

تقدم لجنة

ملخص لمادة:

معالجة إشارات و أنظمة

جزيل الشكر للطالب:

حمزة اسماعيل



* Signals and Systems :-

* Improper Integrals and Infinite Series :-

1. Improper Integrals :-

$$\int_0^{\infty} f(t) dt = \lim_{x \rightarrow \infty} \int_0^x f(t) dt \begin{cases} \text{Convergent} \\ \text{Divergent} \end{cases}$$

$$\int_{-\infty}^{\infty} f(t) dt = \lim_{x \rightarrow \infty} \int_{-x}^x f(t) dt$$

2. Infinite Series :-

$$\sum_{n=0}^{\infty} x[n] = \lim_{N \rightarrow \infty} \sum_{n=0}^N x[n] \begin{cases} \text{Convergent} \\ \text{Divergent} \end{cases}$$

$$\sum_{n=-\infty}^{\infty} x[n] = \lim_{N \rightarrow \infty} \sum_{n=-N}^N x[n]$$

* Type of signals :-

1. Continuous time signal (CT).

$x(t)$ → Continuous time signal.

2. Discrete time signal (DT).

$x[n]$ → Discrete time signal.

n : Integer.

* Signals :-

Signal : function of one or more independent variable.

$f(t), x[n]$ → Signals.

t, n → Independent Variable.

f, x → dependent Variable.

$f(t)$ → Continuous time signal.

$x[n]$ → Discrete time signal.

The difference between (CT) and (DT) is that (DT) takes only integer numbers.

* Signals :-

1. Real Valued Signal.

→ Continuous time signal

$$f(t) = a(t) \rightarrow \text{real value.}$$

→ Discrete time signal

$$x[n] = a[n] \rightarrow \text{real value.}$$

2. Complex Valued Signal :-

→ Polar Coordinate. $x = a + jb$.

$$\text{magnitude } |x| = \sqrt{a^2 + b^2}$$

$$\text{Phase } \theta = \tan^{-1}\left(\frac{b}{a}\right)$$

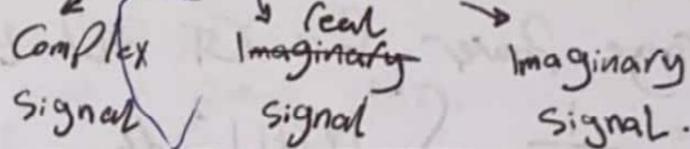
→ Cartesian coordinate :-

$$x = a + jb$$

a → real part

b → Imaginary part.

$$x(t) = a(t) + jb(t) \Rightarrow \text{Complex signal}$$



* Signal Power and Energy :-

1. Physical power, energy :-

$$\text{Power} = \frac{d \text{ energy}}{dt} \quad \text{Energy} = \int_{t_1}^{t_2} \text{Power} dt$$

2. Signal power, energy :-

$$\rightarrow \text{average} = \int f(t) dt$$

$$\rightarrow \text{average}_{CT} = \frac{1}{t_2 - t_1} \int_{t_1}^{t_2} x(t) dt$$

$$\rightarrow \text{average}_{DT} = \frac{1}{n_2 - n_1 + 1} \sum_{n_1}^{n_2} x[n]$$

Continuous → Integration (\int)

Discrete → Series (\sum)

* Signals and Systems :-

* Total Energy :-

1. total energy for CT $x(t, t_2)$.

$$E_{total} = \int_{t_1}^{t_2} |x(t)|^2 dt \geq 0$$

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

2. total energy for DT $x[n, n_2]$

$$E_{total} = \sum_{n=n_1}^{n_2} |x[n]|^2$$

$$E_{\infty} = \sum_{n=-\infty}^{\infty} |x[n]|^2 = \lim_{N \rightarrow \infty} \sum_{n=-N}^N |x[n]|^2$$

* Average Power :-

1. average power for CT $x(t, t_2)$

$$P_{avg} = \frac{1}{t_2 - t_1} \int_{t_1}^{t_2} |x(t)|^2 dt$$

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

2. average power for DT $x[n, n_2]$

$$P_{avg} = \frac{1}{n_2 - n_1 + 1} \sum_{n=n_1}^{n_2} |x[n]|^2$$

$$P_{\infty} = \lim_{N \rightarrow \infty} \frac{1}{2N+1} \sum_{n=-N}^N |x[n]|^2$$

* Linear transformation of the independent variable :-

Linear transformation (CT) signal

$$x(t) \rightarrow x(\alpha t + \beta)$$

Linear transformation (DT) signal.

$$x[n] \rightarrow x[\alpha n + \beta]$$

$\alpha, \beta \rightarrow$ constant

(real value not complex). [2]

* Time shifting and Time scaling :-

1. B : represent time shifting.

$\alpha=1, B>0 \rightarrow$ Left (time advance).

$\alpha=1, B<0 \rightarrow$ right (time delay).

2. α : represent time scaling/reversal.

$B=0, \alpha=-1 \rightarrow$ reverse about y-axis.

