# Lecture 13

Properties of the Fourier transform

# Preview of today's lecture

- ◆ Fourier transform properties
  - Understand important connections between signal operations in the time and frequency domains
  - → Use the table of common transform pairs and the table of common properties to compute transforms without doing integration
- Fourier symmetry properties
  - → Connect signal properties like symmetric, even and odd in both time and frequency domains

# Summarizing the Fourier transform and its inverse

X(E)

domin

time

Fourier transform (analysis)

$$X(j\omega) = \int_{-\infty}^{\infty} x(t)e^{-j\omega t}dt$$

Inverse Fourier transform (synthesis)

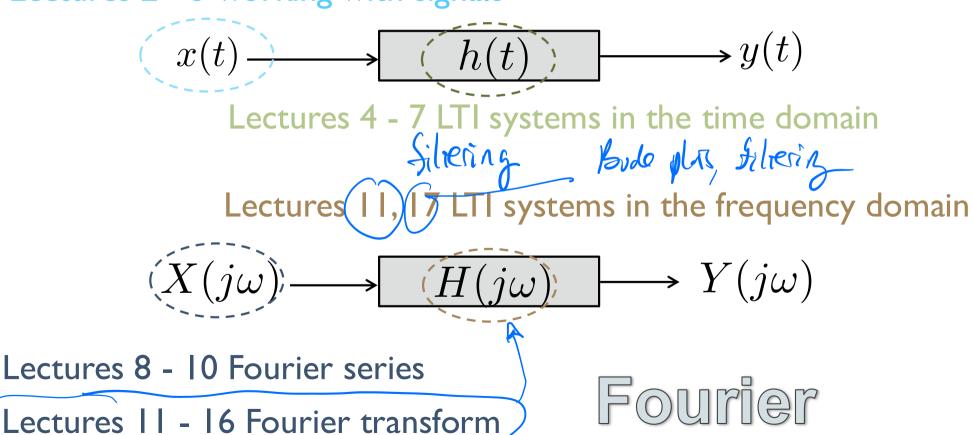
$$x(t) = \frac{1}{2\pi} \int_{-\infty}^{\infty} X(j\omega)e^{j\omega t} d\omega$$

domain scor

 $x(t) \leftrightarrow X(j\omega)$ 

#### **Connections back to ECE 45**

Lectures 2 - 3 working with signals



#### **Essential Fourier transforms**

#### Key points

Know these important FT pairs

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(more pairs in the book)

Basic Fourier transform pairs 1/3

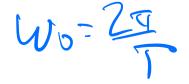
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		TO Glair E
	Time domain x(t)	Frequency domain <i>X(j ω)</i>
Delta	$\delta(t)$	$2\pi$
Constant	$rac{1}{2\pi}$	$\delta(\omega)$ $\delta(\omega)$
Complex sinusoid	$\frac{e^{j\omega_0t}}{2\pi}$	$\delta(\omega-\omega_0)$
Causal exponential	$e^{-at}u(t)$ $\operatorname{Re}\{a\} > 0$	$\frac{1}{a+j\omega}$

(more pairs in the book)

# Basic Fourier transform pairs 2/3

	Time domain <i>x(t)</i>	Frequency domain X(j @)
Cosine	$\cos \omega_0 t$	$\pi\delta(\omega-\omega_0)+\pi\delta(\omega+\omega_0)$
Sine	$\sin \omega_0 t$	$\pi j(\delta(\omega+\omega_0)-\delta(\omega-\omega_0))$
Periodic signal w/ period T	x(t)	$2\pi\sum_{k=-\infty}^{\infty}a_k\delta(\omega-k\omega_0)$ Number



tomus varioles

(more pairs in the book)

