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FOURIER SERIES AND FOURIER TRANSFORM

THEORY

1. FOURIER SERIES:

A fourier series is a representation of a function f(t) by the linear combination of elements of a complete set of infinite mutually orthogonal functions.

These elements must be mutually orhtogonal.

Note: (i) Mutually orthogonal functions:

Two functions are said to be mutually orthogonal over an interval between t_1 and t_2 , if the integral of their product over this interval is zero.

i.e.
$$\int_{t_1}^{t_2} f(t)h(t) = 0$$

In general

$$\int_{t_1}^{t_2} f_i(t) f_k(t) dt = 0$$

- (ii) It assure that one function f(t) does not have any component of other function g(t).
- (iii) The example of orthogonal functions are: Lengendre polynomial, Jacobi polynomials, Trigonometric and exponential function.
- (iv) Orthogonalities in complex functions

$$\int_{t_{1}}^{t_{2}} f_{1}(t) f_{2}^{*}(t) dt = \int_{t_{1}}^{t_{2}} f_{1}^{*}(t) f_{2}(t) dt = 0$$

where, \mathbf{f}_1^* and \mathbf{f}_2^* are complex conjugate of $\mathbf{f}_1(t)$ and $\mathbf{f}_2(t)$ respectively.

2. DIRICHLET'S CONDITIONS

There are sufficient conditions that needs to be satisfied by a function f(t) for its fourier series representation within the interval (t_1, t_2) . These are follows:

- (i) x(t) is absolutely integrable, i.e. $\int_{-\infty}^{+\infty} |x(t)| dt < \infty$
- (ii) x(t) is single valued and has only finite number of maxima and minima within any finite interval.
- (iii) x(t) has a finite number of finite discontinuities within any finite interval.

(Note: Fourier series is valid for periodic signals only.

3. TRIGONOMETRIC FOURIER SERIES:

A function f(t) can be represented by a fourier series comprising the following sine and cosine functions:

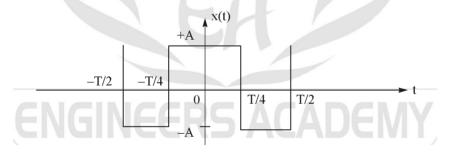
$$\begin{split} f(t) &= a_0 + a_1 \cos \left(\omega_0 t\right) + a_2 \cos \left(2\omega_0 t\right) \\ &+ \ldots + a_n \cos \left(n\omega_0 t\right) + \ldots + b_1 \sin \left(\omega_0 t\right) \\ &+ b_2 \sin \left(2\omega_0 t\right) + \ldots + b_n \sin \left(n\omega_0 t\right) + \ldots \\ f(t) &= a_0 + \sum_{n=1}^{\infty} \left[a_n \cos \left(n\omega_0 t\right) + b_n \sin \left(n\omega_0 t\right) \right], \ t_0 \leq t \leq t_0 + T \end{split}$$
 Where
$$T = \frac{2\pi}{\omega_0}$$

$$a_0 = \frac{1}{T} \int_{\substack{\text{Over a} \\ \text{one time} \\ \text{period}}} f\left(t\right) dt = \textbf{D.C. or average value}$$

$$a_n = \frac{2}{T} \int_{\substack{\text{over an} \\ \text{one time}}} f\left(t\right) \cos \left(n\omega_0 t\right) dt$$

$$b_n = \frac{2}{T} \int_{\substack{\text{over an} \\ \text{one time}}}} f\left(t\right) \sin \left(n\omega_0 t\right) dt$$

Example: Find the trigonometric fourier series representation of following figure



Solution:

$$\mathbf{x}(t) = \mathbf{a}_0 + \sum_{n=1}^{\infty} \left[\mathbf{a}_n \cos(n\omega_0 t) + \mathbf{b}_n \sin(n\omega_0 t) \right] \qquad \dots (i)$$

