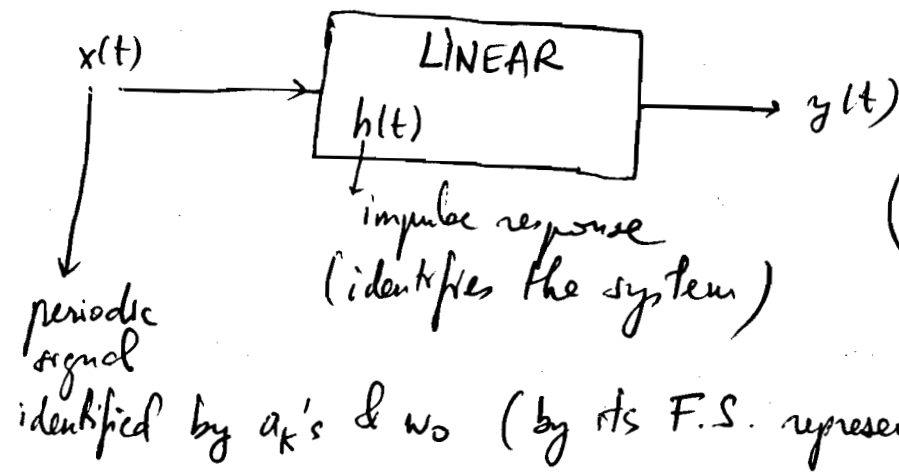


Fourier Series & Linear Systems :



What can we say about b_k 's?

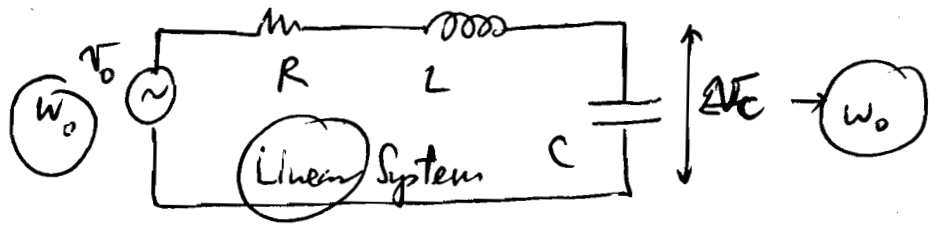
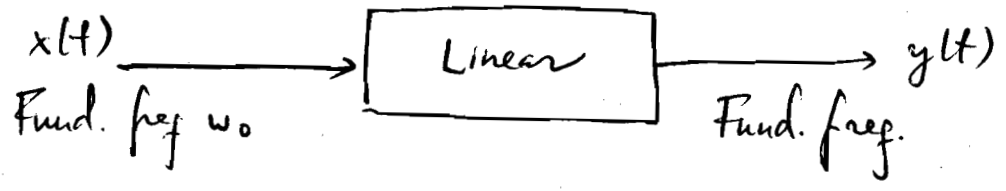
If we know the F.S. coefficients for $x(t)$

$$x(t) = \sum_{k=-\infty}^{\infty} a_k e^{jk\omega_0 t}$$

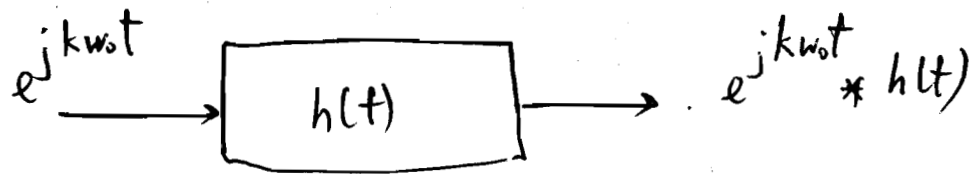
what are the F.S. coefficients for the output $y(t)$?

$$y(t) = \sum_{k=-\infty}^{\infty} b_k e^{jk\omega_0 t}$$

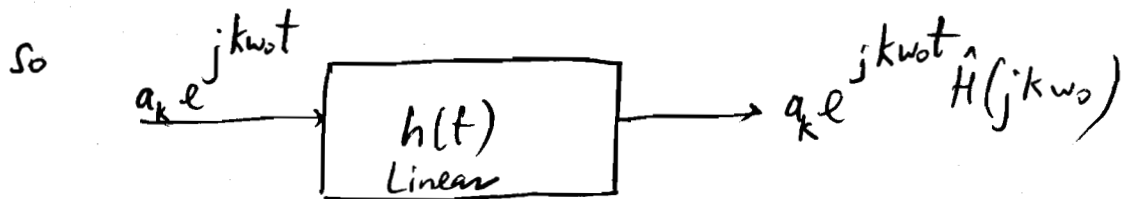
$\uparrow$ $\uparrow$
 b_k Linear System



- 1) Instead of inputting $x(t)$, I can input $a_k e^{jk\omega_0 t}$ then sum over all k (there is a 1-1 correspondence b/w a periodic signal and its Fourier Series)



