

Queen Mary School Hainan
Queen Mary University of London

QHP5701 Exploratory Data Analysis

Periodicity & Fourier

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Contents

- Periodicity [#Ref: Chapter 1, Oppenheim](#)
- Fourier
 - Fourier Series [#Ref: Chapter 3, Oppenheim](#)
 - Fourier Transform [#Ref: Chapter 4, Oppenheim](#)

QHP5701 Exploratory Data Analysis

Periodicity

Note: Most of slides will be empty for in-class computations

Since we are following a text-book heavily, slides, will not include all the mathematical computations and details. Please check the text-book, for details.

#Ref: Chapter 1, Oppenheim

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Periodicity

$$e^{j\theta} = \cos(\theta) + j\sin(\theta)$$

$$= e^{j\omega_0(t+T)}$$

- Condition: $x(t) = x(t + T)$

$$x(t) = e^{j\omega_0 t}$$

$$e^{j\omega_0 t} = e^{j\omega_0 t} \cdot e^{j\omega_0 T}$$

$$e^{j\omega_0 T} = 1$$

$$\omega_0 T = m 2\pi$$

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

$$e^{j\omega_0 T} = 1 = \cos(\omega_0 T) + j\sin(\omega_0 T)$$

~~m~~ $m 2\pi$

Periodicity

$$x(t) = x_1(t) + x_2(t) + \dots$$

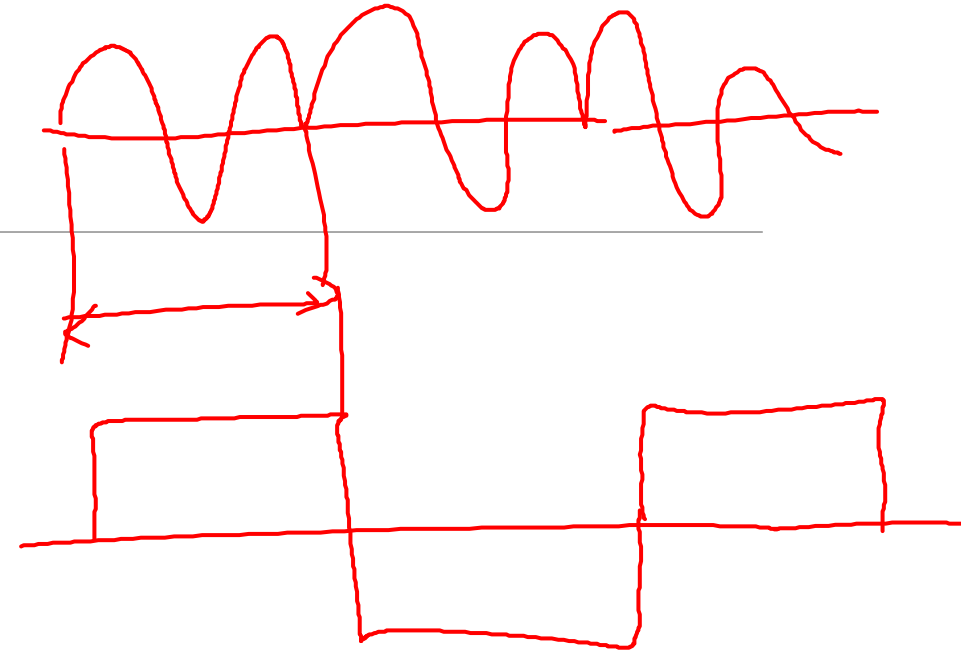
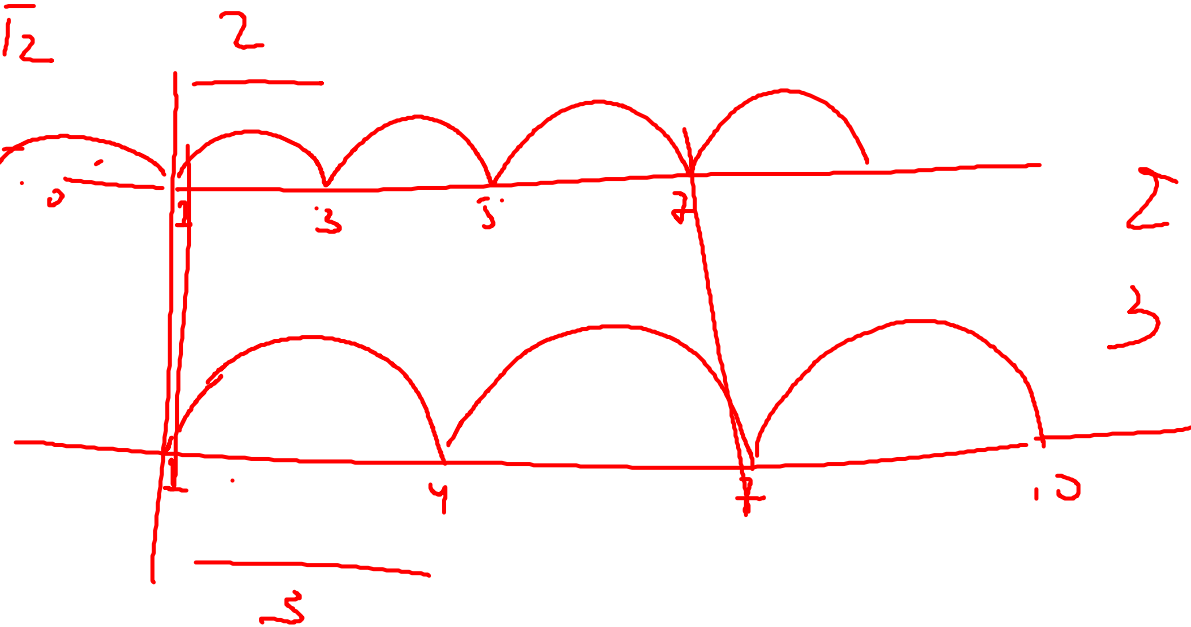
$$x(t) = 1 + 2 \cos(10t + 1) - \sin(4t - 1)$$

$T = ?$

T_1

T_2

$$T = \text{LCM}(T_1, T_2)$$



2 4 6 8 10
3 6

$$y(t) = 1 + \underbrace{2 \cos(10t - 1)}_{T_2} - \underbrace{\sin(4t - 1)}_{T_3}$$

