

Assignment No. 8

Srivenkat A (EE18B038)

May 5, 2020

Introduction

The assignment focuses on using exploring the Discrete fourier transform, the computaional method uses to analyse the spectra of a signal and reconstruction of the signal from the DFT. We use `numpy.fft()` to calculate the DFT.

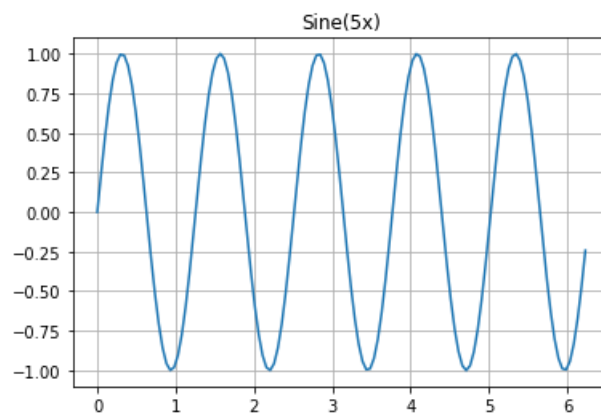
Calculating DFT for known signals

General sinusoid

For the sinusoid **sine(5x)**,

$$\sin(5x) = \frac{e^{jx} - e^{-jx}}{2}$$

The signal waveform:

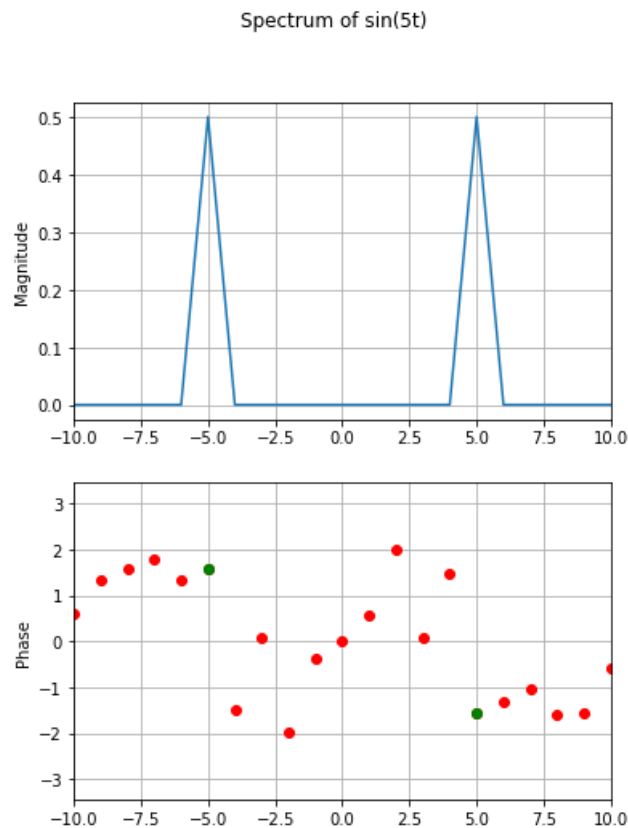


Therefore, the expected spectra is

$$Y(w) = \frac{\delta(w - 1) - \delta(w + 1)}{2j} \quad (1)$$

The DFT is a sampled version of the scaled periodic extension of the continuous time fourier transform.

In the principal period, the only region of analysis in DFT, we expect the DFT to be 2 impulses at $+w$ and $-w$. The 128 point DFT looks like: Because

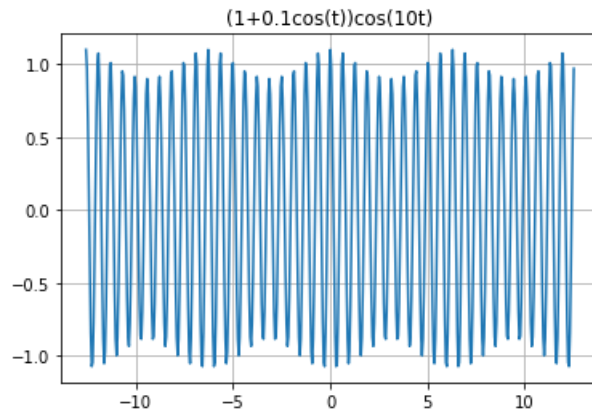


of the limited sampling frequency, instead of 2 sharp impulses, we get 2 triangles, peaking at $+w$ and $-w$. In the attached magnitude and phase plots, the green points alone show those frequencies where the magnitude is above 0.001

