

Web Appendix G - Derivations of the Properties of the Discrete-Time Fourier Series

G.1 The Trigonometric Discrete-Time Fourier Series

Assuming a DTFS harmonic function has been found, we can say that

$$x[n] = x_F[n] , \quad n_0 < n < n_0 + N_F$$

where

$$x_F[n] = \sum_{k=\langle N_F \rangle} X[k] e^{j2\pi kn/N_F} . \quad (\text{G.1})$$

It is useful to explore the characteristics of the complex conjugate of $x_F[n]$. If we conjugate both sides of (G.1) we get

$$x_F^*[n] = \sum_{k=\langle N_F \rangle} X^*[k] e^{-j2\pi kn/N_F} .$$

Since any range of k exactly N_F in length will work we can replace k with $-k$ and still have an equality

$$x_F^*[n] = \sum_{k=\langle N_F \rangle} X^*[-k] e^{j2\pi kn/N_F} .$$

In words, this says that to find the DTFS harmonic function $X[k]$ for the complex conjugate of a signal, conjugate it and change the sign of k . The transformation is $X[k] \rightarrow X^*[-k]$ and then for any $x[n]$, $x^*[n] \xrightarrow{\text{FS}} X^*[-k]$. In the very important special case in which $x[n]$ is a real-valued function, $x[n] = x^*[n]$ and therefore $x_F[n] = x_F^*[n]$. That means that the two representations,

$$x_F[n] = \sum_{k=\langle N_F \rangle} X[k] e^{j2\pi kn/N_F} \quad \text{and} \quad x_F^*[n] = \sum_{k=\langle N_F \rangle} X^*[-k] e^{j2\pi kn/N_F}$$

must be equal and therefore that $X[k] = X^*[-k]$, implying that, for real-valued signals and for any k , $X[k]$ and $X[-k]$ are complex conjugates.

Any set of consecutive harmonics exactly N_F in length is sufficient to represent a signal over the time range $n_0 \leq n < n_0 + N_F$. The time range N_F is either an even integer or an odd integer. For N_F even, consider the harmonics $-N_F/2 \leq k < N_F/2$. All the harmonics except $k=0$ and $k=-N_F/2$ occur in complex conjugate pairs $\pm 1, \pm 2, \dots, \pm(N_F/2-1)$. The $k=0$ harmonic is

$$X[0] = \frac{1}{N_F} \sum_{n=n_0}^{n_0+N_F-1} x[n]$$

and is therefore guaranteed to be a real number (if $x[n]$ is real). The $k=-N_F/2$ harmonic is

$$\begin{aligned} X[-N_F/2] &= \frac{1}{N_F} \sum_{n=n_0}^{n_0+N_F-1} x[n] e^{j\pi n} = \frac{1}{N_F} \sum_{n=n_0}^{n_0+N_F-1} x[n] \cos(\pi n) \\ &= \frac{1}{N_F} \sum_{n=n_0}^{n_0+N_F-1} x[n] (-1)^n \end{aligned}$$

which is also guaranteed real. Therefore, we can write the DTFS representation of the

signal, $x_F[n] = \sum_{k=-N_F/2}^{N_F/2-1} X[k] e^{j2\pi kn/N_F}$, as

$$x_F[n] = X[0] + \underbrace{X[-N_F/2]}_{=X[N_F/2]} \underbrace{\cos(\pi n)}_{=(-1)^n} + \sum_{k=1}^{N_F/2-1} \left[X[k] e^{j2\pi kn/N_F} + X^*[k] e^{-j2\pi kn/N_F} \right]$$

