King Fahd University of Petroleum & Minerals Computer Engineering Dept

COE 241 – Data and Computer Communications

Term 122

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Lecture Contents

1. Fourier Analysis
   a. Fourier Series Expansion
   b. Fourier Transform
   c. Ideal Low/band/high pass filters

Signals

- **A signal is a function representing information**
    - **Voice signal – microphone output**
    - **Video signal – camera output**
    - **Etc.**

- **Types of Signals**
    - **Analog – continuous-value continuous-time**
    - **Discrete – discrete-value continuous-time**
        - **Digital – predetermined discrete levels – much easier to reproduce at receiver with no errors**
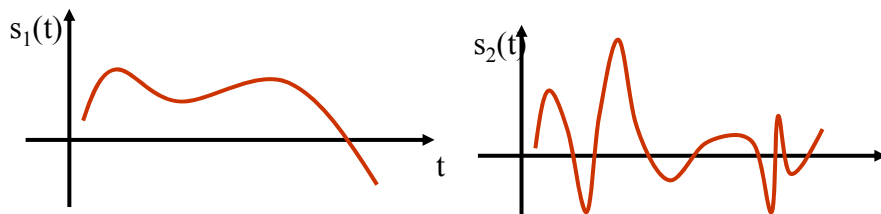   - **Binary – only two predetermined levels: e.g. 0 and 1**

Example of Continuous-Value Continuous-time signal

- **$s_1(t)$ and $s_2(t)$ are two example of analog signals**

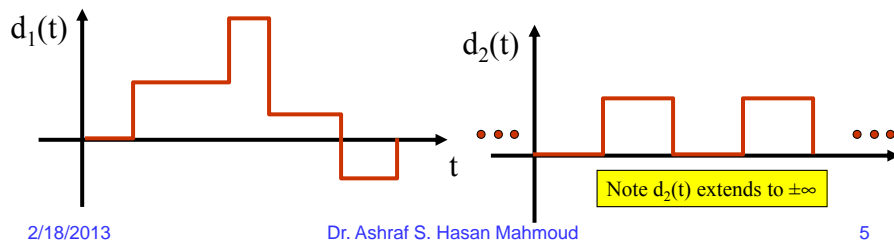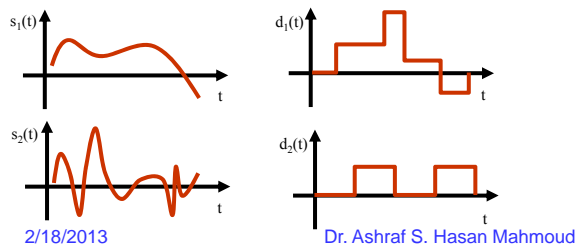## Example of Discrete-Value Continuous-time signal

- $d_1(t)$ and $d_2(t)$ are two example of discrete signals
  - $d_1(t)$ – takes more than two levels
  - $d_2(t)$ – takes only two levels - binary

$d_1(t)$ $d_2(t)$ t

Note $d_2(t)$ extends to $\pm\infty$

Applies to BOTH analog and digital signals

Time Domain Representation

- **Time domain representation** – we plot value (voltage, current, electric field intensity, etc.) versus time
  - **Can infer rate of change (speed or frequency) information – e.g. $s_2(t)$ seems faster than $s_1(t)$**
    - Using calculus terms: *rate of change* for $s_2(t)$ > rate of change for $s_1(2)$

$s_1(t)$ t $d_1(t)$ t

$s_2(t)$ t $d_2(t)$ t

Frequency - Bandwidth

- $s_2(t)$ faster than $s_1(t)$ →
  - $s_2(t)$ contains higher frequencies than those contained in $s_1(t)$
- $s_1(t)$ and $s_2(t)$ contain more than one frequency
  - Minimum frequency = f_{min}
  - Maximum frequency = f_{max}

- Bandwidth = Range of frequencies contained in signal
  $$= f_{max} - f_{min}$$

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Frequency – Bandwidth (2)

- For our example signals, assume:
  - S1(t): fmin = 10 Hz, fmax = 500 Hz
  - S2(t): fmin = 5 Hz, fmax = 1000 Hz

- This means:
  - BW for $s_1(t)$ = 500 – 10 = 490 Hz
  - BW for $s_2(t)$ = 1000 – 5 = 995 Hz

- Note that: because $s_2(t)$ is "faster than" $s_1(t)$ it should contain frequencies higher than those in $s_1(t)$
  - E.g. $s_2(t)$ contains frequencies (500,1000] which do not exist in $s_1(t)$

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Frequency – Bandwidth (3)

- **Consider the discrete signals $d_1(t)$ and $d_2(t)$**
- **The function plots have points of infinite slope**
  - rate of change = ∞ ➜ frequency = ∞
- **Therefore for signals that look like $d_1(t)$ and $d_2(t)$, fmax = ∞**
- **Furthermore, BW = ∞**
- **Example:**
  - **$d_2(t)$ contains frequencies from some minimum fmin Hz to fmax = ∞ Hz**

Example of Signal BW

- **Consider the human speech**

- **Typically fmin ~ 100Hz**
- **fmax ~ 3500 Hz**

- **BW of the human speech signal = 3100 Hz**

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Bandwidth for Systems

- **For a system to respond (amplify, process, Tx, Rx, etc.) for a particular signal with all its details, the system should have an equal or greater bandwidth compared to that of the signal**

- **Example:**
  - **The system required to process $s_2(t)$ should have a greater bandwidth than the system required to process $s_1(t)$**

Bandwidth for Systems (2)

- **Example 2: consider the human ear system**
  - **Responds to a range of frequencies only**
  - **fmin = 20 Hz fmax = 20,000 Hz ➔ BW = 19,980 Hz**
  - **It does not respond to sounds with frequencies outside this range**

- **Example 3: consider the copper wire**
  - **It passes (electric) signals only between a certain fmin and a certain fmax**
  - **The higher the quality of the wire – the wider the BW**
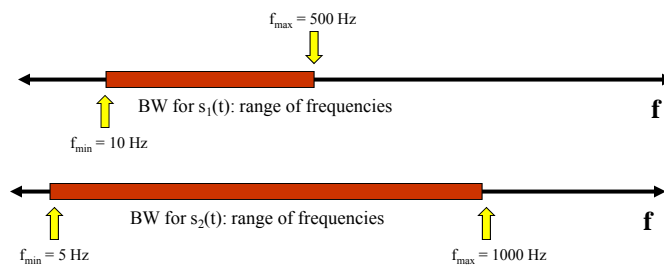
- **More on Systems BW later!**

Frequency Representation

- **How to represent signals and indicate their frequency content?**
- **The X-axis: frequency (in Hertz or Hz)**
- **What is the Y-axis then?** – the answer will be postponed!

$f_{max} = 500$ Hz

BW for $s_1(t)$: range of frequencies   **f**

$f_{min} = 10$ Hz

BW for $s_2(t)$: range of frequencies   **f**

$f_{min} = 5$ Hz $f_{max} = 1000$ Hz

Periodic Signals

- **A periodic signal repeats itself every T seconds**
  - **Period ➔ T seconds**
- **In calculus terms:**
  - **s(t) is periodic if s(t) = s(t+T) for any - ∞ < t < ∞**

- **For previous examples: $s_1(t)$, $s_2(t)$, and $d_1(t)$ are not periodic – however, $d_2(t)$ is periodic**

Periodic Signals (2)

- **A periodic signal has a FUNDAMENTAL FREQUENCY – f_0**
  - **$f_0 = 1 / T$ – where T is the period**

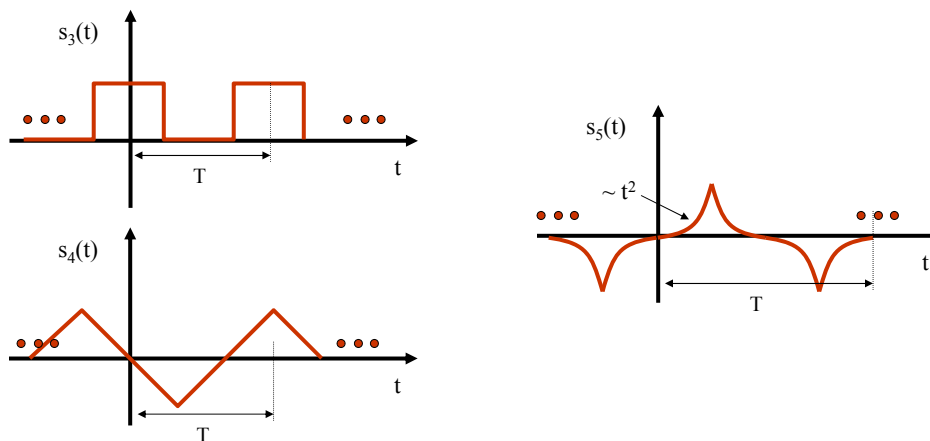- **A periodic signal may also has frequencies other than the fundamental frequency f_0**
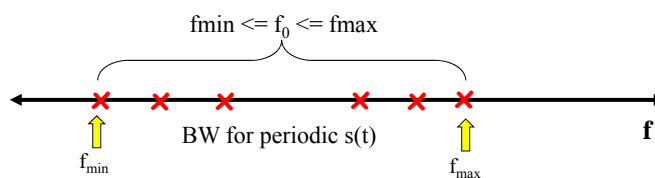
$$fmin <= f_0 <= fmax$$

BW for periodic s(t)

f_{min} f_{max} **f**

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Periodic Signals (3)

