

Chapter 3: Fourier Representation of Signals and LTI Systems

Chih-Wei Liu

Outline

- ▶ Introduction
- ▶ Complex Sinusoids and Frequency Response
- ▶ Fourier Representations for Four Classes of Signals
- ▶ Discrete-time Periodic Signals *Fourier Series*
- ▶ Continuous-time Periodic Signals
- ▶ Discrete-time Nonperiodic Signals *Fourier Transform*
- ▶ Continuous-time Nonperiodic Signals
- ▶ Properties of Fourier representations
- ▶ Linearity and Symmetry Properties
- ▶ Convolution Property

Outline

- ▶ Differentiation and Integration Properties
- ▶ Time- and Frequency-Shift Properties
- ▶ Finding Inverse Fourier Transforms
- ▶ Multiplication Property
- ▶ Scaling Properties
- ▶ Parseval Relationships
- ▶ Time-Bandwidth Product
- ▶ Duality

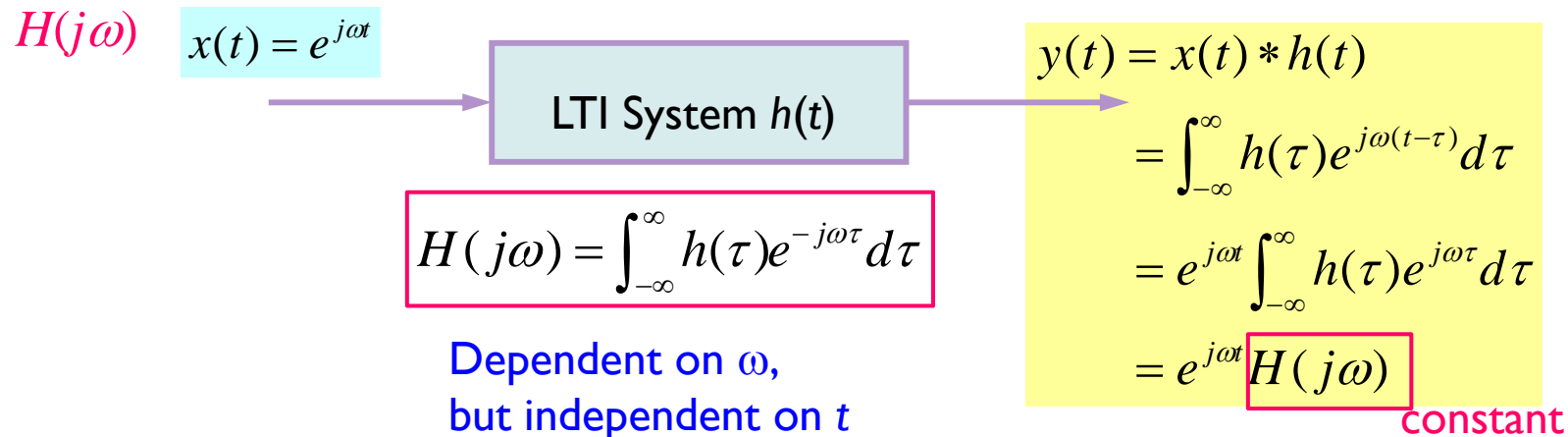
Introduction

- ▶ In this chapter, we represent a signal as a weighted superposition of complex sinusoids.
 - ▶ AKA *Fourier analysis*
 - ▶ The weight associated with a sinusoid of a given frequency represents the contribution of that sinusoid to the overall signal.
 - ▶ Four distinct Fourier representations:

Time property	Periodic	Nonperiodic
Continuous (t)	Fourier Series (FS)	Fourier Transform (FT)
Discrete [n]	Discrete-Time Fourier Series (DTFS)	Discrete-Time Fourier Transform (DTFT)

Frequency Response of LTI System

- ▶ The response of the LTI system to a sinusoidal input $e^{j\omega t}$: $H\{x(t)=e^{j\omega t}\} = e^{j\omega t} H(j\omega)$



- ▶ For discrete-time case, the response of the LTI system to a sinusoidal input $e^{j\Omega n}$ is $H\{x[n]=e^{j\Omega n}\} = e^{j\Omega n} H(e^{j\Omega})$

$$H(e^{j\Omega}) = \sum_{k=-\infty}^{\infty} h[k] e^{-j\Omega k}$$

Dependent on Ω ,
but independent on n

$$y[n] = x[n] * h[n]$$

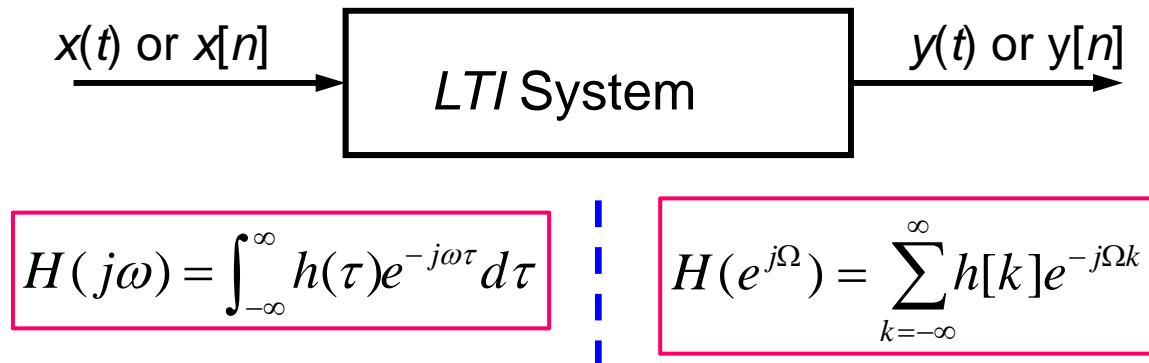
$$= \sum_{k=-\infty}^{\infty} h[k] e^{j\Omega(n-k)}$$

$$= e^{j\Omega n} \sum_{k=-\infty}^{\infty} h[k] e^{-j\Omega k}$$

$$= e^{j\Omega n} H(e^{j\Omega})$$

Frequency Response of LTI System

- ▶ Frequency response of a continuous-time LTI system

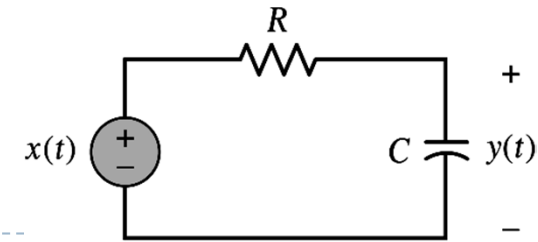


- ▶ Frequency response of the LTI system can also be represented by

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

- ▶ **Magnitude response** $|H(j\omega)|$
- ▶ **Phase response** $\arg\{H(j\omega)\}$

Example 3.1 RC Circuit System



The impulse response of the RC circuit system is derived in **Example 1.21** as

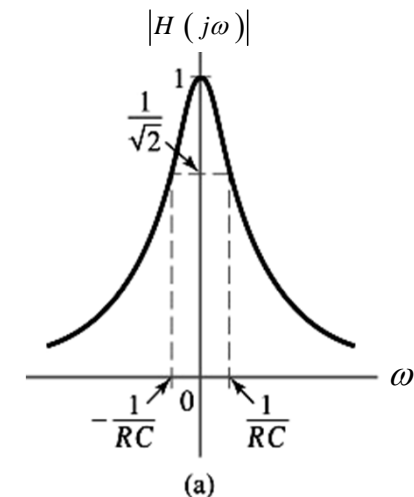
$$h(t) = \frac{1}{RC} e^{-t/RC} u(t)$$

Find an expression for the frequency response, and plot the magnitude and phase response.

