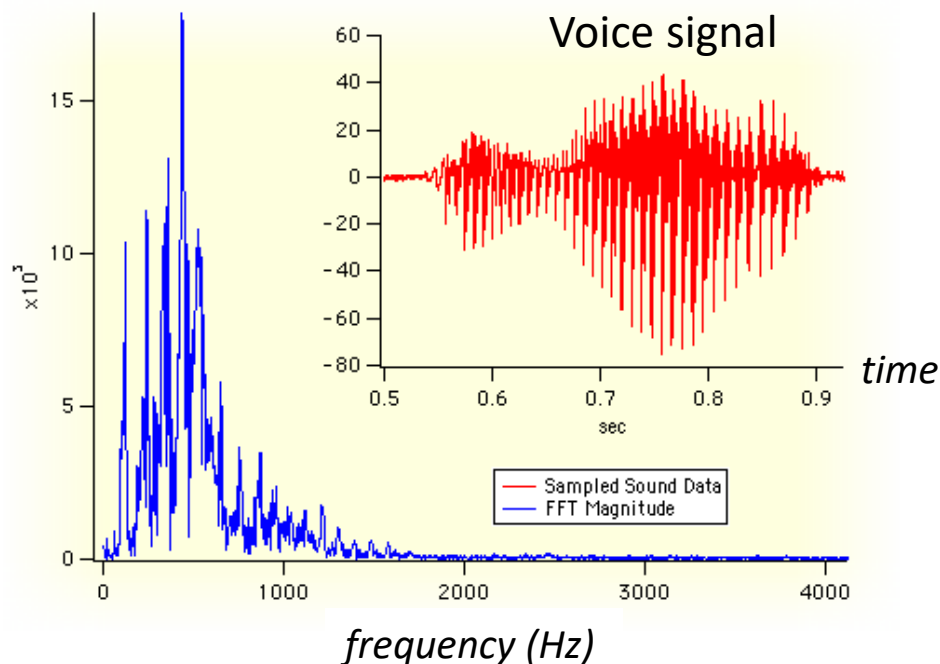


The Fourier Transform

EE 442 Analog & Digital Communication Systems

Lecture 4



Jean Joseph Baptiste Fourier



March 21, 1768 to May 16, 1830

Review: Fourier Trigonometric Series (for Periodic Waveforms)

Equation (2.10) should read (time t was missing in book):

$$f(t) = a_0 + \sum_{n=1}^{\infty} (a_n \cos(n\omega_0 t) + b_n \sin(n\omega_0 t))$$

$$\text{where } \omega_0 = \frac{2\pi}{T} \quad \text{and} \quad f_0 = \frac{1}{T}$$

and (Equations 2.12a, b, & c)

$$a_0 = \frac{1}{T} \int_0^T f(t) dt \quad (\text{DC term})$$

$$a_n = \frac{2}{T} \int_0^T f(t) \cos(n\omega_0 t) dt \quad \text{for } n = 1, 2, 3, \text{ etc.}$$

$$b_n = \frac{2}{T} \int_0^T f(t) \sin(n\omega_0 t) dt \quad \text{for } n = 1, 2, 3, \text{ etc.}$$

**Agbo & Sadiku;
Section 2.5
pp. 26-27**

Fourier Trigonometric Series in Amplitude-Phase Format

Equations (2.13) and (2.14) should read:

$$f(t) = A_0 + \sum_{n=1}^{\infty} (A_n \cos(n\omega_0 t + \phi_n))$$

$$a_0 = A_0$$

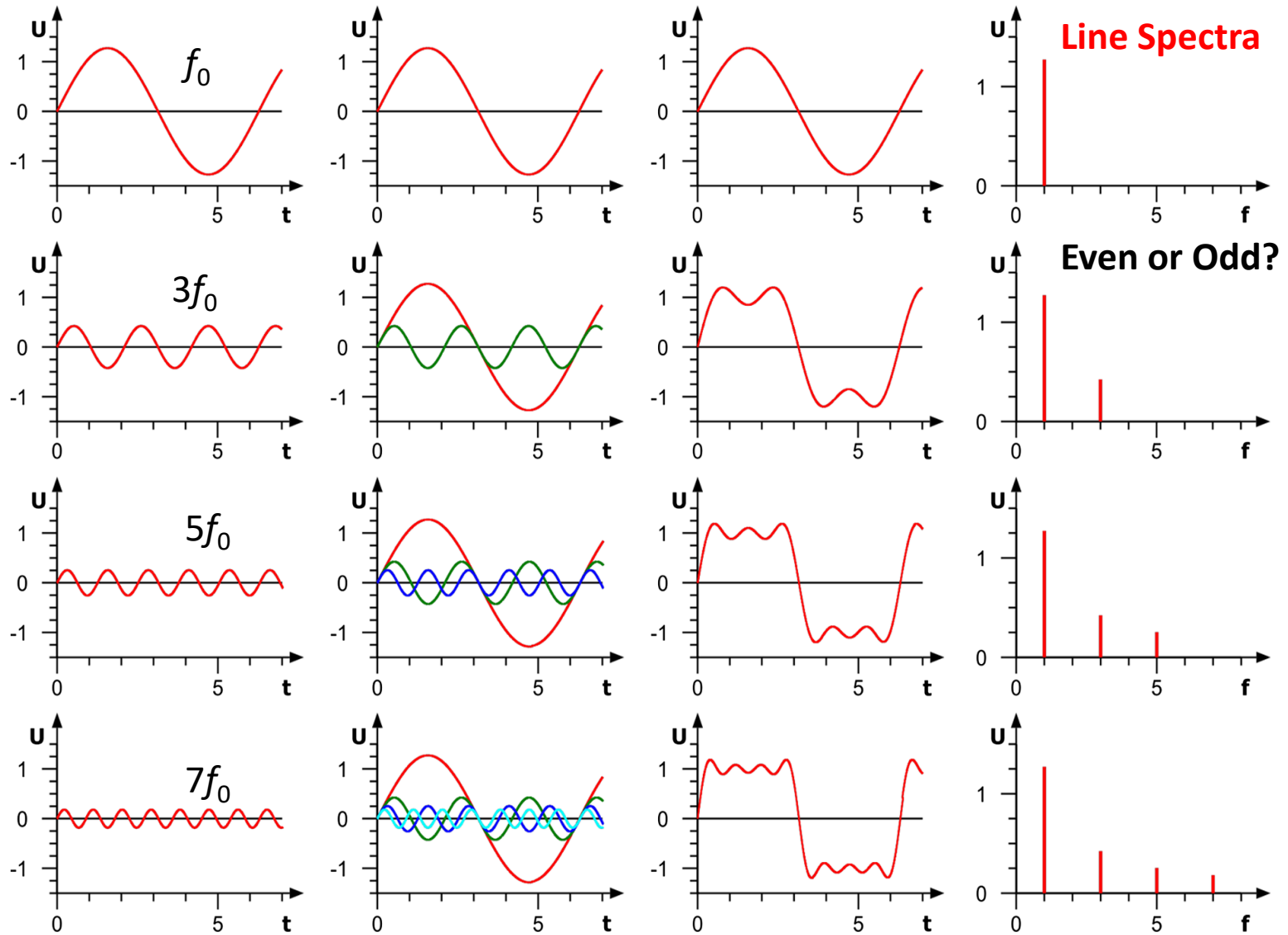
$$A_n = \sqrt{a_n^2 + b_n^2} \quad \text{and}$$

$$\phi_n = -\tan^{-1} \left(\frac{b_n}{a_n} \right)$$

**Agbo & Sadiku;
Section 2.5
Page 27**

Also known as polar form of Fourier series.

Example: Periodic Square Wave as Sum of Sinusoids



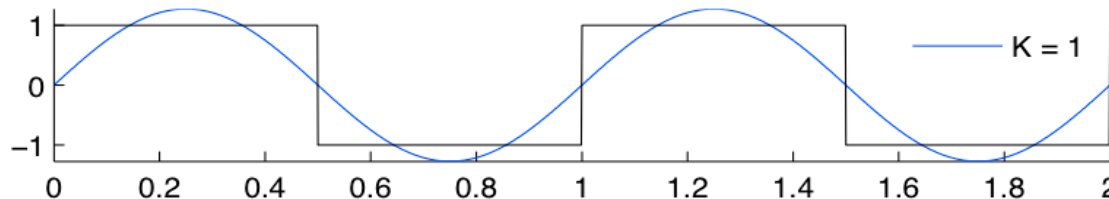
Example: Periodic Square Wave (continued)

This is an odd function

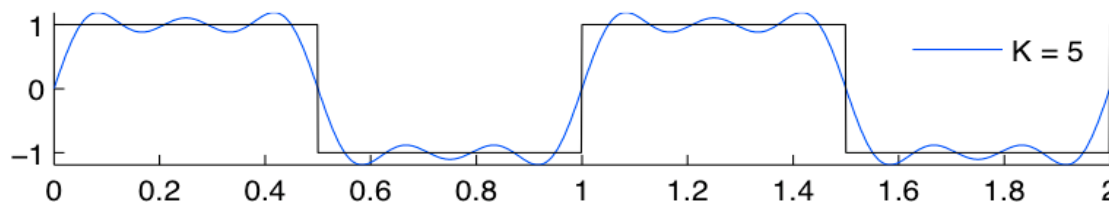
$$f(t) = \frac{4}{\pi} \left[\sin(\pi t) + \frac{1}{3} \sin(3\pi t) + \frac{1}{5} \sin(5\pi t) + \frac{1}{7} \sin(7\pi t) + \dots \right]$$

Question:

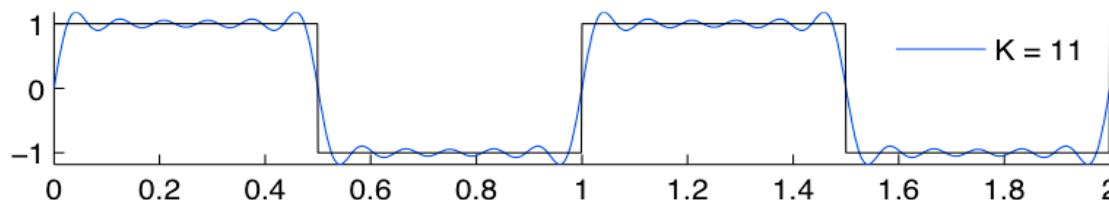
What would make this an even function?



