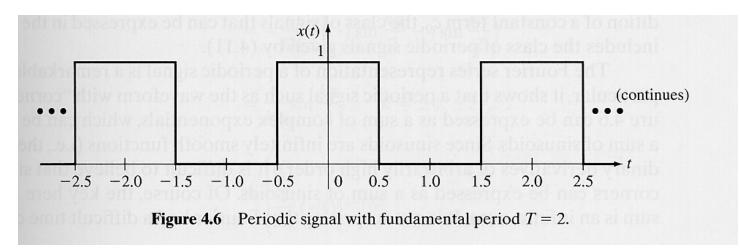
Chapter 4 The Fourier Series and Fourier Transform

Fourier Series Representation of Periodic Signals

- Let x(t) be a CT periodic signal with period *T*, *i.e.*, x(t+T) = x(t), $\forall t \in R$
- Example: the rectangular pulse train



The Fourier Series

• Then, *x*(*t*) can be expressed as

$$x(t) = \sum_{k=-\infty}^{\infty} c_k e^{jk\omega_0 t}, \quad t \in \mathbb{R}$$

where $\omega_0 = 2\pi / T$ is the *fundamental frequency* (*rad/sec*) of the signal and

$$c_{k} = \frac{1}{T} \int_{-T/2}^{T/2} x(t) e^{-jk\omega_{o}t} dt, \quad k = 0, \pm 1, \pm 2, \dots$$

 C_0 is called the *constant or dc component* of x(t)

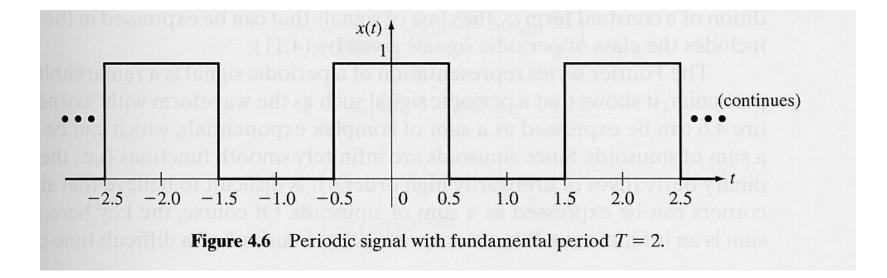
Dirichlet Conditions

- A periodic signal *x*(*t*), has a Fourier series if it satisfies the following conditions:
- 1. x(t) is absolutely integrable over any period, namely

$$\int_{a}^{a+1} |x(t)| dt < \infty, \quad \forall a \in \mathbb{R}$$

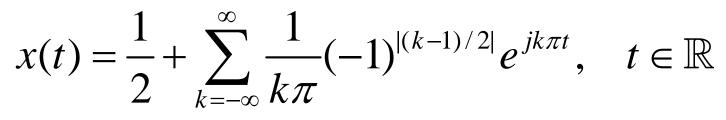
- 2. x(t) has only a finite number of maxima and minima over any period
- 3. x(t) has only a finite number of discontinuities over any period

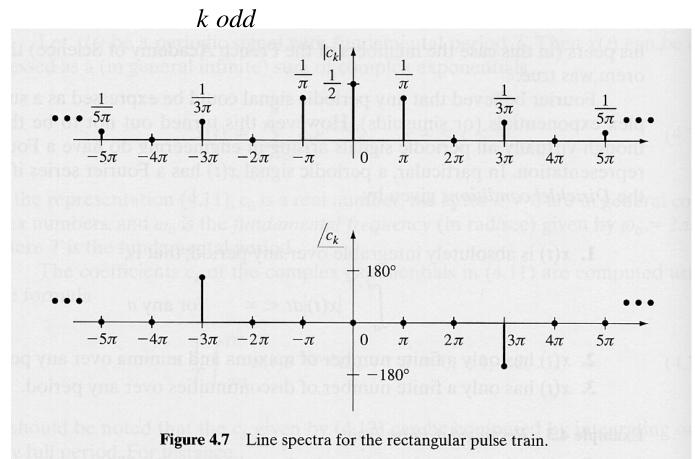
Example: The Rectangular Pulse Train



- From figure T = 2, so $\omega_0 = 2\pi/2 = \pi$
- Clearly *x*(*t*) satisfies the Dirichlet conditions and thus has a Fourier series representation

Example: The Rectangular Pulse Train – Cont'd





Trigonometric Fourier Series

• By using Euler's formula, we can rewrite

as
$$x(t) = \sum_{k=-\infty}^{\infty} c_k e^{jk\omega_0 t}, \quad t \in \mathbb{R}$$

$$x(t) = c_0 + \sum_{k=1}^{\infty} 2 |c_k| \cos(k\omega_0 t + \angle c_k), \quad t \in \mathbb{R}$$

dc component k-th harmonic

as long as x(t) is real

• This expression is called the trigonometric Fourier series of *x*(*t*)

Example: Trigonometric Fourier Series of the Rectangular Pulse Train

• The expression

$$x(t) = \frac{1}{2} + \sum_{k=-\infty}^{\infty} \frac{1}{k\pi} (-1)^{|(k-1)/2|} e^{jk\pi t}, \quad t \in \mathbb{R}$$

k odd can be rewritten as

$$x(t) = \frac{1}{2} + \sum_{k=1}^{\infty} \frac{2}{k\pi} \cos\left(k\pi t + \left[(-1)^{(k-1)/2} - 1\right]\frac{\pi}{2}\right), \quad t \in \mathbb{R}$$

