# Fourier Analysis Overview (0A)

- CTFS: Continuous Time Fourier Series
- CTFT: Continuous Time Fourier Transform
- DTFS: Discrete Time Fourier Series

- DFT: Discrete

 DTFT: Discrete Time Fourier Transform Fourier Transform Copyright (c) 2011 -2016 Young W. Lim.

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# $T_0$ period and $N_0$ samples



#### 5A Spectrum Representation

# Periods and Resolutions $T_0$ , $N_0$ & $\omega_0$ , $\hat{\omega}_0$



5A Spectrum Representation  $\omega_s$  and  $\omega_0$ 



$$T_{s}=1 \cdot T_{s} \qquad T_{0}=N_{0} \cdot T_{s}$$

$$\left[(\omega_{0}, T_{0})\right]$$

$$\left[(\omega_{0}, T_{s})\right] \qquad \left[(\omega_{0}, T_{0})\right]$$

$$\left[(\omega_{0}, N_{0} \cdot T_{s})\right] \qquad \left[(\omega_{0}, N_{0} \cdot T_{s})\right]$$

$$\left[(\omega_{0}, N_{0})\right] \qquad \left[(\omega_{0}, N_{0})\right]$$

5A Spectrum Representation

 $\omega_{s}$  and  $\omega_{0}$ 

# $\omega_{s}$ and $\omega_{0}$



#### 5A Spectrum Representation

### **Frequency and Digital Frequency**

**Continuous Time**  $x(t) = \cos(\omega_0 t)$ 

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



$$x[n] = x(nT_{s})$$

$$= \cos(n\omega_{0}T_{s})$$

$$= \cos(n\hat{\omega}_{0})$$

$$\hat{\omega}_{0} = \frac{2\pi}{N_{0}}$$

$$\hat{\omega} = \omega \cdot T_{s} = \frac{\omega}{f_{s}}$$

**5A Spectrum Representation** 

# **Frequency and Digital Frequency**



5A Spectrum Representation

# **Frequency and Digital Frequency**



5A Spectrum Representation

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# **CTFS** Correlation Process



$$C_n = \frac{1}{T} \int_0^T x(t) e^{-jn\omega_0 t} dt \qquad \Longleftrightarrow \qquad x(t) = \sum_{n=-\infty}^{+\infty} C_n e^{+jn\omega_0 t}$$

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# **DTFS Correlation Process**



$$\gamma_{k} = \frac{1}{N} \sum_{n=0}^{N-1} x[n] e^{-j\left(\frac{2\pi}{N}\right)kn} \quad \longleftrightarrow \quad x[n] = \sum_{k=-M}^{+M} \gamma_{k} e^{+j\left(\frac{2\pi}{N}\right)kn}$$

# CTFS → CTFT



$$T_{0}(t) = \sum_{k=-\infty}^{+\infty} C_{k} e^{-j\omega_{0}kt} \cdot \left(\frac{T_{0}}{2\pi}\right) \cdot \left(\frac{2\pi}{T_{0}}\right)$$
$$= \sum_{k=-\infty}^{+\infty} C_{k} e^{+j\omega_{0}kt} \cdot \left(\frac{2\pi}{T_{0}}\right)$$
$$= \frac{1}{2\pi} \sum_{k=-\infty}^{+\infty} C_{k} T_{0} e^{+j\omega_{0}kt} \cdot \left(\frac{2\pi}{T_{0}}\right)$$
$$T_{0}(t) = \frac{1}{2\pi} \sum_{k=-\infty}^{+\infty} C_{k} T_{0} e^{+j\omega_{0}kt} \cdot \omega_{0}$$

**Fourier Analysis Overview (0A)** 

# DTFS → DTFT



Fourier Analysis Overview (0A)

# **CTFS & DTFS Correlation Processes**



# DTFS and DFT – position of 1/N

#### **Discrete Time Fourier Series DTFS**

$$\gamma[k] = \frac{1}{N} \sum_{n=0}^{N-1} x[n] e^{-j(2\pi/N)kn} \iff x[n] = \sum_{k=0}^{N-1} \gamma[k] e^{+j(2\pi/N)kn}$$