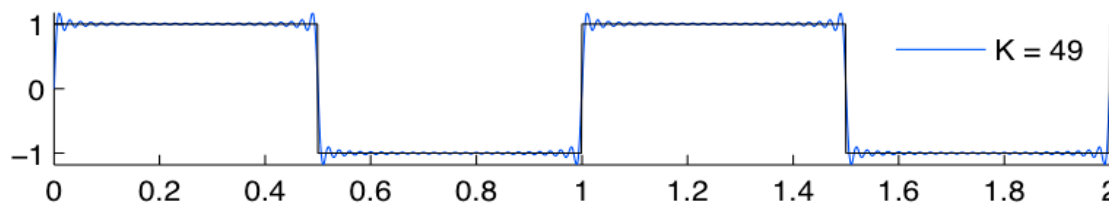
Fundamental only



Five terms



Eleven terms

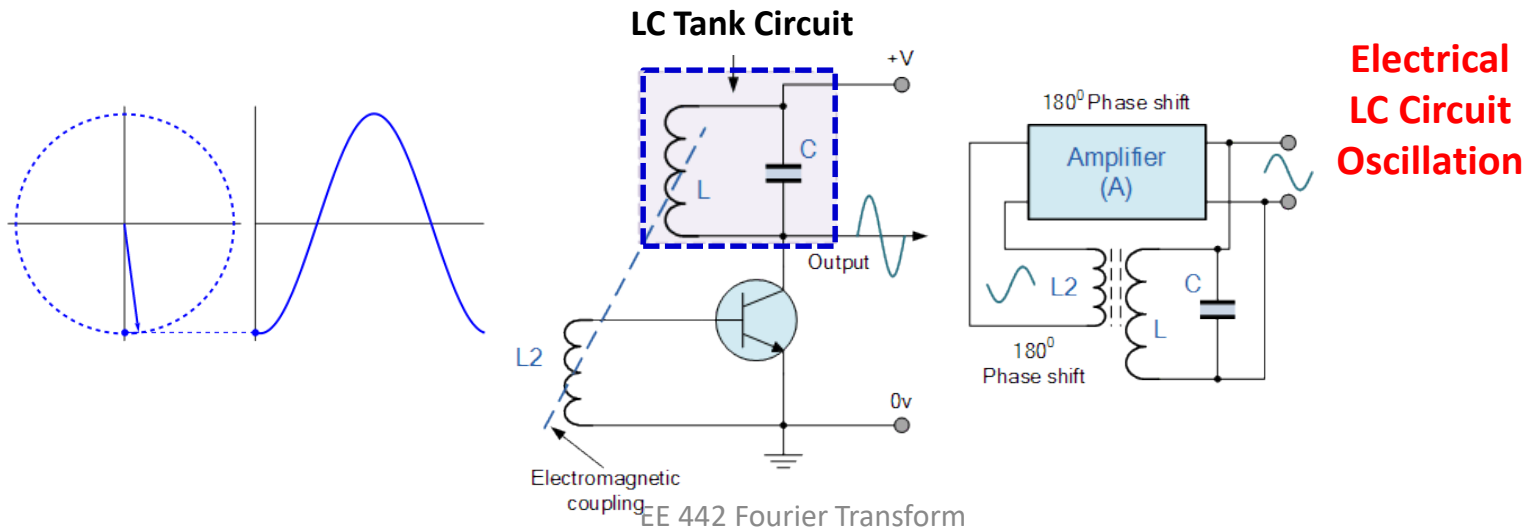
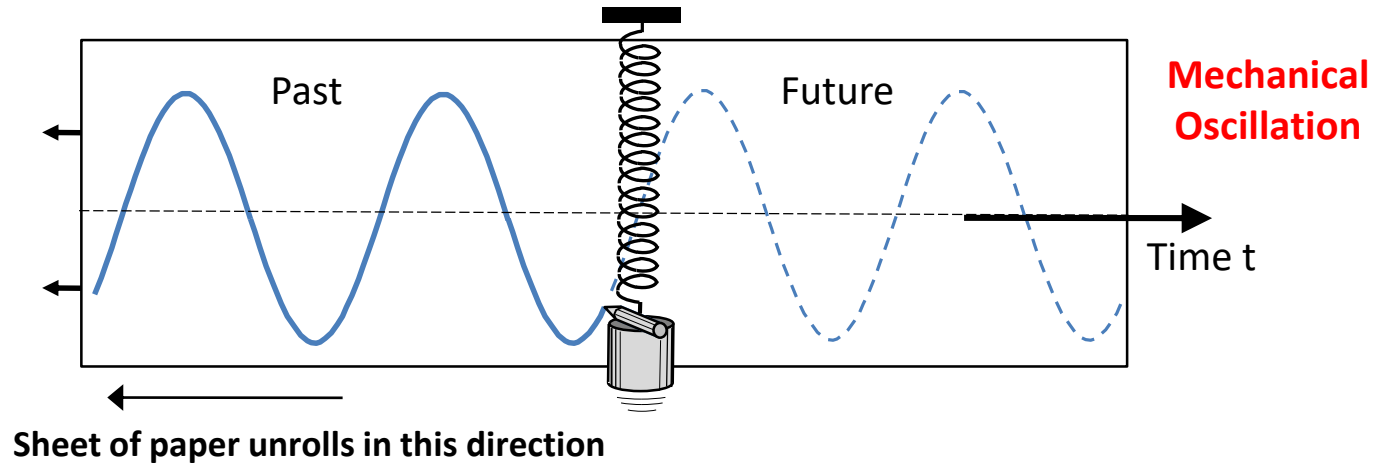


Forty-nine terms

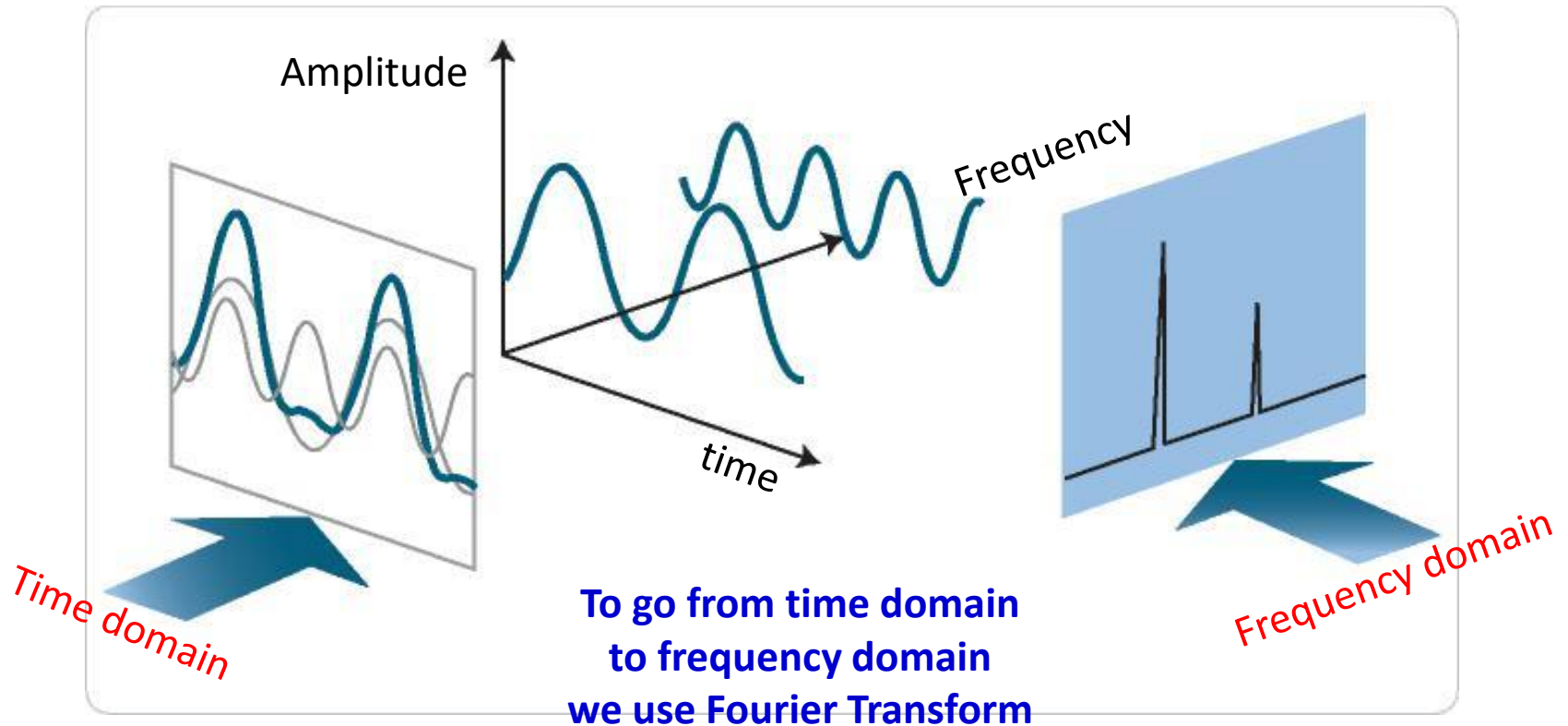
http://ceng.gazi.edu.tr/dsp/fourier_series/description.aspx

Sinusoidal Waveforms are the Building Blocks in the Fourier Series

Simple Harmonic Motion Produces Sinusoidal Waveforms

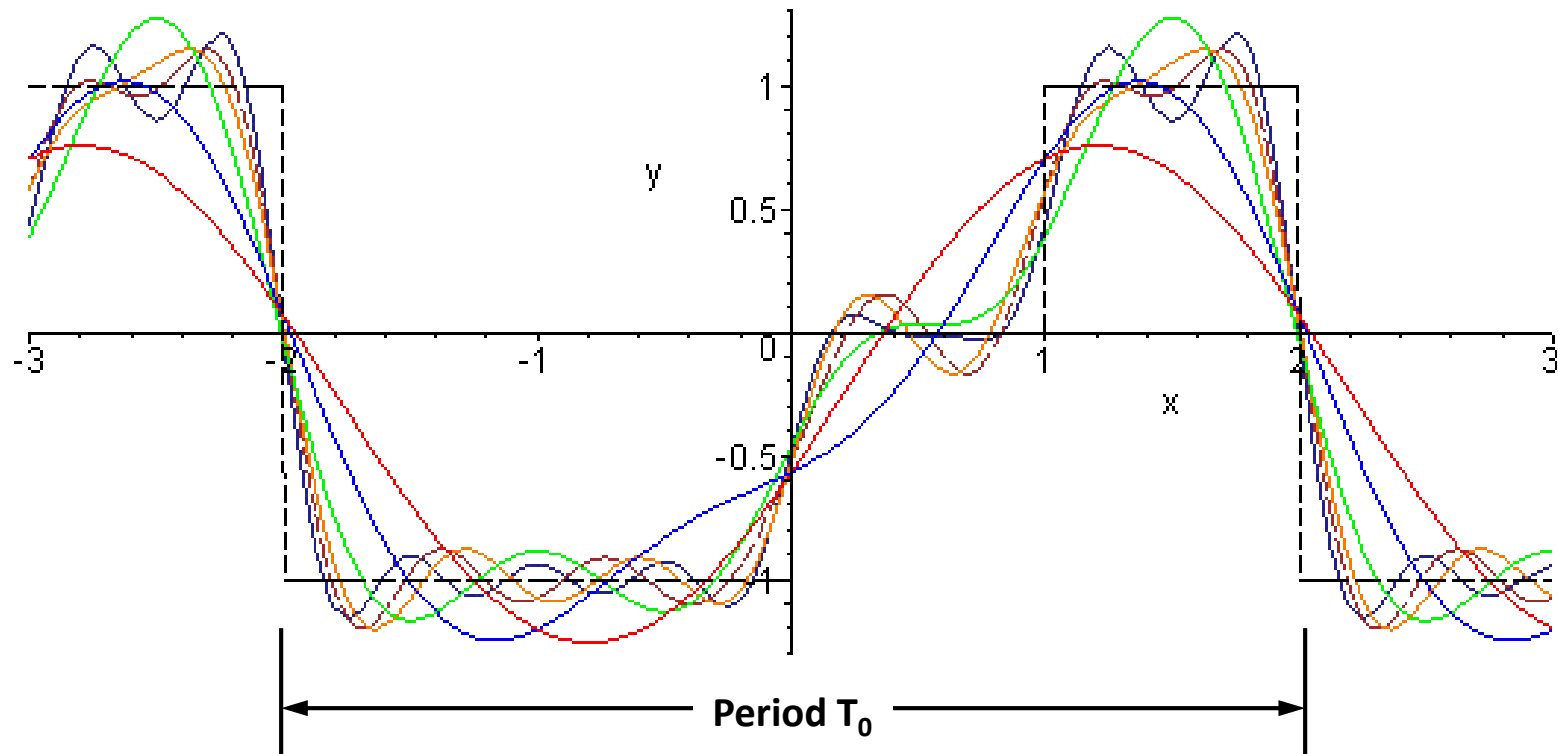


Visualizing a Signal – Time Domain & Frequency Domain



Source: Agilent Technologies Application Note 150, "Spectrum Analyzer Basics"
<http://cp.literature.agilent.com/litweb/pdf/5952-0292.pdf>

Example: Where Both Sine & Cosine Terms are Required



Note phase shift in the fundamental frequency sine waveform.