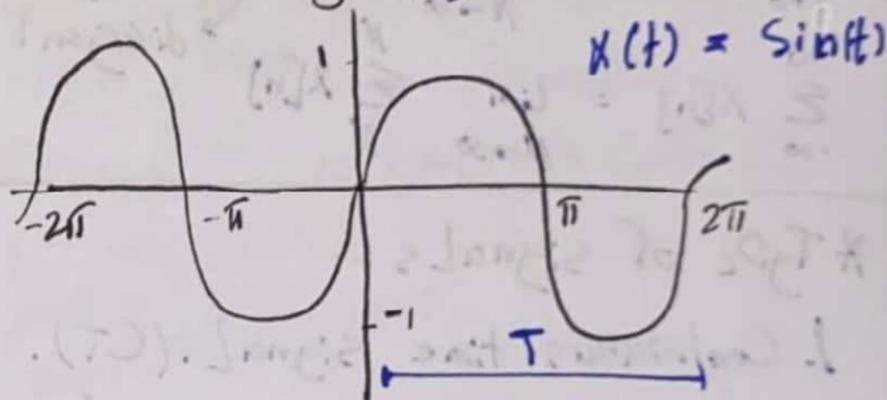
$|\alpha| > 1 \rightarrow$ Compression (تضييق)

$|\alpha| < 1 \rightarrow$ stretching (توسيع)

\Rightarrow Compression and stretching

(يعبر بالعزلة على محور الـ x وعلى y).

* Periodic signals :-



T : Period . $T = 2\pi$

f : Frequency $f = \frac{1}{T} = \frac{1}{2\pi}$ (Hz)

ω : angular frequency $\omega = 2\pi f = \frac{2\pi}{T}$

$\sin(t) = \sin(t + 2\pi) = \sin(t + mT)$
 m : is an integer.

the fundamental period $\rightarrow (T_0), (N_0)$
 (Period) \rightarrow العزلة الأساسية

* formal Definitions of Periodic signals :-

1. CT $x(t)$ is Periodic if ..

$$x(t) = x(t + mT) \text{ إذا كان } (T) \text{ رقم صحيح}$$

عزلة أساسية لكل قيم (t) .

2. DT $x[n]$ is Periodic if ..

$$x[n] = x[n + mN] \text{ إذا كان } (N) \text{ رقم صحيح}$$

$n, m, N \rightarrow$ Integers. عزلة أساسية.

* Signals and Systems :-

* The fundamental period (T_0):-

$$X(t) = \cos(\omega_0 t)$$

$$X(t) = X(t + 2\pi)$$

$$\cos(\omega_0 t) = \cos(\omega_0 (t + 2\pi))$$

$$\cos(\omega_0 t) = \cos(\omega_0 t + nT\omega_0)$$

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

$$\omega_0 = \frac{2\pi}{T_0} \quad ; \quad \omega_0 : \text{fundamental frequency}$$

* Odd and even signals :-

- A signal is even if :-

1. CT case :- $X(t) = X(-t)$

2. DT case :- $X[n] = X[-n]$

- A signal is odd if :-

1. CT case :- $X(t) = -X(-t)$

2. DT case :- $X[n] = -X[-n]$

* Euler Identity :-

$$e^{j\theta} = \cos \theta + j \sin \theta$$

real part imaginary part

Any signal \Rightarrow can express it by

2 sub segments \rightarrow odd only + even only

CT case: $X(t) = \text{od}\{X(t)\} + \text{Ev}\{X(t)\}$

$$\text{od}\{X(t)\} = \frac{X(t) - X(-t)}{2}$$

$$\text{Ev}\{X(t)\} = \frac{X(t) + X(-t)}{2}$$

$$\text{od}\{X(t)\} + \text{Ev}\{X(t)\} = X(t)$$

3

* Basic CT signals (exponential and sinusoidal signals).

general complex exponential signal

$$X(t) = C e^{at} \quad , \quad C, a \rightarrow \text{complex number}$$

$$C = |C| e^{j\theta} \quad a = r + j\omega_0$$

$$X(t) = |C| e^{j\theta} e^{(r+j\omega_0)t}$$

$$X(t) = |C| e^{rt} e^{j(\theta + \omega_0 t)}$$

$$X(t) = |C| e^{rt} (\cos(\theta + \omega_0 t) + j \sin(\theta + \omega_0 t))$$

amplitude. real part imaginary part

$$X(t) = C e^{at} \quad , \quad C, a \rightarrow \text{real number}$$

$C=1$ - $a \rightarrow$ doesn't have real part.

