Signals And Systems (UE17EC204)

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Unit III Representation of Periodic (Continuous-time & Discrete-time) signals using Fourier series.

(Chapter 3 of prescribed Textbook – Sections 3.1 to 3.7)

Introduction

- Representation of signals as the weighted superposition of delayed impulse responses studied in previous chapters.
- •Representation of signals as the weighted superposition of complex sinusoids studied in this chapter.
- Frequency response of LTI systems studied in detail.

• Considering the output y[n] of a Discrete time LTI system with impulse response h[n] and input $x[n] = e^{j\Omega n}$

$$y[n] = \sum_{k=-\infty}^{\infty} h[k]x[n-k]$$

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

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

• Here, $H(e^{j\Omega})$ is a complex scaling factor

Analogously in continuous time,

$$y(t) = \int_{-\infty}^{\infty} h(\tau) x(t-\tau) d\tau$$

$$= \int_{-\infty}^{\infty} h(\tau) e^{j\omega(t-\tau)} d\tau$$

$$= e^{j\omega t} \int_{-\infty}^{\infty} h(\tau) e^{-j\omega\tau} d\tau = H(j\omega) e^{j\omega t}$$

• The output of a complex sinusoidal input to an LTI system is a complex sinusoid of the same frequency as the input, multiplied by the frequency response of the system $H(j\omega) = |H(j\omega)| |e^{j \arg(H(j\omega))}|$

$$\therefore y(t) = |H(j\omega)| e^{j(\omega t + arg(H(j\omega)))}$$

• The system modifies the input's amplitude by $|H(j\omega)|$ and phase by $arg(H(j\omega))$

- The response of an LTI system to a complex exponential input is the same complex exponential with only a change in amplitude
- In CT, $e^{st} \rightarrow H(s)e^{st}$
- In DT, $z^n \to H(n)z^n$
- Signal for which the system output is a constant (mostly complex) times the input is called an **Eigenfunction** of the system $[e^{st}$ or $z^n]$.
- Amplitude factor is referred to as the system's **Eigenvalue** [H(s) or H(z)]

 Decomposition of general signals in terms of eigenfunction is useful:

If $x(t) = a_1 e^{s_1 t} + a_2 e^{s_2 t} + a_3 e^{s_3 t}$, by eigenfunction property,

$$a_1 e^{s_1 t} \rightarrow a_1 H(s_1) e^{s_1 t}$$

$$a_2 e^{s_2 t} \rightarrow a_2 H(s_2) e^{s_2 t}$$

$$a_3 e^{s_3 t} \rightarrow a_3 H(s_3) e^{s_3 t}$$

• From superposition property, response to the sum is the sum of responses:

$$y(t) = a_1 H(s_1) e^{s_1 t} + a_2 H(s_2) e^{s_2 t} + a_3 H(s_3) e^{s_3 t}$$

- Representation of signals as a linear combination of complex exponentials leads to a convenient expression for the response of an LTI system.
- If input $x(t) = \sum_{k} a_k e^{s_k t}$ output $y(t) = \sum_{k} a_k H(s_k) e^{s_k t}$
- Analogously for DT,

$$x[n] = \sum_{k} a_k z_k^n; \ y[n] = \sum_{k} a_k H(z_k) z_k^n$$

• For both CT and DT, the output can be represented as a linear combination of complex exponentials if input is represented as a linear combination of the same complex exponentials.

Two basic periodic signals exist:

Sinusoidal $x(t) = \cos(\omega_0 t)$

Complex exponential $x(t) = e^{j\omega_0 t}$

Both signals are periodic with fundamental frequency ω_0 and fundamental period $T=\frac{2\pi}{\omega_0}$

• Set of harmonically related complex exponentials associated with $e^{j\omega_0t}$ is denoted by $\Phi_k(t)=$

$$e^{jk\omega_0t}=e^{jk\left(\frac{2\pi}{T}\right)t}, K=0,\pm 1,\pm 2, etc.$$

• For $|k| \ge 2$, fundamental period of $\Phi_k(t)$ is a fraction of T

 Therefore, linear combination of harmonically related complex exponentials of the form

$$x(t) = \sum_{k=-\infty}^{\infty} a_k e^{jk\omega_0 t} = \sum_{k=-\infty}^{\infty} a_k e^{jk\left(\frac{2\pi}{T}\right)t}$$

Is also periodic with period T

- For k = 0, x(t) is constant
- For $k=\pm 1$, terms have fundamental frequency equal to ω_0 (fundamental components or first harmonic components)
- For $k=\pm 2$, terms periodic with half the period (twice the frequency; second harmonic components)
- For $k = \pm N$, Nth frequency components

