1

Fourier Series

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Abstract—This manual provides a simple introduction to Fourier Series

1 Periodic Function

Let

$$x(t) = A_0 |\sin(2\pi f_0 t)| \tag{1.1}$$

1.1 Plot x(t).

Solution: The following code plots Fig. 1.1

wget https://raw.githubusercontent.com/ varenya27/EE3900/master/charger/codes/1 1.py

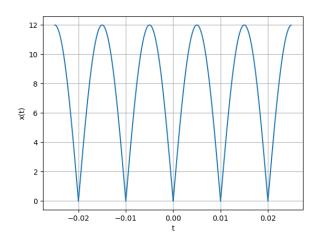


Fig. 1.1: x(t)

1.2 Show that x(t) is periodic and find its period. Let T be the period of x(t)

$$x(t+T) = A|\sin(2\pi f_0(t+T))| \tag{1.2}$$

$$= A|\sin(2\pi f_0 t + 2\pi f_0 T)| \tag{1.3}$$

$$= A|\sin(2\pi f_0 t)|, \quad 2\pi f_0 T = \pi \quad (1.4)$$

$$\implies T = \frac{1}{2f_0} \tag{1.5}$$

2 Fourier Series

Consider $A_0 = 12$ and $f_0 = 50$ for all numerical calculations.

2.1 If

$$x(t) = \sum_{k=-\infty}^{\infty} c_k e^{j2\pi k f_0 t}$$
 (2.1)

show that

$$c_k = f_0 \int_{-\frac{1}{2f_0}}^{\frac{1}{2f_0}} x(t)e^{-J2\pi k f_0 t} dt \qquad (2.2)$$

Solution:

$$x(t) = \sum_{k=-\infty}^{\infty} c_k e^{j2\pi k f_0 t}$$
 (2.3)

$$\int_{-\frac{1}{2f_0}}^{\frac{1}{2f_0}} x(t)e^{-J2\pi nf_0t}dt = \int_{-\frac{1}{2f_0}}^{\frac{1}{2f_0}} \sum_{k=-\infty}^{\infty} c_k e^{J2\pi(k-n)f_0t}dt$$
(2.4)

$$= \sum_{k=-\infty}^{\infty} c_k \int_{-\frac{1}{2f_0}}^{\frac{1}{2f_0}} e^{j2\pi(k-n)f_0t} dt$$
(2.5)

$$=\sum_{k=-\infty}^{\infty}c_k\frac{1}{f_0}\delta(k-n) \quad (2.6)$$

$$=\frac{1}{f_0}c_n\tag{2.7}$$

$$\implies c_n = f_0 \int_{-\frac{1}{2f_0}}^{\frac{1}{2f_0}} x(t) e^{-j2\pi n f_0 t} dt$$
(2.8)

2.2 Find c_k for (1.1)

Solution:

$$c_{k} = 50 \int_{-0.01}^{0.01} 12|\sin(2\pi 50t)|e^{-J100\pi kt} dt \qquad (2.9)$$

$$= 600 \int_{-0.01}^{0.01} |\sin(100)| \cos(100\pi kt) dt$$

$$+ J600 \int_{-0.01}^{0.01} |\sin(100\pi t)| \sin(100\pi kt) dt \qquad (2.10)$$

$$= 600 \int_{0}^{0.01} 2 \sin(100\pi t) \cos(100\pi kt) dt \qquad (2.11)$$

$$= 600 \int_{0}^{0.01} (\sin(100\pi (k+1)t)) dt \qquad (2.12)$$

$$= 6 \frac{1 + (-1)^{k}}{\pi} \left(\frac{1}{k+1} - \frac{1}{k-1}\right) \qquad (2.13)$$

$$= \begin{cases} \frac{24}{\pi(1-k^{2})} & \text{even } k \\ 0 & \text{odd } k \end{cases} \qquad (2.14)$$

2.3 Verify (2.1) using python.

Solution: The following code plots Fig. 2.3

wget https://raw.githubusercontent.com/ varenya27/EE3900/master/charger/codes/2 3.py

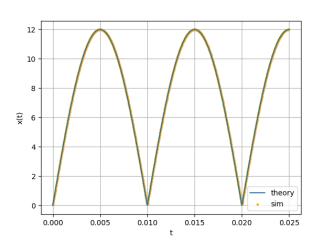


Fig. 2.3: x(t) from the fourier series

2.4 Show that

$$x(t) = \sum_{k=0}^{\infty} (a_k \cos 2\pi k f_0 t + b_k J \sin 2\pi k f_0 t)$$
(2.15)

and obtain the formulae for a_k and b_k .