$$X(t) = e^{j\omega_0 t} \rightarrow \text{Periodic}$$

$$X(t) = e^{j\omega_0 t} = \cos(\omega_0 t) + j \sin(\omega_0 t)$$

$$X(t) = X(t+T)$$

$$e^{j\omega_0 t} = e^{j\omega_0 (t+T)} \Rightarrow e^{j\omega_0 T} = 1$$

$$e^{j\omega_0 T} = 1 \quad , \quad e^0 = 1$$

$$\therefore \omega_0 T = 0, 2\pi, 4\pi, \dots$$

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

* Basic DT signals (exponential and sinusoidal signals) :-

general complex exponential signal

$$X[n] = C \alpha^n \quad , \quad X[n] = C e^{Bn}$$

$C, \alpha \rightarrow$ complex number

$$C = |C| e^{j\theta} \quad \alpha = |\alpha| e^{j\omega_0}$$

$$X[n] = C \alpha^n$$

$$X[n] = |C| e^{j\theta} |\alpha|^n e^{j\omega_0 n}$$

$$X[n] = |C| |\alpha|^n e^{j(\omega_0 n + \theta)}$$

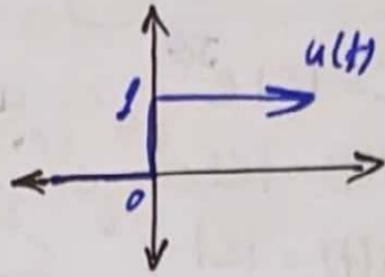
$$X[n] = |C| |\alpha|^n (\cos(\omega_0 n + \theta) + j \sin(\omega_0 n + \theta))$$

Signals and Systems:-

* Unit step function and dirac delta function (Impulse):-

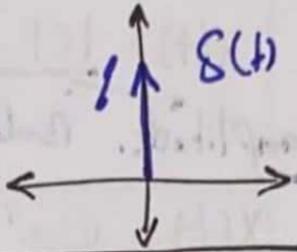
1. Unit step:-

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



2. Impulse function $\delta(t)$

$$\delta(t) = \begin{cases} 1, & t = 0 \\ 0, & \text{otherwise} \end{cases}$$



* Relationship between $\delta(t)$, $u(t)$:-

1. For continuous signals:-

$$u(t) = \int_{-\infty}^t \delta(\tau) d\tau, \quad \delta(\tau) = \frac{d}{d\tau} [u(\tau)]$$

2. For discrete signals:-

$$u[n] = \sum_{m=-\infty}^n \delta[m]$$

* Properties of unit step and Unit Impulse

1. Unit step:-

$$- u(t)^2 = u(t)$$

$$- u(kt - t_0) = u(t - \frac{t_0}{k})$$

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

2. Unit Impulse:-

$$- \delta(t) = \frac{d}{dt} [u(t)]$$

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

$$- f(t) \delta(t - t_0) = f(t_0) \delta(t - t_0)$$

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

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

$$- \delta[n] = u[n] - u[n-1]$$

[4]

* Properties of Systems:-

1. Memory less system :- غير ذاكرة
Output at time (t) depends on the input at the same time.

2. Invertible system :- Inverse
إذا قمنا بعرض ال (input) بعرض ال (output)

3. Causal system :- النظام سببي
ال (output) يعتمد عرض ال input نفس او على زمن قبله.

4. stability system :- نظام مستقر
Bounded input Bounded output.

5. Time Invariance (TI) system :-
Output doesn't depend on the input signal is applied.
ال output لا يتغير مع مرور الزمن

6. linearity system :- نظام خطي
 $ax_1 + bx_2 = ay_1 + by_2$

* Convolution for LTI systems:-

1. Convolution sum (DT LTI system):-
sifting Properties:-

$$X[n] = \sum_{k=-\infty}^{\infty} X[k] \delta[n-k] = \sum_{k=-\infty}^{\infty} X[k] \delta[n-k]$$

$$X[n] \rightarrow \boxed{\uparrow \text{LTI}} \rightarrow Y[n]$$

$$X[n] = \sum_{k=-\infty}^{\infty} X[k] \delta[n-k]$$

$$Y[n] = \sum_{k=-\infty}^{\infty} X[k] h[n-k] = X[n] * h[n]$$

$\delta[n] \rightarrow$ Impulse signal.

$h[n] \rightarrow$ Impulse response.

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

$$\sum_{n=-\infty}^{\infty} f[n] \delta[n - n_0] = f[n_0]$$

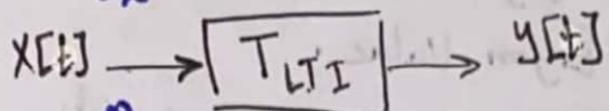
* Signals and Systems :-

* Convolution for LTI systems :-

2. Convolution Integrals (CT LTI system)

Sifting Properties :-

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



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

$$Y(t) = \int_{-\infty}^{\infty} X(\tau) h(t-\tau) d\tau$$

* Properties of LTI Systems :-

1. Convolution is commutative تبادلية

$$X(t) * h(t) = h(t) * X(t)$$

$$X[n] * h[n] = h[n] * X[n]$$

$$\int_{-\infty}^{\infty} X(\tau) h(t-\tau) d\tau = \int_{-\infty}^{\infty} h(\tau) X(t-\tau) d\tau$$

$$\sum_{-\infty}^{\infty} X[k] h[n-k] = \sum_{-\infty}^{\infty} h[k] X[n-k]$$

2. Convolution is distributive :- توزيعية

$$X(t) * (h_1(t) \pm h_2(t)) = X(t) * h_1 \pm X(t) * h_2$$

$$X[n] * (h_1[n] \pm h_2[n]) = X[n] * h_1 \pm X[n] * h_2$$

3. Convolution is associative :-

$$X(t) * h_1(t) * h_2(t) = (X * h_1) * h_2 = X * (h_1 * h_2) = (X * h_2) * h_1$$

4. System with and without memory :-

for DT LTI system :-

$$Y[n] = \sum_{-\infty}^{\infty} X[k] h[n-k] = X[n] * h[n]$$

System memoryless $\Rightarrow Y[n] = 0$

every where unless the point $[n]$.

