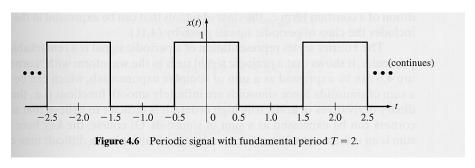
Chapter 4 The Fourier Series and Fourier Transform

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)

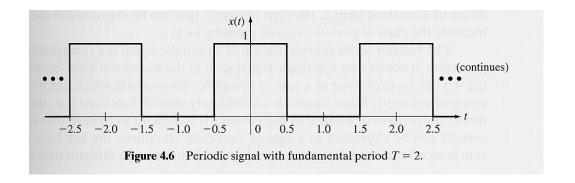
Dirichlet Conditions

- 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

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

- 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



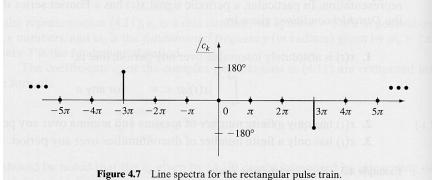
- From figure T=2, so $\omega_0=2\pi/2=\pi$
- Clearly x(t) satisfies the Dirichlet conditions and thus has a Fourier series representation

Example: The Rectangular Pulse Train – Cont'd

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

k odd

 $\frac{1}{3\pi} \qquad \frac{1}{\pi} \frac{|c_k|}{2} \qquad \frac{1}{\pi} \qquad \frac{1}{3\pi} \qquad \frac{1}{5\pi} \qquad \dots$



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

can be rewritten as

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

Gibbs Phenomenon

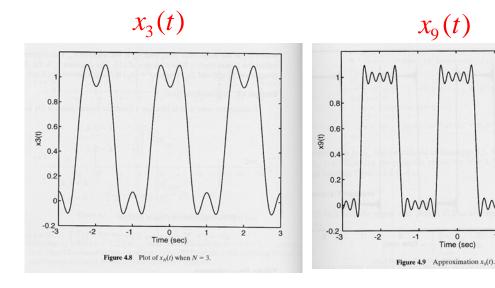
• Given an odd positive integer *N*, define the *N*-th partial sum of the previous series

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

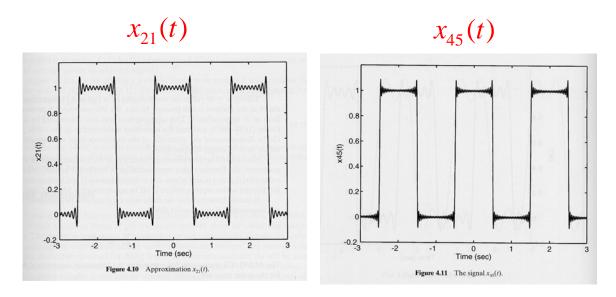
• According to Fourier's theorem, it should be

$$\lim_{N\to\infty}|x_N(t)-x(t)|=0$$

Gibbs Phenomenon - Cont'd



Gibbs Phenomenon - Cont'd



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

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

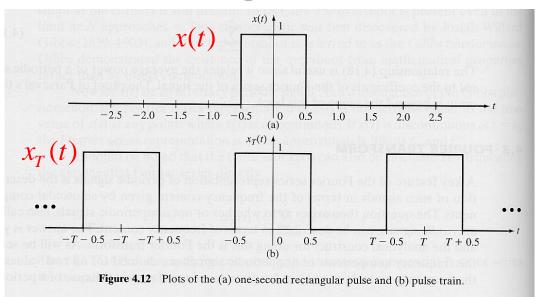
• Expressing the signal as $x(t) = \sum_{k=-\infty}^{\infty} c_k e^{jk\omega_0 t}$, $t \in \mathbb{R}$ it is also

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

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:

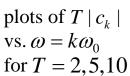
$$c_0 = 1/T$$

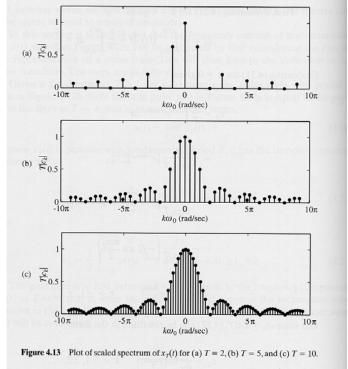
• For $k = \pm 1, \pm 2, ...$:

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

$$\omega_{0} = 2\pi/T$$

Frequency Content of the Rectangular Pulse – Cont'd



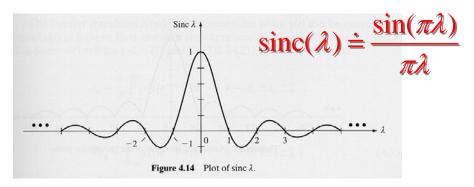


Frequency Content of the Rectangular Pulse – Cont'd

• It can be easily shown that

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

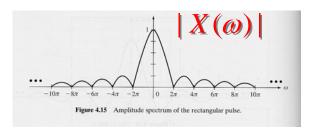
where

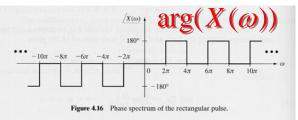


Fourier Transform of the Rectangular Pulse

• 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* $X(\omega)$ 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 $x(t) = e^{-bt}u(t), b \in \mathbb{R}$
- 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

