



مقرر الإشارات والنظم
قسم هندسة الروبوت والأنظمة الذكية

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محاضرة العملي الأسبوع ٥
الفصل الثاني ٢٠٢١/٢٠٢٢

Fourier series

Trigonometric Fourier series: TFS

$$a_k = \frac{2}{T_0} \int_{t_0}^{t_0+T_0} \tilde{x}(t) \cos(k\omega_0 t) dt, \quad \text{for } k = 1, \dots, \infty$$

$$b_k = \frac{2}{T_0} \int_{t_0}^{t_0+T_0} \tilde{x}(t) \sin(k\omega_0 t) dt, \quad \text{for } k = 1, \dots, \infty$$

$$a_0 = \frac{1}{T_0} \int_{t_0}^{t_0+T_0} \tilde{x}(t) dt \quad (\text{dc component})$$

$$\tilde{x}(t) = a_0 + \sum_{k=1}^{\infty} a_k \cos(k\omega_0 t) + \sum_{k=1}^{\infty} b_k \sin(k\omega_0 t)$$

Fourier series

Homework

Periodic Continuous-Time Signals

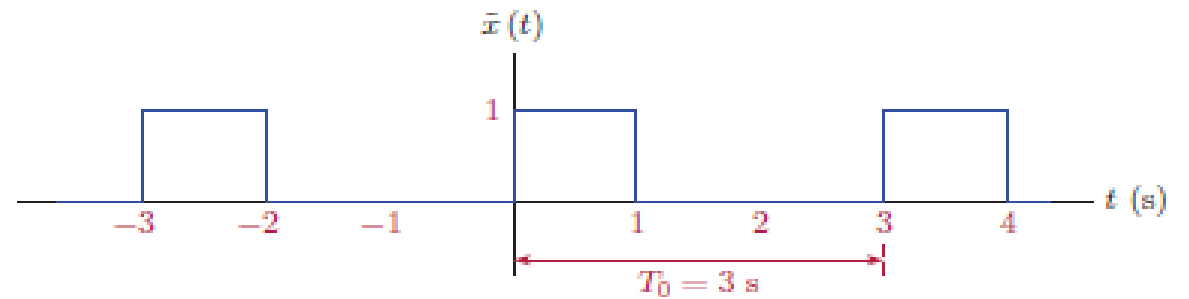
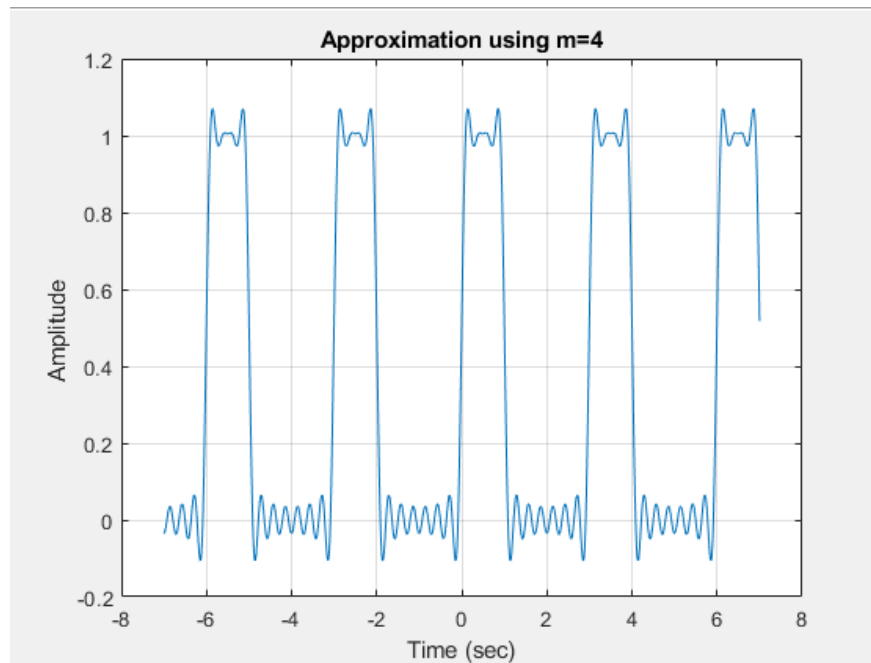
```
m = 10; % Number of harmonics to be used.
t = [-7:0.01:7]; % Create a vector of time instants.
f0 = .....; % Fundamental frequency is f0 = 1/3 Hz.
omega0 = 2*pi*f0;
a0 = ..... % Recall that a0 = 1/3.
% We will start by setting x(t)=a0.
% Start the loop to compute the contribution of each harmonic.
for k = 1:m,
    ak = .....
    bk = .....
    x = a0 + ak*cos(k*omega0 *t)+bk*sin (k*omega0 *t);
end;
```

```
% Graph the resulting approximation to x(t).
clf;
plot(t,x); grid;
title('Approximation using m=4');
xlabel ('Time (sec)');
ylabel ('Amplitude ');
```

Fourier series

Periodic Continuous-Time Signals

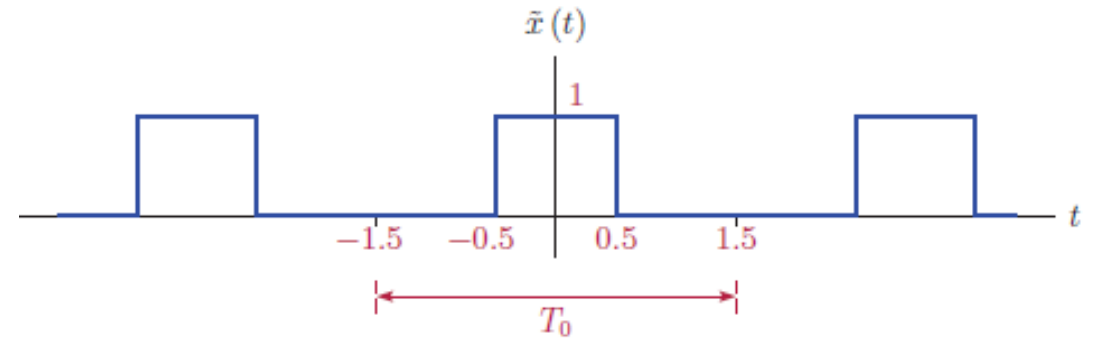
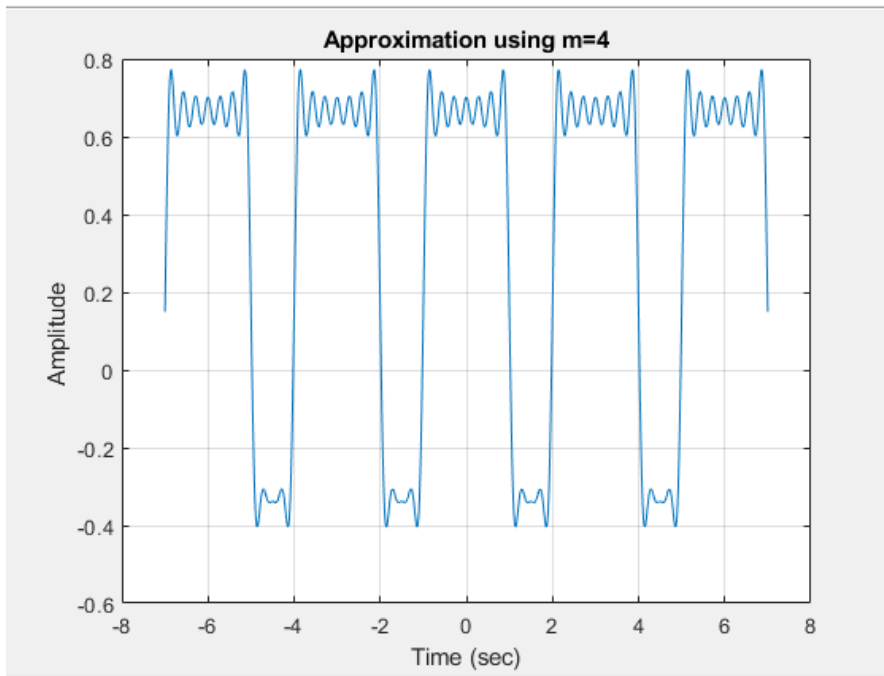
Homework: group1