#### **Discrete Fourier** <u>Transform</u> **DFT**

$$X[k] = \sum_{n=0}^{N-1} x[n] e^{-j(2\pi/N)kn} \quad ( ) \quad x[n] = \left[\frac{1}{N} \sum_{k=0}^{N-1} X[k] e^{+j(2\pi/N)kn}\right]$$

$$DTFS(x[n]) = \frac{1}{N} DFT(x[n])$$
$$\hat{\omega}_0 = \left(\frac{2\pi}{N}\right)$$
$$\gamma[n] = \frac{1}{N} X[n]$$

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# DTFS and DFT coefficients relationship

**Discrete Time Fourier Series** DTFS

$$\gamma[k] = \frac{1}{N} \sum_{n=0}^{N-1} x[n] e^{-j(2\pi/N)kn}$$

$$x[n] = \sum_{k=0}^{N-1} \gamma[k] e^{+j(2\pi/N)kn}$$

$$X[k] = N \cdot \frac{1}{N} \sum_{n=0}^{N-1} x[n] e^{-j(2\pi/N)kn} \qquad \longleftrightarrow \qquad x[n] = \sum_{k=0}^{N-1} \frac{1}{N} X[k] e^{+j(2\pi/N)kn}$$

**Discrete Fourier** <u>Transform</u> **DFT** 

# Converting DTFS and DFT Coefficients

$$DFT(x[n]) = N DTFS(x[n])$$
$$X[n] = N \gamma[n]$$



$$DTFS(x[n]) = \frac{1}{N}DFT(x[n])$$
$$\mathbf{y}[n] = \frac{1}{N}X[n]$$

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# Fourier Transform Types

#### **Continuous Time Fourier Series**

$$C_{k} = \frac{1}{T} \int_{0}^{T} x(t) e^{-jk\omega_{0}t} dt \qquad (\Rightarrow x(t) = \sum_{k=-\infty}^{+\infty} C_{k} e^{+jk\omega_{0}t}$$

#### **Discrete Time Fourier Series**

$$\gamma[\mathbf{k}] = \frac{1}{N} \sum_{n=0}^{N-1} x[n] e^{-j\mathbf{k}\hat{\omega}_0 \mathbf{n}} \qquad \Longleftrightarrow \qquad x[\mathbf{n}] = \sum_{k=0}^{N-1} \gamma[\mathbf{k}] e^{+jk\hat{\omega}_0 \mathbf{n}}$$

#### **Continuous Time Fourier** <u>Transform</u>

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

#### **Discrete Time Fourier Transform**

$$X(j\hat{\omega}) = \sum_{n = -\infty}^{+\infty} x[n] e^{-j\hat{\omega}n} \qquad \longleftrightarrow \quad x[n] = \frac{1}{2\pi} \int_{-\pi}^{+\pi} X(j\hat{\omega}) e^{+j\hat{\omega}n} d\hat{\omega}$$

5A Spectrum Representation

### **Frequency Resolution**

#### **Continuous Time Fourier Series**

$$C_{\underline{k}} = \frac{1}{T} \int_{0}^{T} x(t) e^{-j\underline{k}\omega_{0}t} dt \qquad (\Rightarrow \qquad x(t) = \sum_{k=-\infty}^{+\infty} C_{k} e^{+jk\omega_{0}t}$$

Frequency Resolution 
$$\omega_0 = \left(\frac{2\pi}{T_0}\right)$$
 Signal Period  $T_0$ 

#### **Discrete Time Fourier Series**

$$\gamma[k] = \frac{1}{N} \sum_{n=0}^{N-1} x[n] e^{-jk\hat{\omega}_0 n} \quad \longleftrightarrow \quad x[n] = \sum_{k=0}^{N-1} \gamma[k] e^{+jk\hat{\omega}_0 n}$$
  
Frequency Resolution  $\hat{\omega}_0 = \left(\frac{2\pi}{N_0}\right)$  Sample Counts  $N_0$ 

