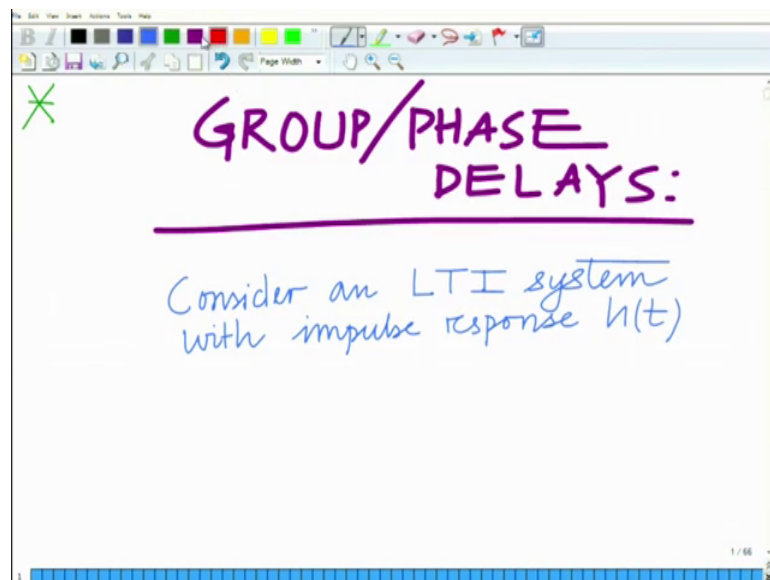


Principles of Signals and Systems
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Lecture – 69
Group/ Phase Delay - Part I

Hello, welcome to another module in this massive open online course. In this module we will start looking at a different concept that is group and phase delays of an LTI system ok.

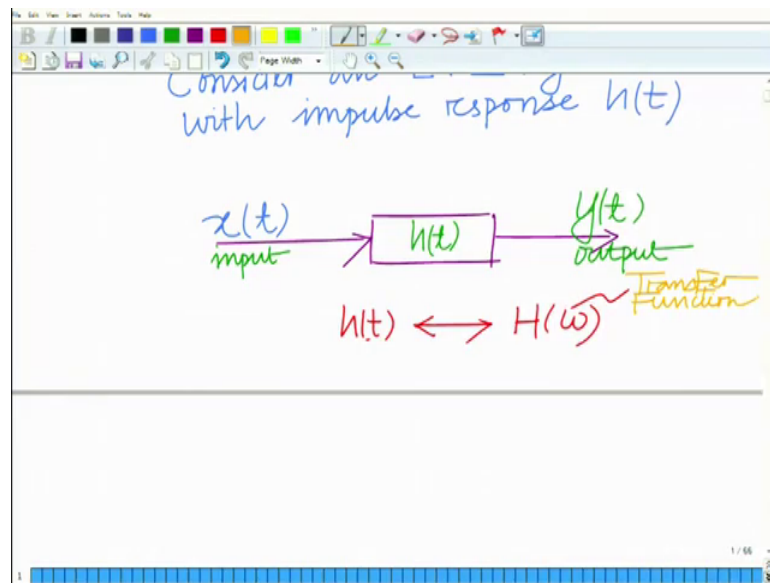
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So, want to look at, another important topic a small topic which is known as how to characterize the group delay as well as the phase delays, the group and phase delays.

And so, to do this consider an LTI system considering LTI system with impulse response $h(t)$ and therefore, what we have is, we have the LTI system with input $x(t)$ output $y(t)$ the impulse response of the LTI system is $h(t)$. So, this is your input, this is your output ok.

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And let us say this transfer function of h of t as the transfer function as the Fourier transform H of ω we know this also known as the transfer function correct of the LTI system.

Now, what happens in this is that we have I can write Y of ω the frequency response of the output is basically X of ω times H of ω , all right.

