
EE-120: Lecture 6

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1 CONTINUOUS TIME FOURIER TRANSFORMS

Up until now with *fourier series*, we have only dealt with the periodic signals. However, the fourier transform is applicable to aperiodic signals and has the following form.

$$X(\omega) = \int_{-\infty}^{\infty} x(t) e^{-j\omega t} dt \quad (1.1)$$

Consider $x, \hat{x} : \mathbb{F} \rightarrow \mathbb{F}$ and let $x = \lim_{T \rightarrow \infty} \hat{x}$ where \hat{x} is a signal with period T . Note that as T increases $\omega_0 = \frac{2\pi}{T}$ decreases and the harmonic components $a_k = \frac{1}{T} \int_0^T x(t) e^{-jn\omega_0 t} dt$ become closer in terms of the frequency ω_0 (take note of the difference in frequency between a_{k+1} and a_k).

2 EXAMPLE

Let

$$x(t) = \begin{cases} 1 & : t \leq |T_1| \\ 0 & : t > |T_1| \end{cases} \quad (2.1)$$

And let \hat{x} be the same width rectangle signal, with period T . As shown earlier in this class the fourier coefficients were as follows.

$$a_k = \begin{cases} \frac{2T_1}{T} & : k = 0 \\ \frac{2\sin(k\omega_0 T_1)}{k\omega_0 T} & : k \neq 0 \end{cases} \quad (2.2)$$

and take note of the fourier transform of x

$$X(\omega) = \begin{cases} 2T_1 & : \omega = 0 \\ \frac{2\sin(\omega T_1)}{\omega} & : \omega \neq 0 \end{cases} \quad (2.3)$$

This means $X(\omega)|_{\omega=k\omega_0} = Ta_k$ which shows that the fourier transform X is a continuum for the FS coefficients as $T \rightarrow \infty$.

Consider the following proof as motivation for the synthesis equation:

$$\hat{x}(t) = \sum_{k=-\infty}^{\infty} \frac{1}{T} X(\omega)|_{\omega=k\omega_0} e^{jk\omega_0 t} \quad (2.4)$$

$$= \sum_{k=-\infty}^{\infty} \frac{1}{T} X(\omega) e^{j\omega t}|_{\omega=k\omega_0} \quad (2.5)$$

$$= \frac{1}{2\pi} \sum_{k=-\infty}^{\infty} \omega_0 (X(\omega) e^{j\omega t})|_{\omega=k\omega_0} \quad (2.6)$$

Which approaches the following as $T \rightarrow \infty$

$$\frac{1}{2\pi} \sum_{-\infty}^{\infty} X(\omega) e^{j\omega t} d\omega \quad (2.7)$$

This is our analysis equation for the Fourier Transform.

3 PROPERTIES OF THE FOURIER TRANSFORM

Consider two signal fourier transform pairs $x(t) \leftrightarrow X(\omega)$, $y(t) \leftrightarrow Y(\omega)$

- Linearity: For any $a, b \in \mathbb{F}$
 $ax(t) + by(t) \leftrightarrow aX(\omega) + bY(\omega)$
- Time Shift: $x(t - t_0) \leftrightarrow e^{-j\omega t_0} X(\omega)$
- Conjugation $x^*(t) \leftrightarrow X^*(-\omega)$
 Corollary: if x is real $X(\omega) = X^*(-\omega)$
- Time and Frequency Scaling: $x(at) \leftrightarrow \frac{1}{|a|} X(\frac{\omega}{a})$
 Note applying this to sines shows the following:
 $\frac{W}{\pi} \text{sinc}(\frac{W}{\pi} t) \leftrightarrow X(\frac{\pi}{W} \omega) = \begin{cases} 1 : |\omega| < W \\ 0 : |\omega| \geq W \end{cases}$
 Also note: this implies that if x is even symmetric and real valued, then $X(\omega)$ is real valued as well (think to the proof for fourier series).
- Convolution Property: $(x_1 * x_2)(t) \leftrightarrow X_1(\omega) X_2(\omega)$