

ECEN220: Formula Sheet

$$x(t) = x(t) * \delta(t)$$

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

$$\cos(\omega_0 t) = \frac{e^{j\omega_0 t} + e^{-j\omega_0 t}}{2}$$

$$\sin(\omega_0 t) = \frac{e^{j\omega_0 t} - e^{-j\omega_0 t}}{j2}$$

$$g(0) = \int_{-\infty}^{\infty} g(\tau) \delta(\tau) d\tau$$

$$x(t) = \sum_{k=-\infty}^{\infty} a_k e^{jk\omega_0 t}$$

$$a_k = \frac{1}{T} \int_0^T x(t) e^{-jk\omega_0 t} dt$$

Continuous Time

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

$$x(t) \delta(t - a) = x(a) \delta(t - a)$$

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

$$x(t) * \delta(t - a) = x(t - a)$$

Discrete Time

$$\int_{-\infty}^{\infty} x(t) \delta(t - a) dt = x(a)$$

$$x[n] \delta[n - n_0] = x[n_0] \delta[n - n_0]$$

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

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

$$x[n] * \delta[n - n_0] = x[n - n_0]$$

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

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

$$\delta(t) = \frac{du(t)}{dt}$$

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

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

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

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

$$x[n]=x[n]*\delta[n]$$

$$g[0]=\sum_{-\infty}^{\infty}g[n]\delta[n]$$

$$x[n]=\sum_{k=<N>}a_ke^{jk(2\pi/N)n}$$

$$a_k=\frac{1}{N}\sum_{n=<N>}x[n]e^{-jk(2\pi/N)n}$$

$$\sum_{n=0}^{N-1}\alpha^n=\begin{cases} N, & \alpha=1\\ \frac{1-\alpha^N}{1-\alpha}, & \alpha\in\mathcal{C}\neq 1 \end{cases}$$

$$\sum_{n=0}^{\infty}\alpha^n=\frac{1}{1-\alpha},\quad |\alpha|<1$$

$$\sum_{n=0}^{\infty}n\alpha^n=\frac{\alpha}{(1-\alpha)^2},\quad |\alpha|<1$$

TABLE 3.1 PROPERTIES OF CONTINUOUS-TIME FOURIER SERIES

Property	Section	Periodic Signal	Fourier Series Coefficients
		$\left. \begin{array}{l} x(t) \\ y(t) \end{array} \right\} \begin{array}{l} \text{Periodic with period } T \text{ and} \\ \text{fundamental frequency } \omega_0 = 2\pi/T \end{array}$	a_k b_k
Linearity	3.5.1	$Ax(t) + By(t)$	$Aa_k + Bb_k$
Time Shifting	3.5.2	$x(t - t_0)$	$a_k e^{-jk\omega_0 t_0} = a_k e^{-jk(2\pi/T)t_0}$
Frequency Shifting		$e^{jM\omega_0 t} x(t) = e^{jM(2\pi/T)t} x(t)$	a_{k-M}
Conjugation	3.5.6	$x^*(t)$	a_{-k}^*
Time Reversal	3.5.3	$x(-t)$	a_{-k}
Time Scaling	3.5.4	$x(\alpha t), \alpha > 0$ (periodic with period T/α)	a_k
Periodic Convolution		$\int_T x(\tau)y(t - \tau)d\tau$	$Ta_k b_k$
Multiplication	3.5.5	$x(t)y(t)$	$\sum_{l=-\infty}^{+\infty} a_l b_{k-l}$
Differentiation		$\frac{dx(t)}{dt}$	$jk\omega_0 a_k = jk \frac{2\pi}{T} a_k$
Integration		$\int_{-\infty}^t x(t) dt$ (finite valued and periodic only if $a_0 = 0$)	$\left(\frac{1}{jk\omega_0}\right)a_k = \left(\frac{1}{jk(2\pi/T)}\right)a_k$
Conjugate Symmetry for Real Signals	3.5.6	$x(t)$ real	$\begin{cases} a_k = a_{-k}^* \\ \Re\{a_k\} = \Re\{a_{-k}\} \\ \Im\{a_k\} = -\Im\{a_{-k}\} \\ a_k = a_{-k} \\ \angle a_k = -\angle a_{-k} \end{cases}$
Real and Even Signals	3.5.6	$x(t)$ real and even	a_k real and even
Real and Odd Signals	3.5.6	$x(t)$ real and odd	a_k purely imaginary and odd
Even-Odd Decomposition of Real Signals		$\begin{cases} x_e(t) = \mathcal{E}\{x(t)\} & [x(t) \text{ real}] \\ x_o(t) = \mathcal{O}\{x(t)\} & [x(t) \text{ real}] \end{cases}$	$\Re\{a_k\}$ $j\Im\{a_k\}$
Parseval's Relation for Periodic Signals			
$\frac{1}{T} \int_T x(t) ^2 dt = \sum_{k=-\infty}^{+\infty} a_k ^2$			

