



# Continuous-Time Signals and Systems

## The Fourier Series

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## Periodic Signals

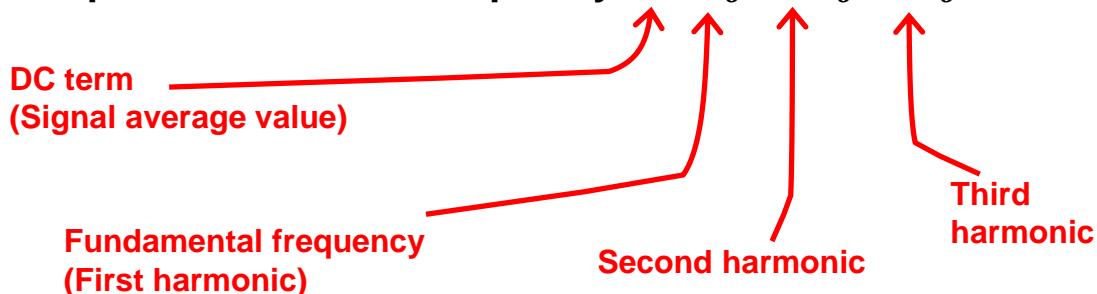
- Signal periodic if:  $x(t) = x(t + T_o), \forall t$

$T_o \equiv$  Fundamental Period

(Choose smallest possible  $T_o$ )

- Then,  $\omega_o = \frac{2\pi}{T_o} \equiv$  Fundamental Frequency

- For most periodic signals  $x(t)$ , can re-write  $x(t)$  as sum of scaled complex sinusoids of frequency:  $0, \omega_o, 2\omega_o, 3\omega_o, \dots$



- No other frequencies required; just need frequency multiples of  $\omega_o$
- Sum can have finite or infinite number of terms
- Sum can represent real- or complex-valued signals
- Scaling coefficients, plotted at each corresponding frequency, give Fourier spectrum

## Periodic Expansion Example 1 — Real-Valued $x(t)$

- Let:

$$x(t) = \sum_{k=-2}^2 d_k e^{jk2\pi t}$$

with  $d_0 = 2$ ,  $d_{\pm 1} = \frac{3}{2}$ ,  $d_{\pm 2} = 3$

**Note:** Complex conjugate coefficients (for  $\pm k$ ) will yield real  $x(t)$  due to cancellation of imaginary parts.  
(Here, the complex conjugate of a real value is itself.)

- Expanding:

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

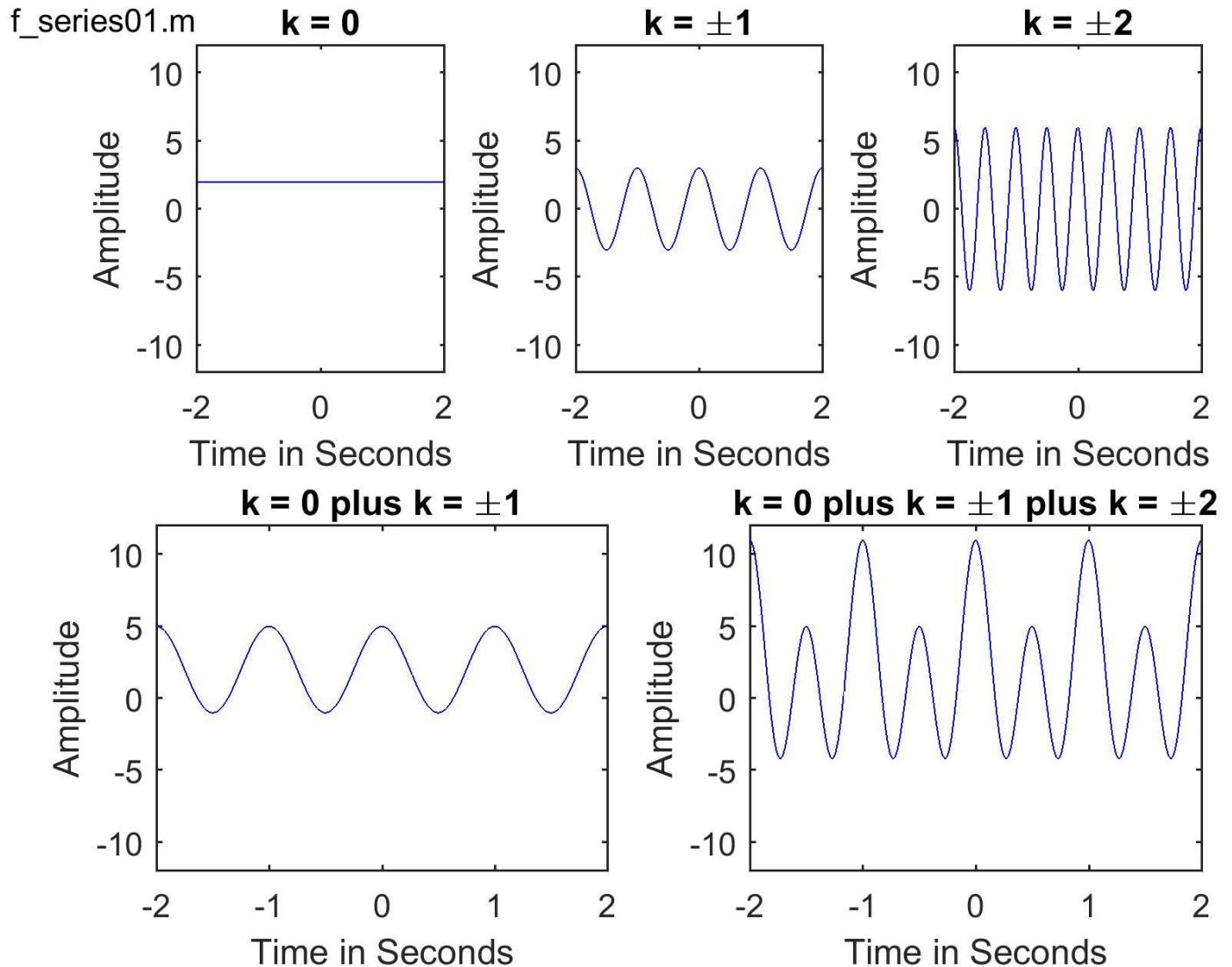
$$\begin{aligned} & k=0 & k=1 & k=-1 & k=2 & k=-2 \end{aligned}$$

- Thus,

$$x(t) = 2 + 3 \cdot \cos(2\pi t) + 6 \cdot \cos(4\pi t)$$

Continued

## Periodic Expansion Example 1 — Plot



## Periodic Expansion Example 2 — Real-Valued $x(t)$

- Let:

$$x(t) = \sum_{k=-100}^{100} d_k e^{jk2\pi t}$$

with  $d_0 = 0$ , else  $d_{\pm k} = \sqrt{|k|} \cdot (1 \pm j)$

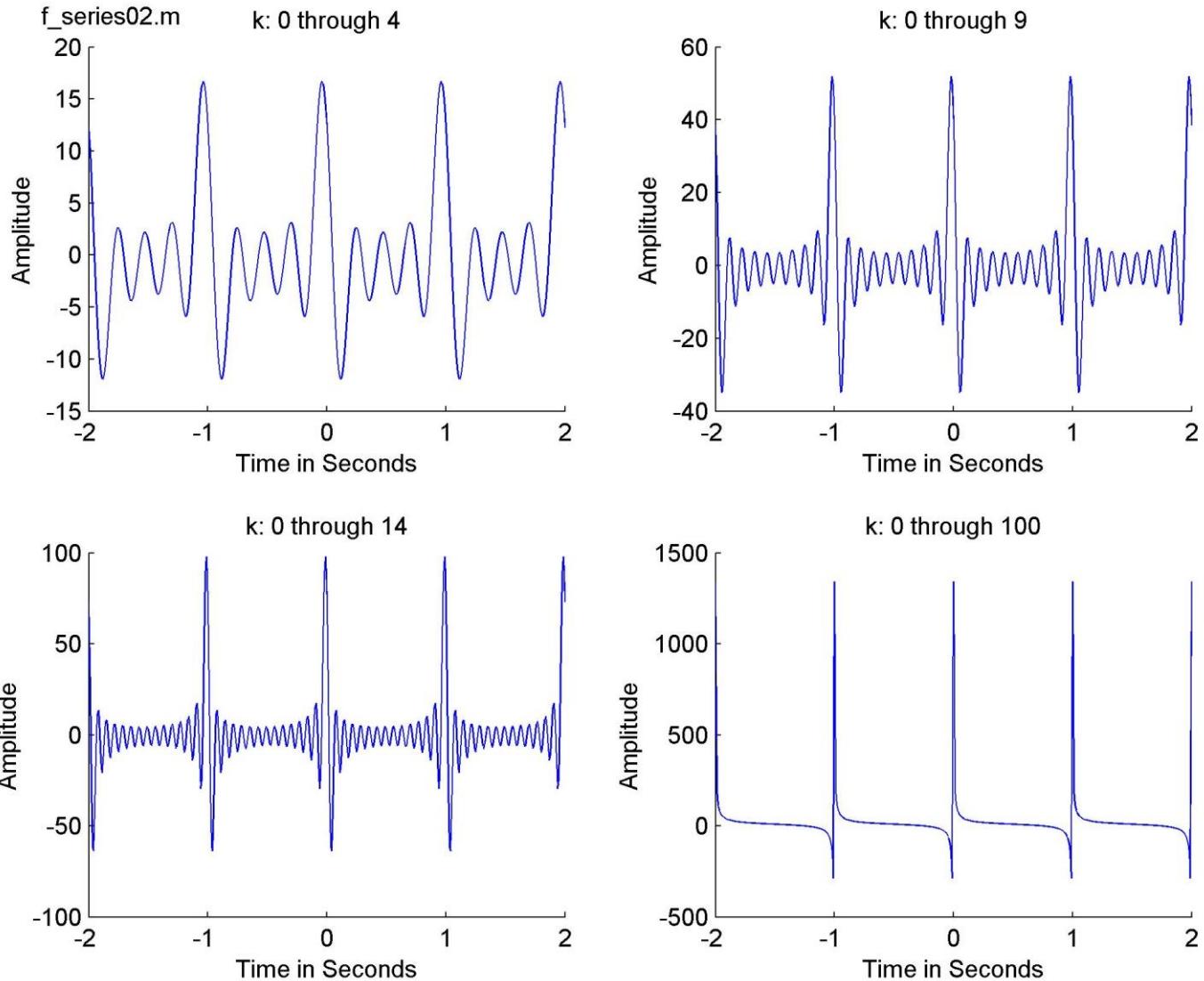
**Note:** Complex conjugate coefficients (for  $\pm k$ ) will yield real  $x(t)$  due to cancellation of imaginary parts.

