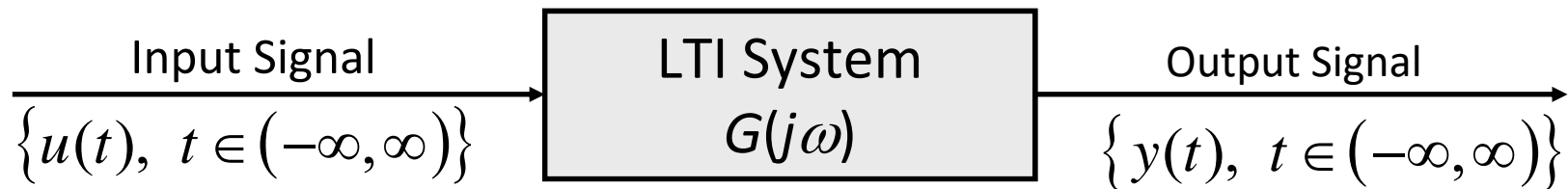


Fourier Spectral Analysis

- **Signals**
- **Periodic Signal**
 - Fourier Series Representation of Periodic Signals
- **Frequency Spectra**
 - Amplitude and Phase Spectra of Signals
 - Signals Through Systems - a Frequency Spectrum Perspective
- **Non-periodic Signals - Fourier Transform**
- **Random Signals - Power Spectral Density**

Signals



Completely characterized by its Frequency Response Function

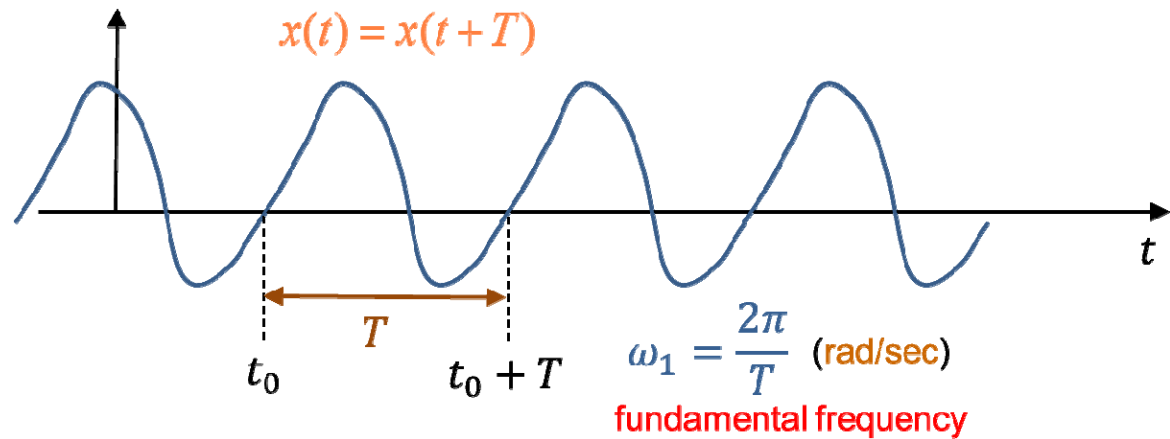
$$\{G(j\omega) = |G(j\omega)|e^{j\angle G(j\omega)}, \omega \in [0, \infty)\}$$

- Signals can be categorized as:
 - Periodic Signals
 - Non-Periodic Signals (well defined)
 - Random Signals

⇒ *Would like to characterize signals in the frequency domain!*

Periodic Signals - Fourier Series

Any periodic function $x(t)$, of period T , can be represented by an infinite series of sine and cosine functions of integer multiples of its fundamental frequency $\omega_1 = 2\pi/T$:



Fourier Series:

$$x(t) = \frac{A_0}{2} + \sum_{k=1}^{\infty} [A_k \cos(k\omega_1 t) + B_k \sin(k\omega_1 t)]$$

Fourier Coefficients:

$$A_k = \frac{2}{T} \int_{t_0}^{t_0+T} x(t) \cos(k\omega_1 t) dt \quad B_k = \frac{2}{T} \int_{t_0}^{t_0+T} x(t) \sin(k\omega_1 t) dt$$

$$\frac{A_0}{2}: \text{DC component} \quad k\omega_1 = k \frac{2\pi}{T}: \text{kth harmonic frequency, } k \in \mathbb{Z}^+$$

Periodic Signals - Fourier Series

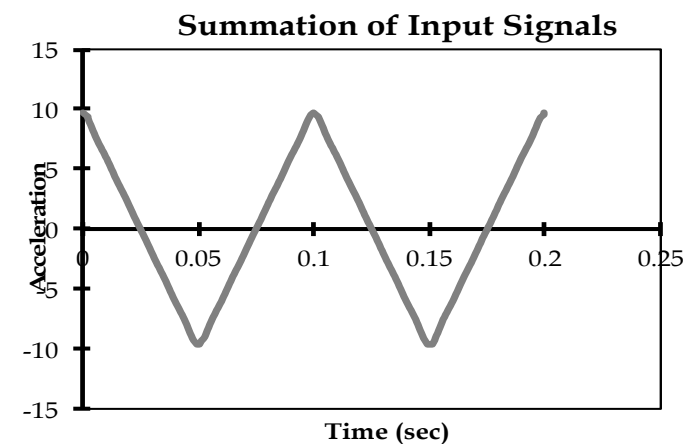
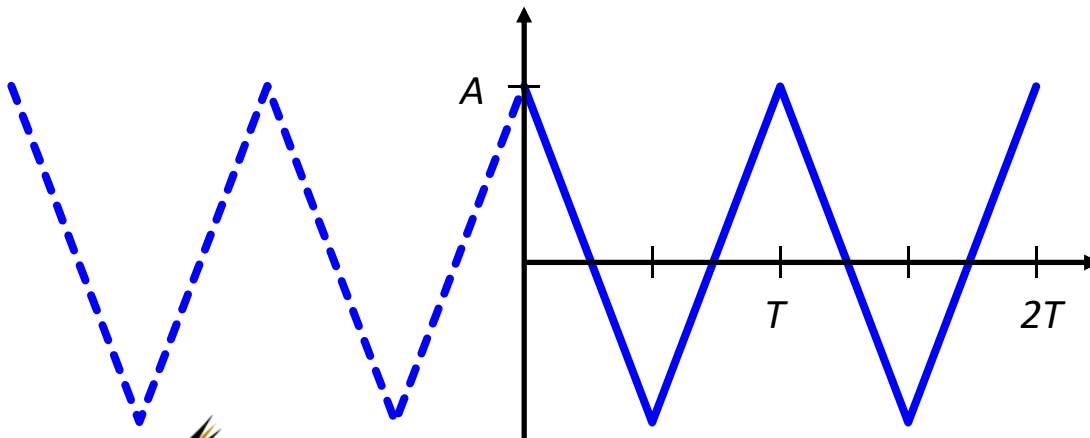
Ex: triangle signal with period T sec

$$x(t) = \sum_{k=1}^{\infty} \underbrace{\left(\frac{8A}{\pi^2(2k-1)^2} \right)}_{A_k} \cos[(2k-1)\omega_1 t]$$

$\begin{cases} A_0 = 0 & \Rightarrow \text{Zero mean} \\ B_k = 0 & \Rightarrow \text{is an even function and looks like a cosine function} \end{cases}$

Take the first six terms and let $A = 10$, $T = 0.1$:

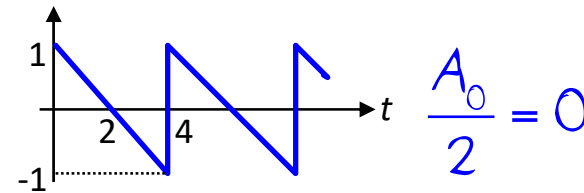
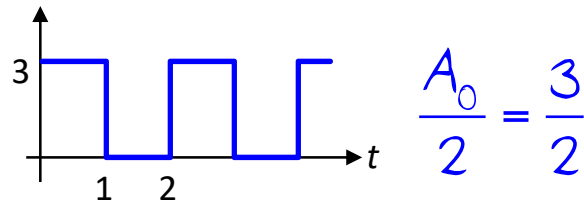
$$\begin{aligned} x(t) = & 8.105 \cos(20\pi t) \\ & + 0.901 \cos(3 \times 20\pi t) \\ & + 0.324 \cos(5 \times 20\pi t) \\ & + 0.165 \cos(7 \times 20\pi t) \\ & + 0.100 \cos(9 \times 20\pi t) \\ & + 0.067 \cos(11 \times 20\pi t) \end{aligned}$$



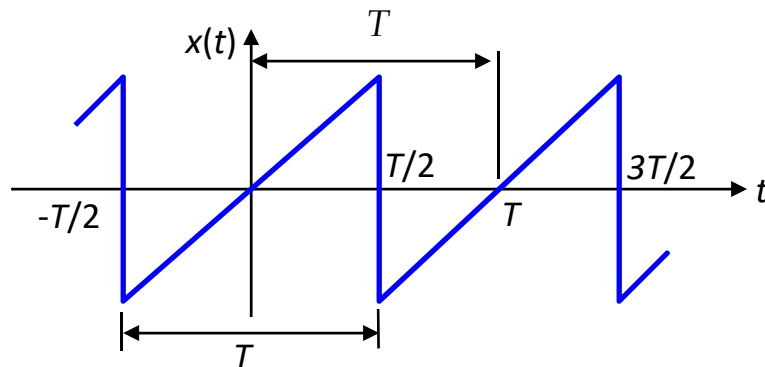
Periodic Signals - Fourier Series

- Calculating the Fourier Coefficients:

- $A_0/2$ represents the average of the signal $x(t)$. It contains the “DC” (zero frequency) component of the signal.



- When calculating the Fourier coefficients, changing the integral limits will not affect the results, as long as the integration covers one complete period of the signal.



$$\begin{aligned}
 A_k &= \frac{2}{T} \int_0^T x(t) \cos(k \frac{2\pi}{T} t) dt \\
 &= \frac{2}{T} \int_{-T/2}^{T/2} x(t) \cos(k \frac{2\pi}{T} t) dt \\
 &= \frac{2}{T} \int_{-T/4}^{3T/4} x(t) \cos(k \frac{2\pi}{T} t) dt = 0
 \end{aligned}$$

$x(-t) = -x(t) \Rightarrow$ an odd function \Rightarrow looks similar to sine...

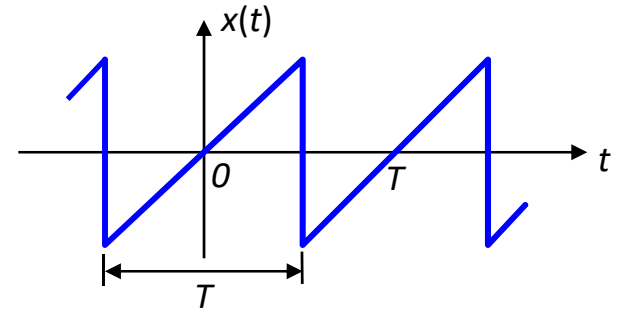
Periodic Signals - Fourier Series

- Calculating the Fourier Coefficients:

- Odd functions (signals), for which $x(-t) = -x(t)$, will only contain sine terms, i.e., $A_k = 0$, for $k = 0, 1, 2, \dots$

$$\text{If } x(-t) = -x(t) \Rightarrow x(t) = \sum_{k=1}^{\infty} B_k \sin(k\omega_1 t)$$

$$\left(\sin(-t) = -\sin(t) \right)$$

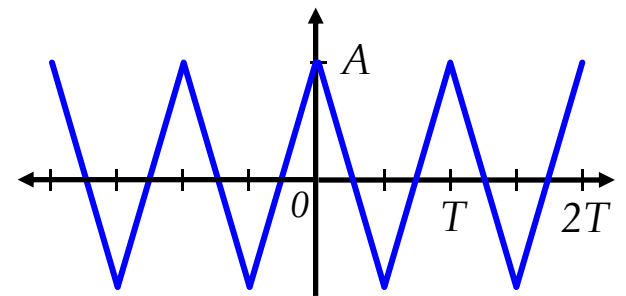


- Even functions (signals), for which $x(-t) = x(t)$, will only contain cosine terms, i.e. $B_k = 0$, for $k = 1, 2, \dots$

$$\text{If } x(-t) = x(t)$$

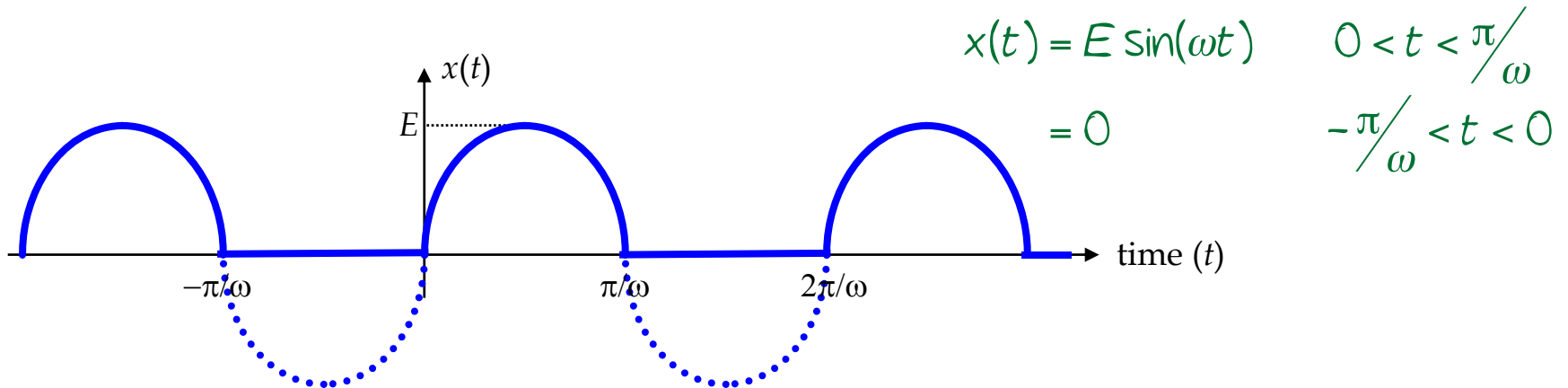
$$\Rightarrow x(t) = \frac{A_0}{2} + \sum_{k=1}^{\infty} A_k \cos(k\omega_1 t)$$

$$\left(\cos(-t) = \cos(t) \right)$$



Periodic Signals - Fourier Series

Ex: Half rectified sine wave



Symbolic:

Q: What is the period, T , of this signal?

What is the **fundamental frequency** of this signal?

$$T = \frac{2\pi}{\omega} \Rightarrow f = \frac{1}{T} = \frac{\omega}{2\pi} \text{ or } \omega_1 = \omega$$

Q: Expand the signal into its Fourier series.

→ Find the corresponding Fourier coefficients!

