

## 5. FOURIER ANALYSIS TECHNIQUE

## Fourier Analysis Techniques

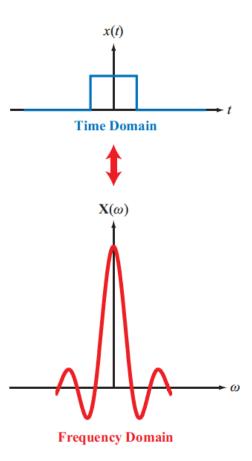
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#### **Objectives**

#### Learn to:

- Apply the phasor-domain technique to analyze systems driven by sinusoidal excitations.
- Express periodic signals in terms of Fourier series.
- Use Fourier series to analyze systems driven by continuous periodic signals.
- Apply Parseval's theorem to compute the power or energy contained in a signal.
- Compute the Fourier transform of nonperiodic signals and use it to analyze the system response to nonperiodic excitations.



Time-domain signals have *frequency domain spectra*. Because many analysis and design projects are easier to work with in the frequency domain, the ability to easily *transform signals and systems* back and forth between the two domains will prove invaluable in succeeding chapters.

## Phasor Analysis: Basics

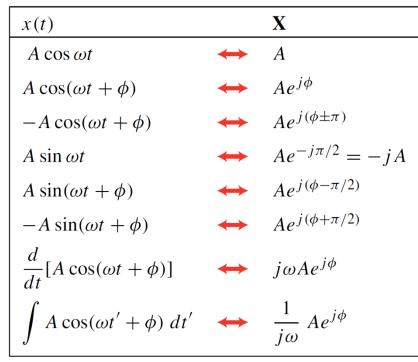
- If an LTI system is described by a differential equation with an eternal sinusoidal input, then phasor analysis is a simple procedure for computing the system response
- The system response is also an eternal sinusoidal signal
- $\Box$  The phasor associated with signal  $\upsilon(t)=V_0\cos(\omega t+\phi)$  is the complex number  $\mathbf{V}=V_0e^{j\phi}$

$$v(t) = V_0 \cos(\omega t + \phi) \quad \longleftrightarrow \quad \mathbf{V} = V_0 e^{j\phi}$$

 $\square$  If  $\mathbf{X} = |\mathbf{X}|e^{j\phi}$  then  $\Re [|\mathbf{X}|e^{j\phi}e^{j\omega t}] = |\mathbf{X}|\cos(\omega t + \phi)$ 

## Phasor Analysis: Basics

The effects of differentiation and integration are:



$$i(t) = \Re \mathfrak{e}[\mathbf{I}e^{j\omega t}]$$

$$\frac{di}{dt} \iff j\omega \mathbf{I}$$

$$\int i \ dt' \quad \longleftrightarrow \quad \frac{\mathbf{I}}{j\omega}$$

 Use these properties to convert manipulations of sines and cosines into manipulations of complex numbers

## Phasor Analysis: Example

Use phasor analysis to solve the differential equation (a=300 and b=50,000)  $\frac{d^2y}{dt^2} + a\frac{dy}{dt} + by = 10\sin(100t + 60^\circ)$ 

$$\frac{d^2y}{dt^2} + a\frac{dy}{dt} + by = 10\sin(100t + 60^\circ)$$

- □ The phasor associated with the input is  $\mathbf{X} = 10e^{-j30^{\circ}}$
- The differential equation becomes algebraic

$$(j\omega)^2 \mathbf{Y} + j\omega a \mathbf{Y} + b \mathbf{Y} = 10e^{-j30^{\circ}}$$

The phasor associated with the output is then found as

$$\mathbf{Y} = \frac{10e^{-j30^{\circ}}}{b - \omega^2 + i\omega a} = \frac{10e^{-j30^{\circ}}}{10^4(4+j3)} = \frac{10^{-3}e^{-j30^{\circ}}}{5e^{j36.87^{\circ}}} = 0.2 \times 10^{-3}e^{-j66.87^{\circ}}$$

□ The response is then  $y(t) = 0.2 \times 10^{-3} \cos(100t - 66.87^{\circ})$ 

- □ Let x(t) be periodic:  $x(t) = x(t + nT_0)$
- Then x(t) can be expressed as a linear combination of sinusoids at harmonic frequencies:

$$x(t) = a_0 + \sum_{n=1}^{\infty} [a_n \cos(n\omega_0 t) + b_n \sin(n\omega_0 t)]$$
 (5.26a)