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$$Y(\omega) = X(\omega)H(\omega)$$
$$H(\omega) = |H(\omega)| e^{j\phi(\omega)}$$
$$\phi(\omega) = \angle H(\omega)$$

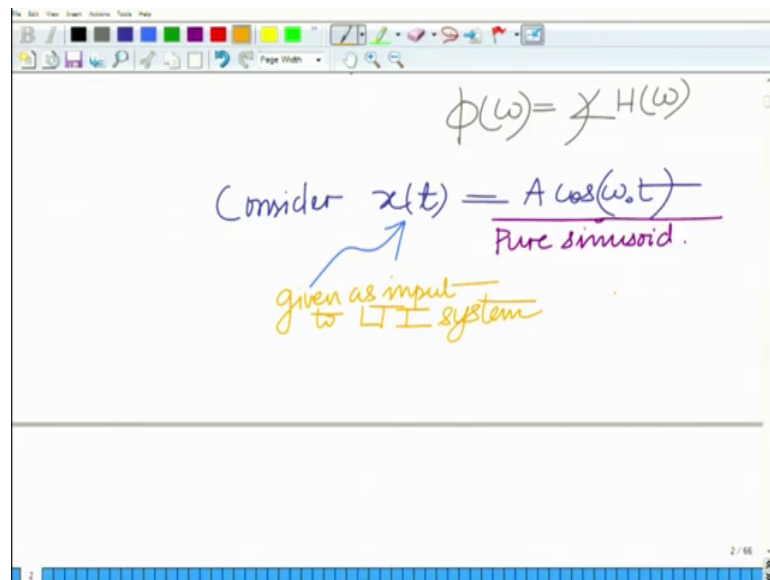
Consider $x(t) = \frac{A \cos(\omega_0 t)}{\text{Pure sinusoid.}}$

The output is basically the convolution of the input signal with the impulse response which means in the Fourier domain it is a multiplication of the input Fourier transform $X(\omega)$ with the transfer function $H(\omega)$ ok.

Now, let $H(\omega)$ equals the magnitude of $H(\omega)$ times $\phi(\omega)$ where $\phi(\omega)$ is the phase response, this is the angle of $H(\omega)$. Now, what we do is consider a sinusoidal carrier $x(t)$ equals $A \cos(\omega t)$. So, this is basically your pure sinusoid ok.

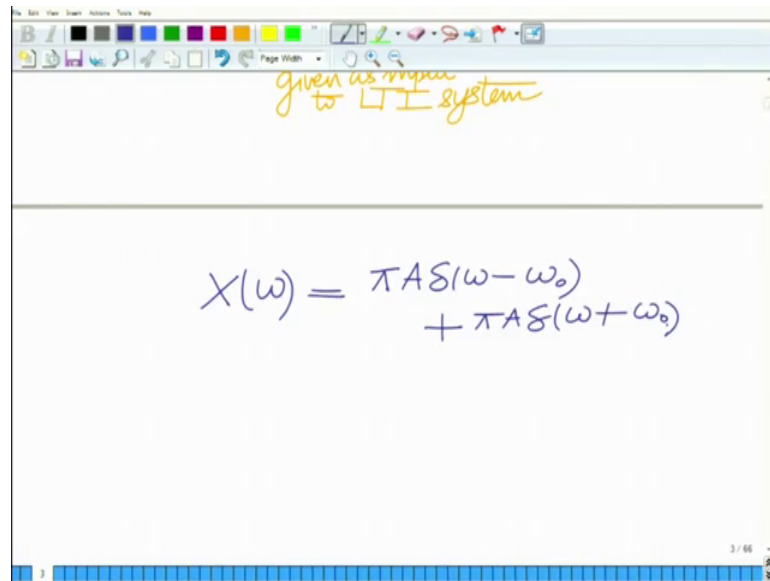
So, just for the purpose of illustration you consider a pure sinusoid $A \cos(\omega t)$.

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Now, this is given as input to the LTI system ok. It is given as an input to the LTI system.

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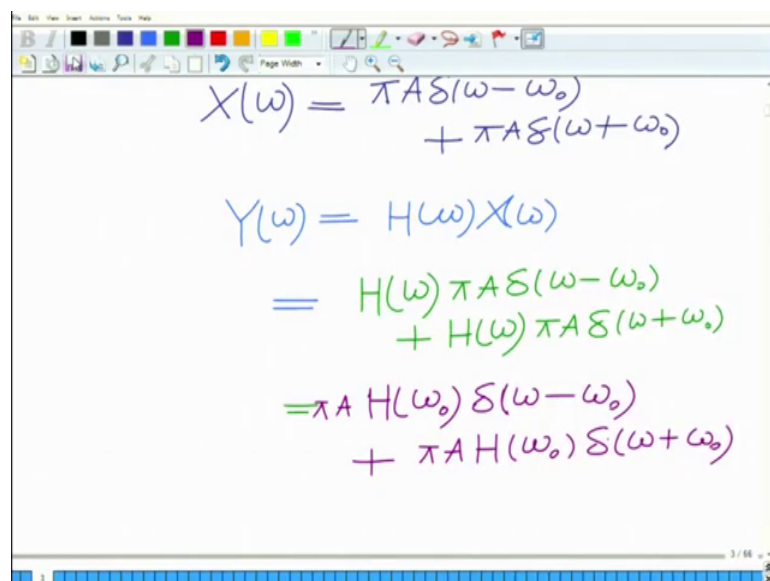


