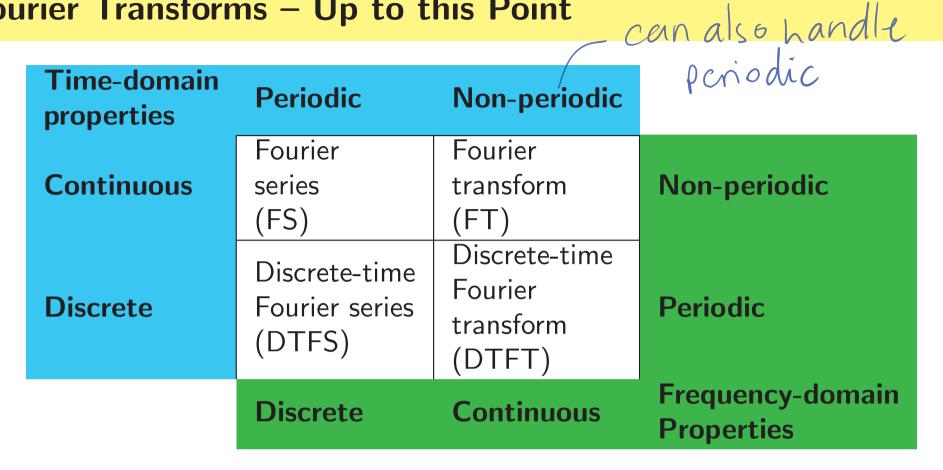
Fourier Transforms – Up to this Point



Time-domain Property	Frequency-domain Property
continuous	non-periodic
discrete	periodic
periodic	discrete
non-periodic	continuous



7 Fourier Transforms

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The section in the fourier transform $\frac{\text{Section}}{\text{Property}}$ is $\frac{x(t)}{y(t)}$. The fourier transform $\frac{x(t)}{y(t)}$ is $\frac{x(t)}{y(t)}$.

Section	Property	Aperiodic signal	Fourier transform
		x(t)	$X(j\omega)$
		y(t)	$Y(j\omega)$
4.3.1	Linearity	ax(t) + by(t)	$aX(j\omega) + bY(j\omega)$
4.3.2	Time Shifting	$x(t-t_0)$	$e^{-j\omega t_0}X(j\omega)$
4.3.6	Frequency Shifting	$e^{j\omega_0 t}x(t)$	$X(j(\omega-\omega_0))$
4.3.3	Conjugation	$x^*(t)$	$X^*(-j\omega)$
4.3.5	Time Reversal	x(-t)	$X(-j\omega)$
4.3.5	Time and Frequency Scaling	x(at)	$\frac{1}{ a }X\left(\frac{j\omega}{a}\right)$
1.4	Convolution	x(t) * y(t)	$X(j\omega)Y(j\omega)$
4.5	Multiplication	x(t)y(t)	$\frac{1}{2\pi} \int_{-\infty}^{+\infty} X(j\theta) Y(j(\omega - \theta)) d\theta$
4.3.4	Differentiation in Time	$\frac{d}{dt}x(t)$	$j\omega X(j\omega)$
1.3.4	Integration	$\int_{-\infty}^{t} x(t)dt$	$\frac{1}{j\omega}X(j\omega) + \pi X(0)\delta(\omega)$
1.3.6	Differentiation in Frequency	tx(t)	$j\frac{d}{d\omega}X(j\omega)$
			$\begin{cases} X(j\omega) = X^*(-j\omega) \\ \Re \{X(j\omega)\} = \Re \{X(-j\omega)\} \\ \Im \{X(j\omega)\} = -\Im \{X(-j\omega)\} \\ X(j\omega) = X(-j\omega) \\ \langle X(j\omega) = -\langle X(-j\omega) \rangle \end{cases}$
1.3.3	Conjugate Symmetry	x(t) real	$d_{m}(Y(i)) = d_{m}(Y(i))$
	for Real Signals	X(t) Icai	$\begin{cases} 9m\{X(j\omega)\} = -9m\{X(-j\omega)\} \\ X(j\omega) = X(-j\omega) \end{cases}$
			$\not \subset X(j\omega) = -\not \subset X(-j\omega)$
.3.3	Symmetry for Real and Even Signals	x(t) real and even	$X(j\omega)$ real and even
.3.3	Symmetry for Real and Odd Signals	x(t) real and odd	$X(j\omega)$ purely imaginary and or
.3.3	Even-Odd Decompo-	$x_e(t) = \mathcal{E}v\{x(t)\}$ [x(t) real]	$\Re e\{X(j\omega)\}$
	sition for Real Sig- nals	$x_o(t) = \mathfrak{O}d\{x(t)\}$ [x(t) real]	$j \mathfrak{G}m\{X(j\omega)\}$
4.3.7 Parseval's Relation for Aperiodic Signals			
		$\frac{1}{2\pi}\int_{-\infty}^{+\infty} X(j\omega) ^2d\omega$	



