
Lecture Outline

- Energy Spectral Density
- Autocorrelation of Energy Signals
- Power Spectral Density (PSD)
- Properties of PSD
- Filtering Power Signals
- Modulating Power Signals

1. Energy and Power Signals
   - An energy signal $x(t)$ has $0 < E < \infty$ for average energy
     \[ E = \int_{-\infty}^{\infty} |x(t)|^2 dt. \]
   - A power signal $x(t)$ has $0 < P < \infty$ for average power
     \[ P = \lim_{T \to \infty} \frac{1}{2T} \int_{-T}^{T} |x(t)|^2 dt. \]
   - Can think of average power as average energy/time.
   - An energy signal has zero average power. A power signal has infinite average energy. Power signals are generally not integrable so don’t necessarily have a Fourier transform.
   - We use power spectral density to characterize power signals that don’t have a Fourier transform.

2. Energy Spectral Density (ESD)
   - Defined as $\Psi_x(f) = |X(f)|^2$.
   - Measures the distribution of signal energy $E = \int |x(t)|^2 dt = \int \Psi_x(f) df$ over frequency.
   - Properties of ESD include $\Psi_x(f) \geq 0$, $\Psi_x(-f) = \Psi_x(f)$ for $x(t)$ real, and for $x(t)$ input to a filter with frequency response $H(f)$, the filter output $y(t)$ has ESD $\Psi_y(f) = |H(f)|^2 \Psi_x(f)$.

3. Autocorrelation of Energy Signals
   - Defined for real signals as $R_x(\tau) = \int x(t)x(t-\tau)dt = x(\tau) * x(-\tau)$.
   - Measures the similarity of a signal with a delayed version of itself.
   - Autocorrelation defines signal energy: $E = R_x(0)$.
   - Since $|R_x(\tau)| \leq R_x(0)$, can use autocorrelation for signal synchronization.
   - The autocorrelation is symmetric: $R_x(\tau) = R_x(-\tau)$.
   - The autocorrelation and ESD are Fourier Transform pairs: $R_x(\tau) \Leftrightarrow \Psi_x(f)$.
4. **Power Spectral Density (PSD)**

- Power signals have infinite energy: Fourier transform and ESD may not exist.
- Power signals need alternate spectral density definition with similar properties as ESD.
- Can obtain ESD for a power signal \(x(t)\) that is time windowed with window size \(2T\).
- PSD defined as the normalized limit of the ESD for the windowed signal \(x_T(t)\):
  \[
  S_x(f) = \lim_{T \to \infty} \frac{1}{2T} |X_T(f)|^2.
  \]
- PSD measures the distribution of signal power
  \[
  P = \lim_{T \to \infty} \frac{1}{2T} \int |x_T(t)|^2 dt = \int S_x(f) df
  \]
  over frequency domain.

5. **Properties of PSD**

- \(S_x(f) \geq 0\)
- \(S_x(-f) = S_x(f)\)

6. **Filtering and Modulation of Power Signals:**

- Let \(x(t)\) be a power signal with PSD \(S_x(f)\).
- If \(x(t)\) is input to a filter with frequency response \(H(f)\), then the filter output \(y(t)\) has PSD \(S_y(f) = |H(f)|^2 S_x(f)\).
- If \(S_x(f)\) is bandlimited with bandwidth \(B \ll f_c\), then for \(z(t) = x(t) \cos(2\pi f_c t)\), \(S_z(f) = 0.25[S_x(f - f_c) + S_x(f + f_c)]\).

**Main Points:**

- Energy spectral density measures signal energy distribution across frequency.
- Autocorrelation function of an energy signal measures signal self-similarity versus delay: can be used for synchronization.
- A signal’s autocorrelation and ESD are Fourier transform pairs.
- Power signals often do not have Fourier transforms: instead we characterize them using PSD.
- Can determine the impact of filtering and modulation of power signals based on PSD.