Given as input to LTI system

$$X(\omega) = \pi A \delta(\omega - \omega_0) + \pi A \delta(\omega + \omega_0)$$

Now, we have already seen Y of ω equals H of ω into X of ω . Now, what is X of ω ? X of t is a cosine $\omega_0 t$ which means X of ω we know from the Fourier transform that is A times the Fourier transform of cosine $\omega_0 t$. So, this will be $\pi A \delta(\omega - \omega_0) + \pi A \delta(\omega + \omega_0)$ ok. That is the response or that is a spectrum of a cosine $\omega_0 t$ 2 impulses at ω_0 and $-\omega_0$ all right ω_0 and $-\omega_0$ scaled suitably ok.

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$$X(\omega) = \pi A \delta(\omega - \omega_0) + \pi A \delta(\omega + \omega_0)$$
$$Y(\omega) = H(\omega) X(\omega)$$
$$= H(\omega) \pi A \delta(\omega - \omega_0) + H(\omega) \pi A \delta(\omega + \omega_0)$$
$$= \pi A H(\omega_0) \delta(\omega - \omega_0) + \pi A H(-\omega_0) \delta(\omega + \omega_0)$$

Now, Y of ω equals H of ω into X of ω which is equal to when H of ω into $\pi A \delta(\omega - \omega_0) - H$ of ω into $\pi A \delta(\omega + \omega_0)$ plus ω naught which is equal to well when H of ω into $\delta(\omega - \omega_0) - H$ of ω into $\delta(\omega + \omega_0)$ that is simply you know H of ω naught. You can say πH of ω naught $\delta(\omega - \omega_0) - \pi A H$ of ω naught into $\delta(\omega + \omega_0)$ plus ω .

Now, let us consider a real filter all right, filter with real impulse response h of t which implies H of ω naught is h conjugate of minus ω naught oh I am sorry this has to be H of minus ω naught ok. So, considering the real impulse response h t we have H of ω naught is H conjugate of minus ω naught, ok.

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For $h(t) \Rightarrow \text{real} \Rightarrow H(\omega) = H^*(-\omega)$.

$H(\omega) = |H(\omega)| e^{j\phi(\omega)}$

$H(-\omega) = |H(\omega)| e^{-j\phi(\omega)}$

$Y(\omega) = \pi A |H(\omega)| e^{j\phi(\omega)} \delta(\omega - \omega_0)$

So, we have 4 real h t . When h t equals real this implies H of ω naught is H conjugate of minus ω naught which implies if since H of ω naught is magnitude H of ω naught e raise to J ϕ ω naught. H conjugate or H of minus ω naught is H conjugate of ω naught which means it has the same magnitude and negative phase e raise to minus J ϕ ω naught.

So, now, substituting this above this implies your Y of ω equals πA magnitude H of ω naught e raise to J ϕ of ω naught that is H of ω naught into $\delta(\omega - \omega_0) + \pi A$ into magnitude H of ω naught times e raised to minus J ϕ ω naught into $\delta(\omega + \omega_0)$ plus ω naught.

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The image shows a whiteboard with handwritten mathematical equations. At the top right, it says $H(-\omega_0) = |H(\omega_0)| e^{j\phi}$. Below that, the main equation is $Y(\omega) = \pi A |H(\omega_0)| e^{j\phi(\omega_0)} \delta(\omega - \omega_0) + \pi A |H(\omega_0)| e^{-j\phi(\omega_0)} \delta(\omega + \omega_0)$. An arrow labeled "Take Inverse Fourier Transform" points to the result: $A |H(\omega_0)| \frac{1}{2} e^{j\omega_0 t} e^{j\phi(\omega_0)} + A |H(\omega_0)| \frac{1}{2} e^{-j\omega_0 t} e^{-j\phi(\omega_0)}$.

