# Ch 3.2 Fourier Series

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### Outline

- Fourier series and transform
  - Continuous-Time Periodic Signals: Fourier series
  - Discrete-Time Periodic Signals: Discrete-Time Fourier Series

# Fourier series (博立叶级数)

- Periodic signals can be expressed as a sum of sinusoids. In this case, the frequency spectrum can be generated by computation of the Fourier series.
- The Fourier series is named after the French physicist Jean Baptiste Fourier(1768-1830), who was the first one to propose that **periodic** waveforms could be represented by a sum of sinusoids (or complex exponentials).
- An example showing how the Fourier series work:

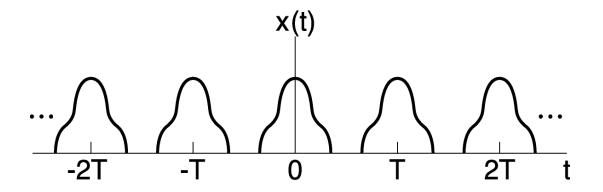
http://www.falstad.com/fourier/

# Periodic signal

x(t) = x(t+T)  $\forall t$ , where T is a positive constant.

$$T = T_0, 2T_0, 3T_0, \dots$$

- Fundamental period:  $T = T_0$
- Fundamental frequency:  $f = \frac{1}{T}$ , measured in hertz(Hz).
- Angular frequency:  $\omega_0 = 2\pi f = \frac{2\pi}{T}$ , measured in radians per second.



$$x(t) = \cos(\omega_0 t + \phi)$$

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

## Trigonometric Fourier Series

A periodic signal x(t) with period is T, can be represented by the appropriate sum of sine and cosine components:

$$x(t) = a_0 + \sum_{k=1}^{\infty} a_k \cos(k\omega_0 t) + \sum_{k=1}^{\infty} b_k \sin(k\omega_0 t)$$

 $a_0$  is the **mean value**, or **zero frequency** term.

$$\int_0^T x(t)dt = \int_0^T a_0 dt + \int_0^T \left[ \sum_{k=1}^\infty a_k \cos(k\omega_0 t) + \sum_{k=1}^\infty b_k \sin(k\omega_0 t) \right] dt$$
$$= \int_0^T a_0 dt = a_0 T$$

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

# Trigonometric Fourier Series

To find  $a_k$ ,

$$\int_{0}^{T} x(t) \cos(m\omega_{0}t) dt = \int_{0}^{T} a_{0} \cos(m\omega_{0}t) dt 
+ \int_{0}^{T} \left[ \sum_{k=1}^{\infty} a_{k} \cos(k\omega_{0}t) \cos(m\omega_{0}t) + \sum_{k=1}^{\infty} b_{k} \sin(k\omega_{0}t) \cos(m\omega_{0}t) \right] dt 
= \sum_{k=1}^{\infty} \int_{0}^{T} \frac{a_{k}}{2} \left[ \cos(m+k)\omega_{0}t + \cos(m-k)\omega_{0}t \right] dt 
+ \sum_{k=1}^{\infty} \int_{0}^{T} \frac{b_{k}}{2} \left[ \sin(m+k)\omega_{0}t + \sin(m-k)\omega_{0}t \right] dt$$

$$= \int_0^T \frac{a_m}{2} \cos 0 \cdot \omega_0 t dt = \frac{a_m T}{2}$$

$$a_k = \frac{2}{T} \int_0^T x(t) \cos(k\omega_0 t) dt$$

$$b_k = \frac{2}{T} \int_0^T x(t) \sin(k\omega_0 t) dt$$

$$\cos A \cdot \cos B = \frac{1}{2} \left[ \cos \left( A + B \right) + \cos \left( A - B \right) \right]$$

$$\cos A \cdot \sin B = \frac{1}{2} \left[ \sin (A + B) - \sin (A - B) \right]$$

# Trigonometric Fourier Series

Trigonometric FS:

$$x(t) = a_0 + \sum_{k=1}^{\infty} a_k \cos(k\omega_0 t) + \sum_{k=1}^{\infty} b_k \sin(k\omega_0 t)$$

$$a_0 = \frac{1}{T} \int_0^T x(t) dt, \qquad a_k = \frac{2}{T} \int_0^T x(t) \cos(k\omega_0 t) dt$$

$$b_k = \frac{2}{T} \int_0^T x(t) \sin(k\omega_0 t) dt$$

Trigonometric FS in the cosine-in-phase form:

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

$$A_k = \sqrt{a_k^2 + b_k^2}, \quad \theta_k = -arctg \frac{b_k}{a_k}$$

# Convergence (收敛性) of Fourier Series

- Fourier believed that any periodic signal could be expressed as a sum of sinusoids. However, this turned out not to be the case, although virtually all periodic signals arising in engineering do have a Fourier series representation.
- In particular, a periodic signal x(t) has a Fourier series if it satisfies the following Dirichlet (狄里赫利) conditions:
  - x(t) is absolutely integrable over any period;

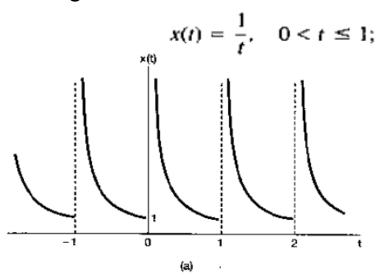
$$\int_{a}^{a+T} |x(t)| dt < \infty \quad \text{for any } a$$

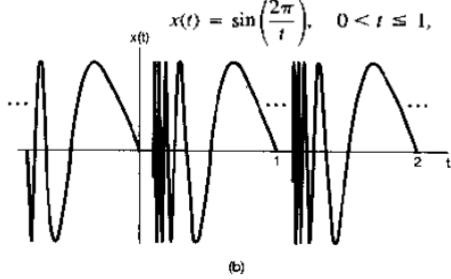
- x(t) has only a finite number of maxima and minima over any period.
- x(t) has only a finite number of discontinuities over any period.

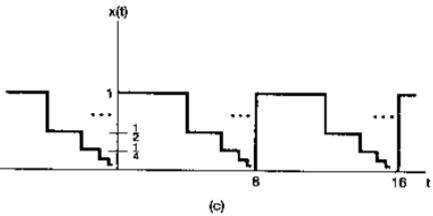
Note that the Dirichlet conditions are sufficient but not necessary conditions for the Fourier series representation.

# Convergence (收敛性) of Fourier Series

Signals that violate the Dirichlet conditions







Signals that do not satisfy the Dirichlet conditions are generally pathological in nature and consequently do not typically arise in practical contexts.

- A rectangle impulse with period  $2\pi$ 

$$f(t) = \begin{cases} -E_m, -\pi \le t < 0 \\ E_m, 0 \le t < \pi \end{cases}$$

$$T = 2\pi \quad \omega_0 = 2\pi/2\pi = 1$$

$$I = 2\pi \qquad \qquad \omega_0 = 2\pi/2\pi =$$

$$a_k = \frac{1}{\pi} \int_{-\pi}^{\pi} f(t) \cos kt dt$$

$$= \frac{1}{\pi} \int_{-\pi}^{0} (-E_m) \cos kt dt + \frac{1}{\pi} \int_{0}^{\pi} E_m \cos kt dt = 0 \quad (k = 0, 1, 2, \dots)$$

$$b_k = \frac{1}{\pi} \int_{-\pi}^{\pi} f(t) \sin kt dt = \frac{1}{\pi} \int_{-\pi}^{0} (-E_m) \sin kt dt + \frac{1}{\pi} \int_{0}^{\pi} E_m \sin kt dt$$

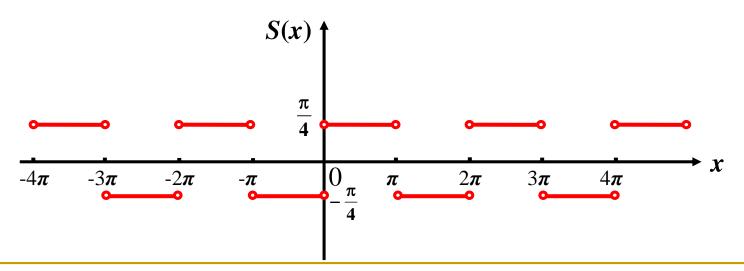
$$= \frac{2E_m}{k\pi} (1 - \cos k\pi) = \frac{2E_m}{k\pi} [1 - (-1)^k] = \begin{cases} \frac{4E_m}{(2n-1)\pi}, & k = 2n-1, n = 1, 2, \dots \\ 0, & k = 2n, n = 1, 2, \dots \end{cases}$$

$$f(t) = \sum_{k=1}^{\infty} \frac{4E_m}{(2k-1)\pi} \sin(2k-1)t \qquad (-4 < t < +4; t^{-1}0, \pm \rho, \pm 2\rho, \cdots)$$

