UNIT-III

Fourier Transform

Fourier transform is a transformation technique which transforms signals from the continuous time domain to the corresponding frequency domain and vice versa, and which applies for both periodic and aperiodic signals. Fourier transform can be developed by finding the Fourier series of a periodic function and then tending T to infinity.

Definitions of Fourier transform:

The Fourier transform of x(t) is defined as

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

Inverse Fourier transform of $X(\omega)$ is defined as

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

Dirichlet's Conditions: for the Fourier transform to exit for a periodic signal, it must satisfy certain conditions

- 1. The function x(t) must be a single values function.
- 2. The function x(t) has only a finite number of maxima and minima in every finite time interval.
- 3. The function x(t) has a finite number of discontinuities in every finite time interval.
- 4. The function x(t) is absolutely integral over a period, that is $\int_0^t x(t) dt < \infty$.

Properties of Fourier Transform

(1) Limearity:
If
$$x(t) \stackrel{F.T}{\leftarrow} \chi(\omega)$$
 and $y(t) \stackrel{FT}{\leftarrow} \chi(\omega)$ then
 $z(t) = a \chi(t) + by(t) \stackrel{FT}{\leftarrow} a \chi(\omega) + b \chi(\omega)$
Proof:
 $Z(\omega) = \int_{-\infty}^{\infty} z(t) e^{-j\omega t} dt$
 $= \int_{-\infty}^{\infty} [a\chi(t) + b\chi(t)] e^{-j\omega t} dt$
 $= a \int_{-\infty}^{\infty} \chi(t) e^{-j\omega t} dt + b \int_{-\infty}^{\infty} y(t) e^{-j\omega t} dt$
 $Z(\omega) = a \chi(\omega) + b \chi(\omega)$
 $Z(\omega) = z(k)$

Proof:

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

$$= \int_{-\infty}^{\infty} \chi(t-t_{0}) e^{-j\omega t} dt$$
Let $t-t_{0} = m$.
 $t = m_{0} t_{0}$.
 $dt = dm$.
 $= \int_{-\infty}^{\infty} \chi(m) e^{-j\omega m} e^{-j\omega t_{0}} dm$
 $= \int_{-\infty}^{\infty} \chi(m) e^{-j\omega m} e^{-j\omega t_{0}} dm$
 $= e^{-j\omega t_{0}} \int_{-\infty}^{\infty} \chi(m) e^{-j\omega m} dm$
 $tep(ace m by t$.
 $t = e^{-j\omega t_{0}} \int_{-\infty}^{\infty} \chi(t) \chi^{-j\omega t} dt$
 $= \frac{Z(\omega) = e^{-j\omega t_{0}} \chi(\omega)}{E^{2}} u(t+s) = e^{-j\omega t_{0}} \int_{\frac{1}{2}}^{1} \eta(m) \frac{1}{2} u(t+s) = e^{-j\omega t_{0}} \frac{1}{2} u(t+s) \frac{1}{2$

= sgn(t).c

(4) Time Scaling
If
$$x(t) \in F_{T}^{T} \chi(\omega)$$
 then $f_{T}^{T} x(t) = \frac{1}{t^{1+1}} \gamma(f_{T}^{t+1})$
 $\overline{z}(t) = x(at) \in F_{T}^{T} |\frac{1}{a!} \chi(\underline{w}) - \mu(t) + \gamma(t)|$
Set Proof:
 $Z(\omega) = \int_{\infty}^{\infty} z(t) e^{-j\omega t} dt$
 $= \int_{\infty}^{\infty} x(at) e^{-j\omega t} dt$
Let $at = m \to t = m/a$
 $a dt = dm = dt = dm/a$
 $= \int_{\infty}^{\infty} x(m) e^{-j(\omega(m)/a)} dm$
 $teplace m by t$
 $= \int_{\infty}^{\infty} x(t) e^{-j(\omega)/t} dt$
 $f_{T}^{T} \chi(\underline{\omega}) = \int_{T}^{\infty} \chi(\omega) then \int_{T}^{\infty} f_{T}^{T} (\frac{d}{dt}) e^{-j(t)/t}$
 $\frac{dx(t)}{dt} \in F_{T}^{T} j\omega \chi(\omega) = \int_{T}^{\infty} f_{T}^{T} (\omega) e^{-j\omega t} d\omega$
 $proof: x(t) = \int_{T}^{\infty} f_{T}^{T} (\omega) f_{T}^{T} (\omega$

