

Representation of Signals & Systems

Reference: Chapter 2, Communication Systems, Simon Haykin

1. Hilbert Transform

- Fourier transform \Rightarrow frequency content of a signal (frequency selectivity – designing frequency-selective filters for the separation of signals on the basis of frequency contents)

Here we use *phase selectivity* \Rightarrow uses phase shifts between signals under consideration to achieve separation.

- Simplest phase shift is $180^0 \Rightarrow$ polarity reversal in the case of a sinusoidal signal. Requires the use of an *ideal transformer* in general.
- Another shift of interest is $\pm 90^0 \Rightarrow$ the resulting *function of time* is known as the Hilbert transform of the signal.

Consider a signal $g(t)$ with Fourier transform $G(f)$.

The Hilbert transform of $g(t)$ is defined by

$$\hat{g}(t) = \frac{1}{\pi} \int_{-\infty}^{\infty} \frac{g(\tau)}{t - \tau} d\tau = g(t) * \frac{1}{\pi t} \quad , \text{ *- convolution (1)}$$

This is a linear operation. The inverse Hilbert transform is defined by

$$g(t) = -\frac{1}{\pi} \int_{-\infty}^{\infty} \frac{\hat{g}(\tau)}{t - \tau} d\tau = \hat{g}(t) * -\frac{1}{\pi t} \quad (2)$$

The functions $g(t)$ and $\hat{g}(t)$ are said to constitute a *Hilbert-transform pair*.

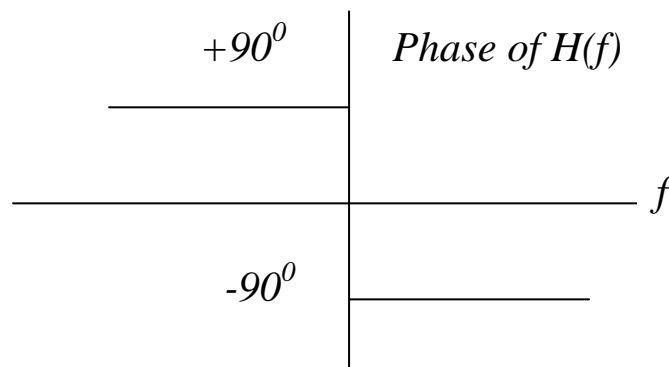
In terms of Fourier transform;

$$\frac{1}{\pi t} \Leftrightarrow -j \operatorname{sign}(f)$$

Thus $\hat{G}(f) = -j \operatorname{sgn}(f)G(f)$

So for a given signal $g(t)$ we may obtain its Hilbert transform $\hat{g}(t)$ through a two port device with transfer function $-j \operatorname{sign}(f)$. It may be considered as giving -90° phase shift for all positive frequencies and $+90^\circ$ for all negative frequencies.

The amplitudes of all frequency components in the signal are unaffected. Such a device is called as a *Hilbert transformer*.



Hilbert transform is used to:

- realize phase selectivity in SSB modulation.
- provide the mathematical basis for the representation of band-pass signals.

The Hilbert transform as defined above applies to any signal that is Fourier transformable. Thus it may be applied to *energy* signals as well as *power* signals.

e.g. *Sinusoidal functions*

Consider $g(t) = \cos(2\pi f_c t)$

$$G(f) = 1/2. [\delta(f-f_c) + \delta(f+f_c)]$$

Therefore $\hat{G}(f) = -j \operatorname{sgn}(f).G(f)$

$$= -j/2. [\delta(f-f_c) + \delta(f+f_c)]\operatorname{sgn}(f)$$

$$= 1/2j. [\delta(f-f_c) - \delta(f+f_c)]$$

This is the Fourier transform of $\sin(2\pi f_c t)$. So the H.T. of the cosine function is $\sin(2\pi f_c t)$. Similarly $\sin(2\pi f_c t)$ has a H.T. equal to $-\cos(2\pi f_c t)$.

