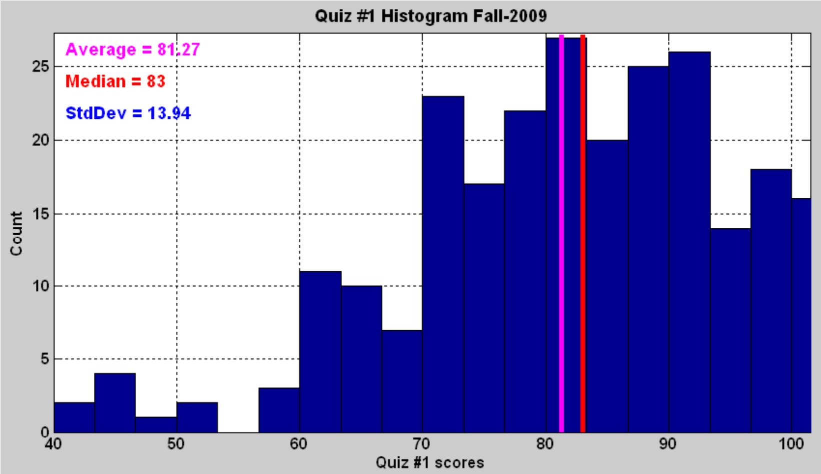
ECE-2025 Fall-2009

Lecture 8
Fourier Series & Spectrum
18-Sept-2009

Quiz #1 Results



Quiz #1 Graders

- *Resolve grading issues NO LATER than Monday, 9/28*
- *After that, no scores will be changed*
- *Check T-square for office hours of graders of individual problems*
  - ***#1: Dr. Clements***
  - ***#2: Dr. Stuber***
  - ***#3: Dr. Richards***
  - ***#4: Dr. Anderson***

*** Honor Code ***

- Written, NO
- Electronic, NO
- Spoken Discussion, OK
  - Close the door, team members write it themselves
  - If you give or receive written or electronic material to/from other students, it's a violation

General Info

- ***Help Sessions: Mon, Tues & Wed at 6pm***
  - ***Office Hours:*** Visit any Prof or TA
  - ***T-square: OFFICIAL ANNOUNCEMENTS & CHAT ROOM***
- Lab #4 should be easy
  - Lab #5 will be FORMAL report
- Prob Set #4 due NEXTWeek

Lecture

Sinusoidal Synthesis

- Use Short-Duration Sinusoids:
  - Amp, Phase, Frequency & Duration

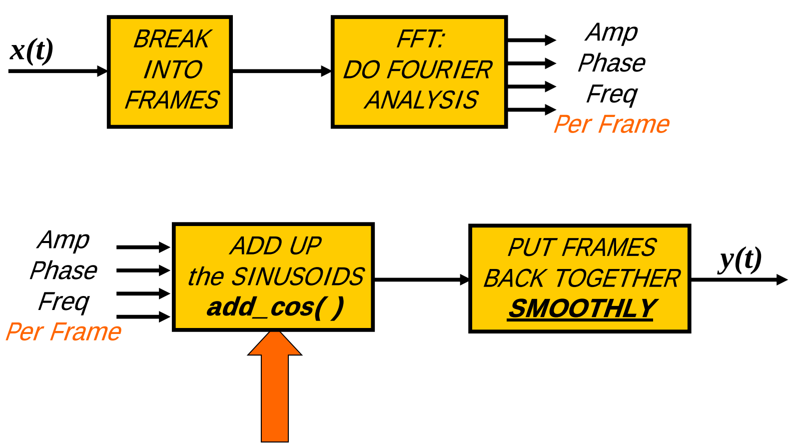
$$x(t) = A_k \cos(2\pi f_k t + \varphi_k) \quad \text{for } t_k \le t \le t_{k+1}$$

