

Trick: factor something out so the fractions carries exponentials with same exponent but opposite signs:

$$1 - e^{-j\beta} = e^{j\frac{\beta}{2}} \underbrace{\left(e^{j\frac{\beta}{2}} - e^{-j\frac{\beta}{2}} \right)}_{2j \sin(\frac{\beta}{2})}$$

$$\Rightarrow a_k = \frac{1}{N} e^{j\frac{k2\pi N_1}{N}} \cdot \underbrace{e^{-j\frac{k2\pi}{N}(N_1 + \frac{1}{2})}}_{=1} \cdot \frac{\left(e^{j\frac{k2\pi}{N}(N_1 + \frac{1}{2})} - e^{-j\frac{k2\pi}{N}(N_1 + \frac{1}{2})} \right)}{\left(e^{j\frac{k2\pi}{2N}} - e^{-j\frac{k2\pi}{2N}} \right)}$$

$$= \frac{1}{N} \cdot \frac{2j \sin \frac{k2\pi}{N} (N_1 + \frac{1}{2})}{2j \sin \frac{k2\pi}{2N}}$$

good for?

$k \neq 0, 2N, 4N, \text{etc...}$

(any k different than 0 and multiple of $2N$)

$$\sin(m2\pi) = 0 \longrightarrow$$

For $k=0$, and multiple of $2N$:

$$a_k = \frac{1}{N} \sum_{n=-N_1}^{N_1} \underbrace{x[n]}_1 \cdot \underbrace{e^{-j\frac{k2\pi}{N}n}}_1 = \frac{1}{N} \sum_{n=-N_1}^{N_1} 1 = \frac{1}{N} (2N_1 + 1)$$

$$k=0: e^0 = 1$$

$$k=2N: e^{-j4\pi n} =$$

$$1+2+3+\dots+n = \text{arithmetic sum}$$

$$1+n+n^2+\dots+n^2 = \text{geometric sum}$$

$$1+1+1+\dots+1 = \text{constant series sum}$$

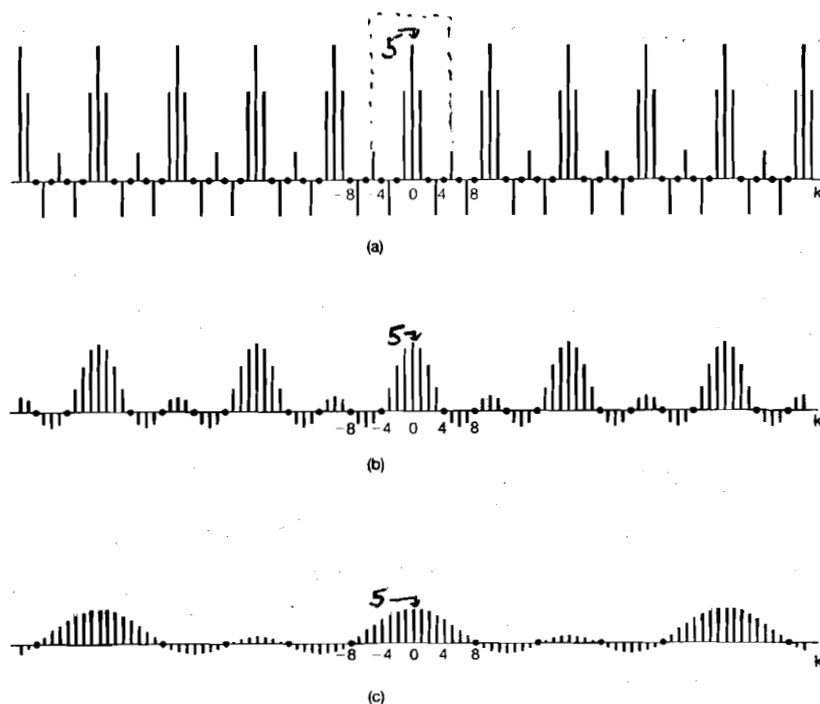


Figure 3.17 Fourier series coefficients for the periodic square wave of Example 3.12; plots of Na_k for $2N_1 + 1 = 5$ and (a) $N = 10$; (b) $N = 20$; and (c) $N = 40$.

