

Continuous-time periodic square wave 连续时间方波

$$x(t) = \begin{cases} 1 & |t| < T_1 \\ 0 & T_1 < |t| < \frac{T}{2} \end{cases} \quad a_k = \frac{1}{T} \int_{-T_1}^{T_1} e^{-jk\omega_0 t} dt = \begin{cases} \frac{2T_1}{T} & k = 0 \\ \frac{e^{-jk\omega_0 T_1} - e^{jk\omega_0 T_1}}{jk\omega_0 T} & k \neq 0 \end{cases} = \begin{cases} \frac{2T_1}{T} & k = 0 \\ \frac{\sin(k\omega_0 T_1)}{k\pi} & k \neq 0 \end{cases}$$

等比数列

通项公式: $a_n = a_1 q^{n-1}$
 两项关系: $a_n = a_m q^{n-m}$
 求和公式: $S_n = a_1 \frac{1-q^n}{1-q} = \frac{a_1 - a_n q}{1-q}$

Discrete-time periodic square wave 离散时间方波

When $k = 0, \pm N, \pm 2N, \dots$, $a_k = \frac{1}{N} \sum_{n=-N}^{N-1} x[n] e^{-jk\omega_0 n} = \frac{1}{N} \sum_{n=-N}^{N-1} e^{-jk\frac{2\pi}{N}n} = \frac{1}{N} \sum_{n=-N}^{N-1} 1 = \frac{2N+1}{N}$

When $k \neq 0, \pm N, \pm 2N, \dots$, $a_k = \frac{1}{N} \sum_{n=-N}^{N-1} x[n] e^{-jk\omega_0 n} = \frac{1}{N} \sum_{n=-N}^{N-1} e^{-jk\frac{2\pi}{N}n} = \frac{1}{N} e^{jk\frac{2\pi}{N}N} \frac{1 - e^{-jk\frac{2\pi}{N}(2N+1)}}{1 - e^{-jk\frac{2\pi}{N}}} = \frac{1}{N} \frac{\sin\left(\frac{2k\pi(N+1)}{N}\right)}{\sin\left(\frac{k\pi}{N}\right)}$

化简技巧 $1 - e^{-jk\frac{2\pi}{N}} = e^{-jk\frac{2\pi}{N}} (e^{jk\frac{2\pi}{N}} - e^{-jk\frac{2\pi}{N}})$

Even and odd decomposition

$\mathcal{E}\{x[t]\} = \frac{1}{2}\{x(t) + x(-t)\}$
 $\mathcal{O}\{x[t]\} = \frac{1}{2}\{x(t) - x(-t)\}$
 奇分解围绕原点旋转除 2, 偶分解围绕 y 轴变换除 2

系统性质的判据

系统性质的判据	输入输出关系	单位冲激响应
Memoryless	Output at $t = t_0$ depends only on the value of input at $t = t_0$	$h(t) = 0$ for $t \neq 0$
Invertible	There exist an inverse system	$\exists h_1[n]$ s.t. $h[n] * h_1[n] = \delta[n]$
Causality	Output at this time only depends on values of the input at the present time and in the past	$h[n] = 0$ for $n < 0$
Stability	BIBO	$\int_{-\infty}^{\infty} h(\tau) d\tau < \infty$
Time-invariance	Let $x_1(t) = x(t - t_0)$ Check $y_1(t) = ? y(t - t_0)$	Must satisfy
Linearity	Let $x_1(t), x_2(t), x_3(t) = x_1(t) + x_2(t)$ Check $y_3(t) = ? ay_1(t) + by_2(t)$	Must satisfy

Convolution 卷积

$$y[n] = \sum_{k=-\infty}^{\infty} x[k]h[n-k] = \sum_{k=-\infty}^{\infty} x[n-k]h[k]$$

$$y(t) = \int_{-\infty}^{\infty} x(\tau)h(t-\tau)d\tau = \int_{-\infty}^{\infty} x(t-\tau)h(\tau)d\tau$$

一个函数的 t 换成 τ , 另一个函数的 t 换成 $t-\tau$; 如果结果以原点为界, 记得写成 $u[n]u(t)$ 的形式; $x(\tau)$ 的图像正常, $h(t-\tau)$ 的图像关于 y 轴翻转后, 原点为 t