or

$$\begin{aligned} x_F[n] &= X[0] + (-1)^n X[N_F/2] \\ &\quad + \sum_{k=1}^{N_F/2-1} \left[\begin{aligned} &\text{Re}(X[k]) e^{j2\pi kn/N_F} + \text{Re}(X^*[k]) e^{-j2\pi kn/N_F} \\ &+ j \text{Im}(X[k]) e^{j2\pi kn/N_F} - j \text{Im}(X^*[k]) e^{-j2\pi kn/N_F} \end{aligned} \right] \\ x_F[n] &= X[0] + (-1)^n X[N_F/2] + \sum_{k=1}^{N_F/2-1} \left[\begin{aligned} &2 \text{Re}(X[k]) \cos(2\pi kn/N_F) \\ &-2 \text{Im}(X[k]) \sin(2\pi kn/N_F) \end{aligned} \right] \end{aligned}$$

$$\begin{aligned}
x_F[n] &= X[0] + (-1)^n X[N_F/2] + \sum_{k=1}^{N_F/2-1} \left[\left(X[k] + X^*[k] \right) \cos(2\pi kn / N_F) \right. \\
&\quad \left. + j \left(X[k] - X^*[k] \right) \sin(2\pi kn / N_F) \right] \\
x_F[n] &= X[0] + (-1)^n X[N_F/2] \\
&\quad + \sum_{k=1}^{N_F/2-1} \left[X_c[k] \cos(2\pi kn / N_F) + X_s[k] \sin(2\pi kn / N_F) \right] \tag{G.2}
\end{aligned}$$

where $X_c[k] = X[k] + X^*[k]$ and $X_s[k] = j(X[k] - X^*[k])$, $0 < k < N_F/2$.

Therefore, using $X[k] = \frac{1}{N_F} \sum_{n=n_0}^{n_0+N_F-1} x[n] e^{-j2\pi kn / N_F}$,

$$X_c[k] = \frac{2}{N_F} \sum_{n=n_0}^{n_0+N_F-1} x[n] \cos(2\pi kn / N_F) \text{ and } X_s[k] = \frac{2}{N_F} \sum_{n=n_0}^{n_0+N_F-1} x[n] \sin(2\pi kn / N_F)$$

For N_F odd the development is similar and the result is

$$x_F[n] = X[0] + \sum_{k=1}^{(N_F-1)/2} \left[X_c[k] \cos(2\pi kn / N_F) + X_s[k] \sin(2\pi kn / N_F) \right]. \tag{G.3}$$

Equations (G.2) and (G.3) are each a representation of the real-valued signal $x[n]$ in terms of a linear combination of a real constant and real-valued cosines and sines. These are known as the trigonometric forms of the CTFS harmonic function for real-valued signals. The relationships between the complex and trigonometric harmonic functions are

$$\begin{aligned}
X_c[0] &= X[0], \quad X_s[0] = 0 \\
X_c[k] &= \begin{cases} X[k] + X^*[k], & 0 < k < N_F/2 \\ X[k], & k = N_F/2 \end{cases} \\
X_s[k] &= \begin{cases} j(X[k] - X^*[k]), & 0 < k < N_F/2 \\ 0, & k = N_F/2 \end{cases} \tag{G.4}
\end{aligned}$$

and

$$\begin{aligned}
X[0] &= X_c[0] \\
X[k] &= \begin{cases} \frac{X_c[k] - jX_s[k]}{2} & , 0 < k < N_F / 2 \\ X_c[k] & , k = N_F / 2 \end{cases} \\
X[-k] &= X^*[k] \quad , 0 < k \leq N_F / 2
\end{aligned} \tag{G.5}$$

The complex and trigonometric forms of the DTFS are closely related because of Euler's identity $e^{jx} = \cos(x) + j\sin(x)$ which indicates that when we find a complex sinusoid in a DTFS representation of a signal we are, by implication, simultaneously finding a cosine and a sine.

