

6.3000: Signal Processing

Signal Processing

- Overview of Subject
- Signals: Definitions, Examples, and Operations
- Time and Frequency Representations
- Fourier Series

Information about 6.3000 is available at the course website:

<http://mit.edu/6.3000>

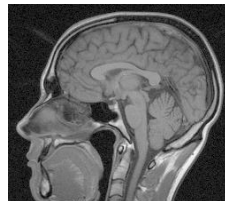
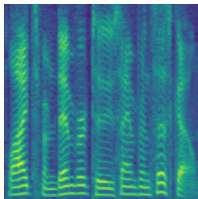
February 03, 2026

6.3000: Signal Processing

Signals are functions that contain and convey information.

Examples:

- the MP3 representation of a sound
- the JPEG representation of a picture
- an MRI image of a brain



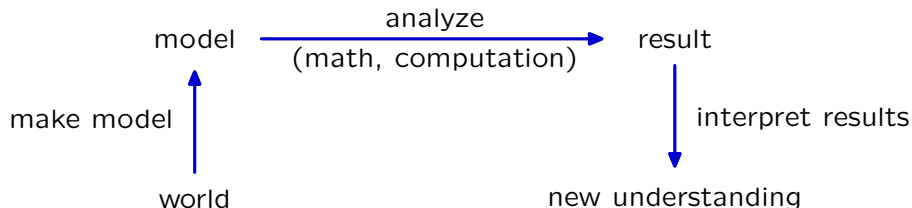
Signal Processing develops the use of signals as abstractions:

- **identifying** signals in physical, mathematical, computation contexts,
- **analyzing** signals to understand the information they contain, and
- **manipulating** signals to modify the information they contain.

6.3000: Signal Processing

Signal Processing is **widely used** in science and engineering to ...

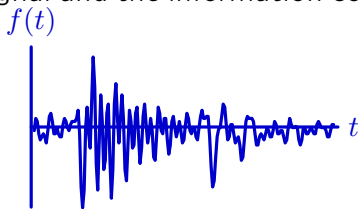
- **model** some aspect(s) of the world,
- **analyze** the model, and
- **interpret** results to gain a new or better understanding.



Signal Processing provides a common framework for solving problems in different disciplines.

Check Yourself

Relation between a signal and the information contained in that signal.



Listen to the following four manipulated signals:

$$f_1(t), f_2(t), f_3(t), f_4(t).$$

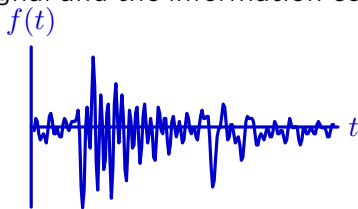
How many of the following relations are true?

- $f_1(t) = f(2t)$
- $f_2(t) = -f(t)$
- $f_3(t) = f(2t)$
- $f_4(t) = \frac{1}{3}f(t)$

* speech signal synthesized by Robert Donovan

Check Yourself

Relation between a signal and the information contained in that signal.



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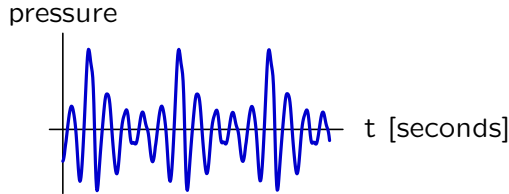
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- $f_2(t) = -f(t)$
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- $f_4(t) = \frac{1}{3}f(t)$

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Musical Sounds as Signals

Signals are functions that contain and convey information.

