

Digital Signal Processing

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Digital Signal Processing

Lecture 19

Introduction to the Fourier Transform

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READING ASSIGNMENTS

- This Lecture:
 - Chapter 11, Sects. 11-1 to 11-4
- Other Reading:
 - Recitation: Ch. 10
 - And Chapter 11, Sects. 11-1 to 11-4
 - Next Lecture: Chapter 11, Sects. 11-5, 11-6

LECTURE OBJECTIVES

- Review
 - Frequency Response
 - Fourier Series
- Definition of **Fourier transform**
$$X(j\omega) = \int_{-\infty}^{\infty} x(t)e^{-j\omega t} dt$$

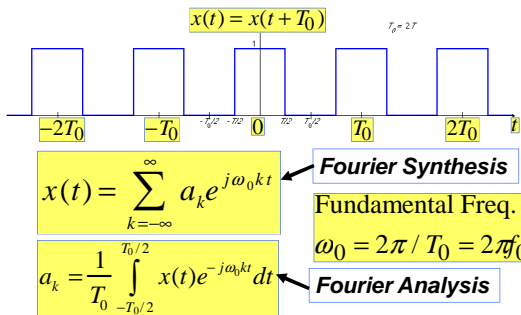
Relation to Fourier Series
- Examples of Fourier transform pairs

Everything = Sum of Sinusoids

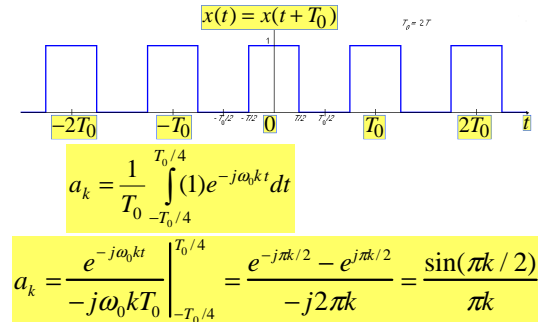
- One Square Pulse = Sum of Sinusoids
 - ??????????
- Finite Length
- Not Periodic
- Limit of Square Wave as Period \rightarrow infinity
 - Intuitive Argument



Fourier Series: Periodic $x(t)$



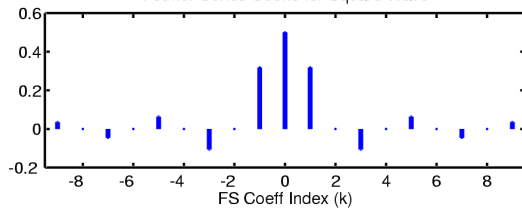
Square Wave Signal



Spectrum from Fourier Series

$$a_k = \frac{\sin(\pi k / 2)}{\pi k} = \begin{cases} \neq 0 & k = 0, \pm 1, \pm 3, \dots \\ 0 & k = \pm 2, \pm 4, \dots \end{cases}$$

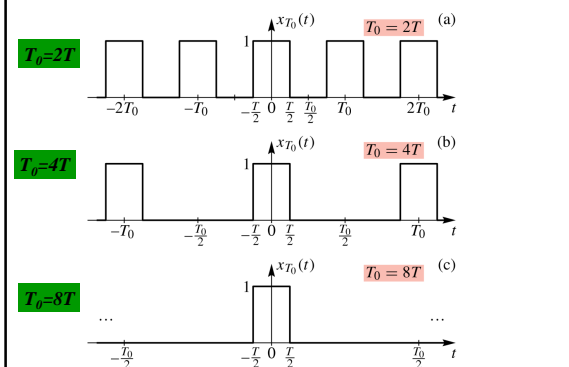
Fourier Series Coeffs for Square Wave



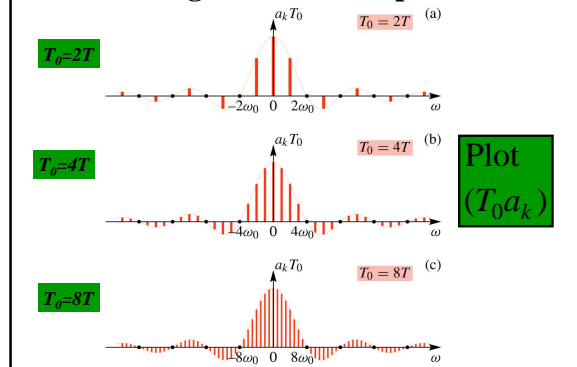
What if $x(t)$ is not periodic?

- Sum of Sinusoids?
 - Non-harmonically related sinusoids
 - Would not be periodic, but would probably be non-zero for all t .
- Fourier transform
 - gives a "sum" (actually an **integral**) that involves **ALL** frequencies
 - can represent signals that are identically zero for negative t . !!!!!!!!

