



EELE445-14

LECTURE 6

Power and Energy in the Frequency Domain

Energy and Power in a Waveform

Parseval's Theorem and Energy Spectral Density

Parseval's Theorem.

$$\int_{-\infty}^{\infty} w_1(t)w_2^*(t) dt = \int_{-\infty}^{\infty} W_1(f)W_2^*(f) df \quad (2-40)$$

If $w_1(t) = w_2(t) = w(t)$, then the theorem reduces to

Rayleigh's energy theorem, which is



$$E = \int_{-\infty}^{\infty} |w(t)|^2 dt = \int_{-\infty}^{\infty} |W(f)|^2 df \quad (2-41)$$

DEFINITION. The *energy spectral density (ESD)* is defined for energy waveforms by

$$\mathcal{E}(f) = |W(f)|^2 \quad (2-42)$$

where $w(t) \leftrightarrow W(f)$. $\mathcal{E}(f)$ has units of joules per hertz.

Using Eq. (2-41), we see that the total normalized energy is given by the area under the ESD function:

$$E = \int_{-\infty}^{\infty} \mathcal{E}(f) df \quad (2-43)$$



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Energy and Power in a Waveform

- Energy Spectral Density, **ESD**

$$E(f) = |W(f)|^2$$



- Power Spectral Density, **PSD** for a truncated waveform of duration T

$$w_T(t) = \begin{cases} w(t), & -T/2 < t < T/2 \\ 0, & t \text{ elsewhere} \end{cases} = w(t)\Pi\left(\frac{t}{T}\right) \quad (2-64)$$

Using Eq. (2-13), we obtain the average normalized power:

$$P = \lim_{T \rightarrow \infty} \frac{1}{T} \int_{-T/2}^{T/2} w^2(t) dt = \lim_{T \rightarrow \infty} \frac{1}{T} \int_{-\infty}^{\infty} w_T^2(t) dt$$

By the use of Parseval's theorem, Eq. (2-41), the average normalized power becomes

$$P = \lim_{T \rightarrow \infty} \frac{1}{T} \int_{-\infty}^{\infty} |W_T(f)|^2 df = \int_{-\infty}^{\infty} \left(\lim_{T \rightarrow \infty} \frac{|W_T(f)|^2}{T} \right) df \quad (2-65)$$



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Energy and Power in a Waveform

DEFINITION. The *power spectral density (PSD)* for a deterministic power waveform is



$$\mathcal{P}_w(f) \triangleq \lim_{T \rightarrow \infty} \left(\frac{|W_T(f)|^2}{T} \right) \quad (2-66)$$

where $w_T(t) \leftrightarrow W_T(f)$ and $\mathcal{P}_w(f)$ has units of watts per hertz.

Note that the PSD is always a real nonnegative function of frequency. In addition, the PSD is not sensitive to the phase spectrum of $w(t)$, because that is lost due to the absolute value operation used in Eq. (2-66). From Eq. (2-65), the normalized average power is

$$P = \langle w^2(t) \rangle = \int_{-\infty}^{\infty} \mathcal{P}_w(f) df \quad (2-67)$$

That is, the area under the PSD function is the normalized average power.

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Time Average Autocorrelation Function

DEFINITION. The autocorrelation of a real (physical) waveform is⁵

$$R_w(\tau) \triangleq \langle w(t)w(t+\tau) \rangle = \lim_{T \rightarrow \infty} \frac{1}{T} \int_{-T/2}^{T/2} w(t)w(t+\tau) dt \quad (2-68)$$

Furthermore, it can be shown that the PSD and the autocorrelation function are Fourier transform pairs; that is,

$$R_w(\tau) \leftrightarrow \mathcal{P}_w(f) \quad (2-69)$$

where $\mathcal{P}_w(f) = \mathcal{F}\{R_w(\tau)\}$. This is called the **Wiener-Khinchine theorem**. The theorem, along with properties for $R(\tau)$ and $\mathcal{P}(f)$, are developed in Chapter 6.