~~$T = 2\pi$~~
 $T = \pi$

$$T_2 = \frac{2\pi}{10} = \frac{\pi}{5}$$

$$T_3 = \frac{2\pi}{4} = \frac{\pi}{2}$$

$$T = \text{LCM}\left(\frac{\pi}{5}, \frac{\pi}{2}\right)$$

$$\frac{\pi}{5} \cdot 2 = \frac{2\pi}{5}$$

$$\frac{2\pi}{5} \cdot 5 = 2\pi$$

$$\left(\frac{\pi}{5}, \frac{\pi}{3}\right) \Rightarrow \pi$$

$$\frac{\pi}{2} \cdot 2 = \pi$$

$$< \pi$$

Periodicity

- Condition: $x(n) = x(n + N)$

$$x(n) = e^{j\Omega_0 n}$$

$$e^{j\Omega_0(n+N)} = e^{j\Omega_0 n}$$

$$e^{j(\Omega_0 + k2\pi)n} = e^{j\Omega_0 n}$$

$$\Omega_0 = 10\pi$$

$$\Omega_0 = 12\pi$$

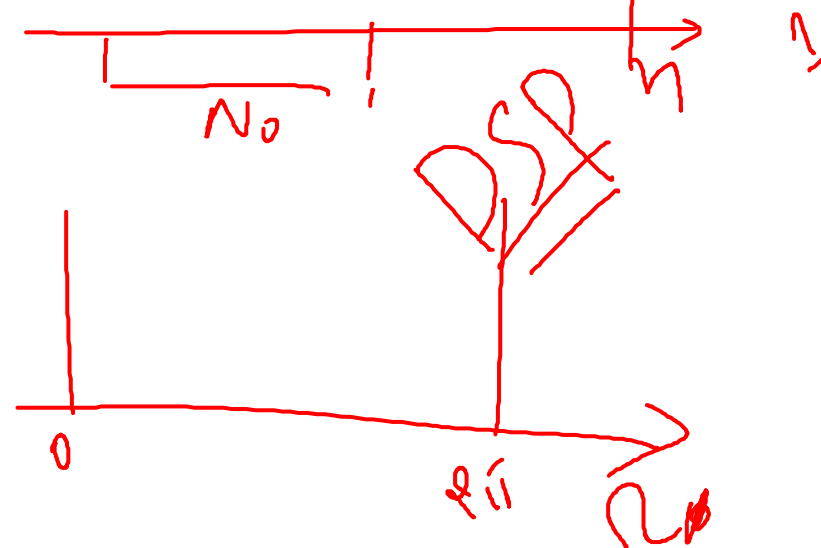
$$e^{j\Omega_0 N} = 1$$

$$\Omega_0 N = m 2\pi$$

$$N_0 = \frac{m 2\pi}{\Omega_0}$$

$$e^{j\Omega_0 n} = e^{j\Omega_0(n+N)}$$

$$= e^{j\Omega_0 n} \cdot e^{j\Omega_0 N}$$



Periodicity

$$x(n) = x_1(n) + x_2(n) + \dots$$

$$x(n) = \underbrace{e^{j\frac{2\pi}{3}n}} + e^{j\frac{3\pi}{4}n}$$

$$N_1 = m \frac{2\pi}{2\pi} \times 3 = 3$$

$$N_2 = \frac{2\pi \times 1}{3\pi} m = 8 \quad m = 3$$

$$N_1 = 3 \quad N_2 = 8$$

$$N = 24$$

Periodicity

- Harmonically Related
 - Fundamental frequency f_0
 - m^{th} harmonic $f_m = mf_0$

$$x(t) = \cos(10\pi t) + \cos(20\pi t)$$

Handwritten notes in red ink:

$$x_1(t) \rightarrow f_0 = 1 \text{ kHz}$$
$$x_2(t) \rightarrow 2f_0 = 2 \text{ kHz}$$
$$3f_0$$

Online Demos

Sinusoidal Player :

- https://nikeshbajaj.github.io/teaching/demos/SP/sinusoidal_player.html

Oscillator

- <https://c4fa.github.io/nikJS/SineWave.html>

Fourier Series

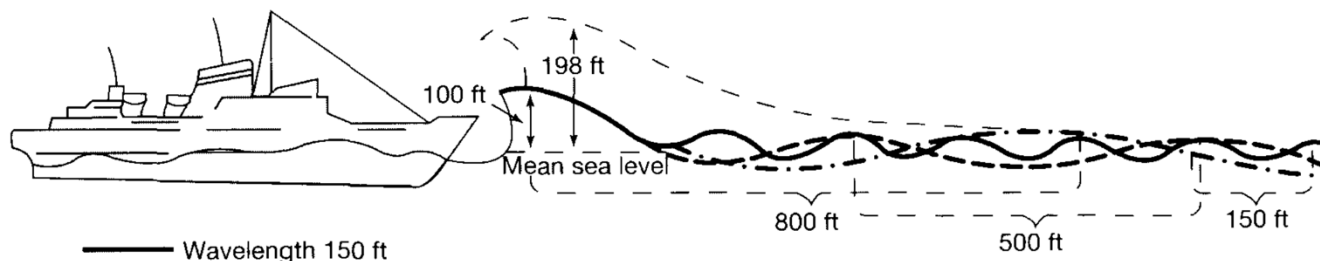
- <https://www.falstad.com/fourier/>

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- Periodicity
- Fourier
 - Fourier Series **#Ref: Chapter 3, Oppenheim**
 - Fourier Transform **#Ref: Chapter 4, Oppenheim**

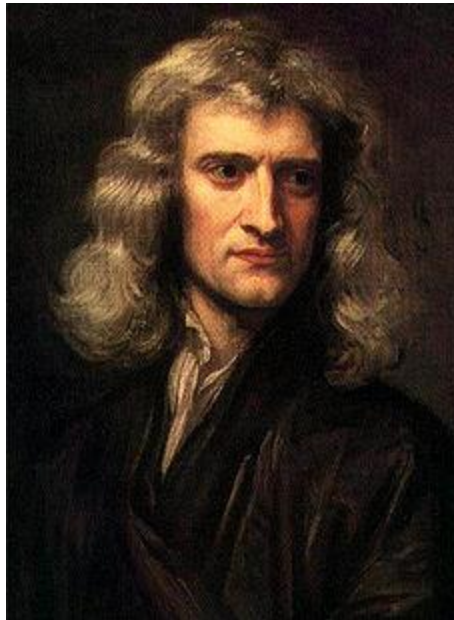
QHP5701 Exploratory Data Analysis

Fourier: Analysis and Synthesis Tool



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Guess....?



(4 January 1643 –
31 March 1727)

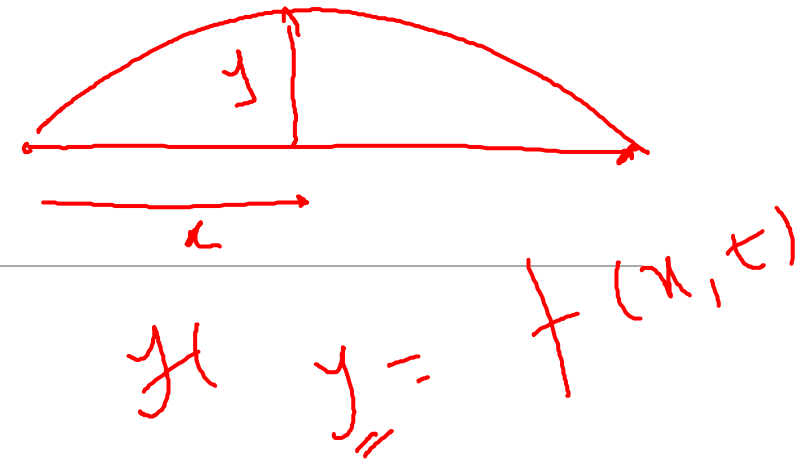


(1749-1827)



(1768 –1830)

History



In 1748 ✓

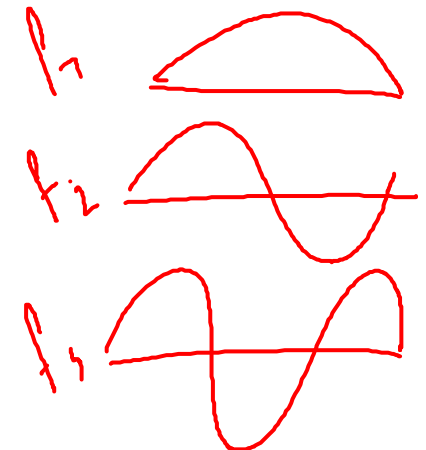
- **L. Euler**: Vibrating String
 - Vertical deflation at any time is the linear combination of 'normal modes', he showed it

In 1753 ✓

- **D. Bernoulli** argued same on physical ground (No math) but was not accepted.
- idea of 'Trigonometric series' was discarded

In 1759

- **J. L. Lagrange** strongly criticized Trig. Series.



"Fourier Series is a Great Mathematical Poem"
- Lord Kelvin (William Thompson)

Fourier

Jean Baptiste Joseph Fourier

21 March 1768 – 16 May 1830, Auxerre, France

Mathematician, Egyptologist, Revolutionary Discovery (1822). Scientific Advisor

Work: heat conduction

- He claimed that any periodic signal can be represented by a series of harmonically related sinusoidal.

FOURIER SERIES

- He also obtained a representation of Aperiodic signal, not as weighted sum of harmonically related sinusoidal, but as weighted Integral of sinusoidal that are not at all harmonically related.

FOURIER INTEGRAL or TRANSFORM



Contents

- Periodicity
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 - Fourier Series
 - Fourier Transform

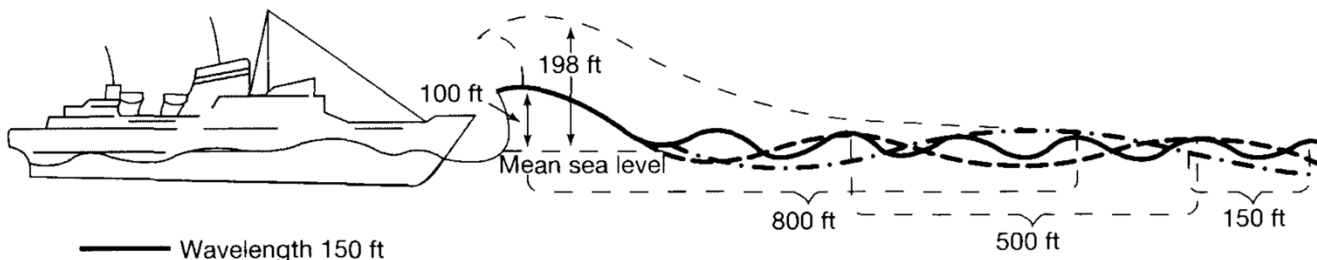
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QHP5701 Exploratory Data Analysis

Fourier Series



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Any periodic signal can be represented by a series of harmonically related sinusoidal.

