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# EE357 – Signals & Communications

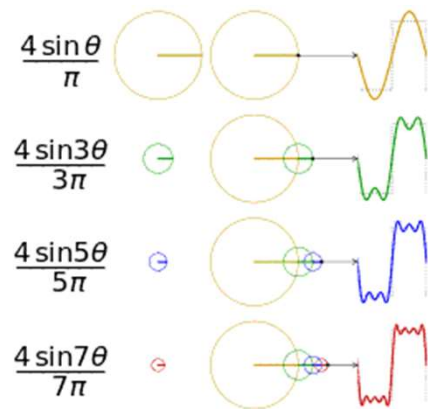
Section 1 – Fourier Series

# Introduction

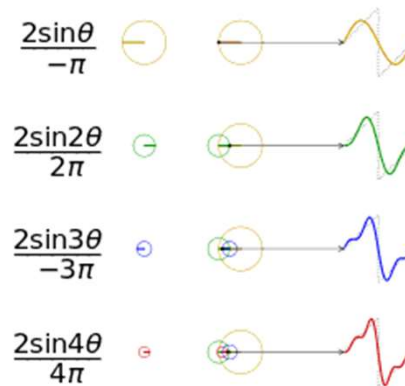
- The Fourier series  $s_N(x)$  represents a synthesis of a periodic function  $s(x)$  by summing harmonically related sinusoids, whose coefficients are determined by harmonic analysis
- In simpler terms, almost any *periodic* function can be represented by summing harmonically related sinusoids with correctly chosen magnitude and phase components
- This section of the course explores how to use Fourier Series for signal/system analysis and definition

# Visual examples

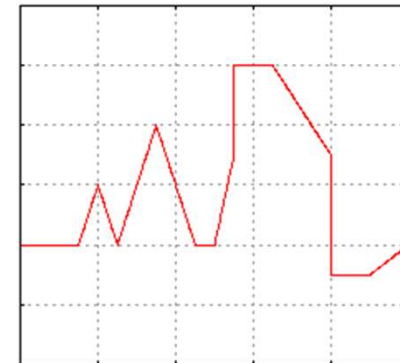
([https://en.wikipedia.org/wiki/Fourier\\_series](https://en.wikipedia.org/wiki/Fourier_series))



Example 1: Fourier Series with 4 terms to approximate a square wave



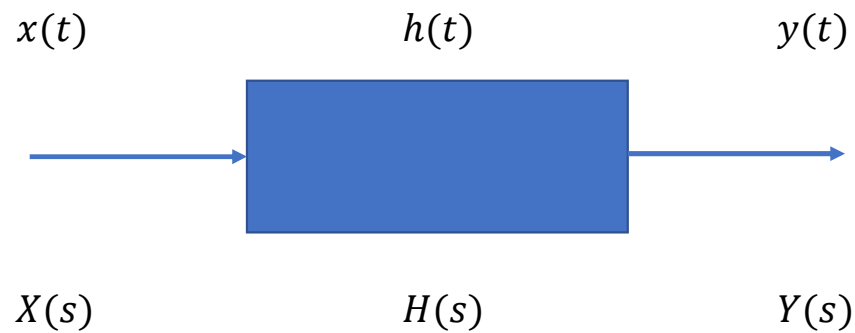
Example 2: Fourier Series with 4 terms to approximate a sawtooth wave



Example 3: Example of convergence of to a somewhat arbitrary function

# Fourier Analysis of Periodic Signals

## LTI Systems



$$y(t) = x(t) * h(t)$$

$$Y(s) = X(s) \cdot H(s)$$

# Properties of LTI systems

- Superposition

- If  $x_1(t) \rightarrow y_1(t)$   
 $x_2(t) \rightarrow y_2(t)$

If a system is linear, then

$$Ax_1(t) + Bx_2(t) \rightarrow Ay_1(t) + By_2(t)$$

- Time-Invariance

$$x(t - T) \rightarrow y(t - T) \forall T$$

# LTI system response

- We can analyse the response of an LTI system to any arbitrary waveform by examining the response to a particular set of “basis” functions, and then expressing our arbitrary waveform in terms of this set

$$\text{i.e. if } x(t) = \sum_{n=-\infty}^{\infty} c_n \phi_n(t)$$

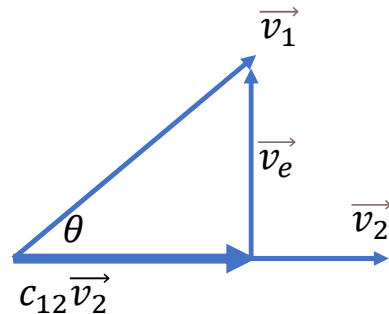
$\phi$  = basis functions  
 $\psi$  = system response

$$\text{and if } \phi_n(t) \rightarrow \psi_n(t)$$

$$\text{then } y(t) = \sum_{n=-\infty}^{\infty} c_n \psi_n(t)$$

# Characteristics of basis functions

- Vectors



Note:  $c_{12} = \frac{|\vec{v}_1|}{|\vec{v}_2|} \cos \theta$

$$\vec{v}_1 = c_{12}\vec{v}_2 + \vec{v}_e$$

$$|c_{12}\vec{v}_2| = |\vec{v}_1| \cos \theta$$

- The component of  $\vec{v}_1$  along  $\vec{v}_2$  is given by  $c_{12}\vec{v}_2$ .  $c_{12}$  is a measure of the similarity between  $\vec{v}_1$  and  $\vec{v}_2$  and is calculated as follows in order to minimize  $\vec{v}_e$

$$c_{12} = \frac{\vec{v}_1 \cdot \vec{v}_2}{\vec{v}_2 \cdot \vec{v}_2} = \frac{\vec{v}_1 \cdot \vec{v}_2}{|\vec{v}_2|^2} \quad (1)$$

Where “.” denotes scalar (or dot) product

# Characteristics of basis functions

- If  $C_{12}$  is zero, either  $\vec{v}_1$  or  $\vec{v}_2$  has zero length, or the vectors are *orthogonal*
- Two vectors are orthogonal if

$$\vec{\phi}_n \cdot \vec{\phi}_m = \begin{cases} L_n^2, & n = m \\ 0, & n \neq m \end{cases}$$

