

Taylor Series

$$f(x) = \sum_{n=0}^{\infty} \frac{f^{(n)}(x_0)}{n!} \cdot (x - x_0)^n$$

geometric series

$$\sum_{k=0}^{\infty} ar^k \rightarrow \text{generator term}$$
$$\frac{a}{1-r} \text{ for } |r| < 1$$

Euler's number

$$e = \lim_{\delta \rightarrow 0} (1 + \delta)^{1/\delta}$$

Think of this as the rate for constant growth. See further reading.

Eulers Identity

$$e^{j\theta} = \cos(\theta) + j\sin(\theta)$$

Continuous

$$e^{j(\omega t + \phi)} = \cos(\omega t + \phi) + j\sin(\omega t + \phi)$$

discrete

$$e^{j(\omega nT + \phi)} = \cos(\omega nT + \phi) + j\sin(\omega nT + \phi)$$

complex sinusoid:

$$e^{j(\omega * n * T + \phi)}$$

proof:

$$e^x = \sum_{n=0}^{\infty} \frac{x^n}{n!} = 1 + x + \frac{x^2}{2} + \dots \text{ using taylor series}$$

$$e^{j\theta} = 1 + j\theta + \frac{(j\theta)^2}{2} + \frac{(j\theta)^3}{3!} + \dots$$
$$= 1 + j\theta - \frac{\theta^2}{2} - \frac{j\theta^3}{3!} + \dots$$

$$\begin{aligned} \operatorname{re}\{e^{j\theta}\} &= 1 - \frac{\theta^2}{2} + \frac{\theta^4}{4!} \\ \operatorname{im}\{e^{j\theta}\} &= j\theta - \frac{j\theta^3}{3!} + \frac{j\theta^5}{5!} \end{aligned}$$

$$\begin{aligned} \left. \frac{d^n}{d\theta^n} \cos(\theta) \right|_{\theta=0} &= \begin{cases} (-1)^{n/2}, & n \text{ even} \\ 0, & n \text{ odd} \end{cases} \\ \left. \frac{d^n}{d\theta^n} \sin(\theta) \right|_{\theta=0} &= \begin{cases} (-1)^{(n-1)/2}, & n \text{ odd} \\ 0, & n \text{ even} \end{cases} \end{aligned}$$

Plugging into the general Maclaurin series gives

$$\begin{aligned} \cos(\theta) &= \sum_{n=0}^{\infty} \frac{f^{(n)}(0)}{n!} \theta^n \\ &= \sum_{\substack{n \geq 0 \\ n \text{ even}}}^{\infty} \frac{(-1)^{n/2}}{n!} \theta^n \\ \sin(\theta) &= \sum_{\substack{n \geq 0 \\ n \text{ odd}}}^{\infty} \frac{(-1)^{(n-1)/2}}{n!} \theta^n \end{aligned}$$

Separating the Maclaurin expansion for $e^{j\theta}$ into its even and odd terms (real and imaginary parts) gives

$$\begin{aligned} e^{j\theta} \triangleq \sum_{n=0}^{\infty} \frac{(j\theta)^n}{n!} &= \sum_{\substack{n \geq 0 \\ n \text{ even}}}^{\infty} \frac{(-1)^{n/2}}{n!} \theta^n + j \sum_{\substack{n \geq 0 \\ n \text{ odd}}}^{\infty} \frac{(-1)^{(n-1)/2}}{n!} \theta^n \\ &= \cos(\theta) + j \sin(\theta) \end{aligned}$$

Mth Roots

Any real or complex number z can be represented with $re^{j\theta}$, which can represent any point in a 2D space. Here, theta would be $\tan^{-1}\left(\frac{a}{b}\right)$ where a and b are the real and imaginary coordinates.

$$\begin{aligned} 1 &= e^{2j\pi k} = \cos 2\pi\theta + j * 0 \\ z &= re^{j\theta} e^{2j\pi k} \\ z^{1/M} &= r^{(1/M)} e^{j\frac{\theta}{M}} e^{j\left(\frac{2\pi jk}{M}\right)} \end{aligned}$$

The formula above has M unique answers for every positive integer $k < M$. $r^{\frac{1}{M}}$ will grow into r and $(e^{j\theta + 2j\pi k})^M$ will rotate to the correct angle for every integer value of k .

Roots of Unity

$$1^{k/M} = e^{2\pi j \frac{k}{M}}$$

These are M equally spaced values on the unit circle. Different k values correspond to the complex sinusoids that are used in DFT for analysis of different frequencies

De Moivre Theorem

$$(\cos(x) + i \sin(x))^n = \cos(nx) + i \sin(nx)$$

Easy to prove using euler's identity.

This establishes that integer powers (only integer powers?) of $\cos(x) + i \sin(x)$ line up on the unit circle.

complex sinusoids

This is $Ae^{j(\omega t + \phi)}$ for continuous and $Ae^{j(\omega nT + \phi)}$ for discrete cases.

$$\cos(\theta) = \frac{e^{j\theta} + e^{-j\theta}}{2}$$

$$\sin(\theta) = \frac{e^{j\theta} - e^{-j\theta}}{2}$$

The above equations show that cos and sin are less fundamental than $e^{j\theta}$. Note that using real linear operations on complex sinusoids will treat the real and imaginary parts independently. Another takeaway is that a real sinusoid is the equal combination of a positive and negative frequency components. (this comes up when taking fourier transforms?)

Phasor

$\mathcal{A} \triangleq Ae^{j\phi}$ is the complex amplitude/phase of the complex sinusoids. It will off set the phase by ϕ and change amplitude from 1 to A. This is also known as the phasor of the sinusoid.

General LTI filter effects

in general, an LTI filter can only chnage the amplitudes and phases of the frequencies in a signal. Any LTI filter is completely characterized by it's relative gain $\frac{A_1}{A_2}$ and phase $\phi_1 - \phi_2$

change at each frequency

$$\begin{aligned}y(n) &= (\text{Complex Filter Gain}) \text{ times } (\text{Input Circular Motion} \\ &\quad \text{with Radius } A, \text{ Phase } \phi) \\ &= \left[G(\omega) e^{j\Theta(\omega)} \right] \left[A e^{j(\omega n T + \phi)} \right] \\ &= [G(\omega) A] e^{j[\omega n T + \phi + \Theta(\omega)]} \\ &= \text{Circular Motion with Radius } [G(\omega) A] \text{ and Phase } [\phi + \Theta(\omega)].\end{aligned}$$

further reading

<https://betterexplained.com/articles/intuitive-understanding-of-eulers-formula/>

https://www.dsprelated.com/freebooks/mdft/Sinusoids_Exponentials.html