

T05

Properties (Table 3.1)

Frequency domain

Fourier analysis for DT signals and systems

Difference between CTFS and DTFS

Difference between $H(j\omega)$ and $H(e^{j\omega})$

1

e.g. Find the F.S. coefficients for all values of k .

$$a_k e^{jk\frac{2\pi}{T}t}$$

Basis function

$$x(t) = 2 + 4 \cos\left(2\pi t + \frac{\pi}{3}\right) + 8 \sin\left(6\pi t - \frac{\pi}{4}\right)$$

$$= 2 + 2 e^{j\left(2\pi t + \frac{\pi}{3}\right)} + 2 e^{-j\left(2\pi t + \frac{\pi}{3}\right)} + \frac{4}{j} e^{j\left(6\pi t - \frac{\pi}{4}\right)} + \left(-\frac{4}{j}\right) e^{-j\left(6\pi t - \frac{\pi}{4}\right)}$$

$$= 2 + 2 e^{j\frac{\pi}{3}} e^{j2\pi t} + 2 e^{-j\frac{\pi}{3}} e^{-j2\pi t} + \frac{4}{j} e^{-j\frac{\pi}{4}} e^{j6\pi t} + \left(-\frac{4}{j}\right) e^{j\frac{\pi}{4}} e^{-j6\pi t}$$

$$a_1 = 2 e^{j\frac{\pi}{3}}$$

$$a_3 = 4 e^{-j\frac{\pi}{2}} e^{-j\frac{\pi}{4}} = 4 e^{-j\frac{3\pi}{4}}$$

$$\frac{1}{j} = -j = e^{-j\frac{\pi}{2}}$$

$$a_{-1} = a_1^* = 2 e^{-j\frac{\pi}{3}}$$

$$a_{-3} = a_3^* = 4 e^{j\frac{3\pi}{4}}$$

$$a_0 = 2$$

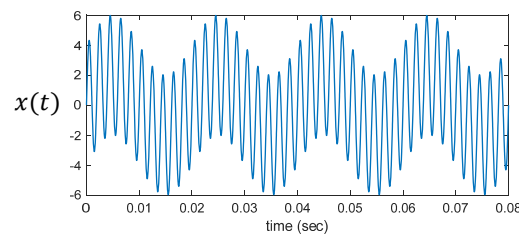
$$a_k = 0 \quad \text{otherwise}$$

conjugate symmetry

Question : Why to decompose a signal ?

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e.g. A real periodic signal $x(t)$ is plotted below according to a given data file.



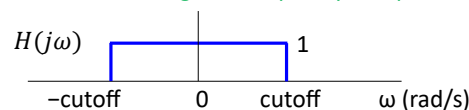
$$\omega_o = \frac{2\pi}{T} \quad a_k e^{jk\frac{2\pi}{T}t}$$

Question : Is $x(t)$ a real signal ?

$$x(t) = a_{-10} e^{j(-10)\frac{2\pi}{T}t} + a_{-1} e^{j(-1)\frac{2\pi}{T}t} + a_1 e^{j\frac{2\pi}{T}t} + a_{10} e^{j(10)\frac{2\pi}{T}t} \quad \text{Decomposition}$$

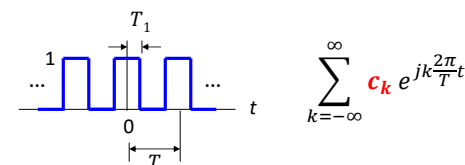
Question : Design a system to remove the highest frequency component ?

Question : cutoff ?



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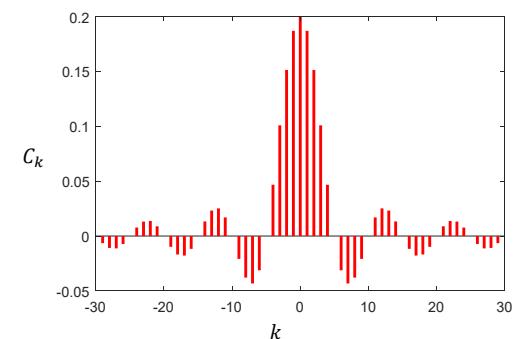
e.g.



$$c_k = \frac{\sin(k\omega_o T_1)}{k\pi} = \frac{\omega_o T_1}{\pi} \text{sinc}\left(\frac{k\omega_o T_1}{\pi}\right)$$

$$c_0 = \frac{k\omega_o T_1}{k\pi} = \frac{\left(\frac{2\pi}{T}\right) T_1}{\pi} = (1) \frac{2T_1}{T} \quad \text{for } k = 0$$

For example, $T = 5$ $T_1 = 0.5$

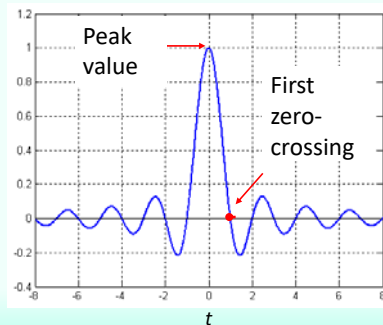


Question : Magnitude and phase of c_k ?

