

**Objective**

- To be familiar with Fourier series for signals and frequency response for systems
- To be familiar with practical filters (lowpass and bandpass)

**Explanation on “fft”**

Given :  $x(t) = 2 \cos\left(200\pi t - \frac{\pi}{4}\right) = e^{-j\frac{\pi}{4}} e^{j200\pi t} + e^{j\frac{\pi}{4}} e^{-j200\pi t} \rightarrow$  FS coefficient :  $a_k$

Fundamental frequency =  $200\pi$  rad/s = 100 Hz      FS coefficients of  $x(t)$  :  $a_1 = e^{-j\frac{\pi}{4}}$  and  $a_{-1} = e^{j\frac{\pi}{4}}$

When  $k = 1$  and  $k = -1$ , the actual frequency is 100 Hz and  $-100$  Hz, respectively.

Remember that Matlab is only able to process discrete values. Matrix  $x$  shown below is a sampled version of  $x(t)$  and the entire matrix  $x$  is regarded as one period of  $x(t)$  in Matlab.

```
fs=1e3;                                % sampling frequency = 1e3 = 103 = 1000 Hz
t=0:1/fs:1-1/fs;                       % time index
x=2*cos(200*pi*t-pi/4);                 % sampled x
ak=fft(x)/length(x);                    % obtain the FS coefficients using fft
```

**% Compare the following expression (help fft) with the analysis equation (DTFS)**

For length  $N$  input vector  $x$ , the DFT is a length  $N$  vector  $X$ , with elements

$$X(k) = \sum_{n=1}^N x(n) \exp(-j*2*\pi*(k-1)*(n-1)/N), \quad 1 \leq k \leq N. \quad (\text{fft})$$

$$a_k = \frac{1}{N} \sum_{n=1}^N x[n] e^{-jk\omega_0 n} \quad (\text{DTFS})$$

**% The difference is  $\frac{1}{N}$  where  $N$  is the total number of points contained in matrix  $x$ .  
i.e.  $\text{length}(x)$**

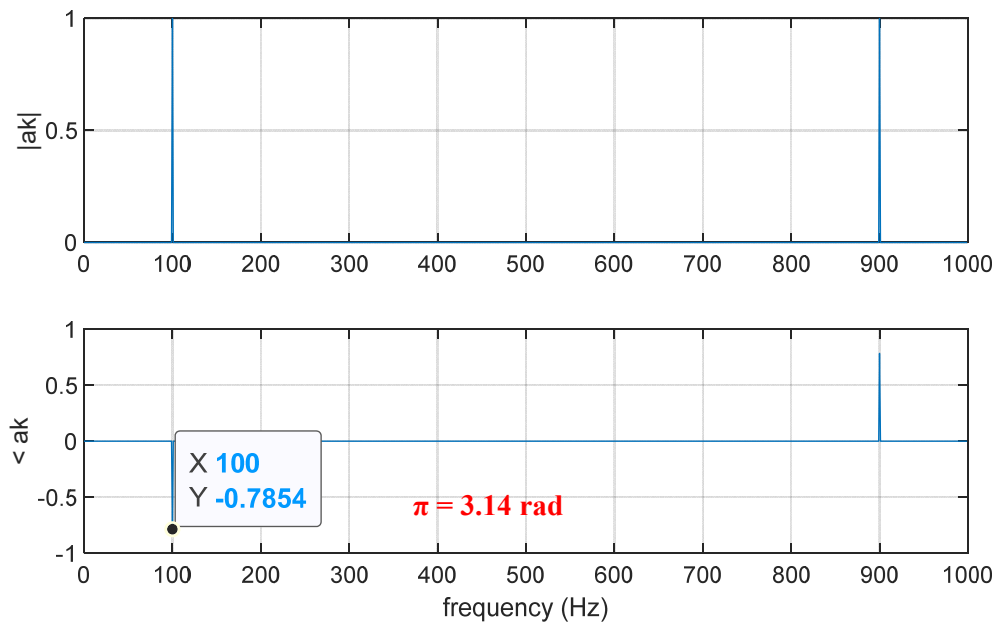
**% To obtain the FS coefficients  $\text{fft}(x)$  is divided by  $\text{length}(x)$ .  
i.e.  $\text{fft}(x)/\text{length}(x)$**

```
akp=angle(ak).*(abs(ak)>0.001);          % phase of ak
```

