Fourier transforms of commonly occurring signals

Colophon

An annotatable worksheet for this presentation is available as Worksheet 13. • The source code for this page is fourier_transform/2/ft2.ipynb.

- You can view the notes for this presentation as a webpage (HTML). • This page is downloadable as a PDF file.

Note on Notation

If you have been reading both Karris and Boulet you may have noticed a difference in the notation used in the definition of Fourier Transform:

However, I am happy to change back if you find the addition of j useful.

• Karris uses $F(\omega)$ • Boulet uses $F(j\omega)$

- I checked other sources and Hsu (Schaum's Signals and Systems) {cite} schaum and Morrell (The Fourier Analysis Video Series on YouTube) both use the $F(\omega)$ notation.

According to Wikipedia Fourier Transform: Other Notations both are used only by electronic engineers anyway and either would be acceptible.

- There is some advantage in using Boulet's notation $F(j\omega)$ in that it helps to reinforce the idea that Fourier Transform is a special case of the Laplace Transform and it was the notation that I used in the last section.
- In these notes, I've used the other convention on the basis that its the more likely to be seen in your support materials.
- You should be aware that Fourier Transforms are in general complex so whatever the notation used to represent the transform, we are still dealing with real and imaginary parts or magnitudes and phases when we use the actual transforms in analysis.

Agenda

• Tables of Transform Pairs

The Fourier Transform

 Relationship between Laplace and Fourier • Fourier Transforms of Common Signals

• Examples of Selected Transforms

Reminder of the Definitions

In the signals and systems context, the Fourier Transform is used to convert a function of time f(t) to a function of radian frequency $F(\omega)$: $\mathcal{F}\left\{f(t)\right\} = \int_{-\infty}^{\infty} f(t)e^{-j\omega t} dt = F(\omega).$

Last time we derived the Fourier Transform by evaluating what would happen when a periodic signal was made periodic. Let us restate the definitions.

The Inverse Fourier Transform

In the signals and systems context, the *Inverse Fourier Transform* is used to convert a function of frequency $F(\omega)$ to a function of time f(t): $\mathcal{F}^{-1}\left\{F(\omega)\right\} = \frac{1}{2\pi} \int_{-\infty}^{\infty} F(\omega) e^{j\omega t} d\omega = f(t).$

Note, the factor 2π is introduced because we are changing units from radians/second to seconds. **Duality of the transform**

This has important consequences in filter design and later when we consider sampled data systems. **Table of Common Fourier Transform Pairs**

Time sample

This table is adapted from Table 8.9 of Karris. See also: Wikibooks: Engineering Tables/Fourier Transform Table and Fourier Transform—WolframMathworld for more complete references.

Note the similarity of the Fourier and its Inverse.

2.

f(t) $F(\omega)$ Name Remarks $\delta(t)$ 1. Dirac delta 1 Constant energy at *all* frequencies.

 $\delta(t-t_0)$

 $e^{j\omega t_0}$

sgn(x)

