

• Some observations re: the ①
N-pt DFT of a sinewave of
length N with a frequency of
the form $\omega = 2\pi k/N$, where

$k \in \{0, 1, \dots, N-1\}$, i.e., that means
the frequency of the sinewave is

one of the N frequencies we sample
the DTFT at. Leads to "nice" result:

$$e^{j \frac{2\pi k_0 n}{N}} \{u[n] - u[n-N]\} \xleftrightarrow[N]{\text{DFT}} N \delta[k - k_0]$$

\Rightarrow sample at peak of "sinc" function and
at all the zero crossings in $[0, 2\pi)$

• Consider $h[n]$ of length $M < N$

$$h[n] \xrightarrow[N]{\text{DFT}} H_N(k)$$

(2)

• let $x[n] = e^{j2\pi \frac{k_0}{N} n} \{u[n] - u[n-N]\}$

$$\xrightarrow[N]{\text{DFT}} X_N(k) = N \delta[k - k_0]$$

• Consider:

$$y_P[n] = ? \xrightarrow[N]{\text{DFT}} Y_N(k) = X_N(k) H_N(k)$$

The answer is easy since:

$$\begin{aligned} Y_N(k) &= N \delta[k - k_0] H_N(k) \\ &= N H_N(k_0) \delta[k - k_0] \end{aligned}$$

• Thus, the N -pt inverse DFT is: (3)

$$y_N[n] = \overset{\text{DFT}}{\underset{N}{\rightleftarrows}} N H_N(k_0) \delta[k - k_0]$$

$$= H_N(k_0) e^{j \frac{2\pi k_0}{N} n} \{u[n] - u[n-N]\}$$

• Thus:

$$y_N[n] = e^{j \frac{2\pi k_0}{N} n} \textcircled{N} h[n] = H_N(k_0) e^{j \frac{2\pi k_0}{N} n}$$

circular convolution

This mimicks what happens with an infinite-length sine wave and linear convolution:

$$H_N(k_0) = H(\omega) \Big|_{\omega = \frac{2\pi k_0}{N}}$$

$$y[n] = e^{j\omega_0 n} * h[n] = H(\omega_0) e^{j\omega_0 n}$$

- Since the sine wave $x[n]$ is of length N and $h[n]$ is of length $M (< N)$, (4) then the N -pt DFT based processing will lead to time-domain aliasing
- the linear convolution^{is} of length $N+M-1$
- what happens is that the $M-1$ "transient" points at the end of the linear convolution are aliased into the $M-1$ "transient" points at the beginning of the linear convolution AND they amazingly yield $M-1$ "good" points \Rightarrow yielding, in turn, N values of the sine wave

• See Problem 1 from Final Exam (5)
from Fall 2009 :

• In convolving $x[n] = e^{j \frac{2\pi k_0}{N} n} \{u[n] - u[n-N]\}$

with ^{causal} $h[n]$ of length $M < N$, consider "flipping"
around $x[n]$ while doing graphical convolution
to determine the limits on the sum

$$y[n] = \sum_{\tilde{k}=?}^? h[\tilde{k}] x[n-\tilde{k}]$$

• For $0 \leq n \leq M-2$: partial overlap

$$y[n] = \sum_{\tilde{k}=0}^n h[\tilde{k}] e^{j \frac{2\pi k_0}{N} (n-\tilde{k})}$$

$$y[n] = \left\{ \sum_{\tilde{k}=0}^n h[\tilde{k}] e^{-j 2\pi \frac{k_0}{N} \tilde{k}} \right\} e^{j 2\pi \frac{k_0}{N} n} \quad (6)$$

• Next, consider $M-1$ "transient" points corresponding to the partial overlap points at the end