Singularity functions

$u_k(t)$ 求导; $u_{-k}(t)$ 积分; $u_1(t)$ 是 unit doublet

Impulse train

$$x(t) = \sum_{k \in \mathbb{Z}} \delta(t - kT) \xleftrightarrow{FS} a_k = \frac{1}{T} \int_{-\frac{T}{2}}^{\frac{T}{2}} \delta(t) e^{-jk\omega_0 t} dt = \frac{1}{T}$$

Properties of convolution 卷积的性质

$x(t) * \delta(t) = x(t)$
 $x(t) * \delta(t - t_0) = x(t - t_0)$
 $x(t - t_1) * \delta(t - t_2) = x(t - t_1 - t_2)$
 $x(t) * \delta'(t) = x'(t)$
 $x(t) * u(t) = x^{-1}(t) = \int_{-\infty}^t x(\tau) d\tau$
 $x(t) * h(t) = x'(t) * h^{-1}(t)$

Euler's formula 欧拉公式

$e^{j\theta} = \cos \theta + j \sin \theta$
 $\cos \theta = \frac{e^{j\theta} + e^{-j\theta}}{2}$
 $\sin \theta = \frac{e^{j\theta} - e^{-j\theta}}{2j}$

诱导公式

$\sin(2k\pi + \alpha) = \sin \alpha$
 $\cos(2k\pi + \alpha) = \cos \alpha$
 $\sin(-\alpha) = -\sin \alpha$
 $\cos(-\alpha) = \cos \alpha$
 $\sin(\pi - \alpha) = \sin \alpha$
 $\cos(\pi - \alpha) = -\cos \alpha$
 $\sin(\pi + \alpha) = -\sin \alpha$
 $\cos(\pi + \alpha) = -\cos \alpha$
 $\sin\left(\frac{\pi}{2} - \alpha\right) = \cos \alpha$
 $\cos\left(\frac{\pi}{2} - \alpha\right) = \sin \alpha$
 $\sin\left(\frac{\pi}{2} + \alpha\right) = \cos \alpha$
 $\cos\left(\frac{\pi}{2} + \alpha\right) = -\sin \alpha$
 $\operatorname{tg}(k\pi + \alpha) = \operatorname{tg} \alpha$
 $\operatorname{tg}(-\alpha) = -\operatorname{tg} \alpha$
 $\operatorname{tg}(\pi - \alpha) = -\operatorname{tg} \alpha$
 $\operatorname{tg}(\pi + \alpha) = \operatorname{tg} \alpha$
 $\operatorname{tg}\left(\frac{\pi}{2} - \alpha\right) = \operatorname{ctg} \alpha$
 $\operatorname{tg}\left(\frac{\pi}{2} + \alpha\right) = -\operatorname{ctg} \alpha$

Fourier Series 傅里叶级数

$x(t) = e^{st} \xrightarrow{LTI} y(t) = H(s)e^{st}$ $\sum_k a_k e^{s_k t} \xrightarrow{LTI} \sum_k a_k H(s_k) e^{s_k t}$	$x[n]z^n \xrightarrow{LTI} y[n] = H(z)z^n$ $\sum_k a_k z_k^n \xrightarrow{LTI} \sum_k a_k H(z_k) z_k^n$
$H(s) = \int_{-\infty}^{\infty} h(t) e^{-st} dt$ $H(j\omega) = \int_{-\infty}^{\infty} h(t) e^{-j\omega t} dt$	$H(z) = \sum_{k=-\infty}^{\infty} h[k] z^{-k}$ $H(e^{j\omega}) = \sum_{n=-\infty}^{\infty} h[n] e^{-j\omega n}$
$x(t) = \sum_{k=-\infty}^{\infty} a_k e^{jk\omega_0 t}$ $a_k = \frac{1}{T} \int_T x(t) e^{-jk\omega_0 t} dt$	$x[n] = \sum_{k=-\infty}^{\infty} a_k e^{jk\omega_0 n}$ $a_k = \frac{1}{N} \sum_{n=-\infty}^{\infty} x[n] e^{-jk\omega_0 n}$

