

## Signals and Systems 3.3

### --- Properties of Fourier Representation

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Reference:  
1. Textbook: Chapter 3.8 - 3.18

### Properties of Fourier Representation

- Periodicity Properties
- Linearity Properties
- Symmetry Properties
- Convolution Property
- Differentiation and Integration Properties
- Time-shift Properties
- Frequency-shift Properties
- Multiplication Properties
- Scaling Properties
- Duality Properties
- Inverse Fourier representation
- Parseval relationship
- Time bandwidth products

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### Periodicity properties

Table 3.2 The Four Fourier Representations

Time Domain	Periodic (t, n)	Non-periodic (t, n)	
	<b>Fourier Series</b>	<b>Fourier Transform</b>	
Continuous (t)	$x(t) = \sum_{k=-\infty}^{\infty} X[k] e^{jk\omega_0 t}$ $X[k] = \frac{1}{T} \int_0^T x(t) e^{-jk\omega_0 t} dt$ $x(t) \text{ has period } T$ $\omega_0 = \frac{2\pi}{T}$	$x(t) = \frac{1}{2\pi} \int_{-\infty}^{\infty} X(j\omega) e^{j\omega t} d\omega$ $X(j\omega) = \int_{-\infty}^{\infty} x(t) e^{-j\omega t} dt$	Nonperiodic (k, ω)
Discrete [n]	<b>Discrete-Time Fourier Series</b> $x[n] = \sum_{k=-\infty}^{\infty} X[k] e^{jk\Omega_0 n}$ $X[k] = \frac{1}{N} \sum_{n=0}^{N-1} x[n] e^{-jk\Omega_0 n}$ $x[n] \text{ and } X[k] \text{ have period } N$ $\Omega_0 = \frac{2\pi}{N}$	<b>Discrete-Time Fourier Transform</b> $x[n] = \frac{1}{2\pi} \int_{-\pi}^{\pi} X(e^{j\Omega}) e^{j\Omega n} d\Omega$ $X(e^{j\Omega}) = \sum_{n=-\infty}^{\infty} x[n] e^{-j\Omega n}$ $X(e^{j\Omega}) \text{ has period } 2\pi$	Periodic (k, Ω)
	Discrete [k]	Continuous (ω, Ω)	Frequency Domain

1. Four Fourier representations:  
Table 3.2.

### Periodicity properties

2. Signals that are periodic in time have discrete frequency-domain representations, while nonperiodic time signals have continuous frequency-domain representations.

Table 3.3 Periodicity Properties of Fourier Representations

Time-Domain Property	Frequency-Domain Property
Continuous	Nonperiodic
Discrete	Periodic
Periodic	Discrete
Nonperiodic	Continuous

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### Linearity Properties

$$\begin{aligned}
 z(t) &= ax(t) + by(t) & \xleftrightarrow{FT} & Z(j\omega) = aX(j\omega) + bY(j\omega) \\
 z(t) &= ax(t) + by(t) & \xleftrightarrow{FS: \omega_0} & Z[k] = aX[k] + bY[k] \\
 z[n] &= ax[n] + by[n] & \xleftrightarrow{DFT} & Z(e^{j\Omega}) = aX(e^{j\Omega}) + bY(e^{j\Omega}) \\
 z[n] &= ax[n] + by[n] & \xleftrightarrow{DFTS: \Omega_0} & Z[k] = aX[k] + bY[k]
 \end{aligned}$$

Both a and b are constant.

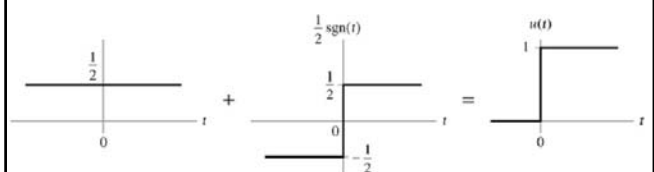
The linearity property is used to find Fourier representations of signals that are constructed as sums of signals whose representations are already known

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Example 1 of Linearity in FT: : Representation of a Unit Step signal as a weighted sum of a constant and a signum signal

$$\begin{aligned}
 u(t) &= \frac{1}{2} + \frac{1}{2} \text{sgn}(t) & F[u(t)] &= \pi\delta(\omega) + \frac{1}{j\omega} \\
 F\left[\frac{1}{2}\right] &= 2\pi\delta(\omega) & F[\text{sgn}(t)] &= \frac{2}{j\omega}
 \end{aligned}$$



**Example 2 of Linearity in The FS: Representation of a periodic signal as a weighted sum of periodic square waves**

**Example 3.30**

$$z(t) = \frac{3}{2}x(t) + \frac{1}{2}y(t)$$

$$x(t) \xrightarrow{FS; \omega_0} X[k]$$

$$y(t) \xrightarrow{FS; \omega_0} Y[k]$$

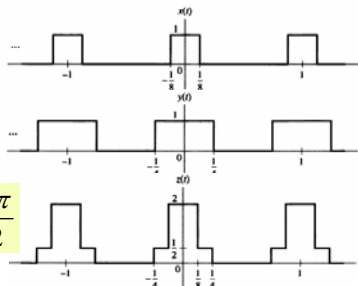
$$z(t) \xrightarrow{FS; \omega_0} Z[k]$$

$$X[k] = \frac{1}{k\pi} \sin \frac{k\pi}{4}$$

$$Y[k] = \frac{1}{k\pi} \sin \frac{k\pi}{2}$$

$$Z[k] = \frac{3}{2}X[k] + \frac{1}{2}Y[k]$$

$$= \frac{1}{2k\pi} \sin \frac{k\pi}{4} + \frac{3}{2k\pi} \sin \frac{k\pi}{2}$$



### Symmetry Properties: Real and Imaginary Signals

$$x(t) \xrightarrow{FT} X(j\omega)$$

$$x^*(t) \xrightarrow{FT} X^*(-j\omega)$$

$$F[x^*(t)] = \int_{-\infty}^{\infty} x^*(t) e^{-j\omega t} dt = \left[ \int_{-\infty}^{\infty} x(t) e^{-j(-\omega)t} dt \right]^* = X^*(-j\omega)$$

$$X(j\omega) = |X(j\omega)| e^{j\phi(j\omega)} = \text{Re}[X(j\omega)] + j \text{Im}[X(j\omega)]$$

**For continuous real valued signal  $x(t) = x^*(t)$**

$$X(j\omega) = X^*(-j\omega)$$

$$X^*(j\omega) = X(-j\omega)$$

$$\text{Re}\{X(j\omega)\} = \text{Re}\{X(-j\omega)\}$$

**Real of  $X(j\omega)$  is even**

$$\text{Im}\{X(j\omega)\} = -\text{Im}\{X(-j\omega)\}$$

**Imagery of  $X(j\omega)$  is odd**

$$|X(j\omega)| = |X(-j\omega)|$$

**Magnitude spectrum of  $X(j\omega)$  is even**

$$\phi(j\omega) \triangleq \arg\{X(j\omega)\} = -\phi(-j\omega) \quad \text{Phase spectrum of } X(j\omega) \text{ is odd}$$

