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PROBLEM SET #4 : Solution

$$(4.1) \quad s(t) = \cos \left(2\pi f_c t - 2\pi f_c \frac{z}{c} \sqrt{x_0^2 + (y_0 + vt)^2} \right)$$

This is of the form $s(t) = \cos(\psi(t))$, where the "angle" function $\psi(t)$ is more complicated than our usual $(\omega_0 t + \phi)$.

(a) From p. 61, Eqn. (3.46), the "instantaneous frequency" is

$$f_i(t) = \frac{1}{2\pi} \frac{d}{dt} \psi(t) = \frac{1}{2\pi} \frac{d}{dt} \left\{ 2\pi f_c t - 2\pi f_c \frac{z}{c} \sqrt{x_0^2 + (y_0 - vt)^2} \right\}$$

$$= f_c - \frac{2f_c}{c} \cdot \frac{d}{dt} \left(x_0^2 + (y_0 - vt)^2 \right)^{1/2}$$

$$= f_c - \frac{2f_c}{c} \cdot \frac{1}{2} \left(x_0^2 + (y_0 - vt)^2 \right)^{-1/2} \cdot 2(y_0 - vt) \cdot (-v)$$

$$= \boxed{f_c + \frac{2vf_c}{c} \frac{(y_0 - vt)}{\sqrt{x_0^2 + (y_0 - vt)^2}}}$$

(see the next page to see what this looks like)

(b) With $y_0 = 0$, $f_i(0) = ?$

$$f_i(0) = f_c + \frac{2vf_c}{c} \frac{(0 - 0)}{\sqrt{x_0^2 + (0 - 0)^2}} = \boxed{f_c}$$

The waveform used in problem 4.1 is the model used, among other things, in *synthetic aperture radar* (SAR), or "imaging radar". Some typical parameters for this waveform might be:

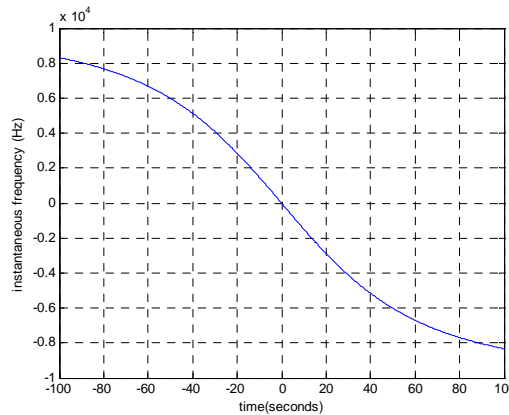
- $f_c = 10 \text{ GHz} = 10^{10} \text{ Hz}$;
- $v = 150 \text{ m/s}$ (velocity of the airplane the radar is on);
- $c = 3 \times 10^8 \text{ m/s}$ (speed of light);
- $x_0 = 10 \text{ km}$ (range to the target to be imaged); and
- $y_0 = 0$ (target is abreast of the radar at time $t = 0$).

and we have just seen that the instantaneous frequency of this waveform is

$$f_i(t) = f_c + \frac{2vf_c}{c} \frac{(y_0 - vt)}{\sqrt{x_0^2 + (y_0 - vt)^2}}$$

The numerical values of the term $\frac{2vf_c}{c} \frac{(y_0 - vt)}{\sqrt{x_0^2 + (y_0 - vt)^2}}$ are usually small compared to f_c .

To see what $f_i(t)$ looks like, I've plotted below only $f_i(t) - f_c$, *i.e.* just the time-varying frequency term immediately above, for these parameters. I've plotted this for $-100 \leq t \leq +100$ seconds, which is much more time than we would typically track it; 1 or 2 seconds would be more likely than 200 seconds, and over that region it looks very close to linear.

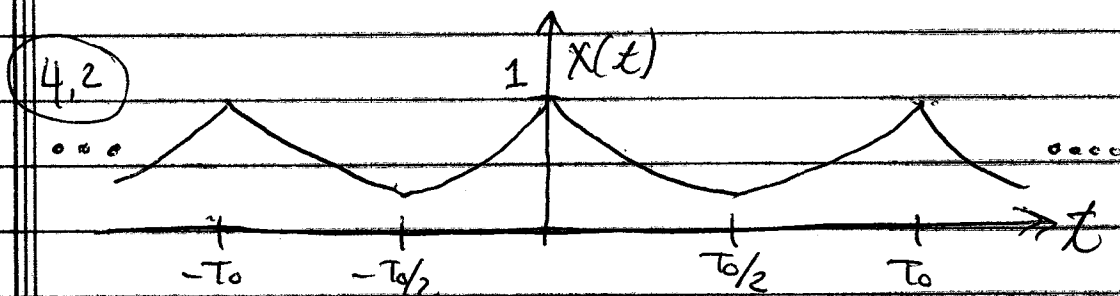


And if you've never seen a SAR image, there are some good ones at

<http://www.sandia.gov/radar/sar.html>

I'd include one here, but it would make this file too big.