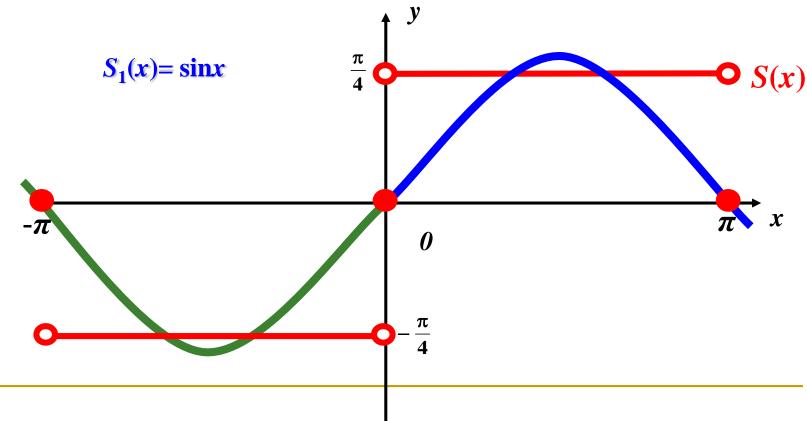
### $\Box$ For $E_m=1$ :

$$f(t) = \frac{4}{\pi} \sum_{k=1}^{\infty} \frac{\sin(2k-1)t}{2k-1} \quad (-\infty < t < +\infty; t \neq 0, \pm \pi, \pm 2\pi, \cdots)$$

$$\sum_{k=1}^{\infty} \frac{\sin(2k-1)x}{2k-1} = \begin{cases} \frac{\pi}{4}, x \in (0,\pi) \\ -\frac{\pi}{4}, x \in (-\pi,0) \end{cases} \triangleq S(x)$$



$$S(x) = \sum_{k=1}^{\infty} \frac{\sin(2k-1)x}{2k-1} = \begin{cases} \frac{\pi}{4}, & x \in (0,\pi) \\ -\frac{\pi}{4}, & x \in (-\pi,0) \end{cases}$$



$$S(x) = \sum_{k=1}^{\infty} \frac{\sin(2k-1)x}{2k-1} = \begin{cases} \frac{\pi}{4}, x \in (0,\pi) \\ -\frac{\pi}{4}, x \in (-\pi,0) \end{cases}$$

$$S_{2}(x) = \sin x + \frac{\sin 3x}{3}$$

$$= S_{1}(x) + \frac{\sin 3x}{3}$$

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$$S(x) = \sum_{k=1}^{\infty} \frac{\sin(2k-1)x}{2k-1} = \begin{cases} \frac{\pi}{4}, x \in (0,\pi) \\ -\frac{\pi}{4}, x \in (-\pi, 0) \end{cases}$$

$$S_3(x) = \sin x + \frac{\sin 3x}{3} + \frac{\sin 5x}{5}$$

$$= S_2(x) + \frac{\sin 5x}{5}$$

$$S_2(x) = \frac{\sin 5x}{5}$$

$$S_2(x) = \frac{\sin 5x}{5}$$

$$S(x) = \sum_{k=1}^{\infty} \frac{\sin(2k-1)x}{2k-1} = \begin{cases} \frac{\pi}{4}, x \in (0,\pi) \\ -\frac{\pi}{4}, x \in (-\pi,0) \end{cases}$$

