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卷积
 $y[n] = \sum_{k=-\infty}^{\infty} x[k] h[n-k]$
 $y(t) = \int_{-\infty}^{\infty} x(\tau) h(t-\tau) d\tau$

傅里叶级数
 $x(t) = \sum_{k=-\infty}^{\infty} A_k e^{jk\omega_0 t} = \sum_{k=-\infty}^{\infty} A_k e^{jk \frac{2\pi}{T} t}$
 $A_k = \frac{1}{T} \int_T x(t) e^{-jk\omega_0 t} dt = \frac{1}{T} \int_T x(t) e^{-jk \frac{2\pi}{T} t} dt$
 $x[n] = \sum_{k=-\infty}^{\infty} A_k e^{jk\omega_0 n} = \sum_{k=-\infty}^{\infty} A_k e^{jk \frac{2\pi}{N} n}$
 $A_k = \frac{1}{N} \sum_{n=-\infty}^{\infty} x[n] e^{-jk\omega_0 n} = \frac{1}{N} \sum_{n=-\infty}^{\infty} x[n] e^{-jk \frac{2\pi}{N} n}$

连续傅里叶级数性质
 $x(t) \leftrightarrow A_k$ $y(t) \leftrightarrow B_k$ $\omega_0 = \frac{2\pi}{T}$
线性 $Ax(t) + By(t) \leftrightarrow A_k + B_k$
时移 $x(t-t_0) \leftrightarrow A_k e^{-jk\omega_0 t_0}$
频移 $e^{j\omega_0 t} x(t) \leftrightarrow A_{k-m}$
共轭 $x^*(t) \leftrightarrow A_k^*$
时间反转 $x(-t) \leftrightarrow A_{-k}$
时域尺度变换 $x(\alpha t), \alpha > 0, T = \frac{T}{\alpha}$
周期卷积 $\int_T x(\tau) y(t-\tau) d\tau \leftrightarrow \sum_{k=-\infty}^{\infty} A_k B_{k-l}$
相乘 $x(t) y(t) \leftrightarrow \sum_{k=-\infty}^{\infty} A_k B_{k-l}$
微分 $\frac{dx(t)}{dt} \leftrightarrow jk\omega_0 A_k$
积分 $\int_{-\infty}^t x(\tau) d\tau \leftrightarrow (\frac{1}{jk\omega_0}) A_k$
帕斯尔 $\frac{1}{T} \int_T |x(t)|^2 dt = \sum_{k=-\infty}^{\infty} |A_k|^2$

离散傅里叶级数性质
 $x[n] \leftrightarrow A_k$ $y[n] \leftrightarrow B_k$ $\omega_0 = \frac{2\pi}{N}$
线性 $Ax[n] + By[n] \leftrightarrow A_k + B_k$
时移 $x[n-n_0] \leftrightarrow A_k e^{-jk\omega_0 n_0}$
频移 $e^{j\omega_0 n} x[n] \leftrightarrow A_{k-m}$
共轭 $x^*[n] \leftrightarrow A_k^*$
时间反转 $x[-n] \leftrightarrow A_{-k}$
时域尺度变换 $x[\frac{n}{M}], M \text{ 是 } n \text{ 的倍数}$
周期卷积 $\sum_{n=-\infty}^{\infty} x[n] y[n-m] \leftrightarrow \sum_{k=-\infty}^{\infty} A_k B_{k-l}$
相乘 $x[n] y[n] \leftrightarrow \sum_{k=-\infty}^{\infty} A_k B_{k-l}$
一阶差分 $x[n] - x[n-1] \leftrightarrow (1 - e^{-jk\omega_0}) A_k$
求和 $\sum_{k=-\infty}^{\infty} x[k] \leftrightarrow (1 - e^{-jk\omega_0}) A_k$
帕斯尔 $\frac{1}{N} \sum_{n=-\infty}^{\infty} |x[n]|^2 = \sum_{k=-\infty}^{\infty} |A_k|^2$