And now, if you look at this response this is interesting it can be simplified as follows this will be pi A take the magnitude of H of omega naught common. If you take the inverse take the inverse Fourier transform and you will observe something interesting.

This pi A magnitude H of omega naught times e raised to J. Now, look at this is delta omega times omega delta omega minus omega naught. So, pi delta omega minus omega naught that will have the inverse Fourier transform half e raise to J omega naught t times e raised to J phi omega naught plus A times magnitude H of omega naught e raise to minus J phi omega naught times pi delta omega plus omega naught that has a inverse Fourier transform half e raise to J or minus J omega naught t.

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$$= A |H(\omega_0)| \left\{ \frac{1}{2} e^{j(\omega_0 t + \phi(\omega_0))} + \frac{1}{2} e^{-j(\omega_0 t + \phi(\omega_0))} \right\}$$
$$= \underbrace{A |H(\omega_0)|}_{\text{Gain}} \cos(\omega_0 t + \underbrace{\phi(\omega_0)}_{\text{Phase offset}})$$

So, as a result this will simply be your this will be your a times magnitude h of omega naught times e raise to J half, e raise to J omega naught t plus pi omega naught plus half e raise to minus J omega naught t plus phi omega naught ok. And therefore, this will be equal to A magnitude H of omega naught times. Now, half e raise to J omega naught t plus phi omega naught plus half e raised to minus J omega naught t plus 5 omega naught is simply cosine omega naught t plus phi omega. So, that I am going to write out here. So, that is cosine omega naught t plus phi omega naught.

And now, therefore, you can see this is simply has a phase difference. So, original carrier is. So, this is your scaling ok. This is your gain you can say this is the gain due to the LTI system and this is the phase offset. So, when you input a pure sinusoid as you know to an LTI system you get output is also pure sinusoid this is the game magnitude H of omega naught and this is the phase offset phi omega naught.

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$$\begin{aligned} &= A |H(\omega_0)| \cos\left(\omega_0 \left(t + \frac{\phi(\omega_0)}{\omega_0}\right)\right) \\ &= A |H(\omega_0)| \cos\left(\omega_0 \left(t - \underbrace{\left(-\frac{\phi(\omega_0)}{\omega_0}\right)}_{\tau_p}\right)\right) \\ &= A |H(\omega_0)| \cos\left(\omega_0 (t - \tau_p)\right) \end{aligned}$$

And this I can write as A times magnitude H of omega naught times cosine omega naught t minus or a plus phi of omega naught divided by omega naught which is equal to a magnitude H of omega naught cosine omega naught t minus minus phi of omega naught divided by omega naught and close the brackets. And therefore, now, if you denote this quantity by tau p by the delay tau p this will be a times magnitude H of omega naught cosine omega naught into t minus omega naught into t minus tau p ok.

At this tau p is therefore, a delay. So, what you are observing is you input a pure sinusoid what you have get at the output is another pure sinusoid with a suitable gain that is magnitude H of omega naught and a delay tau p. This tau p is known as the phase delay of the system. So, it means input a pure carrier the delay in the resulting carrier is known as tau p that is the phase delay of the system.

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PHASE DELAY

Phase Delay = τ_p

$$\tau_p(\omega_0) = -\frac{\phi(\omega_0)}{\omega_0}$$

Phase Response of LTI system

Delay of carrier input to LTI system

So, this is basically your and the phase delay τ_p equals minus ϕ of and in fact, this phase delay you can see is a function of ω ω_0 its function of the frequency. So, this is minus ϕ of ω_0 divided by ω_0 . So, this is basically the delay of a carrier this is delay of the carrier input to LTI system and this is system as your phase delay τ_p . This is termed as this is termed as the phase delay of the system τ_p .

So, the phase delay of the system of an LTI system is basically minus ϕ ω_0 divide. Phase delay at carrier frequency ω_0 is minus ϕ ω_0 divided by ω_0 where ϕ ω_0 remember this is the frequency this is the phase response of the LTI system τ_p . So, ϕ ω_0 the other thing to remember is this is the phase response of the LTI system.

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of LTI systems

GROUP DELAY: -

Consider a modulated signal.

$$x(t) = A \cos(\omega_m t) \cos(\omega_c t)$$

Message signal.

