



ÉCOLE POLYTECHNIQUE
FÉDÉRALE DE LAUSANNE

Circuits and Systems I

LECTURE #1

Sinusoids

Phase & Time-Shift

Complex Exponentials

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LIONS/Laboratory for Information and Inference Systems

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Outline - Today

- Today <> basics
 - Motivation + logistics
 - Chapter 2, pp. 9-17
 - Chapter 2, Sects. 2-3 to 2-5
- Next week <> Section 2-6
Section 3-1
- Recommended self-study next week +
 - Chapter 1 **read**
 - Appendix A: Complex Numbers **read**
 - Appendix B: MATLAB **skim**



Main Goal

- Students will be able to:

Understand **mathematical** descriptions of signal processing **algorithms** and express those algorithms as computer **implementations** (e.g., via MATLAB)



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- What are your goals?





Main Goal

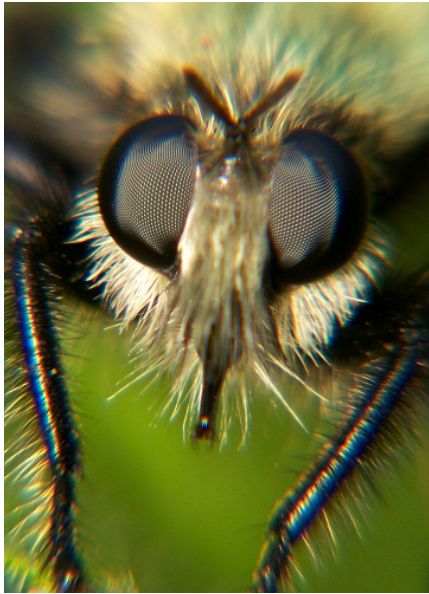
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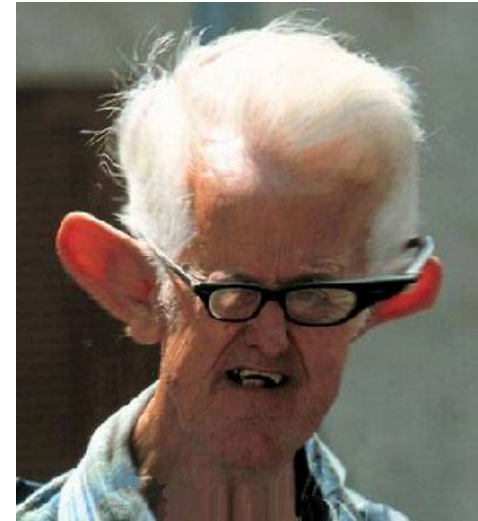
- What are your goals?



• **CSI = \$\$\$**



Sensing



Digital Revolution



12MP



25fps/1080p



4KHz



Multi touch

Digital Revolution



1977 – 5hours



12MP



25fps/1080p



4KHz



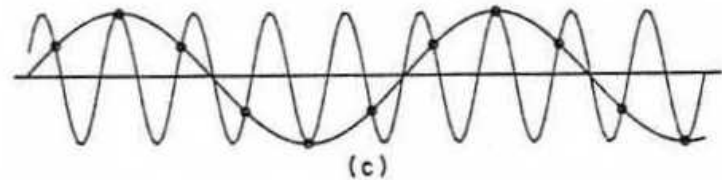
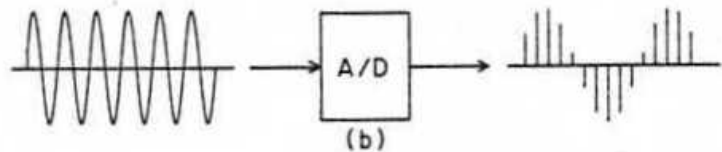
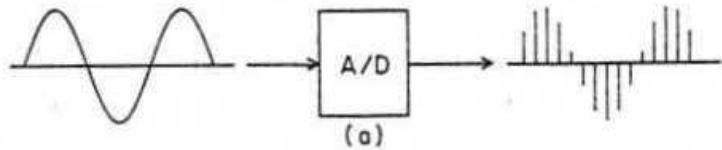
<30mins

Digital Data Acquisition

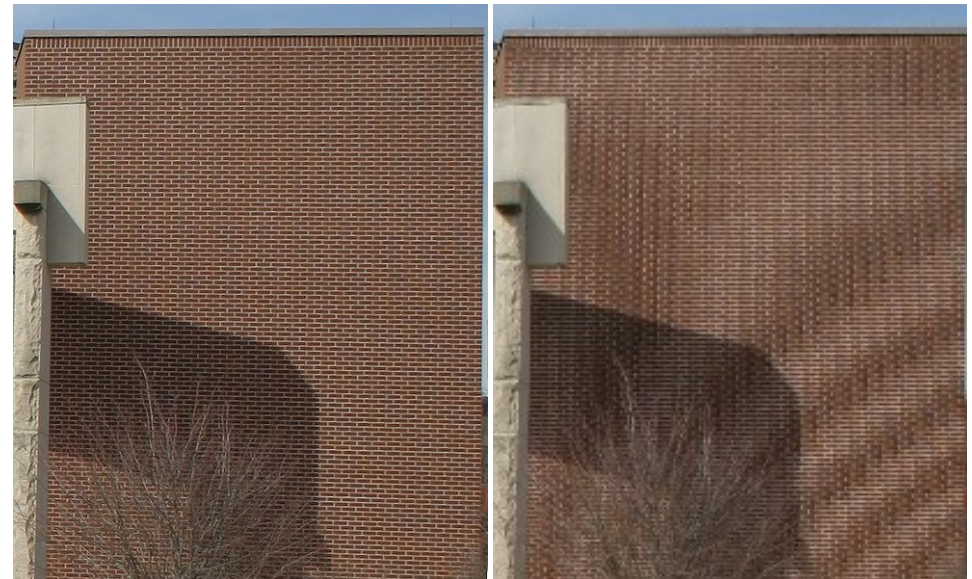
Foundation: *Shannon/Nyquist sampling theorem*



“if you sample densely enough (at the Nyquist rate), you can perfectly reconstruct the original analog data”