Fourier series

Periodic Continuous-Time Signals

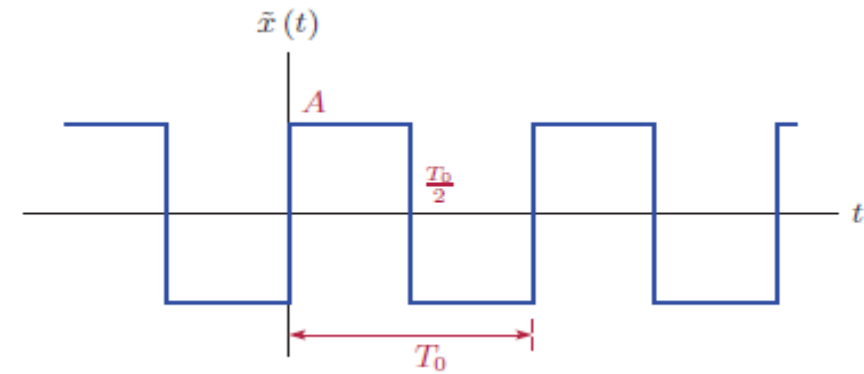
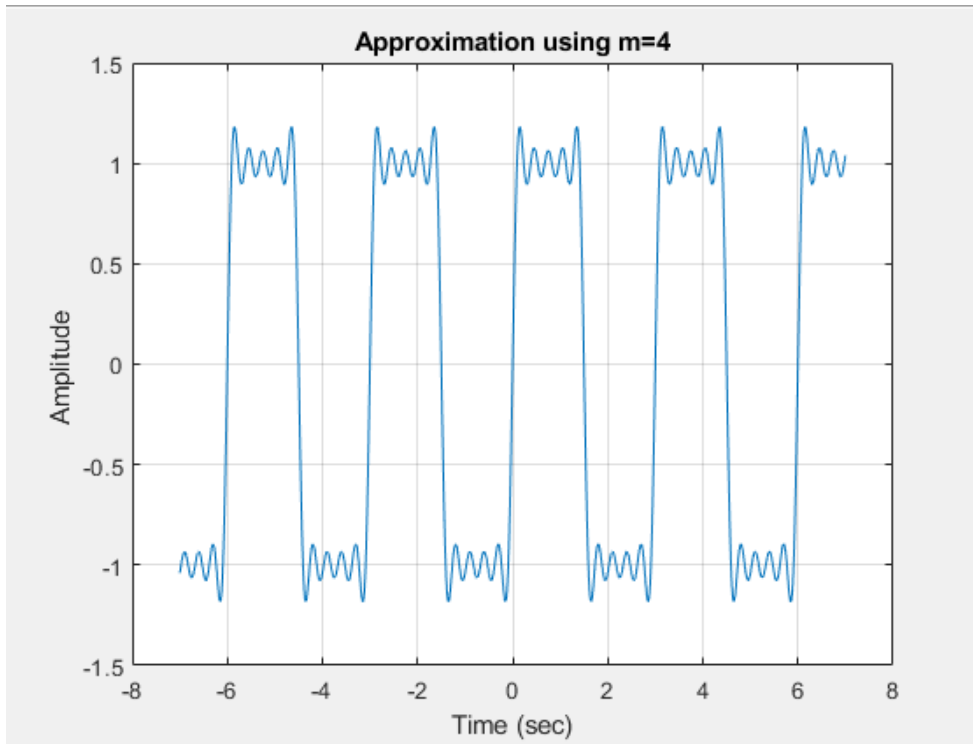
Homework: group2



Fourier series

Periodic Continuous-Time Signals

Homework: group3



Fourier series

Periodic Continuous-Time Signals

$$c_k = \frac{1}{2} (a_k - jb_k)$$

$$c_{-k} = \frac{1}{2} (a_k + jb_k)$$

Exponential Fourier series : EFS

$$\tilde{x}(t) = \sum_{k=-\infty}^{\infty} c_k e^{jk\omega_0 t}$$

$$c_k = \frac{1}{T_0} \int_{t_0}^{t_0+T_0} \tilde{x}(t) e^{-jk\omega_0 t} dt$$

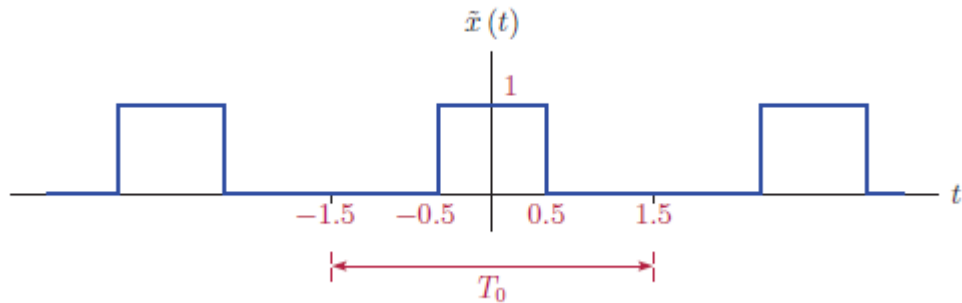
In general, the coefficients of the EFS representation of a periodic signal $\tilde{x}(t)$ are complex-valued. They can be graphed in the form of a line spectrum if each coefficient is expressed in polar complex form with its magnitude and phase:

$$c_k = |c_k| e^{j\theta_k} \quad (4.67)$$

Fourier series

Periodic Continuous-Time Signals

مثال ١



$$c_k = \frac{1}{T_0} \int_{-0.5}^{+0.5} (1) e^{-jk\omega_0 t} dt = \frac{\sin\left(\frac{\pi k}{T_0}\right)}{\pi k} = \frac{1}{T_0} \text{sinc}\left(\frac{\pi k}{T_0}\right)$$

T0= 3;

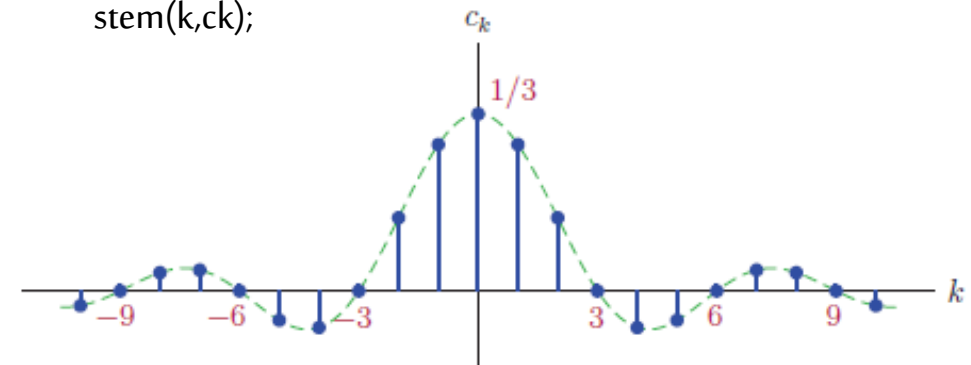
k = [-25:25]; % Create a vector of index values .

