



دانشگاه صنعتی اصفهان

دانشکده برق و کامپیوتر

بسم الله الرحمن الرحيم

تجزیه و تحلیل سیگنال‌ها و سیستم‌ها

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جلسه بیست و چهارم – بخش‌های 5.1 و 5.2 کتاب

با سلام خدمت دانشجویان محترم

نمایش سری فوریه (فرکانسی) دنباله‌های متناوب

Representation of periodic signals as linear combinations of complex exponentials.

$$x[n] = \sum_{k=0}^{N-1} a_k e^{jk\left(\frac{2\pi}{N}\right)n} \quad \xleftrightarrow{\mathcal{FS}} \quad a_k = \frac{1}{N} \sum_{n=0}^{N-1} x[n] e^{-jk\left(\frac{2\pi}{N}\right)n}$$

This representation can be used in describing the effect of LTI systems on signals.

THE DISCRETE-TIME FOURIER TRANSFORM

تبدیل فوریه زمانگسته

۱. نمایش فرکانسی دنباله‌های غیرمتناوب (تعمیم سری فوریه)

۲. حالت خاص تبدیل Z (فقط روی دایره واحد)

Whereas for periodic signals the complex exponential building blocks are harmonically related, for aperiodic signals they are infinitesimally close in frequency, and the representation in terms of a linear combination takes the form of an integral rather than a sum. The resulting spectrum of coefficients in this representation is called the Fourier transform, and the synthesis integral itself, which uses these coefficients to represent the signal as a linear combination of complex exponentials, is called the inverse Fourier transform.

در رابطه غیر تناوی، ضرایب سری فوریه بدل به یک مابع پویه و متناسب از فرکانس می شود که به آن طبق فرکانسی یا بدل فوریه دنباله گفته می شود. همچنین ناچیز سری فوریه برای جمیع بدل به یک انتگرال نده که برآن بدل فوریه لعلوں دنباله گفته می شود.

In particular, Fourier reasoned that an aperiodic signal can be viewed as a periodic signal with an infinite period. (سُرایط غیر تناوی: $(N \rightarrow \infty)$)

More precisely, in the Fourier series representation of a periodic signal, as the period increases the fundamental frequency decreases and the harmonically related components become closer in frequency. As the period becomes infinite, the frequency components form a continuum and the Fourier series sum becomes an integral.

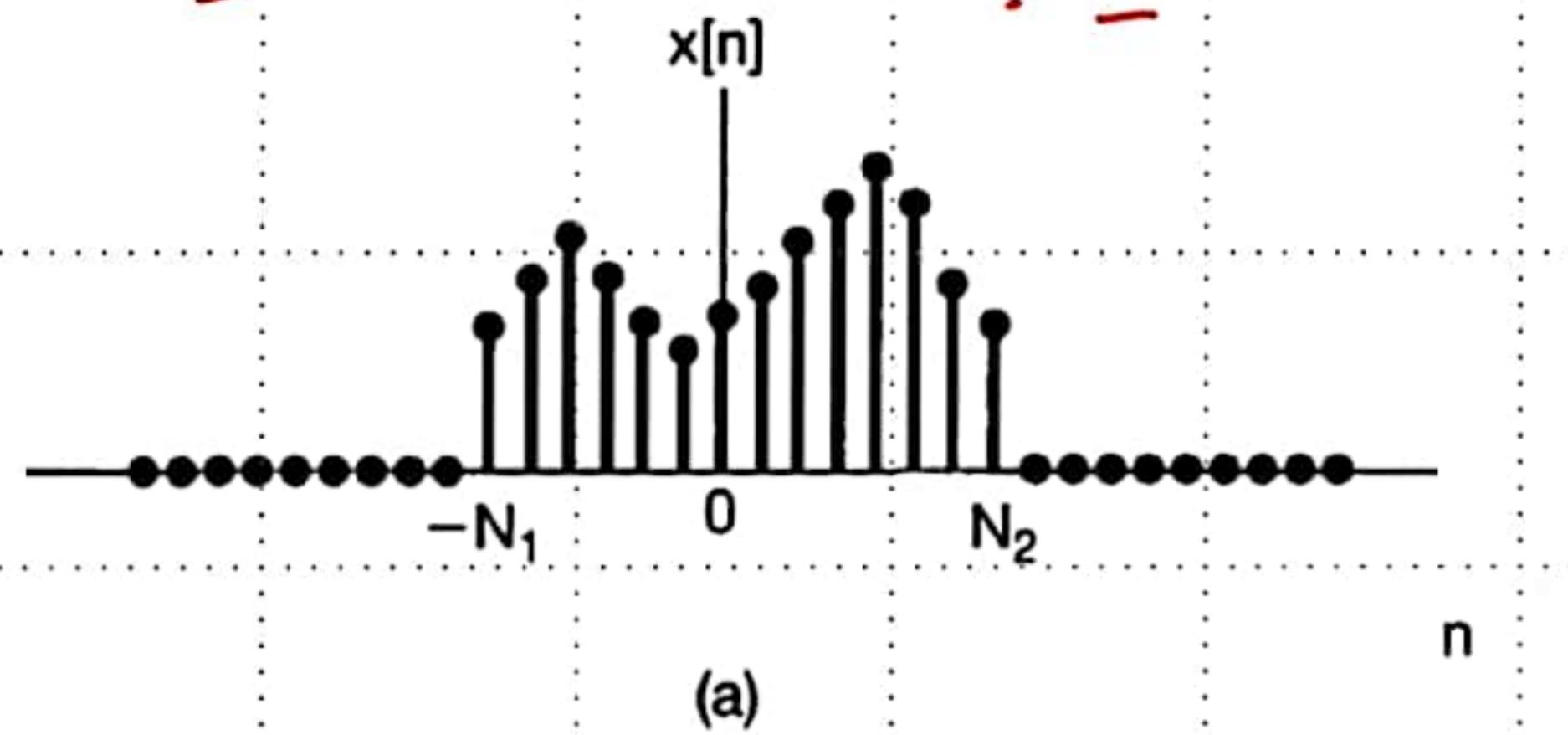
با افزایش دوره ناوب، فرکانس اصلی کاهش می‌ابد و مولفه‌های والتی هارمونیکی در

حوزه فرکانسی بهم نزدیک و نزدیک تر شده و درازای $N \rightarrow \infty$ ، یک طیف پوسته فرکانسی

را تکلیل می‌دهند و ناپس سردی فوریه تک دنباله تسلیل به ناپس انتشاراتی آن دنباله

برخی طیف فرکانسی آن می‌گردد.

اسخراج روابط تبدیل فوریه گسته با تخمین سری فوریه برای دنباله های غیر متناوب



دنباله نامتناوب $x[n]$ با پهنای زمانی محدود

$$x[n] \neq 0, \quad -N_1 \leq n \leq N_2$$

دنباله متناوب $\tilde{x}[n]$ با دوره تناوب

$$(زوج) نماینده (دوره) N$$

متاوب از آن است.

$$x[n] = \begin{cases} \tilde{x}[n], & -\frac{N}{2} < n < \frac{N}{2} - 1 \\ 0, & \text{others} \end{cases}$$

$$\lim_{N \rightarrow \infty} \tilde{x}[n] = x[n]$$

$$\tilde{x}[n] = \sum_{k=-N}^{N} a_k e^{jk(2\pi/N)n}, \quad \xleftarrow{\mathcal{FS}} \quad a_k = \frac{1}{N} \sum_{n=-N}^{N} \tilde{x}[n] e^{-jk(2\pi/N)n}.$$

$$\omega_0 = 2\pi/N$$

Since $x[n] = \tilde{x}[n]$ over a period that includes the interval $-N_1 \leq n \leq N_2$, it is convenient to choose the interval of summation to include this interval, so that $\tilde{x}[n]$ can be replaced by $x[n]$ in the summation. Therefore,

$$a_k = \frac{1}{N} \sum_{n=-N_1}^{N_2} x[n] e^{-jk(2\pi/N)n} = \frac{1}{N} \sum_{n=-\infty}^{+\infty} x[n] e^{-jk(2\pi/N)n},$$

Defining the function $X(e^{j\omega}) = \sum_{n=-\infty}^{+\infty} x[n] e^{-j\omega n}$, $\Rightarrow a_k = \frac{1}{N} X(e^{jk\omega_0})$,

where $\omega_0 = 2\pi/N$ is the spacing of the samples in the frequency domain.

$$\Rightarrow \tilde{x}[n] = \sum_{k=\langle N \rangle} \frac{1}{N} X(e^{jk\omega_0}) e^{jk\omega_0 n}.$$

Since $\omega_0 = 2\pi/N$, or equivalently, $1/N = \omega_0/2\pi$,

$$\Rightarrow \tilde{x}[n] = \frac{1}{2\pi} \sum_{k=\langle N \rangle} X(e^{jk\omega_0}) e^{jk\omega_0 n} \omega_0.$$

$$\text{لذا } \tilde{x}[n] = x[n]$$

$$N \rightarrow \infty \quad (\omega_0 \rightarrow 0)$$

در حد با میل کردن ω_0 به صفر، نتیجه این است که $x[n]$ و $\tilde{x}[n]$ برابر باشند.

اکنون نزیر بدل خواهد شد.

$$\Rightarrow x[n] = \frac{1}{2\pi} \int_{-\pi}^{\pi} X(e^{j\omega}) e^{j\omega n} d\omega,$$

$$X(e^{j\omega}) = \sum_{n=-\infty}^{+\infty} x[n] e^{-j\omega n}.$$

لذا در این:

به روایت اخیر، زوج تبدیل فوریه لغة حی سود.

$$X(e^{j\omega}) = \sum_{n=-\infty}^{+\infty} x[n]e^{-j\omega n}.$$

$$X(e^{j\omega}) = F\{x[n]\}$$

رابطه تحلیل (آنالیز)

$$x[n] = \frac{1}{2\pi} \int_{-\pi}^{\pi} X(e^{j\omega}) e^{j\omega n} d\omega,$$

$$x[n] = F^{-1}\{X(e^{j\omega})\}$$

رابطه ترکیب (سنتز)

نکته: با وجوده به تعریف فوق برای تبدیل فوریه و معادله آن با تعریف تبدیل Z داریم:

$$X(e^{j\omega}) = F\{x[n]\} = Z\{x[n]\} \mid Z = e^{j\omega} \quad (\text{حالت خاص تبدیل Z})$$

اگر را ره واحد $Z = e^{j\omega}$ در ناحیه همگرایی تبدیل Z دنباله $x[n]$ باشد، $X(Z)$ بروی

را ره واحد r مان $(X(r))$ و تبدیل فوریه $x[n]$ خواهد بود.

از سوی دیگر می‌توان لفت که تبدیل Z تعمیم‌بافته تبدیل فوریه است، زیرا:

$$\begin{aligned} X(Z) &= \sum_{n=-\infty}^{\infty} x[n] Z^{-n} \\ &= \sum_{n=-\infty}^{\infty} x[n] (re^{j\omega})^{-n} = \sum_{n=-\infty}^{\infty} x[n] r^{-n} \cdot e^{-j\omega n} \\ &= F\{x[n] r^{-n}\} \end{aligned}$$

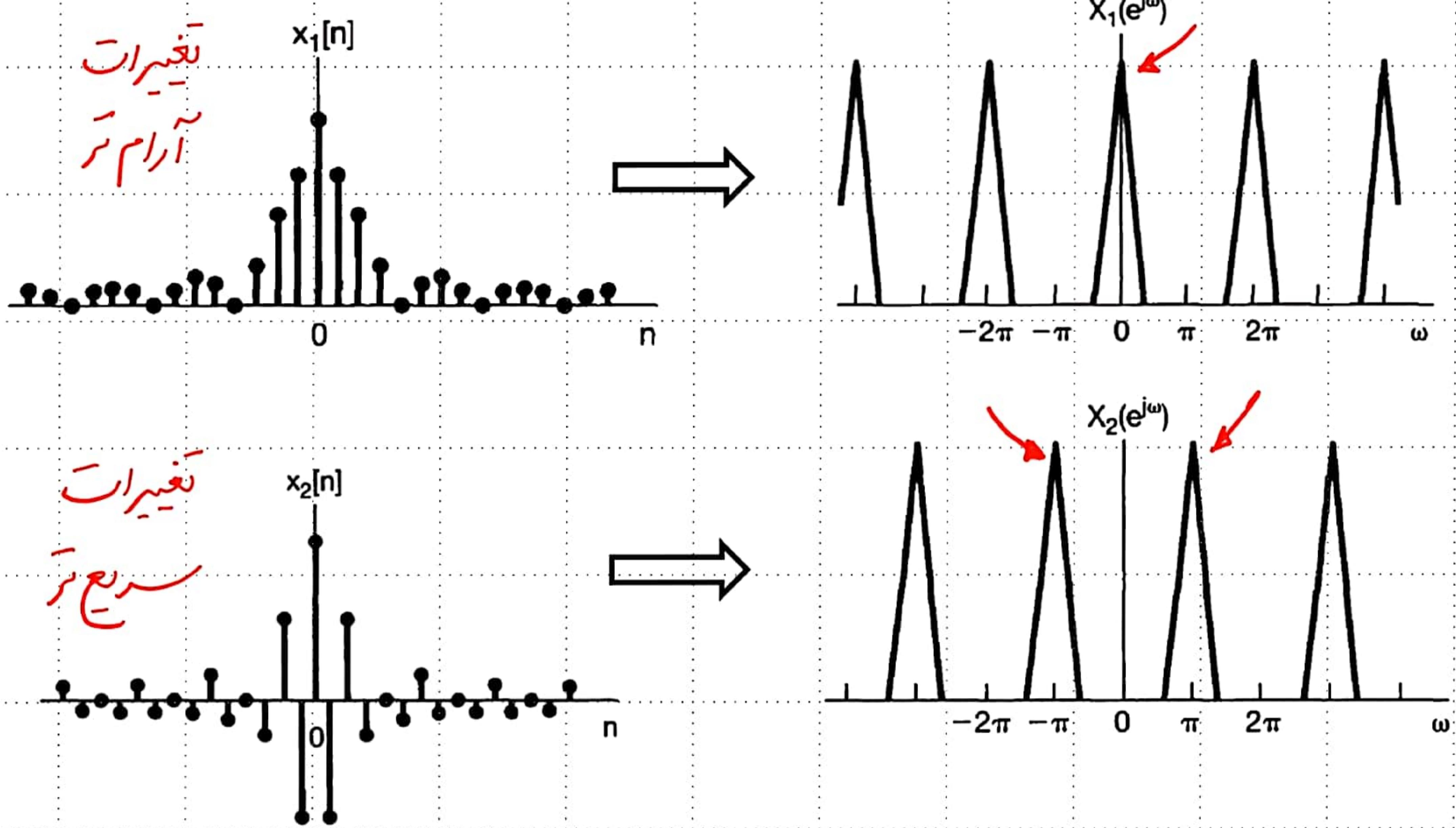
نکته: معالیه تبدیل فوریه در حالت زمان پویسه وزمان ثابت

$$X(j\omega) = F\{x(t)\} = \int_{-\infty}^{\infty} x(t) e^{-j\omega t} dt \quad -\infty < \omega < \infty$$

$$X(e^{j\omega}) = F\{x[n]\} = \sum_{n=-\infty}^{\infty} x[n] e^{-j\omega n} \quad -\pi < \omega < \pi$$

$$X(e^{j(\omega+2\pi)}) = X(e^{j\omega} \cdot e^{j2\pi}) = X(e^{j\omega})$$

در حالت زمان پویسه فرکانس های پائین حوالی $\omega=0$ و فرکانس های بالا $\omega \rightarrow \pm\infty$ است. در حالت زمان ثابت فرکانس های پائین حوالی $\omega=0$ و فرکانس های بالا در $\omega \rightarrow \pm\pi$ است.



همگرایی تبدیل فوریه زمان‌گسته

با وجود این که استخراج روابط نزوح تبدیلات فوریه برای کس فرض دنباله‌ای با پهنای زمانی

حدود احتمالی، اما این روابط برای دستهٔ گسترده‌ای از سیگنال‌های زمان‌گسته بروار

است. سوال اصلی همگرایی در تبدیل فوریهٔ گسته، همراهاندن چوچ نامتناهی

$$x(e^{\omega n}) = \sum_{n=-\infty}^{\infty} x[n] e^{-jn\omega}$$

شرط لازم برای $x[n]$ طوری که همگرایی تبدیل فوریهٔ تصمین سود پذیره حالت

زمان‌پیوسته است.

سُحصاً اگر $x[n]$ در نیالهای مطلق جمع پذیر (absolutely summable)

و یا دارای ازرسی محدود (bounded) یعنی

$$\sum_{n=-\infty}^{\infty} |x[n]| < \infty$$

و به عبارت دیگر مربعًا جمع پذیر (square summable) یعنی

باشد آنکه $\sum_{n=-\infty}^{\infty} |x[n]|^2 < \infty$ وجود داشته و هملاست.

اگر خلف سوابط زمان بوده، از آنجاکه رابطه سنتز در حالت زمان گستره

براسک انتقالی روی یک بازه محدود به طول 2π معروف است، ممکن در

موردهمراهی وجود ندارد.

به عبارت دیگر اگر دنباله $\hat{x}[n]$ با دنباله $x[n]$ رکواه و غیرمتاوب در رابطه

$$\hat{x}[n] = \frac{1}{2\pi} \int_{-W}^W X(e^{j\omega}) e^{j\omega n} d\omega$$

لتعرب زده سود، درست رایج که و انتباو

به طور کامل حاصل می سود و پدیده شایه بردیده

همراه دهد می سود.

تبدیلات فوریه برخی از سیگنال‌های مهم

Consider the signal

$$x[n] = a^n u[n], \quad |a| < 1.$$

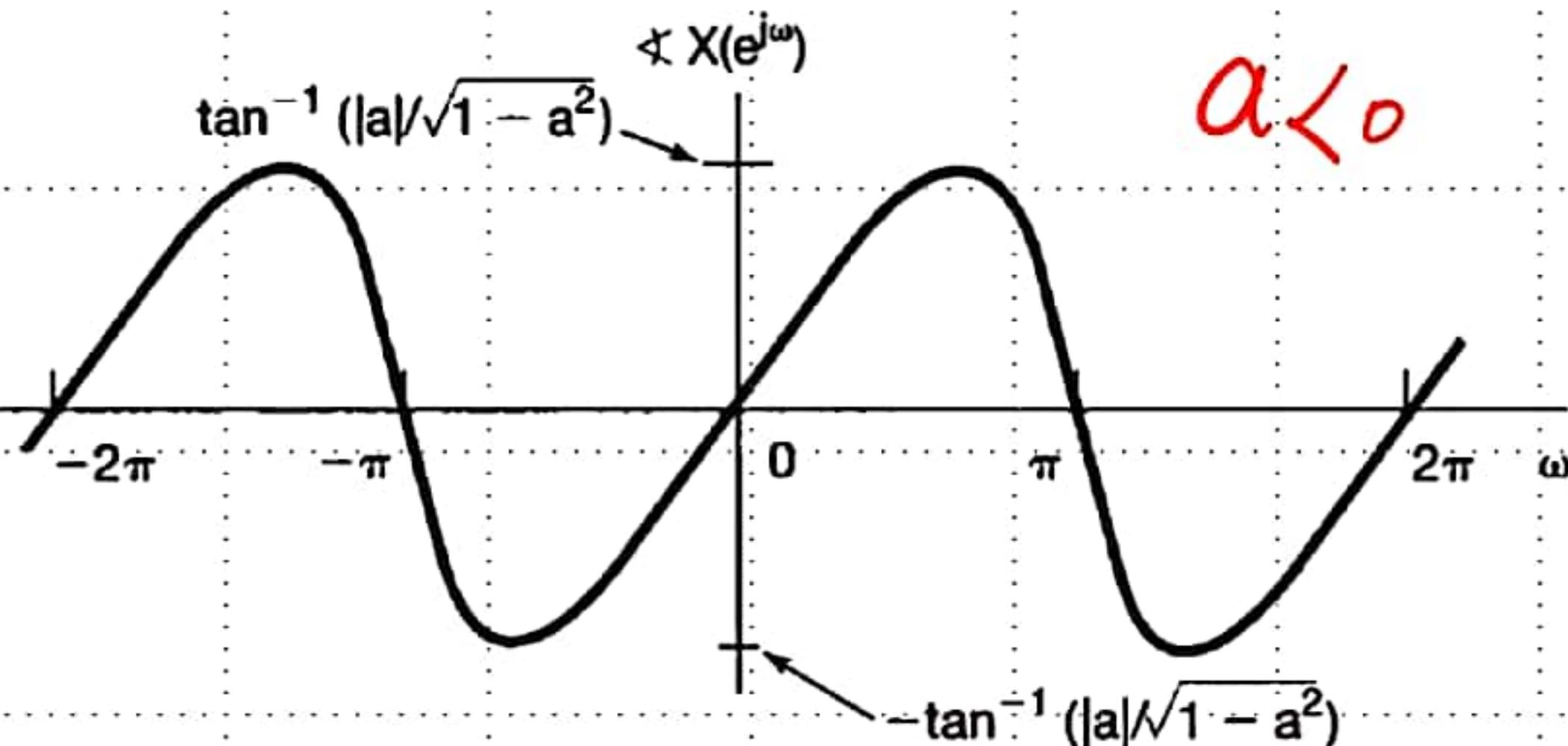
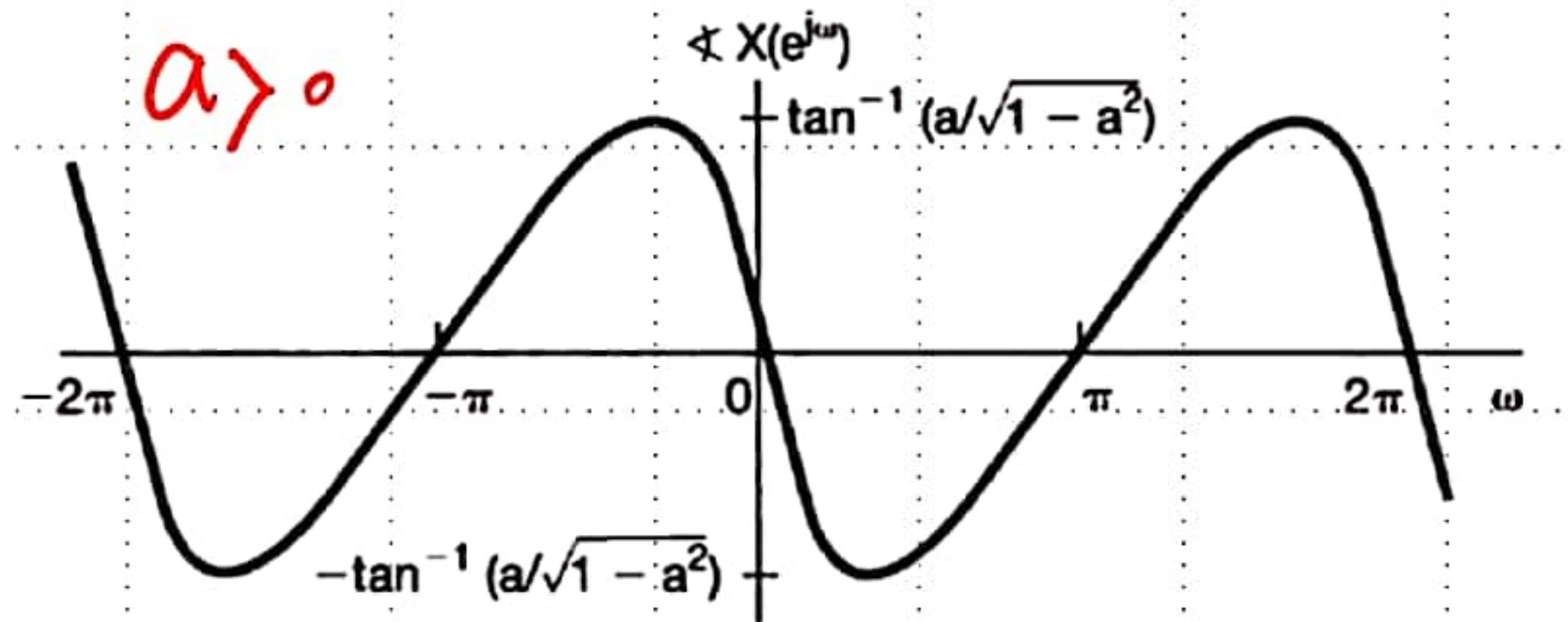
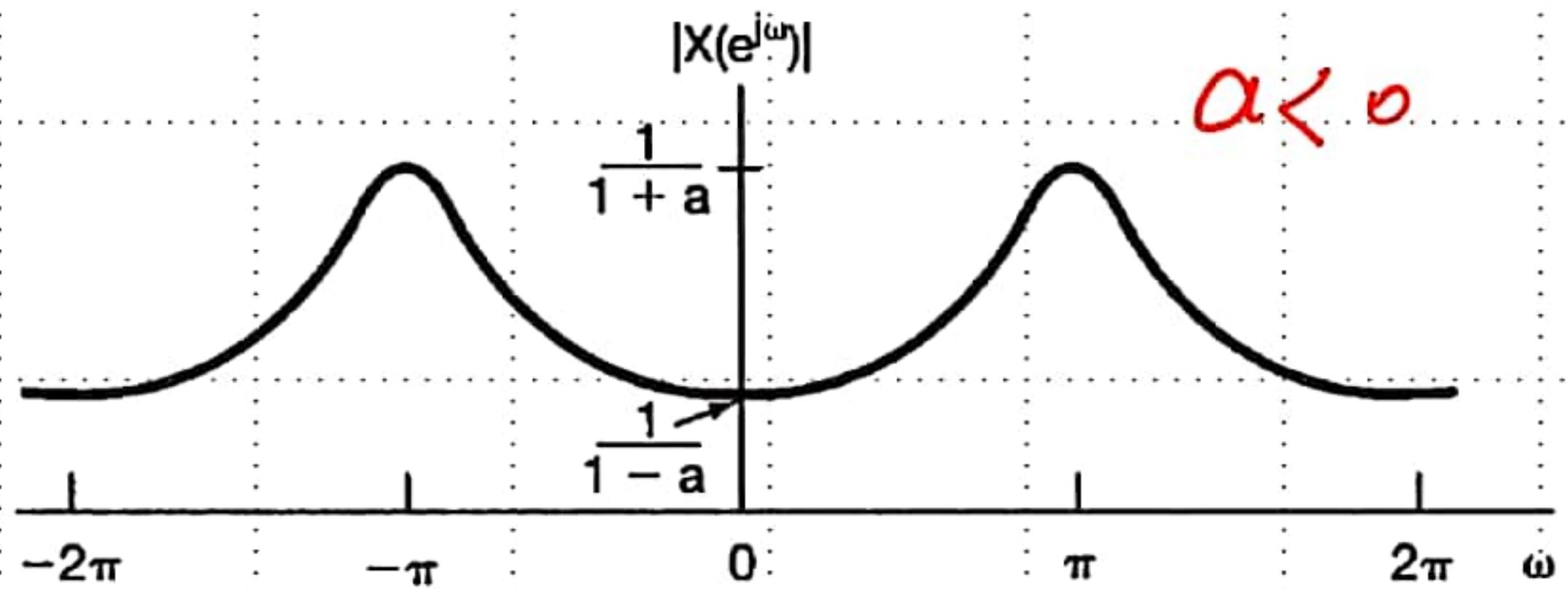
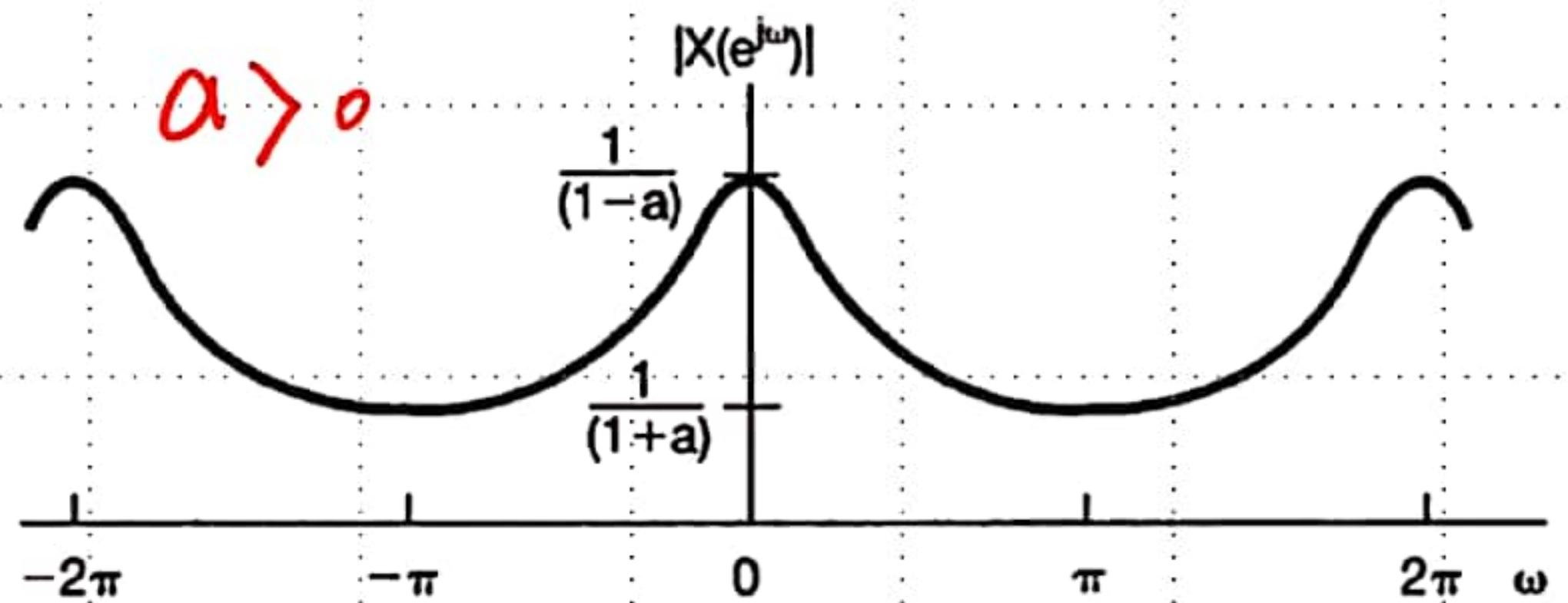
مثال ۱ سیگنال ناکی حقیقی

$$X(e^{j\omega}) = \sum_{n=-\infty}^{+\infty} a^n u[n] e^{-j\omega n} = \sum_{n=0}^{\infty} (ae^{-j\omega})^n \rightarrow X(e^{j\omega}) = \frac{1}{1 - ae^{-j\omega}}.$$

$$X(e^{j\omega}) = \frac{1}{1 - a \cos \omega + j a \sin \omega} = |X(e^{j\omega})| e^{j \angle X(e^{j\omega})}$$