### Symmetry Properties: Real and Imaginary Signals

**Table 3.4 Symmetry Properties for Fourier Representation of Real- and Imaginary-Valued Signals**

Representation	Real-Valued Time Signals	Imaginary-Valued Time Signals
FT	$X^*(j\omega) = X(-j\omega)$	$X^*(j\omega) = -X(-j\omega)$
FS	$X^*[k] = X[-k]$	$X^*[k] = -X[-k]$
DTFT	$X^*(e^{j\Omega}) = X(e^{-j\Omega})$	$X^*(e^{j\Omega}) = -X(e^{-j\Omega})$
DTFS	$X^*[k] = X[-k]$	$X^*[k] = -X[-k]$

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### Example: Symmetry Properties

1.  $x(t)$  is real valued and has even symmetry.

$$x^*(t) = x(t)$$

$$x(-t) = x(t)$$

$$x^*(t) = x(-t)$$

$$X^*(j\omega) = \int_{-\infty}^{\infty} x(-t) e^{-j\omega(-t)} dt \quad \text{Change of variable } \tau = -t$$

$$\Rightarrow X^*(j\omega) = -\int_{-\infty}^{\infty} x(\tau) e^{-j\omega\tau} d\tau = X(j\omega)$$

1) If  $x(t)$  is real and even, then the imaginary part of  $X(j\omega) = 0$ ,  $X(j\omega)$  is real.

2) If  $x(t)$  is real and odd, then  $X^*(j\omega) = -X(j\omega)$  and  $X(j\omega)$  is imaginary.

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### Convolution Properties: Nonperiodic CT Signals

#### Convolution of Nonperiodic Continuous-time Signals

$$x(t) \xrightarrow{FT} X(j\omega)$$

$$h(t) \xrightarrow{FT} H(j\omega)$$

$$y(t) = h(t) * x(t) = \int_{-\infty}^{\infty} h(\tau) x(t-\tau) d\tau$$

$$= \int_{-\infty}^{\infty} h(\tau) \left[ \frac{1}{2\pi} \int_{-\infty}^{\infty} X(j\omega) e^{j\omega t} e^{-j\omega\tau} d\omega \right] d\tau$$

$$= \frac{1}{2\pi} \int_{-\infty}^{\infty} \left[ \int_{-\infty}^{\infty} h(\tau) e^{-j\omega\tau} d\tau \right] X(j\omega) e^{j\omega t} d\omega$$

$$y(t) = \frac{1}{2\pi} \int_{-\infty}^{\infty} H(j\omega) X(j\omega) e^{j\omega t} d\omega$$

**Convolution of  $h(t)$  and  $x(t)$  in the time domain corresponds to multiplication of their Fourier transforms,  $H(j\omega)$  and  $X(j\omega)$  in the frequency domain.**

$$y(t) = h(t) * x(t) \xrightarrow{FT} Y(j\omega) = X(j\omega)H(j\omega)$$

### Example1: Solving A Convolution Problem in The Frequency Domain

**Example 3.31**

$$x(t) = \frac{\sin(\pi t)}{\pi t} \quad \rightarrow \quad h(t) = \frac{\sin(2\pi t)}{\pi t} \quad \rightarrow \quad y(t) = h(t) * x(t)$$

$$x(t) \xrightarrow{FT} X(j\omega) = \begin{cases} 1, & |\omega| < \pi \\ 0, & |\omega| > \pi \end{cases} \quad h(t) \xrightarrow{FT} H(j\omega) = \begin{cases} 1, & |\omega| < 2\pi \\ 0, & |\omega| > 2\pi \end{cases}$$

Time domain  $\rightarrow$  Extremely Difficult  
Frequency domain  $\rightarrow$  Quite Simple

**Convolution property**

$$y(t) = h(t) * x(t) \xrightarrow{FT} Y(j\omega) = X(j\omega)H(j\omega)$$

$$Y(j\omega) = \begin{cases} 1, & |\omega| < \pi \\ 0, & |\omega| > \pi \end{cases} \quad y(t) = \frac{\sin(\pi t)}{\pi t}$$

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### Example2: Finding Inverse FT's by Means of The Convolution Property

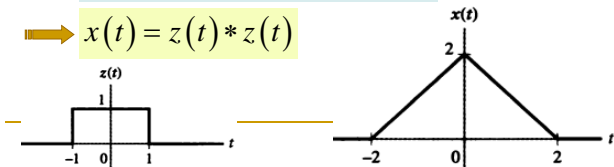
**Example 3.32** Use the convolution property to find  $x(t)$

$$x(t) \xleftrightarrow{FT} X(j\omega) = \frac{4}{\omega^2} \sin^2(\omega) \quad X(j\omega) = Z(j\omega) Z(j\omega)$$

$$z(t) = \begin{cases} 1, & |t| < 1 \\ 0, & |t| > 1 \end{cases} \xleftrightarrow{FT} Z(j\omega) = \frac{2}{\omega} \sin(\omega)$$

$$z(t) * z(t) \xleftrightarrow{FT} Z(j\omega) Z(j\omega)$$

$$\Rightarrow x(t) = z(t) * z(t)$$



### Convolution Properties: Nonperiodic DT Signals

#### Convolution of Nonperiodic Discrete-time Signals

$$x[n] \xleftrightarrow{DTFT} X(e^{j\Omega})$$

$$h[n] \xleftrightarrow{DTFT} H(e^{j\Omega})$$

$$y[n] = x[n] * h[n] \xleftrightarrow{DTFT} Y(e^{j\Omega}) = X(e^{j\Omega}) H(e^{j\Omega})$$

Convolution of  $h[n]$  and  $x[n]$  in the time domain corresponds to multiplication of their Fourier transforms,  $H(e^{j\Omega})$  and  $X(e^{j\Omega})$  in the frequency domain.

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### Frequency response of the LTI system

- The convolution property implies that the frequency response of a system may be expressed as the ratio of the FT or DTFT of the output to the input.

For CT system:

$$H(j\omega) = \frac{Y(j\omega)}{X(j\omega)}$$

For DT system:

$$H(e^{j\Omega}) = \frac{Y(e^{j\Omega})}{X(e^{j\Omega})}$$

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### Problem1: Find the system output (5~10min)

**Problem 3.18** Use the convolution property to find the FT of the system output, either  $Y(j\omega)$  or  $Y(e^{j\Omega})$ , for the following inputs and system impulse responses:

(a)  $x(t) = 3e^{-t}u(t)$  and  $h(t) = 2e^{-2t}u(t)$ .

