Fourier Series through Circuits

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Contents

Abstract—**This manual provides a quick introduction to Fourier series and Low Pass Filters (LPF), besides facilitating the use of Python for Signals & Systems.**

1 Fourier Series

Problem 1.1. Type the following program in python to obtain $g(t)$. $g(t)$ is a periodic signal called a square wave with amplitude $A = 5V$ and time period $T = 20ms$.

Solution:

```
import numpy as np
from scipy import signal
import matplotlib.pyplot as plt

#Wave Amplitude
A=5
#Wave Period
T = 0.02;
#Time Samples
t = np.linspace(-2.5*T,2.5*T,1e4)
#Plot wave
plt.plot(t, A/2*(1+signal.square(2*np.pi*t/T)))
plt.ylim(-1, 6)
plt.grid()
plt.xlabel('$t$')
plt.ylabel('$g(t)$')
#Save figure
plt.savefig('../figs/1.1.eps')
plt.show()
```

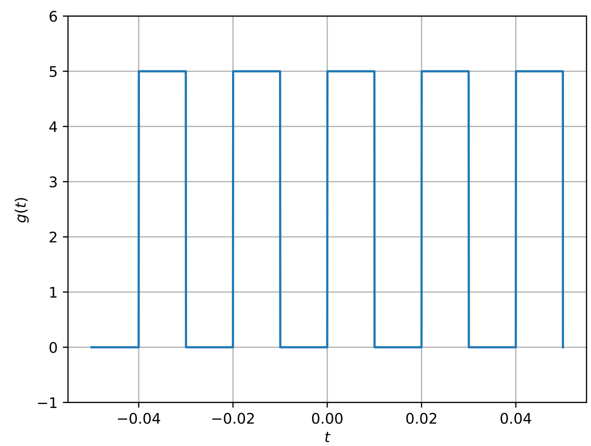

Fig. 1.1: Generating square wave.

Problem 1.2. Find the frequency of $g(t)$.

Solution: The frequency of $g(t)$ is given by $f = \frac{1}{T} = 50$ Hz.

Problem 1.3. The following expression

$$g(t) = \sum_{n=0}^{\infty} a_n \cos 2\pi n f t + b_n \sin 2\pi n f t \tag{1.1}$$

is known as the Fourier series expansion of $g(t)$, where $f = \frac{1}{T}$. Find

$$a_n = \frac{2}{T}\int_0^T g(t)\cos 2\pi n f t \, dt \tag{1.2}$$

$$b_n = \frac{2}{T}\int_0^T g(t)\sin 2\pi n f t \, dt \tag{1.3}$$

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Solution:

$$a_0 = \frac{A}{T}\int_0^{T_0} dt \tag{1.4}$$
$$= \frac{AT_0}{T} \tag{1.5}$$

and

$$a_n = \frac{2A}{T}\int_0^{T_0} \cos 2\pi n f t \, dt \tag{1.6}$$
$$= \frac{A}{\pi n f T}\sin 2\pi n f T_0 \tag{1.7}$$

Similarly,

$$b_n = \frac{2A}{T}\int_0^{T_0} \sin 2\pi n f t \, dt \tag{1.8}$$
$$= \frac{A}{\pi n f T}\left[1 - \cos 2\pi n f T_0\right] \tag{1.9}$$

2 Gibbs Phenomenon

Problem 2.1. Using Python, compute the series

$$\sum_{n=0}^{15} a_n \cos 2\pi n f t + b_n \sin 2\pi n f t \tag{2.1}$$

for $A = 5, T = 20ms$ and a_n, b_n obtained in the previous problem. Comment.

Solution: Type the following program

```
wget https://raw.githubusercontent.com/gadepall/
    EE1310/master/fourier/series/codes/1.4.py
```

to obtain the following figure. Through this prob-

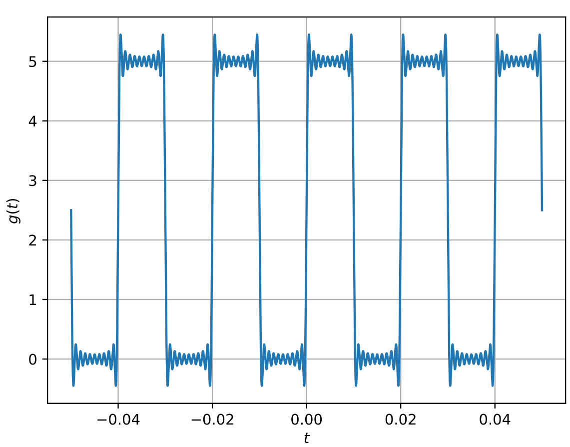

Fig. 2.1: Gibbs phenomenon.

lem, we find that the square wave can be approximated through an infinite sum of sinusoids. The ripples in Fig. 2.1 occur due to convergence issues and is known as the Gibbs phenomenon.