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$$\text{sinc}(t) = \frac{\sin(\pi t)}{\pi t}$$

$$\lim_{t \rightarrow 0} \frac{\sin(\pi t)}{\pi t} = \frac{\pi t}{\pi t} = 1$$



$$\text{sinc}(t) = \frac{\sin(\pi t)}{\pi t} = 0$$

$$\sin(\pi t) = 0$$

$$t = 1$$

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e.g. The input and the frequency response of an LTI system is given.

$$x(t) = \sin(2\pi t) + \frac{1}{2} \cos(4\pi t) \quad H(j\omega) = 4 e^{-j\frac{\omega}{8}}$$

- What is the fundamental angular frequency ω_0 ?
- Is the input a real signal ?
- Plot the F.S. coefficient of $x(t)$.
- Find the eigenvalue for each eigenfunction.
- Represent the output $y(t)$ as a sum of real sinusoids.
- Is the system a real system ?
- What does the system do?
- Suggest a corresponding impulse response.

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$$x(t) = \frac{1}{j2} e^{j(2\pi t)} - \frac{1}{j2} e^{-j(2\pi t)} + \frac{1}{4} e^{j(4\pi t)} + \frac{1}{4} e^{-j(4\pi t)}$$

$$= \frac{1}{j2} e^{j(1)(2\pi t)} - \frac{1}{j2} e^{j(-1)(2\pi t)} + \frac{1}{4} e^{j(2)(2\pi t)} + \frac{1}{4} e^{j(-2)(2\pi t)}$$

\uparrow $k=1$ \uparrow $k=-1$ \uparrow $k=2$ \uparrow $k=-2$

$$\sum_{k=-\infty}^{\infty} a_k e^{jk\frac{2\pi}{T}t}$$

$$a_1 = \frac{1}{j2} = \frac{1}{2} e^{-j\frac{\pi}{2}}$$

$$a_{-1} = a_1^* = \frac{1}{2} e^{j\frac{\pi}{2}}$$

$$a_2 = \frac{1}{4}$$

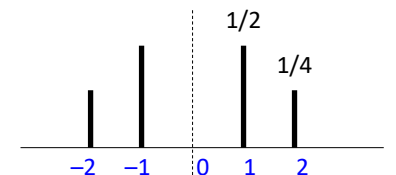
$$a_{-2} = a_2^* = \frac{1}{4}$$

$$a_k = 0 \quad \text{otherwise}$$

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Magnitude

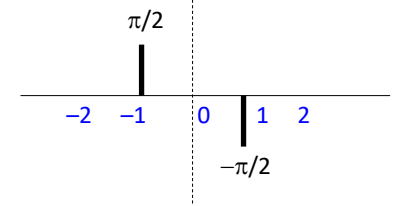
$|a_k|$



Even symmetry

Phase

$\angle a_k$



Odd symmetry

Question : Why to show the phase in the range of $-\pi$ and π ?

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$$H(j\omega) = 4e^{-j\frac{\omega}{8}} \quad H(j2\pi) = 4e^{-j\frac{2\pi}{8}} \quad \text{Conjugate symmetry} \quad H(-j2\pi) = 4e^{j\frac{2\pi}{8}}$$

$$H(j4\pi) = 4e^{-j\frac{4\pi}{8}} \quad H(-j4\pi) = 4e^{j\frac{4\pi}{8}}$$

$$y(t) = \sum_{k=-\infty}^{\infty} a_k H(jk\omega_o) e^{jk\omega_o t}$$

$$x(t) = \sin(2\pi t) + \frac{1}{2} \cos(4\pi t)$$

$$= \frac{1}{j2} 4 e^{-j\frac{2\pi}{8}} e^{j(1)(2\pi t)} - \frac{1}{j2} 4 e^{j\frac{2\pi}{8}} e^{j(-1)(2\pi t)} + \frac{1}{4} 4 e^{-j\frac{4\pi}{8}} e^{j(2)(2\pi t)} + \frac{1}{4} 4 e^{j\frac{4\pi}{8}} e^{j(-2)(2\pi t)}$$