<Sol.> Frequency response:

$$H(j\omega) = \frac{1}{RC} \int_{-\infty}^{\infty} e^{-\frac{\tau}{RC}} u(\tau) e^{-j\omega\tau} d\tau = \frac{1}{RC} \int_0^{\infty} e^{-\left(j\omega + \frac{1}{RC}\right)\tau} d\tau$$

$$= \frac{1}{RC} \frac{-1}{\left(j\omega + \frac{1}{RC}\right)} e^{-\left(j\omega + \frac{1}{RC}\right)\tau} \Big|_0^{\infty} = \frac{1}{j\omega + \frac{1}{RC}}$$



Magnitude response:

$$|H(j\omega)| = \frac{1}{RC \sqrt{\omega^2 + \left(\frac{1}{RC}\right)^2}}$$

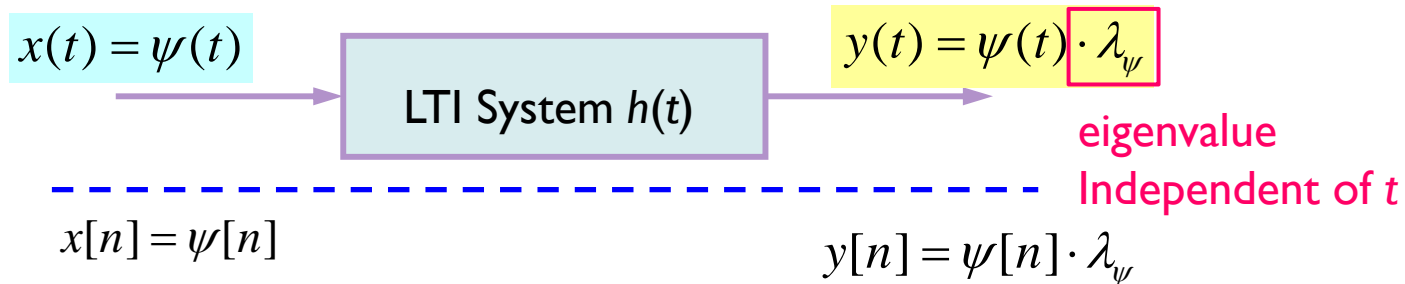
Phase response:

$$\arg\{H(j\omega)\} = -\arctan(\omega RC)$$

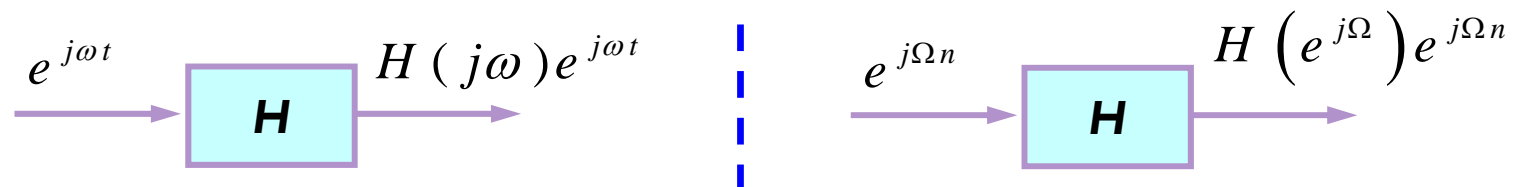
Low-pass filter

Another Meaning for Frequency Response

- ▶ The eigenfunction of the LTI system $\psi(t)$:



- ▶ The eigen-representation of the LTI system



- ▶ By representing arbitrary signals as weighted superposition of eigenfunction $e^{j\omega t}$, then

$$x(t) = \sum_{k=1}^M a_k e^{j\omega_k t}$$

the weights describe the signal as a function of frequency.
(frequency-domain representation)

$$y(t) = H\{x(t)\} = \sum_{k=1}^M a_k H(j\omega_k) e^{j\omega_k t}$$

Multiplication in frequency domain,
c.f. convolution in time-domain

Fourier Analysis

- ▶ Non-periodic signals have (continuous) Fourier transform representations, while periodic signals have (discrete) Fourier series representations.
- ▶ Why Fourier series representations for **Periodic signals**
 - ▶ Periodic signal can be considered as a weighted superposition of (periodic) complex sinusoids (**using periodic signals to construct a periodic signal**)
 - ▶ Recall that the periodic signal has a (fundamental) period, this implies that the period (or frequency) of **each component sinusoid must be an integer multiple of the signal's fundamental period (or frequency)**
 - ➔ in frequency-domain analysis, the weighted complex sinusoids look like **a discrete series of weighted frequency impulse** ➔ **Fourier series representation**
 - ▶ **Question:** *Can any a periodic signal be represented or constructed by a weighted superposition of complex sinusoids?*

Approximated Periodic Signals

- ▶ Suppose the signal $\hat{x}[n] = \sum_k A[k]e^{jk\Omega_0 n}$ is approximated to a **discrete-time** periodic signal $x[n]$ with fundamental period N , where $\Omega_0 = 2\pi/N$.

- ▶ Since $e^{j(k+N)\Omega_0 n} = e^{jN\Omega_0 n} e^{jk\Omega_0 n} = e^{j2\pi n} e^{jk\Omega_0 n} = e^{jk\Omega_0 n}$, there are only N distinct sinusoids of the form $e^{jk\Omega_0 n}$: e.g. $k=0, 1, \dots, N-1$

- ▶ Accordingly, we may rewrite the signal as $\hat{x}[n] = \sum_{k=0}^{N-1} A[k]e^{jk\Omega_0 n}$ **DTFS**

- ▶ For **continuous-time** case, we then have $\hat{x}(t) = \sum_k A[k]e^{jk\omega_0 t}$, where $\omega_0 = 2\pi/T$ is the fundamental frequency of periodic signal $x(t)$

- ▶ Although $e^{jk\omega_0 t}$ is periodic, $e^{jk\omega_0 t}$ is distinct for distinct $k\omega_0$

- ▶ Hence, an infinite number of distinct terms, i.e. $\hat{x}(t) = \sum_{k=-\infty}^{\infty} A[k]e^{jk\omega_0 t}$ **FS**

Approximation Error

- ▶ Mean-square error (MSE) performance:

$$MSE = \frac{1}{N} \sum_{n=0}^{N-1} |x[n] - \hat{x}[n]|^2$$

$$MSE = \frac{1}{T} \int_0^T |x(t) - \hat{x}(t)|^2 dt$$

- ▶ We seek the weights or **coefficients** $A[k]$ such that the MSE is minimum
- ▶ The DTFS and FS coefficients (Fourier analysis) achieve the minimum MSE (MMSE) performance.

Fourier Analysis

- ▶ Why Fourier transform representations for **Non-periodic signals**
 - ▶ Using periodic sinusoids (the same approach) to construct a non-periodic signal, there are no restrictions on the period (or frequency) of the component sinusoids → there are generally having a continuum of frequencies in frequency-domain analysis → **Fourier transform representation**

- ▶ **Fourier transform:**

- ▶ Continuous-time case

$$\hat{x}(t) = \frac{1}{2\pi} \int_{-\infty}^{\infty} X(e^{j\omega}) e^{j\omega t} d\omega \quad \text{FT}$$

- ▶ Discrete-time case

$$\hat{x}[n] = \frac{1}{2\pi} \int_{-\pi}^{\pi} X(e^{j\Omega}) e^{j\Omega n} d\Omega \quad \text{DTFT}$$

$$\hat{x}(t) = \sum_{k=-\infty}^{\infty} A[k] e^{jk\omega_0 t} \quad \text{FS}$$

$$\hat{x}[n] = \sum_{k=0}^{N-1} A[k] e^{jk\Omega_0 n} \quad \text{DTFS}$$

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Discrete-Time Fourier Series (DTFS)

- ▶ The DTFS-pair of a periodic signal $x[n]$ with **fundamental period N** and **fundamental frequency $\Omega_0=2\pi/N$** is

$$x[n] \xleftrightarrow{\text{DTFS; } \Omega_0} X[k]$$

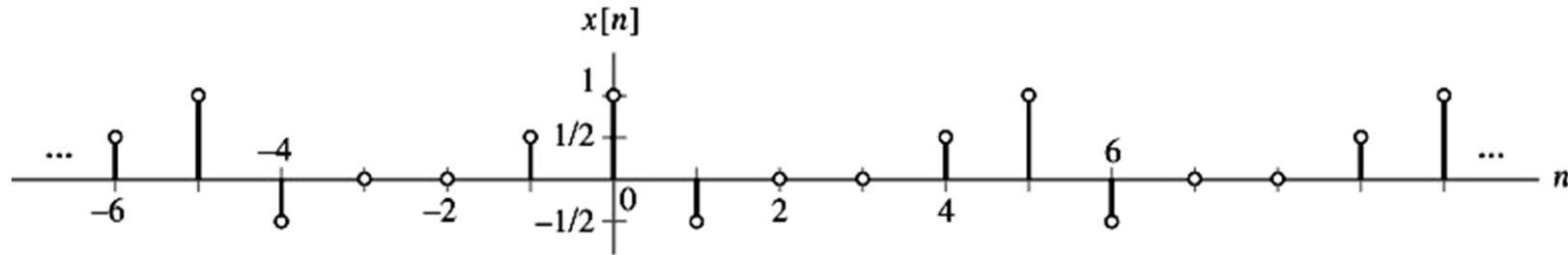
$$x[n] = \sum_{k=0}^{N-1} X[k] e^{jk\Omega_0 n}$$

$$X[k] = \frac{1}{N} \sum_{n=0}^{N-1} x[n] e^{-jk\Omega_0 n}$$

- ▶ The DTFS coefficients $X[k]$ are called the frequency-domain representation for $x[n]$
- ▶ The value k determines the frequency of the sinusoid associated with $X[k]$
- ▶ The DTFS is exact. (Any periodic discrete-time signal can be described in terms of DTFS coefficients exactly)
- ▶ The DTFS is the only one of Fourier analysis that can be evaluated and manipulated in computer for a finite set of N numbers.

