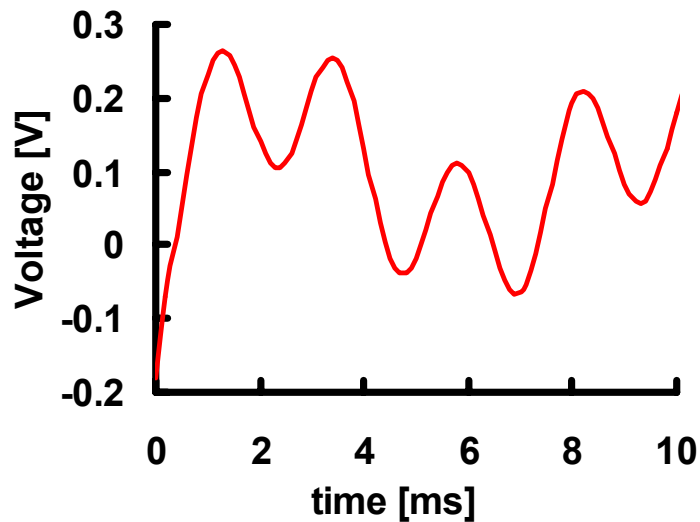


Analog & digital signals

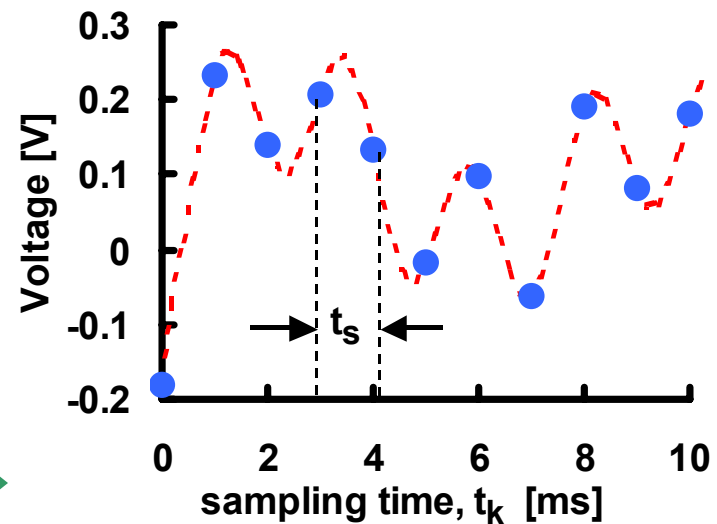
Analog

Continuous function V of continuous variable t (time, space etc) : $V(t)$.



Digital

Discrete function V_k of discrete sampling variable t_k , with $k = \text{integer}$: $V_k = V(t_k)$.



Uniform (periodic) sampling.
Sampling frequency $f_s = 1/t_s$

Digital vs analog proc'ing

Digital Signal Processing (DSPing)

Advantages

- More flexible.
- Often easier system upgrade.
- Data easily stored.
- Better control over accuracy requirements.
- Reproducibility.

Limitations

- A/D & signal processors speed: wide-band signals still difficult to treat (real-time systems).
- Finite word-length effect.
- Obsolescence (analog electronics has it, too!).

Digital system example

General scheme !

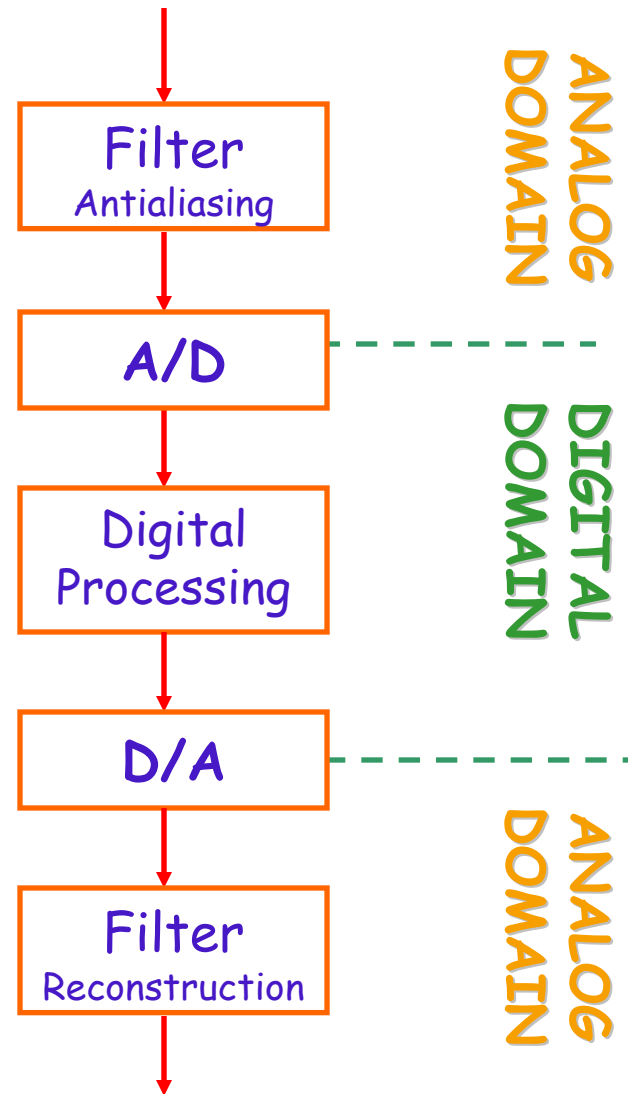
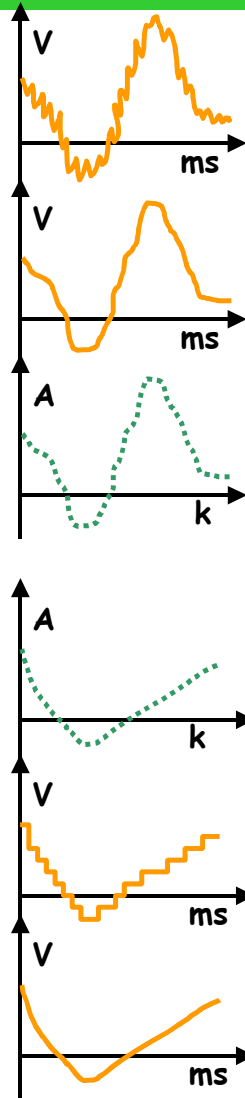
Sometimes steps missing

- Filter + A/D

(ex: economics);

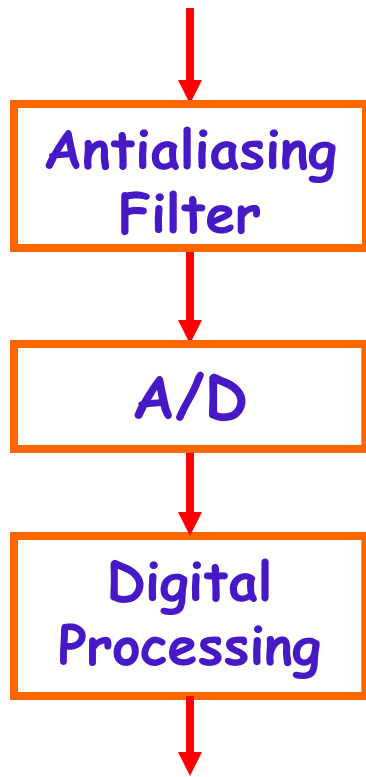
- D/A + filter

(ex: digital output wanted).



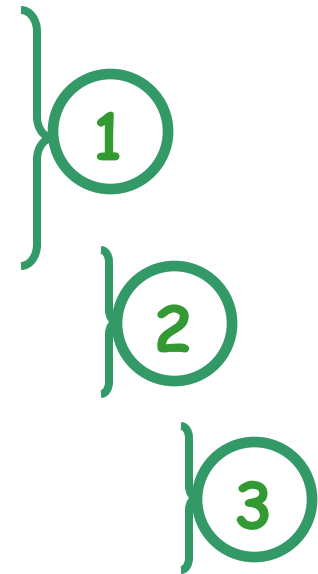
Digital system implementation

ANALOG INPUT



KEY DECISION POINTS:
Analysis bandwidth, Dynamic range

- Pass / stop bands.
- Sampling rate.
- No. of bits. Parameters.
- Digital format.



*What to use for processing?
See slide "DSPing aim & tools"*

DIGITAL OUTPUT

1

Sampling

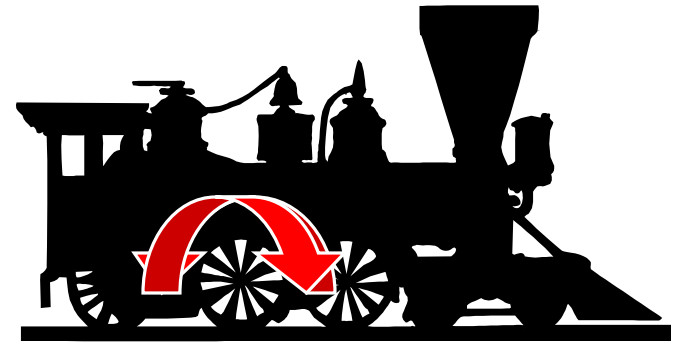
How fast must we sample * a continuous signal to preserve its info content?

Ex: train wheels in a movie.

25 frames (=samples) per second.

Train starts \Rightarrow wheels 'go' clockwise.

Train accelerates \Rightarrow wheels 'go' counter-clockwise.



Why?

Frequency misidentification due to low sampling frequency.