- Freq will change every FRAME

$$t_k \le t \le t_{k+1}$$

- Then ADD several sinusoids together

ANALYSIS --> SYNTHESIS

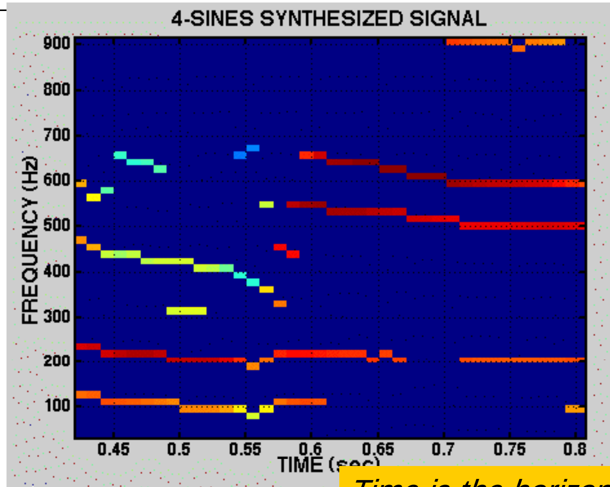


Sine Synthesis: SPEECH

- FRAME Length = 10 millisec
- Examples:
  - Original
  - 9 sinusoids per frame
  - 4 sinusoids
  - 2 sinusoids
- Need to SMOOTH Boundaries

Time-Varying FREQUENCIES "Diagram"

