

Review of Fourier Series. (For periodic functions)

i) Trigonometric form

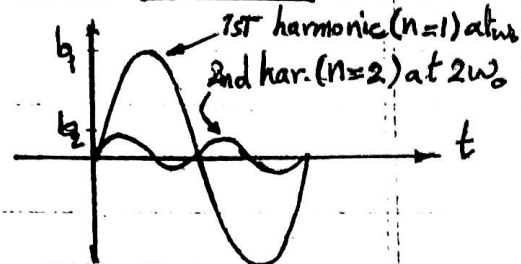
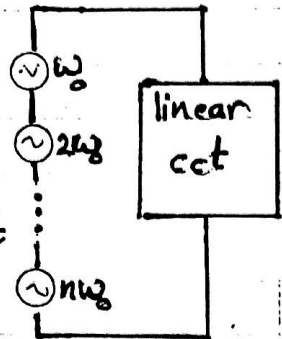
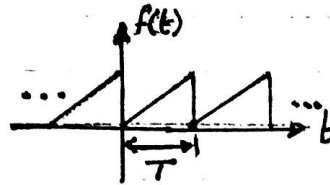
$$f(t) = \frac{a_0}{2} + \sum_{n=1}^{\infty} (a_n \cos n\omega_0 t + b_n \sin n\omega_0 t)$$

$$\omega_0 = \text{rad. freq.} = \frac{2\pi}{T}$$

$$a_0 = \frac{2}{T} \int_{-T/2}^{T/2} f(t) dt$$

$$a_n = \frac{2}{T} \int_{-T/2}^{T/2} f(t) \cos n\omega_0 t dt$$

$$b_n = \frac{2}{T} \int_{-T/2}^{T/2} f(t) \sin n\omega_0 t dt$$



Notes :-

$$\int_{-T/2}^{T/2} \cos m\omega_0 t \cos n\omega_0 t dt = \begin{cases} 0 & m \neq n \\ \frac{T}{2} & m = n \\ \frac{T}{2} & m = n = 0 \end{cases}$$

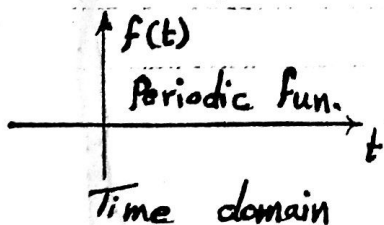
$$\int_{-T/2}^{T/2} \sin m\omega_0 t \sin n\omega_0 t dt = \begin{cases} 0 & m \neq n \\ \frac{T}{2} & m = n \end{cases}$$

$$\int_{-T/2}^{T/2} \cos m\omega_0 t \sin n\omega_0 t dt = 0 \quad \text{for all } m \neq n.$$

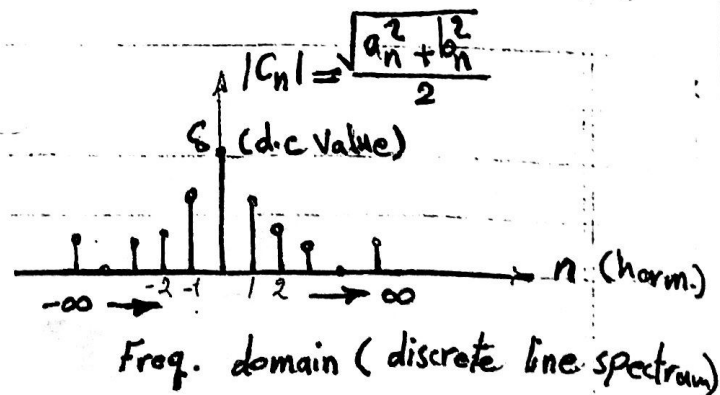
ii) Exponential Form

$$f(t) = \sum_{n=-\infty}^{\infty} c_n e^{jn\omega_0 t}$$

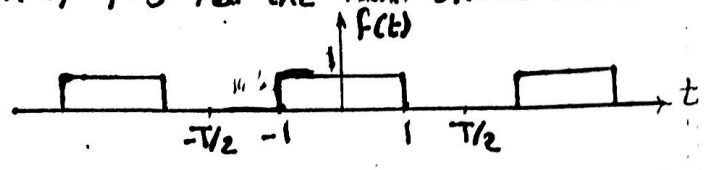
$$c_n = \frac{1}{T} \int_{-T/2}^{T/2} f(t) e^{-jn\omega_0 t} dt$$



F.T.P



Ex Find & plot the complex form of F.S for the fun. shown below for $T=4, 8$ and 16 .



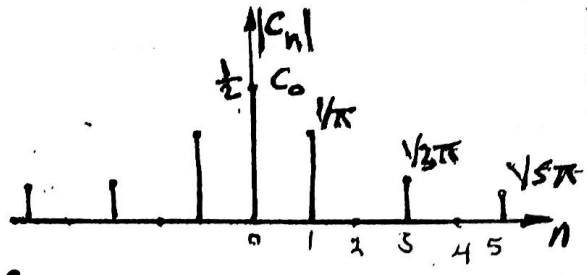
$$C_n = \frac{1}{T} \int_{-T/2}^{T/2} f(t) e^{-jn\omega_0 t} dt$$

$$= \frac{1}{T} \int_{-1}^1 e^{-jn\omega_0 t} dt = \frac{1}{T} \left[\frac{e^{-jn\omega_0 t}}{-jn\omega_0} \right]_{-1}^1 = \frac{1}{T} \frac{e^{jn\omega_0} - e^{-jn\omega_0}}{jn\omega_0} \times \frac{2}{2}$$

$$C_n = \frac{2}{T} \frac{\sin n\omega_0}{n\omega_0}$$

i) $T=4$, $\omega_0 = 2\pi/T = \pi/2$

$$C_n = \frac{1}{2} \frac{\sin n\frac{\pi}{2}}{n\frac{\pi}{2}}$$



$C_n \rightarrow 0$ when $\sin \frac{n\pi}{2} = 0$, i.e.

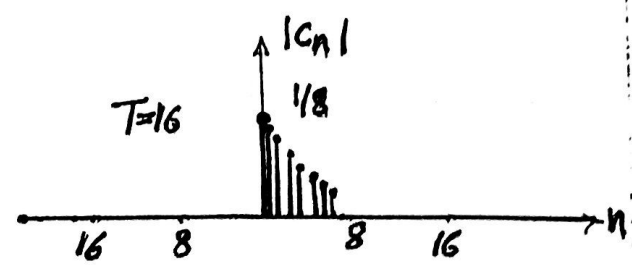
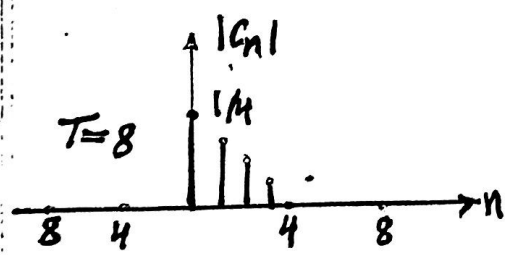
$$\frac{n\pi}{2} = \pm \pi, \pm 2\pi, \pm 3\pi, \dots$$

$$\therefore n = \pm 2, \pm 4, \pm 6, \dots$$

n	C_n
1	1/4
3	1/6
5	1/8

$$C_0 = \frac{1}{2} \frac{\frac{\pi}{2} \cos n\frac{\pi}{2}}{\frac{\pi}{2}} = \frac{1}{2} \quad (n=0)$$

ii)



As T is increased, the spectrum becomes more dense and as $T \rightarrow \infty$, the spectrum becomes continuous rather than discrete.

