

time-domain 和 frequency-domain 可互換

Review some of the Fourier Xform Pairs

rectangular wave $A \cdot \text{rect}\left(\frac{t}{W}\right) \xleftrightarrow{\mathcal{F}} A \cdot W \cdot \text{sinc}(W \cdot f)$ sinc function

impulse $\delta(t) \xleftrightarrow{\mathcal{F}} 1 \quad \forall f$ constant

$$A \cdot \delta(t) \xleftrightarrow{\mathcal{F}} A \quad \forall f$$

complex sinusoidal $A \cdot e^{j2\pi f_1 t} \xleftrightarrow{\mathcal{F}} A \cdot \delta(f - f_1)$ delta function

real sinusoidal $A \cos(2\pi f_1 t) \xleftrightarrow{\mathcal{F}} \frac{A}{2} \cdot \delta(f - f_1) + \frac{A}{2} \delta(f + f_1)$

signum function $\text{sgn}(t) \xleftrightarrow{\mathcal{F}} \frac{1}{j\pi \cdot f}$

$$x(t) \xleftrightarrow{\mathcal{F}} X(f)$$

delay $x(t-\tau) \xleftrightarrow{\mathcal{F}} e^{-j2\pi f \tau} \cdot X(f)$

derivative $\frac{d x(t)}{dt} \xleftrightarrow{\mathcal{F}} j \cdot 2\pi \cdot f \cdot X(f)$

integral $\int_{-\infty}^t x(z) dz \xleftrightarrow{\mathcal{F}} X(f) \cdot \left[\frac{1}{j2\pi f} + \frac{\delta(f)}{2} \right]$
 $= x(t) \otimes u(t) \xleftrightarrow{\mathcal{F}} \frac{1}{j2\pi f} \cdot X(f) + \frac{1}{2} X(0) \cdot S(f)$

triangular function $\text{tri}(t) \xleftrightarrow{\mathcal{F}} A \cdot W \cdot \text{sinc}^2(W \cdot f)$ sinc²

111_2 Signals and Systems HW#3 Solution

1. Calculate the Fourier transforms of the following $x(t)$, that is $X(f)$. Also plot their magnitude and phase responses

$$(a) x(t) = e^{-2(t-1)} u(t-1)$$

$$(b) x(t) = e^{-2(t-1)}$$

$$(c) x(t) = \delta(t+1) + \delta(t-1)$$

$$(d) x(t) = \text{sinc}(t)$$

Ans:

[法一] 由定義入手，作積分 $g(t) \rightarrow \int_{-\infty}^{\infty} g(t) e^{-j2\pi f t} dt$

[法二] 由 Fourier transform pairs 入手，套用恒等式

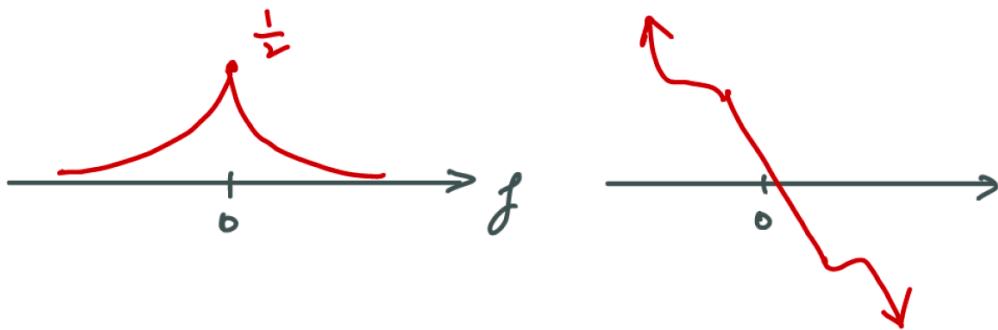
(a)