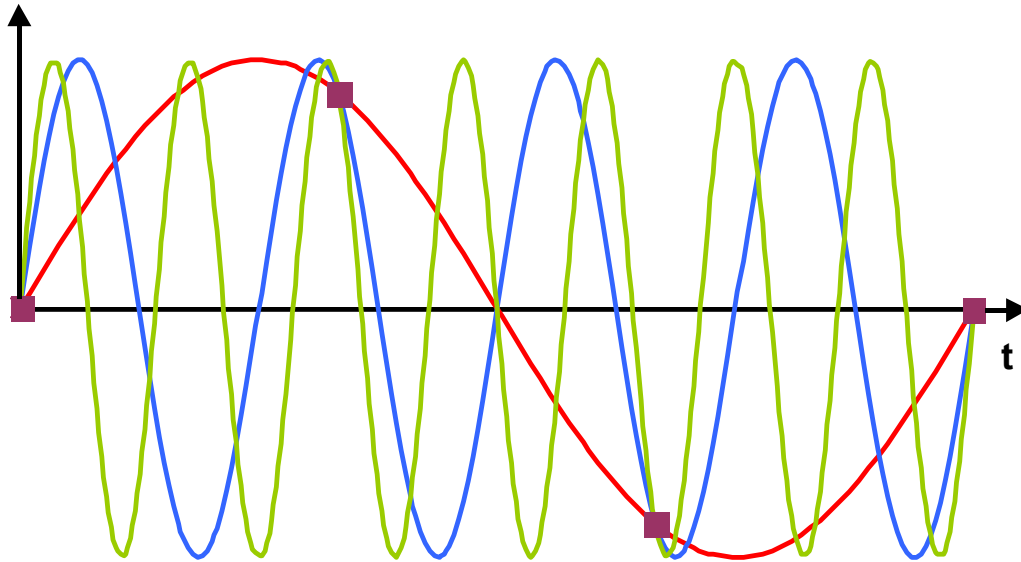
* Sampling: independent variable (ex: time) continuous \rightarrow discrete.

Quantisation: dependent variable (ex: voltage) continuous \rightarrow discrete.

Here we'll talk about uniform sampling.

1

Sampling - 2



$$\text{— } s(t) = \sin(2\pi f_0 t)$$

$$\blacksquare s(t) @ f_s$$

$$f_0 = 1 \text{ Hz}, f_s = 3 \text{ Hz}$$

$$\text{— } s_1(t) = \sin(8\pi f_0 t)$$

$$\text{— } s_2(t) = \sin(14\pi f_0 t)$$

$s(t) @ f_s$ represents exactly all sine-waves $s_k(t)$ defined by:

$$s_k(t) = \sin(2\pi(f_0 + k f_s)t), \quad |k| \in \mathbb{N}$$

① The sampling theorem

Theo* A signal $s(t)$ with maximum frequency f_{MAX} can be recovered if sampled at frequency $f_S > 2 f_{MAX}$.

* Multiple proposers: Whittaker(s), Nyquist, Shannon, Kotel'nikov.

Naming gets
confusing !

Nyquist frequency (rate) $f_N = 2 f_{MAX}$ or f_{MAX} or $f_{S,MIN}$ or $f_{S,MIN}/2$

Example

$$s(t) = 3 \cdot \underbrace{\cos(50 \pi t)}_{F_1} + 10 \cdot \underbrace{\sin(300 \pi t)}_{F_2} - \underbrace{\cos(100 \pi t)}_{F_3}$$

$$F_1 = 25 \text{ Hz}, F_2 = 150 \text{ Hz}, F_3 = 50 \text{ Hz}$$

f_{MAX}

Condition on f_S ?

$$f_S > 300 \text{ Hz}$$

1

Frequency domain (hints)

- **Time & frequency**: two complementary signal descriptions. Signals seen as “projected” onto time or frequency domains.

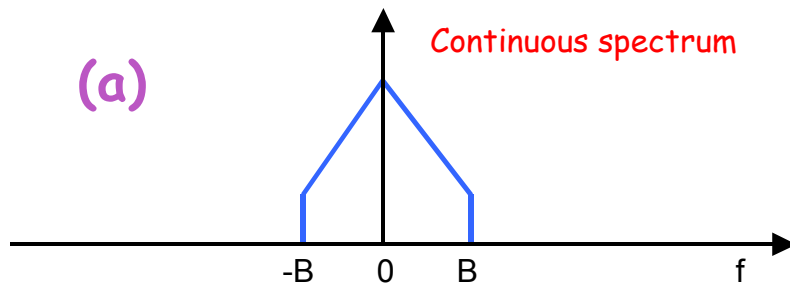


Example

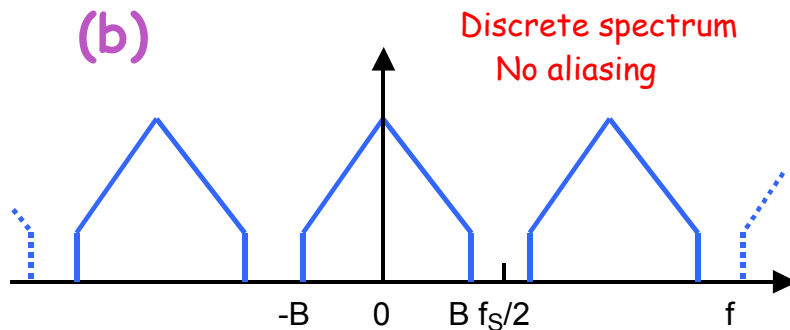
Ear + brain act as frequency analyser: audio spectrum split into many narrow bands → low-power sounds detected out of loud background.

- **Bandwidth**: indicates rate of change of a signal. High bandwidth → signal changes fast.

① Sampling low-pass signals

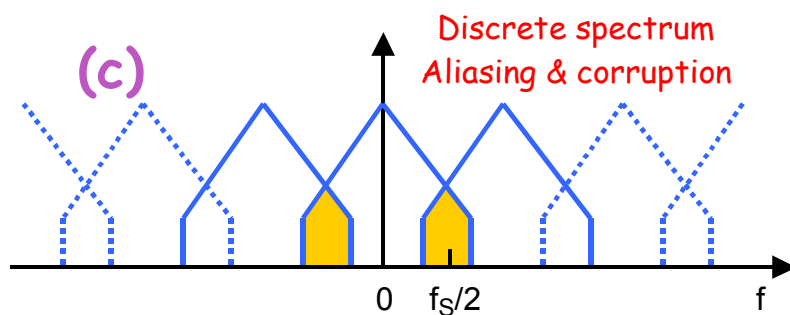


(a) Band-limited signal:
frequencies in $[-B, B]$ ($f_{\text{MAX}} = B$).



(b) Time sampling \Rightarrow frequency repetition.

$f_s > 2B \Rightarrow$ no aliasing.

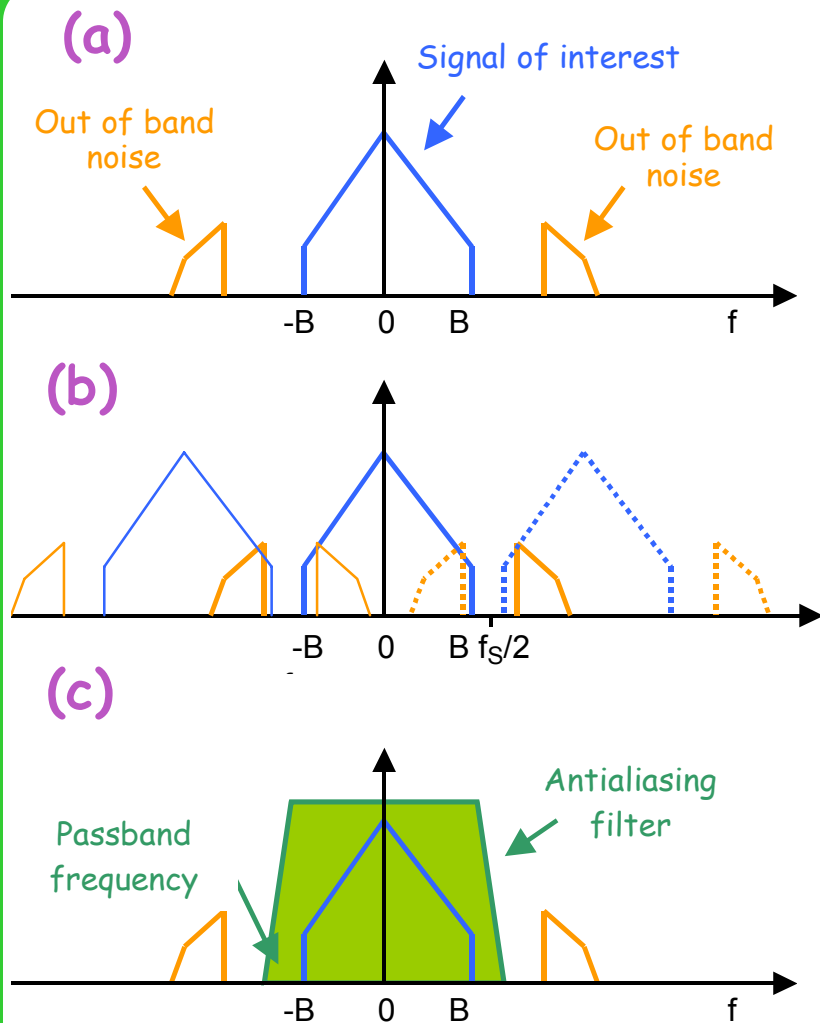


(c) $f_s \leq 2B \Rightarrow$ **aliasing!**

Aliasing: signal ambiguity
in frequency domain

1

Antialiasing filter



(a), (b) *Out-of-band* noise can alias into band of interest. Filter it before!

(c) Antialiasing filter

Passband: depends on bandwidth of interest.

Attenuation A_{MIN} : depends on

- ADC resolution (number of bits N).

