二.必做题 (共1 题,33.3分)

1.

Oppenheim 课本,第二章课后习题,2.17, 2.33, 2.36, 2.38, 2.45, 2.46 Oppenheim 课本,第三章课后习题,3.3, 3.6, 3.9, 3.13, 3.21, 3.25

答案:

答案解析:

难度: 易

知识点:

三.选做题 (共1 题,33.4分)

1.

下列题目中任选至少 3 道完成

Oppenheim 课本,第二章课后习题,2.56, 2.60, 2.65, 2.84, 2.85, 2.86 下列题目中任选至少 3 道完成

Oppenheim 课本,第三章课后习题,3.22, 3.42, 3.49, 3.52, 3.56, 3.57

2.17. (a) Determine the Fourier transform of the sequence

$$r[n] = \begin{cases} 1, & 0 \le n \le M, \\ 0, & \text{otherwise.} \end{cases}$$

(b) Consider the sequence

$$w[n] = \begin{cases} \frac{1}{2} \left[1 - \cos\left(\frac{2\pi n}{M}\right) \right], & 0 \le n \le M, \\ 0, & \text{otherwise.} \end{cases}$$

Sketch w[n] and express $W(e^{j\omega})$, the Fourier transform of w[n], in terms of $R(e^{j\omega})$, the Fourier transform of r[n]. (*Hint*: First express w[n] in terms of r[n] and the complex exponentials $e^{j(2\pi n/M)}$ and $e^{-j(2\pi n/M)}$.)

(c) Sketch the magnitude of $R(e^{j\omega})$ and $W(e^{j\omega})$ for the case when M=4.

[解]

(a).

$$\begin{split} r[n] &= \begin{cases} 1 & 0 \leq n \leq M \\ 0 & otherwise \end{cases} \\ DTFT\{r[n]\} &= \sum_{n=-\infty}^{+\infty} r[n] e^{-j\omega n} = \sum_{n=0}^{M} e^{-j\omega n} = \frac{1 - e^{-j\omega(M+1)}}{1 - e^{-j\omega}} \\ &= \frac{\left(e^{+j\frac{\omega}{2}(M+1)} - e^{-j\frac{\omega}{2}(M+1)}\right) e^{-j\frac{\omega}{2}(M+1)}}{\left(e^{+j\frac{\omega}{2}} - e^{-j\frac{\omega}{2}}\right) e^{-j\frac{\omega}{2}}} = e^{-j\frac{\omega}{2}M} \frac{\sin\left(\frac{\omega}{2}(M+1)\right)}{\sin\left(\frac{\omega}{2}\right)} \end{split}$$

(b). 根据题目给出的 Hint, 我们了解需要从(a)中找寻思路:

$$w[n] = \begin{cases} \frac{1}{2} \left[1 - \cos\left(\frac{2\pi n}{M}\right) \right] & 0 \le n \le M \\ 0 & otherwise \end{cases}$$

$$DTFT\{w[n]\} = \frac{1}{2} DTFT\{r[n]\} - \frac{1}{2} \sum_{n=-\infty}^{+\infty} \cos\left(\frac{2\pi n}{M}\right) e^{-j\omega n}$$

$$\cos\left(\frac{2\pi n}{M}\right) = \frac{1}{2} \left(e^{+j\frac{2\pi}{M}n} + e^{-j\frac{2\pi}{M}n}\right)$$
这里记 $R(e^{j\omega}) = DTFT\{r[n]\}$ $DTFT\{w[n]\} = W(e^{j\omega})$

$$\frac{1}{2} \sum_{n=-\infty}^{+\infty} \cos\left(\frac{2\pi n}{M}\right) e^{-j\omega n} = \frac{1}{4} R\left(e^{j\left(\omega - \frac{2\pi}{M}\right)}\right) + \frac{1}{4} R\left(e^{j\left(\omega + \frac{2\pi}{M}\right)}\right)$$

$$W(e^{j\omega}) = \frac{1}{2} R(e^{j\omega}) - \frac{1}{4} R\left(e^{j\left(\omega - \frac{2\pi}{M}\right)}\right) - \frac{1}{4} R\left(e^{j\left(\omega + \frac{2\pi}{M}\right)}\right)$$
其中 $R(e^{j\omega}) = e^{-j\frac{\omega}{2}M} \frac{\sin\left(\frac{\omega}{2}(M+1)\right)}{\sin\left(\frac{\omega}{2}\right)}$

无论是考试还是作业, 表达到这个形式就很够了, 不需要化简。

(c).

$$M = 4$$

我们只需要做幅频特性的图即可(Magnitude)

$$R(e^{j\omega}) = e^{-j\frac{\omega}{2}M} \frac{\sin\left(\frac{\omega}{2}(M+1)\right)}{\sin\left(\frac{\omega}{2}\right)} = |R(e^{j\omega})|e^{+j\angle R(e^{j\omega})} = \left|\frac{\sin\left(\frac{\omega}{2}(M+1)\right)}{\sin\left(\frac{\omega}{2}\right)}\right|e^{+j\left(-\frac{\omega}{2}M\right)}$$

$$R(e^{j\omega}) = \left|\frac{\sin\left(\frac{5\omega}{2}\right)}{\sin\left(\frac{\omega}{2}\right)}\right|e^{+j(-2\omega)}$$

$$|H (e^{\lambda}j\omega)|$$

$$V(e^{j\omega}) = W(e^{j\omega}) = \frac{1}{2}R(e^{j\omega}) - \frac{1}{4}R\left(e^{j\left(\omega-\frac{\pi}{2}\right)}\right) - \frac{1}{4}R\left(e^{j\left(\omega+\frac{\pi}{2}\right)}\right)$$

频域左右平移^π/₂后取幅频特性即可,图省略。

$$y[n] = -2x[n] + 4x[n-1] - 2x[n-2].$$

- (a) Determine the impulse response of this system.
- (b) Determine the frequency response of this system. Express your answer in the form

$$H(e^{j\omega}) = A(e^{j\omega})e^{-j\omega n_d}$$

where $A(e^{j\omega})$ is a real function of ω . Explicitly specify $A(e^{j\omega})$ and the delay n_d of this system.

- (c) Sketch a plot of the magnitude $|H(e^{j\omega})|$ and a plot of the phase $\angle H(e^{j\omega})$.
- (d) Suppose that the input to the system is

$$x_1[n] = 1 + e^{j0.5\pi n} \qquad -\infty < n < \infty.$$

Use the frequency response function to determine the corresponding output $y_1[n]$.