G.2 Properties

Linearity

Let $z[n] = \alpha x[n] + \beta y[n]$. Then

$$z[n] = \alpha \sum_{k=\langle N_0 \rangle} X[k] e^{j2\pi k F_0 n} + \beta \sum_{k=\langle N_0 \rangle} Y[k] e^{j2\pi k F_0 n} = \sum_{k=\langle N_0 \rangle} (\alpha X[k] + \beta Y[k]) e^{j2\pi k F_0 n}$$

But $z[n]$ also has a DTFS representation,

$$z[n] = \sum_{k=\langle N_0 \rangle} Z[k] e^{j2\pi k F_0 n} .$$

Therefore, we can conclude that

$$Z[k] = \alpha X[k] + \beta Y[k]$$

and

$$\alpha x[n] + \beta y[n] \xleftrightarrow{\text{FS}} \alpha X[k] + \beta Y[k] .$$

Time Shifting

Let $z[n] = x[n - n_0]$. Then

$$Z[k] = \frac{1}{N_0} \sum_{n=\langle N_0 \rangle} z[n] e^{-j2\pi k F_0 n} = \frac{1}{N_0} \sum_{n=\langle N_0 \rangle} x[n - n_0] e^{-j2\pi k F_0 n}$$

Now let $q = n - n_0$ in the x summation. Then, since n covers a range of N_0 , q does also and

$$Z[k] = \frac{1}{N_0} \sum_{n=\langle N_0 \rangle} z[n] e^{-j2\pi k F_0 n} = \frac{1}{N_0} \sum_{q=\langle N_0 \rangle} x[q] e^{-j2\pi k F_0 (q+n_0)}$$

$$Z[k] = \frac{1}{N_0} \sum_{n=\langle N_0 \rangle} z[n] e^{-j2\pi k F_0 n} = e^{-j2\pi (k F_0) n_0} \underbrace{\frac{1}{N_0} \sum_{q=\langle N_0 \rangle} x[q] e^{-j2\pi k F_0 q}}_{-X[k]}$$

$$Z[k] = e^{-j2\pi k F_0 n_0} X[k]$$

and

$$x[n - n_0] \xleftrightarrow{\text{FS}} e^{-j2\pi k F_0 n_0} X[k]$$

Frequency Shifting

Let $z[n] = e^{j2\pi k_0 F_0 n} x[n]$, k_0 an integer. Then

$$Z[k] = \frac{1}{N_0} \sum_{n=\langle N_0 \rangle} z[n] e^{-j2\pi k F_0 n} = \frac{1}{N_0} \sum_{n=\langle N_0 \rangle} e^{j2\pi k_0 F_0 n} x[n] e^{-j2\pi k F_0 n}$$

$$Z[k] = \underbrace{\frac{1}{N_0} \sum_{n=\langle N_0 \rangle} x[n] e^{-j2\pi (k-k_0) F_0 n}}_{=X[k-k_0]}$$

$$Z[k] = X[k - k_0]$$

$$e^{j2\pi k_0 F_0 n} x[n] \xleftrightarrow{\text{FS}} X[k - k_0] .$$

Conjugation

Let $z[n] = x^*[n]$. Then

$$Z[k] = \frac{1}{N_0} \sum_{n=\langle N_0 \rangle} z[n] e^{-j2\pi k F_0 n} = \frac{1}{N_0} \sum_{n=\langle N_0 \rangle} x^*[n] e^{-j2\pi k F_0 n}$$

Conjugating both sides,

$$Z^*[k] = \frac{1}{N_0} \sum_{n=\langle N_0 \rangle} x[n] e^{j2\pi k F_0 n} = \frac{1}{N_0} \sum_{n=\langle N_0 \rangle} \underbrace{x[n] e^{-j2\pi(-k F_0)n}}_{=X[-k]}$$

$$Z^*[k] = X[-k]$$

or

$$Z[k] = X^*[-k]$$

and

$$x^*[n] \xleftrightarrow{\text{FS}} X^*[-k]$$

Time Reversal

Let $z[n] = x[-n]$. Then

$$Z[k] = \frac{1}{N_0} \sum_{n=\langle N_0 \rangle} z[n] e^{-j2\pi k F_0 n} = \frac{1}{N_0} \sum_{n=\langle N_0 \rangle} x[-n] e^{-j2\pi k F_0 n}$$

