

# Fourier Transform summary

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# Fourier Transform

- **Periodic functions**
- Fourier Transform
- Fourier Transform Properties
- Fourier Transform and LTI systems

# Periodic signals

A continuous-time signal  $x(t)$  is **periodic**, when there is a positive non-zero value  $T$  for which:

$$x(t + T) = x(t), \quad \text{for all } t.$$

- $T$  is referred to as the period of the signal.
- **Frequency:**  $F = \frac{1}{T}$ . It is measured in Hertz (Hz).
- **Angular frequency:**  $\Omega = 2\pi F = \frac{2\pi}{T}$ .

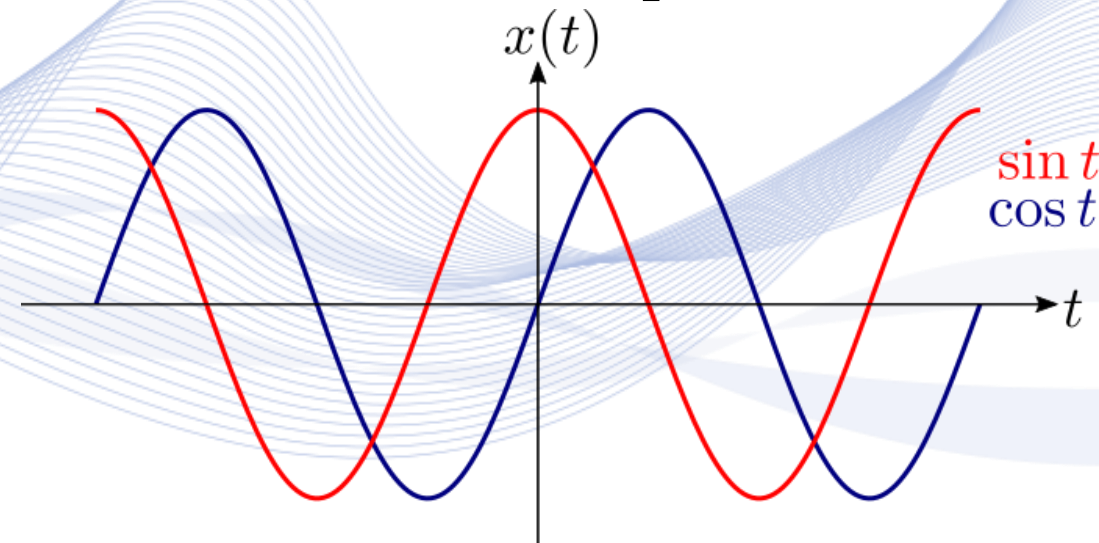
# Periodic signals

## *Trigonometric signals (sine, cosine):*

$$x(t) = A \cos(\Omega t + \varphi) = \frac{A}{2} \left[ e^{i(\Omega t + \varphi)} + e^{-i(\Omega t + \varphi)} \right].$$

$$x(t) = A \sin(\Omega t + \varphi) = \frac{A}{2i} \left[ e^{i(\Omega t + \varphi)} - e^{-i(\Omega t + \varphi)} \right].$$

- $A$ : amplitude,
- $\Omega$ : angular frequency,  $\varphi$ : phase
- The period of the sinusoid is  $T = \frac{2\pi}{\Omega}$ .



# Periodic signals



***Complex exponential signal:***

$$x(t) = e^{st} = e^{(\sigma + i\Omega)t} = e^{\sigma t} (\cos \Omega t + i \sin \Omega t).$$

**Special case:**

$$x(t) = Ae^{i\Omega t} = A \cos \Omega t + i A \sin \Omega t.$$

# Fourier Transform

- Periodic functions
- **Fourier Transform**
- Fourier Transform Properties
- Fourier Transform and LTI systems

# Fourier Transform

**Fourier transform (FT)** of signal  $x(t)$  is a function transformation  $X(\Omega)$  :

$$X(\Omega) \triangleq \mathcal{F}\{x(t)\} = \int_{-\infty}^{\infty} x(t)e^{-i\Omega t} dt .$$

**Inverse Fourier transform** of  $X(\Omega)$  is defined as:

$$x(t) \triangleq \mathcal{F}^{-1}\{X(\Omega)\} = \frac{1}{2\pi} \int_{-\infty}^{\infty} X(\Omega)e^{i\Omega t} d\Omega .$$

# Fourier Transform

- Fourier transform pair is denoted by:  $x(t) \leftrightarrow X(\Omega)$ .
- Fourier transform essentially decomposes an 1D signal  $x(t)$  into a sum of periodic complex exponential functions, resulting in signal **spectrum** (frequency content)  $X(\Omega)$  at frequency  $\Omega$ .



# Fourier Transform

The Fourier transform  $X(\Omega)$  is, in general, a complex one:

$$X(\Omega) = R(\Omega) + iI(\Omega) = |X(\Omega)|e^{i\varphi(\Omega)}.$$

- $X(\Omega)$  is referred as the (Fourier) **spectrum** of  $x(t)$ .
- $|X(\Omega)|$  is the **spectrum magnitude**.
- $\varphi(\Omega)$  is the **spectrum phase**.

# Fourier Transform

- **Band-limited signals** (or **low-pass signals**) are those satisfying:

$$|X(\Omega)| = 0, \quad |\Omega| > \Omega_{max}.$$

- $\Omega_{max}$  is the band-limited signal **bandwidth**.

# Fourier Transform

FT  $X(\Omega)$  is given by:

$$X(\Omega) = \int_{-\infty}^{\infty} x(t) e^{-i\Omega t} dt = \int_{-\infty}^{\infty} x(t) (\cos(\Omega t) - i \sin(\Omega t)) dt.$$

If  $x(t)$  is a real-valued signal, then:

$$R(\Omega) = \int_{-\infty}^{\infty} x(t) \cos(\Omega t) dt.$$

$$I(\Omega) = - \int_{-\infty}^{\infty} x(t) \sin(\Omega t) dt.$$

# Fourier Transform

Consequently, if  $x(t)$  is a real function:

- $R(\Omega), I(\Omega)$  are **even/odd functions**, respectively:

$$R(-\Omega) = R(\Omega), \quad I(-\Omega) = -I(\Omega).$$

- FT satisfies the **complex conjugation** property:

$$X(-\Omega) = X^*(\Omega),$$

- \* denotes complex conjugation.

# Fourier Transform

**Dirichlet conditions** are sufficient for FT  $X(\Omega)$  convergence:

1.  $x(t)$  is absolutely integrable, as defined by:

$$\int_{-\infty}^{\infty} |x(t)| dt < \infty.$$

2.  $x(t)$  has bounded variation within any finite interval  $[a, b]$ .

3.  $x(t)$  is a continuous function or contains finite number of finite discontinuities in any given finite interval.

If conditions 2,3 are met,  $x(t)$  is a **piecewise smooth function**.

