

## Discrete-Time Analytic Signal Generation

- A discrete-time **analytic signal** has a zero-valued spectrum for all negative frequencies
- Such a signal finds applications in **single-sideband digital communication systems**
- We outline a method of generating a discrete-time analytic signal  $y[n]$  from a discrete-time real signal  $x[n]$  and describe some of its applications

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## Discrete-Time Analytic Signal Generation

- Now, the Fourier transform  $X(e^{j\omega})$  of a real signal  $x[n]$ , if it exists, is nonzero for both positive and negative frequencies
- A signal  $y[n]$  with a single-sided spectrum  $Y(e^{j\omega})$  that is zero for negative frequencies must be a complex signal
- Consider the complex analytic signal  

$$y[n] = x[n] + j\hat{x}[n]$$

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## Discrete-Time Analytic Signal Generation

where  $x[n]$  and  $\hat{x}[n]$  are real

- The Fourier transform  $Y(e^{j\omega})$  of  $y[n]$  is given by

$$Y(e^{j\omega}) = X(e^{j\omega}) + j\hat{X}(e^{j\omega})$$

where  $\hat{X}(e^{j\omega})$  is the Fourier transform of  $\hat{x}[n]$

- Now,  $x[n]$  and  $\hat{x}[n]$  being real, their corresponding Fourier transforms are conjugate symmetric

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## Discrete-Time Analytic Signal Generation

- That is,  $X(e^{j\omega}) = X^*(e^{-j\omega})$  and  
 $\hat{X}(e^{j\omega}) = \hat{X}^*(e^{-j\omega})$
- Therefore, from  $Y(e^{j\omega}) = X(e^{j\omega}) + j\hat{X}(e^{j\omega})$ , it follows that

$$X(e^{j\omega}) = \frac{1}{2}[Y(e^{j\omega}) + Y^*(e^{-j\omega})]$$

$$j\hat{X}(e^{j\omega}) = \frac{1}{2}[Y(e^{j\omega}) - Y^*(e^{-j\omega})]$$

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## Discrete-Time Analytic Signal Generation

- Since, by assumption,  $Y(e^{j\omega}) = 0$  for  $-\pi \leq \omega < 0$ , we have

$$Y(e^{j\omega}) = \begin{cases} 2X(e^{j\omega}), & 0 \leq \omega < \pi \\ 0, & -\pi \leq \omega < 0 \end{cases}$$

- Thus, the analytic signal  $y[n]$  can be generated by passing  $x[n]$  through a linear discrete-time system, with a frequency response

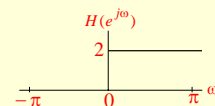
$$H(e^{j\omega}) = \begin{cases} 2, & 0 \leq \omega < \pi \\ 0, & -\pi \leq \omega < 0 \end{cases}$$

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## Discrete-Time Analytic Signal Generation

- The frequency response  $H(e^{j\omega})$  of the system generating the analytic signal is thus as indicated below



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## Discrete-Time Hilbert Transformer

- We now related the imaginary part  $\hat{x}[n]$  of the analytic signal  $y[n]$  to its real part  $x[n]$
- From  $j\hat{X}(e^{j\omega}) = \frac{1}{2}[Y(e^{j\omega}) - Y^*(e^{-j\omega})]$  we get

$$\hat{X}(e^{j\omega}) = \frac{1}{2j}[Y(e^{j\omega}) - Y^*(e^{-j\omega})]$$

- For  $0 \leq \omega < \pi$ ,  $Y(e^{-j\omega}) = 0$ , and for  $-\pi \leq \omega < 0$ ,  $Y(e^{j\omega}) = 0$

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## Discrete-Time Hilbert Transformer

- Using the above property of  $Y(e^{j\omega})$  and the relation

$$Y(e^{j\omega}) = \begin{cases} 2X(e^{j\omega}), & 0 \leq \omega < \pi \\ 0, & -\pi \leq \omega < 0 \end{cases}$$

it can be easily shown that

$$\hat{X}(e^{j\omega}) = \begin{cases} -jX(e^{j\omega}), & 0 \leq \omega < \pi \\ jX(e^{j\omega}), & -\pi \leq \omega < 0 \end{cases}$$

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## Discrete-Time Hilbert Transformer

- Thus, the imaginary part  $\hat{x}[n]$  of the analytic signal  $y[n]$  can be generated by passing its real part  $x[n]$  through a linear discrete-time system with a frequency response  $H_{HT}(e^{j\omega})$  given by

$$H_{HT}(e^{j\omega}) = \begin{cases} -j, & 0 \leq \omega < \pi \\ j, & -\pi \leq \omega < 0 \end{cases}$$