Limiting Behavior of FS



Limiting Behavior of Spectrum



FS in the LIMIT (long period)

$$x_{T_0}(t) = \frac{1}{2\pi} \sum_{k=-\infty}^{\infty} (T_0 a_k) e^{j\omega_k t} \mapsto x(t) = \frac{1}{2\pi} \int_{-\infty}^{\infty} X(j\omega) e^{j\omega t} d\omega$$

Fourier Synthesis

$$\lim_{T_0 \rightarrow \infty} \frac{2\pi}{T_0} = d\omega$$

$$\lim_{T_0 \rightarrow \infty} \frac{2\pi}{T_0} k = \omega$$

$$\lim_{T_0 \rightarrow \infty} T_0 a_k = X(j\omega)$$

$$T_0 a_k = \int_{-T_0/2}^{T_0/2} x_{T_0}(t) e^{-j\omega_k t} dt \mapsto X(j\omega) = \int_{-\infty}^{\infty} x(t) e^{-j\omega t} dt$$

Fourier Analysis

Fourier Transform Defined

- For non-periodic signals

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

Fourier Synthesis

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

Fourier Analysis

Example 1:

$$x(t) = e^{-at} u(t)$$

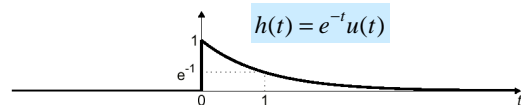
$$X(j\omega) = \int_0^{\infty} e^{-at} e^{-j\omega t} dt = \int_0^{\infty} e^{-(a+j\omega)t} dt$$

$$X(j\omega) = -\frac{e^{-at} e^{-j\omega t}}{a+j\omega} \Big|_0^{\infty} = \frac{1}{a+j\omega} \quad a > 0$$

$$X(j\omega) = \frac{1}{a+j\omega}$$

Frequency Response

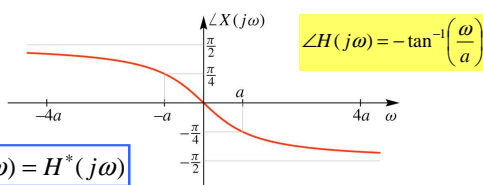
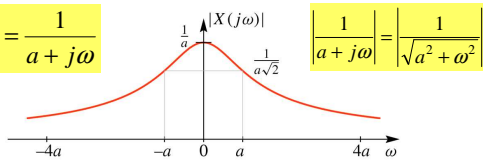
- Fourier Transform of $h(t)$ is the Frequency Response



$$h(t) = e^{-t}u(t) \Leftrightarrow H(j\omega) = \frac{1}{1+j\omega}$$

Magnitude and Phase Plots

$$H(j\omega) = \frac{1}{a+j\omega}$$



$$H(-j\omega) = H^*(j\omega)$$

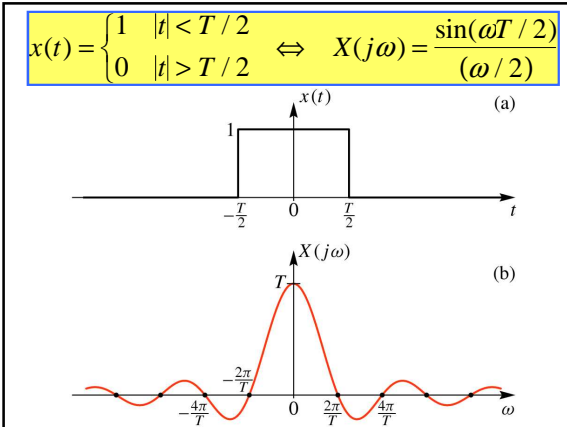
Example 2:

$$x(t) = \begin{cases} 1 & |t| < T/2 \\ 0 & |t| > T/2 \end{cases}$$

$$X(j\omega) = \int_{-T/2}^{T/2} (1) e^{-j\omega t} dt = \int_{-T/2}^{T/2} e^{-j\omega t} dt$$

$$X(j\omega) = \frac{e^{-j\omega t}}{-j\omega} \Big|_{-T/2}^{T/2} = \frac{e^{-j\omega T/2} - e^{j\omega T/2}}{-j\omega}$$

$$X(j\omega) = \frac{\sin(\omega T/2)}{(\omega/2)}$$



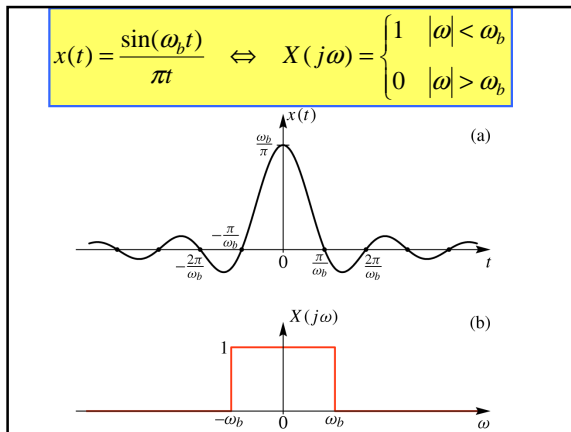
Example 3:

$$X(j\omega) = \begin{cases} 1 & |\omega| < \omega_b \\ 0 & |\omega| > \omega_b \end{cases}$$