$$S_4(x) = S_3(x) + \frac{\sin 7x}{7}$$

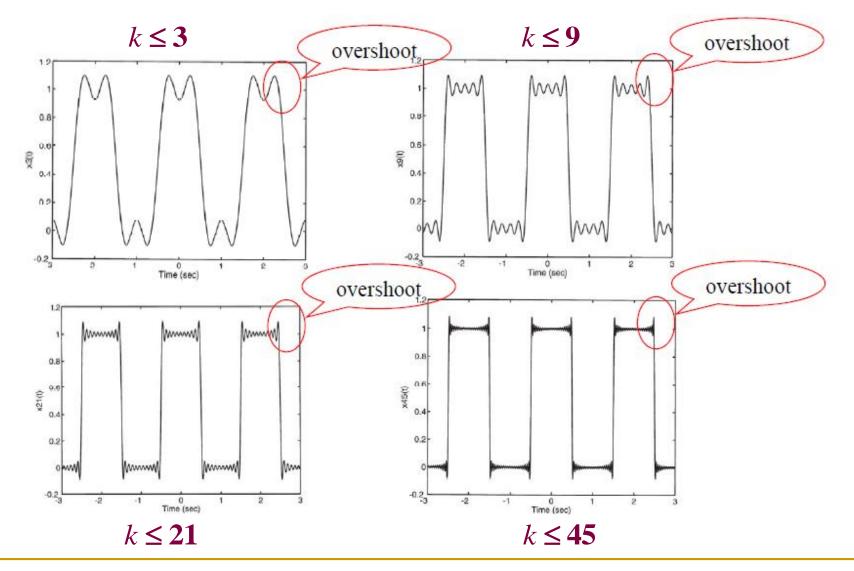
$$\frac{\pi}{4}$$

$$S_3(x)$$

$$S_3(x)$$

$$\frac{S_3(x)}{\pi}$$

### Gibbs Phenomenon



### Gibbs Phenomenon

- The overshoot at the corners is till present even in the limit as N approaches to infinity.
- Gibbs phenomenon
  - The Fourier series representation of an arbitrary periodic signal x(t) is not actually equal to the true value of x(t) at any points where x(t) is discontinuous.
  - If x(t) is discontinuous at t=t1, the Fourier series representation is off by approximately 9% at t1- and t1+.

## The exponential form of the Fourier Series

$$x(t) = a_0 + \sum_{k=1}^{\infty} a_k \cos(k\omega_0 t) + \sum_{k=1}^{\infty} b_k \sin(k\omega_0 t)$$

$$a_{k} \cos(k\omega_{0}t) = \frac{a_{k}}{2} \Big[ e^{jk\omega_{0}t} + e^{-jk\omega_{0}t} \Big], \quad b_{k} \sin(k\omega t) = \frac{b_{k}}{2j} \Big[ e^{jk\omega_{0}t} - e^{-jk\omega_{0}t} \Big]$$

$$a_{k} \cos(k\omega_{0}t) + b_{k} \sin(k\omega_{0}t) = \frac{a_{k}}{2} \Big[ e^{jk\omega_{0}t} + e^{-jk\omega_{0}t} \Big] + \frac{b_{k}}{2j} \Big[ e^{jk\omega_{0}t} - e^{-jk\omega_{0}t} \Big]$$

$$= X_{k} e^{jk\omega_{0}t} + X_{-k} e^{-jk\omega_{0}t}$$

where 
$$X[k] = (a_k - jb_k)/2 = \frac{1}{T} \int_0^T x(t) \left[\cos(k\omega_0 t) - j\sin(k\omega_0 t)\right] dt$$
  
$$= \frac{1}{T} \int_0^T x(t) e^{-jk\omega_0 t} dt$$

$$X\left[-k\right] = \left(a_k + jb_k\right)/2 = \frac{1}{T}\int_0^T x(t)\left[\cos(k\omega_0 t) + j\sin(k\omega_0 t)\right]dt = \frac{1}{T}\int_0^T x(t)e^{jk\omega_0 t}dt$$

$$X[0] = a_0 = \frac{1}{T} \int_0^T x(t) dt \longrightarrow x$$

$$X[0] = a_0 = \frac{1}{T} \int_0^T x(t) dt \longrightarrow x(t) = \sum_{k=-\infty}^\infty X[k] e^{jk\omega_0 t}, \quad X[k] = \frac{1}{T} \int_0^T x(t) e^{-jk\omega_0 t} dt$$

### The exponential form of the Fourier Series

Frequency domain representation of x(t)

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

$$X[k] = \frac{1}{T} \int_0^T x(t)e^{-jk\omega_0 t} dt$$
 ~ Fourier series coefficients of

Spectral coefficients of x(t)

#### **Notation**

$$x(t) \leftarrow \xrightarrow{FS;\omega_0} X[k] \quad \text{where } X \not\in k \not\models = a_k + jb_k = X \not\in k \not\models e^{j\arg\{X \not\in k \not\models\}}.$$

The variable k determines the frequency of the complex sinusoid associated with X[k].

- □ Magnitude spectrum of x(t):  $|X[k]| = \sqrt{a_k^2 + b_k^2}$
- Phase spectrum of x(t):  $arg\{X[k]\} = arctg \frac{b_k}{a}$

#### Example 3.9 Direct Calculation of FS Coefficients

Determine the FS coefficients for the signal x(t) depicted in Fig. 3.16.

