09.1 four.series Fourier series

1 Fourier series are mathematical series that can represent a periodic signal as a sum of sinusoids at different amplitudes and frequencies. They are useful for solving for the response of a system to periodic inputs. However, they are probably most important *conceptually*: they are our gateway to thinking of signals in the **frequency domain**—that is, as functions of *frequency* (not time). To represent a function as a Fourier series is to **analyze** it as a sum of sinusoids at different frequencies¹ ω_n and amplitudes a_n . Its **frequency spectrum** is the functional representation of amplitudes a_n versus frequency ω_n .

2 Let's begin with the definition.

Definition 09 four.1: Fourier series: trigonometric form

The *Fourier analysis* of a periodic function y(t) is, for $n \in \mathbb{N}_0$, period T, and angular frequency $\omega_n = 2\pi n/T$,

$$a_0 = \frac{2}{T} \int_{-T/2}^{T/2} y(t) dt$$
 (1)

$$a_n = \frac{2}{T} \int_{-T/2}^{1/2} y(t) \cos(\omega_n t) dt$$
⁽²⁾

$$b_n = \frac{2}{T} \int_{-T/2}^{T/2} y(t) \sin(\omega_n t) dt.$$
(3)

The *Fourier synthesis* of a periodic function y(t) with analysis components a_n and b_n corresponding to ω_n is

$$y(t) = \frac{a_0}{2} + \sum_{n=1}^{\infty} a_n \cos(\omega_n t) + b_n \sin(\omega_n t).$$
(4)

3 Let's consider the complex form of the Fourier series, which is analogous to Definition 09 four.1. It may be helpful to review Euler's formula(s) – see Appendix 04.1 com.euler.

¹It's important to note that the symbol ω_n , in this context, is not the natural frequency, but a frequency indexed by integer n.

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Definition 09 four.2: Fourier series: complex form

The *Fourier analysis* of a periodic function y(t) is, for $n \in \mathbb{N}_0$, period T, and angular frequency $\omega_n = 2\pi n/T$,

$$c_{\pm n} = \frac{1}{T} \int_{-T/2}^{T/2} y(t) e^{-j\omega_n t} dt.$$
 (5)

The *Fourier synthesis* of a periodic function y(t) with analysis components c_n corresponding to ω_n is

$$y(t) = \sum_{n=-\infty}^{\infty} c_n e^{j\omega_n t}.$$
 (6)

4 We call the integer n a harmonic and the frequency associated with it,

$$\omega_{n} = 2\pi n/T, \tag{7}$$

the **harmonic frequency**. There is a special name for the first harmonic (n = 1): the **fundamental frequency**. It is called this because all other frequency components are integer multiples of it.

5 It is also possible to convert between the two representations above.

Definition 09 four.3: Fourier series: converting between forms

The complex Fourier analysis of a periodic function y(t) is, for $n \in \mathbb{N}_0$ and a_n and b_n as defined above,

$$c_{\pm n} = \frac{1}{2} \left(a_{|n|} \mp j b_{|n|} \right) \tag{8}$$

The sinusoidal Fourier analysis of a periodic function y(t) is, for $n \in \mathbb{N}_0$ and c_n as defined above,

$$a_n = c_n + c_{-n} \text{ and } \tag{9}$$

$$b_n = j (c_n - c_{-n}).$$
 (10)

6 The harmonic amplitude C_n is

$$C_n = \sqrt{a_n^2 + b_n^2} \tag{11}$$

$$=2\sqrt{c_{n}c_{-n}}.$$
 (12)

A **magnitude line spectrum** is a graph of the harmonic amplitudes as a function of the harmonic frequencies. The **harmonic phase** is

$$\theta_{n} = -\arctan_{2}(b_{n}, a_{n}) \qquad (\text{see Appendix 01.2 math.trig})$$
$$= \arctan_{2}(\operatorname{Im}(c_{n}), \operatorname{Re}(c_{n})). \qquad (13)$$

7 The illustration of Fig. series.1 shows how sinusoidal components sum to represent a square wave. A line spectrum is also shown.

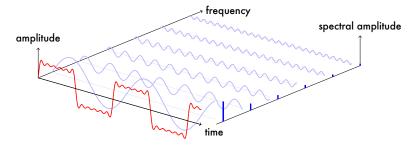


Figure series.1: a partial sum of Fourier components of a square wave shown through time and frequency. The spectral amplitude shows the amplitude of the corresponding Fourier component.

8 Let us compute the associated spectral components in the following example.

Example 09.1 four.series-1	re:
Compute the first five harmonic amplitudes that represent the line spectrum for a square wave in the figure above.	Fourier series analysis: line spectrum

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