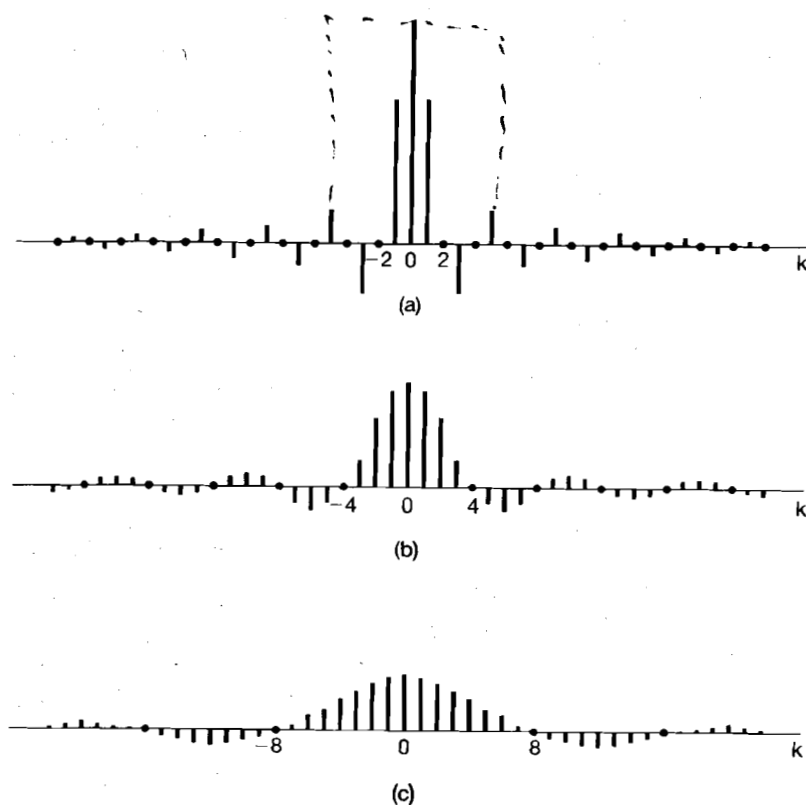


Figure 3.7 Plots of the scaled Fourier series coefficients Ta_k for the periodic square wave with T_1 fixed and for several values of T : (a) $T = 4T_1$; (b) $T = 8T_1$; (c) $T = 16T_1$. The coefficients are regularly spaced samples of the envelope $(2 \sin \omega T_1)/\omega$, where the spacing between samples, $2\pi/T$, decreases as T increases.

3.12

$x_1[n]$ & $x_2[n]$ both with period $N=4$

$\downarrow$
 a_k

$\downarrow$
 b_k

are Fourier series coefficients.

$$a_0 = a_3 = 1 ; a_1 = a_2 = 2$$

$$b_k = 1, k = 0, 1, 2, 3$$

Multiplication property in Table 3.1 find C_k for $x_1[n]x_2[n]$

continuous time: $x(t)y(t) \rightarrow \sum_{l=-\infty}^{\infty} a_l b_{k-l}$

discrete time: $x_1[n]x_2[n] \rightarrow \sum_{l=\langle N \rangle} a_l b_{k-l} = a_0 b_k + a_1 b_{k-1} + a_2 b_{k-2} + a_3 b_{k-3}$

(Period of $x_1[n]x_2[n]$ is N)

