

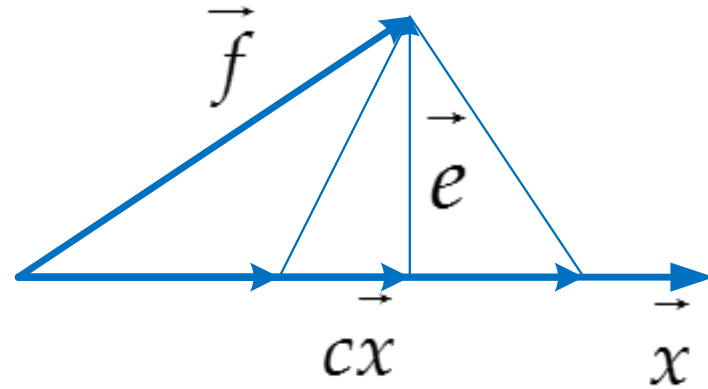
Chapter 2:

Fourier series and the Fourier Transform

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1. Orthogonal Signal space
2. Trigonometric Fourier Series
3. Exponential Fourier Series
4. The Fourier Transform
5. Properties of the Fourier Transform

Component of a Vector:



$$\vec{f} = c\vec{x} + \vec{e} \Rightarrow \begin{cases} \vec{f} \approx c\vec{x} : \text{component of } \vec{f} \text{ along } \vec{x} \\ \vec{e} = \vec{f} - c\vec{x} : \text{error} \end{cases}$$

- The error is minimized when: $c = \frac{1}{|\vec{x}|^2} \vec{f} \cdot \vec{x}$

- The two vectors are **orthogonal** when:

$$c = 0 \Leftrightarrow \vec{f} \cdot \vec{x} = 0$$

Component of a Signal:

- Approximating a real signal $f(t)$ in terms of other real signal $x(t)$ over an interval $[t_1, t_2]$:

$$f(t) = c.x(t) + e(t)$$

$$\Rightarrow \begin{cases} f(t) \approx c.x(t) : \text{component of } f(t) \text{ in term of } x(t) \\ e(t) = f(t) - c.x(t) : \text{error} \end{cases}$$

- The error is minimized when its energy is minimum.

$$E_e = \int_{t_1}^{t_2} e^2(t)dt = \min \Leftrightarrow c = \frac{\int_{t_1}^{t_2} f(t).x(t)dt}{\int_{t_1}^{t_2} x^2(t)dt} = \frac{1}{E_x} \int_{t_1}^{t_2} f(t).x(t)dt$$

Orthogonality:

- We define the **real** signals $x_1(t)$ and $x_2(t)$ to be **orthogonal** over the interval $[t_1, t_2]$ if:

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

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- Orthogonality** in **complex** signals:

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

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Orthogonality:

- Example 2.01: How many of the following pairs of functions are orthogonal over $[0, 3]$?

a. $\cos 2\pi t$ and $\sin 2\pi t$

b. $\cos 2\pi t$ and $\cos 4\pi t$

c. $\cos 2\pi t$ and $\sin \pi t$

d. $\cos 2\pi t$ and $e^{j2\pi t}$

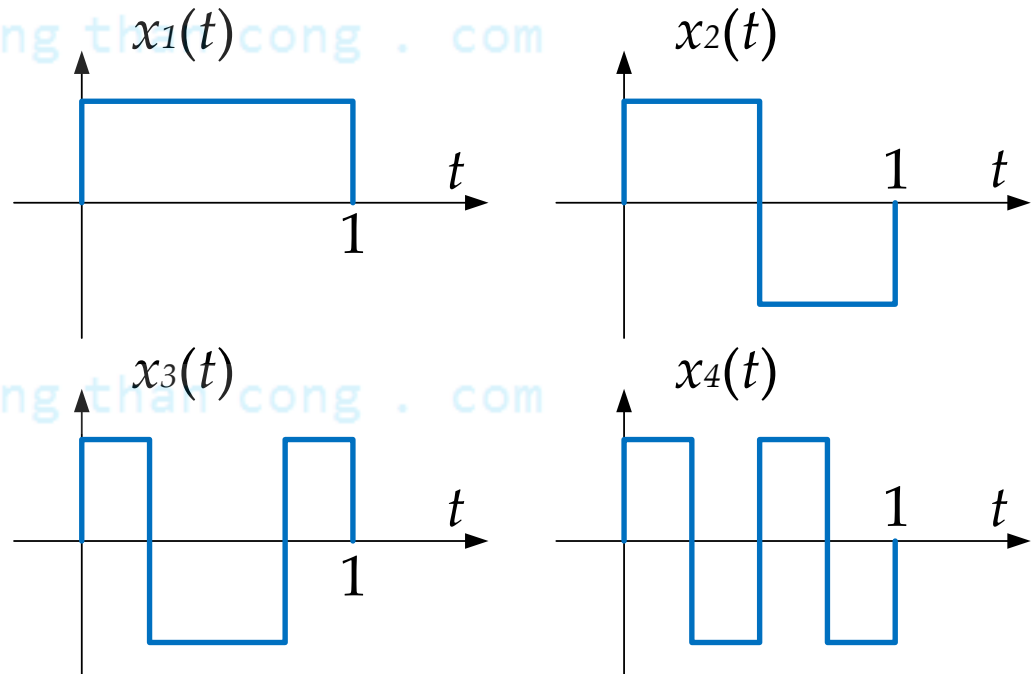
- Answers: a ✓ b ✓ c ✗ d ✗

Orthogonal signal set:

- A **signal set** $x_1(t), x_2(t), \dots, x_n(t)$ is **orthogonal** over the interval $[t_1, t_2]$ if:

$$\int_{t_1}^{t_2} x_m(t) \cdot x_n(t) dt = \begin{cases} 0 & m \neq n \\ E_m & m = n \end{cases}$$

Example 2.02: show that $\{x_1, x_2, x_3, x_4\}$ is an orthogonal signal set.



Orthogonal signal set:

- Approximate a signal $f(t)$ over $[t_1, t_2]$ by orthogonal signal set:

$$f(t) \approx c_1 x_1(t) + c_2 x_2(t) + \dots + c_N x_N(t) = \sum_{n=1}^N c_n x_n(t)$$

- The error:
$$e(t) = f(t) - \sum_{n=1}^N c_n x_n(t)$$
- The error's energy E_e is minimized when:

$$c_n = \frac{\int_{t_1}^{t_2} f(t) x_n(t) dt}{\int_{t_1}^{t_2} x_n^2(t) dt} = \frac{1}{E_n} \int_{t_1}^{t_2} f(t) x_n(t) dt$$

Complete orthogonal signal set - generalized Fourier series:

- The minimum error signal energy:

$$E_e = \int_{t_1}^{t_2} f^2(t)dt - \sum_{n=1}^N c_n^2 E_n$$

- E_e will decrease if N increases, and $\rightarrow 0$ as $N \rightarrow \infty$. When $N \rightarrow \infty$, we have a **complete orthogonal signal set**. And then:

$$f(t) = c_1 x_1(t) + \dots + c_n x_n(t) + \dots = \sum_{n=1}^{\infty} c_n x_n(t) \quad t_1 \leq t \leq t_2$$

- This series is called the **generalized Fourier series** of $f(t)$ with respect to the set $\{x_n(t)\}$.

