

Module SPFS:

Spectrum representation and Fourier Series

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November 2017

Where innovation starts

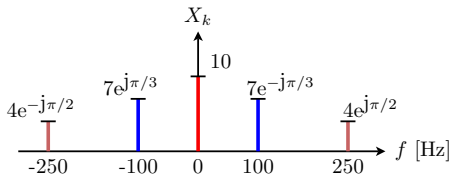
Example: Two-sided spectrum

$$\begin{aligned}x(t) &= 10 + 14 \cos(200\pi t - \pi/3) + 8 \cos(500\pi t + \pi/2) \\&= 10 + 7e^{-j\pi/3}e^{j2\pi(100)t} + 7e^{j\pi/3}e^{-j2\pi(100)t} \\&\quad + 4e^{j\pi/2}e^{j2\pi(250)t} + 4e^{-j\pi/2}e^{-j2\pi(250)t}\end{aligned}$$

Spectrum is set of 5 rotating phasors (one with frequency 0):

$$\left\{ (0, 10), (100, 7e^{-j\pi/3}), (-100, 7e^{j\pi/3}), (250, 4e^{j\pi/2}), (-250, 4e^{-j\pi/2}) \right\}$$

Graphical plot (frequency-domain representation):



Why two-sided spectrum symmetric and why spectral lines?

What is the spectrum of a signal?

Example: Spectrum of constant + sum of N sinusoids

$$\begin{aligned}x(t) &= A_0 + \sum_{k=1}^N A_k \cos(2\pi f_k t + \phi_k) \\&= X_0 + \sum_{k=1}^N \left\{ \frac{X_k}{2} e^{j2\pi f_k t} + \frac{X_k^*}{2} e^{-j2\pi f_k t} \right\} \text{ with } X_0 = A_0 ; X_k = A_k e^{j\phi_k}\end{aligned}$$

Two-sided spectrum \rightarrow Set of $2N + 1$ complex amplitudes + frequencies:

$$\left\{ (f_0, X_0), (f_1, \frac{1}{2}X_1), (-f_1, \frac{1}{2}X_1^*), \dots, (f_k, \frac{1}{2}X_k), (-f_k, \frac{1}{2}X_k^*), \dots \right\}$$

\Rightarrow Contribution @ f_k : $\frac{1}{2}X_k$ and @ $-f_k$: $\frac{1}{2}X_k^*$ (Complex conjugation)

If signal composed of DC + sum of sinusoids:

- Express signal as sum of phasors
- Plot complex amplitude and phase @ corresponding frequency.

Remarks:

- Which signals can be represented by sum of exponentials?
Any periodic waveform: Frequencies all integer multiples of *fundamental frequency* \Rightarrow *Fourier series* (Ch. 3, this course)
- Spectrum of arbitrary signal \Rightarrow Fourier analysis (Ch.11, not this course)

Spectral content multiplication of two sinusoids?

Example: Product sinusoids of 0.5 Hz and 5 Hz

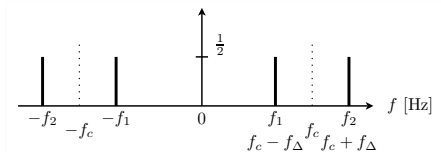
$$\begin{aligned}x(t) &= \cos(\pi t) \cdot \sin(10\pi t) \\&= \left(\frac{e^{j\pi t} + e^{-j\pi t}}{2} \right) \cdot \left(\frac{e^{j10\pi t} - e^{-j10\pi t}}{2j} \right) \\&= \dots \\&= \frac{1}{2} \cos(11\pi t - \pi/2) + \frac{1}{2} \cos(9\pi t - \pi/2)\end{aligned}$$

Beat note: Adding two sinusoids with nearly same frequency (e.g. playing two neighboring piano keys)