<http://www.peterstone.name/Maplepgs/fourier.html#anchor2315207>

Fourier Series versus Fourier Transform

	Continuous time	Discrete time
Periodic	Fourier Series	Discrete Fourier Transform
Aperiodic	Fourier Transform	Discrete Fourier Transform

Fourier series for continuous-time periodic signals \rightarrow discrete spectra
Fourier transform for continuous aperiodic signals \rightarrow continuous spectra

Definition of Fourier Transform

The Fourier transform (spectrum) of $f(t)$ is $F(\omega)$:

$$F(\omega) = FT \{ f(t) \} = \int_{-\infty}^{\infty} f(t) e^{-j\omega t} dt$$

$$f(t) = FT^{-1} \{ F(\omega) \} = \frac{1}{2\pi} \int_{-\infty}^{\infty} F(\omega) e^{j\omega t} d\omega$$

Therefore, $f(t) \Leftrightarrow F(\omega)$ is a Fourier Transform pair

**Agbo & Sadiku;
Section 2.7;
pp. 40-41**

Note: Remember $\omega = 2\pi f$

Fourier Transform Produces a Continuous Spectrum

$FT\{f(t)\}$ gives a spectra consisting of a continuous sum of exponentials with frequencies ranging from $-\infty$ to $+\infty$.

$$F(\omega) = |F(\omega)| \cdot e^{j\varphi(\omega)},$$

where $|F(\omega)|$ is the continuous amplitude spectrum of $f(t)$
and

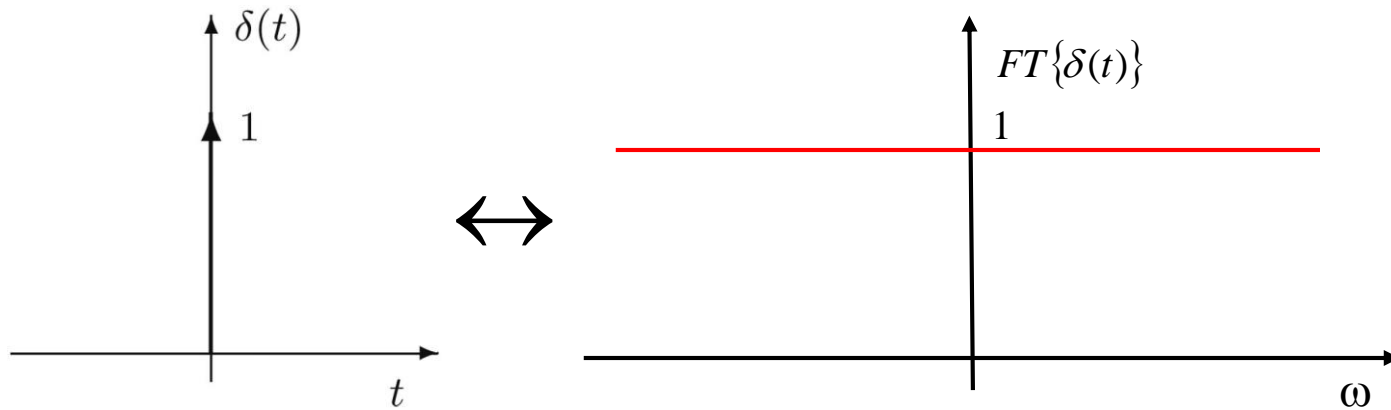
$\varphi(\omega)$ is the continuous phase spectrum of $f(t)$.

Often only the magnitude of $F(\omega)$ is displayed and the phase is ignored.

Example: Impulse Function $\delta(t)$

$$F(\omega) = FT\{\delta(t)\} = \int_{-\infty}^{\infty} \delta(t) e^{-j\omega t} dt = e^{-j\omega t} \Big|_{t=0} = e^{j0} = 1$$

$$\begin{aligned} \delta(t) &\Leftrightarrow 1 \\ 1 &\Leftrightarrow 2\pi\delta(\omega) \end{aligned}$$



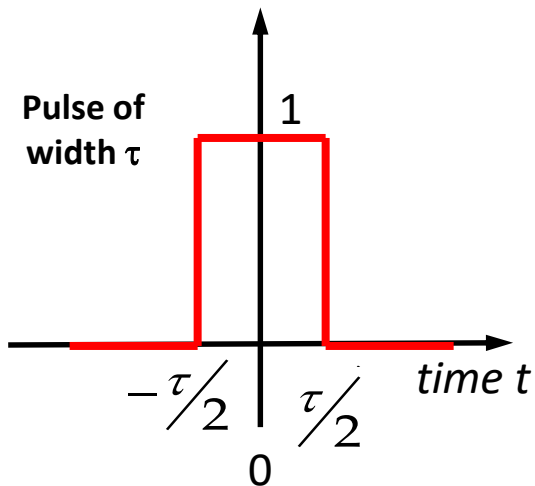
$$\delta(t) = \begin{cases} \infty & \text{if } t = 0 \\ 0 & \text{if } t \neq 0 \end{cases}$$

Delta function has unity area.

Example: Fourier Transform of Single Rectangular Pulse

$$f(t) = \text{rect}(t) = \Pi(t/\tau) = \begin{cases} 1 & \text{for } -\frac{\tau}{2} \leq t \leq \frac{\tau}{2} \\ 0 & \text{for all } |t| > \frac{\tau}{2} \end{cases}$$

$$f(t) = \text{rect}(t) = \Pi(t/\tau)$$

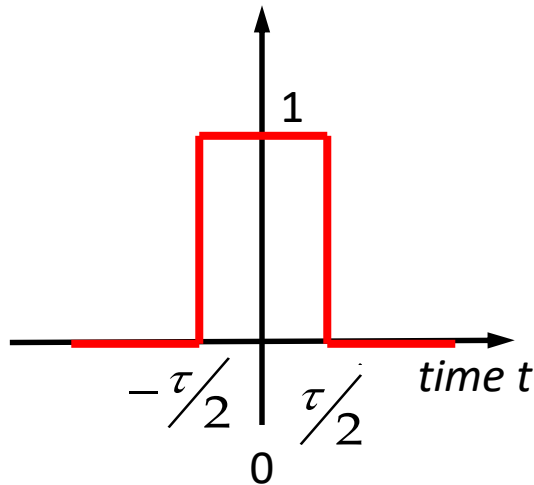


Remember $\omega = 2\pi f$

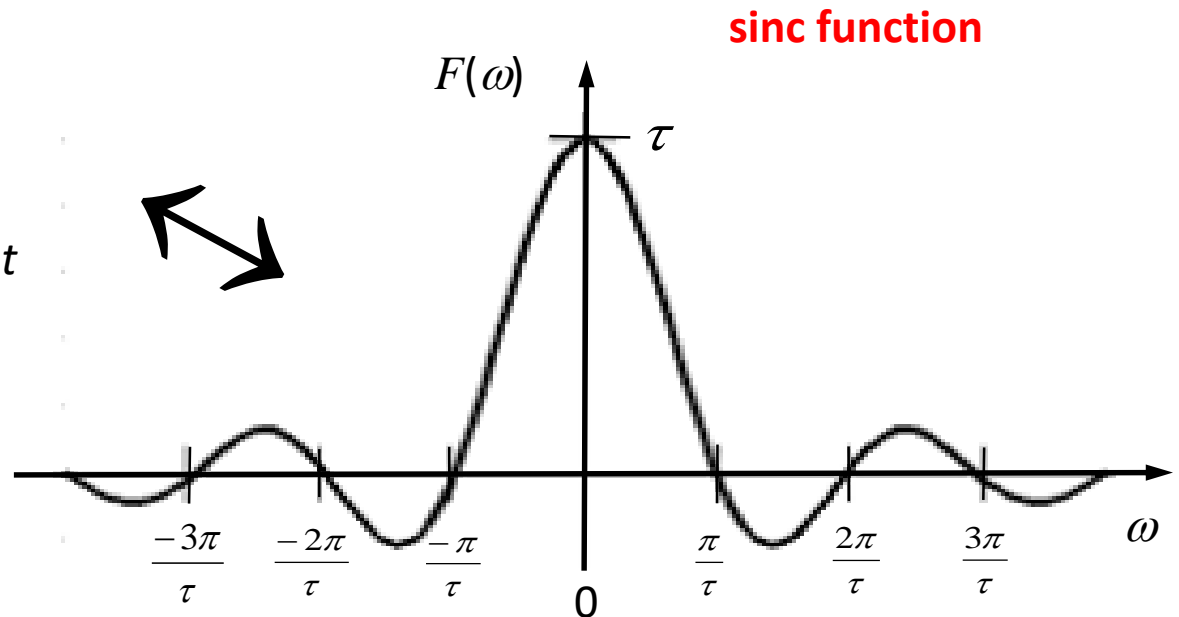
$$\begin{aligned} F(\omega) &= \int_{-\infty}^{\infty} f(t) e^{-j\omega t} dt = \int_{-\tau/2}^{\tau/2} e^{-j\omega t} dt \\ &= \left(\frac{e^{-j\omega t}}{-j\omega} \right) \Bigg|_{-\tau/2}^{\tau/2} = \frac{e^{-j\omega\tau/2} - e^{j\omega\tau/2}}{-j\omega} \\ &= \frac{-j2\sin(\omega\tau/2)}{-j\omega} = \tau \cdot \left[\frac{\sin(\omega\tau/2)}{(\omega\tau/2)} \right] \end{aligned}$$

Fourier Transform of Single Rectangular Pulse (continued)

$$F(\omega) = \tau \cdot \left[\frac{\sin(\omega\tau/2)}{(\omega\tau/2)} \right] = \tau \cdot \text{sinc}(\pi f\tau)$$



Note the
pulse is
time
centered



Properties of the Sinc Function

Definition of the sinc function:

$$\text{sinc}(x) = \frac{\sin(x)}{x}$$

Sinc Properties:

1. $\text{sinc}(x)$ is an even function of x
2. $\text{sinc}(x) = 0$ at points where $\sin(x) = 0$, that is,
 $\text{sinc}(x) = 0$ when $x = \pm\pi, \pm2\pi, \pm3\pi, \dots$
3. Using L'Hôpital's rule, it can be shown that $\text{sinc}(0) = 1$
4. $\text{sinc}(x)$ oscillates as $\sin(x)$ oscillates and monotonically decreases as $1/x$ decreases with increasing $|x|$
5. $\text{sinc}(x)$ is the Fourier transform of a single rectangular pulse

Periodic Pulse Train Morphing Into a Single Pulse

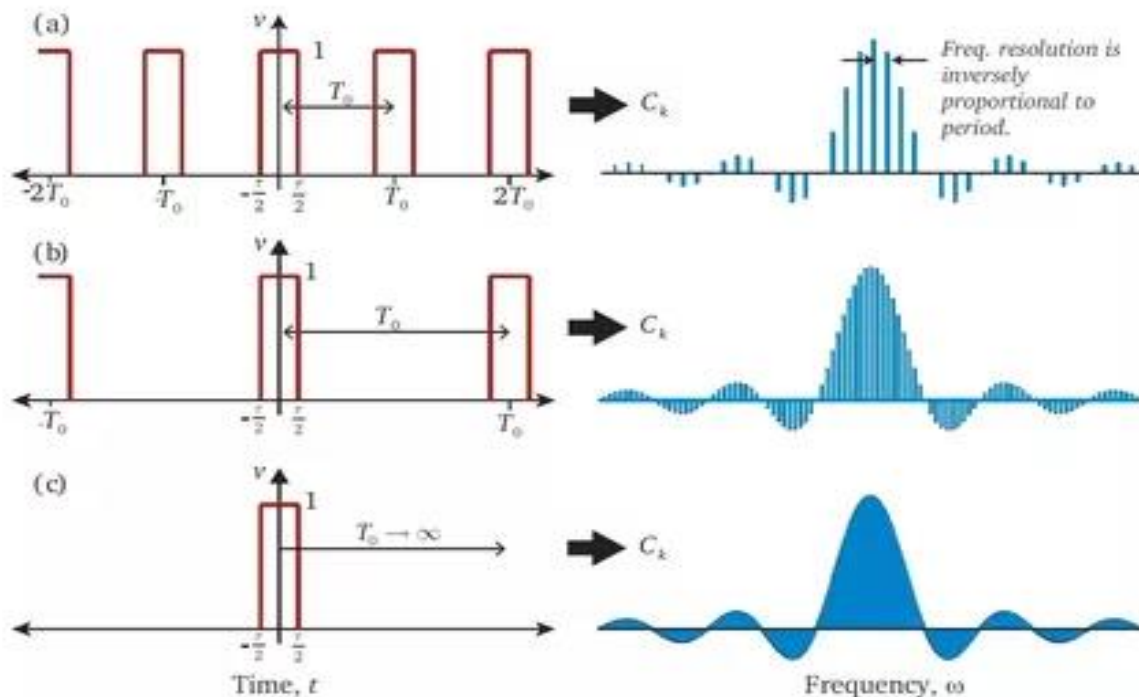
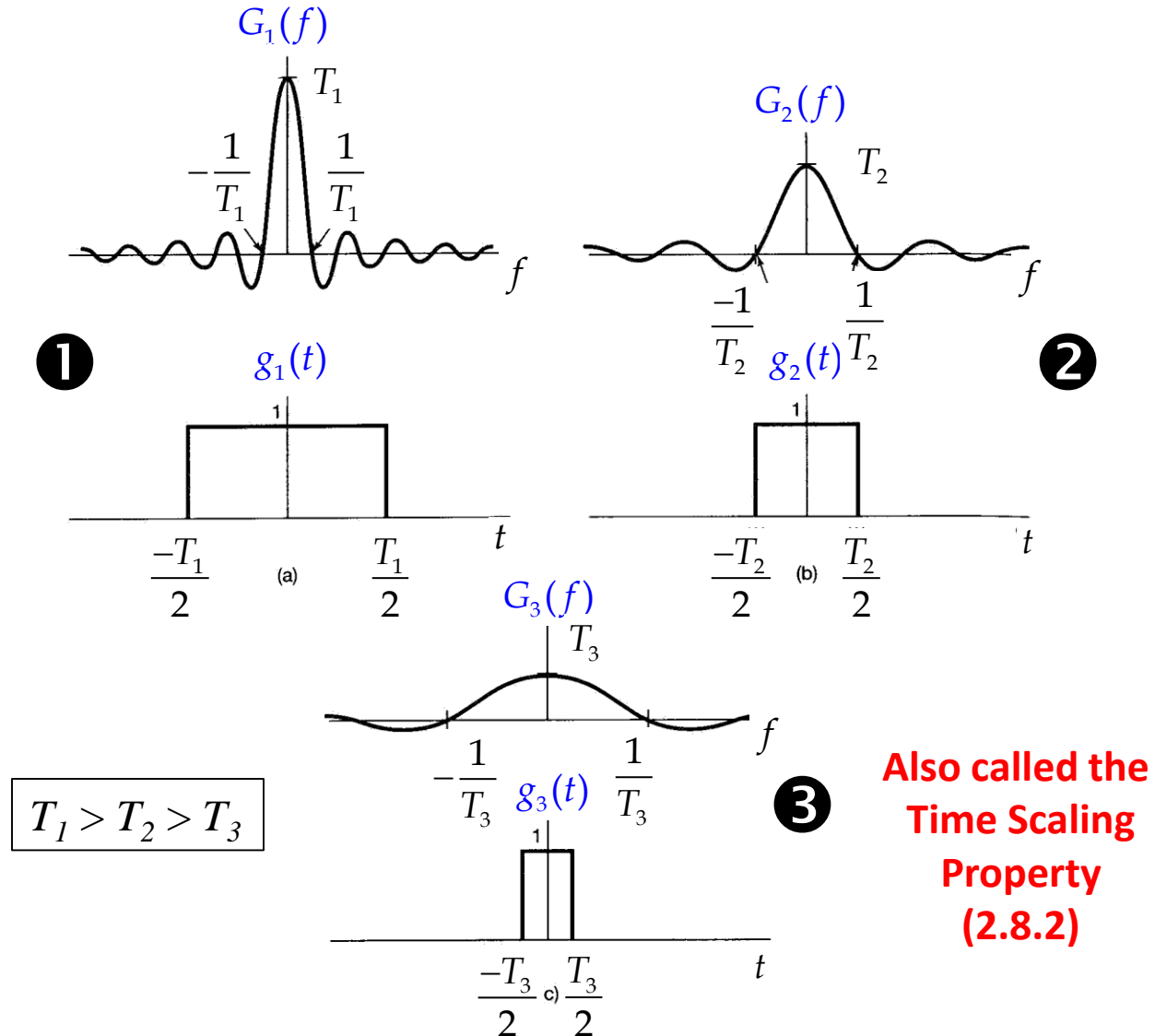