3 Filter

Problem 3.1. Refer to the circuit in Fig. 3.1. Suppose you are told that C has a resistance given by $\frac{1}{sC}$. Find the ratio $H(s)$ of the output voltage and input voltage using node analysis. The above circuit is known as a low pass filter and $H(s)$ is known as the transfer function.

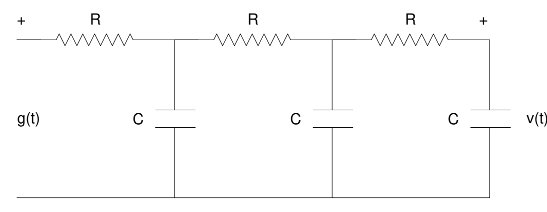

Fig. 3.1: Three stage $R-C$ low pass filter circuit

Solution: The equations at the nodes are given by

$$\frac{V_1 - V_i}{R} + sCV_1 + \frac{V_1 - V_2}{R} = 0 \tag{3.1}$$
$$\frac{V_2 - V_1}{R} + sCV_2 + \frac{V_2 - V_o}{R} = 0 \tag{3.2}$$
$$\frac{V_o - V_2}{R} + sCV_o = 0 \tag{3.3}$$

which can be expressed as

$$\begin{pmatrix} sC + \frac{2}{R} & -\frac{1}{R} & 0 \\ -\frac{1}{R} & sC + \frac{2}{R} & -\frac{1}{R} \\ 0 & -\frac{1}{R} & sC + \frac{1}{R} \end{pmatrix} \begin{pmatrix} \frac{V_1}{V_i} \\ \frac{V_2}{V_i} \\ \frac{V_o}{V_i} \end{pmatrix} = \begin{pmatrix} \frac{1}{R} \\ 0 \\ 0 \end{pmatrix} \tag{3.4}$$

Thus,

$$H(s) = \frac{V_o}{V_i} = \frac{\begin{vmatrix} sC + \frac{2}{R} & -\frac{1}{R} & \frac{1}{R} \\ -\frac{1}{R} & sC + \frac{2}{R} & 0 \\ 0 & -\frac{1}{R} & 0 \end{vmatrix}}{\begin{vmatrix} sC + \frac{2}{R} & -\frac{1}{R} & 0 \\ -\frac{1}{R} & sC + \frac{2}{R} & -\frac{1}{R} \\ 0 & -\frac{1}{R} & sC + \frac{1}{R} \end{vmatrix}} \tag{3.5}$$

$$= \frac{1/R^3}{\left(sC + \frac{1}{R}\right)\left\{\left(sC + \frac{2}{R}\right)^2 - \frac{1}{R^2}\right\} - \frac{1}{R^2}\left(sC + \frac{2}{R}\right)} \tag{3.6}$$

which can be expressed as

$$H(s) = \frac{1}{(sCR+1)\left\{(sCR+2)^2 - 1\right\} - (sCR+2)} \tag{3.7}$$

$$= \frac{1}{(sCR+2)^3 - (sCR+2)^2 - 2\,(sCR+2) + 1} \tag{3.8}$$

$$= \frac{1}{(sCR)^3 - 5\,(sCR)^2 + 6sCR + 1} \tag{3.9}$$

Problem 3.2. Substitute $s = \jmath 2\pi f, \jmath = \sqrt{-1}$ in (3.9) to obtain $H(f)$. $H(f)$ is known as the frequency response. Plot $|H(f)|$ in octave for $-20 < f < 20$, given that $R = 1\,k\Omega$ and $C = 10\,\mu F$.

Solution: Type the following code to get Fig. 3.2. You will find that $H(f)$ is a low pass filter.

```
import numpy as np
import matplotlib.pyplot as plt



#Filter Characteristics

R = 1e3; #10K ohm resistance
C = 10e−6;#10 uF capacitance

#Plotting the filter amplitude response
T = 0.02;
f_0 = 1/T;
f = np.linspace(−1.5*f_0,1.5*f_0,1e2)
s = 1j*2*np.pi*f

den = np.polyval([1,−5, 6, 1],s*C*R);
H = 1/den;

plt.plot(f,abs(H))
plt.grid()# minor
plt.xlabel('$f$ (Hz)')
plt.ylabel('$H(f)$')
#Save figure
plt.savefig('../figs/2.2.eps')
plt.show()
```

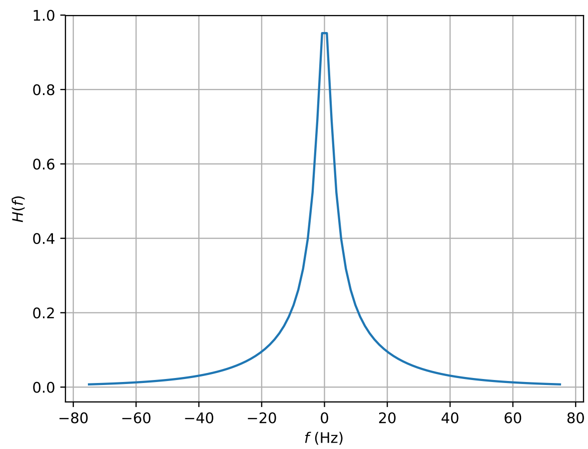

Fig. 3.2: Frequency response of the $R - C$ filter

Problem 3.3. Find the frequency at which $|H(f)|^2 = \frac{1}{2}$. This frequency is known as the 3-dB bandwidth of $H(f)$.