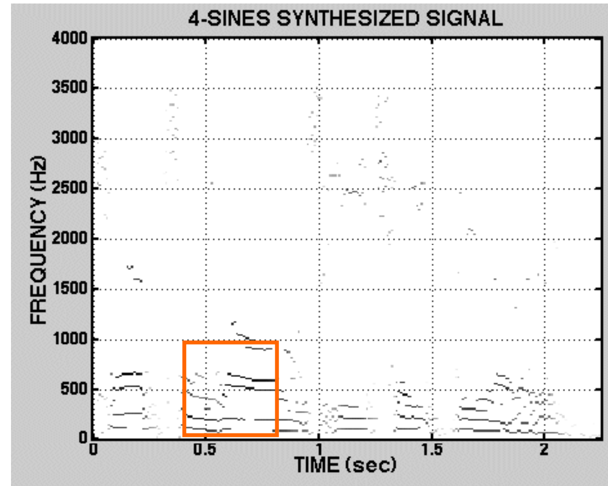
Frequency is the vertical axis



Time is the horizontal axis

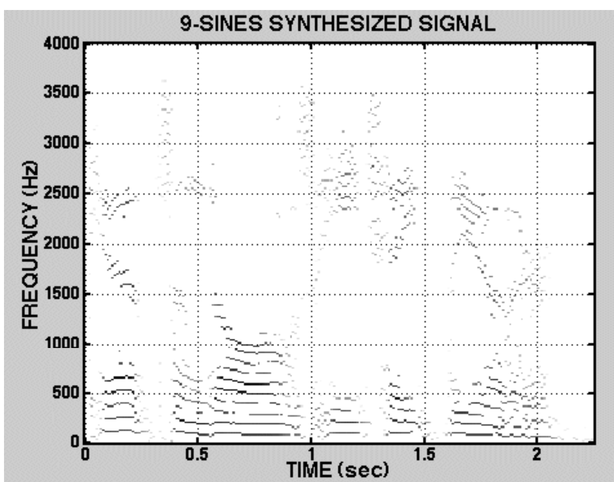
4-SINES Spectrogram

Frequency is the vertical axis



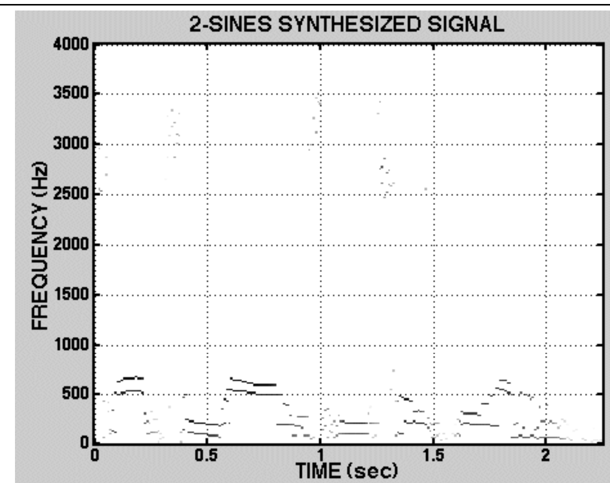
9-SINES Spectrogram

Frequency is the vertical axis

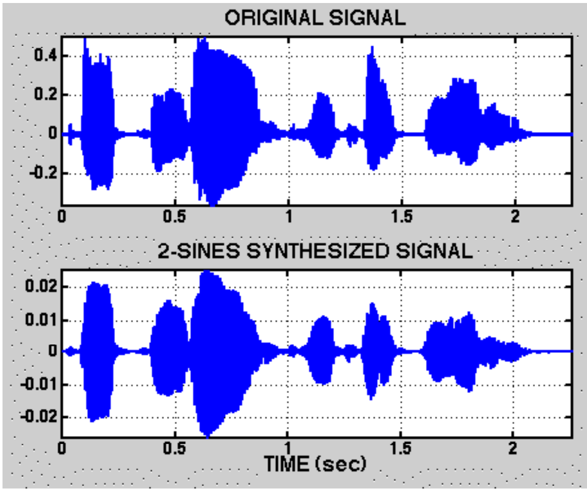


2-SINES Spectrogram

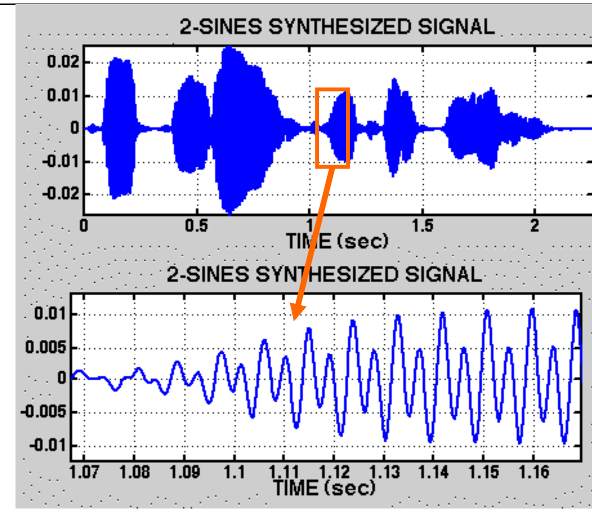
Frequency is the vertical axis



TIME SIGNALS: COMPARE



TIME SIGNALS: ZOOM



Lecture

READING ASSIGNMENTS

- This Lecture:
  - **Fourier Series in Ch 3, Sects 3-4, 3-5 & 3-6**
    - Replaces pp. 62-66 in Ch 3 in DSP First
    - Notation: $\boldsymbol{a_k}$ for Fourier Series
- Other Reading:
  - Next Lecture: Sampling

LECTURE OBJECTIVES

- **ANALYSIS** via Fourier Series
  - For **PERIODIC** signals: $\mathbf{x(t+T_0) = x(t)}$

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

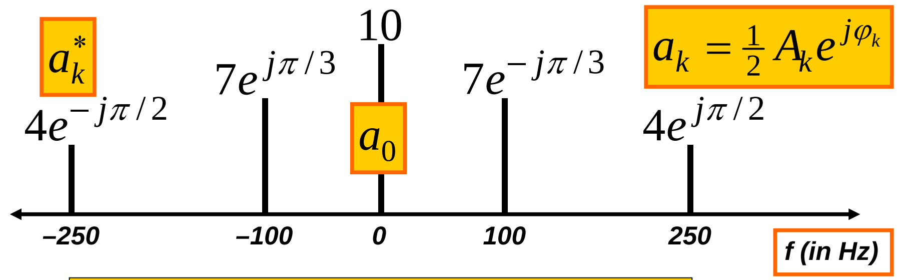
- **SPECTRUM** from Fourier Series
  - a_k is Complex Amplitude for k-th Harmonic

CLEAR THE COBWEBS

- **Spectrum diagram:**
  - **Allow us to visualize the relative frequencies and (complex) amplitudes**
  - **Relies on inverse Euler's formula**
  - **Note new notation a_k for complex amplitude absorbs factor of ½**
  - **SIGNALS DO NOT HAVE TO BE PERIODIC!**

SPECTRUM DIAGRAM

- Recall Complex Amplitude vs. Freq



$$x(t) = a_0 + \sum_{k=1}^{N} \left\{ a_k e^{j2\pi f_k t} + a_k^* e^{-j2\pi f_k t} \right\}$$

