

UNIT IV

Continuous Time Fourier Transform (CTFT)

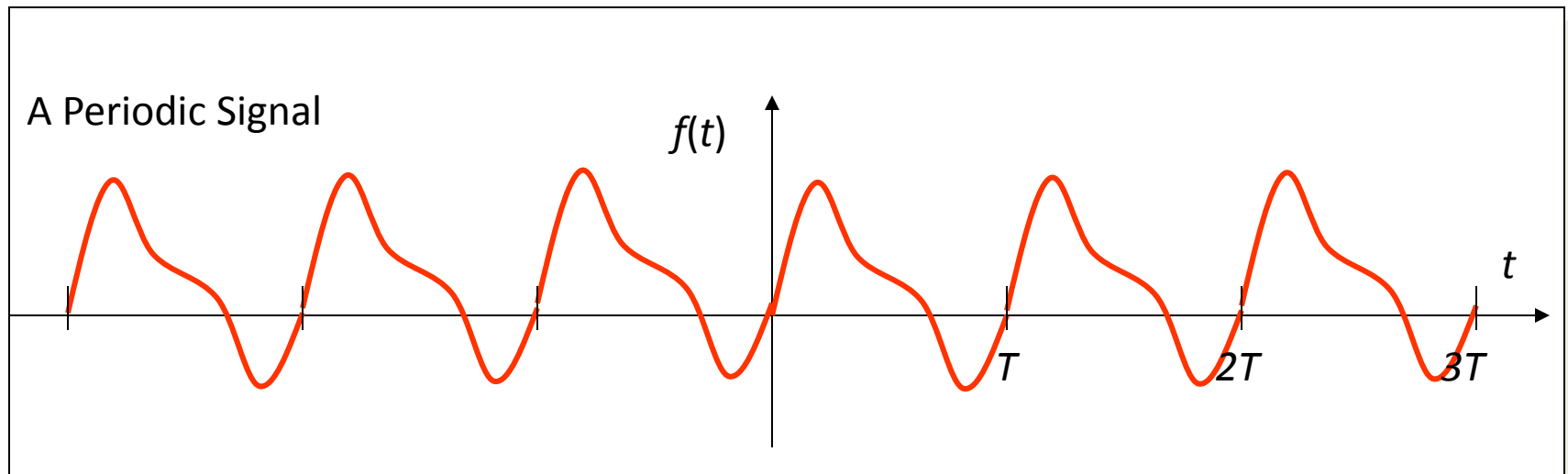


Joseph Fourier

| | | Continuous Time | Discrete Time |
|----------|--|-----------------------------------|---------------------------------|
| Periodic | | Continuous Time Fourier Series | Discrete Time Fourier Series |
| | | Continuous Time Fourier Transform | Discrete Time Fourier Transform |

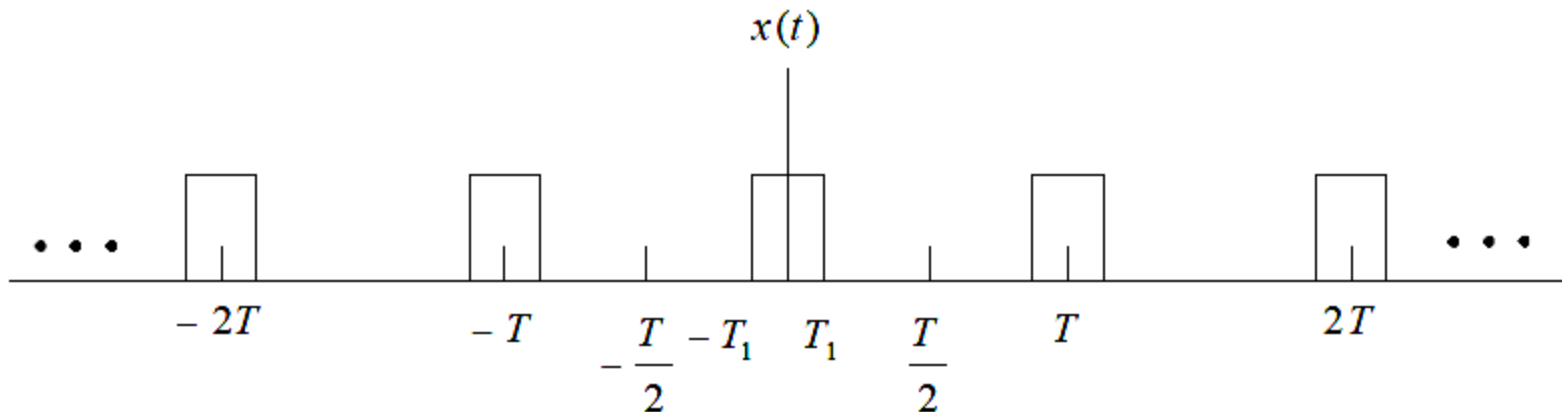
Review of Fourier Series

- Deals with continuous-time periodic signals.
- Discrete frequency spectra.

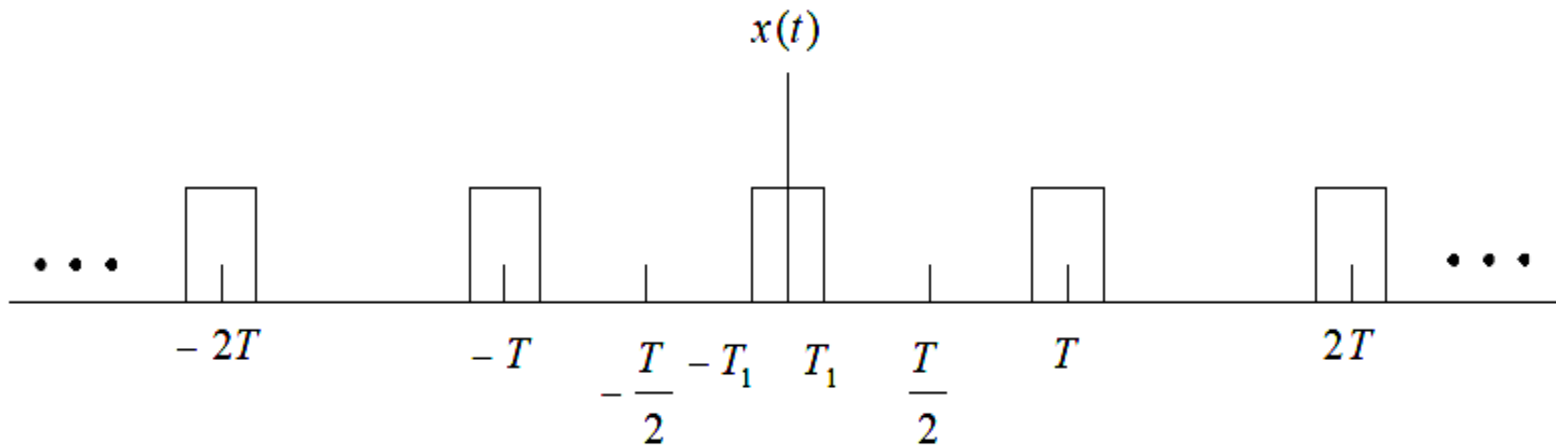


Generalization of Fourier series to aperiodic signals

- How do we get aperiodic signals by adding complex exponentials?



How to Deal with Aperiodic Signal?



If $T \rightarrow \infty$, what happens?

T increases

ω_0 decreases (becomes very very small).

➤• A periodic signal can be represented as linear combination of complex exponentials which are harmonically related.

➤• An aperiodic signal can be represented as linear combination of complex exponentials, which are infinitesimally close in frequency. So the representation take the form of an integral rather than a sum

Fourier series synthesis equation takes Integral form

- In the Fourier representation, as the period increases the fundamental frequency decreases and the harmonically related components become closer in frequency. As the period becomes infinite, the components form a continuum and the Fourier series becomes an integral.
- Fourier series synthesis equation.