- **Examples of other periodic signals:**

$s_3(t)$

T   t

$s_5(t)$

$\sim t^2$

T   t

$s_4(t)$

T   t

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Energy/Power of Signals

- **Energy for any signal is defined as**

$$E_s = \int |s(t)|^2 \, dt$$

where the integral is carried over ALL range of t

- **In other words, Es is the area under the absolute squared of the signal**

- **The unit of energy is Joules**

Energy/Power of Signals (2)

- **Note that for periodic signal E_s is equal to infinity since it is defined on (-∞, ∞)**
  - **However power is FINITE for these type of signals**

- **Power is defined as the average of the absolute squared of the signal, i.e.**

$$P_s = \frac{1}{T} \int_0^T |s(t)|^2 \, dt$$

Note the integral can be performed on [0,T], [-T/2, T/2], or any continuous interval of length T
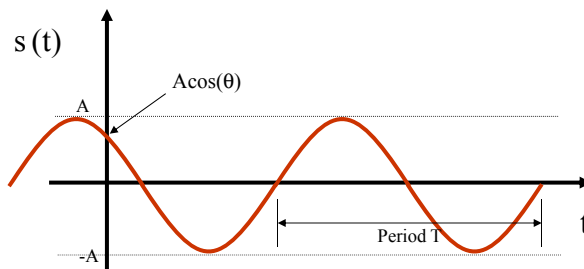
- **The unit of power is Joules/sec or Watt**

A VERY SPECIAL Analog Signal

- **A function of the form**

$$s(t) = A \cos(2\pi ft + \theta)$$

Characteristics of COSINE

- **Completely specified by:**
  - **Amplitude – A**
  - **Phase - θ**
  - **Frequency – f**
- **s(t = 0) = A cos(θ)**
- **Periodic signal – repeats itself every T seconds**
  - **T = 1 / f**
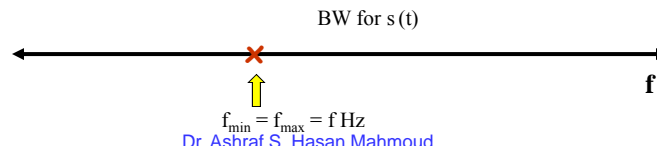- **Time to review your trigonometry !!**
  - **E.g. sin(x) = cos(x-π/2)**

Characteristics of COSINE (2)

- **Energy for this signal, E_s = infinity**
- **Power for this signal, $P_g = A^2/2$**
  - **Note P_g is dependent only on the amplitude A**
  - **Exercise: Verify the above results using the power formula**

- **It contains ONLY ONE frequency f**
  - **The "purest" form of analog signals**
- **Frequency representation:**

BW for s (t)

$f_{min} = f_{max} = f \, Hz$

Characteristics of COSINE (3)

- **Very Useful Properties (f = 1/T)**

$$\int_0^T \cos(2\pi f t + \theta)dt = 0 \qquad \frac{1}{T}\int_0^T \cos^2(2\pi f t + \theta)dt = 1/2$$

$$\int_0^T \cos(2\pi n f t + \theta)dt = 0 \qquad \frac{1}{T}\int_0^T \cos^2(2\pi n f t + \theta)dt = 1/2$$

$$\frac{1}{T}\int_0^T \cos(2\pi n f t)\cos(2\pi n f t)dt = \begin{cases} 0 & n \neq m \\ 1/2 & n = m \end{cases}$$
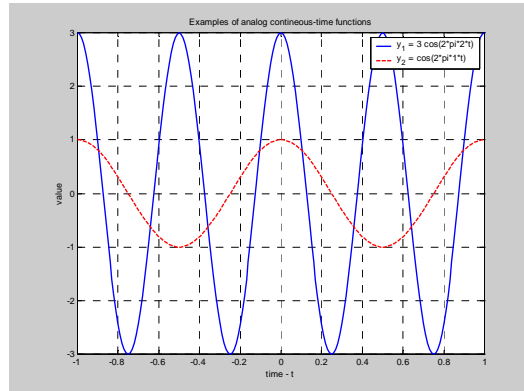
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Example of Cosine Functions

- $Y_1(t)$ – has
  - a frequency f of 2 Hz (T = ½ sec)
  - An amplitude of 3
  - $P_{Y1} = 3^2/2 = 4.5$ Watts
- $Y_2(t)$ - has
  - a frequency f of 1 Hz (T =1/1 = 1 sec)
  - An amplitude of 1
  - $P_{Y2} = 1^2/2 = 0.5$ Watts

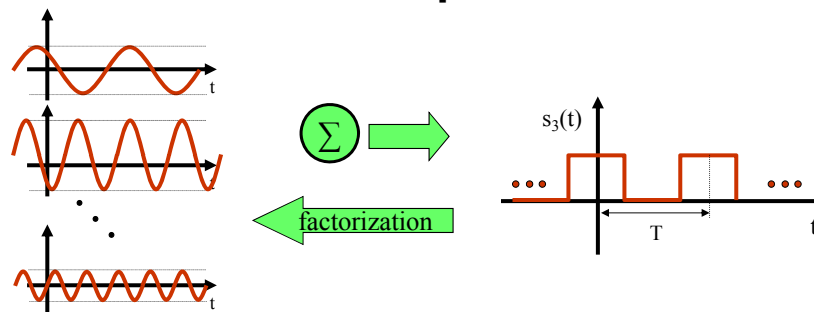Examples of analog contineous-time functions

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Fourier Series Expansion

- **Can we use the basic cosine functions to represent periodic signals?**

- **YES – Fourier Series Expansion**

Σ

factorization

$s_3(t)$

T

Fourier Series Expansion (2)

- **For a periodic signal s(t) can be represented as a sum of sinusoidal signals as in**

$$s(t) = \frac{A_0}{2} + \sum_{n=1}^{\infty} \left[A_n \cos(2\pi n f_0 t) + B_n \sin(2\pi n f_0 t) \right]$$

where the coefficients are computed using:

$$A_0 = \frac{2}{T} \int_0^T s(t) dt$$

f_0 is the fundamental frequency of s(t) and is equal to 1/T

$$A_n = \frac{2}{T} \int_0^T s(t) \cos(2\pi n f_0 t) dt \qquad B_n = \frac{2}{T} \int_0^T s(t) \sin(2\pi n f_0 t) dt$$

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Fourier Series Expansion (3)

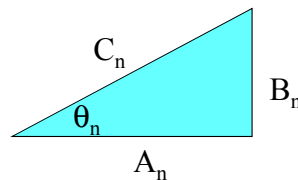- **Another form for the series:**

$$s(t) = \frac{C_0}{2} + \sum_{n=1}^{\infty} C_n \cos(2\pi n f_0 t + \theta_n)$$

where the coefficients are computed using:

$$C_0 = A_0$$

$$C_n = \sqrt{A_n^2 + B_n^2}$$

$$\theta_n = \tan^{-1}\left(\frac{-B_n}{A_n}\right)$$

C_n B_n θ_n A_n

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Notes on Fourier Series Expansion

- **The representation (the sum of sinusoids) is completely identical and equivalent to the original specification of s(t)**

- **It is applies to any periodic signal – analog or digital!**

Very powerful tool – it reveals all frequencies contained in the original periodic signal s(t)

Notes on Fourier Series Expansion (2)

- **In general, s(t) contains**
  - **DC term – the zero frequency term = $A_0/2$**
  - **A (possibly infinite) number of harmonics (or sinusoids) at multiples of the fundamental frequency, f_0**
- **The contribution of a harmonic with frequency nf_0 is proportional to $|A_n^2 + B_n^2|$ or C_n^2**
  - **E.g. if $C_n^2 \sim 0$, then we say the harmonic at nf_0 (or higher does not contribute significantly towards building s(t) – more on this when we discuss total power!**

Notes on Fourier Series Expansion (3)

- A harmonic with frequency equal to nf_0 $(n>0)$, has a period of $1/(nT)$

- In general the series expansion of $s(t)$ contains INFINITE number of terms (harmonics)

- However for less than 100% accurate representation one can ignore higher terms – terms with frequencies greater than certain $n*f_0$

Notes on Fourier Series Expansion (4)

- Lets define the following function:

  s_e(n=k)

To be the series expansion of s(t) up to and including the n = k term

It should be noted that s_e(n=k) is periodic with period T

- Examples:

$$s\_e(n=0) = A_0/2$$

$$s\_e(n=1) = A_0/2 + A_1 \cos(2\pi f_0 t) + B_1 \sin(2\pi f_0 t)$$
$$= A_0/2 + C_1 \cos(2\pi f_0 t + \theta_1)$$

Notes on Fourier Series Expansion (5)

- **Examples – cont'd:**

$$s\_e(n=2) = A_0/2 + A_1 \cos(2\pi f_0 t) + B_1 \sin(2\pi f_0 t)$$
$$+ A_2 \cos(2\pi \times 2 f_0 t) + B_2 \sin(2\pi \times 2 f_0 t)$$
$$= A_0/2 + C_1 \cos(2\pi f_0 t + \theta_1) + C_2 \cos(2\pi \times 2 f_0 t + \theta_2)$$

$$\cdots$$

$$s\_e(n=\infty) = \frac{A_0}{2} + \sum_{n=1}^{\infty}\left[A_n \cos(2\pi n f_0 t) + B_n \sin(2\pi n f_0 t)\right]$$
$$= A_0/2 + \sum_{n=1}^{\infty} C_n \cos(2\pi n f_0 t + \theta_n)$$

Notes on Fourier Series Expansion (6)

- **It is obvious that s(t) is 100% represented by s_e(n=∞)**

- **s_e(n = n* < ∞) produces a less than 100% accurate representation of the original s(t)**

- **For most practical periodic signals s_e(n=10) provides a more than enough accuracy in representing s(t)**
  - **No need for infinite number of terms**

Example 1:

- **Consider the following s(t)**

- **Over one period, the signal is defined as**

$$s(t) = A \quad -T/4 < t <= T/4$$
$$ = 0 \quad T/4 < t <= 3T/4$$
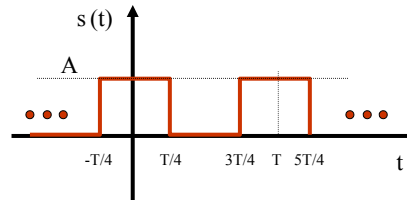
- **Finding the Series Expansion:**
  - **The DC term A_0**

$$A_0 = \frac{2}{T} \int_{-T/4}^{T/4} s(t)dt = \frac{2}{T} \times \frac{T}{2} \times A$$
$$= A$$

Example 1: cont'd

- **The term A_n:**

$$A_n = \frac{2}{T} \int_{-T/4}^{T/4} s(t) \cos(2\pi n f_0 t)dt = \frac{2A}{T} \int_{-T/4}^{T/4} \cos(2\pi n f_0 t)dt$$

$$= \frac{2A}{2\pi n f_0 T} \sin(2\pi n f_0 t)\Big|_{t=-T/4}^{t=T/4} = \frac{A}{\pi n} \times 2 \times \sin(\frac{n\pi}{2})$$

$$= \begin{cases} 0 & n = 2,4,6,... \\ \dfrac{2A}{\pi n} & n = 1,5,9,... \\ -\dfrac{2A}{\pi n} & n = 3,7,11,... \end{cases}$$

Remember
1. $f_0 = 1/T$
2. $\int \cos(ax)\,dx = -1/a \sin(ax)$
3. $\sin(n\pi) = 0$ for integer n
4. $\sin(n\pi/2) = 1$ for n=1,5,9, …
5. $\sin(n\pi/2) = -1$ for n=3,7,11, …

Example 1: cont'd

- **Therefore A_n is given by:**

$$= \begin{cases} 0 & n = 2,4,6,... \\ (-1)^{(n-1)/2} \times \dfrac{2A}{\pi n} & n = 1,3,5,7,... \end{cases}$$

Remember
$(-1)^{(n-1)/2} = 1$ for n = 1,5,9, …
$\qquad\qquad\quad = -1$ for n = 3,7,11, …

Example 1: cont'd

- **The term B_n:**

$$B_n = \frac{2}{T} \int_{-T/4}^{T/4} s(t) \sin(2\pi n f_0 t) dt = \frac{2A}{T} \int_{-T/4}^{T/4} \sin(2\pi n f_0 t) dt$$

$$= \frac{-2A}{2\pi n f_0 T} \cos(2\pi n f_0 t) \Big|_{t=-T/4}^{t=T/4} = \frac{-2A}{\pi n} \times \left\{ \cos(\frac{n\pi}{2}) - \cos(-\frac{n\pi}{2}) \right\}$$

$$= 0$$

Remember
1. $\int \cos(ax)dx = -1/a\ \sin(ax)$
2. $\cos(x) = \cos(-x)$

Example 1: cont'd

- **Therefore, the overall series expansion is given by**

$$s(t) = \frac{A}{2} + \frac{2A}{\pi} \sum_{n=1,3,5}^{\infty} \frac{(-1)^{(n-1)/2}}{n} \times \cos(2\pi n f_0 t)$$

$$s(t) = \frac{A}{2} + \frac{2A}{\pi} \times \cos(2\pi f_0 t) - \frac{2A}{3\pi} \cos(2\pi \times 3 f_0 t)$$
$$+ \frac{2A}{5\pi} \times \cos(2\pi \times 5 f_0 t) - \frac{2A}{7\pi} \cos(2\pi \times 7 f_0 t) + ...$$

Example 1: cont'd

- **Original s(t) and the series up to and including n = 0**

- **i.e. Comparing:**

    s(t)

vs.

    s_e(n=0) = A/2
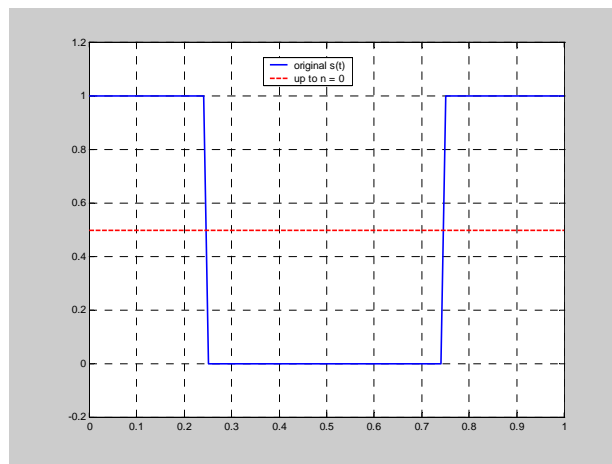
Example 1: cont'd

- **Original s(t) and the series up to and including n = 1**

- **i.e. Comparing:**

s(t)

vs.

$s\_e(n=1) = A/2 + 2A/\pi \cos(2\pi f_0 t)$
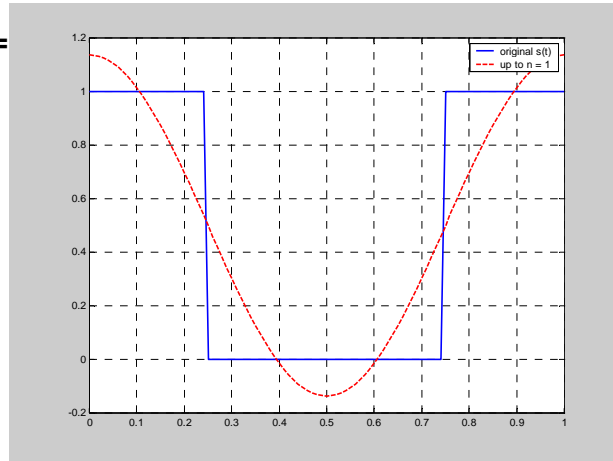
Example 1: cont'd

- **Original s(t) and the series up to and including n = 3**

- **i.e. Comparing:**

s(t)

vs.

$s\_e(n=3) = A/2 + 2A/\pi\cos(2\pi f_0 t) - 2A/(3\pi)\cos(2\pi 3 f_0 t)$
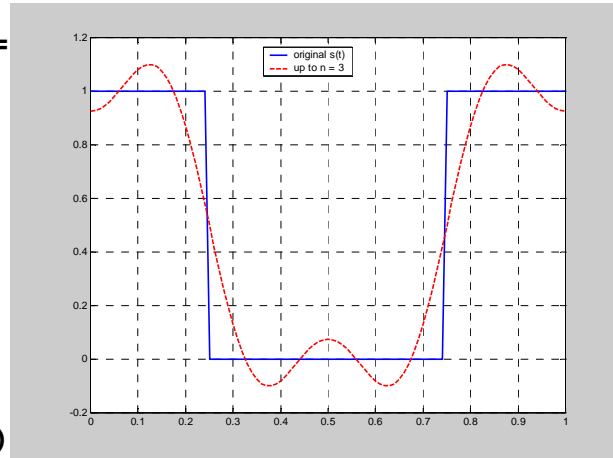
Example 1: cont'd

- **Original s(t) and the series up to and including n = 11**

- **i.e. Comparing:**

  s(t)

vs.

s_e(n=11) =
$$A/2 + 2A/\pi \cos(2\pi f_0 t) - 2A/(3\pi)\cos(2\pi 3 f_0 t) + 2A/(5\pi)\cos(2\pi 5 f_0 t) - 2A/(7\pi)\cos(2\pi 7 f_0 t) + 2A/(11\pi)\cos(2\pi 11 f_0 t)$$
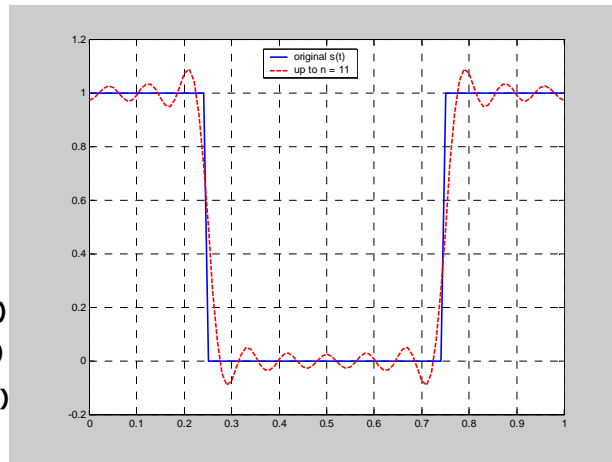
Example: cont'd

```
clear all

T = 1;
A = 1;
t = -1:0.01:1;
n_max = 11;

s = (A*square(2*pi/T*(t+T/4))+A)/2;

figure(1)
plot(t, s);
grid
axis([0 1 -0.2 1.2]);

s_e = A/2*ones(size(t));

for n=1:2:n_max
    s_e = s_e + (-1)^((n-1)/2) * 2*A/(n*pi) * cos(2*pi*n/T*t);
end

figure(2)
plot(t, s,'b-', t, s_e,'r--');
axis([0 1 -0.2 1.2]);
legend('original s(t)', 'up to n = 11');
grid
```

- The matlab code for plotting and evaluating the Fourier Series Expansion
- This code builds the series incrementally using the "for" loop
- Make sure you study this code!!

