

Week 2: Intro to DSP

Summary

- Spectrum Representation
- Harmonic Signals
- Time-varying signals
- Spectrogram
- Intro to FS

Motivation

⌘ Synthesize Complicated Signals

⌘ Musical Notes

- ⌘ Piano uses 3 strings for many notes
- ⌘ Chords: play several notes simultaneously

⌘ Human Speech

- ⌘ Vowels have dominant frequencies
- ⌘ Application: computer generated speech

⌘ Can **all** signals be generated this way?

- ⌘ Sum of sinusoids?

Example of Time-varying Frequency

- Fur Elise

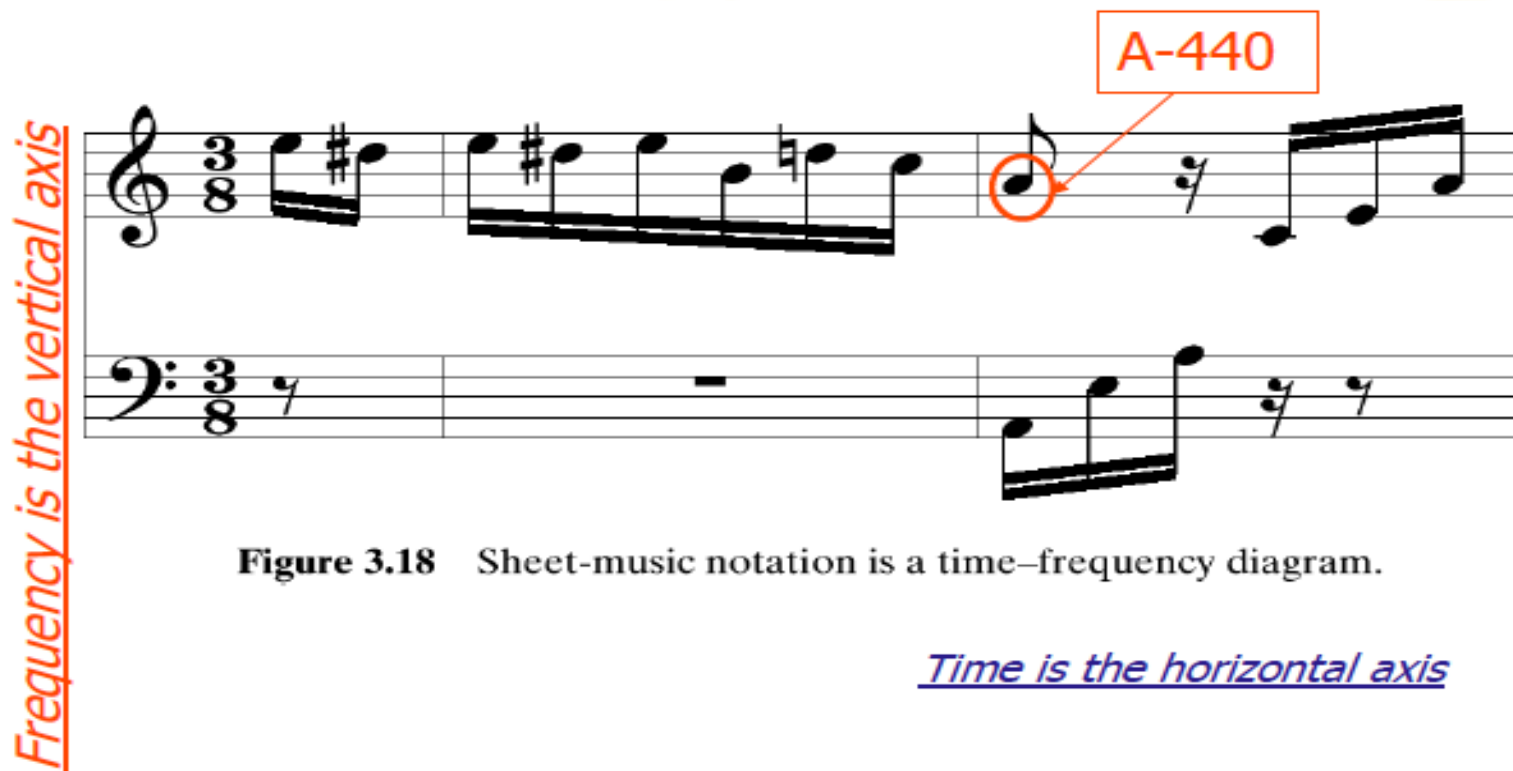


Figure 3.18 Sheet-music notation is a time–frequency diagram.

Euler's Formula's Reversed

⌘ Solve for cosine (or sine)

$$e^{j\omega t} = \cos(\omega t) + j\sin(\omega t)$$

$$e^{-j\omega t} = \cos(-\omega t) + j\sin(-\omega t)$$

$$e^{-j\omega t} = \cos(\omega t) - j\sin(\omega t)$$

$$e^{j\omega t} + e^{-j\omega t} = 2\cos(\omega t)$$

$$\cos(\omega t) = \frac{1}{2} (e^{j\omega t} + e^{-j\omega t})$$

Inverse Euler's Formula

$$\cos(\omega t) = \frac{1}{2} (e^{j\omega t} + e^{-j\omega t})$$

$$\sin(\omega t) = \frac{1}{2j} (e^{j\omega t} - e^{-j\omega t})$$

Spectrum Interpretation

⌘ Cosine = sum of 2 complex exponentials:

$$A \cos(7t) = \frac{A}{2} e^{j7t} + \frac{A}{2} e^{-j7t}$$

☑ One has a positive frequency

☑ The other has **negative** freq.

☑ Amplitude of each is half as big

Negative Frequency

⌘ Is negative frequency real?

⌘ Doppler Radar provides an example

☑ Police radar measures speed by using the Doppler shift principle

☑ Let's assume 400Hz <---> 60 mph

☑ +400Hz means towards the radar

☑ -400Hz means away (opposite direction)

Spectrum of Sine

⌘ Sine = sum of 2 complex exponentials:

$$A \sin(7t) = \frac{A}{2j} e^{j7t} - \frac{A}{2j} e^{-j7t}$$
$$= \frac{1}{2} A e^{-j0.5\pi} e^{j7t} + \frac{1}{2} A e^{j0.5\pi} e^{-j7t}$$

$$\frac{-1}{j} = j = e^{j0.5\pi}$$

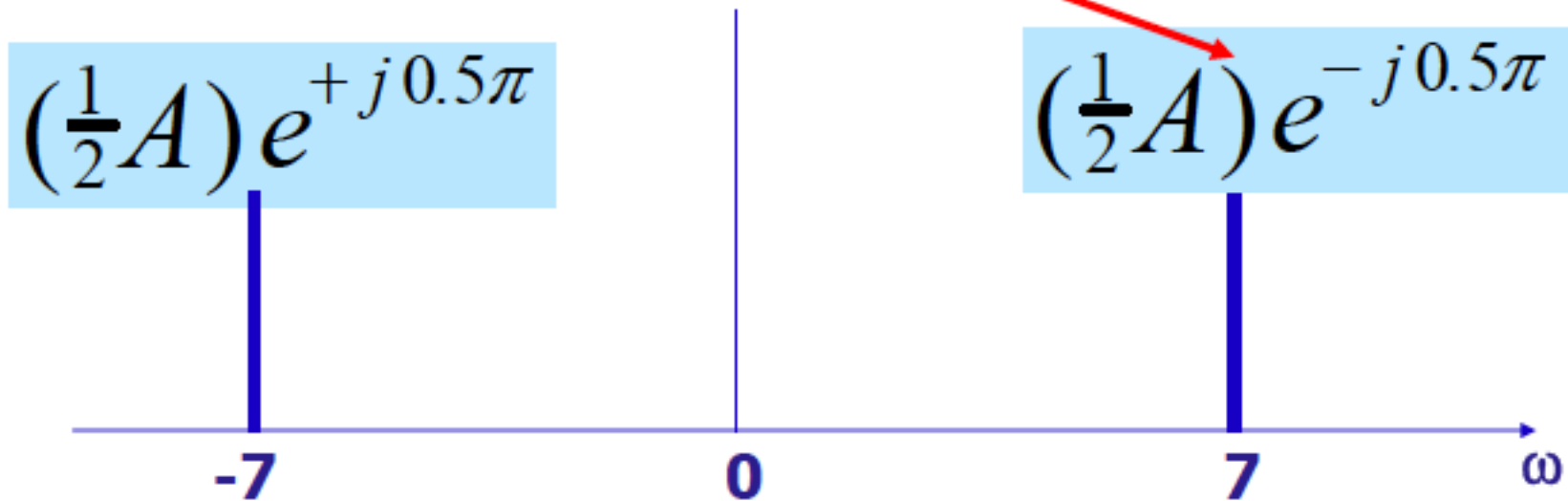
☒ Positive freq. has phase = -0.5π

☒ Negative freq. has phase = $+0.5\pi$

Graphical Spectrum

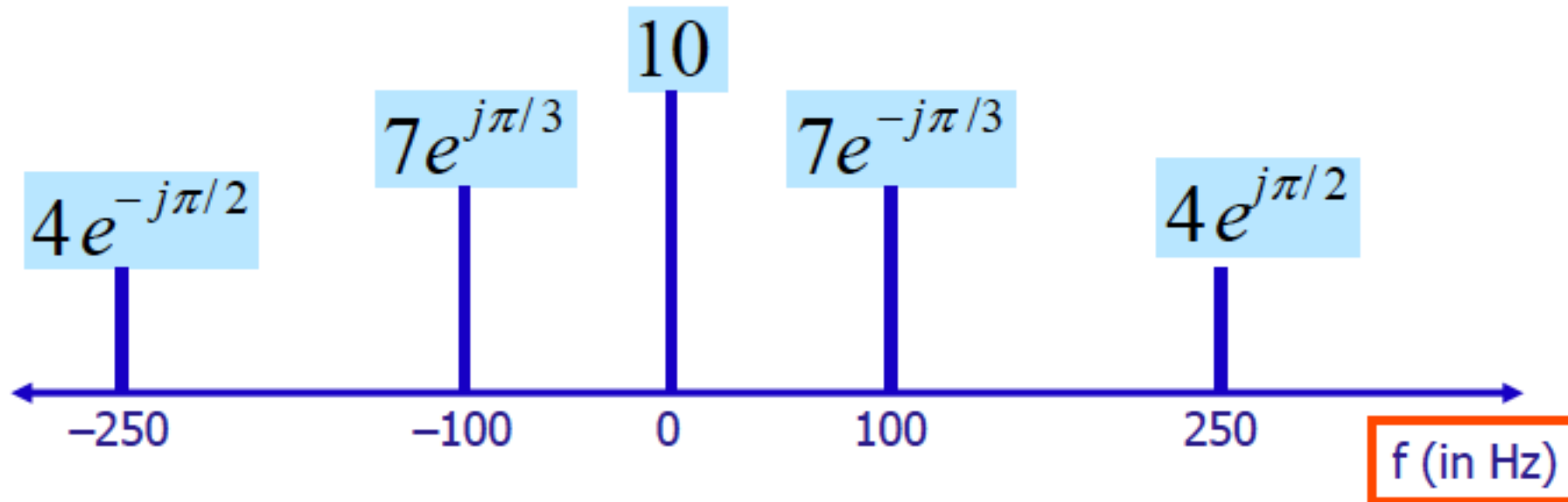
EXAMPLE of SINE

$$A \sin(7t) = \frac{1}{2} A e^{-j0.5\pi} e^{j7t} + \frac{1}{2} A e^{j0.5\pi} e^{-j7t}$$



AMPLITUDE, PHASE & FREQUENCY are shown

⌘ Add the spectrum components:



What is the formula for the signal $x(t)$?

Gather (A, ω, ϕ) information

⌘ Frequencies:

- ⌘ -250 Hz
- ⌘ -100 Hz
- ⌘ **0** Hz
- ⌘ 100 Hz
- ⌘ 250 Hz

⌘ Amplitude & Phase

- | | |
|------|----------|
| ⌘ 4 | $-\pi/2$ |
| ⌘ 7 | $+\pi/3$ |
| ⌘ 10 | 0 |
| ⌘ 7 | $-\pi/3$ |
| ⌘ 4 | $+\pi/2$ |



Note the **conjugate phase**

DC is another name for zero-freq component

DC component always has zero phase (for real $x(t)$)

Add Spectrum Components-1

⌘ Frequencies:

- ☒ -250 Hz
- ☒ -100 Hz
- ☒ 0 Hz
- ☒ 100 Hz
- ☒ 250 Hz

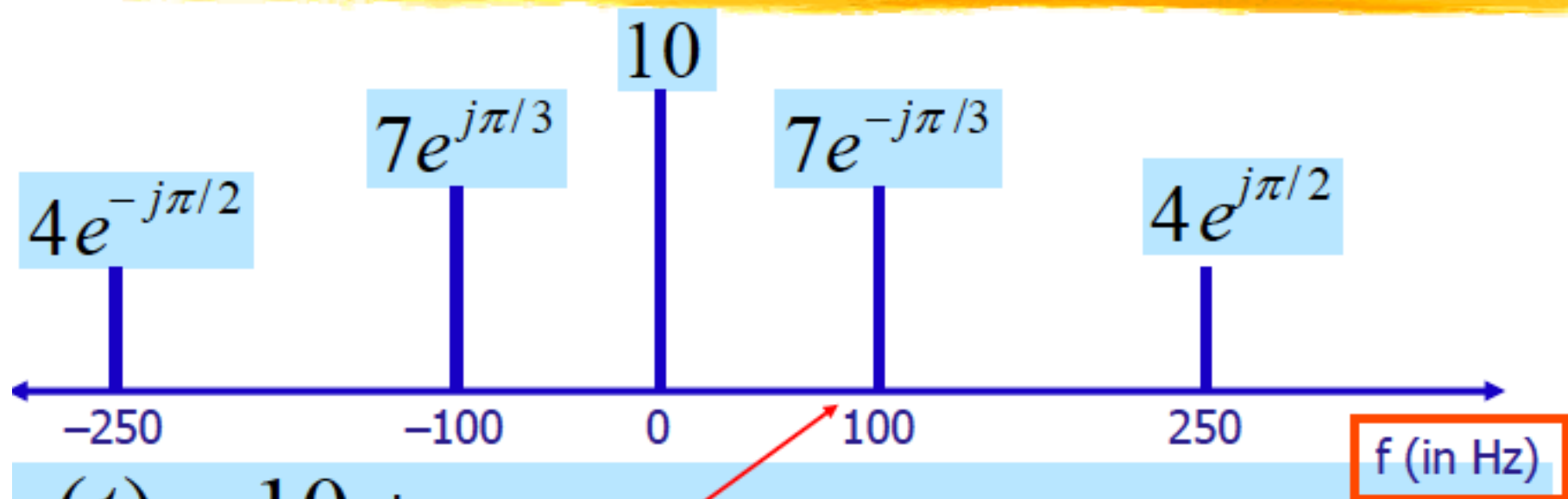
⌘ Amplitude & Phase

- | | |
|------|----------|
| ☒ 4 | $-\pi/2$ |
| ☒ 7 | $+\pi/3$ |
| ☒ 10 | 0 |
| ☒ 7 | $-\pi/3$ |
| ☒ 4 | $+\pi/2$ |

$$x(t) = 10 +$$

$$7e^{-j\pi/3}e^{j2\pi(100)t} + 7e^{j\pi/3}e^{-j2\pi(100)t}$$

$$+ 4e^{j\pi/2}e^{j2\pi(250)t} + 4e^{-j\pi/2}e^{-j2\pi(250)t}$$



$$x(t) = 10 +$$

$$\begin{aligned} & 7e^{-j\pi/3} e^{j2\pi(100)t} + 7e^{j\pi/3} e^{-j2\pi(100)t} \\ & + 4e^{j\pi/2} e^{j2\pi(250)t} + 4e^{-j\pi/2} e^{-j2\pi(250)t} \end{aligned}$$

Simplify Components

$$x(t) = 10 +$$

$$7e^{-j\pi/3}e^{j2\pi(100)t} + 7e^{j\pi/3}e^{-j2\pi(100)t}$$

$$+ 4e^{j\pi/2}e^{j2\pi(250)t} + 4e^{-j\pi/2}e^{-j2\pi(250)t}$$


Use Euler's Formula to get **REAL** sinusoids:

$$A \cos(\omega t + \varphi) = \frac{A}{2} e^{j\varphi} e^{j\omega t} + \frac{A}{2} e^{-j\varphi} e^{-j\omega t}$$

Final Answer

$$x(t) = 10 + 14 \cos(2\pi(100)t - \pi/3) + 8 \cos(2\pi(250)t + \pi/2)$$

So, we get the general form:

$$x(t) = \sum_{k=1}^N A_k \cos(2\pi f_k t + \varphi_k)$$


Harmonics and Frequency vs. time

➤ Signals with HARMONIC Frequencies

- Add Sinusoids with $f_k = kf_0$

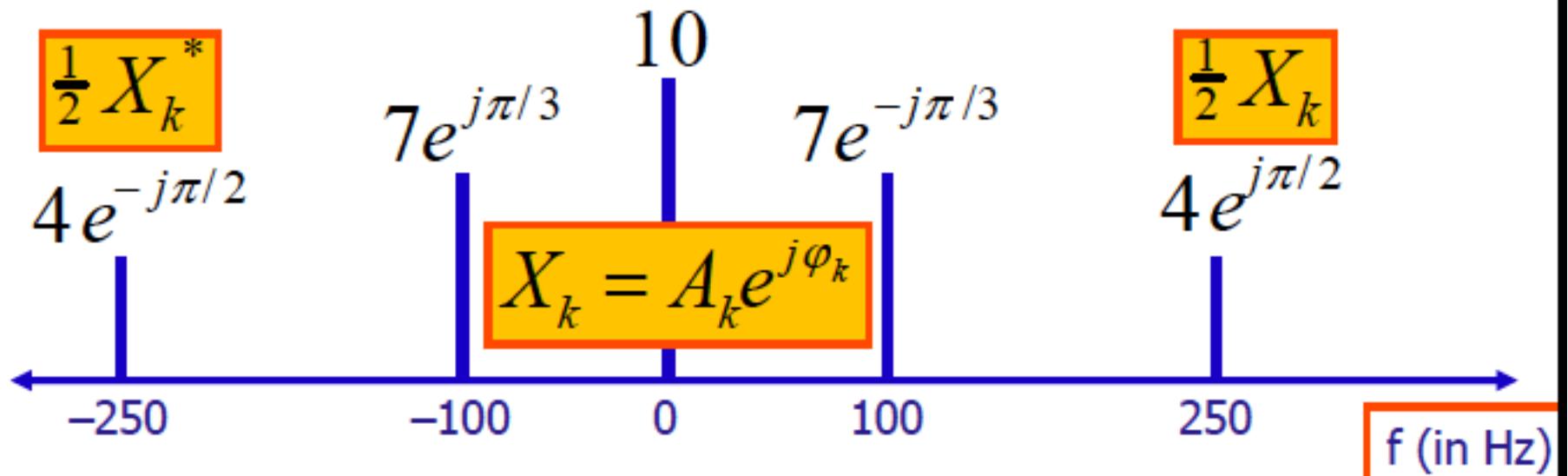
$$x(t) = A_0 + \sum_{k=1}^N A_k \cos(2\pi k f_0 t + \varphi_k)$$