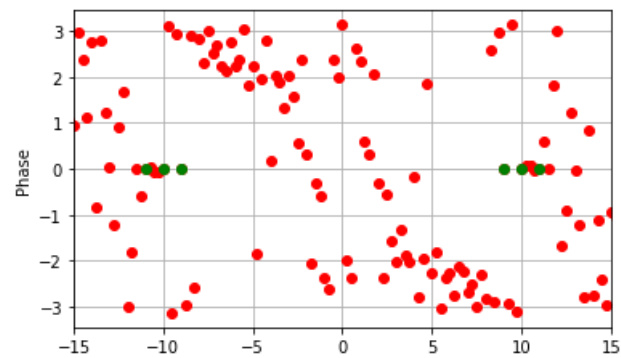
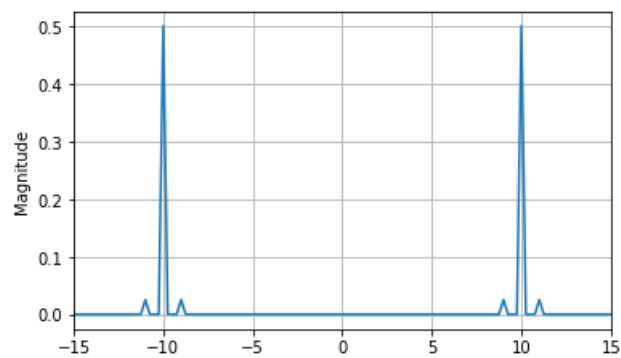
Amplitude modulated sinusoid

For the input sinusoid $(1+0.1\cos(t))\cos(10t)$, visualisation:

It has 3 distinct frequency components with the carrier wave frequency term being the most dominant. So, to observe the modulated frequencies distinctly, we need a high sampling rate, i.e., a longer DFT. So, the 512 point DFT looks like:



Spectrum of $(1+0.1\cos(t))\cos(10t)$



Manually calculating the DFT,

$$(1 + 0.1\cos x)\cos(10x) = \cos(10x) + 0.05(\cos(11x) + \cos(9x))$$

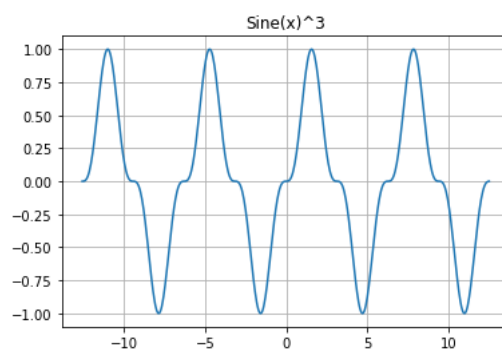
So, the signal has frequency components of 9Hz, 10Hz and 11Hz.

As expected, we get a larger peak at ± 10 Hz and relatively smaller peaks at $\pm 10 \pm 1$ Hz.

Cube of a sinusoid

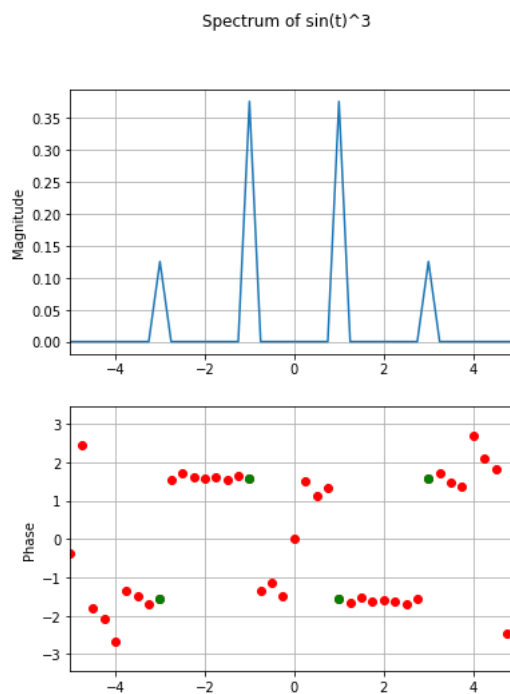
For the input signal $\sin^3(x)$,

$$\sin^3(x) = \frac{3\sin(x) - \sin(3x)}{4}$$



The underlying frequency components are at 1Hz and 3Hz. Therefore we expect to see spikes at $\pm 1Hz$ and $\pm 3Hz$. Since 1Hz has thrice the amplitude of 3Hz, spike at 1Hz should be thrice the height of spike at 3Hz.