CLEAR THE COBWEBS

- **Fourier Series SYNTHESIS:**
  - **If we add harmonically related sinusoids, the result is a PERIODIC SIGNAL**
  - **Fundamental period is greatest common divisor of component frequencies**
  - **Relatively easy to code in Matlab, etc.**

Harmonic Signal

$$x(t) = \sum_{k=-\infty}^{\infty} a_k e^{j2\pi k f_0 t}$$

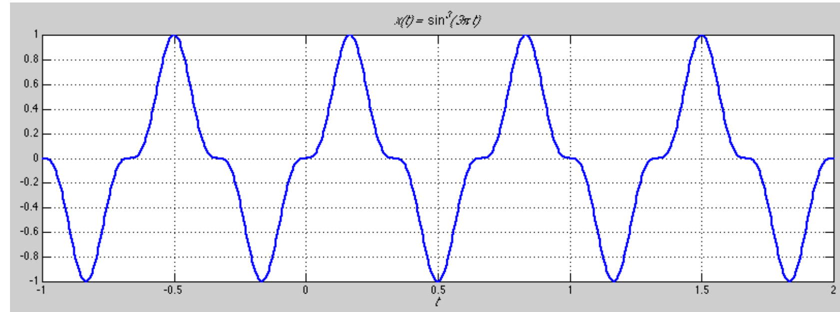
PERIOD/FREQUENCY of COMPLEX EXPONENTIAL:

$$2\pi(f_0) = \omega_0 = \frac{2\pi}{T_0} \quad \text{or} \quad T_0 = \frac{1}{f_0}$$

CLEAR THE COBWEBS

- **Fourier Series ANALYSIS:**
  - **Starting from signal, which frequencies and complex amplitudes are required?**
  - **ONLY FOR PERIODIC SIGNALS!**
  - **Two possibilities (for now):**
    - **Read off coefficients from inverse Euler's**
    - **Calculate Fourier series integral**
  - **Can plot the spectrum diagram**

STRATEGY 1: $x(t)=\sin^3(3\pi t)$

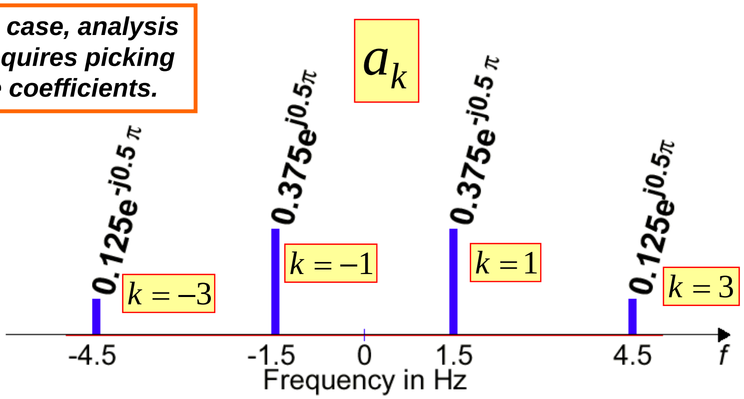


$$x(t)=\left(\frac{j}{8}\right)e^{j9\pi t}+\left(\frac{-3j}{8}\right)e^{j3\pi t}+\left(\frac{3j}{8}\right)e^{-j3\pi t}+\left(\frac{-j}{8}\right)e^{-j9\pi t}$$

Example $x(t)=\sin^3(3\pi t)$

$$x(t)=\left(\frac{j}{8}\right)e^{j9\pi t}+\left(\frac{-3j}{8}\right)e^{j3\pi t}+\left(\frac{3j}{8}\right)e^{-j3\pi t}+\left(\frac{-j}{8}\right)e^{-j9\pi t}$$

In this case, analysis just requires picking off the coefficients.



STRATEGY 2: x(t) → a_k

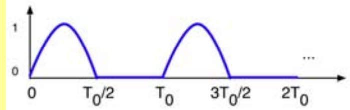
- **ANALYSIS**
  - Get representation from the signal
  - Works for **PERIODIC** Signals
- Fourier Series
  - Answer is: an INTEGRAL over one period

$$a_k=\frac{1}{T_0}\int_0^{T_0} x(t)e^{-j\omega_0 kt}\,dt$$

FS: Rectified Sine Wave $\{a_k\}$

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

Half-Wave Rectified Sine



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

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

$$= \frac{1}{j2T_0}\int_0^{T_0/2} e^{-j(2\pi/T_0)(k-1)t}dt - \frac{1}{j2T_0}\int_0^{T_0/2} e^{-j(2\pi/T_0)(k+1)t}dt$$

$$= \left.\frac{e^{-j(2\pi/T_0)(k-1)t}}{j2T_0(-j(2\pi/T_0)(k-1))}\right|_0^{T_0/2} - \left.\frac{e^{-j(2\pi/T_0)(k+1)t}}{j2T_0(-j(2\pi/T_0)(k+1))}\right|_0^{T_0/2}$$

