CT111 Introduction to Communication Systems Lecture 6: Fourier Transform

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15th January 2018



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$$\frac{1}{T_{cycle}} \int_{t=-T_{cycle}/2}^{T_{cycle}/2} \exp(i(2\pi ft)) dt = 0$$

- Why?
 - \rightarrow Complex phasor $\exp(i(2\pi ft)) = \cos(2\pi ft) + i\sin(2\pi ft)$ is comprised of two sinusoidal waveforms.
 - → When cycles are allowed to complete, the sinusoidal waveforms have equal positive and negative valued areas, which cancel out.

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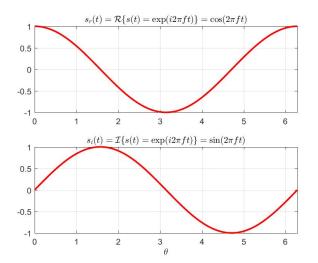
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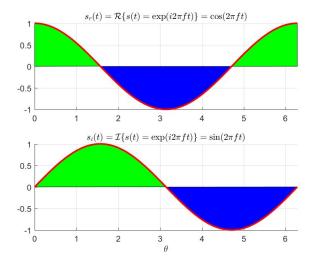
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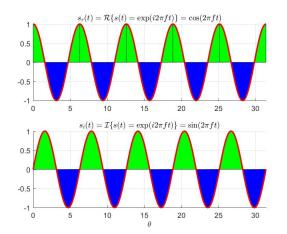






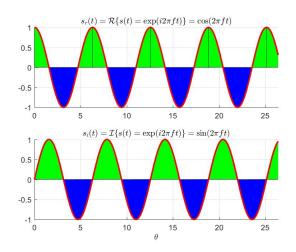


 Time average remains zero with multiple cycles as well, as long as they're allowed to complete





• Time average does become nonzero if the cycle is cut short





ullet However, the time integral still approaches zero as $T o \infty$

$$rac{1}{T}\int_{t=-T/2}^{T/2} \exp\left(i\left(2\pi f t
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- Why?
 - \rightarrow Maximum value of the integral is limited by the area under *half* cycle.
 - \rightarrow Let us call this constant q. Note that q does not increase with T.
 - \rightarrow Therefore, as $T \rightarrow \infty$, the ratio $\frac{q}{T} \rightarrow 0$.



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• A general conclusion: time integral of a Complex Phasor $\exp(i(2\pi ft))$ dt over a time interval T approaches zero as $T \to \infty$

$$rac{1}{T}\int_{t=-T/2}^{T/2}\exp\left(i\left(2\pi ft
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• An exception to the above is when f = 0. In this case

$$\frac{1}{T} \int_{t=-T/2}^{T/2} \exp(i(2\pi 0t)) dt = \frac{1}{T} \int_{t=-T/2}^{T/2} 1 dt = 1$$



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A Short Form Notation of Complex Phasors

Let us use the following short-form notation to denote a complex phasor:

$$s_{A,f} \stackrel{\text{def}}{=} a \exp(i(2\pi f t + \theta))$$

= $a \exp(i\theta) \exp(i(2\pi f t))$
= $A \exp(i(2\pi f t))$

Note that a is the real-valued amplitude, whereas $A \stackrel{\text{def}}{=} a \times \exp(i\theta)$ is complex-valued amplitude



Two Complex Phasors

- Let us denote two complex phasors as follows:
 - $w(t) = s_{A,f_1}(t) = A \exp(i(2\pi f_1 t))$
 - \triangleright w(t), in general, will represent the signal that is given to us (whose frequency content we are interested in evaluating)
 - 2 $s_{1,f}(t) = \exp(i(2\pi ft))$
 - $ightharpoonup s_{1,f}(t)$ is the signal that is locally (on our computer or using our hardware) generated. It has unit amplitude and a frequency f that is swept over a range of interest



