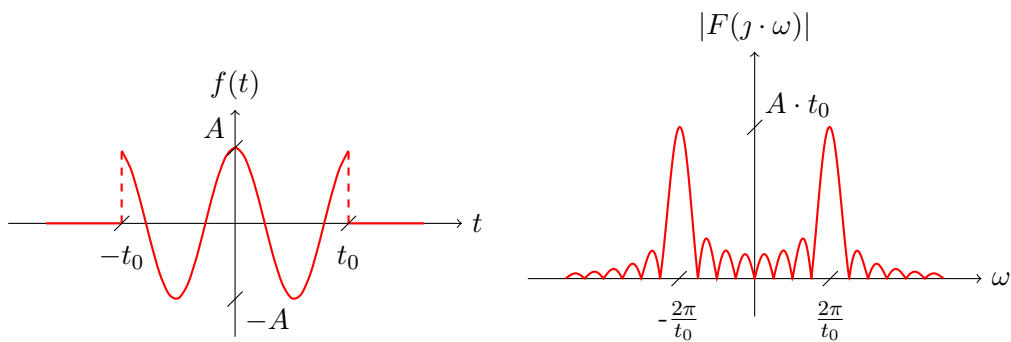


Signal Theory in practise



$$f(t) = A \cdot \Pi\left(\frac{t}{2 \cdot t_0}\right) \cdot \cos\left(\frac{2\pi}{t_0} \cdot t\right)$$

$$F(j\omega) = A \cdot t_0 \cdot [\text{Sa}(\omega \cdot t_0 + 2\pi) - \text{Sa}(\omega \cdot t_0 - 2\pi)]$$

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April 20, 2020

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ISBN 978-83-939620-3-7
Printed in Poland

Chapter 1

Fundamental concepts and measures

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1.1.2 Energy of a signal

1.1.3 Power and effective value of a signal

Chapter 2

Analysis of periodic signals using orthogonal series

2.1 Trigonometric Fourier series

2.2 Complex exponential Fourier series

2.3 Computing the power of a signal – the Parseval's theorem

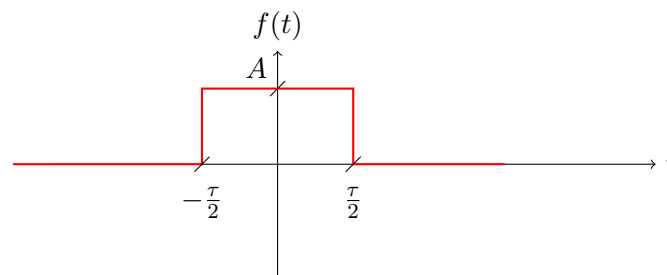
Chapter 3

Analysis of non-periodic signals.

Fourier Transformation and Transform

3.1 Calculation of Fourier Transform by definition

Task 1. Compute the Fourier transform of a rectangular impulse shown below. Compute and draw magnitude and phase spectra.



First of all, describe the $f(t)$ signal using elementary signals:

$$f(t) = A \cdot \Pi\left(\frac{t}{\tau}\right) \quad (3.1)$$

The Fourier transform is defined as:

$$F(j\omega) = \int_{-\infty}^{\infty} f(t) \cdot e^{-j\omega \cdot t} \cdot dt \quad (3.2)$$

For the given $f(t)$ signal we get:

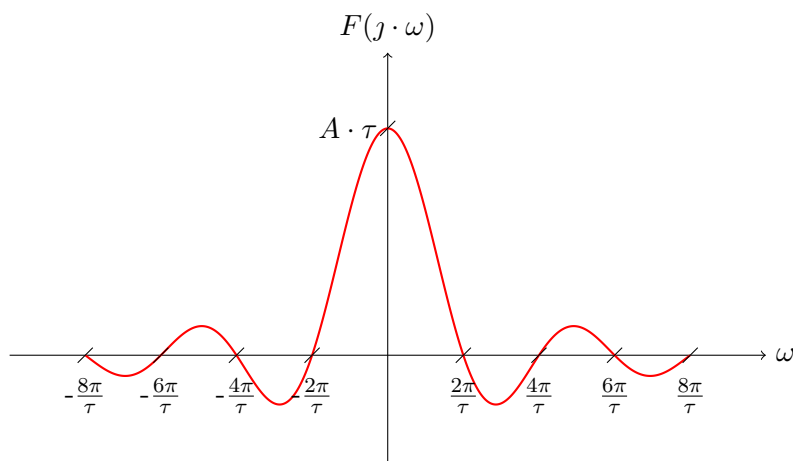
$$\begin{aligned} F(j\omega) &= \int_{-\infty}^{\infty} f(t) \cdot e^{-j\omega \cdot t} \cdot dt = \\ &= \int_{-\infty}^{\infty} A \cdot \Pi\left(\frac{t}{\tau}\right) \cdot e^{-j\omega \cdot t} \cdot dt = \\ &= \int_{-\infty}^{-\frac{\tau}{2}} 0 \cdot e^{-j\omega \cdot t} \cdot dt + \int_{-\frac{\tau}{2}}^{\frac{\tau}{2}} A \cdot e^{-j\omega \cdot t} \cdot dt + \int_{\frac{\tau}{2}}^{\infty} 0 \cdot e^{-j\omega \cdot t} \cdot dt = \end{aligned}$$

$$\begin{aligned}
&= \int_{-\infty}^{-\frac{\tau}{2}} 0 \cdot dt + \int_{-\frac{\tau}{2}}^{\frac{\tau}{2}} A \cdot e^{-j\omega \cdot t} \cdot dt + \int_{\frac{\tau}{2}}^{\infty} 0 \cdot dt = \\
&= 0 + \int_{-\frac{\tau}{2}}^{\frac{\tau}{2}} A \cdot e^{-j\omega \cdot t} \cdot dt + 0 = \\
&= A \cdot \int_{-\frac{\tau}{2}}^{\frac{\tau}{2}} e^{-j\omega \cdot t} \cdot dt = \\
&= \left\{ \begin{array}{l} z = -j \cdot \omega \cdot t \\ dz = -j \cdot \omega \cdot dt \\ dt = \frac{1}{-j \cdot \omega} \cdot dz \end{array} \right\} = \\
&= A \cdot \int_{-\frac{\tau}{2}}^{\frac{\tau}{2}} e^z \cdot \frac{1}{-j \cdot \omega} \cdot dz = \\
&= A \cdot \frac{1}{-j \cdot \omega} \cdot \int_{-\frac{\tau}{2}}^{\frac{\tau}{2}} e^z \cdot dz = \\
&= A \cdot \frac{1}{-j \cdot \omega} \cdot e^z \Big|_{-\frac{\tau}{2}}^{\frac{\tau}{2}} = \\
&= A \cdot \frac{1}{-j \cdot \omega} \cdot e^{-j\omega \cdot t} \Big|_{-\frac{\tau}{2}}^{\frac{\tau}{2}} = \\
&= \frac{A}{-j \cdot \omega} \cdot \left(e^{-j\omega \cdot \frac{\tau}{2}} - e^{-j\omega \cdot (-\frac{\tau}{2})} \right) = \\
&= \frac{A}{j \cdot \omega} \cdot \left(e^{j\omega \cdot \frac{\tau}{2}} - e^{-j\omega \cdot \frac{\tau}{2}} \right) = \\
&= \left\{ \sin(x) = \frac{e^{jx} - e^{-jx}}{2j} \right\} = \\
&= \frac{2 \cdot A}{\omega} \cdot \sin \left(\omega \cdot \frac{\tau}{2} \right) = \\
&= \left\{ \frac{\sin(x)}{x} = Sa(x) \right\} = \\
&= A \cdot \tau \cdot Sa \left(\omega \cdot \frac{\tau}{2} \right)
\end{aligned}$$

The Fourier transform of the $f(t) = A \cdot \Pi(\frac{t}{\tau})$ is equal to $F(j\omega) = A \cdot \tau \cdot Sa(\omega \cdot \frac{\tau}{2})$.

