

Fourier Transforms



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Abstract—This manual provides a quick introduction to the Fourier transform.

1 SINUSOIDAL RESPONSE

1. Fig. 1 shows an RC circuit with input x(t) and output y(t). Show that

$$RC\frac{dy}{dt} + y(t) = x(t) \tag{1.1}$$

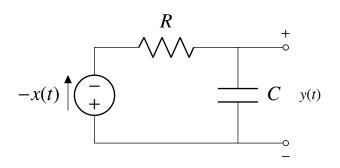


Fig. 1: RC Circuit

2. Let $x(t) = \cos 2\pi f_0 t$. Show that

$$y(t) = \frac{1}{\sqrt{1 + (2\pi f_0 RC)^2}} \cos \left[2\pi f_0 \left(t - \tan^{-1} RC \right) \right]$$
(1.2)

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by solving the differential equation in (1.1) using the integrating factor.

(1.3)

2 Fourier Transform

The Fourier transform of a signal g(t) is defined

$$G(f) = \int_{-\infty}^{\infty} g(t)e^{-2\pi ft} dt \qquad (2.1)$$

1. Define the Dirac delta function as

$$\int_{\infty}^{\infty} \delta(t) dt = 1$$

$$\delta(t) = 0, \quad t \neq 0.$$
(2.2)

and show that

$$\delta(t) \stackrel{\mathcal{F}}{\rightleftharpoons} 1 \tag{2.3}$$

2. Show that

$$\delta(t - t_0) \stackrel{\mathcal{F}}{\rightleftharpoons} e^{-j2\pi f t_0} \tag{2.4}$$

3. Assuming

$$g(t) = \int_{-\infty}^{\infty} G(f)e^{2\pi ft} dt, \qquad (2.5)$$

show that

$$g(t) \stackrel{\mathcal{F}}{\rightleftharpoons} G(f)$$

$$\Longrightarrow G(t) \stackrel{\mathcal{F}}{\rightleftharpoons} g(-f)$$
(2.6)

4. Show that

$$\cos 2\pi f_0 t \stackrel{\mathcal{F}}{\rightleftharpoons} \frac{1}{2} \left[\delta (f - f_0) + \delta (f + f_0) \right] \quad (2.7)$$

5. Show that

$$\frac{dy}{dt} \stackrel{\mathcal{F}}{\rightleftharpoons} j2\pi f Y(f) \tag{2.8}$$

6. Define

$$u(t) = \begin{cases} 0 & t < 0 \\ 1 & t > 0 \end{cases}$$
 (2.9)

Show that

$$e^{-at}u(t) \stackrel{\mathcal{F}}{\rightleftharpoons} \frac{1}{a+12\pi f}$$
 (2.10)

- 7. If $x(t) = \delta(t)$ in (1.1), find y(t) using Fourier transforms. This is known as the *impulse response* and is denoted by h(t).
- 8. Solve (1.1) for $x(t) = \cos 2\pi f_0 t$ using Fourier transforms.
- 9. Verify that

$$y(t) = h(t) * x(t) = \int_{\infty}^{\infty} h(\tau)x(t - \tau) d\tau$$
 (2.11)

This is known as the *convolution integral*.

10. Show that

$$x(t) * h(t) \stackrel{\mathcal{F}}{\rightleftharpoons} X(f)H(f)$$
 (2.12)

11. In (1.1), show that

$$H(f) = \frac{1}{1 + 12\pi fRC} \tag{2.13}$$

12. Show that

$$y(t) = |H(f_0)| \cos \left[2\pi f_0 t + \angle H(f_0)\right]$$
 (2.14)

3 FILTERING

1. Plot |H(f)| for different values of *RC*. The following code plots Fig. 1.

import numpy as np import matplotlib.pyplot as plt import subprocess import shlex

#Filter Characteristics

R = 5*1e2; #1K ohm resistance C = 10e-6;#10 uF capacitance

#Plotting the filter amplitude response f_0 = 50.0 f = np.linspace(-3*f_0,3*f_0,1e2)

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

plt.plot(f,abs(H))
plt.grid()# minor
plt.xlabel('\$f\$ (Hz)')
plt.ylabel('\$H(f)\$')

s = 1i*2*np.pi*f

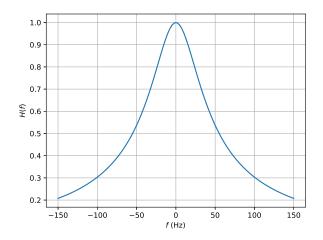


Fig. 1: Low Pass Filter

2. Sketch the output when $x(t) = \cos 100\pi t + \cos 300\pi t$, $R = 500\Omega$ and $C = 10\mu$ F. Comment.