(2)



$$x(t) = e^{-a|t|}, \quad |t| \leq T_0/2; \text{ repeats periodically}$$

Alternatively,

$$x(t) = \begin{cases} e^{-at}, & 0 < t \leq T_0/2 \\ e^{+at}, & -T_0/2 \leq t < 0 \end{cases}$$

repeats w/ period T_0

To get the coefficients:

$$a_k = \frac{1}{T_0} \int_0^{T_0} x(t) e^{-j\frac{2\pi}{T_0}kt} dt$$

But since the integrand is periodic with period T_0 , we can integrate over any interval of length T_0 in t and we will get the same "area" (integral); in this case it is more convenient to integrate from $-T_0/2$ to $+T_0/2$:

$$\begin{aligned} a_k &= \frac{1}{T_0} \int_{-T_0/2}^{+T_0/2} e^{-a|t|} e^{-j\frac{2\pi}{T_0}kt} dt \\ &= \frac{1}{T_0} \int_{-T_0/2}^0 e^{+at} e^{-j\frac{2\pi}{T_0}kt} dt + \frac{1}{T_0} \int_0^{T_0/2} e^{-at} e^{-j\frac{2\pi}{T_0}kt} dt \end{aligned}$$

Also, let's use $\omega_0 = 2\pi f_0 = 2\pi/T_0$ to simplify a little.
Now we have:

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$$a_k = \frac{1}{T_0} \int_{-T_0/2}^0 e^{(a-j\omega_k)t} dt + \frac{1}{T_0} \int_0^{T_0/2} e^{-(a+j\omega_k)t} dt$$

Do the integrals:

$$\begin{aligned} a_k &= \frac{1}{T_0} \frac{1}{(a-j\omega_k)} e^{(a-j\omega_k)t} \Big|_{-T_0/2}^0 \\ &\quad + \frac{1}{T_0} \frac{-1}{(a+j\omega_k)} e^{-(a+j\omega_k)t} \Big|_0^{T_0/2} \\ &= \frac{1}{T_0} \frac{1}{a-j\omega_k} \left[1 - e^{-(a-j\omega_k)T_0/2} \right] \\ &\quad + \frac{1}{T_0} \frac{1}{(a+j\omega_k)} \left[1 - e^{-(a+j\omega_k)T_0/2} \right] \end{aligned}$$

cross-multiply the $(a-j\omega_k)$ and $(a+j\omega_k)$ to get a common constant out front

$$\begin{aligned} a_k &= \frac{1}{T_0(a^2 + \omega_k^2)} \left\{ (a+j\omega_k) \left[1 - e^{-(a-j\omega_k)T_0/2} \right] \right. \\ &\quad \left. + (a-j\omega_k) \left[1 - e^{-(a+j\omega_k)T_0/2} \right] \right\} \\ &= \frac{1}{T_0(a^2 + \omega_k^2)} \left\{ a + j\omega_k - a e^{-aT_0/2} e^{+j\omega_k T_0/2} \right. \\ &\quad \left. - j\omega_k e^{-aT_0/2} e^{+j\omega_k T_0/2} + a - j\omega_k \right. \\ &\quad \left. - a e^{-aT_0/2} e^{-j\omega_k T_0/2} + j\omega_k e^{-aT_0/2} e^{-j\omega_k T_0/2} \right\} \end{aligned}$$

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$$a_k = \frac{1}{T_0(a^2 + \omega_0^2 k^2)} \left\{ 2a - a e^{-aT_0/2} \left[e^{j\omega_0 k T_0/2} + e^{-j\omega_0 k T_0/2} \right] - j\omega_0 k \left[e^{-aT_0/2} \left[e^{j\omega_0 k T_0/2} - e^{-j\omega_0 k T_0/2} \right] \right] \right\}$$