(sine/cosine representation)

$$= c_0 + \sum_{n=1}^{\infty} c_n \cos(n\omega_0 t + \phi_n)$$
 (5.26b)

(amplitude/phase representation)

- □ Let x(t) be periodic:  $x(t) = x(t + nT_0)$
- □ Now x(t) need not be real-valued
- Then x(t) can be expressed as a linear combination of complex exponentials at harmonic frequencies:

$$x(t) = \sum_{n=-\infty}^{\infty} \mathbf{x}_n e^{jn\omega_0 t},$$

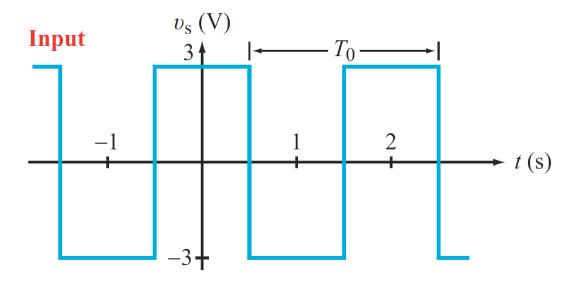
(exponential representation)

- $\square$  Fundamental angular frequency:  $\omega_0 = 2\pi/T_0$
- $\square$  dc or average term:  $a_0$  or  $c_0$
- □ Fundamental term:  $c_1 \cos(\omega_0 t + \phi_1)$
- □ Harmonics:  $c_n \cos(n\omega_0 t + \phi_n)$
- Fundamental has same period as x(t)
- In music: harmonics are known as overtones
- $\square \{a_n, b_n, c_n, \mathbf{x}_n\}$  are Fourier coefficients

- A Fourier series is a mathematical version of a *prism*; it breaks up a signal into different frequencies, just as a prism (or diffraction grating) breaks up light into different colors (which are light at different frequencies).
- 2. A Fourier series is a mathematical depiction of adding overtones to a basic note to give a richer and fuller sound. It can also be used as a formula for synthesis of sounds and tones.
- 3. A Fourier series is a representation of x(t) in terms of *orthogonal functions*.

## Fourier Series Example

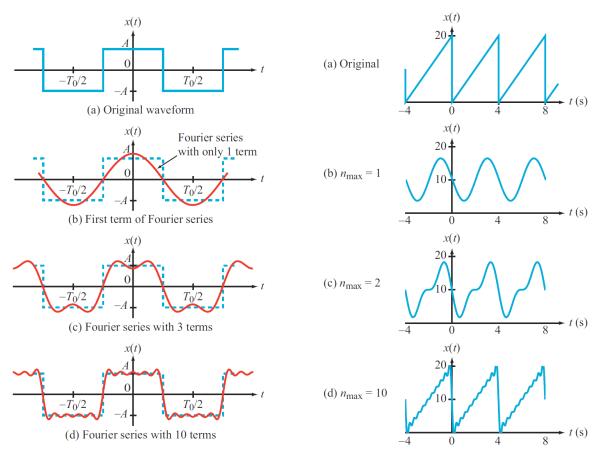
The Fourier series expansion of the periodic signal



is the infinite series

$$\upsilon_{s}(t) = \frac{12}{\pi} \left( \cos \omega_{0} t - \frac{1}{3} \cos 3\omega_{0} t + \frac{1}{5} \cos 5\omega_{0} t - \cdots \right)$$

# Adding more terms makes the Fourier series resemble more closely the original signal:



### Three Forms of Fourier Series Expansion:

(5.27)

$$x(t) = a_0 + \sum_{n=1}^{\infty} \left[ a_n \cos(n\omega_0 t) + b_n \sin(n\omega_0 t) \right].$$

(sine/cosine representation)

$$x(t) = c_0 + \sum_{n=1}^{\infty} c_n \cos(n\omega_0 t + \phi_n),$$

(amplitude/phase representation)

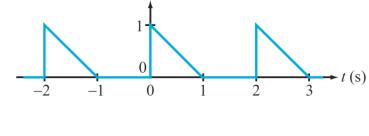
$$x(t) = \sum_{n=-\infty}^{\infty} \mathbf{x}_n e^{jn\omega_0 t},$$

(exponential representation)

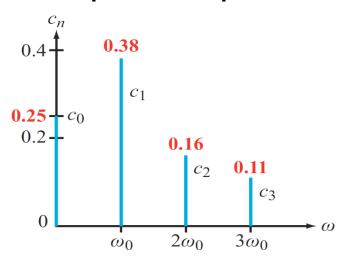
## One-Sided Line Spectrum of x(t)

- $\square$  Plot of amplitudes  $c_n$  and phases  $\phi_n$  vs. frequency  $\omega$ .