time



space

Major Trends

higher resolution / denser sampling



12MP



25fps/1080p



4KHz



160MP



200,000fps

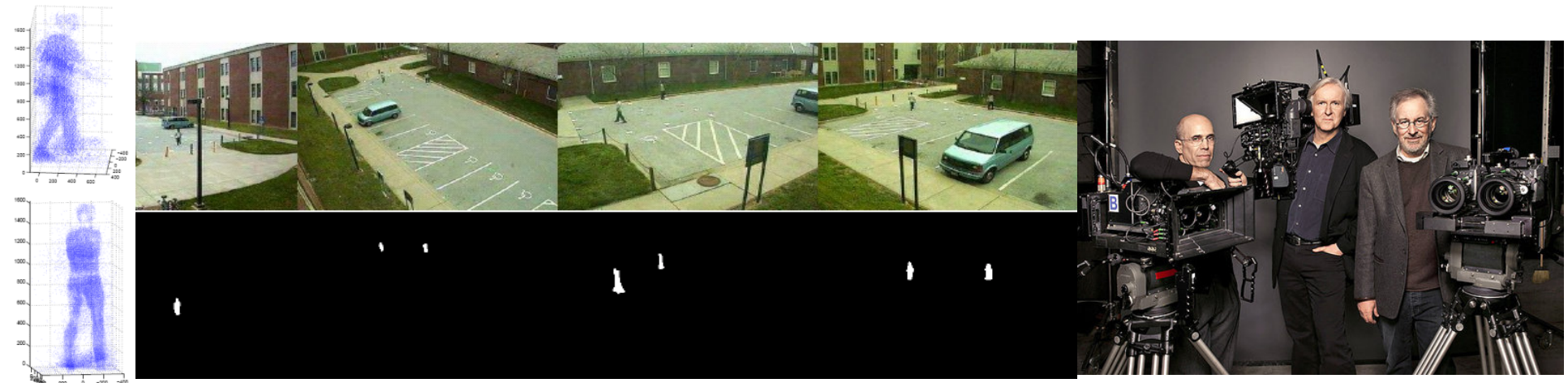


192,000Hz

Major Trends

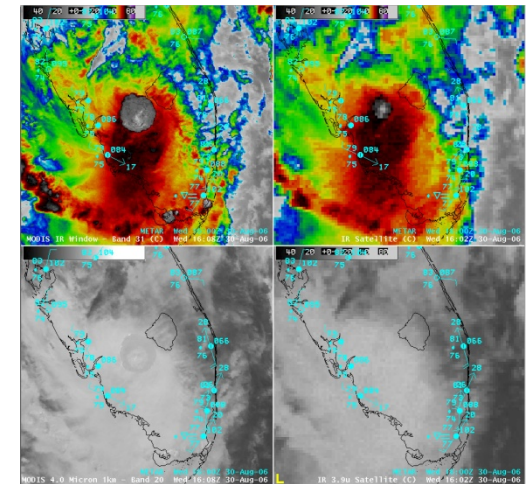
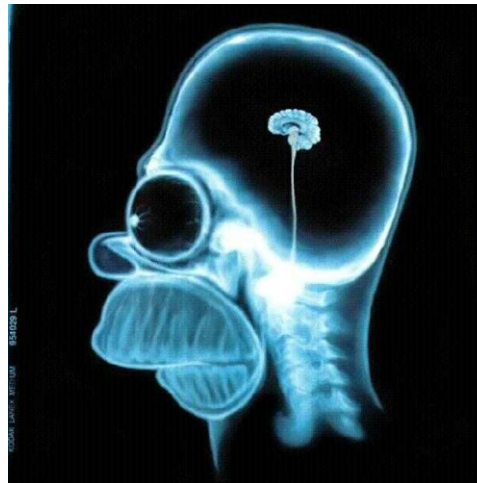
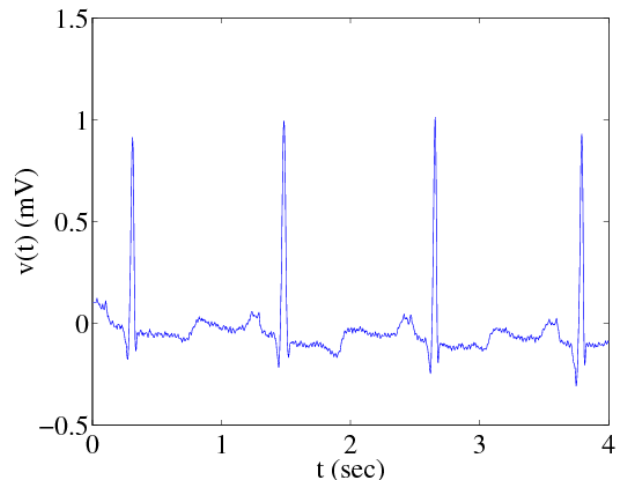


large numbers of sensors



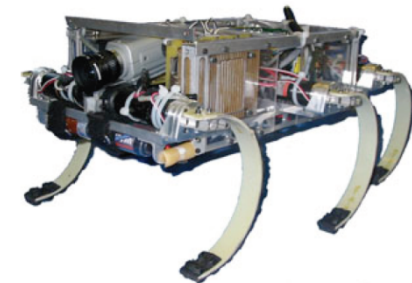
Major Trends

higher resolution / denser sampling
large numbers of sensors

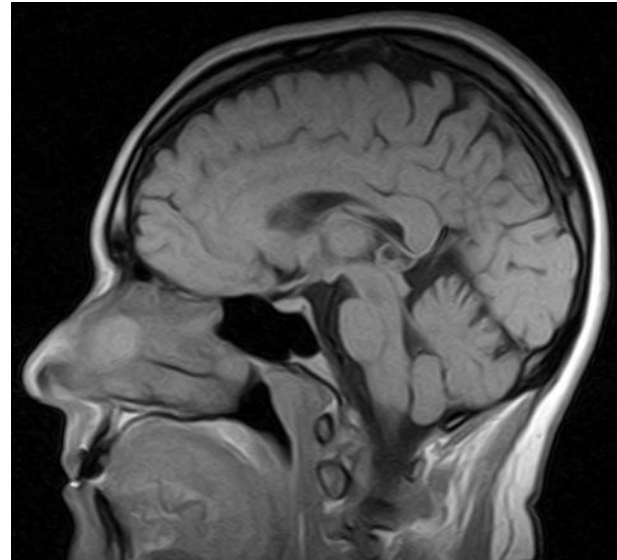
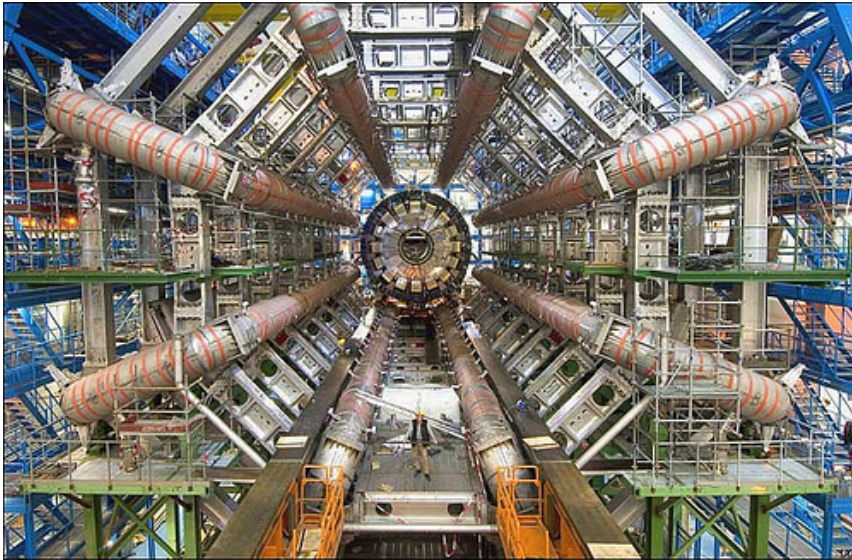


increasing # of modalities / mobility

acoustic, RF, visual, IR,
UV, x-ray, gamma ray, ...



Major Trends



Motivation: solve bigger / more important problems
decrease acquisition times / costs
entertainment / new consumer products...



Midomi & Grooveshark

In General...