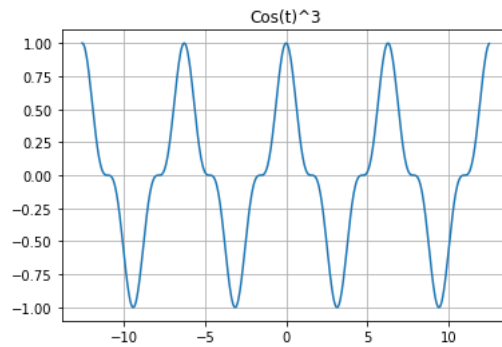
The corresponding 512 point DFT looks like: So, the DFT matches with



the expectations.

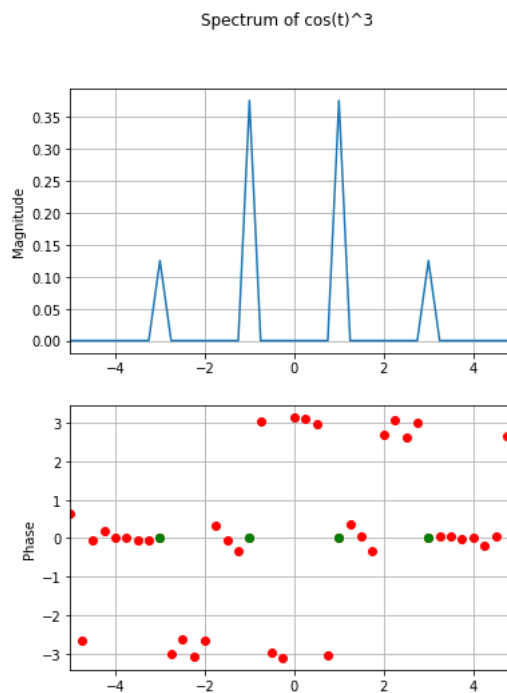
For the input signal $\cos^3(x)$,

$$\cos^3(x) = \frac{3\cos(x) + \cos(3x)}{4}$$



The underlying frequency components are at 1Hz and 3Hz. Therefore we expect to see spikes at $\pm 1Hz$ and $\pm 3Hz$. Since 1Hz has thrice the amplitude of 3Hz, spike at 1Hz should be thrice the height of spike at 3Hz.

The corresponding 512 point DFT looks like: So, the DFT matches with



the expectations.

The above DFTs are calculated from the following code snippet:

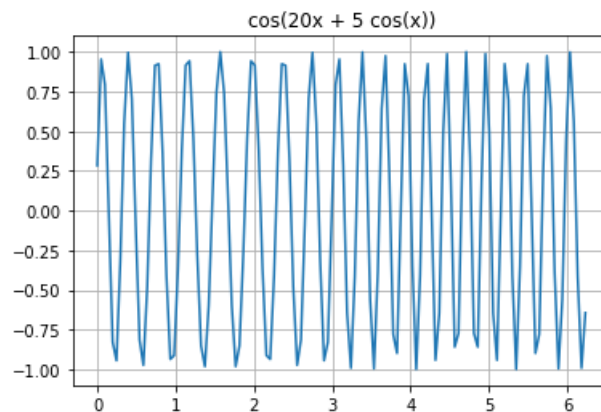
```

x = np.linspace(-4*np.pi,4*np.pi,513)
x=x[:-1]
y = pow(np.sin(x),3)
Y = fft.fftshift(fft.fft(y))/512
w = np.linspace(-64,64,513)
w=w[:-1]
t = np.linspace(-4*np.pi,4*np.pi,513)
t=t[:-1]
y = pow(np.cos(t),3)
Y = fft.fftshift(fft.fft(y))/512
w = np.linspace(-64,64,513)
w=w[:-1]

```

Frequency Modulated signal

For the input signal $\cos(20t+5\cos(t))$, The frequency of the signal, itself has another sinusoidal component in it. So, it is an example of frequency modulation. Input signal: On plotting the DFT, we get: We can observe a set of



impulses, closely packed around $\pm 20\text{Hz}$. It is because, the modulated signal has its frequency components 0.001 are displayed.

