

Signal:

signal is a function that carries information about any physical phenomena (or) signal is a function of one or more Independent variables that conveys some information.

$\Rightarrow f(t) \rightarrow 1D \text{ signal}$

Ex: Audio signal, ECG, EEG, Voltage signal, current signal

$\Rightarrow f(x, y) \rightarrow 2D \text{ signal}$

Ex: Image signal

$\Rightarrow f(x_1, x_2, \dots, x_n) \rightarrow nD \text{ signal}$

Ex: space signal

$\Rightarrow f(x, y, t) \rightarrow 3D \text{ signal}$

Ex: Video signal

Types of signal

① continuous vs Discrete time signals

$\rightarrow$ continuous-time signal is a signal where 't' is always continuous but amplitude can be either continuous or discrete. (For con)

$\rightarrow$ Discrete-time signal is a signal where 't' is discrete but amplitude is continuous such type of signal is said to be Discrete-time signals

② Analog vs Digital signals

$\rightarrow$ Analog signal is a signal where time and Amplitude is always continuous.

$\rightarrow$ Digital signal is a signal where time and Amplitude always discrete.

$\rightarrow$ All Analog signals are continuous signals but All continuous time signals are not Analog signals

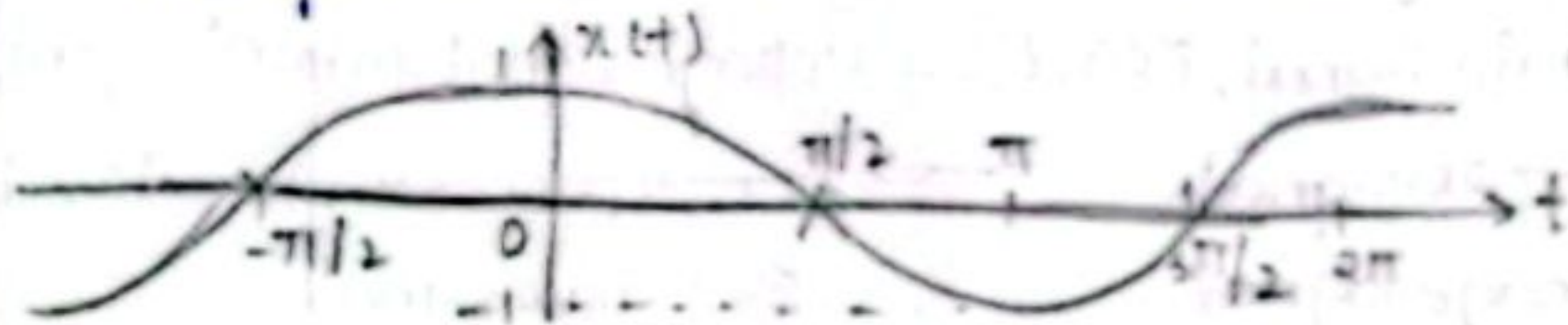
$\rightarrow$ All digital signals are discrete signals but All discrete time signals are not digital signals.

③ Even & Odd signals

→ The signal is said to be Even signal only if the signal satisfies the condition $x(-t) = x(t)$. Then it is Even signal.

Example: $x(t) = \cos(t)$

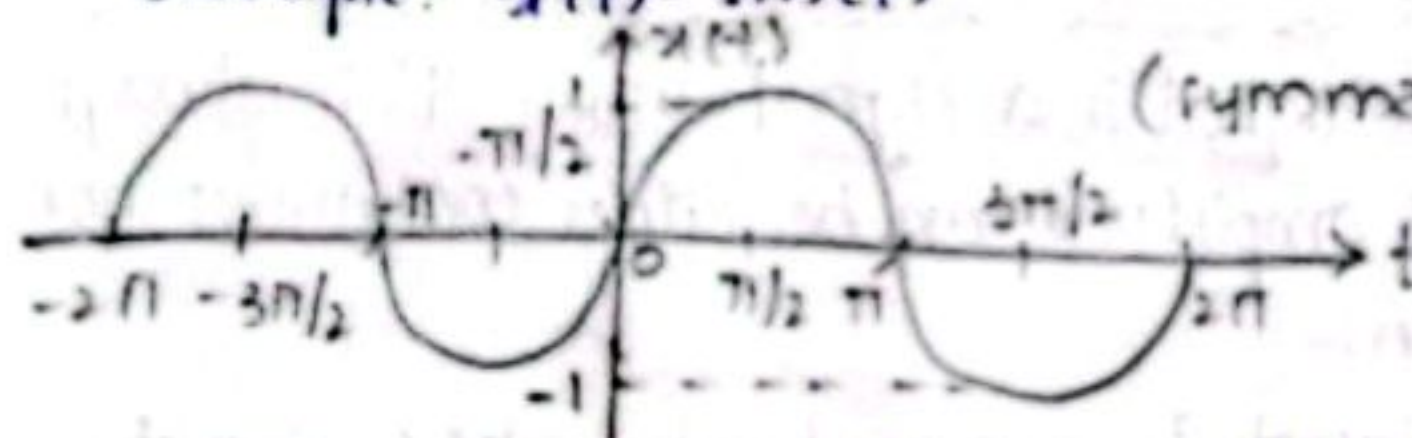
(Symmetric about y-axis)



→ signal $x(t)$ is said to be a odd signal if and only if $x(-t) = -x(t)$. Then it is said to odd signal

Example: $x(t) = \sin(t)$

(Symmetric about origin)



→ for any odd function whose value is always zero at origin.

proof: $x(0) = -x(0)$

$$x(0) = -x(0)$$

$$x(0) + x(0) = 0$$

$$2x(0) = 0$$

$$x(0) = 0$$

→ signal can be decomposed into even component and odd component

$$x(t) = x_e(t) + x_o(t) \quad \text{--- ①}$$

$$x(-t) = x_e(-t) + x_o(-t) \quad \text{replace } t \text{ with } -t$$

$$x(-t) = x_e(t) - x_o(t) \quad \text{--- ②} \quad \left\{ \begin{array}{l} x_e(t) = x_e(t) \\ x_o(-t) = -x_o(t) \end{array} \right.$$

① + ②

$$x(t) + x(-t) = 2x_e(t)$$

$$x_e(t) = \frac{x(t) + x(-t)}{2}$$

① - ②

$$x(t) - x(-t) = 2x_o(t)$$

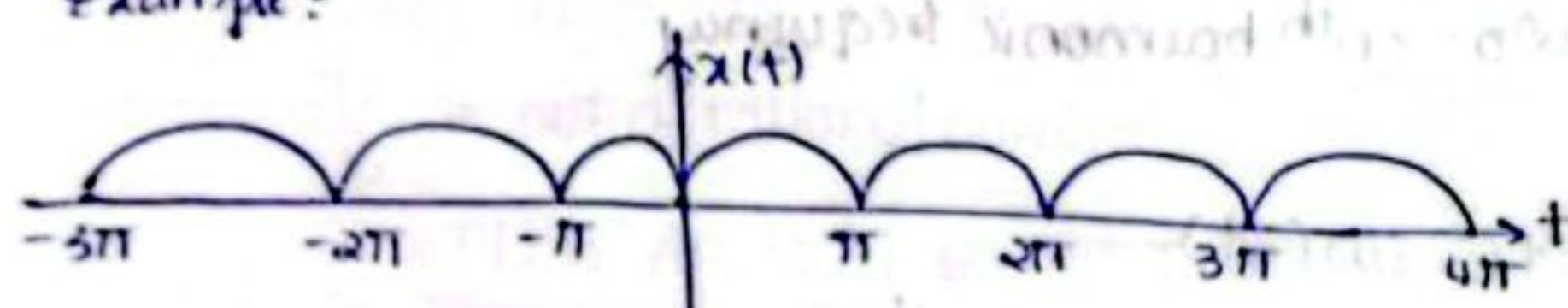
$$x_o(t) = \frac{x(t) - x(-t)}{2}$$

Periodic vs Aperiodic signal

→ If the signal is said to be periodic signal if and only if $x(t) = x(t + mT)$ for all t where m is integer

→ The smallest value of T for which above condition satisfies

Example:



period is $\pi, 2\pi, 3\pi, 4\pi, \dots$

fundamental period is π

Example:

$$x(t) = A \sin(\omega_0 t + \phi)$$

$$x(t + mT) = A \sin(\omega_0(t + mT) + \phi)$$

$$x(t + mT) = A \sin[\omega_0 t + \omega_0 mT + \phi]$$

Let $m=1$

$$x(t + T) = A \sin(\omega_0 t + \omega_0 T + \phi)$$

If $\omega_0 T = 2\pi$

$$x(t + T) = A \sin(\omega_0 t + \phi + 2\pi)$$

$$\sin(\theta + 2\pi) = \sin \theta$$

$$x(t+T) = A \sin(\omega_0 t + \phi)$$

$$x(t+T) = x(t)$$

$\therefore x(t)$ is a periodic signal

$$\omega_0 T = 2\pi$$

$$T = \frac{2\pi}{\omega_0} \text{ fundamental period}$$

$$\omega_0 = \frac{2\pi}{T} \Rightarrow \text{fundamental frequency, units (1/sec)}$$

$$\omega_0 = 2\pi f_0$$

$$f_0 = \frac{1}{T}$$

ω_0 (fundamental frequency) is 1st harmonic frequency

$2\omega_0 \rightarrow$ 2nd harmonic frequency

$n\omega_0 \rightarrow$ nth harmonic frequency

Ex:

$$x(t) = \sin(3t)$$

Let compare this with

$$x(t) = A \sin(\omega_0 t + \phi)$$

$$A=1, \omega_0=3, \phi=0$$

$$T = \frac{2\pi}{\omega_0} = \frac{2\pi}{3}$$

$\therefore$ It is periodic signal

Ex:

$$x(t) = \cos(\sqrt{2}\pi t)$$

$$T = \frac{2\pi}{\omega_0} = \frac{2\pi}{\sqrt{2}\pi} = \sqrt{2}$$

$$x(t) = x(t+T)$$

$\therefore$ It is periodic signal

$\rightarrow$ sum of two periodic signals does not always periodic signal. It is periodic only if it satisfies some condition

$\rightarrow x_1(t)$ is a periodic signal with the fundamental period T_1 and $x_2(t)$ is a periodic signal with fundamental period T_2 . $x(t) = x_1(t) + x_2(t)$ is periodic if and only if $\frac{T_1}{T_2} = \frac{m}{n}$ (rational number). The fundamental period $T_0 = nT_1 = mT_2$ (LCM of T_1, T_2 ; $T_0 = \text{LCM}(T_1, T_2)$)

Example:-

$$x(t) = \sin(3t) + \cos(\sqrt{2}\pi t)$$

$\downarrow$
periodic

$\downarrow$
periodic

$$T_1 = \frac{2\pi}{3}$$

$$T_2 = \sqrt{2}$$

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

$$\frac{T_1}{T_2} = \frac{\frac{2\pi}{3}}{\sqrt{2}} = \frac{\sqrt{2}\pi}{3}$$

$\frac{T_1}{T_2}$ is not a rational number

$\therefore x(t)$ is Aperiodic or non periodic signal

Example:-

$$x(t) = \sin(3t) + \cos(5t)$$

$\downarrow$
periodic

$\downarrow$
periodic

$$T_1 = \frac{2\pi}{3}$$

$$T_2 = \frac{2\pi}{5}$$

$$\frac{T_1}{T_2} = \frac{\frac{2\pi}{3}}{\frac{2\pi}{5}} = \frac{5}{3}$$

$\frac{T_1}{T_2}$ is rational $\therefore$ It is periodic

Fundamental period is

$$\frac{T_1}{T_2} = \frac{5}{3}$$

$$T_0 = 3T_1 = 5T_2$$

$$= 3 \cdot \frac{2\pi}{3} = 5 \cdot \frac{2\pi}{5}$$

$$T_0 = 2\pi = 2\pi$$

$$\therefore T_0 = 2\pi$$

Example 1

$$x(t) = \sin(3t) + \cos(5t) + \sin(7t)$$

↓ ↓ ↓
Periodic Periodic Periodic

$$\downarrow \quad \downarrow \quad \downarrow$$

$$T_1 = \frac{2\pi}{3} \quad T_2 = \frac{2\pi}{5} \quad T_3 = \frac{2\pi}{7}$$

$$\frac{T_1}{T_2} = \frac{5}{3}, \quad \frac{T_2}{T_3} = \frac{7}{5}, \quad \frac{T_1}{T_3} = \frac{7}{3}$$

$\therefore x(t)$ is periodic signal

$$T_0 = \frac{T_1}{\frac{5}{3}} = \frac{5}{3}$$

$$T_0 = 3T_1 = 5T_2 = 7T_3$$

$$\therefore T_0 = 3 \times \frac{2\pi}{3} = 5 \times \frac{2\pi}{5} = 7 \times \frac{2\pi}{7}$$

$$\therefore T_0 = 2\pi$$

Example 2

$$x(t) = \sin(\omega_0 t) + \sin(2\omega_0 t)$$

↓ ↓
periodic periodic

$$T_1 = \frac{2\pi}{\omega_0} \quad T_2 = \frac{\pi}{\omega_0}$$

$$\frac{T_1}{T_2} = 2 \text{ (rational number)}$$

$\therefore x(t)$ periodic signal

Fundamental period

$$T_0 = T_1 = 2T_2$$

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

example:

$$x(t) = \sin(\omega_0 t) + \sin(2\omega_0 t) + \sin(3\omega_0 t)$$

↓ ↓ ↓
periodic periodic periodic

$$\downarrow \quad \downarrow \quad \downarrow$$

$$T_1 = \frac{2\pi}{\omega_0} \quad T_2 = \frac{\pi}{\omega_0} \quad T_3 = \frac{2\pi}{3\omega_0}$$

$$\frac{T_1}{T_2} = 2, \quad \frac{T_2}{T_3} = \frac{3}{2}, \quad \frac{T_1}{T_3} = 3$$

$\therefore$ It is periodic signal

Fundamental period

$$T_0 = T_1 = 2T_2 = 3T_3$$

$$\boxed{\therefore T_0 = 2\pi}$$

Example 3

$$x(t) = \sin(\omega_0 t) + \sin(2\omega_0 t) + \sin(3\omega_0 t) + \sin(4\omega_0 t)$$

↓ ↓ ↓ ↓
periodic periodic periodic periodic

$$\downarrow \quad \downarrow \quad \downarrow \quad \downarrow$$

$$T_1 = \frac{2\pi}{\omega_0} \quad T_2 = \frac{\pi}{\omega_0} \quad T_3 = \frac{2\pi}{3\omega_0} \quad T_4 = \frac{\pi}{2\omega_0}$$

$$\frac{T_1}{T_2} = 2, \quad \frac{T_2}{T_3} = \frac{3}{2}, \quad \frac{T_1}{T_3} = 3, \quad \frac{T_1}{T_4} = 4, \quad \frac{T_2}{T_4} = 2,$$

$$\frac{T_3}{T_4} = \frac{4}{3}$$

$\therefore$ It is periodic

Fundamental period is

$$T_0 = T_1 = 2T_2 = 3T_3 = 4T_4$$

$$T_0 = 2\pi$$

→ sum of all sinusoidal signals whose frequencies are integers multiples of fundamental frequency then the resultant signal is periodic signal with the fundamental period of $\frac{2\pi}{\omega_0}$ (same is valid for cosine)

Energy vs power signals

Energy of a given signal $x(t)$ is

$$E = \int_{-\infty}^{\infty} |x(t)|^2 dt = \lim_{T \rightarrow \infty} \int_{-T}^T |x(t)|^2 dt$$

Average power of a given signal $x(t)$ is

$$P_{avg} = \lim_{T \rightarrow \infty} \frac{1}{2T} \int_{-T}^T |x(t)|^2 dt$$

① Energy is finite and power is infinite zero

Then $0 < E < \infty$

$$P_{avg} = 0$$

The signal $x(t)$ is Energy signal

$$0 < P_{avg} < \infty$$

$$E = \infty$$

The signal $x(t)$ is power signal

③ If Energy and power are 0 or ∞

$$E = 0$$

$$P = 0$$

$$E = \infty$$

$$P = \infty$$

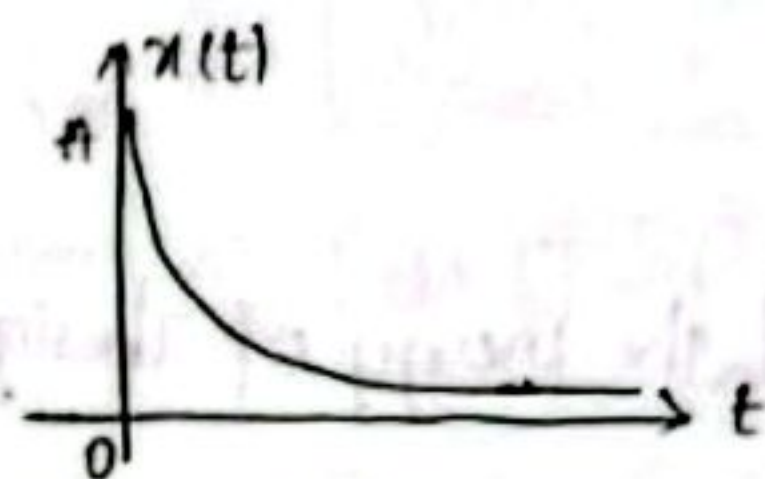
neither a Energy

nor a power signal

④ check whether the following signals are Energy signals or not

$$① x(t) = e^{-at} u(t)$$

Exponentially decaying signal



Energy of a signal $x(t)$

$$E = \int_{-\infty}^{\infty} |x(t)|^2 dt = \int_{-\infty}^0 |x(t)|^2 dt + \int_0^{\infty} A^2 (e^{-at})^2 dt$$

$$= \int_{-\infty}^0 0 + \int_0^{\infty} A^2 (e^{-at})^2 dt$$

$$= A^2 \int_0^{\infty} e^{-2at} dt$$

$$= A^2 \left[\frac{e^{-2at}}{-2a} \right]_0^{\infty}$$

$$= \frac{A^2}{-2a} [e^{-\infty} - e^0]$$

$$= \frac{A^2}{-2a} (0 - 1)$$

$$= \frac{A^2}{2a}$$

$$P_{avg} = \lim_{T \rightarrow \infty} \frac{1}{2T} \int_{-T}^T |x(t)|^2 dt$$

$$= \lim_{T \rightarrow \infty} \frac{1}{2T} \int_0^T A^2 (e^{-at})^2 dt$$

$$= \lim_{T \rightarrow \infty} \frac{A^2}{2T} \left[\frac{e^{-2at}}{-2a} \right]_0^T$$

$$= \lim_{T \rightarrow \infty} \frac{A^2}{4T} [e^{-2aT} - e^0]$$

$$= \lim_{T \rightarrow \infty} \frac{A^2}{4T} = 0$$

$$0 < E < \infty$$

$$P_{avg} = 0$$

$\therefore x(t)$ is a Energy signal, the Energy of the signal

$$E = \frac{A^2}{2\omega}$$

$$\textcircled{a} x(t) = A \cos(\omega t + \phi)$$

Energy signal: $\int_{-\infty}^{\infty} |x(t)|^2 dt$

$$= \int_{-\infty}^{\infty} A^2 \cos^2(\omega t + \phi) dt$$

$$= A^2 \int_{-\infty}^{\infty} \left(\frac{1 + \cos(2\omega t + 2\phi)}{2} \right) dt$$

$$= A^2 \left[\int_{-\infty}^{\infty} \frac{1}{2} dt + \int_{-\infty}^{\infty} \frac{\cos(2(\omega t + \phi))}{2} dt \right]$$

$$= \frac{A^2}{2} \left[t \Big|_{-\infty}^{\infty} + \int_{-\infty}^{\infty} \frac{\cos(2(\omega t + \phi))}{2} dt \right]$$

$$= \frac{A^2}{2} \left[\infty + \int_{-\infty}^{\infty} \frac{\cos(2(\omega t + \phi))}{2} dt \right]$$

$$= \infty$$

Average power: $\lim_{T \rightarrow \infty} \frac{1}{2T} \int_{-T}^T |x(t)|^2 dt$

$$\lim_{T \rightarrow \infty} \frac{1}{2T} \int_{-T}^T A^2 \cos^2(\omega t + \phi) dt$$

$$\lim_{T \rightarrow \infty} \frac{A^2}{2T} \int_{-T}^T \frac{1 + \cos(2(\omega t + \phi))}{2} dt$$

$$\Rightarrow \lim_{T \rightarrow \infty} \frac{A^2}{4T} \left[dt \Big|_{-T}^T + \int_{-T}^T \cos(2\omega t + 2\phi) dt \right]$$

$$\Rightarrow \lim_{T \rightarrow \infty} \frac{A^2}{4T} \left[dt \Big|_{-T}^T + \int_{-T}^T \cos(2\omega t + 2\phi) dt \right]$$

$$\Rightarrow \lim_{T \rightarrow \infty} \frac{A^2}{4T} \left[2T + \frac{\sin(2\omega t + 2\phi)}{2\omega} \Big|_{-T}^T \right]$$

$$\Rightarrow \lim_{T \rightarrow \infty} \frac{A^2}{4T} \left[2T + \frac{\sin(2\omega T + 2\phi) - \sin(-2\omega T + 2\phi)}{2\omega} \right]$$

$$\Rightarrow \lim_{T \rightarrow \infty} \frac{A^2}{4T} [2T + \dots]$$

$$\Rightarrow \lim_{T \rightarrow \infty} \frac{A^2}{4T} \left[2T + 2 \int_0^T \cos(2\omega t + 2\phi) dt \right]$$

$$\Rightarrow \lim_{T \rightarrow \infty} \left[\frac{A^2}{4T} 2T + \frac{A^2}{4T} \left[\frac{\sin(2\omega T + 2\phi)}{2\omega} \right]_0^T \right]$$

$$\Rightarrow \lim_{T \rightarrow \infty} \left[\frac{A^2}{2} + \frac{A^2}{2T} \frac{1}{2\omega} [\sin(2\omega T + 2\phi) - \sin(2\phi)] \right]$$

$$\Rightarrow \lim_{T \rightarrow \infty} \left[\frac{A^2}{2} + \frac{A^2}{4T\omega} [\sin(2\phi)] \right]$$

$$\Rightarrow \lim_{T \rightarrow \infty} \frac{A^2}{2} + \lim_{T \rightarrow \infty} \frac{A^2}{4T\omega} \sin 2\phi$$

$$\Rightarrow \frac{A^2}{2}$$

Energy is ∞ , power is finite

$\therefore x(t)$ is a power signal

NOTE:

$$\text{RMS value} = \sqrt{P_{avg}}$$

$$\therefore \text{for } x(t) = A \cos(\omega t + \phi) \text{ RMS} = \frac{A}{\sqrt{2}}$$

Similarly $x(t) = A \sin(\omega t + \phi)$, then Energy is ∞

Average power is $A^2/2 \therefore x(t)$ is power signal

Deterministic vs random signals

→ Deterministic signal is a signal whose values can be determined at any instant of time 't' such signals are deterministic signals. can be expressed mathematically

Example:- $\sin(t)$, e^{-t} etc

→ Random signal is a signal whose value can't be determined at any instant of time 't'. Random signals are handled with / analysed with probability manner.

Example:- noisy signal

causal, Anti causal, non-causal signals

→ causal is a signal if $x(t) = 0$ for $t < 0$

→ Anti causal signal, if $x(t) = 0$ for $t > 0$

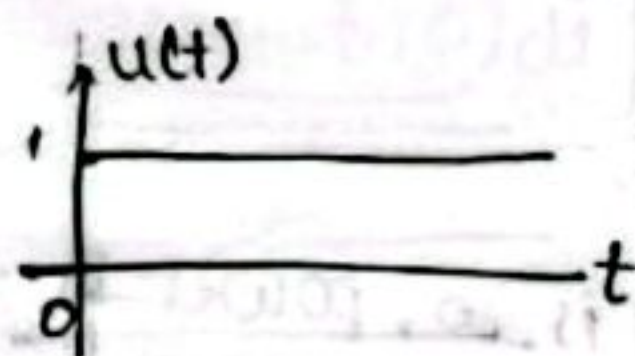
→ non-causal signal, if $x(t) \neq 0$ for $t > 0$ & $t < 0$

Standard continuous time signals.

Basic signals

① Unit step signal

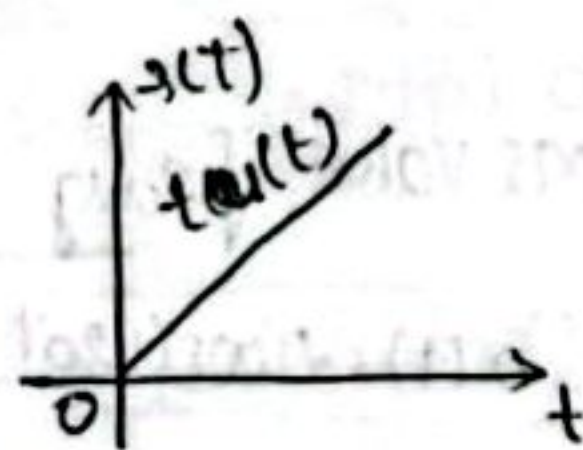
$$u(t) = \begin{cases} 1 & t \geq 0 \\ 0 & t < 0 \end{cases}$$



It is a causal signal

② Ramp signal

$$r(t) = \begin{cases} t & t \geq 0 \\ 0 & t < 0 \end{cases}$$

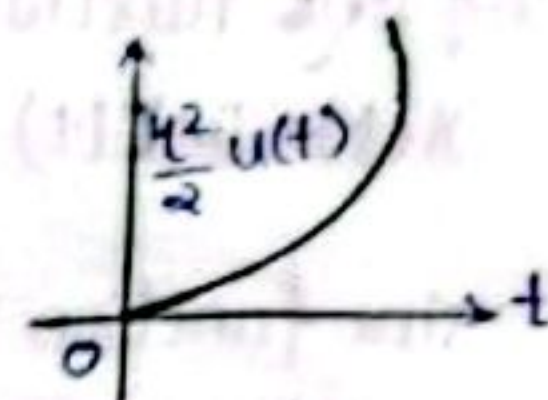


$$r(t) = t u(t)$$

③ Parabolic signal

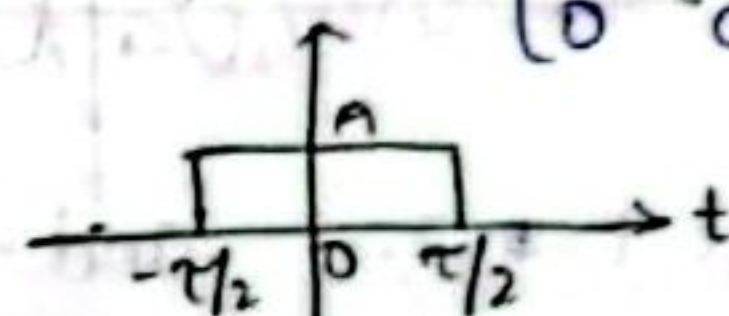
$$p(t) = \begin{cases} t^2/2 & t \geq 0 \\ 0 & t < 0 \end{cases}$$

$$p(t) = \frac{t^2}{2} u(t)$$

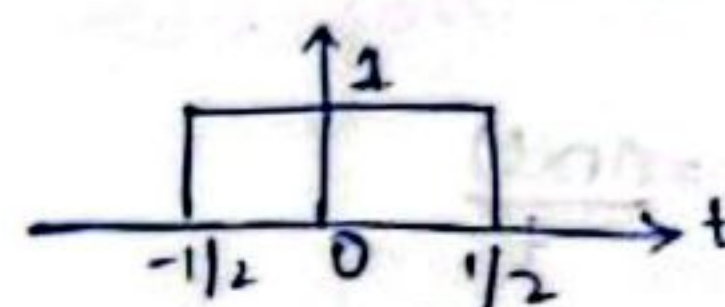


④ Rectangular signal (a) pulse

$$x(t) = A \text{rect}(t/\tau) = A \Pi(t/\tau) = \begin{cases} A & -\tau/2 \leq t \leq \tau/2 \\ 0 & \text{elsewhere} \end{cases}$$

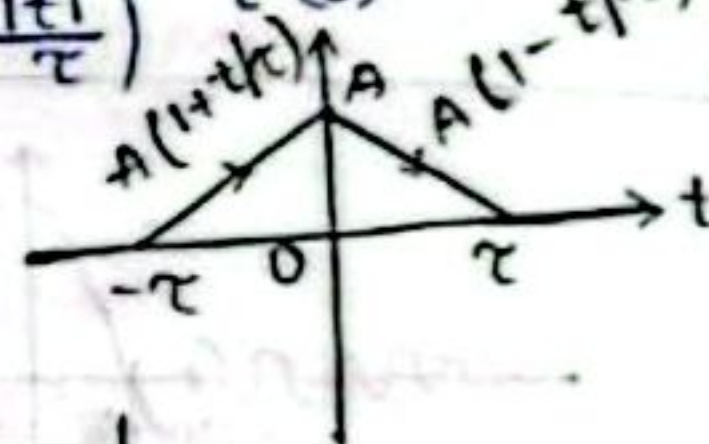


Example:- $x(t) = \text{rect}(t)$ sketch graph

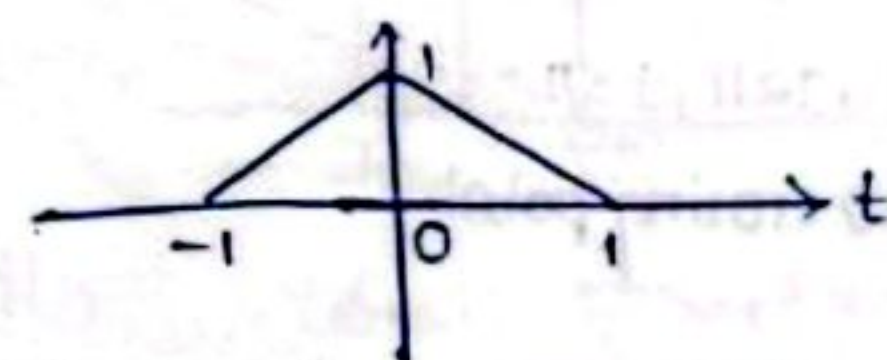


⑤ Triangular signal (a) Triangular pulse

$$A \Delta(t/\tau) = \begin{cases} A(1 - |t|/\tau) & -\tau \leq t \leq \tau \\ 0 & \text{elsewhere} \end{cases}$$

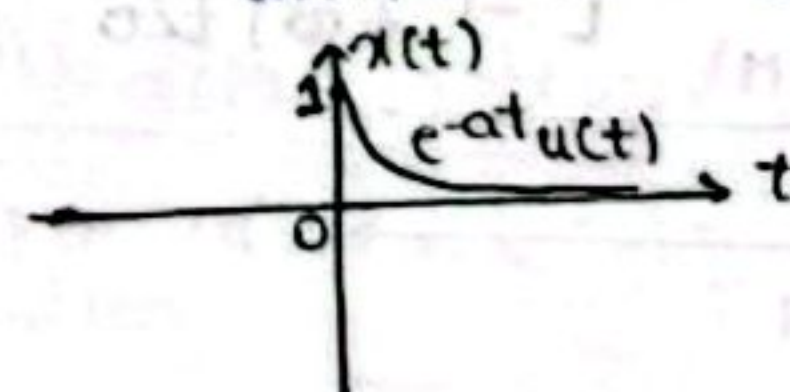


Example:- $x(t) = 1 - |t|$ sketch graph



⑥ Exponentially decay in signal

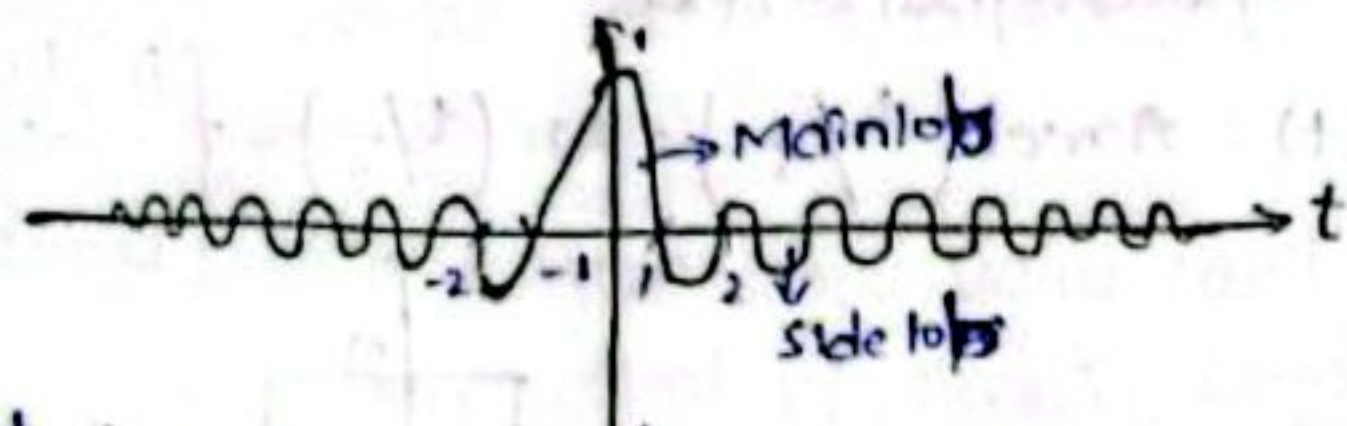
$$x(t) = e^{-at} u(t), \text{ where } a > 0$$



③ Sinc function

$$x(t) = \text{sinc}(t) = \frac{\sin(\pi t)}{\pi t}$$

sinc function is product of two signals that is $\sin(\pi t)$ and $1/(\pi t)$

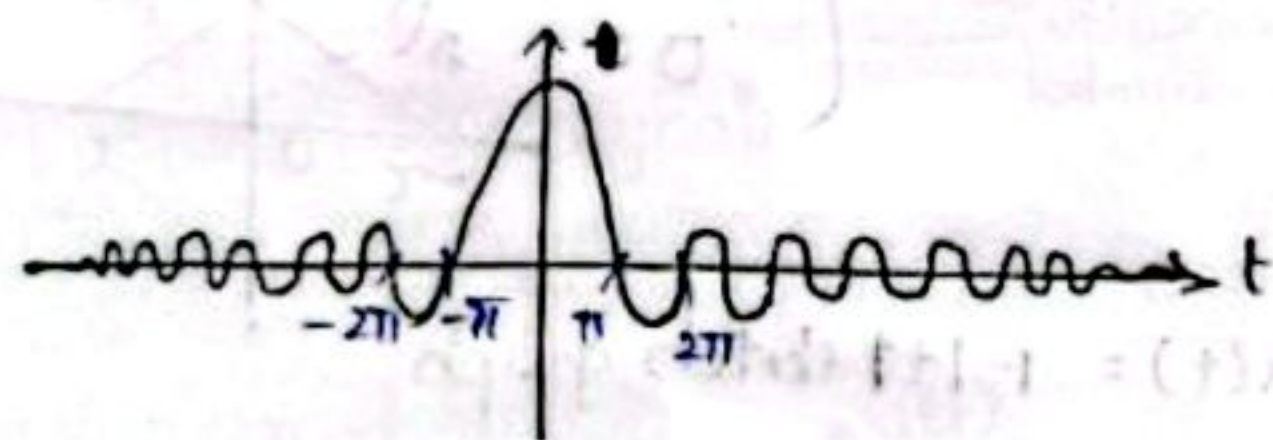


at $t = 0, 2, \dots$ and $-1, 2, \dots$ are zero crossing points because at this point its value is zero

④ Sampling function

$$x(t) = \text{sa}(t) = \frac{\sin(\pi t)}{t}$$

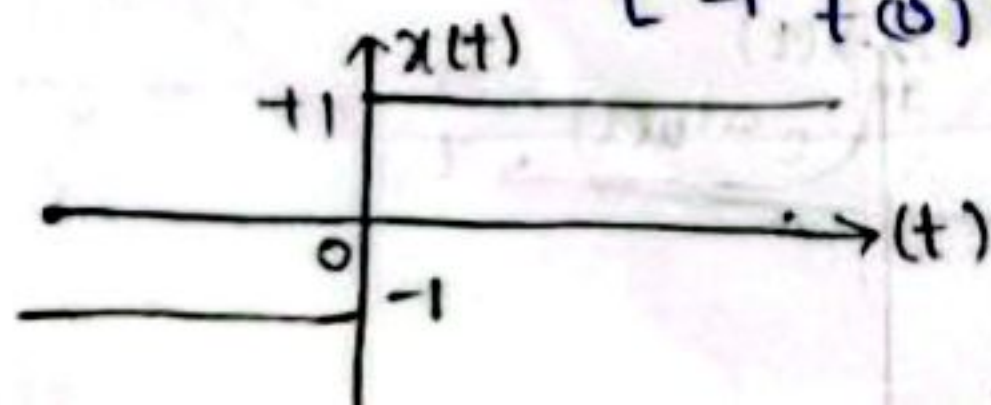
$$\text{sa}(\pi t) = \text{sinc}(t) = \frac{\sin \pi t}{\pi t}$$



$t = \pm\pi, \pm 2\pi, \pm 3\pi, \dots$ are zero crossing points

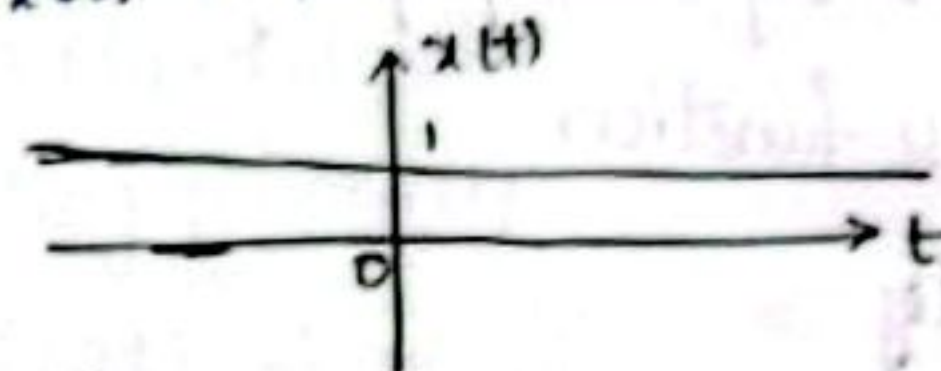
⑤ Signum function

$$x(t) = \text{sgn}(t) = \frac{t}{|t|} = \begin{cases} +1 & t > 0 \\ 0 & t = 0 \\ -1 & t < 0 \end{cases}$$



⑥ DC signal

$$x(t) = 1 \quad \forall t$$



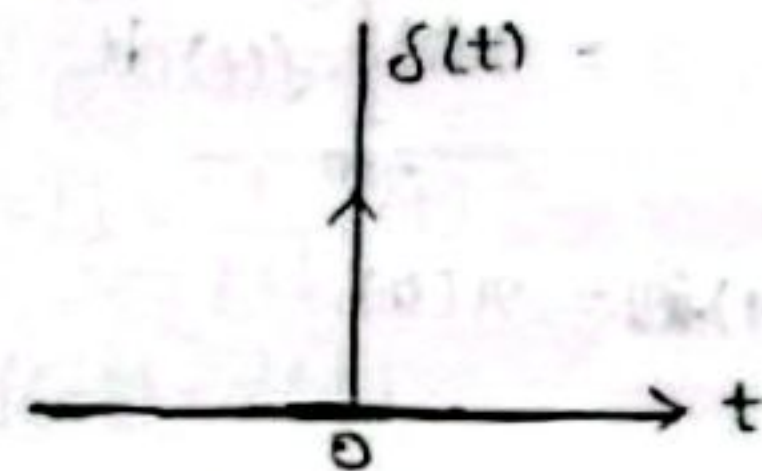
⑦ Impulse signal

Impulse signal is also known as Dirac delta function

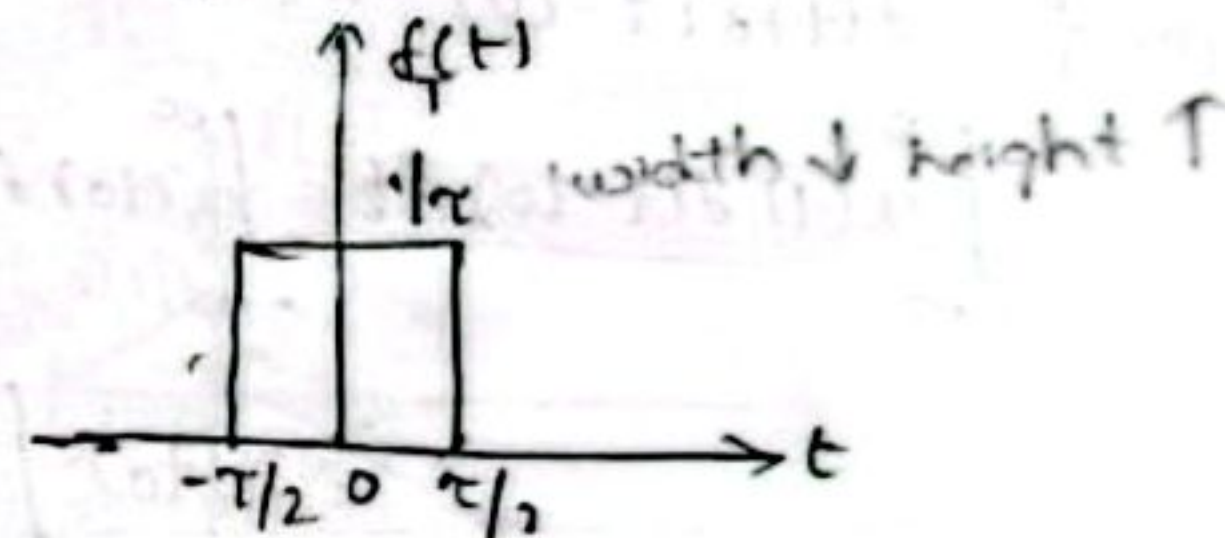
$$\delta(t) = \begin{cases} \infty & t = 0 \\ 0 & \text{otherwise} \end{cases}$$

$$= \int_{-\infty}^{\infty} \delta(t) dt = 1$$

when we dealing with impulse signal we deal with area not with amplitude



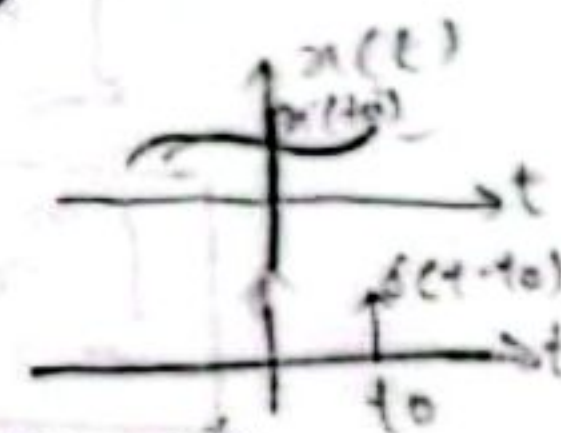
Impulse signal can be understood by rectangular pulse



$$(i) \quad \delta_T(t) = \frac{1}{\tau} \text{rect}(t/\tau)$$

$$\delta(t) = \lim_{\tau \rightarrow 0} \delta_T(t)$$

$$(ii) \quad x(t) \delta(t) = x(0) \delta(t)$$



high shifting operation $x(t) \delta(t-t_0) = x(t_0) \delta(t-t_0)$

any signal multiplied with impulse function is impulse signal scaled by some property

Properties of Impulse-function

① sampling property

$$① \int_{-\infty}^{\infty} x(t) \delta(t) dt = x(0)$$

proof: $x(t) \delta(t) = x(0) \delta(t)$

$$\int_{-\infty}^{\infty} x(t) \delta(t) dt = \int_{-\infty}^{\infty} x(0) \delta(t) dt$$

$$= x(0) \int_{-\infty}^{\infty} \delta(t) dt = 1$$

$$\int_{-\infty}^{\infty} x(t) \delta(t) dt = x(0)$$

$$\int_{-\infty}^{\infty} x(t) \delta(t-t_0) dt = x(t_0)$$

proof: $x(t) \delta(t-t_0) = x(t_0) \delta(t-t_0)$

$$\int_{-\infty}^{\infty} x(t) \delta(t-t_0) dt = \int_{-\infty}^{\infty} x(t_0) \delta(t-t_0) dt$$

$$= x(t_0) \int_{-\infty}^{\infty} \delta(t-t_0) dt$$

$$\therefore \int_{-\infty}^{\infty} x(t) \delta(t-t_0) dt = x(t_0)$$

$$\boxed{\int_{-\infty}^{\infty} x(t) \delta(t-t_0) dt = x(t_0) \doteq x(t) \Big|_{t=t_0}}$$

Example: $\int_{-\infty}^{\infty} x(t-t_0) \delta(t-t_0) dt$

$$= x(t-t_0) \Big|_{t=t_0}$$

$$= x(t_0 - t_0)$$

② scaling property

$$① \delta(at) = \frac{1}{|a|} \delta(t)$$

$$② \delta(at+b) = \delta\left[a\left(t+\frac{b}{a}\right)\right]$$

$$= \frac{1}{|a|} \delta\left(t+\frac{b}{a}\right)$$

③ Even function

$$\delta(at) = \frac{1}{|a|} \delta(t)$$

let $a = -1$

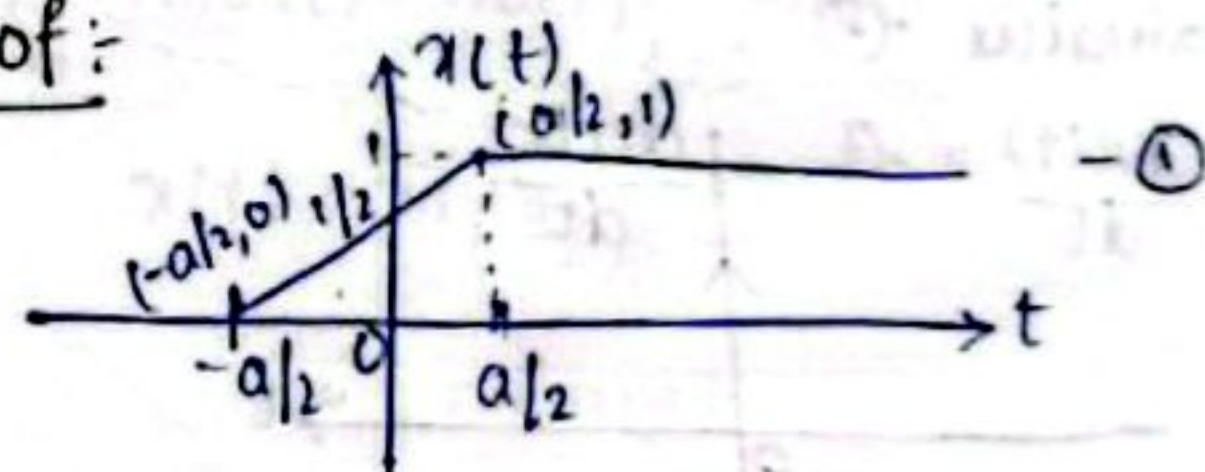
$$\delta(-t) = \frac{1}{|-1|} \delta(t)$$

$$\delta(-t) = \delta(t)$$

④

$$d(t) = \frac{du(t)}{dt}$$

proof:



line equation $y = mx + c$

$$m = \frac{y_2 - y_1}{x_2 - x_1} = \frac{1}{a}$$

$$y = \frac{1}{a} x + c$$

$$x(t) = \frac{1}{a} t + c$$

at $t=0$

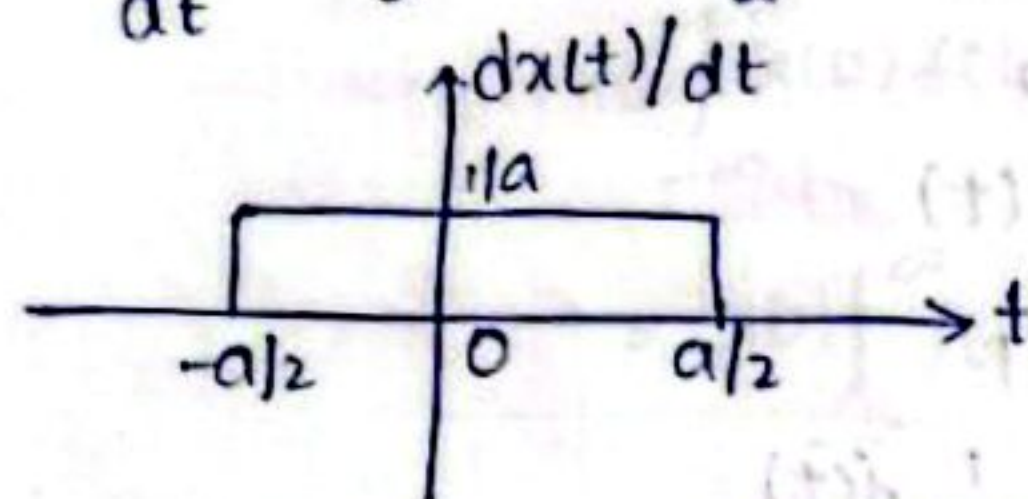
$$x(0) = 0 + 0$$

$$x(0) = \frac{1}{2} = 0$$

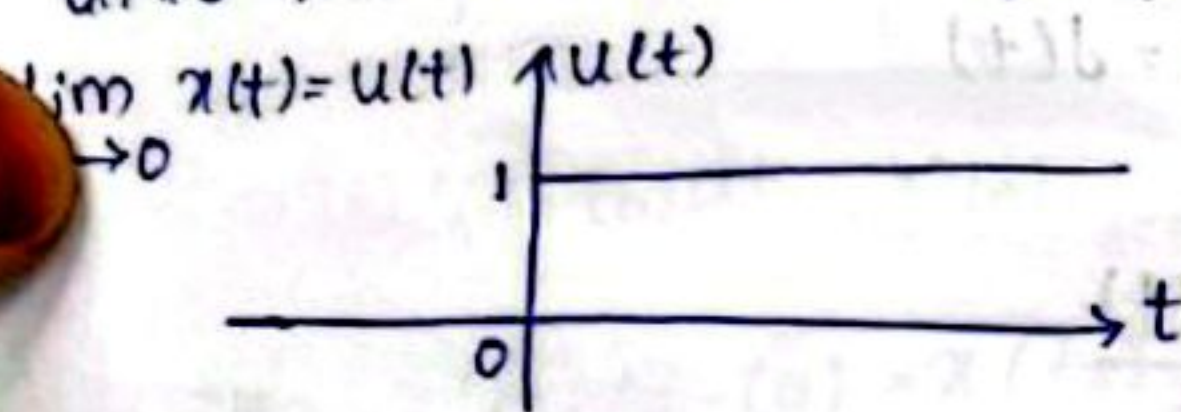
$$\therefore x(t) = \begin{cases} \frac{1}{a}t + \frac{1}{2} & (\text{for } -a/2 \leq t \leq a/2) \\ 1 & (\text{for } t \geq a/2) \end{cases}$$

differentiating the signal

$$\frac{dx(t)}{dt} = \frac{1}{a} \text{ for } -\frac{a}{2} \leq t \leq \frac{a}{2}$$

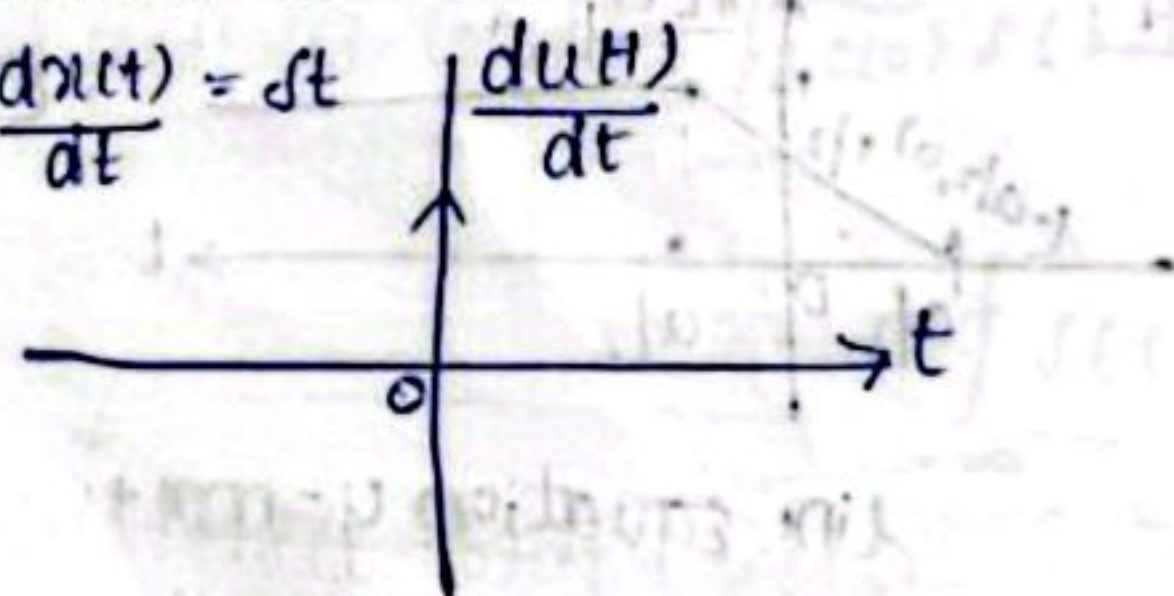


As $a \rightarrow 0$ this become unit step signal - ①



It's derivative - ②

$$\lim_{a \rightarrow 0} \frac{dx(t)}{dt} = \delta t$$



$$\delta(t) = \frac{du(t)}{dt}$$

If we integrate impulse we get unit step signal

$$u(t) = \int_{-\infty}^t \delta(\tau) d\tau$$

$$\textcircled{1} \left[\sin\left(t^2 - \frac{\pi}{2}\right) \right] \delta(t)$$

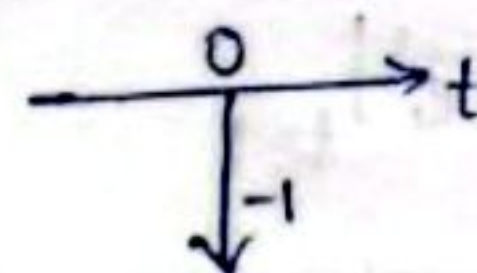
$$x(t) \delta(t) = x(0) \delta(t) \text{ (property)}$$

at replace t with 0

$$\sin\left(0 - \frac{\pi}{2}\right) \delta(t) = \sin\left(-\frac{\pi}{2}\right) \delta(t)$$

$$= (-1) \delta(t)$$

$$= -\delta(t)$$



$$\textcircled{2} \int_{-\infty}^{\infty} \delta(t-2) \cos\left(\frac{\pi t}{4}\right) dt$$

$$\int_{-\infty}^{\infty} x(t) \delta(t-t_0) dt = x(t) \Big|_{t=t_0} \text{ (property)}$$

$$\int_{-\infty}^{\infty} \delta(t-2) \cos\left(\frac{\pi t}{4}\right) dt = \cos\left(\frac{\pi t}{4}\right) \Big|_{t=2}$$

$$\therefore x(t) \Big|_{t=2} = \cos\left(\frac{\pi t}{4}\right) \Big|_{t=2} = \cos\left(\frac{\pi(2)}{4}\right)$$

$$= \cos\left(\frac{\pi}{2}\right) = 0$$

$$\textcircled{3} \int_{-\infty}^{\infty} \delta(t) \cos\left(\frac{3t}{2}\right) dt$$

$$\int_{-\infty}^{\infty} x(t) \delta(t) dt = x(t) \Big|_{t=0} = x(0) \text{ (property)}$$

$$x(t) = \cos\left(\frac{3t}{2}\right)$$

$$x(0) = \cos(0) = 1$$

$$\textcircled{4} \int_{-\infty}^{\infty} e^{-t} \delta(at-2) dt$$

$$\delta(at+b) = \frac{1}{|a|} \delta\left(t + \frac{b}{a}\right)$$

$$\delta(at-2) = \frac{1}{|a|} \delta\left(t - \frac{2}{a}\right)$$

$$= \frac{1}{2} \delta(t-1)$$

$$\int_{-\infty}^{\infty} e^{-t} \frac{1}{2} \delta(t-1) dt$$

$$= \frac{1}{2} \int_{-\infty}^{\infty} e^{-t} \delta(t-1) dt \quad \int_{-\infty}^{\infty} x(t) \delta(t-t_0) dt = x(t)|_{t=t_0}$$

$$= \frac{1}{2} e^{-t} \Big|_{t=1}$$

$$= \frac{1}{2} e^{-1}$$

$$= \frac{1}{2e}$$

$$\textcircled{9} \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} t^2 e^{-t^2/2} \delta(1-2t) dt$$

By scaling propert

$$\delta(1-2t) = \frac{1}{2} \delta(t - \frac{1}{2})$$

$$= \frac{1}{2} \delta(t - \frac{1}{2})$$

$$\frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} t^2 e^{-t^2/2} \frac{1}{2} \delta(t - \frac{1}{2}) dt$$

$$\frac{1}{2\sqrt{2\pi}} \int_{-\infty}^{\infty} t^2 e^{-t^2/2} \delta(t - \frac{1}{2}) dt$$

$$\frac{1}{2\sqrt{2\pi}} \int_{-\infty}^{\infty} x(t) \delta(t-t_0) dt = x(t)|_{t=t_0} \quad (\text{property})$$

$$\frac{1}{2\sqrt{2\pi}} t^2 e^{-t^2/2} \Big|_{t=1/2}$$

$$\frac{1}{2\sqrt{2\pi}} \frac{1}{4} e^{-1/4}$$

$$= \frac{1}{8\sqrt{2\pi}} e^{-1/8}$$

$$= \frac{1}{8\sqrt{2\pi}} e^{1/8}$$

Basic Operations on signals

① Addition of signals

$$x_1(t)$$

$$x_2(t)$$

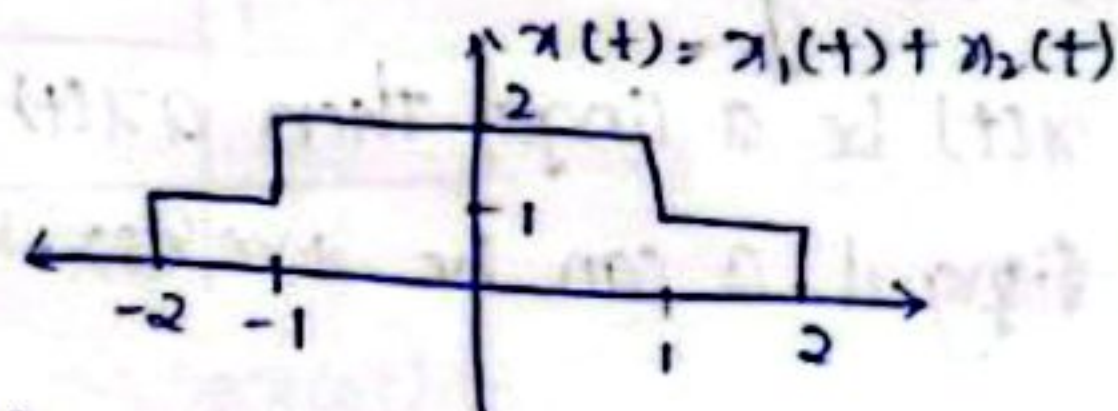
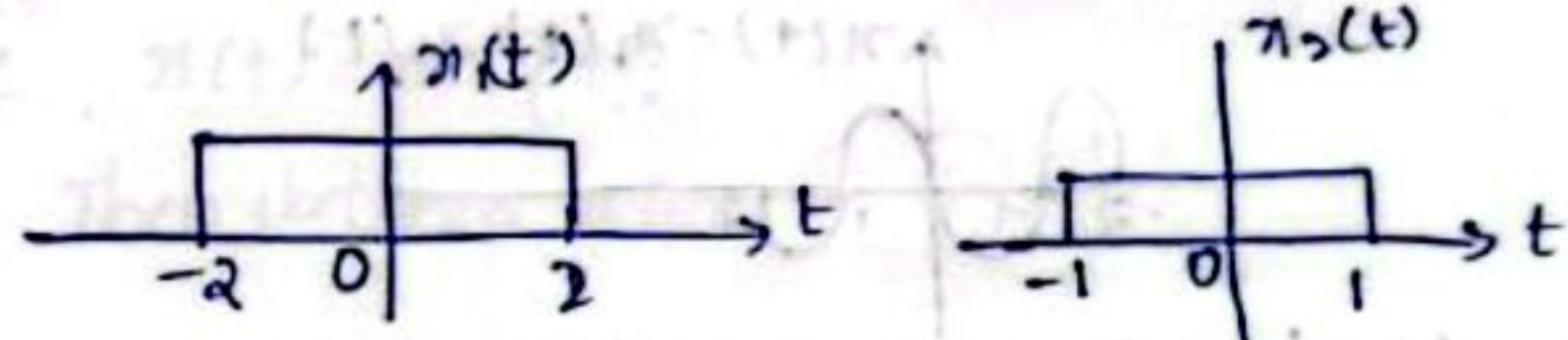
$$x(t) = x_1(t) + x_2(t)$$

$$x(0) = x_1(0) + x_2(0)$$

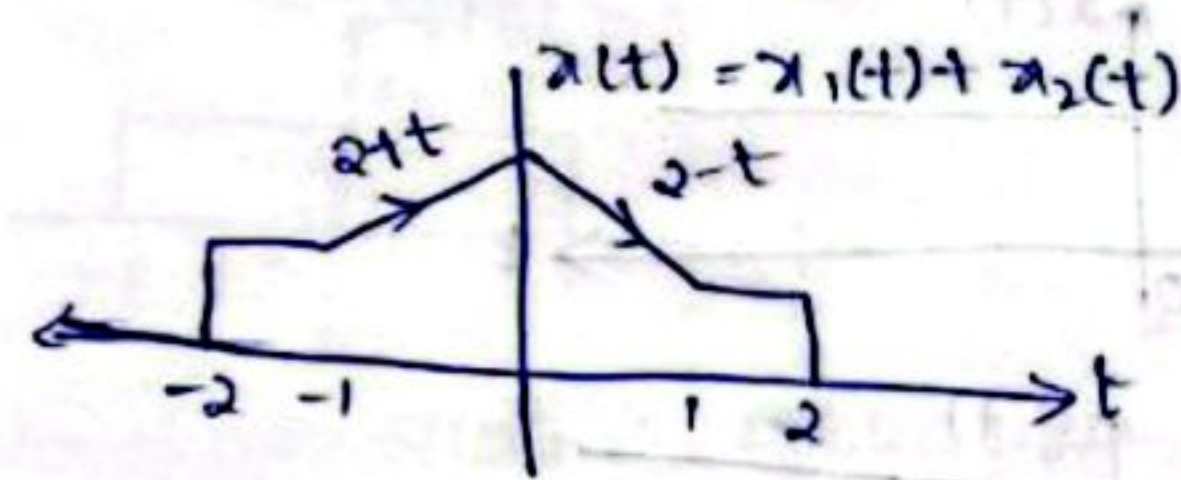
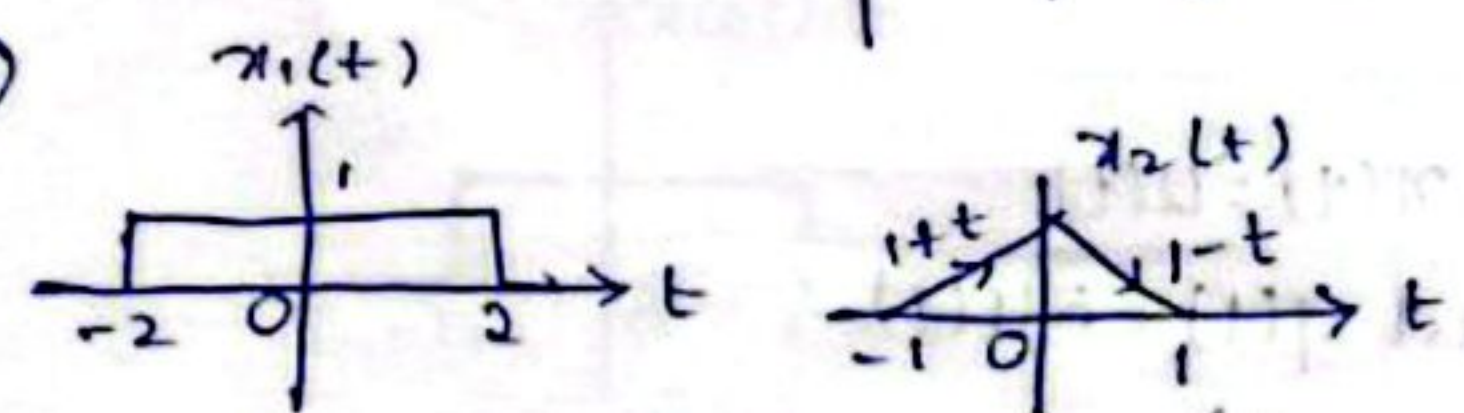
$$x(0.1) = x_1(0.1) + x_2(0.1)$$

Ex:-

①



②



③ multiplication of signals.

Let $x_1(t)$ and $x_2(t)$ are two signals

$$x(t) = x_1(t) x_2(t)$$

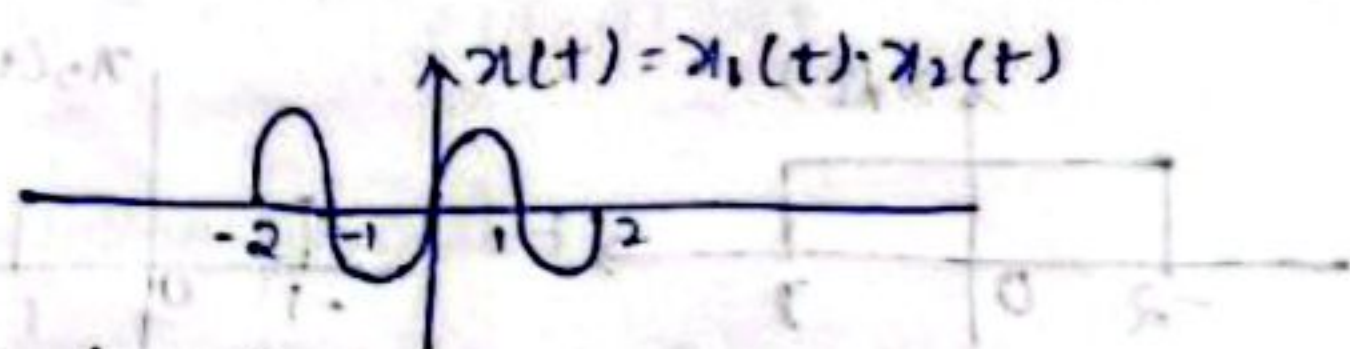
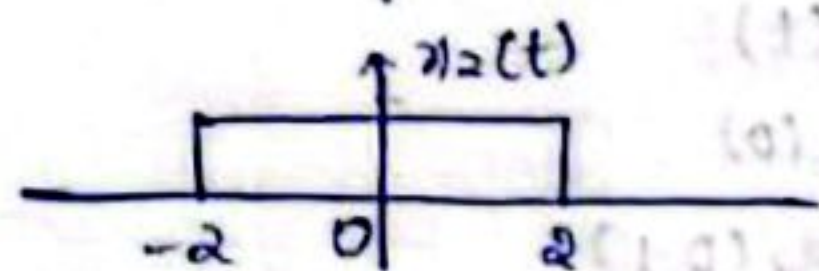
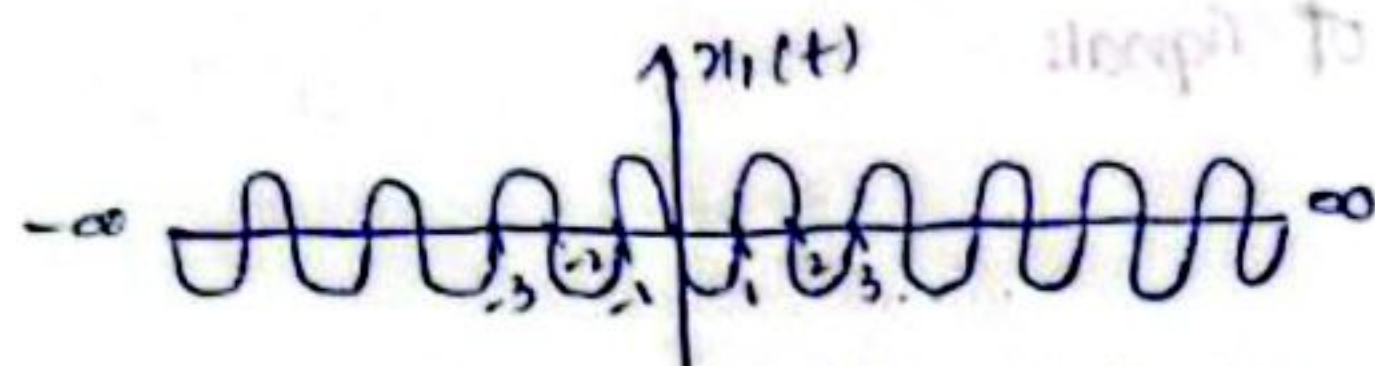
$$x(0) = x_1(0) \cdot x_2(0)$$

Example:-

$$x_1(t) = \sin(\pi t)$$

$$x_2(t) = \text{rect}(t/4)$$

$$x(t) = x_1(t) \cdot x_2(t)$$



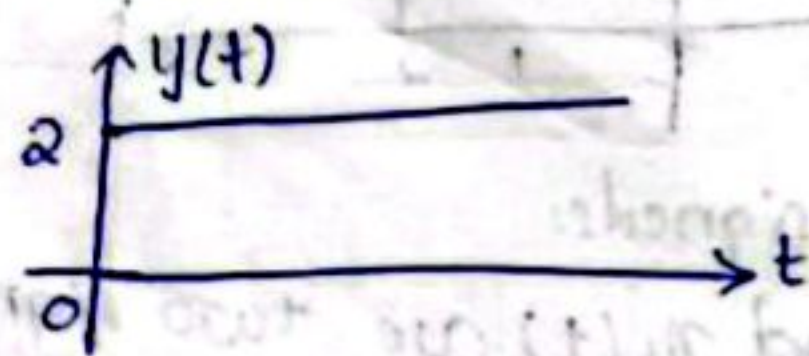
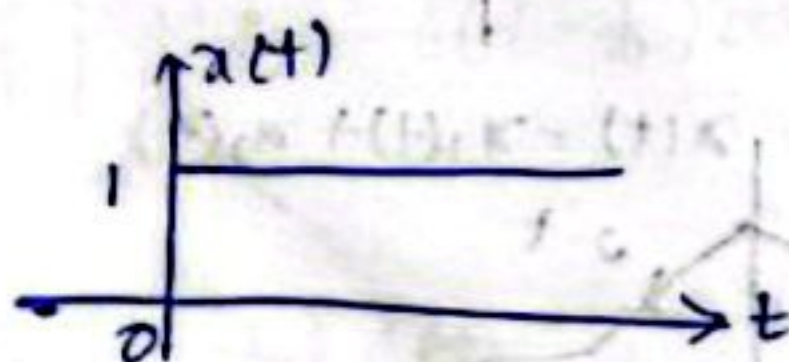
③ Amplitude scaling

Let $x(t)$ be a signal then $ax(t)$ is Amplitude scaling signal a can be +ve or -ve

Example:-

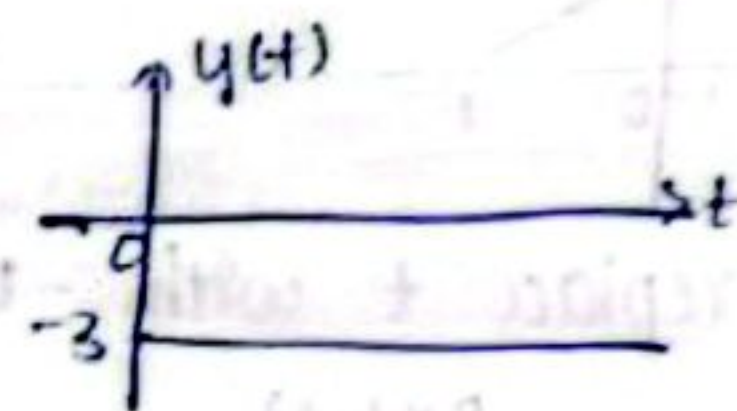
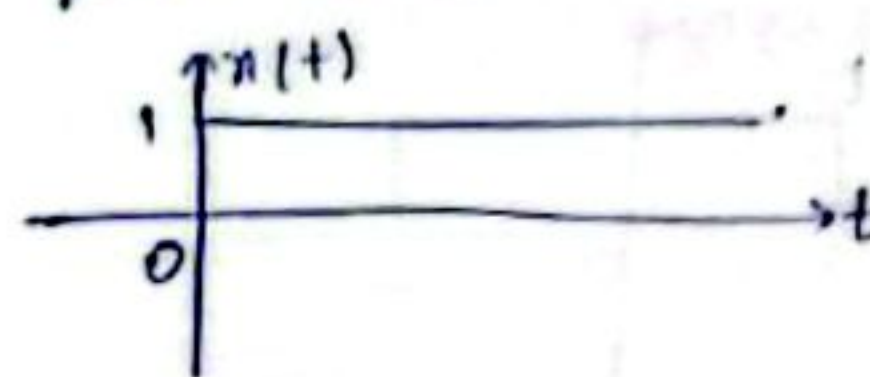
① $x(t) = u(t)$

Let $y(t) = 2u(t)$



② $x(t) = u(t)$

$y(t) = -3u(t)$



④ Time scaling

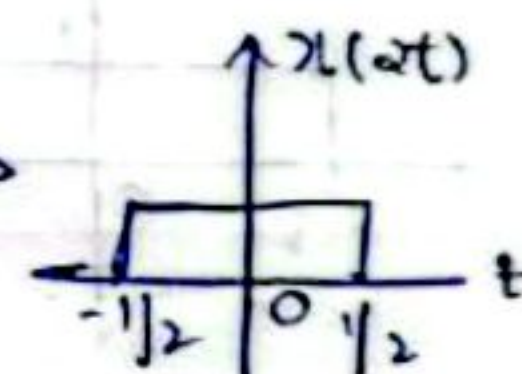
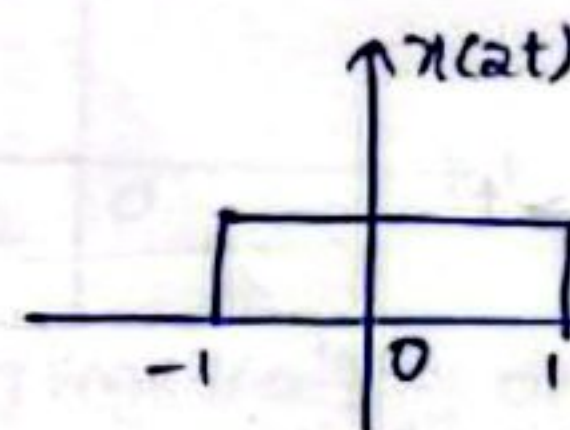
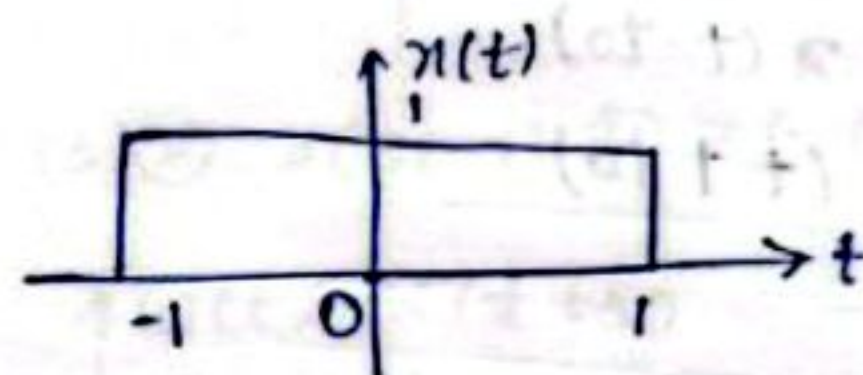
Let $x(t)$ be original signal then $x(at)$ be Time scaling signal. If $a > 1$, signal is compressed and $a < 1$ then signal is expand

Example:-

if $x(t) = \text{rect}(t/2)$

Then sketch ① $x(2t)$ ② $x(t/2)$

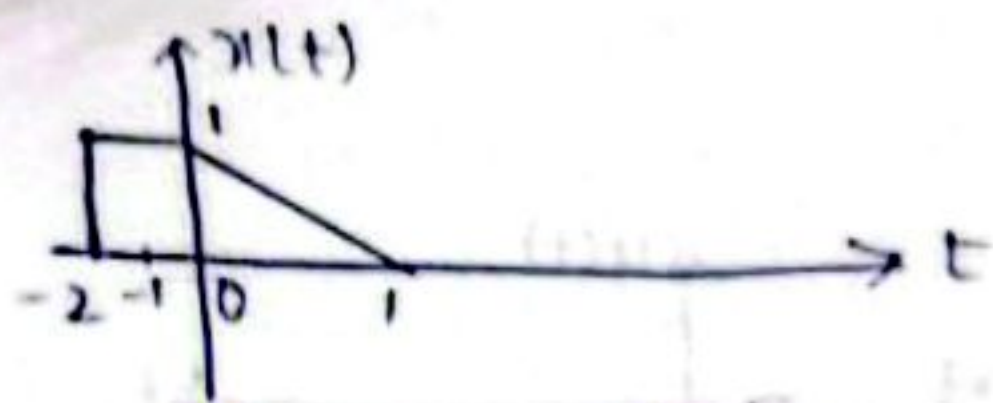
①



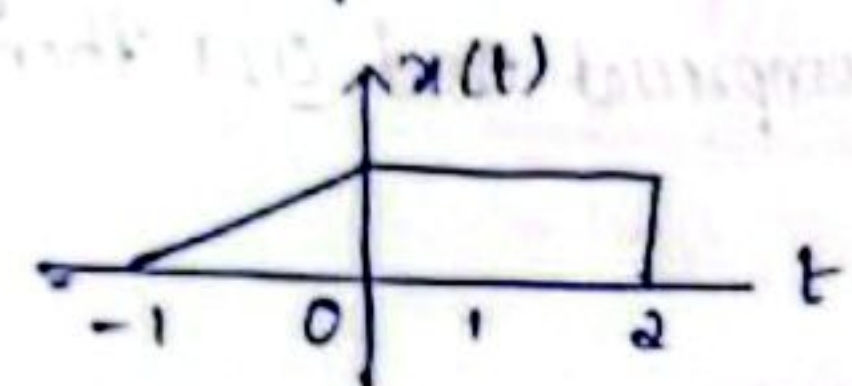
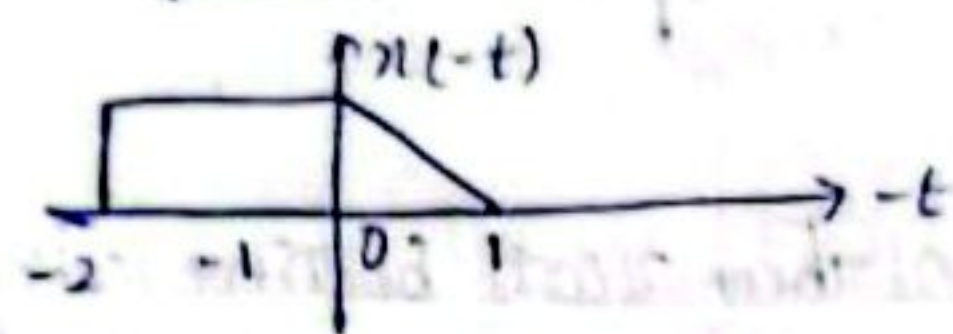
⑤ Time reversal operation (or) Fobling operation

If $x(t)$ is a original signal the time reversal version of the signal is $x(-t)$

Example:-



replace t with $-t$



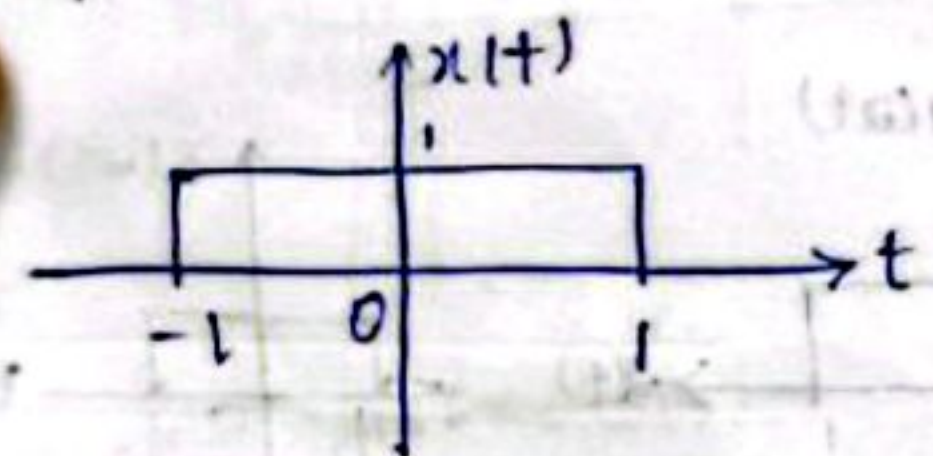
⑥ Time shifting operations.

