

EECS 451 DISCRETE-TIME FOURIER TRANSFORM

DTFT: $X(e^{j\omega}) = \sum_{n=-\infty}^{\infty} x(n)e^{-j\omega n} = X(z)|_{z=e^{j\omega}}$ (z-xform on unit circle).

Inverse: $x(n) = \frac{1}{2\pi} \int_{-\pi}^{\pi} X(e^{j\omega})e^{j\omega n} d\omega$. $(-\pi, \pi) \rightarrow (p - \pi, p + \pi)$ for any p .

Period: $X(e^{j\omega})$ is **periodic** with period 2π . Highest frequency: $\omega = \pi$.

Dual: Fourier series: Expand $X(e^{j\omega})$ as a Fourier series with period 2π :
 $x(n)$ =Fourier coefficients; computed using $DTFT^{-1}$ formula above.

Uniform converge $\sum |x(n)| < \infty$ (absolutely summable) \rightarrow *uniform* convergence:

$\lim_{N \rightarrow \infty} \max |X_N(e^{j\omega}) - X(e^{j\omega})| = 0$ where $X_N(e^{j\omega}) = \sum_{n=-N}^N x(n)e^{j\omega n}$

Mean-square $\sum |x(n)|^2 < \infty$ (finite energy) \rightarrow *mean - square* convergence:

$\lim_{N \rightarrow \infty} \int_{-\pi}^{\pi} |X_N(e^{j\omega}) - X(e^{j\omega})|^2 d\omega = 0$. Weaker than uniform:

Sinc: $x(n) = \frac{\sin(Bn)}{\pi n} \rightarrow X(e^{j\omega}) = \begin{cases} 1 & \text{if } 0 \leq |\omega| < B \\ 0 & \text{if } B < |\omega| \leq \pi \end{cases}$

Finite length signal $x(n) = \{ \dots 0, 0, 3, 1, 4, 2, 5, 0, 0 \dots \}$ ($x(0) = 4$; finite length = 5) \rightarrow

$X(e^{j\omega}) = 3e^{j2\omega} + 1e^{j\omega} + 4 + 2e^{-j\omega} + 5e^{-j2\omega} = X(z)|_{z=e^{j\omega}}$

$X(e^{j\omega}) = [4 + 3 \cos(\omega) + 8 \cos(2\omega)] - j[\sin(\omega) + 2 \sin(2\omega)]$

Exponential provided: $x(n) = a^n u(n) \rightarrow X(e^{j\omega}) = \sum_{n=0}^{\infty} a^n e^{-j\omega n} = 1/(1 - ae^{-j\omega})$.

$x(n) = a^n u(n) + b^n u(-n - 1) \rightarrow X(e^{j\omega}) = \frac{b-a}{a+b-e^{j\omega}-abe^{-j\omega}}$

$|a| < 1 < |b|$ (stable $x(n) \Leftrightarrow$ ROC must include the unit circle $|z| = 1$).

DISCRETE-TIME FOURIER SERIES (DTFS)

DTFS: $X_k = \frac{1}{N} \sum_{n=0}^{N-1} x(n)e^{-j2\pi nk/N}$; $x(n) = \sum_{k=0}^{N-1} X_k e^{j2\pi nk/N}$

Discrete+periodic in time domain \Leftrightarrow Discrete+periodic in frequency.

Basis: $\sum_{n=0}^{N-1} e^{j2\pi nk/N} = \begin{cases} N & \text{if } N \text{ divides } k \\ 0 & \text{otherwise} \end{cases}$. Orthogonal function.

