# Solved Problems - DFT

Linear systems and circuit applications
Discrete Time Systems

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Let consider the following signal:

$$x[n] = \begin{cases} 1 & n = 0, ..., 4 \\ 0 & n \le -1 \text{ o } n \ge 5 \end{cases} \longrightarrow \underbrace{\begin{array}{c} 1 & n = 0, ..., 4 \\ 0 & 1234 \end{array}}_{n}$$

- (a) Compute the FT of x[n]
- (b) Compute the coefficients a\_k of the Fourier Series of the "periodic brother" signal  $\widetilde{x}[n]$  obtained repeating the x[0]=1, x[1]=1, x[2]=1, x[3]=1, and x[4]=1, each N=5 and N=6 times steps.
- (c) Considering the data x[0]=1, x[1]=1, x[2]=1, x[3]=1, and x[4]=1, say what is the value of L, and considering N=6 compute the DFT.
- (d) Compare the a\_k with the DFT.

### (a) We can write:

$$x[n] = \delta[n] + \delta[n-1] + \delta[n-2] + \delta[n-3] + \delta[n-4]$$

We can compute the FT in two (equivalent) ways: first of all,

$$\delta[n-n_0] \longleftrightarrow e^{-j\Omega n_0}$$

$$X(\Omega) = 1 + e^{-j\Omega} + e^{-j2\Omega} + e^{-j3\Omega} + e^{-j4\Omega}$$

$$X(\Omega) = 1 + e^{-j\Omega} + e^{-j2\Omega} + e^{-j3\Omega} + e^{-j4\Omega}$$

#### or in this way:

$$X(\Omega) = \sum_{n=-\infty}^{+\infty} x[n] \cdot e^{-j\Omega n} = \sum_{n=0}^{4} e^{-j\Omega n} = \frac{1 - e^{-j5\Omega}}{1 - e^{-j\Omega}} = \frac{\sin(5\Omega/2)}{\sin(\Omega/2)} e^{-j2\Omega}$$

$$X(0) = 5$$

### using this sum formula (with N2=4 and N1=0):

$$\sum_{r=N_{*}}^{N_{2}} r^{n} = r^{N_{1}} \frac{1 - r^{N_{2} - N_{1} + 1}}{1 - r}$$

### These two formulas are equivalent:

$$X(\Omega) = 1 + e^{-j\Omega} + e^{-j2\Omega} + e^{-j3\Omega} + e^{-j4\Omega}$$
$$X(\Omega) = \frac{1 - e^{-j5\Omega}}{1 - e^{-j\Omega}} \quad \text{and} \quad X(0) = 5$$

Indeed, in both cases, as examples we have: (this is not required in the problem)

$$X(0) = 1$$
  $X(0.2) = 4.4232 - 1.8701j$   $X(0.5) = 2.0725 - 3.2277j$   
 $X(1) = -0.5195 - 1.1351j$   $X(\frac{\pi}{2}) = X(\pi) = 1$ 

### (b) We will use the following formulas:

$$X(\Omega) = \frac{1 - e^{-j5\Omega}}{1 - e^{-j\Omega}}$$

#### the coefficients can be easily computed as:

$$X_k = a_k = \frac{1}{N}X(k\Omega_0) = \frac{1}{N}X\left(k\frac{2\pi}{N}\right)$$

$$\Omega_0 = \frac{2\pi}{N} \qquad a_k = a_{k+N}$$

#### **for N=5**:

$$a_k = \frac{1}{5} \frac{1 - e^{-j5k\frac{2\pi}{5}}}{1 - e^{-jk\frac{2\pi}{5}}} = \frac{1}{5} \frac{1 - e^{-jk2\pi}}{1 - e^{-jk\frac{2\pi}{5}}} = 0 \quad k \neq 0$$

$$k = 1, 2, 3, 4$$

$$a_k = a_{k+5}$$

**for N=5**:

$$a_k = \frac{1}{5} \frac{1 - e^{-jk2\pi}}{1 - e^{-jk\frac{2\pi}{5}}} = 0 \quad k \neq 0$$

