1

Fourier Series

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Abstract—This manual provides a simple introduction to Fourier Series.

1 Periodic Function

Let

$$x(t) = A_0 |\sin(2\pi f_0 t)| \tag{1.1}$$

1.1 Plot x(t). **Solution:** The Python code can be found in the link below

wget https://github.com/anitadash/EE3900/blob/main/charger/Codes/1_1.py

in Fig. 1.1.

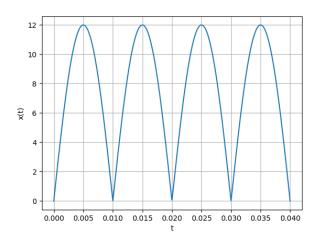


Fig. 1.1: x(t)

1.2 Show that x(t) is periodic and find its period. **Solution:** Note that,

$$x\left(t + \frac{1}{2f_0}\right) = A_0 \left| \sin\left(2\pi f_0 \left(t + \frac{1}{2f_0}\right)\right) \right|$$
 (1.2)

$$= A_0 |\sin(2\pi f_0 t + \pi)| \tag{1.3}$$

$$= A_0 |\sin(2\pi f_0 t)| \tag{1.4}$$

Hence the period of x(t) is $\frac{1}{2f_0}$.

2 Fourier Series

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

2.1 If

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

show that

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

Solution: For some $n \in \mathbb{Z}$,

$$x(t)e^{-J2\pi nf_0t} = \sum_{k=-\infty}^{\infty} c_k e^{J2\pi(k-n)f_0t}$$
 (2.3)

But

$$\int_{-\frac{1}{2f_0}}^{\frac{1}{2f_0}} e^{j2\pi k f_0 t} dt = \frac{1}{f_0} \delta_{0k}$$
 (2.4)

where δ_{ij} denotes the Kronecker delta. Thus,

$$\int_{-\frac{1}{2f_0}}^{\frac{1}{2f_0}} x(t)e^{-j2\pi nf_0t} dt = \frac{c_n}{f_0}$$
 (2.5)

$$\implies c_n = f_0 \int_{-\frac{1}{2f_0}}^{\frac{1}{2f_0}} x(t)e^{-j2\pi nf_0 t} dt \qquad (2.6)$$

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

$$c_{n} = f_{0} \int_{-\frac{1}{2f_{0}}}^{\frac{1}{2f_{0}}} A_{0} |\sin(2\pi f_{0}t)| e^{-j2\pi n f_{0}t} dt \qquad (2.7)$$

$$= f_{0} \int_{-\frac{1}{2f_{0}}}^{\frac{1}{2f_{0}}} A_{0} |\sin(2\pi f_{0}t)| \cos(2\pi n f_{0}t) dt$$

$$+ \int_{-\frac{1}{2f_{0}}}^{\frac{1}{2f_{0}}} A_{0} |\sin(2\pi f_{0}t)| \sin(2\pi n f_{0}t) dt$$

$$+ \int_{-\frac{1}{2f_{0}}}^{\frac{1}{2f_{0}}} A_{0} |\sin(2\pi f_{0}t)| \sin(2\pi n f_{0}t) dt$$

$$= 2f_{0} \int_{0}^{\frac{1}{2f_{0}}} A_{0} \sin(2\pi f_{0}t) \cos(2\pi n f_{0}t) dt$$

$$= f_{0}A_{0} \int_{0}^{\frac{1}{2f_{0}}} (\sin(2\pi (n+1) f_{0}t)) dt \qquad (2.9)$$

$$= A_{0} \int_{0}^{\frac{1}{2f_{0}}} (\sin(2\pi (n-1) f_{0}t)) dt \qquad (2.10)$$

$$= A_{0} \frac{1 + (-1)^{n}}{2\pi} \left(\frac{1}{n+1} - \frac{1}{n-1} \right) \qquad (2.11)$$

$$= \begin{cases} \frac{2A_{0}}{\pi(1-n^{2})} & n \text{ even} \\ 0 & n \text{ odd} \end{cases}$$

