## 1. Signal Processing Fundamentals

### 1.1 Continuous and discrete signals

Fundamental to the study of radio science and techniques for space exploration is the concept of a signal and how the signal is represented and processed. In this course we want to use the word "signal" in the broadest possible sense.

A signal is the variation of a physically measurable quantity. Variations of the quantity are manifestations of a particular process under study and have this process as their cause.

Noise, in contrast, is a variation of the physically measurable quantity. However, variations of the quantity are not a manifestation of a particular process under study and have a frequently unknown process as their cause.

Examples of signals:

- The voltage fluctutions at the focus of a radio antenna tracking the Cassini spacecraft.
- The current across a 1 Ohm resistor.
- The beam pattern of a radar antenna
- The ground displacements in continental drift

In electrical engineering a signal is often a function of time and/or space and can be functionally represented.

Example: a continuous time signal:

t

If we assume that the function $y(t)$ has been sampled at regular intervals, $\Delta t$, then the set of samples is called a time series. It consists of $N$ known values, $y_{k}, k=1,2,3, . ., N$


In the following we want to use parenteses for continuous functions and subscripts or brackets for discrete functions. For instance:
$y(t)$ : continuous function
$y_{k}$ : discrete function
$y[k]$; discrete function

Some very fundamental continuous and discrete functions are:

## Sign function

$$
\operatorname{sgn}(\mathrm{t})=\left\{\begin{array}{l}
1, \mathrm{t} \geq 0 \\
-1, \mathrm{t}<0
\end{array}\right.
$$



$$
\operatorname{sgn}[k]=\left\{\begin{array}{r}
1, k \geq 0 \\
-1, k<0
\end{array}\right.
$$



Step function


Ramp function


Delta function

$$
\begin{aligned}
& \delta(\mathrm{t})=\left\{\begin{array}{l}
\infty, \mathrm{t}=0 \\
0, \mathrm{t} \neq 0
\end{array}\right. \\
& \int_{-\infty}^{+\infty} \delta(\mathrm{t})=1 \\
& \delta[\mathrm{k}]=\left\{\begin{array}{l}
1, \mathrm{k}=0 \\
0, \mathrm{k} \neq 0
\end{array}\right.
\end{aligned}
$$



Some important relations are:

$$
\begin{aligned}
& \mathrm{u}(\mathrm{t})=1 / 2(1+\operatorname{sgn}(\mathrm{t})) \\
& u[k]=1 / 2(1+\operatorname{sgn}[k]) \\
& \mathrm{r}(\mathrm{t})=\mathrm{tu}(\mathrm{t}) \\
& \mathrm{r}[\mathrm{k}]=\mathrm{k} u[\mathrm{k}] \\
& \delta(\mathrm{t})=\mathrm{d} / \mathrm{dt} \mathrm{u}(\mathrm{t}) \\
& \delta[\mathrm{k}]=\mathrm{u}[\mathrm{k}]-\mathrm{u}[\mathrm{k}-1], \mathrm{k} \leq 0 \\
& \text { t } \\
& \mathrm{u}(\mathrm{t})=\int \delta(\mathrm{t}) \mathrm{dt} \\
& -\infty \\
& \text { k } \\
& \mathrm{u}[\mathrm{k}]=\sum \quad \delta[\mathrm{k}] \\
& \mathrm{n}=-\infty
\end{aligned}
$$

### 1.2 Fourier Series

The representation of a function over a certain interval by a linear combination of mutually orthogonal functions is called a Fourier series representation of a function. Examples of sets of orthogonal functions are:

Trigonometric functions:
Exponential functions:
Legrendre polynomials:
Bessel functions:

$$
\exp \left(\mathrm{i} \omega_{0} \mathrm{t}\right)
$$

$$
P_{n}(t)=1 /\left(2^{\mathrm{n}} \mathrm{n}!\right) \mathrm{d}^{\mathrm{n}} / \mathrm{dt}^{\mathrm{n}}\left(\mathrm{t}^{2}-1\right)^{\mathrm{n}}
$$

$$
+\pi
$$

$$
\mathrm{J}_{\mathrm{n}}(\beta)=1 /(2 \pi) \int_{-\pi}^{\pi} \exp (\mathrm{i} \beta \sin \mathrm{x}-\mathrm{nx}) \mathrm{dx}
$$

One particular Fourier series we will use in this course is the exponential Fourier series. It uses the functions $\left\{\exp \left(\mathrm{in} \omega_{0} \mathrm{t}\right)\right\} \mathrm{n}=0, \pm 1, \pm 2, \pm 3, \ldots$ which are orthogonal over the interval ( $\mathrm{t}_{0}, \mathrm{t}_{0}+\mathrm{T}$ ).

$$
\begin{aligned}
& y(t)=\sum_{n=-\infty}^{+\infty} c_{n} e^{i n \omega_{0} t} \\
& c_{n}=\frac{1}{T} \int_{t_{0}}^{t_{0}+T} y(t) e^{-i n \omega_{0} t} d t
\end{aligned}
$$

The magnitude and phase of the $\mathrm{n}^{\text {th }}$ harmonic are

$$
\begin{aligned}
& \left|c_{n}\right|=\longdiv { \operatorname { R e } ^ { 2 } [ c _ { n } ] + \operatorname { I m } ^ { 2 } [ c _ { n } ] } \\
& \angle c_{n}=\tan ^{-1}\left(\frac{\operatorname{Im}\left[c_{n}\right]}{\operatorname{Re}\left[c_{n}\right]}\right)
\end{aligned}
$$

Example: Rectangular pulse train with period T


We can now compute the coefficients, $\mathrm{c}_{\mathrm{n}}$, by writing the function $\mathrm{y}(\mathrm{t})$ in the form;

$$
y(t)=\sum_{n=-\infty}^{+\infty} c_{n} e^{i n \omega_{0} t} \quad \omega_{0}=\frac{2 \pi}{T}=2 \pi v_{0} \quad \text { fundamental frequency }
$$

The coefficients are then given as:
$c_{n}=\frac{1}{T} \int_{-\tau / 2}^{+\tau / 2} A e^{-i n \omega_{0} t} d t$
$c_{n}=\frac{A}{T} \int_{-\tau / 2}^{+\tau / 2} e^{-i n \omega_{0} t} d t$
$\left.c_{n}=\frac{A}{T} \frac{1}{-i n \omega_{0}} e^{-i n \omega_{0} t} \right\rvert\, \begin{aligned} & +\tau / 2 \\ & -\tau / 2\end{aligned}$
$c_{n}=\frac{A}{T} \frac{1}{n \omega_{0}}\left(\sin n \omega_{0} t+i \cos n \omega_{0} t \left\lvert\, \begin{array}{l}+\tau / 2 \\ -\tau / 2\end{array}\right.\right.$
$c_{n}=\frac{A}{n \pi}\left(\sin \frac{n \pi \tau}{T}\right)$
$c_{0}=\lim _{n \rightarrow 0} \frac{A}{n \pi}\left(\sin \frac{n \pi \tau}{T}\right)$
$c_{0}=\frac{A \tau}{T}$

And the magnitude and phase part of the coefficients are:
$\left|c_{n}\right|=\left|\frac{A}{n \pi}\left(\sin \frac{n \pi \tau}{T}\right)\right|$
$\angle c_{n}=\tan ^{-1}\left(\frac{0}{c_{n}}\right)$

Let us now look at a specific example, for instance a pulsed radar signal for range and range rate determinations, and assume that:
$\mathrm{T}=4 \mathrm{~ms}$
$\tau=1 \mathrm{~ms}$.

