6.003: Signals and Systems

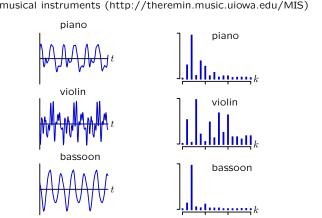
Fourier Series

November 1, 2011

Last Time: Describing Signals by Frequency Content

Harmonic content is natural way to describe some kinds of signals.

Ex: musical instruments (http://theremin.music.uiowa.edu/MIS)



Last Time: Fourier Series

Determining harmonic components of a periodic signal.

$$a_k = \frac{1}{T} \int_T x(t)e^{-j\frac{2\pi}{T}kt}dt$$
 ("analysis" equation)

$$x(t)=x(t+T)=\sum_{k=-\infty}^{\infty}a_ke^{jrac{2\pi}{T}kt}$$
 ("synthesis" equation)

We can think of Fourier series as an orthogonal decomposition.

Orthogonal Decompositions

Vector representation of 3-space: let \bar{r} represent a vector with components $\{x, y, \text{ and } z\}$ in the $\{\hat{x}, \hat{y}, \text{ and } \hat{z}\}$ directions, respectively.

$$x=\bar{r}\cdot\hat{x}$$

$$y=\bar{r}\cdot\hat{y}$$
 ("analysis" equations)

$$z=\bar{r}\cdot\hat{z}$$

$$\bar{r}=x\hat{x}+y\hat{y}+z\hat{z} \tag{"synthesis" equation}$$

Fourier series: let x(t) represent a signal with harmonic components $\{a_0,\ a_1,\ \ldots,\ a_k\}$ for harmonics $\{e^{j0t},\ e^{j\frac{2\pi}{T}t},\ \ldots,\ e^{j\frac{2\pi}{T}kt}\}$ respectively.

$$a_k = \frac{1}{T} \int_T x(t) e^{-j\frac{2\pi}{T}kt} dt$$
 ("analysis" equation)

$$x(t) = x(t+T) = \sum_{k=-\infty}^{\infty} a_k e^{j\frac{2\pi}{T}kt}$$
 ("synthesis" equation)

Orthogonal Decompositions

Integrating over a period **sifts** out the k^{th} component of the series. Sifting as a dot product:

$$x = \bar{r} \cdot \hat{x} \equiv |\bar{r}||\hat{x}|\cos\theta$$

Sifting as an inner product:
$$a_k \,=\, e^{j\frac{2\pi}{T}kt} \cdot x(t) \equiv \frac{1}{T} \int_T x(t) e^{-j\frac{2\pi}{T}kt} dt$$

$$a(t) \cdot b(t) = \frac{1}{T} \int_{T} a^{*}(t)b(t)dt.$$

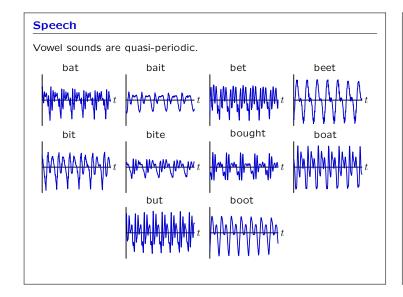
The complex conjugate (*) makes the inner product of the $k^{
m th}$ and m^{th} components equal to 1 iff k=m:

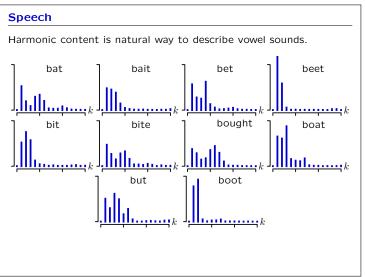
$$\frac{1}{T}\int_T \left(e^{j\frac{2\pi}{T}kt}\right)^* \left(e^{j\frac{2\pi}{T}mt}\right) dt = \frac{1}{T}\int_T e^{-j\frac{2\pi}{T}kt} e^{j\frac{2\pi}{T}mt} dt = \begin{cases} 1 & \text{if } k=m\\ 0 & \text{otherwise} \end{cases}$$

