Trigonometric Fourier Series

Scope and Background Reading

This session launches our Introduction to Fourier Transforms with a look at Wave Analsysis and Trigonometric Fourier Series.

As we shall see, any periodic waveform can be approximated by a DC component (which may be 0) and the sum of a fundamental and harmomic sinusoidal waveforms. This has important applications in many applications of electronics but is particularly important for signal processing and communications.

The material in this presentation and notes is based on Chapter 7 of <u>Steven T. Karris. Signals and Systems:</u> with Matlab Computation and Simulink Modelling. 5th Edition. (http://site.ebrary.com/lib/swansea/docDetail.action?docID=10547416).

Revision?

I believe that this subject has been covered in EG-150 Signals and Systems and so we present the notes as background fort the Fourier transform.

Agenda

- Motivating examples
- Wave analysis and the Trig. Fourier Series
- Symmetry in Trigonometric Fourier Series
- · Computing coefficients of Trig. Fourier Series in Matlab
- Gibbs Phenomenon

Motivating Examples

This <u>Fourier Series demo (http://users.ece.gatech.edu/mcclella/matlabGUIs#FourierSeries</u>), developed by Members of the <u>Center for Signal and Image Processing (CSIP) (http://www.ece.gatech.edu/CSIP</u>) at the <u>School of Electrical and Computer Engineering (http://www.ece.gatech.edu/</u>) at the <u>Georgia Institute of Technology (http://www.gatech.edu/</u>), shows how periodic signals can be synthesised by a sum of sinusoidal signals.

It is here used as a motivational example in our introduction to <u>Fourier Series</u> (<u>http://en.wikipedia.org/wiki/Fourier series</u>). (See also <u>Fourier Series</u> (<u>http://mathworld.wolfram.com/FourierSeries.html</u>) from Wolfram MathWorld referenced in the **Quick Reference** on Blackboard.)

To install this example, download the <u>zip file</u>

(http://users.ece.gatech.edu/mcclella/matlabGUIs/Zipfseriesdemo-v130.zip) and unpack it somewhere on your MATLAB path.

Wave Analysis

- Jean Baptiste Joseph Fourier (http://en.wikipedia.org/wiki/Joseph_Fourier) (21 March 1768 16 May 1830) discovered that any *periodic* signal could be represented as a series of *harmonically related* sinusoids.
- An harmonic is a frequency whose value is an integer multiple of some fundamental frequency
- For example, the frequencies 2 MHz, 3 Mhz, 4 MHz are the second, third and fourth harmonics of a sinusoid with fundamental frequency 1 Mhz.

The Trigonometric Fourier Series

Any periodic waveform f(t) can be represented as

$$f(t) = \frac{1}{2}a_0 + a_1 \cos \Omega_0 t + a_2 \cos 2\Omega_0 t + a_3 \cos 3\Omega_0 t + \dots + a_n \cos n\Omega_0 t + \dots + b_1 \sin \Omega_0 t + b_2 \sin 2\Omega_0 t + b_3 \sin 3\Omega_0 t + \dots + b_n \sin n\Omega_0 t + \dots$$

or equivalently (if more confusingly)

$$f(t) = \frac{1}{2}a_0 + \sum_{n=1}^{\infty} \left(a_n \cos n\Omega_0 t + b_n \sin n\Omega_0 t\right)$$

where Ω_0 rad/s is the *fundamental frequency*.

Notation

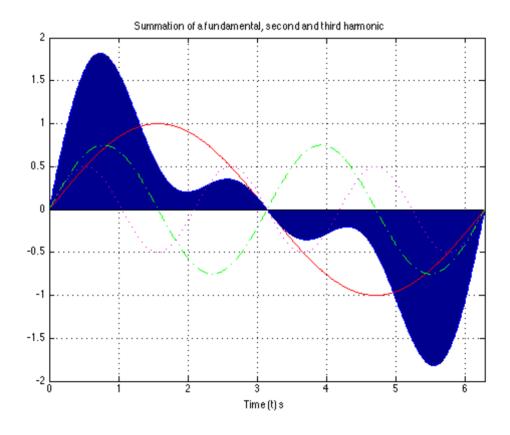
- The first term $a_o/2$ is a constant and represents the DC (average) component of the signal f(t)
- The terms with coefficients a_1 and b_1 together represent the fundamental frequency component of f(t) at frequency Ω_0 .
- The terms with coefficients a_2 and b_2 together represent the second harmonic frequency component of f(t) at frequency $2\Omega_0$.