Previous example suggests product of two sinusoids equals sum

Adding two closely spaced sinusoids:

$$x(t) = \cos(2\pi f_1 t) + \cos(2\pi f_2 t) \quad \text{with } f_2 > f_1$$



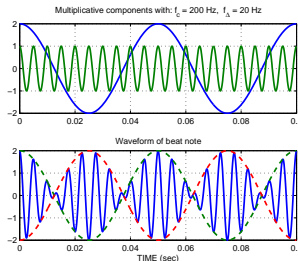
Show that sum is equivalent to product:

$$\begin{aligned} \text{With } f_c &= \frac{1}{2}(f_1 + f_2) \text{ and } f_\Delta = \frac{1}{2}(f_2 - f_1) \\ \Rightarrow f_1 &= f_c - f_\Delta \text{ and } f_2 = f_c + f_\Delta \Rightarrow \end{aligned}$$

$$x(t) = \dots = 2 \cos(2\pi f_\Delta t) \cdot \cos(2\pi f_c t)$$

Note: Product easy to draw time plot, sum easy to plot spectrum

$$\begin{aligned}
 x(t) &= \\
 &= 2 \cos(2\pi(20)t) \cdot \cos(2\pi(200)t) \\
 &= \cos(2\pi(180)t) + \cos(2\pi(220)t)
 \end{aligned}$$



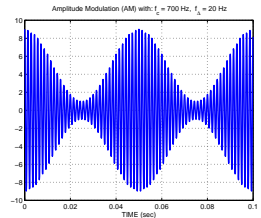
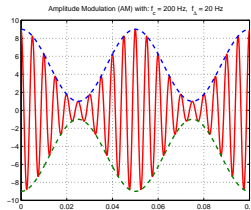
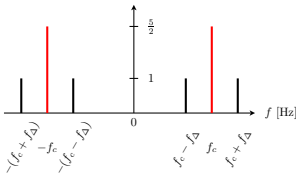
Remarks:

- Q: Plot spectrum $x(t) = 2 \cos(2\pi(20)t) \cdot \cos(2\pi(200)t)$
- Low frequency causes envelope (dashed lines in plot)
- Interval between nulls: $1/(2f_\Delta)$
- f_Δ causes signal to fade in and out \Rightarrow "beating"
- Musicians use beat phenomenon tune instruments to same pitch
- Example: Beat note $f_c = 660 \text{ Hz}$; $f_\Delta = 12 \text{ Hz}$:

$$x(t) = m(t) \cdot \cos(2\pi f_c t)$$

$m(t)$: Voice/ music to transmit ; f_c : Carrier signal \gg frequencies in $m(t)$

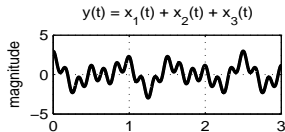
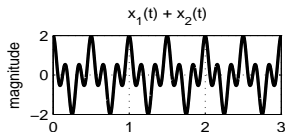
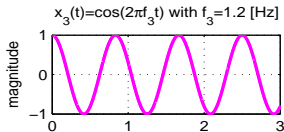
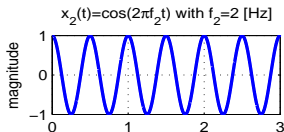
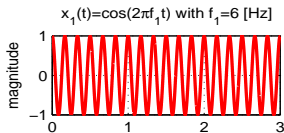
$$\begin{aligned} x(t) &= \{5 + 4 \cos(40\pi t)\} \cdot \cos(400\pi t) = \dots \\ &= e^{-j440\pi t} + \frac{5}{2}e^{-j400\pi t} + e^{-j360\pi t} + e^{j360\pi t} + \frac{5}{2}e^{j400\pi t} + e^{j440\pi t} \end{aligned}$$



- Difference with beatnotes?
- Spectrum: 2 identical shifted versions of two-sided spectrum $m(t)$

Periodic waveforms

$$y(t) = \cos(2\pi 6t) + \cos(2\pi 2t) + \cos(2\pi 1.2t) ; F_0 = 0.4[\text{Hz}]$$



⇒ **Any periodic signal** with period $T_0 = 1/F_0$ consists of sum of sinusoids all with **related** frequencies (multiples of F_0)

The other way around: **Which frequencies?**

Assume $x(t)$ real and consists of DC + sum of N frequencies f_1, \dots, f_N with $f_1 < \dots < f_N$

When $x(t)$ periodic with period T_0 , thus $x(t) = x(t + T_0)$:

- Fundamental frequency $F_0 = 1/T_0 = \text{gcd}\{f_1, \dots, f_N\}$
- Largest frequency $f_N = M \cdot F_0$,

$\Rightarrow x(t)$ can be written as:

$$x(t) = \sum_{k=-M}^M \alpha_k e^{j2\pi k \cdot F_0 t} = \sum_{k=-M}^M \alpha_k e^{j k \cdot \frac{2\pi}{T_0} t}$$

Notes:

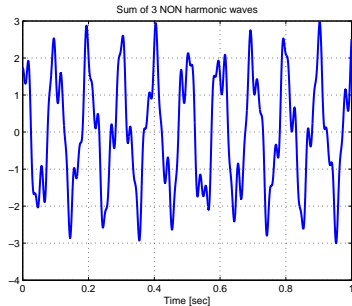
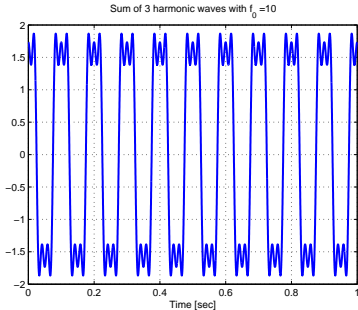
- α_k represents amplitude and phase @ frequency $k \cdot F_0$
- When $x(t)$ DC + N frequencies \Rightarrow Only α_0 and N out of M α_k 's $\neq 0$
- Try previous example: $y(t) = \cos(2.4\pi t) + \cos(4\pi t) + \cos(12\pi t)$

Periodic signal $1/T_0 = F_0 = 10$ [Hz] (first 3 harmonics square wave):

$$x_{per}(t) = 2 \cos(20\pi t) - \frac{2}{3} \cos(20\pi(3)t) + \frac{2}{5} \cos(20\pi(5)t)$$

Non periodic signal ($\sqrt{8} = 2.8284 \approx 3$ and $\sqrt{27} = 5.1962 \approx 5$)

$$x_{nonper}(t) = 2 \cos(20\pi t) - \frac{2}{3} \cos(20\pi(\sqrt{8})t) + \frac{2}{5} \cos(20\pi(\sqrt{27})t)$$



Any periodic signal (period T_0) writes as sum harmonic related sinusoids:

$$x(t) = \sum_{k=-\infty}^{\infty} \alpha_k e^{j(2\pi/T_0)kt}$$

Fourier analysis: $x(t) \rightarrow \{\alpha_k\}$; **Fourier synthesis:** $\{\alpha_k\} \rightarrow x(t)$

Real function of time: $\alpha_{-k} = \alpha_k^*$ (amplitudes conjugate-symmetric)

$$\text{Alternative notation: } x(t) = A_0 + \sum_{k=1}^{\infty} A_k \cos((2\pi/T_0)kt + \phi_k)$$

with $A_0 = \alpha_0$ and $\alpha_k = \frac{1}{2}A_k e^{j\phi_k}$

Note: Even discontinuous periodic signal (e.g. square wave) can be represented with infinite number of sinusoids (!)

How come from $x(t)$ to α_k ? \rightarrow Fourier series integral:

$$\alpha_k = \frac{1}{T_0} \int_0^{T_0} x(t) e^{-j(2\pi/T_0)kt} dt$$

with T_0 fundamental period of $x(t)$.

Note: for DC we have

$$\alpha_0 = \frac{1}{T_0} \int_0^{T_0} x(t) dt$$

Example: What will be the result for $x(t) = \cos((2\pi/T_0)t)$?

$$\begin{aligned} \alpha_k &= \frac{1}{T_0} \int_0^{T_0} \left(\frac{e^{j(2\pi/T_0)t} + e^{-j(2\pi/T_0)t}}{2} \right) e^{-j(2\pi/T_0)kt} dt \\ &= \dots = \begin{cases} \frac{1}{2} & \text{for } k = \pm 1 \\ 0 & \text{elsewhere} \end{cases} \end{aligned}$$

Important property: **for $k \neq 0$**

$$\int_0^{T_0} e^{j(2\pi/T_0)kt} dt = \left. \frac{e^{j(2\pi/T_0)kt}}{j(2\pi/T_0)k} \right|_0^{T_0} = \frac{e^{j(2\pi/T_0)kT_0} - 1}{j(2\pi/T_0)k} = 0$$

Exercise: Show yourself same result via Euler

Define $v_k(t)$ as complex exponents of frequency $\omega_k = (2\pi/T_0)k$:

$$v_k(t) = e^{j(2\pi/T_0)kt}$$

$v_k(t)$ has (also) period T_0 , thus $v_k(t) = v_k(t + T_0)$:

$$\begin{aligned} v_k(t + T_0) &= e^{j(2\pi/T_0)k(t+T_0)} = e^{j(2\pi/T_0)kt} \cdot e^{j(2\pi/T_0)kT_0} \\ &= e^{j(2\pi/T_0)kt} \cdot e^{j2\pi k} = e^{j(2\pi/T_0)kt} = v_k(t) \end{aligned}$$

$$\int_0^{T_0} v_k(t) v_l^*(t) dt = \begin{cases} 0 & \text{if } k \neq l \\ T_0 & \text{if } k = l \end{cases} \quad \text{with } v_k(t) = e^{j(2\pi/T_0)kt}$$