Fourier Transform (For non-periodic functions)

Non-periodic functions can be solved using F.T as the period of such functions becomes infinite.

1. F.T.P of non-periodic fun.

$$f(t) = \sum_{n=-\infty}^{\infty} C_n e^{jn\omega_0 t} \quad \dots (1)$$

$$C_n = \frac{1}{T} \int_{-T/2}^{T/2} f(t) e^{-jn\omega_0 t} dt \quad \dots (2)$$

$$f(t) = \sum_{n=-\infty}^{\infty} \left\{ \frac{1}{T} \int_{-T/2}^{T/2} f(\tau) e^{-jn\omega_0 \tau} d\tau \right\} e^{jn\omega_0 t}$$

نوع 1 و 2 للتمثيل

as T becomes large $= \frac{2\pi}{\omega_0}$, $n\omega_0 = \omega$, $\omega_0 = \Delta\omega$

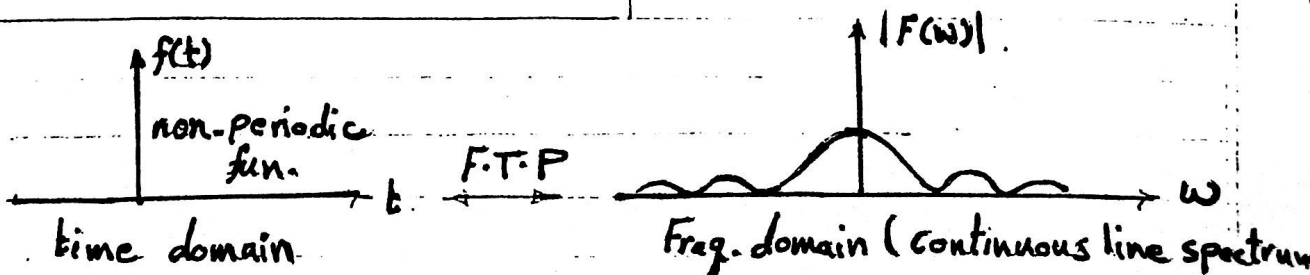
$$f(t) = \sum_{n=-\infty}^{\infty} \left\{ \frac{1}{2\pi} \int_{-T/2}^{T/2} f(\tau) e^{-j\omega\tau} d\tau \right\} e^{j\omega t} \Delta\omega$$

as $T \rightarrow \infty$, $\Delta\omega \rightarrow d\omega$ & $\sum \rightarrow \int$

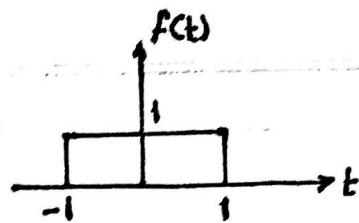
$$f(t) = \int_{-\infty}^{\infty} \underbrace{\frac{1}{2\pi} \left\{ \int_{-\infty}^{\infty} f(\tau) e^{-j\omega\tau} d\tau \right\}}_{F(\omega)} e^{j\omega t} d\omega$$

$$f(t) = \frac{1}{2\pi} \int_{-\infty}^{\infty} F(\omega) e^{j\omega t} d\omega \quad = \text{inverse F.T}$$

$$F(\omega) = \int_{-\infty}^{\infty} f(t) e^{-j\omega t} dt = \mathcal{F}\{f(t)\} = \text{direct F.T}$$



Plot the spectrum for gate fun. shown below



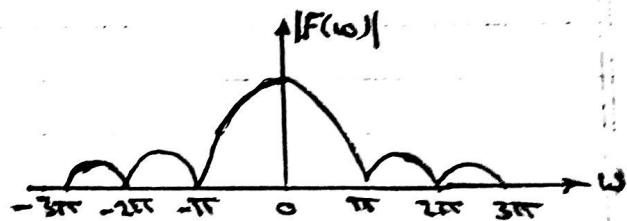
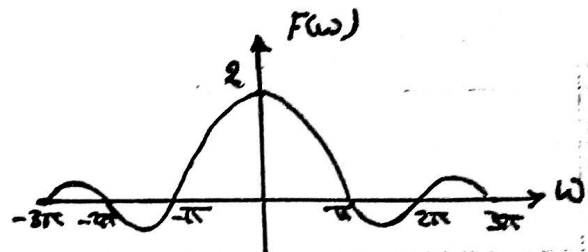
$$F(\omega) = \int_{-\infty}^{\infty} f(t) e^{-j\omega t} dt$$

$$= \int_{-1}^1 e^{-j\omega t} dt = 2 \frac{\sin \omega}{\omega}$$

$F(\omega) \rightarrow 0$ if $\sin \omega = 0$, i.e.

$$\omega = \pm \pi, \pm 2\pi, \pm 3\pi, \dots$$

ω	$F(\omega)$
0	2
$\pi/6$	
$\pi/3$	
$\pi/2$	



2- Fourier sine & cosine integrals of non-periodic functions:

$$f(t) = \frac{1}{2\pi} \int_{-\infty}^{\infty} F(\omega) e^{j\omega t} d\omega \quad \dots (1)$$

$$F(\omega) = \int_{-\infty}^{\infty} f(t) e^{-j\omega t} dt \quad \dots (2)$$

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

تحويل (2) = 1 وفتح τ للمعيار

$$f(t) = \frac{1}{2\pi} \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} \{ f(\tau) \cos \omega(\tau - t) - j f(\tau) \sin \omega(\tau - t) \} d\tau d\omega$$

= 0 since $f(t)$ is real.

مستخرج من مستطاني في كتابنا ص 385-386

$$f(t) = \frac{1}{\pi} \int_0^{\infty} F(\omega) \cos \omega t \, d\omega$$

even

$$F(\omega) = 2 \int_0^{\infty} f(t) \cos \omega t \, dt = \mathcal{F}\{f(t)\}$$

F.T.P of
even non-periodic fun.

$$f(t) = \frac{1}{\pi} \int_0^{\infty} F(\omega) \sin \omega t \, d\omega$$

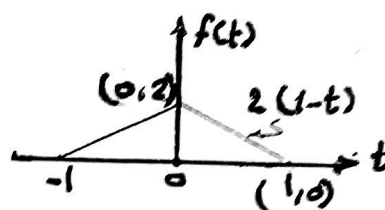
odd

$$F(\omega) = 2 \int_0^{\infty} f(t) \sin \omega t \, dt = \mathcal{F}\{f(t)\}$$

F.T.P of
odd non-periodic fun.

