

**EELE 477**  
**Digital Signal Processing**

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**Spectrum Analysis**

# Spectral Analysis

- Here is the problem: *we are given a discrete-time signal (or a portion of the signal) and we would like to know its frequency content. In other words, we want to represent it using a sum of complex exponentials.*
- Question: *can we compute the magnitude and phase of the complex exponentials given only the discrete-time sequence?*

# Frequency Spectrum

- For this chapter, we define:

$$x[n] = X_0 + \sum_{k=1}^N \left( X_k e^{j\hat{\omega}_k n} + X_k^* e^{-j\hat{\omega}_k n} \right)$$

where  $X_k = A_k e^{j\phi_k}$

- We want to find the  $X_k$  phasors that comprise the spectrum
- Note again that the spectrum is periodic and has both positive and negative frequency components

# Spectral Viewpoint

- The spectrum is periodic in  $2\pi$ , so any span of  $2\pi$  is enough to know the whole spectrum
- We have often used the span  $-\pi$  to  $\pi$  as the  $2\pi$  range for convenient sketches
- Now, for the discrete Fourier transform (DFT), it is helpful to use span 0 to  $2\pi$

# Discrete Fourier Transform

- Fourier analysis expression:

$$X[k] = \sum_{n=0}^{N-1} x[n] e^{-j(2\pi nk/N)}, \quad k = 0, 1, 2, \dots, N-1$$

- Characteristics:
  - Discrete and finite length ( $N$ ) input  $x[n]$
  - Discrete and finite length ( $N$ ) output  $X[k]$
  - $X[k]$  are generally complex even if  $x[n]$  real

# Compare to DTFT

- Recall the discrete-time Fourier transform of a finite-length sequence:

$$Y(\hat{\omega}) = \sum_{k=0}^{N-1} y[k] e^{-j\hat{\omega}k}$$

- If we *sample* the output  $X()$ , i.e., let

$$\hat{\omega} = \frac{2\pi k}{N}, \quad k = 0, 1, \dots, N - 1$$

# DFT Interpretation

- Therefore, the DFT  $X[k]$  corresponds to  $N$  equally spaced samples of  $X(\omega)$  from 0 to  $2\pi$
- Another viewpoint:
  - Start with  $x[n]$
  - Create  $N$  complex exponential sequences of length  $N$ , frequency  $2\pi k/N$
  - Multiply  $x[n]$  by each exponential sequence, then sum each over the  $N$  samples

# DFT Interpretation (cont.)

- It is possible to view DFT as a modulation+filtering system:
  - Each output  $X[k]$  is obtained by modulating the input sequence by  $\exp(-j2\pi nk/N)$
  - The resulting modulated N-point sequence is then filtered with a N-point running sum (summed over 0 to N-1)