Notes Previous Example

- **The more terms included in the series expansion → the closer the representation to the original s(t)**

  - **i.e. comparing s(t) with s_e(n=n*), the greater the n* the closer the representation is**
- **How to measure "closeness"?**

- **Answer: Let's use power!!**

Power Calculation Using Fourier Series Expansion

- **Rule: if s(t) is represented using Fourier Series expansion, then its power can be calculated using:**

$$P_s = \frac{1}{T}\int_0^T |s(t)|^2 \, dt = \frac{A_0^{\,2}}{4} + \frac{1}{2}\sum_{n=1}^{\infty}\left[A_n^{\,2} + B_n^{\,2}\right]$$

$$= \frac{A_0^{\,2}}{4} + \frac{1}{2}\sum_{n=1}^{\infty} C_n^{\,2}$$

Power Calculation Using Fourier Series Expansion (2)

- **The previous result is based on the following two facts:**

  - **(1) For f(t) = constant**
    → power of f(t) = constant²

  Proof:

  power = 1/T X $\int_0^T$constant² dt

  = 1/T X constant² X T

  = constant² Watts

Power Calculation Using Fourier Series Expansion (3)

- **The previous result is based on the following facts (continued):**

  - **(2) For f(t) = A cos(2πnf₀t+θ)**
    → power of f(t) = A²/2

  Proof:

  $$P_f = \frac{1}{T}\int_0^T |f(t)|^2 \, dt = \frac{A^2}{T}\int_0^T \cos^2(2\pi n f_0 t + \theta)\, dt$$

  $$= \frac{A^2}{T}\int_0^T [\frac{1}{2} + \frac{1}{2}\cos(4\pi n f_0 t + 2\theta)]\, dt$$

  $$= \frac{A^2}{T}[\frac{T}{2} + 0] = \frac{A^2}{2}$$

Example 2:

- **Problem: What is the power of the signal s(t) used in previous example? And find n* such that the power contained in s_e(n=n*) is 95% of that existing in s(t)?**

- **Solution:**

Let the power of s(t) be given by P_s

$$P_s = \frac{1}{T} \int_0^T |s(t)|^2 \, dt = \frac{1}{T} \times A^2 \times \frac{T}{2} = \frac{A^2}{2} = 0.5A^2$$

Example 2: cont'd

- **Now it is desired to compute the power using the Fourier Series Expansion**

- **What is the power in s_e(n=0) = A/2?**
- **Ans: we apply the power formula:**

$$P_{s\_e(n=0)} = \frac{1}{T} \int_0^T |s\_e(n=0)|^2 \, dt$$

$$= \frac{1}{T} \times \frac{A^2}{4} \times T = \frac{A^2}{4} = 0.25A^2$$

Example 2: cont'd

- **What is the power in**
  $s\_e(n=1) = A/2 + 2A/\pi \cos(2\pi f_0 t)$
- **Ans: we can use the result on slide <u>Power Calculation Using Fourier Series Expansion</u>:**

$$P_{s\_e(n=1)} = \frac{1}{T}\int_0^T |s\_e(n=1)|^2 \, dt = \frac{A^2}{4} + \frac{2A^2}{\pi^2}$$

$$= \left(\frac{1}{4} + \frac{2}{\pi^2}\right)A^2 = 0.4526 A^2$$

Example 2: cont'd

- **What is the power in**
  $s\_e(n=3) = A/2 + 2A/\pi \cos(2\pi f_0 t) -$
  $2A/(3\pi) \cos(2\pi 3 f_0 t)$
- **Ans: we can use the result on slide <u>Power Calculation Using Fourier Series Expansion</u>:**

$$P_{s\_e(n=3)} = \frac{1}{T}\int_0^T |s\_e(n=3)|^2 \, dt = \frac{A^2}{4} + \frac{2A^2}{\pi^2} + \frac{2A^2}{9\pi^2}$$

$$= \left(\frac{1}{4} + \frac{2}{\pi^2} + \frac{2}{9\pi^2}\right)A^2 = 0.4752 A^2$$

Example 2: cont'd

- **What is the power in**

    s_e(n=5) = A/2 + 2A/π cos(2πf$_0$t) −
        2A/(3π) cos(2π3f$_0$t) +
        2A/(5π) cos(2π5f$_0$t)

- **Ans: we can use the result on slide <u>Power Calculation Using Fourier Series Expansion</u>:**

$$P_{s\_e(n=5)} = \frac{1}{T}\int_0^T |s\_e(n=5)|^2 dt = \frac{A^2}{4} + \frac{2A^2}{\pi^2} + \frac{2A^2}{9\pi^2} + \frac{2A^2}{25\pi^2}$$

$$= \left(\frac{1}{4} + \frac{2}{\pi^2} + \frac{2}{9\pi^2} + \frac{2}{25\pi^2}\right)A^2 = 0.4833A^2$$

Example 2: cont'd

- **What is the power in**

$$s\_e(n=\infty) = \frac{A}{2} + \frac{2A}{\pi}\sum_{n=1,3,5}^{\infty}\frac{(-1)^{(n-1)/2}}{n}\times\cos(2\pi n f_0 t)$$

- **Ans: we can use the result on slide <u>Power Calculation Using Fourier Series Expansion</u>:**

$$P_{s\_e(n=\infty)} = \frac{1}{T}\int_0^T |s\_e(n=\infty)|^2 dt = \frac{A^2}{4} + \frac{2A^2}{\pi^2}\sum_{n=1}^{\infty}\frac{1}{n^2}$$

$$= \left(\frac{1}{4} + \frac{2}{\pi^2}\sum_{n=1}^{\infty}\frac{1}{n^2}\right)A^2 = 0.5A^2$$

This the EXACT SAME power contained in s(t) –
This is expected since s(t) is 100% represented by s_e(n=∞)

Example 2: cont'd

s_e(n=k)	Expression	Power	% Power[+]
k = 0	A/2	0.25 A^2	$(0.25A^2)/(0.5A^2)$ = 50%
k = 1	A/2 + 2A/πcos($2\pi f_0 t$)	0.4526 A^2	$(0.4526A^2)/(0.5A^2)$ = 90.5%
k = 2[*]	A/2 + 2A/πcos($2\pi f_0 t$)	0.4526 A^2	90.5%
k = 3	A/2 + 2A/πcos($2\pi f_0 t$) − 2A/(3π)cos($2\pi 3f_0 t$)	0.4752 A^2	95.0%
k = 5	A/2 + 2A/πcos($2\pi f_0 t$) − 2A/(3π)cos($2\pi 3f_0 t$) + 2A/(5π)cos($2\pi 5f_0 t$)	0.4833 A^2	96.7%

[+] % power = power of s_e(n=k) relative to original power in s(t) which is equal to $0.5A^2$
[*] For k = 2, the expression s_e(n=k) is the same as that for s_e(k=1). Why?

Example 2: cont'd

- **Therefore, s_e(n=n*) such that 95% of power is contained ➔ n* = 3**

Power Spectral Density Function

- **Fourier Series Expansion:**
  - **Specifies all the basic harmonics contained in the original function s(t)**
  - **$C_n^2/2 = (A_n^2 + B_n^2)/2$ determines the power contribution of the nth harmonic with frequency nf_0**
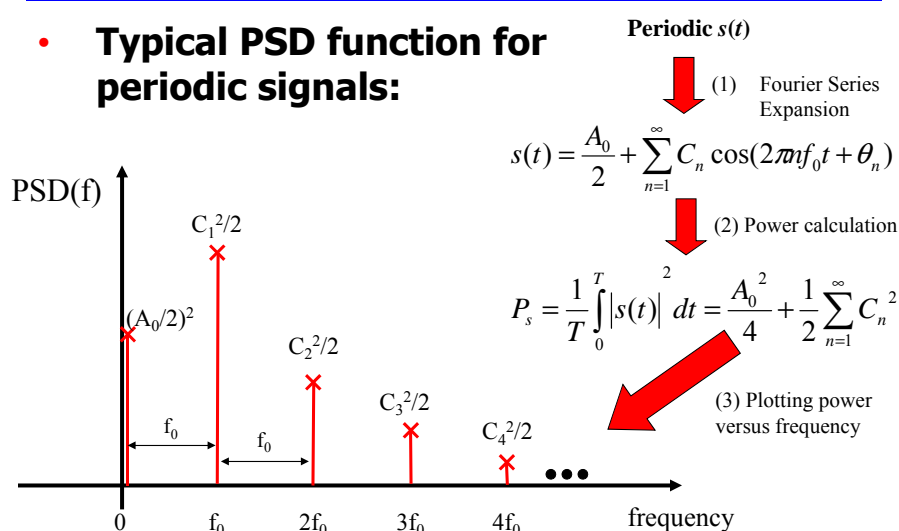- **The power Spectral Density function is a function specifying: how much power is contributed by a given frequency**

Power Spectral Density Function (2)

- **Typical PSD function for periodic signals:**

Periodic $s(t)$

(1) Fourier Series Expansion

$$s(t) = \frac{A_0}{2} + \sum_{n=1}^{\infty} C_n \cos(2\pi n f_0 t + \theta_n)$$

(2) Power calculation

$$P_s = \frac{1}{T}\int_0^T |s(t)|^2 \, dt = \frac{A_0^2}{4} + \frac{1}{2}\sum_{n=1}^{\infty} C_n^2$$

(3) Plotting power versus frequency

PSD(f)

$C_1^2/2$

$(A_0/2)^2$

$C_2^2/2$

$C_3^2/2$

$C_4^2/2$

f_0 f_0

0   f_0 $2f_0$ $3f_0$ $4f_0$ frequency

Power Spectral Density Function (3)

- A mathematical expression for PSD(f) can be written as

$$PSD(f) = \begin{cases} A_0^{\;2}/4 & f = 0 \\ C_n^{\;2}/2 & f = n \times f_0 \\ 0 & otherwise \end{cases}$$

