$$\begin{split} E &= \int_{-\infty}^{\infty} |s(t)|^2 \, \mathrm{d}t = \sum_{k=-\infty}^{\infty} |s[k]|^2 \qquad E_{12} = \int_{-\infty}^{\infty} s_1(t) s_2^*(t) \, \mathrm{d}t \\ \mathrm{Av}\{.\} &= \lim_{T \to \infty} \frac{1}{2T} \int_{-T}^{T} \cdot \mathrm{d}t \qquad P_{12} = \mathrm{Av}\{s_1(t) s_2^*(t)\} \\ s_{\mathrm{ss}} &= \mathrm{Av}\{s(t)\} \\ P &= \mathrm{Av}\{|s(t)|^2\} \qquad s_{\mathrm{ef}} = \sqrt{P} = \sqrt{\mathrm{Av}\{|s(t)|^2\}} \end{split} \qquad \begin{array}{l} \mathbf{ACF} \, \, \mathbf{Energetick\acute{y}} \, \mathbf{CT} \, \mathbf{a} \, \mathbf{DT} \, \mathbf{sign\acute{a}l} \mathbf{c} \\ \bullet \, R(\tau) &= \int_{-\infty}^{\infty} s(t+\tau) s^*(t) \, \mathrm{d}t \\ \bullet \, R[m] &= \sum_{k=-\infty}^{\infty} s[k+m] s^*[k] \\ \bullet \, R\mathbf{CF} \, \mathbf{V\acute{y}konov\acute{y}} \, \mathbf{CT} \, \mathbf{a} \, \mathbf{DT} \, \mathbf{sign\acute{a}l} \mathbf{c} \\ \bullet \, R[m] &= \sum_{k=-\infty}^{\infty} s[k+m] s^*[k] \\ \bullet \, R(\tau) &= A \mathbf{v}\{s(t+\tau) s^*(t)\} \mathbf{c} \\ \bullet \, R[m] &= A \mathbf{v}\{s(t+\tau) s^*(t)\} \mathbf{c} \\ \bullet \, R[m] &= A \mathbf{v}\{s(t+\tau) s^*(t)\} \mathbf{c} \\ \bullet \, R[m] &= A \mathbf{v}\{s(t+\tau) s^*(t)\} \mathbf{c} \\ \bullet \, R[m] &= A \mathbf{v}\{s(t+\tau) s^*(t)\} \mathbf{c} \\ \bullet \, R[m] &= A \mathbf{v}\{s(t+\tau) s^*(t)\} \mathbf{c} \\ \bullet \, R[m] &= A \mathbf{v}\{s(t+\tau) s^*(t)\} \mathbf{c} \\ \bullet \, R[m] &= A \mathbf{v}\{s(t+\tau) s^*(t)\} \mathbf{c} \\ \bullet \, R[m] &= A \mathbf{v}\{s(t+\tau) s^*(t)\} \mathbf{c} \\ \bullet \, R[m] &= A \mathbf{v}\{s(t+\tau) s^*(t)\} \mathbf{c} \\ \bullet \, R[m] &= A \mathbf{v}\{s(t+\tau) s^*(t)\} \mathbf{c} \\ \bullet \, R[m] &= A \mathbf{v}\{s(t+\tau) s^*(t)\} \mathbf{c} \\ \bullet \, R[m] &= A \mathbf{v}\{s(t+\tau) s^*(t)\} \mathbf{c} \\ \bullet \, R[m] &= A \mathbf{v}\{s(t+\tau) s^*(t)\} \mathbf{c} \\ \bullet \, R[m] &= A \mathbf{v}\{s(t+\tau) s^*(t)\} \mathbf{c} \\ \bullet \, R[m] &= A \mathbf{v}\{s(t+\tau) s^*(t)\} \mathbf{c} \\ \bullet \, R[m] &= A \mathbf{v}\{s(t+\tau) s^*(t)\} \mathbf{c} \\ \bullet \, R[m] &= A \mathbf{v}\{s(t+\tau) s^*(t)\} \mathbf{c} \\ \bullet \, R[m] &= A \mathbf{v}\{s(t+\tau) s^*(t)\} \mathbf{c} \\ \bullet \, R[m] &= A \mathbf{v}\{s(t+\tau) s^*(t)\} \mathbf{c} \\ \bullet \, R[m] &= A \mathbf{v}\{s(t+\tau) s^*(t)\} \mathbf{c} \\ \bullet \, R[m] &= A \mathbf{v}\{s(t+\tau) s^*(t)\} \mathbf{c} \\ \bullet \, R[m] &= A \mathbf{v}\{s(t+\tau) s^*(t)\} \mathbf{c} \\ \bullet \, R[m] &= A \mathbf{v}\{s(t+\tau) s^*(t)\} \mathbf{c} \\ \bullet \, R[m] &= A \mathbf{v}\{s(t+\tau) s^*(t)\} \mathbf{c} \\ \bullet \, R[m] &= A \mathbf{v}\{s(t+\tau) s^*(t)\} \mathbf{c} \\ \bullet \, R[m] &= A \mathbf{v}\{s(t+\tau) s^*(t)\} \mathbf{c} \\ \bullet \, R[m] &= A \mathbf{v}\{s(t+\tau) s^*(t)\} \mathbf{c} \\ \bullet \, R[m] &= A \mathbf{v}\{s(t+\tau) s^*(t)\} \mathbf{c} \\ \bullet \, R[m] &= A \mathbf{v}\{s(t+\tau) s^*(t)\} \mathbf{c} \\ \bullet \, R[m] &= A \mathbf{v}\{s(t+\tau) s^*(t)\} \mathbf{c} \\ \bullet \, R[m] &= A \mathbf{v}\{s(t+\tau) s^*(t)\} \mathbf{c} \\ \bullet \, R[m] &= A \mathbf{v}\{s(t+\tau) s^*(t)\} \mathbf{c} \\ \bullet \, R[m] &= A \mathbf{v}\{s(t+\tau) s^*(t)\} \mathbf{c} \\ \bullet \, R[m] &= A \mathbf{v}\{s(t+\tau) s^*(t)\} \mathbf{c} \\ \bullet \, R[m] &= A \mathbf{v}\{s(t+\tau) s^*(t)\} \mathbf{c} \\$$

