

MATLAB

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The MATLAB logo features the word "MATLAB" in a large, black, serif font. A red horizontal line is positioned below the letters "A" and "B". To the right of the text is a stylized, light gray graphic of a mountain peak or a letter "M" with a dashed line.

The Language of Technical Computing



Outline

- ① Getting Started with MATLAB
 - The Environment
 - Basic Operations
- ② Introduction to Programming in MATLAB
 - Variables
 - Functions
 - Graphics
- ③ Linear Algebra with MATLAB
 - Arrays: Vectors
 - Arrays: Matrices
 - Algebra of Linear Transformations
- ④ Signal Algebra with MATLAB
 - Discrete Fourier Transform
 - Signal Filtering

MATLAB Technical Language

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MATLAB - Main Screen User Interface

Menus change, depending on the tool you are currently using.

Use tab to go to Workspace browser.

Get help.

View or change current directory

Move Command Window outside of desktop (unlock).

Click Start button for quick access to tools and more.

View or execute previously run functions from the Command History window.

Drag the separator bar to resize windows.

Enter MATLAB functions at command-line prompt.

The screenshot shows the MATLAB main screen with the following components and annotations:

- Menu Bar:** File, Edit, Debug, Desktop, Window, Help. An annotation points to this bar: "Menus change, depending on the tool you are currently using."
- Toolbox:** A row of icons for various MATLAB tools. An annotation points to it: "Use tab to go to Workspace browser."
- Shortcuts:** How to Add, What's New. An annotation points to the "How to Add" button: "Get help."
- Current Directory:** A file browser showing files like bucky.m, caution.mdl, and collatzall.asv. An annotation points to it: "View or change current directory".
- Command Window:** A window showing the MATLAB startup screen with the text:

```
< M A T L A B >
Copyright 1984-2013 The Mathworks, Inc.
Version 8.1.0.604 (R2013a)

To get started, select MATLAB Help or Demos from th
```

 An annotation points to the command prompt: "Enter MATLAB functions at command-line prompt."
- Command History:** A window showing a list of previously run commands:

```
2/23/04 3:59 PM
more on
format long e
cd d:/myfiles/sea_te
clear
workspace
```

 An annotation points to it: "View or execute previously run functions from the Command History window."
- Start Button:** A button at the bottom left. An annotation points to it: "Click Start button for quick access to tools and more."
- Separator Bar:** A horizontal bar between the Command Window and Command History. An annotation points to it: "Drag the separator bar to resize windows."
- Command Window Title Bar:** An annotation points to the title bar of the Command Window: "Move Command Window outside of desktop (unlock)."

Making Folders

- Use folders to keep your programs organized
- To make a new folder, click the Browse button next to Current Directory
- Click the Make New Folder button, and change the name of the folder. **Do NOT use spaces** in folder names. In the MATLAB folder, make two new folders: MATLAB
- Highlight the folder you just made and click OK
- The current directory is now the folder you just created
- To see programs outside the current directory, they should be in the Path. Choose menu option **File** and select the sub-option **Set Path** to add folders to the path

MATLAB Basics

- MATLAB can be considered a powerful graphics generator
- MATLAB is a programming language
 - ① MATLAB is an interpreted language, like Java
 - ② Commands can be executed line by line or using batch file called "Scripts"
 - ③ The extension of the "Scripts" of MATLAB is .m
 - ④ MATLAB has a "built-in editor" for creating or modifying "Scripts"

How get Help

- MATLAB has a commands called "help", "doc", and "lookfor"
- To get info on how to use a function:
 - 1 >> help sin
 - 2 Help lists related functions at the bottom and links to the doc
- To get a nicer version of help with examples and easy-to-read descriptions:
 - 1 >> doc sin
- To search for a function by specifying keywords:
 - 1 >> doc *function_name*

Scripts

- 1 Scripts are:
 - collection of commands executed in sequence
 - written in the MATLAB editor
 - saved as MATLAB files (.m extension)
- 2 To create an MATLAB file from command-line
 - `>> edit myScript.m`