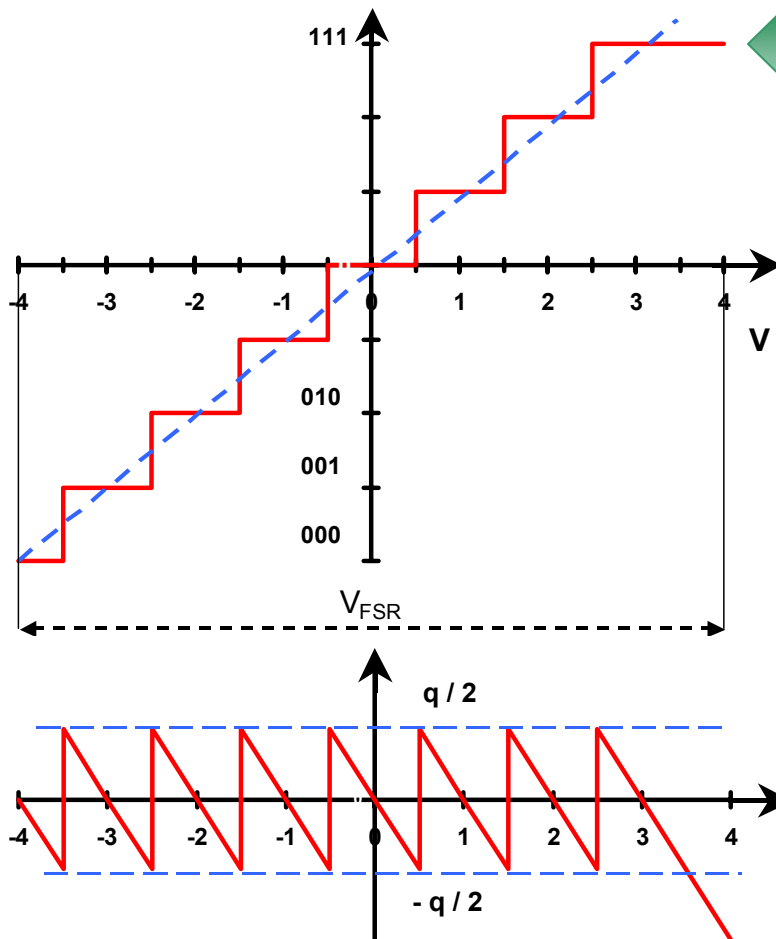
$$A_{MIN, dB} \sim 6.02 N + 1.76$$

- Out-of-band noise magnitude.

Other parameters: ripple, stopband frequency...

② ADC - Number of bits N

Continuous input signal digitized into 2^N levels.



Uniform, bipolar transfer function (N=3)

$$\text{Quantization step } q = \frac{V_{\text{FSR}}}{2^N}$$

$$\text{Ex: } V_{\text{FSR}} = 1\text{V}, N = 12 \Rightarrow q = 244.1 \mu\text{V}$$

LSB

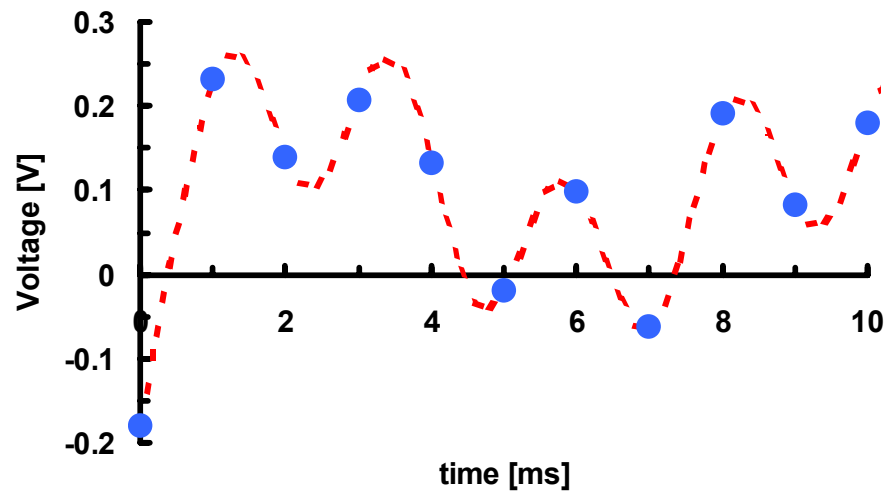
Voltage (= q)

Scale factor (= $1 / 2^N$)

Percentage (= $100 / 2^N$)

Quantisation error

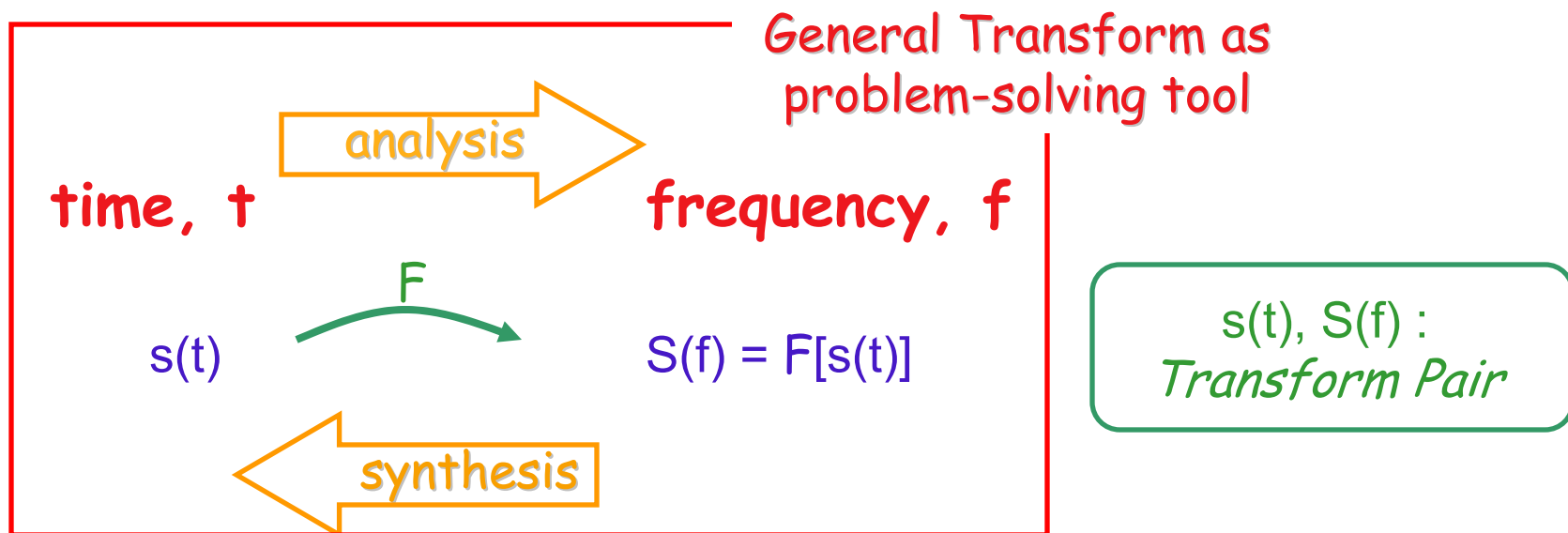
② ADC - Quantisation error



- Quantisation Error e_q in $[-0.5 q, +0.5 q]$.
- e_q limits ability to resolve small signal.
- Higher resolution means lower e_q .

Frequency analysis: why?

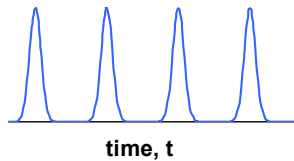
- Fast & efficient insight on signal's building blocks.
- Simplifies original problem - ex.: solving Part. Diff. Eqns. (PDE).
- Powerful & complementary to time domain analysis techniques.
- The brain does it?



Fourier analysis - tools

Input Time Signal

Frequency spectrum



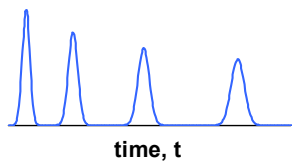
Continuous

Periodic
(period T)

FS

Discrete

$$c_k = \frac{1}{T} \cdot \int_0^T s(t) \cdot e^{-jk\omega t} dt$$

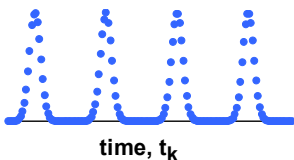


Aperiodic

FT

Continuous

$$S(f) = \int_{-\infty}^{+\infty} s(t) \cdot e^{-j2\pi ft} dt$$



Discrete

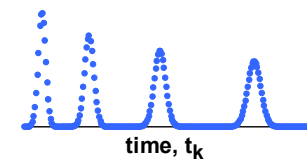
Periodic
(period T)

DFS

**

Discrete

$$\tilde{c}_k = \frac{1}{N} \sum_{n=0}^{N-1} s[n] \cdot e^{-j\frac{2\pi kn}{N}}$$



Aperiodic

DTFT

Continuous

$$S(f) = \sum_{n=-\infty}^{+\infty} s[n] \cdot e^{-j2\pi fn}$$

DFT

**

Discrete

$$\tilde{c}_k = \frac{1}{N} \sum_{n=0}^{N-1} s[n] \cdot e^{-j\frac{2\pi kn}{N}}$$

Note: $j = \sqrt{-1}$, $\omega = 2\pi/T$, $s[n]=s(t_n)$, $N = \text{No. of samples}$

** Calculated via FFT

A little history

- Astronomic predictions by Babylonians/Egyptians likely via trigonometric sums.
- **1669**: Newton stumbles upon light spectra (*specter* = ghost) but fails to recognise “frequency” concept (*corpuscular* theory of light, & no waves).
- **18th century**: two outstanding problems
 - celestial bodies orbits: Lagrange, Euler & Clairaut approximate observation data with linear combination of periodic functions; Clairaut, 1754(!) first DFT formula.
 - vibrating strings: Euler describes vibrating string motion by sinusoids (wave equation).
- **1807**: Fourier presents his work on heat conduction ⇒ Fourier analysis born.
 - Diffusion equation ⇔ series (infinite) of sines & cosines. Strong criticism by peers blocks publication. Work published, 1822 (“*Theorie Analytique de la chaleur*”).

A little history -2

➤ **19th / 20th century**: two paths for Fourier analysis - Continuous & Discrete.