实信号共轭对称性
 $x(t)$ 实信号 $\begin{cases} A_k = A_k^* \\ \text{Re}\{A_k\} = \text{Re}\{A_{-k}\} \\ \text{Im}\{A_k\} = -\text{Im}\{A_{-k}\} \\ |A_k| = |A_{-k}| \end{cases}$
 $x(t)$ 实偶 A_k 实偶
 $x(t)$ 实奇 A_k 实虚奇
 $x(t)$ 实信号 $\begin{cases} \text{Ev}\{x(t)\} \leftrightarrow \text{Re}\{A_k\} \\ \text{Od}\{x(t)\} \leftrightarrow j\text{Im}\{A_k\} \end{cases}$

傅里叶变换
 $x(t) = \int_{-\infty}^{\infty} X(j\omega) e^{j\omega t} d\omega$
 $X(j\omega) = \int_{-\infty}^{\infty} x(t) e^{-j\omega t} dt$
 $x[n] = \sum_{k=-\infty}^{\infty} X(e^{j\omega}) e^{j\omega n}$
 $X(e^{j\omega}) = \sum_{n=-\infty}^{\infty} x[n] e^{-j\omega n}$
合成 $y[n] = \sum_{k=-\infty}^{\infty} A_k H(e^{j\omega}) e^{j\omega n}$
分析 $x(t) = \frac{1}{2\pi} \int_{-\infty}^{\infty} X(j\omega) e^{j\omega t} d\omega$
 $X(j\omega) = \int_{-\infty}^{\infty} x(t) e^{-j\omega t} dt$
周期信号 $X(j\omega) = \sum_{k=-\infty}^{\infty} 2\pi A_k \delta(\omega - k\omega_0)$

傅里叶变换性质
 $x(t) \leftrightarrow X(j\omega)$ $y(t) \leftrightarrow Y(j\omega)$
线性 $ax(t) + by(t) \leftrightarrow aX(j\omega) + bY(j\omega)$
时移 $x(t-t_0) \leftrightarrow e^{-j\omega t_0} X(j\omega)$
频移 $e^{j\omega_0 t} x(t) \leftrightarrow X(j(\omega - \omega_0))$
共轭 $x^*(t) \leftrightarrow X^*(-j\omega)$
时间反转 $x(-t) \leftrightarrow X(j\omega)$
时间与频率尺度变换 $x(\alpha t) \leftrightarrow \frac{1}{|\alpha|} X(j\frac{\omega}{\alpha})$
卷积 $x(t) * y(t) \leftrightarrow X(j\omega) Y(j\omega)$
相乘 $x(t) y(t) \leftrightarrow \frac{1}{2\pi} \int_{-\infty}^{\infty} X(j\omega) Y(j(\omega - \omega')) d\omega'$
时域微分 $\frac{dx(t)}{dt} \leftrightarrow j\omega X(j\omega)$
频域微分 $t x(t) \leftrightarrow j \frac{dX(j\omega)}{d\omega}$
帕斯尔 $\int_{-\infty}^{\infty} |x(t)|^2 dt = \frac{1}{2\pi} \int_{-\infty}^{\infty} |X(j\omega)|^2 d\omega$

实信号共轭对称性(傅变)
 $x(t)$ 实信号 $\begin{cases} X(j\omega) = X^*(-j\omega) \\ \text{Re}\{X(j\omega)\} \text{ 偶} \\ \text{Im}\{X(j\omega)\} \text{ 奇} \\ |X(j\omega)| \text{ 偶} \end{cases}$
 $x(t)$ 实偶 $\rightarrow X(j\omega)$ 实偶
 $x(t)$ 实奇 $\rightarrow X(j\omega)$ 实虚奇
 $\text{Ev}\{x(t)\} \leftrightarrow \text{Re}\{X(j\omega)\}$
 $\text{Od}\{x(t)\} \leftrightarrow j\text{Im}\{X(j\omega)\}$