Scripts: Miscellaneous

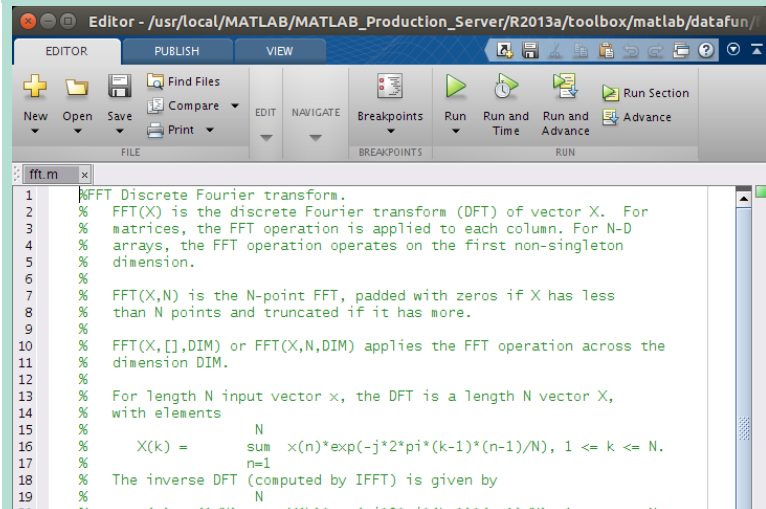
1 Comment

- Anything following a % is seen as a comment
- The first contiguous comment becomes the script's help file
- Comment thoroughly to avoid wasting time later

2 All variables created and modified in a script exist in the workspace even after it has stopped running

Scripts: The editor

Example



The screenshot shows the MATLAB Editor interface. The title bar reads "Editor - /usr/local/MATLAB/MATLAB_Production_Server/R2013a/toolbox/matlab/datafun/". The menu bar includes EDITOR, PUBLISH, and VIEW. The toolbar contains icons for New, Open, Save, Find Files, Compare, Print, Breakpoints, Run, Run and Time, Run and Advance, and Advance. The main workspace displays the following MATLAB code:

```
1 %FFT Discrete Fourier transform.
2 % FFT(X) is the discrete Fourier transform (DFT) of vector X. For
3 % matrices, the FFT operation is applied to each column. For N-D
4 % arrays, the FFT operation operates on the first non-singleton
5 % dimension.
6 %
7 % FFT(X,N) is the N-point FFT, padded with zeros if X has less
8 % than N points and truncated if it has more.
9 %
10 % FFT(X,[],DIM) or FFT(X,N,DIM) applies the FFT operation across the
11 % dimension DIM.
12 %
13 % For length N input vector x, the DFT is a length N vector X,
14 % with elements
15 %
16 %     X(k) =      sum_{n=1}^N x(n)*exp(-j*2*pi*(k-1)*(n-1)/N), 1 <= k <= N.
17 %
18 % The inverse DFT (computed by IFFT) is given by
19 %
20 %     x(n) =      sum_{k=1}^N X(k)*exp(j*2*pi*(k-1)*(n-1)/N), 1 <= n <= N.
```

save/clear/load

- 1 Use `save` to save variables to a file:
 - `>> save myFile a b`
 - saves variables `a` and `b` to the file `myfile.mat`
 - `myfile.mat` file is saved in the current directory
 - Default working directory is `MATLAB`
- 2 Use `clear` to remove variables from environment
 - `>> clear a b`
 - look at workspace, the variables `a` and `b` are gone
- 3 Use `load` to load variable bindings into the environment
 - `>> load myFile`
 - look at workspace, the variables `a` and `b` are back
- 4 Can do the same for entire environment:
 - `>> save myenv; clear all; load myenv;`

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Scalar numbers

- 1 A variable can be given a value explicitly:
 - `>> a = 10` (shows up in workspace)
- 2 Or as a function of explicit values and existing variables:
 - `>> c = sqrt(a^2 + b^2)`
- 3 To suppress output, end the line with a semicolon
 - `>> e=exp(1);`

Scalar Number Operations

Arithmetic operations (+, -, *, /)

Example

```
>> 7/45
```

```
ans =
```

```
0.1556
```

```
>> (1 - i)*(3 + 2*i)
```

```
ans =
```

```
5.000 - 1.0000i
```

```
>> 1/0
```

```
ans =
```

```
Inf
```

```
>> 0/0
```

```
ans =
```

```
NaN
```

Scalar Number Operations

Exponentiation (^) and Complicated expressions, use parentheses

Example

```
>> 3^2
```

```
ans =
```

```
9
```

```
>> ((2.11+3.43)*5)^0.2
```

```
ans =
```

```
1.9431
```

```
>> (3+4*j)^2
```

```
ans =
```

```
-7.0000 + 24.0000i
```

```
>> 3(1+0.7)
```

```
3(1+0.7)
```

```
Error: Unbalanced or unexpected parenthesis or  
bracket.
```

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Variables and Data Types

- 1 MATLAB is a weakly typed language
 - No need to initialize variables!
 - No need explicit declaration of variables!
- 2 MATLAB supports various types, the most often used are:
 - `>> 3.14159265` (64-bits double)
 - `>> 'a'` (16-bits char)
- 3 Most variables you will deal with will be vectors or matrices of doubles or chars
- 4 Other types are also supported: complex, symbolic, 16-bit and 8 bit integers, etc. You will be exposed to all these types through the homework