We get discrete values for $\mathrm{c}_{\mathrm{n}}$ with an envelope that peaks at $\mathrm{n}=0$ and has zero-crossings at

$$
\begin{aligned}
\mathrm{n} \pi \tau / \mathrm{T} & =\pi \\
\mathrm{n} \tau / \mathrm{T} & =1 \\
\mathrm{n} v_{0} \tau & =1 \quad \text { with } \mathrm{T}=2 \pi / \omega_{0}=1 / v_{0} \\
\mathrm{n} v_{0} & =1 / \tau \\
& =1 \mathrm{kHz} \\
& \begin{aligned}
v_{0} & =1 / \mathrm{T} \\
& =250 \mathrm{~Hz} \\
\mathrm{n} & =4
\end{aligned}
\end{aligned}
$$

Plugging in several values of $n$, we get:

| n | 0 | $\pm 1$ | $\pm 2$ | $\pm 3$ | $\pm 4$ | $\pm 5$ | $\pm 6$ | $\pm 7$ | $\pm 8$ | $\pm 9$ |
| :--- | :--- | :--- | :--- | :--- | :--- | :--- | :--- | :--- | :--- | :--- |
| $\mid \mathrm{c}_{\mathrm{n}} / \mathrm{A}$ | 0.250 | 0.225 | 0.159 | 0.075 | 0 | 0.045 | 0.053 | 0.032 | 0 | 0.025 |
| $<\mathrm{c}_{\mathrm{n}}$ | 0 | 0 | 0 | 0 | - | $\pi$ | $\pi$ | $\pi$ | - | 0 |



Note: The phases at $-3 \omega_{0}$ to $3 \omega_{0}$ are zero, but the phases at $-4 \omega_{0}$ and $4 \omega_{0}$ are not defined. There is a difference!
Plots of the magnitude and phase of $\mathrm{c}_{\mathrm{n}}$ are called magnitude and phase spectra. Now we are in a good shape to do some Fourier series mental gymnastics.

Here are some questions:
How do the magnitude and phase spectra change when we

- Increase A to 2 A
- Increase T to 2 T but leave $\tau / \mathrm{T}=1 / 4$
- Increase $\tau / \mathrm{T}$ from $1 / 4$ to $1 / 2$
- Decrease $\tau / \mathrm{T}$ from $1 / 4$ to $1 / 8$

One of these gymnastic exercises is of particular interest:
Example: Unit impulse train
$\tau \rightarrow 0, \mathrm{~A} \tau=1, \mathrm{~T}=$ const.


$$
\begin{aligned}
& y(t)=\sum_{n=-\infty}^{+\infty} \delta(t-n T) \\
& c_{n}=\lim _{\tau \rightarrow 0, A \tau=1} \frac{A}{n \pi}\left(\sin \frac{n \pi \tau}{T}\right) \\
& c_{n}=\lim _{\tau \rightarrow 0, A \tau=1} \frac{A}{n \pi}\left(\frac{n \pi \tau}{T}\right) \\
& c_{n}=\frac{1}{T} \\
& y(t)=\frac{1}{T} \sum_{n=-\infty}^{+\infty} e^{i n \omega_{0} t}
\end{aligned}
$$



Note:
For a periodic signal, the Fourier series is an accurate expression for all time even though the integration for the computation of the coefficients is carried out over only one period.


For a non-periodic signal, the fourier series is an accurate expression only over the time interval assumed to be one period.


### 1.3 Fourier transform

The exponential Fourier series (FS) is an extremely useful technique for the representation of periodic signals. They are also used for non-periodic signals for specific time intervals, or more generally, variable intervals, outside which the accuracy of the representation is unimportant.

The Fourier transform (FT) is used for the representation of a non-periodic signal that is valid for all time, or more generally, for the whole range of the variable.

The FT is obtained from the exponential FS via a limiting argument.
Let us assume that we have an arbitrary function given below.