2.3 Verify (2.1) using python. **Solution:** The Python code below verifies (2.13) by plotting Fig. 2.3.

wget https://github.com/anitadash/EE3900/blob/main/charger/Codes/2 3.py

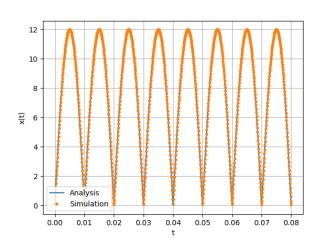


Fig. 2.3: Verification of (2.1).

2.4 Show that

$$x(t) = \sum_{k=0}^{\infty} (a_k \cos j 2\pi k f_0 t + b_k \sin j 2\pi k f_0 t)$$
(2.13)

and obtain the formulae for a_k and b_k . Solution: From (2.1),

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

$$= c_0 + \sum_{k=1}^{\infty} c_k e^{j2\pi k f_0 t} + c_{-k} e^{-j2\pi k f_0 t}$$

$$= c_0 + \sum_{k=1}^{\infty} (c_k + c_{-k}) \cos(2\pi k f_0 t)$$
(2.14)

$$+\sum_{k=0}^{\infty} J(c_k - c_{-k}) \sin(2\pi k f_0 t)$$
 (2.16)

Hence, for $k \geq 0$,

$$a_{k} = \begin{cases} c_{0} & k = 0 \\ c_{k} + c_{-k} & k > 0 \end{cases}$$

$$= \begin{cases} f_{0} \int_{-\frac{1}{2f_{0}}}^{\frac{1}{2f_{0}}} x(t) dt & k = 0 \\ 2f_{0} \int_{-\frac{1}{2f_{0}}}^{\frac{1}{2f_{0}}} x(t) \cos(2\pi k f_{0}t) dt & k > 0 \end{cases}$$

$$(2.17)$$

$$b_k = \frac{c_k - c_{-k}}{J} = 2f_0 \int_{-\frac{1}{2f_0}}^{\frac{1}{2f_0}} x(t) \sin(2\pi k f_0 t) dt$$
(2.19)

2.5 Find a_k and b_k for (1.1) **Solution:** From (2.1), we see that since x(t) is even,

$$x(-t) = \sum_{k=-\infty}^{\infty} c_k e^{-j2\pi k f_0 t}$$
 (2.20)

$$= \sum_{k=-\infty}^{\infty} c_{-k} e^{J^{2\pi k f_0 t}}$$
 (2.21)

$$=\sum_{k=-\infty}^{\infty}c_ke^{\mathrm{j}2\pi kf_0t} \qquad (2.22)$$

where we substitute k := -k in (2.21). Hence, we see that $c_k = c_{-k}$. So, from (2.17) and

(2.19), for $k \ge 0$,

$$a_k = \begin{cases} \frac{2A_0}{\pi} & k = 0\\ \frac{4A_0}{\pi(1-k^2)} & k > 0, \ k \text{ even} \\ 0 & \text{otherwise} \end{cases}$$
 (2.23)

$$b_k = 0 (2.24)$$

2.6 Verify (2.13) using python. **Solution:** The Python code below verifies (2.13) by plotting Fig. 2.6.

wget https://github.com/anitadash/EE3900/blob/main/charger/Codes/2_6.py

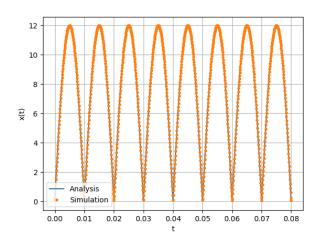


Fig. 2.6: Verification of (2.13).