# Basic Fourier transform pairs 3/3

	Time domain x(t)	Frequency domain X(j \omega)
Rectangle	$\operatorname{rect}(t)$	$\frac{\sin\frac{\omega}{2}}{\frac{\omega}{2}} = \operatorname{sinc}\left(\frac{\omega}{2\pi}\right)$
Scaled rectangle	$\operatorname{rect}\left(\frac{t}{2T_1}\right)$	$2T_1 \frac{\sin(\omega)}{\omega} = 2T_1 \operatorname{sinc}\left(\frac{\omega T_1}{\pi}\right)$
Sinc	$\operatorname{sinc}(t)$	$\operatorname{rect}\left(\frac{\omega}{2\pi}\right)$
Scaled sinc	$\frac{B}{2\pi}\mathrm{sinc}\left(\frac{Bt}{2\pi}\right)$	$\operatorname{rect}\left(\frac{\omega}{B}\right)$

# Fourier transform properties

#### Key points

- Use FT properties to simplify calculation & build intuition
- Analyze problems that include FT properties

# Fourier transform properties $\mathbf{I} \ x(t) \overset{\mathcal{F}}{\longleftrightarrow} X(j\omega) \ y(t) \overset{\mathcal{F}}{\longleftrightarrow} Y(j\omega)$

	Time domain	Fourier transform
Linearity	ax(t) + by(t)	$aX(j\omega) + bY(j\omega)$
Time shifting	$x(t-t_0)$	$e^{-j\omega t_0}X(j\omega)$
Differentiation	$\frac{dx}{dt}$	$j\omega X(j\omega)$
Integration	$\int_{-\infty}^{t} x(\tau) d\tau$	$\frac{1}{j\omega}X(j\omega) + \pi X(0)\delta(j\omega)$

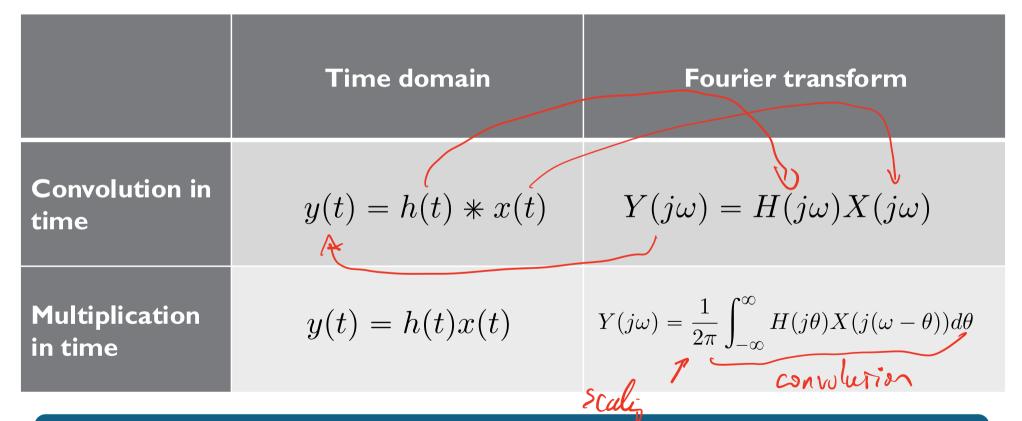
# Fourier transform properties 2 $x(t) \stackrel{\mathcal{F}}{\longleftrightarrow} X(j\omega)$

$$x(t) \stackrel{\mathcal{F}}{\longleftrightarrow} X(j\omega)$$

	Time domain	Fourier transform
Time scaling	x(at)	$\frac{1}{ a }X\left(\frac{j\omega}{a}\right)$
Frequency scaling	$\frac{1}{ b }x\left(\frac{t}{b}\right)$	$X(jb\omega)$
Frequency shifting	$x(t)e^{j\omega_0t}$	$X(j(\omega-\omega_0))$
Parseval's theorem	$\int_{-\infty}^{\infty}  x(t) ^2 dt = \frac{1}{2^2}$	$\frac{1}{\pi} \int_{-\infty}^{\infty}  X(j\omega) ^2 d\omega$

# Fourier transform properties 3

$$x(t) \stackrel{\mathcal{F}}{\longleftrightarrow} X(j\omega) \quad y(t) \stackrel{\mathcal{F}}{\longleftrightarrow} Y(j\omega)$$
  
