

Properties of FS

18 Sept 2017

CT

$$\begin{array}{l} \left\{ \begin{array}{l} x(t) \rightarrow a_k \\ x_1(t) \rightarrow b_k \\ x_2(t) \rightarrow c_k \\ h(t) \rightarrow d_k \end{array} \right. \end{array}$$

Not periodic

DT

$$\begin{array}{l} \left\{ \begin{array}{l} x[n] \rightarrow a_k \\ x_1[n] \rightarrow b_k \\ x_2[n] \rightarrow c_k \\ h[n] \rightarrow d_k \end{array} \right. \end{array}$$

Periodic with period N

① Linearity :

$$\begin{aligned} A x_1(t) + B x_2(t) \\ \rightarrow A b_k + B c_k \end{aligned}$$

① Linearity :

$$\begin{aligned} A x_1[n] + B x_2[n] \\ \rightarrow A b_k + B c_k \end{aligned}$$

② Time shift :

$$x(t-t_0) \rightarrow \left(e^{-j\omega_0 k t_0} \right) a_k$$

②

$$x[n-n_0] \rightarrow \left(e^{-j\omega_0 k n_0} \right) a_k$$

③ Time reversal

$$x(-t) \rightarrow a_{-k}$$

④ Conjugate

$$x^*(t) \rightarrow a_{-k}^*$$

⑤ Convolution property

$$\underbrace{x(t) * h(t)}_{\text{Periodic convolution}} \rightarrow \sum a_k \cdot d_k$$

Periodic convolution

T

③ Time reversal

$$x[-n] \rightarrow a_{-k}$$

④ Conjugate

$$x^*[n] \rightarrow a_{-k}^*$$

⑤ Convolution

$$\underbrace{x[n] * h[n]}_{\text{Periodic convolution}} \rightarrow \sum a_k \cdot d_k$$

Periodic convolution

N

⑥ $x(t) \cdot h(t) \rightarrow a_k * d_k$

⑦ Parseval's Theorem:

$$\frac{1}{T} \int_{-T}^T |x(t)|^2 dt = \sum_{k} |a_k|^2$$

⑧ Derivative

$$\frac{dx(t)}{dt} \rightarrow (j\omega_0 k) a_k$$

⑥ $x[n] \cdot h[n] \rightarrow a_k * d_k$

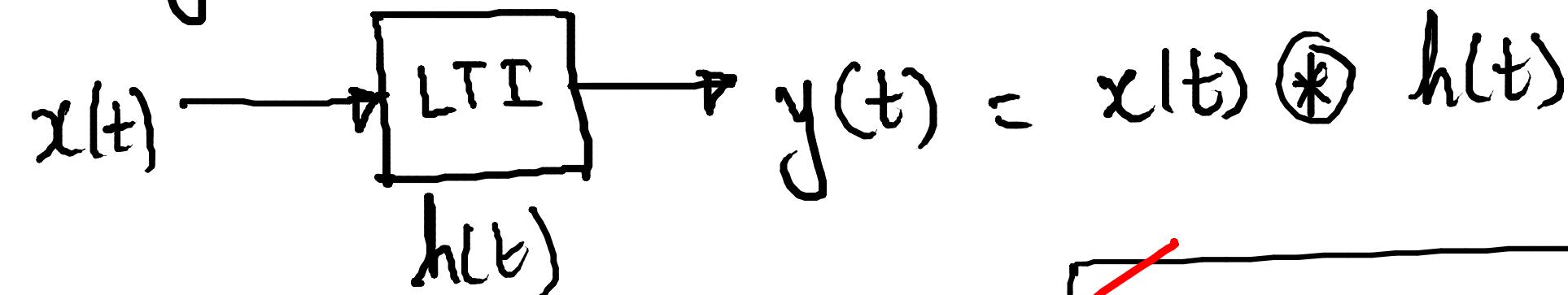
⑦ Parseval's Theorem :

$$\frac{1}{N} \sum_{n} |x[n]|^2 = \sum_{k} |a_k|^2$$

⑧ First order difference

$$x[n] - x[n-1]$$

Fourier series & LTI Systems



$x(t) = \sum_{k=-K}^{K} a_k e^{\delta_k t}$

$$a e^{\delta t} \xrightarrow{} a H(s) e^{st}$$

$$\xrightarrow{} \sum_{k} a_k H(\delta_k) e^{\delta_k t}$$

$$\xrightarrow{} y(t) = \sum_{k} a_k H(\delta_k) e^{\delta_k t}$$

$$s = \xi + j\omega$$

Frequency response

✓

$H(s) = \int_{-\infty}^{\infty} h(t) e^{-st} dt$

System function

✓

$H(\delta_k) = \int_{-\infty}^{\infty} h(t) e^{-\delta_k t} dt$

Example : $x(t) = \cos\left(\frac{2\pi}{5}t\right)$; $h(t) = e^{-t} u(t)$

$$a_1 = \frac{1}{2}; \quad a_{-1} = \frac{1}{2}$$

$$x(t) = \frac{1}{2} e^{j\left(\frac{2\pi}{5}\right)t} + \frac{1}{2} e^{-j\left(\frac{2\pi}{5}\right)t}$$