# Fourier Transform

The **square window function**:

$$x(t) = \begin{cases} 1, & |t| < T/2 \\ 0, & |t| > T/2 \end{cases}$$

satisfies Dirichlet conditions. Its FT is a real **sync function**:

$$\begin{aligned} X(\Omega) &= \int_{-\infty}^{\infty} x(t) e^{-i\Omega t} dt = \int_{-T/2}^{T/2} e^{-i\Omega t} dt = \frac{2}{\Omega} \sin\left(\frac{\Omega T}{2}\right) \\ &= T \frac{\sin\left(\frac{\Omega T}{2}\right)}{\Omega T/2}. \end{aligned}$$

# Fourier and Laplace Transform



Fourier transform:

$$X(\Omega) = \int_{-\infty}^{\infty} x(t)e^{-i\Omega t} dt,$$

is a special case of bilateral **Laplace transform (LT)**:

$$X(s) = \int_{-\infty}^{\infty} x(t)e^{-st} dt,$$

for  $s = i\Omega$ .

# Fourier and Laplace Transform



If  $s = \sigma + i\Omega$ , Laplace transform becomes:

$$X(\sigma + i\Omega) = \int_{-\infty}^{\infty} x(t)e^{-(\sigma+i\Omega)t} dt = \int_{-\infty}^{\infty} |x(t)e^{-\sigma t}| e^{-i\Omega t} dt,$$

and:

$$X(\sigma + i\Omega) = \mathcal{F}\{x(t)e^{-\sigma t}\}.$$

- The bilateral Laplace transform of  $x(t)$  can be interpreted as the Fourier transform of signal  $x(t)e^{-\sigma t}$ .
- This holds only if  $x(t)$  is absolutely integrable.



# Fourier and Laplace Transform

Delta function transforms:

- LT of delta function  $\delta(t)$  is given by:

$$\mathcal{L}\{\delta(t)\} = 1, \quad \text{for all } s.$$

- By definition, the FT of delta function is:

$$\mathcal{F}\{\delta(t)\} = \int_{-\infty}^{\infty} \delta(t) e^{-i\Omega t} dt = 1.$$

- Thus, LT and FT of  $\delta(t)$  are the same.

# Fourier and Laplace Transform



LT of right-sided exponential signal:

$$x(t) = e^{-at}u(t), a > 0,$$

is given by:

$$\mathcal{L}\{x(t)\} = X(s) = \frac{1}{s+a}, \quad \text{Re}(s) > -a.$$

By definition, the FT of the same signal is:

$$\mathcal{F}\{x(t)\} = X(\Omega) = \int_{-\infty}^{\infty} e^{-at}u(t)e^{-i\Omega t} dt = \int_0^{\infty} e^{-(a+i\Omega)t} dt = \frac{1}{i\Omega + a}.$$

# Fourier and Laplace Transform

- Thus, LT and FT of  $x(t)$  are the same for  $s = i\Omega$ :

$$X(\Omega) = X(s) \Big|_{s=i\Omega} .$$

- Note that  $x(t)$  is absolutely integrable.

# Fourier Transform pairs

Signal $x(t)$	Fourier Transform $X(\Omega)$
$\delta(t)$	1
$\delta(t - t_0)$	$e^{-i\Omega t_0}$
1	$2\pi\delta(\Omega)$
$e^{i\Omega_0 t}$	$2\pi\delta(\Omega - \Omega_0)$
$\cos(\Omega_0 t)$	$\pi[\delta(\Omega - \Omega_0) + \delta(\Omega + \Omega_0)]$
$\sin(\Omega_0 t)$	$-i\pi[\delta(\Omega - \Omega_0) - \delta(\Omega + \Omega_0)]$
$u(t)$	$\pi\delta(\Omega) + \frac{1}{i\Omega}$
$u(-t)$	$\pi\delta(\Omega) - \frac{1}{i\Omega}$

# Fourier Transform pairs

Signal $x(t)$	Fourier Transform $X(\Omega)$
$e^{-at}u(t), \quad a > 0$	$\frac{1}{i\Omega + a}$
$e^{-a t }, \quad a > 0$	$\frac{2a}{a^2 + \Omega^2}$
$e^{-at^2}, \quad a > 0$	$\sqrt{\frac{\pi}{a}} e^{-\Omega^2/4a}$
$x(t) = \begin{cases} 1, &  t  < a \\ 0, &  t  > a \end{cases}$	$2a \frac{\sin(\Omega a)}{\Omega a}$
$\frac{\sin(at)}{\pi t}$	$X(\Omega) = \begin{cases} 1, &  \Omega  < a \\ 0, &  \Omega  > a \end{cases}$
$\text{sgn}(t)$	$\frac{2}{i\Omega}$

# Fourier Transform

- Periodic functions
- Fourier Transform
- **Fourier Transform Properties**
- Fourier Transform and LTI systems

# Fourier Transform Properties

- Linearity:

$$a_1x_1(t) + a_2x_2(t) \leftrightarrow a_1X_1(\Omega) + a_2X_2(\Omega).$$

- Time Shifting:

$$x(t - t_0) \leftrightarrow e^{-i\Omega t_0} X(\Omega).$$

- A time shift results only in a FT phase change.

- Frequency Shifting:

$$e^{i\Omega_0 t} x(t) \leftrightarrow X(\Omega - \Omega_0).$$

# Fourier Transform Properties

- Time Scaling:

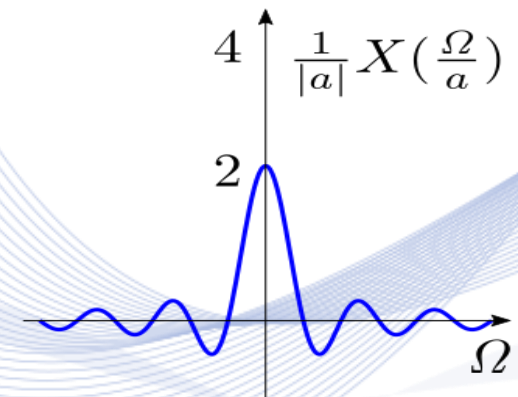
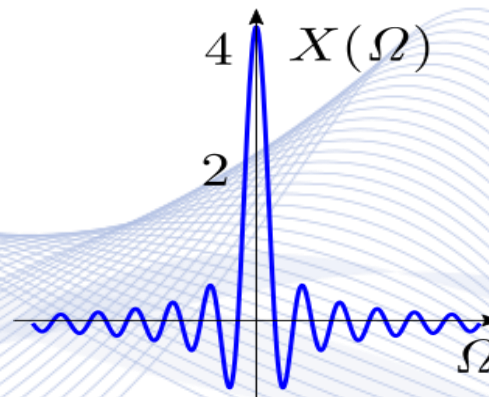
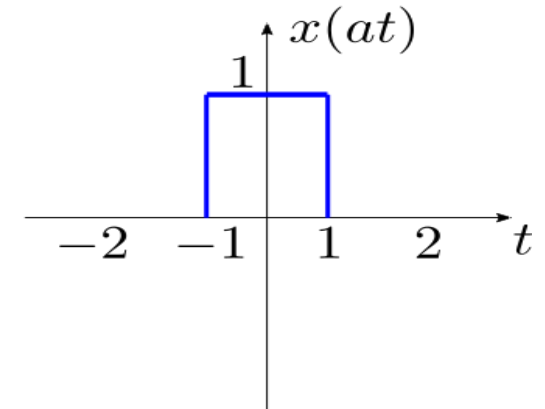
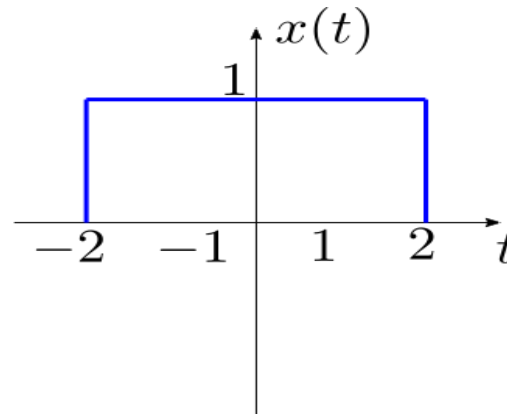
$$x(at) \leftrightarrow \frac{1}{|a|} X\left(\frac{\Omega}{a}\right).$$