**% You may ignore the phase if the magnitude is too small, say less than 0.001.**

```
f=[0:length(x)-1]*fs/length(x);          % frequency index (0 to fs)
figure(1);
subplot(211); plot(f,abs(ak)); ylabel('|ak|'); grid; % plot |ak| (magnitude of FS)
subplot(212); plot(f,akp); ylabel('< ak'); grid; % plot < ak (phase of FS)
xlabel('frequency (Hz)');
```

$ak$  is a complex sequence returned by Matlab. The frequency range is from 0 to the sample rate ( $fs$ ) by default.

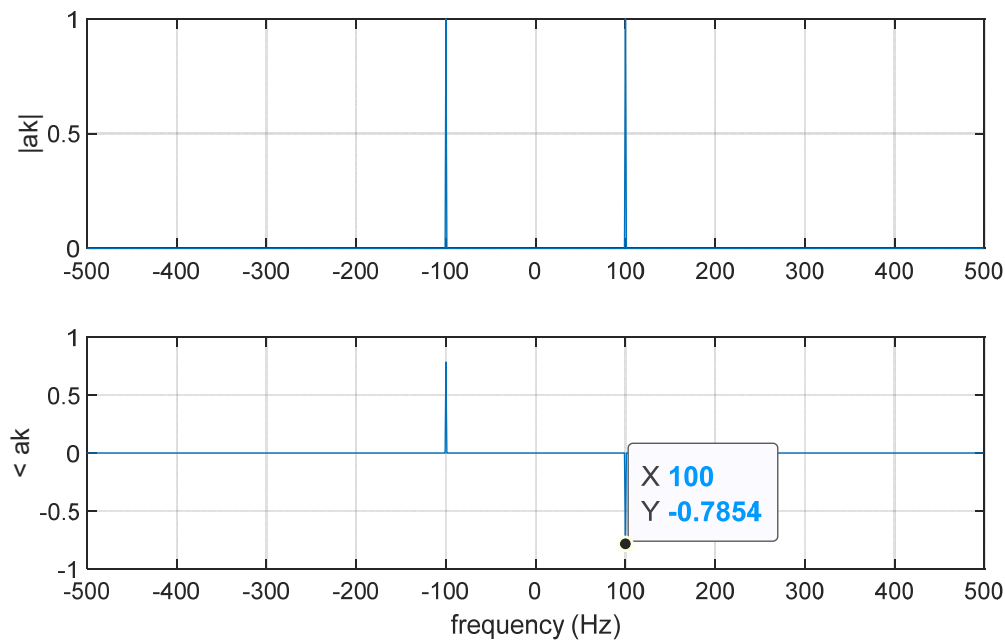


### Self-check :

- Directly plot the phase of  $ak$  ( i.e.  $\text{plot}(f, \text{angle}(ak))$  ) without considering the magnitude.
- Explain the difference.

Use “**fftshift**” to rearrange the data so as to show the negative frequency axis.

```
f1=f-fs/2; % shift the frequency index (– fs/2 to fs/2)
figure(2);
subplot(211); plot(f1,fftshift(abs(ak))); ylabel('| ak |'); grid; % plot | ak | (magnitude of FS)
subplot(212); plot(f1,fftshift(akp)); ylabel('< ak'); grid; % plot < ak (phase of FS)
xlabel('frequency (Hz)');
```