With $x(t) \stackrel{\mathscr{F}}{\longleftrightarrow} X(j\omega)$ and $y(t) \stackrel{\mathscr{F}}{\longleftrightarrow} Y(j\omega)$ then from simple manipulations of the Fourier Transform integral:

Linearity/Superposition:

$$a x(t) + b y(t) \longleftrightarrow a X(j\omega) + b Y(j\omega)$$

Time Shift:

$$x(t-t_0) \longleftrightarrow e^{-j\omega t_0} X(j\omega)$$

Time Scale:

$$x(at) \xleftarrow{\mathscr{F}} \frac{1}{|a|} X(j\omega/a)$$



The differentiation property: if

$$x(t) \stackrel{\mathscr{F}}{\longleftrightarrow} X(j\omega)$$

then

$$\frac{dx(t)}{dt} \longleftrightarrow j\omega X(j\omega)$$

That is, the operation of differentiation in the time domain is replaced by multiplication by $j\omega$ in the frequency domain.

The integration property:

$$\int_{-\infty}^{t} x(\tau)d\tau \xleftarrow{\mathscr{F}} \frac{X(j\omega)}{j\omega} + \pi X(0)\delta(\omega)$$

The impulse term on the RHS of the equation reflects the DC or average value that can result from integration.



CT unit step u(t) can be written as:

 $u(t) = \int_{-\infty}^{t} \delta(\tau) d\tau$ running integral of the unit impulse. $u(t) = \int_{0}^{\infty} \delta(t - \sigma) d\sigma$ superposition of an infinite number of delayed impulses.

$$u(t) = \int_0^\infty \delta(t - \sigma) \, d\sigma \quad \text{superposition of an infinite number of delayed impulses.}$$
Use the first relationship and the integration property to work out the FT of
$$u(t): \int_0^\infty \chi(\tau) \, d\tau \quad \text{for } \chi(\tau$$

This is Transform Pair 11.



Recap:

$$u(t) \xleftarrow{\mathscr{F}} \frac{1}{j\omega} + \pi\delta(\omega)$$

$$\mathscr{F}\left\{u(t)\right\} = \frac{1}{j\omega} + \pi\delta(\omega)$$

$$\mathscr{F}^{-1}\left\{\frac{1}{j\omega} + \pi\delta(\omega)\right\} = u(t)$$

- Frequency domain function $\frac{1}{j\omega} + \pi\delta(\omega)$ is the Fourier Transform of u(t)
- Time domain function u(t) is the *Inverse Fourier Transform* of $\frac{1}{j\omega} + \pi\delta(\omega)$

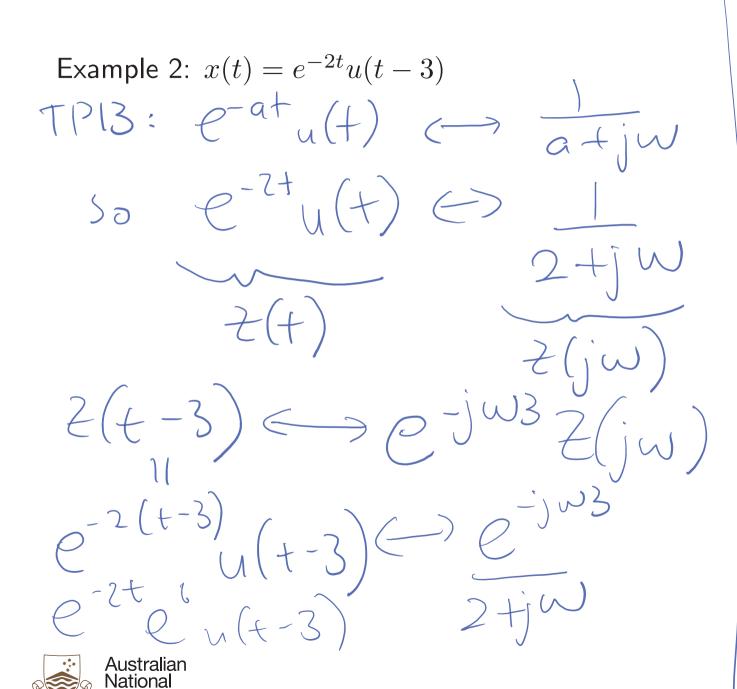
- Have now gone through all the transform pairs in the table.
- Can use these transform pairs and the properties of the FT to calculate the FT of many signals.
- Much easier than applying the analysis equation directly.
- Need to be able to select which transform pair to use and which properties to apply.