Solution: Substituting $sCR = \jmath x$ in (3.9),

$$|H(\jmath x)| = \frac{1}{\sqrt{2}} \tag{3.10}$$

$$\Rightarrow -\jmath x^3 + 5x^2 + \jmath 6x + 1 = \sqrt{2} \tag{3.11}$$

$$\Rightarrow x^2(6 - x^2)^2 + (1 + 5x^2)^2 = 2 \tag{3.12}$$

$$\Rightarrow x^6 + 13x^4 + 46x^2 - 1 = 0 \tag{3.13}$$

Letting $y = x^2$, we obtain the cubic equation

$$y^3 + 13y^2 + 46y - 1 = 0 \tag{3.14}$$

The following script gives the 3 dB bandwidth for the filter H by choosing the real root.

```
import numpy as np
#Filter Characteristics
R = 1e3; #1K ohm resistance
C = 10e−6;#10 uF capacitance

#finding 3 dB bandwidth numerically
print(np.sqrt(np.roots([1, 13, 46, −1]))/(2*np.pi*R
    *C))
```

This yields the value $f_{3\,dB} = 2.3395$ Hz.

Problem 3.4. Obtain the 3 dB bandwidth by solving the cubic equation in the previous problem

Solution: In the above, let $y = z - \frac{13}{3}$. Then the equation becomes

$$\Rightarrow z^3 - (31/3)z - 1015/27 = 0 \tag{3.15}$$

This equation has the theoretical solution evaluated by the following script

```
import numpy as np

#Filter Characteristics

R = 1e3; #1K ohm resistance
C = 10e-6;#10 uF capacitance


#finding 3 dB bandwidth theoretically

q = -31/3;
r = -1015/27;

print(np.sqrt((-r/2 + np.sqrt(r**2/4 +q**3/27))
    **(1/3) + (-r/2 - np.sqrt(r**2/4 +q**3/27))
    **(1/3) - 13/3)/(2*np.pi*R*C))
```

Note that this script gives the same result as the one in the previous problem.

Problem 3.5. Suppose the square wave in Fig. 1.1 is given as input to the filter in Fig. 3.2. Find and plot the filter output.

Solution: Using sinusoidal steady state analysis, if the input to the filter is $\cos 2\pi nft$, the output is given by

$$|H(nf)| \cos \{2\pi nft + \angle H(nf)\} \tag{3.16}$$

Using the principle of superposition, for the input

$$\sum_{n=0}^{\infty} a_n \cos 2\pi nft + b_n \sin 2\pi nft \tag{3.17}$$

the output will be

$$\sum_{n=0}^{\infty} a_n |H(nf)| \cos \{2\pi nft + \angle H(nf)\} + b_n |H(nf)| \sin \{2\pi nft + \angle H(nf)\} \tag{3.18}$$

Suitably modifying the program in Problem 2.1,

```
wget https://raw.githubusercontent.com/gadepall/
    EE1310/master/fourier/series/codes/2.5.py
```

The output of the filter is shown in Fig. 3.5

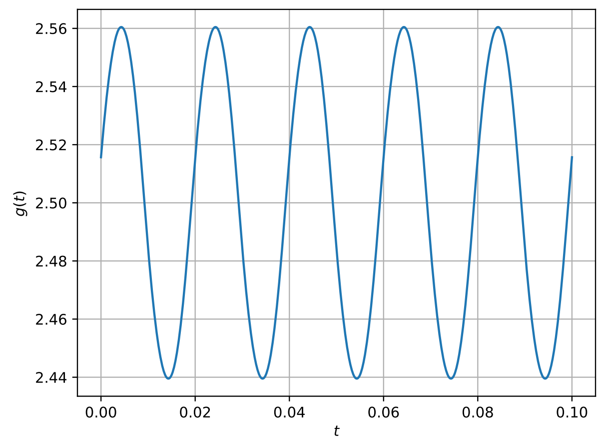

Fig. 3.5: Output of the $R - C$ filter

Problem 3.6. Run the program in problem 3.5 by changing the for loop to

```
for n in range(2):
```

Compare this output with the one in Fig. 3.5 by plotting in the same graph.

Problem 3.7. Interpret the result in problem 3.5.

Solution: In Fig. 3.2, $|H(0)| = 1$ and $|H(50)| = 0.02$. All other values of H are very small. $|H(0)| = 1$ contributes the DC component and $|H(50)| = 0.02$ yields the sinusoidal component of 50 Hz. Thus, $H(f)$ filters all higher harmonics in the square wave in Fig. 1.1.