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



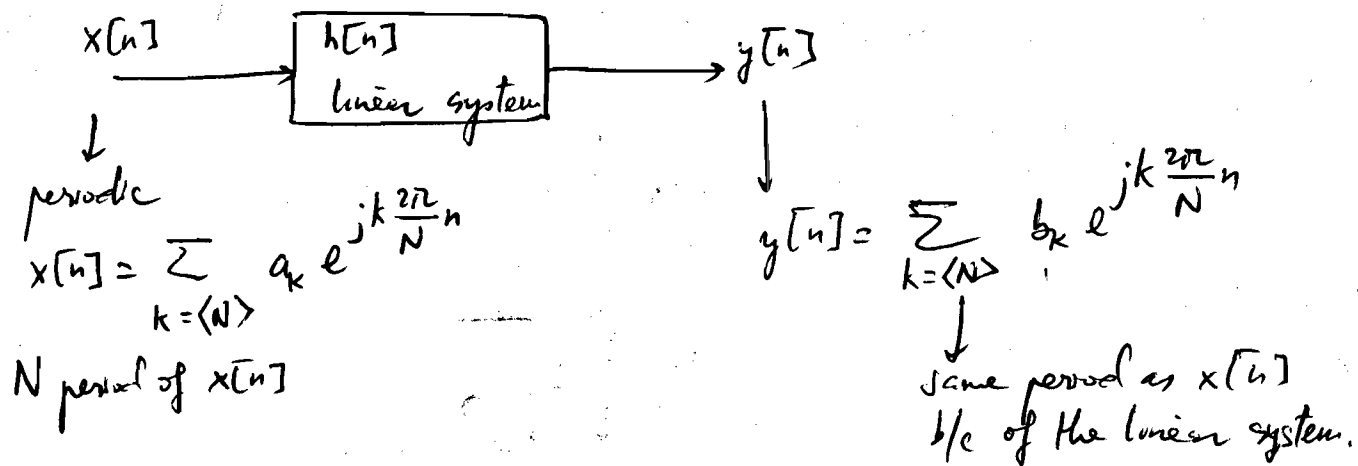
Sum over k :

$$\begin{aligned}
 \sum_{k=-\infty}^{\infty} a_k e^{jk\omega_0 t} &\xrightarrow{\quad h(t) \text{ linear} \quad} \sum_{k=-\infty}^{\infty} a_k \hat{H}(jk\omega_0) e^{jk\omega_0 t} \\
 x(t) &\quad \quad \quad = y(t) = \sum_{k=-\infty}^{\infty} b_k e^{jk\omega_0 t}
 \end{aligned}$$

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

$\Rightarrow$ Conclusion: for a linear system, the F.S. coeff. of the output are those of the input multiplied by the Fourier Transform of the system's impulse response. (for continuous-time signals)

For discrete-time signals :



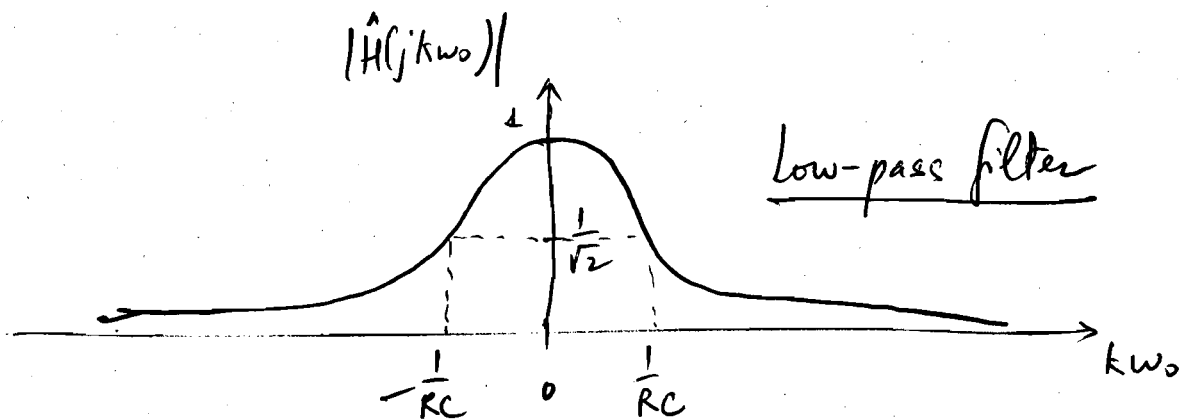
I can apply $x[n]$ or $a_k e^{jk \frac{2\pi}{N} n} \forall k$ and sum over k (N terms)