- Effect of time scaling on a square wave signal:

$$x(t) = \begin{cases} 1, & |t| < 2 \\ 0, & |t| > 2 \end{cases}$$

for  $a = 2$ .

- Signal frequency range increases.



Effects of signal time scaling



# Fourier Transform Properties

- Time Reversal (signal flipping about  $t = 0$ ):

$$x(-t) \leftrightarrow X(-\Omega).$$

- Signal flipping is used in convolution definition.

- Duality (or Symmetry):

$$X(t) \leftrightarrow 2\pi x(-\Omega).$$

# Fourier Transform Properties

- First order differentiation in the temporal domain:

$$\frac{dx(t)}{dt} \leftrightarrow i\Omega X(\Omega).$$

- Higher order differentiation in the temporal domain:

$$\frac{d^n x(t)}{dt^n} \leftrightarrow (i\Omega)^n X(\Omega).$$

- Multiplication by  $(i\Omega)^n$  amounts to high-pass signal filtering.
- Therefore, differentiation is a **high-pass system**.

# Fourier Transform Properties

- Integration in the temporal domain:

$$\int_{-\infty}^t x(-\tau) d\tau \leftrightarrow \pi X(0) \delta(\Omega) + \frac{1}{i\Omega} X(\Omega).$$

- Division by  $i\Omega$  amounts to low-pass signal filtering. Therefore, integration is a **low-pass system**.

- Differentiation in the Frequency Domain:

$$(-it)x(t) \leftrightarrow \frac{dX(\Omega)}{d\Omega}.$$

# Fourier Transform Properties

- **Signal convolution:**

$$x(t) * h(t) \leftrightarrow X(\Omega)H(\Omega).$$

- As FT can be computed through Discrete Fourier Transform (DFT) for discrete signals, using the Fast Fourier Transform (FFT) algorithms, it leads to fast convolution calculation.
- Signal multiplication:

$$x_1(t)x_2(t) \leftrightarrow \frac{1}{2\pi} X_1(\Omega) * X_2(\Omega).$$

# Fourier Transform Properties



- ***Parseval's theorem:***

$$\int_{-\infty}^{\infty} x_1(t)x_2(t)dt = \frac{1}{2\pi} \int_{-\infty}^{\infty} X_1(\Omega)X_2(-\Omega)d\Omega .$$

$$\int_{-\infty}^{\infty} |x(t)|^2 dt = \frac{1}{2\pi} \int_{-\infty}^{\infty} |X(\Omega)|^2 d\Omega .$$

- Essentially, FT preserves energy after transformation.

# Fourier Transform Properties

- If  $x(t)$  is real:

$$X(-\Omega) = X^*(\Omega),$$

- If  $x(t) = x_e(t) + x_o(t)$ , where  $x_e(t) = x_e(-t)$  and  $x_o(t) = -x_o(-t)$  are the even and odd components of  $x(t)$  and:

$$\begin{aligned} x_e(t) &\leftrightarrow A(\Omega), \\ x_o(t) &\leftrightarrow iB(\Omega). \end{aligned}$$

then:

$$x(t) \leftrightarrow X(\Omega) = A(\Omega) + iB(\Omega).$$

# Fourier Transform

- Periodic functions
- Fourier Transform
- Fourier Transform Properties
- **Fourier Transform and LTI systems**

# Frequency response of LTI systems

- The output  $y(t)$  of a continuous-time LTI system is given by the convolution:

$$y(t) = x(t) * h(t).$$

- Applying the convolution property, we get:

$$Y(\Omega) = X(\Omega)H(\Omega).$$

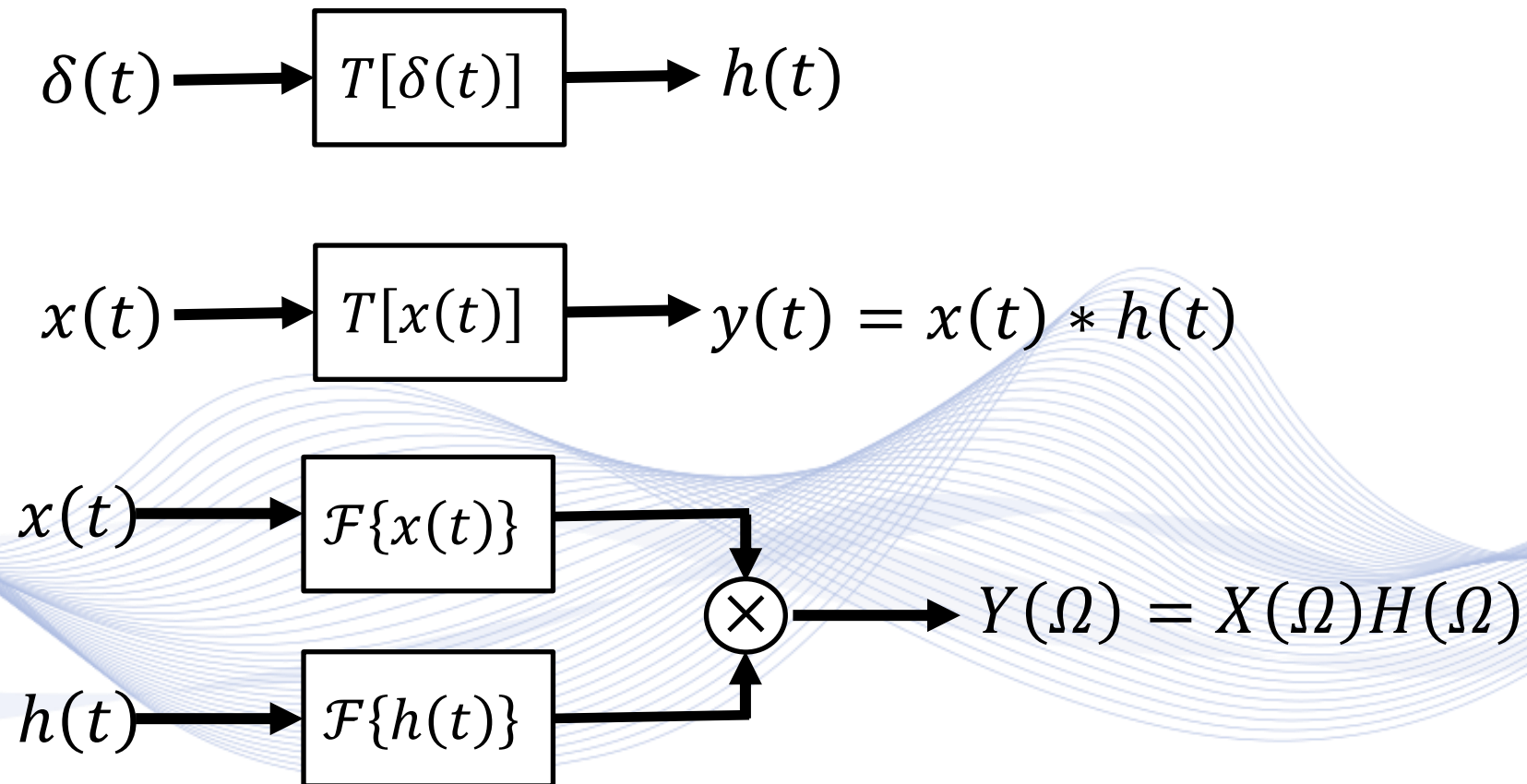
- LTI system **frequency response**  $H(\Omega)$ :

$$H(\Omega) = \frac{Y(\Omega)}{X(\Omega)}$$

is the FT of its impulse response  $h(t)$ .



# Frequency response of LTI systems



# Frequency response of LTI systems



Polar representation of system frequency response  $H(\Omega)$ :

$$H(\Omega) = |H(\Omega)|e^{i\theta_H(\Omega)}.$$

- $|H(\Omega)|$  is the system ***frequency response magnitude***.
- $\theta_H(\Omega)$  is the system ***frequency response phase***.

# Frequency response of LTI systems



The behavior of the LTI system in the frequency domain is completely characterized by its frequency response  $H(\Omega)$ :

- If  $|H(\Omega)| < 1$ , the respective input signal frequency is attenuated.
- If  $|H(\Omega)| = 0$ , the respective frequency is cutoff.
- If  $|H(\Omega)| = 1$ , the respective frequency passes through the system.
- If  $|H(\Omega)| > 1$ , the respective frequency is amplified.

# Frequency response of LTI systems

An input signal  $x(t) = e^{i\Omega_0 t}$  with Fourier Transform:

$$X(\Omega) = 2\pi\delta(\Omega - \Omega_0),$$

results in system output:

$$Y(\Omega) = 2\pi H(\Omega_0)\delta(\Omega - \Omega_0).$$

- Taking the inverse FT of  $Y(\Omega)$ , we get:

$$y(t) = H(\Omega_0)e^{i\Omega_0 t}.$$

- An LTI does **not** change the frequency  $\Omega_0$ .
- $e^{i\Omega t}$  is an LTI system **eigenfunction** with eigenvalue  $H(\Omega_0)$ .

# Frequency response of LTI systems

- Let:

$$X(\Omega) = |X(\Omega)|e^{i\theta_X(\Omega)}, \quad H(\Omega) = |H(\Omega)|e^{i\theta_H(\Omega)},$$

$$Y(\Omega) = |Y(\Omega)|e^{i\theta_Y(\Omega)}.$$

- Then from  $Y(\Omega) = X(\Omega)H(\Omega)$  we get:

$$|Y(\Omega)| = |X(\Omega)||H(\Omega)|,$$

$$\theta_Y(\Omega) = \theta_X(\Omega) + \theta_H(\Omega).$$

- System frequency response magnitude  $|H(\Omega)|$  is referred as the gain of the system.

# Frequency response of LTI systems

- Both signal differentiation and integration can be considered as linear systems having frequency response  $H(\Omega)$ .
- In signal differentiation:

$$\frac{d^n x(t)}{dt^n} \leftrightarrow Y(\Omega) = (i\Omega)^n X(\Omega).$$

multiplication in the frequency domain by  $(i\Omega)^n$  results in a **high-pass system**:

$$H(\Omega) = (i\Omega)^n.$$

# Frequency response of LTI systems

- The higher the differentiation order is, the more profound its high-pass characteristics are.
- Differentiation typically enhances high-frequency signal noise.
- Therefore, low-pass signal filtering must be performed before signal differentiation.
- Second-order differentiation and beyond are typically avoided, due to their noise sensitivity.

# Frequency response of LTI systems

- In integration:

$$\int_{-\infty}^t x(-\tau) d\tau \leftrightarrow \frac{1}{i\Omega} X(\Omega), \quad \text{if } X(0) = 0.$$

division by  $i\Omega$  the frequency domain amounts to low-pass signal filtering:

$$H(\Omega) = \frac{1}{i\Omega}.$$

- Therefore, integration is a ***low-pass system***.



# Frequency response of LTI systems

A LTI system can be described by a linear differential equation with constant coefficients:

$$\begin{aligned}
 & a_n \frac{d^n y(t)}{dt^n} + a_{n-1} \frac{d^{n-1} y(t)}{dt^{n-1}} + \dots + a_0 y(t) \\
 & = b_m \frac{d^m x(t)}{dt^m} + b_{m-1} \frac{d^{m-1} x(t)}{dt^{m-1}} + \dots + b_0 x(t),
 \end{aligned}$$

- $a_i, b_j \in \mathbb{R}$ .

# Frequency response of LTI systems



Then, by applying the LT in both parts of the previous formula, we have:

$$H(i\Omega) = \frac{Y(i\Omega)}{X(i\Omega)} = \frac{b_m (i\Omega)^m + b_{m-1}(i\Omega)^{m-1} + \dots + b_0}{a_n (i\Omega)^n + a_{n-1}(i\Omega)^{n-1} + \dots + a_0}.$$

- Frequency response has rational form.
- Under certain conditions, its magnitude  $|H(i\Omega)|$  can become:
  - 0, thus completely attenuating the respective frequencies;
  - Very large (towards infinity), thus greatly amplifying the respective frequencies.

# 1D Filters

**Filtering** is the process where the amplitude/phase of the frequency components of a signal are modified or even reduced to zero.