And so on.

Since any periodic function f(t) can be expressed as a Fourier series, it follows that the sum of the DC, fundamental, second harmonic and so on must produce the waveform f(t).

Sums of sinusoids

In general, the sum of two or more sinusoids does not produce a sinusoid as shown below.



To generate this picture use fourier series1.m (matlab/fourier series1.m).

Evaluation of the Fourier series coefficients

The coefficients are obtained from the following expressions (valid for any periodic waveform with fundamental frequency Ω_0 so long as we integrate over one period $0 \rightarrow T_0$ where $T_0 = 2\pi/\Omega_0$), and $\theta = \Omega_0 t$:

$$\frac{1}{2}a_0 = \frac{1}{T_0} \int_0^{T_0} f(t)dt = \frac{1}{\pi} \int_0^{2\pi} f(\theta)d\theta$$
$$a_n = \frac{1}{T_0} \int_0^{T_0} f(t)\cos n\Omega_0 t \, dt = \frac{1}{2\pi} \int_0^{2\pi} f(\theta)\cos n\theta \, d\theta$$
$$b_n = \frac{1}{T_0} \int_0^{T_0} f(t)\sin n\Omega_0 t \, dt = \frac{1}{2\pi} \int_0^{2\pi} f(\theta)\cos n\theta \, d\theta$$

Symmetry in Trigonometric Fourier Series

There are simplifications we can make if the original periodic properties has certain properties:

- If f(t) is odd, $a_0 = 0$ and there will be no cosine terms so $a_n = 0 \ \forall n > 0$
- If f(t) is even, there will be no sine terms and $b_n = 0 \forall n > 0$. The DC may or may not be zero.
- If f(t) has half-wave symmetry only the odd harmonics will be present. That is a_n and b_n is zero for all even values of n (0, 2, 4, ...)

Odd, Even and Half-wave Symmetry

Recall

- An *odd* function is one for which f(t) = -f(-t). The function $\sin t$ is an *odd* function.
- An *even* function is one for which f(t) = f(-t). The function $\cos t$ is an *even* function.

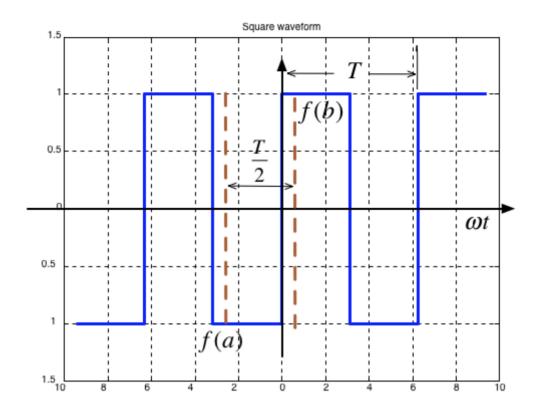
Half-wave symmetry

- A periodic function with period *T* is a function for which f(t) = f(t + T)
- A periodic function with period *T*, has *half-wave symmetry* if f(t) = -f(t + T/2)

Symmetry in Common Waveforms

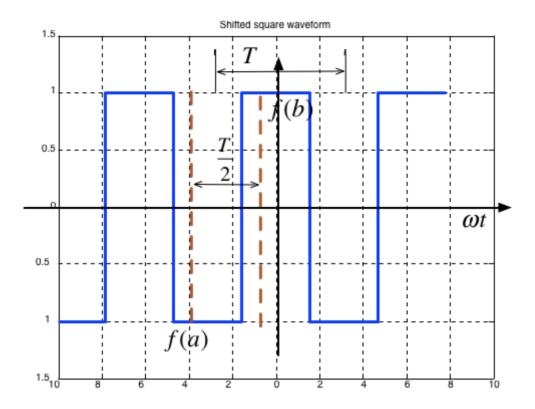
To reproduce the following waveforms (without annotation) publish the script waves.m (matlab/waves.m).