True or false

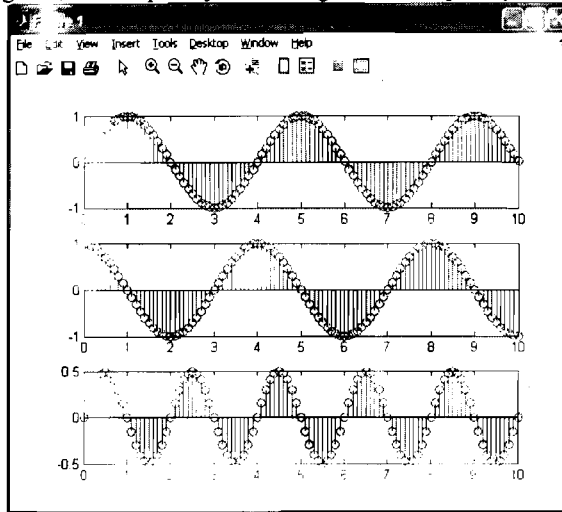
$\rightarrow$ see attached Matlab's plot.

$$= b_k + 2(b_{k-1} + b_{k-2}) + b_{k-3}$$

$$C_k \begin{cases} C_0 = b_0 + 2(b_{-1} + b_{-2}) + b_{-3} = 1 + 2(1 + 1) + 1 = 6 \\ C_1 = b_1 + 2(b_0 + b_{-1}) + b_{-2} = 6 \\ C_2 = \\ C_3 = \end{cases}$$

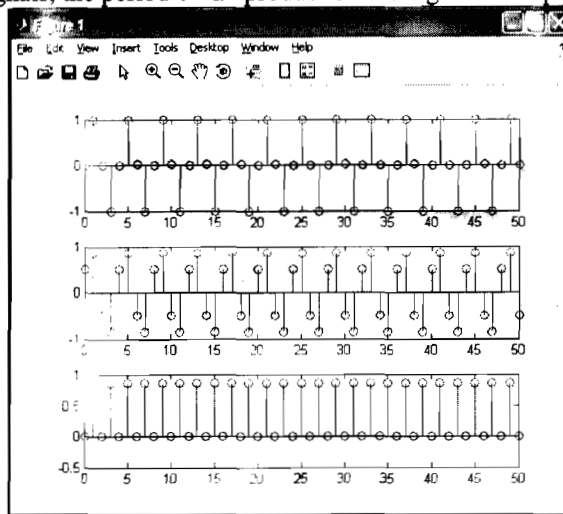
$\rightarrow$ $C_k = 6 \forall k.$

For continuous times signals, the frequency of two signals of frequency f is $2f$ or the period is halved



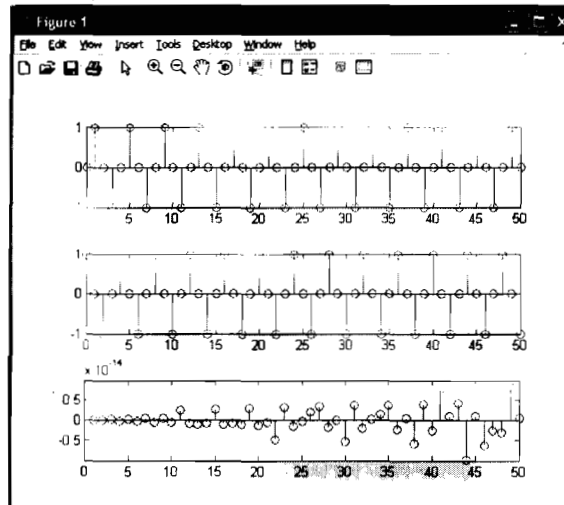
```
%is product of two discrete-time signals with periods of 4 also periodic
%with the same period?
period=4;
freq=1/period;
t=0:.1:10; %Increment of less than 1 to represent continuous-time signals
x1=sin(2*pi*freq*t);
x2=cos(2*pi*freq*t);
%x2=sin(2*pi*freq*t+30/180*pi);
figure(1),subplot(3,1,1), stem(t,x1)
figure(1),subplot(3,1,2), stem(t,x2)
figure(1),subplot(3,1,3), stem(t,x1.*x2)
figure(2), stem(t,x1.*x2)
```

For discrete-time signals, the period of the product of two signals with period 4 is not always 2



%is product of two discrete-time signals with periods of 4 also periodic
%with the same period?