 $h(t) \stackrel{\mathcal{F}}{\longleftrightarrow} H(j\omega)$ 



These last two properties are important and feature in future lectures

# **Linearity**

**♦** If

$$x(t) \stackrel{\mathcal{F}}{\longleftrightarrow} X(j\omega), \quad y(t) \stackrel{\mathcal{F}}{\longleftrightarrow} Y(j\omega)$$

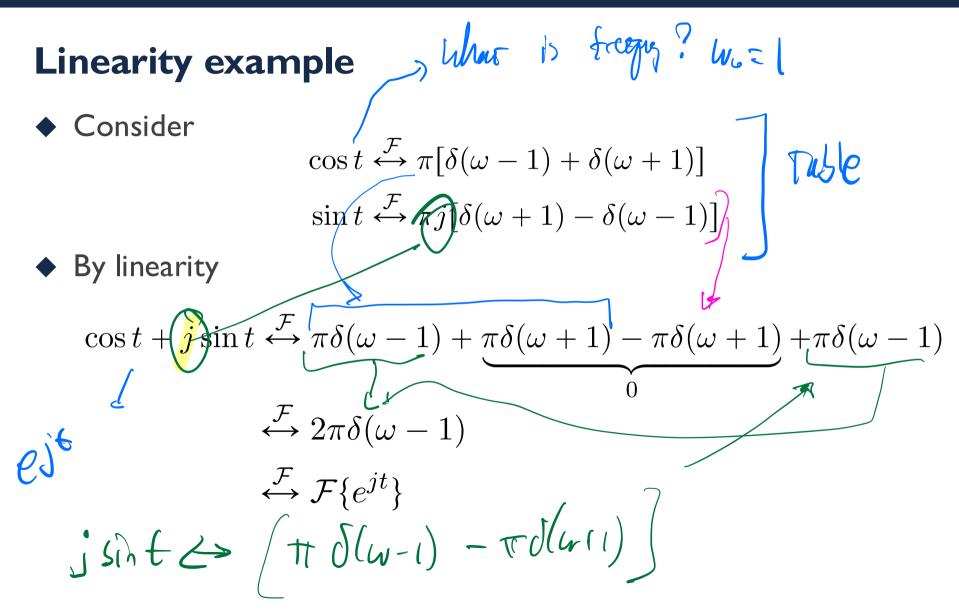
◆ Then

$$ax(t) + by(t) \leftrightarrow aX(j\omega) + bY(j\omega)$$

$$\int_{00}^{\infty} (a\chi(t) + by(t)) e^{\int wt} dt = \int_{00}^{\infty} a\chi(t) e^{\int wt} dt + \int_{00}^{\infty} by(t) e^{\int wt} dt$$

$$= a \chi(u) + b \chi(w)$$

Sums in time lead to sums in frequency



# Time shifting

**♦** If

$$x(t) \stackrel{\mathcal{F}}{\longleftrightarrow} X(j\omega)$$
 linear -wt.

◆ Then

$$x(t-t_0) \stackrel{\mathcal{F}}{\longleftrightarrow} e^{-j\omega t_0} X(j\omega)$$

Time shifting does not change the magnitude in the freq. domain

$$|X(j\omega)e^{-j\omega t_0}| = |X(j\omega)||e^{-j\omega t_0}|$$

ullet Phase changes are linear with frequency  $\omega$  and shift  $t_0$ 

$$\angle(X(j\omega)e^{-j\omega t_0}) = \angle X(j\omega) - \omega t_0$$

Shift in time leads to linear phase shift in frequency

recrit t-16)

Very little

new work

required,

recrit t-16)

recrit t-16)

Nery little

required,

required

recrit t-16)

Per Sinc (w/27)

recrit t-16)

Per Very little

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Per Sinc (w/27)

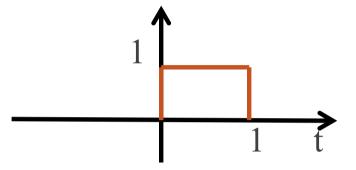
Per Sinc (w/27)

Per Sinc (w/27)