(e) Now suppose that the input to the system is

$$x_2[n] = (1 + e^{j0.5\pi n})u[n]$$
 $-\infty < n < \infty.$

Use the defining difference equation or discrete convolution to determine the corresponding output $y_2[n]$ for $-\infty < n < \infty$. Compare $y_1[n]$ and $y_2[n]$. They should be equal for certain values of n. Over what range of values of n are they equal?

[解]:

(a).

这里我们需要求取所谓的"impulse response", 根据定义我们只需要令:

$$x[n] = \delta[n]$$

$$y[n] = -2\delta[n] + 4\delta[n-1] - 2\delta[n-2]$$

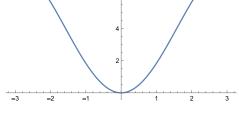
$$h[n] = y[n]|_{x[n] = \delta[n]} = -2\delta[n] + 4\delta[n-1] - 2\delta[n-2]$$

(b).

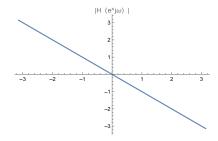
$$\begin{split} H\!\left(e^{j\omega}\right) &= DTFT\{-2\delta[n] + 4\delta[n-1] - 2\delta[n-2]\} = -2 + 4e^{-j\omega} - 2e^{-j2\omega} \\ &= 2e^{-j\omega} \left[2 - \left(e^{+j\omega} + e^{-j\omega}\right)\right] = 2e^{-j\omega} (2 - 2cos\omega) = 4e^{-j\omega} (1 - cos\omega) \\ &\quad H\!\left(e^{j\omega}\right) = 4(1 - cos\omega)e^{-j\omega n_d} = 4(1 - cos\omega)e^{-j\omega} \end{split}$$

(c).

$$|H(e^{j\omega})| = |4(1 - \cos\omega)| = 4(1 - \cos\omega)$$
|H(e^{j\omega})|
|B(e^{j\omega})|
|B(e^{j\omega})|
|B(e^{j\omega})|



$$\angle H(e^{j\omega}) = -\omega$$



(d).

$$x_1[n] = 1 + e^{+j\frac{\pi}{2}n}$$

$$DTFT\{x_1[n]\} = X_1(e^{j\omega}) = 2\pi\delta(\omega) + 2\pi\delta\left(\omega - \frac{\pi}{2}\right)$$

$$Y_1(e^{j\omega}) = X_1(e^{j\omega})H(e^{j\omega}) = 4(1 - \cos\omega)e^{-j\omega}2\pi\delta(\omega) + 4(1 - \cos\omega)e^{-j\omega}2\pi\delta\left(\omega - \frac{\pi}{2}\right)$$

$$Y_1(j\omega) = 0 + 2\pi * 4\left(1 - \cos\left(\frac{\pi}{2}\right)\right)e^{-j\frac{\pi}{2}}\delta\left(\omega - \frac{\pi}{2}\right) = 2\pi * \left(4e^{-j\frac{\pi}{2}}\right)\delta\left(\omega - \frac{\pi}{2}\right)$$

$$y_1[n] = -4j e^{+j\frac{\pi}{2}n}$$

(e).

$$\begin{split} x_2[n] &= \left(1 + e^{+j\frac{\pi}{2}n}\right) u[n] \\ y_2[n] &= -2x_2[n] + 4x_2[n-1] - 2x_2[n-2] \\ x_2[n-1] &= \left(1 + e^{+j\frac{\pi}{2}(n-1)}\right) u[n-1] = \left(1 - je^{+j\frac{\pi}{2}n}\right) u[n-1] \\ x_{@}[n-2] &= \left(1 + e^{+j\frac{\pi}{2}(n-2)}\right) u[n-2] = \left(1 - e^{+j\frac{\pi}{2}n}\right) u[n-2] \\ y_2[n] &= -2\left(1 + e^{+j\frac{\pi}{2}n}\right) u[n] + 4\left(1 - je^{+j\frac{\pi}{2}n}\right) u[n-1] - 2\left(1 - e^{+j\frac{\pi}{2}n}\right) u[n-2] \\ n &\geq 2 \forall \bar{n} \end{split}$$

$$y_2[n] = y_1[n]$$

2.36. An LTI discrete-time system has frequency response given by

$$H(e^{j\omega}) = \frac{(1-je^{-j\omega})(1+je^{-j\omega})}{1-0.8e^{-j\omega}} = \frac{1+e^{-j2\omega}}{1-0.8e^{-j\omega}} = \frac{1}{1-0.8e^{-j\omega}} + \frac{e^{-j2\omega}}{1-0.8e^{-j\omega}}.$$

- (a) Use one of the above forms of the frequency response to obtain an equation for the impulse response h[n] of the system.
- (b) From the frequency response, determine the difference equation that is satisfied by the input x[n] and the output y[n] of the system.
- (c) If the input to this system is

$$x[n] = 4 + 2\cos(\omega_0 n)$$
 for $-\infty < n < \infty$,

for what value of ω_0 will the output be of the form

$$y[n] = A = constant$$

for $-\infty < n < \infty$? What is the constant A?

[解]:

我们考虑经典变换,形如 $x[n] = a^n u[n]$ |a| < 1

$$DTFT\{x[n]\} = \sum_{n=-\infty}^{+\infty} x[n]e^{-j\omega n} = \sum_{n=0}^{+\infty} a^n e^{-j\omega n} = \sum_{n=0}^{+\infty} \left(ae^{-j\omega}\right)^n = \lim_{N \to +\infty} \frac{1 - \left(ae^{-j\omega}\right)^{N+1}}{1 - ae^{-j\omega}}$$
$$= \frac{1}{1 - ae^{-j\omega}}$$

(a).

