

Example from last lecture

$$\frac{dy(t)}{dt} + y(t) = x(t)$$

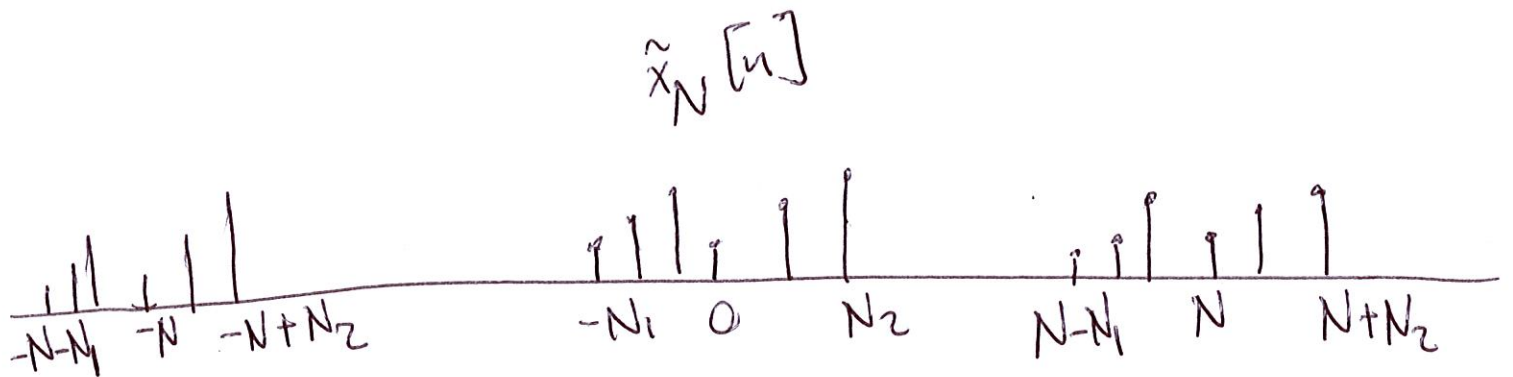
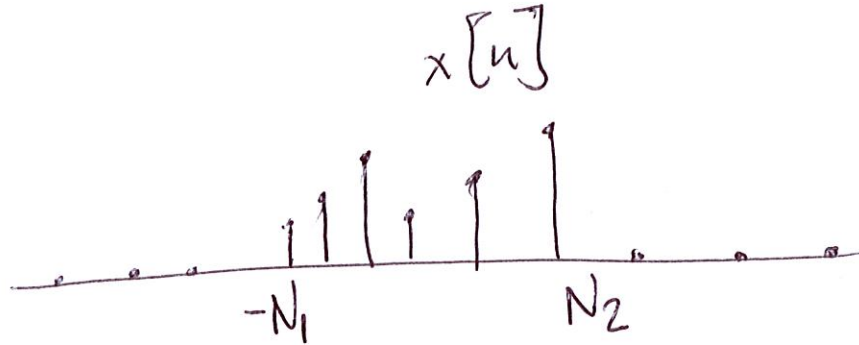
$$H(j\omega) = \frac{1}{1 + j\omega}$$

$$h(t) = e^{-t} u(t)$$

Approximation to Low Pass
filter

Discrete-Time Fourier Transform

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$$\lim_{N \rightarrow \infty} \tilde{x}_N[n] = x[n]$$

$$\tilde{x}_N[n] = \sum_{k=\langle N \rangle} a_k e^{j k \left(\frac{2\pi}{N} \right) n}$$

$$a_k = \frac{1}{N} \sum_{n=\langle N \rangle} \tilde{x}_N[n] e^{-j k \left(\frac{2\pi}{N} \right) n}$$

$$a_k = \frac{1}{N} \sum_{n=-N_1}^{N_2} \tilde{x}_N[n] e^{-j\tau k \left(\frac{2\pi}{N}\right) n} \quad (3)$$

$$= \frac{1}{N} \sum_{n=-\infty}^{\infty} x[n] e^{-j\tau k \left(\frac{2\pi}{N}\right) n}$$

$$X(e^{j\tau\omega}) = \sum_{n=-\infty}^{\infty} x[n] e^{-j\tau\omega n}$$

$$\rightarrow a_k = \frac{1}{N} X(e^{j\tau k \omega_0})$$

$$\tilde{x}_N[n] = \sum_{k=\langle N \rangle} \frac{1}{N} X(e^{j\tau k \omega_0}) e^{j\tau k \omega_0 n}$$

$$= \frac{1}{2\pi} \sum_{k=\langle N \rangle} X(e^{j\tau k \omega_0}) e^{j\tau k \omega_0 n} \omega_0$$

$$\tilde{x}_N[n] = \frac{1}{2\pi} \sum_{k=\langle N \rangle} X(e^{j k \omega_0}) e^{j k \omega_0 n} \omega_0 \quad (4)$$

$$x[n] = \lim_{N \rightarrow \infty} \hat{x}_N[n]$$

$$= \lim_{\omega_0 \rightarrow 0} \tilde{x}_N[n]$$

$$= \frac{1}{2\pi} \int_{2\pi} X(e^{j\omega}) e^{j\omega n} d\omega$$

$$X(e^{j\omega}) = \sum_{n=-\infty}^{\infty} x[n] e^{-j\omega n}$$

$$x[n] = \frac{1}{2\pi} \int_{2\pi} X(e^{j\omega}) e^{j\omega n} d\omega$$

Example 5.1

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$$x[n] = a^n u[n], \quad |a| < 1$$