- A “filter” is an LTI system, whose frequency response shows this selective frequency modification behavior.

# 1D Filters

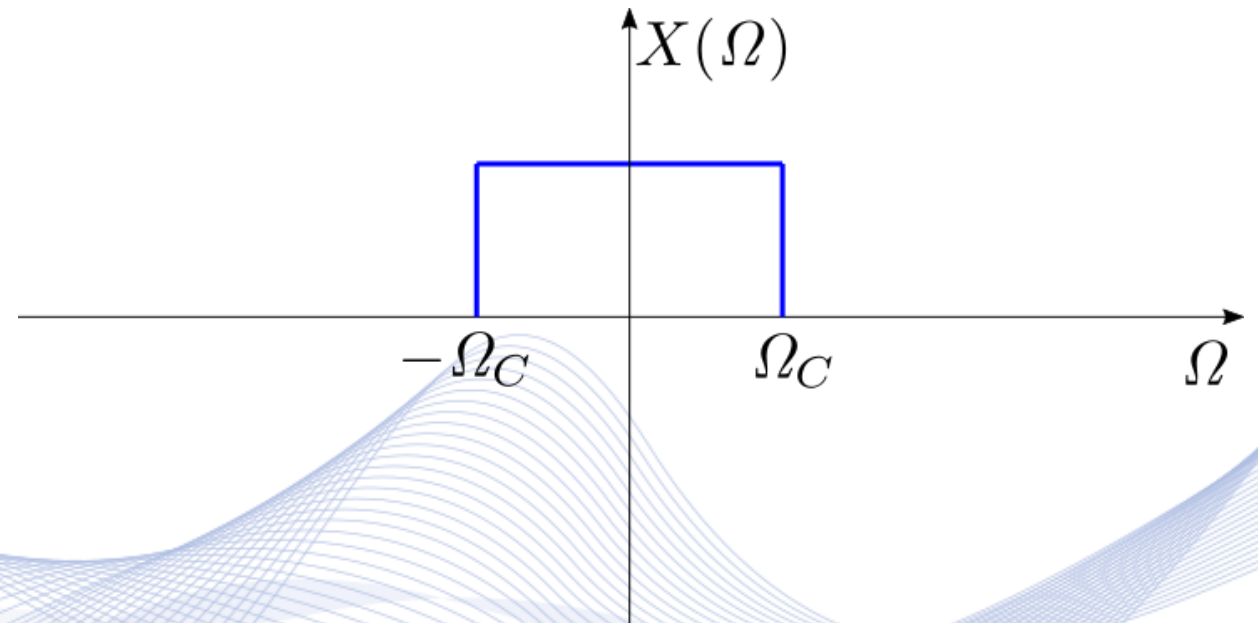
- An ***ideal filter*** allows some selected signal frequencies to pass, while completely attenuating the rest.
- ***Pass-band*** is the range of frequencies passed by the filter.
- ***Stop-band*** is the range of frequencies rejected by the filter.

# 1D Filters

Ideal **Low-Pass (LP)** Filter:

$$|H(\Omega)| = \begin{cases} 1, & |\Omega| < \Omega_{max} \\ 0, & |\Omega| > \Omega_{max} \end{cases}$$

- $\Omega_{max}$  : **LP cut-off frequency.**

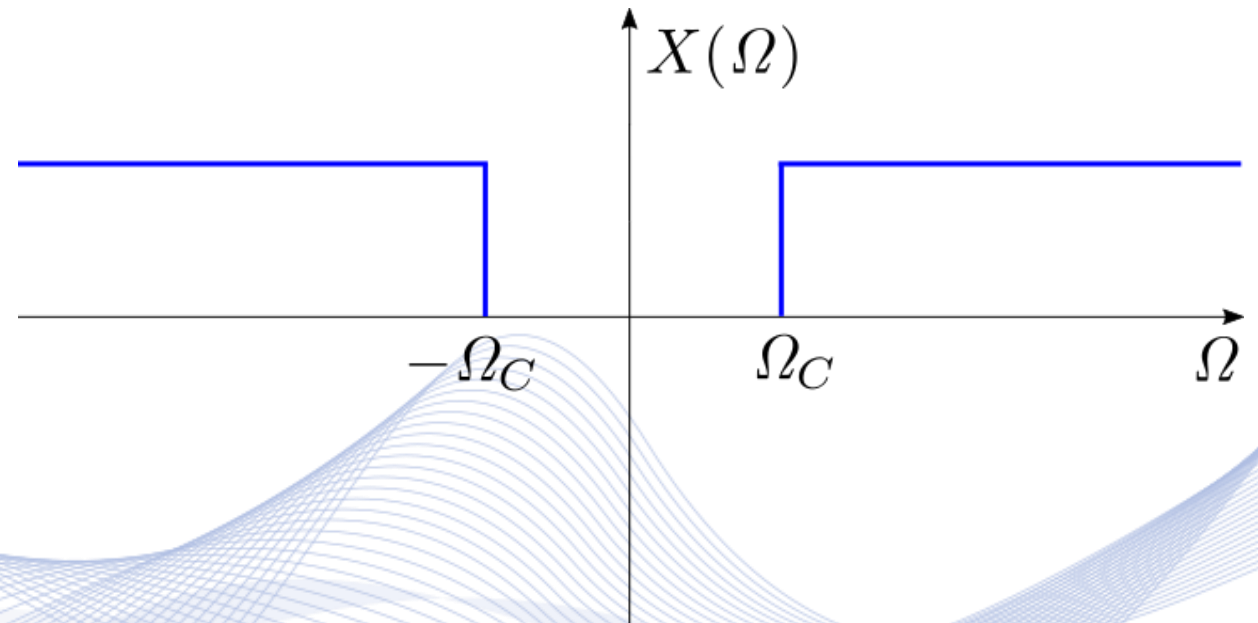


# 1D Filters

Ideal **High-Pass (LP)** Filter:

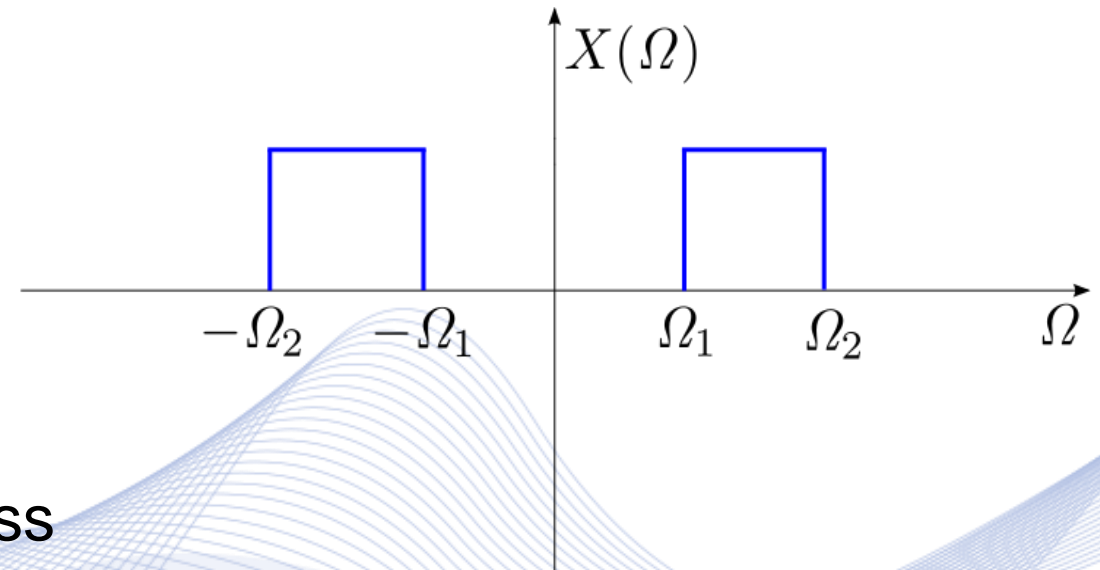
$$|H(\Omega)| = \begin{cases} 1, & |\Omega| > \Omega_{min} \\ 0, & |\Omega| < \Omega_{min} \end{cases}$$

$\Omega_{min}$  : **HP cut-off frequency.**



# 1D Filters

$$|H(\Omega)| = \begin{cases} 1, & \Omega_1 < |\Omega| < \Omega_2 \\ 0, & \text{eslewhere.} \end{cases}$$

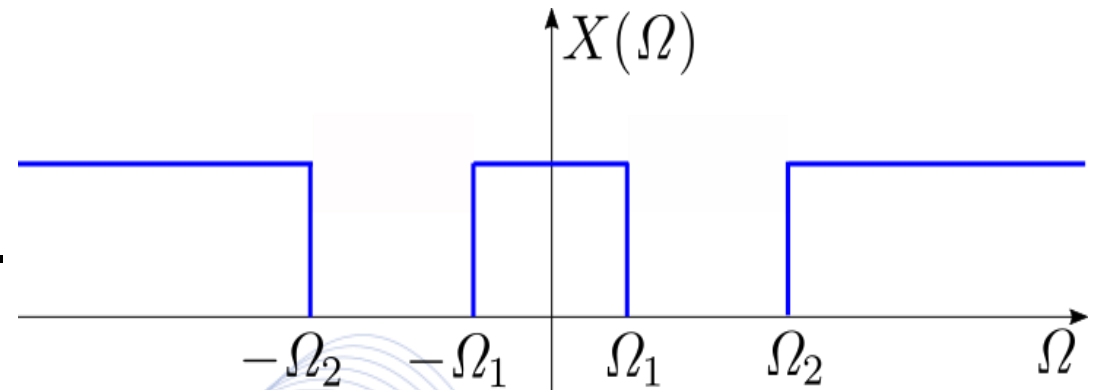


- $\Omega_1, \Omega_2$  : **BP cut-off frequencies**.
- **Bandpass resonator** is a band-pass filter having very narrow passband, typically around resonance frequency  $\Omega_p$ :  $\Omega_1, \approx \Omega_2 \approx \Omega_s$ .
- Radio transmitter/receiver **oscillators**

# 1D Filters

Ideal **Bandstop (BS)** Filter:

$$|H(\Omega)| = \begin{cases} 0, & \Omega_1 < |\Omega| < \Omega_2 \\ 1, & \text{otherwise.} \end{cases}$$



- $\Omega_1, \Omega_2$  : **BS cut-off frequencies**.
- **notch filter** is a band-stop filter having very narrow stop band, typically around frequency  $\Omega_s$ :  
 $\Omega_1, \approx \Omega_2 \approx \Omega_s$ .
- 50/60 Hz rejection filters.



# 1D Filters

- To avoid phase distortion, a filter phase response  $\theta_H(\Omega)$  is typically linear over the frequency range of interest:

$$\theta_H(\Omega) = a\Omega.$$

- Ideal frequency-selective filters are noncausal systems.

# 1D Filters

- **Filter bandwidth** is the difference between filter cut-off frequencies, if its pass-band is not infinite:
- For an ideal low-pass filter, its bandwidth is equal to its cutoff frequency:  $W_B = \Omega_c$ .
- For an ideal bandpass filter, its bandwidth is the difference between its two cutoff frequencies:  $W_B = \Omega_2 - \Omega_1$ .
- Typically a **transition band** exists between passbands and stop bands.

# 1D Filters

- **Half-Power Bandwidth**  $W_{3\text{ dB}}$  is defined by the frequency at which the frequency response amplitude  $|H(\Omega)|$  drops to a value equal to  $|H(\Omega_m)| / \sqrt{2}$ .
- $H(\Omega_m)$  is the maximal frequency response amplitude.
- It shows the point at which the output power has dropped to half of its peak value.
- At this frequency, we have **3 dB attenuation**:

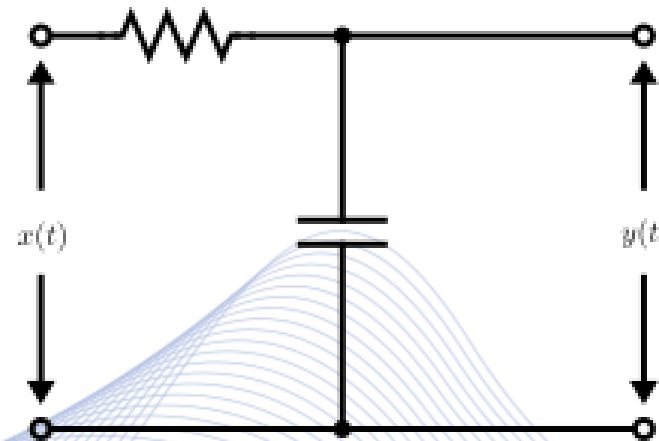
$$L = 10 \log_{10}(|H(\Omega)|^2 / |H(\Omega_m)|^2) = 10 \log_{10}(1/2) \approx 3 \text{ dB}.$$

# 1D Filters

Analog **electric filters**:

- They are electric networks consisting of **resistances**, **capacitors**, **inductors**.
- The input-output relation of an RC filter is given by:

$$RC \frac{dy(t)}{dt} + y(t) = x(t).$$



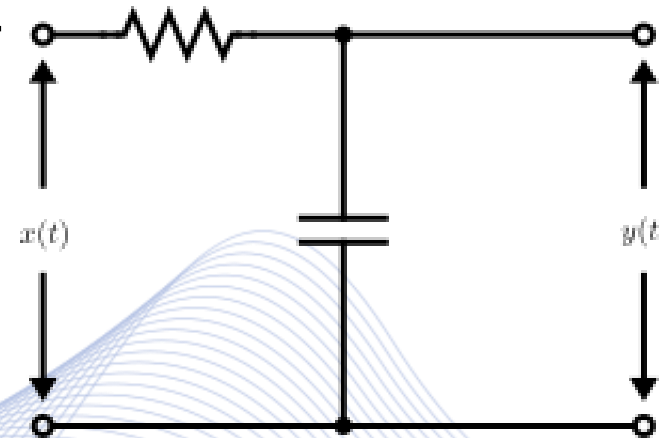
# 1D Filters

The frequency response  $H(\Omega)$  of the  $RC$  filter can be found by taking the FT of both sides:

$$H(\Omega) = \frac{Y(\Omega)}{X(\Omega)} = \frac{1}{1 + i\Omega RC}$$

$$= \frac{1}{1 + \frac{i\Omega}{\Omega_0}}$$

where  $\Omega_0 = 1/RC$ .