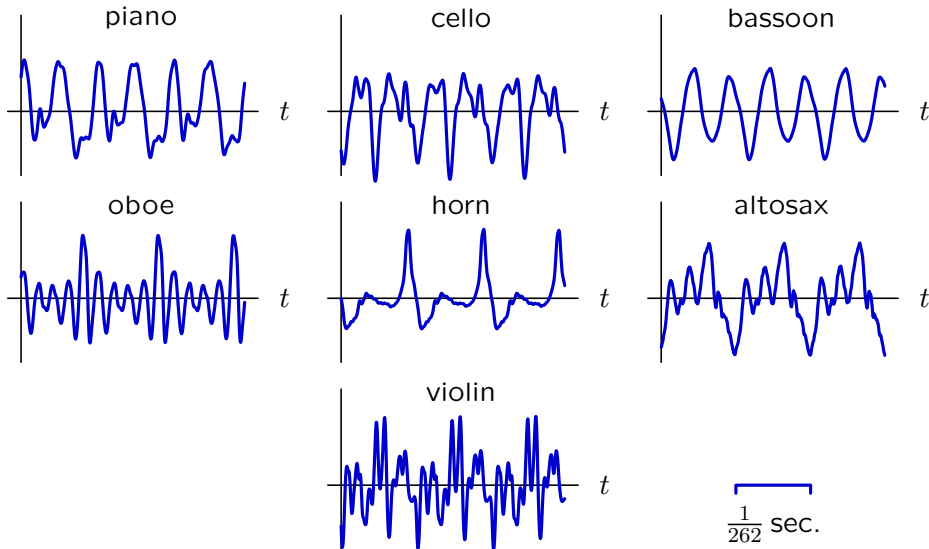
Example: a musical sound can be represented as a function of time.



Although this time function is a complete description of the sound, it does not expose many of the important properties of the sound.

Musical Sounds as Signals

The following sounds have the same pitch, but they sound different.

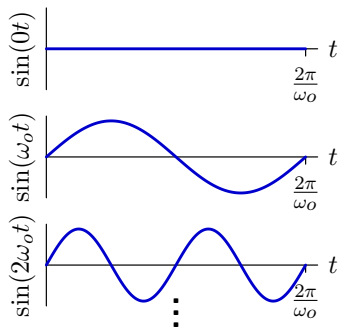
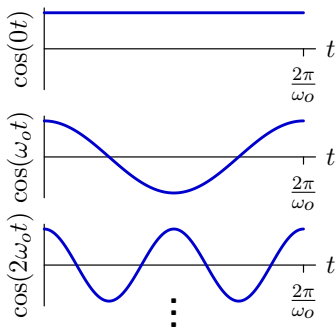


It's not clear how the audible differences relate to the time waveforms.
(audio clips from <http://theremin.music.uiowa.edu>)

Musical Signals as Sums of Sinusoids

An alternative way to characterize signals produced by musical instruments is by their harmonic structure (i.e., as sums of sinusoids).

$$f(t) = \sum_{k=0}^{\infty} (c_k \cos k\omega_o t + d_k \sin k\omega_o t)$$



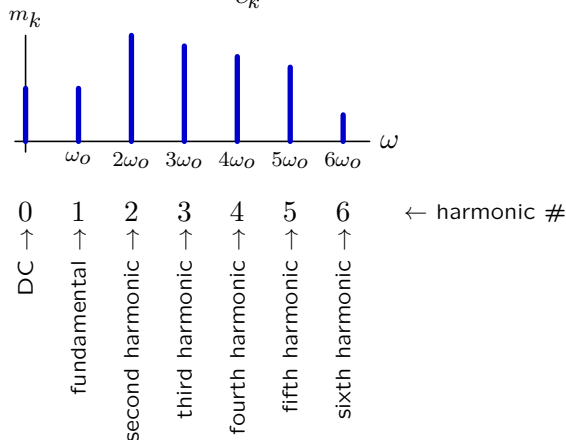
Since these sounds are (nearly) periodic, the frequencies of the dominant sinusoids are (nearly) integer multiples of a **fundamental** frequency ω_o .