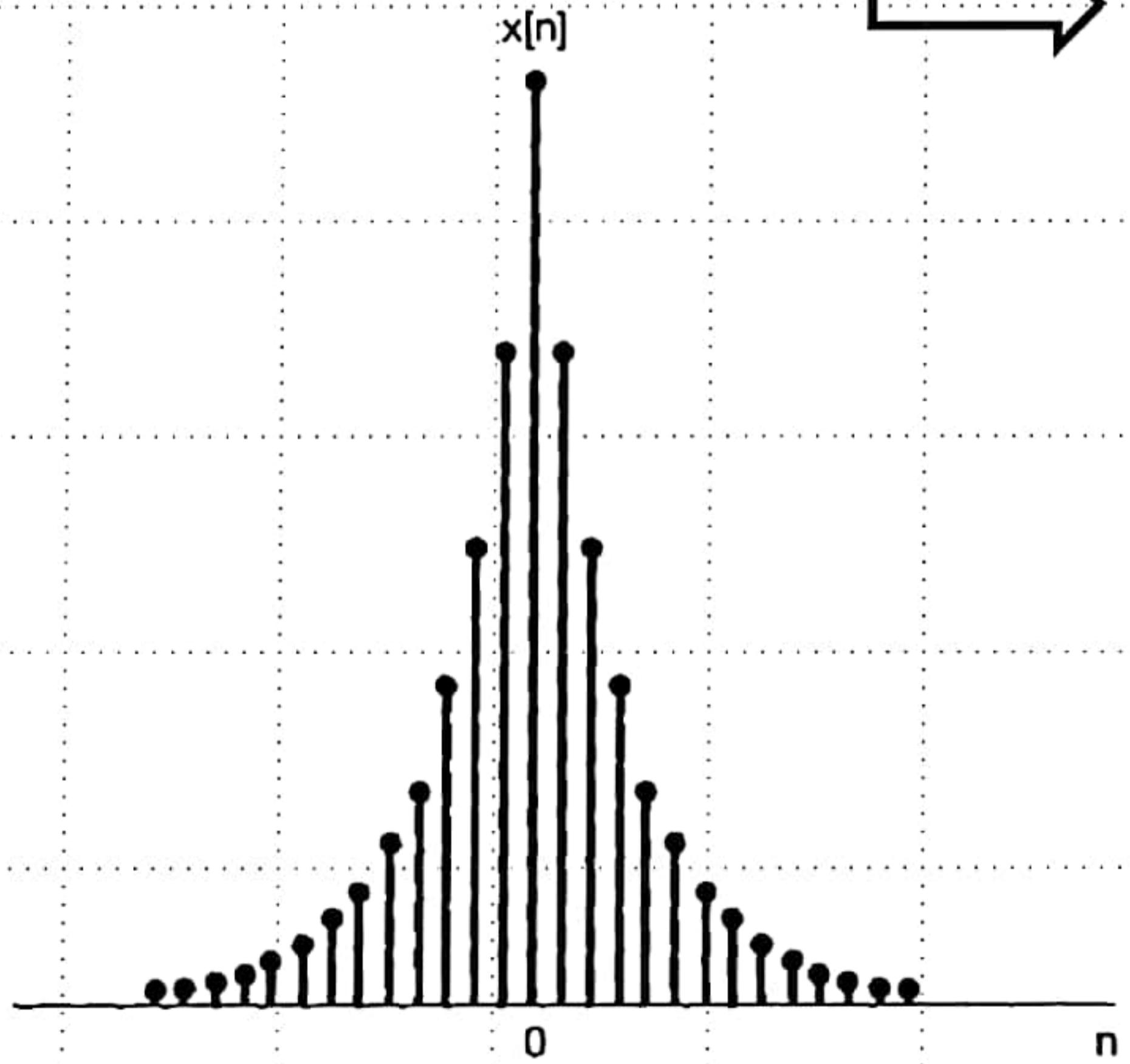
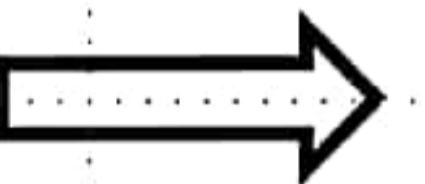
$$|X(e^{j\omega})| = \frac{1}{\sqrt{1 + a^2 - 2a \cos \omega}} \quad \& \quad \angle X(e^{j\omega}) = -\tan^{-1} \frac{a \sin \omega}{1 - a \cos \omega}$$

محنی های اندازه و فاز (در دو حالت $X(e^{j\omega})$)



مثال (٢)

Let $x[n] = a^{|n|}$, $|a| < 1$.



$$\begin{aligned}
 X(e^{j\omega}) &= \sum_{n=-\infty}^{+\infty} a^{|n|} e^{-j\omega n} \\
 &= \sum_{n=0}^{\infty} a^n e^{-j\omega n} + \sum_{n=-\infty}^{-1} a^{-n} e^{-j\omega n} \\
 &= \frac{1}{1 - ae^{-j\omega}} + \frac{ae^{j\omega}}{1 - ae^{j\omega}} \\
 &= \frac{1 - a^2}{1 - 2a \cos \omega + a^2}.
 \end{aligned}$$

تابع حقيقی
وزوج

$$X(e^{j\gamma_k n}) = \frac{1-a^r}{1-r a + a^r} = \frac{1+a}{1-a}$$

$$X(e^{j(\gamma_{k+1})n}) = \frac{1-a^r}{1+r a + a^r} = \frac{1-a}{1+a}$$

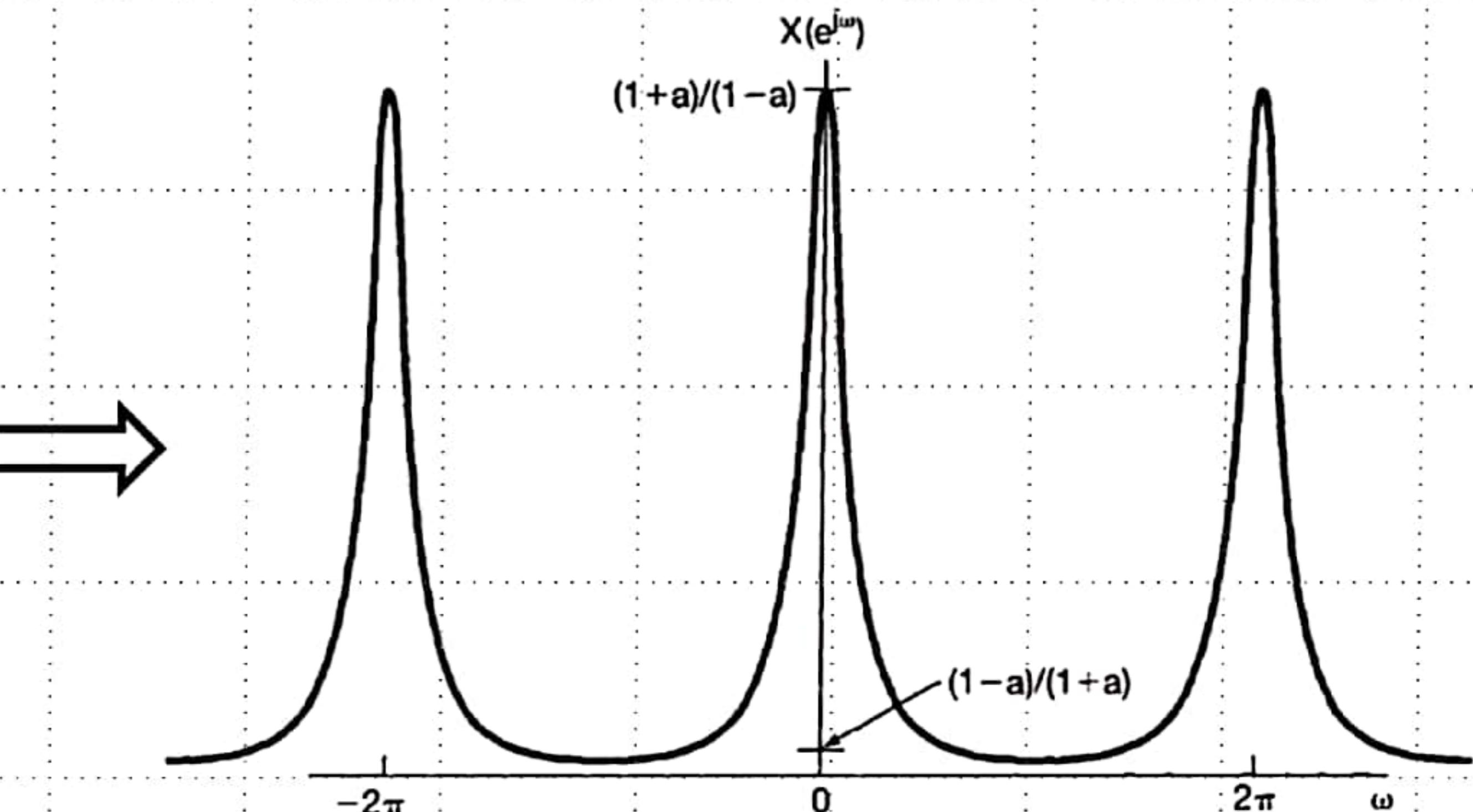
• $0 < a < 1$ اگر

کاکز کم هادر مضارب زوچ π .

و حی نیم هادر مضارب فرد π .

و لاعظ عی سوند.

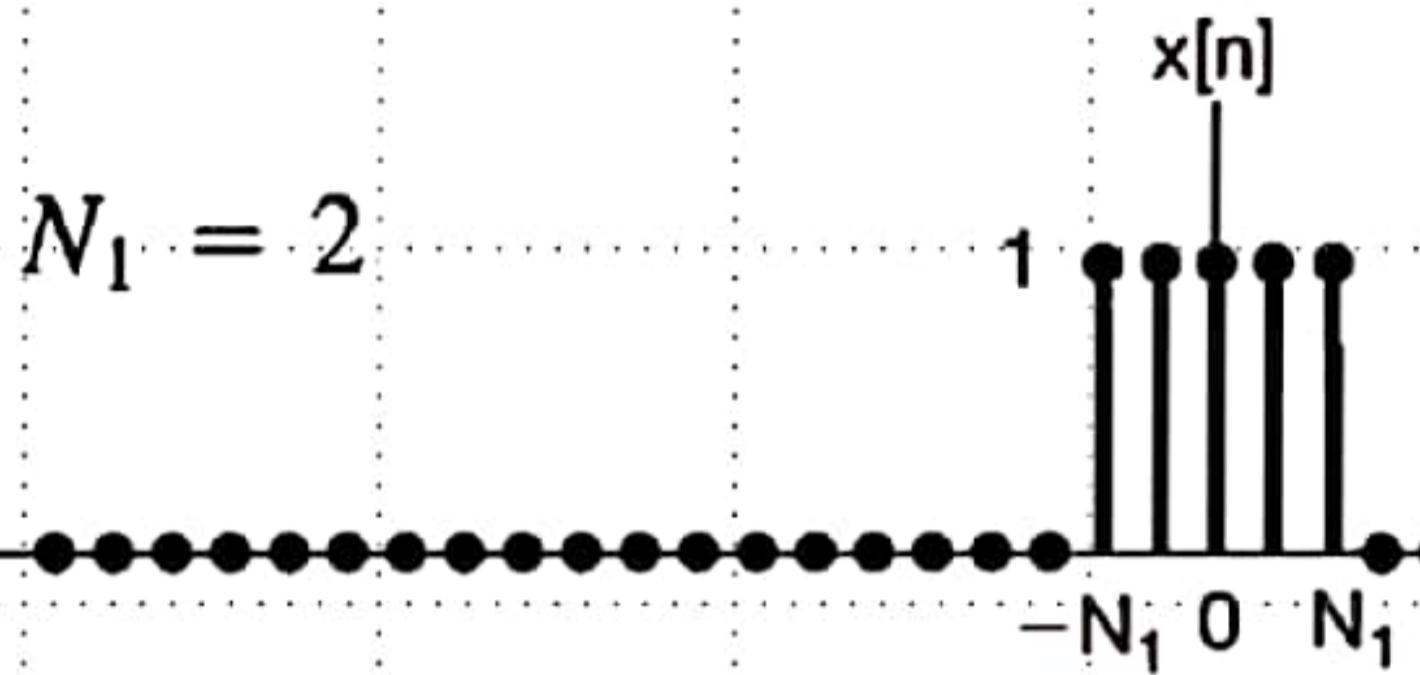
-1 < a < 0 اگر
بالعكس.



Consider the rectangular pulse

$$x[n] = \begin{cases} 1, & |n| \leq N_1 \\ 0, & |n| > N_1 \end{cases}$$

(مثال ۳)



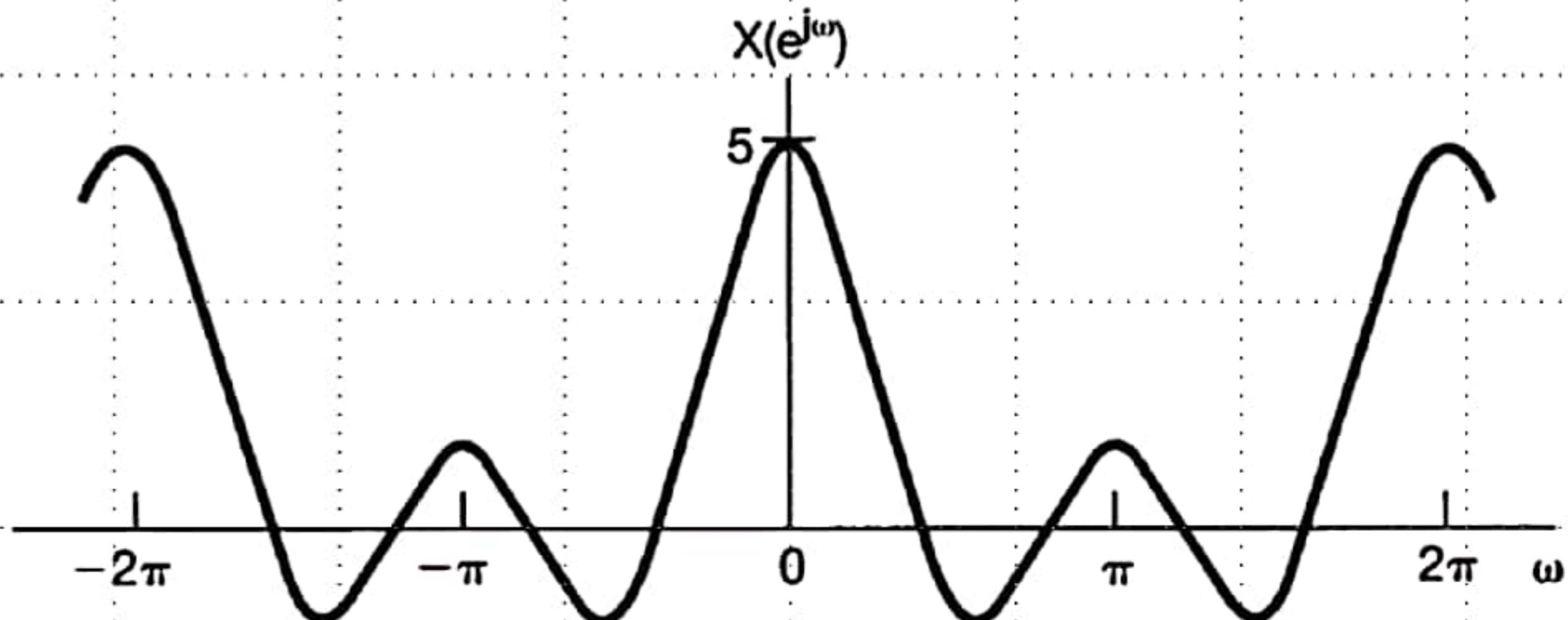
$$N_1 = 2$$

$$\rightarrow X(e^{j\omega}) = \sum_{n=-N_1}^{N_1} e^{-j\omega n}$$

$$\begin{aligned}
 m = n + N_1 \Rightarrow X(e^{j\omega}) &= \frac{\sum_{m=0}^{PN_1} e^{-j\omega(m-N_1)}}{1 - e^{-j\omega}} = e^{j\omega N_1} \frac{\sum_{m=0}^{PN_1} e^{-j\omega(N_1+\frac{1}{r})}}{e^{j\omega r}[e^{j\omega/r} - e^{-j\omega/r}]} \\
 &= \frac{e^{j\omega N_1}}{1 - e^{-j\omega}} \frac{[e^{j\omega(N_1+\frac{1}{r})} - e^{j\omega(N_1+\frac{1}{r})}]}{e^{j\omega r}[e^{j\omega/r} - e^{-j\omega/r}]} \\
 &= \frac{rj \sin \omega(N_1 + \frac{1}{r})}{rj \sin(\omega/r)} \rightarrow X(e^{j\omega}) = \frac{\sin \omega(N_1 + \frac{1}{2})}{\sin(\omega/2)}
 \end{aligned}$$

$$N_1 = \frac{1}{\rho}$$

$$\Rightarrow X(e^{j\omega}) = \frac{\sin(\frac{\Delta\omega}{\rho})}{\sin(\frac{\omega}{\rho})}$$



Fourier transform of Rectangular pulse signal for $N_1 = 2$

Let $x[n]$ be the unit impulse; that is, $x[n] = \delta[n]$.

(مثال)

$$X(e^{j\omega}) = \sum_{n=-\infty}^{+\infty} x[n]e^{-j\omega n} = \sum_{n=-\infty}^{\infty} \delta[n]e^{-j\omega n} = 1 \quad \Rightarrow \quad \underline{X(e^{j\omega}) = 1.}$$

In other words, just as in continuous time, the unit impulse has a Fourier transform consisting of equal contributions at all frequencies.

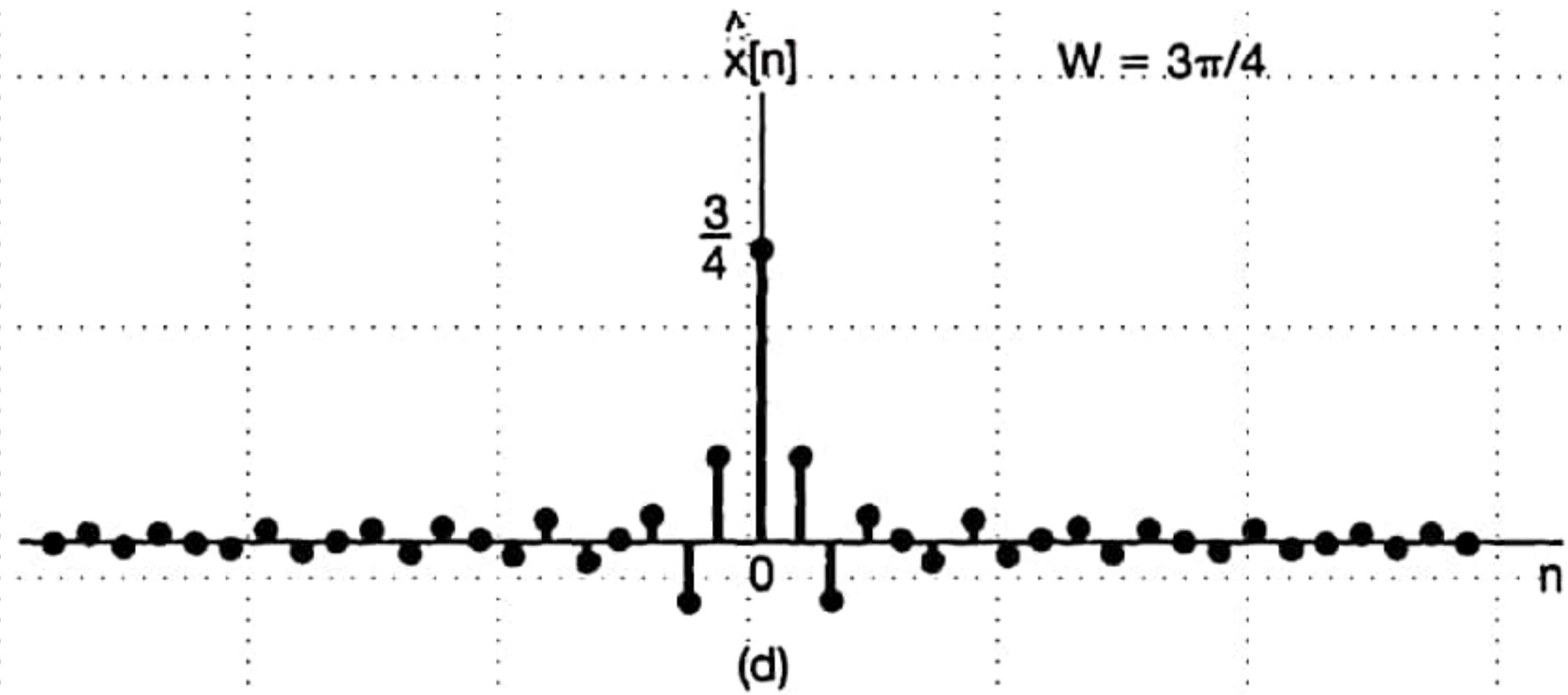
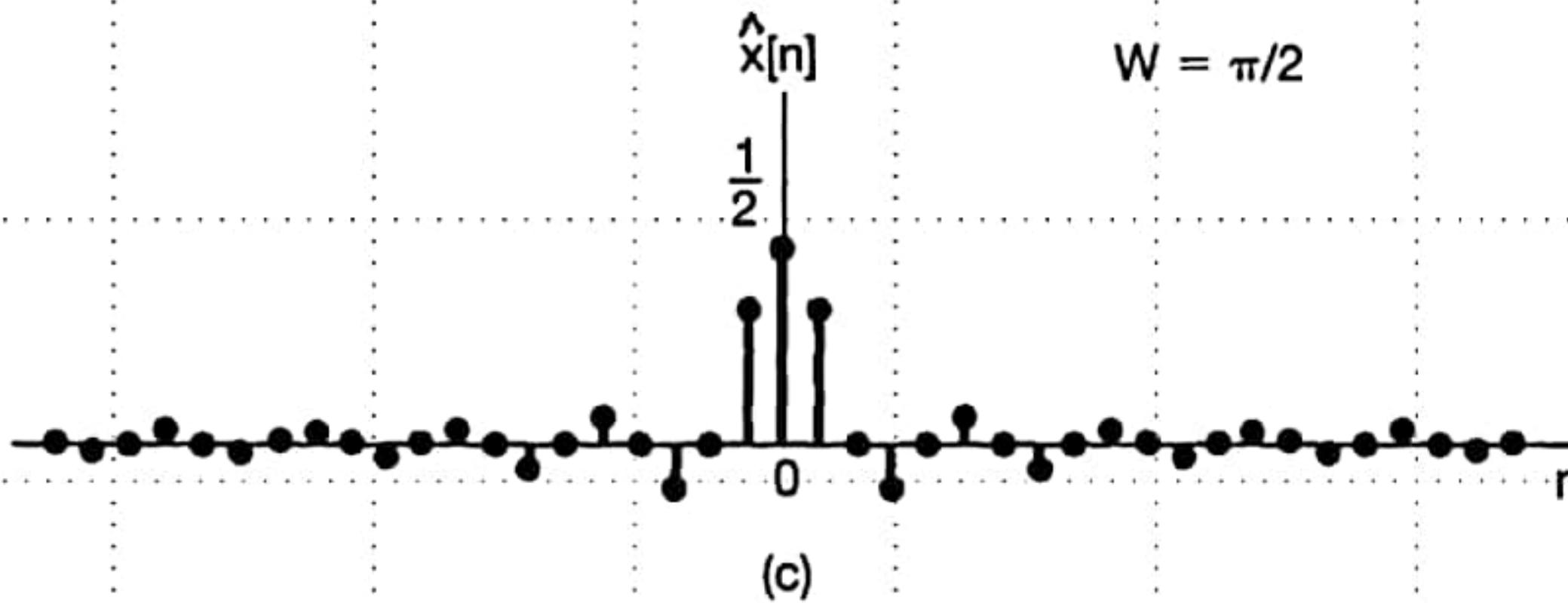
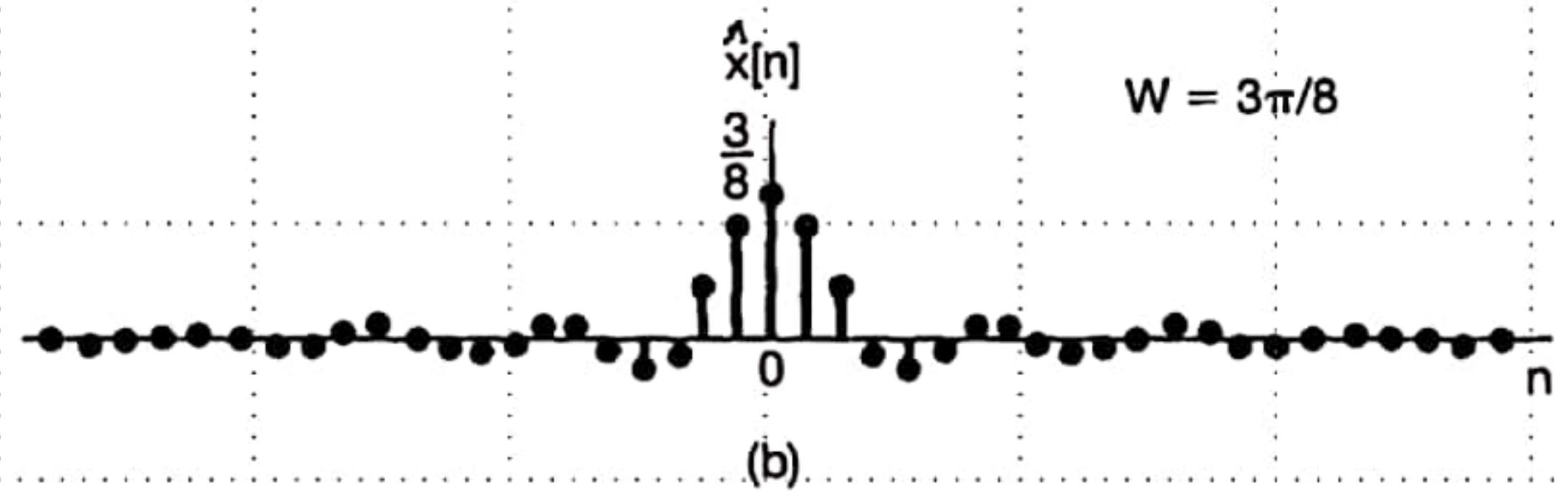
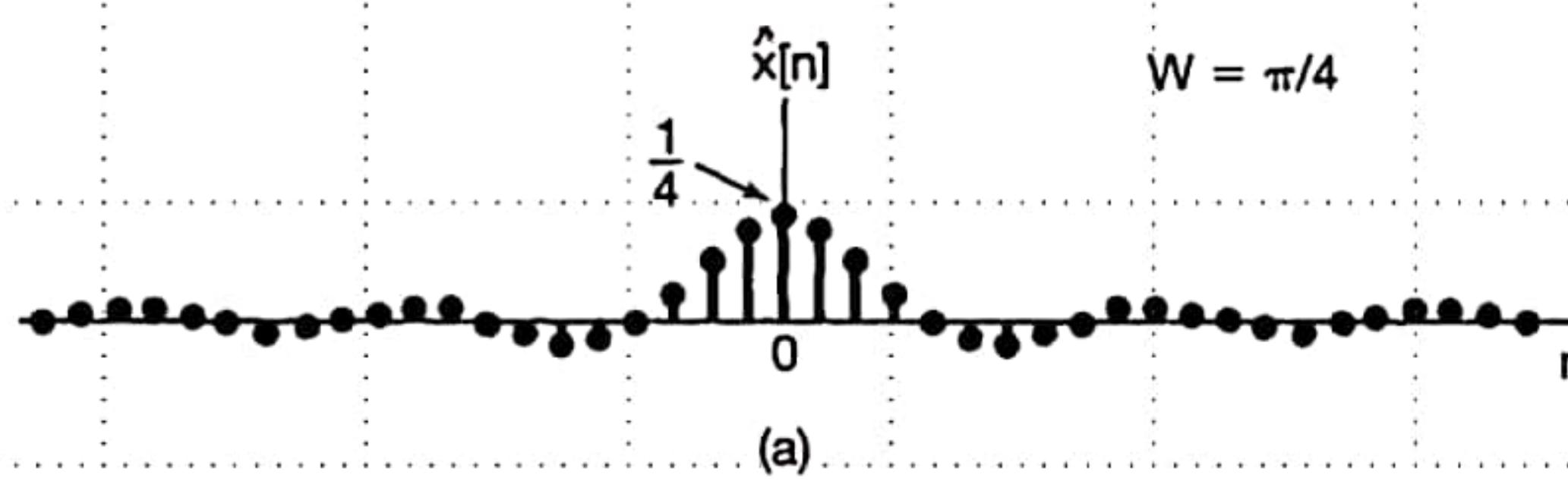
نکته: سینال ضرب واحد $\delta[n]$ همه بولفه های فرطنسی از $\pi - \Delta\omega$ را در بردارد.