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

$$x(t) = \begin{cases} 1 & , |t| < T_1 \\ 0 & , T_1 < |t| < \infty \end{cases}$$

$$\tilde{x}(t) = \begin{cases} 1 & , |t| < T_1 \\ 0 & , T_1 < |t| < T/2 \end{cases}$$

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

$$a_k = \frac{1}{T} \int_{-T/2}^{T/2} \tilde{x}(t) e^{-jk\omega_0 t} dt$$

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

$$a_k = \frac{1}{T} \int_{-T/2}^{T/2} \tilde{x}(t) e^{-jk\omega_0 t} dt$$

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

- As $T \rightarrow \infty$, $\tilde{x}(t) = x(t)$
- In addition, $\omega_0 \rightarrow 0$ as $T \rightarrow \infty$
 $k\omega_0 \rightarrow \omega$

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

$$a_k = \frac{1}{T} \int_{-T/2}^{T/2} \tilde{x}(t) e^{-jk\omega_0 t} dt$$

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

$$= \frac{1}{T} \int_{-\infty}^{\infty} x(t) e^{-jk\omega_0 t} dt$$

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

$$T a_k = \int_{-\infty}^{\infty} x(t) e^{-jk\omega_0 t} dt$$

$$X(jk\omega_0) = \int_{-\infty}^{\infty} x(t) e^{-jk\omega_0 t} dt$$

we have for the coefficients a_k ,

$$a_k = \frac{1}{T} X(jk\omega_0) \quad \begin{array}{l} \text{As } T \rightarrow \infty \\ k\omega_0 \rightarrow \omega \end{array}$$

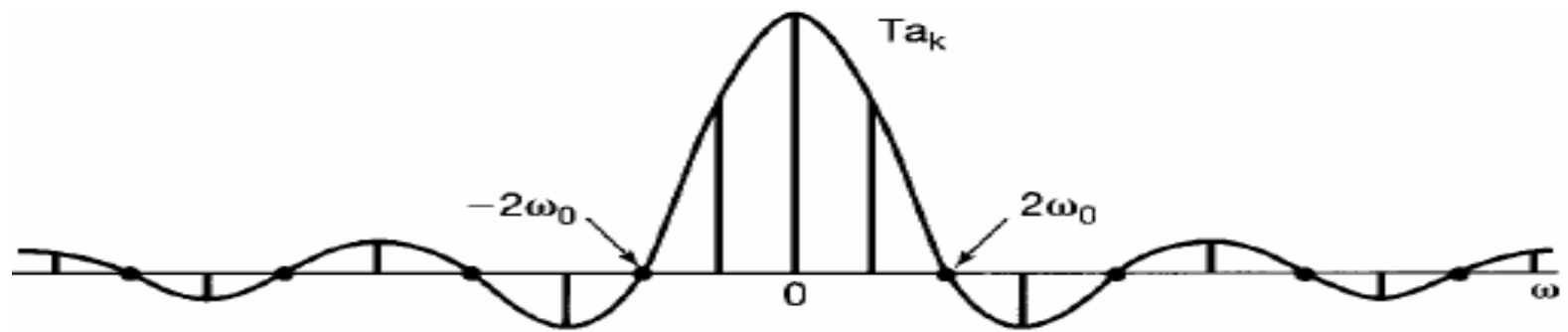
$X(j\omega)$ is the envelope of Ta_k

The Fourier coefficients a_k for this square wave are

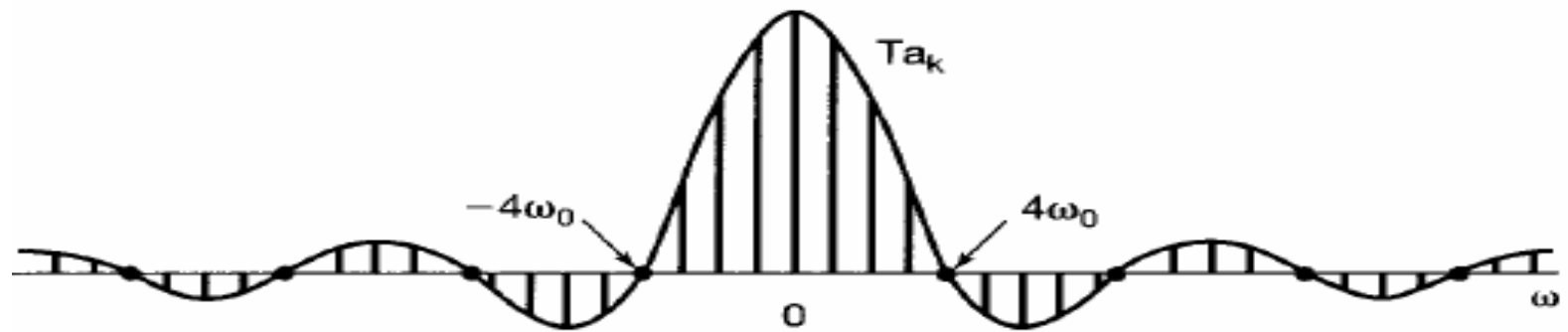
$$a_k = \frac{2 \sin(k\omega_0 T_1)}{k\omega_0 T} \quad , \quad Ta_k = \left. \frac{2 \sin(\omega T_1)}{\omega} \right|_{\omega = k\omega_0} ,$$

where $2 \sin(\omega T_1) / \omega$ represent the envelope of Ta_k

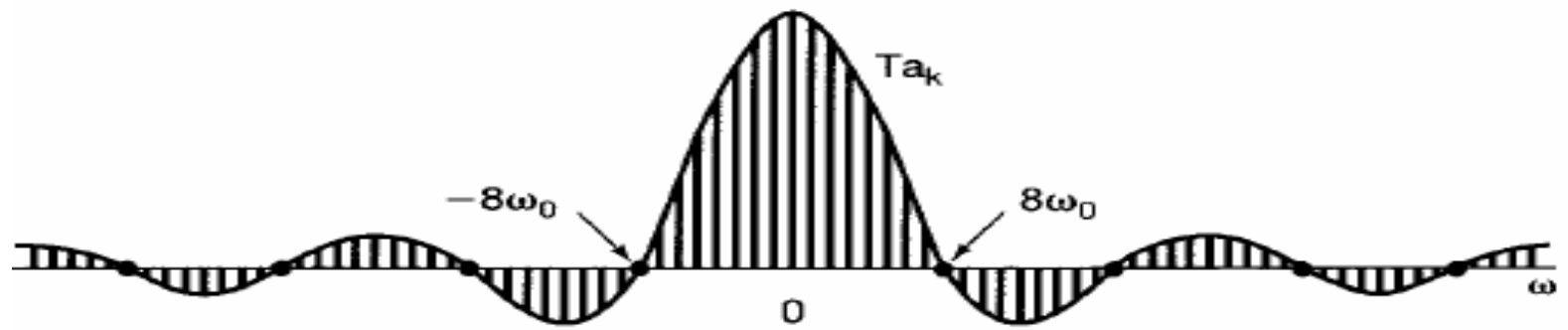
- When T increases or the fundamental frequency $\omega_0 = 2\pi / T$ decreases
- *the envelope is sampled with a closer and closer spacing. As T becomes arbitrarily large, the original periodic square wave approaches a rectangular pulse.*
- *Ta_k becomes more and more closely spaced samples of the envelope, as $T \rightarrow \infty$, the Fourier series coefficients approaches the envelope function.*



(a)



(b)



(c)

$$X(jk\omega_0) = \int_{-\infty}^{\infty} x(t) e^{-jk\omega_0 t} dt$$

we have for the coefficients a_k ,

$$a_k = \frac{1}{T} X(jk\omega_0)$$

$$Ta_k = \int_{-\infty}^{\infty} x(t) e^{-jk\omega_0 t} dt$$

Fourier Transform

Analysis
equation

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

Synthesis equation

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

$$a_k = \frac{1}{T} X(jk\omega_0)$$

$$\tilde{x}(t) = \sum_{k=-\infty}^{+\infty} \frac{1}{T} X(jk\omega_0) e^{jk\omega_0 t}$$

$$\begin{aligned}\tilde{x}(t) &= \sum_{k=-\infty}^{+\infty} \frac{1}{T} X(jk\omega_0) e^{jk\omega_0 t} \\ &= \frac{1}{2\pi} \sum_{k=-\infty}^{+\infty} X(jk\omega_0) e^{jk\omega_0 t} \omega_0\end{aligned}$$

- As $T \rightarrow \infty$, $\tilde{x}(t) = x(t)$
 - In addition, $\omega_0 \rightarrow 0$ as $T \rightarrow \infty$
- $d\omega$ $jk\omega_0 \rightarrow \omega$

Summation becomes integral

Synthesis equation

Inverse Fourier Transform

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

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

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

Fourier Series vs. Fourier Integral

Fourier
Series:

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

Period Function

$$a_k = \frac{1}{T} \int_{-T/2}^{T/2} x_T(t) e^{-jk\omega_0 t} dt$$

Discrete Spectra

Fourier
Integral:

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

Non-Period
Function

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

Continuous Spectra

Existence of the Fourier Transform

Dirichlets Conditions

For existence of FT:

1. $x(t)$ is absolutely integrable, i.e.,
each coefficient $X(\omega)$ to be finite

$$\int_{-\infty}^{\infty} |x(t)| dt < \infty$$

Condition 2: In any finite interval of time, $x(t)$ have a finite number of maxima and minima.