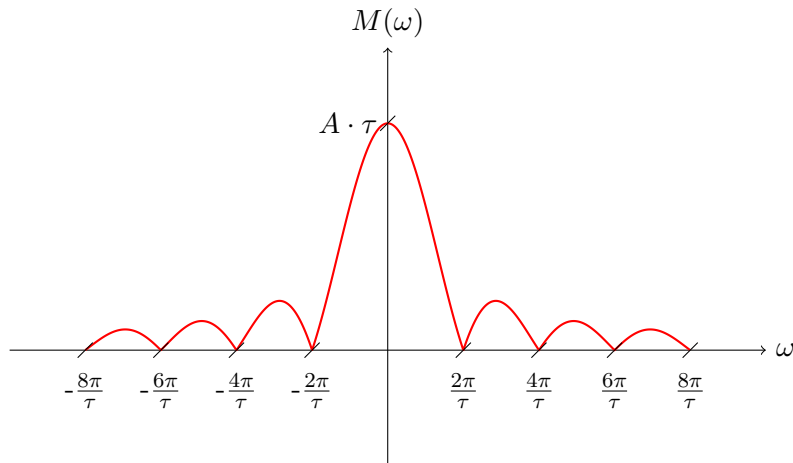
Draw complex spectrum of the $f(t) = A \cdot \Pi(\frac{t}{\tau})$:

$$F(j\omega) = A \cdot \tau \cdot Sa \left(\omega \cdot \frac{\tau}{2} \right) \quad (3.3)$$



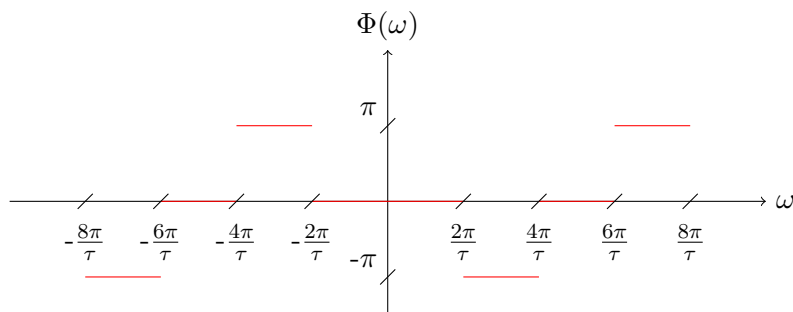
The magnitude spectrum is defined as:

$$M(\omega) = |F(j \cdot \omega)| \quad (3.4)$$

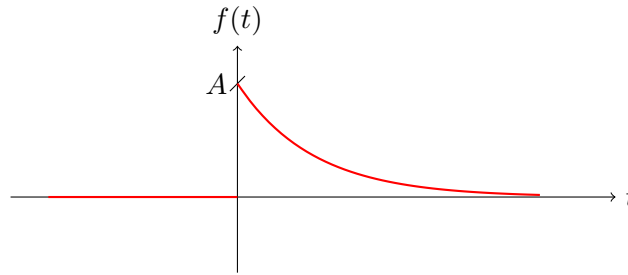


The phase spectrum is defined as:

$$\Phi(\omega) = \arctan2\left(\frac{\text{Im}\{F(j \cdot \omega)\}}{\text{Re}\{F(j \cdot \omega)\}}\right) \quad (3.5)$$



Task 2. Compute the Fourier transform of a impulse shown below. Compute and draw magnitude and phase spectra.