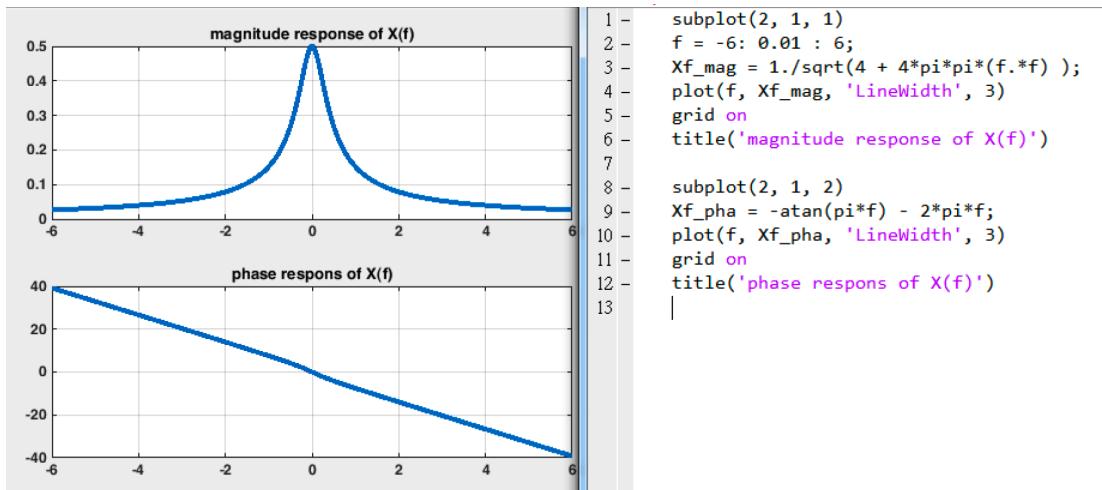
$$\begin{aligned} ① X(f) &= \int_{-\infty}^{\infty} e^{-2(t-1)} u(t-1) e^{-j2\pi f t} dt \\ &= \int_1^{\infty} e^{-2t} e^2 e^{-j2\pi f t} dt = e^2 \int_1^{\infty} e^{-2(1+j\pi f)t} dt \\ z = a+bi &= 1-j\pi f \\ z^* = z \cdot z^* &= e^2 \cdot \frac{1}{-2(1+j\pi f)} \cdot [e^{-2(1+j\pi f)t}]_{t=1}^{t=\infty} = \frac{e^2}{-2(1+j\pi f)} \cdot [0 - e^{-2(1+j\pi f)}] \\ &= \frac{e^{-j2\pi f}}{2(1+j\pi f)} = \frac{(1-j\pi f)e^{-j2\pi f}}{2(1+\pi^2 f^2)} \text{ euler} \\ &= \frac{\sqrt{1+\pi^2 f^2} \angle(\tan^{-1}(-\pi f)) \cdot 1 \angle(-2\pi f)}{2(1+\pi^2 f^2)} = \frac{\sqrt{1+\pi^2 f^2} \angle(\tan^{-1}(-\pi f) - 2\pi f)}{2(1+\pi^2 f^2)} \# \\ &= 1 + j\pi f^2 \end{aligned}$$

$$② |X(f)| = \frac{\sqrt{1+\pi^2 f^2}}{2(1+\pi^2 f^2)} = \frac{1}{2\sqrt{1+\pi^2 f^2}} = \frac{1}{\sqrt{4+4\pi^2 f^2}} \# \text{ (振幅恒正)}$$

$$③ \angle X(f) = \frac{\tan^{-1}(-\pi f) - 2\pi f}{\text{奇函数 } f(-x) = -f(x)} = -\tan^{-1}(\pi f) - 2\pi f \#$$

$|X(f)|$ $\angle X(f)$





(b)

$$\begin{aligned}
 ① \quad X(f) &= \int_{-\infty}^{\infty} e^{-2(t-1)} e^{-j2\pi f t} dt \\
 &= e^2 \int_{-\infty}^{\infty} e^{-2(1+j\pi f)t} dt = \frac{e^2}{-2(1+j\pi f)} [e^{-2(1+j\pi f)t}]_{t=-\infty}^{t=\infty} \\
 &= \frac{e^2}{-2(1+j\pi f)} [0 - e^{+2(1+j\pi f)\infty}] \text{ 無法計算} \\
 \Rightarrow \quad x(t) &= e^{-2(t-1)} \text{ 的傅立葉轉換不存在} \#
 \end{aligned}$$

[註] 若 $x(t)$ 不為絕對可積 ($\int_{-\infty}^{\infty} |x(t)| dt \neq \text{finite}$)，則 $X(f)$ "有可能" 不存在

(c)

【Hint】

$$\int_{-\infty}^{\infty} \delta(t-a) \cdot g(t) = g(a)$$

$$\begin{aligned}
 ① \quad X(f) &= \int_{-\infty}^{\infty} [\delta(t+1) + \delta(t-1)] e^{-j2\pi f t} dt \\
 &= [e^{-j2\pi f t}]_{t=-1} + [e^{-j2\pi f t}]_{t=1} = e^{-j2\pi f} + e^{j2\pi f} \\
 &= [\cos(2\pi f) - j \sin(2\pi f)] + [\cos(2\pi f) + j \sin(2\pi f)]
 \end{aligned}$$