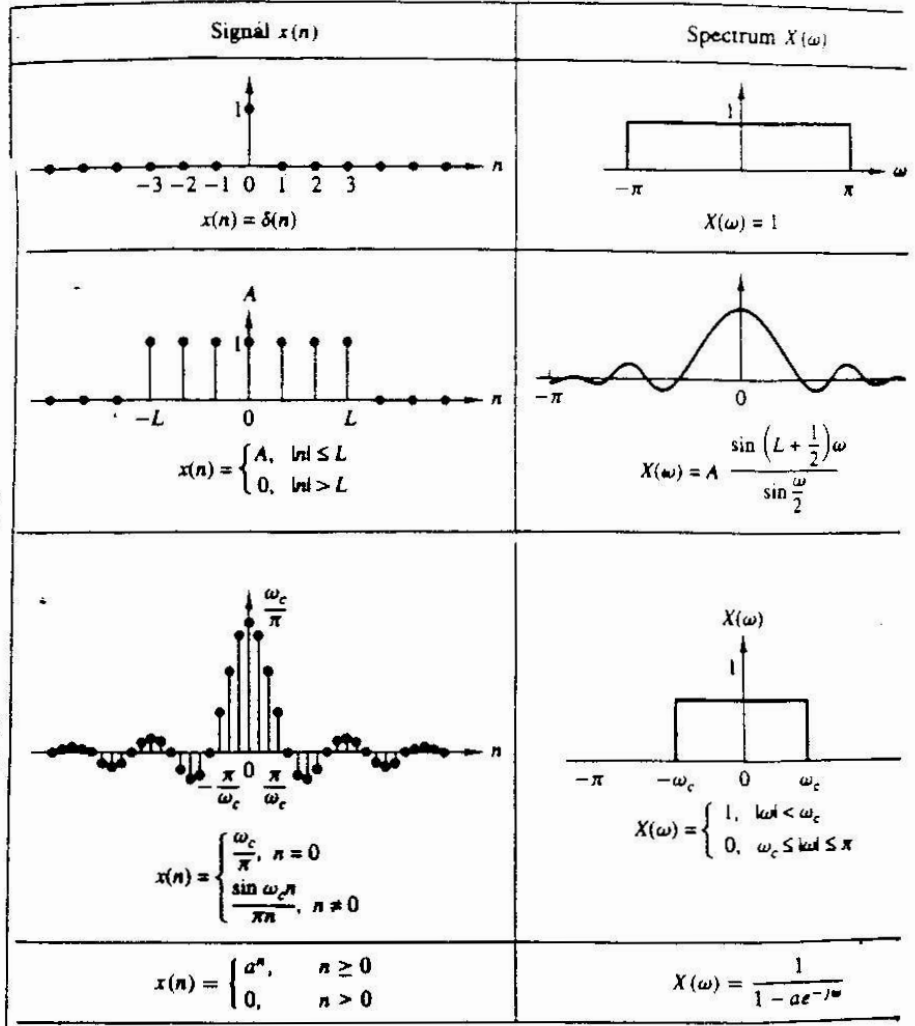
Periodic: $x(n), X_k, e^{j2\pi nk/N}$ are all periodic in n and k with periods N .

Parseval: $\frac{1}{N} \sum_{n=0}^{N-1} |x(n)|^2 = \sum_{k=0}^{N-1} |X_k|^2$ = power in the periodic $x(n)$.

Square: $x(n) = \begin{cases} 1 & \text{if } 0 \leq n \leq L - 1 \\ 0 & \text{if } L \leq n \leq N - 1 \end{cases} \rightarrow X_k = \begin{cases} \frac{L}{N} & \text{if } N \text{ divides } k; \text{ else} \\ \frac{1}{N} \frac{\sin(\pi k L/N)}{\sin(\pi k/N)} e^{-j\pi k(L-1)/N} \end{cases}$

<i>Continuous</i>	\mathcal{L}	\Leftrightarrow	\mathcal{F}	
$z = e^s$	\Updownarrow	$s = j\omega$	\Updownarrow	$\mathcal{F}\{\sum x(n)\delta(t - n)\}$
<i>Discrete</i>	\mathcal{Z}	\Leftrightarrow	<i>DTFT</i>	
<i>Time</i>		$z = e^{j\omega}$		

