

Convolution:

$$f(t) * g(t) = \int_0^t f(\tau) g(t-\tau) d\tau$$

Suppose, $f(t) = e^{-t}$ and $g(t) = \sin t$

$f(t) * g(t) = \int_0^t e^{-\tau} \sin(t-\tau) d\tau = I$ ✓

$\tau \rightarrow t$, $e^{-t} - e^{-0}$ ✓

$$I = e^{-\tau} \cos(t-\tau) \Big|_0^t + \int_0^t e^{-\tau} \cos(t-\tau) d\tau$$

$$I = e^{-\tau} \cos(t-\tau) \Big|_0^t - e^{-\tau} \sin(t-\tau) \Big|_0^t - \int_0^t e^{-\tau} \sin(t-\tau) d\tau$$

$$I = +e^{-t} - \cos(t) - e^{-0} + \sin(t) - I$$

$$2I = e^{-t} - \cos t + \sin t$$

$$I = \frac{1}{2} (e^{-t} - \cos t + \sin t)$$

$$u = e^{-\tau} \rightarrow du = -e^{-\tau} d\tau$$

$$dv = \cos(t-\tau) \rightarrow v = \sin(t-\tau)$$

I by part

$$u = e^{-\tau} \rightarrow du = -e^{-\tau} d\tau$$

$$dv = \sin(t-\tau) d\tau$$

$$v = -\cos(t-\tau)$$

$$= \cos(t-\tau)$$

$$u = e^{-\tau} \rightarrow du = -e^{-\tau} d\tau$$

$$dv = \cos(t-\tau) \rightarrow v = \sin(t-\tau)$$

①
②

$$\int u dv = uv - \int v du$$

Q1:

Convolution

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Suppose $f(t) = e^{-t}$ and $g(t) = \sin t$

$$f(t) * g(t) = \int_0^t e^{-\tau} \sin(t-\tau) d\tau$$

$$u = e^{-\tau} \Rightarrow du = -e^{-\tau} d\tau$$

$$dv = \sin(t-\tau) d\tau \Rightarrow v = -\cos(t-\tau)$$

$$I = \left. e^{-\tau} \cos(t-\tau) \right|_0^t + \int_0^t e^{-\tau} \sin(t-\tau) d\tau$$

$$u = e^{-\tau} \Rightarrow du = -e^{-\tau} d\tau$$

$$dv = \cos(t-\tau) d\tau \Rightarrow v = -\sin(t-\tau)$$

$$I = \left. e^{-\tau} \cos(t-\tau) \right|_0^t - \left. e^{-\tau} \sin(t-\tau) \right|_0^t - \int_0^t e^{-\tau} \sin(t-\tau) d\tau$$

$$I = \frac{-t}{e} - \cos(t) - \frac{-t}{e} + \sin(t) - I$$

$$2I = \frac{-t}{e} - \cos t + \sin t$$

$$I = \frac{1}{2} \left(\frac{-t}{e} - \cos t + \sin t \right)$$

If, $f(x) = e^x$, $g(t) = \cos t$

$$f(t) * g(t) = \int_0^t f(\tau) g(t-\tau) d\tau = I$$

$$= \int_0^t \underbrace{e^\tau}_{u} \underbrace{\cos(t-\tau)}_{dv} d\tau$$

Integration by parts

$$\underbrace{u = e^\tau}_{\substack{\downarrow \\ du = e^\tau}} \rightarrow du = e^\tau$$

$$\int \underbrace{dv = \cos(t-\tau)}_{\substack{\uparrow \\ v = -\sin(t-\tau)}} \rightarrow v = -\sin(t-\tau)$$

$$I = \underbrace{-e^\tau \sin(t-\tau)}_{u} \Big|_0^t + \int_0^t \underbrace{e^\tau}_{u} \underbrace{\sin(t-\tau)}_{dv} d\tau$$

$$\underbrace{u = e^\tau}_{\substack{\downarrow \\ du = e^\tau}} \rightarrow du = e^\tau$$

$$\int \underbrace{dv = \sin(t-\tau)}_{\substack{\uparrow \\ v = \cos(t-\tau)}} \rightarrow v = \cos(t-\tau)$$

$$I = -e^\tau \sin(t-\tau) \Big|_0^t + \underbrace{e^\tau \cos(t-\tau) \Big|_0^t}_I + \int_0^t e^\tau \cos(t-\tau) dt$$