FS: Rectified Sine Wave $\{a_k\}$

$$a_k = \left.\frac{e^{-j(2\pi/T_0)(k-1)t}}{j2T_0(-j(2\pi/T_0)(k-1))}\right|_0^{T_0/2} - \left.\frac{e^{-j(2\pi/T_0)(k+1)t}}{j2T_0(-j(2\pi/T_0)(k+1))}\right|_0^{T_0/2}$$

$$= \frac{1}{4\pi(k-1)}\left(e^{-j(2\pi/T_0)(k-1)T_0/2} - 1\right) - \frac{1}{4\pi(k+1)}\left(e^{-j(2\pi/T_0)(k+1)T_0/2} - 1\right)$$

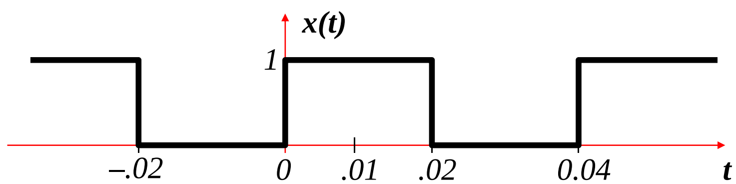
$$= \frac{1}{4\pi(k-1)}\left(e^{-j\pi(k-1)} - 1\right) - \frac{1}{4\pi(k+1)}\left(e^{-j\pi(k+1)} - 1\right)$$

$$= \left(\frac{k+1-(k-1)}{4\pi(k^2-1)}\right)\left(-(-1)^k - 1\right) = \begin{cases} 0 & k \text{ odd} \\ \pm\frac{1}{j4} & k = \pm 1 \\ \frac{-1}{\pi(k^2-1)} & k \text{ even} \end{cases}$$

SQUARE WAVE EXAMPLE

$$x(t) = \begin{cases} 1 & 0 \le t < \frac{1}{2}T_0 \\ 0 & \frac{1}{2}T_0 \le t < T_0 \end{cases}$$

$$\text{for } T_0 = 0.04 \text{ sec.}$$



Fourier Coefficients a_k

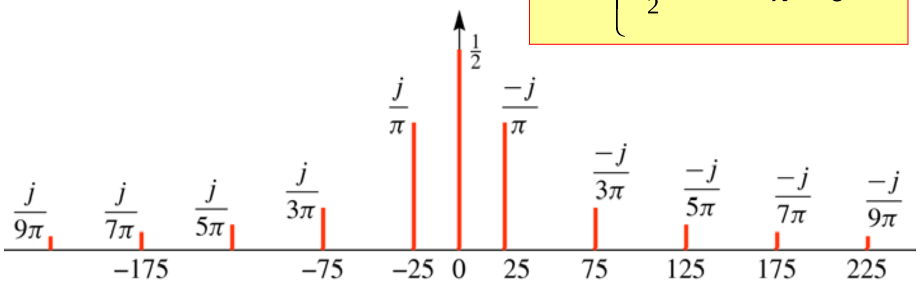
- *a_k is a function of k*
  - *Complex Amplitude for k-th Harmonic*
  - *This one doesn't depend on the period, T_0*

$$a_k = \frac{1-(-1)^k}{j2\pi k} = \begin{cases} \frac{1}{j\pi k} & k = \pm 1, \pm 3, \ldots \\ 0 & k = \pm 2, \pm 4, \ldots \\ \frac{1}{2} & k = 0 \end{cases}$$

Spectrum from Fourier Series

$\omega_0 = 2\pi/(0.04) = 2\pi(25)$

$$a_k = \begin{cases} \frac{-j}{\pi k} & k = \pm1, \pm3, \ldots \\ 0 & k = \pm2, \pm4, \ldots \\ \frac{1}{2} & k = 0 \end{cases}$$



Fourier Series Synthesis

- HOW do you **APPROXIMATE** x(t) ?