Energetický signál: $E < \infty$, nemusí být finitní **Ortogonální:** $E_{12} = 0, P_{12} = 0$

Výkonový signál: $E \to \infty, 0 < P < \infty$ Periodické: nekauzální, ne-finitní, výkonové

Parsevalova rovnost: $P=\sum_{k=-\infty}^{\infty}|c_n|^2 \Rightarrow R(\tau)=\sum_{k=-\infty}^{\infty}|c_n|^2 \ e^{jn\omega_o t}$ $E=\frac{1}{2\pi}\int_{2\pi}|S(\Omega)|^2 \ \mathrm{d}\Omega \ (\mathrm{frekven\check{c}n\'{i}} \ \mathrm{oblast})$

 $\underline{\mathbf{FT}}: S(\omega) = \int_{-\infty}^{\infty} s(t)e^{-j\omega t} \, \mathrm{d}t \qquad \qquad s(t) = \frac{1}{2\pi} \int_{-\infty}^{\infty} S(\omega)e^{j\omega t} \, \mathrm{d}\omega$

Modulační věta: $\mathcal{F}\big[s(t)e^{jat}\big] = S(\omega-a)$

Frekvenční posun spektra: $\mathcal{F}[s(t) \cdot \cos(\omega_c t)] = \frac{1}{2}(S(\omega - \omega_c) + S(\omega + \omega_c))$