Signal x(t) is given by

$$x(t) = \begin{cases} -A & ; -\frac{T}{2} < t < -\frac{T}{4} \\ +A & ; -\frac{T}{4} < t < +\frac{T}{4} \\ -A & ; \frac{T}{4} < t < \frac{T}{2} \end{cases}$$

$$a_{n} = \frac{2}{T} \int_{-\frac{T}{2}}^{+\frac{T}{2}} x(t) \cos(n\omega_{0}t) dt$$

$$a_{n} = \frac{2}{T} \begin{bmatrix} -\frac{T}{4} \\ \int_{-\frac{T}{2}}^{T} -A\cos(n\omega_{0}t)dt + \int_{-\frac{T}{4}}^{\frac{T}{4}} A\cos(n\omega_{0}t)dt + \int_{\frac{T}{4}}^{\frac{T}{2}} -A\cos(n\omega_{0}t)dt \end{bmatrix}$$

$$= \frac{2A}{T} \begin{bmatrix} -\frac{T}{4} & \cos\left(n\omega_0 t\right) dt + \int_{-\frac{T}{4}}^{+\frac{T}{4}} & \cos\left(n\omega_0 t\right) dt - \int_{\frac{T}{4}}^{\frac{T}{2}} & \cos\left(n\omega_0 t\right) dt \end{bmatrix}$$

$$a_{n} \; = \; \frac{2A}{T} \Bigg[\Bigg[-\frac{\sin\left(n\omega_{0}t\right)}{n\omega_{0}} \Bigg]_{-\frac{T}{2}}^{-\frac{T}{4}} + \Bigg[\frac{\sin\left(n\omega_{0}t\right)}{n\omega_{0}} \Bigg]_{-\frac{T}{4}}^{+\frac{T}{4}} + \Bigg[-\frac{\sin\left(n\omega_{0}t\right)}{n\omega_{0}} \Bigg]_{\frac{T}{4}}^{\frac{T}{2}} \Bigg]$$

By solving this, we get

$$a_{n} = \frac{8A}{n\omega_{0}T} sin\left(\frac{n\omega_{0}T}{4}\right) - \frac{4A}{n\omega_{0}T} sin\left(\frac{n\omega_{0}T}{2}\right)$$

$$a_n = \frac{8A}{2n\pi} \sin\left(\frac{n\pi}{2}\right) - \frac{4A}{2n\pi} \sin\left(n\pi\right) ; \omega_0 T = 2\pi$$

$$a_{n} = \frac{4A}{n\pi} \sin\left(\frac{n\pi}{2}\right) - 0$$

The second term in above expression is zero for all integer values of n.

$$a_{n} = \frac{4A}{n\pi} \sin\left(\frac{n\pi}{2}\right)$$

and $b_n = 0$ because given waveform is even function. and $a_0 = 0$ because given wave form is symmetrical about horizontal axis.

Putting the values of a_n in equation (i)

$$x\left(t\right) \,=\, \frac{4A}{\pi} \Bigg[\cos\left(\omega_0 t\right) - \frac{1}{3} \cos\left(3\omega_0 t\right) + \frac{1}{5} \cos\left(5\omega_0 t\right) \Bigg] \textit{Ans.}$$

Note: 1. Symmetry conditions

- (i) If x(t) = even function; then, $b_n = 0$.
- (ii) If x(t) = odd function; then $a_0 = 0$ and $a_n = 0$.
- (iii) If x(t) is symmetrical about horizontal axis, then $a_0 = 0$.

2. Some trigonometric identity

(i)
$$\sin\left(\frac{n\pi}{2}\right) = \begin{array}{cc} -1; & n = 3,7,11 \\ +1; & n = 1,5,9 \\ 0; & n = even \end{array} \right] n = 0,1,2,3,.....$$

(ii)
$$\cos\left(\frac{n\pi}{2}\right) = 0; \quad n = \text{odd} \\ (-1)^{n/2}; \quad n = \text{even} \quad n = 0, 1, 2, 3, 4, \dots$$

(iii)
$$\tan\left(\frac{n\pi}{2}\right) = \infty$$
; $n = 1,2,3,...$

(iv)
$$\sin(n\pi) = 0$$
; $n = 0,1,...$

(v)
$$\cos(n\pi) = (-1)^n$$
; $n = 0,1,...$

(vi)
$$\tan(n\pi) = 0$$
; $n = 0,1,...$

4. POLAR FOURIER SERIES REPRESENTATION:

A function x(t) can be represented by a polar fourier series

$$x(t) = D_0 + \sum_{n=1}^{\infty} D_n (n\omega_0 t - \phi_n)$$

where,

$$D_0 = a_0 = \frac{1}{T} \int_{\substack{\text{over a time period}}} x(t) dt = D.C.$$
 value or average value.