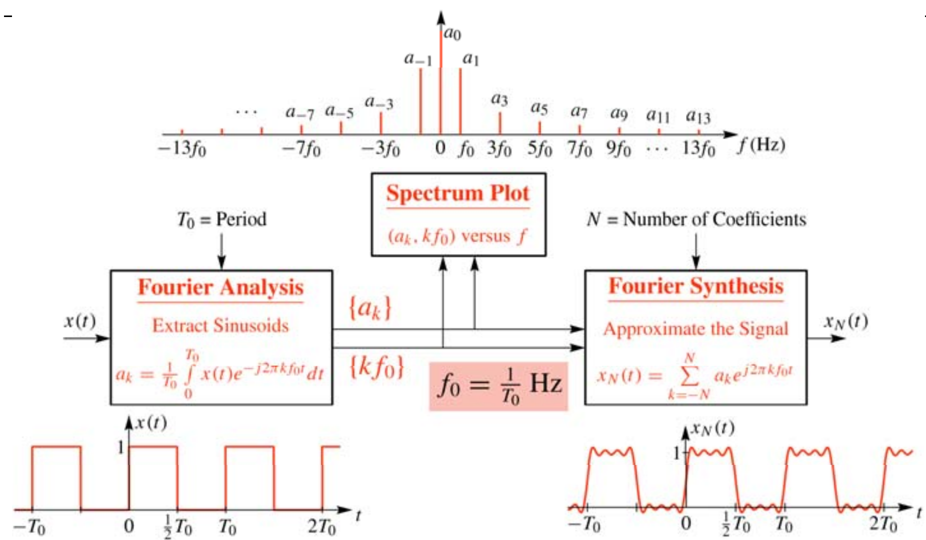
$$a_k = \frac{1}{T_0} \int_0^{T_0} x(t) e^{-j(2\pi/T_0)kt} dt$$