<Sol.>

$$T=2$$
  $\omega_0=2\pi/2=\pi$ 

$$X[k] = \frac{1}{T} \int_0^T x(t) e^{-jk\omega_0 t} dt$$

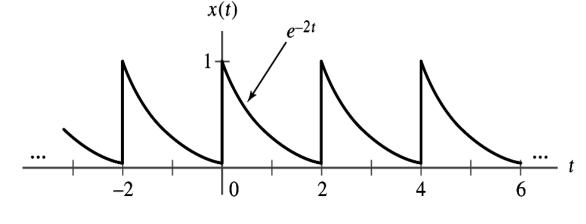
$$= \frac{1}{2} \int_0^2 e^{-2t} e^{-jk\pi t} dt$$

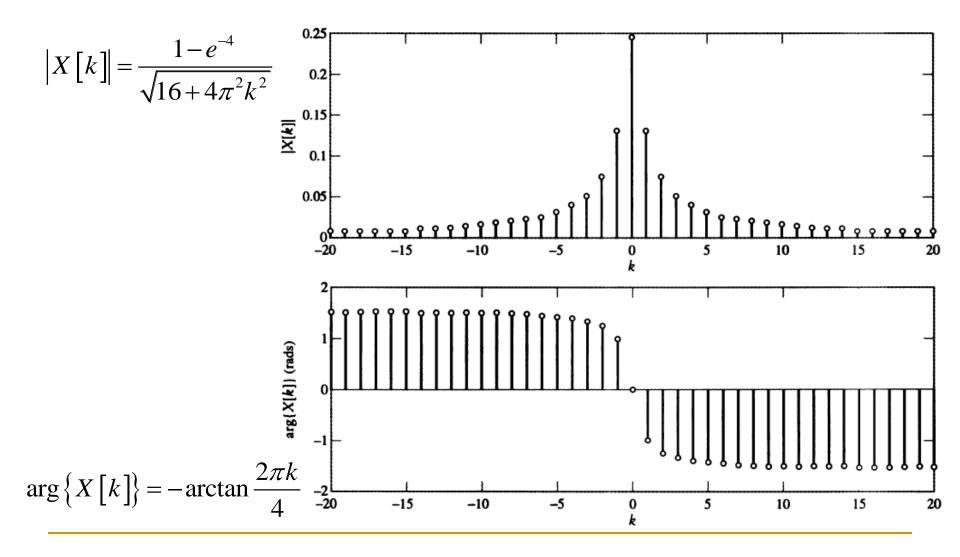
$$= \frac{1}{2} \int_0^2 e^{-2t} e^{-jk\pi t} dt$$

$$= \frac{1}{2} \int_0^2 e^{-(2+jk\pi)t} dt = \frac{-1}{2(2+jk\pi)} e^{-(2+jk\pi)t} \Big|_0^2 = \frac{1}{4+jk2\pi} \left(1 - e^{-4} e^{-jk2\pi}\right) = \frac{1 - e^{-4}}{4+jk2\pi}$$

$$|X[k]| = \frac{1-\sqrt{16+}}{\sqrt{16+}}$$

$$|X[k]| = \frac{1 - e^{-4}}{\sqrt{16 + 4\pi^2 k^2}}, \quad \arg\{X[k]\} = -\arctan\frac{2\pi k}{4}$$





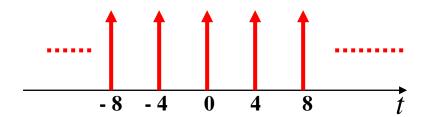
$$x(t) = \sum_{k=-\infty}^{\infty} X[k]e^{jk\omega_0 t}, \quad X[k] = \frac{1}{T} \int_0^T x(t)e^{-jk\omega_0 t} dt$$

The interval of integration may be chosen as any interval one period in length. Choosing the appropriate interval of integration often simplifies the problem.

Example 3.10 FS Coefficients For an Impulse Train

Determine the FS coefficients for the signal defined by

$$x(t) = \sum_{l=-\infty}^{\infty} \delta(t-4l)$$



 
$$T = 4$$
  $\omega_0 = 2\pi/4 = \pi/2$ 

$$X[k] = \frac{1}{T} \int_0^T x(t) e^{-jk\omega_0 t} dt = \frac{1}{4} \int_{-2}^2 \delta(t) e^{-jk(\pi/2)t} dt = \frac{1}{4} \int_{-2}^2 \delta(t) e^{-jk(\pi/2)t} dt$$

### Example 3.11 Calculation of FS Coefficients by Inspection

Determine the FS coefficients for the signal defined by

$$x(t) = 1 - \cos(\pi t) + 2\sin(2\pi t) + \cos(3\pi t)$$

$$<$$
Sol.>  $\omega_0 = \pi$ 

$$x(t) = 1 - \cos(\pi t) + 2\sin(2\pi t) + \cos(3\pi t)$$

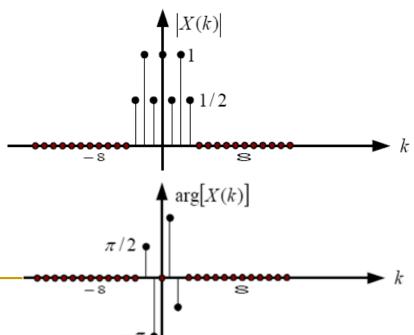
$$=1-\frac{e^{j\omega_0 t}+e^{-j\omega_0 t}}{2}+2\frac{e^{j2\omega_0 t}-e^{-j2\omega_0 t}}{2j}+\frac{e^{j3\omega_0 t}+e^{-j3\omega_0 t}}{2}$$