TABLE 17.1 The method of undetermined coefficients for selected equations of the form

$$ay'' + by' + cy = G(x).$$

If $G(x)$ has a term that is a constant multiple of ...	And if	Then include this expression in the trial function for y_p .
e^{rx}	r is not a root of the auxiliary equation r is a single root of the auxiliary equation r is a double root of the auxiliary equation	Ae^{rx} Axe^{rx} Ax^2e^{rx}
$\sin kx, \cos kx$	ki is not a root of the auxiliary equation	$B \cos kx + C \sin kx$
$px^2 + qx + m$	0 is not a root of the auxiliary equation 0 is a single root of the auxiliary equation 0 is a double root of the auxiliary equation	$Dx^2 + Ex + F$ $Dx^3 + Ex^2 + Fx$ $Dx^4 + Ex^3 + Fx^2$

和差化积公式与积化和差公式

$$\begin{aligned}\sin \alpha + \sin \beta &= 2 \sin \frac{\alpha + \beta}{2} \cos \frac{\alpha - \beta}{2} \\ \sin \alpha - \sin \beta &= 2 \cos \frac{\alpha + \beta}{2} \sin \frac{\alpha - \beta}{2} \\ \cos \alpha + \cos \beta &= 2 \cos \frac{\alpha + \beta}{2} \cos \frac{\alpha - \beta}{2} \\ \cos \alpha - \cos \beta &= -2 \sin \frac{\alpha + \beta}{2} \sin \frac{\alpha - \beta}{2} \\ \sin \alpha \cos \beta &= \frac{1}{2} [\sin(\alpha + \beta) + \sin(\alpha - \beta)] \\ \cos \alpha \sin \beta &= \frac{1}{2} [\sin(\alpha + \beta) - \sin(\alpha - \beta)] \\ \cos \alpha \cos \beta &= \frac{1}{2} [\cos(\alpha + \beta) + \cos(\alpha - \beta)] \\ \sin \alpha \sin \beta &= \frac{1}{2} [\cos(\alpha + \beta) - \cos(\alpha - \beta)]\end{aligned}$$

自变量变换
Systematic approach: $x(t) \rightarrow x(t + \beta) \rightarrow x(\alpha t + \beta)$

Real, even, odd properties of a signal
If $x(t)$ is real, then from the synthesis equation:
$$\sum_{k \in \mathbb{R}} a_k e^{jk\omega_0 t} = \sum_{k \in \mathbb{R}} a_k^* e^{-jk\omega_0 t} = \sum_{-k \in \mathbb{R}} a_{-k}^* e^{jk\omega_0 t} \Rightarrow a_k = a_{-k}^*$$

If $x(t)$ is real and even, then $x(t) = x(-t) \Rightarrow a_k = a_{-k}$; $a_{-k} = a_{-k}^* \Rightarrow a_k = a_k^*$
Hence a_k is real and even.
Similarly, if $x(t)$ is real and odd, then $a_k = -a_{-k}$ and $a_k = -a_k^*$, a_k is purely imaginary and odd.

Nth order linear constant-coefficient differential equation
Expression: $\sum_{k=0}^N a_k \frac{d^k y(t)}{dt^k} = \sum_{k=0}^M b_k \frac{d^k x(t)}{dt^k}$
Solution: $y(t) = y_p(t) + y_h(t)$, where $y_h(t) = A_1 e^{s_1 t} + \dots + A_N e^{s_N t}$
Causal and LTI \Leftrightarrow Initial rest (i.e. if $x(t) = 0$ for $t < t_0$ then $y(t) = 0$ for $t < t_0$)
Nth order linear constant-coefficient difference equation
Expression: $\sum_{k=0}^N a_k y[n-k] = \sum_{k=0}^M b_k x[n-k]$
Solution: $y[n] = y_p[n] + y_h[n]$, where $y_h[n] = A_1 z_1^n + \dots + A_N z_N^n$
Causal and LTI \Leftrightarrow Initial rest (i.e. if $x[n] = 0$ for $n < n_0$ then $y[n] = 0$ for $n < n_0$)