Notation	$X(\omega)$ $X_1(\omega)$ $X_2(\omega)$ $a_1 X_1(\omega) + a_2 X_2(\omega)$ $e^{-j\omega k} X(\omega)$ $X(-\omega)$ $X_1(\omega)X_2(\omega)$ $S_{x_1 x_2}(\omega) = X_1(\omega)X_2^*(-\omega)$ $= X_1(\omega)X_2^*(\omega)$ [if $x_2(n)$ is real] $S_{xx}(\omega)$
Linearity	$x(n)$ $x_1(n)$ $x_2(n)$ $a_1 x_1(n) + a_2 x_2(n)$ $x(n-k)$
Time shifting	$x(n-k)$
Time reversal	$x(-n)$
Convolution	$x_1(n) * x_2(n)$
Correlation	$r_{x_1 x_2}(l) = x_1(l) * x_2(-l)$
Wiener-Khinchine theorem	$r_{xx}(l)$
Frequency shifting	$e^{j\omega_0 n} x(n)$
Modulation	$x(n) \cos \omega_0 n$
Multiplication	$x_1(n)x_2(n)$
Differentiation in the frequency domain	$nx(n)$
Conjugation	$x^*(n)$
Parseval's theorem	$\sum_{n=-\infty}^{\infty} x_1(n)x_2^*(n) = \frac{1}{2\pi} \int_{-\pi}^{\pi} X_1(\omega)X_2^*(\omega)d\omega$



Sequence	$x(n)$ $x^*(n)$ $x^*(-n)$ $x_R(n)$ $jx_I(n)$ $x_e(n) = \frac{1}{2}[x(n) + x^*(-n)]$ $x_o(n) = \frac{1}{2}[x(n) - x^*(-n)]$	DTFT	$X(\omega)$ $X^*(-\omega)$ $X^*(\omega)$ $X_e(\omega) = \frac{1}{2}[X(\omega) + X^*(-\omega)]$ $X_o(\omega) = \frac{1}{2}[X(\omega) - X^*(-\omega)]$ $X_R(\omega)$ $jX_I(\omega)$
Any real signal $x(n)$	$x_e(n) = \frac{1}{2}[x(n) + x^*(-n)]$ (real and even) $x_o(n) = \frac{1}{2}[x(n) - x^*(-n)]$ (real and odd)	Real Signals	$X(\omega) = X^*(-\omega)$ $X_R(\omega) = X_R(-\omega)$ $X_I(\omega) = -X_I(-\omega)$ $ X(\omega) = X(-\omega) $ $\angle X(\omega) = -\angle X(-\omega)$ $X_R(\omega)$ (real and even) $jX_I(\omega)$ (imaginary and odd)

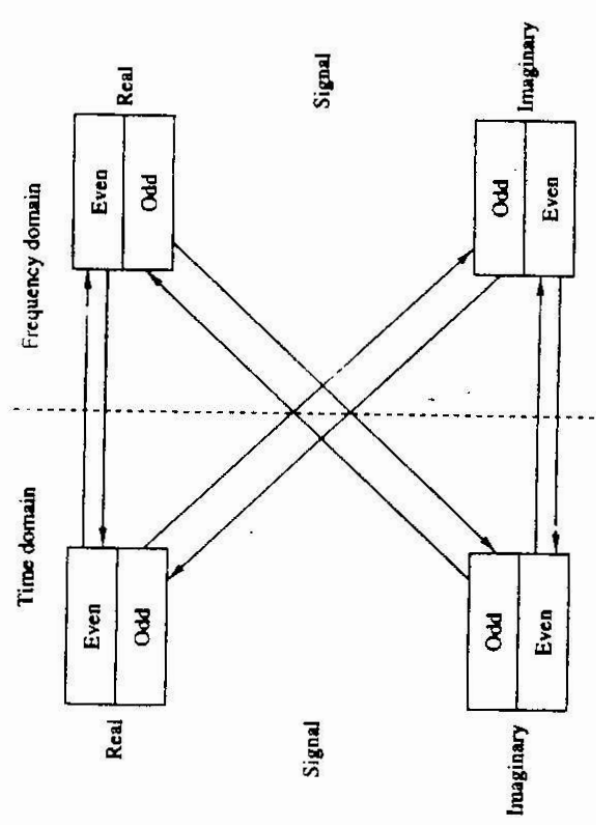


Figure 4.29 Summary of symmetry properties for the Fourier transform.