# **Digital Signal Processing**

Lab 07: Fourier Analysis for CT Signals and Systems Abdallah El Ghamry



# The purpose of this lab is to

- Learn techniques for representing continuous-time periodic signals using orthogonal sets of periodic basis functions.
- Study properties of exponential, trigonometric and compact Fourier series.

# Continuous-Time Signals and Systems

- In Chapters 1 and 2 we have developed techniques for analyzing continuous-time signals and systems from a time-domain perspective.
- A continuous-time signal can be modeled as a function of time.

 $y(t) = \operatorname{Sys}\{x(t)\}$ 

- A CTLTI system can be represented by a constant-coefficient linear differential equation, or by means of an impulse response.
- The output signal of a CTLTI system can be determined by solving the differential equation or by using the convolution operation.

# Analysis of Periodic Continuous-Time Signals

- Most periodic continuous-time signals in engineering problems can be expressed as linear combinations of sinusoidal basis functions.
- The basis functions can either be individual sine and cosine functions, or they can be in the form of complex exponential functions that combine sine and cosine functions together.

$$x(t) = A\sin(\omega_0 t + \theta)$$
$$x(t) = A\cos(\omega_0 t + \theta)$$
$$e^{j\omega_0 t} = \cos(\omega_0 t) + j\sin(\omega_0 t)$$

 Fourier Series: Any periodic function can be expressed as the sum of sines and/or cosines of different frequencies, each multiplied by a different coefficient.





• A signal  $\tilde{x}(t)$  which is periodic with period  $T_0$  has the property

 $\tilde{x}(t) = \tilde{x}(t + T_0)$ 

• Furthermore, a signal that is periodic with period  $T_0$  is also periodic with  $kT_0$  for any integer k.



 Suppose that we wish to approximate this signal using just one trigonometric function.



• The first two questions that need to be answered are:

**1.** Should we use a sine or a cosine?

**2.** How should we adjust the parameters of the trig function?

The sine function has odd symmetry, since

$$\sin(-x) = -\sin(x)$$

• On the other hand, the cosine function has even symmetry since

 $\cos(-x) = \cos(x)$ 



- Therefore it would make sense to choose the sine function.
- Our approximation would be in the form

 $\tilde{x}(t) \approx b_1 \sin(\omega t)$ 



• Since  $\tilde{x}(t)$  has a fundamental period of  $T_0$ , it would make sense to pick a sine function with the same fundamental period.

$$\omega = \frac{2\pi}{T_0} = \omega_0 = 2\pi f_0$$

$$\tilde{x}^{(1)}\left(t\right) = b_1\,\sin\left(\omega_0 t\right)$$

- Our next task is to determine the value of the coefficient  $b_1$ .
- How should  $b_1$  be chosen to get the best approximation?

• Let us define the approximation error as the difference between the square-wave signal and its approximation:

$$\tilde{\varepsilon}_1(t) = \tilde{x}(t) - \tilde{x}^{(1)}(t) = \tilde{x}(t) - b_1 \sin(\omega_0 t)$$

• The best approximation to using only one trigonometric function is



The three-frequency approximation

$$\tilde{x}^{(3)}(t) = b_1 \sin(\omega_0 t) + b_2 \sin(2\omega_0 t) + b_3 \sin(3\omega_0 t)$$

The optimum coefficient values

$$b_1 = \frac{4A}{\pi}$$
,  $b_2 = 0$ , and  $b_3 = \frac{4A}{3\pi}$ 



# Trigonometric Fourier Series (TFS)



# Trigonometric Fourier Series (TFS)

- Consider a signal  $\tilde{x}(t)$  that is periodic with fundamental period  $T_0$  and associated fundamental frequency  $f_0 = 1/T_0$ .
- We want to represent this signal using a linear combination of sinusoidal functions in the form

$$\tilde{x}(t) = a_0 + a_1 \cos(\omega_0 t) + a_2 \cos(2\omega_0 t) + \dots + a_k \cos(k\omega_0 t) \dots + b_1 \sin(\omega_0 t) + b_2 \sin(2\omega_0 t) + \dots + b_k \sin(k\omega_0 t) + \dots$$