$$= 0$$

$$\boxed{\int u dv = uv - \int v du}$$

Fourier Transformer (F.T) :

$$g(t) \leftrightarrow G(f)$$

$$G(f) = \int_{-\infty}^{\infty} g(t) e^{-j\omega t} dt$$

Ex, If $g(t) = e^{-at} \underline{u(t)}$, find $G(f)$ } Unit Step $\rightarrow$ ①

$$G(f) = \int_{-\infty}^{\infty} \underline{g(t)} e^{-j\omega t} dt = \int_0^{\infty} e^{-at} e^{-j\omega t} dt$$

$$= \int_0^{\infty} e^{-(a+j\omega)t} dt = G(f) = \frac{e^{-(a+j\omega)t}}{-(a+j\omega)} \Big|_0^{\infty} = \frac{0 - 1}{-(a+j\omega)} = \frac{1}{a+j\omega}$$

-at - j\omega t $\rightarrow$ (-a - j\omega)t
-(a + j\omega)t

$$= \boxed{\frac{1}{a+j2\pi f}}$$

X

$$\boxed{\omega = 2\pi f}$$

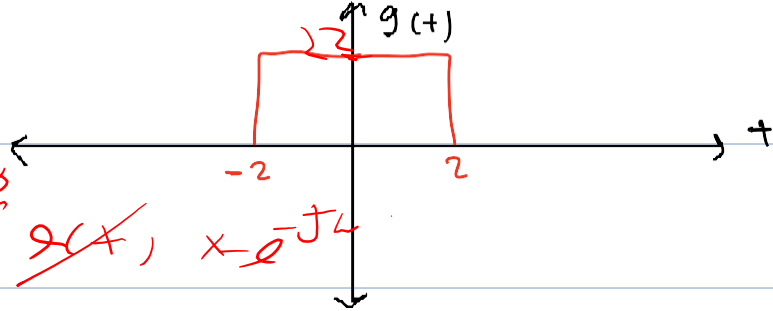
-0

$$\text{If } g_1(t) \leftrightarrow G_1(f) \text{ \& } g_2(t) \leftrightarrow G_2(f)$$

$$\text{then, } a_1 g_1(t) + a_2 g_2(t) \leftrightarrow a_1 G_1(f) + a_2 G_2(f)$$

$\rightarrow$ Linear Transforms

Ex ,

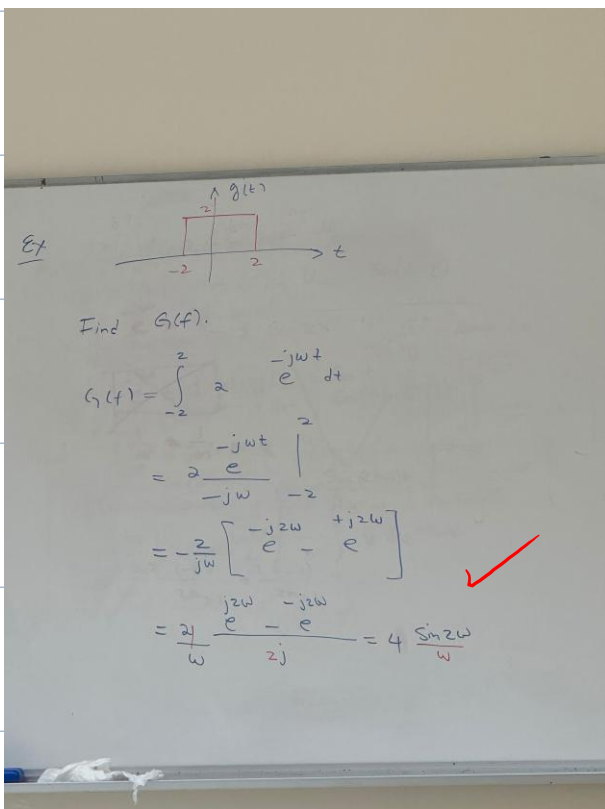
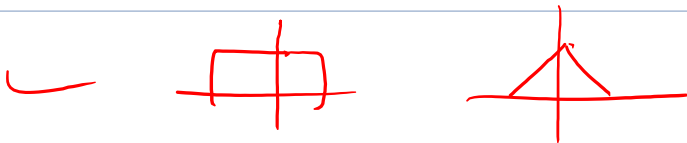


Find $G_1(f)$:

$$G_1(f) = \int_{-2}^2 2 e^{-j\omega t} dt = 2 \left. \frac{e^{-j\omega t}}{-j\omega} \right|_{-2}^2$$