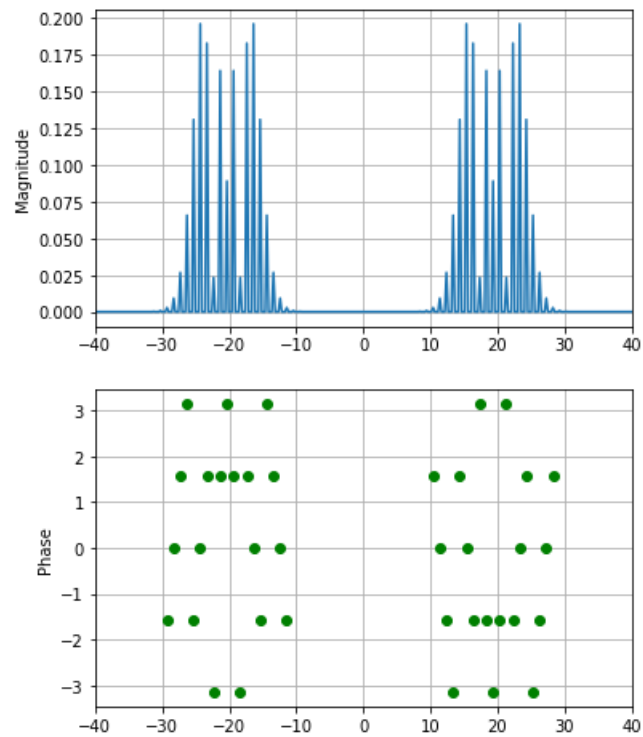
We get the above graph from this code snippet:

```

x = np.linspace(-4*np.pi,4*np.pi,513)
x=x[:-1]
y = np.cos(20*x + 5*np.cos(x))
Y = fft.fftshift(fft.fft(y))/512
w = np.linspace(-64,63,513)
w=w[:-1]

```

Spectrum of $\cos(20x + 5 \cos(x))$

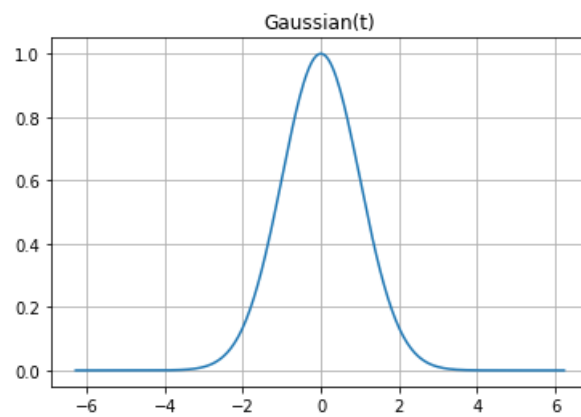


Gaussian signal

The input gaussian signal has the expression:

$$f(t) = e^{-t^2/2}$$

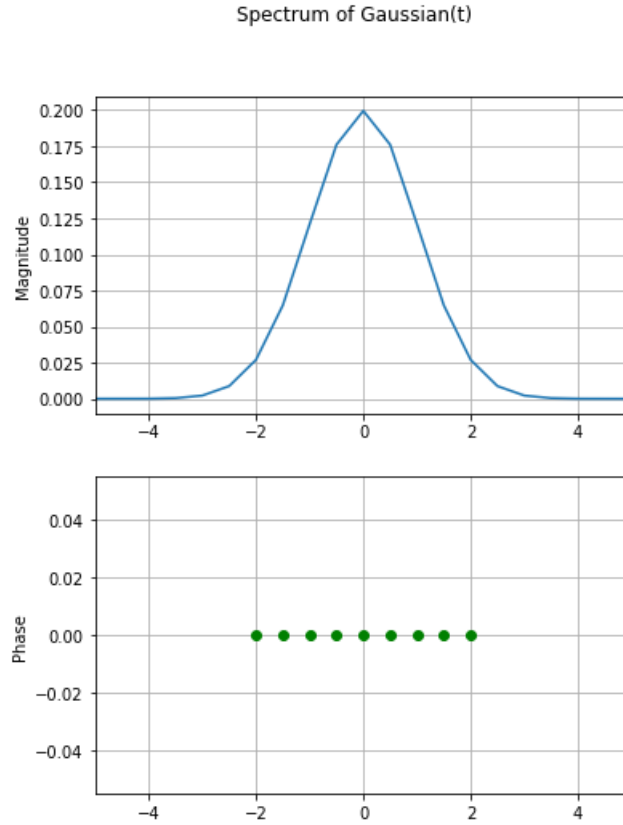
It is of the form: It is not bandlimited, i.e., it has non-negligible frequency



components all along the spectral axis. On calculation, it has the continuous time fourier transform as:

$$F(jw) = \sqrt{2\pi}e^{-w^2/2} \quad (2)$$

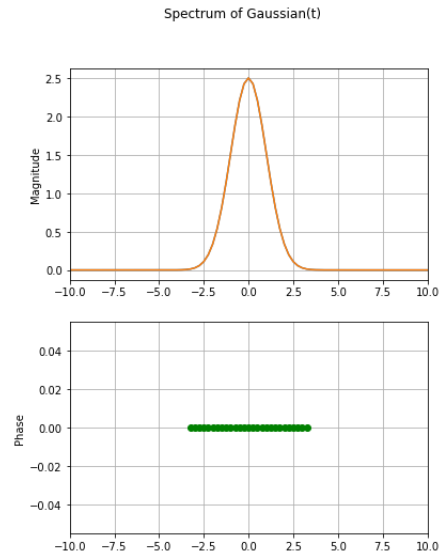
Since the fourier transform is a real function, its phase values should be zero along the spectral axis. On trying with N=256, time range of $(-2\pi$ to $2\pi)$, we get