Proof:

$$\begin{aligned} \int_0^{T_0} v_k(t) v_l^*(t) dt &= \int_0^{T_0} e^{j(2\pi/T_0)kt} e^{-j(2\pi/T_0)lt} dt \\ &= \int_0^{T_0} e^{j(2\pi/T_0)(k-l)t} dt \end{aligned}$$

Case $k = l$:

$$\int_0^{T_0} e^{j(2\pi/T_0)(k-l)t} dt = \int_0^{T_0} e^{j0t} dt = \int_0^{T_0} 1 dt = T_0$$

Case $k \neq l$, thus $k - l = m \neq 0$:

$$\int_0^{T_0} e^{j(2\pi/T_0)(k-l)t} dt = \int_0^{T_0} e^{j(2\pi/T_0)mt} dt = 0$$

$$\text{With } x(t) = \sum_{k=-\infty}^{\infty} \alpha_k e^{j(2\pi/T_0)kt}$$

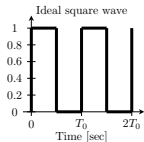
Multiply both sides with $v_l^*(t) = e^{-j(2\pi/T_0)lt}$ and integrate over T_0 :

$$\begin{aligned} \int_0^{T_0} x(t) e^{-j(2\pi/T_0)lt} dt &= \int_0^{T_0} \left(\sum_{k=-\infty}^{\infty} \alpha_k e^{j(2\pi/T_0)kt} \right) e^{-j(2\pi/T_0)lt} dt \\ &= \sum_{k=-\infty}^{\infty} \alpha_k \left(\int_0^{T_0} e^{j(2\pi/T_0)(k-l)t} dt \right) = \alpha_l T_0 \end{aligned}$$

Fourier analysis and synthesis equations:

$$\alpha_k = \frac{1}{T_0} \int_0^{T_0} x(t) e^{-j(2\pi/T_0)kt} dt \quad \circ-\circ \quad x(t) = \sum_{k=-\infty}^{\infty} \alpha_k e^{j(2\pi/T_0)kt}$$

Definition one period of 50% duty cycle square wave:



$$\Rightarrow x(t) = \begin{cases} 1 & \text{for } 0 \leq t < \frac{1}{2}T_0 \\ 0 & \text{for } \frac{1}{2}T_0 \leq t < T_0 \end{cases}$$

$$\begin{aligned} \alpha_k &= \left(\frac{1}{T_0} \right) \int_0^{T_0/2} (1) e^{-j(2\pi/T_0)kt} dt = \left(\frac{1}{T_0} \right) \frac{e^{-j(2\pi/T_0)kt}}{-j(2\pi/T_0)k} \bigg|_0^{T_0/2} \\ &= \left(\frac{1}{T_0} \right) \frac{e^{-j(2\pi/T_0)k(\frac{1}{2}T_0)} - e^{-j(2\pi/T_0)k0}}{-j(2\pi/T_0)k} = \frac{e^{-j\pi k} - 1}{-j2\pi k} = \frac{1 - (-1)^k}{j2\pi k} \end{aligned}$$

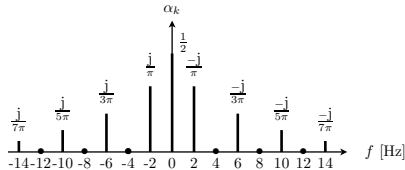
$$\Rightarrow \alpha_k = \begin{cases} 1/2 & k = 0 \\ 1/j\pi k & k = \pm 1, \pm 3, \pm 5, \dots \\ 0 & k = \pm 2, \pm 4, \pm 6, \dots \end{cases}$$

Note: $\alpha_0 = \frac{1}{T_0} \int_0^{T_0} x(t) dt$ = average value (DC) of signal $x(t)$

