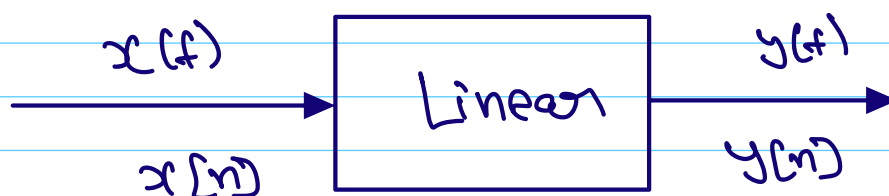


## Lec07: Continuous Time Fourier series

\* Last few lectures, we have dealt with the representation of LTI through convolution

### BASIC Strategy:

\* Essentially the idea was to exploit the notion of linearity by decomposing the input into some of BASIC inputs & using linearity to tell us that the output can be represented as the corresponding linear combination of associated outputs.



$$\text{e.g. } x(f) = a_1 \phi_1(f) + a_2 \phi_2(f) + \dots$$

$$\phi_k(f) \longrightarrow \psi_k(f)$$

and system is linear.

$$\text{Then } y(f) = a_1 \psi_1(f) + a_2 \psi_2(f) + \dots$$

How to choose Basic signal's  $\phi_k(f)$ ?

- ① a broad class of signal's can be constructed as a linear combination of  $\phi_k$ 's
- ② response to  $\phi_k$ 's easy to compute

### LTI Systems

$$\phi_k(n) = \delta[n-k]$$

$$\psi_k(n) = h[n-k]$$

$\Rightarrow$  convolution sum

$$x[n] = \sum_{k=-\infty}^{+\infty} x[k] \delta[n-k]$$

Convolution  
Sum

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

C-T:

$$\phi_k(f) = \delta(f - \gamma)$$

$$\psi_k(f) = h(f - \gamma)$$

$$x(f) = \int_{-\infty}^{+\infty} x(\gamma) \delta(f - \gamma) d\gamma$$

Convolution  
in integral

$$y(f) = \int_{-\infty}^{+\infty} x(\gamma) h(f - \gamma) d\gamma$$

in general sense we will be decomposing  
our signal's into linear combination  
of complex exponentials

$$\phi_k(t) = e^{S_k t}$$

$$\phi_k[n] = z_k^n$$

$S_k$  complex

$z_k$  complex

## Fourier Analysis

$$\underline{\text{C-T}} \quad : \quad S_k = j\omega_k \quad \phi_k(t) = e^{j\omega_k t}$$

$$\text{D-T} \quad : \quad |z_k| = 1 \quad \phi_k[n] = e^{j\Omega_k n}$$

$S_k$  complex  $\Rightarrow$  Laplace transform

$z_k$  complex  $\Rightarrow$  Z-transform

eigen function property of complex exponent:

$$\phi_k(t) = e^{j\omega_k t}$$

\* for LTI the response to complex exponentials is of exactly same form. Just simple multiplied by complex factor. That complex factor depend on freq  $\omega_k$

$$e^{j\omega_k t} \longrightarrow H(j\omega) e^{j\omega_k t}$$

Proof:

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

$$\text{if } x(t) = e^{j\omega_k t}$$

$$\text{then } y(t) = \int_{-\infty}^{+\infty} e^{j\omega_k \tau} h(t-\tau) d\tau$$

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

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

$$= \underbrace{e^{j\omega_k t}}_{\text{eigen function}} \underbrace{H(j\omega_k)}_{\text{eigen value.}}$$

Because of the eigenfunction property that, complex exponential's particularly convenient as a Building Block's (Basic signal's)

Periodic signal's

— Fourier series

Aperiodic signal's

— Fourier transform.

C-T Fourier series

$$x(t) = x(t + T_0)$$

$$\omega_0 = \frac{2\pi}{T_0} = 2\pi f_0$$

$$e^{j\omega_0 t} \quad T_0 = \frac{2\pi}{\omega_0}$$

$$e^{jk\omega_0 t} \quad \frac{T_0}{k} = \frac{2\pi}{k\omega_0}$$

\*  $e^{j\omega_0 t}$  is the complex exponential which has  $T_0$  as fundamental frequency.

\* But there are Harmonically related complex exponentials that also have  $T_0$  as period, although in fact their fundamental period is shorter.

$$e^{jk\omega_0 t} \Rightarrow \underbrace{\frac{T_0}{k} = \frac{2\pi}{k\omega_0}}_{\text{fundamental Period}}$$

It has a  $T_0$  Period

as harmonic.

