## **Contents**

A	Acknowledgements		ix
P	refac	e	x
1	Fou	rier series, integral theorem,	
	and	transforms: a review	1
	1.1	Fourier series	2 3
	1.2	Fourier exponential series	3
	1.3	The Fourier integral theorem	6
	1.4	Odd and even functions	8
	1.5	The Fourier transform	8
	1.6	The Fourier sine and cosine transforms	11
	1.7	The Laplace transform	11
	1.8	Laplace transform properties and pairs	13
	1.9	Transfer functions and convolution	19
	Sun	nmary	21
	Pro	blems	21
2	The	Fourier transform. Convolution of analogue signals	25
	2.1	Duality	26
	2.2	Further properties of the Fourier transform	28
	2.3	Comparison with the Laplace transform, and the	
		existence of the Fourier transform	32
	2.4	Transforming using a limit process	33
		Transformation and inversion using duality	
		and other properties	35
	2.6	Some frequently occurring functions	
		and their transforms	37

vi Contents

	2.7	Further Fourier transform pairs	42
	2.8	Graphical aspects of convolution	44
	Sum	nmary	51
		blems	51
	110	Olems	31
3		erete signals and transforms.	
	The	Z-transform and discrete convolution	54
	3.1	Sampling, quantization and encoding	55
	3.2	Sampling and 'ideal' sampling models	56
	3.3	The Fourier transform of a sampled function	57
	3.4	The spectrum of an 'ideally sampled' function	59
	3.5	Aliasing	60
	3.6	Transform and inversion sums; truncation	62
	3.7	Windowing: band-limited signals and signal energy	67
	3.8		72
	3.9	The Z-transform	72
	3.10	Input-output systems and transfer functions	74
	3.11	Properties of the Z-transform	75
		Z-transform pairs	78
		Inversion	79
	3.14	Discrete convolution	82
		nmary	85
	Pro	blems	86
4	Diff	erence equations and the Z-transforms	91
	4.1	Forward and backward difference operators	92
	4.2		92
	4.3	Ladder networks	93
	4.4	Bending in beams: trial methods of solution	94
	4.5	Transforming a second-order	
		forward difference equation	96
	4.6	The characteristic polynomial and the	
		terms to be inverted	97
	4.7	The case when the characteristic polynomial	
		has real roots	99
	4.8	The case when the characteristic polynomial	
	-	has complex roots	101
	4.9	The case when the characteristic equation has	
		repeated roots	105
	4.10	Difference equations of order $N > 2$	107

		Contents	vii
	4.11	A backward difference equation	109
	4.12	A second-order equation:	
		comparison of the two methods	111
	Sum	mary	113
	Prol	plems	113
5	The	discrete Fourier transform	117
	5.1	Approximating the exponential Fourier series	118
	5.2	Definition of the discrete Fourier transform	120
	5.3	Establishing the inverse	121
	5.4	Inversion by conjugation	126
	5.5	Properties of the discrete Fourier transform	129
	5.6	Discrete correlation	132
	5.7	Parseval's theorem	133
	5.8	A note on sampling in the frequency domain,	
		and a further comment on window functions	134
	5.9	Computational effort and the	
		discrete Fourier transform	135
	Sum	mary	136
	Prol	plems	137
6	Sim	plification and factorization	
	of th	ne discrete Fourier transform matrix	141
	6.1	The coefficient matrix for an eight-point	

	5.9	Computational effort and the	134
		discrete Fourier transform	135
	Sum	imary	136
	Pro	blems	137
•	Sim	plification and factorization	
		ne discrete Fourier transform matrix	141
	6.1	The coefficient matrix for an eight-point	
		discrete Fourier transform	142
	6.2	The permutation matrix and bit-reversal	144
	6.3	The output from four two-point	
		discrete Fourier transforms	144
	6.4	The output from two four-point	
		discrete Fourier transforms	145
	6.5	The output from an eight-point	
		discrete Fourier transform	148
	6.6	'Butterfly' calculations	151
	6.7	'Twiddle' factors	152
	6.8	Economies	154
	Sun	nmary	154
	Pro	blems	155

viii Contents

7	Fast	Fourier transforms	156
	7.1	Fast Fourier transform algorithms	157
	7.2	Decimation in time for an eight-point	
		discrete Fourier transform: first stage	158
	7.3	The second stage: further periodic aspects	159
	7.4	The third stage	161
	7.5	Construction of a flow graph	162
	7.6	Inversion using the same decimation-in-time	
		signal flow graph	168
	7.7	Decimation in frequency for an eight-point	
		discrete Fourier transform	169
	Sum	mary	176
	Prob	olems	176
A	ppend	lix A: The Fourier integral theorem	178
A	ppeno	lix B: The Hartley transform	180
A	ppen	lix C: Further reading	184
Iı	ndex		185