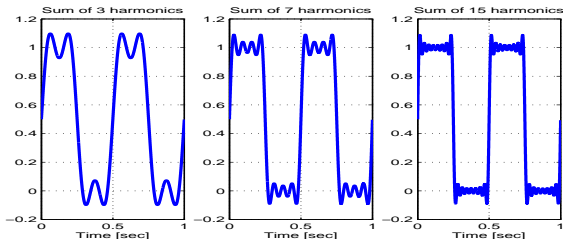
Spectrum and synthesis of square wave

SPFS-17

Spectrum 50% duty cycle square wave of $F_0 = 2$ [Hz]

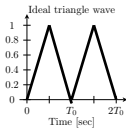


Synthesis via approximation $\rightarrow x_N(t) = \sum_{k=-N}^N \alpha_k e^{j2\pi k F_0 t}$



Note: Gibbs phenomenon
/department of electrical engineering

Definition one period of triangular wave:



\Rightarrow

$$x(t) = \begin{cases} 2t/T_0 & \text{for } 0 \leq t < \frac{1}{2}T_0 \\ 2(T_0 - t)/T_0 & \text{for } \frac{1}{2}T_0 \leq t < T_0 \end{cases}$$

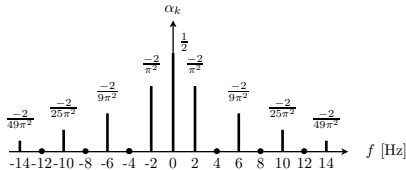
Use $\int_A^B x e^{-x} dx = -(x+1)|_A^B$

$$\alpha_k = \left(\frac{1}{T_0} \right) \cdot \left\{ \int_0^{T_0/2} (2t/T_0) e^{-j(2\pi/T_0)kt} dt + \int_{T_0/2}^{T_0} (2(T_0 - t)/T_0) e^{-j(2\pi/T_0)kt} dt \right\} = \dots = \frac{(-1)^k - 1}{\pi^2 k^2}$$

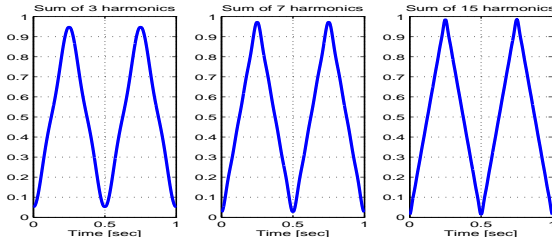
$$\Rightarrow \alpha_k = \begin{cases} 1/2 & k = 0 \\ -2/(\pi^2 k^2) & k = \pm 1, \pm 3, \pm 5, \dots \\ 0 & k = \pm 2, \pm 4, \pm 6, \dots \end{cases}$$

Note: $\alpha_0 = \frac{1}{T_0} \int_0^{T_0} x(t) dt = 1/2 = \text{average value (DC) of signal } x(t)$

Spectrum triangle wave of $F_0 = 2$ [Hz]

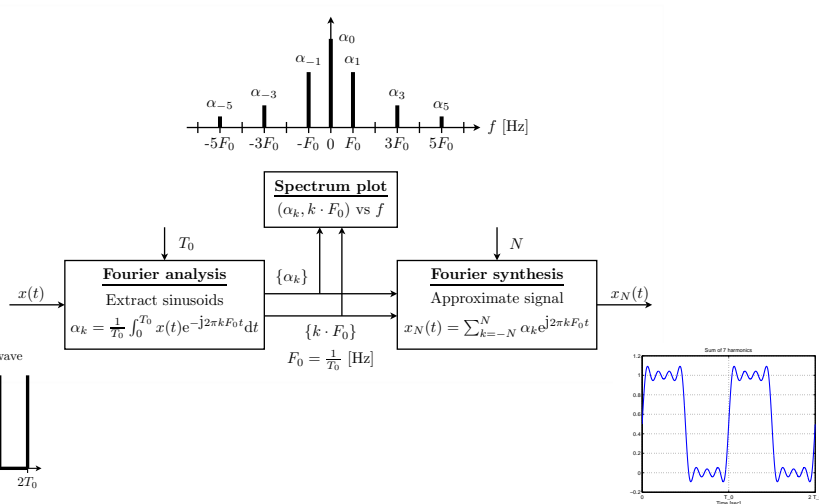


Synthesis via approximation $\rightarrow x_N(t) = \sum_{k=-N}^N \alpha_k e^{j2\pi k F_0 t}$