Fourier Transforms – Examples

Example 1: $x(t) = 2e^{-t}u(t) - 3e^{-2t}u(t)$ Convenor: R. A. Kennedy linearity property: $ax(t) + by(t) \longrightarrow ax(j\omega)$ $= 2e^{-t}u(t) - 3e^{-2t}u(t) \iff 2$





 $e^{-2t}u(t-3)$ $e^{-j\omega 3}$ $e^{-j\omega 3}$ $e^{-j\omega 3}$ $e^{-j\omega 3}$ $e^{-j\omega 3}$ Second Semester

In the CT non-periodic (in general) signal case:

Definition (Parseval's Relation)

The total energy in time domain equals total energy in frequency domain:

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

The term

$$\frac{1}{2\pi} \big| X(j\omega) \big|^2$$

is called the spectral density (energy per unit frequency).

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Fourier Transforms - Convolution

Convolution:

$$x(t) \longrightarrow h(t) \longrightarrow y(t)$$

$$y(t) = h(t) \star x(t) \stackrel{\mathscr{F}}{\longleftrightarrow} Y(j\omega) = H(j\omega) X(j\omega)$$

where

$$h(t) \stackrel{\mathscr{F}}{\longleftrightarrow} H(j\omega)$$

This follows from the eigenfunction property of the $e^{j\omega t}$ which is central to the definition of the Fourier Transform (see over).

Terminology, $H(j\omega)$ is the **frequency response**.



Synthesis equation inv. F. T. Re $x(t) = \mathcal{F}^{-1}\left\{X(j\omega)\right\}$

Recall the eigenfunction property:

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

$$e^{j\omega t} \longrightarrow h(t) \longrightarrow H(j\omega) e^{j\omega t}$$

$$y(t) = \frac{1}{2\pi} \int_{-\infty}^{\infty} X(j\omega) \frac{H(j\omega)}{H(j\omega)} e^{j\omega t} d\omega$$
$$= \frac{1}{2\pi} \int_{-\infty}^{\infty} \underbrace{H(j\omega)}_{Y(j\omega)} X(j\omega) e^{j\omega t} d\omega$$
$$= \mathscr{F}^{-1} \left\{ H(j\omega) X(j\omega) \right\} \equiv \mathscr{F}^{-1} \left\{ Y(j\omega) \right\}$$

Hence

$$y(t) = h(t) \star x(t) \iff Y(j\omega) = H(j\omega) X(j\omega)$$



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Fourier Transforms - Transform Method

Convolution via transform techniques:

• Do Fourier Transform to convert problem to Fourier/frequency domain.

 $X(t) \hookrightarrow X(jw), h(t) \hookrightarrow H(jw)$

• Do convolution via multiplication of Fourier Transforms.

 $Y(j\omega) = H(j\omega) X(j\omega)$

• Do algebraic manipulations, e.g., partial fractions, to get into form where know what inverse Fourier Tranform is.

Do Inverse Fourier Transform to get back time domain signal.



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Example 1: Consider TP13:
$$e^{-at}u(t) \longrightarrow \frac{1}{a+jw}$$

$$h(t) = e^{-t}u(t) \quad \text{and} \quad x(t) = e^{-2t}u(t)$$

What is
$$y(t) = h(t) \star x(t)$$
?