(6) Frequency differentiation:
If
$$x(t) \in ET$$
 $x(\omega)$ then
 $-jtx(t) \in ET$ $d_{in} [\chi(\omega)]$
Proof: $\chi(\omega) = \int_{0}^{\infty} x(t) e^{-j\omega t} dt$
 $d \chi(\omega) = \int_{0}^{\infty} x(t) -jt e^{-j\omega t} dt$
 $d \chi(\omega) = \int_{0}^{\infty} (t) -jt e^{-j\omega t} dt$
 $\frac{d \chi(\omega)}{d\omega} = \int_{0}^{\infty} (-jtx(t)] e^{-j\omega t} dt$
 $\frac{d \chi(\omega)}{d\omega} = \int_{0}^{\infty} (-jtx(t)] e^{-j\omega t} dt$
 $(-jt\chi(t) \notin ET d_{in} [\chi(\omega)])$
(4) Convolution property:
If $x(t) \notin ET \chi(\omega)$ and $y(t) \notin ET \chi(\omega)$
then $z(t) = x(t) * y(t) \notin ET \chi(\omega), \chi(\omega) = \chi(\omega)$
 $\sum (\omega) = \int_{0}^{\infty} z(t) e^{d\omega t} dt = \int_{0}^{1} (-jtx(t)) e^{-j\omega t} dt$
 $\chi(t) * y(t) = \int_{0}^{\infty} x(\tau) y(t-\tau) d\tau$
 $z(\omega) = \int_{0}^{\infty} (\tau) y(t-\tau) d\tau$
Interchanging the integrations
 $Z(\omega)^{i} = \int_{0}^{\infty} x(\tau) \int_{0}^{0} y(t-\tau) = j\omega t dt d\tau$
Let $t-T=m=b t=m_{t}\tau$
 $dt=dm$

 $Z(\omega) = \int_{-\infty}^{\infty} \chi(\gamma) \int_{-\infty}^{\sigma} \chi(m) e \quad dt dm$ $= \int_{-\infty}^{\infty} x(\tau) e^{-j\omega\tau} d\tau \int_{-\infty}^{\infty} y(m) e^{-j\omega m} dm$ $-\frac{z(\omega)}{z(\omega)} = \frac{z(\omega)}{y(\omega)}$ (8) Multiplication / modulation: If x(t) ET X(w) and y(t) ET Y(w) then $Z(t) = \chi(t)$; $\chi(t)$; (E,T) $\chi(\omega) + \chi(\omega)$ Proof: $Z(\omega) = \int_{0}^{\infty} Z(t) e^{-j\omega t} dt = \int_{0}^{\infty} \left[\int_{0}^{\infty} e^{-j\omega t} dt - \int_{0}^{\infty} \left[\int_{0}^{\infty} e^{-j\omega t} dt - \int_{0}^{\infty} \int_{0}^{\infty} e^{-j\omega t} dt \right]$ $Z(\omega) = \int_{-\infty}^{\infty} (\chi(t), y(t)) e^{-j\omega t} dt - \omega$ W.K.T, $\chi(t) = \frac{1}{2\pi} \int_{0}^{\infty} \chi(t_{0}) e^{i\omega t} d\omega = \frac{1}{2\pi} \int_{0}^{\infty} \chi(t_{0}) d\omega = \frac{1}{2\pi}$ Substitute gezzin (1) Z(w)= for 211 for x(Tw) e with due. y(t). e dt $= \frac{1}{2\pi} \int_{-\infty}^{\infty} \mathbf{x}(\tau) \int_{-\infty}^{\alpha} \mathbf{y}(t) \mathbf{e}^{-j(\omega-\tau)t} dt d\tau.$ $= \frac{1}{2\pi} \int_{-\infty}^{\infty} X(T) \quad \forall (w-T) \quad dT \quad (\pi(t) * y(t) = \int_{-\infty}^{\infty} (\tau) y(t) d\tau$ $= \frac{1}{2\pi} + \frac{(\pi)}{(\chi(\omega) * \chi(\omega))}$ $Z(\omega) = \frac{1}{2\pi} \left(\chi(\omega) * \gamma(\omega) \right)$ (Y) Integration property: If x(tx FT, X(w) then for x(T) dT (FT, 1 X(w)