$$D_n = \sqrt{a_n^2 + b_n^2}$$

$$\phi_n = \tan^{-1} \left(\frac{b_n}{a_n} \right)$$

5. COMPLEX/EXPONENTIAL FOURIER SERIES

A function x(t) with period T can be represented by complex / exponential fourier series.

$$x(t) = \sum_{n=-\infty}^{\infty} C_n \exp(jn\omega_0 t) \qquad ...(ii)$$

where,

$$\omega_0 = \frac{2\pi}{T}$$

$$C_n = \frac{1}{T} \int_{\substack{\text{over a time} \\ \text{period}}} x(t) \exp(-jn\omega_0 t) dt$$

Coefficient $\boldsymbol{C}_{\boldsymbol{n}}$ are in general complex form, hence

$$C_n = |C_n| \exp(j\phi_n) \qquad ...(iii)$$

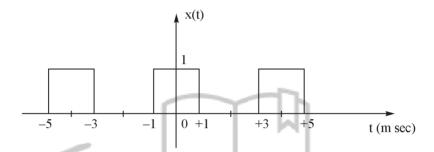
So, using equation (iii) in equation (ii)

$$x(t) = \sum_{n=-\infty}^{\infty} |C_n| \exp(j(n\omega_0 t + \phi_n))$$

The plot between $|C_n|$ versus n (or $n\omega_0$) is called magnitude spectrum and ϕ_n versus n (or $n\omega_0$) is called phase spectrum.

It is important to note that the spectrum of a periodic signal exists only at discrete frequency.

Example: For the unit amplitude reactangular pulse train shown in figure below, compute the fourier series coefficient.



Solution: Signal x(t) has a period T = 4 millisecond and it is ON for half the period and OFF during the remaining half.

$$x(t) = \sum_{n=-\infty}^{\infty} C_n \exp(jn\omega_0 t) dt$$

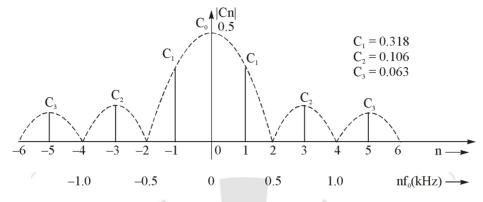
$$\omega_0 = \frac{2\pi}{T} = 2\pi f_0$$

$$C_{n} = \frac{1}{T} \int_{-T/2}^{T/2} x(t) \exp(-jn\omega_{0}t) dt$$
$$= \frac{1}{T} \int_{-T/4}^{T/4} \exp(-jn\omega_{0}t) dt$$

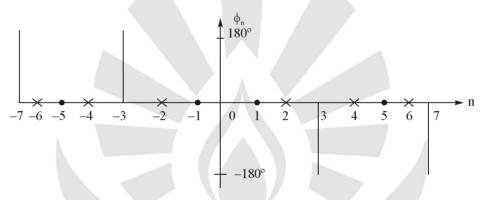
$$= \frac{1}{T} \frac{2 \sin\left(\frac{n\pi}{2}\right)}{n\omega_0}$$

$$=\frac{\sin\left(\frac{n\pi}{2}\right)}{n\pi}$$

All the fourier coefficients are real but could be positive and negative. Hence ϕ_n is either zero or $\pm \pi$ for all n.



(a) Megnitude spectrum.



(b) Phase spectrum.

- C_0 , the vaerage or the DC value of pulse train is $\frac{1}{2}$.
- Spectrum exists only at discrete frequencies, $f = nf_0$ with $f_0 = 250$ Hz. Such a spectrum is called the discrete spectrum
- The envelope consists of several lobes and the magnitude of each lobe keeps decreasing with increase in frequency.
- The magnitude spectrum is symmetric and phase spectrum is antisymmetric. This is because x(t) is real.
- ϕ_n at $n = \pm 2$, ± 4 etc. is undefined at $|C_n| = 0$ for these n. This is indicated with a cross on the phase spectrum plot.