Squarewave



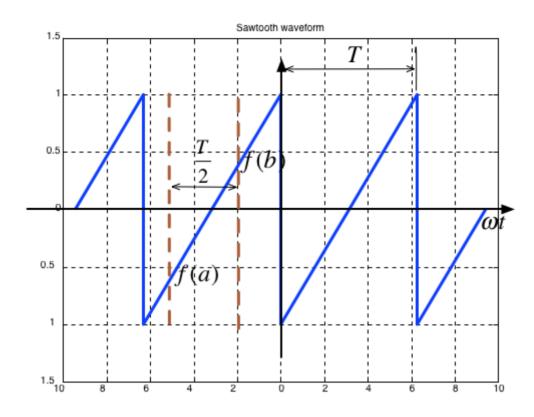
- Average value over period *T* is ...?
- It is an **odd/even**function?
- It has/has not half-wave symmetry f(t) = -f(t + T/2)?

Shifted Squarewave



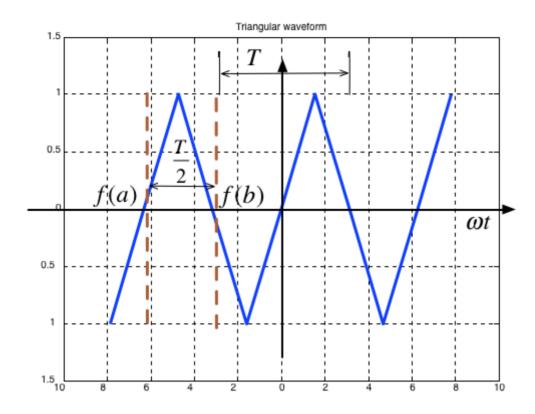
- Average value over period *T* is ...?
- It is an **odd/even** function?
- It has/has not half-wave symmetry f(t) = -f(t + T/2)?

Sawtooth



- Average value over period *T* is ...?
- It is an odd/even function?
- It has/has not half-wave symmetry f(t) = -f(t + T/2)?

Triangle

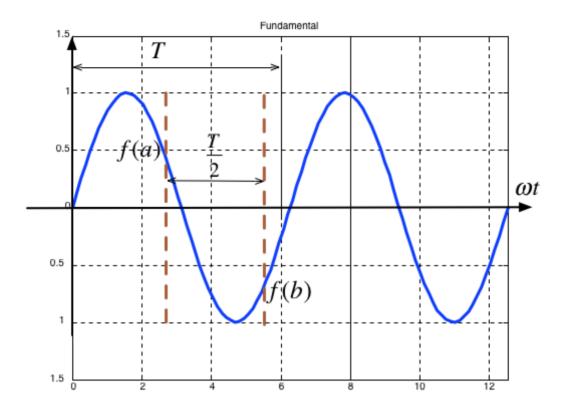


- Average value over period *T* is ...?
- It is an odd/evenfunction?
- It has/has not half-wave symmetry f(t) = -f(t + T/2)?

Symmetry in fundamental, Second and Third Harmonics

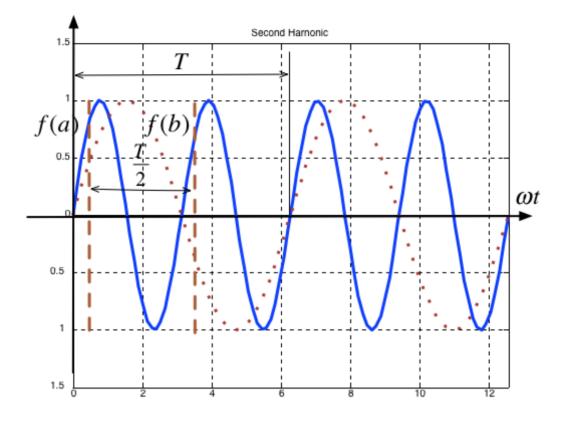
In the following, T/2 is taken to be the half-period of the fundamental sinewave.