Example 1:

Considering $x(t) = \sum_{k=-3}^{3} a_k e^{jk2\pi t}$

With fundamental frequency 2π

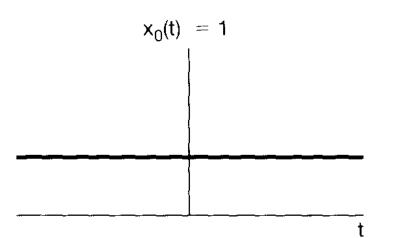
$$a_0 = 1$$
; $a_1 = a_{-1} = \frac{1}{4}$; $a_2 = a_{-2} = \frac{1}{2}$; $a_3 = a_{-3} = \frac{1}{3}$

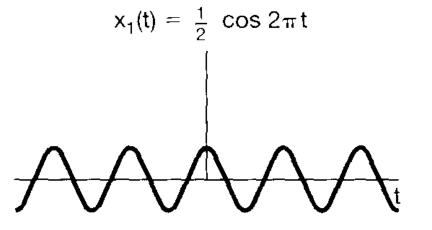
Expanding, we get

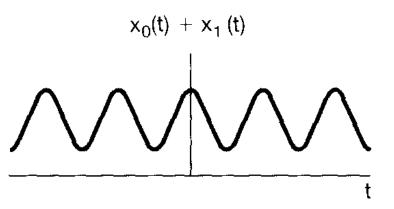
$$x(t) = 1 + \frac{1}{4} \left(e^{j2\pi t} + e^{-j2\pi t} \right) + \frac{1}{2} \left(e^{j4\pi t} + e^{-j4\pi t} \right) + \frac{1}{3} \left(e^{j6\pi t} + e^{-j6\pi t} \right)$$

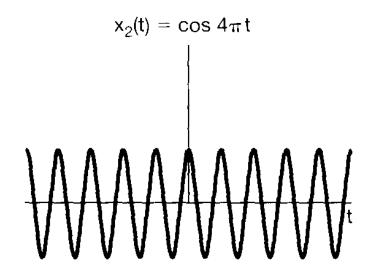
Using Euler's relation,

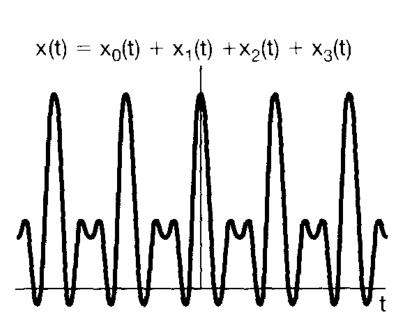
$$x(t) = 1 + \frac{1}{2}\cos(2\pi t) + \cos(4\pi t) + \frac{2}{3}\cos(6\pi t)$$

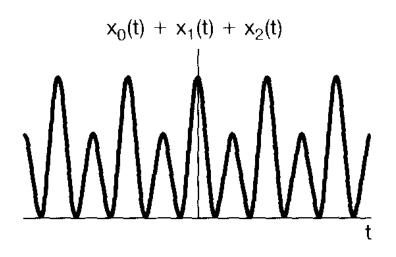


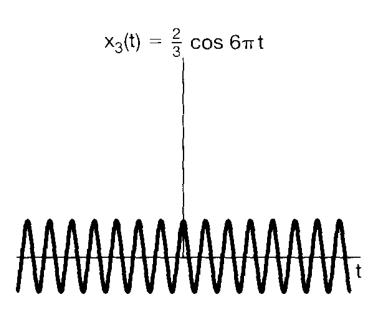












• Considering real x(t), $x(t) = x^*(t)$

$$x(t) = \sum_{k=-\infty}^{\infty} a_k^* e^{-jk\omega_0 t}$$

$$k \to -k, x(t) = \sum_{k=-\infty}^{\infty} a_{-k}^* e^{jk\omega_0 t}$$

Comparing with
$$x(t) = \sum_{k=-\infty}^{\infty} a_k e^{jk\omega_0 t}$$
, $a_k = a_{-k}^*$ and $a_{-k} = a_k^*$