$$\begin{aligned}
 & e^{jk \frac{2\pi}{N} n} \xrightarrow{h[n]} e^{jk \frac{2\pi}{N} n} * h[n] \\
 &= \sum_{m=-\infty}^{\infty} h[m] e^{jk \frac{2\pi}{N} (n-m)} \\
 &= e^{jk \frac{2\pi}{N} n} \sum_{m=-\infty}^{\infty} h[m] e^{-jk \frac{2\pi}{N} m} \\
 & \quad \underbrace{\sum_{m=-\infty}^{\infty} h[m] e^{-jk \frac{2\pi}{N} m}}_{\text{Discrete-time Fourier Transform of } h[n]} \\
 & \rightarrow \hat{H}(e^{j\omega}); \omega = \frac{2\pi}{N}
 \end{aligned}$$

$$\begin{aligned}
 x[n] = \sum_{k=\langle N \rangle} a_k e^{jk \frac{2\pi}{N} n} & \xrightarrow{h[n] \text{ linear}} \sum_{k=\langle N \rangle} a_k \hat{H}(e^{j\omega}) e^{jk \frac{2\pi}{N} n} \\
 &= y[n] = \sum_{k=\langle N \rangle} b_k e^{jk \frac{2\pi}{N} n}
 \end{aligned}$$

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

$$= \frac{e^{-(j\omega_0 RC + \frac{1}{RC})t}}{-(1 + j\omega_0 RC)} \Big|_0^\infty = \frac{0 - 1}{-(1 + j\omega_0 RC)} = \frac{1}{j\omega_0 RC + 1} \quad (59)$$



Conclusion: is 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 $\frac{dy}{dt} + ay = bx$.
Use finite-difference approximation for time derivative:

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

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

low-pass filter:

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

$$\rightarrow \left(\frac{1}{\Delta} + a\right)y[n] - \frac{1}{\Delta}y[n-1] = bx[n]$$

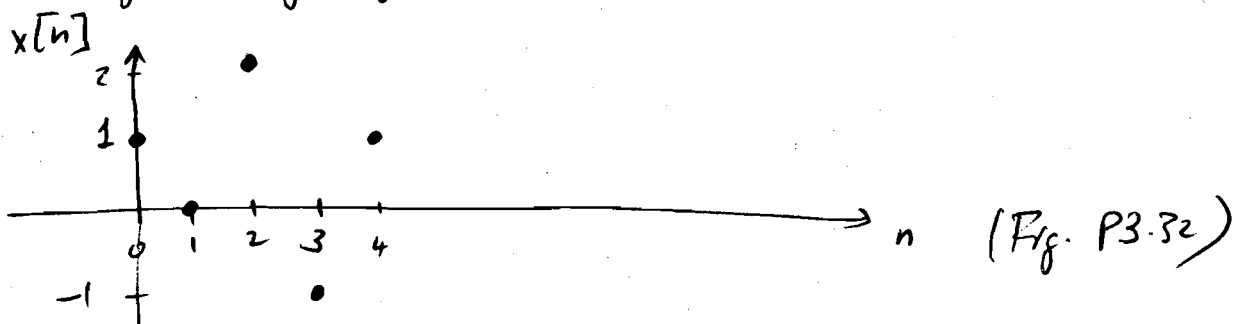
$$\approx \underbrace{\frac{1}{b}\left(\frac{1}{\Delta} + a\right)}_{\beta} y[n] - \underbrace{\frac{1}{b\Delta}}_{\alpha} y[n-1] = x[n]$$

Discrete-time: $\boxed{\beta y[n] + \alpha y[n-1] = x[n]}$ This represents a discrete-time low-pass filter.

3.32

$$x[n] = \sum_{k=0}^3 a_k e^{jk\left(\frac{2\pi}{4}\right)n}$$

a) Find a_k by solving system of 4 equations with 4 unknowns



$$\begin{aligned} n=0 \quad x[0] = 1 &= a_0 + a_1 + a_2 + a_3 \\ n=1 \quad x[1] = 0 &= a_0 + a_1 e^{j\frac{\pi}{2}} + a_2 e^{j\pi} + a_3 e^{j\frac{3\pi}{2}} = a_0 + ja_1 - a_2 - ja_3 \\ n=2 \quad x[2] = 2 &= a_0 + a_1 e^{j\pi} + a_2 e^{j2\pi} + a_3 e^{j3\pi} = a_0 - a_1 + a_2 - a_3 \\ n=3 \quad x[3] = -1 &= a_0 + a_1 e^{j\frac{3\pi}{2}} + a_2 e^{j3\pi} + a_3 e^{j\frac{9\pi}{2}} = a_0 - ja_1 - a_2 + ja_3 \end{aligned}$$

$$e^{j\alpha} = \cos \alpha + j \sin \alpha \rightarrow e^{j\frac{\pi}{2}} = j; e^{j\pi} = -1; e^{j\frac{3\pi}{2}} = -j; e^{j2\pi} = 1; e^{j3\pi} = -1;$$

$$e^{j\frac{9\pi}{2}} = j$$

In summary:

F.S coefficients
 a_0, a_1, a_2, a_3 are
 the solutions to this
 system

$$\begin{aligned} 1) \quad 1 &= a_0 + a_1 + a_2 + a_3 \\ 2) \quad 0 &= a_0 + ja_1 - a_2 - ja_3 \\ 3) \quad 2 &= a_0 - a_1 + a_2 - a_3 \\ 4) \quad -1 &= a_0 - ja_1 - a_2 + ja_3 \end{aligned}$$

$$2) + 4) \rightarrow -1 = 2a_0 - 2a_2$$

$$1) + 3) \rightarrow 3 = 2a_0 + 2a_2$$

$$\frac{2}{2} = \frac{4a_0}{2} \rightarrow \boxed{a_0 = \frac{1}{2}} \rightarrow a_2 = \frac{3 - 2a_0}{2}$$

$$\rightarrow a_2 = \frac{3-1}{2} \Rightarrow \boxed{a_2 = 1}$$

$$2) \quad 0 = \frac{1}{2} + ja_1 - 1 - ja_3 \quad \text{or} \quad \frac{1}{2} = ja_1 - ja_3$$

$$4) \quad -1 = \frac{1}{2} - ja_1 - 1 + ja_3 \quad \text{or} \quad -\frac{1}{2} = -ja_1 + ja_3$$

$$1) \quad 1 = \frac{1}{2} + a_1 + 1 + a_3 \quad \text{or} \quad -\frac{1}{2} = a_1 + a_3$$

$$3) \quad 2 = \frac{1}{2} - a_1 + 1 - a_3 \quad \text{or} \quad \frac{1}{2} = -a_1 - a_3$$

$$2) \text{ or } 4) \rightarrow \frac{1}{2}j = -a_1 + a_3 \quad (j^2 = -1)$$

$$1) \text{ or } 3) \quad \frac{1}{2} = -a_1 - a_3$$

$$\frac{1}{2}(1+j) = -2a_1 \rightarrow \boxed{a_1 = -\frac{1}{4}(1+j)}$$

$$a_3 = a_1 + \frac{1}{2}j \rightarrow \boxed{a_3 = -\frac{1}{4}(1-j)}$$

5) Find the same F.S. coefficients a_0, a_1, a_2, a_3 using the formula for F.S. coefficients:

$$a_k = \frac{1}{4} \sum_{n=0}^3 x[n] e^{-jk(\frac{2\pi}{4})n}$$

$$k=0: a_0 = \frac{1}{4} \left\{ \begin{matrix} n=0 & n=1 & n=2 & n=3 \\ 1 & + 0 & + 2 & -1 \end{matrix} \right\} = \frac{1}{2} \checkmark$$

$$k=1: a_1 = \frac{1}{4} \left\{ 1 + 0 + 2 \underbrace{e^{-j\pi}}_{-1} - 1 \underbrace{e^{-j\frac{3\pi}{2}}}_j \right\} = \frac{-1-j}{4} \checkmark$$

$$k=2: a_2 = \frac{1}{4} \left\{ 1 + 0 + 2 \underbrace{e^{-j2\pi}}_1 - 1 \underbrace{e^{-j3\pi}}_{-1} \right\} = 1 \checkmark$$

$$k=3: a_3 = \frac{1}{4} \left\{ 1 + 0 + 2 \underbrace{e^{-j3\pi}}_{-1} - 1 \underbrace{e^{-j4\pi}}_{-j} \right\} = \frac{-1+j}{4} \checkmark$$

$$\begin{aligned} e^{-j3\pi} &= (e^{+j3\pi})^{-1} = (e^{j(2\pi+\pi)})^{-1} = (e^{j2\pi} \cdot e^{j\pi})^{-1} = \left[\begin{matrix} 1 & 0 \\ \cos 2\pi + j \sin 2\pi & \end{matrix} \right]^{-1} \\ (e^a)^b &= e^{ab} \\ &= (-1)^{-1} = -1 \end{aligned}$$

$$e^{j\frac{3\pi}{2}} = \underbrace{\cos \frac{3\pi}{2}}_0 + j \underbrace{\sin \frac{3\pi}{2}}_1 = j$$

$$e^{-j\frac{3\pi}{2}} = \left(e^{j\frac{3\pi}{2}}\right)^{-1} = (j)^{-1} = -j$$

In conclusion

$$\begin{cases} e^{-j3\pi} = e^{j3\pi} = -1 \\ e^{-j\frac{3\pi}{2}} = -e^{j\frac{3\pi}{2}} = j \end{cases}$$

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$$x(t) = \sum_{k=-\infty}^{\infty} a_k e^{jk\omega_0 t}; \quad y(t) = \sum_{k=-\infty}^{\infty} b_k e^{jk\omega_0 t}$$