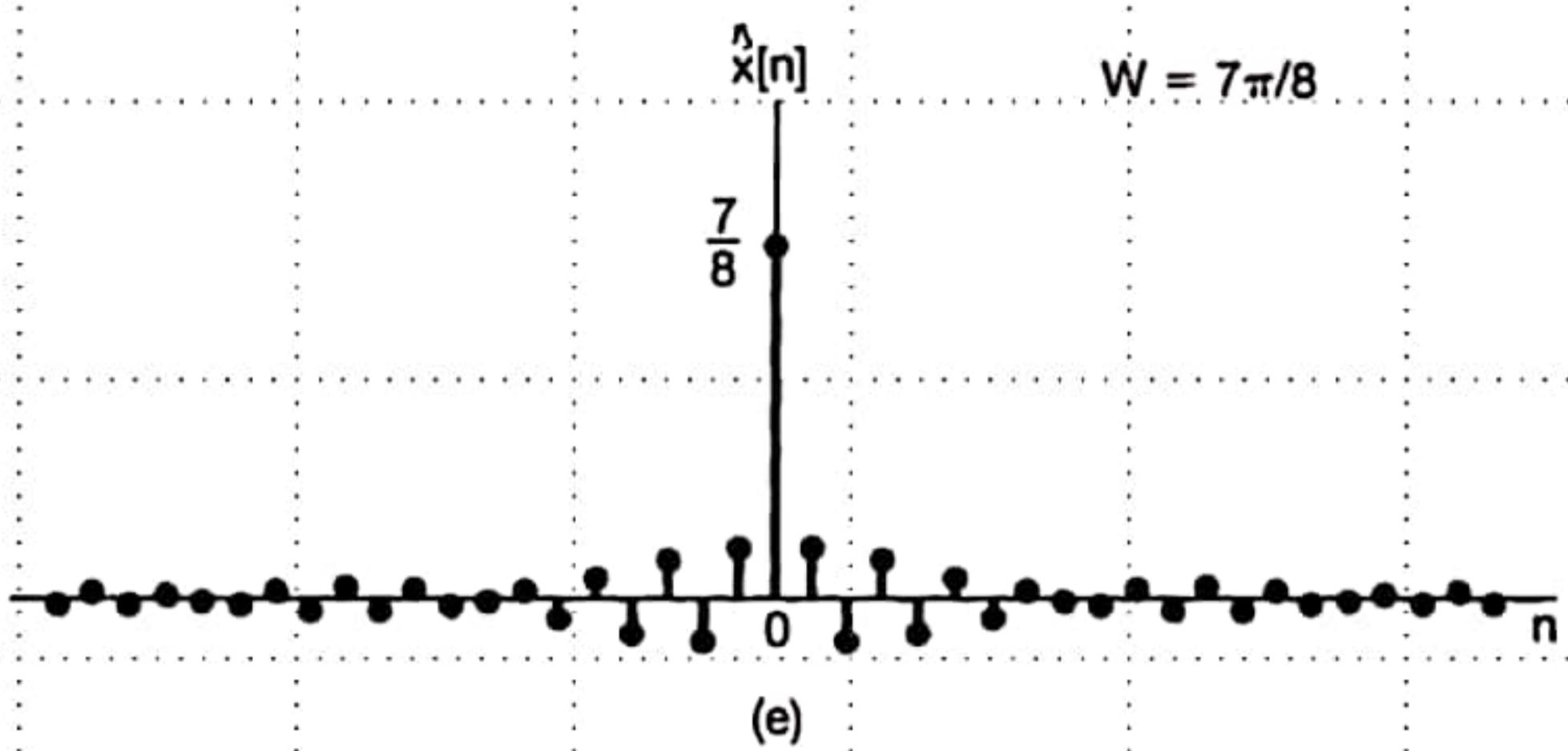
• $\pi - \Delta\omega$ بدل فوری معلوم اگر باید انتقال لیری از $\pi - \Delta\omega$

• $\Delta\omega$ حیثیت W تغیرات، از انتقال لیری سود، $W - \Delta\omega$ از

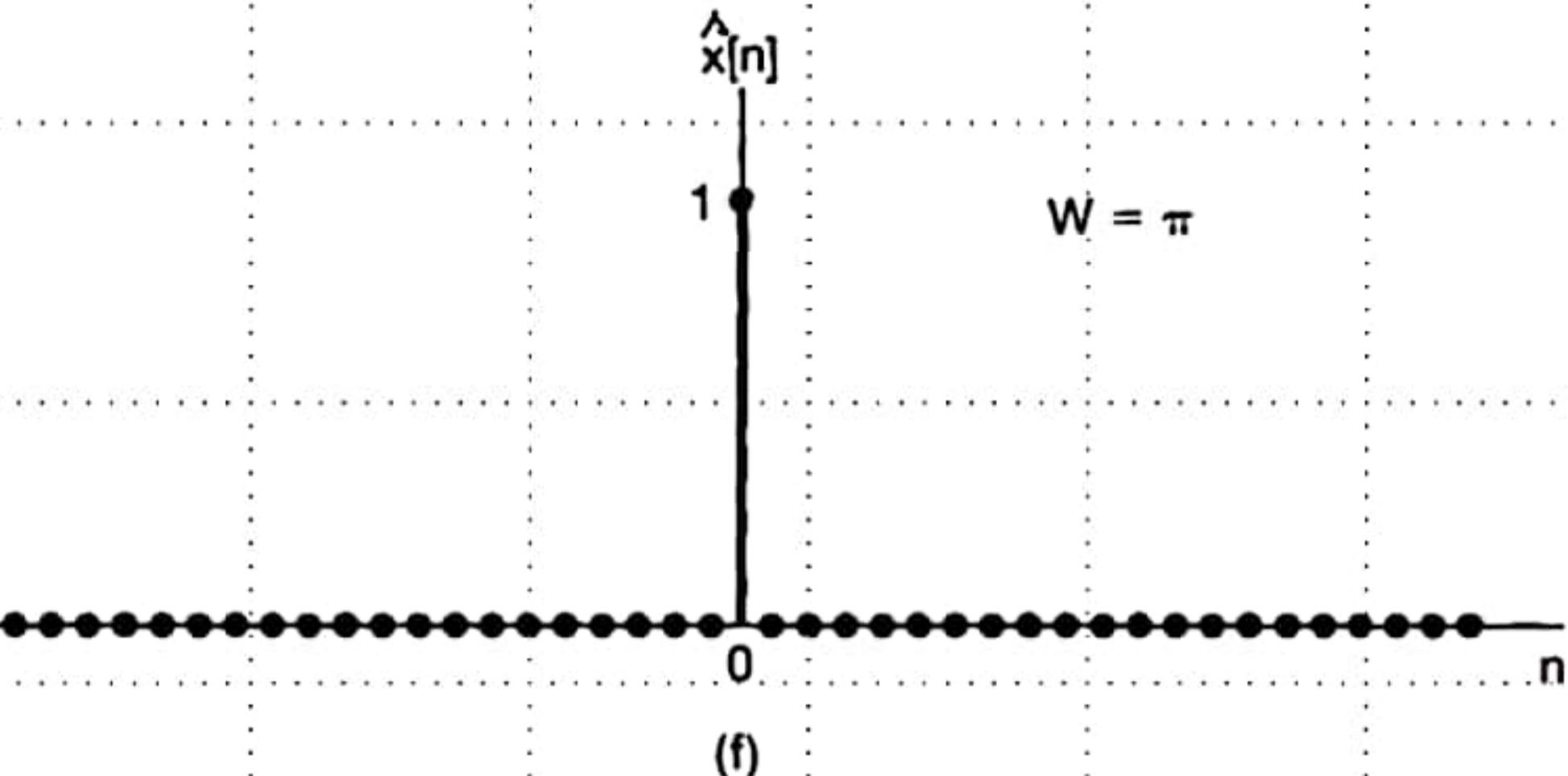
$$\hat{x}[n] = \frac{1}{2\pi} \int_{-\Delta\omega}^{\Delta\omega} e^{j\omega n} d\omega = \frac{\sin Wn}{\pi n}$$

As can be seen, the frequency of the oscillations in the approximation increases as W is increased, which is similar to what we observed in the continuous-time case. On the other hand, in contrast to the continuous-time case, the amplitude of these oscillations decreases relative to the magnitude of $\hat{x}[0]$ as W is increased, and the oscillations disappear entirely for $W = \pi$.





(e)



(f)

Figure 5.7 Approximation to the unit sample obtained as in eq. (5.16) using complex exponentials with frequencies $|\omega| \leq W$: (a) $W = \pi/4$; (b) $W = 3\pi/8$; (c) $W = \pi/2$; (d) $W = 3\pi/4$; (e) $W = 7\pi/8$; (f) $W = \pi$. Note that for $W = \pi$, $\hat{x}[n] = \delta[n]$.

تبدیل فوریه برای دنباله‌های متناوب

As in the continuous-time case, discrete-time periodic signals can be incorporated within the framework of the discrete-time Fourier transform by interpreting the transform of a periodic signal as an impulse train in the frequency domain.

چگونه می‌توان برای دنباله‌های متناوب که نه مطلقاً و نه مردیج نیستند، تبدیل فوریه تعریف کرد؟ در ناکنسل فوریه دنباله‌های متناوب داشتم:

$$x[n] = x[n + N], \quad N = 2\pi/\omega_0 \quad \longrightarrow \quad x[n] = \sum_{k=\langle N \rangle} a_k e^{jk\omega_0 n}$$

To derive the form of this representation, consider the signal $x[n] = e^{j\omega_0 n}$.

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

(CT حالت)

پارسیل:

$$x[n] = e^{j\omega_0 n}.$$

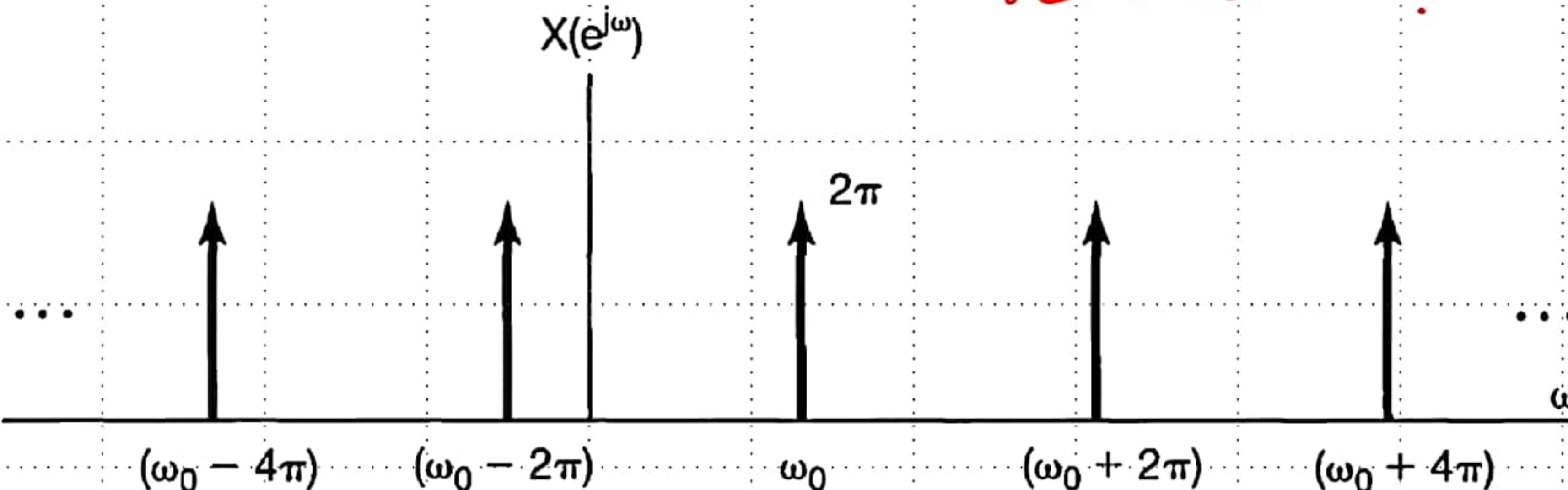


$$X(e^{j\omega}) = \sum_{l=-\infty}^{+\infty} 2\pi \delta(\omega - \omega_0 - 2\pi l),$$

ماتریسی کنیم:

$$\frac{1}{2\pi} \int_{-\pi}^{\pi} X(e^{j\omega}) e^{j\omega n} d\omega = \frac{1}{2\pi} \int_{-\pi}^{\pi} \sum_{l=-\infty}^{+\infty} 2\pi \delta(\omega - \omega_0 - 2\pi l) e^{j\omega n} d\omega.$$

قطار ضربه با دوره تناوب 2π حول فرکانس ω .



Note that any interval of length 2π includes exactly one impulse in the summation

Therefore, if the interval of integration chosen includes the impulse located

at $\omega_0 + 2\pi r$, then

$$\frac{1}{2\pi} \int_{2\pi} X(e^{j\omega}) e^{j\omega n} d\omega = e^{j(\omega_0 + 2\pi r)n} = e^{j\omega_0 n}.$$

Now consider a periodic sequence $x[n]$ with period N and with the Fourier series

representation $x[n] = \sum_{k=-N} a_k e^{jk(2\pi/N)n}$

In this case, the Fourier transform is

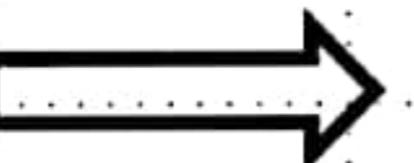
$$X(e^{j\omega}) = \sum_{k=-\infty}^{+\infty} 2\pi a_k \delta\left(\omega - \frac{2\pi k}{N}\right),$$

so that the Fourier transform of a periodic signal can be directly constructed from its

Fourier coefficients.

بررسی (قِیَّمِ تَرَاجِطِ بَدْلِ فُورِيَّهِ بَرَایِ دِنَالِهِهَاکِی مَتَافِرِ وَعَالِمِ باحَالَتِ پُوِسَّهَه

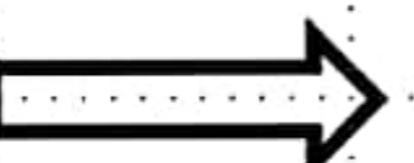
$$x(t) = \sum_{k=-\infty}^{+\infty} a_k e^{jk\omega_0 t}.$$



$$X(j\omega) = \sum_{k=-\infty}^{+\infty} 2\pi a_k \delta(\omega - k\omega_0),$$

سری فُورِيَّهِ پُوسَّهَه با بَيِّنَاتِ ضَرِبِ مَتَافِرِ

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



$$X(e^{j\omega}) = \sum_{k=-\infty}^{+\infty} 2\pi a_k \delta\left(\omega - \frac{2\pi k}{N}\right),$$

سری فُورِيَّهِ گَسَّهَه با فَعَطِ N ضَرِبِ مَتَافِرِ

قطارِی از N ضَرِبِهِ با فَوَاصِلِ $\frac{2\pi}{N}$ و دامنهِهَا

مَتَافِرِ $2\pi a_k$ ، که در مضاربِ صحیح

روکِ محور ω تکرار می‌شود.

$$F\{a_0\}$$

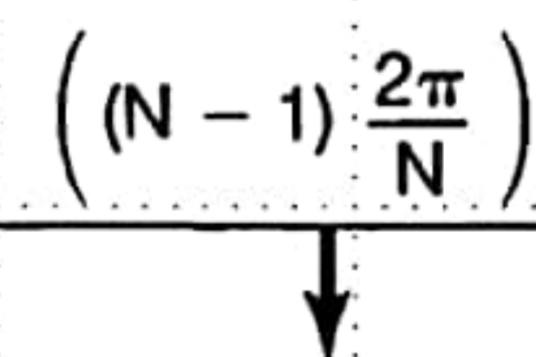
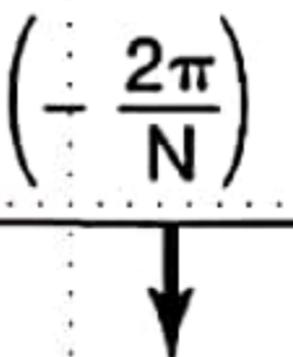
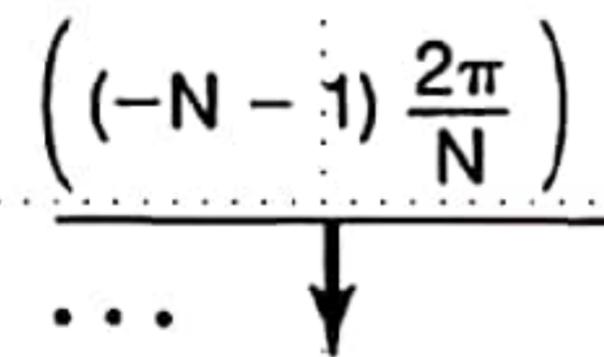
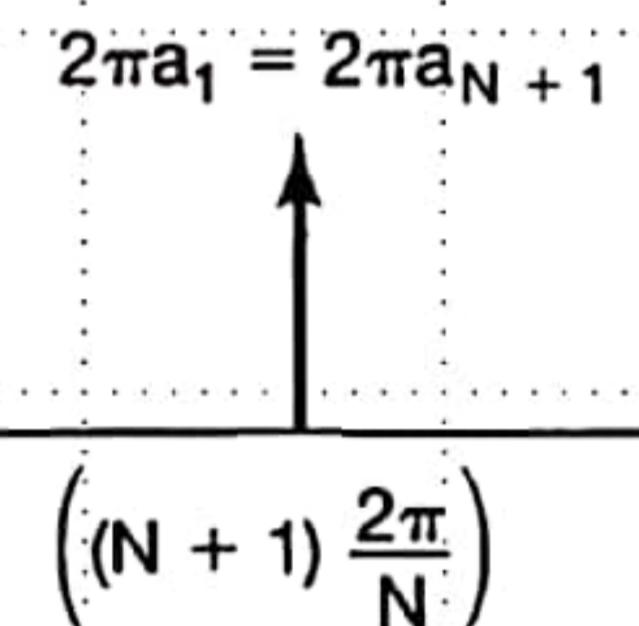
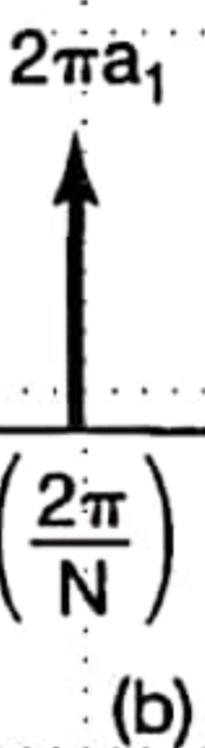
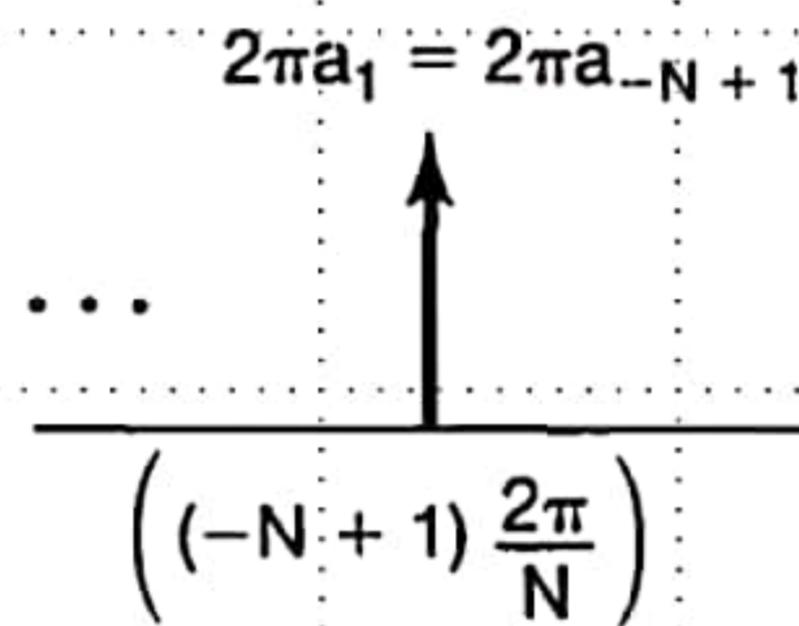
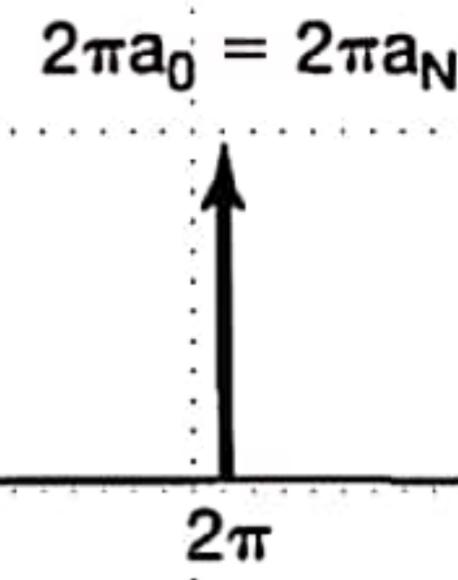
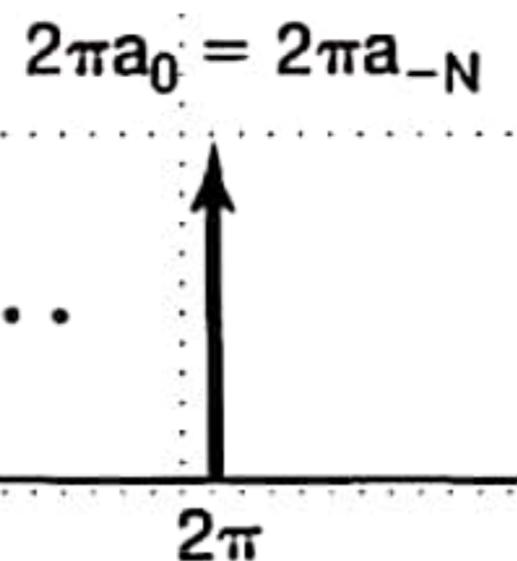
$$a_{-N} = a_0 = a_N$$

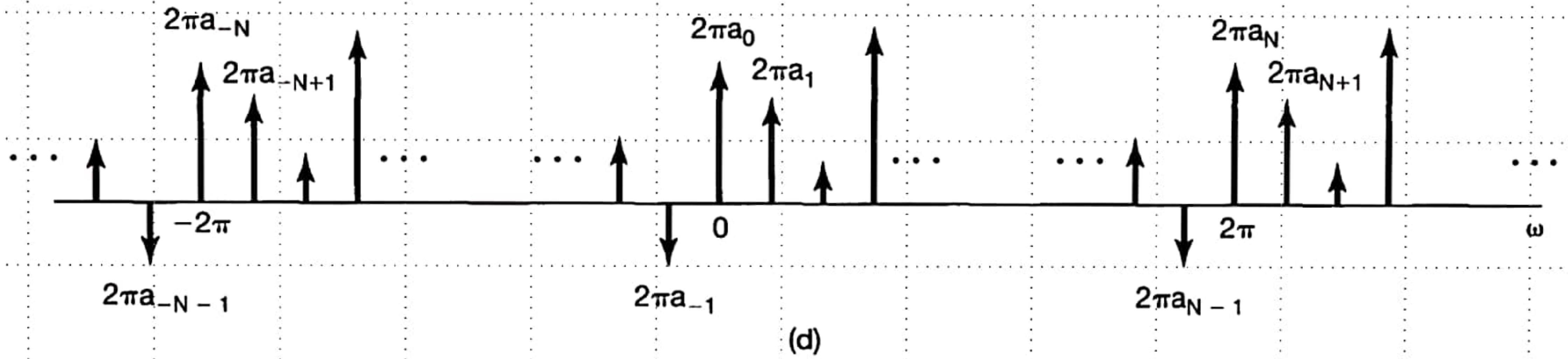
$$F\{a_1 e^{j \frac{r\pi}{N}}\}$$

$$a_{-N+1} = a_1 = a_{N+1}$$

$$F\{a_{-1} e^{-j \frac{r\pi}{N}}\}$$

$$a_{-N-1} = a_{-1} = a_{N-1}$$





$$X(e^{j\omega}) = F\{x[n]\} = \sum_{k=0}^{N-1} F\left\{ a_k e^{jk\left(\frac{2\pi}{N}\right)n} \right\}$$

$$x[n] = a_0 + a_1 e^{j(2\pi/N)n} + a_2 e^{j2(2\pi/N)n} + \cdots + a_{N-1} e^{j(N-1)(2\pi/N)n}.$$

(هر جمله از سری فوریه، یک قطعه از ضربه با دوره تناوب 2π در حوزه ω تولید می‌کند.)