$$h[n-k] = 0 \text{ for } n \neq k.$$

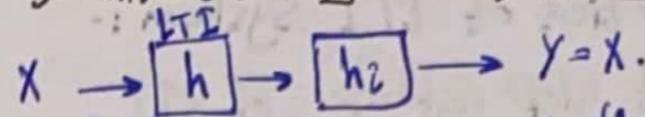
$$h[n-k] = \text{constant } n=k.$$

$$\Rightarrow \boxed{h[n] = C \delta[n]} \text{ for DT LTI}$$

$$\Rightarrow \boxed{h(t) = C \delta(t)} \text{ for CT LTI}$$

* Properties of LTI systems :-

5. Invertibility of LTI systems :-



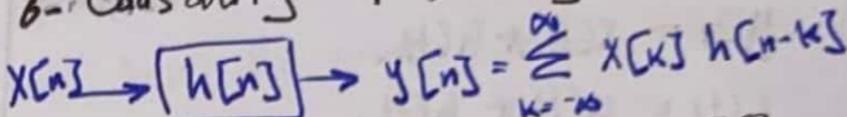
$$X \rightarrow \boxed{h * h_2} \rightarrow Y=X \quad X * (h * h_2) = X$$

Conclusion $h * h_2 = \delta$.

* for CT: $h(t) * h_2(t) = \delta(t)$

* for DT: $h[n] * h_2[n] = \delta[n]$

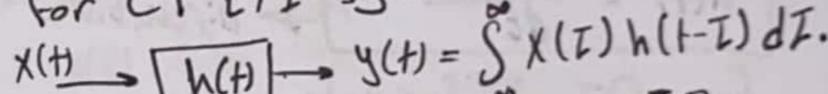
6. Causality of LTI systems :-



$$Y[n] = \sum_{k=-\infty}^n X[k] h[n-k]$$

or: $Y[n] = \sum_{-\infty}^{\infty} h[k] X[n-k] = \sum_{0}^{\infty} h[k] X[n-k]$

for CT LTI system



$$Y(t) = \int_{-\infty}^t X(\tau) h(t-\tau) d\tau$$

or: $Y(t) = \int_{-\infty}^{\infty} h(\tau) X(t-\tau) d\tau = \int_{0}^{\infty} h(\tau) X(t-\tau) d\tau$

7. Stability of LTI system :-

$$Y[n] = \sum_{k=-\infty}^{\infty} X[k] h[n-k] = \sum_{-\infty}^{\infty} h[k] X[n-k]$$

$$BIBO \Rightarrow |X[n]| < B_1, |Y[n]| < B_2$$

$$|Y[n]| = \left| \sum_{k=-\infty}^{\infty} h[k] X[n-k] \right| \leq \sum_{k=-\infty}^{\infty} |h[k] X[n-k]|$$

$$|Y[n]| = \sum_{k=-\infty}^{\infty} |h[k]| |X[n-k]| = B_1 \sum_{k=-\infty}^{\infty} |h[k]|$$

$$|Y[n]| < B_2 \quad \cdot \sum_{-\infty}^{\infty} |h[k]| < \infty$$

$|Y[n]| < \infty \Rightarrow$ stable system.

$\cdot h[n]$ is absolutely summable.

- for CT LTI system :-

$$|Y(t)| = B \int_{-\infty}^{\infty} |h(\tau)| d\tau < \infty$$

5. $h(t)$ is absolutely integrable.

* Signals and Systems :-

* Properties of LTI system :-

8. unit step response of LTI system $s(t), s[n]$ and relation to $h(t), h[n]$:-

$$s(t) \rightarrow \boxed{\text{LTI}} \rightarrow h(t) \text{ , impulse response}$$

$$u(t) \rightarrow \boxed{\text{LTI}} \rightarrow s(t) \text{ , step response}$$

$$y(t) = x(t) * h(t)$$

$$s(t) = u(t) * h(t)$$

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

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

$$s(t) = \int_{-\infty}^t h(\tau) d\tau \rightarrow \text{Integrals}$$

$$h(t) = \frac{d[s(t)]}{dt} \rightarrow \text{derivative}$$

for DT LTI system :-

$$s[n] = u[n] * h[n]$$

$$s[n] = \sum_{k=-\infty}^{\infty} u[k] h[n-k]$$

$$s[n] = \sum_{k=-\infty}^{\infty} h[k] u[n-k]$$

$$s[n] = \sum_{k=-\infty}^n h[k]$$

$$s[n] = s[n-1] + h[n]$$

$$h[n] = s[n] - s[n-1] \rightarrow \text{difference}$$

* Fourier series representation of periodic signals :-

* Eigen function and Eigen value :-

$$f(t) \rightarrow \boxed{\text{LTI}} \rightarrow Af(t)$$

$f(t) \rightarrow$ Eigen function.

$A \rightarrow$ Eigen value.