k = k+eps; % Avoid division by zero.

ck =% Compute the EFS coefficients.

clf;

stem(k,ck);



A line graph of the set of coefficients c_k

استبدل حدود التكامل علماً ان قيمة الدور ٣ وأعد الحساب مرتين:

-1 , +1

-0.25 , +0.25

ماذا تلاحظ :

Fourier Transform

Non-Periodic Continuous-Time Signals

(Inverse transform)

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

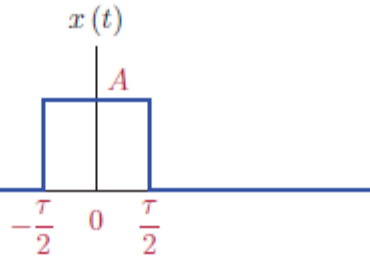
Forward transform)

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

Fourier Transform

Non-Periodic Continuous-Time Signals

مثال ١



أوجد تحويل فورييه للنبضة المستطيلة القياسية المبينة في الشكل :
من قانون تحويل فورييه :

$$X(f) = \int_{-\infty}^{+\infty} x(t)e^{-j2\pi ft} dt = \int_{-\infty}^{-T/2} x(t)e^{-j2\pi ft} dt + \int_{-T/2}^{+T/2} x(t)e^{-j2\pi ft} dt + \int_{+T/2}^{+\infty} x(t)e^{-j2\pi ft} dt$$

يكون الحدان الأول والثالث من العلاقة السابقة معدومين لأن الإشارة $s(t)$ معدومة في المجالين الموضحين فيصبح التكامل :

$$X(f) = \int_{-\infty}^{+\infty} x(t)e^{-j2\pi ft} dt = \int_{-T/2}^{+T/2} x(t)e^{-j2\pi ft} dt = \int_{-T/2}^{+T/2} A e^{-j2\pi ft} dt = \frac{A}{-j2\pi f} [e^{-j2\pi ft}]_{-T/2}^{+T/2}$$

بالتعويض بحدود التكامل :

$$X(f) = \frac{A}{-j2\pi f} \left[e^{-\frac{j2\pi fT}{2}} - e^{+\frac{j2\pi fT}{2}} \right] = \frac{A}{\pi f} [\sin(\pi fT)]$$

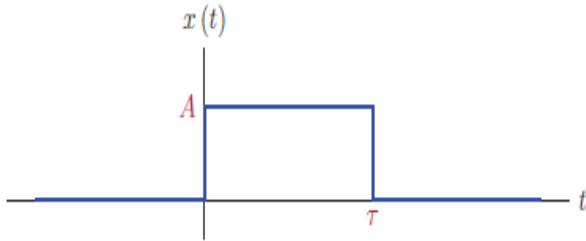
$$X(f) = \frac{TA}{T\pi f} [\sin(\pi fT)] = AT \operatorname{sinc}(\pi fT) = AT \operatorname{sinc}\left(\frac{w}{2}T\right)$$

نضرب الحد السابق ب T ونقسم عليها :

Fourier Transform

Non-Periodic Continuous-Time Signals

مثال 2



$$X(f) = \int_{-\infty}^{+\infty} x(t)e^{-j2\pi ft} dt = \int_{-\infty}^0 x(t)e^{-j2\pi ft} dt + \int_0^T x(t)e^{-j2\pi ft} dt + \int_T^{+\infty} x(t)e^{-j2\pi ft} dt$$

$$X(f) = \int_{-\infty}^{+\infty} x(t)e^{-j2\pi ft} dt = 0 + \int_0^T x(t)e^{-j2\pi ft} dt + 0 = \int_0^T A e^{-j2\pi ft} dt = \frac{A}{-j2\pi f} [e^{-j2\pi ft}]_0^T = \frac{A}{-j2\pi f} [e^{-j2\pi fT} - 1]$$

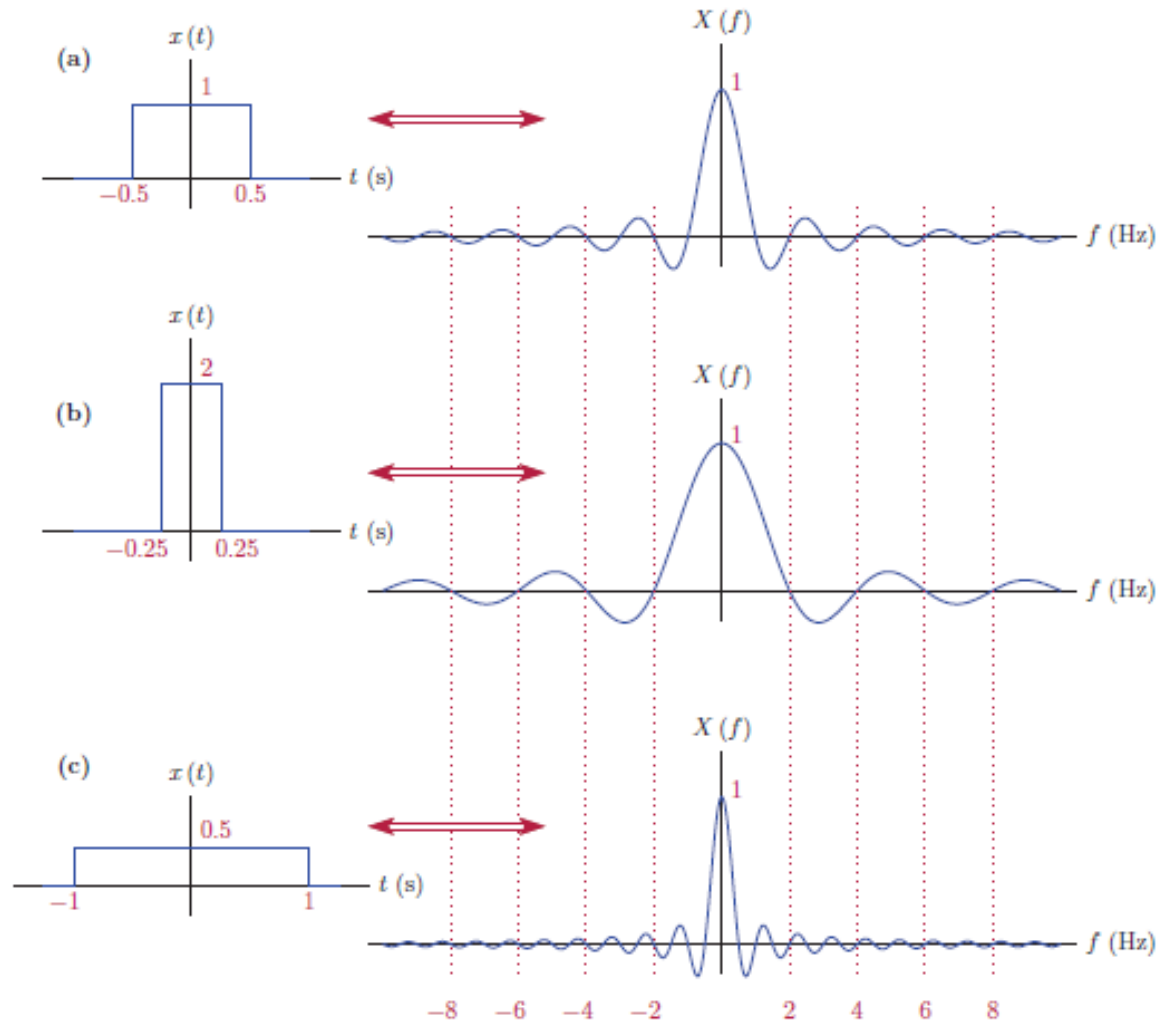
$$X(f) = \frac{A}{j2\pi f} [1 - e^{-j2\pi fT}] = \frac{A}{j2\pi f} [1 - e^{-j\pi fT} \cdot e^{-j\pi fT}] = \frac{Ae^{-j\pi fT}}{j2\pi f} [e^{+j\pi fT} - e^{-j\pi fT}] = \frac{Ae^{-j\pi fT}}{\pi f} \sin(\pi fT)$$

$$X(f) = \frac{TAe^{-j\pi fT}}{T\pi f} [\sin(\pi fT)] = ATe^{-j\pi fT} \text{sinc}(\pi fT)$$