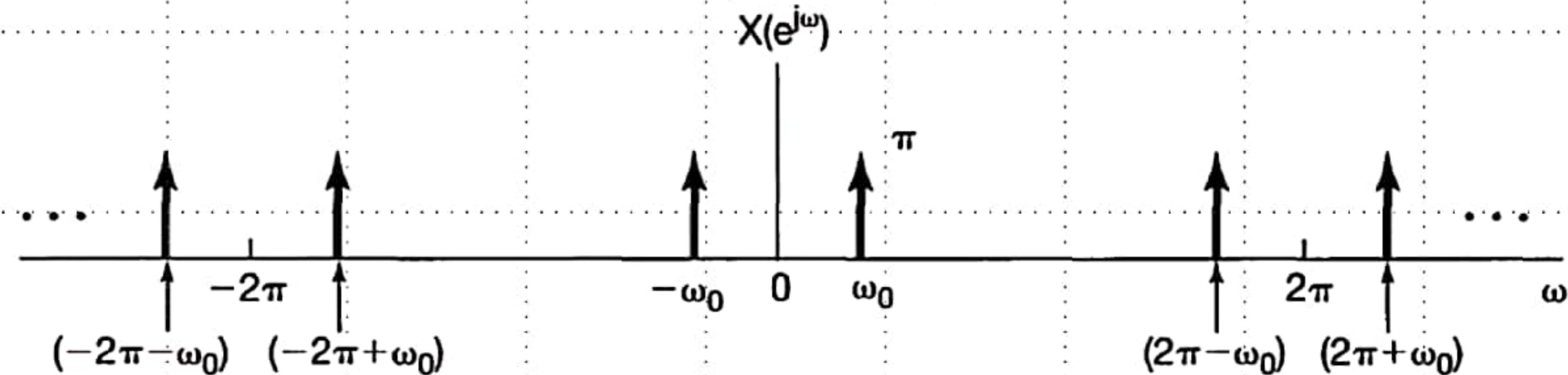
مثال ١

Consider the periodic signal

$$x[n] = \cos \omega_0 n = \frac{1}{2} e^{j\omega_0 n} + \frac{1}{2} e^{-j\omega_0 n}, \quad \text{with } \omega_0 = \frac{2\pi}{5}.$$

$$\Rightarrow X(e^{j\omega}) = \sum_{l=-\infty}^{+\infty} \pi \delta\left(\omega - \frac{2\pi}{5} - 2\pi l\right) + \sum_{l=-\infty}^{+\infty} \pi \delta\left(\omega + \frac{2\pi}{5} - 2\pi l\right).$$

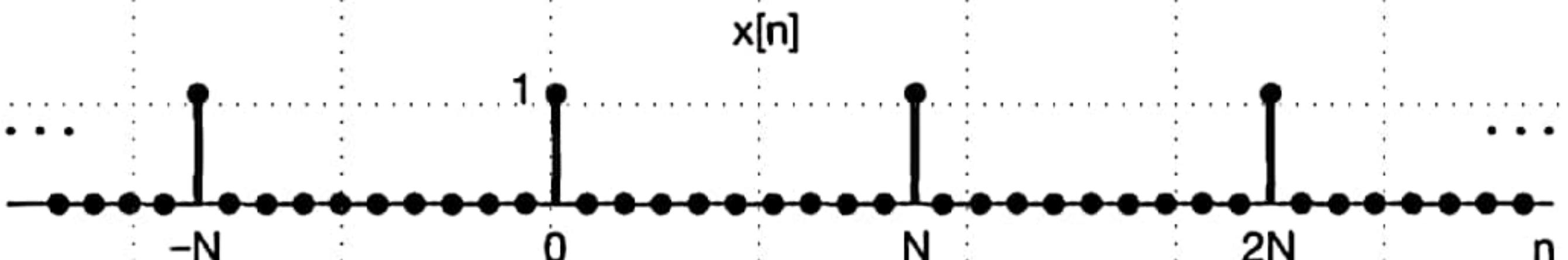
$$\Rightarrow X(e^{j\omega}) = \pi \delta\left(\omega - \frac{2\pi}{5}\right) + \pi \delta\left(\omega + \frac{2\pi}{5}\right), \quad -\pi \leq \omega < \pi,$$



The discrete-time counterpart of the periodic impulse train

(مثال)

$$x[n] = \sum_{k=-\infty}^{+\infty} \delta[n - kN],$$



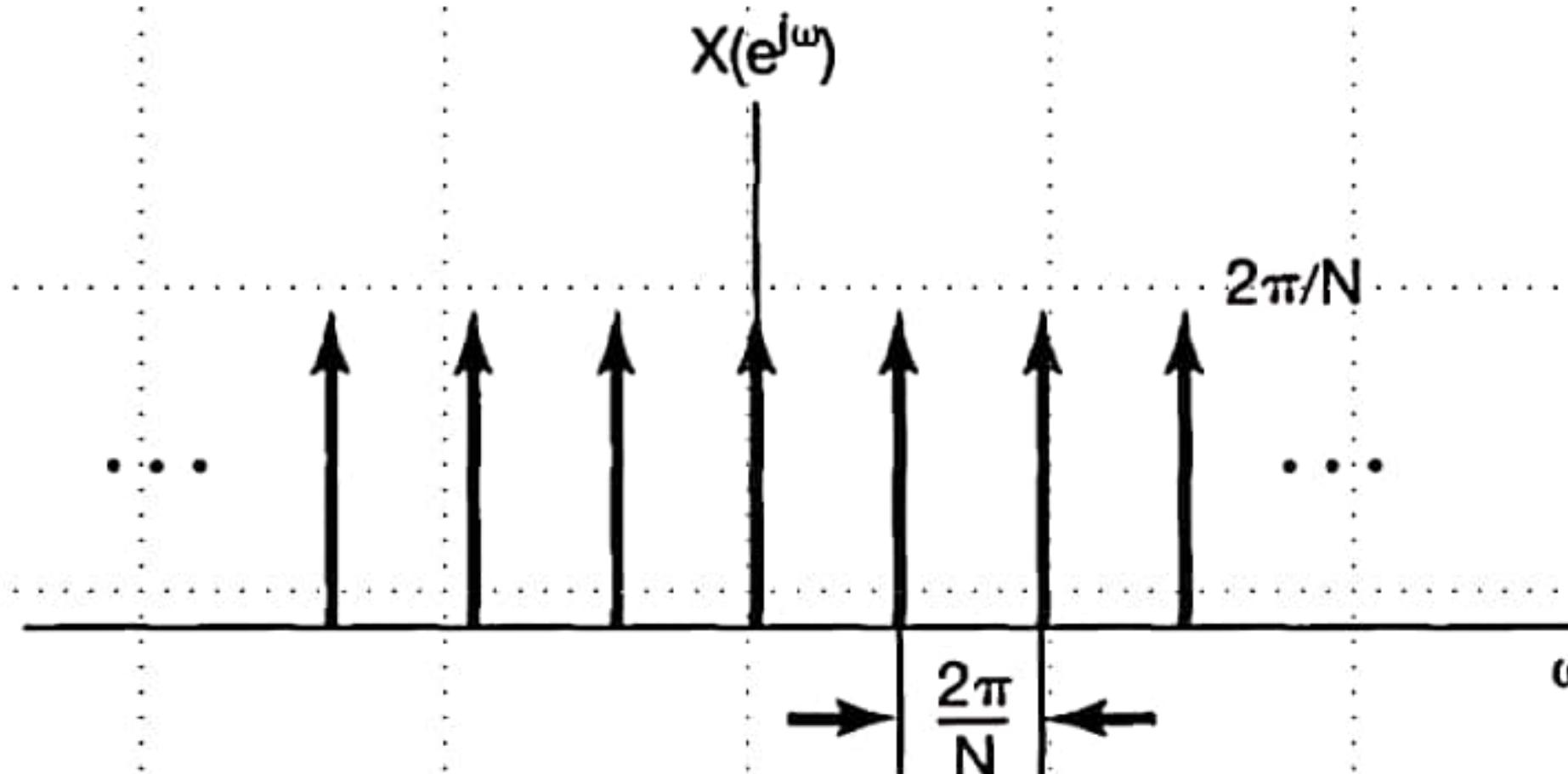
The Fourier series coefficients for this signal

$$a_k = \frac{1}{N} \sum_{n=0}^{N-1} x[n] e^{-jk(2\pi/N)n}.$$

Choosing the interval of summation as $0 \leq n \leq N - 1$, we have

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

→ $X(e^{j\omega}) = \frac{2\pi}{N} \sum_{k=-\infty}^{+\infty} \delta\left(\omega - \frac{2\pi k}{N}\right),$



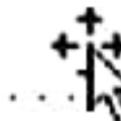


دانشگاه صنعتی اصفهان
دانشکده برق و کامپیوتر

بسم الله الرحمن الرحيم

تجزیه و تحلیل سیگنال‌ها و سیستم‌ها

مدرس: مسعود عمومی



جلسه بیست و پنجم - بخش‌های 5.3 و 5.4 کتاب

با سلام خدمت دانشجویان محترم

$$x[n] \xleftrightarrow{\mathcal{F}} X(e^{j\omega}).$$

یاد آورک: روابط زوج بدلات فوریه

$$X(e^{j\omega}) = F\{x[n]\}$$

بدل فوریه، طبق فرکانسی یک سیگنال زمان گسته

را مشخص می کند.

$$X(e^{j\omega}) = \sum_{n=-\infty}^{+\infty} x[n]e^{-j\omega n}.$$

رابطه تحلیل (آنالیز)

$$x[n] = \frac{1}{2\pi} \int_{-\pi}^{\pi} X(e^{j\omega}) e^{j\omega n} d\omega,$$

$$x[n] = F^{-1}\{X(e^{j\omega})\}$$

بدل فوریه معلوم، لازمی و پرگارهای فرکانسی

رابطه ترکیب (سنتز)

خواص تبدیل فوریه زمان‌گسته

Periodicity of the Discrete-Time Fourier Transform

۱. تناوب

The discrete-time Fourier transform is *always* periodic in ω with period 2π ; i.e.,

$$X(e^{j(\omega+2\pi)}) = X(e^{j\omega}).$$

Linearity

۲. خطی بودن

If $x_1[n] \xrightarrow{\mathcal{F}} X_1(e^{j\omega})$ and $x_2[n] \xrightarrow{\mathcal{F}} X_2(e^{j\omega})$, then

$$ax_1[n] + bx_2[n] \xrightarrow{\mathcal{F}} aX_1(e^{j\omega}) + bX_2(e^{j\omega}).$$

$$\Rightarrow F\left\{ \sum_{K=1}^M a_K x_k[n] \right\} = \sum_{K=1}^M a_K F\{x_k[n]\}$$

Time Shifting and Frequency Shifting

۳. انتقال زمانی و انتقال فرکانسی

If $x[n] \xleftrightarrow{\mathcal{F}} X(e^{j\omega})$, then

$$x[n - n_0] \xleftrightarrow{\mathcal{F}} e^{-j\omega n_0} X(e^{j\omega})$$

این اثبات بد کار رابطه بدلیل فوریه معلووس (رابطه سنتر)

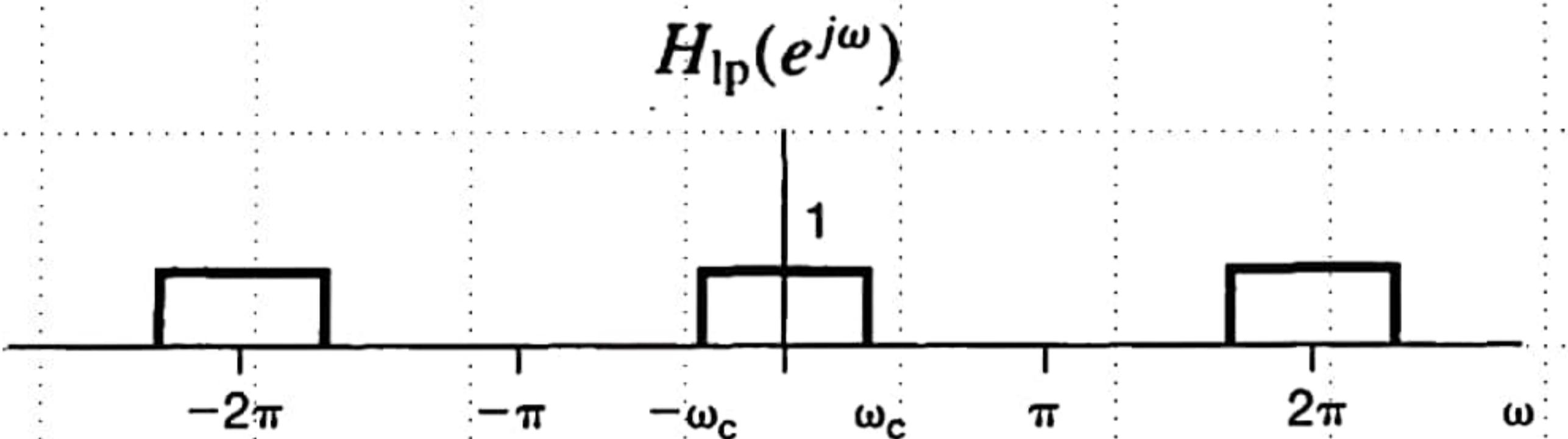
and

If $x[n] \xleftrightarrow{\mathcal{F}} X(e^{j\omega})$, then

$$e^{j\omega_0 n} x[n] \xleftrightarrow{\mathcal{F}} X(e^{j(\omega - \omega_0)})$$

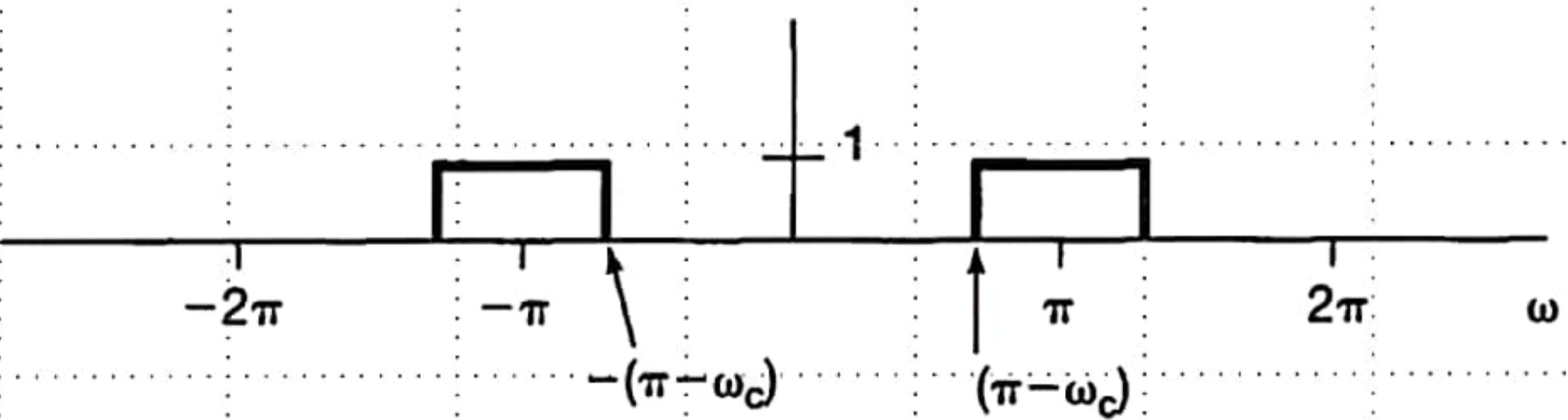
این اثبات بد کار رابطه بدلیل فوریه (رابطه آنالیز)

مثال) کاربردی از خاصیت تناوب و انتقال فرکانسی

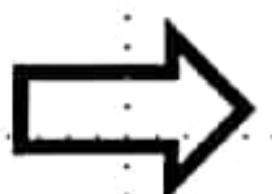


با سمع فرکانسی یک فیلتر پاسنگ لذت
ایده‌آل

$$H_{hp}(e^{j\omega}) = H_{lp}(e^{j(\omega-\pi)})$$



با سمع فرکانسی یک فیلتر بالاگذرن
ایده‌آل



$$h_{hp}[n] = e^{j\pi n} h_{lp}[n] = (-1)^n h_{lp}[n].$$

Conjugation and Conjugate Symmetry

٤. مزدوج گیری و تقارن مزدوج

The conjugation property states that if $x[n] \xleftrightarrow{\mathcal{F}} X(e^{j\omega})$, then

$$x^*[n] \xleftrightarrow{\mathcal{F}} X^*(e^{-j\omega}).$$

$$X(e^{j\omega}) = \sum_{n=-\infty}^{\infty} x[n] e^{-j\omega n}$$

$$X^*(e^{j\omega}) = \sum_{n=-\infty}^{\infty} x^*[n] e^{j\omega n}$$

$$\Rightarrow X^*(e^{-j\omega}) = \sum_{n=-\infty}^{\infty} x^*[n] e^{-j\omega n}$$

$$\Rightarrow \mathcal{F}\{x^*[n]\} = X^*(e^{-j\omega})$$

ابتدا:

Also, if $x[n]$ is real valued, its transform $X(e^{j\omega})$ is conjugate symmetric. That is,

$$X(e^{j\omega}) = X^*(e^{-j\omega}) \quad [x[n]\text{real}].$$

لَعْنَهُمْ

تابع دهم معارن هرمس برای تبدیل فوریه (نباله های حقیقی)

$$x^*[n] = x[n] \Rightarrow X^*(e^{j\omega}) = X(e^{-j\omega})$$

$$|X^*(e^{j\omega})| = |X(e^{j\omega})| = |X(e^{-j\omega})|$$

تابع اندازه زوج است.

$$\angle X^*(e^{j\omega}) = -\angle X(e^{j\omega}) = \angle X(e^{-j\omega})$$

، فاز فرد .

$$\operatorname{Re}\{X^*(e^{j\omega})\} = \operatorname{Re}\{X(e^{j\omega})\} = \operatorname{Re}\{X(e^{-j\omega})\}$$

، بُعد حقیقی زوج .

$$\operatorname{Im}\{X^*(e^{j\omega})\} = -\operatorname{Im}\{X(e^{j\omega})\} = \operatorname{Im}\{X(e^{-j\omega})\}$$

، بُعد موهومی فرد .

نکته: اگر $x[n]$ حقیقی وزووج باشد، $X(e^{j\omega})$ فرم حقیقی فزوج است.

$$\begin{aligned}
 X(e^{j\omega}) &= \sum_{n=-\infty}^{\infty} x[n] e^{-j\omega n} \Rightarrow X(e^{-j\omega}) &= \sum_{n=-\infty}^{\infty} x[n] e^{-j\omega n} \\
 &= \sum_{m=-\infty}^{\infty} x[-m] e^{j\omega m} \\
 &= \sum_{m=-\infty}^{\infty} x[m] e^{-j\omega m} \\
 &= X(e^{j\omega})
 \end{aligned}$$

$$\Rightarrow X(e^{-j\omega}) = X^*(e^{j\omega}) = X(e^{j\omega}) \Rightarrow X(e^{-j\omega}) \text{ حقیقی وزووج است.}$$

جعیقی و فرد باس $x[n]$ کی: \bar{x}

$$\begin{aligned}
 X(e^{j\omega}) &= \sum_{n=-\infty}^{\infty} x[n] e^{-j\omega n} \Rightarrow X(e^{-j\omega}) = \sum_{n=-\infty}^{\infty} x[n] e^{-j\omega} e^{j\omega n} \\
 &= \sum_{m=-\infty}^{\infty} x[-m] e^{-j\omega m} \\
 &= \sum_{m=-\infty}^{\infty} -x[m] e^{-j\omega m} \\
 &= -X(e^{j\omega})
 \end{aligned}$$

$$\Rightarrow X(e^{-j\omega}) = X^*(e^{j\omega}) = -X(e^{j\omega}) \Rightarrow \text{موجومی و فرد اسک. } X(e^{j\omega})$$

تسیهٔ فهم: حقيقة و ببروت تحقیقی $x[n]$ که:

$$F\{x[n]\} = F\{x_e[n]\} + F\{x_o[n]\}$$

از طرف دلیر: $x(e^{j\omega}) = \text{Re}\{X(e^{j\omega})\} + j \text{Im}\{X(e^{j\omega})\}$

این $x_e[n]$ حقیقی وزوج است.

این $x_o[n]$ حقیقی و فرد است.

۵. تفاضل‌گیری و انباشتگی

Differencing and Accumulation

$$x[n] - x[n-1] \xleftrightarrow{\mathcal{F}} (1 - e^{-j\omega})X(e^{j\omega}).$$

Next, consider the signal

$$y[n] = \sum_{m=-\infty}^n x[m].$$

Since $y[n] - y[n-1] = x[n]$, we might conclude that the transform of $y[n]$ should be related to

the transform of $x[n]$ by division by $(1 - e^{-j\omega})$. This is partly correct, but as with the continuous-

time integration property , there is more involved. The precise relationship is

$$\sum_{m=-\infty}^n x[m] \xleftrightarrow{\mathcal{F}} \frac{1}{1 - e^{-j\omega}} X(e^{j\omega}) + \pi X(e^{j0}) \sum_{k=-\infty}^{+\infty} \delta(\omega - 2\pi k).$$

Let us derive the Fourier transform $X(e^{j\omega})$ of the unit step $x[n] = u[n]$

سؤال

$$: \text{يمكننا معرفة ناتج عمليات} \quad \text{رسائل} : \text{بالمعنى} \\ \text{Sgn}[n] = \begin{cases} 1, & n > 0 \\ -1, & n < 0 \end{cases}$$

$$u[n] = \frac{1}{2} + \frac{1}{2} \text{Sgn}[n] \Rightarrow F\{u[n]\} = \frac{1}{2} F\{1\} + \frac{1}{2} F\{\text{Sgn}[n]\}$$

$$F\{1\} = \pi \sum_{k=-\infty}^{\infty} \delta(\omega - \pi k\pi)$$

$$z[n] = \text{Sgn}[n] \Rightarrow z[n] - z[n-1] = \pi \delta[n]$$

$$\Rightarrow (1 - e^{-j\omega}) F\{z[n]\} = \pi \Rightarrow F\{\text{Sgn}[n]\} = \frac{\pi}{1 - e^{-j\omega}}$$

$$F\{u[n]\} = \pi \sum_{k=-\infty}^{\infty} \delta(\omega - \pi k\pi) + \frac{1}{1 - e^{-j\omega}}$$

رُوكِ دوم: اسْتَعْادَه از خاصَّتَی

$$g[n] = \delta[n] \xleftrightarrow{\mathcal{F}} G(e^{j\omega}) = 1.$$

and

$$x[n] = \sum_{m=-\infty}^n g[m] = u[n]$$

Taking the Fourier transform of both sides and using accumulation yields

$$X(e^{j\omega}) = \frac{1}{(1 - e^{-j\omega})} G(e^{j\omega}) + \pi G(e^{j0}) \sum_{k=-\infty}^{\infty} \delta(\omega - 2\pi k)$$

$$= \frac{1}{1 - e^{-j\omega}} + \pi \sum_{k=-\infty}^{\infty} \delta(\omega - 2\pi k).$$

۶. وارونگی زمانی

If $x[n] \xleftrightarrow{\mathcal{F}} X(e^{j\omega})$, then

$$x[-n] \xleftrightarrow{\mathcal{F}} X(e^{-j\omega}).$$

Time Expansion

۷. انبساط یا کشیدگی زمانی

Because of the discrete nature of the time index for discrete-time signals, the relation between

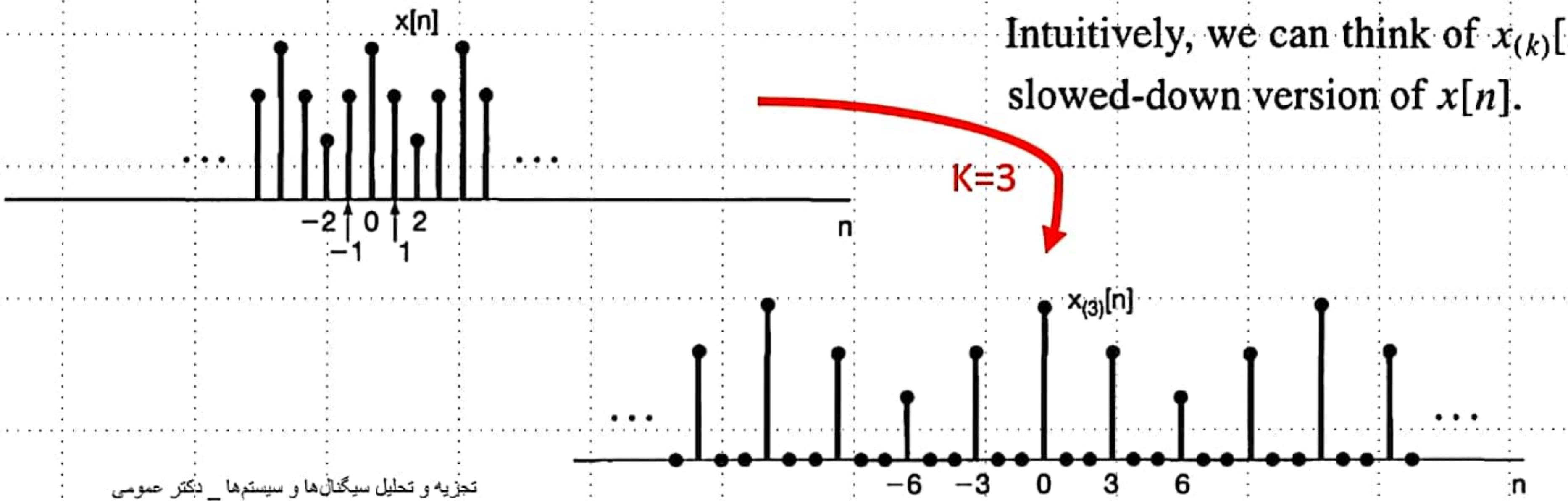
time and frequency scaling in discrete time takes on a somewhat different form from its

continuous-time counterpart. $x(at) \xleftrightarrow{\mathcal{F}} \frac{1}{|a|} X\left(\frac{j\omega}{a}\right)$.