k odd

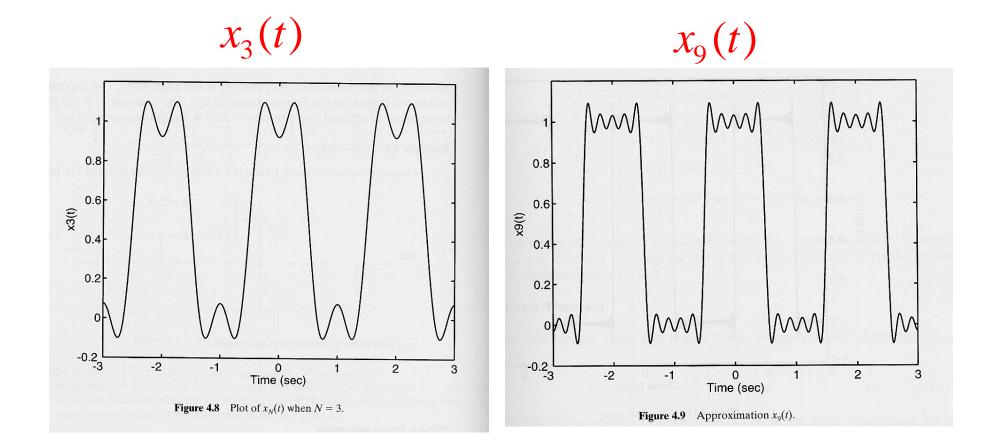
Gibbs Phenomenon

• Given an odd positive integer *N*, define the *N*-th partial sum of the previous series

$$x_{N}(t) = \frac{1}{2} + \sum_{k=1}^{N} \frac{2}{k\pi} \cos\left(k\pi t + \left[(-1)^{(k-1)/2} - 1\right]\frac{\pi}{2}\right), \quad t \in \mathbb{R}$$
_{k odd}

• According to Fourier's theorem, it should be $\lim_{N \to \infty} |x_N(t) - x(t)| = 0$

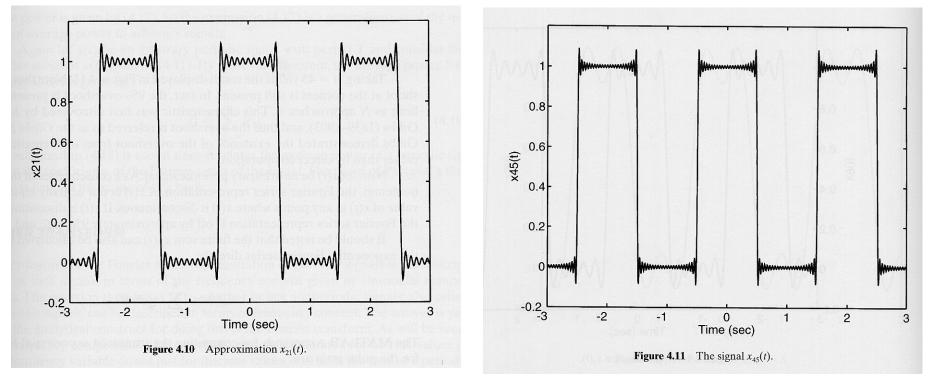
Gibbs Phenomenon – Cont'd



Gibbs Phenomenon – Cont'd

 $x_{21}(t)$





overshoot: about 9 % of the signal magnitude (present even if $N \rightarrow \infty$)

Parseval's Theorem

- Let x(t) be a periodic signal with period T
- The *average power* P of the signal is defined as

$$P = \frac{1}{T} \int_{-T/2}^{T/2} x^2(t) dt$$

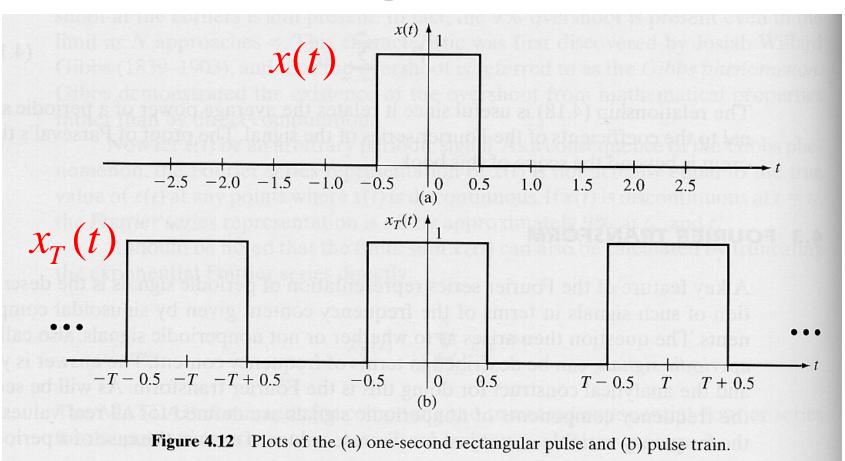
• Expressing the signal as $x(t) = \sum_{k=-\infty} c_k e^{jk\omega_0 t}, \quad t \in \mathbb{R}$ it is also

$$P = \sum_{k=-\infty}^{\infty} |c_k|^2$$

Fourier Transform

- We have seen that periodic signals can be represented with the Fourier series
- Can aperiodic signals be analyzed in terms of frequency components?
- Yes, and the Fourier transform provides the tool for this analysis
- The major difference w.r.t. the line spectra of periodic signals is that the spectra of aperiodic signals are defined for all real values of the frequency variable ω not just for a discrete set of values

Frequency Content of the Rectangular Pulse



$$x(t) = \lim_{T \to \infty} x_T(t)$$

Frequency Content of the Rectangular Pulse – Cont'd

• Since $x_T(t)$ is periodic with period *T*, we can write

$$x_T(t) = \sum_{k=-\infty}^{\infty} c_k e^{jk\omega_0 t}, \quad t \in \mathbb{R}$$

where

$$c_{k} = \frac{1}{T} \int_{-T/2}^{T/2} x(t) e^{-jk\omega_{o}t} dt, \quad k = 0, \pm 1, \pm 2, \dots$$