Let $m = -n$. Then if n covers a range of N_0 , so does m and

$$Z[k] = \frac{1}{N_0} \sum_{m=\langle N_0 \rangle} x[-m] e^{-j2\pi k F_0 (-m)} = \frac{1}{N_0} \sum_{m=\langle N_0 \rangle} \underbrace{x[-m] e^{-j2\pi(-k F_0)m}}_{=X[-k]}$$

$$Z[k] = X[-k]$$

and

$$x[-n] \xleftrightarrow{\text{FS}} X[-k]$$

Time Scaling

Let $z[n] = x[an]$, $a > 0$. If a is not an integer then some values of $z[n]$ will be undefined and a DTFS cannot be found for it. If a is an integer, then $z[n]$ is a decimated version of $x[n]$ and some of the values of $x[n]$ do not appear in $z[n]$. In that case, there cannot be a unique relationship between the harmonic functions of $x[n]$ and $z[n]$ through the transformation, $n \rightarrow an$ (Figure G-1).

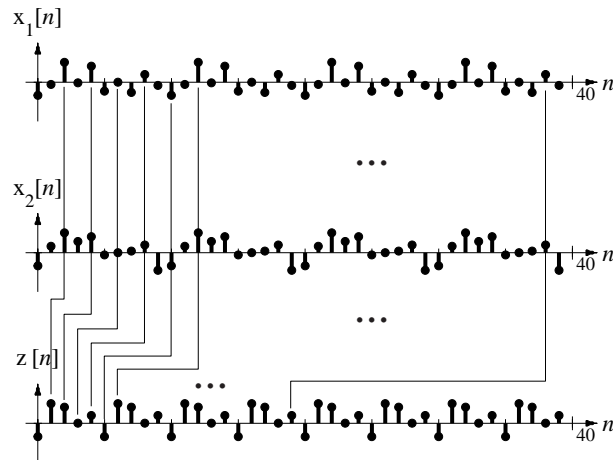


Figure G-1 Two different signals decimated to yield the same signal

However there is an operation for which the relationship between $x[n]$ and $z[n]$ is unique. Let m be a positive integer and let

$$z[n] = \begin{cases} x[n/m] & , n/m \text{ an integer} \\ 0 & , \text{otherwise} \end{cases}$$

That is, $z[n]$ is a time-expanded version of $x[n]$ formed by placing $m-1$ zeros between adjacent values of $x[n]$ (Figure G-2).

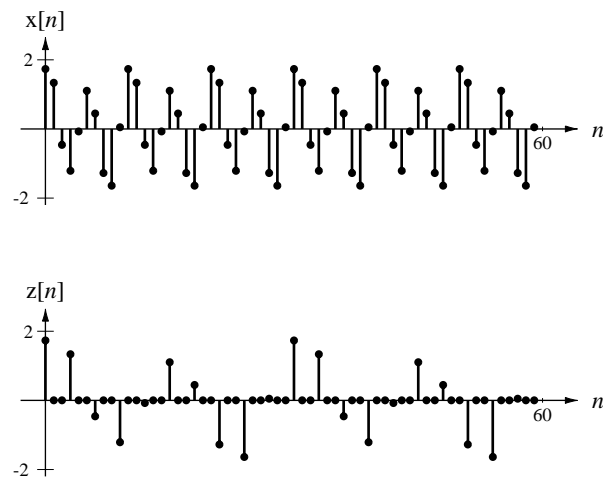


Figure G-2 A DT function and an expanded version formed by inserting zeros between values

If the fundamental period of $x[n]$ is N_{0x} , the fundamental period of $z[n]$ is $N_{0z} = mN_{0x}$. Then the DTFS harmonic function for $z[n]$ with a representation time of $N_F = qN_{0z}$, where q is an integer is

$$Z[k] = \frac{1}{N_F} \sum_{n=\langle N_F \rangle} z[n] e^{-j2\pi nk/N_F} .$$

Since all the values of z are zero when n/m is not an integer,

$$Z[k] = \frac{1}{N_F} \sum_{\substack{n=\langle N_F \rangle \\ n/m \text{ an integer}}} z[n] e^{-j2\pi nk/N_F} .$$