Fourier analysis periodic signals

Any periodic signal writes as sum of (harmonically related) frequencies



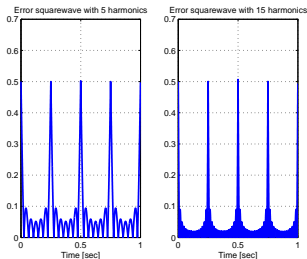
$$x(t) \approx x_N(t) = \sum_{k=-N}^N \alpha_k e^{j(2\pi/T_0)kt}$$

Error: $e_N(t) = x(t) - x_N(t)$

Important feature or error is worst-case error::

$$E_{wc} = \max_{t \in [0, T_0]} |x(t) - x_N(t)|$$

Square wave: E_{wc} half the jump and 9% overshoot (Gibbs)



Example without Fourier integral

SPFS-22

Example: $x(t) = \sin^3(3\pi t)$ (**Use** $(a - b)^3 = a^3 - 3a^2b + 3ab^2 - b^3$)

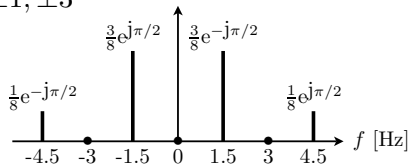
Via Fourier integral: $\alpha_k = \frac{1}{T_0} \int_0^{T_0} \sin^3(3\pi t) \cdot e^{-j(2\pi/T_0)kt} dt$

or via inverse Euler (easiest for this type of signal):

$$x(t) = \left(\frac{e^{j3\pi t} - e^{-j3\pi t}}{2j} \right)^3 = \frac{j}{8} e^{j9\pi t} + \frac{-3j}{8} e^{j3\pi t} + \frac{3j}{8} e^{-j3\pi t} + \frac{-j}{8} e^{-j9\pi t}$$

Fundamental freq. $\rightarrow F_0 = \text{gcd}(1.5; 4.5) = 1.5$ [Hz]





$\Rightarrow \alpha_k \neq 0$ for $k = \pm 1; \pm 3$



Wide range of waveforms (constant, \dots , (not) periodic) synthesized by:

$$x(t) = A_0 + \sum_{k=1}^N A_k \cos(2\pi f_k t + \phi_k)$$





Examples:

Sine	Square	Saw	Beat
			

Assumption made: amplitude, phase, frequencies \rightarrow constant

Most real-world signals: Frequency changes over time

Examples:

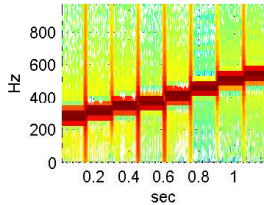
Scale	Beeth5	Bat	Whistle
			

Real sounds with changing frequencies

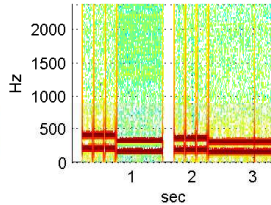
SPFS-24



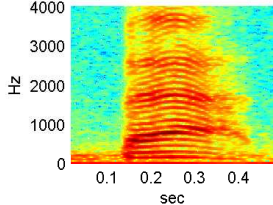
Playing scale.wav



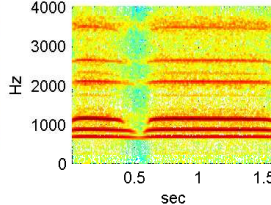
First notes beeth5.wav



Synthetic sound: bat.wav



Whistle.wav



- **Sum of DC and N sinusoids:** $x(t) = A_0 + \sum_{k=1}^N A_k \cos(2\pi f_k t + \phi_k)$

With $\alpha_0 = A_0$, $f_0 = 0$, $\alpha_k = \frac{1}{2}A_k e^{j\phi_k}$, $\alpha_{-k} = \alpha_k^*$, $f_{-k} = -f_k$

$$\Leftrightarrow x(t) = \sum_{k=-N}^N \alpha_k e^{j2\pi f_k t} = \alpha_0 + 2\Re\{ \sum_{k=1}^N \alpha_k e^{j2\pi f_k t} \}$$

