EBU4375: SIGNALS AND SYSTEMS

TOPIC 3-3: THE FOURIER TRANSFORM IN DISCRETE TIME





ACKNOWLEDGMENT

These slides are partially from lectures prepared by

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AGENDA

- 1. Quick review
- 2. The Fourier transform of discrete-time signals
- 3. Some important properties
- 4. Discrete-time filters in the frequency domain



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1: QUICK REVIEW

- Please put the recording on hold and login to QM+
- Go to Topic 3
- Take 10 minutes to answer the questions in T3-Q4
- You can retry as many times as you wish.
- Take 5 minutes to understand your mistakes and discuss with your friends
- You are still unsure? Post your question on the MS Teams channel or QM+ forum.



1: QUICK REVIEW

- CT complex exponentials
- Always periodic
- Different frequencies produce different signals
- There exist infinite complex exponentials with period T, namely those of frequencies

$$\frac{2\pi}{T}$$
, $2\frac{2\pi}{T}$, $3\frac{2\pi}{T}$, ...

- DT complex exponentials
- Only periodic for $\Omega = \frac{2\pi k}{N}$; k, N integers
- ullet Frequencies within an interval of size 2π produce different signals
- There only exist N complex exponentials with period N, namely those of frequencies

$$\frac{2\pi}{N}$$
, $2\frac{2\pi}{N}$, $3\frac{2\pi}{N}$, ..., $N\frac{2\pi}{N}$



1: QUICK REVIEW

- Since a signal with frequency Ω_1 is the same as a signal with frequency $\Omega_1 + 2\pi$, we will in general only consider an interval of frequencies of size 2π , usually the interval $[-\pi; \pi]$. In this interval:
 - Low frequencies are close to $\Omega = 0$.
 - High frequencies are close to $\Omega = -\pi$ and $\Omega = \pi$.
- In the interval, $[\pi; 3\pi]$ low frequencies are around $\Omega = 2\pi$, and high frequencies around $\Omega = \pi$ and $= 3\pi$;
- In the interval $[3\pi; 5\pi]$ low frequencies are around $\Omega=4\pi$, and high frequencies around $\Omega=3\pi$ and $\Omega=5\pi$, and so on....



Fourier series representation of DT periodic signals

• We have shown that a periodic signal $x_N[n]$ with period N can be expressed as a sum of N complex exponentials:

$$x_N[n] = \sum_{k=\langle N \rangle} a_k e^{jk\Omega_0 n}$$

$$a_k = \frac{1}{N} \sum_{n = \langle N \rangle} x_N[n] e^{-jk\Omega_0 n}$$

• The frequencies of the complex exponentials are multiples of the fundamental frequency $\Omega_0=2\pi/N$ and they are distributed within an interval of size 2π , for instance for the interval $[0,2\pi]$:

$$0, \frac{2\pi}{N}, 2\frac{2\pi}{N}, \dots, k\frac{2\pi}{N}, \dots, (N-1)\frac{2\pi}{N}$$



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2-FOURIER TRANSFORM OF DT SIGNALS

Non-periodic discrete-time signals can also be expressed as a linear combination of complex exponentials with different frequencies. In other words, **DT signals also have a Fourier transform**. If we compare the Fourier transform of DT signals with the Fourier series of DT signals we note that:

- The Fourier series of DT signals consists of N harmonic frequencies in an interval of size 2π .
- The Fourier transform of DT signals uses every frequency within an interval of size 2π .

If we compare the Fourier transform of **DT signals** and the Fourier transform of **CT** signals, we note that:

- The Fourier transform of a CT signal uses all the frequencies within the interval $[-\infty; \infty]$.
- The Fourier transform of a DT uses all the frequencies within an interval of size 2π .



