

Fourier Representations

Joseph Fourier 1768-1830

Sums of sinusoids

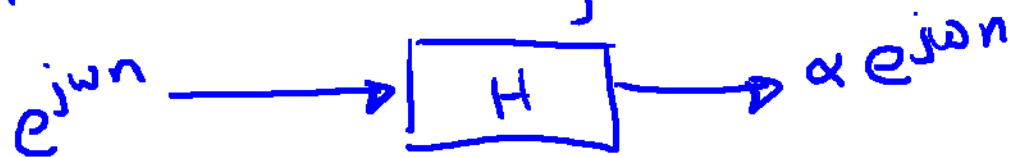
Sinusoids are fundamental

- electromagnetic spectrum

- oscillatory motion

Frequency is pervasive
Sound

Sinusoids are eigenfunctions of LTI Systems



Sum of sinusoids can rep. any signal

Four Fourier Representations

		Time			
		continuous (t)	discrete [n]		
Continuous Time	Continuous Frequency	Fourier Transform $X(t) \xleftrightarrow{FT} X(\Omega)$	Discrete-time Fourier Transform $X[n] \xleftrightarrow{DTFT} X(e^{j\omega})$	Discrete Frequency	Continuous Time
	Discrete Frequency	Fourier Series $X(t) \xleftrightarrow{FS; \Omega_0} X[k]$ $\Omega_0 = \frac{2\pi}{T} \text{ rads/sec}$	Discrete-time Fourier Series $X[n] \xleftrightarrow{DTFS; \omega_0} X[k]$ $\omega_0 = \frac{2\pi}{N} \text{ rads}$	Discrete Frequency	Discrete Time
		non periodic	periodic 2π or N		
		Frequency			

Fourier Transform

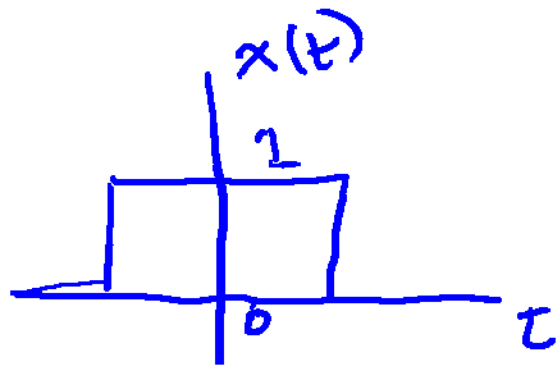
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$$X(\omega) = \int_{-\infty}^{\infty} x(t) e^{-j\omega t} dt$$

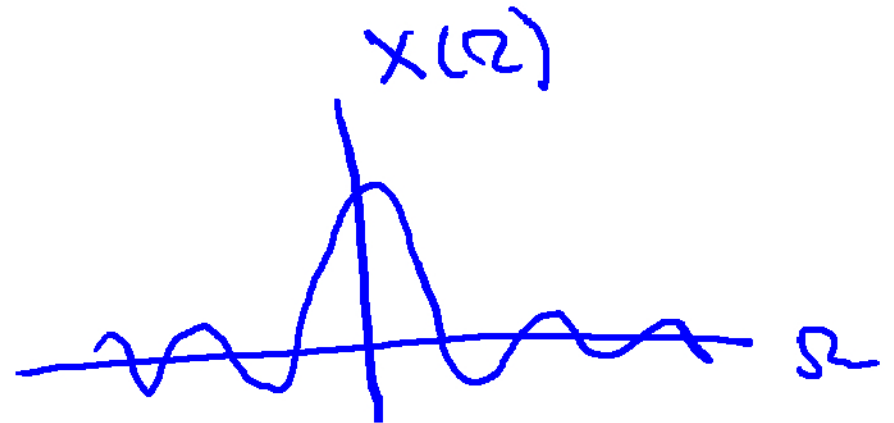
$$x(t) = \frac{1}{2\pi} \int_{-\infty}^{\infty} X(\omega) e^{j\omega t} d\omega$$

$$\approx \sum_{\omega} \underbrace{\frac{X(\omega)}{2\pi}}_{\text{weight}} \cdot e^{j\omega t}$$

cont in t, ω
 $-\infty$ to ∞



FT



Discrete-Time Fourier Transform

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$$X(e^{j\omega}) = \sum_{n=-\infty}^{\infty} x[n] e^{-j\omega n}$$

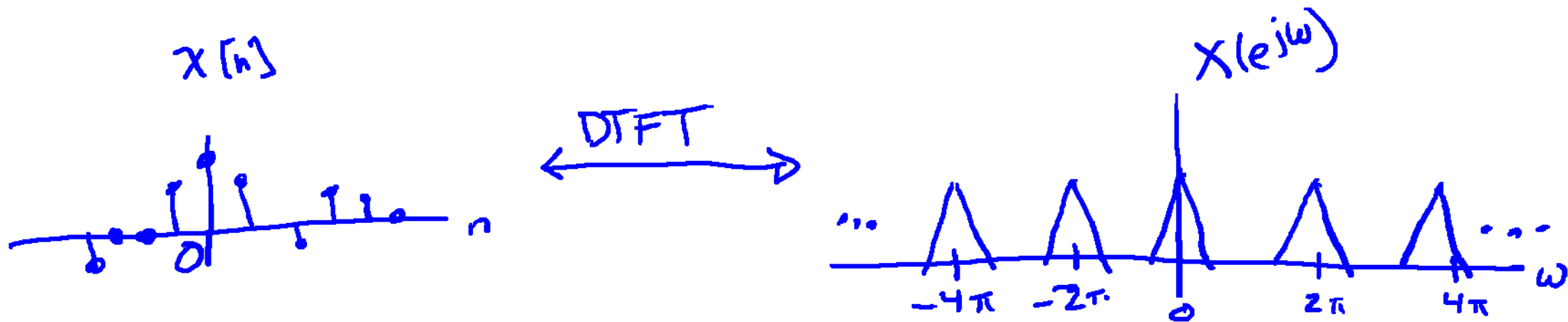
$$x[n] = \frac{1}{2\pi} \int_{-\pi}^{\pi} X(e^{j\omega}) e^{j\omega n} d\omega$$