$\sum a_k e^{j\omega_0 k t}$

$$\checkmark \text{ For } k=1; \quad H(j\omega_0) = \frac{1}{1+j\left(\frac{2\pi}{5}\right)}$$

$$\checkmark \text{ For } k=-1; \quad H(-j\omega_0) = \frac{1}{1-j\left(\frac{2\pi}{5}\right)}$$

$$\rightarrow \begin{aligned} H(s) &= \int_{-\infty}^{\infty} h(t) e^{-st} dt \\ H(s) &= \int_{-\infty}^{\infty} e^{-t} e^{-st} dt \\ &= \int_0^{\infty} e^{-(1+s)t} dt = \frac{1}{1+s} \end{aligned}$$

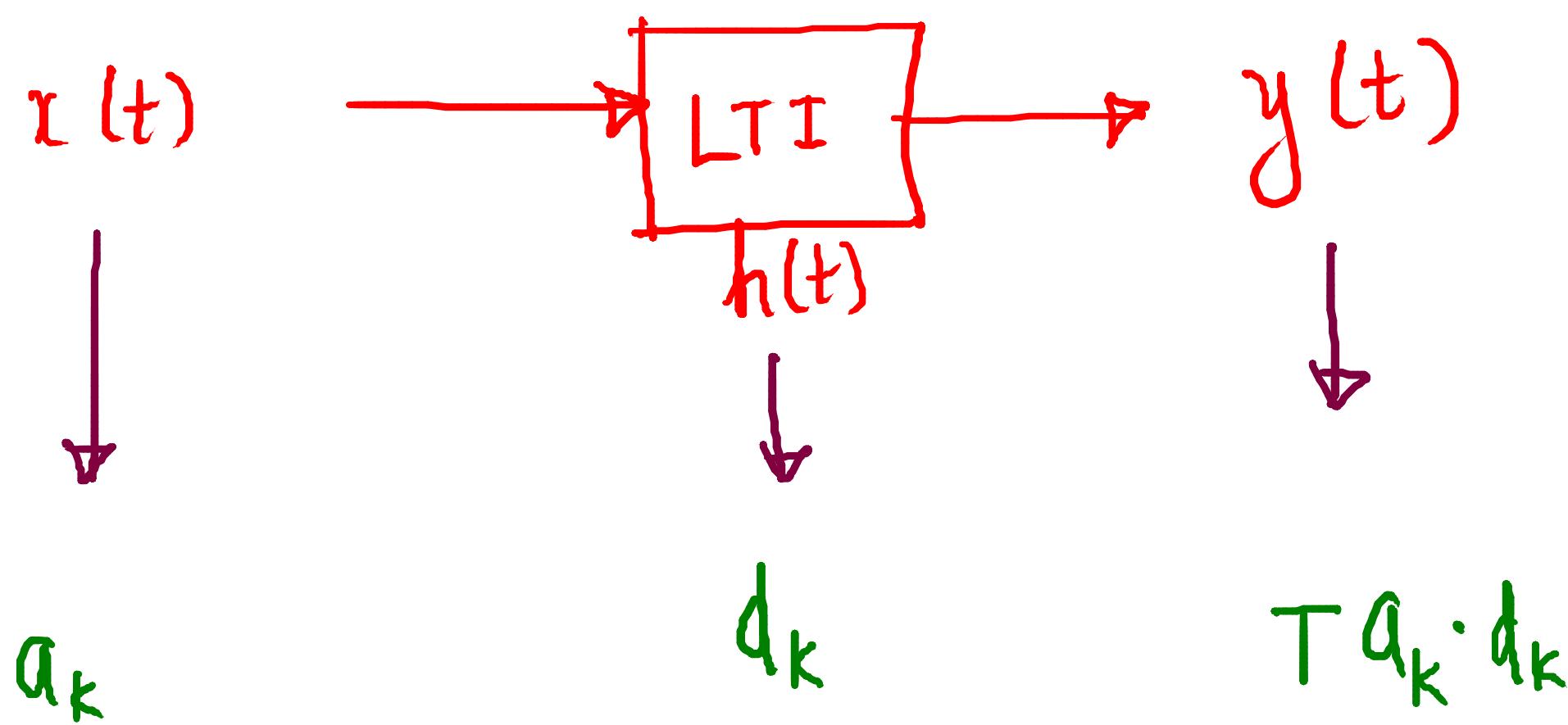
$$\begin{aligned} H(j\omega) &= \frac{1}{1+j\omega} \\ H(j\omega_0 k) &= \frac{1}{1+j\omega_0 k} \end{aligned}$$

$$x(t) = \frac{1}{2} e^{j\left(\frac{2\pi}{5}\right)t} + \frac{1}{2} e^{-j\left(\frac{2\pi}{5}\right)t}$$

$\underbrace{\hspace{10em}}_{k=1} \quad \underbrace{\hspace{10em}}_{k=-1}$

$$y(t) = \frac{1}{2} \left(\frac{1}{1+j\left(\frac{2\pi}{5}\right)} \right) e^{j\left(\frac{2\pi}{5}\right)t} + \frac{1}{2} \left(\frac{1}{1-j\left(\frac{2\pi}{5}\right)} \right) e^{-j\left(\frac{2\pi}{5}\right)t}$$

$\underbrace{\hspace{2em}}_{a_1} \quad \underbrace{\hspace{2em}}_{H(j\omega_0)}$ $\underbrace{\hspace{2em}}_{a_{-1}} \quad \underbrace{\hspace{2em}}_{H(j\omega_0)}$



a_k

d_k

$T a_k \cdot d_k$