

B.7-5 Complex Numbers

$$e^{\pm j\pi/2} = \pm j$$

$$e^{\pm jn\pi} = \begin{cases} 1 & n \text{ even} \\ -1 & n \text{ odd} \end{cases}$$

$$e^{\pm j\theta} = \cos \theta \pm j \sin \theta$$

$$a + jb = re^{j\theta} \quad r = \sqrt{a^2 + b^2}, \quad \theta = \tan^{-1} \left(\frac{b}{a} \right)$$

$$(re^{j\theta})^k = r^k e^{jk\theta}$$

$$(r_1 e^{j\theta_1})(r_2 e^{j\theta_2}) = r_1 r_2 e^{j(\theta_1 + \theta_2)}$$

B.7-6 Trigonometric Identities

$$e^{\pm jx} = \cos x \pm j \sin x$$

$$\cos x = \frac{1}{2}[e^{jx} + e^{-jx}]$$

$$\sin x = \frac{1}{2j}[e^{jx} - e^{-jx}]$$

$$\cos(x \pm \frac{\pi}{2}) = \mp \sin x$$

$$\sin(x \pm \frac{\pi}{2}) = \pm \cos x$$

$$2 \sin x \cos x = \sin 2x$$

$$\sin^2 x + \cos^2 x = 1$$

$$\cos^2 x - \sin^2 x = \cos 2x$$

$$\cos^2 x = \frac{1}{2}(1 + \cos 2x)$$

$$\sin^2 x = \frac{1}{2}(1 - \cos 2x)$$

$$\cos^3 x = \frac{1}{4}(3 \cos x + \cos 3x)$$

$$\sin^3 x = \frac{1}{4}(3 \sin x - \sin 3x)$$

$$\sin(x \pm y) = \sin x \cos y \pm \cos x \sin y$$

$$\cos(x \pm y) = \cos x \cos y \mp \sin x \sin y$$

$$\tan(x \pm y) = \frac{\tan x \pm \tan y}{1 \mp \tan x \tan y}$$

$$\sin x \sin y = \frac{1}{2}[\cos(x - y) - \cos(x + y)]$$

$$\cos x \cos y = \frac{1}{2}[\cos(x - y) + \cos(x + y)]$$

$$\sin x \cos y = \frac{1}{2}[\sin(x - y) + \sin(x + y)]$$

$$a \cos x + b \sin x = C \cos(x + \theta)$$

in which $C = \sqrt{a^2 + b^2}$ and $\theta = \tan^{-1} \left(\frac{-b}{a} \right)$

Table 4.1
A Short Table of Fourier Transforms

| | $f(t)$ | $F(\omega)$ | |
|----|---|--|-----------------------------|
| 1 | $e^{-at}u(t)$ | $\frac{1}{a + j\omega}$ | $a > 0$ |
| 2 | $e^{at}u(-t)$ | $\frac{1}{a - j\omega}$ | $a > 0$ |
| 3 | $e^{-a t }$ | $\frac{2a}{a^2 + \omega^2}$ | $a > 0$ |
| 4 | $te^{-at}u(t)$ | $\frac{1}{(a + j\omega)^2}$ | $a > 0$ |
| 5 | $t^n e^{-at}u(t)$ | $\frac{n!}{(a + j\omega)^{n+1}}$ | $a > 0$ |
| 6 | $\delta(t)$ | 1 | |
| 7 | 1 | $2\pi\delta(\omega)$ | |
| 8 | $e^{j\omega_0 t}$ | $2\pi\delta(\omega - \omega_0)$ | |
| 9 | $\cos \omega_0 t$ | $\pi[\delta(\omega - \omega_0) + \delta(\omega + \omega_0)]$ | |
| 10 | $\sin \omega_0 t$ | $j\pi[\delta(\omega + \omega_0) - \delta(\omega - \omega_0)]$ | |
| 11 | $u(t)$ | $\pi\delta(\omega) + \frac{1}{j\omega}$ | |
| 12 | $\operatorname{sgn} t$ | $\frac{2}{j\omega}$ | |
| 13 | $\cos \omega_0 t u(t)$ | $\frac{\pi}{2}[\delta(\omega - \omega_0) + \delta(\omega + \omega_0)] + \frac{j\omega}{\omega_0^2 - \omega^2}$ | |
| 14 | $\sin \omega_0 t u(t)$ | $\frac{\pi}{2j}[\delta(\omega - \omega_0) - \delta(\omega + \omega_0)] + \frac{\omega_0}{\omega_0^2 - \omega^2}$ | |
| 15 | $e^{-at} \sin \omega_0 t u(t)$ | $\frac{\omega_0}{(a+j\omega)^2+\omega_0^2}$ | $a > 0$ |
| 16 | $e^{-at} \cos \omega_0 t u(t)$ | $\frac{a+j\omega}{(a+j\omega)^2+\omega_0^2}$ | $a > 0$ |
| 17 | $\operatorname{rect}\left(\frac{t}{\tau}\right)$ | $\tau \operatorname{sinc}\left(\frac{\omega\tau}{2}\right)$ | |
| 18 | $\frac{W}{\pi} \operatorname{sinc}(Wt)$ | $\operatorname{rect}\left(\frac{\omega}{2W}\right)$ | |
| 19 | $\Delta\left(\frac{t}{\tau}\right)$ | $\frac{\tau}{2} \operatorname{sinc}^2\left(\frac{\omega\tau}{4}\right)$ | |
| 20 | $\frac{W}{2\pi} \operatorname{sinc}^2\left(\frac{Wt}{2}\right)$ | $\Delta\left(\frac{\omega}{2W}\right)$ | |
| 21 | $\sum_{n=-\infty}^{\infty} \delta(t - nT)$ | $\omega_0 \sum_{n=-\infty}^{\infty} \delta(\omega - n\omega_0)$ | $\omega_0 = \frac{2\pi}{T}$ |
| 22 | $e^{-t^2/2\sigma^2}$ | $\sigma\sqrt{2\pi}e^{-\sigma^2\omega^2/2}$ | |