Harmonic Structure

By separating contributions of each harmonic, this representation describes the distribution of energy across frequencies.

$$f(t) = \sum_{k=0}^{\infty} (c_k \cos k\omega_o t + d_k \sin k\omega_o t) = \sum_{k=0}^{\infty} m_k \cos(k\omega_o t + \phi_k)$$

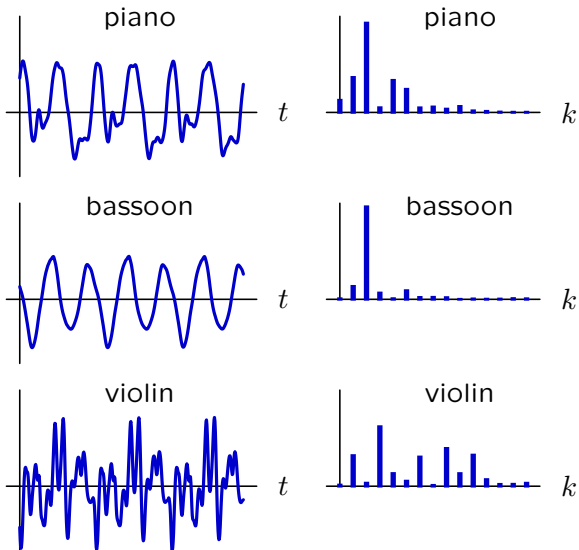
where $m_k^2 = c_k^2 + d_k^2$ and $\tan \phi_k = \frac{d_k}{c_k}$.



This distribution highlights the **harmonic structure** of the signal.

Harmonic Structure

The harmonic structures of notes from different instruments are different.

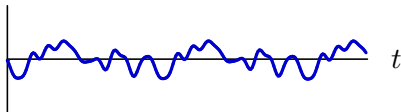


Some musical qualities are more easily seen in time, others in frequency.

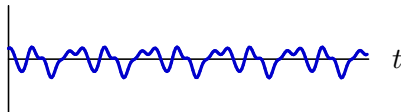
Consonance and Dissonance

Which of the following pairs is least consonant?

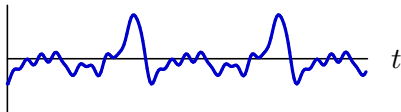
A1



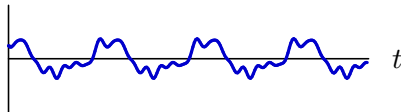
A2



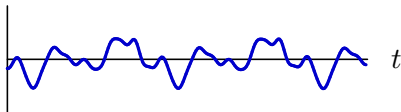
B1



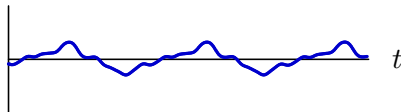
B2



C1



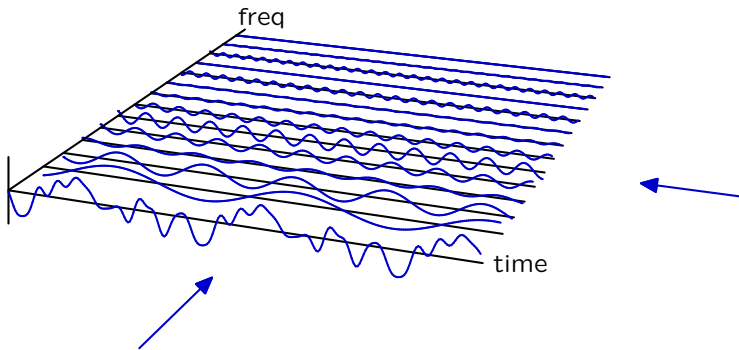
C2



Obvious from the sounds ... less obvious from the waveforms.

Express Each Signal as a Sum of Sinusoids

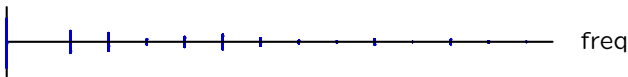
$$\begin{aligned} f(t) &= \sum_{k=0}^{\infty} m_k \cos(k\omega_o t + \phi_k) \\ &= m_1 \cos(\omega_o t + \phi_1) + m_2 \cos(2\omega_o t + \phi_2) + m_3 \cos(3\omega_o t + \phi_3) + \cdots \end{aligned}$$



Two views: as a function of time and as a function of frequency

Express Each Signal as a Sum of Sinusoids

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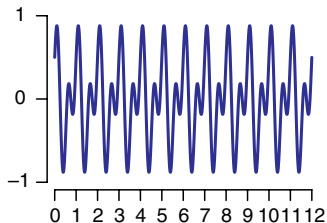


The signal $f(t)$ can be expressed as a discrete set of frequency components.