In summary, the PSD can be evaluated by either of the following two methods:

1. *Direct method*, by using the definition, Eq. (2-66).⁵
2. *Indirect method*, by first evaluating the autocorrelation function and then taking the Fourier transform: $\mathcal{P}_w(f) = \mathcal{F}\{R_w(\tau)\}$.

$$P = \langle w^2(t) \rangle = W_{rms}^2 = \int_{-\infty}^{\infty} \mathcal{P}_w(f) df = R_w(0) \quad (2-70)$$

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Autocorrelation of a Sinusoid

Example 2-10 PSD OF A SINUSOID

Let

$$w(t) = A \sin \omega_0 t$$

The PSD will be evaluated using the indirect method. The autocorrelation is

$$R_w(\tau) = \langle w(t)w(t+\tau) \rangle = \lim_{T \rightarrow \infty} \frac{1}{T} \int_{-T/2}^{T/2} A^2 \sin \omega_0 t \sin \omega_0(t+\tau) dt$$

Using a trigonometric identity, from Appendix A we obtain

$$R_w(\tau) = \frac{A^2}{2} \cos \omega_0 \tau \lim_{T \rightarrow \infty} \frac{1}{T} \int_{-T/2}^{T/2} dt = \frac{A^2}{2} \lim_{T \rightarrow \infty} \frac{1}{T} \int_{-T/2}^{T/2} \cos(2\omega_0 t + \omega_0 \tau) dt$$

which reduces to

$$R_w(\tau) = \frac{A^2}{2} \cos \omega_0 \tau \quad (2-71)$$

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Autocorrelation of a Sinusoid

The PSD is then

$$\mathcal{P}_w(f) = \mathcal{F} \left[\frac{A^2}{2} \cos \omega_0 \tau \right] = \frac{A^2}{4} [\delta(f-f_0) + \delta(f+f_0)] \quad (2-72)$$

as shown in Fig. 2-9. The PSD may be compared to the “voltage” spectrum for a sinusoid found in Example 2-4 and shown in Fig. 2-4.

The average normalized power may be obtained by using Eq. (2-67):

$$P = \int_{-\infty}^{\infty} \frac{A^2}{4} [\delta(f-f_0) + \delta(f+f_0)] df = \frac{A^2}{2} \quad (2-73)$$

This value, $A^2/2$, checks with the known result for the normalized power of a sinusoid:

$$P = \langle w^2(t) \rangle = W_{rms}^2 = (A/\sqrt{2})^2 = A^2/2 \quad (2-74)$$

It is also realized that $A \sin \omega_0 t$ and $A \cos \omega_0 t$ have exactly the same PSD (and autocorrelation function) because the phase has no effect on the PSD. This can be verified by evaluating the PSD for $A \cos \omega_0 t$, using the same procedure that was used earlier to evaluate the PSD for $A \sin \omega_0 t$.

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Autocorrelation of a Sinusoid

Figure 2-9 Power spectrum of a sinusoid.

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Time Average Autocorrelation Function

DEFINITION. The autocorrelation of a real (physical) waveform is⁵

$$R_w(\tau) \triangleq \langle w(t)w(t+\tau) \rangle = \lim_{T \rightarrow \infty} \frac{1}{T} \int_{-T/2}^{T/2} w(t)w(t+\tau) dt \quad (2-68)$$

Furthermore, it can be shown that the PSD and the autocorrelation function are Fourier transform pairs; that is,

$$R_w(\tau) \leftrightarrow \mathcal{P}_w(f) \quad (2-69)$$

where $\mathcal{P}_w(f) = \mathcal{F}\{R_w(\tau)\}$. This is called the **Wiener-Khinchine theorem**. The theorem, along with properties for $R(\tau)$ and $\mathcal{P}(f)$, are developed in Chapter 6.

In summary, the PSD can be evaluated by either of the following two methods:

1. **Direct method**, by using the definition, Eq. (2-66).⁵
2. **Indirect method**, by first evaluating the autocorrelation function and then taking the Fourier transform: $\mathcal{P}_w(f) = \mathcal{F}\{R_w(\tau)\}$.

$$P = \langle w^2(t) \rangle = W_{rms}^2 = \int_{-\infty}^{\infty} \mathcal{P}_w(f) df = R_w(0) \quad (2-70)$$

Power and Power Spectra of a Waveform in a given Bandwidth

$P(f)$ is the double-sided power spectral density (textbook c_n)

$S(f)$ is the single-sided power spectral density, as seen on a spectrum analyzer.

$$S(f) = P(f) + P(-f) = 2P(f) \frac{\text{watts}}{\text{Hz}}$$

The total power in a frequency range is:

$$P_{bw} = \int_{f_1}^{f_2} S(f) df \text{ watts}$$

Figure 2-12 Periodic rectangular wave used in Example 2-12.