Fundamental



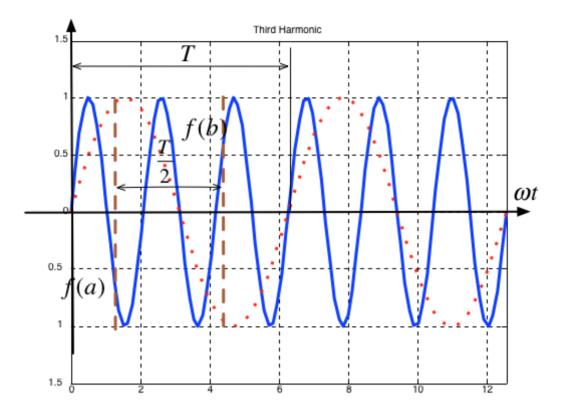
- Average value over period *T* is ...?
- It is an **odd/even**function?
- It has/has not half-wave symmetry f(t) = -f(t + T/2)?

Second Harmonic



- Average value over period *T* is ...?
- It is an **odd/even** function?
- It has/has not half-wave symmetry f(t) = -f(t + T/2)?

Third Harmonic



- Average value over period *T* is ...?
- It is an odd/even function?
- It has/has not half-wave symmetry f(t) = -f(t + T/2)?

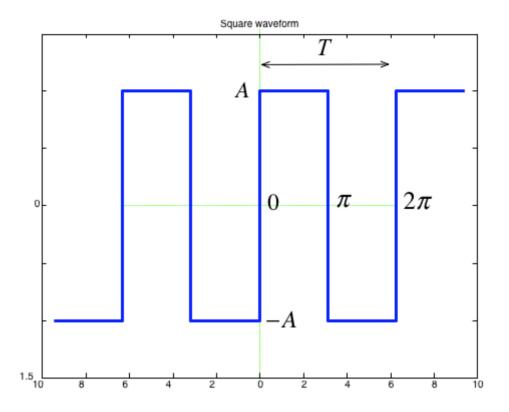
Some simplifications that result from symmetry

- The limits of the integrals used to compute the coefficients a_n and b_n of the Fourier series are given as $0 \rightarrow 2\pi$ which is one period T
- We could also choose to integrate from $-\pi
 ightarrow \pi$
- If the function is *odd*, or *even* or has *half-wave symmetry* we can compute *a_n* and *b_n* by integrating from 0 → π and multiplying by 2.
- If we have half-wave symmetry we can compute a_n and b_n by integrating from $0 \rightarrow \pi/2$ and multiplying by 4.

(For more details see page 7-10 of the textbook)

Computing coefficients of Trig. Fourier Series in Matlab

As an example let's take a square wave with amplitude $\pm A$ and period *T*.



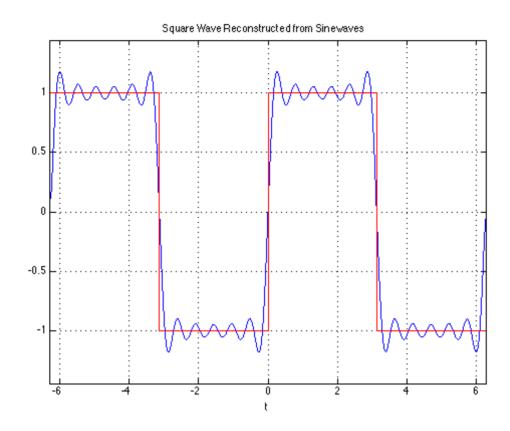
Solution

Solution: See square ftrig.m (matlab/square ftrig.m). Script confirms that:

- $a_0 = 0$
- $a_i = 0$: function is odd
- $b_i = 0$: for *i* even half-wave symmetry

ft =

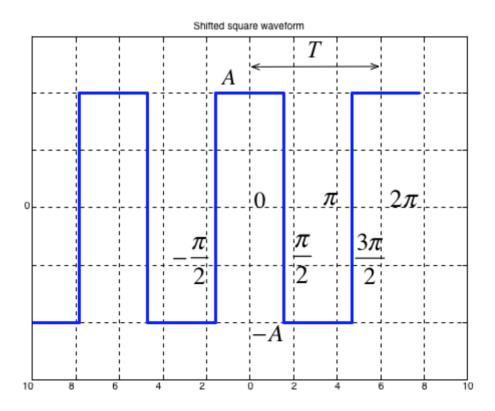
```
(4*A*sin(t))/pi + (4*A*sin(3*t))/(3*pi) + (4*A*sin(5*t))/(5*pi) + (4*A*sin
(7*t))/(7*pi) + (4*A*sin(9*t))/(9*pi) + (4*A*sin(11*t))/(11*pi)
```