(same period $T_0 = \frac{2\pi}{\omega_0}$)

a) $z(t) = x(t)y(t) = \sum_{k=-\infty}^{\infty} c_k e^{jk\omega_0 t}$

Show that $c_k = \sum_{n=-\infty}^{\infty} a_n b_{k-n}$ (= convolution of a_k 's with b_k 's)

$$x(t)y(t) = \underbrace{\sum_{k=-\infty}^{\infty} a_k e^{jk\omega_0 t}}_{\text{sum}} \underbrace{\sum_{l=-\infty}^{\infty} b_l e^{jl\omega_0 t}}_{\text{sum}}$$

(use different dummy indices for not missing cross terms in the product)

$$= \sum_{k=-\infty}^{\infty} \sum_{l=-\infty}^{\infty} a_k b_l e^{j(k+l)\omega_0 t}$$

use orthogonality of complex exponentials

$$= \sum_{k=-\infty}^{\infty} \sum_{l=-\infty}^{\infty} a_{k-l} b_l e^{j(k-l+l)\omega_0 t}$$

$$= \sum_{k=-\infty}^{\infty} \left(\sum_{l=-\infty}^{\infty} a_{k-l} b_l \right) e^{jk\omega_0 t}$$

compare this with the series for $z(t) \rightarrow c_k = \sum_{l=-\infty}^{\infty} a_{k-l} b_l$

a_k 's conv of b_k & a_k

a_k 's F.S. coefficients of $\cos 20\pi t$

$$\hookrightarrow x(t) = \sum_{k=-\infty}^{\infty} a_k e^{jk\omega_0 t}; \quad a_k = \frac{1}{T} \int_0^T dt e^{-jk\omega_0 t} x(t)$$

use this formula or:

$$\cos 20\pi t = \frac{e^{j20\pi t} + e^{-j20\pi t}}{2} \quad \left(\cos \alpha = \frac{e^{j\alpha} + e^{-j\alpha}}{2} \right)$$

What is ω_0 ? $\omega_0 = \frac{2\pi}{T_0} = \frac{2\pi}{3}$ (since T_0 for the pulses

was 3 and the problem said both x & y have the same fundamental period)

$$e^{jk\omega_0 t} = e^{jk \frac{2\pi}{3} t}$$

$$\cos 20\pi t = \frac{1}{2} \delta(k-30) e^{jk \frac{2\pi}{3} t} + \frac{1}{2} \delta(k+30) e^{jk \frac{2\pi}{3} t}$$

$$e^{j\alpha} = \cos \alpha + j \sin \alpha$$

$$e^{-j\alpha} = \cos \alpha - j \sin \alpha$$

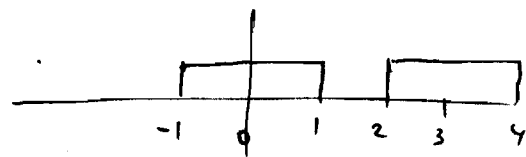
$$e^{j\alpha} + e^{-j\alpha} = 2 \cos \alpha \rightarrow \cos \alpha = \frac{1}{2} (e^{j\alpha} + e^{-j\alpha})$$

$$\cos 20\pi t = \left[\frac{1}{2} \delta(k-30) + \frac{1}{2} \delta(k+30) \right] e^{jk \frac{2\pi}{3} t}$$

F.S. expansion for $\cos 20\pi t$ has only one term

with $a_k = \frac{1}{2} \delta(k-30) + \frac{1}{2} \delta(k+30)$

b_k 's : F.S. coefficients of



$T_0 = 3$ (period)

$T_1 = 1$ (half width)

→ Note pg 47:
$$b_k = \frac{2 \sin k \omega_0 T_1}{k \omega_0 T_0} = \frac{2 \sin k \frac{2\pi}{3} 1}{k \frac{2\pi}{3} 3}$$

$$b_k = \frac{2 \sin k \frac{2\pi}{3}}{k 2\pi}$$

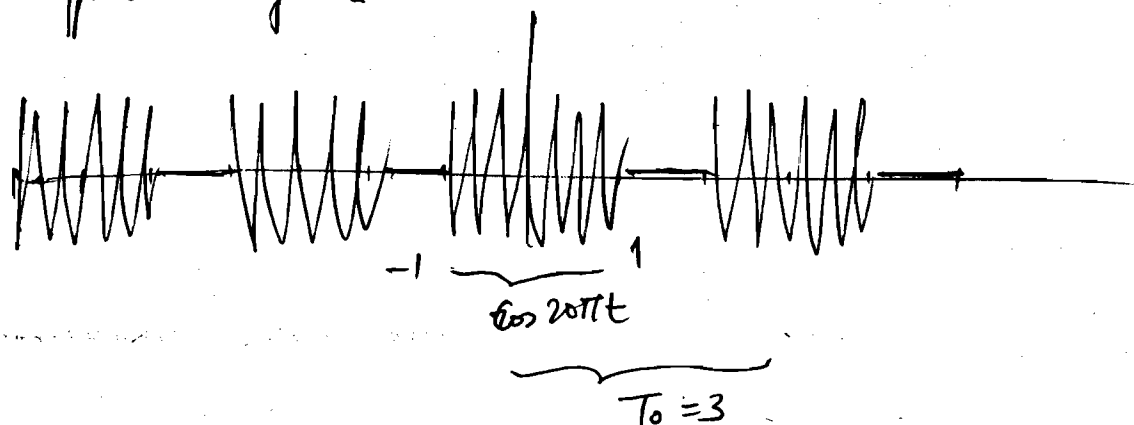
$$C_k = a_k * b_k = \left[\frac{1}{2} \delta(k-30) + \frac{1}{2} \delta(k+30) \right] * \frac{2 \sin k \frac{2\pi}{3}}{k 2\pi}$$