6. SINC FUNCTION

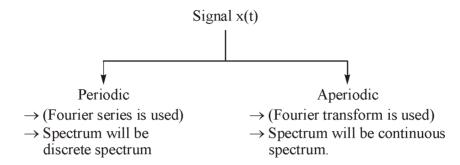
$$\sin c \lambda = \sin c (\lambda) = \frac{\sin (\pi \lambda)}{(\pi \lambda)}$$

7. SAMPLING FUNCTION

$$S_a(\lambda) = \frac{\sin \lambda}{\lambda}$$

8. FOURIER TRANSFORM

Fourier transform is used to find the frequency component in time domain signal.



Fourier transform of x(t) is X(f) . X(f) is defined as

$$x(t) \rightleftharpoons X(f)$$

$$X(f) = \int_{-\infty}^{\infty} x(t)e^{-j2\pi ft}dt$$
 (Analysis equation)

$$X(f) = F[x(t)]$$

X(f) is, in general, a complex quantitiy.

$$X(f) = X_{R}(f) + jX_{I}(f)$$

$$= |X(f)|e^{j\phi(f)}$$
where,
$$X_{R}(f) = \text{Real part of } X(f)$$

$$X_{I}(f) = \text{Imaginary part of } X(f)$$

$$|X(f)| = \text{Magnitude of } X(f)$$

$$= \sqrt{(X_{R}(f))^{2} + (X_{I}(f))^{2}}$$

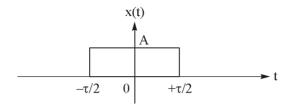
$$\theta(\mathbf{f}) = \arg[X(\mathbf{f})] = \tan^{-1}\left[\frac{X_{I}(\mathbf{f})}{X_{R}(\mathbf{f})}\right]$$

The plot between |X(f)| versus f, is known as magnitude spectrum and $\theta(f)$ versus f, is known as the phase spectrum.

Inverse fourier transform (IFT) is defined as

$$x(t) = F^{-1}[X(f)] = \int_{-\infty}^{\infty} X(f)e^{j2\pi ft}dt$$
 (Synthesis equation)

Example: Find the fourier transform of figure.



Solution:

$$x(t) \rightleftharpoons X(f)$$

$$X(f) = \int_{-\infty}^{\infty} x(t)e^{-j2\pi ft}dt$$

$$= \int_{-\tau/2}^{+\tau/2} A \cdot e^{-j2\pi ft}dt$$

$$= A \left[\frac{e^{-j2\pi ft}}{-j2\pi f}\right]_{-\tau/2}^{\tau/2}$$

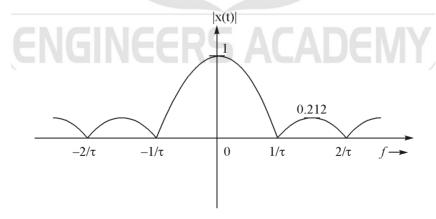
$$= A\tau \ sinc(\tau f)$$

Note:
$$\sin c[x] = \frac{\sin(\pi x)}{\pi x} = \begin{cases} 1 & ; & x = 0 \\ 0 & ; & x = \pm 1, \pm 2, \end{cases}$$

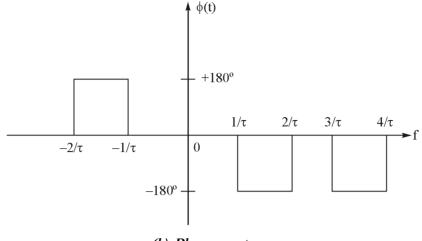
$$\sin c (f\tau) = \begin{cases} 1 & ; & f\tau = 0 \Rightarrow f = 0 \\ 0 & ; & f\tau = \pm 1, \pm 2, \pm 3, \dots \end{cases}$$