- for a complex exponential (e^{st}) continuous

$$e^{st} \rightarrow \boxed{\text{LTI}} \rightarrow H(s) e^{st}$$

s : complex number

$e^{st} \rightarrow$ Eigen function . $H(s) \rightarrow$ Eigen value

- for a DT of complex exponential :-

$$z^n \rightarrow \boxed{\text{LTI}} \rightarrow H(z) z^n$$

z : complex number

$z^n \rightarrow$ Eigen function . $H(z) \rightarrow$ Eigen value.

- Continuous Time signal :-

$$H(s) = \int_{-\infty}^{\infty} h(\tau) e^{-s\tau} d\tau$$

- Discrete Time signal :-

$$H(z) = \sum_{k=-\infty}^{\infty} h[k] z^{-k}$$

$$\begin{aligned} x(t) &\rightarrow y(t) \\ e^{s_1 t} &\rightarrow H(s_1) e^{s_1 t} \\ a_1 e^{s_1 t} &\rightarrow a_1 H(s_1) e^{s_1 t} \\ a_1 e^{s_1 t} + a_2 e^{s_2 t} &\rightarrow a_1 H(s_1) e^{s_1 t} + a_2 H(s_2) e^{s_2 t} \end{aligned}$$

CT LTI Eigen function is just $\sum a_k$ linear combination

$$\sum_k a_k e^{s_k t} \xrightarrow{\text{LTI}} \sum_k a_k H(s_k) e^{s_k t}$$

for DT :-

$$\sum_k a_k z_k^n \xrightarrow{\text{LTI}} \sum_k a_k H(z_k) z_k^n$$

* Signals and Systems :-

* Fourier series (FS) of continuous time periodic signals (CTFS) :-

* Fourier series (FS) :-

$X(t) \rightarrow$ CT and Periodic signal

$$X(t) = \sum_{k=-\infty}^{\infty} a_k e^{j k \omega_0 t} \quad \omega_0 = \frac{2\pi}{T}$$

if $X(t)$ is real value $\Rightarrow X(t) = X^*(t)$

$$X(t) = \sum_{k=-\infty}^{\infty} a_k e^{j k \omega_0 t} = X^*(t) = \sum_{k=-\infty}^{\infty} a_k^* e^{-j k \omega_0 t} = \sum_{k=-\infty}^{\infty} a_{-k}^* e^{j k \omega_0 t}$$

$$\Rightarrow \boxed{a_k = a_{-k}^*} \Leftrightarrow \boxed{a_k^* = a_{-k}}$$

* Fourier series coefficients (a_k) :-

$$X(t) = \sum_{k=-\infty}^{\infty} a_k e^{j k \omega_0 t} \quad \omega_0 = \frac{2\pi}{T}$$

$$\boxed{a_k = \frac{1}{T} \int_0^T X(t) e^{-j k \omega_0 t} dt}$$

a_k : Fourier series coefficients.

a_k : Fourier series analysis equations.

$$a_0 = \frac{1}{T} \int_0^T X(t) dt$$

a_0 : constant (DC) component of $X(t)$

* Fourier series (FS) :-

$$X(t) = \sum_{k=-\infty}^{\infty} a_k e^{j k \omega_0 t} = a_0 + \sum_{k=1}^{\infty} 2|a_k| \cos(k\omega_0 t + \theta_k)$$

$$a_k = \frac{1}{T} \int_0^T X(t) e^{-j k \omega_0 t} dt \rightarrow \text{Complex.}$$

$$a_k = |a_k| \angle \theta = |a_k| e^{j\theta} = \alpha + j\beta$$

$$\boxed{X(t) = a_0 + \sum_{k=1}^{\infty} 2|a_k| \cos(k\omega_0 t + \theta_k)}$$

$$|a_k| = \sqrt{\alpha^2 + \beta^2} \quad \text{Amplitude spectrum}$$

$$\theta_k = \tan^{-1}\left(\frac{\beta}{\alpha}\right) \quad \text{Phase spectrum.}$$

[7]

* Euler formula :-

$$e^{j\theta} = \cos \theta + j \sin \theta$$

$$\cos \theta = \frac{e^{j\theta} + e^{-j\theta}}{2}$$

$$\sin \theta = \frac{e^{j\theta} - e^{-j\theta}}{2j}$$

* Properties of continuous time of Fourier series :-

Let we have a periodic signals $X(t), Y(t)$ and have the same fundamental period (T)

1. Linearity :-

$$X(t) \xrightarrow{FS} a_k, \quad Y(t) \xrightarrow{FS} b_k$$

$$AX(t) + BY(t) \xrightarrow{FS} Aa_k + Bb_k$$

linear combination.