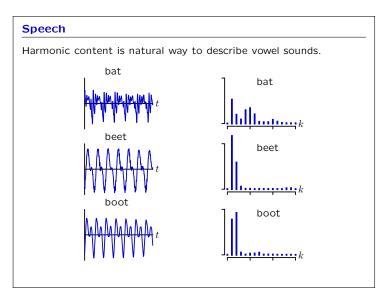
Check Yourself

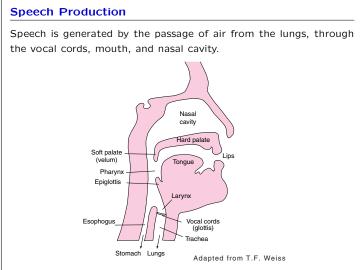
How many of the following pairs of functions are orthogonal (\perp) in T=3?

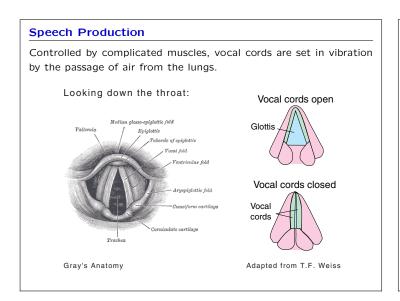
- 1. $\cos 2\pi t \perp \sin 2\pi t$?
- 2. $\cos 2\pi t \perp \cos 4\pi t$?
- 3. $\cos 2\pi t \perp \sin \pi t$?
- 4. $\cos 2\pi t \perp e^{j2\pi t}$?

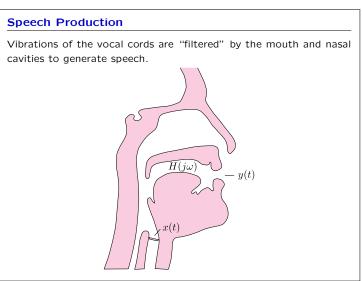












Filtering

Notion of a filter.

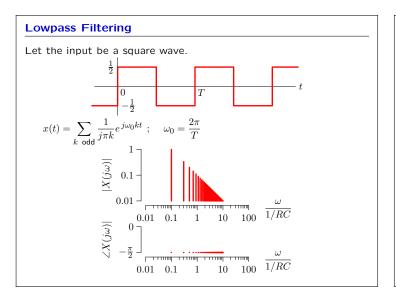
LTI systems

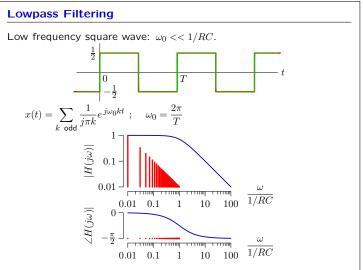
- · cannot create new frequencies.
- $\bullet\,$ can only scale magnitudes & shift phases of existing components.

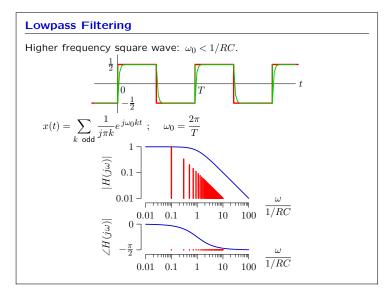
Example: Low-Pass Filtering with an RC circuit