Also Called Correlation

 Let us define the dot product between these two complex phasors as follows:

$$W(f) = \frac{1}{T} \int_{t=-T/2}^{T/2} w(t) \, s_{1,f}^*(t) \, dt$$

- Here $s_{1,f}^*(t)$ denotes the *complex-conjugate* of signal $s_{1,f}(t)$
- \rightarrow Conjugate x^* of any complex number x is defined as follows:

$$|x^*| = |x|$$
$$\theta_{x^*} = -\theta_x$$



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• The dot product can be calculated as follows:

$$W(f) = \frac{1}{T} \int_{t=-T/2}^{T/2} \underbrace{A \exp\left(i\left(2\pi f_1 t\right)\right)}_{w(t)} \underbrace{\exp\left(-i\left(2\pi f t\right)\right)}_{s_{1,f}(t)} dt$$
$$= \frac{1}{T} \int_{t=-T/2}^{T/2} A \exp\left(i\left(2\pi (f_1 - f)t\right)\right) dt$$

• We notice the integrand itself is just a complex phasor at a frequency $f_1 - f$. Therefore, we can write

$$W(f) = \begin{cases} A, & \text{when } f_1 - f = 0, \text{ i.e., } f = f_1 \\ 0, & \text{otherwise} \end{cases}$$



Also Called Correlation

• When $w(t) = s_{A,f_1}(t) = A \exp(i(2\pi f_1 t))$,

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• A short-hand notation for the above (involves a more deeper concept of Dirac Delta functions, which we will not study in this course):

$$W(f) = A \, \delta(f - f_1)$$



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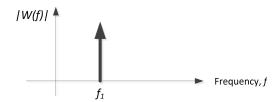
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Analysis Equation

• Pictorial view of the Fourier Transform of $w(t) = s_{A,f_1}(t) = A \exp(i(2\pi f_1 t))$:



• Note that the F.T. W(f) is a *complex* number in general. It has both magnitude and phase (polar coordinates) or (in Cartesian coordinates) real and imaginary part

Analysis Equation

• Suppose a communication signal w(t) is made up of two complex phasors, at different frequencies, and different complex-valued amplitudes:

$$w(t) = s_{A_1,f_1}(t) + s_{A_2,f_2}(t)$$

• The dot-product between w(t) and $s_{1,f}(t)$ is given as follows:

$$W(f) = \frac{1}{T} \int_{t=-T/2}^{T/2} w(t) \, s_{1,f}^*(t) \, dt = \begin{cases} A_1, & f = f_1 \\ A_2, & f = f_2 \\ 0, & \text{otherwise} \end{cases}$$
$$= A_1 \, \delta(f - f_1) + A_2 \, \delta(f - f_2)$$



Analysis Equation

• Suppose any arbitrary communication signal w(t) is made up of an infinite number of complex phasors, at different frequencies, and complex-valued amplitudes:

$$w(t) = \sum_{k=-\infty}^{\infty} s_{A_k,f_k}(t)$$

• The dot-product between w(t) and $s_{1,f}(t)$ is given as follows:

$$W(f) = \frac{1}{T} \int_{t=-T/2}^{T/2} w(t) s_{1,f}^*(t) dt = \begin{cases} A_k, & f = f_k \\ 0, & \text{otherwise} \end{cases}$$
$$= \sum_{k=-\infty}^{\infty} A_k \delta(f - f_k)$$



Analysis Equation

• For technical reasons, when T is replaced by ∞ , the Fourier Analysis equation becomes as follows:

$$W(f) = \int_{t=-\infty}^{\infty} w(t) s_{1,f}^{*}(t) dt$$
$$= \int_{t=-\infty}^{\infty} w(t) \exp(-i(2\pi f t)) dt$$

- Points to note:
 - \rightarrow Frequency f is a variable, it is moved from a low value to a high value, and for each value of f, W(f) is calculated as above
 - ightarrow W(f) calculated at a given value of f gives the complex-valued amplitude of the complex phasor at f in the signal w(t)

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Inverse Fourier Transform

Also known as Synthesis Equation

- Suppose you're given the complex-valued amplitudes A_k and the frequencies f_k of the corresponding complex phasors that make up a signal w(t)
- Using this information, the signal w(t) can be generated, or synthesized

$$w(t) = \sum_{k=-\infty}^{\infty} s_{A_k,f_k}(t) = \sum_{k=-\infty}^{\infty} A_k \exp(i(2\pi f_k t))$$