Posun signálu v čase: $\mathcal{F}[s(t-t_d)] = S(\omega)e^{-j\omega t_d} \text{ (Amp. spektrum se nezmění)}$

Konvoluce v časové oblasti: $\mathcal{F}[s_1(t)*s_2(t)] = S_1(\omega) \cdot S_2(\omega)$

Změna časového měřítka: $\mathcal{F}[s(at)] = \int_{-\infty}^{\infty} s(at) e^{-j\omega t} \, \mathrm{d}t = \tfrac{1}{|a|} S\big(\tfrac{\omega}{a}\big)$

Obraz sdruženého signálu: $\mathcal{F}[s^*(t) = S^*(-\omega) \text{ (Reálný signál } s(t) = s^*(t))$

Obraz derivace signálu: $\mathcal{F}[s^n(t)] = \left(j\omega\right)^n \cdot S(\omega)$

Obraz součinu signálu: $\mathcal{F}[s_1(t)\cdot s_2(t)] = \tfrac{1}{2\pi}S_1(\omega)*S_2(\omega)$

Signál		FT		Spektrum
$s(t) = \frac{1}{2\pi} \int_{-\infty}^{\infty} S(\omega) e^{j\omega t} \mathrm{d}t$	s(t)	\iff	$S(\omega)$	$S(\omega) = \int_{-\infty}^{\infty} s(t) e^{-j\omega t} \mathrm{d}\omega$
ACF	\Downarrow		\downarrow	Spektrální hustota
$R(\tau) = \frac{1}{2\pi} \int_{-\infty}^{\infty} C(\omega) e^{j\omega\tau} d\omega$	R(au)	\iff	$C(\omega)$	$C(\omega) = \int_{-\infty}^{\infty} R(\tau,)e^{-j\omega\tau} d\tau$

Sample-funkce: $\mathcal{F}[Sa(t)] = \pi \ \mathrm{rect} \left(\frac{\omega}{2}\right)$ Obdelník: $\mathcal{F}[\mathrm{rect}(t)] = Sa\left(\frac{\omega}{2}\right)$

Konstantní: $\mathcal{F}[K] = 2\pi K \delta(t) \qquad \text{Periodick\'y:} \quad \mathcal{F}[s(t)] = 2\pi \sum_{n=-\infty}^{\infty} c_n \delta(\omega - n\omega_o)$

 $\underline{\mathbf{Spektrální\ hustota\ energie}} \quad C(\omega) = |S(\omega/\Omega)|^2 = S(\omega)S^*(\omega) \quad C(\omega) = \mathcal{F}[R(\tau)] \quad E(\omega_1,\omega_2) = \tfrac{1}{2\pi} \int_{\omega_1}^{\omega_2} |S(\omega)|^2 \,\mathrm{d}\omega$

 $\underline{\rm DFS}\!\!:s[k] = \textstyle\sum_{n\in N_0} d_n e^{jk\Omega_0 n}, \Omega_0 = 2\pi F_0 = \frac{2\pi}{N_0} \quad d_n = \frac{1}{N_0} \textstyle\sum_{k\in N_0} s[k] e^{-jn\Omega_0 k}$

DtFT

Stejné identity jako FT

$$S(\Omega) = \mathcal{F}[s[k]] = \sum_{k=-\infty}^{\infty} s[k] e^{-jn\Omega k}$$

 $s[k] = \mathcal{F}^{-1}[S(\Omega)] = \frac{1}{2\pi} \int_{(2\pi)} S(\Omega) e^{j\Omega k} \,\mathrm{d}\Omega$

Obraz sumace signálu:

$$\mathcal{F}[i[k]] = \mathcal{F}\left[\sum_{n=-\infty}^k s[n]\right] = \frac{S(\Omega)}{1 - e^{-j\Omega}}$$

Sumace součinu signálů

$$\sum_{k=-\infty}^{\infty} s_1[k] s_2^*[k] = \frac{1}{2\pi} \int_{(2\pi)} S_1(\Omega) S_2^*(\Omega) \, \mathrm{d}\Omega$$