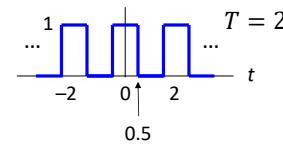
$$= 4 \sin\left(2\pi t - \frac{2\pi}{8}\right) + 2 \cos\left(4\pi t - \frac{4\pi}{8}\right)$$

$$= 4 \sin\left(2\pi\left(t - \frac{1}{8}\right)\right) + 2 \cos\left(4\pi\left(t - \frac{1}{8}\right)\right)$$

$$h(t) = ?$$

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Properties (Table 3.1)

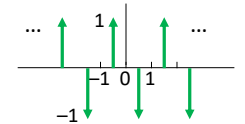


$$\omega_o = \frac{2\pi}{T} = \frac{2\pi}{2} = \pi$$

$$s(t) \longleftrightarrow c_k = \frac{\sin(k\omega_o T_1)}{k\pi} = \frac{\sin\left(\frac{k\pi}{2}\right)}{k\pi}$$

e.g. Find the F.S. of $y(t)$.

$$y(t) = \frac{d}{dt} s(t) \longleftrightarrow b_k = jk\omega_o c_k = jk\pi c_k = j \sin\left(\frac{k\pi}{2}\right)$$



Differentiation

$$a_k = \frac{1}{2}$$

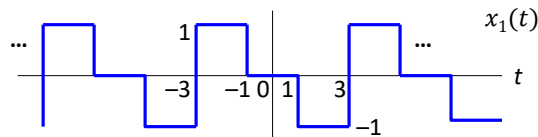
$$y(t) = x(t + 0.5) - x(t - 0.5) \longleftrightarrow b_k = a_k e^{-jk\omega_o(-0.5)} - a_k e^{-jk\omega_o(0.5)}$$

Time-shifting
Linearity

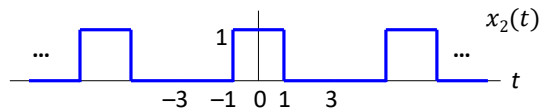
$$= j2a_k \sin\left(\frac{k\pi}{2}\right)$$

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e.g. What is the value of a_0 for each of the following signals ?



$$a_0 = ?$$



$$a_0 = ?$$

e.g. Does each of the following signals have valid F.S. coefficients ?

$$y_1(t) = \int_{-\infty}^t x_1(t) dt \quad y_2(t) = \int_{-\infty}^t x_2(t) dt$$

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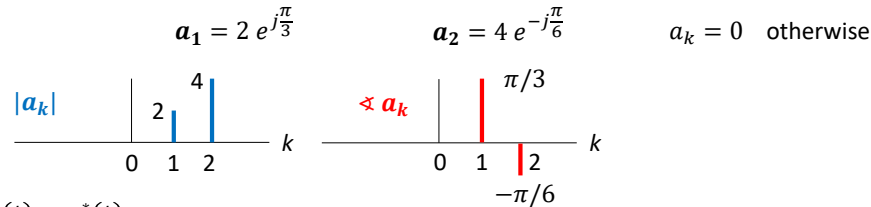
e.g. Given : $x(t) = 2e^{j(2\pi t + \frac{\pi}{3})} + 4e^{j(4\pi t - \frac{\pi}{6})}$

- Sketch the F.S. coefficient of $x(t)$.
- Sketch the F.S. coefficient of $y(t) = x^*(t)$.
- Sketch the F.S. coefficient of $y(t) = x(-t)$.
- Sketch the F.S. coefficient of $y(t) = x(2t)$.
- Sketch the F.S. coefficient of $y(t) = e^{j2\pi t} x(t)$.

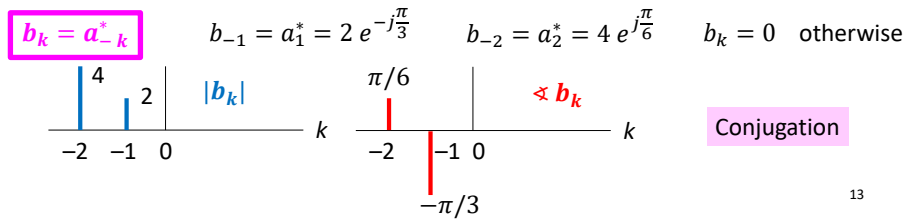
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$$x(t) = 2 e^{j(2\pi t + \frac{\pi}{3})} + 4 e^{j(4\pi t - \frac{\pi}{6})} \quad \omega_o = 2\pi \quad T = 1$$