Condition 3: In any finite interval of time, there are only a finite number of discontinuities.

Furthermore, each of these discontinuities is finite.

Fourier Transform : Example 1

$$x(t) = e^{-at} u(t) \quad a > 0$$

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$$x(t) = e^{-at} u(t) \quad a > 0$$

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

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$$x(t) = e^{-at} u(t) \quad a > 0$$

$$\begin{aligned} X(j\omega) &= \int_{-\infty}^{\infty} x(t) e^{-j\omega t} dt \\ &= \int_{-\infty}^{\infty} e^{-at} u(t) e^{-j\omega t} dt \end{aligned}$$

Fourier Transform : Example 1

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$$\begin{aligned} X(j\omega) &= \int_{-\infty}^{\infty} x(t) e^{-j\omega t} dt \\ &= \int_{-\infty}^{\infty} e^{-at} u(t) e^{-j\omega t} dt \\ &= \int_0^{\infty} e^{-at} e^{-j\omega t} dt \end{aligned}$$

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$$\begin{aligned} X(j\omega) &= \int_{-\infty}^{\infty} x(t) e^{-j\omega t} dt \\ &= \int_{-\infty}^{\infty} e^{-at} u(t) e^{-j\omega t} dt \\ &= \int_0^{\infty} e^{-at} e^{-j\omega t} dt \\ &= \int_0^{\infty} e^{-(a+j\omega)t} dt \end{aligned}$$

Fourier Transform : Example 1

$$x(t) = e^{-at} u(t) \quad a > 0$$

$$\begin{aligned} X(j\omega) &= \int_{-\infty}^{\infty} x(t) e^{-j\omega t} dt \\ &= \int_{-\infty}^{\infty} e^{-at} u(t) e^{-j\omega t} dt \\ &= \int_0^{\infty} e^{-at} e^{-j\omega t} dt \\ &= \int_0^{\infty} e^{-(a+j\omega)t} dt \\ &= \left. \frac{-1}{a+j\omega} e^{-(a+j\omega)t} \right|_0^{\infty} \end{aligned}$$

Fourier Transform : Example 1

$$x(t) = e^{-at} u(t) \quad a > 0$$

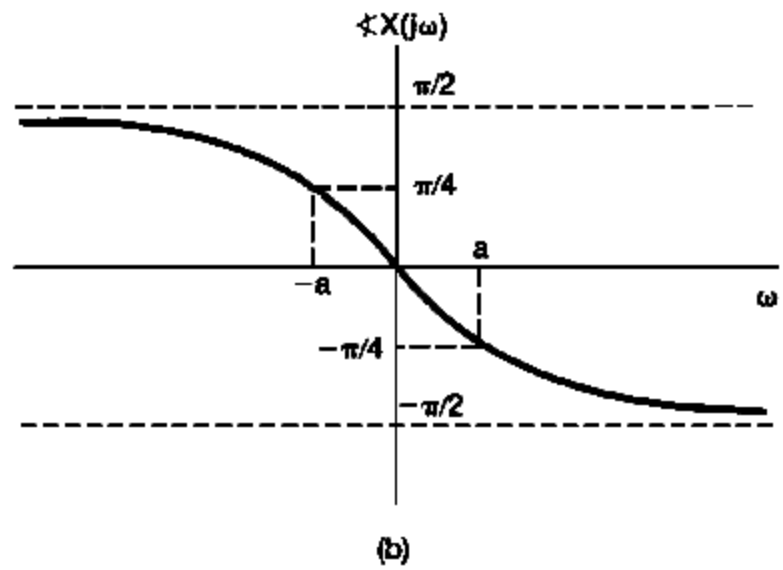
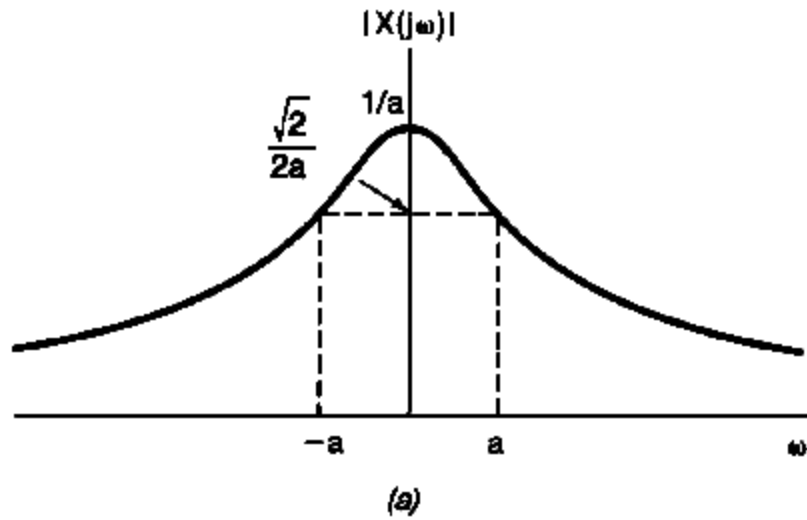
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Fourier Transform : Example 1

$$x(t) = e^{-at} u(t) \quad a > 0$$

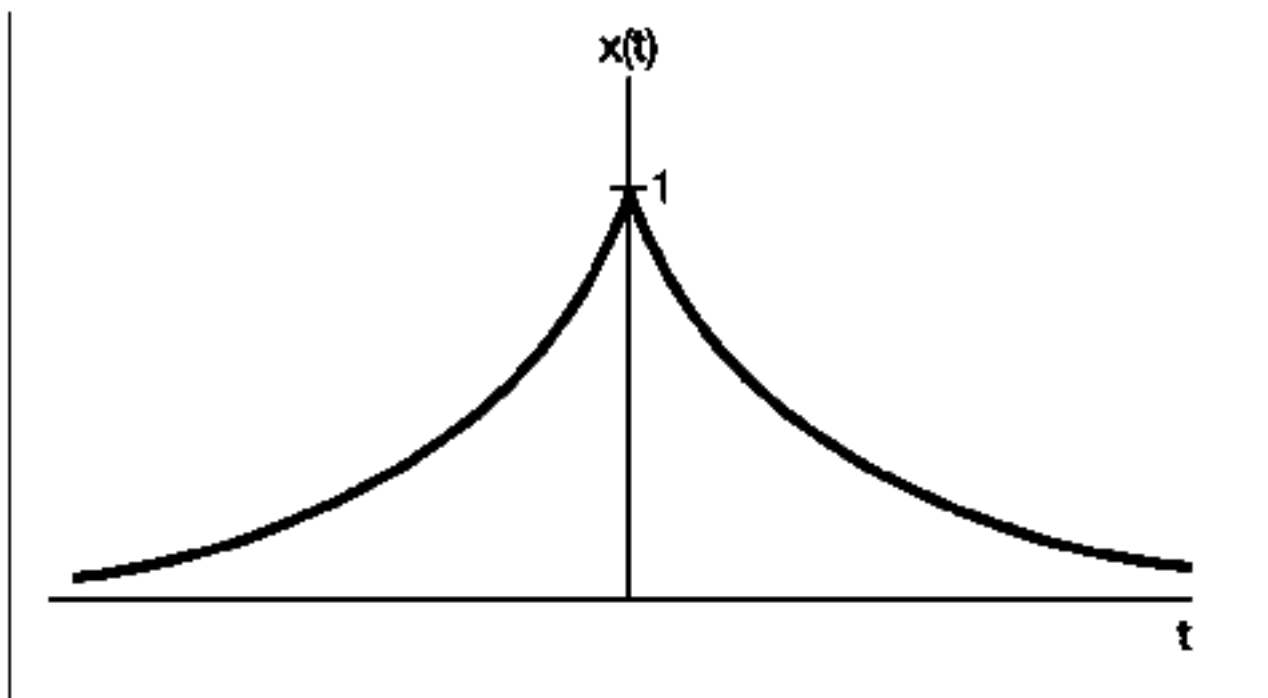
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$$|X(j\omega)| = \frac{1}{\sqrt{a^2 + \omega^2}} \quad \angle X(j\omega) = -\tan^{-1} \frac{\omega}{a}$$