### Example for “fftshift”

e.g.

```
>> z=[1 4 7 9 10 15]
```

z =

```
1 4 7 9 10 15
```

```
>> fftshift(z)
```

ans =

```
9 10 15 1 4 7
```

e.g.

```
>> z=[1 4 7 9 10 15 19]
```

z =

```
1 4 7 9 10 15 19
```

```
>> fftshift(z)
```

ans =

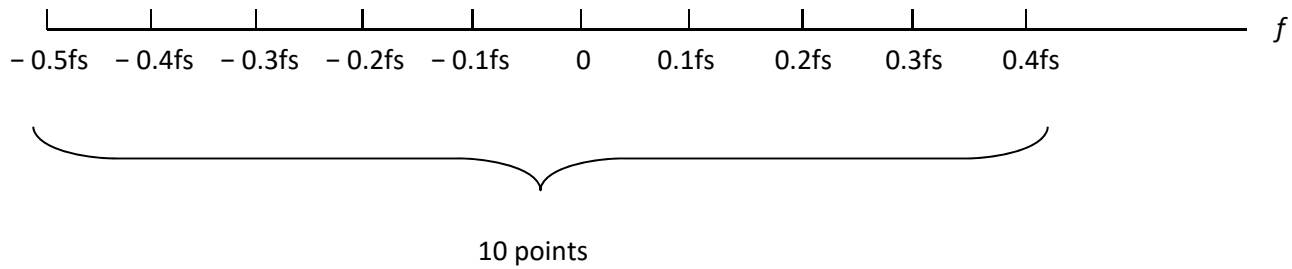
```
10 15 19 1 4 7 9
```

### Frequency index

e.g. Number of points  $N = 10$

step =  $f_s/N$  (i.e. frequency interval between two points)

$f = [-f_s/2 : \text{step} : f_s/2 - \text{step}]$  or  $[-N/2 : N/2 - 1] * f_s/N$

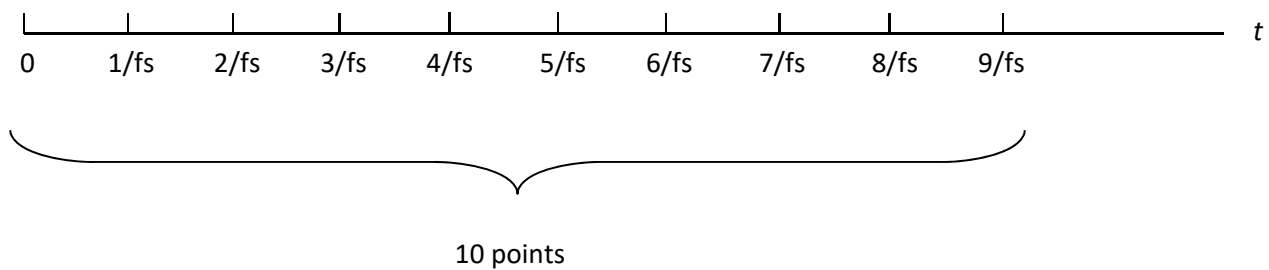


### Time index

e.g. Number of points  $N = 10$

step =  $1/f_s$  (i.e. time interval between two points)

$t = [0 : \text{step} : (N-1)/f_s]$  or  $[0 : N - 1]/f_s$



### Ex.1 Fourier analysis for signals

Use “audioread” to read the sample file (**sample3.wav**).

Define a time index. Plot x versus time.

Use “fft” to obtain the FS coefficients for the periodic signal x.

Define a frequency index (in Hz).

Plot the magnitude of FS versus frequency (in Hz). Plot the phase of FS versus frequency (in Hz).

```
[x,fs]=audioread('sample3.wav');  
t=[0:length(x)-1]/fs;
```

% sampled periodic signal  
% time index

```
figure(3);  
subplot(311); plot(t(1:400), x(1:400)); grid;  
ylabel('x(t)');
```

% Only show the first 400 points

```
ak=fft(x)/length(x);  
f=[-length(x)/2:length(x)/2-1]*fs/length(x);  
a=(abs(ak)>0.001).*angle(ak);
```