- Ignore
 - generalizes well
 - robust



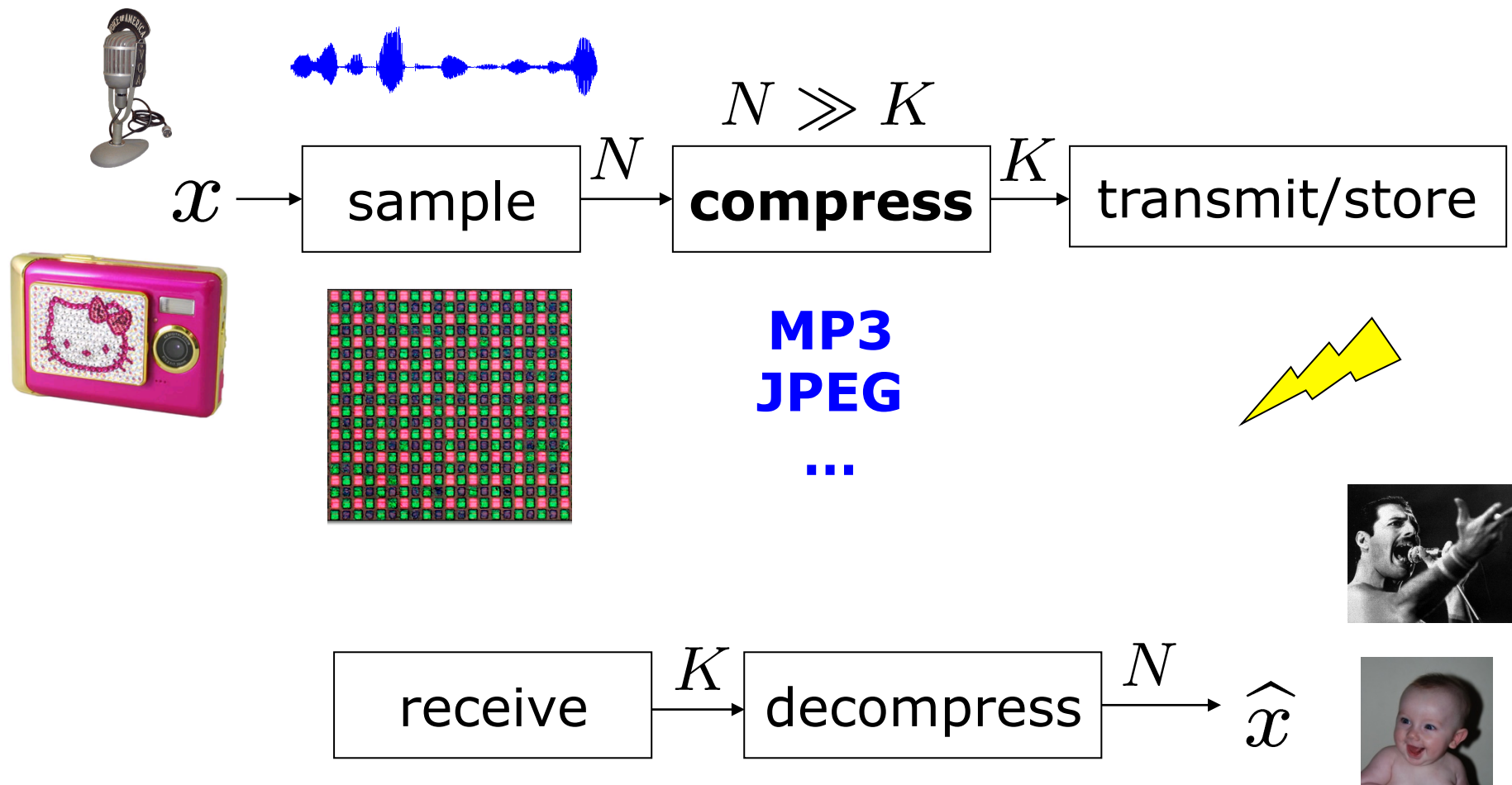
Understanding the Basics

Circuits and Systems I

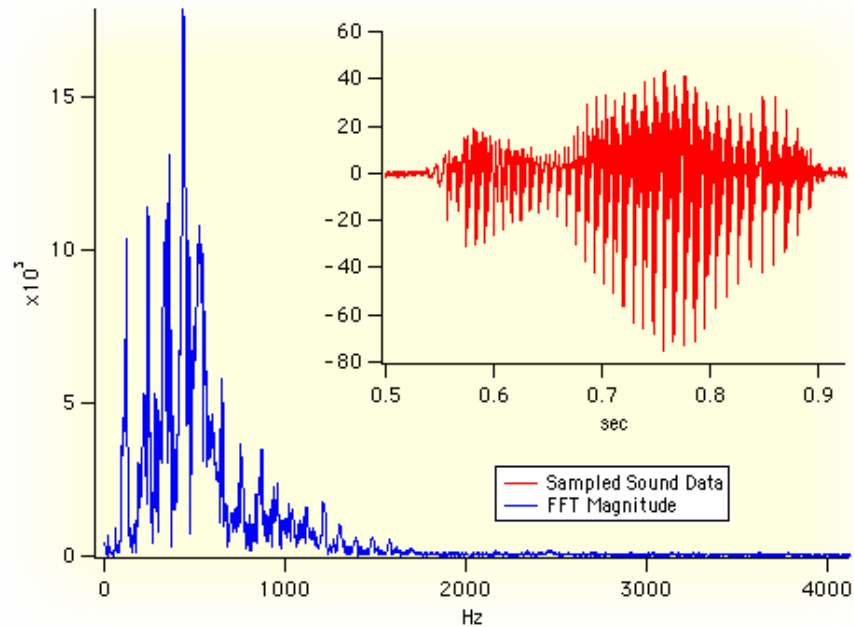


Sensing by *Sampling*

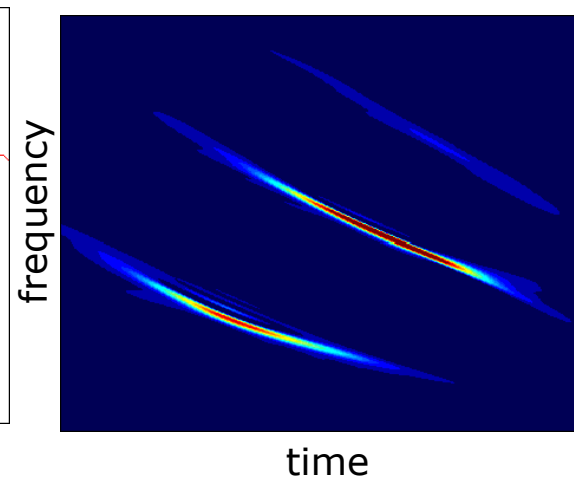
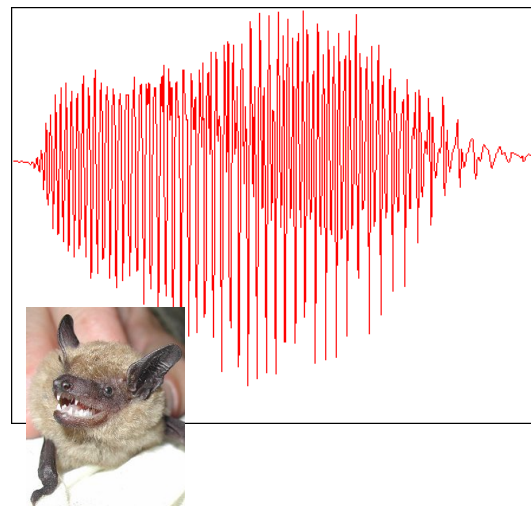
- Long-established paradigm for digital data acquisition
 - uniformly **sample** data at Nyquist rate (2x Fourier bandwidth)



Transform Domain Representations



N
wideband
signal
samples



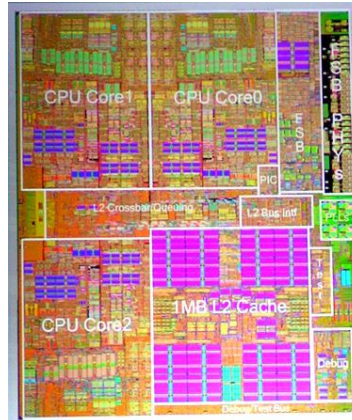
$K \ll N$
large
time-
frequency
coefficients

Processing by *Systems*

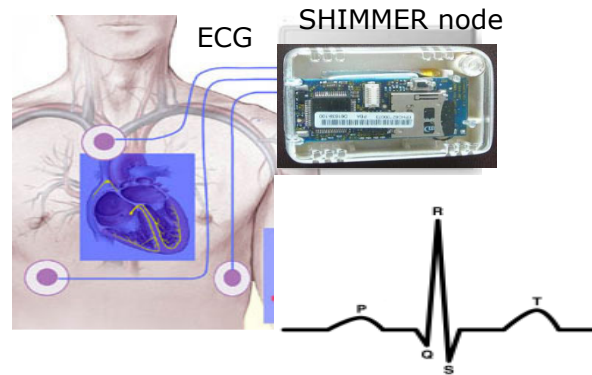
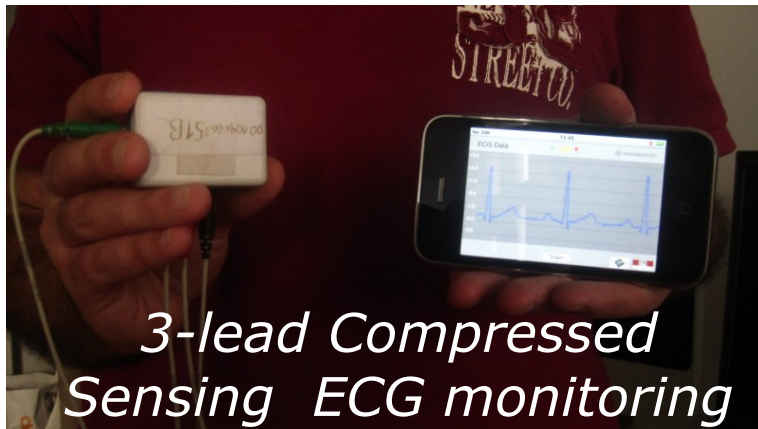
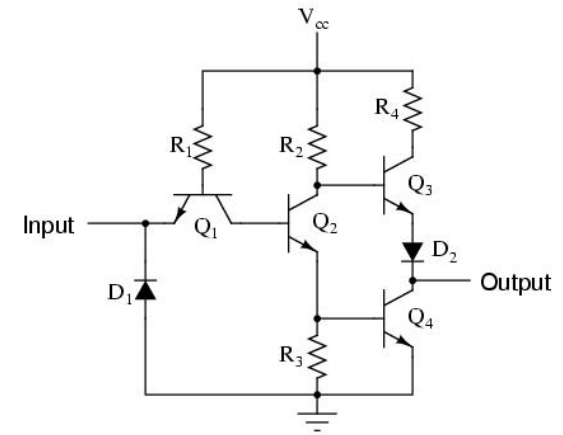
Signals



Systems



Practical inverter (NOT) circuit



Sensor Cube
(with IMEC-NL)

Logistics

cf. Syllabus

Lecture Objectives

- Write general formula for a “sinusoidal” waveform, or signal
- From the formula, plot the sinusoid versus time
- What’s a **signal**?
 - It’s a **function** of time, $x(t)$
 - in the mathematical sense

Lecture Objectives

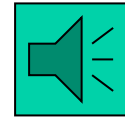
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CSI
Progress
Level:



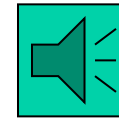
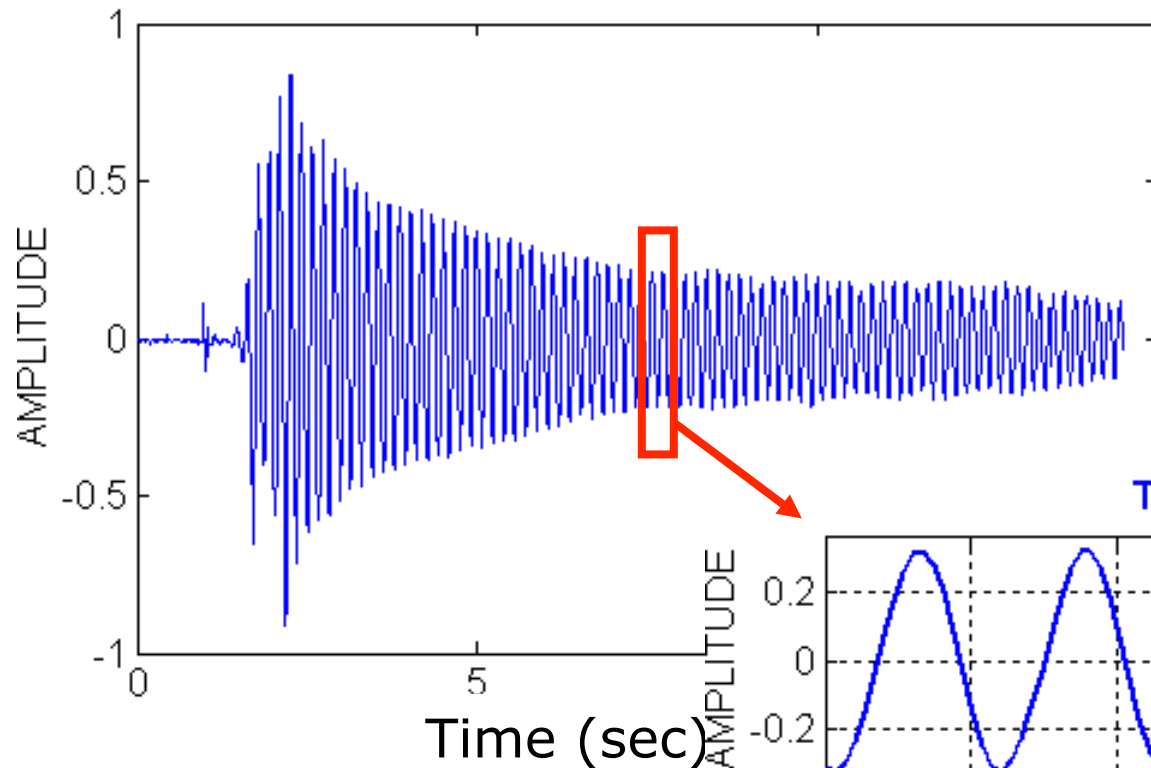
Tuning Fork Example

- CD-ROM demo
- "A" is at 440 Hertz (Hz)
- Waveform is a SINUSOIDAL SIGNAL
- Computer plot looks like a sine wave
- This should be the mathematical formula:



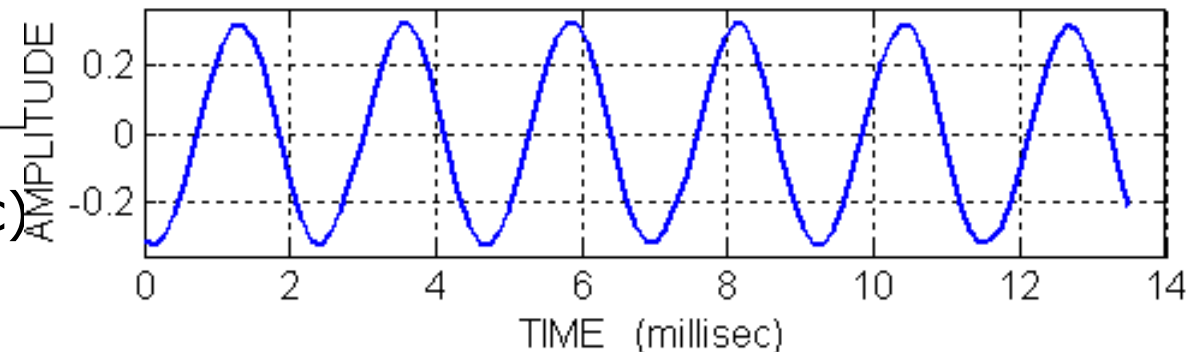
$$A \cos(2\pi(440)t + \varphi)$$

Tuning Fork A-440 Waveform

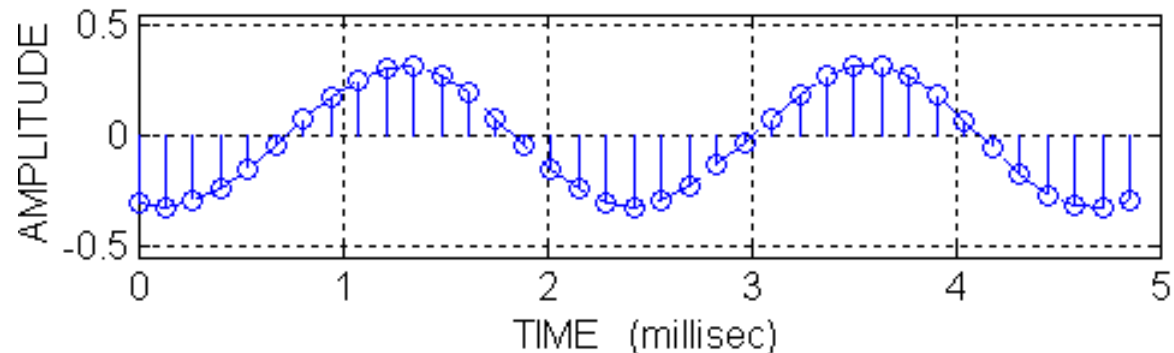


$$T \approx 8.15 - 5.85$$
$$= 2.3 \text{ ms}$$

TUNING FORK A-440



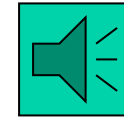
ZOOM in on TWO PERIODS



$$f = 1/T$$
$$= 1000 / 2.3$$
$$\approx 435 \text{ Hz}$$

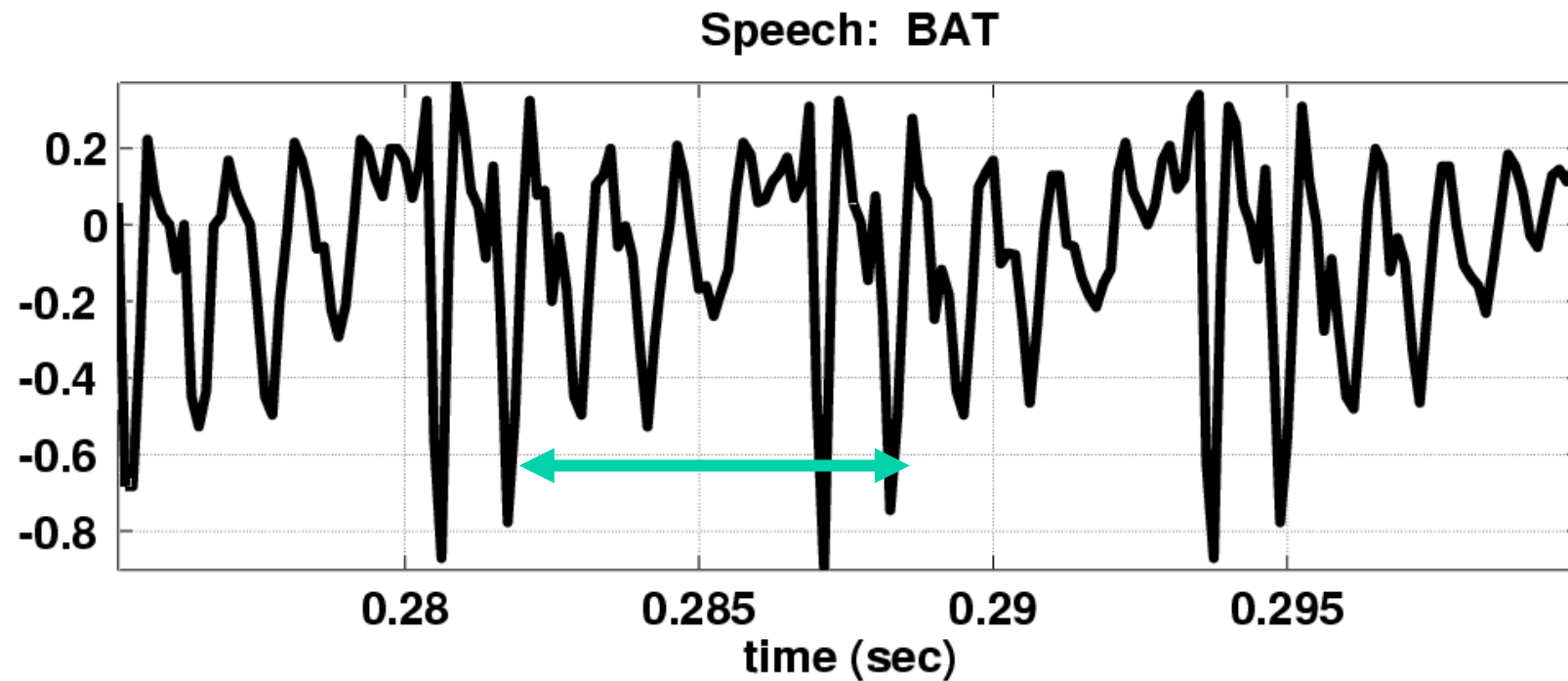
Speech Example

- More complicated signal (BAT.WAV)
- Waveform $\mathbf{x(t)}$ is NOT a Sinusoid
- Theory will tell us
 - $\mathbf{x(t)}$ is approximately a sum of sinusoids
 - FOURIER ANALYSIS
 - Break $\mathbf{x(t)}$ into its sinusoidal components
 - Called the FREQUENCY SPECTRUM



Speech Signal: BAT

- Nearly **Periodic** in Vowel Region
 - Period is (Approximately) $T = 0.0065$ sec