Let k be a positive integer, and define the signal

$$x_{(k)}[n] = \begin{cases} x[n/k], & \text{if } n \text{ is a multiple of } k \\ 0, & \text{if } n \text{ is not a multiple of } k. \end{cases}$$

As illustrated in figure, for $k = 3$, $x_{(k)}[n]$ is obtained from $x[n]$ by placing $k - 1$ zeros between successive values of the original signal.



Since $x_{(k)}[n]$ equals 0 unless n is a multiple of k , i.e., unless $n = rk$, we see that

the Fourier transform of $x_{(k)}[n]$ is given by

$$X_{(k)}(e^{j\omega}) = \sum_{n=-\infty}^{+\infty} x_{(k)}[n]e^{-j\omega n} = \sum_{r=-\infty}^{+\infty} x_{(k)}[rk]e^{-j\omega rk}.$$

Furthermore, since $x_{(k)}[rk] = x[r]$, we find that

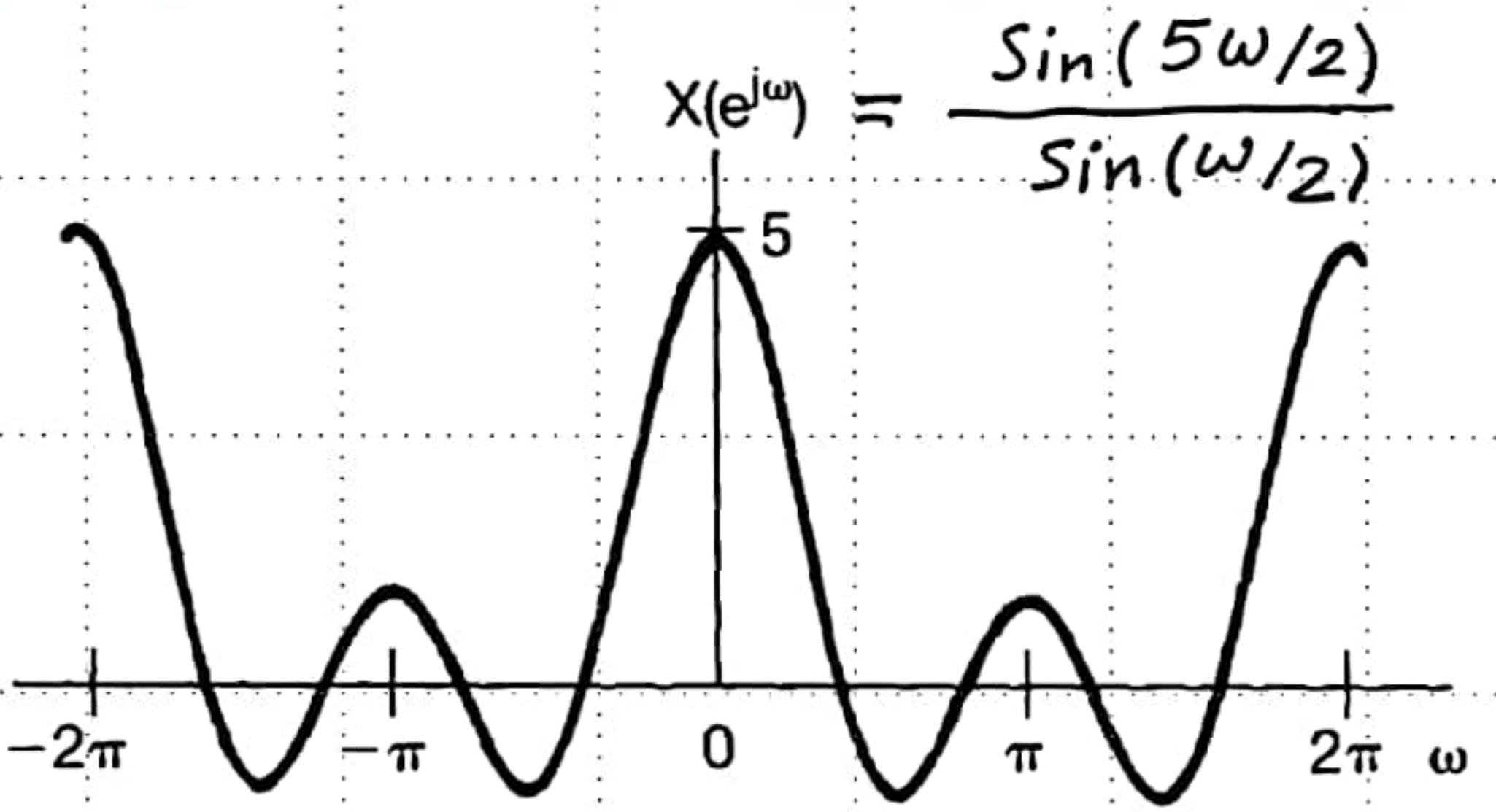
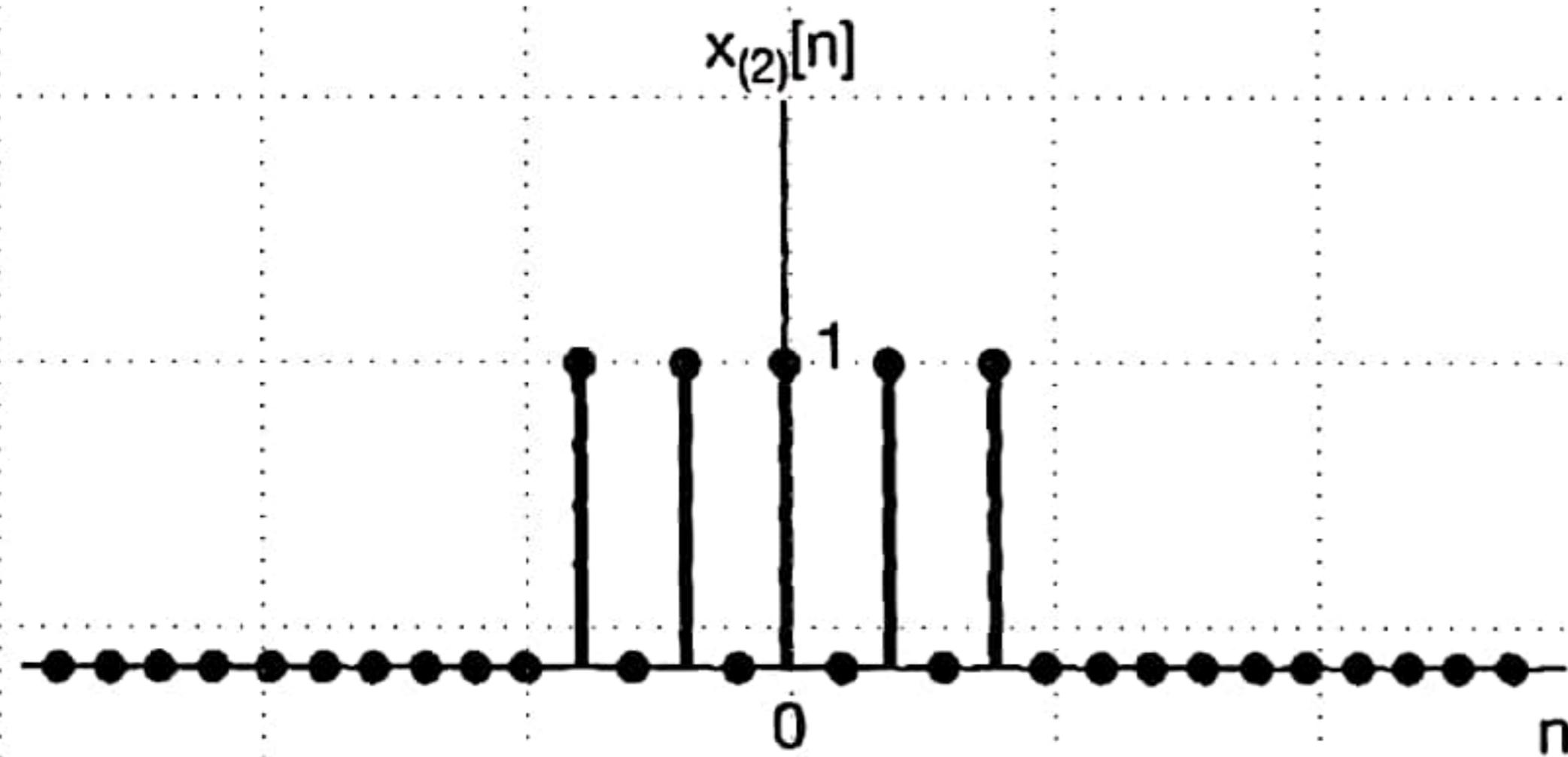
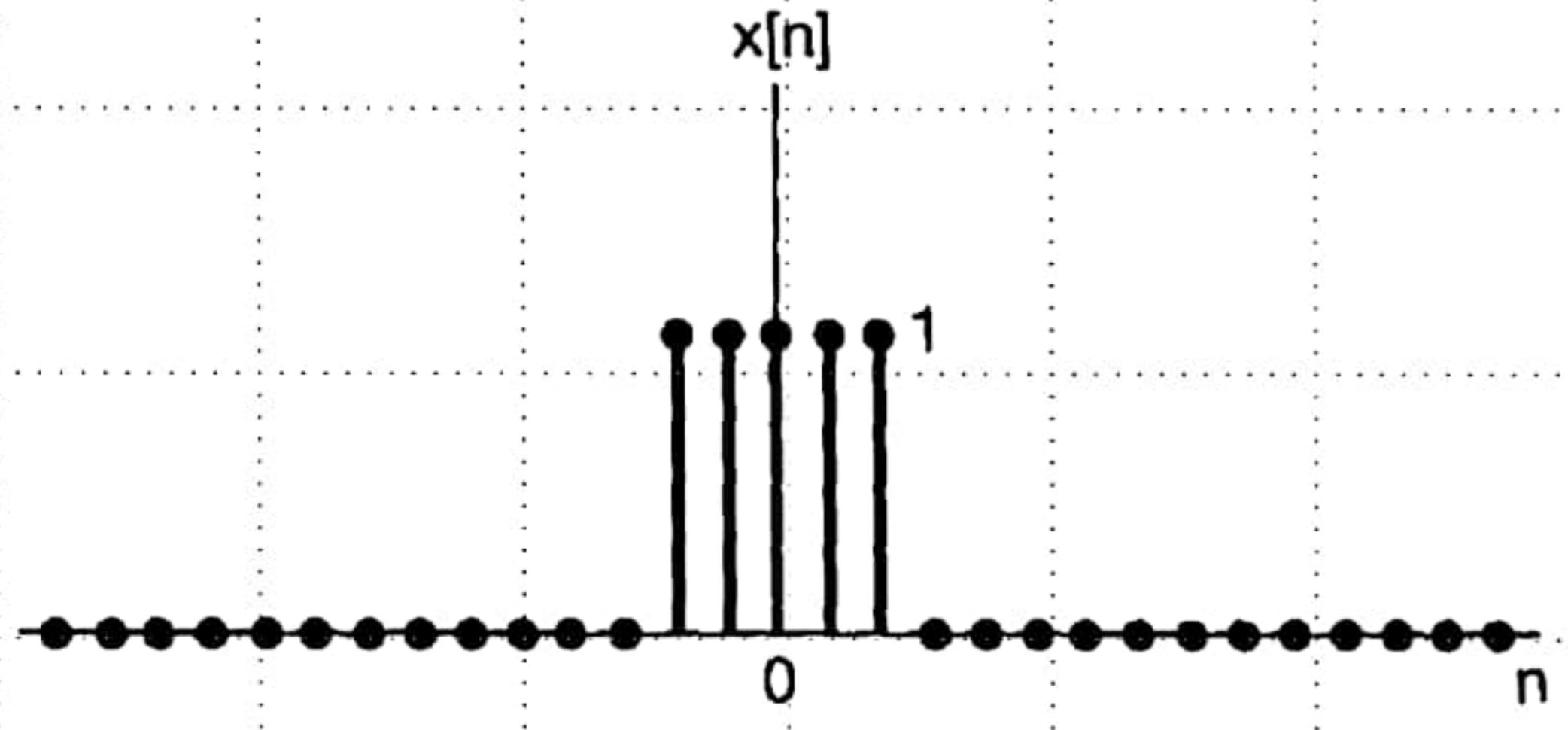
$$X_{(k)}(e^{j\omega}) = \sum_{r=-\infty}^{+\infty} x[r]e^{-j(k\omega)r} = X(e^{jk\omega}).$$

That is,

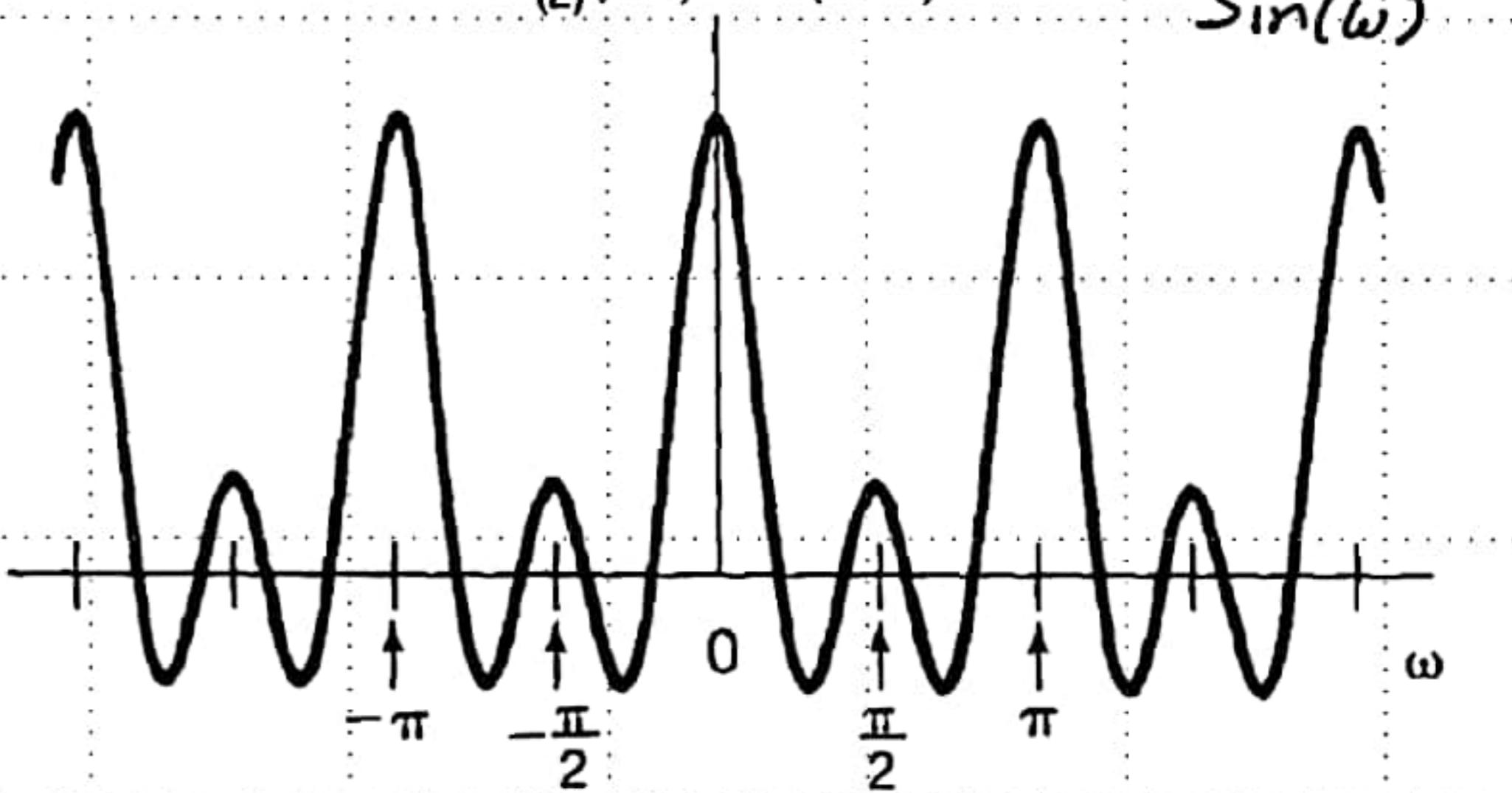
$$x_{(k)}[n] \xleftrightarrow{\mathcal{F}} X(e^{jk\omega}).$$

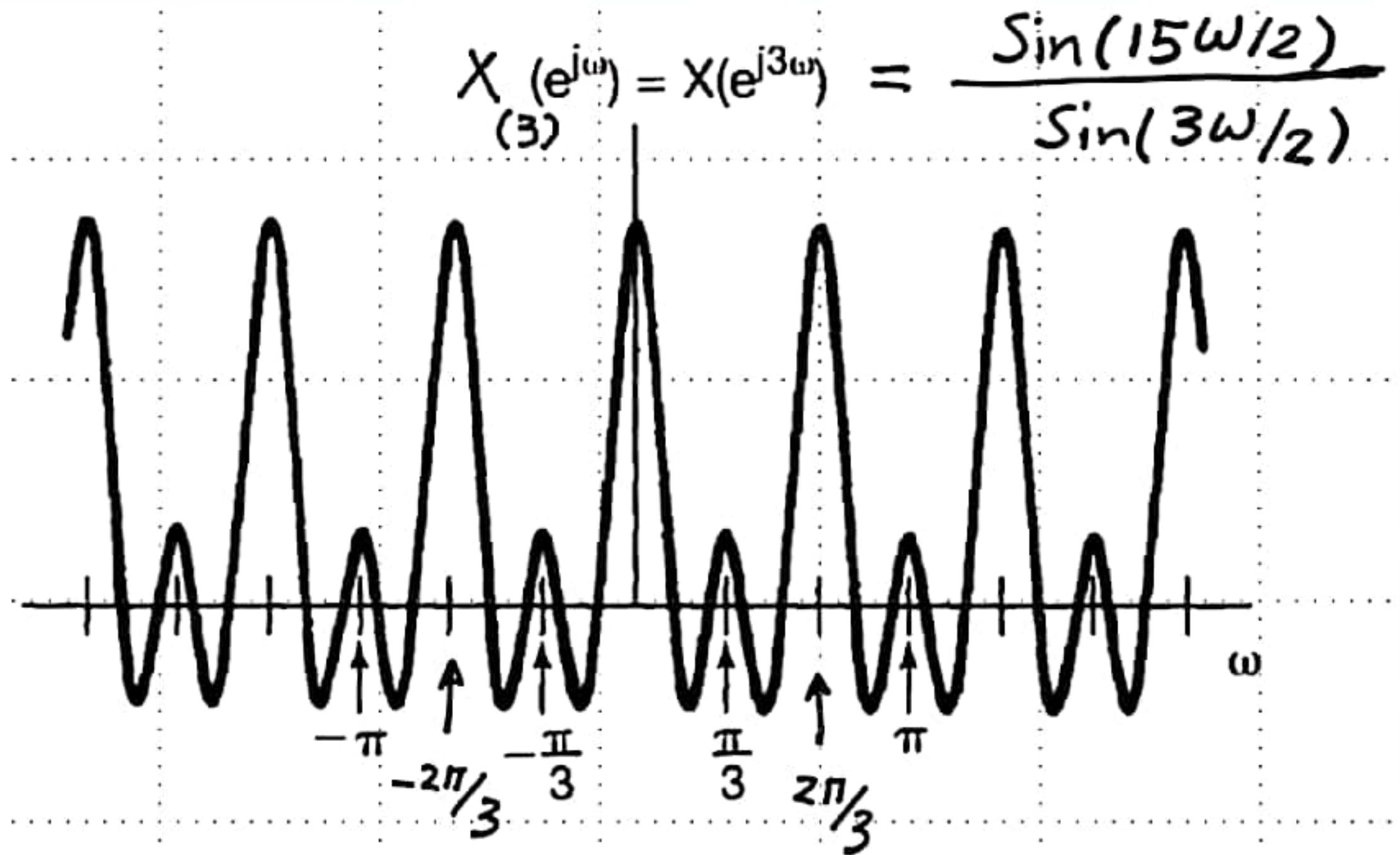
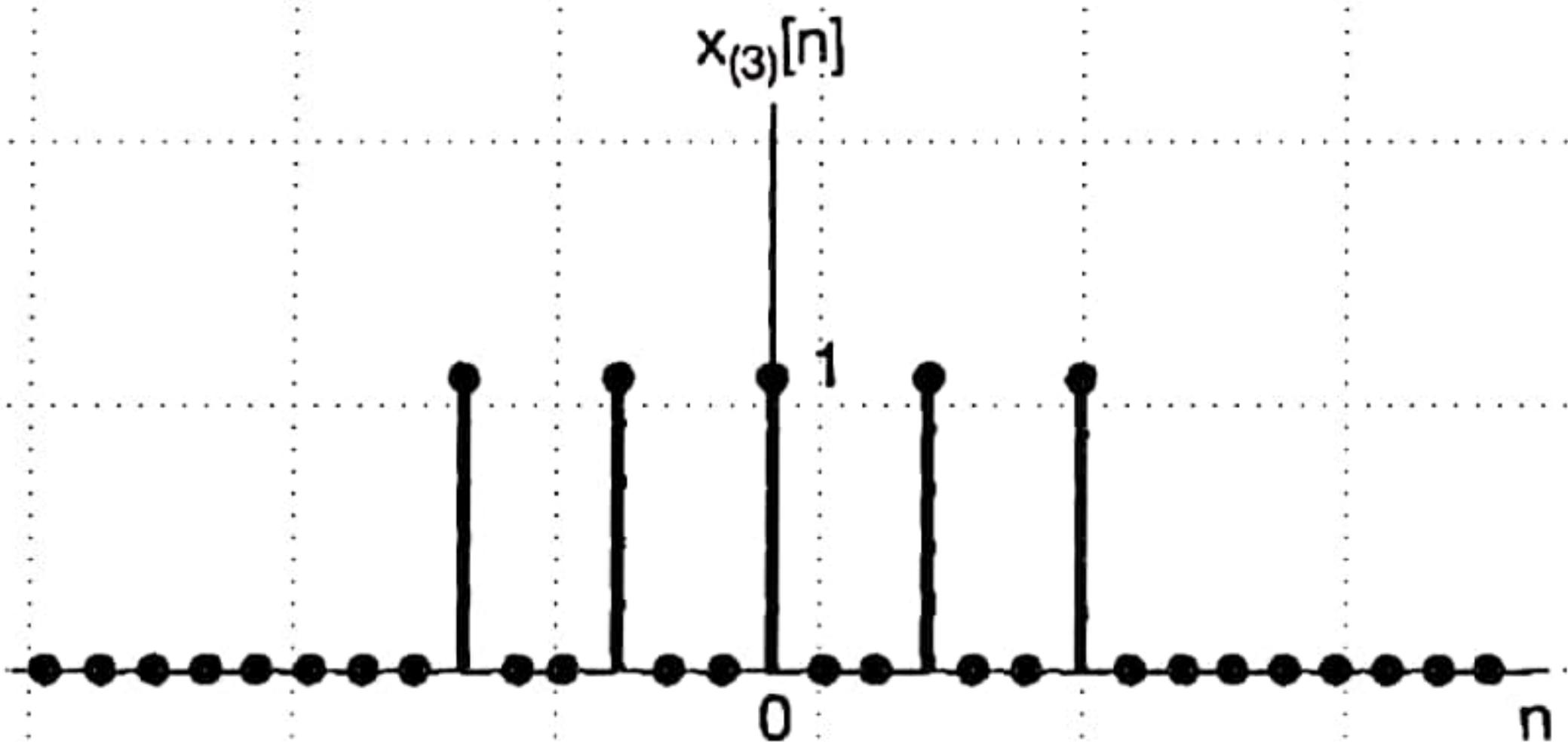
Note that as the signal is spread out and slowed down in time by taking $k > 1$,

its Fourier transform is compressed.



$$X(e^{j\omega}) = X(e^{j2\omega}) = \frac{\sin(5\omega)}{\sin(\omega)}$$



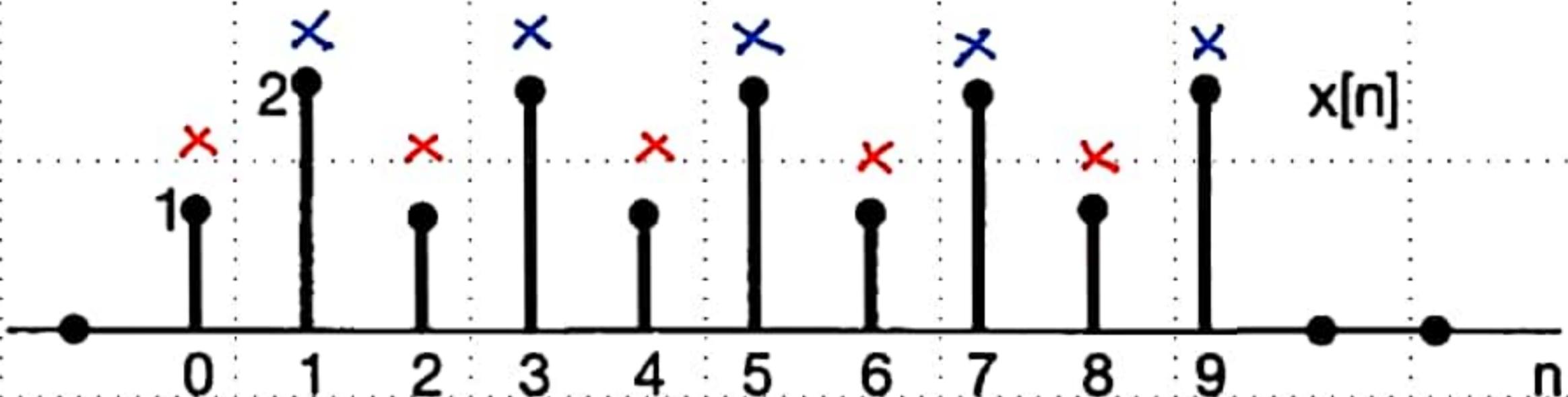


Inverse relationship between the time and frequency domains: As k increases, $x_{(k)}[n]$ spreads out while its transform is compressed.