2. Time shifting :-

$$X(t) \xrightarrow{FS} a_k$$

$$X(t-t_0) \rightarrow a_k e^{-j k \omega_0 t_0}$$

3. Time reversal :-

$$X(t) \xrightarrow{FS} a_k$$

$$X(-t) \rightarrow a_{-k}$$

4. Time scaling :-

$$X(t) \xrightarrow{FS} a_k$$

$$X(at) \rightarrow a_k$$

5. Multiplication Property :-

$$X(t) \xrightarrow{FS} a_k, \quad Y(t) \xrightarrow{FS} b_k$$

$$X(t) Y(t) \xrightarrow{FS} \sum_{l=-\infty}^{\infty} a_l b_{k-l}$$

$$\sum_{l=-\infty}^{\infty} a_l b_{k-l} = a_k * b_k$$

6. Conjugate and conjugate symmetry

$$X(t) \xrightarrow{FS} a_k, \quad X^*(t) \xrightarrow{FS} a_{-k}^*$$

if $X(t)$ is real.

$$X(t) = X^*(t) \quad a_k = a_{-k}^*$$

$$|a_k| = |a_{-k}|, \quad \angle a_k = -\angle a_{-k}$$

* Signals and Systems :-

* Parseval's Relation for CT Periodic signals :-

- Parseval's Relation :-

$$\sum |a_k|^2 = \frac{1}{T_T} \int |X(t)|^2 dt$$

$$X(t) = \sum a_k e^{jK\omega_0 t}$$

$$\frac{1}{T_T} \int |a_k e^{jK\omega_0 t}|^2 dt$$

$$= \frac{1}{T_T} \int |a_k|^2 |e^{jK\omega_0 t}|^2 dt = \sum_{-\infty}^{\infty} |a_k|^2$$

* Fourier series (FS) of a Discrete Time (DT) Periodic signals (X[n]) :-

DT harmonically related complex exponential ($\phi_k[n]$) :-

$$\phi_k[n] = e^{jK\omega_0 n} \quad \omega_0 = \frac{2\pi}{N}$$

$$\phi_k[n] = \phi_{k+N}[n] = \phi_{k+MN}[n] \rightarrow \text{Periodic}$$

DTFS - synthesis equation

$$X[n] = \sum_{k=k_0}^{k_0+N-1} a_k \phi_k[n] = \sum_{\langle N \rangle} a_k \phi_k[n]$$

$$= \sum_{\langle N \rangle} a_k e^{jK\omega_0 n} \quad \omega_0 = \frac{2\pi}{N}$$

$$a_k = \frac{1}{N} \sum_{n \in \langle N \rangle} X[n] e^{-jK\omega_0 n}$$

a_k :- Fourier series coefficients

a_k :- DTFS - Analysis equation.

* CTFS and DTFS :-

CTFS \Rightarrow have an convergence issues and Gibbs Phenomenon.

DTFS \Rightarrow has no convergence issues and no Gibbs Phenomenon.

* Properties of DT of FS :-

1. Linearity :-

$$X[n] \xrightarrow{FS} a_k, Y[n] \rightarrow b_k$$

$$AX[n] + BY[n] \xrightarrow{FS} Aa_k + Bb_k$$

2. Time shifting :-

$$X[n-n_0] \xrightarrow{FS} a_k e^{-jK\omega_0 n_0}$$

3. Conjugation :-

$$X^*[n] \xrightarrow{FS} a_{-k}^*$$

4. Time reversal :-

$$X[n] \xrightarrow{FS} a_{-k}$$

5. Multiplication :-

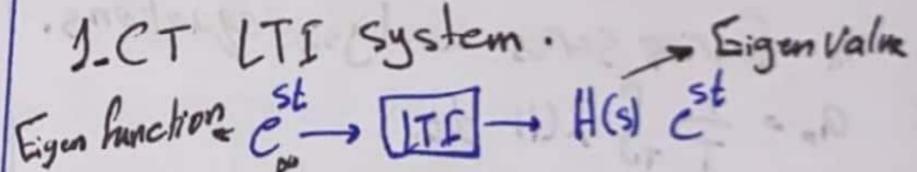
$$X[n] Y[n] \xrightarrow{FS} \sum_{l \in \langle N \rangle} a_l b_{k-l}$$

6. Parseval's Relation :-

$$\sum_{k \in \langle N \rangle} |a_k|^2 = \frac{1}{N} \sum_{k \in \langle N \rangle} |X[k]|^2$$

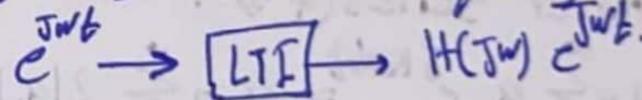
* frequency response of LTI system :-

1. CT LTI system.

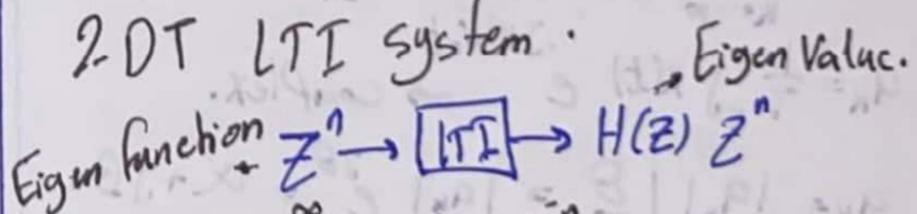


$$H(s) = \int_{-\infty}^{\infty} h(t) e^{-st} dt = \mathcal{F}[h(t)]$$

$s = j\omega \Rightarrow H(j\omega) \rightarrow$ frequency response

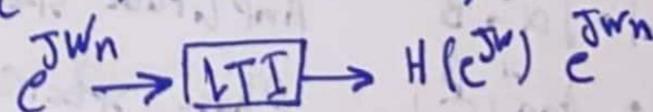


2. DT LTI system.



$$H(z) = \sum_{n=-\infty}^{\infty} h[n] z^{-n}$$

$z = e^{j\omega} \Rightarrow H(e^{j\omega}) \rightarrow$ frequency response



* Signals and Systems :-

* frequency response of LTI system :-

1. CT LTI system :-

$$e^{j\omega t} \rightarrow \boxed{\text{LTI}} \rightarrow H(j\omega) e^{j\omega t}$$