Fourier Transform

Non-Periodic Continuous-Time Signals

AT sinc (πfT)



Fourier Transform

Non-Periodic Continuous-Time Signals

- القيم الأكبر لمطال الطيف عند الترددات الأقرب للصفر أي ان التوافقيات ذات الترددات الاخفض لها الأهمية العليا من المكونات الترددية للإشارة وتتناقص مطالات التوافقيات ذات الترددات العالية
- تحدث نقاط التقاطع مع الصفر عند عدد صحيح من $1/T$ حيث T هو عرض النبضة المستطيلة وبالتالي كلما قل العرض تصبح النقاط الصفرية متباعدة ويتمدد الطيف بالاتجاهين أي ان مطالات التوافقيات ذات التردد الاعلى تزداد أهميتها
- اما زيادة عرض النبضة فتتقارب نقاط التقاطع مع الصفر ويتقلص الطيف في الاتجاهين أي أن التوافقيات ذات الترددات الأعلى تصبح بمطالات صغيرة ومهملة

Fourier Transform properties

Non-Periodic Continuous-Time Signals

Linearity

Linearity of the Fourier transform:

$$\alpha_1 x_1(t) + \alpha_2 x_2(t) \xleftrightarrow{\mathcal{F}} \alpha_1 X_1(\omega) + \alpha_2 X_2(\omega) \quad (4.161)$$

Proof: Using the forward transform equation given by Eqn. (4.127) with the time domain signal $[\alpha_1 x_1(t) + \alpha_2 x_2(t)]$ leads to:

$$\begin{aligned} \mathcal{F} \{ \alpha_1 x_1(t) + \alpha_2 x_2(t) \} &= \int_{-\infty}^{\infty} [\alpha_1 x_1(t) + \alpha_2 x_2(t)] e^{-j\omega t} dt \\ &= \int_{-\infty}^{\infty} \alpha_1 x_1(t) e^{-j\omega t} dt + \int_{-\infty}^{\infty} \alpha_2 x_2(t) e^{-j\omega t} dt \\ &= \alpha_1 \int_{-\infty}^{\infty} x_1(t) e^{-j\omega t} dt + \alpha_2 \int_{-\infty}^{\infty} x_2(t) e^{-j\omega t} dt \\ &= \alpha_1 \mathcal{F} \{ x_1(t) \} + \alpha_2 \mathcal{F} \{ x_2(t) \} \end{aligned} \quad (4.162)$$

Fourier Transform properties

Non-Periodic Continuous-Time Signals

Time Shifting

$$\text{Arect}\left(\frac{t \pm t_0}{T}\right)$$



$$\text{AT sinc}\left(\frac{\omega}{2}T\right) e^{\pm j2\pi f t_0}$$

it can be shown that

$$x(t - \tau) \xleftrightarrow{\mathcal{F}} X(\omega) e^{-j\omega\tau} \quad (4.218)$$

Proof: Applying the Fourier transform integral in Eqn. (4.127) to $x(t - \tau)$ we obtain

$$\mathcal{F}\{x(t - \tau)\} = \int_{-\infty}^{\infty} x(t - \tau) e^{-j\omega t} dt \quad (4.219)$$

Let $\lambda = t - \tau$ in the integral of Eqn. (4.219) so that

$$\mathcal{F}\{x(t - \tau)\} = \int_{-\infty}^{\infty} x(\lambda) e^{-j\omega(\lambda + \tau)} d\lambda \quad (4.220)$$

The exponential function in the integral of Eqn. (4.220) can be written as a product of two exponential functions to obtain

$$\begin{aligned} \mathcal{F}\{x(t - \tau)\} &= \int_{-\infty}^{\infty} x(\lambda) e^{-j\omega\lambda} e^{-j\omega\tau} d\lambda \\ &= e^{-j\omega\tau} \int_{-\infty}^{\infty} x(\lambda) e^{-j\omega\lambda} d\lambda \\ &= e^{-j\omega\tau} X(\omega) \end{aligned} \quad (4.221)$$