Let $p = n/m$, when n/m is an integer. Then

$$Z[k] = \frac{1}{N_F} \sum_{p=\langle N_F/m \rangle} z[mp] e^{-j2\pi kp/N_F}$$

and $z[mp] = x[p]$. Therefore, since $N_F/m = qN_{0z}/m = qmN_{0x}/m = qN_{0x}$,

$$Z[k] = \frac{1}{N_F} \sum_{p=\langle qN_{0x} \rangle} x[p] e^{-j2\pi kp/qN_{0x}} = \frac{1}{m} X[k]$$

where $X[k]$ is the harmonic function for $x[n]$ using a representation time of qN_{0x} . So the time-scaling property is

$$z[n] = \begin{cases} x[n/m] , & n/m \text{ an integer} \\ 0 & , \text{ otherwise} \end{cases} .$$

$$N_F \rightarrow mN_F , \quad Z[k] = (1/m)X[k]$$

Change of Period

If we know that the DTFS harmonic function of $x[n]$ over the representation time $N_F = mN_{0x}$, where m is an integer, is $X[k]$ we can find the harmonic function of $x[n]$ over the representation time qN_F , which is $X_q[k]$, with q being a positive integer. It is

$$X_q[k] = \frac{1}{qN_F} \sum_{n=\langle qN_F \rangle} x[n] e^{-j2\pi nk/qN_F}.$$

The DT function $x[n]$ has a period N_F and therefore is represented by DT sinusoids at integer multiples of $1/N_F$. The DT function $e^{-j2\pi nk/qN_F}$ has a fundamental period qN_F and fundamental frequency $1/qN_F$. Therefore, on the DT interval $n_0 \leq n < n_0 + qN_F$ the two DT functions $x[n]$ and $e^{-j2\pi nk/qN_F}$ are orthogonal unless k/q is an integer. Therefore, for k/q not an integer, $X_q[k] = 0$. For k/q an integer, the summation over qN_F is equivalent to q summations over N_F and

$$X_q[k] = q \left(\frac{1}{qN_F} \sum_{n=\langle N_F \rangle} x[n] e^{-j2\pi nk/qN_F} \right) = \frac{1}{N_F} \sum_{n=\langle N_F \rangle} x[n] e^{-j2\pi nk/qN_F} = X[k/q].$$

Summarizing,

$$N_F \rightarrow qN_F, \quad q \text{ a positive integer}$$

$$X_q[k] = \begin{cases} X[k/q], & k/q \text{ an integer} \\ 0, & \text{otherwise} \end{cases}$$

(Figure G-3).

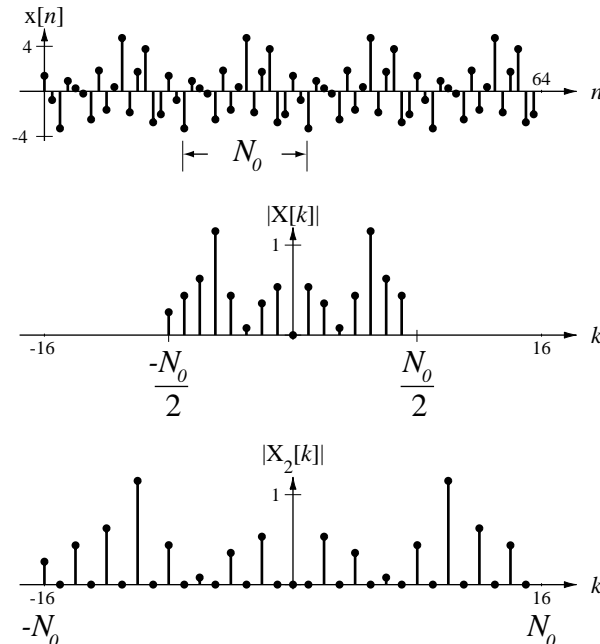


Figure G-3 DT signal and the magnitude of its DTFS harmonic function with $N_F = N_0$
and with $N_F = 2N_0$