Remember a property of the convolution (notes pg 26)

$$f[n] * \delta[n-j] = f[n-j]$$

$$C_k = \frac{\sin (k-30) \frac{2\pi}{3}}{(k-30) 2\pi} + \frac{\sin (k+30) \frac{2\pi}{3}}{(k+30) 2\pi}$$

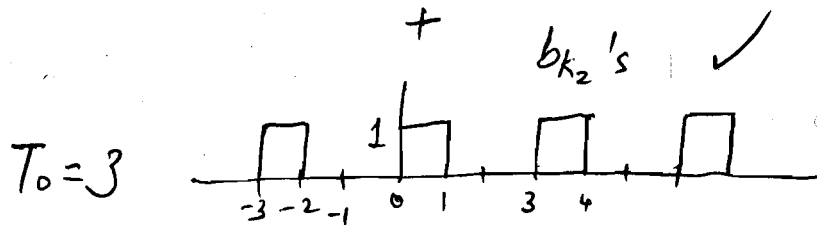
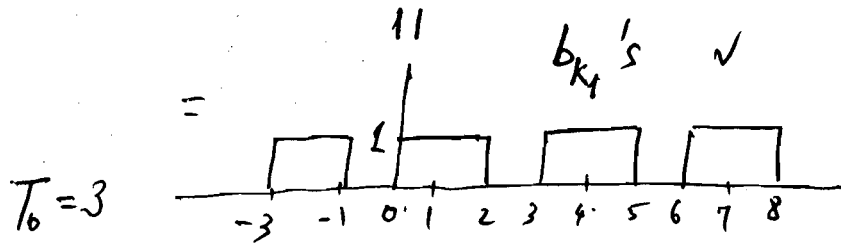
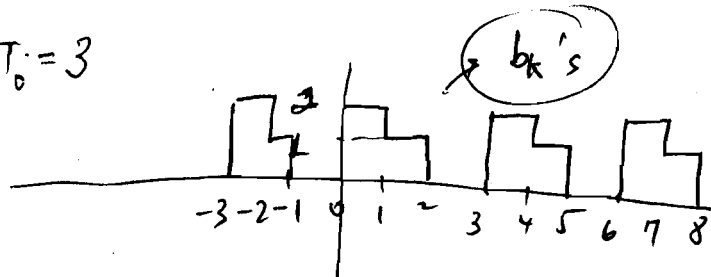
F.S. coefficients of $x_1(t)$



Now do it for $x_2(t)$; and $x_3(t)$

$$x_2(t) = \cos 20\pi t$$

$$T_0 = 3$$



$$\omega_0 = \frac{2\pi}{T_0} = \frac{2\pi}{3}$$

$$\cos(20\pi t) = \underbrace{\left[\frac{1}{2} \delta(k-30) + \frac{1}{2} \delta(k+30) \right]}_{a_k} e^{jk \frac{2\pi}{3} t}$$

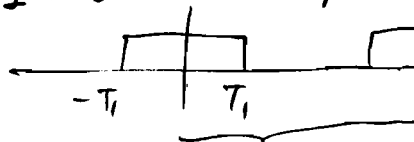
b_k 's: If b_{k_1} 's & b_{k_2} 's are known $\Rightarrow b_k = b_{k_1} + b_{k_2}$

$$b_{k_1} = \begin{cases} T_0 = 3 \\ T_1 = 1 \\ \text{shift of 1 in } t \end{cases}$$

Notes pg 47:

FS coeff multiplied by $e^{-jk\omega_0 t_0}$ (Notes pg 45) $\rightarrow$ time shift

$$b_k = \frac{2 \sin k \frac{2\pi}{3} T_1}{k \omega_0 T_0}$$



centered at 0

$$b_{k_1} = \frac{2 \sin k \frac{2\pi}{3} 1}{k \frac{2\pi}{3} 3} \underbrace{e^{-jk \frac{2\pi}{3}}}_{\substack{\text{due to a} \\ \text{time-shift of 1}}} = \frac{2 \sin k \frac{2\pi}{3}}{k 2\pi} e^{-jk \frac{2\pi}{3}}$$

$$b_{k_2} \begin{cases} T_0 = 3 \\ T_1 = \frac{1}{2} \\ \text{shift } t_0 = \frac{1}{2} \end{cases} \rightarrow \text{F.S. coeff multiplied by } e^{-jk\omega_0 \frac{1}{2}}$$

$$b_{k_2} = \frac{2 \sin k \frac{2\pi}{3} \frac{1}{2}}{k \frac{2\pi}{3} 3} e^{-jk \frac{2\pi}{3} \cdot \frac{1}{2}}$$

$$b_{k_2} = \frac{2 \sin(k \frac{\pi}{3})}{k 2\pi} e^{-jk \frac{\pi}{3}}$$

$$\rightarrow c_k = a_k * b_k = a_k * (b_{k_1} + b_{k_2})$$

$$= \left[\frac{1}{2} \delta(k-30) + \frac{1}{2} \delta(k+30) \right] * \left\{ \frac{2 \sin k \frac{2\pi}{3} - j k \frac{2\pi}{3}}{k 2\pi} e^{-jk \frac{2\pi}{3}} + \frac{2 \sin \frac{k\pi}{3} - j k \frac{\pi}{3}}{k 2\pi} e^{-jk \frac{\pi}{3}} \right\}$$

$$= \frac{\sin(k-30) \frac{2\pi}{3} - j(k-30) \frac{2\pi}{3}}{(k-30) 2\pi} e^{-j(k-30) \frac{2\pi}{3}} + \frac{\sin(k+30) \frac{2\pi}{3} - j(k+30) \frac{2\pi}{3}}{(k+30) 2\pi} e^{-j(k+30) \frac{2\pi}{3}}$$

Shift property
when evaluating
a δ

$$+ \frac{\sin(k-30) \frac{\pi}{3} - j(k-30) \frac{\pi}{3}}{(k-30) 2\pi} e^{-j(k-30) \frac{\pi}{3}} + \frac{\sin(k+30) \frac{\pi}{3} - j(k+30) \frac{\pi}{3}}{(k+30) 2\pi} e^{-j(k+30) \frac{\pi}{3}}$$

3.48

$$x[n] = \sum_{k=\langle N \rangle} a_k e^{jk \frac{2\pi}{N} n}$$

F.S. expansion for $x[n]$

↓
period is N

a) Find b_k when x is shifted in time: $x[n-n_0]$

$$x[n-n_0] = \sum_{k=\langle N \rangle} a_k e^{jk \frac{2\pi}{N} (n-n_0)}$$

$$= \sum_{k=\langle N \rangle} \underbrace{a_k e^{-jk \frac{2\pi}{N} n_0}}_{b_k} e^{jk \frac{2\pi}{N} n}$$

b) Find b_k for $x[n] - x[n-1]$

$$b_k = a_k - a_k e^{-jk \frac{2\pi}{N}} = \left(1 - e^{-jk \frac{2\pi}{N}}\right) a_k$$

Finish c) $\rightarrow$ h)

3.22

a)

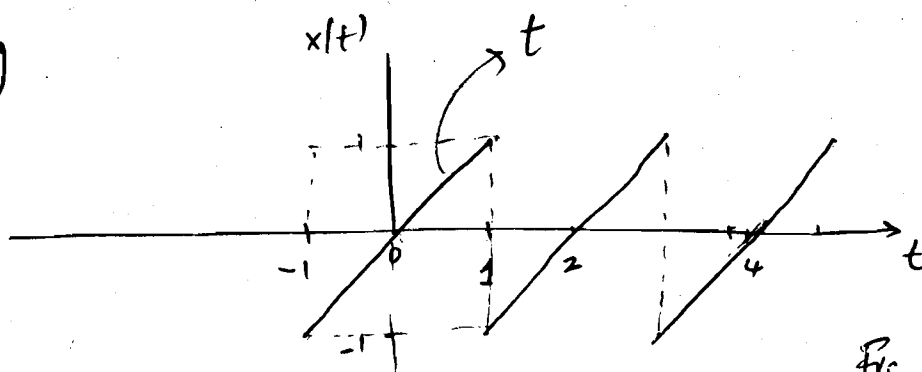


Fig 3.22 a)

F.S. representation $\left\{ \begin{array}{l} a_k \text{'s} \\ T=2 \rightarrow \omega_0 = \frac{2\pi}{2} = \pi \end{array} \right.$

$$a_k = \frac{1}{T} \int_T dt e^{-jk\omega_0 t} x(t) = \frac{1}{2} \int_{-1}^1 dt e^{-jk\omega_0 t} t$$

integration by parts.
table of integrals or

$$a_k = \frac{1}{2} \frac{1}{-jk} \frac{d}{d\omega_0} \left[\int_{-1}^1 dt e^{-jk\omega_0 t} \right] = \frac{1}{2(jk)} \frac{d}{d\omega_0} \left[\frac{e^{-jk\omega_0} - e^{jk\omega_0}}{-jk\omega_0} \right]$$