- Expanding and using Euler's identity:

$$x(t) = \sum_{k=0}^{100} 2\sqrt{k} [\cos(2\pi kt) - \sin(2\pi kt)]$$

Continued

## Periodic Expansion Example 2 — Plot



**With enough exponential terms, nearly all periodic functions can be represented.**

**Q: Given a periodic function, how find the  $d_k$  coefficients?**

## Fourier Series Equations—Exponential Form

- Given periodic  $x(t)$ , how find spectral coefficients?

- Analysis Equation (forward transform):

$$d_k = \frac{1}{T_o} \int_{T_o} x(t) e^{-jk\omega_o t} dt = \frac{1}{T_o} \int_{T_o} x(t) e^{-jk2\pi f_o t} dt$$

where  $d_0$  is the mean value of  $x(t)$ .

» Note that frequency is indexed with “ $k \omega_o$ ”. That is, the spectrum is only non-zero at multiples of the fundamental frequency  $\omega_o$ .

- Synthesis Equation (inverse transform):

$$x(t) = \sum_{k=-\infty}^{\infty} d_k e^{jk\omega_o t} = \sum_{k=-\infty}^{\infty} d_k e^{jk2\pi f_o t}$$

## Convergence

- Formal convergence can take many forms
  - Guaranteed for some input function forms
  - Can converge in the mean
    - Or, mean-squared
  - Etc.
- For practical engineering signals, Dirichlet conditions
  - Convergence if  $x(t)$  ...

1. ... absolutely integrable over one period:

$$\int_{T_0} |x(t)| dt < \infty$$

2. ... finite number of finite discontinuities in one period,

3. ... finite number of maxima, minima in one period.

## Fourier Series Equations—Alternative Forms

- Trigonometric Form:

$$x(t) = a_0 + \sum_{k=1}^{\infty} [a_k \cos(k\omega_o t) + b_k \sin(k\omega_o t)]$$

$$a_0 = \frac{1}{T_o} \int_{T_o} x(t) dt$$

$$a_k = \frac{2}{T_o} \int_{T_o} x(t) \cos(k\omega_o t) dt, \quad b_k = \frac{2}{T_o} \int_{T_o} x(t) \sin(k\omega_o t) dt$$

where,

$$\begin{aligned} a_0 &= c_0 = d_0, & a_k &= d_k + d_{-k} \\ b_k &= j(d_k - d_{-k}) \end{aligned} \} \quad k \neq 0$$

and

$$d_k = \frac{a_k - j b_k}{2} = \frac{c_k e^{j \theta_k}}{2}, \quad k \neq 0$$

- Compact Trigonometric Form —  $x(t)$  MUST BE REAL-VALUED:

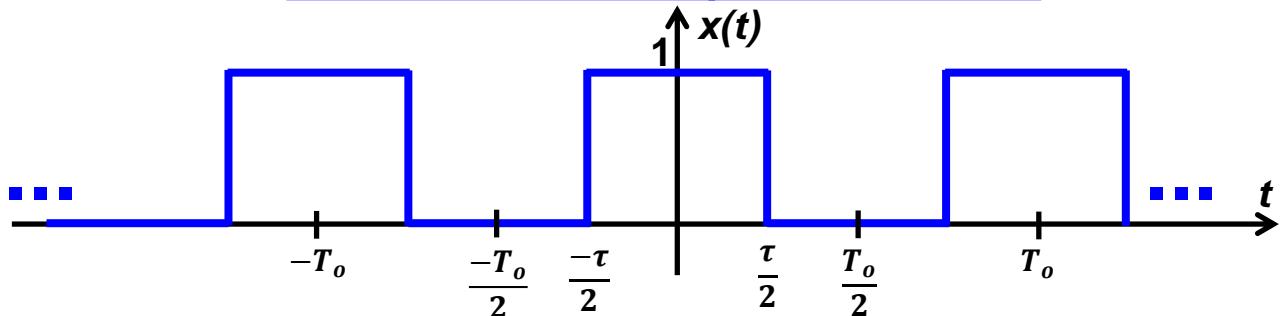
$$x(t) = c_0 + \sum_{k=1}^{\infty} c_k \cos(k\omega_o t + \theta_k)$$

where,

$$c_0 = a_0 = d_0, \quad c_k = \sqrt{a_k^2 + b_k^2} = \{2 |d_k|, k \neq 0\}$$

$$\theta_k = \tan^{-1} \left( \frac{-b_k}{a_k} \right) = \angle d_k$$

## Fourier Series of Square Wave — 1



- For period centered at  $t = 0$ :  $x(t) = \begin{cases} 1, & |t| < \frac{\tau}{2} \\ 0, & \frac{\tau}{2} < |t| < \frac{T_o}{2} \end{cases}$

[Note: Some authors set  $x(t) = \frac{1}{2}$  at step locations.]

### Fourier Series Coefficients (Exponential Form):

$$d_k \equiv \frac{1}{T_o} \int_{t=-\frac{\tau}{2}}^{\frac{\tau}{2}} 1 \cdot e^{-jk\omega_o t} dt = \frac{e^{-jk\omega_o t}}{-jk\omega_o T_o} \Big|_{t=\frac{-\tau}{2}}^{\frac{\tau}{2}} = \frac{e^{-jk\omega_o \frac{\tau}{2}} - e^{-jk\omega_o \frac{-\tau}{2}}}{-jk\omega_o T_o}$$

$$= \frac{2}{k\omega_o T_o} \cdot \frac{e^{jk\omega_o \frac{\tau}{2}} - e^{-jk\omega_o \frac{\tau}{2}}}{2j} = \frac{2}{k\omega_o T_o} \cdot \sin\left(\frac{k\omega_o \tau}{2}\right)$$

– Using:  $\omega_o T_o = 2\pi \implies d_k = \frac{1}{k\pi} \sin\left(\frac{k\omega_o \tau}{2}\right), k \neq 0$

### For $k = 0$ :

$$d_0 \equiv \frac{1}{T_o} \int_{t=-\frac{\tau}{2}}^{\frac{\tau}{2}} e^{-j0\omega_o t} dt = \frac{1}{T_o} \int_{t=-\frac{\tau}{2}}^{\frac{\tau}{2}} dt = \frac{t}{T_o} \Big|_{t=-\frac{\tau}{2}}^{\frac{\tau}{2}} = \frac{\frac{\tau}{2} - \frac{-\tau}{2}}{T_o} = \frac{\tau}{T_o}$$

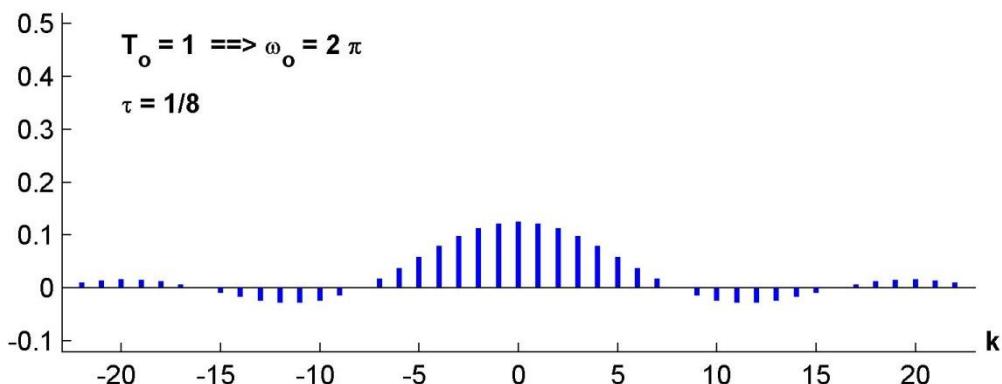
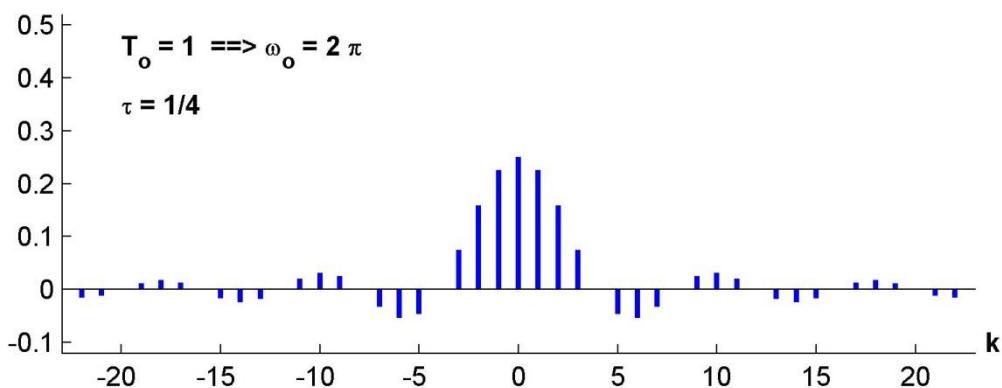
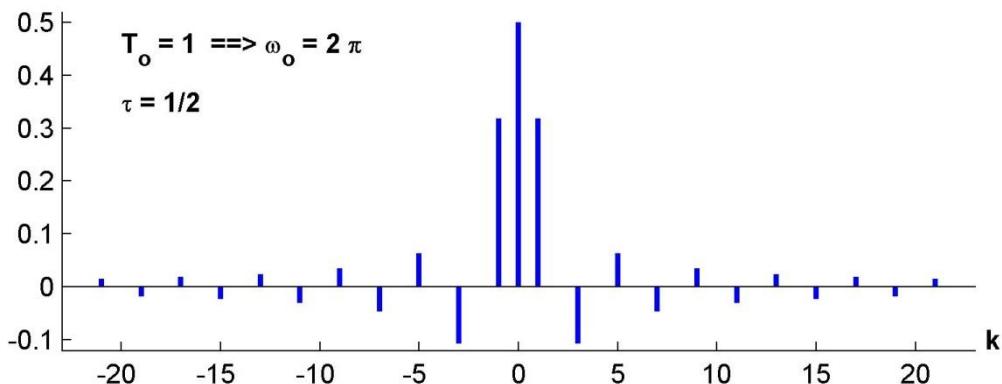
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## Fourier Series of Square Wave — 2