* Plot the spectrum for the following fun.

$$F(\omega) = 2 \int_0^{\infty} f(t) \cos \omega t \, dt \quad \text{even fun.}$$



$$f(t) = 2(1-t) \quad 0 \leq t \leq 1$$

$$F(\omega) = 2 \int_0^1 2(1-t) \cos \omega t \, dt$$

$$= 4 \int_0^1 \cos \omega t \, dt - 4 \int_0^1 t \cos \omega t \, dt$$

$$F(\omega) = \frac{4}{\omega^2} (1 - \cos \omega) \cdot \frac{2}{2}$$

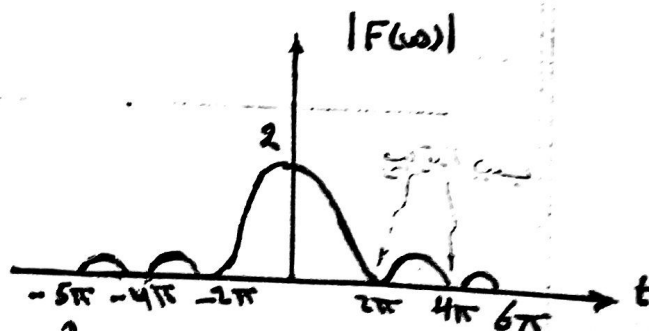
$$\sin^2 \theta = \frac{1}{2} (1 - \cos 2\theta)$$

$$2\theta = \omega \quad \theta = \frac{\omega}{2}$$

$$\therefore F(\omega) = \frac{8}{\omega^2} \sin^2 \frac{\omega}{2} = 8 \left(\frac{\sin \frac{\omega}{2}}{\frac{\omega}{2}} \right)^2$$

$$F(\omega) = 0 \text{ at } \frac{\omega}{2} = \pm \pi, \pm 2\pi, \pm 3\pi, \dots$$

$$\omega = \pm 2\pi, \pm 4\pi, \pm 6\pi$$

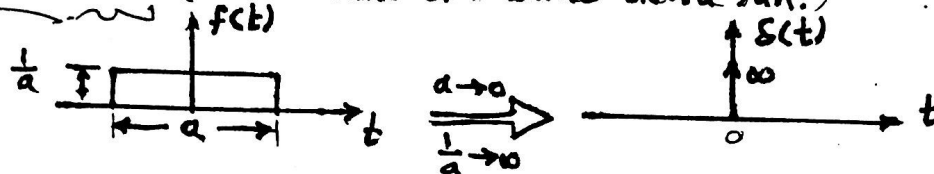


ω	$F(\omega)$
0	2
$\pi/6$	
$\pi/3$	
$\pi/2$	

Fourier Transform of some functions:

6

1- Unit impulse Fun. (Delta fun. or Dirac delta fun.)

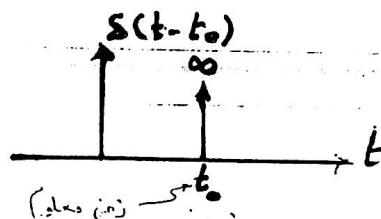


The area $= a \cdot \frac{1}{a} = 1$, even if $a \rightarrow 0$ & $\frac{1}{a} \rightarrow \infty$, the area $= 1$ such fun. is called delta fn.

$$\delta(t) = \begin{cases} 0 & t \neq 0 \\ \infty & t = 0 \end{cases}$$

The area $\int_{-\infty}^{\infty} \delta(t) dt = 1$

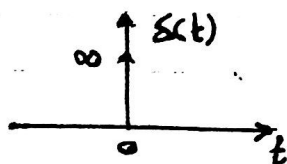
$$\delta(t - t_0) = \begin{cases} 0 & t \neq t_0 \\ \infty & t = t_0 \end{cases}$$



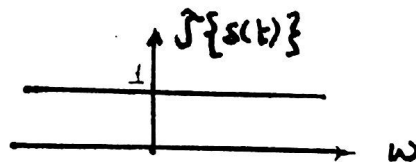
$$\int_{-\infty}^{\infty} \delta(t - t_0) dt = 1$$

Ex Find $\mathcal{F}\{\delta(t)\}$

$$\mathcal{F}\{\delta(t)\} = \int_{-\infty}^{\infty} \delta(t) e^{-j\omega t} dt = \int_{-\infty}^{\infty} \delta(t) e^{-j\omega(0)} dt = 1$$



F.T.P



2- Constant (A)

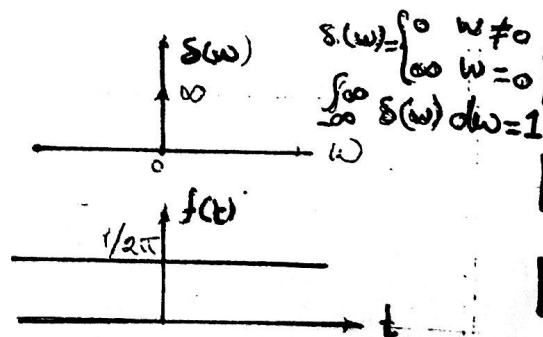
$$\therefore f(t) = \frac{1}{2\pi} \int_{-\infty}^{\infty} F(\omega) e^{j\omega t} d\omega$$

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

$$= \frac{e^{j(0)t}}{2\pi} \int_{-\infty}^{\infty} \delta(\omega) d\omega = \frac{1}{2\pi}$$

$$\therefore \mathcal{F}\left\{\frac{1}{2\pi}\right\} = \delta(\omega) = 1$$

$$\therefore \mathcal{F}\{1\} = 2\pi \delta(\omega) = \delta(f)$$



$$\delta(\omega) = \begin{cases} 0 & \omega \neq 0 \\ \infty & \omega = 0 \end{cases}$$

$$\int_{-\infty}^{\infty} \delta(\omega) d\omega = 1$$

$$\mathcal{F}\{A\} = A \cdot \mathcal{F}\{1\} = A \cdot 2\pi \delta(\omega)$$

$$\therefore \mathcal{F}\{A\} = 2\pi A \delta(\omega)$$

Properties :-

$$1. \quad \delta(t) = \delta(-t) \quad \text{even fun.}$$

$$2. \quad \delta(at) = \frac{1}{|a|} \delta(t)$$

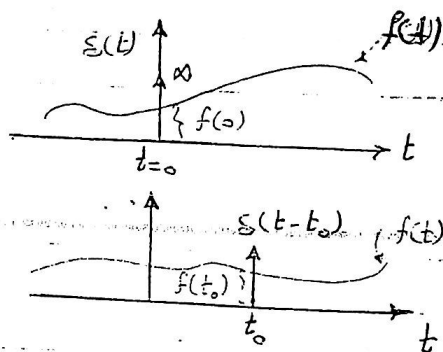
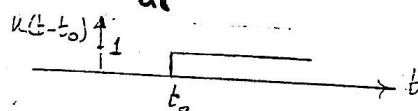
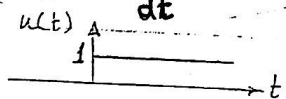
$$3. \quad \int_{-\infty}^{\infty} f(t) \delta(t) dt = f(0)$$

$$4. \quad \int_{-\infty}^{\infty} f(t) \delta(t - t_0) dt = f(t_0)$$

$$5. \quad \text{Convolution property (مركبة)} \\ f(t) \otimes \delta(t - t_0) = f(t - t_0)$$

$$6. \quad \int_{-\infty}^{\infty} f(t) \delta[a(t - t_0)] dt = \frac{1}{|a|} f(t_0)$$

$$7. \quad \delta(t) = \frac{d}{dt} u(t) \quad \delta(t - t_0) = \frac{d}{dt} u(t - t_0)$$