Figure 4.3: Take the pulse train in (a), as we increase its period, i.e., allow more time between the pulses, the fundamental frequency gets smaller, which makes the spectral lines move closer together as in (c). In the limiting case, where the period goes to ∞ , the spectrum would become continuous.

<https://www.quora.com/What-is-the-exact-difference-between-continuous-fourier-transform-discrete-Time-Fourier-Transform-DTFT-Discrete-Fourier-Transform-DFT-Fourier-series-and-Discrete-Fourier-Series-DFS-In-which-cases-is-which-one-used>

Sinc Function Tradeoff: Pulse Duration *versus* Bandwidth



Properties of Fourier Transforms

- 2.8.1 Linearity (Superposition) Property
- 2.8.2 Time-Scaling Property
- 2.8.3 Time-Shifting Property
- 2.8.4 Frequency-Shifting Property
- 2.8.5 Time Differentiation Property
- 2.8.6 Frequency Differentiation Property
- 2.8.7 Time Integration Property
- 2.8.8 Time-Frequency Duality Property
- 2.8.9 Convolution Property

Agbo & Sadiku
Section 2.8;
pp. 46 to 58

2.8.1 Linearity (Superposition) Property

Given $f(t) \leftrightarrow F(\omega)$ and $g(t) \leftrightarrow G(\omega)$;

Then $f(t) + g(t) \leftrightarrow F(\omega) + G(\omega)$ **(additivity)**

also $kf(t) \leftrightarrow kF(\omega)$ and $mg(t) \leftrightarrow mG(\omega)$ **(homogeneity)**

Combining these we have,

$$kf(t) + mg(t) \leftrightarrow kF(\omega) + mG(\omega)$$

Hence, the Fourier Transform is a linear transformation.

This is the same definition for linearity as used in your circuits and systems EE400 course.

2.8.2 Time Scaling Property

$$FT\{f(at)\} = \frac{1}{|a|} F\left(\frac{\omega}{a}\right)$$

$$FT\{f(at)\} = \int_{-\infty}^{\infty} f(at) e^{-j\omega t} dt$$

Let $\lambda = at$ & $d\lambda = a dt$,

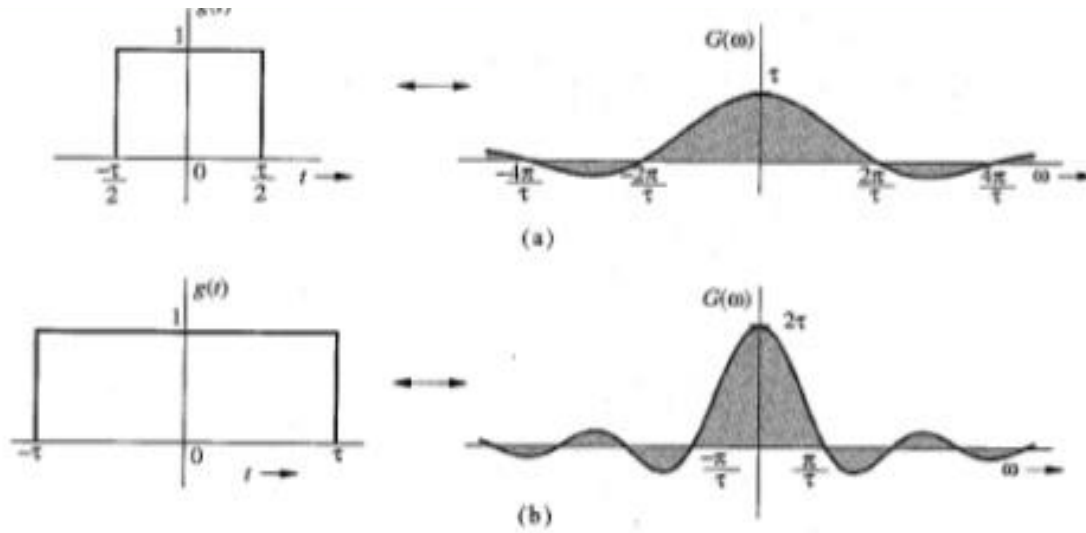
$$FT\{f(at)\} = \int_{-\infty}^{\infty} f(\lambda) e^{-j\omega t} \frac{d\lambda}{a} = \frac{1}{a} F\left(\frac{\omega}{a}\right)$$

Hence, $FT\{f(-t)\} = F(-\omega) = F^*(\omega)$

Time-Scaling Property (continued)

$$FT\{f(at)\} = \frac{1}{|a|} F\left(\frac{\omega}{a}\right)$$

Time compression of a signal results in spectral expansion and time expansion of a signal results in spectral compression.



2.8.3 Time Shifting Property

$$FT\{f(t - t_0)\} = e^{-j\omega t_0} F(\omega)$$

$$FT\{f(t - t_0)\} = \int_{-\infty}^{\infty} f(t - t_0) e^{-j\omega t} dt$$

$$\text{Let } \lambda = t - t_0, \quad d\lambda = dt \quad \& \quad t = \lambda + t_0$$

$$\begin{aligned} FT\{f(t - t_0)\} &= \int_{-\infty}^{\infty} f(\lambda) e^{-j\omega(\lambda + t_0)} d\lambda = \\ &= e^{-j\omega t_0} \int_{-\infty}^{\infty} f(\lambda) e^{-j\omega\lambda} d\lambda = e^{-j\omega t_0} F(\omega) \end{aligned}$$

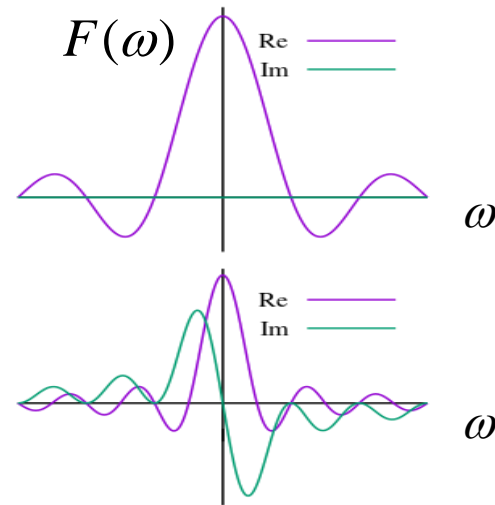
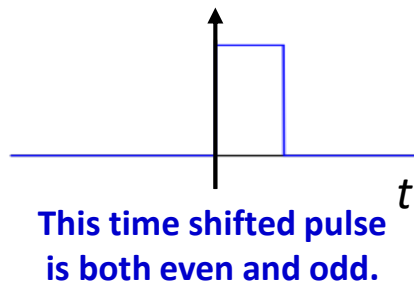
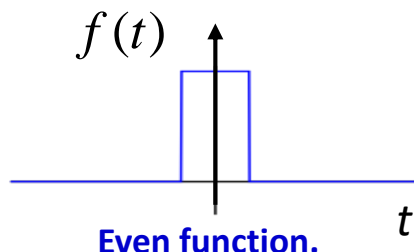
Time-Shifting Property (continued)

$$FT\{f(t - t_0)\} = e^{-j\omega t_0} F(\omega)$$

Delaying a signal by t_0 seconds does not change its amplitude spectrum, but the phase spectrum is changed by $-2\pi f t_0$.
Note that the phase spectrum shift changes linearly with frequency f .

$$|F(\omega)| = \sqrt{[\text{Re}(F(\omega))]^2 + [\text{Im}(F(\omega))]^2}$$

A time shift
produces
a phase
shift in its
spectrum.



Both
must be
identical.

2.8.4 Frequency Shifting Property

$$FT\{f(t)e^{j\omega_0 t}\} = F(\omega - \omega_0)$$

$$\begin{aligned} FT\{f(t)e^{j\omega_0 t}\} &= \int_{-\infty}^{\infty} f(t)e^{j\omega_0 t} e^{-j\omega t} dt \\ &= \int_{-\infty}^{\infty} f(t)e^{-j(\omega - \omega_0)t} d\lambda = F(\omega - \omega_0) \end{aligned}$$

Special application :

$$\text{Apply to } \cos(\omega_0 t) = \frac{1}{2}(e^{j\omega_0 t} + e^{-j\omega_0 t});$$

$$FT\{\cos(\omega_0 t)\} = \frac{1}{2}(F(\omega - \omega_0) + \frac{1}{2}(F(\omega + \omega_0)))$$