- Another way (more compact) of writing PSD(f) is as follows:

$$PSD(f) = \frac{A_0^{\;2}}{4} \times \delta(f) + \frac{1}{2} \sum_{n=1}^{\infty} C_n^{\;2} \times \delta(f - nf_0)$$

where $\delta(t)$ is defined by

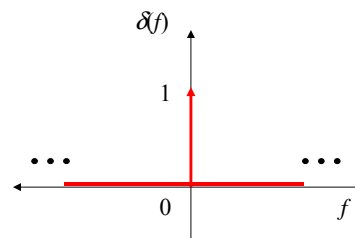$$\delta(f) = \begin{cases} 1 & f = 0 \\ 0 & f \neq 0 \end{cases}$$

Power Spectral Density Function (4)

- $\delta(f)$ is referred to as the dirac function or unit impulse function

Note on the PSD Function

- **PSD function has units of Watts/Hz**

- **For periodic signals ➔ PSD is a discrete function - defined for integer multiples of the fundamental frequency**
    - **Specifies the power contribution of every harmonic component $C_n^2/2 \longleftrightarrow nf_0$**

- **The separation between the discrete components is at least f_0**
    - **It is exactly f_0 if all C_n's are not zeros**
    - **E.g. for the previous s(t) example, $C_n=0$ for even n ➔ separation = $2f_0$**

Note on the PSD Function (2)

- **To calculate the total power of signal ➔ Integrate PSD over all contained frequencies**
    - **For discrete PSD: integration = summation**

- **Therefore total power of s(t),**

$$P_s = (A_n/2)^2 + \sum C_n^2/2 \quad \text{in Watts}$$

Example 3:

- **Find the PSD function of the periodic signal s(t) considered in Example 1.**
- **From Example 1, s(t) is given by**

$$s(t) = \frac{A}{2} + \frac{2A}{\pi} \sum_{n=1,3,5}^{\infty} \frac{(-1)^{(n-1)/2}}{n} \times \cos(2\pi n f_0 t)$$

- **Using Example 2:**
  - **Power at the zero frequency = $(A/2)^2 = A^2/4$**
  - **Power at the nth harmonic (n odd) is equal to $2A^2/(n\pi)^2$**
  - **Power at the nth harmonic (n even) is zero**
  - **Therefore the PSD function is given by**

$$PSD(f) = \frac{A^2}{4} \times \delta(f) + \frac{2A^2}{\pi^2} \sum_{n=1,3,5}^{\infty} \frac{1}{n^2} \times \delta(f - n f_0)$$
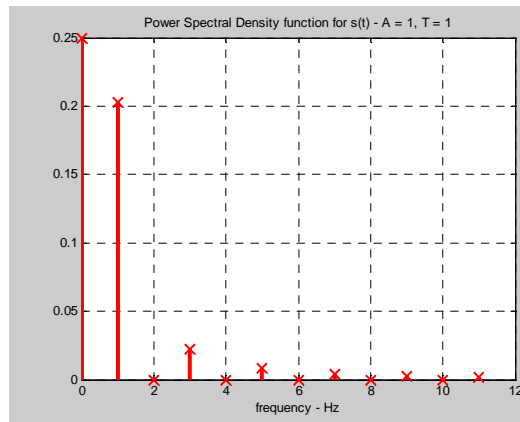

Example 3: cont'd

- **The PSD is plotted as shown (A = 1, T = 1)**

$$PSD(f) = \frac{A^2}{4} \times \delta(f) + \frac{2A^2}{\pi^2} \sum_{n=1,3,5}^{\infty} \frac{1}{n^2} \times \delta(f - n f_0)$$

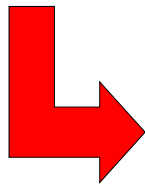Power Spectral Density function for s(t) - A = 1, T = 1

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Example 3: cont'd

- **Matlab Code to plot PSD**

```
clear all

T = 1;
A = 1;
t = -1:0.01:1;
n_max = 11;

Frequency    = [0:1:n_max];
PwrSepctralD = zeros(size(Frequency));

% Record the DC term power at f = 0
PwrSepctralD(1) = (A/2)^2;

% Record the nth harmonic power at f = nf0
for n=1:2:n_max
    PwrSepctralD(n+1) = (2*A/(n*pi))^2 / 2;
end

figure(1)
stem(Frequency, PwrSepctralD,'rx');
title('Power Spectral Density function for s(t) - A = 1, T = 1');
xlabel('frequency - Hz');
grid
```

The "stem" function is typically used to plot discrete functions
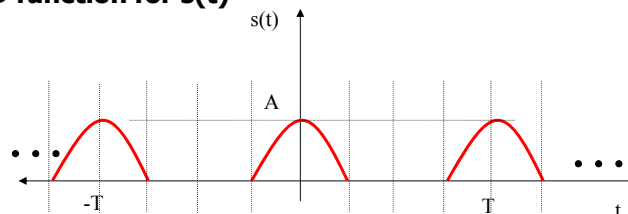
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Example 4:

This is a typical exam question

- **Problem: Consider the periodic half-wave rectified signal s(t) depicted in figure.**
    - **Write a mathematical expression for s(t)**
    - **Calculate the Fourier Series Expansion for s(t)**
    - **Calculate the total power for s(t)**
    - **Find n* such that s_e(n*) has 95% of the total power**
    - **Determine the PSD function for s(t)**
    - **Plot the PSD function for s(t)**

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Example 4: cont'd

- **Answer:**

(a) To write a mathematical expression for s(t), remember that the general form of a sinusoidal function is given by

$$A \cos(2\pi \times Freq \times t), \text{ or}$$
$$A \cos(2\pi /Period \times t)$$

Therefore s(t) is given by

$$s(t) = A \cos(2\pi/T\ t) \quad -T/4 < t \leq T/4$$
$$= 0 \qquad\qquad T/4 < t \leq 3T/4$$

Example 4: cont'd

- **Answer:**

(b) The F.S.E of s(t): $s(t) = \dfrac{A_0}{2} + \sum\limits_{n=1}^{\infty} [A_n \cos(2\pi n f_0 t) + B_n \sin(2\pi n f_0 t)]$

The DC term is given by

$$A_0 = \frac{2}{T} \int\limits_{-T/4}^{T/4} s(t)dt = \frac{2A}{T} \times \int\limits_{-T/4}^{T/4} \cos(2\pi t /T)dt$$

$$= \frac{A}{\pi} \times \sin(2\pi t /T)\Big|_{t=-T/4}^{t=T/4} = \frac{A}{\pi}\left[\sin(\pi /2) - \sin(-\pi /2)\right]$$

$$= \frac{2A}{\pi}$$

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Example 4: cont'd

• **Answer:**

The An term is given by (remember $1/T = f_0$)

$$A_n = \frac{2}{T}\int_{-T/4}^{T/4} s(t)\cos(2\pi n f_0 t)\,dt = \frac{2A}{T}\times\int_{-T/4}^{T/4}\cos(2\pi t/T)\cos(2\pi n f_0 t)\,dt$$

$$= \frac{2A}{T}\times\left[\frac{\sin\left(2\pi(n+1)f_0 t\right)}{4\pi(n+1)f_0} + \frac{\sin\left(2\pi(n-1)f_0 t\right)}{4\pi(n-1)f_0}\right]\Bigg|_{t=-T/4}^{t=T/4} \quad \text{For } n \neq 1$$

$$= \frac{A}{\pi}\times\left[\frac{\cos(n\pi/2)}{(n+1)} + \frac{-\cos(n\pi/2)}{(n-1)}\right] \quad \text{For } n \neq 1$$

2/18/2013   Dr. Ashraf S. Hasan Mahmoud   This means: the n=1 should be special!

Example 4: cont'd

But

$$\cos(n\pi/2) = 0 \qquad n = \text{odd}, n \neq 1$$
$$= (-1)^{(1+n/2)} \quad n = \text{even}$$

Therefore

$$A_n = \frac{A}{\pi}\times\left[\frac{(-1)^{(1+n/2)}}{(n+1)} + \frac{(-1)(-1)^{(1+n/2)}}{(n-1)}\right] \quad \text{For n even}$$

$$= 0 \qquad\qquad\qquad \text{For n odd, } n \neq 1$$

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Example 4: cont'd

The expression for A_n (for even n) can be further simplified to

$$A_n = \frac{A}{\pi} \times \left[\frac{(-1)^{(1+n/2)}}{(n+1)} + \frac{(-1)(-1)^{(1+n/2)}}{(n-1)} \right]$$

$$= \frac{A}{\pi} \times \left[\frac{(-1)^{(1+n/2)}(n-1) + (-1)(-1)^{(1+n/2)}(n+1)}{(n+1)(n-1)} \right]$$

$$= \frac{A}{\pi(n^2-1)} \times \left[(-1)^{(1+n/2)}(n-1) - (-1)^{(1+n/2)}(n+1) \right]$$

$$= \frac{2A(-1)^{(1+n/2)}}{\pi(n^2-1)} \qquad \textbf{For n even}$$

Example 4: cont'd

An is still not completely specified – we still need to calculate it for n=1; in other words we need to calculate A1:

$$A_{n=1} = \frac{2}{T} \int_{-T/4}^{T/4} s(t) \cos(2\pi \times 1 \times f_0 t) dt = \frac{2A}{T} \times \int_{-T/4}^{T/4} \cos(2\pi t / T) \cos(2\pi f_0 t) dt$$

Therefore:

$$A_1 = \frac{2A}{T} \times \int_{-T/4}^{T/4} \cos^2(2\pi f_0 t) dt$$

$$= \frac{2A}{T} \times \left[\frac{t}{2} + \frac{1}{4 \times 2\pi f_0} \sin(4\pi f_0 t) \right]\Bigg|_{t=-T/4}^{t=T/4} = \frac{2A}{T} \times \left[\frac{T}{4} + \frac{\sin(\pi) - \sin(-\pi)}{8\pi f_0} \right]$$

$$= \frac{A}{2}$$

Example 4: cont'd

This mean A_n is equal to the following:

$$A_n = \begin{cases} 2A/\pi & n = 0 \\ 0 & n \text{ odd, } n \neq 1 \\ A/2 & n = 1 \\ \dfrac{2A(-1)^{(1+n/2)}}{\pi(n^2-1)} & n = 2, 4, 6, \ldots \end{cases}$$