Particular numerical example:

Let $\omega = 1$ [rad/s], $E = 1$ [V]

$$\Rightarrow f = \frac{1}{T} = \frac{\omega}{2\pi} = \frac{1}{2\pi}$$

Periodic Signals - Fourier Series

Symbolic:

Calculate Fourier Coefficients:

- A_0 :
$$A_0 = \frac{2}{T} \int_0^T x(t) dt = \frac{2\omega}{2\pi} \int_0^{2\pi/\omega} x(t) dt$$

$$= \frac{2\omega}{2\pi} \int_0^{\pi/\omega} E \cdot \sin(\omega t) dt = \frac{\omega}{\pi} \left[-\frac{E}{\omega} \cos(\omega t) \right]_0^{\pi/\omega}$$

$$= \frac{E}{\pi} [-\cos(\pi) - (-\cos(0))] = \frac{2E}{\pi}$$

$$E = 1, \quad \omega = 1$$

$$A_0 = \frac{2}{\pi}$$

- A_k :
$$A_k = \frac{2}{T} \int_0^T x(t) \cdot \cos(k\omega_1 t) dt$$

$$= \frac{2\omega}{2\pi} \int_0^{\pi/\omega} E \cdot \sin(\omega t) \cdot \cos(k\omega_1 t) dt$$

$$k = \underbrace{2m}_{\text{even}} \Rightarrow A_{2m} = \frac{-2E}{\pi(4m^2 - 1)} \text{ or } A_k = \frac{-2E}{\pi(k-1)(k+1)}$$

$$k = \underbrace{2m-1}_{\text{odd}} \Rightarrow A_{2m-1} = A_k = 0$$

For even k :

$$A_k = \frac{-2}{\pi(k-1)(k+1)}$$

Periodic Signals - Fourier Series

Symbolic:

Calculate Fourier Coefficients:

- B_k :
$$B_k = \frac{2}{T} \int_0^T x(t) \cdot \sin(k\omega_1 t) dt$$

$$= \frac{2\omega}{2\pi} \int_0^{\pi/\omega} E \cdot \sin(\omega t) \cdot \sin(k\omega t) dt$$

$$k = 1 \Rightarrow B_1 = \frac{\omega}{\pi} \int_0^{\pi/\omega} E \cdot \sin^2(\omega t) dt = \frac{E}{2}$$

$$k \neq 1 \Rightarrow B_k = 0$$

Numeric:

$$E = 1, \quad \omega = 1$$

$$B_1 = \frac{1}{2}$$

$$B_2 = B_3 = \dots = 0$$

$$A_0 = \frac{2}{\pi} \Rightarrow \frac{A_0}{2} = \frac{1}{\pi}$$

Fourier Series Representation:

$$x(t) = \frac{A_0}{2} + \sum_{k=1}^{\infty} [A_k \cos(k\omega_1 t) + B_k \sin(k\omega_1 t)] = \frac{A_0}{2} + B_1 \sin(\omega t) + \sum_{\text{even } k} A_k \cos(k\omega t)$$

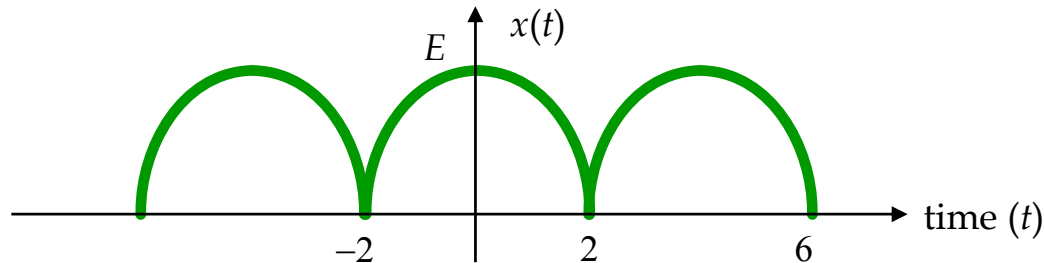
$$= \frac{1}{\pi} + \underbrace{\frac{1}{2}}_{B_1} \sin(\omega t) - \frac{2}{\pi} \left(\frac{1}{3} \cos(2\omega t) + \frac{1}{15} \cos(4\omega t) + \dots \right)$$

For even k :

$$A_k = \frac{-2}{\pi(k-1)(k+1)}$$

Periodic Signals - Fourier Series

Ex:



$$x(t) = 4 - t^2, \quad -2 \leq t \leq 2$$

Q: What is the period, T , of this signal?

What is the fundamental frequency of this signal?

$$T = 4 \quad \Rightarrow \quad \omega_1 = \frac{2\pi}{T} = \frac{\pi}{2}$$

Q: Expand the signal into its Fourier series.

$$A_0 = \frac{2}{T} \int_{-T/2}^{T/2} x(t) dt = \frac{16}{3}$$

$$B_k = 0 \quad \leftarrow \text{WHY?}$$

$$A_k = \frac{2}{T} \int_{-T/2}^{T/2} x(t) \cos(k\omega_1 t) dt = \frac{16}{(k\pi)^2} (-1)^{k+1}$$

This is an even function

$$x(t) = \frac{8}{3} + \frac{16}{\pi^2} \left(\cos\left(\frac{\pi t}{2}\right) - \frac{1}{2^2} \cos\left(\frac{2\pi t}{2}\right) + \frac{1}{3^2} \cos\left(\frac{3\pi t}{2}\right) - \frac{1}{4^2} \cos\left(\frac{4\pi t}{2}\right) + \dots \right)$$

Periodic Signals - Fourier Series

- Express a Fourier series using only sine or cosine terms:

$$x(t) = \frac{A_0}{2} + \sum_{k=1}^{\infty} [A_k \cos(k\omega_1 t) + B_k \sin(k\omega_1 t)]$$

$$\cos(A \pm B) = \cos(A) \cos(B) \mp \sin(A) \sin(B)$$

$$\begin{aligned} & \Downarrow \\ & M \cos(\omega t + \varphi) \\ & = M \cos(\omega t) \cos(\varphi) - M \sin(\omega t) \sin(\varphi) \\ & = \underbrace{M \cos(\varphi)}_{A_k} \cdot \cos(\omega t) - \underbrace{M \sin(\varphi)}_{B_k} \cdot \sin(\omega t) \end{aligned}$$

$$= \frac{A_0}{2} + \sum_{k=1}^{\infty} M_k \cos(k\omega_1 t + \varphi_k) \quad \leftarrow \text{cosine series}$$

$$\cos(\alpha) = \sin(\alpha + 90^\circ), \forall \alpha$$

$$= \frac{A_0}{2} + \sum_{k=1}^{\infty} M_k \sin(k\omega_1 t + \beta_k) \quad \leftarrow \text{sine series}$$

$$\beta_k = \varphi_k + 90^\circ$$

$$A_k - jB_k = M_k e^{j\varphi_k}$$

$$M_k = \sqrt{A_k^2 + B_k^2}$$

$$-B_k = M_k \sin(\varphi_k)$$

$$\begin{aligned} \varphi_k &= \angle(A_k - jB_k) \\ &= \text{atan2}(-B_k, A_k) \end{aligned}$$

$$A_k = M_k \cos(\varphi_k)$$

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Periodic Signals - Fourier Series