(b)  $x[n] = \left(\frac{1}{3}\right)^{n+1}u[n]$  and  $h[n] = \left(\frac{1}{6}\right)^n u[n]$

**Sol (a):**  $x(t) = 3e^{-t}u(t) \Leftrightarrow X(j\omega) = \frac{3}{1+j\omega}$   $Y(j\omega) = X(j\omega)H(j\omega)$   
 $h(t) = 2e^{-2t}u(t) \Leftrightarrow H(j\omega) = \frac{2}{2+j\omega}$   $= \frac{2}{(2+j\omega)(1+j\omega)}$

**Sol (b):**  $x[n] = \left(\frac{1}{3}\right)^{n+1}u[n] \Leftrightarrow X(e^{j\Omega}) = \frac{1}{3(1-\frac{1}{3}e^{-j\Omega})}$   
 $= \frac{1}{3} \left(\frac{1}{3}\right)^n u[n]$   
 $h[n] = \left(\frac{1}{6}\right)^n u[n] \Leftrightarrow H(e^{j\Omega}) = \frac{1}{1-\frac{1}{6}e^{-j\Omega}}$   $Y(e^{j\Omega}) = X(e^{j\Omega})H(e^{j\Omega})$   
 $= \frac{1}{3(1-\frac{1}{3}e^{-j\Omega})(1-\frac{1}{6}e^{-j\Omega})}$

### Problem1: Find the system output (5~10min)

$$Y(j\omega) = \frac{2}{(2+j\omega)} \frac{3}{(1+j\omega)} = \frac{1}{6(1+j\omega)} - \frac{1}{6(2+j\omega)}$$

$$y(t) = \frac{1}{6}e^{-t}u(t) - \frac{1}{6}e^{-2t}u(t)$$

$\alpha > 0$

$$Y(e^{j\Omega}) = \frac{1}{3(1-\frac{1}{3}e^{-j\Omega})} \frac{1}{(1-\frac{1}{6}e^{-j\Omega})}$$

$$= \frac{2}{3(1-\frac{1}{3}e^{-j\Omega})} - \frac{1}{3(1-\frac{1}{6}e^{-j\Omega})}$$

$$e^{-\alpha t}u(t) \xleftrightarrow{FT} \frac{1}{\alpha + j\omega}$$

$$\alpha^n u[n] \xleftrightarrow{DTFT} \frac{1}{1 - \alpha e^{-j\Omega}}$$

$|\alpha| < 1$

$$y[n] = \frac{2}{3} \left(\frac{1}{3}\right)^n u[n] - \frac{1}{3} \left(\frac{1}{6}\right)^n u[n]$$

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### Problem2: Find the response of the system (5~10min)

The output of an LTI system in response to an input  $x(t) = e^{-2t}u(t)$  is  $y(t) = e^{-t}u(t)$ . Find the frequency response and the impulse response of this system.

$$x(t) = e^{-2t}u(t) \Leftrightarrow X(j\omega) = \frac{1}{2+j\omega}$$

$$y(t) = e^{-t}u(t) \Leftrightarrow Y(j\omega) = \frac{1}{1+j\omega}$$

$$H(j\omega) = Y(j\omega) / X(j\omega)$$

$$= \frac{2+j\omega}{1+j\omega} = 1 + \frac{1}{1+j\omega}$$

$$\Leftrightarrow h(t) = \delta(t) + e^{-t}u(t)$$

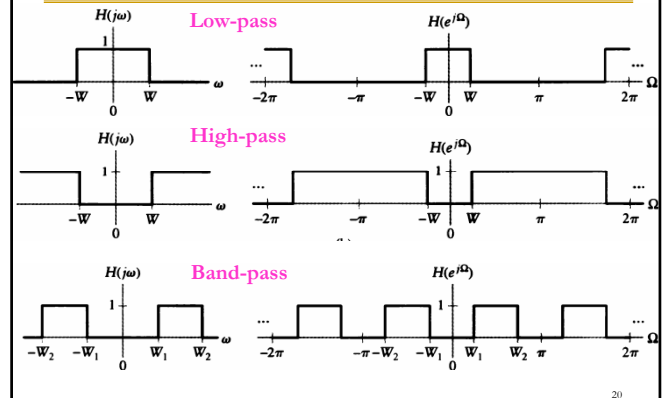
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## Filtering

1. The terms "**filtering**" implies that some frequency components of the input are eliminated while others are passed by the system unchanged.
2. Multiplication in frequency domain  $\leftrightarrow$  **Filtering**.
3. System Types of filtering:
  - 1) Low-pass filter
  - 2) High-pass filter
  - 3) Band-pass filter
4. Realistic filter:
  - 1) Gradual transition band
  - 2) Nonzero gain of stop band

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## Filtering



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## Filtering

5. Magnitude response of filter:

$$20 \log |H(j\omega)| \quad 20 \log |H(e^{j\Omega})| \quad [\text{dB}]$$

6. The edge of the passband is usually defined by the frequencies for which the response is  $-3$  dB, corresponding to a magnitude response of  $(1/\sqrt{2})$ .

♣ **Unity gain = 0 dB**

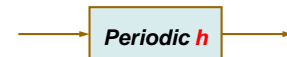
7. Energy spectrum of filter:  $|Y(j\omega)|^2 = |H(j\omega)|^2 |X(j\omega)|^2$

➡ The  $-3$  dB point corresponds to frequencies at which the filter passes only half of the input power.  **$-3$  dB point** ➡ **Cutoff frequency**

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## Convolution of Periodic Signals

♣ **Basic Concept:**



1. Define the periodic convolution of two CT signals  $x(t)$  and  $z(t)$ , each having period  $T$ , as

$$y(t) = x(t) \otimes z(t) = \int_0^T x(\tau) z(t - \tau) d\tau$$

where the symbol  $\otimes$  denotes that integration is performed over a single period of the signals involved.

$$y(t) = x(t) \otimes z(t) \xrightarrow{FS; \frac{2\pi}{T}} Y[k] = TX[k]Z[k]$$

◆ **Convolution in Time-Domain**

↔ **Multiplication in Frequency-Domain**

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## Convolution in Time-Domain $\leftrightarrow$ Multiplication in Frequency-Domain

Table 3.5 Convolution Properties

$x(t) * z(t) \xleftrightarrow{FT} X(j\omega)Z(j\omega)$
$x(t) \otimes z(t) \xleftrightarrow{FS; \omega_0} TX[k]Z[k]$
$x[n] * z[n] \xleftrightarrow{FT} X(e^{j\Omega})Z(e^{j\Omega})$
$x[n] \otimes z[n] \xleftrightarrow{DIFS; \Omega_0} NX[k]Z[k]$

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## Differentiation Properties: Time Domain

### Differentiation in Time Domain

$$x(t) \xleftrightarrow{FT} X(j\omega) \quad \frac{d}{dt} x(t) \xleftrightarrow{FT} j\omega X(j\omega)$$

$$x(t) = \frac{1}{2\pi} \int_{-\infty}^{\infty} X(j\omega) e^{j\omega t} d\omega \quad \frac{d}{dt} x(t) = \frac{1}{2\pi} \int_{-\infty}^{\infty} X(j\omega) j\omega e^{j\omega t} d\omega$$

$$\frac{d^n}{dt^n} x(t) = \frac{1}{2\pi} \int_{-\infty}^{\infty} X(j\omega) (j\omega)^n e^{j\omega t} d\omega \quad \frac{d^n}{dt^n} x(t) \xleftrightarrow{FT} (j\omega)^n X(j\omega)$$

**Differentiation of  $x(t)$  in Time-Domain  $\leftrightarrow (j\omega) \times X(j\omega)$  in Frequency-Domain**

$$e^{-\alpha t} u(t) \xleftrightarrow{FT} \frac{1}{\alpha + j\omega} \quad \frac{d}{dt} \{e^{-\alpha t} u(t)\} \xleftrightarrow{FT} \frac{j\omega}{\alpha + j\omega}$$