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# Time shifting example

◆ Find the Fourier transform of



- lacktriangle This signal is just a shifted rectangle function  $\ensuremath{\operatorname{rect}}(t-1/2)$
- Using the time shifting property

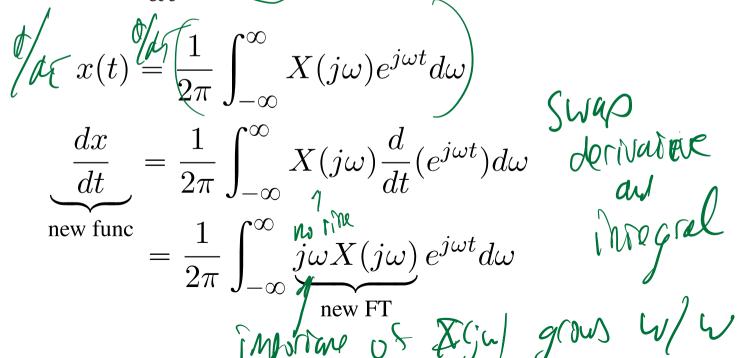
$$\operatorname{rect}(t-1/2) \stackrel{\mathcal{F}}{\longleftrightarrow} e^{-j\omega/2} \operatorname{sinc}\left(\frac{\omega}{2\pi}\right)$$

#### **Differentiation**

- Then
- Proof

$$x(t) \stackrel{\mathcal{F}}{\longleftrightarrow} X(j\omega)$$

$$\frac{dx}{dt} \leftrightarrow \int j\omega X(j\omega)$$



$$= \frac{1}{2\pi} \int_{-\infty}^{\infty} X(j\omega) \frac{d}{dt} (e^{j\omega t}) d\omega$$

Differentiation example

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$$\frac{dy}{dt} + ay(t) = x(t)$$

$$\int w \, y(yu) \, + a \, y(yu) = x(t)$$

- Solution:
  - → Take FT of both sides

$$e^{-at}u(t)$$

 $Re\{a\} > 0$ 

$$j\omega Y(j\omega) + aY(j\omega) = X(j\omega)$$
$$(j\omega + a)Y(j\omega) = X(j\omega)$$

Therefore  $H(j\omega) = \frac{Y(j\omega)}{X(j\omega)} \neq \frac{1}{j\omega + a}$ 

# Integration

If

$$x(t) \stackrel{\mathcal{F}}{\longleftrightarrow} X(j\omega)$$

Then

Then 
$$\chi(\tau) d\tau \stackrel{\mathcal{F}}{\longleftrightarrow} \frac{1}{j\omega} X(j\omega) + \pi X(0)\delta(\omega)$$

DC component



# Time scaling

♦ If

$$x(t) \stackrel{\mathcal{F}}{\longleftrightarrow} X(j\omega)$$

◆ Then

$$x(at) \stackrel{\mathcal{F}}{\longleftrightarrow} \frac{1}{|a|} X \left(\frac{j\omega}{a}\right)$$

Time expansion |a|<1 leads to frequency compression

Time compression |a|>1 leads to frequency expansion

Sinc (W/211) 2.% = 1  $\Rightarrow = e^{-5} \text{Wy}_{SM} \left( \text{W/y}_{T} \right)$  $2e^{-j\sqrt{k}} S_{ch}(\sqrt{\frac{4\sqrt{2}}{29}})$   $\rightarrow 2e^{-j\sqrt{k}} S_{ch}(\sqrt{4\sqrt{\pi}})$ pltle

# Frequency scaling

♦ If

$$x(t) \stackrel{\mathcal{F}}{\longleftrightarrow} X(j\omega)$$

◆ Then

$$\frac{1}{|b|}x\left(\frac{t}{b}\right) \stackrel{\mathcal{F}}{\longleftrightarrow} X(jb\omega)$$