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

$$x(t) \rightarrow \boxed{\text{LTI}} \rightarrow y(t) = x(t) * h(t)$$

$$\sum a_k e^{j\omega_k t} \rightarrow \boxed{\text{LTI}} \rightarrow \sum a_k H(j\omega_k) e^{j\omega_k t}$$

$$x(t) = \sum_{-\infty}^{\infty} a_k e^{j\omega_k t}$$

$$y(t) = \sum_{-\infty}^{\infty} a_k H(j\omega_k) e^{j\omega_k t} = \sum_{-\infty}^{\infty} b_k e^{j\omega_k t}$$

2. DT LTI system :-

$$e^{j\omega n} \rightarrow \boxed{\text{LTI}} \rightarrow H(e^{j\omega}) e^{j\omega n}$$

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

$$x[n] \rightarrow \boxed{\text{LTI}} \rightarrow y[n] = x[n] * h[n]$$

$$\sum a_k e^{j\omega_k n} \rightarrow \boxed{\text{LTI}} \rightarrow \sum a_k H(e^{j\omega_k}) e^{j\omega_k n}$$

$$x[n] = \sum_{-\infty}^{\infty} a_k e^{j\omega_k n}$$

$$y[n] = \sum_{-\infty}^{\infty} a_k H(e^{j\omega_k}) e^{j\omega_k n} = \sum_{-\infty}^{\infty} b_k e^{j\omega_k n}$$

* The Continuous-time Fourier transform :-

* Fourier Transform (CTFT) :-

$x(t) \rightarrow$ CT and Aperiodic or Periodic

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

Synthesis equation for inverse Fourier Transform

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

analysis equation Fourier transform

Synthesis equ + analysis equ

\Rightarrow Fourier Transform Pair

* Fourier Transform for Periodic Signal :-

$x(t) \rightarrow$ CT and Periodic signal

$$X(j\omega) = \sum_{k=-\infty}^{\infty} 2\pi a_k \delta(\omega - k\omega_0)$$

$$x(t) = \sum_{k=-\infty}^{\infty} a_k e^{j\omega_k t}$$

* Properties of the Fourier Transform :-

$x(t), y(t) \rightarrow$ CT and A Periodic

$$x(t) \xleftrightarrow{\text{FT}} X(j\omega) \quad , \quad y(t) \xleftrightarrow{\text{FT}} Y(j\omega)$$

1. Linearity :-

$$ax(t) + by(t) \xleftrightarrow{\text{FT}} aX(j\omega) + bY(j\omega)$$

2. Time shifting :-

$$x(t - t_0) \xleftrightarrow{\text{FT}} X(j\omega) e^{-j\omega t_0}$$

3. Frequency shifting :-

$$e^{j\omega_0 t} x(t) \xleftrightarrow{\text{FT}} X(j(\omega - \omega_0))$$

4. Conjugation :-

$$x^*(t) \xleftrightarrow{\text{FT}} X^*(-j\omega)$$

5. Time Reversal :-

$$x(-t) \xleftrightarrow{\text{FT}} X(-j\omega)$$

6. Time scaling :-

$$x(at) \xleftrightarrow{\text{FT}} \frac{1}{|a|} X\left(\frac{j\omega}{a}\right)$$

7. Convolution :-

$$x(t) * y(t) \xleftrightarrow{\text{FT}} X(j\omega) Y(j\omega)$$

8. Multiplication :-

$$x(t) \cdot y(t) \xleftrightarrow{\text{FT}} \frac{1}{2\pi} X(j\omega) * Y(j\omega)$$

9. Differentiation in time :-

$$\frac{d}{dt} [x(t)] \xleftrightarrow{\text{FT}} j\omega X(j\omega)$$

10. Integration :-

$$\int_{-\infty}^t x(t) dt \xleftrightarrow{\text{FT}} \frac{1}{j\omega} X(j\omega) + \pi X(0) \delta(\omega)$$

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* Signals and Systems :-

* Parseval's Relation for A Periodic sig :-

- Parseval's Relation :-

$$\int_{-T/2}^{T/2} |X(t)|^2 dt = \frac{1}{2\pi} \int_{-\infty}^{\infty} |X(j\omega)|^2 d\omega$$

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

$$\frac{1}{2\pi} \int_{-\infty}^{\infty} |X(j\omega) e^{j\omega t}|^2 d\omega = \frac{1}{2\pi} \int_{-\infty}^{\infty} |X(j\omega)|^2 d\omega$$