Properties of the Hilbert Transform

Hilbert transform *differs* from the Fourier transform as it operates only in *time domain*. The signal is usually assumed to be *real valued*.

1. A signal $g(t)$ and its Hilbert transform have the same amplitude spectrum. $|-j \operatorname{sgn}(f)| = 1 \quad \forall f$.
2. If $\hat{g}(t)$ is the H.T. of $g(t)$, then the H.T. of $\hat{g}(t)$ is $-g(t)$. (**check !!**)
3. A signal $g(t)$ and its H.T. are orthogonal.

Here we use multiplication theorem in F.T.

$$\int_{-\infty}^{\infty} g(t)\hat{g}(t)dt = \int_{-\infty}^{\infty} G(f)\hat{G}(-f)df$$

$$= j \int_{-\infty}^{\infty} G(f)\hat{G}(-f)df$$

$$\begin{aligned}
&= j \int_{-\infty}^{\infty} \text{sgn}(f) G(f) G(-f) df \\
&= j \int_{-\infty}^{\infty} \text{sgn}(f) G(f) G^*(f) df \\
&= j \int_{-\infty}^{\infty} \text{sgn}(f) |G(f)|^2 df
\end{aligned}$$

where $G(-f) = G^*(f)$ for $g(t)$ real. The integrand is odd.

$$\text{Thus } \int_{-\infty}^{\infty} g(t) \hat{g}(t) dt = 0.$$

Similarly we may show that a *power* signal $g(t)$ and its Hilbert transform $\hat{g}(t)$ are orthogonal over one period;

$$\lim_{T \rightarrow \infty} \frac{1}{2T} \int_{-T}^T g(t) \hat{g}(t) dt = 0.$$

(check the earlier example)

2. Pre-Envelope

Consider a real-valued signal $g(t)$. We define the *pre-envelope* of the signal $g(t)$ as the complex-valued function

$$g_+(t) = g(t) + j\hat{g}(t)$$

where $\hat{g}(t)$ is the H.T. of $g(t)$.

We note that the given signal $g(t)$ is the real part of the pre-envelope $g_+(t)$ and the H.T. of the signal is the imaginary part of the pre-envelope.

Pre-envelope makes the handling of band-pass signals and systems easier.

The Fourier transform:

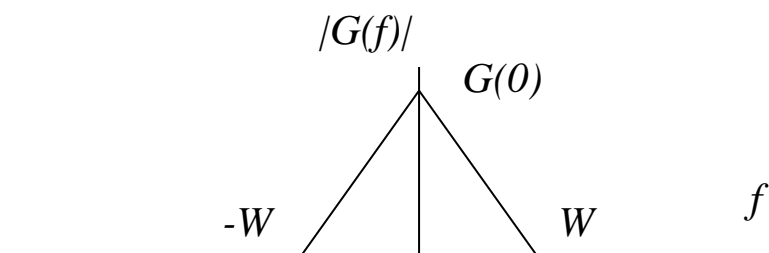
$$G_+(f) = G(f) + j[-j\text{sgn}(f)]G(f)$$

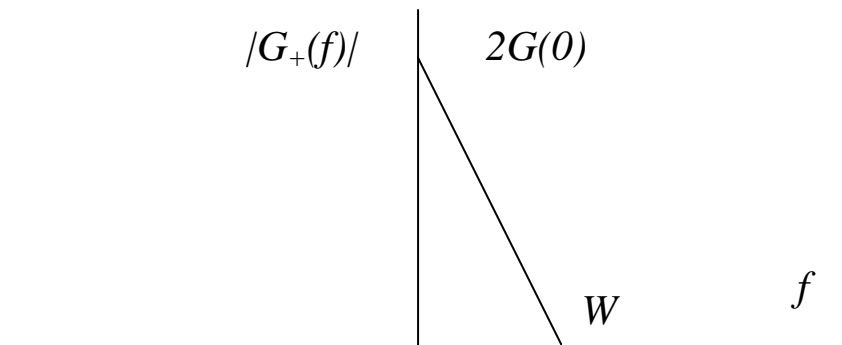
Thus

$$G_+(f) = \begin{cases} 2G(f), & f > 0 \\ G(0), & f = 0 \\ 0, & f < 0 \end{cases}$$