$$X[k] = \begin{cases} 1, & k = 0 \\ -1/2, & k = \pm 1 \end{cases}$$

$$\mp j, & k = \pm 2$$

$$1/2, & k = \pm 3$$

$$0, & others$$



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

#### Example 3.12 Inverse FS

Find the time-domain signal x(t) corresponding to the FS coefficients

$$X[k] = (1/2)^{|k|} e^{jk\pi/20}$$
 Assume that the fundamental period is  $T = 2$ .

#### <Sol.>

□ Fundamental frequency:  $\omega_0 = 2\pi T = \pi$ 

$$x(t) = \sum_{k=-\infty}^{\infty} X[k] e^{jk\omega_0 t} = \sum_{k=0}^{\infty} (1/2)^k e^{jk\pi/20} e^{jk\pi t} + \sum_{k=-1}^{-\infty} (1/2)^{-k} e^{jk\pi/20} e^{jk\pi t}$$

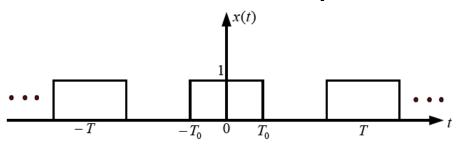
$$= \sum_{k=0}^{\infty} (1/2)^k e^{jk\pi/20} e^{jk\pi t} + \sum_{l=1}^{\infty} (1/2)^l e^{-jl\pi/20} e^{-jl\pi t}$$

$$= \frac{1}{1 - (1/2) e^{j(\pi t + \pi/20)}} + \frac{1}{1 - (1/2) e^{-j(\pi t + \pi/20)}} - 1$$

$$= \frac{3}{5 - 4\cos(\pi t + \pi/20)}$$

#### Example 3.13 FS for a Square Wave

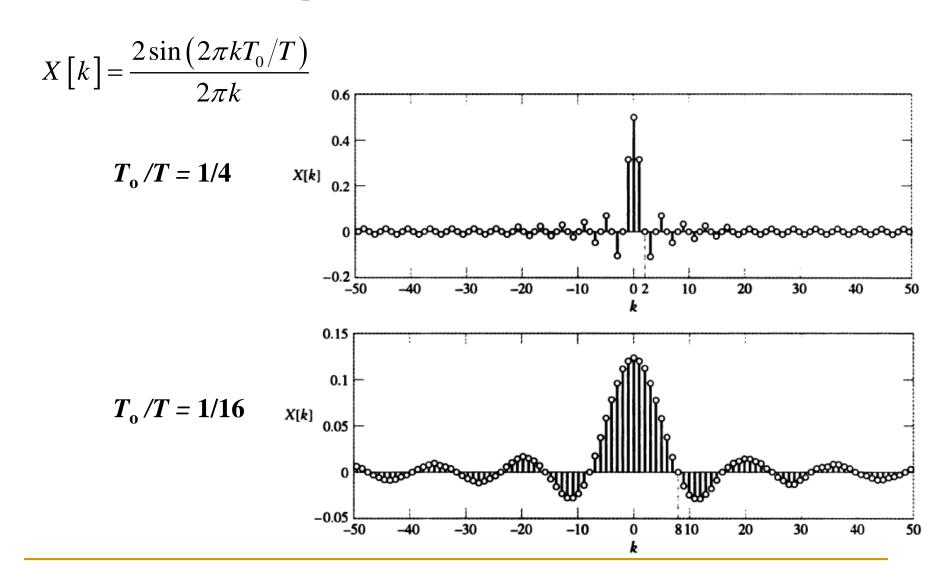
Determine the FS coefficients of the square wave depicted in Fig.3.21



$$<$$
Sol.>  $\omega_0 = 2\pi/T$ 

$$X[k] = \frac{1}{T} \int_{-T/2}^{T/2} x(t) e^{-jk\omega_0 t} dt = \frac{1}{T} \int_{-T_0}^{T_0} e^{-jk\omega_0 t} dt$$

$$= \frac{2\sin(k\omega_0 T_0)}{Tk\omega_0} = \frac{2\sin(2\pi kT_0/T)}{2\pi k}$$
 ~ real value