Important Formula to Remember

Euler's formula

$$\exp[\pm j\theta] = \cos(\theta) \pm j \sin(\theta)$$

$$\sin(\theta) = \frac{1}{2j} (\exp[j\theta] - \exp[-j\theta])$$

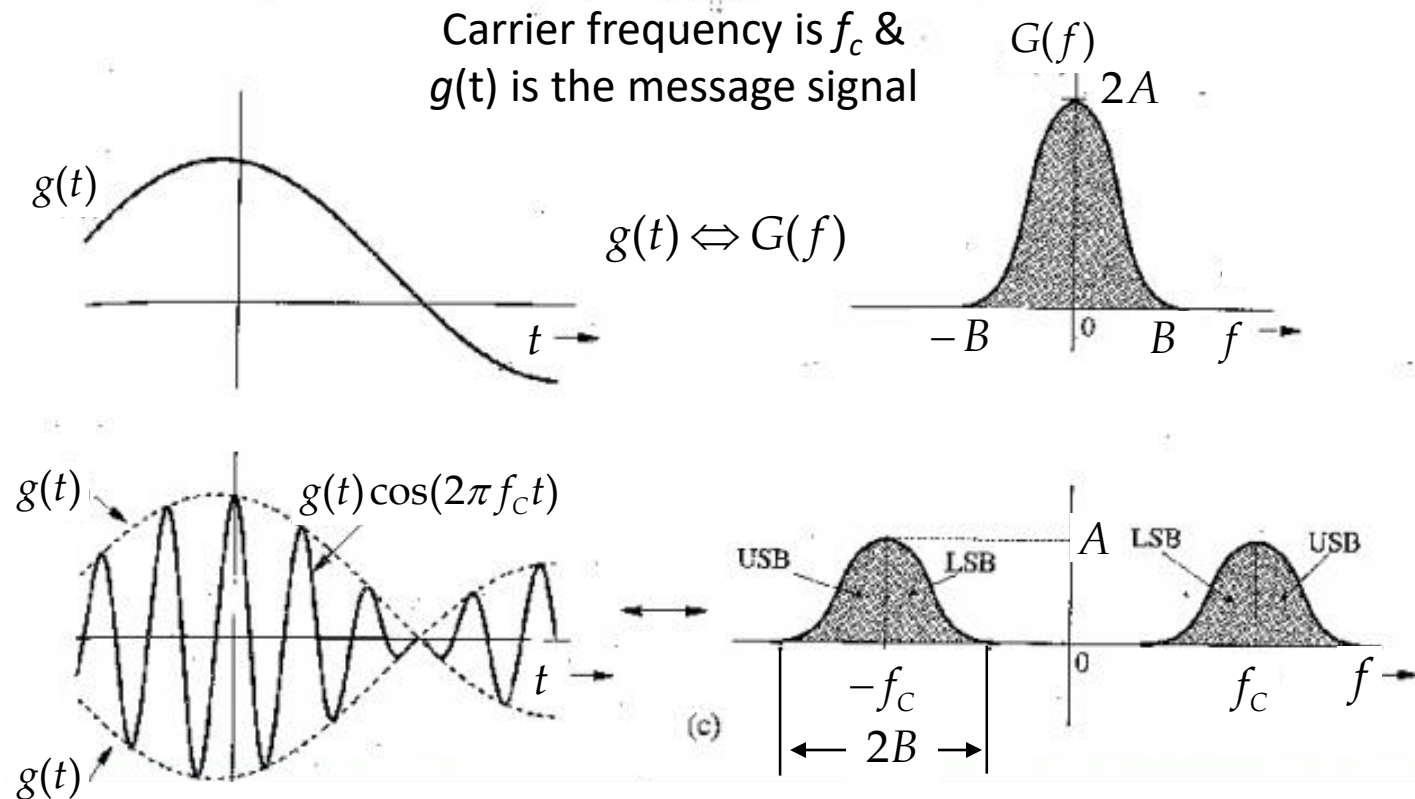
$$\cos(\theta) = \frac{1}{2} (\exp[j\theta] + \exp[-j\theta])$$


$$e^{\pm j(\pi/2)} = \pm j \quad \text{and} \quad e^{\pm jn\pi} = \begin{cases} 1 & \text{for } n \text{ even} \\ -1 & \text{for } n \text{ odd} \end{cases}$$

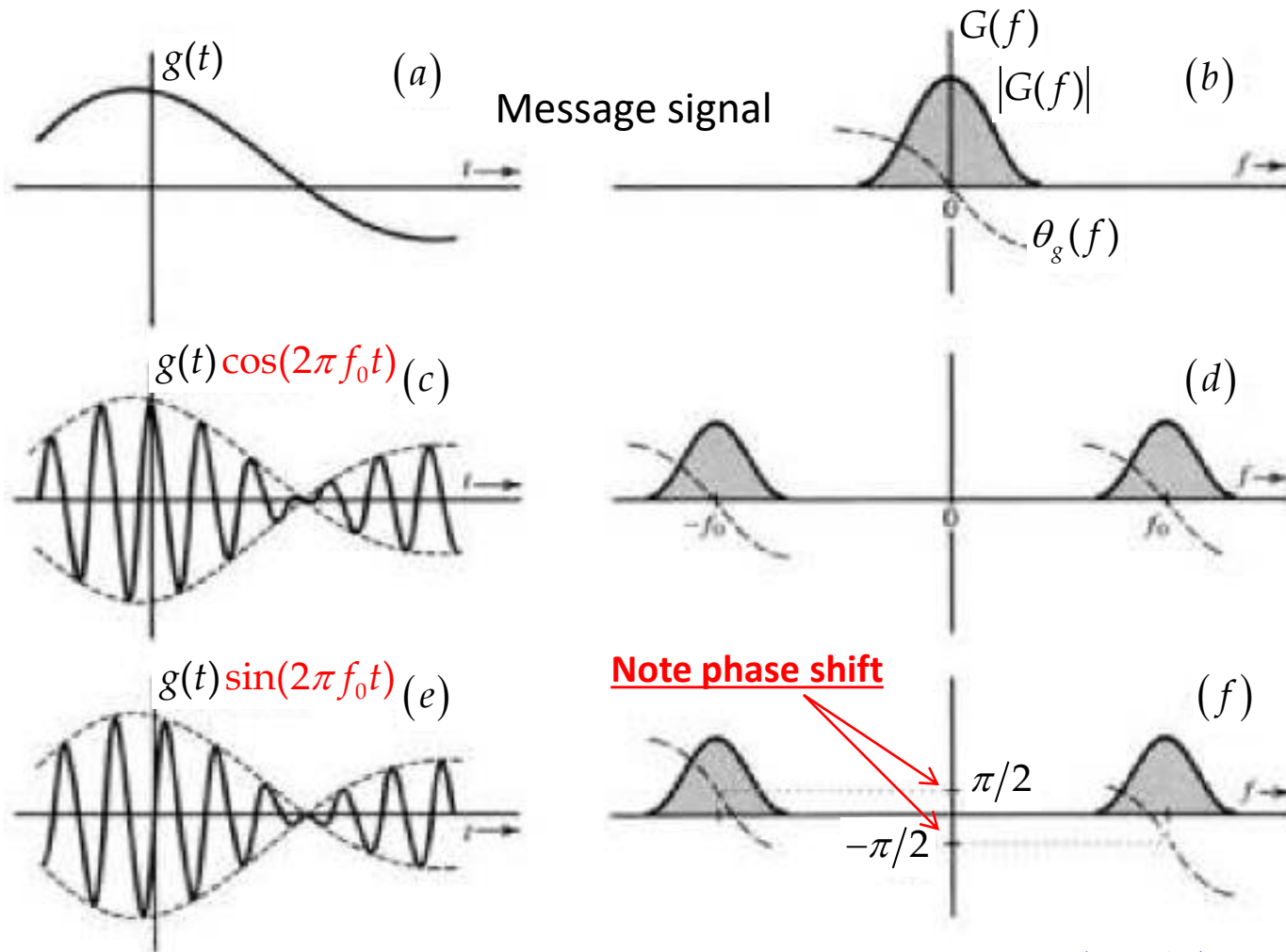
$$a + jb = re^{j\theta} \quad \text{where} \quad r = \sqrt{a^2 + b^2}, \quad \theta = \tan^{-1} \left(\frac{b}{a} \right)$$

Frequency Shifting Property is Very Useful in Communications

Multiplication of a signal $g(t)$ by the factor $[\cos(2\pi f_c t)]$ places $G(f)$ centered at $f = \pm f_c$.



Frequency-Shifting Property (continued)



Multiplication of a signal $g(t)$ by the factor $\cos(2\pi f_0 t)$ places $G(f)$ centered at $f = \pm f_c$.

Modulation Comes From Frequency Shifting Property

Given FT pair : $f(t) \Leftrightarrow F(\omega)$

then, $f(t)e^{j\omega_0 t} \Leftrightarrow F(\omega - \omega_0)$

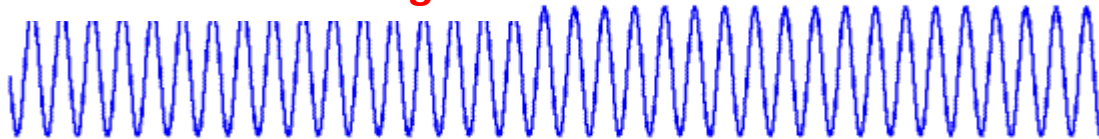
Amplitude Modulation Example:

Audio tone:

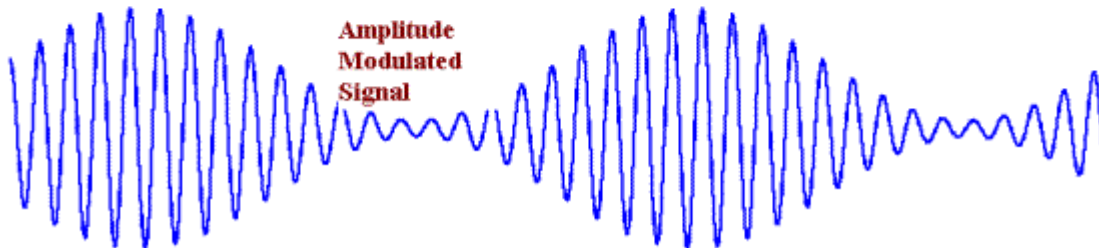
$\sim \sin(\omega t)$



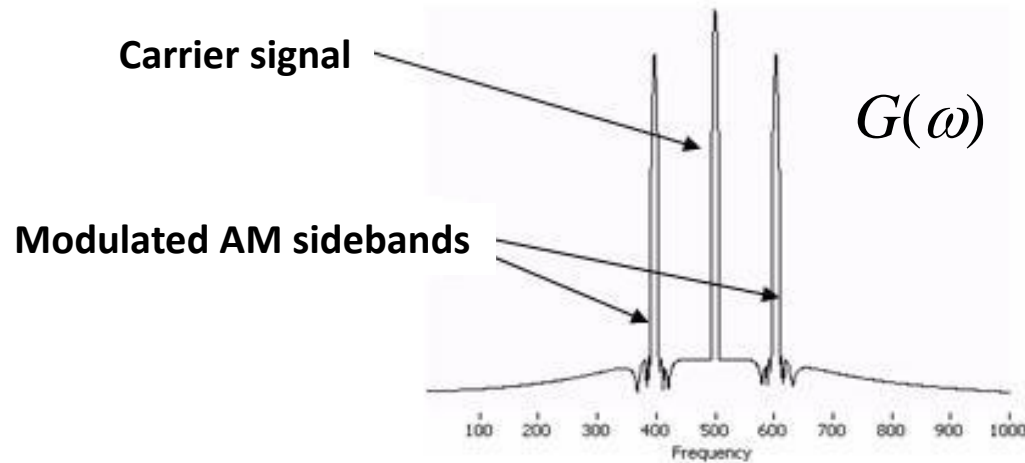
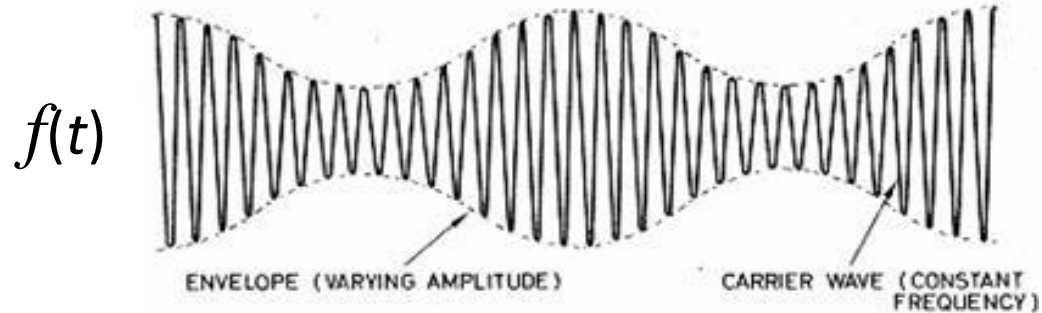
Sinusoidal carrier signal:



**Amplitude
Modulated
Signal**



Fourier Transform of AM Tone Modulated Signal



**Only positive frequencies shown;
Must include negative frequencies.**

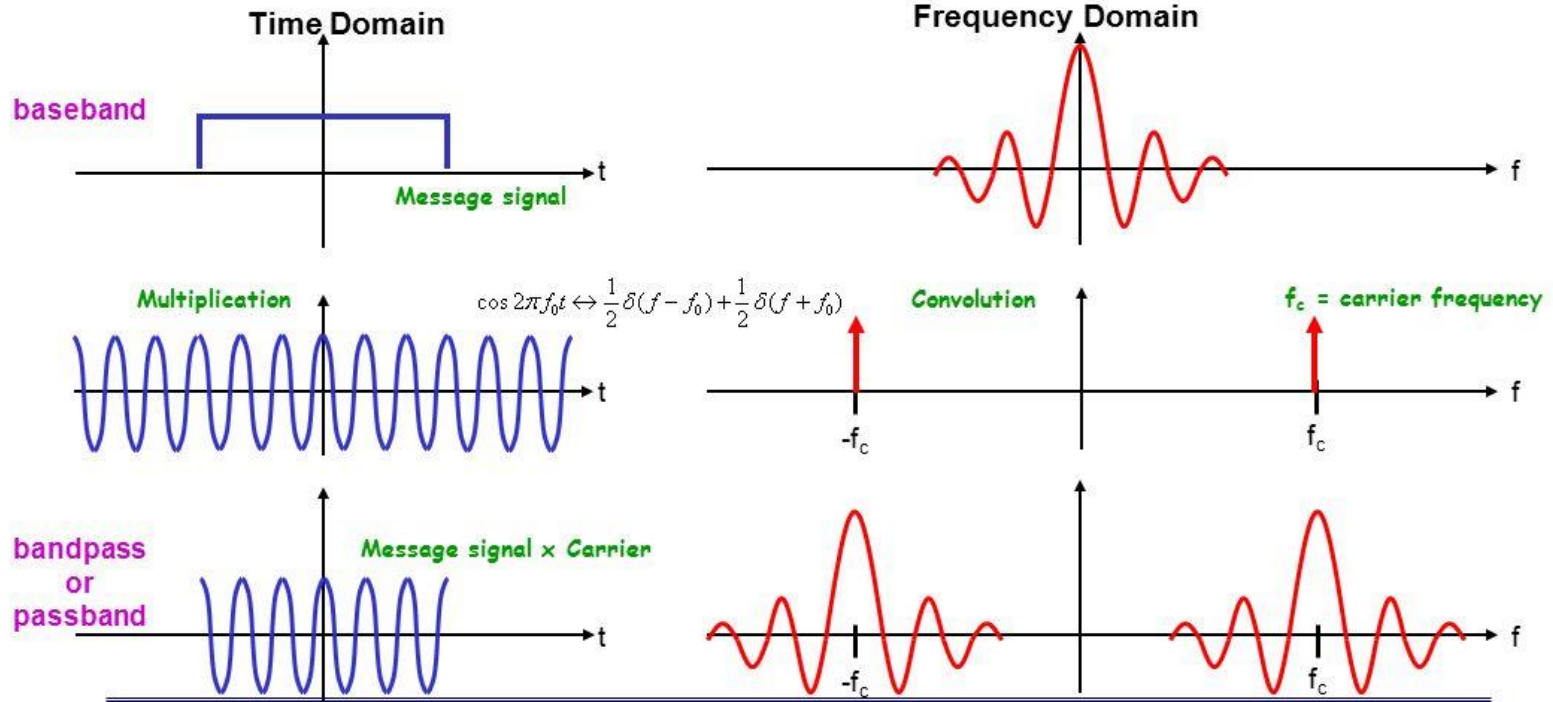
Modulation of Baseband and Carrier Signals

Fourier Transform Properties - 8

- Modulation** $x(t) \cos 2\pi f_0 t \leftrightarrow \frac{1}{2}X(f - f_0) + \frac{1}{2}X(f + f_0)$

Multiplication \leftrightarrow Convolution

$$x(t) \times \cos 2\pi f_0 t \leftrightarrow X(f) * \left(\frac{1}{2} \delta(f - f_0) + \frac{1}{2} \delta(f + f_0) \right)$$



Minjoong Rim, Dongguk University

30

Signals and Systems

Transform Duality Property

$$g(t) \Leftrightarrow G(f)$$

and

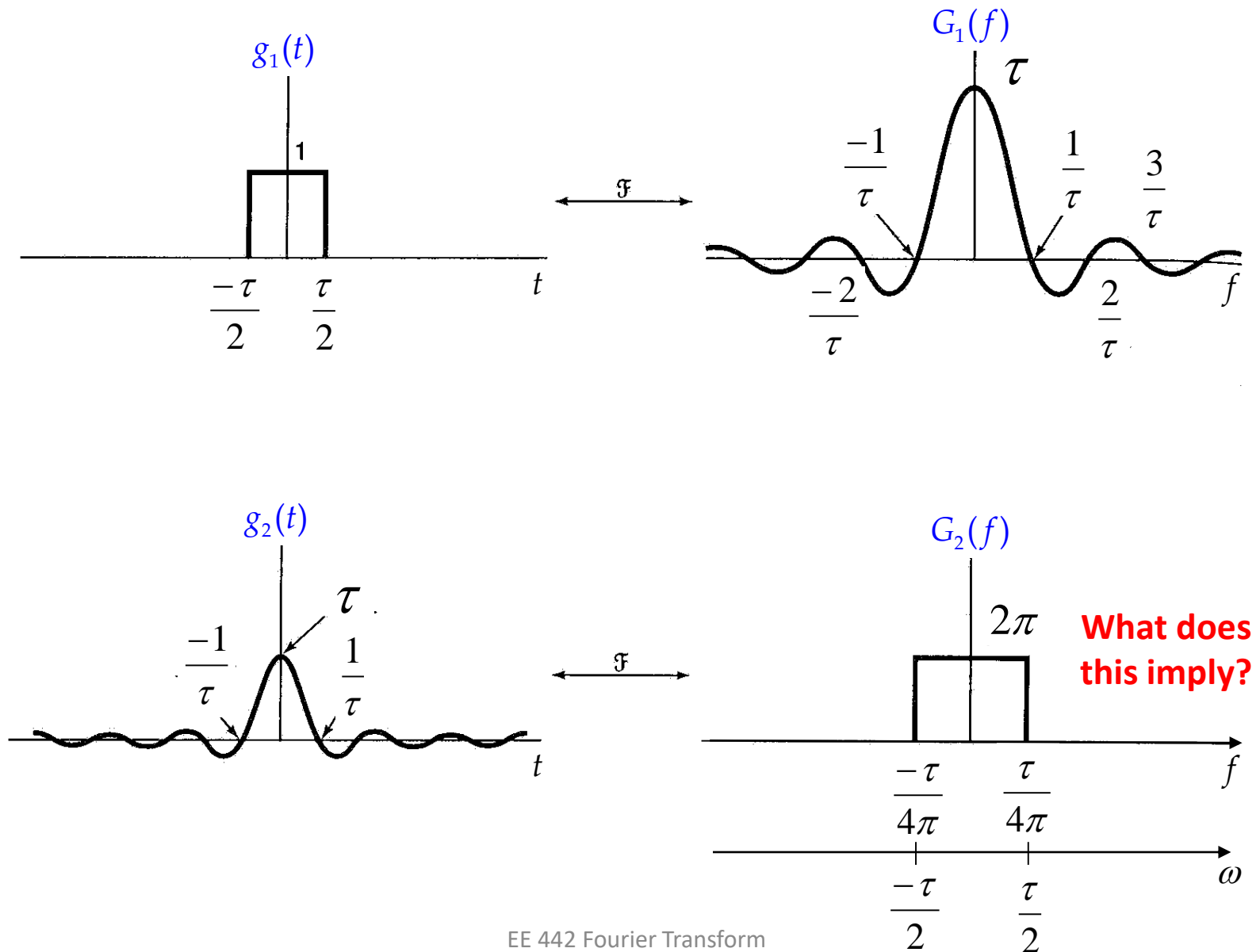
$$G(t) \Leftrightarrow g(-f)$$



Note the minus sign!

Because of the minus sign they are not perfectly symmetrical – See the illustration on next slide.

Illustration of Fourier Transform Duality



Fourier Transform of Complex Exponentials

$$F^{-1}[\delta(f - f_c)] = \int_{-\infty}^{\infty} \delta(f - f_c) e^{-j2\pi f t} df$$

Evaluate for $f = f_c$

$$F^{-1}[\delta(f - f_c)] = \int_{f=f_c} e^{-j2\pi f_c t} df = e^{-j2\pi f_c t}$$

$$\therefore \boxed{\delta(f - f_c) \Leftrightarrow e^{-j2\pi f_c t}} \quad \text{and}$$

$$F^{-1}[\delta(f + f_c)] = \int_{-\infty}^{\infty} \delta(f + f_c) e^{-j2\pi f t} df$$

Evaluate for $f = -f_c$

$$F^{-1}[\delta(f + f_c)] = \int_{f=-f_c} e^{j2\pi f_c t} df = e^{j2\pi f_c t}$$

$$\therefore \boxed{\delta(f + f_c) \Leftrightarrow e^{j2\pi f_c t}}$$

Fourier Transform of Sinusoidal Functions

Taking $\delta(f - f_c) \Leftrightarrow e^{-j2\pi f_c t}$ and $\delta(f + f_c) \Leftrightarrow e^{j2\pi f_c t}$

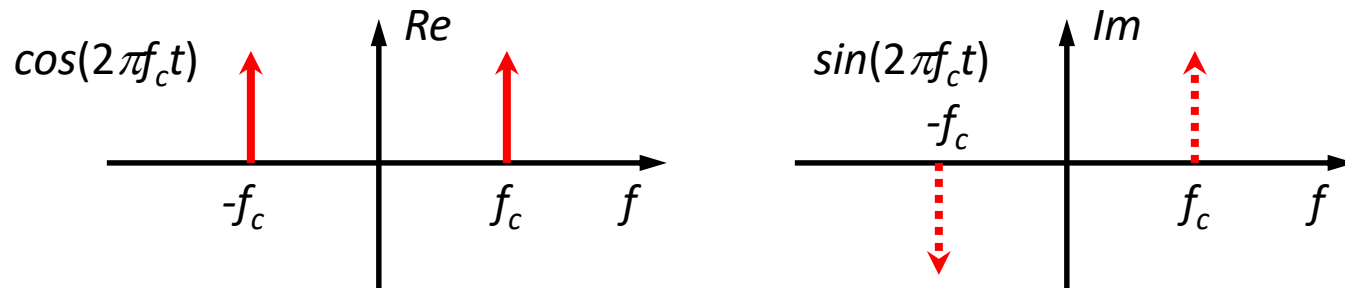
We use these results to find *FT* of $\cos(2\pi ft)$ and $\sin(2\pi ft)$

Using the identities for $\cos(2\pi ft)$ and $\sin(2\pi ft)$,

$$* \cos(2\pi ft) = \frac{1}{2} \left[e^{j2\pi f_c t} + e^{-j2\pi f_c t} \right] \text{ \& } \sin(2\pi ft) = \frac{1}{2j} \left[e^{j2\pi f_c t} - e^{-j2\pi f_c t} \right]$$

Therefore,

$$\begin{aligned} \cos(2\pi ft) &\Leftrightarrow \frac{1}{2} [\delta(f + f_c) + \delta(f - f_c)], \text{ and} \\ \sin(2\pi ft) &\Leftrightarrow \frac{1}{2j} [\delta(f + f_c) - \delta(f - f_c)] \end{aligned}$$



Summary of Several Fourier Transform Pairs

Table 3.1

Short Table of Fourier Transforms

	$g(t)$	$G(\omega)$	
1	$e^{-at} u(t)$	$\frac{1}{a + j\omega}$	$a > 0$
2	$e^{at} u(-t)$	$\frac{1}{a - j\omega}$	$a > 0$
3	$e^{-a t }$	$\frac{2a}{a^2 + \omega^2}$	$a > 0$
4	$t e^{-at} u(t)$	$\frac{1}{(a + j\omega)^2}$	$a > 0$
5	$t^n e^{-at} u(t)$	$\frac{n!}{(a + j\omega)^{n+1}}$	$a > 0$
6	$\delta(t)$	1	
7	1	$2\pi \delta(\omega)$	
8	$e^{j\omega_0 t}$	$2\pi \delta(\omega - \omega_0)$	
9	$\cos \omega_0 t$	$\pi [\delta(\omega - \omega_0) + \delta(\omega + \omega_0)]$	
10	$\sin \omega_0 t$	$j\pi [\delta(\omega + \omega_0) - \delta(\omega - \omega_0)]$	
11	$u(t)$	$\pi \delta(\omega) + \frac{1}{j\omega}$	
12	$\text{sgn } t$	$\frac{2}{j\omega}$	
13	$\cos \omega_0 t u(t)$	$\frac{\pi}{2} [\delta(\omega - \omega_0) + \delta(\omega + \omega_0)] + \frac{j\omega}{\omega_0^2 - \omega^2}$	
14	$\sin \omega_0 t u(t)$	$\frac{\pi}{2j} [\delta(\omega - \omega_0) - \delta(\omega + \omega_0)] + \frac{\omega_0}{\omega_0^2 - \omega^2}$	
15	$e^{-at} \sin \omega_0 t u(t)$	$\frac{\omega_0}{(a + j\omega)^2 + \omega_0^2}$	$a > 0$
16	$e^{-at} \cos \omega_0 t u(t)$	$\frac{a + j\omega}{(a + j\omega)^2 + \omega_0^2}$	$a > 0$
17	$\text{rect}\left(\frac{t}{\tau}\right)$	$\tau \text{sinc}\left(\frac{\omega\tau}{2}\right)$	
18	$\frac{W}{\pi} \text{sinc}(Wt)$	$\text{rect}\left(\frac{\omega}{2W}\right)$	
19	$\Delta\left(\frac{t}{\tau}\right)$	$\frac{\tau}{2} \text{sinc}^2\left(\frac{\omega\tau}{4}\right)$	
20	$\frac{W}{2\pi} \text{sinc}^2\left(\frac{Wt}{2}\right)$	$\Delta\left(\frac{\omega}{2W}\right)$	
21	$\sum_{n=-\infty}^{\infty} \delta(t - nT)$	$\omega_0 \sum_{n=-\infty}^{\infty} \delta(\omega - n\omega_0)$	$\omega_0 = \frac{2\pi}{T}$
22	$e^{-t^2/2\sigma^2}$	$\sigma\sqrt{2\pi} e^{-\sigma^2\omega^2/2}$	