- **Spectrum:** $\{(f_0, \alpha_0), (f_1, \alpha_1), (-f_1, \alpha_1^*), \dots, (f_N, \alpha_N), (-f_N, \alpha_N^*)\}$
- **Periodic waveform:** When $\gcd\{f_1, \dots, f_N\} = F_0 = 1/T_0$

$$\Rightarrow x(t) = x(t + T_0) \Rightarrow x(t) = \sum_{k=-M}^M \alpha_k e^{j2\pi \cdot k \cdot F_0 t}$$

with $f_N = M \cdot F_0$ and N out of M α_k 's $\neq 0$

- **Adding two sinusoids (beat notes):** $x(t) = \cos(2\pi f_1 t) + \cos(2\pi f_2 t)$

$$f_c = \frac{1}{2}(f_1 + f_2) ; f_\Delta = \frac{1}{2}(f_1 - f_2) \Rightarrow x(t) = 2 \cos(2\pi f_\Delta t) \cdot \cos(2\pi f_c t)$$

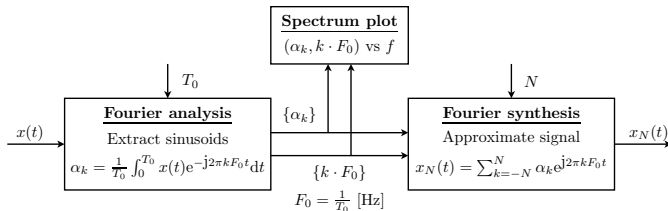
- Orthogonality property:

$$\int_0^{T_0} v_k(t) v_l^*(t) dt = \begin{cases} 0 & \text{if } k \neq l \\ T_0 & \text{if } k = l \end{cases} \quad \text{with } v_k(t) = e^{j(2\pi/T_0)kt}$$

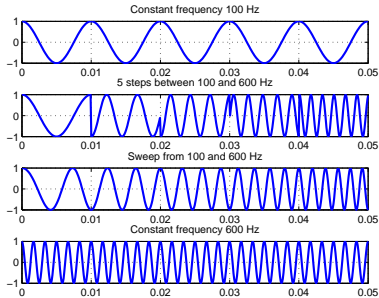
- Fourier analysis/ synthesis:

$$\alpha_k = \frac{1}{T_0} \int_0^{T_0} x(t) e^{-j(2\pi/T_0)kt} dt \quad \text{---} \quad x(t) = \sum_{k=-\infty}^{\infty} \alpha_k e^{j(2\pi/T_0)kt}$$

- Fourier spectral analysis periodic signals:



Chirp: Signal with sweeping frequency.
Book: Par. 3.7 + 3.8



Constant-frequency sinusoid:

$$x(t) = \Re\{Ae^{j(\omega_0 t + \phi)}\} = A \cos(\omega_0 t + \phi)$$

Angle function $(\omega_0 t + \phi)$ changes linearly with time

⇒ Time derivative of angle function ω_0 constant

Generalization:

$$x(t) = \Re\{Ae^{j\psi(t)}\} = A \cos(\psi(t))$$

Angle frequency : $\psi(t)$ [rad]

Instantaneous frequency : $\omega_{inst}(t) = \frac{d}{dt}\psi(t)$ [rad/sec]

$$\text{or } f_{inst}(t) = \frac{1}{2\pi} \frac{d}{dt}\psi(t) \text{ [Hz]}$$

Example (FM, chirp): $\psi(t) = 2\pi\mu t^2$ [rad] (quadratic with time)

$$\Rightarrow f_{inst}(t) = 2\mu t + f_0 \text{ (linearly with time)}$$



Example: Desired sweep from $f_0 = 220$ to $f_1 = 2320$ in $T = 3$ sec.

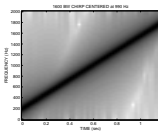
Instantaneous frequency: $f_{inst}(t) = \frac{f_1 - f_0}{T} \cdot t + f_0 = 700 \cdot t + 220 \Rightarrow$



$$\begin{aligned}\psi(t) &= \int_0^t \omega_{inst}(u) \mathrm{d}u = \int_0^t 2\pi (700 \cdot u + 220) \mathrm{d}u \\ &= 700\pi t^2 + 440\pi t + \phi\end{aligned}$$

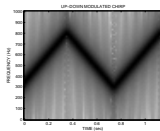
with ϕ some arbitrary constant.



Chirp signal: $\Rightarrow x(t) = \cos(\psi(t)) = \cos(700\pi t^2 + 440\pi t + \phi)$

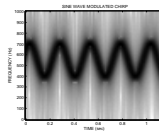
Chirp1  



Chirp2  



Chirp3  



Birds  