$e^{j\omega_0 t}$   
 $e^{jk\omega_0 t}$   
 $k = \text{integer}$

Harmonically related complex exponentials.

$$X(f) = \sum_{k=-\infty}^{+\infty} a_k e^{jk\omega_0 t} \quad \text{) Fourier Series.}$$

if we have very general periodic signal, we can represent it as a linear combination of these harmonically-related complex exponentials.

$$X(t) = \sum_{k=-\infty}^{+\infty} a_k e^{j k \omega_0 t}$$

Fourier series.

Period  $T_0 = \frac{2\pi}{\omega_0}$

Fundamental freq  $= \omega_0 = \frac{2\pi}{T_0}$

$$X(t) = \sum_{k=-\infty}^{+\infty} a_k e^{j k \omega_0 t}$$

$$\int_{T_0} e^{j m \omega_0 t} dt = \begin{cases} T_0 & m=0 \\ 0 & m \neq 0 \end{cases}$$



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

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

$$\int_{T_0} x(t) e^{-jn\omega_0 t} dt = \sum_{k=-\infty}^{+\infty} a_k \int_{T_0} e^{j(k-n)\omega_0 t} dt$$

$$\int_{T_0} e^{j(k-n)\omega_0 t} dt = \begin{cases} 0 & n \neq k \\ \frac{1}{T} & n = k \end{cases}$$

$$\Rightarrow a_n = \frac{1}{T_0} \int_{T_0} x(t) e^{-jn\omega_0 t} dt$$

## Synthesis

①  $x(t) = \sum_{-\infty}^{+\infty} a_k e^{jk\omega_0 t}$  (How to Build  $x(t)$  out of these complex exponentials)

## ② analysis

$$a_k = \frac{1}{T_0} \int_{T_0} x(t) e^{-jk\omega_0 t} dt$$

→ with low-freq what we are tending to build was the general behavior, & as higher freq came in that tending to contribute discontinuity.

let  $f(t)$  be a C-T periodic signal  
real signal

$$f(t) = a_0 + \sum_{k=1}^{\infty} a_k \cos\left(2\pi \frac{k}{T_0} t\right) + b_k \sin\left(2\pi \frac{k}{T_0} t\right)$$

$$= \sum_{k=-\infty}^{+\infty} C_k e^{2\pi i \frac{k}{T_0} t}$$

Properties:

$f(t)$  is real.

$$C_0 = \frac{a_0}{2} \quad \text{--- (1)}$$

$$\frac{a_0}{2} + \sum_{k=1}^{\infty} a_k \cos 2\pi \frac{k}{T_0} t + b_k \sin 2\pi \frac{k}{T_0} t$$

$$= \sum_{k=-\infty}^{+\infty} C_k e^{2\pi i \frac{k}{T_0} t}$$

Equating cosines:

$$a_k \cos 2\pi \frac{k}{T_0} t = C_{-k} \cos 2\pi \frac{k}{T_0} t + C_k \cos 2\pi \frac{k}{T_0} t$$

$$\Rightarrow a_k = C_k + C_{-k}$$

Similarly equate sine terms

$$b_k \sin 2\pi \frac{k}{T_0} t = i C_k \sin 2\pi \frac{k}{T_0} t - i C_{-k} \sin 2\pi \frac{k}{T_0} t$$

$$\Rightarrow b_k = i (C_k - C_{-k})$$

$$C_0 = \frac{a_0}{2}$$

$$C_k = \frac{a_0 - i b_k}{2}$$

$$C_{-k} = \frac{a_k + i b_k}{2}$$

real function  
 $f(t)$

$$\Rightarrow \boxed{C_k = \overline{C_{-k}}} \quad \text{conjugate terms}$$

so if  $f(t)$  is even function

$$\Rightarrow f(t) = f(-t)$$

$$\frac{a_0}{2} + \sum_{k=1}^{\infty} a_k \cos 2\pi \frac{k}{T_0} t + b_k \sin 2\pi \frac{k}{T_0} t$$

$$= \frac{a_0}{2} + \sum_{k=1}^{\infty} a_k \cos 2\pi \frac{k}{T_0} t - b_k \sin 2\pi \frac{k}{T_0} t$$

$$\Rightarrow b_k = 0$$

only cosine terms

$\Rightarrow$  if  $f(t)$  is odd function's

$$f(t) = -f(-t) \Rightarrow a_k = 0 \quad \forall k$$

$\Rightarrow$  only sine terms.