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Complete orthogonal trigonometric set:

- Consider a signal set:

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

- ω_0 : fundamental frequency
 - n : positive integer
 - $n\omega_0$: n th harmonic
 - $T_0 = 2\pi/\omega_0$: period of the fundamental.
- The signal set above is **complete orthogonal set** over any interval of duration T_0 , and called **trigonometric set**.

Trigonometric Fourier series:

- Express a signal $f(t)$ by a **trigonometric Fourier series** over the interval $[t_1, t_1 + T_0]$ as:

$$f(t) = a_0 + \sum_{n=1}^{\infty} a_n \cos n\omega_0 t + b_n \sin n\omega_0 t \quad \omega_0 = \frac{2\pi}{T_0}$$

$$a_0 = \frac{1}{T_0} \int_{t_1}^{t_1+T_0} f(t) dt$$

$$a_n = \frac{2}{T_0} \int_{t_1}^{t_1+T_0} f(t) \cos n\omega_0 t dt$$

$$b_n = \frac{2}{T_0} \int_{t_1}^{t_1+T_0} f(t) \sin n\omega_0 t dt$$

Compact trigonometric Fourier series:

$$a_n \cos n\omega_0 t + b_n \sin n\omega_0 t = C_n \cos(n\omega_0 t + \theta_n)$$

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

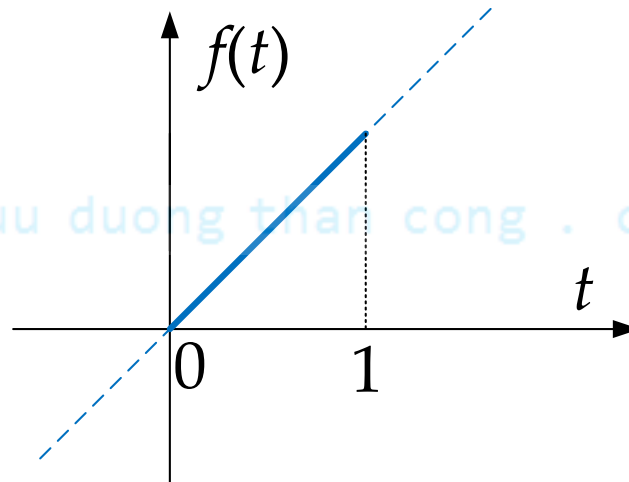
$$\theta_n = \tan^{-1} \left(-\frac{b_n}{a_n} \right)$$

- **Compact form:**

$$f(t) = C_0 + \sum_{n=1}^{\infty} C_n \cos(n\omega_0 t + \theta_n) \quad t_1 \leq t \leq t_1 + T_0$$

Trigonometric Fourier series:

- Example 2.03: Find the trigonometric Fourier series for the signal $f(t) = t$ over the interval $[0, 1]$.



$$f(t) = \frac{1}{2} - \sum_{n=1}^{\infty} \frac{\sin 2\pi n t}{n\pi} ; 0 \leq t \leq 1$$

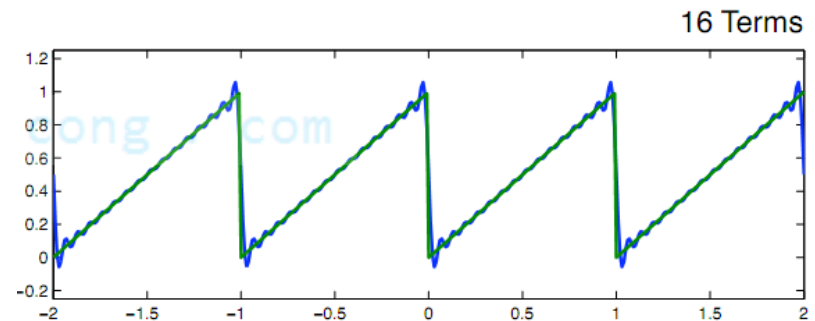
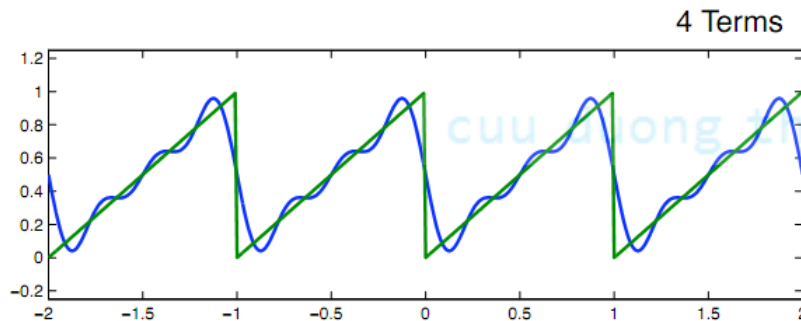
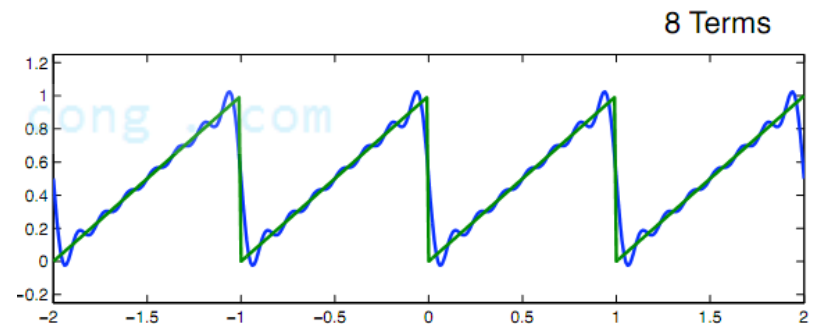
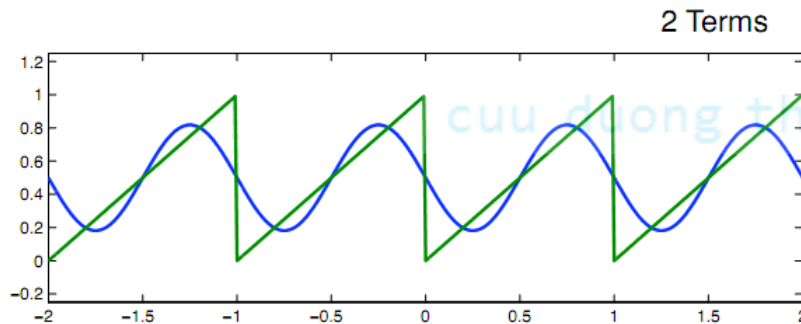
Periodicity of the Trigonometric Fourier series:

- The Fourier series $\varphi(t) = a_0 + \sum_{n=1}^{\infty} a_n \cos n\omega_0 t + b_n \sin n\omega_0 t$ is a periodic function with period T_0 . and equal to $f(t)$ over only one interval $[t_1, t_1 + T_0]$, outside this interval $f(t) \neq \varphi(t)$.
- If $f(t)$ is a **periodic signal** with period T_0 , then a Fourier series representing $f(t)$ over an interval T_0 will also represent $f(t)$ for all t .
- Example 2.04:
$$\begin{cases} f(t) = t & 0 \leq t < 1 \\ f(t+1) = f(t) \end{cases} \Rightarrow f(t) = \frac{1}{2} - \sum_{n=1}^{\infty} \frac{\sin 2\pi n t}{n\pi} \quad \text{for all } t$$

Periodicity of the Trigonometric Fourier series:

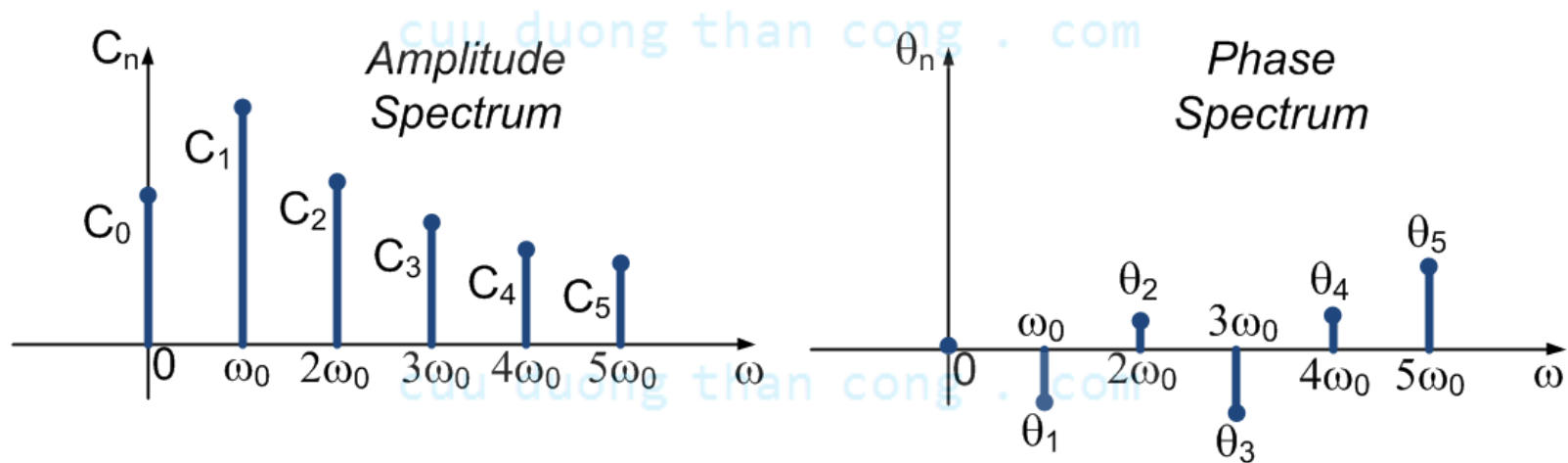
- Example 2.04:

$$\begin{cases} f(t) = t & 0 \leq t < 1 \\ f(t+1) = f(t) \end{cases} \Rightarrow f(t) = \frac{1}{2} - \sum_{n=1}^{\infty} \frac{\sin 2\pi n t}{n\pi} \quad \text{for all } t$$

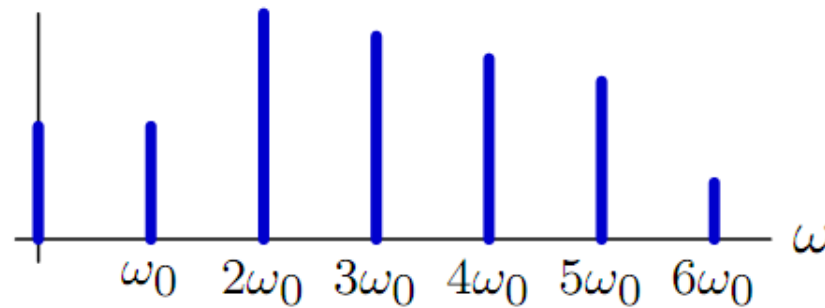


The Fourier spectrum:

- Consider the **compact form**: $f(t) = C_0 + \sum_{n=1}^{\infty} C_n \cos(n\omega_0 t + \theta_n)$
- Amplitude spectrum**: the plot of C_n vs. ω
- Phase spectrum**: the plot of θ_n vs. ω



The Fourier spectrum:

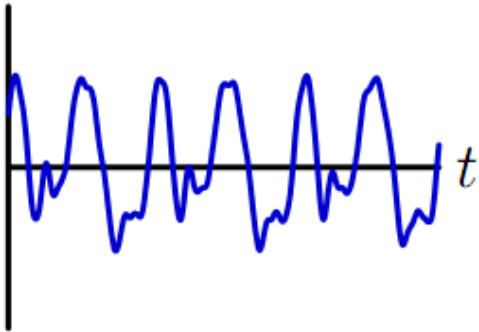


0	1	2	3	4	5	6	← harmonic #
↑	↑	↑	↑	↑	↑	↑	
DC	fundamental	second harmonic	third harmonic	fourth harmonic	fifth harmonic	sixth harmonic	

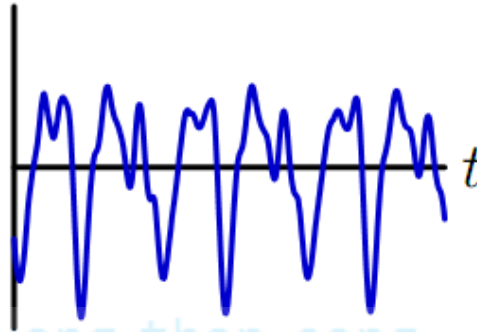
(Note: The labels 'second harmonic' through 'sixth harmonic' are oriented vertically in the original image.)

