6.003: Signals and Systems

Fourier Series

April 1, 2010

Mid-term Examination #2

Wednesday, April 7, 7:30-9:30pm, 34-101.

No recitations on the day of the exam.

Coverage: Lectures 1-15

Recitations 1-15 Homeworks 1-8

Homework 8 will not collected or graded. Solutions will be posted.

Closed book: 2 pages of notes $(8\frac{1}{2} \times 11 \text{ inches}; \text{ front and back}).$

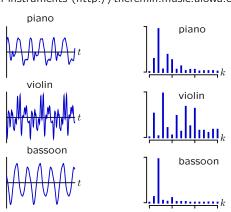
Designed as 1-hour exam; two hours to complete.

Review sessions during open office hours.

Conflict? Contact freeman@mit.edu before Friday, April 2, 5pm.

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.

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

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

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.

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

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

("analysis" equations)

 $\bar{r} = x\hat{x} + y\hat{y} + z\hat{z}$

("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)

$$x(t)=x(t+T)=\sum_{k=-\infty}^{\infty}a_{k}e^{jrac{2\pi}{T}kt}$$
 ("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:

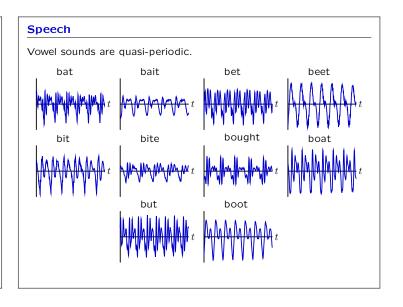
$$a_k \,=\, e^{\,j\frac{2\pi}{T}kt} \cdot x(t) \,\equiv\, \frac{1}{T} \int_T x(t) e^{-j\frac{2\pi}{T}kt} dt$$

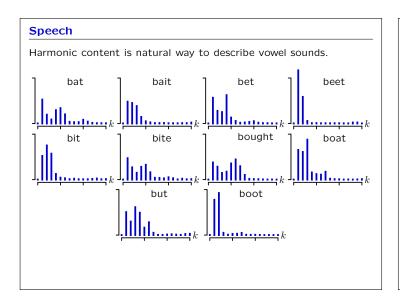
$$a(t) \cdot b(t) = \frac{1}{T} \int_{T} a^{*}(t)b(t)dt.$$

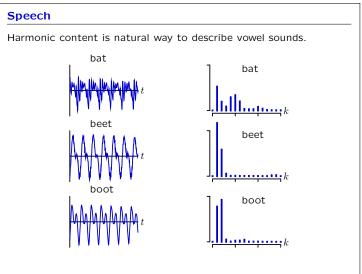
The complex conjugate (*) makes the inner product of the k^{th} and $m^{\rm th}$ components equal to 1 iff k=m:

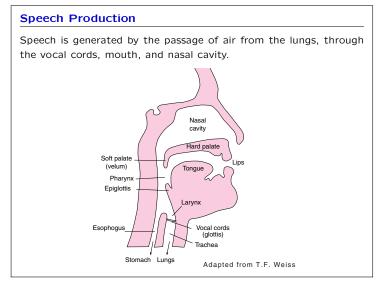
$$\frac{1}{T}\int_T \left(e^{j\frac{2\pi}{T}kt}\right)^* \left(e^{j\frac{2\pi}{T}mt}\right) dt = \frac{1}{T}\int_T e^{-j\frac{2\pi}{T}kt} e^{j\frac{2\pi}{T}mt} dt = \begin{cases} 1 & \text{if } k=m\\ 0 & \text{otherwise} \end{cases}$$

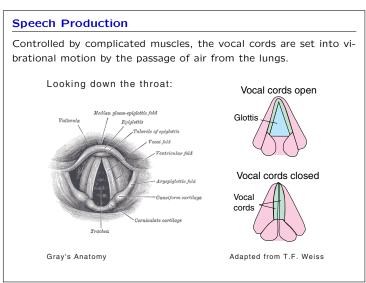
Check Yourself How many of the following pairs of functions are orthogonal (\bot) in T=3? 1. $\cos 2\pi t \perp \sin 2\pi t$? 2. $\cos 2\pi t \perp \cos 4\pi t$? 3. $\cos 2\pi t \perp \sin \pi t$? 4. $\cos 2\pi t \perp e^{j2\pi t}$?





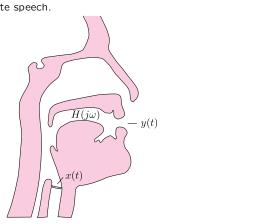






Speech Production

Vibrations of the vocal cords are "filtered" by the mouth and nasal cavities to generate speech.



Filtering

Notion of a filter.