### **Frequency Variable Notations**

#### **Continuous Time Fourier Transform**

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

$$j \omega \rightarrow e^{j \omega} \rightarrow X(e^{j \omega})$$
  $j \omega$  always appears as  $e^{j \omega}$ 

#### **Discrete Time Fourier Transform**

$$X(j\hat{\omega}) = \sum_{n = -\infty}^{+\infty} x[n] e^{-j\hat{\omega}n} \quad \longleftrightarrow \quad x[n] = \frac{1}{2\pi} \int_{-\pi}^{+\pi} X(j\hat{\omega}) e^{+j\hat{\omega}n} d\hat{\omega}$$

$$j\hat{\omega} \rightarrow e^{j\hat{\omega}} \rightarrow X(e^{j\hat{\omega}})$$
  $j\hat{\omega}$  always appears as  $e^{j\hat{\omega}}$ 

СТ	x(t)	FS	$\frac{1}{T} \int_0^T$	dt	$e^{-j \mathbf{k} \omega_0 t}$	DF	$C_k$	AF	$\sum_{k=-\infty}^{+\infty}$	
DT	<i>x</i> [ <i>n</i> ]	FS	$\frac{1}{N}\sum_{n=0}^{N-1}$		$e^{-j\mathbf{k}\hat{\omega}_{0}\mathbf{n}}$	DF	$\gamma[k]$	PF	$\sum_{k=0}^{N-1}$	
СТ	x(t)	FT	$\int_{-\infty}^{+\infty} d$	lt	$e^{-j\omega t}$	CF	$X(j \omega)$	AF	$\frac{1}{2\pi} \int_{-\infty}^{+\infty}$	<b>d</b> ω
DT	<i>x</i> [ <i>n</i> ]	FT	$\sum_{n=-\infty}^{+\infty}$		$e^{-j\hat{\omega}n}$	CF	$X(j\hat{\omega})$	PF	$\frac{1}{2\pi}\int_{-\pi}^{+\pi}$	<b>d</b> ŵ

Continuous TimeFourier SeriesDiscrete TimeFourier Transform

Continuous Freq Discrete Freq Aperiodic Freq Periodic Freq

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**CT** x(t) **PT**  $\frac{1}{T} \int_0^T dt \ e^{-jk\omega_0 t}$  **DF**  $C_k$ AF  $\sum$ **DT** x[n] **PT**  $\frac{1}{N} \sum_{n=0}^{N-1} e^{-jk\hat{\omega}_0 n}$  **DF**  $\gamma[k]$  **PF**  $\sum_{k=0}^{N-1} e^{-jk\hat{\omega}_0 n}$ **CT** x(t) **AT**  $\int_{-\infty}^{+\infty} dt$   $e^{-j\omega t}$  **CF**  $X(j\omega)$  **AF**  $\frac{1}{2\pi} \int_{-\infty}^{+\infty} d\omega$ **DT** x[n] **AT**  $\sum_{i=1}^{\infty}$  $e^{-j\hat{\omega}n}$  CF  $X(j\hat{\omega})$  PF  $\frac{1}{2\pi}\int_{-\pi}^{+\pi} d\hat{\omega}$  $n = -\infty$ 

Continuous TimeFourier SeriesDiscrete TimeFourier Transform

Continuous Freq Discrete Freq Aperiodic Freq Periodic Freq

Fourier Analysis Overview (0A)



Continuous TimeFourier SeriesDiscrete TimeFourier Transform

Continuous Freq Discrete Freq Aperiodic Freq Periodic Freq

Fourier Analysis Overview (0A)

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<b>CT</b> $x(t)$			$AF  \sum_{k=-\infty}^{+\infty}$	
<b>DT</b> x[n]			$PF  \sum_{k=0}^{N-1}$	
<b>CT</b> $x(t)$			AF $\frac{1}{2\pi} \int_{-\infty}^{+\infty}$	<b>d</b> ω
<b>DT</b> x[n]			PF $\frac{1}{2\pi} \int_{-\pi}^{+\pi}$	d ŵ
<b>C</b> ontinuous Time <b>D</b> iscrete Time	Fourier Series Fourier Transform	Continuous Freq Discrete Freq	Aperiodic Freq Periodic Freq	

