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1 Week 4 Module 3:

1.1 Part 2 - Advanced Fourier Analyse

1.1.1 Discrete Fourier Series DFS

TODO Discrete Fourier series



Discrete Fourier Series

⌘ DFS = DFT with periodicity explicit $\tilde{X}[k] = DFS\{x[n]\}$

- The DFS maps an N-Periodic signal onto an N-Periodic sequence of Fourier coefficients
- The inverse DFS maps n_{periodic} sequence of Fourier coefficients a set onto an N-periodic signal
- DFS is an extension of the DFT for periodic sequences
- A circular time-shift is a natural extension of a shift to finite length signals.

Finite-length time shifts revisited

- The DFS helps us understand how to define time shifts for finite-length signals.

test

For an N-periodic sequence $\tilde{x}[n]$

$\tilde{x}[n - M]$ is well-defined for all $M \in \mathbb{N}$

$DFS \{ \tilde{x}[n - M] \} = e^{-j \frac{2\pi}{N} M k} \tilde{X}[k]$ delay factor

$IDFS \left\{ e^{-j \frac{2\pi}{N} M k} \tilde{X}[k] \right\} = \tilde{x}[n - M]$ delay factor

For an N-length signal $x[n]$

$\tilde{x}[n - M]$ not well-defined for all $M \in \mathbb{N}$

build $\tilde{x}[n] = x[n \bmod N] \Rightarrow \tilde{X}[k] = X[k]$

$IDFT \left\{ e^{-j \frac{2\pi}{N} M k} X[k] \right\} = IDFS \left\{ e^{-j \frac{2\pi}{N} M k} \tilde{X}[k] \right\} = \tilde{x}[n - M] = x[(n - M) \bmod N]$



Periodicity

↗ Shifts for finite-length signals are "naturally" circular

TODO Karplus-Strong revisited and DFS

Analysis Formula for a N-Periodic Signal in the frequency domain

$$\tilde{X}[k] = \sum_{n=0}^{N-1} \tilde{x}[n] e^{-j \frac{2\pi}{N} n k}, k \in \mathbb{Z} \quad (1)$$

$X[k]$ Signal vector in the frequency domain

$x[n]$ Signal vector in the (discrete) time domain

Reminder This is the inner Product in explicit form

Synthesis Formula for a N-Periodic Signal in the time domain

$$\tilde{x}[n] = \frac{1}{N} \sum_{k=0}^{N-1} \tilde{X}[k] e^{j \frac{2\pi}{N} n k}, k \in \mathbb{Z} \quad (2)$$

$x[n]$ Signal vector in the (discrete) time domain

$X[k]$ Signal vector in the frequency domain

$\frac{1}{N}$ Normalisation coefficient

Reminder This is the inner Product in explicit fashion

1.1.2 The Discrete-Time Fourier Transform (DTFT)

Overview Fourier Transform

- N-Point finite-length signals: DFT
- N-Point periodic signals: DFS
- Infinite length (non periodic) signals: DTFT

Karplus Strong revisited and the DTFT

Plotting the DTFT

- Frequencies go from $-\pi$ to π
- Positive frequencies are on the right hand side of the x-axis
- Negative frequencies are on the left hand side of the x-axis
- Low frequencies are centered around 0
- High frequencies will be on the extreme of the bound

1.1.3 Existence and properties of the DTFT

Formal Definition of the DTFT

- $x[n] \in \ell_2(\mathbb{Z})$, the space of square summable infinite sequences
- define the function of $\omega \in \mathbb{R}$

$$F(e^{j\omega}) = \sum_{n=-\infty}^{\infty} x[n]e^{-j\omega n}, \text{ with } \omega = \frac{2\pi}{N} \text{ and } N \rightarrow \infty$$

- inversion (when $F(\omega)$ exists):

$$x[n] = \frac{1}{2\pi} \int_{-\pi}^{\pi} F(e^{j\omega}) e^{j\omega n} d\omega, \text{ with } n \in \mathbb{Z}$$

Properties of the DTFT

linearity	$DTFT\{\alpha x[n] + \beta y[n]\} = \alpha X(e^{j\omega}) + \beta Y(e^{j\omega})$
timeshift	$DTFT\{x[n - M]\} = e^{-j\omega M} X(e^{j\omega})$
modulation	$DTFT\{e^{-j\omega_0 M} x[n]\} = X(e^{j(\omega - \omega_0)})$
time reversal	$DTFT\{x[-n]\} = X(e^{-j\omega})$
conjugation	$DTFT\{x^*[n]\} = X^* X(e^{-j\omega})$

Some particular cases

- if $x[n]$ is symmetric, the DTFT is symmetric: $x[n] = x[-n] \iff X(e^{j\omega}) = X(e^{-j\omega})$
- if $x[n]$ is real, the DTFT is Hermitian-symmetric: $x[n] = x^*[n] \iff X(e^{j\omega}) = X^*(e^{-j\omega})$
- if $x[n]$ is real, the magnitude of the DTFT is symmetric $x[n] \in \mathbb{R} \implies |X(e^{j\omega})| = |X(e^{-j\omega})|$
- if $x[n]$ is real and symmetric, $X(e^{j\omega})$ is also real and symmetric

TODO The DTFT as a change of basis

1.1.4 TODO Sinusoidal Modulation

TODO Sinusoidal modulation

TODO Tuning a guitar

TODO Signal of the day: Tristan Chord

1.1.5 TODO Notes and Supplementary Material

TODO Relation Ship between transforms

TODO The fast fourier transform