Fourier Transform : Example 2

$$x(t) = e^{-a|t|} \quad a > 0$$



Fourier Transform : Example 2

$$x(t) = e^{-a|t|} \quad a > 0$$

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

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Fourier Transform : Example 2

$$x(t) = e^{-a|t|} \quad a > 0$$

$$\begin{aligned} X(j\omega) &= \int_{-\infty}^{\infty} x(t) e^{-j\omega t} dt \\ &= \int_{-\infty}^{\infty} e^{-a|t|} e^{-j\omega t} dt \\ &= \int_{-\infty}^0 e^{at} e^{-j\omega t} dt + \int_0^{\infty} e^{-at} e^{-j\omega t} dt \end{aligned}$$

Fourier Transform : Example 2

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Fourier Transform : Example 2

$$x(t) = e^{-a|t|} \quad a > 0$$

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Fourier Transform : Example 2

$$x(t) = e^{-a|t|} \quad a > 0$$

$$\begin{aligned} X(j\omega) &= \int_{-\infty}^{\infty} x(t) e^{-j\omega t} dt \\ &= \int_{-\infty}^{\infty} e^{-a|t|} e^{-j\omega t} dt \\ &= \int_{-\infty}^0 e^{at} e^{-j\omega t} dt + \int_0^{\infty} e^{-at} e^{-j\omega t} dt \\ &= \int_{-\infty}^0 e^{(a-j\omega)t} dt + \int_0^{\infty} e^{(-a-j\omega)t} dt \\ &= \frac{1}{a-j\omega} + \frac{1}{a+j\omega} \end{aligned}$$

Fourier Transform : Example 2

$$x(t) = e^{-a|t|} \quad a > 0$$

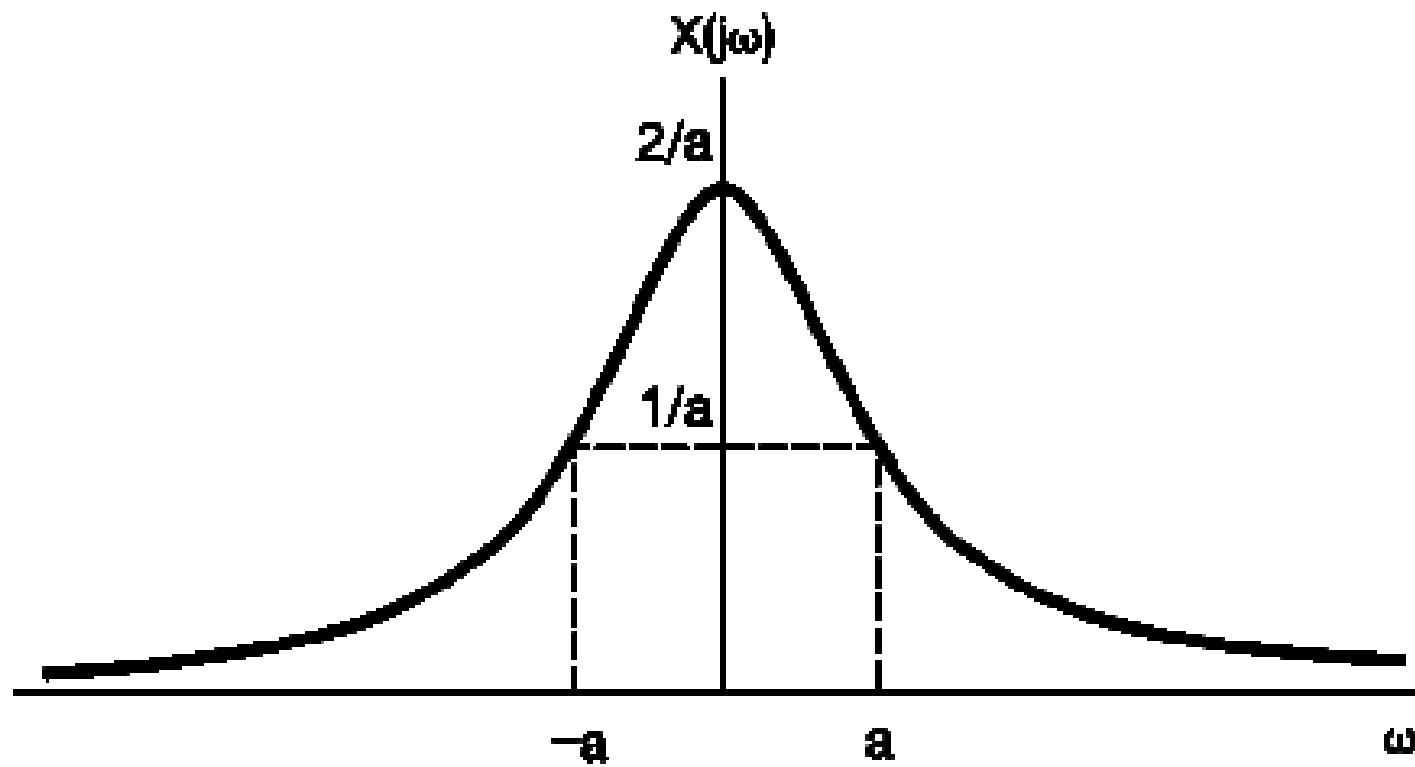
$$\begin{aligned} X(j\omega) &= \int_{-\infty}^{\infty} x(t) e^{-j\omega t} dt \\ &= \int_{-\infty}^{\infty} e^{-a|t|} e^{-j\omega t} dt \\ &= \int_{-\infty}^0 e^{at} e^{-j\omega t} dt + \int_0^{\infty} e^{-at} e^{-j\omega t} dt \\ &= \int_{-\infty}^0 e^{(a-j\omega)t} dt + \int_0^{\infty} e^{(-a-j\omega)t} dt \\ &= \frac{1}{a-j\omega} + \frac{1}{a+j\omega} \\ &= \frac{2a}{a^2 + \omega^2} \end{aligned}$$

Fourier Transform : Example 2

$$x(t) = e^{-a|t|} \quad a > 0$$

$$\begin{aligned} X(j\omega) &= \int_{-\infty}^{\infty} x(t) e^{-j\omega t} dt \\ &= \int_{-\infty}^{\infty} e^{-a|t|} e^{-j\omega t} dt \\ &= \int_{-\infty}^0 e^{at} e^{-j\omega t} dt + \int_0^{\infty} e^{-at} e^{-j\omega t} dt \\ &= \int_{-\infty}^0 e^{(a-j\omega)t} dt + \int_0^{\infty} e^{(-a-j\omega)t} dt \\ &= \frac{1}{a-j\omega} + \frac{1}{a+j\omega} \\ &= \frac{2a}{a^2 + \omega^2} \end{aligned}$$

$X(j\omega)$ is real and even since $x(t)$ is real and even



Fourier Transform : Example 3

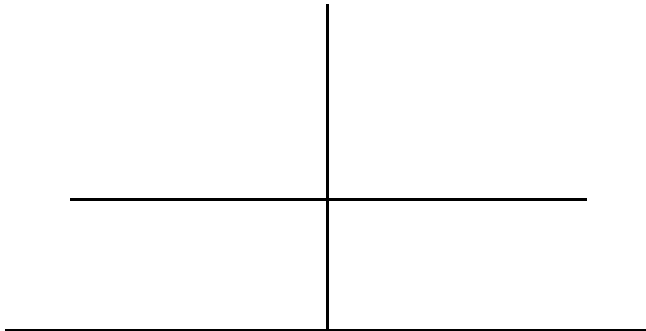
$$x(t) = \delta(t)$$

Fourier Transform : Example 3

$$x(t) = \delta(t)$$

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

$$x(t) = \delta(t)$$


$$X(j\omega) = 1$$


Fourier Transform : Example 3

$$x(t) = \delta(t)$$

$$\begin{aligned} X(j\omega) &= \int_{-\infty}^{\infty} x(t) e^{-j\omega t} dt \\ &= \int_{-\infty}^{\infty} \delta(t) e^{-j\omega t} dt \end{aligned}$$

Fourier Transform : Example 3

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Fourier Transform : Example 3

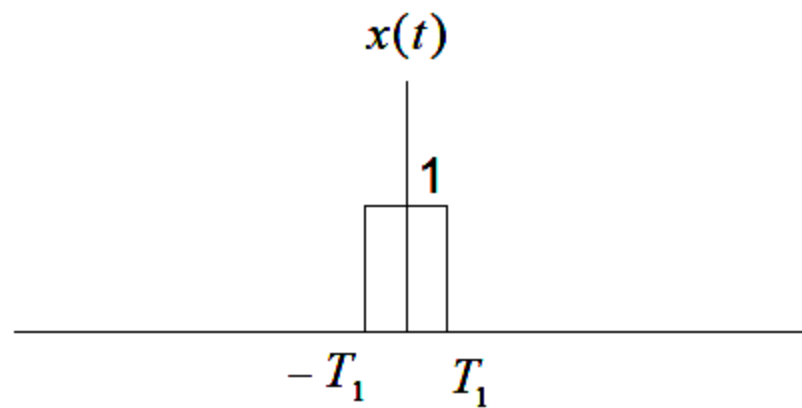
$$x(t) = \delta(t)$$

$$\begin{aligned} X(j\omega) &= \int_{-\infty}^{\infty} x(t) e^{-j\omega t} dt \\ &= \int_{-\infty}^{\infty} \delta(t) e^{-j\omega t} dt \\ &= 1 \end{aligned}$$