Using more compact notation

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

#### Trigonometric Fourier Series (TFS)

Trigonometric Fourier series (TFS):

1. Synthesis equation:

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

2. Analysis equations:

$$a_{k} = \frac{2}{T_{0}} \int_{t_{0}}^{t_{0}+T_{0}} \tilde{x}(t) \cos(k\omega_{0}t) dt , \quad \text{for} \quad k = 1, \dots, \infty$$

$$p_k = \frac{2}{T_0} \int_{t_0}^{t_0 + T_0} \tilde{x}(t) \sin(k\omega_0 t) dt , \quad \text{for} \quad k = 1, \dots, \infty$$
$$a_0 = \frac{1}{T_0} \int_{t_0}^{t_0 + T_0} \tilde{x}(t) dt \quad (\text{dc component})$$

# Integrals

$$\int \cos(x) dx = \sin(x) + C$$
$$\int \cos(ax) dx = \frac{1}{a} \sin(ax) + C$$
$$\int \sin(x) dx = -\cos(x) + C$$
$$\int \sin(ax) dx = \frac{-1}{a} \cos(ax) + C$$
$$\int e^x dx = e^x + C$$
$$\int e^{ax} dx = \frac{1}{a} e^{ax} + C$$

# Integrals

$$\int_{-a}^{a} \cos(x) \, dx = \sin(x) \Big|_{-a}^{a} = \sin(a) - \sin(-a) = \sin(a) + \sin(a) = 2\sin(a)$$

$$\int_{-a}^{a} \sin(x) dx = -\cos(x) \Big|_{-a}^{a} = -\cos(a) + \cos(-a) = -\cos(a) + \cos(a) = 0$$

#### Example 4.1: Trigonometric Fourier series of a periodic pulse train

A pulse-train signal  $\tilde{x}(t)$  with a period of  $T_0 = 3$  seconds is shown in Fig. 4.5. Determine the coefficients of the TFS representation of this signal.



#### Example 4.1 – Solution

Solution: In using the integrals given by Eqns. (4.41), (4.42), and (4.43), we can start at any arbitrary time instant  $t_0$  and integrate over a span of 3 seconds. Applying Eqn. (4.43) with  $t_0 = 0$  and  $T_0 = 3$  seconds, we have

$$a_0 = \frac{1}{3} \left[ \int_0^1 (1) \, dt + \int_1^3 (0) \, dt \right] = \frac{1}{3}$$

The fundamental frequency is  $f_0 = 1/T_0 = 1/3$  Hz, and the corresponding value of  $\omega_0$  is

$$\omega_0 = 2\pi f_0 = \frac{2\pi}{3} \quad \text{rad/s.}$$

Using Eqn. (4.41), we have

$$a_{k} = \frac{2}{3} \left[ \int_{0}^{1} (1) \cos(2\pi kt/3) dt + \int_{1}^{3} (0) \cos(2\pi kt/3) dt \right]$$
$$= \frac{\sin(2\pi k/3)}{\pi k} , \quad \text{for } k = 1, 2, \dots, \infty$$

Finally, using Eqn. (4.42), we get

$$b_k = \frac{2}{3} \left[ \int_0^1 (1) \sin(2\pi kt/3) dt + \int_1^3 (0) \sin(2\pi kt/3) dt \right]$$
$$= \frac{1 - \cos(2\pi k/3)}{\pi k}, \quad \text{for } k = 1, 2, \dots, \infty$$

