EN1060 Signals and Systems: Discrete-Time Fourier Series

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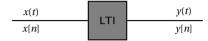
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Decompose the input as

$$x = a_1\phi_1 + a_2\phi_2 + \cdots$$
 linear combination of basic inputs

Then

$$y = a_1 \psi_1 + a_2 \psi_2 + \cdots$$
 linear combination of corresponding outputs

Choose $\phi_k(t)$ or $\phi_k[n]$ such that

- Broad class of signals can be constructed, and
- Response to ϕ_k s easy to compute.

Continuous-Time:

$$\phi_k(t) = e^{j\omega_k t}$$
:

 $e^{j\omega_k t} \longrightarrow H(\omega_k)e^{j\omega_k t}$ (a scaled-version of the input)

"Discrete-Time":

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"Discrete-Time": $\phi_k[n] = e^{j\omega_k n}$

$$e^{j\omega_k n} \longrightarrow e^{j\omega_k n} \sum_{r=-\infty}^{\infty} h[r] e^{-j\omega_k r}$$
eigenfunction eigenvalue

Discrete-Time Fourier Series

Consider x[n] to be periodic, Period N, Fundamental frequency $\omega_0 = \frac{2\pi}{N}$ $e^{jk\omega_0 n}$ are harmonically related, and periodic with the period N, although the fundamental period is different. $e^{jk\omega_0 n} = e^{j(k+N)\omega_0 n}$

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$$e^{jk\omega_0 n} = e^{j(k+N)\omega_0 n}$$

 \Rightarrow Only N distinct complex exponentials.

$$x[n] = \sum_{k} a_k e^{jk\omega_0 n}, \quad k = 0, 1, 2, \dots, N - 1.$$
$$x[n] = \sum_{k = \langle N \rangle} a_k e^{jk\omega_0 n}.$$

N equations in N unknowns.

$$a_k = \frac{1}{N} \sum_{\langle N \rangle} x[n] e^{-jk\omega_0 n}.$$

 $k = \langle N \rangle$: k ranges over one period (as a_k periodically repeats).

Continuous-Time

$$x(t) = \sum_{k=-\infty}^{\infty} a_k e^{jk\omega_0 t}$$
$$a_k = \frac{1}{T} \int_T x(t) e^{-jk\omega_0 t} dt$$

Discrete-Time Fourier Series

Synthesis

$$x[n] = \sum_{k=< N>} a_k e^{jk\omega_0 n} = \sum_{k=< N>} a_k e^{jk(2\pi/N)n}.$$

Analysis

$$a_k = \frac{1}{N} \sum_{n = \langle N \rangle} x[n] e^{-jk\omega_0 n} = \frac{1}{N} \sum_{n = \langle N \rangle} x[n] e^{-jk(2\pi/N)n}.$$

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Note the duality.

Periodicity

x[n] periodic in n, true for CT $e^{jk\omega_0n}$ periodic in n, true for CT $e^{jk\omega_0n}$ periodic in k, not true for CT a_k periodic in k, not true for CT

Convergence

Continuous-time:

- x(t) square-integrable OR
- Dirichlet condition

Discrete-time

$$x[n] = \sum_{k=< N>} a_k e^{jk\omega_0 n}.$$

$$\hat{x}[n] = \sum_{p \text{ terms}} a_k e^{jk\omega_0 n}.$$

$$p = N$$

$$\hat{x}[n] \equiv x[n].$$

There is no issue of convergence in DT.

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Expanding the signal as a sum of two complex exponentials,

$$x[n] = \frac{1}{2j}e^{j(2\pi/N)n} - \frac{1}{2j}e^{-j(2\pi/N)n}.$$
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$$a_1 = \frac{1}{2i}$$
, $a_{-1} = -\frac{1}{2i}$.

Fourier Coefficients for $x[n] = \sin(2\pi/N)n$ for N = 5

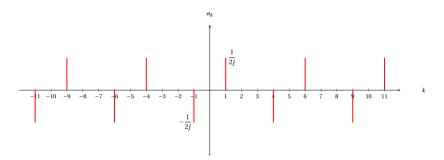


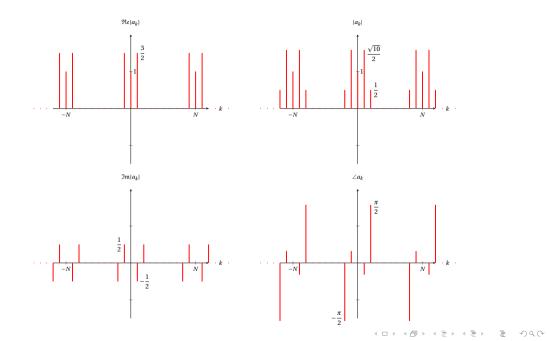
Figure: Fourier coefficients for $x[n] = \sin(2\pi/5)n$.

Determine and sketch the DTFT of

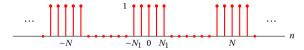
$$x[n] = 1 + \sin \omega_0 n + 3\cos \omega_0 n + \cos \left(2\omega_0 n + \frac{\pi}{2}\right).$$

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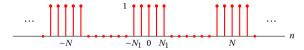
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$$a_k = \frac{1}{N} \sum_{n=-N_1}^{N_1} e^{-jk(2\pi/N)n}$$

$$= \frac{1}{N} \sum_{m=0}^{2N_1} e^{-jk(2\pi/N)/(m-N_1)}$$

 $2N_1 + 1$ terms in a geometric series

$$\begin{split} &=\frac{1}{N}e^{jk(2\pi/N)N_1}\left[\frac{1-e^{-jk(2\pi/N)(2N_1+1)}}{1-e^{-jk(2\pi/N)}}\right]\\ &=\frac{1}{N}e^{jk(2\pi/N)N_1}\cdot\frac{e^{-j\frac{k(2\pi/N)(2N_1+1)}{2}}}{e^{-j\frac{k(2\pi/N)}{2}}}\left[\frac{e^{j\frac{k(2\pi/N)(2N_1+1)}{2}}-e^{-j\frac{k(2\pi/N)(2N_1+1)}{2}}}{e^{j\frac{k(2\pi/N)}{2}}-e^{-j\frac{k(2\pi/N)}{2}}}\right]\\ &=\frac{1}{N}\frac{\sin\left[\frac{k(2\pi/N)(2N_1+1)}{2}\right]}{\sin\left[\frac{k(2\pi/N)}{2}\right]} \end{split}$$

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$$a_k = \frac{1}{N} \frac{\sin[2\pi k(N_1 + 1/2)/N]}{\sin(\pi k/N)} \quad k \neq 0, \pm N, \pm 2N, \dots$$
$$a_k = \frac{2N_1 + 1}{N} \quad k = 0, \pm N, \pm 2N, \dots$$