Creating Variables

- 1 To create a variable, simply assign a value to a name:
 - `>> varPI=3.1415927`
 - `>> myIdentityMatrix = [1 0 0;0 1 0;0 0 1]`
- 2 Variables names
 - first character must be a LETTER
 - after that, any combination of letters, numbers and `_`
 - CASE SENSITIVE! (`var1` is different from `Var1`)
- 3 MATLAB has Built-in variables. Dont use these names!
 - `i` and `j` can be used to indicate complex numbers
 - `pi` has the value 3.1415926...
 - `ans` stores the last unassigned value (like on a calculator)
 - `Inf` and `-Inf` are positive and negative infinity
 - `NaN` represents "Not a Number"

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Built-in Functions

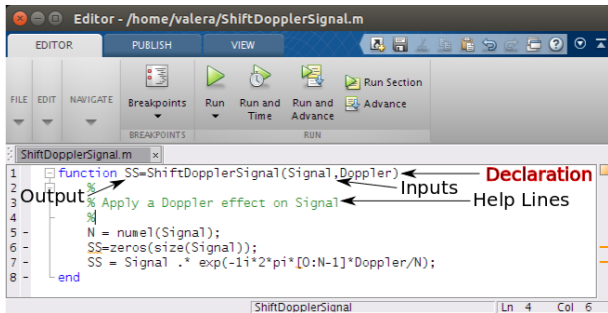
- 1 MATLAB has an enormous library of built-in functions
- 2 Call using parentheses passing parameter to function
 - `>> sqrt(2)`
 - `>> log(2), log10(0.23)`
 - `>> cos(pi), atan(1)`
 - `>> exp(-i*pi/4)`
 - `>> round(1.3), floor(4.5), ceil(4.5))`
 - `>> angle(i), abs(1+i)`

Element-Wise Functions

- 1 All the functions that work on scalars also work on vectors
 - `>> t = [3 4 5];`
 - `>> f = exp(t);`
is the same as
 - `>> f = [exp(t(1)) exp(t(2)) exp(t(3))];`
- 2 If in doubt, check a functions help file to see if it handles vectors element-wise
- 3 Operators have two modes of operation:
 - element-wise (`.* ./ .^`)
 - standard (`* / ^`)

User-defined Functions

- 1 Functions look exactly like scripts, but for ONE difference
Functions must have a function declaration



```
1 function SS=ShiftDopplerSignal(Signal,Doppler)
2 %
3 % Apply a Doppler effect on Signal
4 %
5 N = numel(Signal);
6 SS=zeros(size(Signal));
7 SS = Signal .* exp(-1i*2*pi*[0:N-1]*Doppler/N);
8 end
```

(1)

- 2 No need return: MATLAB "returns" the variables whose names match those in the function declaration
- 3 Variable scope: Any variables created within the function but not

Functions: overloading

- 1 MATLAB functions are generally overloaded
 - Can take a variable number of inputs
 - Can return a variable number of outputs
- 2 What would the following commands return:

```
>> A=zeros(2,4,8); % n-dimensional matrices are OK
>> [x,y,z]=size(A)
>> [m,n]=size(A)
>> D=size(A)
```
- 3 You can overload your own functions by having variable input and output arguments (see `varargin`, `nargin`, `varargout`, `nargout`)

Using Built-In Functions

- 1 MATLAB provides a large number of built-in functions. The following script uses some of them.

```
% using built-in functions
t = 0:0.01:1; % time vector
x = cos(2 * pi * t / 0.1);
% cos processes each of the entries in
% vector t to get the corresponding value in x
% plotting the function x
figure(1) % numbers the figure
plot(t, x) % interpolated continuous plot
xlabel('t (sec)') % label of x-axis
ylabel('x(t)') % label of y-axis
```