- Full Fourier Series solution:

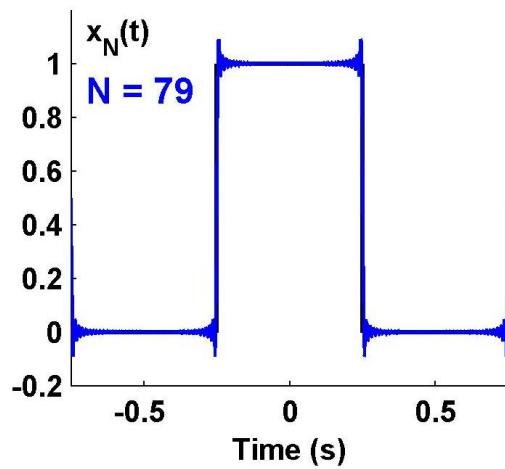
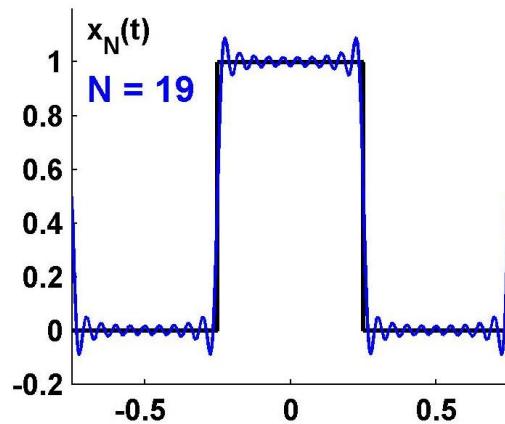
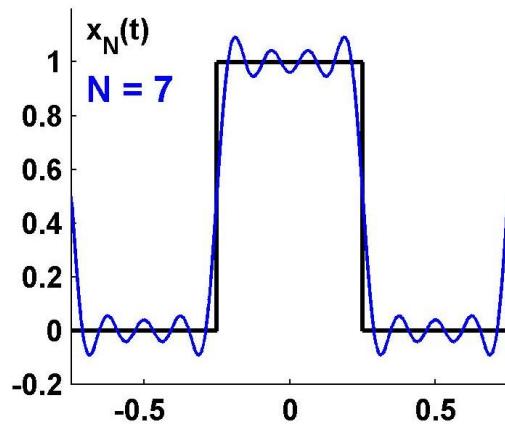
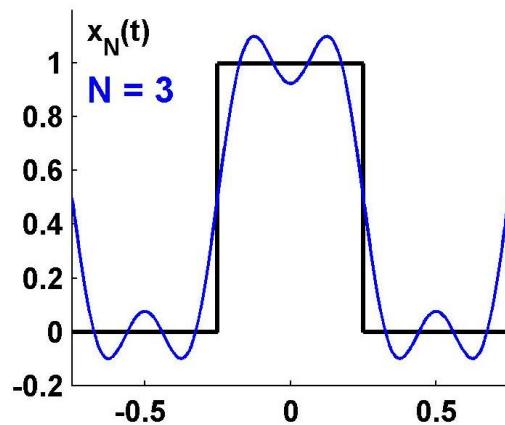
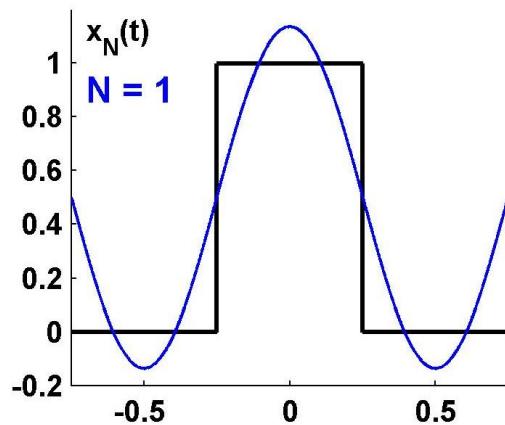
$$d_k = \begin{cases} \frac{\tau}{T_o}, & k = 0 \\ \frac{\sin(k\omega_o\tau/2)}{k\pi}, & k \neq 0 \end{cases}$$

Note: Generally,  $d_k$  coefficients are complex-valued.



## Fourier Series of Square Wave — 3

$$T_0 = 1, \omega_0 = 2\pi, \tau = 1/2$$



- Approximation improves as more terms added
- Error/overshoot at discontinuities
  - Width of overshoot decreases with  $N$ 
    - Error area decreases
  - Height of overshoot remains the same !!!
- ➔ Gibbs phenomenon

## Fourier Series of Sine Wave — 1

- Let:  $x(t) = \sin(2t)$

- Find Fourier Series:

– Fundamental frequency:  $\omega_o = 2 \text{ rad/sec}$

$$\Rightarrow T_o = \frac{1}{f_o} = \frac{2\pi}{\omega_o} = \frac{2\pi}{2} = \pi \text{ seconds}$$

– So,

$$\begin{aligned} d_k &= \frac{1}{\pi} \int_{t=0}^{\pi} \left( \frac{e^{j2t} - e^{-j2t}}{2j} \right) e^{-jk2t} dt \\ &= \frac{1}{2\pi j} \left[ \frac{e^{j2t(1-k)}}{j2(1-k)} - \frac{e^{-j2t(1+k)}}{-j2(1+k)} \right] \Big|_{t=0}^{\pi} \\ &= \frac{-1}{4\pi} \left[ \frac{e^{j2\pi(1-k)} - 1}{1-k} + \frac{e^{-j2\pi(1+k)} - 1}{1+k} \right] \end{aligned}$$

– But, using that:  $e^{j2\pi n} = 1$  for  $n = 0, \pm 1, \pm 2, \dots$

$$\Rightarrow d_k = 0 \text{ for } k \neq 1, k \neq -1$$

– At  $k = 1$ :

$$\begin{aligned} d_1 &= \frac{1}{\pi} \int_{t=0}^{\pi} \left( \frac{e^{j2t} - e^{-j2t}}{2j} \right) e^{-j2t} dt = \frac{1}{2\pi j} \int_{t=0}^{\pi} (1 - e^{-j4t}) dt \\ &= \frac{1}{2\pi j} \left[ t - \frac{e^{-j4t}}{-j4} \right] \Big|_{t=0}^{\pi} = \frac{1}{2\pi j} \left[ \left( \pi - \frac{e^{j4\pi}}{-j4} \right) - \left( 0 - \frac{e^{-j0}}{-j4} \right) \right] \\ &= \frac{1}{2\pi j} \left[ \pi - \frac{1}{-j4} + \frac{1}{-j4} \right] = \frac{\pi}{2\pi j} = -\frac{j}{2} = d_1 \end{aligned}$$

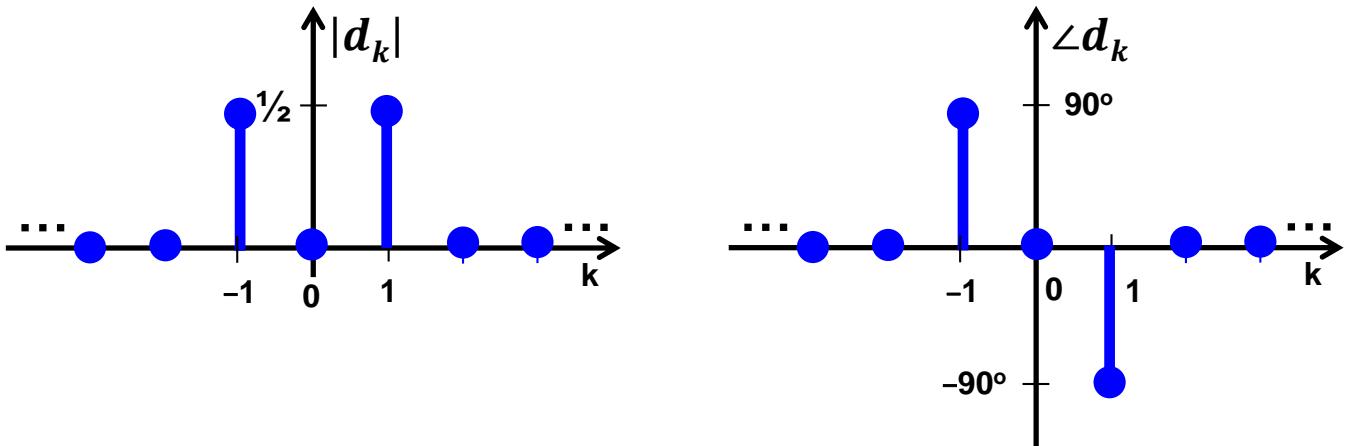
– Similarly at  $k = -1$ :  $d_{-1} = \frac{j}{2}$

Continued

## Fourier Series of Sine Wave — 2

• Thus:  $x(t) = \sin(2t) \iff d_k = \begin{cases} \frac{j}{2}, & k = -1 \\ -\frac{j}{2}, & k = 1 \\ 0, & \text{otherwise} \end{cases}$

– Magnitude and phase plots:



• Alternative (EASIER !!) “trick” method for sinusoids:

$$x(t) = \sin(2t) = \frac{1}{2j} \cdot e^{j2t} + \frac{-1}{2j} \cdot e^{-j2t}$$

– Comparing to synthesis equation with  $\omega_0 = 2$ :