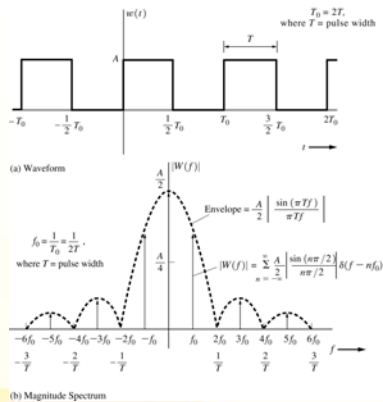
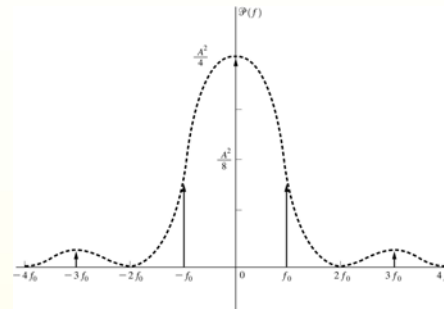


Figure 2-13 PSD for a square wave used in Example 2-13.



Orthogonal Functions

DEFINITION. Functions $\varphi_n(t)$ and $\varphi_m(t)$ are said to be *orthogonal* with respect to each other over the interval $a < t < b$ if they satisfy the condition

$$\int_a^b \varphi_n(t)\varphi_m^*(t) dt = 0, \quad \text{where } n \neq m \quad (2-77)$$

Furthermore, if the functions in the set $\{\varphi_n(t)\}$ are orthogonal, then they also satisfy the relation

$$\int_a^b \varphi_n(t)\varphi_m^*(t) dt = \begin{cases} 0, & n \neq m \\ K_n, & n = m \end{cases} = K_n \delta_{nm} \quad (2-78)$$

Normalized Orthogonal Series

$$w(t) = \sum_n a_n \varphi_n(t)$$

where $a_n = \frac{1}{K_n} \int_a^b w(t)\varphi_n^*(t) dt$

$K_n = \int_a^b \varphi_n(t)\varphi_n^*(t) dt$ is the normalization constant

Waveform synthesis using orthogonal functions.

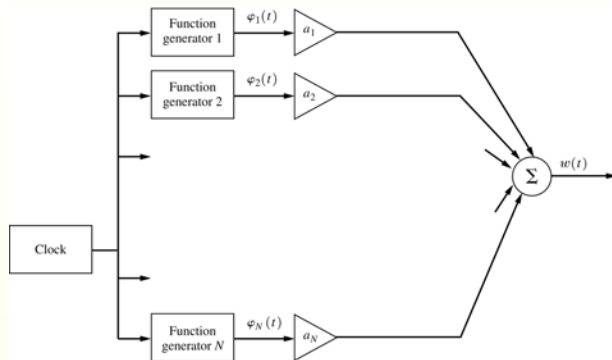
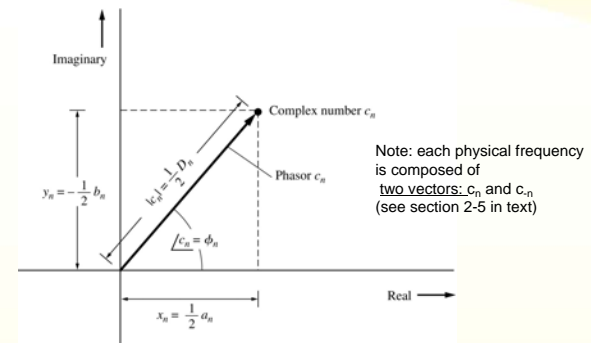


Figure 2-11 Fourier series coefficients



Fourier series coefficients

Polar Form:


$$w(t) = D_0 + \sum_{n=1}^{n=\infty} D_n \cos(n\omega_0 t + \varphi_n) \quad \text{eq2-103}$$

Complex form:

$$= \sum_{n=-\infty}^{\infty} c_n e^{jn\omega_0 t} \quad \text{eq2-88}$$

Quadrature form:

$$= \sum_{n=0}^{\infty} a_n \cos n\omega_0 t + \sum_{n=1}^{\infty} b_n \sin n\omega_0 t \quad \text{eq2-95}$$



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Normalized Power of a Spectral component in Fourier Series


$$P_0 = \frac{D_0^2}{2} = c_0^2 = a_0^2 \Rightarrow \text{DC power}$$

$$P_n = \frac{D_n^2}{2} = 2|c_n|^2 = \frac{a_n^2}{2} + \frac{b_n^2}{2}$$

$$D_0 + \sum_{n=1}^{n=\infty} D_n \cos(n\omega_0 t + \varphi_n) \quad \text{eq2-103 (single sided)}$$

$$= \sum_{n=-\infty}^{\infty} c_n e^{jn\omega_0 t} \quad \text{eq2-88 (double sided)}$$

$$= \sum_{n=0}^{\infty} a_n \cos n\omega_0 t + \sum_{n=1}^{\infty} b_n \sin n\omega_0 t \quad \text{eq2-95 (single sided)}$$




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LECTURE 7

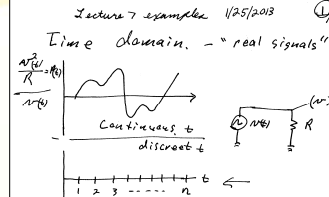
Some examples in class...