CONTINUOUS

- Fourier extends the analysis to arbitrary function (Fourier Transform).
- Dirichlet, Poisson, Riemann, Lebesgue address FS convergence.
- Other FT variants born from varied needs (ex.: Short Time FT - speech analysis).

DISCRETE: Fast calculation methods (FFT)

- **1805** - Gauss, first usage of FFT (manuscript in Latin went unnoticed!!! Published 1866).
- **1965** - IBM's Cooley & Tukey "rediscover" FFT algorithm ("*An algorithm for the machine calculation of complex Fourier series*").
- Other DFT variants for different applications (ex.: Warped DFT - filter design & signal compression).
- FFT algorithm refined & modified for most computer platforms.

Fourier Series (FS)

A periodic function $s(t)$ satisfying Dirichlet's conditions * can be expressed as a Fourier series, with harmonically related sine/cosine terms.

synthesis

$$s(t) = a_0 + \sum_{k=1}^{+\infty} [a_k \cdot \cos(k\omega t) - b_k \cdot \sin(k\omega t)]$$

For all t but discontinuities

a_0, a_k, b_k : Fourier coefficients.

k : harmonic number,

T : period, $\omega = 2\pi/T$

analysis

$$a_0 = \frac{1}{T} \cdot \int_0^T s(t) dt$$

(signal average over a period, i.e. DC term & zero-frequency component.)

$$a_k = \frac{2}{T} \cdot \int_0^T s(t) \cdot \cos(k\omega t) dt$$

$$-b_k = \frac{2}{T} \cdot \int_0^T s(t) \cdot \sin(k\omega t) dt$$

Note: $\{\cos(k\omega t), \sin(k\omega t)\}_k$ form orthogonal base of function space.

* see next slide

FS convergence

Dirichlet conditions

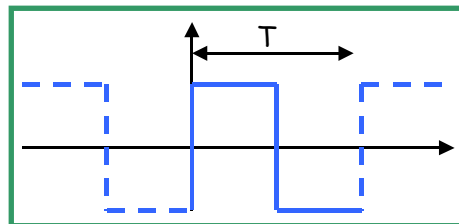
In any period:

(a) $s(t)$ piecewise-continuous;

(b) $s(t)$ piecewise-monotonic;

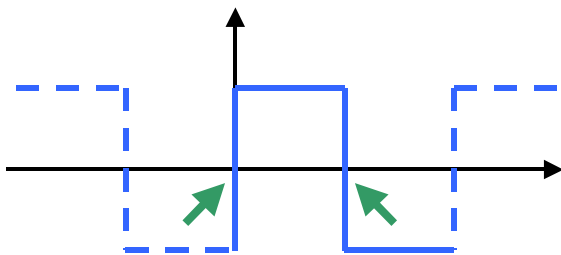
(c) $s(t)$ absolutely integrable, $\int_0^T |s(t)| dt < \infty$

Example:
square wave

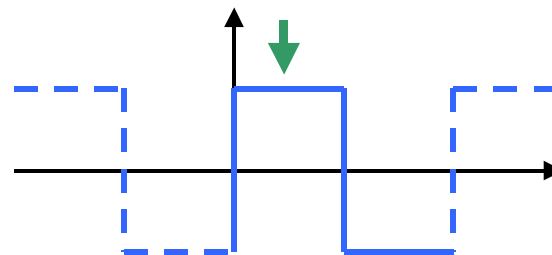


Rate of convergence

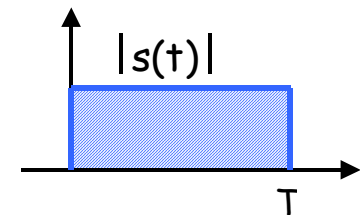
if $s(t)$ discontinuous then
 $|a_k| < M/k$ for large k ($M > 0$)



(a)



(b)



(c)

FS analysis - 1

FS of odd* function: square wave.

$$T = 2\pi \Rightarrow \omega = 1$$

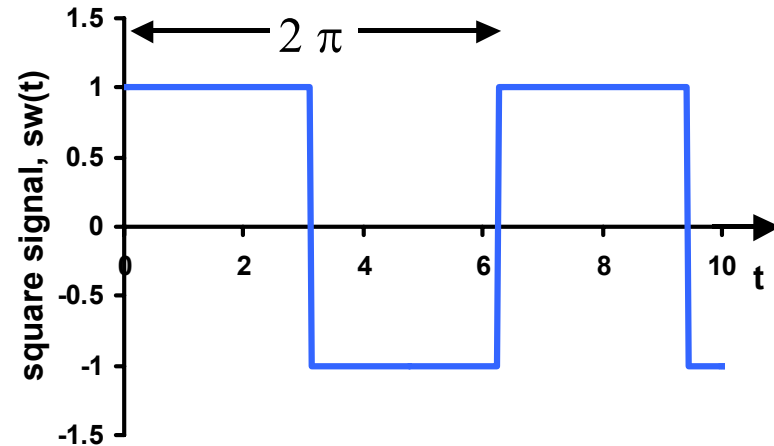
$$a_0 = \frac{1}{2\pi} \cdot \left\{ \int_0^{\pi} dt + \int_{\pi}^{2\pi} (-1) dt \right\} = 0 \quad (\text{zero average})$$

$$a_k = \frac{1}{\pi} \cdot \left\{ \int_0^{\pi} \cos kt \, dt - \int_{\pi}^{2\pi} \cos kt \, dt \right\} = 0 \quad (\text{odd function})$$

$$-b_k = \frac{1}{\pi} \cdot \left\{ \int_0^{\pi} \sin kt \, dt - \int_{\pi}^{2\pi} \sin kt \, dt \right\} = \dots = \frac{2}{k \cdot \pi} \cdot \{1 - \cos k\pi\} =$$

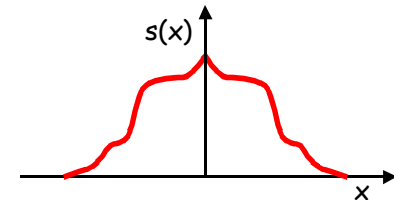
$$= \begin{cases} \frac{4}{k \cdot \pi} & , k \text{ odd} \\ 0 & , k \text{ even} \end{cases}$$

$$sw(t) = \frac{4}{\pi} \cdot \sin t + \frac{4}{3 \cdot \pi} \cdot \sin 3 \cdot t + \frac{4}{5 \cdot \pi} \cdot \sin 5 \cdot t + \dots$$

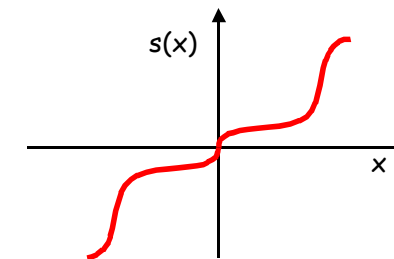


* Even & Odd functions

Even :
 $s(-x) = s(x)$



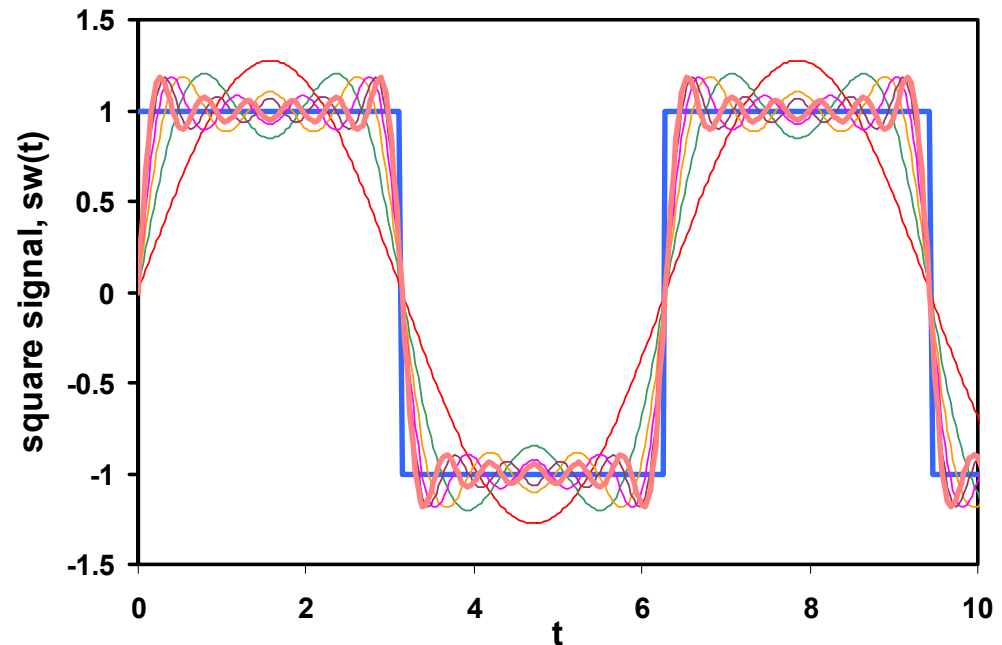
Odd :
 $s(-x) = -s(x)$



FS synthesis

Square wave reconstruction
from spectral terms

$$sw(t) = \sum_{k=1}^{\infty} \frac{1}{k} \sin(k\pi t)$$



Convergence may be slow ($\sim 1/k$) - ideally need infinite terms.