➤ FREQUENCY can change vs. TIME

- Chirps: $x(t) = \cos(\alpha t^2)$
- Introduce Spectrogram Visualization
(`specgram.m`) (`plotspec.m`)

Spectrum Diagram

➤ Recall Complex Amplitude vs. Freq



$$x(t) = 10 + 14 \cos(2\pi(100)t - \pi/3) + 8 \cos(2\pi(250)t + \pi/2)$$

Complex Signals General Form

$$x(t) = A_0 + \sum_{k=1}^N A_k \cos(2\pi f_k t + \varphi_k)$$

$$X_0 = A_0 e^{j0}$$

$$x(t) = X_0 + \sum_{k=1}^N \Re e \{ X_k e^{j2\pi f_k t} \}$$

$$\Re e \{ z \} = \frac{1}{2} z + \frac{1}{2} z^*$$

$$X_k = A_k e^{j\varphi_k}$$

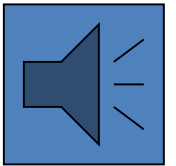
Frequency = f_k

$$x(t) = X_0 + \sum_{k=1}^N \left\{ \frac{1}{2} X_k e^{j2\pi f_k t} + \frac{1}{2} X_k^* e^{-j2\pi f_k t} \right\}$$

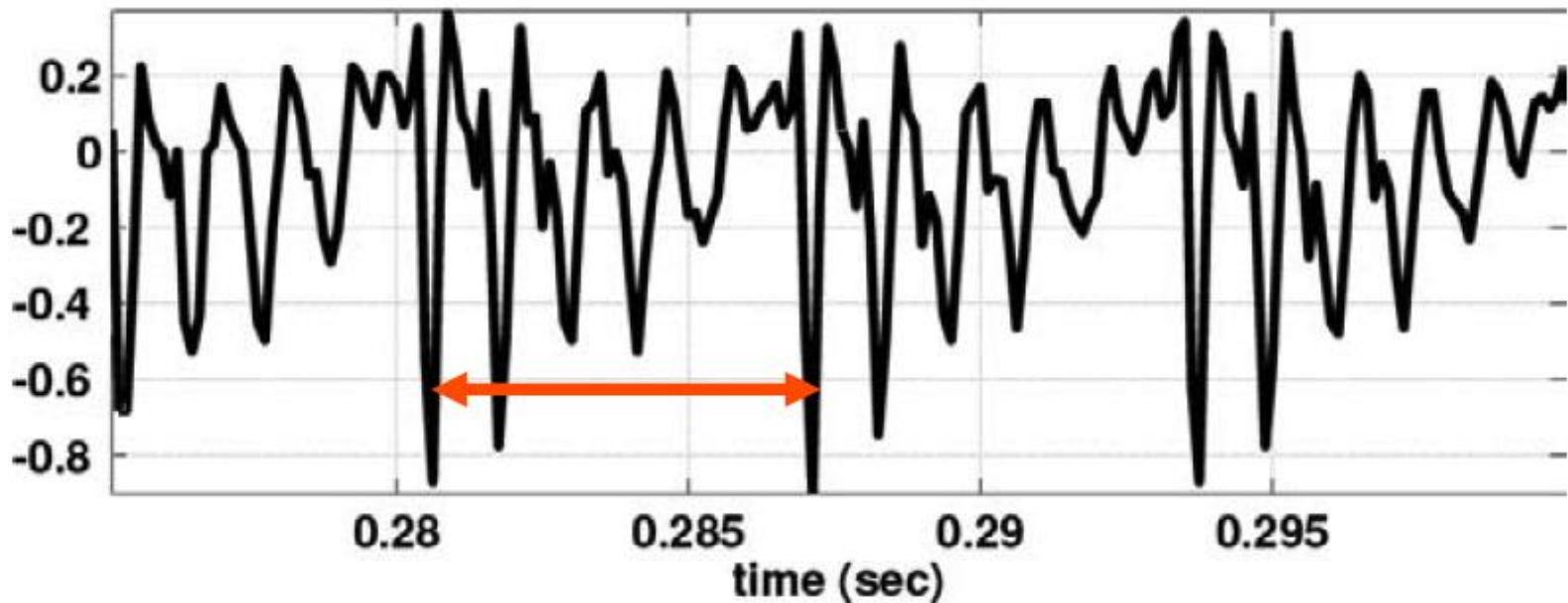
Example of Speech

⌘ Nearly **Periodic** in Vowel Region

⏏ Period is (Approximately) $T = 0.0065$ sec



Speech: BAT



Periodic Signals

➤ Repeat every T secs

- Definition

$$x(t) = x(t + T)$$

- Example:

$$x(t) = \cos^2(3t)$$

$$T = ?$$

$$T = \frac{2\pi}{3}$$

$$T = \frac{\pi}{3}$$

- Speech can be "quasi-periodic"

Period of Complex Exponentials

$$x(t) = e^{j\omega t}$$

$$x(t + T) = x(t) ?$$

Definition: Period is T

$$\cancel{e^{j\omega(t+T)}} = \cancel{e^{j\omega t}}$$

$$e^{j2\pi k} = 1$$

$$\Rightarrow e^{j\omega T} = 1 \Rightarrow \omega T = 2\pi k$$

$$\omega = \frac{2\pi k}{T} = \left(\frac{2\pi}{T}\right)k = \omega_0 k$$

k = integer

Harmonic Signal

Periodic signal : $x(t) = x(t + T)$

Can only have *harmonic* freqs : $f_k = k f_0$

$$x(t) = A_0 + \sum_{k=1}^N A_k \cos(2\pi k f_0 t + \varphi_k)$$

$x(t)$ is periodic if

$$f_0 T = 1$$

$$\cos(2\pi k f_0 (t + T) + \varphi_k) = \cos(2\pi k f_0 t + 2\pi k f_0 T + \varphi_k)$$


Harmonic Signal Spectrum

Therefore, we can only have: $f_k = kf_0$

$$x(t) = A_0 + \sum_{k=1}^N A_k \cos(2\pi kf_0 t + \varphi_k)$$

$$X_k = A_k e^{j\varphi_k}$$

$$f_0 = \frac{1}{T}$$

$$x(t) = X_0 + \sum_{k=1}^N \frac{1}{2} X_k e^{j2\pi kf_0 t} + \sum_{k=1}^N \frac{1}{2} X_k^* e^{-j2\pi kf_0 t}$$


Define Fundamental

$$x(t) = A_0 + \sum_{k=1}^N A_k \cos(2\pi k f_0 t + \varphi_k)$$

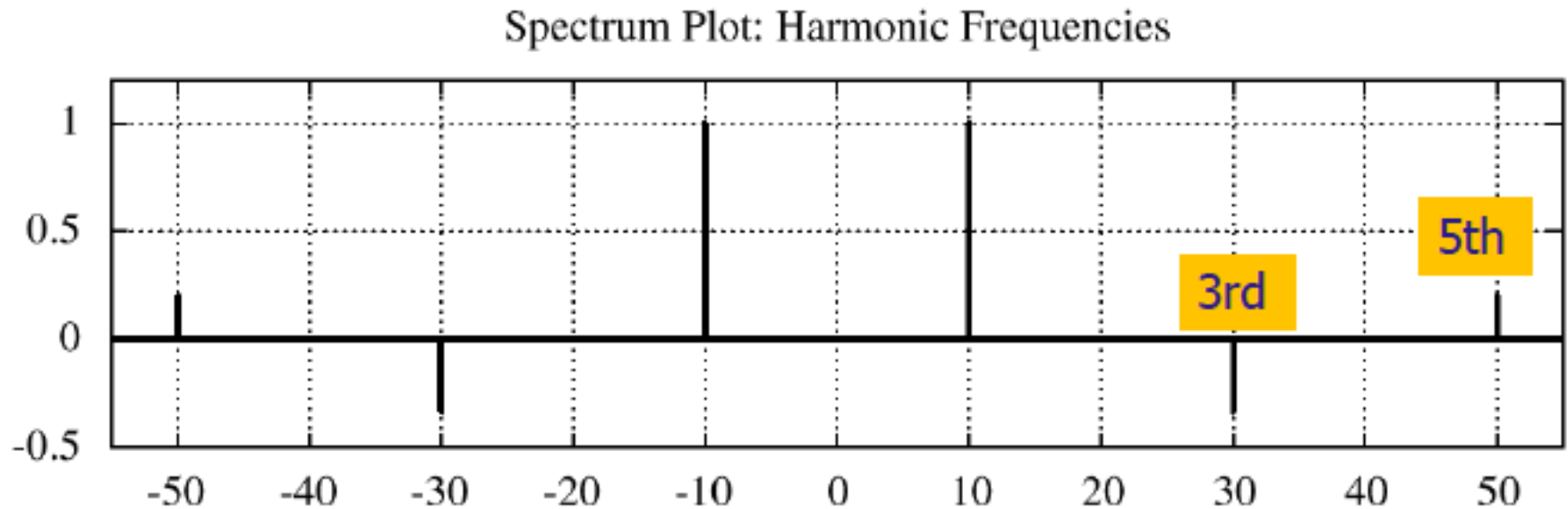
$$f_k = k f_0 \quad (\omega_0 = 2\pi f_0)$$

f_0 = fundamental frequency

$$f_0 = \frac{1}{T_0}$$

T_0 = fundamental Period

Harmonic Signal (3 Freqs)

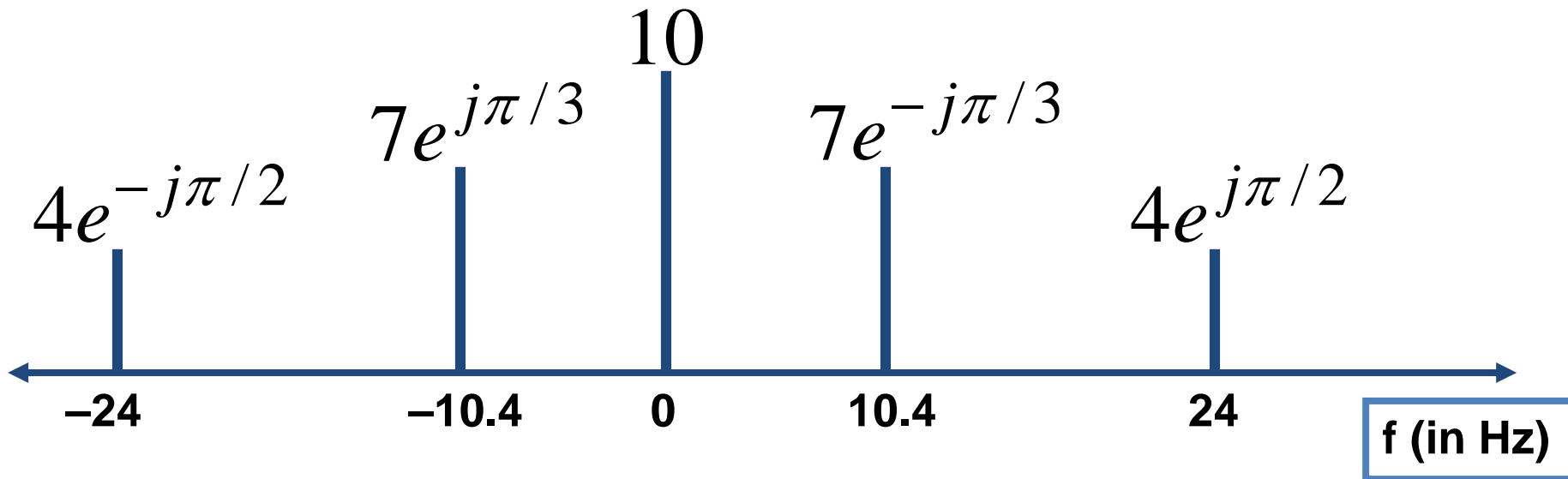


What is the fundamental frequency?

10 Hz

POP QUIZ: FUNDAMENTAL

- Here's another spectrum:

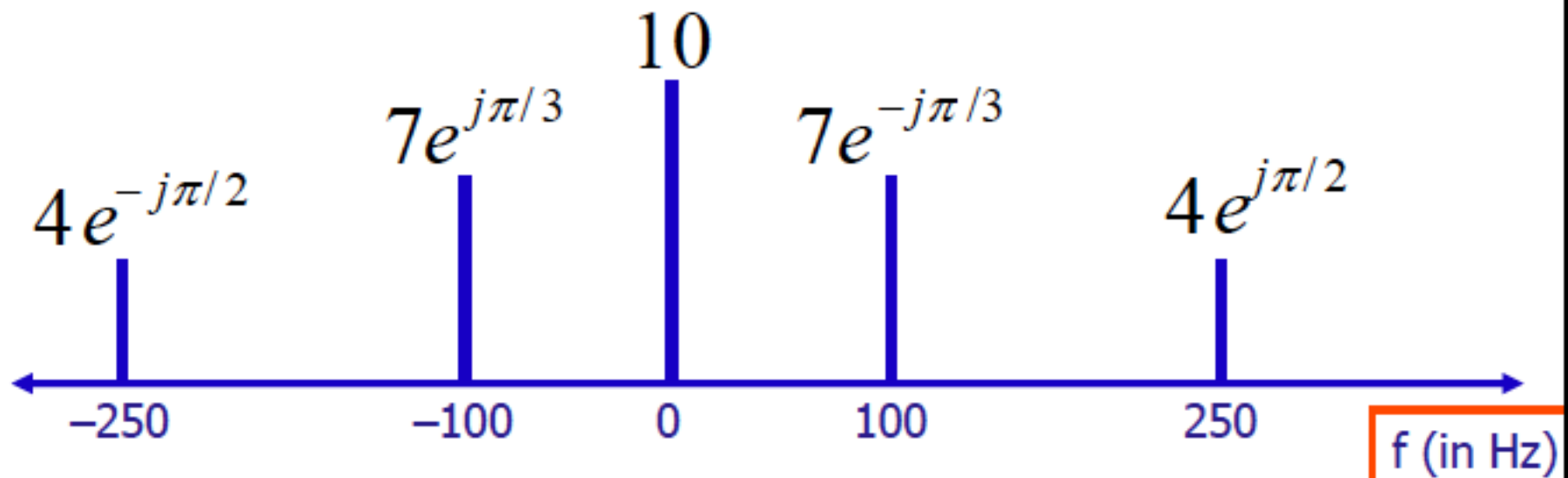


What is the fundamental frequency?

$$(0.1)\text{GCD}(104,240) = (0.1)(8)=0.8 \text{ Hz}$$

Find Fundamental Frequency

➤ Here's another spectrum:



What is the fundamental frequency?

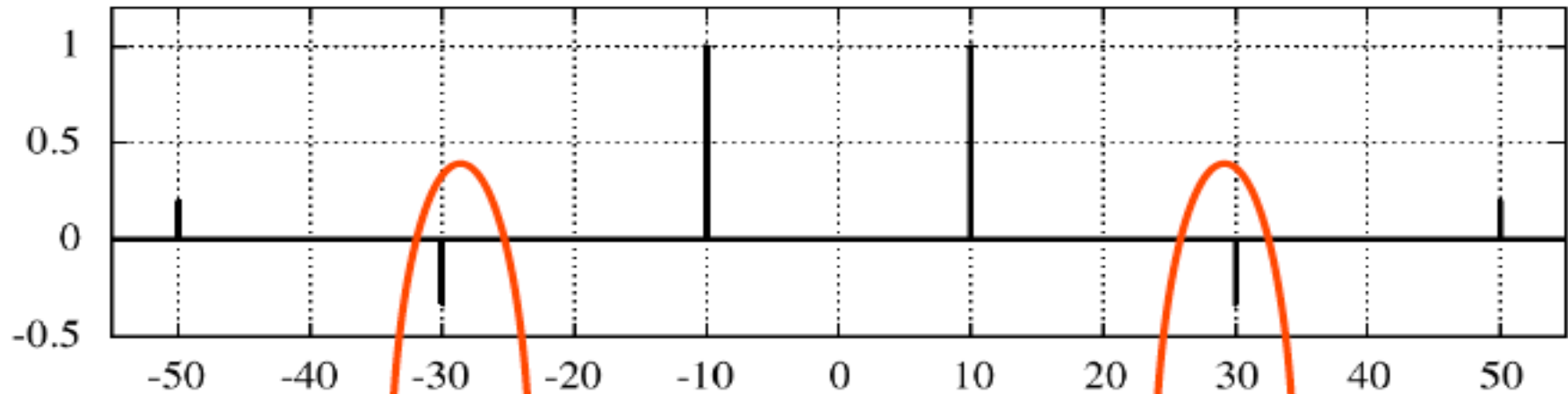
100 Hz ?