Ex Evaluate $\int_{-\infty}^{\infty} \delta(1 - \pi t) \cos(1/t) dt$

$$\int_{-\infty}^{\infty} \delta\left[\frac{1}{\pi}\left(t - \frac{1}{\pi}\right)\right] \cos(1/t) dt$$

$$= \frac{1}{1/\pi} \cos\left(\frac{1}{1/\pi}\right) = -\frac{1}{\pi}$$

باستخدام الخاصية رقم 6 بعد الترتيب

3- Exponential Fun. ($e^{j\omega t}$)

8

To find Fourier transform for the exp. fn. we can benefit from the forth property of $\delta(\omega)$ fn. properties

$$f(\omega_0) = \int_{-\infty}^{\infty} F(\omega) \delta(\omega - \omega_0) d\omega$$

$$e^{j\omega_0 t} = \int_{-\infty}^{\infty} \delta(\omega - \omega_0) e^{j\omega t} d\omega$$

$$e^{j\omega_0 t} = \frac{1}{2\pi} \int_{-\infty}^{\infty} 2\pi \delta(\omega - \omega_0) e^{j\omega t} d\omega$$

$\therefore$ according to definition :

$$\boxed{F\{e^{j\omega_0 t}\} = 2\pi \delta(\omega - \omega_0)} \xrightarrow[\omega_0 = 0]{\text{if}} \boxed{F\{1\} = 2\pi \delta(\omega)}$$

4- $\cos(\omega_0 t)$ & $\sin(\omega_0 t)$

$$F\{\cos \omega_0 t\} = F\left\{\frac{e^{j\omega_0 t} + e^{-j\omega_0 t}}{2}\right\}$$

$$= \frac{1}{2} [2\pi \delta(\omega - \omega_0) + 2\pi \delta(\omega + \omega_0)]$$

$$= \pi [\delta(\omega - \omega_0) + \delta(\omega + \omega_0)]$$

in the same way

$$F\{\sin \omega_0 t\} = -j\pi [\delta(\omega - \omega_0) - \delta(\omega + \omega_0)]$$

4- Positive time exponential

$$\begin{aligned}
 \mathcal{F}\{e^{-at} u(t)\} &= \int_{-\infty}^{\infty} e^{-at} u(t) e^{-j\omega t} dt \\
 &= \int_0^{\infty} e^{-at} e^{-j\omega t} dt \\
 &= \int_0^{\infty} e^{-(a+j\omega)t} dt \\
 &= \left[\frac{e^{-(a+j\omega)t}}{-(a+j\omega)} \right]_0^{\infty}
 \end{aligned}$$

$$\therefore \mathcal{F}\{e^{-at} u(t)\} = \frac{1}{a+j\omega}$$

in the same way $\mathcal{F}\{e^{at} u(-t)\} = \frac{1}{a-j\omega}$

5- Signum function

$$\text{Sgn}(t) = \begin{cases} +1 & t > 0 \\ 0 & t = 0 \\ -1 & t < 0 \end{cases}$$

To find its Fourier transform we can rewrite it as follows

$$\text{Sgn}(t) = \lim_{a \rightarrow 0} [e^{-at} u(t) - e^{at} u(-t)]$$

$$\therefore \mathcal{F}\{\text{sgn}(t)\} = \lim_{a \rightarrow 0} [\mathcal{F}\{e^{-at} u(t)\} - \mathcal{F}\{e^{at} u(-t)\}]$$

$$= \lim_{a \rightarrow 0} \left[\frac{1}{a+j\omega} - \frac{1}{a-j\omega} \right]$$

$$= \frac{2}{j\omega}$$

6- Unit Step $u(t)$

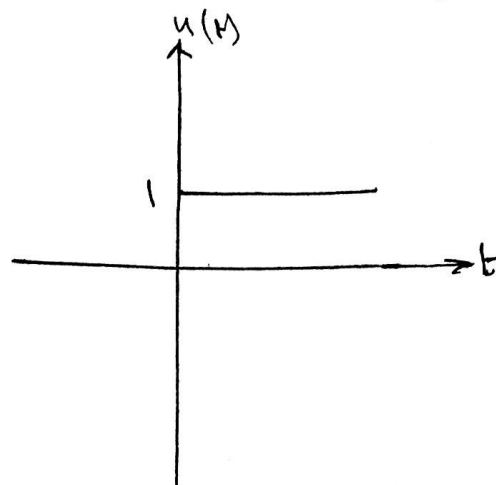
$$u(t) = \frac{1}{2} + \frac{1}{2} \operatorname{sgn}(t)$$

$$\mathcal{F}\{u(t)\} = \mathcal{F}\left\{\frac{1}{2}\right\} + \mathcal{F}\left\{\frac{1}{2} \operatorname{sgn}(t)\right\}$$

$$= \frac{1}{2} \mathcal{F}\{1\} + \frac{1}{2} \mathcal{F}\{\operatorname{sgn}(t)\}$$

$$= \frac{1}{2} \times 2\pi \delta(\omega) + \frac{1}{2} \times \frac{2}{j\omega}$$

$$= \pi \delta(\omega) + \frac{1}{j\omega}$$



7- Absolute time $|t|$

$$|t| = \begin{cases} t & t \geq 0 \\ -t & t < 0 \end{cases}$$

$$\mathcal{F}\{|t|\} = \int_{-\infty}^{\infty} |t| e^{j\omega t} dt$$

$$= -\int_{-\infty}^0 t e^{j\omega t} dt + \int_0^{\infty} t e^{j\omega t} dt$$

$$\text{let } u = t \Rightarrow du = dt \quad \Delta \quad dv = e^{j\omega t} dt \Rightarrow v = \frac{e^{j\omega t}}{j\omega}$$

$$\therefore \mathcal{F}\{|t|\} = -\left[\frac{t e^{j\omega t}}{j\omega} \Big|_{-\infty}^0 - \int_{-\infty}^0 \frac{e^{j\omega t}}{j\omega} dt \right] + \frac{t e^{j\omega t}}{j\omega} \Big|_0^{\infty} - \int_0^{\infty} \frac{e^{j\omega t}}{j\omega} dt$$

$$= -\left[[0 - 0] - \left[\frac{e^{j\omega t}}{(j\omega)^2} \right]_{-\infty}^0 \right] + [0 - 0] - \left[\frac{e^{j\omega t}}{(j\omega)^2} \right]_0^{\infty}$$

$$= \frac{1 - 0}{(j\omega)^2} + \frac{-(0 - 1)}{(j\omega)^2}$$

$$= \frac{2}{(j\omega)^2} = \frac{-2}{\omega^2}$$

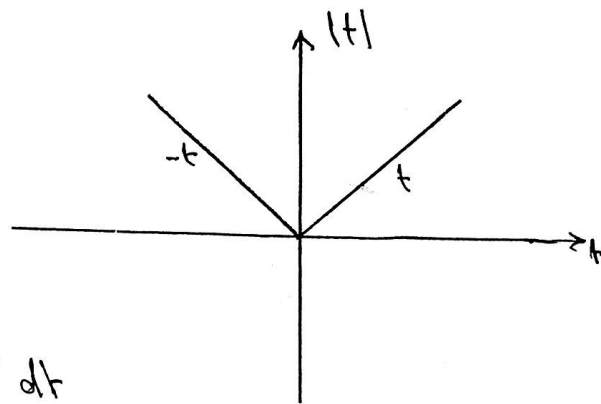


Table: Some Fourier Transform Pairs.