• In continuous-frequency domain, A_k become W(f), f_k is simply the integral variable f and the summation is replaced by integration

$$w(t) = \int_{-\infty}^{\infty} W(f) \exp(i(2\pi f t)) df$$

 The above is called the Synthesis equation or Inverse Fourier Transform



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- Fourier Transform (Analysis Equation):
 - $\rightarrow W(f) = \int_{t=-\infty}^{\infty} w(t) \exp(-i(2\pi f t)) dt$
 - ightarrow Moves the viewpoint of looking at the signal from time domain to frequency domain
- Inverse Fourier Transform (Synthesis Equation):
 - $\rightarrow w(t) = \int_{f=-\infty}^{\infty} W(f) \exp(i(2\pi f t)) df$
 - \rightarrow Moves the viewpoint back to time domain from the frequency domain



An Example: A Sinusoidal Signal

- Let $w(t) = a \sin(2\pi f_c t)$
- This is also written as

$$w(t) = \frac{a}{2i} \left(\exp(i2\pi f_c t) - \exp(-i2\pi f_c t) \right)$$

= $\frac{a}{2} \exp(-i\pi/2) \exp(i2\pi f_c t) + \frac{a}{2} \exp(i\pi/2) \exp(-i2\pi f_c t)$

Therefore, its Fourier Transform is given as

$$W(f) = A_1 \delta(f - f_c) + A_2 \delta(f + f_c)$$

where $A_1 = a \exp(-i\pi/2)/2$ and $A_2 = a \exp(i\pi/2)/2$



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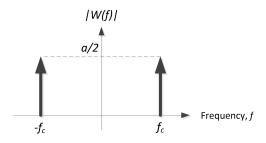
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for a Sinusoidal Signal

• Pictorial view of the Fourier Transform of $w(t) = a \sin(2\pi f_c t)$:

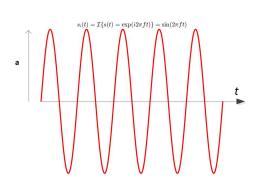


- Above is the magnitude of the F.T.
 - → Need also to specify the phase of the F.T. to define it complet

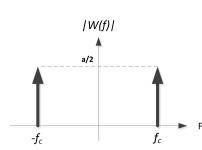


Sinusoidal Signals and Impulses Form F.T. Pair

Time Domain



Frequency Domain





A Property of the Fourier Transform

Duality between Time and Frequency Domains

- If $w(t) \iff W(f)$, then $W(t) \iff w(-f)$
- An intuitive explanation:
 - \rightarrow In the mathematical expression for the complex phasor exp ($i2\pi ft$), f and t are interchangeable



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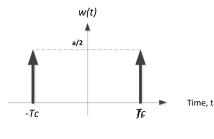
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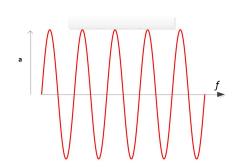


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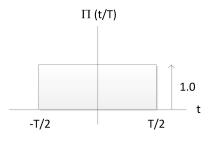




An Example: A Rectangular Signal

• A rectangular pulse is denoted by function $\Pi(\cdot)$:

$$\Pi\left(\frac{t}{T}\right) = egin{cases} 1, & |t| \leq rac{T}{2} \\ 0, & ext{otherwise} \end{cases}$$





An Example: A Rectangular Signal Fourier Transform

• Fourier Transform of the rectangular pulse is easy to calculate:

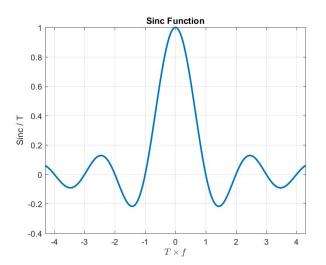
$$W(f) = \int_{-T/2}^{T/2} 1 \exp(-i2\pi f t) dt$$

$$= \frac{\exp(-i2\pi f T/2) - \exp(i2\pi f T/2)}{-j2\pi f}$$

$$= T \operatorname{sinc}(Tf)$$

- Here $\operatorname{sinc}(x) \stackrel{\text{def}}{=} \frac{\sin(\pi x)}{\pi x}$
 - → sinc is essentially a dampened sinusoid; the dampening is due to divide-by-x

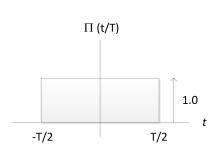
An Example: A Rectangular Signal Magnitude of F.T.



