Signale und Systeme Boxen

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1 Motivation, Wiederholung und Überblick

 \mathbf{a}

$$\underline{U}_1 = U_1 \angle \varphi_1 = \frac{30}{\sqrt{2}} \angle \frac{\pi}{3}$$

$$\underline{Z}_R = R = 1000$$

$$\underline{Z}_C = \frac{1}{j\omega C} = \frac{1}{sC} = \frac{1000}{s}$$

$$H(s) := \frac{\underline{U}_2}{\underline{U}_1} = \frac{\underline{Z}_C}{\underline{Z}_R + \underline{Z}_C} = \frac{\frac{1}{sC}}{R + \frac{1}{sC}} = \frac{1}{1 + sRC} = \frac{1}{1 + s}$$

$$a) \quad \underline{U}_2 = \frac{1}{\sqrt{1 + (2\pi \cdot 0, 5)^2}} \cdot 21.2 \angle \frac{\pi}{3} - \arctan(2\pi \cdot 0, 5) \approx 6,43 \angle -0,21$$

$$\Rightarrow u_2(t) = 6,43 \cdot \sqrt{2} \cdot \sin(2\pi \cdot 0, 5 \cdot t - 0, 21) \approx 9,09 \text{ V} \cdot \sin(\pi t - 0, 21)$$

$$b) \quad \underline{U}_2 \approx 0,67 \angle -0,49 \Rightarrow u_2(t) \approx 0,95 \text{ V} \cdot \sin(10\pi t - 0, 49)$$

$$c) \quad \underline{U}_2 \approx 0,0067 \angle -0,523 \Rightarrow u_2(t) \approx 9,55 \text{ mV} \cdot \sin(100\pi t - 0, 523)$$

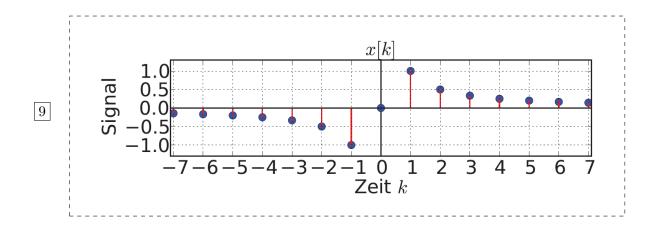
$$\boxed{5} \quad \text{Für } \quad x(t) = 30 \text{ V} \sin(\pi t + \pi/3) \quad \text{ist } \quad \mathcal{H}\{x(t)\} = 9,09 \text{ V} \sin(\pi t - 0, 21)$$

$$\text{Für } \quad y(t) = 30 \text{ V} \sin(10\pi t + \pi/3) \quad \text{ist } \quad \mathcal{H}\{y(t)\} = 0,95 \text{ V} \sin(10\pi t - 0, 49)$$

$$\boxed{6} \quad u_1(t) = 15 \text{ V} \sin(\pi t + \pi/3) + 60 \text{ V} \sin(10\pi t + \pi/3) = 0,5x(t) + 2y(t)$$

$$u_2(t) := \mathcal{H}\{u_1(t)\} = \mathcal{H}\{0,5x(t) + 2y(t)\} \stackrel{??}{=}$$

[8]
$$x[-\infty], \dots, x[-3], x[-2], x[-1], x[0], x[1], x[2], x[3], \dots, x[\infty]$$



- x[-k] die Spiegelung von x[k] an der Signalpegel-Achse 10
 - $\bullet \ x[k+k_0]$ die Verschiebung von x[k]um k_0 nach links
 - $x[k-k_0]$ die Verschiebung von x[k] um k_0 nach rechts

2 Diskrete Signale

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 $(b) \quad x[-k] = \begin{cases} -\frac{1}{k}, k/ne0 \\ 0, k = 0 \end{cases}$ $(c) \quad x[k+k_0] = x[k+3] = \begin{cases} \frac{1}{k+3}, k/ne - 3 \\ 0, k = -3 \end{cases}$ $(d) \quad x[k-k_0] = x[k-3] = \begin{cases} \frac{1}{k-3}, k/ne3 \\ 0, k = 3 \end{cases}$