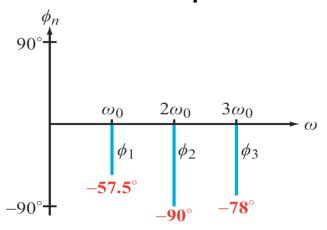
Example: x(t) has period=2.
$$C_n = \begin{cases} \left(\frac{4}{n^4 \pi^4} + \frac{1}{n^2 \pi^2}\right)^{1/2} & \text{for } n = \text{odd,} \\ \frac{1}{n \pi} & \text{for } n = \text{even.} \end{cases}$$



#### □ Amplitude spectrum:



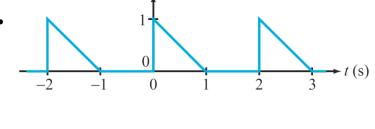
#### Phase spectrum:



## Two-Sided Line Spectrum of x(t)

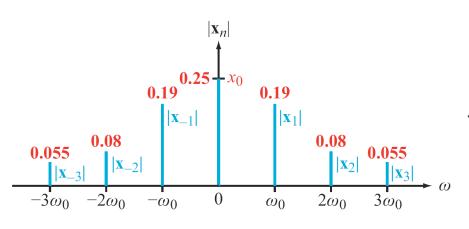
- $\square$  Plot of magnitudes  $|\mathbf{x}_n|$  and phases  $\phi_n$  vs. frequency  $\omega$ .

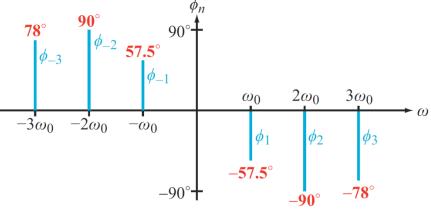
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Magnitude spectrum:

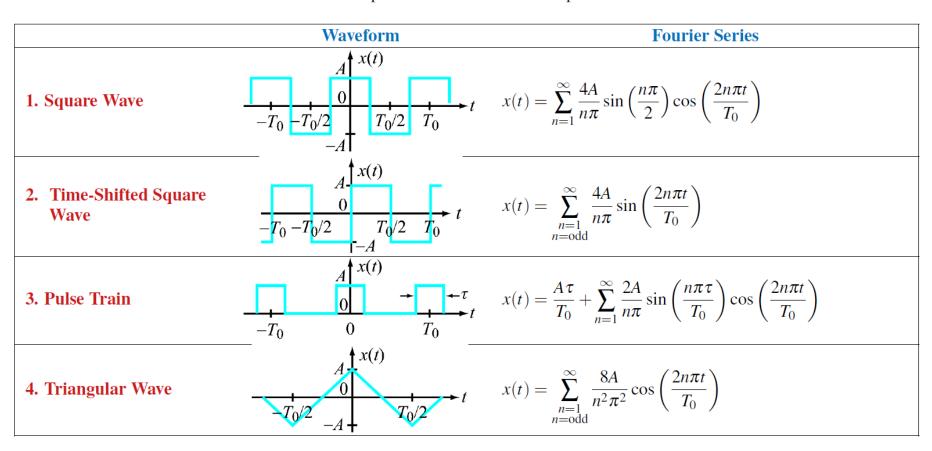
#### Phase spectrum:





# Fourier Series Expansions for Some General Forms of Periodic Signals

**Table 5-4:** Fourier series expressions for a select set of periodic waveforms.



## Computing Coefficients of Fourier Series: Sine/Cosine Form of Fourier Series Expansion

$$x(t) = a_0 + \sum_{n=1}^{\infty} [a_n \cos(n\omega_0 t) + b_n \sin(n\omega_0 t)].$$
(sine/cosine representation) (5.27)