proof: Let x(t) be expressed as $\chi(t) = \frac{d}{dt} \left(\int_{-\infty}^{\infty} \chi(\tau) d\tau \right)$ Apply F.T. on both sides $F[x(t)] = F\left[\frac{d}{dt}\left[\int_{-\infty}^{t} x(t') dt'\right]\right]$ By differentiation property, R.H.S. above equation Intern F. De $F[x(t)] = j the F\left(\int_{-\infty}^{t} x(\gamma) d\gamma\right) (\dots from browtz)$ $X(\omega) = j\omega F \left[\int_{0}^{t} x(r) dr \right]$ $\frac{1}{J\omega} \chi(\omega) = F\left[\int_{-\infty}^{t} \chi(\tau) d\tau\right]$ $\left[F\left[\int_{-\infty}^{\frac{1}{2}} x(r) dr \right] = \frac{1}{10} \chi(t_0) \right]$ (10) Duality theorem: main section de luis If alth ET X wo then X(H) ET STR 2 (-1) (10) Duality theorem: If a (H) E.T X (w) then X(H) ET 21 7 (-w) $\frac{\text{Proof:}}{\text{I.F.T.}} = \frac{1}{2\pi} \int_{0}^{\infty} \chi(\omega) e^{-d\omega} d\omega$ teplace t by w. and w by t. $\chi(\omega) = \frac{1}{2\pi} \int_{0}^{\infty} \chi(t) e^{-j\omega t} dt$ Substitute (-w) in w. $\chi(-\omega) = \frac{1}{2\pi} \int_{0}^{\infty} \chi(t) e^{-\omega t} dt$ $=\frac{1}{2\pi}\int_{\infty}^{\infty} X(t) e^{j\omega t} dt$

11) Parseval's theorem (or) Rayleigh's theorem : (Errigg)
If
$$\alpha(t) \in E^{T}$$
 x(w) then
 $E = \int_{\infty}^{\infty} [x(t)]^{2} dt = \frac{1}{2\pi} \int_{\infty}^{\infty} [x(w)]^{2} dw$.
Proof:
 $E = \int_{\infty}^{\infty} [x(t)]^{2} dt = \frac{1}{2\pi} \int_{\infty}^{\infty} x^{*}(t)] dt --(1)$
 $\alpha(t) = \frac{1}{2\pi} \int_{\infty}^{\infty} x^{*}(w) e^{j\omega t} dw$
 $\alpha^{*}(t) = \frac{1}{2\pi} \int_{\infty}^{\infty} x^{*}(w) e^{j\omega t} dw --(2)$
Substitut eq(2) in eq(1)
 $E = \int_{\infty}^{\infty} \alpha(t) \left(\frac{1}{2\pi} \int_{\infty}^{\infty} x^{*}(w) e^{j\omega t} dt \right) dt$
 $Changing the order of integration,
 $E = \frac{1}{2\pi} \int_{\infty}^{\infty} x^{*}(w) \int_{\infty}^{\infty} \alpha(t) e^{j\omega t} dt dt$
 $changing the order of integration,
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 $E = \frac{1}{2\pi} \int_{\infty}^{\infty} x^{*}(w) \int_{\infty}^{\infty} \alpha(t) e^{j\omega t} dt dt$
 $changing the order of integration,
 $E = \frac{1}{2\pi} \int_{\infty}^{\infty} x^{*}(w) \int_{\infty}^{\infty} \alpha(t) e^{j\omega t} dt dt$
 $e^{j\omega t} dt$
 $f = \frac{1}{2\pi} \int_{\infty}^{\infty} x^{*}(w) x (w) dw$
 $f = \frac{1}{2\pi} \int_{\infty}^{\infty} x^{*}(w) x (w) dw$
 $f = \frac{1}{2\pi} \int_{\infty}^{\infty} x^{*}(w) x^{*}(w) dw$
 $f = \frac{1}{2\pi} \int_{\infty}^{\infty} |x(w)|^{2} dw$
 $f = \frac{1}{2\pi} \int_{\infty}^{\infty} |x(w)|^{2} dw$
 $f = \frac{1}{2\pi} \int_{\infty}^{\infty} |x(w)|^{2} dw$
 $f = \frac{1}{2} \int_{\infty}^{\infty} |x(w)|$$$$$

$$F\left[\left(\tau_{e}(t)\right)\right] = \frac{1}{2} \left(\chi(\omega) + \chi^{*}(\omega)\right)$$