Multiplication-Convolution Duality

Let $z[n] = x[n]y[n]$ and let $N_F = mN_{x0} = qN_{y0}$, where m and q are integers. Then

$$Z[k] = \frac{1}{N_F} \sum_{n=\langle N_F \rangle} z[n] e^{-j2\pi kn/N_F} = \frac{1}{N_F} \sum_{n=\langle N_F \rangle} x[n]y[n] e^{-j2\pi kn/N_F},$$

and, using

$$y[n] = \sum_{p=\langle N_F \rangle} Y[p] e^{j2\pi pn/N_F},$$

$$Z[k] = \frac{1}{N_F} \sum_{n=\langle N_F \rangle} x[n] \sum_{p=\langle N_F \rangle} Y[p] e^{j2\pi pn/N_F} e^{-j2\pi kn/N_F}$$

$$Z[k] = \frac{1}{N_F} \sum_{n=\langle N_F \rangle} x[n] \sum_{p=\langle N_F \rangle} Y[p] e^{-j2\pi(k-p)n/N_F}$$

$$Z[k] = \sum_{p=\langle N_F \rangle} Y[p] \underbrace{\frac{1}{N_F} \sum_{n=\langle N_F \rangle} x[n] e^{-j2\pi(k-p)n/N_F}}_{=X[k-p]}$$

$$Z[k] = \sum_{p=\langle N_F \rangle} Y[p] X[k-p]$$

This result looks just like a convolution sum except that q extends over a finite range instead of an infinite one. This is a *periodic convolution sum* which is indicated by the notation

$$Z[k] = Y[k] \circledast X[k].$$

Therefore

$$x[n]y[n] \xrightarrow{\text{FS}} Y[k] \circledast X[k] = \sum_{p=\langle N_F \rangle} Y[p] X[k-p]. \quad (\text{G.6})$$

$N_{x0} =$

Multiplication of two DT signals corresponds to the convolution of their DTFS harmonic functions but the convolution is now a periodic convolution.

Now let $Z[k] = Y[k]X[k]$ and let $N_F = mN_{x0} = qN_{y0}$, where m and q are integers. Then

$$z[n] = \sum_{k=\langle N_F \rangle} X[k]Y[k]e^{j2\pi kn/N_F}$$

$$z[n] = \sum_{k=\langle N_F \rangle} \frac{1}{N_F} \sum_{p=\langle N_F \rangle} x[p]e^{-j2\pi kp/N_F} Y[k]e^{j2\pi kn/N_F}$$

$$z[n] = \frac{1}{N_F} \sum_{p=\langle N_F \rangle} x[p] \underbrace{\sum_{k=\langle N_F \rangle} Y[k]e^{j2\pi k(n-p)/N_F}}_{=y[n-p]}$$

$$z[n] = \frac{1}{N_F} \sum_{p=\langle N_F \rangle} x[p]y[n-p]$$

or

$$N_F = mN_{x0} = qN_{y0}$$

$$x[n] \otimes y[n] \xleftrightarrow{\text{FS}} N_F Y[k]X[k]$$

Multiplication in either domain corresponds to a periodic convolution sum in the other domain (except for a scale factor of N_F in the case of discrete-time periodic convolution).

First Backward Difference

Let $z[n] = x[n] - x[n-1]$ and let $N_F = mN_{x0} = mN_{z0}$, where m is an integer. Then using the time-shifting property,

$$x[n-1] \xleftrightarrow{\text{FS}} X[k]e^{-j2\pi k/N_0}$$

and invoking the linearity property,

$$x[n] + x[n-1] \xleftrightarrow{\text{FS}} X[k] + X[k]e^{-j2\pi k/N_0}$$

or

$$N_F = mN_0$$

$$x[n] - x[n-1] \xleftrightarrow{\text{FS}} \left(1 - e^{-j2\pi k/N_0}\right) X[k]$$