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## Differentiation Properties: Frequency Domain

### Differentiation in Frequency Domain

$$x(t) \xleftrightarrow{FT} X(j\omega) \quad -jtx(t) \xleftrightarrow{FT} \frac{d}{d\omega} X(j\omega)$$

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

Differentiation of  $X(j\omega)$  in Frequency-Domain  $\leftrightarrow (-jt) \times x(t)$  in Time-Domain

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## Example

$$\frac{d}{dt} x(t) \xleftrightarrow{FT} j\omega X(j\omega)$$

$$e^{-\alpha t} u(t) \xleftrightarrow{FT} \frac{1}{\alpha + j\omega}$$

$$\frac{d}{dt} \{e^{-\alpha t} u(t)\} \xleftrightarrow{FT} \frac{j\omega}{\alpha + j\omega}$$

$$\begin{aligned} \frac{d}{dt} \{e^{-\alpha t} u(t)\} &= -\alpha e^{-\alpha t} u(t) + e^{-\alpha t} \delta(t) \\ &= -\alpha e^{-\alpha t} u(t) + \delta(t) \end{aligned}$$

$$-jtx(t) \xleftrightarrow{FT} \frac{d}{d\omega} X(j\omega)$$

$$te^{-\alpha t} u(t) \xleftrightarrow{FT} j \frac{d}{d\omega} \left\{ \frac{1}{\alpha + j\omega} \right\} = \frac{1}{(\alpha + j\omega)^2}$$

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## Integration Properties

$$y(t) = \int_{-\infty}^t x(t) dt \quad \frac{d}{dt} y(t) = x(t) \quad x(t) \xleftrightarrow{FT} X(j\omega)$$

$$\Leftrightarrow j\omega Y(j\omega) = X(j\omega)$$

$$Y(j\omega) = \frac{X(j\omega)}{j\omega} \quad \omega \neq 0$$

$$y(t) \xleftrightarrow{FT} Y(j\omega)$$

$$y(t) \xleftrightarrow{FT} Y(j\omega)$$

$\omega$  can be determined by the average value of  $x(t)$

$$\int_{-\infty}^t x(t) dt \xleftrightarrow{FT} \frac{X(j\omega)}{j\omega} + \pi X(j0) \delta(\omega)$$

$$X(j0) = \int_{-\infty}^{\infty} x(t) e^{-j0t} dt = \int_{-\infty}^{\infty} x(t) dt = 0$$

$$u(t) = \int_{-\infty}^t \delta(t) dt \xleftrightarrow{FT} \frac{1}{j\omega} + \pi \delta(\omega)$$

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## Differentiation and Integration Properties

Table 3.6 summarizes the differentiation and integration properties of Fourier representations.

$$\frac{d}{dt} x(t) \xleftrightarrow{FT} j\omega X(j\omega) \quad x(t) \xleftrightarrow{FT} X(j\omega)$$

$$\frac{d}{dt} x(t) \xleftrightarrow{FS; \omega_0} jk \omega_0 X[k]$$

$$-jtx(t) \xleftrightarrow{FT} \frac{d}{d\omega} X(j\omega)$$

$$-jnx[n] \xleftrightarrow{DTFT} \frac{d}{d\Omega} X(e^{j\Omega})$$

$$\int_{-\infty}^t x(\tau) d\tau \xleftrightarrow{FT} \frac{1}{j\omega} X(j\omega) + \pi X(j0) \delta(\omega)$$

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## Time-Shift Properties

$$\text{if } x(t) \xleftrightarrow{FT} X(j\omega)$$

$$\text{then } x(t - t_0) \xleftrightarrow{FT} X(j\omega) \cdot e^{-j\omega t_0}$$

$$F[x(t - t_0)] = \int_{-\infty}^{\infty} x(t - t_0) e^{-j\omega t} dt = e^{-j\omega t_0} \int_{-\infty}^{\infty} x(t - t_0) e^{-j\omega(t - t_0)} dt$$

$$= X(j\omega) \cdot e^{-j\omega t_0} = |X(j\omega)| \cdot e^{j[\arg\{X(j\omega)\} - \omega t_0]}$$

A shift in time leaves the magnitude spectrum unchanged and introduces a phase shift that is a linear function of frequency.

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## Time-Shift Properties

◆ The time-shifting properties of four Fourier representation are summarized in Table 3.7.

$$x(t - t_0) \xleftrightarrow{FT} e^{-j\omega t_0} X(j\omega)$$

$$x(t - t_0) \xleftrightarrow{FT; \omega_0} e^{-jk\omega_0 t_0} X[k]$$

$$x[n - n_0] \xleftrightarrow{DTFT} e^{-j\Omega n_0} X(e^{j\Omega})$$

$$x[n - n_0] \xleftrightarrow{DTFS; \Omega_0} e^{-jk\Omega_0 n_0} X[k]$$

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### Frequency-Shift Properties

$$z(t) = \frac{1}{2\pi} \int_{-\infty}^{\infty} Z(j\omega) e^{j\omega t} d\omega$$

$$= \frac{1}{2\pi} \int_{-\infty}^{\infty} X(j(\omega - \gamma)) e^{j\omega t} d\omega$$

$$z(t) = \frac{1}{2\pi} \int_{-\infty}^{\infty} X(j\eta) e^{j(\eta + \gamma)t} d\eta$$

$$= e^{j\gamma t} \frac{1}{2\pi} \int_{-\infty}^{\infty} X(j\eta) e^{j\eta t} d\eta = e^{j\gamma t} x(t)$$

$$x(t) \xleftrightarrow{FT} X(j\omega)$$

$$z(t) \xleftrightarrow{FT} Z(j\omega)$$

$$Z(j\omega) = X(j(\omega - \gamma))$$

$$\eta = \omega - \gamma$$

$$e^{j\gamma t} x(t) \xleftrightarrow{FT} X(j(\omega - \gamma))$$

◆ Frequency-shifting of  $X(j\omega)$  by  $\gamma$  in Frequency-Domain [i.e.  $X(j(\omega - \gamma))$ ]  $\leftrightarrow$  ( $e^{-j\gamma t}$ )  $\times$   $x(t)$  in Time-Domain

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### Frequency-Shift Properties

Table 3.8 Frequency-Shift Properties of Fourier Representations

$$e^{j\gamma t} x(t) \xleftrightarrow{FT} X(j(\omega - \gamma))$$

$$e^{jk_0\omega_0 t} x(t) \xleftrightarrow{FS; \omega_0} x[k - k_0]$$

$$e^{j\Gamma n} x[n] \xleftrightarrow{DTFT} X[e^{j(\Omega - \Gamma)}]$$

$$e^{jk_0\Omega_0 n} x[n] \xleftrightarrow{FS; \Omega_0} X[k - k_0]$$

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### Example

$$1 \xleftrightarrow{FT} 2\pi\delta(\omega)$$

$$e^{j\gamma t} x(t) \xleftrightarrow{FT} X(j(\omega - \gamma))$$

$$e^{j\omega_0 t} \xleftrightarrow{FT} 2\pi\delta(\omega - \omega_0)$$

$$\cos(\omega_0 t) = \frac{1}{2} (e^{j\omega_0 t} + e^{-j\omega_0 t}) \xleftrightarrow{FT} \pi [\delta(\omega + \omega_0) + \delta(\omega - \omega_0)]$$

$$\sin(\omega_0 t) = \frac{1}{2j} (e^{j\omega_0 t} - e^{-j\omega_0 t}) \xleftrightarrow{FT} -j\pi [\delta(\omega + \omega_0) - \delta(\omega - \omega_0)]$$