Fourier Analysis Overview (0A)

**CT** 
$$x(t)$$
 **PT**  $\frac{1}{T} \int_{0}^{T} dt$   
**DT**  $x[n]$  **PT**  $\frac{1}{N} \sum_{n=0}^{N-1}$ 

$$\mathbf{PT} \quad \frac{1}{T} \int_0^T 1 \, dt = \frac{T}{T}$$

$$\mathbf{PT} \quad \frac{1}{N} \sum_{n=0}^{N-1} 1 = \frac{N}{N}$$

$$X(j\omega) \approx T \cdot C_{k} \qquad \mathsf{CF} \quad \left(\frac{1}{2\pi}\right) \cdot T \cdot \left(\frac{2\pi}{T}\right) \qquad \mathsf{CF} \quad X(j\omega) \quad \mathsf{AF} \quad \frac{1}{2\pi} \int_{-\infty}^{+\infty} d\omega$$
$$X(j\hat{\omega}) \approx N \cdot \gamma_{k} \qquad \mathsf{CF} \quad \left(\frac{1}{2\pi}\right) \cdot N \cdot \left(\frac{2\pi}{N}\right) \qquad \mathsf{CF} \quad X(j\hat{\omega}) \quad \mathsf{PF} \quad \frac{1}{2\pi} \int_{-\pi}^{+\pi} d\hat{\omega}$$

#### **Continuous Time Fourier Series**

$$C_{k} = \frac{1}{T} \int_{0}^{T} x(t) e^{-jk\omega_{0}t} dt \qquad \longleftrightarrow \qquad x(t) = \sum_{k=-\infty}^{+\infty} C_{k} e^{+jk\omega_{0}t}$$





Aperiodic Discrete Frequency Spectrum

 $\sum_{k=-\infty}^{+\infty} C_k$ 

Periodic Continuous Time Signal

$$\frac{1}{T} \int_0^T dt$$
$$x(t)$$

### B. DTFS

#### **Discrete Time Fourier Series**

$$\gamma[\mathbf{k}] = \frac{1}{N} \sum_{n=0}^{N-1} x[n] e^{-j\mathbf{k}\hat{\omega}_0 n}$$

$$\implies x[n] = \sum_{k=0}^{N-1} \gamma[k] e^{+jk\hat{\omega}_0 n}$$





Periodic Discrete Frequency Spectrum

 $\sum_{k=0}^{N-1}$ 

 $\gamma[k]$ 

Periodic Discrete Time Signal

$$\frac{1}{N} \sum_{n=0}^{N-1} x[n]$$

### C. CTFT

#### **Continuous Time Fourier** <u>Transform</u>

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



Aperiodic Discrete Frequency Spectrum

$$\frac{1}{2\pi} \int_{-\infty}^{+\infty} d\omega$$
$$X(j\omega)$$

Aperiodic Continuous Time Signal

$$\int_{-\infty}^{+\infty} dt$$

### D. DTFT

#### **Discrete Time Fourier** <u>Transform</u>

$$X(j\hat{\omega}) = \sum_{n=-\infty}^{+\infty} x[n] e^{-j\hat{\omega}n} \quad \longleftrightarrow \quad x[n] = \frac{1}{2\pi} \int_{-\pi}^{+\pi} X(j\hat{\omega}) e^{+j\hat{\omega}n} d\hat{\omega}$$

$$\frac{1}{2\pi} \int_{-\pi}^{+\pi} d\hat{\omega}$$
$$X(j\hat{\omega})$$

Aperiodic Discrete Time Signal

$$\sum_{n = -\infty}^{+\infty} x[n]$$

### **CTFS & CTFT**

#### **Continuous Time Fourier Series**

$$C_{k} = \frac{1}{T} \int_{0}^{T} x(t) e^{-jk\omega_{0}t} dt \qquad \Longleftrightarrow \qquad x(t) = \sum_{k=-\infty}^{+\infty} C_{k} e^{+jk\omega_{0}t}$$