Where $G(0)$ is the value of $G(f)$ at frequency $f=0$.

$$\text{Therefore } g_+(t) = 2 \int_0^{\infty} G(f) \exp(j2\pi ft) df$$





In the above case we used a *low-pass signal* but pre-envelope can be defined for any signal with a spectrum.

We may define the pre-envelope for *negative frequencies* as

$$g_-(t) = g(t) - j \hat{g}(t)$$

The two pre-envelopes $g_+(t)$ and $g_-(t)$ are complex conjugates of each other.

$$G_-(f) = \begin{cases} 0, & f > 0 \\ G(0), & f = 0 \\ 2G(f), & f < 0 \end{cases}$$

3. Canonical Representation of Band-Pass Signals

We say that a signal $g(t)$ is a *band-pass signal* if its Fourier transform $G(f)$ is *non-negligible* only in a band of frequencies of total extent $2W$, e.g, centered about some frequency $\pm f_c$.

We refer to f_c as carrier frequency. In most cases $2W$ is small compared with $f_c \Rightarrow$ *narrow-band signal*.

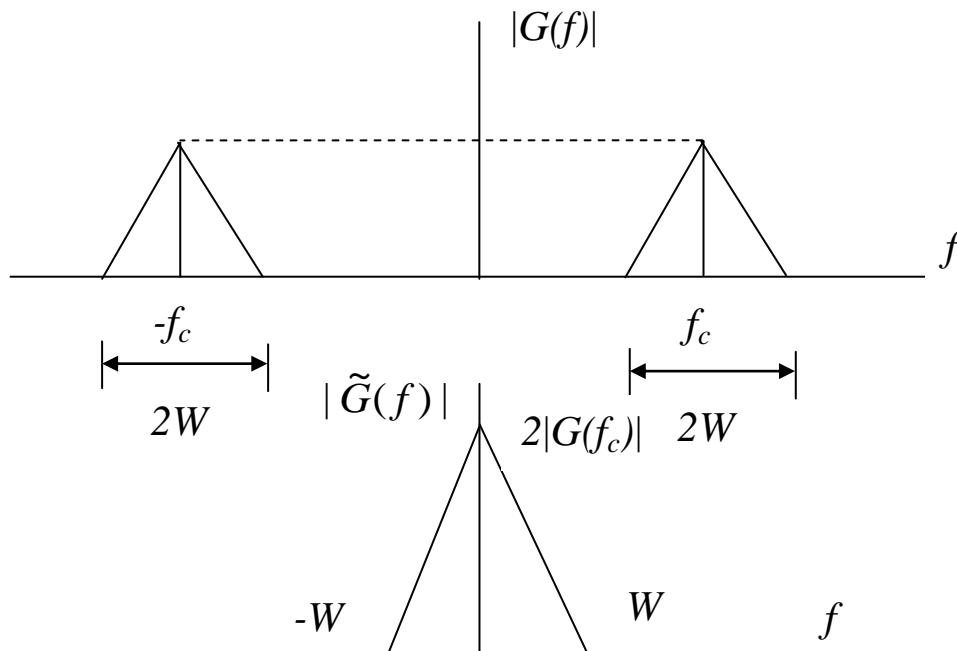
Let the pre-envelope of such a signal be expressed as

$$g_+(t) = \tilde{g}(t) \exp(j2\pi f_c t)$$

We refer to $\tilde{g}(t)$ as the *complex envelope* of the signal. The spectrum of $g_+(t)$ is limited to the band $f_c - W \leq f \leq f_c + W$.