Fourier Transform properties

Non-Periodic Continuous-Time Signals

Frequency Shifting

For a transform pair

$$x(t) \xleftrightarrow{\mathcal{F}} X(\omega)$$

it can be shown that

$$x(t) e^{j\omega_0 t} \xleftrightarrow{\mathcal{F}} X(\omega - \omega_0)$$

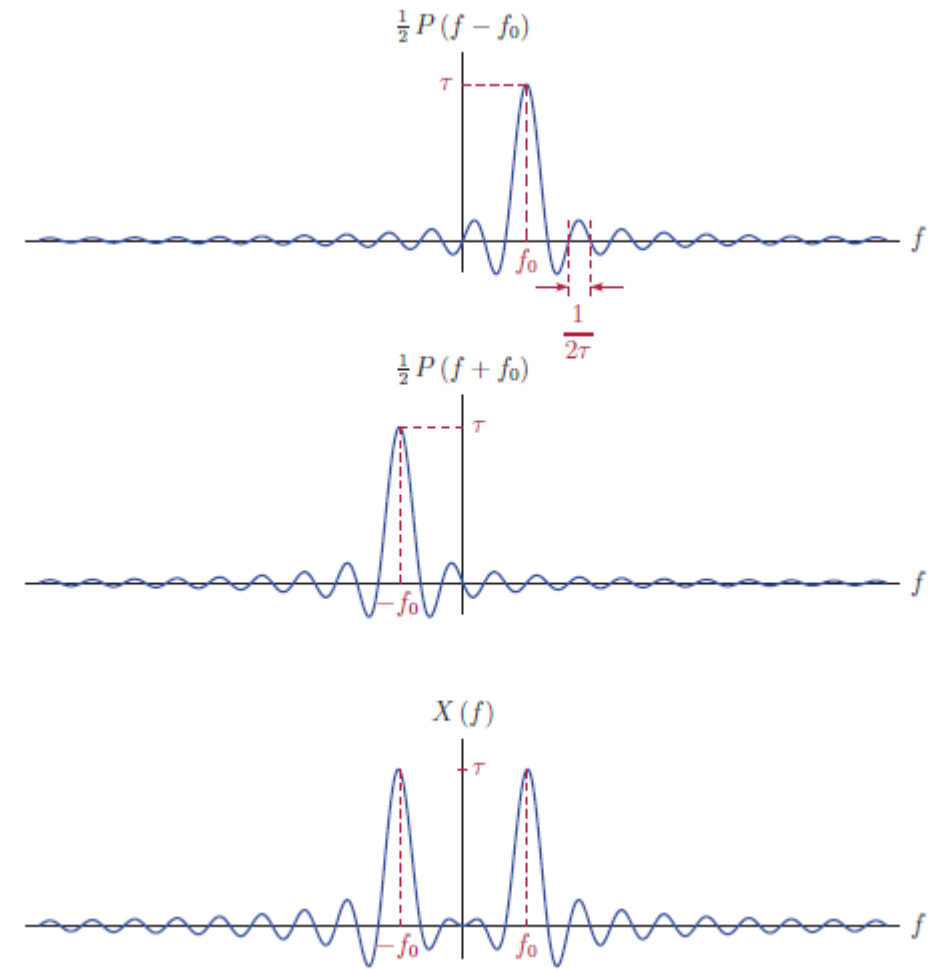
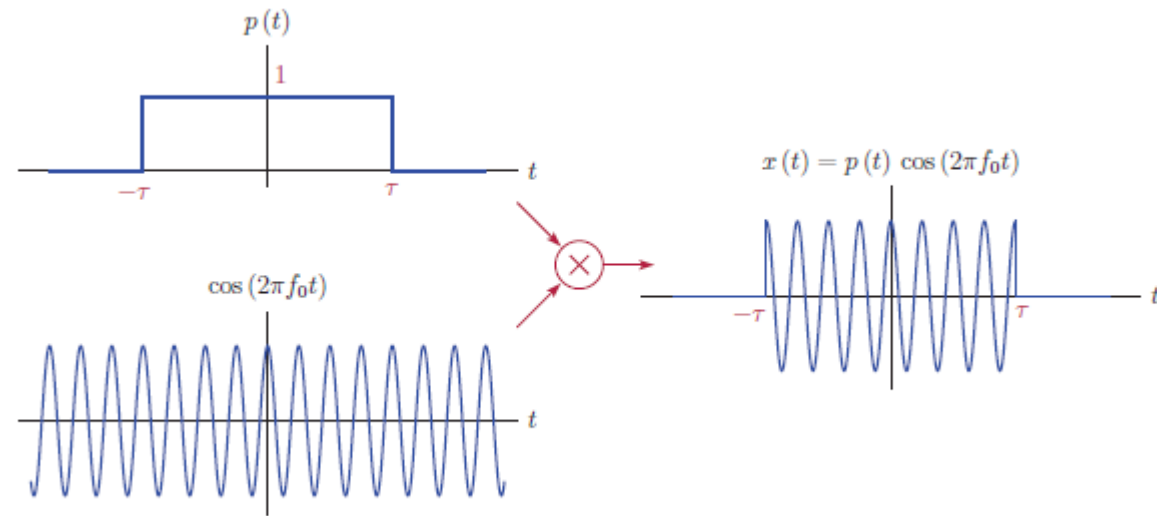
$$\begin{aligned} \mathcal{F} \{ x(t) e^{j\omega_0 t} \} &= \int_{-\infty}^{\infty} x(t) e^{j\omega_0 t} e^{-j\omega t} dt \\ &= \int_{-\infty}^{\infty} x(t) e^{-j(\omega - \omega_0)t} dt \\ &= X(\omega - \omega_0) \end{aligned}$$

Fourier Transform properties

Non-Periodic Continuous-Time Signals

Frequency Shifting

مثال 1



Fourier Transform properties

Non-Periodic Continuous-Time Signals

Frequency Shifting

Homework: optional

أثبت صحة مايلي:

$$x(t) \sin(\omega_0 t) \xleftrightarrow{\mathcal{F}} \frac{1}{2} \left[X(\omega - \omega_0) e^{-j\pi/2} + X(\omega + \omega_0) e^{j\pi/2} \right]$$

Fourier Transform properties

Non-Periodic Continuous-Time Signals

Time & frequency scaling

For a transform pair

$$x(t) \xleftrightarrow{\mathcal{F}} X(\omega)$$

it can be shown that

$$x(at) \xleftrightarrow{\mathcal{F}} \frac{1}{|a|} X\left(\frac{\omega}{a}\right)$$

The parameter a is any non-zero and real-valued constant.

Fourier Transform properties

Non-Periodic Continuous-Time Signals

Time & frequency scaling : **proof**

Proof: The Fourier transform of $x(at)$ is

$$\mathcal{F}\{x(at)\} = \int_{-\infty}^{\infty} x(at) e^{-j\omega t} dt \quad (4.240)$$

A new independent variable λ will be introduced through the variable change $at = \lambda$. Let us substitute

$$t = \frac{\lambda}{a} \quad \text{and} \quad dt = \frac{d\lambda}{a} \quad (4.241)$$

in the integral of Eqn. (4.241). We need to consider the cases of $a > 0$ and $a < 0$ separately. If $a > 0$, then $t \rightarrow \pm\infty$ implies $\lambda \rightarrow \pm\infty$. Therefore, the limits of the integral remain unchanged under the variable change, and we have

$$\begin{aligned} \mathcal{F}\{x(at)\} &= \frac{1}{a} \int_{-\infty}^{\infty} x(\lambda) e^{-j\omega\lambda/a} d\lambda \\ &= \frac{1}{a} X\left(\frac{\omega}{a}\right), \quad a > 0 \end{aligned} \quad (4.242)$$

If $a < 0$, however, the same substitution leads to

$$\mathcal{F}\{x(at)\} = \frac{1}{a} \int_{\infty}^{-\infty} x(\lambda) e^{-j\omega\lambda/a} d\lambda \quad (4.243)$$

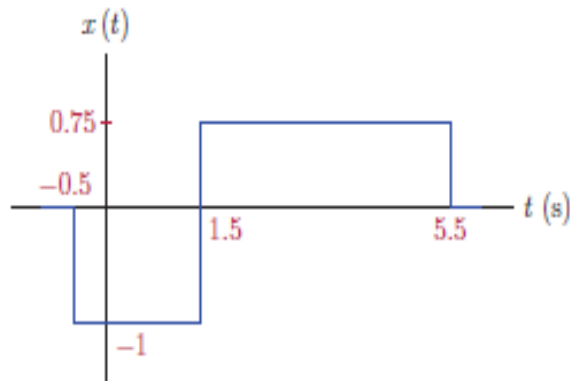
$$\begin{aligned} \mathcal{F}\{x(\lambda)\} &= -\frac{1}{a} \int_{-\infty}^{\infty} x(\lambda) e^{-j\omega\lambda/a} d\lambda \\ &= -\frac{1}{a} X\left(\frac{\omega}{a}\right), \quad a < 0 \end{aligned}$$

Fourier Transform properties

Non-Periodic Continuous-Time Signals

Time & frequency scaling

مثال 1



$$x(t) = -\text{rect}\left(\frac{t - 0.5}{2}\right) + 0.75\text{rect}\left(\frac{t - 3.5}{4}\right)$$

$$x_1(t) = -\text{rect}\left(\frac{t}{2}\right) + 0.75\text{rect}\left(\frac{t}{4}\right)$$

$$X_1(\omega) = -2 \text{sinc}(\omega) + 3\text{sinc}(2\omega)$$

$$X(\omega) = -2 \text{sinc}(\omega)e^{-j0.5\omega} + 3\text{sinc}(2\omega)e^{-j3.5\omega}$$

$$FT\{\text{rect}(t)\} = \text{sinc}(\pi f)$$

$$FT\{x(at)\} = \frac{1}{a} X\left(\frac{\omega}{a}\right)$$

$$FT\{x(t - t_0)\} = X(\omega)e^{-j\omega t_0}$$

Fourier Transform properties

Non-Periodic Continuous-Time Signals

Differentiation in time

For a given transform pair

$$x(t) \xleftrightarrow{\mathcal{F}} X(\omega)$$

it can be shown that

$$\frac{d^n}{dt^n} [x(t)] \xleftrightarrow{\mathcal{F}} (j\omega)^n X(\omega)$$

$$\frac{d}{dt} [x(t)] = \frac{d}{dt} \left[\frac{1}{2\pi} \int_{-\infty}^{\infty} X(\omega) e^{j\omega t} d\omega \right] \quad (4.250)$$

