A2. Sinusoids and Complex Exponentials

Objectives:

- Introduce continuous time and discrete time sinusoidal signals
- Define amplitude, frequency and phase of continuous time sinusoids
- Introduce the digital frequency of a discrete time sinusoid
- Introduce the complex exponential representation of sinusoidal signals

1. Introduction

In the introductory chapter on acoustic signals we have seen how the acoustic waves are produced by vibrations and resonances. No matter how they are produced (by string, air or whatever medium or technique) they all have one thing in common: they are made of sinusoids. Just one sinusoid at a specific frequency gives you a whistle with a specific pitch, while if you put a few sinusoids together harmonically related (frequencies multiple of one fundamental frequency) they produce a note of an instrument or the human voice. Also a repetitive signature of a target, like a screw from a submarine, it is made of sinusoids at different frequencies.

In this chapter we define sinusoidal signals both in continuous time as well in discrete time. The goal is to pave the way to the analysis of signals in the frequency domain and their frequency spectra.

2. Sinusoids: Continuous Time

A continuous time sinusoid \( x(t) \) is defined by the following expression

\[
x(t) = A \cos(2\pi F_0 t + \alpha) = A \cos(2\pi F_0 (t - t_0))
\]

Its plot and the definitions are illustrated in the figure below.
Sinusoidal signal, illustrating Amplitude $A$, period $T_0 = 1/F_0$, time delay $t_0$.

In this expression

- $A$ is the amplitude, expressed in the same units as the signal (Volts, Amperes, meters ...), usually positive. The minimum and the maximum value of the sinusoid are $-A$ and $+A$;
- $F_0$ is the frequency, expressed in Hz or in 1/sec. It is related to the period $T_0$, ie the time interval between two repetitions, as $F_0 = 1/T_0$;
- $\alpha$ is the phase, expressed as an angle (say radians).

**Example:** take the sinusoid in the figure below. Then we can measure directly from the graph that the amplitude is $A = 2\text{mVolts}$, the period, ie the time between (say) two peaks (or two zeros, or any other two identical values) is $T_0 = 10\text{msec}$, and the time delay (occurrence of the first peak) is $t_0 = 9\text{msec}$. Then we compute the frequency $F_0 = 1/T_0 = 100\text{Hz}$, and the phase $\alpha = -2\pi F_0 t_0 = -2\pi \times 100 \times 9 \times 10^{-3} = -1.8\pi \text{ rad}$. This yields the expression for the sinusoid as $x(t) = 2\cos(200\pi t - 1.8\pi)$ milliVolts.
A sampled sinusoid, in discrete time, is obtained by sampling a continuous time sinusoid by a sampling frequency $F_s$ Hz or Samples per Second. Ignoring quantization and the errors from quantization effects (i.e., assuming infinite precision) a sampled sinusoids is a numerical sequence $x[n]$ obtained as

$$x[n] = x(nT_s) = A \cos(2\pi f_0 nT_s + \alpha)$$

where $T_s$ is the sampling interval. This is shown in the figure below.

Since $T_s = 1/F_s$, we can write the sampled sequence $x[n]$ as

$$x[n] = x(nT_s) = A \cos(\omega_0 n + \alpha)$$

where

$$\omega_0 = 2\pi F_0 / F_s$$

is the digital frequency expressed in radians. Notice that the digital frequency is a relative frequency (relative to the sampling frequency) and has no dimensions.
**Example.** A sinusoid with frequency $F_0 = 1.5kHz$ is sampled at a sampling frequency $F_s = 5.0kHz$ $F_s = 5.0kHz$, ie 5,000 samples per second. The sampled sinusoid has a digital frequency $\omega_0 = 2\pi \times 1.5 / 5.0 = 0.6\pi$ radians.

The mapping between the analog frequency $F_0$ in Hz and the digital frequency $\omega_0 = 2\pi F_0 / F_s$ is shown in the figure below.

The analog frequency $F_0$ is mapped into the digital frequency $\omega_0$.

**Example.** The sinusoidal signal $x(t) = 2\cos(100\pi t + 0.1\pi)$ is sampled at a sampling frequency $F_s = 500Hz$. Then the analog frequency is $F_0 = 50Hz$, the digital frequency is $\omega_0 = 2\pi \times 50 / 500 = 0.2\pi$ radians and the sampled signal can be written as $x[n] = 2\cos(0.2\pi n + 0.1\pi)$.