振幅(絕對值) \rightarrow 偶對稱
頻率 \rightarrow 奇對稱

相位會隨頻率改變

$$\begin{aligned}
 f < 0 &\quad \left| 2 \cdot \cos(2\pi f) \right| \angle (-\pi), \quad \frac{-3}{4} - k < f < \frac{-1}{4} - k \\
 \text{中央} &\triangleq \left\{ \begin{array}{l} \left| 2 \cdot \cos(2\pi f) \right| \angle 0, \quad \frac{-1}{4} \pm k \leq f \leq \frac{1}{4} \pm k, \quad k = 0, 1, 2, \dots \# \\ \left| 2 \cdot \cos(2\pi f) \right| \angle \pi, \quad \frac{1}{4} + k < f < \frac{3}{4} + k \end{array} \right. \\
 f > 0 &
 \end{aligned}$$

零點 (time-domain 正/餘弦波有 2 個)

$$\text{for } f > 0 \quad \cos\left(\frac{\pi}{2} + n\pi\right) \rightarrow 0 = \cos(2\pi f)$$

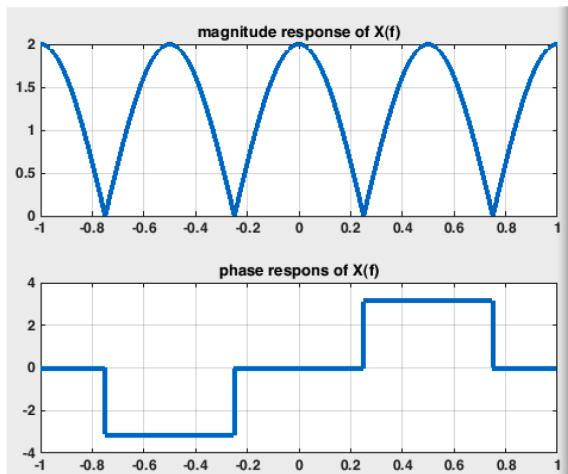
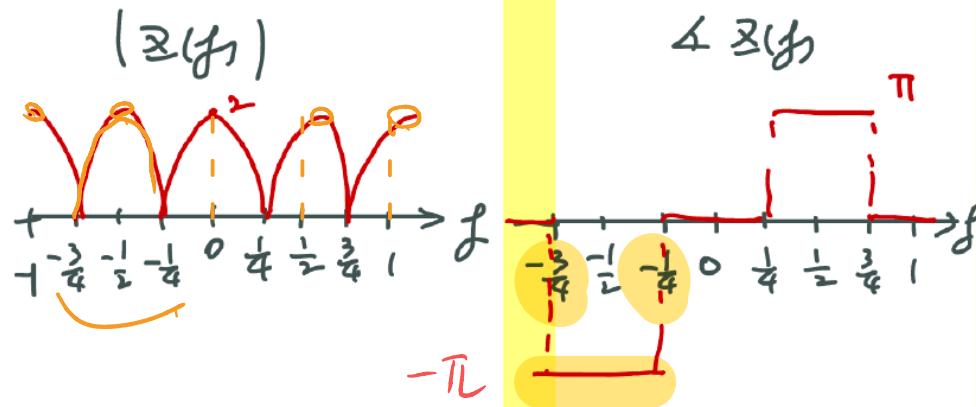
$$\frac{\pi}{2} + n\pi = 2\pi f \quad f = \frac{1}{4} + \frac{n}{2}, \quad n = 0, 1, 2, \dots$$

$$\text{for } f < 0 \quad \cos\left(-\frac{\pi}{2} + n\pi\right) \rightarrow 0 = \cos(2\pi f)$$

$$-\frac{\pi}{2} + n\pi = 2\pi f \quad f = -\frac{1}{4} + \frac{n}{2}, \quad n = 0, -1, -2, \dots$$

