

- Short Review. At this point in the course we have two signal representations and how they propagate through LTI systems.

$$x(t) = \int_{-\infty}^{\infty} x(\tau) \delta(t-\tau) d\tau \rightarrow \boxed{h} \rightarrow \int_{-\infty}^{\infty} h(\tau) x(t-\tau) d\tau$$

$$X(s) = \int_{-\infty}^{\infty} x(t) e^{-st} dt \rightarrow \boxed{H} \rightarrow H(s) X(s) \quad \text{Best for causal signals.}$$

- Recall the frequency response gives us a very easy way to determine the response to sinusoidal inputs.

$$e^{j\omega t} \rightarrow \boxed{H(\omega)} \rightarrow |H(\omega)| e^{j(\omega t + \angle H(\omega))}$$

And by Linearity, if we apply a weighted sum of sinusoids,

$$D_1 e^{j\omega_1 t} + D_2 e^{j\omega_2 t} \rightarrow \boxed{H(\omega)} \rightarrow |H(\omega_1)| e^{j(\omega_1 t + \angle H(\omega_1))} + |H(\omega_2)| e^{j(\omega_2 t + \angle H(\omega_2))}$$

Thus if we can represent a signal as a linear combination of sinusoids, the response is easy to determine.

$$\sum_{n=-\infty}^{\infty} D_n e^{j\omega_n t} \rightarrow \boxed{H(\omega)} \rightarrow \sum_{n=-\infty}^{\infty} D_n |H(\omega_n)| e^{j(\omega_n t + \angle H(\omega_n))}$$

- The question: what signals can be represented this way?

• Answer provided by Jean Baptiste Joseph Fourier in early 1800's.

Periodic Signals,

And a linear combination of sinusoids are called

Fourier Series: Countably infinite combination

Fourier Transform: Uncountably infinite combination.

- We will focus on the Fourier Series first.

- Recall the properties of periodic functions.

$$x(t) = x(t + T) \quad \forall t \quad \text{smallest such } T \text{ is the fundamental period } T_0.$$

$$f_0 = \frac{1}{T_0} \text{ is fundamental frequency in Hz.}$$

$$\omega_0 = 2\pi f_0 = \frac{2\pi}{T_0} \text{ is the fundamental frequency rad/s.}$$

- Any integer multiple of ω_0 is called a harmonic or mode.
- Example: have you ever walked by a transformer and heard a humming sound?

In the U.S. power frequency is 60 Hz $\omega_0 = 120\pi$

$n\omega_0$ are the harmonics. How many could we hear?

Humans have a best case hearing range of 12-20 kHz (in practice more like 31-18 kHz)

So $|60n| > 12$ and $|60n| < 20 \times 10^3$ or $1 \leq n \leq 333$
so ≈ 334 harmonics at best. In practice many of these are attenuated.

DEMO

- Recall we can consider the Laplace transform as a change of basis. The Fourier Series is similar.

$$\text{Inner product } \langle x(t), e^{-jn\omega_0 t} \rangle = \int_{-\infty}^{\infty} x(t) e^{-jn\omega_0 t} dt$$

does not converge for periodic $x(t)$

the average over a period does converge.

$$x(t) = \sum_{n=-\infty}^{\infty} D_n e^{jn\omega_0 t}$$

$$D_n = \frac{1}{T_0} \int_{T_0} x(t) e^{-jn\omega_0 t} dt$$

↑
coefficient of Fourier Series in exponential form.

- Using Euler's identities gives us the trig form

$$x(t) = a_0 + \sum_{n=1}^{\infty} a_n \cos(n\omega_0 t) + b_n \sin(n\omega_0 t)$$

— where

$$a_0 = \frac{1}{T_0} \int_{T_0} x(t) dt, \text{ the average (DC) value.}$$

$$a_n = \frac{2}{T_0} \int_{T_0} x(t) \cos(n\omega_0 t) dt \quad b_n = \frac{2}{T_0} \int_{T_0} x(t) \sin(n\omega_0 t) dt$$

— or using trig identity. the compact trig form

$$x(t) = C_0 + \sum_{n=1}^{\infty} C_n \cos(n\omega_0 t + \theta_n)$$

$$\text{where } C_0 = a_0 = \frac{1}{T_0} \int_{T_0} x(t) dt \quad C_n = (a_n^2 + b_n^2)^{1/2} \\ \theta_n = \tan^{-1} \left(-\frac{b_n}{a_n} \right)$$

— plots of C_n are called the amplitude spectrum.

— plots of θ_n are called the phase spectrum.

— Together they are the frequency spectrum for the periodic $x(t)$.

Note, that since a signal $x(t)$ can be divided into an even and odd component

$$x(t) = x_e(t) + x_o(t) \quad x_e(t) = \frac{1}{2} (x(t) + x(-t))$$

$$x_o(t) = \frac{1}{2} (x(t) - x(-t))$$

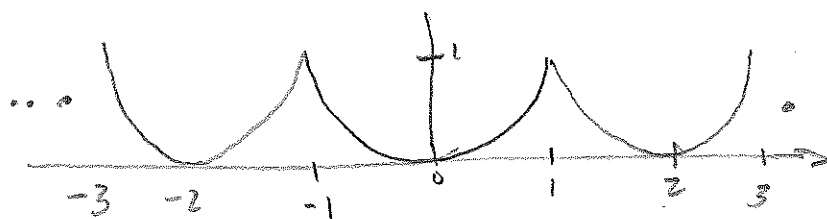
• For $x_e(t)$ the trig form F.S. has $b_n = 0$

• For $x_o(t)$ the trig form F.S. has $a_n = 0$

This can be a useful check for purely even/odd signals.

- Example: $x(t) = x_p(t)$ extended with period $T_0 = 2$

$$x_p(t) = t^2 \quad -1 < t < 1$$



$$f_0 = \frac{1}{2}$$

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

Note $x(t)$ is even so we expect $b_n = 0$.

$$b_n = \frac{2}{2} \int_{-1}^1 t^2 \sin(n\pi t) dt$$

From Table.
$$= \left[\frac{(-2 + t^2 n^2 \pi^2) \cos(n\pi t)}{n^3 \pi^3} + \frac{2t \sin(n\pi t)}{n^2 \pi^2} \right] \Big|_{-1}^1$$

$$= \left[\frac{(-2 + n^2 \pi^2) \cos(n\pi)}{n^3 \pi^3} + \frac{2 \sin(n\pi)}{n^2 \pi^2} \right]$$

$$- \left[\frac{(-2 + n^2 \pi^2) \cos(-n\pi)}{n^3 \pi^3} + \frac{2 \sin(-n\pi)}{n^2 \pi^2} \right]$$

$$= \frac{(-2 + n^2 \pi^2)}{n^3 \pi^3} (\underbrace{\cos(n\pi) - \cos(-n\pi)}_0) = 0.$$

$$a_n = \frac{2}{2} \int_{-1}^1 t^2 \cos(n\pi t) dt$$

From Table
$$= \left[\frac{2t \cos(n\pi t)}{n^2 \pi^2} + \frac{(-2 + t^2 n^2 \pi^2) \sin(n\pi t)}{n^3 \pi^3} \right] \Big|_{-1}^1$$

$$= \frac{2 \sin(n\pi)}{n\pi} + \frac{4 \cos(n\pi)}{n^2 \pi^2} - \frac{4 \sin(n\pi)}{n^3 \omega_0^3}$$

$$= \frac{4}{n^2 \pi^2} (-1)^n$$