显然,这里a=0.8

$$IDTFT\left\{\frac{1}{1-0.8e^{-j\omega}}\right\} = h_1[n] = (0.8)^n u[n]$$

$$IDTFT\left\{\frac{e^{-j2\omega}}{1-0.8e^{-j\omega}}\right\} = h_1[n-2] = h_2[n] = (0.8)^{n-2}u[n-2]$$

$$h[n] = h_1[n] + h_2[n] = (0.8)^n u[n] + (0.8)^{n-2}u[n-2]$$

(b).

$$h[n] = (0.8)^{n} u[n] + (0.8)^{n-2} u[n-2]$$

$$H(e^{j\omega}) = \frac{Y(e^{j\omega})}{X(e^{j\omega})} = \frac{1 + e^{-j2\omega}}{1 - 0.8e^{-j\omega}}$$

$$X(e^{j\omega})(1 + e^{-j2\omega}) = Y(e^{j\omega})(1 - 0.8e^{-j\omega})$$

形如 $X(e^{j\omega})e^{-j2\omega}$,我们可以作IDTFT:

$$IDTFT\{X(e^{j\omega})e^{-j2\omega}\}=x[n-2]$$

所以有差分方程为:

$$x[n] + x[n-2] = y[n] - 0.8y[n-1]$$

保险起见,最后移项:

$$y[n] = 0.8y[n-1] + x[n] + x[n-2]$$

(c).

$$x[n] = 4 + 2\cos(\omega_0 n) = 4\cos(\omega n)|_{\omega=0} + 2\cos(\omega_0 n)$$
$$H(e^{j\omega}) = |H(e^{j\omega})|e^{+j\angle H(e^{j\omega})}$$

问题其实就是形如 $\cos(\omega_0 n)$ 输入LTISystem,输出会是如何

$$\cos(\omega_0 n) = \frac{1}{2} \left(e^{+j\omega_0 n} + e^{-j\omega_0 n} \right)$$

先给出我们之前推到过的结论:

考虑现在我们对于一个单位冲激响应为h[n]的LTI系统给入的输入为 $x[n]=e^{j\omega_{in}n}$

$$y[n] = h[n] * x[n] = \sum_{k=-\infty}^{+\infty} h[k] e^{j\omega_i(n-k)} = e^{j\omega_i n} \sum_{k=-\infty}^{+\infty} h[k] e^{-j\omega_i k} = e^{j\omega_i n} H(e^{j\omega})|_{\omega=\omega_i}$$
$$= e^{j\omega_i n} H(e^{j\omega_i})$$

$$x[n] = \cos(\omega_0 n) = \frac{1}{2} \left(e^{+j\omega_0 n} + e^{-j\omega_0 n} \right)$$

$$y[n] = \frac{1}{2}e^{+j\omega_0 n}H(e^{+j\omega_0}) + \frac{1}{2}e^{-j\omega_0 n}H(e^{-j\omega_0})$$

考虑这是一个实系统:

$$H(e^{j\omega}) = |H(e^{j\omega})|e^{+j\angle H(e^{j\omega})}$$

那么会有(我们习题课讲过这个推论):

$$\left|H(e^{j\omega})\right| = \left|H(e^{j(-\omega)})\right|$$

$$\angle H(e^{j\omega}) = -\angle H(e^{j(-\omega)})$$

所以会有:

$$y[n] = \frac{1}{2} |H(e^{+j\omega_0})| e^{+j[\omega_0 n \angle H(e^{j\omega_0})]} + \frac{1}{2} |H(e^{+j\omega_0})| e^{-j[\omega_0 n + \angle H(e^{j\omega_0})]}$$
$$= |H(e^{+j\omega_0})| \cos(\omega_0 n + \angle H(e^{j\omega}))$$

所以本题结果为:

$$y[n] = 4|H(e^{+j0})| + 2|H(e^{+j\omega_0})|\cos(\omega_0 n + \angle H(e^{j\omega})) = constant = A$$
$$|H(e^{+j\omega_0})| = 0$$
$$|H(e^{+j\omega_0})| = \left|\frac{1 + e^{-j2\omega_0}}{1 - 0.8e^{-j\omega_0}}\right| = 0$$

 $1 + e^{-j2\omega_0} = 0$

$$\omega_0 = \frac{\pi}{2} + 2k\pi \qquad k \in \mathbb{N}$$

$$A = 40$$

Figure P2.38

The impulse responses of the two systems are:

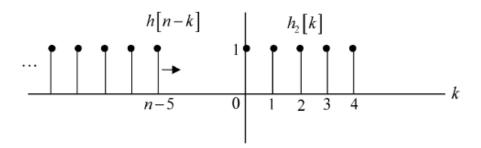
$$h_1[n] = u[n-5]$$
 and $h_2[n] = \begin{cases} 1 & 0 \le n \le 4 \\ 0 & \text{otherwise.} \end{cases}$

- (a) Make a sketch showing both $h_2[k]$ and $h_1[n-k]$ (for some arbitrary n < 0) as functions of k
- (b) Determine $h[n] = h_1[n] * h_2[n]$, the impulse response of the overall system. Give your answer as an equation (or set of equations) that define h[n] for $-\infty < n < \infty$ or as a carefully labelled plot of h[n] over a range sufficient to define it completely.

[解]:

本题中两个系统产生级联(Cascade)关系

A.

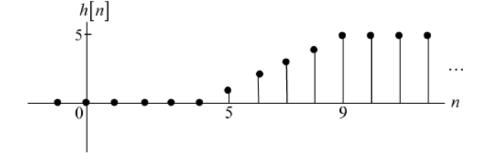


B. Clearly, h[n] = 0 for n-5 < 0 or n < 5.

Then h[n] increases linearly until n-5=4 or n=9.

After n = 9 the output is constant at h[n] = 5.

$$h[n] = \begin{cases} 0, & n < 5 \\ n - 4, & 5 \le n < 9 \\ 5, & n > 9. \end{cases}$$



2.45. Consider the cascade of LTI discrete-time systems shown in Figure P2.45.

System 1 is described by the difference equation

$$w[n] = x[n] - x[n-1],$$

and System 2 is described by

$$h_2[n] = \frac{\sin(0.5\pi n)}{\pi n} \Longleftrightarrow H_2(e^{j\omega}) = \begin{cases} 1 & |\omega| < 0.5\pi \\ 0 & 0.5\pi < |\omega| < \pi. \end{cases}$$

The input x[n] is

$$x[n] = \cos(0.4\pi n) + \sin(.6\pi n) + 5\delta[n-2] + 2u[n].$$

Determine the overall output y[n].

(With careful thought, you will be able to use the properties of LTI systems to write down the answer by inspection.)

