

CT Impulse Response

In the previous lectures we learned that the response of LTI systems to complex exponentials (e^{st} or $e^{j\omega t}$, is

$$\mathbf{x}(t) \longrightarrow \mathcal{H} \longrightarrow \mathbf{y}(t) \qquad \mathbf{x}[n] \longrightarrow \mathcal{H} \longrightarrow \mathbf{y}[n]$$

- Furthermore, if the input to an LTI system is a sinusoidal of frequency f, the output is
- Finally, if an excitation signal (x(t) or x[n]) is a linear combination of complex exponentials (or real sin(.) or cos(.) signals), the response of the system is:



Note: Complex exponentials are also called complex sinusoids because:

Complex Exponential Response

$$\mathbf{x}(t) = A_1 e^{j2\pi f_1 t} + A_2 e^{j2\pi f_2 t} + A_3 e^{j2\pi f_3 t} \longrightarrow \mathbf{h}(t) \longrightarrow \mathbf{y}(t)$$

$$A_1 e^{j2\pi f_1 t} \longrightarrow \mathbf{h}(t) \xrightarrow{B_1 e^{j2\pi f_1 t}} A_2 e^{j2\pi f_2 t} \longrightarrow \mathbf{h}(t) \xrightarrow{B_2 e^{j2\pi f_2 t}} + \underbrace{\mathbf{h}(t)}_{+} \longrightarrow \mathbf{y}(t)$$

$$A_3 e^{j2\pi f_3 t} \longrightarrow \mathbf{h}(t) \xrightarrow{B_3 e^{j2\pi f_3 t}} \mathbf{h}(t)$$

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Lecture 11

Fourier Series

In early 19th century Jean Baptiste Joseph Fourier showed that signals may in fact be represented as linear combinations of complex exponentials (or real cos(.) and sin(.))



- He showed that periodic signals can be exactly represented as linear combinations of sinusoids.
- He also showed that for **aperiodic** signals, any **time limited portion** of them (e.g. from t_0 to $t_0 + T_p$) can be represented as a linear combination of complex exponentials.
- This linear combination is called "Fourier Series" (FS), for obvious reasons!
- We first consider continuous-time Fourier series (CTFS).

Illustration for Periodic



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Lecture 11

Illustration for Aperiodic



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Lecture 11

CTFS for Periodic Signals

- Consider a periodic signal, x(t), with fundamental period T_0 (fundamental frequency $f_0 = 0$)
- The Fourier series representation for x(t) is:

$$x(t) = \sum_{k=-\infty}^{\infty} X[k]e^{j2\pi(kf_0)t}$$

- In the above definition, f₀ is called the fundamental frequency of the Fourier series representation and kf₀ is the kth harmonic of the fundamental frequency, k is the harmonic number, and X[k] is the kth coefficient of the FS. X[k] is also referred to as the harmonic function.
- The question now is whether it is always possible to find the FS coefficients, X[k], and if yes how?

FS coefficients

x(t) periodic with period T_0 , $f_0 = 1/T_0$:

$$x(t) = \sum_{k=-\infty}^{\infty} X[k]e^{j2\pi(kf_0)t}$$

- To find X[k] for k = q, (q integer), multiply both sides of the above equation by $e^{-j2\pi(qf_0)t}$ and integrate over one period ($t \in [t_0, t_0 + T_0]$).
- This will result in:

$$X[q] = \frac{1}{T_0} \int_{t_0}^{t_0 + T_0} x(t) e^{-j2\pi(qf_0)t} dt$$

- If the above integral converges to a finite value for all q, the FS coefficients can be found for all q, and the FS representation is valid.
- If the above integral does not converge, the signal does not have a FS representation.

CTFS for Aperiodic Signals

Consider an aperiodic signal, x(t). Extract a portion of x(t) over a time interval $t_0 \le t \le t_0 + T_f$ (T_f arbitrary) and call it $\hat{x}(t)$:



• Create a periodic signal $(x_p(t))$ by repeating $\hat{x}(t)$ every T_f seconds:



• $x_p(t)$ can be represented by its Fourier series:

$$x_p(t) = \sum_{k=-\infty}^{\infty}$$

• Obviously the original signal x(t), has the same FS representation, but only during $t_0 \le t \le t_0 + T_f$.

FS representation



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Find the CTFS representation of $sin(2\pi f_0 t)$. What is the harmonic function, X[k]?

Example 2

What is the harmonic function (X[k]) of $x(t) = \cos(8\pi t) + \cos(12\pi t)$?

• First we need to find the fundamental period or frequency of x(t):

• Now we can represent $x(t) = \sum_k X[k]e^{j2\pi(kf_0)t}$

Example 3

Consider a periodic rectangular function with T = 1(s), defined over one period as

$$x(t) = \begin{cases} 1 & |t| < 1/4 \\ 0 & 1/4 < |t| < 1/2 \end{cases}$$

Find the CTFS coefficients (harmonic function), X[k], of this signal.