Frequency expansion |b|<1 leads to time compression

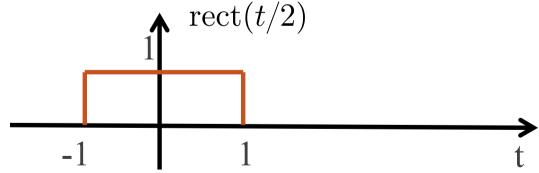
Frequency compression |b|>1 leads to time expansion

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# Shift and scaling example

• Find the FT of 1

♦ To start, notice that



• Shifting gives our function  $q(t) = \text{rect}\left(\frac{t-1}{2}\right) = \text{rect}\left(\frac{t}{2} - \frac{1}{2}\right)$ 

P(E) = recT(E-1/2) => Sinc (W/271) g(t) = p(t/2) = rect(t/2 - 1/2)rect(t/2) 2 Sinc ( W.2 2 2 Sin ( W/TI)

Hoproach 2  $g(t) = \rho(t/2) = rect(t/2 - 1/2)$ )  $p(t) \iff e^{jwl_2} Sin(lul_2\pi)$  $p(tQ) \iff 2 \cdot P(jw \cdot 2)$ 1020 ju sinc (4.2) que en 20 ju sinc (w/t)

pploach 2 2 = p(t/2) = rect(t/2 - t/2) $\frac{1}{2} = rect \left(\frac{6-1}{2}\right)$ rect(tb)  $\Leftrightarrow$  2  $\sin(d \cdot w/2\pi)$ Rille)  $\Leftrightarrow$  2  $\sin(d \cdot w/2\pi)$ 2) q(t)= recr(5=1) = r(6-1) es es Kliw) 

# Shift and scaling example (continued)

From the scaling property

$$\operatorname{rect}\left(\frac{t}{2}\right) \stackrel{\mathcal{F}}{\longleftrightarrow} 2\operatorname{sinc}\left(\frac{2\omega}{2\pi}\right) = 2\operatorname{sinc}\left(\frac{\omega}{\pi}\right)$$

◆ From the shift property

$$\operatorname{rect}\left(\frac{t-1}{2}\right) \stackrel{\mathcal{F}}{\longleftrightarrow} e^{-j\omega} 2\operatorname{sinc}\left(\frac{\omega}{\pi}\right)$$

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# Another scaling example

- lacktriangle What is the inverse Fourier transform of  $\operatorname{sinc}(\omega)$ ?
- We know that
  - → From the rect-sinc Fourier pair
  - → From the scaling law
- Using the scaling property

$$\operatorname{rect}(t) \stackrel{\mathcal{F}}{\longleftrightarrow} \operatorname{sinc}\left(\frac{\omega}{2\pi}\right)$$

$$= 1 \quad (i\omega)$$

$$x(at) \stackrel{\mathcal{F}}{\longleftrightarrow} \frac{1}{|a|} X \left( \frac{j\omega}{a} \right) \quad \text{and} \quad$$

$$\operatorname{rect}(t/2\pi) \stackrel{\mathcal{F}}{\longleftrightarrow} 2\pi \operatorname{sinc}(\omega)$$

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# Inversion (time reversal)

- lacktriangle Find the FT of x(-t)
- ◆ This is just a special case of time and frequency scaling

$$x(at) \stackrel{\mathcal{F}}{\longleftrightarrow} \frac{1}{|a|} X \left(\frac{j\omega}{a}\right)$$

lacktriangle With a=-1

$$x(-t) \stackrel{\mathcal{F}}{\longleftrightarrow} X(-j\omega)$$

# Example using scaling and time shift

lacktriangle Determine the Fourier transform of sinc(1-2t)