50 Hz ?

Greatest Common Factor

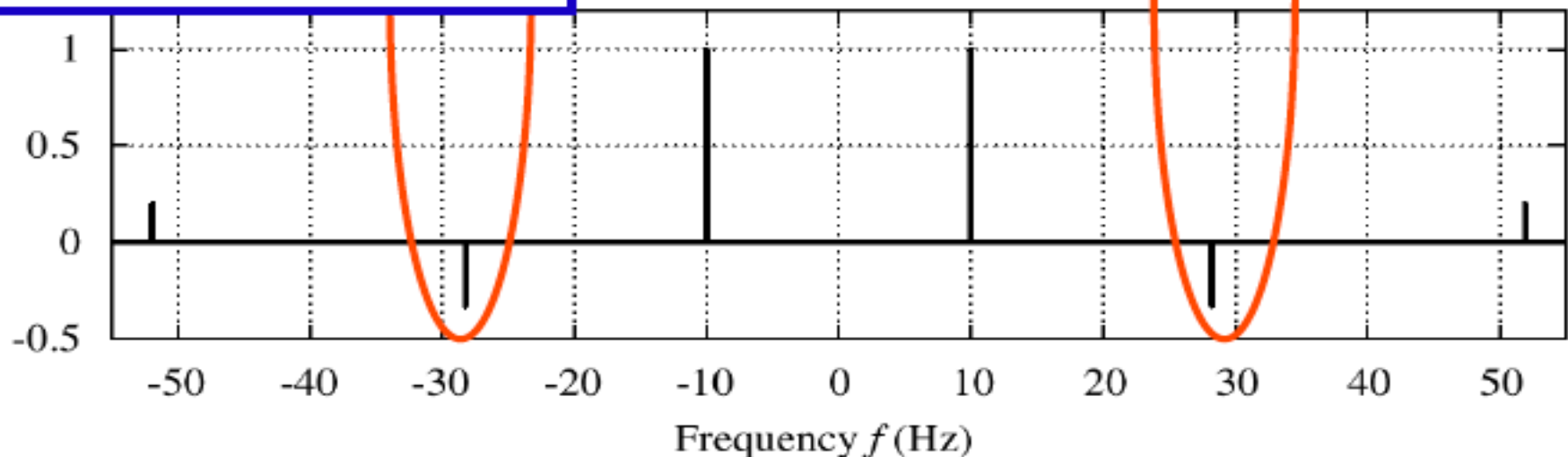
Need to be able to have multiple of a fundamental for all harmonics

Spectrum Plot: Harmonic Frequencies



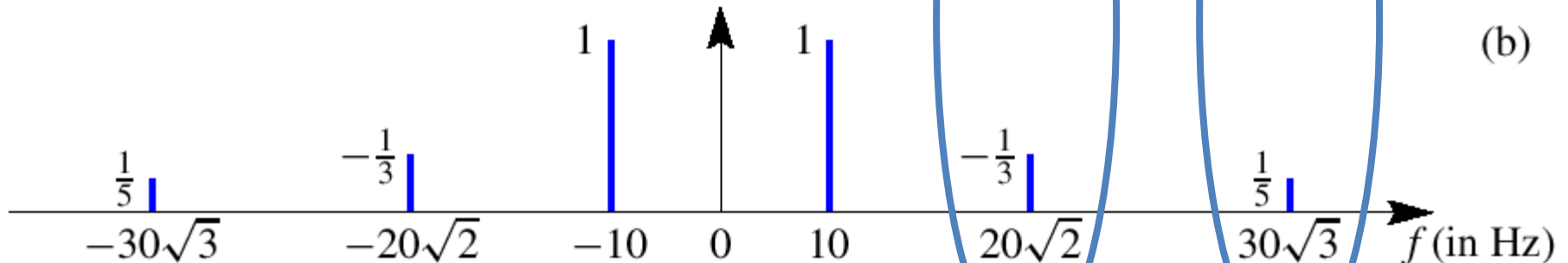
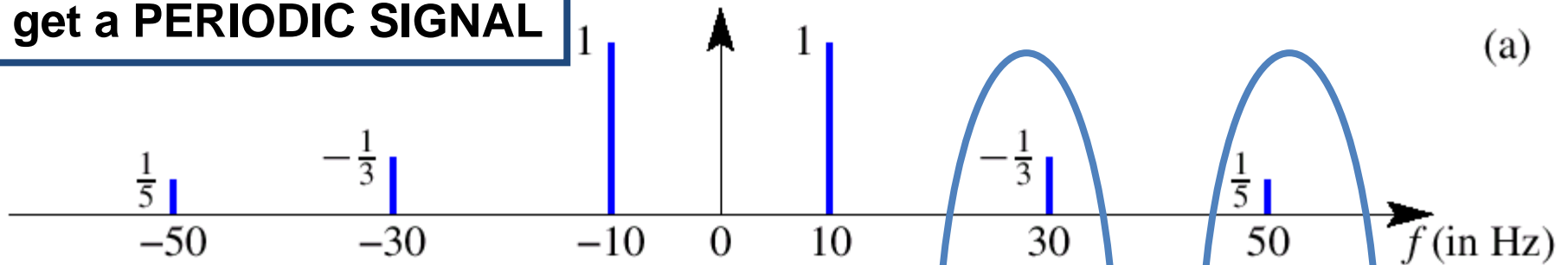
SPECIAL RELATIONSHIP
to get a **PERIODIC SIGNAL**

Spectrum Plot: Nonharmonic Frequencies



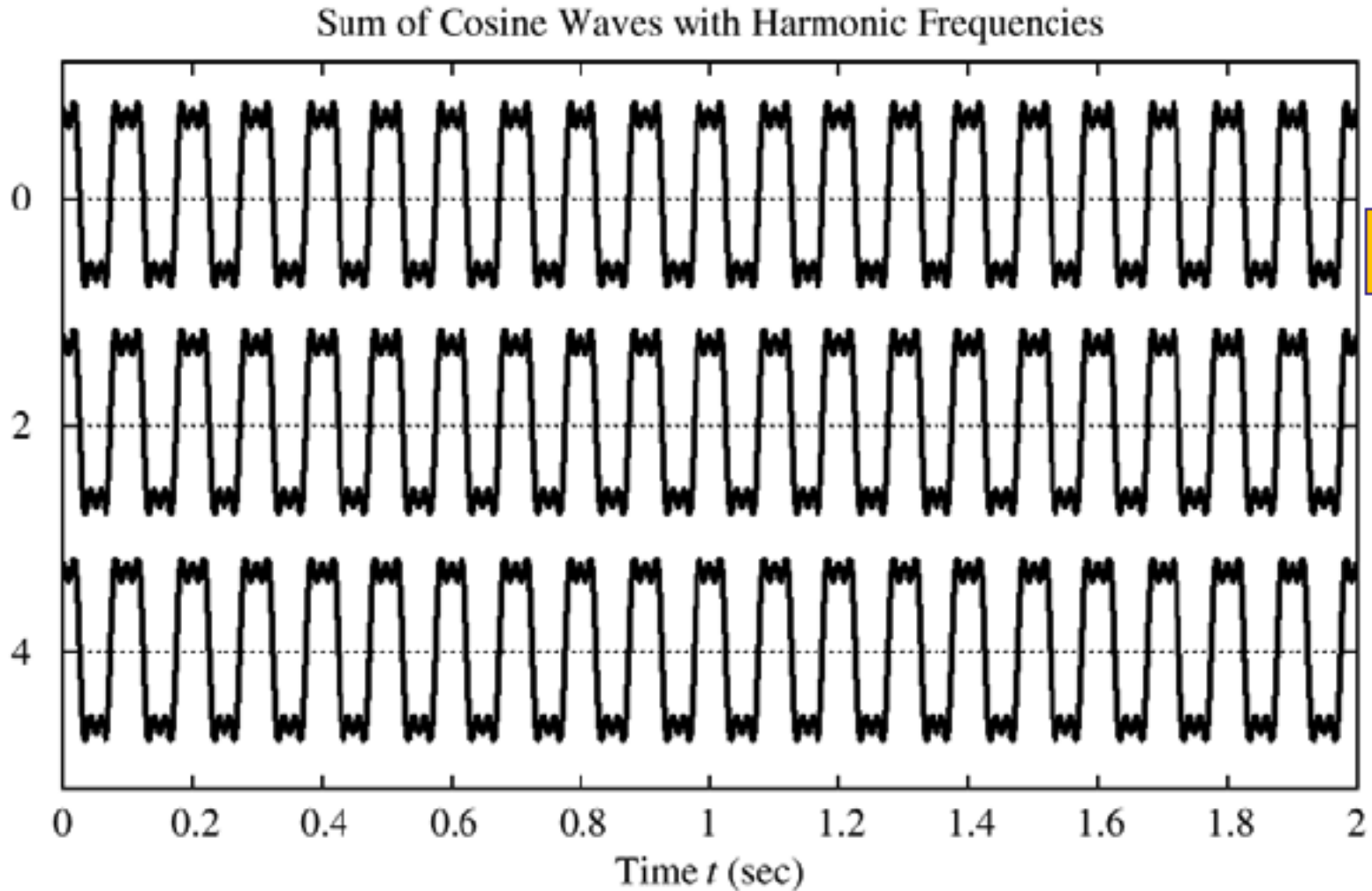
IRRATIONAL SPECTRUM

**SPECIAL RELATIONSHIP
to get a PERIODIC SIGNAL**



NON-PERIODIC SIGNAL

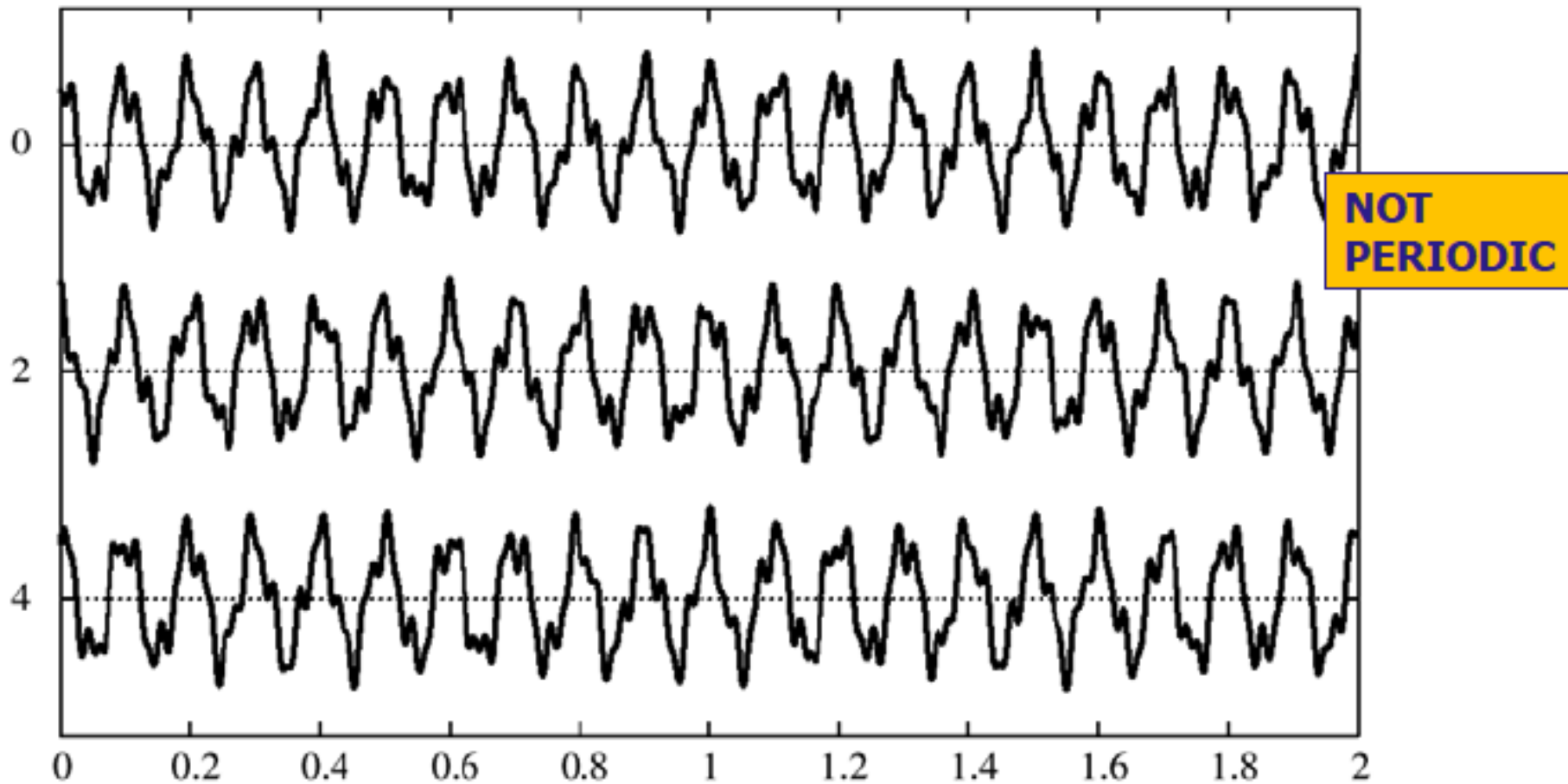
Harmonic Signal (3 Freqs)



$T=0.1$

Non-Harmonic Signal

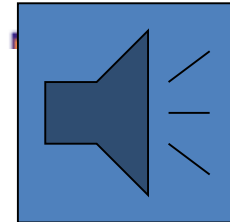
Sum of Cosine Waves with Nonharmonic Frequencies



Example Application

➤ Now, a much HARDER problem

- Given a recording of a song, have the computer write the music



- Can a machine extract frequencies?
 - Yes, if we COMPUTE the spectrum for $x(t)$
 - During short intervals

Time-Varying FREQUENCIES Diagram

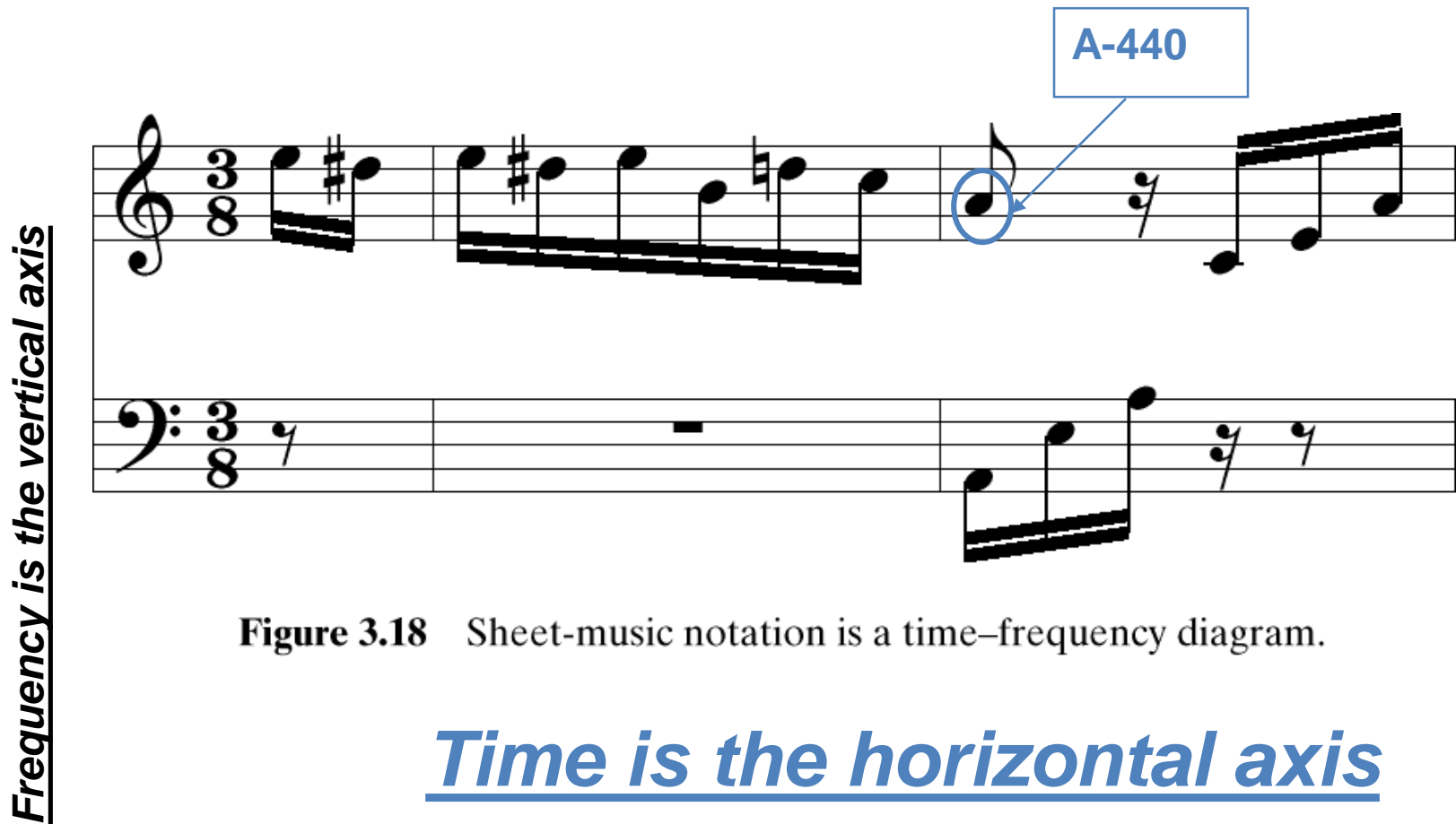
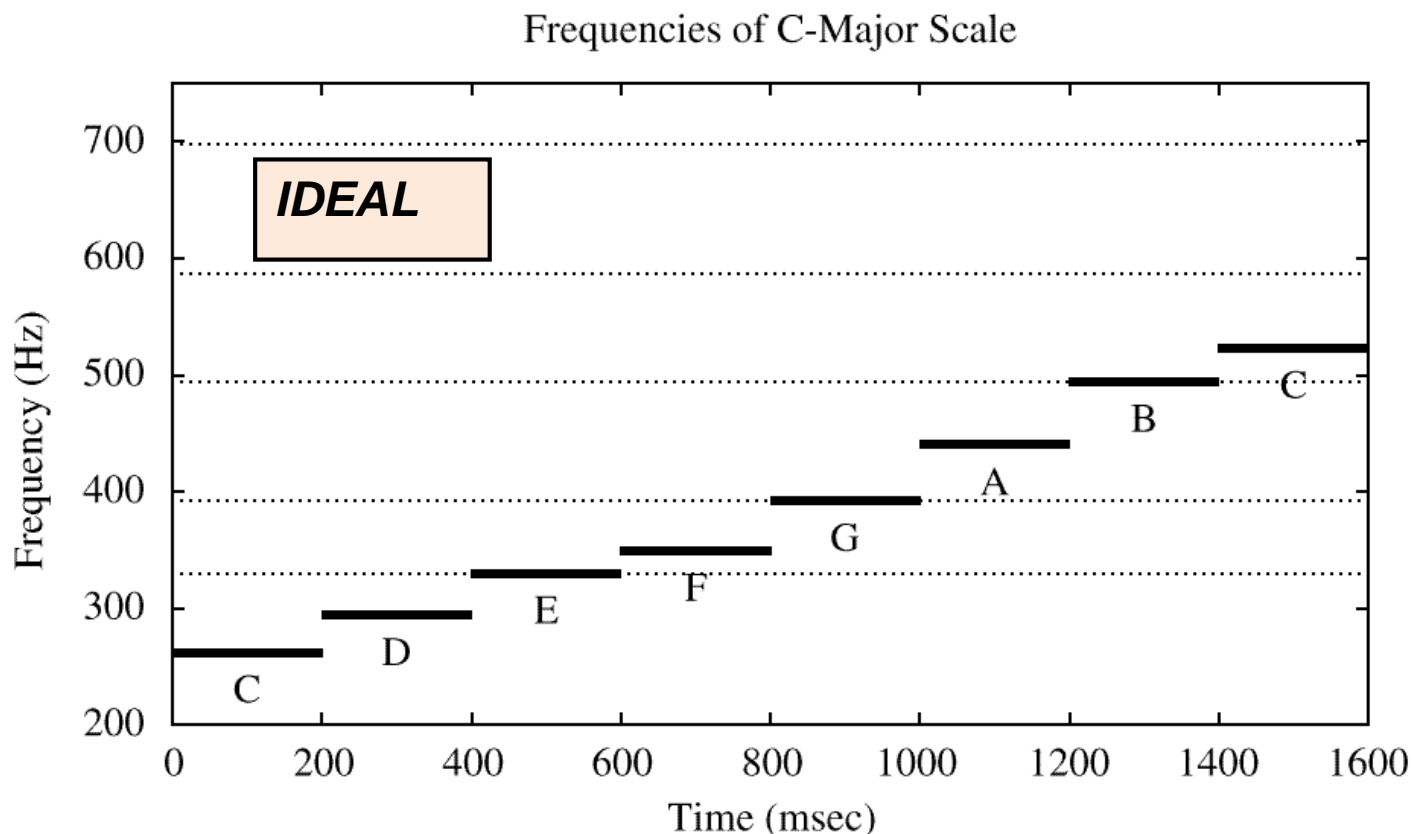
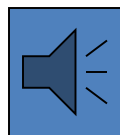


Figure 3.18 Sheet-music notation is a time–frequency diagram.