Digitize the Waveform

- $x[n]$ is a SAMPLED SINUSOID
 - A list of numbers stored in memory
- Sample at 11,025 samples per second
 - Called the SAMPLING RATE of the A/D
 - Time between samples is
 - $1/11025 = 90.7$ microsec
- Output via D/A hardware (at F_{samp})

Storing Digital Sounds

- $x[n]$ is a SAMPLED SINUSOID
 - A list of numbers stored in memory
- CD rate is 44,100 samples per second
- 16-bit samples
- Stereo uses 2 channels
- Number of bytes for 1 minute is
 - $2 \times (16/8) \times 60 \times 44100 = ?$

Storing Digital Sounds

- $x[n]$ is a SAMPLED SINUSOID
 - A list of numbers stored in memory
- CD rate is 44,100 samples per second
- 16-bit samples
- Stereo uses 2 channels
- Number of bytes for 1 minute is
 - $2 \times (16/8) \times 60 \times 44100 = 10.584$ Mbytes

Sines and Cosines

- Always use the **cosine canonical form**

$$A \cos(2\pi(440)t + \varphi)$$

- Sine is a special case:

$$\sin(\omega t) = \cos\left(\omega t - \frac{\pi}{2}\right)$$


Sinusoidal Signal

$$A \cos(\omega t + \varphi)$$

- **FREQUENCY** ω
 - Radians/sec
 - Hertz (cycles/sec)

$$\omega = (2\pi)f$$

- **PERIOD** (in sec)

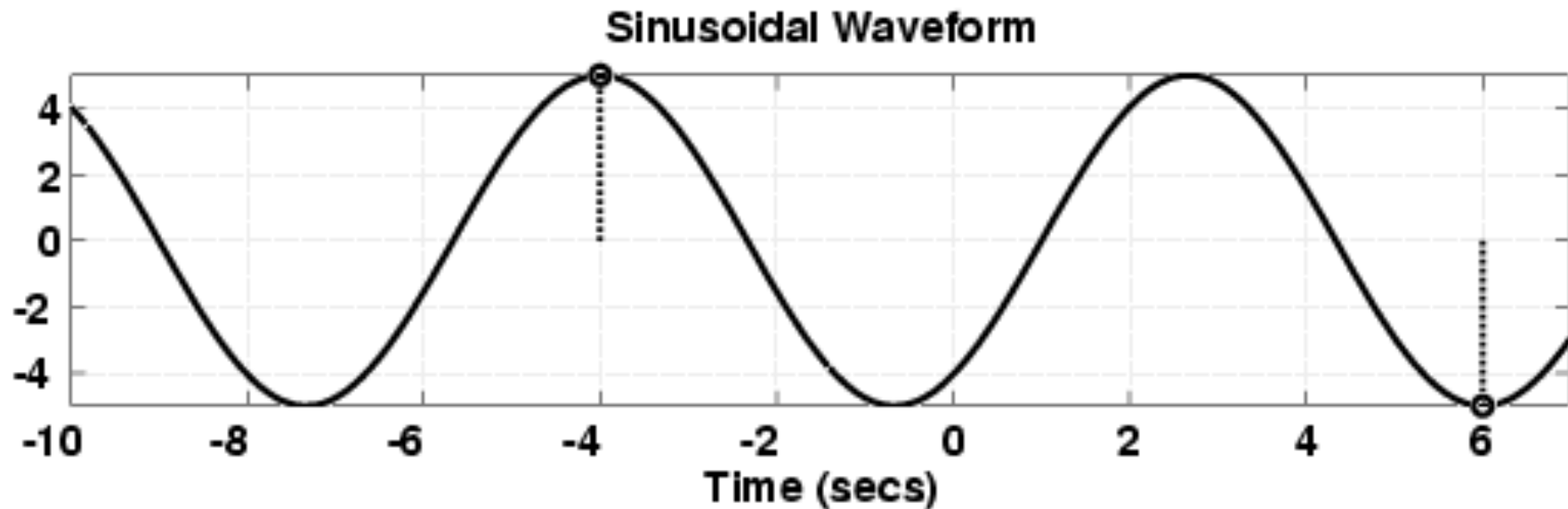
$$T = \frac{1}{f} = \frac{2\pi}{\omega}$$

- **AMPLITUDE** A
 - Magnitude

- **PHASE** φ

Example Sinusoid

- Given the Formula $5 \cos(0.3\pi t + 1.2\pi)$
- Make a plot



Plotting of a Cosine Signal

$$5\cos(0.3\pi t + 1.2\pi)$$

- Formula defines A , ω , and ϕ

$$\begin{array}{l} A = 5 \\ \omega = 0.3\pi \\ \phi = 1.2\pi \end{array}$$

Plotting of a Cosine Signal via the Mathematical Formula

$$5 \cos(0.3\pi t + 1.2\pi)$$

- Determine **period**:

$$T = 2\pi / \omega = 2\pi / 0.3\pi = 20 / 3$$

- Determine a **peak** location by solving

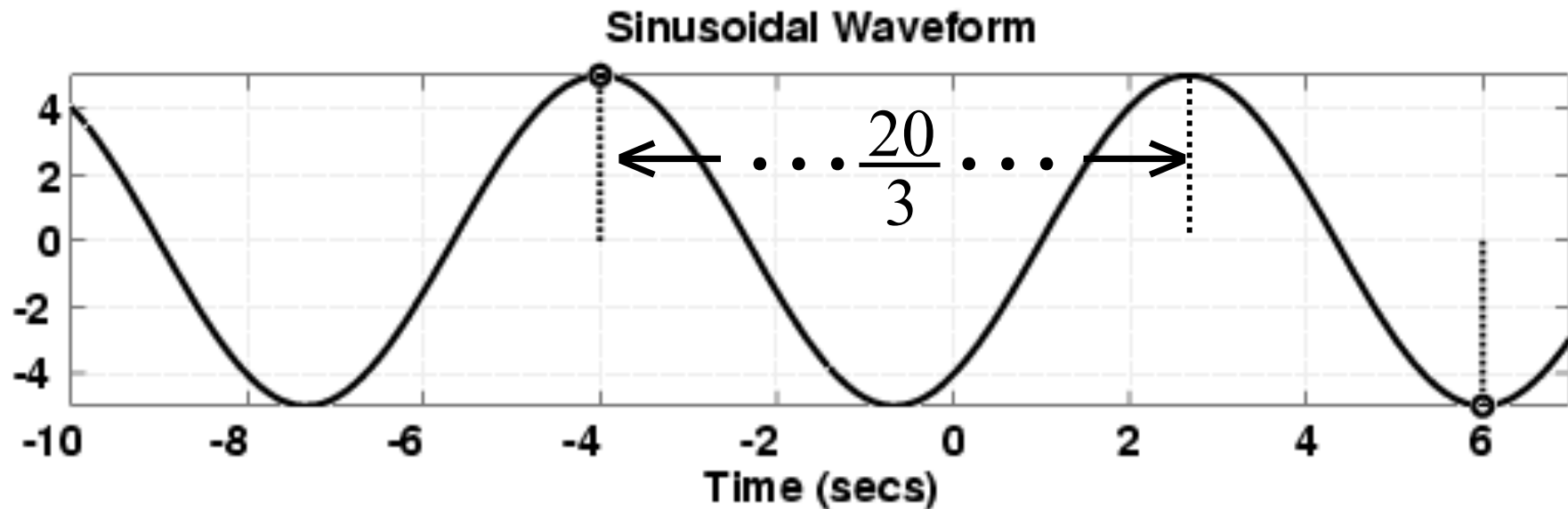
$$(\omega t + \varphi) = 0 \quad \Rightarrow \quad (0.3\pi t + 1.2\pi) = 0$$

- **Zero** crossing is $T/4$ before or after
- Positive & Negative peaks spaced by $T/2$

Plotting

$$5 \cos(0.3\pi t + 1.2\pi)$$

- Use $T=20/3$ and the peak location at $t=-4$



Lecture Objectives

- Define Sinusoid Formula from a plot
- Relate TIME-SHIFT to PHASE

Introduce an **ABSTRACTION**:
Complex Numbers **represent** Sinusoids
Complex Exponential Signal

$$z(t) = X e^{j\omega t}$$

CSI
Progress
Level:



Time-Shift

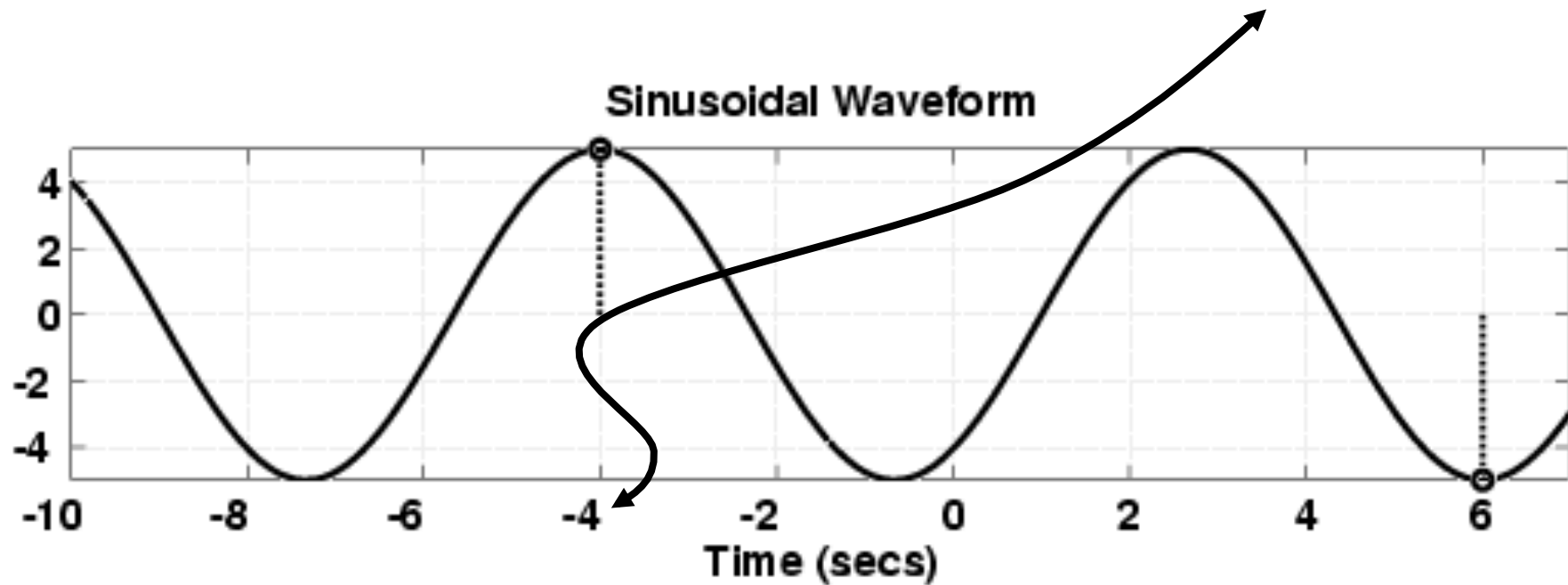
- In a mathematical formula we can replace t with $t-t_m$

$$x(t - t_m) = A \cos(\omega(t - t_m))$$

- Then the $t=0$ point moves to $t=t_m$
- Peak value of $\cos(\omega(t-t_m))$ is now at $t=t_m$

TIME-SHIFTED SINUSOID

$$x(t + 4) = 5 \cos(0.3\pi(t + 4)) = 5 \cos(0.3\pi(t - (-4)))$$



Phase

$\langle \rangle$

Time-Shift

- Equate the formulas:

$$A \cos(\omega(t - t_m)) = A \cos(\omega t + \varphi)$$

- and we obtain:

$$-\omega t_m = \varphi$$

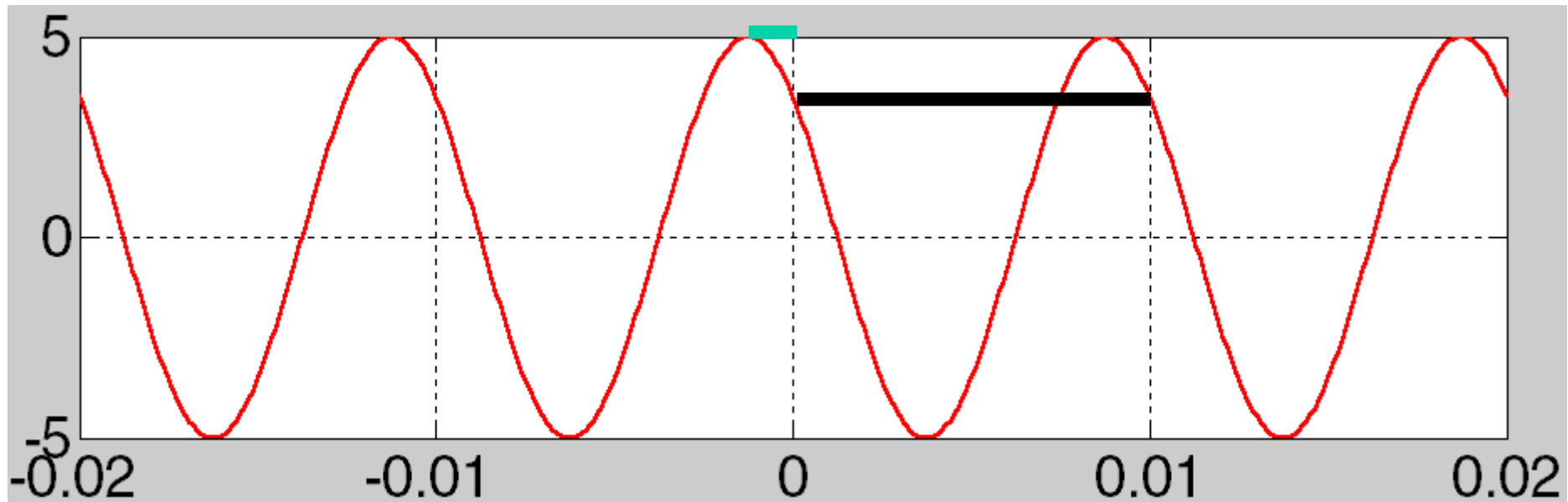
- or,

$$t_m = -\frac{\varphi}{\omega}$$

Sinusoid from a Plot

- Measure the period, T
 - Between peaks or zero crossings
 - Compute frequency: $\omega = 2\pi/T$
- Measure time of a peak: t_m
 - Compute phase: $\phi = -\omega t_m$
- Measure height of positive peak: A

(A, ω, ϕ) from a PLOT



$$T = \frac{0.01 \text{ sec}}{1 \text{ period}} = \frac{1}{100}$$



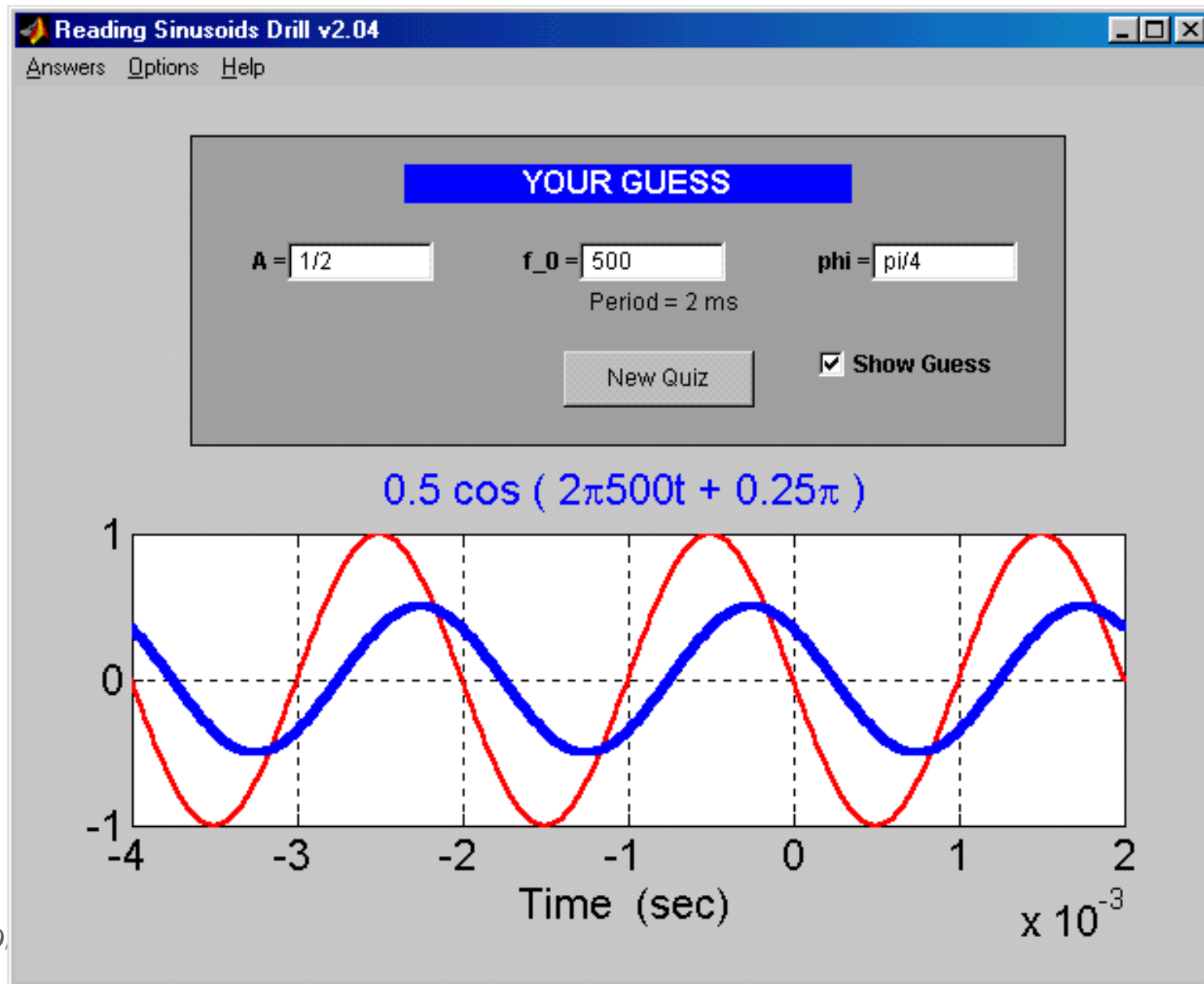
$$\omega = \frac{2\pi}{T} = \frac{2\pi}{0.01} = 200\pi$$

$$t_m = -0.00125 \text{ sec}$$



$$\phi = -\omega t_m = -(200\pi)(t_m) = 0.25\pi$$

Sine Drill (MATLAB GUI)