The inverse Euler's formulas are

$$\cos \theta = \frac{1}{2} [e^{j\theta} + e^{-j\theta}] ; \sin \theta = \frac{1}{2j} [e^{j\theta} - e^{-j\theta}]$$

Be on the lookout for opportunities to use these! Here we have

$$a_k = \frac{1}{T_0(a^2 + \omega_0^2 k^2)} \left\{ 2a - 2a e^{-aT_0/2} \cos(\omega_0 k T_0/2) - j\omega_0 k (2j) e^{-aT_0/2} \sin(\omega_0 k T_0/2) \right\}$$

Finally,

$$a_k = \frac{2}{T_0(a^2 + \omega_0^2 k^2)} \left\{ a - a e^{-aT_0/2} \cos\left(\frac{\omega_0 k T_0}{2}\right) + 2\omega_0 k e^{-aT_0/2} \sin\left(\frac{\omega_0 k T_0}{2}\right) \right\}$$

4.3 A ~~the~~ signal composed of a sum of sinusoids (and maybe a DC component) is periodic if the frequencies of the non-DC terms are all multiples of some fundamental frequency f_0 , e.g. $f_1 = k_1 f_0$, $f_2 = k_2 f_0$, etc. This also means that the ratio of any 2 of the non-zero frequencies is a rational number, e.g. $f_1/f_2 = k_1 f_0 / k_2 f_0 = k_1/k_2$ (a rational number).

(a) $x(t) = 7 + \sin(1999\pi t - \pi/2) + 2 \cos(2000\pi t + \pi/3)$

The nonzero frequencies are $f_1 = \frac{1999\pi}{2\pi}$ Hz, $f_2 = \frac{2000\pi}{2\pi}$ Hz
 $= 999.5$ Hz $= 1000$ Hz

~~$f_1/f_2 = \frac{1999}{2000}$~~ $\frac{f_2}{f_1} = \frac{2000}{1999}$ This is rational, so

the signal is periodic

The fundamental frequency is the gcd of 999.5, 1000, which is 0.5 Hz! Thus the fundamental period is

$T_0 = \frac{1}{f_0} = 2$ seconds

The nonzero terms ~~of~~ of the Fourier series are obtained by inspection:

$$x(t) = 7 + \frac{1}{2j} \left[e^{j(1999\pi t - \pi/2)} - e^{-j(1999\pi t - \pi/2)} \right] + 2 \cdot \frac{1}{2} \left[e^{j(2000\pi t + \pi/3)} + e^{-j(2000\pi t + \pi/3)} \right]$$

since $\frac{1}{j} = -j = e^{-j\pi/2}$, we get

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$$\begin{aligned}
 \cancel{x(t)} \\
 x(t) = 7 + \frac{1}{2} e^{j\pi} e^{j1999\pi t} - \frac{1}{2} e^{-j\pi} e^{-j1999\pi t} \\
 + e^{j\pi/3} e^{j2000\pi t} + e^{-j\pi/3} e^{-j2000\pi t}
 \end{aligned}$$

By inspection, the nonzero coefficients are

$$\begin{aligned}
 a_0 = 7 \quad a_{1999} = -\frac{1}{2}, \quad a_{-1999} = -\frac{1}{2}, \\
 a_{2000} = e^{j\pi/3}, \quad a_{-2000} = e^{-j\pi/3}
 \end{aligned}$$

(Note that since this is a real-valued signal,
 $a_k = a_{-k}^*$)

$$(b) \quad x(t) = \cos(\sqrt{3}\pi t + \pi/2) + \cos(\pi t - 4\pi/7)$$

$$f_1 = \frac{\sqrt{3}\pi}{2\pi} = \frac{\sqrt{3}}{2}, \quad f_2 = \frac{1}{2} \Rightarrow \text{ratio} = \frac{f_1}{f_2} = \sqrt{3}$$

This is an irrational number, so the signal is **not periodic**

$$(c) \quad x(t) = \sum_{k=-\infty}^{\infty} \frac{1}{|k|^3 + 2} e^{j60\pi k t}$$

