

Fourier Series

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Abstract—This manual provides a simple introduction to Fourier Series

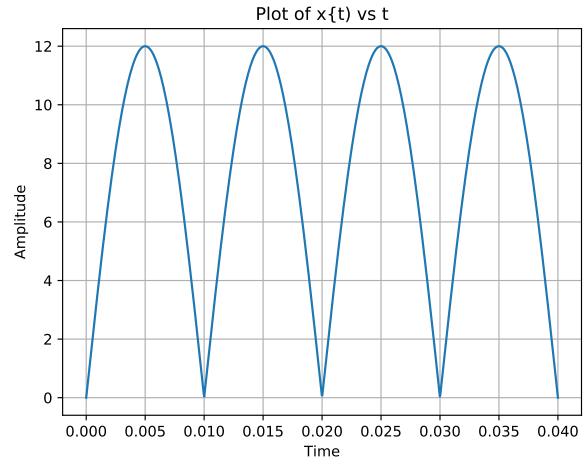


Fig. 1.1

1 PERIODIC FUNCTION

Let

$$x(t) = A_0 |\sin(2\pi f_0 t)| \quad (1.1)$$

1.1 Plot $x(t)$.

Solution:

Download the following python code for the plot of $x(t)$

```
wget 1_1.py
```

1.2 Show that $x(t)$ is periodic and find its period.

Solution:

$$x(t + T) = A_0 |\sin(2\pi f_0(t + T))| \quad (1.2)$$

$$= A_0 |\sin(2\pi f_0 t + 2\pi f_0 T)| \quad (1.3)$$

If $x(t)$ is periodic, then $x(t) = x(t + T)$

$$x(t) = A_0 |\sin(2\pi f_0(t + T))| \quad (1.4)$$

$$|\sin(2\pi f_0 t)| = |\sin(2\pi f_0 t + 2\pi f_0 T)| \quad (1.5)$$

$$2\pi f_0 T = n\pi \quad (1.6)$$

$$T = \frac{n}{f_0} \quad n = 1, 2, \dots \quad (1.7)$$

Fundamental period is

$$T = \frac{1}{2f_0} \quad (1.8)$$

2 FOURIER SERIES

Consider $A_0 = 12$ and $f_0 = 50$ for all numerical calculations.

2.1 If

$$x(t) = \sum_{k=-\infty}^{\infty} c_k e^{j2\pi k f_0 t} \quad (2.1)$$

show that

$$c_k = f_0 \int_{-\frac{1}{2f_0}}^{\frac{1}{2f_0}} x(t) e^{-j2\pi k f_0 t} dt \quad (2.2)$$

Solution:

$$x(t) e^{-j2\pi n f_0 t} = \sum_{k=-\infty}^{\infty} c_k e^{-j2\pi(n-k)f_0 t} \quad (2.3)$$

$$\Rightarrow \int_{-\frac{1}{2f_0}}^{\frac{1}{2f_0}} x(t) e^{-j2\pi n f_0 t} dt \quad (2.4)$$

$$= \sum_{k=-\infty}^{\infty} c_k \int_{-\frac{1}{2f_0}}^{\frac{1}{2f_0}} e^{-j2\pi(n-k)f_0 t} dt \quad (2.5)$$

But

$$\int_{-\frac{1}{2f_0}}^{\frac{1}{2f_0}} e^{-2\pi j(n-k)f_0 t} dt = \begin{cases} \frac{1}{f_0} & k = n \\ 0 & k \neq n \end{cases} \quad (2.6)$$

$$= \frac{1}{f_0} \delta(n-k) \quad (2.7)$$

$$\sum_{k=-\infty}^{\infty} c_k \int_{-\frac{1}{2f_0}}^{\frac{1}{2f_0}} e^{-2\pi j(n-k)f_0 t} dt \quad (2.8)$$

$$= \sum_{k=-\infty}^{\infty} \frac{c_k \delta(n-k)}{f_0} \quad (2.9)$$

$$= \frac{c_n}{f_0} \quad (2.10)$$

Therefore

$$c_k = f_0 \int_{-\frac{1}{2f_0}}^{\frac{1}{2f_0}} x(t) e^{-2\pi j k f_0 t} dt \quad (2.11)$$