Obviously could grind through a convolution integral. But generally going via the Fourier Transform is quicker and easier.

$$X(j\omega) = \frac{1}{2 + j\omega}$$

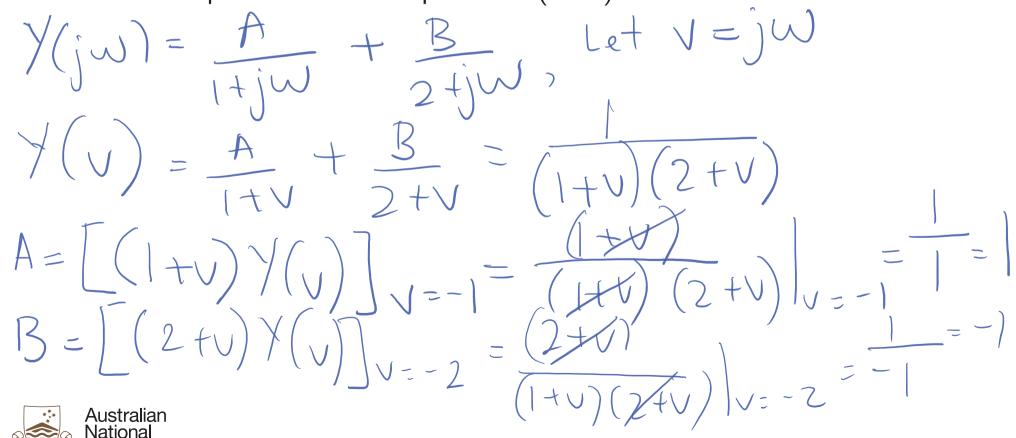
$$H(j\omega) = \frac{1}{1 + j\omega}$$



$$Y(j\omega) = H(j\omega) X(j\omega)$$

$$= \frac{1}{(1+j\omega)} \frac{1}{(2+j\omega)} = \frac{1}{(1+j\omega)(2+j\omega)}$$

Do we know what the Inverse Fourier Transform of this is? Not really. However, we can do a "partial fraction expansion" (trick):



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$$= \frac{1}{1+jw} - \frac{1}{2+jw}, \frac{1}{a+jw} \iff e^{-at}u(t)$$

$$= y(t) = e^{-t}u(t) - e^{-2t}u(t)$$

Example 2: Consider

$$h(+) \hookrightarrow H(j\omega)$$

$$H(j\omega) = \frac{(j\omega + 2)}{(j\omega + 1)^{2}(j\omega + 3)}$$
What is $h(t)$?
$$= \frac{A}{J} + \frac{3}{J} + \frac{C}{J} + \frac{$$

$$A = \frac{1}{(2-1)!} \frac{d}{dv} \left[(v+1)^2 H(v) \right]_{v=-1} = \frac{d}{dv} \left[\frac{(v+1)^2 v+2}{(v+3)^2} \right]_{v=-1}$$

$$= \frac{1}{(v+3)^2} \left[\frac{1}{(v+3)^2} \right]_{v=-1} = \frac{1}{4}$$

$$\therefore H(jw) = \frac{1}{4} + \frac{1}{2} - \frac{1}{4} + \frac{1}{2}$$

$$\therefore H(jw) = \frac{1}{4} + \frac{1}{2} - \frac{1}{4} + \frac{1}{2}$$

$$\therefore H(jw) = \frac{1}{4} + \frac{1}{2} - \frac{1}{4} + \frac{1}{2}$$

$$\therefore H(jw) = \frac{1}{4} + \frac{1}{2} - \frac{1}{4} + \frac{1}{2} + \frac{1}{4} + \frac{1}{4}$$

Example 3: Consider

$$y(t) = oc(t) \times h(t)$$

$$x(t) = e^{-2t}u(t) \quad \text{and} \quad y(t) = e^{-t}u(t)$$

What is h(t)? Deconvolution example - solve in the frequency domain.

$$X(j\omega) = \frac{1}{2 + j \omega}$$

$$Y(j\omega) = \frac{1}{1 + j \omega}$$

$$e^{-at}u(t) \longleftrightarrow \frac{1}{a+j}w$$

$$Y(j\omega) = H(j\omega) \times (j\omega)$$

$$H(j\omega) = \frac{Y(j\omega)}{X(j\omega)} = \frac{1}{1+j\omega} = \frac{2+j\omega}{1+j\omega} = \frac{2+j\omega}{1+j\omega}$$



Example 4: Consider

$$x(t) = \frac{\sin(\omega_i t)}{\pi t}$$
 and $h(t) = \frac{\sin(\omega_c t)}{\pi t}$