$$\textcircled{2} |X(f)| = |2 \cdot \cos(2\pi f)| \# (\text{振幅恒正})$$

$$\textcircled{3} \angle X(f) = 0 \#$$



```

1 - subplot(2, 1, 1)
2 - f = -1: 0.001: 1;
3 - Xf_mag = abs( 2 * cos(2*pi*f) );
4 - plot(f, Xf_mag, 'LineWidth', 3)
5 - grid on
6 - title('magnitude response of X(f)')
7 -
8 - subplot(2, 1, 2)
9 - Xf_ph = 0*f;
10 - for i = 1 : size(f, 2)
11 -   if (f(i)>(-3/4)) && (f(i)<(-1/4))
12 -     Xf_ph(i) = -pi;
13 -   elseif (f(i)>(1/4)) && (f(i)<(3/4))
14 -     Xf_ph(i) = pi;
15 -   end
16 - end
17 - plot(f, Xf_ph, 'LineWidth', 3)
18 - grid on
19 - title('phase response of X(f)')
20 -

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(d)

【提示】

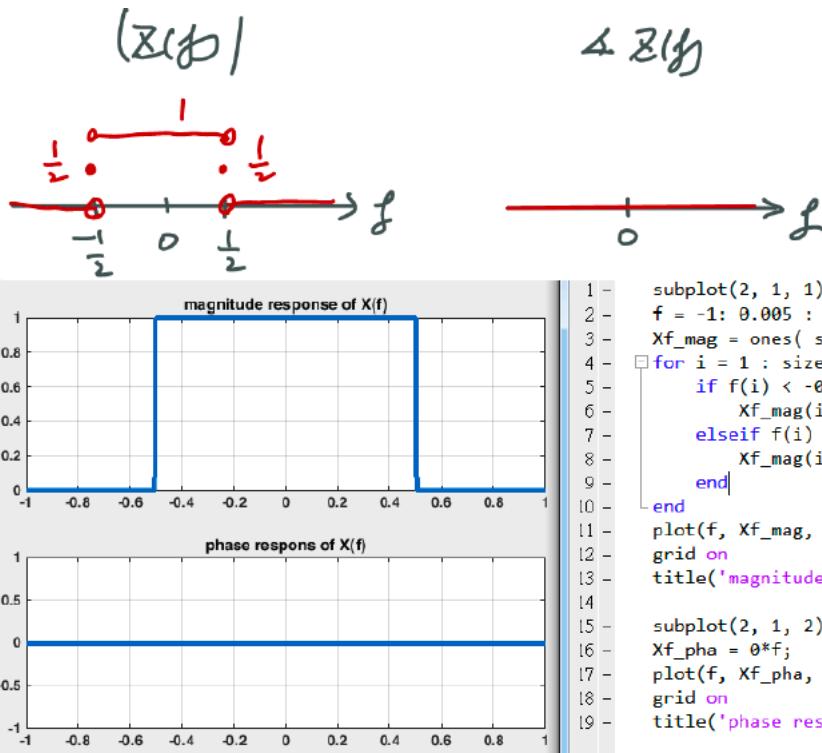
利用 Fourier transform pair : $a \cdot \text{sinc}(at) \xrightarrow{\text{FT}} \text{rect}\left(\frac{f}{a}\right)$

相位不隨頻率改變

$$\textcircled{1} x(t) = \text{sinc}(t) = 1 \cdot \text{sinc}(1 \cdot t) \xrightarrow{\text{FT}} \text{rect}(f) = \begin{cases} 1 \angle 0 & , -0.5 < f < 0.5 \\ \frac{1}{2} \angle 0 & , |f| = 0.5 \\ 0 \angle 0 & , |f| > 0.5 \end{cases} = X(f) \#$$

$$\textcircled{2} |X(f)| = |\text{rect}(f)| = \begin{cases} 1 & , -0.5 < f < 0.5 \\ \frac{1}{2} & , |f| = 0.5 \\ 0 & , |f| > 0.5 \end{cases} \#$$

$$\textcircled{3} \angle X(f) = 0 \#$$



2. Consider the signal

$$x(t) = \begin{cases} 0, & |t| > 1 \\ (t+1)/2, & -1 \leq t \leq 1 \end{cases} \quad x(t) = \begin{cases} 0, & |t| > 1 \\ (t+1)/2, & -1 \leq t \leq 1 \end{cases}$$

- (a) Determine $X(f)$.
- (b) Take the real part of your answer to part (a), and verify that it is Fourier transform of the even part of $x(t)$.
- (c) What is the Fourier transform of the odd part of $x(t)$?

Ans:

(a)

【提示】 $x(t)$ 沒有特殊形式，無法用 Fourier transform pairs，故從定義下手

$$\int u dv = uv - \int v du$$

$$uv = \frac{\int u dv + \int v du}{\text{(by partial integration)}}$$

$$\begin{aligned}
 X(f) &= \int_{-\infty}^{\infty} x(t) e^{-j2\pi f t} dt = \int_{-1}^1 \frac{t+1}{2} e^{-j2\pi f t} dt \\
 &= \frac{1}{2} \left[\frac{t+1}{-j2\pi f} e^{-j2\pi f t} - \frac{1}{(-j2\pi f)^2} e^{-j2\pi f t} \right]_{t=-1}^{t=1} \\