for k=0, we can have an indeterminate form, which can be easily solved in this way (from the definition of a\_k with k=0):

$$a_0 = \frac{1}{N} \sum_{n=0}^{N-1} x[n] = \frac{1}{5} = 1$$

then the coefficients of the FS for N=5 are ("summary formula"):

$$a_k = \delta[k] \quad \text{and} \quad a_k = a_{k+5}$$

#### **for N=6:**

$$X(\Omega) = \frac{1 - e^{-j5\Omega}}{1 - e^{-j\Omega}}$$

#### the coefficients can be easily computed as:

$$X_k = a_k = \frac{1}{N}X(k\Omega_0) = \frac{1}{N}X\left(k\frac{2\pi}{N}\right)$$

$$\Omega_0 = \frac{2\pi}{N} \qquad a_k = a_{k+N}$$

$$a_k = \frac{1}{6} \frac{1 - e^{-jk\frac{5\pi}{3}}}{1 - e^{-jk\frac{\pi}{3}}} \quad k \neq 0 \qquad a_0 = \frac{1}{N} \sum_{n=0}^{N-1} x[n] = \frac{1}{6} 5 = \frac{5}{6}$$

and 
$$a_k = a_{k+6}$$

c) First of all, L=5.

There are several ways to compute the DFT. In this problem, the easiest and fastest way is using the following formulas:

$$X(\Omega) = \frac{1 - e^{-j5\Omega}}{1 - e^{-j\Omega}}$$

$$X_N[k] = X(\Omega)\Big|_{k\frac{2\pi}{N}} = X\left(k\frac{2\pi}{N}\right)$$

$$X_N[k] = X(\Omega)\Big|_{k\Omega_0} = X(k\Omega_0)$$

**for N=6:** 

$$\Omega_0 = rac{2\pi}{N}$$

$$X_{6}[k] = \frac{1 - e^{-jk\frac{5\pi}{3}}}{1 - e^{-jk\frac{\pi}{3}}} \quad k \neq 0 \qquad X_{6}[0] = \sum_{n=0}^{N-1} x[n] = 5$$

d) we find that:

$$a_k = \frac{1}{6} X_6[k]$$

### Let consider the following signal:

$$x[0] = 3, x[1] = -5, x[2] = 1.5, x[n] = 0 for the rest of n$$

- (a) Say what is L.
- (b) Compute the FT of x[n].
- (c) considering N=6, 7, 8 compute the DFT  $X_N[k]$ .
- (d) Say what is the output of the Matlab function fft(x,N) with N=6, and what are the frequency associated to each elements of the output.

(a) L=3

### (b) The FT ca be easily obtained in two equivalent ways:

$$x[n] = 3 - 5\delta[n - 1] + 1.5\delta[n - 2]$$

$$X(\Omega) = 3 - 5e^{-j\Omega} + 1.5e^{-j2\Omega}$$

(c) There are several ways to compute the DFT. In this problem, the easiest and fastest way is using the following formulas:

$$X_{N}[k] = X(\Omega) \Big|_{k^{\frac{2\pi}{N}}} = X\left(k^{\frac{2\pi}{N}}\right)$$

$$X_{N}[k] = X(\Omega) \Big|_{k\Omega_{0}} = X(k\Omega_{0})$$

$$\Omega_{0} = \frac{2\pi}{N}$$

$$X(\Omega) = 3 - 5e^{-j\Omega} + 1.5e^{-j2\Omega}$$

$$X_{N}[k] = 3 - 5e^{-jk^{\frac{2\pi}{N}}} + 1.5e^{-j2k^{\frac{2\pi}{N}}}$$

$$X_N[k] = 3 - 5e^{-jk\frac{2\pi}{N}} + 1.5e^{-j2k\frac{2\pi}{N}}$$

$$X_N[k] = 3 - 5e^{-jk\frac{2\pi}{N}} + 1.5e^{-jk\frac{4\pi}{N}}$$

**N=6**:

$$X_6[k] = 3 - 5e^{-jk\frac{\pi}{3}} + 1.5e^{-jk\frac{2\pi}{3}}$$

N=7:

$$X_7[k] = 3 - 5e^{-jk\frac{2\pi}{7}} + 1.5e^{-jk\frac{4\pi}{7}}$$

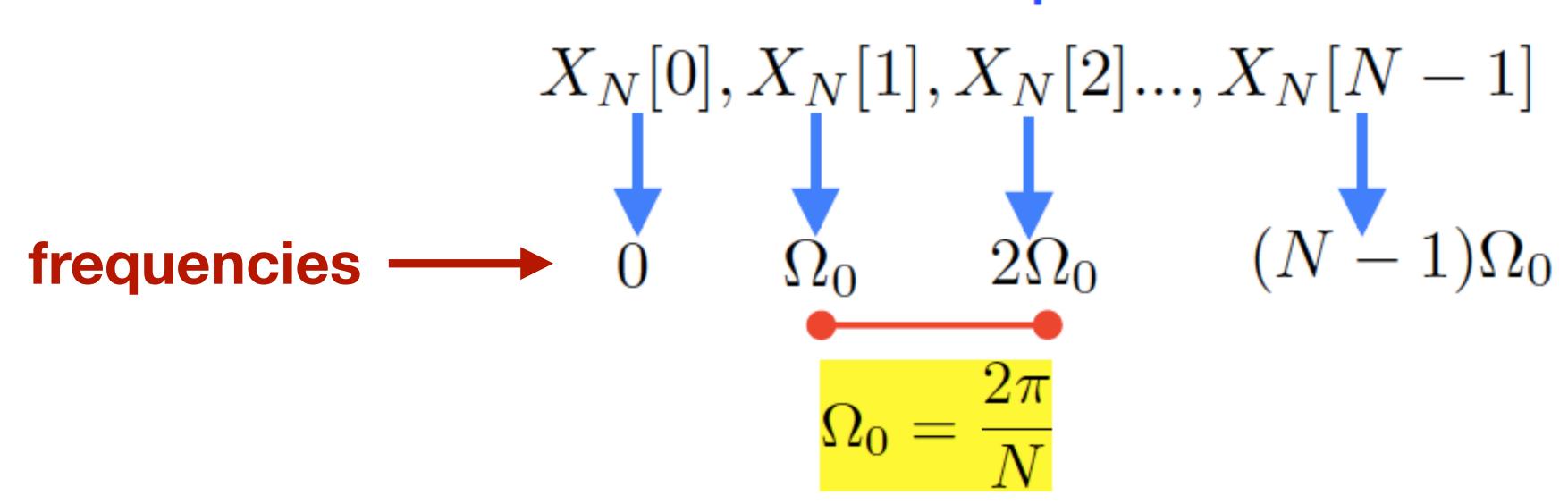
N=8:

$$X_8[k] = 3 - 5e^{-jk\frac{\pi}{4}} + 1.5e^{-jk\frac{\pi}{2}}$$

$$X_6[k] = 3 - 5e^{-jk\frac{\pi}{3}} + 1.5e^{-jk\frac{2\pi}{3}}$$

(d) The Matlab function fft(x,N) returns N values.

#### Matlab returns N complex numbers:



#### Then in this case:

$$X_{6}[k] = 3 - 5e^{-jk\frac{\pi}{3}} + 1.5e^{-jk\frac{2\pi}{3}}$$

$$X_{6}[0] = -0.5$$

$$X_{6}[1] = 3 - 5e^{-j\frac{\pi}{3}} + 1.5e^{-j\frac{2\pi}{3}} = -0.2500 + 3.0311j$$

$$X_{6}[2] = 3 - 5e^{-j\frac{2\pi}{3}} + 1.5e^{-j\frac{4\pi}{3}} = 4.7500 + 5.6292j$$

$$X_{6}[3] = 3 - 5e^{-j\pi} + 1.5e^{-j2\pi} = 9.5$$

$$X_{6}[4] = 3 - 5e^{-jk\frac{4\pi}{3}} + 1.5e^{-jk\frac{8\pi}{3}} = 4.7500 - 5.6292j$$