Where  $L_n$  is the length of either vector



# Characteristics of basis functions

- In 3D, it is common to represent an arbitrary vector  $\vec{v}$  in terms of a set of mutually orthogonal unit vectors  $\vec{i}$ ,  $\vec{j}$ , and  $\vec{k}$ 
  - i.e.  $\vec{v} = v_1\vec{i} + v_2\vec{j} + v_3\vec{k}$

Where  $v_1 = \frac{\vec{v} \cdot \vec{i}}{\vec{i} \cdot \vec{i}} = \vec{v} \cdot \vec{i}$

...etc

- Because the basis set is orthogonal, the calculation of any component  $v$  is independent of all of the other components

# Back to Signals (1)

- Suppose we want to approximate  $x_1(t)$  by  $x_2(t)$  over an interval  $[t_1, t_2]$ . We can write

$$x_1(t) = c_{12}x_2(t) + x_e(t)$$

- We want to choose  $c_{12}$  in order to minimize the *mean squared value* of  $x_e(t)$ , which is given by

$$\begin{aligned}\overline{x_e^2(t)} &= \frac{1}{t_2 - t_1} \int_{t_1}^{t_2} x_e^2(t) dt \\ &= \frac{1}{t_2 - t_1} \int_{t_1}^{t_2} [x_1(t) - c_{12}x_2(t)]^2 dt\end{aligned}$$

## Back to Signals (2)

- To minimize  $x_e(t)$  w.r.t.  $c_{12}$ ,

$$\frac{d}{dc_{12}} [x_e^2(t)] = 0$$

- This will yield (2)

$$c_{12} = \frac{\int_{t_1}^{t_2} x_1(t)x_2(t)dt}{\int_{t_1}^{t_2} x_2^2(t) dt}$$

If  $c_{12} = 0$ , then  $x_1(t)$  and  $x_2(t)$  are orthogonal over  $[t_1, t_2]$ , i.e.

$$\int_{t_1}^{t_2} x_1(t)x_2(t)dt = 0$$

## Back to Signals (3)

- In the most general case of complex-valued functions, two functions  $\phi_1(t)$  and  $\phi_2(t)$  are orthogonal if

$$\int_{t_1}^{t_2} \phi_1(t) \phi_2^*(t) dt = \int_{t_1}^{t_2} \phi_1^*(t) \phi_2(t) dt = 0$$

over the interval  $[t_1, t_2]$

- The members of a set of complex-valued functions are mutually orthogonal if

$$\int_{t_1}^{t_2} \phi_n(t) \phi_m^*(t) dt = \begin{cases} k_n & n = m \\ 0 & n \neq m \end{cases}$$

Where  $\int_{t_1}^{t_2} \phi_n(t) \phi_m^*(t) dt$  is called the inner product of  $\phi_n(t)$  and  $\phi_m^*(t)$ , and  $k_n = \int_{t_1}^{t_2} |\phi_n(t)|^2 dt$

## Back to Signals (4)

- The square root of  $k_n$  is called the norm of  $\phi_n(t)$ .
- Note the similarity between the inner product and the dot product, and the norm and vector length
  - Review Equations (1) and (2)

# Choice of basis functions

- Recall that LTI systems are described by linear, constant coefficient differential equations.
- If we apply an input  $\phi(t)$  to such a system such that the output is given by  $y(t) = 6 \cdot \phi(t)$ , i.e. the output is a scaled version of the inputs, then  $\phi(t)$  is called an **eigenfunction** of the system

# Choice of basis functions

- It so happens that the set of complex exponentials

$$\phi(t) = e^{st} \quad s = \sigma + j\omega$$

are eigenfunctions of LTI systems, thus such functions would seem to be a natural choice for a set of basis functions with which to represent an arbitrary input to an LTI system

- For convergence reasons,  $\sigma = 0$ , thus the basis functions are of the form  $e^{j\omega t}$

# Fourier Series

- Suppose we are dealing with periodic signals i.e.  $x(t) = x(t + T)$ , where  $T$  is the period
- Suppose also that we are dealing with a set of complex exponentials, which are harmonically related i.e.  $\phi_n(t) = e^{jn\omega_0 t}$

where  $\omega_0$  is the fundamental frequency, equal to  $\frac{2\pi}{T}$

- It can be shown (Stremer, section 2.7) that  $\phi_n(t)$  are orthogonal over a single period of  $x(t)$



# Fourier Series

- IT can also be shown that

$$x(t) = \sum_{n=-\infty}^{\infty} c_n e^{jn\omega_0 t} \text{ where } \omega_0 = \frac{2\pi}{T}$$

- i.e. an arbitrary periodic signal  $x(t)$  can be represented by an infinite series of complex exponentials which are harmonically related
- This is known as the **Fourier Series** representation of  $x(t)$

# Fourier Series

- Also note that if

$$e(t) = x(t) - \sum_{n=-N}^N c_n e^{jn\omega_0 t}$$

Then  $\lim_{N \rightarrow \infty} e(t) = 0$

- i.e. the error can be made as small as desired by using a large enough number of terms in the Fourier Series. The advantage of using orthogonal basis functions lies in the fact that the calculation of any  $c_n$  is independent of the calculation of any other, so the coefficient of a given harmonic function is unaffected by adding other harmonics

# Calculation of $c_n$

$$x(t) = \sum_{n=-\infty}^{\infty} C_n e^{jm\omega_0 t}$$

- Multiply both sides by  $e^{-jm\omega_0 t}$ , and integrate over one period

$$\int_0^T x(t) e^{-jm\omega_0 t} dt = \int_0^T \sum_{n=-\infty}^{\infty} C_n e^{jn\omega_0 t} e^{-jm\omega_0 t} dt$$

- Interchange the integral and the summation of the RHS to obtain

$$\int_0^T x(t) e^{-jm\omega_0 t} dt = \sum_{n=-\infty}^{\infty} C_n \int_0^T e^{jn\omega_0 t} e^{-jm\omega_0 t} dt$$