Fourier Series

$$T_0 = \frac{2\pi}{\omega_0}$$
$$x_1(t)$$
$$T_0 = \frac{\pi}{\omega_0}$$

$$x_2(t)$$

$$a_{-2} e^{-2j\omega_0 t} + a_{-1} e^{-j\omega_0 t} + a_0 e^{j0t} + a_1 e^{j\omega_0 t} + a_2 e^{2j\omega_0 t} + a_3 e^{3j\omega_0 t}$$

$$x(t) = \sum a_k e^{jk\omega_0 t}$$

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

Synth

$$a_k = \frac{1}{T} \int_0^T x(t) e^{-jk\omega_0 t} dt$$

Analysis

Fourier Series

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

$$a_k = \frac{1}{T_0} \int_{T_0} x(t) e^{-jk\omega_0 t} dt$$

$$a_k = \frac{1}{T_0} \int_{T_0} x(t) e^{-jk\frac{2\pi}{T_0} t} dt$$

fund. period $T_0 = \frac{2\pi}{\omega_0}$

- Synthesis equation
- Analysis equation

$$\underline{a_{-k} = a_k^*}$$

Fourier Series

$$\sin \theta = \frac{e^{j\theta} - e^{-j\theta}}{2j}$$

$$x(t) = \cos(3\pi t/4)$$

$$= \sum a_k e^{jk\omega_0 t}$$

$$x(t) = \sin(3\pi t/4)$$

$$\cos\left(\frac{3\pi}{4}t\right) =$$

$$\frac{e^{+j\frac{3\pi}{4}t} + e^{-j\frac{3\pi}{4}t}}{2}$$

$$\omega_0 = \frac{2\pi}{3\pi}$$

$$\omega_0 = 3\frac{\pi}{4}$$

$$k=1 \Rightarrow \frac{1}{2} e^{j\frac{3\pi}{4}t}$$

$$+ \frac{1}{2} e^{-j\frac{3\pi}{4}t}$$

$$k=1 \Rightarrow \frac{1}{2} e^{j\omega_0 t}$$

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

$|k| > 1$

$$a_0 = 0$$

$$a_1 = \frac{1}{2}$$

$$a_{-1} = \frac{1}{2}$$

$$a_k = 0$$

$$q_0 = 0$$

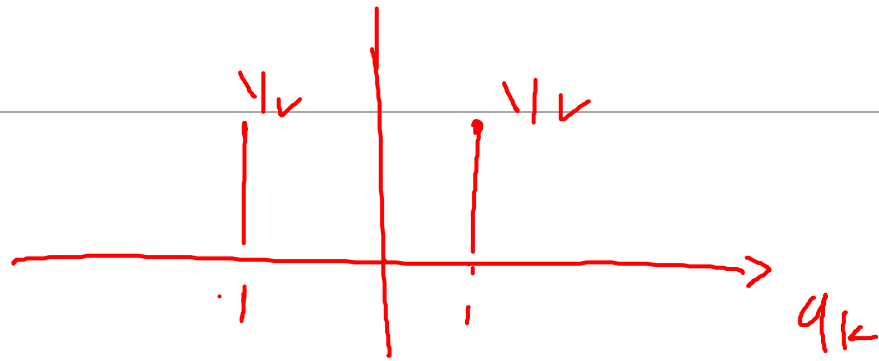
$$q_1 = q_{-1} = \frac{1}{2}$$

$$q_0 = 0$$

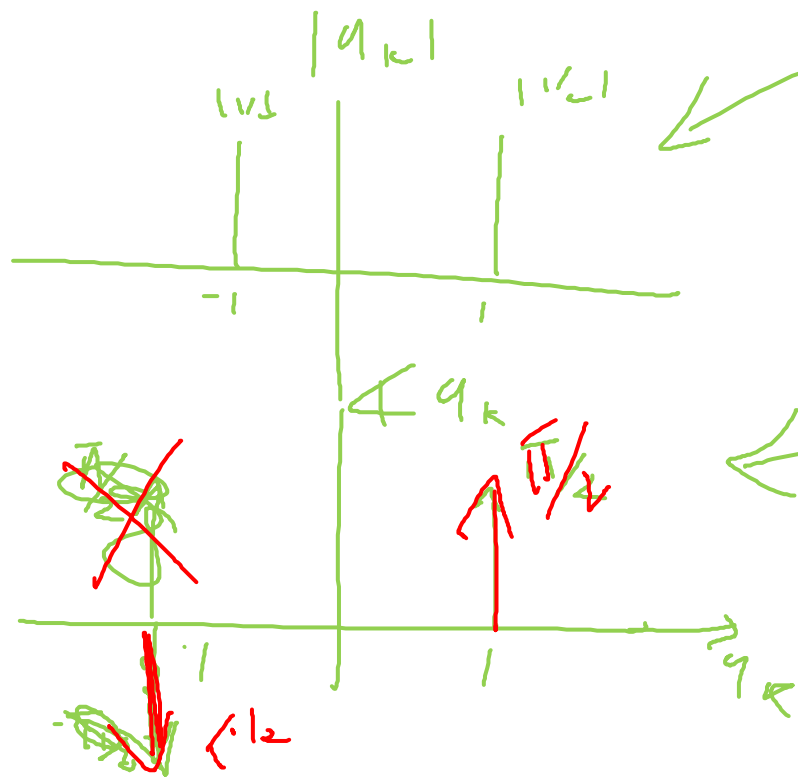
$$q_1 = \frac{1}{\sqrt{2}} \quad q_{-1} = \frac{-1}{\sqrt{2}}$$

$$|q_{1,1}| = \frac{1}{\sqrt{2^2}} = \frac{1}{2}$$

$$\angle q_{1,1} = \tan^{-1} \left(\frac{2/0}{1} \right) = 0$$



Line Spectrum
Magnitude Spectrum



Phase Spectrum

Fourier Series

$$x(t) = 1 + 2 \cos(2\pi t) + \sin(3\pi t)$$

~~1/0~~

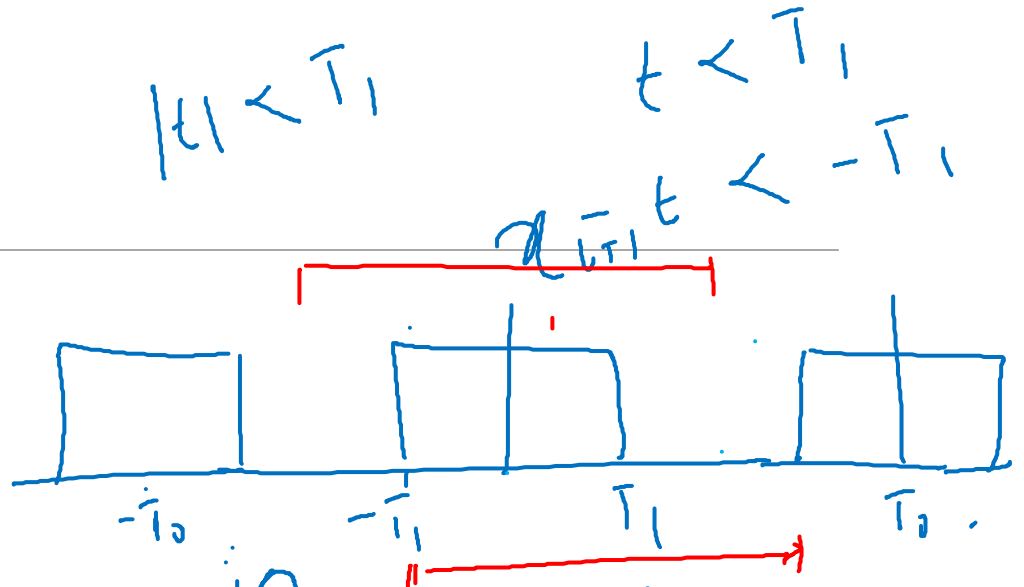
$$e^{j\theta} = \cos \theta + j \sin \theta$$

$$\cos \theta = \frac{e^{j\theta} + e^{-j\theta}}{2}$$

$$\sin \theta = \frac{e^{j\theta} - e^{-j\theta}}{2j}$$

Fourier Series

$$x(t) = \begin{cases} 1 & \text{for } |t| < T_1 \\ 0 & \text{for } |t| > T_1 \end{cases} \quad \text{with period } T_0$$



$$x(t) = \sum a_k e^{+j k \omega_0 t}$$

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

$$a_0 = \frac{1}{T_0} \int_{T_0} x(t) e^{-j0} dt = \frac{1}{T_0} \int_{T_0} x(t) dt$$

$$a_0 = \frac{1}{T_0} \int_{-T_1}^{T_1} 1 dt = \frac{1}{T_0} [*]_{-T_1}^{T_1}$$

$$a_0 = \frac{2T_1}{T_0} = \frac{1}{T_0} [T_1 + T_1] = \frac{2T_1}{T_0}$$

$$x(t) = \begin{cases} 1 & \text{for } |t| < T_1 \\ 0 & \text{for } |t| > T_1 \end{cases} \quad \text{with period } T_0$$