The above expression specifies A_n for ALL POSSIBLE values of n ➔ specification is complete

---

Remember:
$$\int [\sin(ax)\cos(bx)]\, dx = \frac{-\cos(ax+bx)}{2(a+b)} - \frac{\cos(ax-bx)}{2(a-b)}$$
for $a \neq b$

Example 4: cont

We still need to compute B_n:

$$B_n = \frac{2}{T} \int_{-T/4}^{T/4} s(t)\sin(2\pi n f_0 t)\,dt = \frac{2A}{T} \times \int_{-T/4}^{T/4} \cos(2\pi t/T)\sin(2\pi n f_0 t)\,dt$$

$$= \frac{2A}{T} \times \left[\frac{\cos(2\pi(n+1)f_0 t)}{4\pi(n+1)f_0} - \frac{\cos(2\pi(n-1)f_0 t)}{4\pi(n-1)f_0} \right]\Bigg|_{t=-T/4}^{t=T/4} \qquad \textbf{For n} \neq \textbf{1}$$

$$= \frac{A}{2\pi} \times \left[\frac{-\cos(\pi/2(n+1)) + \cos(-\pi/2(n+1))}{(n+1)} - \frac{\cos(\pi/2(n-1)) - \cos(-\pi/2(n-1))}{(n-1)} \right]$$

$$= 0 \qquad\qquad\qquad\qquad\qquad\qquad \textbf{For n} \neq \textbf{1}$$

This means: the n=1 should be special!

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Example 4: cont'd

B_n is still NOT completely specified – we still need to calculate it for n=1; in other words we need to calculate B_1:

$$B_{n=1} = \frac{2}{T} \int_{-T/4}^{T/4} s(t)\sin(2\pi \times 1 \times f_0 t)dt = \frac{2A}{T} \times \int_{-T/4}^{T/4} \cos(2\pi t/T)\sin(2\pi f_0 t)dt$$

Therefore:

$$B_1 = \frac{2A}{T} \times \int_{-T/4}^{T/4} \cos(2\pi f_0 t)\sin(2\pi f_0 t)dt = \frac{A}{T} \times \int_{-T/4}^{T/4} \sin(4\pi f_0 t)dt$$

$$= \frac{-A}{4\pi} \times \cos(4\pi f_0 t)\Big|_{t=-T/4}^{t=T/4} = \frac{-A}{4\pi} \times [\cos(\pi) - \cos(-\pi)]$$

$$= 0 \qquad \textcolor{blue}{\rightarrow \textbf{This means } B_n = 0 \textbf{ for all n}}$$

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Example 4: cont'd

- **To summarize:**

$$A_n = \begin{cases} 2A/\pi & n = 0 \\ 0 & n \text{ odd, } n \neq 1 \\ A/2 & n = 1 \\ \dfrac{2A(-1)^{(1+n/2)}}{\pi(n^2-1)} & n = 2, 4, 6, \ldots \end{cases}$$

And

$$B_n = 0 \quad \text{for all n}$$

- **Having computed A_n and B_n we are now in a position to write the Fourier Series Expansion for s(t)**

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Example 4: cont'd

- **The Fourier Series Expansion for s(t) is given by**

$$s(t) = \frac{A_0}{2} + \sum_{n=1}^{\infty} \left[A_n \cos(2\pi n f_0 t) + B_n \sin(2\pi n f_0 t) \right]$$

$$= \frac{A}{\pi} + \frac{A}{2} \cos(2\pi f_0 t) + \frac{2A}{\pi} \sum_{n=2,4,6}^{\infty} \frac{(-1)^{(1+n/2)}}{n^2 - 1} \cos(2\pi n f_0 t)$$

The C_n terms (**there is a typo in the textbook**) are as follows:

$C_0 = A/\pi$

$C_1 = A/2$

$$C_n = \frac{2A(-1)^{(1+n/2)}}{\pi(n^2 - 1)}, \quad n = 2, 4, 6, \ldots$$

$$0 \qquad n \text{ odd}, n \neq 1$$

Remember:

$\sin(2ax) = \frac{1}{2} \cos(ax) \sin(ax)$

Example 4: cont'd

Plot for s(t) and the Fourier Series Expansion for k=0, 1, 2, and 4

Note: As k increases s_e(n=k) approaches the original s(t)

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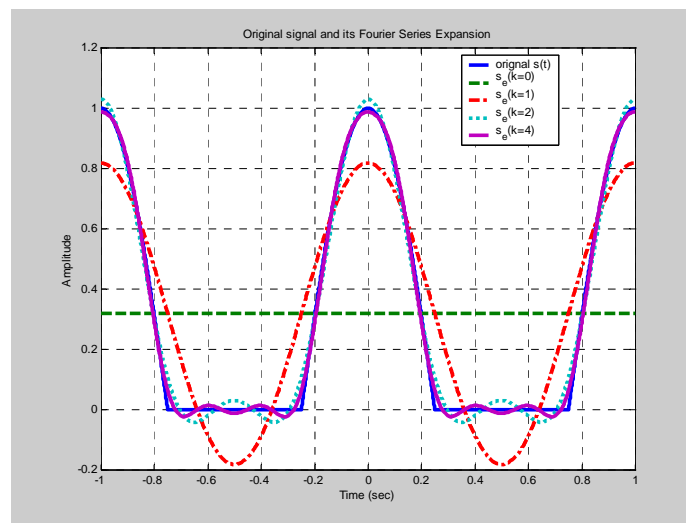
Example 4: cont'd

- **The total power of s(t) is given by:**

$$P_s = \frac{1}{T} \int_{-T/4}^{3T/4} |s(t)|^2 \, dt = \frac{A^2}{T} \times \int_{-T/4}^{T/4} \cos^2(2\pi t / T)$$

$$= \frac{A^2}{T} \times \left[\frac{t}{2} + \frac{\sin(4\pi t / T)}{8\pi t / T} \right]_{t=-T/4}^{t=T/4}$$

$$= \frac{A^2}{4}$$

Therefore total power of s(t) = 0.25 A^2

Example 4: cont'd

- **To find n* such that power of s_e(n=n*) = 95% of total power:**

s_e(n=k)	Expression	Power	% Power+
k = 0	A/π	0.1013 A^2	(0.1013A^2)/(0.25 A^2) = 40.5%
k = 1	A/π + A/2 cos(2πf$_0$t)	0.2263 A^2	(0.2262A^2)/(0.25A^2) = 90.5%
k = 2	A/π + A/2 cos(2πf$_0$t) + 2A/(3π) cos(2π2f$_0$t)	0.2488 A^2	(0.2488A^2)/(0.25A^2) 99.5%

Therefore n* = 2 ➔ power of s_e(n=2) = 0.2488 A^2 which is 99.5% of total power of s(t)

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Example 4: cont'd

- **The PSD function for s(t) is as follows:**
  - **Power for DC term = $(A/\pi)^2$**
  - **Power for harmonic at $f = f_0$: $(A/2)^2/2 = A^2/8$**
  - **Power for harmonic at $f = nf_0$ (n=2,4,6, ...):**
    $[2A/(\pi(n^2-1))]^2/2 = 2A^2/(\pi(n^2-1))^2$

- **Therefore PSD function equals to**

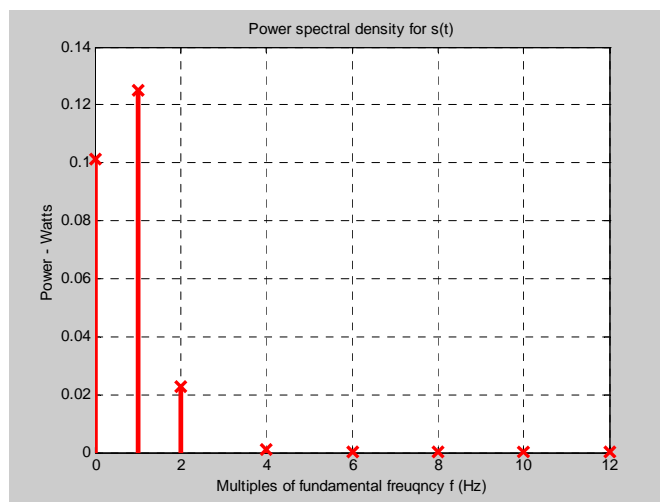$$PSD(f) = \left(\frac{A}{\pi}\right)^2 \delta(f) + \frac{A^2}{8}\delta(f - f_0) + \frac{2A^2}{\pi^2}\sum_{n=2,4,6}^{\infty}\frac{\delta(f - nf_0)}{\left(n^2 - 1\right)^2}$$

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Example 4: cont'd

- **Plot of The PSD function for s(t)**

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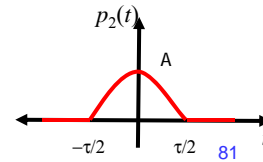
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Fourier Transform

- **Fourier Series Expansion analysis is applicable for PERIODIC signals ONLY**
- **There are important signals that are not periodic such as**
  - **Your voice waveform**
  - **Pulse signal p(t) – used for modulation and transmission**
  - **Examples: $p_1(t)$ and $p_2(t)$**
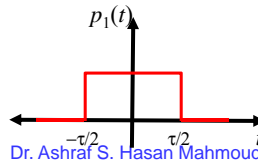
Fourier Transform (2)