Alternate forms of Fourier Series,

$$x(t) = a_0 + \sum_{k=1}^{\infty} \left[a_k e^{jk\omega_0 t} + a_{-k} e^{-jk\omega_0 t} \right] = a_0 + \sum_{k=1}^{\infty} \left[a_k e^{jk\omega_0 t} + a_k^* e^{-jk\omega_0 t} \right]$$

$$x(t) = a_0 + \sum_{k=1}^{\infty} 2Re\{a_k e^{jk\omega_0 t}\}$$

$$a_k = A_k e^{j\theta}$$
 then,

$$x(t) = a_0 + 2\sum_{k=1}^{\infty} A_k \cos(k\omega_0 t + \theta_k)$$

If
$$a_k = B_k + jC_k$$

$$x(t) = a_0 + 2\sum_{k=1}^{\infty} B_k \cos(k\omega_0 t) - C_k \sin(k\omega_0 t)$$

Derivation of FS representation of CT periodic signals

We know that $x(t)=\sum_{k=-\infty}^{\infty}a_ke^{jk\omega_0t}$ Multiply both sides by $e^{-jn\omega_0t}$,

$$x(t)e^{-j\omega_0 nt} = \sum_{k=-\infty}^{\infty} a_k e^{jk\omega_0 t} e^{-j\omega_0 nt}$$

Integrating both sides from 0 to $T = \frac{2\pi}{\omega_0}$,

$$\int_0^T x(t)e^{-j\omega_0 nt} dt = \sum_{k=-\infty}^\infty a_k \int_0^T e^{j(k-n)\omega_0 t} dt$$

Using Euler's formula,

$$\int_0^T e^{j(k-n)\omega_0 t} dt = \begin{cases} T & k = n \\ 0 & k \neq n \end{cases}$$

Derivation of FS representation of CT periodic signals

Therefore,
$$\int_0^T x(t)e^{-j\omega_0 nt} dt = Ta_n$$

$$a_n = \frac{1}{T} \int_0^T x(t) e^{-jn\omega_0 t} \, dt$$
, this holds true over any interval T

Therefore,
$$a_n = \frac{1}{T} \int_T x(t) e^{-jn\omega_0 t} dt$$

"If x(t) has a Fourier Series representation (an expression as a linear combination of harmonically related complex exponentials), the Fourier Series coefficients are given by the above equation"

Derivation of FS representation of CT periodic signals

$$x(t) = \sum_{k=-\infty}^{\infty} a_k e^{jk\omega_0 t} = \sum_{k=-\infty}^{\infty} a_k e^{jk\left(\frac{2\pi}{T}\right)t} \to Equation \ 1$$

$$a_k = \frac{1}{T} \int_T x(t) e^{-jk\omega_0 t} = \frac{1}{T} \int_T x(t) e^{-jk\left(\frac{2\pi}{T}\right)t} \rightarrow Equation 2$$

Equation 1:Synthesis equation

Equation 2: Analysis equation

Average power over one period of x(t) is given by

$$a_0 = \frac{1}{T} \int_T x(t) dt$$
 when k=0

Example 2:

Considering $x(t) = \sin(\omega_0 t) =$

$$\frac{1}{2i} \left[e^{j\omega_0 t} - e^{-j\omega_0 t} \right]$$

Comparing with synthesis equation,

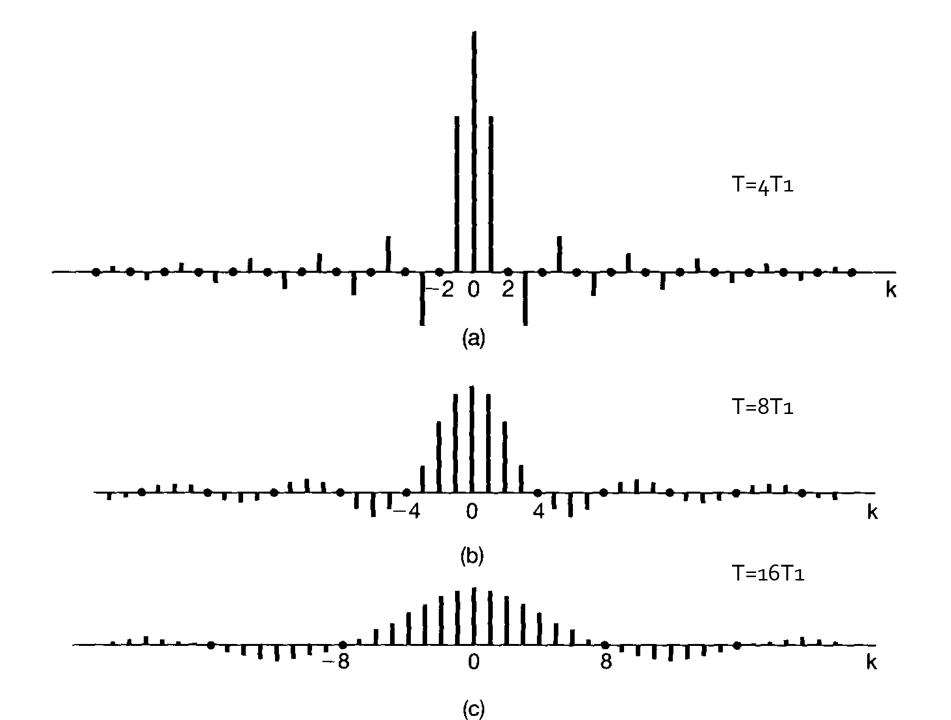
$$a_1 = -a_{-1} = \frac{1}{2j}$$
; $a_k = 0$ for $k \neq \pm 1$