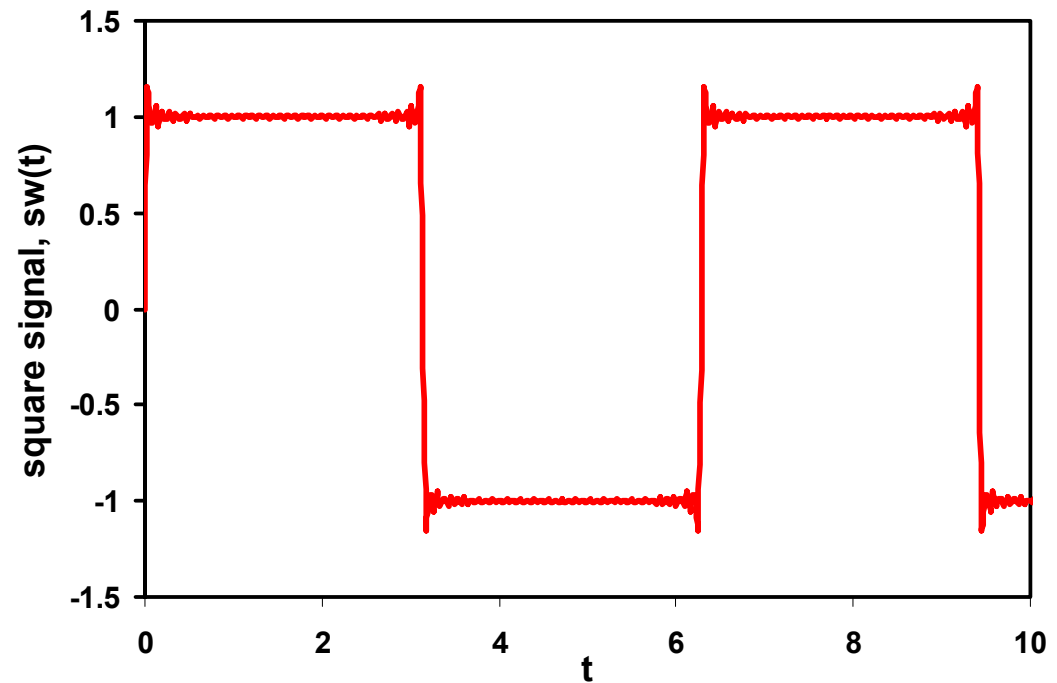
Practically, series truncated when remainder below computer tolerance (\Rightarrow error). **BUT**... Gibbs' Phenomenon.

Slides adapted from ME Angoletta, CERN

Gibbs phenomenon

Overshoot exist @
each discontinuity

$$sw_{79}(t) = \sum_{k=1}^{79} [-b_k \cdot \sin(kt)]$$



- First observed by Michelson, 1898. Explained by Gibbs.
- Max overshoot pk-to-pk = 8.95% of discontinuity magnitude. Just a minor annoyance.
- FS converges to $(-1+1)/2 = 0$ @ discontinuities, *in this case*.

FS time shifting

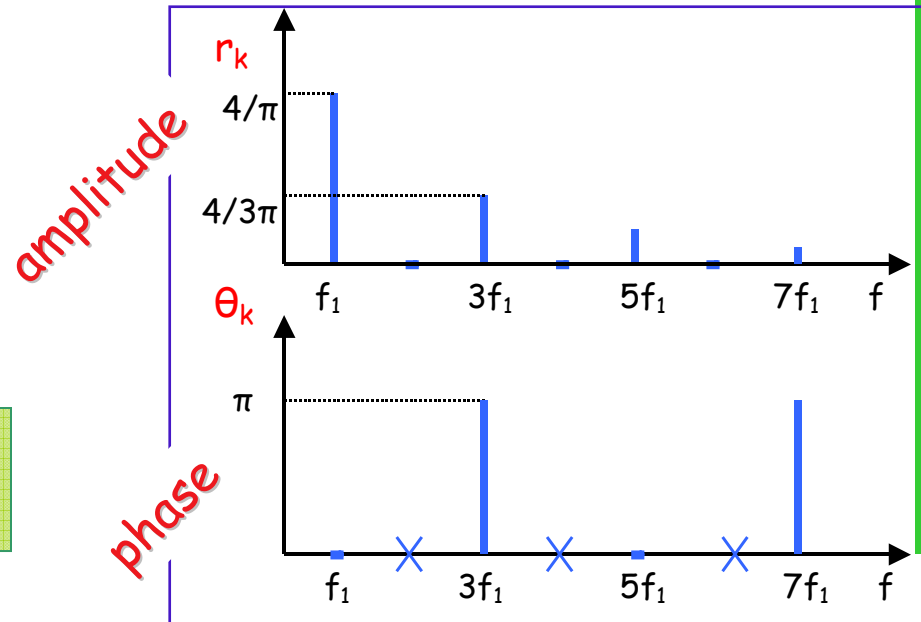
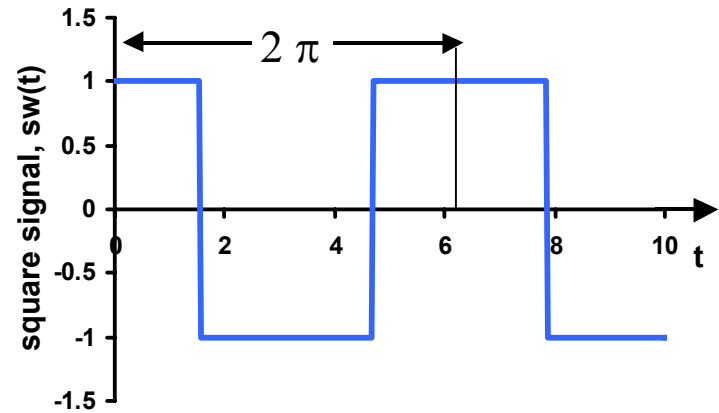
FS of even function:
 $\pi/2$ -advanced square-wave

$a_0 = 0$ (zero average)

$$a_k = \begin{cases} \frac{4}{k \cdot \pi} & , k \text{ odd, } k = 1, 5, 9... \\ -\frac{4}{k \cdot \pi} & , k \text{ odd, } k = 3, 7, 11... \\ 0 & , k \text{ even.} \end{cases}$$

$-b_k = 0$ (even function)

Note: amplitudes unchanged **BUT** phases advance by $k \cdot \pi/2$.



Complex FS

Euler's notation:

$$e^{-jt} = (e^{jt})^* = \cos(t) - j \cdot \sin(t) \quad \Rightarrow \quad \text{"phasor"} \quad \cos(t) = \frac{e^{jt} + e^{-jt}}{2} \quad \sin(t) = \frac{e^{jt} - e^{-jt}}{2 \cdot j}$$

analysis

$$c_k = \frac{1}{T} \cdot \int_0^T s(t) \cdot e^{-jk\omega t} dt$$

synthesis

$$s(t) = \sum_{k=-\infty}^{\infty} c_k \cdot e^{jk\omega t}$$

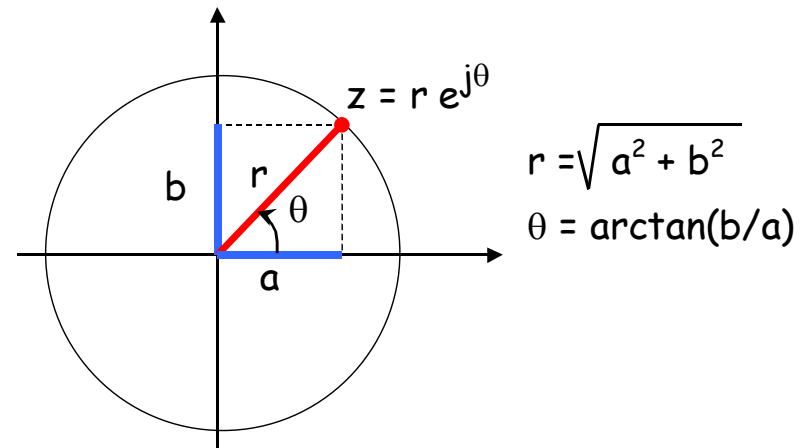
Complex form of FS (Laplace 1782). Harmonics c_k separated by $\Delta f = 1/T$ on frequency plot.

Note: $c_{-k} = (c_k)^*$

Link to FS real coeffs.

$$c_0 = a_0$$

$$c_k = \frac{1}{2} \cdot (a_k + j \cdot b_k) = \frac{1}{2} \cdot (a_{-k} - j \cdot b_{-k})$$



FS properties

	Time	Frequency
Homogeneity	$a \cdot s(t)$	$a \cdot S(k)$
Additivity	$s(t) + u(t)$	$S(k) + U(k)$
Linearity	$a \cdot s(t) + b \cdot u(t)$	$a \cdot S(k) + b \cdot U(k)$
Time reversal	$s(-t)$	$S(-k)$
Multiplication *	$s(t) \cdot u(t)$	$\sum_{m=-\infty}^{\infty} S(k-m)U(m)$
Convolution *	$\frac{1}{T} \cdot \int_0^T s(t-\bar{t}) \cdot u(\bar{t}) d\bar{t}$	$S(k) \cdot U(k)$
Time shifting	$s(t-\bar{t})$	$e^{-j \frac{2\pi k \cdot \bar{t}}{T}} \cdot S(k)$
Frequency shifting	$e^{+j \frac{2\pi m t}{T}} \cdot s(t)$	$S(k - m)$

*

FS - “oddities”

Orthonormal base

Fourier components $\{u_k\}$ form orthonormal base of signal space:



$$u_k = (1/\sqrt{T}) \exp(jk\omega t) \quad (|k| = 0, 1, 2, \dots, +\infty) \quad \text{Def.: Internal product } \otimes: u_k \otimes u_m = \int_0^T u_k \cdot u_m^* dt$$
$$u_k \otimes u_m = \delta_{k,m} \quad (1 \text{ if } k = m, 0 \text{ otherwise}). \quad (\text{Remember } (e^{jt})^* = e^{-jt})$$

Then $c_k = (1/\sqrt{T}) s(t) \otimes u_k$ i.e. $(1/\sqrt{T})$ times *projection* of signal $s(t)$ on component u_k

Negative frequencies & time reversal



$k = -\infty, \dots, -2, -1, 0, 1, 2, \dots, +\infty, \quad \omega_k = k\omega, \quad \phi_k = \omega_k t, \quad \text{phasor turns anti-clockwise.}$

Negative $k \Rightarrow$ phasor turns clockwise (negative phase ϕ_k), equivalent to negative time t ,
 \Rightarrow time reversal.