Fourier Series

$$g_k = \frac{1}{T_0} \int_{T_0} x(t) e^{-jk\omega_0 t} dt = \frac{1}{T_0} \int_{-T_1}^{T_1} 1 \cdot e^{-jk\omega_0 t} dt$$

$$= \frac{1}{T_0} \left[\frac{e^{-jk\omega_0 t}}{-jk\omega_0} \right]_{-T_1}^{T_1} = \frac{2}{k\omega_0 T_0} \left[\frac{-e^{-jk\omega_0 T_1} + e^{jk\omega_0 T_1}}{+j \cancel{k\omega_0} \times 2} \right]$$

$$g_k = \frac{2}{T_0 \omega_0 k} \left[\frac{e^{jk\omega_0 T_1} - e^{-jk\omega_0 T_1}}{2j} \right] = \frac{2}{k\omega_0 T_0} \sin(k\omega_0 T_1)$$

$$T_1 = \frac{1}{f_0} = 4 \Rightarrow \omega_0 = \frac{2\pi}{T_0} = \frac{\pi}{2}$$

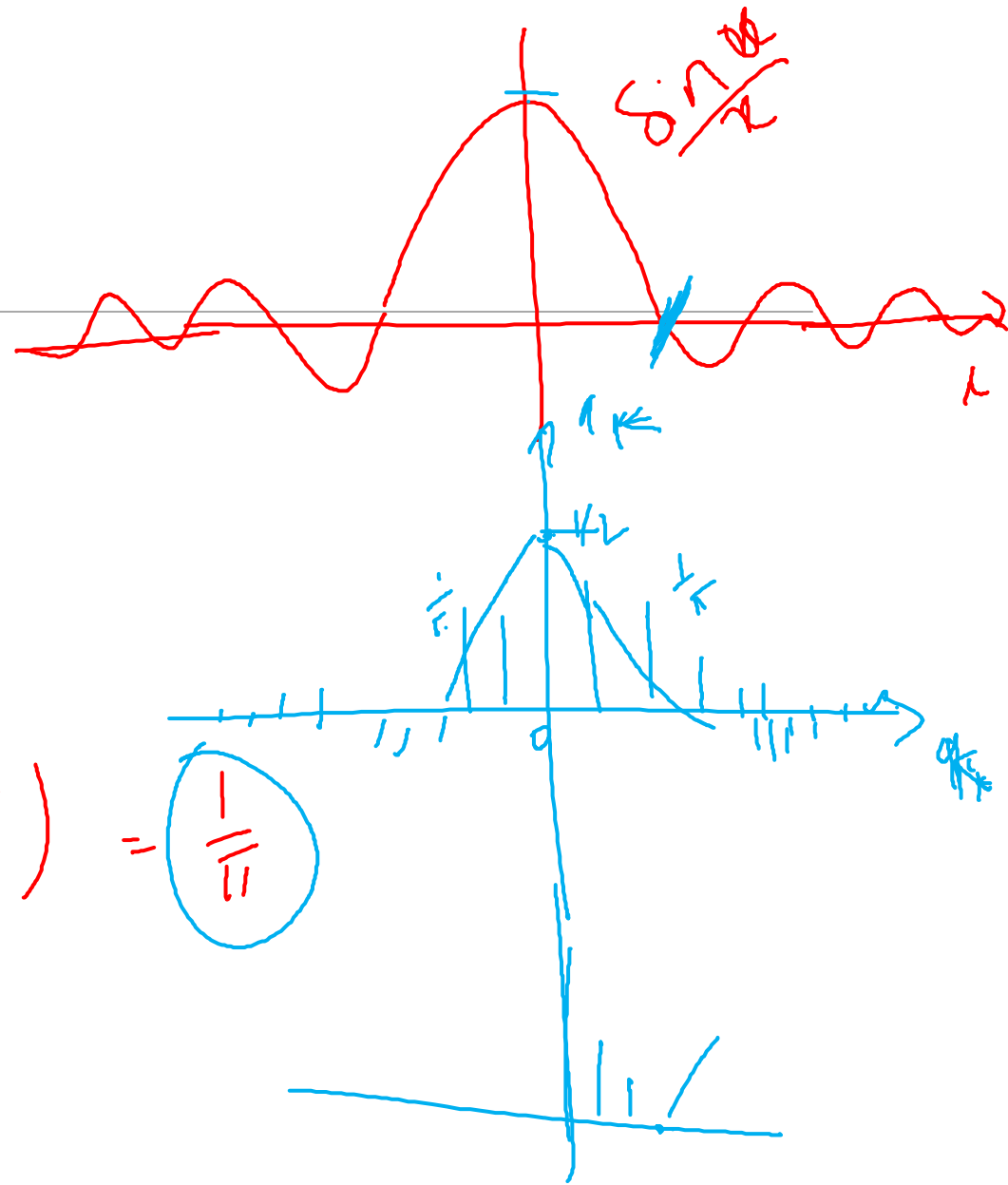
$$g_k = \frac{2}{k\omega_0 T_0} \sin(k\omega_0 T_1)$$

$$g_k = \frac{1}{k\pi} \sin(k\omega_0 T_1)$$

$$g_1 = \frac{1}{\pi} \sin(\omega_0 T_1) = \frac{1}{\pi} \sin\left(\frac{\pi}{2}\right) = \frac{1}{\pi}$$