[解]:

先对输入予以更正

$$x[n] = \cos(0.4\pi n) + \sin(0.6\pi n) + 5\delta[n-2] + 2u[n]$$

这个里面其实本质上只有u[n]非常不好处理,因为我们求过u[n]的DTFT,频域上直接变换不现实,那样会相当地复杂。

$$w[n] = \cos(0.4\pi n) - \cos[0.4\pi(n-1)] + \sin(0.6\pi n) - \sin[0.6\pi(n-1)] + \delta[n-2] - \delta[n-3] + 2u[n] - 2u[n-1]$$

第一个LTI系统这么设计是有用意的,这样就会消去u[n]

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

$$w[n] = \cos(0.4\pi n) - \cos[0.4\pi(n-1)] + \sin(0.6\pi n) - \sin[0.6\pi(n-1)] + 5\delta[n-2] - 5\delta[n-3] + 2\delta[n]$$

所以说,本质上我们只需要探究 $\cos(\omega_0 n)$ 与 $\sin(\omega_0 n)$ 通过LTI系统后结果如何 其实我们在 2.36 题就已经深入、细致讨论过这个事情,当时我们讨论的是 $\cos(\omega_0 n)$ 的情况,所以这里我们有:

$$\sin(\omega_0 n) = \cos\left[\omega_0 \left(n - \frac{\frac{\pi}{2}}{\omega_0}\right)\right] = \cos\left[\omega_0 \left(n - \frac{\pi}{2\omega_0}\right)\right]$$

本质上sin相对于cos也只是做了一个延迟,他们信号的本质性质都没有区别

这里我们使用 2.36 的结论

所以会有: ↩

$$y[n] = \frac{1}{2} |H(e^{+j\omega_0})| e^{+j[\omega_0 n \angle H(e^{j\omega_0})]} + \frac{1}{2} |H(e^{+j\omega_0})| e^{-j[\omega_0 n + \angle H(e^{j\omega_0})]}$$
$$= |H(e^{+j\omega_0})| \cos(\omega_0 n + \angle H(e^{j\omega})) \leftarrow$$

$$H(e^{j\omega}) = \begin{cases} 1 & |\omega| < \frac{\pi}{2} \\ 0 & otherwise \end{cases}$$

对于 $x_1[n] = \cos(0.4\pi n) - \cos[0.4\pi(n-1)]$ 有:

$$|H(e^{j(0.4\pi)})| = 1$$
 $\angle H(e^{j(0.4\pi)}) = 0$

输出为:

$$y_1[n] = \cos(0.4\pi n) - \cos(0.4\pi (n-1))$$

有同学大概会对这个延迟有疑惑,这里其实本质上是这个样子的:

$$DTFT\{x[n-1]\} = e^{-j\omega}X(e^{j\omega})$$

$$Y(e^{j\omega}) = X(e^{j\omega})H(e^{j\omega}) = DTFT\{x[n] * h[n]\}$$

$$Y'(e^{j\omega}) = e^{-j\omega}X(e^{j\omega})H(e^{j\omega}) = e^{-j\omega}Y(e^{j\omega}) = DTFT\{x[n-1] * h[n]\}$$

$$y'[n] = IDTFT\{Y'(e^{j\omega})\} = y[n-1]$$

其实就是卷积中有一个有延迟,结果也延迟,这个是需要烂熟于心的

对于 $x_2[n] = \sin(0.6\pi n) - \sin[0.6\pi(n-1)]$ 有:

$$|H(e^{j(0.4\pi)})| = 0 \qquad \angle H(e^{j(0.4\pi)}) = 0$$
$$y_2[n] = 0$$

对于
$$x_3[n] = 5\delta[n-2] - 5\delta[n-3] + 2\delta[n]$$
有:

$$y_3[n] = x_3[n] * h[n] = 5 \frac{\sin(0.5\pi(n-2))}{\pi(n-2)} - 5 \frac{\sin(0.5\pi(n-3))}{\pi(n-3)} + 5 \frac{\sin(0.5\pi n)}{\pi n}$$

最后总结果
$$y[n] = y_1[n] + y_2[n] + y_3[n]$$

$$y[n] = \cos(0.4\pi n) - \cos(0.4\pi(n-1)) + 5\frac{\sin(0.5\pi(n-2))}{\pi(n-2)} - 5\frac{\sin(0.5\pi(n-3))}{\pi(n-3)} + 5\frac{\sin(0.5\pi n)}{\pi n}$$

2.46. The DTFT pair

$$a^n u[n] \Longleftrightarrow \frac{1}{1 - ae^{-j\omega}} \qquad |a| < 1$$
 (P2.46-1)

is given.

(a) Using Eq. (P2.46-1), determine the DTFT, $X(e^{j\omega})$, of the sequence

$$x[n] = -b^n u[-n-1] = \begin{cases} -b^n & n \le -1\\ 0 & n \ge 0. \end{cases}$$

What restriction on b is necessary for the DTFT of x[n] to exist?

(b) Determine the sequence y[n] whose DTFT is

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

[解]:

(a).

$$DTFT\{x[n]\} = \sum_{n=-\infty}^{+\infty} x[n]e^{-j\omega n} = \sum_{n=-\infty}^{-1} (-b^n)e^{-j\omega n} = -\sum_{n=-\infty}^{-1} b^n e^{-j\omega n} = -\sum_{n'=1}^{+\infty} \left(b^{-1}e^{+j\omega}\right)^{n'}$$
上式中我们做了一步换元:

$$n' = -n$$

$$DTFT\{x[n]\} == -\sum_{n'=1}^{+\infty} \left(b^{-1}e^{+j\omega}\right)^{n'} = -\left\{\lim_{N\to+\infty} \frac{1-\left(b^{-1}e^{+j\omega}\right)^{N+1}}{1-b^{-1}e^{+j\omega}} - 1\right\} = 1 - \frac{1}{1-b^{-1}e^{+j\omega}}$$

上面式子的收敛需要:

$$\left|b^{-1}e^{+j\omega}\right| < 1$$
$$|b| > 1$$

(b)

$$DTFT{y[n]} = Y(e^{j\omega}) = \frac{2e^{-j\omega}}{1 + 2e^{-j\omega}} = \frac{2}{e^{j\omega} + 2} = \frac{1}{1 + \frac{1}{2}e^{j\omega}}$$

带入(a)即可

$$y[n] = \begin{cases} -2^n & n \le 0\\ 0 & otherwise \end{cases}$$

这里因为少了一个1, 所以需要凑一下上下限, 没有难度, 大家仔细想一下即可。

选做部分

- 2.60. Consider a discrete-time LTI system with frequency response H(e^{jω}) and corresponding impulse response h[n].
 - (a) We are first given the following three clues about the system:
 - (i) The system is causal.
 - (ii) $H(e^{j\omega}) = H^*(e^{-j\omega})$
 - (iii) The DTFT of the sequence h[n+1] is real.

Using these three clues, show that the system has an impulse response of finite duration.