# Calculation of $c_n$

- Since the complex exponentials are orthogonal over  $[0, T]$ , the integral will be zero, except where  $m = n$ , where it equals  $T$ . Hence

$$\int_0^T x(t) e^{-jn\omega_0 t} dt = c_n T$$

Therefore

$$c_n = \frac{1}{T} \int_0^T x(t) e^{-jn\omega_0 t} dt$$

Note that for  $n = 0$ ,

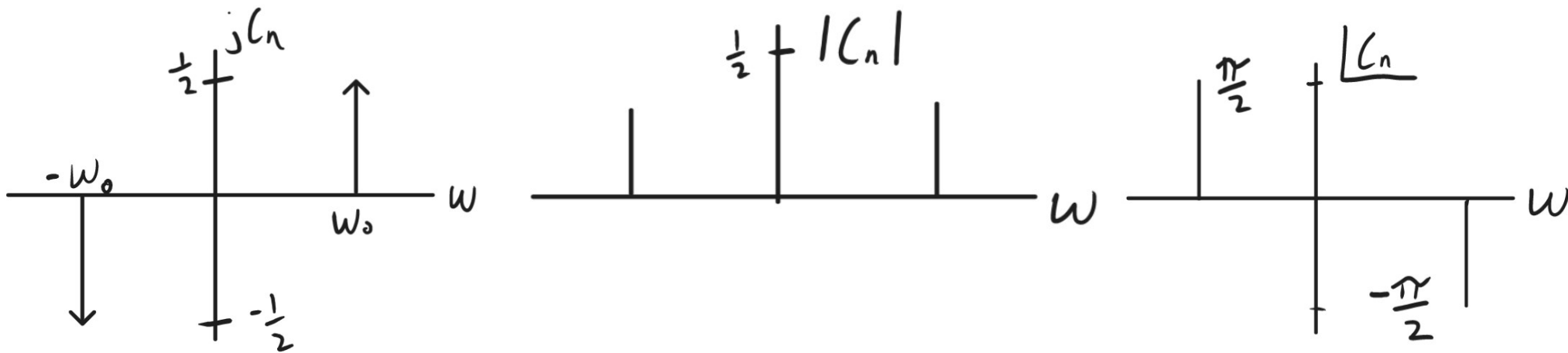
$$C_n = \frac{1}{T} \int_0^T x(t) dt$$

i.e. the **DC level**

- This is the Fourier Series Analysis equation

# Spectrum – discrete or line spectrum...

- E.g.  $\sin \omega_0 t$



# When does the Fourier Series exist?

- It can be shown that, if a function  $f(t)$  satisfies a number of conditions, then its  $F(s)$  can be found
- These conditions are as follows
  - $\int_{t_0}^{t_0+T} |f(t)|^2 dt < \infty$  (i.e. finite energy in a single period)
  - $f(t)$  has a finite number of maxima and minima over  $[t_0, t_0 + T]$
  - $f(t)$  has a finite number of discontinuities over  $[t_0, t_0 + T]$
- These conditions are called the **Dirichlet** conditions, and are sufficient, but not necessary, for the existence of the Fourier Series of  $f(t)$

# Fourier Spectrum

- The Fourier Series can be represented graphically by means of the spectrum which shows the variation of  $c_n$  vs  $n$  or  $\omega$
- Since the Fourier Series is non-zero only for discrete frequencies, the spectrum is a discrete spectrum
- Generally,  $c_n$  is complex, so two diagrams are used
  - One for the magnitude of  $c_n$
  - One for the angle of  $c_n$
- In some cases, there is a simple expression for  $c_n$ , and a single diagram will suffice

# Example

$$f(t) = \sin\omega_0 t$$

- By Euler's identities:

$$\cos\omega_0 t = [e^{j\omega_0 t} + e^{-j\omega_0 t}]$$

$$\sin\omega_0 t = \left[ e^{j\omega_0 t} - \frac{1}{2j} e^{-j\omega_0 t} \right]$$

$$f(t) = \frac{1}{2j} e^{j\omega_0 t} - \frac{1}{2j} e^{-j\omega_0 t}$$

n=1                  n=-1



# Example

- Note that to represent a real function requires that its Fourier Series consists of pairs of complex conjugate components
- Each  $c_n$  represents the magnitude and starting angle of the corresponding complex exponential
- To represent a real valued function, the magnitudes of the two conjugate phases must be equal and their instantaneous phase angles must be equal by opposite

# Example

- If

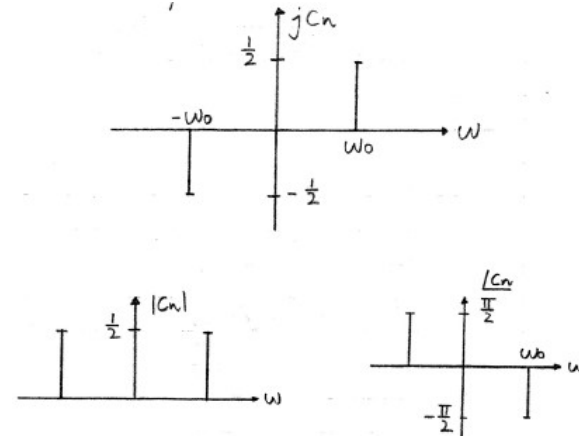
$$c_n = a_n + jb_n$$

$$c_n = e^{j\theta_n}$$

$$|c_n| = \sqrt{a_n^2 + b_n^2}$$

$$\theta_n = \tan^{-1} \frac{b_n}{a_n}$$

- Spectrum of  $\sin \omega_0 t$



- Note that for real  $f(t)$ ,  $|c_n|$  is an even function of  $\omega$  or  $n$ , and the angle of  $c_n$  is an odd function of  $\omega$  or  $n$

# When does the Fourier Series exist?

- It can be shown that, if a function  $f(t)$  satisfies a number of conditions, then its FS can be found. These conditions are as follows:
  - $\int_{t_0}^{t_0+T} |f(t)|^2 dt < \infty$  (i.e. finite energy in a single period)
  - $f(t)$  has a finite number of maxima and minima over  $[t_0, t_0 + T]$
  - $f(t)$  has a finite number of discontinuities over  $[t_0, t_0 + T]$
- These conditions are called the Dirichlet conditions, and are sufficient but not necessary for the existence of the FS of  $f(t)$

# The Fourier Spectrum

- The FS can be represented graphically by means of the spectrum which show the variation of  $c_n$  vs  $n$  or  $\omega$
- Since the FS is non-zero only for discrete frequencies, the spectrum is a discrete spectrum
- Generally,  $c_n$  is complex, so two diagrams are used, one for the magnitude of  $c_n$ , and one for the phase angle
- In some cases, there is a simple expression for  $c_n$ , and a single diagram may suffice. This is unusual, however

