

## Fourier Series representation of Periodic Signals

Consider a periodic signal  $x(t)$  with fundamental period  $T$ , i.e.

$$x(t + T) = x(t) \quad \forall t$$

Then the **fundamental frequency** of this signal is defined as the reciprocal of the fundamental period, so that

$$f_0 = \frac{1}{T}$$

Under certain conditions, a periodic signal  $x(t)$  with period  $T$  can be expressed as a **linear combination of sinusoidal signals of discrete frequencies, which are multiples of the fundamental frequency of  $x(t)$** . Further, sinusoidal signals are conveniently represented in terms of complex exponential signals. Hence, we can express the periodic signal in terms of complex exponentials, i.e.

$$x(t) = \sum_{k=-\infty}^{\infty} c_k e^{j2\pi f_0 k t}$$

Such a representation of a periodic signal as a combination of complex exponentials of discrete frequencies, which are multiples of the fundamental frequency of the signal, is known as the **Fourier Series Representation of the signal**.

### Inner product

The set of periodic signals with period  $T$  form a **vector space**.

$$\langle x_1(t), x_2(t) \rangle = \int_0^T x_1(t) \overline{x_2(t)} dt$$

We define the following inner product:

And the norm or magnitude of the signal is defined as:-

$$\|x(t)\| = \langle x(t), x(t) \rangle^{\frac{1}{2}}$$

Now we consider the set of vectors  $e^{j2\pi f_0 kt}$ ,  $(k \in \mathbb{Z})$ , that belong to this vector space. (note  $f_0 = \frac{1}{T}$ )

We shall first show these vectors are **mutually orthogonal**. In other words we show that:-

$$\langle e^{j2\pi f_0 kt}, e^{j2\pi f_0 lt} \rangle = 0 \quad \forall k \neq l$$

$$\begin{aligned} \langle e^{j2\pi f_0 kt}, e^{j2\pi f_0 lt} \rangle &= \int_0^T e^{j2\pi f_0 kt} e^{-j2\pi f_0 lt} dt \\ &= \int_0^T e^{j2\pi f_0 (k-l)t} dt \\ &= \frac{[e^{j2\pi f_0 (k-l)t}]_0^T}{j2\pi f_0 (k-l)} \\ &= 0 \quad \forall k \neq l \end{aligned}$$

$$\langle e^{j2\pi f_0 kt}, e^{j2\pi f_0 kt} \rangle = \left| e^{j2\pi f_0 kt} \right|^2 = T$$

Further, you may verify :

Thus, we have shown that this set of complex exponentials forms an **orthogonal set** in the vector space of all periodic signals with period T. Indeed, if we restrict ourselves to a certain class of signals in this vector space (those that satisfy the **Dirichlet Conditions**, which will be discussed in the next lecture), one can show that the above set of complex exponentials forms a basis for this class. i.e.: signals in this class can be expressed as a linear combination of these complex exponentials. In other words, such signals permit a Fourier Series representation.

Assuming the Fourier Series representation of a signal  $x(t)$ , with period T exists, it is easy to find the Fourier Series coefficients, using the orthogonality of the basis set of complex exponentials.

$$x(t) = \sum_{k=-\infty}^{\infty} c_k e^{j2\pi f_0 kt}$$

Taking inner product with  $e^{j2\pi f_0 kt}$  on both sides

$$\begin{aligned} \langle x(t), e^{j2\pi f_0 kt} \rangle &= \left\langle \sum_{k=-\infty}^{+\infty} c_k e^{j2\pi f_0 kt}, e^{j2\pi f_0 kt} \right\rangle \\ &= \sum_{k=-\infty}^{+\infty} c_k \langle e^{j2\pi f_0 kt}, e^{j2\pi f_0 kt} \rangle \\ &= c_k T \quad (\text{all other terms drop out}) \end{aligned}$$

$$\therefore c_k = \frac{1}{T} \int_0^T x(t) e^{-j2\pi f_0 kt} dt$$