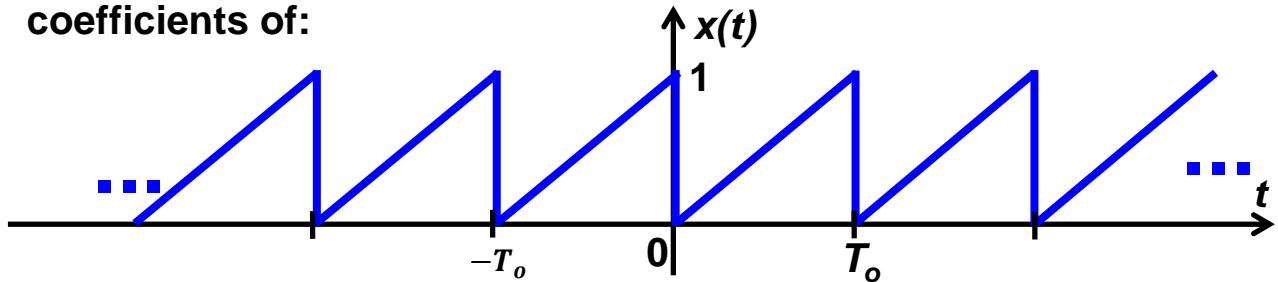
$$x(t) = \sum_{k=-\infty}^{\infty} d_k e^{jk2t}$$

– Read coefficients by inspection:

$$d_1 = \frac{1}{2j} = \frac{-j}{2}, \quad d_{-1} = \frac{-1}{2j} = \frac{j}{2}, \quad \text{All others} = 0$$

## Exponential Fourier Series of Sawtooth Wave — 1

- Use direct integration to find the exponential-form Fourier Series coefficients of:



- **Solution:**

– For  $0 \leq t \leq T_o$ :  $x(t) = \frac{t}{T_o}$ ,  $0 \leq t \leq T_o$

– Thus,

$$d_k = \frac{1}{T_o} \int_{t=0}^{T_o} \frac{t}{T_o} e^{-jk\omega_o t} dt = \frac{-e^{-jk\omega_o t} (jk\omega_o t + 1)}{T_o^2 (jk\omega_o)^2} \Big|_{t=0}^{T_o}$$

$$= \frac{e^{-jk\omega_o T_o} (jk\omega_o T_o + 1) - 1}{T_o^2 k^2 \omega_o^2}$$

– Note 1:  $\omega_o = 2\pi f_o = \frac{2\pi}{T_o} \Rightarrow \omega_o T_o = 2\pi$

– Note 2:  $e^{-j2\pi k} = 1$ , for  $k = 0, \pm 1, \pm 2, \dots$  (i.e., for  $k$  integer)

– Giving,

$$d_k = \frac{jk \cdot 2\pi + 1 - 1}{(2\pi)^2 k^2} = \frac{j}{2\pi \cdot k}, k \neq 0$$

Continued

## Exponential Fourier Series of Sawtooth Wave — 2

- At  $k = 0$ :

$$d_0 = \frac{1}{T_o} \int_{t=0}^{T_o} \frac{t}{T_o} e^{-j0\omega_o t} dt = \frac{1}{T_o} \int_{t=0}^{T_o} \frac{t}{T_o} dt = \left. \frac{t^2}{2 T_o^2} \right|_{t=0}^{T_o} = \frac{T_o^2}{2 T_o^2} - \frac{0^2}{2 T_o^2}$$

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

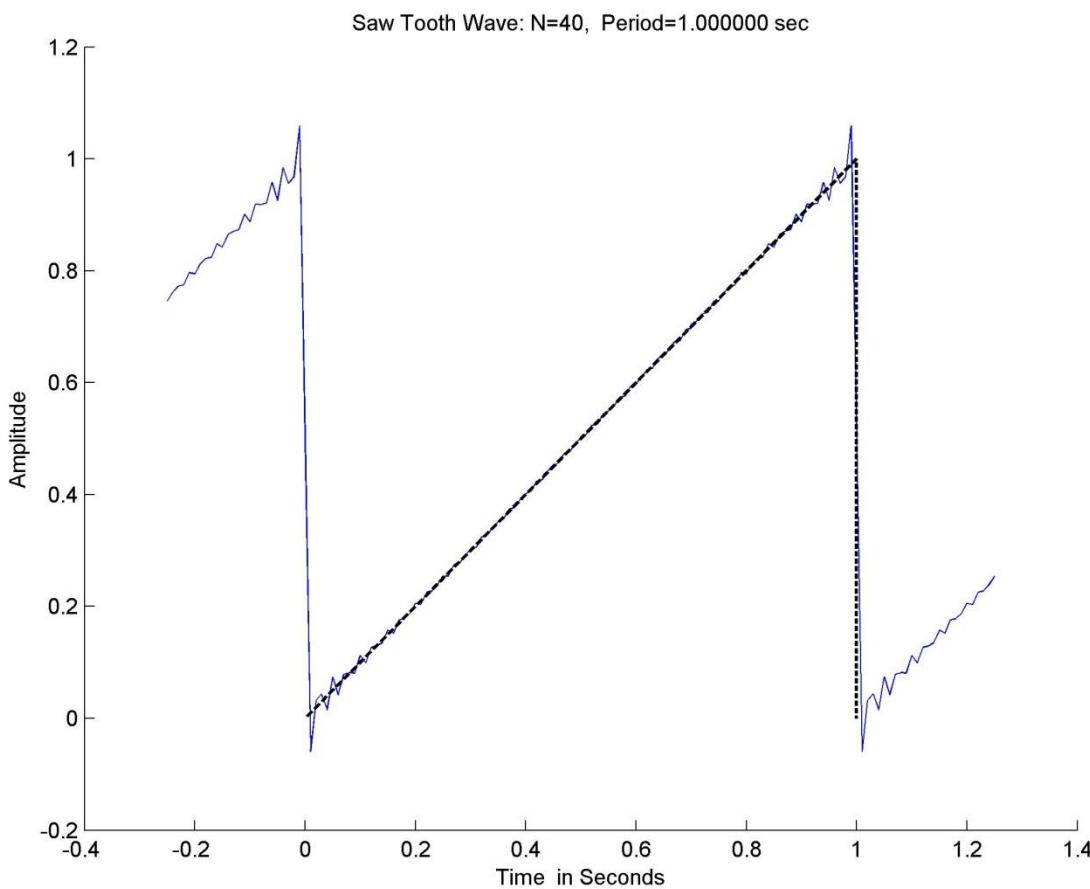
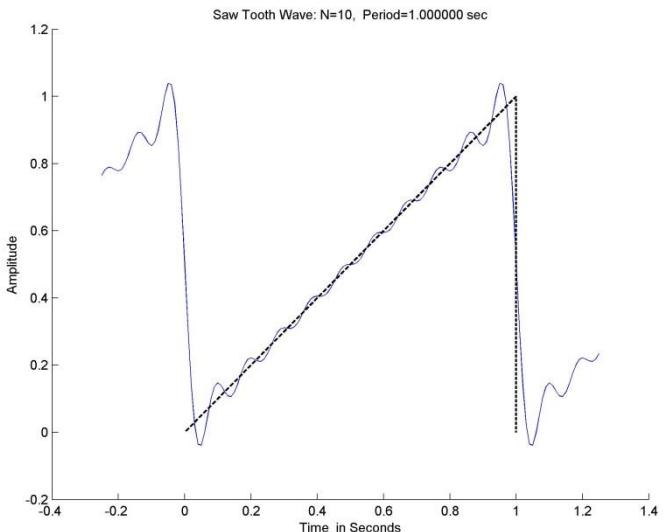
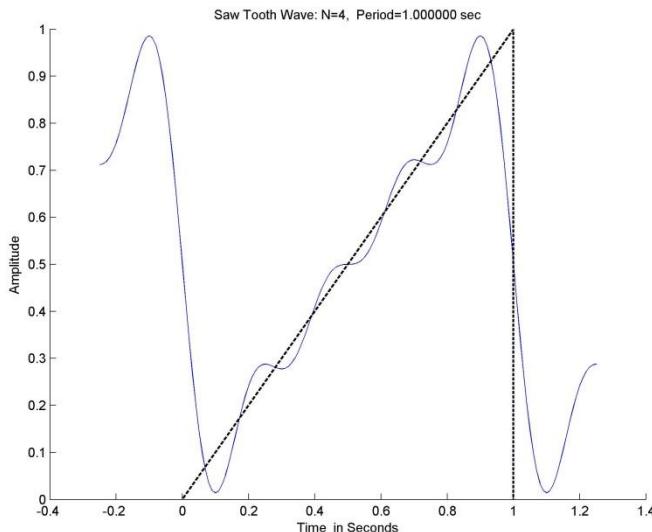
- Gathering the full solution:

$$d_k = \begin{cases} \frac{1}{2}, & k = 0 \\ \frac{j}{2\pi \cdot k}, & k \neq 0 \end{cases}$$

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## Exponential Fourier Series of Sawtooth Wave — 3

