

TOPICS FOR TODAY'S LECTURE

1. Discrete-Time Fourier Series (DTFS)

DTFS computation examples

2. Frequency Response and DTFS
Frequency response examples

CONTINUOUS-TIME FOURIER SERIES

Given: $x(t) = x(t+T)$ periodic; period= T .

Then: $x(t)$ can be expanded as

$$\text{Series: } x(t) = x_0 + x_1 e^{j\frac{2\pi}{T}t} + x_2 e^{j\frac{4\pi}{T}t} + \dots + x_{-1} e^{-j\frac{2\pi}{T}t} + x_{-2} e^{-j\frac{4\pi}{T}t} + \dots$$

$$\text{where: } x_k = \frac{1}{T} \int_0^T x(t) e^{-j\frac{2\pi}{T}kt} dt \text{ for integers } k.$$

Note: Conjugate symmetry: $x(t)$ real $\Leftrightarrow x_{-k} = x_k^*$.

DISCRETE-TIME FOURIER SERIES (DTFS)

Given: $x[n] = x[n+N]$ periodic; period=N.

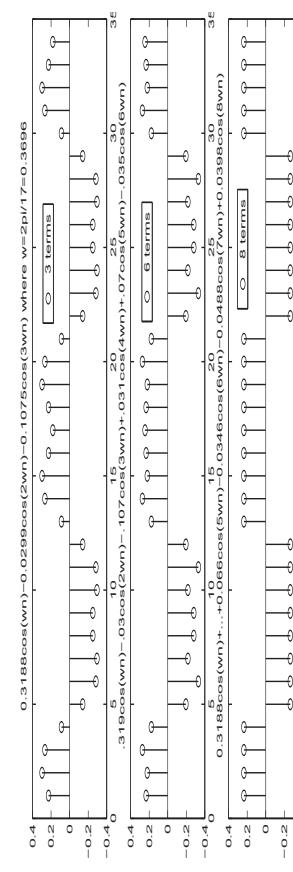
Then: $x[n]$ can be expanded as

DTFS: $x[n] = x_0 + x_1 e^{j\frac{2\pi}{N}n} + x_2 e^{j\frac{4\pi}{N}n} + \dots + x_{N-1} e^{j\frac{(N-1)2\pi}{N}n}$

$$\text{where: } x_k = \frac{1}{N} \sum_{n=0}^{N-1} x[n] e^{-j\frac{2\pi}{N}kn} \text{ for } k = 0, \dots, N-1.$$

Note: Conjugate symmetry: $x[n]$ real $\Leftrightarrow x_{N-k} = x_k^*$.

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



DTFS PROPERTIES

1. $x_0 = \frac{1}{N} \sum_{n=0}^{N-1} x[n] = \text{DC value} = \text{mean value of } x[n]$.

2. N even: Highest frequency component:

$$x_{N/2} = \frac{1}{N} (x[0] - x[1] + x[2] - x[3] + \dots - x[N-1]).$$

3. $k < 0 = 2^{\text{nd}}$ half of $\{x_k\}$: $x_{-k} = x_{N-k}$.

4. Matlab: fft(x,N) computes $\{x_0, \dots, x_{N-1}\}$.

5. Matlab's fftshift shifts DC to center.

6. Parseval: $\frac{1}{N} \sum_{n=0}^{N-1} |x[n]|^2 = \sum_{k=0}^{N-1} |x_k|^2$.

COMPUTING DTFS: EXAMPLE #1 [1/3]

Given: $x[n] = \{ \dots, 12, 6, 4, 6, 12, 6, 4, 6, 6, \dots \}$.

Goal: Compute its DTFS. By inspection: $N = 4$.

Note: $e^{-j\frac{2\pi}{4}1} = -j; e^{-j\frac{2\pi}{4}3} = -1; e^{-j\frac{2\pi}{4}2} = -1; e^{-j\frac{2\pi}{4}0} = 1$.

$$x_0 = \frac{1}{4} (x[0] + (+1)x[1] + (-1)x[2] + (+1)x[3]) = \frac{1}{4} (12 + 6 + 4 + 6) = 7.$$

$$x_1 = \frac{1}{4} (x[0] + (-j)x[1] + (-1)x[2] + (+j)x[3]) = \frac{1}{4} (12 - 6j - 4 + 6j) = 2.$$

$$x_2 = \frac{1}{4} (x[0] + (-1)x[1] + (+1)x[2] + (-1)x[3]) = \frac{1}{4} (12 - 6 + 4 - 6) = 1.$$

$$x_3 = \frac{1}{4} (x[0] + (+j)x[1] + (-1)x[2] + (-j)x[3]) = \frac{1}{4} (12 + 6j - 4 - 6j) = 2.$$

Note: $x[n]$ real & even function $\Leftrightarrow x_k$ real & even.