Compute coefficients from a single period of x(t) using the formulae

$$a_0 = \frac{1}{T_0} \int_0^{T_0} x(t) dt,$$

$$a_n = \frac{2}{T_0} \int_0^{T_0} x(t) \cos(n\omega_0 t) dt,$$
and 
$$b_n = \frac{2}{T_0} \int_0^{T_0} x(t) \sin(n\omega_0 t) dt.$$

# Computing Coefficients of Fourier Series: Amplitude/Phase Form of Fourier Series Expansion

$$x(t) = c_0 + \sum_{n=1}^{\infty} c_n \cos(n\omega_0 t + \phi_n),$$

(amplitude/phase representation)

Compute coefficients from a single period of x(t) using the formula

$$c_n = \sqrt{a_n^2 + b_n^2}$$
 and 
$$\phi_n = \begin{cases} -\tan^{-1}\left(\frac{b_n}{a_n}\right), & a_n > 0\\ \pi - \tan^{-1}\left(\frac{b_n}{a_n}\right), & a_n < 0 \end{cases}$$

## Computing Coefficients of Fourier Series: Exponential Form of Fourier Series Expansion

$$x(t) = \sum_{n=-\infty}^{\infty} \mathbf{x}_n e^{jn\omega_0 t},$$

(exponential representation).

Compute coefficients from a single period of x(t) using the formula

$$\mathbf{x}_n = \frac{1}{T_0} \int_{-T_0/2}^{T_0/2} x(t) \ e^{-jn\omega_0 t} \ dt.$$

Note this is much simpler than using the other two representations.

#### Summary of the Three Fourier Series Representations: Relations Between the Coefficients of the Representations

**Table 5-3:** Fourier series representations for a real-valued periodic function x(t).

Cosine/Sine	Amplitude/Phase	Complex Exponential			
$x(t) = a_0 + \sum_{n=1}^{\infty} [a_n \cos(n\omega_0 t) + b_n \sin(n\omega_0 t)]$	$x(t) = c_0 + \sum_{n=1}^{\infty} c_n \cos(n\omega_0 t + \phi_n)$	$x(t) = \sum_{n=-\infty}^{\infty} \mathbf{x}_n e^{jn\omega_0 t}$			
$a_0 = \frac{1}{T_0} \int_0^{T_0} x(t) \ dt$	$c_n e^{j\phi_n} = a_n - jb_n$	$\mathbf{x}_n =  \mathbf{x}_n  e^{j\phi_n}; \ \mathbf{x}_{-n} = \mathbf{x}_n^*; \ \phi_{-n} = -\phi_n$			
$a_n = \frac{2}{T_0} \int_0^{T_0} x(t) \cos n\omega_0 t  dt$	$c_n = \sqrt{a_n^2 + b_n^2}$	$ \mathbf{x}_n  = c_n/2; \ x_0 = c_0$			
$b_n = \frac{2}{T_0} \int_0^{T_0} x(t) \sin n\omega_0 t \ dt$	$\phi_n = \begin{cases} -\tan^{-1}(b_n/a_n), & a_n > 0\\ \pi - \tan^{-1}(b_n/a_n), & a_n < 0 \end{cases}$	$\mathbf{x}_n = \frac{1}{T_0} \int_0^{T_0} x(t) \ e^{-jn\boldsymbol{\omega}_0 t} \ dt$			
$a_0 = c_0 = x_0; \ a_n = c_n \cos \phi_n; \ b_n = -c_n \sin \phi_n; \ \mathbf{x}_n = \frac{1}{2}(a_n - jb_n)$					

## Symmetry Simplifies Computation

#### **Even Symmetry:** x(t) = x(-t)

$$a_0 = \frac{2}{T_0} \int_0^{T_0/2} x(t) dt$$

$$a_n = \frac{4}{T_0} \int_0^{T_0/2} x(t) \cos(n\omega_0 t) dt$$

$$b_n = 0$$

$$c_n = |a_n|, \qquad \phi_n = \begin{cases} 0 & \text{if } a_n > 0\\ 180^\circ & \text{if } a_n < 0 \end{cases}$$