In time domain

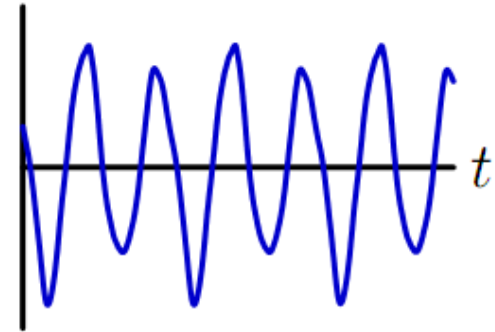
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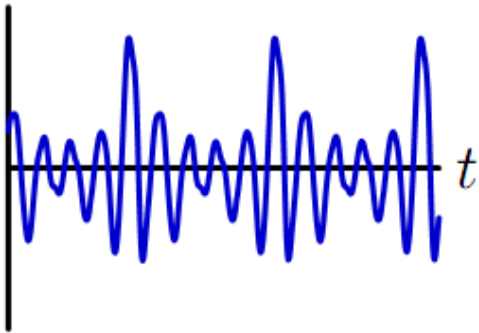
cello



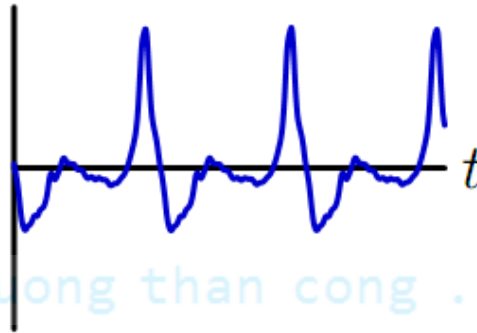
bassoon



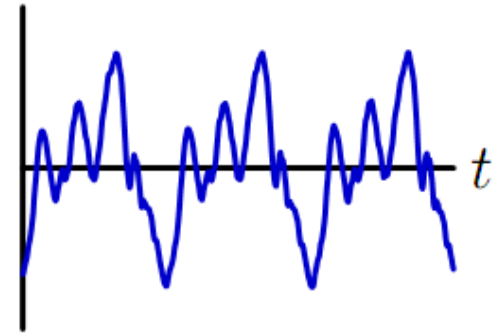
oboe



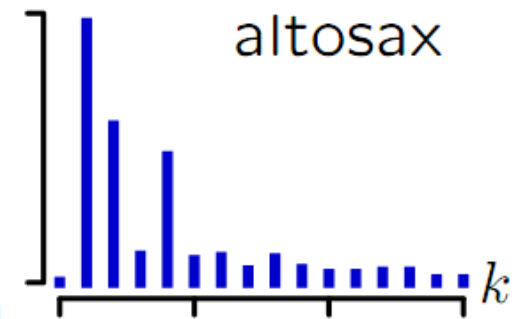
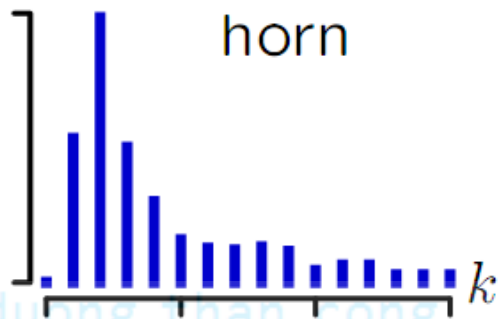
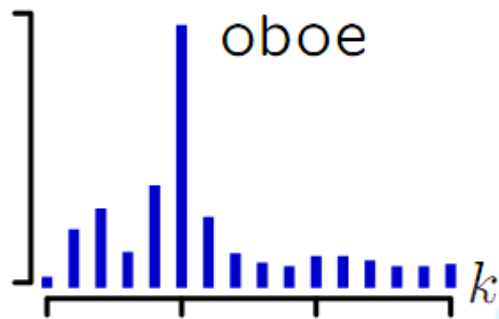
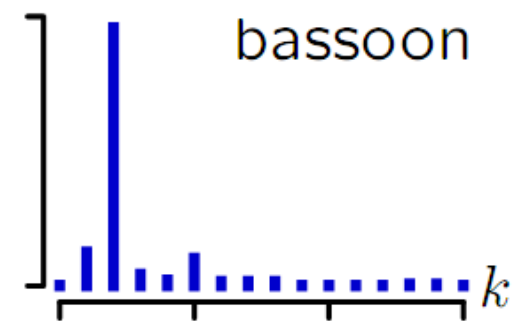
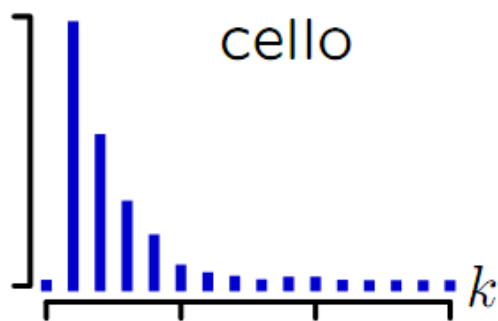
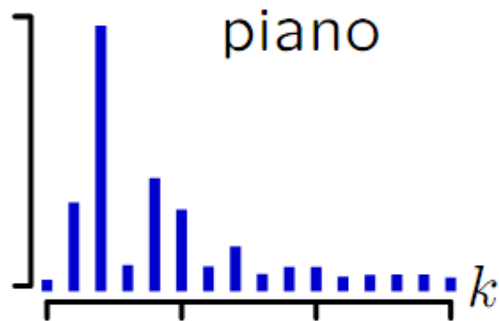
horn



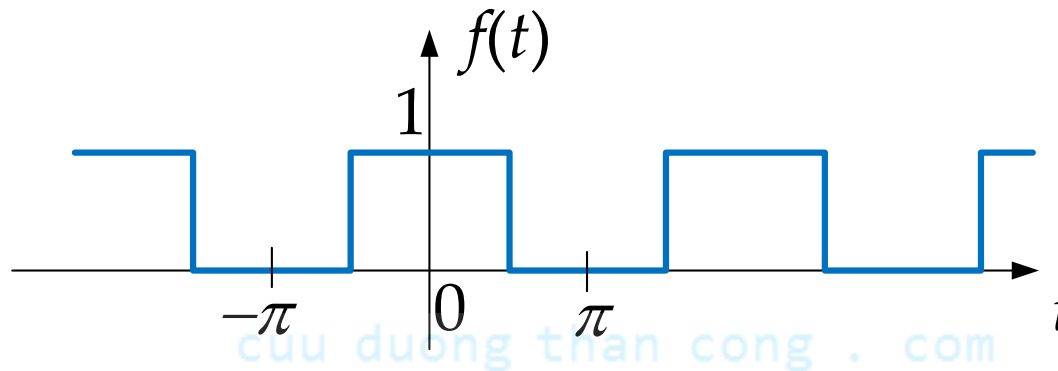
altosax



Spectrum (frequency domain):



Example 2.05: Plot the amplitude and phase spectrum for the periodic square $f(t)$:



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

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Complete orthogonal exponential set:

- Consider the signal set: $\{e^{jn\omega_0 t}\} \quad (n = 0, \pm 1, \pm 2 \dots)$
- Since:

$$\int_{T_0} e^{jn\omega_0 t} \left(e^{jm\omega_0 t} \right)^* dt = \begin{cases} 0 & n \neq m \\ T_0 & n = m \end{cases}$$

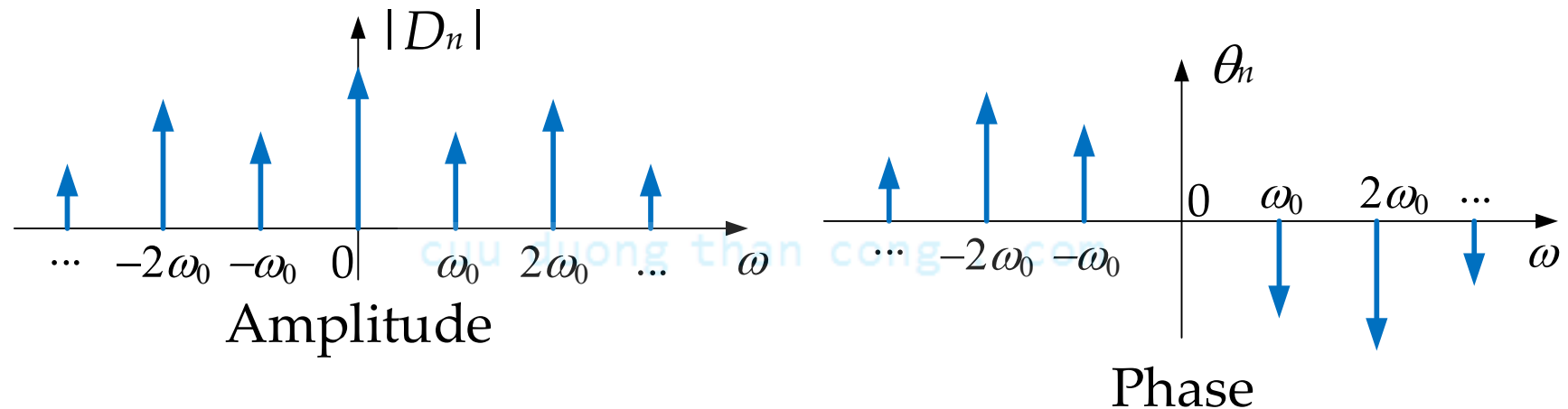
Then the signal set above is a complete orthogonal set.

- The **exponential Fourier series**:

$$f(t) = \sum_{n=-\infty}^{\infty} D_n e^{jn\omega_0 t}$$
$$D_n = \frac{1}{T_0} \int_{T_0} f(t) e^{-jn\omega_0 t} dt$$

Exponential Fourier spectrum:

- Consider the signal set: $D_n = |D_n| \angle \theta_n$



- Quiz: Compare the trigonometric spectrum and exponential spectrum?

Parseval's Theorem:

- The **power** of a **periodic** signal is equal to the sum of the powers of its Fourier components.

$$f(t) = C_0 + \sum_{n=1}^{\infty} C_n \cos(n\omega_0 t + \theta_n) \Rightarrow P_f = C_0^2 + \frac{1}{2} \sum_{n=1}^{\infty} C_n^2$$

$$f(t) = \sum_{n=-\infty}^{\infty} D_n e^{jn\omega_0 t} \Rightarrow P_f = \sum_{n=-\infty}^{\infty} |D_n|^2 = D_0^2 + 2 \sum_{n=1}^{\infty} |D_n|^2$$

- Example 2.06: Determine the exponential Fourier series of $f(t) = t^2$ ($-\pi \leq t < \pi$), $T_0 = 2\pi$.
 - Plot the exponential spectrum.
 - Use Parseval's Theorem, prove that: $\frac{\pi^4}{90} = \sum_{n=1}^{\infty} \frac{1}{n^4}$

Properties of Exponential Fourier Series:

- Linearity

$$\left. \begin{aligned} f_1(t) &= \sum_{n=-\infty}^{\infty} D_{1n} e^{jn\omega_0 t} \\ f_2(t) &= \sum_{n=-\infty}^{\infty} D_{2n} e^{jn\omega_0 t} \end{aligned} \right\} \Rightarrow k_1 f_1(t) + k_2 f_2(t) = \sum_{n=-\infty}^{\infty} (k_1 D_{1n} + k_2 D_{2n}) e^{jn\omega_0 t}$$

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- Time-shifting

$$f(t) = \sum_{n=-\infty}^{\infty} D_n e^{jn\omega_0 t} \Rightarrow f(t - t_0) = \sum_{n=-\infty}^{\infty} e^{-jn\omega_0 t_0} D_n e^{jn\omega_0 t}$$

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Properties of Exponential Fourier Series:

- Time-inversion

$$f(t) = \sum_{n=-\infty}^{\infty} D_n e^{jn\omega_0 t} \Rightarrow f(-t) = \sum_{n=-\infty}^{\infty} D_{-n} e^{jn\omega_0 t}$$

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- Time-scaling

$$f(t) = \sum_{n=-\infty}^{\infty} D_n e^{jn\omega_0 t} \Rightarrow f(at) = \sum_{n=-\infty}^{\infty} D_n e^{jna\omega_0 t}$$

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Aperiodic Signal Representation by Fourier Integral:

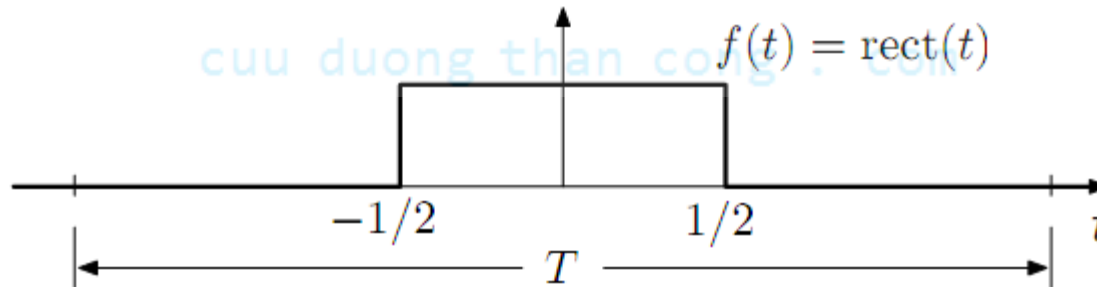
- We can expand $f(t)$ as a Fourier series in $[-T/2; T/2]$:

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

$$D_n = \frac{1}{T_0} \int_{-T/2}^{T/2} f(t) e^{-jn\omega_0 t} dt$$

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

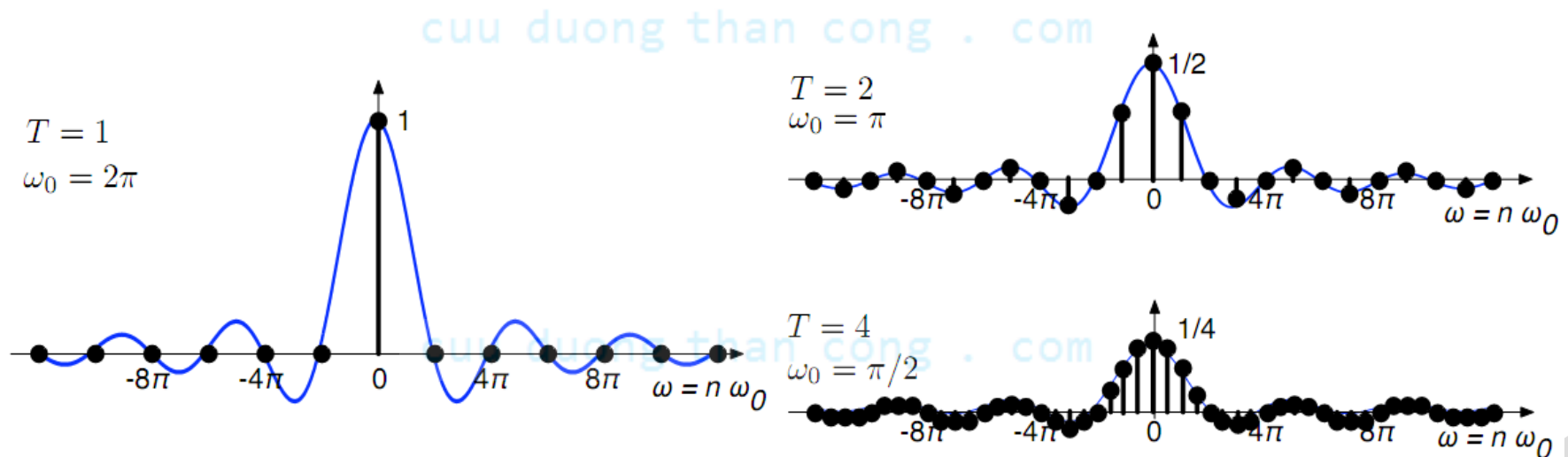
- For example, assume $y(t) = \text{rect}(t)$:



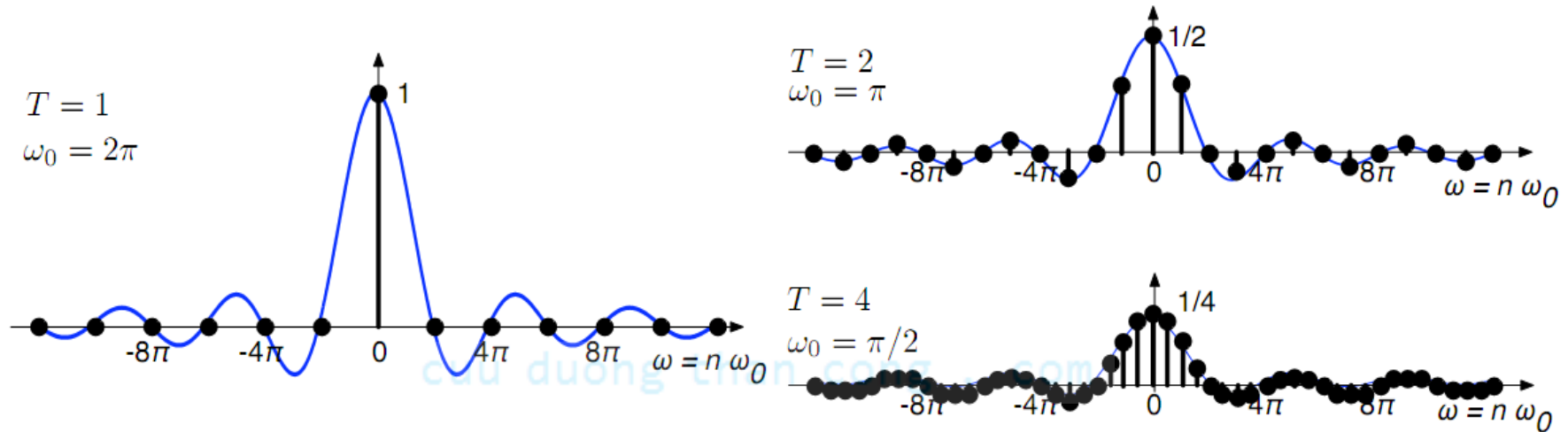
Aperiodic Signal Representation by Fourier Integral:

$$f(t) = \frac{1}{T} \sum_{n=-\infty}^{\infty} \text{sinc}\left(\frac{n\pi}{T}\right) e^{jn\omega_0 t}$$

- We will plot the Fourier series coefficients as a function of $\omega = n\omega_0$ for $T = 1, 2$ and 4 .



Some observation:



- More densely sampled, decreased amplitude $|D_n|$
- If we plot $T.D_n$ instead of D_n , the envelope will be the same $\text{sinc}()$.
- If $T \rightarrow \infty$, $T.D_n$ will be continuous function.

Some observation:

- In general, define the truncated Fourier transform:

$$F_T(j\omega) = \int_{-T/2}^{T/2} f(t)e^{-j\omega t} dt$$

so that:

$$D_n = \frac{1}{T} F_T(jn\omega_0)$$

- The Fourier series is then (note that $f_T(t) = f(t)$ over $[-T/2; T/2]$ only):

$$f_T(t) = \sum_{n=-\infty}^{\infty} \frac{1}{T} F_T(jn\omega_0) e^{jn\omega_0 t}$$

- As $T \rightarrow \infty$, then $\omega_0 \rightarrow 0$ and $jn\omega_0 \rightarrow j\omega$, where ω is a continuous variable.