Note that the coefficients match those given in the textbook (Section 7.4.1).

$$f(t) = \frac{4A}{\pi} \left(\sin \Omega_0 t + \frac{1}{3} \sin 3\Omega_0 t + \frac{1}{5} \sin 5\Omega_0 t + \cdots \right) = \frac{4A}{\pi} \sum_{n = \text{odd}} \frac{1}{n} \sin n\Omega_0 t$$

Using symmetry - computing the Fourier series coefficients of the shifted square wave

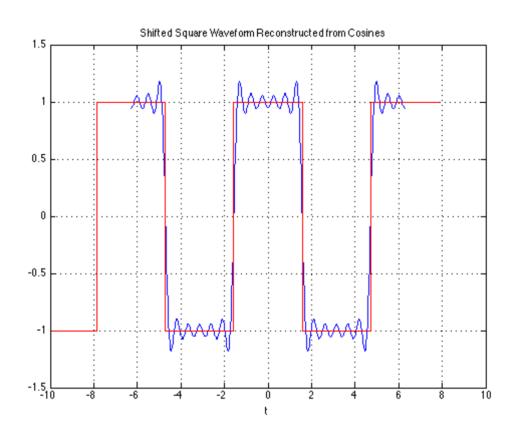


- As before $a_0 = 0$
- We observe that this function is even, so all b_k coefficents will be zero
- The waveform has half-wave symmetry, so only odd indexed coeeficents will be present.
- Further more, because it has half-wave symmetry we can just integrate from 0 → π/2 and multiply the result by 4.

See shifted sq ftrig.m (matlab/shifted sq ftrig.m).

ft =

```
(4*A*cos(t))/pi - (4*A*cos(3*t))/(3*pi) + (4*A*cos(5*t))/(5*pi) - (4*A*cos
(7*t))/(7*pi) + (4*A*cos(9*t))/(9*pi) - (4*A*cos(11*t))/(11*pi)
```



Note that the coefficients match those given in the textbook (Section 7.4.2).

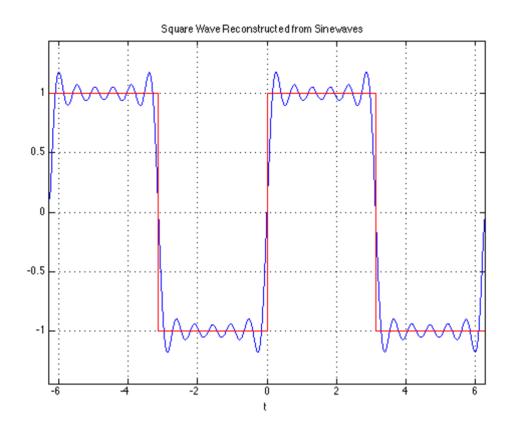
$$f(t) = \frac{4A}{\pi} \left(\cos \Omega_0 t - \frac{1}{3} \cos 3\Omega_0 t + \frac{1}{5} \cos 5\Omega_0 t - \cdots \right) = \frac{4A}{\pi} \sum_{n = \text{odd}} (-1)^{\frac{n-1}{2}} \frac{1}{n} \cos n\Omega_0 t$$

Gibbs Phenomenon

In an earlier slide we found that the trigonometric for of the Fourier series of the square waveform is

$$f(t) = \frac{4A}{\pi} \left(\sin \Omega_0 t + \frac{1}{3} \sin 3\Omega_0 t + \frac{1}{5} \sin 5\Omega_0 t + \cdots \right) = \frac{4A}{\pi} \sum_{n = \text{odd}} \frac{1}{n} \sin n\Omega_0 t$$

This figure shows the approximation for the first 11 harmonics:



As we add more harmonics, the sum looks more and more like a square wave. However the crests do not become flattened; this is known as *Gibbs Phenomenon* and it occurs because of the discontinuity of the perfect square waveform as it changes from +A to -A and *vice versa*.

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trig_fseries