#### **Odd Symmetry:** x(t) = -x(-t)

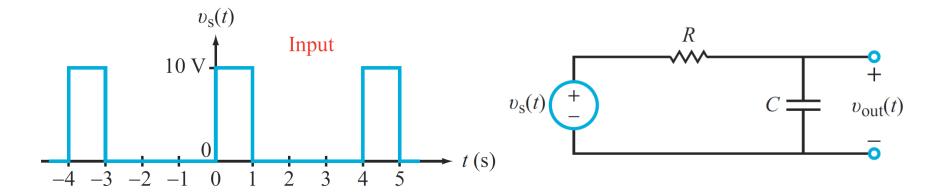
$$a_0 = 0 \qquad a_n = 0$$

$$b_n = \frac{4}{T_0} \int_0^{T_0/2} x(t) \sin(n\omega_0 t) dt$$

$$c_n = |b_n|$$
  $\phi_n = \begin{cases} -90^\circ & \text{if } b_n > 0\\ 90^\circ & \text{if } b_n < 0 \end{cases}$ 

## Circuit Analysis using Fourier Series

Compute the voltage response of the RC circuit shown to the input square wave shown, using Fourier series. The time constant RC of the circuit is RC=2 s.



## Circuit Analysis using Fourier Series

□ The input waveform has the Fourier series expansion

$$\upsilon_{S}(t) = a_0 + \sum_{n=1}^{\infty} c_n \cos(n\omega_0 t + \phi_n)$$

$$c_n \underline{\triangle}^{\underline{\phi_n}} = a_n - jb_n = \frac{10}{n\pi} \left[ \sin \frac{n\pi}{2} - j \left( 1 - \cos \frac{n\pi}{2} \right) \right]$$

□ The RC circuit has the transfer function (RC=2 s)

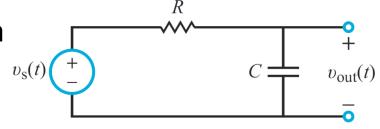
$$\mathbf{H}(\omega) = \frac{1}{\sqrt{1+4\omega^2}} e^{-j \tan^{-1}(2\omega)}$$

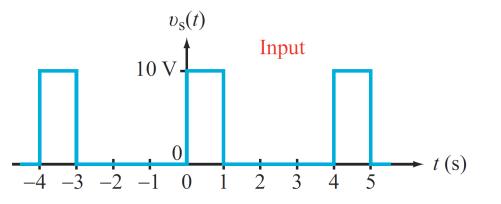
## Circuit Analysis using Fourier Series

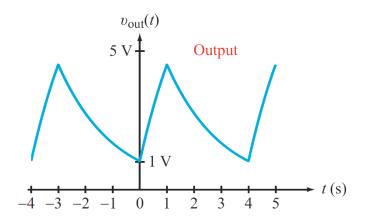
The output waveform has the Fourier series expansion

$$\upsilon_{\text{out}}(t) = 2.5 + \sum_{n=1}^{\infty} \Re \left\{ c_n \frac{1}{\sqrt{1 + 4n^2 \omega_0^2}} e^{j[n\omega_0 t + \phi_n - \tan^{-1}(2n\omega_0)]} \right\}$$

□ Plot of the output waveform







#### Parseval's Theorem for Fourier Series:

Average Power is the same whether computed in the time domain or frequency domain

$$P_{x} = \frac{1}{T_{0}} \int_{0}^{T_{0}} |x(t)|^{2} dt = a_{0}^{2} + \sum_{n=1}^{\infty} (a_{n}^{2} + b_{n}^{2})/2,$$
(5.58a)

$$P_{x} = \frac{1}{T_{0}} \int_{0}^{T_{0}} |x(t)|^{2} dt = c_{0}^{2} + \sum_{n=1}^{\infty} c_{n}^{2} / 2, \quad (5.58b)$$

$$P_{x} = \frac{1}{T_{0}} \int_{0}^{T_{0}} |x(t)|^{2} dt = \sum_{n=-\infty}^{\infty} |\mathbf{x}_{n}|^{2}.$$
 (5.58c)

Recall that average power of  $c_n \cos(n\omega_0 t + \phi_n)$  is  $c_n^2/2$ 

## Fourier Transform

- □ For non-periodic signals
- □ Obtain from Fourier series as period→∞
- Compute forward Fourier transform from x(t):