#### **Continuous Time Fourier Transform**

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

Continuous Frequency

### **DTFS & DTFT**

#### **Discrete Time Fourier Series**

$$\gamma[k] = \frac{1}{N} \sum_{n=0}^{N-1} x[n] e^{-jk\hat{\omega}_0 n} \qquad \Longleftrightarrow \qquad x[n] = \sum_{k=0}^{N-1} \gamma[k] e^{+jk\hat{\omega}_0 n}$$



#### **Discrete Time Fourier Transform**

$$X(j\hat{\omega}) = \sum_{n=-\infty}^{+\infty} x[n] e^{-j\hat{\omega}n} \quad \longleftrightarrow \quad x[n] = \frac{1}{2\pi} \int_{-\pi}^{+\pi} X(j\hat{\omega}) e^{+j\hat{\omega}n} d\hat{\omega}$$

Continuous Frequency

### **CTFS & DTFS**

#### **Continuous Time Fourier Series**

$$C_{k} = \frac{1}{T} \int_{0}^{T} x(t) e^{-jk\omega_{0}t} dt \qquad \longleftrightarrow \qquad x(t) = \sum_{k=-\infty}^{+\infty} C_{k} e^{+jk\omega_{0}t}$$
  
Discrete Time Fourier Series  
$$\gamma[k] = \frac{1}{N} \sum_{n=0}^{N-1} x[n] e^{-jk\hat{\omega}_{0}n} \qquad \longleftrightarrow \qquad x[n] = \sum_{k=0}^{N-1} \gamma[k] e^{+jk\hat{\omega}_{0}n}$$





### **CTFT & DTFT**

#### **Continuous Time Fourier** <u>Transform</u>

$$X(j\hat{\omega}) = \int_{-\infty}^{+\infty} x(t) e^{-j\hat{\omega}t} dt \quad \Longleftrightarrow \quad x(t) = \frac{1}{2\pi} \int_{-\infty}^{+\infty} X(j\omega) e^{+j\omega t} d\omega$$
  
Discrete Time Fourier Transform  
$$X(j\hat{\omega}) = \sum_{n=-\infty}^{+\infty} x[n] e^{-j\hat{\omega}n} \quad \Longleftrightarrow \quad x[n] = \frac{1}{2\pi} \int_{-\pi}^{+\pi} X(j\hat{\omega}) e^{+j\hat{\omega}n} d\hat{\omega}$$





# **Fourier Analysis Methods**



**Normalized Discrete Frequency** 

**Normalized Continuous Frequency** 

# **Types of Fourier Transforms**



# 1. CTFS → CTFT

**Overview (0A)** 





# 3. CTFS ← CTFT





Fourier Analysis Overview (0A)

# 5. CTFT $\rightarrow$ DTFT

![](_page_40_Figure_1.jpeg)

### 6. CTFS → DTFS

![](_page_41_Figure_1.jpeg)

Fourier Analysis Overview (0A)

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# 7. CTFT ← DTFT

![](_page_42_Figure_1.jpeg)

Fourier Analysis Overview (0A)

## 8. CTFS ← DTFS

![](_page_43_Figure_1.jpeg)

Fourier Analysis Overview (0A)

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![](_page_44_Figure_1.jpeg)

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![](_page_45_Figure_1.jpeg)

Fourier Analysis Overview (0A)

![](_page_46_Figure_1.jpeg)

Fourier Analysis Overview (0A)

# $9 \text{ CTFS} \rightarrow \text{DTFT}$

![](_page_47_Figure_1.jpeg)

# $10 \text{ CTFS} \leftarrow \text{DTFT}$

![](_page_48_Figure_1.jpeg)

Fourier Analysis Overview (0A)

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# 11. CTFT $\rightarrow$ DTFS

![](_page_49_Figure_1.jpeg)

# 12. CTFT ← DTFS

![](_page_50_Figure_1.jpeg)

**Overview (0A)** 

## CTFS & DTFT

![](_page_51_Figure_1.jpeg)

### **CTFT & DTFS**

![](_page_52_Figure_1.jpeg)

#### References

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