Name	$f(t)$	$F(j\omega)$
Impulse	$\delta(t)$	1
Constant	A	$2\pi A \delta(\omega)$
Signum	$\text{sgn}(t)$	$\frac{2}{j\omega}$
step	$u(t)$	$\pi \delta(\omega) + \frac{1}{j\omega}$
post-t exponential	$e^{-at} u(t), a > 0$	$\frac{1}{a + j\omega}$
Neg-t exponential	$e^{at} u(-t), a > 0$	$\frac{1}{a - j\omega}$
Abs-t exponential	$e^{-a t }, a > 0$	$\frac{2a}{a^2 + \omega^2}$
Complex exponential	$e^{\pm j\omega_0 t}$	$2\pi \delta(\omega \mp \omega_0)$
Cosine	$\cos \omega_0 t$	$\pi [\delta(\omega + \omega_0) + \delta(\omega - \omega_0)]$
sine	$\sin \omega_0 t$	$j\pi [\delta(\omega + \omega_0) - \delta(\omega - \omega_0)]$
Absolute time	$ t $	$-\frac{2}{\omega^2}$
Squire Exponential	e^{-at^2}	$\frac{1}{\sqrt{2a}} e^{-\omega^2/4a}$
Product of time and Exp.	$t^n e^{-at} u(t)$	$\frac{n!}{(a + j\omega)^{n+1}}$

Properties of F.T

1-

Linearity

$$\mathcal{F}\{a_1 f_1(t) \pm a_2 f_2(t)\} = a_1 F_1(\omega) \pm a_2 F_2(\omega)$$

2-

Complex conjugate

$$\mathcal{F}\{f^*(t)\} = F^*(-\omega)$$

Proof:

$$\mathcal{F}\{f^*(t)\} = \int_{-\infty}^{\infty} f^*(t) e^{-j\omega t} dt = \left[\int_{-\infty}^{\infty} f(t) e^{j\omega t} dt \right]^* = F^*(-\omega)$$

If $f(t)$ is real-valued, then $f^*(t) = f(t)$ and $F^*(\omega) = F(\omega)$

3-

Scaling property :-

$$\mathcal{F}\{f(at)\} = \frac{1}{|a|} F\left(\frac{\omega}{a}\right)$$

Proof:

$$\mathcal{F}\{f(at)\} = \int_{-\infty}^{\infty} f(at) e^{-j\omega t} dt$$

$$\text{let } z = at, \quad dz = a dt$$

$$= \int_{-\infty}^{\infty} f(z) e^{-j\omega z/a} \frac{dz}{a} = \frac{1}{a} \int_{-\infty}^{\infty} f(z) e^{-j\left(\frac{\omega}{a}\right)z} dz$$

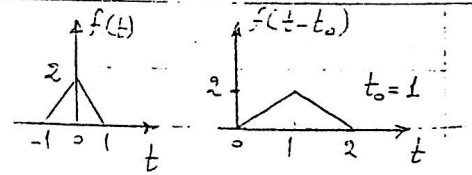
$$= \frac{1}{a} F\left(\frac{\omega}{a}\right) \quad \text{for } a > 0$$

$$= -\frac{1}{a} F\left(\frac{\omega}{a}\right) \quad \text{for } a < 0$$

$$\therefore \mathcal{F}\{f(at)\} = \frac{1}{|a|} F\left(\frac{\omega}{a}\right)$$

Ex find $\mathcal{F}\{f(2t)\} = \frac{1}{|2|} F\left(\frac{\omega}{2}\right)$

4. Time Shifting (Delay)
 $\mathcal{F}\{f(t \mp t_0)\} = e^{\mp j\omega t_0} F(\omega)$



Proof

$$\mathcal{F}\{f(t-t_0)\} = \int_{-\infty}^{\infty} f(t-t_0) e^{-j\omega t} dt$$

$$z = t - t_0, \quad dz = dt$$

$$= \int_{-\infty}^{\infty} f(z) e^{-j\omega(z+t_0)} dz = e^{-j\omega t_0} \int_{-\infty}^{\infty} f(z) e^{-j\omega z} dz = e^{-j\omega t_0} F(\omega)$$

$$\text{Ex } \mathcal{F}\{\delta(t-t_0)\} = e^{-j\omega t_0} \cdot 1$$

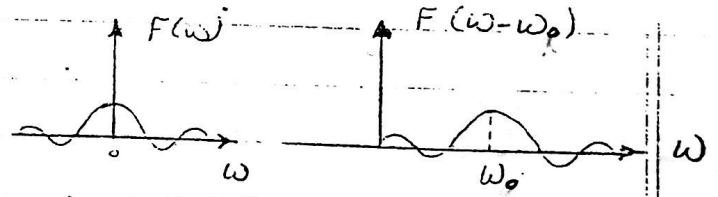
5. Frequency shifting (modulation)

$$\mathcal{F}\{f(t) e^{\pm j\omega_0 t}\} = F(\omega \mp \omega_0)$$

Proof:

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

$$\frac{1}{2\pi} \int_{-\infty}^{\infty} F(\omega - \omega_0) e^{j\omega t} d\omega$$



$$z = \omega - \omega_0, \quad dz = d\omega$$

$$\frac{1}{2\pi} \int_{-\infty}^{\infty} F(z) e^{j(z+\omega_0)t} dz = e^{j\omega_0 t} \frac{1}{2\pi} \int_{-\infty}^{\infty} F(z) e^{jzt} dz = e^{j\omega_0 t} f(t)$$

Ex Find $\mathcal{F}\{f(t) \cos \omega_0 t\}$

$$f(t) \cos \omega_0 t = \frac{1}{2} f(t) \{e^{j\omega_0 t} + e^{-j\omega_0 t}\}$$

$$\therefore \mathcal{F}\{f(t) \cos \omega_0 t\} = \frac{1}{2} \{F(\omega - \omega_0) + F(\omega + \omega_0)\}$$

modulation
Property

$$\lim_{\omega \rightarrow \infty} F\left\{\left(\frac{-t}{\sqrt{2}}\right)^2 - f(t)\right\}$$

$$s = j\omega$$

6. Differentiation Property

$$\mathcal{F}\left\{\frac{d}{dt} f(t)\right\} = j\omega F(\omega)$$

$$\mathcal{F}\left\{\frac{d^n}{dt^n} f(t)\right\} = (j\omega)^n F(\omega)$$

Proof: To prove

$$\mathcal{F}\{f'(t)\} = j\omega F(\omega)$$

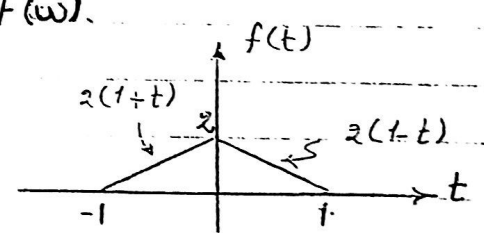
$$\because f(t) = \frac{1}{2\pi} \int_{-\infty}^{\infty} F(\omega) e^{j\omega t} d\omega$$

$$f'(t) = \left(\frac{1}{2\pi} \int_{-\infty}^{\infty} F(\omega) e^{j\omega t} j\omega d\omega \right) \rightarrow \text{as } f(t)$$

Taking F.T of both sides;

$$\mathcal{F}\{f'(t)\} = j\omega \mathcal{F}\{f(t)\} = j\omega F(\omega).$$

Ex Use the differentiation property to find $F(\omega)$ for the fun shown.