Accumulation

Let $z[n] = \sum_{m=-\infty}^n x[m]$. It is important for this property to consider the effect of the average value of $x[n]$. We can write the signal $x[n]$ as

$$x[n] = x_0[n] + X[0]$$

where $x_0[n]$ is a signal with an average value of zero and $X[0]$ is the average value of $x[n]$. Then

$$z[n] = \sum_{m=-\infty}^n x_0[m] + \sum_{m=-\infty}^n X[0].$$

Since $X[0]$ is a constant, $\sum_{m=-\infty}^n X[0]$ increases or decreases linearly with n , unless $X[0] = 0$. Therefore, if $X[0] \neq 0$, $z[n]$ is not periodic and we cannot find its DTFS. If the average value of $x[n]$ is zero, $z[n]$ is periodic and we can find a DTFS for it. Since accumulation is the inverse of the first backward difference,

$$\text{if } z[n] = \sum_{m=-\infty}^n x[m] \quad \text{then} \quad x[n] = z[n] - z[n-1].$$

But remember, multiple signals can have the same backward difference. For example we just showed that $x[n] = z[n] - z[n-1]$ where $z[n] = \sum_{m=-\infty}^n x[m]$. But if we redefine $z[n]$ as $C + \sum_{m=-\infty}^n x[m]$ where C is any constant we can still say that $x[n] = z[n] - z[n-1]$. So, in finding the DTFS of the accumulation of a signal we can find it exactly except for the effect of the constant. The constant only affects $Z[0]$. So we can relate the harmonic functions of $x[n]$ and $z[n]$ except for the $k = 0$ values. The first backward difference property proved that $X[k] = (1 - e^{-j2\pi k/N_F})Z[k]$. It follows that

$$Z[k] = \frac{X[k]}{1 - e^{-j2\pi k/N_F}}, \quad k \neq 0, \quad \text{if } X[0] = 0$$

and

$$\sum_{m=-\infty}^n x[m] \xleftrightarrow{\text{FS}} \frac{X[k]}{1 - e^{-j2\pi k/N_F}}, \quad k \neq 0, \quad \text{if } X[0] = 0$$

$N_F = mN_0$

Parseval's Theorem

The total signal energy of a periodic signal $x[n]$ is infinite (unless it is the trivial signal $x[n] = 0$). The signal energy over one period $N_F = mN_0$ is defined as

$$E_{x,N_F} = \sum_{n=\langle N_F \rangle} |x[n]|^2 = \sum_{n=\langle N_F \rangle} \left| \sum_{k=\langle N_F \rangle} X[k] e^{j2\pi kn/N_F} \right|^2$$

$$E_{x,N_F} = \sum_{n=n_0}^{n_0+N_F-1} \left(\sum_{k=\langle N_F \rangle} X[k] e^{j2\pi kn/N_F} \right) \left(\sum_{q=\langle N_F \rangle} X[q] e^{j2\pi qn/N_F} \right)^*$$

$$E_{x,N_F} = \sum_{n=\langle N_F \rangle} \left(\sum_{k=\langle N_F \rangle} |X[k]|^2 + \sum_{\substack{k=\langle N_F \rangle \\ k \neq q}} \sum_{q=\langle N_F \rangle} X[k] e^{j2\pi kn/N_F} X^*[q] e^{-j2\pi qn/N_F} \right)$$

$$E_{x,N_F} = \sum_{n=\langle N_F \rangle} \left(\sum_{k=\langle N_F \rangle} |X[k]|^2 + \underbrace{\sum_{\substack{k=\langle N_F \rangle \\ k \neq q}} \sum_{q=\langle N_F \rangle} X[k] X^*[q] e^{j2\pi(k-q)n/N_F}}_{=0} \right)$$

$$E_{x,N_F} = N_F \sum_{k=\langle N_F \rangle} |X[k]|^2$$

Then

$$\frac{1}{N_F} \sum_{n=\langle N_F \rangle} |x[n]|^2 = \sum_{k=\langle N_F \rangle} |X[k]|^2$$

$N_F = mN_0$

which, in words, says that the average signal power of the signal is equal to the sum of the average signal powers in its DTFS harmonics.