Two types

① Right shifting $x(t-t_0)$

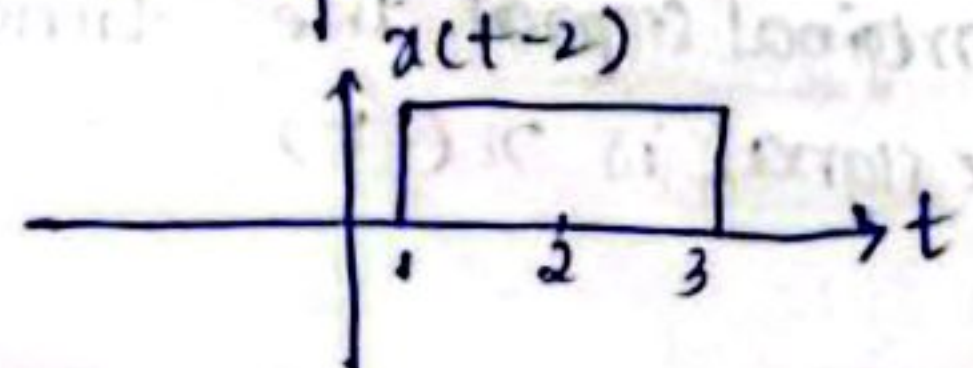
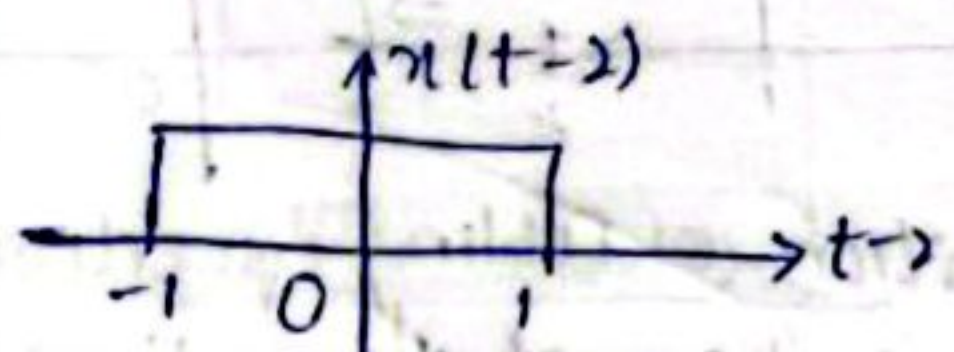
② Left shifting $x(t+t_0)$

Example:-



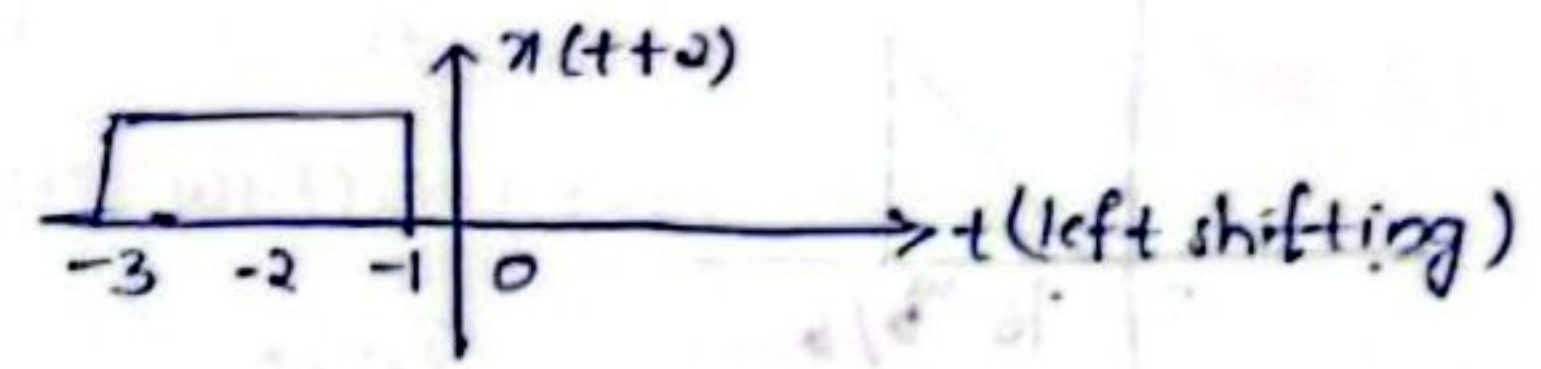
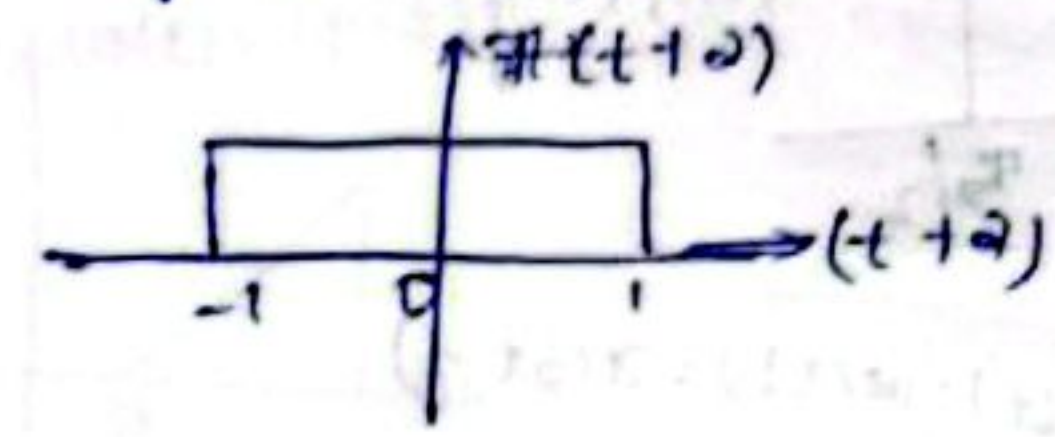
shift the signal to $(t-2)$

∴ Replace t with $t-2$

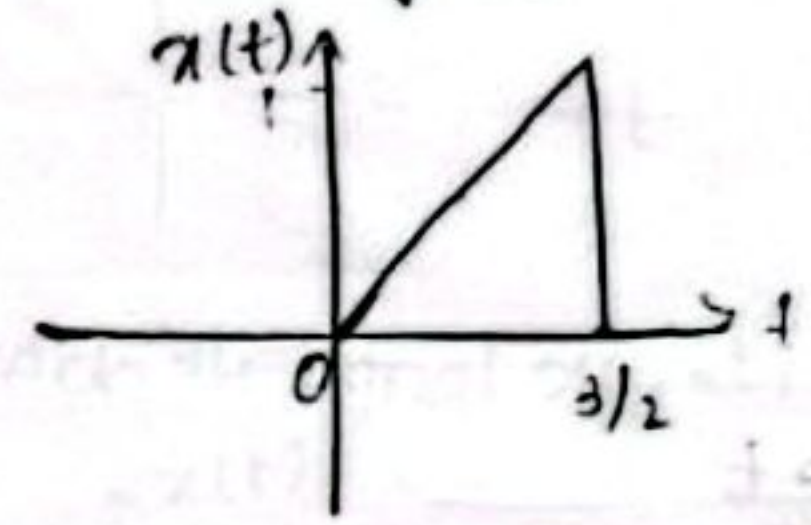


Right shifting signal

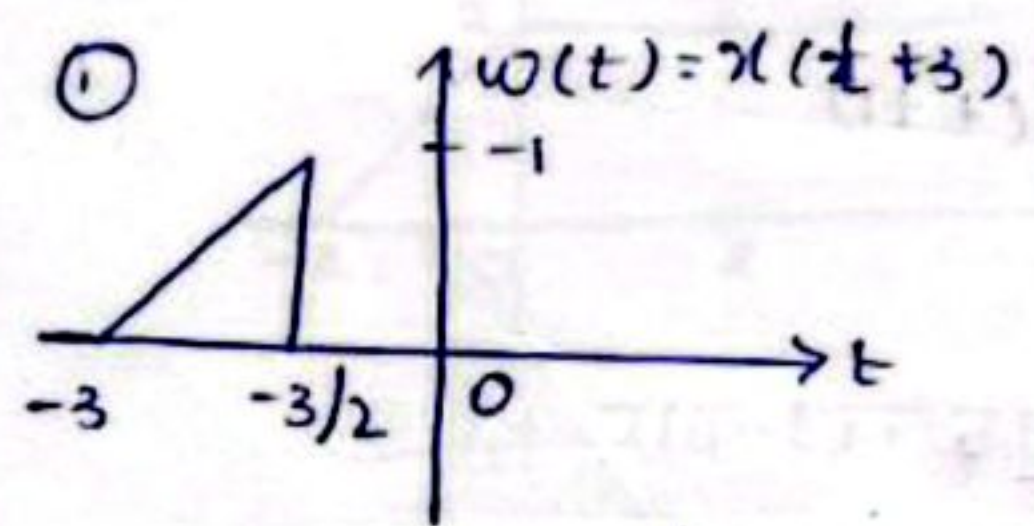
shift the signal with $t+2$
∴ Replace t with $t+2$



⑦ Sketch the following signals

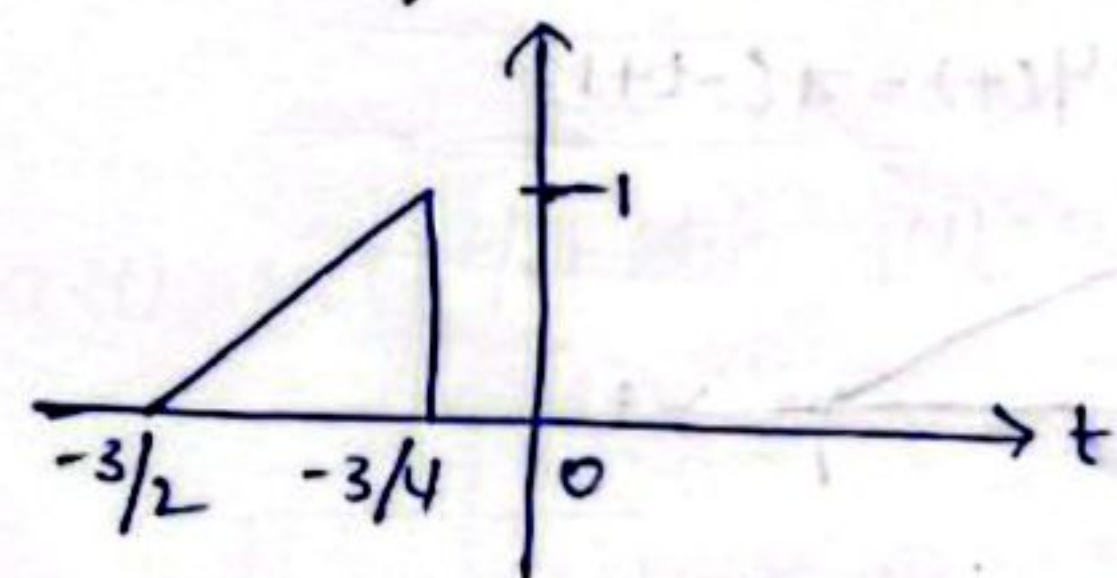


- ① $x(2t+3)$ ② $x(3t-1)$ ③ $x(-t+1)$ ④ $x(-t-2)$

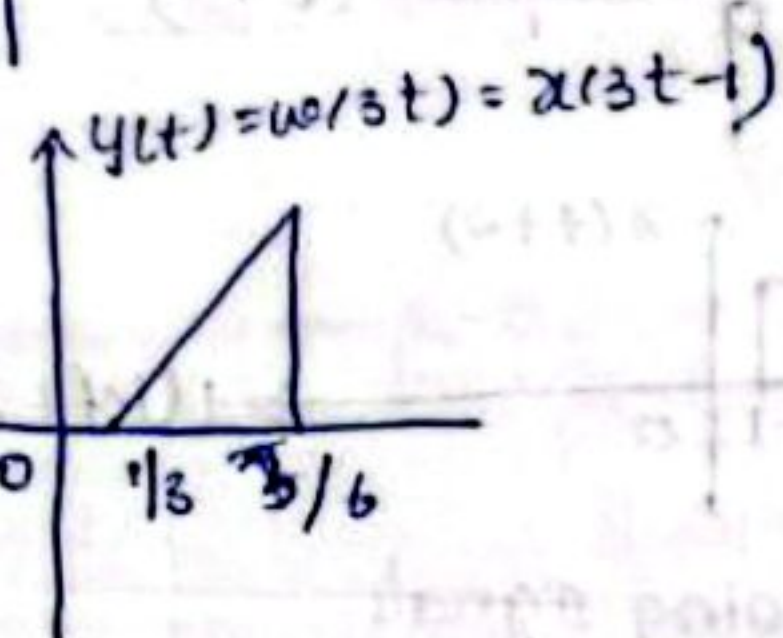
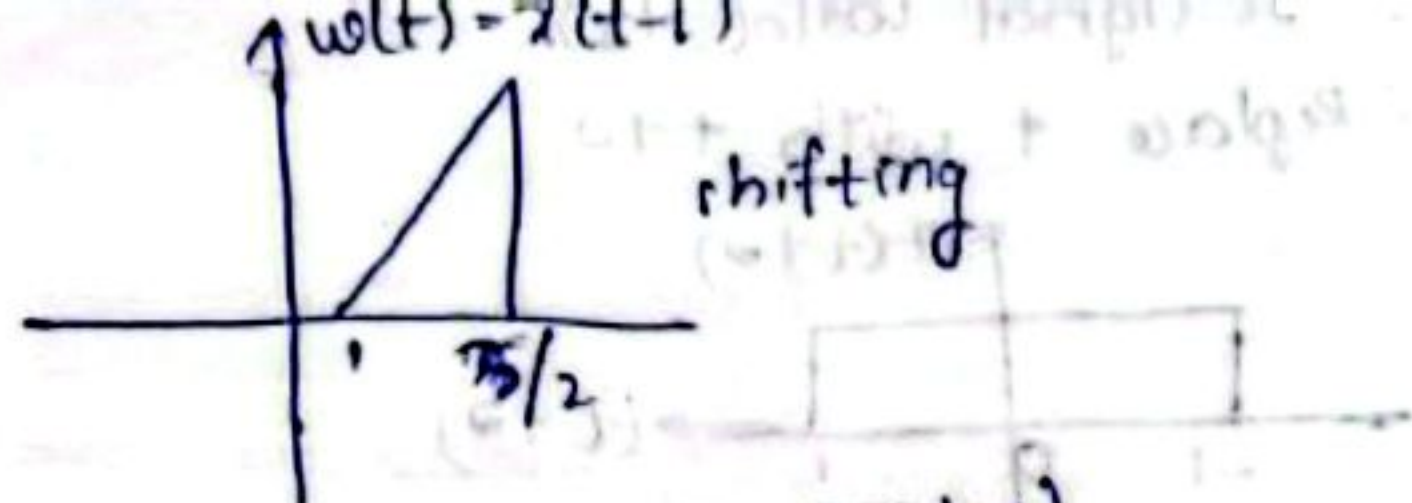


time scaling on $w(t)$

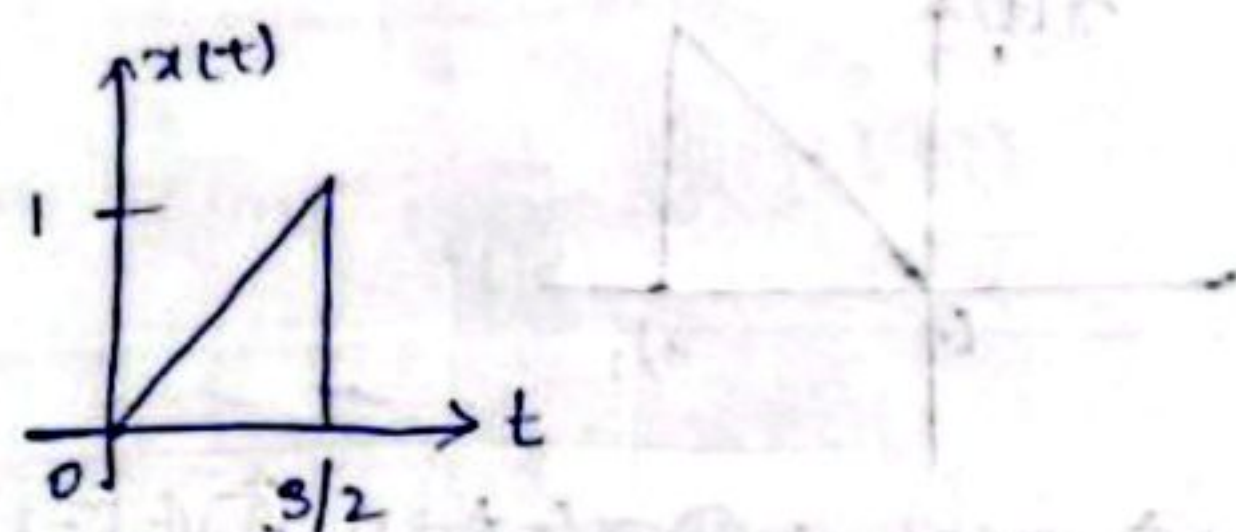
$$y(t) = w(2t) = x(t+3)$$



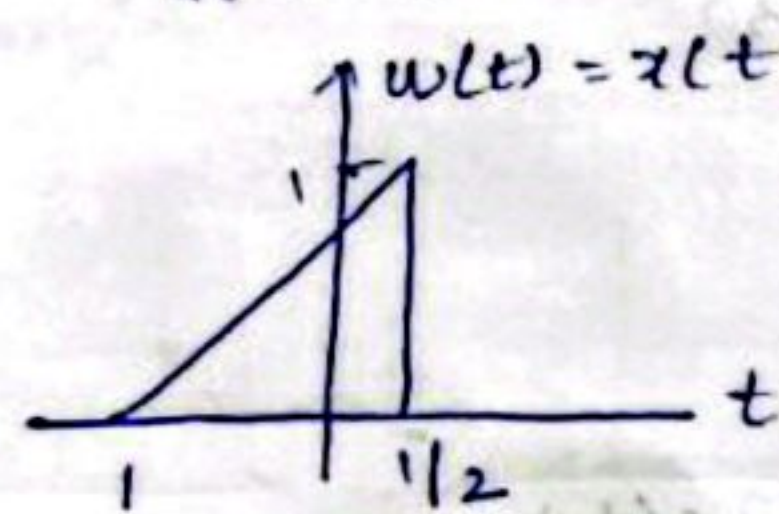
②



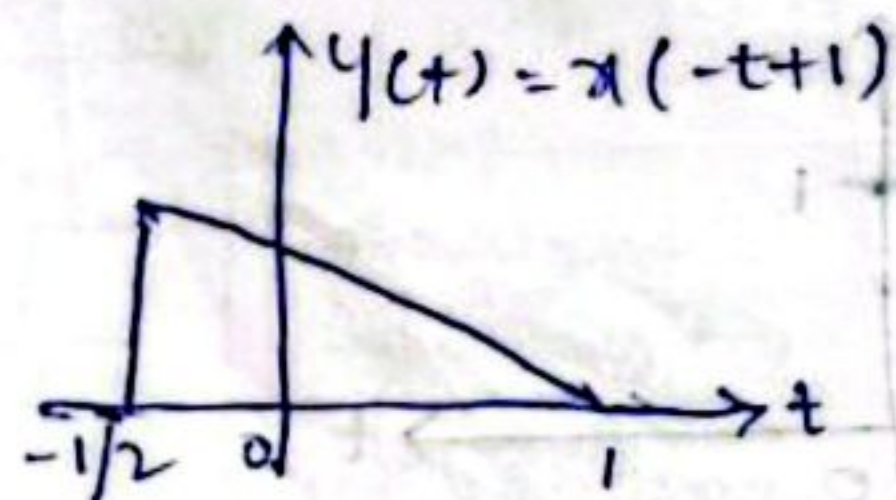
③



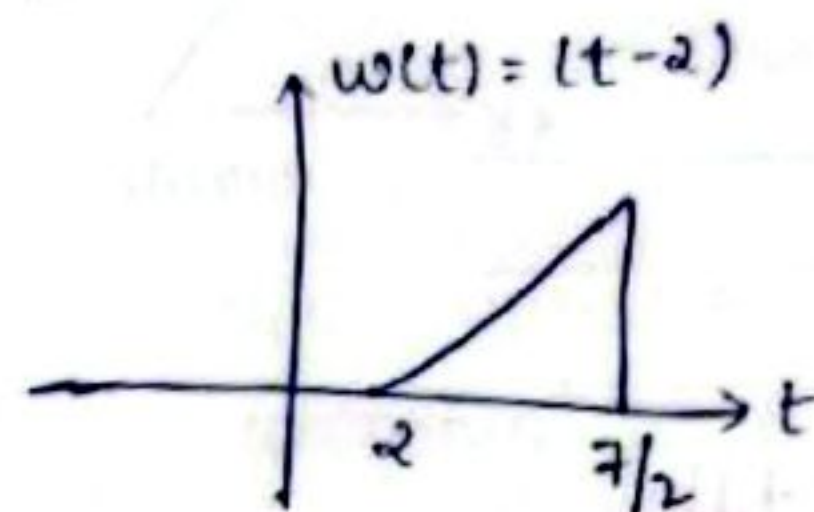
$x(-t+1)$



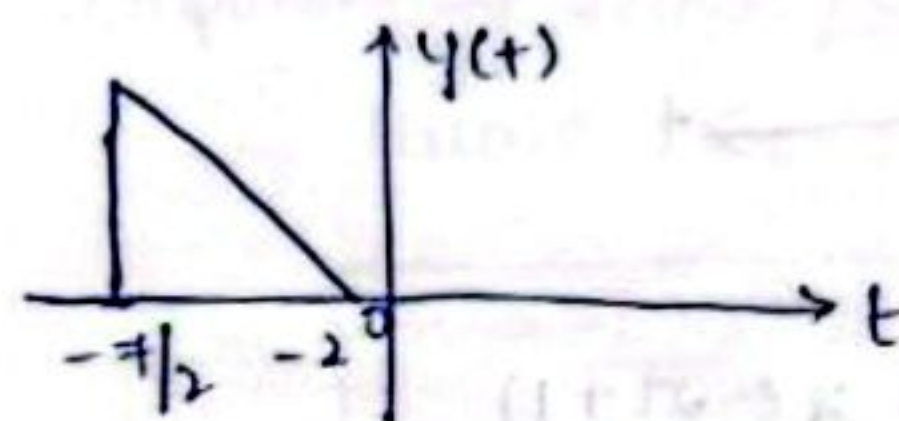
$y(t) = w(-t) = x(-t+1)$



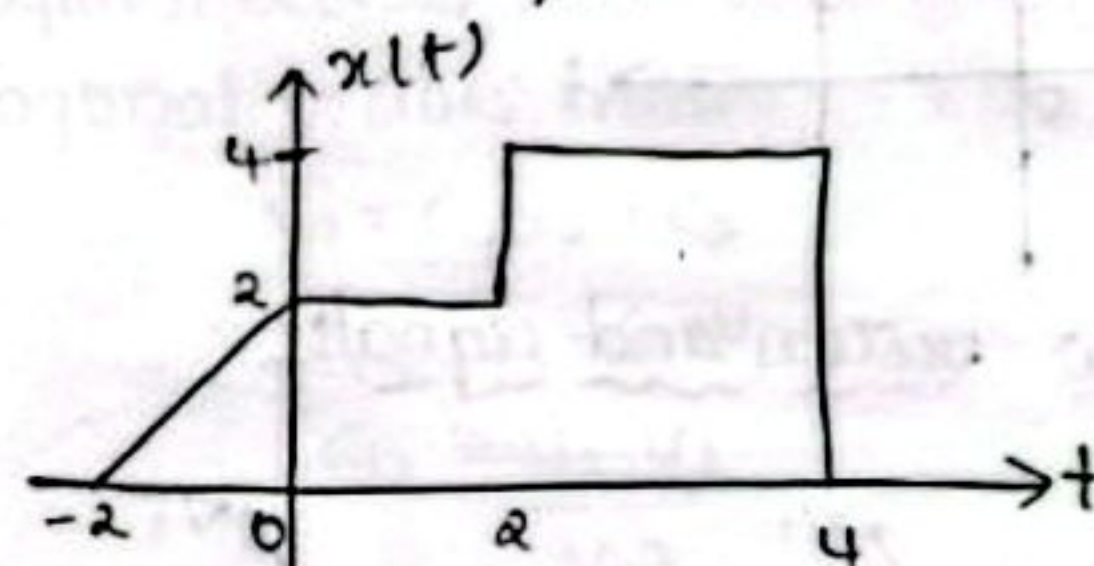
④ $x(t-2)$



$y(t) = w(-t) = x(-t-2)$

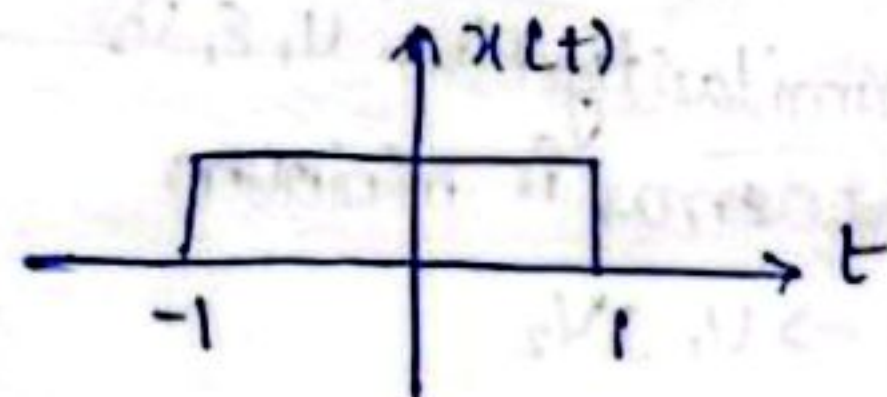


⑤ find, sketch the signal $x(4-t)$

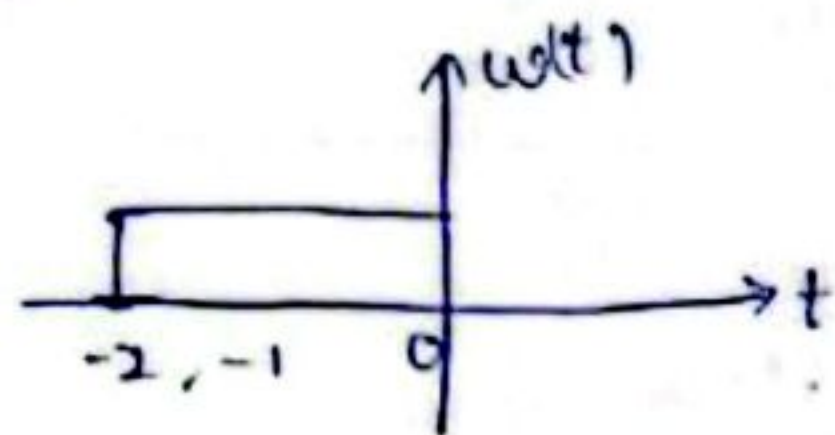


let $x(4-t) = x(-t+4)$

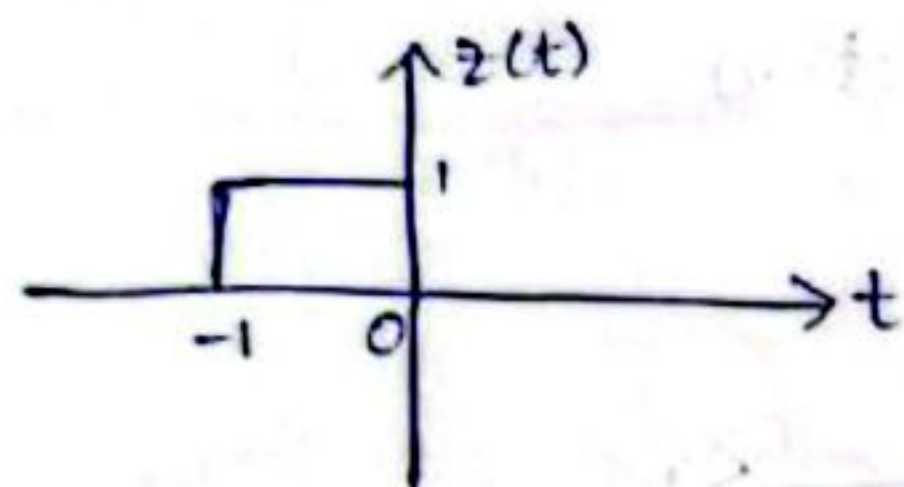
⑥ $x(t) = \text{rect}(t/2)$ sketch $y(t) = x(-2t+1)$



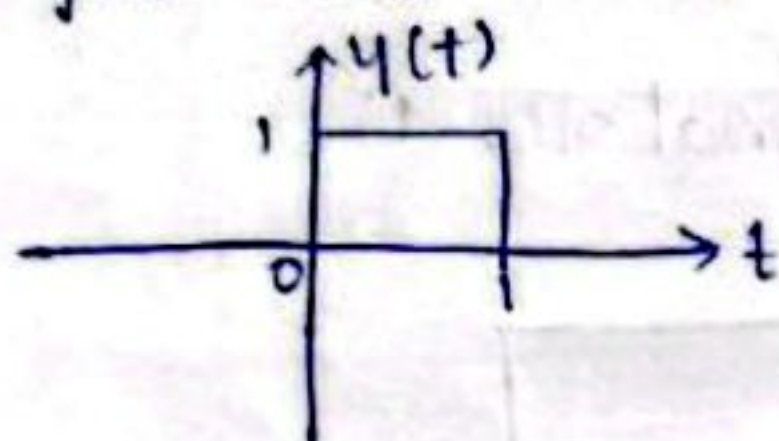
let $w(t) = x(t+1)$



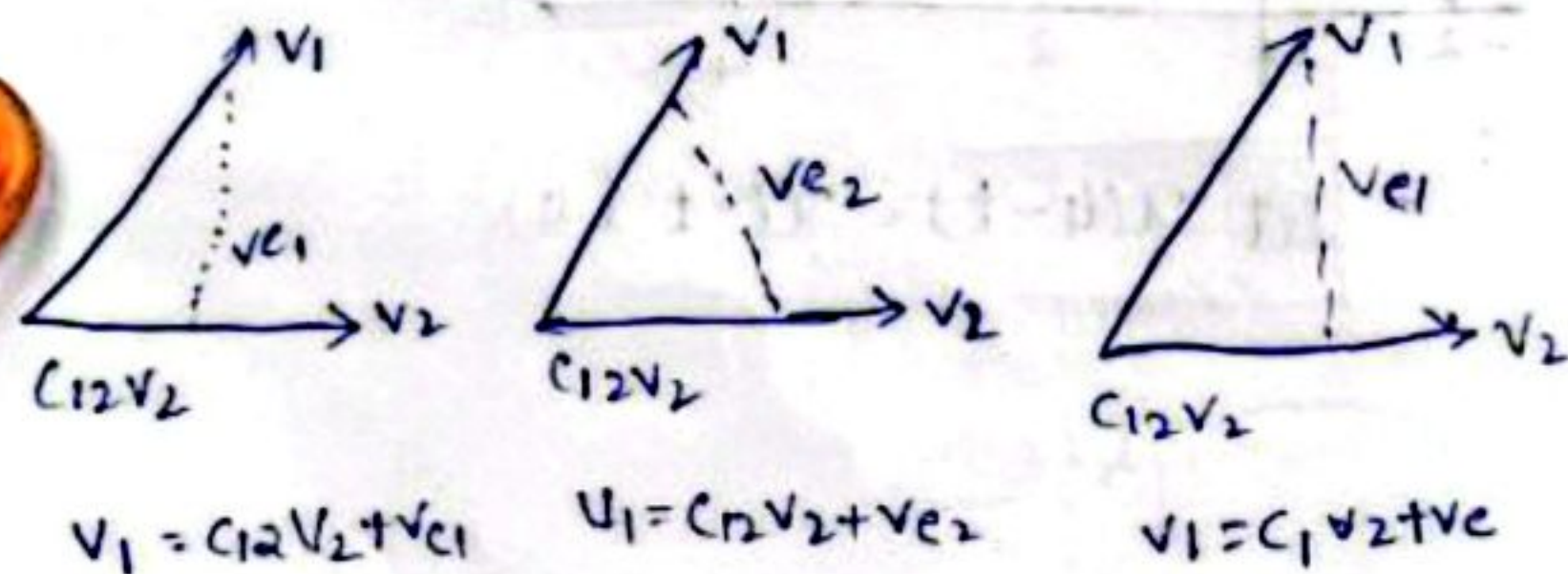
let $z(t) = w(2t) = x(2t+1)$



let $y(t) = z(-t) = x(-2t+1)$



The Analogy b/w vectors and signals

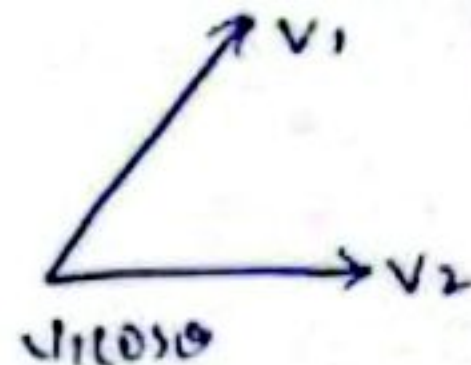


Error vector

$v_e = v_1 - c_{12}v_2$

$c_{12} \rightarrow$ The measure of similarity b/w u_1 & u_2
choose c_{12} such that error is minimum

$c_{12} = 0 \Rightarrow v_1 \perp v_2$



$v_1 \cdot v_2 = v_1 v_2 \cos \theta$

component of u_1 along u_2 is $v_1 \cos \theta$

$v_1 \cos \theta = \frac{v_1 \cdot v_2}{v_2}$

component of u_1 along u_2 is also $c_{12}v_2$

$v_1 \cos \theta = c_{12}v_2 = \frac{v_1 \cdot v_2}{v_2}$

$c_{12} = \frac{v_1 \cdot v_2}{v_2^2} = \frac{v_1 \cdot v_2}{v_2 \cdot v_2}$

orthogonal vectors

orthogonal vectors means $v_1 \perp v_2$ and $c_{12} = 0$

$v_1 = c_{12}v_2 + v_e$

$v_e = v_1 - c_{12}v_2$ — (1)

$c_{12} = \frac{v_1 \cdot v_2}{v_2^2}$

If we choose c_{12} like this
error is minimum

$\therefore v_e \cdot v_2 = 0$

from (1)

$v_e \cdot v_2 = v_1 \cdot v_2 - c_{12}v_2 \cdot v_2$

$0 = v_1 \cdot v_2 - c_{12}v_2 \cdot v_2$

$c_{12} = \frac{v_1 \cdot v_2}{v_2 \cdot v_2}$

$$\textcircled{4} \quad \begin{aligned} U_1 &= 3i + 3j + 3k \\ U_2 &= i + j + k \\ U_1 &= c_{12} U_2 + V_e \end{aligned}$$

$$c_{12} = \frac{U_1 \cdot U_2}{U_2^2}$$

$$\begin{aligned} U_1 \cdot U_2 &= (3i + 3j + 3k) \cdot (i + j + k) \\ U_2^2 &= U_2 \cdot U_2 = (i + j + k) \cdot (i + j + k) \end{aligned}$$

$$c_{12} = \frac{3+3+3}{2} = 3$$

$$V_e = U_1 - c_{12} U_2$$

$$V_e = (3i + 3j + 3k) - 3(i + j + k)$$

$$V_e = 0$$

$$\textcircled{5} \quad U_1 = 3i + 3j + 4k$$

$$U_2 = i + j + k$$

find c_{12}

$$U_1 = c_{12} U_2 + V_e$$

$$c_{12} = \frac{U_1 \cdot U_2}{U_2^2}$$

$$U_1 \cdot U_2 = (3i + 3j + 4k) \cdot (i + j + k)$$

$$U_2^2 = U_2 \cdot U_2 = (i + j + k) \cdot (i + j + k)$$

$$c_{12} = \frac{3+3+4}{2} = \frac{10}{2}$$

$$V_e = (3i + 3j + 4k) - \frac{10}{2}(i + j + k)$$

$$= 3i - 5j + (4 - 5)k$$

$$= -\frac{1}{2}i - \frac{1}{2}j + \frac{1}{2}k$$

$$\begin{aligned} U_1 &= \frac{10}{2}(i + j + k) + (-\frac{1}{2}i - \frac{1}{2}j + \frac{1}{2}k) \\ &= 3i + 3j + 4k \end{aligned}$$

$$\begin{aligned} U_e \cdot U_2 &= 0 \Rightarrow (-\frac{1}{2}i - \frac{1}{2}j + \frac{1}{2}k) \cdot (i + j + k) \\ &= -\frac{1}{2} - \frac{1}{2} + \frac{1}{2} \\ &= 0 \end{aligned}$$

• Signal approximation with respect to another signal

$x_1(t)$ & $x_2(t)$ be two signals ; $t_1 \leq t \leq t_2$

$$x_1(t) = c_{12} x_2(t) + x_e(t)$$

Error signal

$$x_e(t) = x_1(t) - c_{12} x_2(t)$$

find c_{12} such that the error is minimum

Mean square value of the error

$$\bar{E} = \frac{1}{t_2 - t_1} \int_{t_1}^{t_2} x_e^2(t) dt \rightarrow \text{Mean square error criterion}$$

$\Rightarrow$ Mean square error criterion is chosen to minimize the error.

$\Rightarrow$ To minimize this function we had to do differentiation

$$\frac{d\bar{E}}{dc_{12}} = 0$$

$$\text{Let } \bar{E} = \frac{1}{t_2 - t_1} \int_{t_1}^{t_2} x_e^2(t) dt$$

$$= \frac{1}{t_2 - t_1} \int_{t_1}^{t_2} (x_1(t) - c_{12} x_2(t))^2 dt$$

$$= \frac{1}{t_2 - t_1} \int_{t_1}^{t_2} [x_1^2(t) + c_{12}^2 x_2^2(t) - 2c_{12} x_1(t)x_2(t)] dt$$

$$\frac{dE}{dc_{12}} = \frac{d}{dt_1 - t_2} \int_{t_1}^{t_2} (x_1^2(t) + c_{12}^2 x_2^2(t) - 2c_{12} x_1(t)x_2(t)) dt$$

$$\text{let } \frac{dE}{dc_{12}} = \frac{1}{t_1 - t_2} \int_{t_1}^{t_2} \left[\frac{d}{dc_{12}} (x_1^2(t)) + \frac{d}{dc_{12}} (c_{12}^2 x_2^2(t)) - 2 \frac{d}{dc_{12}} (c_{12} x_1(t)x_2(t)) \right] dt$$

$$= \frac{1}{t_1 - t_2} \int_{t_1}^{t_2} [0 + 2c_{12} x_2^2(t) - 2x_1(t)x_2(t)] dt = 0$$

$$\Rightarrow \frac{1}{t_1 - t_2} \left[2c_{12} \int_{t_1}^{t_2} x_2^2(t) dt - 2 \int_{t_1}^{t_2} x_1(t)x_2(t) dt \right] = 0$$

$$\Rightarrow \int_{t_1}^{t_2} c_{12} x_2^2(t) dt = \int_{t_1}^{t_2} x_1(t)x_2(t) dt$$

$$c_{12} = \frac{\int_{t_1}^{t_2} x_1(t)x_2(t) dt}{\int_{t_1}^{t_2} x_2^2(t) dt} \rightarrow \text{This representation is called integral inner product between } x_1(t) \text{ and } x_2(t)$$

Mean square error value

$$E = \frac{1}{t_1 - t_2} \int_{t_1}^{t_2} x_1^2(t) dt$$

$$= \frac{1}{t_1 - t_2} \int_{t_1}^{t_2} [x_1^2(t) + x_2^2(t) c_{12}^2 - 2c_{12} x_1(t)x_2(t)] dt$$

we know that

$$c_{12} = \frac{\int_{t_1}^{t_2} x_1(t)x_2(t) dt}{\int_{t_1}^{t_2} x_2^2(t) dt}$$

$$c_{12} \int_{t_1}^{t_2} x_2^2(t) dt = \int_{t_1}^{t_2} x_1(t)x_2(t) dt \quad \text{--- (1)}$$

$$\therefore \frac{1}{t_1 - t_2} \left[\int_{t_1}^{t_2} x_1^2(t) dt + c_{12}^2 \int_{t_1}^{t_2} x_2^2(t) dt - 2 \int_{t_1}^{t_2} x_1(t)x_2(t) dt \right]$$

$$\parallel \frac{1}{t_1 - t_2} \left[\int_{t_1}^{t_2} x_1^2(t) dt + c_{12} \int_{t_1}^{t_2} x_1(t)x_2(t) dt - 2c_{12} \int_{t_1}^{t_2} x_1(t)x_2(t) dt \right]$$

$$E = \frac{1}{t_1 - t_2} \left[\int_{t_1}^{t_2} x_1^2(t) dt - c_{12} \int_{t_1}^{t_2} x_1(t)x_2(t) dt \right] \parallel$$

(2)

from (1)

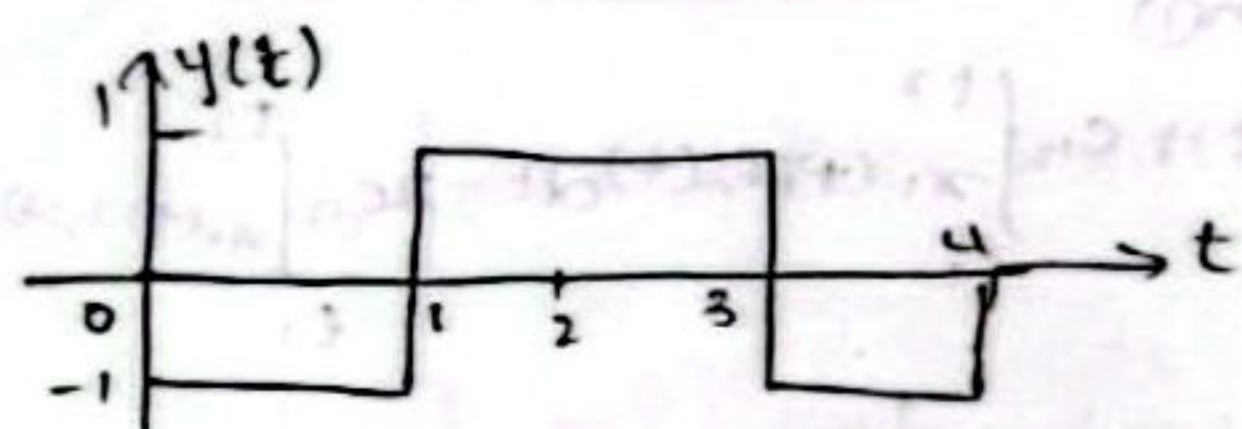
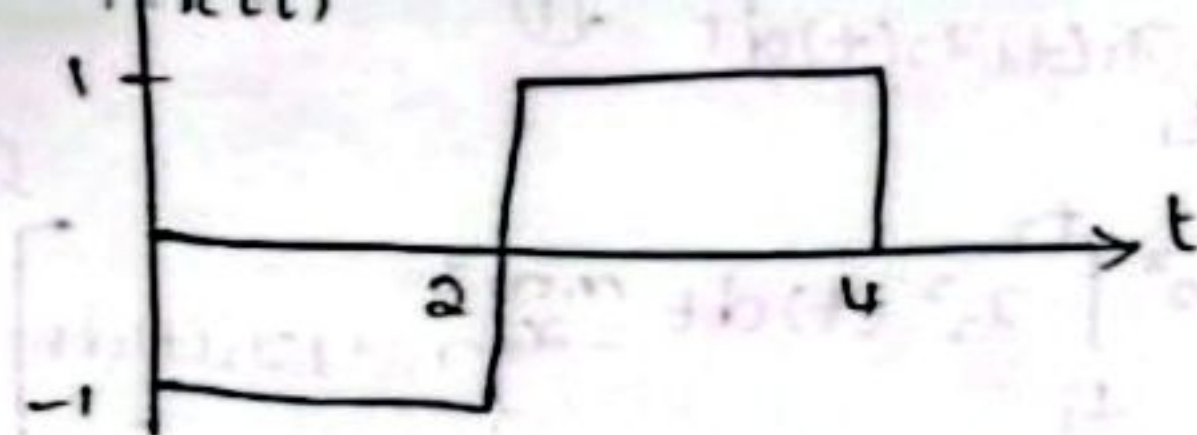
$$\frac{1}{t_1 - t_2} \left[\int_{t_1}^{t_2} x_1^2(t) dt + c_{12}^2 \int_{t_1}^{t_2} x_2^2(t) dt - 2c_{12} \cdot c_{12} \int_{t_1}^{t_2} x_2^2(t) dt \right]$$

$$\left[\frac{1}{t_1 - t_2} \left[\int_{t_1}^{t_2} x_1^2(t) dt - c_{12}^2 \int_{t_1}^{t_2} x_2^2(t) dt \right] \right]$$

$\Rightarrow c_{12} = 0$ means, $x_1(t)$ & $x_2(t)$ are orthogonal
orthogonal signal

$$c_{12} = 0 \therefore \int_{t_1}^{t_2} x_1(t) \cdot x_2(t) dt = 0$$

Q) check whether given signals are orthogonal (or) not



$$\begin{aligned}
 & \int_0^4 x(t)y(t)dt \\
 &= \int_0^1 (-1)(-1)dt + \int_1^2 (-1)(1)dt + \int_2^3 (1)(1)dt + \int_3^4 (1)(-1)dt \\
 &= \int_0^1 1dt - \int_1^2 1dt + \int_2^3 1dt - \int_3^4 1dt \\
 &= (t)_0^1 - (t)_1^2 + (t)_2^3 - (t)_3^4 \\
 &= (1-0) - (2-1) + (3-2) - (4-3) \\
 &= 1 - 1 + 1 - 1 \\
 &= 0
 \end{aligned}$$

∴ These two signals are orthogonal.

for complex signals:-

$$\int_{t_1}^{t_2} x_1^*(t)x_2(t)dt = \int_t^{t_2} x_1(t)x_2^*(t)dt = 0 \quad (\text{integral inner product})$$

Then we can say the two complex signals $x_1(t)$ and $x_2(t)$ are orthogonal

⑤ prove that the following complex Exponential signals are orthogonal over the interval t_0 to $t_0 + \frac{2\pi}{\omega_0}$

$$x_1(t) = e^{jm\omega_0 t}, \quad x_2(t) = e^{jn\omega_0 t}$$

$$\text{Let } \int_{t_1}^{t_2} x_1(t)x_2^*(t)dt = 0$$

$$\Rightarrow \int_{t_0}^{t_0 + \frac{2\pi}{\omega_0}} e^{jm\omega_0 t} \cdot e^{-jn\omega_0 t} dt = 0$$

$$\Rightarrow \int_{t_0}^{t_0 + \frac{2\pi}{\omega_0}} e^{j(m-n)\omega_0 t} dt = 0$$

$$= \left[\frac{e^{j(m-n)\omega_0 t}}{j(m-n)\omega_0} \right]_{t_0}^{t_0 + \frac{2\pi}{\omega_0}}$$

$$= \frac{1}{j(m-n)\omega_0} \left[e^{j(m-n)\omega_0 (t_0 + \frac{2\pi}{\omega_0})} - e^{j(m-n)\omega_0 t_0} \right]$$

$$= \frac{1}{j(m-n)\omega_0} \left[e^{j(m-n)\omega_0 t_0} \left[e^{j(m-n)\omega_0 \frac{2\pi}{\omega_0}} - 1 \right] \right]$$

$$= \frac{1}{j(m-n)\omega_0} \left[e^{j(m-n)\omega_0 t_0} \left[e^{j(m-n)2\pi} - 1 \right] \right]$$

$$= \frac{1}{j} e^{j(m-n)2\pi} - \frac{1}{j}$$

$$\therefore \frac{1}{j(n-m)\omega_0} e^{j(n-m)\omega_0 t_0} [1 - 1] = 0$$

Q) show that the following signals are orthogonal over the interval $(t_0, t_0 + \frac{2\pi}{\omega_0})$

① $\sin(n\omega_0 t)$ and $\sin(m\omega_0 t)$

where n, m are ^{integers} ~~constant~~ and

this two signals are orthogonal

② $\sin(n\omega_0 t)$ and $\cos(m\omega_0 t)$

③ $\cos(n\omega_0 t)$ and $\cos(m\omega_0 t)$

④ let $x_1 = \sin(n\omega_0 t)$, $x_2 = \cos(m\omega_0 t)$

$$\int_{t_0}^{t_0 + \frac{2\pi}{\omega_0}} \sin(n\omega_0 t) \cos(m\omega_0 t) dt$$

multiply and divided with 2

$$\Rightarrow \frac{1}{2} \int_{t_0}^{t_0 + \frac{2\pi}{\omega_0}} 2 \sin(n\omega_0 t) \cos(m\omega_0 t) dt$$

$$\Rightarrow \frac{1}{2} \int_{t_0}^{t_0 + \frac{2\pi}{\omega_0}} (\sin((n+m)\omega_0 t) + \sin((n-m)\omega_0 t)) dt$$

$$\Rightarrow \frac{1}{2} \left[\left[\frac{-\cos((n+m)\omega_0 t)}{(n+m)\omega_0} \right]_{t_0}^{t_0 + \frac{2\pi}{\omega_0}} - \left[\frac{\cos((n-m)\omega_0 t)}{(n-m)\omega_0} \right]_{t_0}^{t_0 + \frac{2\pi}{\omega_0}} \right]$$

$$\Rightarrow -\frac{1}{2} \left[\frac{\cos((n+m)\omega_0 (t_0 + \frac{2\pi}{\omega_0})) - \cos((n+m)\omega_0 t_0)}{(n+m)\omega_0} - \frac{\cos((n-m)\omega_0 (t_0 + \frac{2\pi}{\omega_0})) - \cos((n-m)\omega_0 t_0)}{(n-m)\omega_0} \right]$$

$$\left[\frac{\cos((n-m)\omega_0 (t_0 + \frac{2\pi}{\omega_0})) - \cos((n-m)\omega_0 t_0)}{(n-m)\omega_0} \right]$$

= 0

$\therefore$ the signals are orthogonal

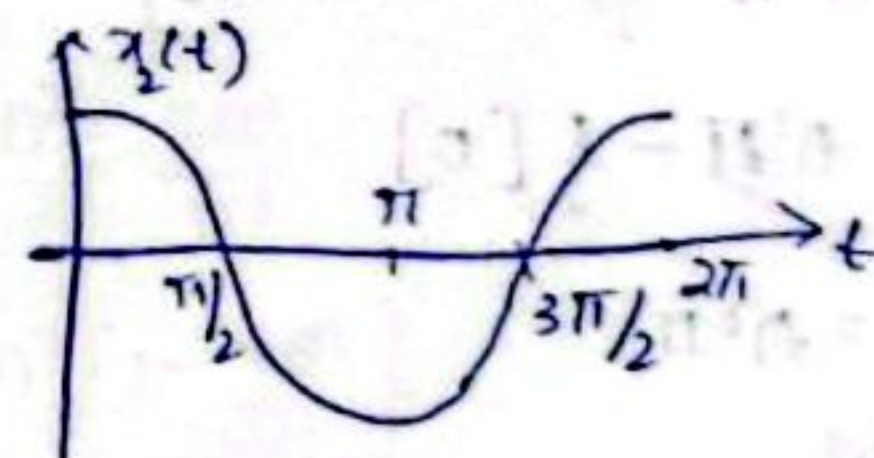
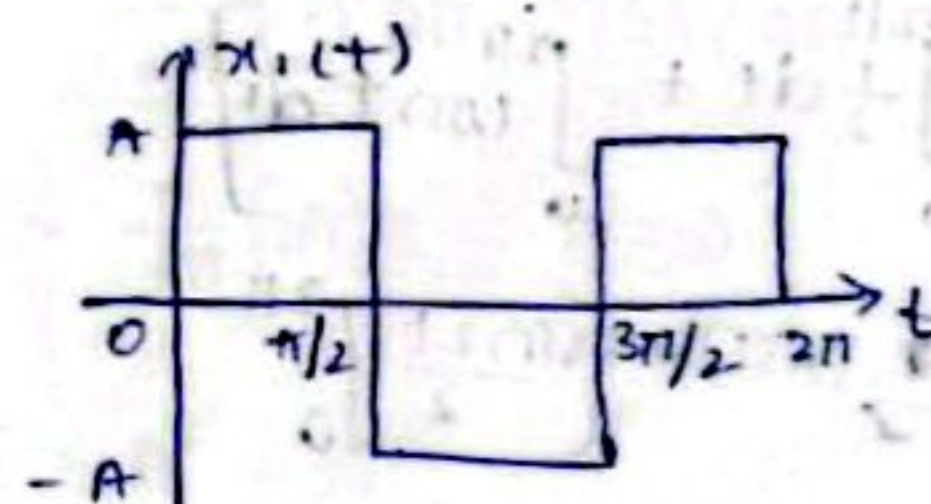
*** Q) A rectangle function is defined as

$$x(t) = \begin{cases} A & \text{for } 0 < t < \pi/2 \\ -A & \text{for } \pi/2 < t < 3\pi/2 \\ A & \text{for } 3\pi/2 < t < 2\pi \end{cases}$$

Approximate the above function by $A \cos(t)$ over the interval $[0, 2\pi]$, such that the mean square error is minimum

let $x_1(t) = x(t)$ and $x_2(t) = A \cos(t)$

$$x_1(t) \approx c_{12} x_2(t)$$



$$c_{12} = \frac{\int_{t_1}^{t_2} x_1(t) x_2(t) dt}{\int_{t_1}^{t_2} x_2^2(t) dt}$$

$$t_1 = 0 \text{ and } t_2 = 2\pi$$

$$\therefore \int_0^{2\pi} x_1(t) x_2(t) dt = \int_0^{\pi/2} A \cdot A \cos(t) dt + \int_{\pi/2}^{3\pi/2} (-A) \cdot A \cos(t) dt + \int_{3\pi/2}^{2\pi} A \cdot A \cos(t) dt$$

$$= A^2 (\sin t) \Big|_0^{\pi/2} - A^2 (\sin t) \Big|_{\pi/2}^{3\pi/2} + A^2 (\sin t) \Big|_{3\pi/2}^{2\pi}$$

$$= A^2 [\sin \frac{\pi}{2} - \sin 0] - A^2 [\sin \frac{3\pi}{2} - \sin \frac{\pi}{2}] + A^2 [\sin 2\pi - \sin \frac{3\pi}{2}]$$

$$= A^2 [1 - 0] - A^2 [-1 - 1] + A^2 [0 + 1]$$

$$= 4A^2$$

$$\int_0^{2\pi} x_2^2 dt = \int_0^{2\pi} A^2 \cos^2 t dt$$

$$= A^2 \int_0^{2\pi} \frac{1 + \cos 2t}{2} dt$$

$$= A^2 \left[\int_0^{2\pi} \frac{1}{2} dt + \int_0^{2\pi} \cos 2t dt \right]$$

$$= A^2 \left[\frac{1}{2} (2\pi) + \left[\frac{\sin 2t}{2} \right]_0^{2\pi} \right]$$

$$= A^2 \pi - \frac{1}{2} [\sin 4\pi - \sin 0]$$

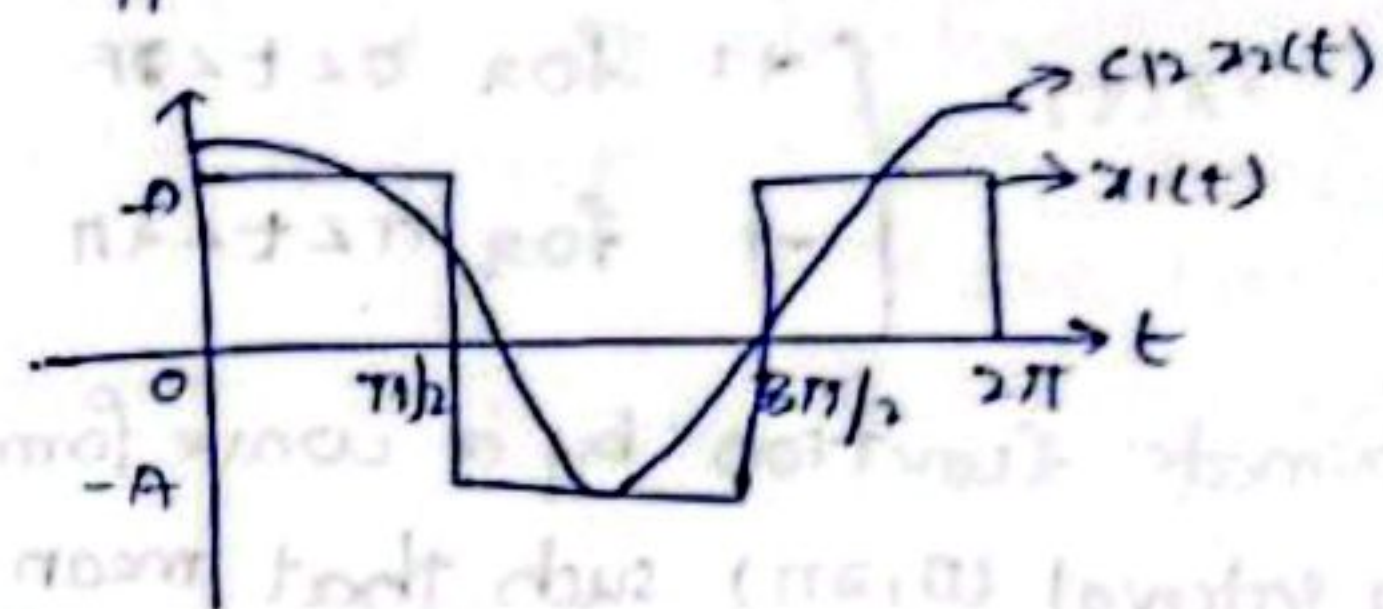
$$= A^2 \pi - \frac{1}{2} [0]$$

$$= A^2 \pi$$

$$C_{12} = \frac{4A^2}{A^2 \pi}$$

$$C_{12} = \frac{4}{\pi}$$

$$x_1(t) = \frac{4}{\pi} A \cos(t)$$



Mean square error value

$$E = \frac{1}{t_2 - t_1} \left[\int_{t_1}^{t_2} x_1^2(t) dt - C_{12}^2 \int_{t_1}^{t_2} x_2^2(t) dt \right]$$

$$E = \frac{1}{2\pi} \left[\int_0^{2\pi} A^2 dt - \left(\frac{4}{\pi} \right)^2 \int_0^{2\pi} A^2 \cos^2(t) dt \right]$$

$$E = \frac{1}{2\pi} \left[A^2 2\pi - \frac{16}{\pi^2} A^2 \int_0^{2\pi} \frac{1 + \cos 2t}{2} dt \right]$$

$$E = \frac{1}{2\pi} \left[A^2 2\pi - \frac{16A^2}{\pi^2} (2\pi - 0) \right]$$

$$E = \frac{1}{2\pi} \left[2A^2 \pi - \frac{A^2 32\pi}{2\pi} \right]$$

$$E = A^2 - \frac{32A^2}{4\pi^2}$$

$$E = A^2 - \frac{8A^2}{\pi^2}$$

$$E = A^2 \left[1 - \frac{8}{\pi^2} \right]$$

$$E \approx A^2 (0.2)$$

$$\text{let } A = 1$$

$$E = 20\%$$

⑥ A rectangular function

$$x(t) = \begin{cases} +1 & \text{for } 0 \leq t \leq \pi \\ -1 & \text{for } \pi \leq t \leq 2\pi \end{cases}$$

Approximate function by a wave form $\sin t$ over a interval $(0, 2\pi)$ such that mean square error is minimum

$$\left[\int_0^{2\pi} (x(t) - \sin t)^2 dt \right]_{\pi/2}^{\pi/2} = 0$$

$$\left[\int_0^{2\pi} (x(t) - \sin t)^2 dt \right]_{\pi/2}^{\pi/2} = 0$$

$$\left[\int_0^{2\pi} (x(t) - \sin t)^2 dt \right]_{\pi/2}^{\pi/2} = 0$$

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$$\left[\int_0^{2\pi} (x(t) - \sin t)^2 dt \right]_{\pi/2}^{\pi/2} = 0$$

$$\left[\int_0^{2\pi} (x(t) - \sin t)^2 dt \right]_{\pi/2}^{\pi/2} = 0$$

n-dimensional vector space

→ In n-dimensional vector space $\{x_1, x_2, x_3, \dots, x_n\}$
 These are orthogonal (or) orthonormal vector, basis
 vector and complete set

→ A vector which belongs to n-dimensional vector
 can be represented by

$$F = c_1 x_1 + c_2 x_2 + c_3 x_3 + \dots + c_r x_r + \dots + c_n x_n$$

$$\rightarrow x_m \cdot x_n = \begin{cases} 0 & \text{if } m \neq n \\ 1 & \text{if } m = n \end{cases}$$

orthogonalisation

→ if $k_m = 1$ the vectors are orthonormal

$$\rightarrow F \cdot x_j = c_1 \underbrace{x_1 \cdot x_j}_0 + c_2 \underbrace{x_2 \cdot x_j}_0 + \dots + c_r \underbrace{x_r \cdot x_j}_0 + \dots + c_n \underbrace{x_n \cdot x_j}_0$$

Because both are orthogonal

$$\rightarrow c_j = \frac{F \cdot x_j}{x_j \cdot x_j} \quad \text{for } j = 1, 2, \dots, n$$

orthonormal vector
 $x_j \cdot x_j = 1$

* Approximation of a function using set of n-mutually
 orthogonal functions.