 &= \frac{1}{2} \left[\frac{2e^{-j2\pi f}}{-j2\pi f} + \frac{-j2\sin(2\pi f)}{(2\pi f)^2} \right] \\
 &= j \left[\frac{e^{-j2\pi f}}{2\pi f} - \frac{\sin(2\pi f)}{(2\pi f)^2} \right] \# \quad \text{(by Euler's Formula)} \\
 &= \left[\frac{\sin(2\pi f)}{2\pi f} \right] + j \cdot \left[\frac{\cos(2\pi f)}{2\pi f} - \frac{\sin(2\pi f)}{(2\pi f)^2} \right] \#
 \end{aligned}$$

(b)

$$\begin{aligned}
 x(t) &= \begin{cases} 0 & , |t|>1 \\ (t+1)/2 & , -1 \leq t \leq 1 \end{cases} \quad \text{and} \quad x(-t) = \begin{cases} (-t+1)/2 & , -1 \leq t \leq 1 \\ 0 & , |t|>1 \end{cases} \\
 \textcircled{1} \text{ 偶函数 } a(t) &= \frac{x(t)+x(-t)}{2} = \begin{cases} \frac{1}{2} & , -1 \leq t \leq 1 \\ 0 & , |t|>1 \end{cases} \quad \frac{1}{2} \int_{-1}^1 e^{-j2\pi f t} dt \\
 \textcircled{2} \text{ } A(f) &= \int_{-\infty}^{\infty} a(t) e^{-j2\pi f t} dt = \int_{-1}^1 \frac{1}{2} e^{-j2\pi f t} dt = \frac{1}{2} \cdot F \left[\underbrace{\text{rect}(\frac{t}{2})}_{\text{X}} \right] = \text{sinc}(2f) \\
 \textcircled{2} \text{ } A(f) &= \int_{-\infty}^{\infty} a(t) e^{-j2\pi f t} dt = \int_{-1}^1 \frac{1}{2} e^{-j2\pi f t} dt = \left[\frac{e^{-j2\pi f t}}{2(-j2\pi f)} \right]_{t=-1}^{t=1} = \frac{-j2\sin(2\pi f)}{-j4\pi f} \\
 &= \frac{\sin(2\pi f)}{2\pi f} = \text{sinc}(2f)
 \end{aligned}$$

ans : 偶函数 $a(t)$ 的傅立叶变换 $A(f)$ 等于 $X(f)$ 的实部，得证。

(c)

$$\begin{aligned}
 \textcircled{1} \text{ 奇函数 } b(t) &= \frac{x(t)-x(-t)}{2} = \begin{cases} \frac{t}{2} & , -1 \leq t \leq 1 \\ 0 & , |t|>1 \end{cases} \\
 \textcircled{2} \text{ } B(f) &= \int_{-\infty}^{\infty} b(t) e^{-j2\pi f t} dt = \int_{-1}^1 \frac{t}{2} e^{-j2\pi f t} dt = \frac{1}{2} \left[\frac{-t}{j2\pi f} e^{-j2\pi f t} - \frac{1}{(j2\pi f)^2} e^{-j2\pi f t} \right]_{t=-1}^{t=1} \\
 &= \frac{1}{2} \left[\frac{-2\cos(2\pi f)}{j2\pi f} - \frac{-j2\sin(2\pi f)}{(j2\pi f)^2} \right] = j \cdot \left[\frac{\cos(2\pi f)}{2\pi f} - \frac{\sin(2\pi f)}{(2\pi f)^2} \right]
 \end{aligned}$$

ans : 奇函数 $b(t)$ 的傅立叶变换 $B(f)$ 等于 $X(f)$ 的虚部，得证。

3.

Consider an LTI system described by the second-order differential equation

$$\frac{d^2y(t)}{dt^2} + 2\frac{dy(t)}{dt} + y(t) = 3\frac{dx(t)}{dt} + x(t) \quad (106)$$