4. Complex Numbers and Complex Exponentials

**VIDEO: Complex Numbers (21:11)**

http://faculty.nps.edu/rcristi/eo3404/a-signals/videos/section2-seg2_media/section2-seg2-0.wmv
http://faculty.nps.edu/rcristi/eo3404/a-signals/videos/complexNumbers.mp4

As we mentioned several times, sinusoidal signals play a very important role in the analysis of signals. The problem with sinusoids is the fact that they do not lend themselves to easy mathematical manipulations. For example to add, or multiply two sinusoids requires the use of some trigonometric formulas which are very unintuitive and hard to remember.

It turns out, fortunately, that with a little bit of abstraction we can represent sinusoids in a very convenient way using complex numbers and, in particular, complex exponentials.
Unlike sinuosoids and trigonometric functions, exponentials are extremely easy to manipulate, and operations like differentiation and integration become just algebraic manipulations.

Since the understanding of complex exponentials is extremely important in Digital Signal Processing, let us recall briefly complex numbers and their main properties.

**Complex Numbers.** A complex number \( x \) is defined as \( x = a + jb \) where \( a \) is the real part, \( b \) the imaginary part and \( j = \sqrt{-1} \).

The complex number \( x \) can be represented in the complex plane as a vector, with the horizontal axis being the real part and the vertical axis the imaginary part. This can be seen in the figure below.

A complex number can be represented as a vector in the complex plane.

Looking at the vector representation in the figure above, we can define the angle \( \phi \) with the real axis and the length \( |x| \) of the vector (ie the complex number) \( x \). Then we can easily see that

\[
a = |x| \cos(\phi) \\
b = |x| \sin(\phi)
\]

Which leads to the polar representation of the complex number in terms of magnitude \( |x| \) and phase \( \phi \), as

\[
x = |x| (\cos(\phi) + j \sin(\phi))
\]

**Example.** Take the complex number \( x = 1 + j2 \). The real part is \( a = \text{Re}\{x\} = 1 \), the imaginary part is \( b = \text{Im}\{x\} = 2 \), the magnitude \( |x| \) is the length of the vector \( x = \sqrt{a^2 + b^2} = \sqrt{5} \) and the phase \( \phi = \arctan(b/a) = 1.1071 \text{ radians} \).

The most important fact at the basis of the whole complex number representation is the Complex Exponential:

**VIDEO: Complex Exponentials (09:11)**

http://faculty.nps.edu/rcristi/eo3404/a-signals/videos/complexExponentials.mp4
**Complex Exponential.** Define the complex exponentials as $e^{j\phi} = \cos(\phi) + j\sin(\phi)$

Now we can see two ways of representing a complex number:

**Representation of a Complex Number.** A complex number can be represented in rectangular coordinates (real and imaginary parts) as $x = a + jb$ or polar coordinates (magnitude and phase) as $x = |x| e^{j\phi}$.

**Example.** The complex number in the previous example can be written as $x = 1 + j2 = \sqrt{5}e^{j1.071}$. The conversion from rectangular to polar coordinates is very straightforward and it is just based on simple geometric considerations. In particular, from rectangular to polar:

$$|x| = \text{magnitude}(x) = \sqrt{a^2 + b^2}$$

$$\phi = \text{phase}(x) = \arctan(b/a)$$

if $a > 0$

$$\phi = \text{phase}(x) = \arctan(b/a) \pm \pi$$

if $a < 0$

Similarly, from polar to rectangular:

$$a = \text{Re}\{x\} = |x| \cos(\phi)$$

$$b = \text{Im}\{x\} = |x| \sin(\phi)$$

**Example.** Consider the complex number $x = 1 - 2j$. Then the real part is $\text{Re}\{x\} = 1$, the imaginary part $\text{Im}\{x\} = -2$, the magnitude $|x| = \sqrt{1^2 + (-2)^2} = \sqrt{5}$ and the phase $\text{phase}\{x\} = \arctan(-2) = -1.1071\,\text{rad}$. Then we can write it as $x = 1 - 2j = \sqrt{5}e^{-j1.071}$.

Let us see another example, similar ... but different

**Example.** Consider the complex number $x = -1 + 2j$. Then the real part is $\text{Re}\{x\} = -1$, the imaginary part $\text{Im}\{x\} = 2$, the magnitude $|x| = \sqrt{1^2 + 2^2} = \sqrt{5}$ and the phase $\text{phase}\{x\} = \arctan(-2) + \pi = -1.1071 + \pi = 2.0344\,\text{rad}$. The we can write it as $x = -1 + 2j = \sqrt{5}e^{j2.0344}$.