a) F.S. coefficient of $x(t)$

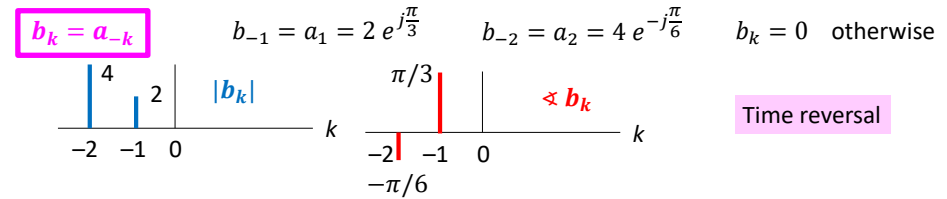


b) $y(t) = x^*(t)$

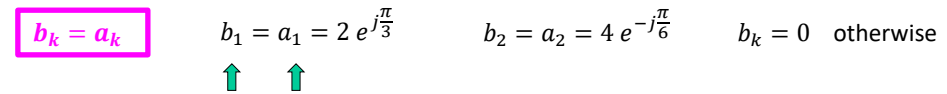


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c) $y(t) = x(-t)$



d) $y(t) = x(2t)$



Question : Do they have the same meaning when $k = 1$?

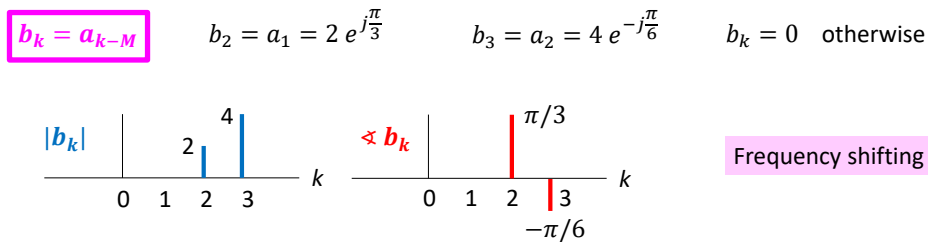
$$x(2t) = 2 e^{j(4\pi t + \frac{\pi}{3})} + 4 e^{j(8\pi t - \frac{\pi}{6})}$$

$$x(t) = 2 e^{j(2\pi t + \frac{\pi}{3})} + 4 e^{j(4\pi t - \frac{\pi}{6})}$$

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$$e) y(t) = e^{j2\pi t} x(t) = 2 e^{j(4\pi t + \frac{\pi}{3})} + 4 e^{j(6\pi t - \frac{\pi}{6})} \quad \omega_o = 2\pi$$