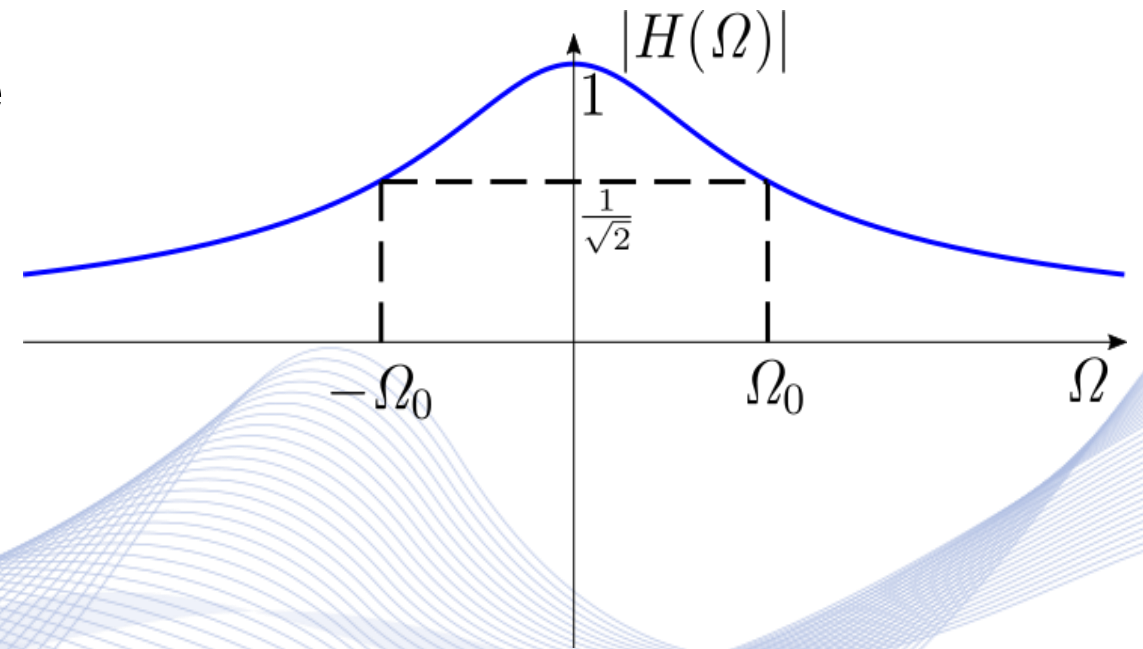


# 1D Filters

- The frequency response amplitude  $|H(\Omega)|$  is:

$$|H(\Omega)| = \frac{1}{\left|1 + \left(\frac{\Omega}{\Omega_0}\right)^2\right|^{1/2}}$$

- The *RC* filter is a low-pass one.
- High frequencies are attenuated.



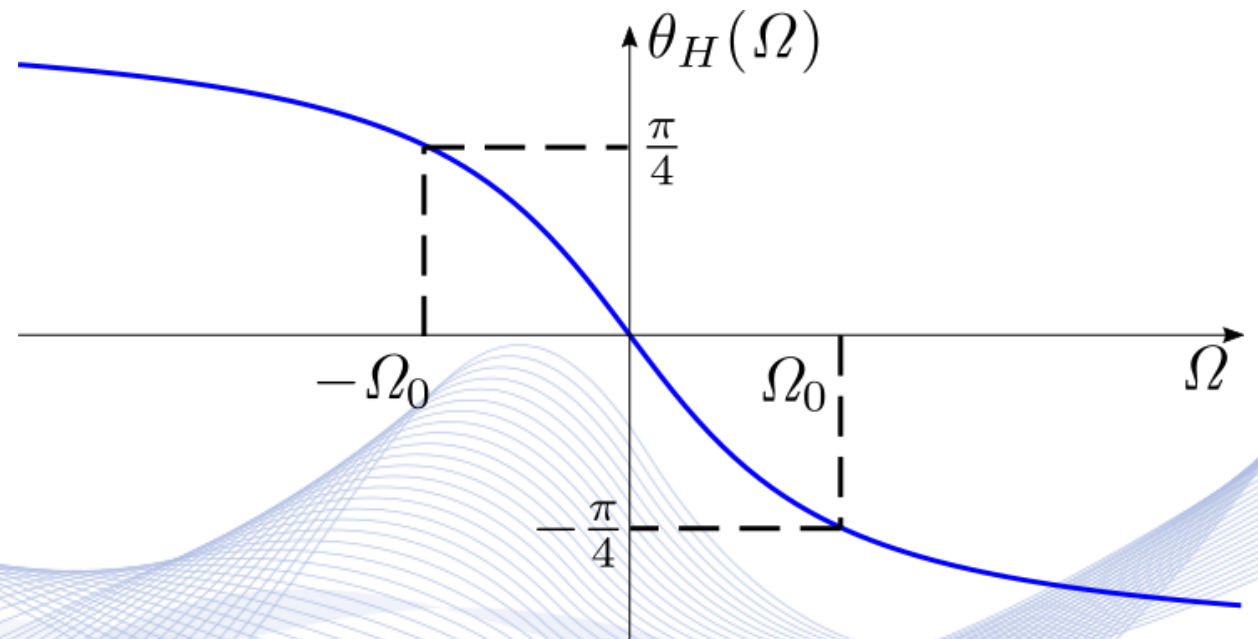
# 1D Filters

- Its frequency response phase  $\theta_H(\Omega)$  is given by:

$$\theta_H(\Omega) = -\tan^{-1}\left(\frac{\Omega}{\Omega_0}\right).$$

- It is a nonlinear function of  $\Omega$ .
- It can become almost linear for small  $\Omega$ :