This is a non-periodic signal. To derive the FT from the FS we want to first consider the periodic version of this signal, $\mathrm{y}_{\mathrm{T}}(\mathrm{t})$, with period T , and its (assumed) spectrum, $\mathrm{c}_{\mathrm{n}, \mathrm{T}}$ as sketched below.


Hopefully we are sufficiently fit through our previous Fourier gymnastics that we can now answer the following question:

What happens with the spectrum if we increase the period $T$ but leave the shape of the pulses unchanged?

If the period T is increased, the fundamental frequency, $\omega_{0}$, decreases, the spectrum becomes denser, but the shape of the envelope of the spectrum remains (save for a scaling factor) unchanged.

In the limit:
$\mathrm{T} \rightarrow \infty$,
$\mathrm{f}_{\mathrm{T}}(\mathrm{t}) \rightarrow \mathrm{f}(\mathrm{t})$
$\mathrm{c}_{\mathrm{n}, \mathrm{T}} \rightarrow \mathrm{Y}(\omega)$
discrete spectrum $\rightarrow$ continuous spectrum

$y(t)=\frac{1}{2 \pi} \bullet \int_{-\infty}^{+\infty} Y(\omega) e^{i \omega t} d \omega$
$Y(\omega)=\int_{-\infty}^{+\infty} y(t) e^{-i \omega t} d t$
$\mathrm{y}(\mathrm{t})$ and $\mathrm{Y}(\omega)$ are called: FT pair : $y(t) \leftrightarrow Y(\omega)$

Alternative expressions, with $\omega=2 \pi \nu$, are:
$y(t)=\int_{-\infty}^{+\infty} Y(v) e^{i 2 \pi v t} d \omega$
$Y(v)=\int_{-\infty}^{+\infty} y(t) e^{-i 2 \pi v t} d t$
(should be $\mathrm{d} v$ )

In order for the FT to exist, we must have $\mathrm{Y}(\omega)<\infty$.
How can we find out?

1) Evaluate the integral
2) Consider Dirichlet conditions

## Dirichlet Conditions:

## If

1) 

$\int_{-\infty}^{+\infty}|y(t)| d t<\infty$
or
$\int_{-\infty}^{+\infty}|y(t)|^{2} d t<\infty$
and
2) $y(t)$ has a finite number of maxima and minima in any finite interval, and
3) $y(t)$ has a finite number of discontinuities in any finite interval then FT exists.

Note: If Dirichlet conditions are not fulfilled, then FT could perhaps still exist.

## Examples

Here are four examples that do and do not fulfill the Dirichlet conditions:


$$
y(t)=\Pi(t)=\left\{\begin{array}{l}
1,|t| \leq 1 / 2 \\
0,|t|>1 / 2
\end{array}\right.
$$



$$
y(t)=u(t) e^{-a t}, a>0
$$



$$
y(t)=u(t)
$$

Which do and which do not fulfill the Dirichlet conditions? Here is the answer: The first two do and the last two do not.

Now, let us compute the FTs.
$\underline{1^{\text {st }} \text { example: FT of the gate function }}$


$$
y(t)=A \Pi(t / \tau)=\left\{\begin{array}{c}
A,|t| \leq \tau / 2 \\
0,|t|>\tau / 2
\end{array}\right.
$$

$Y(\omega)=A \int_{-\tau / 2}^{+\tau / 2} e^{-i \omega t} d t$
$Y(\omega)=-\left.\frac{A}{i \omega} e^{-i \omega t}\right|_{-\tau / 2} ^{+\tau / 2}$
$Y(\omega)=\frac{A}{i \omega}\left(e^{i \omega \frac{\tau}{2}}-e^{-i \omega \frac{\tau}{2}}\right)$
$Y(\omega)=\frac{2 A}{\omega} \sin \frac{\omega \tau}{2}$
$Y(\omega)=A \tau \frac{\sin \omega \frac{\tau}{2}}{\omega \frac{\tau}{2}}$
$\mathrm{Y}(\omega)$ is a real function and has zero-crossings at $\omega \tau / 2= \pm \pi, \pm 2 \pi, \pm 3 \pi, \ldots$
That means that we have zero-crossings at $\omega= \pm 2 \pi / \tau, \pm 4 \pi / \tau, \pm 6 \pi / \tau, \ldots$


