

61600T & 85 LD



61600T & 45 LD





61600T & 45 LD

My thanks to Prof. K. Srinivas of the Institute for Mathematical Sciences for the invitation extended to speak before you













A Filter for the signal processing independently invented by him during the times of Claud Shannon





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Lecture delivered during the Teachers Enrichment Workshop held at IMSC between 26th November to 1st December 2018.



Norbert Wiener Born: 26 November 1894

in Columbia, Missouri, USA

Died: 18 March 1964 in Stockholm,

Sweden

Fourier Series

Dirichlet's conditions – General Fourier series – Odd and even functions – Half-

range Sine and Cosine series – Complex form of Fourier series – Parseval's

identity – Harmonic Analysis.

FourierTransformation

Fourier integral theorem – Fourier transform pair-Sine and

Cosine transforms – Properties – Transform of elementary

functions – Convolution theorem – Parseval's identity.







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3.

4.

5.



Applications of Fourier series and Transformations

























If we look at each of the curve we can notice a periodicity in some interval. Periodic functions play an important role in the communication theory.

One of the most important applications of periodic functions is in the study of electromagnetic radiation. Such diverse forms of energy as cosmic rays, X rays, ultraviolet light, infrared radiation, visible light, radar, radio waves, and microwaves all have one property in common: they are all periodic functions. Their properties and behaviour can be studied by drawing graphical











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If, f(t) = f(t+T), g(t) = g(t+T) $\forall t$ then,

 $h(t) = \alpha f(t) + \beta g(t)$ also has period T



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 $h(t) = \alpha f(t) + \beta g(t)$ also has period T

In fact the set of all periodic functions with the same period, say T, form an abelian group under addition and closed w.r.to the scalar multiplication.







A sinusoid has 3 basic properties:



A sinusoid has 3 basic properties: Amplitude - height of wave



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A sinusoid has 3 basic properties: Amplitude - height of wave Frequency = 1/T [Hz]



i.

ii.

A sinusoid has 3 basic properties: **Amplitude** - height of wave ii. Frequency = 1/T [Hz] iii. Phase tells you where the peak is (needs a reference)



i.







Find the period of the function



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$$f(t) = \cos\left(\frac{t}{4}\right) + \cos\left(\frac{t}{3}\right)$$



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 $f(t+T) = f(t) \Rightarrow cos\left(\frac{t+T}{4}\right) + cos\left(\frac{t+T}{3}\right) = cos\left(\frac{t}{4}\right) + cos\left(\frac{t}{3}\right)$



Find the period of the function $f(t) = cos\left(\frac{t}{4}\right) + cos\left(\frac{t}{3}\right)$ $f(t+T) = f(t) \Rightarrow cos\left(\frac{t+T}{4}\right) + cos\left(\frac{t+T}{3}\right) = cos\left(\frac{t}{4}\right) + cos\left(\frac{t}{3}\right)$ $cos\left(\frac{t+T}{4}\right) = cos\left(\frac{t}{4}\right)$



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Find the period of the function
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 $cos\left(\frac{t+T}{3}\right) = cos\left(\frac{t}{3}\right) \Rightarrow \frac{T}{3} = 2m\pi \Rightarrow T = 6m\pi$
 $l \cdot c \cdot m(6,8) = 24$



Find the period of the function $f(t) = cos\left(\frac{t}{4}\right) + cos\left(\frac{t}{3}\right)$ $f(t+T) = f(t) \Rightarrow \cos\left(\frac{t+T}{4}\right) + \cos\left(\frac{t+T}{3}\right) = \cos\left(\frac{t}{4}\right) + \cos\left(\frac{t}{3}\right)$ $cos\left(\frac{t+T}{4}\right) = cos\left(\frac{t}{4}\right) \implies \frac{T}{A} = 2n\pi \implies \frac{T}{A} = 8n\pi$ $cos\left(\frac{t+T}{3}\right) = cos\left(\frac{t}{3}\right) \qquad \Rightarrow \frac{T}{3} = 2m\pi \Rightarrow \boxed{T = 6m\pi}$ l.c.m(6,8) = 24

 \therefore The required period is $T = 24\pi$





Conditions for periodicity of the function



Conditions for periodicity of the function $f(t) = cos(\lambda_1 t) + cos(\lambda_2 t)$





