

SoS. 3. Tutorium

Faltung

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

Kreuz- und Autokorrelationsfunktion (KKF und AKF)

$$\text{KKF: } r_{uv}(\tau) = \int_{-\infty}^{\infty} u(t) \cdot v(t + \tau) dt$$

→ Überlagerung von $u(t)$ und $v(t)$

$$\text{AKF: } r_{uu}(\tau) = \int_{-\infty}^{\infty} u(t) \cdot u(t + \tau) dt$$

→ wie ähnlich ist $u(t)$ mit einer zeitverschobenen Version von sich selbst?

Aufgabe 1

1.1 b)

zu zeigen: $u(t) * v(t) = v(t) * u(t)$

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

$$\rightarrow \text{Substitution: } x = t - \tau \Rightarrow \tau = t - x \\ d\tau = -dx$$

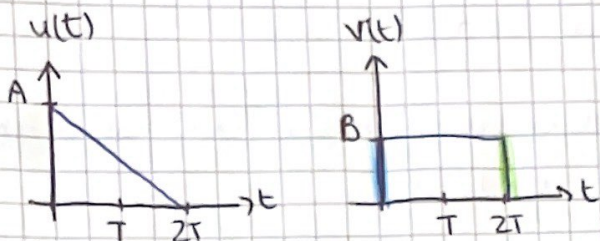
$$\text{obere Grenze: } \tau = \infty \rightarrow x = t - \tau = t - \infty = -\infty$$

$$\text{untere Grenze: } \tau = -\infty \rightarrow x = t - (-\infty) = \infty$$

$$\begin{aligned} u(t) * v(t) &= - \int_{\infty}^{-\infty} u(t - x) \cdot v(t - (t - x)) dx \\ &= \int_{-\infty}^{\infty} u(t - x) \cdot v(x) dx \\ &\stackrel{x=\tau}{=} \int_{-\infty}^{\infty} u(t - \tau) \cdot v(\tau) d\tau = v(t) * u(t) \end{aligned}$$

Aufgabe 2

2.1. b)



gesucht: $r_{uv}(\tau) = \int_{-\infty}^{\infty} u(t) \cdot v(t+\tau) dt$

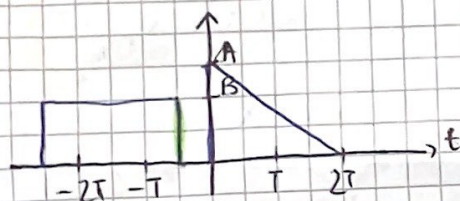
$$u(t) = -\frac{A}{2T} \cdot (t-2T) \cdot \Pi_{2T}(t-T)$$

$$v(t) = B \cdot \Pi_{2T}(t-T)$$

linke Grenze: $t+\tau = 0 \Leftrightarrow t = -\tau$

rechte Grenze: $t+\tau = 2T \Leftrightarrow t = 2T-\tau$

1. Fall:

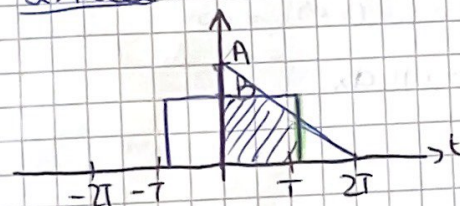


$$2T - \tau < 0$$

$$\Leftrightarrow \tau > 2T$$

$$r_{uv}(\tau) = 0$$

2. Fall:



$$0 \leq 2T - \tau < 2T$$

$$\Leftrightarrow 0 < \tau \leq 2T$$

$$r_{uv}(\tau) = \int_{-\tau}^{2T-\tau} u(t) \cdot v(t+\tau) dt$$

$$= \int_{-\tau}^{2T-\tau} -\frac{A}{2T} (t-2T) \cdot B dt$$

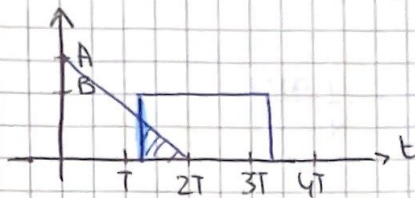
$$= -\frac{AB}{2T} \cdot \left[\frac{1}{2} t^2 - 2Tt \right]_{-\tau}^{2T-\tau}$$

$$= -\frac{AB}{2T} \cdot \left[\frac{1}{2} (2T-\tau)^2 - 2T(2T-\tau) \right]$$

$$= -\frac{AB}{2T} \cdot \left[\frac{1}{2} \cdot (4T^2 - 4T \cdot \tau + \tau^2) - 4T^2 + 2T \cdot \tau \right]$$

$$= -\frac{AB}{2T} \cdot \left(-2T^2 + \frac{1}{2} \tau^2 \right)$$

3. Fall:



$$0 \leq -\tau < 2T$$

$$\Leftrightarrow -2T < \tau \leq 0$$

$$r_{uv}(\tau) = \int_{-\tau}^{2T} -\frac{A}{2T} (t-2T) \cdot B dt$$

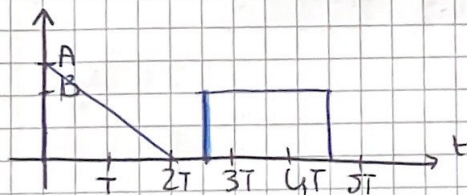
$$= -\frac{AB}{2T} \cdot \left[\frac{1}{2} t^2 - 2T \cdot t \right]_{-\tau}^{2T}$$

$$= -\frac{AB}{2T} \cdot \left[2T^2 - 4T^2 - \frac{1}{2} \tau^2 - 2T \cdot \tau \right]$$

$$= -\frac{AB}{2T} \cdot \left(-2T^2 - \frac{1}{2} \tau^2 - 2T \cdot \tau \right)$$

$$= AB \cdot \left(T + \frac{1}{4T} \tau^2 + \tau \right)$$

4. Fall:



$$-\tau > 2T$$

$$\Leftrightarrow \tau \leq -2T$$

$$r_{uv}(\tau) = 0$$

$$r_{uv}(\tau) = \begin{cases} 0, & \tau \leq -2T \\ AB \left(\frac{1}{4T} \cdot \tau^2 + \tau + T \right), & -2T < \tau \leq 0 \\ -\frac{AB}{2T} \cdot \left(\frac{1}{2} \tau^2 - 2T^2 \right), & 0 < \tau \leq 2T \\ 0, & \tau > 2T \end{cases}$$

$$r_{uv}(-T) = AB \cdot \left(\frac{1}{4T} \cdot T^2 - T + T \right) = \frac{1}{4} ABT$$

$$r_{uv}(0) = ABT$$

$$r_{uv}(T) = -\frac{AB}{2T} \cdot \left(\frac{1}{2} T^2 - 2T^2 \right) = \frac{3}{4} ABT$$