We can also plot the magnitude and phase spectra:


The function of the form $\frac{\sin x}{x}$ plays an important role in signal theory.

$$
\operatorname{sinc} c(x)=\frac{\sin \pi x}{\pi x}
$$

Sinc function:

$$
\Pi\left(\frac{t}{\tau}\right) \leftrightarrow \tau \sin c\left(\frac{\omega \tau}{2 \pi}\right)
$$



For the gate function: $\Pi\left(\frac{t}{\tau}\right)$ we can now write:
$\Pi\left(\frac{t}{\tau}\right) \leftrightarrow \tau \sin c\left(\frac{\omega \tau}{2 \pi}\right)$

## $\underline{2^{\text {nd }} \text { example: FT of the exponentially decaying function }}$


$Y(\omega)=A \int_{0}^{+\infty} e^{-(a+i \omega) t} d t$
$Y(\omega)=-\left.\frac{A}{a+i \omega} e^{-(a+i \omega) t}\right|_{0} ^{+\infty}$
$Y(\omega)=\frac{A}{a+i \omega}$
$Y(\omega)=\frac{A}{a^{2}+\omega^{2}}(a-i \omega)$
$|Y(\omega)|=\frac{A}{a^{2}+\omega^{2}}\left(a^{2}+\omega^{2}\right)^{1 / 2}$
$|Y(\omega)|=\frac{A}{\left(a^{2}+\omega^{2}\right)^{1 / 2}}$
$\angle Y(\omega)=\tan ^{-1} \frac{-\omega}{a}$
$\angle Y(\omega)=-\tan ^{-1} \frac{\omega}{a}$



The two other functions do not fulfill the Dirichlet conditions, however, their FT exists anyway. For the computation of the FT of these two other functions we need the $\delta$-function which is also called the unit impulse function:

$$
\int_{-\infty}^{+\infty} \delta(t) d t=1
$$

## Properties of the $\delta$-function

1) Shifting property or sampling property:

$$
\begin{aligned}
& \int_{-\infty}^{+\infty} f(t) \delta(t) d t=f(0) \\
& \int_{-\infty}^{+\infty} f(t) \delta\left(t-t_{0}\right) d t=f\left(t_{0}\right) \\
& \int_{-\infty}^{+\infty} f\left(t-t_{1}\right) \delta\left(t-t_{2}\right) d t=f\left(t_{2}-t_{1}\right)
\end{aligned}
$$

2) Scaling property:

$$
\int_{-\infty}^{+\infty} f(t) \delta(a t) d t=\frac{1}{|a|} f(0)
$$

3) derivative property:

$$
\int_{-\infty}^{+\infty} f(t) \delta^{(n)}\left(t-t_{0}\right) d t=\left.(-1)^{n} f^{(n)}(t)\right|_{t=t_{0}}
$$

Now we can compute the FT of the $\delta$-function:
$\operatorname{FT}\{\delta(\mathrm{t})\}=\int_{-\infty}^{+\infty} \delta(t) e^{-i \omega t} d t$
$\operatorname{FT}\{\delta(\mathrm{t})\}=1$

And since FT is unique, $\delta(\mathrm{t})$ is the inverse FT of 1
$\delta(\mathrm{t})=\frac{1}{2 \pi} \int_{-\infty}^{+\infty} 1 e^{i \omega t} d \omega$
$\delta(\mathrm{t}) \leftrightarrow 1$


Note: This result can also be obtained through a limiting argument;