12 $x[k_0 - k] = x[-(k - k_0)]$ $= x[(-k) + k_0]$

 $mit x[k_0 - k] = x[3 - k] = \begin{cases} \frac{1}{3 - k}, k \neq 3\\ 0, k = 3 \end{cases}$

x[k] heißt gerades Signal, falls x[k] = x[-k]∀k ∈ Z gilt.
x[k] heißt ungerades Signal, falls x[k] = -x[-k]∀k ∈ Z gilt.

$$x[-k] = \begin{cases} \frac{1}{-k}, k \neq 0 \\ 0, k = 0 \end{cases} = \begin{cases} -\frac{1}{k}, k/ne0 \\ 0, k = 0 \end{cases} = -x[k]$$

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$$y[-k] = \begin{cases} \frac{1}{(-k)^2}, k \neq 0 \\ 0, k = 0 \end{cases} = \begin{cases} -\frac{1}{k^2}, k \neq 0 \\ 0, k = 0 \end{cases} = y[k]$$

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- x[k] heißt kausales Signal, falls gilt: $x[k] = 0 \forall k < 0$
- x[k] heißt nicht-kausales Signal, falls gilt $\exists k < 0 : x[k] \neq 0$
- x[k] heißt anti-kausales Signal, falls x[-k-1] kausal ist, d.h. falls gilt: $x[k]=0 \forall k \leqslant 0$
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- x[k] ist nicht-kausal
- u[k] ist kausal
- v[k] ist anti-kausal

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$$\delta[k] := \begin{cases} 1, k = 0 \\ 0, k \neq 0 \end{cases}$$

$$\epsilon[k] := \begin{cases} 1, k \ge 0 \\ 0, k < 0 \end{cases}$$

$$\delta[k-k_0] = \begin{cases} 1, k = k_0 \\ 0, k \neq k_0 \end{cases}$$
bzw.
$$\delta[k+k_0] = \begin{cases} 1, k \neq -k_0 \\ 0, k = -k_0 \end{cases}$$

$$x[k] \cdot \delta[k-i] = \begin{cases} x[i], k = i \\ 0, k \neq i \\ = x[i] \cdot \delta[k-i] \end{cases} \qquad (2.1)$$
Siebeigenschaft
$$x[k] = \sum_{i=-\infty}^{\infty} x[i] \cdot \delta[k-i] \quad \text{für alle} \quad k \in \mathbb{Z}$$

$$x[k] = \sum_{i=-K}^{K} x[i] \cdot \delta[k-i]$$

 $v[k] = 2 \cdot \delta[k+3] + \delta[k+1] - \delta[k-1] - 2 \cdot \delta[k-3]$

 $sgn[k] := \epsilon[k] - \epsilon[-k] = \begin{cases} 1, k > 0 \\ 0, k = 0 \\ -1, k < 0 \end{cases}$ 26 27 $\mathbf{III}[k] := \epsilon[k] + \epsilon[-k-1] = 1$ für alle $k \in \mathbb{Z}$ 28 $rect_{k_1,k_2}[k]:)\epsilon[k-k_1] - \epsilon[k-k_2-1] = \Big\{1, k_1 \leqslant k \leqslant k_2\Big\}$ 29 $x[k] = q^k \cdot \epsilon[k]$ 30 x[k]:0,...,0,x[0]=1,x[1]=-0.7,x[2]=0.49,x[3]=0.343,...31 x[k]: 0, ..., 0, x[0] = 1, x[1] = -0.8, x[2] = 0.64, x[3] = -0.512, ... $x[k] + y[k] : x[-\infty] + y[-\infty]..., x[0] + y[0], x[1] + y[1], ..., x[\infty] + y[\infty]$ 32 $x[k] \cdot y[k] : x[-\infty] \cdot y[-\infty]..., x[0] \cdot y[0], x[1] \cdot y[1], ..., x[\infty] \cdot y[\infty]$ $c\cdot x[k]:c\cdot x[-\infty]...,c\cdot x[0],c\cdot x[1],...,c\cdot x[\infty]$