# Example

- $f(t) = \sin \omega_0 t$
- By Euler's identities:

$$\cos \omega_0 t = \frac{1}{2} [e^{j\omega_0 t} + e^{-j\omega_0 t}]$$

$$\sin \omega_0 t = \frac{1}{2j} [e^{j\omega_0 t} - e^{-j\omega_0 t}]$$

Substituting...

$$f(t) = \frac{1}{2j} e^{j\omega_0 t} - \frac{1}{2j} e^{-j\omega_0 t}$$

# Representing real functions

If

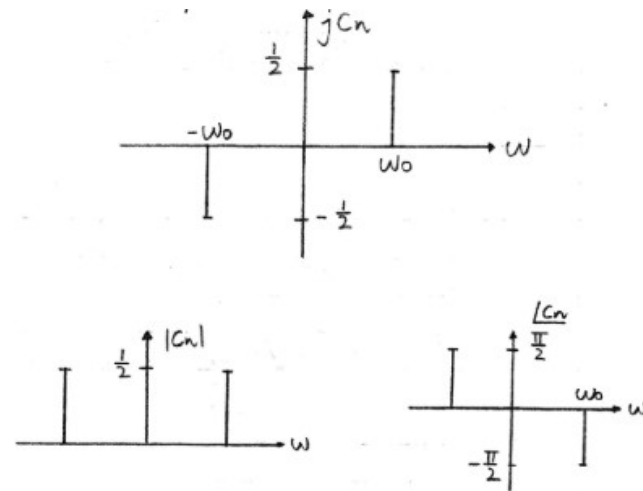
$$c_n = a_n + jb_n$$

$$c_n = |c_n|e^{j\theta_n}$$

$$|c_n| = \sqrt{a_n^2 + b_n^2}$$

$$\theta_n = \tan^{-1} \frac{b_n}{a_n}$$

- Spectrum of  $\sin\omega_0 t$



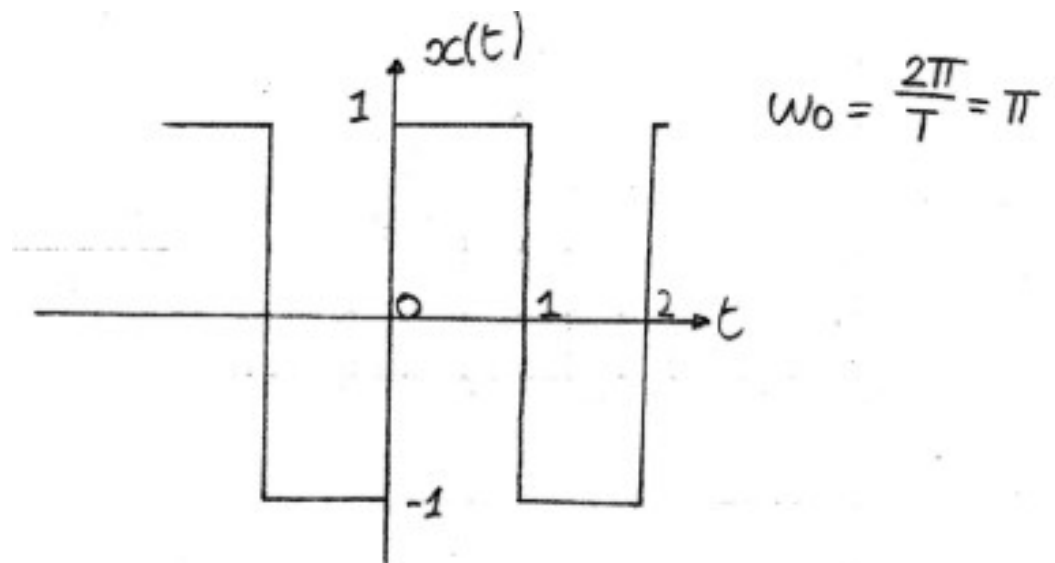
- Note that for real  $f(t)$ ,  $|c_n|$  is an even function of  $\omega$  (or  $n$ ), and the phase angle of  $c_n$  is an odd function of  $\omega$  (or  $n$ )

# Representing a real function

- To represent a real function requires that its FS consists of pairs of complex conjugate components
- Each  $c_n$  represents the magnitude and starting angle of the corresponding complex exponential
- To represent a real valued function, the magnitudes of two conjugate phases must be equal and their instantaneous phase angles must be equal but opposite

# Examples...

- Example – square wave





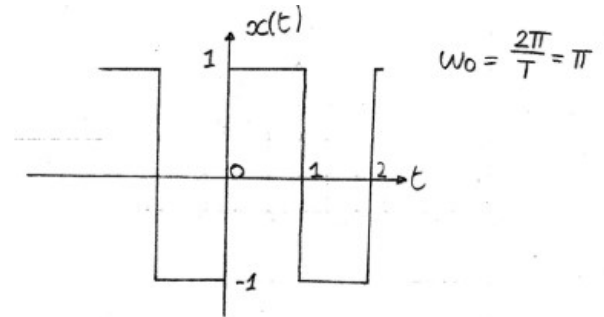
# Square wave

Synthesis equation:  $x(t) = \sum_{n=-\infty}^{\infty} c_n e^{jn\pi t}$  (note: set  $\omega_0 = \frac{2\pi}{T} = \pi$ )

Analysis equation:  $c_n = \frac{1}{T} \int_{t_0}^{t_0+T} x(t) e^{-jn\pi t} dt$

Integrate over one period...