Frequency Content of the Rectangular Pulse – Cont'd

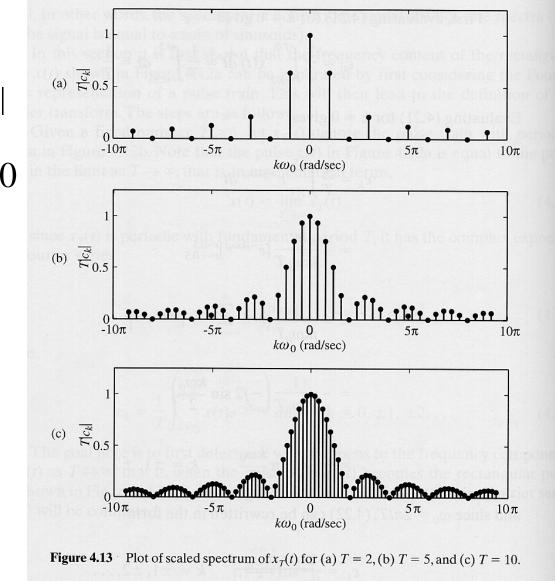
- What happens to the frequency components of $x_T(t)$ as $T \to \infty$?
- For k = 0:

$$c_0 = 1/T$$

• For $k = \pm 1, \pm 2, ...$:

$$c_{k} = \frac{2}{k\omega_{0}T} \sin\left(\frac{k\omega_{0}}{2}\right) = \frac{1}{k\pi} \sin\left(\frac{k\omega_{0}}{2}\right)$$
$$\omega_{0} = \frac{2\pi}{T}$$

Frequency Content of the Rectangular Pulse – Cont'd



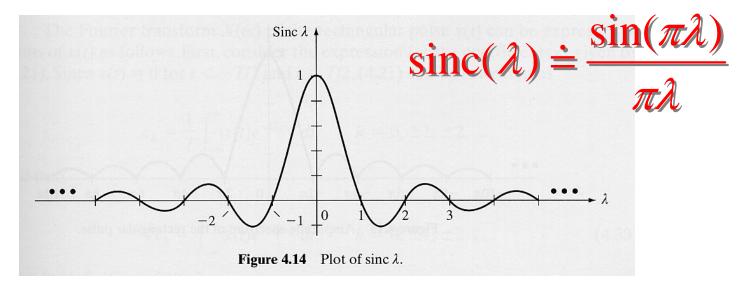
plots of $T | c_k |$ vs. $\omega = k\omega_0$ for T = 2, 5, 10

Frequency Content of the Rectangular Pulse – Cont'd

• It can be easily shown that

$$\lim_{T\to\infty}Tc_k=\operatorname{sinc}\left(\frac{\omega}{2\pi}\right),\quad\omega\in\mathbb{R}$$

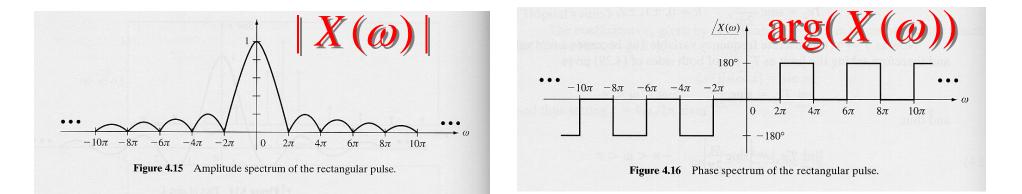
where



Fourier Transform of the Rectangular Pulse

• The Fourier transform of the rectangular pulse x(t) is defined to be the limit of Tc_k as $T \to \infty$, i.e.,

$$X(\omega) = \lim_{T \to \infty} Tc_k = \operatorname{sinc}\left(\frac{\omega}{2\pi}\right), \quad \omega \in \mathbb{R}$$



The Fourier Transform in the General Case

Given a signal x(t), its *Fourier transform* X(ω) is defined as

$$X(\omega) = \int_{-\infty}^{\infty} x(t) e^{-j\omega t} dt, \quad \omega \in \mathbb{R}$$

• A signal *x*(*t*) is said to have a *Fourier transform in the ordinary sense* if the above integral converges

The Fourier Transform in the General Case – Cont'd

- The integral does converge if
 - 1. the signal *x*(*t*) is "*well-behaved*"
 - 2. and *x*(*t*) is *absolutely integrable*, namely,

$$\int_{-\infty}^{\infty} |x(t)| \, dt < \infty$$

• Note: *well behaved* means that the signal has a finite number of discontinuities, maxima, and minima within any finite time interval

Example: The DC or Constant Signal

- Consider the signal x(t) = 1, $t \in \mathbb{R}$
- Clearly *x*(*t*) does not satisfy the first requirement since

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

- Therefore, the constant signal does not have a *Fourier transform in the ordinary sense*
- Later on, we'll see that it has however a *Fourier transform in a generalized sense*

Example: The Exponential Signal

- Consider the signal $x(t) = e^{-bt}u(t), \quad b \in \mathbb{R}$
- Its Fourier transform is given by

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

$$= \int_{0}^{\infty} e^{-(b+j\omega)t} dt = -\frac{1}{b+j\omega} \left[e^{-(b+j\omega)t} \right]_{t=0}^{t=\infty}$$

Example: The Exponential Signal – Cont'd

- If b < 0, $X(\omega)$ does not exist
- If b = 0, x(t) = u(t) and $X(\omega)$ does not exist either in the ordinary sense