*Example 3:

Periodic square wave
$$x(t) = \begin{cases} 1 & |t| < T_1 \\ 0 & T_1 < |t| < T \end{cases}$$
 $k = 0, a_0 = \frac{1}{T} \int_{-T1}^{T1} 1. \, dt = \frac{2T_1}{T}$ $k \neq 0, a_k = \frac{1}{T} \int_{-T1}^{T1} e^{-jk\omega_0 t} \, dt = \frac{2\sin(k\omega_0 T_1)}{k\omega_0 T} = \frac{\sin(k\omega_0 T_1)}{k\pi}$

If $T=4T_1,\,x(t)$ is a square wave which is unity for half period and zero for half period

$$\omega_0 T_1 = \frac{\pi}{2}$$
; $a_k = \frac{\sin(\frac{\pi k}{2})}{k\pi}$
 $a_0 = \frac{1}{2}$; $a_1 = a_{-1} = \frac{1}{\pi}$; $a_3 = a_{-3} = -\frac{1}{3\pi}$; $a_5 = a_{-5} = \frac{1}{5\pi}$



Convergence of the Fourier Series

Approximating a given signal x(t) by a linear combination of finite number of harmonically related complex exponentials,

$$x_N(t) = \sum_{k=-N}^{N} a_k e^{jk\omega_0 t}$$

Approximation error $e_N(t) = x(t) - x_N(t) = x(t) - \sum_{k=-N}^{N} a_k e^{jk\omega_0 t}$

Energy in error, $E_N = \int_T |e_N(t)|^2 dt$

to minimise error, $a_k = \frac{1}{T} \int_T x(t) e^{-jk\omega_0 t} dt$

The best approximation using only a finite number of harmonically related complex exponentials is by truncating the Fourier series to a desired number of terms: as $N \to \infty$, $E_N \to 0$

As N increases, new terms are added, energy in error decreases.

Zero energy does not imply that x(t) and its Fourier Series Representation are equal at every t