$$\theta_H(\Omega) \approx -\frac{\Omega}{\Omega_0}.$$

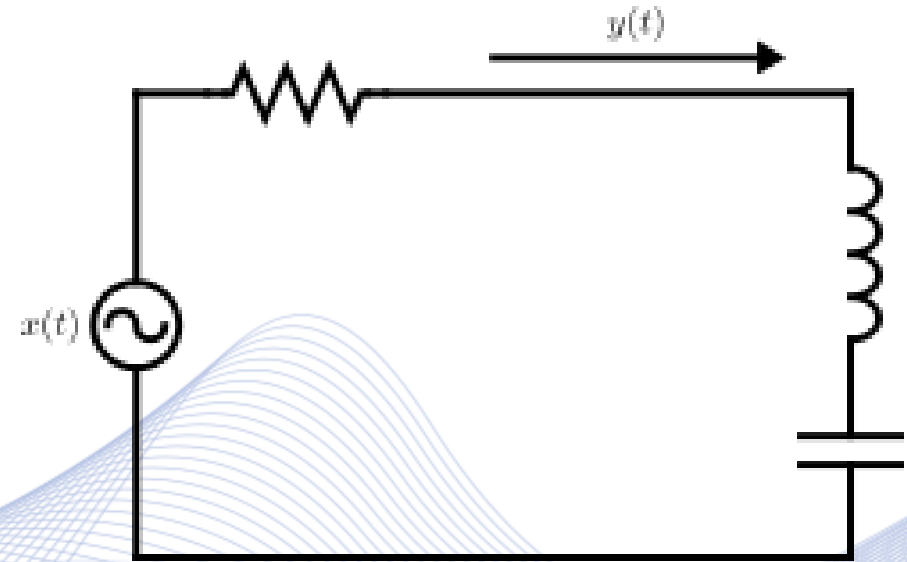


# 1D Filters

**RLC filter** input-output relation is given by:

$$L \frac{dx(t)}{dt} + Rx(t) + \frac{1}{C} \int_{-\infty}^1 x(t) dt = y(t).$$

- $x(t)$ : input voltage,
- $y(t)$ : output current.





# 1D Filters

Its differentiation results in a second-order differential equation:

$$L \frac{d^2 x(t)}{dt^2} + R \frac{dx(t)}{dt} + \frac{1}{C} x(t) = \frac{dy(t)}{dt}$$

and frequency response:

$$H(\Omega) = \frac{Y(\Omega)}{X(\Omega)} = \frac{i\Omega}{-L\Omega^2 + iR\Omega + \frac{1}{C}}$$

# 1D Filters

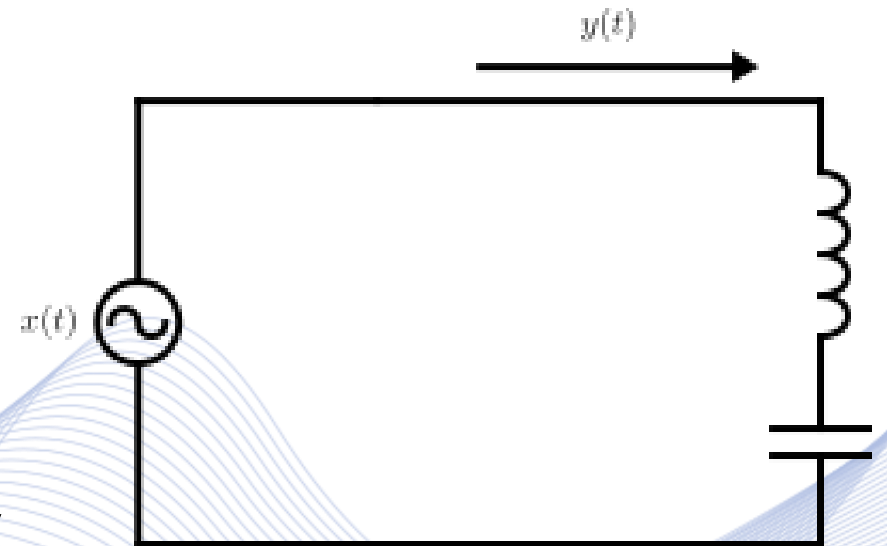
- If  $R = 0$ , the frequency response becomes:

$$H(\Omega) = \frac{i\Omega}{-L\Omega^2 + \frac{1}{C}}$$

- It is an **electric oscillator** typically resonating at frequency:

$$\Omega = 1/\sqrt{LC}.$$

- It has been extensively used in radio transmitters.



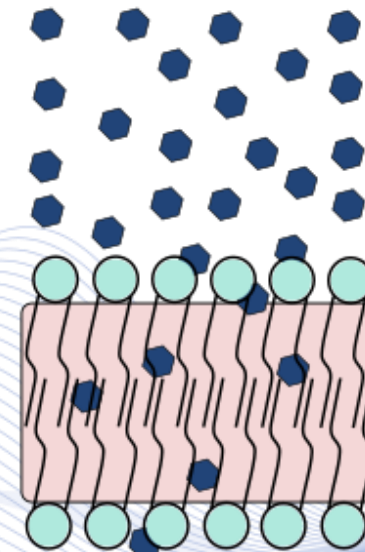
# 1D Systems

***Temporal diffusion system:***

$$\frac{dy(t)}{dt} = c(x(t) - y(t)).$$

- $c$ : diffusion coefficient.

high concentration



low concentration

# 1D Systems

Its frequency response  $H(\Omega)$  can be found by taking the FT of both sides:

$$H(\Omega) = \frac{Y(\Omega)}{X(\Omega)} = \frac{c}{c + i\Omega}.$$

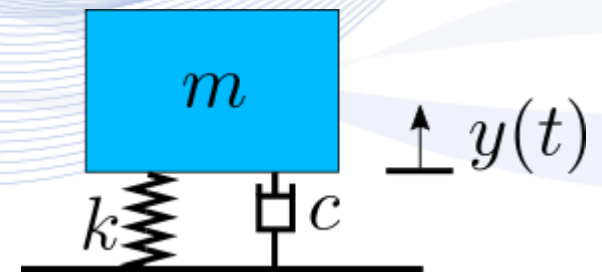
- It is a low-pass system.
- It can model many phenomena, e.g., pharmacokinetics
- It can be extended to 1D, 2D and 3D spatiotemporal diffusion and to information diffusion over graphs.

# 1D Systems

## ***Mass-spring-damper mechanical system.***

If force  $f(t)$  is exercised on a mass  $m$  that is attached to a spring having constant  $k$  that follows Hooke's law and to a damper having damping constant  $\beta$ , the displacement  $y(t)$  is given by the exercised forces:

$$m \frac{d^2 y(t)}{dt^2} + \beta \frac{dy(t)}{dt} + ky(t) = f(t).$$



# 1D Systems

Fourier Transform of this system is:

$$-m\Omega^2 Y(\Omega) + \beta i\Omega Y(\Omega) + kY(\Omega) = F(\Omega).$$

Therefore, its transfer function is given by:

$$H(\Omega) = \frac{Y(\Omega)}{F(\Omega)} = \frac{1}{-m\Omega^2 + \beta i\Omega + k}.$$

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# Q & A

**Thank you very much for your attention!**

**More material in  
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