FT of a constant:
$\operatorname{FT}\{1\}=\int_{-\infty}^{+\infty} 1 e^{-i \omega t} d t$
this is not absolutely integrable. $\delta$-function is needed. Also we have to do a change of variables to be able to use a previous equation.
$\mathrm{t}=-\mathrm{x} \Rightarrow \mathrm{dt}=-\mathrm{dx}$, interval boundaries need a sign change too.
$\operatorname{FT}\{1\}=\int_{-(-\infty)}^{-(+\infty)} 1 e^{-i \omega(-x)}(-d x)$
$\operatorname{FT}\{1\}=\int_{-\infty}^{+\infty} 1 e^{i \omega x} d x$
$\mathrm{FT}\{1\}=2 \pi \delta(\omega)$
$1 \leftrightarrow 2 \pi \delta(\omega)$



Now it gets really exciting since we can now compute the FTs of the other two example functions.
$3^{\text {rd }}$ example: FT of the cos function
$\mathrm{FT}\left\{\cos \omega_{0} t\right\}=\frac{1}{2} \mathrm{FT}\left\{e^{i \omega_{0} t}+e^{-i \omega_{0} t}\right\}$
$\mathrm{FT}\left\{\cos \omega_{0} t\right\}=\frac{1}{2}\left[\int_{-\infty}^{+\infty} e^{-i\left(\omega-\omega_{0}\right) t} d t+e^{-i\left(\omega+\omega_{0}\right) t} d t\right]$
And again with change of variables: $t=-x$
$\operatorname{FT}\left\{\cos \omega_{0} t\right\}=\frac{1}{2}\left[\int_{-\infty}^{+\infty} e^{i\left(\omega-\omega_{0}\right) x} d x+e^{i\left(\omega+\omega_{0}\right) x} d x\right]$
$\mathrm{FT}\left\{\cos \omega_{0} t\right\}=\pi \delta\left(\omega-\omega_{0}\right)+\pi \delta\left(\omega+\omega_{0}\right)$



## Note:

The FT was originally defined for non-periodic signals. Now we find FT's also for certain periodic signals through the use of the $\delta$-function. In fact we can find the FT for any general, periodic function! The procedure is to write down the complex exponential FS for a function $f(t)$ and then take the FT of the series on a term to term basis.
$\operatorname{FT}\{\mathrm{y}(\mathrm{t})\}=\mathrm{FT}\left\{\sum_{n=-\infty}^{+\infty} c_{n} e^{i n \omega_{0} t}\right\}$
$\operatorname{FT}\{\mathrm{y}(\mathrm{t})\}=\sum_{n=-\infty}^{+\infty} c_{n} \mathrm{FT}\left\{e^{i n \omega_{0} t}\right\}$
$\operatorname{FT}\{\mathrm{y}(\mathrm{t})\}=2 \pi \sum_{n=-\infty}^{+\infty} c_{n} \delta\left(\omega-n \omega_{0}\right)$
Example: Train of unit impulses
$\mathrm{y}(\mathrm{t})=\sum_{n=-\infty}^{+\infty} \delta(t-n T)$
$\mathrm{y}(\mathrm{t})=\frac{1}{\mathrm{~T}} \sum_{n=-\infty}^{+\infty} e^{i n \omega_{0} t}$
(see p.9)
$Y(\omega)=\frac{2 \pi}{T} \sum_{n=-\infty}^{+\infty} \delta\left(\omega-n \omega_{0}\right)$

$$
Y(\omega)=\omega_{0} \sum_{n=-\infty}^{+\infty} \delta\left(\omega-n \omega_{0}\right)
$$


$4^{\text {th }}$ example: FT of the step function
$u(t)=\frac{1}{2}+\frac{1}{2} \operatorname{sgn}(t)$


First we compute the FT of the sign function through a limiting argument.