Careful: phases important when combining several signals!

FS - power

Average power W : $W = \frac{1}{T} \int_0^T |s(t)|^2 dt \equiv s(t) \otimes s(t)$

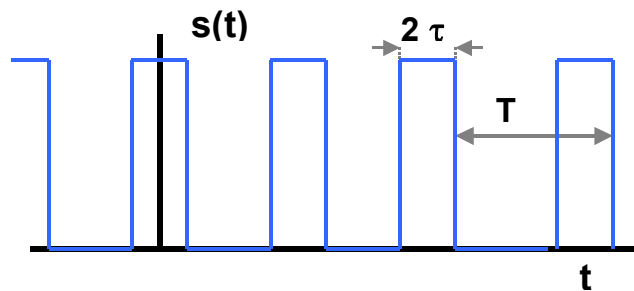
Parseval's Theorem

$$W = \sum_{k=-\infty}^{\infty} |c_k|^2 = a_0^2 + \frac{1}{2} \sum_{k=1}^{\infty} (a_k^2 + b_k^2)$$

- FS convergence $\sim 1/k$
 \Rightarrow lower frequency terms
 $W_k = |c_k|^2$ carry most power.
- W_k vs. ω_k : Power density spectrum.

Example

Pulse train, duty cycle $\delta = 2\tau / T$

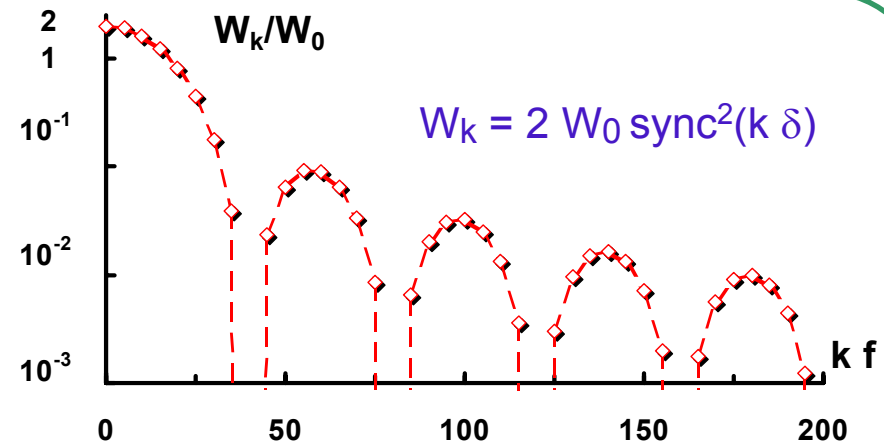


$$b_k = 0 \quad a_0 = \delta s_{\text{MAX}}$$

$$a_k = 2\delta s_{\text{MAX}} \text{sync}(k\delta)$$

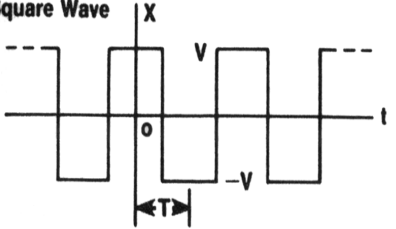
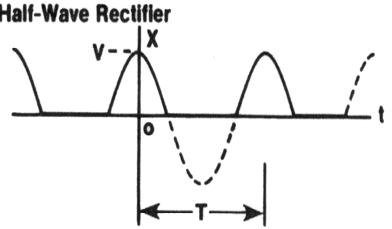
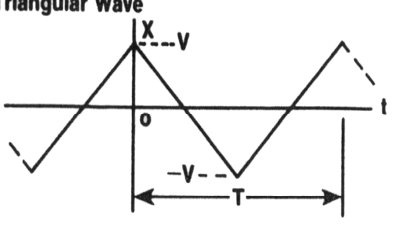
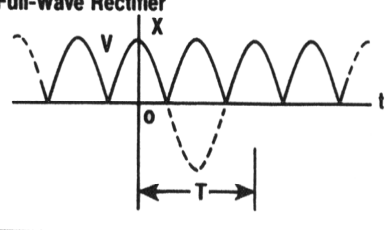
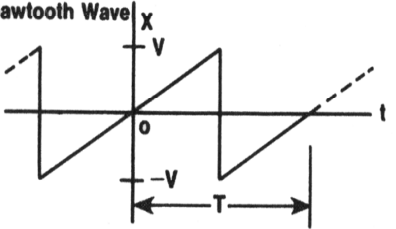
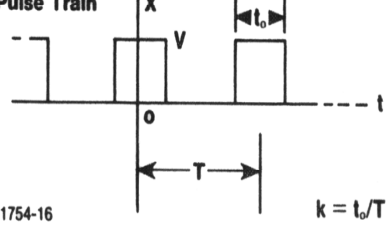
$$W_0 = (\delta s_{\text{MAX}})^2$$

$$\text{sync}(u) = \frac{\sin(\pi u)}{\pi u}$$



$$W = W_0 \cdot \left\{ 1 + \sum_{k=1}^{\infty} \frac{W_k}{W_0} \right\}$$

FS of main waveforms

Wave Shape	Fourier Series -- $\omega_0 = 2\pi/T$	Wave Shape	Fourier Series -- $\omega_0 = 2\pi/T$
Square Wave 	$x(t) = \frac{4V}{\pi} \left(\cos \omega_0 t - \frac{1}{3} \cos 3\omega_0 t + \frac{1}{5} \cos 5\omega_0 t - \frac{1}{7} \cos 7\omega_0 t + \dots \right)$	Half-Wave Rectifier 	$x(t) = \frac{V}{\pi} \left(1 + \frac{\pi}{2} \cos \omega_0 t + \frac{2}{3} \cos 2\omega_0 t - \frac{2}{15} \cos 4\omega_0 t + \frac{2}{35} \cos 6\omega_0 t - \dots \right. \\ \left. \dots (-1)^{n/2+1} \frac{2}{n^2-1} \cos n\omega_0 t \dots \right)$ <p style="text-align: right;">n even</p>
Triangular Wave 	$x(t) = \frac{8V}{\pi^2} \left(\cos \omega_0 t + \frac{1}{9} \cos 3\omega_0 t + \frac{1}{25} \cos 5\omega_0 t + \dots \right)$	Full-Wave Rectifier 	$x(t) = \frac{2V}{\pi} \left(1 + \frac{2}{3} \cos 2\omega_0 t - \frac{2}{15} \cos 4\omega_0 t + \frac{2}{35} \cos 6\omega_0 t - \dots \right. \\ \left. \dots (-1)^{n/2+1} \frac{2}{n^2-1} \cos n\omega_0 t \dots \right)$ <p style="text-align: right;">n even</p>
Sawtooth Wave 	$x(t) = \frac{2V}{\pi} \left(\sin \omega_0 t - \frac{1}{2} \sin 2\omega_0 t + \frac{1}{3} \sin 3\omega_0 t - \frac{1}{4} \sin 4\omega_0 t + \dots \right)$	Pulse Train 	$x(t) = V \left[k + \frac{2}{\pi} \left(\sin k\pi \cos \omega_0 t + \frac{1}{2} \sin 2k\pi \cos 2\omega_0 t + \dots \right. \right. \\ \left. \left. \dots + \frac{1}{n} \sin nk\pi \cos n\omega_0 t + \dots \right) \right]$ <p style="text-align: right;">k = t₀/T</p>

1754-16

Discrete Fourier Series (DFS)

Band-limited signal $s[n]$, period = N .

DFS defined as:

analysis

$$\tilde{c}_k = \frac{1}{N} \sum_{n=0}^{N-1} s[n] \cdot e^{-j \frac{2\pi kn}{N}}$$

Note: $\tilde{c}_{k+N} = \tilde{c}_k \Leftrightarrow$ same period N
i.e. time periodicity propagates to frequencies!

synthesis

$$s[n] = \sum_{k=0}^{N-1} \tilde{c}_k \cdot e^{j \frac{2\pi kn}{N}}$$

Synthesis: finite sum \Leftarrow band-limited $s[n]$

DFS generate periodic c_k
with same signal period

Orthogonality in DFS:

$$\frac{1}{N} \sum_{n=0}^{N-1} e^{j \frac{2\pi n(k-m)}{N}} = \delta_{k,m}$$

↑
Kronecker's delta

N consecutive samples of $s[n]$
completely describe s in time
or frequency domains.