Table 4.2

Fourier Transform Operations

| Operation | $f(t)$ | $F(\omega)$ |
|------------------------------------|----------------------------|--|
| Addition | $f_1(t) + f_2(t)$ | $F_1(\omega) + F_2(\omega)$ |
| Scalar multiplication | $kf(t)$ | $kF(\omega)$ |
| Symmetry | $F(t)$ | $2\pi f(-\omega)$ |
| Scaling (a real) | $f(at)$ | $\frac{1}{ a }F\left(\frac{\omega}{a}\right)$ |
| Time shift | $f(t - t_0)$ | $F(\omega)e^{-j\omega t_0}$ |
| Frequency shift (ω_0 real) | $f(t)e^{j\omega_0 t}$ | $F(\omega - \omega_0)$ |
| Time convolution | $f_1(t) * f_2(t)$ | $F_1(\omega)F_2(\omega)$ |
| Frequency convolution | $f_1(t)f_2(t)$ | $\frac{1}{2\pi}F_1(\omega) * F_2(\omega)$ |
| Time differentiation | $\frac{d^n f}{dt^n}$ | $(j\omega)^n F(\omega)$ |
| Time integration | $\int_{-\infty}^t f(x) dx$ | $\frac{F(\omega)}{j\omega} + \pi F(0)\delta(\omega)$ |

Repeated application of this property yields

$$\frac{d^n f}{dt^n} \iff (j\omega)^n F(\omega) \quad (4.48)$$

The time-integration property [Eq. (4.47)] has already been proved in Example 4.13.

■ Example 4.14

Using the time-differentiation property, find the Fourier transform of the triangle pulse $\Delta(t)$ illustrated in Fig. 4.25a.

To find the Fourier transform of this pulse we differentiate the pulse successively, as illustrated in Fig. 4.25b and c. Because df/dt is constant everywhere, its derivative, d^2f/dt^2 , is zero everywhere. But df/dt has jump discontinuities with a positive jump of $2/\pi$ at $t = \pm \frac{\pi}{2}$, and a negative jump of $1/\pi$ at $t = 0$. Recall that the derivative of a signal at a jump discontinuity is an impulse at that point of strength equal to the amount of jump. Hence, d^2f/dt^2 , the derivative of df/dt , consists of a sequence of impulses, as depicted in Fig. 4.25c; that is,

$$\frac{d^2 f}{dt^2} = \frac{2}{\pi} (\delta(t + \frac{\pi}{2}) - 2\delta(t) + \delta(t - \frac{\pi}{2})) \quad (4.49)$$

Table 4.3
Some Window Functions and Their Characteristics

| Window $w(t)$ | Mainlobe Width | Rolloff Rate dB/oct | Peak Sidelobe Level in dB |
|---|---------------------|---------------------|----------------------------|
| 1 Rectangular: $\text{rect}(\frac{t}{T})$ | $\frac{4\pi}{T}$ | -6 | -13.3 |
| 2 Bartlett: $\Delta(\frac{t}{2T})$ | $\frac{8\pi}{T}$ | -12 | -26.5 |
| 3 Hanning: $0.5 \left[1 + \cos \left(\frac{2\pi t}{T} \right) \right]$ | $\frac{8\pi}{T}$ | -18 | -31.5 |
| 4 Hamming: $0.54 + 0.46 \cos \left(\frac{2\pi t}{T} \right)$ | $\frac{8\pi}{T}$ | -6 | -42.7 |
| 5 Blackman: $0.42 + 0.5 \cos \left(\frac{2\pi t}{T} \right) + 0.08 \cos \left(\frac{4\pi t}{T} \right)$ | $\frac{12\pi}{T}$ | -18 | -58.1 |
| 6 Kaiser: $\frac{I_0 \left[\alpha \sqrt{1 - 4 \left(\frac{t}{T} \right)^2} \right]}{I_0(\alpha)}$ $1 \leq \alpha \leq 10$ | $\frac{11.2\pi}{T}$ | -6 | -59.9 ($\alpha = 8.168$) |