Solution:

$$x(t) = \sum_{k=-\infty}^{\infty} c_k e^{j2\pi k f_0 t}$$
 (2.16)

$$= c_0 + \sum_{k=1}^{\infty} c_k e^{j2\pi k f_0 t} + c_{-k} e^{-j2\pi k f_0 t}$$
 (2.17)

$$= c_0 + \sum_{k=1}^{\infty} (c_k + c_{-k}) \cos(2\pi k f_0 t)$$

$$+\sum_{k=0}^{\infty} J(c_k - c_{-k}) \sin(2\pi k f_0 t)$$
 (2.18)

Hence, for $k \ge 0$,

$$a_{k} = \begin{cases} c_{0} & k = 0 \\ c_{k} + c_{-k} & k > 0 \end{cases}$$

$$= \begin{cases} 50 \int_{-0.01}^{0.01} x(t) dt & k = 0 \\ 100 \int_{-0.01}^{0.01} x(t) \cos(100\pi kt) dt & k > 0 \end{cases}$$
(2.19)

$$b_k = \frac{c_k - c_{-k}}{J} = 100 \int_{-0.01}^{0.01} x(t) \sin(100\pi kt) dt$$
(2.21)

2.5 Find a_k and b_k for (1.1)

Solution: Clearly x(t) is even

$$x(t) = \sum_{k=-\infty}^{\infty} c_k e^{j2\pi k f_0 t}$$
 (2.22)

$$x(-t) = \sum_{k=-\infty}^{\infty} c_k e^{-j2\pi k f_0 t}$$
 (2.23)

$$= \sum_{k=-\infty}^{\infty} c_{-k} e^{j2\pi k f_0 t} = x(t)$$
 (2.24)

$$\implies c_k = c_{-k} \tag{2.25}$$

thus for $k \geq 0$,

$$a_k = \begin{cases} \frac{24}{\pi} & k = 0\\ \frac{48}{\pi(1 - k^2)} & k > 0, \ k \text{ even} \\ 0 & \text{otherwise} \end{cases}$$
 (2.26)

$$b_k = 0 (2.27)$$

2.6 Verify (2.15) using python.

Solution: The following code plots Fig. 2.6

wget https://raw.githubusercontent.com/ varenya27/EE3900/master/charger/codes/2 _6.py

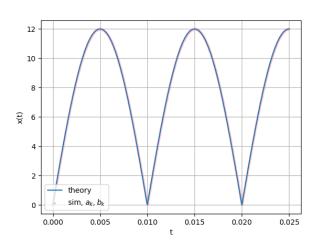


Fig. 2.6: x(t) from the fourier series using a_k, b_k

3 Fourier Transform

3.1

$$\delta(t) = 0, \quad t \neq 0 \tag{3.1}$$

$$\int_{-\infty}^{\infty} \delta(t) \, dt = 1 \tag{3.2}$$

3.2 The Fourier Transform of g(t) is

$$G(f) = \int_{-\infty}^{\infty} g(t)e^{-j2\pi ft} dt \qquad (3.3)$$

3.3 Show that

$$g(t-t_0) \stackrel{\mathcal{F}}{\longleftrightarrow} G(f)e^{-j2\pi ft_0}$$
 (3.4)

(3.5)

Solution:

$$g(t - t_0) \stackrel{\mathcal{F}}{\longleftrightarrow} \int_{-\infty}^{\infty} g(t - t_0) e^{-j2\pi f t} dt \qquad (3.6)$$

$$= \int_{-\infty}^{\infty} g(t') e^{-j2\pi f (t' + t_0)} dt' \qquad (3.7)$$

$$= e^{-j2\pi f t_0} \int_{-\infty}^{\infty} g(t') e^{-j2\pi f t'} dt' \qquad (3.8)$$

$$= G(f) e^{-j2\pi f t_0} \qquad (3.9)$$

3.4 Show that

$$G(t) \stackrel{\mathcal{F}}{\longleftrightarrow} g(-f)$$
 (3.10)

Solution: using the inverse fourier transform:

$$g(t) = \int_{-\infty}^{\infty} G(f)e^{j2\pi ft} df \qquad (3.11)$$

$$\implies g(f) = \int_{-\infty}^{\infty} G(t)e^{j2\pi ft} dt \qquad (3.12)$$

$$\implies g(-f) = \int_{-\infty}^{\infty} G(t)e^{-j2\pi ft} dt \qquad (3.13)$$

$$\implies G(t) \stackrel{\mathcal{F}}{\longleftrightarrow} g(-f)$$
 (3.14)