This is already in the form of a Fourier series,
 so the signal is periodic. The frequencies are of
 the form $60\pi k = \omega_k \Rightarrow f_k = 30k \text{ Hz} \Rightarrow f_0 = 30 \text{ Hz}$
 $\Rightarrow T_0 = \frac{1}{30} \text{ secs}$ and, by inspection $a_k = \frac{1}{|k|^3 + 2}$

$$4.4 \quad x(t) = 4 \cos(2500\pi t + \pi/3) \cos(1000\pi t)$$

Use Euler's formulae to write

$$\begin{aligned} x(t) &= 4 \cdot \frac{1}{2} \left[e^{j(2500\pi t + \pi/3)} + e^{-j(2500\pi t + \pi/3)} \right] \cdot \frac{1}{2} \left[e^{j1000\pi t} + e^{-j1000\pi t} \right] \\ &= e^{-j\pi/3} e^{j1250\pi t} + e^{j\pi/3} e^{-j750\pi t} \\ &\quad + e^{-j\pi/3} e^{j750\pi t} + e^{j\pi/3} e^{-j1250\pi t} \end{aligned}$$

We see that frequencies of $\pm 1250\pi$ rad/s and $\pm 750\pi$ rad/sec (or ± 625 Hz and ± 375 Hz) are present. The ratio of these is a rational number, so the signal is periodic. The gcd of 375 and 625 is 125 Hz, so $f_0 = 125$ Hz. The fundamental period is

$$\boxed{T_0 = \frac{1}{f_0} = \frac{1}{125} \text{ secs.}}$$

The non-zero Fourier series coefficients are

$$\boxed{\begin{aligned} a_3 &= e^{-j\pi/3}, & a_{-3} &= e^{j\pi/3} \\ a_5 &= e^{j\pi/3}, & a_{-5} &= e^{-j\pi/3} \end{aligned}}$$

4.5) From Fall 2001, problem set 4, problem 4.4:

Starting point: Fourier series: $x(t) = \sum_{k=-\infty}^{\infty} a_k e^{jk\omega_0 t}$

$$\begin{aligned} (a) \quad y(t) = Ax(t) &= A \sum_{k=-\infty}^{\infty} a_k e^{jk\omega_0 t} \\ &= \sum_{k=-\infty}^{\infty} (Aa_k) e^{jk\omega_0 t} \end{aligned}$$

This is the form of a Fourier series with coefficients

$$b_k = Aa_k$$

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

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

This is the form of a Fourier series with coefficients

$$b_k = a_k e^{-jk\omega_0 t_d}$$

$$(4.6) \quad x(t) = \sum_{k=-\infty}^{\infty} a_k e^{jk\omega_0 t} \quad ; \quad a_0 = 0 \text{ in this problem}$$

$$y(t) = \int_0^t x(\tau) d\tau \quad \swarrow \text{(note } \tau, \text{ not } t!)$$

$$(a)(i) \quad y(t) = \int_0^t \left(\sum_{k=-\infty}^{\infty} a_k e^{jk\omega_0 \tau} \right) d\tau$$

$$= \sum_{k=-\infty}^{\infty} a_k \left(\int_0^t e^{jk\omega_0 \tau} d\tau \right)$$

$$= \sum_{k=-\infty}^{\infty} a_k \cdot \frac{1}{jk\omega_0} e^{jk\omega_0 \tau} \Big|_0^t$$

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

→ In general, the Fourier series for $y(t)$ is of the form

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

$$= b_0 + \sum_{\substack{k=-\infty \\ k \neq 0}}^{\infty} b_k e^{jk\omega_0 t} \quad \left(\text{here I just pulled out the } k=0 \text{ term} \right)$$

Comparing this series to this series, we see that

$$b_0 = - \sum_{k=-\infty}^{\infty} \frac{a_k}{jk\omega_0}$$

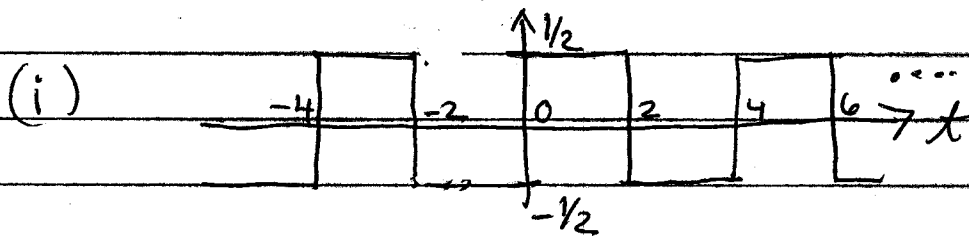
(4.6 continued)

(a) (ii) for $k \neq 0$, $b_k = \frac{a_k}{jk\omega_0}$

(iii) If $a_0 \neq 0$, then $b_0 \rightarrow \infty$, which is bad, because the $k=0$ term in the formula for b_0 would be $\frac{a_0}{0}$.