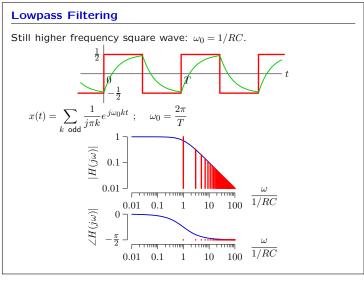


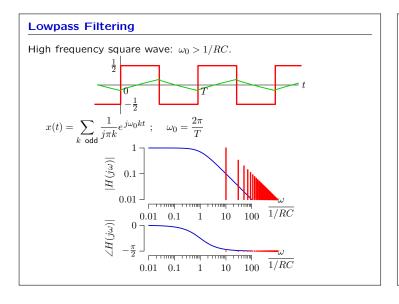
Lowpass Filter Calculate the frequency response of an RC circuit. KVL: $v_i(t) = Ri(t) + v_o(t)$ $=C\dot{v}_o(t)$ C: i(t)Solving: $v_i(t) = RC\dot{v}_o(t) + v_o(t)$ $= (1 + sRC)V_o(s)$ $|H(j\omega)|$ 0.1 0.01 $10 \quad 100 \quad \overline{1/RC}$ $0.01 \quad 0.1$ $\angle H(j\omega)|$ 1/RC

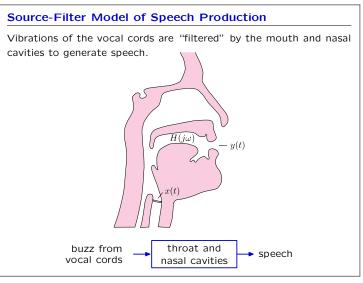


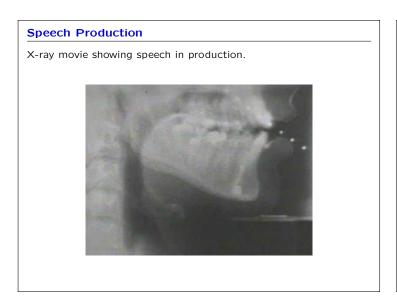


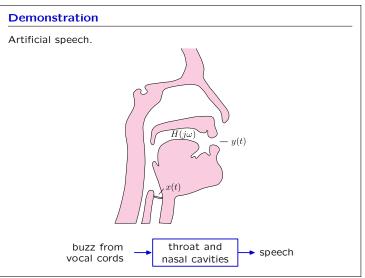


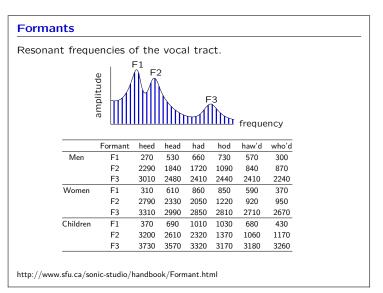


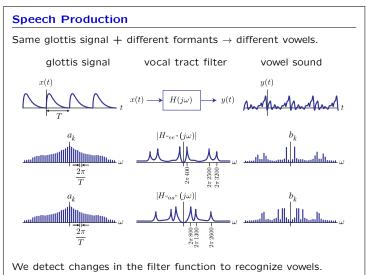












Singing

We detect changes in the filter function to recognize vowels \dots at least sometimes.

Demonstration.

"la" scale.

"lore" scale.

"loo" scale.

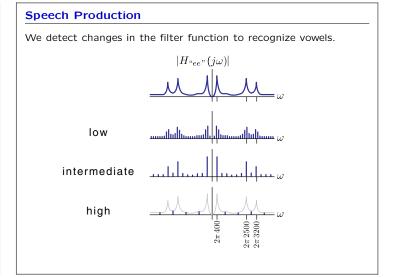
"ler" scale.

"lee" scale.

Low Frequency: "la" "lore" "loo" "ler" "lee".

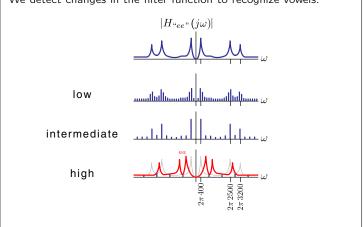
High Frequency: "la" "lore" "loo" "ler" "lee".

http://www.phys.unsw.edu.au/jw/soprane.html



Speech Production

We detect changes in the filter function to recognize vowels.



Continuous-Time Fourier Series: Summary

Fourier series represent signals by their frequency content.

Representing a signal by its frequency content is useful for many signals, e.g., music.

Fourier series motivate a new representation of a system as a filter.

Representing a system as a filter is useful for many systems, e.g., speech synthesis.