3.5 $\delta(t) \stackrel{\mathcal{F}}{\longleftrightarrow} ?$

Solution:

$$\delta(t) \stackrel{\mathcal{F}}{\longleftrightarrow} \int_{-\infty}^{\infty} \delta(t) e^{-j2\pi f t} dt \qquad (3.15)$$

$$= 1 \tag{3.16}$$

3.6
$$e^{-j2\pi f_0 t} \stackrel{\mathcal{F}}{\longleftrightarrow} ?$$

Solution:

$$e^{-j2\pi f_0 t} \stackrel{\mathcal{F}}{\longleftrightarrow} \int_{-\infty}^{\infty} e^{-j2\pi f_0 t} e^{-j2\pi f t} dt$$
 (3.17)

$$= \int_{-\infty}^{\infty} e^{-j2\pi(f+f_0)t} dt \qquad (3.18)$$

$$=\delta(f+f_0)\tag{3.19}$$

 $3.7 \cos(2\pi f_0 t) \stackrel{\mathcal{F}}{\longleftrightarrow} ?$

Solution:

$$\cos(2\pi f_0 t) \stackrel{\mathcal{F}}{\longleftrightarrow} \int_{-\infty}^{\infty} \cos(2\pi f_0 t) e^{-j2\pi f t} dt$$

$$= \frac{1}{2} \int_{-\infty}^{\infty} \left(e^{2j\pi f_0 t} + e^{-2j\pi f_0 t} \right) e^{-j2\pi f t} dt$$

$$(3.21)$$

$$= \frac{1}{2} \left(\delta(f - f_0) + \delta(f + f_0) \right)$$

$$(3.22)$$

3.8 Find the Fourier Transform of x(t) and plot it. Verify using python.

Solution:

$$x(t) \stackrel{\mathcal{F}}{\longleftrightarrow} \int_{-\infty}^{\infty} \sum_{k=-\infty}^{\infty} c_k e^{-j2\pi k f_0 t} dt$$
 (3.23)

$$=\sum_{k=-\infty}^{\infty}c_k\delta(kf_0+f)$$
 (3.24)

$$= \sum_{k=-\infty}^{\infty} \frac{24}{\pi (1 - 4k^2)} \delta(2kf_0 + f) \quad (3.25)$$

The following code plots Fig. 3.8

wget https://raw.githubusercontent.com/ varenya27/EE3900/master/charger/codes/3 _8.py

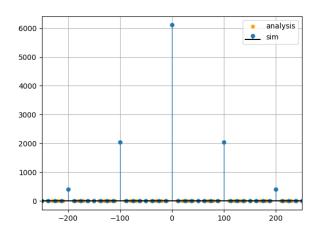


Fig. 3.8: fourier transform of x(t)

3.9 Show that

$$rect(t) \stackrel{\mathcal{F}}{\longleftrightarrow} sinc(t)$$
 (3.26)

Verify using python.

Solution:

$$\operatorname{rect}(t) \stackrel{\mathcal{F}}{\longleftrightarrow} \int_{-\infty}^{\infty} \operatorname{rect}(t) e^{-j2\pi ft} dt \qquad (3.27)$$
$$= \int_{-0.5}^{0.5} e^{-j2\pi ft} dt \qquad (3.28)$$

$$= \frac{J}{2\pi f} \left(e^{-J\pi f} - e^{J\pi f} \right) \qquad (3.29)$$

$$=\frac{\sin \pi f}{\pi f} \tag{3.30}$$

$$= \operatorname{sinc}(f) \tag{3.31}$$

The following code plots Fig. 3.9

wget https://raw.githubusercontent.com/ varenya27/EE3900/master/charger/codes/3 9.py

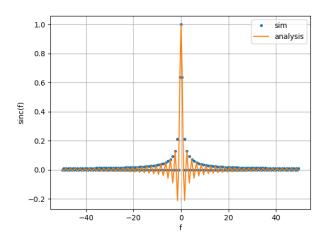


Fig. 3.9: fourier transform of rect(t)

3.10 sinc $(t) \stackrel{\mathcal{F}}{\longleftrightarrow}$?. Verify using python.