(b) In addition to the preceding three clues, we are now given two more clues:

(iv)
$$\frac{1}{2\pi} \int_{-\pi}^{\pi} H(e^{j\omega}) d\omega = 2$$

Is there enough information to identify the system uniquely? If so, determine the impulse response h[n]. If not, specify as much as you can about the sequence h[n].

[解]:

(a).

这里需要我们根据三个线索,证明符合这个线索的LTI系统会是有限冲激响应的,也就是到一定点数之后就全是0了,有截断(Truncation)

(i)系统是因果的(Causal):

$$h[n] = h[n]u[n]$$

这个条件阐释了时域负半轴部分

(ii)系统正负频率所对应的频域函数是共轭关系的:

$$H(e^{j\omega}) = H^*(e^{j(-\omega)})$$

我们在习题课里面其实讲过,这个系统很显然就是一个实系统,也就是 $h[n] \in R$

(iii)系统时移后的DTFT是实的:

$$DTFT\{h[n+1]\} = \sum_{n=-\infty}^{+\infty} h[n+1]e^{-j\omega n} = \sum_{n=-1}^{+\infty} h[n+1]e^{-j\omega n}$$

第三个条件说明了,系统只有三点,并且 h[0] = h[2],从而会有:

 $DTFT\{h[n+1]\} = h[0]e^{+j\omega} + h[1] + h[2]e^{-j\omega} = h[0]\{2\cos(\omega)\} + h[1]$ 所以确实是有限长度的。

(b).

$$h[n] = \frac{1}{2\pi} \int_{-\pi}^{+\pi} H(e^{j\omega}) e^{+j\omega n} d\omega$$

$$h[0] = \left\{ \frac{1}{2\pi} \int_{-\pi}^{+\pi} H(e^{j\omega}) e^{+j\omega n} d\omega \right\} \Big|_{n=0} = \frac{1}{2\pi} \int_{-\pi}^{+\pi} H(e^{j\omega}) d\omega = 2$$

$$h[2] = h[0] = 2$$

$$H(e^{j\omega}) = h[0] \{ 2\cos(\omega) \} + h[1]$$

 $\omega = \pi$ 情况下有:

$$H(e^{j\pi}) = -2h[0] + h[1] = 0$$

 $h[1] = 4$

所以这五个条件可以明确地确定这个系统的唯一性h[0] = 2 h[1] = 4 h[2] = 2

$$H(e^{j\omega}) = \begin{cases} -j, & 0 < \omega < \pi, \\ j, & -\pi < \omega < 0, \end{cases}$$

is referred to as a 90° phase shifter and is used to generate what is referred to as an analytic signal w[n] as shown in Figure P2.65-1. Specifically, the analytic signal w[n] is a complex-valued signal for which

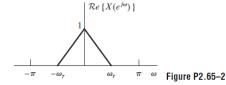
$$\mathcal{R}e\{w[n]\}=x[n],$$

$$\mathcal{I}m\{w[n]\} = y[n].$$



Figure P2.65-1

If $\Re\{X(e^{j\omega})\}$ is as shown in Figure P2.65-2 and $\Im\{X(e^{j\omega})\}=0$, determine and sketch $W(e^{j\omega})$, the Fourier transform of the analytic signal w[n]=x[n]+jy[n].



[解]:

这个题目的背景本质上就是Hilbert变换,我们在后续会学到。

$$Re\{w[n]\} = x[n]$$

$$Im\{w[n]\} = y[n]$$

$$w[n] = x[n] + jy[n]$$

$$DTFT\{w[n]\} = DTFT\{x[n] + jy[n]\}$$

由于DTFT变换是线性变换, 自然有:

$$DTFT\{w[n]\} = W(e^{j\omega}) = DTFT\{x[n]\} + jDTFT\{y[n]\} = X(e^{j\omega}) + jY(e^{j\omega})$$

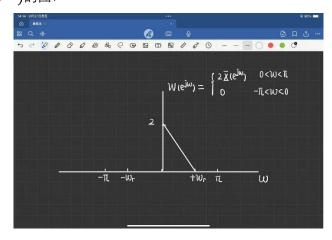
$$Y(e^{j\omega}) = X(e^{j\omega})H(e^{j\omega}) = \begin{cases} -jX(e^{j\omega}) & 0 < \omega < \pi \\ +jX(e^{j\omega}) & -\pi < \omega < 0 \end{cases}$$

$$W(e^{j\omega}) = X(e^{j\omega}) + jY(e^{j\omega}) = \begin{cases} 2X(e^{j\omega}) & 0 < \omega < \pi \\ 0 & -\pi < \omega < 0 \end{cases}$$

已知 $Re\{X(e^{j\omega})\}$ 如图,并且会有 $Im\{X(e^{j\omega})\}=0$ 所以会有:

$$X(e^{j\omega}) = Re\{X(e^{j\omega})\} + jIm\{X(e^{j\omega})\} = Re\{X(e^{j\omega})\}$$

从而会有 $W(e^{j\omega})$ 的图:



2.56. For the system in Figure P2.56, determine the output y[n] when the input x[n] is $\delta[n]$ and $H(e^{j\omega})$ is an ideal lowpass filter as indicated, i.e.,

$$H(e^{j\omega}) = \begin{cases} 1, & |\omega| < \pi/2, \\ 0, & \pi/2 < |\omega| \leq \pi. \end{cases}$$

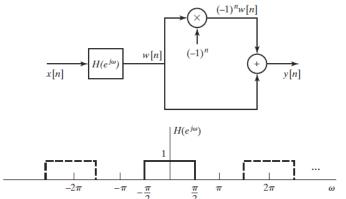


Figure P2.50

[解]:

$$x[n] = \delta[n]$$

$$W(e^{j\omega}) = H(e^{j\omega})X(e^{j\omega}) = \begin{cases} 1 & |\omega| < \frac{\pi}{2} \\ 0 & \frac{\pi}{2} < |\omega| < \pi \end{cases}$$

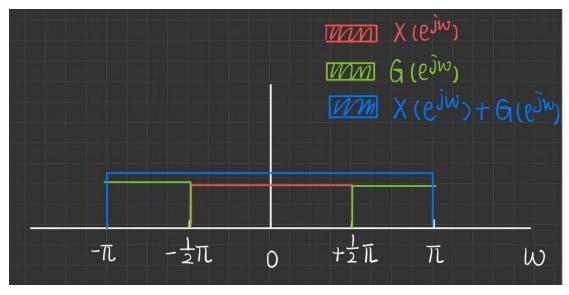
$$y[n] = x[n] + (-1)^n x[n]$$

$$g[n] = (-1)^n x[n]$$

$$G(e^{j\omega}) = DTFT\{g[n]\} = \sum_{n=-\infty}^{+\infty} g[n]e^{-j\omega n} = \sum_{n=-\infty}^{+\infty} (-1)^n x[n]e^{-j\omega n} = \sum_{n=-\infty}^{+\infty} x[n]e^{-j(\omega+\pi)n}$$

$$= X(e^{j(\omega+\pi)})$$

如下图:



红绿蓝三色信号其实是一样高,为了明显才画的不一样高 $y[n] = \delta[n]$

3.3. Determine the z-transform of each of the following sequences. Include with your answer the ROC in the z-plane and a sketch of the pole–zero plot. Express all sums in closed form; α can be complex.