TABLE 3.2 PROPERTIES OF DISCRETE-TIME FOURIER SERIES

Property	Periodic Signal	Fourier Series Coefficients
	$x[n]$ } Periodic with period N and $y[n]$ } fundamental frequency $\omega_0 = 2\pi/N$	a_k } Periodic with b_k } period N
Linearity	$Ax[n] + By[n]$	$Aa_k + Bb_k$
Time Shifting	$x[n - n_0]$	$a_k e^{-jk(2\pi/N)n_0}$
Frequency Shifting	$e^{jM(2\pi/N)n} x[n]$	a_{k-M}
Conjugation	$x^*[n]$	a_{-k}^*
Time Reversal	$x[-n]$	a_{-k}
Time Scaling	$x_{(m)}[n] = \begin{cases} x[n/m], & \text{if } n \text{ is a multiple of } m \\ 0, & \text{if } n \text{ is not a multiple of } m \end{cases}$ (periodic with period mN)	$\frac{1}{m} a_k$ (viewed as periodic with period mN)
Periodic Convolution	$\sum_{r=\langle N \rangle} x[r]y[n-r]$	$Na_k b_k$
Multiplication	$x[n]y[n]$	$\sum_{l=\langle N \rangle} a_l b_{k-l}$
First Difference	$x[n] - x[n-1]$	$(1 - e^{-jk(2\pi/N)})a_k$
Running Sum	$\sum_{k=-\infty}^n x[k]$ (finite valued and periodic only) if $a_0 = 0$	$\left(\frac{1}{(1 - e^{-jk(2\pi/N)})} \right) a_k$
Conjugate Symmetry for Real Signals	$x[n]$ real	$\begin{cases} a_k = a_{-k}^* \\ \Re\{a_k\} = \Re\{a_{-k}\} \\ \Im\{a_k\} = -\Im\{a_{-k}\} \\ a_k = a_{-k} \\ \angle a_k = -\angle a_{-k} \end{cases}$
Real and Even Signals	$x[n]$ real and even	a_k real and even
Real and Odd Signals	$x[n]$ real and odd	a_k purely imaginary and odd
Even-Odd Decomposition of Real Signals	$\begin{cases} x_e[n] = \mathcal{E}\{x[n]\} & [x[n] \text{ real}] \\ x_o[n] = \mathcal{O}\{x[n]\} & [x[n] \text{ real}] \end{cases}$	$\begin{cases} \Re\{a_k\} \\ j\Im\{a_k\} \end{cases}$
Parseval's Relation for Periodic Signals		
$\frac{1}{N} \sum_{n=\langle N \rangle} x[n] ^2 = \sum_{k=\langle N \rangle} a_k ^2$		