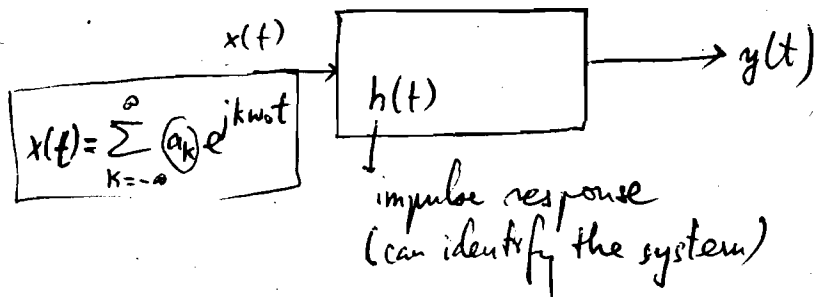
```
period=4;
freq=1/period;
t=0:1:50; %increment of 1 to represent discrete-time signals
x1=sin(2*pi*freq*t);
x2=cos(2*pi*freq*t);
x2=sin(2*pi*freq*t+30/180*pi);
figure(1),subplot(3,1,1), stem(t,x1)
figure(1),subplot(3,1,2), stem(t,x2)
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```

Fourier Series & Linear Systems:



if we know the Fourier series coefficients for $x(t) \rightarrow a_k$, what are the corresponding coefficients for $y(t)$?

If $y(t) = \sum_{k=-\infty}^{\infty} b_k e^{jk\omega_0 t}$, then what are b_k 's in terms of a_k 's

1) Instead of inputting $x(t)$, if it's the same if I input $a_k e^{jk\omega_0 t}$ then ~~and~~ sum over k (there is a 1-to-1 representation of a signal by its Fourier series): a_k is a constant; what is the output for $e^{jk\omega_0 t}$?

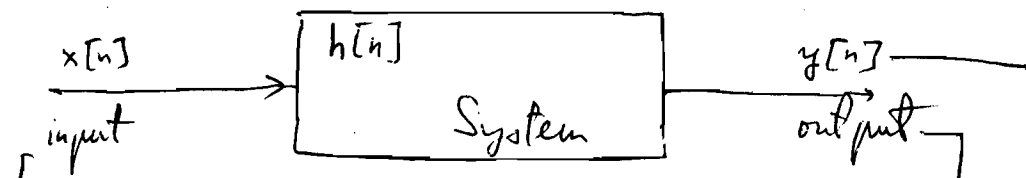
$$\begin{aligned}
 e^{jk\omega_0 t} * h(t) &= \int_{-\infty}^{\infty} d\tau h(\tau) e^{+jk\omega_0(t-\tau)} \\
 &\quad \downarrow \\
 &\quad \text{definition} \\
 &\quad \text{of convolution} \\
 &= e^{jk\omega_0 t} \underbrace{\int_{-\infty}^{\infty} d\tau h(\tau) e^{-jk\omega_0 \tau}}_{\text{Fourier Transform of } h(t)} \\
 &\quad \quad \quad \text{or } \hat{H}(jk\omega_0)
 \end{aligned}$$

Output for $e^{jk\omega_0 t}$ is $e^{jk\omega_0 t} \hat{H}(jk\omega_0) \rightarrow y(t) = \sum_{k=-\infty}^{\infty} a_k \hat{H}(jk\omega_0) e^{jk\omega_0 t}$

$\Rightarrow b_k = a_k \hat{H}(jk\omega_0)$

→ We proved that the F.S. coefficients for the output $y(t)$ were $b_k = a_k \hat{H}(jk\omega_0)$, where a_k were the F.S. coefficients for the input $x(t)$ and $\hat{H}$ is the Fourier Transform of the impulse response of the system. This was for continuous-time signals.

→ For discrete-time signals:



$$x[n] = \sum_{k=\langle N \rangle} a_k e^{jk \frac{2\pi}{N} n} \quad (N: \text{period of } x[n])$$