$$f = \pm \frac{1}{\tau}, \pm \frac{2}{\tau}, \pm \frac{3}{\tau}, \dots$$

$$X(f) = |X(f)|e^{j\theta(f)}$$



(a) Magnitude spectrum

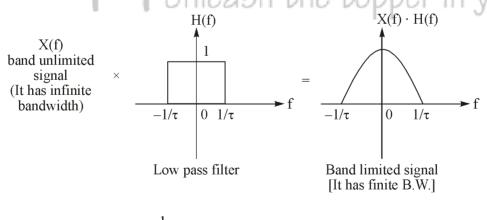


- (b) Phase spectrum
- The fourier transform of x(t), X(f) contains all the possible frequencies.
- During the interval, $\frac{m}{\tau} < |f| < \frac{m+1}{\tau}$, with m odd, $\sin c(f\tau)$ is negative. As the magnitude spectrum is always positive, negative value of $\sin c(f\tau)$ are taken care of by making $\theta(f) = \pm 180^{\circ}$.
- Signal bandwidth (B.W) = Highest positive frequency Lowest positive frequency

$$\infty = 0 - \infty$$

for proper transmission of a signal, channel B.W. > signal B.W.

- Signal B.W. is ∞ . So, it is not possible to transmit the signal. Signal B.W. should be finite.
- Before transmission, the above signal should be band limited by band limiting process.
- To band limit a signal, all the its significant frequency components has to be retained and insignificant frequency component has to be eliminated.
- Significant frequency contains almost of 95% to 99% of total strength of given signal.



$$B.W. = \frac{1}{\tau}$$

$$\tau \neq 0$$

For transmission, significant frequency are given high importance for effective utilization of available channel bandwidth.

9. PROPERTIES OF FOURIER TRANSFORM

(i) Duality property:

If

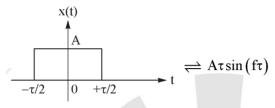
$$x(t) \rightleftharpoons X(f)$$

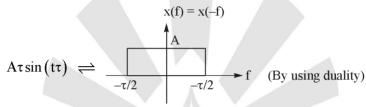
then,

$$X(t) \rightleftharpoons x(-f)$$

Example: Find out the fourier transform of sin c (100t).

Solution:



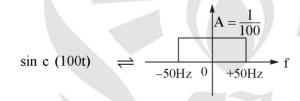


Put

$$\tau = 100$$

and

$$A = 1$$



Example: Find out the fourier transform of $\delta(t)$.

Solution:

$$F\left[\delta(t)\right] = \int_{-\infty}^{+\infty} \delta(t) e^{-j2\pi ft} dt$$

$$F[\delta(t)] = \int_{-\infty}^{+\infty} \delta(t) dt \qquad [x(t)\delta(t) = x(0)\delta(t)]$$

$$F[\delta(t)] = 1$$

$$\int_{0}^{\infty} \delta(t) dt = \text{Area under curve} = 1$$

$$\delta(t) \rightleftharpoons 1$$

Example: Find the fourier transform of 1.

Solution:

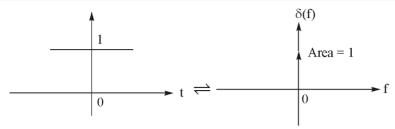
$$\delta(t) \rightleftharpoons 1$$

$$1 \rightleftharpoons \delta(-f)$$

[by using duality property]

$$1 \rightleftharpoons \delta(f)$$

 $[\delta(f)]$ is an even function



Containing single frequency component

(ii) Frequency Shifting Property:

If
$$x(t) \rightleftharpoons X(f)$$

then, $x(t)e^{j2\pi f_0 t} \rightleftharpoons X(f-f_0)$
and $x(t)e^{-j2\pi f_0 t} \rightleftharpoons X(f+f_0)$

Example: Find out the fourier transform of $e^{j2\pi f_0 t}$ and $e^{-j2\pi f_0 t}$.