(a)
$$x_a[n] = \alpha^{|n|}$$
, $0 < |\alpha| < 1$.
(b) $x_b[n] = \begin{cases} 1, & 0 \le n \le N - 1, \\ 0, & \text{otherwise.} \end{cases}$
(c) $x_c[n] = \begin{cases} n+1, & 0 \le n \le N - 1, \\ 2N-1-n, & N \le n \le 2(N-1), \\ 0, & \text{otherwise.} \end{cases}$

Hint: Note that $x_b[n]$ is a rectangular sequence and $x_c[n]$ is a triangular sequence. First, express $x_c[n]$ in terms of $x_b[n]$.

[解]:

$$X_a(z) = \sum_{n=-\infty}^{-1} \alpha^{-n} z^{-n} + \sum_{n=0}^{\infty} \alpha^n z^{-n}$$
$$= \sum_{n=1}^{\infty} \alpha^n z^n + \sum_{n=0}^{\infty} \alpha^n z^{-n}$$

 $x_a[n] = \alpha^{|n|}$ $0 < |\alpha| < 1$

$$=\frac{\alpha z}{1-\alpha z}+\frac{1}{1-\alpha z^{-1}}=\frac{z(1-\alpha^2)}{(1-\alpha z)(z-\alpha)},\qquad |\alpha|<|z|<\frac{1}{|\alpha|}$$

$$x_b = \begin{cases} 1, & 0 \le n \le N-1 \\ 0, & N \le n \\ 0, & n < 0 \end{cases} \Rightarrow X_b(z) = \sum_{n=0}^{N-1} z^{-n} = \frac{1-z^{-N}}{1-z^{-1}} = \frac{z^N-1}{z^{N-1}(z-1)} \quad z \ne 0$$

$$x_{c}[n] = x_{b}[n-1] * x_{b}[n] \Leftrightarrow X_{c}(z) = z^{-1}X_{b}(z) \cdot X_{b}(z)$$

$$X_{c}(z) = z^{-1} \left(\frac{z^{N}-1}{z^{N-1}(z-1)}\right)^{2} = \frac{1}{z^{2N-1}} \left(\frac{z^{N}-1}{z-1}\right)^{2} \qquad z \neq 0, 1$$

图略

3.6. Following are several z-transforms. For each, determine the inverse z-transform using both methods—partial fraction expansion and power series expansion—discussed in Section 3.3. In addition, indicate in each case whether the Fourier transform exists.

(a)
$$X(z) = \frac{1}{1 + \frac{1}{2}z^{-1}}, \quad |z| > \frac{1}{2}$$

(b) $X(z) = \frac{1}{1 + \frac{1}{2}z^{-1}}, \quad |z| < \frac{1}{2}$
(c) $X(z) = \frac{1 - \frac{1}{2}z^{-1}}{1 + \frac{3}{4}z^{-1} + \frac{1}{8}z^{-2}}, \quad |z| > \frac{1}{2}$

(d)
$$X(z) = \frac{1 - \frac{1}{2}z^{-1}}{1 - \frac{1}{4}z^{-2}}, \qquad |z| > \frac{1}{2}$$

(e)
$$X(z) = \frac{1 - az^{-1}}{z^{-1} - a}$$
, $|z| > |1/a|$

[解]:

先给出两个最经典的Z变换,所有的Z变换都是在它们的基础上进行变换:

$$x[n] = a^{n}u[n]$$

$$Z\{x[n]\} = \sum_{n=-\infty}^{+\infty} x[n]z^{-n} = \sum_{n=0}^{+\infty} a^{n}z^{-n} = \frac{1}{1 - az^{-1}}$$

$$ROC: |az^{-1}| < 1 \qquad |a| < |z|$$

$$x[n] = -a^{n}u[-n-1]$$

$$Z\{x[n]\} = \sum_{n=-\infty}^{+\infty} x[n]z^{-n} = -\sum_{n=-\infty}^{-1} a^{n}z^{-n} = -\left(\sum_{n=-\infty}^{0} a^{n}z^{-n} - 1\right) = 1 - \sum_{n=-\infty}^{0} a^{n}z^{-n}$$

$$= 1 - \sum_{n'=0}^{+\infty} (a^{-1}z)^{n'} = 1 - \frac{1}{1 - a^{-1}z} = \frac{-a^{-1}z}{1 - a^{-1}z} = \frac{1}{1 - az^{-1}}$$

$$ROC: |a^{-1}z| < 1 \qquad |z| < |a|$$

(a). $X(z) = \frac{1}{1 + \frac{1}{2}z^{-1}} \qquad |z| > \frac{1}{2}$ $x[n] = \left(-\frac{1}{2}\right)^n u[n]$

(b)
$$X(z) = \frac{1}{1 + \frac{1}{2}z^{-1}} \quad |z| < \frac{1}{2}$$

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

$$X(z) = \frac{1 - \frac{1}{2}z^{-1}}{1 + \frac{3}{4}z^{-1} + \frac{1}{8}z^{-2}} = \frac{4}{1 + \frac{1}{2}z^{-1}} + \frac{-3}{1 + \frac{1}{4}z^{-1}} \qquad |z| > \frac{1}{2}$$
$$x[n] = 4\left(-\frac{1}{2}\right)^n u[n] - 3\left(-\frac{1}{4}\right)^n u[n]$$

$$X(z) = \frac{1 - \frac{1}{2}z^{-1}}{1 - \frac{1}{4}z^{-2}} = \frac{1 - \frac{1}{2}z^{-1}}{\left(1 - \frac{1}{2}z^{-1}\right)\left(1 + \frac{1}{2}z^{-1}\right)} \qquad |z| > \frac{1}{2}$$

$$X(z) = \frac{1}{1 + \frac{1}{2}z^{-1}} \qquad |z| > \frac{1}{2}$$

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

$$\begin{split} X(z) &= \frac{1 - az^{-1}}{z^{-1} - a} = \frac{1 - az^{-1}}{a(a^{-1}z^{-1} - 1)} = -\frac{1}{a} \frac{1 - az^{-1}}{1 - a^{-1}z^{-1}} \\ &= -\frac{1}{a} \left(\frac{1}{1 - a^{-1}z^{-1}} - a \frac{z^{-1}}{1 - a^{-1}z^{-1}} \right) \quad |z| > |a^{-1}| \\ x[n] &= -\frac{1}{a} \{ (a^{-1})^n u[n] - a * (a^{-1})^{n-1} u[n-1] \} \\ x[n] &= -a^{-n-1} u[n] + a^{-n+1} u[n-1] \end{split}$$