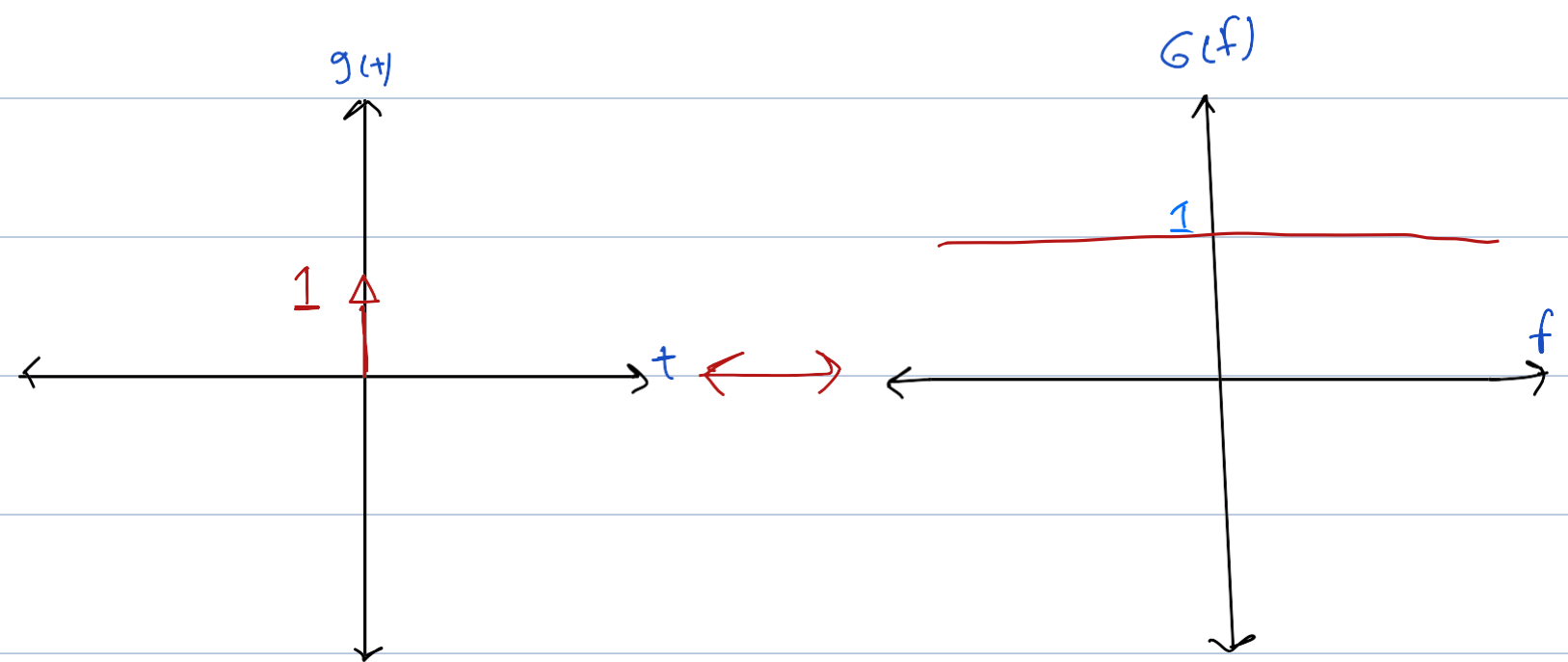
$$= \frac{2 \times 2}{-j\omega} \left[e^{-j2\omega} - e^{+j2\omega} \right]$$

$$= \frac{2 \times 2}{\omega} \left[\frac{e^{j2\omega} - e^{-j2\omega}}{2j} \right] = \frac{4 \sin 2\omega}{\omega} = 8 \text{ sinc}(2\omega)$$