M = 1

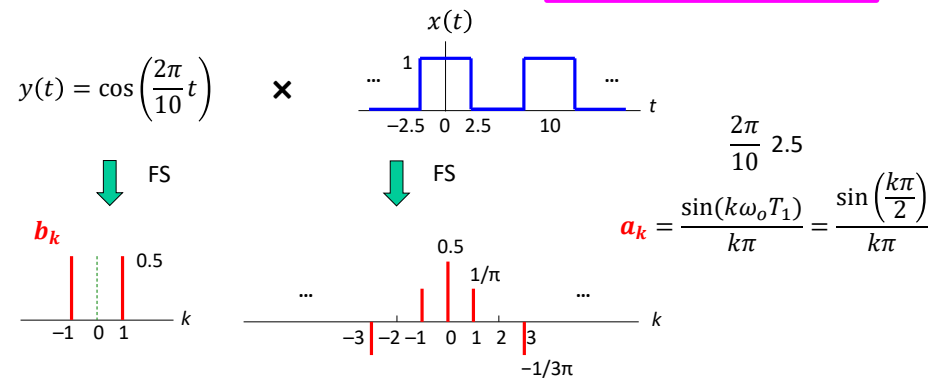


$$x(t) = 2 e^{j(2\pi t + \frac{\pi}{3})} + 4 e^{j(4\pi t - \frac{\pi}{6})}$$

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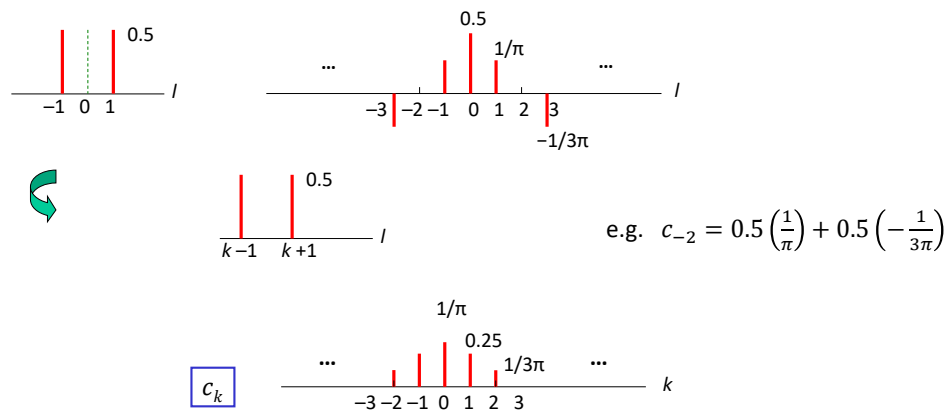
e.g. Multiplication

$$z(t) = x(t) y(t) \Rightarrow c_k = \sum_{l=-\infty}^{\infty} a_l b_{k-l} = a_k * b_k$$

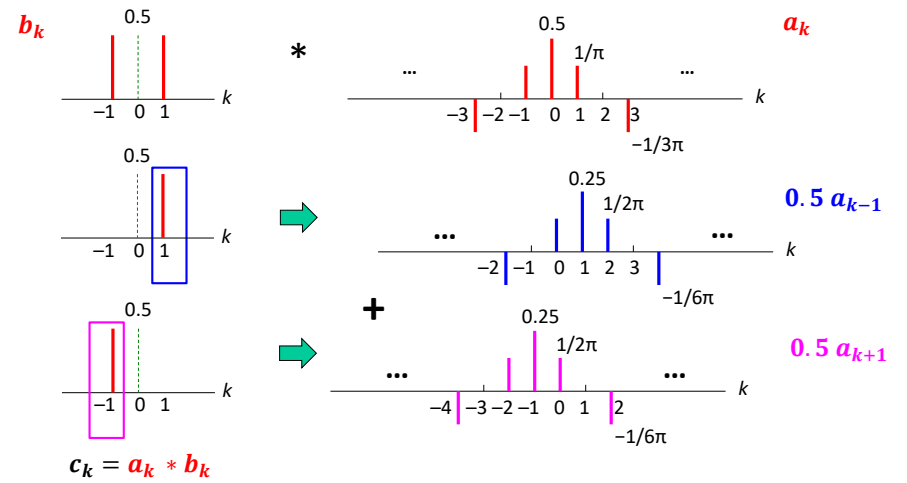


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Method 1 : By convolution sum

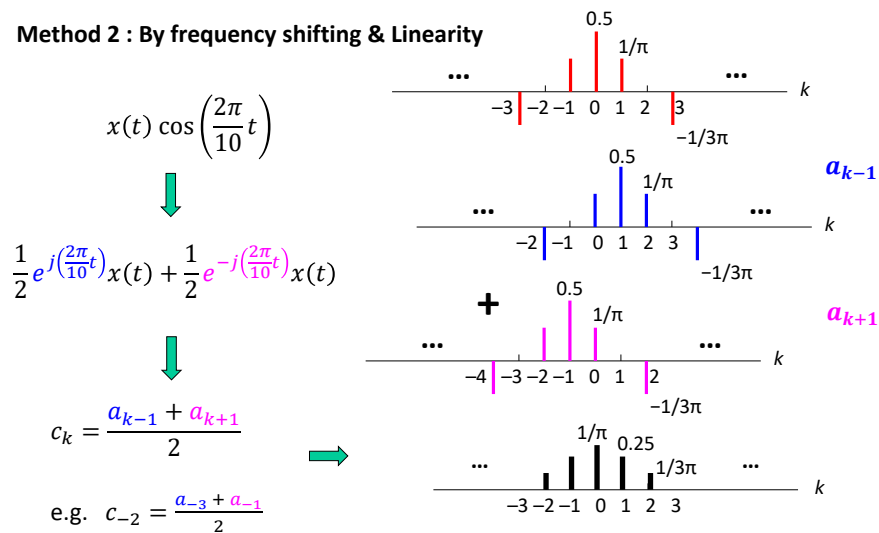


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Method 2 : By frequency shifting & Linearity