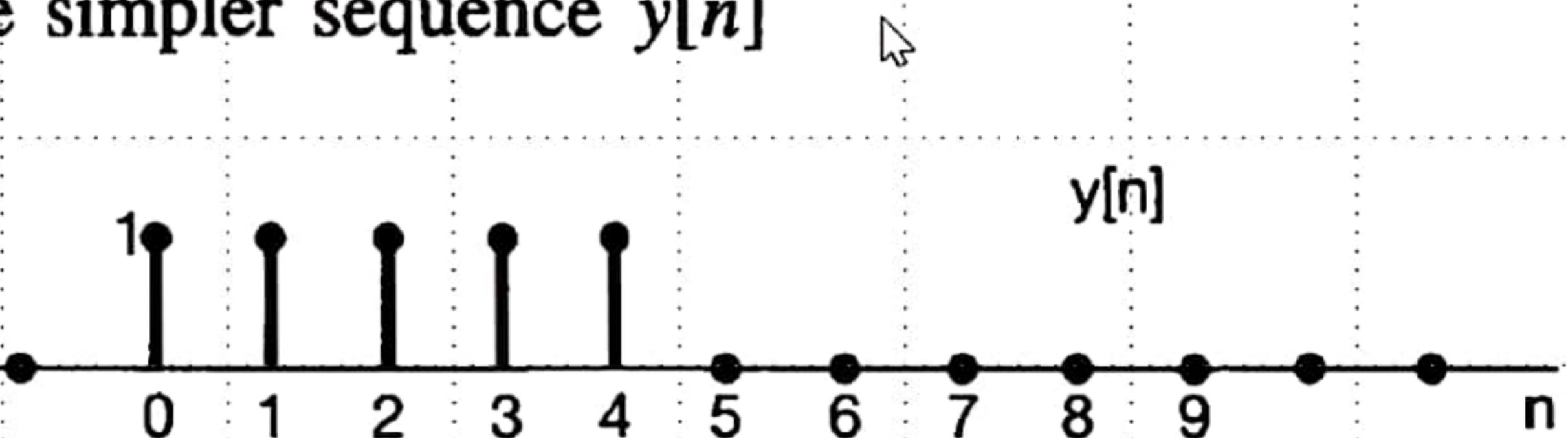


An illustration of the usefulness of the time-expansion property in determining Fourier transforms,

let us consider the sequence $x[n]$

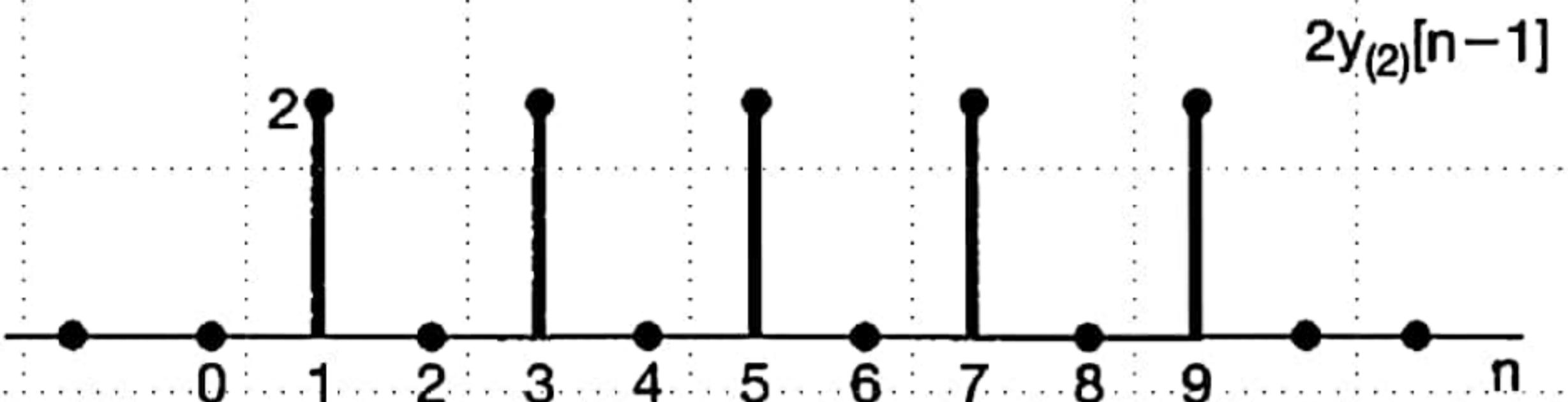
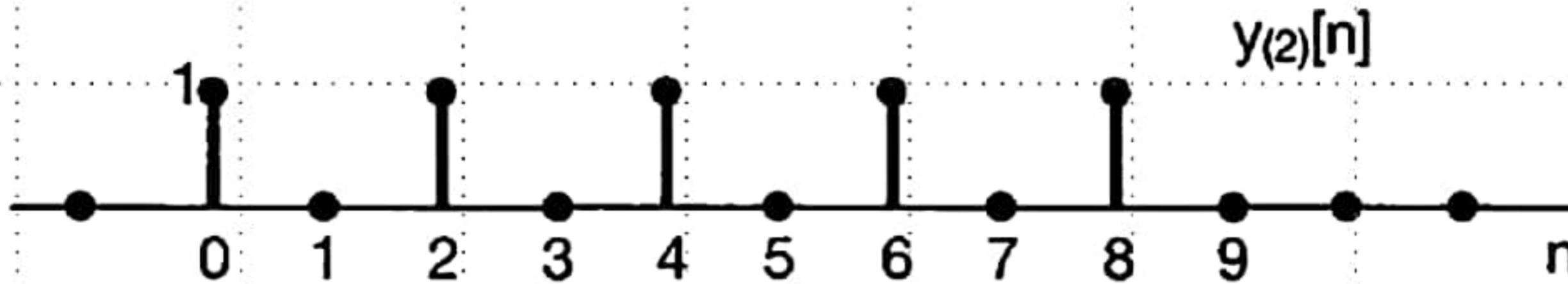


This sequence can be related to the simpler sequence $y[n]$

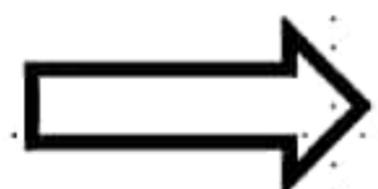
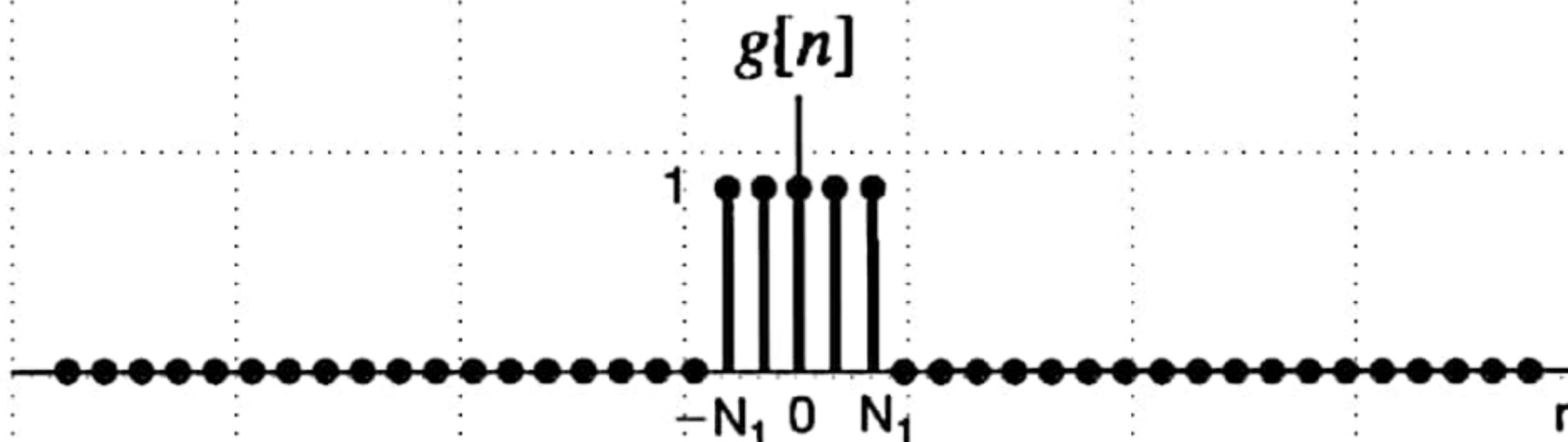


In particular $x[n] = \underline{y_{(2)}[n]} + 2\underline{y_{(2)}[n-1]}$, where

$$y_{(2)}[n] = \begin{cases} y[n/2], & \text{if } n \text{ is even} \\ 0, & \text{if } n \text{ is odd} \end{cases}$$



Next, note that $y[n] = g[n - 2]$, where $g[n]$ is a rectangular pulse



$$Y(e^{j\omega}) = e^{-j2\omega} \frac{\sin(5\omega/2)}{\sin(\omega/2)}$$

Using the time-expansion property, we then obtain

$$y_{(2)}[n] \xleftrightarrow{\mathcal{F}} e^{-j4\omega} \frac{\sin(5\omega)}{\sin(\omega)},$$

and using the linearity and time-shifting properties, we get

$$2y_{(2)}[n-1] \xleftrightarrow{\mathcal{F}} 2e^{-j5\omega} \frac{\sin(5\omega)}{\sin(\omega)}.$$

Combining these two results, we have

$$X(e^{j\omega}) = e^{-j4\omega} (1 + 2e^{-j\omega}) \left(\frac{\sin(5\omega)}{\sin(\omega)} \right).$$

۸. مشتق‌گیری در حوزه فرکانس

Again, let $x[n] \xleftrightarrow{\mathcal{F}} X(e^{j\omega})$.

$$\frac{dX(e^{j\omega})}{d\omega} = \sum_{n=-\infty}^{+\infty} -jnx[n]e^{-j\omega n}.$$

\rightarrow

$nx[n] \xleftrightarrow{\mathcal{F}} j \frac{dX(e^{j\omega})}{d\omega}.$

Parseval's Relation

۹. رابطہ پارسوال

If $x[n]$ and $X(e^{j\omega})$ are a Fourier transform pair, then

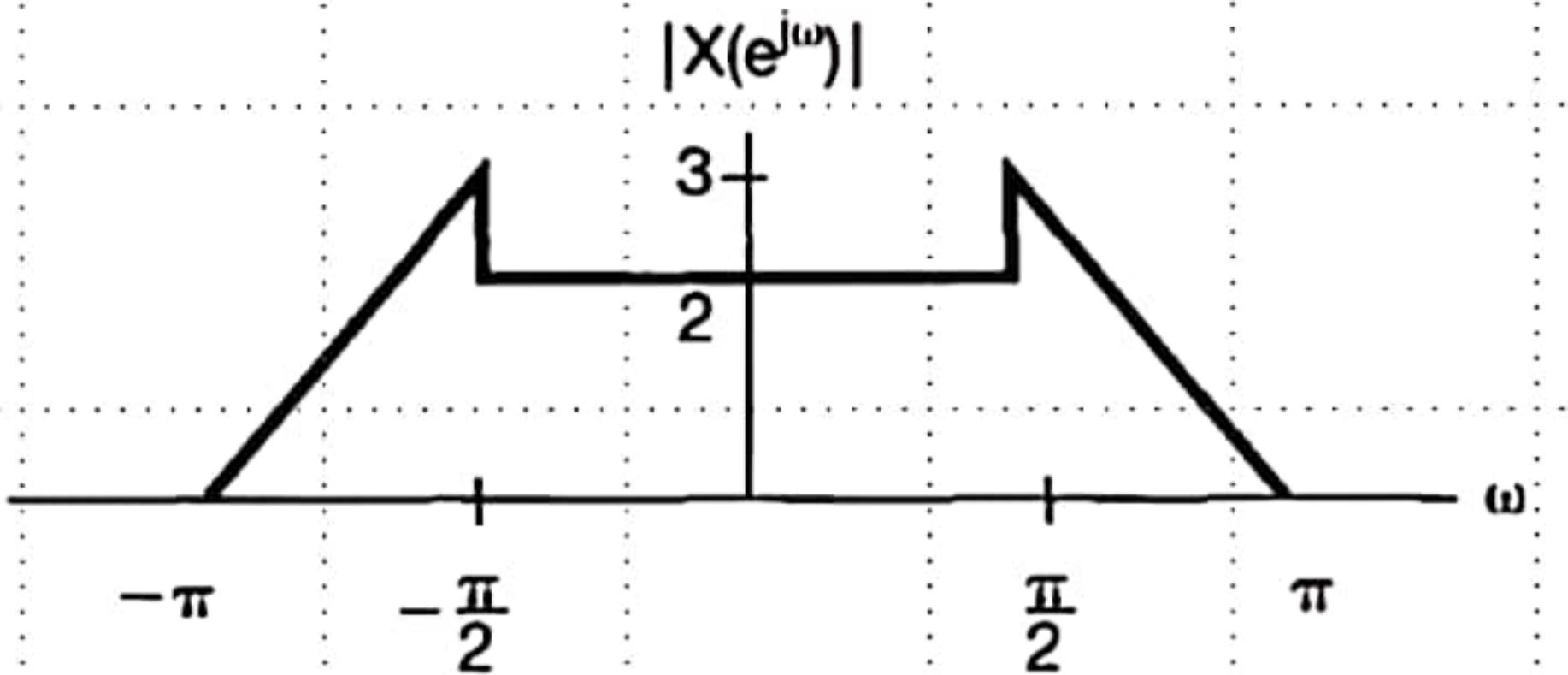
$$\sum_{n=-\infty}^{+\infty} |x[n]|^2 = \frac{1}{2\pi} \int_{-\pi}^{\pi} |X(e^{j\omega})|^2 d\omega.$$

The quantity on the left-hand side is the total energy in the signal $x[n]$, and Parseval's relation states that this energy can also be determined by integrating the energy per unit frequency, $|X(e^{j\omega})|^2/2\pi$, over a full 2π interval of distinct discrete-time frequencies.

In analogy with the continuous-time case, $|X(e^{j\omega})|^2$ is referred to as the *energy-density spectrum* of the signal $x[n]$.

مثال) کارهای خود را در فریم (رسانی و تجزیه) در حوزه زمان

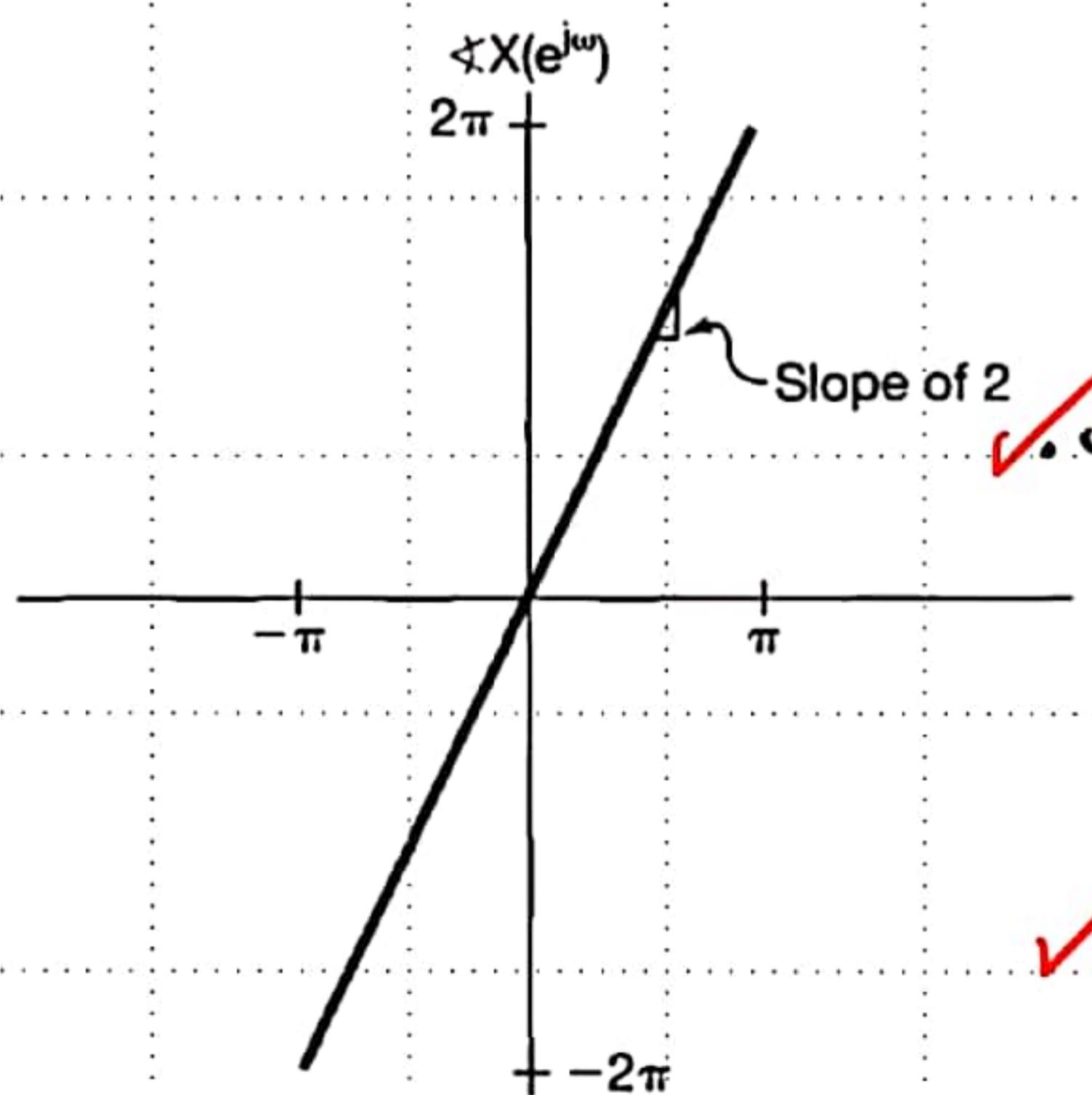
Consider the sequence $x[n]$ whose Fourier transform $X(e^{j\omega})$ is depicted for $-\pi \leq \omega \leq \pi$.
whether or not, in the time domain, $x[n]$ is periodic, real, even, and/or of finite energy. ?



۱) $x[n]$ غیر متناوب است، چون $X(e^{j\omega})$ نابعی پولیه از ω است و به فرم قطاع ضربه نیست. ✓

۲) $x[n]$ حقیقی است، چون $|X(\omega)|$ زوج و

$X(\omega)$ فرد است. ✓



۳) $x[n]$ زوج نیست، چون $X(e^{j\omega})$ حقیقی و زوج نیست. ✓

۴) اگرک در باله $x[n]$ محدود است، چون انتگرال

$|X(e^{j\omega})|^2$ در بازه $-\pi$ تا π ، عددار محدودی است. ✓

THE CONVOLUTION PROPERTY

۱. خاصیت کانولوشن (در حوزه زمان)

Specifically, if $x[n]$, $h[n]$, and $y[n]$ are the input, impulse response, and output, respectively, of an LTI system, so that $y[n] = x[n] * h[n]$, then

$$Y(e^{j\omega}) = X(e^{j\omega})H(e^{j\omega}),$$

where $X(e^{j\omega})$, $H(e^{j\omega})$, and $Y(e^{j\omega})$ are the Fourier transforms of $x[n]$, $h[n]$, and $y[n]$, respectively.

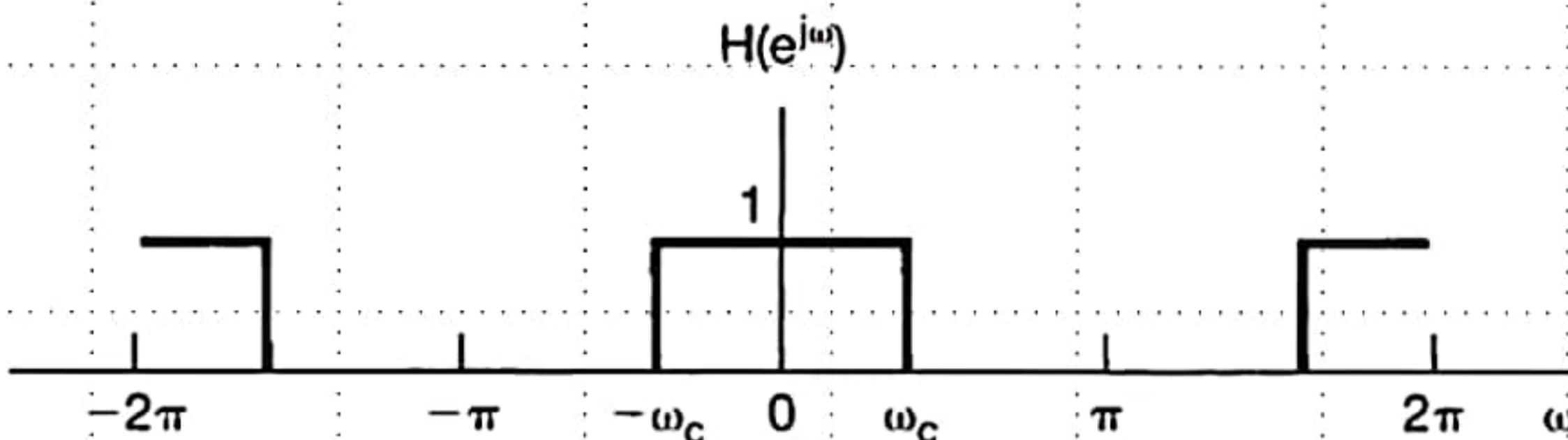
لکه نم : $H(e^{j\omega})$ پاسخ فرکانسی سیستم LTI با پاسخ ضربه $h[n]$ است که با هر

شدن رو بدل فوریه دنباله ورودی سیستم ، اندازه و فاز آن را در خروجی تغییر می دهد.

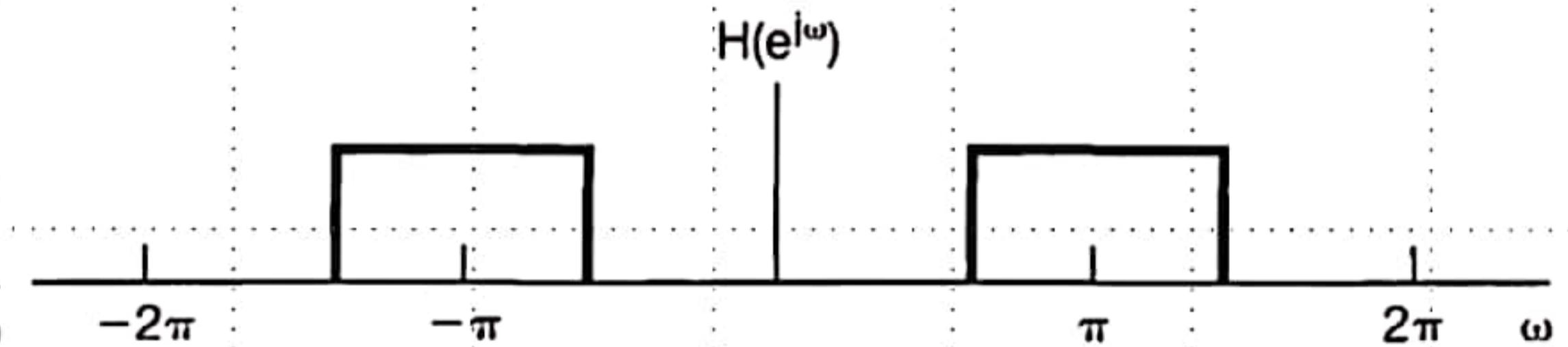
$$\left\{ \begin{array}{l} |Y(e^{j\omega})| = |X(e^{j\omega})| \cdot |H(e^{j\omega})| \\ Y(e^{j\omega}) = X(e^{j\omega}) + H(e^{j\omega}) \end{array} \right.$$

Thus, in frequency-selective filtering, for example, we want $H(e^{j\omega}) \approx 1$ over the range of frequencies corresponding to the desired passband and $H(e^{j\omega}) \approx 0$ over the band of frequencies to be eliminated or significantly attenuated.