$$X_{6}[5] = 3 - 5e^{-jk\frac{5\pi}{3}} + 1.5e^{-jk\frac{10\pi}{3}} = -0.2500 - 3.0311j$$

$$\Omega_0 = \frac{2\pi}{6} = \frac{\pi}{3}$$

$$X_{6}[0] = -0.5 \longrightarrow \Omega = 0$$

$$X_{6}[1] = 3 - 5e^{-j\frac{\pi}{3}} + 1.5e^{-j\frac{2\pi}{3}} = -0.2500 + 3.0311j \longrightarrow \Omega = 1\Omega_{0} = \frac{\pi}{3}$$

$$X_{6}[2] = 3 - 5e^{-j\frac{2\pi}{3}} + 1.5e^{-j\frac{4\pi}{3}} = 4.7500 + 5.6292j \longrightarrow \Omega = 2\Omega_{0} = \frac{2\pi}{3}$$

$$X_{6}[3] = 3 - 5e^{-j\pi} + 1.5e^{-j2\pi} = 9.5 \longrightarrow \Omega = 3\Omega_{0} = \frac{3\pi}{3} = \pi$$

$$X_{6}[4] = 3 - 5e^{-jk\frac{4\pi}{3}} + 1.5e^{-jk\frac{8\pi}{3}} = 4.7500 - 5.6292j \longrightarrow \Omega = 4\Omega_{0} = \frac{4\pi}{3}$$

$$X_{6}[5] = 3 - 5e^{-jk\frac{5\pi}{3}} + 1.5e^{-jk\frac{10\pi}{3}} = -0.2500 - 3.0311j$$

Just to see the matlab view and check that what we wrote is right:

```
>> x=[3 -5 1.5];
>> output=fft(x,6)

output =

Columns 1 through 5

-0.5000 + 0.0000i -0.2500 + 3.0311i 4.7500 + 5.6292i 9.5000 + 0.0000i 4.7500 - 5.6292i

Column 6

-0.2500 - 3.0311i
```

Just to see the matlab view and check that what we wrote is right:

```
>> 3-5*exp(-j*pi)+1.5*exp(-j*2*pi)
>> 3-5*exp(-j*pi/3)+1.5*exp(-j*2*pi/3)
                                               ans =
ans =
                                                  9.5000 + 0.0000i
  -0.2500 + 3.0311i
                                               >> 3-5*exp(-j*4*pi/3)+1.5*exp(-j*8*pi/3)
>> 3-5*exp(-j*2*pi/3)+1.5*exp(-j*4*pi/3)
                                               ans =
ans =
                                                  4.7500 - 5.6292i
   4.7500 + 5.6292i
                                               >> 3-5*exp(-j*5*pi/3)+1.5*exp(-j*10*pi/3)
                                               ans =
                                                 -0.2500 - 3.0311i
```

### Let consider the following signal:

$$x[0] = 10, x[1] = -5, x[n] = 0$$
 for the rest of n

- (a) Say what is L.
- (b) Compute the FT of x[n].
- (c) considering a generic N compute the DFT X\_N[k].
- (d) Say what is the output of the Matlab function fft(x,N) with N=2,3,4,5,6,7,8, and what are the frequency associated to each elements of the output.

$$x[0] = 10, x[1] = -5, x[n] = 0$$
 for the rest of n

(a) 
$$L=2$$

$$x[n] = 10 - 5\delta[n - 1]$$

$$X(\Omega) = 10 - 5e^{-j\Omega}$$

$$X(\Omega) = 10 - 5e^{-j\Omega}$$

(c) The DFT is

$$X_N[k] = 10 - 5e^{-jk\frac{2\pi}{N}}$$

$$X_N[k] = 10 - 5e^{-jk\frac{2\pi}{N}}$$

### (d) N=2

$$\Omega_0 = \frac{2\pi}{N} = \frac{2\pi}{2} = \pi$$

$$X_2[0] = 10 - 5 = 5$$

$$X_2[1] = 10 - 5e^{-j\pi} = 10 + 5 = 15$$

$$X_2[1] = 10 - 5e^{-j\pi} = 10 + 5 = 15$$

$$X_2[1] = 10 - 5e^{-j\pi} = 10 + 5 = 15$$

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$$X_2[1] = 10 - 5e^{-j\pi} = 10 + 5 = 15$$