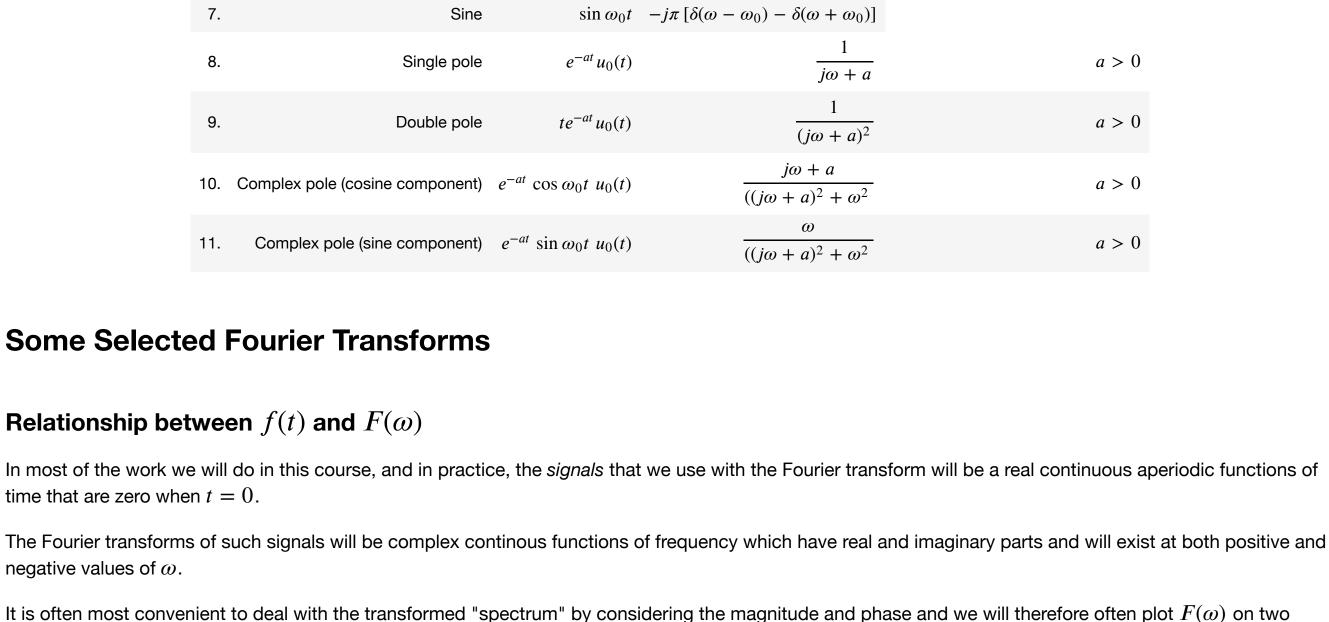
3. Phase shift 4. Signum

 $\frac{1}{j\omega} + \pi\delta(\omega)$ 5. Unit step $u_0(t)$ $\pi \left[\delta(\omega - \omega_0) + \delta(\omega + \omega_0)\right]$ 6. Cosine $\cos \omega_0 t$

 $e^{-j\omega t_0}$

also known as sign function

 $2\pi\delta(\omega-\omega_0)$



As for the Laplace transform, this is more conveniently determined by exploiting the time convolution property. That is by performing a Fourier transform of the signal, multiplying it by the system's frequency response and then inverse Fourier transforming the result.

The Dirac Delta

Matlab:

ans =

Related:

DC

fourier(dirac(t))

fourier(A,omega)

2*pi*dirac(omega)

Related by frequency shifting property:

Cosine (Sinewave with even symmetry)

Note: f(t) is real and even. $F(\omega)$ is also real and even.

ans =

Sinewave

Signum (Sign)

The transform is:

In [2]: syms t;

Have these ideas in mind as we go through the examples in the rest of this section.

separate graphs as magnitude $|F(\omega)|$ and phase $\angle F(\omega)$ (where phase is measured in radians) plotted against frequency $\omega \in [-\infty, \infty]$ (in radians/second).

We most often represent the system by its so-called *frequency response* and we will be interested on what effect the system has on the signal f(t).

f(t) $F(\omega)$

 $\delta(t) \Leftrightarrow 1$

Proof: uses sampling and sifting properties of $\delta(t)$.

 $\delta(t-t_0) \Leftrightarrow e^{-j\omega t_0}$

 $1 \Leftrightarrow 2\pi\delta(\omega)$

 $e^{j\omega_0 t} \Leftrightarrow 2\pi\delta(\omega - \omega_0)$

 $\cos(t) = \frac{1}{2} \left(e^{j\omega_0 t} + e^{-j\omega_0 t} \right) \Leftrightarrow \pi \delta(\omega - \omega_0) + \pi \delta(\omega + \omega_0)$

f(t)

 $\cos \omega_{o} t$

 $F(\omega)$

 $2\pi\delta(\omega)$

 $+\omega_0$

 $-\omega_0$

1

In [1]: imatlab_export_fig('print-svg') % Static svg figures.

f(t)

Matlab: In [3]: syms t omega; A = sym(1);

$$\lim_{t\to\infty} \frac{f(t)}{\sin\omega_0 t} \qquad \lim_{t\to\infty} \frac{F_{\rm Im}(\omega)}{-\pi}$$
 Note: $f(t)$ is real and odd. $F(\omega)$ is imaginary and odd.

 $\operatorname{sgn} x = u_0(t) - u_0(-t) = \frac{2}{j\omega}$

f(t)

 $F_{\rm Im}(\omega)$

 $\sin(t) = \frac{1}{j2} \left(e^{j\omega_0 t} - e^{-j\omega_0 t} \right) \Leftrightarrow -j\pi \delta(\omega - \omega_0) + j\pi \delta(\omega + \omega_0)$

This function is often used to model a voltage comparitor in circuits.