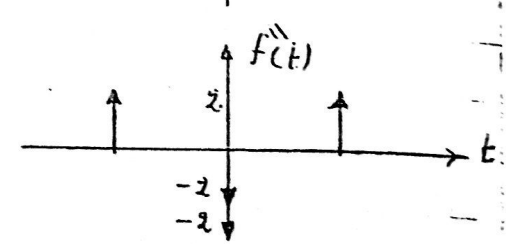
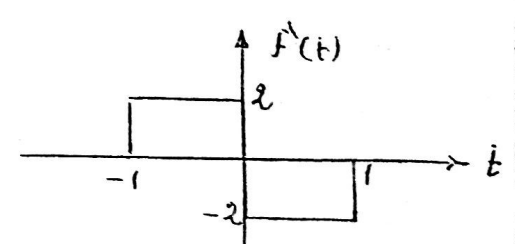


$$f''(t) = 2\delta(t+1) + 2\delta(t-1) - 4\delta(t)$$

$$(j\omega)^2 F(\omega) = 2e^{j\omega} + 2e^{-j\omega} - 4$$

$$F(\omega) = \frac{2(e^{j\omega} + e^{-j\omega}) - 4}{(j\omega)^2}$$

$$F(\omega) = \frac{4}{\omega^2} (1 - \cos \omega)$$



(7.) Integration Property

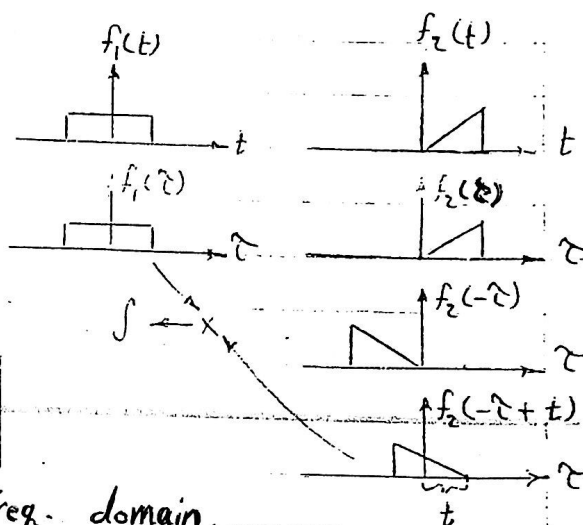
$$\mathcal{F} \left\{ \int_{-\infty}^t f(t) dt \right\} = \frac{F(\omega)}{j\omega}$$

(8.) Convolution in time

$$f_1(t) \circledast f_2(t) = \int_{-\infty}^{\infty} f_1(\tau) f_2(t-\tau) d\tau$$

$$= \int_{-\infty}^{\infty} f_1(t-\tau) f_2(\tau) d\tau$$

$$\mathcal{F} \{ f_1(t) \circledast f_2(t) \} = F_1(\omega) \cdot F_2(\omega)$$



$\therefore$ Conv. in time = multiplication in Freq. domain

Proof:

$$\begin{aligned} \mathcal{F} \{ f_1(t) \circledast f_2(t) \} &= \int_{-\infty}^{\infty} \left[\int_{-\infty}^{\infty} f_1(\tau) f_2(t-\tau) d\tau \right] e^{-j\omega t} dt \\ &= \int_{-\infty}^{\infty} f_1(\tau) \left\{ \int_{-\infty}^{\infty} f_2(t-\tau) e^{-j\omega t} dt \right\} d\tau \\ &= \int_{-\infty}^{\infty} f_1(\tau) F_2(\omega) e^{-j\omega \tau} d\tau \quad \text{(Shift in time)} \\ &= F_2(\omega) \int_{-\infty}^{\infty} f_1(\tau) e^{-j\omega \tau} d\tau \\ &= F_2(\omega) \cdot F_1(\omega) \end{aligned}$$

Notes

1. $f_1(t) \circledast f_2(t) = f_2(t) \circledast f_1(t)$
2. $f_1(t) \circledast [f_2(t) + f_3(t)] = f_1(t) \circledast f_2(t) + f_1(t) \circledast f_3(t)$
3. $f_1(t) \circledast [f_2(t) \circledast f_3(t)] = [f_1(t) \circledast f_2(t)] \circledast f_3(t)$

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Ex Find $f_1(t) \otimes f_2(t)$

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$$f_1(t) \otimes f_2(t) = \int_{-\infty}^{\infty} f_1(\tau) f_2(t-\tau) d\tau$$

$\text{as } f(t)$

1. $0 < t < 1$

$$f(t) = \int_0^t 1 \cdot 1 d\tau = t$$

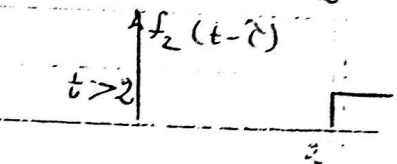
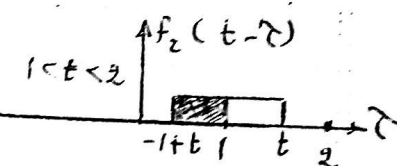
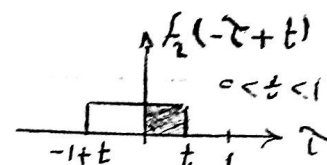
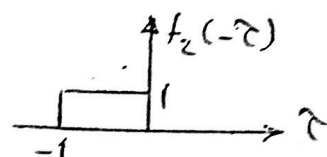
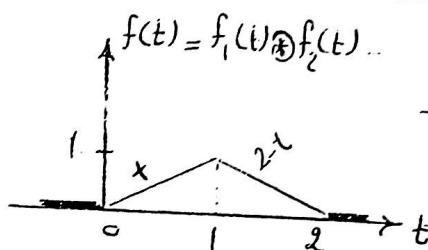
2. $1 < t < 2$

$$f(t) = \int_{t-1}^1 1 \cdot 1 d\tau = 2-t$$

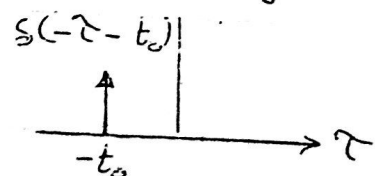
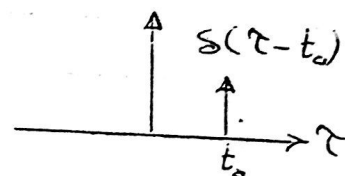
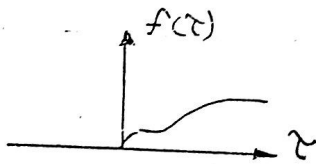
3. $t > 2$

$$f(t) = 0$$

$$\therefore f(t) = \begin{cases} 0 & t < 0 \\ t & 0 < t < 1 \\ 2-t & 1 < t < 2 \\ 0 & t > 2 \end{cases}$$