See
Agbo & Sidiku;
Table 2.5,
Page 54;

See also the
Fourier
Transform
Pair Handout

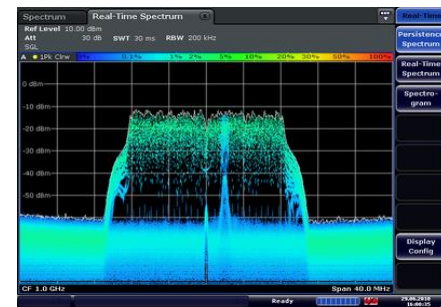
<http://media.cheggcdn.com/media/db0/db0ffe9-45f5-40a3-a05b-12a179139400/phpsu63he.png>

Spectrum Analyzer Shows Frequency Domain



A **spectrum analyzer** measures the magnitude of an input signal versus frequency within the full frequency range of the instrument. It measures frequency, power, harmonics, distortion, noise, spurious signals and bandwidth.

- It is an electronic receiver
- Measure magnitude of signals
- Does not measure phase of signals
- Complements time domain

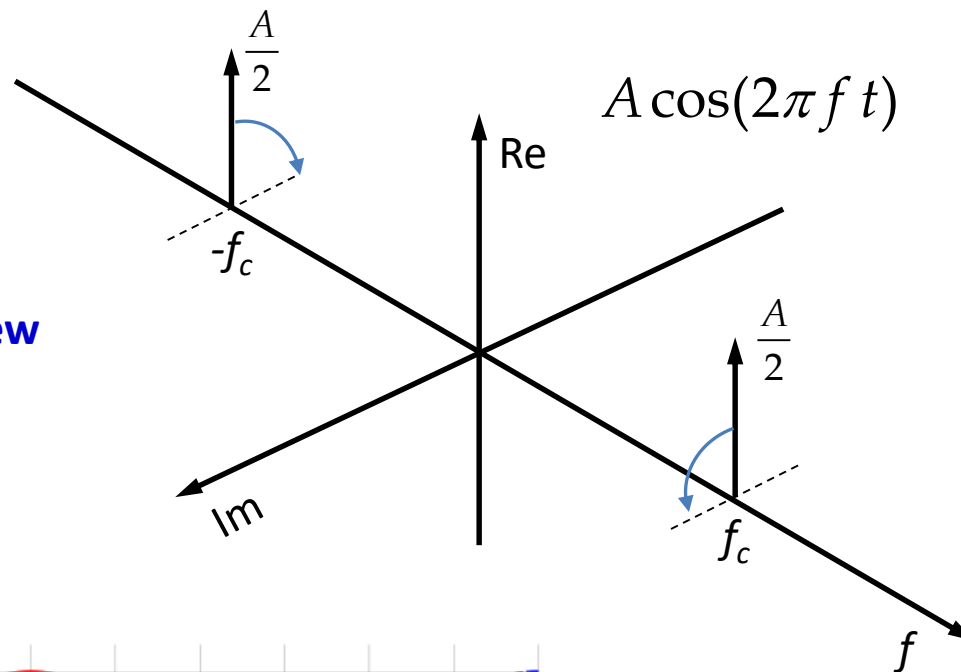


Bluetooth spectrum

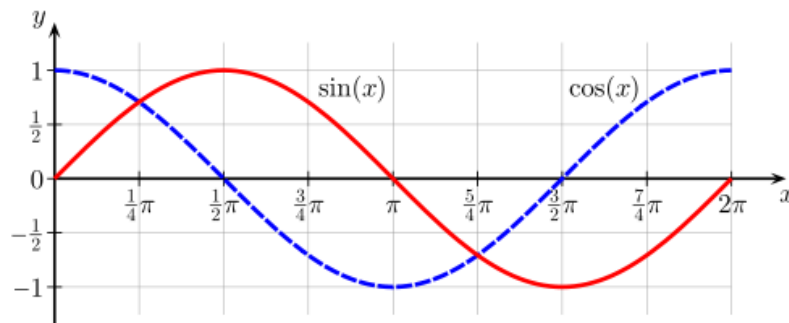
Fourier Transform of Cosine Signal

$$A \cos(2\pi f_c t) = \frac{A}{2} [\delta(f + f_c) + \delta(f - f_c)]$$

3D View

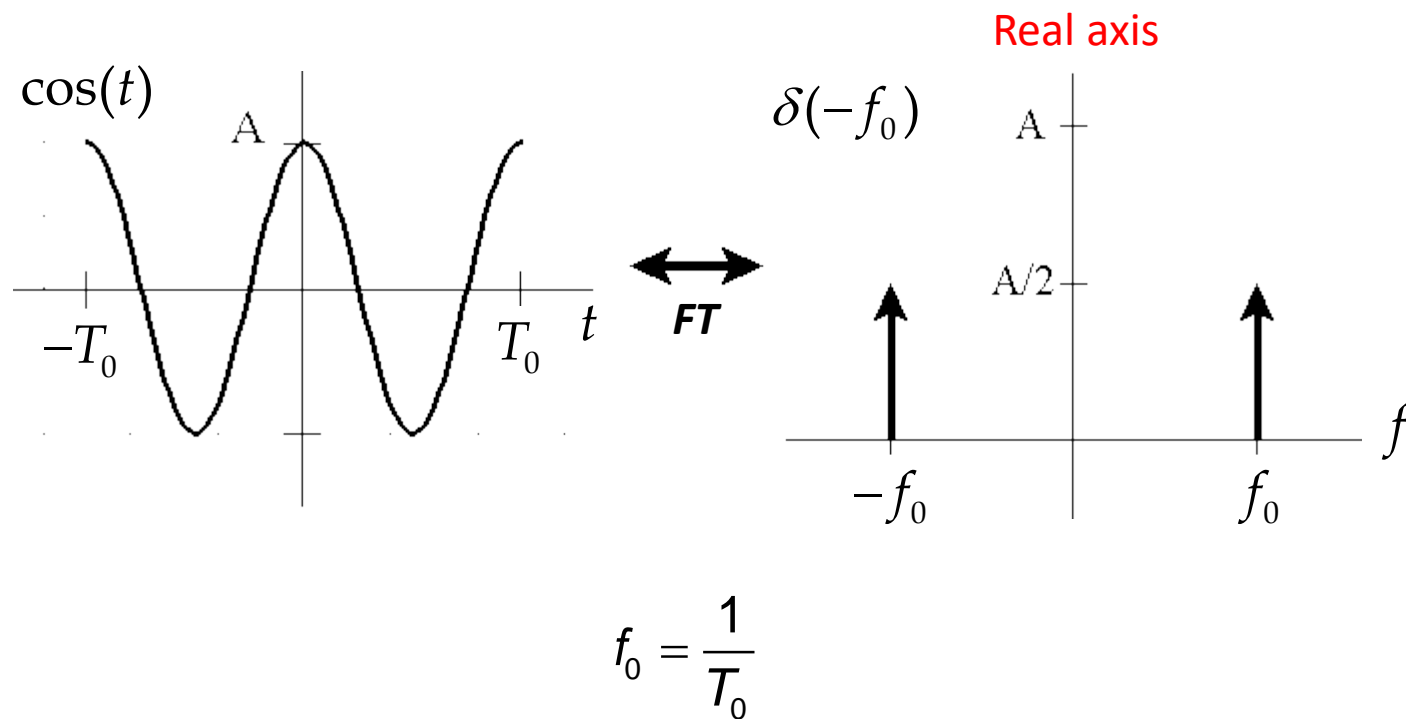


Not in
Lathi & Ding



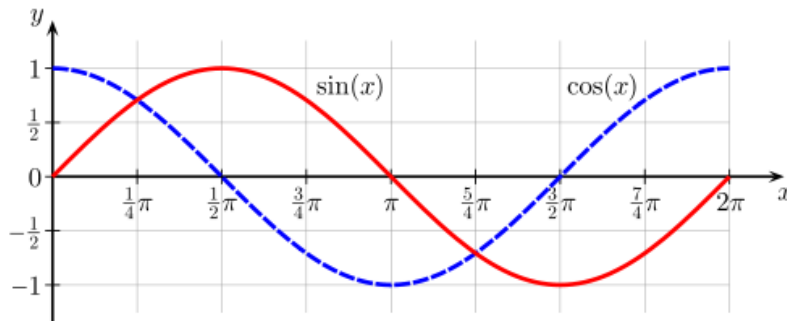
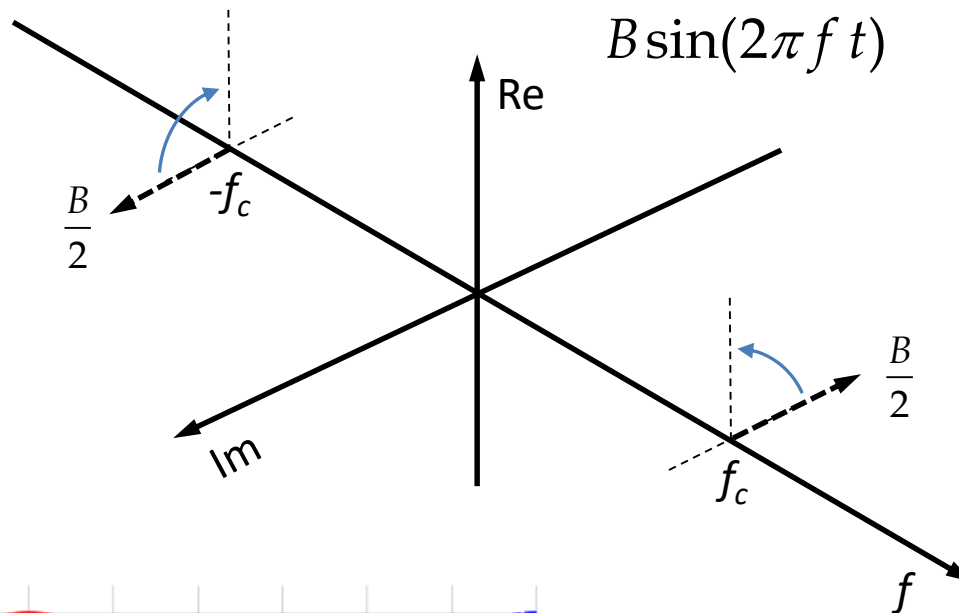
Blue arrows indicate
positive phase directions

Fourier Transform of Cosine Signal (as shown in textbooks)