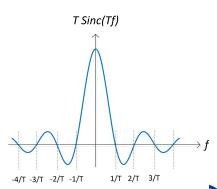


Rectangular and Sinc Signals Form F.T. Pair

Time Domain



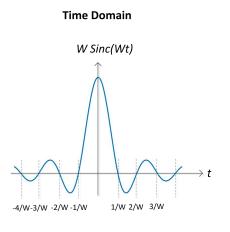
Frequency Domain



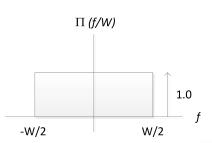


Rectangular and Sinc Signals Form F.T. Pair

Application of Duality Property of the F.T.



Frequency Domain



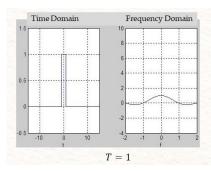


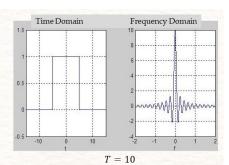
Rectangular and Sinc Signals Form F.T. Pair

- Both the rectangular and Sinc signals are used in the communication system design and modeling
 - → These are ideal signals, hard to implement them in the real life
 - ightarrow In actual implementation, their practically feasible versions are instead used
- These functions allow us to appreciate the concepts of spectrum and bandwidth
 - ightarrow It is seen, for example, that enlarging the spectral bandwidth implies making the time domain pulse narrower, and vice versa



Rectangular and Sinc Signals Form F.T. Pair Application of Duality Property of the F.T.







- A Continuous-Time (C-T) domain signal $w(t) = A \exp(j(2\pi f_c t + \theta))$ is aperiodic in the frequency domain
 - ightarrow Its spectrum is just a delta function centered at $f=f_c$, does not repeat with f
- If this signal is sampled at the rate of $T_s = 1/F_s$ seconds per sample (F_s is the sample rate in number of samples per second), the time t becomes discretized $t_n = n \times T_s$, for n = 0, 1, 2, ...
- The Discrete-Time (D-T) version of the original C-T signal is as follows:

$$w(t_n) = A \exp \left(j(2\pi f_c n T_s + \theta) \right)$$
$$= A \exp \left(j(2\pi \frac{f_c}{F_s} n + \theta) \right)$$
$$= A \exp \left(j(2\pi f_c n + \theta) \right)$$



Periodicity in Frequency Domain

- Here $f_c = \frac{f_c}{F_s}$ is a ratio of frequencies
 - \rightarrow Both f_c and F_s have units of Hertz, whereas f_c does not have any unit
 - \rightarrow Similarly, the time t has unit of seconds, but the discretized time index n does not have any unit (it's just an integer)
- The D-T signal $w(t_n)$ has now become periodic in the *frequency* domain
 - ightarrow Recall that the C-T signal w(t) was not periodic in the frequency domain



Periodicity in Frequency Domain

• Replace f_c by $f_c + m$, where m is an arbitrary (positive or negative) integer:

$$A \exp (j(2\pi(f_c + m)n + \theta)) = A \exp (j(2\pi f_c n + \theta)) \times \exp (j2\pi mn)$$
$$= A \exp (j(2\pi f_c n + \theta))$$

Thus, adding any integer m to f_c gives the same signal. This implies $w(t_n)$ has a periodic spectrum with a period of 1.

- Since $f_c = \frac{f_c}{F_s}$, a period of 1 when the D-T signal is viewed as a function of f_c is equivalent to a period of F_s when the D-T signal is viewed as a function of f_c in Hertz
 - \rightarrow the original aperiodic spectrum as a function of f_c has become with a period of F_s

Periodicity in Frequency Domain

- Recall Fourier Synthesis operation (i.e., Inverse Fourier Transform):
 - \rightarrow Any time domain signal w(t) is viewed as a summation of multiple complex exponentials after they are weighted (i.e., multiplied) by different complex-valued scaling factors, as shown below:

$$w(t) = \sum_{k=-\infty}^{\infty} s_{A_k,f_k}(t) = \sum_{k=-\infty}^{\infty} A_k \exp(i(2\pi f_k t))$$

 \rightarrow In continuous-frequency domain, A_k become W(f), f_k is simply the integral variable f and the summation is replaced by integration:

$$w(t) = \int_{-\infty}^{\infty} W(f) \exp(i(2\pi f t)) df$$

- In D-T domain, each of $s_{A_k,f_k}(t_n)$ becomes periodic with a period of F_s Hertz.
- Therefore, the summed signal w(t) also exhibits a periodic spectrum with a period of F_s Hertz