Example 3.2 DTFS Coefficients

Find the frequency domain representation of the signal depicted in Fig. 3.5.



<Sol.>

1. Period: $N = 5 \Rightarrow \Omega_0 = 2\pi/5$
2. Odd symmetry \Rightarrow We choose $n = -2$ to $n = 2$
3. Fourier coefficient:

$$\begin{aligned}
 X[k] &= \frac{1}{5} \sum_{n=-2}^2 x[n] e^{-jk2\pi n/5} \\
 &= \frac{1}{5} \left\{ x[-2] e^{jk4\pi/5} + x[-1] e^{jk2\pi/5} + x[0] e^{j0} + x[1] e^{-jk2\pi/5} + x[2] e^{-jk4\pi/5} \right\}
 \end{aligned}$$

$$\begin{aligned}
 X[k] &= \frac{1}{5} \left\{ 1 + \frac{1}{2} e^{jk2\pi/5} - \frac{1}{2} e^{-jk2\pi/5} \right\} \\
 &= \frac{1}{5} \{ 1 + j \sin(k2\pi/5) \}
 \end{aligned}$$

Example 3.2 (conti.)

If we calculate $X[k]$ using $n = 0$ to $n = 4$:

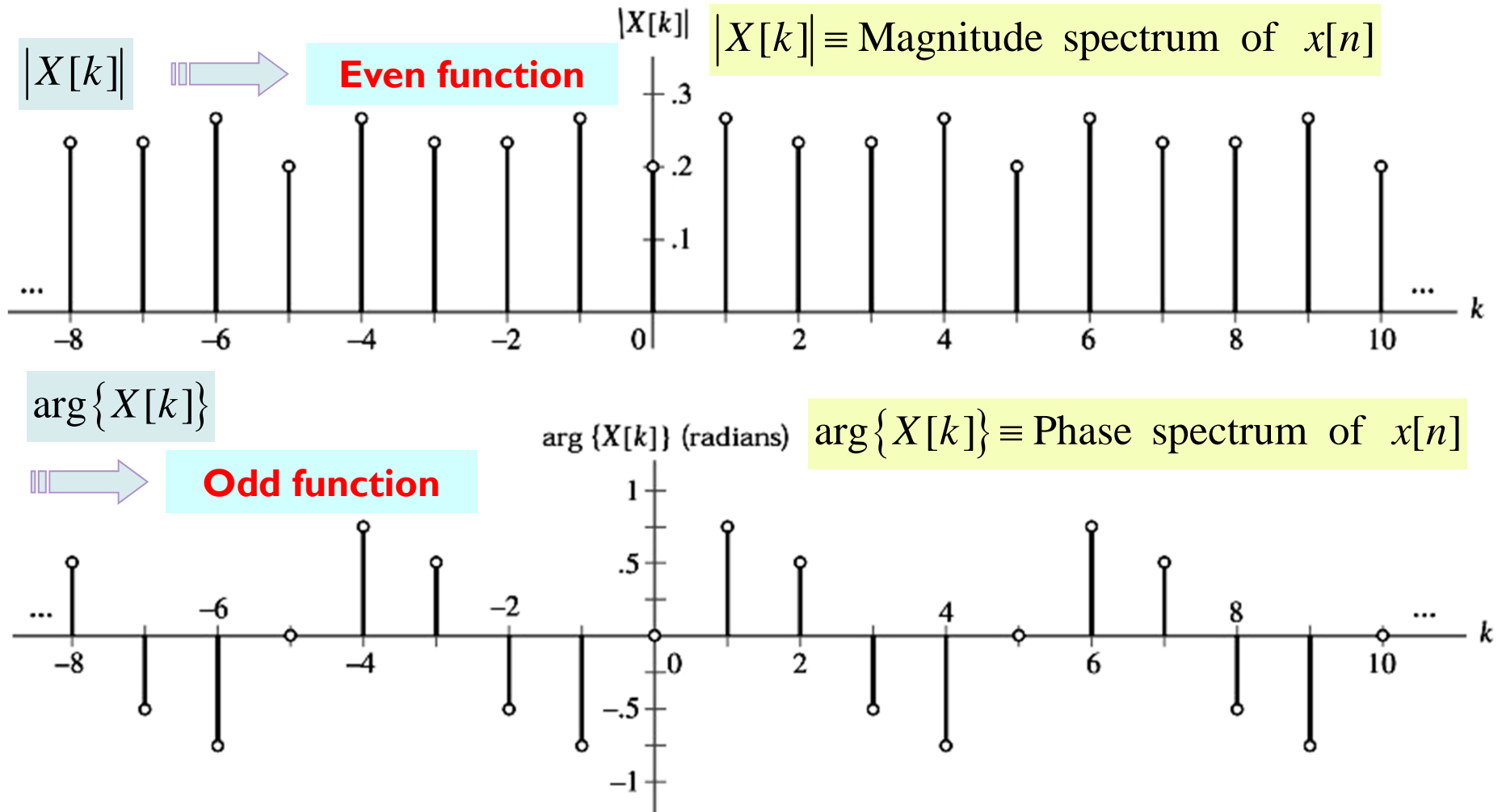
$$\begin{aligned} X[k] &= \frac{1}{5} \left\{ x[0]e^{j0} + x[1]e^{-jk2\pi/5} + x[2]e^{-jk4\pi/5} + x[3]e^{-jk6\pi/5} + x[4]e^{-jk8\pi/5} \right\} \\ &= \frac{1}{5} \left\{ 1 - \frac{1}{2}e^{-jk2\pi/5} + \frac{1}{2}e^{-jk8\pi/5} \right\} \quad \text{since } e^{-jk8\pi/5} = e^{-jk2\pi} e^{jk2\pi/5} = e^{jk2\pi/5} \end{aligned}$$



$$\begin{aligned} X[k] &= \frac{1}{5} \left\{ 1 + \frac{1}{2}e^{jk2\pi/5} - \frac{1}{2}e^{-jk2\pi/5} \right\} \\ &= \frac{1}{5} \{ 1 + j \sin(k2\pi/5) \} \end{aligned}$$

The same expression for the DTFS coefficients !!!

Example 3.2 (conti.)



Example 3.3 Computation by Inspection

Determine the DTFS coefficients of $x[n] = \cos(n\pi/3 + \phi)$, using the method of inspection.