$$\begin{array}{c}
\overrightarrow{x} = (0 \quad 3 \quad 2 \quad 5 \quad 0 \quad 0) \\
\overrightarrow{y} = (0 \quad 0 \quad 2 \quad -3 \quad 0 \quad 2) \\
\overrightarrow{x} + \overrightarrow{y} = (0 \quad 3 \quad 4 \quad 2 \quad 0 \quad 2) \\
\overrightarrow{x} - \overrightarrow{y} = (0 \quad 3 \quad 0 \quad 8 \quad 0 \quad -2) \\
\overrightarrow{x} \cdot \overrightarrow{y} = (0 \quad 0 \quad 4 \quad -15 \quad 0 \quad 0) \\
c + \overrightarrow{x} = (0 \quad 15 \quad 10 \quad 25 \quad 0 \quad 0)
\end{array}$$

$$x[k] * y[k] = 3\delta[k] - \delta[k-1] + 5\delta[k-2] + 3\delta[k-3] + 2\delta[k-4]$$

$$i = -43$$

$$\downarrow$$

$$x[i] = (-1 \quad 3 \quad -2) \text{ und}$$

$$i = 19$$

$$\downarrow$$

$$y[i] = (1 \quad -2 \quad 4 \quad -1) \text{ bzw. } y[-i] = (-1 \quad 4 \quad -2 \quad 1)$$

$$\begin{vmatrix}
i = -43 \\
k \quad x[i] & -1 \quad 3 \quad -2 \\
-24 \quad y[k-i] = -1 \quad 4 \quad -2 \quad 1 \\
-23 \quad -1 \quad 4 \quad -2 \quad 1 \\
-22 \quad -1 \quad 4 \quad -2 \quad 1 \\
-21 \quad -1 \quad 4 \quad -2 \quad 1 \\
-20 \quad -1 \quad 4 \quad -2 \quad 1 \\
-19 \quad -1 \quad 4 \quad -2 \quad 1 \\
-1 \quad 4 \quad -2 \quad 1
-1 \quad 4 \quad -2 \quad 1$$

$$(x*y)[k] = -\delta[k+24] + 5\delta[k+23] - 12\delta[k+22] + 17\delta[k+21] - 11\delta[k+20] + 2\delta[k+19]$$

$$x[k] * y[k] \in \mathcal{S}_{a+c,b+d} \quad \text{und hat L\"ange} \quad n+m-1.$$

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I) Kommutativität: x * y = y * x
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II) Assoziativität:
$$w * (x * y) = (w * x) * y$$
 und $c \cdot (x * y) = (c \cdot) * y$

III) Distributivität:
$$w * (x + y) = w * x + w * y$$

IV) Neutrales Element: $x * \delta = x$

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V) Verschiebung: $x[k] * \delta[k_0 - k] = x[k - k_0]$

VI) Zeitinvarianz: $x[k] * y[k - k_0] = (x[k] * y[k])[k - k_0]$

VII) Linearität: $(c \cdot x + d \cdot y) * w = c \cdot (x * w) + d \cdot (y * w)$

$$p(z) := a_0 + a_1 z + a_2 z^2 + a_3 z^3 + \dots + a_n z^n$$

$$x[k] = a_0 \delta[k] + a_1 \delta[k-1] + a_2 \delta[k-2] + \dots + a_n \delta[k-n]$$

$$p(z) \cdot q(z) = c_0 + c1_z + c_2 z^2 + \dots + c_{2n} z^{2n} \quad \text{Mit Koeffizenten } c_k = (c * y)[k]$$

[47]
$$p(z) = 3 + 2z + z^2 \text{ und } q(z) = 1 - z + 2z^2$$

$$p(z) \cdot q(z) = (3 + 2z + z^{2}) \cdot (2z^{2} - z + 1)$$

$$= 3 \cdot 1 + z(3 \cdot (-1) + 2 \cdot 1) + z^{2}(3 \cdot 2 + 2 \cdot (-1) + 1 \cdot 1)$$