3 Fourier Transform

3.1

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

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

3.2 The Fourier Transform of g(t) is

$$G(f) = \int_{-\infty}^{\infty} g(t)e^{-j2\pi ft} dt \qquad (3.3)$$

3.3 Show that

$$g(t-t_0) \stackrel{\mathcal{F}}{\longleftrightarrow} G(f)e^{-j2\pi ft_0}$$
 (3.4)

Solution: We write, substituting $u := t - t_0$,

$$g(t-t_0) \stackrel{\mathcal{F}}{\longleftrightarrow} \int_{-\infty}^{\infty} g(t-t_0)e^{-j2\pi ft} dt$$
 (3.5)

$$= \int_{-\infty}^{\infty} g(u)e^{-j2\pi f(u+t_0)} du$$
 (3.6)

$$= G(f)e^{-j2\pi f t_0} (3.7)$$

where the last equality follows from (3.3).

3.4 Show that

$$G(t) \stackrel{\mathcal{F}}{\longleftrightarrow} g(-f)$$
 (3.8)

Solution: Using the definition of the Inverse Fourier Transform,

$$g(t) = \int_{-\infty}^{\infty} G(f)e^{j2\pi ft} df$$
 (3.9)

Hence, setting t := -f and f := t, which implies df = dt,

$$g(-f) = \int_{-\infty}^{\infty} G(t)e^{-j2\pi ft} dt \qquad (3.10)$$

$$\implies G(t) \stackrel{\mathcal{F}}{\longleftrightarrow} g(-f)$$
 (3.11)

3.5 $\delta(t) \stackrel{\mathcal{F}}{\longleftrightarrow}$? **Solution:** We have, from the definition of $\delta(t)$,

$$\delta(t) \stackrel{\mathcal{F}}{\longleftrightarrow} \int_{-\infty}^{\infty} \delta(t) e^{-j2\pi f t} dt$$
 (3.12)

$$= \int_{-\infty}^{\infty} \delta(0) \, dt \tag{3.13}$$

$$= \int_{-\infty}^{\infty} \delta(t) dt = 1 \tag{3.14}$$

3.6 $e^{-j2\pi f_0 t} \stackrel{\mathcal{F}}{\longleftrightarrow}$? **Solution:** Suppose $g(t) \stackrel{\mathcal{F}}{\longleftrightarrow} G(f)$. Then,

$$g(t)e^{j2\pi f_0 t} \stackrel{\mathcal{F}}{\longleftrightarrow} \int_{-\infty}^{\infty} g(t)e^{-j2\pi (f-f_0)t} dt$$
 (3.15)

$$= F(f - f_0) (3.16)$$

Using (3.9) in (3.14), $1 \stackrel{\mathcal{F}}{\longleftrightarrow} \delta(-f)$. Hence, applying (3.16),

$$e^{-j2\pi f_0 t} \stackrel{\mathcal{F}}{\longleftrightarrow} \delta(-(f+f_0)) = \delta(f+f_0)$$
 (3.17)

3.7 $\cos(2\pi f_0 t) \stackrel{\mathcal{F}}{\longleftrightarrow}$? **Solution:** Using the linearity

of the Fourier Transform and (3.17),

$$\cos(2\pi f_0 t) = \frac{1}{2} \left(e^{j2\pi f_0 t} + e^{-j2\pi f_0 t} \right)$$

$$\longleftrightarrow \frac{1}{2} \left(\delta(f + f_0) + \delta(f - f_0) \right)$$
(3.18)
(3.19)

3.8 Find the Fourier Transform of x(t) and plot it. Verify using python. **Solution:** Substituting (2.12) in (2.1),

$$x(t) \stackrel{\mathcal{F}}{\longleftrightarrow} \sum_{k=-\infty}^{\infty} c_k \delta(f + kf_0)$$
 (3.20)

$$= \frac{2A_0}{\pi} \sum_{k=-\infty}^{\infty} \frac{\delta(f+2kf_0)}{1-4k^2}$$
 (3.21)

The python code below verifies (3.21) while plotting Fig. 3.8

wget https://github.com/anitadash/EE3900/blob/main/charger/Codes/3_8.py

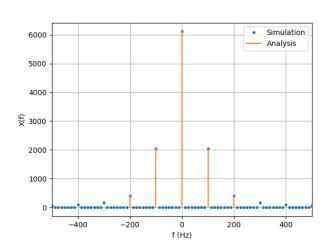


Fig. 3.8: Fourier Transform of x(t).