Solution: Using the inverse fourier transform and the fact that rect(f) is even:

$$\operatorname{sinc}(t) \stackrel{\mathcal{F}}{\longleftrightarrow} \operatorname{rect}(-f) = \operatorname{rect}(f)$$
 (3.32)

The following code plots Fig. 3.10

wget https://raw.githubusercontent.com/ varenya27/EE3900/master/charger/codes/3 _10.py

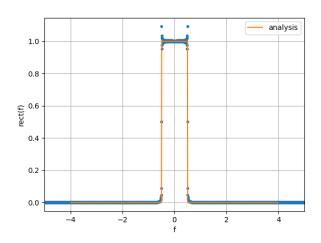


Fig. 3.10: fourier transform of sinc(t)

4 Filter

4.1 Find H(f) which transforms x(t) to DC 5V. **Solution:** Let y(t) represent the 5V DC output. H(f) should be a low pass (to ensure DC) filter. With $f_0 = 50Hz$:

$$H(f) = \operatorname{rect}\left(\frac{f}{2f_0}\right) \tag{4.1}$$

Since the output is 5V

$$\frac{24}{\pi}H(f) = 5\text{rect}\left(\frac{f}{2f_0}\right) \tag{4.2}$$

$$\implies H(f) = \frac{5\pi}{24} \operatorname{rect}\left(\frac{f}{2f_0}\right)$$
 (4.3)

4.2 Find h(t). Applying the inverse fourier transform:

$$h(t) = \int_{-\infty}^{\infty} H(f)e^{j2\pi ft} df$$
 (4.4)

$$= \frac{5\pi}{24} \int_{-\infty}^{\infty} \text{rect}\left(\frac{f}{2f_0}\right) e^{j2\pi ft} df \qquad (4.5)$$

$$= \frac{5\pi f_0}{12} \operatorname{sinc}(2f_0 t) \tag{4.6}$$

4.3 Verify your result using through convolution. The following code plots Fig. 4.3

wget https://raw.githubusercontent.com/ varenya27/EE3900/master/charger/codes/4 3.py

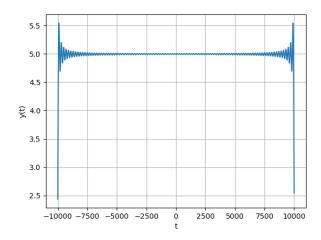


Fig. 4.3: convolution of h(t) and x(t)

5 FILTER DESIGN

5.1 Design a Butterworth filter for H(f). **Solution:** For a Butterworth filter of order n and cutoff freq f_c :

$$|H_n(f)|^2 = \frac{1}{\sqrt{1 + \left(\frac{f}{f_c}\right)^{2n}}}$$
 (5.1)

$$A = -10\log_{10}|H(f)|^2 \qquad (5.2)$$

Let the passband and stopband fruquency cutoffs be 50Hz and 100 Hz respectively with the corresponding attenuations as -1db and -20dB.

$$A_p = -10log_{10} \left(1 + \left(\frac{f_p}{f_c} \right)^{2n} \right)$$
 (5.3)

$$A_s = -10log_{10} \left(1 + \left(\frac{f_s}{f_c} \right)^{2n} \right)$$
 (5.4)

$$\implies \left(\frac{f_p}{f_s}\right)^{2n} = \frac{10^{-\frac{-A_p}{10}} - 1}{10^{-\frac{-A_s}{10}} - 1} \tag{5.5}$$

$$(0.5)^{2n} = \frac{10^{0.1} - 1}{10^2 - 1} \tag{5.6}$$

$$4^{-n} = \frac{0.2589}{99} \tag{5.7}$$

$$n = 4.289 \tag{5.8}$$

Taking n = 5 and solving for f_c

$$f_{c_1} = f_p \left(10^{-\frac{A_p}{10}} - 1 \right)^{-\frac{1}{2n}} = 57.23 Hz \quad (5.9)$$

$$f_{c_2} = f_s \left(10^{-\frac{A_s}{10}} - 1 \right)^{-\frac{1}{2n}} = 63.16Hz$$
 (5.10)

$$\implies f_c \approx 60Hz \tag{5.11}$$

5.2 Design a Chebyschev filter for H(f).

Solution: For a Chebyshev filter of order n, ripple ϵ , cutoff freq f_c :

$$|H_n(f)|^2 = \frac{1}{\sqrt{1 + \epsilon^2 c_n^2 \left(\frac{f}{f_c}\right)}}$$
 (5.12)

where $C_n = cosh^{-1}(ncoshx)$ The chebyshev polynomial is given as:

$$c_n(x) = \begin{cases} \cos(n\cos^{-1}x) & |x| \le 1\\ \cosh(n\cosh^{-1}x) & \text{otherwise} \end{cases}$$
(5.13)