$$g_{-1} = \frac{1}{\pi}$$

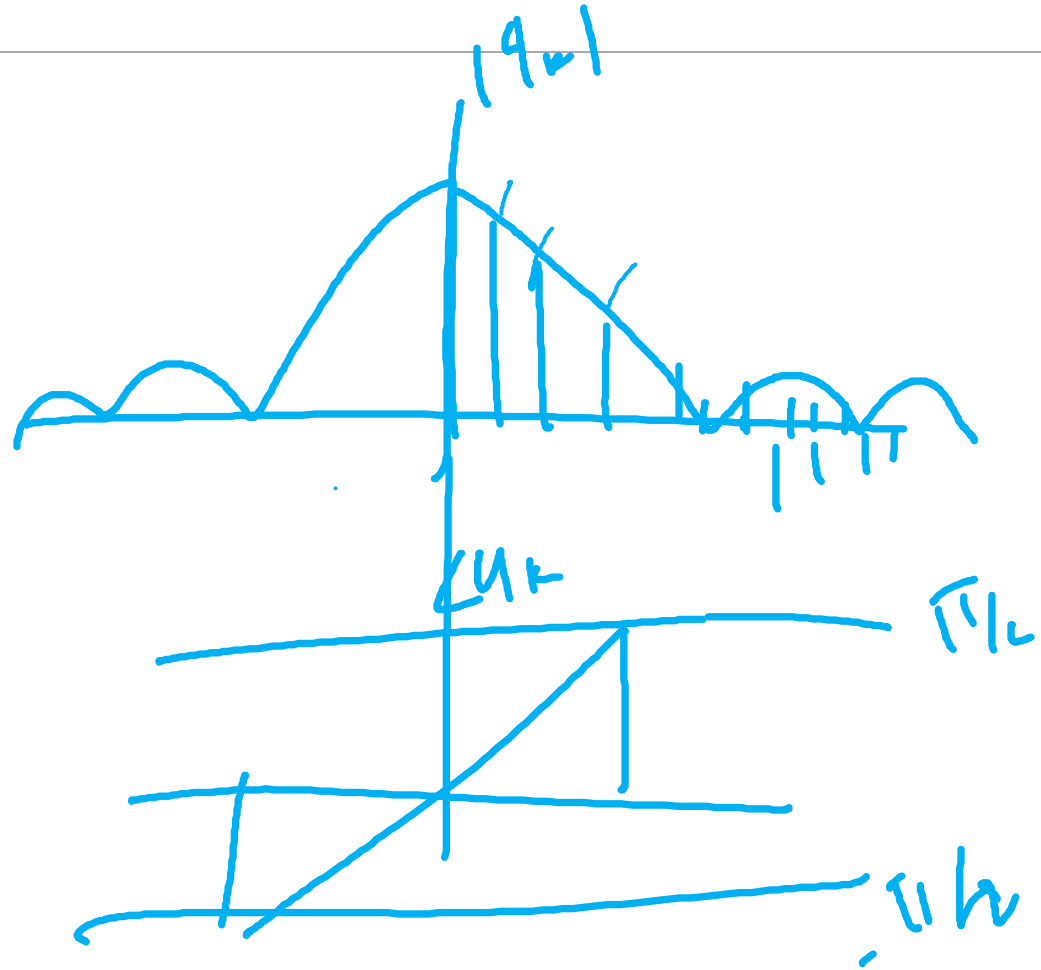
$$g_2$$



$$x(t) = \begin{cases} 1 & \text{for } |t| < T_1 \\ 0 & \text{for } |t| > T_1 \end{cases} \quad \text{with period } T_0$$

Fourier Series

$$T_0 = 4T_1$$



$$x(t) = \begin{cases} 1 & \text{for } |t| < T_1 \\ 0 & \text{for } |t| > T_1 \end{cases} \quad \text{with period } T_0$$

Fourier Series

$$T_0 = 8T_1$$

$$x(t) = \begin{cases} 1 & \text{for } |t| < T_1 \\ 0 & \text{for } |t| > T_1 \end{cases} \quad \text{with period } T_0$$

Fourier Series

$$T_0 = 16T_1$$

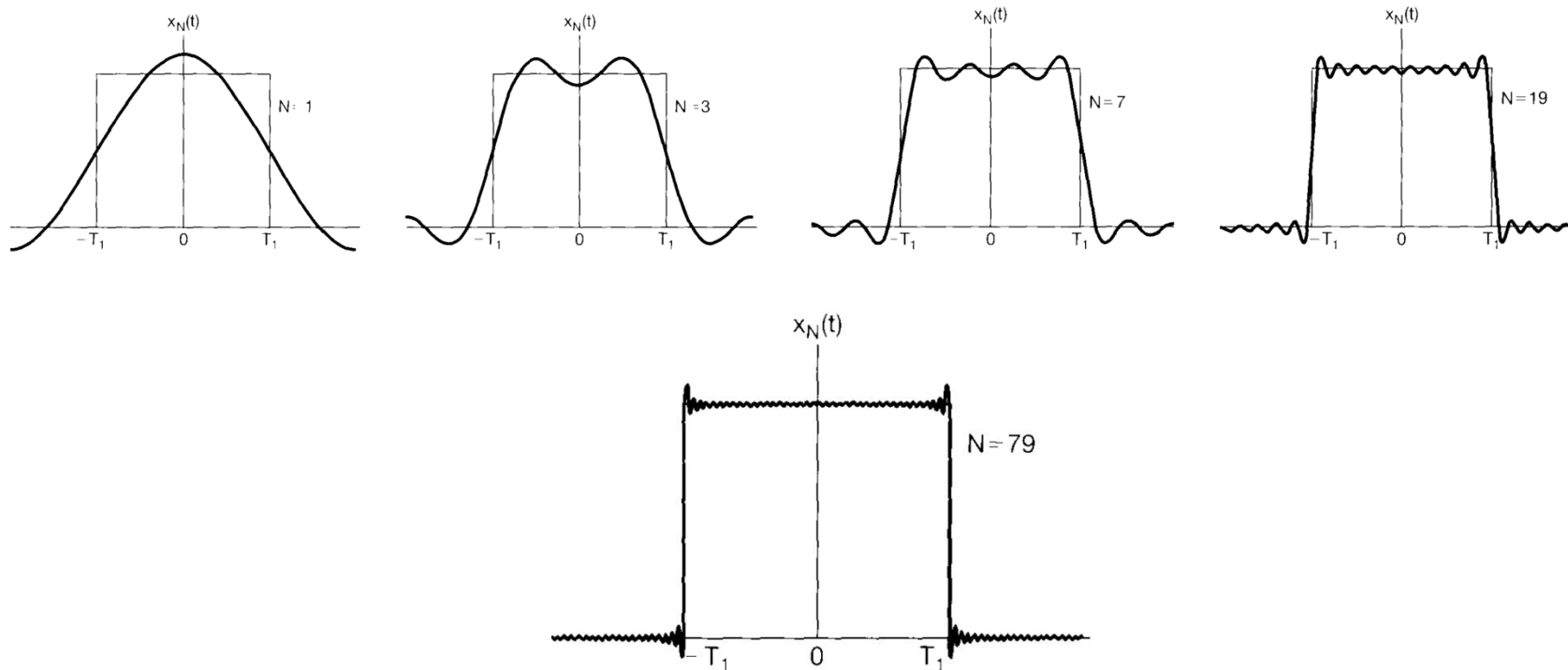
$$x(t) = \begin{cases} 1 & \text{for } |t| < T_1 \\ 0 & \text{for } |t| > T_1 \end{cases} \quad \text{with period } T_0$$

Fourier Series

- In general, a'_k s are complex
- Spectrum: Magnitude and Phase

Fourier Series: Synthesis

Synthesis with finite number of components



Demo: <https://www.falstad.com/fourier/>

Fourier Series: Convergence

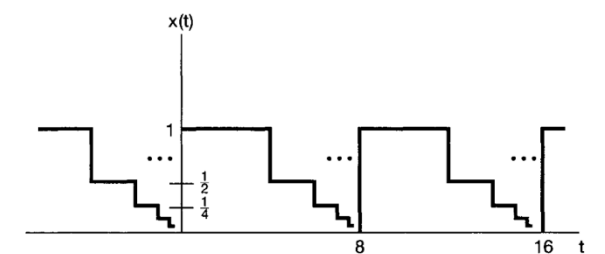
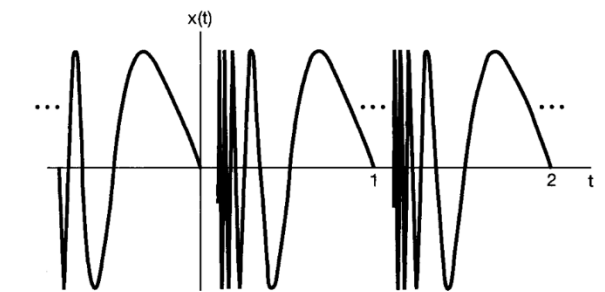
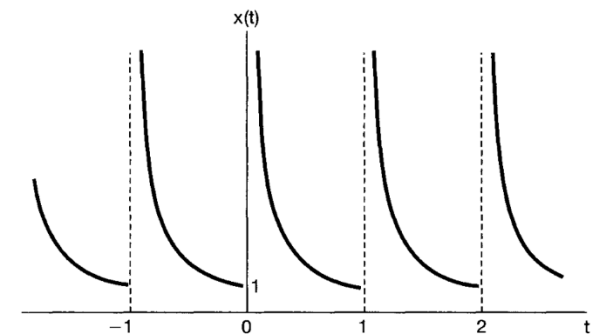
Dirichlet condition

Developed by P. L. Dirichlet

- **Condition 1:** Over any period T , $x(t)$ must be absolutely integrable; that is

$$\int_T |x(t)| dt < \infty$$

- **Condition 2:** In any finite interval of time, $x(t)$ is of bounded variation; that is, there are no more than a finite number of maxima and minima during any single period of the signal.
- **Condition 3:** In any finite interval of time, there are only a finite number of discontinuities. Furthermore, each of these discontinuities is finite.