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k	-4	-3	-2	-1	0	1	2	3	4
a_k	0	$-1/3\pi$	0	$1/\pi$	0.5	$1/\pi$	0	$-1/3\pi$	0
a_{k-1}	$1/5\pi$	0	$-1/3\pi$	0	$1/\pi$	0.5	$1/\pi$	0	$-1/3\pi$
a_{k+1}	$-1/3\pi$	0	$1/\pi$	0.5	$1/\pi$	0	$-1/3\pi$	0	$1/5\pi$
c_k	$-1/15\pi$	0	$1/3\pi$	0.25	$1/\pi$	0.25	$1/3\pi$	0	$-1/15\pi$

$$c_k = \frac{a_{k-1} + a_{k+1}}{2}$$

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e.g. $x(t) = 1 + 4 \cos(2\pi t) + 6 \sin(4\pi t)$

a) Find the F.S. coefficients.

$$x(t) = 1 + 2 e^{j2\pi t} + 2 e^{-j2\pi t} + \frac{3}{j} e^{j4\pi t} - \frac{3}{j} e^{-j4\pi t}$$

$$a_0 = 1 \quad a_1 = 2 \quad a_{-1} = 2 \quad a_2 = 3e^{-j\frac{\pi}{2}} \quad a_{-2} = 3e^{j\frac{\pi}{2}}$$

b) Find the total average power.

Parseval's relation

$$P = \sum_{k=-\infty}^{\infty} |a_k|^2 = (1)^2 + 2(2^2) + 2(3)^2 = 27$$

$$P = \frac{1}{T} \int_0^T |x(t)|^2 dt$$

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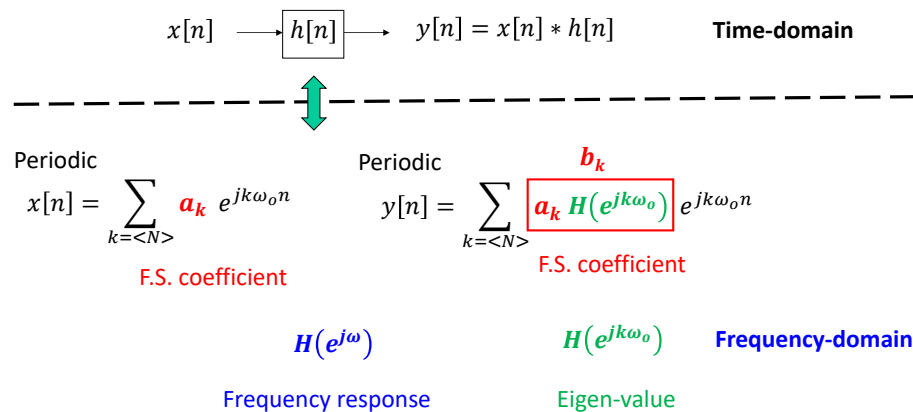
Fourier analysis for DT signals and systems

Difference between CTFS and DTFS

Difference between $H(j\omega)$ and $H(e^{j\omega})$

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Fourier Analysis for DT Signals and LTI Systems



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Difference between CTFS and DTFS

$$x(t) = \sum_{k=-\infty}^{\infty} a_k e^{jk\frac{2\pi}{T}t}$$

$$y(t) = \sum_{k=-\infty}^{\infty} a_k H(jk\omega_0) e^{jk\omega_0 t}$$

$$a_k = \frac{1}{T} \int_0^T x(t) e^{-jk\frac{2\pi}{T}t} dt$$

Infinite number of a_k

$$x[n] = \sum_{k=\langle N \rangle} a_k e^{jk\frac{2\pi}{N}n}$$

$$y[n] = \sum_{k=\langle N \rangle} a_k H(e^{jk\omega_0}) e^{jk\frac{2\pi}{N}n}$$

$$a_k = \frac{1}{N} \sum_{n=\langle N \rangle} x[n] e^{-jk\frac{2\pi}{N}n}$$

Analysis equation

Only N number of a_k

$$a_k = a_{k+N}$$

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$$x(t) = \sum_{k=-\infty}^{\infty} a_k e^{jk \frac{2\pi}{T} t}$$

$$\begin{aligned} & a_0 \\ & a_1 e^{j(1) \frac{2\pi}{T} t} \\ & a_2 e^{j(2) \frac{2\pi}{T} t} \\ & a_3 e^{j(3) \frac{2\pi}{T} t} \\ & a_4 e^{j(4) \frac{2\pi}{T} t} \\ & a_5 e^{j(5) \frac{2\pi}{T} t} \\ & \vdots \end{aligned}$$