Let us consider $\{g_1(t), g_2(t), g_3(t), \dots, g_n(t)\}; (t_1, t_2)$

The set of functions are mutually orthogonal

$$\int_{t_1}^{t_2} g_j(t) g_k(t) dt = \begin{cases} 0 & \text{if } j \neq k \\ 1 & \text{if } j = k \end{cases}$$

components: →

$$\text{let } (c_1, c_2, \dots, c_3, \dots, c_n)$$

$$x(t) \approx c_1 g_1(t) + c_2 g_2(t) + c_3 g_3(t) + \dots + c_n g_n(t)$$

$$x(t) \approx \sum_{j=1}^n c_j g_j(t)$$

Error signal

$$x_e(t) = x(t) - \sum_{j=1}^n c_j g_j(t)$$

compute c_1 to c_n such that mean square value is minimum.

$$E = \frac{1}{t_1 - t_2} \int_{t_1}^{t_2} x_e^2(t) dt$$

$$= \frac{1}{t_1 - t_2} \int_{t_1}^{t_2} \left[x(t) - \sum_{j=1}^n c_j g_j(t) \right]^2 dt$$

$$\frac{\partial E}{\partial c_1} = \frac{\partial E}{\partial c_2} = \dots = \frac{\partial E}{\partial c_j} = \dots = \frac{\partial E}{\partial c_n} = 0$$

$$\text{let } \frac{\partial E}{\partial c_j} = 0, \text{ for } j = 1, 2, \dots, n$$

$$\frac{\partial}{\partial c_j} \left[\frac{1}{t_1 - t_2} \int_{t_1}^{t_2} \left(x(t) - \sum_{j=1}^n c_j g_j(t) \right)^2 dt \right] = 0$$

$$\frac{\partial}{\partial c_j} \left[\frac{1}{t_1 - t_2} \int_{t_1}^{t_2} x^2(t) + \sum_{j=1}^n c_j^2 g_j^2(t) - 2x(t) \sum_{j=1}^n c_j g_j(t) \right] dt = 0$$

let $x \neq 2$

$$\int_{t_1}^{t_2} \left(\frac{\partial}{\partial c_j} \left[x^2(t) + \sum_{j=1}^n c_j^2 g_j^2(t) - 2x(t) \sum_{j=1}^n c_j g_j(t) \right] \right) dt = 0$$

$$\Rightarrow \int_{t_1}^{t_2} \frac{\partial}{\partial c_j} \left[x^2(t) + \sum_{j=1}^n c_j^2 g_j^2(t) + c_2^2 g_2^2(t) + \dots + c_j^2 g_j^2(t) + \dots + c_n^2 g_n^2(t) \right] dt = 2 \int_{t_1}^{t_2} x(t) \frac{\partial}{\partial c_j} [c_1 g_1(t) + c_2 g_2(t) + \dots + c_j g_j(t) + \dots + c_n g_n(t)] dt$$

$$\Rightarrow 0 + \int_{t_1}^{t_2} [0 + 0 + \dots + 2c_j q_j^2(t) + \dots + 0] dt + \int_{t_1}^{t_2} x(t) [0 + 0 + \dots + q_j(t) + \dots + 0] dt = 0$$

$$\Rightarrow \int_{t_1}^{t_2} 2c_j q_j^2(t) dt - 2 \int_{t_1}^{t_2} x(t) q_j(t) dt = 0$$

$$c_j \int_{t_1}^{t_2} q_j^2(t) dt = \int_{t_1}^{t_2} x(t) q_j(t) dt$$

$$c_j = \frac{\int_{t_1}^{t_2} x(t) \cdot q_j(t) dt}{\int_{t_1}^{t_2} q_j^2(t) dt} \quad j = 1, 2, \dots, n$$

Mean square error value (MSE)

$$Z = \frac{1}{t_2 - t_1} \left[\int_{t_1}^{t_2} x^2(t) \cdot dt \right]$$

$$= \frac{1}{t_2 - t_1} \left[\int_{t_1}^{t_2} \left[x(t) - \sum_{r=1}^n c_r q_r(t) \right]^2 dt \right]$$

$$= \frac{1}{t_2 - t_1} \left[\int_{t_1}^{t_2} \left[x^2(t) + \sum_{r=1}^n c_r^2 q_r^2(t) - 2x(t) \sum_{r=1}^n c_r q_r(t) \right] dt \right]$$

$$= \frac{1}{t_2 - t_1} \left[\int_{t_1}^{t_2} x^2(t) + \sum_{r=1}^n c_r^2 \int_{t_1}^{t_2} q_r^2(t) \cdot dt - 2 \sum_{r=1}^n c_r \int_{t_1}^{t_2} x(t) q_r(t) dt \right]$$

$$c_r = \frac{\int_{t_1}^{t_2} x(t) \cdot q_r(t) dt}{\int_{t_1}^{t_2} q_r^2(t) dt} \quad ; \text{ for } r = 1, 2, \dots, n$$

$$\therefore \int_{t_1}^{t_2} x(t) \cdot q_r(t) dt = c_r \int_{t_1}^{t_2} q_r^2(t) dt$$

$$Z = \frac{1}{t_2 - t_1} \left[\int_{t_1}^{t_2} x^2(t) + \sum_{r=1}^n c_r^2 \int_{t_1}^{t_2} q_r^2(t) dt - 2 \sum_{r=1}^n c_r \int_{t_1}^{t_2} x(t) q_r(t) dt \right]$$

$$Z = \frac{1}{t_2 - t_1} \left[\int_{t_1}^{t_2} x^2(t) - \sum_{r=1}^n c_r^2 E_r \right]$$

$$\text{where } E_r = \int_{t_1}^{t_2} q_r^2(t) \cdot dt$$

Q. A rectangular function $x(t) = \begin{cases} 1 & \text{for } 0 < t < \pi \\ -1 & \text{for } \pi < t < 2\pi \end{cases}$

i. Approximate by the function $\sin(t)$ over the interval $(0, 2\pi)$

Q. What happens if you approximate the above function using a set of sinusoidal functions over the interval $(0, 2\pi)$

Q. $x(t) = c_{12} x_2(t)$

$$x_1(t) = x(t)$$

$$x_2(t) = \sin(t)$$

$$\therefore x(t) = c_{12} \sin(t)$$

$$c_{12} = \frac{\int_{t_1}^{t_2} x_1(t) x_2(t) dt}{\int_{t_1}^{t_2} x_2^2(t) dt} = \frac{\int_0^{2\pi} x(t) \sin(t) dt}{\int_0^{2\pi} \sin^2(t) dt} = \frac{4}{\pi}$$

$$Z_1 = \frac{1}{t_2 - t_1} \left[\int_{t_1}^{t_2} x^2(t) - (c_{12})^2 \int_{t_1}^{t_2} x_2^2(t) dt \right]$$

$$Z \approx 0.188$$

Q. $q_1(t) = \sin(2t)$

$$\{g_1(t), g_2(t), \dots, g_n(t)\}$$

$$\{\sin(t), \sin(2t), \dots, \sin(nt)\}$$

$$x(t) \approx C_1 \sin(t) + C_2 \sin(2t) + \dots + C_n \sin(nt)$$

$$x(t) \approx \sum_{n=1}^N C_n \sin(nt)$$

$$C_n = \frac{\int_{t_1}^{t_2} x(t) \cdot g_n(t) dt}{\int_{t_1}^{t_2} g_n^2(t) dt} = \frac{\int_0^{2\pi} x(t) \sin(nt) dt}{\int_0^{2\pi} \sin^2(nt) dt}$$

$$\int_0^{2\pi} x(t) \sin(nt) dt = \int_0^{\pi} (1) \sin(nt) dt + \int_{\pi}^{2\pi} (-1) \sin(nt) dt$$

$$\int_0^{\pi} \sin(nt) dt = -\left[\frac{\cos(nt)}{n}\right]_0^{\pi}$$

$$= -\frac{1}{n} [\cos(n\pi) - \cos(0)]$$

$$= -\frac{1}{n} [1 - (-1)^n]$$

$$\int_{\pi}^{2\pi} \sin(nt) dt = \left[\frac{\cos(nt)}{n}\right]_{\pi}^{2\pi} = \frac{1}{n} [\cos(2n\pi) - \cos(n\pi)]$$

$$= \frac{1}{n} [1 - (-1)^n]$$

$$\int_0^{2\pi} x(t) \sin(nt) dt = \frac{2}{n} [1 - (-1)^n]$$

$$\int_0^{2\pi} \sin^2(nt) dt = \pi$$

$$C_n = \frac{2}{n\pi} [1 - (-1)^n]$$

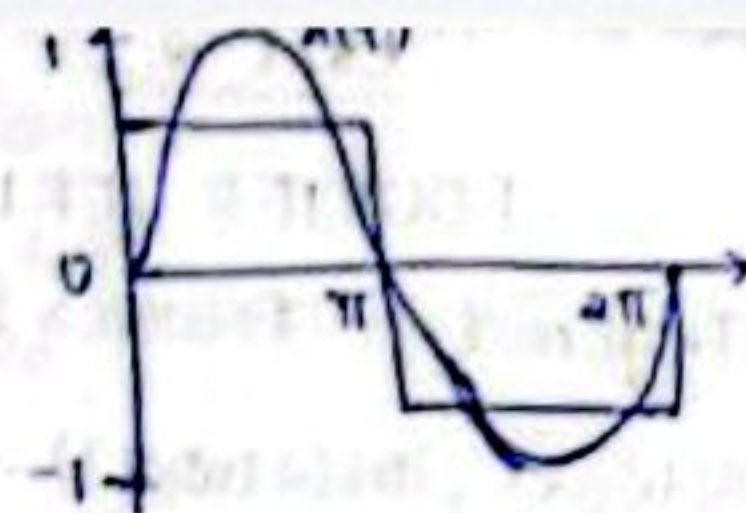
$$C_n = \begin{cases} 0 & \text{if } n \text{ is even} \\ \frac{4}{n\pi} & \text{if } n \text{ is odd} \end{cases}$$

Case 1

$$n=1, C_1 = \frac{4}{\pi}$$

$$x(t) = \frac{4}{\pi} \sin(t)$$

$$\Sigma_1 \approx 0.128$$



Case 2

$$n=3$$

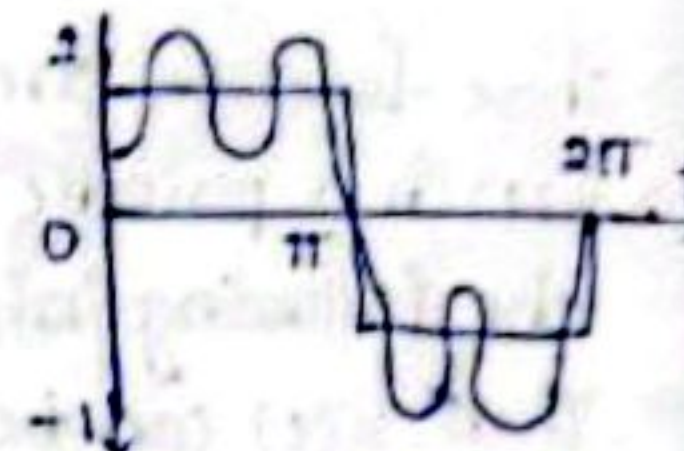
$$x(t) = C_1 \sin(t) + C_2 \sin(2t) + C_3 \sin(3t)$$

$$x(t) = \frac{4}{\pi} \sin(t) + 0 + \frac{4}{3\pi} \sin(3t)$$

$$\Sigma_2 = \frac{1}{t_2 - t_1} \left[\int_{t_1}^{t_2} x^2(t) dt - (C_1^2 E_1 + C_2^2 E_2 + C_3^2 E_3) - \cos(\pi \times 2) \right]$$

$$C_1 = \frac{4}{\pi}, C_2 = \frac{4}{3\pi}, C_3 = 0$$

$$\Sigma_2 \approx 0.099$$



Case 3

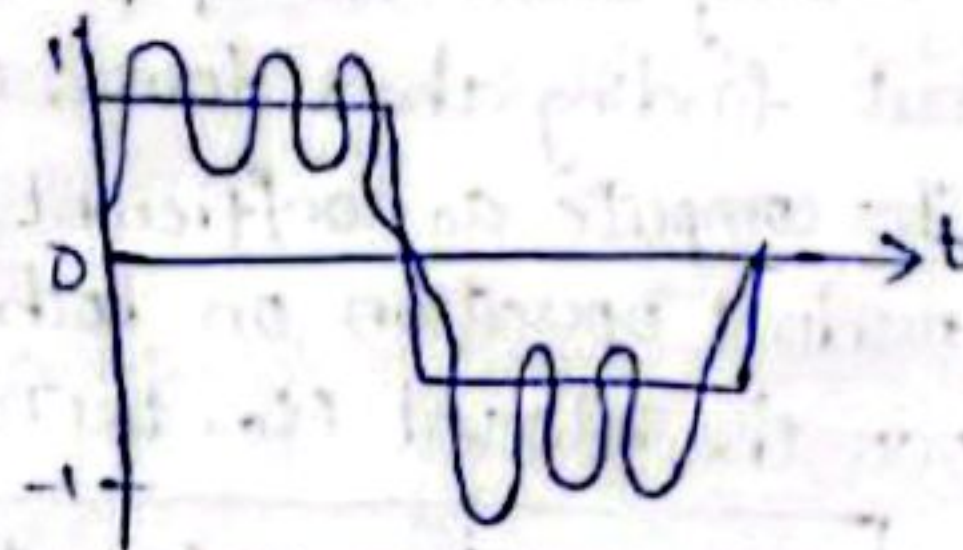
$$n=5$$

$$x(t) = C_1 \sin(t) + C_2 \sin(2t) + C_3 \sin(3t) + C_4 \sin(4t) + C_5 \sin(5t)$$

$$x(t) = \frac{4}{\pi} \sin(t) + 0 + \frac{4}{3\pi} \sin(3t) + 0 + \frac{4}{5\pi} \sin(5t)$$

$$\Sigma_3 \approx 0.066$$

as n goes on increasing
approximation is better and
MSE decreases



FOURIER SERIES $\rightarrow$ used to locate frequency

TFS: (Trigonometric Fourier series)

$$\{1, \cos(\omega_0 t), \cos(2\omega_0 t), \dots, \cos(n\omega_0 t), \dots, \sin(\omega_0 t), \sin(2\omega_0 t), \dots, \sin(n\omega_0 t)\}$$

 $\Rightarrow$ These functions are called Basis functions for TFS $\Rightarrow x(t)$ is a periodic signal with a period 'T' & also satisfies the following 'Dirichlet's condition'. $\Rightarrow$ Then $x(t)$ can be represented as the linear combination of the above basis functions.

Dirichlet's conditions:

- ① A function must have single valued function.
- ② A function must have finite no of maxima's & minima
- ③ A function must have finite no of discontinuities
- ④ The signal must be an absolutely integrable signal

$$\text{i.e. } \int_{-T/2}^{T/2} x(t) dt < \infty$$

Finding down TFS of periodic signal $x(t)$ is nothing but finding their Fourier coefficient i.e., a_0, a_n, b_n $\rightarrow$ To compute a_0 coefficient perform integral inner product operation on both sides of eq ① with 1 over the interval (t_0, t_0+T)

$$x(t) = a_0 + \sum_{n=1}^{\infty} a_n \cos(n\omega_0 t) + b_n \sin(n\omega_0 t) \quad \text{--- (1)}$$

$$\int_{t_0}^{t_0+T} x(t) \cdot 1 dt = \int_{t_0}^{t_0+T} a_0(1) \cdot dt + \sum_{n=1}^{\infty} \int_{t_0}^{t_0+T} (1) a_n \cos(n\omega_0 t) dt + \sum_{n=1}^{\infty} \int_{t_0}^{t_0+T} (1) b_n \sin(n\omega_0 t) dt$$

As 1 and $\cos$, 1 and $\sin$ are orthogonal to each other, hence, integral 2 and 3 becomes 0

$$\int_{t_0}^{t_0+T} x(t) \cdot 1 dt = a_0(t) \Big|_{t_0}^{t_0+T} + 0 + 0$$

$$\int_{t_0}^{t_0+T} x(t) \cdot dt = a_0 T$$

$$a_0 = \frac{1}{T} \int_{t_0}^{t_0+T} x(t) dt \Rightarrow \text{Average value of component}$$

 $\rightarrow$ To compute a_n, b_n

$$\textcircled{1} \int_{t_0}^{t_0+T} \cos(m\omega_0 t) \cdot \cos(m\omega_0 t) dt = \begin{cases} 0 & \text{if } m \neq n \\ T/2 & \text{if } m = n \end{cases}$$

$$\textcircled{2} \int_{t_0}^{t_0+T} \sin(n\omega_0 t) \sin(m\omega_0 t) dt = \begin{cases} 0 & \text{if } m \neq n \\ T/2 & \text{if } m = n \end{cases}$$

$$\textcircled{3} \int_{t_0}^{t_0+T} \sin(n\omega_0 t) \cos(m\omega_0 t) dt = 0$$

 $\rightarrow$ To compute a_n , perform integral inner product on both sides with $\cos(m\omega_0 t)$ of eq ①

$$\int_{t_0}^{t_0+T} x(t) \cdot \cos(m\omega_0 t) dt = a_0 \int_{t_0}^{t_0+T} \cos(m\omega_0 t) dt + \sum_{n=1}^{\infty} a_n \int_{t_0}^{t_0+T} \cos(n\omega_0 t) \cdot \cos(m\omega_0 t) dt + \sum_{n=1}^{\infty} b_n \int_{t_0}^{t_0+T} \sin(n\omega_0 t) \cos(m\omega_0 t) dt$$

$$\Rightarrow \int_{t_0}^{t_0+T} x(t) \cdot \cos(m\omega_0 t) dt = 0 + a_m \cdot \frac{T}{2} + 0$$

$$a_m = \frac{2}{T} \int_{t_0}^{t_0+T} x(t) \cdot \cos(m\omega_0 t) dt$$

$m \rightarrow n$

$$a_n = \frac{2}{T} \int_{t_0}^{t_0+T} x(t) \cdot \cos(n\omega_0 t) dt \quad \text{for } n=1$$

→ To compute b_n : perform integral inner product operation on both sides with $\sin(n\omega_0 t)$ over the interval (t_0, t_0+T)

$$b_n = \frac{2}{T} \int_{t_0}^{t_0+T} x(t) \cdot \sin(n\omega_0 t) dt$$

→ $T \rightarrow$ F.P. (fundamental period)

$$\omega_0 = \frac{2\pi}{T} \text{ rad/sec}$$

Fundamental frequency (ω) first harmonic frequency

$$\omega_0 = 2\pi f_0$$

$$f_0 = \frac{\omega_0}{2\pi} = \frac{1}{T} \text{ Hz}$$

→ 2nd harmonic frequency is $2\omega_0$ (ω) $2f_0$

→ n th harmonic frequency is $n\omega_0$ (ω) nf_0

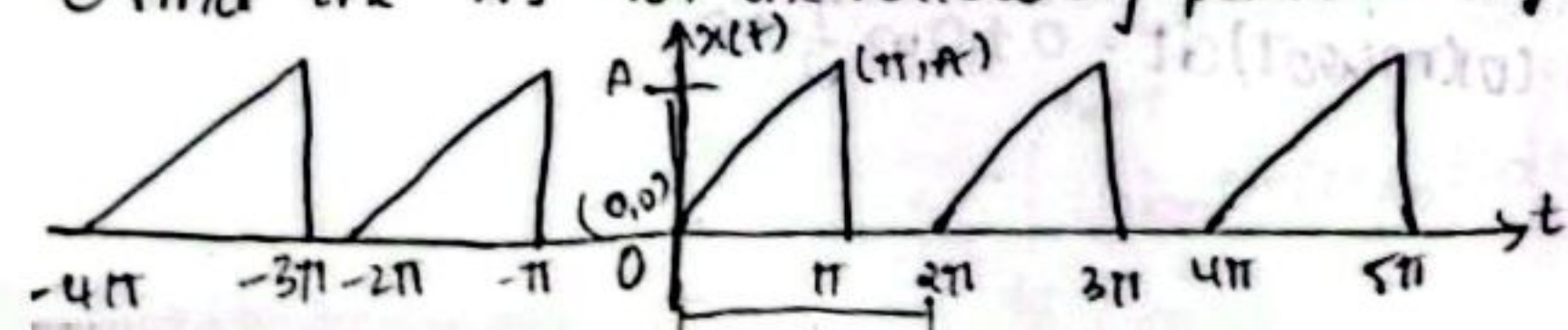
$$x(t) = a_0 + \sum_{n=1}^{\infty} a_n \cos(n\omega_0 t) + b_n \sin(n\omega_0 t)$$

$a_1 \cos(\omega_0 t) + b_1 \sin(\omega_0 t) \rightarrow$ 1st harmonic component

$a_2 \cos(2\omega_0 t) + b_2 \sin(2\omega_0 t) \rightarrow$ 2nd

$a_n \cos(n\omega_0 t) + b_n \sin(n\omega_0 t) \rightarrow n$ th

① Find the TFS for the following periodic signal



fundamental period

$$T = 2\pi$$

$$\omega_0 = \frac{2\pi}{T} = \frac{2\pi}{2\pi} = 1 \text{ rad/sec}$$

$$\rightarrow a_0 = \frac{1}{T} \int_{t_0}^{t_0+T} x(t) dt$$

$$\text{let } t_0 = 0$$

$$a_0 = \frac{1}{T} \int_0^T x(t) dt = \frac{1}{2\pi} \int_0^{2\pi} x(t) dt$$

$$= \frac{1}{2\pi} \left[\int_0^{\pi} \frac{A}{\pi} t dt + \int_{\pi}^{2\pi} 0 dt \right]$$

$$= \frac{A}{2\pi^2} \left[\frac{t^2}{2} \right]_0^{\pi}$$

$$= \frac{A}{4}$$

$$\rightarrow a_n = \frac{2}{T} \int_{t_0}^{t_0+T} x(t) \cdot \cos(n\omega_0 t) dt$$

$$t_0 = 0$$

$$T = 2\pi$$

$$\omega_0 = 1$$

$$a_n = \frac{2}{2\pi} \int_0^{2\pi} x(t) \cdot \cos(n\omega_0 t) dt$$

$$= \frac{1}{\pi} \left[\int_0^{\pi} \frac{A}{\pi} t \cdot \cos(n\omega_0 t) dt + \int_{\pi}^{2\pi} 0 \cdot \cos(n\omega_0 t) dt \right]$$

$$= \frac{A}{\pi^2} \left[\int_0^{\pi} t \cdot \cos(n\omega_0 t) dt \right]$$

$$= \frac{A}{\pi^2} \left[\left(\frac{t \sin(nt)}{n} \right) \Big|_0^{\pi} - \int_0^{\pi} \frac{\sin(nt)}{n} dt \right]$$

$$y = mx + c$$

$$x(t) = \left(\frac{A-0}{\pi-0} \right) t + c$$

$$x(\pi) = \frac{A}{\pi} \pi + c$$

$$\text{at } t=0$$

$$x(0) = 0 + c$$

$$c = 0$$

$$x(t) = \begin{cases} A/\pi t \\ 0 \end{cases}$$

$$= \frac{A}{\pi^2} \left[\frac{\pi \sin(n\pi - 0)}{n} + \left(\frac{\cos(n\pi)}{n^2} \right)_0^\pi \right]$$

$$= \frac{A}{\pi^2} \left[0 + \frac{(\cos(n\pi) - \cos(0))}{n^2} \right]$$

$$a_n = \frac{A}{\pi^2 n^2} [(-1)^n - 1], \text{ for } n=1, 2, \dots, \infty$$

$$a_n = \begin{cases} 0 & ; n \text{ is even} \\ -\frac{2A}{\pi^2 n^2} & ; n \text{ is odd} \end{cases}$$

$$\rightarrow b_n = \frac{2}{T} \int_{t_0}^{t_0+T} x(t) \sin(n\omega_0 t) dt$$

$$= \frac{1}{\pi} \int_0^\pi \frac{A}{\pi} t \sin(nt) dt$$

$$= \frac{A}{\pi^2} \left[\left(\frac{-t}{n} \cos(nt) \right)_0^\pi - \int_0^\pi \frac{-\cos(nt)}{n} \cdot 1 dt \right]$$

$$= \frac{A}{\pi^2} \left[\frac{-\pi \cos(n\pi) - 0}{n} + \left(\frac{\sin(nt)}{n^2} \right)_0^\pi \right]$$

$$b_n = -\frac{A}{n\pi} (-1)^n$$

$$b_n = \begin{cases} -\frac{A}{n\pi} & \forall n \text{ is even} \\ \frac{A}{n\pi} & \forall n \text{ is odd} \end{cases}$$

TFS,

$$x(t) = a_0 + \sum_{n=1}^{\infty} a_n \cos(n\omega_0 t) + b_n \sin(n\omega_0 t)$$

$$= \frac{A}{4} + \left(\frac{-2A}{\pi^2} \cos(t) \right) + 0 + \left(\frac{-2A}{4\pi^2} \cos(2t) + 0 + \dots \right)$$

$$+ \frac{A}{4} \sin(t) - \frac{A}{2\pi} \sin(2t) + \frac{A}{3\pi} \sin(3t) - \frac{\pi}{4\pi} \sin(4t) + \dots$$

Cosine TFS:

$$x(t) = a_0 + \sum_{n=1}^{\infty} a_n \cos(n\omega_0 t) + b_n \sin(n\omega_0 t)$$

$$= a_0 + \sum_{n=1}^{\infty} \sqrt{a_n^2 + b_n^2} \left[\frac{a_n}{\sqrt{a_n^2 + b_n^2}} \cos(n\omega_0 t) + \frac{b_n}{\sqrt{a_n^2 + b_n^2}} \sin(n\omega_0 t) \right]$$

$$\text{Let } \cos(\theta_n) = \frac{a_n}{\sqrt{a_n^2 + b_n^2}}, \sin(\theta_n) = \frac{b_n}{\sqrt{a_n^2 + b_n^2}}$$

$$\cos = a_n$$

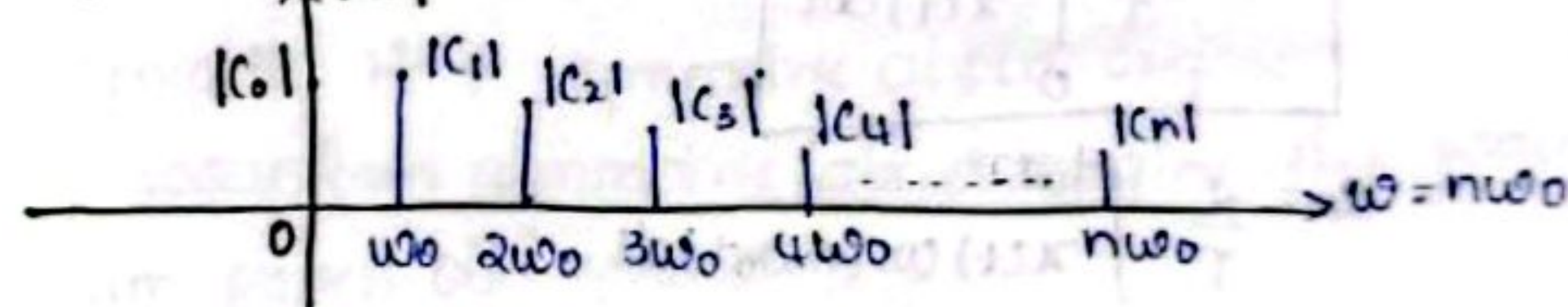
$$c_n = \sqrt{a_n^2 + b_n^2}$$

$$\tan(\theta_n) = \frac{b_n}{a_n} \Rightarrow \theta_n = \tan^{-1} \left(\frac{b_n}{a_n} \right)$$

$$x(t) = c_0 + \sum_{n=1}^{\infty} c_n (\cos \theta_n \cos(n\omega_0 t) - \sin \theta_n \sin(n\omega_0 t))$$

$$x(t) = c_0 + \sum_{n=1}^{\infty} c_n \cos(n\omega_0 t + \theta_n)$$

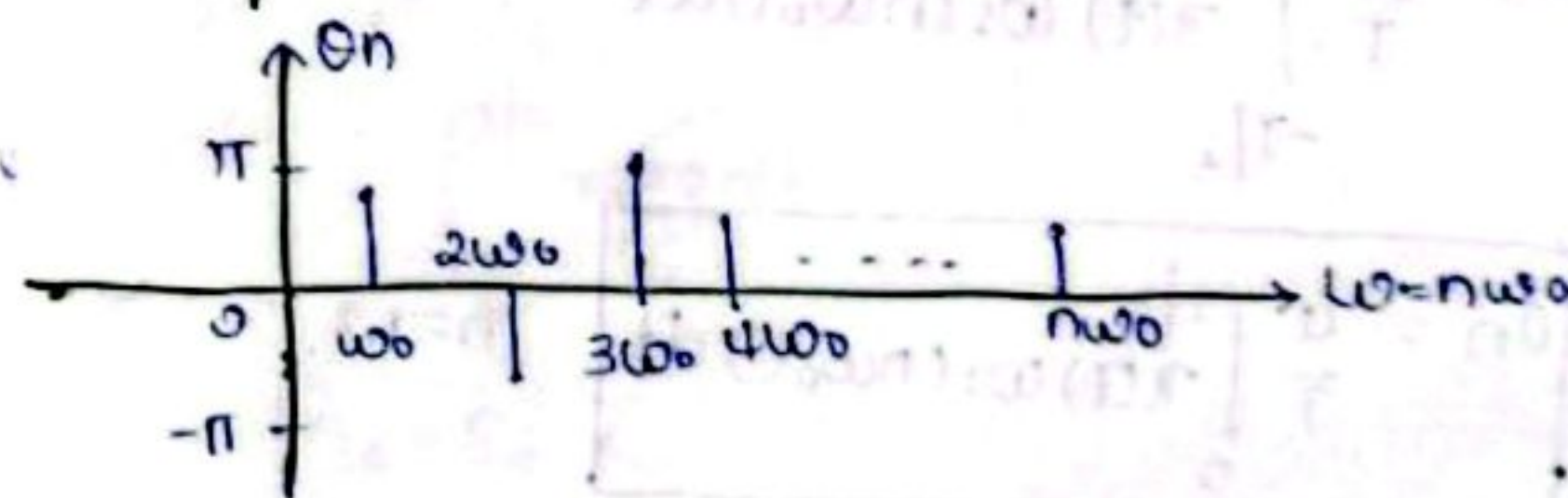
Amplitude spectrum:



This plot says that how strong frequency's are.

Amplitude spectrum is also called as Magnitude spectrum

Phase spectrum



Fourier series is used to look at the frequency information of the periodic signal

symmetric condition:

① Even symmetry:

If $x(t) = x(-t)$

Then $x(t)$ possess even symmetry

Graphically if it is symmetric above y-axis then signal possess even symmetric nature.

$$a_0 = \frac{1}{T} \int_{t_0}^{t_0+T} x(t) dt$$

$$t_0 = -T/2$$

$$a_0 = \frac{1}{T} \int_{-T/2}^{T/2} x(t) dt$$

$$a_0 = \frac{2}{T} \int_0^{T/2} x(t) dt$$

$$a_n = \frac{2}{T} \int_{t_0}^{t_0+T} x(t) \cos(n\omega_0 t) dt$$

$$t_0 = -T/2$$

$$a_n = \frac{2}{T} \int_{-T/2}^{T/2} x(t) \cos(n\omega_0 t) dt$$

$$a_n = \frac{4}{T} \int_0^{T/2} x(t) \cos(n\omega_0 t) dt$$

$$n = 1, 2, \dots, \infty$$

$$b_n = \frac{a}{T} \int_{-T/2}^{T/2} x(t) \sin(n\omega_0 t) dt$$

$$b_n = 0$$

* For even symmetry signals only a_0 , a_n TFS coefficients are there, and $b_n = 0$ because it is symmetric about y-axis.

→ TFS of even symmetric periodic signal contains only dc term and cosine terms, sine terms are absent

$$\therefore \text{TFS} \Rightarrow x(t) = a_0 + \sum_{n=1}^{\infty} a_n \cos(n\omega_0 t)$$

② odd symmetry

If $x(-t) = -x(t)$

Then $x(t)$ possess odd symmetry

→ Graphically it is symmetric about origin

→ If wave-form symmetric about origin then wave-form possess odd symmetric

$$a_0 = \frac{1}{T} \int_{t_0}^{t_0+T} x(t) dt$$

$$t_0 = -T/2$$

$$a_0 = \frac{1}{T} \int_{-T/2}^{T/2} x(t) dt$$

$$a_0 = 0$$

$$a_n = \frac{2}{T} \int_{t_0}^{t_0+T} x(t) \cos(n\omega_0 t) dt$$

to Odd even

$t_0 = -T/2$

$$a_n = 0$$

$$b_n = \frac{2}{T} \int_{-T/2}^{T/2} x(t) \sin(n\omega_0 t) dt$$

$$b_n = \frac{4}{T} \int_0^{T/2} x(t) \sin(n\omega_0 t) dt$$

The TFS of odd symmetric periodic signal contains only sine terms

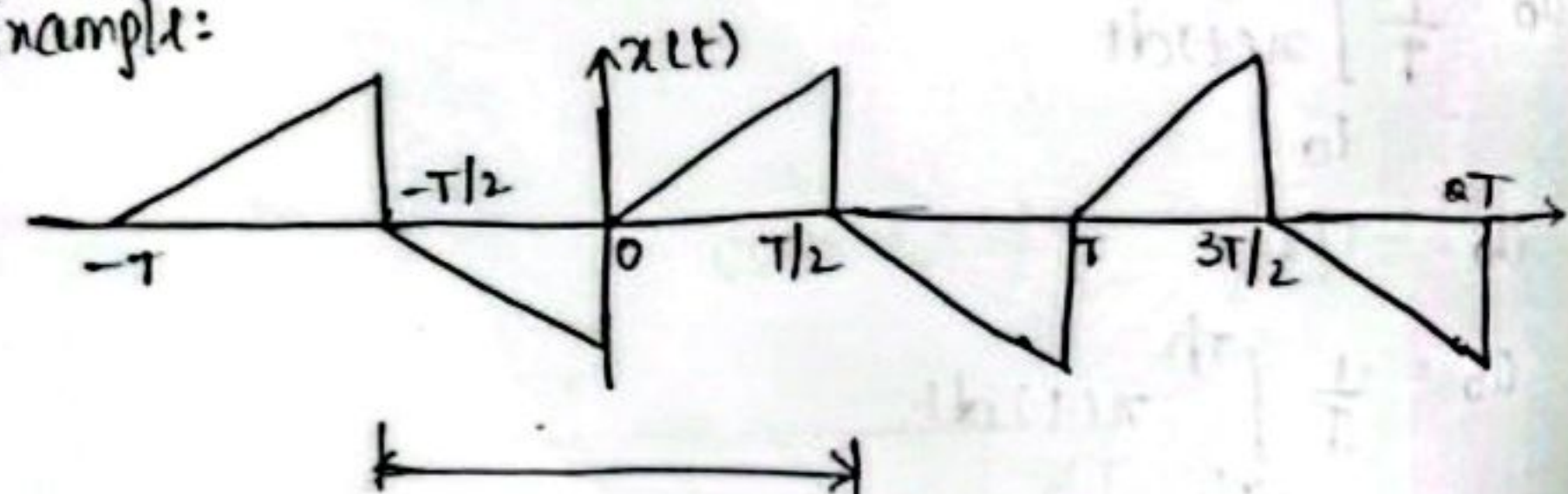
$$\rightarrow \text{TFS} \Rightarrow x(t) = \sum_{n=1}^{\infty} b_n \sin(n\omega_0 t)$$

Half-wave symmetry

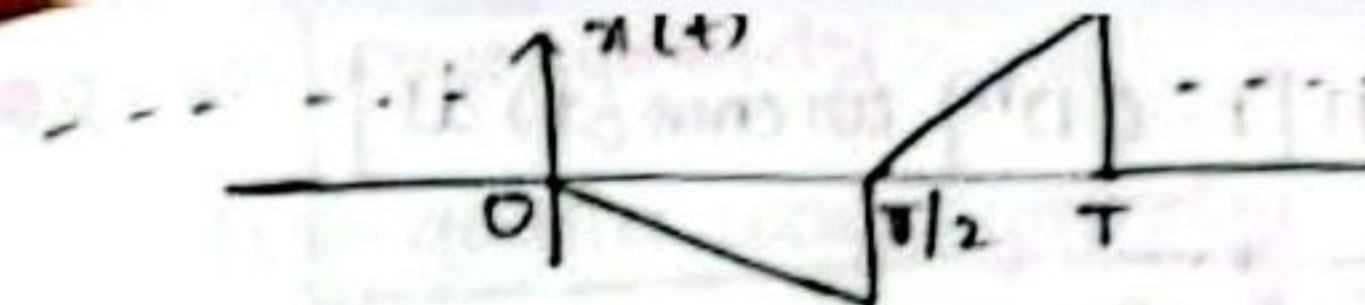
$$\text{If } x(t) = -x(t \pm T/2)$$

Then $x(t)$ possesses half-wave symmetry property

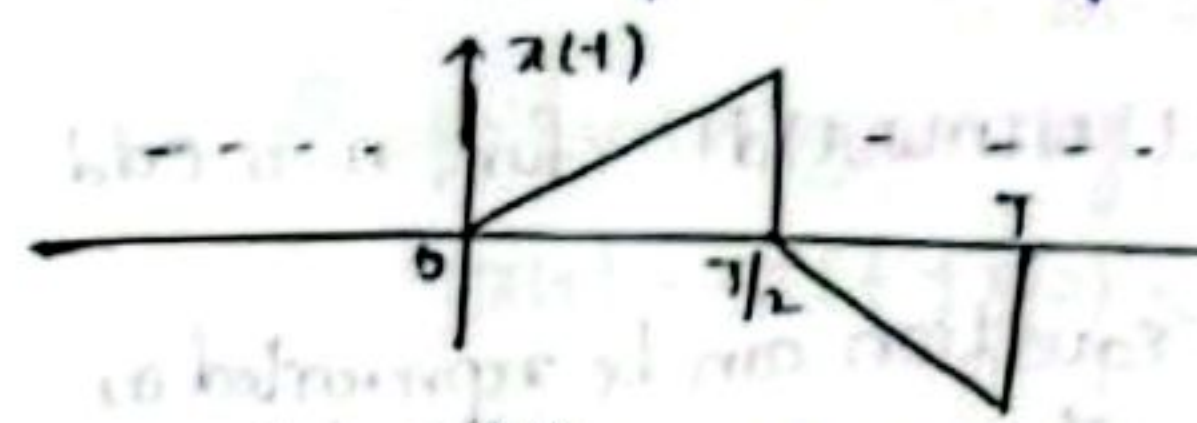
Example:



$x(t - T/2)$ (right shifting)



$-x(t - T/2)$ (Amplitude scaling)



$$x(t) = -x(t - T/2)$$

$$\Rightarrow a_n = \frac{2}{T} \int_{t_0}^{t_0+T} x(t) \cos(n\omega_0 t) dt$$

let $t_0 = 0$

$$a_n = \frac{2}{T} \int_0^T x(t) \cos(n\omega_0 t) dt$$

$$a_n = \frac{2}{T} \left[\int_0^{T/2} x(t) \cos(n\omega_0 t) dt + \int_{T/2}^T x(t) \cos(n\omega_0 t) dt \right]$$

let $x(t) = -x(t + T/2)$ $t = t_1 + T/2 \Rightarrow t_1 = t - T/2$
only in 2nd part

$$= \frac{2}{T} \left[\int_0^{T/2} x(t) \cos(n\omega_0 t) dt + \int_0^{T/2} x(t_1 + T/2) \cos(n\omega_0 (t_1 + T/2)) dt \right]$$

$$a_n = \frac{2}{T} \left[\int_0^{T/2} x(t) \cos(n\omega_0 t) dt + \int_0^{T/2} x(t_1 + T/2) \cos(n\omega_0 t_1 + n\omega_0 T/2) dt \right]$$

$$x(t) = -x(t + T/2)$$

$$a_n = \frac{2}{T} \left[\int_0^{T/2} x(t) \cos(n\omega_0 t) dt + \int_0^{T/2} -x(t_1 + T/2) \cos(n\omega_0 t_1 + n\omega_0 T/2) dt \right]$$

$$a_n = \frac{2}{T} \left[\int_0^{T/2} x(t) [1 - (-1)^n] \cos(n\omega_0 t) dt \right]$$

$$a_n = \begin{cases} 0 & \text{for, } n \text{ is even} \\ \frac{4}{T} \int_0^{T/2} x(t) \cos(n\omega_0 t) dt & \text{for, } n \text{ is odd} \end{cases}$$

$\Rightarrow$ The above two equation can be represented as

$$a_{2n-1} = \frac{4}{T} \int_0^{T/2} x(t) \cos[(2n-1)\omega_0 t] dt \quad \forall n = 1, 2, 3, 4, 5, \dots$$

Similarly

$$b_n = \frac{2}{T} \int_0^{T/2} x(t) [1 - (-1)^n] \sin(n\omega_0 t) dt \quad \forall n = 1, 2, 3, 4, 5, \dots$$

$$b_n = \begin{cases} 0 & \text{for, } n \text{ is even} \\ \frac{4}{T} \int_0^{T/2} x(t) \sin(n\omega_0 t) dt & \text{for, } n \text{ is odd} \end{cases}$$

The above two equation can be represented as

$$b_{2n-1} = \frac{4}{T} \int_0^{T/2} x(t) \sin[(2n-1)\omega_0 t] dt \quad \forall n = 1, 2, 3, \dots$$

TPS

$$x(t) = \sum_{n=1}^{\infty} a_{2n-1} \cos[(2n-1)\omega_0 t] + b_{2n-1} \sin[(2n-1)\omega_0 t]$$

for half wave symmetry it contains both cosine and sine terms but they are odd harmonic for TPS.

Quarter wave symmetry:

$\rightarrow$ Even quarter wave symmetry

$$\textcircled{1} x(t) = x(-t) \begin{cases} a_0, a_n \neq 0 \\ b_n = 0 \end{cases}$$

$\textcircled{2}$ Half wave symmetry

$$x(t) = -x(t \pm T/2) \begin{cases} a_{2n-1} \neq 0, a_0 = 0 \\ b_{2n-1} \neq 0 \end{cases}$$

for even quarter wave symmetry it contains both even symmetry and half wave symmetry

$$x(t) = x(-t) = -x(t \pm T/2) \rightarrow a_{2n-1} \text{ coefficient present}$$

$\therefore$ Even quarter wave periodic symmetry, whose TPS contains only odd harmonic of cosine terms

TPS

$$x(t) = \sum_{n=1}^{\infty} a_{2n-1} \cos[(2n-1)\omega_0 t] \quad \text{if } f(x) = f(2\pi - x) \quad \text{then} \quad \int_0^{2\pi} f(x) dx = 2 \int_0^{\pi} f(x) dx$$

Due to half wave symmetry

$$a_{2n-1} = \frac{4}{T} \int_0^{T/2} x(t) \cos[(2n-1)\omega_0 t] dt \quad \forall n = 1, 2, 3, 4, \dots$$

$$\text{Let } f(x) = x(t) \cos[(2n-1)\omega_0 t] \quad \textcircled{1}$$

$$f\left(\frac{T}{2} - t\right) = x\left(\frac{T}{2} - t\right) \cos[(2n-1)\omega_0 \left(\frac{T}{2} - t\right)]$$

$$= x\left(\frac{T}{2} - t\right) \cos[(2n-1)\omega_0 t - (2n-1)\omega_0 \frac{T}{2}]$$

Even $x(t) = x(-t)$

$$= x\left(t - \frac{T}{2}\right) \cos[\pi - (2n-1)\omega_0 t]$$

$$f\left(\frac{T}{2} - t\right) = -x\left(t - \frac{T}{2}\right) \cos[(2n-1)\omega_0 t]$$

$$f\left(\frac{T}{2}-t\right) = x(t) \cos[(2n-1)\omega_0 t]$$

$$\therefore f\left(\frac{T}{2}-t\right) = f(t)$$

$\therefore$ from eqn ①

$$a_{2n-1} = \frac{8}{T} \int_0^{T/4} x(t) \cos[(2n-1)\omega_0 t] dt$$

→ odd quarter wave symmetry

$$\textcircled{1} x(t) = -x(t) \begin{cases} a_0, a_n = 0 \\ b_n \neq 0 \end{cases}$$

$$\textcircled{2} \text{Halfwave symmetry} \begin{cases} b_{2n-1}, a_{2n-1} \neq 0 \\ a_0 = 0 \end{cases}$$

Odd quarter wave symmetry possess odd symmetry and Halfwave symmetry

$$\therefore x(t) = -x(t) = -x(t \pm T/2) \rightarrow b_{2n-1} \text{ coefficient present}$$

odd quarter wave symmetry where $T/2$ contain only odd harmonic of sine terms

IFS

$$x(t) = \sum_{n=1}^{\infty} b_{2n-1} \sin((2n-1)\omega_0 t)$$

due to half wave symmetry

$$b_{2n-1} = \frac{4}{T} \int_0^{T/2} x(t) \sin[(2n-1)\omega_0 t] dt$$

$$f(t) = x(t) \sin[(2n-1)\omega_0 t]$$

$$f\left(\frac{T}{2}-t\right) = x\left(\frac{T}{2}-t\right) \sin[(2n-1)\omega_0 \left(\frac{T}{2}-t\right)]$$

$$= x\left(\frac{T}{2}-t\right) \sin[(2n-1)\omega_0 \frac{T}{2} - (2n-1)\omega_0 t]$$

$$= -x\left(t-\frac{T}{2}\right) \sin[\pi - (2n-1)\omega_0 t]$$

$$f\left(\frac{T}{2}-t\right) = +x\left(t-\frac{T}{2}\right) \sin[(2n-1)\omega_0 t]$$

$$\therefore f\left(\frac{T}{2}-t\right) = f(t)$$

$$\therefore b_{2n-1} = \frac{8}{T} \int_0^{T/4} x(t) \sin[(2n-1)\omega_0 t] dt$$

Parseval's Theorem

Parseval's Theorem use to compute the average power of the periodic signal

→ All periodic signals are power signals

power signal $\begin{cases} \text{Periodic signal} \\ \text{Random signal} \end{cases}$

$$P_{av} = \lim_{T \rightarrow \infty} \frac{1}{2T} \int_{-T}^T |x(t)|^2 dt$$

Average power of the periodic signal

$$\star P_{av} = \frac{1}{T} \int_{-T/2}^{T/2} |x(t)|^2 dt = \frac{1}{T} \int_0^T |x(t)|^2 dt$$

where T is fundamental period

IFS

$$x(t) = a_0 + \sum_{n=1}^{\infty} a_n \cos(n\omega_0 t) + \sum_{n=1}^{\infty} b_n \sin(n\omega_0 t)$$

$$P_{av} = \frac{1}{T} \int_{t_0}^{t_0+T} x^2(t) dt$$

$$= \frac{1}{T} \int_{t_0}^{t_0+T} \left[a_0 + \sum_{n=1}^{\infty} \cos(n\omega_0 t) + \sum_{n=1}^{\infty} b_n \sin(n\omega_0 t) \right]^2 dt$$

$$\Rightarrow \frac{1}{T} \int_{t_0}^{t_0+T} \left[a_0^2 + \left(\sum_{n=1}^{\infty} a_n \cos(n\omega_0 t) \right)^2 + \left(\sum_{n=1}^{\infty} b_n \sin(n\omega_0 t) \right)^2 + 2a_0 \sum_{n=1}^{\infty} a_n \cos(n\omega_0 t) + 2 \sum_{n=1}^{\infty} a_n b_n \cos(n\omega_0 t) \sin(n\omega_0 t) + 2 \sum_{n=1}^{\infty} b_n a_0 \sin(n\omega_0 t) \right] dt$$

As we know that sine and cosine are orthogonal signals

$\therefore$ Orthogonal signals

$$\textcircled{1} \int_{t_0}^{t_0+T} \cos(n\omega_0 t) \cos(m\omega_0 t) dt = \begin{cases} 0 & \text{for } n \neq m \\ T/2 & \text{for } n = m \end{cases}$$

$$\textcircled{2} \int_{t_0}^{t_0+T} \sin(n\omega_0 t) \sin(m\omega_0 t) dt = \begin{cases} 0 & \text{for } n \neq m \\ T/2 & \text{for } n = m \end{cases}$$

$$\int_{t_0}^{t_0+T} \sin(n\omega_0 t) \sin(m\omega_0 t) dt = 0$$

$$\textcircled{3} \int_{t_0}^{t_0+T} \cos(n\omega_0 t) \sin(m\omega_0 t) dt = 0$$

$$P_{av} = \frac{1}{T} \int_{t_0}^{t_0+T} a_0^2 dt + \frac{1}{T} \int_{t_0}^{t_0+T} \sum_{n=1}^{\infty} (a_n \cos(n\omega_0 t))^2 dt + \frac{1}{T} \int_{t_0}^{t_0+T} \sum_{n=1}^{\infty} (b_n \sin(n\omega_0 t))^2 dt$$

$$P_{av} = \frac{1}{T} \int_{t_0}^{t_0+T} a_0^2 dt + \frac{1}{T} \int_{t_0}^{t_0+T} \sum_{n=1}^{\infty} a_n^2 \cos^2(n\omega_0 t) dt + \frac{1}{T} \int_{t_0}^{t_0+T} \sum_{n=1}^{\infty} b_n^2 \sin^2(n\omega_0 t) dt$$

$$P_{av} = a_0^2 + \frac{1}{T} \sum_{n=1}^{\infty} a_n^2 \frac{T}{2} + \frac{1}{T} \sum_{n=1}^{\infty} b_n^2 \frac{T}{2}$$

$$P_{av} = a_0^2 + \frac{1}{2} \sum_{n=1}^{\infty} a_n^2 + b_n^2$$

Average power to the periodic signal

$$P_{av} = \frac{1}{T} \int_{t_0}^{t_0+T} f^2(t) dt = a_0^2 + \frac{1}{2} \sum_{n=1}^{\infty} a_n^2 + b_n^2 = \sum_{n=-\infty}^{\infty} |c_n|^2$$

Ex: $x(t) = 3 + 4 \cos(3t)$ find P_{av}

$$\omega_0 = 3$$

$$T = \frac{2\pi}{\omega_0} = \frac{2\pi}{3}$$

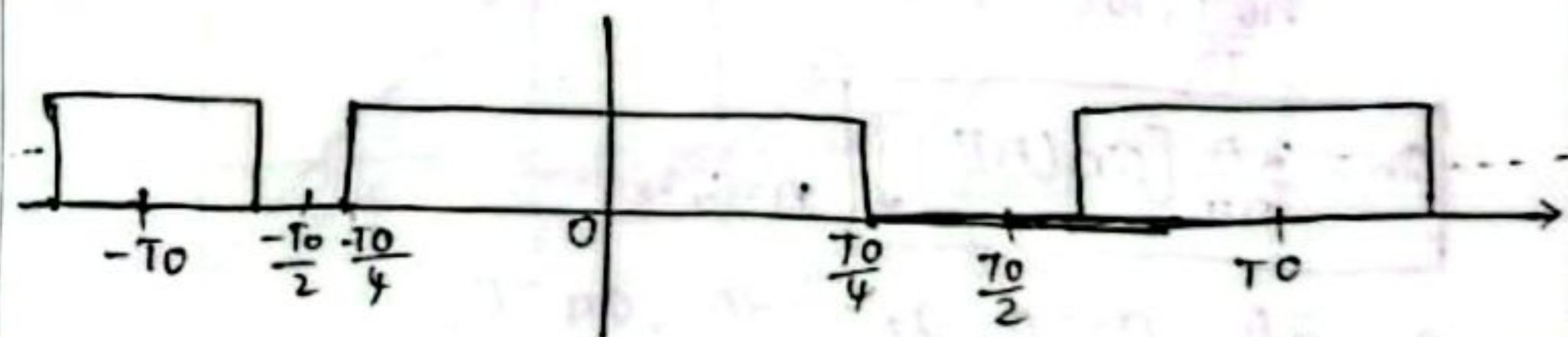
$$x(t) = a_0 + \sum_{n=1}^{\infty} a_n \cos(n\omega_0 t) + b_n \sin(n\omega_0 t) \\ = a_0 + \sum_{n=1}^{\infty} a_n \cos(3t) + b_n \sin(3t)$$

$$a_0 = 3, a_1 = 4$$

$$P_{av} = a_0^2 + \frac{1}{2} a_1^2 \Rightarrow 9 + \frac{16}{2} = 17$$

$$I_{rms} = \sqrt{P_{av}} = \sqrt{17}$$

@ Find TFs for following periodic signals.



The wave possess even symmetry (The wave is symmetric about y-axis). only a_0 and a_n coefficient are present $b_n = 0$

$$a_0 = \frac{1}{T} \int_{t_0}^{t_0+T} x(t) dt \quad (\text{dc (or) average value})$$

Because of even symmetry

$$a_0 = \frac{2}{T} \int_0^{T/2} x(t) dt = \frac{2}{T_0} \left[\int_0^{T_0/4} A dt + \int_{T_0/4}^{T_0/2} 0 dt \right]$$

$$= \frac{2}{T_0} \left[A \frac{T_0}{4} \right]$$

$$\boxed{a_0 = \frac{A}{2}}$$

$$a_n = \frac{4}{T} \int_0^{T/2} x(t) \cos(n\omega_0 t) dt$$

$$a_n = \frac{4}{T_0} \left[\int_0^{T_0/4} A \cos(n\omega_0 t) dt + \int_{T_0/4}^{T_0/2} 0 dt \right]$$

$$= \frac{4A}{T_0} \left[\frac{\sin(n\omega_0 t)}{n\omega_0} \right]_0^{T_0/4}$$

$$= \frac{4A}{T_0} \left[\frac{\sin(n\omega_0 \frac{T_0}{4})}{n\omega_0} - 0 \right]$$

$$= \frac{4A}{n\omega_0 T_0} \left[\sin\left(n \frac{2\pi}{T_0} \times \frac{T_0}{4}\right) \right]$$

$$= \frac{4A}{n \frac{2\pi}{T_0} T_0} \left[\sin\left(\frac{n\pi}{2}\right) \right]$$

$$\boxed{a_n = \frac{2A}{n\pi} \left[\sin\left(\frac{n\pi}{2}\right) \right]} \quad n=1, 2, \dots$$

$$a_1 = \frac{2A}{\pi}, a_2 = 0, a_3 = -\frac{2A}{3\pi}, a_4 = 0,$$

$$a_5 = \frac{2A}{5\pi} \dots$$

TFs

$$x(t) = a_0 + \sum_{n=1}^{\infty} a_n \cos(n\omega_0 t) + b_n \sin(n\omega_0 t)$$

$$x(t) = \frac{A}{2} + a_1 \cos(\omega_0 t) + a_2 \cos(2\omega_0 t) + a_3 \cos(3\omega_0 t) + \dots$$

$$x(t) = \frac{A}{2} + \frac{2A}{\pi} \left[\cos(\omega_0 t) - \frac{1}{3} \cos(3\omega_0 t) + \frac{1}{5} \cos(5\omega_0 t) - \frac{1}{7} \cos(7\omega_0 t) + \dots \right]$$

$$P_{av} = \frac{1}{T} \int_0^{T/2} x^2(t) dt$$

$$= \frac{1}{T} \int_{-T/2}^{T/2} x^2(t) dt$$

Because of Even symmetry

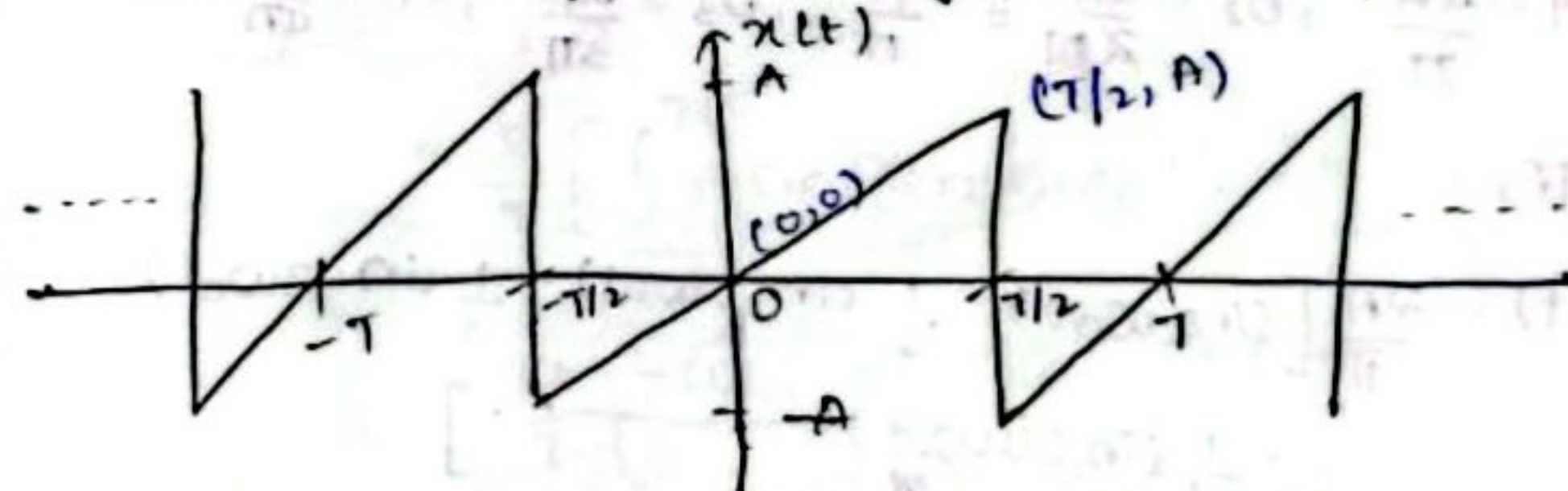
$$= \frac{2}{T} \int_0^{T/2} x^2(t) dt$$

$$= \frac{2}{T_0} \left[\int_0^{T_0/4} A^2 dt + \int_{T_0/4}^{T_0/2} 0 dt \right]$$

$$= \frac{2}{T_0} \times A^2 \left(\frac{T_0}{4} \right)$$

$$\boxed{P_{av} = \frac{A^2}{2}}$$

① Find the TFs for following periodic signal.



Odd symmetry $a_0 = 0, a_n = 0, b_n \neq 0$

$$b_n = \frac{4}{T} \int_0^{T/2} x(t) \sin(n\omega_0 t) dt$$

$$b_1 = \frac{4}{T_0} \int_0^{T_0/4} A \sin(n\omega_0 t) dt$$

$$y = mx + c$$

$$m = \frac{A-0}{\frac{T}{2}-0} = \frac{2A}{T}$$

$$\begin{aligned}
 b_n &= \frac{4}{T} \left(\frac{2A}{T} \right) \left(\int_0^{T/2} t \sin(n\omega_0 t) dt \right) \\
 &= \frac{8A}{T^2} \left[\left(\frac{t \cos(n\omega_0 t)}{n\omega_0} \right) \Big|_0^{T/2} - \int_0^{T/2} \frac{-\cos(n\omega_0 t)}{n\omega_0} dt \right] \\
 &= \frac{8A}{T^2} \left[\left(-\frac{T}{2} \frac{\cos(n\omega_0 T/2)}{n\omega_0} + 0 \right) + \left(\frac{\sin(n\omega_0 t)}{(n\omega_0)^2} \right) \Big|_0^{T/2} \right] \\
 &= \frac{8A}{T^2} \left[\frac{T}{2} \frac{\cos(n\omega_0 T/2)}{n\omega_0} \right] \\
 &= \frac{4A}{T} \frac{\cos(n\pi)}{n} \\
 &= -\frac{4A}{T} \frac{\cos(n\pi)}{n}
 \end{aligned}$$

$$b_n = -\frac{2A}{n\pi} \cos(n\pi) \quad n=1, 2, 3, \dots$$

$$b_1 = \frac{2A}{\pi}, b_2 = -\frac{2A}{2\pi} = -\frac{A}{\pi}, b_3 = \frac{2A}{3\pi}, b_4 = -\frac{2A}{4\pi}$$

TFS:-

$$x(t) = \frac{2A}{\pi} \left[\sin(\omega_0 t) - \frac{1}{2} \sin(2\omega_0 t) + \frac{1}{3} \sin(3\omega_0 t) - \frac{1}{4} \sin(4\omega_0 t) + \dots \right]$$

$$P_{avg} = \frac{1}{T} \int_0^T x^2(t) dt$$

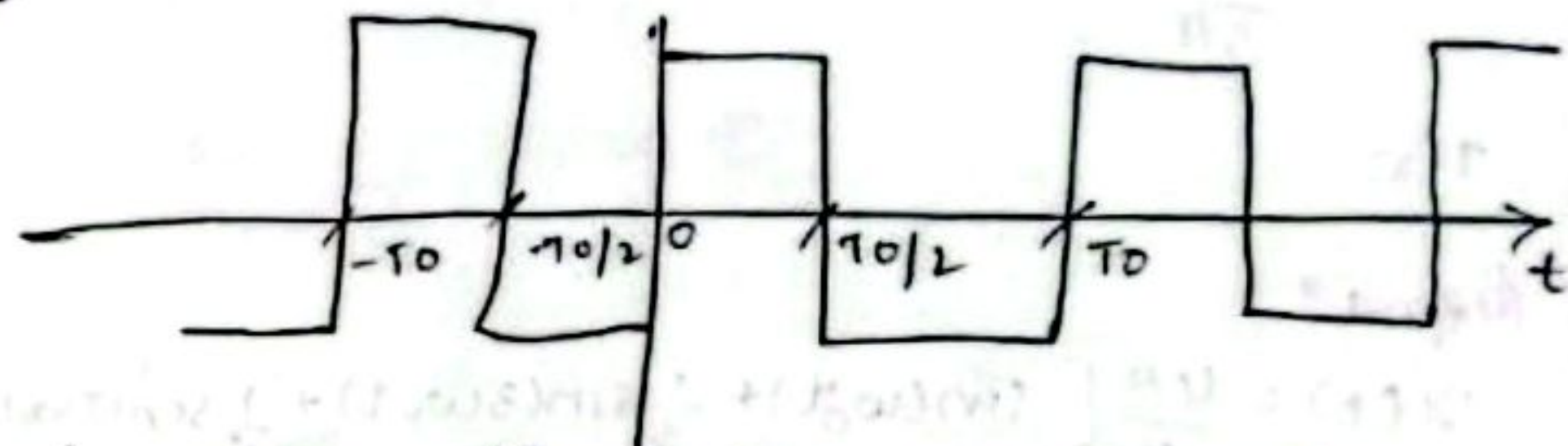
$$= \frac{2}{T} \int_0^{T/2} x^2(t) dt$$

$$= \frac{2}{T} \int_0^{T/2} \left(\frac{2A}{T} t \right)^2 dt$$

$$\begin{aligned}
 &= \frac{4A^2}{T^3} \left(\frac{t^3}{3} \right) \Big|_0^{T/2} \\
 &= \frac{4A^2}{T^3} \left(\frac{T^3}{8} \right)
 \end{aligned}$$

$$P_{avg} = \frac{A^2}{2}$$

Q Find the TFS for following periodic signal



This possess odd quarter wave symmetry whose TFS contains odd harmonic of sine terms.

$$i.e., x(t) = \sum_{n=1}^{\infty} b_{2n-1} \sin[(2n-1)\omega_0 t]$$

$$b_{2n-1} = \frac{8}{T} \int_0^{T/4} x(t) \sin[(2n-1)\omega_0 t] dt$$

$$= \frac{8}{T} \left[\int_0^{T/4} A \sin[(2n-1)\omega_0 t] dt \right]$$

$$= \frac{8A}{T} \left[\frac{-\cos[(2n-1)\omega_0 t]}{(2n-1)\omega_0} \right]_0^{T/4}$$

$$= -\frac{8A}{T} \left[\frac{\cos(2n-1)\frac{\pi}{4}}{(2n-1)\frac{\pi}{T}} - \frac{\cos 0}{(2n-1)\frac{\pi}{T}} \right]$$

$$= -\frac{8A}{T} \left[\frac{\cos(2n-1)\frac{\pi}{4}}{(2n-1)\frac{\pi}{T}} - \frac{\cos 0}{(2n-1)\frac{\pi}{T}} \right]$$

$$b_{2n-1} = \frac{4A}{(2n-1)\pi} \left[1 - \cos((2n-1)\frac{\pi}{2}) \right]$$

$$n=1 \quad b_1 = \frac{4A}{\pi} [1-0] = \frac{4A}{\pi}$$

$$n=2 \quad b_3 = \frac{4A}{3\pi} [1-0] = \frac{4A}{3\pi}$$

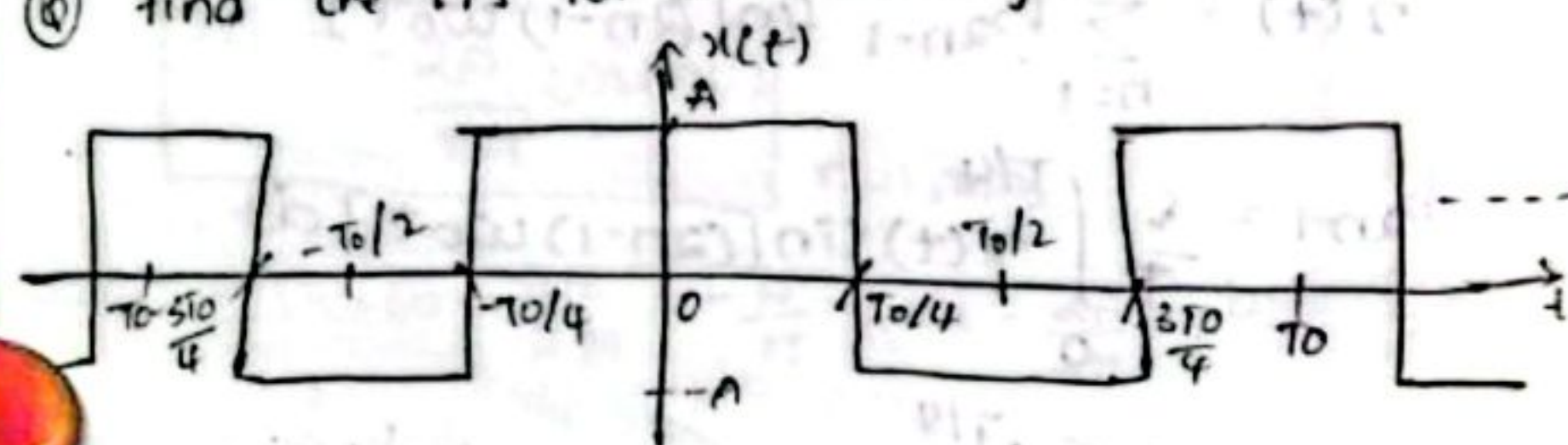
$$b_5 = \frac{4A}{5\pi}$$

TFs:-

$|b_{2n-1}|$

$$x(t) = \frac{4A}{\pi} \left[\sin(\omega_0 t) + \frac{1}{3} \sin(3\omega_0 t) + \frac{1}{5} \sin(5\omega_0 t) + \dots \right]$$

⑥ find the TFS for the following periodic signal



This possesses even symmetry and half wave symmetry
 ∴ This contains odd harmonics of cosine terms

$$\therefore \text{TFs} \rightarrow a_{2n-1} = \frac{8}{T_0} \int_0^{T_0/4} x(t) \cos((2n-1)\omega_0 t) dt$$

$$= \frac{8}{T_0} \int_0^{T_0/4} A \cos((2n-1)\omega_0 t) dt$$

$$= \frac{8A}{T_0} \left[\frac{\sin((2n-1)\omega_0 t)}{(2n-1)\omega_0} \right]_0^{T_0/4}$$

$$\Rightarrow \frac{8A}{T_0} \left[\frac{\sin((2n-1)\frac{\omega_0 T_0}{4})}{(2n-1)\omega_0} - 0 \right]$$

$$\Rightarrow \frac{8A}{T_0} \frac{\sin((2n-1)\frac{2\pi}{T_0} \cdot \frac{T_0}{4})}{(2n-1)\frac{2\pi}{T_0}}$$

$$= \frac{8A}{2\pi} \frac{\sin((2n-1)\frac{\pi}{2})}{(2n-1)}$$

$$= \frac{4A}{\pi(2n-1)} \sin((2n-1)\frac{\pi}{2}) \quad n=1, 2, \dots$$

for $n=1$

$$a_1 = \frac{4A}{\pi}$$

$$a_3 = -\frac{4A}{3\pi}$$

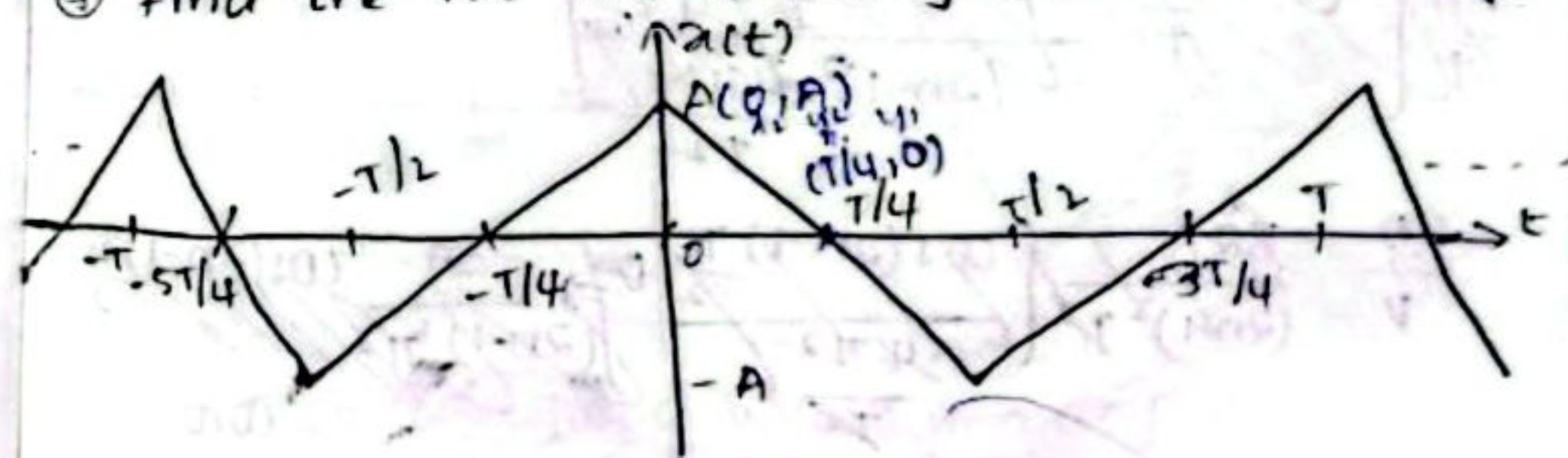
$$a_5 = \frac{4A}{5\pi}$$

$$a_7 = -\frac{4A}{7\pi}$$

TFs:-

$$x(t) = \frac{4A}{\pi} \left[\cos(\omega_0 t) - \frac{1}{3} \cos(3\omega_0 t) + \frac{1}{5} \cos(5\omega_0 t) - \frac{1}{7} \cos(7\omega_0 t) + \dots \right]$$

⑦ Find the TFS for following periodic signal:-



This signal possess even symmetry and half wave symmetry $\therefore$ It is even quarter wave symmetry

$$\therefore \text{TFI} \therefore x(t) = \sum_{n=1}^{\infty} a_{2n-1} \cos((2n-1)\omega_0 t)$$

$$a_{2n-1} = \frac{8}{T} \int_0^{T/4} x(t) \cos((2n-1)\omega_0 t) dt$$

$$y = mx + c$$

$$m = \frac{y_2 - y_1}{x_2 - x_1} = \frac{A - 0}{0 - \frac{T}{4}} = -\frac{4A}{T}$$

$$\therefore x(t) = -\frac{4A}{T}t + A$$

$$= A \left(-\frac{4t}{T} + 1 \right)$$

$$a_{2n-1} = \frac{8A}{T} \int_0^{T/4} \left(-\frac{4t}{T} + 1 \right) \cos((2n-1)\omega_0 t) dt$$

$$= \frac{8A}{T} \left[\left(-\frac{4t}{T} + 1 \right) \frac{\sin((2n-1)\omega_0 t)}{(2n-1)\omega_0} \right]_0^{T/4} - \int_0^{T/4} -\frac{4}{T} \frac{\sin((2n-1)\omega_0 t)}{(2n-1)\omega_0} dt$$

$$= \frac{8A}{T} \left[\left(-\frac{4(T/4)}{T} + 1 \right) \frac{\sin((2n-1)\omega_0 T/4)}{(2n-1)\omega_0} \right] + \frac{4}{T} \left[\frac{\cos((2n-1)\omega_0 t)}{((2n-1)\omega_0)^2} \right]_0^{T/4}$$

$$= \frac{8A}{T} \left[0 - \frac{4 \cos((2n-1)\omega_0 T/4)}{(2n-1)^2 \omega_0^2} \right]$$

$$= -\frac{8A}{T} \frac{4}{(2n-1)^2 \omega_0^2} \left[\frac{\cos((2n-1)\omega_0 T/4)}{(4\pi^2)} - \frac{\cos(0)}{(4\pi^2)} \right] = -\frac{8A}{T} \frac{4}{(2n-1)^2 \omega_0^2} \left[\frac{\cos((2n-1)\pi/2)}{(4\pi^2)} - \frac{1}{(4\pi^2)} \right]$$

$$= -\frac{8A}{(2n-1)^2 \omega_0^2} \left[\frac{4}{T} \frac{\cos((2n-1)\pi/2)}{(2n-1)\omega_0} - \cos(0) \right]$$

$$= -\frac{32A}{(2n-1)^2 \omega_0^2} \left[\cos((2n-1)\frac{\pi}{2}) - \cos(0) \right]$$

$$= -\frac{32A}{(2n-1)^2 \frac{4\pi^2}{T^2}} \left[\cos((2n-1)\frac{\pi}{2}) - \cos(0) \right]$$

$$= -\frac{8A}{(2n-1)^2 \pi^2} [0 - 1]$$

$$a_{2n-1} = \frac{8A}{(2n-1)^2 \pi^2}$$

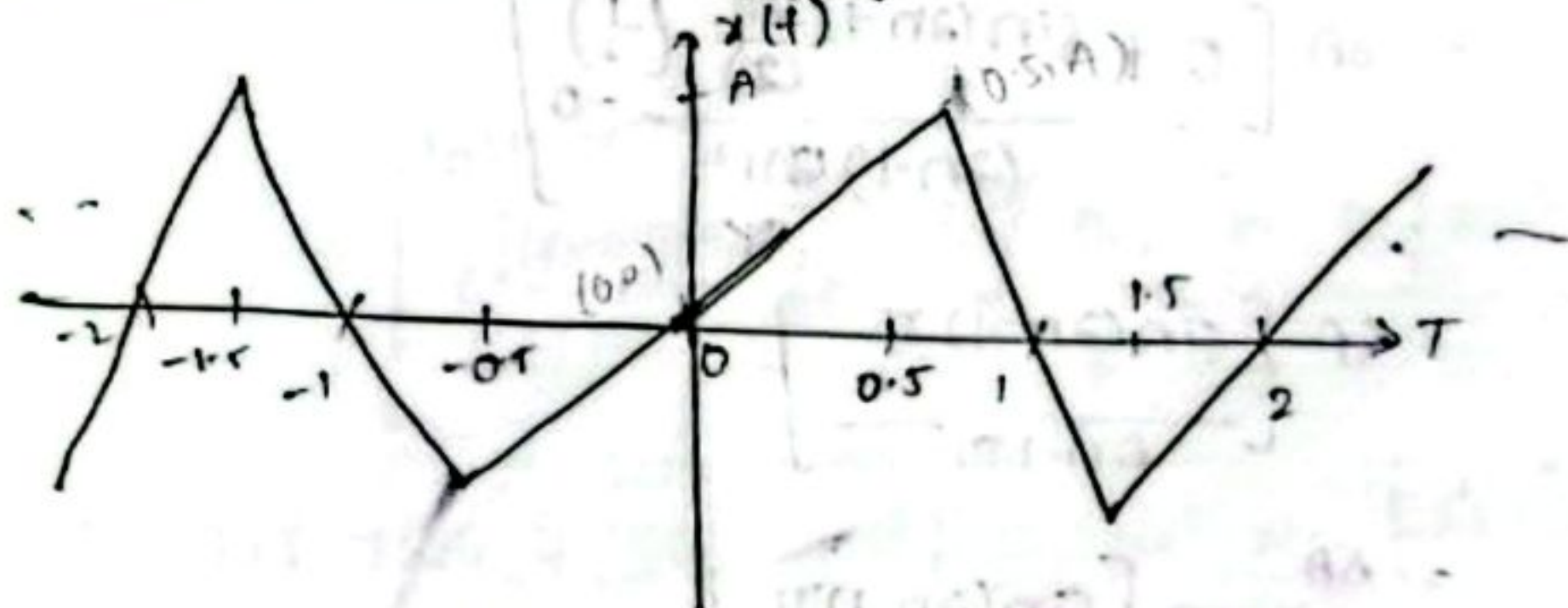
$$a_1 = \frac{8A}{\pi^2}$$

$$a_3 = \frac{8A}{9\pi^2}$$

$$a_5 = \frac{8A}{25\pi^2}$$

$$x(t) = \frac{8A}{\pi^2} \left[\cos(\omega_0 t) + \frac{1}{9} \cos(3\omega_0 t) + \frac{1}{25} \cos(5\omega_0 t) + \frac{1}{49} \cos(7\omega_0 t) + \dots \right]$$

© Find the TFS for following periodic signal



This is odd quarter wave symmetry

$$\text{TFs} \Rightarrow x(t) = \sum_{n=1}^{\infty} b_{2n-1} \sin((2n-1)\omega_0 t)$$

$$b_{2n-1} = \frac{8}{T} \int_0^T x(t) \sin((2n-1)\omega_0 t) dt$$

$$x = mx + c$$

$$m = \frac{y_2 - y_1}{x_2 - x_1} = \frac{A - 0}{0.5 - 0} = \frac{A}{0.5}$$

$$x(t) = \frac{A}{0.5} t = 2At$$

$$b_{2n-1} = \frac{8}{T} \int_0^{0.5} 2At \sin((2n-1)\omega_0 t) dt$$

$$= \frac{16A}{T} \int_0^{0.5} t \sin((2n-1)\omega_0 t) dt$$

$$= \frac{16A}{T} \left[\left[\frac{t - \cos((2n-1)\omega_0 t)}{(2n-1)\omega_0} \right]_0^{0.5} - \int_0^{0.5} \frac{-\omega \sin((2n-1)\omega_0 t)}{(2n-1)\omega_0} dt \right]$$

$$= \frac{8A}{T} \left[\left[\frac{-2 \cos((2n-1)\omega_0 t)}{(2n-1)\omega_0} - 0 \right] + \left[\frac{\sin((2n-1)\omega_0 t)}{(2n-1)\omega_0^2} \right]_0^{0.5} \right]$$

$$= 8A \left[0 + \frac{\sin((2n-1)\frac{\omega_0}{2})}{(2n-1)\frac{\omega_0}{2}} \left(\frac{1}{2} \right) - 0 \right]$$

$$= 8A \left[\frac{\sin((2n-1)\frac{\pi}{2})}{(2n-1)\pi^2} \right]$$

$$= \frac{8A}{(2n-1)\pi^2} \left[\sin((2n-1)\frac{\pi}{2}) \right]$$

$$\therefore b_{2n-1} = \frac{8A}{(2n-1)^2 \pi^2} \left[\sin((2n-1)\frac{\pi}{2}) \right]$$

$$b_1 = \frac{8A}{\pi^2}$$

$$b_3 = \frac{-8A}{3^2 \pi^2}$$

$$b_5 = \frac{8A}{5^2 \pi^2}$$

$$b_7 = \frac{-8A}{7^2 \pi^2}$$

$$\therefore x(t) = \frac{8A}{\pi^2} \left[\sin(\pi t) - \frac{1}{3^2} \sin(3\pi t) + \frac{1}{5^2} \sin(5\pi t) - \frac{1}{7^2} \sin(7\pi t) + \dots \right]$$

Exponential Fourier series (EFS)

EFS, is complex function (combination of any two is orthogonal)

EFS, consist of $\{ \dots, e^{-j3\omega_0 t}, e^{-j\omega_0 t}, e^{-j\omega_0 t}, 1, e^{j\omega_0 t}, e^{j3\omega_0 t}, \dots \}$

$$\int_{t_0}^{t_0+T} e^{jn\omega_0 t} (e^{jm\omega_0 t})^* dt = \int_{t_0}^{t_0+T} e^{jn\omega_0 t} \cdot e^{-jm\omega_0 t} dt$$

$$= \int_{t_0}^{t_0+T} e^{j(n-m)\omega_0 t} dt$$

$$\therefore \int_{t_0}^{t_0+T} e^{j(n-m)\omega_0 t} dt = \begin{cases} 0; & \text{for } n \neq m \\ T; & \text{for } n = m \end{cases} \quad \text{--- (1)}$$

For TFS there is real functions, But for EFS complex function.