- **How to find the frequency content of such signals?**

- **Use FOURIER TRANSFORM**

$$X(f) = \int_{-\infty}^{\infty} x(t) e^{-2\pi j f t} dt$$

$$x(t) = \int_{-\infty}^{\infty} X(f) e^{2\pi j f t} df$$

Notes on Fourier Transform

- **F.T describes a two-way transformation**

  x(t)   ← → X(f)

  where x(t) is the time representation of the signal, while X(f) is the frequency representation of the signal

- **X(f) is defined on a continuous range of frequencies**
 - **All frequencies within the range of X(f) where X(f) is not zero contribute towards building x(t)**

Notes on Fourier Transform (2)

- **The magnitude of the contribution of a particular frequency f* in x(t) is proportional to |X(f*)|²**

- **Example: Consider the F.T. pair shown below – clearly frequencies belonging to (-1/τ,1/τ) contribute significantly more compared to frequencies belonging to (1/τ,∞) or (-∞,-1/τ)**

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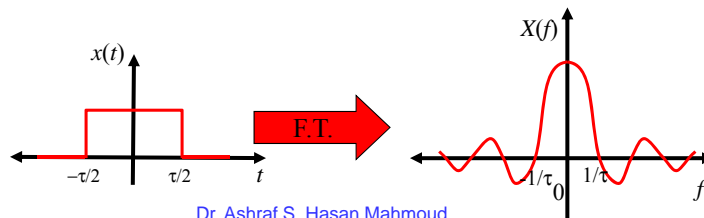
Properties of Fourier Transform

- **If x(t) is time-limited ➔ X(f) is not frequency-limited**
  - **i.e. the range of X(f) = (- ∞, ∞)**

- **X(f) is <u>complex-valued</u> (has magnitude and phase) in general, i.e.** $X(f) \in \mathbb{C}$

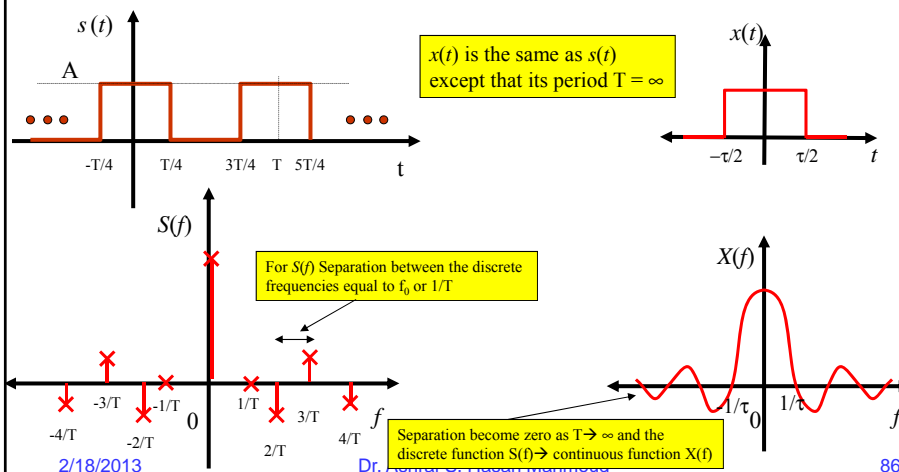- **If x(t) is a <u>real-valued</u> symmetric ➔ X(f) is real-valued, i.e.** $X(f) \in \mathbb{R}$

Relation between Fourier Series Expansion and Fourier Transform

- **Consider the following two signals:**

x(t) is the same as s(t) except that its period T = ∞

For S(f) Separation between the discrete frequencies equal to f_0 or 1/T

Separation become zero as T➔ ∞ and the discrete function S(f)➔ continuous function X(f)

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Relation between Fourier Series Expansion and Fourier Transform (2)

- **The separation between spectral lines for a periodic signal is 1/T**

- **As T → infinity and s(t) becomes non periodic → the separation between spectral lines → zero (i.e. it becomes continuous)**
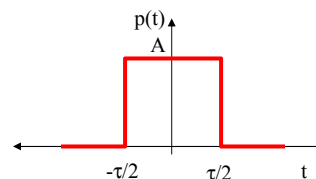
Example 5:

- **Problem: Consider the square pulse function shown in figure:**
  - **Write a mathematical expression for p(t)**
  - **Find the Fourier transform for p(t)**
  - **Plot P(f)**

Example 5: cont'd

- **Answer: p(t) can be expressed as**

$$p(t) = A \quad |t| \leq \tau/2$$
$$= 0 \quad \text{otherwise}$$

The F.T. for p(t), P(f) is given by

$$P(f) = \int_{-\infty}^{\infty} p(t)e^{-2\pi jft} dt$$

$P(f)$ is real-valued – for this specific example of $p(t)$; why?

Example 5: cont'd

- **Which is equal to**

$$P(f) = \int_{-\infty}^{\infty} p(t)e^{-2\pi jft} dt = \int_{-\tau/2}^{\tau/2} Ae^{-2\pi jft} dt$$

$$= \frac{A}{-2\pi jf} \int_{-\tau/2}^{\tau/2} e^{-2\pi jft} dt = -\frac{A}{2\pi jf} \times \left(e^{-\pi jf\tau} - e^{\pi jf\tau}\right)$$

$$= \frac{A}{\pi f} \times \frac{\left(e^{\pi jf\tau} - e^{-\pi jf\tau}\right)}{2j}$$

$$= A\tau \frac{\sin(\pi f\tau)}{\pi f\tau}$$

Remember: Euler identity :
$e^{jx} = \cos(x) + j\sin(x)$, OR
$\cos(x) = (e^{jx}+e^{-jx})/2$
$\sin(x) = (e^{jx}-e^{-jx})/(2j)$

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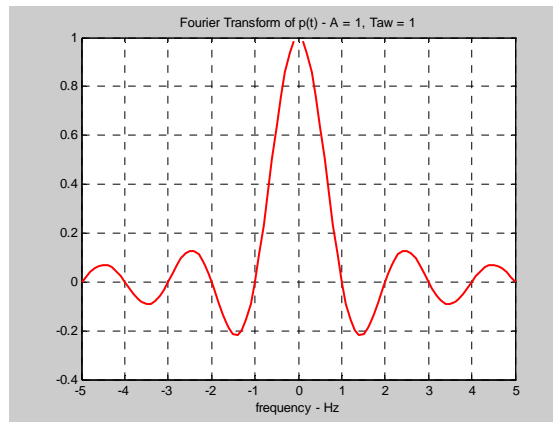
Example 5: cont'd

- **P(f) plot for A = 1 and τ = 1**

- **Note:**
  - **P(f) is define on (-∞, ∞)**
  - **P(f) is continuous (except at f = 0 Hz)**

  - **P(f) = ZERO for f = n/τ**

  - **For practical pulses – P(f) approaches zero as f → ±∞**

  - **Most of the energy of p(t) is contained in the period of (-1/τ, 1/τ)**

Fourier Transform of p(t) - A = 1, Taw = 1

Energy Spectral Density Function (ESDF)

- **ESDF is defined as**

$$ESD(f) = \frac{1}{2\pi} P(f) P^*(f)$$

  where P(f) is the F.T. of the pulse p(t). P*(f) is the complex conjugate of P(f).
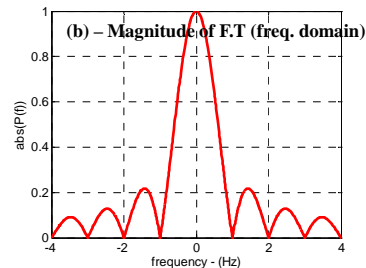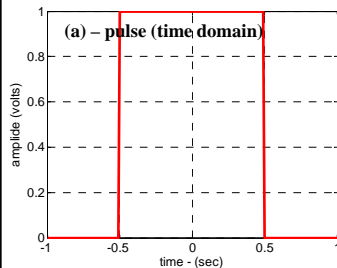
- **ESDF is a measure of how much energy is contained at a particular frequency f**

- **Units of ESDF is Joules per Hz**

- **How would you compare ESDF with PSDF?**

Example 5 (For A = 1 Volts and Taw = 1 sec) - cont'd

(a) – pulse (time domain)

(b) – Magnitude of F.T (freq. domain)

(c) – ESDF (freq. domain)

$$p(t) = \begin{cases} A & |t| < \tau/2 \\ 0 & \text{otherwise} \end{cases} \quad \textbf{(a)}$$

$$P(f) = \int_{-\infty}^{\infty} p(t)e^{-2\pi jft}\, dt = A\tau \frac{\sin(\pi\tau f)}{\pi\tau f} \quad \textbf{(b)}$$

$$ESD(f) = \frac{1}{2\pi}P(f)P^*(f) = \frac{1}{2\pi}\left| A\tau \frac{\sin(\pi\tau f)}{\pi\tau f} \right|^2 \textbf{(c)}$$
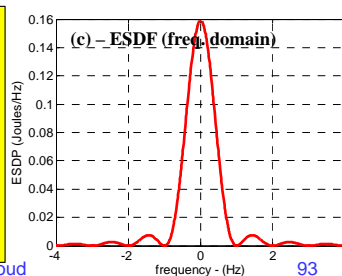
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Example 5 (For A = 1 Volts and Taw = 1 sec) – Matlab Code