Some observation:

- The limit of the truncated Fourier transform is:

$$F(j\omega) = \lim_{T \rightarrow \infty} F_T(j\omega) = \lim_{T \rightarrow \infty} \int_{-T/2}^{T/2} f(t) e^{-j\omega t} dt = \int_{-\infty}^{\infty} f(t) e^{-j\omega t} dt$$

- Taking limit in Fourier series for $f(t)$ with $\Delta\omega = 2\pi/T$ and $\omega = 2\pi n/T = n\Delta\omega$:

$$\begin{aligned} f(t) &= \lim_{T \rightarrow \infty} f_T(t) = \lim_{\Delta\omega \rightarrow 0} \sum_{n=-\infty}^{\infty} \frac{1}{T} F_T(jn\Delta\omega) e^{jn\Delta\omega t} \\ &= \lim_{\Delta\omega \rightarrow 0} \sum_{n=-\infty}^{\infty} F_T(jn\Delta\omega) e^{jn\Delta\omega t} \frac{\Delta\omega}{2\pi} \\ &= \frac{1}{2\pi} \int_{-\infty}^{\infty} F(j\omega) e^{j\omega t} d\omega \end{aligned}$$

The Fourier transform:

- The **Fourier integral** theorem:

$$F(\omega) = \int_{-\infty}^{\infty} f(t)e^{-j\omega t} dt \quad \text{Fourier transform}$$
$$f(t) = \frac{1}{2\pi} \int_{-\infty}^{\infty} F(\omega)e^{j\omega t} d\omega \quad \text{Invert Fourier transform}$$

Comments:

- There are technical conditions which must be satisfied for the integrals: **Dirichlet conditions**.
- As with Fourier series, inverse transform formula generally gives $f(t)$ accurately at point where $f(t)$ is continuous, but yields the midpoint when $f(t)$ has jumps.

Dirichlet conditions:

- *Weak condition:* $\int_{-\infty}^{\infty} |f(t)| dt < \infty$
- *Strong condition:* $f(t)$ have only a finite number of maxima, minima and only a finite number of finite discontinuities over any finite interval.
- For example: we can not find the Fourier transform of the signal:

$$f(t) = e^{at} u(t) \quad a > 0$$

Transform of some useful functions:

i. $f(t) = \delta(t)$:

$$F(\omega) = \int_{-\infty}^{\infty} \delta(t) e^{-j\omega t} dt = 1 \quad \Rightarrow \quad \boxed{\delta(t) \Leftrightarrow 1}$$

ii. $f(t) = e^{-at}u(t)$ with $a > 0$:

$$F(\omega) = \int_0^{\infty} e^{-at} e^{-j\omega t} dt = \frac{1}{a + j\omega} \quad \Rightarrow \quad \boxed{e^{-at}u(t) \Leftrightarrow \frac{1}{a + j\omega}}$$

iii. $f(t) = e^{j\omega_0 t}$:

Because the inverse Fourier transform of $\delta(\omega - \omega_0)$ is

$$f(t) = \frac{1}{2\pi} \int_{-\infty}^{\infty} \delta(\omega - \omega_0) e^{j\omega t} d\omega = \frac{1}{2\pi} e^{j\omega_0 t} \quad \Rightarrow \quad \boxed{e^{j\omega_0 t} \Leftrightarrow 2\pi\delta(\omega - \omega_0)}$$

Transform of some useful functions:

iv. $f(t) = u(t)$:

We consider $u(t)$ as a decaying exponential $e^{-at}u(t)$ in the limit as $a \rightarrow 0$

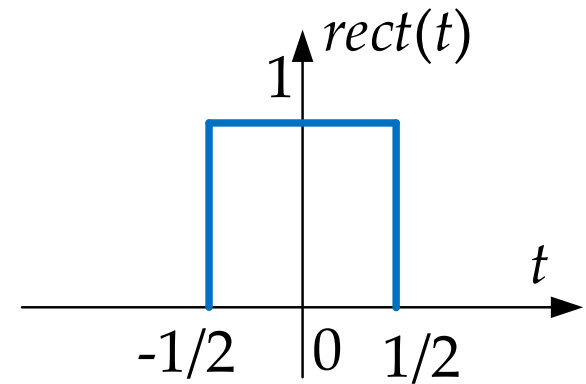
$$u(t) = \lim_{a \rightarrow 0} \left[e^{-at} u(t) \right]$$

$$U(\omega) = \lim_{a \rightarrow 0} \left[\frac{1}{a + j\omega} \right] = \lim_{a \rightarrow 0} \left[\frac{a}{a^2 + \omega^2} \right] + \frac{1}{j\omega} = \pi\delta(\omega) + \frac{1}{j\omega}$$

$$\boxed{u(t) \Leftrightarrow \pi\delta(\omega) + \frac{1}{j\omega}}$$

Transform of some useful functions:

v. Unit gate function:



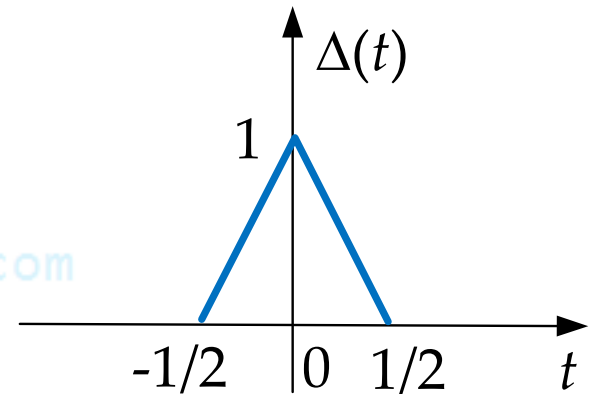
$$f(t) = \text{rect}(t) = \begin{cases} 0 & |t| > \frac{1}{2} \\ \frac{1}{2} & |t| = \frac{1}{2} \\ 1 & |t| < \frac{1}{2} \end{cases} \Rightarrow F(\omega) = \int_{-1/2}^{1/2} e^{-j\omega t} dt = \text{sinc}\left(\frac{\omega}{2}\right)$$

$$\boxed{\text{rect}(t) \Leftrightarrow \text{sinc}\left(\frac{\omega}{2}\right)}$$

Transform of some useful functions:

vi. $\Delta(t)$:

$$f(t) = \Delta(t) = \begin{cases} 0 & |t| > \frac{1}{2} \\ 2t+1 & -\frac{1}{2} \leq t < 0 \\ -2t+1 & 0 \leq t \leq \frac{1}{2} \end{cases}$$



$$\Delta(t) \Leftrightarrow \frac{1}{2} \text{sinc}^2\left(\frac{\omega}{4}\right)$$

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2. *Trigonometric Fourier Series*
3. *Exponential Fourier Series*
4. *The Fourier Transform*
5. *Properties of the Fourier Transform* ◀

Some properties of the Fourier transform:

i. Symmetry property:

$$f(t) \Leftrightarrow F(\omega) \Rightarrow F(t) \Leftrightarrow 2\pi f(-\omega)$$

ii. Linearity:

$$c_1 f_1(t) + c_2 f_2(t) \Leftrightarrow c_1 F_1(\omega) + c_2 F_2(\omega)$$

iii. The scaling property:

$$f(t) \Leftrightarrow F(\omega) \Rightarrow f(at) \Leftrightarrow \frac{1}{|a|} F\left(\frac{\omega}{a}\right)$$

iv. The time-shifting property:

$$f(t) \Leftrightarrow F(\omega) \Rightarrow f(t - t_0) \Leftrightarrow F(\omega) e^{-j\omega t_0}$$