$$+ z^{3}(2 \cdot 2 + 1 \cdot (-1)) + z^{4}(1 \cdot 2)$$

$$= 3 - z + 5z^{2} + 3z^{3} + 2z^{4}$$

$$E_{x} := \sum_{i=-\infty}^{\infty} |x[i]|^{2}$$

$$P_{x} := \lim_{K \to \infty} \frac{1}{2K+1} \sum_{i=-K}^{K} |x[i]|^{2}$$

$$\langle x[k], y[k] \rangle_{E} := \sum_{k=-\infty}^{\infty} x^{*}[k] \cdot y[k]$$

$$\langle x[k], y[k] \rangle_{P} := \lim_{K \to \infty} \frac{1}{2K+1} \sum_{k=-K}^{K} x^{*}[k] \cdot y[k]$$

$$||x[k]||_{E} := \sqrt{\langle x[k], x[k] \rangle_{E}} = \sqrt{E_{x}} \text{ bzw.}$$

$$||x[k]||_{P} := \sqrt{\langle x[k], x[k] \rangle_{P}} = \sqrt{P_{x}}$$

$$\cos \Phi = \frac{\langle x[k], y[k] \rangle}{||x[k]|| \cdot ||y[k]||}$$

 $\varphi_{xy}[\kappa] := \langle x[k], y[k+\kappa] \rangle$

$$\varphi_{xx}[\kappa] := \langle x[k], x[k+\kappa] \rangle$$

$$\varphi_{xy}^{E}[\kappa] = x^*[-\kappa] * y[\kappa] \text{ bzw. } \varphi_{xy}^{P}[\kappa] = \lim_{K \to \infty} \frac{1}{2K+1} x_K^*[-\kappa] * y_K[\kappa]$$

Diskrete Systeme

Inhalt...

58 $y[k] = \mathcal{H}\{x[k]\}$

 $x[k] = x_0 \cdot \delta[k] = \begin{cases} x_0, k = 0 \\ 0, k \neq 0 \end{cases}$

entwickelt sich nun das Guthaben des Sparbuchs wie folgt: 59

zu Beginn: $y[0] = x_0$

nach 1 Jahr: $y[1] = x_0 + p \cdot x_0 = (1+p) \cdot x_0$ nach 2 Jahren: $y[2] = (1+p)x_0 + p \cdot x_0$

 $(1+p) \cdot x_0 = (1+p) \cdot (1+p) \cdot x_0 = (1+p)^2 \cdot x_0$

nach 3 Jahren: $y[3] = ... = (1+p)^3 \cdot x_0$

nach i Jahren: $y[i] = (1+p)^i \cdot x_0$

D.h. das Ausgangssignal ist die kausale Exponentialfolge $y[k] = x_0 \cdot (1+p)^k \cdot \epsilon[k]$

 $y[k+1]=y[k]\cdot (1+p)+x[k+1]$ (3.1)60

> Das heißt y[k+1] ergibt sich aus dem verzinsten Guthaben y[k] des vorigen Jahres und zusätzlich den neuen Einzahlungen x[k+1].

61 $\mathcal{H}\{c \cdot x_1[k] + d \cdot x_2[k]\} = c \cdot \mathcal{H}\{x_1[k]\} + d \cdot \mathcal{H}\{x_2[k]\}$ $y[0] = x[0] = c \cdot x_1[0] + d \cdot x_2[0]$

 $y[k+1] \stackrel{(3.1)}{=} y[k] \cdot (1+p) + x[k+1]$ $\stackrel{(I.V)}{=} (cy_1[k] + d \cdot y_2[k]) \cdot (1+p) + c \cdot x_1[k+1] + d \cdot x_2[k+1]$ $= c \cdot (y_1[k] \cdot (1+p) + x_1[k+1]) + d \cdot (y_2[k] \cdot (1+p) + x_2[k+1])$ $\stackrel{(3.1)}{=} c \cdot y[k+1] + d \cdot y_2[k+1]$

 $\mathcal{H}\{x[k-k_0]\} = y[k-k_0]$

 $z[k_0] = x[k_0 - k_0] = x[k_0] = y[0] = y[k_0 - k_0]$ $\text{und } z[k] = 0 = y[k - k_0] \text{ für } k < k_0$

 $z[k+1] \stackrel{(3.1)}{=} z[k] \cdot (1+p) + x[k+1-k_0]$ $\stackrel{(I.V.)}{=} y[k-k_0] \cdot (1+p) + x[k-k_0+1]$ $\stackrel{(3.1)}{=} y[k-k_0+1]$

... wenn der Ausgabewert $y[k_0]$ zur Zeit k_0 nur von früheren Eingabewerten $x[k], k \leq k_0$ abhängig ist.