基本傅里叶变换对
信号 $\sum_{k=-\infty}^{\infty} A_k e^{jk\omega_0 t}$
傅变换 $2\pi \sum_{k=-\infty}^{\infty} A_k \delta(\omega - k\omega_0)$
 $\cos \omega_0 t \leftrightarrow \pi [\delta(\omega - \omega_0) + \delta(\omega + \omega_0)]$
 $\sin \omega_0 t \leftrightarrow \frac{j}{2} [\delta(\omega - \omega_0) - \delta(\omega + \omega_0)]$
 $x(t) = 1 \leftrightarrow 2\pi \delta(\omega)$
 $\sum_{n=-\infty}^{\infty} \delta(t - nT) \leftrightarrow \frac{2\pi}{T} \sum_{k=-\infty}^{\infty} \delta(\omega - \frac{2\pi k}{T})$
 $x(t) = \begin{cases} 1 & |t| < T \\ 0 & T < |t| \leq \frac{1}{2} \end{cases} \leftrightarrow \sum_{k=-\infty}^{\infty} \frac{\sin k\omega T}{k} \delta(\omega - k\omega_0)$
 $x(t) = \begin{cases} 1 & -T < t < T \\ 0 & |t| > T \end{cases} \leftrightarrow \frac{2 \sin \omega T}{\omega}$
 $x(t) = \begin{cases} 1 & -T < t < T \\ 0 & |t| > T \end{cases} \leftrightarrow \frac{2 \sin \omega T}{\omega}$
 $X(j\omega) = \begin{cases} 1 & |\omega| < \omega_c \\ 0 & |\omega| > \omega_c \end{cases}$

$\delta(t) \leftrightarrow 1$
 $u(t) \leftrightarrow \frac{1}{j\omega} + \pi \delta(\omega)$
 $\delta(t-t_0) \leftrightarrow e^{-j\omega t_0}$
 $e^{at} u(t), \text{Re}\{a\} > 0 \leftrightarrow \frac{1}{a+j\omega}$
 $t e^{-at} u(t), \text{Re}\{a\} > 0 \leftrightarrow \frac{1}{(a+j\omega)^2}$
 $\frac{t^{n-1}}{(n-1)!} e^{-at} u(t), \text{Re}\{a\} > 0 \leftrightarrow \frac{1}{(a+j\omega)^n}$

$x(\alpha t)$ 先由再由 Q
 $e^{j\omega_0 t} x(t) \leftrightarrow X(j(\omega - \omega_0))$
均周期 \leftrightarrow 反 \leftrightarrow 有理才周期
不同信号不同 \leftrightarrow 基波频率 ω_0
基波频率 ω_0 \leftrightarrow 基波频率 $\frac{\omega_0}{m}$
 $T = \begin{cases} \omega_0 = 0, \text{ 无意义} \\ \omega_0 \neq 0, \frac{2\pi}{\omega_0} \end{cases}$ $N = \begin{cases} \omega_0 = 0, \text{ 无意义} \\ \omega_0 \neq 0, \frac{2\pi}{\omega_0} \end{cases}$
成造波系 $\phi_k(t) = e^{jk\omega_0 t}$
 $A_k[n] = e^{jk\omega_0 n}$ $N \uparrow$
Memoryless / with memory
Invertibility invertible
causality stability
time invariance linearity