• If
$$b > 0$$
, it is

$$X(\omega) = \frac{1}{b + j\omega}$$

1

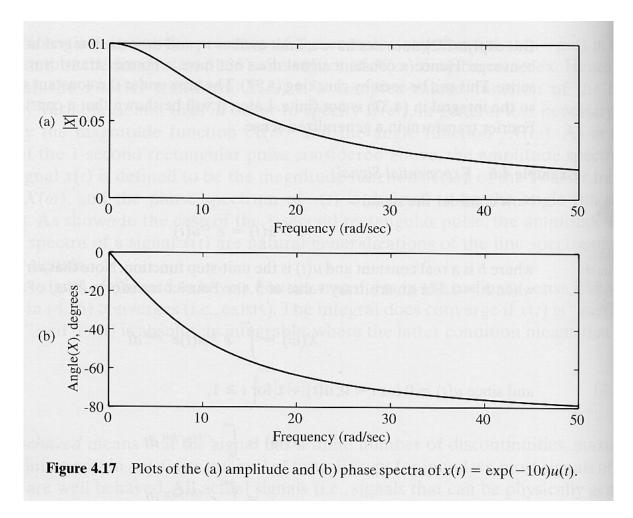
amplitude spectrum

phase spectrum

 $\arg(X(\omega)) = -\arctan\left(\frac{\omega}{b}\right)$

$$|X(\omega)| = \frac{1}{\sqrt{b^2 + \omega^2}}$$

Example: Amplitude and Phase Spectra of the Exponential Signal $x(t) = e^{-10t}u(t)$



Rectangular Form of the Fourier Transform

• Consider

$$X(\omega) = \int_{-\infty}^{\infty} x(t) e^{-j\omega t} dt, \quad \omega \in \mathbb{R}$$

• Since $X(\omega)$ in general is a complex function, by using Euler's formula

$$X(\omega) = \int_{-\infty}^{\infty} x(t) \cos(\omega t) dt + j \left(-\int_{-\infty}^{\infty} x(t) \sin(\omega t) dt \right)$$
$$\underbrace{\sum_{R(\omega)}^{R(\omega)}}_{R(\omega)} = R(\omega) + jI(\omega)$$

Polar Form of the Fourier Transform

• $X(\omega) = R(\omega) + jI(\omega)$ can be expressed in a polar form as

$$X(\omega) = |X(\omega)| \exp(j \arg(X(\omega)))$$

where

$$|X(\omega)| = \sqrt{R^{2}(\omega) + I^{2}(\omega)}$$

$$\arg(X(\omega)) = \arctan\left(\frac{I(\omega)}{R(\omega)}\right)$$

Fourier Transform of Real-Valued Signals

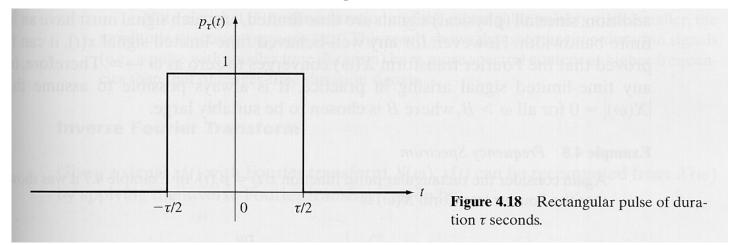
- If x(t) is real-valued, it is $X(-\omega) = X^*(\omega)$ Hermitian symmetry
- Moreover

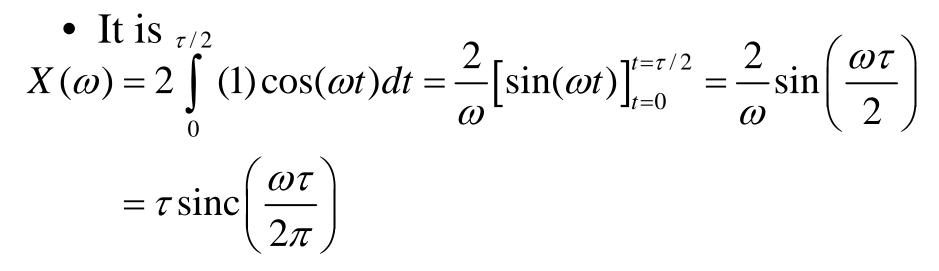
 $X^{*}(\omega) = |X(\omega)| \exp(-j \arg(X(\omega)))$ whence