$x(t) = \dots + c_{-2}e^{-j2\omega_0 t} + c_{-1}e^{-j\omega_0 t} + c_0 + c_1e^{j\omega_0 t} + c_2e^{j2\omega_0 t} + \dots$
 ↓
 Real periodic signal
 with period T

$$x(t) = \sum_{n=-\infty}^{\infty} c_n e^{jn\omega_0 t} = \sum_{n=-\infty}^{\infty} c_n e^{jn\frac{2\pi}{T}t} \rightarrow \text{EFS}$$

where c_n is called fourier series coefficient.

This equation is called as synthesis equation
 perform integral inner product on both sides, where

$$\int_{t_0}^{t_0+T} x(t) e^{-jm\omega_0 t} dt \quad \text{---ve Because of complex}$$

$$= \sum_{n=-\infty}^{\infty} c_n \int_{t_0}^{t_0+T} e^{jn\omega_0 t} \cdot e^{-jm\omega_0 t} dt \quad \text{m, n values range from } -\infty \text{ to } \infty$$

from ① $\Rightarrow c_m T = \int_{t_0}^{t_0+T} x(t) \cdot e^{-jm\omega_0 t} dt$

$$c_m = \frac{1}{T} \int_{t_0}^{t_0+T} x(t) \cdot e^{-jm\omega_0 t} dt$$

m is replaced with n

$$\therefore c_n = \frac{1}{T} \int_{t_0}^{t_0+T} x(t) \cdot e^{-jn\omega_0 t} dt \quad \text{--- Inverse fourier function}$$

This c_n is called as fourier series coefficient of $x(t)$

And This eqn is called as Analysis Equation

c_n is always complex [In nature]

Since c_n is always complex
 $\therefore$ It can be represented in polar form

$$c_n = |c_n| e^{j\theta_n}$$

$$\theta_n = \angle c_n$$

$$c_n = \frac{1}{T} \int_{t_0}^{t_0+T} x(t) e^{jn\omega_0 t} dt$$

c_n is also a complex number

$\therefore$ It also can be represented in polar form

$$c_{-n} = |c_{-n}| e^{j\theta_{-n}}$$

$$\theta_{-n} = \angle c_{-n}$$

$$c_n^* = \left[\frac{1}{T} \int_{t_0}^{t_0+T} x(t) e^{-jn\omega_0 t} dt \right]^* \quad \text{Let (Example)} \quad \left(\sum_{k=1}^n a_k \right)^* = \sum_{k=1}^n a_k^*$$

$$(2 + j3 + j5)^* = 2 - j3 - j5 = 2 - j8$$

$$c_n^* = \frac{1}{T} \int_{t_0}^{t_0+T} x^*(t) e^{+jn\omega_0 t} dt$$

Let $x(t)$ is a real signal

$$x(t) = x^*(t)$$

$$c_n^* = \frac{1}{T} \int_{t_0}^{t_0+T} x(t) e^{jn\omega_0 t} dt = c_{-n}$$

If $x(t)$ is real signal then $c_{-n} = c_n^*$

$\therefore c_n^*$ is also complex

$\therefore$ It can be represented in polar form

$$c_n^* = [c_n^*] = |c_n^*| e^{-j\theta_n} = |c_n| e^{-j\theta_n}$$

$$C_{-n} = C_n^*$$

$$|C_{-n}| e^{j\theta_{-n}} = |C_n| e^{-j\theta_n}$$

$$\therefore |C_{-n}| = |C_n| \text{ and } \theta_{-n} = -\theta_n$$

Even function

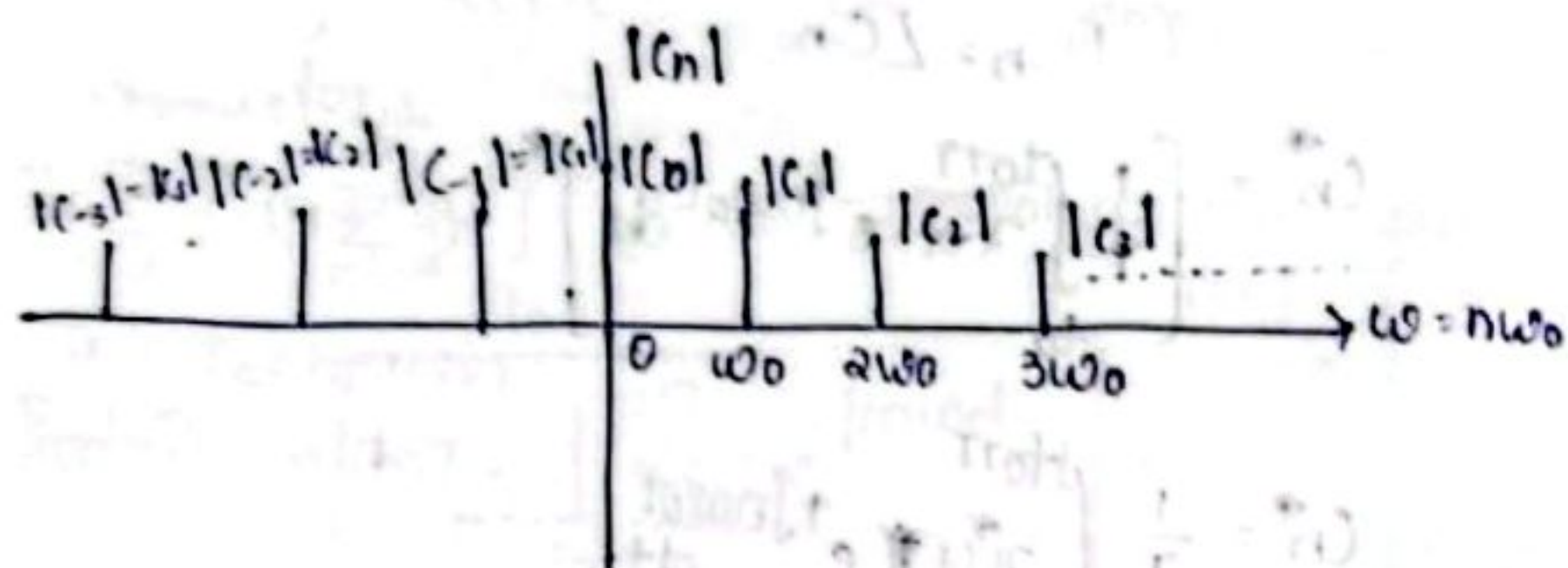
Odd function

Frequency spectrum:

Frequency spectrum is combination of magnitude and phase spectrum

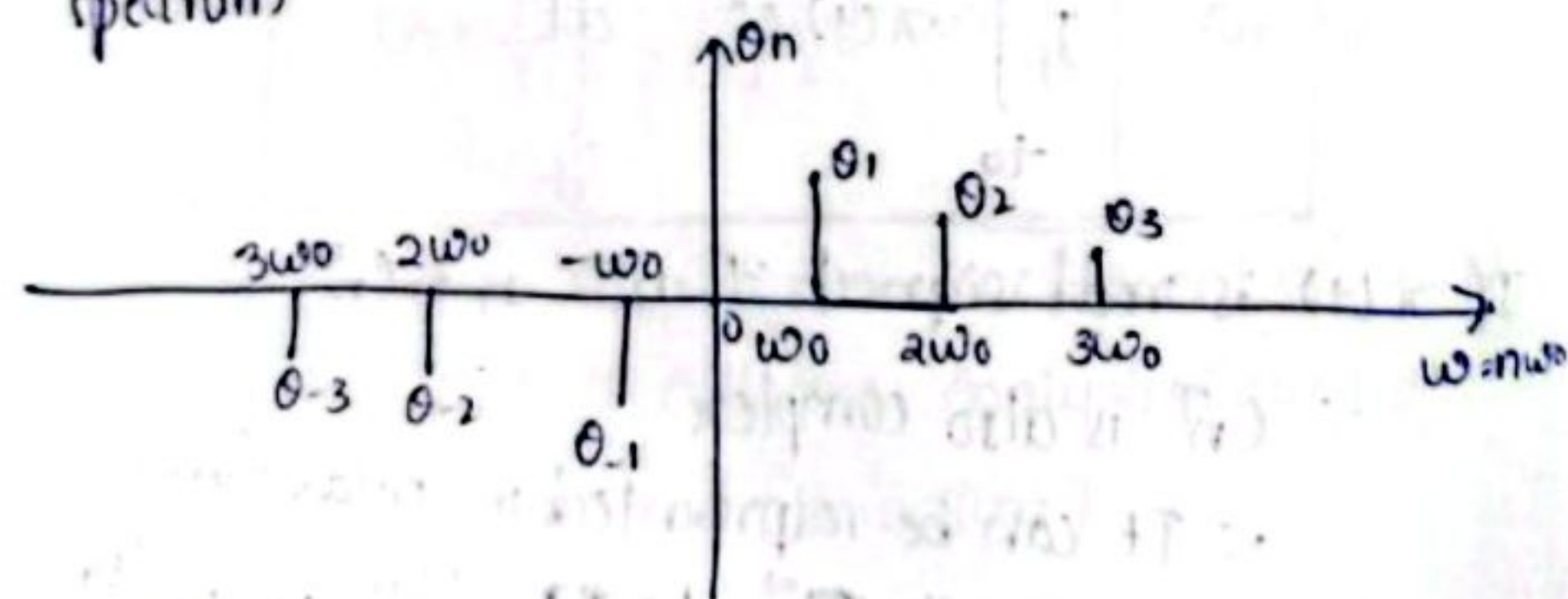
The plot b/w $|C_n|$ vs ω [Magnitude spectrum]

where $\omega = n\omega_0$



For $x(t)$ is real function magnitude spectrum is always even function of ω . It is discrete/line spectrum and two sided spectrum.

[Phase spectrum] The plot b/w θ_n vs ω is called phase spectrum



phase spectrum

properties of:-

1. Linearity property:

If $x(t)$ is a periodic signal with T whose fundamental period is T whose Fourier series is C_n

$$x(t) \xleftrightarrow{T} C_n$$

Synthesis equation

$$x(t) = \sum_{n=-\infty}^{\infty} C_n e^{jn\omega_0 t}$$

Analysis equation

$$[C_n] = \frac{1}{T} \int_0^T x(t) e^{-jn\omega_0 t} dt$$

$$\text{and } y(t) \xleftrightarrow{T} d_n$$

$$\therefore \alpha x(t) + \beta y(t) \xleftrightarrow{T} \alpha C_n + \beta d_n$$

Proof:

Fourier series coefficient (FSC)

$$FSC[\alpha x(t) + \beta y(t)] = \frac{1}{T} \int_0^T [\alpha x(t) + \beta y(t)] e^{-jn\omega_0 t} dt$$

$$= \alpha \frac{1}{T} \int_0^T x(t) e^{-jn\omega_0 t} dt + \beta \frac{1}{T} \int_0^T y(t) e^{-jn\omega_0 t} dt$$

Fourier series coefficient of

$$x(t) = C_n$$

FSC of $y(t) = d_n$

$$\therefore FSC[\alpha x(t) + \beta y(t)] = \alpha C_n + \beta d_n$$

$$\therefore \alpha x(t) + \beta y(t) \xleftrightarrow{T} \alpha C_n + \beta d_n$$

① Time scaling property

If $x(t) \xleftrightarrow{T} C_n$

then $x(\alpha t) \xleftrightarrow{T_1 = \frac{T}{|\alpha|}} C_n$

proof:

$$FSC [x(\alpha t)] = \frac{1}{T_1} \int_0^{T_1} x(\alpha t) e^{-jn\omega_0 t} dt, \quad \omega_0 = \frac{2\pi}{T}$$

let $\alpha t = t_1 \Rightarrow dt = \frac{1}{\alpha} dt_1$

$t \rightarrow 0, t_1 \rightarrow 0$

$t \rightarrow T_1, t_1 \rightarrow T_1/\alpha$

$$= \frac{1}{T_1} \int_0^{\alpha T_1} x(t_1) e^{jn\omega_0 (\frac{t_1}{\alpha})} \cdot \frac{1}{\alpha} dt_1$$

$$= \frac{1}{\alpha T_1} \int_0^{\alpha T_1} x(t_1) e^{jn\omega_0 \frac{2\pi}{\alpha T_1} t_1} dt_1$$

$T_1 = T/\alpha$

$T = \alpha T_1$

$$= \frac{1}{T} \int_0^T x(t_1) e^{jn\omega_0 \frac{2\pi}{T} t_1} dt_1$$

$\omega_0 \rightarrow$ fundamental frequency of $x(t)$

$t_1 \rightarrow t$

$$= \frac{1}{T} \int_0^T x(t) e^{-jn\omega_0 t} dt$$

$FSC [x(\alpha t)] = C_n$

② Time reversal property

If $x(t) \xleftrightarrow{T} C_n$

then $x(-t) \xleftrightarrow{T} C_n$

proof:

$$FSC [x(-t)] = \frac{1}{T} \int_0^T x(-t) e^{-jn\omega_0 t} dt$$

let $t_1 = -t \Rightarrow dt_1 = -dt$

$$= \frac{1}{T} \int_0^{-T} x(t_1) e^{jn\omega_0 t_1} (-dt_1)$$

$$= -\frac{1}{T} \int_0^{-T} x(t_1) e^{jn\omega_0 t_1} dt_1$$

$$= \frac{1}{T} \int_0^T x(t) e^{-j(-n)\omega_0 t} dt$$

$x(t)$ is periodic

$[0, T]$ and $[-T, 0]$

$$= \frac{1}{T} \int_0^T x(t) e^{-jn\omega_0 t} dt$$

$= C_n$

④ Time shifting property:

If $x(t) \xleftrightarrow{T} C_n$

Then

i) $x(t-t_0) \xleftrightarrow{T} C_n e^{-jn\omega_0 t_0}$

proof:

$$FSC [x(t-t_0)] = \frac{1}{T} \int_0^T x(t-t_0) e^{-jn\omega_0 t} dt$$

$$\text{let } t - t_0 = t_1$$

$$dt = dt_1$$

$$= \frac{1}{T} \int_{-t_0}^{T-t_0} x(t_1) e^{-jn\omega_0(t_1+t_0)} dt_1$$

$$= \frac{1}{T} \int_{-t_0}^{T-t_0} x(t_1) e^{-jn\omega_0 t_1} \cdot e^{-jn\omega_0 t_0} dt_1$$

$$= e^{-jn\omega_0 t_0} \frac{1}{T} \int_{-t_0}^{T-t_0} x(t_1) e^{-jn\omega_0 t_1} dt_1$$

$$\begin{aligned} t_1 &\rightarrow t \\ &= e^{-jn\omega_0 t_0} \frac{1}{T} \int_{-t_0}^{T-t_0} x(t) e^{-jn\omega_0 t} dt \end{aligned}$$

$$= e^{-jn\omega_0 t_0} \underbrace{\frac{1}{T} \int_0^T x(t) e^{-jn\omega_0 t} dt}_{\text{FSC}[x(t)] = C_n}$$

$$\therefore \text{FSC}[x(t-t_0)] = C_n e^{-jn\omega_0 t_0}$$

$$(ii) x(t-t_0) \xleftrightarrow{T} C_n e^{-jn\omega_0 t_0}$$

$$x(t+t_0) \xleftrightarrow{T} C_n e^{jn\omega_0 t_0}$$

③ frequency shifting property

$$\text{If } x(t) \xleftrightarrow{T} C_n$$

$$\text{Then } x(t) e^{jm\omega_0 t} \xleftrightarrow{T} C_{n-m}$$

proof

$$\text{FSC}[x(t) e^{jm\omega_0 t}] = \frac{1}{T} \int_0^T x(t) e^{jm\omega_0 t} e^{-jn\omega_0 t} dt$$

$$= \frac{1}{T} \int_0^T x(t) e^{-j(n-m)\omega_0 t} dt$$

$$= C_{n-m}$$

④ Conjugation property

$$\text{if } x(t) \xleftrightarrow{T} C_n$$

Then

$$x^*(t) \xleftrightarrow{T} C_n^*$$

proof:

$$\text{Fourier series coefficient of } x^*(t) = \frac{1}{T} \int_{-T/2}^{T/2} x^*(t) e^{-jn\omega_0 t} dt$$

$$= \frac{1}{T} \int_{-T/2}^{T/2} (x(t) e^{jn\omega_0 t})^* dt$$

$$= \left[\frac{1}{T} \int_{-T/2}^{T/2} x(t) e^{-j(-n)\omega_0 t} dt \right]^*$$

$$\boxed{\text{FSC}[x^*(t)] = C_{-n}^*}$$

$$x^*(t) \xleftrightarrow{T} C_{-n}^*$$

★★
⑤ Parseval's theorem:

Pav of the periodic signal

$$P_{av} = \frac{1}{T} \int_{-T/2}^{T/2} |x(t)|^2 dt = \sum_{n=-\infty}^{\infty} |C_n|^2 = a_0^2 + \frac{1}{2} \sum_{n=1}^{\infty} (a_n^2 + b_n^2)$$

proof:

$$P_{av} = \frac{1}{T} \int_{-T/2}^{T/2} |x(t)|^2 dt = \frac{1}{T} \int_{-T/2}^{T/2} x(t) x^*(t) dt$$

ERS

$$x(t) = \sum_{n=-\infty}^{\infty} c_n e^{jn\omega_0 t}$$

$$c_n = \frac{1}{T} \int_{t_0}^{t_0+T} x(t) e^{-jn\omega_0 t} dt$$

$$x^*(t) = \left(\sum_{n=-\infty}^{\infty} c_n e^{jn\omega_0 t} \right)^*$$

$$= \sum_{n=-\infty}^{\infty} (c_n e^{jn\omega_0 t})^*$$

$$= \sum_{n=-\infty}^{\infty} c_n^* (e^{jn\omega_0 t})^*$$

$$x^*(t) = \sum_{n=-\infty}^{\infty} c_n^* (e^{-jn\omega_0 t})$$

$$\therefore P_{avg} = \frac{1}{T} \int_{t_0}^{t_0+T} x(t) \left[\sum_{n=-\infty}^{\infty} c_n^* e^{-jn\omega_0 t} \right] dt$$

$$= \sum_{n=-\infty}^{\infty} c_n^* \frac{1}{T} \int_{t_0}^{t_0+T} x(t) e^{-jn\omega_0 t} dt$$

$$= \sum_{n=-\infty}^{\infty} c_n^* c_n$$

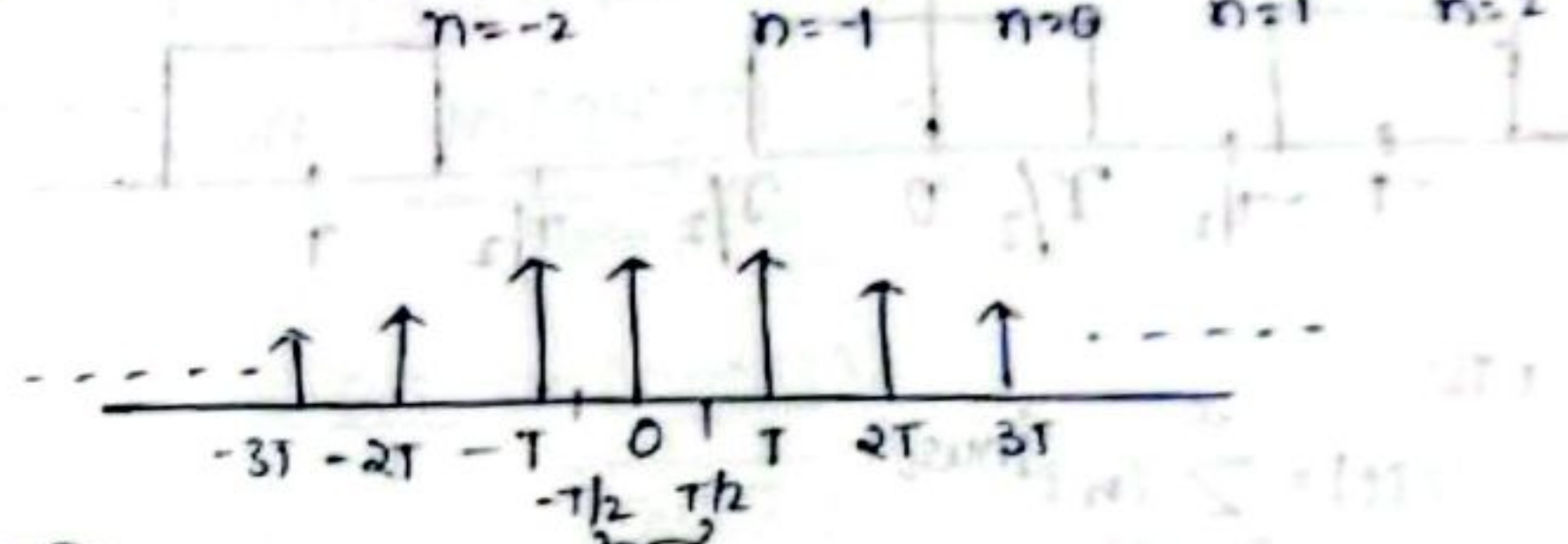
$$= \sum_{n=-\infty}^{\infty} |c_n|^2$$

$$\therefore P_{avg} = \frac{1}{T} \int_{t_0}^{t_0+T} |x(t)|^2 dt = \sum_{n=-\infty}^{\infty} |c_n|^2$$

*
Q Find the complex exponential Fourier series for the train of impulses. (b) find FS of $x(t) = \sum_{n=-\infty}^{\infty} \delta(t-nT)$

$$x(t) = \sum_{n=-\infty}^{\infty} \delta(t-nT)$$

$$x(t) = \dots + \delta(t+2T) + \delta(t+T) + \delta(t) + \delta(t-T) + \delta(t-2T) + \dots$$



ERS

$$x(t) = \sum_{n=-\infty}^{\infty} c_n e^{jn\omega_0 t}$$

$$c_n = \frac{1}{T} \int_{t_0}^{t_0+T} x(t) e^{-jn\omega_0 t} dt$$

$$\text{let } t_0 = T/2$$

$$c_n = \frac{1}{T} \int_{-T/2}^{T/2} \delta(t) e^{-jn\omega_0 t} dt = \frac{1}{T} e^{-jn\omega_0 t} \Big|_{t=0}$$

(sampling property of an impulse)

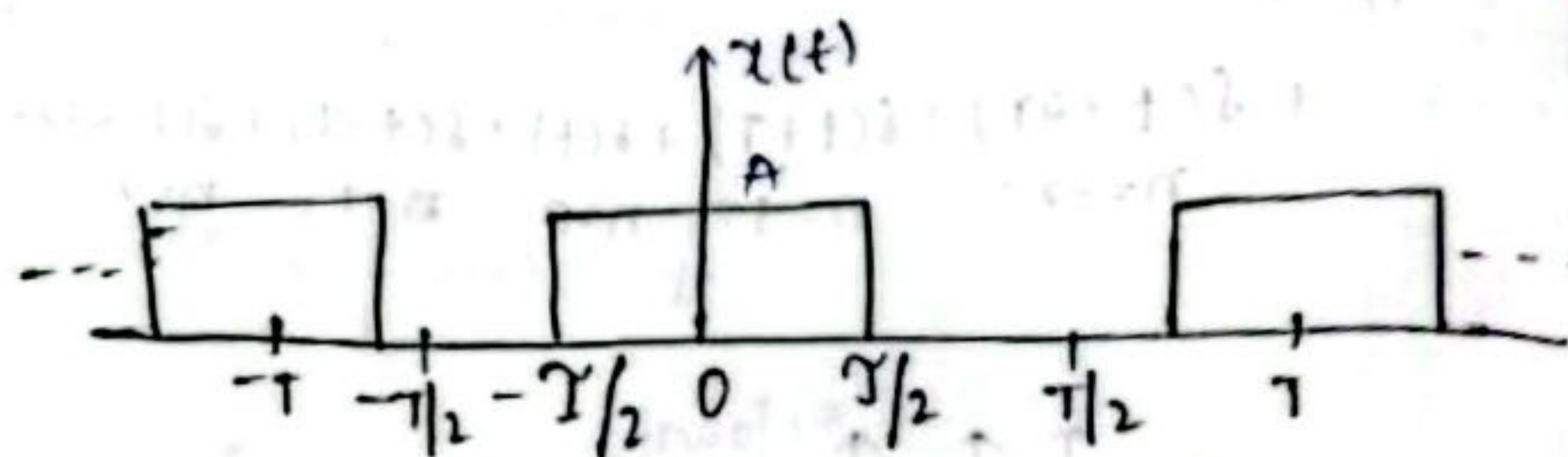
$$\int f(t) \delta(t) dt = f(t) \Big|_{t=0}$$

$$c_n = \frac{1}{T} e^0 = \frac{1}{T}$$

$$\therefore \boxed{c_n = \frac{1}{T}}$$

$$\text{ERS ; } x(t) = \frac{1}{T} \sum_{n=-\infty}^{\infty} e^{jn\omega_0 t}$$

① Find the EFS for the following periodic signal



ETS:

$$x(t) = \sum_{n=-\infty}^{\infty} (c_n e^{jn\omega_0 t})$$

$$c_n = \frac{1}{T} \int_{t_0}^{t_0+T} x(t) e^{-jn\omega_0 t} dt$$

let $t_0 = -T/4$

$$c_n = \frac{1}{T} \int_{-T/4}^{T/4} x(t) e^{-jn\omega_0 t} dt$$

$$= \frac{1}{T} \int_{-T/4}^{T/4} A e^{-jn\omega_0 t} dt$$

$$= \frac{A}{T} \left[\frac{e^{-jn\omega_0 t}}{-jn\omega_0} \right]_{-T/4}^{T/4}$$

$$= -\frac{A}{Tjn\omega_0} \left[e^{-jn\omega_0 T/4} - e^{jn\omega_0 T/4} \right]$$

$$= \frac{+A}{jn\omega_0 T} \left[e^{jn\omega_0 T/4} - e^{-jn\omega_0 T/4} \right]$$

$$= \frac{A}{jn\omega_0 T} \left[2j \sin \left(\frac{n\omega_0 T}{2} \right) \right]$$

$$= \frac{2A \sin \left(\frac{n\omega_0 T}{2} \right)}{n\omega_0 T}$$

Let $\theta = \frac{n\omega_0 T}{2}$
Sampling

Multiply and divided with $T/2$

$$= 2A \cdot \frac{\sin \left(\frac{n\omega_0 T}{2} \right)}{n\omega_0 T \times \frac{T}{2}} \times \frac{T}{2}$$

$$= \frac{AT}{T} \frac{\sin \left(\frac{n\omega_0 T}{2} \right)}{\left(\frac{n\omega_0 T}{2} \right)}$$

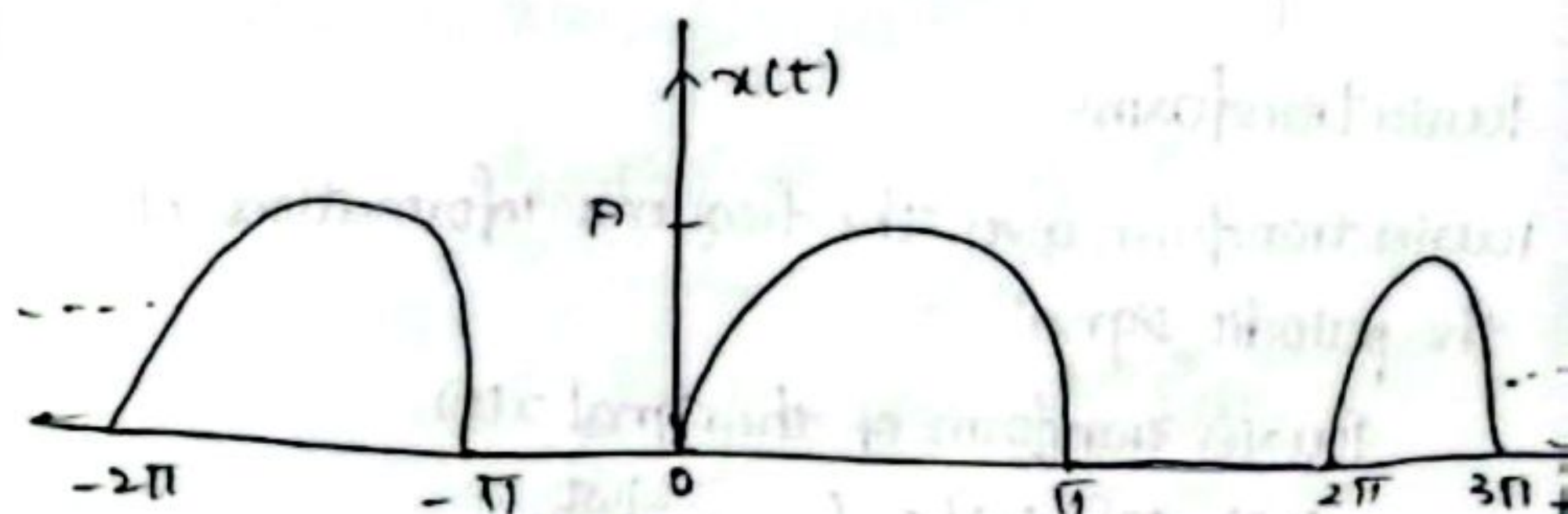
$$c_n = \frac{AT}{T} \text{sinc} \left(\frac{n\omega_0 T}{2} \right)$$

$$x(t) = \sum_{n=-\infty}^{\infty} c_n e^{jn\omega_0 t}$$

$$x(t) = \frac{AT}{T} \sum_{n=-\infty}^{\infty} \text{sinc} \left(\frac{n\omega_0 T}{2} \right) e^{jn\omega_0 t}$$

② Find the EFS for half wave rectified sinusoidal

$$x(t) = \begin{cases} A \sin(t) & 0 \leq t \leq \pi \\ 0 & \pi \leq t \leq 2\pi \end{cases}$$



ETS:

$$x(t) = \sum_{n=-\infty}^{\infty} (c_n e^{jn\omega_0 t})$$

$$c_n = \frac{1}{T} \int_{-T/2}^{T/2} x(t) e^{-jn\omega_0 t} dt$$

$$t=0, T=2\pi, \omega_0=1$$

$$c_n = \frac{1}{2\pi} \int_0^{2\pi} x(t) e^{-jnt} dt$$

$$= \frac{1}{2\pi} \int_0^{\pi} A \sin(t) e^{-jnt} dt$$

$$c_n = \frac{A}{2\pi} \int_0^{\pi} e^{-jnt} \sin(t) dt$$

$$\int e^{ax} \sin(bx) dx = \frac{e^{ax}}{a^2+b^2} [a \sin(bx) - b \cos(bx)]$$

$$a = -jn, b = 1$$

$$c_n = \frac{A}{2\pi} \left(\frac{1 + e^{-jn\pi}}{1 - n^2} \right)$$

$$c_n = \begin{cases} \frac{A}{\pi(1-n^2)} & \text{if } n \text{ is even} \\ 0 & \text{if } n \text{ is odd} \end{cases}$$

Fourier transform:

Fourier transform gives the frequency information of the periodic signal

Fourier transform of the signal $x(t)$

$$X(\omega) = FT[x(t)] = \int_{-\infty}^{\infty} x(t) e^{-j\omega t} dt$$

$\xrightarrow{\text{time}} \xrightarrow{\text{forward basis}}$

ω is a continuous variable

→ Inverse Fourier transform of $X(\omega)$

$$x(t) = IFT[X(\omega)] = \frac{1}{2\pi} \int_{-\infty}^{\infty} X(\omega) e^{j\omega t} d\omega$$

short hand notation:

$$\underset{\text{time domain}}{x(t)} \xleftrightarrow{FT} \underset{\text{frequency domain}}{X(\omega)}$$

Read as $x(t), X(\omega)$ forms Fourier transform

$$\text{where } x(t) = IFT[X(\omega)]$$

$$X(\omega) = FT[x(t)]$$

Rapchiet's conditions:

① signal must be absolutely integrable

$$\int_{-\infty}^{\infty} |x(t)| dt < \infty$$

②

Energy must be finite

$$E = \int_{-\infty}^{\infty} |x(t)|^2 dt < \infty$$

② signal must be finite no. of discontinuities in the finite interval

③ signal must have finite no. of maxima and minima in the finite interval

⇒ conjugate symmetry property

$$X(\omega) = FS[x(t)] = \int_{-\infty}^{\infty} x(t) e^{-j\omega t} dt$$

$$X^*(\omega) = \left[\int_{-\infty}^{\infty} x(t) e^{-j\omega t} dt \right]^*$$

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

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

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

If $x(t)$ is periodic signal

$$\text{Then, } x(t) = x^*(t)$$

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

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

$$x^*(-\omega) = x(\omega)$$

$\therefore$ If $x(t)$ is real then

$$\boxed{x(\omega) = x^*(-\omega)}$$

If $x(t)$ is real value signal then its F.T possess conjugate symmetry

$$x(\omega) = x^*(-\omega)$$

$x(\omega)$ is always complex

$$x(\omega) = |x(\omega)| e^{j\theta(\omega)}$$

$$\text{where } \theta(\omega) = \angle x(\omega)$$

$x^*(-\omega)$ is also complex

$$x^*(-\omega) = |x^*(-\omega)| e^{-j\theta(-\omega)} = |x(-\omega)| e^{-j\theta(-\omega)}$$

$$\text{where } \theta(\omega) = \angle x(\omega)$$

$$|x(\omega)| e^{j\theta(\omega)} = |x(-\omega)| e^{-j\theta(-\omega)}$$

$$\text{Magnitude function } |x(\omega)| = |x(-\omega)|$$

phase function

$$\theta(\omega) = -\theta(-\omega)$$

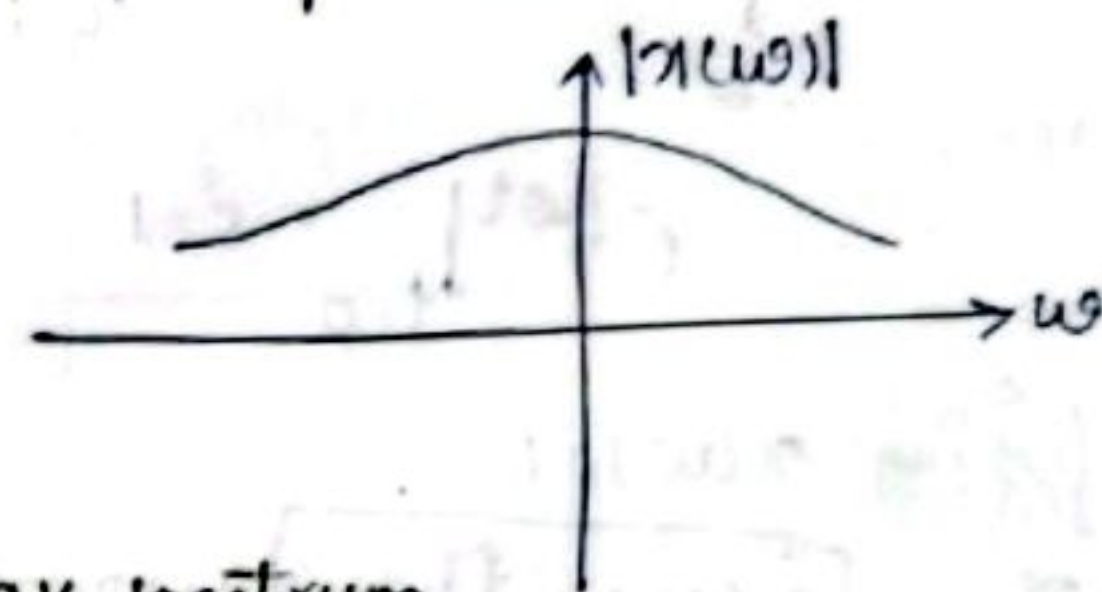
Magnitude function is even

phase function is odd

Magnitude spectrum

→ The plot b/w $|x(\omega)|$ vs ω is called magnitude spectrum

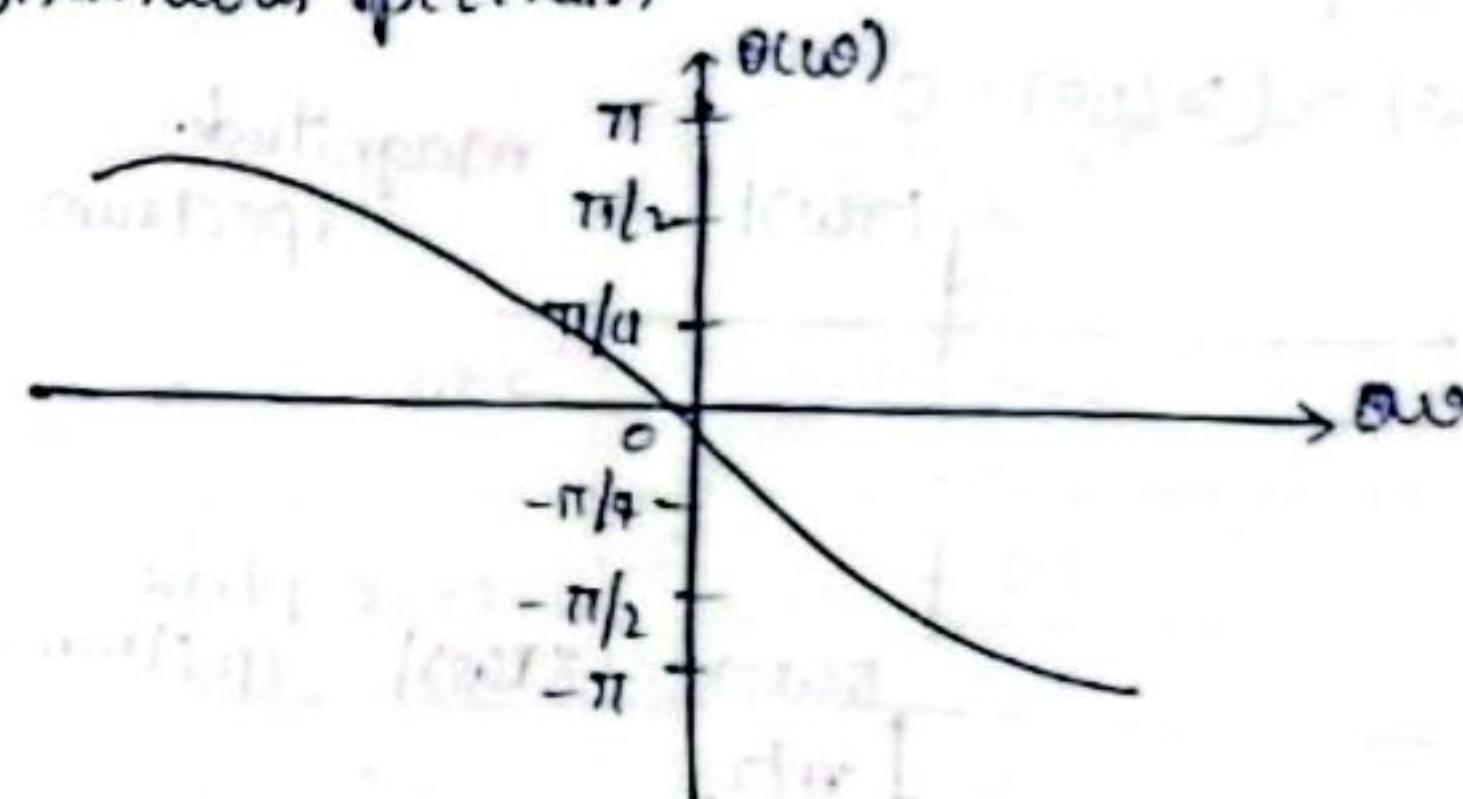
→ Magnitude spectrum possess even symmetry and continuous spectrum



→ phase spectrum

→ The plot b/w $\theta(\omega)$ vs ω is called phase spectrum

→ phase spectrum possess odd symmetry and continuous spectrum



The combination of M.S and P.S is called frequency function

$$X(\omega) = \text{FT}[x(t)] = \int_{-\infty}^{\infty} x(t) e^{-j\omega t} dt$$

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

sampling property of an impulse

$$= \int_{-\infty}^{\infty} \delta(t) f(t) dt = f(t)|_{t=0}$$

$$\therefore e^{-j\omega t}|_{t=0} = e^0 = 1$$

$$X(\omega) = 1$$

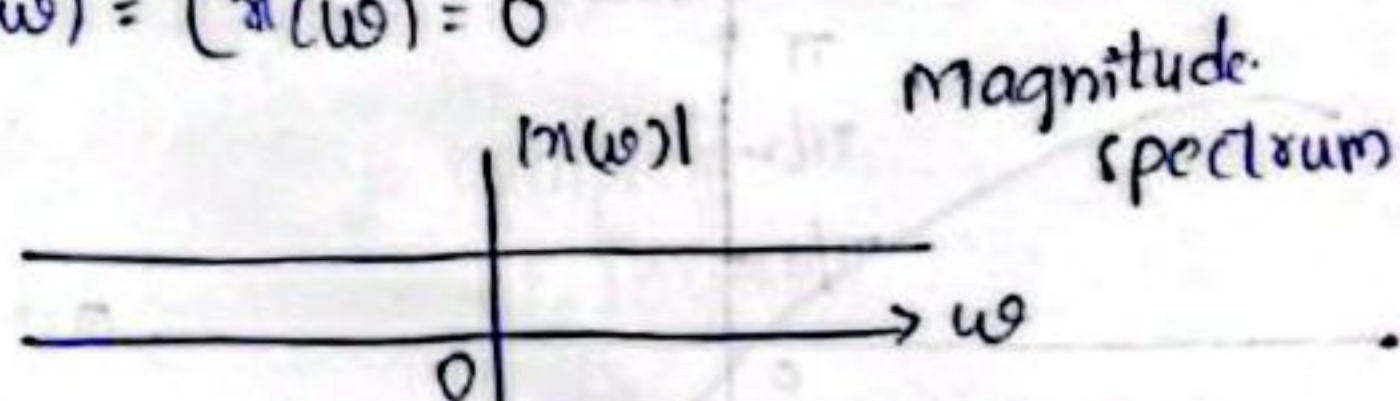
Fourier transform of impulse function:

$$\delta(t) \xleftrightarrow{\text{FT}} 1 \quad (1) \quad \text{IFT}[1] = \delta(t)$$

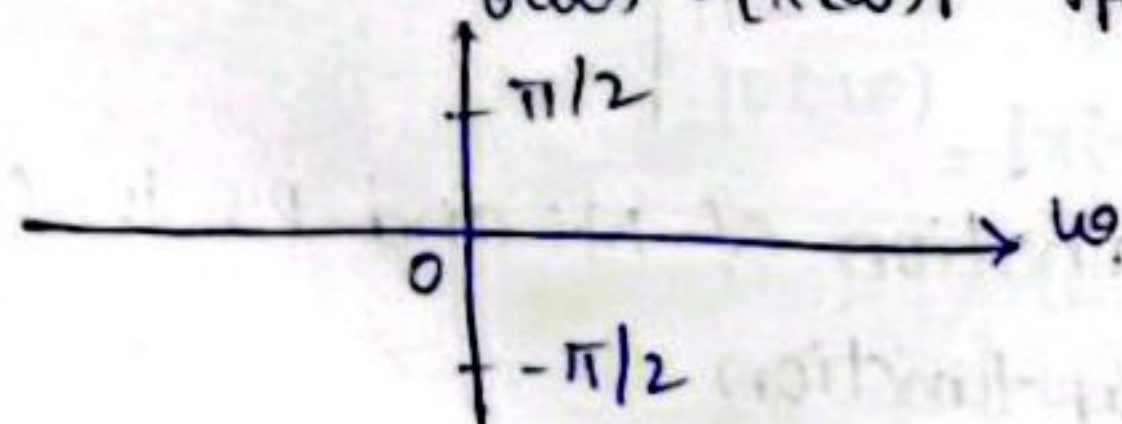
$$\Leftrightarrow X(\omega) = 1$$

$$|X(\omega)| = 1$$

$$\theta(\omega) = \angle X(\omega) = 0$$



$$\theta(\omega) = \angle X(\omega)$$



where $a > 0$

$$X(\omega) = \text{FT}[x(t)] = \int_{-\infty}^{\infty} x(t) e^{-j\omega t} dt$$

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

$$= \int_{-\infty}^{\infty} \cancel{u(t)} \cancel{e^{-at}} \cancel{e^{-j\omega t}} dt$$

$$= \int_{-\infty}^0 u(t) e^{-at} e^{-j\omega t} dt + \int_0^{\infty} e^{-at} e^{-j\omega t} dt$$

$$= \int_0^{\infty} e^{-(a+j\omega)t} dt$$

$$= \left[\frac{e^{-(a+j\omega)t}}{-(a+j\omega)} \right]_0^{\infty}$$

$$= \frac{-1}{a+j\omega} [e^{\infty} - e^0] = \frac{1}{a+j\omega}$$

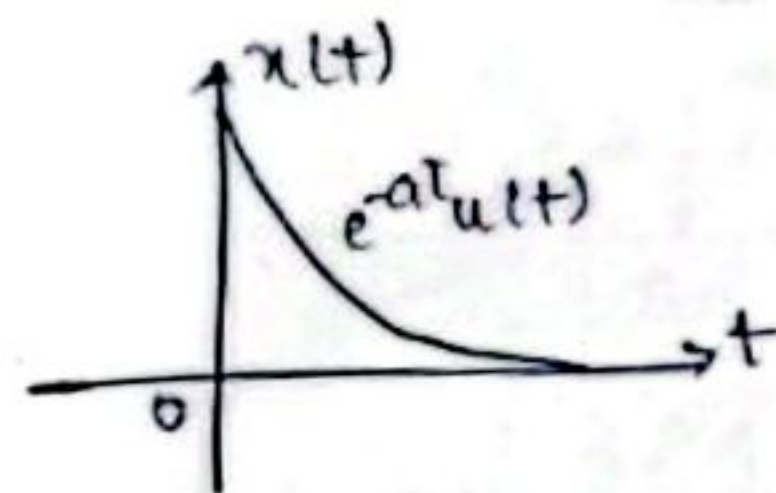
$$\therefore X(\omega) = \frac{1}{a+j\omega}$$

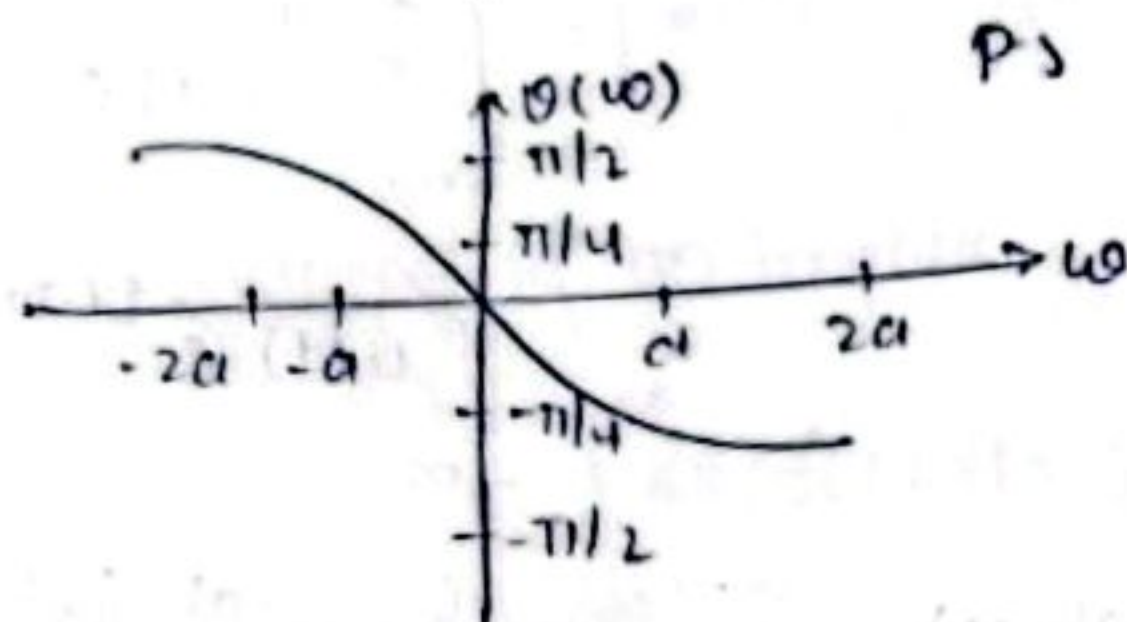
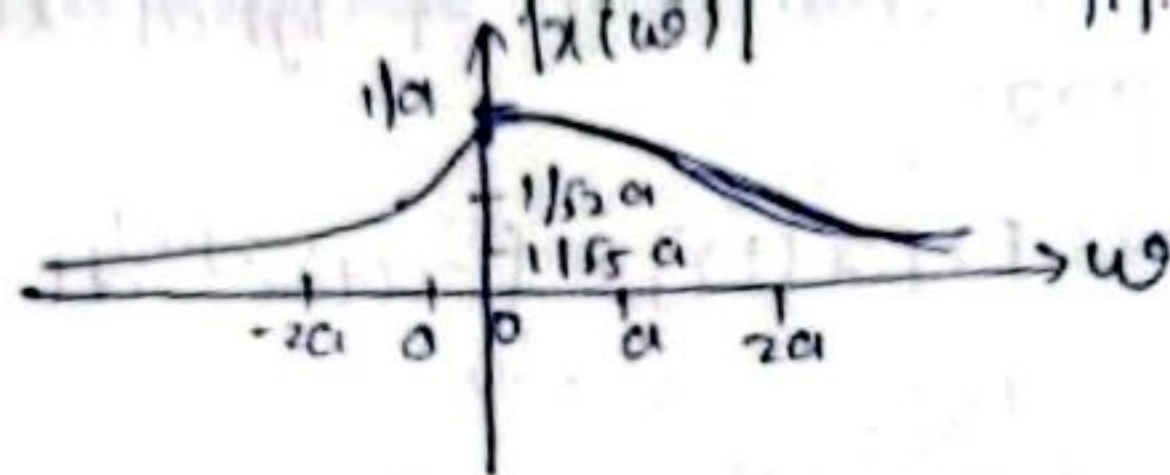
$$\therefore x(t) = e^{-at} u(t) \xleftrightarrow{\text{FT}} X(\omega) = \frac{1}{a+j\omega}$$

$$X(\omega) = \frac{1}{a+j\omega}$$

$$|X(\omega)| = \frac{1}{\sqrt{a^2 + \omega^2}}$$

$$\theta(\omega) = \angle X(\omega) = 0 - \tan^{-1}\left(\frac{\omega}{a}\right)$$





Furber's Theorem:

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

$$= \int_{-\infty}^{\infty} x(t) [\cos(\omega t) - j \sin(\omega t)] dt$$

$$X(\omega) = \underbrace{\int_{-\infty}^{\infty} x(t) \cos(\omega t) dt}_{\text{Real}} - j \underbrace{\int_{-\infty}^{\infty} x(t) \sin(\omega t) dt}_{\text{Imaginary}}$$

Case ①:

$x(t)$ is even

$$X(\omega) = 2 \int_0^{\infty} x(t) \cos(\omega t) dt$$

if $f(x)$ is even

$$\int_{-a}^a f(x) dx = 2 \int_0^a f(x) dx$$

otherwise '0'

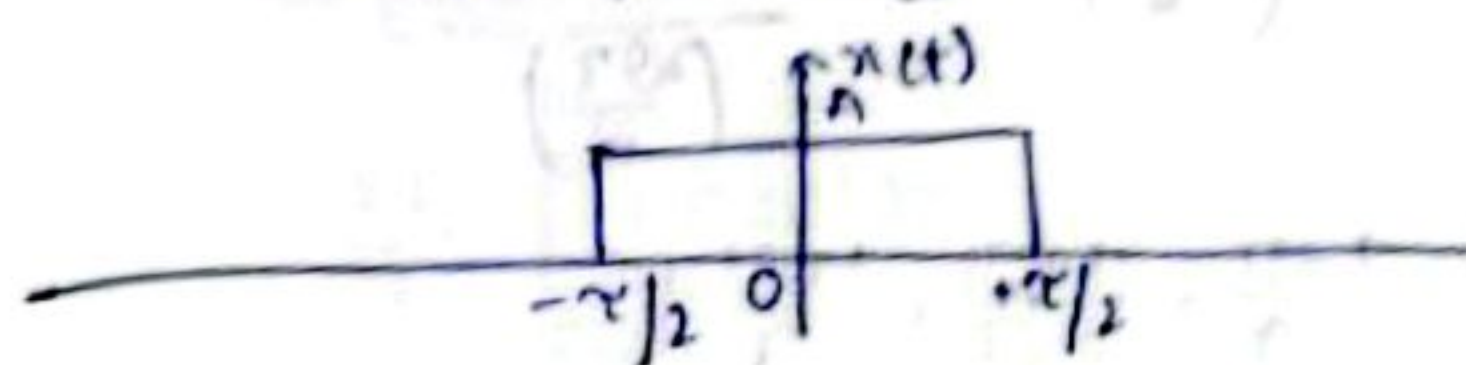
Case ②:

$x(t)$ is odd

$$X(\omega) = -2j \int_0^{\infty} x(t) \sin(\omega t) dt$$

① Find the Fourier transform of rectangle pulse.

$$x(t) = \text{Rect}\left(\frac{t}{\tau}\right)$$



This is even signal

∴ Fourier Transform is

$$X(\omega) = 2 \int_0^{\infty} x(t) \cos(\omega t) dt$$

$$= 2 \int_0^{\tau/2} A \cos(\omega t) dt + \int_{\tau/2}^{\infty} 0 dt$$

$$= 2A \int_0^{\tau/2} \cos(\omega t) dt$$

$$= 2A \left[\frac{\sin(\omega t)}{\omega} \right]_0^{\tau/2}$$

$$= \frac{2A}{\omega} [\sin(\omega \cdot \frac{\tau}{2}) - \sin(0)]$$

$$= \frac{2A}{\omega} \sin(\omega \frac{\tau}{2})$$

$$= 2A \frac{\sin(\omega \frac{\tau}{2}) \times \frac{\tau}{2}}{\omega(\frac{\tau}{2})}$$

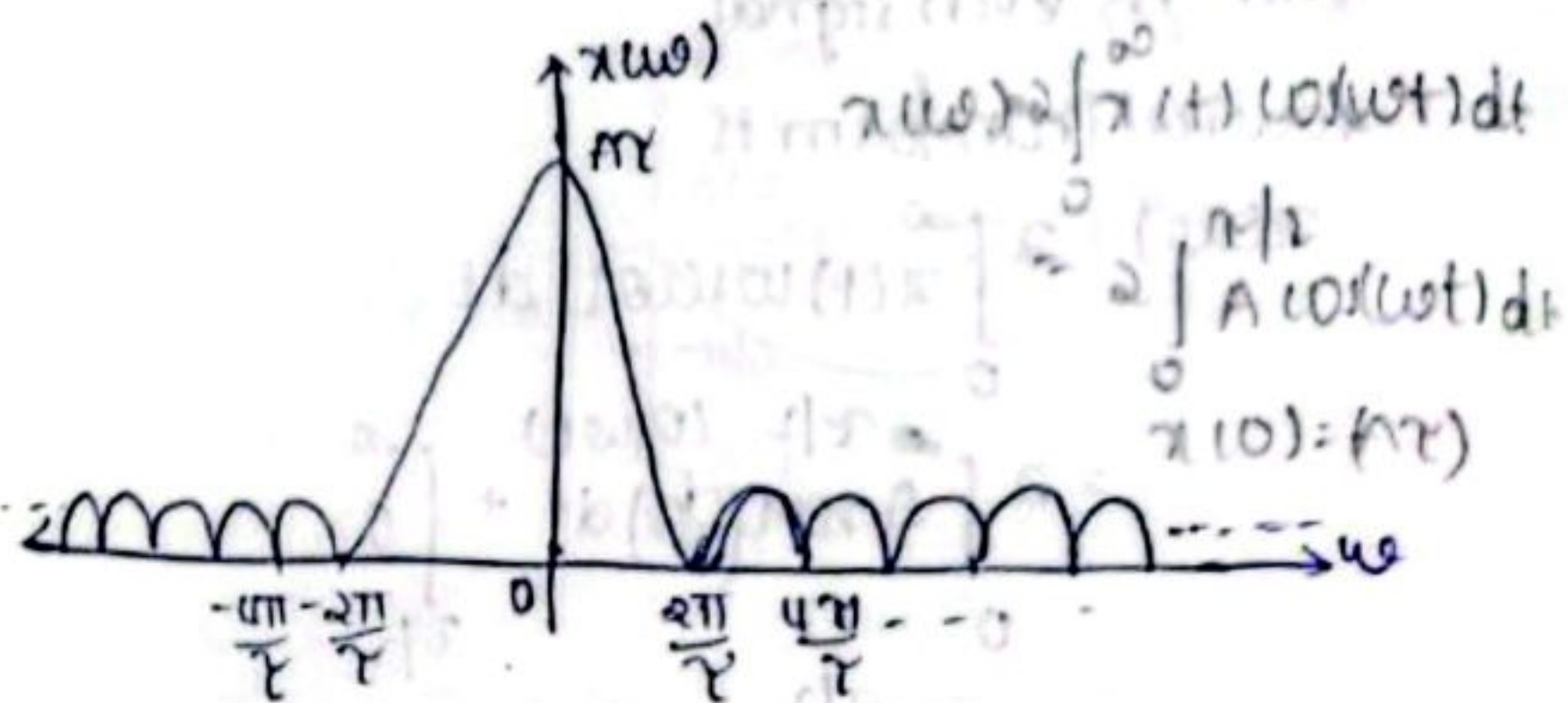
$$X(\omega) = A\tau \text{sa}\left(\frac{\omega\tau}{2}\right)$$

$$\text{FT}\left[\text{Rect}\left(\frac{t}{\tau}\right)\right] = A\tau \text{sa}\left(\frac{\omega\tau}{2}\right)$$

$$\text{Rect}\left(\frac{t}{\tau}\right) \xleftrightarrow{\text{FT}} A\tau \text{sa}\left(\frac{\omega\tau}{2}\right)$$

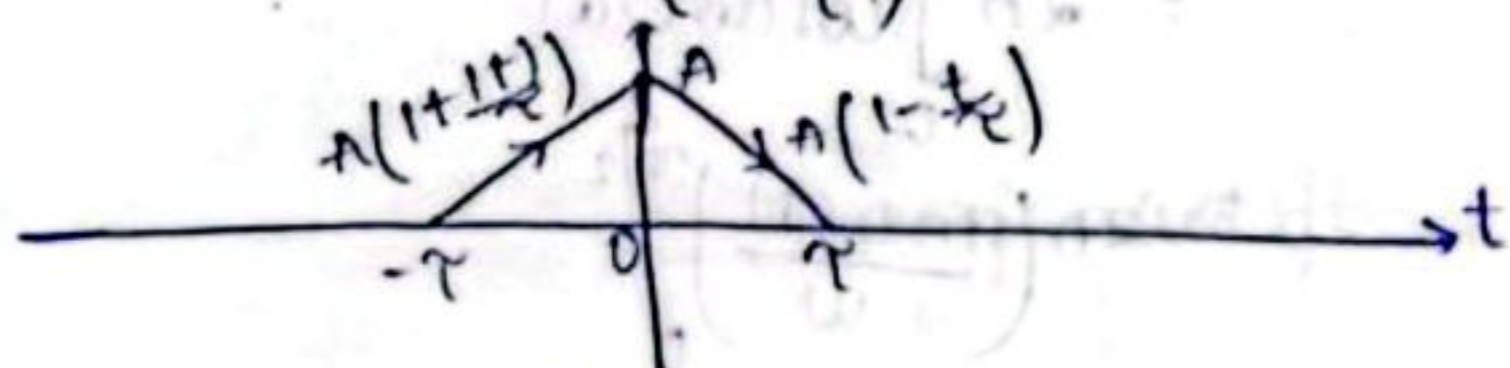
$$x(\omega) = A\tau \text{sinc}\left(\frac{\omega\tau}{2}\right) = A\tau \frac{\sin\left(\frac{\omega\tau}{2}\right)}{\left(\frac{\omega\tau}{2}\right)}$$

$$\text{at } \omega = \pm \frac{2\pi}{\tau}, \pm \frac{4\pi}{\tau}, \pm \frac{6\pi}{\tau}, \dots$$



① Find the Fourier Transform of triangle pulse

$$x(t) = A \left(1 - \frac{|t|}{\tau}\right)$$



since waveform is symmetric about y axis
it is even signal

$$\text{FT: } x(\omega) = 2 \int_0^{\infty} x(t) \cos(\omega t) dt$$

$$= 2 \int_0^{\tau} A \left(1 - \frac{t}{\tau}\right) \cos(\omega t) dt + 0$$

$$= 2A \int_0^{\tau} \left(1 - \frac{t}{\tau}\right) \cos(\omega t) dt$$

$$= 2A \left\{ \left(1 - \frac{t}{\tau}\right) \frac{\sin \omega t}{\omega} \right\}_0^{\tau} - \int_0^{\tau} \frac{\sin \omega t}{\omega} \left(0 - \frac{1}{\tau}\right) dt$$

$$= 2A \left[0 + \int_0^{\tau} \sin(\omega t) dt \right]$$

$$= \frac{2A}{\omega} \int_0^{\tau} \sin(\omega t) dt$$

$$= \frac{2A}{\omega} \left[-\frac{\cos(\omega t)}{\omega} \right]_0^{\tau}$$

$$= -\frac{2A}{\omega^2} [\cos(\omega\tau) - \cos 0]$$

$$= +\frac{2A}{\omega^2} [1 - \cos(\omega\tau)]$$

$$= \frac{2A}{\omega^2} 2 \sin^2\left(\frac{\omega\tau}{2}\right)$$

$$= \frac{4A}{\omega^2} \sin^2\left(\frac{\omega\tau}{2}\right)$$

$$= 4A \frac{\sin^2\left(\frac{\omega\tau}{2}\right)}{\frac{\omega^2\tau^2}{4}}$$

$$= 4A\tau \frac{\sin^2\left(\frac{\omega\tau}{2}\right)}{\left(\frac{\omega\tau}{2}\right)^2}$$

$$= A\tau \left(\frac{\sin\left(\frac{\omega\tau}{2}\right)}{\left(\frac{\omega\tau}{2}\right)} \right)^2$$

$$= A\tau \text{sinc}^2\left(\frac{\omega\tau}{2}\right)$$

$$\text{FF} \left[A \left(1 - \frac{|t|}{\tau}\right) \right] = A\tau \text{sinc}^2\left(\frac{\omega\tau}{2}\right)$$

$$\boxed{A \left(1 - \frac{|t|}{\tau}\right) \xrightarrow{\text{FT}} A\tau \text{sinc}^2\left(\frac{\omega\tau}{2}\right)}$$

Properties of Fourier Transform

① Timescaling properties:

$$\text{If } x(t) \xrightarrow{FT} X(\omega)$$

$$\text{Then } x(at) \xrightarrow{FT} \frac{1}{|a|} X\left(\frac{\omega}{a}\right)$$

proof:

case ①: $a > 0$

$$FT[x(at)] = \int_{-\infty}^{\infty} x(at) e^{-j\omega t} dt$$

$$\text{Let } at = t_1 \Rightarrow t = \frac{t_1}{a}$$

$$t \rightarrow -\infty \quad t_1 \rightarrow -\infty$$

$$t \rightarrow \infty \quad t_1 \rightarrow \infty$$

$$F[x(at)] = \frac{1}{a} \int_{-\infty}^{\infty} x(t_1) e^{-j\omega \frac{t_1}{a}} dt_1$$

$$t_1 \rightarrow t$$

$$= \frac{1}{a} \int_{-\infty}^{\infty} x(t) e^{-j\left(\frac{\omega}{a}\right)t} dt$$

$$= \frac{1}{a} X\left(\frac{\omega}{a}\right)$$

$$\therefore F[x(at)] = \frac{1}{a} X\left(\frac{\omega}{a}\right)$$

case ②: $a < 0$

$$F[x(at)] = \frac{1}{a} X\left(\frac{-\omega}{a}\right)$$

② Time reversal property:

$$\text{If } x(t) \xrightarrow{FT} X(\omega)$$

$$\text{Then } x(-t) \xrightarrow{FT} X(-\omega)$$

$$FT[x(t)] = \int_{-\infty}^{\infty} x(t) e^{-j\omega t} dt$$

Here $a = -1$

$$\therefore FT[x(-t)] = \int_{-\infty}^{\infty} x(-t) e^{-j\omega t} dt$$

$$\therefore x(at) \xrightarrow{FT} \frac{1}{|a|} X\left(\frac{\omega}{a}\right)$$

$$x(-t) \xrightarrow{FT} \frac{1}{|-1|} X\left(\frac{\omega}{-1}\right)$$

$$x(-t) \xrightarrow{FT} X(-\omega)$$

$$\therefore FT[x(-t)] = X(-\omega)$$

Example:

$$x(t) = e^{-at} u(-t)$$

We know that

$$x(t) = e^{-at} u(-t) \xrightarrow{FT} X(\omega) = \frac{1}{a+j\omega}$$

$\therefore$ Apply time reversal property

$$e^{-at} u(-t) = x(-t) \quad [t \text{ replace with } -t]$$

$$\boxed{e^{-at} u(-t) \xrightarrow{FT} \frac{1}{a-j\omega}}$$

③ Linearity property:

$$\text{If } x_1(t) \xrightarrow{FT} X_1(\omega)$$

$$x_2(t) \xrightarrow{FT} X_2(\omega)$$

$$\text{Then } a_1 x_1(t) + a_2 x_2(t) \xrightarrow{FT} a_1 X_1(\omega) + a_2 X_2(\omega)$$

proof:

$$\begin{aligned}
 FT[a_1 x_1(t) + a_2 x_2(t)] &= \int_{-\infty}^{\infty} [a_1 x_1(t) + a_2 x_2(t)] e^{-j\omega t} dt \\
 &= a_1 \int_{-\infty}^{\infty} x_1(t) e^{-j\omega t} dt + a_2 \int_{-\infty}^{\infty} x_2(t) e^{-j\omega t} dt
 \end{aligned}$$

$$FT[a_1 x_1(t) + a_2 x_2(t)] = a_1 FT[x_1(t)] + a_2 FT[x_2(t)]$$

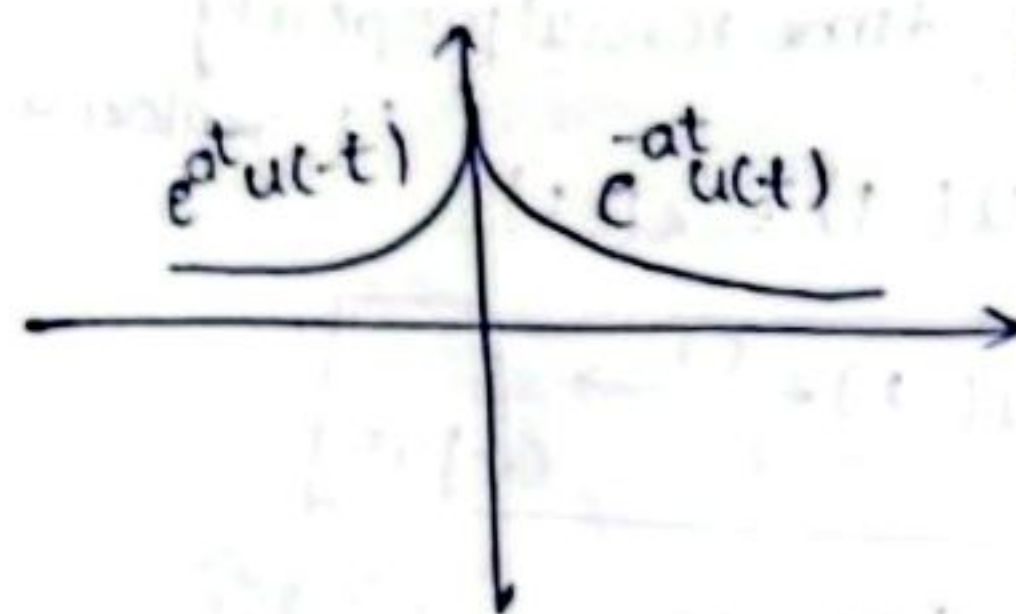
$$FT[a_1 x_1(t) + a_2 x_2(t)] = a_1 X_1(\omega) + a_2 X_2(\omega)$$

$$\therefore a_1 x_1(t) + a_2 x_2(t) \xrightarrow{FT} a_1 X_1(\omega) + a_2 X_2(\omega)$$

Find the FT of signal $x(t) = e^{-a|t|}$

$$x(t) = \begin{cases} e^{-at} & \text{for } t > 0 \\ e^{at} & \text{for } t < 0 \end{cases}$$

$$\therefore x(t) = e^{-at} u(t) + e^{at} u(-t)$$



This is two sided exponentially decaying signal

$$e^{-a|t|} = e^{-at} u(t) + e^{at} u(-t)$$

Apply linearity property

$$\therefore FT[e^{-a|t|}] = FT[e^{-at} u(t)] + FT[e^{at} u(-t)]$$

$$\therefore \frac{1}{a+j\omega} + \frac{1}{a-j\omega}$$

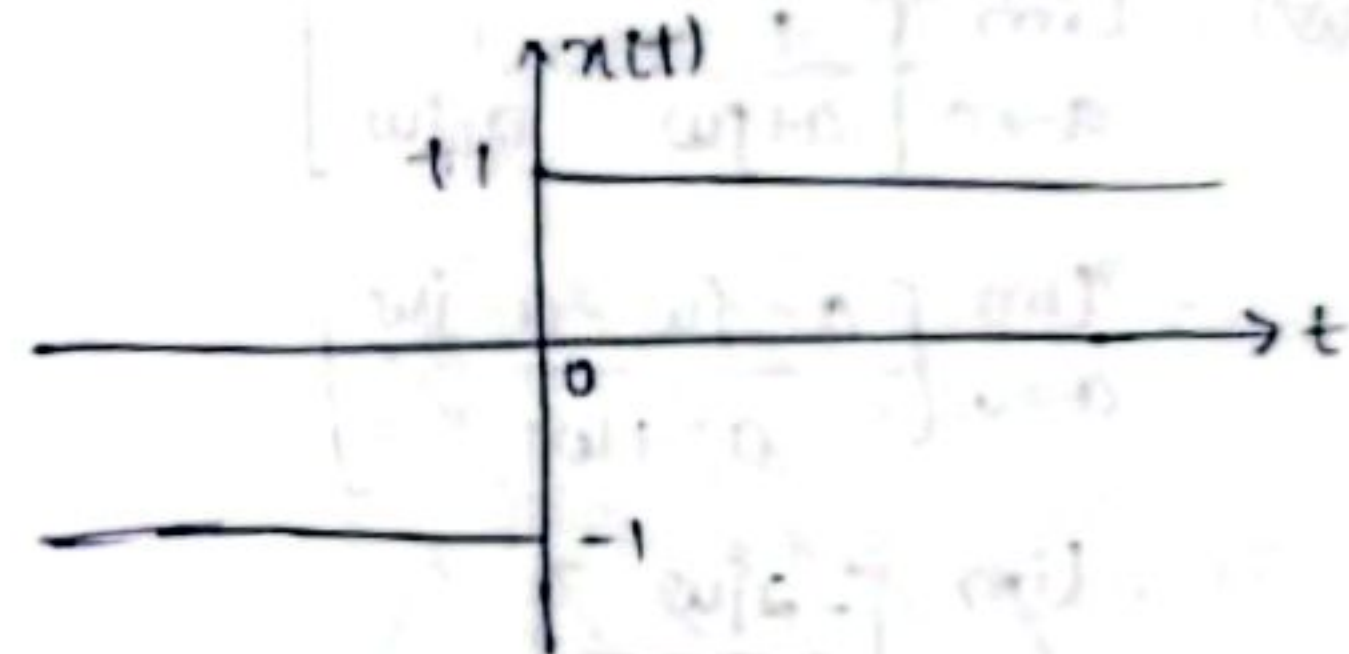
$$= \frac{a-j\omega}{a^2+\omega^2}$$

$$FT[e^{-a|t|}] = \frac{2a}{a^2+\omega^2}$$

$$\therefore e^{-a|t|} \xrightarrow{FT} \frac{2a}{a^2+\omega^2}$$

Find the FT of the signum function?

$$x(t) = \text{sgn}(t)$$

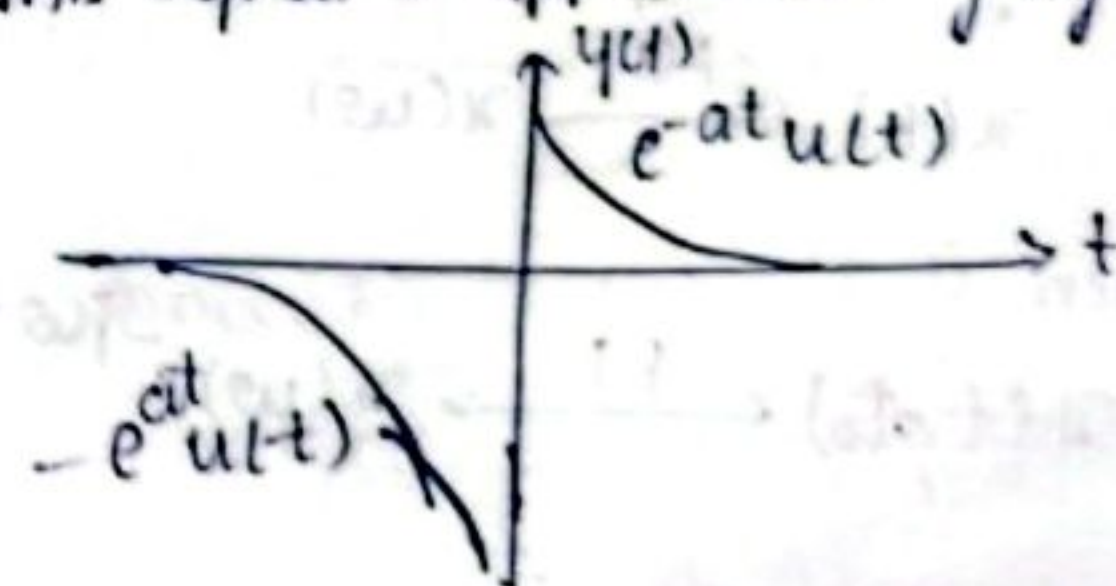


Absolute integrability

$$\int_{-\infty}^{\infty} |x(t)| dt = \int_{-\infty}^{\infty} 1 dt = \infty$$

The signal is not absolute integrable $\therefore$ we can't find Fourier Transform in direct manner. However, we can find FT of this signal in a limiting form.