% obtain ak for the sampled signal  
% frequency index  
% phase of ak

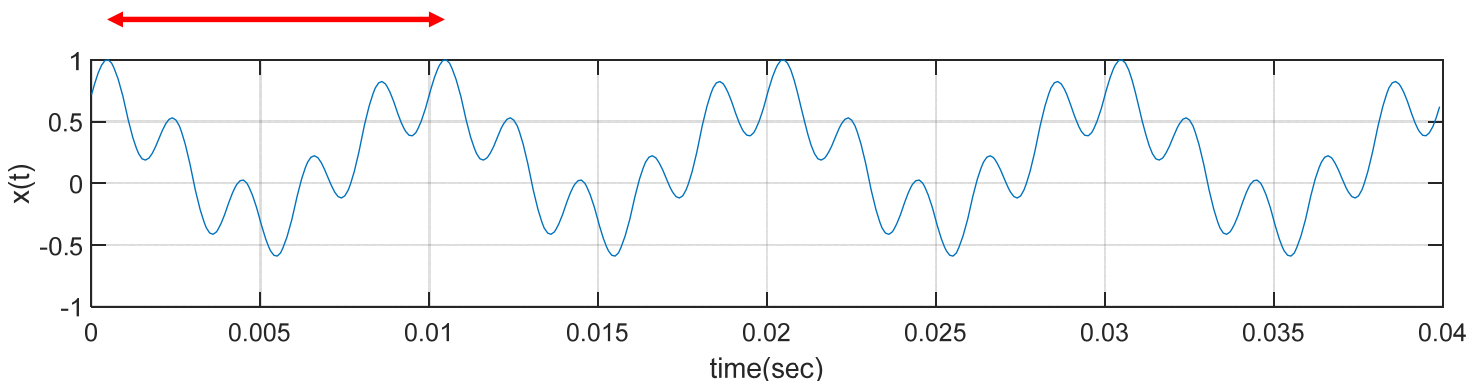
```
figure(4);  
subplot(211); plot(f,abs(fftshift(ak))); ylabel('|ak|'); grid;  
subplot(212); plot(f,fftshift(a)); ylabel('< ak'); grid;  
xlabel('f (Hz)')
```

% plot magnitude of FS vs frequency index  
% plot phase of FS vs frequency index

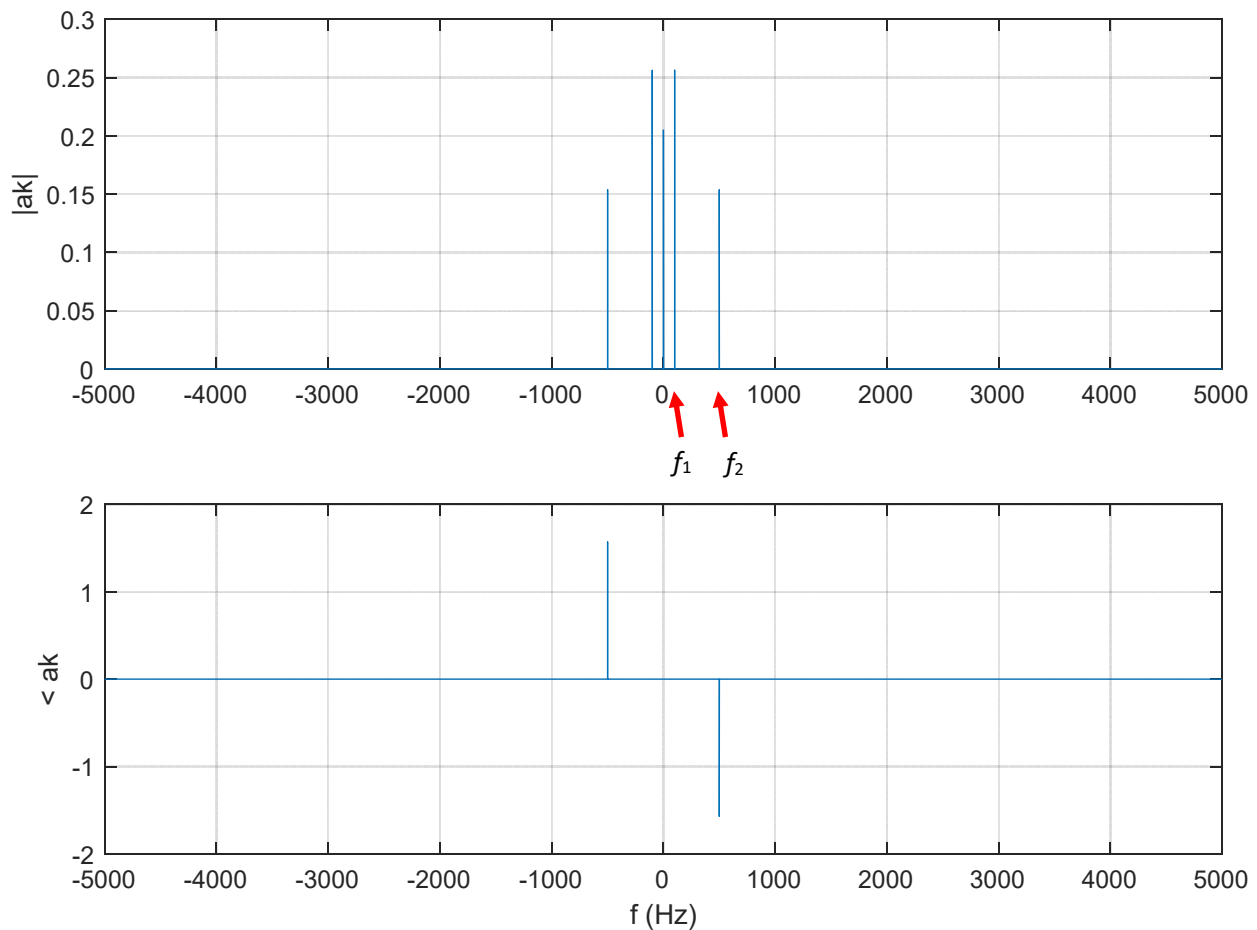
#### Self-check :