2.2 Find c_k for (1.1) **Solution:**

$$c_k = f_0 \int_{-\frac{1}{2f_0}}^{\frac{1}{2f_0}} A_0 |\sin(2\pi f_0 t)| e^{-2\pi j k f_0 t} dt \quad (2.12)$$

$$c_k = f_0 \int_{-\frac{1}{2f_0}}^0 A_0 (-\sin(2\pi f_0 t)) e^{-2\pi j k f_0 t} dt \\ + f_0 \int_0^{\frac{1}{2f_0}} A_0 (\sin(2\pi f_0 t)) e^{-2\pi j k f_0 t} dt \quad (2.13)$$

$$c_k = f_0 \int_0^{\frac{1}{2f_0}} A_0 \sin(2\pi f_0 t) e^{2\pi j k f_0 t} dt \\ + f_0 \int_0^{\frac{1}{2f_0}} A_0 \sin(2\pi f_0 t) e^{-2\pi j k f_0 t} dt \quad (2.14)$$

$$c_k = f_0 \int_0^{\frac{1}{2f_0}} A_0 \sin(2\pi f_0 t) (e^{2\pi j k f_0 t} + e^{-2\pi j k f_0 t}) dt \quad (2.15)$$

$$= f_0 A_0 \int_0^{\frac{1}{2f_0}} 2 \sin(2\pi f_0 t) \cos(2\pi k f_0 t) dt \quad (2.16)$$

$$= f_0 A_0 \int_0^{\frac{1}{2f_0}} (\sin(2\pi(1+k)f_0 t) \\ + \sin(2\pi(1-k)f_0 t)) dt \quad (2.17)$$

$$= -f_0 A_0 \left[\frac{\cos(2\pi(1+k)f_0 t)}{2\pi(1+k)f_0} + \frac{\cos(2\pi(1-k)f_0 t)}{2\pi(1-k)f_0} \right] \quad (2.18)$$

$$= \frac{f_0 A_0}{2\pi f_0} \left[\frac{1 - (-1)^{1+k}}{1+k} + \frac{1 - (-1)^{1-k}}{1-k} \right] \quad (2.19)$$

$$= \frac{A_0}{2\pi} (1 + (-1)^k) \left[\frac{1}{1+k} + \frac{1}{1-k} \right] \quad (2.20)$$

$$= (1 + (-1)^k) \frac{A_0}{\pi(1-k^2)} \quad (2.21)$$

Therefore

$$c_k = \begin{cases} \frac{2A_0}{\pi(1-k^2)} & k \text{ is even} \\ 0 & k \text{ is odd} \end{cases} \quad (2.22)$$

2.3 Verify (1.1) using python

Solution: Download the following python code for verifying the plot of $x(t)$ using Fourier series.

wget 2_3.py

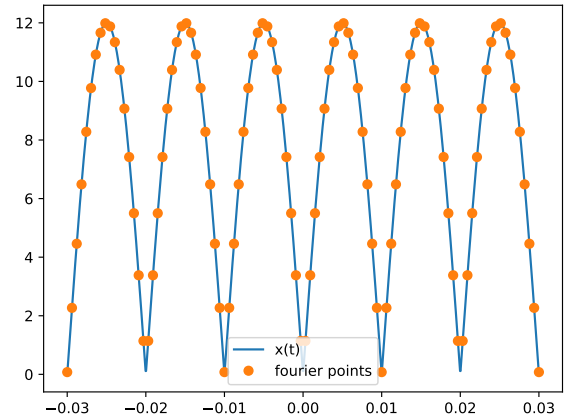


Fig. 2.3

2.4 Show that

$$x(t) = \sum_{k=0}^{\infty} (a_k \cos 2\pi j k f_0 t + b_k \sin 2\pi j k f_0 t) \quad (2.23)$$

and obtain the formulae for a_k and b_k .