<Sol.>

1. Period: $N = 6$ $\Rightarrow \Omega_0 = 2\pi/6 = \pi/3$

2. Using Euler's formula, $x[n]$ can be expressed as

$$x[n] = \frac{e^{j(\frac{\pi}{3}n+\phi)} + e^{-j(\frac{\pi}{3}n+\phi)}}{2} = \frac{1}{2}e^{-j\phi}e^{-j\frac{\pi}{3}n} + \frac{1}{2}e^{j\phi}e^{j\frac{\pi}{3}n} \quad (3.13)$$

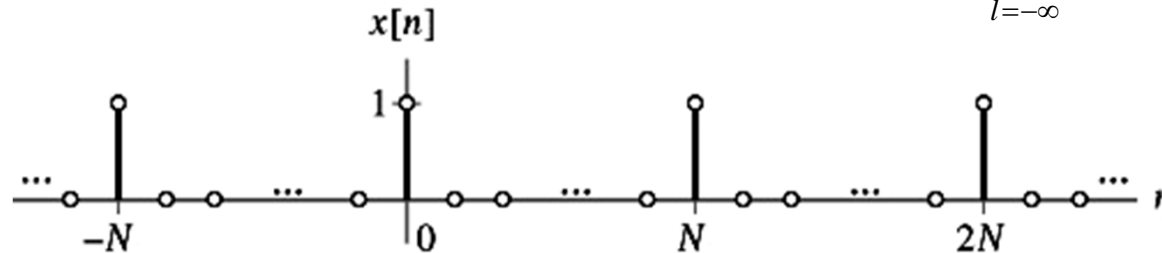
3. Compare Eq. (3.13) with the DTFS of Eq. (3.10) with $\Omega_0 = \pi/3$, written by summing from $k = -2$ to $k = 3$:

$$\begin{aligned} x[n] &= \sum_{k=-2}^3 X[k]e^{jk\pi n/3} \\ &= X[-2]e^{-j2\pi n/3} + X[-1]e^{-j\pi n/3} + X[0] + X[1]e^{j\pi n/3} + X[2]e^{j2\pi n/3} + X[3]e^{j\pi n/3} \end{aligned}$$

$$\Rightarrow x[n] \xleftrightarrow{DTFS; \frac{\pi}{3}} X[k] = \begin{cases} e^{-j\phi}/2, & k = -1 \\ e^{j\phi}/2, & k = 1 \\ 0, & \text{otherwise on } -2 \leq k \leq 3 \end{cases}$$

Example 3.4

Find the DTFS coefficients of the N -periodic impulse train $x[n] = \sum_{l=-\infty}^{\infty} \delta[n - lN]$.



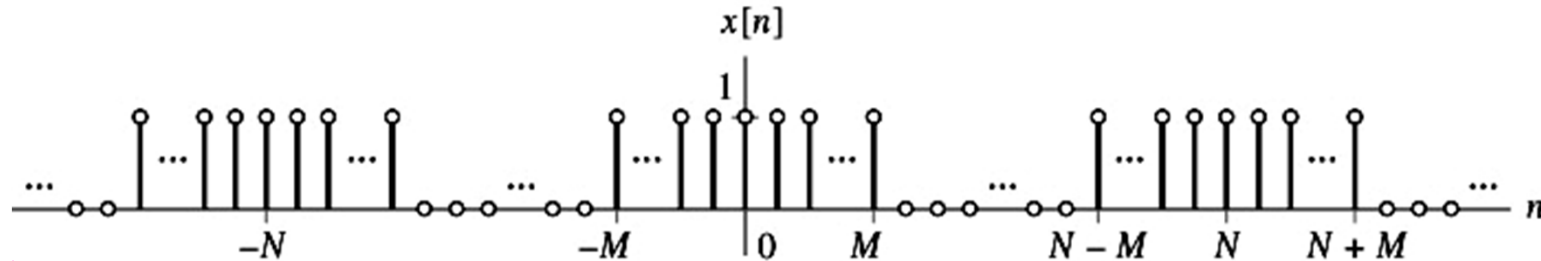
<Sol.>

1. Period: N .
2. By (3.11), we have

$$X[k] = \frac{1}{N} \sum_{n=0}^{N-1} \delta[n] e^{-jkn2\pi/N} = \frac{1}{N}$$

Example 3.6

Find the DTFS coefficients for the N -periodic square wave given by



<Sol.>

1. Period = N , hence $\Omega_0 = 2\pi/N$

2. It is convenient to evaluate DTFS coefficients over the interval $n = -M$ to $n = N-M-1$.

$$x[n] = \begin{cases} 1, & -M \leq n \leq M \\ 0, & M < n < N-M \end{cases}$$



$$X[k] = \frac{1}{N} \sum_{n=-M}^{N-M-1} x[n] e^{-jk\Omega_0 n} = \frac{1}{N} \sum_{n=-M}^M e^{-jk\Omega_0 n}$$

3. For $k = 0, \pm N, \pm 2N, \dots$, we have $e^{jk\Omega_0} = e^{-jk\Omega_0} = 1$

$$\implies X[k] = \frac{1}{N} \sum_{n=-M}^M 1 = \frac{2M+1}{N}, \quad k = 0, \pm N, \pm 2N, \dots$$

For $k \neq 0, \pm N, \pm 2N, \dots$, we have

$$\implies X[k] = \frac{1}{N} \sum_{n=-M}^M e^{-jk\Omega_0 n} = \frac{e^{jk\Omega_0 M}}{N} \left(\frac{1 - e^{-jk\Omega_0 (2M+1)}}{1 - e^{-jk\Omega_0}} \right), \quad k \neq 0, \pm N, \pm 2N, \dots$$

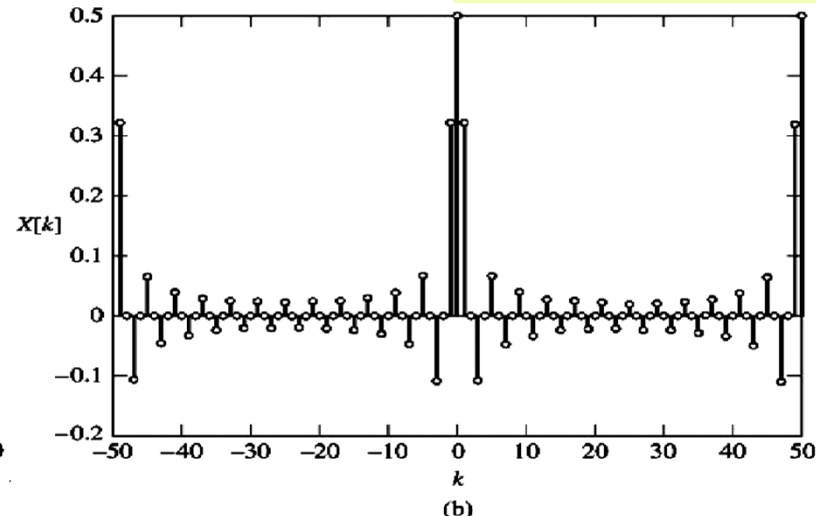
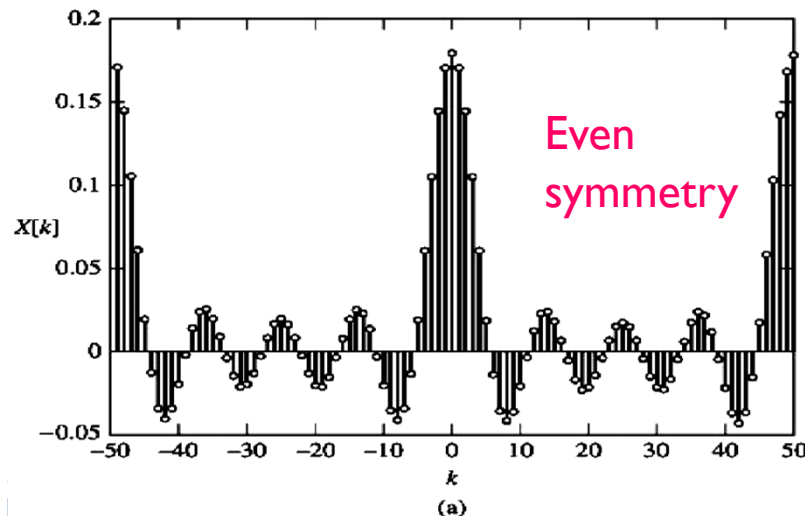
Example 3.6 (conti.)

$$X[k] = \frac{e^{jk\Omega_0 M}}{N} \left(\frac{1 - e^{jk\Omega_0 M(2M+1)}}{1 - e^{-jk\Omega_0}} \right), \quad k \neq 0, \pm N, \pm 2N, \dots$$

$$\Rightarrow X[k] = \frac{1}{N} \left(\frac{e^{jk\Omega_0(2M+1)/2}}{e^{jk\Omega_0/2}} \right) \left(\frac{1 - e^{jk\Omega_0(2M+1)}}{1 - e^{jk\Omega_0}} \right) = \frac{1}{N} \left(\frac{e^{jk\Omega_0(2M+1)/2} - e^{-jk\Omega_0(2M+1)/2}}{e^{jk\Omega_0/2} - e^{-jk\Omega_0/2}} \right)$$

The numerator and denominator of above Eq. are divided by $2j$

$$\Rightarrow X[k] = \frac{1}{N} \frac{\sin(k\Omega_0(2M+1)/2)}{\sin(k\Omega_0/2)}, \quad k = 0, \pm N, \pm 2N, \dots$$



The DTFS coefficients for the square wave, assuming a period $N = 50$: (a) $M = 4$. (b) $M = 12$.