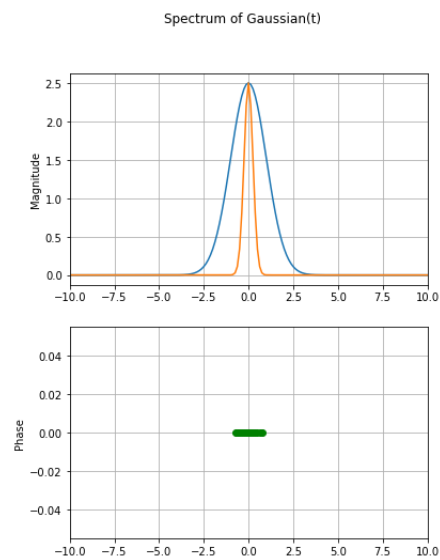
As expected, the plot is choppy because of low sampling rate. So, we try with different possible N values and time ranges to get the best estimate using the following code:

```
t = np.linspace(-4*np.pi,4*np.pi,513)
t=t[:-1]
y = np.exp(-0.5*pow(t,2))
w = np.linspace(-64,64,513)
w=w[:-1]
Y = fft.fftshift(abs(fft.fft(y)))/512
Y = Y*np.sqrt(2*np.pi)/max(Y)
Y2 = np.exp(-w**2/2)*np.sqrt(2*np.pi)
err = abs(Y-Y2).max()
```


N=512 time range:(-4π to 4π) error: order of 10^{-19}

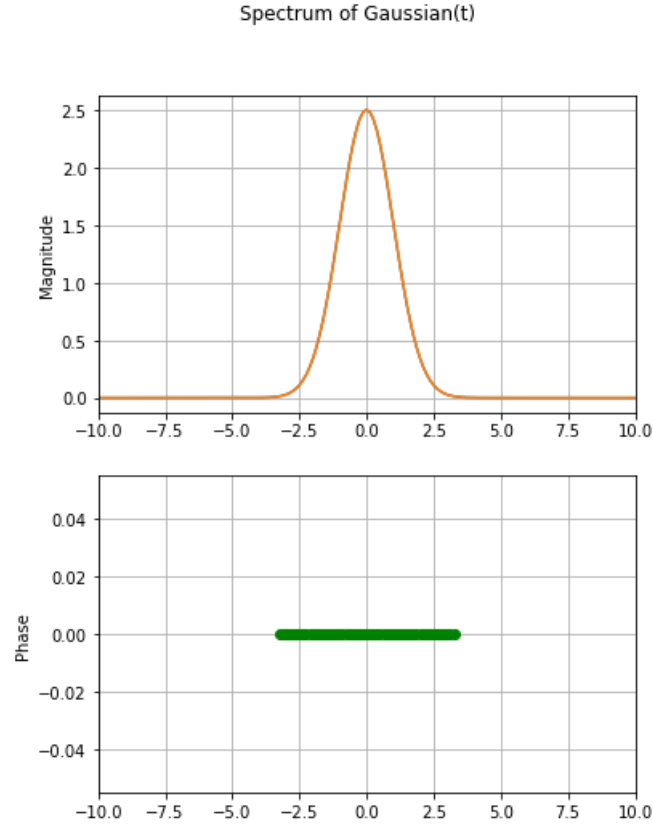


We need to increase the sampling rate and time range proportionally.
Else, N=1024 time range= $(-2\pi$ to $2\pi)$



Though the graph obtained is very smooth because of the high sampling rate, error is of the order of 1-3.

For $N=1024$, time range= $(-8\pi$ to $8\pi)$: The graph is smooth and the error



is of the order of $10e-16$. As we increase the N and time range values, we can get a more precise approximation.

Conclusion

The `fft()` library, used here to calculate the DFT provides an optimised way to calculate the Digital Fourier Transform for a discrete time signal. From the examples, it is observed that:

- We choose the block length as exponent of 2 to make optimal use of FFT algorithm. For Sinusoids, having a higher value of N gives a higher sampling rate and hence, sharper spikes at the component frequencies.
- For amplitude modulated and frequency modulated signals, we get the freq samples of the modulated wave in a band around the carrier wave frequency.
- For gaussian input signal, increasing N and time range gives better estimates