卷积性质 $t \leftrightarrow h(t) = 0$ $y(t) = h(t) * x(t)$
记忆: 对 $n \neq 0$ $h[n] = 0$ $y[n] = h[n] * x[n]$
因果: $k > n$ $h[k] = 0$ $\therefore n < 0$ $h[n] = 0$
 $y[n] = \sum_{k=-\infty}^{\infty} h[k] x[n-k]$
 $t < 0$ $h(t) = 0$ $y(t) = \int_{-\infty}^t h(\tau) x(t-\tau) d\tau$
 $= \int_{-\infty}^0 h(\tau) x(t-\tau) d\tau + \int_0^t h(\tau) x(t-\tau) d\tau$
可逆 $h_1[n] * h_2[n] = \delta[n]$
信号能量 $E_x = \lim_{T \rightarrow \infty} \frac{1}{T} \int_{-T/2}^{T/2} |x(t)|^2 dt$ $E_x = \sum_{n=-\infty}^{\infty} |x[n]|^2$
平均功率 $P_x = \lim_{T \rightarrow \infty} \frac{1}{T} \int_{-T/2}^{T/2} |x(t)|^2 dt$ $P_x = \lim_{N \rightarrow \infty} \frac{1}{2N+1} \sum_{n=-N}^N |x[n]|^2$
卷积性质 $\frac{d}{dt} [x(t) * h(t)] = x(t) * \frac{d}{dt} h(t) = \frac{d}{dt} x(t) * h(t)$
 $\int_{-\infty}^t x(\tau) * h(\tau) d\tau = x(t) * \int_{-\infty}^t h(\tau) d\tau = [\int_{-\infty}^t x(\tau) d\tau] * h(t)$
傅变换频率响应对函数 $y(t) = x(t) * h(t) \leftrightarrow Y(j\omega) = H(j\omega) X(j\omega)$
 $\sum_{k=0}^{\infty} A_k \frac{d^k x(t)}{dt^k} = \sum_{k=0}^{\infty} B_k \frac{d^k y(t)}{dt^k} \Rightarrow H(j\omega) = \frac{Y(j\omega)}{X(j\omega)} = \sum_{k=0}^{\infty} B_k (j\omega)^k$
 $x(t) = e^{st} \rightarrow y(t) = H(s) e^{st}$
傅系数(若为周期的) A_k
 $G_1 = A_1 = \frac{1}{2}$ $A_k = 0$ (其他)
 $A_1 = -A_{-1} = \frac{1}{2}$ $A_k = 0$
 $A_0 = 1$ $A_k = 0$ (对 $\omega_0 T > 0$)
 $A_k = \frac{1}{T}$ 所有 k

$x(t) = x(t) * \delta(t)$
 $\delta(t) = \delta(t) * \delta(t)$
 $\int_{-\infty}^{\infty} \delta(\tau) d\tau = 1$
在信号 $g(t)$ $g(t) = \int_{-\infty}^{\infty} g(\tau) \delta(t-\tau) d\tau$
 $f(t) \delta(t) = f(0) \delta(t)$
 $x(t) * \delta(t-t_0) = x(t-t_0)$
 $A_0 = \frac{2\pi}{T}$
 $\text{sinc}(Q) = \frac{\sin \pi Q}{\pi Q}$
 $X(j\omega) = \begin{cases} 1 & |\omega| < \omega_c \\ 0 & |\omega| > \omega_c \end{cases}$

$$\sum_{n=0}^{\infty} \alpha^n = \begin{cases} N & \alpha=1 \\ \frac{1-\alpha^{N+1}}{1-\alpha} & \alpha \neq 1 \end{cases}$$

$$\sum_{n=0}^{\infty} n\alpha^n = \frac{\alpha}{(1-\alpha)^2} \quad |\alpha| < 1$$

$$\sum_{n=k}^{\infty} \alpha^n = \frac{\alpha^k}{1-\alpha} \quad |\alpha| < 1$$

利用对偶性求傅变 $g(t) = \frac{2}{1+t^2}$

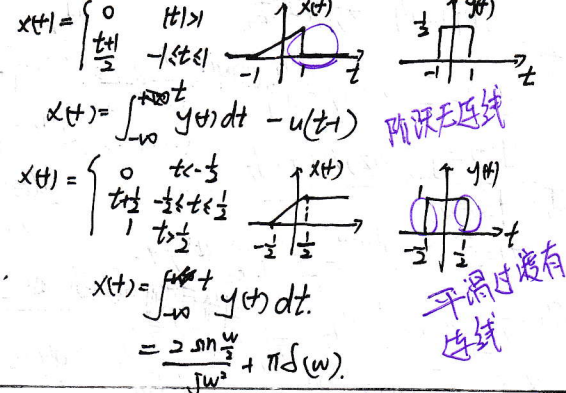
$$x(t) = e^{-|t|} \xleftrightarrow{F} X(j\omega) = \frac{2}{1+\omega^2}$$