Symmetry Property of DTFS Coefficients

- ▶ If $X[k] = X[-k]$, it is instructive to consider the contribution of each term in

$$x[n] = \sum_{k=0}^{N-1} X[k] e^{jk\Omega_0 n} \text{ of period } N$$

- ▶ Assume that N is even, so that $N/2$ is integer. $\Omega_0 = 2\pi/N$
- ▶ Rewrite the DTFS coefficients by letting k range from $-N/2 + 1$ to $N/2$, i.e.

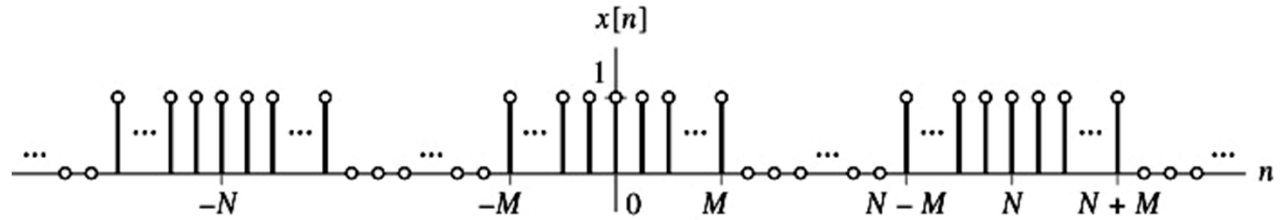
$$x[n] = \sum_{k=-N/2+1}^{N/2} X[k] e^{jk\Omega_0 n}$$

$$\begin{aligned} \Rightarrow x[n] &= X[0] + X[N/2] e^{j\pi n} + \sum_{m=1}^{N/2-1} 2X[m] \left(\frac{e^{jm\Omega_0 n} + e^{-jm\Omega_0 n}}{2} \right) \\ &= X[0] + X[N/2] \cos(\pi n) + \sum_{m=1}^{N/2-1} 2X[m] \cos(m\Omega_0 n) \end{aligned}$$

- ▶ Define new set of coefficients

$$B[k] = \begin{cases} X[k], & k = 0, N/2 \\ 2X[k], & k = 1, 2, \dots, N/2-1 \end{cases} \Rightarrow x[n] = \sum_{k=0}^{N/2} B[k] \cos(k\Omega_0 n)$$

Example 3.7

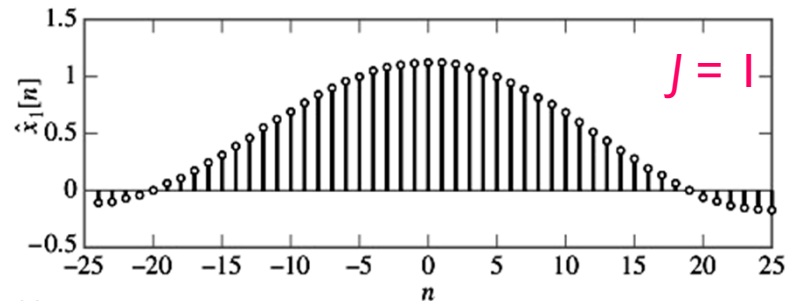
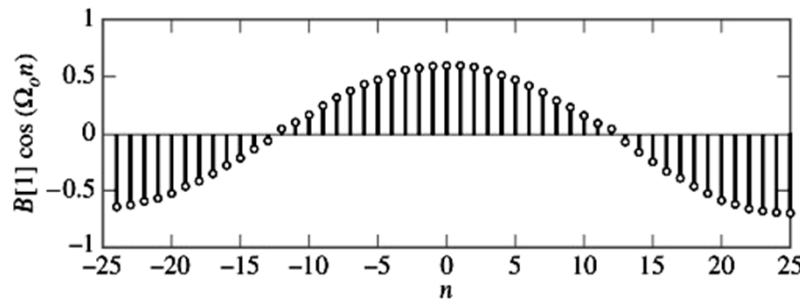


The contribution of each term in DTFS series to the square wave may be illustrated by defining the partial-sum approximation to $x[n]$ as

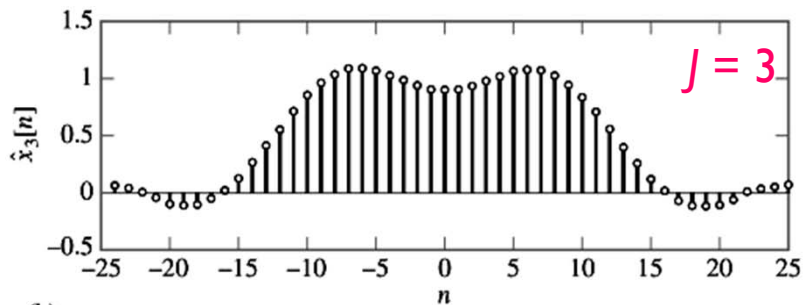
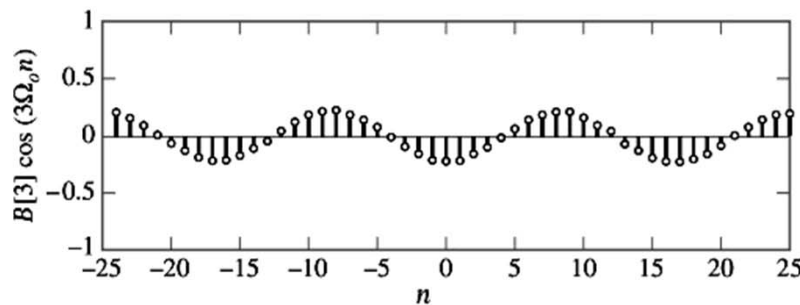
$$\hat{x}_J[n] = \sum_{k=0}^J B[k] \cos(k\Omega_0 n)$$

where $J \leq N/2$. This approximation contains the first $2J + 1$ terms centered on $k = 0$ in the square wave above. Assume a square wave has period $N = 50$ and $M = 12$. Evaluate one period of the J th term and the $2J + 1$ term approximation for $J = 1, 3, 5, 23,$ and 25

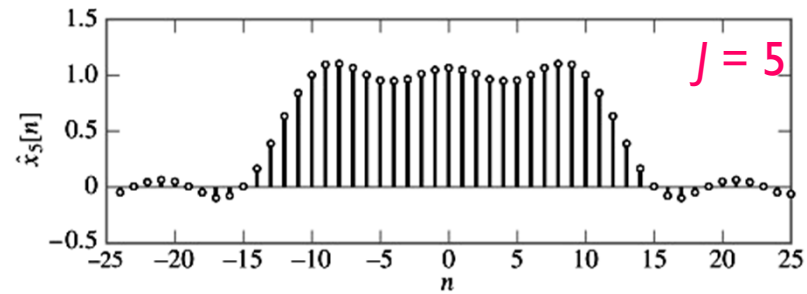
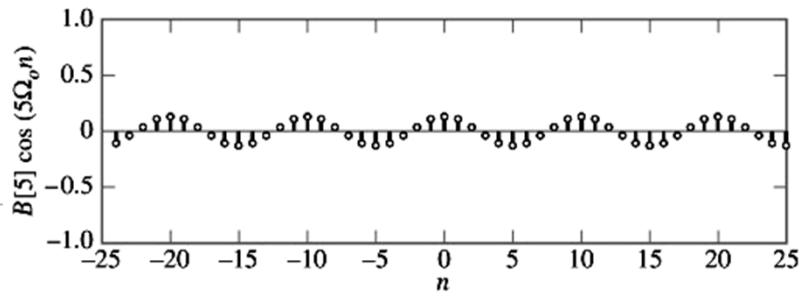
<Sol.>