TABLE 3.1 PROPERTIES OF CONTINUOUS-TIME FOURIER SERIES

Property	Section	Periodic Signal	Fourier Series Coefficients
Linearity	3.5.1	$Ax(t) + By(t)$	$Aa_k + Bb_k$
Time Shifting	3.5.2	$x(t - t_0)$	$a_k e^{-jk\omega_0 t_0} = a_k e^{-jk(2\pi/T)t_0}$
Frequency Shifting	3.5.6	$e^{j\omega_0 t} x(t)$	a_{k-M}
Conjugation	3.5.6	$x^*(t)$	a_{-k}^*
Time Reversal	3.5.3	$x(-t)$	a_{-k}
Time Scaling	3.5.4	$x(\alpha t), \alpha > 0$ (periodic with period T/α)	a_k
Periodic Convolution		$\int_T x(\tau)y(t-\tau)d\tau$	$T a_k b_k$
Multiplication	3.5.5	$x(t)y(t)$	$\sum_{l=-\infty}^{\infty} a_l b_{k-l}$
Differentiation		$\frac{d}{dt} x(t)$	$jk\omega_0 a_k = jk \frac{2\pi}{T} a_k$
Integration		$\int_{-\infty}^t x(t') dt'$ (finite valued and periodic only if $a_0 = 0$)	$\left(\frac{1}{jk\omega_0} \right) a_k = \left(\frac{1}{jk(2\pi/T)} \right) a_k$
Conjugate Symmetry for Real Signals	3.5.6	$x(t)$ real	$a_k = a_{-k}^*$ $\begin{cases} \text{Re}\{a_k\} = \text{Re}\{a_{-k}\} \\ \text{Im}\{a_k\} = -\text{Im}\{a_{-k}\} \\ a_k = a_{-k} \end{cases}$ $\angle a_k = -\angle a_{-k}$
Real and Even Signals	3.5.6	$x(t)$ real and even	a_k real and even
Real and Odd Signals	3.5.6	$x(t)$ real and odd	a_k purely imaginary and odd
Even-Odd Decomposition of Real Signals		$\begin{cases} x_e(t) = \text{Re}\{x(t)\} \\ x_o(t) = \text{Od}\{x(t)\} \end{cases}$	$\begin{cases} [x(t) \text{ real}] \\ [x(t) \text{ real}] \\ [x(t) \text{ real}] \end{cases}$ $\text{Re}\{a_k\}$ $j\text{Im}\{a_k\}$

Parseval's Relation for Periodic Signals

$$\frac{1}{T} \int_T |x(t)|^2 dt = \sum_{k=-\infty}^{+\infty} |a_k|^2$$

TABLE 3.2 PROPERTIES OF DISCRETE-TIME FOURIER SERIES

Property	Section	Periodic Signal	Fourier Series Coefficients
Linearity		$Ax[n] + By[n]$	$Aa_k + Bb_k$
Time Shifting		$x[n - n_0]$	$a_k e^{-jk(2\pi/N)n_0}$
Frequency Shifting		$e^{j\omega_0 n} x[n]$	a_{k-M}
Conjugation		$x^*[n]$	a_{-k}^*
Time Reversal		$x[-n]$	a_{-k}
Time Scaling		$x[mn]$, if n is a multiple of m if n is not a multiple of m	$\frac{1}{m} a_k$ (viewed as periodic with period mN)
Periodic Convolution		$\sum_{r=0}^{N-1} x[r]y[n-r]$	$N a_k b_k$
Multiplication		$x[n]y[n]$	$\sum_{l=0}^{N-1} a_l b_{k-l}$
First Difference		$x[n] - x[n-1]$	$(1 - e^{-jk(2\pi/N)}) a_k$
Running Sum		$\sum_{k=-\infty}^n x[k]$ (finite valued and periodic only if $a_0 = 0$)	$\left(\frac{1}{1 - e^{-jk(2\pi/N)}} \right) a_k$
Conjugate Symmetry for Real Signals		$x[n]$ real	$a_k = a_{-k}^*$ $\begin{cases} \text{Re}\{a_k\} = \text{Re}\{a_{-k}\} \\ \text{Im}\{a_k\} = -\text{Im}\{a_{-k}\} \\ a_k = a_{-k} \end{cases}$ $\angle a_k = -\angle a_{-k}$
Real and Even Signals		$x[n]$ real and even	a_k real and even
Real and Odd Signals		$x[n]$ real and odd	a_k purely imaginary and odd
Even-Odd Decomposition of Real Signals		$\begin{cases} x_e[n] = \text{Re}\{x[n]\} \\ x_o[n] = \text{Od}\{x[n]\} \end{cases}$	$\begin{cases} [x[n] \text{ real}] \\ [x[n] \text{ real}] \\ [x[n] \text{ real}] \end{cases}$ $\text{Re}\{a_k\}$ $j\text{Im}\{a_k\}$

Parseval's Relation for Periodic Signals

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