are self-contained so that they may be taught independent of each other. There is a significant difference between reading a book and being able to apply the material to solve actual problems of interest. An effective use of the book must include a fair coverage of the solved examples and problem solving by motivating the students to solve the problems included at the end of each chapter. As such, a major focus of the book is to illustrate the basic signal processing concepts with examples. We have included 287 worked examples, 409 supplementary problems at the ends of the chapters, and more than 300 figures to explain the important concepts. Wherever relevant, we have extensively used MATLAB to validate our analytical results and also to illustrate the design procedures for a variety of problems. In most cases, the MATLAB code is provided in the accompanying CD, so the students can readily run the code to satisfy their curiosity. To further enhance their understanding of the main signal processing concepts, students are encouraged to program extensively in MATLAB. Consequently, several MATLAB exercises have been included in the Problems sections.

Any suggestions or concerns regarding the book may be communicated to the authors; email addresses are listed at http://www.cambridge.org/9780521854559. Future updates on the book will also be available at the same website.

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Frontmatter
More information

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