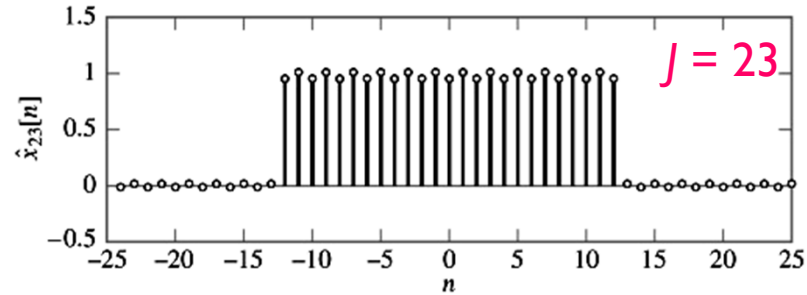
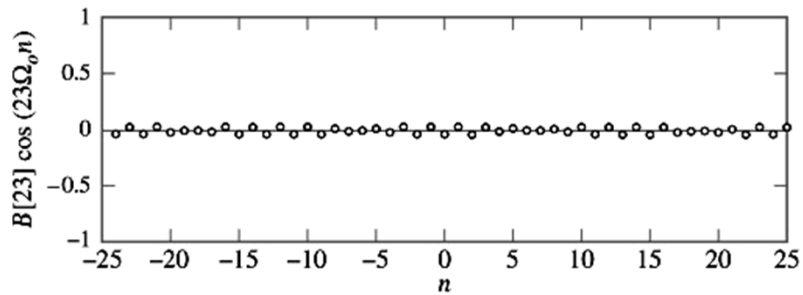
(a)



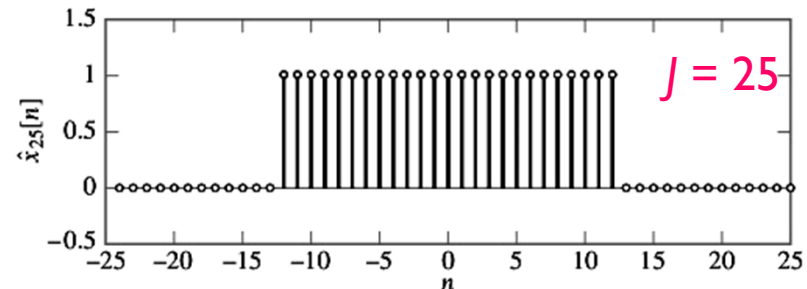
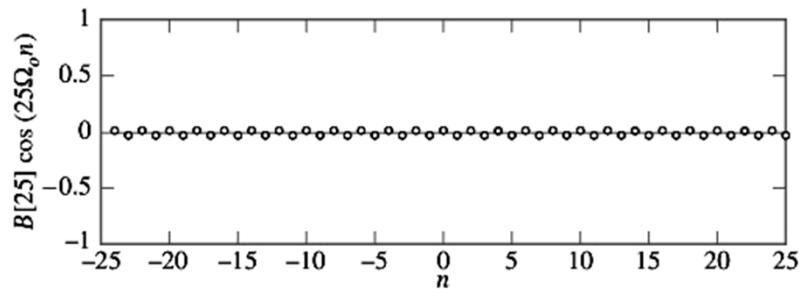
(b)



(c)



(d)



(e)

The coefficients $B[k]$ associated with values of k near zero represent the low-frequency or slowly varying features in the signal, while the coefficients associated with values of k near $\pm N/2$ represent the high frequency or rapidly varying features in the signal.

Fourier Series (FS)

- ▶ The DT-pair of a periodic signal $x(t)$ with **fundamental period T** and **fundamental frequency $\omega_0=2\pi/T$** is

$$x(t) \xleftrightarrow{FS; \omega_0} X[k]$$

$$x(t) = \sum_{k=-\infty}^{\infty} X[k] e^{jk\omega_0 t}$$

$$X[k] = \frac{1}{T} \int_0^T x(t) e^{-jk\omega_0 t} dt$$

take one period of $x(t)$

- ▶ The FS coefficients $X[k]$ are called the frequency-domain representation for $x(t)$
- ▶ The value k determines the frequency of the sinusoid associated with $X[k]$
- ▶ The **infinite** series in $x(t)$ **is not guaranteed to converge** for all possible signals.
 - ▶ Suppose we define

$$\hat{x}(t) = \sum_{k=-\infty}^{\infty} X[k] e^{jk\omega_0 t} \xrightarrow{\text{approach to?}} x(t)$$

If $x(t)$ is square integrable, then

$$\frac{1}{T} \int_0^T \left| x(t) - \hat{x}(t) \right|^2 dt = 0$$

a zero power in their differences.

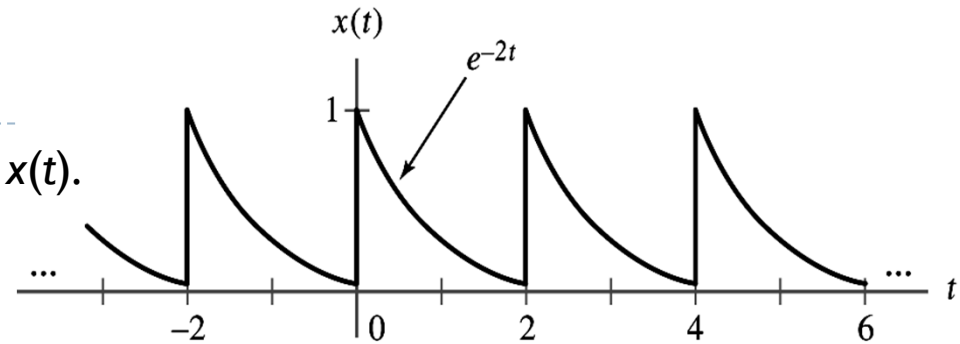
Remarks

- ▶ A zero MSE does not imply that the two signals are equal pointwise.
- ▶ Dirichlet's conditions:
 1. $x(t)$ is bounded
 2. $x(t)$ has a finite number of maximum and minima in one period
 3. $x(t)$ has a finite number of discontinuities in one period
- ▶ Pointwise convergence of $\hat{x}(t)$ and $x(t)$ is guaranteed at all t except those corresponding to discontinuities satisfying Dirichlet's conditions.
- ▶ If $x(t)$ satisfies Dirichlet's conditions and is not continuous, then $\hat{x}(t)$ converges to the midpoint of the left and right limits of $x(t)$ at each discontinuity.

Example 3.9

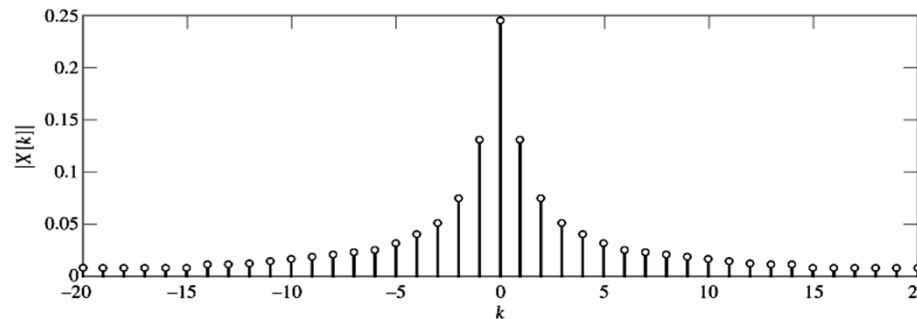
Determine the FS coefficients for the signal $x(t)$.

<Sol.>

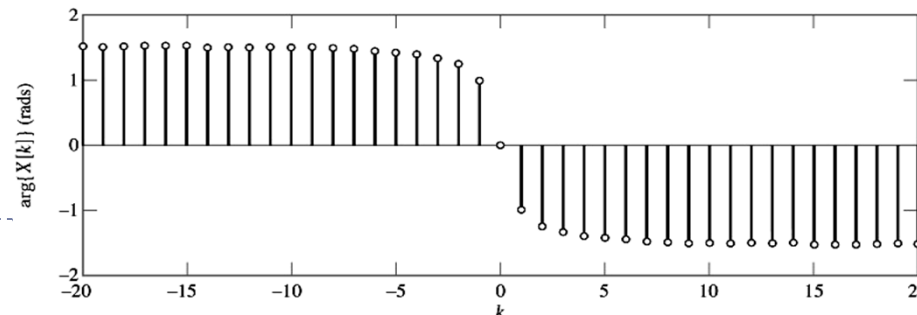


1. The period of $x(t)$ is $T = 2$, so $\omega_0 = 2\pi/2 = \pi$.
2. Take one period of $x(t)$: $x(t) = e^{-2t}, 0 \leq t \leq 2$. Then

$$X[k] = \frac{1}{2} \int_0^2 e^{-2t} e^{-jk\pi t} dt = \frac{1}{2} \int_0^2 e^{-(2+jk\pi)t} dt = \frac{1}{4 + jk2\pi} (1 - e^{-4} e^{-jk2\pi}) = \frac{1 - e^{-4}}{4 + jk2\pi}$$