$$X[k] = \frac{2\sin(2\pi kT_0/T)}{2\pi k}$$

$$= \frac{2T_0}{T} \operatorname{sinc}\left(k\frac{2T_0}{T}\right)$$

$$\operatorname{sinc}(u) = \frac{\sin(\pi u)}{\pi u}$$

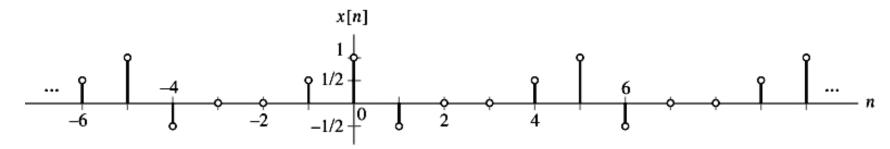
$$\operatorname{sinc}(u) = \frac{\cos(\pi u)}{\pi$$

The DTFS representation of a periodic signal x[n] with fundamental period N and fundamental frequency  $\Omega_0 = 2\pi/N$ 

$$x[n] = \sum_{k=0}^{N-1} X[k]e^{jk\Omega_0 n}$$

$$X[k] = \frac{1}{N} \sum_{n=0}^{N-1} x[n] e^{-jk\Omega_0 n}$$

- ~ Fourier series coefficients or Spectral coefficients of x[n]
- Notation  $x[n] \xleftarrow{DTFS; \Omega_0} X[k]$ 
  - □ Magnitude spectrum of x[n]:  $|X[k]| = \sqrt{a_k^2 + b_k^2}$
  - Phase spectrum of x[n]:  $\arg\{X[k]\} = arctg \frac{b_k}{a_k}$ where  $X \notin k = |X \notin k| = |X \notin k| e^{j \arg\{X \notin k\}}$ .



### **Example 3.2 Determining DTFS Coefficients**

Find the frequency domain representation of the signal depicted in Fig. 3.5.

□ Odd symmetry n = -2 to n = 2

$$X[k] = \frac{1}{5} \sum_{n=-2}^{2} x[n] e^{-jk2\pi n/5}$$

$$= \frac{1}{5} \left\{ x[-2] e^{jk4\pi/5} + x[-1] e^{jk2\pi/5} + x[0] e^{j0} + x[1] e^{-jk2\pi/5} + x[2] e^{-jk4\pi/5} \right\}$$

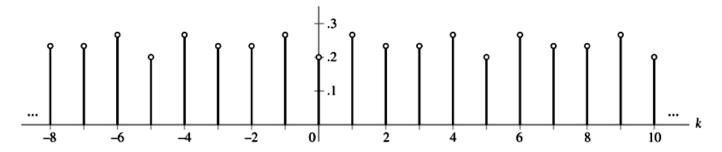
$$= \frac{1}{5} \left\{ 1 + \frac{1}{2} e^{jk2\pi/5} - \frac{1}{2} e^{-jk2\pi/5} \right\} = \frac{1}{5} \left\{ 1 + j \sin(k2\pi/5) \right\}$$

$$X[k] = \frac{1}{5}\{1 + j\sin(k2\pi/5)\}$$
 ~ Periodic with period=5

$$|X[k]| = \sqrt{1 + \sin^2(k2\pi/5)}/5$$



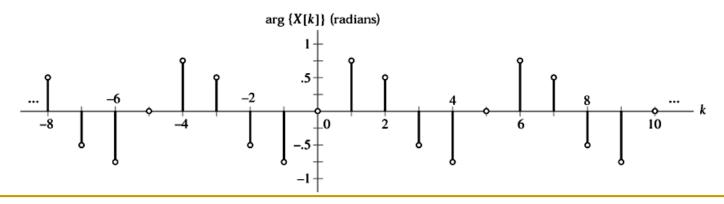
### **Even function**



$$\arg\{X[k]\} = \arctan\{\sin(k2\pi/5)\}$$



#### **Odd function**



#### **Example 3.3 Computation of DTFS by Inspection**

Determine the DTFS coefficients of  $x[n] = \cos(n\pi/3 + \phi)$ , using the method of inspection.