$$x[n] = \sum_{k=\langle N \rangle} a_k e^{jk \frac{2\pi}{N} n}$$

$$\begin{aligned} & a_0 e^{j(0) \frac{2\pi}{N} n} \\ & a_1 e^{j(1) \frac{2\pi}{N} n} \\ & a_2 e^{j(2) \frac{2\pi}{N} n} \\ & a_3 e^{j(3) \frac{2\pi}{N} n} = a_0 e^{j(0) \frac{2\pi}{N} n} \\ & a_4 e^{j(4) \frac{2\pi}{N} n} = a_1 e^{j(1) \frac{2\pi}{N} n} \\ & a_5 e^{j(5) \frac{2\pi}{N} n} = a_2 e^{j(2) \frac{2\pi}{N} n} \\ & \vdots \end{aligned}$$

e.g. $N = 3$

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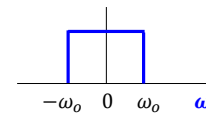
The difference between $H(j\omega)$ and $H(e^{j\omega})$

CTFS

$$y(t) = \sum_{k=-\infty}^{\infty} a_k H(jk\omega_o) e^{jk\omega_o t}$$

a_k and b_k are not periodic

$H(j\omega)$ is not periodic



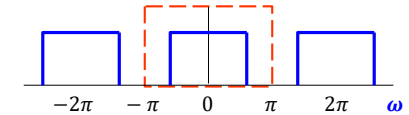
Actual frequency

DTFS

$$y[n] = \sum_{k=\langle N \rangle} b_k H(e^{jk\omega_o}) e^{jk \frac{2\pi}{N} n}$$

a_k and b_k are periodic

$H(e^{j\omega})$ is periodic



Normalized frequency

Question : What is the highest frequency ?

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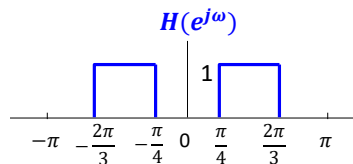
e.g. Given the frequency response $(-\pi \leq \omega \leq \pi)$ of a filter and the following inputs :

$$x_1[n] = (-1)^n$$

$$x_2[n] = 1 + \sin\left(\frac{3\pi}{2}n + \frac{\pi}{4}\right)$$

$$y_1[n] = ?$$

$$y_2[n] = ?$$



Determine the output for each of the above inputs.

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e.g. Given : $x[n] = 1 + \cos\left(\frac{2\pi}{4}n\right) + 2\cos(\pi n) + \sin\left(\frac{5\pi}{2}n\right)$

$$y[n] = \cos\left(\frac{5\pi}{2}n + \frac{\pi}{4}\right)$$

$\omega_o = ? \quad N = ?$

Find the eigenvalues for $k = 0, 1, 2$ and 3 .

$$\begin{aligned} x[n] &= 1 + \frac{1}{2}e^{j(\frac{2\pi}{4}n)} + \frac{1}{2}e^{-j(\frac{2\pi}{4}n)} + 2e^{j(\frac{2\pi}{2}n)} + \frac{1}{j2}e^{j(\frac{5\pi}{2}n)} - \frac{1}{j2}e^{-j(\frac{5\pi}{2}n)} \\ &= 1 + \frac{1}{2}e^{j(\frac{\pi}{2}n)} + \frac{1}{2}e^{-j(\frac{\pi}{2}n)} + 2e^{j(\frac{2\pi}{2}n)} - \frac{j}{2}e^{j(\frac{\pi}{2}n)} + \frac{j}{2}e^{-j(\frac{\pi}{2}n)} \\ &= 1 + \frac{1}{2}(1-j)e^{j(\frac{\pi}{2}n)} + \frac{1}{2}(1+j)e^{-j(\frac{\pi}{2}n)} + 2e^{j(\frac{2\pi}{2}n)} \end{aligned}$$

$k=0 \quad k=1 \quad k=-1 \quad k=2$

$$a_k e^{jk \frac{2\pi}{N} n}$$

Question : a_3 ?

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$$= \frac{1}{2} e^{j\frac{\pi}{4}} e^{j(\frac{\pi n}{2})} + \frac{1}{2} e^{-j\frac{\pi}{4}} e^{-j(\frac{\pi n}{2})}$$