SIMPLE TEST SIGNAL

- C-major SCALE: stepped frequencies
 - Frequency is constant for each note

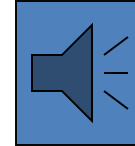


SPECTROGRAM (Short-time Fourier Transform)

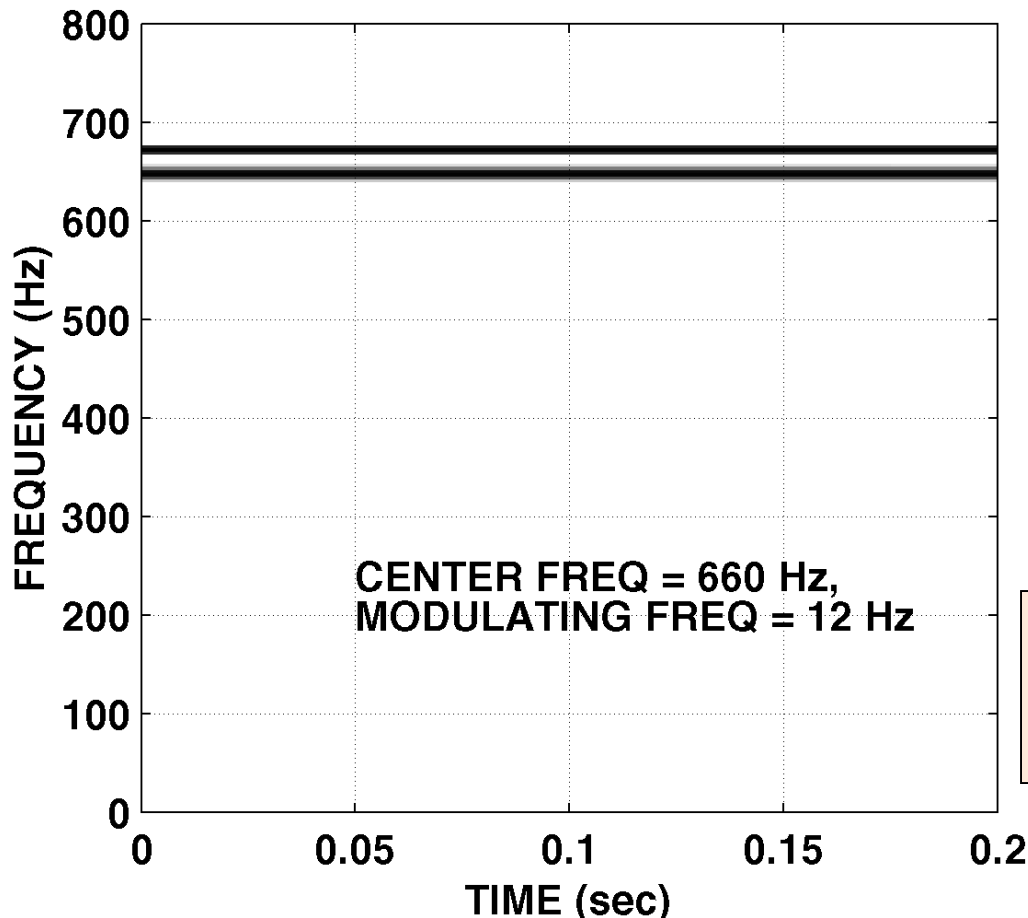
- SPECTROGRAM Tool
 - MATLAB function is `spectrogram.m`
 - SP-First has `plotspec.m` & `spectgr.m`
- ANALYSIS program
 - Takes $x(t)$ as input
 - Produces spectrum values X_k
 - Breaks $x(t)$ into **SHORT TIME SEGMENTS**
 - Then uses the FFT (Fast Fourier Transform)

SPECTROGRAM EXAMPLE

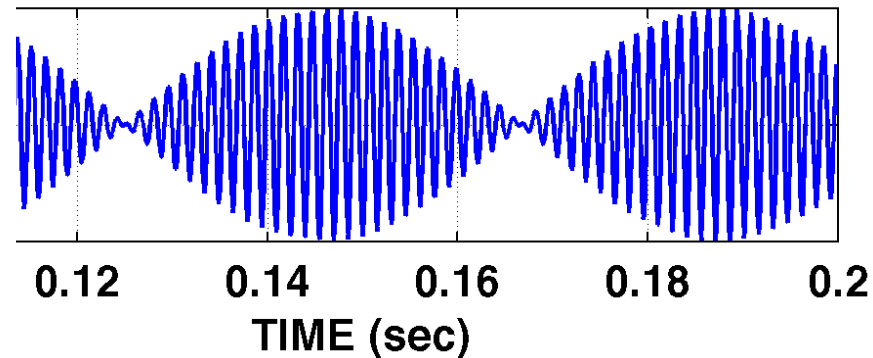
- Two Constant Frequencies: Beats



BEAT SIGNAL: FREQS = 672 Hz and 648 Hz



BEATS: $F_o = 660$ Hz, $F_m = 12$ Hz

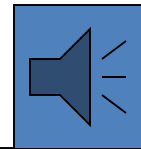


$$\begin{aligned} &\cos(2\pi(672)t) + \cos(2\pi(648)t) \\ &= 2\cos(2\pi(12)t)\cos(2\pi(660)t) \end{aligned}$$

AM Radio Signal

- Same form as BEAT Notes, but higher in freq

$$\cos(2\pi(\underline{660})t) \sin(2\pi(12)t)$$



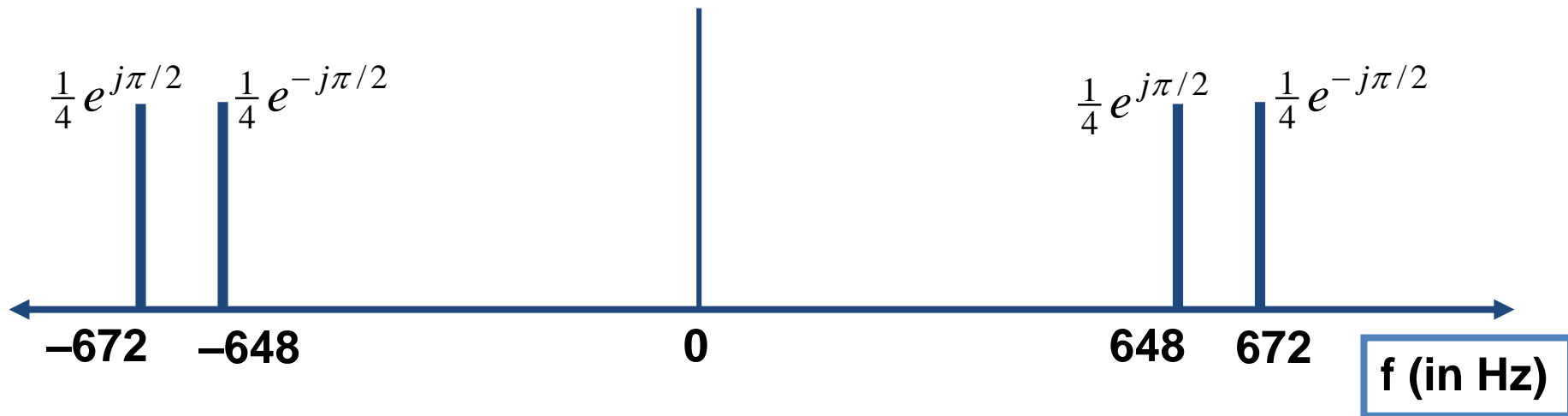
$$\frac{1}{2} \left(e^{j2\pi(660)t} + e^{-j2\pi(660)t} \right) \frac{1}{2j} \left(e^{j2\pi(12)t} - e^{-j2\pi(12)t} \right)$$

$$\frac{1}{4j} \left(e^{j2\pi(672)t} - e^{-j2\pi(672)t} - e^{j2\pi(648)t} + e^{-j2\pi(648)t} \right)$$

$$\frac{1}{2} \cos(2\pi(672)t - \frac{\pi}{2}) + \frac{1}{2} \cos(2\pi(648)t + \frac{\pi}{2})$$

SPECTRUM of AM (Amplitude Modulation)

- SUM of 4 complex exponentials:



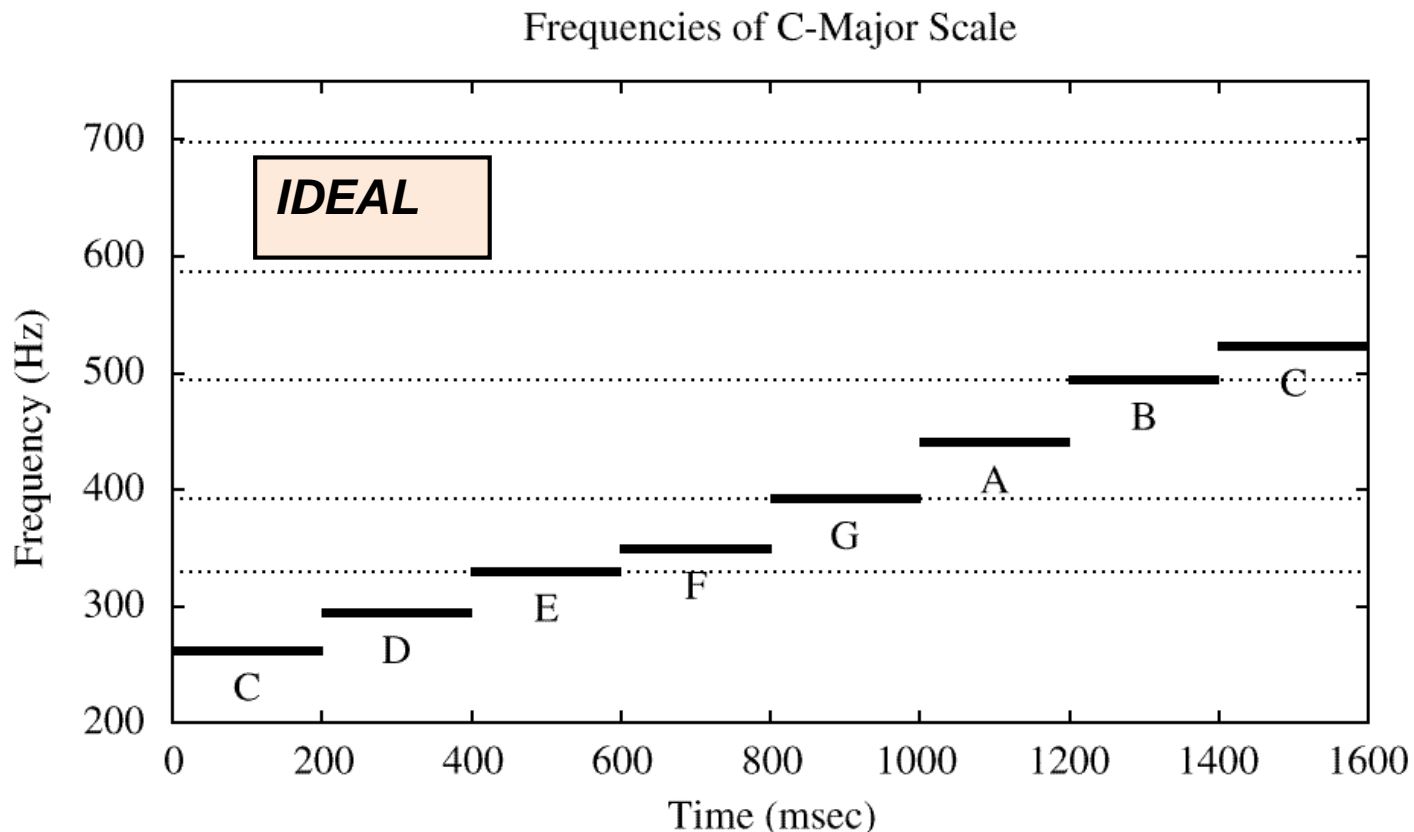
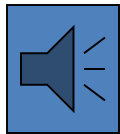
What is the fundamental frequency?

648 Hz ?

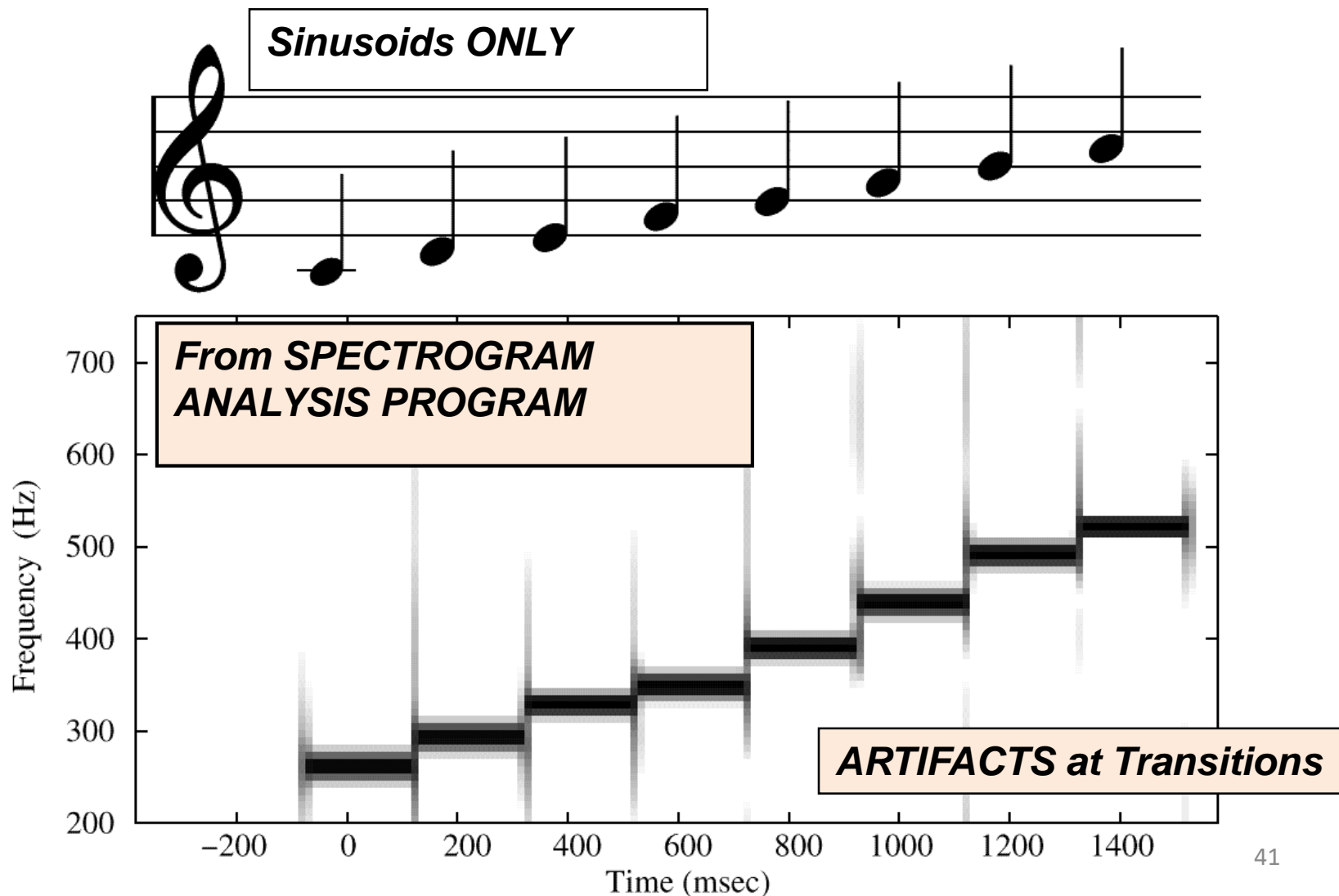
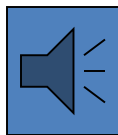
24 Hz ?