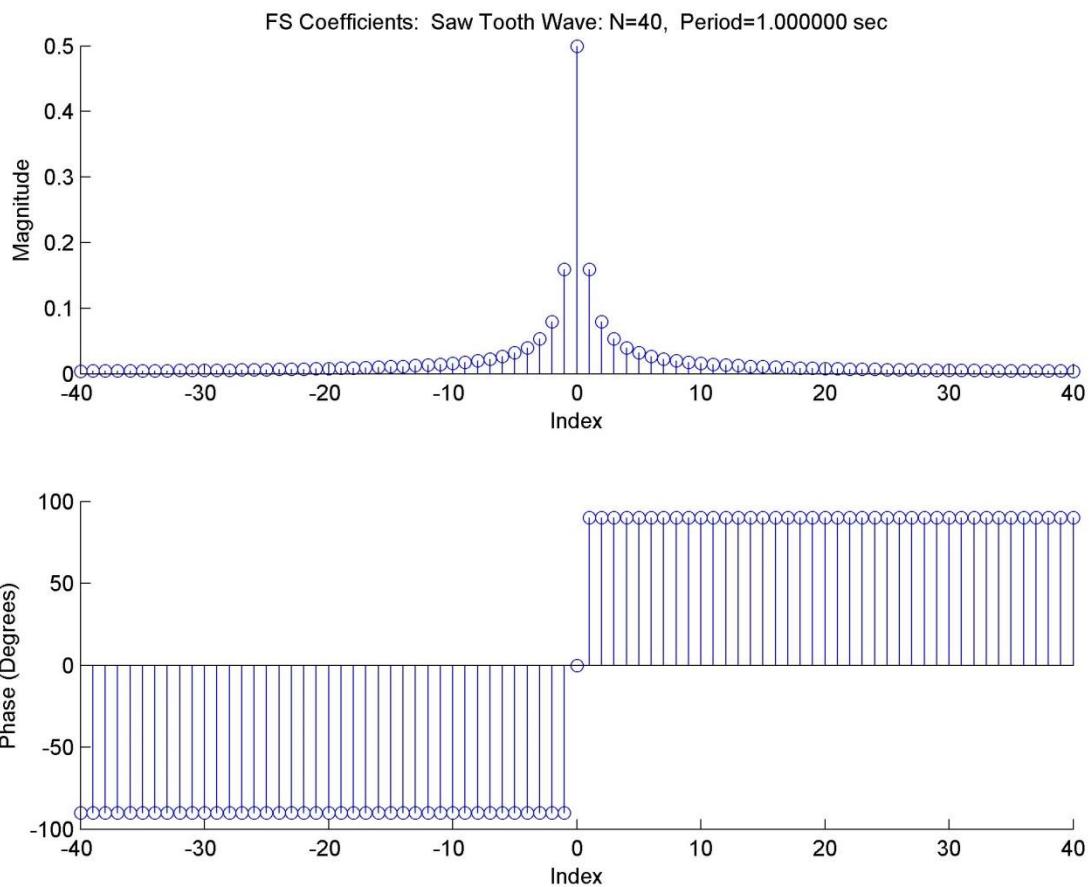
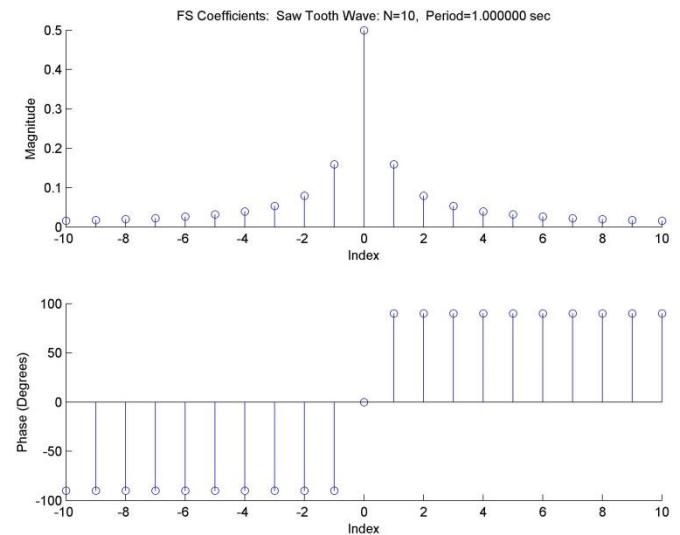
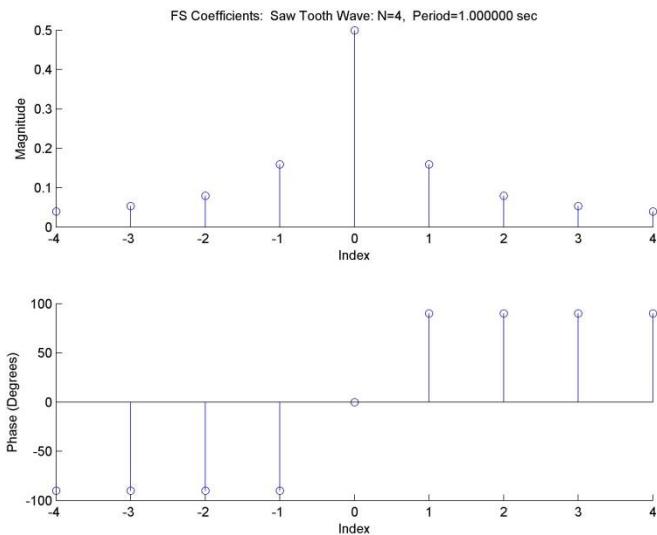
- Synthesis (time) plots using 4, 10, 40 harmonics ( $T_o = 1$  sec):



Continued

## Exponential Fourier Series of Sawtooth Wave — 4

- Analysis (frequency) plots using 4, 10, 40 harmonics ( $T_o = 1$  sec)



## Trigonometric Fourier Series of Sawtooth Wave — A

- Method A) Convert exponential form result.

Know:  $d_0 = \frac{1}{2}$ ,  $d_{k \neq 0} = \frac{j}{2\pi \cdot k}$

- Conversion:

$$1. \quad a_0 = d_0 = \frac{1}{2}$$

$$2. \quad k > 0:$$

$$a_k = d_k + d_{-k} = \frac{j}{2\pi \cdot k} + \frac{j}{2\pi \cdot (-k)} = \frac{j}{2\pi \cdot k} + \frac{-j}{2\pi \cdot k} = 0$$

$$\begin{aligned} b_k &= j(d_k - d_{-k}) = j \left[ \frac{j}{2\pi \cdot k} - \frac{j}{2\pi \cdot (-k)} \right] \\ &= j \left[ \frac{j}{2\pi \cdot k} + \frac{j}{2\pi \cdot k} \right] = j \cdot \frac{j}{\pi k} = \frac{-1}{\pi k} \end{aligned}$$

- Thus:

$$a_0 = \frac{1}{2}, \quad a_{k>0} = 0, \quad b_{k>0} = \frac{-1}{\pi k}$$

Continued

## Trigonometric Fourier Series of Sawtooth Wave — B

- Method B) Direct integration.

- Recall:

a)  $x(t) = \frac{t}{T_o}$ ,  $0 \leq t \leq T_o$     b)  $\int x \cdot \sin(ax) dx = \frac{\sin(ax) - ax \cos(ax)}{a^2} + C$

c)  $\int x \cdot \cos(ax) dx = \frac{\cos(ax) + ax \sin(ax)}{a^2} + C$     d)  $\omega_o T_o = 2\pi$

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1)

$$a_0 = \frac{1}{T_o} \int_{t=0}^{T_o} \frac{t}{T_o} dt = \frac{t^2}{2 T_o^2} \Big|_{t=0}^{T_o} = \frac{T_o^2}{2 T_o^2} - \frac{0^2}{2 T_o^2} = \frac{1}{2}$$

2)

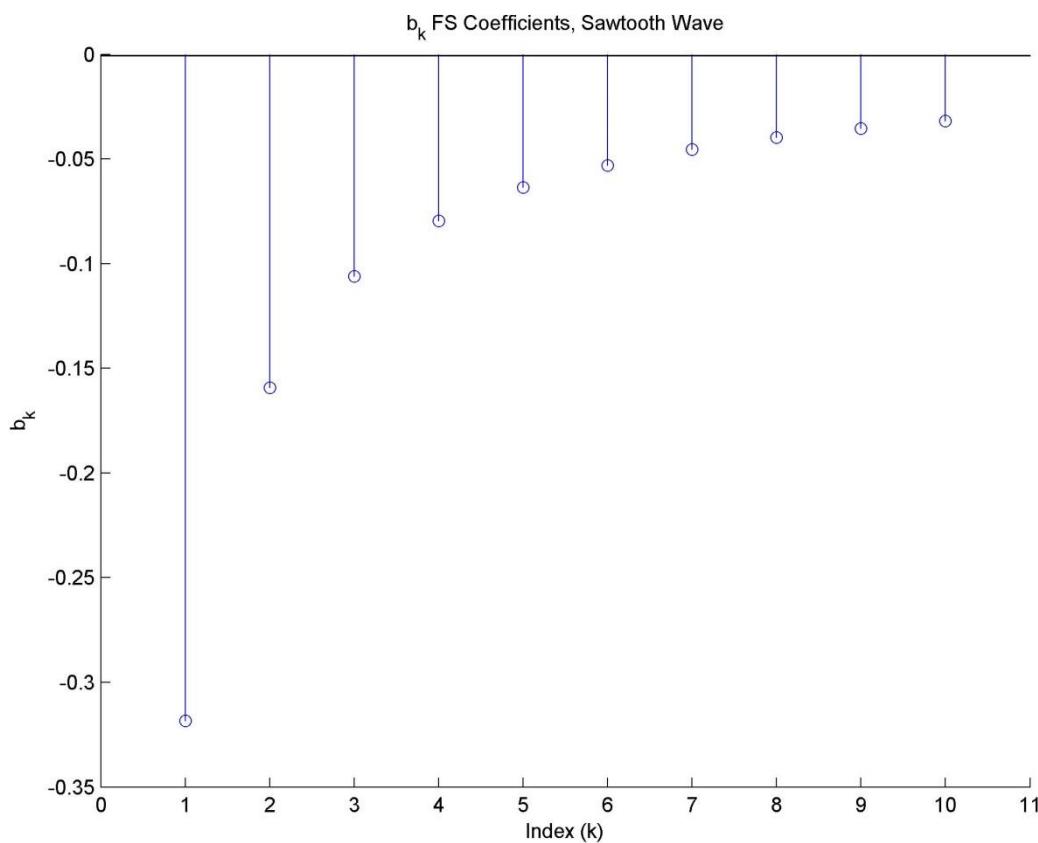
$$\begin{aligned} a_{k>0} &= \frac{2}{T_o} \int_{t=0}^{T_o} \frac{t}{T_o} \cos(k\omega_o t) dt \\ &= \frac{2}{T_o^2} \left[ \frac{\cos(k\omega_o t) + k\omega_o t \sin(k\omega_o t)}{k^2 \omega_o^2} \right] \Big|_{t=0}^{T_o} \\ &= \frac{2}{T_o^2 k^2 \omega_o^2} [\cos(k\omega_o T_o) + k\omega_o T_o \sin(k\omega_o T_o) - \cos(0) - 0 \cdot \sin(0)] \\ &= \frac{2}{T_o^2 k^2 \omega_o^2} [\cos(2\pi k) + 2\pi k \sin(2\pi k) - 1] \\ &= \frac{2}{T_o^2 k^2 \omega_o^2} [1 + 0 - 1] = 0 \end{aligned}$$