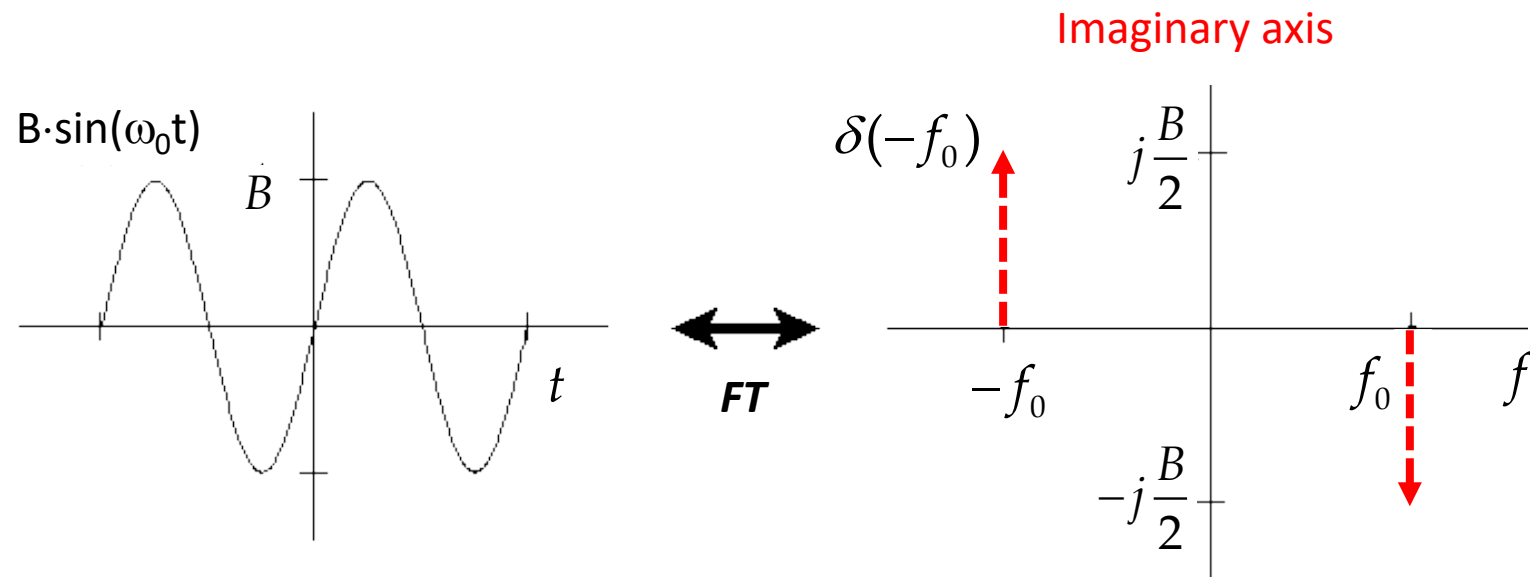
Fourier Transform of Sine Signal

$$B \sin(2\pi f_c t) = j \frac{B}{2} [\delta(f + f_c) - \delta(f - f_c)]$$

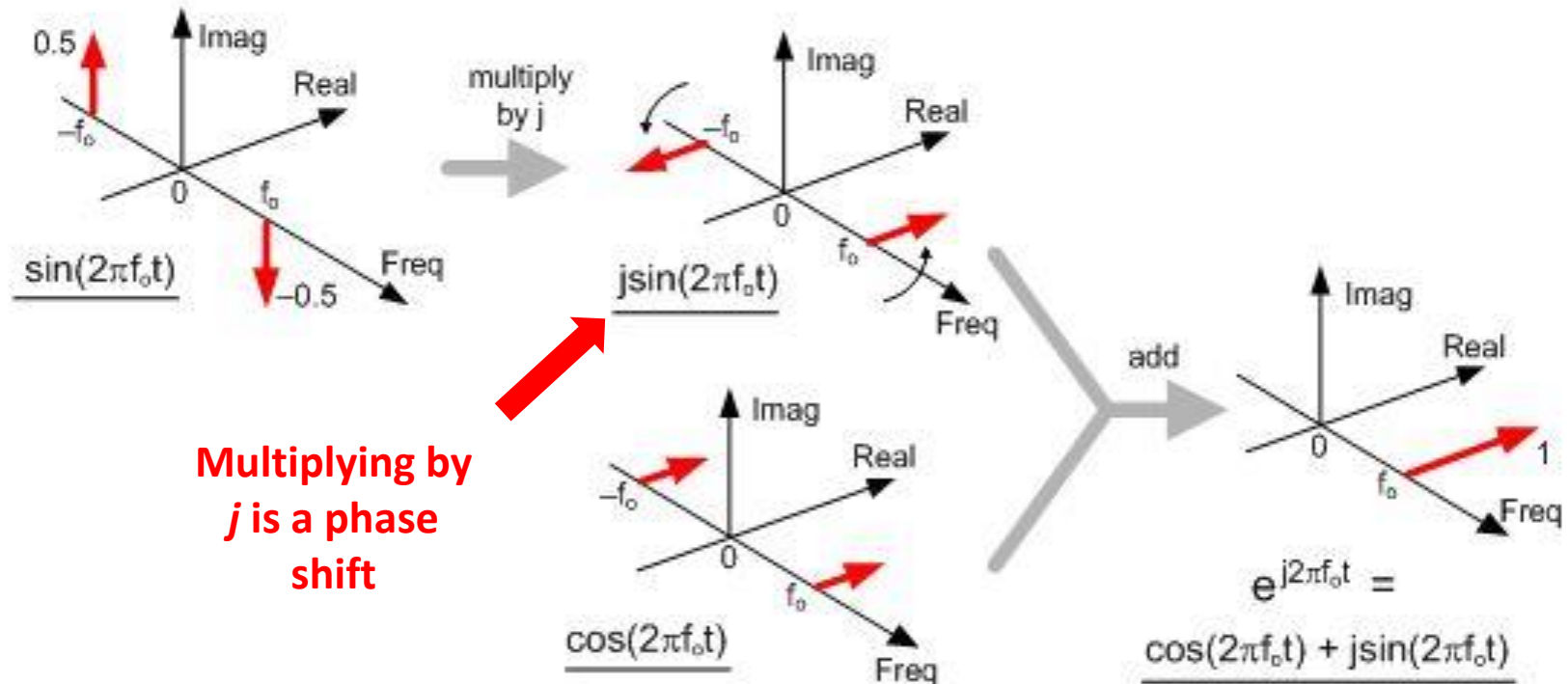


We must **subtract** 90°
from $\cos(x)$ to get $\sin(x)$

Fourier Transform of Sine Signal (as usually shown in textbooks)

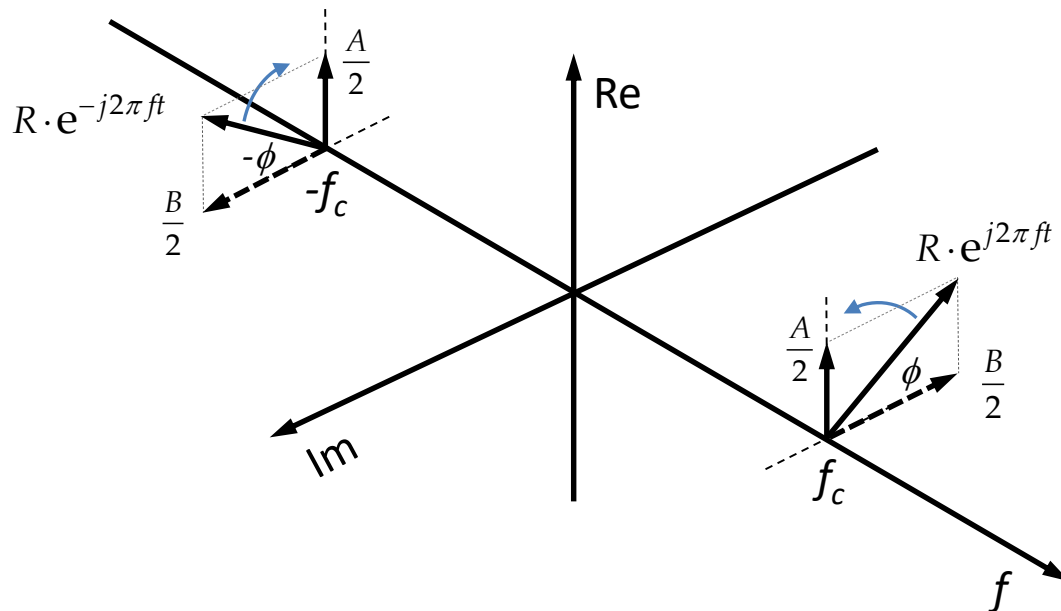


Visualizing Fourier Spectrum of Sinusoidal Signals



Fourier Transform of a Phase Shifted Sinusoidal Signal (with phase information shown)

$$R \cdot e^{j\phi} e^{j2\pi ft} + R \cdot e^{-j\phi} e^{-j2\pi ft}$$



$$R = \sqrt{\left(\frac{A}{2}\right)^2 + \left(\frac{B}{2}\right)^2} \quad \text{and} \quad \phi = \tan^{-1}\left(-\frac{A}{B}\right)$$

Selected References

1. Paul J. Nahin, **The Science of Radio**, 2nd edition, Springer, New York, 2001. A novel presentation of radio and the engineering behind it; it has some selected historical discussions that are very insightful.
2. Keysight Technologies, Application Note 243, **The Fundamentals of Signal Analysis**; <http://literature.cdn.keysight.com/litweb/pdf/5952-8898E.pdf?id=1000000205:epsg:apn>
3. Agilent Technologies, Application Note 150, **Spectrum Analyzer Basics**; <http://cp.literature.agilent.com/litweb/pdf/5952-0292.pdf>
4. Ronald Bracewell, **The Fourier Transform and Its Applications**, 3rd ed., McGraw-Hill Book Company, New York, 1999. I think this is the best book covering the Fourier Transform (Bracewell gives many insightful views and discussions on the **FT** and it is considered a classic textbook).

Auxiliary Slides For Introducing Sampling

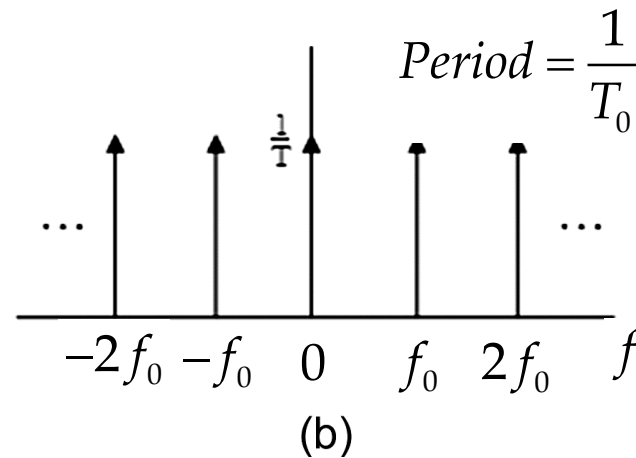
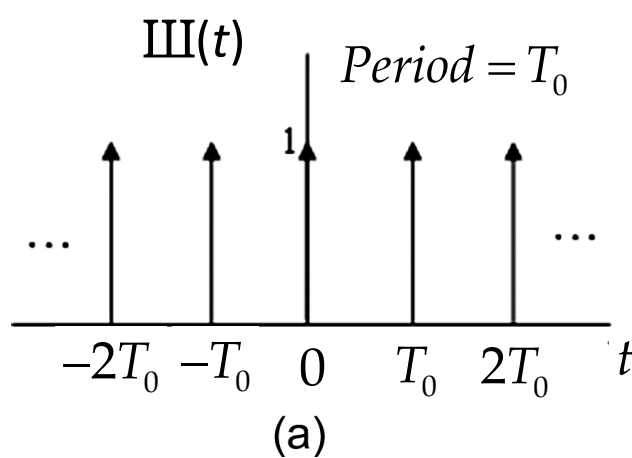
Fourier Transform of Impulse Train $\delta(t)$ (Shah Function)

aka “Dirac Comb Function,” Shah Function & “Sampling Function”

Shah function ($\text{III}(t)$):

$$\text{III}(t) = \sum_{n=-\infty}^{\infty} \delta(t - nT_0) = \sum_{n=-\infty}^{\infty} \delta(t + nT_0)$$

$$\int_{n-\frac{1}{2}}^{n+\frac{1}{2}} \text{III}(t) dt = 1$$



Shah Function (Impulse Train) Applications

The sampling property is given by

$$\mathbb{I}\mathbb{I}(t) f(t) = \sum_{n=-\infty}^{\infty} f(n) \delta(t - nT_0)$$

The “replicating property” is given by the convolution operation:

$$\mathbb{I}\mathbb{I}(t) \star f(t) = \sum_{n=-\infty}^{\infty} f(t - nT_0)$$

Convolution



Convolution theorem:

$$g_1(t) \star g_2(t) \Leftrightarrow G_1(f) G_2(f) \text{ and}$$

$$g_1(t) g_2(t) \Leftrightarrow G_1(f) \star G_2(f)$$

Sampling Function in Operation

$$\mathbb{I}(t)f(t) = \sum_{n=-\infty}^{\infty} f(n) \delta(t - nT_0)$$