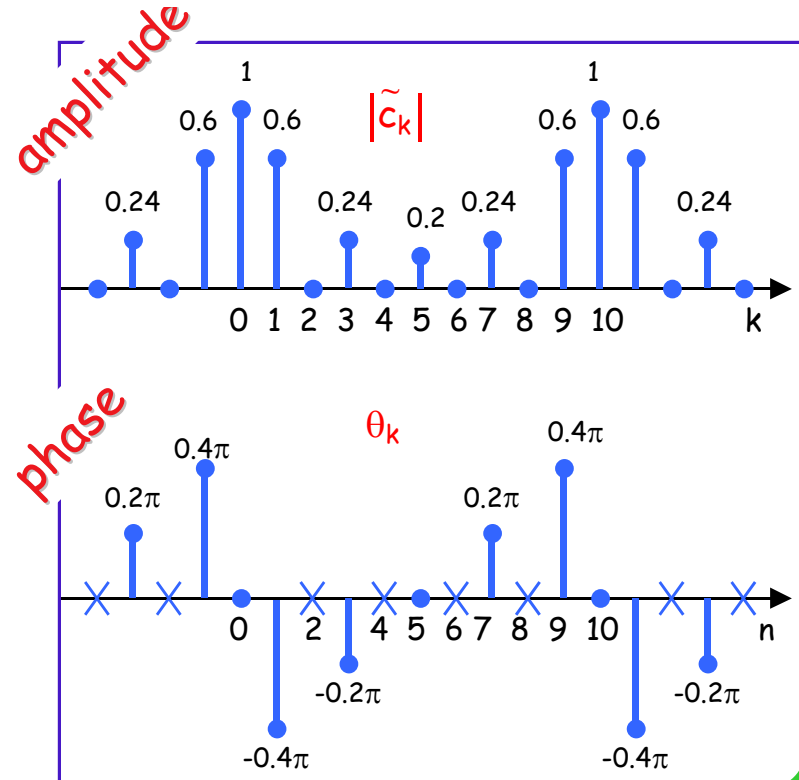
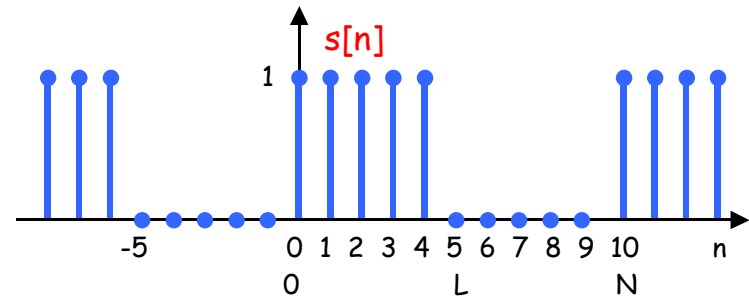
DFS analysis

DFS of periodic discrete
1-Volt square-wave

$s[n]$: period N , duty factor L/N

$$\tilde{c}_k = \begin{cases} \frac{L}{N}, & k = 0, +N, \pm 2N, \dots \\ \frac{e^{-j\frac{\pi k(L-1)}{N}} \sin\left(\frac{\pi kL}{N}\right)}{N \sin\left(\frac{\pi k}{N}\right)}, & \text{otherwise} \end{cases}$$

Discrete signals \Rightarrow periodic frequency spectra.
Compare to continuous rectangular function
(slide # 10, "FS analysis - 1")



DFS properties

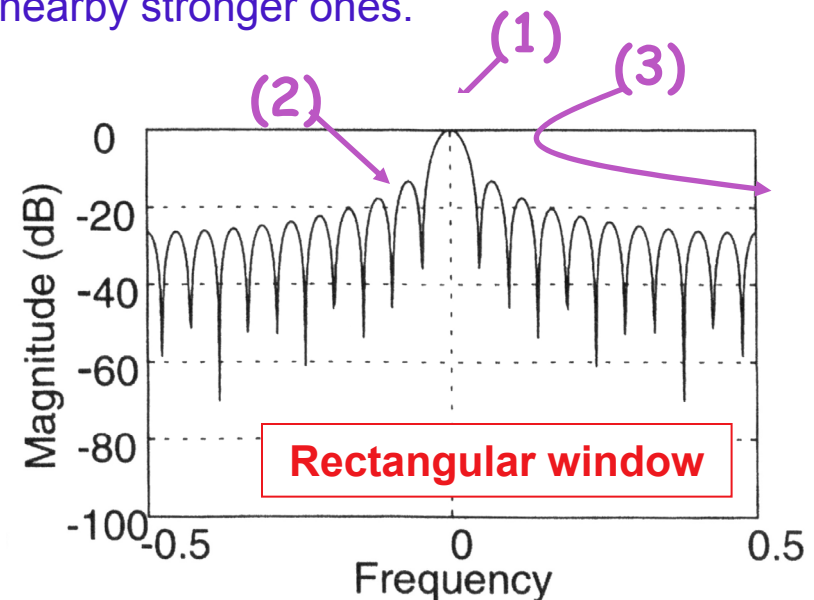
	Time	Frequency
Homogeneity	$a \cdot s[n]$	$a \cdot S(k)$
Additivity	$s[n] + u[n]$	$S(k) + U(k)$
Linearity	$a \cdot s[n] + b \cdot u[n]$	$a \cdot S(k) + b \cdot U(k)$
Multiplication *	$s[n] \cdot u[n]$	$\frac{1}{N} \cdot \sum_{h=0}^{N-1} S(h)U(k-h)$
Convolution *	$\sum_{m=0}^{N-1} s[m] \cdot u[n-m]$	$S(k) \cdot U(k)$
Time shifting	$s[n - m]$	$e^{-j \frac{2\pi k \cdot m}{T}} \cdot S(k)$
Frequency shifting	$e^{+j \frac{2\pi h t}{T}} \cdot s[n]$	$S(k - h)$

DFT – Window characteristics

- Finite discrete sequence \Rightarrow spectrum convoluted with rectangular window spectrum.
- Leakage amount depends on chosen window & on how signal fits into the window.

- (1) **Resolution**: capability to distinguish different tones. Inversely proportional to main-lobe width. *Wish: as high as possible.*
- (2) **Peak-sidelobe level**: maximum response outside the main lobe. Determines if small signals are hidden by nearby stronger ones. *Wish: as low as possible.*
- (3) **Sidelobe roll-off**: sidelobe decay per decade. Trade-off with (2).

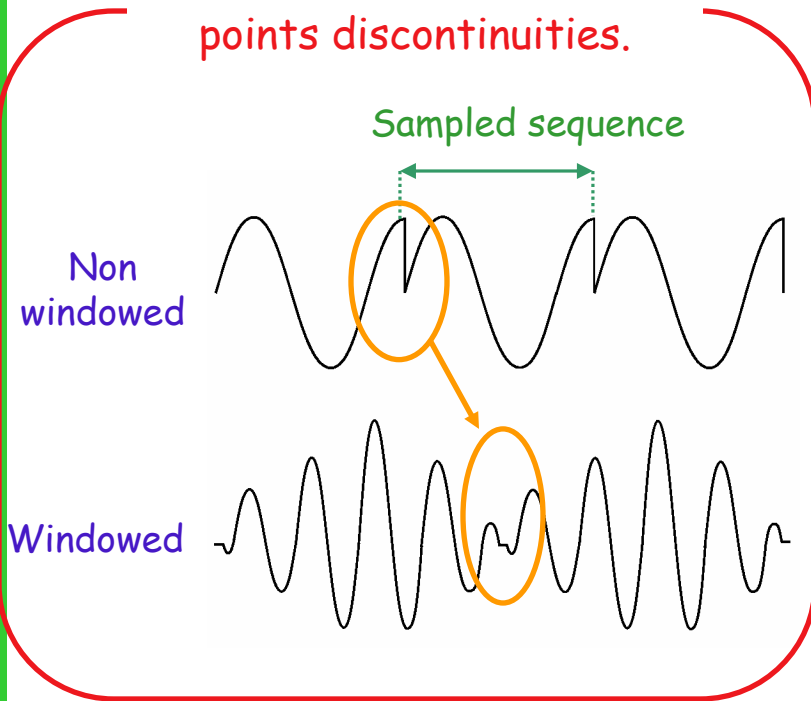
Several windows used (application-dependent): Hamming, Hanning, Blackman, Kaiser ...



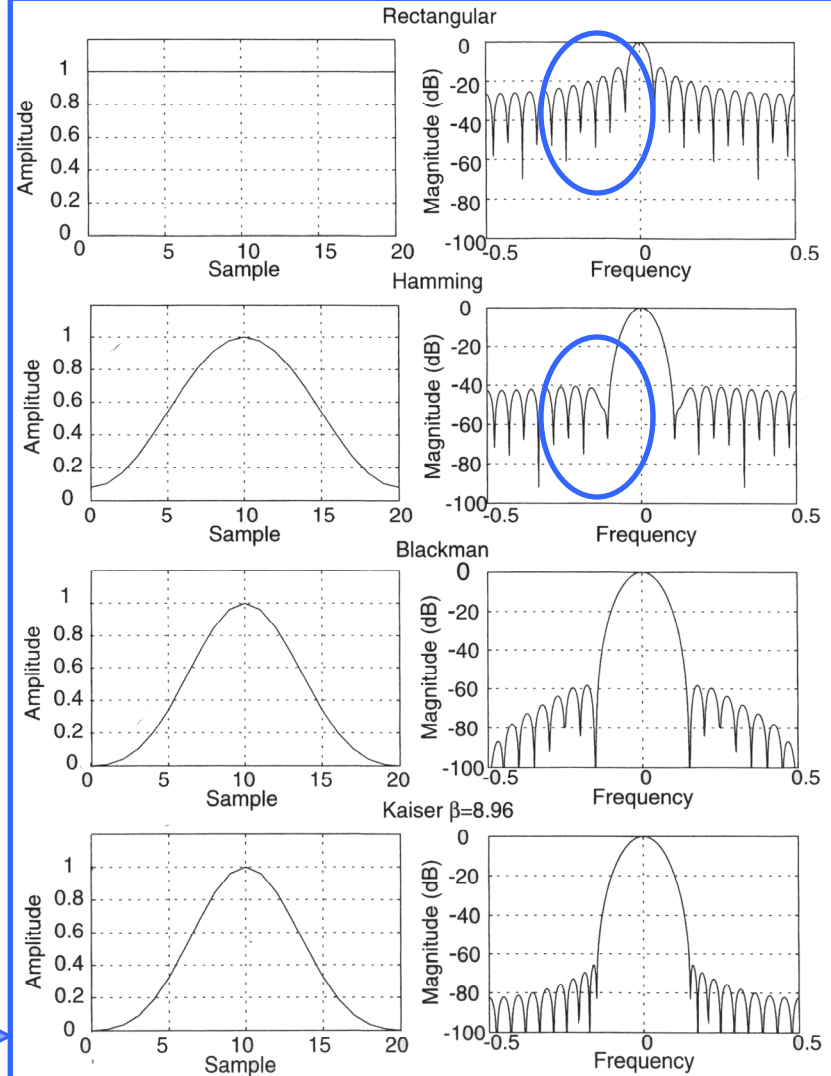
DFT of main windows

Windowing reduces leakage by minimising sidelobes magnitude.

In time it reduces end-points discontinuities.