Periodicity in Frequency Domain

Summary:

- When a C-T signal w(t) is sampled in time domain with a sampling duration of $1/F_s$ seconds...
- Its spectrum W(f) becomes periodic with a period of F_s Hertz

Corollory: The Sampling Theorem

• A C-T signal w(t) can be exactly recovered from its D-T samples $w(t_n)$ provided the sampling rate F_s is equal to or greater than the bandwidth B of w(t), i.e., $F_s \ge B$



Periodicity in Frequency Domain

Summary:

- When a C-T signal w(t) is sampled in time domain with a sampling duration of $1/F_s$ seconds...
- Its spectrum W(f) becomes periodic with a period of F_s Hertz

Corollory: The Sampling Theorem

• A C-T signal w(t) can be exactly recovered from its D-T samples $w(t_n)$ provided the sampling rate F_s is equal to or greater than the bandwidth B of w(t), i.e., $F_s \ge B$



Sampling in Frequency Domains

- If an aperiodic C-T signal w(t) is turned into a periodic signal with a period $T_0 = 1/f_0$ seconds, the effect in frequency domain is that the original spectrum W(f) gets sampled
- These samples are multiples of the inverse of the period

$$f_n = n \times \frac{1}{T} = n \times f_0 \text{ Hz}$$

- \rightarrow The Fourier Transform W(f) becomes zero at all frequencies f other than f_n , for $n \in \mathcal{Z}$
- ightarrow $f_0=1/T_0$ is called the fundamental frequency and $n imes f_0$ are called the Harmonics



Sampling in Frequency Domains

- \rightarrow A periodic signal with a period of $T_0=1/f_0$ second *cannot* have any complex exponential whose period is not the same as T_0
 - \triangleright Note that the fundamental frequency signal as well as the Harmonics all have a period of T_0
- \rightarrow Think of this as:

 - (analysis or FT) if you dissect something that is yellow colored, you will find the constituent items that are also yellow colored only, there won't be any green or red items

Here items of the same color are analogous to the complex phasor at the fundamental frequency and all of its Harmonics

Sampling in Frequency Domains Fourier Series

• Fourier Transform, because it is now sampled, is given as follows:

$$W(f) = \sum_{n=-\infty}^{\infty} c_n \, \delta(f - nf_0)$$

- ightarrow Here, $c_n=W(f_n)=rac{1}{T}\int_0^{T_0}w(t)\exp\left(i2\pi nf_0t
 ight)$
 - Note that the fraction $\frac{1}{T}$ appeared back now that the integration limits are *finite*
- Inverse Fourier Transform (also known as Fourier Series) is given as follows:

$$w(t) = \sum_{n=-\infty}^{\infty} c_n \exp(i2\pi n f_0 t)$$



- Fourier Transform (Analysis Equation):
 - \rightarrow Aperiodic Signals: $W(f) = \int_{t=-\infty}^{\infty} w(t) \exp(-i(2\pi f t)) dt$
 - \rightarrow Periodic Signals with period T_0 :

$$W(f_0) = c_n = \int_{t=-\infty}^{\infty} w(t) \exp(-i(2\pi n f_0 t)) dt$$
, where $f_0 = 1/T_0$ is

- ightarrow Moves the viewpoint of looking at the signal from time domain to frequency domain
- Inverse Fourier Transform (Synthesis Equation):

$$\rightarrow$$
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Sampling in Frequency Domains Fourier Series

• Alternative (completely equivalent) representations of Fourier Series:

$$w(t) = a_0 + \sum_{n=1}^{\infty} (a_n \cos 2\pi n f_0 t + b_n \sin 2\pi n f_0 t)$$

= $D_0 + \sum_{n=1}^{\infty} D_n \cos (2\pi n f_0 t + \psi_n)$

 \rightarrow First one uses the Cartesian (also known as Quadrature) Coordinates $((a_n,b_n))$, and the second one uses the Polar coordinates $((D_n,\psi_n))$ of the complex numbers c_n