- Express a Fourier series in Complex Form:

$$x(t) = \frac{A_0}{2} + \sum_{k=1}^{\infty} [A_k \cos(k\omega_1 t) + B_k \sin(k\omega_1 t)]$$

$$= \sum_{k=-\infty}^{\infty} C_k \cdot e^{jk\omega_1 t}$$

where

$$C_k = \frac{1}{T} \int_{-T/2}^{T/2} x(t) \cdot e^{-jk\omega_1 t} dt$$

or

$$C_k = \frac{1}{2}(A_k - jB_k) = \frac{1}{2}M_k e^{j\varphi_k}$$

$$C_{-k} = \frac{1}{2}(A_k + jB_k) = \bar{C}_k$$

Recall that $e^{j\omega t} = \cos(\omega t) + j \sin(\omega t)$

$$\Rightarrow \begin{cases} \cos(\omega t) = \frac{1}{2}(e^{j\omega t} + e^{-j\omega t}) \\ \sin(\omega t) = \frac{1}{2j}(e^{j\omega t} - e^{-j\omega t}) \end{cases}$$

Periodic Signals - Fourier Series

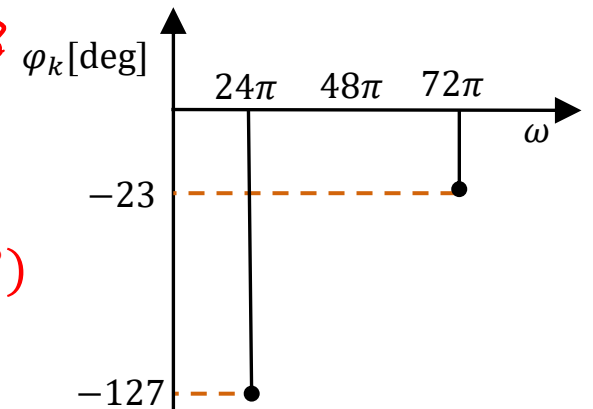
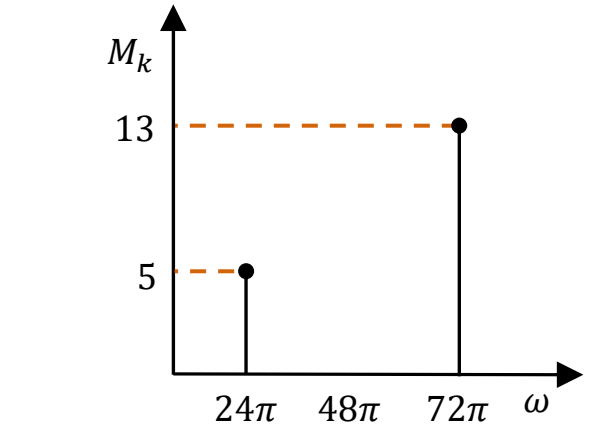
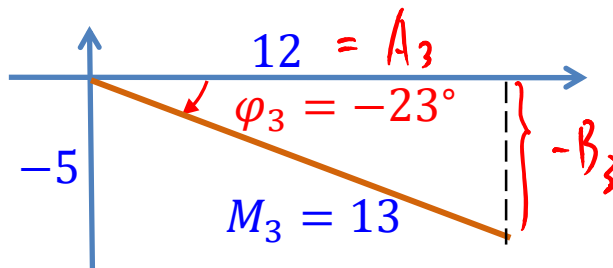
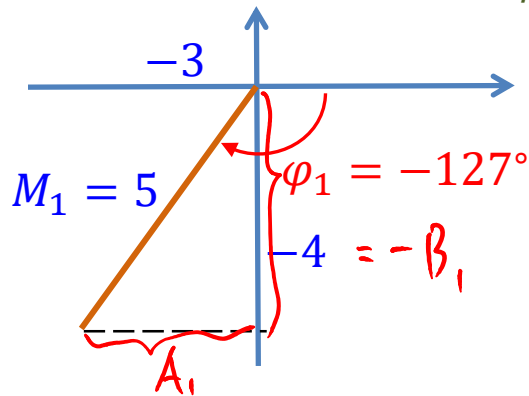
Ex: write the following periodic signal in a sine and cosine series form and plot its magnitude and phase vs. frequency

$$x(t) = -3 \cos(24\pi t) + 4 \sin(24\pi t) + 12 \cos(72\pi t) + 5 \sin(72\pi t)$$

$$\omega_1 = 24\pi \left[\frac{\text{rad}}{\text{sec}} \right] \quad \omega_3 = 3\omega_1 = 72\pi \left[\frac{\text{rad}}{\text{sec}} \right]$$

$$x(t) = \frac{A_0}{2} + \sum_{k=1}^{\infty} M_k \cos(k\omega_1 t + \varphi_k) \quad \leftarrow \text{cosine series}$$

$$\varphi_k = \angle(A_k - jB_k) = \text{atan2}(-B_k, A_k)$$



$$\Rightarrow x(t) = 5 \cos(24\pi t - 127^\circ) + 13 \cos(72\pi t - 23^\circ)$$

$$= 5 \sin(24\pi t - 37^\circ) + 13 \sin(72\pi t + 67^\circ)$$

Periodic Signals - Fourier Series

Ex: write the previous periodic signal in a complex Fourier series form and plot its magnitude and phase vs. frequency

$$x(t) = -3 \cos(24\pi t) + 4 \sin(24\pi t) + 12 \cos(72\pi t) + 5 \sin(72\pi t)$$

$$\omega_1 = 24\pi$$

$$\omega_3 = 3\omega_1 = 72\pi$$

$$x(t) = \sum_{k=-\infty}^{\infty} C_k \cdot e^{jk\omega_1 t}$$

$$C_k = \frac{1}{2}(A_k - jB_k) = \frac{1}{2}M_k e^{j\phi_k}$$

$$C_1 = \frac{1}{2}(A_1 - jB_1) = \frac{1}{2}(-3 - j4) = \frac{5}{2}e^{-j127^\circ}$$

$$\Rightarrow C_{-1} = \bar{C}_1 = \frac{1}{2}(-3 + j4) = \frac{5}{2}e^{j127^\circ}$$

$$C_3 = \frac{1}{2}(A_3 - jB_3) = \frac{1}{2}(12 - j5) = \frac{13}{2}e^{-j23^\circ}$$

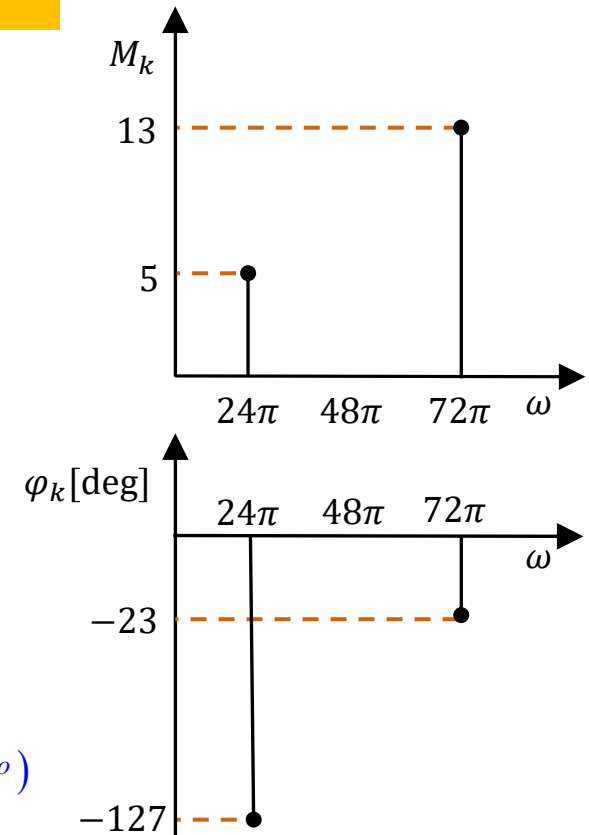
$$\Rightarrow C_{-3} = \bar{C}_3 = \frac{1}{2}(12 + j5) = \frac{13}{2}e^{j23^\circ}$$