What is y(t)? If tried to solve in the time domain:

$$y(t) = \chi(t) \times h(t) = \int_{-\infty}^{\infty} \chi(\tau) h(t-\tau) d\tau$$

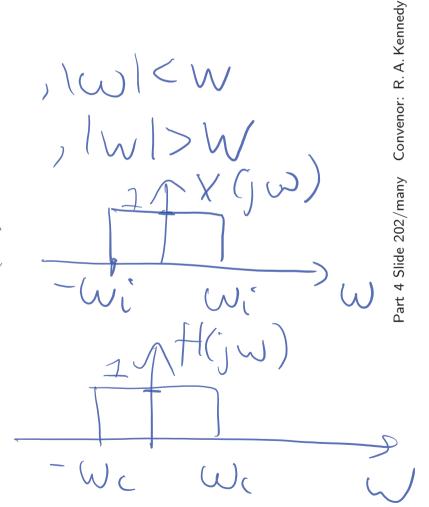
$$= \int_{-\infty}^{\infty} \sin(\omega_i \tau) \sin(\omega_c(t-\tau)) d\tau$$

$$= \int_{-\infty}^{\infty} \sin(\omega_i \tau) \sin(\omega_c(t-\tau)) d\tau$$

Example 4: Consider

$$x(t) = \frac{\sin(\omega_i t)}{\pi t}$$
 and $h(t) = \frac{\sin(\omega_c t)}{\pi t}$

What is y(t)? Solving in the frequency domain:



Example 4: Consider

$$x(t) = \frac{\sin(\omega_i t)}{\pi t}$$
 and $h(t) = \frac{\sin(\omega_c t)}{\pi t}$

What is
$$y(t)$$
? Solving in the frequency domain:
$$Y(j\omega) = H(j\omega) X(j\omega) = \begin{cases} 1, & |\omega| < \omega_0 = \min\{|\omega_i, \omega_i|\}_{\text{for solven}} \end{cases}$$

$$y(t) = \begin{cases} Sin \omega_{\text{ct}} & \text{if } \omega_i \leq \omega_i \\ Sin \omega_{\text{ct}} & \text{if } \omega_i \leq \omega_i \end{cases}$$

$$Sin \omega_{\text{ct}} & \text{if } \omega_i \leq \omega_c$$



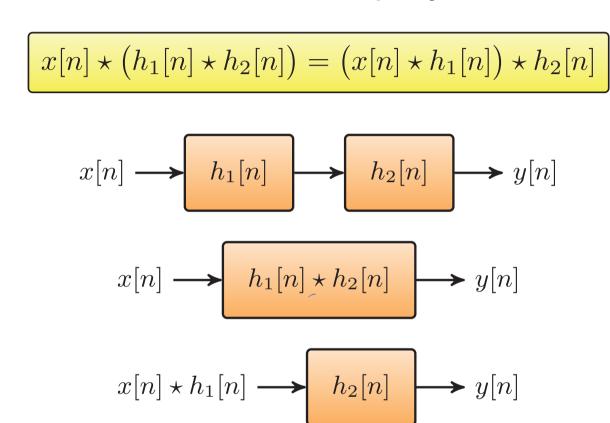
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Fourier Transforms – Filter Cascade

Consider an input signal x[n] to two DT LTI Systems $h_1[n]$ and $h_2[n]$, in cascade, then we have the **Associative Property**:

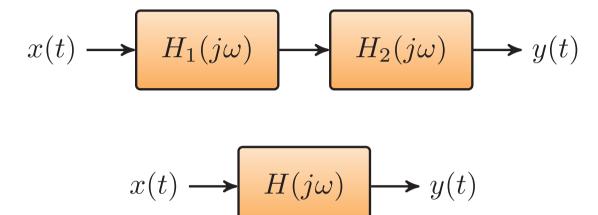


• This implies that we can combine two DT LTI systems in series into a single equivalent DT LTI system (by **convolving** the pulse responses).



Fourier Transforms – Filter Cascade

Example 1: Cascading filters



Then the convolution theorem gives

$$H(j\omega) = H_1(j\omega) H_2(j\omega)$$

Note that if $H_1(j\omega)=H_2(j\omega)$ then $H_1^2(j\omega)\equiv \left(H_1(j\omega)\right)^2$ tends to have a sharper frequency selectivity/cutoff, for example, as some frequency, attenuation by 10% becomes attenuation by almost 20%, $0.9^2=0.81$.