Solution:

$$x(t) = \sum_{k=-\infty}^{\infty} c_k e^{2\pi j k f_0 t} \quad (2.24)$$

$$x(t) = \sum_{k=-\infty}^{-1} c_k e^{2\pi j k f_0 t} + c_0 + \sum_{k=1}^{\infty} c_k e^{2\pi j k f_0 t} \quad (2.25)$$

Replacing k with $-k$ in the first summation, we have

$$x(t) = \sum_{k=1}^{\infty} c_{-k} e^{2\pi j -k f_0 t} + c_0 + \sum_{k=1}^{\infty} c_k e^{2\pi j k f_0 t} \quad (2.26)$$

$$x(t) = c_0 + \sum_{k=1}^{\infty} (c_k e^{2\pi j k f_0 t} + c_{-k} e^{-2\pi j k f_0 t}) \quad (2.27)$$

$$x(t) = c_0 + \sum_{k=1}^{\infty} (c_k + c_{-k}) \cos(2\pi j k f_0 t) + j \sum_{k=1}^{\infty} (c_k - c_{-k}) \sin(2\pi j k f_0 t) \quad (2.28)$$

The coefficients a_k, b_k can be expressed as follows,

$$a_k = \begin{cases} c_0 & k = 0 \\ c_k + c_{-k} & k > 0 \end{cases} \quad (2.29)$$

$$b_k = \begin{cases} 0 & k = 0 \\ c_k - c_{-k} & k > 0 \end{cases} \quad (2.30)$$

2.5 Find a_k and b_k for (1.1)

Solution: Using (2.22) in the above coefficient expressions, we have

$$c_0 = \frac{2A_0}{\pi} \quad (2.31)$$

$$c_k + c_{-k} = \frac{2A_0}{\pi(1-k^2)} + \frac{2A_0}{\pi(1-(-k)^2)} \quad (2.32)$$

$$a_k = \begin{cases} \frac{2A_0}{\pi} & k = 0 \\ \frac{4A_0}{\pi(1-k^2)} & k > 0 \end{cases} \quad (2.33)$$

$$b_k = 0 \quad k \geq 0 \quad (2.34)$$

2.6 Verify (2.23) using python.

Solution: Download the following Python code for verifying the plot of Fourier series with coefficients obtained in (2.34).

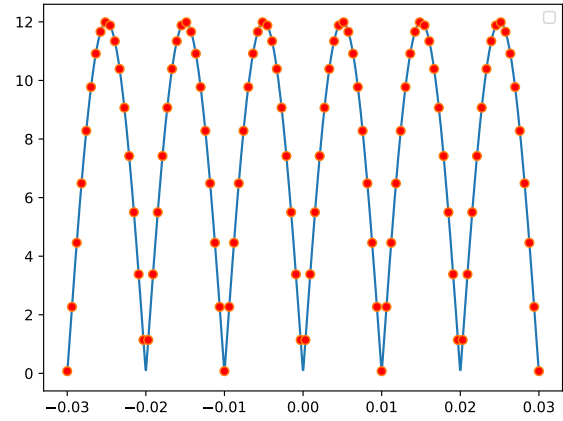


Fig. 2.6: Fourier Series with coefficients

3 FOURIER TRANSFORM

3.1

$$\delta(t) = 0, \quad t \neq 0 \quad (3.1)$$

$$\int_{-\infty}^{\infty} \delta(t) dt = 1 \quad (3.2)$$

3.2 The Fourier Transform of $g(t)$ is

$$G(f) = \int_{-\infty}^{\infty} g(t) e^{-2\pi j f t} dt \quad (3.3)$$

3.3 Show that

$$g(t - t_0) \xleftrightarrow{\mathcal{F}} G(f) e^{-2\pi j f t_0} \quad (3.4)$$

Solution: Applying Fourier transform to $g(t - t_0)$, we obtain

$$\mathcal{F}(g(t - t_0)) = \int_{-\infty}^{\infty} g(t - t_0) e^{-2\pi j f t} dt \quad (3.5)$$