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### Finding Inverse Fourier Transforms by Using Partial-Fraction Expansions

Frequency response  $\longleftrightarrow$  A ratio of two polynomials in  $j\omega$  or  $e^{j\Omega}$

$$X(j\omega) = \frac{b_M(j\omega)^M + \dots + b_1(j\omega) + b_0}{(j\omega)^N + a_{N-1}(j\omega)^{N-1} + \dots + a_1(j\omega) + a_0} = \frac{B(j\omega)}{A(j\omega)}$$

$$= c_0 + c_1(j\omega) + c_2(j\omega)^2 + \dots + c_{M-N}(j\omega)^{M-N} + \frac{B(j\omega)}{A(j\omega)}$$

$$\delta(t) \xleftrightarrow{FT} 1$$

$$x(t) = c_0\delta(t) + c_1\delta'(t) + c_2\delta''(t) + \dots + c_{M-N}\delta^{(M-N)}(t) + F^{-1}\left[\frac{B(j\omega)}{A(j\omega)}\right]$$

$$v^N + a_{N-1}v^{N-1} + \dots + a_1v + a_0 = 0$$

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### Finding Inverse Fourier Transforms by Using Partial-Fraction Expansions

$$v^N + a_{N-1}v^{N-1} + \dots + a_1v + a_0 = 0 \quad d_k < 0$$

$$X(j\omega) = \frac{\sum_{k=0}^M b_k(j\omega)^k}{\prod_{k=1}^N (j\omega - d_k)} = \sum_{k=1}^N \frac{C_k}{j\omega - d_k}$$

$$= \frac{C_1}{j\omega - d_1} + \frac{C_2}{j\omega - d_2} + \dots + \frac{C_N}{j\omega - d_N}$$

$$x(t) = \sum_{k=1}^N C_k e^{d_k t} u(t) \xleftrightarrow{FT} X(j\omega) = \sum_{k=1}^N \frac{C_k}{j\omega - d_k}$$

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### Example

$$X(j\omega) = \frac{j\omega + 1}{(j\omega)^2 + 5j\omega + 6} = \frac{A(3 + j\omega) + B(2 + j\omega)}{(2 + j\omega)(3 + j\omega)}$$

$$= \frac{A}{2 + j\omega} + \frac{B}{3 + j\omega}$$

$$= \frac{-1}{2 + j\omega} + \frac{2}{3 + j\omega}$$

$$\begin{cases} 3A + 2B = 1 \\ A + B = 1 \end{cases} \Rightarrow \begin{cases} A = -1 \\ B = 2 \end{cases}$$

$$e^{-\alpha t} u(t) \Leftrightarrow \frac{1}{\alpha + j\omega}$$

$$x(t) = -e^{-2t} u(t) + 2e^{-3t} u(t) \Leftrightarrow X(j\omega)$$

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### Inverse Discrete-Time Fourier Transform

1. Suppose  $X(e^{j\Omega})$  is given by a ratio of polynomial in  $e^{j\Omega}$

$$X(e^{j\Omega}) = \frac{\beta_M e^{-j\Omega M} + \dots + \beta_1 e^{-j\Omega} + \beta_0}{\alpha_N e^{-j\Omega N} + \alpha_{N-1} e^{-j\Omega(N-1)} + \dots + \alpha_1 e^{-j\Omega} + \alpha_0} \quad \text{Normalized to 1}$$

2. Factor the denominator polynomial as

$$\alpha_N e^{-j\Omega N} + \alpha_{N-1} e^{-j\Omega(N-1)} + \dots + \alpha_1 e^{-j\Omega} + \alpha_0 = \prod_{k=1}^N (1 - d_k e^{-j\Omega})$$

$$v^N + \alpha_1 v^{N-1} + \alpha_2 v^{N-2} + \dots + \alpha_{N-1} v + \alpha_N = 0$$

3. Partial-fraction expansion: Assuming that  $M < N$  and all the  $d_k$  are distinct, we may express  $X(e^{j\Omega})$  as

$$(d_k)^n u[n] \xrightarrow{\text{DTFT}} \frac{1}{1 - d_k e^{-j\Omega}}, \quad |d_k| < 1$$

$$X(e^{j\Omega}) = \sum_{k=1}^N \frac{C_k}{1 - d_k e^{-j\Omega}} \quad x[n] = \sum_{k=1}^N C_k (d_k)^n u[n]$$

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### Example 3.45 Inverse by Partial-Fraction Expansion

Find the inverse DTFT of

$$X(e^{j\Omega}) = \frac{-\frac{5}{6} e^{-j\Omega} + 5}{1 + \frac{1}{6} e^{-j\Omega} - \frac{1}{6} e^{-j2\Omega}}$$

1. Characteristic polynomial:

$$v^2 + \frac{1}{6}v - \frac{1}{6} = (v + \frac{1}{2})(v - \frac{1}{3}) = 0$$

2. The roots of above polynomial:

$$d_1 = -1/2 \text{ and } d_2 = 1/3.$$

3. Partial-Fraction Expansion

4. Coefficients  $C_1$  and  $C_2$   $\Rightarrow x[n] = 4(-1/2)^n u[n] + (1/3)^n u[n]$

$$C_1 = \left(1 + \frac{1}{2} e^{-j\Omega}\right) \frac{-\frac{5}{6} e^{-j\Omega} + 5}{1 + \frac{1}{6} e^{-j\Omega} - \frac{1}{6} e^{-j2\Omega}} \bigg|_{e^{-j\Omega} = -2} = \frac{-\frac{5}{6} e^{-j\Omega} + 5}{1 - \frac{1}{3} e^{-j\Omega}} \bigg|_{e^{-j\Omega} = -2} = 4$$

$$C_2 = \left(1 - \frac{1}{3} e^{-j\Omega}\right) \frac{-\frac{5}{6} e^{-j\Omega} + 5}{1 + \frac{1}{6} e^{-j\Omega} - \frac{1}{6} e^{-j2\Omega}} \bigg|_{e^{-j\Omega} = 3} = \frac{-\frac{5}{6} e^{-j\Omega} + 5}{1 + \frac{1}{2} e^{-j\Omega}} \bigg|_{e^{-j\Omega} = 3} = 1$$

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### Multiplication Property: Non-periodic continuous-time signals

Non-periodic signals:  $x(t)$ ,  $z(t)$ , and  $y(t) = x(t)z(t)$ .

$$x(t) = \frac{1}{2\pi} \int_{-\infty}^{\infty} X(j\omega) e^{j\omega t} d\omega \quad z(t) = \frac{1}{2\pi} \int_{-\infty}^{\infty} Z(j\eta) e^{j\eta t} d\eta$$

$$\Rightarrow y(t) = \frac{1}{(2\pi)^2} \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} X(j\omega) Z(j\eta) e^{j(\omega+\eta)t} d\eta d\omega$$