Sampling in Frequency Domains Fourier Series

• Relationships between Fourier Series Coefficients (assumes that the signal w(t) is real-valued):

$$\rightarrow n = 0$$
:

$$a_0 = c_0 = D_0.$$

$$\rightarrow n > 1$$
:

$$a_n = 2\Re (c_n) = D_n \cos(\psi_n)$$

$$b_n = -2\Im (c_n) = -D_n \sin(\psi_n)$$

$$D_n = \sqrt{a_n^2 + b_n^2} = 2|c_n|$$

$$\psi_n = \theta_{c_n} = -\tan^{-1}\left(\frac{b_n}{a_n}\right)$$



Sampling in Frequency Domains

Relationships between Fourier Series Coefficients

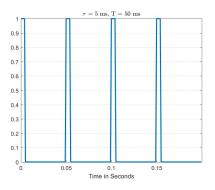
- (Assumes that the signal w(t) is real-valued)
- Complex numbers in terms of Cartesian Coordinates:

$$\rightarrow c_n = \begin{cases} 0.5 (a_n - i b_n), & n > 0 \\ a_0, & n = 0 \\ 0.5 (a_{-n} + i b_{-n}), & n < 0 \end{cases}$$

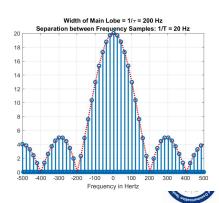


F.T. of Rectangular Periodic Waveform

Time Domain



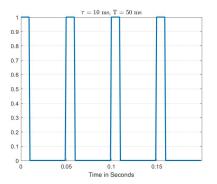
 Frequency Domain (magnitude of Fourier Series)



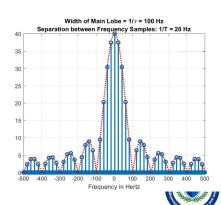
F.T. of Rectangular Periodic Waveform

Effect of Changing the Duty Cycle = ON duration / T_{cycle}

Time Domain



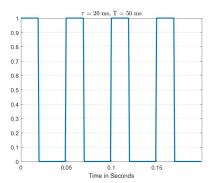
Frequency Domain

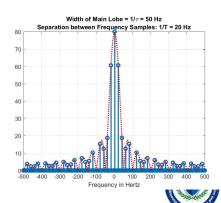


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Effect of Changing the Duty Cycle

Time Domain

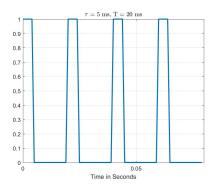


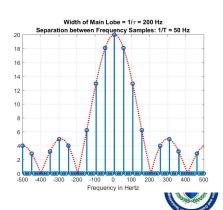


F.T. of Rectangular Periodic Waveform

Effect of Changing the Duty Cycle

Time Domain





Bandwidth of a Communication Channel

- Suppose the transmitter sends a communication signal $s(t) \iff S(f)$
- Receiver receives this signal after it passes through the communication channel
- Communication channel itself can be thought of as sort of like a signal $h(t) \iff H(f)$
- Let us call the received signal $r(t) \iff R(f)$
- Effect of many practical, real-world, communication channels (such as wireline as well as wireless channels) can be modeled as follows:

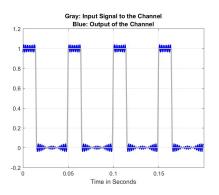
$$R(f) = H(f) \times S(f)$$

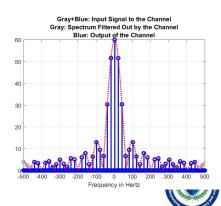
- → Above is multiplication in frequency domain
- \rightarrow Channel acts like a gate; won't let any signal s(t) pass through accurately if S(f) has a larger size (i.e., bandwidth) along frequence axis compared to H(f)



Effect of Signal Filtering by Communication Channel

Time Domain

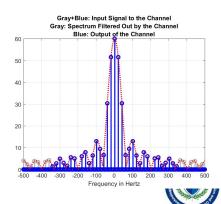




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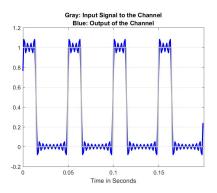
Time Domain

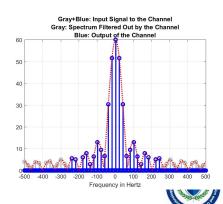




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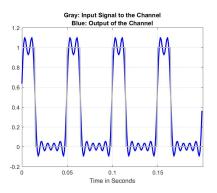
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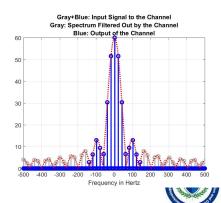