$$\mathcal{F}(g(t - t_0)) = e^{-2\pi j f t_0} \int_{-\infty}^{\infty} g(t - t_0) e^{-2\pi j f (t - t_0)} dt \quad (3.6)$$

Using definition of Fourier transform from (3.3), we have

$$\mathcal{F}(g(t - t_0)) = G(f) e^{-2\pi j f t_0} \quad (3.7)$$

3.4 Show that

$$G(t) \xleftrightarrow{\mathcal{F}} g(-f) \quad (3.8)$$

Solution: From the definition of Inverse Fourier transform, we have

$$g(t) = \int_{-\infty}^{\infty} G(f) e^{2\pi j f t} df \quad (3.9)$$

In (3.9), substituting $f \rightarrow t$ and $t \rightarrow -f$,

$$g(-f) = \int_{-\infty}^{\infty} G(t) e^{-2\pi j f t} dt \quad (3.10)$$

From (3.3), we can conclude that

$$\mathcal{F}(G(t)) = g(-f) \quad (3.11)$$

3.5 $\delta(t) \xleftrightarrow{\mathcal{F}} ?$

Solution: Using the following property of δ function,

$$f(x)\delta(x-a) = f(a)\delta(x-a) \quad (3.12)$$

From (3.3), we have

$$\int_{-\infty}^{\infty} \delta(t-0) e^{-2\pi j f t} dt \quad (3.13)$$

$$= \int_{-\infty}^{\infty} \delta(t) e^0 dt = \int_{-\infty}^{\infty} \delta(t) dt \quad (3.14)$$

So, the Fourier transform of the δ -function is

$$\delta(t) \xleftrightarrow{\mathcal{F}} 1 \quad (3.15)$$

3.6 $e^{-j2\pi f_0 t} \xleftrightarrow{\mathcal{F}} ?$

Solution: From (3.3), we have

$$\mathcal{F}(e^{-j2\pi f_0 t}) = \int_{-\infty}^{\infty} e^{-2\pi j f_0 t} e^{-2\pi j f t} dt \quad (3.16)$$

$$= \int_{-\infty}^{\infty} e^{-2\pi j(f+f_0)t} dt \quad (3.17)$$

$$1 \xleftrightarrow{\mathcal{F}} \delta(-f) \quad (3.18)$$

$$\Rightarrow \int_{-\infty}^{\infty} e^{-2\pi j f t} dt = \delta(-f) \quad (3.19)$$

$$\Rightarrow \int_{-\infty}^{\infty} e^{-2\pi j(f+f_0)t} dt = \delta(-(f+f_0)) \quad (3.20)$$

$$e^{-2\pi j f_0 t} \xleftrightarrow{\mathcal{F}} \delta(f+f_0) \quad (3.21)$$

3.7 $\cos(2\pi f_0 t) \xleftrightarrow{\mathcal{F}} ?$

Solution: Using the linearity of the Fourier

Transform and (3.3),

$$\cos(2\pi f_0 t) = \frac{1}{2} (e^{2\pi j f_0 t} + e^{-2\pi j f_0 t}) \quad (3.22)$$

$$e^{2\pi j f_0 t} \xleftrightarrow{\mathcal{F}} \delta(f+f_0) \quad (3.23)$$

$$e^{-2\pi j f_0 t} \xleftrightarrow{\mathcal{F}} \delta(f-f_0) \quad (3.24)$$

$$\cos(2\pi f_0 t) \xleftrightarrow{\mathcal{F}} \frac{1}{2} (\delta(f+f_0) + \delta(f-f_0)) \quad (3.25)$$