The Magnitude of $X[k] \equiv$
the magnitude spectrum of $x(t)$



The phase of $X[k] \equiv$
the phase spectrum of $x(t)$

Example 3.10

Determine the FS coefficients for the signal $x(t)$ defined by $x(t) = \sum_{l=-\infty}^{\infty} \delta(t - 4l)$

<Sol.>

1. Fundamental period of $x(t)$ is $T = 4$, each period contains an impulse.
2. By integrating over a period that is symmetric about the origin, $-2 < t \leq 2$, to obtain $X[k]$:

$$X[k] = \frac{1}{4} \int_{-2}^2 \delta(t) e^{-jk(\pi/2)t} dt = \frac{1}{4}$$

3. The magnitude spectrum is constant and the phase spectrum is zero.

Example 3.11 Computation by Inspection

Determine the FS representation of the signal $x(t) = 3\cos(\pi t/2 + \pi/4)$

<Sol.>

1. Fundamental frequency of $x(t)$ is $\omega_0 = 2\pi/4 = \pi/2$, so $T = 4$.

2. Rewrite the $x(t)$ as

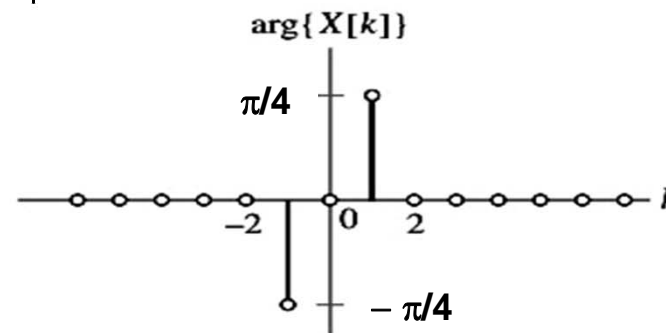
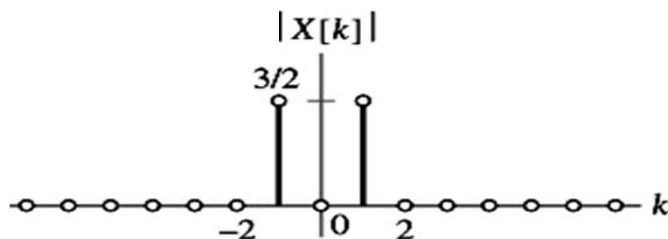
$$x(t) = 3 \frac{e^{j(\pi t/2 + \pi/4)} + e^{-j(\pi t/2 + \pi/4)}}{2} = \frac{3}{2} e^{j\pi/4} e^{j\pi t/2} + \frac{3}{2} e^{-j\pi/4} e^{-j\pi t/2}$$

3. Compare with

$$x(t) = \sum_{k=-\infty}^{\infty} X[k] e^{jk\pi t/2}$$



$$X[k] = \begin{cases} \frac{3}{2} e^{-j\pi/4}, & k = -1 \\ \frac{3}{2} e^{j\pi/4}, & k = 1 \\ 0, & \text{otherwise} \end{cases}$$



Example 3.12 Inverse FS

Find the (time-domain) signal $x(t)$ corresponding to the FS coefficients $X[k] = (1/2)^{|k|} e^{jk\pi/20}$. Assume that the fundamental period is $T=2$.

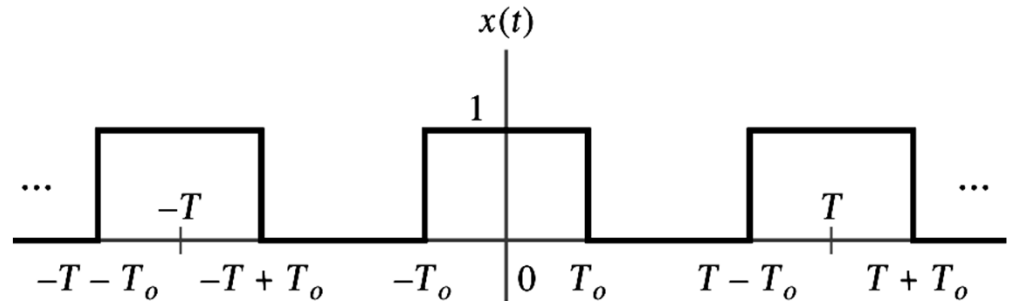
<Sol.>

I. Fundamental frequency: $\omega_0 = 2\pi/T = \pi$. Then

$$\begin{aligned} x(t) &= \sum_{k=-\infty}^{\infty} X[k] e^{jk\omega_0 t} = \sum_{k=0}^{\infty} (1/2)^k e^{jk\pi/20} e^{jk\pi t} + \sum_{k=-1}^{-\infty} (1/2)^{-k} e^{jk\pi/20} e^{jk\pi t} \\ &= \sum_{k=0}^{\infty} (1/2)^k e^{jk\pi/20} e^{jk\pi t} + \sum_{l=1}^{\infty} (1/2)^l e^{-jl\pi/20} e^{-jl\pi t} \\ &= \frac{1}{1 - (1/2)e^{j(\pi+\pi/20)}} + \frac{1}{1 - (1/2)e^{-j(\pi+\pi/20)}} - 1 \end{aligned}$$

Example 3.13

Determine the FS representation of the square wave:



<Sol.>

1. The period is T , so the fundamental frequency $\omega_0 = 2\pi/T$.
2. We consider the interval $-T/2 \leq t \leq T/2$ to obtain the FS coefficients. Then

(1) For $k \neq 0$, we have

$$X[k] = \frac{1}{T} \int_{-T/2}^{T/2} x(t) e^{-jk\omega_0 t} dt = \frac{1}{T} \int_{-T_0}^{T_0} e^{-jk\omega_0 t} dt$$

$$= \frac{-1}{Tjk\omega_0} e^{-jk\omega_0 t} \Big|_{-T_0}^{T_0}, \quad k \neq 0$$

$$= \frac{2}{Tk\omega_0} \left(\frac{e^{jk\omega_0 T_0} - e^{-jk\omega_0 T_0}}{2j} \right), \quad k \neq 0$$

By means of L'Hôpital's rule

$$= \frac{2 \sin(k\omega_0 T_0)}{Tk\omega_0}, \quad k \neq 0$$

$$\lim_{k \rightarrow 0} \frac{2 \sin(k\omega_0 T_0)}{Tk\omega_0} = \frac{2T_0}{T}$$

$$X[k] = \frac{2 \sin(k\omega_0 T_0)}{Tk\omega_0}$$

Example 3.13 (conti.)