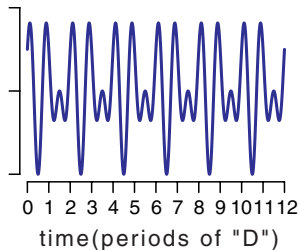
Musical Sounds as Signals

Time functions do a poor job of conveying consonance and dissonance.

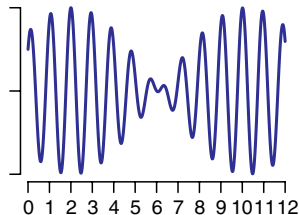
octave ($D+D'$)



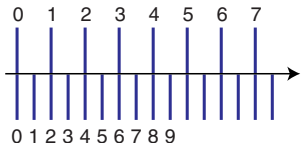
fifth ($D+A$)



$D+E_b$

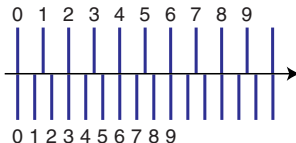


D'



D

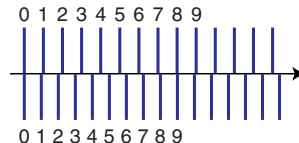
A



D

harmonics

E_b



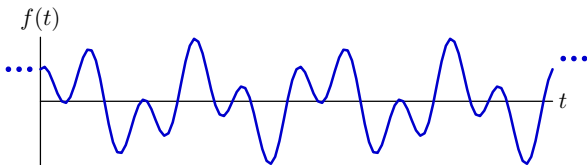
D

Harmonic structure conveys consonance and dissonance better.

Check Yourself

Let $f(t)$ represent the following sum of two sinusoids:

$$f(t) = \cos(2\pi 300t) + \sin(2\pi 120t + \pi/4)$$



Find the largest fundamental frequency ω_o for which $f(t)$ can be expressed as the following Fourier series:

$$f(t) = \sum_{k=0}^{\infty} (c_k \cos(k\omega_o t) + d_k \sin(k\omega_o t))$$

1. $\omega_o = 120$
2. $\omega_o = 300$
3. $\omega_o = 600$
4. $\omega_o = 2\pi 600$
5. none of the above

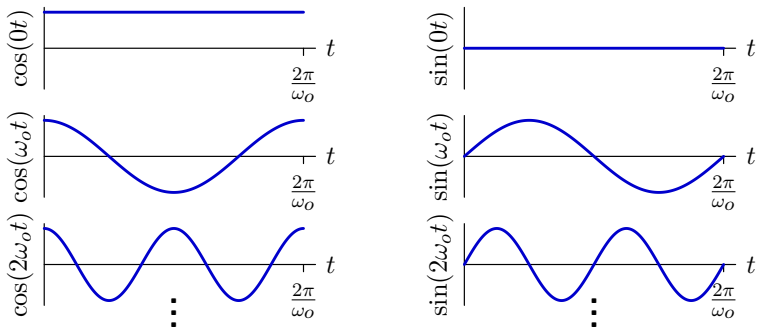
Finding Fourier Representations of Signals

Fourier series are sums of harmonically related sinusoids.

$$f(t) = \sum_{k=0}^{\infty} (c_k \cos(k\omega_o t) + d_k \sin(k\omega_o t))$$

where $\omega_o = 2\pi/T$ represents the fundamental frequency.

Basis functions:



Q1: Under what conditions can we write $f(t)$ as a Fourier series?

Q2: How do we find the coefficients c_k and d_k .

Finding Fourier Representations of Signals

Under what conditions can we write $f(t)$ as a Fourier series?

Fourier series can only represent **periodic** signals.