3.8 Find the Fourier Transform of $x(t)$ and plot it. Verify using python

Solution:

$$x(t) = A_0 |\sin 2\pi f_0 t| \quad (3.26)$$

$$\mathcal{F}(x(t)) = \int_{-\infty}^{\infty} A_0 |\sin 2\pi f_0 t| e^{-2\pi j f t} dt \quad (3.27)$$

$$= \int_0^{\infty} A_0 \sin(2\pi f_0 t) e^{-2\pi j f t} dt + A \quad (3.28)$$

$$= \frac{A_0}{2j} \int_0^{\infty} A_0 (e^{2\pi j f_0 t} - e^{-2\pi j f_0 t}) e^{-2\pi j f t} dt + A \quad (3.29)$$

$$= \frac{A_0}{2j} \int_0^{\infty} e^{2\pi j(f_0-f)t} dt - \int_0^{\infty} e^{-2\pi j(f_0+f)t} dt + A \quad (3.30)$$

$$= -\frac{A_0}{4j^2\pi(f_0-f)} - \frac{A_0}{4j^2\pi(f_0+f)} + A \quad (3.31)$$

$$= \frac{A_0}{2\pi(f_0^2 - f^2)} + A \quad (3.32)$$

Calculating the value of A,

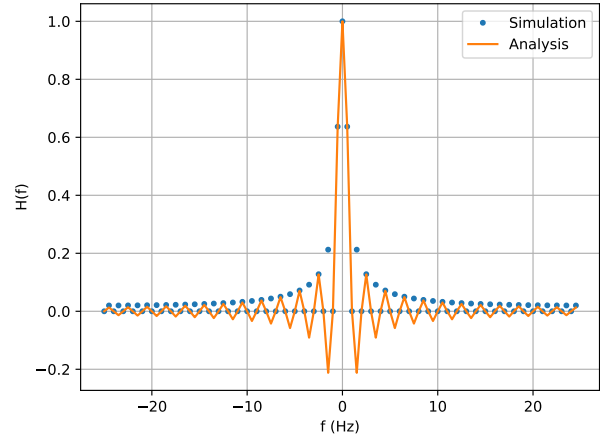
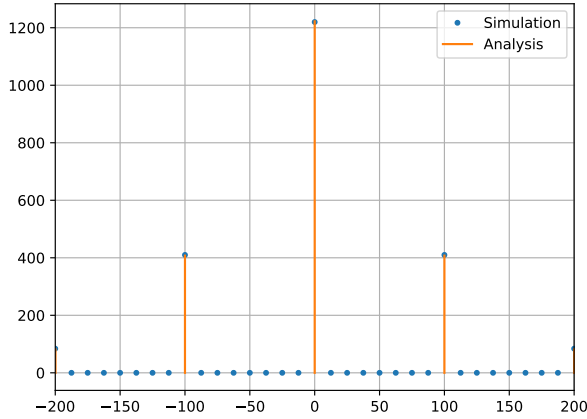
$$A = \int_{-\infty}^0 -A_0 \sin(2\pi f_0 t) e^{-2\pi j f t} dt \quad (3.33)$$

$$A = -\frac{A_0}{2j} \left[\int_{-\infty}^0 e^{2\pi j(f_0-f)t} dt - \int_{-\infty}^0 e^{-2\pi j(f_0+f)t} dt \right] \quad (3.34)$$

$$A = -\frac{A_0}{2j} \left(\frac{1}{2\pi j(f_0-f)} + \frac{1}{2\pi j(f_0+f)} \right) \quad (3.35)$$

$$A = \frac{A_0}{2\pi(f_0^2 - f^2)} \quad (3.36)$$

$$A_0 |\sin 2\pi f_0 t| \xleftrightarrow{\mathcal{F}} \frac{A_0}{\pi(f_0^2 - f^2)} \quad (3.37)$$



3.9 Show that

$$\text{rect}(t) \xleftrightarrow{\mathcal{F}} \text{sinc}(f) \quad (3.38)$$

Verify using python.