TABLE 4.1 PROPERTIES OF THE FOURIER TRANSFORM

Section	Property	Aperiodic signal	Fourier transform
		$x(t)$ $y(t)$	$X(j\omega)$ $Y(j\omega)$
4.3.1	Linearity	$ax(t) + by(t)$	$aX(j\omega) + bY(j\omega)$
4.3.2	Time Shifting	$x(t - t_0)$	$e^{-j\omega t_0} X(j\omega)$
4.3.6	Frequency Shifting	$e^{j\omega_0 t} x(t)$	$X(j(\omega - \omega_0))$
4.3.3	Conjugation	$x^*(t)$	$X^*(-j\omega)$
4.3.5	Time Reversal	$x(-t)$	$X(-j\omega)$
4.3.5	Time and Frequency Scaling	$x(at)$	$\frac{1}{ a } X\left(\frac{j\omega}{a}\right)$
4.4	Convolution	$x(t) * y(t)$	$X(j\omega)Y(j\omega)$
4.5	Multiplication	$x(t)y(t)$	$\frac{1}{2\pi} \int_{-\infty}^{+\infty} X(j\theta)Y(j(\omega - \theta))d\theta$
4.3.4	Differentiation in Time	$\frac{d}{dt} x(t)$	$j\omega X(j\omega)$
4.3.4	Integration	$\int_{-\infty}^t x(t)dt$	$\frac{1}{j\omega} X(j\omega) + \pi X(0)\delta(\omega)$
4.3.6	Differentiation in Frequency	$tx(t)$	$j \frac{d}{d\omega} X(j\omega)$
4.3.3	Conjugate Symmetry for Real Signals	$x(t)$ real	$\begin{cases} X(j\omega) = X^*(-j\omega) \\ \Re\{X(j\omega)\} = \Re\{X(-j\omega)\} \\ \Im\{X(j\omega)\} = -\Im\{X(-j\omega)\} \\ X(j\omega) = X(-j\omega) \\ \angle X(j\omega) = -\angle X(-j\omega) \end{cases}$
4.3.3	Symmetry for Real and Even Signals	$x(t)$ real and even	$X(j\omega)$ real and even
4.3.3	Symmetry for Real and Odd Signals	$x(t)$ real and odd	$X(j\omega)$ purely imaginary and odd
4.3.3	Even-Odd Decomposition for Real Signals	$x_e(t) = \mathcal{E}\{x(t)\}$ [x(t) real] $x_o(t) = \mathcal{O}\{x(t)\}$ [x(t) real]	$\Re\{X(j\omega)\}$ $j\Im\{X(j\omega)\}$
4.3.7	Parseval's Relation for Aperiodic Signals		
	$\int_{-\infty}^{+\infty} x(t) ^2 dt = \frac{1}{2\pi} \int_{-\infty}^{+\infty} X(j\omega) ^2 d\omega$		

TABLE 4.2 BASIC FOURIER TRANSFORM PAIRS

Signal	Fourier transform	Fourier series coefficients (if periodic)
$\sum_{k=-\infty}^{+\infty} a_k e^{jk\omega_0 t}$	$2\pi \sum_{k=-\infty}^{+\infty} a_k \delta(\omega - k\omega_0)$	a_k
$e^{j\omega_0 t}$	$2\pi \delta(\omega - \omega_0)$	$a_1 = 1$ $a_k = 0$, otherwise
$\cos \omega_0 t$	$\pi[\delta(\omega - \omega_0) + \delta(\omega + \omega_0)]$	$a_1 = a_{-1} = \frac{1}{2}$ $a_k = 0$, otherwise
$\sin \omega_0 t$	$\frac{\pi}{j}[\delta(\omega - \omega_0) - \delta(\omega + \omega_0)]$	$a_1 = -a_{-1} = \frac{1}{2j}$ $a_k = 0$, otherwise
$x(t) = 1$	$2\pi \delta(\omega)$	$a_0 = 1$, $a_k = 0$, $k \neq 0$ (this is the Fourier series representation for any choice of $T > 0$)
Periodic square wave $x(t) = \begin{cases} 1, & t < T_1 \\ 0, & T_1 < t \leq \frac{T}{2} \end{cases}$ and $x(t + T) = x(t)$		
	$\sum_{k=-\infty}^{+\infty} \frac{2 \sin k\omega_0 T_1}{k} \delta(\omega - k\omega_0)$	$\frac{\omega_0 T_1}{\pi} \operatorname{sinc}\left(\frac{k\omega_0 T_1}{\pi}\right) = \frac{\sin k\omega_0 T_1}{k\pi}$
$\sum_{n=-\infty}^{+\infty} \delta(t - nT)$	$\frac{2\pi}{T} \sum_{k=-\infty}^{+\infty} \delta\left(\omega - \frac{2\pi k}{T}\right)$	$a_k = \frac{1}{T}$ for all k
$x(t) \begin{cases} 1, & t < T_1 \\ 0, & t > T_1 \end{cases}$	$\frac{2 \sin \omega T_1}{\omega}$	—
$\frac{\sin Wt}{\pi t}$	$X(j\omega) = \begin{cases} 1, & \omega < W \\ 0, & \omega > W \end{cases}$	—
$\delta(t)$	1	—
$u(t)$	$\frac{1}{j\omega} + \pi \delta(\omega)$	—
$\delta(t - t_0)$	$e^{-j\omega t_0}$	—
$e^{-at} u(t), \Re\{a\} > 0$	$\frac{1}{a + j\omega}$	—
$t e^{-at} u(t), \Re\{a\} > 0$	$\frac{1}{(a + j\omega)^2}$	—
$\frac{t^{n-1}}{(n-1)!} e^{-at} u(t), \Re\{a\} > 0$	$\frac{1}{(a + j\omega)^n}$	—