 $cos(\lambda_1[t+T]) = cos(\lambda_1t) \Rightarrow \lambda_1T = 2m\pi$



Conditions for periodicity of the function $f(t) = \cos(\lambda_1 t) + \cos(\lambda_2 t)$ $f(t+T) = f(t) \Rightarrow \cos(\lambda_1 [t+T]) + \cos(\lambda_2 [t+T]) = \cos(\lambda_1 t) + \cos(\lambda_2 t)$ $\cos(\lambda_1 [t+T]) = \cos(\lambda_1 t) \Rightarrow \lambda_1 T = 2m\pi$ $\cos(\lambda_2 [t+T]) = \cos(\lambda_2 t) \Rightarrow \lambda_2 T = 2n\pi$



 $cos(\lambda_1[t+T]) = cos(\lambda_1 t) \Longrightarrow \lambda_1 T = 2m\pi$ $cos(\lambda_2[t+T]) = cos(\lambda_2 t) \Longrightarrow \lambda_2 T = 2n\pi$

$$\therefore \frac{\lambda_1}{\lambda_2} = \frac{m}{n} (rational)$$



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The function, $g(t) = cos(7t) + cos(2+\pi)t$



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The function, $g(t) = cos(7t) + cos(2 + \pi)t$ is not periodic



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The function, $g(t) = cos(7t) + cos(2 + \pi)t$ is not periodic

$$\because \frac{\lambda_1}{\lambda_2} = \frac{7}{2+\pi} (irrational)$$





f(t) = 1













f(t) = sint













f(t) = sin2t













f(t) = sin3t













f(t) = sin4t





































Think 1


If f(t) and g(t) are periodic with period say T1 and T2, is the function
 Periodic? If so what is its

period?



• If f(t) and g(t) are periodic with period say T1 and T2 , is the function $\alpha f(t) + \beta g(t)$ Periodic? If so what is its

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• If f(t) and g(t) are periodic with period say T1 and T2 , is the function $\alpha f(t) + \beta g(t)$ Periodic? If so what is its

• Can we generalise the above question to any finite

linear combinations of functions?



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 Can we generalise the above question to any finite linear combinations of functions?

What is the period of
$$\sum_{k=1}^{n} \alpha_{k} f_{k}(t)$$
?, if $\alpha_{k} \in \Re$ and
the period of $f_{k}(t)$ is T_{k}







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But first let us see how to expand the given function, defined in an interval



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We can think of expanding the function as a series involving only exponential functions?

But first let us see how to expand the given function, defined in an interval

$$(-\pi,\pi)$$
 or or $(0,2\pi)$ or $(\alpha,\alpha+2\pi)$







Fourier series is a way to represent a function as the sum of simple sine waves. More formally, it decomposes any periodic function or periodic signal into the sum of a (possibly infinite) set of simple oscillating functions, namely sines and cosines (or, equivalently, complex exponentials).



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$$f(x) = \frac{a_0}{2} + \sum_{1}^{\infty} a_n cosnx + \sum_{1}^{\infty} b_n sinnx$$



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$$f(x) = \frac{a_0}{2} + \sum_{1}^{\infty} a_n cosnx + \sum_{1}^{\infty} b_n sinnx$$
$$= \sum_{1}^{\infty} c_n e^{inx}$$





Fourier series for function with period 2π



Fourier series for function with period 2π Let $f(x) = \frac{a_0}{2} + \sum_{1}^{\infty} a_n cosnx + \sum_{1}^{\infty} b_n sinnx$



Fourier series for function with period
$$2\pi$$

Let $f(x) = \frac{a_0}{2} + \sum_{1}^{\infty} a_n cosnx + \sum_{1}^{\infty} b_n sinnx$
 $a_0 = \frac{1}{\pi} \int_{\alpha}^{\alpha + 2\pi} f(t) dt$



Fourier series for function with period
$$2\pi$$

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 $a_0 = \frac{1}{\pi} \int_{\alpha}^{\alpha+2\pi} f(t) dt$
 $a_n = \frac{1}{\pi} \int_{\alpha}^{\alpha+2\pi} f(t) \cdot Cos(nt) dt$



Fourier series for function with period
$$2\pi$$

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 $a_n = \frac{1}{\pi} \int_{\alpha}^{\alpha+2\pi} f(t) \cdot Cos(nt) dt$
 $b_n = \frac{1}{\pi} \int_{\alpha}^{\alpha+2\pi} f(t) \cdot Sin(nt) dt$