3.9 Show that

$$\operatorname{rect} t \stackrel{\mathcal{F}}{\longleftrightarrow} \operatorname{sinc} f \tag{3.22}$$

Verify using python. Solution: We write

$$\operatorname{rect} t \stackrel{\mathcal{F}}{\longleftrightarrow} \int_{-\infty}^{\infty} \operatorname{rect} t e^{-J2\pi f t} dt \tag{3.23}$$

$$= \int_{-\frac{1}{2}}^{\frac{1}{2}} e^{-j2\pi ft} dt \tag{3.24}$$

$$= \frac{e^{j\pi f} - e^{-j\pi f}}{j2\pi f} = \frac{\sin \pi f}{\pi f} = \operatorname{sinc} f \quad (3.25)$$

The python code below verifies (3.25) by plotting Fig. 3.9.

wget https://github.com/anitadash/EE3900/blob/main/charger/Codes/3 9.py

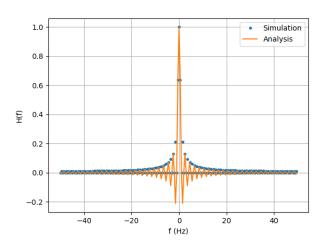


Fig. 3.9: Fourier Transform of rect(t).

3.10 sinc $t \stackrel{\mathcal{F}}{\longleftrightarrow}$? Verify using python. **Solution:** From (3.9), we have

$$\operatorname{sinc} t \stackrel{\mathcal{F}}{\longleftrightarrow} \operatorname{rect}(-f) = \operatorname{rect} f \tag{3.26}$$

Since rect f is an even function. The python code below verifies (3.26) by plotting Fig. 3.10.

wget https://github.com/anitadash/EE3900/blob/main/charger/Codes/3_10.py

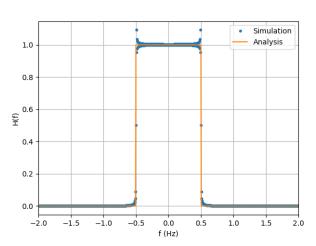


Fig. 3.10: Fourier Transform of sinc(t).

4 Filter

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. The rectangular function represents an ideal low pass filter. Suppose the cutoff frequency is $f_c = 50$ Hz, then

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

Multiplying by a scaling factor to get DC 5V,

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

where $V_0 = 5$ V.

4.2 Find h(t). Solution: Suppose $g(t) \stackrel{\mathcal{F}}{\longleftrightarrow} G(f)$. Then, for some nonzero $a \in \mathbb{R}$

$$g(at) \stackrel{\mathcal{F}}{\longleftrightarrow} \int_{-\infty}^{\infty} g(at)e^{-j2\pi ft} dt$$
 (4.3)

$$= \frac{1}{a} \int_{-\infty}^{\infty} g(u) e^{\left(-j2\pi \frac{f}{a}t\right)} dt \tag{4.4}$$

$$=\frac{1}{a}G\left(\frac{f}{a}\right) \tag{4.5}$$

where we have substituted u := at. Using (4.5) of the Fourier Transform in (4.1),

$$h(t) = \frac{2\pi V_0}{A_0} f_c \operatorname{sinc}(2f_c t)$$
 (4.6)

4.3 Verify your result using convolution. **Solution:** The Python code below verifies the result by plotting the graph below.

wget https://github.com/anitadash/EE3900/blob/main/charger/Codes/4 3.py

5 FILTER DESIGN

5.1 Design a Butterworth filter for H(f). Solution: The Butterworth filter has an amplitude response given by

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

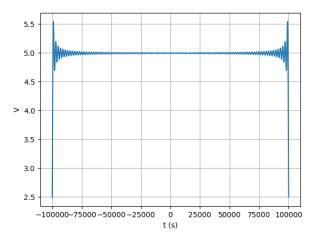


Fig. 4.3: Convolution of the two signals.