$$\begin{aligned} c_n &= \frac{1}{2} \int_0^1 1 \cdot e^{-jn\pi t} dt - \frac{1}{2} \int_1^2 1 \cdot e^{-jn\pi t} dt \\ &= \frac{1}{2jn\pi} \left[ -e^{-jn\pi t} \Big|_0^1 + e^{-jn\pi t} \Big|_1^2 \right] \\ &= \frac{1}{jn\pi} \left[ -e^{-jn\pi} + e^0 + e^{-j2n\pi} - e^{-jn\pi} \right] \end{aligned}$$



$$= \frac{1}{jn\pi} [2 - 2e^{-jn\pi}]$$

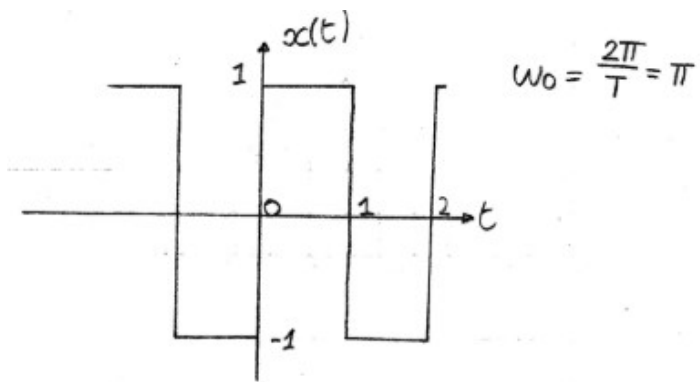
$$= \frac{1}{jn\pi} [1 - e^{-jn\pi}]$$

$$n \text{ odd}, e^{-jn\pi} = -1 \Rightarrow c_n = \frac{2}{jn\pi}$$

$$n \text{ even}, e^{-jn\pi} = 1 \Rightarrow c_n = 0$$

$$\Rightarrow x(t) = \sum_{\substack{n=-\infty \\ n \text{ odd}}}^{\infty} \frac{2}{jn\pi} e^{jn\omega_0 t}$$

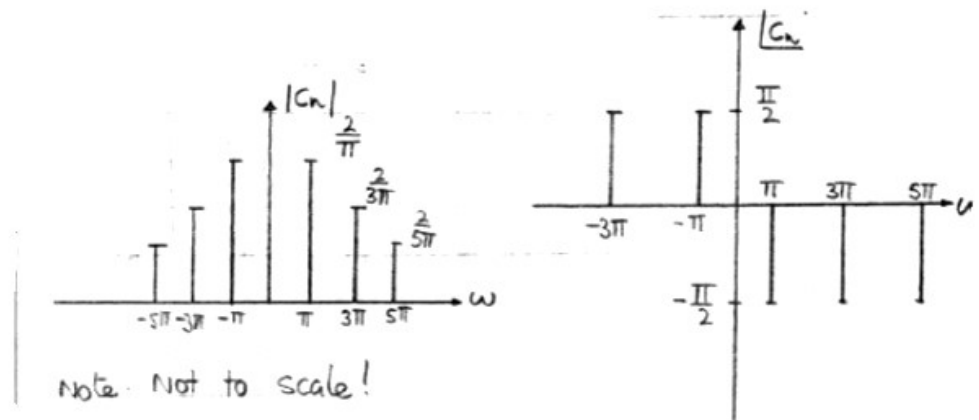
# Square wave - spectrum



Time domain

$$|c_n| = \frac{2}{n\pi}$$

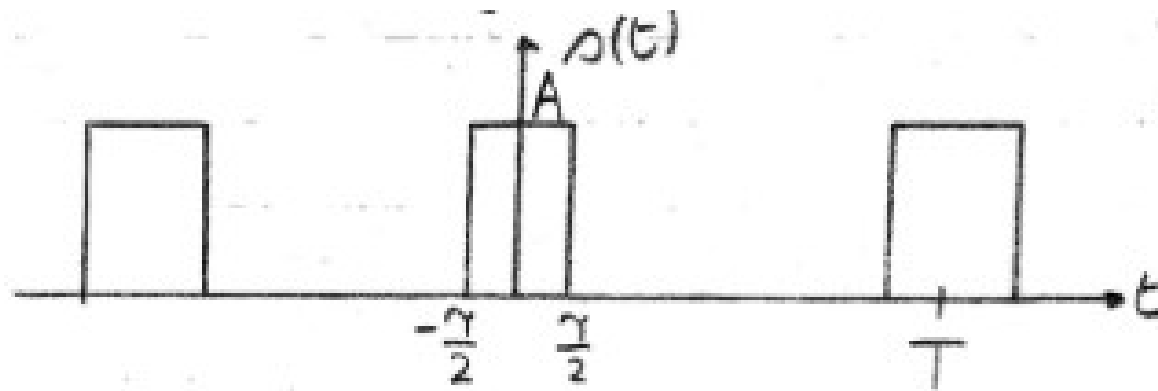
$$\phi = \frac{1}{jn} = -jn$$



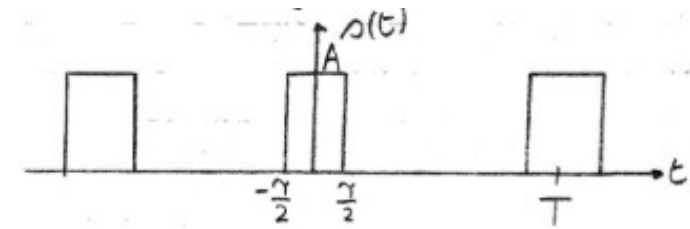
Fourier Series Spectrum

# Examples...

- Example – rectangular pulse train



# Example – rectangular pulse train



$$\begin{aligned}
 c_n &= \frac{1}{T} \int_{-\frac{T}{2}}^{\frac{T}{2}} A e^{-jn\omega_0 t} dt \\
 &= \frac{1}{T} \int_{-\frac{\tau}{2}}^{\frac{\tau}{2}} A e^{-jn\omega_0 t} dt \\
 &= \frac{-A}{jn\omega_0 T} \cdot e^{-jn\omega_0 t} \Big|_{-\frac{\tau}{2}}^{\frac{\tau}{2}} \\
 &= -\frac{A}{jn2\pi} [e^{-jn\omega_0(\frac{\tau}{2})} - e^{jn\omega_0(\frac{\tau}{2})}] \\
 &= -\frac{A}{jn2\pi} [e^{jn\omega_0(\frac{\tau}{2})} - e^{-jn\omega_0(\frac{\tau}{2})}]
 \end{aligned}$$

Note:  $\omega_0 = 2\pi/T$

$$\begin{aligned}
 &= \frac{A}{n\pi} \sin\left(n\pi \left(\frac{\tau}{T}\right)\right) \\
 &= \frac{A\tau}{T} \frac{\sin\left(n\pi \left(\frac{\tau}{T}\right)\right)}{n\pi \left(\frac{\tau}{T}\right)} \quad \leftarrow \text{Mult by } \frac{\frac{n\pi\tau}{T}}{\frac{n\pi\tau}{T}} \dots \\
 &= \frac{A\tau}{T} \text{sinc}\left(\frac{n\tau}{T}\right)
 \end{aligned}$$