Some window functions



DFT - Window choice

Common windows characteristics

Window type	-3 dB Main-lobe width [bins]	-6 dB Main-lobe width [bins]	Max sidelobe level [dB]	Sidelobe roll-off [dB/decade]
Rectangular	0.89	1.21	-13.2	20
Hamming	1.3	1.81	-41.9	20
Hanning	1.44	2	-31.6	60
Blackman	1.68	2.35	-58	60

Observed signal

Far & strong interfering components

⇒

Near & strong interfering components

⇒

Accuracy measure of single tone

⇒

Window wish list

high roll-off rate.

small max sidelobe level.

wide main-lobe

NB: Strong DC component can shadow nearby small signals. Remove it!

DFT - Window loss remedial

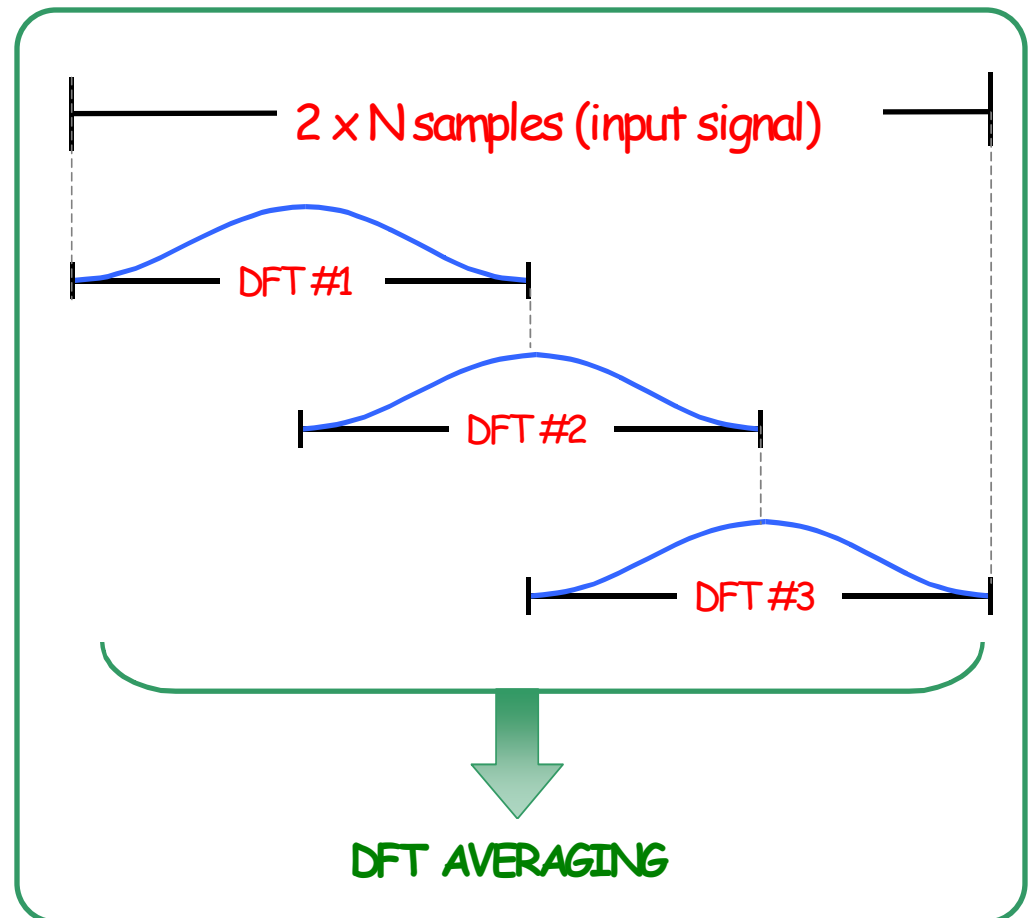
Smooth data-tapering windows cause information loss near edges.

Solution:

sliding (overlapping) DFTs.

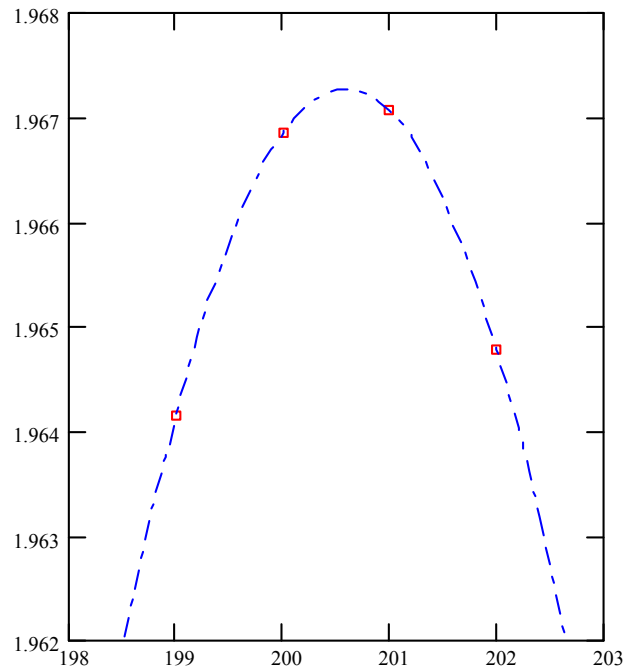
- Attenuated inputs get next window's full gain & leakage reduced.
- Usually 50% or 75% overlap (depends on main lobe width).

Drawback: increased total processing time.

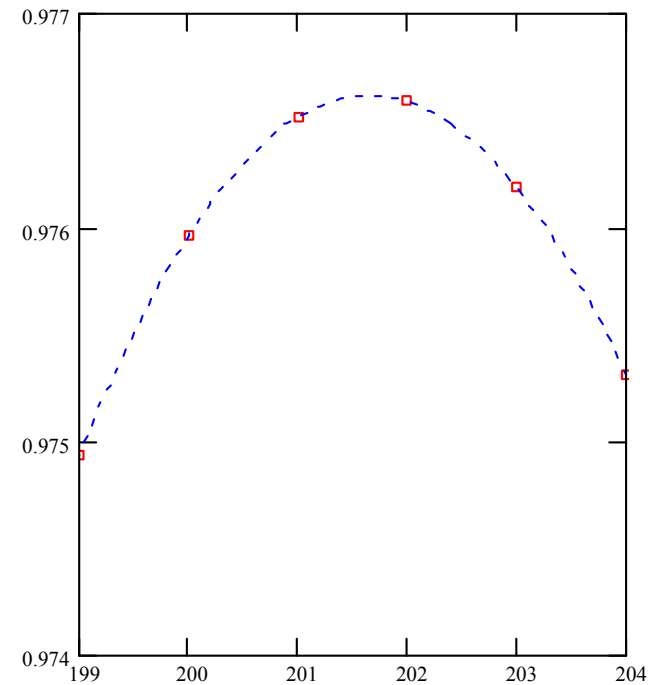


DFT - parabolic interpolation

Rectangular window



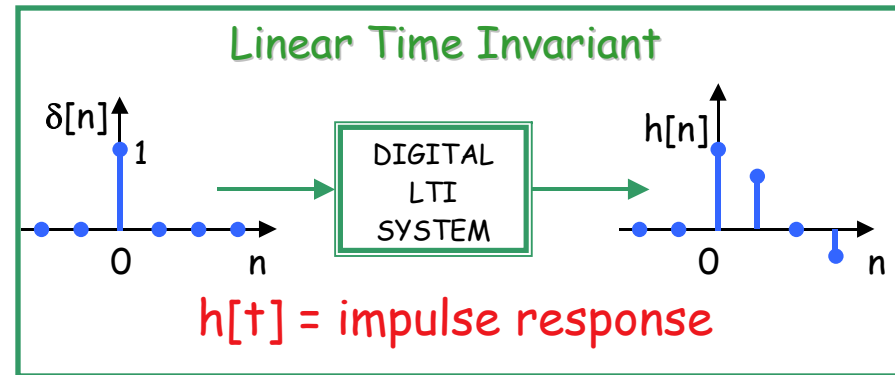
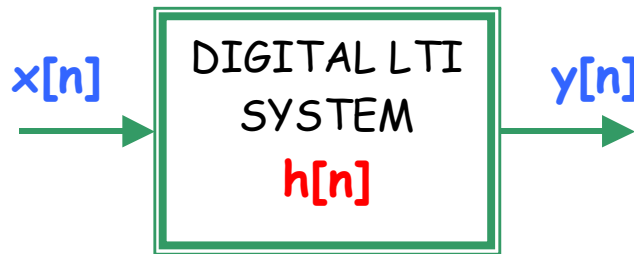
Hanning window



- Parabolic interpolation often enough to find position of peak (i.e. frequency).
- Other algorithms available depending on data.

Systems spectral analysis (hints)

System analysis: measure input-output relationship.



$$x[n] \quad h[n] \quad y[n] = x[n] * h[n] = \sum_{m=0}^{\infty} x[n-m] \cdot h[m] \quad \boxed{y[n] \text{ predicted from } \{ x[n], h[t] \}}$$

\updownarrow \updownarrow \updownarrow

$$X(f) \quad H(f) \quad Y(f) = X(f) \cdot H(f) \quad H(f) : \text{LTI transfer function}$$

➡ Transfer function can be estimated by $Y(f) / X(f)$

Estimating $H(f)$ (hints)

$$G_{xx}(f) = X(f) \cdot X^*(f)$$

Power Spectral Density of $x[t]$
(FT of autocorrelation).

$$G_{yx}(f) = Y(f) \cdot X^*(f)$$

Cross Power Spectrum of $x[t]$ & $y[t]$
(FT of cross-correlation).



$$H(f) = \frac{Y(f)}{X(f)} = \frac{Y(f) \cdot X^*(f)}{X(f) \cdot X^*(f)} = \frac{G_{yx}}{G_{xx}}$$

Transfer Function
(ex: beam !)



It is a check on
 $H(f)$ validity!