 $|x[k]| < C \forall k \Rightarrow |y[k]| < D \forall k$

 $y[k] = x_0 \cdot (1+p)^k \cdot \epsilon[k] \to \infty \text{ für } k \to \infty$

 $\boxed{70}$..., wenn der Ausgang y[k] zur Zeit k nur vom Eingang x[k] zur Zeit k abhängt.

[71] ..., falls y[k] nur von $x[\kappa]$ für $|\kappa - k| \le L$ abhängt.

 $[72] h[k] := \mathcal{H}\{\delta[k]\}$

 $y[k] = \mathcal{H}\{x[k]\} \stackrel{(2.6)}{=} \mathcal{H}\left\{\sum_{i=-\infty}^{\infty} x[i] \cdot \delta[k-i]\right\}$ $= \sum_{i=-\infty}^{\infty} x[i]\mathcal{H}\{\delta[k-i]\}$ $= \sum_{i=-\infty}^{\infty} x[i] \cdot h[k-i]$ = x[k] * h[k]

 $y[k] = x[k] * h[k] \text{ für alle } x[k] \in \mathcal{S}$

 $h[k] := \mathcal{H}\{\delta[k]\} = (1+p)^k \epsilon[k]$

$$76 y[k] = h[k] * x[k] = \sum_{i=-\infty}^{\infty} (1+p)^{i} \epsilon[i] \cdot x[k-i]$$

$$= \sum_{i=0}^{\infty} (1+p)^{i} \cdot x[k-i]$$

$$y[k] = \sum_{i=0}^{k} (1+p)^{i} \cdot x[k-i]$$

$$\sum_{y=-\infty}^{\infty} |h[i]| < \infty$$

$$|y[k]| = |h[k] * x[k]| = |\sum_{i=-\infty}^{\infty} h[k]x[k-i]| \stackrel{DUG}{\leq} \sum_{i=-\infty}^{\infty} |h[i] \cdot x[k-i]|$$

$$= \sum_{i=-\infty}^{\infty} |h[i]| \cdot |x[k-i]| < M \sum_{i=-\infty}^{\infty} |h[i]| < M \cdot C < \infty$$

[80]
$$x[k] := sgn(h[-k]) = \begin{cases} 1, & h[-k] > 0 \\ 0, & h[-k] = 0 \\ -1, & h[-k] < 0 \end{cases}$$

[81]
$$x[k] \cdot h[-k] = sgn(h[-k]) \cdot h[-k] = |h[-k]| \ge 0$$

$$|x[0]| = |(x \cdot h)[0]| = \left| \sum_{i = -\infty}^{\infty} x[i] \cdot h[-i] \right| = \sum_{i = -\infty}^{\infty} |h[-i]| = \sum_{i = -\infty}^{\infty} |h[i]| = \infty$$

$$\sum_{i=-\infty}^{\infty} |h[i]| = \sum_{i=-\infty}^{\infty} (1+p)^i \cdot \epsilon[i] = \sum_{i=0}^{\infty} (1+p)^i$$

$$|1+p| < 1 \quad \text{bzw. ""aquivalent f"u"} \quad -2 < p < 0$$

$$h[k] = 0, \quad \forall k < 0$$

$$y[k] = h[k] * x[k] = \sum_{i=-\infty}^{\infty} h[i] \cdot x[k-i] = \sum_{i=0}^{\infty} h[i] \cdot x[k-i]$$

87 Lösung: Folgendes Blockschaltbild realisiert die Rekursion
$$y[k+1] = y[k] \cdot (1+p) + x[k+1]$$
 von (3.1) auf Seite 40: $y[k] = y[k-1] \cdot (1+p) + x[k]$ Hier tikz einfügen!