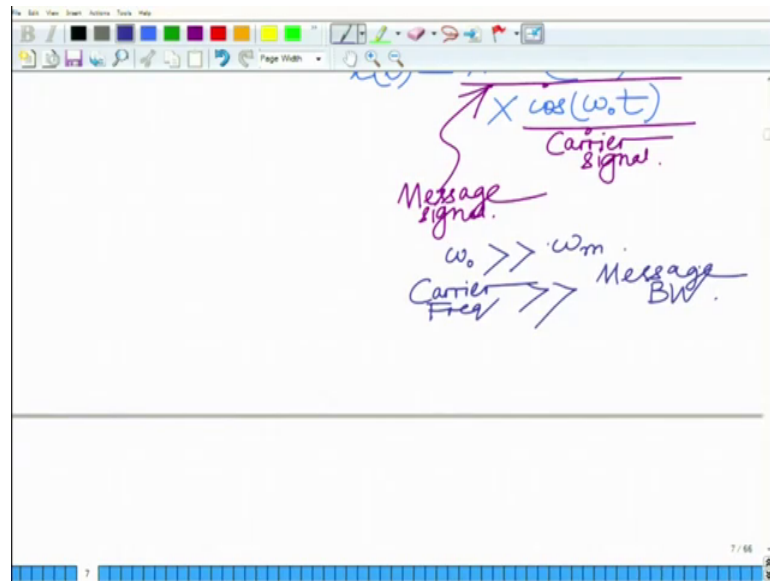
Carrier signal.

And group delay, now let us now, consider the other aspect that is the group delay. Now, the group delay to illustrate the group delay we considered a modulated signal that is a pure carrier modulated by a message signal. So, consider a modulated signal.

So, to illustrate the group delay basically consider a modulated signal consider a modulated signal we have x of t we have x of t equals A cosine cosine $\omega_m t$ times cosine. So, previously we simply had a pure sinusoid that is A times cosine $\omega_c t$.

Now, we are also considering a message signal correct. So, this is your message signal and this is in fact, very similar to a communication system in which you modulate a message signal with a carrier frequency. So, you have A cosine $\omega_m t$ that is a message signal and cosine $\omega_c t$ you can think of it as the carrier ok. So, this is basically your carrier, carrier signal or simply the carrier at a very high frequency compared to the.

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Now, the thing about a communication signal where a modulation is that omega naught is typically much larger than the message frequency the carrier has a much carrier is much higher than the bandwidth of the message signal ok.

So, carrier frequency is significantly larger than the message bandwidth. For instance you can look at a typical am signal which is carrier frequencies of carrier frequencies of 1000s of kilohertz the message bandwidth is typically only of 10 kilohertz multiples of ten kilohertz sorry 10s of kilohertz ok. So, the carrier frequencies typically 100 of times larger than the message the bandwidth of the message signal all right.

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$$x(t) = \frac{A}{2} \{ \cos((\omega_0 - \omega_m)t) + \cos((\omega_m + \omega_0)t) \}$$
$$\omega_0 - \omega_m = \omega_l$$
$$\omega_0 + \omega_m = \omega_h$$
$$= \frac{A}{2} \{ \cos(\omega_l t) + \cos(\omega_h t) \}$$

And therefore, now, I can write this signal $x(t)$ using the properties of trigonometric functions I can write this $x(t)$ as $A/2$ cosine. Well this will be ω_m minus ω_c t plus cosine ω_m plus ω_c t ω_m plus ω_c t ok.

And this you can think of this as this ω_m minus ω_c you can think of this as basically the low frequency all right. So, you have two frequency components ω_m minus or in fact, you can write this as ω_c minus ω_m , does not make a difference because cosine cosine of minus x is cosine of x . So, ω_c minus ω_m equals the low frequency ω_l ω_c plus ω_m is the higher frequency component equals ω_h . So, this is basically you are $A/2$. So, what we have over here is $A/2$ cosine $\omega_l t$ plus cosine $\omega_h t$ ok.

So, basically now, what you have because you are modulating a sinusoidal ω_m t with much smaller bandwidth with a carrier that has a much higher bandwidth that gives you two resultant signals, one is at the lower frequency ω_l which is ω_c minus ω_m and the other which is a higher frequency ω_c plus ω_m ok.

