

ELE 321

Linear System Analysis

Ankara University

Faculty of Engineering

Electrical and Electronics Engineering Department

Properties of Discrete-Time Fourier Transform

ELE321 Linear System Analysis

Lecture 13

Agenda

- Properties of Discrete Time Fourier Transform
- Systems Characterized By Linear Constant-Coefficient Difference Equations

Periodicity

- $X(e^{j\omega}) = X(e^{j(\omega+2\pi)})$
- Periodic in ω with period 2π

Linearity

- $x[n] \longleftrightarrow X(e^{j\omega})$ and $y[n] \longleftrightarrow Y(e^{j\omega})$
- $ax[n] + by[n] \longleftrightarrow aX(e^{j\omega}) + bY(e^{j\omega})$

Time Shifting and Frequency Shifting

- $x[n] \longleftrightarrow X(e^{j\omega})$
- $x[n - n_0] \longleftrightarrow e^{-j\omega n_0} X(e^{j\omega})$
- $e^{j\omega_0 n} x[n] \longleftrightarrow X(e^{j(\omega - \omega_0)})$

Conjugation and Conjugate Symmetry

- $x[n] \longleftrightarrow X(e^{j\omega})$
- $x^*[n] \longleftrightarrow X^*(e^{-j\omega})$

Differencing

- $x[n] \longleftrightarrow X(e^{j\omega})$
- $x[n] - x[n - 1] \longleftrightarrow (1 - e^{-j\omega})X(e^{j\omega})$

Parseval's Relation

- $$\sum_{n=-\infty}^{\infty} |x[n]|^2 = \frac{1}{2\pi} \int_0^{2\pi} |X(e^{j\omega})|^2$$

Convolution Property

- $y[n] = h[n] * x[n] \longleftrightarrow Y(e^{j\omega}) = H(e^{j\omega})X(e^{j\omega})$
- Time domain: convolution
- Frequency domain: multiplication

Multiplication Property

- $r[n] = s[n]p[n] \longleftrightarrow R(e^{j\omega}) = \frac{1}{2\pi} \int_0^{2\pi} S(e^{j\theta})P(e^{j(\omega-\theta)})d\theta$
- Time domain: multiplication
- Frequency domain: periodic convolution

Systems Characterized by Linear Constant Coefficient Difference Equations

- $Y(e^{j\omega}) = H(e^{j\omega})X(e^{j\omega})$
- $H(e^{j\omega}) = \frac{\sum_{k=0}^M b_k e^{-jk\omega}}{\sum_{k=0}^N a_k e^{-jk\omega}}$

References

- Signals and Systems, 2nd Edition, Oppenheim, Willsky, Nawab