Solution:
$$1 \rightleftharpoons \delta(f)$$

$$1 \cdot e^{j2\pi f_0 t} \iff \delta \big(f - f_0 \big)$$

$$1 \cdot e^{-j2\pi f_0 t} \iff \delta(f + f_0)$$

$$F\left[e^{j2\pi f_0t}\right] = \delta(f - f_0)$$

$$F \bigg[\, e^{-j2\pi f_0 t} \, \bigg] \, = \, \delta \big(f + f_0 \, \big)$$

Example: Find the fourier transform of $A\cos(2\pi f_0 t)$

Solution.

$$e^{j2\pi f_0 t} \Rightarrow \delta(\mathbf{f} - \mathbf{f}_0)$$
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[by using frequency shifting property]

$$e^{-j2\pi f_0 t} \;\; \Longleftrightarrow \;\; \delta \big(f + f_0 \big)$$

By adding both equation

$$e^{j2\pi f_0 t} + e^{-j2\pi f_0 t} \iff \delta \left(f - f_0 \right) + \delta \left(f + f_0 \right)$$

$$2\cos\big(2\pi f_0t\big) \iff \delta\big(f-f_0\big) + \delta\big(f+f_0\big)$$

$$\cos \left(2\pi f_0 t\right) \iff \frac{1}{2} \left[\delta \left(f - f_0\right) + \delta \left(f + f_0\right)\right]$$

By multiplying A on both side,

$$A\cos(2\pi f_0 t) \rightleftharpoons \frac{A}{2} \left[\delta(f - f_0) + \delta(f + f_0)\right]$$

$$A\cos\big(2\pi f_0 t\big) \iff \frac{A}{2}\delta\big(f-f_0\big) + \frac{A}{2}\delta\big(f+f_0\big)$$

$$A\cos\left(2\pi f_{0}t\right) \implies \frac{\frac{A}{2}\delta\left(f+f_{0}\right)}{-f_{0}} \stackrel{A/2}{\longrightarrow} 0 \stackrel{A/2}{\longrightarrow} f$$

Fourier transform of $A\cos(2\pi f_0 t)$ has two frequency component at $+f_0$ and $-f_0$.

Example: Find the fourier transform of $x(t)\cos(2\pi f_0 t)$ when fourier transform of x(t) is X(t).

Solution: Given that x

$$x(t) \rightleftharpoons X(f)$$

$$x(t)e^{j2\pi f_0t} \iff X(f-f_0)$$

[by using shifting property]

$$x(t)e^{-j2\pi f_0t} \iff X(f+f_0)$$

By adding both,

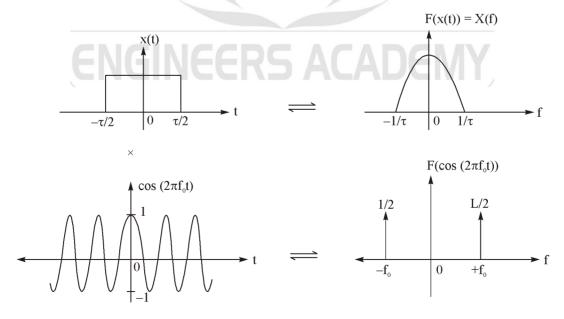
$$x(t)e^{j2\pi f_0t} + x(t)e^{-j2\pi f_0t} \rightleftharpoons X(f-f_0) + X(f+f_0)$$

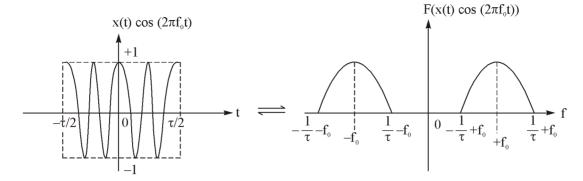
$$x\big(t\big)\!\!\left[e^{j2\pi f_0t}+e^{-j2\pi f_0t}\right] \iff X\big(f-f_0\big)\!+X\big(f+f_0\big)$$

$$X(t) \lceil 2\cos(2\pi f_0 t) \rceil \implies X(f - f_0) + X(f + f_0)$$

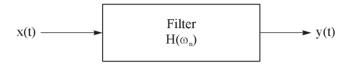
$$x (t) cos (2\pi f_0 t) \iff \frac{1}{2} \left[X (f - f_0) + X (f + f_0) \right]$$

It means that when the signal x(t) is multiplied with cosine signal, then fourier transform of x(t) is shifted by $+f_0$ and $-f_0$.