$$y[n] = \sum_{k=\langle N \rangle} b_k e^{jk \frac{2\pi}{N} n} \quad \leftarrow \text{linear systems}$$

→ It is equivalent to apply $x[n]$ or $a_k e^{jk \frac{2\pi}{N} n} \forall k$ and then sum over k . Since a_k is a constant:

$$e^{jk \frac{2\pi}{N} n} * h[n] = \sum_{m=-\infty}^{\infty} h[m] e^{jk \frac{2\pi}{N} (n-m)}$$

Since this involves $h[m]$

$$= e^{jk \frac{2\pi}{N} n} \sum_{m=-\infty}^{\infty} h[m] e^{-jk \frac{2\pi}{N} m}$$

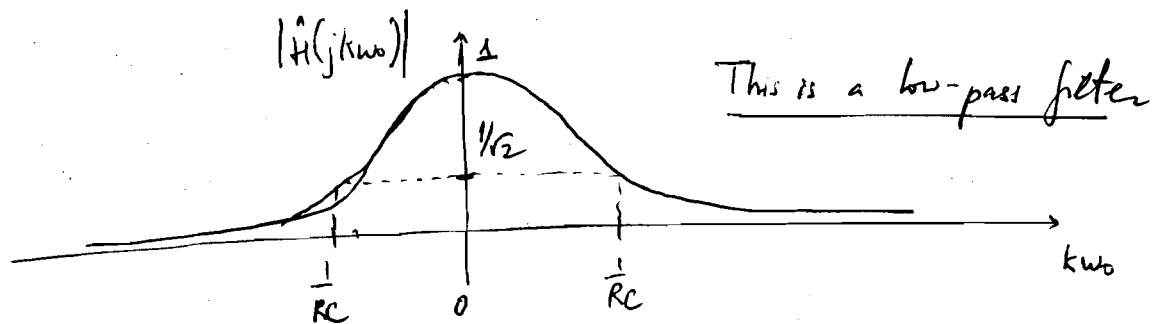
$$y[n] = \sum_{k=\langle N \rangle} a_k e^{jk \frac{2\pi}{N} n} * h[n] = \sum_{k=\langle N \rangle} a_k e^{jk \frac{2\pi}{N} n} \underbrace{\sum_{m=-\infty}^{\infty} h[m] e^{-jk \frac{2\pi}{N} m}}_{\text{Discrete-time Fourier Transform of } h[n]}$$

Linear system.

Discrete-time Fourier Transform of $h[n]$
 $\hat{H}(e^{j\omega})$
 $(\omega = \frac{2\pi}{N})$

$$= \sum_{k=\langle N \rangle} \underbrace{a_k \hat{H}(e^{j\omega})}_{b_k} e^{jk \frac{2\pi}{N} n}$$

$$\Rightarrow b_k = a_k \hat{H}(e^{j\omega})$$



⇒ In general: a system governed by $\frac{dy}{dt} + ay(t) = bx(t)$ is a low-pass filter.

Discrete-time: a discrete-time low-pass filter would be represented by the discrete-time version of $\frac{dy}{dt} + ay = bx$:

Using finite-difference replacement for time derivative:

$$\frac{dy}{dt} = \lim_{\Delta \rightarrow 0} \frac{y(t) - y(t-\Delta)}{\Delta} \approx \frac{y(t) - y(t-\Delta)}{\Delta}$$

$$\approx \frac{y[n] - y[n-1]}{\Delta}$$

$$\frac{y[n] - y[n-1]}{\Delta} + ay[n] = bx[n]$$

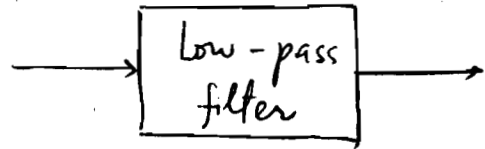
$$\left(\frac{1}{\Delta} + a\right)y[n] - \frac{1}{\Delta}y[n-1] = bx[n] \quad \alpha \quad \boxed{\frac{1}{b}\left(\frac{1}{\Delta} + a\right)}y[n] - \boxed{\frac{1}{b\Delta}}y[n-1] = x[n]$$

⇒ $\boxed{\beta y[n] + \alpha y[n-1] = x[n]}$ In general represents a discrete-time low-pass filter