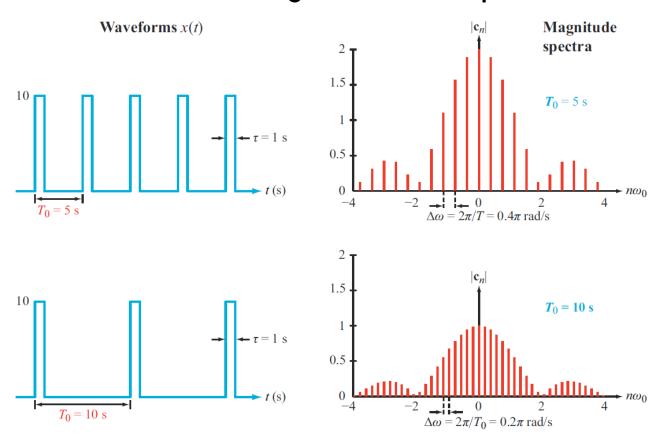
$$\mathbf{X}(\omega) = \mathbf{\mathcal{F}}[x(t)] = \int_{-\infty}^{\infty} x(t) e^{-j\omega t} dt$$

□ Compute inverse Fourier transform: recover x(t):

$$x(t) = \mathbf{\mathcal{F}}^{-1}[\mathbf{X}(\boldsymbol{\omega})] = \frac{1}{2\pi} \int_{-\infty}^{\infty} \mathbf{X}(\boldsymbol{\omega}) \, e^{j\omega t} \, d\boldsymbol{\omega}$$

### Fourier Series→Fourier Transform

□ Consider a periodic pulse train. Let its period→∞.
Then its two-sided magnitude line spectrum looks like:



## Fourier Series → Fourier Transform

$$x(t) = \sum_{n = -\infty}^{\infty} \mathbf{x}_n e^{jn\omega_0 t}$$

□ Exponential Fourier series:  $x(t) = \sum_{n=-\infty}^{\infty} \mathbf{x}_n e^{jn\omega_0 t}$ □ Coefficients computed using:  $\mathbf{x}_n = \frac{1}{T_0} \int_{-T_0/2}^{T_0/2} x(t') e^{-jn\omega_0 t'} dt'$ 

$$\mathbf{x}_n = \frac{1}{T_0} \int_{-T_0/2}^{T_0/2} x(t') e^{-jn\omega_0 t'} dt'$$

□ Spacing between harmonics:  $\Delta \omega = (n+1)\omega_0 - n\omega_0 = \omega_0 = \frac{2\pi}{T_0}$ 

□ Insert coefficient formula into exponential series:

$$x(t) = \sum_{n = -\infty}^{\infty} \left[ \frac{1}{2\pi} \int_{-T_0/2}^{T_0/2} x(t') e^{-jn\omega_0 t'} dt' \right] e^{jn\omega_0 t} \Delta\omega.$$

□ Let the period $\rightarrow \infty$ . Bracketed quantity is  $\hat{\mathbf{X}}(\omega)$ 

$$x(t) = \frac{1}{2\pi} \int_{-\infty}^{\infty} \left[ \int_{-\infty}^{\infty} x(t') e^{-j\omega t'} dt' \right] e^{j\omega t} d\omega.$$

## Important Fourier Transform Pairs

Impulses in time and frequency:

$$\delta(t) \longleftrightarrow 1.$$
  $1 \longleftrightarrow 2\pi \delta(\omega).$ 

□ Causal exponential signals:

$$Ae^{-at} u(t) \longleftrightarrow \frac{A}{a+j\omega} \quad \text{for } a>0.$$

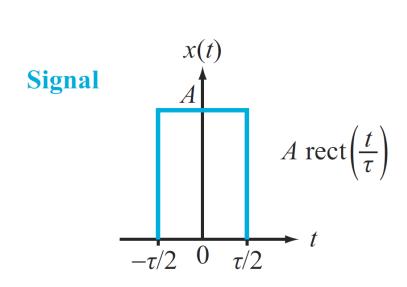
□ Eternal sinusoidal signals:

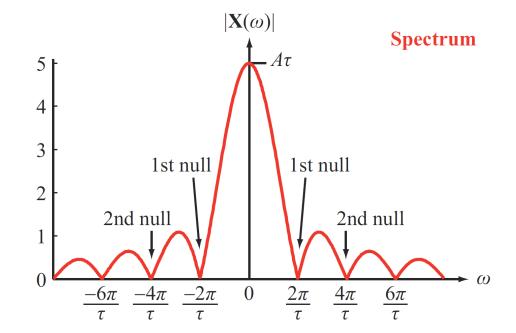
$$\cos \omega_0 t \iff \pi[\delta(\omega - \omega_0) + \delta(\omega + \omega_0)],$$

$$\sin \omega_0 t \iff j\pi[\delta(\omega+\omega_0)-\delta(\omega-\omega_0)].$$

### Fourier Transform of a Pulse

$$x(t) = A \operatorname{rect}(t/\tau)$$
 leads to  $\mathbf{X}(\omega) = A\tau \frac{\sin(\omega\tau/2)}{(\omega\tau/2)} = A\tau \operatorname{sinc}\left(\frac{\omega\tau}{2}\right)$   
The sinc function is defined as  $\operatorname{sinc}(\theta) = \frac{\sin\theta}{\theta} \operatorname{sinc}(0) = \frac{\sin(\theta)}{\theta}\Big|_{\theta=0} = 1$ 





## Important Fourier Transform Properties

$$K_1 x_1(t) + K_2 x_2(t) \iff K_1 \mathbf{X}_1(\omega) + K_2 \mathbf{X}_2(\omega),$$
  
(linearity property) (5.90)

$$x'(t) \iff j\omega \mathbf{X}(\omega).$$
(derivative property)

$$x(at) \longleftrightarrow \frac{1}{|a|} \mathbf{X} \left( \frac{\omega}{a} \right), \quad \text{for any } a.$$
(scaling property)

For real-valued 
$$x(t)$$
, we have:

$$X(-\omega) = X^*(\omega).$$
 (reversal property)

$$x(t)\cos(\omega_0 t) \longleftrightarrow \frac{1}{2}[\mathbf{X}(\omega - \omega_0) + \mathbf{X}(\omega + \omega_0)].$$
(modulation property) (5.109)

Modulation property used for radio

## Important Fourier Transform Properties

The following two properties are duals of each other:

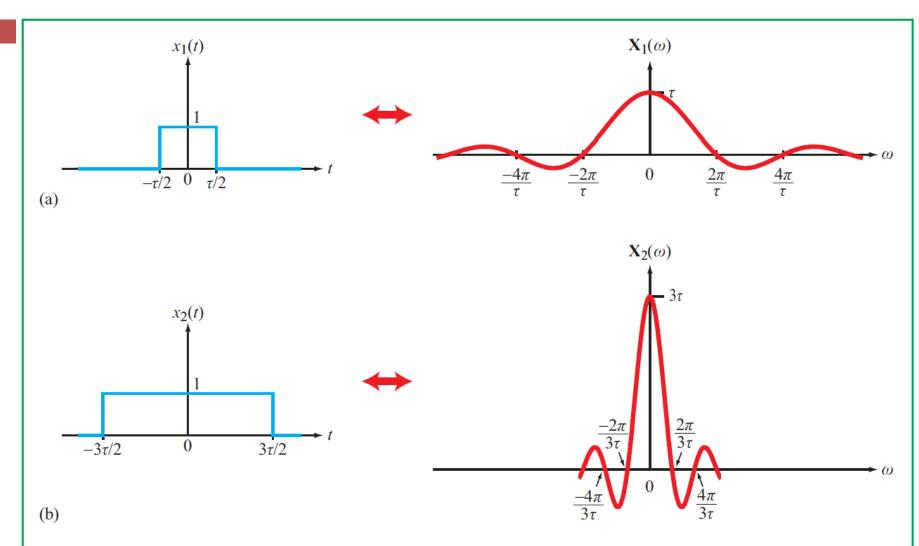
$$e^{j\omega_0 t} x(t) \iff \mathbf{X}(\omega - \omega_0),$$
 (frequency-shift property)

$$x(t-t_0) \iff e^{-j\omega t_0} \mathbf{X}(\omega).$$
 (time-shift property)

Parseval's theorem for the Fourier transform: ENERGY is the same when computed in time or in frequency:

$$E = \int_{-\infty}^{\infty} |x(t)|^2 dt = \frac{1}{2\pi} \int_{-\infty}^{\infty} |\mathbf{X}(\omega)|^2 d\omega.$$
(Parseval's theorem)

## Example of Time Scaling Property



**Figure 5-14:** Stretching  $x_1(t)$  to get  $x_2(t)$  entails stretching t by a factor of 3. The corresponding spectrum  $\mathbf{X}_2(\omega)$  is a 3-times compressed version of  $\mathbf{X}_1(\omega)$ .