Fourier Series: Properties & Pairs

- Linearity
- Time- shifting
- Time Reversal
- Time-scaling
- Multiplication
- Parseval's Relation

$$x(t) = a \underbrace{x_1(t)} + b \underbrace{x_2(t)}$$

TABLE 3.1 PROPERTIES OF CONTINUOUS-TIME FOURIER SERIES

Property	Section	Periodic Signal	Fourier Series Coefficients
		$x(t)$ } Periodic with period T and $y(t)$ } fundamental frequency $\omega_0 = 2\pi/T$	a_k b_k
Linearity	3.5.1	$Ax(t) + By(t)$	$Aa_k + Bb_k$
Time Shifting	3.5.2	$x(t - t_0)$	$a_k e^{-jk\omega_0 t_0} = a_k e^{-jk(2\pi/T)t_0}$
Frequency Shifting		$e^{jM\omega_0 t} x(t) = e^{jM(2\pi/T)t} x(t)$	a_{k-M}
Conjugation	3.5.6	$x^*(t)$	a_{-k}^*
Time Reversal	3.5.3	$x(-t)$	a_{-k}
Time Scaling	3.5.4	$x(\alpha t), \alpha > 0$ (periodic with period T/α)	a_k
Periodic Convolution		$\int_T x(\tau)y(t - \tau)d\tau$	$Ta_k b_k$
Multiplication	3.5.5	$x(t)y(t)$	$\sum_{l=-\infty}^{+\infty} a_l b_{k-l}$
Differentiation		$\frac{dx(t)}{dt}$	$jk\omega_0 a_k = jk \frac{2\pi}{T} a_k$
Integration		$\int_{-\infty}^t x(t) dt$ (finite valued and periodic only if $a_0 = 0$)	$\left(\frac{1}{jk\omega_0}\right) a_k = \left(\frac{1}{jk(2\pi/T)}\right) a_k$
Conjugate Symmetry for Real Signals	3.5.6	$x(t)$ real	$\begin{cases} a_k = a_{-k}^* \\ \Re\{a_k\} = \Re\{a_{-k}\} \\ \Im\{a_k\} = -\Im\{a_{-k}\} \\ a_k = a_{-k} \\ \angle a_k = -\angle a_{-k} \end{cases}$
Real and Even Signals	3.5.6	$x(t)$ real and even	a_k real and even
Real and Odd Signals	3.5.6	$x(t)$ real and odd	a_k purely imaginary and odd
Even-Odd Decomposition of Real Signals		$\begin{cases} x_e(t) = \mathcal{E}\{x(t)\} & [x(t) \text{ real}] \\ x_o(t) = \mathcal{O}\{x(t)\} & [x(t) \text{ real}] \end{cases}$	$\begin{cases} \Re\{a_k\} \\ j\Im\{a_k\} \end{cases}$

Parseval's Relation for Periodic Signals

$$\frac{1}{T} \int_T |x(t)|^2 dt = \sum_{k=-\infty}^{+\infty} |a_k|^2$$

Table from Book

Chapter: 3

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Fourier Transform

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Any aperiodic signal can be represented as weighted Integral of sinusoidal that are not at all harmonically related.

Fourier Transform

$$x(t) = \int \underline{a_\omega} e^{j\omega t} d\omega$$

$$x(t) = \frac{1}{2\pi} \int \underline{X(j\omega)} e^{j\omega t} d\omega$$

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

Fourier Transform

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

- Synthesis equation

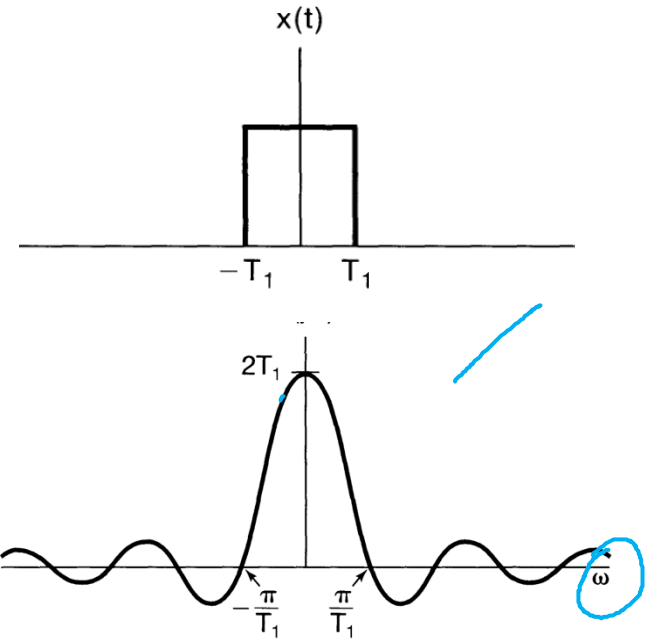
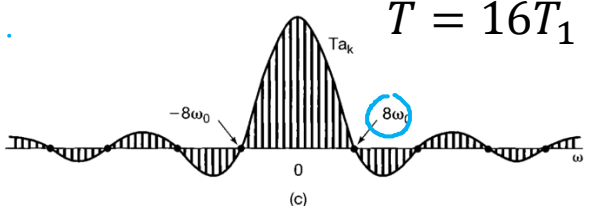
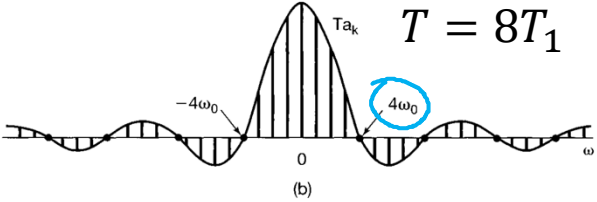
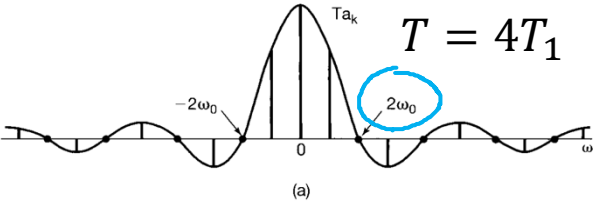
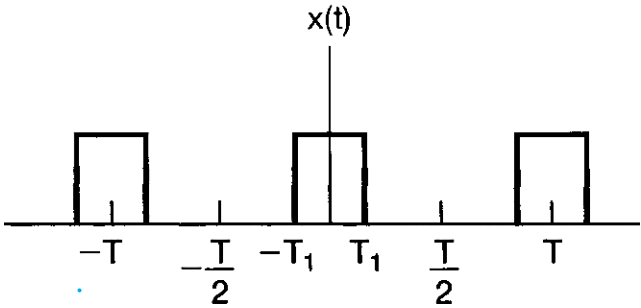
$$X(j\omega) = \int_{-\infty}^{\infty} x(t) e^{-j\omega t} dt$$

- Analysis equation

Fourier Transform

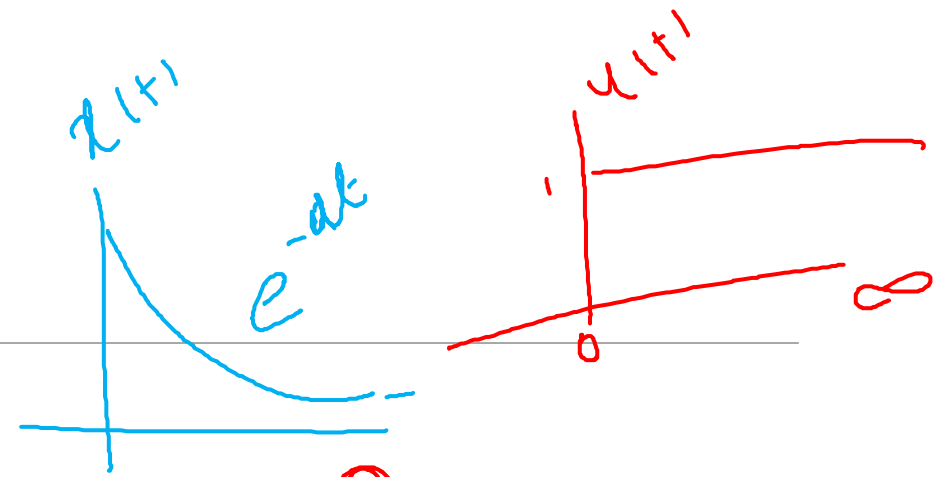
Fourier Series to Fourier Transform

$T \rightarrow \infty$



Fourier Transform

$$x(t) = e^{-at}u(t) \quad \underline{a > 0}$$



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

$$x(t) \xleftrightarrow{\text{FT}} X(j\omega)$$

$$= \int_0^{\infty} e^{-at} e^{-j\omega t} dt = \int_0^{\infty} e^{-(a+j\omega)t} dt$$