$$\therefore e^{-|t|} = \frac{1}{2\pi} \int_{-\infty}^{+\infty} \left(\frac{2}{1+\omega^2} \right) e^{j\omega t} d\omega$$

$$\text{以 } -t \text{ 换 } t \Rightarrow \frac{1}{2\pi} \int_{-\infty}^{+\infty} \left(\frac{2}{1+\omega^2} \right) e^{-j\omega t} d\omega$$

$$\therefore \frac{2}{1+t^2} = \frac{1}{2\pi} \int_{-\infty}^{+\infty} \left(\frac{2}{1+\omega^2} \right) e^{-j\omega t} d\omega$$

$$\therefore \frac{2}{1+t^2} \xleftrightarrow{F} 2\pi e^{-|t|}$$



$$e^{j\omega t} = \cos \omega t + j \sin \omega t$$

$$\sin \omega t = \frac{1}{2j} (e^{j\omega t} - e^{-j\omega t})$$

$$\cos \omega t = \frac{1}{2} (e^{j\omega t} + e^{-j\omega t})$$

$$\sin(at+b) = \frac{1}{2j} (e^{j(at+b)} - e^{-j(at+b)})$$

$$\sin(at-b) = \frac{1}{2j} (e^{j(at-b)} - e^{-j(at-b)})$$

$$\cos(at+b) = \frac{1}{2} (e^{j(at+b)} + e^{-j(at+b)})$$

$$\cos(at-b) = \frac{1}{2} (e^{j(at-b)} + e^{-j(at-b)})$$

$$\sin a \sin b = \frac{1}{2} [\sin(a+b) - \sin(a-b)]$$

$$\cos a \sin b = \frac{1}{2} [\sin(a+b) + \sin(a-b)]$$

$$\sin a \cos b = \frac{1}{2} [\sin(a+b) - \sin(a-b)]$$

$$\cos a \cos b = \frac{1}{2} [\cos(a+b) + \cos(a-b)]$$

$$\sin x + \sin y = 2 \sin \frac{x+y}{2} \cos \frac{x-y}{2}$$

$$\sin x - \sin y = 2 \cos \frac{x+y}{2} \sin \frac{x-y}{2}$$

$$\cos x + \cos y = 2 \cos \frac{x+y}{2} \cos \frac{x-y}{2}$$

$$\cos x - \cos y = -2 \sin \frac{x+y}{2} \sin \frac{x-y}{2}$$

单位冲激偶 unit doublet

$$\frac{d\delta(t)}{dt} = \delta'(t) = u_1(t)$$

$$\frac{d^2\delta(t)}{dt^2} = \delta''(t) = x(t) * u_1(t)$$

$$u_1(t) = u(t) * u(t)$$

$$u_k(t) = \frac{u(t)}{k!} * \dots * u(t)$$

$$\int_{-\infty}^{+\infty} u(t) dz = 0$$

$$u_{-k}(t) = u_1(t) * \dots * u_1(t) = \int_{-\infty}^t u_{-(k-1)}(z) dz$$

$$\int_{-\infty}^{\infty} \delta'(t) dt = 0 \quad \int_{-\infty}^t \delta'(t) dt = \delta(t)$$