We find that the spectrum of $\tilde{g}(t)$ is therefore limited to the band $-W \leq f \leq W$ and centered at the origin.

\Rightarrow The complex envelope $\tilde{g}(t)$ of a band-pass signal $g(t)$ is a low-pass signal.



$$g(t) = \text{Re}[g_+(t)] = \text{Re} [\tilde{g}(t) \exp(j2\pi f_c t)]$$

In general, $\tilde{g}(t)$ is complex. To emphasize this we usually express it as

$$\tilde{g}(t) = g_I(t) + j g_Q(t)$$

where $g_I(t)$ and $g_Q(t)$ are both real-valued low-pass functions.

The low-pass property is *inherited* from the complex envelope $\tilde{g}(t)$.

Therefore we can express the original band-pass signal in the *canonical form* as

$$g(t) = g_I(t) \cos(2\pi f_c t) - g_Q(t) \sin(2\pi f_c t)$$

We refer to $g_I(t)$ as the *in-phase component* of the band-pass signal $g(t)$ and to $g_Q(t)$ as the *quadrature component* of the signal.

We can now give the corresponding *phasor* diagrams.

Also the following schemes can be given to obtain $g_I(t)$ and $g_Q(t)$ from $g(t)$ and vice-versa.

The multiplication of low pass in phase component $g_I(t)$ by $\cos(2\pi f_c t)$ and the multiplication of low pass quadrature component $g_Q(t)$ by $\sin(2\pi f_c t)$ represent *linear forms of modulation*.

Given that the carrier frequency f_c is sufficiently large, $g(t)$ is referred to as a *pass-band signaling waveform*.

Correspondingly the mapping from $g_I(t)$ and $g_Q(t)$ into $g(t)$ is known as *passband modulation*.

We can express $\tilde{g}(t)$ in polar form as

$$\tilde{g}(t) = a(t) \exp [j\phi(t)]$$

where $a(t)$ and $\phi(t)$ are both real-valued low-pass functions.

Based on this polar representation, the original band-pass signal $g(t)$ is defined by

$$g(t) = a(t) \cos [2\pi f_c t + \phi(t)]$$

We refer to $a(t)$ as the *natural envelope* or just *envelope* of bandpass signal $g(t)$ and to $\phi(t)$ as the *phase* of the signal.

The above equation represents a *hybrid form of amplitude modulation and angle modulation*.

- *The information content of the signal $g(t)$ is completely represented by the complex envelope $\tilde{g}(t)$.*

4 Band-Pass Systems

Already know how to represent band-pass signals.

⇒ analyze band-pass systems based on the relation between low-pass and band-pass systems. (*Hilbert transform*)

Consider a *narrow-band* signal $x(t)$ with Fourier transform $X(f)$.

Assume that the $X(f)$ is limited to $\pm W$ Hz of the carrier frequency f_c . Also assume that $W < f_c$.

Let
$$x(t) = x_I(t)\cos(2\pi f_c t) - x_Q(t)\sin(2\pi f_c t)$$

Where $x_I(t)$ in-phase component, $x_Q(t)$ quadrature component.

The complex envelope of $x(t)$,

$$\tilde{x}(t) = x_I(t) + jx_Q(t)$$

Let $x(t)$ be applied to a LTI (linear time-invariant) band-pass system with impulse response $h(t)$ and transfer function $H(f)$. $H(f)$ is limited to $\pm B$ Hz of the carrier frequency f_c .

The system bandwidth $2B$ is either narrower or equal to the i/p signal bandwidth $2W$.

We want to express $h(t)$ in terms of $h_I(t)$ and $h_Q(t)$ its in-phase and quadrature components.