Using these coefficients in the synthesis equation given by Eqn. (4.40), the signal x(t) can now be expressed in terms of the basis functions as

$$\tilde{x}(t) = \frac{1}{3} + \sum_{k=1}^{\infty} \left( \frac{\sin(2\pi k/3)}{\pi k} \right) \cos(2\pi kt/3) + \sum_{k=1}^{\infty} \left( \frac{1 - \cos(2\pi k/3)}{\pi k} \right) \sin(2\pi kt/3) \quad (4.44)$$

#### Example 4.2: Approximation with a finite number of harmonics

Consider again the signal  $\tilde{x}(t)$  of Example 4.1. Based on Eqns. (4.25) and (4.26), it would theoretically take an infinite number of cosine and sine terms to obtain an accurate representation of it. On the other hand, values of coefficients  $a_k$  and  $b_k$  are inversely proportional to k, indicating that the contributions from the higher order terms in Eqn. (4.44) will decline in significance. As a result we may be able to neglect high order terms and still obtain a reasonable approximation to the pulse train. Approximate the periodic pulse train of Example 4.1 using (a) the first 4 harmonics, and (b) the first 10 harmonics.

## Example 4.2 – Solution

Solution: Recall that we obtained the following in Example 4.1:

$$a_0 = \frac{1}{3}$$
,  $a_k = \frac{\sin(2\pi k/3)}{\pi k}$ ,  $b_k = \frac{1 - \cos(2\pi k/3)}{\pi k}$ 

These coefficients have been numerically evaluated for up to k = 10, and are shown in Table 4.1.

k	$a_k$	$\overline{b}_k$
0	0.3333	
1	0.2757	0.4775
2	-0.1378	0.2387
3	0.0	0.0
4	0.0689	0.1194
5	-0.0551	0.0955
6	0.0	0.0
7	0.0394	0.0682
8	-0.0345	0.0597
9	0.0	0.0
10	0.0276	0.0477

**Table 4.1** – TFS coefficients for the pulse train of Example 4.2.

Let  $\tilde{x}^{(m)}(t)$  be an approximation to the signal  $\tilde{x}(t)$  utilizing the first *m* harmonics of the fundamental frequency:

$$\tilde{x}^{(m)}(t) = a_0 + \sum_{k=1}^m a_k \cos(k\omega_0 t) + \sum_{k=1}^m b_k \sin(k\omega_0 t)$$
(4.45)

Using m = 4, we have

$$\tilde{x}^{(4)}(t) = 0.3333 + 0.2757 \cos(2\pi t/3) - 0.1378 \cos(4\pi t/3) + 0.0689 \cos(8\pi t/3)$$

 $+0.4775 \sin((2\pi t/3)) + 0.2387 \sin((4\pi t/3)) + 0.1194 \sin((8\pi t/3))$ 

A similar but lengthier expression can be written for the case m = 10 which we will skip to save space. Fig. 4.6 shows two approximations to the original pulse train using the first 4 and 10 harmonics respectively.

# Example 4.2 – Solution



# Example 4.2 – Solution



#### Example 4.3: Periodic pulse train revisited

Determine the TFS coefficients for the periodic pulse train shown in Fig. 4.7.



Solution: This is essentially the same pulse train we have used in Example 4.1 with one minor difference: The signal is shifted in the time domain so that the main pulse is centered around the time origin t = 0. As a consequence, the resulting signal is an even function of time, that is, it has the property  $\tilde{x}(-t) = \tilde{x}(t)$  for  $-\infty < t < \infty$ .