\Rightarrow

$$x(t) = C_{-3}e^{-j3\omega_1 t} + C_{-1}e^{-j\omega_1 t} + C_1e^{j\omega_1 t} + C_3e^{j3\omega_1 t}$$

$$= \frac{13}{2}e^{-j(72\pi t - 23^\circ)} + \frac{5}{2}e^{-j(24\pi t - 127^\circ)}$$

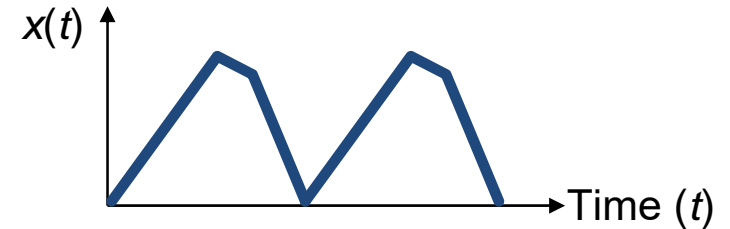
$$+ \frac{5}{2}e^{j(24\pi t - 127^\circ)} + \frac{13}{2}e^{j(72\pi t - 23^\circ)}$$



Periodic Signals - Frequency Spectra

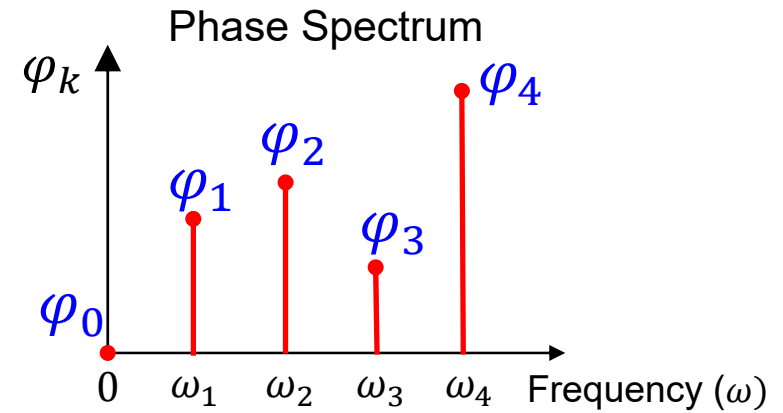
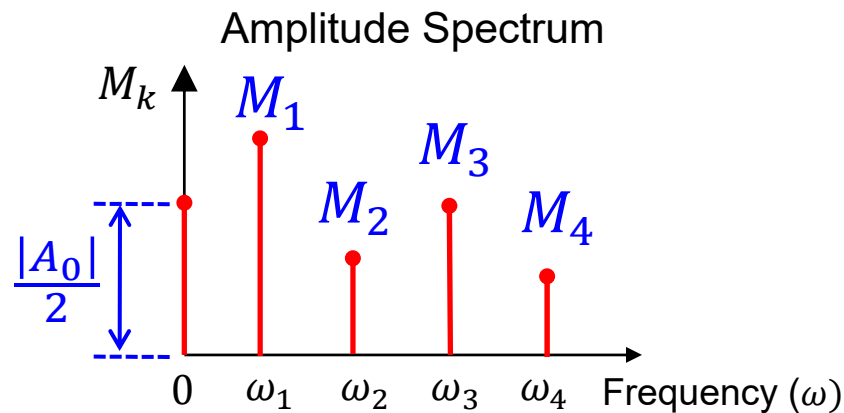
- Time Domain:

$$x(t) = \frac{A_0}{2} + \sum_{k=1}^{\infty} M_k \cos(k\omega_1 t + \varphi_k)$$



- Frequency Domain:

➤ Amplitude and Phase of Fourier coefficients vs. Frequency



Frequency Spectra

Periodic Signals - Frequency Spectra

Ex: Plot the amplitude and phase spectra of the following signal

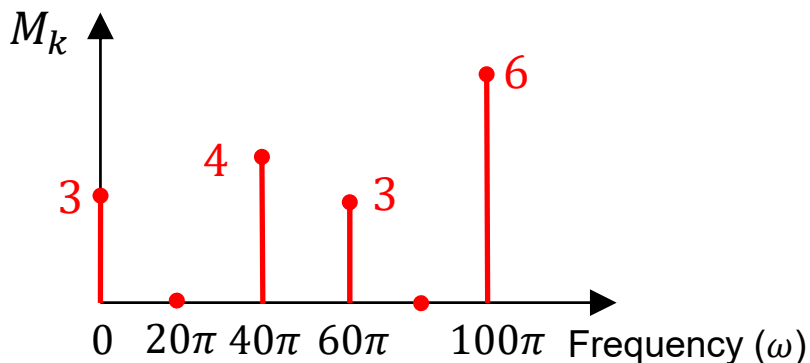
$$x(t) = -3 + 4 \cos\left(40\pi t + \frac{\pi}{3}\right) + 3 \cos\left(60\pi t - \frac{\pi}{2}\right) + 6 \sin\left(100\pi t - \frac{\pi}{4}\right)$$

$$\begin{aligned} & \parallel \\ & \cos\left(100\pi t - \frac{\pi}{4} - \frac{\pi}{2}\right) \\ & = \cos\left(100\pi t - \frac{3\pi}{4}\right) \end{aligned}$$

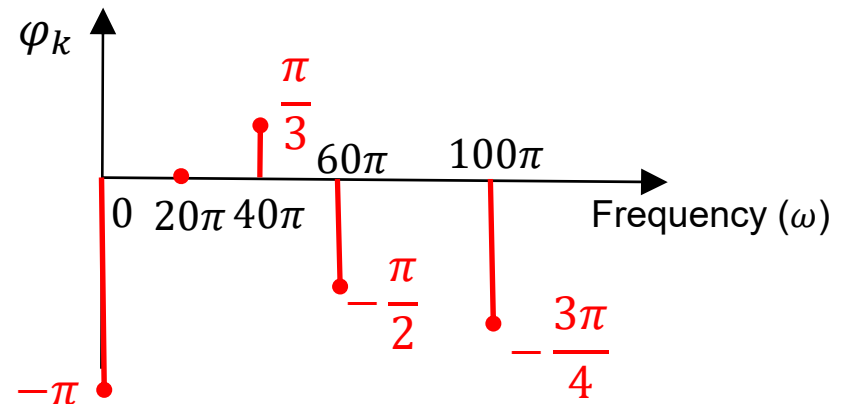
Fundamental frequency is greatest common divisor of the signal's frequency components:

$$\omega_1 = 20\pi \left[\frac{\text{rad}}{\text{sec}} \right] \Rightarrow f_1 = \frac{\omega_1}{2\pi} = 10 \text{ [Hz]}$$