Spektrum periodického signálu

$$\sum_{k=-\infty} s_1[k] s_2[k] = \frac{1}{2\pi} \int_{(2\pi)} S_1(k) S_2(k) dk$$

$$\mathcal{L}[S_1[k]] = \mathbb{E}\left[\sum_{n_0+N_0-1} d_{n_0} s_n^{-1} S_1(k) S_2(k)\right] = -\sum_{n_0+N_0-1} d_{n_0} s_n^{-1} S_1(k) S_2(k) dk$$

$$\begin{split} &\mathcal{F}[s[k]] = F\Big[\sum_{n=n_0}^{n_0+N_0-1} d_n e^{jn\Omega_0 k}\Big] = 2\pi \sum_{i=-\infty}^{\infty} d_i \delta(\Omega - i\Omega_0), \Omega_0 = \frac{2\pi}{N_0} \\ &C(\Omega) = \lim_{N \to \infty} \frac{1}{2N+1} \; |S_N(\Omega)|^2 = \frac{1}{2N+1} \; |\sum_{k=-N}^{N} s[k] e^{-j\Omega k}|^2 \end{split}$$

Spektrální hustota výkonu Výkon signálu - Parseval

$$P = \frac{1}{2\pi} \int_{(2\pi)} \lim_{N \to \infty} \frac{1}{2N+1} |S_N(\Omega)|^2 d\Omega = \frac{1}{2\pi} \int_{(2\pi)} C(\Omega) d\Omega$$

Spektrum $s[k] \iff S(\Omega) \qquad S(\Omega) = \mathcal{F}[s[k]] = \sum_{k=-\infty}^{\infty} s[k]e^{-j\Omega k}$ $s[k] = \mathcal{F}^{-1}[S(\Omega)] = \frac{1}{2\pi} \int_{(2\pi)} S(\Omega) e^{j\Omega k} \,\mathrm{d}\Omega$ Spektrální hustota \downarrow $R[m] = \mathcal{F}^{-1}[C(\Omega)] = \frac{1}{2\pi} \int_{(2\pi)} C(\Omega) e^{j\Omega m} d\Omega \ R[m] \quad \iff$ $\begin{array}{l} C(\Omega) = \mathcal{F}[R[m]] = \\ \sum_{m=-\infty}^{\infty} R[m] e^{-j\Omega m} \end{array}$ $C(\Omega)$

Vzorkovací podmínka $ext{DT:}\ N_0 \geq 2N_{\max} + 1; N_0 = \frac{T_0}{T_{\max}}, ext{CT:}\ f_{\max} \geq 2f_{\max}$

Vztahy mezi FT a DtFT

$$FT \longrightarrow DtFT : s[k] = s(kT_{sa})$$

$$\begin{array}{ll} \underline{\textbf{Vztahy mezi FT a DtFT}} & \text{FT} \longrightarrow \text{DtFT}: s[k] = s(kT_{\text{sa}}) \\ S_d(\Omega) = \frac{1}{T_{\text{sa}}} \sum_{m=-\infty}^{\infty} S_s \Big(\frac{\Omega - m2\Pi}{T_{\text{sa}}} \Big) & = \frac{1}{T_{\text{sa}}} \sum_{m=-\infty}^{\infty} S_s \Big(\frac{\Omega}{T_{\text{sa}}} - m\omega_{\text{sa}} \Big) \\ S_s(\omega) = T_{\text{sa}} S_d(T_{\text{sa}}\omega) & \text{pro } \omega \in \left(-\frac{\omega_{\text{sa}}}{2}; \frac{\omega_{\text{sa}}}{2} \right) \end{array}$$

$$=rac{1}{T_{
m sa}}\sum_{m=-\infty}^{\infty}S_{s}\Big(rac{\Omega}{T_{
m sa}}-m\omega_{
m sa}\Big)$$

$$S_s(\omega) = T_{\rm sa} S_d(T_{\rm sa} \omega)$$

pro
$$\omega \in \left(-\frac{\omega_{\text{sa}}}{2}; \frac{\omega_{\text{sa}}}{2}\right)$$