Solution: solution We write

$$\mathcal{F}(\text{rect}(t)) = \int_{-\infty}^{\infty} \text{rect}(t) e^{-2\pi j f t} dt \quad (3.39)$$

$$= \int_{-\frac{1}{2}}^{\frac{1}{2}} e^{-2\pi j f t} dt \quad (3.40)$$

$$= \frac{e^{\pi j f} - e^{-\pi j f}}{2\pi j f} \quad (3.41)$$

$$= \frac{\sin \pi f}{\pi f} = \text{sinc}(f) \quad (3.42)$$

Verifying using plot in Python,

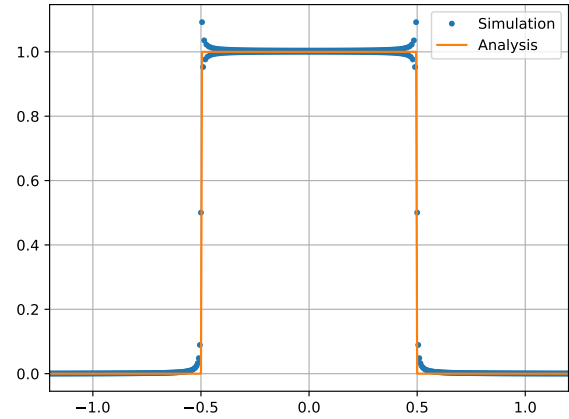
3.10 $\text{sinc}(t) \xleftrightarrow{\mathcal{F}} ?$. Verify using python.

Solution: From (3.9), we have

$$\text{sinc}(t) \xleftrightarrow{\mathcal{F}} \text{rect}(-f) \quad (3.43)$$

Since $\text{rect}(f)$ is an even function, we have

$$\text{sinc}(t) \xleftrightarrow{\mathcal{F}} \text{rect}(f) \quad (3.44)$$



low pass filter. Suppose the cutoff frequency is $f_c = 50$ Hz, then

$$H(f) = \text{rect}\left(\frac{f}{2f_c}\right) = \begin{cases} 1 & |f| < f_c \\ 0 & \text{otherwise} \end{cases} \quad (4.1)$$

Multiplying by a scaling factor to get DC 5V,

$$H(f) = \frac{\pi V_0}{2A_0} \text{rect}\left(\frac{f}{2f_c}\right) \quad (4.2)$$

where $V_0 = 5$ V.

4.2 Find $h(t)$.

Solution: Suppose $g(t) \xleftrightarrow{\mathcal{F}} G(f)$. Then, for some nonzero $a \in \mathbb{R}$, let $u = at$,

$$g(at) \xleftrightarrow{\mathcal{F}} \frac{1}{a} G\left(\frac{f}{a}\right) \quad (4.3)$$

4.1 Find $H(f)$ which transforms $x(t)$ to DC 5V.

Solution: The function $H(f)$ is a low pass filter which filters out even harmonics and leaves the zero frequency component behind.

From the previous Fourier transform, we can see that the $\text{rect}(t)$ function represents an ideal