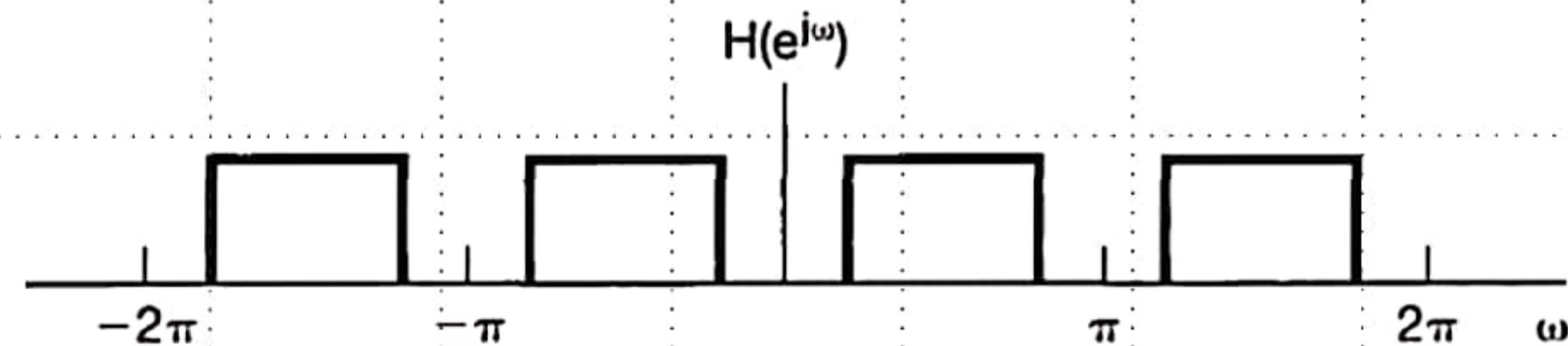
مثال) پاسخ فرکانسی انواع فیلترهای ایدهآل زمان‌گسته (پائین‌گذر، بالاگذر و میان‌گذر)



Frequency response of
an ideal lowpass filter

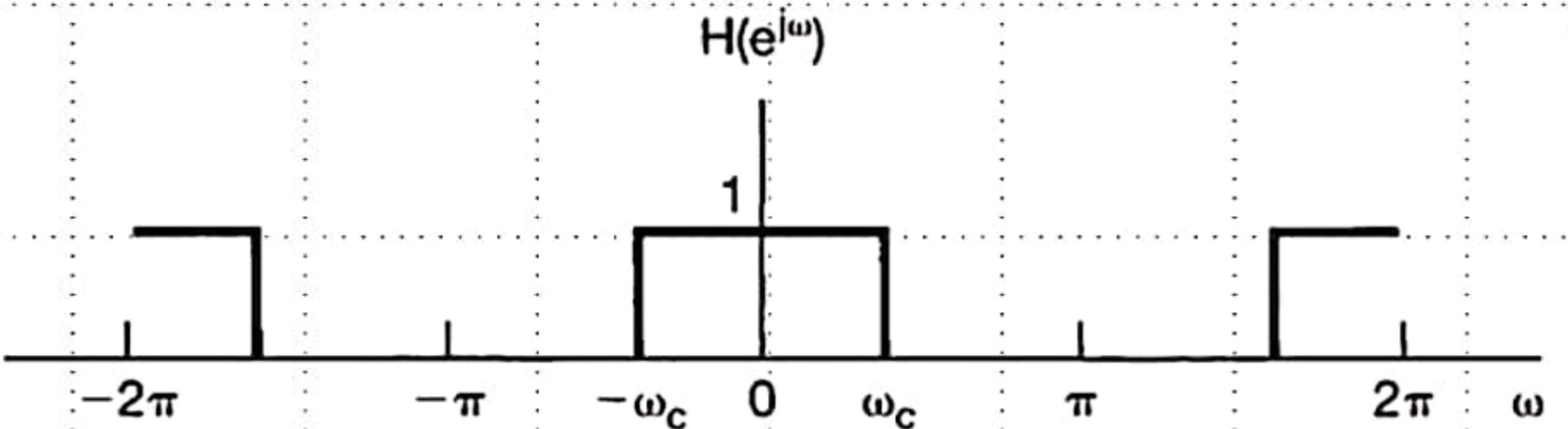


Frequency response of
an ideal highpass filter



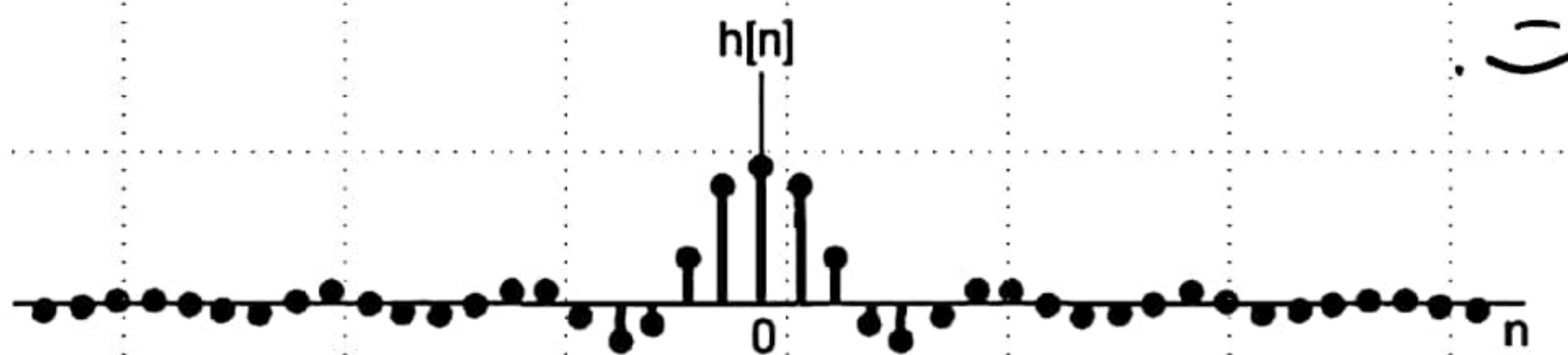
Frequency response of
an ideal bandpass filter

مثال) پاسخ ضربه فیلتر ایده‌آل باسیک لزر



$$h[n] = \frac{1}{2\pi} \int_{-\pi}^{\pi} H(e^{j\omega}) e^{j\omega n} d\omega = \frac{1}{2\pi} \int_{-\omega_c}^{\omega_c} e^{j\omega n} d\omega = \frac{\sin \omega_c n}{\pi n},$$

نکته: ۱) $h[n]$ یک سیگنال عر علی است.



۲) $h[n]$ نویانی است و با فرکانس ω_c

فرکانس نویان بیشتر دارد. این وصتی $\omega_c = \pi$

فیلتر ایده‌آل گزرشده و $h[n] = \delta[n]$ و ریز پاسخ ضربه نویانی خواهد بود.

نیال) باسخ فرطائی سیستم تا خیر (هند

$$h[n] = \delta[n - n_0].$$

$$H(e^{j\omega}) = \sum_{n=-\infty}^{+\infty} \delta[n - n_0] e^{-j\omega n} = e^{-j\omega n_0}.$$

$$y[n] = x[n] * h[n] = x[n] * \delta[n - n_0] = x[n - n_0]$$

$$Y(e^{j\omega}) = X(e^{j\omega}) \cdot H(e^{j\omega}) = X(e^{j\omega}) \cdot e^{-j\omega n_0}$$

$$\Rightarrow |Y(e^{j\omega})| = |X(e^{j\omega})| \quad \& \quad \angle Y(e^{j\omega}) = \angle X(e^{j\omega}) - \omega n_0.$$

اندازه طیف فرطائی درودی تغیری نکند لذا به عاز آن عبارت اضافه

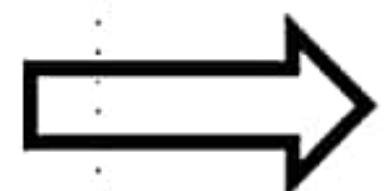
محی کردد.

Consider an LTI system with impulse response $h[n] = \alpha^n u[n]$, with $|\alpha| < 1$, (حل)

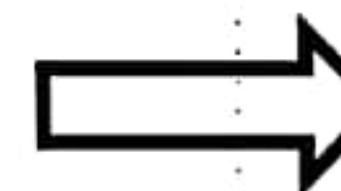
and suppose that the input to this system is $x[n] = \beta^n u[n]$, with $|\beta| < 1$.



$$H(e^{j\omega}) = \frac{1}{1 - \alpha e^{-j\omega}} \quad \text{and} \quad X(e^{j\omega}) = \frac{1}{1 - \beta e^{-j\omega}},$$



$$Y(e^{j\omega}) = H(e^{j\omega})X(e^{j\omega}) = \frac{1}{(1 - \alpha e^{-j\omega})(1 - \beta e^{-j\omega})}.$$



$$y[n] = ?$$

✓ if $\alpha \neq \beta$, the partial fraction expansion of $Y(e^{j\omega})$ is of the form

$$Y(e^{j\omega}) = \frac{A}{1 - \alpha e^{-j\omega}} + \frac{B}{1 - \beta e^{-j\omega}}.$$

$$A = \frac{\alpha}{\alpha - \beta}, \quad B = -\frac{\beta}{\alpha - \beta}.$$

$$\rightarrow y[n] = \frac{\alpha}{\alpha - \beta} \alpha^n u[n] - \frac{\beta}{\alpha - \beta} \beta^n u[n] = \frac{1}{\alpha - \beta} [\alpha^{n+1} u[n] - \beta^{n+1} u[n]].$$

✓

$$\text{For } \alpha = \beta, \quad Y(e^{j\omega}) = \left(\frac{1}{1 - \alpha e^{-j\omega}} \right)^2,$$

which can be expressed as

$$Y(e^{j\omega}) = \frac{j}{\alpha} e^{j\omega} \frac{d}{d\omega} \left(\frac{1}{1 - \alpha e^{-j\omega}} \right).$$

we can use the frequency differentiation property, together with the Fourier transform pair

$$\alpha^n u[n] \xleftrightarrow{\mathcal{F}} \frac{1}{1 - \alpha e^{-j\omega}}, \text{ to conclude that } n\alpha^n u[n] \xleftrightarrow{\mathcal{F}} j \frac{d}{d\omega} \left(\frac{1}{1 - \alpha e^{-j\omega}} \right).$$

To account for the factor $e^{j\omega}$, we use the time-shifting property to obtain

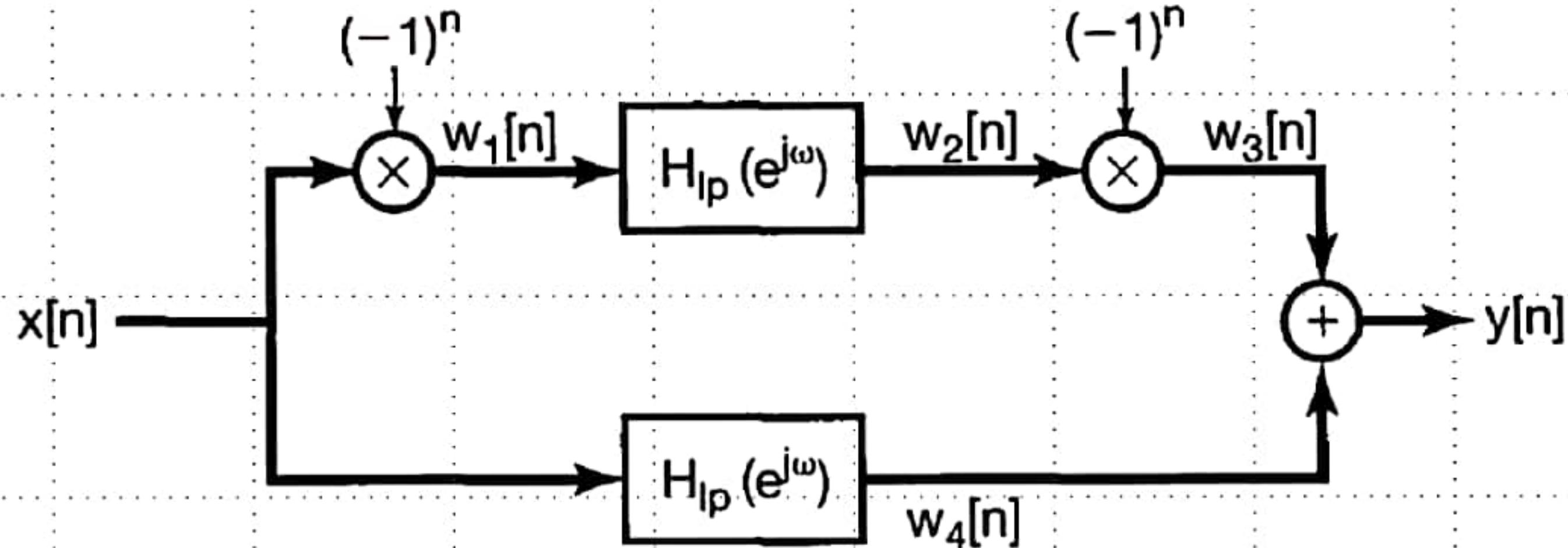
$$(n+1)\alpha^{n+1} u[n+1] \xleftrightarrow{\mathcal{F}} j e^{j\omega} \frac{d}{d\omega} \left(\frac{1}{1 - \alpha e^{-j\omega}} \right),$$

and finally, accounting for the factor $1/\alpha$, we obtain $y[n] = (n + 1)\alpha^n u[n + 1]$.

It is worth noting that, although the right-hand side is multiplied by a step that begins at $n = -1$, the sequence $(n + 1)\alpha^n u[n + 1]$ is still zero prior to $n = 0$, since the factor $n + 1$ is zero at $n = -1$. Thus, we can alternatively express $y[n]$ as $y[n] = (n + 1)\alpha^n u[n]$.

مثال) بدست آوردن پاسخ فرکانسی یک سیستم ترکیبی، حاصل از اتصال

سیستم های LTI



The LTI systems with frequency response $H_{lp}(e^{j\omega})$ are ideal lowpass filters with cutoff frequency $\pi/4$ and unity gain in the passband.

$$(-1)^n = e^{j\pi n} \rightarrow w_1[n] = e^{j\pi n}x[n]. \rightarrow W_1(e^{j\omega}) = X(e^{j(\omega-\pi)}).$$

The convolution property yields

$$\underline{W_2(e^{j\omega}) = H_{lp}(e^{j\omega})X(e^{j(\omega-\pi)})}.$$

$$w_3[n] = e^{j\pi n} w_2[n], \quad \Rightarrow \quad W_3(e^{j\omega}) = W_2(e^{j(\omega-\pi)}) = H_{lp}(e^{j(\omega-\pi)})X(e^{j(\omega-2\pi)}).$$

$$\Rightarrow \underline{W_3(e^{j\omega}) = H_{lp}(e^{j(\omega-\pi)})X(e^{j\omega})}.$$

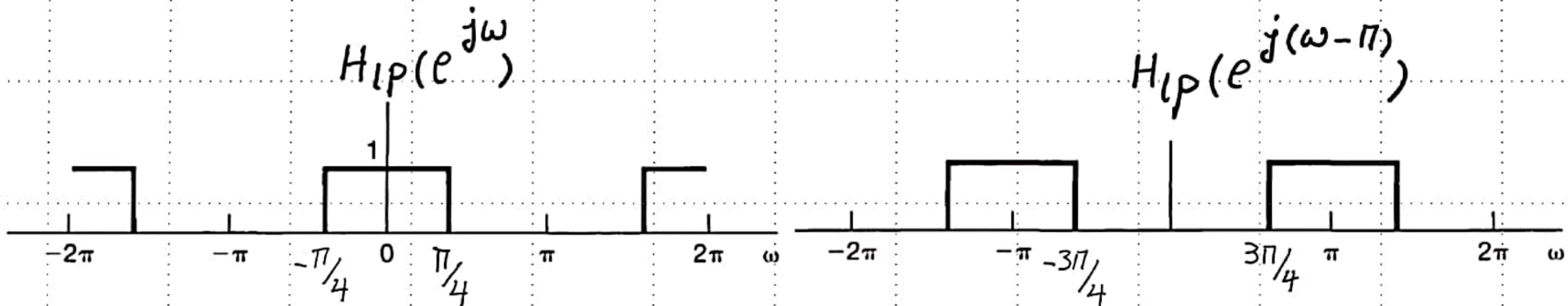
Applying the convolution property to the lower path, we get $W_4(e^{j\omega}) = H_{lp}(e^{j\omega})X(e^{j\omega})$.

From the linearity property of the Fourier transform, we obtain

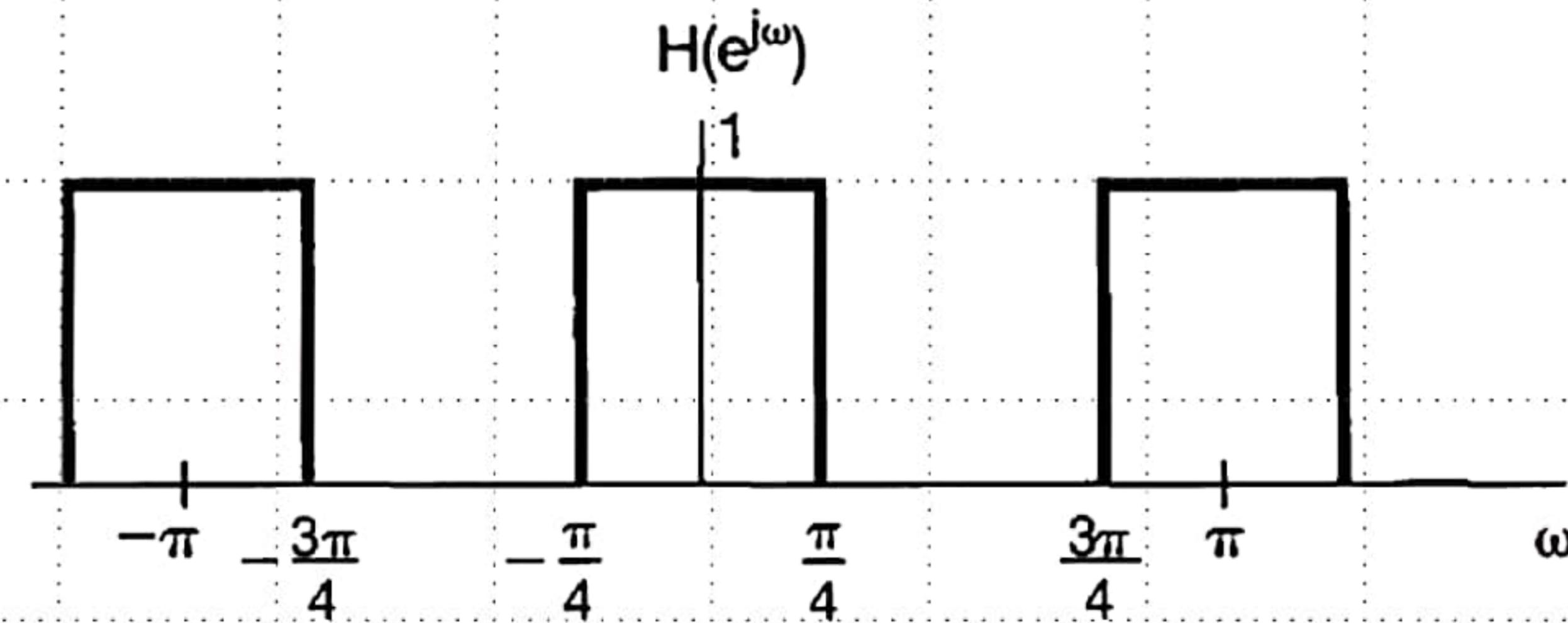
$$Y(e^{j\omega}) = W_3(e^{j\omega}) + W_4(e^{j\omega}) = [H_{lp}(e^{j(\omega-\pi)}) + H_{lp}(e^{j\omega})]X(e^{j\omega}).$$

Consequently, the overall system has the frequency response

$$\underline{H(e^{j\omega}) = [H_{lp}(e^{j(\omega-\pi)}) + H_{lp}(e^{j\omega})]}$$



فیلتر میان ناژر
ایدهآل



an *ideal bandstop characteristic*, where the stopband is the region $\pi/4 < |\omega| < 3\pi/4$.



دانشگاه صنعتی اصفهان

دانشکده برق و کامپیووتر

بسم الله الرحمن الرحيم

تجزیه و تحلیل سیگنال‌ها و سیستم‌ها

مدرس: مسعود عمومی

جلسه بیست و ششم - بخش‌های 5.5 تا 5.8 کتاب

با سلام خدمت دانشجویان محترم

THE MULTIPLICATION PROPERTY

۱. خاصیت ضرب (در حوزه زمان)

An analogous property to the multiplication property for continuous-time signals exists for discrete-time signals and plays a similar role in applications.

Consider $y[n]$ equal to the product of $x_1[n]$ and $x_2[n]$, with $Y(e^{j\omega})$, $X_1(e^{j\omega})$, and $X_2(e^{j\omega})$

denoting the corresponding Fourier transforms. Then

$$Y(e^{j\omega}) = \sum_{n=-\infty}^{+\infty} y[n]e^{-j\omega n} = \sum_{n=-\infty}^{+\infty} x_1[n]x_2[n]e^{-j\omega n},$$

$$x_1[n] = \frac{1}{2\pi} \int_{2\pi} X_1(e^{j\theta})e^{j\theta n} d\theta, \Rightarrow Y(e^{j\omega}) = \sum_{n=-\infty}^{+\infty} x_2[n] \left\{ \frac{1}{2\pi} \int_{2\pi} X_1(e^{j\theta})e^{j\theta n} d\theta \right\} e^{-j\omega n}.$$

Interchanging the order of summation and integration, we obtain

$$Y(e^{j\omega}) = \frac{1}{2\pi} \int_{2\pi} X_1(e^{j\theta}) \left[\sum_{n=-\infty}^{+\infty} x_2[n] e^{-j(\omega-\theta)n} \right] d\theta.$$

The bracketed summation is $X_2(e^{j(\omega-\theta)})$, and consequently,

$$Y(e^{j\omega}) = \frac{1}{2\pi} \int_{2\pi} X_1(e^{j\theta}) X_2(e^{j(\omega-\theta)}) d\theta.$$

This equation corresponds to a *periodic convolution* of $X_1(e^{j\omega})$ and $X_2(e^{j\omega})$, and the integral in this equation can be evaluated over any interval of length 2π .

Consider the problem of finding the Fourier transform $X(e^{j\omega})$ of a signal $x[n]$ which is

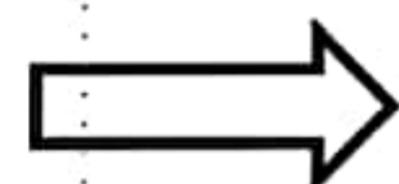
(مثال)

the product of two other signals; that is,

$$x[n] = x_1[n]x_2[n], \text{ where } x_1[n] = \frac{\sin(\pi n/2)}{\pi n}.$$

$$\text{and } x_2[n] = \frac{\sin(3\pi n/4)}{\pi n}$$

From the multiplication property



$$X(e^{j\omega}) = \frac{1}{2\pi} \int_{-\pi}^{\pi} X_1(e^{j\theta})X_2(e^{j(\omega-\theta)})d\theta.$$

کنولوشن متساب

we can convert the equation into an ordinary convolution by defining

$$\hat{X}_1(e^{j\omega}) = \begin{cases} X_1(e^{j\omega}) & \text{for } -\pi < \omega \leq \pi \\ 0 & \text{otherwise} \end{cases}$$

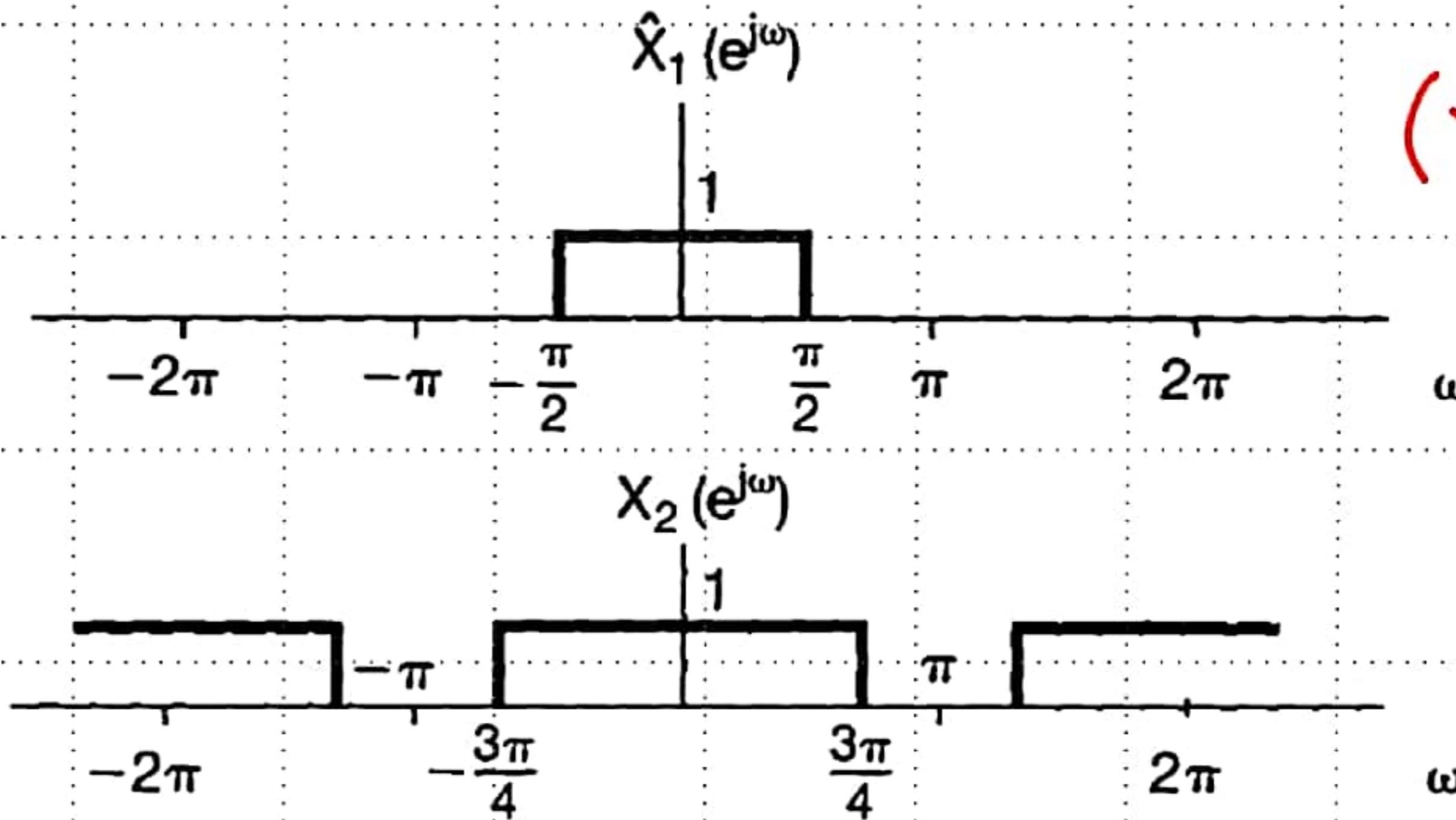
Then, replacing $X_1(e^{j\theta})$ by $\widehat{X}_1(e^{j\theta})$, and using the fact that $\widehat{X}_1(e^{j\theta})$ is zero for $|\theta| > \pi$,

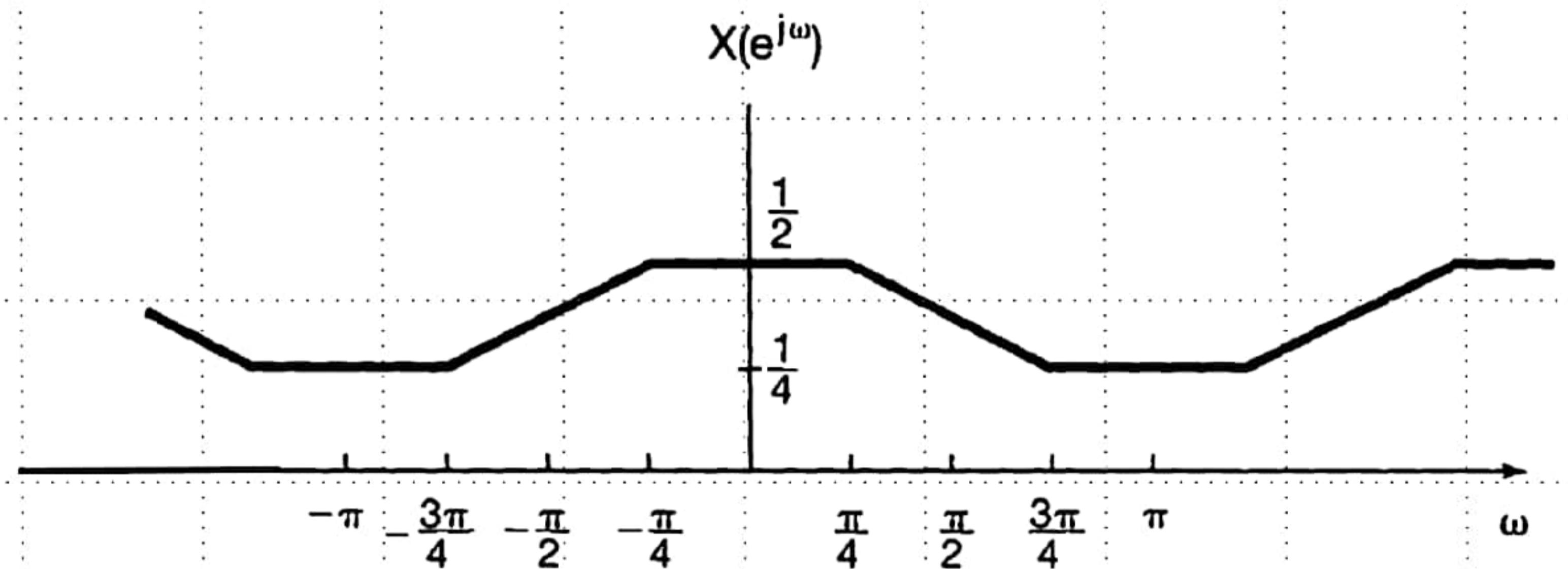
we see that

$$X(e^{j\omega}) = \frac{1}{2\pi} \int_{-\pi}^{\pi} \widehat{X}_1(e^{j\theta}) X_2(e^{j(\omega-\theta)}) d\theta = \frac{1}{2\pi} \int_{-\infty}^{\infty} \widehat{X}_1(e^{j\theta}) X_2(e^{j(\omega-\theta)}) d\theta.$$