$$x[n] \quad -\infty < n < \infty$$

$$\approx \sum_{-\pi < \omega < \pi} \left(\frac{X(e^{j\omega})}{2\pi} d\omega \right) \cdot e^{j\omega n}$$

$$-\pi < \omega < \pi$$

$$X(e^{j(\omega + l2\pi)}) = X(e^{j\omega}) \quad \therefore X(e^{j\omega}) \text{ has period } 2\pi$$



Fourier Series: $x(t)$ period T

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$$X[k] = \frac{1}{T} \int_0^T x(t) e^{-jk\Omega_0 t} dt$$

$$\Omega_0 = \frac{2\pi}{T}$$

$$x(t) = \sum_{k=-\infty}^{\infty} X[k] e^{jk\Omega_0 t}$$

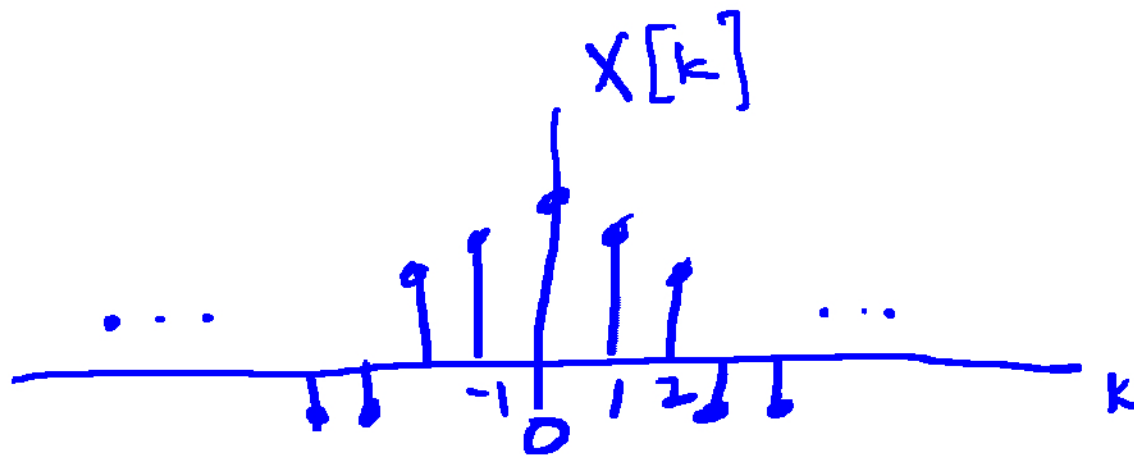
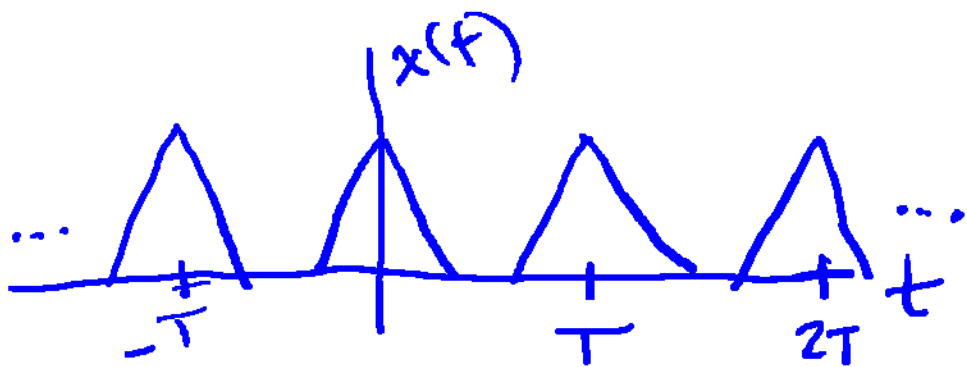
$X[k]$ weight

for $e^{jk\Omega_0 t}$

$k = \dots -2, -1, 0, 1, 2, \dots$ freq $k\Omega_0$

$x(t)$ periodic T

$x(t)$ $0 < t \leq T$



Discrete-Time Fourier Series: $x[n]$ period N

$$X[k] = \frac{1}{N} \sum_{n=0}^{N-1} x[n] e^{-jk\omega_0 n}$$

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

$$x[n] = \sum_{k=0}^{N-1} X[k] e^{jk\omega_0 n}$$

$x[n]$ $n=0, 1, 2, \dots, N-1$
 $X[k]$ $k=0, 1, 2, \dots, N-1$

$X[k]$ weight applied
to $e^{jk\omega_0 n}$
freq $k\omega_0$ rads

Discrete Fourier Transform DFT