> $|X(-\omega)| = |X(\omega)|$ and $\arg(X(-\omega)) = -\arg(X(\omega))$

Example: Fourier Transform of the Rectangular Pulse

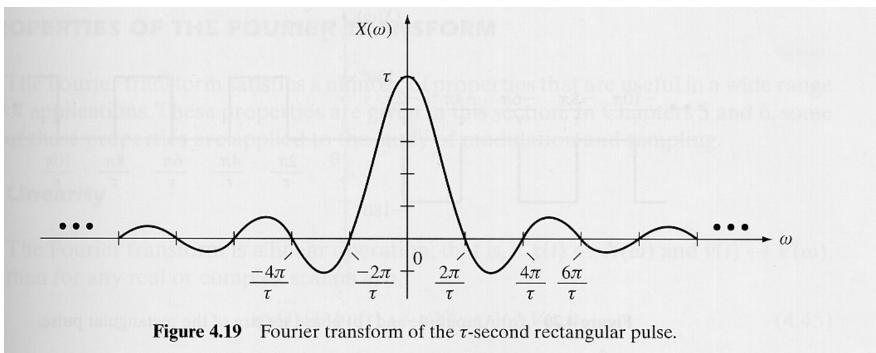
• Consider the even signal



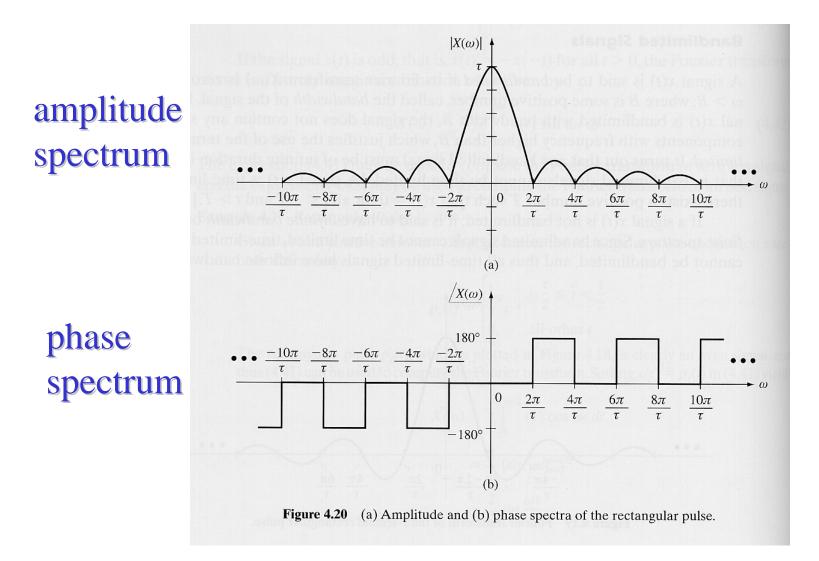


Example: Fourier Transform of the Rectangular Pulse – Cont'd

$$X(\omega) = \tau \operatorname{sinc}\left(\frac{\omega\tau}{2\pi}\right)$$



Example: Fourier Transform of the Rectangular Pulse – Cont'd



Bandlimited Signals

- A signal x(t) is said to be *bandlimited* if its Fourier transform X (ω) is zero for all ω > B where B is some positive number, called the *bandwidth of the signal*
- It turns out that any bandlimited signal must have an infinite duration in time, i.e., bandlimited signals cannot be time limited

Bandlimited Signals – Cont'd

- If a signal x(t) is not bandlimited, it is said to have *infinite bandwidth* or an *infinite spectrum*
- Time-limited signals cannot be bandlimited and thus all time-limited signals have infinite bandwidth
- However, for any well-behaved signal x(t)it can be proven that $\lim_{\omega \to \infty} X(\omega) = 0$ whence it can be assumed that

 $|X(\omega)| \approx 0 \quad \forall \omega > B$

B being a convenient large number

Inverse Fourier Transform

Given a signal x(t) with Fourier transform X(ω), x(t) can be recomputed from X(ω) by applying the inverse Fourier transform given by

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

• Transform pair

 $x(t) \leftrightarrow X(\omega)$

Properties of the Fourier Transform $x(t) \leftrightarrow X(\omega) \quad y(t) \leftrightarrow Y(\omega)$

• Linearity:

 $\alpha x(t) + \beta y(t) \longleftrightarrow \alpha X(\omega) + \beta Y(\omega)$

• Left or Right Shift in Time:

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

• Time Scaling:

$$x(at) \leftrightarrow \frac{1}{a} X\left(\frac{\omega}{a}\right)$$

Properties of the Fourier Transform

• Time Reversal:

$$x(-t) \leftrightarrow X(-\omega)$$

- Multiplication by a Power of t: $t^n x(t) \leftrightarrow (j)^n \frac{d^n}{d\omega^n} X(\omega)$
- Multiplication by a Complex Exponential:

$$x(t)e^{j\omega_0 t} \leftrightarrow X(\omega - \omega_0)$$

Properties of the Fourier Transform

• Multiplication by a Sinusoid (Modulation):

$$x(t)\sin(\omega_0 t) \leftrightarrow \frac{j}{2} \left[X(\omega + \omega_0) - X(\omega - \omega_0) \right]$$
$$x(t)\cos(\omega_0 t) \leftrightarrow \frac{1}{2} \left[X(\omega + \omega_0) + X(\omega - \omega_0) \right]$$

• Differentiation in the Time Domain:

$$\frac{d^n}{dt^n} x(t) \leftrightarrow (j\omega)^n X(\omega)$$

Properties of the Fourier Transform

• Integration in the Time Domain:

$$\int_{-\infty}^{t} x(\tau) d\tau \leftrightarrow \frac{1}{j\omega} X(\omega) + \pi X(0) \delta(\omega)$$

• Convolution in the Time Domain:

 $x(t) \ast y(t) \longleftrightarrow X(\omega) Y(\omega)$

• *Multiplication in the Time Domain:*

 $x(t)y(t) \leftrightarrow X(\omega) * Y(\omega)$

Properties of the Fourier Transform

• Parseval's Theorem:

$$\int_{\mathbb{R}} x(t) y(t) dt \leftrightarrow \frac{1}{2\pi} \int_{\mathbb{R}} X^*(\omega) Y(\omega) d\omega$$

if
$$y(t) = x(t) \int_{\mathbb{R}} |x(t)|^2 dt \leftrightarrow \frac{1}{2\pi} \int_{\mathbb{R}} |X(\omega)|^2 d\omega$$

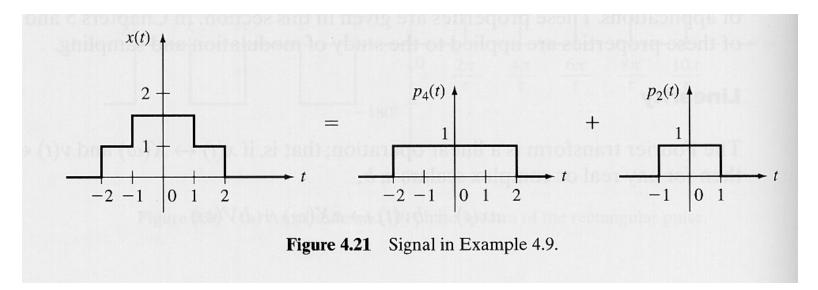
• Duality:

 $X(t) \leftrightarrow 2\pi x(-\omega)$

Properties of the Fourier Transform -Summary

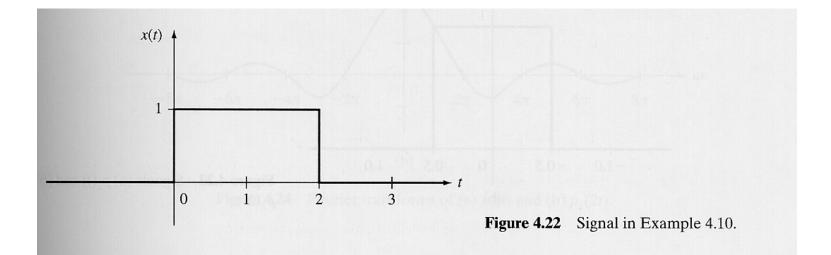
Property	Transform Pair/Property
Linearity Right or left shift in time	$ax(t) + bv(t) \leftrightarrow aX(\omega) + bV(\omega)$ $x(t - c) \leftrightarrow X(\omega)e^{-j\omega c}$
Time scaling	$x(at) \leftrightarrow \frac{1}{a} X\left(\frac{\omega}{a}\right) a > 0$
Time reversal	$x(-t) \leftrightarrow X(-\omega) = \overline{X(\omega)}$
Multiplication by a power of t	$t^n x(t) \leftrightarrow j^n \frac{d^n}{d\omega^n} X(\omega) n = 1, 2, \dots$
Multiplication by a complex exponential	$x(t)e^{j\omega_0 t} \leftrightarrow X(\omega - \omega_0) \omega_0 \text{ real}$
Multiplication by sin $\omega_0 t$	$x(t)\sin\omega_0 t \leftrightarrow \frac{j}{2}[X(\omega + \omega_0) - X(\omega - \omega_0)]$
Multiplication by $\cos \omega_0 t$	$x(t) \cos \omega_0 t \leftrightarrow \frac{1}{2} [X(\omega + \omega_0) + X(\omega - \omega_0)]$
Differentiation in the time domain	$\frac{d^n}{dt^n}x(t)\leftrightarrow (j\omega)^nX(\omega) n=1,2,\ldots$
Integration	$\int_{-\infty}^{t} x(\lambda) d\lambda \leftrightarrow \frac{1}{j\omega} X(\omega) + \pi X(0) \delta(\omega)$
Convolution in the time domain	$x(t) * v(t) \leftrightarrow X(\omega)V(\omega)$
Multiplication in the time domain	$x(t)v(t) \leftrightarrow \frac{1}{2\pi} X(\omega) * V(\omega)$
Parseval's theorem	$\int_{-\infty}^{\infty} x(t)v(t) dt = \frac{1}{2\pi} \int_{-\infty}^{\infty} \overline{X(\omega)} V(\omega) d\omega$
Special case of Parseval's theorem	$\int_{-\infty}^{\infty} x^2(t) dt = \frac{1}{2\pi} \int_{-\pi}^{\infty} X(\omega) ^2 d\omega$
Duality	$\begin{array}{c} J_{-\infty} & 2\pi J_{-\infty} \\ X(t) \leftrightarrow 2\pi x(-\omega) \end{array}$

Example: Linearity $x(t) = p_4(t) + p_2(t)$



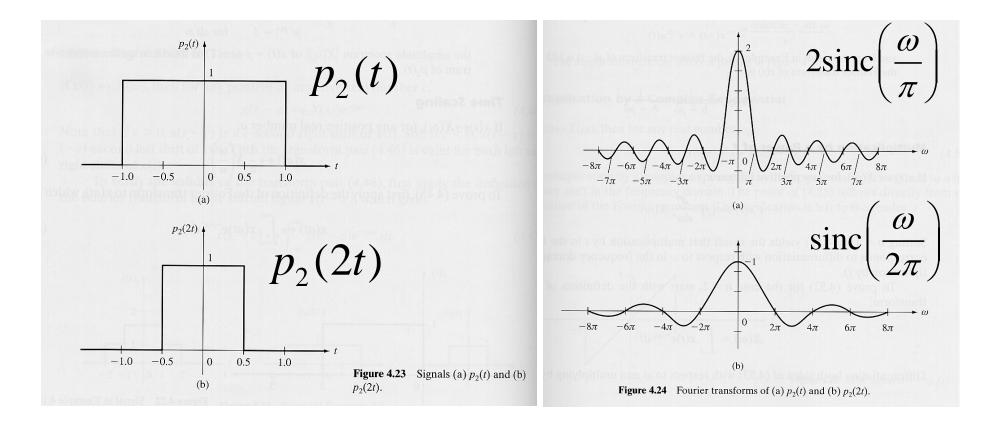
$$X(\omega) = 4\operatorname{sinc}\left(\frac{2\omega}{\pi}\right) + 2\operatorname{sinc}\left(\frac{\omega}{\pi}\right)$$

Example: Time Shift $x(t) = p_2(t-1)$



$$X(\omega) = 2\operatorname{sinc}\left(\frac{\omega}{\pi}\right)e^{-j\omega}$$

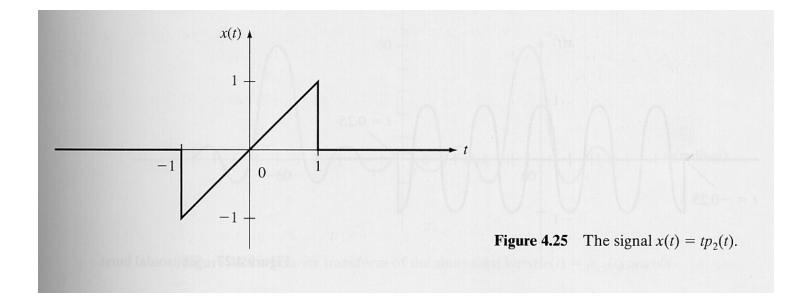
Example: Time Scaling



a > 1 time compression \leftrightarrow frequency expansion 0 < a < 1 time expansion \leftrightarrow frequency compression