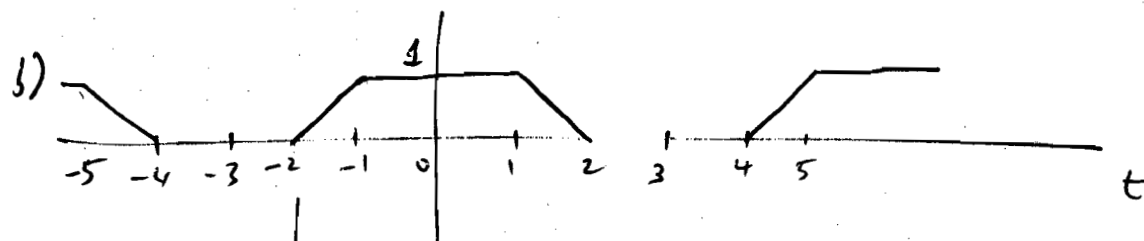
$$\left[\frac{e^{-jk\omega_0 t}}{-jk\omega_0} \right]_{-1}^1 = \frac{2 \sin k\omega_0}{k\omega_0}$$

$$\sin \alpha = \frac{e^{j\alpha} - e^{-j\alpha}}{2j}$$

$$\rightarrow a_k = \frac{1}{-jk} \frac{d}{d\omega_0} \left[\frac{\sin k\omega_0}{k\omega_0} \right] = \frac{1}{-jk} \left[\frac{K \cos k\omega_0}{k\omega_0} - \frac{\sin k\omega_0}{k\omega_0^2} \right]$$

$$= \frac{1}{-jk\omega_0} \left[\cos k\omega_0 - \frac{\sin k\omega_0}{k\omega_0} \right] = \frac{1}{-jk\pi} \left[\cos k\pi - \frac{\sin k\pi}{k\pi} \right]$$

$$\begin{aligned}
 k \neq 0 \quad a_k &= \frac{1}{-jk\pi} [(-1)^k] = \frac{j(-1)^k}{k\pi} \\
 k=0 \quad a_0 &= \frac{1}{2} \int_{-1}^1 dt \, t = \frac{1}{2} \left[\frac{t^2}{2} \right]_{-1}^1 = 0
 \end{aligned}
 \quad \left. \vphantom{\begin{aligned} k \neq 0 \\ k=0 \end{aligned}} \right\} a_k \text{'s}$$



$$x(t) = \begin{cases} t+2 & -2 < t < -1 \\ 1 & -1 < t < 1 \\ -t+2 & 1 < t < 2 \end{cases}$$

3.52 $x[n]$ real with period N ; F.S. coefficients a_k 's
 $a_k = b_k + j c_k$ (b_k & c_k are real numbers)

a) Show $\boxed{a_{-k} = a_k^*}$ (complex conjugate of a_k) = $b_k - j c_k$ (change sign of j)

$$a_k = \frac{1}{N} \sum_n x[n] e^{-jk \frac{2\pi}{N} n} \quad (\text{F.S. coeff. for a discrete-time signal})$$

$$\rightarrow a_{-k} = \frac{1}{N} \sum_n x[n] e^{jk \frac{2\pi}{N} n}$$

$$\rightarrow a_k^* = \frac{1}{N} \left(\sum_n x[n] e^{-jk \frac{2\pi}{N} n} \right)^* = \frac{1}{N} \sum_n \left(x[n] e^{-jk \frac{2\pi}{N} n} \right)^*$$

$$= \frac{1}{N} \sum_n x^*[n] e^{jk \frac{2\pi}{N} n} = \frac{1}{N} \sum_n x[n] e^{jk \frac{2\pi}{N} n} = a_{-k}$$

$x[n]$ real

Then:

$$\left. \begin{aligned} a_{-k} &= a_k^* = b_k - j c_k \\ b_{-k} + j c_{-k} \end{aligned} \right\} \begin{aligned} b_{-k} &= b_k \\ c_{-k} &= -c_k \end{aligned}$$

b) Assume N is even $\rightarrow$ prove $a_{\frac{N}{2}}$ is real

$$a_{\frac{N}{2}} = \frac{1}{N} \sum_n x[n] e^{-j \frac{N}{2} \frac{2\pi}{N} n} = \frac{1}{N} \sum_n x[n] e^{-j \pi n}$$

$$e^{-j \pi n} = \cos \pi n - j \underbrace{\sin \pi n}_0 = (-1)^n$$

$$\rightarrow a_{\frac{N}{2}} = \frac{1}{N} \sum_n \underbrace{(-1)^n x[n]}_{\text{real}} \rightarrow a_{\frac{N}{2}} \text{ is real!}$$