

EC 5142 Sep. 5 2011

Note Title

05-09-2011

For Fourier series, the basis functions were
 $e^{jk\Omega_0 t}$
 $k = 0, \pm 1, \pm 2, \dots$

Generalized FS expansion:

$$x(t) = \sum_k a_k \phi_k(t)$$

$$\langle x(t), \phi_\ell \rangle = \sum_k a_k \langle \phi_k(t), \phi_\ell(t) \rangle$$

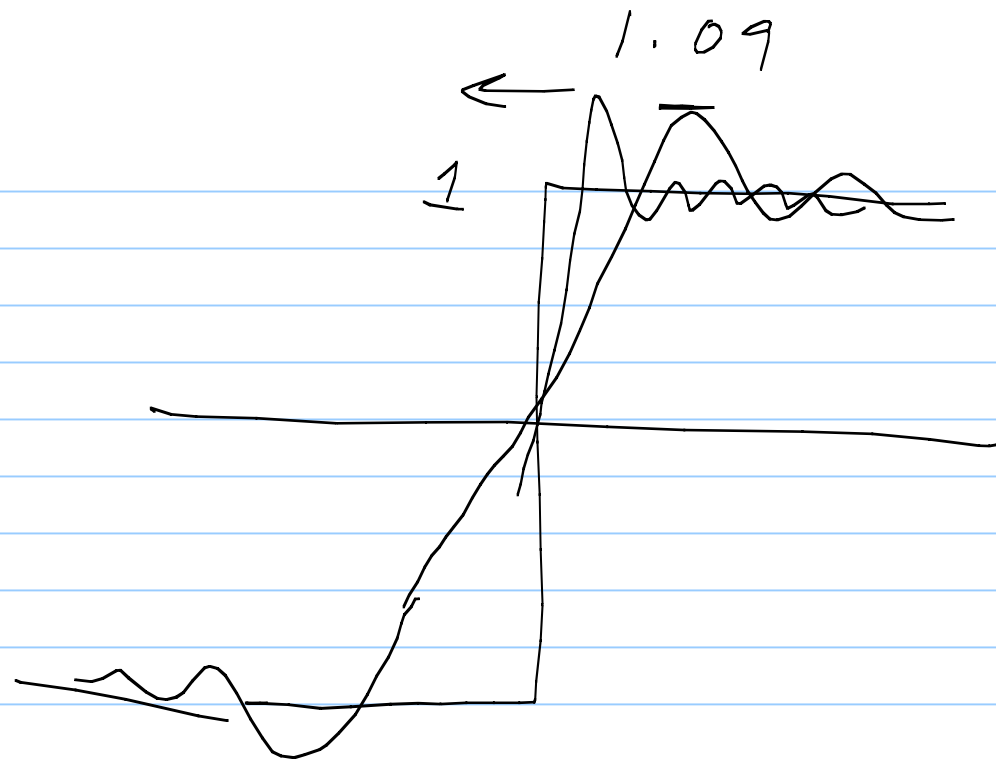
$$\text{if } \langle \phi_k(t), \phi_\ell(t) \rangle = \delta_{k\ell}$$

$$a_\ell = \langle x(t), \phi_\ell(t) \rangle$$

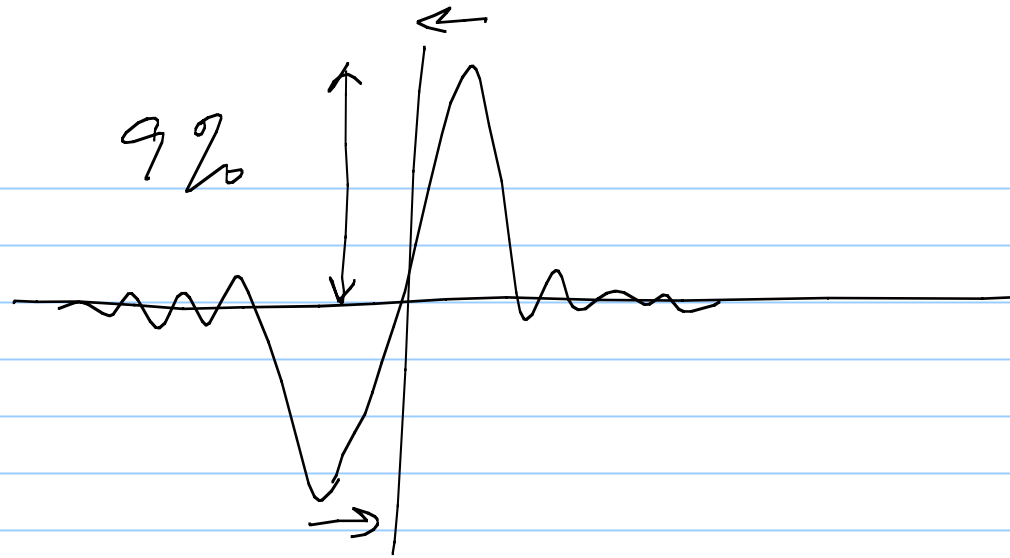
$$\langle p(t), q(t) \rangle = \int_{\mathbb{R}} p(t) q^*(t) dt$$

For the Fourier basis $\langle e^{jk\Omega_0 t}, e^{jl\Omega_0 t} \rangle = T \delta_{kl}$

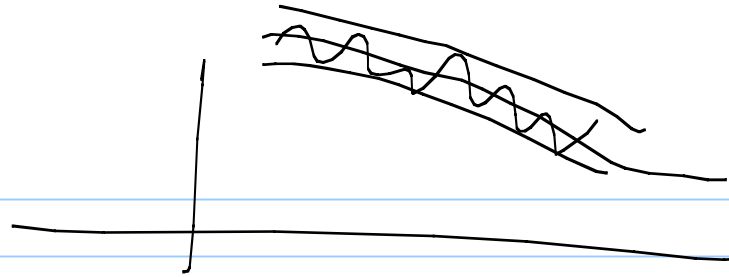
Convergence Does FS expansion converge?
How does it converge?



$$x_N(t) = \sum_{k=-N}^N a_k e^{jk\Omega_0 t}$$



$x_n(t)$ as $N \rightarrow \infty$, will not converge to
 $x(t)$ pointwise



$$e(t) \not\rightarrow 0 \quad \forall t$$

$$\frac{1}{T} \int_T |e(t)|^2 dt \rightarrow 0$$

Mean Square convergence