$$= \frac{1}{2} \left[\chi_{e}(\omega) + j\chi_{1}(\omega) + \chi_{e}(\omega) - j\chi_{1}(\omega)\right]$$

$$= \frac{1}{2} \chi_{e}(\omega)$$

$$F\left[\left(\tau_{e}(t)\right)\right] = \chi_{e}(\omega) \Rightarrow \gamma_{e}(t) \in F.T, \chi_{e}(\omega)$$

$$\chi_{0}(t) = \frac{1}{2} \left[\chi(t) - \chi(-t)\right]$$

$$F\left[\left(\tau_{0}(t)\right)\right] = \frac{1}{2} F\left[\chi(t) - \chi(-t)\right]$$

$$= \frac{1}{2} \left(\chi_{e}(\omega) + j\chi_{1}(\omega)\right) - \left(\chi_{e}(\omega) - j\chi_{1}(\omega)\right)$$

$$= \frac{1}{2} \chi_{1} \chi_{1}(\omega)$$

$$F\left[\left(\tau_{e}(t)\right)\right] = j\chi_{1}(\omega)$$

$$= \frac{1}{2} \chi_{1} \chi_{1}(\omega)$$

$$F\left[\left(\tau_{e}(t)\right)\right] = j\chi_{1}(\omega)$$

$$= \frac{1}{2} \chi_{1} \chi_{1}(\omega)$$

$$F\left[\left(\tau_{e}(t)\right)\right] = \frac{1}{2} \chi_{1}(\omega)$$

$$= \frac{1}{2} \frac{1}{2} \chi_{1}(\omega)$$

$$F \left[e^{at} u(t) \right] \xleftarrow{F.T.} \frac{1}{\mathbf{j}(a+\mathbf{j}\omega)}$$
2) $e^{at} u(t)$
Proof: Let $\chi(t) = e^{at} u(t)$
 $u(-t) = 1, t < 0$
 $= 0, t > 0$
By F.T.
$$\begin{cases} \chi(\omega) = \int_{-\infty}^{\infty} e^{at} u(-t) e^{-\mathbf{j}\omega t} dt. \\ = \int_{-\infty}^{0} e^{at} (1) e^{-\mathbf{j}\omega t} dt + \int_{0}^{\infty} e^{at} (0) e^{-\mathbf{j}\omega t} dt. \\ = \int_{-\infty}^{0} e^{at-\mathbf{j}\omega t} dt + \int_{0}^{\infty} e^{at} (0) e^{-\mathbf{j}\omega t} dt. \\ = \int_{-\infty}^{0} e^{at-\mathbf{j}\omega t} dt + \int_{0}^{\infty} e^{at} (0) e^{-\mathbf{j}\omega t} dt. \\ = \int_{-\infty}^{0} e^{at-\mathbf{j}\omega t} dt + \int_{0}^{\infty} e^{at} (0) e^{-\mathbf{j}\omega t} dt. \\ = \int_{-\infty}^{0} e^{at-\mathbf{j}\omega t} dt + \int_{0}^{\infty} e^{at} (0) e^{-\mathbf{j}\omega t} dt. \\ = \int_{-\infty}^{0} e^{at-\mathbf{j}\omega t} dt + \int_{0}^{0} e^{at} (0) e^{-\mathbf{j}\omega t} dt. \\ = \int_{-\infty}^{0} e^{at-\mathbf{j}\omega t} dt + \int_{0}^{0} e^{at} (0) e^{-\mathbf{j}\omega t} dt. \\ = \int_{-\infty}^{0} e^{at-\mathbf{j}\omega t} dt + \int_{0}^{0} e^{at} (0) e^{-\mathbf{j}\omega t} dt. \\ = \int_{-\infty}^{0} e^{at-\mathbf{j}\omega t} dt + \int_{0}^{0} e^{at} (0) e^{-\mathbf{j}\omega t} dt.$$