Definition: a signal $f(t)$ is periodic in T if

$$f(t) = f(t+T)$$

for all t .

Note: if a signal is periodic in T , then it is also periodic in $2T$, $3T$, ...

The smallest positive number T_o for which $f(t) = f(t+T_o)$ for all t is sometimes called the **fundamental period**.

If a signal does not satisfy $f(t) = f(t+T)$ for any value of T , then the signal is **aperiodic**.

Calculating Fourier Coefficients

How do we find the coefficients c_k ? Start with c_0 .

Key idea: simplify by integrating over the period T of the fundamental.
Start with the general form:

$$f(t) = f(t+T) = c_0 + \sum_{k=1}^{\infty} (c_k \cos(k\omega_o t) + d_k \sin(k\omega_o t))$$

Integrate both sides over T :

$$\begin{aligned} \int_0^T f(t) dt &= \int_0^T c_0 dt + \int_0^T \left(\sum_{k=1}^{\infty} (c_k \cos(k\omega_o t) + d_k \sin(k\omega_o t)) \right) dt \\ &= Tc_0 + \sum_{k=1}^{\infty} \left(c_k \int_0^T \cos(k\omega_o t) dt + d_k \int_0^T \sin(k\omega_o t) dt \right) = Tc_0 \end{aligned}$$

All but the first term integrates to zero, leaving

$$c_0 = \frac{1}{T} \int_0^T f(t) dt.$$

The c_0 term is equal to the average (“DC”) value of $f(t)$.

Calculating Fourier Coefficients

Isolate the c_l term by multiplying both sides by $\cos(l\omega_o t)$ before integrating.

$$f(t) = f(t+T) = c_0 + \sum_{k=1}^{\infty} (c_k \cos(k\omega_o t) + d_k \sin(k\omega_o t))$$

$$\begin{aligned} \int_0^T f(t) \cos(l\omega_o t) dt &= \int_0^T c_0 \cos(l\omega_o t) dt \\ &+ \sum_{k=1}^{\infty} \int_0^T c_k \left(\frac{1}{2} \cos((k-l)\omega_o t) + \frac{1}{2} \cos((k+l)\omega_o t) \right) dt \\ &+ \sum_{k=1}^{\infty} \int_0^T d_k \left(\frac{1}{2} \sin((k-l)\omega_o t) + \frac{1}{2} \sin((k+l)\omega_o t) \right) dt \end{aligned}$$

If $k = l$, then $\sin((k-l)\omega_o t) = 0$ and the integral is 0.

All of the other d_k terms are harmonic sinusoids that integrate to 0.

The only non-zero term on the right side is $\frac{T}{2} c_l$.

We can solve to get an expression for c_l as

$$c_l = \frac{2}{T} \int_0^T f(t) \cos(l\omega_o t) dt$$

Calculating Fourier Coefficients

Analogous reasoning allows us to calculate the d_k coefficients, but this time multiplying by $\sin(l\omega_o t)$ before integrating.

$$f(t) = f(t+T) = c_0 + \sum_{k=1}^{\infty} (c_k \cos(k\omega_o t) + d_k \sin(k\omega_o t))$$

$$\begin{aligned} \int_0^T f(t) \sin(l\omega_o t) dt &= \int_0^T c_0 \sin(l\omega_o t) dt \\ &+ \sum_{k=1}^{\infty} \int_0^T c_k \cos(k\omega_o t) \sin(l\omega_o t) dt \\ &+ \sum_{k=1}^{\infty} \int_0^T d_k \sin(k\omega_o t) \sin(l\omega_o t) dt \end{aligned}$$

A single term remains after integrating, allowing us to solve for d_l as

$$d_l = \frac{2}{T} \int_0^T f(t) \sin(l\omega_o t) dt$$

Calculating Fourier Coefficients

Summarizing ...