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

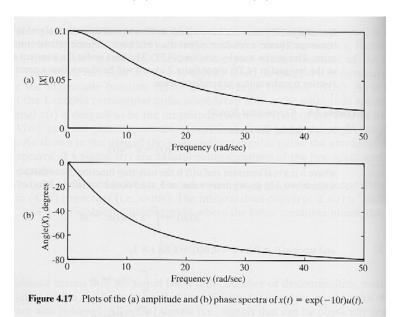
amplitude spectrum

phase spectrum

$$|X(\omega)| = \frac{1}{\sqrt{b^2 + \omega^2}}$$
 $\arg(X(\omega)) = -\arctan\left(\frac{\omega}{b}\right)$

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

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

$$X(\omega) = R(\omega) + jI(\omega)$$

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

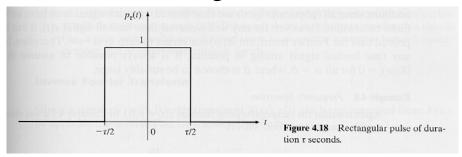
$$X^*(\omega) = |X(\omega)| \exp(-j \arg(X(\omega)))$$

whence

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

Example: Fourier Transform of the Rectangular Pulse

• Consider the even signal

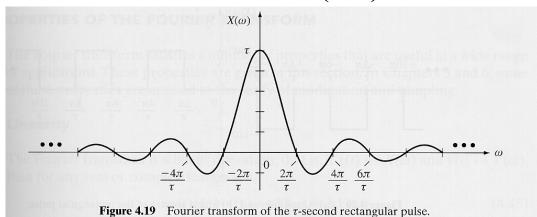


• It is
$$_{\tau/2}$$

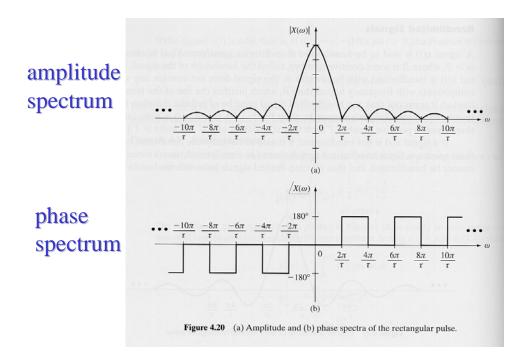
 $X(\omega) = 2 \int_{0}^{t} (1)\cos(\omega t)dt = \frac{2}{\omega} \left[\sin(\omega t)\right]_{t=0}^{t=\tau/2} = \frac{2}{\omega}\sin\left(\frac{\omega\tau}{2}\right)$
 $= \tau \operatorname{sinc}\left(\frac{\omega\tau}{2\pi}\right)$

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 $X(\omega)$ is zero for all $\omega > B$ 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 $X(\omega)$, x(t) can be recomputed from $X(\omega)$ 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

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

• Linearity:

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

• Left or Right Shift in Time:

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

• Time Scaling:

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

Properties of the Fourier Transform

• Time Reversal:

$$\chi(-t) \leftrightarrow \chi(-\omega)$$

Multiplication by a Power of t:

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

• Multiplication by a Complex Exponential:

$$x(t)e^{j\omega_0t} \leftrightarrow X(\omega-\omega_0)$$

Properties of the Fourier Transform

• Multiplication by a Sinusoid (Modulation):

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

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

• Differentiation in the Time Domain:

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

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:

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

Multiplication in the Time Domain:

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

Properties of the Fourier Transform

• Parseval's Theorem:

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

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:

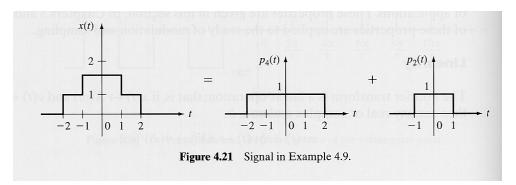
$$X(t) \leftrightarrow 2\pi x(-\omega)$$

Properties of the Fourier Transform - Summary

| Property | Transform Pair/Property |
|---|--|
| Linearity | $ax(t) + bv(t) \leftrightarrow aX(\omega) + bV(\omega)$ |
| Right or left shift in time | $x(t-c) \leftrightarrow X(\omega)e^{-j\omega c}$ |
| 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 | $t^n x(t) \leftrightarrow j^n \frac{d^n}{d\omega^n} X(\omega) n = 1, 2,$ |
| 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 | $\frac{d^n}{dt^n}x(t) \leftrightarrow (j\omega)^n X(\omega) n=1,2,\ldots$ |
| 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 | $\int_{-\infty}^{\infty} x^2(t) dt = \frac{1}{2\pi} \int_{-\infty}^{\infty} X(\omega) ^2 d\omega$ |
| Duality | $X(t) \leftrightarrow 2\pi x(-\omega)$ |