Show that the frequency response characteristic of this system is

$$H(F) = \frac{3(j2\pi F) + 1}{(j2\pi F)^2 + 2(j2\pi F) + 1} \quad (107)$$

Hint: Apply the complex sinusoidal input $x(t) = Xe^{j2\pi Ft}$ to the differential equation and assume a solution of the form $y(t) = Ye^{j2\pi Ft}$.

Ans:

【提示】

n -次微分 $g^{(n)}(t) = \frac{d^n g(t)}{dt^n} \rightarrow (j2\pi f)^n \cdot G(f)$

$$\begin{aligned} F[y''(t) + 2y'(t) + y(t)] &= F[3x'(t) + x(t)] \\ (j2\pi f)^2 \cdot Y(f) + 2(j2\pi f) \cdot Y(f) + Y(f) &= 3(j2\pi f) \cdot X(f) + X(f) \\ [(j2\pi f)^2 + 2(j2\pi f) + 1] \cdot Y(f) &= [3(j2\pi f) + 1] \cdot X(f) \\ H(f) = \frac{Y(f)}{X(f)} &= \frac{3(j2\pi f) + 1}{(j2\pi f)^2 + 2(j2\pi f) + 1} \quad \# \end{aligned}$$

4. If the impulse response of a LTI system is $h(t) = \text{rect}(\frac{t-1}{2})$

- a) Find the frequency response of $h(t)$, i.e., $H(f)$
- b) Plot magnitude response and phase response of $H(f)$
- c) If LTI input $x(t) = e^{j\pi t}$, What is the LTI output $y(t) = ?$

Ans:

(a) [法一] 由基本定義下手

$$\begin{aligned} H(f) &= \int_{-\infty}^{\infty} h(t) e^{-j2\pi ft} dt = \int_0^2 1 \cdot e^{-j2\pi ft} dt = \left[\frac{1}{-j2\pi f} e^{-j2\pi ft} \right]_{t=0}^{t=2} \\ &= \frac{1}{j2\pi f} [1 - e^{-j4\pi f}] = \frac{-j}{2\pi f} [1 - \cos(4\pi f) + j \cdot \sin(4\pi f)] \\ &= \frac{2 \cdot \sin(4\pi f)}{4\pi f} - \frac{j}{2\pi f} [1 - \cos(4\pi f)] \end{aligned}$$

(a) [法二] 利用 Fourier transform pairs

【提示】

$$\textcircled{1} \quad u(t) \rightarrow \frac{1}{j2\pi f} + \frac{\delta(f)}{2}$$

$$\textcircled{2} \quad g(t \pm a) \rightarrow e^{\pm j2\pi fa} \cdot G(f)$$

$$h(t) = \text{rect}\left(\frac{t-1}{2}\right) = u(t) - u(t-2)$$

$$\textcircled{1} \quad u(t) \rightarrow \frac{1}{j2\pi f} + \frac{\delta(f)}{2}$$

$$\textcircled{2} \quad u(t-2) \rightarrow \frac{e^{-j4\pi f}}{j2\pi f} + e^{-j4\pi f} \frac{\delta(f)}{2} = \frac{e^{-j4\pi f}}{j2\pi f} + e^{-j4\pi 0} \frac{\delta(f)}{2} = \frac{e^{-j4\pi f}}{j2\pi f} + \frac{\delta(f)}{2}$$