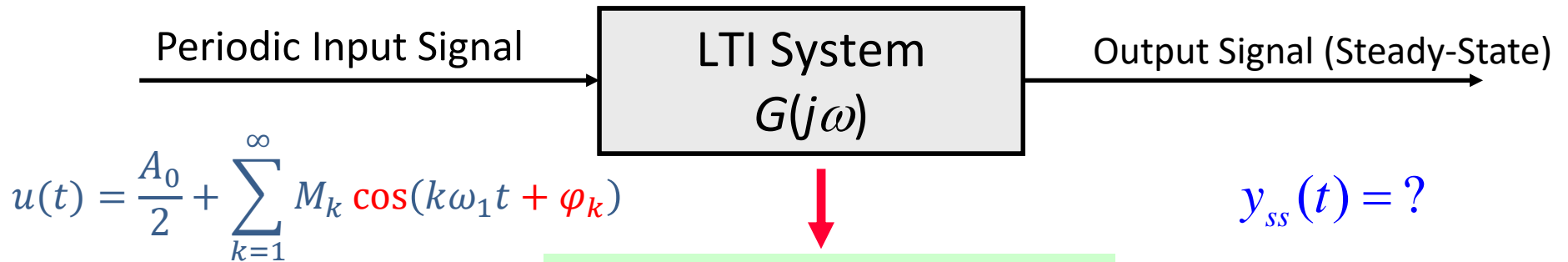
Amplitude Spectrum



Phase Spectrum



Signals Through Systems



Completely characterized by
 $G(j\omega) = |G(j\omega)| e^{j\angle G(j\omega)}$

\Rightarrow

$$y_{ss}(t) = \frac{A_0}{2} G(j0) + \sum_{k=1}^{\infty} M_k |G(j\omega_k)| \cos(k\omega_1 t + \varphi_k + \angle G(j\omega_k))$$

$$= \frac{A_{y0}}{2} + \sum_{k=1}^{\infty} M_{yk} \cos(k\omega_1 t + \varphi_{yk})$$

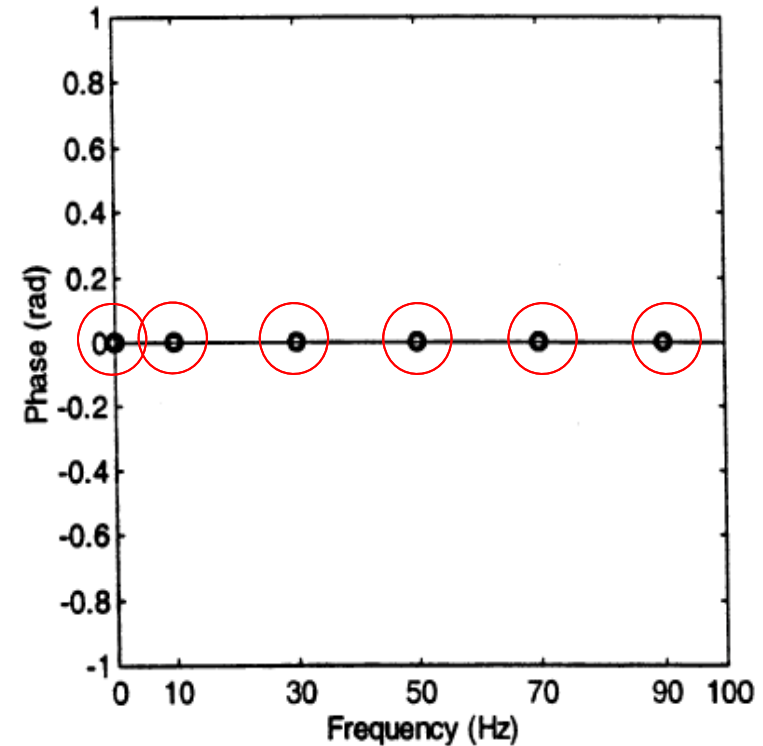
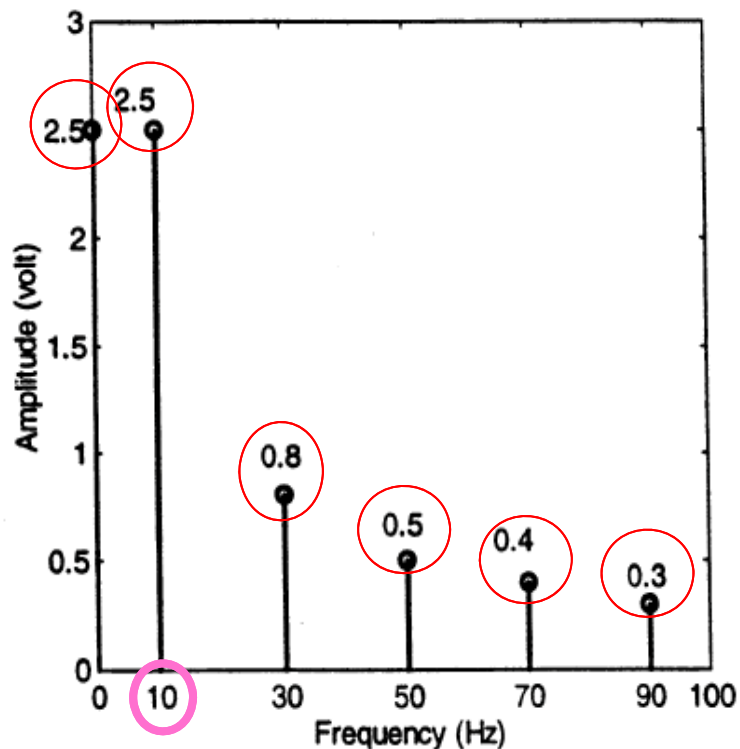
$$A_{y0} = A_0 G(j0)$$

$$M_{yk} = M_k |G(j\omega_k)|$$

$$\varphi_{yk} = \varphi_k + \angle G(j\omega_k)$$

Signals Through Systems

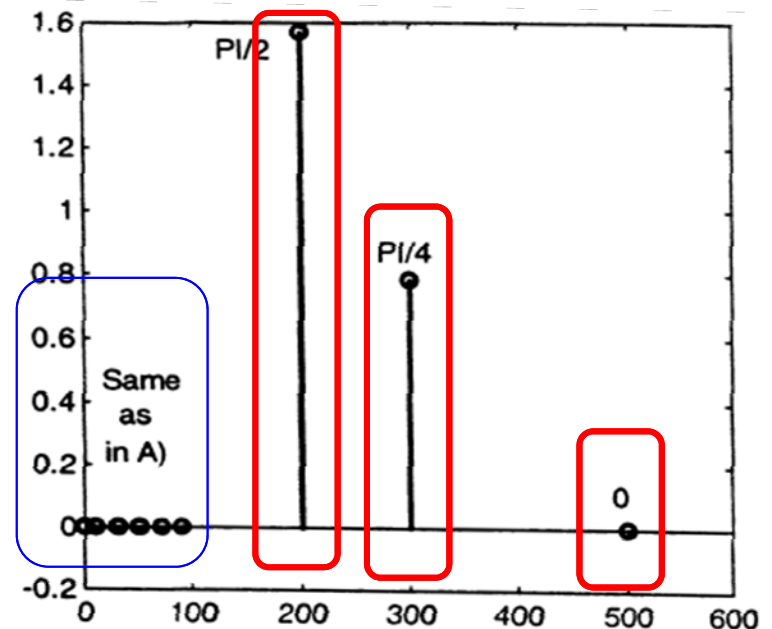
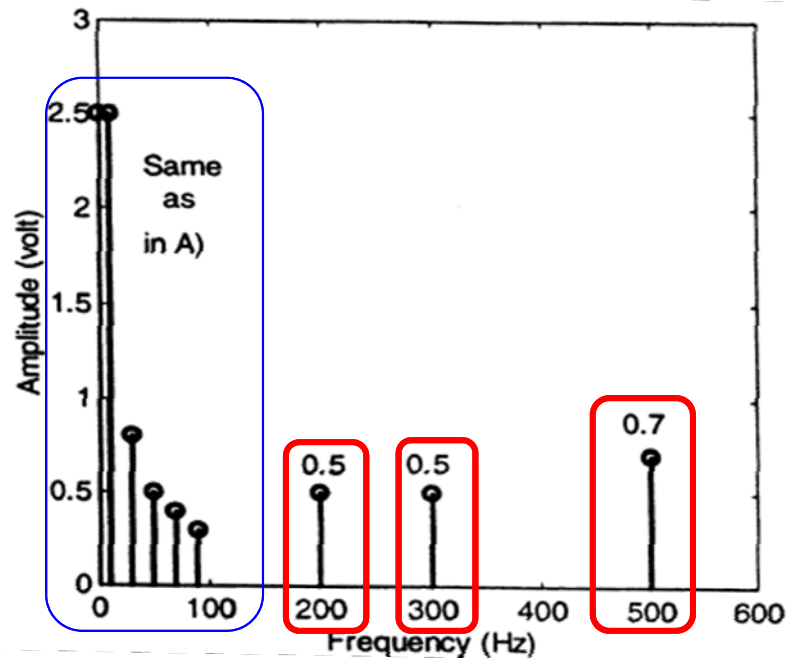
Ex: An inkjet nozzle "firing" signal has the following frequency spectra, write down its time-domain expression



$$u(t) = 2.5 + 2.5 \times \underbrace{\cos(20\pi t)}_{10 \text{ Hz}} + 0.8 \times \cos(60\pi t) + 0.5 \times \cos(100\pi t) \\ + 0.4 \cos(140\pi t) + 0.3 \cos(180\pi t)$$