Change variable:  $\eta = \omega - \nu$

Inner Part:  $Z(j\omega) * X(j\omega)$

$$y(t) = \frac{1}{2\pi} \int_{-\infty}^{\infty} \left[ \frac{1}{2\pi} \int_{-\infty}^{\infty} X(j\omega) Z(j(\omega-\nu)) d\omega \right] e^{j\nu t} d\nu$$

Outer Part: FT of  $y(t)$

$$y(t) = x(t)z(t) \xrightarrow{FT} Y(j\omega) = \frac{1}{2\pi} X(j\omega) * Z(j\omega)$$

- ◆ Multiplication of two signals in Time-Domain  
 $\leftrightarrow$  Convolution in Frequency-Domain  $\times (1/2\pi)$

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### Multiplication Property: Non-periodic discrete-time signals

1. Non-periodic DT signals:  $x[n]$ ,  $z[n]$ , and  $y[n] = x[n]z[n]$ .

2. DTFT of  $y[n]$ :

$$y[n] = x[n]z[n] \xrightarrow{\text{DTFT}} Y(e^{j\Omega}) = \frac{1}{2\pi} X(e^{j\Omega}) \circledast Z(e^{j\Omega})$$

where the symbol  $\circledast$  denotes periodic convolution.

Here,  $X(e^{j\Omega})$  and  $Z(e^{j\Omega})$  are  $2\pi$ -periodic, so we evaluate the convolution over a  $2\pi$  interval:

$$X(j\omega) \circledast Z(j\omega) = \int_{-\pi}^{\pi} X(e^{j\theta}) Z(e^{j(\Omega-\theta)}) d\theta$$

- ◆ Multiplication of two signals in Time-Domain  
 $\leftrightarrow$  Convolution in Frequency-Domain  $\times (1/2\pi)$

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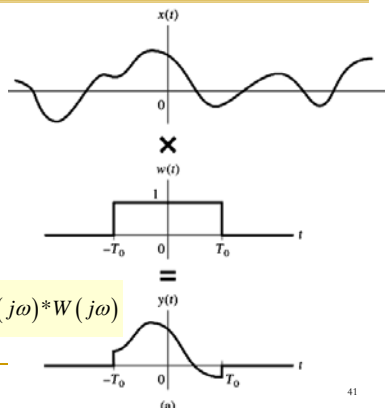
### Multiplication Property: windowing

Truncate signal  $x(t)$  by a window function  $w(t)$  is represented by

$$y(t) = x(t)w(t)$$

$$W(j\omega) = \frac{2}{\omega} \sin(\omega T_0)$$

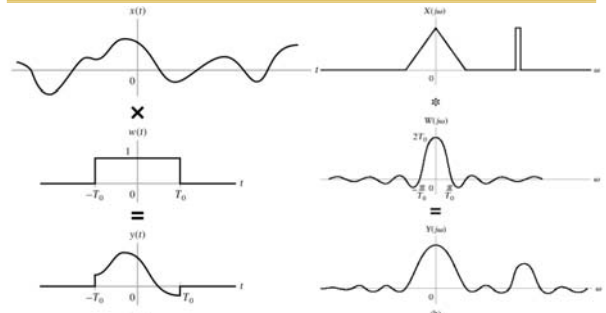
$$y(t) \xrightarrow{FT} Y(j\omega) = \frac{1}{2\pi} X(j\omega) * W(j\omega)$$



(a)

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### Multiplication Property

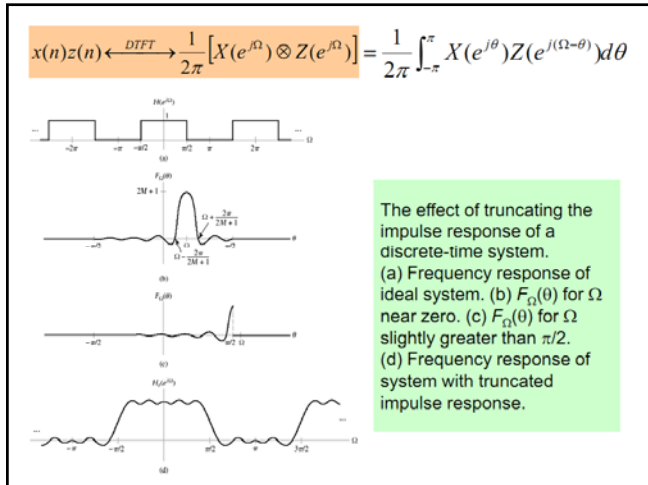


The effect of windowing.

(a) Truncating a signal in time by using a window function  $w(t)$ .

(b) Convolution of the signal and window FT's resulting from truncation in time.





### Multiplication Property: Amplitude modulation

$$g(t) \xrightarrow{\quad} \otimes \xrightarrow{\quad} y(t)$$

$$\cos(\omega_0 t)$$

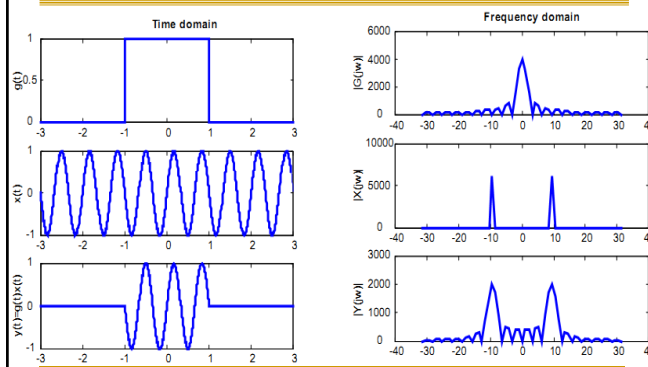
$$x(t) = \cos(\omega_0 t), \quad g(t) = \begin{cases} 1, & |t| \leq 1 \\ 0, & |t| > 1 \end{cases}, \text{ Find } Y(j\omega)$$

$$y(t) = g(t) \cos(\omega_0 t)$$

$$Y(j\omega) = \frac{1}{2\pi} [G(j\omega) * \pi[\delta(\omega + \omega_0) + \delta(\omega - \omega_0)]]$$

$$= \frac{1}{2} G[j(\omega + \omega_0)] + \frac{1}{2} G[j(\omega - \omega_0)]$$

### Multiplication Property: Amplitude modulation



### Multiplication Properties of Fourier Representations

Table 3.9 Multiplication Properties of Fourier Representations

$$x(t)z(t) \xleftrightarrow{FT} \frac{1}{2\pi} X(j\omega) * Z(j\omega)$$

$$x(t)z(t) \xleftrightarrow{FS; \omega_0} X[k] * Z[k]$$

$$x[n]z[n] \xleftrightarrow{DTFT} \frac{1}{2\pi} X(e^{j\Omega}) \otimes Z(e^{j\Omega})$$

$$x[n]z[n] \xleftrightarrow{DTFT; \omega_0} X[k] \otimes Z[k]$$

### Scaling Property

$$z(t) = x(at) \quad Z(j\omega) = \int_{-\infty}^{\infty} z(t) e^{-j\omega t} dt = \int_{-\infty}^{\infty} x(at) e^{-j\omega t} dt$$

$$Z(j\omega) = \begin{cases} (1/a) \int_{-\infty}^{\infty} x(\tau) e^{-j(\omega/a)\tau} d\tau, & a > 0 \\ (1/a) \int_{\infty}^{-\infty} x(\tau) e^{-j(\omega/a)\tau} d\tau, & a < 0 \end{cases}$$