Example: Multiplication in Time

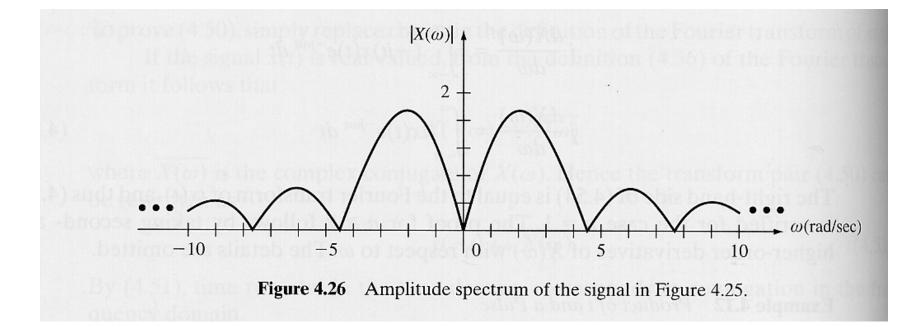
 $x(t) = tp_2(t)$



$$X(\omega) = j\frac{d}{d\omega}\left(2\operatorname{sinc}\left(\frac{\omega}{\pi}\right)\right) = j2\frac{d}{d\omega}\left(\frac{\sin\omega}{\omega}\right) = j2\frac{\omega\cos\omega - \sin\omega}{\omega^2}$$

Example: Multiplication in Time – Cont'd

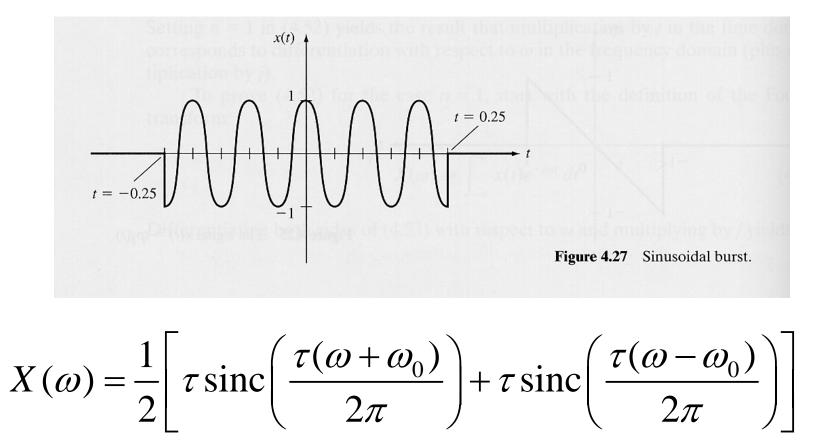
$$X(\omega) = j2 \frac{\omega \cos \omega - \sin \omega}{\omega^2}$$



Example: Multiplication by a Sinusoid

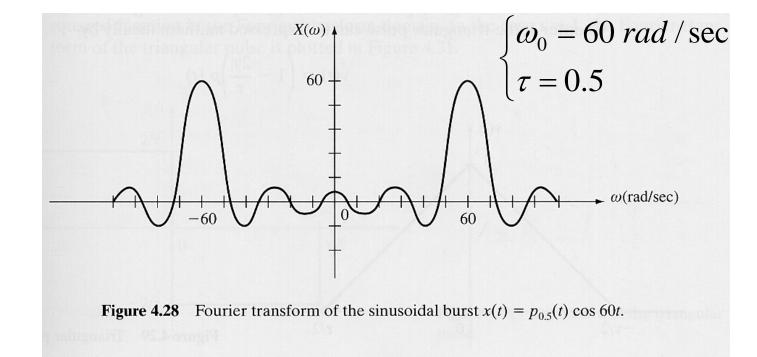
$$x(t) = p_{\tau}(t)\cos(\omega_0 t)$$

sinusoidal burst

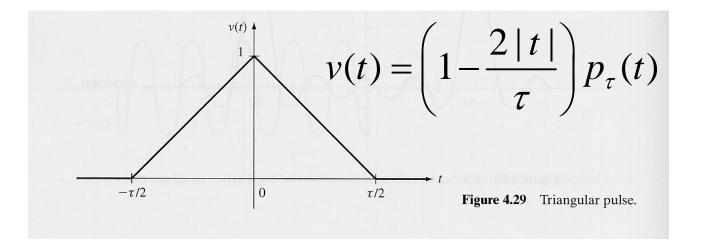


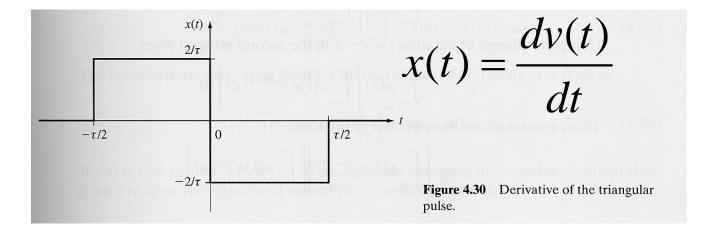
Example: Multiplication by a Sinusoid – Cont'd

$$X(\omega) = \frac{1}{2} \left[\tau \operatorname{sinc}\left(\frac{\tau(\omega + \omega_0)}{2\pi}\right) + \tau \operatorname{sinc}\left(\frac{\tau(\omega - \omega_0)}{2\pi}\right) \right]$$