The signum function is a function whose value is equal to

Use the signum function to show that

Example 4: Unit Step

Clue Define

From previous results $1 \Leftrightarrow 2\pi\delta(\omega)$ and $\operatorname{sgn} x = 2/(j\omega)$ so by linearity

 $\operatorname{sgn} x = 2u_0(t) - 1$

 $u_0(t) = \frac{1}{2} \left[1 + \operatorname{sgn} x \right]$

 $u_0(t) \Leftrightarrow \pi \delta(\omega) + \frac{1}{j\omega}$

 $u_0(t) \Leftrightarrow \pi\delta(\omega) + \frac{1}{j\omega}$

 $e^{j\omega_0 t}u_0(t) \Leftrightarrow \pi\delta(\omega-\omega_0) + \frac{1}{j(\omega-\omega_0)}$

 $\sin \omega_0 t \ u_0(t) \Leftrightarrow \frac{\pi}{j2} [\delta(\omega - \omega_0) - \delta(\omega + \omega_0)] + \frac{\omega_0}{\omega_0^2 - \omega^2}$

 $\cos \omega_0 t \ u_0(t) \Leftrightarrow \frac{\pi}{2} [\delta(\omega - \omega_0) + \delta(\omega + \omega_0)] + \frac{j\omega}{\omega_0^2 - \omega^2}$

 $\mathcal{L}\left\{e^{-at}u_0(t)\right\} = \frac{1}{s+a}$

 $\mathcal{F}\left\{e^{-at}u_0(t)\right\}$

 $\frac{j\omega + a}{(j\omega + a)^2 + \omega_0^2}$

If a signal is a function of time f(t) which is zero for $t \le 0$, we can obtain the Fourier transform from the Lpalace transform by substituting s by $j\omega$.

 $F(\omega)$

 $\mathcal{F}\left\{u_0(t)\right\} = \pi\delta(\omega) + \frac{1}{j\omega}$

 $\operatorname{sgn} t = 2u_0(t) - 1$

f(t)

QED **Graph of unit step**

Use the results derived so far to show that

Hint: linearity plus frequency shift property.

Use the results derived so far to show that

Example 6

Solution to example 7

Given that

Given that

Solution to example 9

rectangular pulse

• periodic time function

unit impulse train (model of regular sampling)

• triangular pulse

Does that help?

Proof

SO

Unit step is neither even nor odd so the Fourier transform is complex with real part $F_{\rm Re}(\omega)=\pi\delta(\omega)$ and imaginary part $F_{\rm Im}(\omega)=1/(j\omega)$. The real part is even, and theimaginary part is odd. Example 5

f(t)

Hint: Euler's formula plus solution to example 2. Important note: the equivalent example in Karris (Section 8.4.9 Eq. 8.75 pp 8-23—8-24) is wrong! See <u>worked solution</u> for the corrected proof. Example 7 Use the result of Example 6 to determine the Fourier transform of $\cos \omega_0 t \ u_0(t)$.

Derivation of the Fourier Transform from the Laplace Transform

Compute Solution to example 8

Boulet gives the graph of this function.

Example 9: Complex Pole Pair cos term

Example 8: Single Pole Filter

 $\mathcal{L}\left\{e^{-at}\cos\omega_0 t\ u_0(t)\right\} = \frac{s+a}{(s+a)^2 + \omega_0^2}$ Compute $\mathcal{F}\left\{e^{-at}\cos\omega_0t\ u_0(t)\right\}$

Boulet gives the graph of this function. **Fourier Transforms of Common Signals**

I will not provide notes for these, but you will find more details in Chapter 8 of Karris and Chapter 5 of Boulet and I have created some worked examples (see Blackboard and the OneNote notebook) to help with revision. **Suggestions for Further Reading**

Boulet has several interesting amplifications of the material presented by {cite} karris. You would be well advised to read these. Particular highlights which • Time multiplication and its relation to amplitude modulation (pp 182-183).

We shall conclude this session by computing as many of the the Fourier transform of some common signals as we have time for.

- Use of inverse Fourier series to determine f(t) from a given $F(j\omega)$ and the "ideal" low-pass filter (pp 188–191). • The Duality of the Fourier transform (pp 191 – 192).
- References
 - The Fourier Transform for Systems and Circuit Analysis
- we will not have time to cover:
 - **Summary** Tables of Transform Pairs Examples of Selected Transforms • Relationship between Laplace and Fourier

• Fourier transform of the complex exponential signal $e^{(\alpha+j\beta)t}$ with graphs (pp 184–187).

See Bibliography.

• Fourier Transforms of Common Signals

Next Section