4 FILTER

From (4.2), we have

$$\Rightarrow h(t) \xleftrightarrow{\mathcal{F}} \frac{\pi V_0}{2A_0} \text{rect}\left(\frac{f}{2f_c}\right) \quad (4.4)$$

$$h(t) \xleftrightarrow{\mathcal{F}} \frac{\pi V_0 2f_c}{2A_0} \frac{1}{2f_c} \text{rect}\left(\frac{f}{2f_c}\right) \quad (4.5)$$

$$h(t) \xleftrightarrow{\mathcal{F}} \frac{2\pi f_c V_0}{A_0} \text{rect}\left(\frac{f}{2f_c}\right) \quad (4.6)$$

$$h(t) = \frac{2\pi V_0}{A_0} f_c \text{sinc}((2f_c t)) \quad (4.7)$$

4.3 Verify your result using through convolution.

Solution: Fourier transform of $x(t)$ and $h(t)$ respectively is

$$X(f) = \sum_{k=-\infty}^{\infty} \frac{2A_0}{\pi} \frac{\delta(f - 2kf_0)}{1 - 4k^2} \quad (4.8)$$

$$H(f) = \frac{\pi V_0}{2A_0} \text{rect}\left(\frac{f}{2f_c}\right) \quad (4.9)$$

$$X(f) \times H(f) = \sum_{k=-\infty}^{\infty} V_0 \frac{\delta(f - 2kf_0)}{1 - 4k^2} \text{rect}\left(\frac{f}{2f_c}\right) \quad (4.10)$$

$$X(f) \times H(f) = \sum_{k=0}^0 V_0 \frac{\delta(f - 2kf_0)}{1 - 4k^2} \quad (4.11)$$

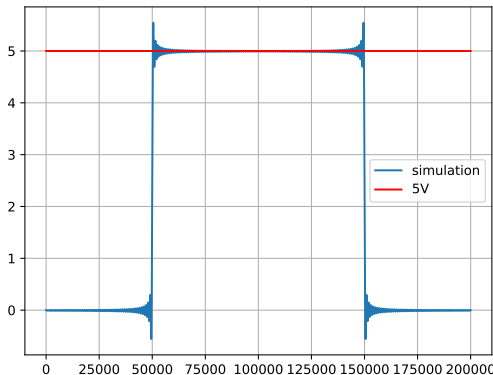
Hence,

$$X(f) \times H(f) = V_0 \frac{\delta(f)}{1 - 4 \times 0} \quad (4.12)$$

$$X(f) \times H(f) = V_0 \delta(f) \quad (4.13)$$

$$V_0 \delta(t) \xleftrightarrow{\mathcal{F}^{-1}} V_0 \times 1 \quad (4.14)$$

$$\Rightarrow H(t) * x(t) = V_0 \quad (4.15)$$



5 FILTER DESIGN

5.1 Design a Butterworth filter for $H(f)$.

Solution: Butterworth filters are designed to have a frequency response as flat as possible in the passband. Here, we design a low-pass filter of order n . As the order of filter increases, excessive ripple is produced in the passband. Generalized form of frequency response for n^{th} order Butterworth low-pass filter is

$$H(f) = \frac{1}{\sqrt{1 + \left(\frac{f}{f_c}\right)^{2n}}} \quad (5.1)$$

- n is the order
- w = operating frequency
- w_c = cutoff frequency
- ϵ = maximum passband gain

To find the order of the filter, we consider the following values

- Passband frequency = 50Hz
- Stopband frequency = 100Hz
- Attenuation between -1 dB and -5 dB

$$A_p = 10 \log_{10} |H_n(f_p)|^2 \quad (5.2)$$

$$= -10 \log_{10} \left(1 + \left(\frac{f_p}{f_c}\right)^{2n} \right) \quad (5.3)$$

$$A_s = -10 \log_{10} \left(1 + \left(\frac{f_s}{f_c}\right)^{2n} \right) \quad (5.4)$$

$$\Rightarrow n = \frac{\log \left(\frac{10^{-\frac{A_p}{10}} - 1}{10^{-\frac{A_s}{10}} - 1} \right)}{2 \log \left(\frac{f_p}{f_s} \right)} \approx 1.53 \quad (5.5)$$

Hence, we choose a 2nd order Butterworth filter with

$$f_c = \frac{f_p}{\left(10^{-\frac{A_p}{10}} - 1 \right)^{\frac{1}{2n}}} \approx 77.74 \text{ Hz} \quad (5.6)$$

5.2 Design a Chebyshev filter for $H(f)$.

Solution: Chebyshev filters are used for distinct frequencies of one band from another. They are carried out by recursion rather than convolution.