Example: Integration in the Time Domain





Example: Integration in the Time Domain – Cont'd

• The Fourier transform of *x*(*t*) can be easily found to be

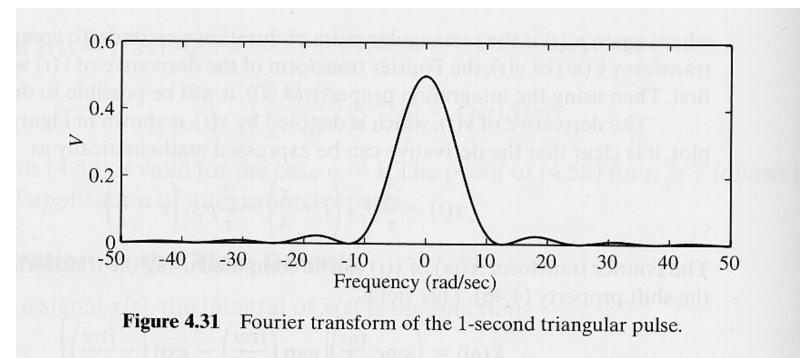
$$X(\omega) = \left(\operatorname{sinc}\left(\frac{\tau\omega}{4\pi}\right)\right) \left(j2\sin\left(\frac{\tau\omega}{4}\right)\right)$$

• Now, by using the integration property, it is

$$V(\omega) = \frac{1}{j\omega} X(\omega) + \pi X(0)\delta(\omega) = \frac{\tau}{2} \operatorname{sinc}^{2} \left(\frac{\tau\omega}{4\pi}\right)$$

Example: Integration in the Time Domain – Cont'd

$$V(\omega) = \frac{\tau}{2} \operatorname{sinc}^2 \left(\frac{\tau \omega}{4\pi} \right)$$



Generalized Fourier Transform

• Fourier transform of $\delta(t)$

$$\int_{\mathbb{R}} \delta(t) e^{-j\omega t} dt = 1 \quad \Longrightarrow \quad \delta(t) \leftrightarrow 1$$

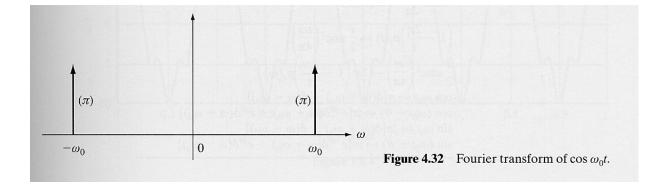
• Applying the duality property

$$x(t) = 1, t \in \mathbb{R} \leftrightarrow 2\pi\delta(\omega)$$

$$f$$
generalized Fourier transform
of the constant signal $x(t) = 1, t \in \mathbb{R}$

Generalized Fourier Transform of Sinusoidal Signals

$$\cos(\omega_0 t) \leftrightarrow \pi \left[\delta(\omega + \omega_0) + \delta(\omega - \omega_0) \right]$$



$$\sin(\omega_0 t) \leftrightarrow j\pi \left[\delta(\omega + \omega_0) - \delta(\omega - \omega_0) \right]$$

Fourier Transform of Periodic Signals

 Let x(t) be a periodic signal with period T; as such, it can be represented with its Fourier transform

$$x(t) = \sum_{k=-\infty}^{\infty} c_k e^{jk\omega_0 t} \qquad \omega_0 = 2\pi / T$$

• Since $e^{j\omega_0 t} \leftrightarrow 2\pi \delta(\omega - \omega_0)$, it is

$$X(\omega) = \sum_{k=-\infty}^{\infty} 2\pi c_k \delta(\omega - k\omega_0)$$

Fourier Transform of the Unit-Step Function

• Since

$$u(t) = \int_{-\infty}^{t} \delta(\tau) d\tau$$

using the integration property, it is

$$u(t) = \int_{-\infty}^{t} \delta(\tau) d\tau \leftrightarrow \frac{1}{j\omega} + \pi \delta(\omega)$$

Common Fourier Transform Pairs

TABLE 4.2 COMMON FOURIER TRANSFORM PAIRS 1, $-\infty < t < \infty \leftrightarrow 2\pi\delta(\omega)$ $-0.5 + u(t) \leftrightarrow \frac{1}{j\omega}$ $u(t) \leftrightarrow \pi \delta(\omega) + \frac{1}{i\omega}$ $\delta(t) \leftrightarrow 1$ $\delta(t-c) \leftrightarrow e^{-j\omega c}$, c any real number $e^{-bt}u(t) \leftrightarrow \frac{1}{i\omega + b}, \quad b > 0$ $e^{j\omega_0 t} \leftrightarrow 2\pi \delta(\omega - \omega_0), \omega_0$ any real number $p_{\tau}(t) \leftrightarrow \tau \operatorname{sinc} \frac{\tau \omega}{2\pi}$ $\tau \operatorname{sinc} \frac{\tau t}{2\pi} \leftrightarrow 2\pi p_{\tau}(\omega)$ $\begin{pmatrix} 1 - \frac{2|t|}{\tau} \end{pmatrix} p_{\tau}(t) \leftrightarrow \frac{\tau}{2} \operatorname{sinc}^{2} \left(\frac{\tau \omega}{4\pi} \right) \\ \frac{\tau}{2} \operatorname{sinc}^{2} \left(\frac{\tau t}{4\pi} \right) \leftrightarrow 2\pi \left(1 - \frac{2|\omega|}{\tau} \right) p_{\tau}(\omega)$ $\cos \omega_0 t \leftrightarrow \pi [\delta(\omega + \omega_0) + \delta(\omega - \omega_0)]$ $\cos\left(\omega_0 t + \theta\right) \leftrightarrow \pi [e^{-j\theta} \delta(\omega + \omega_0) + e^{j\theta} \delta(\omega - \omega_0)]$ $\sin \omega_0 t \leftrightarrow j\pi [\delta(\omega + \omega_0) - \delta(\omega - \omega_0)]$ $\sin(\omega_0 t + \theta) \leftrightarrow j\pi [e^{-j\theta} \delta(\omega + \omega_0) - e^{j\theta} \delta(\omega - \omega_0)]$