2-FOURIER TRANSFORM OF DT SIGNALS

- Given a signal x[n], we denote by X(Ω) its Fourier transform: $x[n] \stackrel{FT}{\Longleftrightarrow} X(\Omega)$
- The equations for the Fourier Transform of Discrete time signals are:

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

$$x[n] = \frac{1}{2\pi} \int_{\langle 2\pi \rangle} X(\Omega) e^{j\Omega n} d\Omega$$

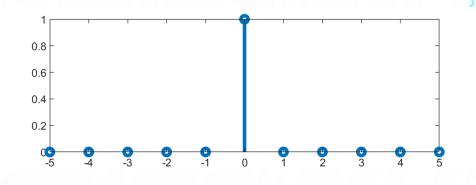


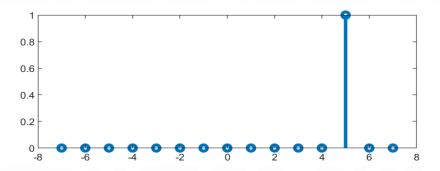
2- TEST YOUR SKILLS!

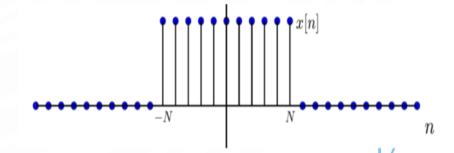
Take 10 minutes to calculate the Fourier transform of the signals shown in the adjacent plots.

Log in to QM+ and take 10 minutes to answer the questions in T3-Q5. You can try as many times as you wish. Please note that this is not graded.

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







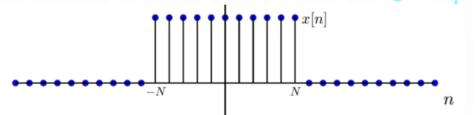


• Obtain the Fourier transform of the signal $x[n] = \delta[n]$ and sketch it.



• Obtain the Fourier transform of the signal $x[n] = \delta[n-N_0]$ and sketch it.



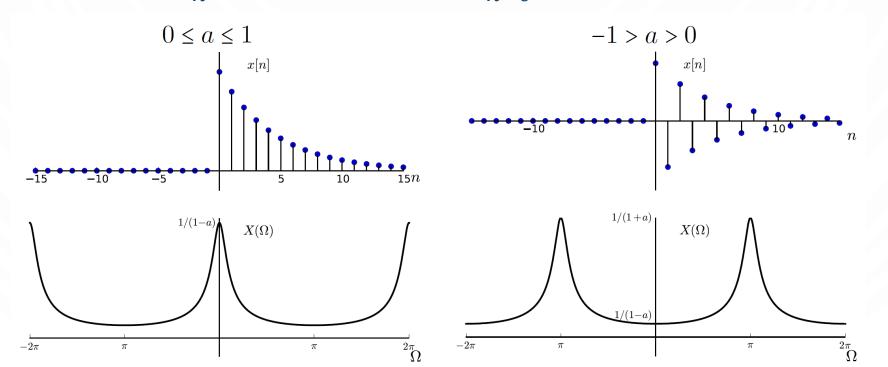


• For the following signal x[n], get the Fourier Transform and sketch it.



Provesthe signal $x[n] = a^n u[n]$ and its Fourier transform $X(\Omega)$ for $0 \le a \le 1$ and -1 < a < 0.

$$X(\Omega) = \sum_{n=-\infty}^{\infty} a^n u[n] e^{-j\Omega n} = \sum_{n=0}^{\infty} (ae^{-j\Omega})^n = \frac{1}{1 - ae^{-j\Omega}}$$





2- REMEMBER

- The Fourier transform describes a signal in the frequency domain, i.e. describes its frequency components.
- ullet Because of the nature of DT complex exponentials, we only need an interval of frequencies of size 2π .
- If we want to consider all the frequencies, we only need to replicate the Fourier transform in the original interval. Consequently, the Fourier transform of DT signals can be seen as a periodic function.
- Finally, low frequency components are located around the frequencies
 - $\Omega = 0; \pm 2\pi; \pm 4\pi; ...; \pm k2\pi; ...,$
- whereas **high frequencies** are around
 - $\Omega = ; \pm 3\pi; ...; \pm (2k + 1)\pi;$