* Basic Fourier Transform Pairs :-

Signal $\xleftrightarrow{\text{FT}}$ Fourier Transform

$$\sum a_k e^{j\omega_0 k t} \xleftrightarrow{\text{FT}} 2\pi \sum a_k \delta(\omega - k\omega_0)$$

$$e^{j\omega_0 t} \xleftrightarrow{\text{FT}} 2\pi \delta(\omega - \omega_0)$$

$$\cos \omega_0 t \xleftrightarrow{\text{FT}} \pi [\delta(\omega - \omega_0) + \delta(\omega + \omega_0)]$$

$$\sin \omega_0 t \xleftrightarrow{\text{FT}} \frac{\pi}{j} [\delta(\omega - \omega_0) - \delta(\omega + \omega_0)]$$

$$X(t) = 1 \xleftrightarrow{\text{FT}} 2\pi \delta(\omega)$$

$$\delta(t) \xleftrightarrow{\text{FT}} 1$$

$$u(t) \xleftrightarrow{\text{FT}} \frac{1}{j\omega} + \pi \delta(\omega)$$

$$\delta(t - t_0) \xleftrightarrow{\text{FT}} e^{-j\omega t_0}$$

$$X(t) = \int_0^1 \dots \xleftrightarrow{\text{FT}} \sum \frac{2 \sin k\omega_0 t_0}{k} \delta(\omega - k\omega_0)$$

$$\frac{\sin \omega b}{\omega} \xleftrightarrow{\text{FT}} X(j\omega) = \int_0^1 \dots$$

$$e^{-at} u(t) \xleftrightarrow{\text{FT}} \frac{1}{a + j\omega}$$

$$t e^{-at} u(t) \xleftrightarrow{\text{FT}} \frac{1}{(a + j\omega)^2}$$

$$\frac{t^{n-1}}{(n-1)!} e^{-at} u(t) \xleftrightarrow{\text{FT}} \frac{1}{(a + j\omega)^n}$$

* Sinc function :-

$$\text{Sinc } \theta = \frac{\sin \pi \theta}{\pi \theta}$$

* The Discrete time Fourier Transform

* Fourier Transform (DTFT) :-

$$X[n] \rightarrow \text{DT and Aperiodic or Periodic}$$

$$X[n] = \frac{1}{2\pi} \int_{-\pi}^{\pi} X(e^{j\omega}) e^{j\omega n} d\omega \rightarrow \underline{\text{DT}}$$

Synthesis equation Fourier Transform

$$X(e^{j\omega}) = \sum_{k=-\infty}^{\infty} X[k] e^{-j\omega k} \rightarrow \underline{\text{CT}}$$

analysis equation Fourier Transform

Synthesis equ + analysis equ

⇒ Fourier Transform Pairs.

* Properties of the discrete time

Fourier Transform :-

$$X[n] \xleftrightarrow{\text{FT}} X(e^{j\omega}), Y[n] \xleftrightarrow{\text{FT}} Y(e^{j\omega})$$

1. Linearity :-

$$aX[n] + bY[n] \leftrightarrow aX(e^{j\omega}) + bY(e^{j\omega})$$

2. Time shifting :-

$$X[n - n_0] \leftrightarrow X(e^{j\omega}) e^{-j\omega n_0}$$

3. Frequency shifting :-

$$e^{j\omega_0 n} X[n] \leftrightarrow X(e^{j(\omega - \omega_0)})$$

4. Conjugation :-

$$X^*[n] \leftrightarrow X^*(e^{-j\omega})$$

5. Time Reversal :-

$$X[-n] \leftrightarrow X(e^{-j\omega})$$

6. Convolution :-

$$X[n] * Y[n] \leftrightarrow X(e^{j\omega}) \cdot Y(e^{j\omega})$$

7. Multiplication :-

$$X[n] \cdot Y[n] \leftrightarrow \frac{1}{2\pi} X(e^{j\omega}) * Y(e^{j\omega})$$

8. Differencing :-

$$X[n] - X[n-1] \leftrightarrow (1 - e^{-j\omega}) X(e^{j\omega})$$

9. Accumulation

$$\sum X[k] \leftrightarrow \left(\frac{1}{1 - e^{-j\omega}} \right) X(e^{j\omega})$$

* Signals and Systems :-

* Fourier Transform for Periodic Signal :-

$X[n] \rightarrow$ DT and Periodic signal.

$$X[n] = \sum_{k \in \mathbb{Z}} a_k e^{j k \omega_0 n}$$

$$X(e^{j\omega}) = \sum_{-\infty}^{\infty} 2\pi a_k \delta(\omega - k\omega_0)$$

* Properties of the Fourier Transform :-

Real, odd and even CT and DT

Signal $\xrightarrow{\text{FT}}$ Fourier Transform
 $\xleftarrow{\text{IFT}}$

$X(t)$ real, even $\longleftrightarrow X(j\omega)$ real, even

$X(t)$ real, odd $\longleftrightarrow X(j\omega)$ odd

Purely imaginary

$X[n]$ real, even $\longleftrightarrow X(e^{j\omega})$ real, even

$X[n]$ real, odd $\longleftrightarrow X(e^{j\omega})$ odd
Purely imaginary.

Parseval's Relation

$$\int_{-\infty}^{\infty} |X(t)|^2 dt = \frac{1}{2\pi} \int_{-\infty}^{\infty} |X(j\omega)|^2 d\omega$$

Parseval's Relation :-

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