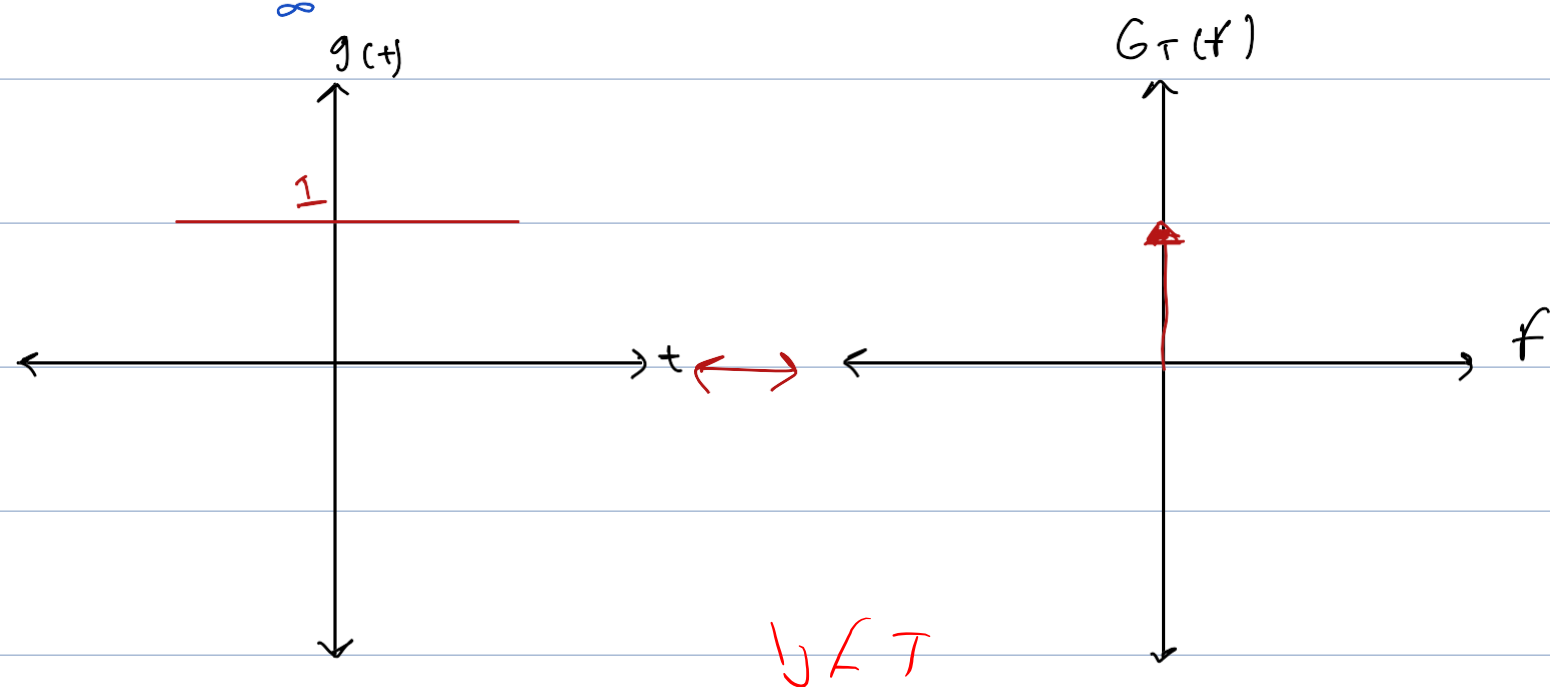


$$\sin \theta = \frac{e^{j\theta} - e^{-j\theta}}{2j}$$

$$\cos \theta = \frac{e^{j\theta} + e^{-j\theta}}{2}$$



$$G_T(f) = \int_{-\infty}^{\infty} g(t) e^{-j\omega t} dt = e^{-j\omega(0)} = 1$$



by FT

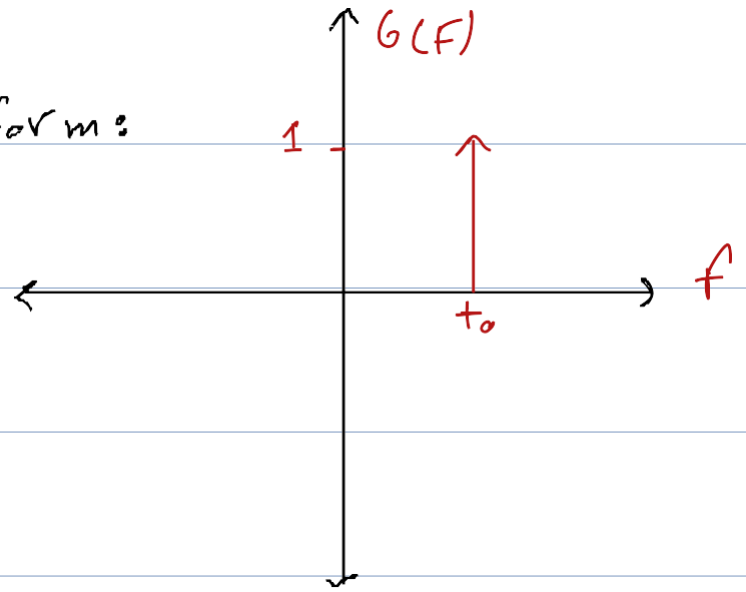
$$\delta(t) \rightarrow \delta(f) = 1$$

$$F\{\delta(t)\} = 1 \rightarrow \delta(f)$$

$$\delta(t) \leftrightarrow 1$$

$$1 \leftrightarrow \delta(t)$$

Find the impulse Fourier Transform:

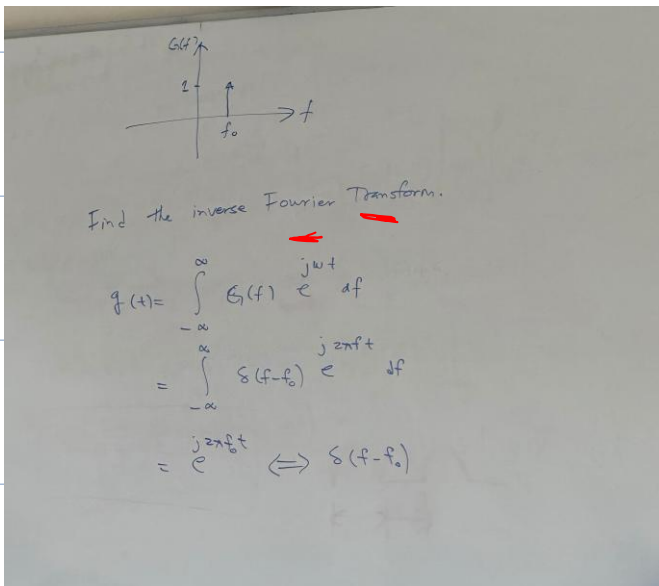


$$\delta(f)$$

$$g(t) = \int_{-\infty}^{\infty} \underline{G_1(f)} e^{j\omega t} df$$

$$= \int_{-\infty}^{\infty} \delta(f - \underline{f_0}) e^{j2\pi ft} df = \underline{e^{j2\pi f_0 t}}$$

$$\underline{e^{j2\pi f_0 t}} \longleftrightarrow \delta(f - \underline{f_0})$$



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If, $g(t) = \cos \omega_0 t$, Find (F.T)?

$$G_1(f) = \int_{-\infty}^{\infty} \cos \omega_0 t e^{-j\omega t} dt$$

$$= \int_{-\infty}^{\infty} \left(\frac{e^{j\omega_0 t} + e^{-j\omega_0 t}}{2} \right) e^{-j\omega t} dt$$

$$e^{j\omega_0 t - j\omega t}$$

$$= \frac{1}{2} \int_{-\infty}^{\infty} \left(e^{-j(\omega - \omega_0)t} + e^{-j(\omega + \omega_0)t} \right) dt$$

$$(j\omega_0 - j\omega)t$$

$$= e$$

$$j\omega(\omega_0 - \omega)$$

$$e$$

$$j\omega(\omega - \omega_0)$$

$$= \frac{1}{2} \int_{-\infty}^{\infty} \left[e^{-j(f-f_0)2\pi t} + e^{-j(f+f_0)2\pi t} \right] dt$$

$$\uparrow$$

$$\omega - \omega_0 = 2\pi f$$

$$\downarrow \omega_0 - \omega = 2\pi f_0$$

$$= \frac{1}{2} \left[\delta(f-f_0) + \delta(f+f_0) \right]$$

It

$$g(t) = \cos \omega_0 t$$

$$G(f) = \int_{-\infty}^{\infty} \cos \omega_0 t e^{-j\omega t} dt$$

$$= \int_{-\infty}^{\infty} \left(\frac{e^{j\omega_0 t} + e^{-j\omega_0 t}}{2} \right) e^{-j\omega t} dt$$

$$= \frac{1}{2} \int_{-\infty}^{\infty} \left(e^{-j(\omega - \omega_0)t} + e^{-j(\omega + \omega_0)t} \right) dt$$

$$= \frac{1}{2} \int_{-\infty}^{\infty} \left[e^{-j(f-f_0)2\pi t} + e^{-j(f+f_0)2\pi t} \right] dt$$

$$= \frac{1}{2} \left[\delta(f-f_0) + \delta(f+f_0) \right]$$