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Lecture 7 example 1/25/2013 (1/6)

Time domain - "real signals"



Measurements:

Amplitude: $v(t)$

DC \rightarrow mean

time average operator $\langle v(t) \rangle, \overline{v(t)}, \overline{v(t)}$

$\langle v(t) \rangle = \text{mean (DC)}$

finite interval $\frac{1}{T} \int_{T/2}^{T/2} v(t) dt$

DC power in time: (2/6)

$$\frac{V_{DC}^2}{R}$$

$$P_{DC} = \frac{1}{R} \langle v(t)^2 \rangle \text{ watts}$$

\Rightarrow mean squared mean

DC power from PSD (frequency domain)

double sided PSD $P(f)$ watts/Hz

$\hat{=}$ single sided (SA) usually $R=1$

$S(f)$ watts/Hz \rightarrow usually 50%


DC power $P(f=0) = \text{watts} = S(f=0) \text{ watts}$

other than DC: \rightarrow

total power in time: $\frac{1}{R} \langle v(t)^2 \rangle = P_{DC} \text{ watts}$

$\langle v(t)^2 \rangle \rightarrow$ DC power

$\langle v(t) \rangle \rightarrow$ total power



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DC \leq AC total
 $\langle A(t) \rangle \leq \langle A(t)^2 \rangle$

AC power - everything > 0 , not DC
 $\rightarrow P_{AC} = \langle A(t)^2 \rangle - \langle A(t) \rangle^2$
mean square squared mean.

$P_0 \geq P_C \geq P_{AC}$

DC = $D A$ $D = \frac{T}{A}$
 $P_0 = D^2 A^2$
 $P_C = D^2 A^2$
 $P_{AC} = P_0 - P_C = D^2 A^2 - D^2 A^2 = 0$
 $= D^2 A^2 (1 - 0) = D^2 A^2 \left(1 - \frac{T}{A}\right)$

p-p amplitude determines AC
with \uparrow also DC offsets don't change AC spectrum

% of power in given frequency vs total power

total power.
 \rightarrow scope with Bandwidth.
 10 MHz pulse.
 \rightarrow BW geometry

$T = \frac{1}{F} = 10^{-8} = 10 \text{ nsec}$ or normalize

$D = \frac{T}{A} = \frac{10^{-8}}{10^{-6}} = 10^{-2} = 1\%$
 $n = \frac{1}{D} = 100$ $D = \frac{1}{n} = 1\%$

rect pulse power vs any other pulse shape.
 pulse energy (E is finite duration $\tau < T$)

$\# \text{ Exp}(\frac{E}{\tau}) > E$ any other waveform with given $|w| \leq A$

scope. P_{AC} for pulse. $\frac{1}{2} [A^2 - D^2]$ watts
 % power in waveform for a given frequency range.

Power in BW of interest \leq %P in total power measured is base.

Shannon's Law Example

Given:
 noise power $P_n = -114 \text{ dBm}$
 signal power $P_s = -90 \text{ dBm}$
 Bandwidth $B = 1 \text{ MHz}$
 Find the channel Capacity C bits/sec

$P_n = -114 \text{ dBm} \Rightarrow 10^{-11.4} = 3.98 \times 10^{-12} \text{ W}$
 $= 3.98 \mu\text{W} = 3.98 \times 10^{-6} \text{ W}$

$P_s = -90 \text{ dBm} \Rightarrow -90 \text{ dBm} - 30 \text{ dB} = -120 \text{ dBm}$
 $= 10^{-12} \text{ W} = 10 \mu\text{W} (10^{-6} \text{ W})$

$C = \frac{B}{\ln 2} \ln \left[1 + \frac{P_s}{P_n} \right] = \frac{10^6}{\ln 2} \ln \left[1 + \frac{10^{-12}}{3.98 \times 10^{-12}} \right]$
 $= \frac{1.44 \times 10^6}{\ln 2} \ln [1 + 2.51] = 11.3 \times 10^6 \text{ bits/s} = 11.3 \text{ Mbps}$