The signal $f(t)$, as a piecewise function, is given by:

$$f(t) = \begin{cases} 0 & \text{dla } t \in (-\infty; 0) \\ A \cdot e^{-a \cdot t} & \text{dla } t \in (0; \infty) \end{cases} \quad (3.6)$$

The Fourier transform is defined as:

$$F(j\omega) = \int_{-\infty}^{\infty} f(t) \cdot e^{-j\omega \cdot t} \cdot dt \quad (3.7)$$

For the given $f(t)$ signal we get:

$$\begin{aligned} F(j\omega) &= \int_{-\infty}^{\infty} f(t) \cdot e^{-j\omega \cdot t} \cdot dt = \\ &= \int_{-\infty}^0 0 \cdot e^{-j\omega \cdot t} \cdot dt + \int_0^{\infty} A \cdot e^{-a \cdot t} \cdot e^{-j\omega \cdot t} \cdot dt = \\ &= \int_{-\infty}^0 0 \cdot dt + \int_0^{\infty} A \cdot e^{-a \cdot t} \cdot e^{-j\omega \cdot t} \cdot dt = \\ &= 0 + \int_0^{\infty} A \cdot e^{-a \cdot t} \cdot e^{-j\omega \cdot t} \cdot dt = \\ &= \int_0^{\infty} A \cdot e^{-a \cdot t} \cdot e^{-j\omega \cdot t} \cdot dt = \\ &= A \cdot \int_0^{\infty} e^{-(a+j\omega) \cdot t} \cdot dt = \\ &= \lim_{\tau \rightarrow \infty} A \cdot \int_0^{\tau} e^{-(a+j\omega) \cdot t} \cdot dt = \\ &= \left\{ \begin{array}{l} z = -(a+j\omega) \cdot t \\ dz = -(a+j\omega) \cdot dt \\ dt = \frac{1}{-(a+j\omega)} \cdot dz \end{array} \right\} = \\ &= \lim_{\tau \rightarrow \infty} A \cdot \int_0^{\tau} e^z \cdot \frac{1}{-(a+j\omega)} \cdot dz = \\ &= A \cdot \frac{1}{-(a+j\omega)} \cdot \lim_{\tau \rightarrow \infty} \int_0^{\tau} e^z \cdot dz = \\ &= A \cdot \frac{1}{-(a+j\omega)} \cdot \lim_{\tau \rightarrow \infty} e^z \Big|_0^{\tau} = \\ &= \frac{A}{-(a+j\omega)} \cdot \lim_{\tau \rightarrow \infty} e^{-(a+j\omega) \cdot t} \Big|_0^{\tau} = \end{aligned}$$

$$\begin{aligned}
&= \frac{A}{-(a+j\cdot\omega)} \cdot \lim_{\tau \rightarrow \infty} (e^{-(a+j\cdot\omega)\cdot\tau} - e^{-(a+j\cdot\omega)\cdot 0}) = \\
&= \frac{A}{-(a+j\cdot\omega)} \cdot \lim_{\tau \rightarrow \infty} (e^{-(a+j\cdot\omega)\cdot\tau} - e^0) = \\
&= \frac{A}{-(a+j\cdot\omega)} \cdot \lim_{\tau \rightarrow \infty} (e^{-(a+j\cdot\omega)\cdot\tau} - 1) = \\
&= \frac{A}{-(a+j\cdot\omega)} \cdot \left(\lim_{\tau \rightarrow \infty} e^{-(a+j\cdot\omega)\cdot\tau} - 1 \right) = \\
&= \frac{A}{-(a+j\cdot\omega)} \cdot \left(\lim_{\tau \rightarrow \infty} e^{-a\cdot\tau+j\cdot\omega\cdot\tau} - 1 \right) = \\
&= \frac{A}{-(a+j\cdot\omega)} \cdot \left(\lim_{\tau \rightarrow \infty} e^{-a\cdot\tau} \cdot e^{j\cdot\omega\cdot\tau} - 1 \right) = \\
&= \frac{A}{-(a+j\cdot\omega)} \cdot \left(\lim_{\tau \rightarrow \infty} e^{-a\cdot\tau} \cdot \lim_{\tau \rightarrow \infty} e^{j\cdot\omega\cdot\tau} - 1 \right) = \\
&= \frac{A}{-(a+j\cdot\omega)} \cdot \left(0 \cdot \lim_{\tau \rightarrow \infty} e^{j\cdot\omega\cdot\tau} - 1 \right) = \\
&= \frac{A}{-(a+j\cdot\omega)} \cdot (0 - 1) = \\
&= \frac{A}{a+j\cdot\omega}
\end{aligned}$$