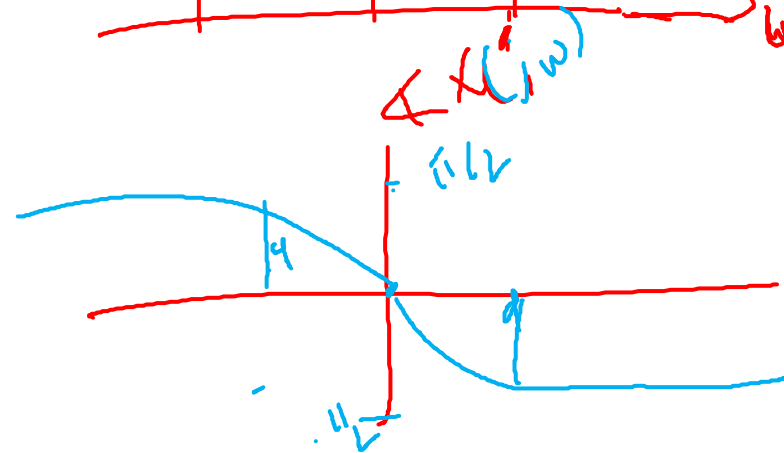
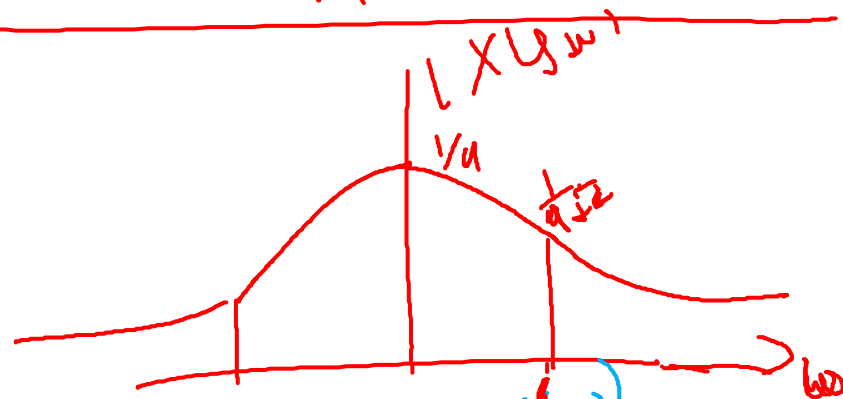
$$X(j\omega) = \int_0^{\infty} e^{-(a+j\omega)t} dt = \left[\frac{e^{-(a+j\omega)t}}{-(a+j\omega)} \right]_0^{\infty}$$

$$= \frac{1}{-(a+j\omega)} [0 - 1]$$

$$X(j\omega) = \frac{1}{a+j\omega}$$

$$|X(j\omega)| = \frac{1}{\sqrt{a^2 + \omega^2}}$$

$$\angle X(j\omega) = -\tan^{-1}\left(\frac{\omega}{a}\right)$$



Fourier Transform

$$x(t) = e^{-a|t|} \quad a > 0$$

$$e^{-at} u(t) + e^{at} u(-t)$$

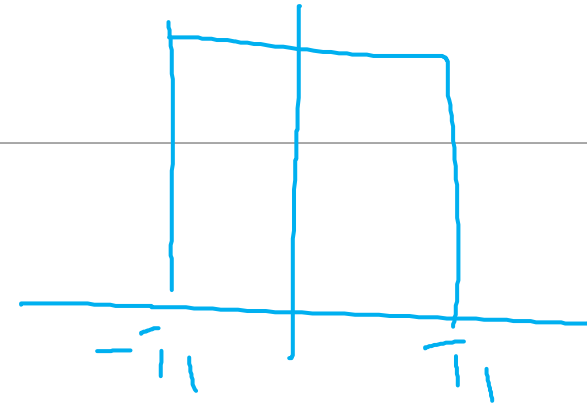
Fourier Transform

$$x(t) = \delta(t)$$

$$\begin{aligned} X(j\omega) &= \int_{-\infty}^{\infty} \delta(t) e^{-j\omega t} dt \\ &= 1 \end{aligned}$$

Fourier Transform

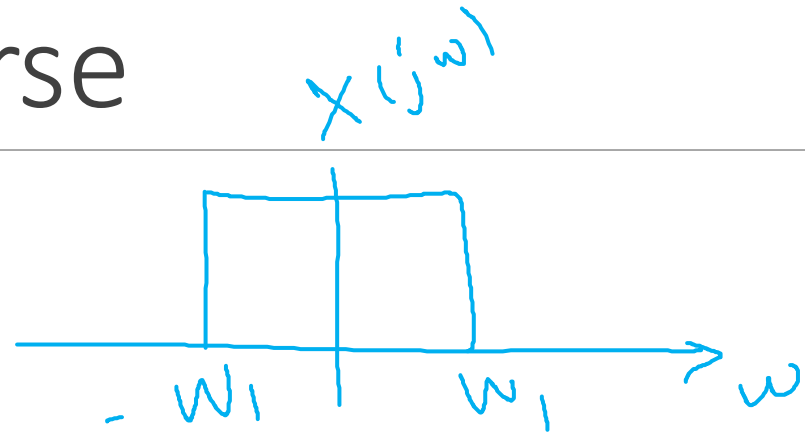
$$x(t) = \begin{cases} 1, & |t| < T_1 \\ 0, & |t| > T_1 \end{cases}$$



$$\begin{aligned} X(j\omega) &= \int_{-T_1}^{T_1} e^{j\omega t} dt = \frac{1}{-j\omega} \left[e^{-j\omega T_1} - e^{+j\omega T_1} \right] \\ &= \frac{2}{\omega} \left(\frac{e^{j\omega T_1} - e^{-j\omega T_1}}{2j} \right) = \frac{2}{\omega} \sin(\omega T_1) \end{aligned}$$

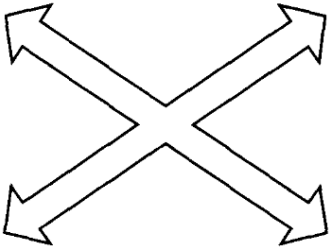
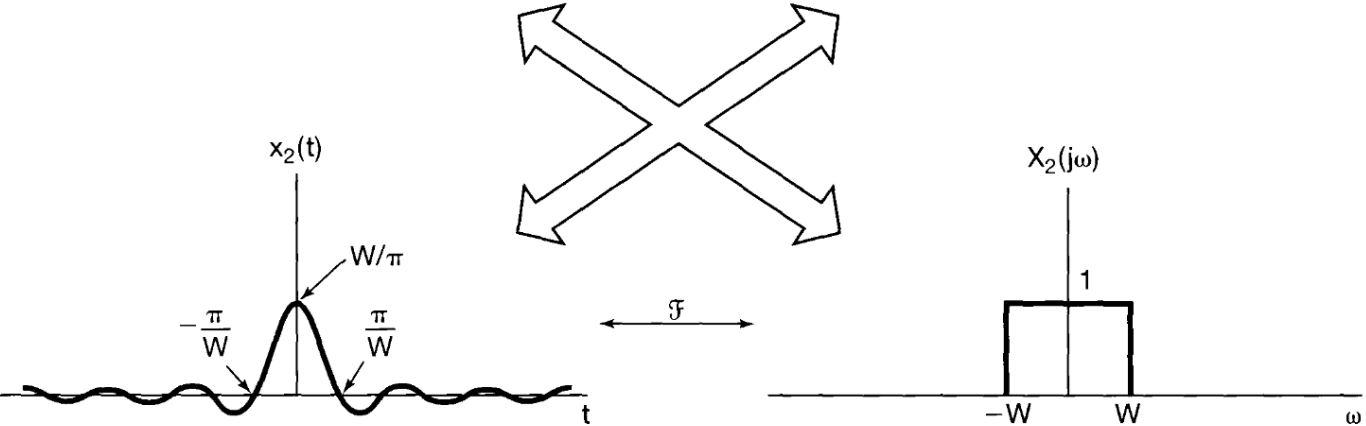
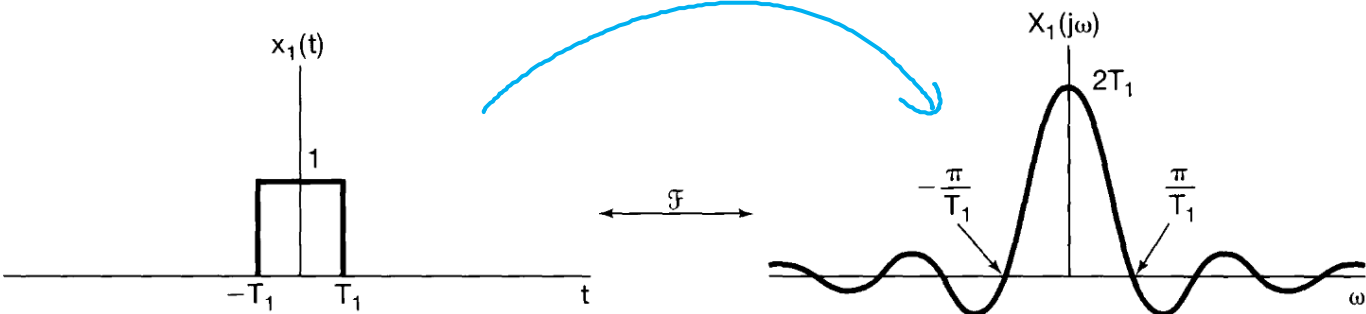
Fourier Transform: Inverse