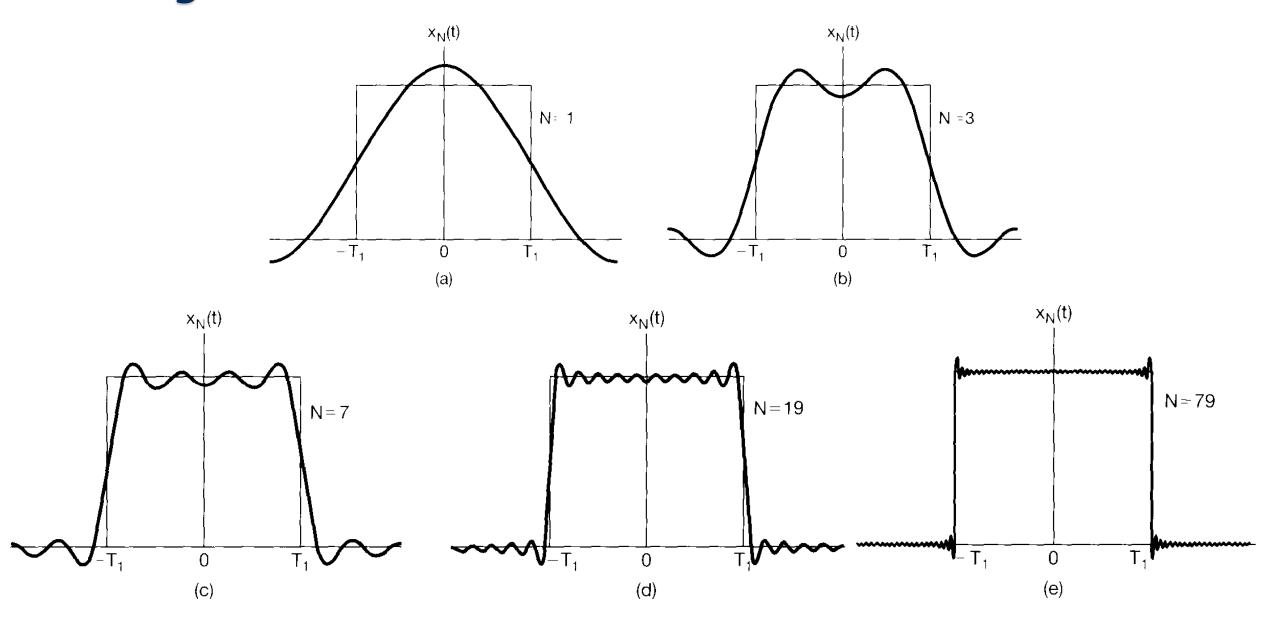
Dirichlet Conditions

- Over any period, x(t) must be absolutely integrable: $\int_T |x(t)| dt < \infty$
- In any finite time interval, x(t) is of bounded variation (there are no more than a finite number of maxima and minima during any single period of the signal
- In any finite time interval, only finite number of discontinuities exist
- x(t) must be a single valued function.

Gibbs Phenomenon

- As N increases, ripples in the partial sums become compressed towards the discontinuities, but for any finite value of N, the peak amplitude of the ripples remains constant.
- The truncated Fourier Series approximation of x(t), which is discontinuous, will show high frequency ripples and overshoots x(t) near the discontinuities.
- N is large so that total energy is insignificant

Convergence of Fourier Series and Gibbs Phenomenon



Properties of CT **Fourier Series**

Notation used: $x(t) \overset{FS}{\leftrightarrow} a_k$; $period\ T$, $\omega_0 = \frac{2\pi}{T}$

• **Linearity**: if $x(t) \overset{FS}{\leftrightarrow} a_k$ and $y(t) \overset{FS}{\leftrightarrow} b_k$ then linear combination is also periodic with period T $z(t) = Ax(t) + By(t) \overset{FS}{\leftrightarrow} Aa_k + Bb_k = c_k$

$$z(t) = Ax(t) + By(t) \stackrel{\text{F3}}{\leftrightarrow} Aa_k + Bb_k = c_k$$

• Time shifting: application of time shift to periodic x(t)preserves period T

$$x(t-t_0) \stackrel{FS}{\leftrightarrow} e^{-jk\omega_0 t_0} a_k$$

 Time scaling: application of scaling changes the period of a signal

$$x(\alpha t) \stackrel{FS}{\leftrightarrow} a_k \ if \ \alpha > 0$$

Properties of CT **Fourier Series**

• Time reversal: period remains unchanged

$$x(-t) \stackrel{FS}{\leftrightarrow} a_{-k}$$

- Multiplication: $x(t)y(t) \overset{FS}{\leftrightarrow} h_k = \sum_{l=-\infty}^{\infty} a_l b_{k-l}$
- Time differentiation: $\frac{d(x(t))}{dt} \overset{FS}{\leftrightarrow} j\omega_0 k a_k = \frac{jk2\pi a_k}{T}$ Time integration: $\int_{-\infty}^t x(t) dt \overset{FS}{\leftrightarrow} a_k \frac{1}{jk\omega_0}$
- Parseval's relation: total average power in a periodic signal is the sum of average powers in all its components (sum of square values of the Fourier Series Coefficients)

$$\frac{1}{T} \int_{T} |x(t)|^{2} dt = \sum_{k=-\infty}^{\infty} |a_{k}|^{2}$$

Properties of CT Fourier Series

Conjugate symmetry and conjugation:

$$\chi^*(t) \stackrel{FS}{\leftrightarrow} {a^*}_k$$

For real x(t), $x^*(t) = x(t)$

1.
$$(a_k)^* = a_{-k}$$

2.
$$|a_k| = |a_{-k}|$$

$$3. \ \angle a_k = -\angle a_k$$

For real and even x(t), real and even a_k

For real and odd x(t), purely imaginary and odd a_k

Example 4:

Considering
$$g(t) = x(t-1) - \frac{1}{2}$$
; $g(t) \overset{FS}{\leftrightarrow} d_k$

$$x(t-1) \stackrel{FS}{\leftrightarrow} a_k e^{-\frac{jk\pi}{2}}$$

$$-\frac{1}{2} \stackrel{FS}{\longleftrightarrow} \begin{cases} 0 & k \neq 0 \\ -\frac{1}{2} & k = 0 \end{cases}$$