• For $N \leq n \leq N+M-2$:

$$y[n] = \sum_{\tilde{k}=n-N+1}^{M-1} h[\tilde{k}] e^{j 2\pi \frac{k_0}{N} (n-\tilde{k})}$$

$$= \left\{ \sum_{\tilde{k}=n-N+1}^{M-1} h[\tilde{k}] e^{-j 2\pi \frac{k_0}{N} \tilde{k}} \right\} e^{j 2\pi \frac{k_0}{N} n}$$

- Now, the time-domain aliasing formula 7 tells us that for the first $M-1$ pts. of the circular convolution (DFT processing)

$$y_N[n] = y[n] + y[n+N] \quad n=0, 1, \dots, M-2$$

- Examine 2nd term $y[n+N]$ for $n=0, 1, \dots, M-2$

$$y[n+N] = \left\{ \sum_{\tilde{k}=(n+N)-N+1}^{M-1} h[\tilde{k}] e^{j 2\pi \frac{k_0}{N} \tilde{k}} \right\} e^{j 2\pi \frac{k_0}{N} (n+N)}$$

$$= \left\{ \sum_{\tilde{k}=n+1}^{M-1} h[\tilde{k}] e^{j 2\pi \frac{k_0}{N} \tilde{k}} \right\} e^{j 2\pi \frac{k_0}{N} n}$$

• Combine that with the previous 8
expression for $y[n]$, for $n=0, 1, \dots, M-2$

$$y[n] = \left\{ \sum_{k=0}^{M-1} h[k] e^{-j \frac{2\pi k_0}{N} k} \right\} e^{j \frac{2\pi k_0}{N} n}$$

$$= \left\{ \sum_{k=0}^{M-1} h[k] e^{-j \frac{2\pi k_0}{N} k} \right\} e^{j \frac{2\pi k_0}{N} n}$$

$$= H_N(k_0) e^{j \frac{2\pi k_0}{N} n} \Rightarrow \text{sine wave!}$$

$$n = 0, 1, \dots, M-1$$

• Combine this with the result for the full overlap region $M \leq n \leq N-1$:

$$y_N[n] = \sum_{\tilde{k}=0}^{M-1} h[\tilde{k}] e^{j 2\pi \frac{k_0}{N} (n-k)} \quad (9)$$

• and we get all N -pts. of \wedge sine wave since
again pure

$$y[n] = \left\{ \sum_{\tilde{k}=0}^{M-1} h[\tilde{k}] e^{j 2\pi \frac{k_0}{N} \tilde{k}} \right\} e^{j 2\pi \frac{k_0}{N} n}$$

$$= \left\{ \sum_{n=0}^{M-1} h[n] e^{-j 2\pi \frac{k_0}{N} n} \right\} e^{j 2\pi \frac{k_0}{N} n}$$

• Notes the DFT based processing is linear

(10)

$$\sum_{\ell=0}^{N-1} \alpha_{\ell} e^{j 2\pi \frac{\ell}{N} n} \left\{ u[n] - u[n-N] \right\} \xleftrightarrow[N]{\text{DFT}} X_N(k)$$

$$h[n] \xleftrightarrow[N]{\text{DFT}} H_N(k)$$

$$y_N[n] = \xleftrightarrow[N]{\text{DFT}} Y_N(k) = H_N(k) X_N(k)$$

$$= \sum_{\ell=0}^{N-1} \alpha_{\ell} H_N(\ell) e^{j 2\pi \frac{\ell}{N} n} \left\{ u[n] - u[n-N] \right\}$$

• Recall, from Euler's formula:

(11)

$$\cos\left(2\pi\frac{k_0}{N}n\right) = \frac{1}{2} e^{j2\pi\frac{k_0}{N}n} + \frac{1}{2} e^{-j2\pi\frac{k_0}{N}n}$$

$$= \frac{1}{2} e^{j2\pi\frac{k_0}{N}n} + \frac{1}{2} e^{j2\pi\frac{(N-k_0)}{N}n}$$

• this is important since for all the previous results (previous pages),

the integer k_0 in $e^{j2\pi\frac{k_0}{N}n}$ was

between 0 and $N-1$ (i.e., not negative)