This signal is approximating by



$$y(t) = e^{-at} u(t) - e^{-at} u(-t)$$

$$\therefore \lim_{a \rightarrow 0} y(t) = x(t)$$

$$\text{when } x(t) = \lim_{a \rightarrow 0} [e^{-at} u(t) - e^{at} u(-t)]$$

Apply linearity property

$$FT[x(t)] = \lim_{a \rightarrow 0} \{ FT[e^{-at} u(t)] - FT[e^{at} u(-t)] \}$$

$$X(\omega) = \lim_{a \rightarrow 0} \left[\frac{1}{a + j\omega} - \frac{1}{a - j\omega} \right]$$

$$= \lim_{a \rightarrow 0} \left[\frac{a - j\omega - a - j\omega}{a^2 + \omega^2} \right]$$

$$= \lim_{a \rightarrow 0} \left[\frac{-2j\omega}{a^2 + \omega^2} \right]$$

$$\therefore \frac{1}{j\omega} + \frac{1}{j\omega}$$

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

$$\boxed{x(t) \xleftrightarrow{FT} \frac{2}{j\omega}}$$

① Time shifting property:

$$\text{if } x(t) \xleftrightarrow{FT} X(\omega)$$

Then

$$x(t - t_0) \xleftrightarrow{FT} X(\omega) e^{-j\omega t_0}$$

proof:

$$FT[x(t - t_0)] = \int_{-\infty}^{\infty} x(t - t_0) e^{-j\omega t} dt$$

$$\text{let } t - t_0 = t_1$$

$$t \rightarrow -\infty, t_1 \rightarrow -\infty$$

$$t \rightarrow \infty, t_1 \rightarrow \infty$$

$$dt = dt_1$$

$$\therefore \int_{-\infty}^{\infty} x(t_1) e^{-j\omega(t_1 + t_0)} dt_1$$

$$= \int_{-\infty}^{\infty} x(t_1) e^{-j\omega t_1} \cdot e^{-j\omega t_0} dt_1$$

$$= e^{-j\omega t_0} \int_{-\infty}^{\infty} x(t_1) e^{-j\omega t_1} dt_1$$

$$t_1 \leftarrow t$$

$$= e^{-j\omega t_0} \int_{-\infty}^{\infty} x(t) e^{-j\omega t} dt$$

$$= e^{-j\omega t_0} X(\omega)$$

$$\boxed{\therefore x(t - t_0) \xleftrightarrow{FT} X(\omega) e^{-j\omega t_0}}$$

similarly

$$\boxed{x(t + t_0) \xleftrightarrow{FT} X(\omega) e^{j\omega t_0}}$$

Example: find $FT x(t) = \delta(t - 1)$

$$y(t) = \delta(t) \xleftrightarrow{FT} Y(\omega) = 1$$

Apply time shifting property on $y(t)$

by an amount of one

$$y(t-1) \xrightarrow{FT} y(\omega) e^{-j\omega}$$

$$\boxed{x(t-1) \xrightarrow{FT} x(\omega) e^{-j\omega}}$$

Similarly

$$\boxed{x(t+1) \xrightarrow{FT} x(\omega) e^{j\omega}}$$

⑧ Find the FT of signal $x(t) = e^{-a|t-t_0|}$

$$\text{let } y(t) = e^{-a|t|} \xrightarrow{FT} y(\omega) = \frac{2a}{a^2 + \omega^2}$$

Apply time shifting property

$$y(t-t_0) \xrightarrow{FT} y(\omega) e^{-j\omega t_0}$$

$$\boxed{e^{-a|t-t_0|} \xrightarrow{FT} \left(\frac{2a}{a^2 + \omega^2} \right) e^{-j\omega t_0}}$$

⑨ Duality property:

$$\text{If } x(t) \xrightarrow{FT} X(\omega)$$

$$\text{then } X(t) \xrightarrow{FT} 2\pi x(-\omega)$$

proof:

$$x(t) = \mathcal{F}^{-1}[X(\omega)]$$

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

$$\text{let } t \rightarrow -t$$

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

Replace ω with $-\omega$ with ω

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

$$2\pi X(-\omega) = \int_{-\infty}^{\infty} x(t) e^{-j\omega t} dt$$

$$2\pi X(-\omega) = \mathcal{F}[x(t)]$$

$$\boxed{x(t) \xrightarrow{FT} 2\pi X(-\omega)}$$

$$x(t) \xrightarrow{FT} X(\omega)$$

$$\textcircled{1} \delta(t) \xrightarrow{FT} 1$$

$$\textcircled{2} e^{-a^2} u(t) \xrightarrow{FT} \frac{1}{a+j\omega}$$

$$\textcircled{3} e^{-a^2} u(-t) \xrightarrow{FT} \frac{1}{a-j\omega}$$

$$\textcircled{4} \cos(t) \xrightarrow{FT} \pi \cos\left(\frac{\omega}{2}\right)$$

$$\textcircled{5} \sin\left(1 - \frac{t}{\tau}\right) \xrightarrow{FT} \pi \tau \sin\left(\frac{\omega \tau}{2}\right)$$

$$\textcircled{6} e^{-a|t|} \xrightarrow{FT} \frac{2a}{a^2 + \omega^2}$$

$$\textcircled{7} \text{sgn}(t) \xrightarrow{FT} \frac{2}{j\omega}$$

$$\textcircled{8} \cos(Bt) \xrightarrow{FT} \frac{\pi}{B} \cos\left(\frac{\omega}{2B}\right)$$

$$\textcircled{9} \cos^2(Bt) \xrightarrow{FT} \frac{\pi}{B} \left(1 - \frac{|\omega|}{2B}\right)$$

$$\textcircled{10} 1 \xrightarrow{FT} 2\pi \delta(\omega)$$

Ex:- $x(t) = \text{sa}(Bt)$

$$y(t) = \text{rect}\left(\frac{t}{\tau}\right) \xleftrightarrow{\text{FT}} y(\omega) = A\tau \text{sa}\left(\frac{\omega\tau}{2}\right)$$

Apply duality property on $y(t)$

$$y(t) \xleftrightarrow{\text{FT}} 2\pi y(-\omega)$$

$\therefore$ replace ω with t

$$y(t) = A\tau \text{sa}\left(\frac{t\tau}{2}\right)$$

$$\therefore A\tau \text{sa}\left(\frac{t\tau}{2}\right) \xleftrightarrow{\text{FT}} 2\pi A \text{rect}\left(\frac{-\omega}{\tau}\right)$$

$$\text{let } \tau/2 = B \Rightarrow \tau = 2B$$

$$A=1$$

$$(1) 2B \text{sa}(Bt) \xleftrightarrow{\text{FT}} 2\pi(1) \text{rect}\left(\frac{-\omega}{2B}\right)$$

$$\therefore 2B \text{sa}(Bt) \xleftrightarrow{\text{FT}} 2\pi \text{rect}\left(\frac{-\omega}{2B}\right)$$

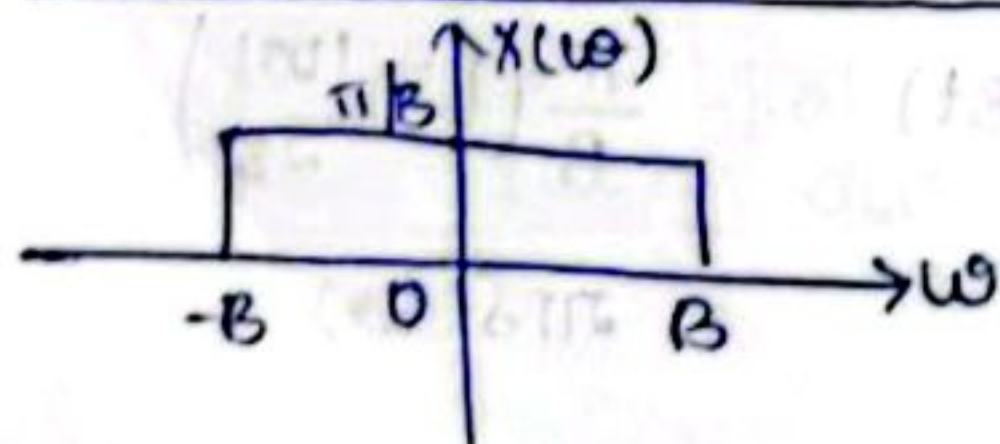
Rectangle function is an even function

$$\therefore 2B \text{sa}(Bt) \xleftrightarrow{\text{FT}} 2\pi \text{rect}\left(\frac{\omega}{2B}\right)$$

Amplitude scaling by a factor $1/2B$

$$\frac{2B}{2B} \text{sa}(Bt) \xleftrightarrow{\text{FT}} \frac{2\pi}{2B} \text{rect}\left(\frac{\omega}{2B}\right)$$

$$\boxed{\text{sa}(Bt) \xleftrightarrow{\text{FT}} \frac{\pi}{B} \text{rect}\left(\frac{\omega}{2B}\right)}$$



Q Find the FT of signal $\text{sa}^2(Bt)$

$$\text{let } y(t) = A\left(1 - \frac{|t|}{\tau}\right) \xleftrightarrow{\text{FT}} y(\omega) = A\tau \text{sa}^2\left(\frac{\omega\tau}{2}\right)$$

Apply duality property on $y(t)$

$$y(t) \xleftrightarrow{\text{FT}} 2\pi y(-\omega)$$

replace ω with t

$$y(t) = A\tau \text{sa}^2\left(\frac{t\tau}{2}\right)$$

$$\therefore A\tau \text{sa}^2\left(\frac{t\tau}{2}\right) \xleftrightarrow{\text{FT}} 2\pi A\left(1 - \frac{|\omega|}{\tau}\right)$$

$$\text{let } A=1, \tau=2B$$

$$(1) 2B \text{sa}^2(Bt) \xleftrightarrow{\text{FT}} 2\pi(1)\left(1 - \frac{|\omega|}{2B}\right)$$

Amplitude scaling by $2B$

$$\boxed{\text{sa}^2(Bt) \xleftrightarrow{\text{FT}} \frac{\pi}{B} \left(1 - \frac{|\omega|}{2B}\right)}$$

Q find the FT of signal $x(t)=1$

$$\text{let } y(t) = \delta(t) \xleftrightarrow{\text{FT}} 1 = y(\omega)$$

Apply duality property on $y(t)$

$$y(t) \xleftrightarrow{\text{FT}} 2\pi y(-\omega)$$

replace ω with t

$$y(t) = 1 \xleftrightarrow{\text{FT}} 2\pi \delta(-\omega)$$

Even function

$$\boxed{1 \xleftrightarrow{\text{FT}} 2\pi \delta(\omega)}$$

⑥ Differentiation in time domain property

If $x(t) \xleftrightarrow{FT} X(\omega)$

Then $\frac{dx(t)}{dt} \xleftrightarrow{FT} j\omega X(\omega)$

proof:

~~$x(t) \xleftrightarrow{FT} X(\omega)$~~

$x(t) = \text{IFT}[X(\omega)]$

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

differentiate this with dt

$\frac{dx(t)}{dt} = \frac{1}{2\pi} \frac{d}{dt} \left[\int_{-\infty}^{\infty} X(\omega) e^{j\omega t} d\omega \right]$

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

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

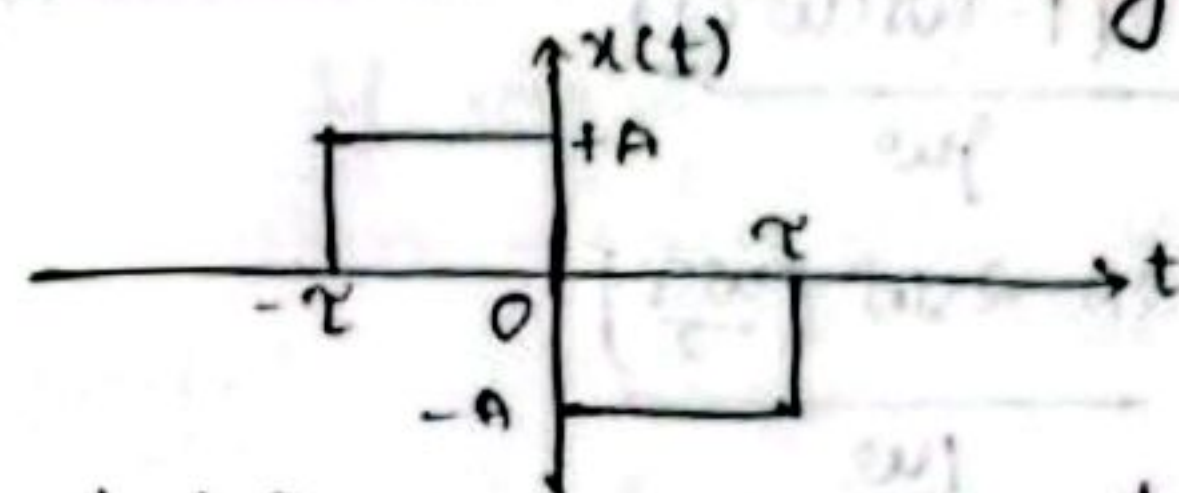
$\frac{dx(t)}{dt} = \frac{1}{2\pi} \int_{-\infty}^{\infty} [j\omega X(\omega)] e^{j\omega t} d\omega$

$\frac{dx(t)}{dt} = \text{IFT}[j\omega X(\omega)]$

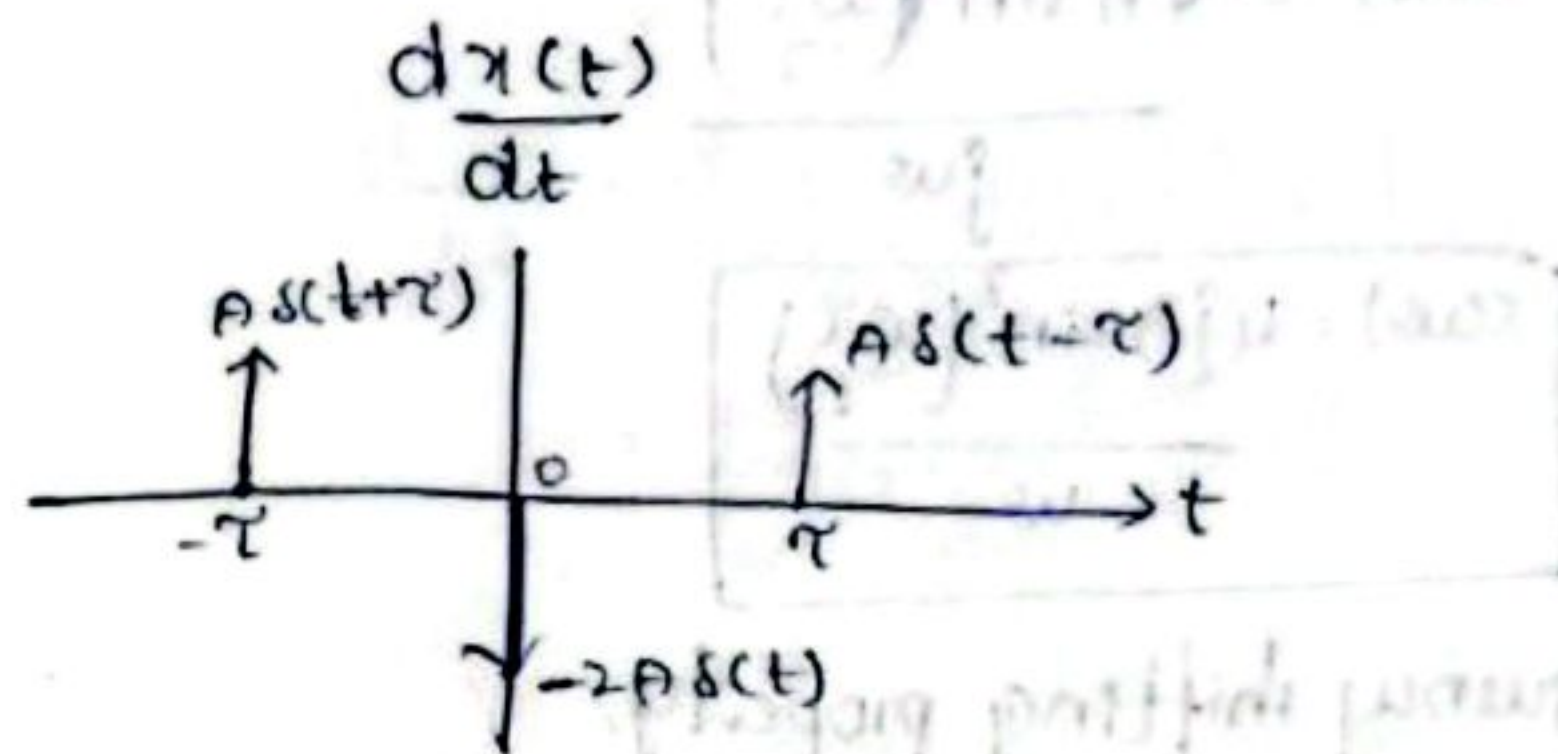
$\text{FT}\left[\frac{dx(t)}{dt}\right] = j\omega X(\omega)$

$\frac{dx(t)}{dt} \xleftrightarrow{FT} j\omega X(\omega)$

⑦ Find the FT in the following signal



using differentiation in Time domain property



$\frac{dx(t)}{dt} = A\delta(t+\tau) - 2A\delta(t) + A\delta(t-\tau)$

Apply FT on both

$\text{FT}\left[\frac{dx(t)}{dt}\right] = \text{FT}[A\delta(t+\tau) - 2A\delta(t) + A\delta(t-\tau)]$

$\text{FT}\left[\frac{dx(t)}{dt}\right] = A \text{FT}[\delta(t+\tau)] - 2A \text{FT}[\delta(t)] + A \text{FT}[\delta(t-\tau)]$

$\text{FT}\left[\frac{dx(t)}{dt}\right] = A X(\omega) e^{j\omega\tau} - 2A(1) + A X(\omega) e^{-j\omega\tau}$

$j\omega X(\omega) = A(1) e^{j\omega\tau} - 2A + A(1) e^{-j\omega\tau}$

$j\omega X(\omega) = A [e^{j\omega\tau} - 1 + e^{-j\omega\tau} - 1]$

$j\omega X(\omega) = \frac{2A \cos(\omega\tau) - 2A}{j\omega}$

$$x(\omega) = \frac{2A[1 - \cos(\omega\tau)]}{j\omega}$$

$$x(\omega) = \frac{-2A \cdot 2\sin^2(\frac{\omega\tau}{2})}{j\omega}$$

$$x(\omega) = \frac{-4A \sin^2(\frac{\omega\tau}{2})}{j\omega}$$

$$\boxed{x(\omega) = \frac{4jA \sin^2(\frac{\omega\tau}{2})}{\omega}}$$

⑦ Frequency shifting property:

$$\text{If } x(t) \xrightarrow{FT} x(\omega)$$

$$\text{then } x(t)e^{j\omega_0 t} \xrightarrow{FT} x(\omega - \omega_0)$$

proof:-

$$FT[x(t)e^{j\omega_0 t}] = \int_{-\infty}^{\infty} x(t)e^{j\omega_0 t} e^{-j\omega t} dt$$

$$= \int_{-\infty}^{\infty} x(t) e^{-j(\omega - \omega_0)t} dt$$

$$FT[x(t)e^{j\omega_0 t}] = x(\omega - \omega_0)$$

$$x(t)e^{j\omega_0 t} \xrightarrow{FT} x(\omega - \omega_0)$$

similarly

$$x(t)e^{-j\omega_0 t} \xrightarrow{FT} x(\omega + \omega_0)$$

⑧ Differentiation in frequency domain

$$\text{If } x(t) \xrightarrow{FT} x(\omega)$$

$$\text{then } -jt x(t) \xrightarrow{FT} \frac{dx(\omega)}{d\omega}$$

proof:

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

$$\frac{dx(\omega)}{d\omega} = \frac{d}{d\omega} \left[\int_{-\infty}^{\infty} x(t) e^{-j\omega t} dt \right]$$

$$= \int_{-\infty}^{\infty} x(t) \frac{d}{d\omega} e^{-j\omega t} dt$$

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

$$\frac{dx(\omega)}{d\omega} = \int_{-\infty}^{\infty} (-jt) x(t) e^{-j\omega t} dt$$

$$\frac{dx(\omega)}{d\omega} = FT[-jt x(t)]$$

$$\boxed{-jt x(t) \xrightarrow{FT} \frac{dx(\omega)}{d\omega}}$$

⑨ Find the FT of the signal $x(t) = t e^{-at} u(t)$

$$y(t) = e^{-at} u(t) \xrightarrow{FT} Y(\omega) = \frac{1}{a + j\omega}$$

Apply diff in frequency domain

$$-jt y(t) \xrightarrow{FT} \frac{dY(\omega)}{d\omega}$$

$$-jt e^{-at} u(t) \xrightarrow{FT} \frac{d}{d\omega} \left(\frac{1}{a + j\omega} \right)$$

$$-jt e^{-at} u(t) \xrightarrow{FT} -j\omega / (a + j\omega)^2$$

$$t e^{-at} u(t) \xleftrightarrow{FT} \frac{1}{(a+j\omega)^2}$$

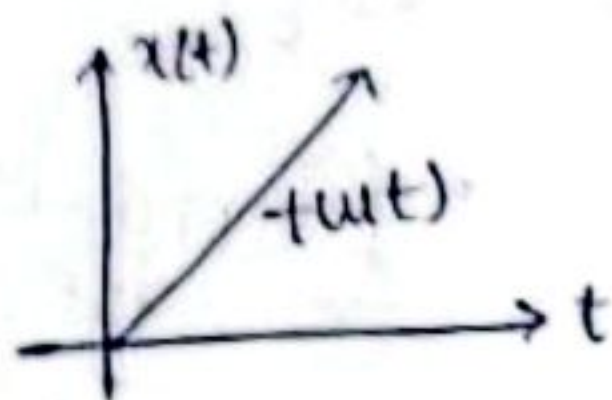
Amplitude scaling by $\frac{1}{j}$

$$t e^{-at} u(t) \xleftrightarrow{FT} \frac{1}{(a+j\omega)^2}$$

If $a=0$

$$t u(t) \xleftrightarrow{FT} \frac{1}{\omega^2}$$

This is called Ramp signal



③ Modulation theorem:-

$$\text{If } x(t) \xleftrightarrow{FT} X(\omega)$$

$$\text{then } x(t) \cos(\omega_0 t) \xleftrightarrow{FT} \frac{1}{2} [X(\omega - \omega_0) + X(\omega + \omega_0)]$$

pf:-

$$FT[x(t) \cos(\omega_0 t)] = FT \left\{ x(t) \left[\frac{e^{j\omega_0 t} + e^{-j\omega_0 t}}{2} \right] \right\}$$

$$= FT \left\{ \frac{1}{2} x(t) e^{j\omega_0 t} + \frac{1}{2} x(t) e^{-j\omega_0 t} \right\}$$

$$= \frac{1}{2} FT[x(t) e^{j\omega_0 t}] + \frac{1}{2} FT[x(t) e^{-j\omega_0 t}]$$

$$= FT[x(t) e^{j\omega_0 t}] \xleftrightarrow{FT} X(\omega - \omega_0)$$

$$\text{As } x(t) e^{-j\omega_0 t} \xleftrightarrow{FT} X(\omega + \omega_0)$$

$$\therefore FT[x(t) \cos(\omega_0 t)] = \frac{1}{2} [X(\omega - \omega_0) + X(\omega + \omega_0)]$$

$$x(t) \cos(\omega_0 t) \xleftrightarrow{FT} \frac{1}{2} [X(\omega - \omega_0) + X(\omega + \omega_0)]$$

similarly

$$x(t) \sin(\omega_0 t) \xleftrightarrow{FT} \frac{1}{2j} [X(\omega - \omega_0) - X(\omega + \omega_0)]$$

④ Find the FT of signal $x(t) = \cos(\omega_0 t)$

$$x(t) = (1) \cos(\omega_0 t)$$

$$\text{let } y(t) = 1 \xleftrightarrow{FT} y(\omega) = 2\pi \delta(\omega)$$

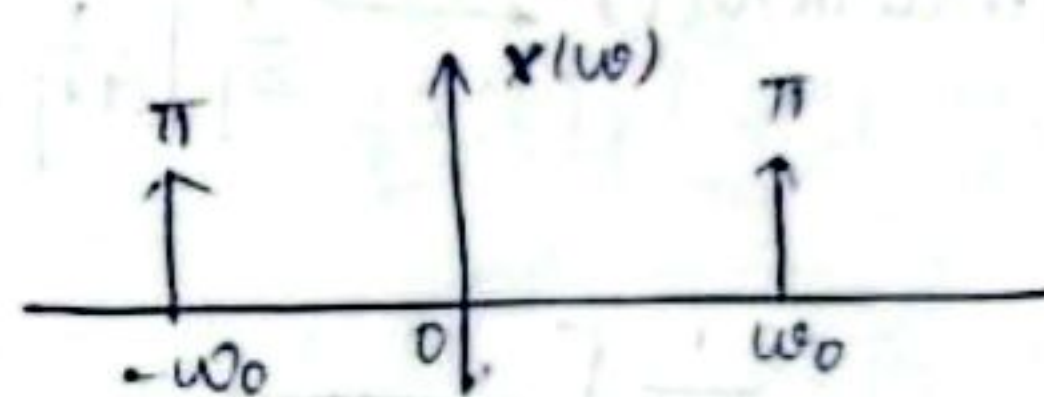
Apply modulation theorem

$$y(t) \cos(\omega_0 t) \xleftrightarrow{FT} \frac{1}{2} [Y(\omega - \omega_0) + Y(\omega + \omega_0)]$$

$$1 \cos(\omega_0 t) \xleftrightarrow{FT} \frac{1}{2} [2\pi \delta(\omega - \omega_0) + 2\pi \delta(\omega + \omega_0)]$$

$$\cos(\omega_0 t) \xleftrightarrow{FT} \pi [\delta(\omega - \omega_0) + \delta(\omega + \omega_0)]$$

This is called as pair of impulse



similarly:

$$\sin(\omega_0 t) \xleftrightarrow{FT} \frac{\pi}{j} [\delta(\omega - \omega_0) - \delta(\omega + \omega_0)]$$

⑤ $x(t) = e^{-at} \cos(\omega_0 t) u(t)$

$$y(t) = e^{-at} u(t) \xleftrightarrow{FT} y(\omega) = \frac{1}{a+j\omega}$$

Modulation Theorem:

$$y(t) \cos(\omega_0 t) \xleftrightarrow{FT} \frac{1}{2} [Y(\omega - \omega_0) + Y(\omega + \omega_0)]$$

$$e^{-at} \cos(\omega_0 t) u(t) \xleftrightarrow{FT} \frac{1}{2} \left[\frac{1}{a+j(\omega - \omega_0)} + \frac{1}{a+j(\omega + \omega_0)} \right]$$

$$e^{-at} \cos(\omega_0 t) u(t) \xrightarrow{FT} \frac{1}{2} \left[\frac{1}{(a+j\omega) - j\omega_0} + \frac{1}{(a+j\omega) + j\omega_0} \right]$$

$$\frac{1}{2} \left[\frac{(a+j\omega) + j\omega_0 + (a+j\omega) - j\omega_0}{(a+j\omega)^2 + \omega_0^2} \right]$$

$$\therefore e^{-at} \cos(\omega_0 t) u(t) \xrightarrow{FT} \frac{(a+j\omega)}{(a+j\omega)^2 + \omega_0^2}$$

$$Q \quad x(t) = e^{-at} \sin(\omega_0 t) u(t)$$

$$y(t) = e^{-at} u(t) \xrightarrow{FT} y(\omega) = \frac{1}{a+j\omega}$$

M.T

$$y(t) \sin(\omega_0 t) \xrightarrow{FT} \frac{1}{2j} [y(\omega - \omega_0) - y(\omega + \omega_0)]$$

$$e^{-at} \sin(\omega_0 t) u(t) \xrightarrow{FT} \frac{1}{2j} \left[\frac{1}{(a+j\omega) - j\omega_0} - \frac{1}{(a+j\omega) + j\omega_0} \right]$$

$$= \frac{1}{2j} \left[\frac{1}{(a+j\omega) - j\omega_0} - \frac{1}{(a+j\omega) + j\omega_0} \right]$$

$$= \frac{1}{2j} \left[\frac{(a+j\omega) + j\omega_0 - (a+j\omega) + j\omega_0}{(a+j\omega)^2 + \omega_0^2} \right]$$

$$= \frac{1}{2j} \left[\frac{2j\omega_0}{(a+j\omega)^2 + \omega_0^2} \right]$$

$$e^{-at} \sin(\omega_0 t) u(t) \xrightarrow{FT} \frac{\omega_0}{(a+j\omega)^2 + \omega_0^2}$$

CONVOLUTION

$$\text{If } x_1(t) \xrightarrow{FT} x_1(\omega)$$

$$x_2(t) \xrightarrow{FT} x_2(\omega)$$

Then

$$x_1(t) * x_2(t) \xrightarrow{FT} x_1(\omega) x_2(\omega)$$

proof:

$$x_1(t) * x_2(t) = \int_{-\infty}^{\infty} x_1(\tau) x_2(t-\tau) d\tau \quad (1)$$

$$FT [x_1(t) * x_2(t)] = \int_{-\infty}^{\infty} [x_1(t) * x_2(t)] e^{-j\omega t} dt$$

from (1)

$$= \int_{-\infty}^{\infty} \left[\int_{-\infty}^{\infty} x_1(\tau) x_2(t-\tau) d\tau \right] e^{-j\omega t} dt$$

$$= \int_{-\infty}^{\infty} x_1(\tau) \left[\int_{-\infty}^{\infty} x_2(t-\tau) e^{-j\omega t} dt \right] d\tau$$

$$\underbrace{\int_{-\infty}^{\infty} x_2(t-\tau) e^{-j\omega t} dt}_{FT [x_2(t-\tau)]}$$

$$= x_2(\omega) e^{-j\omega \tau}$$

$$= \int_{-\infty}^{\infty} x_1(\tau) x_2(\omega) e^{-j\omega \tau} d\tau$$

$$= x_2(\omega) \int_{-\infty}^{\infty} x_1(\tau) e^{-j\omega \tau} d\tau$$

$$= x_2(\omega) \cdot x_1(\omega)$$

$$FT [x_1(t) * x_2(t)] = x_1(\omega) x_2(\omega)$$

$$FT [x_1(t) * x_2(t)] = FT [x_1(\omega)] FT [x_2(\omega)] \quad \text{dit}$$

$$x_1(t) * x_2(t) = \int FT [x_1(\omega) x_2(\omega)]$$

$$x_1(t) * x_2(t) \xrightarrow{FT} x_1(\omega) x_2(\omega)$$

$$x_1(t) * x_2(t) = \int_{-\infty}^{\infty} x_1(\tau) x_2(t-\tau) d\tau = \text{IFT}[x_1(\omega) x_2(\omega)]$$

Find the convolution b/w the signals $x_1(t)$ and $\delta(t)$

$$x_1(t) = x_2(t) \text{ and } x_2(t) = \delta(t)$$

$$x_1(t) * x_2(t) = \text{IFT}[x_1(\omega) x_2(\omega)]$$

$$x_1(\omega) x_2(\omega) = x_1(\omega) (1) = x_1(\omega)$$

$$= \text{IFT}[x_1(\omega)]$$

$$x(t) * \delta(t) = x(t)$$

Any function convolution with impulse result same function

Find the linear convolution b/w the two rectangle pulses.

$$x_1(t) = A \text{rect}(t/\tau) \xrightarrow{FT} x_1(\omega) = A\tau \text{sinc}(\frac{\omega\tau}{2})$$

$$x_2(t) = A \text{rect}(t/\tau) \xrightarrow{FT} x_2(\omega) = A\tau \text{sinc}(\frac{\omega\tau}{2})$$

$$x_1(\omega) x_2(\omega) = A^2 \tau^2 \text{sinc}^2(\frac{\omega\tau}{2})$$

$$x_1(t) * x_2(t) = \text{IFT}[A^2 \tau^2 \text{sinc}^2(\frac{\omega\tau}{2})]$$

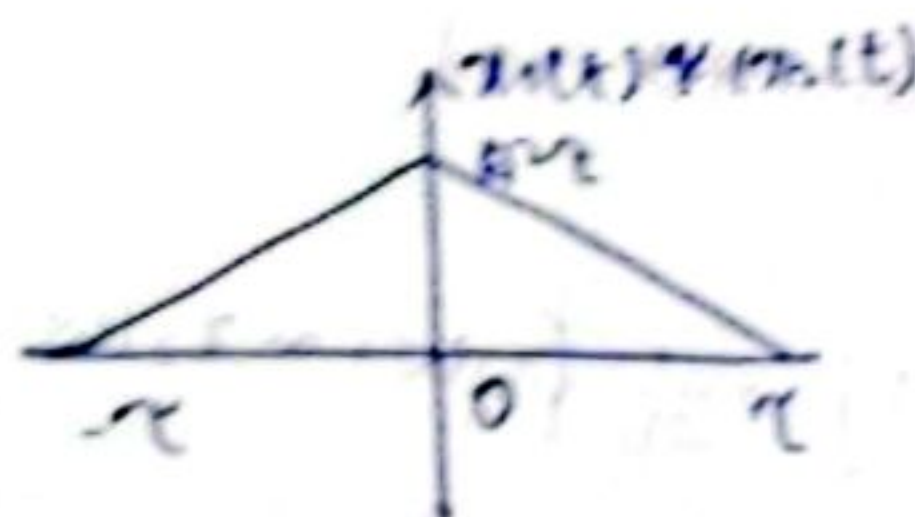
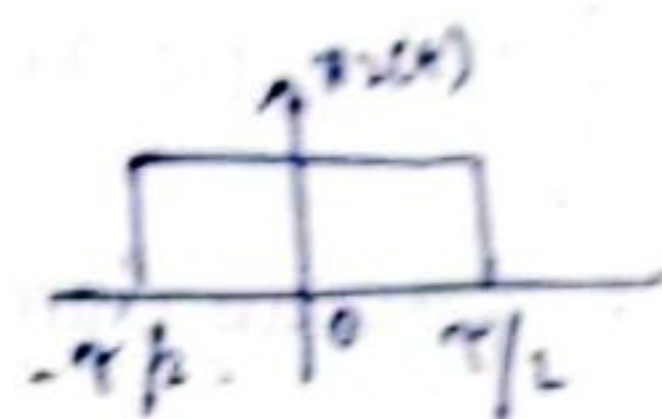
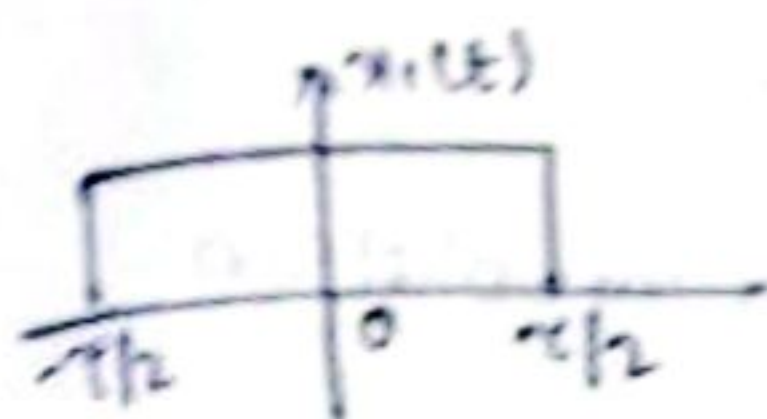
$$A^2 \tau \left(1 - \frac{|t|}{\tau}\right) \xrightarrow{FT} A^2 \tau^2 \text{sinc}^2(\frac{\omega\tau}{2})$$

Amplitude scaling by factor $A\tau$

$$A^2 \tau \left(1 - \frac{|t|}{\tau}\right) \xrightarrow{FT} A^2 \tau^2 \text{sinc}^2(\frac{\omega\tau}{2})$$

$$\text{IFT}[A^2 \tau^2 \text{sinc}^2(\frac{\omega\tau}{2})] = A^2 \tau \left(1 - \frac{|t|}{\tau}\right)$$

$$x_1(t) * x_2(t) = A^2 \tau \left(1 - \frac{|t|}{\tau}\right)$$



when we performing linear convolution b/w two rectangle pulses we get triangle plus.

ii) Multiplication theorem:

$$\text{If } x_1(t) \xrightarrow{FT} x_1(\omega)$$

$$x_2(t) \xrightarrow{FT} x_2(\omega)$$

then

$$x_1(t) x_2(t) \xrightarrow{FT} \frac{1}{2\pi} [x_1(\omega) * x_2(\omega)]$$

proof:

$$FT[x_1(t) x_2(t)] = \int_{-\infty}^{\infty} x_1(t) x_2(t) e^{-j\omega t} dt \quad \text{--- (1)}$$

$$x_1(t) = \text{IFT}[x_1(\omega)] = \frac{1}{2\pi} \int_{-\infty}^{\infty} x_1(\lambda) e^{j\lambda t} d\lambda$$

$\lambda \rightarrow$ inverse lamida variable

$$\text{from (1): } FT[x_1(t) x_2(t)] = \int_{-\infty}^{\infty} \left[\frac{1}{2\pi} \int_{-\infty}^{\infty} x_1(\lambda) e^{j\lambda t} d\lambda \right] x_2(t) e^{-j\omega t} dt$$

$$\frac{1}{2\pi} \int_{-\infty}^{\infty} x_1(\lambda) \left[\int_{-\infty}^{\infty} x_2(t) e^{-j(\omega-\lambda)t} dt \right] d\lambda$$

$x_2(\omega - \lambda)$

$$= \frac{1}{2\pi} \int_{-\infty}^{\infty} x_1(\lambda) x_2(\omega - \lambda) d\lambda$$

This is frequency domain convolution

$$= \frac{1}{2\pi} \int_{-\infty}^{\infty} x_1(\omega) * x_2(\omega)$$

$$\therefore FT[x_1(t) x_2(t)] = \frac{1}{2\pi} [x_1(\omega) * x_2(\omega)]$$

$$x_1(t) x_2(t) \xrightarrow{FT} \frac{1}{2\pi} [x_1(\omega) * x_2(\omega)]$$

Parseval's Theorem:-

$$\text{If } x(t) \xrightarrow{FT} x(\omega)$$

$$\text{Then } \int_{-\infty}^{\infty} |x(t)|^2 dt = \frac{1}{2\pi} \int_{-\infty}^{\infty} |x(\omega)|^2 d\omega \rightarrow \text{Energy}$$

proof:-

$$\int_{-\infty}^{\infty} |x(t)|^2 dt = \int_{-\infty}^{\infty} x(t) x^*(t) dt \quad \text{--- (1)}$$

$$x(t) = \text{IFT}[x(\omega)] = \frac{1}{2\pi} \int_{-\infty}^{\infty} x(\omega) e^{j\omega t} d\omega$$

$$x^*(t) = \frac{1}{2\pi} \left[\int_{-\infty}^{\infty} x(\omega) e^{j\omega t} d\omega \right]^*$$

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

from (1)

$$\int_{-\infty}^{\infty} |x(t)|^2 dt = \int_{-\infty}^{\infty} x(t) \left[\frac{1}{2\pi} \int_{-\infty}^{\infty} x^*(\omega) e^{-j\omega t} d\omega \right] dt$$

$$= \frac{1}{2\pi} \int_{-\infty}^{\infty} x^*(\omega) \left[\int_{-\infty}^{\infty} x(t) e^{-j\omega t} dt \right] d\omega$$

$$= \frac{1}{2\pi} \int_{-\infty}^{\infty} x^*(\omega) x(\omega) d\omega$$

$$\boxed{\int_{-\infty}^{\infty} |x(t)|^2 dt = \frac{1}{2\pi} \int_{-\infty}^{\infty} |x(\omega)|^2 d\omega} = \text{Energy}$$

Q Find the Energy of the signal $x(t) = e^{-at} u(t)$ using Parseval's theorem

$$E = \frac{1}{2\pi} \int_{-\infty}^{\infty} |x(\omega)|^2 d\omega$$

$$x(t) = e^{-at} u(t) \xrightarrow{FT} x(\omega) = \frac{1}{a + j\omega}$$

$$|x(\omega)| = \frac{1}{\sqrt{a^2 + \omega^2}}$$

$$|x(\omega)|^2 = \frac{1}{a^2 + \omega^2}$$

$$E = \frac{1}{2\pi} \int_{-\infty}^{\infty} \frac{1}{a^2 + \omega^2} d\omega$$

As $a^2 + \omega^2$ is even function

$$\therefore E = \frac{1}{\pi} \int_0^{\infty} \frac{1}{a^2 + \omega^2} d\omega$$

$$= \frac{1}{\pi a} \left[\tan^{-1}\left(\frac{\omega}{a}\right) \right]_0^{\infty}$$

$$= \frac{1}{\pi a} [\tan^{-1}(\infty) - \tan^{-1}(0)] \Rightarrow \frac{1}{\pi a} \left[\frac{\pi}{2} - 0 \right] = \frac{1}{2a}$$

⑬ Area under the time domain signal

If $x(t) \xrightarrow{FT} X(\omega)$

then $\int_{-\infty}^{\infty} x(t) dt = X(0)$

proof:-

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

put $\omega = 0$

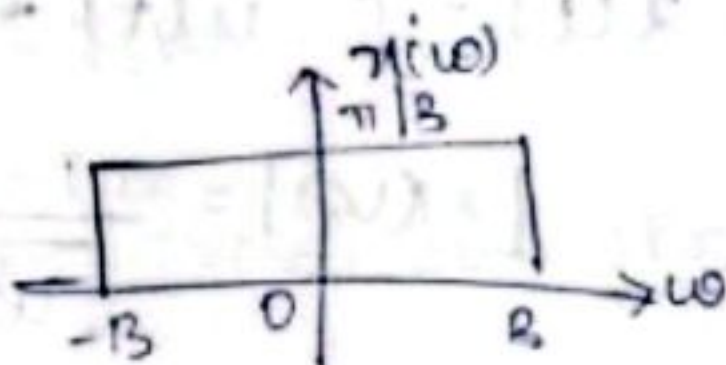
$$\therefore X(0) = \int_{-\infty}^{\infty} x(t) dt$$

⑭ Evaluate the integral $\int_{-\infty}^{\infty} \text{sinc}(Bt) dt$

$$x(t) = \text{sinc}(Bt) \xrightarrow{FT} \frac{\pi}{B} \text{rect}\left(\frac{\omega}{2B}\right) = X(\omega)$$

$$\int_{-\infty}^{\infty} x(t) dt = X(0)$$

$$\int_{-\infty}^{\infty} \text{sinc}(Bt) dt = \frac{\pi}{B}$$



similarly $\int_{-\infty}^{\infty} \text{sinc}(t) dt = \pi$

and $\int_{-\infty}^{\infty} \text{sinc}(\pi t) dt = \int_{-\infty}^{\infty} \text{sinc}(t) dt = 1$

⑮ Evaluate the integral $\int_{-\infty}^{\infty} \text{sinc}^2(Bt) dt$

$$x(t) = \text{sinc}^2(Bt) \xrightarrow{FT} \frac{\pi}{B} \left(1 - \frac{|\omega|}{2B}\right) = X(\omega)$$

$$\therefore \int_{-\infty}^{\infty} x(t) dt = X(0)$$

$$\int_{-\infty}^{\infty} \text{sinc}^2(Bt) dt = \frac{\pi}{B}$$

similarly $\int_{-\infty}^{\infty} \text{sinc}^2(t) dt = \pi$

$$\int_{-\infty}^{\infty} \text{sinc}^2(\pi t) dt = \int_{-\infty}^{\infty} \text{sinc}^2(t) dt = 1$$

⑯ Area under the frequency domain signal

If $x(t) \xrightarrow{FT} X(\omega)$

then $\int_{-\infty}^{\infty} X(\omega) d\omega = 2\pi x(0)$

proof:-

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

put $t = 0$

$$2\pi x(0) = \int_{-\infty}^{\infty} X(\omega) d\omega$$

⑰ Evaluate the integral $\int_{-\infty}^{\infty} \frac{1}{1+\omega^2} d\omega$

$$e^{-a|t|} \xrightarrow{FT} \frac{2a}{a^2 + \omega^2}$$

$$e^{-|t|} \xrightarrow{FT} \frac{2}{1 + \omega^2}$$

$$x(t) = \frac{1}{2} e^{-|t|} \xrightarrow{FT} \frac{1}{1 + \omega^2} = X(\omega)$$

$$\int_{-\infty}^{\infty} X(\omega) d\omega = 2\pi x(0)$$

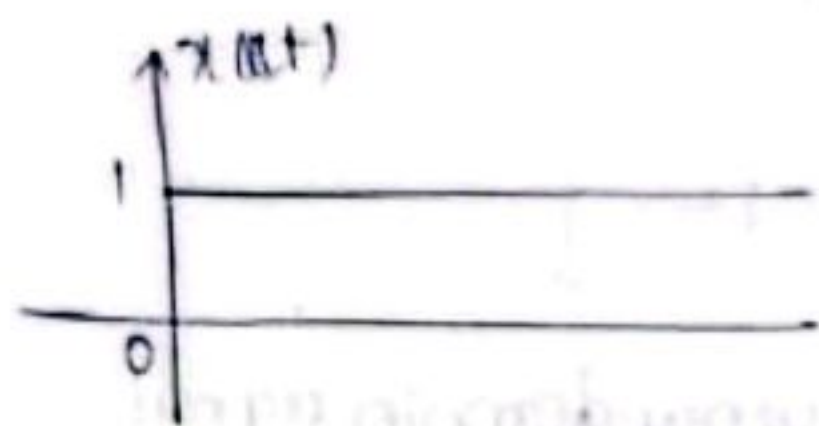
$$x(t) = \frac{1}{2} e^{-|t|}$$

$$x(0) = \frac{1}{2}$$

$$= 2\pi \left(\frac{1}{2}\right)$$

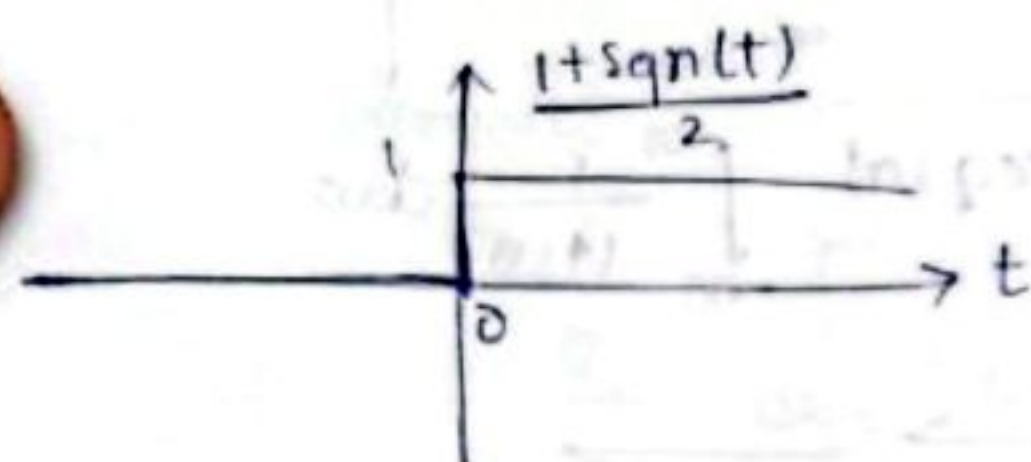
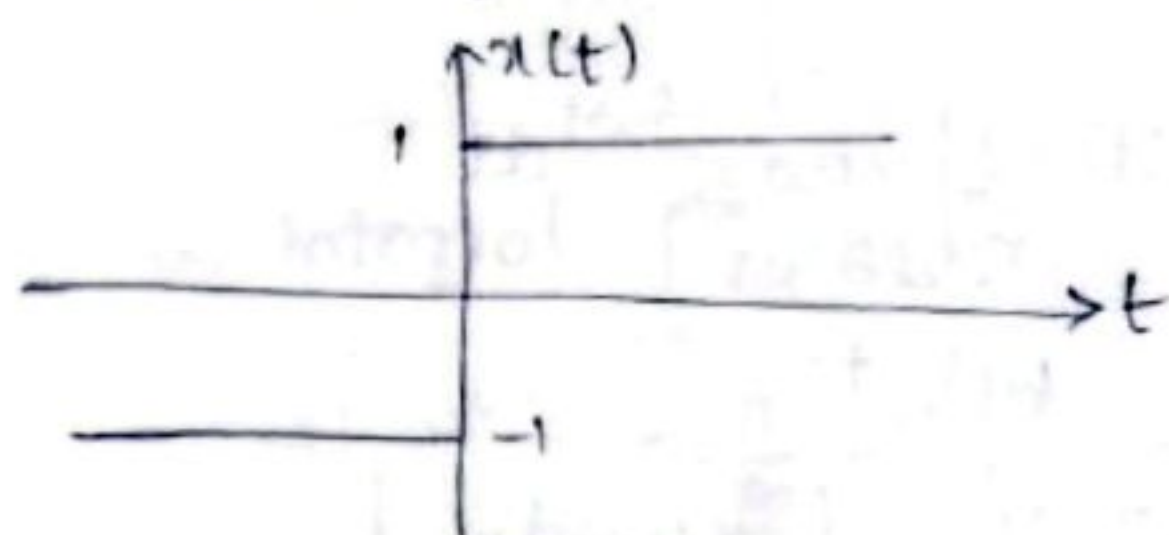
$$= \pi$$

$$x(t) = u(t)$$



$$\int_{-\infty}^{\infty} |x(t)| dt = \int_0^{\infty} 1 dt = \infty$$

Not absolutely Integrable



$$u(t) = \frac{1}{2} + \frac{1}{2} \text{sgn}(t)$$

$$1 \xrightarrow{\text{FT}} 2\pi \delta(\omega)$$

Amplitude scaling operation

$$\frac{1}{2} \xrightarrow{\text{FT}} \frac{2\pi}{2} \delta(\omega)$$

$$\frac{1}{2} \xrightarrow{\text{FT}} \pi \delta(\omega)$$

$$\text{sgn}(t) \xrightarrow{\text{FT}} \frac{2}{j\omega}$$

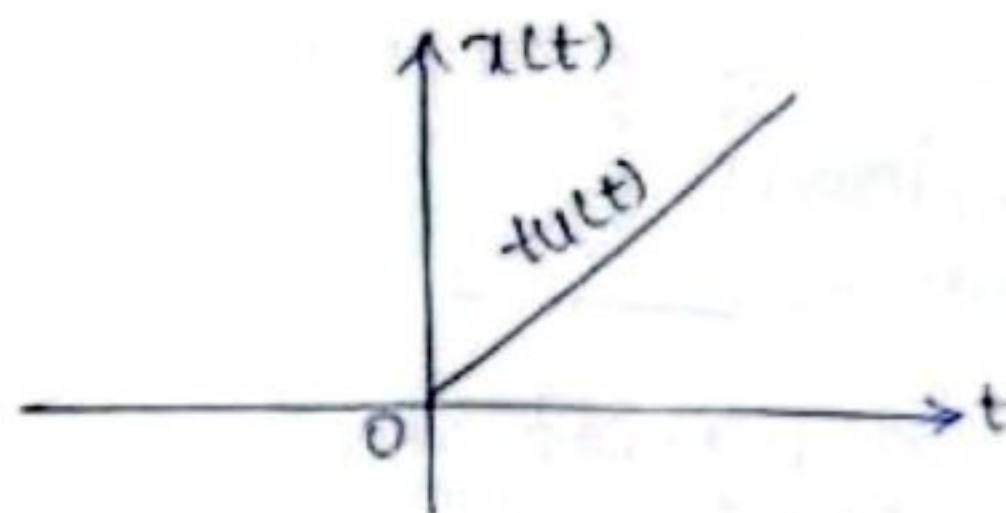
$$\frac{1}{2} \text{sgn}(t) \xrightarrow{\text{FT}} \frac{1}{j\omega}$$

$$x(t) = u(t) \xrightarrow{\text{FT}} \frac{1}{j\omega} + \pi \delta(\omega)$$

$$u(t) \xrightarrow{\text{FT}} \frac{1}{j\omega} + \pi \delta(\omega)$$

Find the FT of the Ramp signal

$$x(t) = t u(t)$$



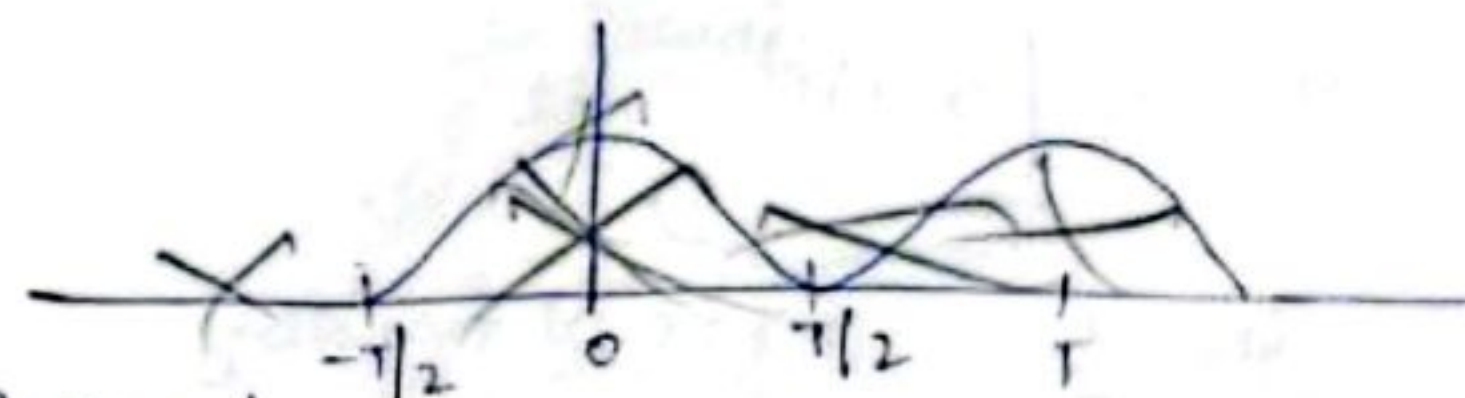
$$y(t) = t e^{-at} u(t) \xrightarrow{\text{FT}} Y(\omega) = \frac{1}{(a + j\omega)^2}$$

put $a=0$

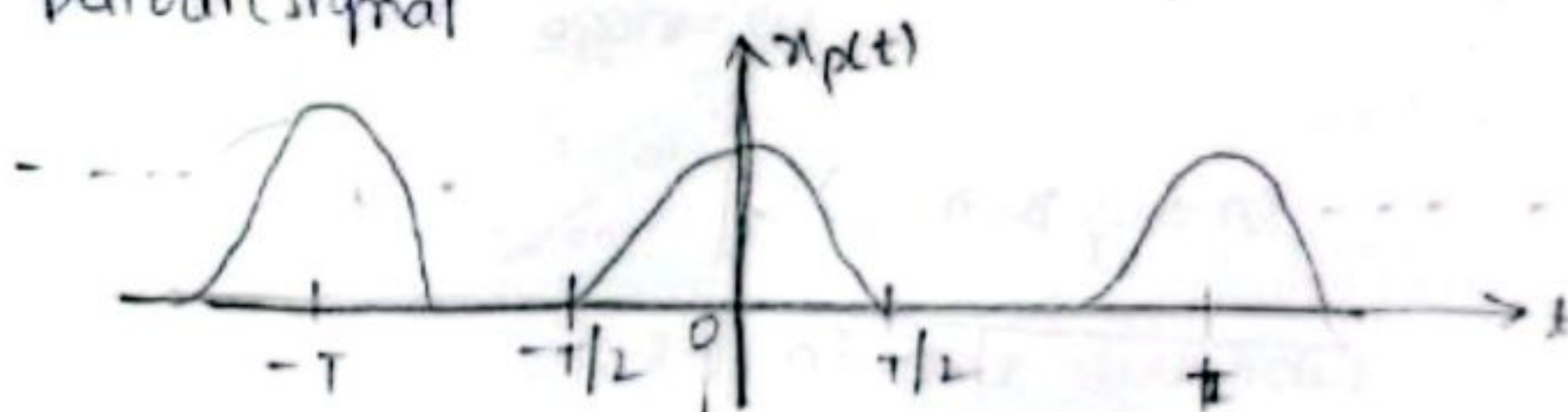
$$t u(t) \xrightarrow{\text{FT}} \frac{1}{(j\omega)^2}$$

$$t u(t) \xrightarrow{\text{FT}} -\frac{1}{\omega^2}$$

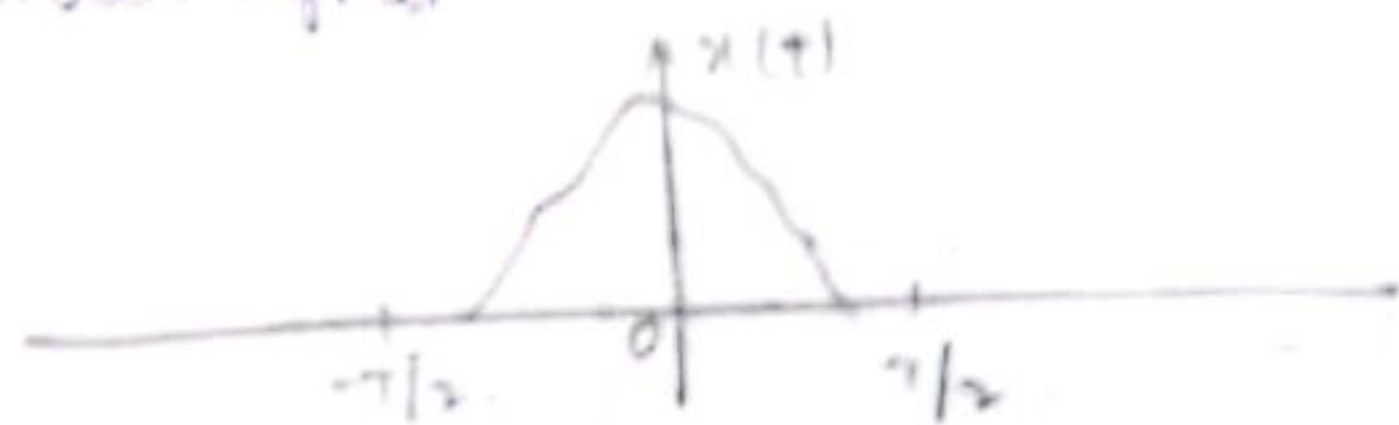
Fourier Transform of the periodic signal



periodic signal



Aperiodic signal



$$x(t) = \begin{cases} x_p(t) & \text{for } -T/2 \leq t \leq T/2 \\ 0 & \text{otherwise} \end{cases}$$

FT of $x_p(t)$

$$x_p(t) = \sum_{n=-\infty}^{\infty} c_n e^{jn\omega_0 t}$$

FT

$$c_n = \frac{1}{T} \int_{t_0}^{t_0+T} x_p(t) e^{-jn\omega_0 t} dt$$

Let $t_0 = -T/2$

$$c_n = \frac{1}{T} \int_{-T/2}^{T/2} x_p(t) e^{-jn\omega_0 t} dt$$

$$x_p(t) \leftrightarrow x(t)$$

$$c_n = \frac{1}{T} \int_{-T/2}^{T/2} x(t) e^{-jn\omega_0 t} dt$$

$$c_n = \frac{1}{T} \int_{-\infty}^{\infty} x(t) e^{-jn\omega_0 t} dt$$

$c_n = \frac{1}{T} X$ FTs at frequency $\omega = n\omega_0$

$$c_n = \frac{1}{T} X(n\omega_0)$$

substitute this in EFs

$$x_p(t) = \sum_{n=-\infty}^{\infty} \frac{1}{T} X(n\omega_0) e^{jn\omega_0 t}$$

$$x_p(t) = \frac{1}{T} \sum_{n=-\infty}^{\infty} X(n\omega_0) e^{jn\omega_0 t}$$

Apply FT on both sides

$$FT[x_p(t)] = FT\left[\frac{1}{T} \sum_{n=-\infty}^{\infty} X(n\omega_0) e^{jn\omega_0 t}\right]$$

$$FT[x_p(t)] = \frac{1}{T} \sum_{n=-\infty}^{\infty} X(n\omega_0) FT[e^{jn\omega_0 t}]$$

$$1 \xrightarrow{FT} 2\pi \delta(\omega)$$

Apply frequency shifting

$$1 \cdot e^{jn\omega_0 t} \xrightarrow{FT} 2\pi \delta(\omega - n\omega_0)$$

$$FT[e^{jn\omega_0 t}] = 2\pi \delta(\omega - n\omega_0)$$

$$\therefore FT[x_p(t)] = \frac{2\pi}{T} \sum_{n=-\infty}^{\infty} X(n\omega_0) \delta(\omega - n\omega_0)$$

$$x_p(t) \xrightarrow{FT} \frac{2\pi}{T} \sum_{n=-\infty}^{\infty} X(n\omega_0) \delta(\omega - n\omega_0)$$

$x(t)$	
① $\delta(t)$	1
② $e^{-at} u(t)$	$\frac{1}{a+j\omega}$
③ $e^{at} u(t)$	$\frac{1}{a-j\omega}$
④ $\sin(t/\tau)$	$\pi \omega \text{sinc}(\frac{\omega\tau}{2})$
⑤ $\Delta(1 - \frac{ t }{\tau})$	$\pi \omega \text{sinc}^2(\frac{\omega\tau}{2})$
⑥ $e^{-a t }$	$\frac{2a}{a^2 + \omega^2}$
⑦ $\text{sgn} t $	$\frac{2}{j\omega}$
⑧ $\text{rect}(Bt)$	$\frac{\pi}{B} \text{sinc}(\frac{\omega}{2B})$
⑨ $\text{sinc}(Bt)$	$\frac{\pi}{B} (1 - \frac{ \omega }{2B})$
⑩	$2\pi \delta(\omega)$
⑪ $a_1 x_1(t) + a_2 x_2(t)$	$a_1 x_1(\omega) + a_2 x_2(\omega)$
⑫ $x(t - t_0)$	$x(\omega) e^{-j\omega t_0}$
⑬ $x(t + t_0)$	$x(\omega) e^{j\omega t_0}$
⑭ $\delta(t - 1)$	$e^{-j\omega}$
⑮ $\delta(t + 1)$	$e^{j\omega}$
⑯ duality property $x(t)$	$2\pi x(-\omega)$

⑰ diff in Time $\frac{dx(t)}{dt}$	$j\omega x(\omega)$
⑱ frequency shift $x(t) e^{j\omega_0 t}$	$x(\omega - \omega_0)$
⑲ $x(t) e^{-j\omega_0 t}$	$x(\omega + \omega_0)$
⑳ diff in Freq $-jt x(t)$	$\frac{dx(\omega)}{d\omega}$
㉑ Modulation $\rightarrow x(t) \cos(\omega_0 t)$ $\rightarrow x(t) \sin(\omega_0 t)$	$\frac{1}{2} [x(\omega - \omega_0) + x(\omega + \omega_0)]$ $\frac{j}{2} [x(\omega - \omega_0) - x(\omega + \omega_0)]$
㉒ convolution $x_1(t) * x_2(t)$	$x_1(\omega) x_2(\omega)$
㉓ Multiplication $x_1(t) x_2(t)$	$\frac{1}{2\pi} [x_1(\omega) * x_2(\omega)]$
㉔ Parseval's $\int_{-\infty}^{\infty} x(t) ^2 dt$	$\frac{1}{2\pi} \int_{-\infty}^{\infty} x(\omega) ^2 d\omega$
㉕ $x(0)$	$\int_{-\infty}^{\infty} x(t) dt$ A.U Time domain
㉖ $2\pi x(0)$	$\int_{-\infty}^{\infty} x(\omega) d\omega$ A.U freq domain
㉗ $u(t)$	$\frac{1}{j\omega} + \pi \delta(\omega)$
㉘ $t u(t)$	$-\frac{1}{\omega^2}$
㉙ $x_p(t)$	$\frac{2\pi}{T} \sum_{n=-\infty}^{\infty} x[n\omega_0] \delta(\omega - n\omega_0)$

EFT

① $\alpha x(t) + \beta y(t)$

② $x(\alpha t)$

③ $x(-t)$

④ $\rightarrow x(t-t_0)$

$\rightarrow x(t+t_0)$

⑤ $x(t)e^{jm\omega_0 t}$

⑥ $x^*(t)$

$\alpha(n) + \beta(n)$

(n) (time scaling)

$(-n)$ (time reversal)

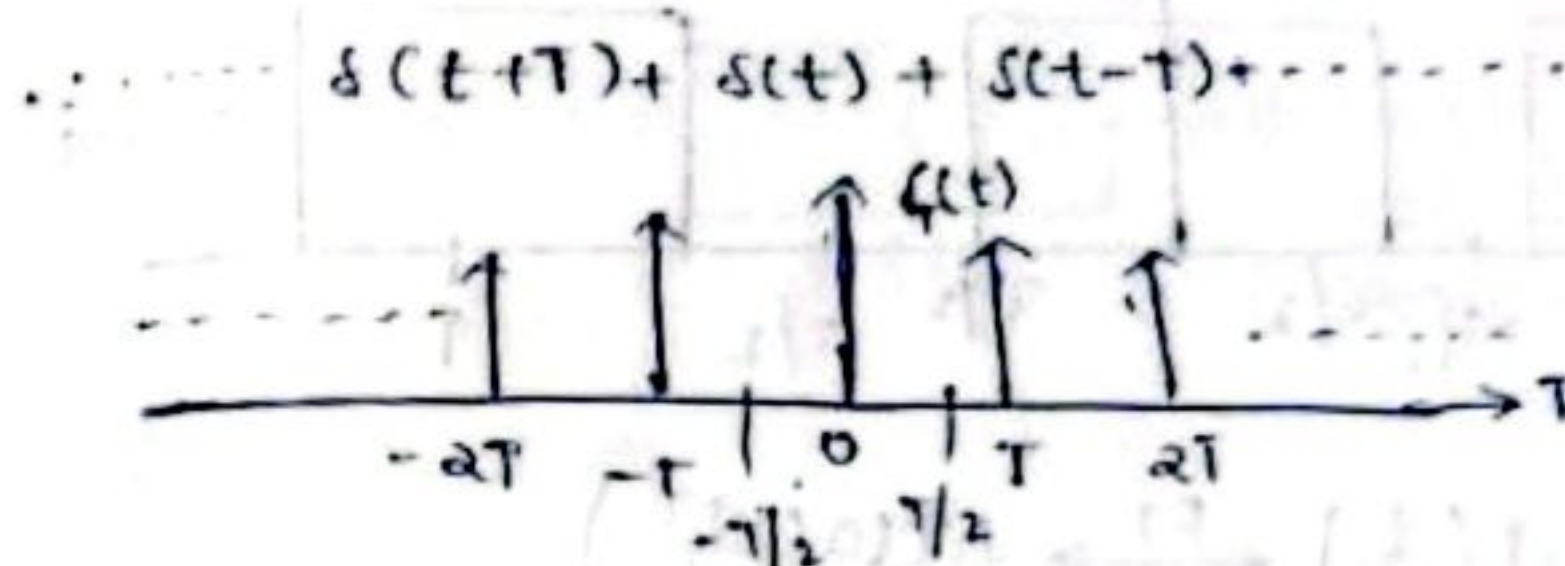
$(n e^{-jn\omega_0 t_0})$ (time shifting)

$(n-m)$ (frequency shift)

$(-n^*)$ (conjugation)

⑦ Find the FT of Train of impulses

$$s_T(t) = \sum_{n=-\infty}^{\infty} \delta(t-nT)$$



$$F[s_T(t)] = \omega_0 \sum_{n=-\infty}^{\infty} x(n\omega_0) \delta(\omega - n\omega_0)$$

$$x(t) = \delta(t) \xleftrightarrow{FT} x(\omega) = 1$$

$$x(n\omega_0) = 1$$

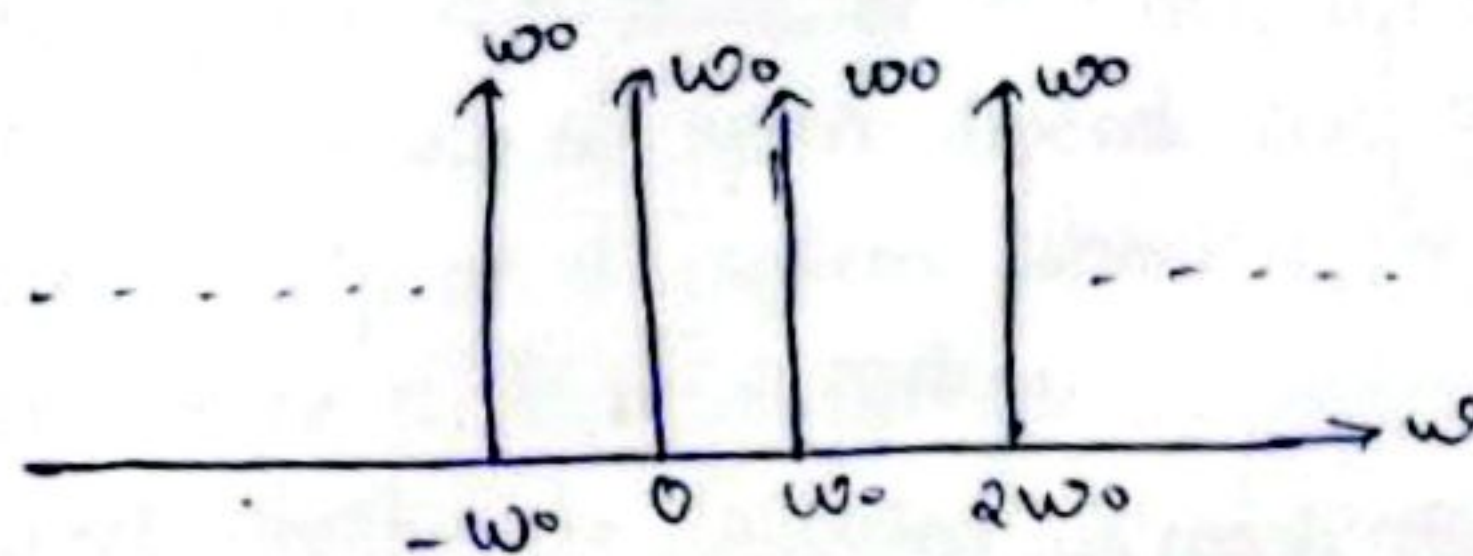
$$FT[s_T(t)] = \omega_0 \sum_{n=-\infty}^{\infty} 1 \delta(\omega - n\omega_0)$$

$$\therefore \frac{\delta(t)}{T} \xleftrightarrow{FT} \omega_0 \sum_{n=-\infty}^{\infty} \delta(\omega - n\omega_0)$$

$$x_T(t) = FT[s_T(t)] = \omega_0 \sum_{n=-\infty}^{\infty} \delta(\omega - n\omega_0)$$

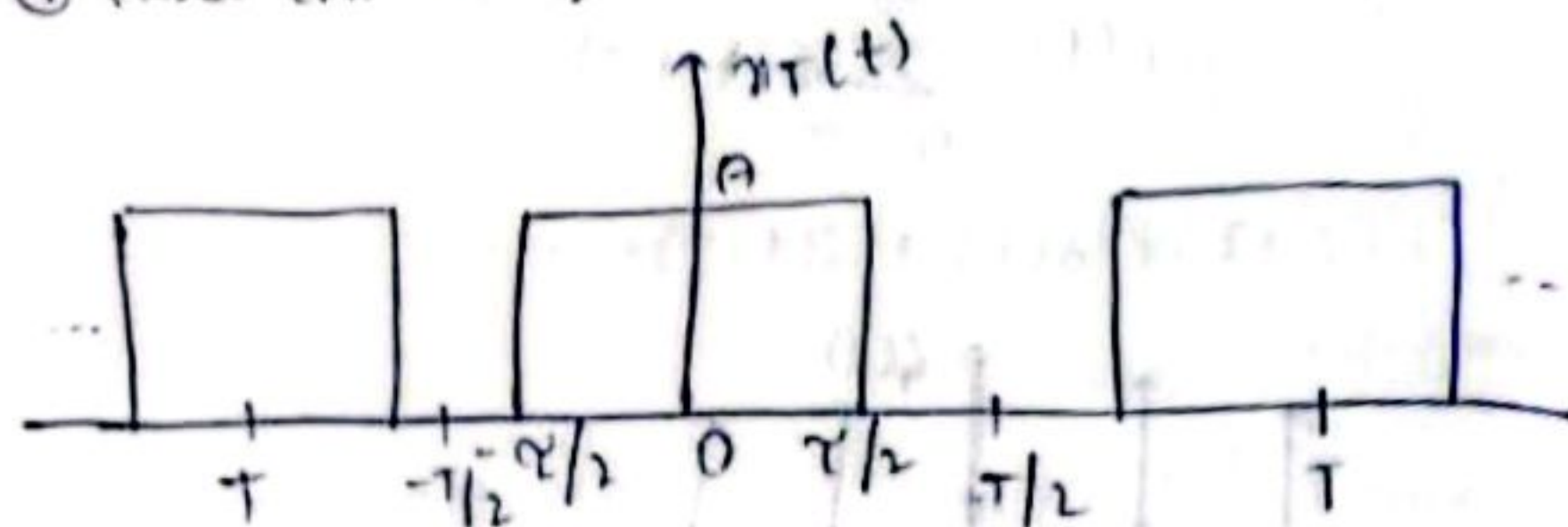
$$x_T(t) \xleftrightarrow{FT} x_T(\omega)$$

$$x_T(\omega) \longleftrightarrow \omega_0 \sum_{n=-\infty}^{\infty} \delta(\omega - n\omega_0)$$



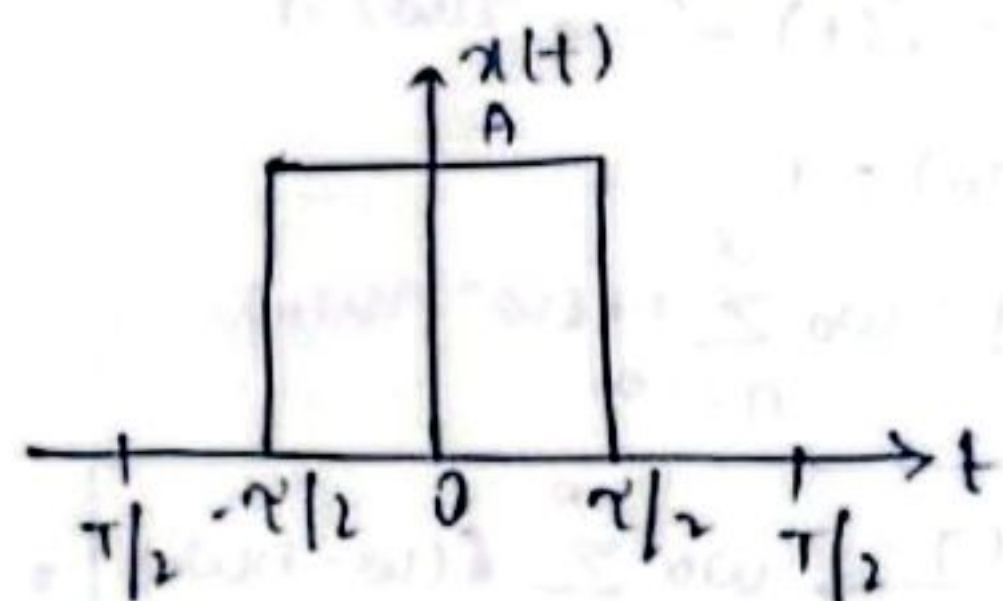
FT of train of impulses is again train of impulses

Q Find the FT of train of pulses



$$A \text{rect}\left(\frac{t}{\tau}\right) \xleftrightarrow{\text{FT}} A\tau \text{sinc}\left(\frac{\omega\tau}{2}\right)$$

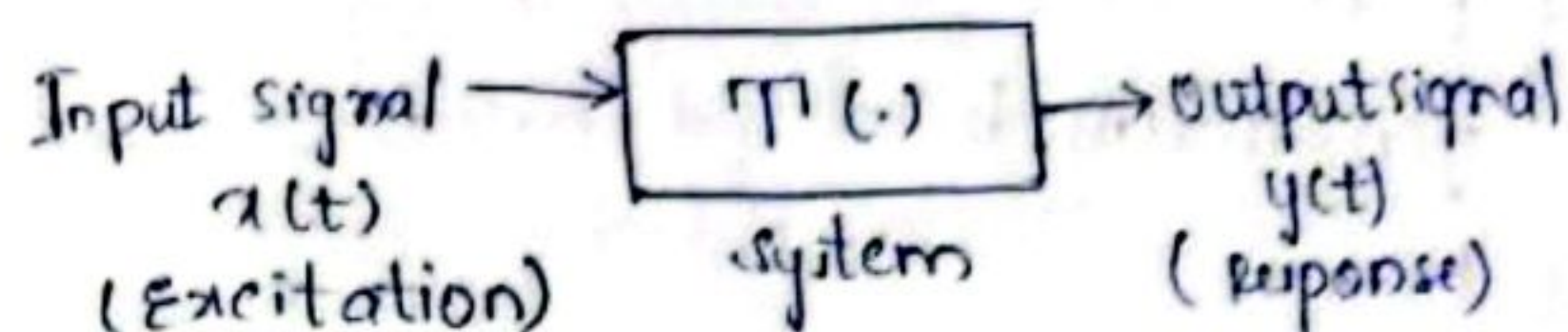
$$x_T(\omega) = \mathcal{F}\{x_T(t)\} = \omega_0 \sum_{n=-\infty}^{\infty} x(n\omega_0) \delta(\omega - n\omega_0)$$



$$\therefore x(n\omega_0) = A\tau \text{sinc}\left(\frac{n\omega_0\tau}{2}\right)$$

$$x_T(\omega) = \omega_0 \sum_{n=-\infty}^{\infty} A\tau \text{sinc}\left(\frac{n\omega_0\tau}{2}\right) \delta(\omega - n\omega_0)$$

Unit - III



system equation

$$y(t) = T[x(t)]$$

↓ ↓
Output signal Input signal

$$x(t) \xrightarrow{T(\cdot)} y(t) = T[x(t)]$$

$$x(t) \longrightarrow y(t) = T[x(t)]$$

continuous time system is a device that operates on the continuous time I/p signal to produce continuous time o/p signal

Different types of system

① static vs dynamic system:

static system is also known as memory less system. the system is said to be a static system if and only if the o/p of system depends only on the present I/p of the system. Otherwise the system is said to be a dynamic system.