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The image shows a whiteboard with handwritten mathematical expressions. At the top, there is an equation:
$$= \frac{A}{2} \sum \cos(\omega_1 t) + \dots$$
 Below this, the text "Pass Through LTI system" is written in red. A horizontal line separates this from the main equation below. The main equation is:
$$\frac{A}{2} \cos(\omega_1 t) \longrightarrow \frac{A}{2} |H(\omega_1)| \times \cos(\omega_1 t + \phi(\omega_1))$$
 The whiteboard also features a toolbar at the top and a status bar at the bottom right showing "9/66".

And now, we pass this through the LTI system, pass through the LTI system. Now, you pass this through the LTI system. Now, the output corresponding to a remember we have already seen this, so all we have here is previously we have omega naught previously we had A cosine omega naught t and we are passing it to the LTI system. Now, we simply have a A by 2 cosine omega l t all right, a pure sinusoid at a different frequency omega l.

And therefore, the output corresponding to this pure sinusoid of the LTI system can be easily written as the output will be A by 2 as we have seen before magnitude H of omega l times cosine into cosine of omega l t plus phi of omega l, where phi omega l as you know is the phase response of the phi of omega is the phase response of the LTI system all right. This we have this follows from what we have already seen before ok.

Now, similarly the output corresponding to well the output corresponding to the higher frequency component; similarly if you look at A by 2 cosine omega h t.

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$$\frac{A}{2} \cos(\omega_c t) \xrightarrow{\text{LTI output}} \frac{A}{2} |H(\omega_c)| \cos(\omega_c t + \phi(\omega_c))$$

$$\frac{A}{2} \cos(\omega_h t) \longrightarrow |H(\omega_h)| \frac{A}{2} \cos(\omega_h t + \phi(\omega_h))$$

So, the LTI output the LTI output correspond to A, A by 2 cosine omega ht is magnitude h of omega h into A by 2 times cosine omega h t plus phi of omega h.

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$$\Rightarrow \text{Net output} = \frac{A}{2} |H(\omega_c)| \cos(\omega_c t + \phi(\omega_c)) + \frac{A}{2} |H(\omega_h)| \cos(\omega_h t + \phi(\omega_h))$$

$$\omega_l = \omega_o - \omega_m$$

$$\omega_h = \omega_o + \omega_m$$

$$\omega_h - \omega_l = 2\omega_m \ll \omega_o$$

Now, the net output of the LTI system will be the sum of these two outputs implies. Net output equals A by 2 well that will be magnitude of H omega l cosine, well omega l t plus phi omega l plus magnitude A by 2 for cosine omega h t plus phi omega h ok. So, this is what we obtain.

Now, notice that ω_l equals ω_0 minus ω_m and ω_h equals ω_0 plus ω_m . And further what we have is ω_m is much smaller than ω_0 . So, the difference between ω_l and ω_h you can see $2\omega_m$. So, ω_l and ω_h are separated by $2\omega_m$, ω_l and ω_h are separated by $2\omega_m$, but ω_m is a very small quantity compared to the frequency. Therefore, the a frequency response that responds them amplitude the magnitude response of the LTI system magnitude H of ω_0 can be assumed to be constant over this interval that is ω_l to ω_h .

Meaning to say that is you have ω_l minus ω_h , ω_h minus ω_l is $2\omega_m$ which is much smaller than ω_0 which implies that, you can assume that magnitude H of ω_l is approximately equal to magnitude H of ω_0 magnitude H of ω_h approximately equal to magnitude H of ω_0 .

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The image shows a whiteboard with the following handwritten text:

$$\omega_l = \omega_0 - \omega_m$$

$$\omega_h = \omega_0 + \omega_m$$

$$\omega_h - \omega_l = 2\omega_m \ll \omega_0$$

$$\Rightarrow |H(\omega_l)| \approx |H(\omega_h)|$$

$$\qquad \qquad \qquad \approx |H(\omega_0)|$$

Variation of magnitude response is negligible over $[\omega_l, \omega_h]$.

So, one can assume that the magnitude response correct. So, one can assume that the magnitude response is the variation of the magnitude response of the LTI system is basically negligible over this small frequency interval that is from ω_l to ω_h ok, all right. So, this is a, that is basically variation what we are assuming is the variation of the magnitude response, this is negligible over ω_l to ω_h is negligible over the interval ω_l to ω_h ok. So, this is negligible over the interval ω_l to ω_h , all right.

So, basically what we have seen in this module is we have looked at the phase delay and also started our discussion on the group delay. We will complete this derivation all right then developing this framework in the subsequent module.

Thank you very much.