$$\begin{aligned} \textcircled{3} \quad h(t) = u(t) - u(t-2) &\rightarrow H(f) = \frac{1}{j2\pi f} [1 - e^{-j4\pi f}] \\ &= \frac{-j}{2\pi f} [1 - \cos(4\pi f) + j \cdot \sin(4\pi f)] \\ &= \frac{\sin(4\pi f)}{2\pi f} - j \cdot \frac{1 - \cos(4\pi f)}{2\pi f} \\ &= 2 \cdot \text{sinc}(4f) - j \cdot 2 \cdot \text{sinc}(2f) \cdot \sin(2\pi f) \\ &= 2 \cdot \text{sinc}(2f) \cdot e^{-j2\pi f} \quad \# \end{aligned}$$

(a) [法三] 利用 Fourier transform pairs

【提示】

$$\textcircled{1} \quad \text{rect}\left(\frac{t}{a}\right) \rightarrow a \cdot \text{sinc}(a \cdot f)$$

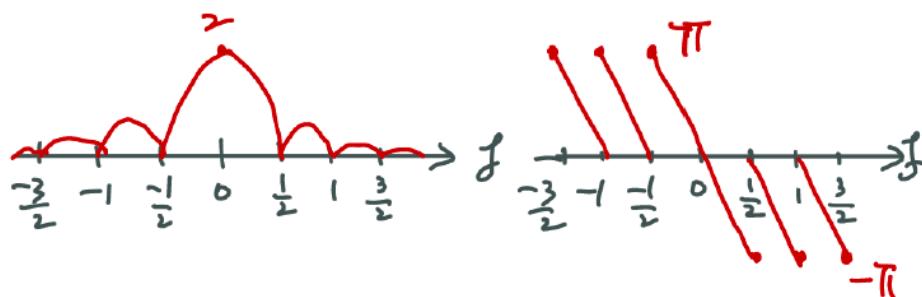
$$\textcircled{2} \quad g(t \pm a) \rightarrow e^{\pm j2\pi fa} \cdot G(f)$$

$$\text{rect}\left(\frac{t-1}{2}\right) \rightarrow 2 \cdot \text{sinc}(2f) \cdot e^{-j2\pi f} \quad \#$$

(b)

$$\textcircled{1} \quad |H(f)| = \sqrt{H(f)H^*(f)} = 2 \cdot |\text{sinc}(2f)| \quad \#$$

$$\textcircled{2} \quad \angle H(f) = \tan^{-1}\left(\frac{\cos(4\pi f) - 1}{\sin(4\pi f)}\right) \quad \#$$



(c)

【提示】

$$\textcircled{1} \quad y(t) = x(t) \otimes h(t) \rightarrow Y(f) = X(f)H(f)$$

$$\textcircled{2} \quad \text{利用 Fourier transform pairs : } 1 \rightarrow \delta(f)$$

$$\textcircled{3} \quad \text{利用 Fourier transform 特性 : } e^{\pm j2\pi f_0 t} \rightarrow \delta(f \mp f_0)$$

$$\textcircled{1} \quad x(t) = e^{j\pi t} = e^{j2\pi \frac{1}{2}t} \rightarrow X(f) = \delta(f - \frac{1}{2})$$

\textcircled{2} 由(b)已得知 $H(f)$

$$\begin{aligned}\textcircled{3} \quad \text{則 } Y(f) &= [2 \operatorname{sinc}(4f) - j2 \operatorname{sinc}(2f) \sin(2\pi f)] \cdot \delta(f - \frac{1}{2}) \\ &= 2 \operatorname{sinc}(4 \cdot \frac{1}{2}) - j2 \operatorname{sinc}(2 \cdot \frac{1}{2}) \sin(2\pi \cdot \frac{1}{2}) \\ &= 2 \operatorname{sinc}(2) - j2 \operatorname{sinc}(1) \sin(\pi) \\ &= 0 - 0 \\ &= 0\end{aligned}$$

$$Y(f) = 0 \xrightarrow{FT^{-1}} y(t) = 0 \quad \#$$

5. Consider an LTI system with impulse response $h(t) = \frac{\sin(4\pi(t-1))}{\pi(t-1)}$.

- a. Plot $h(t)$ (i.e., impulse response of the system)
- b. Find $H(f)$ (i.e., frequency response of the system)

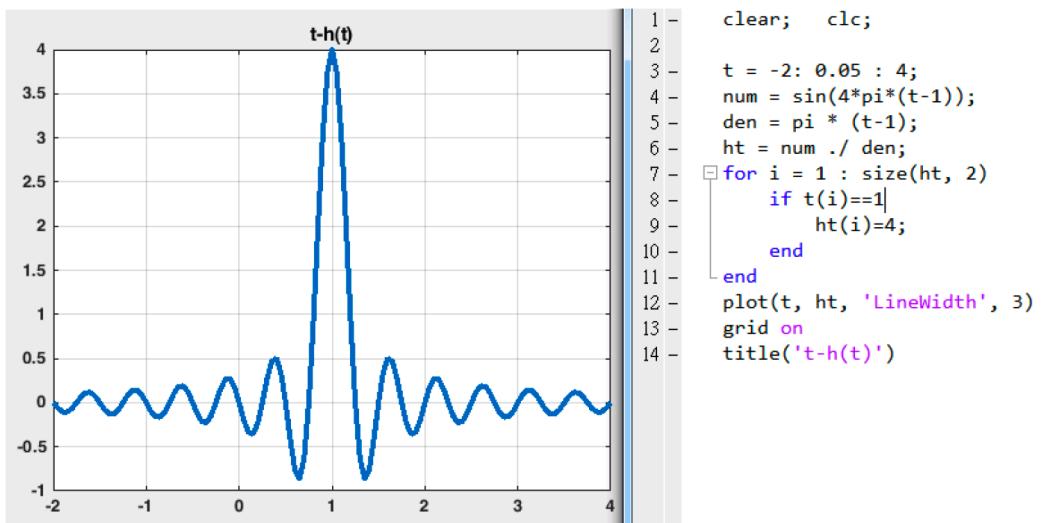
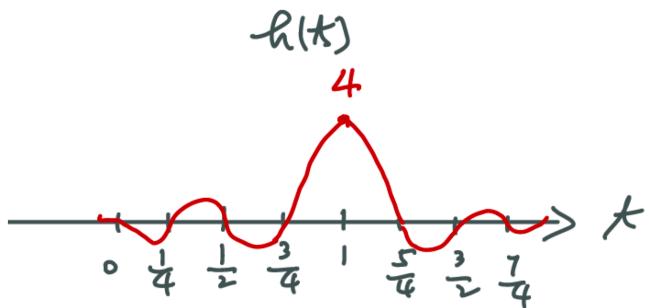
Ans:

(a)

$$\textcircled{1} \quad h(t) = \frac{4 \cdot \sin(4\pi(t-1))}{4 \cdot \pi(t-1)} = 4 \cdot \operatorname{sinc}(4(t-1))$$

