

Parseval's Theorem in Fourier series

We now obtain the result equivalent to the Parseval's theorem we have already seen in the context of periodic signals.

Let $x(t)$ and $y(t)$ be periodic with a common period T .

$$x(t) = \sum_{-\infty}^{\infty} c_k e^{j 2\pi \frac{k}{T} t} \quad \& \quad h(t) = \sum_{-\infty}^{\infty} d_k e^{j 2\pi \frac{k}{T} t}$$

Applying the Convolution theorem equivalent we have just proved on $x(t)$ and $\overline{y(-t)}$ we get:

$$\frac{1}{T} \int_{(T)} x(\lambda) \overline{y(\lambda - t)} d\lambda = \sum_{-\infty}^{\infty} c_k \overline{d_k} e^{j 2\pi \frac{k}{T} t}$$

Put $t = 0$, to get:

$$\boxed{\frac{1}{T} \int_{(T)} x(\lambda) \overline{y(\lambda)} d\lambda = \sum_{-\infty}^{\infty} c_k \overline{d_k}}$$

Compare this equation with the Parseval's theorem we had proved earlier.

If we take $x = y$, then T becomes the fundamental period of x and:

$$\boxed{\frac{1}{T} \int_{(T)} |x(t)|^2 dt = \sum_{-\infty}^{\infty} |c_k|^2}$$

Note the left-hand side of the above equation is the power of $x(t)$.

Note also that the periodic convolution of $x(t)$ and $\overline{x(-t)}$ yields a periodic signal with Fourier coefficients that are the modulus square of the coefficients of $x(t)$.

Another important result

If, $y(t) = x(t) \otimes h(t)$,

Then $\frac{1}{T} \int_{(T)} |y(t)|^2 dt$ represents the power of $y(t)$, where T is a period common to $x(t)$ and $h(t)$.

If,
$$x(t) = \sum_{k=-\infty}^{\infty} c_k e^{j2\pi \frac{k}{T} t} \quad \& \quad h(t) = \sum_{k=-\infty}^{\infty} d_k e^{j2\pi \frac{k}{T} t}$$

$$y = x \otimes h = \sum_{k=-\infty}^{\infty} c_k d_k e^{j2\pi \frac{k}{T} t}$$

Applying the Parseval's theorem to y,

$$\frac{1}{T} \int_{(t)} |y(t)|^2 dt = \sum_{k=-\infty}^{\infty} |c_k|^2 |d_k|^2$$