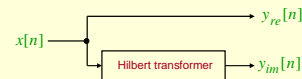
- The above linear system is usually referred to as the Hilbert transformer

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## Discrete-Time Hilbert Transformer

- The output  $\hat{x}[n]$  of the Hilbert transformer is called the Hilbert transform of its input  $x[n]$
- The basic scheme for the generation of an analytic signal  $y[n] = y_{re}[n] + j y_{im}[n]$  from a real signal  $x[n]$  is thus as indicated below:



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## Discrete-Time Hilbert Transformer

- Observe that  $|H(e^{j\omega})| = 1$  for all frequencies and has a  $-90^\circ$ -degree phase shift for and  $+90^\circ$ -degree phase shift for
- As a result, an ideal Hilbert transformer is also called a  $90^\circ$ -degree-phase-shifter
- The impulse response  $h_{HT}[n]$  of an ideal Hilbert transformer is given by

$$h_{HT}[n] = \begin{cases} 0, & \text{for } n \text{ even} \\ \frac{2}{\pi n}, & \text{for } n \text{ odd} \end{cases}$$

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## Discrete-Time Hilbert Transformer

- Since the ideal Hilbert transformer has a two-sided infinite-length impulse response defined for  $-\pi < n < \pi$ , it is an unrealizable system
- Moreover, its transfer function  $H_{HT}(z)$  exists only on the unit circle
- We next describe two approaches for developing a realizable approximation

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## Relation with Half-Band Filters

- Consider the filter with a frequency response  $G(e^{j\omega})$  obtained by shifting the frequency response

$$H(e^{j\omega}) = \begin{cases} 2, & 0 \leq \omega < \pi \\ 0, & -\pi \leq \omega < 0 \end{cases}$$

by  $\pi/2$  radians and scaling by a factor  $1/2$ :

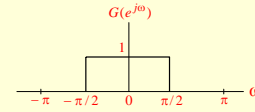
$$G(e^{j\omega}) = \frac{1}{2} H(e^{j(\omega+\pi/2)}) = \begin{cases} 1, & 0 < |\omega| < \pi/2 \\ 0, & -\pi/2 < |\omega| < \pi \end{cases}$$

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## Relation with Half-Band Filters

- A plot of  $G(e^{j\omega})$  is shown below:



- Thus,  $G(e^{j\omega})$  is the frequency response of a half-band lowpass filter
- $G(e^{j\omega})$  has been referred to as a complex half-band filter

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## Design of the Hilbert Transformer

- It follows from the relation

$$G(e^{j\omega}) = \frac{1}{2} H(e^{j(\omega+\pi/2)}) = \begin{cases} 1, & 0 < |\omega| < \pi/2 \\ 0, & -\pi/2 < |\omega| < \pi \end{cases}$$

that a complex half-band filter can be designed by simply shifting the frequency response of a half-band lowpass filter by  $\pi/2$  radians and then scaling by a factor 2

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## Design of the Hilbert Transformer

- Equivalently, the relations between the transfer functions of a complex half-band filter  $H(z)$  and a real half-band lowpass filter  $G(z)$  is given by

$$H(z) = j2G(-jz)$$

- We outline next methods for the design of complex half-band filter based on the above relation

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## FIR Complex Half-Band Filter

- Let  $G(z)$  be the desired FIR real half-band linear-phase lowpass filter of even degree  $N$ , with the passband edge at  $\omega_p$ , stopband edge at  $\omega_s$ , and passband and stopband ripples of  $\delta$ , with  $\omega_p + \omega_s = \pi$
- The half-band filter  $G(z)$  is designed by first designing a wide-band lowpass filter  $F(z)$  of degree  $N/2$  with a passband from 0 to  $2\omega_p$ , a transition band from  $2\omega_p$  to  $\pi$ , and a passband ripple of  $2\delta$

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## FIR Complex Half-Band Filter

- The desired half-band filter  $G(z)$  is then obtained by forming

$$G(z) = \frac{1}{2} [z^{-N/2} + F(z^2)]$$

- Substituting  $H(z) = j2G(-jz)$  in the above equation we obtain

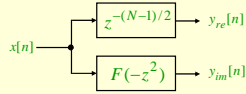
$$\begin{aligned} H(z) &= j[(-jz)^{-N/2} + F(-z^2)] \\ &= z^{-N/2} + jF(-z^2) \end{aligned}$$

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## FIR Complex Half-Band Filter

- An FIR implementation of the complex half-band filter based on the above decomposition is shown below



- The linear-phase FIR filter  $F(-z^2)$  is thus an approximation to a Hilbert transformer

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## FIR Complex Half-Band Filter