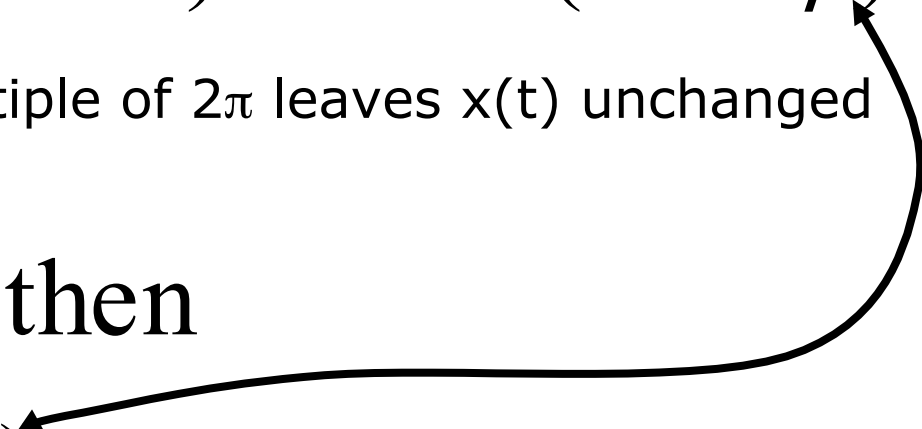
Phase is Ambiguous

- The cosine signal is periodic
 - Period is 2π

$$A \cos(\omega t + \varphi + 2\pi) = A \cos(\omega t + \varphi)$$

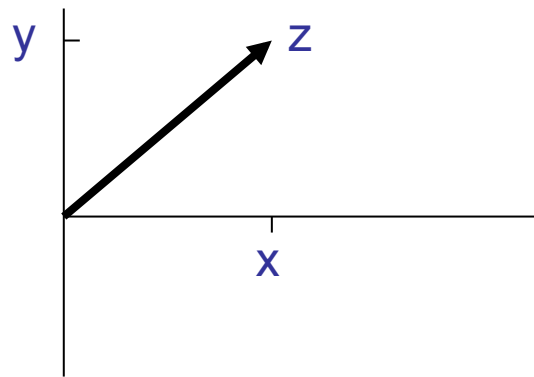
- Thus adding any multiple of 2π leaves $x(t)$ unchanged

if $t_m = \frac{-\varphi}{\omega}$, then

$$t_{m_2} = \frac{-(\varphi + 2\pi)}{\omega} = \frac{-\varphi}{\omega} - \frac{2\pi}{\omega} = t_m - T$$


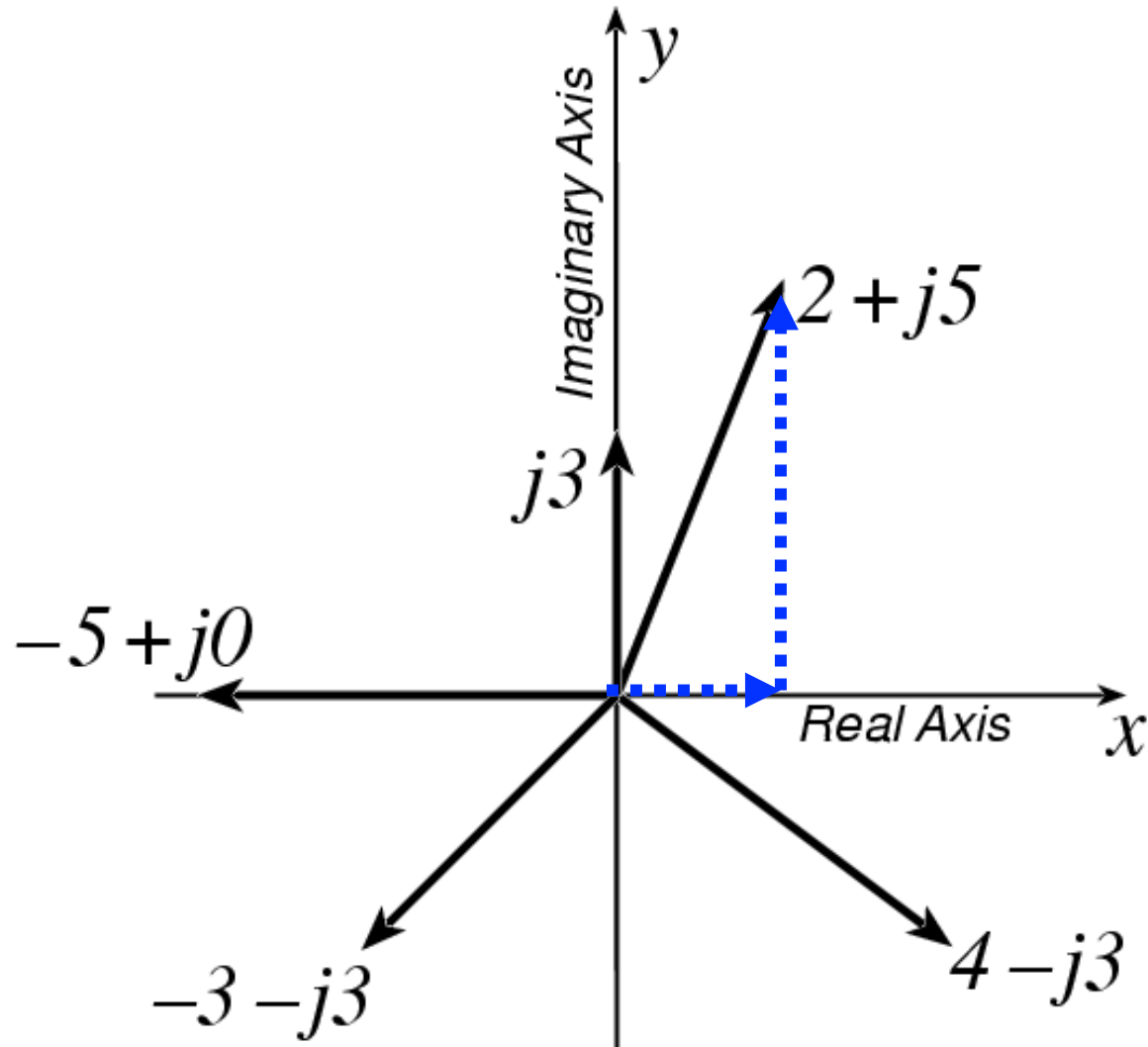
Complex Numbers

- To solve: $z^2 = -1$
 - $z = \mathbf{j}$
 - Math and Physics use $z = \mathbf{i}$
- Complex number: $z = x + \mathbf{j} y$