Continued

## Trigonometric Fourier Series of Sawtooth Wave — B(2)

3)

$$\begin{aligned}
 b_{k>0} &= \frac{2}{T_o} \int_{t=0}^{T_o} \frac{t}{T_o} \sin(k\omega_o t) dt \\
 &= \frac{2}{T_o^2} \left[ \frac{\sin(k\omega_o t) - k\omega_o t \cos(k\omega_o t)}{k^2 \omega_o^2} \right] \Big|_{t=0}^{T_o} \\
 &= \frac{2}{T_o^2 k^2 \omega_o^2} [\sin(k\omega_o T_o) - k\omega_o T_o \cos(k\omega_o T_o) - \sin(0) + 0 \cdot \cos(0)] \\
 &= \frac{2}{T_o^2 k^2 \omega_o^2} [\sin(2\pi k) - 2\pi k \cos(2\pi k)] \\
 &= \frac{2}{T_o^2 k^2 \omega_o^2} [0 - 2\pi k \cdot 1] = \frac{-4\pi k}{(2\pi)^2 k^2} = \frac{-1}{\pi k}
 \end{aligned}$$



## Properties of the Fourier Series

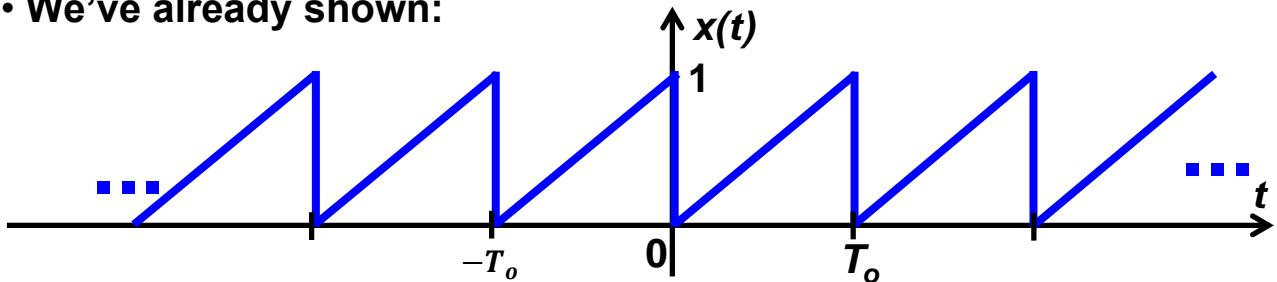
- For periodic signals  $x(t) \leftrightarrow d_k$ ,  $y(t) \leftrightarrow d_{y,k}$  of period  $T_o$ ,  
fundamental frequency  $\omega_o = \frac{2\pi}{T_o}$ :

Property	Periodic Signal	Fourier Series Coefficients
Linearity	$a \cdot x(t) + b \cdot y(t)$	$a \cdot d_k + b \cdot d_{y,k}$
Time Shifting	$x(t - \tau)$	$d_k e^{-jk\omega_o \tau}$
Conjugation	$x^*(t)$	$d_{-k}^*$
Time Reversal	$x(-t)$	$d_{-k}$
Time Scaling	$x(at), a > 0$ (Becomes periodic in period $\frac{T_o}{a}$ )	$d_k$
Periodic Convolution	$\int_{T_o} x(\tau) y(t - \tau) d\tau$	$T_o d_k d_{y,k}$
Multiplication	$x(t) y(t)$	$\sum_{l=-\infty}^{\infty} d_l d_{y,k-l}$
Differentiation	$\frac{d x(t)}{dt}$	$j k \omega_o d_k$
Integration	$\int_{t=-\infty}^t x(t) dt, d_0 = 0$	$\frac{d_k}{j k \omega_o}$
Conjugate Symmetry for Real Signals	$x(t)$ real-valued	$\begin{cases} d_k = d_{-k}^* \\ \operatorname{Re}\{d_k\} = \operatorname{Re}\{d_{-k}\} \\ \operatorname{Im}\{d_k\} = -\operatorname{Im}\{d_{-k}\} \\  d_k  =  d_{-k}  \\ \angle d_k = -\angle d_{-k} \end{cases}$
Real and Even Signals	$x(t)$ real-valued and even	$d_k$ real-valued and even
Real and Odd Signals	$x(t)$ real-valued and odd	$d_k$ purely imaginary and odd
Even Decomposition of Real Signals	$x_e(t)$ , real-valued	$\operatorname{Re}\{d_k\}$
Odd Decomposition of Real Signals	$x_o(t)$ , real-valued	$j \operatorname{Im}\{d_k\}$

**Parseval's Relation:** 
$$\frac{1}{T_o} \int_{T_o} |x(t)|^2 dt = \sum_{k=-\infty}^{\infty} |d_k|^2$$

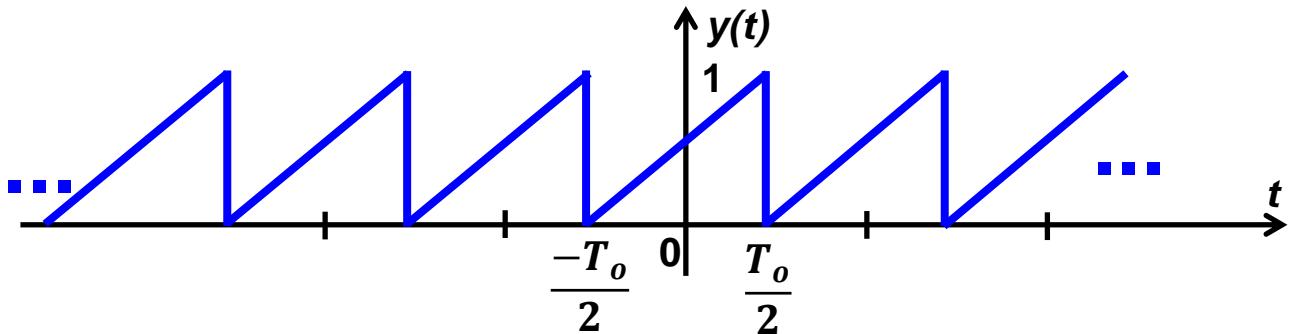
## Example: Shift Property

- We've already shown:



$$x(t) = \frac{t}{T_o}, 0 \leq t \leq T_o \Leftrightarrow d_0 = \frac{1}{2}, d_{k \neq 0} = \frac{j}{2\pi \cdot k}$$

- Find exponential Fourier Series coefficients for:



– Solution:

$$y(t) = x\left(t - \frac{T_o}{2}\right)$$

- Thus, shift of  $\frac{T_o}{2}$  implies (recalling that  $\omega_o T_o = 2\pi$ ):

$$d_{y,k} = d_{x,k} e^{-j k \omega_o \frac{T_o}{2}} = d_{x,k} e^{-j k \pi} = d_{x,k} (-1)^k$$

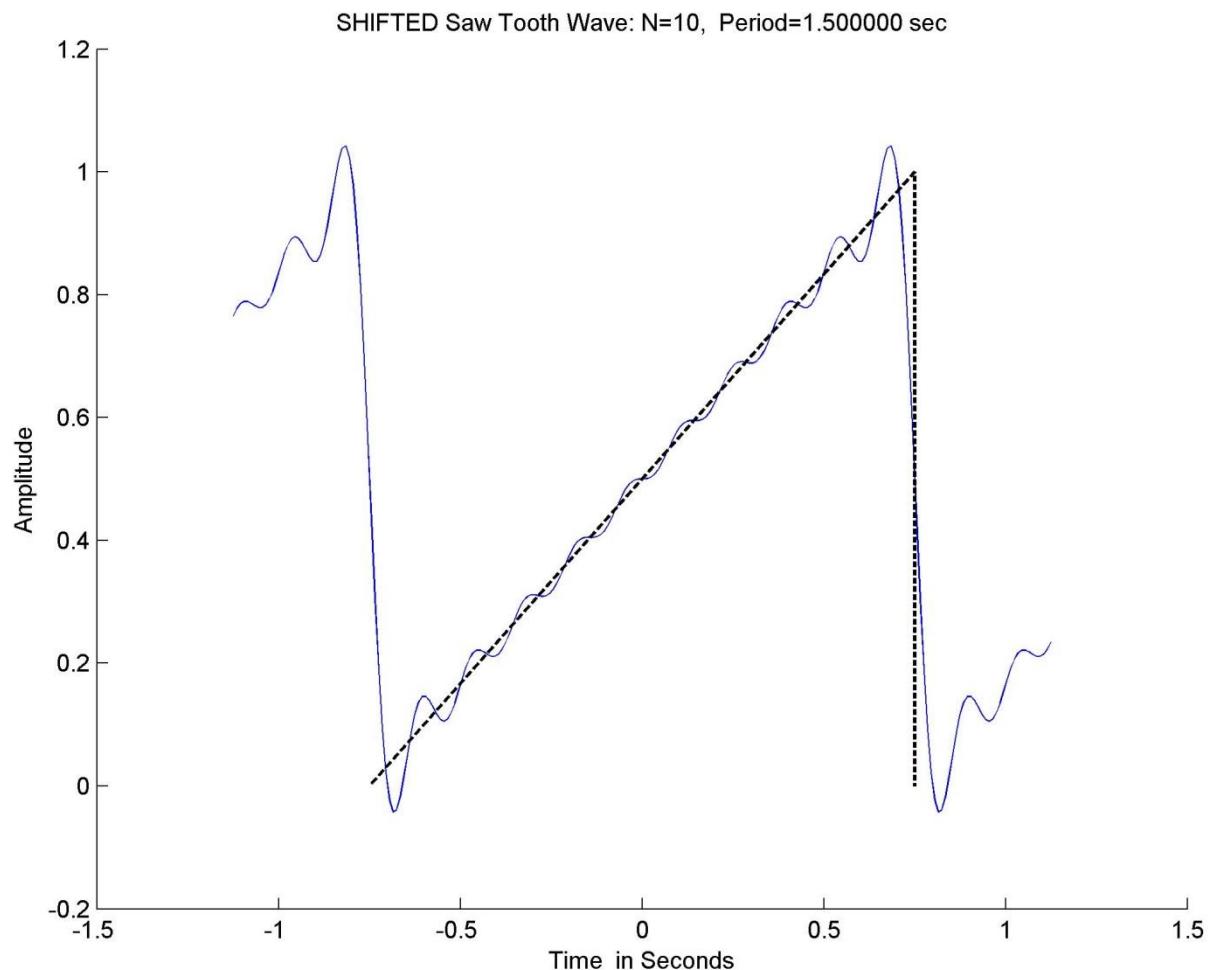
- Giving:

$$d_{y,0} = \frac{1}{2}, \quad d_{y,k \neq 0} = \frac{(-1)^k \cdot j}{2\pi \cdot k}$$

Continued

## Example: Shift Property (2)

- Synthesis (time) plot using 10 harmonics ( $T_o = 1.5$  sec):

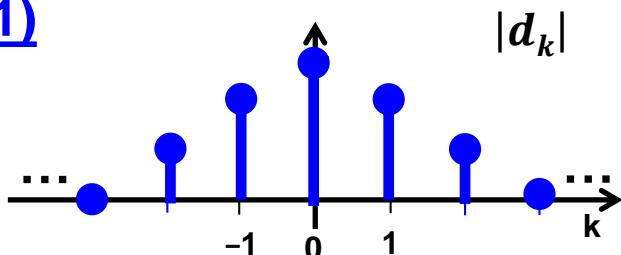


## Identifying Real- vs. Complex-Valued Signals

x(t): Real- or Complex-Valued ?