$$x(t) = \operatorname{sinc}(1 - 2t)$$

$$= y(2t)$$

$$y(t) = \operatorname{sinc}(1 - t)$$

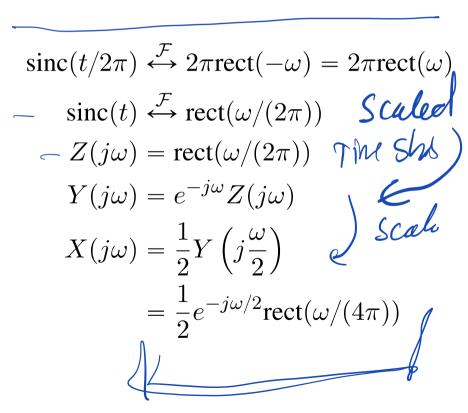
$$= \operatorname{sinc}(-(t - 1))$$

$$= z(t - 1)$$

$$= z(t)$$

$$= \operatorname{sinc}(t)$$

$$= \operatorname{sinc}(t)$$



# Frequency shifting

If

Then

$$x(t) \stackrel{\mathcal{F}}{\longleftrightarrow} X(j\omega)$$

$$x(t) \stackrel{j\omega_0 t}{\longleftrightarrow} X(j(\omega - \omega_0))$$

this is called modulation  $\bullet \ \, \textbf{Corollary} \quad x(t) \cos \omega_0 t \overset{\mathcal{F}}{\longleftrightarrow} \frac{1}{2} X(j(\omega-\omega_0)) + \frac{1}{2} X(j(\omega+\omega_0))$ 

Modulate in time leads to shift in frequency

# Example combining shift and scaling

◆ Determine the inverse Fourier transform of

$$X(j\omega) = \frac{2\sin(3(\omega - 2\pi))}{(\omega - 2\pi)}$$

# **Example (continued)**

Given

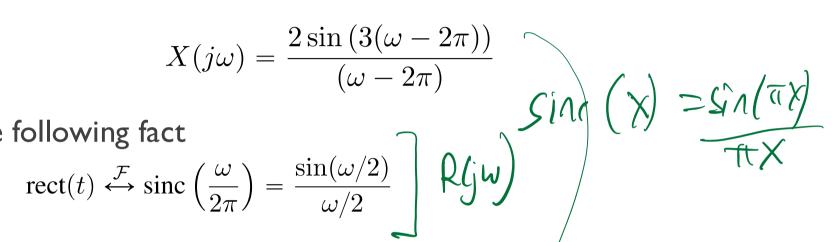
$$X(j\omega) = \frac{2\sin(3(\omega - 2\pi))}{(\omega - 2\pi)}$$

Use the following fact

$$\operatorname{rect}(t) \stackrel{\mathcal{F}}{\longleftrightarrow} \operatorname{sinc}\left(\frac{\omega}{2\pi}\right) = \frac{\sin(\omega/2)}{\omega/2}$$

- $R(j\omega) = \frac{\sin(\omega/2)}{\omega/2}$ For convenience let
- Rewrite as another shifted function

$$X(j\omega) = Y(j(\omega - 2\pi))$$
$$Y(j\omega) = \frac{2\sin(3\omega)}{\omega}$$





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# **Example (continued)**

◆ Rewrite again as

$$Y(j\omega) = 3 \frac{2\sin(6\omega/2)}{6\omega/2}$$
$$= 6R(j6\omega)$$

Using the scaling property

$$Y(j\omega) = 6R(j6\omega)$$
  $y(t) = \text{rect}(t/6)$   $\Rightarrow$  Scale

Using the shift property

$$X(j\omega) = Y(j(\omega - 2\pi)) \qquad \qquad x(t) = e^{j2\pi t} \operatorname{rect}(t/6)$$

#### Parseval's theorem

$$\int_{-\infty}^{\infty}|x(t)|^2dt=\int_{-\infty}^{\infty}|X(j\omega)|^2d\omega$$
 Energy of the signal in

the frequency domain

◆ This is a result of conservation of energy

the time domain

Scaling factor is because of radians

# **Example using Parseval's theorem**

• If the signal x(t) has the FT below  $X(j\omega)$ 

$$x(t) = t \left(\frac{\sin t}{\pi t}\right)^2 \qquad X(j\omega) = \begin{cases} \frac{j}{2\pi}, & -2 \le \omega < 0\\ -\frac{j}{2\pi}, & 0 \le \omega \le 2\\ 0, & \text{otherwise} \end{cases}$$