Changing variable:  $\tau = at$

$$Z(j\omega) = (1/|a|) \int_{-\infty}^{\infty} x(\tau) e^{-j(\omega/a)\tau} d\tau$$

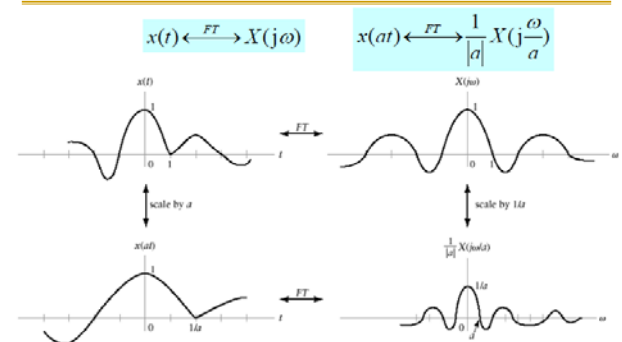
$$z(t) = x(at) \xleftrightarrow{FT} (1/|a|) X(j\omega/a)$$

◆ Scaling in Time-Domain ↔ Inverse Scaling in Frequency-Domain

➡ Signal expansion or compression!

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### Scaling Property



The FT scaling property. The figure assumes that  $0 < a < \infty$ .



### Scaling Property: a Rectangular Pulse

$$z(t) = x(at) \xrightarrow{FT} \left(\frac{1}{|a|}\right) X\left(\frac{j\omega}{a}\right) \quad x(t) = \begin{cases} 1, & |t| < 1 \\ 0, & |t| > 1 \end{cases}$$

$$\Leftrightarrow X(j\omega) = \frac{2}{\omega} \sin(\omega)$$

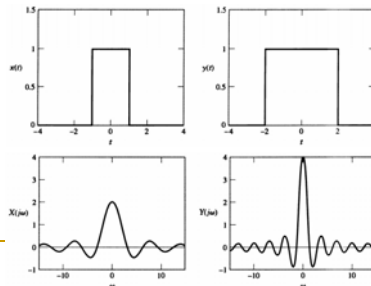
$$y(t) = \begin{cases} 1, & |t| < 2 \\ 0, & |t| > 2 \end{cases}$$

$$y(t) = x(t/2)$$

$$Y(j\omega) = 2X(j2\omega)$$

$$= 2 \left( \frac{2}{2\omega} \right) \sin(2\omega)$$

$$= \frac{2}{\omega} \sin(2\omega)$$



### Parseval Relationships

♣ The energy or power in the time-domain representation of a signal is equal to the energy or power in the frequency-domain representation.

$$\text{FT:} \quad W_x = \int_{-\infty}^{\infty} |x(t)|^2 dt = \frac{1}{2\pi} \int_{-\infty}^{\infty} |X(j\omega)|^2 d\omega$$

$$\text{DTFT:} \quad W_x = \sum_{n=-\infty}^{\infty} |x(n)|^2 = \frac{1}{2\pi} \int_{-\pi}^{\pi} |X(e^{j\Omega})|^2 d\Omega$$

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### Parseval Relationships for CT nonperiodic signal

$$W_x = \int_{-\infty}^{\infty} |x(t)|^2 dt = \int_{-\infty}^{\infty} x(t)x^*(t) dt$$

Energy in  $x(t)$

$$|x(t)|^2 = x(t)x^*(t)$$

$$W_x = \int_{-\infty}^{\infty} x(t) \left[ \frac{1}{2\pi} \int_{-\infty}^{\infty} X^*(j\omega) e^{-j\omega t} d\omega \right] dt$$

$$W_x = \frac{1}{2\pi} \int_{-\infty}^{\infty} X^*(j\omega) \left\{ \int_{-\infty}^{\infty} x(t) e^{-j\omega t} dt \right\} d\omega$$

$$W_x = \frac{1}{2\pi} \int_{-\infty}^{\infty} X^*(j\omega) X(j\omega) d\omega$$

$$\int_{-\infty}^{\infty} |x(t)|^2 dt = \frac{1}{2\pi} \int_{-\infty}^{\infty} |X(j\omega)|^2 d\omega$$

◆ Energy in Time-Domain Representation  $\leftrightarrow$  Energy in Frequency-Domain Representation  $\times (1/2\pi)$

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### Parseval Relationships

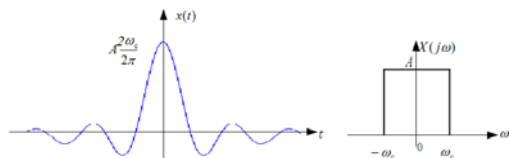
◆ The Parseval Relationships of all four Fourier representations are summarized in Table 3.10.

Representations	Parseval Relationships
FT	$\int_{-\infty}^{\infty}  x(t) ^2 dt = \frac{1}{2\pi} \int_{-\infty}^{\infty}  X(j\omega) ^2 d\omega$
FS	$\frac{1}{T} \int_0^T  x(t) ^2 dt = \sum_{k=-\infty}^{\infty}  X[k] ^2$
DTFT	$\sum_{n=-\infty}^{\infty}  x[n] ^2 = \frac{1}{2\pi} \int_{-\pi}^{\pi}  X(e^{j\Omega}) ^2 d\Omega$
DTFS	$\frac{1}{N} \sum_{n=0}^{N-1}  x[n] ^2 = \sum_{k=0}^{N-1}  X[k] ^2$

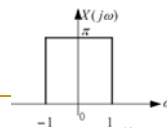
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Example: Evaluate  $\int_{-\infty}^{\infty} \left(\frac{\sin t}{t}\right)^2 dt$

$$x(t) = \frac{\sin t}{t} = s_a(t) = \frac{A2\omega_c}{2\pi} s_a(\omega_c t) \quad \begin{cases} A = \pi \\ \omega_c = 1 \end{cases}$$



$$\int_{-\infty}^{\infty} \left(\frac{\sin t}{t}\right)^2 dt = \frac{1}{2\pi} \int_{-1}^1 \pi^2 d\omega = \pi$$

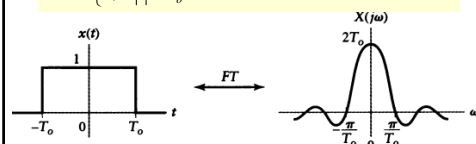


### Time-Bandwidth Product

$$x(t) = \begin{cases} 1, & |t| \leq T_0 \\ 0, & |t| > T_0 \end{cases} \xrightarrow{FT} X(j\omega) = 2 \sin(\omega T_0) / \omega$$

$$2T_0(\pi/T_0) = 2\pi$$

Compressing a signal in time leads to expansion in frequency and vice versa.