$$X_2[2] = 10 - 5e^{-j\pi} = 10 + 5 = 15$$

$$X_2[3] = 10 - 5e^{-j\pi} = 10 + 5 = 15$$

$$X_2[4] = 10 - 5e^{-j\pi} = 10 + 5 = 15$$

$$X_2[5] = 10 - 5e^{-j\pi} = 10 + 5 = 15$$

$$X$$

$$X_N[k] = 10 - 5e^{-jk\frac{2\pi}{N}}$$

(d) N=3

```
\Omega_0 = \frac{2\pi}{N} = \frac{2\pi}{2}
                            >> x=[10 -5];
>> fft(x,3)
                                ans =
                                    5.0000 + 0.0000i 12.5000 + 4.3301i 12.5000 - 4.3301i
>> Omega_0=2*pi/3
0mega_0 =
    2.0944
>> Omega=[0:2]*Omega_
Omega =
                        4.1888
              2.0944
```

(d) N=4

```
here the FFT:
ans =
   5.0000 + 0.0000i 10.0000 + 5.0000i 15.0000 + 0.0000i 10.0000 - 5.0000i
Omega_0:
Omega_0 =
    1.5708
Frequencies:
Omega =
             1.5708
                      3.1416
                               4.7124
        0
```

(d) N=5

```
here the FFT:
ans =
  5.0000 + 0.0000i 8.4549 + 4.7553i 14.0451 + 2.9389i 14.0451 - 2.9389i 8.4549 - 4.7553i
Omega_0:
0mega_0 =
   1.2566
Frequencies:
Omega =
             1.2566
                     2.5133
                                3.7699
                                          5.0265
```

#### (d) N=6

```
here the FFT:
ans =
 Columns 1 through 5
   5.0000 + 0.0000i 7.5000 + 4.3301i 12.5000 + 4.3301i 15.0000 + 0.0000i 12.5000 - 4.3301i
 Column 6
   7.5000 - 4.3301i
Omega_0:
0mega_0 =
    1.0472
Frequencies:
Omega =
              1.0472
                        2.0944
                                  3.1416
                                            4.1888
                                                      5.2360
```

### (d) N=7

```
here the FFT:
ans =
  Columns 1 through 5
   5.0000 + 0.0000i 6.8826 + 3.9092i 11.1126 + 4.8746i 14.5048 + 2.1694i 14.5048 - 2.1694i
  Columns 6 through 7
  11.1126 - 4.8746i 6.8826 - 3.9092i
Omega_0:
Omega_0 =
   0.8976
Frequencies:
Omega =
              0.8976
                        1.7952
                                  2.6928
                                            3.5904
                                                      4.4880
                                                                5.3856
         0
```

(d) N=8

```
here the FFT:
ans =
  Columns 1 through 4
   5.0000 + 0.0000i 6.4645 + 3.5355i 10.0000 + 5.0000i 13.5355 + 3.5355i
  Columns 5 through 8
  15.0000 + 0.0000i 13.5355 - 3.5355i 10.0000 - 5.0000i 6.4645 - 3.5355i
Omega_0:
Omega_0 =
    0.7854
Frequencies:
Omega =
              0.7854
                       1.5708
                                 2.3562
                                           3.1416
                                                               4.7124
                                                     3.9270
                                                                         5.4978
```

### Let consider the following signal:

$$x[0] = 10, x[1] = -5, x[n] = 0$$
 for the rest of n

say what is L and if it is possible to compute the DFT for N=1.