$$b_k e^{jk\frac{2\pi}{N}n}$$

$$k = 0 \quad \mathbf{a}_0 = 1$$

$$H(e^{j0}) = 0$$

$$\mathbf{b}_0 = \mathbf{0}$$

$$k = 1 \quad \mathbf{a}_1 = \frac{1}{\sqrt{2}} e^{-j\frac{\pi}{4}}$$

$$H\left(e^{j\frac{\pi}{2}}\right) = \frac{1}{\sqrt{2}}e^{j\frac{\pi}{2}}$$

$$\mathbf{b}_1 = \frac{1}{2}e^{j\frac{\pi}{4}}$$

$$k=2 \quad \mathbf{a}_2 = 2$$

$$H(e^{j\pi}) = 0$$

$$b_2 = 0$$

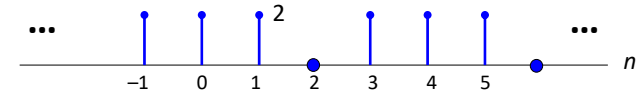
$$k=3 \quad \mathbf{a}_3 = \frac{1}{\sqrt{2}} e^{j\frac{\pi}{4}}$$

$$H(e^{j\frac{3\pi}{2}}) = \frac{1}{\sqrt{2}}e^{-j\frac{\pi}{2}}$$

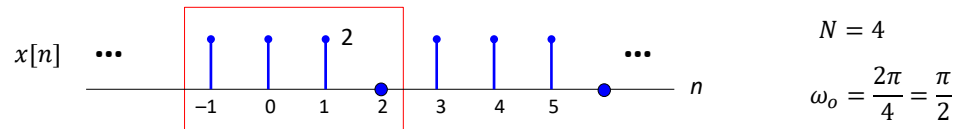
$$\mathbf{b}_3 = \frac{1}{2}e^{-j\frac{\pi}{4}}$$

$$\mathbf{a}_k H(e^{jk\omega_0}) = \mathbf{b}_k$$

e.g. Given the following periodic signal $x[n]$:



- Find the fundamental frequency.
- Find the FS coefficients.
- Express $x[n]$ as a sum of complex sinusoids.
- Express $x[n]$ as a sum of real sinusoids.



$$\mathbf{a}_k = \frac{1}{N} \sum_{n=\langle N \rangle} x[n] e^{-jk\frac{2\pi}{N}n}$$

$$a_0 = \frac{3}{2}$$

$$x[n] = \sum_{k=\langle N \rangle} \mathbf{a}_k e^{jk\frac{2\pi}{N}n}$$

$$= \frac{1}{4} \sum_{n=-1}^1 2 e^{-jk\frac{2\pi}{4}n}$$

$$a_1 = \frac{1}{2}$$

$$x[n] = \frac{3}{2} + \frac{1}{2}e^{j\frac{\pi}{2}n} - \frac{1}{2}e^{j\pi n} + \frac{1}{2}e^{-j\frac{\pi}{2}n}$$

$$= \frac{2}{4} (1 + e^{-jk\frac{2\pi}{4}} + e^{jk\frac{2\pi}{4}})$$

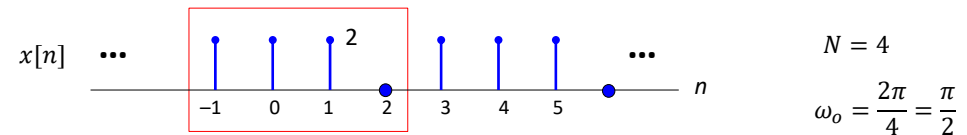
$$a_2 = -\frac{1}{2}$$

$$x[n] = \frac{3}{2} + \frac{1}{2}(e^{j\frac{\pi}{2}n} + e^{-j\frac{\pi}{2}n}) - \frac{1}{2}e^{j\pi n}$$

$$= \frac{1}{2} \left(1 + 2 \cos \left(\frac{k\pi}{2} \right) \right)$$

$$a_3 = a_{-1} = a_1^*$$

$$x[n] = \frac{3}{2} + \cos\left(\frac{\pi}{2}n\right) - \frac{1}{2}\cos(\pi n)$$



$$\mathbf{a}_k = (2) \frac{1}{N} \frac{\sin\left(\frac{2\pi k}{N} \left(N_1 + \frac{1}{2}\right)\right)}{\sin\left(\frac{\pi k}{N}\right)}$$

$$a_0 = \frac{3}{2}$$

$$a_1 = \frac{1}{2} \frac{\sin\left(\frac{3\pi}{4}\right)}{\sin\left(\frac{\pi}{4}\right)} = \frac{1}{2}$$

$$= \frac{1}{2} \frac{\sin\left(\frac{3k\pi}{4}\right)}{\sin\left(\frac{\pi k}{4}\right)}$$

$$a_2 = \frac{1}{2} \frac{\sin\left(\frac{6\pi}{4}\right)}{\sin\left(\frac{2\pi}{4}\right)} = -\frac{1}{2}$$

$$a_3 = a_{-1} = a_1^*$$