$$X(j\omega) = \begin{cases} 1, & |\omega| < W_1 \\ 0, & |\omega| > W_1 \end{cases}$$



$$x(t) = \frac{1}{2\pi} \int_{-W_1}^{W_1} e^{j\omega t} d\omega$$

Fourier Transform: Duality



Fourier Transform: Convergence

Dirichlet condition

- Condition 1: $x(t)$ must be absolutely integrable; that is

$$\int_{-\infty}^{\infty} |x(t)| dt < \infty$$

- Condition 2: $x(t)$ have finite number of maxima and minima for any finite interval of time.
- Condition 3: $x(t)$ have a finite number of discontinuities within any finite interval. Furthermore, each of these discontinuities must be finite.

FT Properties

Chapter: 4

TABLE 4.1 PROPERTIES OF THE FOURIER TRANSFORM

Section	Property	Aperiodic signal	Fourier transform
		$x(t)$	$X(j\omega)$
		$y(t)$	$Y(j\omega)$

4.3.1	Linearity	$ax(t) + by(t)$	$aX(j\omega) + bY(j\omega)$
4.3.2	Time Shifting	$x(t - t_0)$	$e^{-j\omega t_0} X(j\omega)$
4.3.6	Frequency Shifting	$e^{j\omega_0 t} x(t)$	$X(j(\omega - \omega_0))$
4.3.3	Conjugation	$x^*(t)$	$X^*(-j\omega)$
4.3.5	Time Reversal	$x(-t)$	$X(-j\omega)$
4.3.5	Time and Frequency Scaling	$x(at)$	$\frac{1}{ a } X\left(\frac{j\omega}{a}\right)$
4.4	Convolution	$x(t) * y(t)$	$X(j\omega)Y(j\omega)$
4.5	Multiplication	$x(t)y(t)$	$\frac{1}{2\pi} \int_{-\infty}^{+\infty} X(j\theta)Y(j(\omega - \theta))d\theta$
4.3.4	Differentiation in Time	$\frac{d}{dt} x(t)$	$j\omega X(j\omega)$
4.3.4	Integration	$\int_{-\infty}^t x(t)dt$	$\frac{1}{j\omega} X(j\omega) + \pi X(0)\delta(\omega)$
4.3.6	Differentiation in Frequency	$tx(t)$	$j \frac{d}{d\omega} X(j\omega)$
4.3.7	Parseval's Relation for Aperiodic Signals		
		$\int_{-\infty}^{+\infty} x(t) ^2 dt = \frac{1}{2\pi} \int_{-\infty}^{+\infty} X(j\omega) ^2 d\omega$	

FT Pairs

Chapter: 4

TABLE 4.2 BASIC FOURIER TRANSFORM PAIRS

Signal	Fourier transform
$\sum_{k=-\infty}^{+\infty} a_k e^{jk\omega_0 t}$	$2\pi \sum_{k=-\infty}^{+\infty} a_k \delta(\omega - k\omega_0)$
$e^{j\omega_0 t}$	$2\pi \delta(\omega - \omega_0)$
$\cos \omega_0 t$	$\pi[\delta(\omega - \omega_0) + \delta(\omega + \omega_0)]$
$\sin \omega_0 t$	$\frac{\pi}{j}[\delta(\omega - \omega_0) - \delta(\omega + \omega_0)]$
$x(t) = 1$	$2\pi \delta(\omega)$

TABLE 4.2 BASIC FOURIER TRANSFORM PAIRS

Signal	Fourier transform
$x(t) \begin{cases} 1, & t < T_1 \\ 0, & t > T_1 \end{cases}$	$\frac{2 \sin \omega T_1}{\omega}$
$\frac{\sin Wt}{\pi t}$	$X(j\omega) = \begin{cases} 1, & \omega < W \\ 0, & \omega > W \end{cases}$
$\delta(t)$	1
$u(t)$	$\frac{1}{j\omega} + \pi \delta(\omega)$
$\delta(t - t_0)$	$e^{-j\omega t_0}$
$e^{-at} u(t), \Re\{a\} > 0$	$\frac{1}{a + j\omega}$
$te^{-at} u(t), \Re\{a\} > 0$	$\frac{1}{(a + j\omega)^2}$
$\frac{t^{n-1}}{(n-1)!} e^{-at} u(t), \Re\{a\} > 0$	$\frac{1}{(a + j\omega)^n}$

Fourier Transform: Properties

Linearity

$$x(t) = \underbrace{e^{-at}u(t)} + 3 \boxed{e^{-bt}u(t)} \quad a, b > 0$$

$$X(j\omega) = \frac{1}{a + j\omega} + \frac{3}{(b + j\omega)}$$

Fourier Transform: Properties

Time-shift

$$x(t) = e^{-a(t+1)}u(t+1) \quad a > 0$$

$$X(j\omega) = \frac{1 e^{j\omega 1}}{a + j\omega} = \frac{e^{j\omega}}{a + j\omega}$$

$$\frac{e^{-at}u(t)}{a + j\omega}$$

Fourier Transform: Properties

Frequency-shift

$$X(j\omega) = \begin{cases} 1, & W_1 < |\omega| < 2W_1 \\ 0, & \text{else.} \end{cases}$$

Online Demos

Sinusoidal Player :

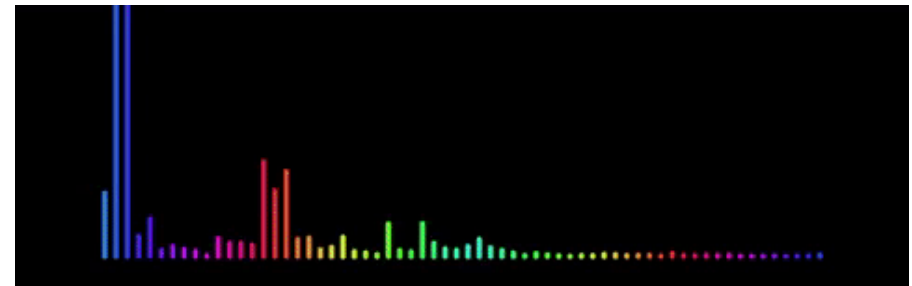
- https://nikeshbajaj.github.io/teaching/demos/SP/sinusoidal_player.html

Oscillator

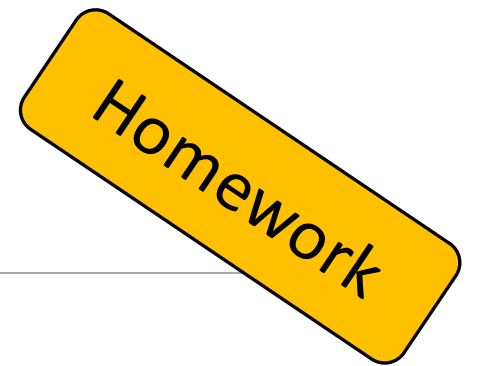
- <https://c4fa.github.io/nikJS/SineWave.html>
- <https://c4fa.github.io/nikJS/Choreography.html>

Fourier Series

- <https://www.falstad.com/fourier/>
- <https://www.desmos.com/calculator>



Exercises: Do at home



Book: Alan V. Oppenheim

Chapter 3 : Fourier Series – only continues-time

Chapter 4: Fourier Transform – only continues-time

Examples

Basic Problems



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