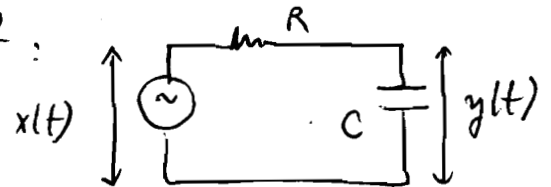
Complex numbers: $\hat{z} = a + jb \rightarrow z \equiv |\hat{z}| = \sqrt{\hat{z}\hat{z}^*} = \sqrt{(a+jb)(a-jb)} = \sqrt{a^2+b^2}$

Linear systems: Filters.

What is a low-pass filter?



Continuous-time: e.g. RC circuit:



$$RC \frac{dy}{dt} + y(t) = x(t)$$

(input/output D.E. representing our system)

Solution: $y(t) = \frac{1}{RC} \int_0^t d\lambda x(\lambda) e^{-\frac{1}{RC}(t-\lambda)}$

$$\begin{aligned} &= \frac{1}{RC} \int_0^\infty d\lambda x(\lambda) e^{-\frac{1}{RC}(t-\lambda)} u(t-\lambda) = x(t) * h(t) \\ &= \int_0^\infty d\lambda x(\lambda) h(t-\lambda) \end{aligned}$$

↳ Comparison: $h(t) = \frac{1}{RC} e^{-\frac{1}{RC}t} u(t)$

What is the Fourier Transform of this impulse-response:

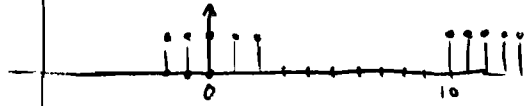
$$\begin{aligned} \hat{H}(j\omega_0) &\equiv \int_{-\infty}^{\infty} dt h(t) e^{-j\omega_0 t} = \frac{1}{RC} \int_0^{\infty} dt e^{-(j\omega_0 + \frac{1}{RC})t} \\ &= \left[\frac{e^{-(j\omega_0 + \frac{1}{RC})t}}{-(1 + j\omega_0 RC)} \right]_0^{\infty} = \frac{0 - 1}{-(1 + j\omega_0 RC)} = \frac{1}{1 + j\omega_0 RC} \end{aligned}$$

3.28)

a) Fig. P3.28 a)

Pulse width $N_d = 4$; train of rectangular pulses of period $N = 7 \rightarrow$ find: F.S. coeff: $a_k =$

From notes:



$$a_k = \begin{cases} \frac{1}{N} \frac{\sin \frac{k 2\pi}{N} (N_d + \frac{1}{2})}{\sin \frac{k 2\pi}{2N}} & k \neq 0, 2N, 4N, \text{ etc.} \\ \frac{2N_d + 1}{N} & k = 0, 2N, 4N, \text{ etc.} \end{cases}$$

$$a_k = \begin{cases} \frac{1}{7} \frac{\sin(\frac{5}{7}\pi k)}{\sin(\frac{\pi k}{7})} e^{-j \frac{k 2\pi}{7} 2} & k \neq 0, 14, 28, \text{ etc.} \\ \frac{9}{7} e^{-j \frac{k 4\pi}{7}} & k = 0, 14, 28, \text{ etc.} \end{cases}$$

Table 3-1 for a time shift of 2

$$x(t - t_0) \rightarrow a_k e^{-j \frac{k 2\pi}{N} t_0}$$