where n is the order of the filter and f_c is the cutoff frequency. The attenuation at frequency f is given by

$$A = -10\log_{10}|H(f)|^2 \tag{5.2}$$

$$= -20\log_{10}|H(f)| \tag{5.3}$$

We consider the following design parameters for our lowpass analog Butterworth filter:

- a) Passband edge, $f_p = 50 \text{ Hz}$
- b) Stopband edge, $f_s = 100 \text{ Hz}$
- c) Passband attenuation, $A_p = -1$ dB
- d) Stopband attenuation, $A_s = -20 \text{ dB}$

We are required to find a desriable order n and cutoff frequency f_c for the filter. From (5.3),

$$A_p = -10\log_{10} \left[1 + \left(\frac{f_p}{f_c} \right)^{2n} \right]$$
 (5.4)

$$A_s = -10\log_{10} \left[1 + \left(\frac{f_s}{f_c} \right)^{2n} \right]$$
 (5.5)

Thus,

$$\left(\frac{f_p}{f_c}\right)^{2n} = 10^{-\frac{A_p}{10}} - 1\tag{5.6}$$

$$\left(\frac{f_s}{f_c}\right)^{2n} = 10^{-\frac{A_s}{10}} - 1\tag{5.7}$$

Therefore, on dividing the above equations and solving for n,

$$n = \frac{\log\left(10^{-\frac{A_s}{10}} - 1\right) - \log\left(10^{-\frac{A_p}{10}} - 1\right)}{2\left(\log f_s - \log f_p\right)}$$
 (5.8)

In this case, making appropriate substitutions gives n = 4.29. Hence, we take n = 5. Solving for f_c in (5.6) and (5.7),

$$f_{c1} = f_p \left[10^{-\frac{A_p}{10}} - 1 \right]^{-\frac{1}{2n}} = 57.23 \,\text{Hz}$$
 (5.9)

$$f_{c2} = f_s \left[10^{-\frac{A_s}{10}} - 1 \right]^{-\frac{1}{2n}} = 63.16 \,\text{Hz}$$
 (5.10)

Hence, we take $f_c = \sqrt{f_{c1}f_{c2}} = 60 \,\mathrm{Hz}$ approximately.

5.2 Design a Chebyshev filter for H(f). Solution: The Chebyshev filter has an amplitude response given by

$$|H(f)|^2 = \frac{1}{\left(1 + \epsilon^2 C_n^2 \left(\frac{f}{f_e}\right)\right)} \tag{5.11}$$

where

- a) *n* is the order of the filter
- b) ϵ is the ripple
- c) f_c is the cutoff frequency
- d) $C_n = \cosh^{-1}(n \cosh x)$ denotes the nth order Chebyshev polynomial, given by

$$c_n(x) = \begin{cases} \cos\left(n\cos^{-1}x\right) & |x| \le 1\\ \cosh\left(n\cosh^{-1}x\right) & \text{otherwise} \end{cases}$$
(5.12)

We are given the following specifications:

- a) Passband edge (which is equal to cutoff frequency), $f_p = f_c$
- b) Stopband edge, f_s
- c) Attenuation at stopband edge, A_s
- d) Peak-to-peak ripple δ in the passband. It is given in dB and is related to ϵ as

$$\delta = 10\log_{10}\left(1 + \epsilon^2\right) \tag{5.13}$$

and we must find a suitable n and ϵ . From (5.13),

$$\epsilon = \sqrt{10^{\frac{\delta}{10}} - 1} \tag{5.14}$$

At $f_s > f_p = f_c$, using (5.12), A_s is given by

$$A_s = -10\log_{10} \left[1 + \epsilon^2 c_n^2 \left(\frac{f_s}{f_p} \right) \right]$$
 (5.15)

$$\implies c_n \left(\frac{f_s}{f_p} \right) = \frac{\sqrt{10^{-\frac{A_s}{10}} - 1}}{\epsilon} \tag{5.16}$$

$$\implies n = \frac{\cosh^{-1}\left(\frac{\sqrt{10^{-\frac{A_s}{10}}-1}}{\epsilon}\right)}{\cosh^{-1}\left(\frac{f_s}{f_p}\right)}$$
 (5.17)