- Use FINITE number of coefficients

$$x(t) = \sum_{k=-N}^{N} a_k e^{j2\pi k f_0 t}$$

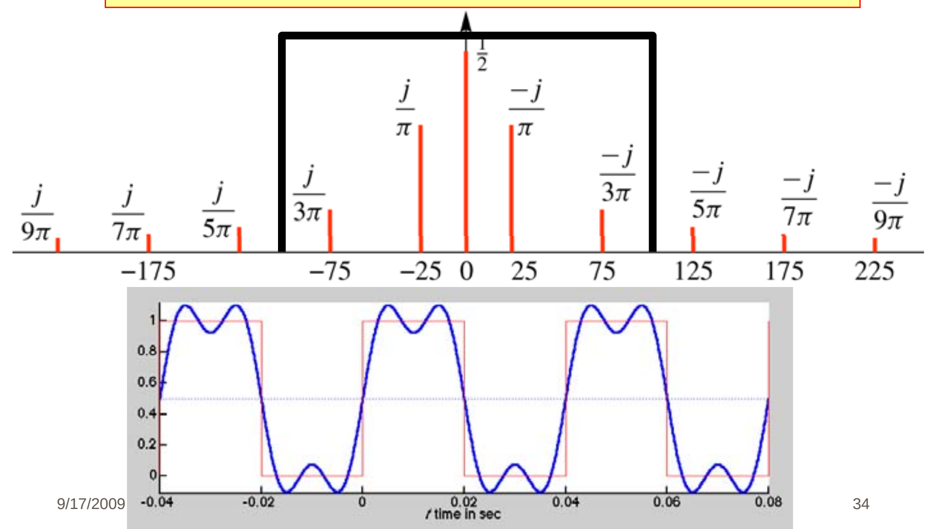
$a_{-k} = a_k^*$ when $x(t)$ is real

Fourier Series Synthesis



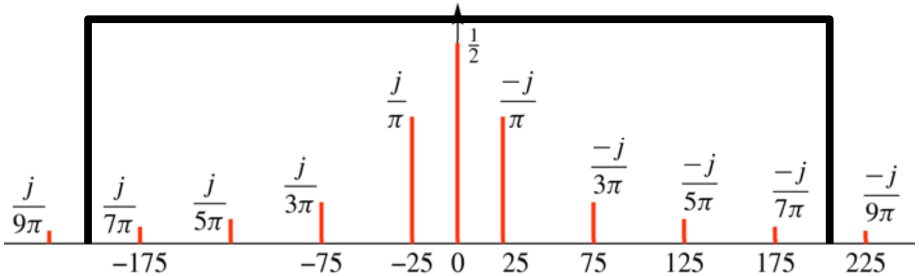
Synthesis: 1st & 3rd Harmonics

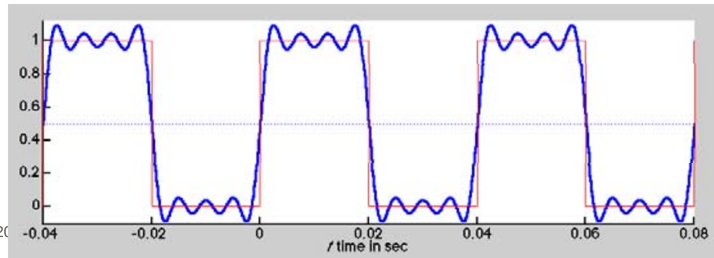
$$y(t) = \frac{1}{2} + \frac{2}{\pi}\cos(2\pi(25)t - \tfrac{\pi}{2}) + \frac{2}{3\pi}\cos(2\pi(75)t - \tfrac{\pi}{2})$$



Synthesis: up to 7th Harmonic

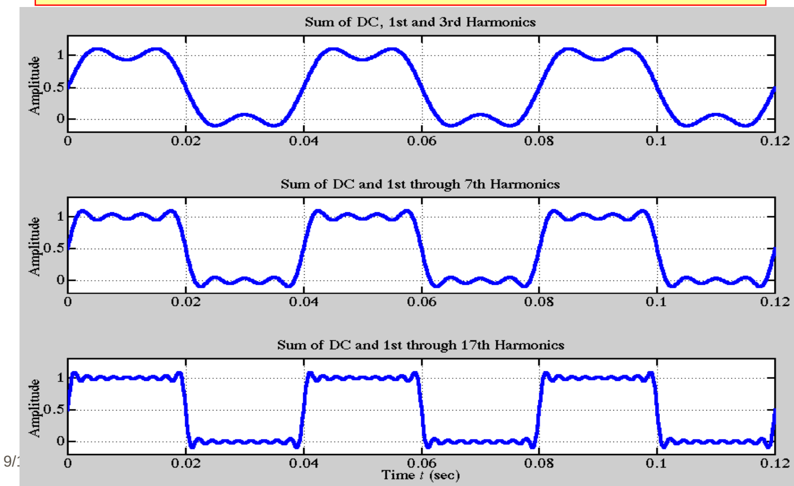
$$y(t)=\frac{1}{2}+\frac{2}{\pi}\cos(50\pi t-\tfrac{\pi}{2})+\frac{2}{3\pi}\sin(150\pi t)+\frac{2}{5\pi}\sin(250\pi t)+\frac{2}{7\pi}\sin(350\pi t)$$





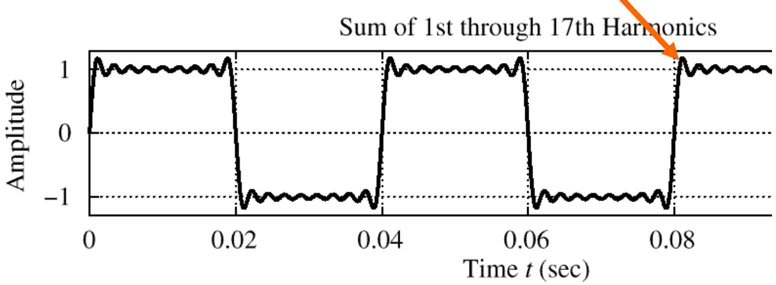
Fourier Synthesis

$$x_N(t)=\frac{1}{2}+\frac{2}{\pi}\sin(\omega_0 t)+\frac{2}{3\pi}\sin(3\omega_0 t)+\ldots$$



Gibbs' Phenomenon

- Convergence at DISCONTINUITY of x(t)
  - There is always an overshoot
  - 9% for the Square Wave case



fseriesdemo GUI