

**Assignment 5: Spectrum Estimation**

Due: Tuesday, May 13

The objective of this exercise is to establish the frequency-mapping correspondences to perform spectral estimation of continuous-time signals with *DFT* and finite time-domain data samples.

**Background:**

Consider a real and periodic signal  $f(t)$ , of period  $T$ . The signal has 7 harmonics, for  $m = 1, 2, \dots, 7$ .

$$f(t) = \sum_{m=1}^7 a_m \sin(m\omega_0 t)$$

where  $\omega_0 = 2\pi/T$ , and the 7 Fourier coefficients  $\{a_m\}$  are formed with your personal 7-digit UCSB perm number.

Then we take 32 uniform samples within one period with sample spacing  $\Delta t = T/32$  to form a short 32-point sequence  $\{f(n)\}$ , where  $n = 0, 1, 2, \dots, 31$ .

Subsequently, to observe the spectrum of the function  $f(t)$ , we take a 32-point *DFT* of the sequence to obtain the 32-point spectral sequence  $F(k)$ , where  $k = 0, 1, 2, \dots, 31$ .

$$F(k) = \text{DFT}_{N=32} \{f(n)\}$$

### Questions:

1. **Time function and sampling:** Plot one full period of the time function  $f(t)$ , from  $t = 0$  to  $t = T$ , and list the 32-point sample sequence  $\{f(n)\}$ .
2. **Fourier series expansion:** Formulate the periodic signal  $f(t)$  in the form of complex Fourier series expansion. List and sketch the Fourier coefficients  $\{F_m\}$  as a sequence of  $m$ . And then identify the corresponding physical frequencies.
3. **Fourier transform of periodic functions:** Determine and sketch the Fourier transform  $F(j\omega)$  of the periodic function  $f(t)$ . Identify the amplitudes and physical frequencies of the peaks.
4. **DTFT:** Plot the DTFT  $F(e^{j\Omega})$  of the 32-point time-domain sequence  $f(n)$  over the interval  $(-\pi, +\pi)$ . Identify the amplitudes and locations of the peaks.
5. **DFT:** Compute and plot the 32-point DFT spectral sequence  $F(k)$ . Identify the amplitudes and locations of the peaks.
6. **Spectral analysis:** Given the background information (a)  $T$ , the period of the original periodic function, (b) sampling spacing  $T/32$ , (c) and DFT length  $N=32$ , formulate the correspondences to map the integer index  $k$  in the DFT spectrum  $F(k)$  back to the original physical frequency index  $\omega$  in  $F(j\omega)$  in order to identify the harmonics (including both amplitude and frequency) of the original periodic waveform  $f(t)$ .

(Hints: Each component of the Fourier series expansion of the periodic function  $f(t)$  consists of a complex amplitude and its corresponding frequency. Components of the series show in the form of spectral peaks over the Fourier spectrum  $F(j\omega)$  over the interval  $(-\infty, +\infty)$  in Problem 3. These spectral peaks also show up in the DTFT spectrum  $F(e^{j\Omega})$  over the interval  $(-\pi, +\pi)$  as indicated by your result from Problem 4. Again, in Problem 5, these spectral peaks show up in the DFT spectrum  $F(k)$  over the interval  $(0, N-1)$ , where  $N = 32$ . The most important task is to formulate the correspondences of the frequency index systems of (a) Fourier transform  $F(j\omega)$ , (b) DTFT  $F(e^{j\Omega})$ , and (c) DFT  $F(k)$ .)

**Fourier transformation:**  $F(j\omega) = \int_{-\infty}^{\infty} f(t) \exp(-j\omega t) dt$

**Fourier series expansion:**  $f(t) = \sum_{m=-\infty}^{\infty} F_m \exp(jm\omega_0 t)$

$$\text{where } F_m = \frac{1}{T} \int_0^T f(t) \exp(-jm\omega_0 t) dt$$

**DTFT (Discrete-time Fourier transform):**  $F(e^{j\Omega}) = \sum_{n=-\infty}^{\infty} f(n) \exp(-jn\Omega)$

**DFT (Discrete Fourier transform):**  $F(k) = \sum_{n=0}^{N-1} f(n) \exp(-j2\pi nk/N)$