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

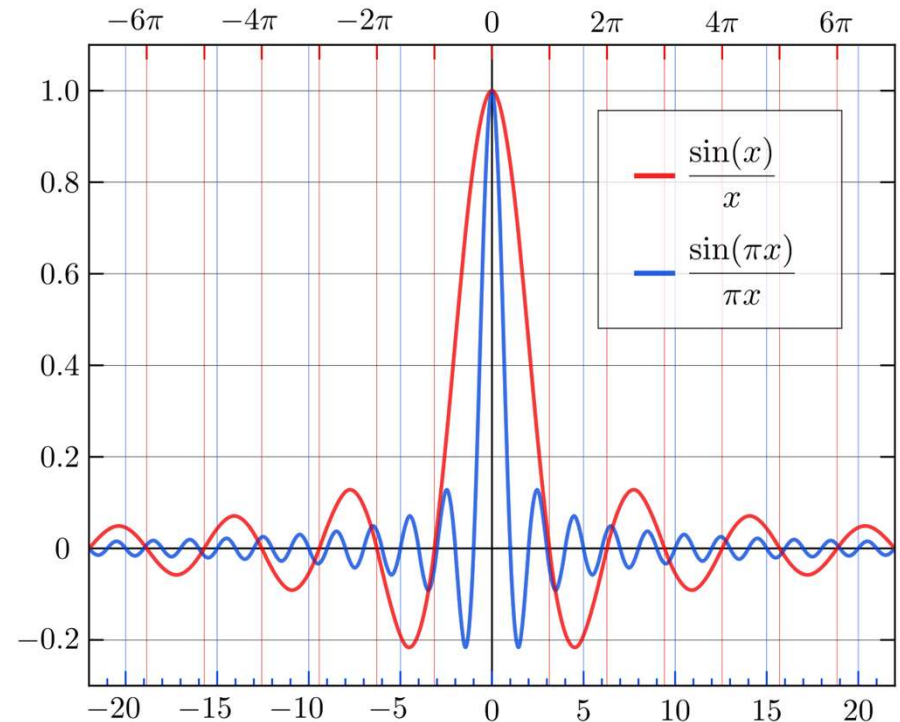
# The sinc function

- Sinc(x) and Sa(x) appear frequently in signals and systems theory:

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

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

Note:  $\lim_{x \rightarrow 0} \frac{\sin(x)}{x} = 1$



# Rectangular pulse train

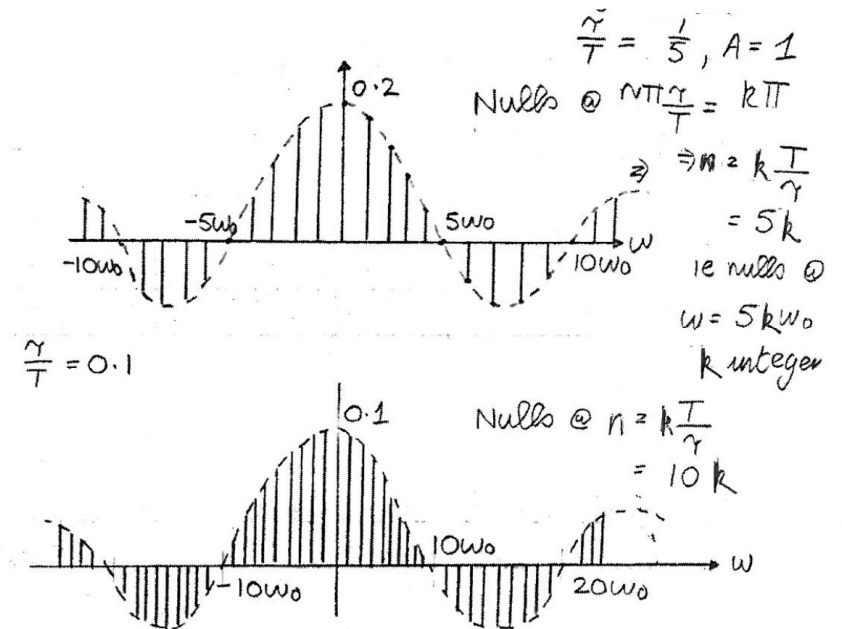
- Returning to the rectangular pulse train,

$$c_n = \frac{A\tau}{T} \text{Sa}\left(\frac{n\pi\tau}{T}\right)$$
$$\therefore s(t) = \frac{A\tau}{T} \sum_{n=-\infty}^{\infty} \text{Sa}\left(\frac{n\pi\tau}{T}\right) e^{jn\omega_0 t}$$

- Because  $c_n$  are all real, we only need one diagram to display the spectrum

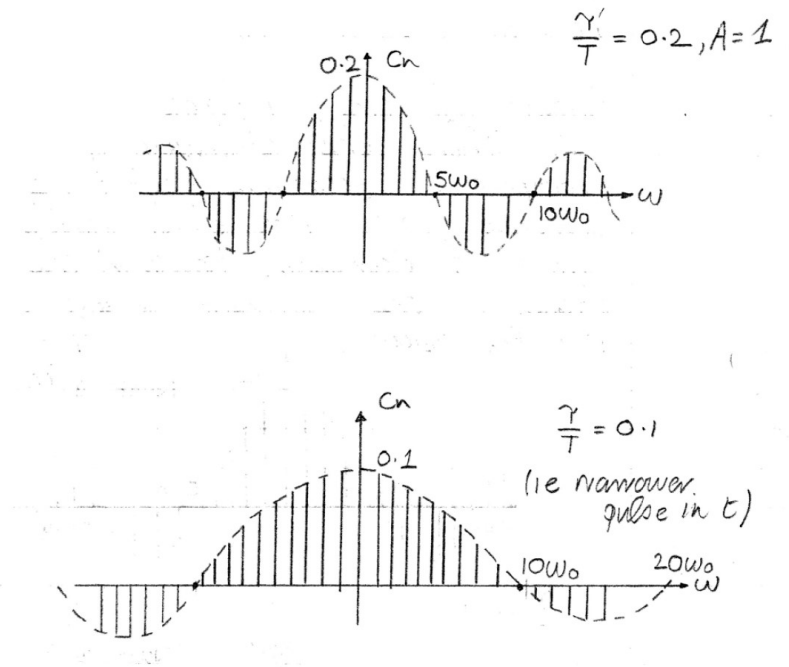
# Rectangular pulse train

- Suppose we keep  $\tau$  fixed, and increase  $T$
- Then, the amplitude of each component decreases  $\propto \frac{1}{T}$ , and the spectral lines move closer together (since  $\omega_0 = \frac{2\pi}{T}$  decreases)
- However, the overall shape of the spectrum remains constant