Frequency response of Type-1 Chebyshev filter is given by

$$|H_n(f)| = \frac{1}{\sqrt{1 + \epsilon^2 T_n^2 \left(\frac{f}{f_c} \right)}} \quad (5.7)$$

- ϵ = ripple factor
- f_c = cutoff frequency
- T_n = Chebyshev polynomial of n^{th} order

Assuming the same parameters as before along with a ripple of 0.1Db , we get

$$\epsilon = \sqrt{10^{\frac{0.1}{10}} - 1} \approx 0.15 \quad (5.8)$$

Also, assume that $f_c = f_p \Rightarrow \frac{f_s}{f_c} > 1$

$$A_s = -10 \log_{10} \left(1 + \epsilon^2 T_n^2 \left(\frac{f_s}{f_c} \right) \right) \quad (5.9)$$

$$\Rightarrow T_n \left(\frac{f_s}{f_c} \right) = \frac{\sqrt{10^{-\frac{A_s}{10}} - 1}}{\epsilon} \quad (5.10)$$

$$\Rightarrow \cosh \left(n \cosh^{-1} \left(\frac{f_s}{f_c} \right) \right) = \frac{\sqrt{10^{-\frac{A_s}{10}} - 1}}{\epsilon} \quad (5.11)$$

Thus

$$n = \frac{\cosh^{-1} \left(\frac{\sqrt{10^{-\frac{A_s}{10}} - 1}}{\epsilon} \right)}{\cosh^{-1} \left(\frac{f_s}{f_c} \right)} \approx 2.26 \quad (5.12)$$

Hence, we choose a 3rd order Chebyshev filter.

5.3 Design a circuit for your Butterworth filter

Solution: Using the table of normalized Butterworth coefficients, we can see that for a 2nd order Butterworth filter

$$C_1 = 1.4142F \quad (5.13)$$

$$L_2 = 1.4142H \quad (5.14)$$

On denormalizing these values, we get

$$C'_1 = \frac{C_1}{2\pi f_c} = 2.89\text{mF} \quad (5.15)$$

$$L'_2 = \frac{L_2}{2\pi f_c} = 2.89\text{mH} \quad (5.16)$$

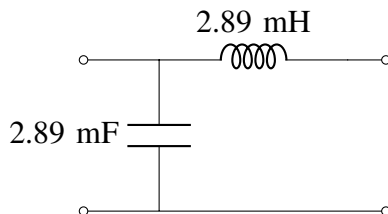


Fig. 5.3: 2nd order Butterworth filter circuit

Chebyshev coefficients, we can see that for a 3rd order Chebyshev filter

$$C_1 = 1.432F \quad (5.17)$$

$$L_2 = 1.5937H \quad (5.18)$$

$$C_3 = 1.4328F \quad (5.19)$$

On denormalizing these values, we get

$$C'_1 = \frac{C_1}{2\pi f_c} = 4.56\text{mF} \quad (5.20)$$

$$L'_2 = \frac{L_2}{2\pi f_c} = 5.07\text{mH} \quad (5.21)$$

$$C'_3 = \frac{C_3}{2\pi f_c} = 4.56\text{mF} \quad (5.22)$$

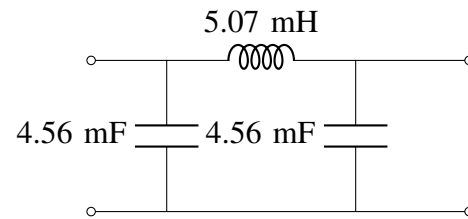


Fig. 5.4: 3rd order Chebyshev filter circuit

5.4 Design a circuit for your Chebyshev filter

Solution: Using the table of normalized