- Use Data Tips to check the frequency (in Hz) of each frequency component.
- What is the value of the DC term ?
- What is the fundamental period (in seconds) of x ?
- What is the fundamental frequency (in Hz) of x ?

Fundamental period : Observe the time duration from one peak to another peak in the time domain.



Fundamental frequency : Find the HCF (highest common factor) of  $f_1$  and  $f_2$  in the frequency domain.



Vertical line at  $f = 0$  is the dc value (or average value).

Use Data Tips to read the frequency of each component.

Fundamental frequency (in Hz) = HCF ( $f_1$ ,  $f_2$ )

Remember that  $\omega = k\omega_o$  or  $f = kf_o$  where  $k$  must be integer.

e.g.  $x(t) = \cos(12\pi t) + \cos(20\pi t) = \cos(3 \times 4\pi t) + \cos(5 \times 4\pi t)$

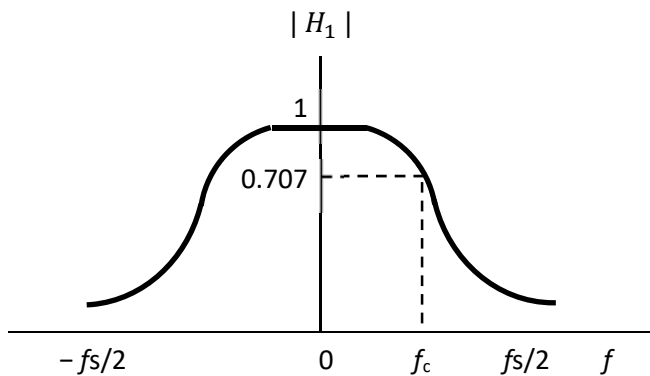
Fundamental frequency =  $4\pi$  rad/s = 2 Hz

#### Self check :

- Use Data Tips to observe the magnitude and phase for each FS coefficient.
- Write down the mathematical expression of  $x(t)$  as the sum of real sinusoids.
- Use your mathematical expression to plot  $x(t)$  and compare with  $x$  shown in figure(3) to verify your answer.