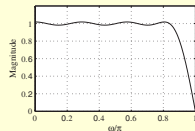
- Example** – Using the M-file `remez`, we design a wide-band lowpass FIR filter  $F(z)$  of degree 13 with a passband from 0 to  $0.85\pi$  and a small stopband from  $0.9\pi$  to  $\pi$
- The magnitude vector used is  $m = [1 \ 1 \ 0 \ 0]$
- The weight vector used is  $wt = [2 \ 0.05]$

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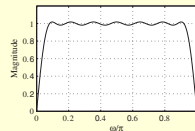
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## FIR Complex Half-Band Filter

- The magnitude responses of the wide-band filter  $F(z)$  and the Hilbert transformer  $F(-z^2)$  are shown below



Wide-band lowpass filter



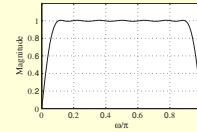
Hilbert transformer

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## FIR Complex Half-Band Filter

- The FIR Hilbert transformer can also be designed directly using the M-file `remez`
- Figure below shows the magnitude response of a 26-th order FIR Hilbert transformer with a passband from  $0.1\pi$  to  $0.9\pi$  designed using `remez`



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## IIR Complex Half-Band Filter

- We have described earlier the design of a stable IIR real-coefficient half-band filter of odd order can be expressed in the form

$$G(z) = \frac{1}{2} [\mathcal{A}_0(z^2) + z^{-1} \mathcal{A}_1(z^2)]$$

where  $\mathcal{A}_0(z)$  and  $\mathcal{A}_1(z)$  are stable allpass functions

- Substituting the above equation in

$H(z) = j2G(-jz)$  we get

$$H(z) = \mathcal{A}_0(-z^2) + jz^{-1} \mathcal{A}_1(-z^2)$$

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## IIR Complex Half-Band Filter

- We have shown earlier that any odd-order elliptic lowpass half-band filter  $G(z)$  with a frequency response specification given by

$$1 - 2\delta_p \leq |G(e^{j\omega})| \leq 1, \quad \text{for } 0 \leq \omega \leq \omega_p$$

$$|G(e^{j\omega})| \leq \delta_s, \quad \text{for } \omega_s \leq \omega \leq \pi$$

and satisfying the conditions

$$\omega_p + \omega_s = \pi$$

$$\delta_s^2 = 4\delta_p(1 - \delta_p)$$

is a power-symmetric transfer function

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## IIR Complex Half-Band Filter

- Moreover, such a transfer function can always be expressed in the form

$$G(z) = \frac{1}{2}[\mathcal{A}_0(z^2) + z^{-1}\mathcal{A}_1(z^2)]$$

where  $\mathcal{A}_0(z)$  and  $\mathcal{A}_1(z)$  are stable allpass functions

- The design of power symmetric stable IIR transfer function can be carried out using Program 13-9

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## IIR Complex Half-Band Filter

- Consider the design a half-band filter  $G(z)$  with a stopband edge at  $\omega_s = 0.6\pi$  and a stopband ripple of  $\delta_s = 0.016$
- Using Program 13\_9, we arrive at the transfer functions of the two allpass sections of  $G(z)$  as

$$\mathcal{A}_0(z^2) = \frac{0.236471 + z^{-2}}{1 + 0.236471z^{-2}}$$

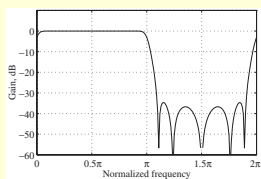
$$\mathcal{A}_1(z^2) = \frac{0.7145415 + z^{-2}}{1 + 0.7145415z^{-2}}$$

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## IIR Complex Half-Band Filter

- The gain response of the complex half-band filter  $H(z) = \mathcal{A}_0(-z^2) + jz^{-1}\mathcal{A}_1(-z^2)$  is shown below

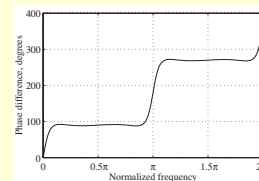


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## IIR Complex Half-Band Filter

- Figure below shows the phase difference between the two allpass functions  $\mathcal{A}_0(-z^2)$  and  $z^{-1}\mathcal{A}_1(-z^2)$  of the complex half-band filter



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## IIR Complex Half-Band Filter

- As expected, the phase difference is 90 degrees for most of the positive frequency range and 270 degrees for most of the negative frequency range

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## Single-Subband Modulation

- Consider a real low-frequency signal  $x[n]$ , such as speech or music, with a spectrum  $X(e^{j\omega})$  band-limited to  $\omega_M$



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## Single-Subband Modulation