- Different from that of CT in the sense that the Fourier Series representation of a DT periodic signal is a finite series, whereas it is infinite for CT periodic signals.
- Signal x[n] periodic when x[n]=x[n+N] with period N
- Set of all DT periodic exponential signals is also periodic with period N and is given by $\Phi_k[n]=e^{jk\omega_0n}=e^{jk(\frac{2\pi}{T})n}, K=0,\pm 1,\pm 2,etc$
- The signals above have fundamental frequencies which are multiples of $\frac{2\pi}{N}$ and are harmonically related

- Since DT complex exponentials which differ in frequency by a multiple of 2π are identical, only N distinct signals in $\Phi_k[n]$ exist: $\Phi_0[n] = \Phi_N[n]$; $\Phi_1[n] = \Phi_{N+1}[n]$, in general, $\Phi_k[n] = \Phi_{k+rN}[n]$
- Periodic sequences in terms of linear combinations:

$$x[n] = \sum_{k} a_k \Phi_k[n] = \sum_{k} a_k e^{jk\omega_0 n} = \sum_{k} a_k e^{jk\left(\frac{2\pi}{N}\right)n}$$

Inclusion over N successive values of k is enough

$$x[n] = \sum_{k=\langle N \rangle} a_k \Phi_k[n] = \sum_{k=\langle N \rangle} a_k e^{jk \left(\frac{2\pi}{N}\right)n}$$

- The exact same set of complex exponential sequences occur for any N successive values of k (be it k: 0 to N-1 (or) 3 to N+2) in the summation in the previous slide, referred to as the DT Fourier Series
- For N successive values of n corresponding to one period, x[n] is known as the Fourier Series representation.
- Set of n linear equations for N unknown a_k is as given:

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

• We know that the sum over one period of the values of a periodic complex exponential is zero, unless the complex exponential is a constant.

$$\sum_{n=\langle N\rangle} e^{jk\left(\frac{2\pi}{N}\right)n} = \begin{cases} N & k = 0, \pm N, \pm 2N \dots \\ 0 & elsewhere \end{cases}$$

• Multiplying Fourier Series representation by $e^{-jr\left(\frac{2\pi}{N}\right)n}$, and summing over N terms,

$$\sum_{n=} x[n]e^{-jr\left(\frac{2\pi}{N}\right)n} = \sum_{n=} \sum_{k=} a_k e^{\frac{j(k-r)\left(\frac{2\pi}{N}\right)}{n}}$$

Interchange order of summation,

$$\sum_{n=\langle N\rangle} x[n] e^{-jr\left(\frac{2\pi}{N}\right)n} = \sum_{k=\langle N\rangle} a_k \sum_{n=\langle N\rangle} e^{\frac{j(k-r)\left(\frac{2\pi}{N}\right)}{n}}$$

• Innermost sum on RHS = N if k = r; 0 if $k \neq r$

Therefore,
$$Na_r=\sum_{n=< N>}x[n]e^{-jr\left(\frac{2\pi}{N}\right)n}$$
 And $a_r=\frac{1}{N}\sum_{n=< N>}x[n]e^{-jr\left(\frac{2\pi}{N}\right)n}$

• DT Fourier series pair:

$$x[n] = \sum_{k=\langle N \rangle} a_k e^{jk\omega_0 n} = \sum_{k=\langle N \rangle} a_k e^{jk\left(\frac{2\pi}{N}\right)n} \to Equation \ 1$$

$$a_k = \frac{1}{N} \sum_{n=< N>} x[n] e^{-jk\left(\frac{2\pi}{N}\right)n} \rightarrow Equation 2$$