\textcircled{2} 由於 $t=1$ 時, $h(t) = \frac{0}{0}$ \Rightarrow [微積分] 羅必達法則求極值

$$\lim_{t \rightarrow 1} h(t) = \frac{\lim_{t \rightarrow 1} \sin'(4\pi(t-1))}{\lim_{t \rightarrow 1} \pi(t-1)'} = \frac{4\pi}{\pi} = 4$$



(b)

【提示】利用 Fourier transform pairs 及 Fourier transform 特性

$$\textcircled{1} \quad a \cdot \text{sinc}(a \cdot t) \rightarrow \text{rect}\left(\frac{f}{a}\right)$$

$$\textcircled{2} \quad g(t \pm a) \rightarrow e^{\pm j 2\pi a} G(f)$$

$$h(t) = 4 \cdot \text{sinc}(4(t-1)) \rightarrow H(f) = e^{-j 2\pi f} \cdot \text{rect}\left(\frac{f}{4}\right) \#$$

$$6. \quad x(t) = 2\Lambda\left(\frac{t}{2} - 3\right)$$

a. Plot $x(t)$

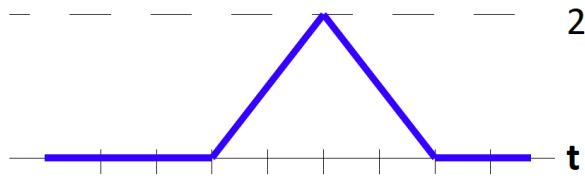
b. Find $X(f) = \mathcal{F}(x(t))$ where $\mathcal{F}(\cdot)$ is the continuous-time Fourier Transform

c. Plot $|X(f)|$ and $\angle(X(f))$

Ans:

(a)

$$x(t) = 2 \cdot \text{tri}\left(\frac{t-6}{2}\right)$$



(b)

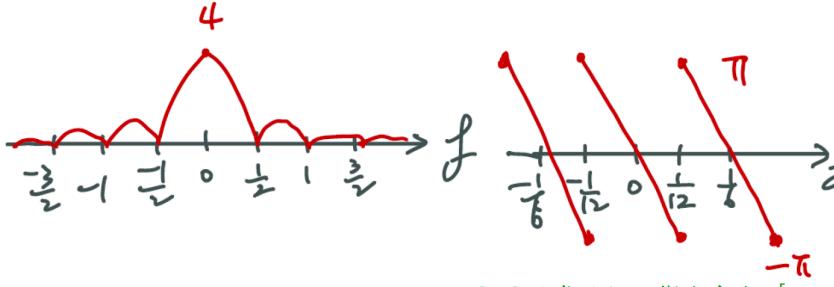
【提示】利用 Fourier transform pairs 及 Fourier transform 特性

$$\textcircled{1} \quad g(t \pm a) \rightarrow e^{\pm j2\pi a} G(f) \quad \textcircled{2} \quad \text{tri}\left(\frac{t}{a}\right) \rightarrow a \cdot \text{sinc}^2(a \cdot f)$$

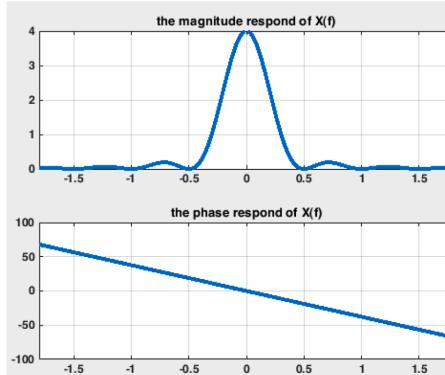
$$\begin{aligned} x(t) &= 2 \cdot \text{tri}\left(\frac{t-6}{2}\right) \rightarrow X(f) = 2 \cdot e^{-j12\pi f} \cdot 2 \cdot \text{sinc}^2(2 \cdot f) \\ &= 4 \cdot e^{-j12\pi f} \text{sinc}^2(2f) \# \end{aligned}$$

(c)

$$\begin{aligned} \textcircled{1} \quad |X(f)| &= |4 \cdot e^{-j12\pi f} \cdot \text{sinc}^2(2f)| = |4| \cdot |e^{-j12\pi f}| \cdot |\text{sinc}^2(2f)| = 4 \cdot 1 \cdot \text{sinc}^2(2f) = 4 \cdot \text{sinc}^2(2f) \\ \textcircled{2} \quad \angle X(f) &= -12\pi f \end{aligned}$$



[註] 通常將相位響應畫在 $[\pi, -\pi]$ 之間



```

clear; clc;

subplot(2,1,1)
f = -1.8: 0.01 : 1.8;
factor = 2*pi*f;
Xf_mag = 4 * sin(factor) .* sin(factor) ./ ((factor).*(factor));
plot(f, Xf_mag, 'LineWidth', 3)
grid on
title('the magnitude respond of X(f)')
xlim([-1.8, 1.8])

subplot(2,1,2)
Xf_phha = -12*pi*f;
plot(f, Xf_phha, 'LineWidth', 3)
grid on
title('the phase respond of X(f)')
xlim([-1.8, 1.8])

```