$\operatorname{sgn}(t)=\lim _{a \rightarrow 0}\left[e^{-a t} u(t)-e^{a t} u(-t)\right]$
$\operatorname{FT}\{\operatorname{sgn}(t)\}=\lim _{a \rightarrow 0}\left[\int_{0}^{\infty} e^{-a t} e^{-i \omega t} d t-\int_{-\infty}^{0} e^{a t} e^{-i \omega t} d t\right]$
$\mathrm{FT}\{\operatorname{sgn}(t)\}=\lim _{a \rightarrow 0}\left[\int_{0}^{\infty} e^{-(a+i \omega) t} d t-\int_{-\infty}^{0} e^{+(a-i \omega) t} d t\right]$
$\operatorname{FT}\{\operatorname{sgn}(t)\}=\lim _{a \rightarrow 0}\left[-\frac{1}{a+i \omega} e^{-(a+i \omega) t} \left\lvert\, \frac{\infty}{0}-\frac{1}{a-i \omega} e^{(a-i \omega) t}\left[\frac{0}{\infty}\right]\right.\right.$
$\mathrm{FT}\{\operatorname{sgn}(t)\}=\lim _{a \rightarrow 0}\left[\frac{1}{a+i \omega}-\frac{1}{a-i \omega}\right]$
$\mathrm{FT}\{\operatorname{sgn}(t)\}=\frac{2}{i \omega}$
$\operatorname{sgn}(t) \leftrightarrow \frac{2}{i \omega}$
Now we can compute the FT of the step function.
$\mathrm{FT}\left\{\frac{1}{2}\right\}=\frac{1}{2} 2 \pi \delta(\omega)$
$\operatorname{FT}\{\mathrm{u}(\mathrm{t})\}=\pi \delta(\omega)+\frac{1}{i \omega}$
$\mathfrak{R e F T}\{\mathrm{u}(\mathrm{t})\}=\pi \delta(\omega)$
$\Im m \mathrm{FT}\{\mathrm{u}(\mathrm{t})\}=-\frac{1}{\omega}$


### 1.4 Properties of the Fourier transform

Symmetry property:
If $\mathrm{f}(\mathrm{t})) \leftrightarrow \mathrm{F}(\omega)$ then
$\mathrm{F}(\mathrm{t})) \leftrightarrow 2 \pi \mathrm{f}(-\omega)$

Example:
$\operatorname{sgn}(\mathrm{t}) \leftrightarrow 2 /(\mathrm{i} \omega)$

$$
2 /(\mathrm{it}) \leftrightarrow 2 \pi \operatorname{sgn}(-\omega)
$$

$$
\mathrm{i} /(\pi \mathrm{t}) \leftrightarrow \operatorname{sgn}(\omega)
$$

## Linearity property:

$$
\text { If } \begin{aligned}
\mathrm{f}_{1}(\mathrm{t}) & \leftrightarrow \mathrm{F}_{1}(\omega) \quad \text { and } \\
\mathrm{f}_{2}(\mathrm{t}) & \leftrightarrow \mathrm{F}_{2}(\omega), \quad \text { then for arbitrary constants } \mathrm{a}, \mathrm{~b} \\
\mathrm{af}_{1}(\mathrm{t})+\mathrm{b} \mathrm{f}_{2}(\mathrm{t}) & \leftrightarrow \mathrm{aF}_{1}(\omega)+\mathrm{b} \mathrm{~F}_{2}(\omega)
\end{aligned}
$$

Note: This is very useful, since it means that you can compute the FT in steps.