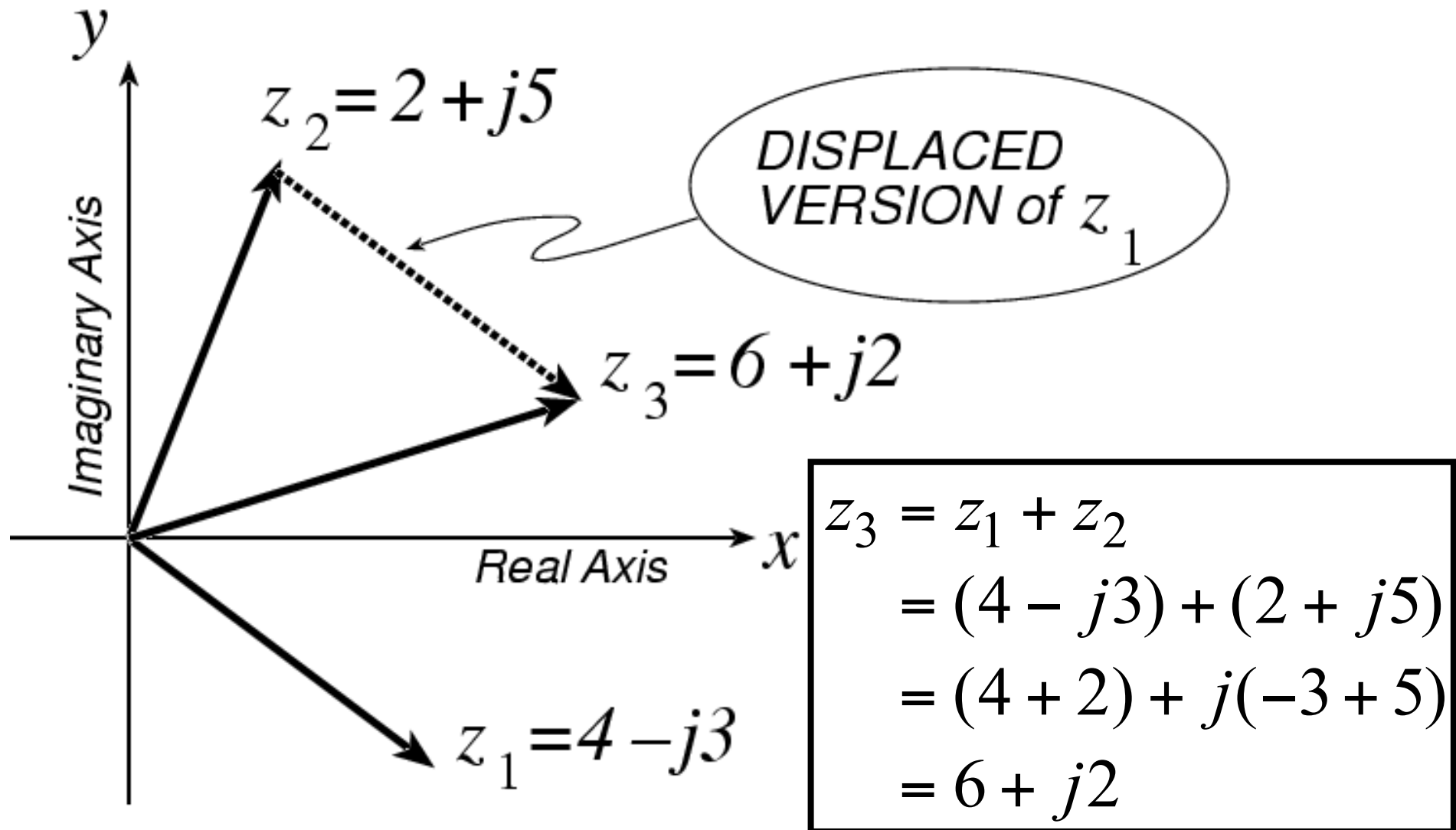


Cartesian
coordinate
system

Plot Complex Numbers



Complex Addition = **VECTOR** Addition

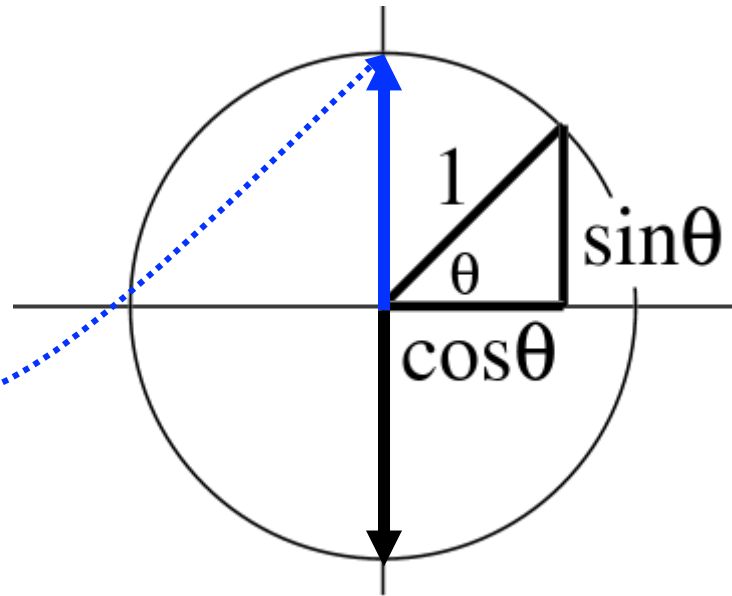


Polar Form

- Vector Form
 - **Length** = 1
 - **Angle** = θ

- Common Values

- **j** has angle of 0.5π
- -1 has angle of π
- $-\mathbf{j}$ has angle of 1.5π
- also, angle of $-\mathbf{j}$ **could** be $-0.5\pi = 1.5\pi - 2\pi$
- because the PHASE is **AMBIGUOUS**



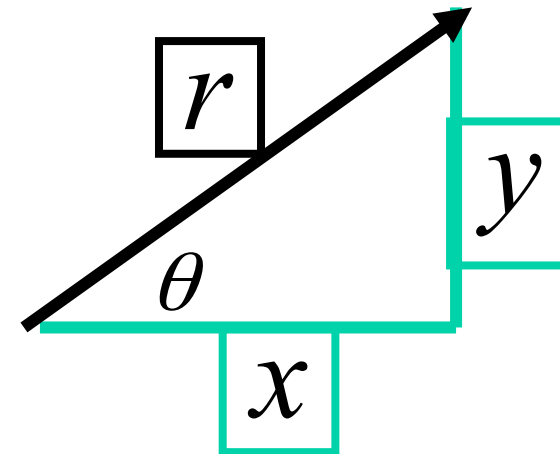
Polar <>

Rectangular

- Relate (x,y) to (r,θ)

$$r^2 = x^2 + y^2$$
$$\theta = \text{Tan}^{-1}\left(\frac{y}{x}\right)$$

Most calculators do
Polar-Rectangular



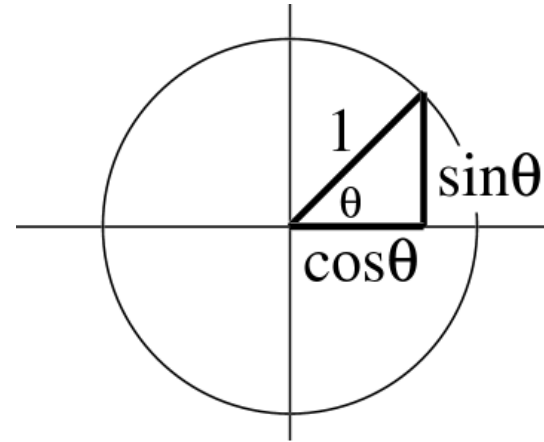
$$x = r \cos \theta$$
$$y = r \sin \theta$$

Need a notation for POLAR FORM

Euler's Formula

- **Complex Exponential**

- Real part is cosine
- Imaginary part is sine
- Magnitude is one



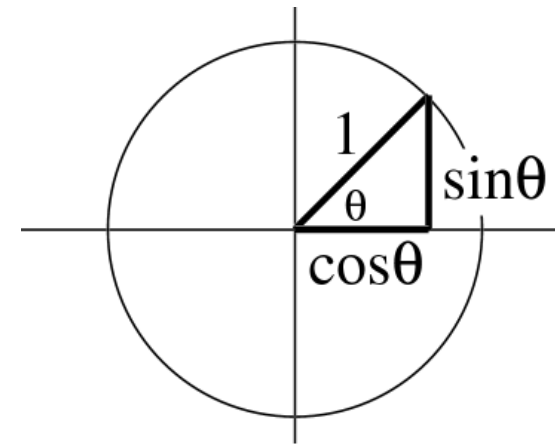
$$e^{j\theta} = \cos(\theta) + j \sin(\theta)$$

$$re^{j\theta} = r \cos(\theta) + jr \sin(\theta)$$

Complex Exponential

$$e^{j\omega t} = \cos(\omega t) + j \sin(\omega t)$$

- Interpret this as a **Rotating Vector**
 - $\theta = \omega t$
 - Angle changes vs. time
 - ex: $\omega = 20\pi$ rad/s
 - Rotates 0.2π in 0.01 secs



$$e^{j\theta} = \cos(\theta) + j \sin(\theta)$$

cos = Real Part

Real Part of Euler's $\cos(\omega t) = \Re\{e^{j\omega t}\}$

General Sinusoid $x(t) = A \cos(\omega t + \varphi)$

So, $A \cos(\omega t + \varphi) = \Re\{Ae^{j(\omega t + \varphi)}\}$
 $= \Re\{Ae^{j\varphi} e^{j\omega t}\}$

Real Part Example

$$A \cos(\omega t + \varphi) = \Re \left\{ A e^{j\varphi} e^{j\omega t} \right\}$$

Evaluate: $x(t) = \Re \left\{ -3j e^{j\omega t} \right\}$

Answer:

$$\begin{aligned} x(t) &= \Re \left\{ (-3j) e^{j\omega t} \right\} \\ &= \Re \left\{ 3 e^{-j0.5\pi} e^{j\omega t} \right\} = 3 \cos(\omega t - 0.5\pi) \end{aligned}$$

Complex Amplitude

General Sinusoid

$$x(t) = A \cos(\omega t + \varphi) = \Re\{Ae^{j\varphi} e^{j\omega t}\}$$

Complex AMPLITUDE = X

$z(t) = X e^{j\omega t}$	$X = A e^{j\varphi}$
--------------------------	----------------------

Then, any Sinusoid = REAL PART of $X e^{j\omega t}$

$$x(t) = \Re\{X e^{j\omega t}\} = \Re\{A e^{j\varphi} e^{j\omega t}\}$$

That's all Folks!

- Next week <> Section 2-6
Section 3-1
- Recommended self-study next week+
 - Chapter 1 **read**
 - Appendix A: Complex Numbers **read**
 - Appendix B: MATLAB **skim**