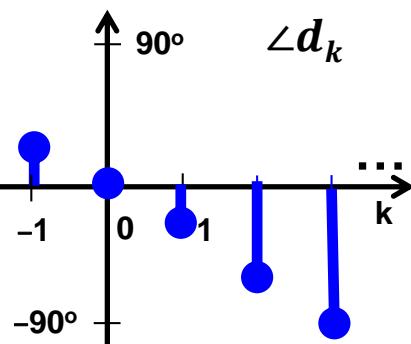
### Exponential FS

**1)**



$|d_k|$

REAL



$\angle d_k$

$90^\circ$

$-90^\circ$

**2)**

A plot of magnitude  $|d_k|$  versus index  $k$ . The horizontal axis is labeled  $k$  and has tick marks at -1, 0, and 1. The vertical axis has an upward arrow. Blue dots represent the values of  $|d_k|$  for  $k = \dots, -2, -1, 0, 1, 2, \dots$ . The values are symmetric about  $k=0$ , with  $|d_0|$  being the largest.

$d_k$

$90^\circ$

$-90^\circ$

COMPLEX

**3)**

A plot of magnitude  $|d_k|$  versus index  $k$ . The horizontal axis is labeled  $k$  and has tick marks at -1, 0, and 1. The vertical axis has an upward arrow. Blue dots represent the values of  $|d_k|$  for  $k = \dots, -2, -1, 0, 1, 2, \dots$ . The values are symmetric about  $k=0$ , with  $|d_0|$  being the largest.

$|d_k|$

$90^\circ$

$-90^\circ$

COMPLEX

A plot of phase  $\angle d_k$  versus index  $k$ . The horizontal axis is labeled  $k$  and has tick marks at -1, 0, and 1. The vertical axis has arrows pointing upwards at  $90^\circ$  and downwards at  $-90^\circ$ . Blue dots represent the values of  $\angle d_k$  for  $k = \dots, -2, -1, 0, 1, 2, \dots$ . The values are symmetric about  $k=0$ , with  $\angle d_0 = 0^\circ$  and  $\angle d_{-1} = 180^\circ$ .

$\angle d_k$

$90^\circ$

$-90^\circ$

$|d_k| \neq |d_{-k}|$

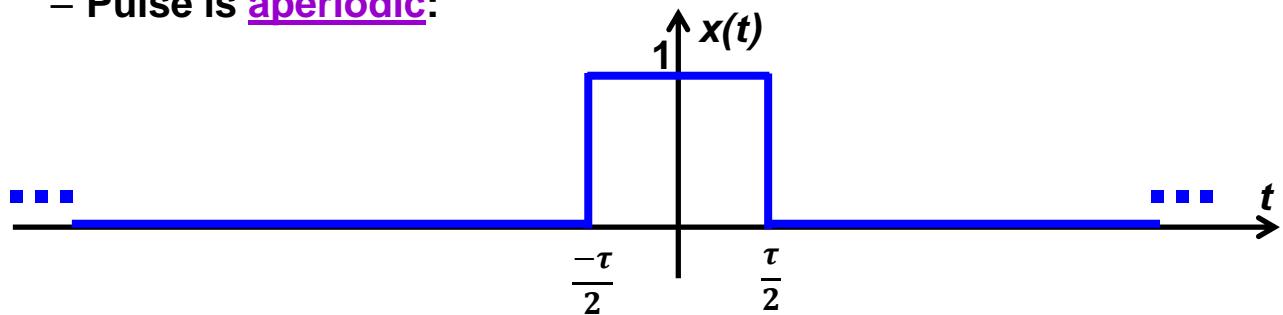
Fourier Series

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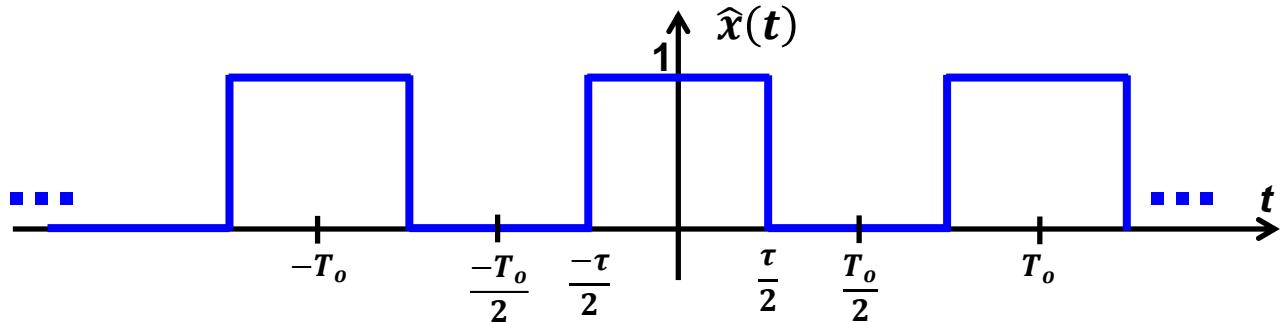
## From (Periodic) Fourier Series to (Aperiodic) Fourier Transform—1

- Use pulse as an example

– Pulse is aperiodic:



– Create periodic signal by replicating, shifting infinite copies:



- Previously showed, with  $\omega_o = \frac{2\pi}{T_o}$ :

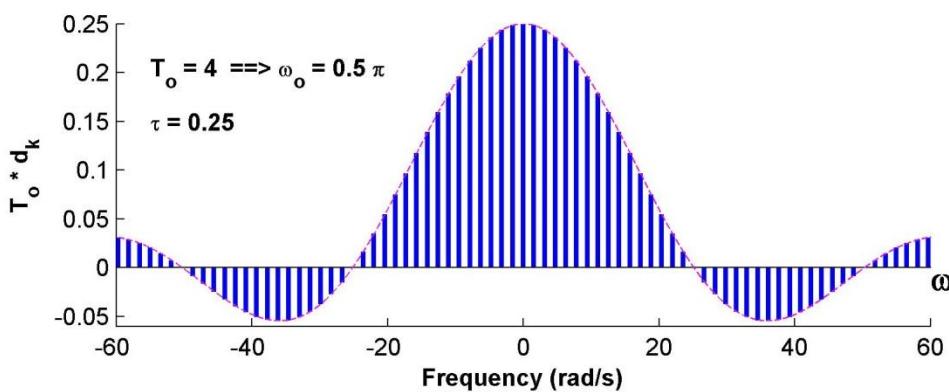
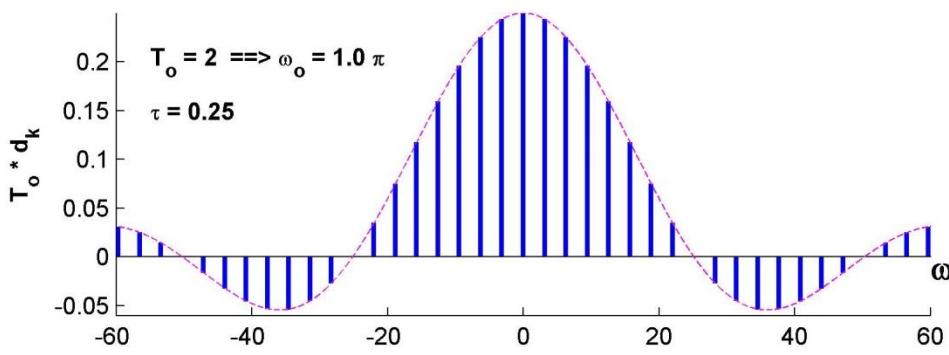
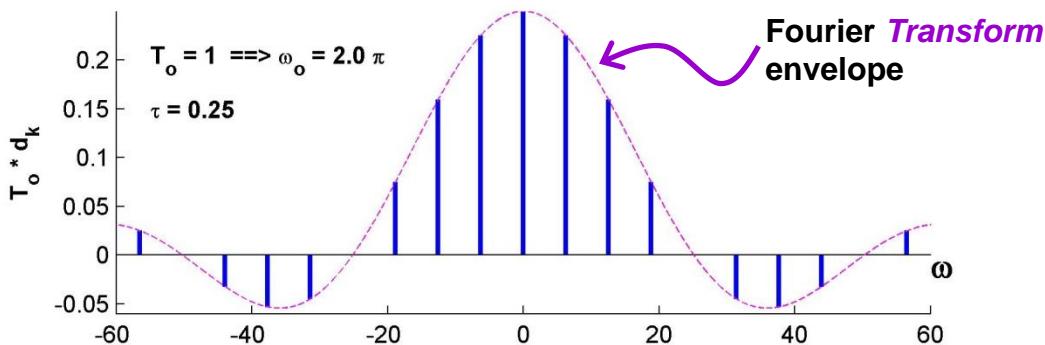
$$\hat{d}_k = \begin{cases} \frac{\sin(k \omega_o \tau/2)}{k \pi} & k \neq 0 \\ \frac{\tau}{T_o}, & k = 0 \end{cases}$$

- If fix  $\tau$  (must, so that aperiodic wave is represented near  $t = 0$ ), then:  
→ As  $T_o$  grows,  $\hat{x}(t) \Rightarrow x(t)$

Continued

## From (Periodic) Fourier Series to (Aperiodic) Fourier Transform—2

- Fourier Series : Plot  $T_o * d_k$  (instead of  $d_k$ ) vs.  $\omega$  (instead of  $k$ ):

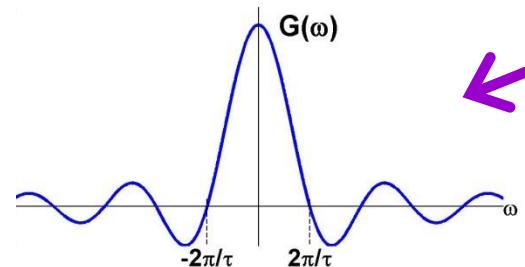
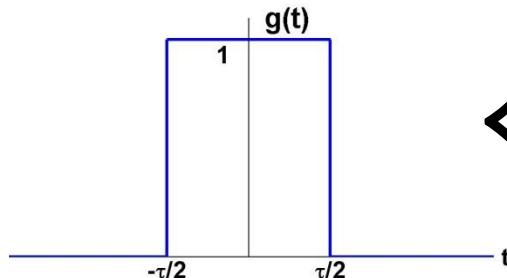


- As period  $T_o \Rightarrow \infty$ , then  $\omega_0 \Rightarrow 0$  and the coefficients trace an envelope.