## Time-shifting property:

If

$$
\begin{aligned}
& f(t) \leftrightarrow F(\omega) \\
& f\left(t-t_{0}\right) \leftrightarrow F(\omega) e^{-i \omega t_{0}} \text { then }
\end{aligned}
$$

Note: If

$$
\begin{aligned}
& F(\omega)=|F(\omega)| e^{i \theta(\omega)} \\
& f\left(t-t_{0}\right) \leftrightarrow|F(\omega)| e^{i\left(\theta(\omega)-\omega t_{0}\right)}
\end{aligned}
$$

A shift of $t$ in the time domain leaves the magnitude spectrum unchanged, but the phase spectrum acquires an additional term - $\omega \mathrm{t}_{0}$, see, for instance:

$$
\cos \omega\left(t-t_{0}\right)=\cos \left(\omega t-\omega t_{0}\right)
$$

Example:


## Frequency-shifting property:

$$
\begin{aligned}
& \text { If } \\
& f(t) \leftrightarrow F(\omega) \\
& f(t) e^{i \omega_{0} t} \leftrightarrow F\left(\omega-\omega_{0}\right)
\end{aligned}
$$

## Example 1:




$$
f(t) e^{i \omega_{0} t}
$$



Example 2:


$\omega$
$f(t) \cos \left(\omega_{0} t\right)$


In radio technology you often need to translate a spectrum to a different frequency range, e.g. baseband $\rightarrow$ IF $\rightarrow$ RF or RF $\rightarrow$ IF $\rightarrow$ baseband. This is achieved through the use of up and down-converters, or mixers.

$\mathrm{f}(\mathrm{t})$

Time-differentiation property

$$
\begin{aligned}
& \text { If } \\
& f(t) \leftrightarrow F(\omega) \\
& \text { then } \\
& \frac{d}{d t} f(t) \leftrightarrow i \omega F(\omega) \\
& \frac{d^{n}}{d t^{n}} f(t) \leftrightarrow(i \omega)^{n} F(\omega)
\end{aligned}
$$

Time-integration property
If
$f(t) \leftrightarrow F(\omega)$
then

$$
\int_{-\infty}^{t} f(x) d x \leftrightarrow \frac{1}{i \omega} F(\omega)+\pi F(0) \delta(\omega)
$$

## Scaling property

If

$$
f(t) \leftrightarrow F(\omega)
$$

then for a real constant b

$$
f(b t) \leftrightarrow \frac{1}{|b|} F\left(\frac{\omega}{b}\right)
$$

## Example:



### 1.5 The two-dimensional Fourier transform

So far we have used the variables, $t$ and $\omega$ or $v$ in the context of FTs. These variables, time and frequency (radians per second and cycles per second) stand for physical quantities that are one-dimensional. However, in cases which are two-dimensional, an antenna, arrays of antennas, brightness distributions at the sky, pictures on a TV screen, etc., variables that describe two-dimensional quantities need to be used.

A two-dimensional function $f(x, y)$ has a two-dimensional Fourier transform $F(u, v)$ with

$$
\begin{aligned}
& f(x, y)=\int_{-\infty}^{+\infty} \int_{-\infty}^{+\infty} F(u, v) e^{i 2 \pi(u x+v y)} d u d v \\
& F(u, v)=\int_{-\infty}^{+\infty} \int_{-\infty}^{+\infty} f(x, y) e^{-i 2 \pi(u x+v y)} d x d y
\end{aligned}
$$

If $x, y$ are spatial coordinates like angles, then $u, v$ are called spatial frequencies.

> Example (only qualitative):



## Properties of the two-dimensional Fourier transform

The properties of the two-dimensional FT are very similar to those of the onedimensional FT. The most important for our purposes are:

Linearity property:

$$
a f_{1}(x, y)+b f_{2}(x, y) \leftrightarrow a F_{1}(u, v)+b F_{2}(u, v)
$$

## Shifting property:

$$
f(x-a, y-b) \leftrightarrow F(u, v) e^{-i 2 \pi(a u+b v)}
$$

Modulation property:

$$
f(x, y) e^{i \omega_{0} x} \leftrightarrow F\left(u-\frac{\omega_{0}}{2 \pi}, v\right)
$$

## Scaling property:

$$
f(a x, b y) \leftrightarrow \frac{1}{|a b|} F\left(\frac{u}{a}, \frac{v}{b}\right)
$$

The extension to more than two dimensions is straight forward.