Let us take one period of the signal to extend from  $t_0 = -1.5$  to  $t_0 + T_0 = 1.5$  seconds. Applying Eqn. (4.43) with  $t_0 = -1.5$  and  $T_0 = 3$  seconds, we have

$$a_0 = \frac{1}{3} \int_{t=-0.5}^{0.5} (1) dt = \frac{1}{3}$$

Using Eqn. (4.41) yields

$$a_k = \frac{2}{3} \int_{-0.5}^{0.5} (1) \cos(2\pi kt/3) dt = \frac{2 \sin(2\pi k/3)}{\pi k}$$

and using Eqn. (4.42)  

$$b_k = \frac{2}{3} \int_{-0.5}^{0.5} (1) \sin(2\pi kt/3) dt = 0$$

Thus,  $\tilde{x}(t)$  can be written as

$$\tilde{x}(t) = \frac{1}{3} + \sum_{k=1}^{\infty} \left(\frac{2\sin(\pi k/3)}{\pi k}\right) \cos(k\omega_0 t)$$

**4.2.** Consider the pulse train shown in Fig. P.4.2.



- **a.** Determine the fundamental period  $T_0$  and the fundamental frequency  $\omega_0$  for the signal.
- **b.** Using the technique described in Section 4.2 find an approximation to  $\tilde{x}(t)$  in the form

$$\tilde{x}^{(1)}(t) \approx a_0 + a_1 \cos(\omega_0 t) + b_1 \sin(\omega_0 t)$$

Determine the optimum coefficients  $a_0$ ,  $a_1$  and  $b_1$ .

**a.** The fundamental period is  $T_0 = 1$  second which corresponds to a fundamental frequency of  $f_0 = 1$  Hz or  $\omega_0 = 2\pi$  rad/s.

# b.

$$a_{0} = \int_{0}^{1} \tilde{x}(t) dt = 0.3 A$$

$$a_{1} = 2 \int_{-1}^{1} \tilde{x}(t) \cos(2\pi t) dt = \frac{A \sin(0.6\pi)}{\pi}$$

$$b_{1} = 2 \int_{0}^{1} \tilde{x}(t) \sin(2\pi t) dt = \frac{A \left[1 - \cos(0.6\pi)\right]}{\pi}$$

**4.3.** Consider again the pulse train shown in Fig. P.4.2. Using the technique described in Section 4.2 find an approximation to  $\tilde{x}(t)$  in the form

 $\tilde{x}^{(2)}(t) \approx a_0 + a_1 \cos(\omega_0 t) + b_1 \sin(\omega_0 t) + a_2 \cos(2\omega_0 t) + b_2 \sin(2\omega_0 t)$ 



# Problem 4.3 – Solution

$$a_{0} = \int_{0}^{1} \tilde{x}(t) dt = 0.3 A$$

$$a_{1} = 2 \int_{0}^{1} \tilde{x}(t) \cos(2\pi t) dt = \frac{A \sin(0.6\pi)}{\pi}$$

$$b_{1} = 2 \int_{0}^{1} \tilde{x}(t) \sin(2\pi t) dt = \frac{A \left[1 - \cos(0.6\pi)\right]}{\pi}$$

$$a_{2} = 2 \int_{0}^{1} \tilde{x}(t) \cos(4\pi t) dt = \frac{A \sin(1.2\pi)}{2\pi}$$

$$b_{2} = 2 \int_{0}^{1} \tilde{x}(t) \sin(4\pi t) dt = \frac{A \left[1 - \cos(1.2\pi)\right]}{2\pi}$$

**4.5.** Consider the pulse train  $\tilde{x}(t)$  shown in Fig. P.4.5.



Figure P. 4.5

- **a.** Determine the fundamental period  $T_0$  and the fundamental frequency  $\omega_0$  for the signal.
- **b.** Using the approach followed in Section 4.2 determine the coefficients of the approximation

$$\tilde{x}^{(2)}(t) = a_0 + a_1 \cos(\omega_0 t) + a_2 \cos(2\omega_0 t)$$

to the signal  $\tilde{x}(t)$  that results in the minimum mean-squared error.

**a.** The fundamental period is  $T_0 = 2$  seconds which corresponds to a fundamental frequency of  $f_0 = 1/2$  Hz or  $\omega_0 = \pi$  rad/s.