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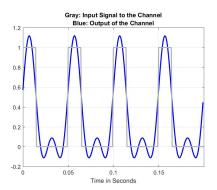
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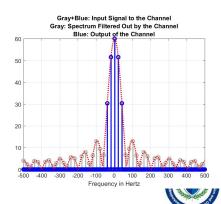




Effect of Signal Filtering by Communication Channel

Time Domain





of Fourier Transform

• Duality:

$$\rightarrow$$
 If $w(t) \iff W(f)$, then $W(t) \iff w(-f)$

- Time or Frequency Shifts:
 - → Time Shift or Delay:

$$\triangleright w(t-T_d) \iff W(f) \exp(-i2\pi f T_d)$$

- → Frequency Shift or Translation (also known as Modulation Property)
 - \triangleright (Complex): $w(t) \exp(i2\pi f_c t) \iff W(f f_c)$

$$(\text{Real}): \ w(t)\cos(2\pi f_c t + \theta) \Longleftrightarrow \frac{1}{2} \left[e^{i\theta} W(f - f_c) + e^{-i\theta} W(f + f_c) \right]$$

- Spectral symmetry of real-valued signals:
 - \rightarrow If w(t) is real: $W(-f) = W^*(f)$
 - \rightarrow If w(t) is real and symmetric: W(f) is real-valued and symmetric



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Several Properties

of Fourier Transform: Applications

• Duality:

- → Applications are everywhere
- Time or Frequency Shifts:
 - → Time Shift or Delay:
 - Communication channels introduce a delay. This property tells us what to expect in frequency domain, i.e., a linearly changing phase as a function of frequency. Alternatively, if the communication channel introduces nonlinear phase shift, that tells us that it is introducing a time distortion in the signal instead of a simple time delay
 - → Frequency Shift or Translation (also known as Modulation Property)
 - > (Complex): a message signal w(t) is typically centered at 0 Hz. Its frequency is translated to Radio Frequency or RF in the manner shown by the property of complex frequency shift
 - → (Real): In real world systems, a sinusoidal signal is used for RF frequency conversion.
- Spectral symmetry of real-valued signals:
 - → Effect of turning a complex time-domain signal into a real signal is that the negative (mirror-image) frequencies show up



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of Fourier Transform

• Convolution and Multiplication:

Scale Change:

$$\rightarrow w(mt) \Longleftrightarrow \frac{1}{|m|}W\left(\frac{f}{m}\right)$$

Parseval's Theorem:

$$\rightarrow \int_{-\infty}^{\infty} w_1(\tau) w_2^*(\tau) d\tau \iff \int_{-\infty}^{\infty} W_1(f) W_2^*(f) df$$

$$\rightarrow \int_{-\infty}^{\infty} |w(t)|^2 d\tau \iff \int_{-\infty}^{\infty} |W(f)|^2 df$$



of Fourier Transform

• Convolution and Multiplication:

$$\rightarrow w_1(t) * w_2(t) = \int_{-\infty}^{\infty} w_1(\tau) w_2(t-\tau) d\tau \iff W_1(f) W_2(f)$$

$$\rightarrow w_1(t) w_2(t) \iff \int_{-\infty}^{\infty} W_1(\nu) W_2(f-\nu) d\nu$$

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- Convolution and Multiplication:
 - ightarrow Convolution in time domain is used to perform filtering in frequency domain
 - → Effect of time domain sampling can be thought of convolution in frequency domain, which makes the frequency spectra periodic
- Scale Change:
 - → Doppler effect
- Parseval's Theorem:
 - → Energy of the signal can be evaluated in either time or the frequency domain



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Syllabus

for the First Mid Term Exam

Tomasi Book: Electronic Comm Systems: Fundamentals Through Advanced (Fifth Edition)

Chapter 1: Sections 1.2 to 1.6

Chapter 2 (entire)

Couch Book: Digital and Analog Comm Systems (Sixth Ed)

Chapter 1: Sections 1.2, 1.6 to 1.10

Chapter 2: Sections 2.1, 2.2, 2.5 and 2.6