3.9. A causal LTI system has impulse response h[n], for which the z-transform is

$$H(z) = \frac{1 + z^{-1}}{\left(1 - \frac{1}{2}z^{-1}\right)\left(1 + \frac{1}{4}z^{-1}\right)}.$$

- (a) What is the ROC of H(z)?
- (b) Is the system stable? Explain.
- (c) Find the z-transform X(z) of an input x[n] that will produce the output

$$y[n] = -\frac{1}{3} \left(-\frac{1}{4}\right)^n u[n] - \frac{4}{3} (2)^n u[-n-1].$$

(d) Find the impulse response h[n] of the system.

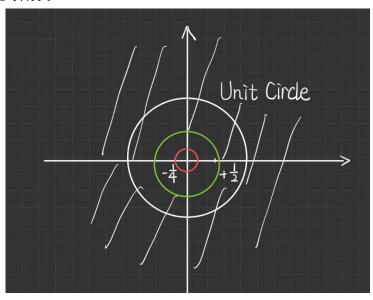
[解]:

(a).

因为系统是因果的:

$$h[n] = h[n]u[n]$$

ROC形如|z| > |a|如下图,必须有交



$$ROC: |z| > \frac{1}{2}$$

(b).

我们考虑一个系统如果是因果的, 那么会有:

$$\exists M > 0 \quad such that \quad \sum_{n=-\infty}^{+\infty} |h[n]| < M$$
$$\left| \sum_{n=-\infty}^{+\infty} h[n] \right| < \sum_{n=-\infty}^{+\infty} |h[n]| < M$$

一个必要条件是|z|=1所表征的 $Unit\ Circle$ 需要在ROC之内,当然张老师上课降到了这个点,这只是个必要条件,是否一定如此判决还有待商榷。但是根据 Oppenheimer 书上所述,这里确实是属于Stable的范畴。

$$Y(z) = \sum_{n=-\infty}^{+\infty} y[n]z^{-n} = -\frac{1}{3} \frac{1}{1 - \left(-\frac{1}{4}\right)z^{-1}} + (-1)\left(-\frac{4}{3}\right) \frac{1}{1 - 2z^{-1}}$$

$$Y(z) = -\frac{1}{3} \frac{1}{1 + \frac{1}{4}z^{-1}} + \frac{4}{3} \frac{1}{1 - 2z^{-1}} \qquad ROC: \frac{1}{4} < |z| < 2$$

$$Y(z) = \frac{1 + z^{-1}}{\left(1 + \frac{1}{4}z^{-1}\right)\left(1 + \frac{1}{4}z^{-1}\right)} \qquad ROC: \frac{1}{4} < |z| < 2$$

$$X(z) = \frac{1 - \frac{1}{2}z^{-1}}{1 - 2z^{-1}} \qquad |z| < 2$$

$$x[n] = -(2)^n u[-n-1] + \left(-\frac{1}{2}\right) (-1)(2)^{n-1} u[-(n-1)-1]$$

$$x[n] = -2^n u[-n-1] + 2^{n-2} u[-n]$$

(d)
$$h[n] = \left(\frac{1}{2}\right)^{n-1} u[n] - \left(-\frac{1}{4}\right)^n u[n]$$

3.13. A causal sequence g[n] has the z-transform

$$G(z) = \sin(z^{-1})(1 + 3z^{-2} + 2z^{-4}).$$

Find g[11].

[解]:

$$G(z) = \sin(z^{-1}) (1 + 3z^{-2} + 2z^{-4})$$

我们对 $\sin(z^{-1})$ 进行Taylor展开,或者更精确地来说,这里是关于 0 点的Taylor展开,也就是退化为了Maclaurin展开

$$\sin(z) = \sum_{n=0}^{+\infty} \frac{(-1)^n}{(2n+1)!} z^{2n+1}$$

这里我们替换z为 z^{-1}

$$\sin(z^{-1}) = \sum_{n=0}^{+\infty} \frac{(-1)^n}{(2n+1)!} z^{-(2n+1)}$$
$$G(z) = \sum_{n=-\infty}^{+\infty} g[n] z^{-n}$$

rightrightarrow n = 11

$$g[11] \rightarrow z^{-11}$$

于是会有:

$$-(2n_0 + 1) + 0 = -11$$
$$n_0 = 5$$

$$-(2n_1 + 1) - 2 = -11$$
$$n_1 = 4$$

$$-(2n_2 + 1) - 4 = -11$$
$$n_2 = 3$$

对比系数可以有:

$$g[11] = \frac{(-1)^5}{11!} + \frac{(-1)^4}{9!} * 3 + \frac{(-1)^3}{7!} * 2 = -\frac{1}{11!} + \frac{3}{9!} - \frac{2}{7!}$$

3.21. A causal LTI system has the following system function:

$$H(z) = \frac{4 + 0.25z^{-1} - 0.5z^{-2}}{(1 - 0.25z^{-1})(1 + 0.5z^{-1})}$$

- (a) What is the ROC for H(z)?
- (b) Determine if the system is stable or not.
- (c) Determine the difference equation that is satisfied by the input x[n] and the output y[n].
- (d) Use a partial fraction expansion to determine the impulse response h[n].
- (e) Find Y(z), the z-transform of the output, when the input is x[n] = u[−n − 1]. Be sure to specify the ROC for Y(z).
- (f) Find the output sequence y[n] when the input is x[n] = u[-n-1].