Now that we established a relation between complex exponentials and sinusoids, we can express trigonometric functions by complex exponentials. In fact recall

$$e^{j\phi} = \cos(\phi) + j\sin(\phi)$$
We can extend Euler Formulas to signals, and write a general sinusoidal signal as

\[ x(t) = A \cos(2\pi F_0 t + \alpha) = \frac{A}{2} \left( e^{j(2\pi F_0 t + \alpha)} + e^{-j(2\pi F_0 t + \alpha)} \right) \]

Since the exponentials can be factored, we can lump the constant terms with amplitude and phase in a complex constant and separate it from the time varying part. This yields

\[ x(t) = A \cos(2\pi F_0 t + \alpha) = \left( \frac{A}{2} e^{j\alpha} \right) e^{j2\pi F_0 t} + \left( \frac{A}{2} e^{-j\alpha} \right) e^{-j2\pi F_0 t} \]

Notice that it is the sum of two complex exponentials, one with positive frequency \( F_0 \) Hz and one with negative frequency equal to “\( -F_0 \)” Hz.
Example. The signal \( x(t) = 5 \cos(1000 \pi t - 1.2) \) can be written as
\[
x(t) = (2.5e^{-j1.2})e^{j1000\pi t} + (2.5e^{j1.2})e^{-j1000\pi t}.
\]

Similarly in discrete time. The discrete time sinusoid
\[
x[n] = A \cos(\omega_0 n + \alpha) = \frac{A}{2} (e^{j(\omega_0 n + \alpha)} + e^{-j(\omega_0 n + \alpha)})
\]
can be written in terms of complex exponentials
\[
x[n] = A \cos(\omega_0 n + \alpha) = \left(\frac{A}{2} e^{j\alpha}\right) e^{j\omega_0 n} + \left(\frac{A}{2} e^{-j\alpha}\right) e^{-j\omega_0 n}
\]
Again it has two frequencies: one positive \( \omega_0 \) radians, and one negative, \(-\omega_0 \) radians.

Example. The signal in the previous example is sampled at a sampling frequency \( F_s = 5kHz \). Then the digital frequency is \( \omega_0 = 2\pi F_0 / F_s = 1000\pi / 5000 = \pi / 5 \). Then the sampled sinusoid is of the form \( x[n] = 5 \cos(0.2\pi n - 1.2) \) which can be written in complex form as \( x[n] = (2.5e^{-j1.2})e^{j0.2\pi n} + (2.5e^{j1.2})e^{-j0.2\pi n} \).

6. Generate Sinusoidal Signals using Matlab

VIDEO: Sinusoids in Matlab (10:01)

http://faculty.nps.edu/rcristi/eo3404/a-signals/videos/section2-seg3_media/section2-seg3-0.wmv
http://faculty.nps.edu/rcristi/eo3404/a-signals/videos/sinusoidsMatlab.mp4

In this section, let us see how we can generate a discrete time sinusoid of a given frequency \( F_0 \), sampling frequency \( F_s \), amplitude \( A \), phase \( \alpha \) and length \( N \). In this example we use numbers for illustration.

First, we need to specify the parameters and determine the digital frequency:

\[
F0=2500; \quad \% \text{Frequency in Hz}
\]
\[
Fs=22000; \quad \% \text{Sampling Frequency in Hz}
\]
\[
w0=2*\pi*F0/Fs; \quad \% \text{Digital Frequency in radians}
\]

Then we need to generate a vector of indeces

\[
N=1000; \quad \% \text{total number of data points}
n=0:N-1; \quad \% \text{vector of indeces n=[0,1,2,...,N-1]}
\]

Now we can generate a sinusoidal signal
A=2.5;   % Amplitude
Alpha=0.18;  % phase in radians
x=A*cos(w0*n+alpha);% vector of samples

Now we can plot the signal. The simplest plot:
plot(x)

But if we want to plot it as a function of time, we need a vector for the horizontal axis:

Ts=1/Fs;   % sampling interval in seconds
t=n*Ts; % vector of sampling instants t=[0, Ts, 2Ts,...,(N-1)Ts]

plot(t,x), title('sinusoid vs time'), xlabel('sec'), ylabel('mVolts')

The plot is shown below.

7. Matlab Videos

The following material is covered in these video clips:

- M-Files (13:58)
- Functions (17:31)
- Aliasing (04:42)

http://faculty.nps.edu/rcristi/eo3404/a-signals/videos/section2-seg3_media/section2-seg3-1.wmv
http://faculty.nps.edu/rcristi/eo3404/a-signals/videos/MFiles.mp4

http://faculty.nps.edu/rcristi/eo3404/a-signals/videos/section2-seg3_media/section2-seg3-2.wmv
http://faculty.nps.edu/rcristi/eo3404/a-signals/videos/Functions.mp4

http://faculty.nps.edu/rcristi/eo3404/a-signals/videos/section2-seg3_media/section2-seg3-3.wmv
http://faculty.nps.edu/rcristi/eo3404/a-signals/videos/Aliasing.mp4