FT of unit impulse contains equal contributions at all frequencies

Fourier Transform : Example 4

$$x(t) = \begin{cases} 1 & , \quad |t| < T_1 \\ 0 & , \quad |t| > T_1 \end{cases}$$



Fourier Transform : Example 4

$$x(t) = \begin{cases} 1 & , \quad |t| < T_1 \\ 0 & , \quad |t| > T_1 \end{cases}$$

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

Fourier Transform : Example 4

$$x(t) = \begin{cases} 1 & , \quad |t| < T_1 \\ 0 & , \quad |t| > T_1 \end{cases}$$

$$\begin{aligned} X(j\omega) &= \int_{-\infty}^{\infty} x(t) e^{-j\omega t} dt \\ &= \int_{-T_1}^{T_1} e^{-j\omega t} dt \end{aligned}$$

Fourier Transform : Example 4

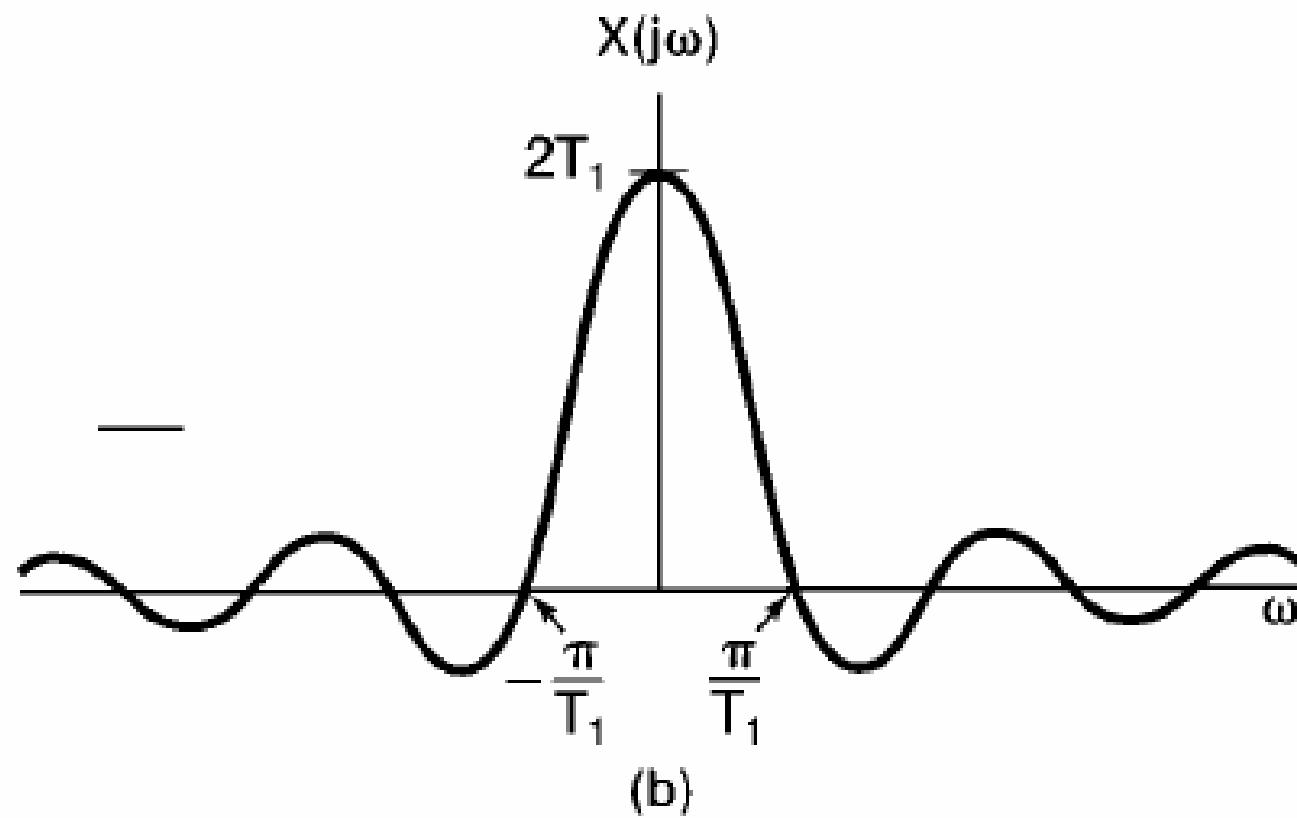
$$x(t) = \begin{cases} 1 & , \quad |t| < T_1 \\ 0 & , \quad |t| > T_1 \end{cases}$$

$$\begin{aligned} X(j\omega) &= \int_{-\infty}^{\infty} x(t) e^{-j\omega t} dt \\ &= \int_{-T_1}^{T_1} e^{-j\omega t} dt \\ &= \frac{e^{j\omega T_1} - e^{-j\omega T_1}}{j\omega} \end{aligned}$$

Fourier Transform : Example 4

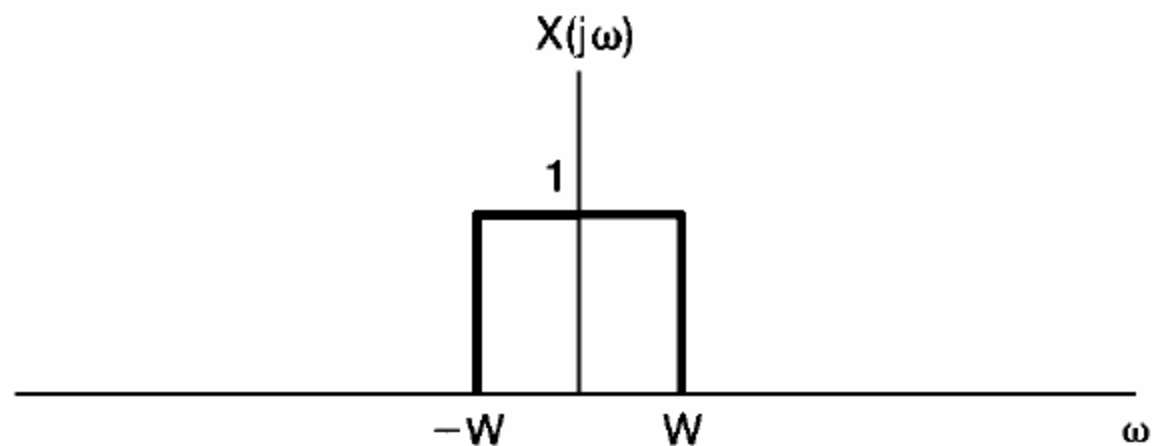
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$$\begin{aligned} X(j\omega) &= \int_{-\infty}^{\infty} x(t) e^{-j\omega t} dt \\ &= \int_{-T_1}^{T_1} e^{-j\omega t} dt \\ &= \frac{e^{j\omega T_1} - e^{-j\omega T_1}}{j\omega} \\ &= \frac{2 \sin(\omega T_1)}{\omega} \end{aligned}$$



Fourier Transform : Example 5

$$X(j\omega) = \begin{cases} 1 & , \quad |\omega| < W \\ 0 & , \quad |\omega| > W \end{cases}$$



Fourier Transform : Example 5

$$X(j\omega) = \begin{cases} 1 & , \quad |\omega| < W \\ 0 & , \quad |\omega| > W \end{cases}$$

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

Fourier Transform : Example 5

$$X(j\omega) = \begin{cases} 1 & , \quad |\omega| < W \\ 0 & , \quad |\omega| > W \end{cases}$$