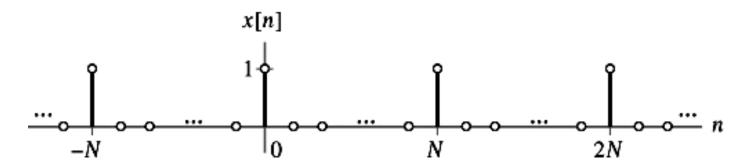
#### <Sol.>

$$\square \quad \Omega_o = \pi/3 \quad \blacksquare \quad \text{Period: } N = 2\pi/\Omega_o = 6$$

$$x \left[ n \right] = \sum_{k=0}^{N-1} X[k] e^{jkW_0 n} = \sum_{k=0}^{N-1} X[k] e^{jk\rho n/3} = \bigotimes_{k=-2}^{3} X[k] e^{jk\rho n/3}$$
$$= X[-2] e^{-j2\pi n/3} + X[-1] e^{-j\pi n/3} + X[0] + X[1] e^{j\pi n/3} + X[2] e^{j2\pi n/3} + X[3] e^{j\pi n}$$

$$x[n] = \frac{1}{2} \left\{ e^{j(\frac{\pi}{3}n + \phi)} + e^{-j(\frac{\pi}{3}n + \phi)} \right\} = \frac{1}{2} e^{-j\phi} e^{-j\frac{\pi}{3}n} + \frac{1}{2} e^{j\phi} e^{j\frac{\pi}{3}n}$$

$$X[k] = \begin{cases} e^{-j\phi} / 2, & k = -1 \\ e^{j\phi} / 2, & k = 1 \\ 0, & k = 0, \pm 2, 3 \end{cases}$$



#### Example 3.4 DTFS Representation of An Impulse Train

Find the DTFS coefficients of the *N*-periodic impulse train as shown in Fig. 3.9.

$$x[n] = \sum_{l=-\infty}^{\infty} \delta[n-lN]$$

<Sol.>

$$X[k] = \frac{1}{N} \sum_{n=0}^{N-1} x[n] e^{-jk\Omega_0 n} = \frac{1}{N} \sum_{n=0}^{N-1} \delta[n] e^{-jkn2\pi/N} = \frac{1}{N} \sim \text{period=1}$$

In case where some of the values of x[n] are zero, X[k] may be periodic in k with period less than N.

$$x[n] = \sum_{k=0}^{N-1} X[k] e^{jk\Omega_0 n}$$

#### **Example 3.5** The Inverse DTFS

Determine the time-domain signal x[n] from the DTFS coefficients depicted in Fig. 3.10.

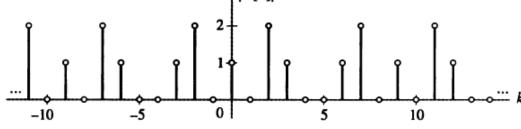
<Sol.>

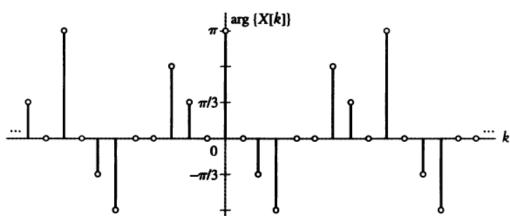
Period of DTFS coefficients

$$N=9$$
  $\Omega_0=2\pi/9$ 

$$x[n] = \sum_{k=-4}^{4} X[k]e^{jk2\pi n/9}$$

$$= e^{j2\pi/3}e^{-j6\pi n/9} + 2e^{j\pi/3}e^{-j4\pi n/9} - 1$$
$$+ 2e^{-j\pi/3}e^{j4\pi n/9} + e^{-j2\pi/3}e^{j6\pi n/9}$$





$$= 2\cos(6\pi n/9 - 2\pi/3) + 4\cos(4\pi n/9 - \pi/3) - 1$$

## Summary

### Three forms of Fourier Series

Trigonometric form for real-valued signals:

$$x(t) = a_0 + \sum_{k=1}^{\infty} a_k \cos(k\omega_0 t) + \sum_{k=1}^{\infty} b_k \sin(k\omega_0 t)$$

- Cosine-with-phase form:  $x(t) = a_0 + \sum_{k=1}^{\infty} A_k \cos(k\omega_0 t + \theta_k)$
- $= \text{Exponential form: } x(t) = \sum_{n=-\infty}^{\infty} X_n e^{jn\omega_0 t}, \quad X_n = \frac{1}{T} \int_0^T x(t) e^{-jn\omega_0 t} dt$

### The Discrete-Time Fourier Series

$$x[n] = \sum_{k=0}^{N-1} X[k]e^{jk\Omega_0 n}, \quad X[k] = \frac{1}{N} \sum_{n=0}^{N-1} x[n]e^{-jk\Omega_0 n}$$

- Reference in textbook: 3.4, 3.5
- Homework: 3.50(a,b,d,e), 3.51(b,d,e); 3.48(a,c,e), 3.49(b,d,e)