Thus,
$$h(t) = h_I(t)\cos(2\pi f_c t) - h_Q(t)\sin(2\pi f_c t)$$

Define the *complex impulse response* of the band-pass system as

$$\tilde{h}(t) = h_I(t) + jh_Q(t)$$

So
$$h(t) = \text{Re}[\tilde{h}(t) \exp(j2\pi f_c t)]$$

Note that $h_I(t)$, $h_Q(t)$ and $\tilde{h}(t)$ are all low-pass functions limited to $-B \leq f \leq B$.

$$2h(t) = \tilde{h}(t) \exp(j2\pi f_c t) + \tilde{h}^*(t) \exp(-j2\pi f_c t)$$

$\tilde{h}^*(t)$ is the complex conjugate of $\tilde{h}(t)$.

Taking Fourier transform,

$$2H(f) = \tilde{H}(f - f_c) + \tilde{H}^*(-f - f_c)$$

Now for a real impulse response $h(t)$, $H^*(f) = H(-f)$.

As $\tilde{H}(f)$ represents a low pass function limited to $|f| \leq B$ with $B < f_c$ we can obtain from the above relation:

$$\tilde{H}(f - f_c) = 2H(f) \quad f > 0$$

So we can find $\tilde{H}(f)$ by taking the positive frequency part of $H(f)$ and shifting it to origin scaled by 2.

Then taking the inverse Fourier transform of $\tilde{H}(f)$ we can find the complex impulse response $\tilde{h}(t)$.

Without loss of generality we assume that $X(f)$ and $H(f)$ are both centered around f_c . Let $y(t)$ be the output signal. It is also a band-pass signal. Hence,

$$y(t) = \text{Re}[\tilde{y}(t) \exp(j2\pi f_c t)]$$

Also
$$y(t) = \int_{-\infty}^{\infty} h(\tau) x(t - \tau) d\tau$$

In terms of pre-envelopes, we have

$$h(t) = \text{Re} [h_+(t)] \quad x(t) = \text{Re} [x_+(t)]$$

Therefore

$$y(t) = \int_{-\infty}^{\infty} \text{Re}[h_+(\tau)] \text{Re}[x_+(t-\tau)] d\tau$$

It can be shown that

$$\int_{-\infty}^{\infty} \text{Re}[h_+(\tau)] \text{Re}[x_+(\tau)] d\tau = \frac{1}{2} \text{Re} \left[\int_{-\infty}^{\infty} h_+(\tau) x_+(\tau) d\tau \right]$$

As we use $x(-\tau)$ instead of $x(\tau)$ we can avoid the conjugate. Thus

$$\begin{aligned} y(t) &= \frac{1}{2} \text{Re} \left[\int_{-\infty}^{\infty} h_+(\tau) x_+(t-\tau) d\tau \right] \\ &= \frac{1}{2} \text{Re} \left[\int_{-\infty}^{\infty} \tilde{h}(\tau) \exp(j2\pi f_c \tau) \tilde{x}(t-\tau) \exp(j2\pi f_c (t-\tau)) d\tau \right] \\ &= \frac{1}{2} \text{Re} \left[\exp(j2\pi f_c t) \int_{-\infty}^{\infty} \tilde{h}(\tau) \tilde{x}(t-\tau) d\tau \right] \end{aligned}$$

Therefore,

$$\begin{aligned} 2\tilde{y}(t) &= \int_{-\infty}^{\infty} \tilde{h}(\tau) \tilde{x}(t-\tau) d\tau = \tilde{h}(t) * \tilde{x}(t) \\ &= [h_I(t) + j h_Q(t)] * [x_I(t) + j x_Q(t)] \end{aligned}$$

If $\tilde{y}(t) = y_I(t) + j y_Q(t)$

Then $2y_I(t) = h_I(t) * x_I(t) - h_Q(t) * x_Q(t)$

$$2y_Q(t) = h_Q(t) * x_I(t) + h_I(t) * x_Q(t)$$

Therefore, for the purpose of obtaining the in-phase and quadrature components of the complex envelope $\tilde{y}(t)$ of the system output, we can use the low-pass equivalent model shown below.