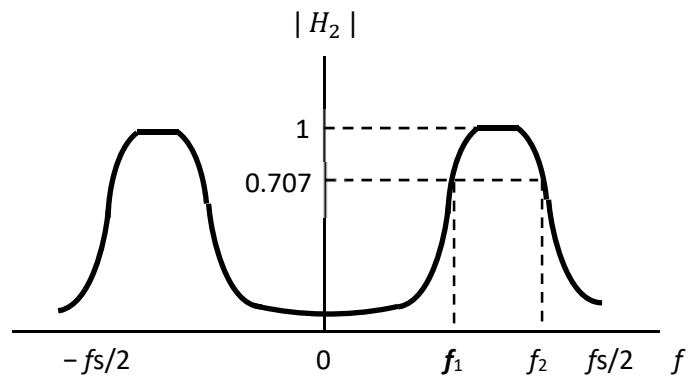
## Ex.2 Filters

Consider the following two frequency responses (i.e. lowpass filter and bandpass filter)



Passband :  $f_c$

Cutoff frequency :  $f_c$



Passband :  $f_2 - f_1$

Center frequency :  $(f_2 + f_1) / 2$

Cutoff frequencies :  $f_1, f_2$

```
[B1,A1] = butter(6, 0.04);  
[H1,fh] = freqz(B1,A1,1e3,fs);
```

```
% filter 1 (lowpass)   N = 6   Wn = 0.04  
% Use 1000 points (1e3) to represent H1
```

```
[B2,A2] = butter(6, [0.05 0.2]);  
[H2,fh] = freqz(B2,A2,1e3,fs);
```

```
% filter 2 (bandpass) N = 6   Wn = [0.05 0.2]  
% Use 1000 points (1e3) to represent H2
```

figure(5)

```
subplot(211); plot(fh,abs(H1)); axis([0 fs/2 0 1.2]); grid; ylabel('| H1 |');  
subplot(212); plot(fh,angle(H1)); axis([0 fs/2 -pi pi]); grid; ylabel('< H1');  
xlabel('f (Hz)');
```

```
% magnitude  
% phase
```

figure(6)

```
subplot(211); plot(fh,abs(H2)); axis([0 fs/2 0 1.2]); grid; ylabel('| H2 |');  
subplot(212); plot(fh,angle(H2)); axis([0 fs/2 -pi pi]); grid; ylabel('< H2');  
xlabel('f (Hz)');
```

```
% magnitude  
% phase
```

% Vector H1 and H2 are the frequency responses returned by Matlab.

% The frequency range is from 0 to half of the sample rate (fs/2).

% The cutoff frequency Wn must be  $0.0 < Wn < 1.0$ , with 1.0 corresponding to half the sample rate.

$$w_n = \frac{\text{actual cutoff frequency (in Hz)}}{\frac{f_s}{2}} = \text{normalized cutoff frequency}$$

### Self-check :

- What is the actual frequency (in Hz) if Wn is equal to 0.04 as shown in filter 1?
- What are the actual frequencies (in Hz) if Wn is equal to [0.05 0.2] as shown in filter 2 ?
- What is the difference on the magnitude response between ideal filter and practical filter ?

### Ex.3 Filtering

Apply x to filter 1 and filter 2.

Plot y1 and y2 versus time (in sec).