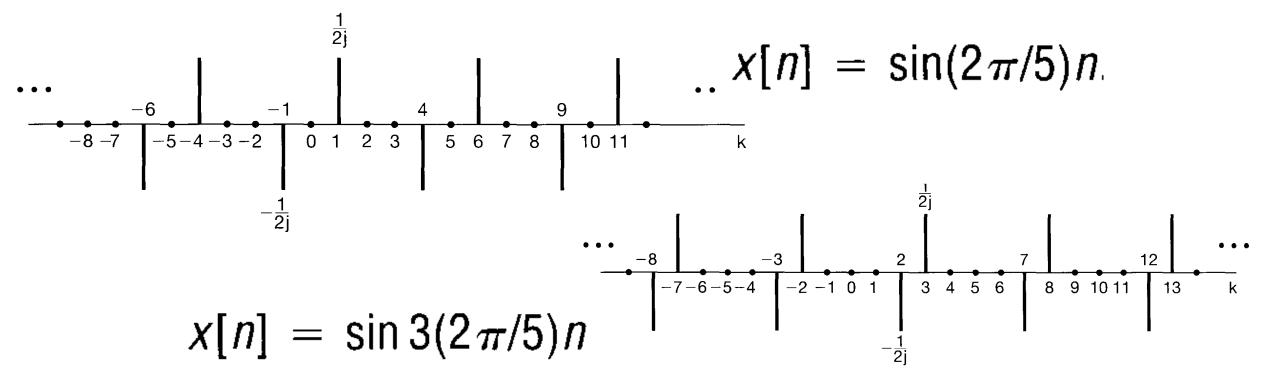
Equation 1:Synthesis equation

Equation 2:Analysis equation

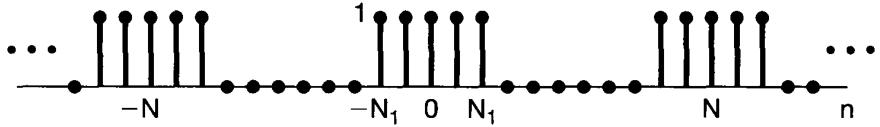
- a_k often referred to as spectral coefficients of x[n] specifying a decomposition of x[n] into a sum of N harmonically related complex exponentials
- •Considering more than N sequential values of k, values of a_k repeat periodically with period N

Example 5:

Consider $x[n]=\sin(\omega_0 n)$ periodic when $\frac{2\pi}{\omega_0}=N$; $\omega_0=\frac{2\pi}{N}$ $x[n]=\frac{1}{2j}\big[e^{j\omega_0 n}-e^{-j\omega_0 n}\big]; by\ inspection,\ a_1=-a_{-1}=\frac{1}{2j}; \text{ rest all coefficients are zero.}$



Example 6: ...



The above waveform has the following Fourier series coefficients:

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

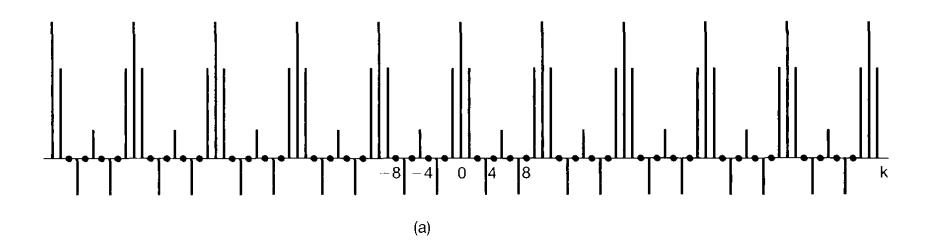
Considering $m = n + N_1$

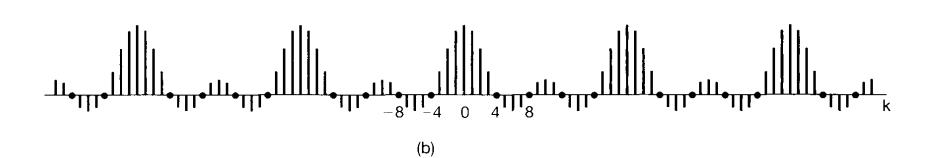
$$a_k = \frac{1}{N} \sum_{m=0}^{2N_1} e^{-jk\left(\frac{2\pi}{N}\right)(m-N_1)} = \frac{1}{N} e^{jk\left(\frac{2\pi}{N}\right)N_1} \sum_{m=0}^{2N_1} e^{-jk\left(\frac{2\pi}{N}\right)(m)}$$

Summation consists of sum of first $2N_1 + 1$ terms in a geometric series

$$a_k = \frac{1}{N} e^{jk(\frac{2\pi}{N})N_1} \left(\frac{1 - e^{-\frac{jk2\pi(2N_1 + 1)}{N}}}{1 - e^{-jk(\frac{2\pi}{N})}} \right)$$

$$a_k = \frac{1}{N} \left(\frac{\sin(\frac{2\pi k(N_1+0.5)}{N})}{\sin(\frac{\pi k}{N})} \right) = \frac{2N_1+1}{N}, K = 0, \pm N, \pm 2N$$