Swapping the order of differentiation and integration on the right side of Eqn. (4.250) we can write

$$\begin{aligned} \frac{d}{dt} [x(t)] &= \frac{1}{2\pi} \int_{-\infty}^{\infty} \frac{d}{dt} [X(\omega) e^{j\omega t}] d\omega \\ &= \frac{1}{2\pi} \int_{-\infty}^{\infty} [j\omega X(\omega)] e^{j\omega t} d\omega \\ &= \mathcal{F}^{-1} \{j\omega X(\omega)\} \end{aligned} \quad (4.251)$$

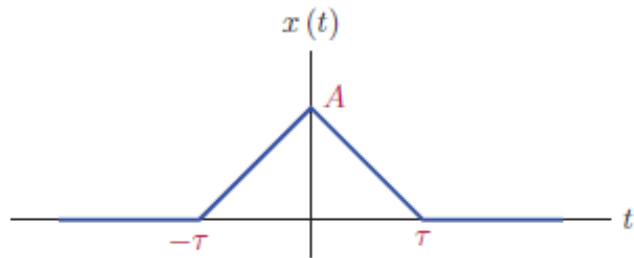
which leads us to the conclusion

$$\frac{d}{dt} [x(t)] \xleftrightarrow{\mathcal{F}} j\omega X(\omega) \quad (4.252)$$

Fourier Transform properties

Non-Periodic Continuous-Time Signals

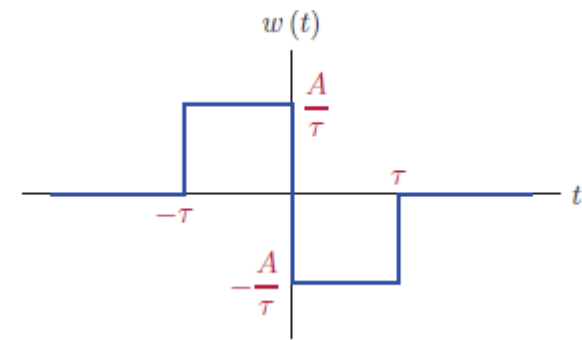
Differentiation in time



$$x(t) = \begin{cases} A \left(1 - \left|\frac{t}{T}\right|\right), & -T \leq t \leq T \\ 0 & \text{others} \end{cases}$$

$$x(t) = A \cdot \text{tri} \left(\frac{t}{T} \right)$$

$$w(t) = \frac{dx(t)}{dt} \rightarrow w(t) = \begin{cases} -\frac{A}{T}, & 0 \leq t \leq T \\ +\frac{A}{T}, & -T \leq t \leq 0 \end{cases}$$



$$w(t) = \frac{A}{T} \left(\text{rect} \left(\frac{t + \frac{T}{2}}{T} \right) - \text{rect} \left(\frac{t - \frac{T}{2}}{T} \right) \right)$$

$$W(f) = A \text{sinc}(\pi f T) e^{+j\frac{2\pi f T}{2}} - A \text{sinc}(\pi f T) e^{-j\frac{2\pi f T}{2}} = 2j A \text{sinc}(\pi f T) \sin(\pi f T)$$

$$W(f) = FT\{w(t)\} = FT\left\{\frac{dx(t)}{dt}\right\} = (j2\pi f)X(f)$$

$$X(f) = \frac{W(f)}{j2\pi f} = 2j A \text{sinc}(\pi f T) \sin(\pi f T) / j2\pi f$$

$$X(f) = AT \text{sinc}(\pi f T) \frac{\sin(\pi f T)}{T\pi f} = AT (\text{sinc}(\pi f T))^2$$

Fourier Transform properties

Non-Periodic Continuous-Time Signals

Differentiation in the frequency domain

For a transform pair

$$x(t) \xleftrightarrow{\mathcal{F}} X(\omega)$$

it can be shown that

$$(-jt)^n x(t) \xleftrightarrow{\mathcal{F}} \frac{d^n}{d\omega^n} [X(\omega)]$$

If we choose to use f instead of ω , then

$$(-j2\pi t)^n x(t) \xleftrightarrow{\mathcal{F}} \frac{d^n}{df^n} [X(f)]$$

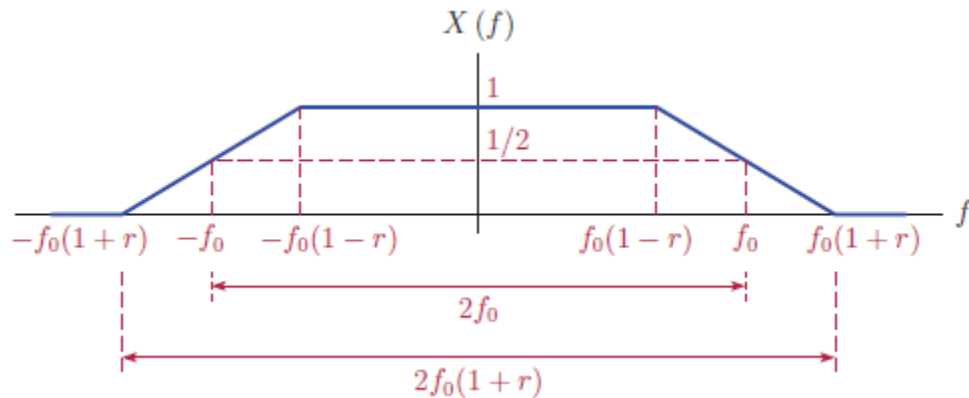
Homework:optional

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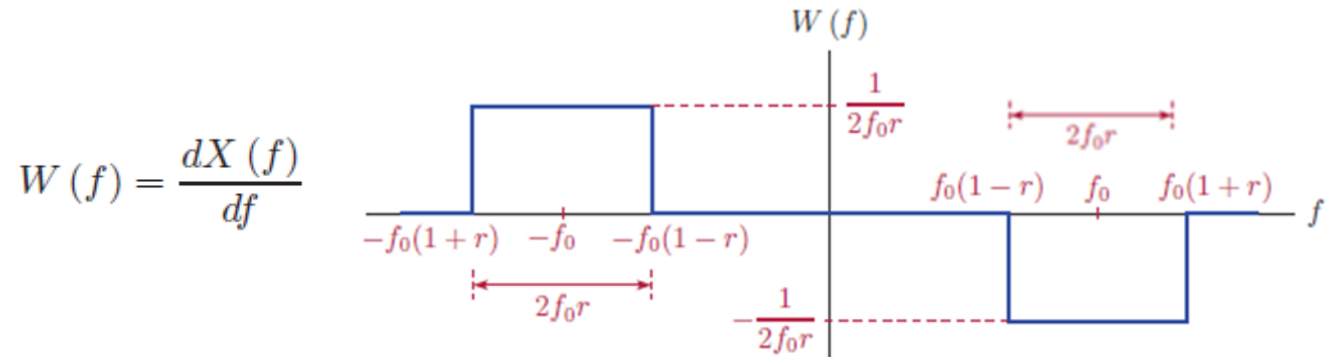
Fourier Transform properties

Non-Periodic Continuous-Time Signals

Differentiation in the frequency domain



$$X(f) = \begin{cases} 1, & |f| \leq f_0(1-r) \\ \frac{1}{2r} \left[-\frac{|f|}{f_0} + 1 + r \right], & f_0(1-r) < |f| \leq f_0(1+r) \\ 0, & |f| > f_0(1+r) \end{cases}$$



$$W(f) = \frac{dX(f)}{df}$$

$$W(f) = \frac{1}{2f_0r} \left(\text{rect} \left(\frac{f + f_0}{2f_0r} \right) - \text{rect} \left(\frac{f - f_0}{2f_0r} \right) \right)$$