کاولون
حموی

(خطی - خیرستنایاب)





جدول خواص تبدیل فوریه

TABLE 5.1 PROPERTIES OF THE DISCRETE-TIME FOURIER TRANSFORM

Section	Property	Aperiodic Signal	Fourier Transform
		$x[n]$	$X(e^{j\omega})$ } periodic with
		$y[n]$	$Y(e^{j\omega})$ } period 2π

5.3.2	Linearity	$ax[n] + by[n]$	$aX(e^{j\omega}) + bY(e^{j\omega})$
5.3.3	Time Shifting	$x[n - n_0]$	$e^{-j\omega n_0} X(e^{j\omega})$
5.3.3	Frequency Shifting	$e^{j\omega_0 n} x[n]$	$X(e^{j(\omega - \omega_0)})$
5.3.4	Conjugation	$x^*[n]$	$X^*(e^{-j\omega})$
5.3.4	Conjugate Symmetry for Real Signals	$x[n]$ real	$\begin{cases} X(e^{j\omega}) = X^*(e^{-j\omega}) \\ \operatorname{Re}\{X(e^{j\omega})\} = \operatorname{Re}\{X(e^{-j\omega})\} \\ \operatorname{Im}\{X(e^{j\omega})\} = -\operatorname{Im}\{X(e^{-j\omega})\} \\ X(e^{j\omega}) = X(e^{-j\omega}) \\ \angle X(e^{j\omega}) = -\angle X(e^{-j\omega}) \end{cases}$
5.3.4	Symmetry for Real, Even Signals	$x[n]$ real an even	$X(e^{j\omega})$ real and even
5.3.4	Symmetry for Real, Odd Signals	$x[n]$ real and odd	$X(e^{j\omega})$ purely imaginary and odd

5.3.4	Even-odd Decomposition of Real Signals	$x_e[n] = \mathcal{E}_v\{x[n]\}$ [$x[n]$ real] $x_o[n] = \mathcal{O}_d\{x[n]\}$ [$x[n]$ real]	$\Re e\{X(e^{j\omega})\}$ $j\Im m\{X(e^{j\omega})\}$
5.3.5	Differencing in Time	$x[n] - x[n - 1]$	$(1 - e^{-j\omega})X(e^{j\omega})$
5.3.5	Accumulation	$\sum_{k=-\infty}^n x[k]$	$\frac{1}{1 - e^{-j\omega}} X(e^{j\omega}) + \pi X(e^{j0}) \sum_{k=-\infty}^{+\infty} \delta(\omega - 2\pi k)$
5.3.6	Time Reversal	$x[-n]$	$X(e^{-j\omega})$
5.3.7	Time Expansion	$x_{(k)}[n] = \begin{cases} x[n/k], & \text{if } n = \text{multiple of } k \\ 0, & \text{if } n \neq \text{multiple of } k \end{cases}$	$X(e^{jk\omega})$
5.3.8	Differentiation in Frequency	$nx[n]$	$j \frac{dX(e^{j\omega})}{d\omega}$

5.3.9

Parseval's Relation for Aperiodic Signals

$$\sum_{n=-\infty}^{+\infty} |x[n]|^2 = \frac{1}{2\pi} \int_{-\pi}^{\pi} |X(e^{j\omega})|^2 d\omega$$

5.4

Convolution

$$x[n] * y[n]$$

$$X(e^{j\omega})Y(e^{j\omega})$$

5.5

Multiplication

$$x[n]y[n]$$

$$\frac{1}{2\pi} \int_{-\pi}^{\pi} X(e^{j\theta})Y(e^{j(\omega-\theta)})d\theta$$



جدول زوج تبدیل فوریه دنباله‌های مهم نامتناوب و متناوب

TABLE 5.2 BASIC DISCRETE-TIME FOURIER TRANSFORM PAIRS

Signal	Fourier Transform	Fourier Series Coefficients (if periodic)
$\sum_{k=-N}^{+\infty} a_k e^{jk(2\pi/N)n}$	$2\pi \sum_{k=-\infty}^{+\infty} a_k \delta\left(\omega - \frac{2\pi k}{N}\right)$	a_k
$e^{j\omega_0 n}$	$2\pi \sum_{l=-\infty}^{+\infty} \delta(\omega - \omega_0 - 2\pi l)$	(a) $\omega_0 = \frac{2\pi m}{N}$ $a_k = \begin{cases} 1, & k = m, m \pm N, m \pm 2N, \dots \\ 0, & \text{otherwise} \end{cases}$ (b) $\frac{\omega_0}{2\pi}$ irrational \Rightarrow The signal is aperiodic
$\cos \omega_0 n$	$\pi \sum_{l=-\infty}^{+\infty} \{\delta(\omega - \omega_0 - 2\pi l) + \delta(\omega + \omega_0 - 2\pi l)\}$	(a) $\omega_0 = \frac{2\pi m}{N}$ $a_k = \begin{cases} \frac{1}{2}, & k = \pm m, \pm m \pm N, \pm m \pm 2N, \dots \\ 0, & \text{otherwise} \end{cases}$ (b) $\frac{\omega_0}{2\pi}$ irrational \Rightarrow The signal is aperiodic
$\sin \omega_0 n$	$\frac{\pi}{j} \sum_{l=-\infty}^{+\infty} \{\delta(\omega - \omega_0 - 2\pi l) - \delta(\omega + \omega_0 - 2\pi l)\}$	(a) $\omega_0 = \frac{2\pi r}{N}$ $a_k = \begin{cases} \frac{1}{2j}, & k = r, r \pm N, r \pm 2N, \dots \\ -\frac{1}{2j}, & k = -r, -r \pm N, -r \pm 2N, \dots \\ 0, & \text{otherwise} \end{cases}$ (b) $\frac{\omega_0}{2\pi}$ irrational \Rightarrow The signal is aperiodic

$$x[n] = 1$$

$$2\pi \sum_{l=-\infty}^{+\infty} \delta(\omega - 2\pi l)$$

$$a_k = \begin{cases} 1, & k = 0, \pm N, \pm 2N, \dots \\ 0, & \text{otherwise} \end{cases}$$

Periodic square wave

$$x[n] = \begin{cases} 1, & |n| \leq N_1 \\ 0, & N_1 < |n| \leq N/2 \end{cases}$$

and

$$x[n+N] = x[n]$$

$$2\pi \sum_{k=-\infty}^{+\infty} a_k \delta\left(\omega - \frac{2\pi k}{N}\right)$$

$$a_k = \frac{\sin[(2\pi k/N)(N_1 + \frac{1}{2})]}{N \sin[2\pi k/2N]}, \quad k \neq 0, \pm N, \pm 2N, \dots$$

$$a_k = \frac{2N_1 + 1}{N}, \quad k = 0, \pm N, \pm 2N, \dots$$

$$\sum_{k=-\infty}^{+\infty} \delta[n - kN]$$

$$\frac{2\pi}{N} \sum_{k=-\infty}^{+\infty} \delta\left(\omega - \frac{2\pi k}{N}\right)$$

$$a_k = \frac{1}{N} \text{ for all } k$$

$$a^n u[n], \quad |a| < 1$$

$$\frac{1}{1 - ae^{-j\omega}}$$

$$x[n] = \begin{cases} 1, & |n| \leq N_1 \\ 0, & |n| > N_1 \end{cases}$$

$$\frac{\sin[\omega(N_1 + \frac{1}{2})]}{\sin(\omega/2)}$$

—

$$\frac{\sin Wn}{\pi n} = \frac{W}{\pi} \operatorname{sinc}\left(\frac{Wn}{\pi}\right)$$

$$0 < W < \pi$$

$$X(\omega) = \begin{cases} 1, & 0 \leq |\omega| \leq W \\ 0, & W < |\omega| \leq \pi \end{cases}$$

$X(\omega)$ periodic with period 2π

$$\delta[n]$$

$$1$$

$$u[n]$$

$$\frac{1}{1 - e^{-j\omega}} + \sum_{k=-\infty}^{+\infty} \pi \delta(\omega - 2\pi k)$$

$$\delta[n - n_0]$$

$$e^{-j\omega n_0}$$

$$(n+1)a^n u[n], \quad |a| < 1$$

$$\frac{1}{(1 - ae^{-j\omega})^2}$$

$$\frac{(n+r-1)!}{n!(r-1)!} a^n u[n], \quad |a| < 1$$

$$\frac{1}{(1 - ae^{-j\omega})^r}$$

In considering the continuous-time Fourier transform, we observed a symmetry or duality between the analysis equation and the synthesis equation. No corresponding duality exists between the analysis equation and the synthesis equation for the discrete-time Fourier transform.

$$x(t) = \frac{1}{2\pi} \int_{-\infty}^{+\infty} X(j\omega) e^{j\omega t} d\omega$$

$$X(j\omega) = \int_{-\infty}^{+\infty} x(t) e^{-j\omega t} dt,$$

$$x[n] = \frac{1}{2\pi} \int_{-\pi}^{\pi} X(e^{j\omega}) e^{j\omega n} d\omega,$$

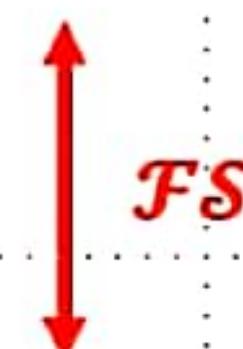
$$X(e^{j\omega}) = \sum_{n=-\infty}^{+\infty} x[n] e^{-j\omega n}.$$

دوگانی در سری فوریه گستته دنباله های متناوب

$$x[n] = \sum_{k=0}^{N-1} a[k] e^{jk(\frac{2\pi}{N})n}$$

$$a[k] = \frac{1}{N} \sum_{n=0}^{N-1} x[n] e^{-jk(\frac{2\pi}{N})n}$$

$$x[n] = x[n + N]$$

 FS

$$a[k + N] = a[k] = a_k$$

دنباله متناوب $x[n]$ ، ضرایب ناکلین سری فوریه برای دنباله متناوب $a[k]$ است.

از طرف دیگر با تغیر متغیر $n \rightarrow -m$ بـ m در رابطه آنالوژی توان نوشتـ:

$$a[k] = \sum_{m=0}^{N-1} \frac{1}{N} x[-m] e^{jk(\frac{2\pi}{N})m}$$

حال با تغییر متغیر مجرد k به m و n به K می‌توان نوشت:

$$a[n] = \sum_{k=-N}^{N-1} \frac{1}{N} x[-k] e^{jn(\frac{2\pi}{N})k}$$

رابطه اخیر خان رابطه ستر است و نشان می‌دهد که دنباله متساوی $\frac{1}{N} x[-K]$ ضرائب کائنس سری فوریه برای دنباله متساوی $a[n]$ است.

As in continuous time, this duality implies that every property of the discrete-time

Fourier series has a dual. For example

$$x[n - n_0] \xleftrightarrow{\mathcal{F}S} a_k e^{-jk(2\pi/N)n_0} \quad \text{and}$$

$$e^{jm(2\pi/N)n} x[n] \xleftrightarrow{\mathcal{F}S} a_{k-m}$$

$$\sum_{r=\langle N \rangle} x[r]y[n-r] \xrightarrow{\mathcal{F}S} Na_k b_k \quad \text{and}$$

$$x[n]y[n] \xrightarrow{\mathcal{F}S} \sum_{l=\langle N \rangle} a_l b_{k-l}$$

we see that these pairs of properties are dual.

Consider the following periodic signal with a period of $N = 9$:

$$x[n] = \begin{cases} \frac{1}{9} \frac{\sin(5\pi n/9)}{\sin(\pi n/9)}, & n \neq \text{multiple of } 9 \\ \frac{5}{9}, & n = \text{multiple of } 9 \end{cases} \xleftrightarrow{\mathcal{F}S} a_k = ?$$

(Jia)

A rectangular square wave has Fourier coefficients in a form much as in the above equation.

Duality, then, suggests that the coefficients for $x[n]$ must be in the form of a rectangular square wave.

To see this more precisely, let $g[n]$ be a rectangular square wave with period $N = 9$ such that

$$g[n] = \begin{cases} 1, & |n| \leq 2 \\ 0, & 2 < |n| \leq 4. \end{cases}$$



The Fourier series coefficients b_k for $g[n]$ can be determined from

$$b_k = \begin{cases} \frac{1}{9} \frac{\sin(5\pi k/9)}{\sin(\pi k/9)}, & k \neq \text{multiple of } 9 \\ \frac{5}{9}, & k = \text{multiple of } 9 \end{cases}$$

The Fourier series analysis equation for $g[n]$ can now be written as

$$b_k = \frac{1}{9} \sum_{n=-2}^2 (1) e^{-j2\pi nk/9}.$$

Interchanging the names of the variables k and n and noting that $x[n] = b_n$, we find that

$$x[n] = \frac{1}{9} \sum_{k=-2}^2 (1)e^{-j2\pi nk/9}.$$

Letting $k' = -k$ in the sum on the right side, we obtain

$$x[n] = \frac{1}{9} \sum_{k'=-2}^2 e^{+j2\pi nk'/9}.$$

Finally, moving the factor $1/9$ inside the summation, we see that the right side of this equation has the form of the synthesis equation for $x[n]$. We thus conclude that the Fourier coefficients of $x[n]$ are given by

$$a_k = \begin{cases} 1/9, & |k| \leq 2 \\ 0, & 2 < |k| \leq 4, \end{cases}$$

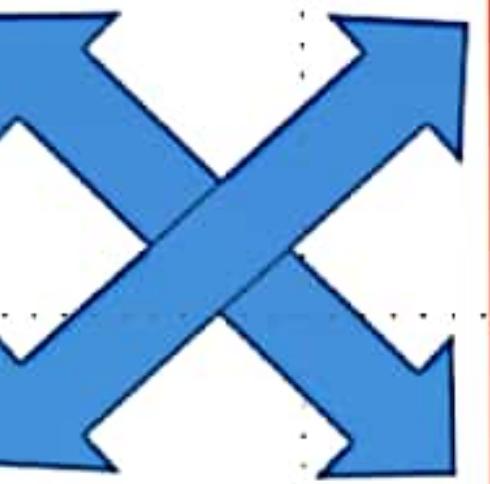
and, of course, are periodic with period $N = 9$.

دوگانی بین تبدیل فوریه گستته و سری فوریه پیوسته سیگنال‌های متناوب

In addition to the duality for the discrete Fourier series, there is a duality between

$$x[n] = \frac{1}{2\pi} \int_{-\pi}^{\pi} X(e^{j\omega}) e^{j\omega n} d\omega,$$

$$X(e^{j\omega}) = \sum_{n=-\infty}^{+\infty} x[n] e^{-j\omega n},$$



$$x(t) = \sum_{k=-\infty}^{+\infty} a_k e^{jk\omega_0 t},$$

$$a_k = \frac{1}{T} \int_T x(t) e^{-jk\omega_0 t} dt.$$

discrete-time Fourier transform and *continuous-time Fourier series*

یک تابع متناوب از متغیر پوسته ω ، با دوره متناوب $1/\omega_0$ است. $X(e^{j\omega})$

پس برای $X(e^{j\omega})$ می توان نکلش سرک فوریه در نظر گرفت.

$$X(e^{j\omega}) = \sum_{k=-\infty}^{\infty} b_k e^{-jk\omega}$$

$$\omega_0 = \frac{2\pi}{T} = 1$$

از طرف دیگر برای این معادله آنالیز در سبد مورب است:

$$X(e^{j\omega}) = \sum_{n=-\infty}^{\infty} x[n] e^{-j\omega n} = \sum_{k=-\infty}^{\infty} x[-k] e^{jk\omega}$$

در نتیجه، یعنی ضرایب سرک فوریه برای تابع متناوب و متوسطه

$x[n] = F^{-1} \{ X(e^{j\omega}) \}$ نمایه را کی دنباله $\{ x[n] \}$ دارون شده است. $X(e^{j\omega})$



مثال) سَيْرِيل فُورِير كَسْتَه دِيَالِي (دوَّلَانِي) سِنْ تَبَدِيل فُورِير

كَسْتَه وَسَرِيك فُورِير مُوَسَّه قَابِل حِاسِبَه أَسْت - ٠ -

To use duality, we first must identify a continuous-time signal $g(t)$ with period $T = 2\pi$

and Fourier coefficients $a_k = x[k]$. We know that if $g(t)$ is a periodic square wave with period

2π (or, equivalently, with fundamental frequency $\omega_0 = 1$) and with $g(t) = \begin{cases} 1, & |t| \leq T_1 \\ 0, & T_1 < |t| \leq \pi \end{cases}$,

then the Fourier series coefficients of $g(t)$ are $a_k = \frac{\sin(kT_1)}{k\pi}$

Consequently, if we take $T_1 = \pi/2$, we will have $a_k = x[k]$.

In this case the analysis equation for $g(t)$ is

$$\frac{\sin(\pi k/2)}{\pi k} = \frac{1}{2\pi} \int_{-\pi}^{\pi} g(t) e^{-jkt} dt = \frac{1}{2\pi} \int_{-\pi/2}^{\pi/2} (1) e^{-jkt} dt.$$

Renaming k as n and t as ω , we have

$$\frac{\sin(\pi n/2)}{\pi n} = \frac{1}{2\pi} \int_{-\pi/2}^{\pi/2} (1) e^{-jnw} d\omega.$$

Replacing n by $-n$ on both sides and noting that the sinc function is even, we obtain

$$\frac{\sin(\pi n/2)}{\pi n} = \frac{1}{2\pi} \int_{-\pi/2}^{\pi/2} (1) e^{jnw} d\omega.$$

The right-hand side of this equation has the form of the Fourier transform synthesis

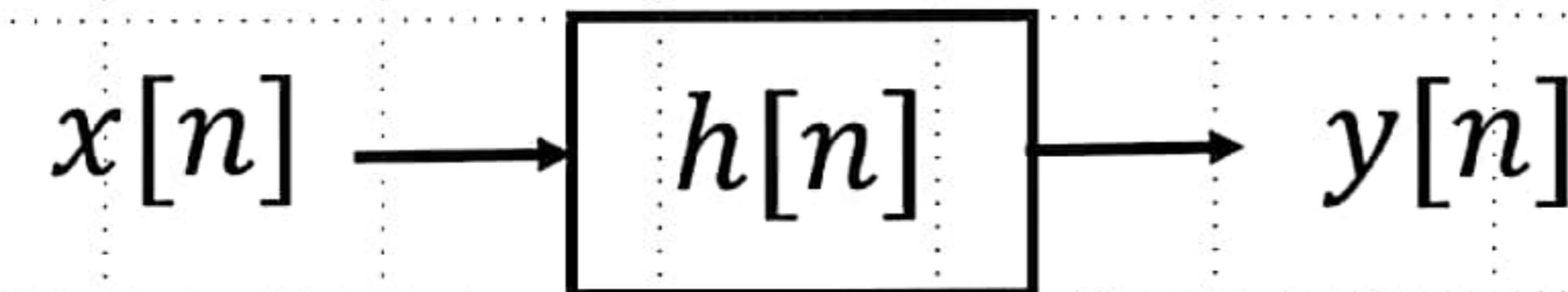
equation for $x[n]$, where

$$X(e^{j\omega}) = \begin{cases} 1 & |\omega| \leq \pi/2 \\ 0 & \pi/2 < |\omega| \leq \pi \end{cases}$$

TABLE 5.3 SUMMARY OF FOURIER SERIES AND TRANSFORM EXPRESSIONS

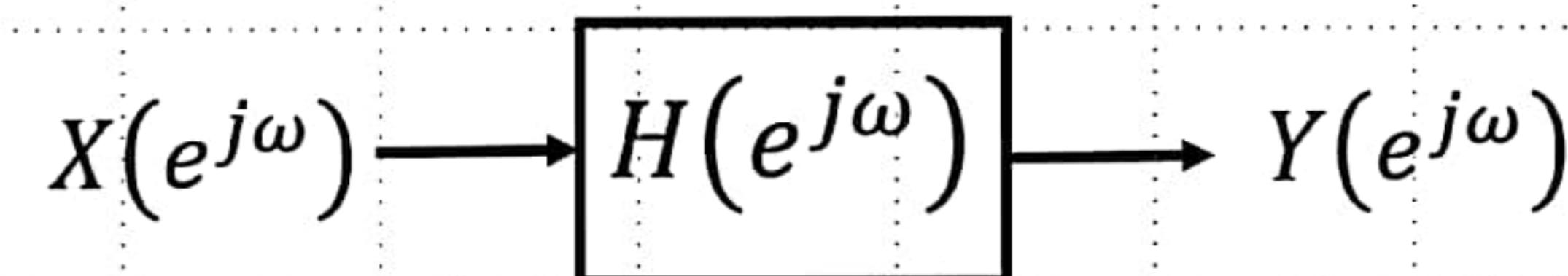
	Continuous time		Discrete time	
	Time domain	Frequency domain	Time domain	Frequency domain
Fourier Series	$x(t) = \sum_{k=-\infty}^{+\infty} a_k e^{jk\omega_0 t}$ continuous time periodic in time	$a_k = \frac{1}{T_0} \int_{T_0} x(t) e^{-jk\omega_0 t} dt$ discrete frequency aperiodic in frequency	$x[n] = \sum_{k=-N}^N a_k e^{jk(2\pi/N)n}$ discrete time periodic in time	$a_k = \frac{1}{N} \sum_{n=-N}^N x[n] e^{-jk(2\pi/N)n}$ discrete frequency periodic in frequency
Fourier Transform	$x(t) = \frac{1}{2\pi} \int_{-\infty}^{+\infty} X(j\omega) e^{j\omega t} d\omega$ continuous time aperiodic in time	$X(j\omega) = \int_{-\infty}^{+\infty} x(t) e^{-j\omega t} dt$ continuous frequency aperiodic in frequency	$x[n] = \frac{1}{2\pi} \int_{-\pi}^{\pi} X(e^{j\omega}) e^{j\omega n} d\omega$ discrete time aperiodic in time	$X(e^{j\omega}) = \sum_{n=-\infty}^{+\infty} x[n] e^{-j\omega n}$ continuous frequency periodic in frequency

پاسخ فرکانسی سیستم‌های LTI گستته توصیف شده توسط معادلات تفاضلی خطی با ضرائب ثابت (LCCDE)



$$\sum_{k=0}^N a_k y[n-k] = \sum_{k=0}^M b_k x[n-k].$$

*Nth-order
difference equation*



$$Y(e^{j\omega}) = H(e^{j\omega})X(e^{j\omega})$$

or equivalently,

$$H(e^{j\omega}) = \frac{Y(e^{j\omega})}{X(e^{j\omega})}$$

Applying the Fourier transform to both sides of the difference equation
and using the linearity and time-shifting properties, we obtain the expression

$$\sum_{k=0}^N a_k e^{-jk\omega} Y(e^{j\omega}) = \sum_{k=0}^M b_k e^{-jk\omega} X(e^{j\omega}),$$



$$H(e^{j\omega}) = \frac{Y(e^{j\omega})}{X(e^{j\omega})} = \frac{\sum_{k=0}^M b_k e^{-jk\omega}}{\sum_{k=0}^N a_k e^{-jk\omega}}.$$

we see that, as in the case of continuous time, $H(e^{j\omega})$ is a ratio of polynomials,
but in discrete time the polynomials are in the variable $e^{-j\omega}$.

Consider the causal LTI system that is characterized by the difference equation

(جلسه ۱)

$$y[n] - ay[n-1] = x[n], \quad \text{with } |a| < 1.$$

the frequency response of this system is

$$H(e^{j\omega}) = \frac{1}{1 - ae^{-j\omega}}.$$

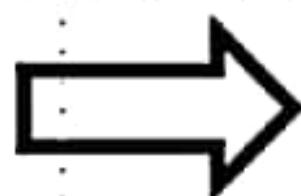
The impulse response of the system is then recognized as $h[n] = a^n u[n]$.

Consider a causal LTI system that is characterized by the difference equation

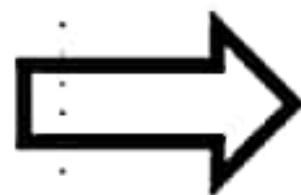
(جلسه ۲)

$$y[n] - \frac{3}{4}y[n-1] + \frac{1}{8}y[n-2] = 2x[n].$$

$$H(e^{j\omega}) = \frac{2}{1 - \frac{3}{4}e^{-j\omega} + \frac{1}{8}e^{-j2\omega}}.$$



$$\rightarrow H(e^{j\omega}) = \frac{2}{(1 - \frac{1}{2}e^{-j\omega})(1 - \frac{1}{4}e^{-j\omega})} = \frac{4}{1 - \frac{1}{2}e^{-j\omega}} - \frac{2}{1 - \frac{1}{4}e^{-j\omega}}.$$



$$h[n] = 4\left(\frac{1}{2}\right)^n u[n] - 2\left(\frac{1}{4}\right)^n u[n].$$

با سعی این سیستم به ورودی $x[n] = (\frac{1}{\kappa})^n u[n]$

we have

$$\begin{aligned} Y(e^{j\omega}) &= H(e^{j\omega})X(e^{j\omega}) = \left[\frac{2}{(1 - \frac{1}{2}e^{-j\omega})(1 - \frac{1}{4}e^{-j\omega})} \right] \left[\frac{1}{1 - \frac{1}{\kappa}e^{-j\omega}} \right] \\ &= \frac{2}{(1 - \frac{1}{2}e^{-j\omega})(1 - \frac{1}{4}e^{-j\omega})^2}. \end{aligned}$$

the form of the partial-fraction expansion in this case is

$$Y(e^{j\omega}) = \frac{B_{11}}{1 - \frac{1}{4}e^{-j\omega}} + \frac{B_{12}}{(1 - \frac{1}{4}e^{-j\omega})^2} + \frac{B_{21}}{1 - \frac{1}{2}e^{-j\omega}},$$

$$\underline{B_{11} = -4, \quad B_{12} = -2, \quad B_{21} = 8,}$$

تعیین ماندها به روش سایه در رخت

Z تبدیل

→
$$Y(e^{j\omega}) = -\frac{4}{1 - \frac{1}{4}e^{-j\omega}} - \frac{2}{(1 - \frac{1}{4}e^{-j\omega})^2} + \frac{8}{1 - \frac{1}{2}e^{-j\omega}}.$$

→
$$y[n] = \left\{ -4 \left(\frac{1}{4}\right)^n - 2(n+1) \left(\frac{1}{4}\right)^n + 8 \left(\frac{1}{2}\right)^n \right\} u[n].$$