$$2N_1 + 1 = 5$$

 $(a)N = 10$
 $(b)N = 20$
 $(c)N = 40$

Properties of DT Fourier Series

- Notation used: $x[n] \overset{FS}{\leftrightarrow} a_k$; $y[n] \overset{FS}{\leftrightarrow} b_k$
- Linearity: $Ax[n] + By[n] \stackrel{FS}{\leftrightarrow} Aa_k + Bb_k$
- Time shifting: $x[n-n_0] \stackrel{FS}{\leftrightarrow} a_k e^{-jk\left(\frac{2\pi}{N}\right)n_0}$
- Frequency shifting: $e^{jM\left(\frac{2\pi}{N}\right)n}x[n] \overset{FS}{\leftrightarrow} a_{k-m}$
- Conjugation: $x^*[n] \stackrel{FS}{\leftrightarrow} a^*_{-k}$
- Time reversal: $x[-n] \stackrel{FS}{\leftrightarrow} a_{-k}$
- Time scaling: $x_{(m)}[n] = \begin{cases} x\left[\frac{n}{m}\right] & n = im_i \in \mathbb{I} \stackrel{FS}{\leftrightarrow} \frac{1}{m}a_k \\ 0 & n \neq im \end{cases}$

Properties of DT Fourier Series

- Periodic convolution: $\sum_{r=< N>} x[r]y[n-r] \overset{FS}{\leftrightarrow} Na_kb_k$
- Multiplication: $x[n]y[n] \overset{FS}{\leftrightarrow} \sum_{l=< N>} a_l b_{k-l}$
- First difference: $x[n] x[n-1] \overset{FS}{\leftrightarrow} \left[1 e^{-jk\left(\frac{2\pi}{N}\right)}\right] a_k$
- Running sum: $\sum_{k=-\infty}^{\infty} x[k] \overset{FS}{\leftrightarrow} \left(\frac{1}{1-e^{-jk\left(\frac{2\pi}{N}\right)}}\right) a_k$
- Parseval's relation: $\frac{1}{N} \sum_{n=< N>} |x[n]|^2 = \sum_{k=< N>} |a_k|^2$
- Conjugate symmetry and conjugation:

For real x[n], $x^*[n] = x[n]$

1.
$$(a_k)^* = a_{-k}$$

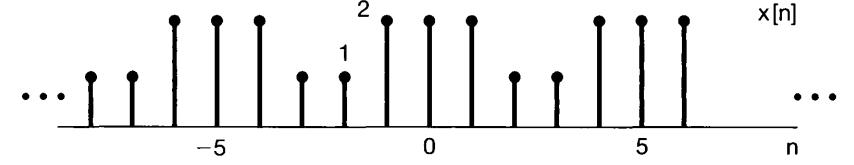
2.
$$|a_k| = |a_{-k}|$$

$$3.$$
 $\angle a_k = -\angle a_k$

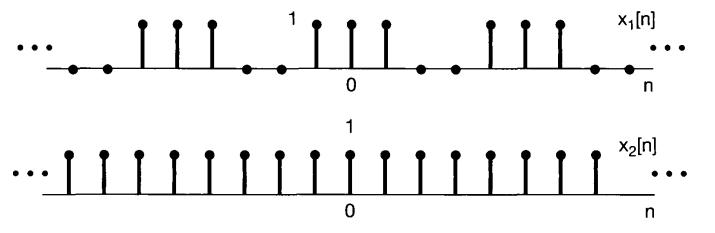
For real and even x[n], real and even a_k

For real and odd x[n], purely imaginary and odd a_k

Example 7:



x[n] can be expressed as a sum of a square wave and a dc sequence.



Square wave $x_1[n]$, dc sequence $x_2[n]$

By linearity,
$$a_k = b_k + c_k$$
; $for \ x_1[n], b_k = \begin{cases} \frac{1}{5} \left(\frac{\sin\left(\frac{3\pi k}{5}\right)}{\sin\left(\frac{\pi k}{5}\right)} \right) & k \neq 0, \pm 5, \pm 10 \dots \\ \frac{3}{5} & k = 0, \pm 5, \pm 10 \dots \end{cases}$, $N_1 = 1, N = 5$

 $for x_2[n]$, only DC value present,

$$c_0 = \frac{1}{5} \sum_{n=0}^4 x_2[n] = 1$$

$$c_k = 1$$
 when $k = 5i, i \in \mathbb{I}$

$$\stackrel{\cdot}{\cdot} a_k = \begin{cases} \frac{1}{5} \left(\frac{\sin\left(\frac{3\pi k}{5}\right)}{\sin\left(\frac{\pi k}{5}\right)} \right) & k \neq 0, \pm 5, \pm 10... \\ \frac{8}{5} & k = 0, \pm 5, \pm 10 \end{cases}$$