

EE 477
Digital Signal Processing

9

Spectrum Analysis

Spectral Analysis

- Here is the problem: we are given a discrete-time signal (or a portion) and we would like to know its *frequency content*. In other words, we want to represent it using a sum of complex exponentials.
- Question: can we compute the magnitude and phase of the complex exponentials given only the discrete-time sequence?

Frequency Spectrum

- For this chapter, we define:

$$x[n] = X_0 + \sum_{k=1}^N \left(X_k e^{j\hat{\omega}_k n} + X_k^* e^{-j\hat{\omega}_k n} \right)$$

where $X_k = A_k e^{j\phi_k}$

- Note again that the spectrum is periodic and has both positive and negative components

Spectral Viewpoint

- The period of the spectrum is 2π , so any span of 2π is enough to know the whole spectrum
- We often used $-\pi$ to π previously
- For the discrete Fourier transform (DFT), it is helpful to use span 0 to 2π

Discrete Fourier Transform

- Fourier analysis expression:

$$X[k] = \sum_{n=0}^{N-1} x[n] e^{-j(2\pi nk/N)}, \quad k = 0, 1, 2, \dots, N-1$$

- Characteristics:
 - Discrete and finite length input $x[n]$
 - Discrete and finite length output $X[k]$
 - $X[k]$ generally complex even if $x[n]$ real

Compare to DTFT

- Recall the discrete-time Fourier transform of a finite-length sequence:

$$Y(\hat{\omega}) = \sum_{k=0}^{N-1} y[k] e^{-j\hat{\omega}k}$$

- If we *sample* the output $X()$, i.e., let

$$\hat{\omega} = \frac{2\pi k}{N}, \quad k = 0, 1, \dots, N-1$$

DFT Interpretation

- Therefore, the DFT $X[k]$ corresponds to N equally spaced samples of $X(\omega)$ from 0 to 2π
- Another viewpoint:
 - Start with $x[n]$
 - Create N complex exponential sequences of length N , frequency $2\pi k/N$
 - Multiply $x[n]$ by each exponential sequence, then sum each over the N samples

DFT Interpretation (cont.)

- It is possible to view DFT as a modulation+filtering system:
 - Each output $X[k]$ is obtained by modulating the input sequence by $\exp(-j2\pi nk/N)$
 - The resulting modulated N-point sequence is then filtered with a N-point running sum (summed over 0 to N-1)