STEPPED FREQUENCIES

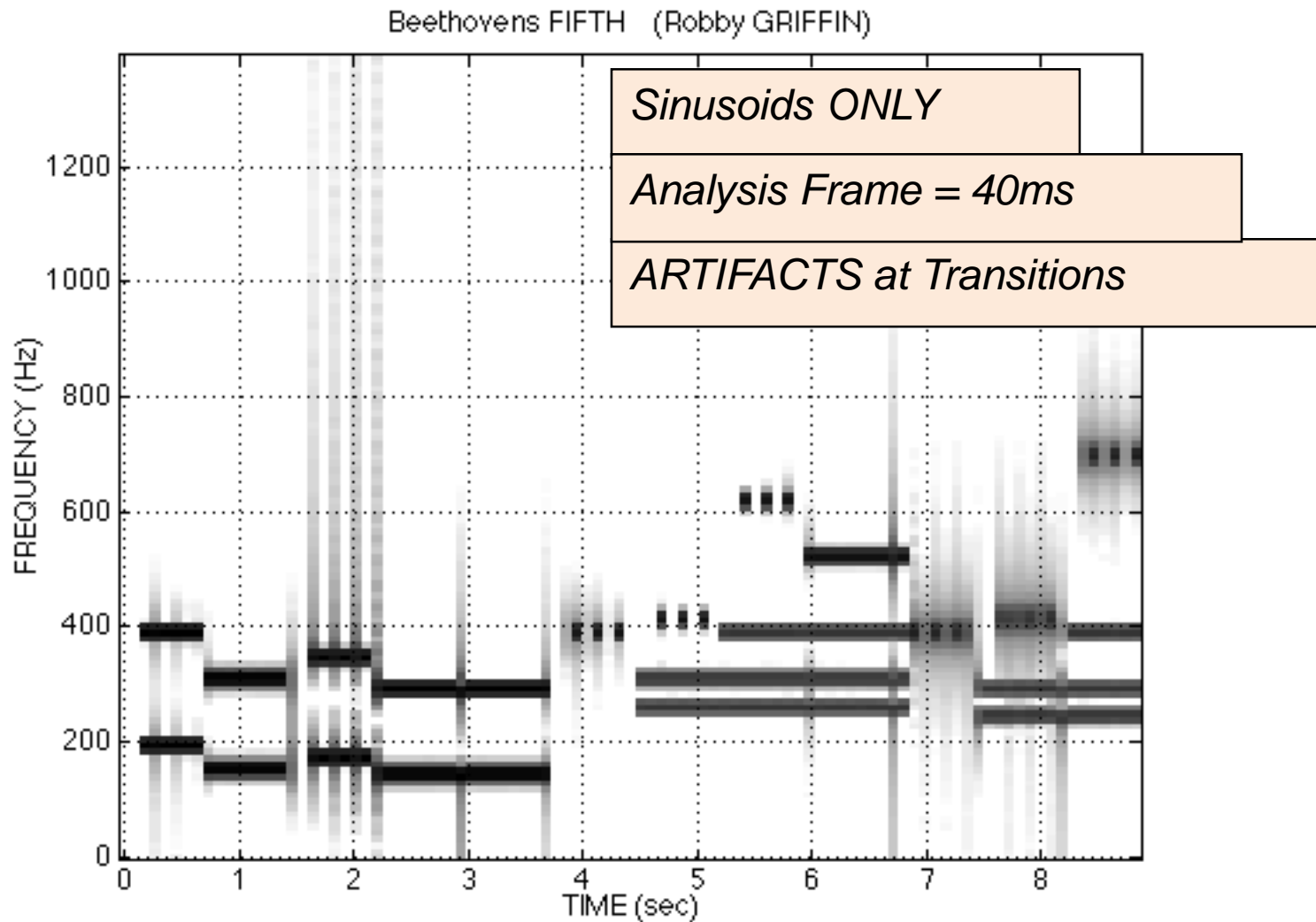
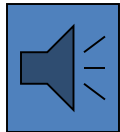
- C-major SCALE: successive sinusoids
 - Frequency is constant for each note



SPECTROGRAM of C-Scale

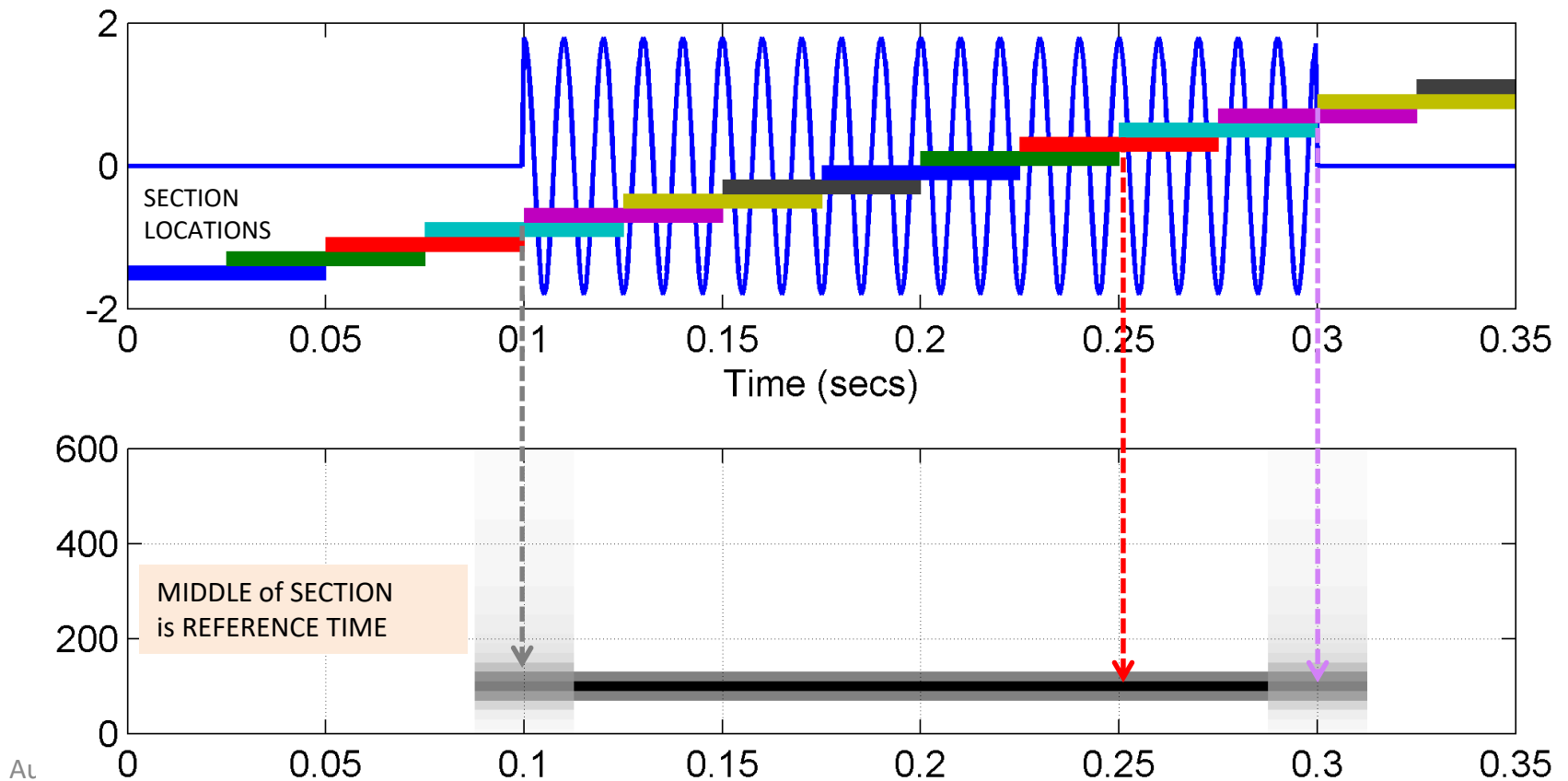


Spectrogram of a song

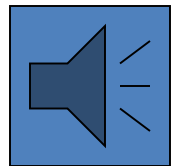
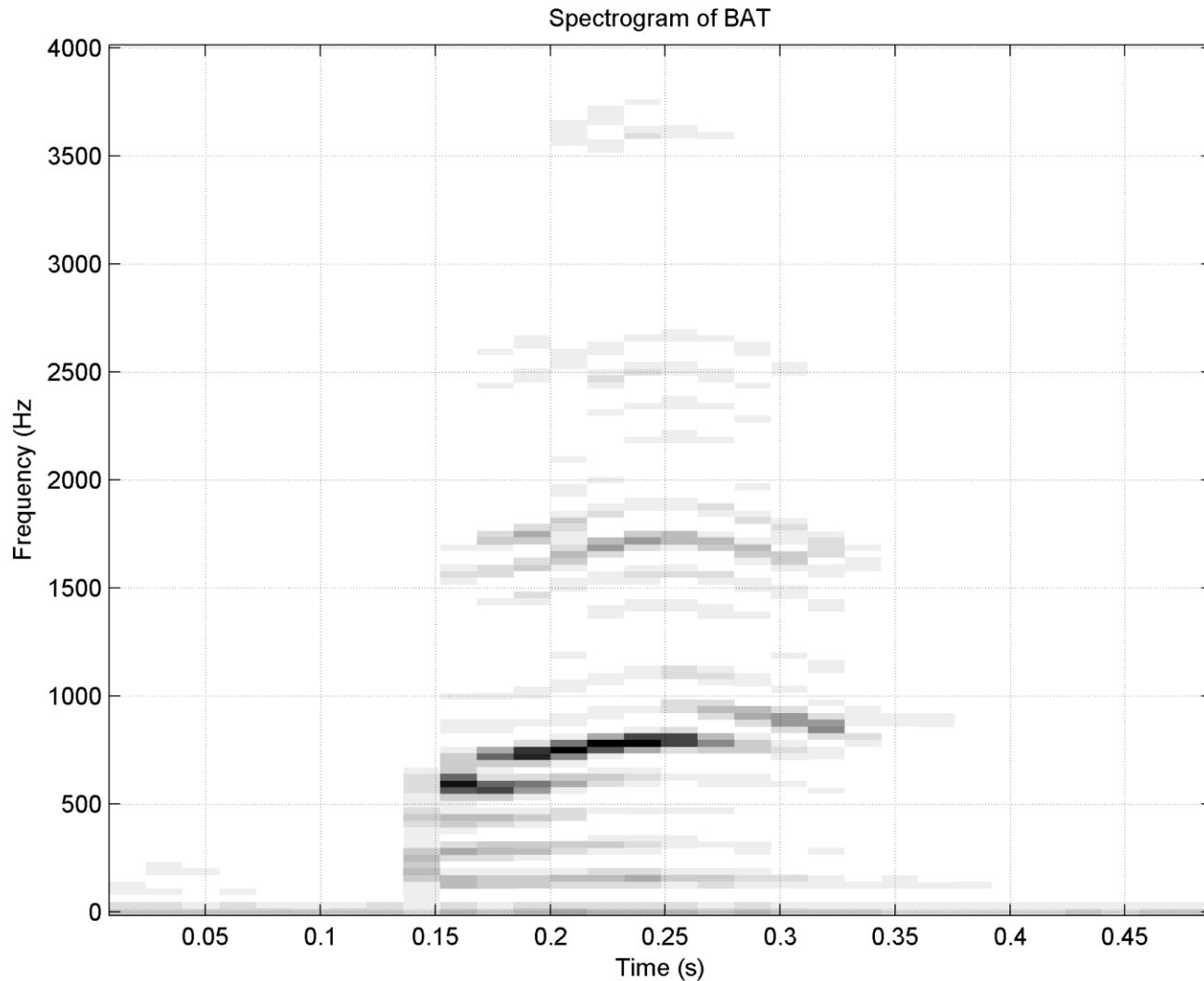


Overlapping Sections in Spectrograms (useful in Labs)

- 50% overlap is common
- Consider edge effects when analyzing a short sinusoid



Spectrogram of BAT (plotspec)



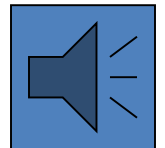
Time-Varying Frequency

- Frequency can change **vs. time**
 - Continuously, not stepped
- **FREQUENCY MODULATION (FM)**

$$x(t) = \cos(2\pi f_c t + v(t))$$

VOICE

- CHIRP SIGNALS
 - Linear Frequency Modulation (LFM)



Chirp

➤ Called **Chirp** Signals (LFM)

- Quadratic phase

QUADRATIC

$$x(t) = A \cos(\alpha t^2 + 2\pi f_0 t + \varphi)$$

➤ Freq will change **LINEARLY** vs. time

- Example of Frequency Modulation (FM)
- Define “instantaneous frequency”

Instantaneous Frequency

➤ Definition

$$x(t) = A \cos(\psi(t))$$

$$\Rightarrow \omega_i(t) = \frac{d}{dt} \psi(t)$$

*Derivative
of the "Angle"*

➤ For Sinusoid:

$$x(t) = A \cos(2\pi f_0 t + \varphi)$$

$$\psi(t) = 2\pi f_0 t + \varphi$$

Makes sense

$$\Rightarrow \omega_i(t) = \frac{d}{dt} \psi(t) = 2\pi f_0$$

Instantaneous Frequency of Chirp

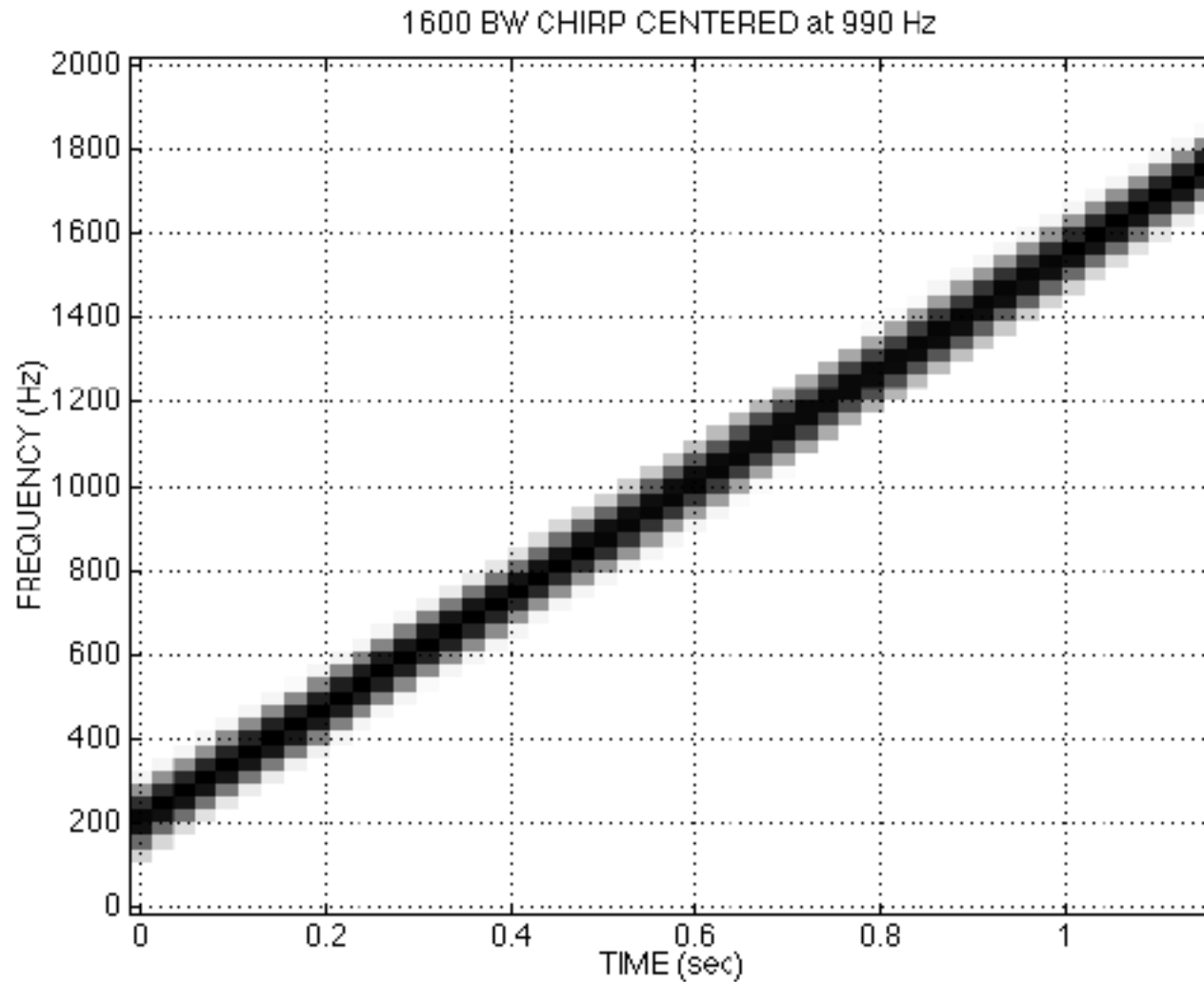
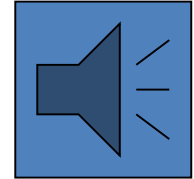
- Chirp Signals have Quadratic phase
- Freq will change LINEARLY vs. time

$$x(t) = A \cos(\alpha t^2 + \beta t + \varphi)$$

$$\Rightarrow \psi(t) = \alpha t^2 + \beta t + \varphi$$

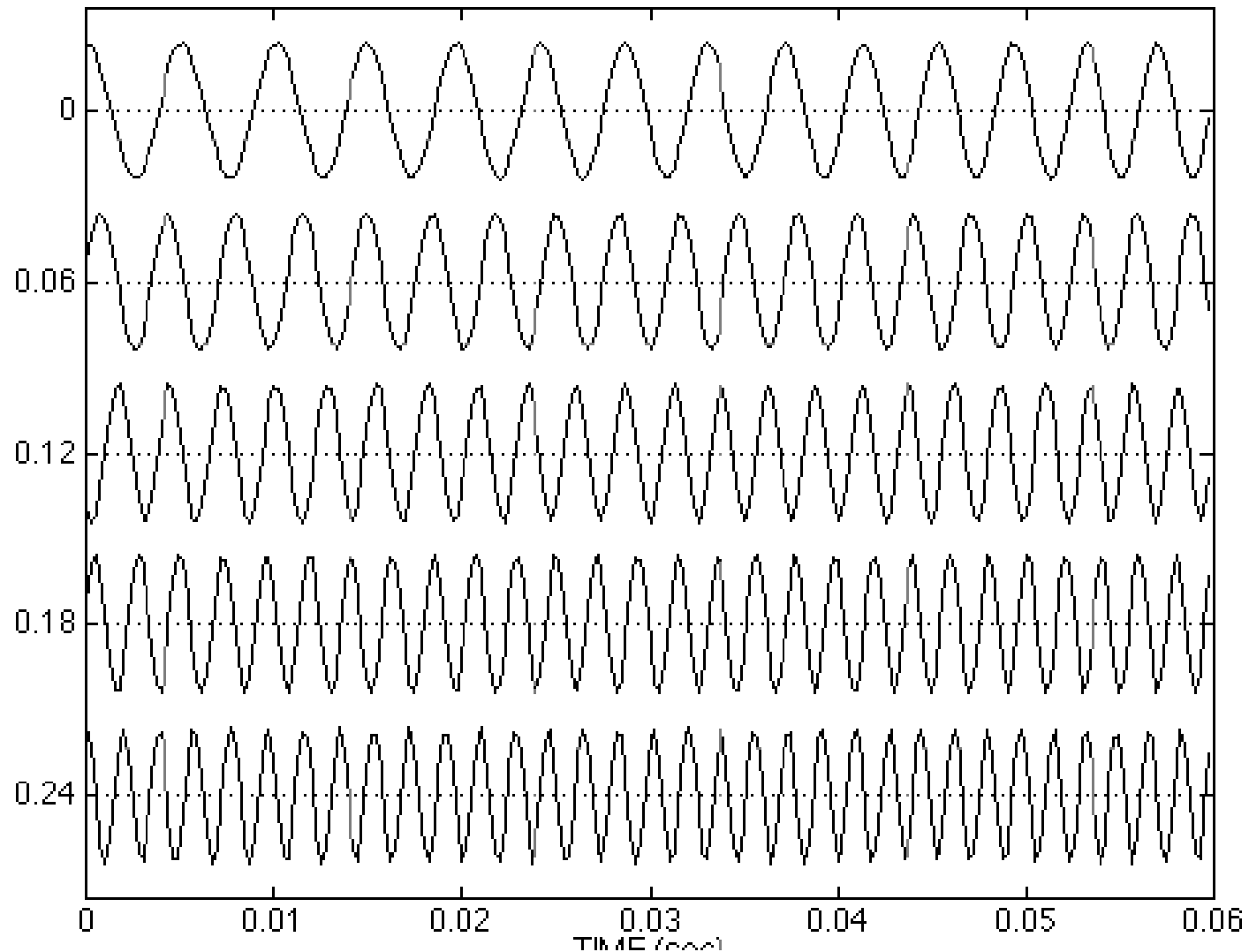
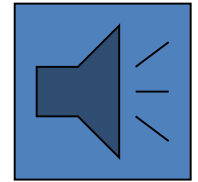
$$\Rightarrow \omega_i(t) = \frac{d}{dt} \psi(t) = 2\alpha t + \beta$$