- For efficient transmission over long distances,  $x[n]$  is modulated by a very high-frequency carrier signal  $\cos \omega_c n$ , with the carrier frequency  $\omega_c$  being less than half of the sampling frequency

- The modulated signal  $v[n]$  is then given by

$$v[n] = x[n] \cos \omega_c n$$

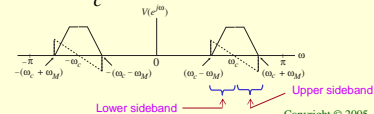
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## Single-Subband Modulation

- The spectrum  $V(e^{j\omega})$  of  $v[n]$  is given by  

$$V(e^{j\omega}) = \frac{1}{2} [X(e^{j(\omega - \omega_c)}) + X(e^{j(\omega + \omega_c)})]$$
where  $X(e^{j\omega})$  is the spectrum of  $x[n]$
- As indicated below, for a band-limited  $x[n]$ , the spectrum  $V(e^{j\omega})$  has a bandwidth of  $2\omega_M$  centered at  $\pm \omega_c$



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## Single-Subband Modulation

- By choosing widely separated carrier frequencies, one can modulate a number of low-frequency signals to high-frequency signals, combine them by frequency-division multiplexing, and transmit over a common channel
- The carrier frequencies are chosen appropriately to ensure that there is no overlap in the spectra of the modulated signals when combined by frequency-division multiplexing

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## Single-Subband Modulation

- At the receiving end, each of the modulated signals is then separated by a bank of bandpass filters with center frequencies corresponding to the different carrier frequencies
- From the figure in Slide 32 it can be seen that, for a low-frequency  $x[n]$ , the spectrum of the modulated signal  $v[n]$  is symmetric with respect to the carrier frequency  $\omega_c$

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## Single-Subband Modulation

- Note: The portion of the spectrum in the frequency range from  $\omega_c$  to  $(\omega_c + \omega_M)$ , called the upper sideband, has the same information content as the portion of the spectrum in the frequency range from  $(\omega_c + \omega_M)$  to  $\omega_c$ , called the lower sideband
- Hence, for a more efficient utilization of the channel bandwidth, it is sufficient to transmit either the upper or the lower sideband signal

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## Single-Subband Modulation

- The single-sideband signal can be generated by modulating the analytic signal whose real and imaginary parts are, respectively, the real signal and its Hilbert transform
- To illustrate this method, let  $y[n] = x[n] + \hat{x}[n]$ , where  $\hat{x}[n]$  is the Hilbert transform of  $x[n]$
- Consider

$$s[n] = y[n] e^{j\omega_c n}$$

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## Single-Subband Modulation

which can be rewritten as

$$\begin{aligned} s[n] &= (y_{re}[n] + j y_{im}[n])(\cos \omega_c n + j \sin \omega_c n) \\ &= (x[n] \cos \omega_c n - \hat{x}[n] \sin \omega_c n) \\ &\quad + j(x[n] \sin \omega_c n + \hat{x}[n] \cos \omega_c n) \end{aligned}$$

- From the above, the real and imaginary parts of  $s[n]$  are thus given by

$$s_{re}[n] = x[n] \cos \omega_c n - \hat{x}[n] \sin \omega_c n$$

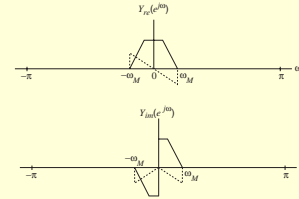
$$s_{im}[n] = x[n] \sin \omega_c n + \hat{x}[n] \cos \omega_c n$$

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## Single-Subband Modulation

- Figures below show the spectra of  $x[n]$  and  $\hat{x}[n]$

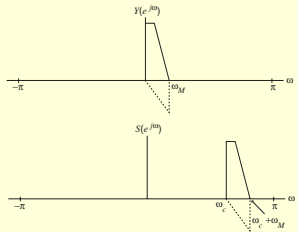


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## Single-Subband Modulation

- Figures below show the spectra of  $y[n]$  and  $s[n]$

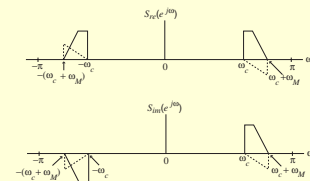


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## Single-Subband Modulation

- Figures below show the spectra of  $s_{re}[n]$  and  $s_{im}[n]$

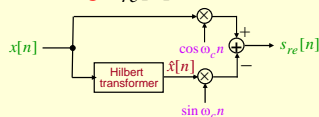


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## Single-Subband Modulation

- It follows from the plots given in the previous slide that a single-sideband signal can be generated using either one of the modulation schemes described by the equations in Slide 37
- A block diagram representation of the scheme for generating  $s_{re}[n]$  is shown below



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