② check whether the following system is static or dynamic

$$y(t) = ax(t) + b$$

$$y(0) = a x(0) + b$$

at $t = 1$

$$y(1) = a x(1) + b$$

at $t = -1$

$$y(-1) = a x(-1) + b$$

present o/p depends only on the present i/p ::
the system is static system.

$$\textcircled{1} y(t) = x(t+1)$$

at $t = 0$

$$y(0) = x(1)$$

present o/p depends on further i/p :: system is
dynamic system.

$$\textcircled{2} y(t) = x(-t)$$

$t = 0$

$$y(0) = x(0)$$

$t = 1$

$$y(1) = x(-1)$$

present o/p depends on past i/p ::
dynamic system

③ Linear vs non linear

system is said to be linear system. if and if only
the system satisfies the

① Homogeneity principle

② Superposition principle

system is linear system otherwise non-linear.

① If input is scaled by factor 'a' then o/p
is also scaled by factor 'a' then system is
homogeneity principle satisfies

$$\text{at } x(t) \xrightarrow{T(\cdot)} y(t)$$

$$a x(t) \longrightarrow a y(t)$$

$$\textcircled{2} x_1(t) \longrightarrow y_1(t)$$

$$x_2(t) \longrightarrow y_2(t)$$

$$x_1(t) + x_2(t) \longrightarrow y_1(t) + y_2(t)$$

This is called superposition principle.

steps to check the system is linear (or) not

$$\begin{array}{ccc} \text{I/p} & & \text{o/p} \\ x(t) & \xrightarrow{T(\cdot)} & y(t) = T[x(t)] \end{array}$$

$$\textcircled{1} x_1(t) \longrightarrow y_1(t) = T[x_1(t)]$$

$$\textcircled{2} x_2(t) \longrightarrow y_2(t) = T[x_2(t)]$$

$$\textcircled{3} a_1 x_1(t) \longrightarrow y_3(t) = T[a_1 x_1(t) + a_2 x_2(t)]$$

$$\textcircled{4} y_4(t) = a_1 y_1(t) + a_2 y_2(t)$$

$$\text{if } y_3(t) = y_4(t)$$

system is linear system.

$$T[a_1 x_1(t) + a_2 x_2(t)] = a_1 y_1(t) + a_2 y_2(t)$$

$$T[a_1 x_1(t) + a_2 x_2(t)] = a_1 T[x_1(t)] + a_2 T[x_2(t)]$$

(a) non linear

$$y(t) = \alpha x(t) + \beta$$

$$① \quad x_1(t) \rightarrow y_1(t) = \alpha x_1(t) + \beta$$

$$② \quad x_2(t) \rightarrow y_2(t) = \alpha x_2(t) + \beta$$

$$③ \quad a_1 x_1(t) + a_2 x_2(t) \rightarrow y_3(t) = \alpha [a_1 x_1(t) + a_2 x_2(t)] + \beta$$

$$④ \quad y_4(t) = a_1 y_1(t) + a_2 y_2(t) \\ = a_1 [\alpha x_1(t) + \beta] + a_2 [\alpha x_2(t) + \beta]$$

$$y_3(t) \neq y_4(t)$$

$\therefore$ system is non linear system

$$⑤ \quad y(t) = x(t) + \frac{1}{x(t-1)}$$

$$x_1(t) \rightarrow y_1(t) = x_1(t) + \frac{1}{x_1(t-1)} \quad -①$$

$$x_2(t) \rightarrow y_2(t) = x_2(t) + \frac{1}{x_2(t-1)} \quad -②$$

$$a_1 x_1(t) + a_2 x_2(t) \rightarrow y_3(t) = [a_1 x_1(t) + a_2 x_2(t)] + \frac{1}{a_1 x_1(t-1) + a_2 x_2(t-1)}$$

$$y_4(t) = a_1 y_1(t) + a_2 y_2(t) = a_1 \left[x_1(t) + \frac{1}{x_1(t-1)} \right] + a_2 \left[x_2(t) + \frac{1}{x_2(t-1)} \right]$$

$$y_3(t) \neq y_4(t)$$

$\therefore$ given is non-linear system.

$$y(t) = e^{x(t)}$$

$$(ii) \quad \frac{d^2 y(t)}{dt^2} + 2 \frac{dy(t)}{dt} + 3y(t) = x(t)$$

$$\frac{d^2 y_1(t)}{dt^2} + 2 \frac{dy_1(t)}{dt} + 3y_1(t) = x_1(t)$$

$$\frac{d^2 y_2(t)}{dt^2} + 2 \frac{dy_2(t)}{dt} + 3y_2(t) = x_2(t)$$

$$a_1 x_1(t) + a_2 x_2(t) \rightarrow a_1 y_1(t) + a_2 y_2(t)$$

$$\rightarrow \frac{d^2}{dt^2} [a_1 y_1(t) + a_2 y_2(t)] + 2 \frac{d}{dt} [a_1 y_1(t) + a_2 y_2(t)] + 3 [a_1 y_1(t) + a_2 y_2(t)] = a_1 x_1(t) + a_2 x_2(t)$$

linear combination ① and ②

$$a_1 \left[\frac{d^2 y_1(t)}{dt^2} + 2 \frac{dy_1(t)}{dt} + 3y_1(t) \right] = a_1 x_1(t) + a_2 x_2(t) \quad -④$$

⑤ = ④ linear system

$$⑥ \quad y(t) = \int_{-\infty}^t x(\tau) d\tau$$

$$x_1(t) \rightarrow y_1(t)$$

$$y_1(t) = \int_{-\infty}^t x_1(\tau) d\tau \quad -①$$

$$x_2(t) \rightarrow y_2(t)$$

$$y_2(t) = \int_{-\infty}^t x_2(\tau) d\tau \quad -②$$

$$a_1 x_1(t) + a_2 x_2(t) \rightarrow a_1 y_1(t) + a_2 y_2(t)$$

$$a_1 y_1(t) + a_2 y_2(t) = \int_{-\infty}^t [a_1 x_1(\tau) + a_2 x_2(\tau)] d\tau \quad -③$$

$$a_1 y_1(t) + a_2 y_2(t) = a_1 \int_{-\infty}^t x_1(\tau) d\tau + a_2 \int_{-\infty}^t x_2(\tau) d\tau \quad -④$$

③ = ④ linear system

Time variant vs Time invariant system

If the i/p & o/p characteristics of the system does not change w.r.t time such kind of system is said to be a time invariant system

i/p

o/p

$$x(t) \rightarrow y(t) = m[x(t)]$$

③ Delayed i/p

$$x(t-t_0) \rightarrow y(t, t_0) = T[x(t-t_0)]$$

if $y(t, t_0) = y(t - t_0)$ then system is time-invariant
if not time varying system

⑤ Time varying or invariant system

① $y(t) = ax(t) + b$

s-1) delayed i/p

$x(t - t_0) \rightarrow y(t, t_0)$

$y(t, t_0) = ax(t - t_0) + b$ - ①

s-2) delayed o/p $y(t - t_0)$

$y(t - t_0) = ax(t - t_0) + b$

$y(t, t_0) = y(t - t_0)$

Then system is time invariant

② $y(t) = x(-t)$

s-1) delayed i/p

$x(t - t_0) \rightarrow y(t, t_0)$

$y(t, t_0) \rightarrow x(t - t_0)$ - ①

s-2) delayed o/p $y(-t - t_0)$

$y(-t - t_0) = ax(-(t - t_0))$

$y(-t, t_0) = y(-t + t_0)$

$y(t, t_0) \neq y(t - t_0)$

∴ Time varying system

③ $y(t) = \int_{-\infty}^t x(\tau) d\tau$

i/p o/p

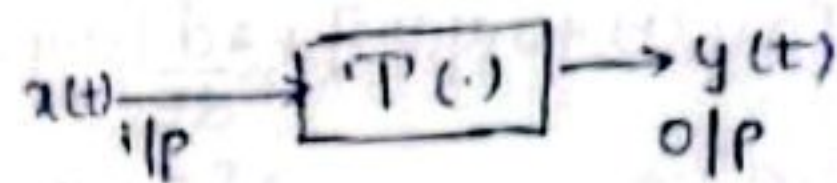
$x(t) \rightarrow y(t)$

$y(t) = \int_{-\infty}^t x(\tau) d\tau$

s-1) delayed i/p

$x(t - t_0) \rightarrow y(t, t_0)$

$y(t, t_0) = \int_{-\infty}^t x(\tau - t_0) d\tau$ - ①



$y(t) = ax(t) + b$

$y(t - t_0) = \int_{-\infty}^{t - t_0} x(\tau) d\tau$ - ②

put $\tau - t_0 = t$, $d\tau = dt$, $\tau = \infty$, $t = -\infty$

$\tau = t$, $t = t - t_0$

Eqn ② $y(t, t_0) = \int_{-\infty}^{t - t_0} x(t_1) dt_1$

$t_1 \rightarrow t$

$y(t, t_0) = \int_{-\infty}^{t - t_0} x(t) dt$

$y(t, t_0) = y(t - t_0)$

Time invariant system

NOTE:- The coefficients of differential eqn are constants then the system is said to be a time-invariant system.

④ i/p, o/p relation is given as below, check time variant or invariant system

① $\frac{d^2 y(t)}{dt^2} + 2 \frac{dy(t)}{dt} + 3y(t) = 1 x(t)$ (constant)

∴ Time invariant system

② $y(t) = \frac{dx(t)}{dt}$

time varying system

causal or non-causal system

The system is said to be a causal system if the o/p of the system depends present i/p, past i/p and past o/p only

causal system

$$a) y(t) = e^{x(t)}$$

$$t=0$$

$$y(0) = e^{x(0)}$$

$$y(-1) = e^{x(-1)}$$

$$y(1) = e^{x(1)}$$

O/p depends on present i/p so causal system

$$b) y(t) = y(t-1) + x(t) + x(t-1)$$

$$y(0) = y(-1) + x(0) + x(-1)$$

↓ ↓ ↓
past present past

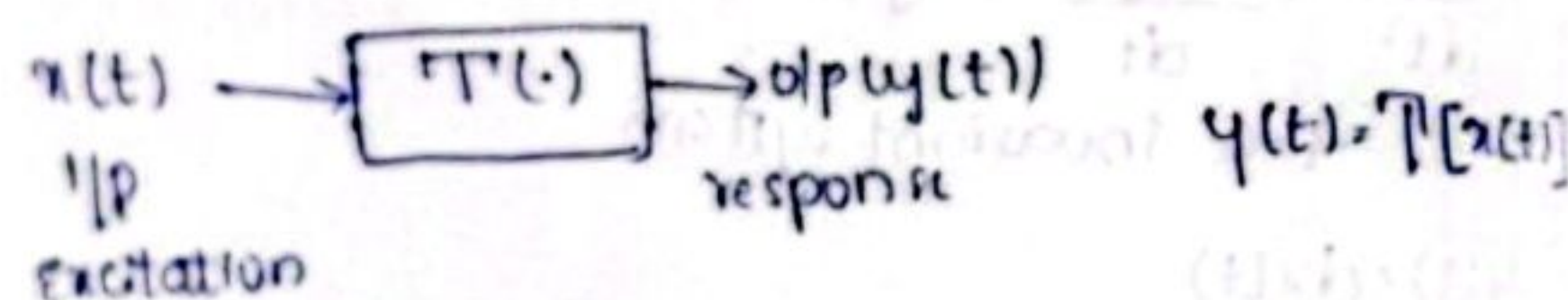
$$y(1) = y(0) + x(1) + x(0)$$

↓ ↓ ↓
past present past

$$y(-1) = y(-2) + x(-1) + x(-2)$$

causal system

convolution:



if i/p to the system is impulse the o/p is the impulse response of the i/p

means i/p is impulse o/p is its corresponding

Impulse response of the system

when i/p to the system is an impulse signal then the corresponding response of the system is nothing but impulse response of the system

$$d) y(t) = x(-t)$$

$$y(0) = x(0)$$

$$y(1) = x(-1)$$

$$y(-1) = x(1)$$

↓
-future i/p

∴ non causal system

→ the impulse

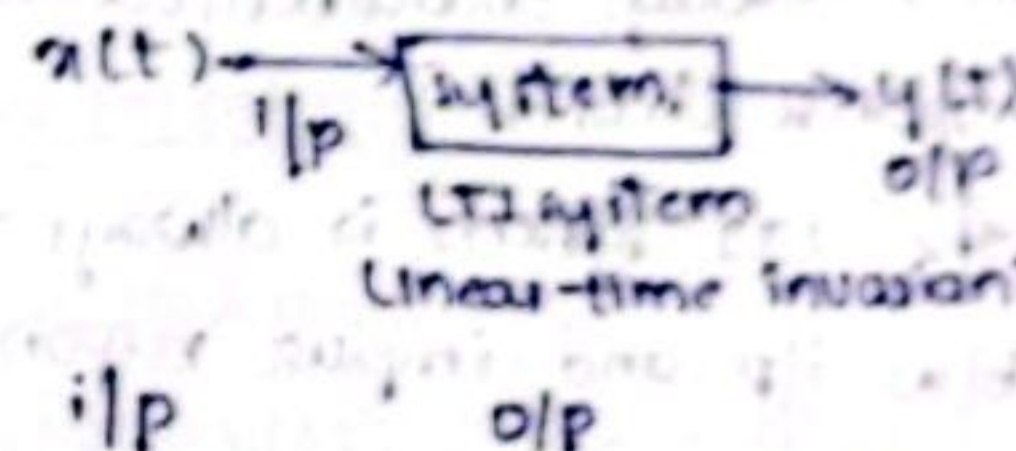
$$\delta(t) \rightarrow h(t) \text{ i.e. } h(t) = T[\delta(t)]$$

impulse i/p impulse response

step response of the system

when i/p to the system is an unit step signal the corresponding response of the system is called unit step response of the system denoted by $s(t)$

$$s(t) = T[u(t)]$$



$$x(t) \rightarrow y(t) = T[x(t)]$$

$$\delta(t) \rightarrow h(t) = T[\delta(t)]$$

$$u(t) \rightarrow s(t) = T[u(t)]$$

$$\delta(t-\tau) \xrightarrow{T_{\text{system}}} h(t-\tau) = T[\delta(t-\tau)]$$

[LTI system]

Linearity:

$$x(\tau) \delta(t-\tau) \xrightarrow[\text{system}]{\text{homogeneous}} x(\tau) h(t-\tau)$$

i/p scaled with same factor o/p also scaled with the same factor

$$\int_{-\infty}^{\infty} x(\tau) \delta(t-\tau) d\tau \xrightarrow[\text{principle}]{\text{superposition}} \int_{-\infty}^{\infty} x(\tau) h(t-\tau) d\tau$$

linear combination of all o/p's of corresponding i/p's

with sampling property of an impulse is

$$\int_{-\infty}^{\infty} x(\tau) \delta(t-\tau) d\tau = x(t) \quad \text{at } \tau=t$$

so replace τ by t

$$x(t) = \int_{-\infty}^{\infty} x(\tau) \delta(t-\tau) d\tau \rightarrow y(t) = \int_{-\infty}^{\infty} x(\tau) h(t-\tau) d\tau$$

$$x(t) \xrightarrow{\text{I/P}} \boxed{h(t)} \xrightarrow{\text{LTI system}} y(t) = \int_{-\infty}^{\infty} x(\tau) h(t-\tau) d\tau = x(t) * h(t)$$

the LTI system is always characterised by using its impulse response ($h(t)$)

The o/p of the LTI system is always the linear convolution b/w i/p and impulse response of the system

so for any i/p signal $x(t)$ we need to know first its impulse response then o/p is represented with terms of $h(t)$

$$y(t) = x(t) * h(t)$$

linear convolution b/w two signals

$x(t)$ and $h(t)$ is defined as;

$$y(t) = x(t) * h(t)$$

$$= \int_{-\infty}^{\infty} x(\tau) h(t-\tau) d\tau$$

where $-\infty < t < \infty$

in general also varies depending on problem

but general $-\infty < t < \infty$

properties of

① commutative: $x(t) * h(t) = h(t) * x(t)$

i.e., $x(t)$ linear convolution with $h(t)$

= $h(t)$ linear convolution with $x(t)$

② Associative property: $(x(t) * h_1(t)) * h_2(t) = x(t) * (h_1(t) * h_2(t))$

③ distributive: $x(t) * [h_1(t) + h_2(t)] = x(t) * h_1(t) + x(t) * h_2(t)$

④ shifting property: if $x(t) * h(t) = y(t)$ then,
right shift $\rightarrow x(t-t_1) * h(t-t_2) = y(t-t_1-t_2)$
left shift $\rightarrow x(t+t_1) * h(t+t_2) = y(t+t_1+t_2)$

⑤ scaling property: if $x(t) * h(t) = y(t)$ then
 $x(at) * h(at) = \frac{1}{|a|} y(at)$

⑥ Differentiative property:

$$\frac{d}{dt} [x(t) * h(t)] = x(t) * \frac{d}{dt} h(t)$$

$$= \frac{d}{dt} (x(t)) * h(t)$$

⑦ Integrating

$$\int_{-\infty}^t (x(t) * h(t)) dt = \left[\int_{-\infty}^t x(t) dt \right] * h(t) = x(t) * \left[\int_{-\infty}^t h(t) dt \right]$$

$$x(t) * h(t) \xrightarrow{FT} X(\omega) H(\omega)$$

$$x(t) * h(t) = \text{IFT} [X(\omega) H(\omega)]$$

(10) Multiplication theorem

$$x(t) h(t) \xrightarrow{FT} \frac{1}{2\pi} [X(\omega) * H(\omega)]$$

$$X(\omega) * H(\omega) = 2\pi \text{FT}[x(t) h(t)]$$

NOTE:

A linear convolution is used to compute the output of LTI system. The output of LTI system is always the linear convolution b/w I/P and impulse response of the system.

→ The linear convolution b/w $x(t)$ and $h(t)$ can be computed using 2 diff methods

① Time domain method (ii) graphical method

$$y(t) = \int_{-\infty}^{\infty} x(\tau) h(t-\tau) d\tau$$

② Frequency domain method

$$y(t) = \text{IFT}[X(\omega) H(\omega)]$$

(i) Sampling property of an impulse

$$x(t) * \delta(t) = x(t) \quad (\text{Time domain method})$$

$$x(t) * \delta(t) = \int_{-\infty}^{\infty} x(\tau) \delta(t-\tau) d\tau = x(\tau) \Big|_{t=\tau} = x(t)$$

↓
sampling property

Any signal convolution with impulse signal results same signal

② Frequency

$$x(t) * \delta(t) = \text{IFT}[X(\omega) \cdot 1] = x(t)$$

③ find the convolution b/w $x(t) * \delta(t-t_0)$

$$x(t) * \delta(t) = x(t)$$

shifting property of convolution

$$\text{If } x(t) * h(t) = y(t)$$

$$\text{then } x(t-t_1) * h(t-t_2) = y(t-t_1-t_2)$$

$$t_1=0, t_2=t_0$$

$$\therefore x(t) * \delta(t-t_0) = y(t-t_0)$$

④ $x(t-t_1) * \delta(t-t_2)$

$$x(t) * \delta(t) = x(t)$$

shifting property of convolution

$$x(t-t_1) * \delta(t-t_2) = x(t-t_1-t_2)$$

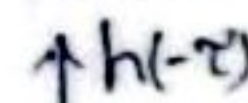
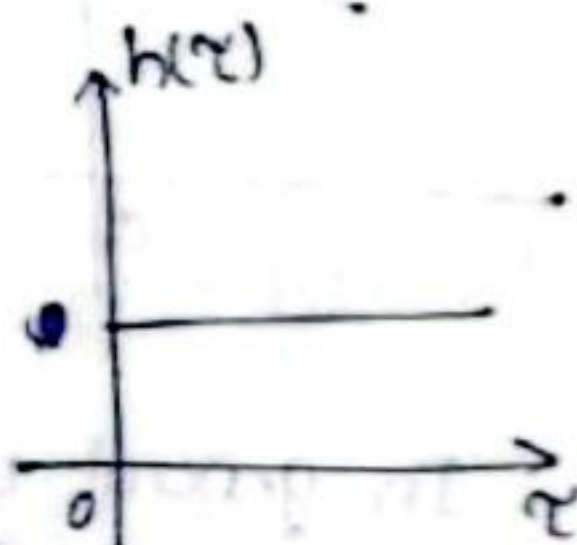
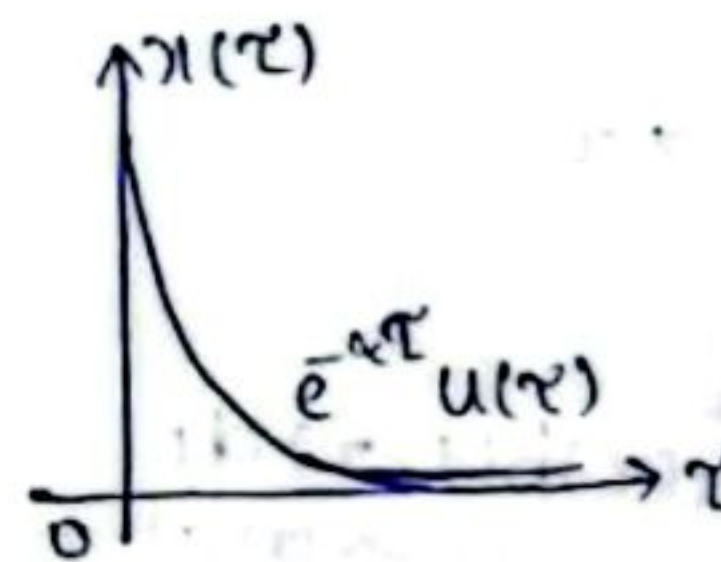
* find the linear convolution b/w the two following signals.

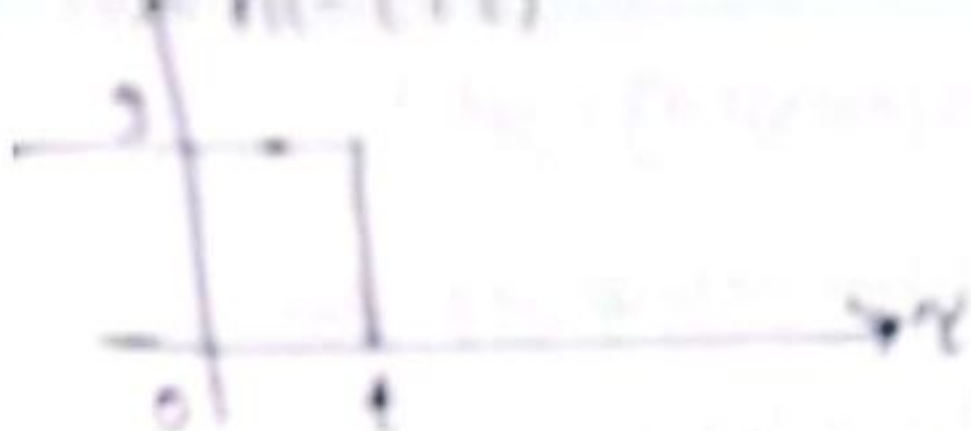
$$x(t) = e^{-\alpha t} u(t)$$

$$h(t) = u(t)$$

using graphical method

$$y(t) = x(t) * h(t) = \int_{-\infty}^{\infty} x(\tau) h(t-\tau) d\tau$$





l_1 : lower limit of signal 1

u_1 : upper limit of signal 1

l_2 : lower limit of signal 2

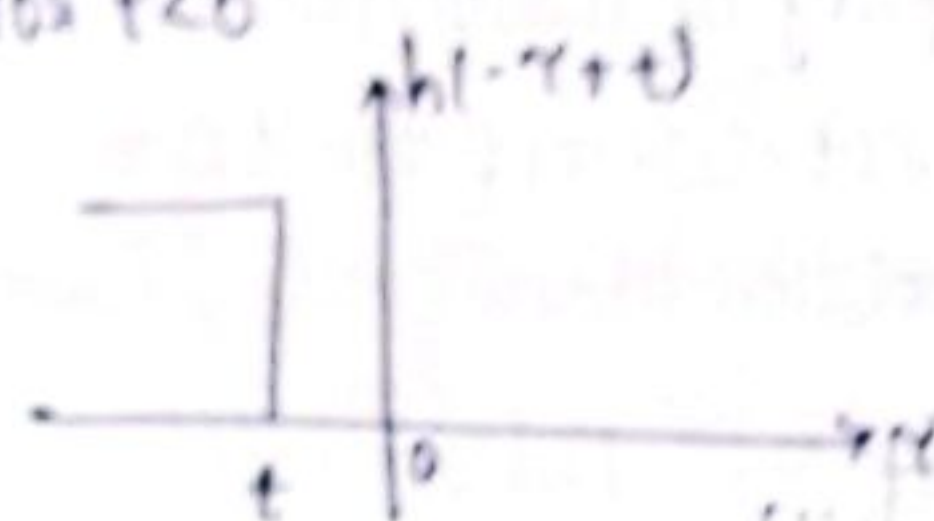
u_2 : upper limit of signal 2

$$l_1 = 0 \quad u_1 = \infty$$

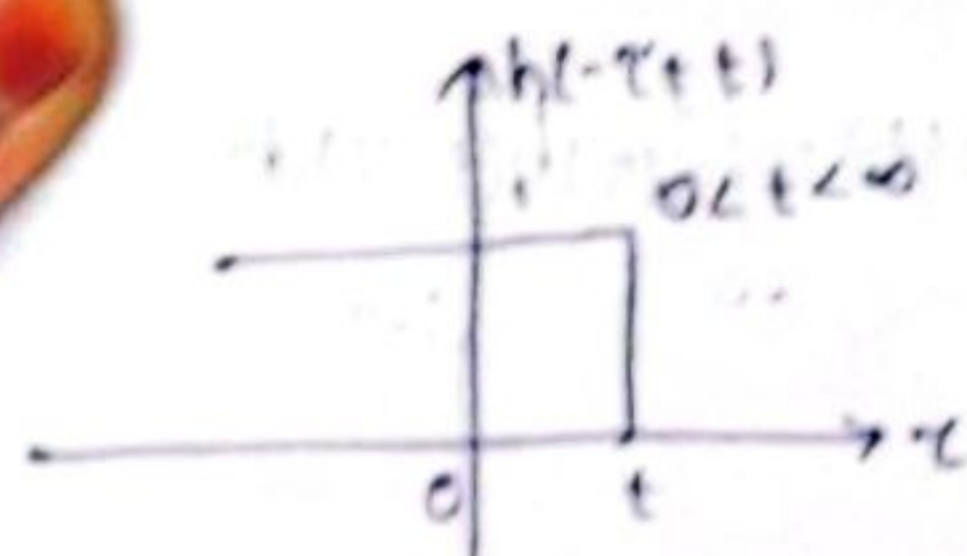
$$l_2 = 0 \quad u_2 = \infty$$

$$\begin{array}{cccc} l_1 + l_2 & l_1 + u_2 & l_2 + u_1 & u_1 + u_2 \\ 0 & \infty & \infty & \infty \end{array}$$

for $t < 0$



$$\therefore y(t) = 0$$



In general $y(t) = \int_{-\infty}^{\infty} x(\tau) h(t-\tau) d\tau$

$$= \int_{-\infty}^0 0 + \int_0^t 1 + \int_t^{\infty} 0$$

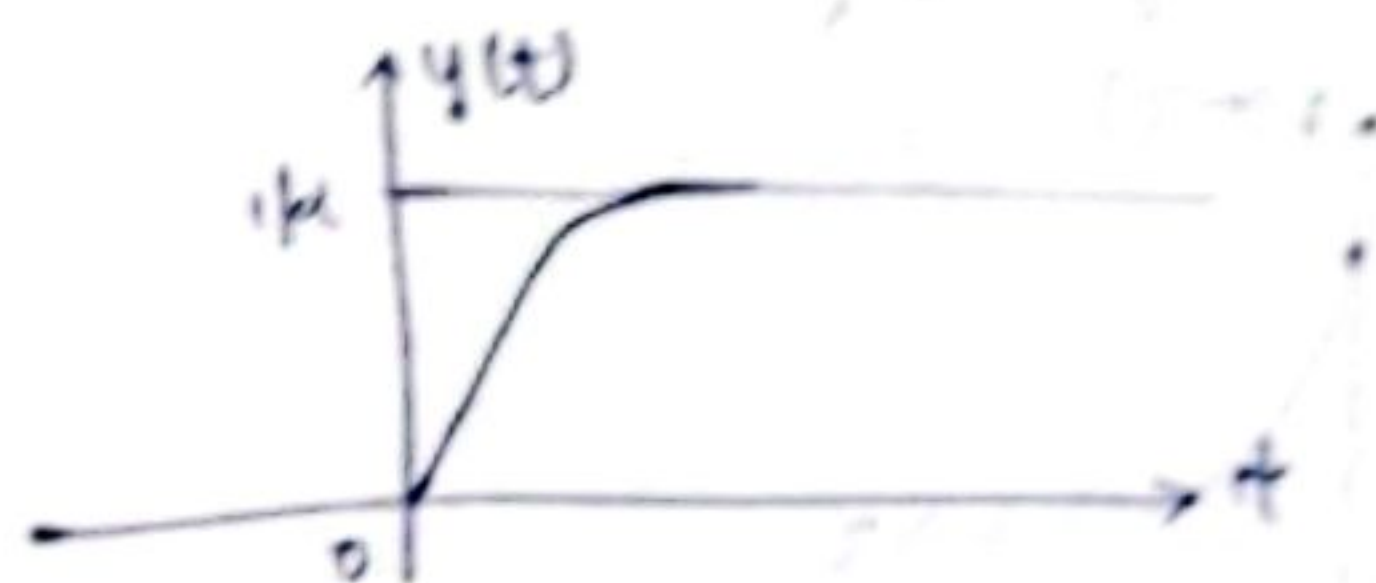
$$= \left[\frac{e^{-\alpha \tau}}{\alpha} \right]_0^t$$

$$= \frac{1}{\alpha} [e^{-\alpha t} - e^0]$$

$$y(t) = \frac{1}{\alpha} [1 - e^{-\alpha t}] \text{ for } 0 < t < \infty$$

$$y(t) = 0 \text{ otherwise}$$

$$\therefore y(t) = \left(\frac{1 - e^{-\alpha t}}{\alpha} \right) u(t)$$



© The input to the LTI system is $e^{-\alpha t} u(t)$ and the impulse response of the system is $e^{-\alpha t} u(t)$. find the output of the system.

$$x(t) = e^{-\alpha t} u(t)$$

$$h(t) = e^{-\alpha t} u(t)$$

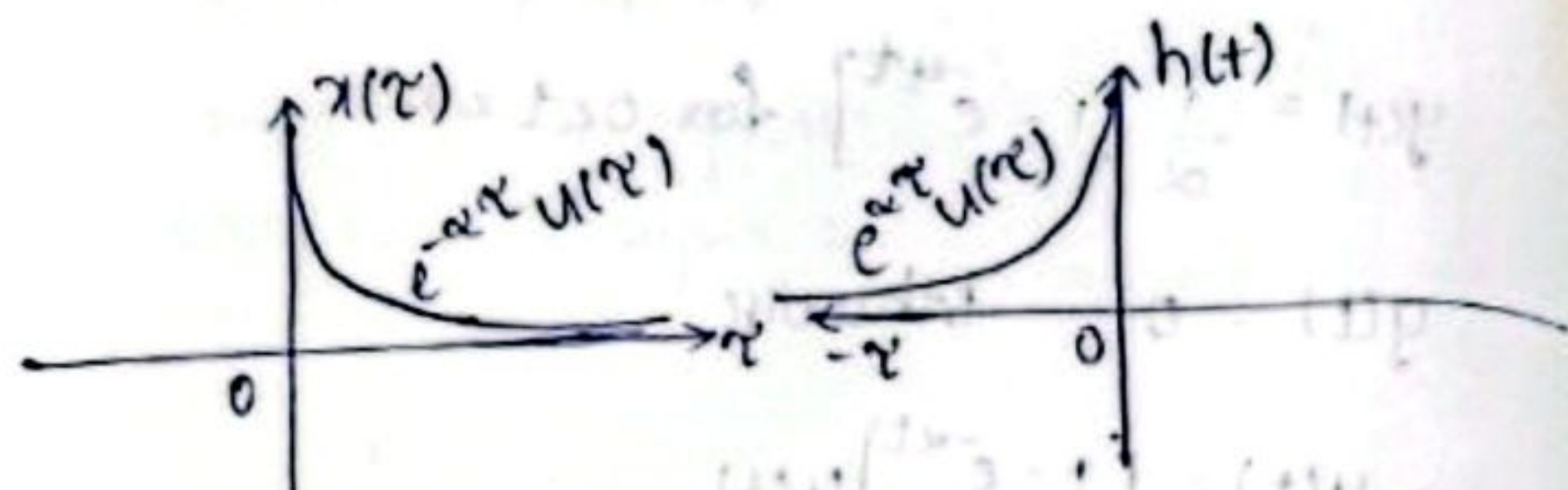
$$\begin{array}{ccc} x(t) & \xrightarrow{\text{LTI system}} & y(t) = x(t) * h(t) \\ \text{i/p} & & \text{o/p} = h(t) * x(t) \end{array}$$

$$y(t) = x(t) * h(t) = \int_{-\infty}^{\infty} x(\tau) h(t-\tau) d\tau \text{ for } -\infty \text{ to } \infty$$

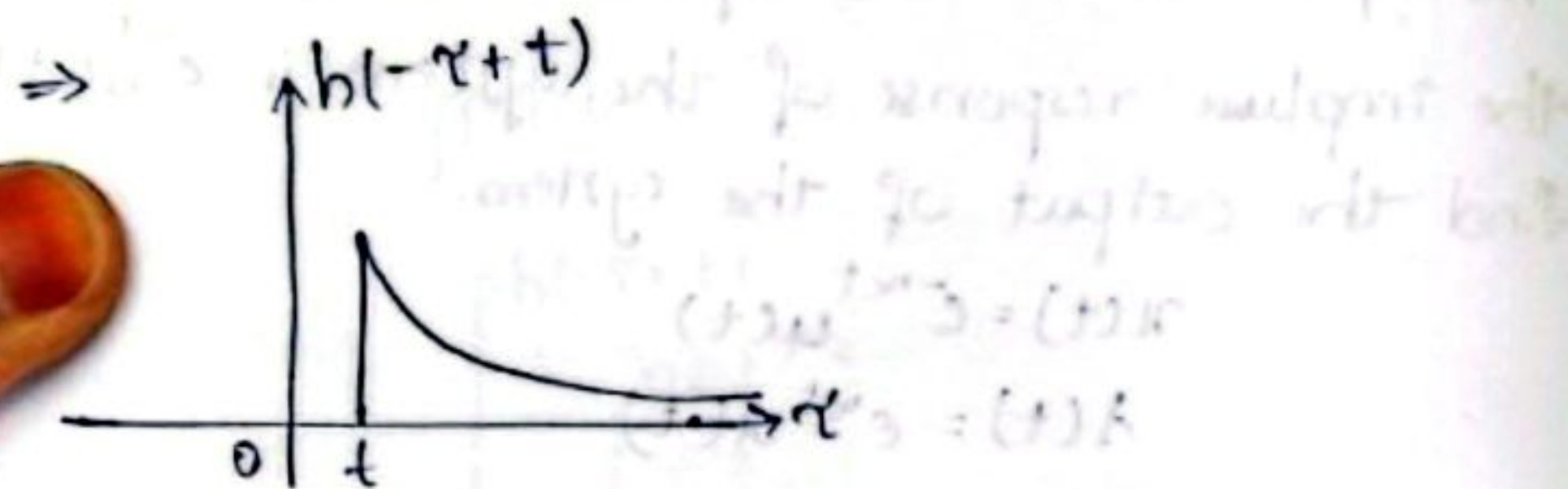
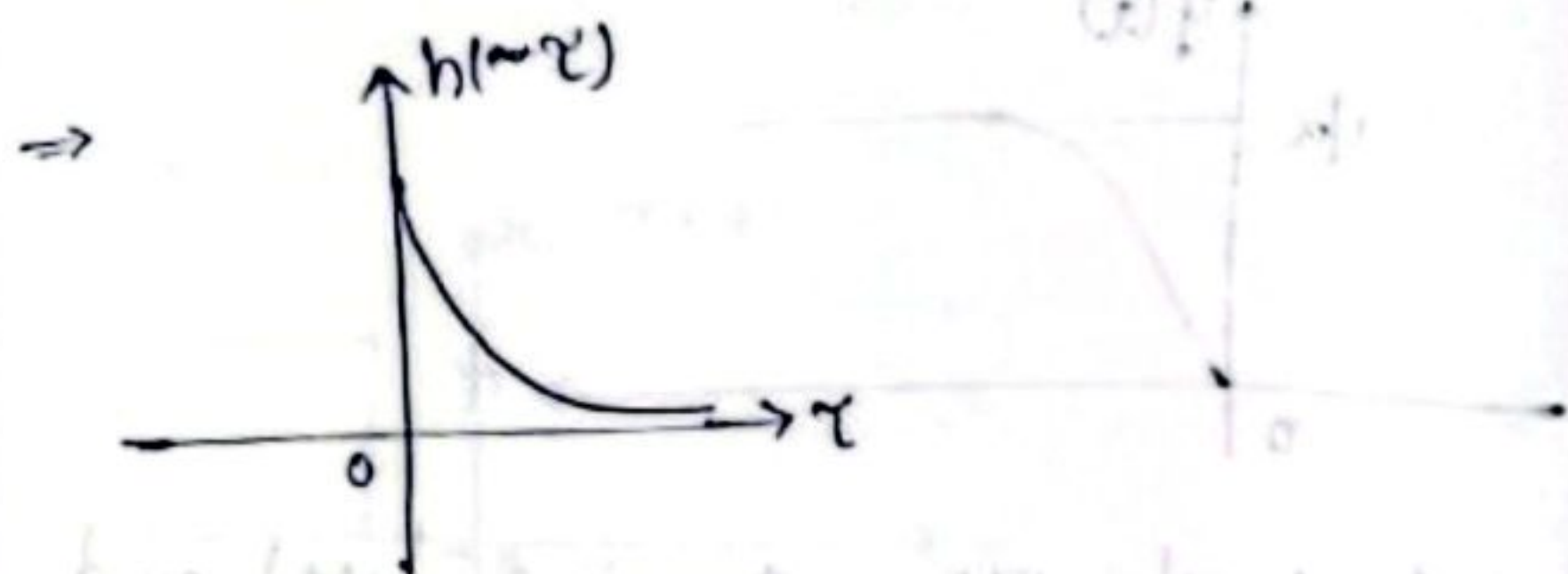
$$y(t) = h(t) * x(t) = \int_{-\infty}^{\infty} h(\tau) x(t-\tau) d\tau$$

$$\therefore x(t) = e^{-\alpha t} u(t)$$

$$h(t) = e^{\alpha t} u(-t)$$



Exponentially decaying



$$l_1 = 0, u_1 = \infty$$

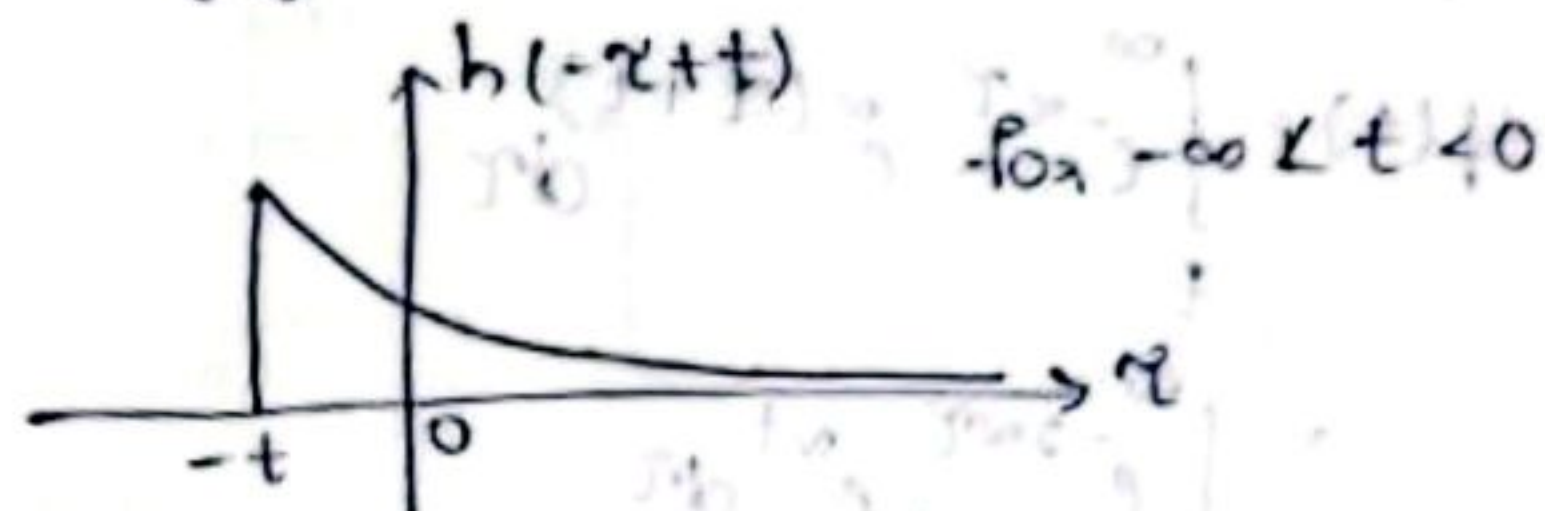
$$l_2 = -\infty, u_2 = 0$$

$$l_1 + l_2 = -\infty, l_1 + u_2 = 0, l_2 + u_1 = \infty, u_1 + u_2 = \infty$$

case 1

$$\text{for } -\infty < t < 0$$

$$y(t) = \int_{-\infty}^{\infty} x(\tau) h(-\tau + t) d\tau$$



$$\text{for } -\infty < t < 0$$

$$y(t) = \int_{-\infty}^{\infty} e^{-\alpha \tau} \cdot e^{\alpha(t-\tau)} d\tau$$

$$= \int_{-\infty}^{\infty} e^{-\alpha \tau} \cdot e^{\alpha t} \cdot e^{-\alpha \tau} d\tau$$

$$= e^{\alpha t} \int_{-\infty}^{\infty} e^{-2\alpha \tau} d\tau$$

$$= e^{\alpha t} \left[\frac{e^{-2\alpha \tau}}{-2\alpha} \right]_{-\infty}^{\infty}$$

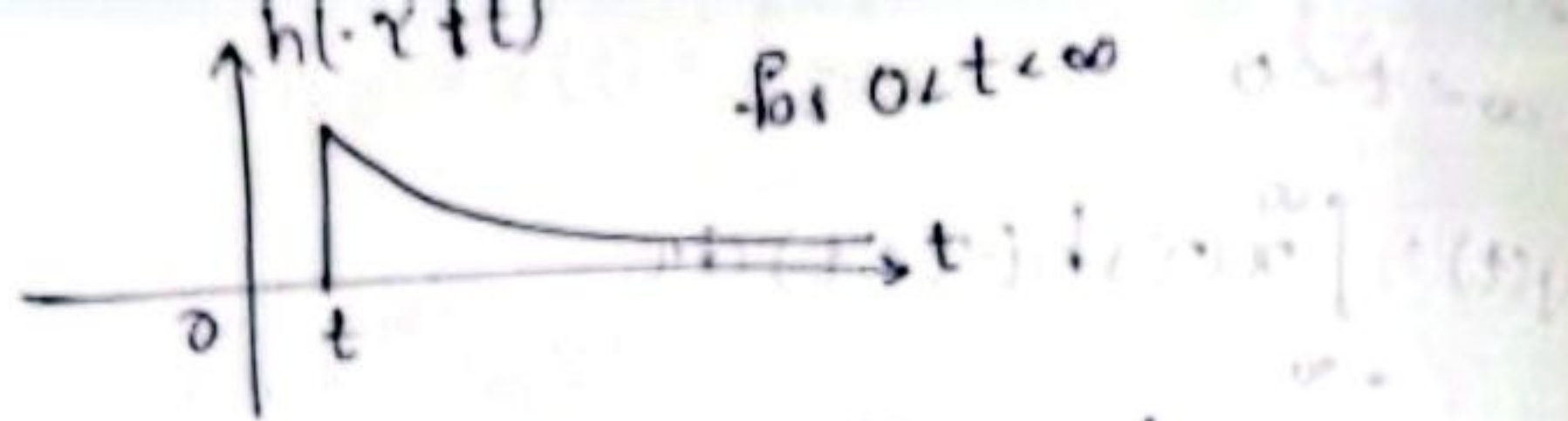
$$= \frac{e^{\alpha t}}{-2\alpha} [0 - 1]$$

$$y(t) = \frac{e^{\alpha t}}{2\alpha} \text{ for } -\infty < t < 0$$

case 2

$$\text{for } 0 < t < \infty$$

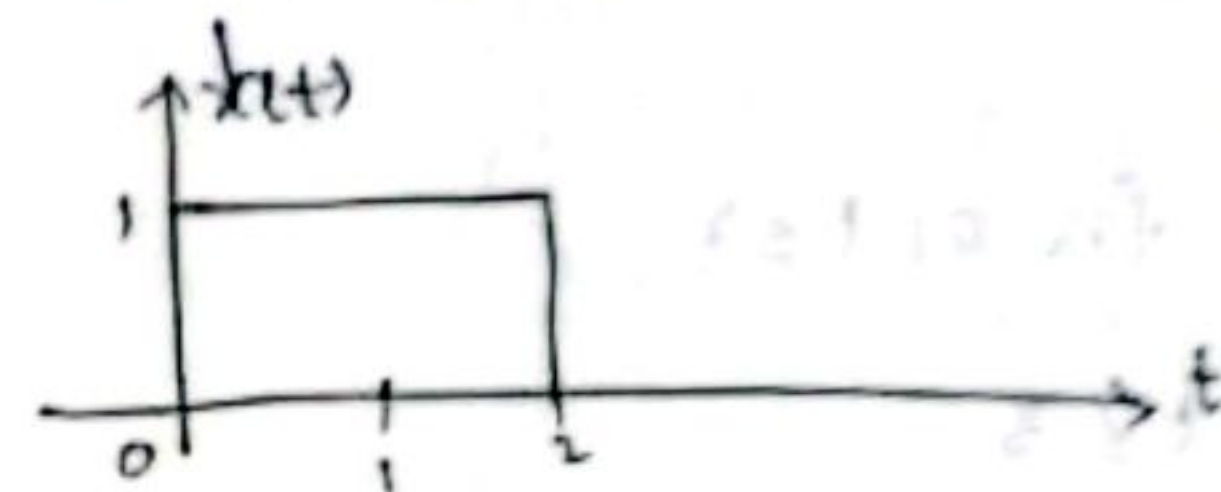
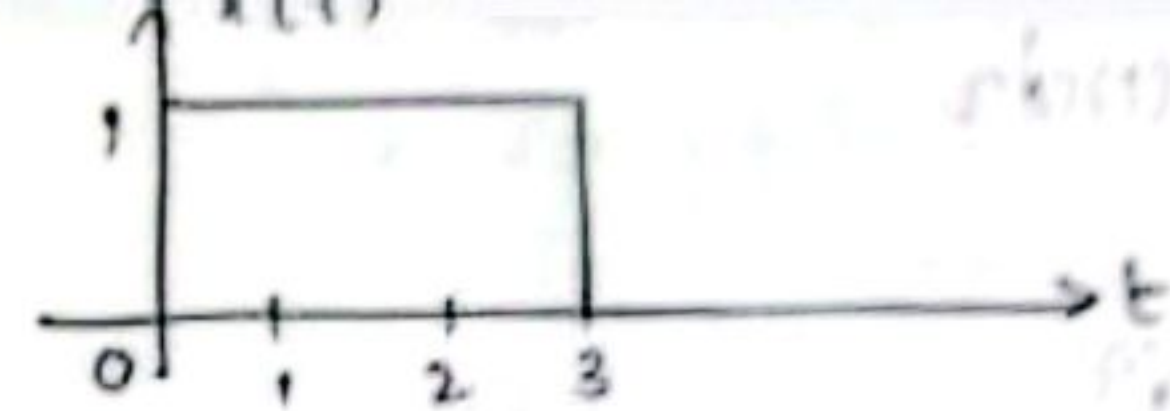
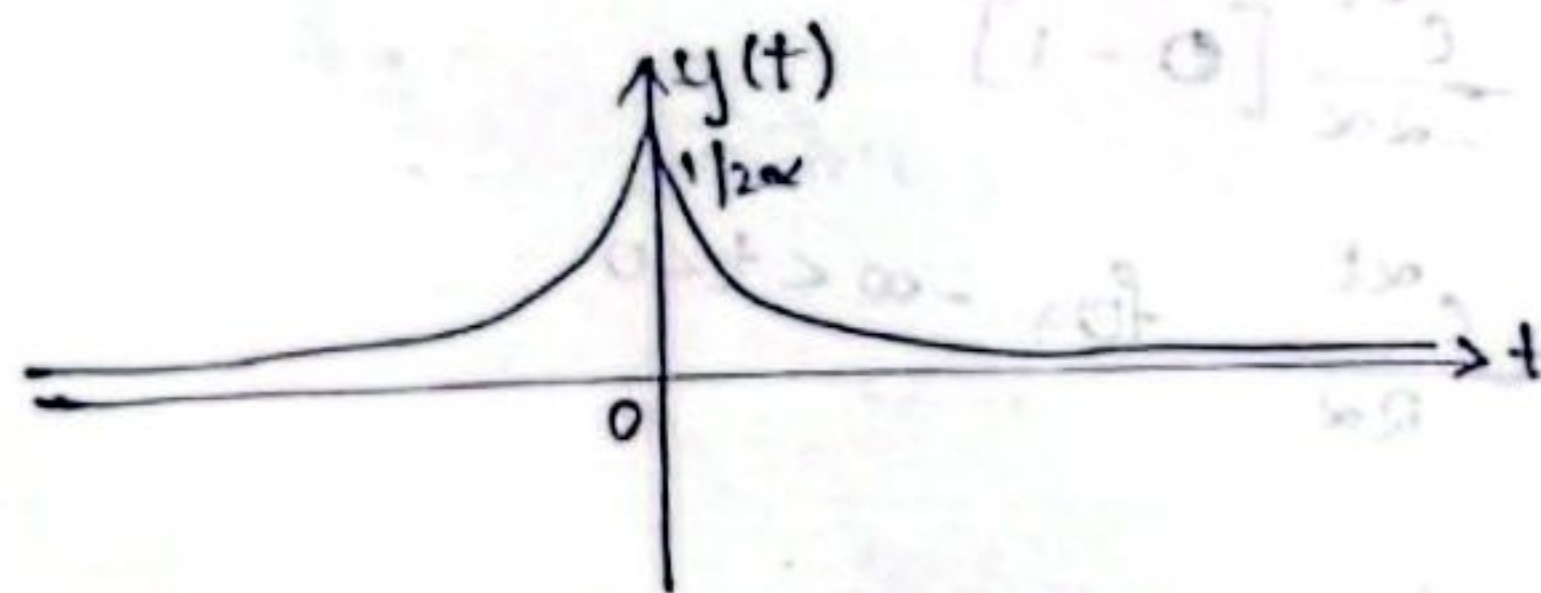
$$y(t) = \int_{-\infty}^{\infty} x(\tau) h(-\tau + t) d\tau$$



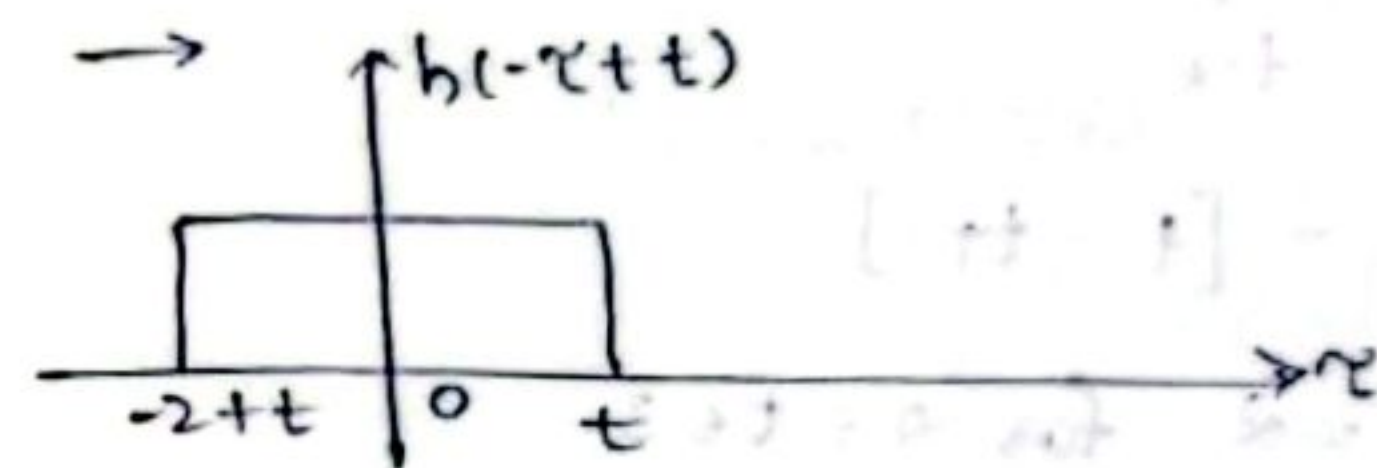
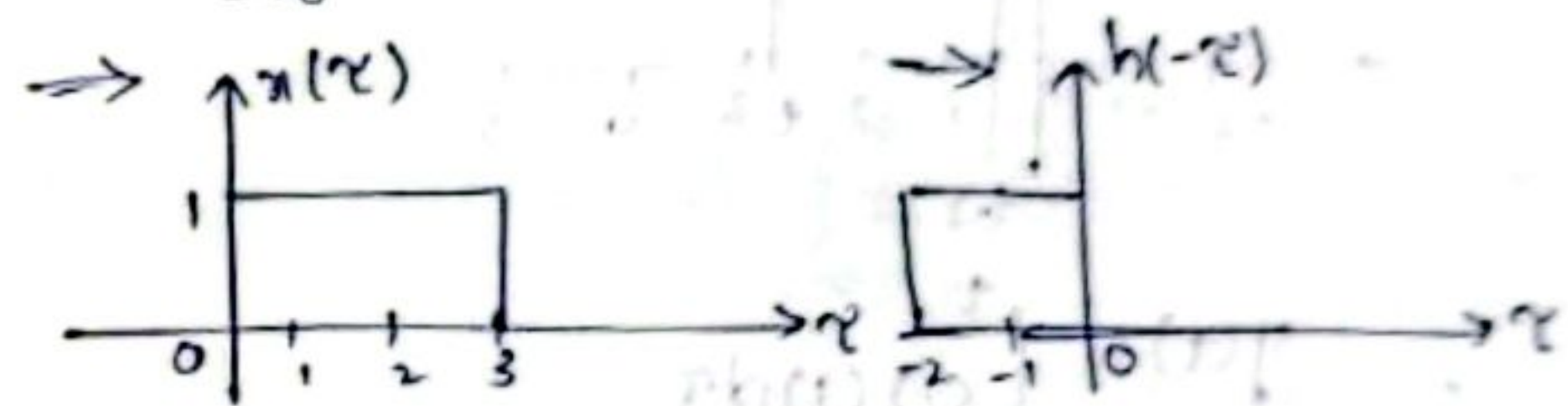
$$\begin{aligned}
 y(t) &= \int_t^\infty e^{-\alpha \tau} \cdot e^{\alpha(t-\tau)} d\tau \\
 &= \int_t^\infty e^{-2\alpha \tau} \cdot e^{\alpha t} d\tau \\
 &= e^{\alpha t} \left[\frac{e^{-2\alpha \tau}}{-2\alpha} \right]_t^\infty \\
 &= \frac{e^{\alpha t}}{-2\alpha} [0 - e^{-2\alpha t}]
 \end{aligned}$$

$$y(t) = \frac{e^{-\alpha t}}{2\alpha} \text{ for } 0 < t < \infty$$

$$y(t) = \begin{cases} \frac{1}{2\alpha} e^{\alpha t} & \text{for } -\infty < t < 0 \\ \frac{1}{2\alpha} e^{-\alpha t} & \text{for } 0 < t < \infty \end{cases}$$

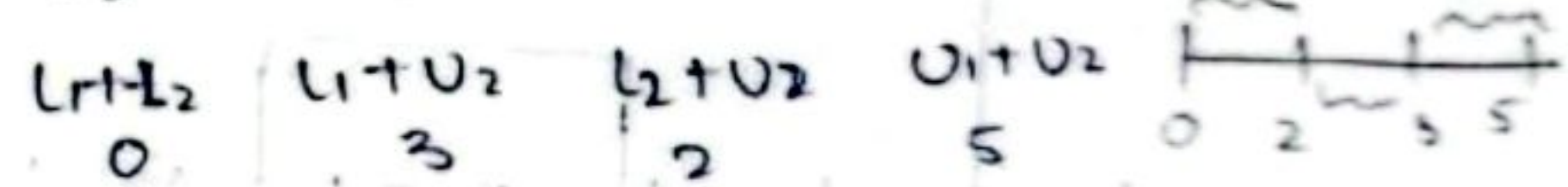


$$y(t) = \int_{-\infty}^{\infty} x(\tau) h(t-\tau) d\tau \text{ for } -\infty < t < \infty$$



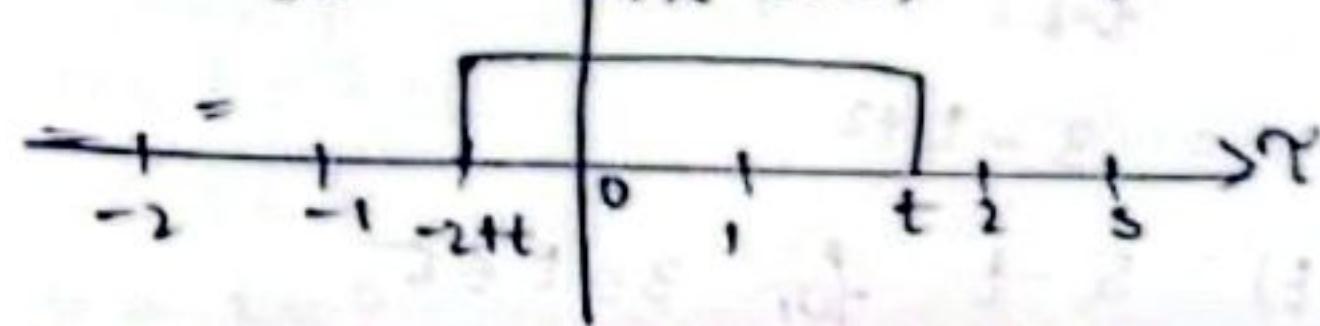
$$L_1 = 0, L_2 = 0$$

$$U_1 = 3, U_2 = 2$$



$$\text{Case ① } 0 \leq t \leq 2$$

$$y(t) = \int_{-\infty}^{\infty} x(\tau) h(-\tau + t) d\tau$$



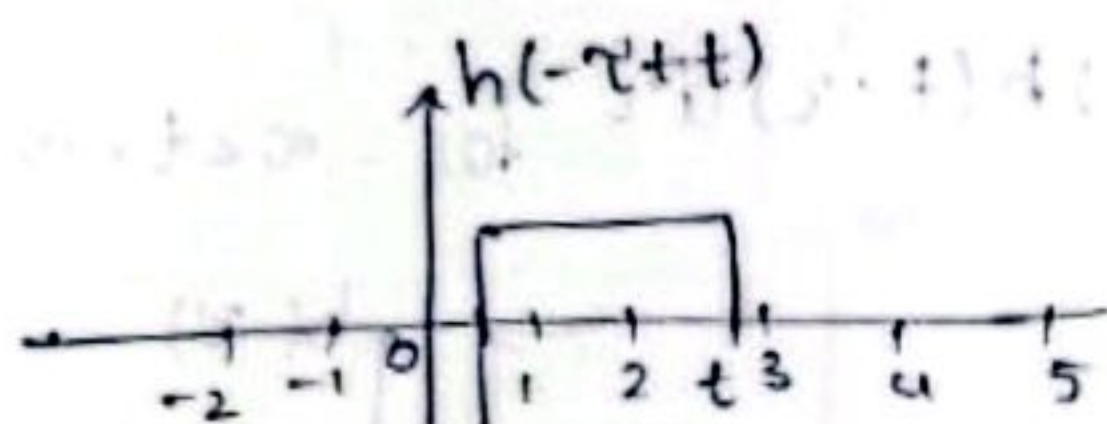
* Q) Find the linear convolution b/w two following signals.

$$y(t) = \int_0^t \tau d\tau$$

$$= \int_0^t d\tau$$

$$y(t) = t \text{ for } 0 \leq t \leq 2$$

$$\text{case ②: } 2 \leq t \leq 3$$

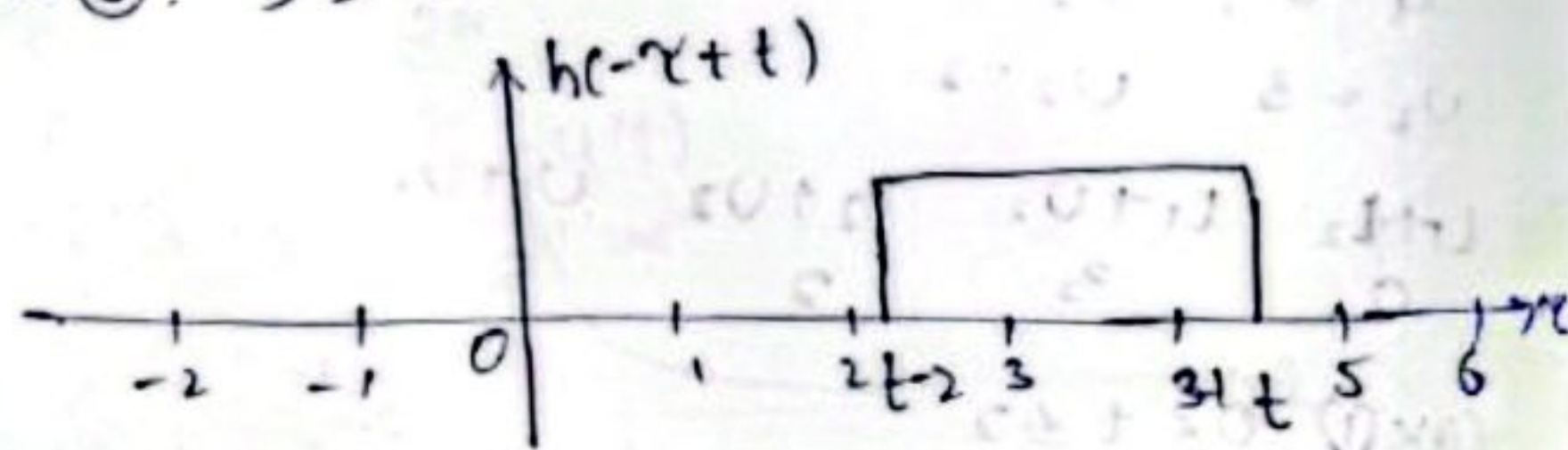


$$y(t) = \int_{t-2}^t \tau d\tau$$

$$= [t - t + 2]$$

$$y(t) = 2 \text{ for } 2 \leq t \leq 3$$

$$\text{case ③: } 3 \leq t \leq 5$$

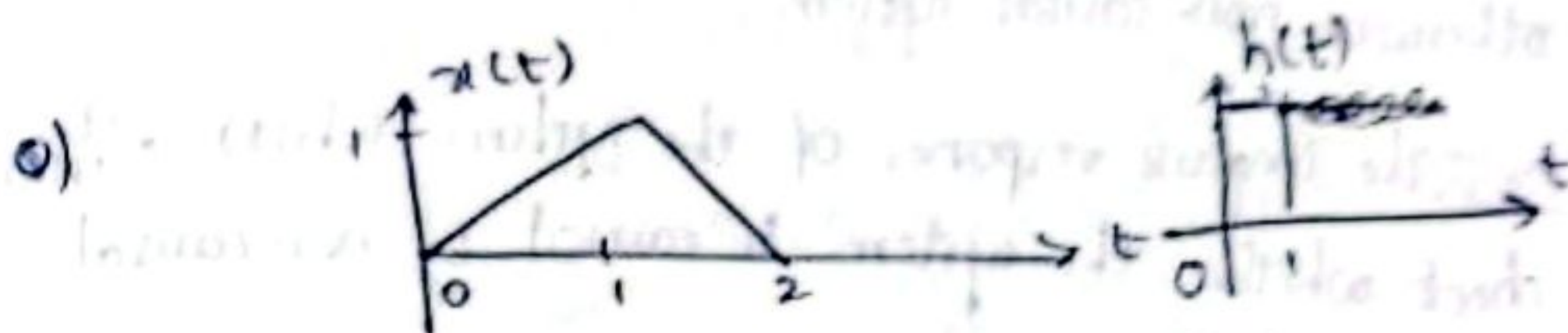
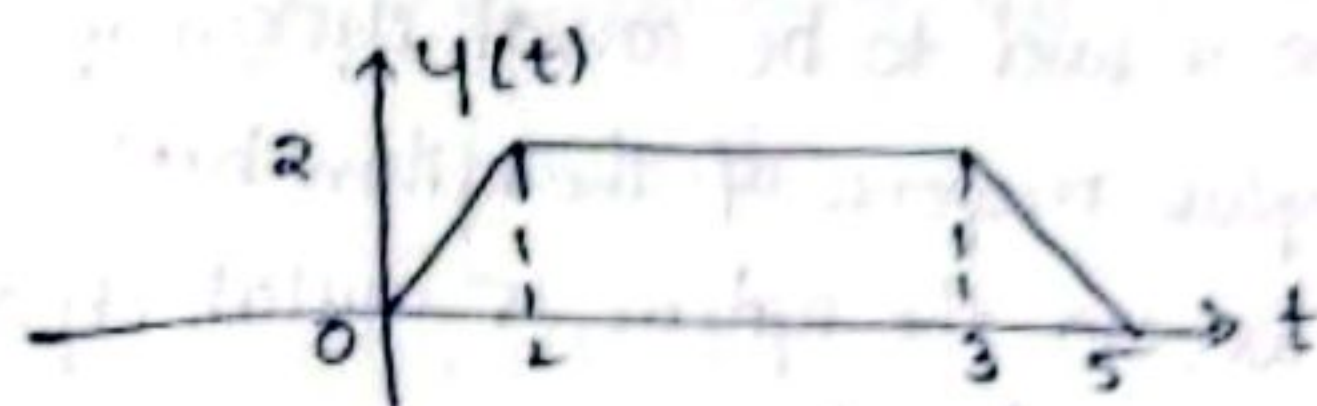


$$\therefore y(t) = \int_{t-3}^3 \tau d\tau$$

$$= 3 - t + 2$$

$$y(t) = 5 - t \text{ for } 3 \leq t \leq 5$$

$$y(t) = \begin{cases} t & \text{for } 0 \leq t \leq 2 \\ 2 & \text{for } 2 \leq t \leq 3 \\ 5-t & \text{for } 3 \leq t \leq 5 \end{cases}$$



$$\text{sol: } y(t) = x(t) * h(t) = \int_{-\infty}^{\infty} x(\tau) h(t-\tau) d\tau$$

case ①

$$0 \leq t \leq 1$$

$$y(t) = \int_0^t \tau h(t-\tau) d\tau$$

case ②

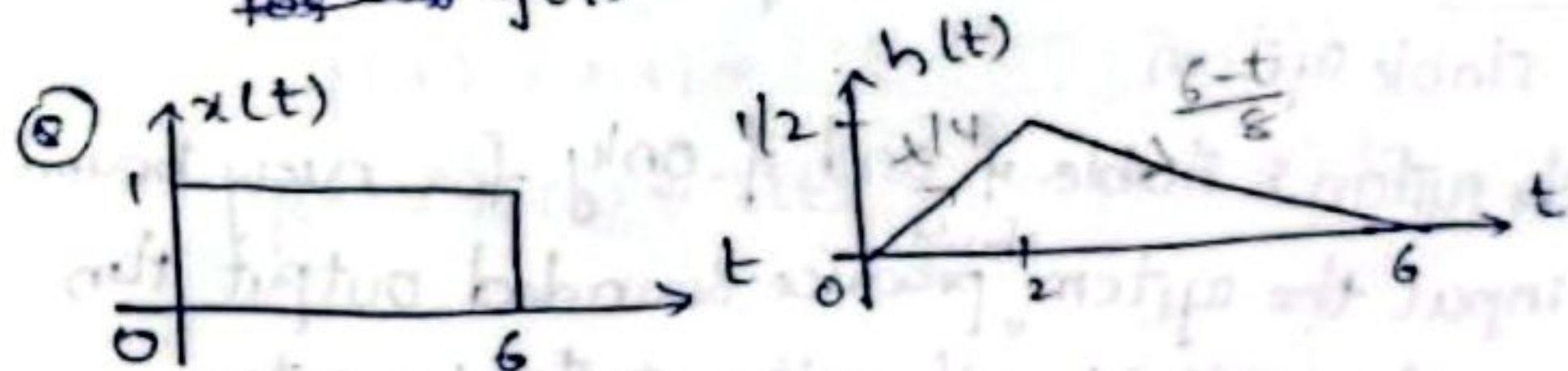
$$1 \leq t \leq 2$$

$$y(t) =$$

case ③

$$2 \leq t \leq 3$$

$$y(t) =$$



sol:

cases: 1

$$0 \leq t \leq 2$$

$$2 \leq t \leq 6$$

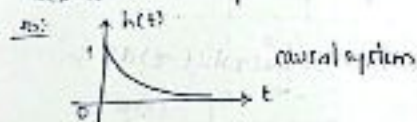
$$6 \leq t \leq 8$$

$$0 \leq t \leq 12$$

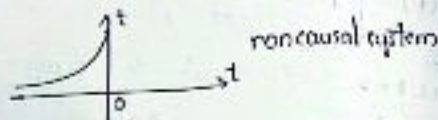

Q: Causal vs non-causal system

If a system is said to be causal system if and only if the impulse response of the system $h(t) = 0$ for $t < 0$. Then we can say the system is causal system otherwise non-causal system.