$$X(e^{j\omega}) = \sum_{n=-\infty}^{\infty} x[n] e^{-j\omega n}$$

$$= \sum_{n=0}^{\infty} a^n e^{-j\omega n}$$

$$= \sum_{n=0}^{\infty} (a e^{-j\omega})^n$$

$$= \frac{1}{1 - a e^{-j\omega}}$$

$$\sum_{n=0}^{\infty} r^n = \frac{1}{1-r}$$

$|r| < 1$

Example 5.2

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$$x[n] = a^{|n|}, \quad |a| < 1$$

$$X(e^{j\omega}) = \sum_{n=-\infty}^{\infty} a^{|n|} e^{-j\omega n}$$

$$= \sum_{n=0}^{\infty} a^n e^{-j\omega n} + \sum_{n=-\infty}^{-1} a^{-n} e^{-j\omega n}$$

$$= \sum_{n=0}^{\infty} a^n e^{-j\omega n} + \sum_{m=1}^{\infty} a^m e^{j\omega m}$$

$$= \sum_{n=0}^{\infty} (a e^{-j\omega})^n + \sum_{m=1}^{\infty} (a e^{j\omega})^m$$

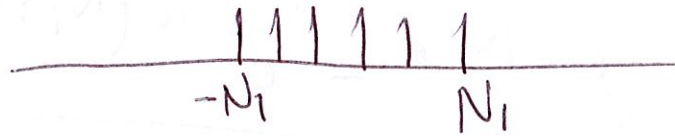
$$= \frac{1}{1 - a e^{-j\omega}} + \frac{a e^{j\omega}}{1 - a e^{j\omega}}$$

$$= \frac{1 - a^2}{1 - 2a \cos \omega + a^2}$$

Example 5.3

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$$x[n] = \begin{cases} 1 & , |n| \leq N_1 \\ 0 & , |n| > N_1 \end{cases}$$



$$X(e^{j\omega}) = \sum_{n=-\infty}^{\infty} x[n] e^{-j\omega n}$$

$$= \sum_{n=-N_1}^{N_1} e^{-j\omega n}$$

$$= \sum_{n=-N_1}^{\infty} e^{-j\omega n} - \sum_{n=N_1+1}^{\infty} e^{-j\omega n}$$

$$= e^{j\omega N_1} \sum_{n=0}^{\infty} e^{-j\omega n} - e^{-j\omega(N_1+1)} \sum_{n=0}^{\infty} e^{-j\omega n}$$

$$X(e^{j\omega}) = \frac{e^{j\omega N_1} - e^{-j\omega(N_1+1)}}{1 - e^{-j\omega}} \quad (2)$$

$$= \frac{e^{j\omega N_1} - e^{-j\omega(N_1+1)}}{1 - e^{-j\omega}} \cdot \frac{e^{+j\omega \frac{1}{2}}}{e^{+j\omega \frac{1}{2}}}$$

$$= \frac{e^{j\omega(N_1 + \frac{1}{2})} - e^{-j\omega(N_1 + \frac{1}{2})}}{e^{j\omega \frac{1}{2}} - e^{-j\omega \frac{1}{2}}}$$

$$= \frac{\sin \omega(N_1 + \frac{1}{2})}{\sin \frac{\omega}{2}}$$

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Example 5.4

$$x[n] = \delta[n]$$

$$X(e^{j\omega}) = \sum_{n=-\infty}^{\infty} x[n] e^{-j\omega n} = 1$$

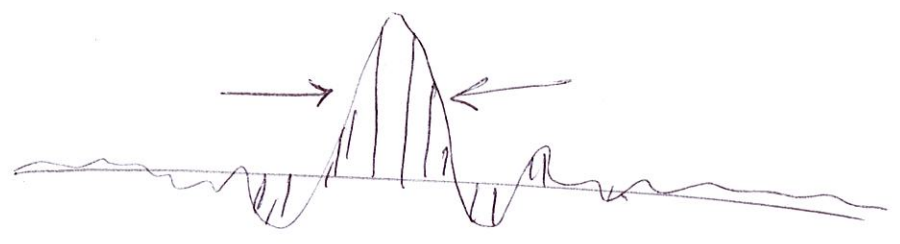
Assume we pass $X(e^{j\omega})$ by
 * an ideal LPF with cutoff
 frequency $\omega_c < \pi$

$$\begin{aligned} \hat{x}[n] &= \frac{1}{2\pi} \int_{-\pi}^{\pi} X(e^{j\omega}) e^{j\omega n} d\omega \\ &= \frac{1}{2\pi} \int_{-\omega_c}^{\omega_c} X(e^{j\omega}) e^{j\omega n} d\omega \end{aligned}$$

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$$\hat{x}[n] = \frac{1}{2\pi} \int_{-\omega_c}^{\omega_c} e^{j\omega n} d\omega$$

$$= \frac{\cancel{\sin \omega_c n}}{\cancel{\pi n}} \frac{\sin \omega_c n}{\pi n}$$



As $\omega_c \uparrow$



becomes an impulse
when $\omega_c = \pi$

Convergence Issues

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

Only condition
for existence of
Fourier Transform

Next time: FT of DT Periodic
Signals