For a passband frequency cuttoff $f_p = f_c$, stopband freq f_s , attenuation A_s and p-p ripple

 δ :

$$\delta = 10\log_{10}\left(1 + \epsilon^2\right) \tag{5.14}$$

$$\implies \epsilon = \sqrt{10^{\frac{\delta}{10}} - 1} \tag{5.15}$$

For $f_s > f_p$:

$$A_s = -10\log_{10}\left(1 + \epsilon^2 c_n^2 \left(\frac{f_s}{f_p}\right)\right)$$
(5.16)

$$\implies c_n \left(\frac{f_s}{f_p} \right) = \frac{\sqrt{10^{-\frac{A_s}{10}} - 1}}{\epsilon} \tag{5.17}$$

$$\implies n = \frac{\cosh^{-1}\left(\frac{\sqrt{10^{-\frac{A_s}{10}}-1}}{\epsilon}\right)}{\cosh^{-1}\left(\frac{f_s}{f_p}\right)}$$
 (5.18)

Thus with $f_p = 60Hz$, $f_s = 100Hz$, $\delta = 0.5dB$, $A_s = -20dB$, we can calculate n and ϵ as follows:

$$\epsilon = \sqrt{10^{\frac{0.5}{10}} - 1} = 0.35 \tag{5.19}$$

$$n = \frac{\cosh^{-1}\left(\frac{\sqrt{10^{-\frac{100}{10}} - 1}}{0.35}\right)}{\cosh^{-1}\left(\frac{100}{60}\right)} = 3.68 \approx 4 \quad (5.20)$$

5.3 Design a circuit for your Butterworth filter. **Solution:** For a butterworth filter of order n, C_k, L_k value for $\omega = 1$

$$C_1 = C_5 = 0.618F \tag{5.21}$$

$$C_3 = 2F \tag{5.22}$$

$$L_2 = L_4 = 1.618H \tag{5.23}$$

$$C_k' = \frac{C_k}{\omega_c} \tag{5.24}$$

$$L_k' = \frac{L_k}{\omega_c} \tag{5.25}$$

Taking $f_c = 60 \text{ Hz}$,

$$f_c = 60 \implies \omega_c = 120\pi \tag{5.26}$$

$$C_1' = C_5' = 1.64mF \tag{5.27}$$

$$L_2' = L_4' = 4.29mH \tag{5.28}$$

$$C_3' = 5.31mF$$
 (5.29)

(5.30)

The L-C network is shown in Fig. 5.3. The following code plots Fig. 5.3



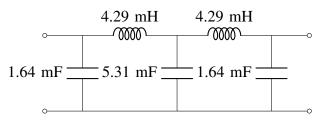


Fig. 5.3: L-C Butterworth Filter

com/varenya27/EE3900/master/charger/codes/5 _ 3.cir

wget https://raw.githubusercontent.com/ varenya27/EE3900/master/charger/codes/5 3.py

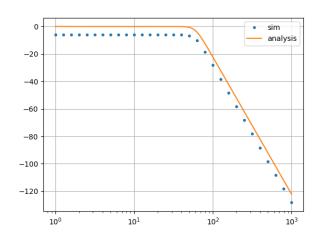


Fig. 5.3: Butterworth filter sim

5.4 Design a circuit for your Chebyshev filter. **Solution:** For order 3 and 0.5 dB ripple, following a similar procedure as in the Butterworth filter taking $f_c = 50Hz$,

$$C_1' = 4.43mF (5.31)$$

$$L_2' = 3.16mH \tag{5.32}$$

$$C_3' = 6.28mF (5.33)$$

$$L_4' = 2.23mH \tag{5.34}$$

The L-C network is shown in Fig. 5.4. The following code plots Fig. 5.4

wget https://raw.githubusercontent. com/varenya27/EE3900/master/ charger/codes/5_4.cir

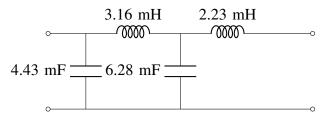


Fig. 5.4: L-C Chebyshev Filter

wget https://raw.githubusercontent.com/ varenya27/EE3900/master/charger/codes/5 _4.py

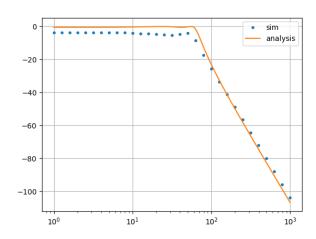


Fig. 5.4: Chebyshev filter sim