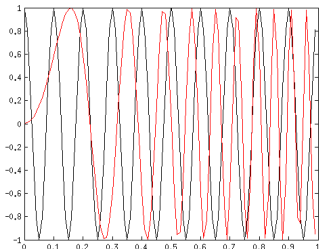

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Plot Parameters

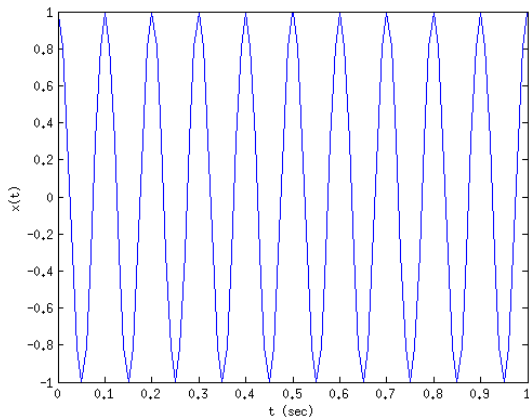
- 1 Keeping the variables in memory

```
y = sin(2 * pi * t.^2 / .1); % notice the dot in ^  
% t was defined before  
sound(1000 * y, 10000) % to listen to the sinusoid  
figure(2) % numbering of the figure  
plot(t(1:100),x(1:100),'k',t(1:100),y(1:100),'r')  
% plotting x and y on same plot
```



(2)

Visualization Previous Example



(3)

Saving and Loading Data

- 1 In many situations you would like to either save some data or load some data. The following is one way to do it. Suppose you want to build and save a table of sine values for angles between 0 and 360 degrees in intervals of 3 degrees. This can be done as follows:

```
>> x = 0:3:360;  
>> y = sin(x * pi/180); % argument in radians  
>> xy = [x' y']; % vector with 2 columns
```

- 2 Lets now save these values in a file "sine.mat":

```
>> save sine.mat xy
```

- 3 we use the function load to recover the table "sine"

```
>> clear  
>> load sine  
>> whos
```

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Vectors

- 1 A vector can be "row vector" or "column vector"
- 2 Row vector: comma or space separated values between brackets
 - `>> row_vector1 = [1 5 6 7.12]`
 - `>> row_vector2 = [2,5,-4.33,9]`
- 3 In command window:
 - `>> row_vector1 = [1 5 6 7.12]`
`row_vector1 =`
`1.0000 2.0000 6.0000 7.1200`
- 4 In workspace
 - | Name | Size | Bytes | Class |
|-------------|------|-------|--------------|
| row_vector1 | 1x4 | 32 | double array |

Vectors

- 1 Now we see "column vectors"
- 2 Column vector: semicolon separated values between brackets

- `>> column_vector1 = [1;5;6;7.12]`
- `>> column_vector2 = [2;5;-4.33;9]`

- 3 In command window:

- `>> column_vector1 = [1;5;6;7.12]`
column_vector1 =
1.0000
2.0000
6.0000
7.1200

- 4 In workspace

- | Name | Size | Bytes | Class |
|----------------|------|-------|--------------|
| column_vector1 | 4x1 | 32 | double array |

Vector Indexing

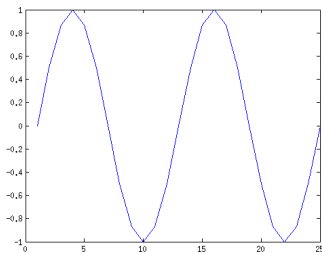
- 1 MATLAB indexing starts with 1, not 0
- 2

```
>> a(n) returns the  $n^{th}$  element  
>> a = [4 7 3 9]  
>> a(1) return 4  
>> a(2) return 7  
>> a(3) return 3  
>> a(4) return 9
```
- 3 The index argument can be a vector. In this case, each element is looked up individually, and returned as a vector of the same size as the index vector.

```
>> a(2:3) return [7 3]  
>> a(1:end-1) return [4 7 3]
```


Examples

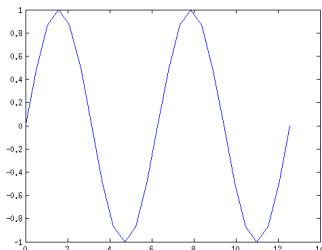
- 1 `>> x=linspace(0,4*pi,25);`
`>> y=sin(x);`
- 2 Plot values against their index:
`>> plot(y);`



(4)

Examples

- 1 `>> x=linspace(0,4*pi,25);`
`>> y=sin(x);`
- 2 Usually we want to plot y versus x:
`>> plot(x,y);`

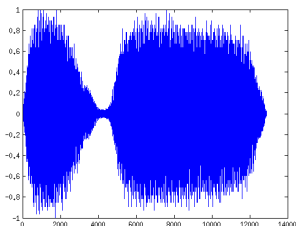


(5)

Train Signals

- 1 MATLAB provides some data files for experimentation and you only need to load them. The following 'train.mat' is the recording of a train whistle, sampled at the rate of F_s samples/sec, which accompanies the sampled signal $y(n)$

```
>> clear all  
>> load train  
>> sound(y, Fs)  
>> plot(y)
```



(6)