Chirp Spectrogram



Chirp Waveform

1600 BW CHIRP CENTERED at 990 Hz



Other Frequency Variation vs. time

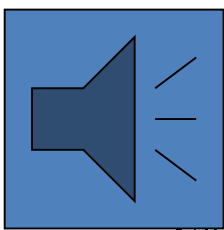
➤ $\psi(t)$ can be anything:

$$x(t) = A \cos(\alpha \cos(\beta t) + \varphi)$$

$$\Rightarrow \omega_i(t) = \frac{d}{dt} \psi(t) = -\alpha \beta \sin(\beta t)$$

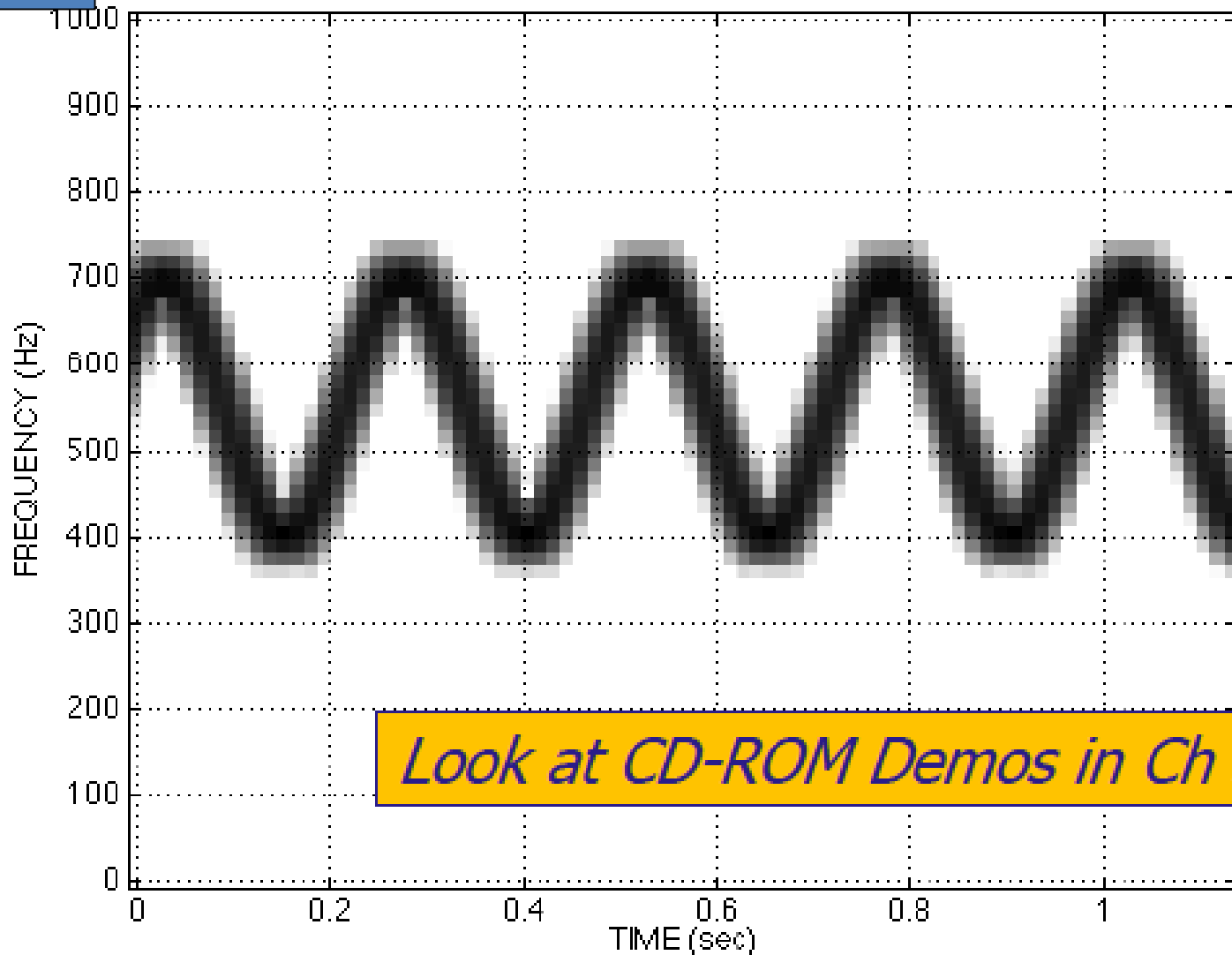
➤ $\psi(t)$ could be speech or music:

- FM radio broadcast



Sine-wave Freq. mod

SINE WAVE MODULATED CHIRP



Look at CD-ROM Demos in Ch 3

Demo of Beat Freqs if have time

Fourier Series History

➤ Jean-Baptiste Joseph Fourier

- 1807 thesis (memoir)
 - On the Propagation of Heat in Solid Bodies
- Heat ?!
- Napoleonic era



Lagrange



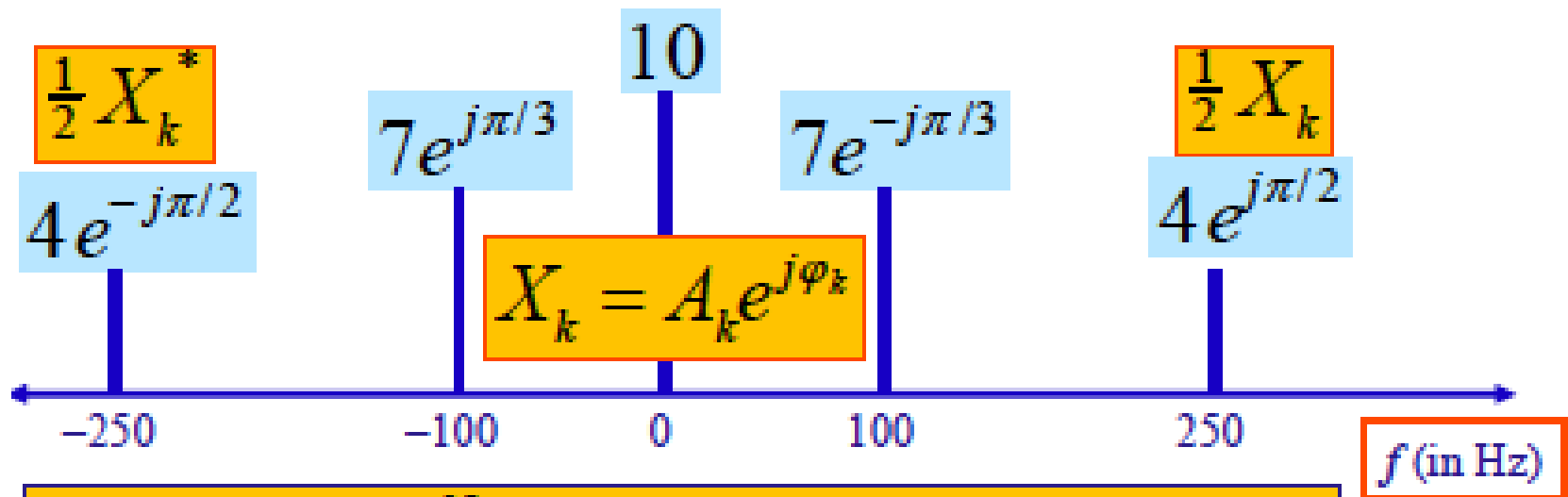
Jean-Baptiste Joseph Fourier

lived from 1768 to 1830

Fourier studied the mathematical theory of heat conduction. He established the partial differential equation governing heat diffusion and solved it by using infinite series of trigonometric functions.

Spectrum Diagram

➤ Recall Complex Amplitude vs. Freq



$$x(t) = X_0 + \sum_{k=1}^N \left\{ \frac{1}{2} X_k e^{j2\pi f_k t} + \frac{1}{2} X_k^* e^{-j2\pi f_k t} \right\}$$

Harmonic Signal

$$x(t) = A_0 + \sum_{k=1}^N A_k \cos(2\pi k f_0 t + \varphi_k)$$

$$x(t) = X_0 + \sum_{k=1}^N \frac{1}{2} X_k e^{j2\pi k f_0 t} + \sum_{k=1}^N \frac{1}{2} X_k^* e^{-j2\pi k f_0 t}$$

PERIOD/FREQUENCY of COMPLEX EXPONENTIAL:

$$\omega_0 = \frac{2\pi k}{T_0} = \left(\frac{2\pi}{T_0}\right)k = 2\pi(f_0)k$$

Fourier Series Synthesis

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

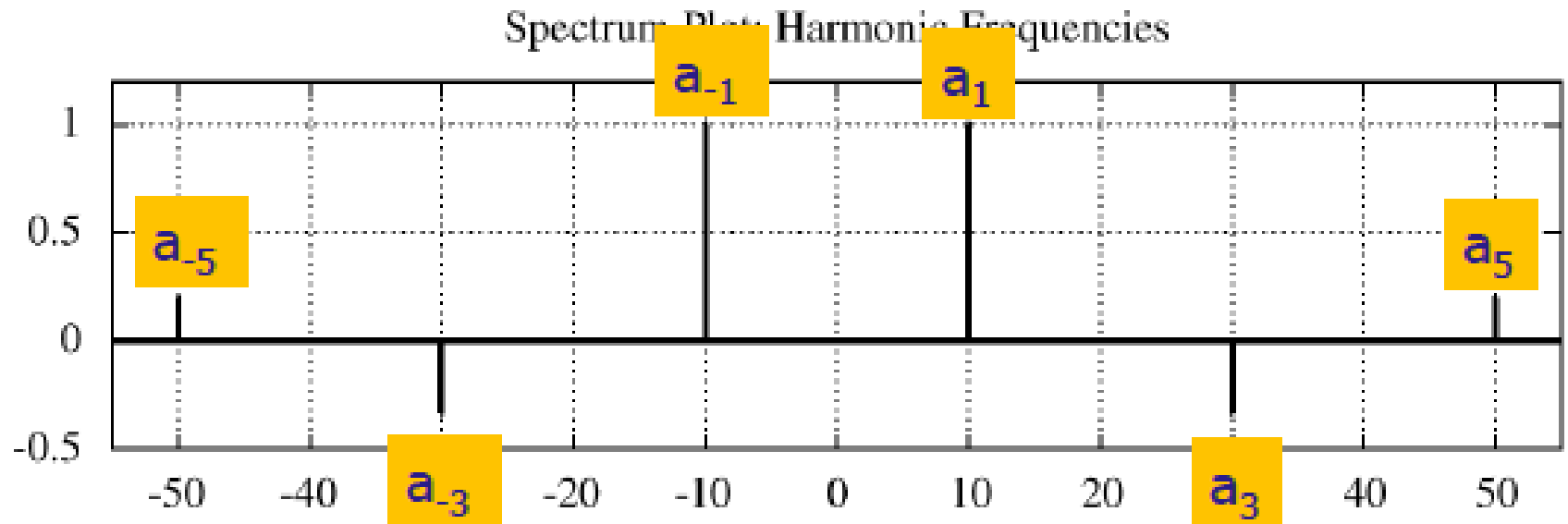
$$a_k = \frac{1}{2} X_k = \frac{1}{2} A_k e^{j\varphi_k}, k \neq 0$$

$$x(t) = A_0 + \sum_{k=1}^N A_k \cos(2\pi k f_0 t + \varphi_k)$$

$$X_k = A_k e^{j\varphi_k}$$

COMPLEX
AMPLITUDE

Harmonic Signal (3 Freqs)



a_k is the complex amplitude for kf_0

Synthesis vs. Analysis

➤ SYNTHESIS

- Easy
- Given (ω_k, A_k, ϕ_k) create $x(t)$

➤ Synthesis can be HARD

- Synthesize Speech so that it sounds good

➤ ANALYSIS

- Hard
- Given $x(t)$, extract (ω_k, A_k, ϕ_k)
- How many?
- Need algorithm for computer

Strategy

➤ ANALYSIS

- Get representation from the signal
- Works for **PERIODIC** Signals

➤ Fourier Series

- The answer is: an INTEGRAL over one period

$$a_k = \frac{1}{T_0} \int_0^{T_0} x(t) e^{-j\omega_0 kt} dt$$

Fourier Series Integral

➤ HOW do you determine a_k from $x(t)$?

$$a_k = \frac{1}{T_0} \int_0^{T_0} x(t) e^{-j2\pi k t / T_0} dt$$

**FUNDAMENTAL
FREQ: $f_0 = 1/T_0$**

$$a_0 = \frac{1}{T_0} \int_0^{T_0} x(t) dt \quad (\text{DC Component})$$

$$a_{-k} = a_k^* \quad \text{when } x(t) \text{ is real}$$

Integral of $\exp(j \cdot k \cdot w_0 \cdot t)$

$$x(t)=1$$

➤ INTEGRATE over ONE PERIOD

$$\begin{aligned} \int_0^{T_0} e^{-j 2 \pi n t / T_0} dt &= \frac{T_0}{-j 2 \pi n} e^{-j 2 \pi n t / T_0} \Big|_0^{T_0} \\ &= \frac{T_0}{-j 2 \pi n} \left(e^{-j 2 \pi n} - 1 \right) \end{aligned}$$

$$\int_0^{T_0} e^{-j m \omega_0 t} dt = 0$$

$$\omega_0 = \frac{2\pi}{T_0}$$

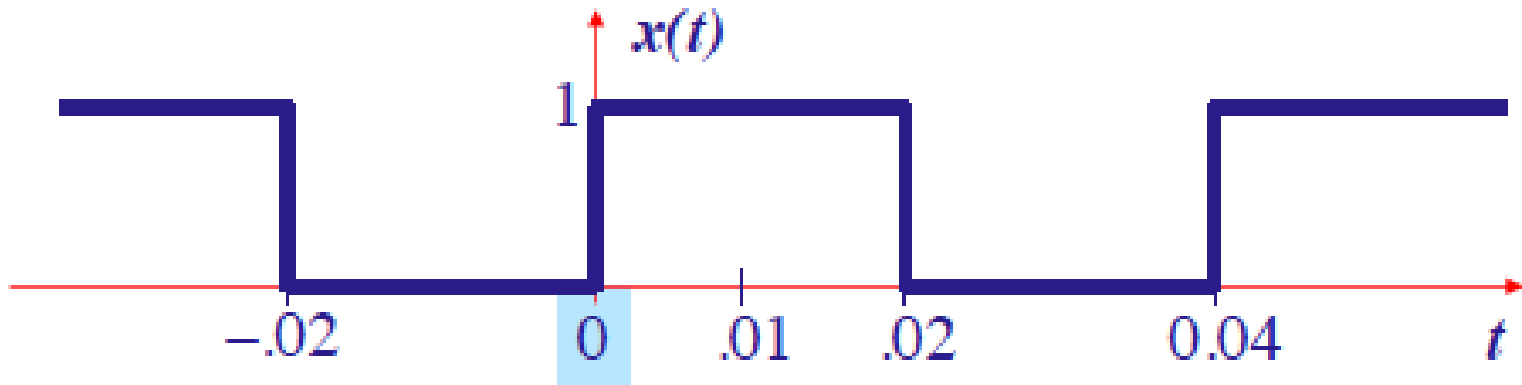
Orthogonality of $\exp(j\omega_0 k t)$

➤ INTEGRATE over ONE PERIOD

$$\frac{1}{T_0} \int_0^{T_0} e^{j2\pi l t/T_0} e^{-j2\pi k t/T_0} dt = \begin{cases} 0 & k \neq l \\ 1 & k = l \end{cases}$$

$$\frac{1}{T_0} \int_0^{T_0} e^{j2\pi(l-k)t/T_0} dt$$

Square Wave

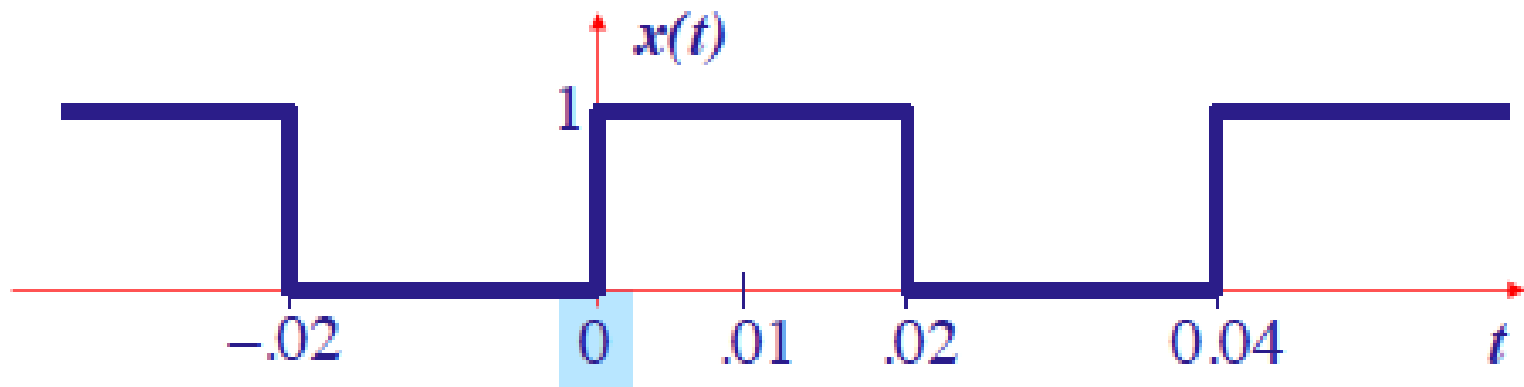


- Period?