# Rectangular pulse train

- If we keep  $T$  constant and increase  $\tau$  (i.e. make the pulse width wider), we find
  - 1) the amplitude increase ( $A \propto \tau$ )
  - 2) the frequency content of the signal is compressed within a narrow range of frequencies
- This illustrates the inverse relationship between duration in time and duration in frequency
  - The narrower the pulse in the time domain, the wider the spectrum in the frequency domain, and vice versa



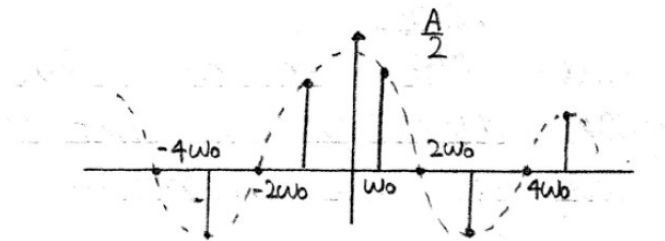
Note that  $\omega_0$  remains the same in both cases, since  $T$  is constant



## Example – limiting cases of pulse train

- i) square pulse train,  $\frac{\tau}{T} = 0.5$

$$x(t) = \frac{A}{2} \sum_{n=-\infty}^{\infty} \text{Sa}\left(\frac{n\pi}{2}\right) e^{jn\omega_0 t}$$



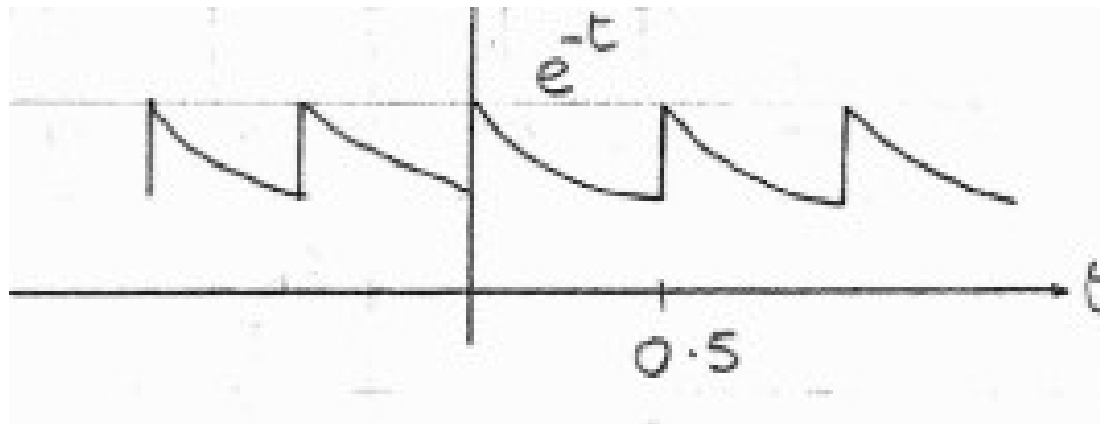
- ii) impulse train
- As  $\tau \rightarrow 0$ , let  $A \rightarrow \infty$ , so that  $A\tau \rightarrow 1$  (recall  $\int_{-\infty}^{\infty} \delta(t) dt = 1$ )

$$c_n = \lim_{\tau \rightarrow 0} \frac{A\tau}{T} \text{Sa}\left(\frac{n\pi\tau}{T}\right) = \frac{1}{T}$$

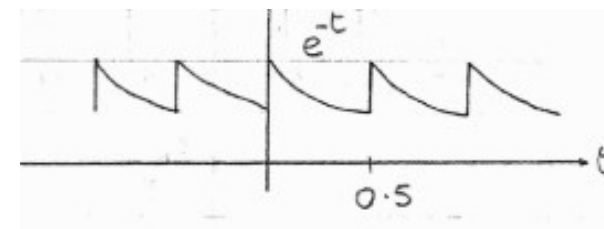
- i.e. each component in the Fourier Series has amplitude  $\frac{1}{T}$

# Examples

- periodic decaying exponential



# Example - periodic decaying exponential



$$T = 0.5 \Rightarrow \omega_0 = 4\pi \text{ (i.e. } \omega_0 = \frac{2\pi}{T} \text{)}$$