Saving a Signal as WAV files

- 1 >> load train
>> audiowrite('y.wav',y,44100) % Save y as y.wav
- 2 44100 represents the frequency of sampling
- 3 Other formats are supported:
 - FLAC
 - MP4
 - OGG

Loading a Signal from WAV files

- 1 `>> clear`
`>> [y,FS]=audioread('y.wav') % Load y.wav in y`
- 2 FS represents the frequency of sampling
- 3 Partial loading is supported:
 - `>> [Y, FS]=audioread(FILENAME, [START END])`
 - START and END represent the initial and final samples
- 4 Extensions .flac,.mp3,.mp4,.ogg,.m4a are supported
- 5 `audioread` and `audiowrite` commands leave obsolete `wavread` and `wavwrite` commands

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Basics on Matrices

① Element by element:

- `>> a = [1 2 3;4 5 6]`

$$a = \begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \end{bmatrix}$$

② By concatenating vectors or matrices (dimension matters)

- `>> a = [1 2]`
- `>> b = [3 4]`
- `>> c = [5;6]`
- `>> d = [a;b]`

$$d = \begin{bmatrix} 1 & 2 \\ 3 & 4 \end{bmatrix}$$

- `>> e = [d c]`

$$e = \begin{bmatrix} 1 & 2 & 5 \\ 3 & 4 & 6 \end{bmatrix}$$

Transpose

- 1 The transpose operators turns a column vector into a row vector and vice versa
 - `>> a = [2 5 7 1-i]`
 - `>> transpose(a)`
 - `>> a'`
 - `>> a.'`
- 2 The `'` gives the Hermitian-transpose, i.e. transposes and conjugates all complex numbers
- 3 For vectors of real numbers `transpose()` and `'` give same result

Automatic Initialization

- 1 Initialize a vector of ones, zeros, or random numbers
 - `>> A=ones(1,10)`
row vector with 10 elements, all 1
 - `>> B=zeros(23,1)`
column vector with 23 elements, all 0
 - `>> C=rand(10,45)`
Matrix 10x45 with 450 elements (uniform [0,1])
 - `>> D=nan(1,69)`
row vector of NaNs (useful for representing uninitialized variables)

Automatic Initialization

- 1 To initialize a linear vector of values use `linspace`
 - `>> a=linspace(0,10,5)`
starts at 0, ends at 10 (inclusive), 5 values
 - `>> b=0:2:10`
starts at 0, increments by 2, and ends at or before 10
increment can be decimal or negative
 - `>> c=1:5`
if increment isnt specified, default is 1
 - To initialize logarithmically spaced values use `logspace`

Matrix Indexing

- Matrices can be indexed in two ways:
 - using subscripts (row and column)
 - using linear indices (as if matrix is a vector)

- Subscripts:

```
>> A = [7 3;6 1]
```

```
>> A(1,1) return 7
```

```
>> A(1,2) return 3
```

```
>> A(2,1) return 6
```

```
>> A(2,2) return 1
```

- Linear indices:

```
>> A(1) return 7
```

```
>> A(2) return 6
```

```
>> A(3) return 3
```

```
>> A(4) return 1
```

Advanced Indexing

① >> A = [1 2 3 4;5 6 7 8;9 10 11 12;13 14 15 16]

$$A = \begin{bmatrix} 1 & 2 & 3 & 4 \\ 5 & 6 & 7 & 8 \\ 9 & 10 & 11 & 12 \\ 13 & 14 & 15 & 16 \end{bmatrix}$$

• >> B = A(1:2,2:3) % return [2 3;6 7]

$$B = \begin{bmatrix} 2 & 3 \\ 6 & 7 \end{bmatrix}$$

• >> C = A([1 4 3],[2 4]) % return [2 4;14 16;10 12]

$$C = \begin{bmatrix} 2 & 4 \\ 14 & 16 \\ 10 & 12 \end{bmatrix}$$

• >> D = A(2,:) % return [5 6 7 8]

$$D = [5 \ 6 \ 7 \ 8]$$

② >> A(:,1) = [-1;-2;-3;-4] % Replace the column 1

Advanced Indexing

- 1 MATLAB contains functions to help you find desired values within a vector or matrix
 - `>> vec = [5 3 1 9 7]`
- 2 To get the minimum value and its index:
 - `>> [Val,Ind] = min(vec); % Val = 1, Ind = 3`
- 3 To find any the indices of specific values or ranges
 - `>> ind = find(vec == 9); % ind = 4`
 - `>> ind = find(vec > 2 & vec <= 7); % ind = [1 2 5]`
- 4 To convert between subscripts and indices, use `ind2sub`, and `sub2ind`. Look up `help` to see how to use them.

