

ECE 210 (AL2) - ECE 211 (E)

Chapter 6

Fourier Series and LTI System Response to Periodic Signals



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Chapter objectives

- Identify periodic signals and obtain their periods and fundamental frequencies
- Understand the significance and interpretation of Fourier series and its coefficients
- Apply properties of Fourier series to determine effect of basic signal processing
- Understand the effect of LTI systems, via $H(\omega)$, on periodic signals via their Fourier series and its coefficients
- Be able to calculate the average power of a periodic signal both in time and frequency
- Understand Total Harmonic Distortion (THD) and how to calculate it

- LTI system response to co-sinusoids and complex exponentials

- Recall

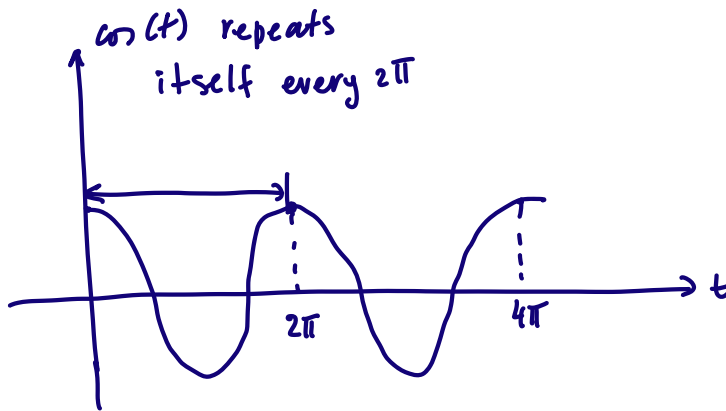
$$A \cos(\omega t + \theta) \rightarrow \boxed{h(\omega)} \rightarrow |H(\omega)| A \cos(\omega t + \theta + \angle H(\omega))$$

$$A e^{j(\omega t + \theta)} \rightarrow \boxed{h(\omega)} \rightarrow H(\omega) A e^{j(\omega t + \theta)}$$

- What about other periodic signals?

- Periodic signals

$\cos(t)$ repeats itself every $n2\pi$



- Periodic signals-cont

A signal is periodic if there exists a delay t_0 to such that

$$f(t) = f(t - t_0)$$

for all t .

The smallest such delay is called the *period* of the signal, denoted by T .

The *fundamental frequency* of the signal is defined as $\omega_0 = \frac{2\pi}{T}$ in rad/s.

T and ω_0 are inversely proportional to each other.

- Periodic signals - example #1

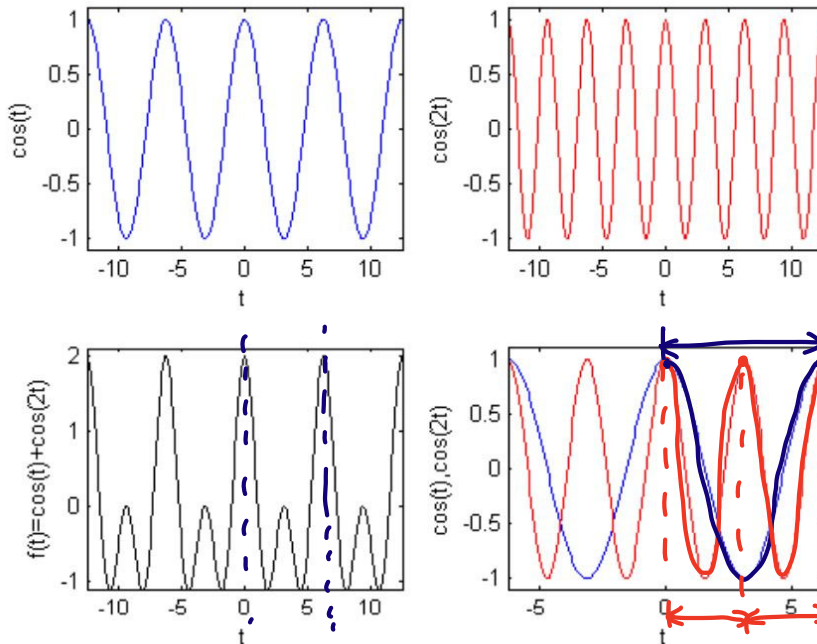
$\cos(t)$ is periodic

$\cos(2t)$ is also periodic

Is $f(t) = \cos(t) + \cos(2t)$ also periodic?