Some properties of the Fourier transform:

v. The frequency-shifting property:

$$f(t) \Leftrightarrow F(\omega) \Rightarrow f(t)e^{j\omega_0 t} \Leftrightarrow F(\omega - \omega_0)$$

vi. Convolution:

$$f_1(t) * f_2(t) \Leftrightarrow F_1(\omega)F_2(\omega) \quad \text{time convolution}$$

$$f_1(t)f_2(t) \Leftrightarrow \frac{1}{2\pi} F_1(\omega) * F_2(\omega) \quad \text{frequency convolution}$$

vii. Time differentiation:

$$\frac{d^n f(t)}{dt^n} \Leftrightarrow (j\omega)^n F(\omega)$$

Some properties of the Fourier transform:

viii. Time integration:

$$\int_{-\infty}^t f(\tau) d\tau \Leftrightarrow \frac{F(\omega)}{j\omega} + \pi F(0) \delta(\omega)$$

ix. Frequency differentiation:

$$t^n f(t) \Leftrightarrow (j)^n \frac{d^n F(\omega)}{d\omega^n}$$

x. Fourier transform of even and odd functions:

$f(t)$ is even: $F(\omega) = 2 \int_0^{\infty} f(t) \cos \omega t dt$

$f(t)$ is odd: $F(\omega) = -2j \int_0^{\infty} f(t) \sin \omega t dt$

Some properties of the Fourier transform:

xi. Fourier transform of periodic signal:

If $f(t)$ is periodic:

$$f(t) = \sum_{n=-\infty}^{\infty} D_n e^{jn\omega_0 t} \quad D_n = \frac{1}{T} \int_T f(t) e^{-jn\omega_0 t} dt$$

$$\Rightarrow f(t) \Leftrightarrow F(\omega) = \sum_{n=-\infty}^{\infty} 2\pi D_n \delta(\omega - n\omega_0)$$

Example:

$$f(t) = \sin \omega_0 t = \frac{1}{2j} e^{j\omega_0 t} - \frac{1}{2j} e^{-j\omega_0 t} \Rightarrow F(\omega) = \frac{\pi}{j} \delta(\omega - \omega_0) - \frac{\pi}{j} \delta(\omega + \omega_0)$$

$$f(t) = \cos \omega_0 t = \frac{1}{2} e^{j\omega_0 t} + \frac{1}{2} e^{-j\omega_0 t} \Rightarrow F(\omega) = \pi \delta(\omega - \omega_0) + \pi \delta(\omega + \omega_0)$$

Some properties of the Fourier transform:

xii. Other properties:

Condition	Property
Real $f(t)$	$F(-\omega) = F^*(\omega)$
Real and even $f(t)$	Real and even $F(\omega)$
Real and odd $f(t)$	Imaginary and odd $F(\omega)$

Example 2.07: Show that, given a real signal $f(t)$, the inverse Fourier transform integral can be express as:

$$f(t) = \frac{1}{2\pi} \int_0^{\infty} 2|F(\omega)| \cos(\omega t + \angle F(\omega)) d\omega$$

Signal energy – Parseval's theorem:

$$\begin{aligned} E_f &= \int_{-\infty}^{\infty} |f(t)|^2 dt = \int_{-\infty}^{\infty} f(t) f^*(t) dt \\ &= \int_{-\infty}^{\infty} f(t) \left[\frac{1}{2\pi} \int_{-\infty}^{\infty} F^*(\omega) e^{-j\omega t} d\omega \right] dt = \frac{1}{2\pi} \int_{-\infty}^{\infty} F^*(\omega) \left[\int_{-\infty}^{\infty} f(t) e^{-j\omega t} dt \right] d\omega \\ &= \frac{1}{2\pi} \int_{-\infty}^{\infty} F(\omega) F^*(\omega) d\omega = \frac{1}{2\pi} \int_{-\infty}^{\infty} |F(\omega)|^2 d\omega \end{aligned}$$

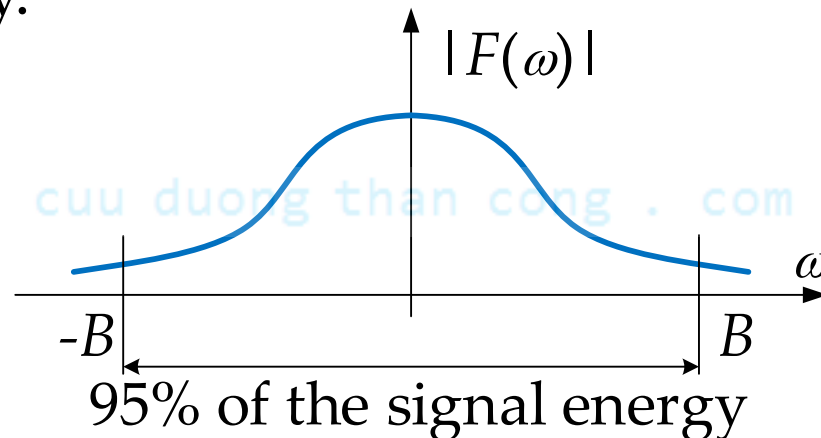
$$E_f = \frac{1}{2\pi} \int_{-\infty}^{\infty} |F(\omega)|^2 d\omega$$

- $|F(\omega)|^2$: **energy spectral density**

Example 2.08: Find the energy of $f(t) = \text{sinc}(t)$.

The bandwidth of a Signal:

- Most of the signal energy is contained within a certain band of B Hz.
- The **bandwidth B** is called the essential bandwidth of the signal.
- The criterion for selecting B depends on the error tolerance in a particular application.
- We may select B to be that band which contains 95% of the signal energy.



The bandwidth of a Signal:

- Example 2.09: $f(t) = e^{-at}u(t)$, $a > 0$, find the energy and the bandwidth of $f(t)$.

$$\begin{aligned} E_f &= \frac{1}{\pi} \int_0^{\infty} \left(\frac{1}{a + j\omega} \right)^2 d\omega = \frac{1}{\pi} \int_0^{\infty} \frac{1}{a^2 + \omega^2} d\omega \\ &= \frac{1}{\pi a} \tan^{-1} \frac{\omega}{a} \Big|_0^{\infty} = \frac{1}{2a} \end{aligned}$$

The signal bandwidth:

$$\begin{aligned} \frac{1}{\pi} \int_0^B \left(\frac{1}{a + j\omega} \right)^2 d\omega &= 0.95 E_f \\ \Leftrightarrow \frac{1}{\pi a} \tan^{-1} \frac{B}{a} &= \frac{0.95}{2a} \Leftrightarrow B = 12.706a (\text{rad} / \text{s}) \end{aligned}$$