LTI systems

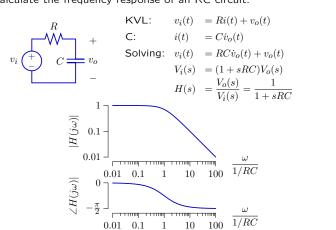
- cannot create new frequencies.
- can only scale magnitudes and shift phases of existing components.

Example: Low-Pass Filtering with an RC circuit

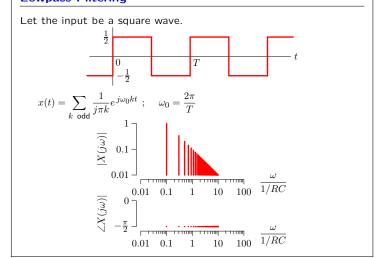


Lowpass Filter

Calculate the frequency response of an RC circuit.

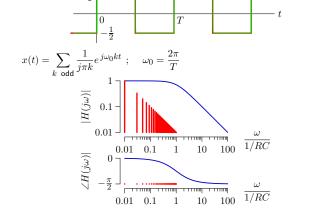


Lowpass Filtering



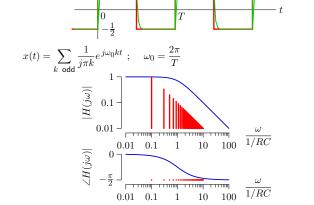
Lowpass Filtering

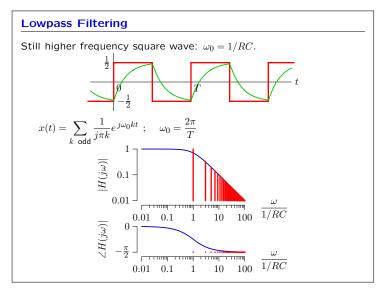
Low frequency square wave: $\omega_0 << 1/RC$.

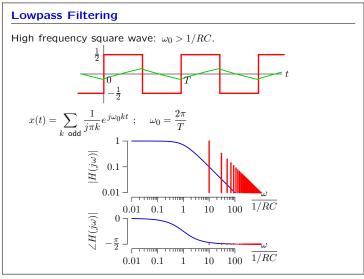


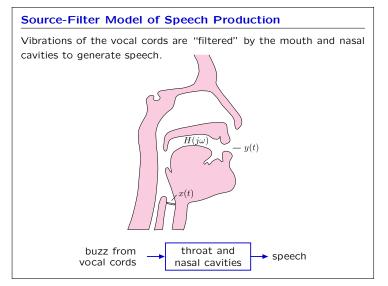
Lowpass Filtering

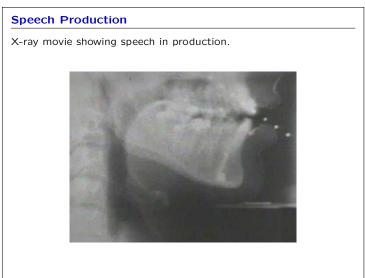
Higher frequency square wave: $\omega_0 < 1/RC$.

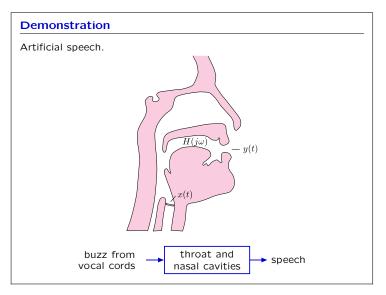


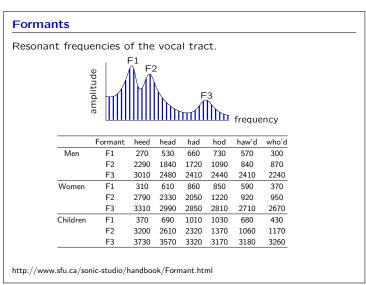








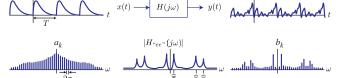


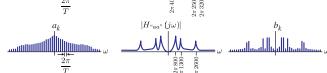


Speech Production

Same glottis signal + different formants \rightarrow different vowels.

glottis signal vocal tract filter x(t)





We detect changes in the filter function to recognize vowels.

Singing

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

Demonstration.

"la" scale.

"lore" scale.

"loo" scale.

"ler" scale.

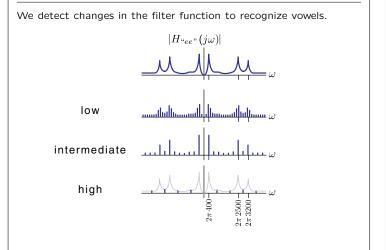
"lee" scale.

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

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

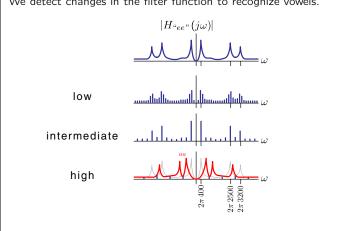
http://www.phys.unsw.edu.au/jw/soprane.html

Speech Production



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.