Example 2: Cascading ideal LPF filters. What is

$$\underbrace{\frac{\sin(4\pi t)}{\pi t}}_{x(t)} \star \underbrace{\frac{\sin(8\pi t)}{\pi t}}_{h(t)} = ? \quad \underbrace{\int \ln(4\pi t)}_{T+}$$

Think about x(t) as the input into LTI system with impulse response h(t).

Note that: x(t) is the impulse response of an ideal low pass filter with cut-off $\omega_c=4\pi$; and h(t) is the impulse response of an ideal low pass filter with cut-off $\omega_c=8\pi$

Fourier Transforms – Filter Cascade

Answer:

$$\frac{\sin(4\pi t)}{\pi t} \star \frac{\sin(8\pi t)}{\pi t} = \frac{\sin(4\pi t)}{\pi t}$$

That's weird. Imagine the pain to calculate:

$$\int_{-\infty}^{\infty} \frac{\sin(4\pi\tau)}{\pi\tau} \frac{\sin(8\pi(t-\tau))}{\pi(t-\tau)} d\tau$$

But the result is clear if we consider the frequency domain.

Useful result: If we cascade (ideal) LPFs the effect is the same as just applying the (ideal) LPF of the least bandwidth (least cut-off ω_c).



Fourier Transforms – Filter Cascade

$$\frac{\sin(3.4\pi t)}{\pi t} \star \frac{\sin(2.7\pi t)}{\pi t} \star \frac{\sin(4.1\pi t)}{\pi t} \star \frac{\sin(4.8\pi t)}{\pi t} \star$$

$$\frac{\sin(3.7\pi t)}{\pi t} \star \frac{\sin(5.7\pi t)}{\pi t} \star \frac{\sin(5.1\pi t)}{\pi t} \star \frac{\sin(4.0\pi t)}{\pi t} \star$$

$$\frac{\sin(3.3\pi t)}{\pi t} \star \frac{\sin(2.8\pi t)}{\pi t} \star \frac{\sin(4.9\pi t)}{\pi t} \star \frac{\sin(4.8\pi t)}{\pi t} \star$$

$$\frac{\sin(7.4\pi t)}{\pi t} \star \frac{\sin(8.7\pi t)}{\pi t} \star \frac{\sin(5.3\pi t)}{\pi t} \star \frac{\sin(6.1\pi t)}{\pi t} \star$$

$$\frac{\sin(5.2\pi t)}{\pi t} \star \frac{\sin(8.8\pi t)}{\pi t} \star \frac{\sin(9.1\pi t)}{\pi t} \star \frac{\sin(8.2\pi t)}{\pi t} \star$$

$$\frac{\sin(4.5\pi t)}{\pi t} \star \frac{\sin(3.5\pi t)}{\pi t} \star \frac{\sin(4.8\pi t)}{\pi t} = \frac{\sin(2.7\pi t)}{\pi t}$$



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Convolution theory states

$$x(t) \star y(t) \xleftarrow{\mathscr{F}} X(j\omega) Y(j\omega)$$

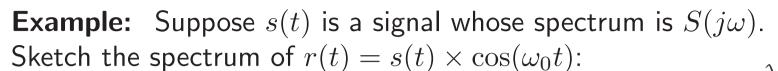
then by "symmetry" (and a bit of book-keeping)

$$x(t) \cdot y(t) \xleftarrow{\mathscr{F}} \frac{1}{2\pi} X(j\omega) \star Y(j\omega)$$

where, convolution in frequency,

$$\frac{1}{2\pi}X(j\omega) \star Y(j\omega) = \frac{1}{2\pi} \int_{-\infty}^{\infty} X(j\zeta) Y(j(\omega - \zeta)) d\zeta$$