# b.

$$a_{0} = \frac{1}{2} \int_{-1}^{1} \tilde{x}(t) dt = \frac{1}{2}$$
$$a_{1} = \int_{0}^{1} \tilde{x}(t) \cos(\pi t) dt = \frac{2}{\pi}$$
$$a_{2} = \int_{-1}^{1} \tilde{x}(t) \cos(2\pi t) dt = 0$$

# **Exponential Fourier Series (EFS)**

- Fourier series representation of the periodic signal  $\tilde{x}(t)$  can also be written in alternative forms.

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

~ ~

• This is referred to as the exponential Fourier series (EFS) representation of the periodic signal.

# Euler's Formula

$$cos(-x) = cos(x)$$
$$sin(-x) = -sin(x)$$

$$e^{jx} = \cos(x) + j\sin(x)$$
$$e^{-jx} = \cos(-x) + j\sin(-x)$$
$$e^{-jx} = \cos(x) - j\sin(x)$$

$$e^{jx} + e^{-jx} = 2\cos(x)$$
$$\cos(x) = \frac{1}{2}e^{jx} + \frac{1}{2}e^{-jx}$$

# Exponential Fourier Series (EFS)

Exponential Fourier series (EFS):

1. Synthesis equation:

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

2. Analysis equation:

$$c_{k} = \frac{1}{T_{0}} \int_{t_{0}}^{t_{0}+T_{0}} \tilde{x}(t) \ e^{-jk\omega_{0}t} dt$$

#### Example 4.5: Exponential Fourier series for periodic pulse train

Determine the EFS coefficients of the signal  $\tilde{x}(t)$  of Example 4.3, shown in Fig. 4.7, through direct application of Eqn. (4.72).



# Example 4.5 – Solution

$$c_{k} = \frac{1}{3} \int_{-0.5}^{0.5} (1) e^{-j\frac{2\pi k}{3}t} dt = \frac{1}{3} \cdot \frac{3}{-j2\pi k} e^{-j\frac{2\pi k}{3}t} \Big|_{-0.5}^{0.5} = \frac{1}{-j2\pi k} e^{-j\frac{2\pi k}{3}t} \Big|_{-0.5}^{0.5}$$

$$=\frac{1}{-j2\pi k}\left[\cos\left(-\frac{2\pi k}{3}t\right)+j\sin\left(-\frac{2\pi k}{3}t\right)\right]_{-0.5}^{0.5}$$

$$=\frac{1}{-j2\pi k}\left[\cos\left(\frac{2\pi k}{3}t\right)-j\sin\left(\frac{2\pi k}{3}t\right)\right]_{-0.5}^{0.5}$$

$$= \frac{1}{-j2\pi k} \left[ 0 - j\sin\left(\frac{2\pi k}{3}t\right) \right]_{-0.5}^{0.5} = \frac{1}{2\pi k} \left[ \sin\left(\frac{2\pi k}{3}t\right) \right]_{-0.5}^{0.5}$$

$$=\frac{1}{2\pi k}\left[\sin\left(\frac{\pi k}{3}\right)-\sin\left(-\frac{\pi k}{3}\right)\right]=\frac{1}{2\pi k}\left[\sin\left(\frac{\pi k}{3}\right)+\sin\left(\frac{\pi k}{3}\right)\right]$$

$$=\frac{1}{2\pi k}\left[2\sin\left(\frac{\pi k}{3}\right)\right]=\frac{1}{\pi k}\sin\left(\frac{\pi k}{3}\right)$$

Solution: Using Eqn. (4.72) with  $t_0 = -1.5$  s and  $T_0 = 3$  s, we obtain

$$c_k = \frac{1}{3} \int_{-0.5}^{0.5} (1) \ e^{-j2\pi kt/3} \ dt = \frac{\sin(\pi k/3)}{\pi k}$$

The signal  $\tilde{x}(t)$  can be expressed in terms of complex exponential basis functions as

$$\tilde{x}(t) = \sum_{k=-\infty}^{\infty} \left(\frac{\sin(\pi k/3)}{\pi k}\right) e^{j2\pi kt/3}$$