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

Fourier Transform : Example 5

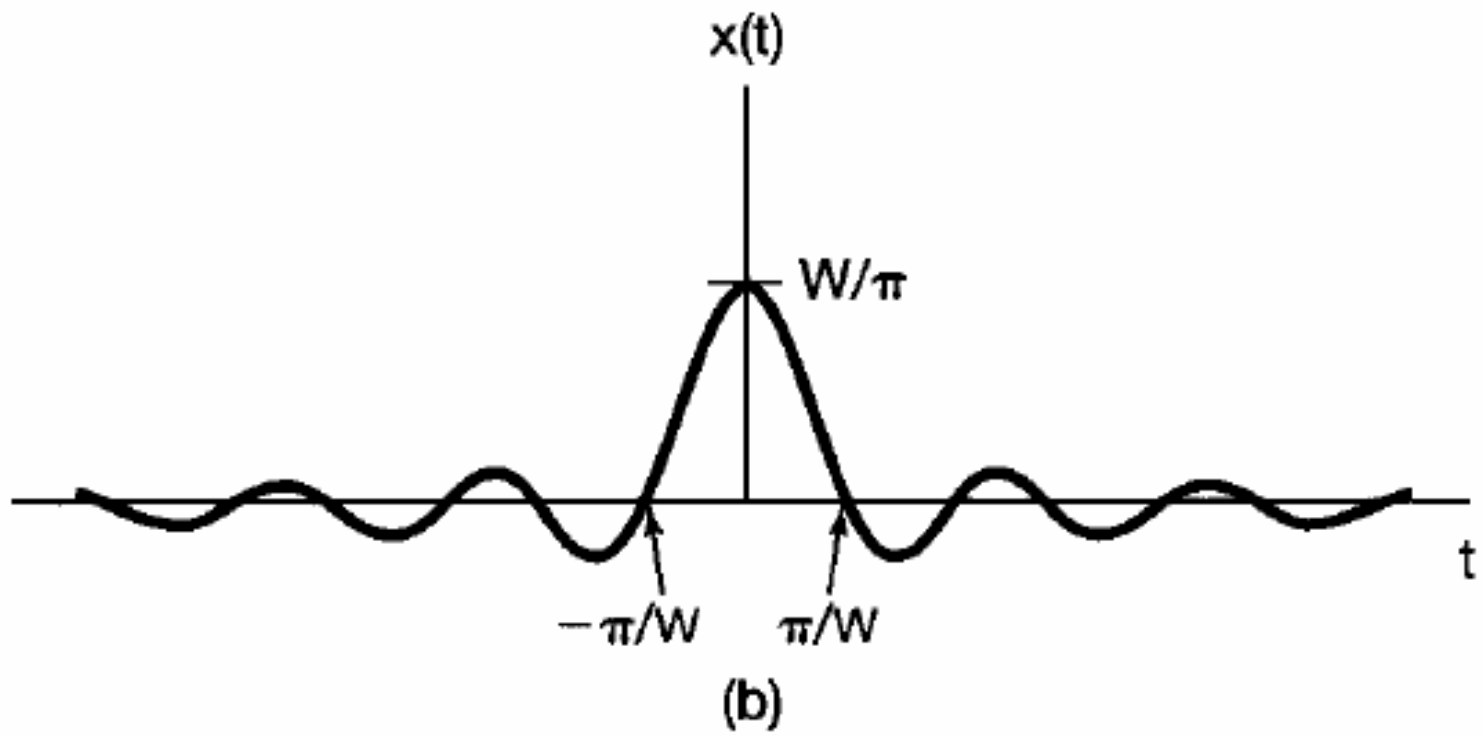
$$X(j\omega) = \begin{cases} 1 & , \quad |\omega| < W \\ 0 & , \quad |\omega| > W \end{cases}$$

$$\begin{aligned} x(t) &= \frac{1}{2\pi} \int_{-\infty}^{\infty} X(j\omega) e^{j\omega t} d\omega \\ &= \frac{1}{2\pi} \int_{-W}^W e^{j\omega t} d\omega \\ &= \frac{e^{jWt} - e^{-jWt}}{2\pi jt} \end{aligned}$$

Fourier Transform : Example 5

$$X(j\omega) = \begin{cases} 1 & , \quad |\omega| < W \\ 0 & , \quad |\omega| > W \end{cases}$$

$$\begin{aligned} x(t) &= \frac{1}{2\pi} \int_{-\infty}^{\infty} X(j\omega) e^{j\omega t} d\omega \\ &= \frac{1}{2\pi} \int_{-W}^W e^{j\omega t} d\omega \\ &= \frac{e^{jWt} - e^{-jWt}}{2\pi jt} \\ &= \frac{\sin(Wt)}{\pi t} \end{aligned}$$



Rects and Sincs

$$x(t) = \begin{cases} 1 & , \quad |t| < T_1 \\ 0 & , \quad |t| > T_1 \end{cases}$$

$$X(j\omega) = \frac{2 \sin(\omega T_1)}{\omega}$$

$$X(j\omega) = \begin{cases} 1 & , \quad |\omega| < W \\ 0 & , \quad |\omega| > W \end{cases}$$