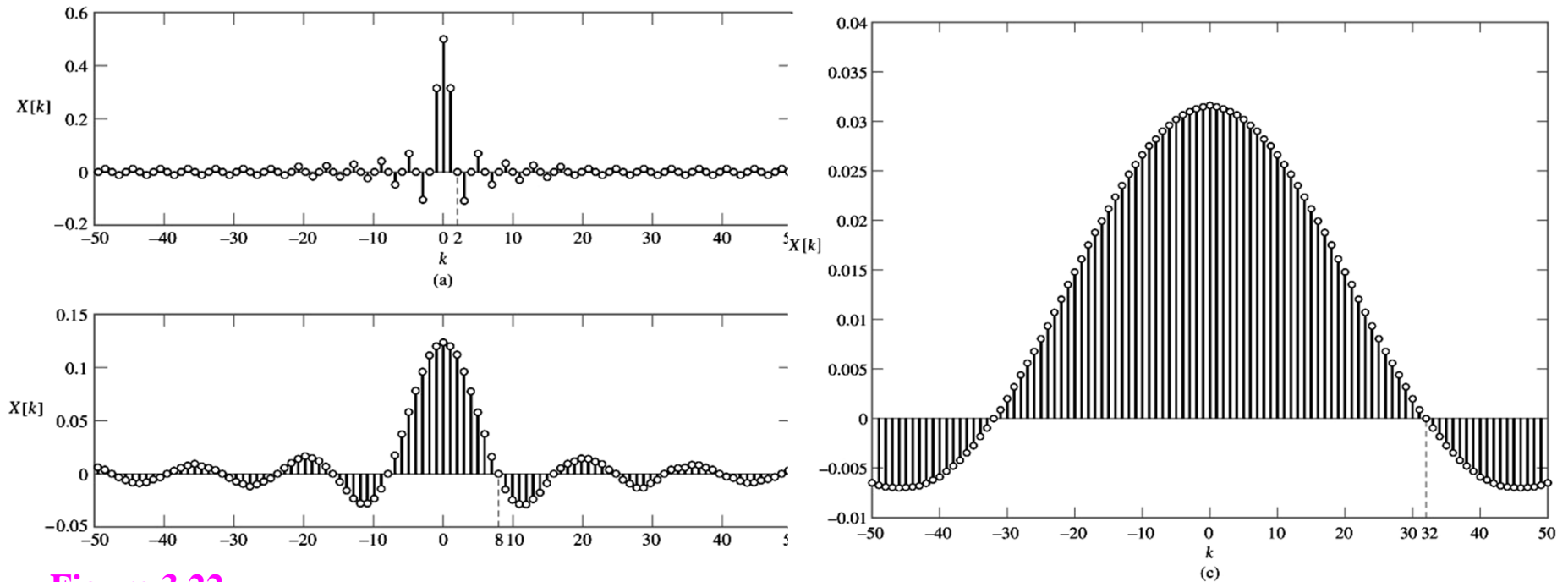
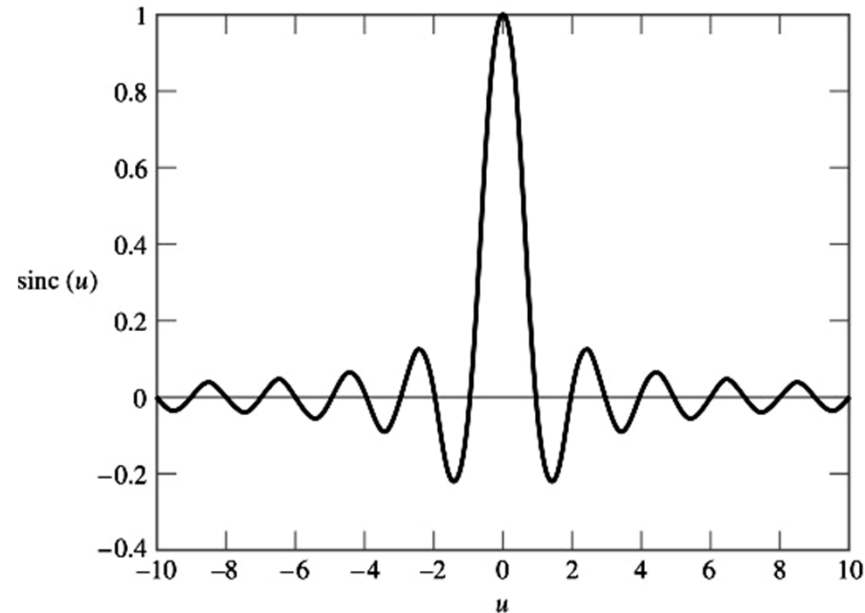


Figure 3.22
 The FS coefficients, $X[k]$, $-50 \leq k \leq 50$, for three square waves. (a) $T_o/T = 1/4$. (b) $T_o/T = 1/16$.
 (c) $T_o/T = 1/64$.

Sinc Function $\text{sinc}(u) = \frac{\sin(\pi u)}{\pi u}$



- ▶ Maximum of $\text{sinc}(u)$ is unity at $u = 0$, the zero crossing occur at integer values of u , and the amplitude dies off as $1/u$.
- ▶ The portion of $\text{sinc}(u)$ between the zero crossings at $u = \pm 1$ is known as the *mainlobe* of the sinc function.
- ▶ The smaller ripples outside the mainlobe are termed *sidelobes*

More on the FS Pairs

- ▶ The original FS pairs are described in exponential form:
- ▶ Let's consider the trigonometric form

$$x(t) = \sum_{k=-\infty}^{\infty} X[k]e^{jk\omega_0 t}$$

$$\begin{aligned} x(t) &= \sum_{k=-\infty}^{\infty} X[k]e^{jk\omega_0 t} = X[0] + \sum_{k=1}^{\infty} (X[k]e^{jk\omega_0 t} + X[-k]e^{-jk\omega_0 t}) \\ &= X[0] + \sum_{k=1}^{\infty} (|X[k]|e^{jk\omega_0 t + j\arg\{X[k]\}} + |X[-k]|e^{-jk\omega_0 t + j\arg\{X[-k]\}}) \end{aligned}$$

- ▶ For real-valued signal $x(t)$: $|X[k]| = |X[-k]|$ and $\arg\{X[-k]\} = -\arg\{X[k]\}$

$$\begin{aligned} \Rightarrow x(t) &= X[0] + \sum_{k=1}^{\infty} |X[k]| (e^{j(k\omega_0 t + \arg\{X[k]\})} + e^{-j(k\omega_0 t + \arg\{X[k]\})}) \\ &= X[0] + \sum_{k=1}^{\infty} 2|X[k]| \cos(k\omega_0 t + \arg\{X[k]\}) \\ &= X[0] + \sum_{k=1}^{\infty} 2|X[k]| (\cos(\arg\{X[k]\}) \cos(k\omega_0 t) - \sin(\arg\{X[k]\}) \sin(k\omega_0 t)) \end{aligned}$$

Rewrite the signal as

$$x(t) = B[0] + \sum_{k=1}^{\infty} B[k] \cos(k\omega_0 t) + A[k] \sin(k\omega_0 t)$$

we have

Trigonometric FS Pair for Real Signals

$$x(t) = B[0] + \sum_{k=1}^{\infty} B[k] \cos(k\omega_0 t) + A[k] \sin(k\omega_0 t)$$

where

$$B[0] = X[0], \quad B[k] = 2|X[k]| \cos(\arg\{X[k]\}) \quad A[k] = -2|X[k]| \sin(\arg\{X[k]\})$$

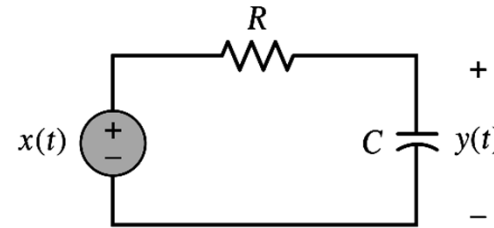
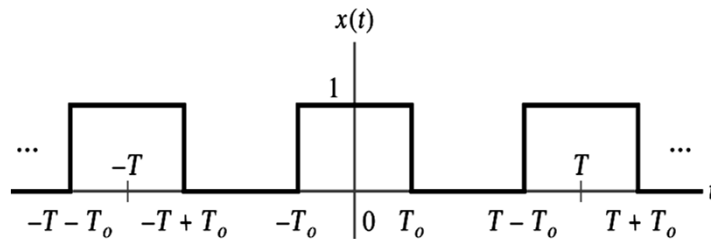
$$= 2 \operatorname{Re}\{X[k]\} \quad = -2 \operatorname{Im}\{X[k]\}$$

Or, if we use trigonometric FS representation for a real-valued periodic signal $x(t)$ with period T , then

$$B[0] = \frac{1}{T} \int_0^T x(t) dt \quad B[k] = \frac{2}{T} \int_0^T x(t) \cos(k\omega_0 t) dt \quad A[k] = \frac{2}{T} \int_0^T x(t) \sin(k\omega_0 t) dt$$

Example 3.15

Let us find the FS representation for the output $y(t)$ of the RC circuit in response to the square-wave input depicted in Fig. 3.21, assuming that $T_o/T = 1/4$, $T = 1$ s, and $RC = 0.1$ s.



<Sol.>

1. If the input to an LTI system is expressed as a weighted sum of sinusoids (eigenfunctions), then the output is also a weighted sum of sinusoids.

2. Input:

$$x(t) = \sum_{k=-\infty}^{\infty} X[k] e^{jk\omega_0 t} \quad X[k] = \frac{2 \sin(k\omega_0 T_o)}{Tk\omega_0}$$

3. Output:

$$y(t) \xleftrightarrow{FS; \omega_0} Y[k] = H(jk\omega_0) X[k]$$

$$y(t) = \sum_{k=-\infty}^{\infty} H(jk\omega_0) X[k] e^{jk\omega_0 t}$$

4. Frequency response of the RC circuit:

$$H(j\omega) = \frac{1/RC}{j\omega + 1/RC}$$

5. Substituting for $H(jk\omega_0)$ with $RC = 0.1$ s and $\omega_0 = 2\pi$, and $T_o/T = 1/4$

$$Y[k] = \frac{10}{j2\pi k + 10} \frac{\sin(k\pi/2)}{k\pi}$$