- Envelope  $\Rightarrow$  Fourier Transform

- Fourier Transform of pulse (gate):  

$$G(\omega) = \tau \cdot \sin\left(\frac{\omega \tau}{2}\right)$$



## Fourier TRANSFORM of Periodic Signal — 1

- Consider Fourier Transform:  $X(\omega) = 2 \pi \delta(\omega - \omega_0)$

– Then, using the definition of the Inverse Fourier Transform:

$$x(t) = \frac{1}{2\pi} \int_{\omega=-\infty}^{\infty} 2\pi\delta(\omega - \omega_0) e^{j\omega t} d\omega = \frac{2\pi e^{j\omega_0 t}}{2\pi} = e^{j\omega_0 t}$$

- In general:

$$X(\omega) = \sum_{k=-\infty}^{\infty} 2\pi d_k \delta(\omega - k\omega_0)$$

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

↔

↑

Fourier SERIES representation

⇒ If  $x(t)$  periodic with Fourier Series coefficients  $d_k$

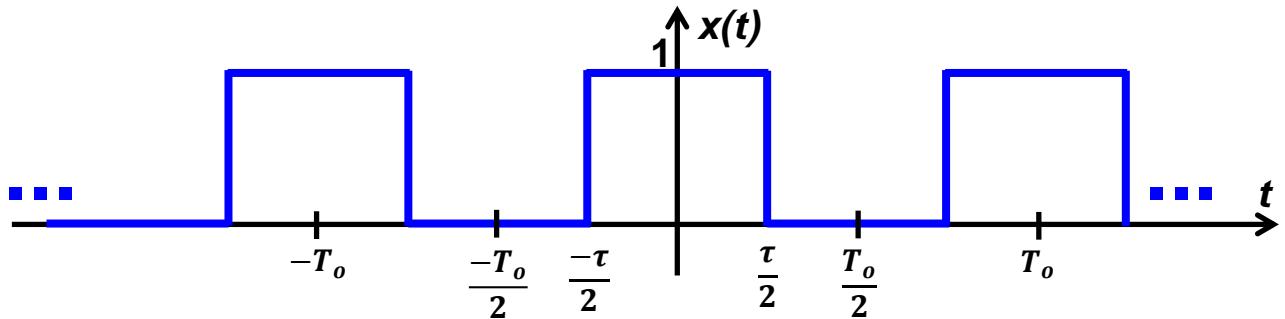


Fourier Transform is impulses at corresponding harmonic frequencies, each impulse with area:  $2\pi d_k$

Continued

## Fourier TRANSFORM of Periodic Signal — 2

- Example: Periodic square wave

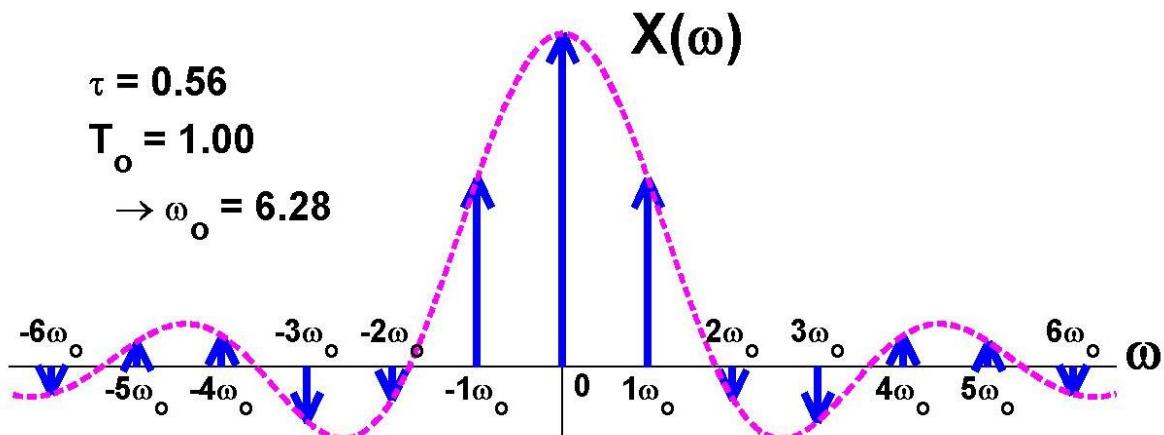


– Previously found Fourier Series:

$$d_k = \begin{cases} \frac{\tau}{T_o}, & k = 0 \\ \frac{\sin(k\omega_o\tau/2)}{k\pi}, & k \neq 0 \end{cases}$$

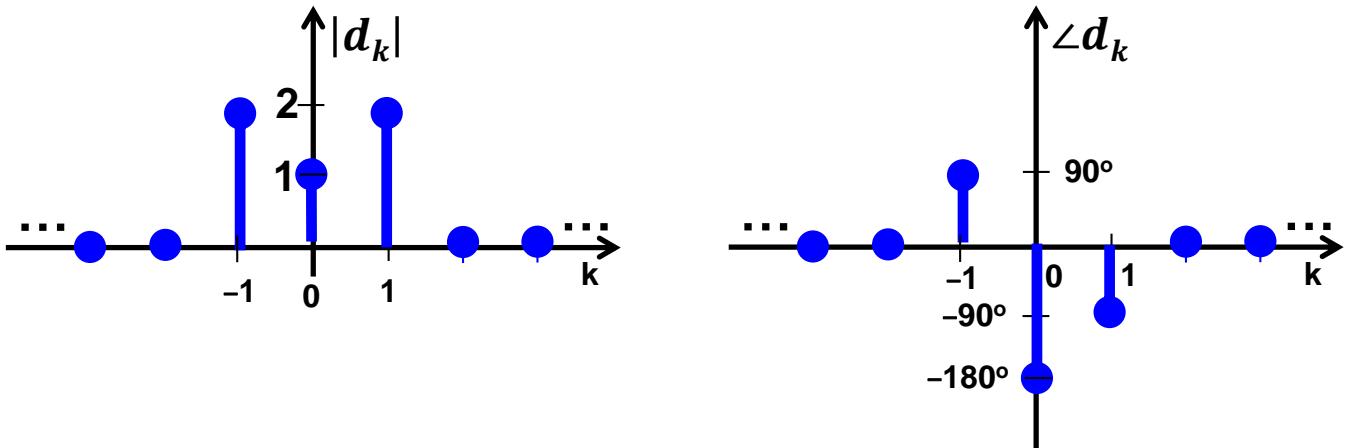


$$X(\omega) = \begin{cases} \frac{2\pi\tau}{T_o} \delta(\omega), & \omega = 0 \\ \sum_{k=-\infty}^{\infty} 2 \frac{\sin(k\omega_o\tau/2)}{k} \delta(\omega - k\omega_o), & \omega, k \neq 0 \end{cases}$$



## Example: Fourier Transform from Fourier Series

- Periodic  $x(t)$  has Fourier Series coefficients as shown below:



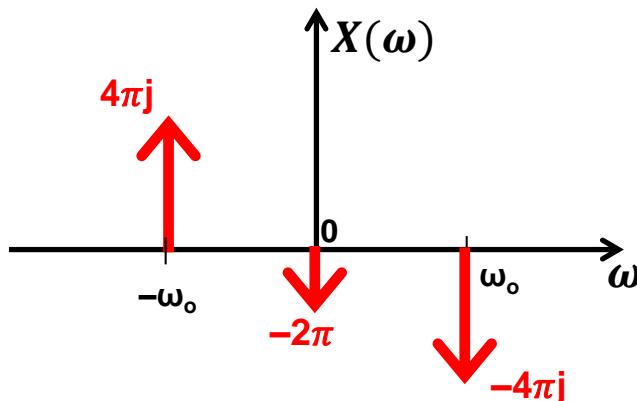
- Find and draw Fourier Transform of  $x(t) \Leftrightarrow X(\omega)$

- Solution: By inspection:

$$d_k = \begin{cases} j2, & k = -1 \\ -1, & k = 0 \\ -j2, & k = 1 \\ 0, & \text{otherwise} \end{cases}$$

– Thus, **only three non-zero locations in  $X(\omega)$**

$$\Rightarrow X(\omega) = 2\pi [2j \delta(\omega + \omega_0) - \delta(\omega) - 2j \delta(\omega - \omega_0)]$$



## Fourier Series vs. Fourier Transform

- For periodic signals:
  - Fourier Series and Fourier Transform hold the same information
    - Fourier Series has coefficients  $d_k$
    - Fourier Transform has impulses of area :  $2 \pi d_k$
  - Fourier Series developed first historically
    - Coefficients (a.k.a. line spectrum) often easier to draw, visualize
    - Fourier Series coefficients usually easier to compute
      - Difficult to write, evaluate Fourier Transform integral for many periodic functions
    - More “intuitive” ??  $\Rightarrow$  sum of sinusoids
    - Discrete-time signal processing on the computer follows Fourier Series, not Fourier Transform!
    - Easy to study influence of removing high frequency components