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Linear Transformation

Let $x \in \mathbb{R}^N$, $y \in \mathbb{R}^M$

Definition: Linear Transformation:

$$\begin{aligned} \mathcal{G} : \mathbb{R}^N &\rightarrow \mathbb{R}^M \\ x &\mapsto y = \mathcal{G}\{x\} \end{aligned}$$

Matrix-Vector Operation:

$$y = \begin{bmatrix} y_1 \\ y_2 \\ \vdots \\ y_M \end{bmatrix} = G \cdot x = \begin{bmatrix} g_{1,1}x_1 & g_{1,2}x_2 & \dots & g_{1,N}x_N \\ g_{2,1}x_1 & g_{2,2}x_2 & \dots & g_{2,N}x_N \\ \vdots & \vdots & \ddots & \vdots \\ g_{M,1}x_1 & g_{M,2}x_2 & \dots & g_{M,N}x_N \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_N \end{bmatrix}$$

Linear Transformation: System of Equations

$$y_1 = g_{1,1}x_1 + g_{1,2}x_2 + \dots + g_{1,N}x_N$$

$$y_2 = g_{2,1}x_1 + g_{2,2}x_2 + \dots + g_{2,N}x_N$$

⋮

$$y_M = g_{M,1}x_1 + g_{M,2}x_2 + \dots + g_{M,N}x_N$$

MATLAB Code: $M = N = 4$

```
>>G=[1 4 3 2;2 1 4 3; 3 2 1 4; 4 3 2 1]
```

G =

```
1 4 3 2
```

```
2 1 4 3
```

```
3 2 1 4
```

```
4 3 2 1
```


Linear Transf.: Matrix-Vector Operation

```
>>G=[1 4 3 2;2 1 4 3; 3 2 1 4; 4 3 2 1]
```

```
G =
```

```
1 4 3 2
```

```
2 1 4 3
```

```
3 2 1 4
```

```
4 3 2 1
```

```
>>x=[1;1;1;1];
```

```
>>y=G*x
```

```
y =
```

```
10
```

```
10
```

```
10
```

```
10
```

Linear Transformation: Matrix Composition

```
>> G=[1 4 3 2;2 1 4 3;3 2 1 4;4 3 2 1];
>> H=[2 0 0 0;0 2 0 0;0 0 2 0;0 0 0 2];
>> z=H*y;% y = G*x
>> T=H*G;% Matrix Composition
>> w=T*x;%(H*G)*x=H*(G*x)
>> z==w
ans =
    1
    1
    1
    1
```

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 - Discrete Fourier Transform
 - Signal Filtering

Finite Discrete Signal Filtering

Discrete Fourier Transform (DFT):

- It is an algorithm for the numeric computation of the *Fourier Transform* of a finite discrete signal.
- Let $x_p \in \mathbb{C}^N$.

Fourier Transform of x_p :

$$\hat{x}_p = \mathcal{F}\{x_p\},$$

$$(\hat{x}_p)[k] = \hat{x}_p[k] = (\mathcal{F}\{x_p\})[k] = \sum_{n=0}^{N-1} x_p[n] W_N^{k \cdot n}, \quad k \in \mathbb{Z}_N$$

$$W_N = e^{-j \frac{2\pi}{N}}, \quad j = \sqrt{-1}$$

Finite Discrete Signal Filtering

Matrix-Vector DFT Computation

$$\hat{x} = F_N \cdot x,$$

$$F_N = \begin{bmatrix} 1 & 1 & 1 & \dots & 1 \\ 1 & W_N & W_N^2 & \dots & W_N^{N-1} \\ 1 & W_N^2 & W_N^4 & \dots & W_N^{2(N-1)} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ 1 & W_N^{N-1} & W_N^{2(N-1)} & \dots & W_N^{(N-1)(N-1)} \end{bmatrix}$$

$$X = (\hat{x})^\vee = F_N^{-1} \hat{x} = \frac{1}{N} F_N^* \hat{x}$$

The symbol "*" denotes complex conjugation

MATLAB Code:

```
>> FN=dftmtx(4) % Fourier Matrix of 4th Order
```

Finite Discrete Signal Filtering

Fast Fourier Transform (FFT):

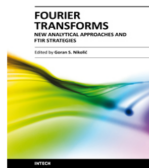
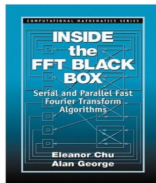
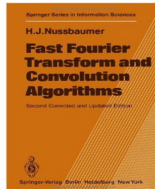
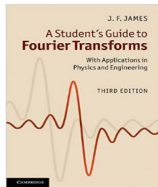
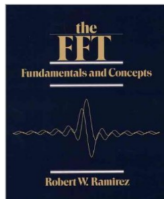
- It is an algorithm for the efficient computation of the DFT.
- MATLAB Code:

```
> x_hat=fft(x) %  $\hat{x} = \mathcal{F}\{x\}$ 
```

```
> x=ifft(x_hat) %  $x = \mathcal{F}^{-1}\{\hat{x}\}$ 
```