10. RESPONSE OF A LINEAR SYSTEM



$$H(\omega_n) = |H(\omega_n)| e^{-j\theta(\omega_n)}$$

$$x(t) = \sum_{n=-\infty}^{+\infty} x_n e^{j2\pi nt/T_0}$$

(in terms of fourier series)

then

$$y(t) = \sum_{n=-\infty}^{\infty} H(\omega_n) x_n e^{j2\pi nt/T_0}$$

11. NORMALIZED POWER IN FOURIER SERIES

(i) Normalized power in trigonometric fourier series

$$S = a_0^2 + \sum_{n=1}^{\infty} \frac{a_n^2}{2} + \sum_{n=1}^{\infty} \frac{b_n^2}{2}$$

(ii) Normalized power in polar fourier series

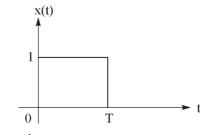
$$S = C_0^2 + \sum_{n=1}^{\infty} \frac{C_n^2}{2}$$
 sh the topper in you

(iii) Normalized power in complex / exponential fourier series

$$S = \sum_{n=-\infty}^{\infty} D_n D_n^*$$

Example: Find the fourier transform of rectangular pulse.

Solution: Rectangular pulse is defined as



$$x(t) = \begin{cases} 1 & ; & 0 < t < T \\ 0 & ; & elsewhere \end{cases}$$

$$x(t) = x(f) = \int_{-\infty}^{\infty} x(t)e^{-j2\pi ft}dt$$

$$= \int_{0}^{T} e^{-j2\pi ft} dt = \left[\frac{e^{-j2\pi ft}}{-j2\pi f}\right]_{0}^{T}$$

$$= -\frac{1}{j2\pi f} \left[e^{-j2\pi fT} - 1\right]$$

$$= -\frac{1}{j2\pi f} \left[\frac{e^{-j2\pi fT/2} - e^{j2\pi fT/2}}{e^{j2\pi fT/2}}\right]$$

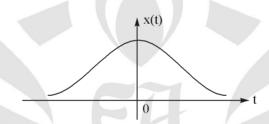
$$= e^{-j2\pi fT/2}$$

$$= \ Te^{-j\omega T/2} \sin c \bigg(\frac{\omega T}{2\pi} \bigg)$$

Example: Find the fourier transform of Gaussian pulse.

Solution: A Gaussian pulse is defined as

$$x(t) = e^{-\pi t^2}$$



Fourier transform of $x(t) = F[x(t)] = \int_{-\infty}^{\infty} x(t)e^{-j\omega t}dt$

$$F[x(t)] = \int_{-\infty}^{\infty} e^{-\pi t^2} e^{-j\omega t} dt = \int_{-\infty}^{\infty} e^{-[\pi t^2 + j\omega t]} dt$$

Put

$$\pi t^2 + j\omega t = \left(\sqrt{\pi}t + \frac{j\omega}{2\sqrt{\pi}}\right)^2 + \frac{\omega^2}{4\pi}$$

$$F[x(t)] = \int_{-\infty}^{\infty} e^{-\left(\sqrt{\pi}t + \frac{j\omega}{2\sqrt{\pi}}\right)^{2}} e^{-\omega^{2}/4\pi} dt$$

$$= e^{-\pi f^2} \int_{-\infty}^{\infty} e^{-\left(\sqrt{\pi}t + \frac{j\omega}{2\sqrt{\pi}}\right)^2} dt$$

$$\sqrt{\pi} t + \frac{j\omega}{2\sqrt{\pi}} = y$$

$$\sqrt{\pi} dt = dy$$

$$dt = \frac{dy}{\sqrt{\pi}}$$

$$\begin{split} F\Big[x\left(t\right)\Big] &= e^{-\pi f^2} \int\limits_{-\infty}^{\infty} e^{-y^2} \, dy / \sqrt{\pi} = \frac{e^{-\pi f^2}}{\sqrt{\pi}} \int\limits_{-\infty}^{\infty} e^{-y^2} dy \\ &= \frac{e^{-\pi f^2}}{\sqrt{\pi}} 2 \int\limits_{0}^{\infty} e^{-y^2} dy \qquad \qquad \text{(because } e^{-y^2} \text{ is an even function)} \\ &= \frac{2}{\sqrt{\pi}} e^{-\pi f^2} \int\limits_{0}^{\infty} e^{-y^2} dy \\ &= \frac{2}{\sqrt{\pi}} e^{-\pi f^2} \cdot \frac{\sqrt{\pi}}{2} \qquad \qquad \left[\because \int\limits_{0}^{\infty} e^{-y^2} dy = \frac{\sqrt{\pi}}{2} \right] \end{split}$$