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3- SOME IMPORTANT PROPERTIES (I)

$$x[n] \stackrel{FT}{\iff} X(\Omega)$$

• Consider:

$$x_1[n] \stackrel{FT}{\iff} X_1(\Omega)$$

$$x_2[n] \stackrel{FT}{\iff} X_2(\Omega)$$

• Periodicity:

$$X(\Omega + 2\pi) = X(\Omega)$$

• Linearity:

$$Ax_1[n] + Bx_2[n] \stackrel{FT}{\Longleftrightarrow} AX_1(\Omega) + BX_2(\Omega)$$

3- SOME IMPORTANT PROPERTIES (II)

• Consider:

$$x[n] \stackrel{FT}{\iff} X(\Omega)$$

$$x_1[n] \stackrel{FT}{\iff} X_1(\Omega)$$

$$x_2[n] \stackrel{FT}{\iff} X_2(\Omega)$$

• Time shift:

$$x[n-n_0] \stackrel{FT}{\Longleftrightarrow} \bar{e}^{j\Omega n_0} X(\Omega)$$

• Frequency shift:
$$e^{j\Omega_0 n}x[n] \stackrel{FT}{\Longleftrightarrow} X(\Omega - \Omega_0)$$

3- SOME IMPORTANT PROPERTIES (III)

• Reflexion:

$$x[-n] \stackrel{FT}{\Longleftrightarrow} X(-\Omega_0)$$

Real signals

$$x[n]$$
 real $\implies X(\Omega_0) = X^*(-\Omega_0)$
 $\implies |X(\Omega_0)| = |X(-\Omega_0)|$
 $\implies \angle X(\Omega_0) = -\angle X(-\Omega_0)$

3- SOME IMPORTANT PROPERTIES (IV)

• Consider:

$$x[n] \stackrel{FT}{\iff} X(\Omega)$$

$$x_1[n] \stackrel{FT}{\iff} X_1(\Omega)$$

$$x_2[n] \stackrel{FT}{\iff} X_2(\Omega)$$

Convolution:

$$x_1[n] * x_2[n] \stackrel{FT}{\Longleftrightarrow} X_1(\Omega) X_2(\Omega)$$

• Parseval's Relation:

$$\sum_{n=-\infty}^{\infty} |x[n]|^2 = \frac{1}{2\pi} \int_{\langle 2\pi \rangle} |X(\Omega)|^2 d\Omega$$



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Discrete-Time LTI systems and Fourier transform

$$x[n], X(\Omega) \longrightarrow H(\Omega)$$
 $\longrightarrow y[n], Y(\Omega)$

$$y[n] = x[n] \star h[n] \quad \stackrel{FT}{\Longleftrightarrow} \quad Y(\Omega) = X(\Omega)H(\Omega)$$

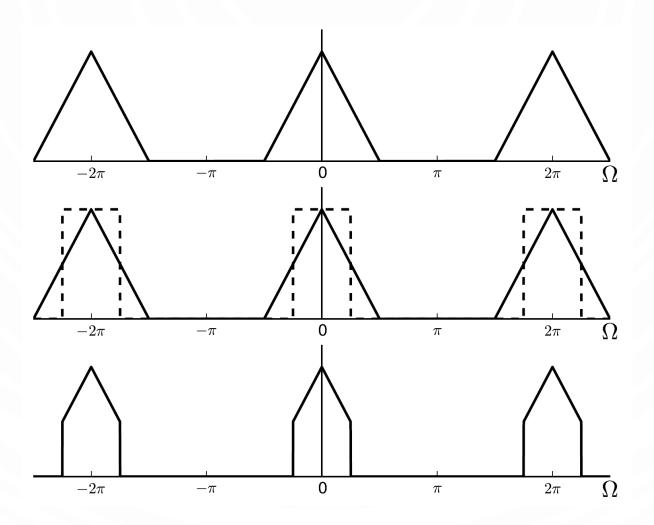
$$x[n] \stackrel{FT}{\iff} X(\Omega)$$

$$h[n] \stackrel{FT}{\iff} H(\Omega)$$

$$y[n] \stackrel{FT}{\iff} Y(\Omega)$$



Discrete-Time LTI systems and Fourier transform





Discrete-Time Filters