L=2 and it is not possible to compute DFT for N<L (N=1 for instance) since the result has no meaning (el resultado no tiene ningún sentido)

Let consider the following signal:

$$x[0] = 10, x[1] = -5, x[n] = 0$$
 for the rest of n

Choose a proper N such that the DFT X\_N[k] returns you, for some k, the value of the FT X(Omega) at Omega=pi/2.

We know that: 
$$\Omega_0 = \frac{2\pi}{N}$$

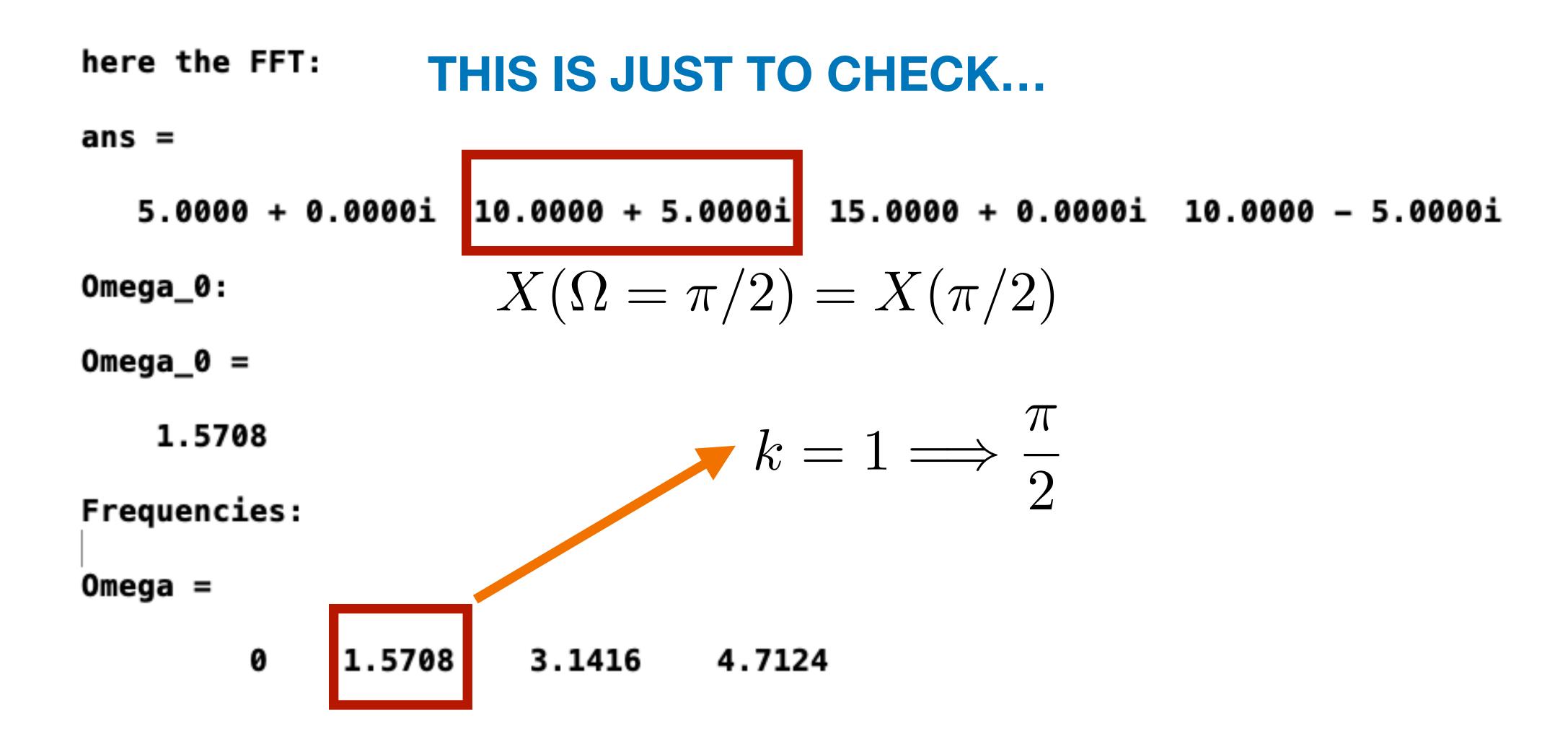
and the frequencies are:

$$\Omega^{(k)} = k\Omega_0 = k\frac{2\pi}{N}$$

then one possibility is to consider N=4 and k=1: (we can have several possibilities)

$$\Omega^{(k)} = k \frac{2\pi}{4} = k \frac{\pi}{2}$$

(d) N=4



JUST TO CHECK: 
$$X(\Omega)=10-5e^{-j\Omega}$$

$$X(\Omega = \pi/2) = X(\pi/2) = 10 - 5e^{-j\frac{\pi}{2}}$$

$$X\left(\frac{\pi}{2}\right) = 10 - 5\left(\cos\left(\frac{\pi}{2}\right) - j\sin\left(\frac{\pi}{2}\right)\right)$$

$$X\left(\frac{\pi}{2}\right) = 10 - 5\left(0 - j1\right) = 10 + 5j$$
 correct!!!

Let consider the following signal:

$$x[0] = 10, x[1] = -5, x[n] = 0$$
 for the rest of n

Choose a proper N such that the DFT X\_N[k] returns you, for some k, the value of the FT X(Omega) at Omega=2pi/3.

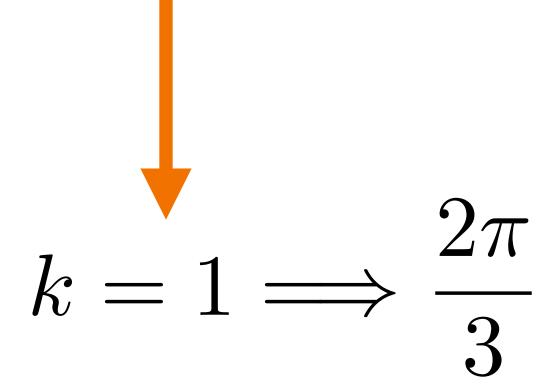
We know that: 
$$\Omega_0 = \frac{2\pi}{N}$$

and the frequencies are:

$$\Omega^{(k)} = k\Omega_0 = k\frac{2\pi}{N}$$

then one possibility is to consider N=3 and k=1: (we can have several possibilities)

$$\Omega^{(k)} = k \frac{2\pi}{3}$$



(d) N=3

THIS IS JUST TO CHECK...

$$\Omega_0 = \frac{2\pi}{N} = \frac{2\pi}{3}$$

ans =

 $Omega_0 =$ 

$$X(\Omega = 2\pi/3)$$

2.0944

2.0944

4.1888

JUST TO CHECK:  $X(\Omega)=10-5e^{-j\Omega}$ 

$$X(2\pi/3) = 10 - 5e^{-j\frac{2\pi}{3}} = 12.5000 + 4.3301j$$
 correct !!!

Let consider the following signal:

$$x[0] = 10, x[1] = -5, x[n] = 0$$
 for the rest of n

Let us consider that is obtained sampling a continuos signal x(t) with sampling period T=0.1 sec.

- (a) Say what is the maximum frequency of the signal x(t) that you can detect.
- (b) Interpret the output of an DFT for a generic N and with N=3,4,5, as X(Omega) FT of x[n] and as X(omega) FT of x(t).

(a) If the signal x(t) has been well-sampled, we can "see" until the frequency:

$$\frac{\omega_s}{2} = \frac{2\pi}{2T} = \frac{\pi}{T} = \frac{\pi}{0.1} = 31.4159$$
 rad/sec

(b) Each output of DFT from k=0,...,N-1 (fft in matlab) can be interpreted as associate to the frequencies

$$\Omega = 0, \Omega_0, 2\Omega_0, ..., (N-1)\Omega_0$$
  $\Omega_0 = \frac{2\pi}{N}$ 

for x[n] (discrete time), and

$$\omega = 0, \omega_0, 2\omega_0, ..., (N-1)\omega_0$$

for x(t) (continuos time), where

$$\omega_0 = \frac{\Omega_0}{T} = \frac{2\pi}{NT}$$

However, recall that in continuous time we can "see" only until

$$\omega_{\text{max}} = \frac{\omega_s}{2} = \frac{2\pi}{2T} = \frac{\pi}{T} = \frac{\pi}{0.1} = 31.4159 \quad \text{rad/sec}$$

therefore some outputs, in this case, have not "sense"....