Square Wave Example

$$x(t) = \begin{cases} 1 & 0 \leq t < \frac{1}{2} T_0 \\ 0 & \frac{1}{2} T_0 \leq t < T_0 \end{cases}$$

for $T_0 = 0.04 \text{ sec}$:



FS for a Square Wave

$$a_k = \frac{1}{T_0} \int_0^{T_0} x(t) e^{-j2\pi kt/T_0} dt \quad (k \neq 0)$$

$$a_k = \frac{1}{.04} \int_0^{.02} 1 e^{-j2\pi kt/.04} dt = \frac{1}{.04(-j\pi k/.02)} e^{-j\pi kt/.02} \Big|_0^{.02}$$

$$= \frac{1}{(-2j\pi k)} (e^{-j\pi k} - 1) = \frac{1 - (-1)^k}{j2\pi k}$$

DC coefficient, a_0

$$a_k = \frac{1}{T_0} \int_0^{T_0} x(t) e^{-j2\pi kt/T_0} dt \quad (k = 0)$$

$$a_0 = \frac{1}{T_0} \int_0^{T_0} x(t) dt = \frac{1}{T_0} (\text{AREA})$$

$$a_0 = \frac{1}{.04} \int_0^{.02} dt = \frac{1}{.04} (.02 - 0) = \frac{1}{2}$$

Fourier Coefficients, a_k

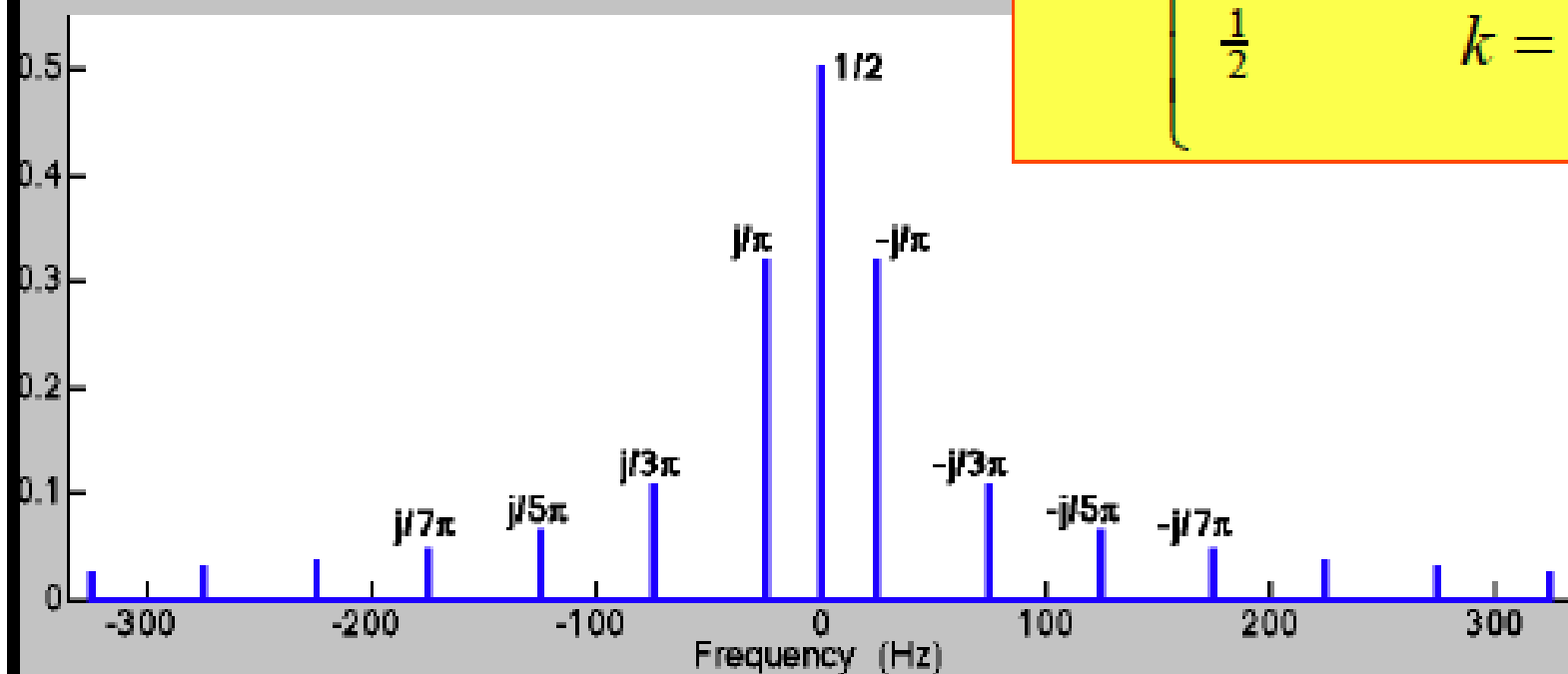
- a_k is a function of k
 - Complex Amplitude for k -th Harmonic
 - This one doesn't depend on the period, T_0

$$a_k = \frac{1 - e^{-j\pi k}}{j2\pi k} = \begin{cases} \frac{1}{j\pi k} & k = \pm 1, \pm 3, \dots \\ 0 & k = \pm 2, \pm 4, \dots \\ \frac{1}{2} & k = 0 \end{cases}$$

Spectrum from Fourier Series

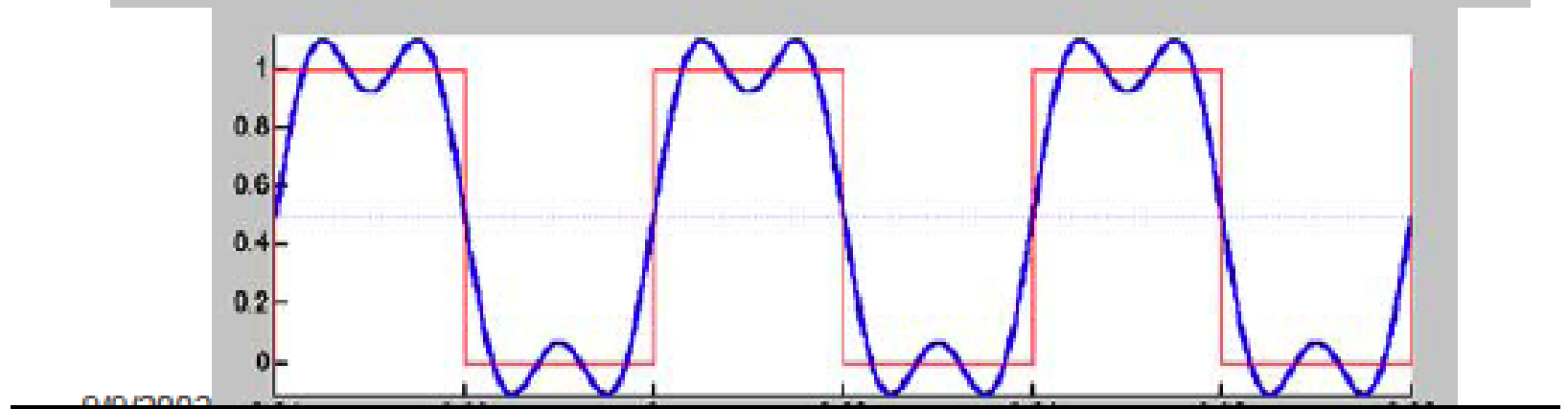
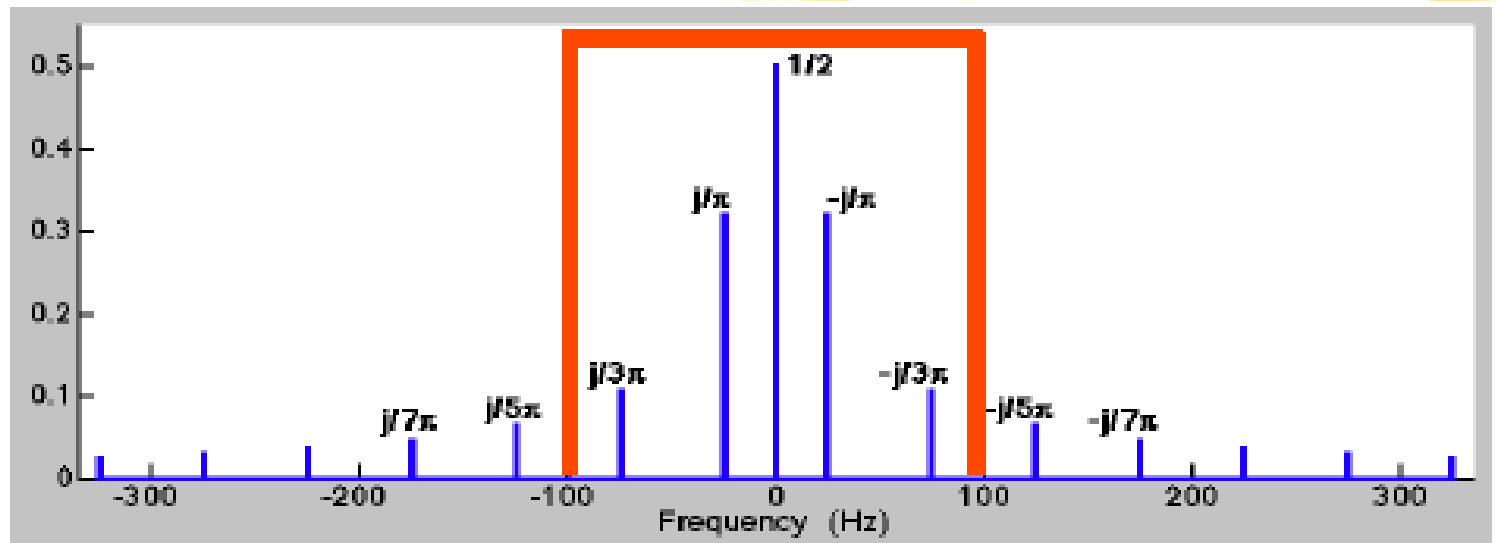
$$\omega_0 = 2\pi / (0.04) = 2\pi(25)$$

$$a_k = \begin{cases} \frac{-j}{\pi k} & k = \pm 1, \pm 3, \dots \\ 0 & k = \pm 2, \pm 4, \dots \\ \frac{1}{2} & k = 0 \end{cases}$$



Synthesis: 1st and 3rd Harmonics

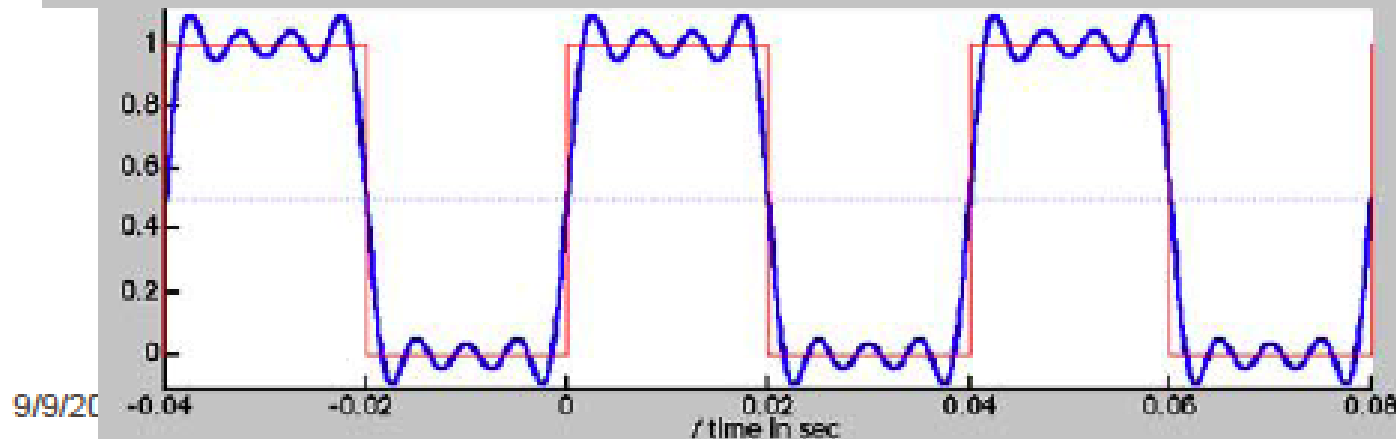
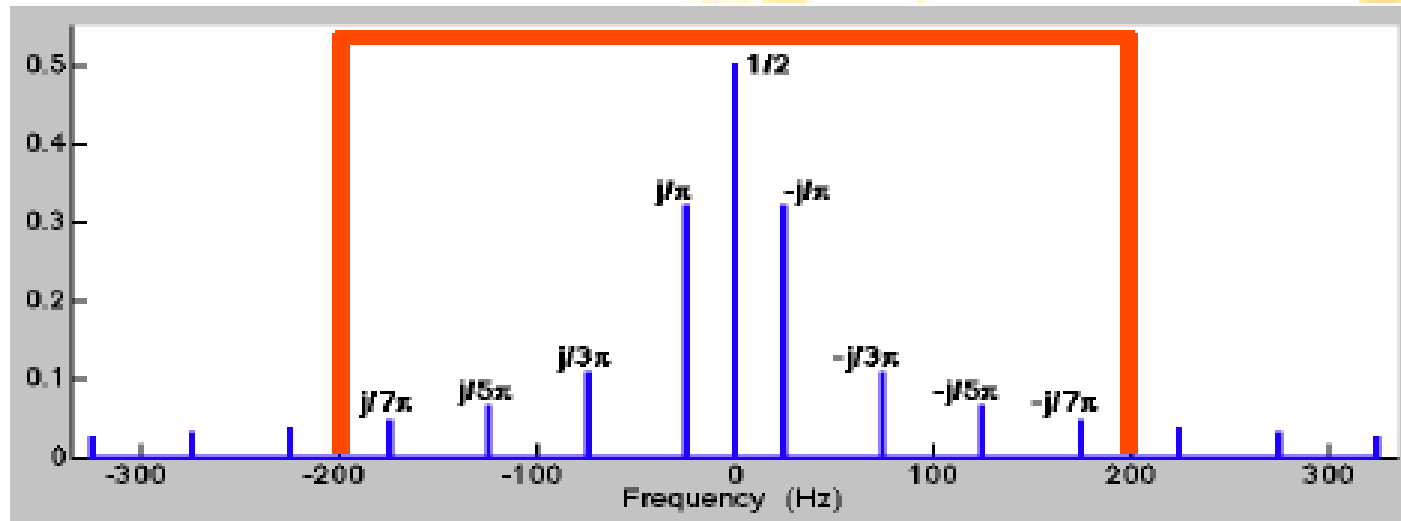
$$y(t) = \frac{1}{2} + \frac{2}{\pi} \cos(2\pi(25)t - \frac{\pi}{2}) + \frac{2}{3\pi} \cos(2\pi(75)t - \frac{\pi}{2})$$