1. Effective duration of a signal  $x(t)$  2. Effective bandwidth of a signal  $x(t)$

$$T_d = \left[ \frac{\int_{-\infty}^{\infty} t^2 |x(t)|^2 dt}{\int_{-\infty}^{\infty} |x(t)|^2 dt} \right]^{1/2} \quad B_w = \left[ \frac{\int_{-\infty}^{\infty} \omega^2 |X(j\omega)|^2 d\omega}{\int_{-\infty}^{\infty} |X(j\omega)|^2 d\omega} \right]^{1/2}$$

The time-bandwidth product for any signal is lower bounded according to the relationship  $T_d B_w \geq 1/2$

## Time-Bandwidth Product

### Example 3.51 Bounding the Bandwidth of a Rectangular Pulse

$$x(t) = \begin{cases} 1, & |t| \leq T_o \\ 0, & |t| > T_o \end{cases} \quad \text{Use the uncertainty principle to place a lower bound on the effective bandwidth of } x(t).$$

<Sol.>

#### 1. $T_d$ of $x(t)$ :

$$T_d = \left[ \frac{\int_{-T_o}^{T_o} t^2 dt}{\int_{-T_o}^{T_o} dt} \right]^{1/2} \Rightarrow T_d = \left[ \frac{\int_{-T_o}^{T_o} t^2 dt}{\int_{-T_o}^{T_o} dt} \right]^{1/2} = [(1/(2T_o))(1/3)t^3]_{-T_o}^{T_o}]^{1/2} = T_d / \sqrt{3}$$

#### 2. According to the uncertainty principle

$$B_w \geq 1/(2T_d) \Rightarrow B_w \geq \sqrt{3}/(2T_o)$$

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## Duality Property of FT

### 1. FT pair:

$$x(t) = \frac{1}{2\pi} \int_{-\infty}^{\infty} X(j\omega) e^{j\omega t} d\omega$$

Difference in the factor  $2\pi$  and the sign change in the complex sinusoid.

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

### 2. General equation:

$$y(v) = \frac{1}{2\pi} \int_{-\infty}^{\infty} z(\eta) e^{jv\eta} dv$$

Choose  $v = t$  and  $\eta = \omega$

$$y(t) = \frac{1}{2\pi} \int_{-\infty}^{\infty} z(\omega) e^{j\omega t} d\omega \Rightarrow y(t) \xrightarrow{FT} z(\omega)$$

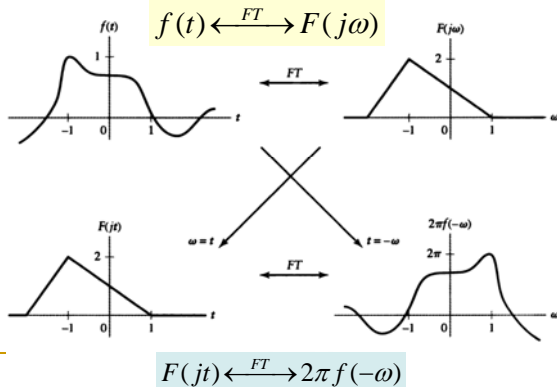
Let  $v = -\omega$  and  $\eta = t$  Interchange the role of time and frequency

$$y(-\omega) = \frac{1}{2\pi} \int_{-\infty}^{\infty} z(t) e^{-j\omega t} dt \Rightarrow z(t) \xrightarrow{FT} 2\pi y(-\omega)$$

### 3. A new FT pair

$$y(t) \xrightarrow{FT} z(j\omega) \Rightarrow z(jt) \xrightarrow{FT} 2\pi y(-\omega)$$

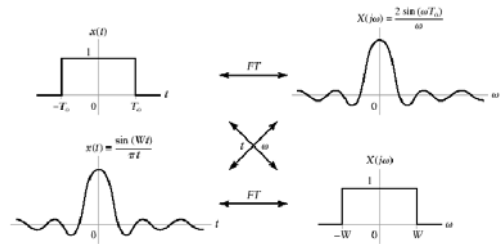
## Duality Property of FT



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## Duality Property of Rectangular pulses and sinc functions

$$x(t) \xrightarrow{FT} X(j\omega) \quad X(jt) \xrightarrow{FT} 2\pi x(-\omega)$$



FT	$f(t) \xrightarrow{FT} F(j\omega)$	$F(jt) \xrightarrow{FT} 2\pi f(-\omega)$
DTFS	$x[n] \xrightarrow{DTFS; 2\pi/N} X[k]$	$X[n] \xrightarrow{DTFS; 2\pi/N} (1/N)x[-k]$
FS-DTFT	$x[n] \xrightarrow{DTFS} X(e^{j\Omega})$	$X(e^{j\Omega}) \xrightarrow{FS; 1} x[-k]$

## Summary and Exercises

### Summary and Exercises

- Complex Sinusoids and Frequency Response of LTI Systems
- Fourier Representations for Four classes of Signals
- Properties of Fourier Representations

### Exercises (P322-333)

- 3.66(a-d), 3.67(a-e), 3.68(a), 3.69(b), 3.73(a, c), 3.74(a, c), 3.76(a, b)

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## FT pairs

$$\begin{aligned} \delta[n] &\xrightarrow{DTFT} 1 & 1 &\xrightarrow{FT} 2\pi\delta(\omega) & 1 &\xrightarrow{DTFT} 2\pi\delta(\Omega) \quad -\pi < \Omega \leq \pi \\ \delta(t) &\xrightarrow{FT} 1 & e^{j\omega_0 t} &\xrightarrow{FT} 2\pi\delta(\omega - \omega_0) & \cos(\omega_0 t) &\xrightarrow{FT} \pi[\delta(\omega + \omega_0) + \delta(\omega - \omega_0)] \\ \alpha^n u[n] &\xrightarrow{DTFT} \frac{1}{1 - \alpha e^{-j\Omega}} & \sin(\omega_0 t) &\xrightarrow{FT} -j\pi[\delta(\omega + \omega_0) - \delta(\omega - \omega_0)] \\ |\alpha| < 1 & & u(t) &\xrightarrow{FT} \frac{1}{j\omega} + \pi\delta(\omega) & \text{sgn}(t) &\xrightarrow{FT} \frac{2}{j\omega} \\ \alpha > 0 & & A \operatorname{rect}\left(\frac{t}{\tau}\right) &\xrightarrow{FT} A\tau \operatorname{sinc}\left(\frac{\omega\tau}{2}\right) & \text{任意周期信号 } f_0 = 1/T & \sum_{n=-\infty}^{\infty} F_n e^{j2\pi n f_0 t} \xrightarrow{FT} \sum_{n=-\infty}^{\infty} F_n \delta(f - nf_0) \\ e^{-\alpha t} u(t) &\xrightarrow{FT} \frac{1}{\alpha + j\omega} & & & \delta_f(t) = \sum_{n=-\infty}^{\infty} \delta(t - nT) \xrightarrow{FT} f_0 \sum_{n=-\infty}^{\infty} \delta(f - nf_0) = \sum_{n=-\infty}^{\infty} e^{-j2\pi n f_0 t} \end{aligned}$$

幅度A, 宽度τ, 关于y轴对称的矩形脉冲

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