$$c_n = 2 \int_0^{0.5} e^{-t} e^{-j4n\pi t} dt$$

$$= 2 \int_0^{0.5} e^{-(1+j4n\pi)t} dt$$

$$= \frac{2}{1+j4n\pi} e^{-(1+j4n\pi)t} \Big|_0^{0.5}$$

$$= \frac{2}{1+j4n\pi} e^{-t} \Big|_0^{0.5}$$

$$\text{(since } e^{-t} e^{-(1+j4n\pi)t} = 1 \text{)}$$

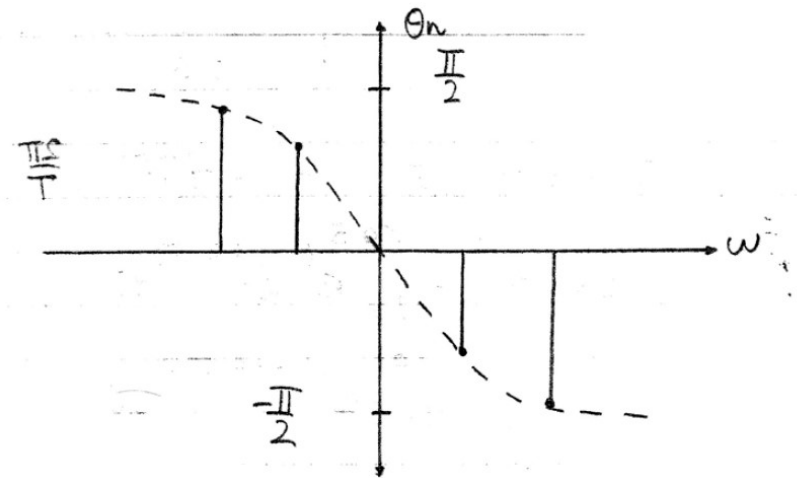
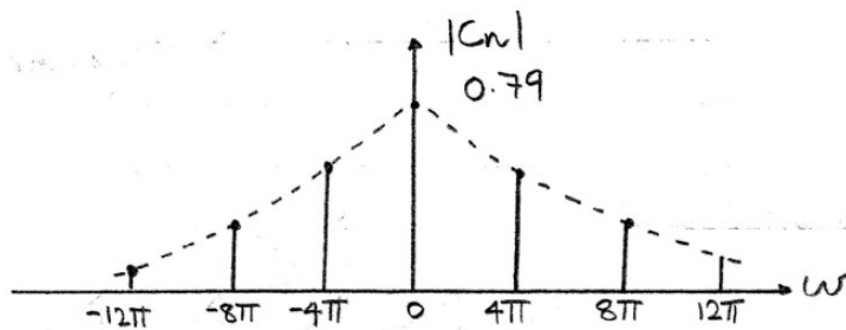
$$\Rightarrow c_n = \frac{2}{1+j4n\pi} [e^0 - e^{-\frac{1}{2}}]$$

$$= \frac{0.79}{1+j4n\pi}$$

$$|c_n| = \frac{0.79}{1+16n^2\pi^2}$$

$$\theta_n = -\tan^{-1} 4n\pi$$

# Example - periodic decaying exponential



Note that, since  $x(t)$  is a real function,  $|c_n|$  is an even function, and  $\theta_n$  is an odd function of  $\omega$ , as expected

# Example - periodic decaying exponential

- In general, for real-valued  $x(t)$ ,

$$c_{-n} = c_n^*$$

Where  $*$  is the complex conjugate

- To show that this is true for real  $x(t)$ , recall

$$x(t) = \sum_{n=-\infty}^{\infty} c_n e^{jn\omega_0 t}$$

- Take the complex conjugate to obtain

$$x^*(t) = \sum_{n=-\infty}^{\infty} c_n^* e^{-jn\omega_0 t}$$

- Replacing  $-n$  by  $n$ , and noting that  $x^*(t) = x(t)$  for real-valued  $x(t)$ , we have

$$x(t) = \sum_{n=-\infty}^{\infty} c_{-n}^* e^{jn\omega_0 t}$$

$$\Rightarrow c_n = c_{-n}^*$$

$$\Rightarrow c_n^* = c_{-n}$$

# Parseval's Theorem for Periodic Functions

- For the general case of a complex-valued function  $f(t) = f_r + f_i$ , we have:

$$f^* = f_r - jf_i$$

$$f_r = \frac{1}{2}(f + f^*)$$

$$f_i = \frac{1}{2j}(f - f^*)$$

$$ff^* = |f|^2 = |f_r|^2 + |f_i|^2$$

# Parseval's Theorem for Periodic Functions

- The average power in such a signal is

$$P = \int_{-\frac{T}{2}}^{\frac{T}{2}} f(t)f^*(t)dt = \frac{1}{T} \int_{-\frac{T}{2}}^{\frac{T}{2}} |f(t)|^2 dt$$

- Substituting for  $f(t)$  and  $f^*(t)$ , we have

$$\begin{aligned} P &= \frac{1}{T} \int_{-\frac{T}{2}}^{\frac{T}{2}} \sum_{m=-\infty}^{\infty} c_m e^{jm\omega_0 t} \sum_{n=-\infty}^{\infty} c_n^* e^{jn\omega_0 t} \\ &= \sum_{m=-\infty}^{\infty} c_m \sum_{n=-\infty}^{\infty} c_n^* \frac{1}{T} \int_{-\frac{T}{2}}^{\frac{T}{2}} e^{j(m-n)\omega_0 t} dt \end{aligned}$$

# Parseval's Theorem for Periodic Functions

- But, the complex exponentials are orthogonal over one period, hence the integral on the RHS is zero except for  $m=n$ . Hence, the double summation reduces to a single summation, and

$$P = \sum_{n=-\infty}^{\infty} c_n c_n^* = \sum_{n=-\infty}^{\infty} |c_n|^2$$

- Comparing this with the expression for  $P$  in the time domain, we get

$$P = \frac{1}{T} \int_{-\frac{T}{2}}^{\frac{T}{2}} |f(t)|^2 dt = \sum_{n=-\infty}^{\infty} |c_n|^2$$



# Parseval's Theorem for Periodic Functions

- This is called Parseval's Theorem for periodic signals. It means that the average power in a signal can be calculated in either the time domain or from the Fourier Spectrum coefficients
- E.g.  $f(t) = A \sin \omega_0 t$

$$P = \frac{A^2}{2} \quad (i.e. \frac{1}{T} \int_{-\frac{T}{2}}^{\frac{T}{2}} |A \sin \omega_0 t|^2 dt)$$

- The FS is given by

$$f(t) = \frac{A}{2j} e^{j\omega_0 t} - \frac{A}{2j} e^{-j\omega_0 t}$$
$$c_1 = \frac{A}{2j}; c_{-1} = -\frac{A}{2j}$$
$$\sum_{n=-\infty}^{\infty} |c_n|^2 = |c_1|^2 + |c_{-1}|^2 = \frac{A^2}{4} + \frac{A^2}{4} = \frac{A^2}{2}$$

# Summary

- Almost any *periodic* function can be represented by summing harmonically related sinusoids with correctly chosen magnitude and phase components (i.e. Fourier Series)
- Complex exponentials are a common choice for Fourier Series basis functions
- Given enough terms, the error in a Fourier Series representation converges to zero

# Summary

- A Fourier Series can be represented graphically by means of a Fourier spectrum plot, which typically is composed of a magnitude plot and a phase plot
- There is an inverse relationship between the extent of a signal in the time domain and the extent of the signal in the frequency domain
  - i.e. a narrow extent in time gives a wider spectral response, and vice versa
- From Parseval's theorem, the average power in a signal can be calculated either from the time domain or from the Fourier Spectrum coefficients