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

$$x(t) = \frac{1}{2\pi} \frac{e^{j\omega t}}{jt} \Big|_{-\omega_b}^{\omega_b} = \frac{1}{2\pi} \frac{e^{j\omega_b t} - e^{-j\omega_b t}}{jt}$$

$$x(t) = \frac{\sin(\omega_b t)}{\pi t}$$



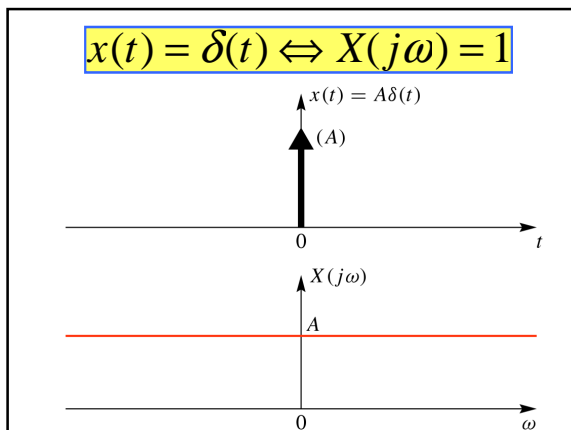
Example 4:

$$x(t) = \delta(t - t_0)$$

$$X(j\omega) = \int_{-\infty}^{\infty} \delta(t) e^{-j\omega t} dt = 1$$

Shifting Property of the Impulse

$$X(j\omega) = \int_{-\infty}^{\infty} \delta(t - t_0) e^{-j\omega t} dt = e^{-j\omega t_0}$$



Example 5:

$$X(j\omega) = 2\pi\delta(\omega - \omega_0)$$

$$x(t) = \frac{1}{2\pi} \int_{-\infty}^{\infty} 2\pi\delta(\omega - \omega_0) e^{j\omega t} d\omega = e^{j\omega_0 t}$$

$$x(t) = e^{j\omega_0 t} \Leftrightarrow X(j\omega) = 2\pi\delta(\omega - \omega_0)$$

$$x(t) = 1 \Leftrightarrow X(j\omega) = 2\pi\delta(\omega)$$

$$x(t) = \cos(\omega_0 t) \Leftrightarrow X(j\omega) = \pi\delta(\omega - \omega_0) + \pi\delta(\omega + \omega_0)$$

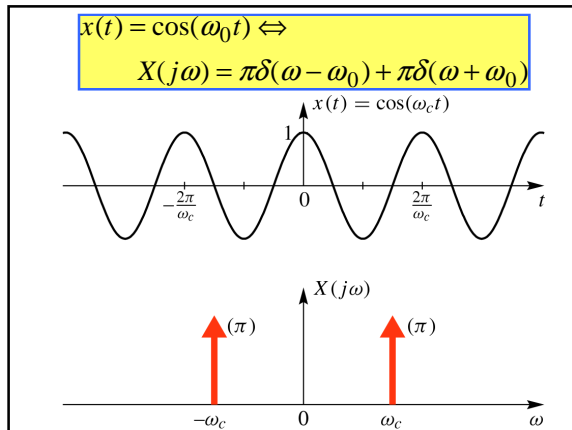


Table of Fourier Transforms

$x(t) = e^{-at}u(t) \Leftrightarrow X(j\omega) = \frac{1}{a + j\omega}$
$x(t) = \begin{cases} 1 & t < T/2 \\ 0 & t > T/2 \end{cases} \Leftrightarrow X(j\omega) = \frac{\sin(\omega T/2)}{(\omega/2)}$
$x(t) = \frac{\sin(\omega_0 t)}{(\pi t)} \Leftrightarrow X(j\omega) = \begin{cases} 1 & \omega < \omega_0 \\ 0 & \omega > \omega_0 \end{cases}$
$x(t) = \delta(t - t_0) \Leftrightarrow X(j\omega) = e^{-j\omega t_0}$
$x(t) = e^{j\omega_0 t} \Leftrightarrow X(j\omega) = 2\pi\delta(\omega - \omega_0)$