- Periodic signals - example #1-cont

Is $f(t) = \cos(t) + \cos(2t)$ also periodic? Yes \rightarrow How to find T and ω_0 ?



First time they
both repeat itself
together is the
period of $f(t)$

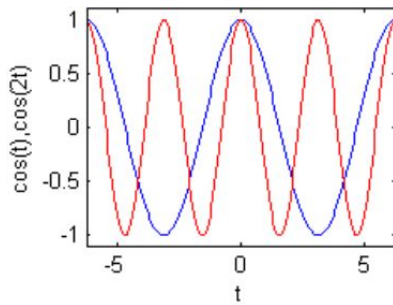
• Periodic signals - example #1-cont

Is $f(t) = \cos(t) + \cos(2t)$ also periodic?

What are T and ω_0 for $f(t)$?

$$T_1 = \frac{2\pi}{\omega_1} = 2\pi \text{ s}$$

$$T_2 = \frac{2\pi}{\omega_2} = \pi \text{ s}$$



n	nT_1	nT_2
1	2π	π
2	4π	2π

$$\rightarrow T = 2\pi \text{ s}$$

$$\downarrow$$

$$\omega_0 = \frac{2\pi}{T} = 1 \text{ rad/s}$$

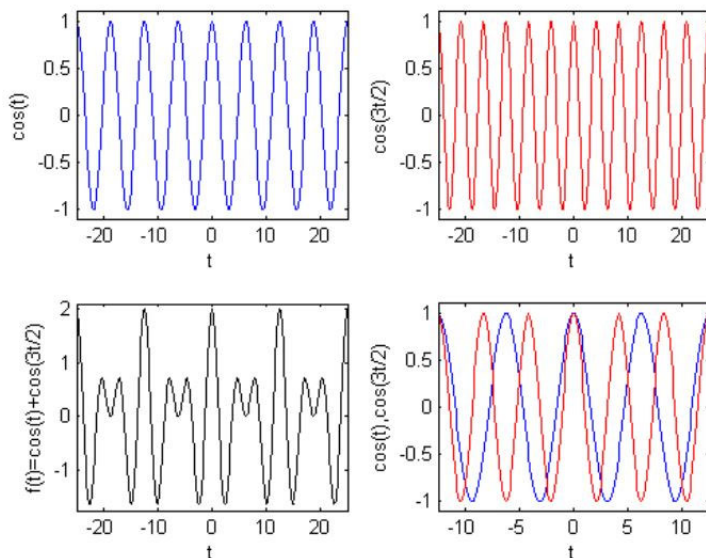
$$\frac{\omega_1}{\omega_2} = \frac{1}{2} \in \mathbb{Q} \rightarrow \text{periodic}$$

$$\frac{T_1}{T_2} = \frac{2\pi}{\pi} = 2 \in \mathbb{Q}$$

$$\omega_0 = \text{GCD}(1, 2) = 1 \text{ rad/s}$$

- Periodic signals - example #2

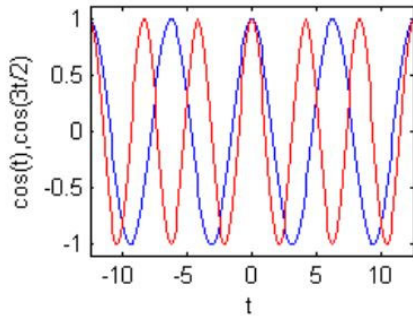
Is $g(t) = \cos(t) + \cos(\frac{3}{2}t)$ also periodic?



• Periodic signals - example #2-cont

Is $f(t) = \cos(t) + \cos(\frac{3}{2}t)$ also periodic?