We consider the following specifications:

- a) Passband edge/cutoff frequency, $f_p = f_c = 60 \,\text{Hz}$.
- b) Stopband edge, $f_s = 100 \,\mathrm{Hz}$.
- c) Passband ripple, $\delta = 0.5 \, dB$
- d) Stopband attenuation, $A_s = -20 \,\mathrm{dB}$ $\epsilon = 0.35$ and n = 3.68. Hence, we take n = 4 as the order of the Chebyshev filter.
- 5.3 Design a circuit for your Butterworth filter. **Solution:** Looking at the table of normalized element values L_k , C_k , of the Butterworth filter for order 5, and noting that de-normalized values L'_k and C'_k are given by

$$C_k' = \frac{C_k}{\omega_c} \qquad L_k' = \frac{L_k}{\omega_c} \tag{5.18}$$

De-normalizing these values, taking $f_c = 60$ Hz,

$$C_1' = C_5' = 1.64 \,\mathrm{mF}$$
 (5.19)

$$L_2' = L_4' = 4.29 \,\text{mH}$$
 (5.20)

$$C_3' = 5.31 \,\text{mF}$$
 (5.21)

(5.22)

The L-C network is shown in Fig. 5.3. This

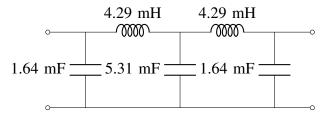


Fig. 5.3: L-C Butterworth Filter

circuit is simulated in the ngspice code below.

wget https://github.com/anitadash/EE3900/blob/main/charger/Codes/5 3.cir

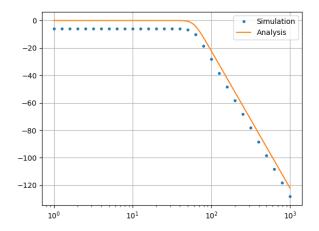


Fig. 5.4: Simulation of Butterworth filter.

The Python code below compares the amplitude response of the simulated circuit with the theoretical expression.

wget https://github.com/anitadash/EE3900/blob/main/charger/Codes/5_3.py

5.4 Design a circuit for your Chebyshev filter. **Solution:** Looking at the table of normalized element values of the Chebyshev filter for order 3 and 0.5 dB ripple, and de-nommalizing those values, taking $f_c = 50 \,\text{Hz}$,

$$C_1' = 4.43 \,\mathrm{mF}$$
 (5.23)

$$L_2' = 3.16 \,\text{mH}$$
 (5.24)

$$C_3' = 6.28 \,\mathrm{mF}$$
 (5.25)

$$L_4' = 2.23 \,\text{mH}$$
 (5.26)

The L-C network is shown in Fig. 5.4. This

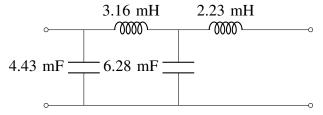


Fig. 5.4: L-C Chebyshev Filter

circuit is simulated in the ngspice code below.

wget https://github.com/anitadash/EE3900/blob/main/charger/Codes/5 4.cir

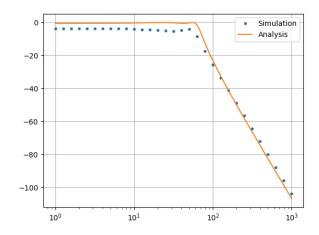


Fig. 5.4: Simulation of Chebyshev filter.

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