4)
$$t \cdot e^{-\alpha t} u(t)$$

Proof: Let $x(t) = \pm e^{\alpha t} u(t)$
By FT, $\chi(uw) = \int_{-\infty}^{\infty} \pm e^{\alpha t} u(t) e^{-juwt} dt$
 $= \int_{-\infty}^{0} \pm e^{\alpha t} u(t) e^{-juwt} dt$
 $= \int_{0}^{\infty} \pm e^{\alpha t} u(t) e^{-juwt} dt$
 $= \int_{0}^{\infty} \pm e^{-(\alpha t)iwt} dt$
 $= \int_{0}^{\infty} \pm e^{-(\alpha t)iwt} dt$
 $= \left(\frac{t}{-(\alpha t)iwt} - \frac{e^{-(\alpha t)iwt}}{(-(\alpha t)iwt)^{2}} \right)_{0}^{\infty}$
 $= (0) - \left(0 - \frac{1}{(\alpha t)^{2}} \right)_{0}^{2} = \frac{1}{(\alpha t)^{2}}$
 $\therefore \pm e^{-\alpha t} u(t) \in \frac{E \cdot T}{(\alpha t)^{2}} \frac{1}{(\alpha t)^{2}}$
 $f = (0) - \left(0 - \frac{1}{(\alpha t)^{2}} \right)_{0}^{2} = \frac{1}{(\alpha t)^{2}}$
 $f = \frac{1}{(\alpha t)^{2}} \sum_{j=0}^{2} \sum_{j=0$

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

$$\therefore \left[e^{at} \text{Sgn}(t) \in F^{T}, \frac{2}{a \pm j\omega}\right]$$
(6) Sgn(t)
$$\frac{\text{Proof:}}{\text{Sgn}(t)} \text{Let } x(t) = \text{Sgn}(t)$$

$$Sgn(t) = 1, t \neq 0$$

$$B_{J} = F^{T}, \chi(\omega) = \int_{0}^{0} \text{Sgn}(t) e^{-j\omega t} dt$$

$$\frac{\text{Let } x(t) = 9\text{gn}(t)}{dt} = 2 u(t) - i$$

$$\frac{d + x(t)}{dt} = 2 d(u(t))$$

$$\frac{d + x(t)}{dt} = 2 \delta(t) \qquad (: \frac{d(u(t)) - \delta(t)}{dt})$$

$$F\left(\frac{d + x(t)}{dt}\right) = 2 F(\delta(t))$$

$$\int_{1}^{1} (\omega \times 1) = 2 F(\delta(t))$$

$$S(t-t_{0}) = t , t = t_{0} \qquad 1 \qquad 1 \qquad 1 \qquad t_{0} \qquad t_{$$

7)

Find the fourier transform of rectangular pulse given below.

<u>Sol</u>: $\alpha(t) = 1$ oztz = 0, otherwise $\chi(w) = \int_{0}^{T} e^{jwt} dt = \left(\frac{e^{jwt}}{-jw}\right)_{0}^{T}$

$$= \frac{1}{j\omega} \left(1 - e^{j\omega T} \right)$$

$$= \frac{1}{j\omega} \left(e^{-j\omega T} \frac{j\omega T}{2} - e^{-j\omega T} \frac{j\omega T}{2} \right)$$

$$= \frac{9}{\omega} e^{j\omega T} \left(e^{-j\omega T} \frac{j\omega T}{2} - \frac{j\omega T}{2} \right)$$

$$= \frac{9}{\omega} e^{j\omega T} \left(e^{-j\omega T} \frac{j\omega T}{2} \right)$$

$$= \frac{2}{\omega} \frac{e^{-j\omega T_{12}}}{e^{-j\omega T_{12}}} \frac{sin \omega T_{12}}{T_{12}} \times \frac{T_{12}}{T_{12}}$$

$$= \frac{e^{-j\omega T_{12}}}{e^{-j\omega T_{12}}} \frac{sin \omega T_{12}}{\omega T_{12}} \cdot \frac{7 \times \frac{T}{2}}{7}$$

$$= \frac{e^{-j\omega T_{12}}}{e^{-j\omega T_{12}}} \frac{sin c(\omega T_{12})}{sin c(\omega T_{12})} \frac{1}{t} (\frac{sin t - sin t}{t})$$

Fourier transform of periodic signal:het the signal act) be periodic with period To such signal can be expressed by exportential fourierserly

0

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

$$APP[y + fourier + ranstorm on b - s]$$

$$F[\chi(t)] = \sum_{k=-\infty}^{\infty} \chi(k) = F[e^{jk\omega_0 t}]$$

$$\frac{\chi(\omega)}{k=-\infty} = \sum_{k=-\infty}^{\infty} \chi(k) = 2\Pi f(\omega - k\omega_0)$$

$$K=-\infty \qquad (1) \chi(\omega)$$