What are T and ω_0 for $g(t)$?



$$T_1 = \frac{2\pi}{\omega_1} = 2\pi \text{ s}$$

$$T_2 = \frac{2\pi}{\omega_2} = \frac{4\pi}{3} \text{ s}$$

n	nT_1	nT_2
1	2π	$\frac{4\pi}{3}$
2	4π	$\frac{8\pi}{3}$
3	6π	$\frac{12\pi}{3} = 4\pi$

$$\rightarrow T = 4\pi \text{ s}$$

$$\omega_0 = \frac{2\pi}{T} = \frac{1}{2} \text{ rad/s}$$

$$\omega_0 = \text{GCD}(1, \frac{3}{2}) = \frac{1}{2} \text{ rad/s}$$

$$\frac{\omega_1}{\omega_2} = \frac{1 \cdot 2}{3} \in \mathbb{Q} \rightarrow \text{periodic}$$

$$\frac{T_1}{T_2} = \frac{2\pi \cdot 3}{4\pi} = \frac{3}{2} \in \mathbb{Q}$$

For more terms look at all ratios. For ex. $\frac{\omega_1}{\omega_2}, \frac{\omega_2}{\omega_3}, \frac{\omega_1}{\omega_3}$

• Sums of periodic signals

- For a sum of periodic signals to be periodic, all possible **ratios** of the individual fundamental frequencies must be **rational** numbers (fractions). $\frac{\text{integer}}{\text{integer}}$

- Same holds for the individual periods (basically, each must complete an integer number of cycles when they meet again).

- There must exist a frequency $\hat{\omega}$ such that all individual frequencies, ω_i , are **integer multiples** of $\hat{\omega}$. The largest such frequency is the fundamental frequency ω_0 .

$$\omega_0 = \text{GCD}(\omega_1, \omega_2)$$

- Similarly, there must exist a time duration \hat{T} which is an **integer multiple** of all individual periods, T_i . The smallest such time duration is the period T .

$$T = \text{LCM}(T_1, T_2)$$

• Sums of periodic signals - examples

Determine if the following signals are periodic:

- $f_1(t) = \cos(\pi t) + \cos(2t)$ $\frac{\omega_1}{\omega_2} = \frac{\pi}{2} \notin \mathbb{Q} \rightarrow \text{not periodic}$

- $f_2(t) = \cos(\pi t) + \sqrt{2}\cos(\frac{5}{2}\pi t)$ $\frac{\omega_1}{\omega_2} = \frac{\pi \cdot 2}{5\pi} = \frac{2}{5} \in \mathbb{Q} \rightarrow \text{periodic}$

ω_0 - ?

T - ?

$$\omega_0 = \text{GCD}\left(\pi, \frac{5\pi}{2}\right) = \frac{\pi}{2} \text{ rad/s}$$

$$T = \frac{2\pi}{\omega_0} = 4 \text{ s}$$

- Sums of periodic signals - cont

For a fixed ω_0

$e^{j\omega_0 t}$ is periodic

$$+ \frac{e^{j2\omega_0 t}}{e^{-j2\omega_0 t}} ?$$

$$+ \frac{e^{j3\omega_0 t}}{e^{jn\omega_0 t}} ?$$

← integer

← constant (can be complex)

→ always periodic

↑ integer multiple of ω_0

$$\sum_{n=-\infty}^{\infty} F_n e^{jn\omega_0 t} ?$$

$$\frac{\omega_1}{\omega_2} = \frac{\omega_0}{2\omega_0} = \frac{1}{2} \in \mathbb{Q} \rightarrow \text{periodic}$$

$$\frac{\omega_1}{\omega_3} = \frac{\omega_0}{-2\omega_0} = -\frac{1}{2} \quad \checkmark$$

$$\frac{\omega_2}{\omega_3} = \frac{2\omega_0}{-2\omega_0} = -1 \quad \checkmark$$

• Exponential Fourier series

- If $f(t)$ is periodic with fundamental frequency ω_0 , then we can express it as

$$f(t) = \sum_{n=-\infty}^{\infty} F_n e^{jn\omega_0 t}$$

F_n is complex BUT independent of time.

- Distinct functions with the same ω_0 will have distinct sets of F_n

$\sin(t)$ and $\cos(t)$

↓

same ω_0 , but
will have
different F.S.
coefficients

← will change
depending on
the function

- How to get the coefficients F_n ?