COMPUTING DTFS: EXAMPLE #1 [2/3]

Then: $x[n] = 7 + 2e^{j\frac{\pi}{2}n} + 1e^{j\pi n} + 2e^{j\frac{3\pi}{2}n}$

Or: $x[n] = 7 + 4 \cos(\frac{\pi}{2}n) + 1 \cos(\pi n)$.

since: $e^{j\frac{3\pi}{2}n} = e^{j(2\pi - \frac{\pi}{2})n} = e^{-j\frac{\pi}{2}n}$

and: $e^{j\pi n} = \cos(\pi n) = (-1)^n$.

COMPUTING DTFS: EXAMPLE #1 [3/3]

Parseval: Average power same in both domains:

$$\text{Time: } \frac{1}{4}(12^2 + 6^2 + 4^2 + 6^2) = 58 = \frac{1}{N} \sum_{n=0}^{N-1} |x[n]|^2.$$

$$\text{Freq.: } (|7|^2 + |2|^2 + |1|^2 + |2|^2) = 58 = \sum_{k=0}^{N-1} |x_k|^2 \text{ (NO } \frac{1}{N} \text{).}$$

Note: Avg. power of $e^{j2\pi kn/N}$ is $\frac{1}{N} \sum_{m=0}^{N-1} |e^{j2\pi km/N}|^2 = 1$.

COMPUTING DTFS: EXAMPLE #2 [1/2]

Given: $x[n] = \{ \dots, 24, 8, 12, 16, 24, 8, 12, 16, 24, 8, 12, 16, \dots \}$.

Goal: Compute its DTFS. By inspection: $N = 4$.

$$x_0 = \frac{1}{4}(x[0] + (+1)x[1] + (+1)x[2] + (1)x[3]) = \frac{1}{4}(24+8+12+16) = 15.$$

$$x_1 = \frac{1}{4}(x[0] + (-j)x[1] + (-1)x[2] + (+j)x[3]) = \frac{1}{4}(24-8j-12+16j) = 3+j2.$$

$$x_2 = \frac{1}{4}(x[0] + (-1)x[1] + (+1)x[2] + (-1)x[3]) = \frac{1}{4}(24-8+12-16) = 3.$$

$$x_3 = \frac{1}{4}(x[0] + (+j)x[1] + (-1)x[2] + (-j)x[3]) = \frac{1}{4}(24+8j-12-16j) = 3-j2.$$

Note: $x[n]$ real $\rightarrow x_k = x_{4-k}^*$.

COMPUTING DTFS: EXAMPLE #2 [2/2]

Then: $x[n] = (15)e^{j0n} + (3+2j)e^{j(\pi/2)n} + (03)e^{j\pi n} + (3-2j)e^{j(3\pi/2)n}$

Or: $x[n] = 15 + 7.2 \cos(\frac{\pi}{2}n + 33.7^\circ) + 3 \cos(\pi n)$ since $3+j2 = 3.6e^{j33.7^\circ}$.

$$\text{Time: } \frac{1}{4}(24^2 + 8^2 + 12^2 + 16^2) = 260 = \frac{1}{N} \sum_{n=0}^{N-1} |x[n]|^2.$$

$$\text{Freq.: } (|15|^2 + |3 + j2|^2 + |3|^2 + |3 - j2|^2) = 260 = \sum_{k=0}^{N-1} |x_k|^2.$$

COMPUTING DTFS: EXAMPLE #3 [1/1]

Goal: Compute DTFS $\{\cos(2\pi\frac{M}{N}n + \theta)\}$.

$$\text{Soln: } \cos(2\pi\frac{M}{N}n + \theta) = \frac{1}{2}e^{j2\pi\frac{M}{N}n}e^{j\theta} + \frac{1}{2}e^{-j2\pi\frac{M}{N}n}e^{-j\theta}$$

$$\text{Answer: } \frac{1}{2}e^{j\theta}\delta[k - M] + \frac{1}{2}e^{-j\theta}\delta[k - (N - M)].$$

Only: Periodic discrete-time sinusoids: $\omega_o = 2\pi\frac{M}{N}$.

FREQ. RESPONSE: EX #1 [1/3]

System: $y[n] - 3y[n-1] = 3x[n] + 3x[n-1]$.

Input: $x[n] = \{ \dots, 12, 6, 4, 6, 12, 6, 4, 6, \dots \}$.

Goal: Compute the output $y[n]$.

Plan: Compute DTFS expansion of $x[n]$.

Then: Find effect of system on each term.