Ex: The impulse response of the system $h(t) = e^{-t} u(t)$ check whether the system is causal or non-causal



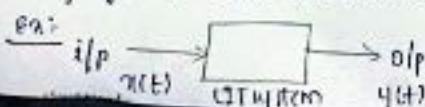
3) If $h(t) = e^{2t} u(t)$
 $h(t)$ is non zero for $t < 0$



stable vs unstable system

Method 1: BIBO (Bounded Input Bounded output) stable system

→ The system is stable if and only if for every bounded input the system should produce bounded output then only system is stable otherwise unstable system.



$$|x(t)| \leq M_x < \infty \quad \forall t \quad \text{Bounded Input}$$

$$|y(t)| \leq M_y < \infty \quad \forall t \quad \text{Bounded output}$$

Q: Check whether the following system is stable or unstable $y(t) = \int_{-\infty}^t x(\tau) d\tau$

Ex: $x(t) = u(t)$

$$y(t) = \int_{-\infty}^t u(\tau) d\tau$$

$$y(t) = \int_{-\infty}^t u(\tau) d\tau = \int_0^t 1 \cdot d\tau = t$$

$$\therefore y(t) = t \rightarrow \text{unbounded signal}$$

$\therefore$ unstable system

Method 2: stability of the system based on the impulse response.

* BIBO stable system

$$BIBO: |x(t)| \leq M_x < \infty$$

$$BIBO: |y(t)| \leq M_y < \infty$$

$$x(t) \rightarrow \boxed{h(t)} \rightarrow y(t)$$

i/p system o/p

$$y(t) = x(t) * h(t) = h(t) * x(t)$$

$$y(t) = h(t) * x(t) = \int_{-\infty}^{\infty} h(\tau) x(t-\tau) d\tau$$

$$\therefore |y(t)| = \left| \int_{-\infty}^{\infty} h(\tau) x(t-\tau) d\tau \right|$$

$$= \left| \int_{-\infty}^{\infty} h(\tau) x(t-\tau) d\tau \right|$$

$$|x(t)| \leq M|x|$$

$$\text{Similarly } |x(t-\tau)| \leq M|x|$$

$$|y(t)| \leq M \int_{-\infty}^{\infty} |h(\tau)| d\tau$$

$$\text{BO } \Rightarrow |y(t)| \leq M_y < \infty$$

$$\text{This is possible if } \int_{-\infty}^{\infty} |h(\tau)| d\tau < \infty$$

Then the system is stable

where $h(t)$ is the impulse response of LTI system

Q check whether the following system is stable or unstable. $h(t) = e^{-3t} u(t)$.

sol: The impulse response of the system $h(t) = e^{-3t} u(t)$

$$\therefore \int_{-\infty}^{\infty} |h(t)| dt = \int_0^{\infty} e^{-3t} dt = 1/3 < \infty$$

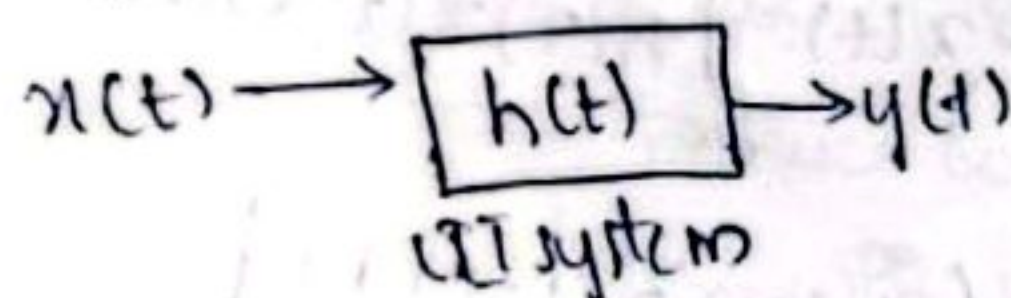
$\therefore$ stable system

$$\text{Q } h(t) = e^{3t} u(t)$$

$$\therefore \int_{-\infty}^{\infty} |h(t)| dt = \int_0^{\infty} e^{3t} dt = \frac{1}{3} (\infty) = \infty$$

$\therefore$ unstable system

Step Response of the system



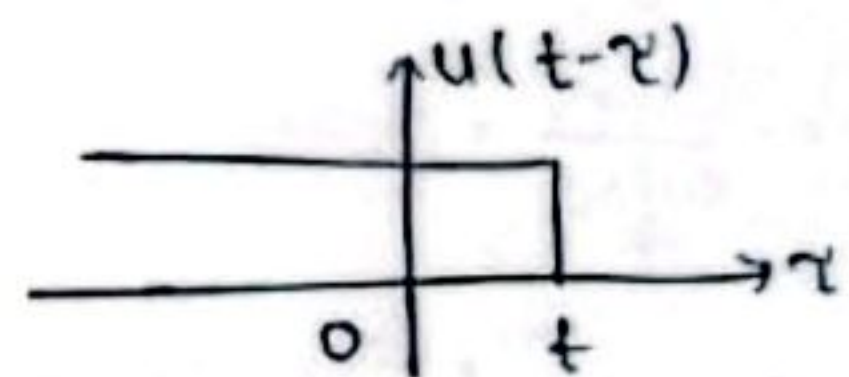
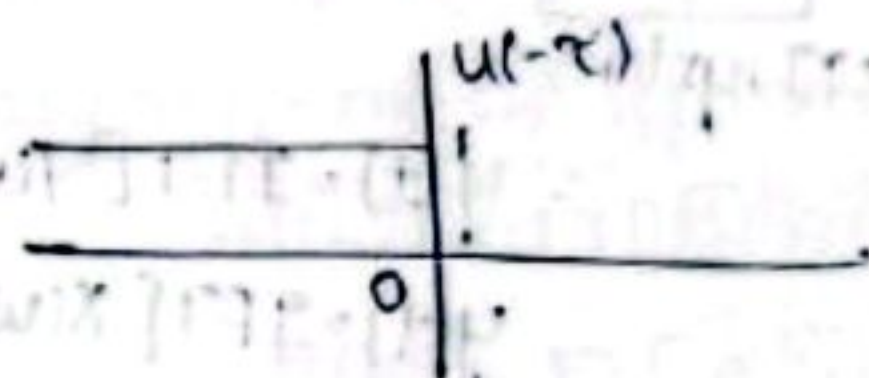
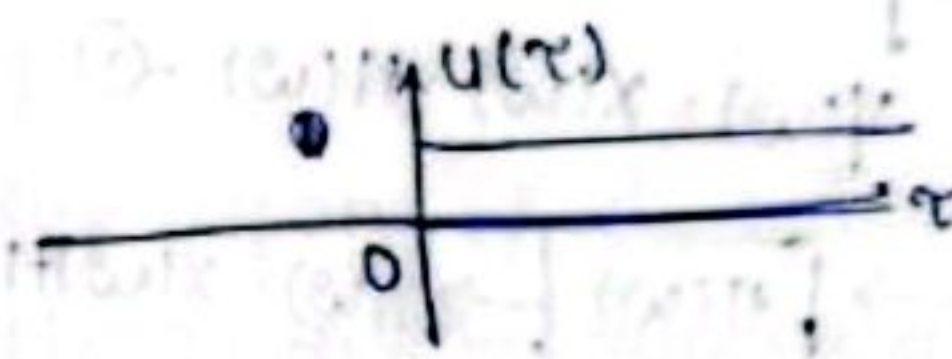
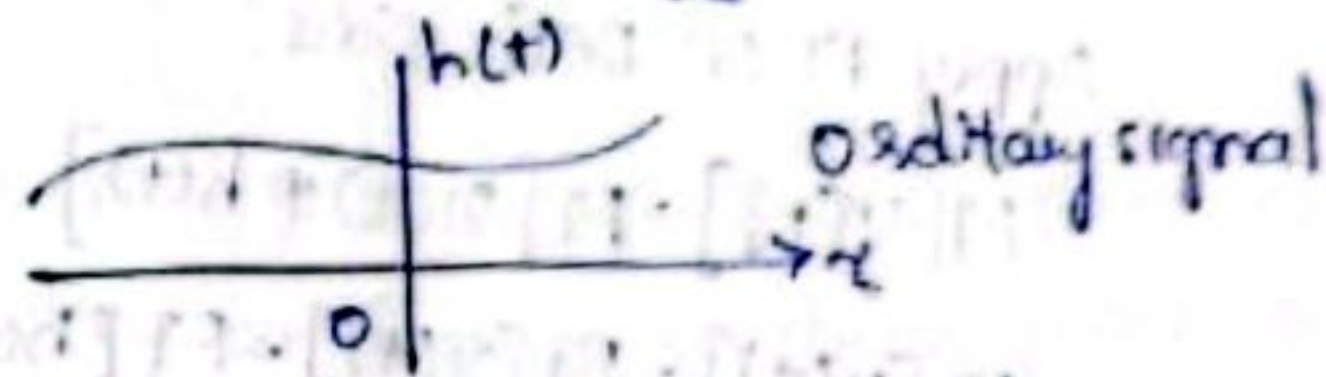
if input to the LTI system is unit step system the corresponding response of the system is the system

is known as step response

$$y(t) = x(t) * h(t)$$

$$s(t) = u(t) * h(t) = h(t) * u(t)$$

$$s(t) = h(t) * u(t) = \int_{-\infty}^{\infty} h(\tau) u(t-\tau) d\tau$$



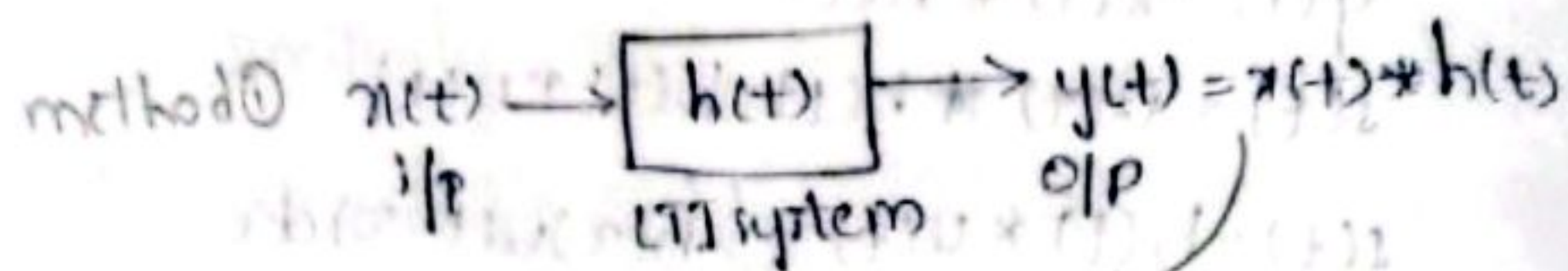
$$s(t) = \int_{-\infty}^t h(\tau) d\tau$$

$$s(t) = \int_{-\infty}^t h(\tau) d\tau$$

$\therefore s(t)$ = step response of the system

$h(t)$ = Impulse response of the system

$$h(t) = \frac{ds(t)}{dt}$$

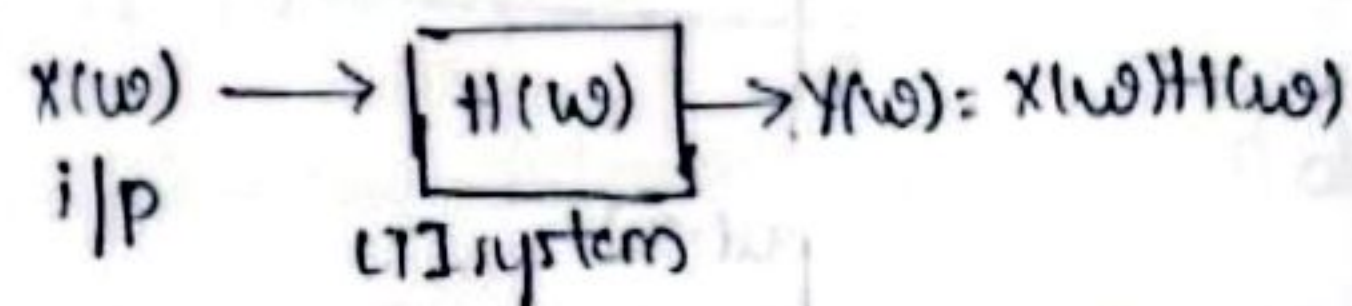


Apply FT on both sides

$$FT[y(t)] = FT[x(t) * h(t)]$$

$$FT[y(t)] = FT[x(t)] \cdot FT[h(t)]$$

$$Y(\omega) = X(\omega) \cdot H(\omega) \quad \text{--- ①}$$



method ② $\because y(t) = \mathcal{F}^{-1}[Y(\omega)]$

$$y(t) = \mathcal{F}^{-1}[X(\omega)H(\omega)]$$

$$\Rightarrow H(\omega) = FT[h(t)]$$

$$h(t) = \mathcal{F}^{-1}[H(\omega)]$$

$$\therefore h(t) \xleftrightarrow{FT} H(\omega)$$

Impulse response of the system

frequency response of the system

from Eqn ① $H(\omega) = \frac{Y(\omega)}{X(\omega)}$

$$H(\omega) = FT[h(t)] = \int_{-\infty}^{\infty} h(t) e^{-j\omega t} dt$$

$H(\omega)$ is always complex

$$\therefore H(\omega) = |H(\omega)| e^{j\theta(\omega)}$$

where $\theta(\omega) = \angle H(\omega)$

→ The plot of $|H(\omega)|$ vs ω is called magnitude spectrum.

→ The plot of $\theta(\omega)$ vs ω is called phase spectrum.

→ The combination of this two is called frequency spectrum.

→ If $h(t)$ is real, the magnitude spectrum possess even symmetry and phase spectrum possess odd symmetry.

② The impulse response of the system $h(t) = e^{-3t} u(t)$ find the frequency response of the system.

frequency response of system $H(\omega)$ is

$$H(\omega) = FT[h(t)]$$

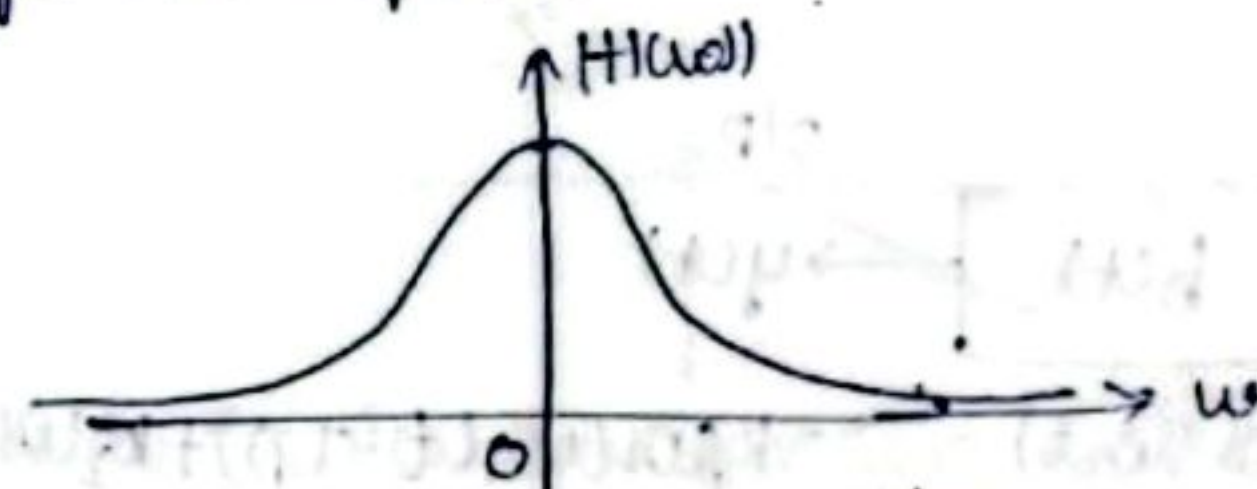
$$H(\omega) = FT[e^{-3t} u(t)]$$

$$H(\omega) = \frac{1}{3+j\omega} \rightarrow \text{frequency response of the system}$$

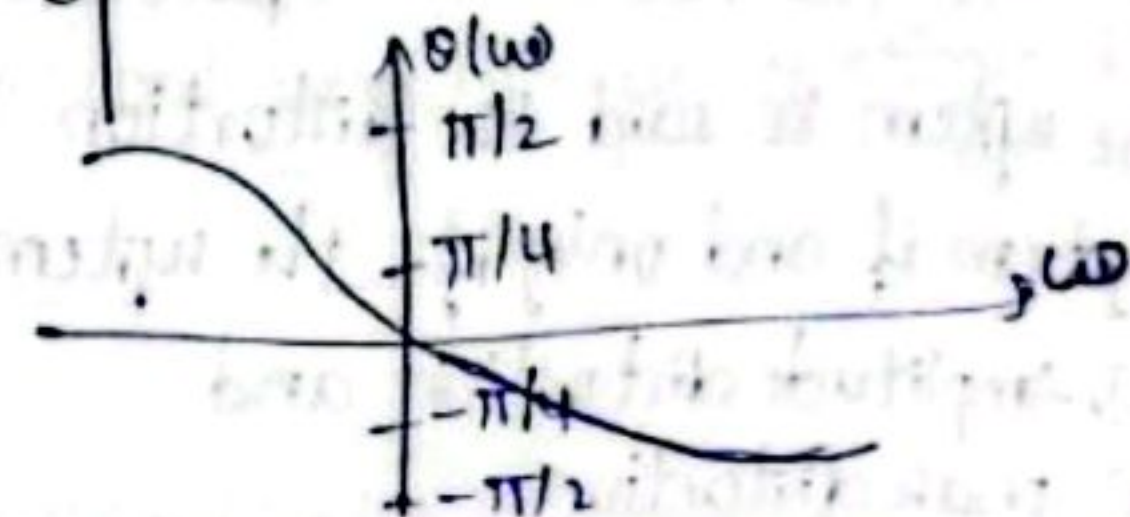
$$\therefore |H(\omega)| = \frac{1}{\sqrt{9+\omega^2}} = \text{magnitude function}$$

$$\theta(\omega) = \angle H(\omega) = -\tan^{-1}\left(\frac{\omega}{3}\right) \rightarrow \text{phase function}$$

Magnitude response



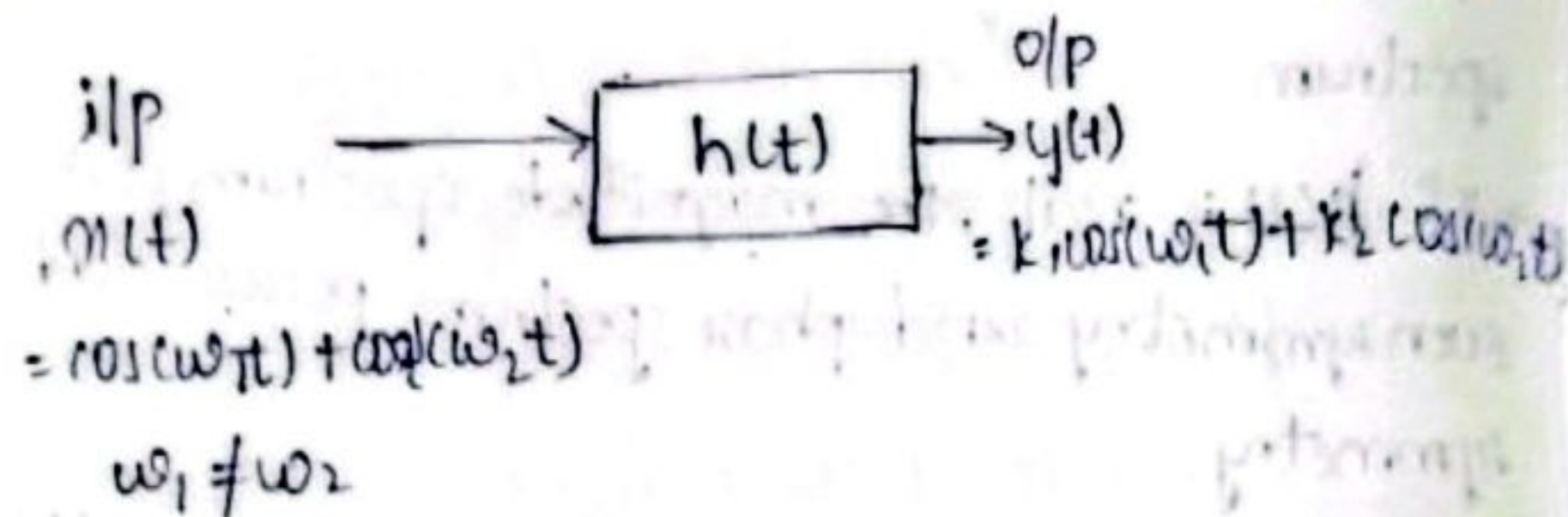
phase spectrum



⑤ Frequency response of the system is $H(\omega) = \frac{1}{1 + j\omega}$

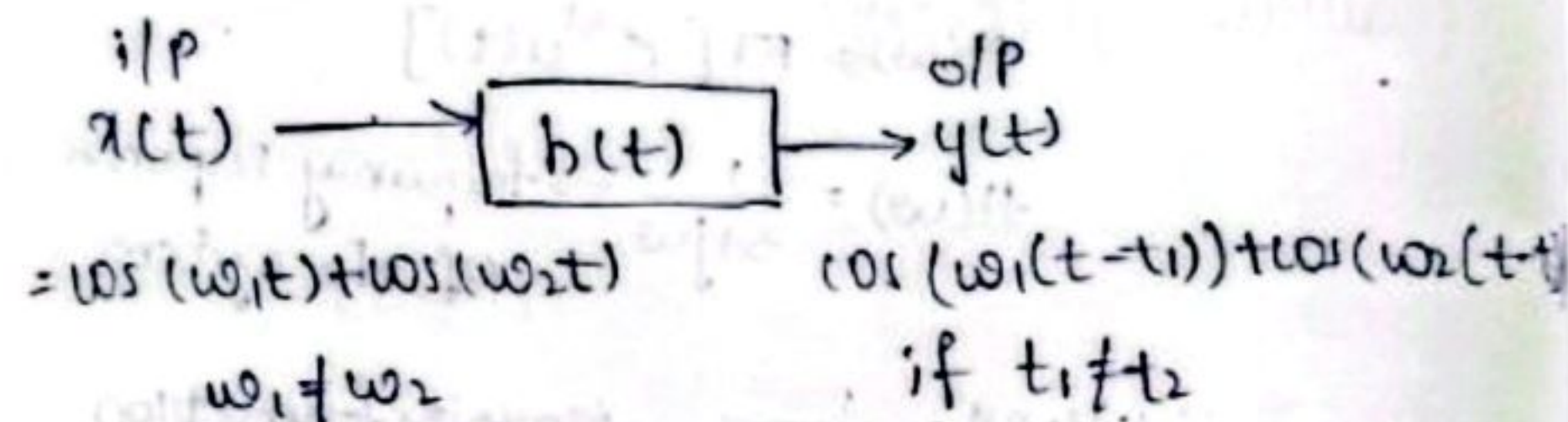
find the impulse response of the system

Amplitude distortion (Magnitude distortion)



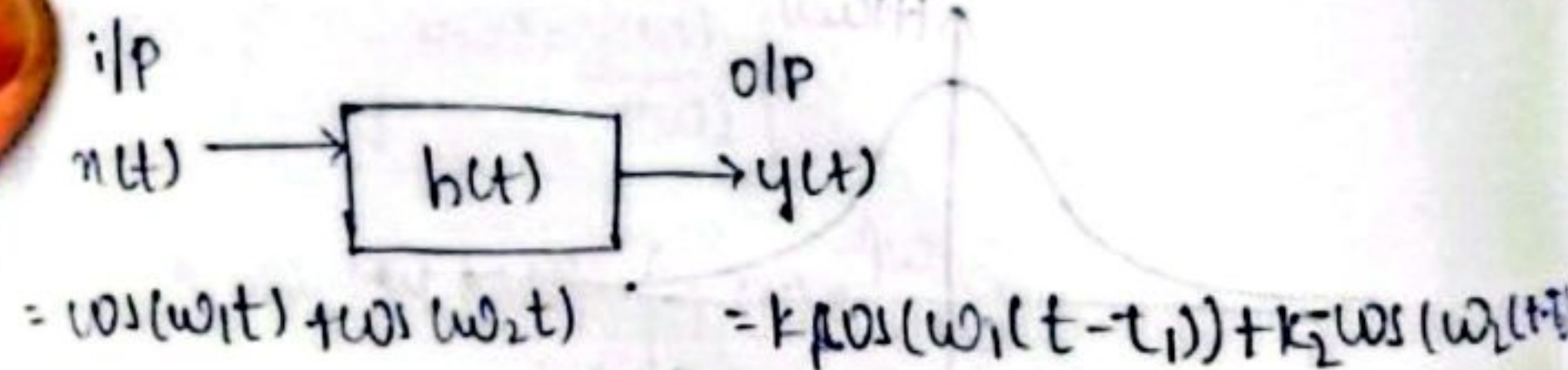
→ if $k_1 \neq k_2$

The system produces / provides Amplitude distortion
phase distortion (Delay distortion)



Then system provides phase distortion.

distortionless transmission system:-



The system is said to distortion less transmission system if and only if the system is free from

- ① Amplitude distortion and
- ② phase distortion

$$t_1 = t_2 = t_0$$

$$y(t) = k [\cos(\omega_1(t-t_0)) + \cos(\omega_2(t-t_0))]$$

$$y(t) = kx(t-t_0)$$

Apply FT on both sides

$$\therefore \text{FT}[y(t)] = \text{FT}[kx(t-t_0)]$$

$$Y(\omega) = kX(\omega)e^{-j\omega t_0}$$

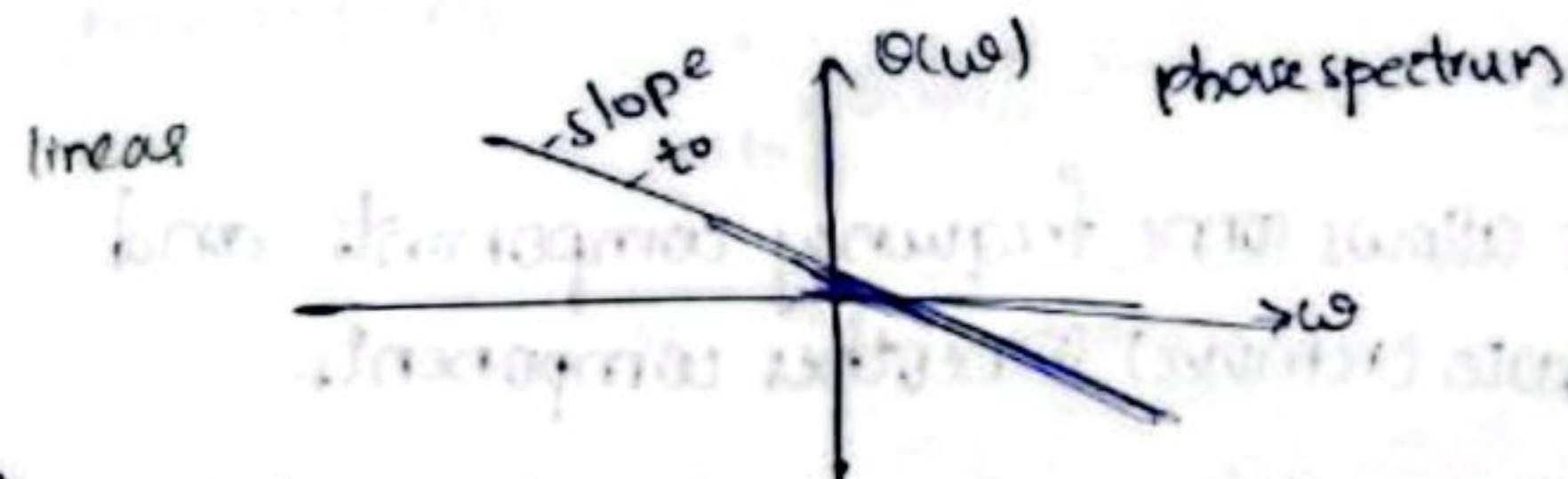
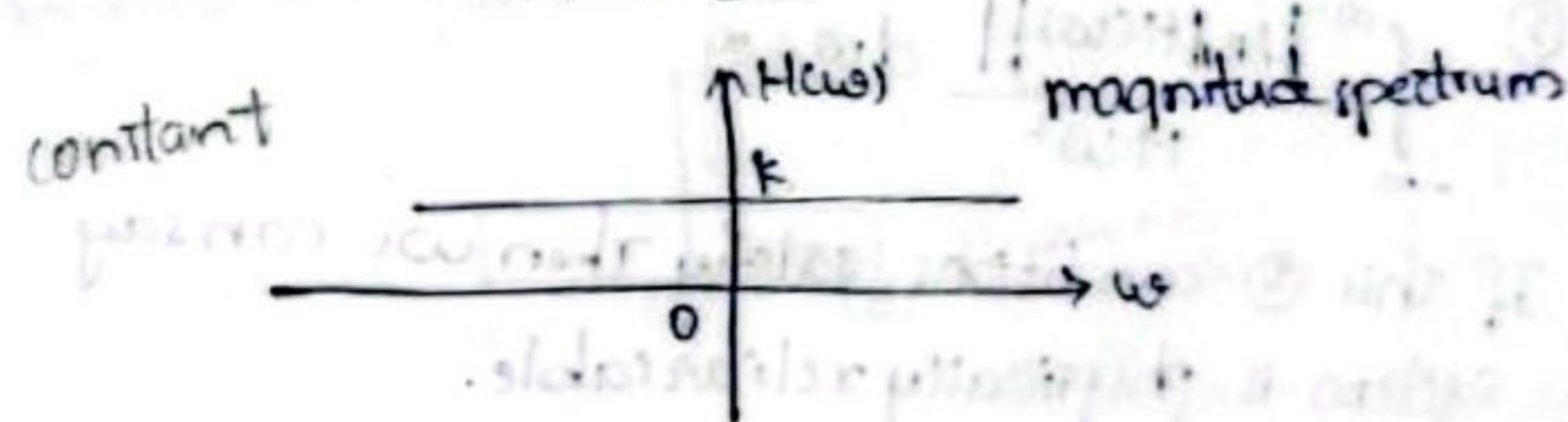
$$H(\omega) = \frac{Y(\omega)}{X(\omega)} = \frac{kX(\omega)e^{-j\omega t_0}}{X(\omega)}$$

$$\therefore H(\omega) = ke^{-j\omega t_0}$$

$$H(\omega) = |H(\omega)| e^{j\theta(\omega)} = k \cdot e^{-j\omega t_0}$$

$$\therefore |H(\omega)| = k$$

$$\theta(\omega) = \angle H(\omega) = -\omega t_0$$



→ for distortionless transmission system, magnitude spectrum is constant and phase spectrum is linear

→ This criterion is used to check whether the system is physically realizable or not.

① → If the system is causal and stable then the system is said to be physically realizable.

→ The impulse response = 0 i.e., $h(t) = 0$ for $t < 0$ then the system is causal system.

where $h(t)$ = impulse response of system

→ $\int_{-\infty}^{\infty} |h(t)| dt < \infty$ this is stable condition

②

Paley Wiener criterion

$$\textcircled{1} \int_{-\infty}^{\infty} |H(\omega)|^2 d\omega < \infty$$

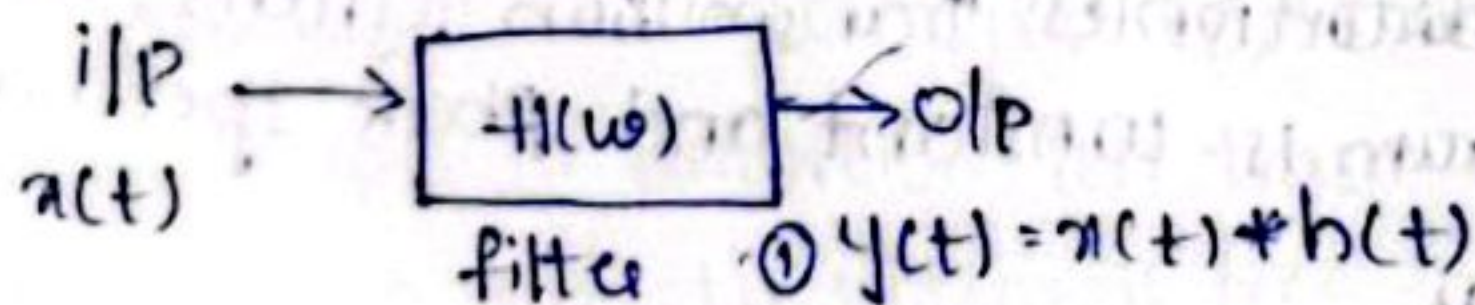
$H(\omega)$ is frequency response of the system

$$\textcircled{2} \int_{-\infty}^{\infty} \frac{|\ln |H(\omega)||}{1+\omega^2} d\omega < \infty$$

If this ② conditions satisfy then we can say system is physically realizable.

Filters:

filter allows some frequency components and attenuate (remove) some other components.



$$\textcircled{1} y(t) = x(t) * h(t)$$

$$\textcircled{2} Y(\omega) = X(\omega) H(\omega)$$

$$y(t) = \mathcal{F}^{-1}[\mathcal{F}[y(t)]] = \mathcal{F}^{-1}[X(\omega) H(\omega)]$$

① Ideal low-pass filter (ILPF)

ideal low-pass filter, allows low frequency components and remove high-frequency components. The filter is characterized by its frequency response

$$H(\omega) = |H(\omega)| e^{j\phi(\omega)}$$

where $\phi(\omega) = \angle H(\omega)$

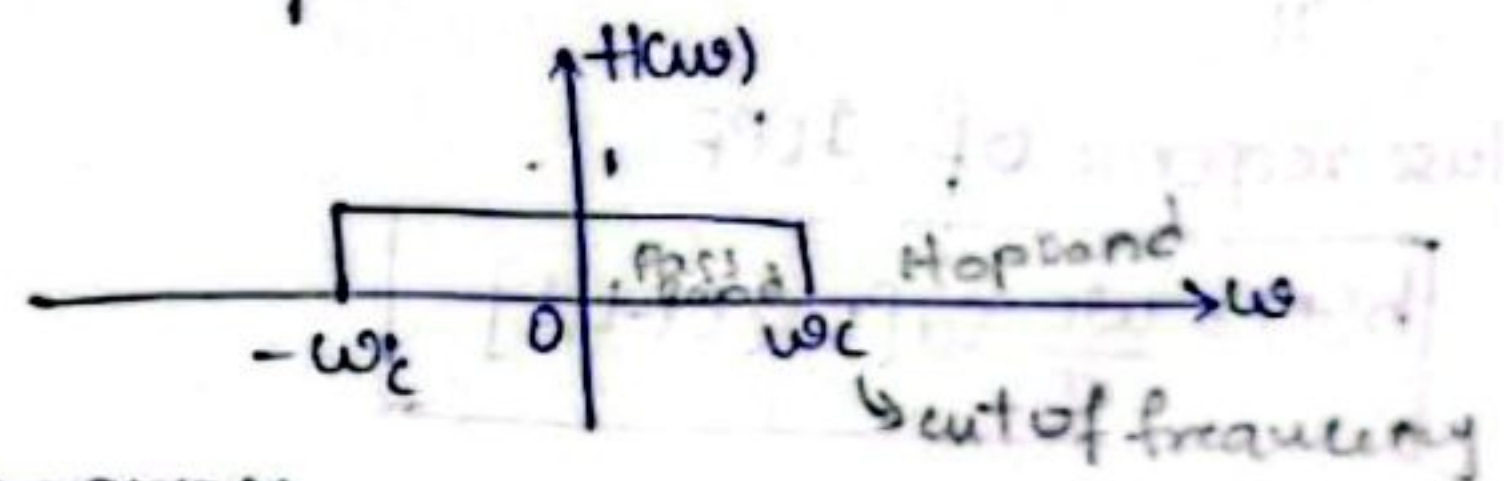
for ILPF, magnitude function is

$$|H(\omega)| = \begin{cases} 1 & \text{for } -\omega_c \leq \omega \leq \omega_c \\ 0 & \text{otherwise} \end{cases}$$

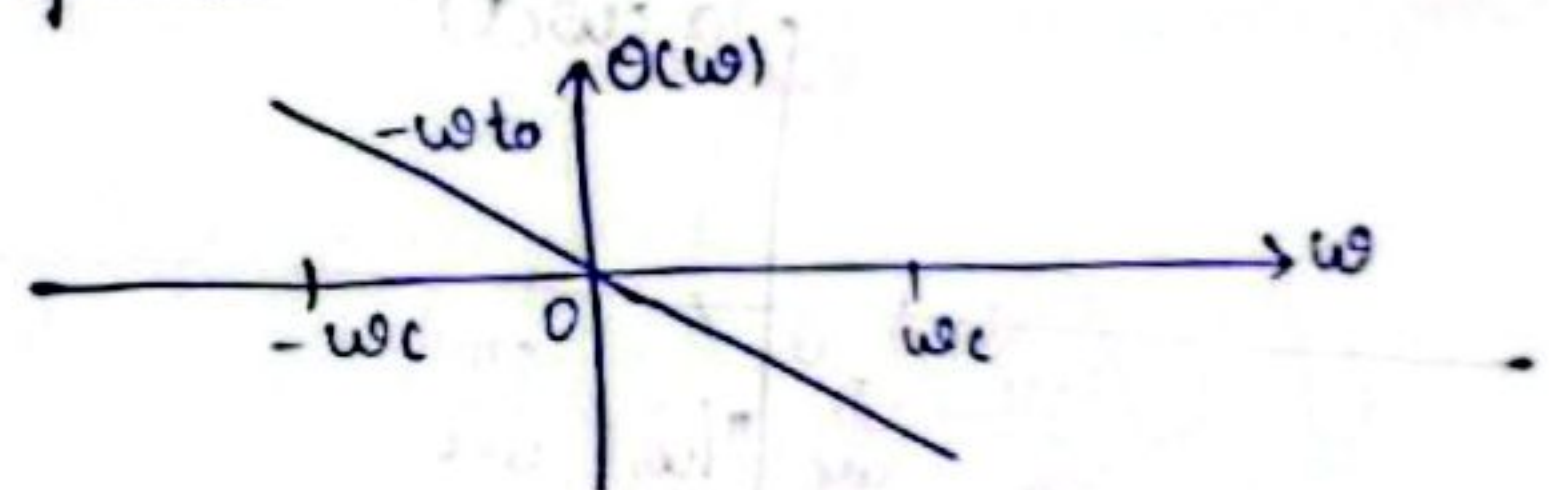
and phase function is

$$\phi(\omega) = \begin{cases} -\omega t_0 & \text{for } -\omega_c \leq \omega \leq \omega_c \\ 0 & \text{otherwise} \end{cases}$$

Magnitude response



phase response



frequency response

$$H(\omega) = |H(\omega)| e^{j\phi(\omega)}$$

$$H(\omega) = \text{sinc}\left(\frac{\omega}{2\omega_c}\right) e^{-j\omega t_0}$$

The impulse response of ILPF

$$h(t) = \text{IFFT}[H(\omega)]$$

↓
impulse response

↓
frequency response

We know that $\text{sa}(\omega t) \xleftrightarrow{\text{FT}} \frac{\pi}{B} \text{rect}\left(\frac{\omega}{2B}\right)$

let $B = \omega_c$

$\therefore \text{sa}(\omega_c t) \xleftrightarrow{\text{FT}} \frac{\pi}{\omega_c} \text{rect}\left(\frac{\omega}{2\omega_c}\right)$

let $z(t) = \frac{\omega_c}{\pi} \text{sa}(\omega_c t) \xleftrightarrow{\text{FT}} \text{rect}\left(\frac{\omega}{2\omega_c}\right) = z(\omega)$

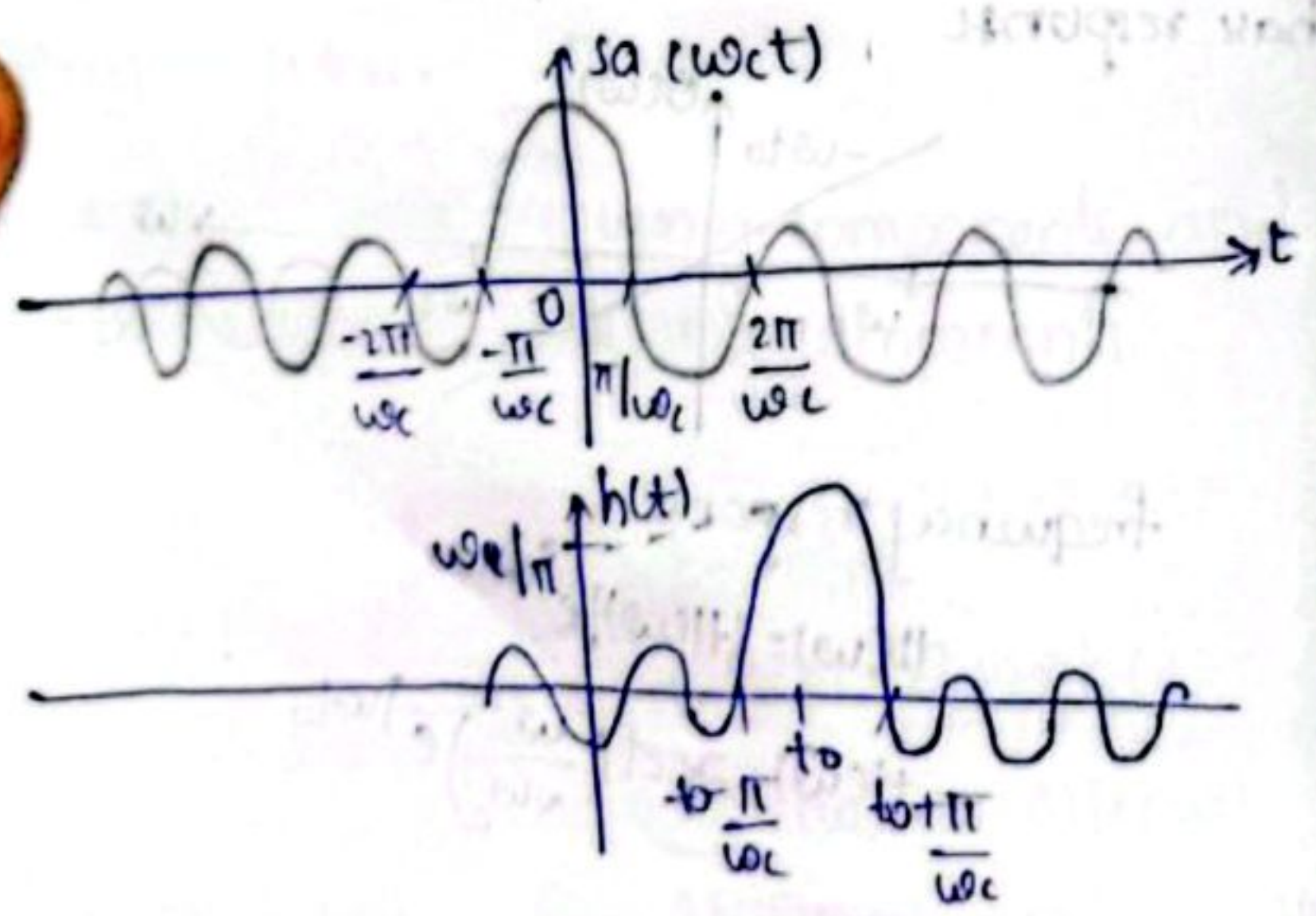
$z(t - t_0) \xleftrightarrow{\text{FT}} z(\omega) e^{-j\omega t_0}$

$\therefore \frac{\omega_c}{\pi} \text{sa}[\omega_c(t - t_0)] \xleftrightarrow{\text{FT}} \text{rect}\left(\frac{\omega}{2\omega_c}\right) e^{-j\omega t_0}$

$h(t) = \frac{\omega_c}{\pi} \text{sa}[\omega_c(t - t_0)] \xleftrightarrow{\text{FT}} H(\omega) = \text{rect}\left(\frac{\omega}{2\omega_c}\right) e^{-j\omega t_0}$

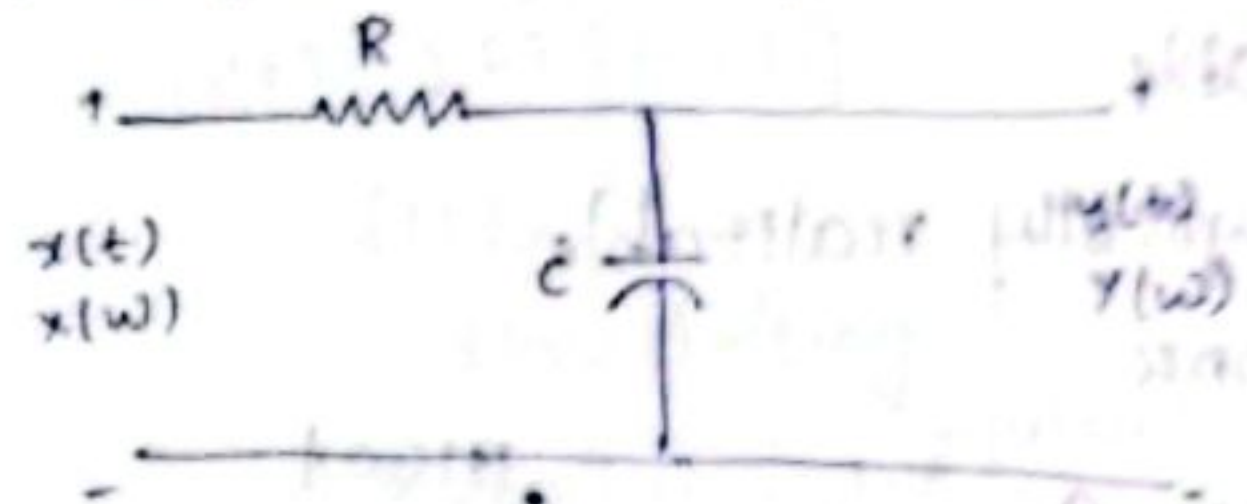
Impulse response of ILPF

$$h(t) = \frac{\omega_c}{\pi} \text{sa}[\omega_c(t - t_0)]$$



filter is non causal filter
 $\therefore$ filter is not physically realizable

① Practical filter (RC low pass filter)



By using voltage division rule

$$Y(\omega) = \left(\frac{\frac{1}{j\omega C}}{R + \frac{1}{j\omega C}} \right) X(\omega)$$

$$H(\omega) = \frac{Y(\omega)}{X(\omega)} = \frac{1}{1 + j\omega RC}$$

$$H(\omega) = \frac{1}{RC + j\omega RC^2}$$

let $a = 1/RC$

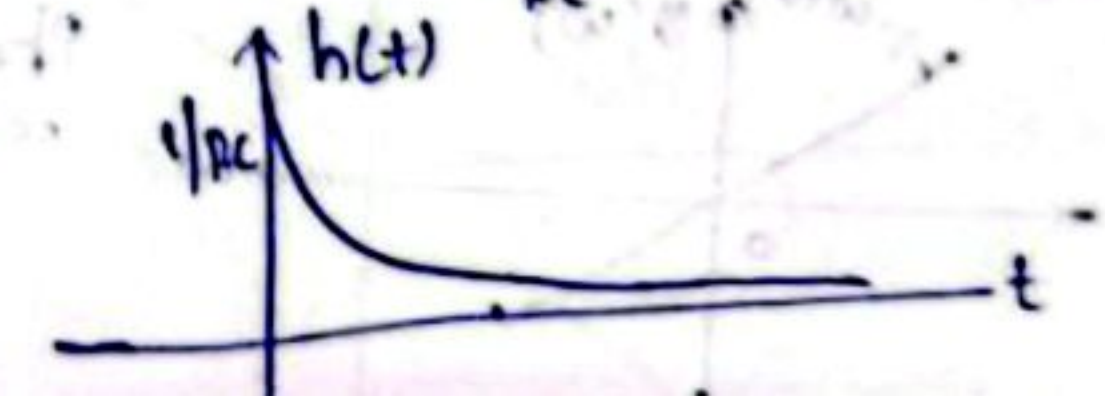
$$H(\omega) = \frac{a}{a + j\omega} \quad (\text{frequency response})$$

Impulse response

$$h(t) = \text{IFFT}[H(\omega)]$$

$$h(t) = a \cdot e^{-at} u(t)$$

$$h(t) = \frac{1}{RC} e^{-t/RC} u(t)$$



$h(t) = 0$ for $t < 0$
 it is a causal signal
 and $\int_{-\infty}^{\infty} |h(t)| dt < \infty$

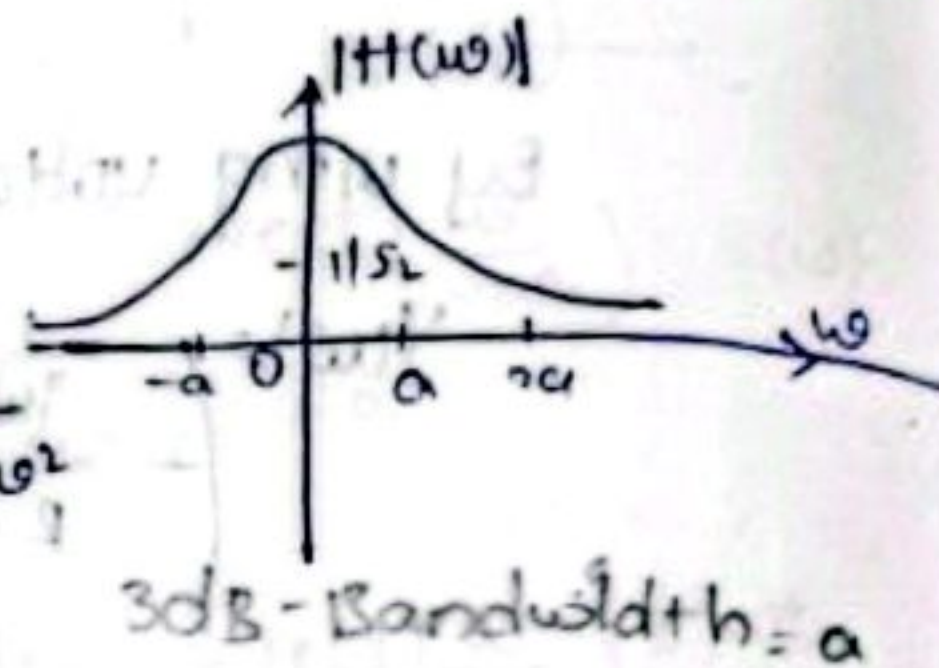
it is a stable

$\therefore$ It is physically realizable

Magnitude response

$$H(\omega) = \frac{a}{a + j\omega}$$

$$|H(\omega)| = \frac{a}{\sqrt{a^2 + \omega^2}}$$

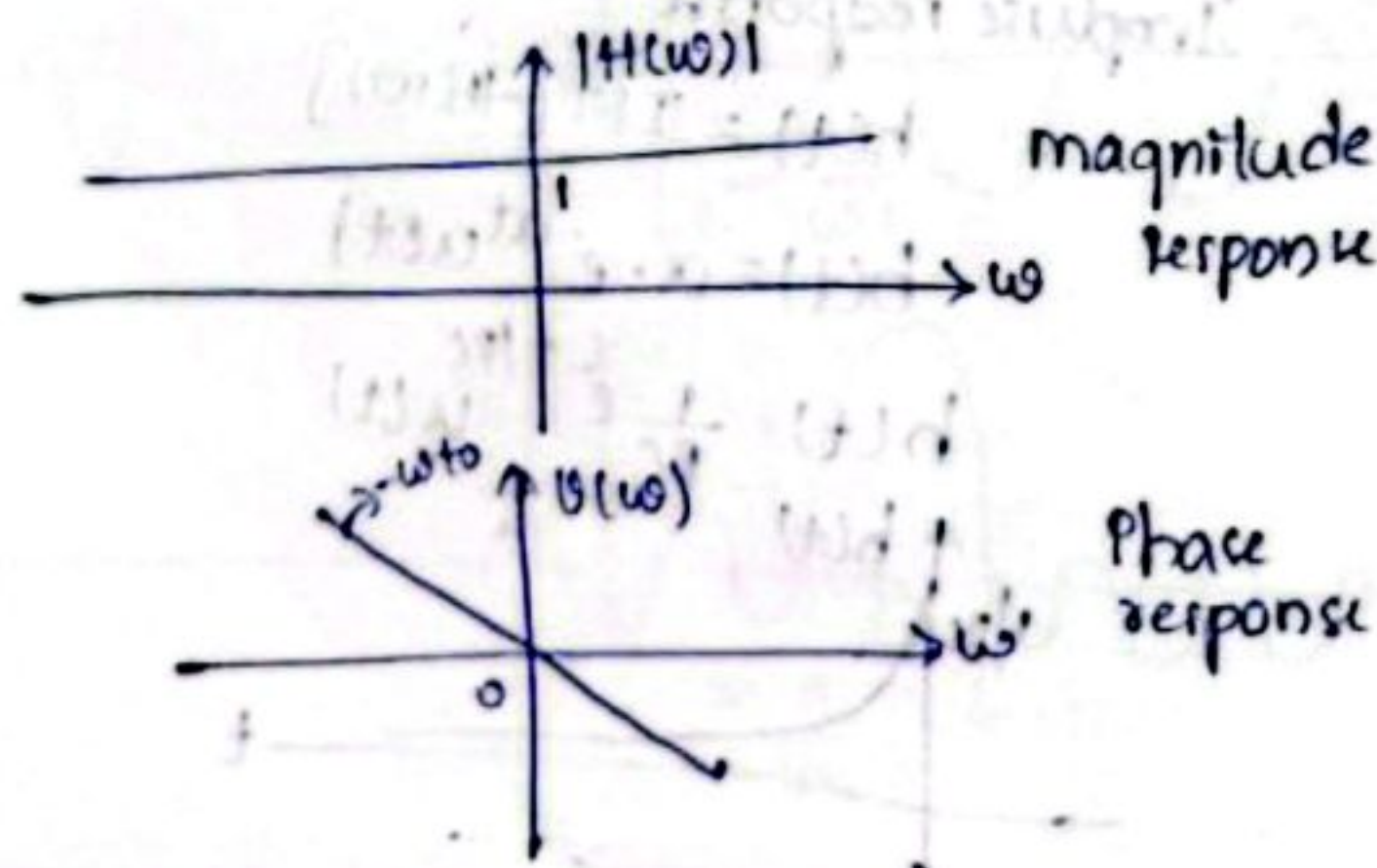
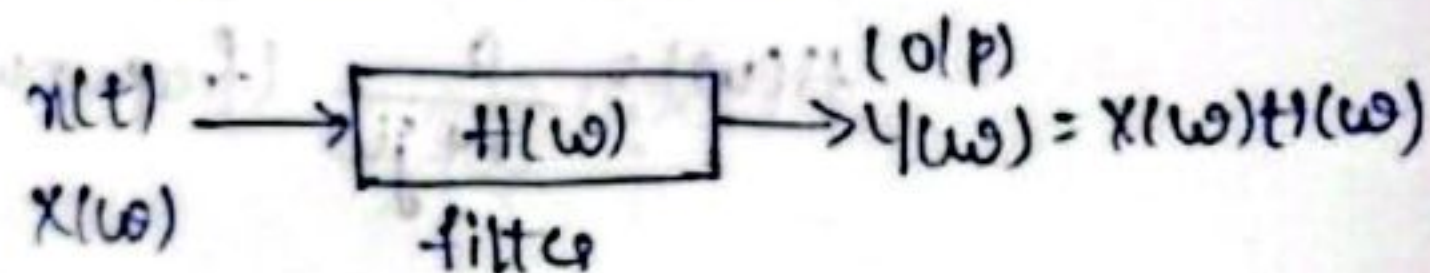


phase response

$$\phi(\omega) = -\tan^{-1}\left(\frac{\omega}{a}\right)$$

Allpass filter:

Allpass filter passes all frequency components i.e., magnitude response $|H(\omega)| = 1$ for all ω and phase response $\phi(\omega) = \angle H(\omega) = -\omega t_0$



frequency response

$$H(\omega) = |H(\omega)| e^{j\phi(\omega)}$$

$$H(\omega) = 1 \cdot e^{j\omega t_0}$$

Impulse response

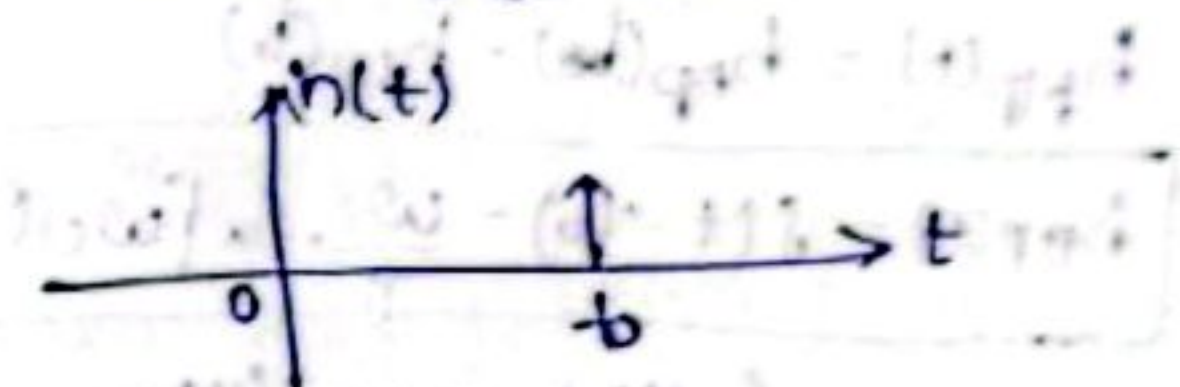
$$h(t) = \text{IFT}[H(\omega)]$$

$$\delta(t) \xrightarrow{\text{FT}} 1$$

time shifting

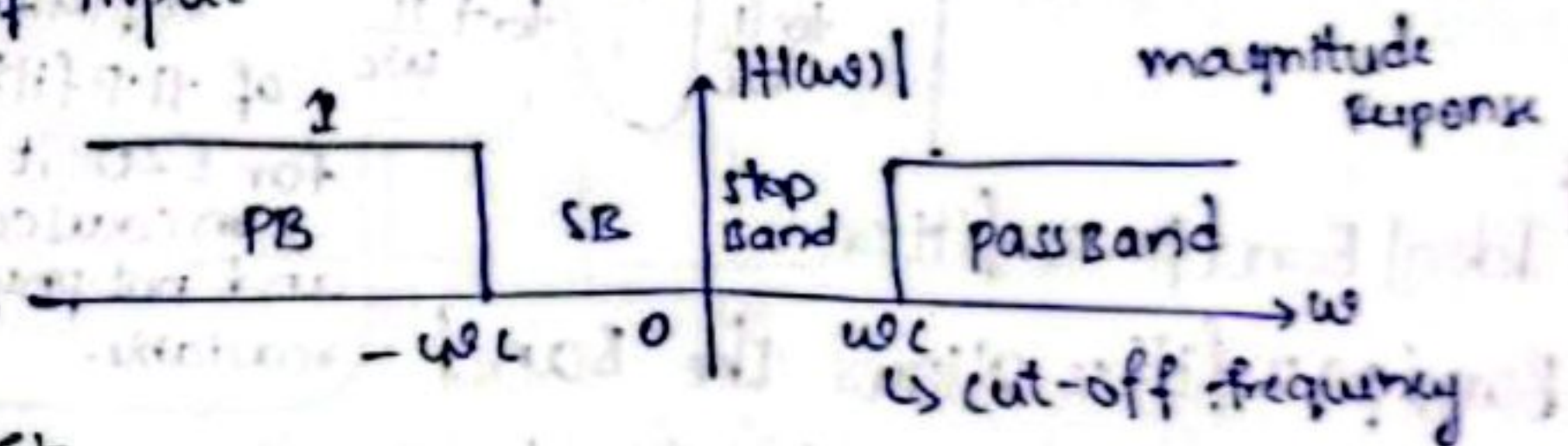
$$\delta(t - t_0) = 1 \cdot e^{-j\omega t_0}$$

$$h(t) = \delta(t - t_0)$$



Ideal high pass filter:

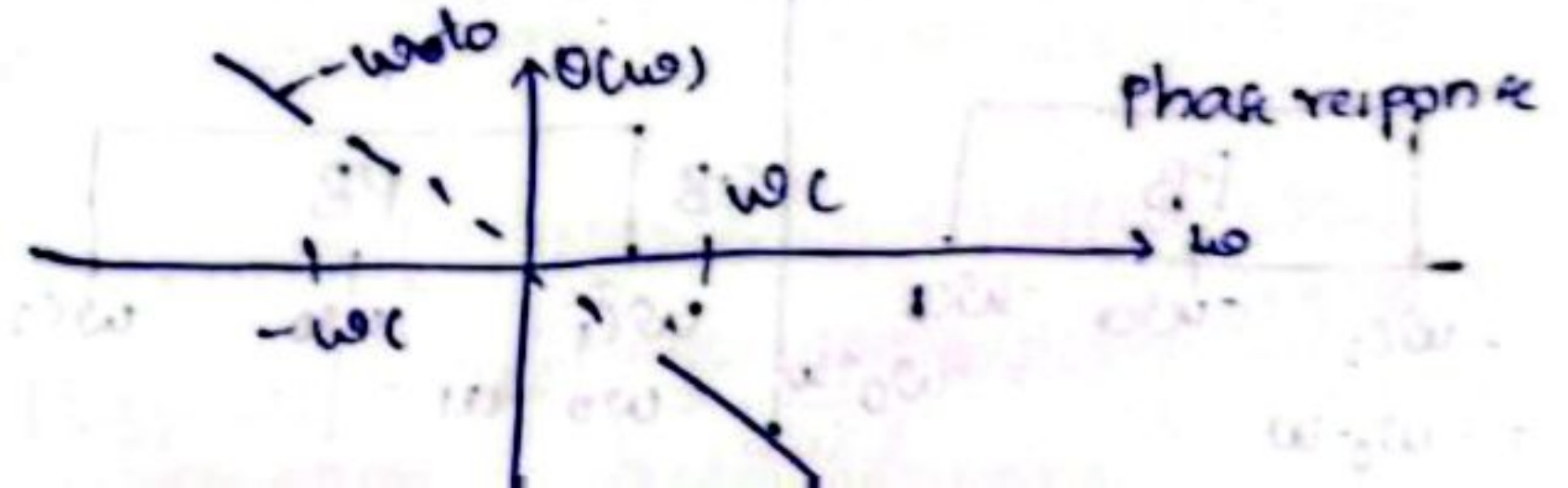
This filter allows high frequency components of the input and removes low-frequency components of input



Notes:

3dB-Bandwidth:

The frequency at which the magnitude value of the filter falls down to $1/\sqrt{2}$ times of its max value



frequency response

$$H(\omega) = |H(\omega)| e^{j\theta(\omega)}$$

$$H(\omega) = \begin{cases} 1 \cdot e^{-j\omega t_0} & \text{for } \omega_c \leq |\omega| \leq \infty \\ 0 & \text{otherwise} \end{cases}$$

$$H_{LP}(\omega) + H_{HP}(\omega) = H_{AP}(\omega)$$

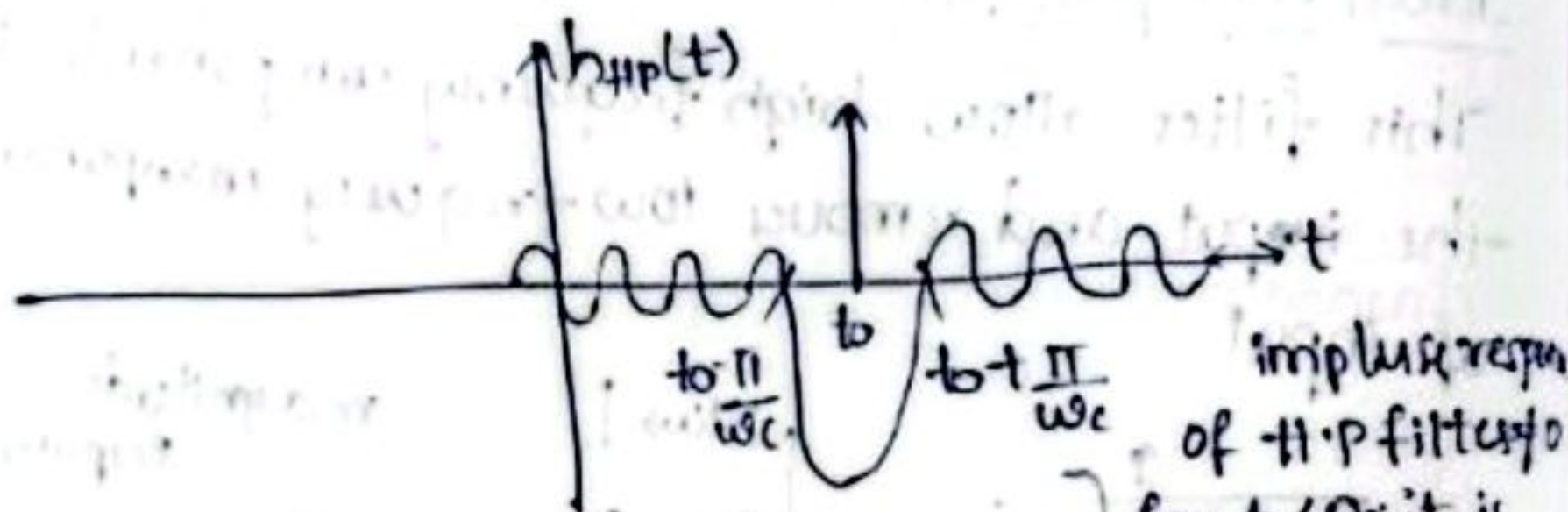
$$H_{HP}(\omega) = H_{AP}(\omega) - H_{LP}(\omega)$$

$$\text{IFT}[H_{HP}(\omega)] = \text{IFT}[H_{AP}(\omega)] - \text{IFT}[H_{LP}(\omega)]$$

$$h_{HP}(t) = h_{AP}(t) - h_{LP}(t)$$

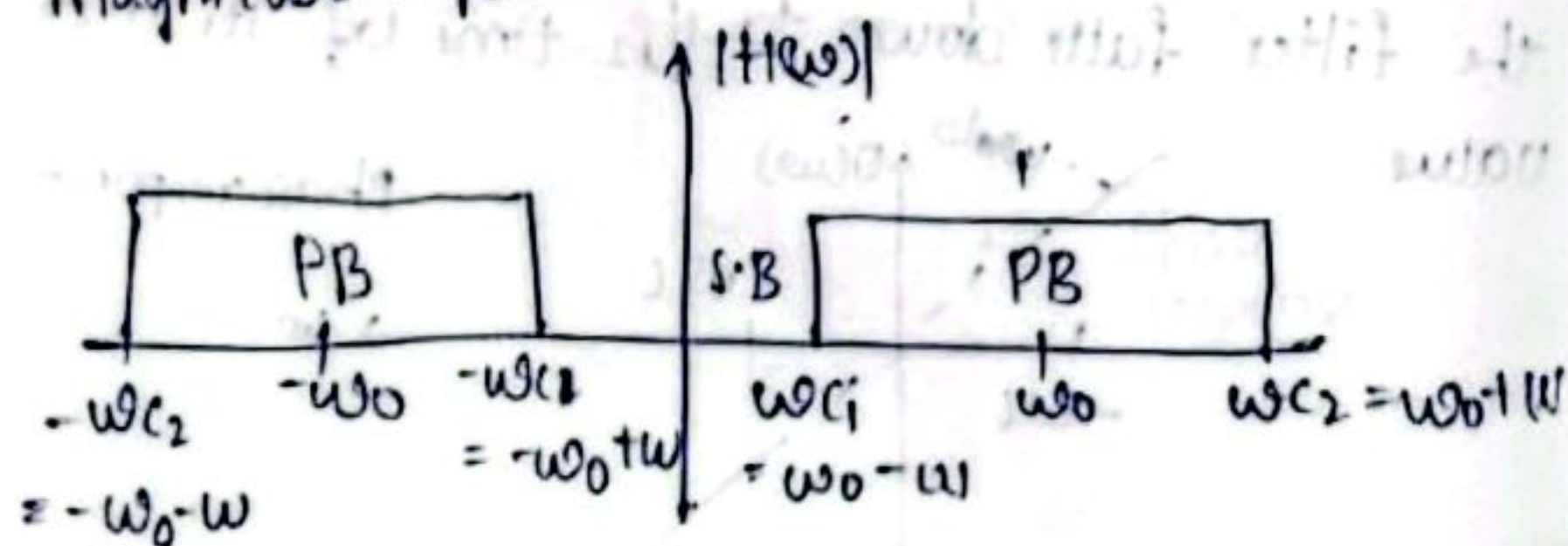
$$h_{HP}(t) = \delta(t - t_0) - \frac{\omega_c}{\pi} \text{sinc}[\omega_c(t - t_0)]$$

Impulse response of high pass filter.



* Ideal Band pass filter:

Band pass filter allows the band of frequency of input of the input signal and removes all other frequency of input signal magnitude response



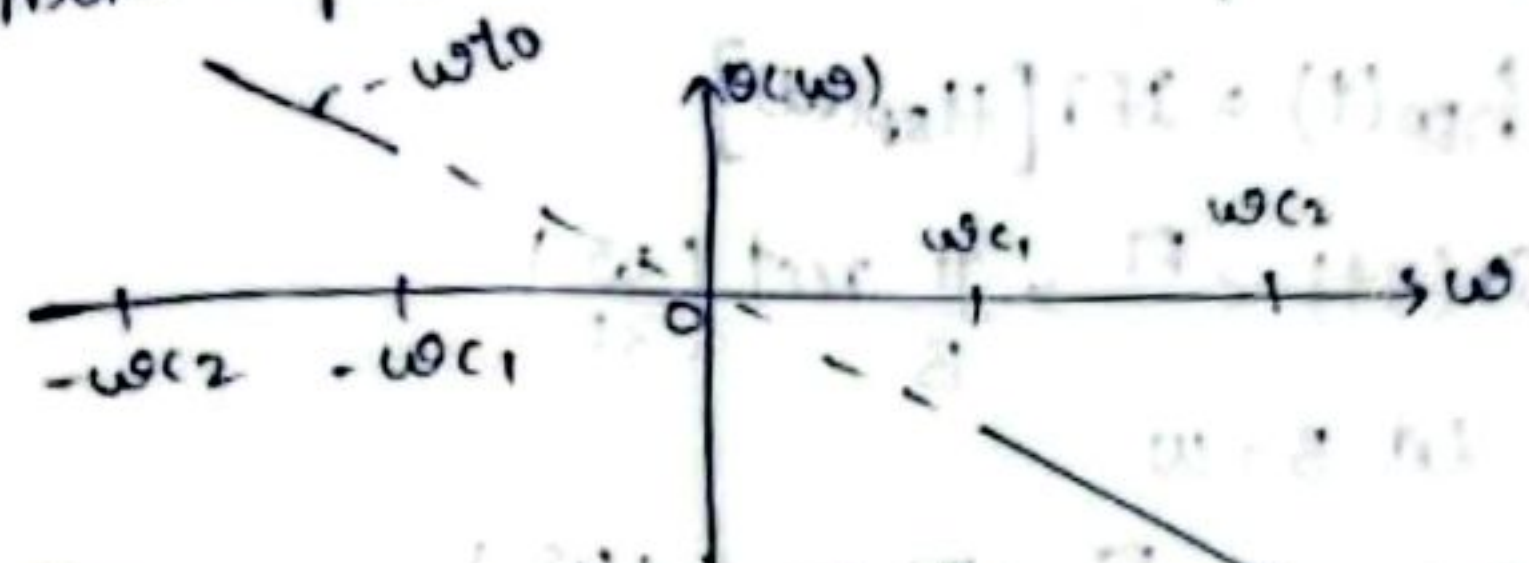
where $\omega_0 = \text{center frequency}$

ω_c = lower cutoff frequency

ω_{c2} = upper cutoff frequency

$$\text{Band width of this signal} = \omega_{c2} - \omega_{c1} = 2\omega$$

phase response

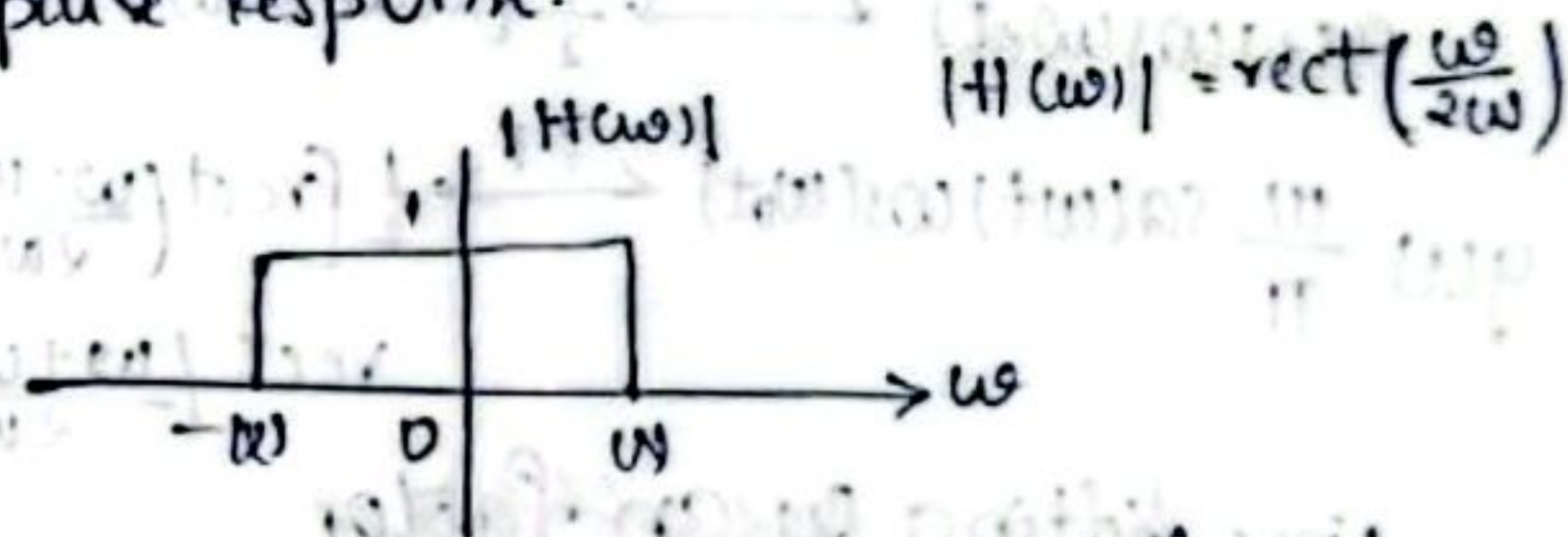


frequency response

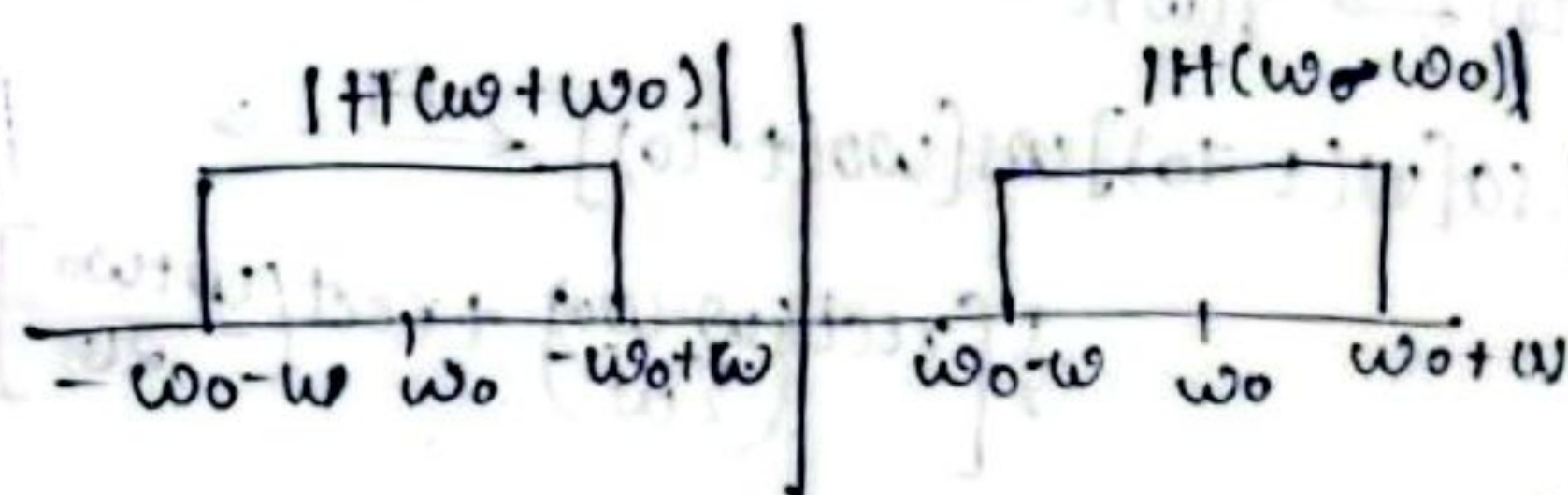
$$H(\omega) = |H(\omega)| e^{j\theta(\omega)}$$

$$H(\omega) = \begin{cases} 1 \cdot e^{-j\omega t_0} & \text{for } -\omega_c \leq |\omega| \leq \omega_{c2} \\ 0 & \text{otherwise} \end{cases}$$

Impulse Response.