If $f(t)$ is expressed as a Fourier series

$$f(t) = f(t+T) = c_0 + \sum_{k=1}^{\infty} (c_k \cos(k\omega_o t) + d_k \sin(k\omega_o t))$$

the Fourier coefficients are given by

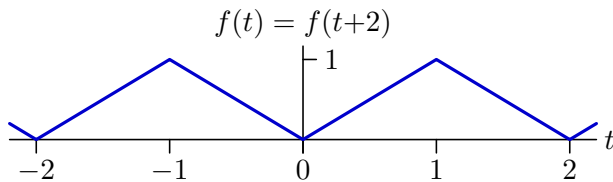
$$c_0 = \frac{1}{T} \int_T f(t) dt$$

$$c_k = \frac{2}{T} \int_T f(t) \cos(k\omega_o t) dt; \quad k = 1, 2, 3, \dots$$

$$d_k = \frac{2}{T} \int_T f(t) \sin(k\omega_o t) dt; \quad k = 1, 2, 3, \dots$$

Example of Analysis

Find the Fourier series coefficients for the following triangle wave:



$$T = 2$$

$$\omega_o = \frac{2\pi}{T} = \pi$$

$$c_0 = \frac{1}{T} \int_0^T f(t) dt = \frac{1}{2} \int_0^2 f(t) dt = \frac{1}{2}$$

$$c_k = \frac{2}{T} \int_{-T/2}^{T/2} f(t) \cos \frac{2\pi kt}{T} dt = 2 \int_0^1 t \cos(\pi kt) dt = \begin{cases} -\frac{4}{\pi^2 k^2} & k \text{ odd} \\ 0 & k = 2, 4, 6, \dots \end{cases}$$

$$d_k = 0 \quad (\text{by symmetry})$$

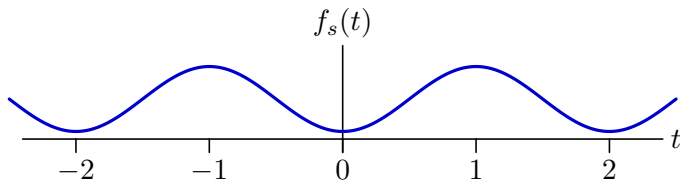
Example of Synthesis

Generate $f(t)$ from the Fourier coefficients in the previous slide.

Let $f_s(t)$ represent the function synthesized from the Fourier coefficients.

$$f_s(t) = c_0 - \sum_{k=1}^{\infty} (c_k \cos(k\omega_o t) + d_k \sin(k\omega_o t)) = \frac{1}{2} - \sum_{\substack{k=1 \\ k \text{ odd}}}^{\infty} \frac{4}{\pi^2 k^2} \cos(k\pi t)$$

$$f_s(t) = \frac{1}{2} - \sum_{\substack{k=1 \\ k \text{ odd}}}^{\infty} \frac{4}{\pi^2 k^2} \cos(k\pi t)$$



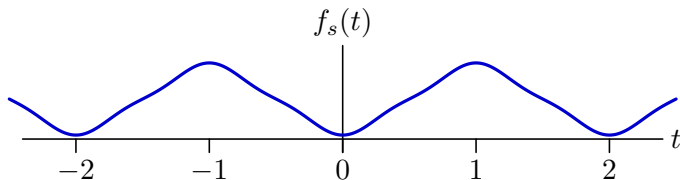
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$$f_s(t) = \frac{1}{2} - \sum_{\substack{k=1 \\ k \text{ odd}}}^3 \frac{4}{\pi^2 k^2} \cos(k\pi t)$$



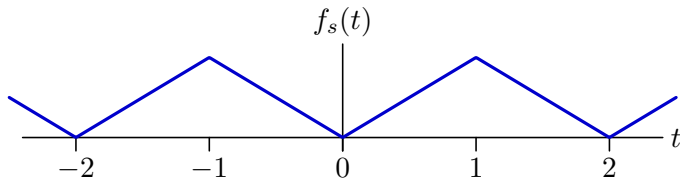
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$$f_s(t) = \frac{1}{2} - \sum_{\substack{k=1 \\ k \text{ odd}}}^{99} \frac{4}{\pi^2 k^2} \cos(k\pi t)$$



The synthesized function $f_s(t) \rightarrow f(t)$ as the number of terms increases.