- **Code for producing plots on previous slide**

```
clear all; LineWidth = 3; FontSize = 14;
%Example of rectangular pulse
A = 1; Taw = 1; % parameters for the rectangle pulse
t_step = 0.01; f_step = 0.01; Nmax = 4;
t = -Taw:t_step:Taw; % define the time axis
f = -Nmax/Taw:f_step:Nmax/Taw; % define the frequency axis

p_t = A*rectpuls(t/Taw);  % The rectangle pulse of height A and width Taw
P_f = A*Taw*sin(pi*Taw*f)./(pi*Taw*f); % The corresponding F.T P(f)
ESDF_f = P_f.*conj(P_f)/(2*pi); % The ESDF

figure(1); clf; set(gca, 'FontSize', FontSize);
h = plot(t, p_t, '-r', 'LineWidth', LineWidth);
xlabel('time - (sec)'); ylabel('amplide (volts)'); grid on;

figure(2); clf; set(gca, 'FontSize', FontSize);
h = plot(f, abs(P_f), '-r', 'LineWidth', LineWidth);
xlabel('frequency - (Hz)'); ylabel('abs(P(f))'); grid on;

figure(3); clf; set(gca, 'FontSize', FontSize);
h = plot(f, ESDF_f, '-r', 'LineWidth', LineWidth);
xlabel('frequency - (Hz)'); ylabel('ESDP (Joules/Hz)'); grid on;
```

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Example 6:

- **Repeat example 5 for triangular pulse shown in textbook Figure A.2 page 839. Let be equal to 2 seconds and be equal to 3 volts.**
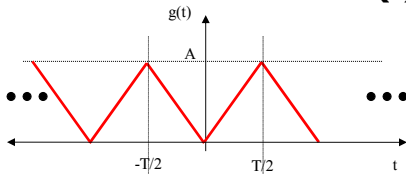

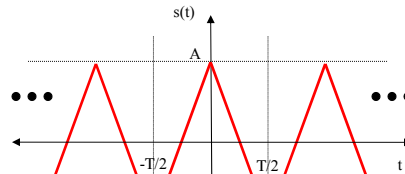## Example 7:

- **Problem: If the FSE expansion for the function g(t) is as given below. Compute the FSE for the function s(t) without computing the FSE coefficients for s(t).**

$$g(t) = \begin{cases} \dfrac{-2A}{T}t & \dfrac{-T}{2} \leq t \leq 0 \\ \dfrac{2A}{T}t & 0 \leq t \leq \dfrac{T}{2} \end{cases}$$

$$g(t) = \frac{A}{2} + \sum_{n=1,3,5}^{\infty} \frac{(-4A)}{\pi^2 n^2} \cos\left(\frac{2\pi n}{T}t\right)$$

$$s(t) = \begin{cases} \dfrac{4A}{T}t + A & \dfrac{-T}{2} \leq t \leq 0 \\ \dfrac{-4A}{T}t + A & 0 \leq t \leq \dfrac{T}{2} \end{cases}$$

Z-Transform

- **Digital signals**
  - **Discrete-time signals – sampled continues-time signals**
  - **E.g. I/O signal used by micro-controllers**
- **Systems described by difference equations**
  - **E.g. CD player contains digital signal processing system (digital filter) to manipulate the digital audio signal**
- **For such systems input and output are related by difference equations and the Z-transform is used to solve these systems**
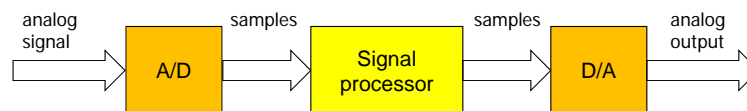
Z-Transform - Introduction

- **For Modern systems**

analog signal		samples		samples		analog output
	A/D		Signal processor		D/A	

processing – filtering noise, equalizing music, adding effects to audio/video, etc.

Z-Transform - Definition

- **Let y(t) be a continuous-time signal (function)**
- **Define T – sampling period**

- **Then – $y(k) = y_k = y(kT)$ for k = 0, 1, 2, 3, ...**
  defines uniformly spaced samples of the original signal $y(t)$

- **The Z-Transform for yk is defined as**

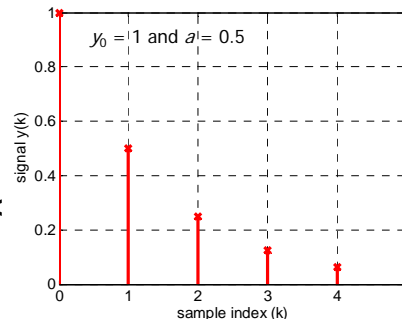$$\mathcal{Z}[y_k] = Y(z) = \sum_{k=-\infty}^{\infty} y_k z^{-k}$$

if the summation converges

Z-Transform – Example 1

- **Compute the Z-transform for the sequence**

$$y(k) = y_0 a^k$$

  for k = 0, 1, 2, ... and 0<a<1
- **Compute the Z-transform for the sequence**
- **A plot for y(k) is shown for 0< a < 1**
- **Note the y(k) is defined only on specific indices (time samples)**

$y_0 = 1$ and $a = 0.5$

- **Applying the definition**

$$Y(z) = \sum_{k=-\infty}^{\infty} y_k z^{-k} = \sum_{k=0}^{\infty} y_0 a^k z^{-k} = y_0 \sum_{k=0}^{\infty} (a/z)^k = \frac{y_0}{1 - a/z} = \frac{y_0 z}{z - a}$$

  for |a/z| < 1.

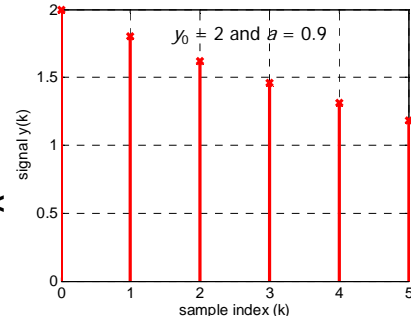$$y_0 a^k \leftrightarrow \frac{y_0 z}{z - a} \quad \textbf{pair (1)}$$

for k=0, 1, 2, …

Z-Transform – Example 2

- **Compute the Z-transform for the sequence**

$$y(k) = 2(0.9)^k$$

- **for k = 0, 1, 2, ... and 0<a<1**
- **Compute the Z-transform for the sequence**
- **A plot for y(k) is shown for 0< a < 1**

- **Using the previous result**

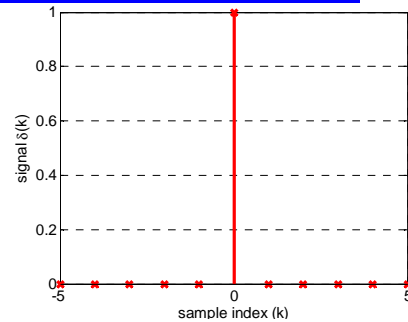$$Y(z) = \frac{2}{1 - 0.9/z} = \frac{2z}{z - 0.9}$$

for |0.9/z| < 1.

Discrete-time Delta Function

Z-Transform – Example 3

- **Compute the Z-transform for the sequence**

$$\delta(k) = \begin{cases} 1 & k = 0 \\ 0 & k \neq 0 \end{cases}$$

- **Compute the Z-transform for the sequence**

- **Using the definition**

$$\Delta(z) = \sum_{k=-\infty}^{\infty} \delta(k)z^{-k} = \delta(0)z^0 = 1$$

for all z.

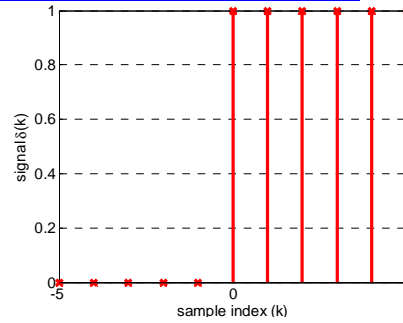$$y_0\delta(k) \leftrightarrow y_0 \quad \text{pair (2)}$$

Z-Transform – Example 3

- **Compute the Z-transform for the sequence**

$$u(k) = \begin{cases} 1 & k = 0, 1, 2, \dots \\ 0 & \text{otherwise} \end{cases}$$

- **Compute the Z-transform for the sequence**

- **Using the definition**

$$U(z) = \sum_{k=-\infty}^{\infty} u(k)z^{-k} = \sum_{k=0}^{\infty} z^{-k} = z^0 + z^{-1} + z^{-2} + \dots = \frac{1}{1 - 1/z} = \frac{z}{z - 1}$$

for $|1/z| < 1$.
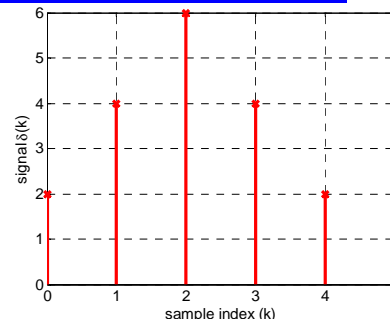
$$y_0 u(k) \leftrightarrow \frac{y_0 z}{z - 1} \quad \textbf{pair (3)}$$

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Z-Transform – Example 4

- **Compute the Z-transform for the sequence**

y(k) = [2, 4, 6, 4, 2, 0]

for k = 0, 1, 2, 3, 4, and 5, respectively

- **Compute the Z-transform for the sequence**

- **Using the definition**

$$Y(z) = \sum_{k=-\infty}^{\infty} y(k)z^{-k} = 2z^0 + 4z^{-1} + 6z^{-2} + 4z^{-3} + 2z^{-4} + 0z^{-5}$$

for $|1/z| < 1$.

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Inverse Z-Transform – Example 5

- **Compute the Inverse Z-Transform for**

$$Y(z) = \frac{2z}{z - 0.3}$$

- **We use pair (1) ➜ y0 = 2 and a = 3**
  Or y(k) is given by

$$y_k = 2(0.3)^k$$

  for k = 0, 1, 2, …

  y(k) may be rewritten as

$$y_k = 2(0.3)^k u(k)$$

Inverse Z-Transform – Example 6

- **Compute the Inverse Z-Transform for**

$$Y(z) = \frac{10}{(z - 0.3)(z - 0.9)}$$

- **Solution?**