Synthesis: up to 7th Harmonic

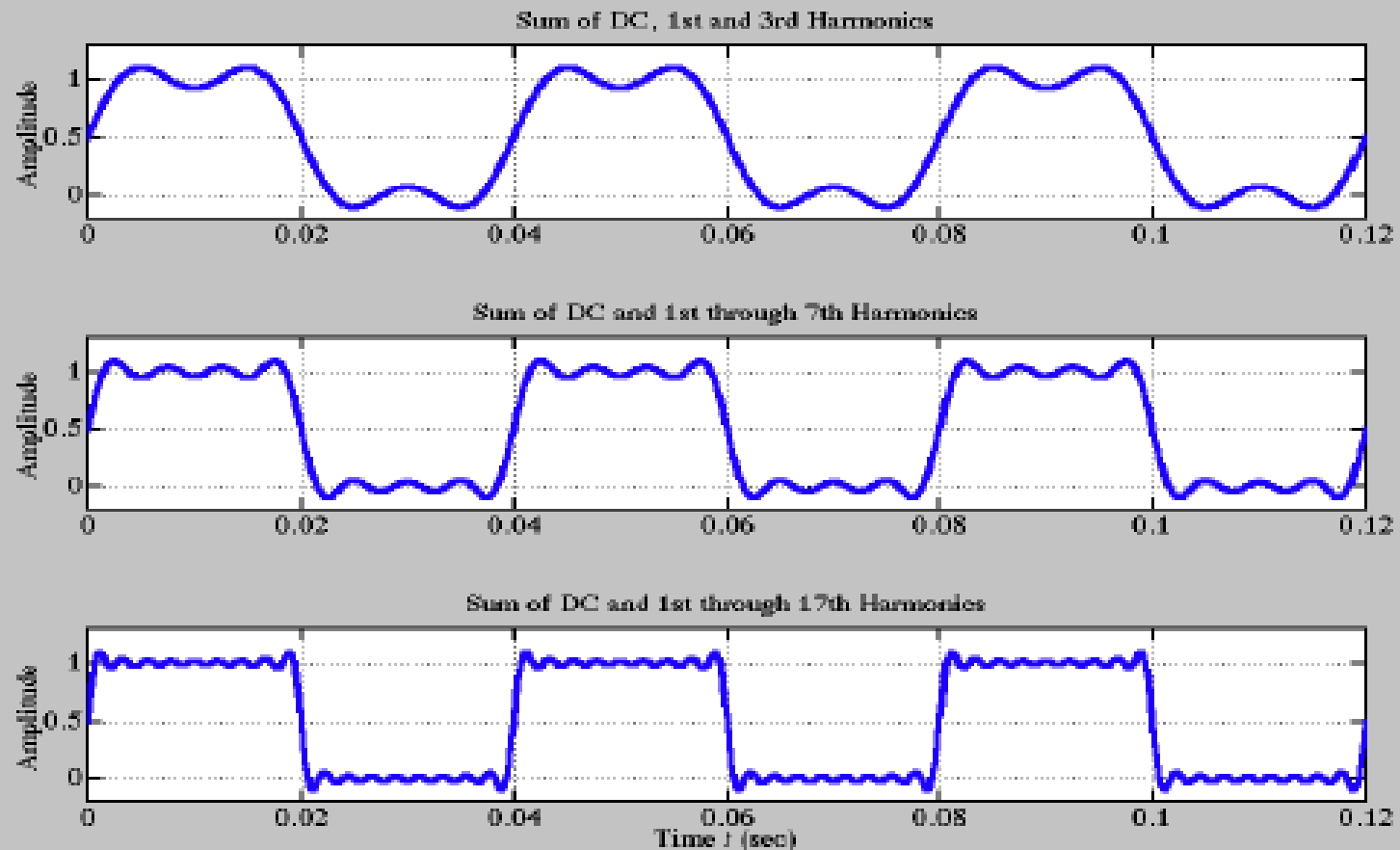
Synthesis: up to 7th Harmonic

$$t) = \frac{1}{2} + \frac{2}{\pi} \cos(50\pi t - \frac{\pi}{2}) + \frac{2}{3\pi} \sin(150\pi t) + \frac{2}{5\pi} \sin(250\pi t) + \frac{2}{7\pi} \sin(350\pi t)$$



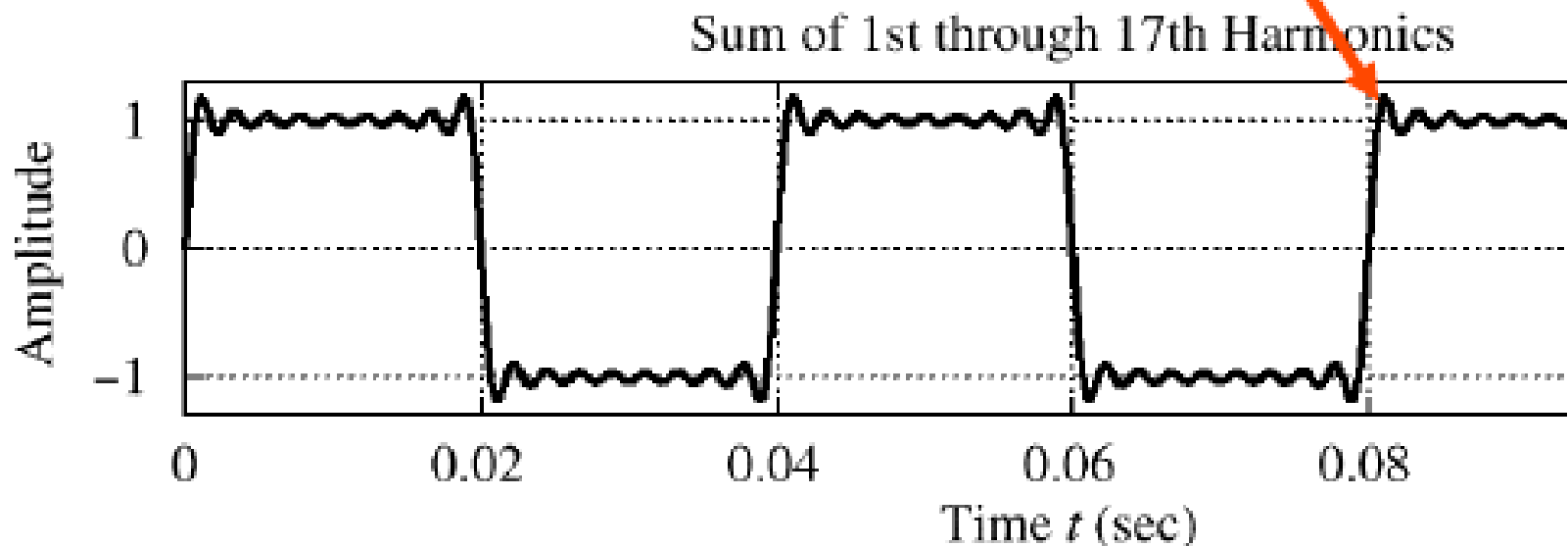
Fourier Synthesis

$$x_N(t) = \frac{1}{2} + \frac{2}{\pi} \sin(\omega_0 t) + \frac{2}{3\pi} \sin(3\omega_0 t) + K$$

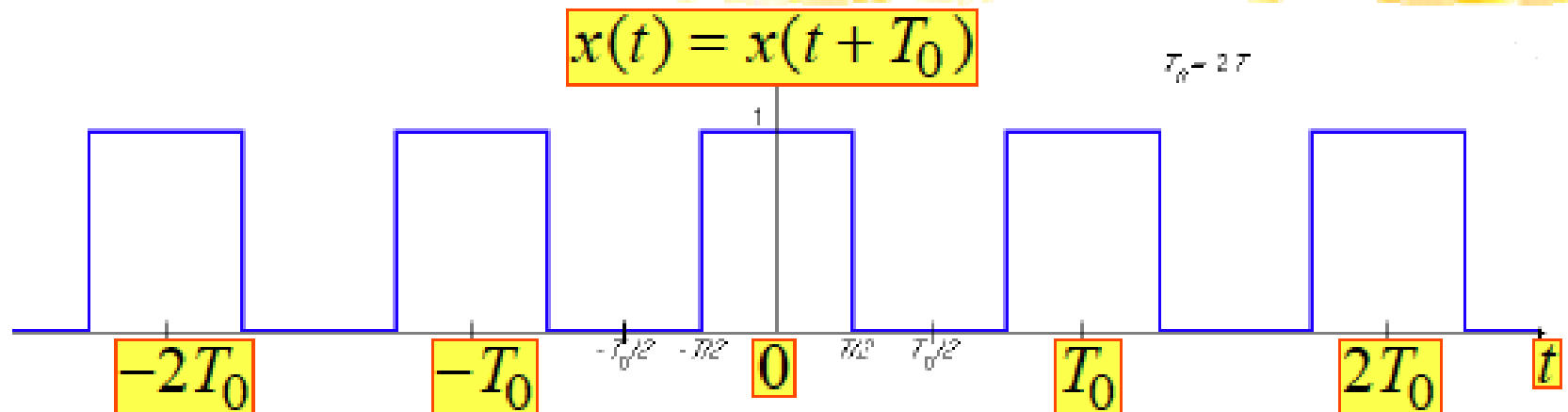


Gibb's Phenomenon

- Convergence at **DISCONTINUITY** of $x(t)$
 - There is always an **overshoot**
 - **9%** for the Square Wave case



General Periodic Signals



$$x(t) = \sum_{k=-\infty}^{\infty} a_k e^{j\omega_0 k t}$$

Fourier Synthesis

Fundamental Freq.

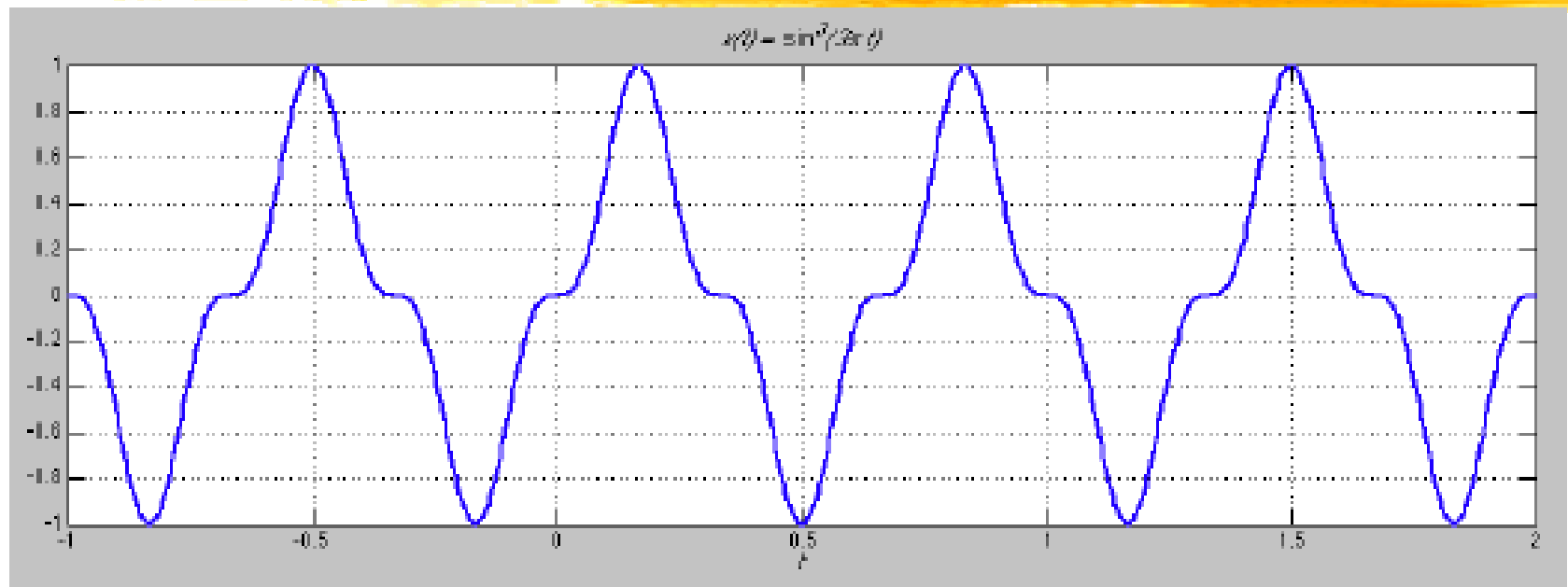
$$\omega_0 = 2\pi / T_0 = 2\pi f_0$$

$$a_k = \frac{1}{T_0} \int_0^{T_0} x(t) e^{-j\omega_0 k t} dt$$

Fourier Analysis

Example

$$x(t) = \sin^3(3\pi t)$$



$$x(t) = \left(\frac{j}{8}\right)e^{j9\pi t} + \left(\frac{-3j}{8}\right)e^{j3\pi t} + \left(\frac{3j}{8}\right)e^{-j3\pi t} + \left(\frac{-j}{8}\right)e^{-j9\pi t}$$

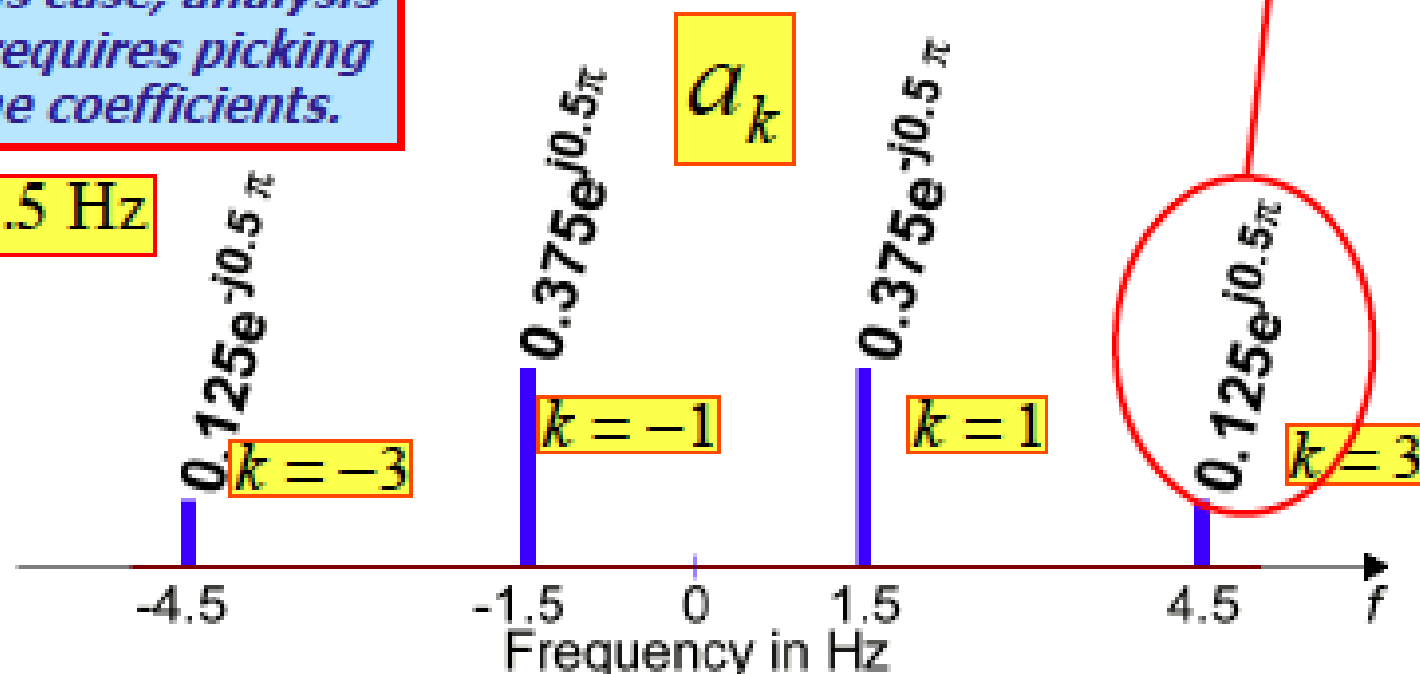
Example

$$x(t) = \sin^3(3\pi t)$$

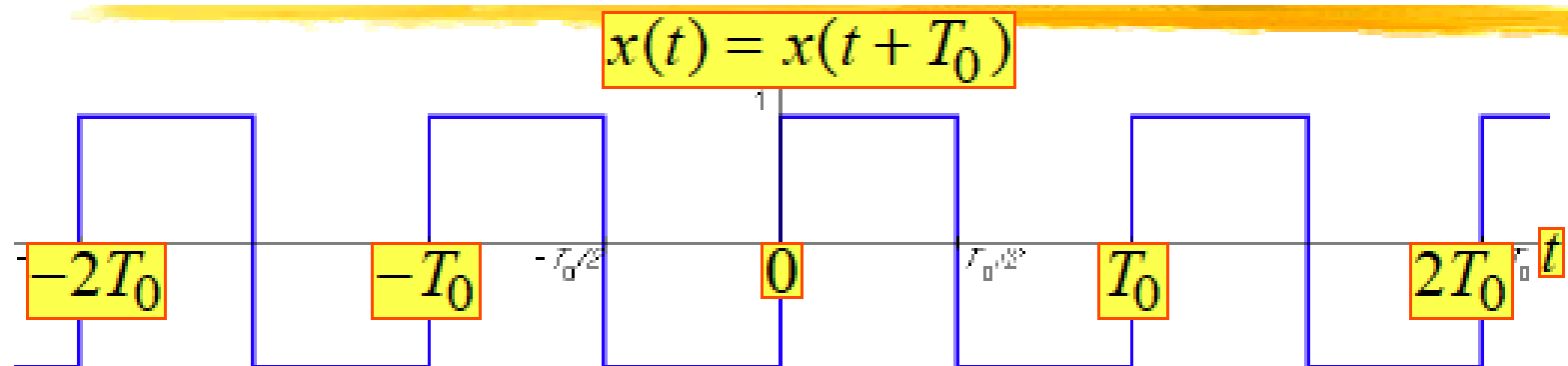
$$x(t) = \left(\frac{-j}{8}\right)e^{-j9\pi t} + \left(\frac{3j}{8}\right)e^{-j3\pi t} + \left(\frac{-3j}{8}\right)e^{j3\pi t} + \left(\frac{j}{8}\right)e^{j9\pi t}$$

In this case, analysis just requires picking off the coefficients.

$$f_0 = 1.5 \text{ Hz}$$



Square Wave Signal



$$a_k = \frac{1}{T_0} \int_0^{T_0/2} (1) e^{-j\omega_0 kt} dt + \frac{1}{T_0} \int_{T_0/2}^{T_0} (-1) e^{-j\omega_0 kt} dt$$

$$a_k = \left. \frac{e^{-j\omega_0 kt}}{-j\omega_0 k T_0} \right|_0^{T_0/2} - \left. \frac{e^{-j\omega_0 kt}}{-j\omega_0 k T_0} \right|_{T_0/2}^{T_0} = \frac{1 - e^{-j\pi k}}{j\pi k}$$

Summary: GENERAL FORM

$$x(t) = A_0 + \sum_{k=1}^N A_k \cos(2\pi f_k t + \varphi_k)$$

$$X_0 = A_0 e^{j0}$$

$$x(t) = X_0 + \sum_{k=1}^N \Re\{X_k e^{j2\pi f_k t}\}$$

$$\Re\{z\} = \frac{1}{2} z + \frac{1}{2} z^*$$

$$X_k = A_k e^{j\varphi_k}$$

Frequency = f_k

$$x(t) = X_0 + \sum_{k=1}^N \left\{ \frac{1}{2} X_k e^{j2\pi f_k t} + \frac{1}{2} X_k^* e^{-j2\pi f_k t} \right\}$$

Bandlimited Signals

- A bandlimited signal has all its frequencies below a certain limit ω_N .
 - A square wave is *not* a bandlimited signal since its non-zero spectrum components go all the way up to infinity.
 - Bandlimited signals are very smooth.
 - Bandlimited signals can be sampled and then reconstructed exactly. This is the basis for all of modern communications and signal processing.

Fourier Series and other Demos