$$\int_{-\infty}^{\infty} x(t) \delta^n(t) dt = (-1)^n x^{(n)}(0)$$

$$x(t) * \delta^k(t) = x^{(k)}(t)$$

$$x(t) * u(t) = \int_{-\infty}^t x(\tau) d\tau$$

$$u_2(t) = u(t) * u(t) = \int_{-\infty}^t u(\tau) d\tau$$

$$u(t) \text{ 单位斜坡函数 unit ramp function}$$

$$u_k(t) = u(t) * \dots * u(t) = \int_{-\infty}^t u_{k-1}(\tau) d\tau$$

$$u_{-k}(t) = \frac{t^k}{k!} u(t) \quad \left(\begin{matrix} \delta(t) = u_0(t) \\ u(t) = u_1(t) \end{matrix} \right)$$

$$u_k(t) * u_r(t) = u_{k+r}(t)$$

$$\frac{1}{(a+j\omega)(b+j\omega)} = \frac{1}{b-a} \left[\frac{1}{a+j\omega} - \frac{1}{b+j\omega} \right]$$

$$x(t) \rightarrow y(t) \rightarrow \frac{1}{t}$$

直接分解 \rightarrow 傅变 $O_k = \begin{cases} 0, k \neq 0 \\ \frac{1}{2}, k=0 \end{cases}$

$$\int f(x)g(x)dx = f(x)g(x) - \int f'(x)g(x)dx$$

$$\begin{matrix} z = x+jy & x = \operatorname{Re}\{z\} & y = \operatorname{Im}\{z\} & e^{j\theta} = -1 \\ z = re^{j\theta} & r = |z| = \sqrt{x^2+y^2} & \theta = \arg z = \arctan\left(\frac{y}{x}\right) \end{matrix}$$

$$z^* = x-jy = re^{-j\theta}$$

$$z = re^{j\theta} = r \angle \theta \quad z_1 z_2 = r_1 r_2 \angle \theta_1 + \theta_2$$

$$\frac{z_1}{z_2} = \frac{r_1}{r_2} \angle \theta_1 - \theta_2 \quad \frac{1}{z} = \frac{1}{r} \angle -\theta \quad \sqrt{z} = \sqrt{r} \angle \frac{\theta}{2}$$

$$x(t) * \delta^k(t) = x^{(k)}(t)$$

$$x(t) * u(t) = \int_{-\infty}^t x(\tau) d\tau$$

$$u_2(t) = u(t) * u(t) = \int_{-\infty}^t u(\tau) d\tau$$

$$u(t) \text{ 单位斜坡函数 unit ramp function}$$

$$u_k(t) = u(t) * \dots * u(t) = \int_{-\infty}^t u_{k-1}(\tau) d\tau$$

$$u_{-k}(t) = \frac{t^k}{k!} u(t) \quad \left(\begin{matrix} \delta(t) = u_0(t) \\ u(t) = u_1(t) \end{matrix} \right)$$

$$u_k(t) * u_r(t) = u_{k+r}(t)$$

$$O_k = \frac{1}{N} \sum_{n=-N}^N e^{-jk \frac{2\pi}{N} n}$$

$$O_k = \frac{1}{N} \sum_{m=0}^{N-1} e^{-jk \frac{2\pi}{N} (m-N)}$$

$$= \frac{1}{N} e^{jk \frac{2\pi}{N} N} \sum_{m=0}^{N-1} e^{-jk \frac{2\pi}{N} m}$$

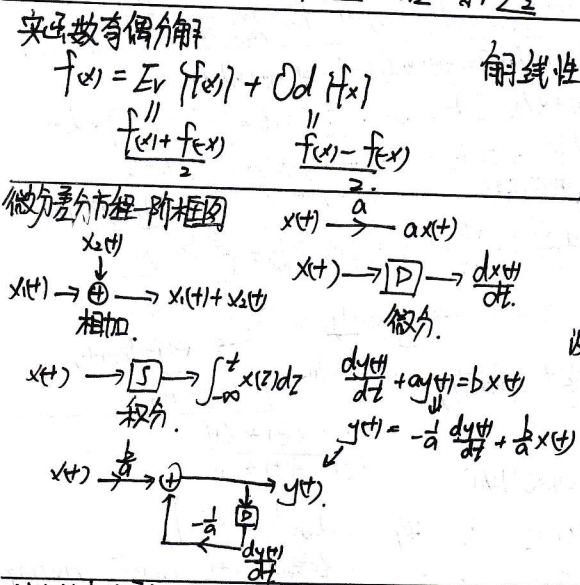
$$= \frac{1}{N} e^{jk \frac{2\pi}{N} N} \frac{1 - e^{-jk \frac{2\pi}{N} N}}{1 - e^{-jk \frac{2\pi}{N}}}$$