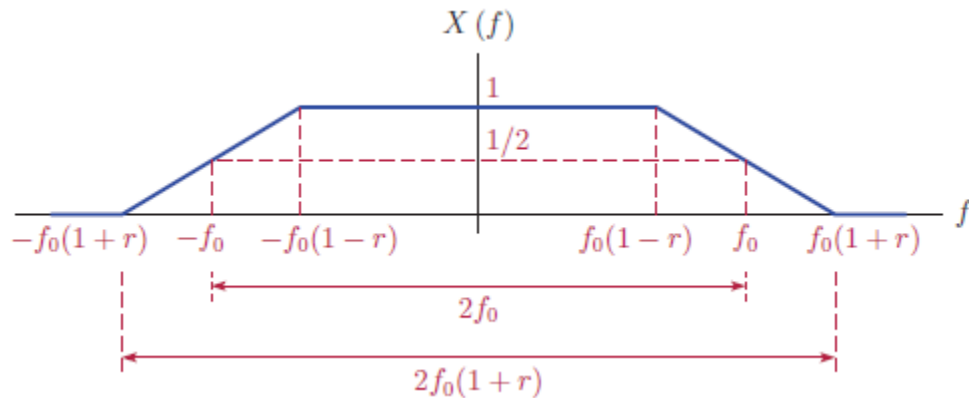
$$w(t) = \text{sinc}(2\pi f_0 r t) e^{-j2\pi f_0 t} - \text{sinc}(2\pi f_0 r t) e^{+j2\pi f_0 t} = -2j \text{sinc}(2\pi f_0 r t) \sin(2\pi f_0 t)$$

Fourier Transform properties

Non-Periodic Continuous-Time Signals

Differentiation in the frequency domain

$$w(t) = IFT\{W(f)\} = IFT\left\{\frac{dX(f)}{df}\right\} = (-j2\pi t)x(t)$$



$$X(f) = \begin{cases} 1, & |f| \leq f_0(1-r) \\ \frac{1}{2r} \left[-\frac{|f|}{f_0} + 1 + r \right], & f_0(1-r) < |f| \leq f_0(1+r) \\ 0, & |f| > f_0(1+r) \end{cases}$$

$$\begin{aligned} x(t) &= -\frac{w(t)}{(j2\pi t)} = 2f_0 \frac{\text{sinc}(2\pi f_0 r t) \sin(2\pi f_0 t)}{2f_0 \pi t} \\ &= 2f_0 \text{sinc}(2\pi f_0 r t) \text{sinc}(2f_0 \pi t) \end{aligned}$$

Fourier Transform properties

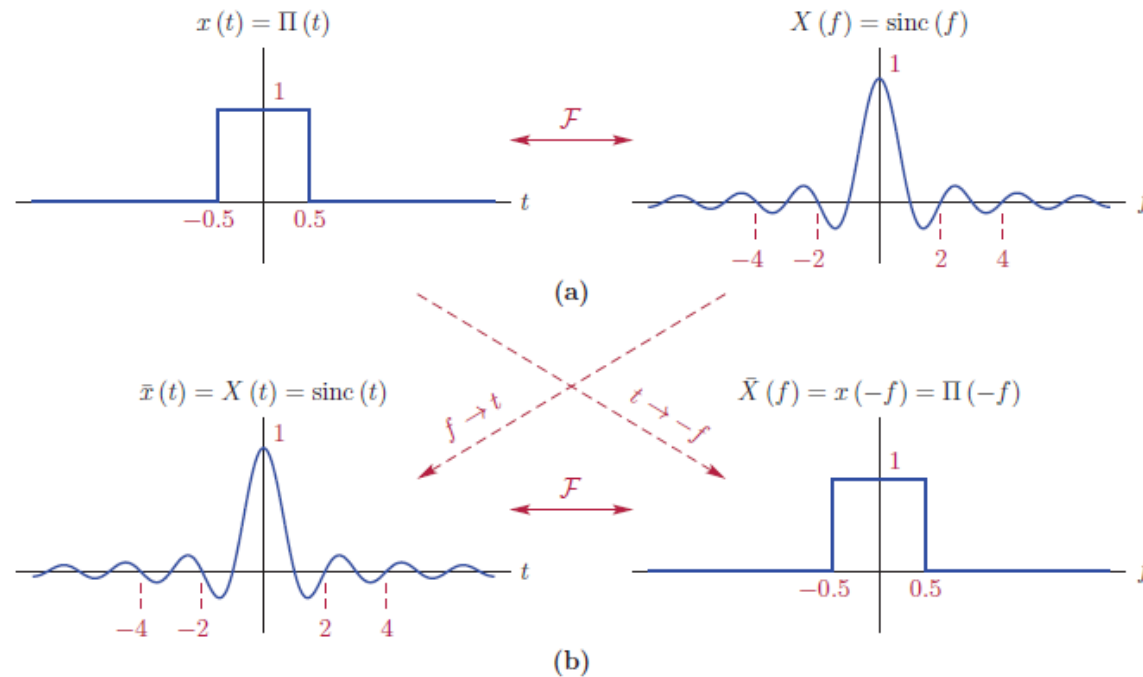
Non-Periodic Continuous-Time Signals

Duality

$$x(t) \xleftrightarrow{\mathcal{F}} X(f) \quad \text{implies that} \quad X(t) \xleftrightarrow{\mathcal{F}} x(-f)$$

مثال ١

Fourier transform of the sinc function



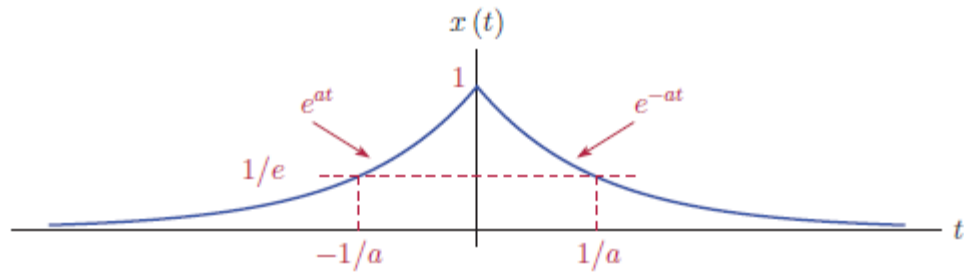
Fourier Transform properties

Non-Periodic Continuous-Time Signals

Duality

$$x(t) \xleftrightarrow{\mathcal{F}} X(\omega) \quad \text{implies that} \quad X(t) \xleftrightarrow{\mathcal{F}} 2\pi x(-\omega)$$

مثال ٢



$$x(t) = e^{-a|t|}$$

$$X(\omega) = \frac{1}{a - j\omega} + \frac{1}{a + j\omega} = \frac{2a}{a^2 + \omega^2}$$

إذا علمت ان تحويل فورييه للإشارة الاسية ثنائية الجانب كما هو معطى جانباً :
اوجد تحويل فورييه للتابع:

$$X(t) = \frac{1}{3 + 2t^2}$$

$$X(t) = \frac{1}{2\left(\frac{3}{2} + t^2\right)} = \frac{1}{4} \sqrt{\frac{2}{3}} \left(\frac{2 * \sqrt{\frac{3}{2}}}{\frac{3}{2} + t^2} \right) : a = \sqrt{\frac{3}{2}}$$

$$X(t) = \frac{1}{4} \sqrt{\frac{2}{3}} \left(\frac{2a}{a^2 + t^2} \right) \rightarrow FT(X(t)) = 2\pi x(\omega) = \frac{\pi}{\sqrt{6}} e^{-\sqrt{\frac{3}{2}}|\omega|}$$