$$x(t) = \frac{\sin(Wt)}{\pi t}$$

Square wave

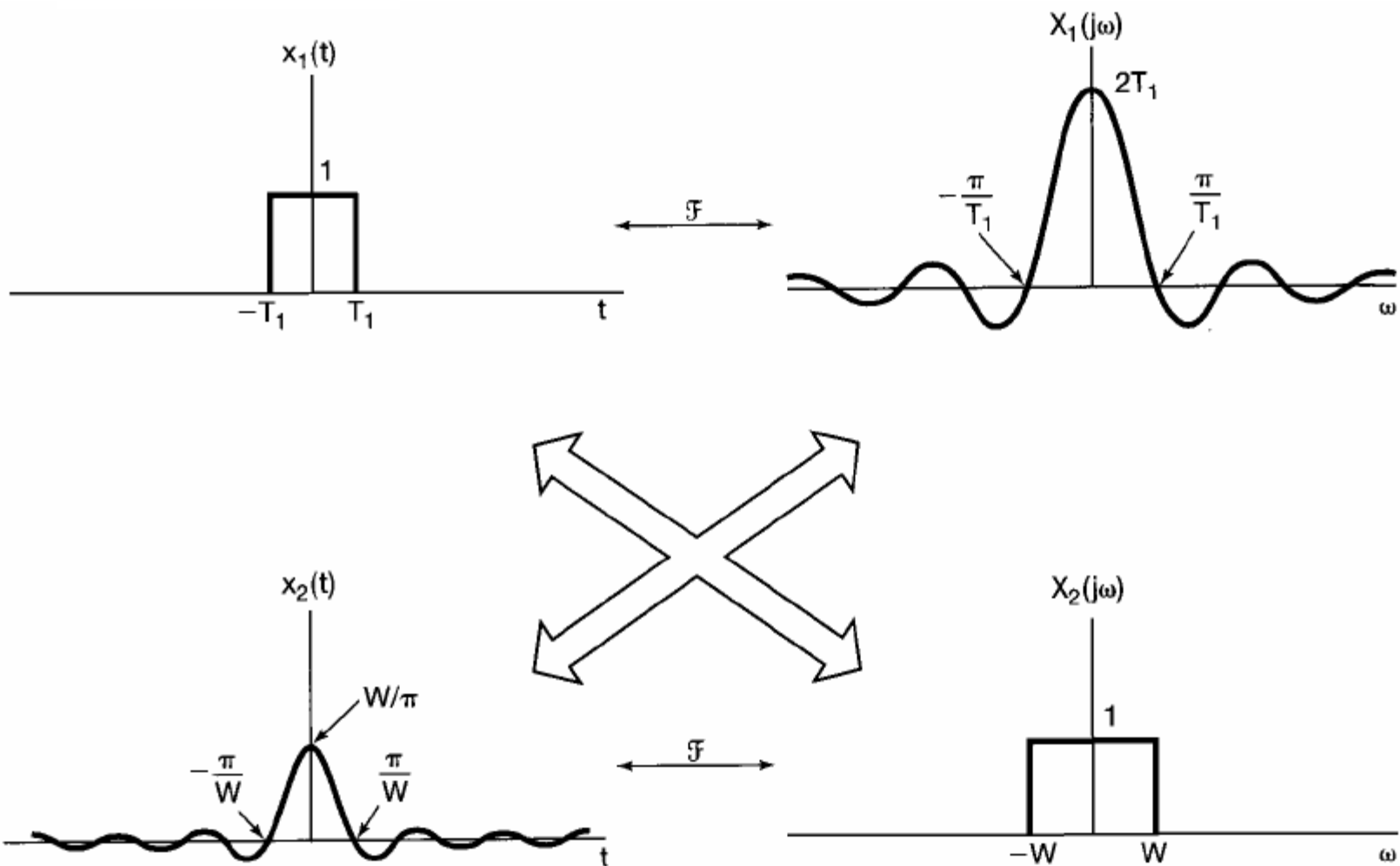
\xrightarrow{FT}

Sinc function

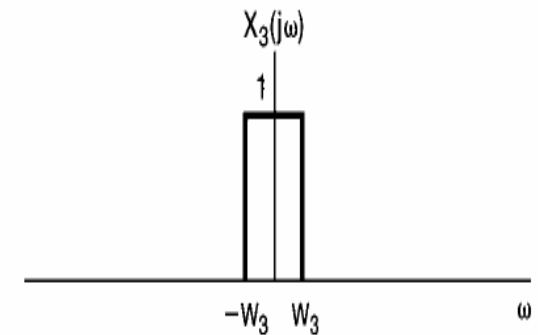
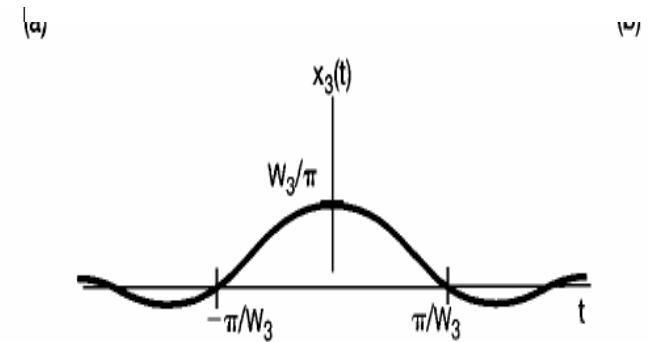
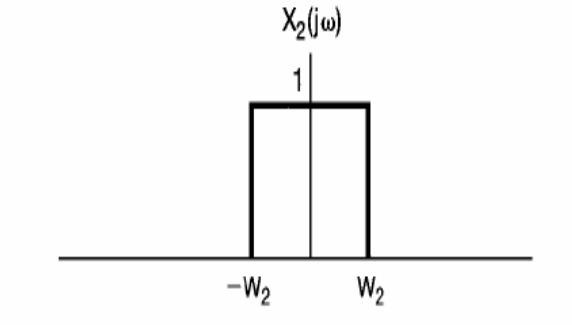
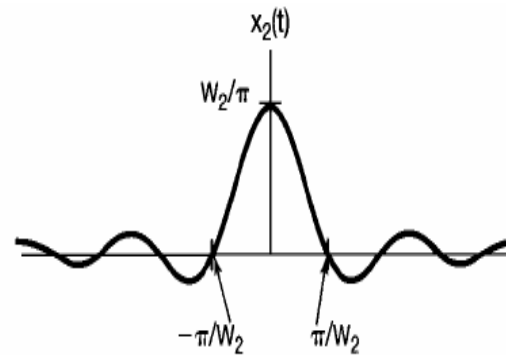
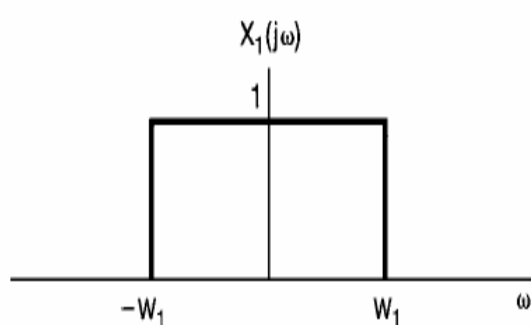
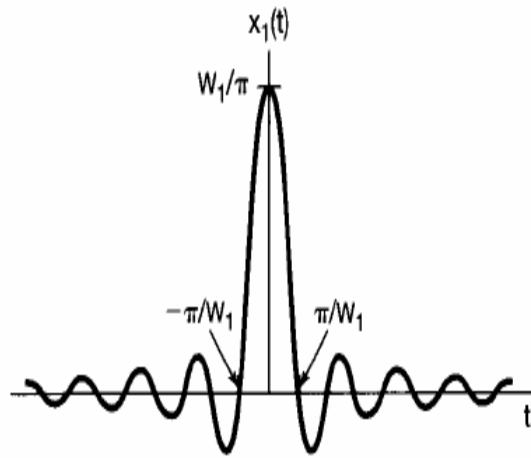
$\xleftarrow{FT^{-1}}$

This means a square wave in the time domain, its Fourier transform is a *sinc* function. However, if the signal in the time domain is a *sinc* function, then its Fourier transform is a square wave. This property is referred to as ***Duality Property***.

Duality



We also note that when the width of $X(j\omega)$ increases, its inverse Fourier transform $x(t)$ will be compressed. When $W \rightarrow \infty$, $X(j\omega)$ converges to an impulse.



Fourier transform of periodic signal

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Fourier transform of periodic signal : Example 1

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

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Fourier transform of periodic signal : Example 1

$$\begin{aligned}x(t) &= \sin(\omega_0 t) \\&= \frac{1}{2j} (e^{j\omega_0 t} - e^{-j\omega_0 t}) \\X(j\omega) &= \frac{1}{2j} (2\pi\delta(\omega - \omega_0) - 2\pi\delta(\omega + \omega_0))\end{aligned}$$

Fourier transform of periodic signal : Example 2

$$\begin{aligned}x(t) &= \sin(\omega_0 t) \\&= \frac{1}{2j} (e^{j\omega_0 t} - e^{-j\omega_0 t}) \\X(j\omega) &= \frac{1}{2j} (2\pi\delta(\omega - \omega_0) - 2\pi\delta(\omega + \omega_0))\end{aligned}$$

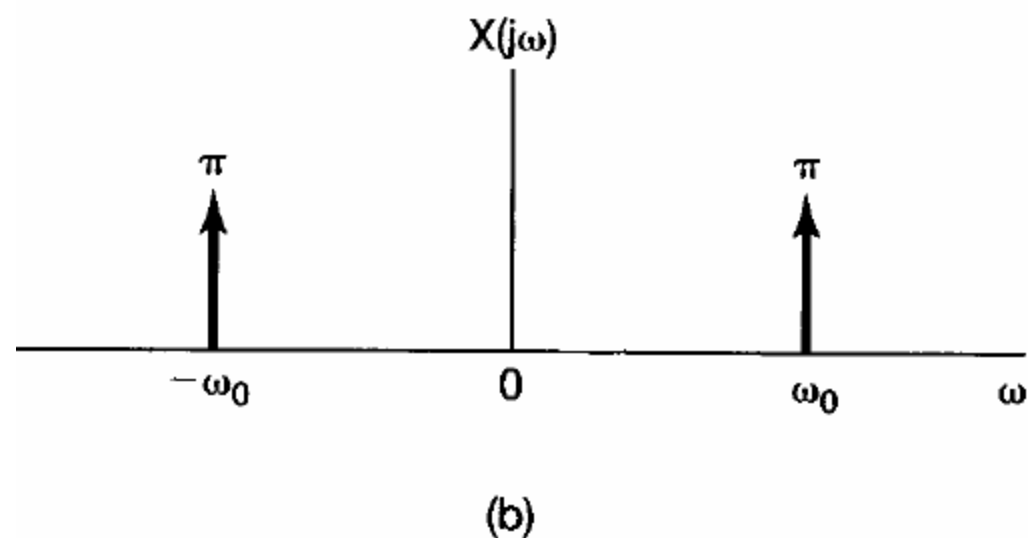
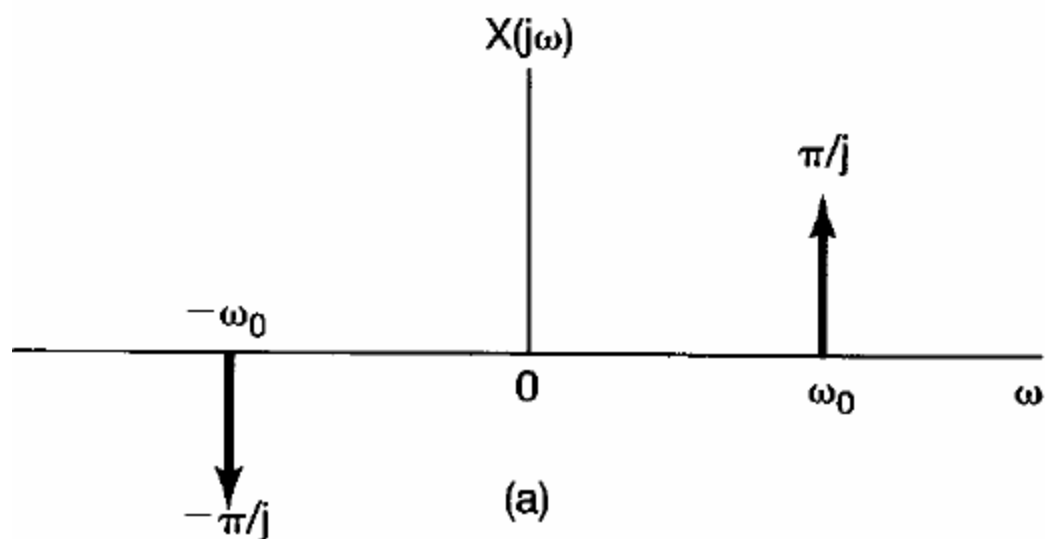
$$\begin{aligned}x(t) &= \cos(\omega_0 t) \\&= \frac{1}{2} (e^{j\omega_0 t} + e^{-j\omega_0 t}) \\X(j\omega) &= \frac{1}{2} (2\pi\delta(\omega - \omega_0) + 2\pi\delta(\omega + \omega_0))\end{aligned}$$