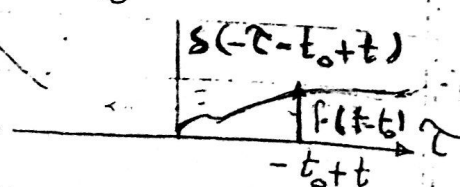
Ex show $f(t) \otimes \delta(t-t_0) = f(t-t_0)$

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$$\therefore f(t) \otimes \delta(t-t_0) = \int_{-\infty}^{\infty} f(\tau) \delta(t-t_0-\tau) d\tau$$

$$= f(t-t_0)$$



Parseval's theorem

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$$W = \int_{-\infty}^{\infty} P(t) dt$$

$P(t) \rightarrow$ power
 $W \rightarrow$ energy ;

where $P(t) = V^2(t) = i^2(t) = f^2(t)$ at $R = 1 \Omega$

$$W_{1\Omega} = \int_{-\infty}^{\infty} f^2(t) dt$$

$$W_{1\Omega} = \int_{-\infty}^{\infty} f^2(t) dt = \frac{1}{2\pi} \int_{-\infty}^{\infty} |F(\omega)|^2 d\omega \leftarrow \text{Parseval's theorem}$$

Proof

$$W_{1\Omega} = \int_{-\infty}^{\infty} f^2(t) dt = \int_{-\infty}^{\infty} f(t) \left[\frac{1}{2\pi} \int_{-\infty}^{\infty} F(\omega) e^{j\omega t} d\omega \right] dt$$

$$W_{1\Omega} = \frac{1}{2\pi} \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} f(t) F(\omega) e^{j\omega t} d\omega dt$$

Reversing the order of integration:-

$$W_{1\Omega} = \frac{1}{2\pi} \int_{-\infty}^{\infty} F(\omega) \left[\int_{-\infty}^{\infty} f(t) e^{-j(-\omega)t} dt \right] d\omega$$

$$= \frac{1}{2\pi} \int_{-\infty}^{\infty} F(\omega) F(-\omega) d\omega = \frac{1}{2\pi} \int_{-\infty}^{\infty} F(\omega) F(\omega)^* d\omega$$

$$\Rightarrow W_{1\Omega} = \frac{1}{2\pi} \int_{-\infty}^{\infty} |F(\omega)|^2 d\omega$$

Ex The voltage across a $10\text{-}\Omega$ resistor is $v(t) = 5e^{-3t}u(t)$
Find the total energy dissipated in the resistance.

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$$f(t) = v(t) \text{ or } F(\omega) = V(\omega)$$

In the frequency domain

$$F(\omega) = V(\omega) = \frac{5}{3+j\omega}$$

$$\text{So that } |F(\omega)|^2 = F(\omega) * F(\omega)^* = \frac{25}{9+\omega^2}$$

that energy dissipated is :-

$$W_{10\Omega} = \frac{10}{2\pi} \int_{-\infty}^{\infty} |F(\omega)|^2 d\omega = \frac{10}{\pi} \int_0^{\infty} \frac{25}{9+\omega^2} d\omega$$

$$= \frac{-250}{\pi} \left(\frac{1}{3} \tan^{-1} \frac{\omega}{3} \right)_0^{\infty} = \frac{250}{\pi} \left(\frac{1}{3} \right) \left(\frac{\pi}{2} \right)$$

$$= \frac{250}{6} = 41.67 \text{ J.}$$

Ex: Find the total energy dissipated in a $10\text{-}\Omega$ resistance by the current $i(t) = 5e^{-10^3 t} u(t)$ A

$$W_{10\Omega} = 10 W_{1\Omega}$$

$$W_{1\Omega} = \int_{-\infty}^{\infty} f^2(t) dt = \int_0^{\infty} 25 e^{-2 \times 10^3 t} dt$$

$$= \left[25 \frac{e^{-2 \times 10^3 t}}{-2 \times 10^3} \right]_0^{\infty} = 12.5 \text{ mJ}$$

$$\therefore W_{10\Omega} = 10 W_{1\Omega} = 10 \times 12.5 \text{ mJ} = 125 \text{ mJ} = 0.125 \text{ J}$$

H.W.8.

Use Parseval's theorem to find $W_{1\Omega}$ if $f(t) = A e^{-at} u(t)$

$$\text{Ans: } \frac{A^2}{a}$$

Ex: Evaluate $\int_{-\infty}^{\infty} \frac{4a^2}{(a^2 + \omega^2)^2} d\omega$ for $a > 0$

$$\int_{-\infty}^{\infty} f^2(t) dt = \frac{1}{2\pi} \int_{-\infty}^{\infty} |F(j\omega)|^2 d\omega$$

$$\int_{-\infty}^{\infty} (e^{-a|t|})^2 dt = \frac{1}{2\pi} \int_{-\infty}^{\infty} \left(\frac{2a}{A(a^2 + \omega^2)} \right)^2 d\omega$$

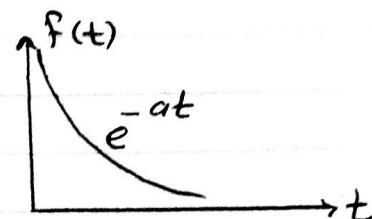
$$\int_{-\infty}^0 e^{2at} dt + \int_0^{\infty} e^{-2at} dt = \frac{1}{2\pi} \int_{-\infty}^{\infty} \frac{4a^2}{(a^2 + \omega^2)^2} d\omega$$

$$\left[\frac{e^{2at}}{2a} \right]_{-\infty}^0 + \left[\frac{e^{-2at}}{-2a} \right]_0^{\infty} = \frac{1}{2\pi} \int_{-\infty}^{\infty} \frac{4a^2}{(a^2 + \omega^2)^2} d\omega$$

$$\frac{1}{2a} + \frac{1}{2a} = \frac{1}{2\pi} \int_{-\infty}^{\infty} \frac{4a^2}{(a^2 + \omega^2)^2} d\omega \Rightarrow \int_{-\infty}^{\infty} \frac{4a^2}{(a^2 + \omega^2)^2} d\omega = \frac{2\pi}{a}$$

Ex: Obtain the F.T. of the switch-on exponential function below.

$$f(t) = e^{-at} = \begin{cases} e^{-at} & t > 0 \\ 0 & t < 0 \end{cases}$$

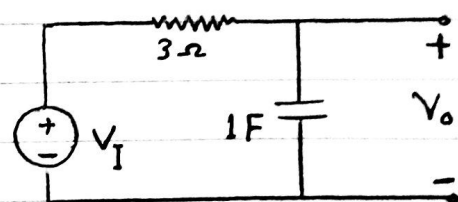


$$\begin{aligned} F(j\omega) &= \int_{-\infty}^{\infty} f(t) e^{-j\omega t} dt \\ &= \int_{-\infty}^{\infty} e^{-at} e^{-j\omega t} dt = \int_{-\infty}^{\infty} e^{-(a+j\omega)t} dt \\ &= \frac{-1}{a+j\omega} e^{-(a+j\omega)t} \Big|_{-\infty}^{\infty} = \frac{-1}{a+j\omega} \left[\cancel{e^{-\infty}} - e^0 \right] = \frac{1}{a+j\omega} \end{aligned}$$