Table 6.2**The Laplace Transform Properties**

| Operation | $f(t)$ | $F(s)$ |
|---------------------------|----------------------------------|--|
| Addition | $f_1(t) + f_2(t)$ | $F_1(s) + F_2(s)$ |
| Scalar multiplication | $k f(t)$ | $kF(s)$ |
| Time differentiation | $\frac{df}{dt}$ | $sF(s) - f(0^-)$ |
| | $\frac{d^2f}{dt^2}$ | $s^2F(s) - sf(0^-) - \dot{f}(0^-)$ |
| | $\frac{d^3f}{dt^3}$ | $s^3F(s) - s^2f(0^-) - sf'(0^-) - \ddot{f}(0^-)$ |
| Time integration | $\int_{0^-}^t f(\tau) d\tau$ | $\frac{1}{s}F(s)$ |
| | $\int_{-\infty}^t f(\tau) d\tau$ | $\frac{1}{s}F(s) + \frac{1}{s} \int_{-\infty}^{0^-} f(t) dt$ |
| Time shift | $f(t - t_0)u(t - t_0)$ | $F(s)e^{-st_0} \quad t_0 \geq 0$ |
| Frequency shift | $f(t)e^{s_0 t}$ | $F(s - s_0)$ |
| Frequency differentiation | $-tf(t)$ | $\frac{dF(s)}{ds}$ |
| Frequency integration | $\frac{f(t)}{t}$ | $\int_s^\infty F(z) dz$ |
| Scaling | $f(at), \ a \geq 0$ | $\frac{1}{a}F\left(\frac{s}{a}\right)$ |
| Time convolution | $f_1(t) * f_2(t)$ | $F_1(s)F_2(s)$ |
| Frequency convolution | $f_1(t)f_2(t)$ | $\frac{1}{2\pi j}F_1(s) * F_2(s)$ |
| Initial value | $f(0^+)$ | $\lim_{s \rightarrow \infty} sF(s) \quad (n > m)$ |
| Final value | $f(\infty)$ | $\lim_{s \rightarrow 0} sF(s) \quad (\text{poles of } sF(s) \text{ in LHP})$ |

Table 6.1
A Short Table of (Unilateral) Laplace Transforms

| | $f(t)$ | $F(s)$ |
|--|--|--|
| 1 | $\delta(t)$ | 1 |
| 2 | $u(t)$ | $\frac{1}{s}$ |
| 3 | $tu(t)$ | $\frac{1}{s^2}$ |
| 4 | $t^n u(t)$ | $\frac{n!}{s^{n+1}}$ |
| 5 | $e^{\lambda t} u(t)$ | $\frac{1}{s - \lambda}$ |
| 6 | $te^{\lambda t} u(t)$ | $\frac{1}{(s - \lambda)^2}$ |
| 7 | $t^n e^{\lambda t} u(t)$ | $\frac{n!}{(s - \lambda)^{n+1}}$ |
| 8a | $\cos bt u(t)$ | $\frac{s}{s^2 + b^2}$ |
| 8b | $\sin bt u(t)$ | $\frac{b}{s^2 + b^2}$ |
| 9a | $e^{-at} \cos bt u(t)$ | $\frac{s + a}{(s + a)^2 + b^2}$ |
| 9b | $e^{-at} \sin bt u(t)$ | $\frac{b}{(s + a)^2 + b^2}$ |
| 10a | $re^{-at} \cos(bt + \theta) u(t)$ | $\frac{(r \cos \theta)s + (ar \cos \theta - br \sin \theta)}{s^2 + 2as + (a^2 + b^2)}$ |
| 10b | $re^{-at} \cos(bt + \theta) u(t)$ | $\frac{0.5re^{j\theta}}{s + a - jb} + \frac{0.5re^{-j\theta}}{s + a + jb}$ |
| 10c | $re^{-at} \cos(bt + \theta) u(t)$ | $\frac{As + B}{s^2 + 2as + c}$ |
| $r = \sqrt{\frac{A^2 c + B^2 - 2ABa}{c - a^2}}, \theta = \tan^{-1} \frac{Aa - B}{A\sqrt{c - a^2}}$ | | |
| $b = \sqrt{c - a^2}$ | | |
| 10d | $e^{-at} \left[A \cos bt + \frac{B - Aa}{b} \sin bt \right] u(t)$ | $\frac{As + B}{s^2 + 2as + c}$ |
| $b = \sqrt{c - a^2}$ | | |