

(Week 8 - Monday)

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Generic F.S.

CT sig. $x(t) = x(t+T) \quad \forall t \in \mathbb{R}$

$$\begin{aligned} x(t) &\xleftrightarrow[T]{\text{FS}} X_k \\ \sum_k X_k e^{jk\omega_0 t} &= \frac{1}{T} \int_0^T x(t) e^{-jk\omega_0 t} dt \end{aligned} \quad \omega_0 = 2\pi/T$$

(synthesis) (analysis)

Come up with generic variables:

$$t \mapsto \gamma$$

$$T \mapsto \Gamma$$

$$x(t) \mapsto Z(\gamma)$$

$$X_k \mapsto Z[k]$$

Then $Z(\gamma) = Z(\gamma + \Gamma) \quad \forall \gamma \in \mathbb{R}$

$$Z(\gamma) = \sum_{k=-\infty}^{\infty} Z[k] e^{jk \frac{2\pi}{\Gamma} \gamma}$$

$$Z[k] = \frac{1}{\Gamma} \int_{-\Gamma/2}^{\Gamma/2} Z(\gamma) e^{-jk \frac{2\pi}{\Gamma} \gamma} d\gamma$$

when think of the $Z[k]$ as a discrete time signal, then $Z(\gamma)$ can be interp as a spectrum.

This is discrete-time Fourier transform (DTFT)
 [actually $\pi = 2\pi$].

One More Thing for F.S.

$$e^{s(t-\tau)} = e^{st} e^{-s\tau}$$

$x(t)$ → LTI
 $h(t)$ → $y(t) = \int_{-\infty}^{\infty} h(\tau) x(t-\tau) d\tau$

Looked $x(t) = e^{st}$ $t \in \mathbb{R}$... most interesting is $s = j\omega$.

If specialize for $s = j\omega$:

$$y(t) = e^{j\omega t} \underbrace{\left(\int_{-\infty}^{\infty} h(\tau) e^{-j\omega \tau} d\tau \right)}_{H(\omega)}$$

Now if $x(t) = \sum_k X_k e^{jk\omega_0 t}$ and apply linearity + time invariance:

$$y(t) = \sum_k X_k e^{jk\omega_0 t} \int_{-\infty}^{\infty} h(\tau) e^{-j\omega_0 k \tau} d\tau$$

$H(\omega) \big|_{\omega = k\omega_0}$

$$= \sum_k \underbrace{H(k\omega_0)}_{Y_k} X_k e^{jk\omega_0 t}$$

Leads to a method for designing the filter $h(t)$

Now: Discrete Time Periodic Signals

$$x[n] = x[n+N] \quad \forall n \in \mathbb{Z}$$

We observed that:

① $x[n] = e^{j\omega_0 n} \quad n \in \mathbb{Z}$ a discrete-time complex sinusoid.

is periodic $\iff \omega_0/2\pi = \text{a rational number}$

② Further if fix N and solve for all DT complex sinusoids of period N we found that there were only N such signals ...

$$\phi_l[n] = e^{j2\pi l n / N} = \underbrace{\left(e^{j2\pi l / N} \right)^n}_{N\text{th "roots of unity"}}$$

$\hookrightarrow l = 0, 1, 2, \dots, N-1$ these N signals have fundamental freqs which are all multiples of $2\pi/N$ ie they are harmonically related

Idea of the DTFS To represent a general DT periodic signal as a linear combination of the $\phi_k[n]$.

$$x[\cdot] = \sum_k a_k \phi_k[\cdot] \quad (*)$$

There are only N different $\phi_k[\cdot]$ i.e. $\phi_k[\cdot] = \phi_{k+rN}[\cdot]$
 so could sum over any period in $(*)$

$$\sum_{k=0}^{N-1} \dots \quad \text{or} \quad \sum_{k=-N}^{N-1} \dots$$

and the book uses

$$\sum_{k=\langle N \rangle}$$

to indicate this.

Fact If $x[\cdot]$ is any N -periodic sequence
 $\exists$ a unique set of DTFS coeffs

$$a_0 \ a_1 \ \dots \ a_{N-1}$$

st

$$a_k = \frac{1}{N} \sum_{n=0}^{N-1} x[n] e^{-jk(2\pi/N)n} \quad \text{analysis eqn}$$

$$\updownarrow$$

$$x[n] = \sum_{k=0}^{N-1} a_k e^{+jk(2\pi/N)n} \quad \text{synthesis eqn}$$

Notes: ① The a_k 's can be repeated to define them to also be N -periodic.

② Often write the a_k as X_k or $X[k]$

③ Proof of Fact comes down to $\sum_{n=0}^{N-1} e^{jk(2\pi/N)n} = \begin{cases} N & \text{if } k=0, \pm N, \dots \\ 0 & \text{else.} \end{cases}$

If wanted to prove fact, then what want to show is

$$x[n] = \sum_{k=0}^{N-1} \left(\frac{1}{N} \sum_{m=0}^{N-1} x[m] e^{-jk(2\pi/N)m} \right) e^{+jk(2\pi/N)n}$$