$$= \frac{1}{N} \frac{\sin(\frac{2\pi k}{N} N)}{\sin(\frac{2\pi k}{N})} \quad k \neq 0, \pm N, \pm 2N, \dots$$

$$O_k = \frac{2N-1}{N} \quad k=0, \pm N, \pm 2N, \dots$$

知 $h(t)$ 求 $H(j\omega)$ 离散 $\sum_{n=-\infty}^{\infty} \int_{-\infty}^{\infty}$

$$\sum_{n=-\infty}^{\infty} (-1)^n \delta(t-n) = (\delta(t) - \delta(t-1)) \circ \dots$$



解线性常微分方程 $\frac{dy(t)}{dt} + 2y(t) = x(t)$ 输入 $x(t) = Ke^{3t} u(t)$

$$y(t) = y_p(t) + y_h(t)$$

$$\frac{dy_p(t)}{dt} + 2y_p(t) = x(t) \quad \frac{dy_h(t)}{dt} + 2y_h(t) = 0$$

$$y_p(t) = Ye^{3t} \quad y_h(t) = Ae^{-2t}$$

$$0 \Rightarrow 3 \Rightarrow Y = \frac{k}{5} \therefore y_p(t) = \frac{k}{5} e^{3t} t \geq 0$$

$$\text{设 } y_h(t) = Ae^{-2t} \text{ 代入 (4) } S = -2$$

$$\therefore y(t) = Ae^{-2t} + \frac{k}{5} e^{3t} t \geq 0$$

$$\text{初始松弛 } t=0, x(t)=0 \therefore t=0, y(t)=0$$

$$\text{以 } y(0)=0 \text{ 代入 } A = -\frac{k}{5}$$

$$\therefore y(t) = \begin{cases} \frac{k}{5} [e^{3t} - e^{-2t}] & t \geq 0 \\ 0 & t < 0 \end{cases}$$

线性常系数差分方程 $y[n] - \frac{1}{2}y[n-1] = x[n]$

$$h[n] - \frac{1}{2}h[n-1] = \delta[n]$$

由初始松弛 condition of initial rest $h[n]=0, n < 0$

$$\therefore h[0] = \frac{1}{2}h[-1] + \delta[0] = 1$$

$$h[1] = \frac{1}{2}h[0] + \delta[1] = \frac{1}{2} + 0 = \frac{1}{2}$$

$$h[2] = \frac{1}{2}h[1] + \delta[2] = \frac{1}{4} + 0 = \frac{1}{4}$$

$$\therefore h[n] = \left(\frac{1}{2}\right)^n u[n]$$

$$(\delta[n] + \delta[n-1]) * (\delta[n] + \delta[n-1])$$

$$= \delta[n] + \delta[n-1] + \delta[n-1] + \delta[n-2]$$

$$\int_{-\infty}^{\infty} \omega X(j\omega) d\omega = 0$$

$$\frac{dx(t)}{dt} = \frac{1}{2\pi} \int_{-\infty}^{\infty} j\omega X(j\omega) e^{j\omega t} d\omega$$

$$\therefore \frac{dx(t)}{dt} \Big|_{t=0} = 0$$

$$x(t) = \sum_{k=-\infty}^{\infty} [\delta(t-2k) + \delta(t+2k)]$$