

Rec 14

Discrete-time Fourier series (DTFS)

We know

$$x[n] = e^{j\Omega_0 n} \xrightarrow{\text{LTI}} \boxed{H(e^{j\Omega_0})} \rightarrow y[n] = H(e^{j\Omega_0}) e^{j\Omega_0 n}$$

with $H(e^{j\Omega}) = \sum_m h[m] e^{-j\Omega m}$

But how useful is this? Well, for an LTI system we can immediately invoke superposition to say:

$$(*) \rightarrow \begin{aligned} & x[n] \xrightarrow{\quad} \boxed{H(e^{j\Omega})} \rightarrow y[n] \\ & = \sum_k A_k e^{j\Omega_k n} \quad \quad \quad = \sum_k A_k H(e^{j\Omega_k}) e^{j\Omega_k n} \end{aligned}$$

Yes, but it would seem most inputs of interest won't be of the form $x[n] = \sum_k A_k e^{j\Omega_k n}$ — so how useful is this?

Key Fact: Over any interval of length N (take instants $0, 1, 2, \dots, N-1$ for concreteness), an arbitrary signal $x[n]$ can be written in the form

$$x[n] = \sum_{k=-N/2}^{N/2-1} X[k] e^{j \frac{2\pi k}{N} n} \quad \leftarrow (**)$$

(we are assuming N is even, for convenience).

So comparing with Eq. (*) above, we have

$$A_k = X[k], \quad \Omega_k = \frac{2\pi k}{N}, \quad \text{and } k = \left[-\frac{N}{2}, \frac{N}{2}-1\right].$$

(evenly spaced in $[-\pi, \pi)$)

We'll return to focus on Eq. (**), but let's first see how we would use this fact in studying the input $\rightarrow$ output behavior of an LTI system.

Can handle other intervals similarly

Assume the input $x[n]$ to an LTI system takes nonzero values only on the interval $[0, n_x]$, and that the unit sample response $h[n]$ of the system takes nonzero values only on the interval $[0, n_h]$. Then $y[n]$, the output, will take nonzero values only on $[0, \underbrace{n_x + n_h}]$.

pick this to be $N-1$,
i.e., $N = n_x + n_h + 1$

OK, so here's the strategy:

Represent $x[n]$ over the interval $[0, N-1]$ by the expression (**), i.e., its DTFS:

$$x[n] = \sum_{k=-\frac{N}{2}}^{\frac{N}{2}-1} \underbrace{X[k]}_{\substack{\text{referred to as } k\text{-th frequency} \\ \text{component of } x[n], \text{ or component} \\ \text{of } x[n] \text{ at frequency } \omega_k = \frac{2\pi k}{N}}} e^{j\frac{2\pi k}{N}n}$$

$\sum_{k=-\frac{N}{2}}^{\frac{N}{2}-1}$

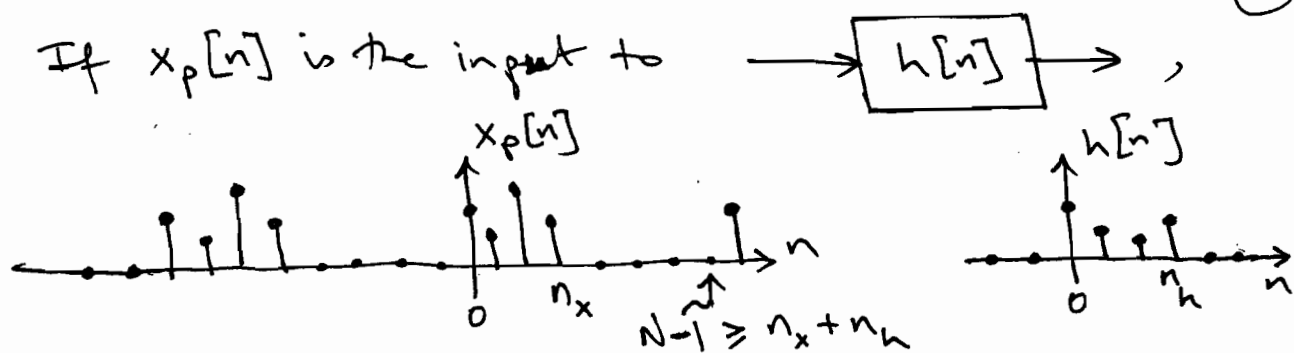
referred to as k -th frequency component of $x[n]$, or component of $x[n]$ at frequency $\omega_k = \frac{2\pi k}{N}$.

What is this expression

for n outside $[0, N-1]$? $\Rightarrow$ N -periodic repetition of the $x[n]$ we had in $[0, N-1]$,

so definitely not the $x[n]$ that we have, but rather its N -periodic extension. Let's denote it by $x_p[n]$.

(3)



the corresponding output is

$$y_p[n] = \sum_{k=-N/2}^{N/2-1} X[k] H(e^{j\Omega_k}) e^{j\Omega_k n},$$

also periodic, period N

$$\Omega_k = \frac{2\pi k}{N}$$

Is it possible to determine $y[n]$ from $y_p[n]$? — yes! it's just the portion between 0 and $N-1$, i.e.,

$$(***) \rightarrow y[n] = \sum_{k=-N/2}^{N/2-1} X[k] H(e^{j\Omega_k}) e^{j\Omega_k n}, \quad \Omega_k = \frac{2\pi k}{N}$$

There's no interference from response to periodic replicates of $x[n]$, because of how N was chosen.

for n in $[0, N-1]$, and is zero outside this!!

Again, why might this be a more helpful or useful or insightful way of studying input-output behavior, compared to straight convolution?

One situation: $x[n]$ has components at many (or all N) frequencies $\Omega_k = \frac{2\pi k}{N}$, with $k = [-N/2, N/2-1]$, but the frequency response

of the system is frequency-selective, i.e., (essentially) magnitude zero in some frequency intervals in $[-\pi, \pi)$. Then $y[n]$ will only have some or a few frequency components, most easily found from (***)

eg. lowpass or bandpass or highpass