Two Views of the Same Signal

Harmonic expansion provides an alternative view of the signal.

$$f(t) = \sum_{k=0}^{\infty} (c_k \cos(k\omega_o t) + d_k \sin(k\omega_o t)) = \sum_{k=0}^{\infty} m_k \cos(k\omega_o t + \phi_k)$$

We can view the musical signal

- as a function of time $f(t)$, or
- as a sum of harmonics.

Both views are useful. For example,

- the peak sound pressure is more easily seen in $f(t)$, while
- consonance is more easily analyzed by comparing harmonics.

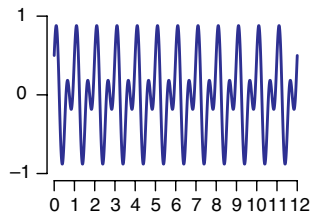
This type of harmonic analysis is an example of **Fourier Analysis**, which is a major theme of this subject.

Next Time: understanding Fourier series and their properties.

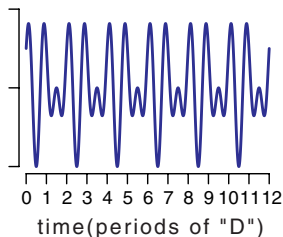
Question of the Day

Why do some pairs of musical notes sound consonant and others sound dissonant.

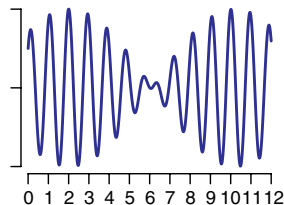
octave (D+D')



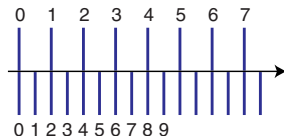
fifth (D+A)



D+E^b

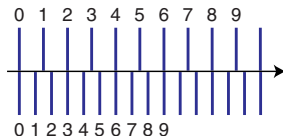


D'



D

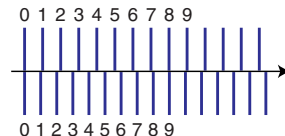
A



D

harmonics

E^b



D

Trig Table

$$\sin(a+b) = \sin(a) \cos(b) + \cos(a) \sin(b)$$

$$\sin(a-b) = \sin(a) \cos(b) - \cos(a) \sin(b)$$

$$\cos(a+b) = \cos(a) \cos(b) - \sin(a) \sin(b)$$

$$\cos(a-b) = \cos(a) \cos(b) + \sin(a) \sin(b)$$

$$\tan(a+b) = (\tan(a)+\tan(b))/(1-\tan(a) \tan(b))$$

$$\tan(a-b) = (\tan(a)-\tan(b))/(1+\tan(a) \tan(b))$$

$$\sin(A) + \sin(B) = 2 \sin((A+B)/2) \cos((A-B)/2)$$

$$\sin(A) - \sin(B) = 2 \cos((A+B)/2) \sin((A-B)/2)$$

$$\cos(A) + \cos(B) = 2 \cos((A+B)/2) \cos((A-B)/2)$$

$$\cos(A) - \cos(B) = -2 \sin((A+B)/2) \sin((A-B)/2)$$

$$\sin(a+b) + \sin(a-b) = 2 \sin(a) \cos(b)$$

$$\sin(a+b) - \sin(a-b) = 2 \cos(a) \sin(b)$$

$$\cos(a+b) + \cos(a-b) = 2 \cos(a) \cos(b)$$

$$\cos(a+b) - \cos(a-b) = -2 \sin(a) \sin(b)$$

$$2 \cos(A) \cos(B) = \cos(A-B) + \cos(A+B)$$

$$2 \sin(A) \sin(B) = \cos(A-B) - \cos(A+B)$$

$$2 \sin(A) \cos(B) = \sin(A+B) + \sin(A-B)$$

$$2 \cos(A) \sin(B) = \sin(A+B) - \sin(A-B)$$