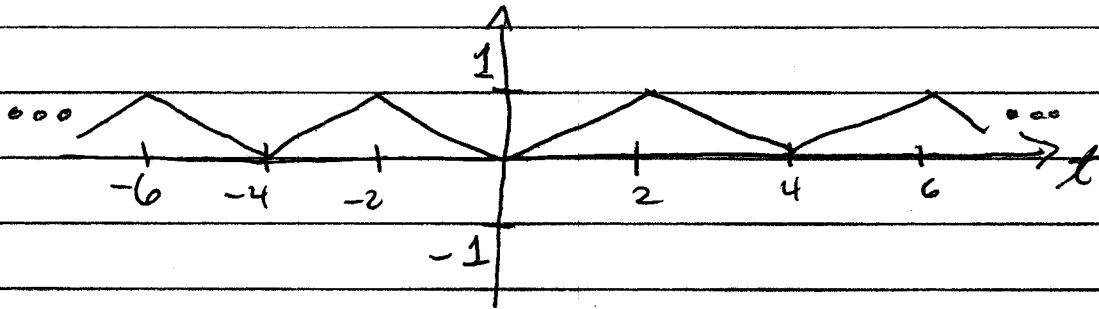
With $a_0 \neq 0$, this term is indeterminate $\left(\frac{0}{0}\right)$. As stated in the problem, we'll consider ~~the~~ the term including a_0 to be zero.

(b) From the text, p. 52, with $a_0 = 0$ and $T_0 = 4$: $a_0 = 0$ means the integral over one period has to be zero, so half the square wave must be above the time axis, and half below:



(ii) $y(t)$ is the integral from 0 to t of $x(\tau)$, which is the area ~~between~~ under the curve between 0 and t . What about when t is negative?
 $\int_0^t f(\tau) d\tau = -\int_t^0 f(\tau) d\tau$ in general; that is, we can integrate from the (negative) t to zero and use the negative of that value.

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(iii) We have $a_0 = 0$, so this matches conditions of part (a). ~~So we have~~ From p. 53, we know that

$$a_k = \begin{cases} \frac{1}{j\pi k}, & k = \pm 1, \pm 3, \pm 5, \dots \\ 0, & k = \pm 2, \pm 4, \pm 6, \dots \\ 0, & k = 0 \end{cases} \leftarrow \text{this is the change that we made}$$

So our "integration property" gives

$$b_0 = - \sum_{k=-\infty}^{\infty} \frac{a_k}{jk\omega_0} = + \sum_{\substack{k=-\infty \\ k \text{ odd} \\ k \neq 0}}^{\infty} \frac{1}{\pi\omega_0 k^2}$$

$$b_k = \frac{a_k}{jk\omega_0} = \begin{cases} -\frac{1}{\pi\omega_0 k^2}, & k \text{ odd} \\ 0, & k \text{ even} \end{cases}$$

$$\omega_0 = \frac{2\pi}{T_0}, \text{ but we have } T_0 = 4 \Rightarrow \omega_0 = \pi/2$$

$$\Rightarrow \boxed{b_k = \begin{matrix} \frac{2}{\pi^2 k^2}, & k \text{ odd} \\ 0, & k \text{ even} \end{matrix}}$$

Note that this matches Eqn. (3.39), p. 56 !!

$$\text{Also, } b_0 = \sum_{\substack{k \text{ odd} \\ k \neq 0}} \frac{2}{\pi^2 k^2} = \frac{2}{\pi^2} \sum_{\substack{k \text{ odd} \\ k \neq 0}} \frac{1}{k^2}$$

$$= \frac{2}{\pi^2} \cdot 2 \sum_{\substack{k=1 \\ k \text{ odd}}}^{\infty} \frac{1}{k^2}$$

$$= \frac{4}{\pi^2} \left\{ 1 + \frac{1}{3^2} + \frac{1}{5^2} + \frac{1}{7^2} + \dots \right\}$$

You probably have to look this up in a table of series and integrals; you'll find that

$$\left\{ 1 + \frac{1}{3^2} + \frac{1}{5^2} + \frac{1}{7^2} + \dots \right\} = \frac{\pi^2}{8}$$

$$\text{So } \boxed{b_0 = \frac{4}{\pi^2} \left(\frac{\pi^2}{8} \right) = 1/2}$$

, which also agrees with Eqn. 3.39. Whew !!