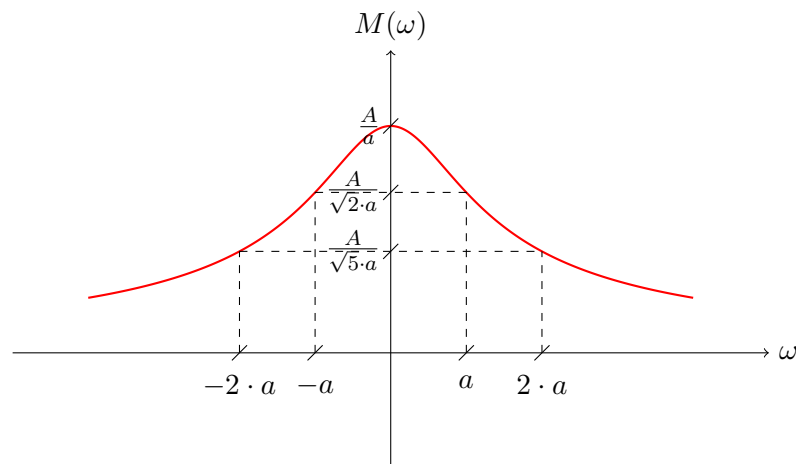
The Fourier transform of the $f(t) = A \cdot \Pi(\frac{t}{\tau})$ is equal to $F(j\omega) = \frac{A}{a+j\cdot\omega}$.

Let's explicitly determine the real and imaginary part:

$$\begin{aligned}
F(j\omega) &= \frac{A}{(a+j\cdot\omega)} = \\
&= \frac{A}{(a+j\cdot\omega)} \cdot \frac{(a-j\cdot\omega)}{(a-j\cdot\omega)} = \\
&= \frac{A \cdot (a-j\cdot\omega)}{(a^2+\omega^2)} = \\
&= \frac{A \cdot a}{(a^2+\omega^2)} - j \cdot \frac{A \cdot \omega}{(a^2+\omega^2)}
\end{aligned}$$

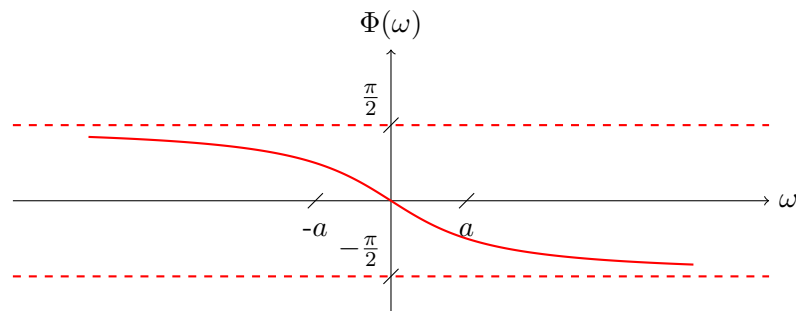
The magnitude spectrum is defined as:

$$\begin{aligned}
M(\omega) &= |F(j\omega)| = \\
&= \sqrt{\left(\frac{A \cdot a}{(a^2+\omega^2)}\right)^2 + \left(\frac{-A \cdot \omega}{(a^2+\omega^2)}\right)^2} = \\
&= \sqrt{\frac{A^2 \cdot (a^2+\omega^2)}{(a^2+\omega^2)^2}} = \\
&= \sqrt{\frac{A^2}{(a^2+\omega^2)}} = \\
&= \frac{A}{\sqrt{a^2+\omega^2}}
\end{aligned}$$