## Conjugate Symmetry Implications

 $\Box$  If x(t) is real-valued, then X( $\omega$ ) has conjugate symmetry:

$$X(-\omega) = X^*(\omega).$$
 (reversal property)

Consequently, for a *real-valued* x(t), its Fourier transform  $\mathbf{X}(\omega)$  exhibits the following symmetry properties:

- (a)  $|\mathbf{X}(\omega)|$  is an even function  $(|\mathbf{X}(\omega)| = |\mathbf{X}(-\omega)|)$ .
- (b)  $\arg[\mathbf{X}(\omega)]$  is an odd function  $(\arg[\mathbf{X}(\omega)] = -\arg[\mathbf{X}(-\omega)]).$
- (c) If x(t) is real and an even function of time,  $\mathbf{X}(\omega)$  will be purely real and an even function.
- (d) If x(t) is real and an odd function of time,  $\mathbf{X}(\omega)$  will be purely imaginary and an odd function.

## Example of Parseval's Theorem

- □ Confirm Parseval's theorem holds for  $x(t) = e^{-at} u(t)$
- □ Parseval's theorem:  $E = \int_{-\infty}^{\infty} |x(t)|^2 dt = \frac{1}{2\pi} \int_{-\infty}^{\infty} |\hat{\mathbf{X}}(\omega)|^2 d\omega$
- □ Fourier transform pair:  $Ae^{-at} u(t)$   $\longleftrightarrow$   $A = -\infty$   $A = -\infty$  for a > 0

Energy in time domain:

$$\int_{0}^{\infty} |e^{-at}|^2 dt = \int_{0}^{\infty} e^{-2at} dt = \frac{1}{2a}.$$

Energy in frequency domain:

$$\frac{1}{2\pi} \int_{-\infty}^{\infty} \left| \frac{1}{a+j\omega} \right|^2 d\omega = \frac{1}{2\pi} \int_{-\infty}^{\infty} \frac{1}{a^2 + \omega^2} d\omega = \frac{1}{2a}$$

## Fourier Transform of Periodic Signal

The Fourier transform of a periodic signal is found by Fourier transforming its Fourier series expansion:

$$x(t) = \sum_{n=-\infty}^{\infty} \mathbf{x}_n e^{jn\omega_0 t}.$$

 $\square$  The Fourier transform of a complex exponential is

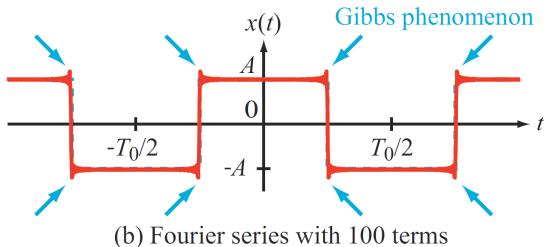
$$\mathcal{F}\left\{e^{j\omega_0 t}\right\} = 2\pi \ \delta(\omega - \omega_0)$$

So the Fourier transform of the periodic signal is

$$\mathcal{F}\left\{x(t)\right\} = \sum_{n=-\infty}^{\infty} \mathbf{x}_n 2\pi \ \delta(\omega - n\omega_0).$$

### Gibbs's Phenomenon

- If x(t) is not continuous at  $t=t_i$  then the Fourier series expansion of x(t) converges to the midpoint of the discontinuity, which is  $\frac{1}{2}[x(t_i^+) + x(t_i^-)]$
- □ There is an overshoot, called Gibbs phenomenon
- □ This does not disappear if more terms are used



## Phasor vs. Laplace vs. Fourier

Which of these three methods should be used?
This table shows that the input dictates the choice.

Input $x(t)$			
Duration	Waveform	Solution Method	Output $y(t)$
Everlasting	Sinusoid	Phasor Domain	Steady State Component
			(no transient exists)
Everlasting	Periodic	Phasor Domain and Fourier Series	Steady State Component
			(no transient exists)
Causal, $x(t) = 0$ , for $t < 0$	Any	Laplace Transform (unilateral)	Complete Solution
		(can accommodate non-zero initial conditions)	(transient + steady state)
Everlasting	Any	Bilateral Laplace Transform	Complete Solution
		or Fourier Transform	(transient + steady state)