Vzorkovací podmínka: $\omega_{\rm sa} > 2\omega_m \implies$ vzorky nesou veškerou informaci o s(t)

Postup obnovení s(t) z s[k]

$$s(t) = \sum_{k=-\infty}^{\infty} s[k] \ \mathrm{Sa}\big(\frac{\omega_{\mathrm{sa}}}{2}(t-kT_{\mathrm{sa}})\big)$$

Finitní / Periodický signál:

$$s_{\mathrm{per}}(t) = s_{\mathrm{fin}}(t) \text{ pro } t \in \left(-\frac{T_0}{2}; \frac{T_0}{2}\right) \Longleftrightarrow S(n\omega_0) = T_0 c_n$$

$$s_{\mathrm{per}}[k] = s_{\mathrm{fin}}[k] \text{ pro } k \in < k_p; k_p + N_0 - 1 > \Longleftrightarrow S(n\Omega_0) = N_0 d_n$$

Přímá DFT

$$D[n] = \text{DFT}\{d[k]\} = \sum_{k=0}^{N-1} d[k]e^{-jn\frac{2\pi}{N}k}$$

Zpětná DFT

$$d[k] = DFT^{-1}\{D[k]\} = \frac{1}{N} \sum_{n=0}^{N-1} D[n]e^{jn\frac{2\pi}{N}k}$$

Platí linearita, periodicita D[n] a d[k] s periodou N

Parsevalova rovnost

$$\sum_{k=0}^{N-1} |d[k]|^2 = \frac{1}{N} \sum_{n=0}^{N-1} |D[n]|^2$$

Soustavy

•
$$y = A[x(t)] (CT), y = A[x[k]] (DT)$$

Kauzální soustavy:

$$\mathbf{x(t)}$$
 = 0, $\forall t < t_0 \Longrightarrow y(t) = 0, \forall t < t_0$

• Nekauzální soustavy: nelze fyzikálně realizovat (ideální filtry)

Stabilita:

BIBO —
$$\int_{-\infty}^{\infty} \lvert h(\tau) \rvert \, \mathrm{d}\tau < \infty$$
nebo $\sum_{k=-\infty}^{\infty} \lvert h[k] \rvert < \infty$

Nestabilní systém: ideální rezonanční obvod, integrátor

• \mathcal{L} : póly mají zápornou reálnou část, $Re(p_i) < 0$

• \mathcal{Z} : póly leží uvnitř jednotkové kružnice $|p_i|$ < 1

Časová invariantnost:

operátor soustavy A je v čase neměnný $y(t-\tau)=A[x(t-\tau)]$

• Linearita: platí princip superpozice (lineární kombinace)

LTI soustava:

• Impulsová odezva: $h(t) = A[\delta(t)]$

Systémová funkce

• Impulsova odežva:
$$h(t) = A[b(t)]$$
• Výstupní signál: $y(t) = \int_{-\infty}^{\infty} x(\tau)h(t-\tau) \,\mathrm{d}\tau$

$$\mathrm{CT} \longrightarrow H(p) = \mathcal{L}\{h(t)\} = \int_{O}^{\infty} s(t)e^{-pt} \,\mathrm{d}t$$

$$\mathrm{DT} \longrightarrow H(w) = \mathcal{Z}(h[k]) = \sum_{k=0}^{\infty} s[k]z^{-k}$$

Přenosová funkce

$$CT \longrightarrow H(\omega) = \mathcal{F}\{h(t)\}, DT \longrightarrow H(\Omega) = dt\mathcal{F}(h[k])$$