$$\mathbf{F}\left[\mathbf{e}^{-\pi\mathbf{t}^2}\right] = \mathbf{e}^{-\pi\mathbf{f}^2}$$

$$\mathbf{e}^{-\pi\mathbf{t}^2} \implies \mathbf{e}^{-\pi\mathbf{f}^2}$$

SOME IMPORTANT PROPERTIES OF FOURIER TRANSFORM **12.**

Time Scaling Property

If

$$x(t) \Rightarrow X(t)$$
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Then

$$x(at) \iff \frac{1}{|a|} X \left(\frac{f}{a}\right)$$

where,

a = any real constant.

(ii) Time Shifting Property

If

$$x(t) \rightleftharpoons X(f)$$

Then

$$x(t-b) \rightleftharpoons X(f)e^{-j2\pi fb}$$

(iii) Time Differentiation Property

If

$$x(t) \rightleftharpoons X(f)$$

Then

$$\frac{\mathrm{d}}{\mathrm{d}t}\mathrm{x}(t) \iff (\mathrm{j}2\pi\mathrm{f})\mathrm{X}(\mathrm{f})$$

(iv) Area Under the Curve

If
$$x(t) \rightleftharpoons X(t)$$

then
$$\int_{-\infty}^{\infty} x(t) dt = X(0) = \text{Area under the curve } x(t)$$

and
$$\int_{-\infty}^{\infty} X(f) df = x(0) = \text{Area under the curve } X(f)$$

CONVOLUTION 13.

It is a mathematical operation which is used to express the input / output relationship in a linear time invariant system.

It is represented by *

$$x_1(t) * x_2(t) = \int_{-\infty}^{\infty} x_1(\tau) x_2(t-\tau) d\tau$$

(a) Convolution Theorem in Time Domain

If
$$x_1(t) \rightleftharpoons X_1(f)$$

$$x_1(t) \rightleftharpoons X_1(f)$$
 $x_2(t) \rightleftharpoons X_2(f)$

then
$$x_1(t) * x_2(t) \rightleftharpoons X_1(f) X_2(f)$$

(b) Convolution Theorem in Frequency Domain

If
$$x_1(t) \rightleftharpoons X_1(f)$$

$$x_2(t) \rightleftharpoons X_2(f)$$

then
$$X_1(t)X_2(t) \rightleftharpoons X_1(f)*X_2(f)$$

14. **ENERGY SIGNAL**

Energy signal has finite energy and zero average power.

x(t) is non periodic signal or time limited signal, then energy is expressed as

$$E = \int_{-\infty}^{\infty} x^2(t) dt$$

If
$$x(t) \rightleftharpoons X(t)$$
, then

$$E = \int_{-\infty}^{\infty} x^{2}(t) dt = \int_{-\infty}^{\infty} |X(f)|^{2} df$$

$$\left|X(f)\right|^2 = \frac{E}{\Delta f}$$
 = Energy spectral density = Energy density spectrum.
= energy per unit B.W. = $\psi(f)$

15. POWER SIGNAL

A power signal has finite power and infinite energy.

All periodic signal is power signal.

$$0 < P < \infty, E = \infty$$

where,

P = average power and E is energy of signal.

If x(t) is periodic signal, then

$$P = \lim_{T \to \infty} \frac{1}{T} \int_{-T/2}^{T/2} x^{2}(t) dt$$

If complex fourier series of x(t) = $\sum_{n=-\infty}^{\infty} C_n \exp(jn\omega_0 t)$

then power (in terms of complex fourier series coefficient

$$=\sum_{n=-\infty}^{\infty}\left|C_{n}\right|^{2}$$
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