Example: Linearity

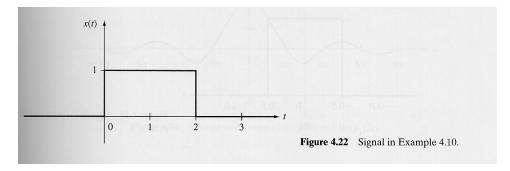
$$x(t) = p_4(t) + p_2(t)$$



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

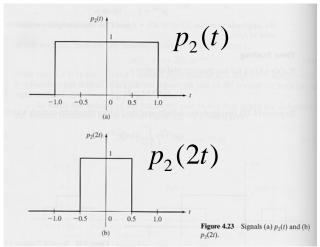
Example: Time Shift

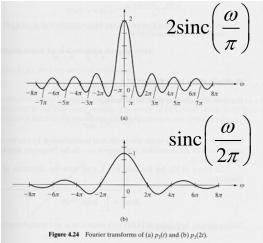
$$x(t) = p_2(t-1)$$



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

Example: Time Scaling

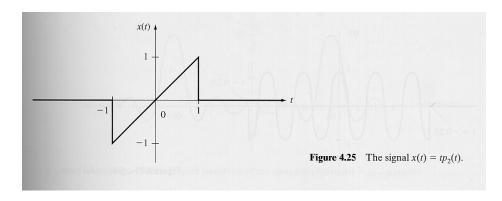




a > 1 time compression \leftrightarrow frequency expansion 0 < a < 1 time expansion \leftrightarrow frequency compression

Example: Multiplication in Time

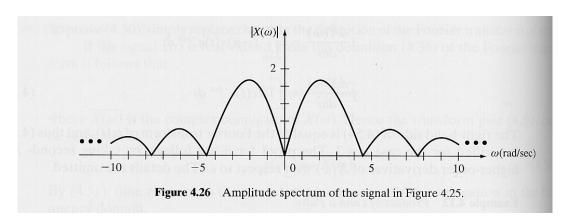
$$x(t) = tp_2(t)$$



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

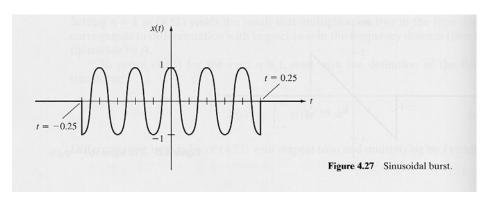
Example: Multiplication in Time – Cont'd

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



Example: Multiplication by a Sinusoid

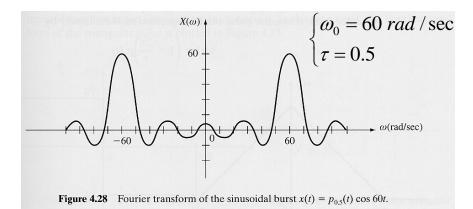
$$x(t) = p_{\tau}(t)\cos(\omega_0 t)$$
 sinusoidal burst



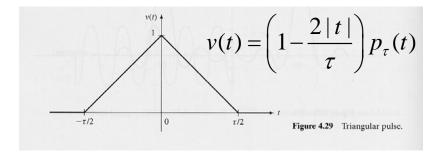
$$X(\omega) = \frac{1}{2} \left[\tau \operatorname{sinc}\left(\frac{\tau(\omega + \omega_0)}{2\pi}\right) + \tau \operatorname{sinc}\left(\frac{\tau(\omega - \omega_0)}{2\pi}\right) \right]$$

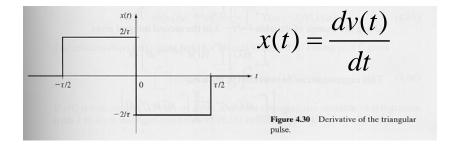
Example: Multiplication by a Sinusoid – Cont'd

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



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

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

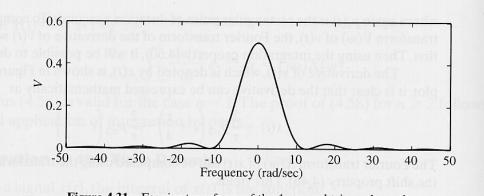


Figure 4.31 Fourier transform of the 1-second triangular pulse.

Generalized Fourier Transform

• Fourier transform of $\delta(t)$

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

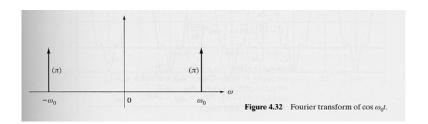
• Applying the duality property

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

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

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