Zero

Ex: Using the F.T. approach, find the response $V_o(t)$ of the circuit of fig. to the applied signal $V_i(t) = 10 \cos 2t$ Volt

VDR, $V_o(j\omega) = \frac{1/j\omega}{3 + \frac{1}{1j\omega}} V_i(j\omega)$



$$V_o(j\omega) = \frac{1}{3j\omega + 1} V_i(j\omega) = \frac{1}{1 + 3j\omega} 10\pi [\delta(\omega + 2) + \delta(\omega - 2)]$$

because:-

$$V_i(t) = 10 \cos 2t \text{ V} \Rightarrow V_i(j\omega) = 10\pi [\delta(\omega + 2) + \delta(\omega - 2)]$$

$$V_o(t) = \mathcal{L}^{-1} V_o(j\omega) = \frac{1}{2\pi} \int_{-\infty}^{\infty} \frac{10\pi [\delta(\omega + 2) + \delta(\omega - 2)]}{1 + 3j\omega} e^{j\omega t} d\omega$$

$$= 5 \left(\frac{e^{j2t}}{1 + 6j} + \frac{e^{-j2t}}{1 - 6j} \right)$$

$$= \frac{10}{\sqrt{37}} \cos(2t - 80.54^\circ) \text{ Volt}$$

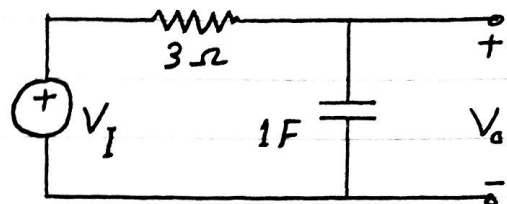
Ex: Repeat last example, if the circuit include also a 0.5 H inductance in parallel with the capacitance

Ans. $V_o(t) = \sqrt{10} \cos(2t - 71.57^\circ) \text{ volt}$

H.W. 9

Ex: For the circuit:-

(a) If $V_i(t) = 10 e^{-t/4} u(t) \text{ V}$
find ω_i & ω_o & η



note:

Ans. $\omega_i = 200 \text{ J}$ & $\omega_o = 114.29 \text{ J}$
 $\eta = 57.14 \%$

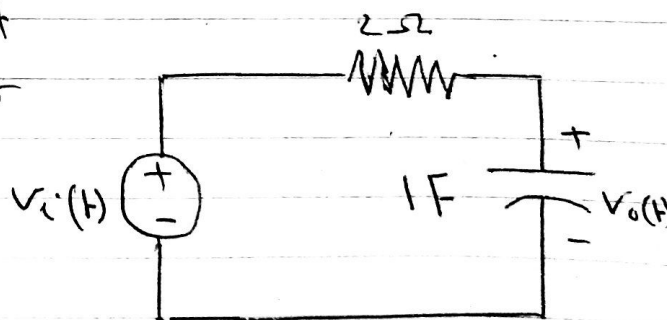
$\eta = \frac{\omega_o}{\omega_i} \times 100\%$

(b) find ω_i & ω_o & η , if the resistance and capacitance interchanged with each other.

H.W. 10

Ans. $\eta = 42.86 \%$

Ex: Find $V_o(t)$ in the circuit
for $V_i(t) = 2 e^{3t} u(t)$ by
using Fourier Transform



Application of F.T to Communication

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

$$F(\omega) = \int_{-\infty}^{\infty} f(t) e^{-j\omega t} dt = \mathcal{F}\{f(t)\}$$

$$\frac{f(t)}{1}$$

$$\delta(t)$$

$$1$$

$$s(t-t_0)$$

$$\frac{\pm j\omega_x t}{e}$$

$$u(t)$$

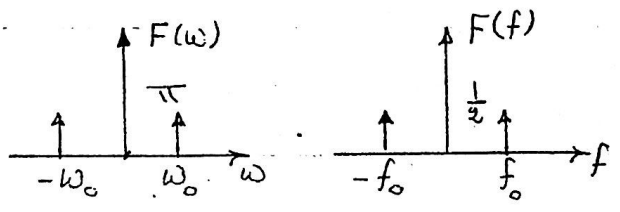
$$\cos \omega_0 t =$$

$$\frac{1}{2} (e^{j\omega_0 t} + e^{-j\omega_0 t})$$

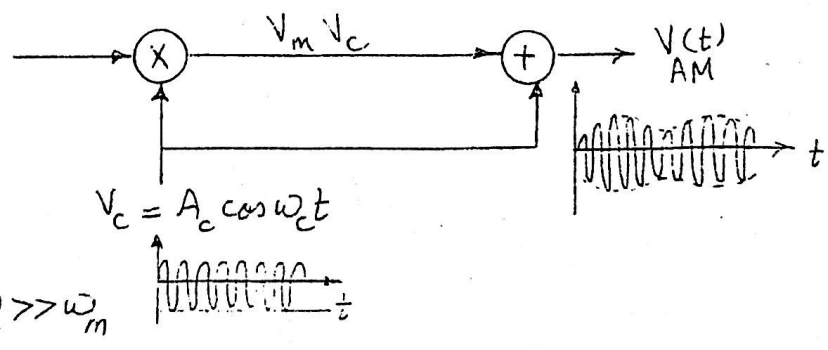
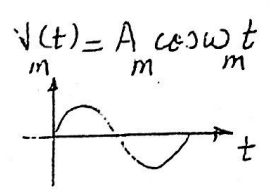
$$\frac{1}{2} [S(f-f_0) + S(f+f_0)]$$

or

$$\frac{1}{2} [S(\omega-\omega_0) + S(\omega+\omega_0)]$$



(AM) modulation



$$\begin{aligned}
 V_{AM}(t) &= V_c + V_m V_c \\
 &= A_c \cos \omega_c t + A_c A_m \cos \omega_m t \cos \omega_c t \\
 &= A_c \cos \omega_c t + \left(\frac{A_c A_m}{2} \right) \left\{ \cos(\omega_c - \omega_m) t + \cos(\omega_c + \omega_m) t \right\} \\
 &= \frac{A_c}{2} \left\{ e^{j\omega_c t} + e^{-j\omega_c t} \right\} + \frac{A_c A_m}{4} \left\{ e^{j\omega_x t} + e^{-j\omega_x t} + e^{j\omega_z t} + e^{-j\omega_z t} \right\}
 \end{aligned}$$

$$\begin{aligned}
 \therefore \mathcal{F}\{V_{AM}(t)\} &= \frac{A_c}{2} \left[\delta(f - f_c) + \delta(f + f_c) \right] + \frac{A_c A_m}{4} \left[\delta(f - f_x) + \delta(f + f_x) \right] \\
 &\quad + \frac{A_c A_m}{4} \left[\delta(f - f_z) + \delta(f + f_z) \right]
 \end{aligned}$$

where $f_x = f_c - f_m$ and $f_z = f_c + f_m$