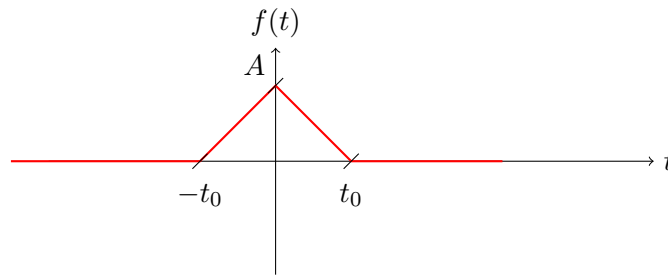


The phase spectrum is defined as:

$$\begin{aligned}
 \Phi(\omega) &= \arctan2\left(\frac{\text{Im}\{F(j\omega)\}}{\text{Re}\{F(j\omega)\}}\right) = \\
 &= \arctan2\left(\frac{\left(\frac{-A \cdot \omega}{(a^2 + \omega^2)}\right)}{\left(\frac{A \cdot a}{(a^2 + \omega^2)}\right)}\right) = \\
 &= \arctan2\left(\frac{-A \cdot \omega}{(a^2 + \omega^2)} \cdot \frac{(a^2 + \omega^2)}{A \cdot a}\right) = \\
 &= \arctan2\left(-\frac{\omega}{a}\right)
 \end{aligned}$$



Task 3. Compute the Fourier transform of a triangle impulse shown below.



First of all, describe the $f(t)$ signal using elementary signals:

$$f(t) = A \cdot \Lambda\left(\frac{t}{t_0}\right) \quad (3.8)$$

The Fourier transform is defined as:

$$F(j\omega) = \int_{-\infty}^{\infty} f(t) \cdot e^{-j\omega \cdot t} \cdot dt \quad (3.9)$$

In order to integrate the $f(t)$ signal, we need to describe it as a piecewise signal.

The simplest form of a linear function is:

$$f(t) = m \cdot t + b \quad (3.10)$$

In the first interval (e.g. $t \in (-t_0; 0)$), linear function crosses two points: $(-t_0, 0)$ and $(0, A)$. So, in order to derive m and b , the following system of the equations has to be solved.

$$\begin{cases} 0 = m \cdot (-t_0) + b \\ A = m \cdot 0 + b \\ -b = m \cdot (-t_0) \\ A = b \\ \frac{b}{t_0} = m \\ A = b \\ A = b \\ \frac{A}{t_0} = m \end{cases}$$

As a result we get:

$$f(t) = \frac{A}{t_0} \cdot t + A$$

In the second interval (e.g. $t \in (0; t_0)$), linear function crosses two points: $(0; A)$ and $(t_0, 0)$. So, in order to derive m and b , the following system of the equations has to be solved.

$$\begin{cases} 0 = m \cdot t_0 + b \\ A = m \cdot 0 + b \\ -b = m \cdot t_0 \\ A = b \\ -\frac{b}{t_0} = m \\ A = b \\ A = b \\ -\frac{A}{t_0} = m \end{cases}$$

As a result we get:

$$f(t) = -\frac{A}{t_0} \cdot t + A$$

As a result the piecewise linear function is given by:

$$f(t) = A \cdot \Lambda\left(\frac{t}{t_0}\right) = \begin{cases} 0 & \text{for } t \in (-\infty; -t_0) \\ \frac{A}{t_0} \cdot t + A & \text{for } t \in (-t_0; 0) \\ -\frac{A}{t_0} \cdot t + A & \text{for } t \in (0; t_0) \\ 0 & \text{for } t \in (t_0; \infty) \end{cases} \quad (3.11)$$

For the given $f(t)$ signal we get:

$$\begin{aligned} F(j\omega) &= \int_{-\infty}^{\infty} f(t) \cdot e^{-j\omega \cdot t} \cdot dt = \\ &= \int_{-\infty}^{-t_0} 0 \cdot e^{-j\omega \cdot t} \cdot dt + \int_{-t_0}^0 \left(\frac{A}{t_0} \cdot t + A \right) \cdot e^{-j\omega \cdot t} \cdot dt = \\ &+ \int_0^{t_0} \left(-\frac{A}{t_0} \cdot t + A \right) \cdot e^{-j\omega \cdot t} \cdot dt + \int_{t_0}^{\infty} 0 \cdot e^{-j\omega \cdot t} \cdot dt = \\ &= \int_{-\infty}^{-t_0} 0 \cdot dt + \int_{-t_0}^0 \frac{A}{t_0} \cdot t \cdot e^{-j\omega \cdot t} \cdot dt + \int_{-t_0}^0 A \cdot e^{-j\omega \cdot t} \cdot dt = \\ &+ \int_0^{t_0} -\frac{A}{t_0} \cdot t \cdot e^{-j\omega \cdot t} \cdot dt + \int_0^{t_0} A \cdot e^{-j\omega \cdot t} \cdot dt + \int_{t_0}^{\infty} 0 \cdot dt = \\ &= 0 + \frac{A}{t_0} \cdot \int_{-t_0}^0 t \cdot e^{-j\omega \cdot t} \cdot dt + A \cdot \int_{-t_0}^0 e^{-j\omega \cdot t} \cdot dt = \\ &- \frac{A}{t_0} \cdot \int_0^{t_0} t \cdot e^{-j\omega \cdot t} \cdot dt + A \cdot \int_0^{t_0} e^{-j\omega \cdot t} \cdot dt + 0 = \\ &= \left\{ \begin{array}{ll} u = t & dv = e^{-j\omega \cdot t} \cdot dt \\ du = dt & v = \frac{1}{-j\omega} \cdot e^{-j\omega \cdot t} \end{array} \right\} = \\ &= \frac{A}{t_0} \cdot \left(t \cdot \frac{1}{-j\omega} \cdot e^{-j\omega \cdot t} \Big|_{-t_0}^0 - \int_{-t_0}^0 \frac{1}{-j\omega} \cdot e^{-j\omega \cdot t} \cdot dt \right) = \\ &+ A \cdot \left(\frac{1}{-j\omega} \cdot e^{-j\omega \cdot t} \Big|_{-t_0}^0 \right) = \end{aligned}$$