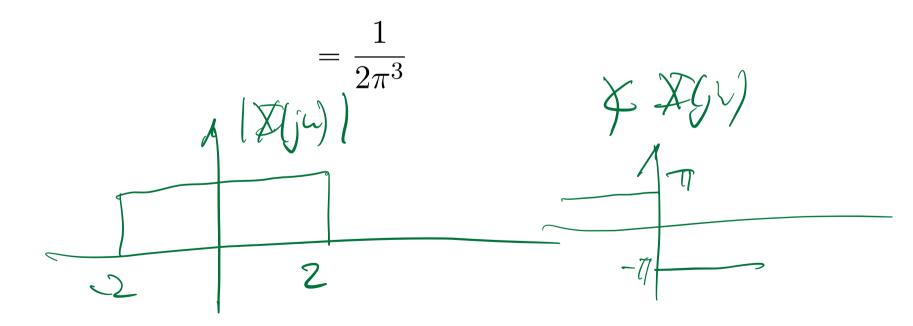
◆ Calculate

$$A = \int_{-\infty}^{\infty} t^2 \left(\frac{\sin t}{\pi t}\right)^4 dt$$

$$\times^2 \left(6\right) dt$$

# **Example with Parseval's theorem (cont.)**

$$\int_{-\infty}^{\infty} t^2 \left(\frac{\sin(t)}{\pi t}\right)^4 dt = \frac{1}{2\pi} \int_{-\infty}^{\infty} |X(j\omega)|^2 d\omega$$



# **Duality in the Fourier transform**

If

$$x(t) \stackrel{\mathcal{F}}{\longleftrightarrow} X(j\omega)$$

Then

$$x(t) \stackrel{\mathcal{F}}{\longleftrightarrow} X(j\omega)$$

$$X(jt) \stackrel{\mathcal{F}}{\longleftrightarrow} 2\pi x(-\omega)$$

If you know one Fourier pair then you know the other Fourier pair

recr (e)  $\iff$  Sinc(wb $\pi$ )

Sinc( $t/2\pi$ )  $\iff$   $2\pi$  rect (-6)  $\iff$   $2\pi$  rect (b)

# **Applications of duality**

- Reproving frequency shift
  - **→** Consider

$$x(t-t_0) \stackrel{\mathcal{F}}{\longleftrightarrow} e^{-j\omega t_0} X(j\omega)$$

**→** Then

$$x(t)e^{j\omega_0t} \stackrel{\mathcal{F}}{\longleftrightarrow} X(j(\omega-\omega_0))$$

- Impulse in time and frequency
  - + Consider

$$\delta(t) \stackrel{\mathcal{F}}{\longleftrightarrow} 1$$

**→** Then

$$1 \stackrel{\mathcal{F}}{\longleftrightarrow} 2\pi\delta(\omega)$$

# **Duality example**

◆ Consider

$$\operatorname{rect}(t) \stackrel{\mathcal{F}}{\longleftrightarrow} \operatorname{sinc}\left(\frac{\omega}{2\pi}\right)$$

◆ Then

$$\operatorname{sinc}\left(\frac{t}{2\pi}\right) \stackrel{\mathcal{F}}{\longleftrightarrow} 2\pi \cdot \operatorname{rect}(-\omega)$$
$$= 2\pi \cdot \operatorname{rect}(j\omega)x(t - t_0)$$

Since rect is an even function

# Symmetry, even, and odd

#### Key points

 Connect signal properties like symmetric, even and odd in both time and frequency domains

#### Even and odd

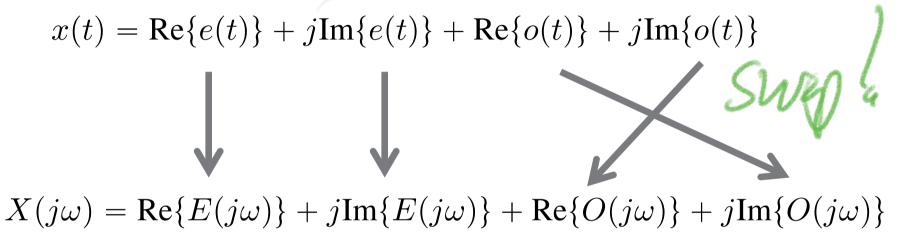
Can decompose a signal into even and odd components