Fourier transform of periodic signal : Example 3

$$\begin{aligned}x(t) &= \sin(\omega_0 t) \\&= \frac{1}{2j} (e^{j\omega_0 t} - e^{-j\omega_0 t}) \\X(j\omega) &= \frac{1}{2j} (2\pi\delta(\omega - \omega_0) - 2\pi\delta(\omega + \omega_0))\end{aligned}$$

$$\begin{aligned}x(t) &= \cos(\omega_0 t) \\&= \frac{1}{2} (e^{j\omega_0 t} + e^{-j\omega_0 t}) \\X(j\omega) &= \frac{1}{2} (2\pi\delta(\omega - \omega_0) + 2\pi\delta(\omega + \omega_0))\end{aligned}$$

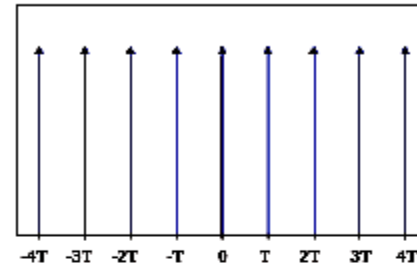
$$\begin{aligned}x(t) &= e^{j\omega_0 t} \\X(j\omega) &= 2\pi\delta(\omega - \omega_0)\end{aligned}$$



Fourier transforms of (a) $x(t) = \sin \omega_0 t$; (b) $x(t) = \cos \omega_0 t$.

Fourier transform of periodic signal : Example 4

$$x(t) = \sum_{k=-\infty}^{\infty} \delta(t - kT)$$

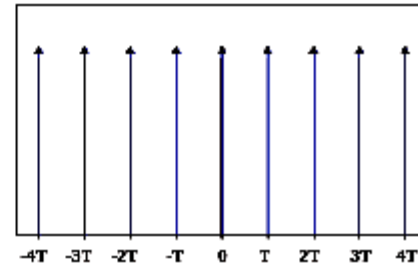


Fourier transform of periodic signal : Example 4

$$x(t) = \sum_{k=-\infty}^{\infty} \delta(t - kT)$$

$$X(j\omega) = 2\pi \sum_{k=-\infty}^{\infty} a_k \delta(\omega - k\omega_0)$$

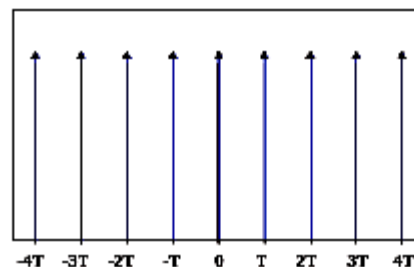
$$a_k = \frac{1}{T} \int_T x(t) e^{-jk\omega_0 t} dt$$



Fourier transform of periodic signal : Example 4

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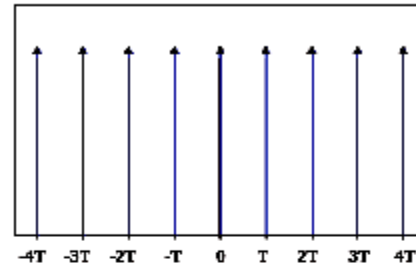


$$\begin{aligned} a_k &= \frac{1}{T} \int_T x(t) e^{-jk\omega_0 t} dt \\ &= \frac{1}{T} \int_{-T/2}^{T/2} \delta(t) e^{-jk\omega_0 t} dt \\ &= \frac{1}{T} \end{aligned}$$

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$$x(t) = \sum_{k=-\infty}^{\infty} \delta(t - kT)$$

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$$X(j\omega) = \frac{2\pi}{T} \sum_{k=-\infty}^{\infty} \delta\left(\omega - \frac{2\pi k}{T}\right)$$

The Fourier transform of a periodic impulse train in the time domain with period T is a periodic impulse train in the frequency domain with period $2\pi / T$

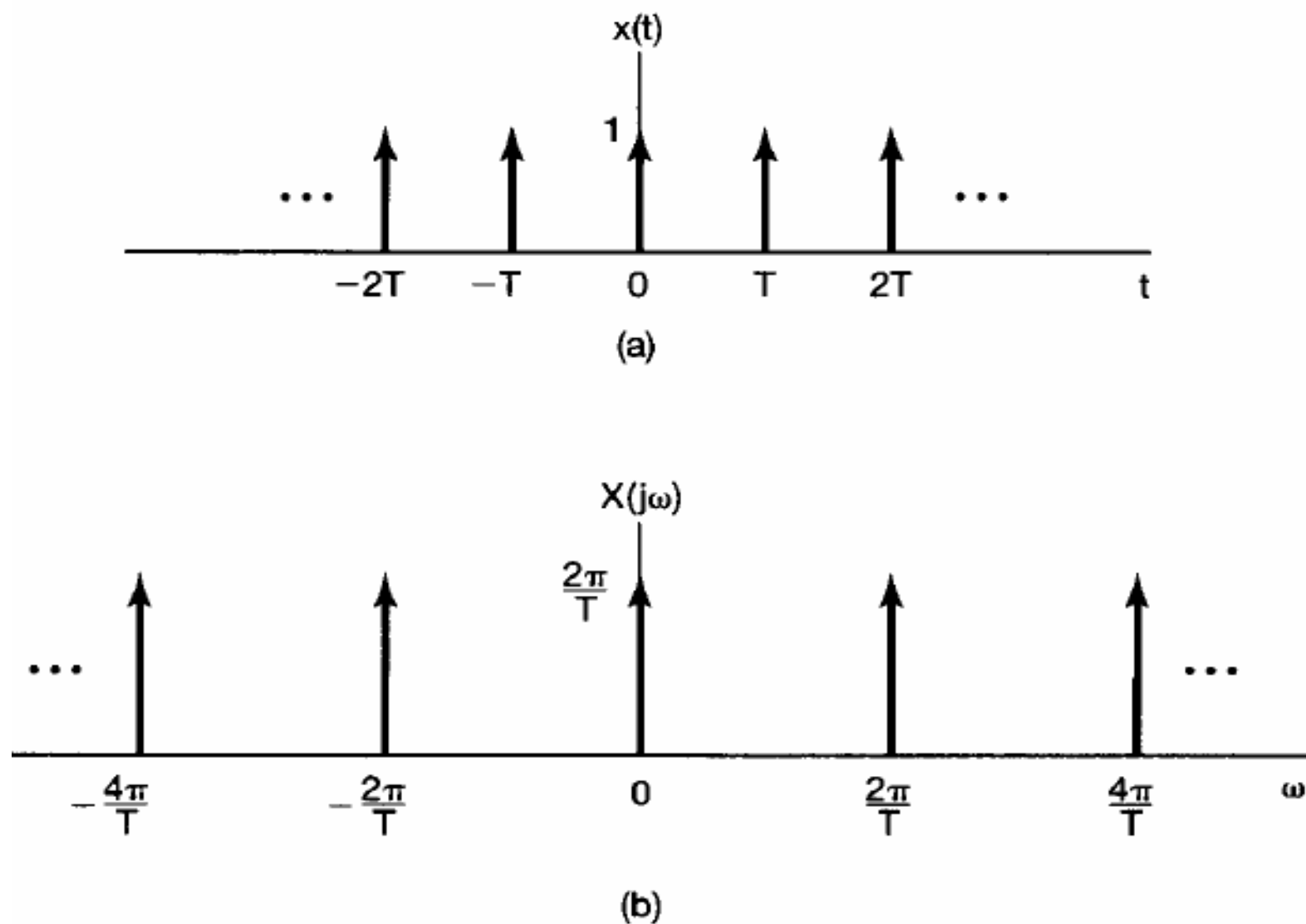


Figure 4.14 (a) Periodic impulse train; (b) its Fourier transform.