$$\begin{aligned}
& -\frac{A}{t_0} \cdot \left(t \cdot \frac{1}{-j \cdot \omega} \cdot e^{-j \cdot \omega \cdot t} \Big|_0^{t_0} - \int_0^{t_0} \frac{1}{-j \cdot \omega} \cdot e^{-j \cdot \omega \cdot t} \cdot dt \right) = \\
& + A \cdot \left(\frac{1}{-j \cdot \omega} \cdot e^{-j \cdot \omega \cdot t} \Big|_0^{t_0} \right) = \\
& = \frac{A}{t_0} \cdot \left(0 \cdot e^{-j \cdot \omega \cdot 0} - (-t_0) \cdot \frac{1}{-j \cdot \omega} \cdot e^{-j \cdot \omega \cdot (-t_0)} + \frac{1}{j \cdot \omega} \left(\frac{1}{-j \cdot \omega} \cdot e^{-j \cdot \omega \cdot t} \Big|_{-t_0}^0 \right) \right) = \\
& + \frac{A}{-j \cdot \omega} \cdot \left(e^{-j \cdot \omega \cdot 0} - e^{-j \cdot \omega \cdot (-t_0)} \right) = \\
& - \frac{A}{t_0} \cdot \left(t_0 \cdot \frac{1}{-j \cdot \omega} \cdot e^{-j \cdot \omega \cdot t_0} - 0 \cdot e^{-j \cdot \omega \cdot 0} + \frac{1}{j \cdot \omega} \left(\frac{1}{-j \cdot \omega} \cdot e^{-j \cdot \omega \cdot t} \Big|_0^{t_0} \right) \right) = \\
& + \frac{A}{-j \cdot \omega} \cdot \left(e^{-j \cdot \omega \cdot t_0} - e^{-j \cdot \omega \cdot 0} \right) = \\
& = \frac{A}{t_0} \cdot \left(0 - t_0 \cdot \frac{1}{j \cdot \omega} \cdot e^{j \cdot \omega \cdot t_0} - \frac{1}{j^2 \cdot \omega^2} \left(e^{-j \cdot \omega \cdot 0} - e^{-j \cdot \omega \cdot (-t_0)} \right) \right) = \\
& - \frac{A}{j \cdot \omega} \cdot \left(1 - e^{j \cdot \omega \cdot t_0} \right) = \\
& - \frac{A}{t_0} \cdot \left(t_0 \cdot \frac{1}{-j \cdot \omega} \cdot e^{-j \cdot \omega \cdot t_0} - 0 - \frac{1}{j^2 \cdot \omega^2} \left(e^{-j \cdot \omega \cdot t_0} - e^{-j \cdot \omega \cdot 0} \right) \right) = \\
& - \frac{A}{j \cdot \omega} \cdot \left(e^{-j \cdot \omega \cdot t_0} - 1 \right) = \\
& = -\frac{A}{j \cdot \omega} \cdot e^{j \cdot \omega \cdot t_0} - \frac{A}{t_0 \cdot j^2 \cdot \omega^2} + \frac{A}{t_0 \cdot j^2 \cdot \omega^2} \cdot e^{j \cdot \omega \cdot t_0} - \frac{A}{j \cdot \omega} + \frac{A}{j \cdot \omega} \cdot e^{j \cdot \omega \cdot t_0} = \\
& + \frac{A}{j \cdot \omega} \cdot e^{-j \cdot \omega \cdot t_0} + \frac{A}{t_0 \cdot j^2 \cdot \omega^2} \cdot e^{-j \cdot \omega \cdot t_0} - \frac{A}{t_0 \cdot j^2 \cdot \omega^2} - \frac{A}{j \cdot \omega} \cdot e^{-j \cdot \omega \cdot t_0} + \frac{A}{j \cdot \omega} = \\
& = -\frac{2 \cdot A}{t_0 \cdot j^2 \cdot \omega^2} + \frac{A}{t_0 \cdot j^2 \cdot \omega^2} \cdot \left(e^{j \cdot \omega \cdot t_0} + e^{-j \cdot \omega \cdot t_0} \right) = \\
& = \frac{2 \cdot A}{t_0 \cdot \omega^2} - \frac{A}{t_0 \cdot \omega^2} \cdot \left(e^{j \cdot \omega \cdot t_0} + e^{-j \cdot \omega \cdot t_0} \right) = \\
& = \left\{ \cos(x) = \frac{e^{j \cdot x} + e^{-j \cdot x}}{2} \right\} = \\
& = \frac{2 \cdot A}{t_0 \cdot \omega^2} - \frac{2 \cdot A}{t_0 \cdot \omega^2} \cdot \cos(\omega \cdot t_0) = \\
& = \frac{2 \cdot A}{t_0 \cdot \omega^2} \cdot (1 - \cos(\omega \cdot t_0)) = \\
& = \left\{ \sin^2(x) = \frac{1}{2} - \frac{1}{2} \cdot \cos(2 \cdot x) \right\} = \\
& = \left\{ \cos(2 \cdot x) = 1 - 2 \cdot \sin^2(x) \right\} = \\
& = \frac{2 \cdot A}{t_0 \cdot \omega^2} \cdot (1 - 1 + 2 \cdot \sin^2(\frac{\omega \cdot t_0}{2})) = \\
& = \frac{4 \cdot A}{t_0 \cdot \omega^2} \cdot \sin^2(\frac{\omega \cdot t_0}{2}) = \\
& = \frac{A \cdot t_0}{\frac{t_0^2 \cdot \omega^2}{4}} \cdot \sin^2(\frac{\omega \cdot t_0}{2}) = \\
& = \left\{ \frac{\sin(x)}{x} = Sa(x) \right\} = \\
& = A \cdot t_0 \cdot Sa^2(\frac{\omega \cdot t_0}{2})
\end{aligned}$$

The Fourier transform of the $f(t) = A \cdot \Lambda(\frac{t}{t_0})$ is equal to $F(j\omega) = A \cdot t_0 \cdot Sa^2(\frac{\omega \cdot t_0}{2})$.

3.2 Exploiting properties of the Fourier transform

3.3 Calculating energy of the signal from its Fourier transform. The Parseval's theorem

Chapter 4

Processing of signals by linear and time invariant (LTI) systems

4.1 Linear convolution

4.2 Filters

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ISBN 978-83-939620-3-7