Discrete Signal Filtering

Books on the FFT



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MATLAB Technical Language

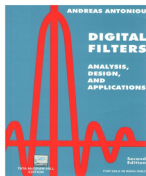
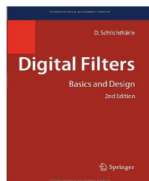
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Finite Discrete Signal Filtering

- 1 It deals with *algorithm treatment* of finite signals in order to extract information relevant to a user.
- 2 The algorithm takes the form of a *cyclic convolution* operation between the signal to be processed, and the signal containing the filtering attributes, the *impulse response signal*.
- 3 "Digital Filters" is the discipline that deals with the analysis, design, and implementation of impulse response signals.

Discrete Signal Filtering

Books on Digital Filters



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Finite Discrete Signal Filtering

Cyclic Convolution of two Signals:

- Given:

- 1 Input Signal $x_p \in \mathbb{C}$
- 2 Impulse Response Signal $h_p \in \mathbb{C}$

- Compute:

- 1 Output Signal $y_p \in \mathbb{C}$

- 2
$$y_p[n] = \sum_{k=0}^{N-1} x_p[k] \cdot h_p[\langle n - k \rangle_N] \text{ for } n \in \mathbb{Z}_N$$

- MATLAB Code:

- 1 > `xp=[1;7;3;-5]; % A column vector xp`
- 2 > `hp=[1;1;-1;2]; % A column vector hp`
- 3 > `yp=cconv(xp, hp); % Cyclic Convolution`

Signal Algebra: Binary Operation

Cyclic Convolution: \circledast_N

$$\begin{aligned}\circledast_N : \mathbb{C}^N \times \mathbb{C}^N &\rightarrow \mathbb{C}^N \\ (x_p, h_p) &\mapsto y_p = x_p \circledast_N h_p,\end{aligned}$$

$$y_p[n] = \sum_{k=0}^{N-1} x_p[k] \cdot h_p[\langle n - k \rangle_N] \text{ for } n \in \mathbb{Z}_N$$

$$y_p[n] = \sum_{k=0}^{N-1} h_p[k] \cdot x_p[\langle n - k \rangle_N] \text{ for } n \in \mathbb{Z}_N$$

$$y_p = x_p \circledast_N h_p = h_p \circledast_N x_p$$

Signal Algebra: Unary Operation

Signal Filtering \mathcal{T}_{h_p}

$$\mathcal{T}_{h_p} : \mathbb{C}^N \times \mathbb{C}^N \rightarrow \mathbb{C}^N$$
$$(x_p, y_p) \mapsto y_p = \mathcal{T}_{h_p}\{x_p\},$$

For a fixed $h_p \in \mathbb{C}_N$ we can redefine \mathcal{T}_{h_p} as follows:

$$\mathcal{T}_{h_p} : \mathbb{C}^N \rightarrow \mathbb{C}^N$$
$$x_p \mapsto y_p = \mathcal{T}_{h_p}\{x_p\},$$

$$y_p[n] = \sum_{k=0}^{N-1} x_p[k] \cdot h_p[\langle n - k \rangle_N] \text{ for } n \in \mathbb{Z}_N$$

Signal Algebra: Binary Operation

Hadamard Product: \odot_N

$$\odot_N : \mathbb{C}^N \times \mathbb{C}^N \rightarrow \mathbb{C}^N$$
$$(\hat{x}_p, \hat{h}_p) \mapsto \hat{y}_p = \hat{x}_p \odot_N \hat{h}_p,$$

$$\hat{y}_p = \sum_{n=0}^{N-1} \hat{x}_p[n] \cdot \hat{h}_p[n]$$

$$\hat{y}_p = D_{\hat{h}_p} \cdot x_p$$

$$D_{\hat{h}_p} \triangleq \text{diag}\{\hat{h}_p\} = \begin{bmatrix} \hat{h}_p[0] & 0 & \dots & 0 \\ 0 & \hat{h}_p[1] & \dots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \dots & \hat{h}_p[N-1] \end{bmatrix}$$