$$x(t) = e(t) + o(t)$$

- x(t) = e(t) + o(t)  $\text{Even part is} \quad \text{Conjugate Symmetry}$   $e(t) = \frac{1}{2}(x(t) + x^*(-t))$
- Odd part is  $\left( \begin{array}{cc} \text{CPD of } & \text{OSSMUTIC} \\ o(t) = \frac{1}{2}(x(t) x^*(-t)) \end{array} \right)$
- Can similarly decompose

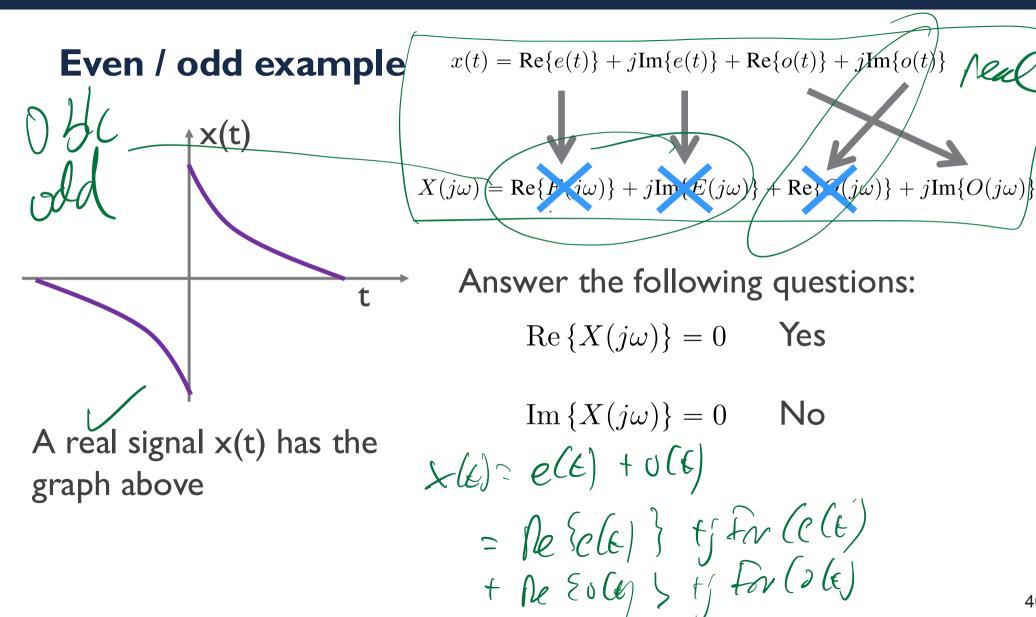
$$X(j\omega) = E(j\omega) + O(j\omega)$$

# Connecting the properties

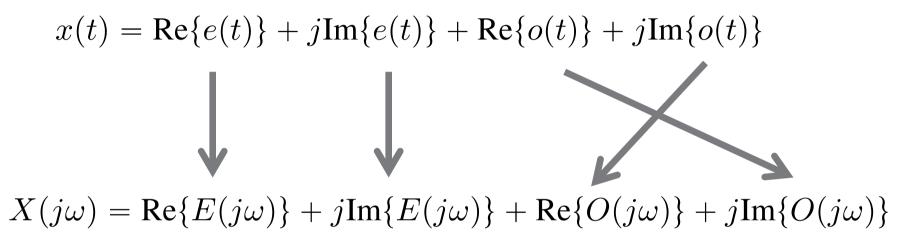


- Implications
  - $\star$  Conjugate symmetry x(t) is real  $\to X(j\omega) = X^*(-j\omega)$
  - lacktriangle Real signals are even in amplitude since  $|X(j\omega)|=|X(-j\omega)|$

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# **Summarizing symmetry**



- Key symmetry equation relates real, imaginary, even, and odd in the time and frequency domains
- ◆ Can determine signal characteristics in one domain by inspecting the other domain