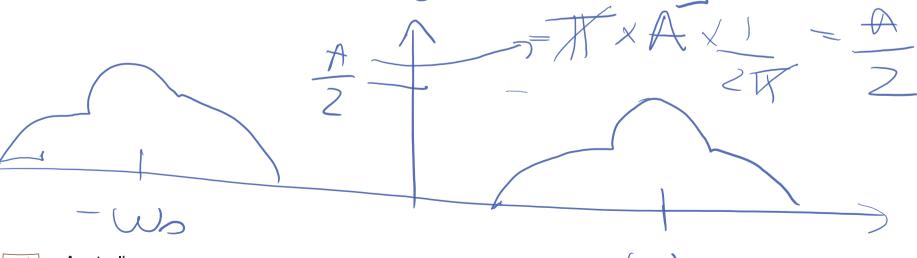




e Cind

$$p(t) = cos(wot)$$

$$S(t) \times P(t) \longleftrightarrow \frac{1}{2\pi} \left[S(j\omega) \times P(j\omega) \right]$$



Real-world Example: Amplitude modulation (AM):

AM or Amplitude Modulation is a method of radio broadcasting where the frequency is modulated or varied by its changing amplitude. Radio frequencies for AM broadcasts are expressed in kilohertz (kHz).

ABC Canberra 666 means the centre frequency is 666 kHz. To express in terms of ω (radians per second):

$$\omega_0 = 2\pi \times 666,000 = 4,184,601.41...$$
 radians per second

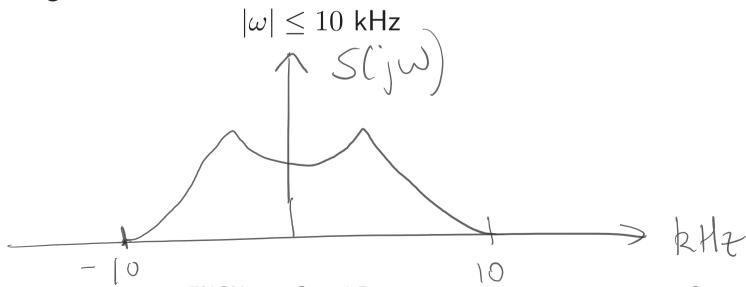
What is the Fourier Transform theory behind 666 Canberra?



First we take an audio signal, s(t). The Fourier Transform yields:

$$s(t) \stackrel{\mathscr{F}}{\longleftrightarrow} S(j\omega)$$

Since s(t) is audio its frequencies are limited to what people can hear. The human range, for teenagers and younger is roughly 1 Hz to 20 kHz. For various reasons AM audio is further limited to 10 kHz, so s(t) is low pass and occupies the frequency range





ENGN2228 Signal Processing

Second Semester

Imagine, we could transmit such a signal directly over radio (called baseband). There would be a number of problems: interference from other baseband transmitters, ridiculously huge antennas, etc.

So ABC Canberra 666 really means $666,000\pm10,000$ Hz. Different stations are centred on different frequencies so that they don't interfere.

So how do we translate a baseband audio signal, $S(j\omega)$, to be centred on 666

kHz?

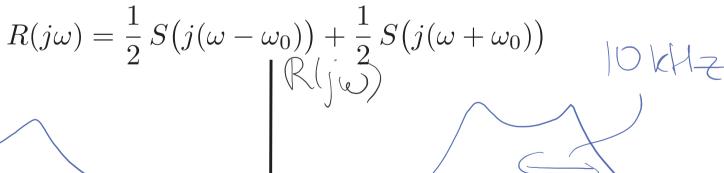


$$r(t) = s(t) \cdot p(t) \stackrel{\mathscr{F}}{\longleftrightarrow} R(j\omega) = \frac{1}{2\pi} S(j\omega) \star P(j\omega)$$

with "modulator"

$$p(t) = \cos(\omega_0 t) \stackrel{\mathscr{F}}{\longleftrightarrow} P(j\omega) = \pi \,\delta(\omega - \omega_0) + \pi \,\delta(\omega + \omega_0)$$

where $\omega_0=2\pi\times 666,000=4,184,601.41\ldots$ This implies for any audio signal s(t) that



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The frequency range for the AM modulated signal r(t) is non-zero in

$$|\omega| - 4,184,601.41... \le 10 \text{ kHz}$$

which is in RF.

At the receiver, you can multiply again by $\cos(\omega_0 t)$ to move the signal back to baseband and low pass filter to move components that go to $2\omega_0$ 0&W 4.5 pp.323-324

$$\cos^{2}(\omega_{0}t) = \frac{1}{2} + \frac{1}{2}\cos(2\omega_{0}t)$$

This being the combination of the modulator (transmitter) and demodulator (receiver).