# Example 4.5 – Solution



**Figure 4.11** – The line spectrum for the pulse train of Example 4.5.

# Example 4.9

#### Example 4.9: Spectrum of multi-tone signal

Determine the EFS coefficients and graph the line spectrum for the multi-tone signal

```
\tilde{x}(t) = \cos\left(2\pi \left[10f_0\right]t\right) + 0.8\,\cos\left(2\pi f_0 t\right)\,\cos\left(2\pi \left[10f_0\right]t\right)
```

shown in Fig. 4.19.



Figure 4.19 – Multi-tone signal of Example 4.9.

$$\tilde{x}(t) = \cos(2\pi 10f_0 t) + 0.8\cos(2\pi f_0 t)\cos(2\pi 10f_0 t)$$

Using  $\cos(a)\cos(b) = 0.5\cos(a+b) + 0.5\cos(a-b)$   $\tilde{x}(t) = \cos(2\pi 10f_0t) + 0.4\cos(22\pi f_0t) + 0.4\cos(18\pi f_0t)$  $\tilde{x}(t) = \cos(2\pi 10f_0t) + 0.4\cos(2\pi 11f_0t) + 0.4\cos(2\pi 9f_0t)$ 

Applying  $\cos(x) = 0.5e^{jx} + 0.5e^{-jx}$  $\tilde{x}(t) = 0.5e^{j2\pi 10f_0 t} + 0.5e^{-j2\pi 10f_0 t} + 0.2e^{j2\pi 11f_0 t} + 0.2e^{-j2\pi 11f_0 t} + 0.2e^{j2\pi 9f_0 t} + 0.2e^{-j2\pi 9f_0 t}$ 

# Example 4.9 – Solution

$$\begin{aligned} \tilde{x}(t) &= 0.5e^{j2\pi 10f_0 t} + 0.5e^{-j2\pi 10f_0 t} + 0.2e^{j2\pi 11f_0 t} + 0.2e^{-j2\pi 11f_0 t} + 0.2e^{j2\pi 9f_0 t} + 0.2e^{-j2\pi 9f_0 t} \\ c_9 &= c_{-9} &= 0.2, \\ c_{10} &= c_{-10} &= 0.5, \\ c_{11} &= c_{-11} &= 0.2 \end{aligned}$$



#### Compact Fourier Series (CFS)

 Yet another form of the Fourier series representation of a periodic signal is the compact Fourier series (CFS) expressed as

$$\tilde{x}(t) = d_0 + \sum_{k=1}^{\infty} d_k \cos(k\omega_0 t + \phi_k)$$

# Sinusoids

- Sinusoids with time varying frequency generate interesting sounds.
- For instance, consider the following signal:

$$x(t) = A\cos\left(\omega t + \frac{t^2}{4}\right)$$

Let A = 1 and  $\omega = 2$ .

Use MATLAB to plot this signal for  $0 \le t \le 40$  in steps of 0.05. Use sound to listen to the signal.

# Sinusoids



- >> appr\_demo1
- >> tfs\_demo1
- >> tfs\_demo2
- >> tfs\_demo3
- >> efs\_demo1

# Filtering in the Frequency Domain



#### Filtering in the Frequency Domain: Lowpass Filters



Historically, certain computer programs were written using only two digits rather than four to define the applicable year. Accordingly, the company's software may recognize a date using "00" as 1900 rather than the year 2000.

Historically, certain computer programs were written using only two digits rather than four to define the applicable year. Accordingly, the company's software may recognize a date using "00" as 1900 rather than the year 2000.



# Filtering in the Frequency Domain: Highpass Filters



# Image Enhancement Using the Laplacian in the Frequency Domain



# Image Enhancement in the Frequency Domain



#### Periodic Noise Reduction Using Frequency Domain