$$\omega = 0, \omega_0, 2\omega_0, ..., (X-1)\omega_0$$

exactly only an half or half+1.... (solo mitad! o mitad+1) since fft gives you exactly N values...

$$\omega_0 = rac{\Omega_0}{T} = rac{2\pi}{NT} = rac{2}{N}\omega_{ exttt{max}} \qquad \qquad \omega_{ exttt{max}} = rac{N}{2}\omega_0$$

$$X_N[k] = 10 - 5e^{-jk\frac{2\pi}{N}}$$

(b) N=3

In an exam, you have to write all the "complete" formulas with exponentials etc. here I will give you the numerical results in order to check your calculus...

>> Omega\_0=2\*pi/3

 $Omega_0 =$ 

2.0944

>> Omega=[0:2]\*Omega\_0

Omega =

2.0944 4.1888

5.0000 + 0.0000i 12.5000 + 4.3301i 12.5000 - 4.3301i

and \omega\_0 for continuous time? ==>

#### first, a summary so far:

```
here the FFT:
ans =
   5.0000 + 0.0000i 12.5000 + 4.3301i 12.5000 - 4.3301i
Omega_0:
0mega_0 =
    2.0944
Frequencies (discrete):
Omega =
              2.0944
                      4.1888
```

(b) 
$$N=3$$

$$\Omega_0 = \frac{2\pi}{N} = \frac{2\pi}{3}$$

(b) N=3 
$$\Omega_0 = \frac{2\pi}{N} = \frac{2\pi}{3}$$
  $\omega_0 = \frac{2\pi}{NT} = 20.9440$   $\omega_{\text{max}} = \frac{\pi}{T} = 31.4159$ 

$$\omega_{\text{max}} = \frac{\pi}{T} = 31.4159$$

#### sampling period:

0.1000

$$omega_0 =$$

20.9440

maximum frequency that you can see:

31.4159

#### Frequencies (continuos):

$$31.4159$$
omega = 0
$$20.9440$$

$$41.8879$$

Just frequencies that you can see:

20.9440

(b) N=4

```
here the FFT:
ans =
   5.0000 + 0.0000i 10.0000 + 5.0000i 15.0000 + 0.0000i 10.0000 - 5.0000i
Omega_0:
Omega_0 =
    1.5708
Frequencies (discrete):
Omega =
                        3.1416
              1.5708
                                  4.7124
```

```
(b) N=4
```

```
sampling period:
                                        Frequencies (continuous):
T =
   0.1000
                                        omega =
                                                      15.7080
                                                                  31.4159
omega_0 =
                                        Just frequencies that you can see:
  15.7080
maximum frequency that you can see:
                                        omega =
omega_max =
                                                  0
                                                       15.7080
  31.4159
```

```
here the FFT:
(b) N=5
              ans =
                Columns 1 through 4
                 5.0000 + 0.0000i 8.4549 + 4.7553i 14.0451 + 2.9389i 14.0451 - 2.9389i
                Column 5
                 8.4549 - 4.7553i
              Omega_0:
              0mega_0 =
                  1.2566
              Frequencies (discrete):
              Omega =
                                      2.5133
                            1.2566
                                                3.7699
                                                          5.0265
                       0
```

```
Frequencies (continuous):
(b) N=5
                                   omega =
sampling period:
                                                                      37.6991
                                             0
                                                 12.5664
                                                            25.1327
T =
                                   Just frequencies that you can see:
    0.1000
                                   omega =
omega_0 =
                                                            25.1327
                                             0
                                                 12.5664
   12.5664
maximum frequency that you can see:
omega_max =
   31.4159
```

#### Questions?