Signals Through Systems

Ex: After going through the PC board on the pen carriage, the spectrum plots of the signal look like:



Write down the time-domain expression of the augmented signal:

$$u_a(t) = 2.5 + 2.5\cos(20\pi t) + 0.8\cos(60\pi t) + 0.5\cos(100\pi t) + 0.4\cos(140\pi t) + 0.3\cos(180\pi t) \\ + 0.5\cos\left(400\pi t + \frac{\pi}{2}\right) + 0.5\cos\left(600\pi t + \frac{\pi}{4}\right) + 0.7\cos(1000\pi t)$$

Signals Through Systems

Ex: If the augmented signal is to pass through a filter with the following frequency response function:

$$G(j\omega) = \frac{1}{0.00318(j\omega) + 1}$$

$$|G(j\omega)| = \frac{1}{\sqrt{(0.00318\omega)^2 + 1}}$$

$$|G(j20\pi)| = 0.9806$$

$$\angle G(j\omega) = -\tan^{-1}(0.00318\omega)$$

$$\angle G(j20\pi) = -0.1972 \text{ [rad]}$$

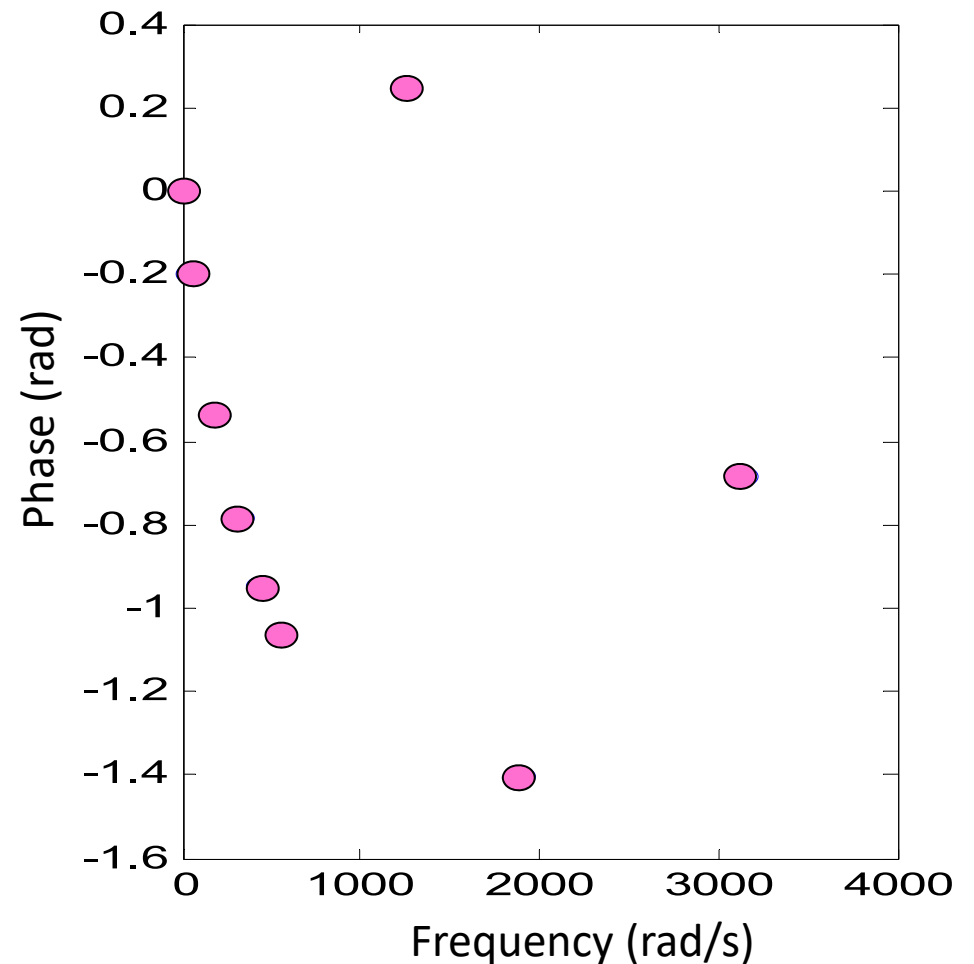
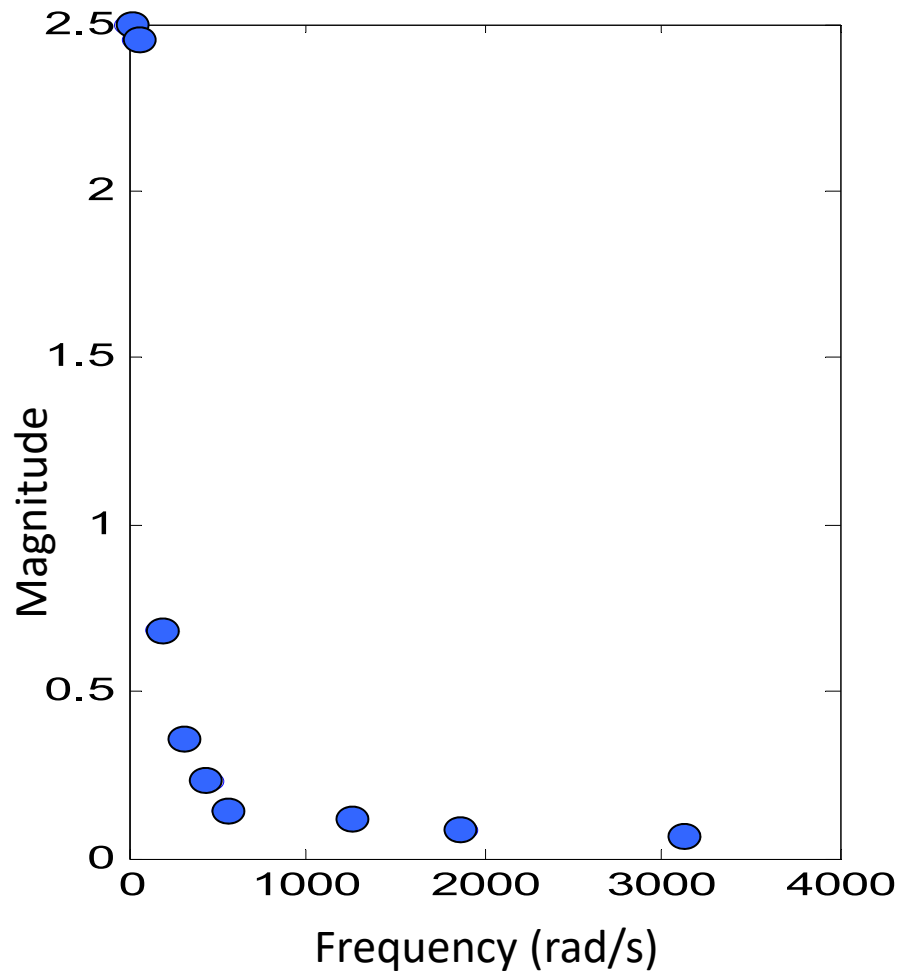
Obtain the steady-state output signal:

$$\begin{aligned} u_a(t) = & 1.25 + 2.5 \cos(20\pi t) + 0.8 \cos(60\pi t) + 0.5 \cos(100\pi t) \\ & + 0.4 \cos(140\pi t) + 0.3 \cos(180\pi t) + 0.5 \cos\left(400\pi t + \frac{\pi}{2}\right) \\ & + 0.5 \cos\left(600\pi t + \frac{\pi}{4}\right) + 0.7 \cos(1000\pi t) \end{aligned}$$

$$\begin{aligned} y(t) = & 2.5 + \overbrace{2.4515}^{2.5 |G(j20\pi)|} \cos\left(20\pi t - \overbrace{0.1972}^{\angle G(j20\pi)}\right) + 0.6862 \cos(60\pi t - 0.54) \\ & + 0.3537 \cos(100\pi t - 0.7849) + 0.2326 \cos(140\pi t - 0.9501) \\ & + 0.1458 \cos(180\pi t - 1.0633) + 0.1214 \cos(400\pi t + 0.2452) \\ & + 0.0823 \cos(600\pi t - 0.6201) + 0.0697 \cos(1000\pi t - 1.471) \end{aligned}$$

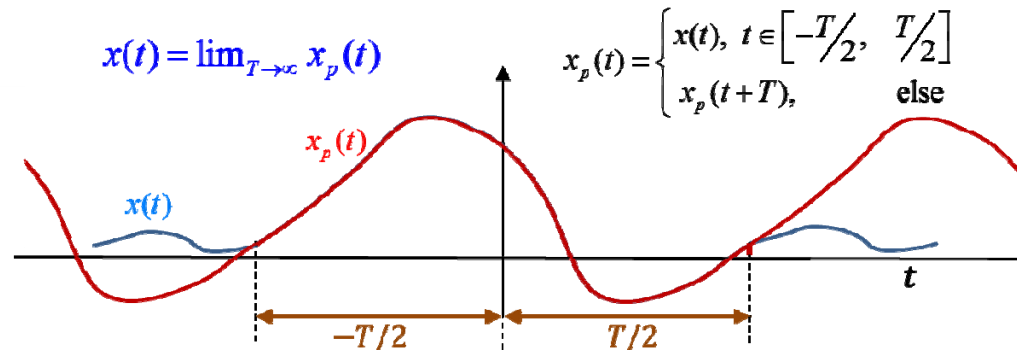
Signals Through Systems

Ex: Plot the frequency spectra of the output signal



Non-Periodic Signals - Fourier Transform

Loosely speaking, a non-periodic signal $x(t)$ can be studied as the limit of a periodic signal $x_p(t)$ of period T having the same value as $x(t)$ during $[-T/2, T/2]$ when $T \rightarrow \infty$:



Fourier Series of $x_p(t)$:

$$x_p(t) = \sum_{k=-\infty}^{\infty} C_k e^{jk\omega_1 t}$$

$$C_k = \frac{1}{T} \int_{-T/2}^{T/2} x_p(t) e^{-jk\omega_1 t} dt = \frac{1}{T} \int_{-T/2}^{T/2} x(t) e^{-j\omega t} dt$$

When $T \rightarrow \infty$:

$$\omega = k\omega_1 \rightarrow \pm\infty \text{ as } k \rightarrow \pm\infty$$

$$\Delta\omega = \omega_1 = \frac{2\pi}{T} \rightarrow 0$$

Thus

$$x(t) = \lim_{T \rightarrow \infty} x_p(t) = \lim_{T \rightarrow \infty} \sum_{k=-\infty}^{\infty} C_k e^{jk\omega_1 t} = \frac{1}{2\pi} \lim_{T \rightarrow \infty} \sum_{k=-\infty}^{\infty} \underbrace{\frac{2\pi C_k}{\omega_1}}_{X_T(j\omega)} e^{j\omega t} \Delta\omega$$

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

$$X(j\omega) = \lim_{T \rightarrow \infty} X_T(j\omega)$$

Non-Periodic Signals - Fourier Transform

Note

$$X(j\omega) = \lim_{T \rightarrow \infty} X_T(j\omega) = \lim_{T \rightarrow \infty} \frac{2\pi}{\omega_1} \cdot \frac{1}{T} \int_{-T/2}^{T/2} x(t) e^{-j\omega t} dt = \lim_{T \rightarrow \infty} \int_{-T/2}^{T/2} x(t) e^{-j\omega t} dt$$
$$= \int_{-\infty}^{\infty} x(t) e^{-j\omega t} dt$$

⇒

Fourier Transform:

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

Time-domain Signal

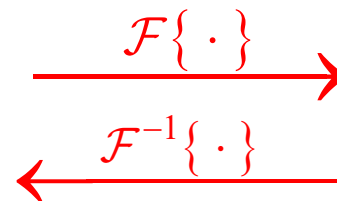
$$\{x(t), t \in (-\infty, \infty)\}$$

Inverse Fourier Transform:

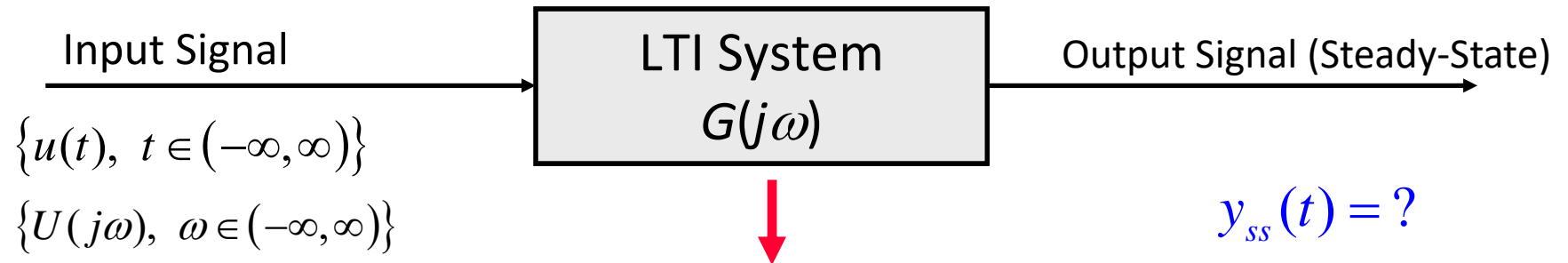
$$x(t) = \frac{1}{2\pi} \int_{-\infty}^{\infty} X(j\omega) e^{j\omega t} d\omega$$

Frequency-domain Signal

$$\{X(j\omega), \omega \in (-\infty, \infty)\}$$



Signals Through Systems



Completely characterized by

$$G(j\omega) = |G(j\omega)| e^{j\angle G(j\omega)}$$



$$Y_{ss}(j\omega) = G(j\omega)U(j\omega)$$

$$y_{ss}(t) = \mathcal{F}^{-1}\{Y_{ss}(j\omega)\}$$

$$|Y_{ss}(j\omega)| = |G(j\omega)||U(j\omega)|$$

$$\angle Y_{ss}(j\omega) = \angle G(j\omega) + \angle U(j\omega)$$