[解]:

(f)

(a) 此LTI系统是因果(Causal)系统,所以会有ROC形如: |z| > |a| ROC: |z| > 0.5

(b) |z| = 1包含在ROC之中,所以是稳定的

(c)
$$H(z) = \frac{Y(z)}{X(z)} = \frac{4 + 0.25z^{-1} - 0.5z^{-2}}{1 + 0.25z^{-1} - 0.125z^{-2}}$$

差分方程为:

y[n] + 0.25y[n-1] - 0.125y[n-2] = 4x[n] + 0.25x[n-1] - 0.5x[n-2]保险起见,我建议大家都移项变成标准形式:

$$y[n] = 4x[n] + 0.25x[n-1] - 0.5x[n-2] + 0.125y[n-2] - 0.25y[n-1]$$

(e)
$$x = u[-n-1]$$

$$X(z) = \frac{-1}{1-z^{-1}} \qquad |z| < 1$$

$$Y(z) = H(z)X(z) \quad ROC: ROC_X \cap ROC_H$$

$$Y(z) = \frac{-4 - 0.25z^{-1} + 0.5z^{-2}}{(1 - 0.25z^{-1})(1 + 0.5z^{-1})(1 - z^{-1})} \qquad ROC: 0.5 < |z| < 1$$

$$Y(z) = \frac{-4 - 0.25z^{-1} + 0.5z^{-2}}{(1 - 0.25z^{-1})(1 + 0.5z^{-1})(1 - z^{-1})} = \frac{-\frac{1}{3}}{(1 - 0.25z^{-1})} + \frac{-\frac{1}{3}}{(1 + 0.5z^{-1})} + \frac{-\frac{10}{3}}{(1 - z^{-1})}$$

$$y[n] = -\frac{1}{3}(+0.25)^n u[n] - \frac{1}{3}(-0.5)^n u[n] + \frac{10}{3}u[-n-1]$$

3.25. Sketch each of the following sequences and determine their z-transforms, including the ROC:

(a)
$$\sum_{k=-\infty}^{\infty} \delta[n-4k]$$
(b)
$$\frac{1}{2} \left[e^{j\pi n} + \cos\left(\frac{\pi}{2}n\right) + \sin\left(\frac{\pi}{2} + 2\pi n\right) \right] u[n]$$

[解]:

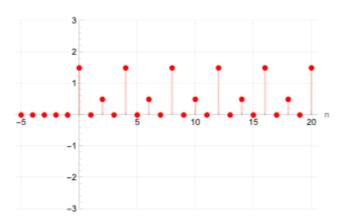
(a)

$$g[n] = \sum_{k=-\infty}^{+\infty} \delta[n-4k]$$

$$Z\left\{\sum_{k=-\infty}^{+\infty} \delta[n-4k]\right\} = \sum_{n=-\infty}^{+\infty} \left\{\sum_{k=-\infty}^{+\infty} \delta[n-4k]\right\} z^{-n} = G(z)$$

$$G(z) = \sum_{k=-\infty}^{+\infty} z^{-4k}$$

(b)



我们画图可以看出:

$$m[n] = \frac{1}{2}u[n]\left\{e^{j\pi n} + \cos\left(\frac{\pi}{2}n\right) + \sin\left(\frac{\pi}{2} + 2\pi n\right)\right\}$$

这个函数本质上是两个周期信号的叠加,幅值一个是 $\frac{3}{2}$,一个是 $\frac{1}{2}$,周期都是 4

$$M(z) = \sum_{k=0}^{+\infty} \frac{3}{2} z^{-4k} + \sum_{k=0}^{+\infty} \frac{1}{2} z^{-4k-2} = \frac{\frac{3}{2}}{1-z^{-4}} + \frac{\frac{1}{2} z^{-2}}{1-z^{-4}} \quad ROC: |z| > 1$$

选做部分

3.22. A causal LTI system has system function

$$H(z) = \frac{1 - 4z^{-2}}{1 + 0.5z^{-1}}.$$

The input to this system is

$$x[n] = u[n] + 2\cos\left(\frac{\pi}{2}n\right)$$
 $-\infty < n < \infty$,

Determine the output y[n] for large positive n; i.e., find an expression for y[n] that is asymptotically correct as n gets large. (Of course, one approach is to find an expression for y[n] that is valid for all n, but you should see an easier way.)

[解]:

这个题本质上和 2.45 一个道理,无非是DTFT变为了Z变换,本质上也是一个道理。这里只是u[n]会难以处理一些

$$x_{input}[n] = u[n]$$

 $y_{output}[n] = x_{input}[n] * h[n] = \sum_{k=-\infty}^{+\infty} u[k]h[n-k] = \sum_{k=0}^{+\infty} h[n-k] = \sum_{n'=-\infty}^{n} h[n'] \quad (n'=n-k)$ n足够大的时候会有:

$$y_{output}[n] = \sum_{n'=-\infty}^{n} h[n'] = \sum_{n'=-\infty}^{+\infty} h[n'] = \sum_{n'=-\infty}^{+\infty} h[n'] z^{-n'}|_{n'=0} = H(z)|_{z=1} = -2$$

- **3.42.** In Figure P3.42, H(z) is the system function of a causal LTI system.
 - (a) Using z-transforms of the signals shown in the figure, obtain an expression for W(z) in the form

$$W(z) = H_1(z)X(z) + H_2(z)E(z),$$

- where both $H_1(z)$ and $H_2(z)$ are expressed in terms of H(z). **(b)** For the special case $H(z) = z^{-1}/(1-z^{-1})$, determine $H_1(z)$ and $H_2(z)$.
- (c) Is the system H(z) stable? Are the systems $H_1(z)$ and $H_2(z)$ stable?

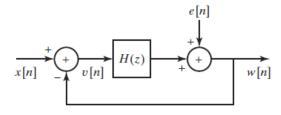


Figure P3.42

[解]:

(a)

$$v[n] = x[n] - w[n]$$

$$q[n] = v[n] * h[n]$$

$$w[n] = e[n] + q[n]$$

$$W(z) = E(z) + Q(z)$$

$$Q(z) = V(z)H(z) = (X(z) - W(z))H(z) = X(z)H(z) - W(z)H(z)$$

$$W(z) = E(z) + X(z)H(z) - W(z)H(z)$$

$$H_1(z) = \frac{H(z)}{1 + H(z)} \qquad H_2(z) = \frac{1}{1 + H(z)}$$

(b)

$$H(z) = \frac{z^{-1}}{1 - z^{-1}}$$

$$H_1(z) = z^{-1} \qquad H_2(z) = 1 - z^{-1}$$

(c)

H(z)的极点是z=1,所以是非稳定状态 H(z)要因果且结果收敛就有:

完全不包含Unit Circle

对于 $H_1(z)$ $H_2(z)$ |z|=1是收敛的,所以稳定