By right shift and left shift



$$|H_{BP}(\omega)| = |H(\omega - \omega_0)| + |H(\omega + \omega_0)|$$

$$|H_{BP}(\omega)| = \text{rect}\left(\frac{\omega - \omega_0}{2\omega}\right) + \text{rect}\left(\frac{\omega + \omega_0}{2\omega}\right)$$

frequency response

$$H_{BP}(\omega) = |H_{BP}(\omega)| e^{j\omega t_0}$$

$$H_{BP}(\omega) = \left[\text{rect}\left(\frac{\omega - \omega_0}{2\omega}\right) + \text{rect}\left(\frac{\omega + \omega_0}{2\omega}\right) \right] e^{j\omega t_0}$$

Impulse response

$$h_{BP}(t) = \mathcal{F}^{-1}[H_{BP}(\omega)]$$

$$\text{we know, } \text{sinc}(Bt) \xleftrightarrow{\mathcal{F}} \frac{\pi}{B} \text{rect}\left(\frac{\omega}{2B}\right)$$

$$\text{let } B = \omega$$

$$\text{sinc}(\omega t) \xleftrightarrow{\mathcal{F}} \frac{\pi}{\omega} \text{rect}\left(\frac{\omega}{2\omega}\right)$$

Amplitude scaling by a factor $\frac{\omega}{\pi}$

$$x(t) = \frac{\omega}{\pi} \text{sinc}(\omega t) \xleftrightarrow{\mathcal{F}} X(\omega) = \text{rect}\left(\frac{\omega}{2\omega}\right)$$

Apply modulation theorem

$$x(t) \cos(\omega_0 t) \xleftrightarrow{\mathcal{F}} \frac{1}{2} [X(\omega - \omega_0) + X(\omega + \omega_0)]$$

$$y(t) = \frac{\omega}{\pi} \text{sinc}(\omega t) \cos(\omega_0 t) \xleftrightarrow{\mathcal{F}} \frac{1}{2} \left[\text{rect}\left(\frac{\omega - \omega_0}{2\omega}\right) + \text{rect}\left(\frac{\omega + \omega_0}{2\omega}\right) \right] = Y(\omega)$$

time shifting by t_0

$$x(t - t_0) \xleftrightarrow{\mathcal{F}} X(\omega) e^{-j\omega t_0}$$

$$\frac{\omega}{\pi} \text{sinc}(\omega(t - t_0)) \cos(\omega_0(t - t_0)) \xleftrightarrow{\mathcal{F}} \frac{1}{2} \left[\text{rect}\left(\frac{\omega - \omega_0}{2\omega}\right) + \text{rect}\left(\frac{\omega + \omega_0}{2\omega}\right) \right] e^{-j\omega t_0}$$

Amplitude scaling

$$\frac{2\omega}{\pi} \text{sinc}(\omega(t - t_0)) \cos(\omega_0(t - t_0)) \xleftrightarrow{\mathcal{F}} Y(\omega)$$

$$H_{BP}(\omega) = \left[\text{rect}\left(\frac{\omega - \omega_0}{2\omega}\right) + \text{rect}\left(\frac{\omega + \omega_0}{2\omega}\right) \right] e^{j\omega t_0}$$

$$h_{BP}(t) = \frac{2\omega}{\pi} \text{sinc}(\omega(t - t_0)) \cos(\omega_0(t - t_0))$$

Impulse response of IBER

Laplace Transforms:

- * FT can be used to find the freq info of a signal system
- * LT is a complex F.T & can be used to find the pole-zero response of the system

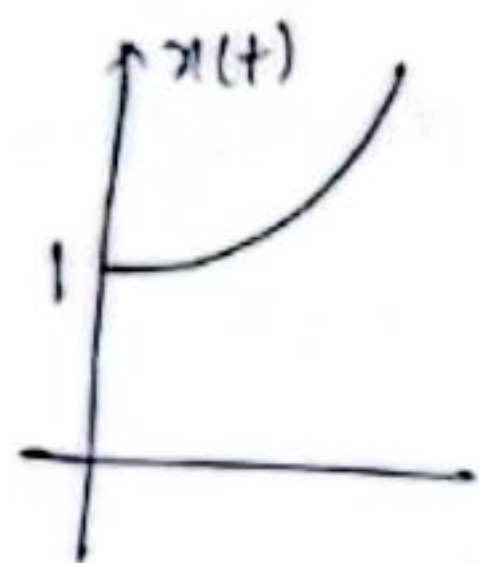
$$x(t) \xleftrightarrow{\text{FT}} X(\omega)$$

$$X(\omega) = \text{FT}[x(t)] = \int_{-\infty}^{\infty} x(t) \cdot e^{-j\omega t} dt$$

$$x(t) = \text{IFT}[X(\omega)] = \frac{1}{2\pi} \int_{-\infty}^{\infty} X(\omega) e^{j\omega t} dt$$

* condition for existence of FT $\Rightarrow \int_{-\infty}^{\infty} |x(t)| \cdot dt < \infty$

Ex: $x(t) = e^{2t} u(t)$



$$\int_{-\infty}^{\infty} e^{2t} u(t) dt = \int_0^{\infty} e^{2t} dt = \left(\frac{e^{2t}}{2} \right)_0^{\infty}$$

$$= \frac{1}{2} (e^{\infty} - e^0) = \infty$$

$\therefore$ FT doesn't exist

($\because$ It is not absolutely integrable)

$$x(t) \xleftrightarrow{\text{LT}} X(s)$$

$$X(s) = \text{LT}[x(t)]$$

$$x(t) = \text{ILT}[X(s)]$$

's' is complex freq variable

$$s = \sigma + j\omega$$

$$X(s) = \text{LT}[x(t)] = \int_{-\infty}^{\infty} x(t) \cdot e^{-st} dt$$

$$= \int_{-\infty}^{\infty} x(t) e^{-(\sigma + j\omega)t} dt$$

$$\text{LT}[x(t)] = \int_{-\infty}^{\infty} x(t) e^{-\sigma t} \cdot e^{-j\omega t} dt$$

$$\text{if } \sigma = 0 \Rightarrow \text{LT}[x(t)] = \text{FT}[x(t)]$$

condition for existence of LT $\Rightarrow \int_{-\infty}^{\infty} |e^{-\sigma t} x(t)| dt < \infty$

$$x(t) = e^{2t} u(t)$$

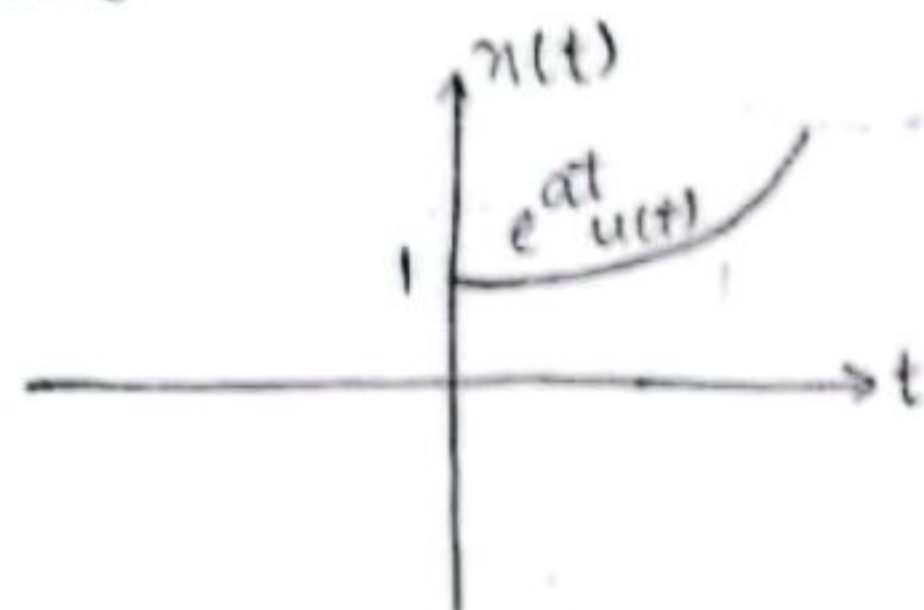
$$\int_{-\infty}^{\infty} |e^{-\sigma t} \cdot e^{2t} u(t)| dt = \int_0^{\infty} e^{-(\sigma - 2)t} dt$$

$$= \left[\frac{e^{-(\sigma - 2)t}}{-(\sigma - 2)} \right]_0^{\infty}$$

$$= \frac{-1}{\sigma - 2} [e^{-(\sigma - 2)\infty} - e^0]$$

$$\int_0^{\infty} |e^{-\sigma t} \cdot e^{2t} u(t)| dt$$

where $a > 0$



$$X(s) = \mathcal{L}[x(t)] = \int_{-\infty}^{\infty} x(t) e^{-st} dt$$

$$= \int_{-\infty}^{\infty} e^{at} u(t) e^{-st} dt$$

$$X(s) = \int_0^{\infty} e^{-(s-a)t} dt$$

$$X(s) = \left. \frac{e^{-(s-a)t}}{-(s-a)} \right|_0^{\infty}$$

$$X(s) = \frac{-1}{s-a} [e^{-(s-a)\infty} - e^0]$$

Replace s with $\sigma + j\omega$

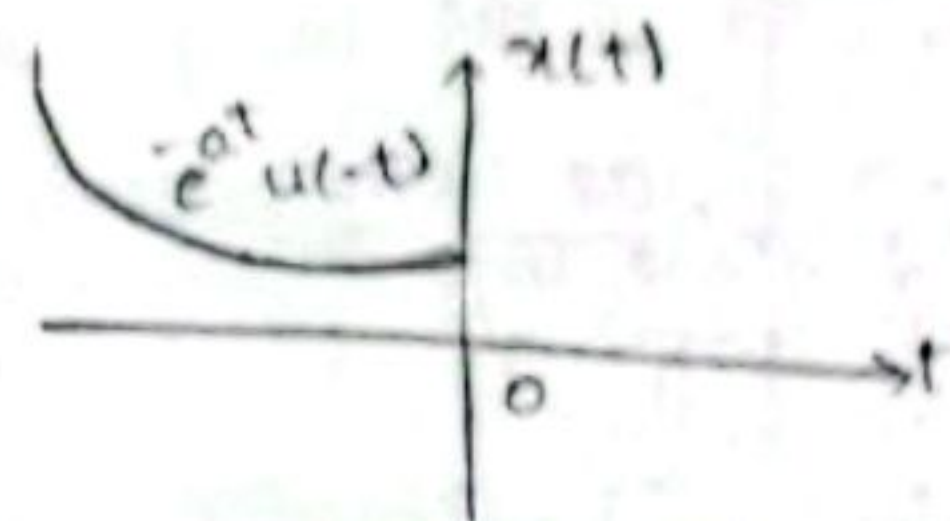
$$\therefore X(s) = \frac{-1}{s-a} [e^{-(\sigma + j\omega - a)\infty} - 1]$$

$$= \frac{1}{s-a} [1 - e^{-(\sigma + j\omega - a)\infty}]$$

$$= \frac{1}{s-a} [1 - \underbrace{e^{-(\sigma - a)\infty}}_0 \cdot \underbrace{e^{-j\omega\infty}}_1]$$

if $\sigma - a > 0$
 $\sigma > a$
 $\text{Re}(s) > a$

$$\therefore X(s) = \frac{1}{s-a} \quad \text{ROC: } \sigma > a$$



$$X(s) = \mathcal{L}[x(t)] = \int_{-\infty}^{\infty} x(t) e^{-st} dt$$

$$= \int_{-\infty}^0 e^{-at} u(-t) e^{-st} dt$$

$$= \int_0^{\infty} e^{-(s+a)t} dt$$

$$= \left. \frac{e^{-(s+a)t}}{-(s+a)} \right|_0^{\infty}$$

$$= \frac{-1}{s+a} [e^{-(s+a)\infty} - e^0]$$

$$= \frac{-1}{s+a} [1 - e^{-(s+a)\infty}]$$

Replace s with $\sigma + j\omega$

$$\therefore X(s) = \frac{-1}{s+a} [1 - e^{-(\sigma + j\omega + a)\infty}]$$

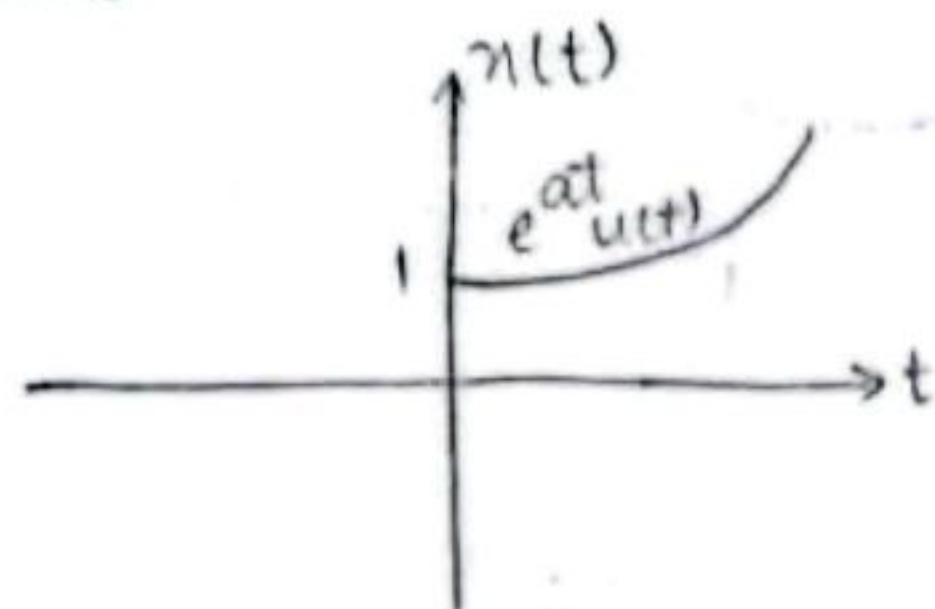
$$= \frac{-1}{s+a} [1 - \underbrace{e^{-(\sigma + a)\infty}}_0 \cdot \underbrace{e^{-j\omega\infty}}_1]$$

$$= \frac{-1}{s+a} [1 - 0 \cdot e^{-j\omega\infty}]$$

if $\sigma + a < 0$
 $\sigma < -a$
 $\text{Re}(s) < -a$

$$\therefore X(s) = \frac{-1}{s+a} \quad \text{ROC: } \sigma < -a$$

where $a > 0$



$$X(s) = \mathcal{L}[x(t)] = \int_{-\infty}^{\infty} x(t) e^{-st} dt$$

$$= \int_{-\infty}^{\infty} e^{at} u(t) e^{-st} dt$$

$$X(s) = \int_0^{\infty} e^{-(s-a)t} dt$$

$$X(s) = \left. \frac{e^{-(s-a)t}}{-(s-a)} \right|_0^{\infty}$$

$$X(s) = \frac{-1}{s-a} [e^{-(s-a)\infty} - e^0]$$

Replace s with $\sigma + j\omega$

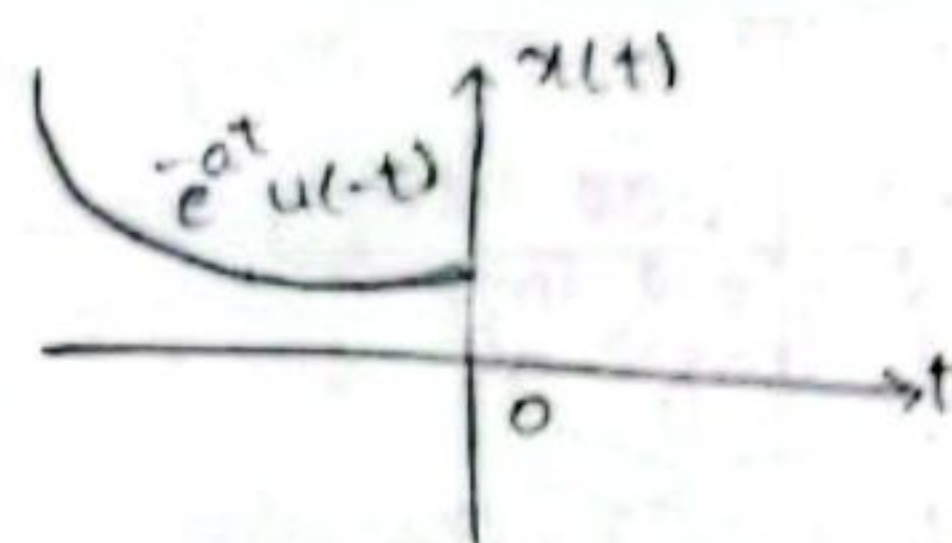
$$\therefore X(s) = \frac{-1}{s-a} [e^{-(\sigma + j\omega - a)\infty} - 1]$$

$$= \frac{1}{s-a} [1 - e^{-(\sigma + j\omega - a)\infty}]$$

$$= \frac{1}{s-a} [1 - \underbrace{e^{-(\sigma - a)\infty}}_0 \cdot \underbrace{e^{-j\omega\infty}}_1]$$

if $\sigma - a > 0$
 $\sigma > a$
 $\text{Re}(s) > a$

$$\therefore X(s) = \frac{1}{s-a} \quad \text{ROC: } \sigma > a$$



$$X(s) = \mathcal{L}[x(t)] = \int_{-\infty}^{\infty} x(t) e^{-st} dt$$

$$= \int_{-\infty}^{\infty} e^{-at} u(-t) e^{-st} dt$$

$$= \int_0^{\infty} e^{-(s+a)t} dt$$

$$= \left. \frac{e^{-(s+a)t}}{-(s+a)} \right|_0^{\infty}$$

$$= \frac{-1}{s+a} [e^{-(s+a)\infty} - e^0]$$

$$= \frac{-1}{s+a} [1 - e^{-(s+a)\infty}]$$

Replace s with $\sigma + j\omega$

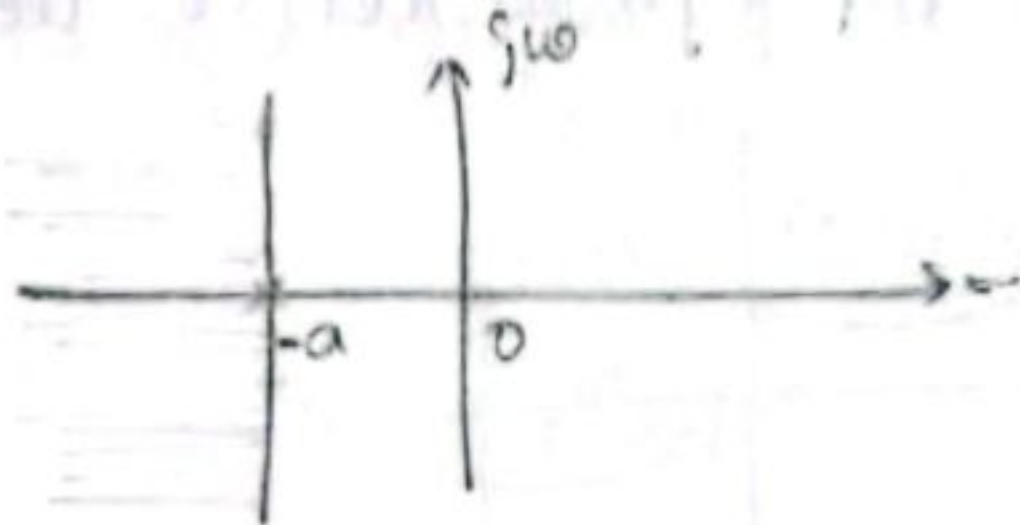
$$\therefore X(s) = \frac{-1}{s+a} [1 - e^{-(\sigma + j\omega + a)\infty}]$$

$$= \frac{-1}{s+a} [1 - e^{-(\sigma + a)\infty} \cdot e^{-j\omega\infty}]$$

$$= \frac{-1}{s+a} [1 - 0 \cdot e^{-j\omega\infty}]$$

if $\sigma + a < 0$
 $\sigma < -a$
 $\text{Re}(s) < -a$

$$\therefore X(s) = \frac{-1}{s+a} \quad \text{ROC: } \sigma < -a$$



NOTE:

⇒ The pole of the system is denominator term is zero

① $e^{-at} u(t) \xleftrightarrow{LT} \frac{1}{s+a}$
 pole $\Rightarrow s+a=0$
 $s=-a$

e^{-at} is causal signal
 $\therefore \text{ROC} : \sigma > -a$

② $e^{at} u(-t) \xleftrightarrow{LT} \frac{-1}{s-a}$
 pole $\Rightarrow s-a=0$
 $s=a$

e^{at} is anticausal signal
 $\therefore \text{ROC} : \sigma < a$

$e^{at} u(t) \xleftrightarrow{LT} \frac{1}{s-a}$
 pole: $s-a=0$
 $s=a$

e^{at} is ~~causal~~ causal signal
 $\therefore \text{ROC} : \sigma > a$

④ $e^{-at} u(-t) \xleftrightarrow{LT} \frac{-1}{s+a}$
 pole: $s+a=a$
 $s=-a$

e^{-at} is anticausal signal
 $\therefore \text{ROC} : \sigma < -a$

- * plus
- ① for causal signals ROC is $\sigma > \sigma_{\max}$
- ② for anticausal signals ROC is $\sigma < \sigma_{\min}$
- ③ for finite duration signal ROC is entire s-plane
- ④ find the L.T of the signal $x(t) = \delta(t)$

$$X(s) = \text{LT}[x(t)] = \int_{-\infty}^{\infty} x(t) e^{-st} dt$$

$$= \int_{-\infty}^{\infty} \delta(t) e^{-st} dt$$

Apply sampling property of an impulse

$$\int_{-\infty}^{\infty} y(t) \delta(t) dt = y(t) \Big|_{t=0}$$

$$\therefore X(s) = e^{-st} \Big|_{t=0} = e^0 = 1$$

$$\therefore X(s) = 1 \therefore \text{ROC} = \text{Entire s-plane}$$

⑤ Find the L.T of the signal $x(t) = u(t)$

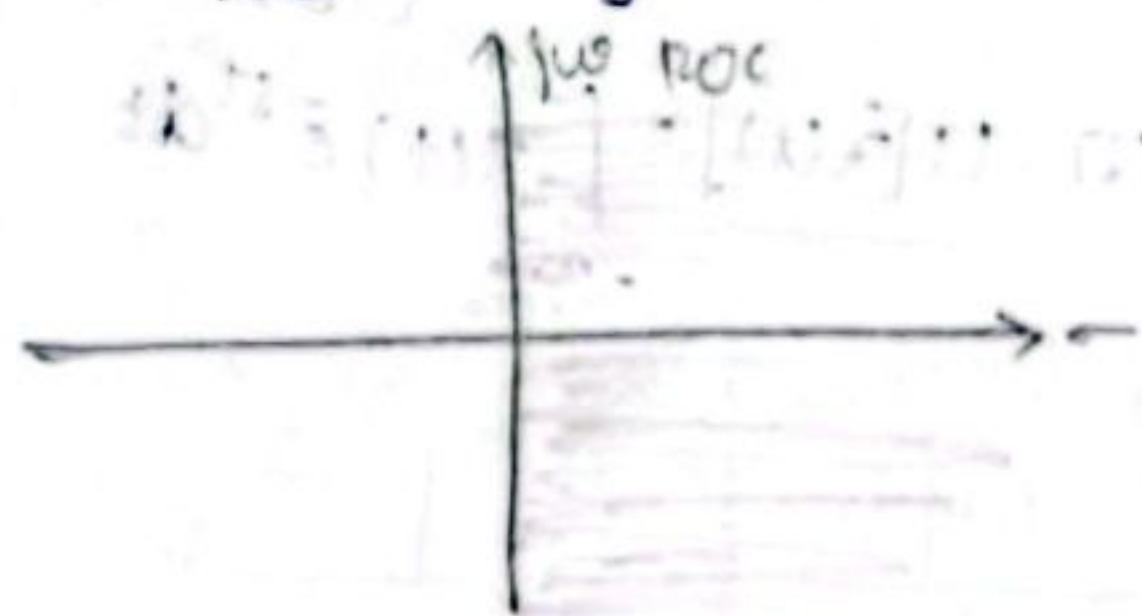
$$X(s) = \text{LT}[x(t)] = \int_{-\infty}^{\infty} x(t) e^{-st} dt$$

We can consider $e^{-at} u(t)$ or $e^{at} u(t)$ where $a=0$

$$\therefore y(t) = e^{-at} u(t) \xleftrightarrow{LT} Y(s) = \frac{1}{s+a} \quad \text{ROC} : \sigma > -a$$

put $a=0$

$$\therefore u(t) \xleftrightarrow{LT} \frac{1}{s} \quad \text{ROC} : \sigma > 0$$



$$x(t) = \begin{cases} e^{at} & \text{for } 0 \leq t \leq T \\ 0 & \text{otherwise} \end{cases}$$

$$X(s) = \mathcal{L}\{x(t)\} = \int_{-\infty}^{\infty} x(t) e^{-st} dt$$

$$= \int_0^T e^{at} e^{-st} dt$$

$$= \int_0^T e^{(a-s)t} dt$$

$$= \left[\frac{e^{(a-s)t}}{(a-s)} \right]_0^T$$

$$= \frac{1}{-a+s} [e^{(a-s)T} - e^0]$$

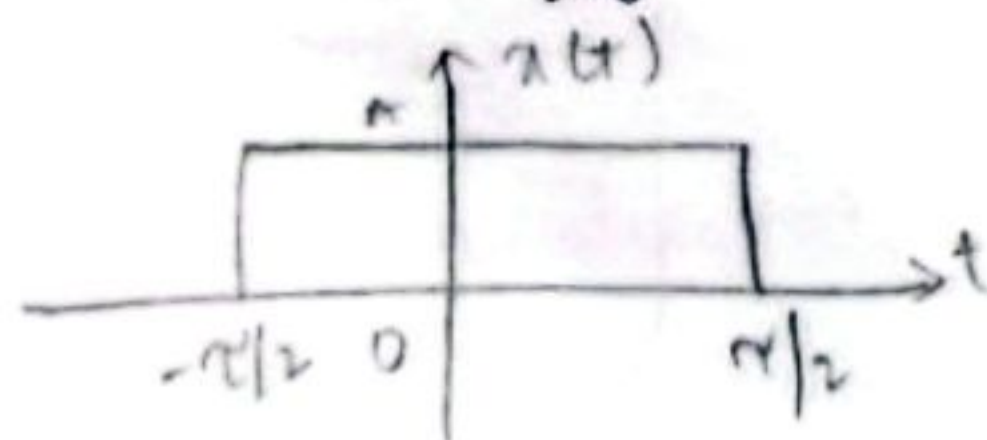
$$X(s) = \frac{1}{s-a} [1 - e^{-(s-a)T}]$$

$\therefore$ ROC: Entire s-plane.

for
① find the C.T of the rectangular pulse

$$x(t) = \text{rect}\left(\frac{t}{\tau}\right)$$

$$X(s) = \mathcal{L}\{x(t)\} = \int_{-\infty}^{\infty} x(t) e^{-st} dt$$



$$= \int_{-\tau/2}^{\tau/2} 1 \cdot e^{-st} dt$$

$$= 1 \left[\frac{e^{-st}}{-s} \right]_{-\tau/2}^{\tau/2}$$

$$= -\frac{1}{s} [e^{-s(\tau/2)} - e^{-s(-\tau/2)}]$$

$$X(s) = \frac{1}{s} [e^{s(\tau/2)} - e^{-s(\tau/2)}]$$

$\therefore$ ROC is entire s-plane

② find the ROC for following signal

$$x(t) = e^{-(1-3j)t} u(t)$$

formula: $\int_{-\infty}^{\infty} |e^{-st} x(t)| dt < \infty$

$$\therefore \int_{-\infty}^{\infty} |e^{-st} e^{-(1-3j)t} u(t)| dt < \infty$$

$$\int_0^{\infty} |e^{-st} e^{-(1-3j)t}| dt$$

$$\int_0^{\infty} |e^{-(s+1)t}| |e^{3jt}| dt$$

$$\therefore \int_0^{\infty} e^{-(s+1)t} dt = \left[\frac{e^{-(s+1)t}}{-(s+1)} \right]_0^{\infty}$$

$$= -\frac{1}{s+1} [e^{-(s+1)\infty} - e^0]$$

$$\sigma > -1$$

$$\therefore \text{ROC: } \sigma > -1$$

⑩ find the L.T of the signal $e^{-j\omega_0 t} u(t)$

we know that $e^{at} u(t) \xrightarrow{\text{LT}} \frac{1}{s+a}$ ROC: $\sigma > -a$

given $x(t) = e^{-j\omega_0 t} u(t)$

$$\therefore e^{-j\omega_0 t} u(t) \xrightarrow{\text{LT}} \frac{1}{s+j\omega_0}$$

$$\therefore \text{pole: } s+j\omega_0 = 0$$

$$s = -j\omega_0$$

Real part of the pole is zero

$$\therefore \text{ROC: } \sigma > 0$$

⑪ $x(t) = e^{j\omega_0 t} u(t)$

$$e^{at} u(t) \xrightarrow{\text{LT}} \frac{1}{s-a} \quad \text{ROC: } \sigma > a$$

$$\therefore e^{j\omega_0 t} u(t) \xrightarrow{\text{LT}} \frac{1}{s-j\omega_0} \quad \text{ROC: } \sigma > 0$$

Properties of Laplace transform

① Linearity property:

If $x_1(t) \xrightarrow{\text{LT}} X_1(s)$ ROC: R_1

$x_2(t) \xrightarrow{\text{LT}} X_2(s)$ ROC: R_2

Then

$$\alpha x_1(t) + \beta x_2(t) \xrightarrow{\text{LT}} \alpha X_1(s) + \beta X_2(s)$$

$$\text{ROC: } R_1 \cap R_2$$

Proof:

$$L[\alpha x_1(t) + \beta x_2(t)] = \int_{-\infty}^{\infty} (\alpha x_1(t) + \beta x_2(t)) e^{-st} dt$$

$$= \int_{-\infty}^{\infty} \alpha x_1(t) e^{-st} dt + \int_{-\infty}^{\infty} \beta x_2(t) e^{-st} dt$$

$$= \alpha \int_{-\infty}^{\infty} x_1(t) e^{-st} dt + \beta \int_{-\infty}^{\infty} x_2(t) e^{-st} dt$$

$$= \alpha L[x_1(t)] + \beta L[x_2(t)]$$

$$\therefore \alpha x_1(t) + \beta x_2(t) = \alpha X_1(s) + \beta X_2(s)$$

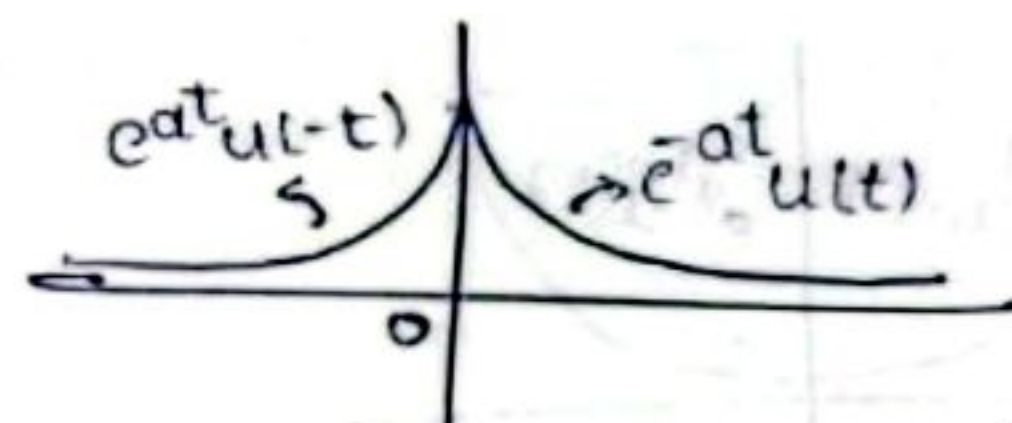
* Ex: Find the L.T of the signal $x(t) = e^{-a|t|}$

i, $a > 0$, ii, $a < 0$

i, $a > 0$

$$x(t) = e^{-a|t|} = \begin{cases} e^{-at} & \text{for } t \geq 0 \\ e^{at} & \text{for } t < 0 \end{cases}$$

$$\therefore x(t) = e^{-a|t|} = e^{-at} u(t) + e^{at} u(-t)$$

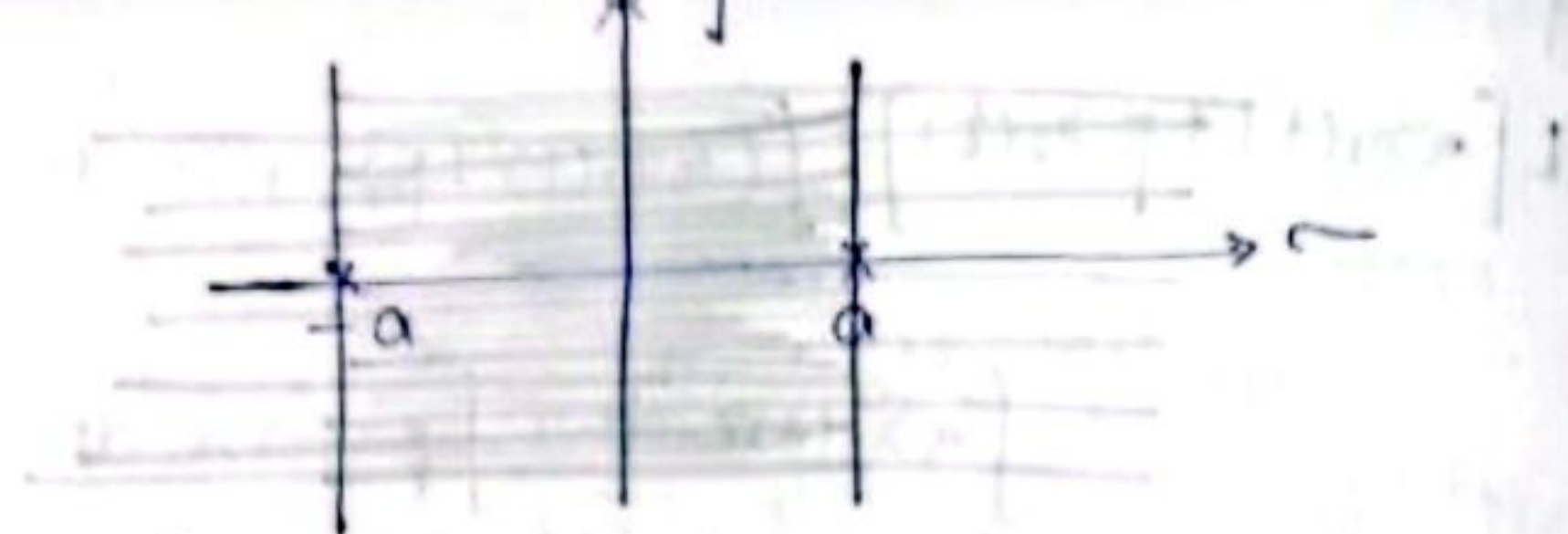


$\therefore$ Apply linearity property

$$L[x(t)] = L[e^{-at} u(t)] + L[e^{at} u(-t)]$$

$$= \frac{1}{s+a} - \frac{1}{s-a}$$

$$\text{ROC: } \sigma > -a \quad \text{ROC: } \sigma < a$$



$\therefore \text{ROC: } -a < \sigma < a$
and $X(s) = \frac{-2a}{s^2 - a^2}$

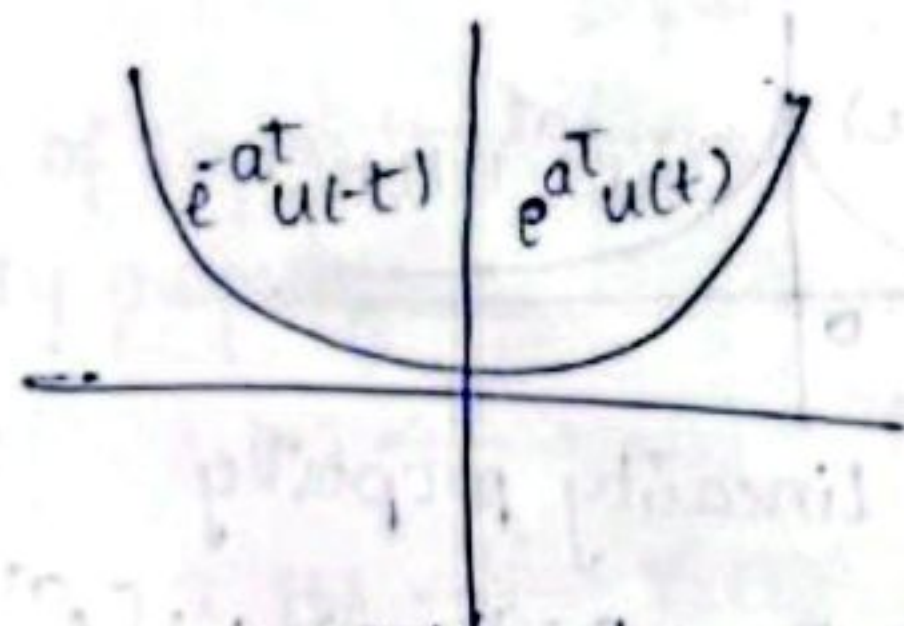
$\therefore$ The signal is non causal signal

Note:
properties of ROC:

① for two sided signal the ROC lies b/w the two intervals $\leftarrow \text{min} < \sigma < \text{max} \rightarrow$

② in $a > 0$

$$x(t) = e^{-at} = \begin{cases} e^{at} & \text{for } t > 0 \\ e^{-at} & \text{for } t < 0 \end{cases}$$

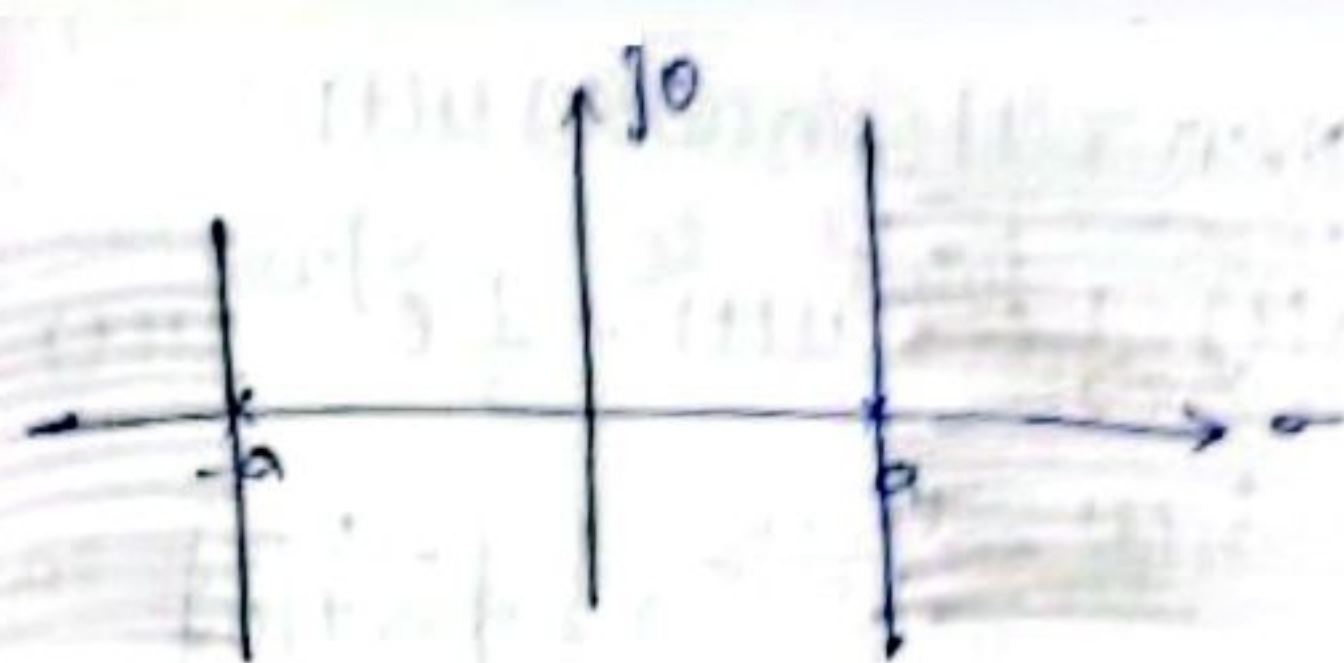


$\therefore x(t) = e^{-at} = e^{at}u(-t) + e^{-at}u(t)$

Apply linearity property

$$L[x(t)] = L[e^{at}u(-t)] + L[e^{-at}u(t)]$$

$$\therefore X(s) = \frac{1}{s-a} - \frac{1}{s+a}$$



$\therefore \text{common ROC} = \phi$

$\therefore$ Laplace transform doesn't exist

③ find the LT of the signal $x(t) = \cos(\omega_0 t)u(t)$

Given $x(t) = \cos(\omega_0 t)u(t)$

$$x(t) = \frac{1}{2}e^{j\omega_0 t}u(t) + \frac{1}{2}e^{-j\omega_0 t}u(t)$$

$$\frac{1}{2}[e^{j\omega_0 t}u(t)] \xrightarrow{\text{LT}} \frac{1}{2}\left[\frac{1}{s-j\omega_0}\right] \text{ROC: } \sigma > 0$$

$$\frac{1}{2}[e^{-j\omega_0 t}u(t)] \xrightarrow{\text{LT}} \frac{1}{2}\left[\frac{1}{s+j\omega_0}\right] \text{ROC: } \sigma > 0$$

Apply linearity property

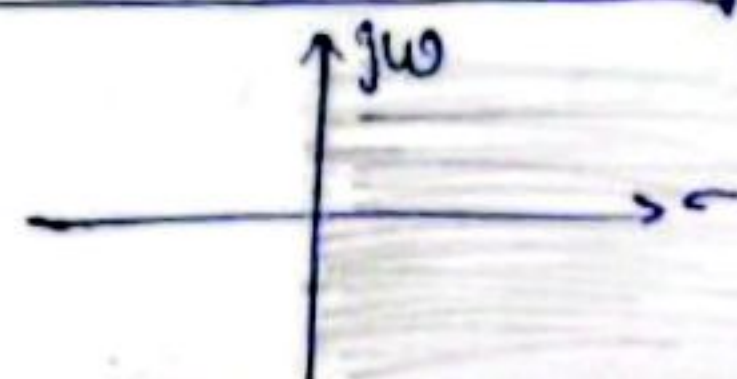
$$L[x(t)] = \frac{1}{2}L[e^{j\omega_0 t}u(t)] + \frac{1}{2}L[e^{-j\omega_0 t}u(t)]$$

$$\therefore X(s) = \frac{1}{2}\left[\frac{1}{s-j\omega_0}\right] + \frac{1}{2}\left[\frac{1}{s+j\omega_0}\right]$$

ROC: $\sigma > 0$

$$X(s) = \frac{s}{s^2 + \omega_0^2}$$

$$\boxed{\cos(\omega_0 t)u(t) \xrightarrow{\text{LT}} \frac{s}{s^2 + \omega_0^2}} \quad \text{ROC: } \sigma > 0$$



Q find L.T of $x(t) = \sin(\omega_0 t) u(t)$

given $x(t) = \sin(\omega_0 t) u(t)$

$$x(t) = \frac{1}{2} e^{j\omega_0 t} u(t) - \frac{1}{2} e^{-j\omega_0 t} u(t)$$

$$\therefore \frac{1}{2} e^{j\omega_0 t} u(t) \xrightarrow{LT} \frac{1}{2} \left[\frac{1}{s + j\omega_0} \right] \text{ ROC: } \sigma > 0$$

$$\frac{1}{2} e^{-j\omega_0 t} u(t) \xrightarrow{LT} \frac{1}{2} \left[\frac{1}{s - j\omega_0} \right] \text{ ROC: } \sigma > 0$$

Apply linearity property

$$L[x(t)] = \frac{1}{2} L[e^{j\omega_0 t} u(t)] - \frac{1}{2} L[e^{-j\omega_0 t} u(t)]$$

$$= \frac{1}{2} j \left[\frac{1}{s + j\omega_0} \right] - \frac{1}{2} j \left[\frac{1}{s - j\omega_0} \right]$$

$\therefore \text{ROC: } \sigma > 0$



$$\therefore \sin(\omega_0 t) u(t) \xrightarrow{LT} \frac{\omega_0}{s^2 + \omega_0^2} \text{ ROC: } \sigma > 0$$

② Time scaling property

$$\text{If } x(t) \xrightarrow{LT} X(s)$$

$$\text{then } x(at) \xrightarrow{LT} \frac{1}{|a|} X\left(\frac{s}{a}\right) \text{ ROC: } a\sigma$$

Proof:

Case ①: $a > 0$

$$\text{Let } at = t_1 \Rightarrow t = \frac{1}{a} t_1$$

$$dt = \frac{1}{a} dt_1$$

$$= \int_{-\infty}^{\infty} x(t_1) e^{-s\left(\frac{t_1}{a}\right)} \frac{1}{a} dt_1$$

$$= \frac{1}{a} \int_{-\infty}^{\infty} x(t_1) e^{-\left(\frac{s}{a}\right)t_1} dt_1$$

$$t_1 \rightarrow t$$

$$= \frac{1}{a} \int_{-\infty}^{\infty} x(t) e^{-\left(\frac{s}{a}\right)t} dt$$

$$\therefore L[x(at)] = \frac{1}{a} X\left(\frac{s}{a}\right)$$

Case ②:

$$a < 0$$

L[

If $x(t) \xrightarrow{LT} X(s)$ ROC: R
 then $x(-t) \xrightarrow{LT} X(-s)$ ROC: $-R$

Proof:

Time scaling property

$$x(at) \xrightarrow{LT} \frac{1}{|a|} X\left(\frac{s}{a}\right) \text{ ROC: } aR$$

Put $a = -1$

$$x(-t) \xrightarrow{LT} \frac{1}{|-1|} X\left(\frac{s}{-1}\right) \text{ ROC: } -R$$

$$\therefore x(-t) \xrightarrow{LT} X(-s)$$

Example:

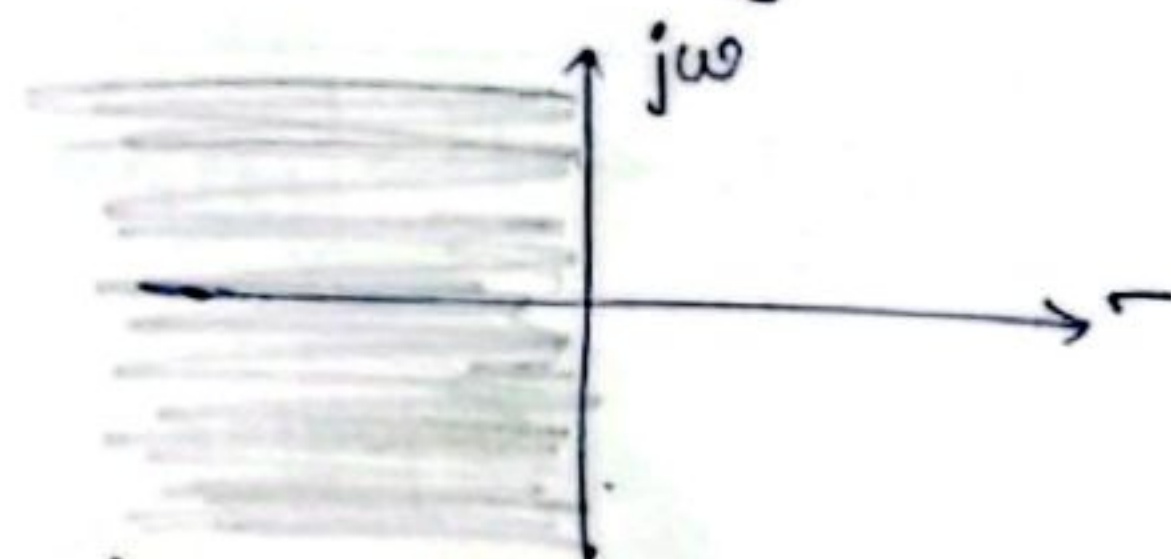
Find the LT of the signal $x(t) = u(-t)$

$$y(t) = u(t) \xrightarrow{LT} \frac{1}{s} = Y(s) \text{ ROC: } \sigma > 0$$

Apply time reversal property

$$y(-t) \xrightarrow{LT} Y(-s)$$

$$u(-t) \xrightarrow{LT} -\frac{1}{s} \text{ ROC: } \sigma < 0$$



① Time shifting property:

$$\text{If } x(t) \xrightarrow{LT} X(s) \text{ ROC: } R$$

$$\text{Then } x(t-t_0) \xrightarrow{LT} e^{-st_0} X(s) \text{ ROC: } R$$

Proof:

$$L[x(t-t_0)] = \int_{-\infty}^{\infty} x(t-t_0) e^{-st} dt$$

$$\text{Let } t-t_0 = t_1$$

$$t = t_1 + t_0$$

$$dt = dt_1$$

$$\therefore \int_{-\infty}^{\infty} x(t_1) e^{-s(t_1+t_0)} dt_1$$

$$\int_{-\infty}^{\infty} x(t_1) e^{-st_1} e^{-st_0} dt_1$$

$$= e^{-st_0} \int_{-\infty}^{\infty} x(t_1) e^{-st_1} dt_1$$

Replace t_1 with t

$$= e^{-st_0} \int_{-\infty}^{\infty} x(t) e^{-st} dt$$

$$= e^{-st_0} X(s)$$

$$\therefore x(t-t_0) \xrightarrow{LT} e^{-st_0} X(s) \text{ ROC: } R$$

Similarly

$$x(t+t_0) \xrightarrow{LT} e^{st_0} X(s) \text{ ROC: } R$$

Example:

$$\textcircled{1} x(t) = \delta(t-1)$$

$$\delta(t) \xrightarrow{LT} 1 \text{ ROC: Entire } s\text{-plane}$$

$$\therefore L[\delta(t-1)] = \int_{-\infty}^{\infty} \delta(t-1) e^{-st} dt$$

$$t-1 = t_1$$

$$t = t_1 + 1$$

$$dt = dt_1$$

$$\begin{aligned}
 &= \int_{-\infty}^{\infty} s(t) e^{-st_1} e^{-s} dt \\
 &= e^{-s} \int_{-\infty}^{\infty} s(t) e^{-st} dt \\
 &= e^{-s}
 \end{aligned}$$

$$\therefore s(t-1) \xrightarrow{LT} e^{-s} \quad \text{ROC: Entire s-Plane}$$

$$\textcircled{2} x(t) = u(t-2)$$

$$y(t) = u(t) \xrightarrow{LT} Y(s) = \frac{1}{s} \quad \text{ROC: } \sigma > 0$$

Time shifting

$$y(t-t_0) \xrightarrow{LT} Y(s) e^{-st_0}$$

$$u(t-2) \xrightarrow{LT} \frac{e^{-2s}}{s} \quad \text{ROC: } \sigma > 0$$

③ Shifting in s-Domain property

$$\text{If } x(t) \xrightarrow{LT} X(s) \quad \text{ROC: } \sigma > \sigma_0$$

$$\text{Then } e^{-s_0 t} x(t) \xrightarrow{LT} X(s+s_0) \quad \text{ROC: } \sigma > \sigma_0 + \sigma_0$$

Proof:

$$L[e^{-s_0 t} x(t)] = \int_{-\infty}^{\infty} e^{-s_0 t} x(t) \cdot e^{-st} dt$$

$$= \int_{-\infty}^{\infty} x(t) e^{-(s+s_0)t} dt$$

$$= X(s+s_0)$$

$$\therefore e^{-s_0 t} x(t) \xrightarrow{LT} X(s+s_0)$$

$$e^{s_0 t} x(t) \xrightarrow{LT} X(s-s_0)$$

$$e^{at} x(t) \xrightarrow{LT} X(s+a)$$

Example 1

$$\textcircled{1} x(t) = e^{-at} \cos(\omega_0 t) u(t)$$

$$y(t) = \cos(\omega_0 t) u(t) \xrightarrow{LT} Y(s) = \frac{s}{s^2 + \omega_0^2} \quad \text{ROC: } \sigma > 0$$

Apply shifting in s-domain property

$$\text{i.e. } e^{-at} y(t) \xrightarrow{LT} Y(s+a)$$

$$\boxed{e^{-at} \cos(\omega_0 t) u(t) \xrightarrow{LT} \frac{s+a}{(s+a)^2 + \omega_0^2}}$$

$$\text{ROC: } \sigma > 0 + a$$

$$\text{Poles} = (s+a)^2 + \omega_0^2 = 0$$

$$(s+a)^2 = -\omega_0^2$$

$$s+a = \pm j\omega_0$$

$$s = -a \pm j\omega_0$$

$$\therefore \text{Real part} = -a$$

$$\textcircled{2} x(t) = e^{-at} \sin(\omega_0 t) u(t)$$

$$y(t) = \sin(\omega_0 t) u(t) \xrightarrow{LT} Y(s) = \frac{\omega_0}{s^2 + \omega_0^2} \quad \text{ROC: } \sigma > 0$$

Apply shifting in s-domain property

$$\text{i.e. } e^{-at} y(t) \xrightarrow{LT} Y(s+a)$$

$$\therefore e^{-at} \sin(\omega_0 t) u(t) \xrightarrow{LT} \frac{\omega_0}{(s+a)^2 + \omega_0^2} \quad \text{ROC: } \sigma > 0 + a$$

If $x(t) \xrightarrow{LT} X(s)$ ROC: R
 then $\frac{dx(t)}{dt} \xrightarrow{LT} sX(s)$, ROC: R

Proof:

$$x(t) \xrightarrow{ILT} \frac{1}{2\pi j} \int_{-j\infty}^{+j\infty} X(s) e^{st} ds \quad \leftarrow \text{def of ILT}$$

differentiate w.r.t t on both sides

$$\frac{dx(t)}{dt} = \frac{1}{2\pi j} \frac{d}{dt} \left[\int_{-j\infty}^{+j\infty} X(s) e^{st} ds \right]$$

interchange the order of diff

$$\frac{dx(t)}{dt} = \frac{1}{2\pi j} \int_{-j\infty}^{+j\infty} X(s) \frac{d[e^{st}]}{dt} ds$$

$$\frac{dx(t)}{dt} = \frac{1}{2\pi j} \int_{-j\infty}^{+j\infty} X(s) e^{st} s \cdot ds$$

$$= \frac{1}{2\pi j} \int_{-j\infty}^{+j\infty} sX(s) e^{st} ds$$

$$\therefore \frac{dx(t)}{dt} = ILT [sX(s)]$$

$$L\left[\frac{dx(t)}{dt}\right] = sX(s)$$

$$\boxed{\frac{dx(t)}{dt} \xrightarrow{LT} sX(s)}$$

$$\frac{d^n x(t)}{dt^n} \xrightarrow{LT} s^n X(s)$$

* solve the following differential eqn

$$\frac{d^2 y(t)}{dt^2} + y(t) = \delta(t)$$

$$\text{Given } \frac{d^2 y(t)}{dt^2} + y(t) = \delta(t)$$

Apply LT on both sides

$$L\left[\frac{d^2 y(t)}{dt^2}\right] + L[y(t)] = L[\delta(t)]$$

$$s^2 Y(s) + Y(s) = 1$$

$$Y(s)[s^2 + 1] = 1$$

$$Y(s) = \frac{1}{s^2 + 1}$$

we know that

$$\sin(\omega_0 t) u(t) \xrightarrow{LT} \frac{\omega_0}{s^2 + \omega_0^2}$$

$$y(t) = \sin(t) u(t) \xrightarrow{LT} \frac{1}{s^2 + 1} = Y(s)$$

$$\therefore y(t) = \sin(t) u(t)$$

$$\frac{d^2 y(t)}{dt^2} + 3 \frac{dy(t)}{dt} + 2y(t) = \delta(t)$$

Apply LT on both side

$$L\left[\frac{d^2 y(t)}{dt^2}\right] + 3 \cdot L\left[\frac{dy(t)}{dt}\right] + 2 \cdot L[y(t)] = L[\delta(t)]$$

$$s^2 Y(s) + 3sY(s) + 2Y(s) = 1$$

$$Y(s) = \frac{1}{s^2 + 3s + 2}$$

$$Y(s) = \frac{1}{(s+1)(s+2)}$$

Apply partial fractions

$$Y(s) = \frac{1}{(s+1)(s+2)} = \frac{C_1}{s+1} + \frac{C_2}{s+2}$$

$$\therefore Y(s) = \frac{1}{s+1} - \frac{1}{s+2}$$

Apply ILT

$$y(t) = e^{-t}u(t) - e^{-2t}u(t)$$

① differentiation in s-domain property

$$\text{If } x(t) \xrightarrow{\text{LT}} X(s) \quad \text{ROC: } \sigma > \sigma_0$$

$$\text{Then } -tx(t) \xrightarrow{\text{LT}} \frac{dX(s)}{ds} \quad \text{ROC: } \sigma > \sigma_0$$

Proof:

$$X(s) = \int_{-\infty}^{\infty} x(t)e^{st} dt$$

integrate w.r.t s on both sides

$$\frac{dX(s)}{ds} = \frac{d}{ds} \int_{-\infty}^{\infty} x(t)e^{st} dt$$

$$\begin{aligned} \frac{dX(s)}{ds} &= \int_{-\infty}^{\infty} x(t) \frac{d}{ds} e^{st} dt \\ &= \int_{-\infty}^{\infty} x(t) \cdot (-t) e^{st} dt \end{aligned}$$

$$\boxed{-tx(t) \xrightarrow{\text{LT}} \frac{dX(s)}{ds}}$$

In general

$$\boxed{t^n x(t) \xrightarrow{\text{LT}} (-1)^n \frac{d^n X(s)}{ds^n}}$$

② $x(t) = t \cdot e^{-at} u(t)$

we know that

$$y(t) = e^{-at} u(t) \xrightarrow{\text{LT}} \frac{1}{s+a} = Y(s)$$

Apply diff in s-domain property

$$-ty(t) \xrightarrow{\text{LT}} \frac{dY(s)}{ds}$$

$$-t \cdot e^{-at} u(t) \xrightarrow{\text{LT}} \frac{-1}{(s+a)^2}$$

Amplitude scaling by an factor -1

$$\boxed{\therefore t e^{-at} u(t) \xrightarrow{\text{LT}} \frac{1}{(s+a)^2}} \quad \text{ROC: } \sigma > -a$$

③ Find the LT of Ramp signal $[x(t) = t u(t)]$

we know that

$$t e^{-at} u(t) \xrightarrow{\text{LT}} \frac{1}{(s+a)^2}$$

Put $a=0$

$$t u(t) \xrightarrow{\text{LT}} \frac{1}{s^2} \quad \text{ROC: } \sigma > 0$$

④ $x(t) = t^2 u(t)$

we know that

$$y(t) = t \cdot u(t) \xrightarrow{\text{LT}} Y(s) = \frac{1}{s^2}$$

apply diff in s-domain

$$-t y(t) \xrightarrow{LT} \frac{dY(s)}{ds}$$

$$-t^2 u(t) \xrightarrow{LT} \frac{-2}{s^3}$$

$$t^2 u(t) \xrightarrow{LT} \frac{2}{s^3} = \frac{2!}{s^3}$$

similarly:

$$t^3 u(t) \xrightarrow{LT} \frac{6}{s^4} = \frac{3!}{s^4}$$

$\therefore$ In general

$$\boxed{\frac{t^n}{n!} u(t) \xrightarrow{LT} \frac{1}{s^{n+1}}}$$

NOTE:

$$\frac{t^n}{n!} \cdot e^{-at} u(t) \xrightarrow{LT} \frac{1}{(s+a)^{n+1}}$$

By using shifting in s-domain property

② Convolution theorem

$$\text{If } x_1(t) \xrightarrow{LT} X_1(s) ; \text{ ROC: } R_1$$

$$x_2(t) \xrightarrow{LT} X_2(s) ; \text{ ROC: } R_2$$

$$\text{then } x_1(t) * x_2(t) \xrightarrow{LT} X_1(s) X_2(s) ; \text{ ROC: } R_1 \cap R_2$$

Proof: $L[x_1(t) * x_2(t)] = \int_{-\infty}^{\infty} [x_1(t) * x_2(t)] e^{-st} dt$

$$x_1(t) * x_2(t) = \int_{-\infty}^{\infty} x_1(\tau) x_2(t-\tau) d\tau$$

$$L[x_1(t) * x_2(t)] = \int_{-\infty}^{\infty} \left[\int_{-\infty}^{\infty} x_1(\tau) x_2(t-\tau) d\tau \right] e^{-st} dt$$

$$= \int_{-\infty}^{\infty} x_1(\tau) \left[\int_{-\infty}^{\infty} x_2(t-\tau) e^{-st} dt \right] d\tau$$

$$= \int_{-\infty}^{\infty} x_1(\tau) e^{-s\tau} x_2(s) d\tau$$

$$= x_2(s) \int_{-\infty}^{\infty} x_1(\tau) e^{-s\tau} d\tau$$

$$L[x_1(t) * x_2(t)] = x_2(s) \cdot X_1(s)$$

$$x_1(t) \cdot x_2(t) \xrightarrow{LT} \int_{-\infty}^{\infty} X_1(s) X_2(s) ds$$

$$x_1(t) * x_2(t) = \int_{-\infty}^{\infty} x_1(\tau) x_2(t-\tau) d\tau$$

$$\frac{t^n}{n!} e^{-at} u(t) \xrightarrow{\text{LT}} \frac{1}{(s+a)^{n+1}} \quad (3.18)$$

Apply shifting in s -domain

Convolution Theorem:

$$\text{If } x_1(t) \xrightarrow{\text{LT}} X_1(s) \quad \text{ROC: } R_1$$

$$x_2(t) \xrightarrow{\text{LT}} X_2(s) \quad \text{ROC: } R_2$$

$$\text{then } x_1(t) * x_2(t) \xrightarrow{\text{LT}} X_1(s) X_2(s), \quad \text{ROC: } R_1 \cap R_2$$

Proof:

$$L[x_1(t) * x_2(t)] = \int_{-\infty}^{\infty} [x_1(t) * x_2(t)] e^{-st} dt$$

$$x_1(t) * x_2(t) = \int_{-\infty}^{\infty} x_1(\tau) x_2(t-\tau) d\tau$$

$$= \int_{-\infty}^{\infty} \left[\int_{-\infty}^{\infty} x_1(\tau) x_2(t-\tau) d\tau \right] e^{-st} dt$$

$$= \int_{-\infty}^{\infty} x_1(\tau) \left[\int_{-\infty}^{\infty} x_2(t-\tau) e^{-st} dt \right] d\tau$$

$$= \int_{-\infty}^{\infty} x_1(\tau) e^{-s\tau} x_2(s) d\tau$$

Apply time shifting property

$$= \int_{-\infty}^{\infty} x_1(\tau) e^{-s\tau} d\tau x_2(s)$$

$$= x_2(s) \int_{-\infty}^{\infty} x_1(\tau) e^{-s\tau} d\tau$$

$$L[x_1(t) * x_2(t)] = x_2(s) L[x_1(t)] = x_2(s) X_1(s)$$

$$x_1(t) * x_2(t) = L^{-1}[X_1(s) X_2(s)]$$

$$x_1(t) * x_2(t) = \int_{-\infty}^{\infty} x_1(\tau) x_2(t-\tau) d\tau$$

$$= L^{-1}[X_1(s) X_2(s)]$$

$$L[x_1(t) * x_2(t)] = L[x_1(s) \cdot x_2(s)]$$

$$x_1(t) * x_2(t) \xleftrightarrow{LT} X_1(s) \cdot X_2(s)$$

Find the convolution b/w the two following signals. $x_1(t) = u(t)$ & $x_2(t) = u(t)$ using convolution theorem.

using convo theorem.

$$x_1(t) = u(t)$$

$$x_2(t) = u(t)$$

using Ramp signal

$$x_1(t) = u(t) \xleftrightarrow{LT} X_1(s) = \frac{1}{s} \quad \sigma > 0$$

$$x_2(t) = u(t) \xleftrightarrow{LT} X_2(s) = \frac{1}{s} \quad \sigma > 0$$

$$x_1(t) * x_2(t) \xleftrightarrow{LT} L^{-1}[X_1(s) X_2(s)]$$

$$= L^{-1}\left[\frac{1}{s^2}\right] \quad \sigma > 0$$

$$= t \cdot u(t)$$

Find the convolution b/w the two following signals. $x_1(t) = e^{-at} u(t)$ & $x_2(t) = e^{-bt} u(t)$

Given $x_1(t) = e^{-at} u(t)$
 $x_2(t) = e^{-bt} u(t)$

$$x_1(t) = e^{-at} u(t) \xleftrightarrow{LT} X_1(s) = \frac{1}{s+a} \quad \sigma > -a$$

$$x_2(t) = e^{-bt} u(t) \xleftrightarrow{LT} X_2(s) = \frac{1}{s+b} \quad \sigma > -b$$

$$x_1(t) * x_2(t) = L^{-1}\left[\frac{1}{s} X_1(s) \cdot X_2(s)\right]$$

$$= L^{-1}\left[\frac{1}{(s+a)(s+b)}\right]$$

$$\frac{1}{(s+a)(s+b)} = \frac{C_1}{s+a} + \frac{C_2}{s+b}$$

$$1 = C_1(s+b) + C_2(s+a)$$

put $s = -a$

$$1 = C_1(b-a) \Rightarrow C_1 = \frac{1}{b-a}$$

put $s = -b$

$$C_2 = \frac{1}{b-a}$$

$$X(s) = \frac{1}{b-a} \left[\frac{1}{s+a} - \frac{1}{s+b} \right]$$

$$x(t) = \frac{1}{b-a} [e^{-at} u(t) - e^{-bt} u(t)]$$

3) Multiplication Theorem (Convolution in s-domain)

If $x_1(t) \xleftrightarrow{LT} X_1(s)$ ROC: R_1

$x_2(t) \xleftrightarrow{LT} X_2(s)$ ROC: R_2

$$x_1(t) * x_2(t) \xleftrightarrow{LT} \frac{1}{2\pi j} [X_1(s) * X_2(s)] \quad \text{ROC: } R_1 \cap R_2$$

Proof: $x_1(t) = \frac{1}{2\pi j} \int_{\sigma-j\infty}^{\sigma+j\infty} X_1(\lambda) e^{\lambda t} d\lambda$

$$L[x_1(t) * x_2(t)] = \int_{-\infty}^{\infty} [x_1(t) * x_2(t)] e^{-st} dt$$

$$= \int_{-\infty}^{\infty} \left[\frac{1}{2\pi j} \int_{\sigma-j\infty}^{\sigma+j\infty} X_1(\lambda) e^{\lambda t} d\lambda \right] x_2(t) e^{-st} dt$$

$$= \frac{1}{2\pi j} \int_{\sigma-j\infty}^{\sigma+j\infty} X_1(\lambda) \left[\int_{-\infty}^{\infty} x_2(t) e^{-(s-\lambda)t} dt \right] d\lambda$$

$$= \frac{1}{2\pi j} \int_{\sigma-j\infty}^{\sigma+j\infty} X_1(\lambda) X_2(s-\lambda) d\lambda$$

$$= \frac{1}{2\pi j} \left(x_1(s) \cdot x_2(s) \right)$$

$$x_1(t) \cdot x_2(t) \xrightarrow{\text{LT}} \frac{1}{2\pi j} \left(x_1(s) \cdot x_2(s) \right)$$

Integration in time domain property:

$$\int_0^t x(\tau) d\tau \xrightarrow{\text{LT}} \frac{x(s)}{s} \quad \text{ROC: } \text{Re}\{s\} > \sigma_0$$

$$\text{then } \int_0^t x(\tau) d\tau \xrightarrow{\text{LT}} \frac{x(s)}{s} \quad \text{ROC: } \text{Re}\{s\} > \sigma_0$$

$$x(t) \cdot u(t) = \int_0^t x(\tau) u(t-\tau) d\tau$$

$$x(t) \cdot u(t) = \int_0^t x(\tau) d\tau$$

Apply Laplace on both sides

$$\mathcal{L}\{x(t) \cdot u(t)\} = \mathcal{L}\left\{\int_0^t x(\tau) d\tau\right\}$$

$$\mathcal{L}\left\{\int_0^t x(\tau) d\tau\right\} = \mathcal{L}\{x(t)\} \cdot \mathcal{L}\{u(t)\}$$

$$\int_0^t x(\tau) d\tau \xrightarrow{\text{LT}} \frac{x(s)}{s}$$

$$\int_0^t y(\tau) d\tau = 3u(t) - 2y(t) \quad \text{find } y(t)$$

$$\mathcal{L}\left\{\int_0^t y(\tau) d\tau\right\} = \mathcal{L}\{3u(t)\} - \mathcal{L}\{2y(t)\}$$

$$\frac{Y(s)}{s} = \frac{3}{s} - 2Y(s)$$

$$\frac{Y(s)}{s} + 2Y(s) = \frac{3}{s}$$

$$Y(s) \left[\frac{1}{s} + 2 \right] = \frac{3}{s}$$

$$Y(s) \left[\frac{1+2s}{s} \right] = \frac{3}{s}$$

$$Y(s) = \frac{3}{1+2s} = \frac{3/2}{s + 1/2}$$

$$y(t) = \frac{3}{2} e^{-t/2} u(t)$$

Integration in s-domain property:

$$\int_0^t x(\tau) d\tau \xrightarrow{\text{LT}} \frac{x(s)}{s} \quad \text{ROC: } \text{Re}\{s\} > \sigma_0$$

$$\text{then } \frac{x(t)}{t} \xrightarrow{\text{LT}} \int_0^s x(s) ds \quad \text{ROC: } \text{Re}\{s\} > \sigma_0$$

$$\text{Proof: } x(s) = \int_0^\infty x(t) e^{-st} dt$$

$$\int_0^\infty x(s) ds = \int_0^\infty \left[\int_0^\infty x(t) e^{-st} dt \right] ds$$

$$= \int_0^\infty x(t) \left[\int_0^\infty e^{-st} ds \right] dt$$

$$\int_0^\infty e^{-st} ds = \left[\frac{e^{-st}}{-t} \right]_0^\infty = -\frac{1}{t} [e^{-\infty} - e^{-0}]$$

$$\int_0^\infty x(s) ds = \int_0^\infty \frac{x(t)}{t} e^{-st} dt$$

$$\int_0^\infty x(s) ds = \mathcal{L}\left\{\frac{x(t)}{t}\right\}$$

$$\frac{x(t)}{t} \xrightarrow{\text{LT}} \int_0^s x(s) ds$$