Cyclic Convolution Theorems

Let $y_p = x_p \circledast_N h_p$; $x_p, h_p, y_p \in \mathbb{C}^N$

$$\hat{y}_p = \mathcal{F}\{y_p\} ; \hat{y}_p \in \mathbb{C}^N$$

- 1 Time-Domain Convolution Theorem:

$$\widehat{x_p \circledast_N h_p} = \hat{x}_p \odot_N \hat{h}_p$$

- 2 Frequency-Domain Convolution Theorem:

$$\widehat{x_p \odot_N h_p} = \frac{1}{N} \left(\hat{x}_p \circledast_N \hat{h}_p \right)$$

Finite Discrete Signal Filtering

Input Signal: $x_p \in \mathbb{C}^N$

Impulse Response Filter Signal: $h_p \in \mathbb{C}^N$

Filtered Output Signal: $y_p \in \mathbb{C}^N$

Matrix-Vector Filtering Operation:

$$y_p = h_p \circledast_N x_p = H_N \cdot x_p$$

$$H_N = \begin{bmatrix} h_p[0] & h_p[N-1] & \dots & h_p[1] \\ h_p[1] & h_p[0] & \dots & h_p[2] \\ \vdots & \vdots & \ddots & \vdots \\ h_p[N-1] & h_p[N-2] & \dots & h_p[0] \end{bmatrix}$$

Efficient Signal Filtering

$$\mathcal{F}\{y_p\} = \mathcal{F}\{h_p \circledast_N x_p\} = \mathcal{F}\{h_p\} \odot_N \mathcal{F}\{x_p\} = \hat{h}_p \odot_N \hat{x}_p$$

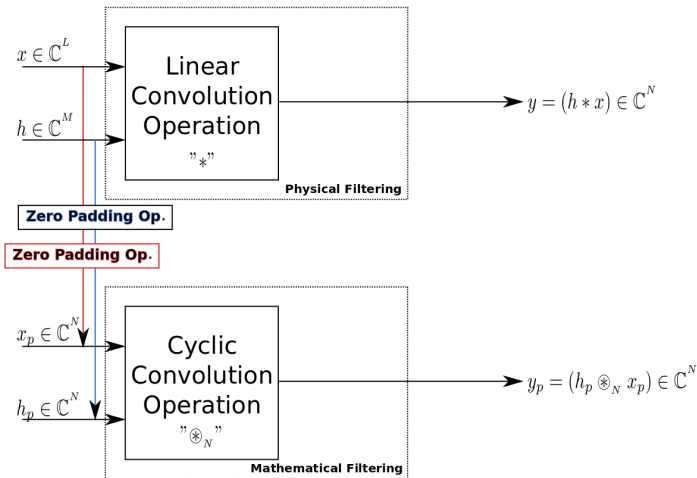
$$y_p = \mathcal{F}^{-1}\{\hat{y}_p\} = \mathcal{F}^{-1}\{\hat{h}_p \odot_N \hat{x}_p\} = \mathcal{F}^{-1}\{D_{\hat{h}_p} \cdot \hat{x}_p\}$$

$$y_p = \mathcal{F}^{-1}\{D_{\hat{h}_p} \cdot (\mathcal{F}\{x_p\})\}$$

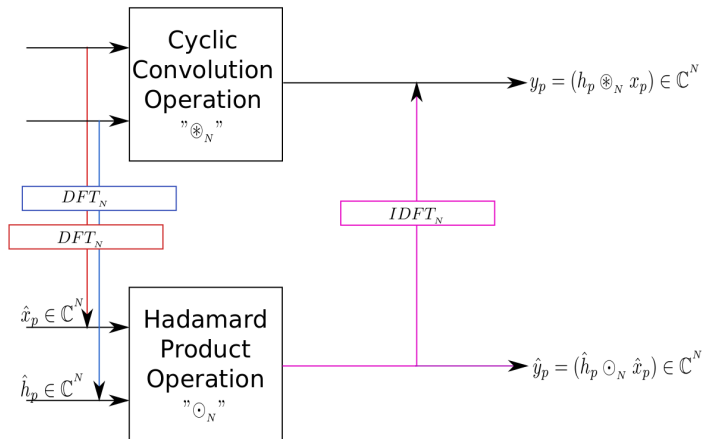
$$y_p = F_N^{-1} \cdot D_{\hat{h}_p} \cdot F_N \cdot x_p = \frac{1}{N} \left(F_N^* D_{\hat{h}_p} F_N \right) \cdot x_p$$

If $F_N \left(F_N^{-1} \right)$ is computed in an efficient manner; then, we have an efficient signal filtering procedure.

Physical Filtering vs. Mathematical Filtering



Spectral Signal Filtering



Sources

Main Information Source

MIT OpenCourseWare
<http://ocw.mit.edu>