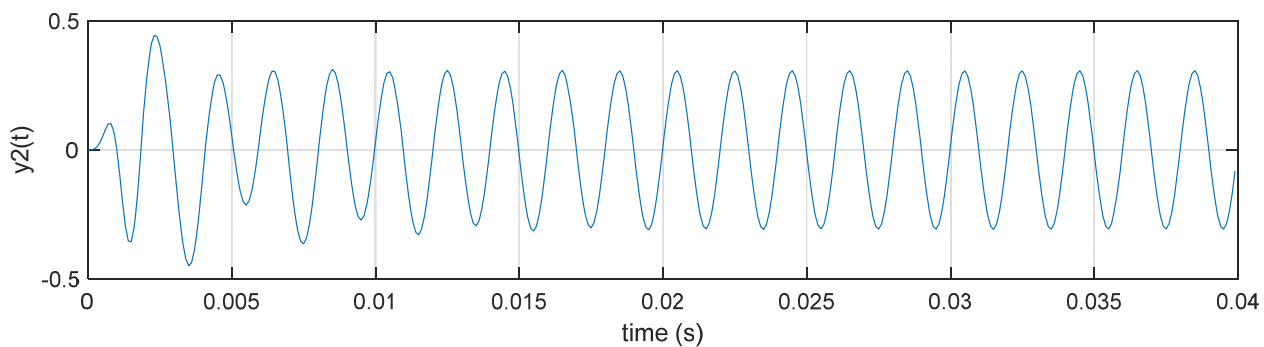
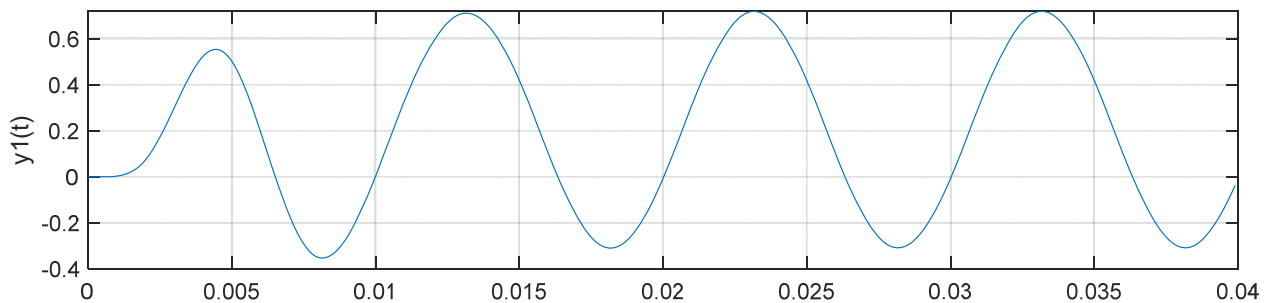
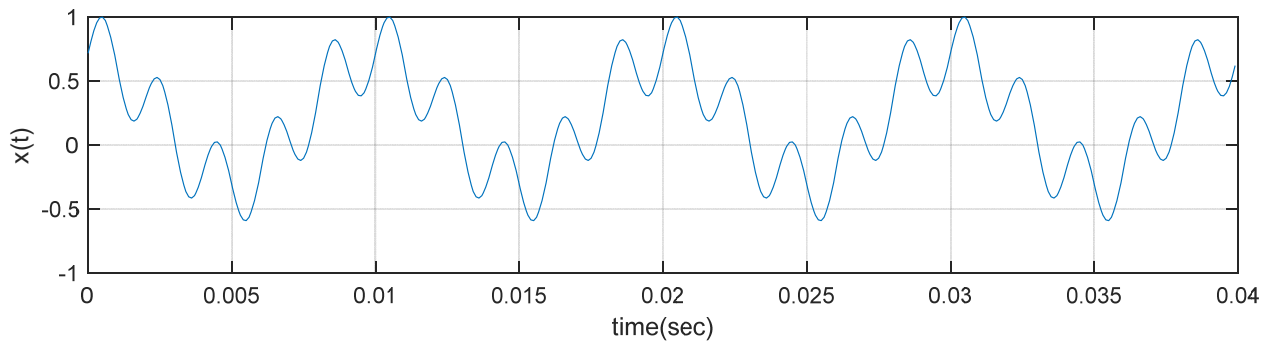
```
y1=filter(B1,A1,x);  
y2=filter(B2,A2,x);
```

% x is applied to filter 1 and y1 is the output  
% x is applied to filter 2 and y2 is the output

```
figure(3)  
subplot(312); plot(t(1:400),y1(1:400)); grid;  
ylabel('y1(t)');  
subplot(313); plot(t(1:400),y2(1:400)); grid;  
ylabel('y2(t)'); xlabel('time (s)');
```

% plot y1

% plot y2



#### Self-check :

- Compare the input (x) and the outputs (y1 and y2).
- Use “sound” to hear the input (x) and the outputs (y1 and y2).
- What does a lowpass do ?
- What does a bandpass do ?