Fourier Transform properties

Non-Periodic Continuous-Time Signals

Integration

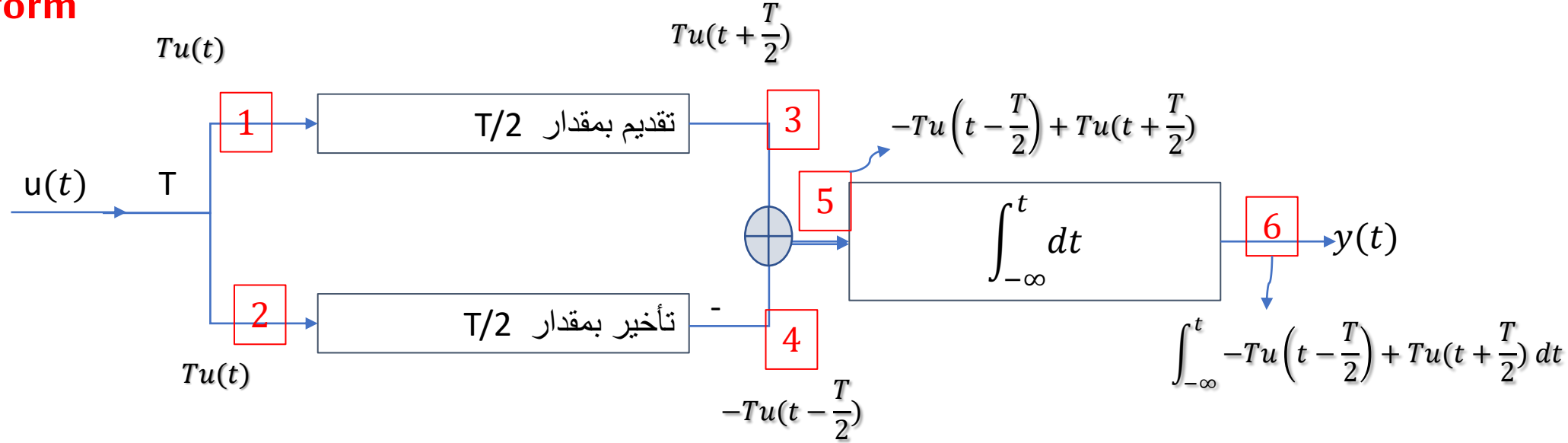
For a transform pair

$$x(t) \xleftrightarrow{\mathcal{F}} X(\omega)$$

it can be shown that

$$\int_{-\infty}^t x(\lambda) d\lambda \xleftrightarrow{\mathcal{F}} \frac{X(\omega)}{j\omega} + \pi X(0) \delta(\omega)$$

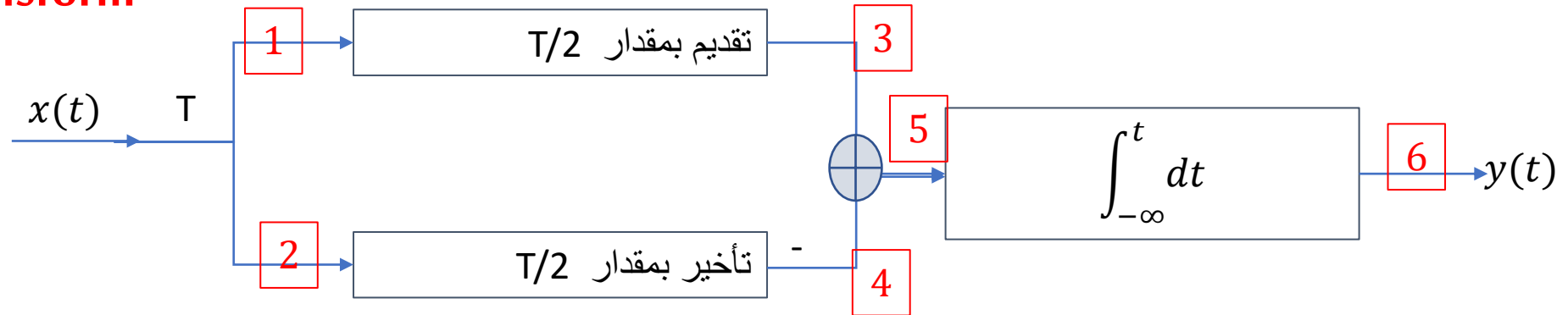
Fourier Transform



لديك المخطط الصندوقي المبين في الشكل :

١. حدد الإشارات المبينة حسب النقاط المرقمة وارسمها باعتبار إشارة الدخل هي $x(t) = u(t)$
٢. حدد إشارة الخرج $y(t)$
٣. أوجد الاستجابة الزمنية
٤. حول المخطط الى المجال الترددي

Fourier Transform



$$y(t) = T \int_{-\infty}^t \left[u\left(t + \frac{T}{2}\right) \right] dt - T \int_{-\infty}^t \left[u\left(t - \frac{T}{2}\right) \right] dt$$

$$Y(f) = FT \left\{ T \int_{-\infty}^t [u(t + T/2)] dt \right\} - FT \left\{ T \int_{-\infty}^t [u(t - T/2)] dt \right\}$$

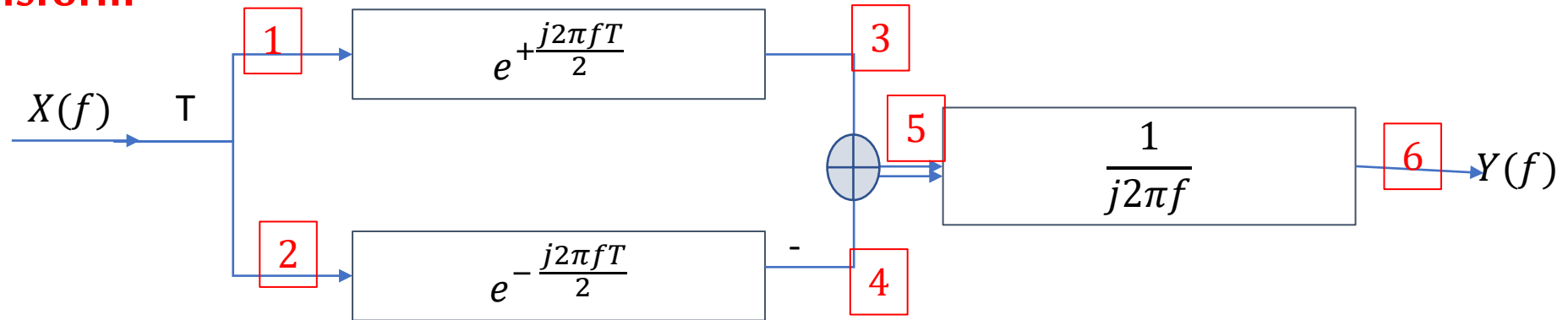
$$Y(F) = \frac{T}{j2\pi f} X(F) e^{j2\pi f \frac{T}{2}} - \frac{T}{j2\pi f} X(F) e^{-j2\pi f \frac{T}{2}} = \frac{TX(F)}{j2\pi f} (e^{j\pi f T} - e^{-j\pi f T})$$

$$H(F) = \frac{Y(F)}{X(F)} = T^2 \frac{(e^{j\pi f T} - e^{-j\pi f T})}{j2\pi f T} = T^2 \text{Sinc}(\pi f T)$$



$$h(t) = T \text{rect}\left(\frac{t}{T}\right)$$

Fourier Transform





The End