[88]
$$y[k] = h[k] * x[k] = \sum_{i=-\infty}^{\infty} h[i] \cdot x[k-i] = \sum_{i=0}^{n} \beta i \cdot x[k-i]$$

$$y[k] = \frac{1}{\alpha_0} \cdot \left(\sum_{i=0}^N \beta i \cdot x[k-i] - \sum_{i=0}^N \alpha i \cdot y[k-i] \right)$$

$$\vec{v}[k+1] = fv(\vec{v}[k], \vec{x}[k])$$
$$\vec{y}[k] = fy(\vec{v}[k], \vec{x}[k])$$

$$\vec{v}[k]: (x[k-1] \quad x[k-2] \quad x[k-3] \quad \dots \quad x[k-L])$$

$$\vec{v}[k+1] = \begin{pmatrix} 0 & 0 & 0 & 0 \\ 1 & 0 & 0 & 0 \\ 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \end{pmatrix} \cdot v[k] + \begin{pmatrix} 1 \\ 0 \\ 0 \\ 0 \end{pmatrix} \cdot x[k]$$

$$y[k] = \begin{pmatrix} a_1 & a_2 & a_3 & a_4 \end{pmatrix} \cdot \vec{v}[k] + (a_0) \cdot x[k]$$

$$Y(z) := \mathcal{Z}\{x[k]\} := \sum x[k] \cdot z^{-k}$$

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$$a := \limsup_{h \to \infty} \sqrt[k]{|x[k]|}$$

$$b := \frac{1}{\limsup_{h \to \infty} \sqrt[k]{|x[-k]|}}$$

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$$X^+(z) := \mathcal{Z}\{x[k]\} := \sum_{k=0}^{\infty} x[k] \cdot z^{-k}$$

a) $\mathcal{Z}\{\delta[k]\}$ = $\sum_{k=0}^{\infty} \delta[k] \cdot z^{-k} = z^{-0} = 1 \text{ für } z \in \mathbb{C}$

b)
$$\mathcal{Z}\{\delta[k-i]\}$$

$$= \sum_{k=-\infty}^{\infty} \delta[k-i] \cdot z^{-k} = z^{-i} \text{ für } 0 < |z| < \infty$$

$$c) \quad \mathcal{Z}\{\epsilon[k]\} \qquad \qquad = \sum_{k=-\infty}^{\infty} \epsilon[k] \cdot z^{-k} = \sum_{k=0}^{\infty} z^{-k} = \sum_{k=0}^{\infty} \left(\frac{1}{k}\right)^k$$

$$\mathop = \limits_{Reihe}^{geom.} \frac{1}{1-\frac{1}{z}} = \frac{z}{z-1} \text{ für } \left| \frac{1}{z} \right| < 1 \text{ bzw. } |z| > 1$$

$$d) \quad \mathcal{Z}\{a^k \cdot \epsilon[k]\} \qquad = \sum_{k=-\infty}^{\infty} a^k \cdot \epsilon[k] \cdot z^{-k} = \sum_{k=0}^{\infty} \left(\frac{a}{z}\right)^k = \frac{1}{1 - \frac{a}{z}}$$

$$= \frac{z}{z-a} \text{ für } \left| \frac{a}{z} \right| < 1 \Leftrightarrow |z| > |a|$$

e) $\mathcal{Z}\{a^k \cdot \epsilon[-k-1]\} = \sum_{k=-\infty}^{\infty} -a^k \cdot \epsilon[-k-1] \cdot z^{-k} = -\sum_{k=-\infty}^{-1} a^k \cdot z^{-k}$

$$= -\sum_{k=1}^{\infty} a^{-k} \cdot z^k = -\sum_{k=1}^{\infty} \left(\frac{a}{z}\right)^k = -\frac{z}{a} \cdot \sum_{k=0}^{\infty} \left(\frac{z}{a}\right)^k = \frac{z}{a} \cdot \frac{1}{1 - \frac{z}{a}}$$
$$= \frac{z}{z - a} \text{ für } \left|\frac{z}{a}\right| < 1 \Leftrightarrow |z| < |a|$$

 $\mathcal{Z}\{\alpha x[k] + \beta y[k]\} \stackrel{Def.}{=} \sum_{k=-\infty}^{\infty} (\alpha x[k] + \beta y[k]) \cdot z^{-k}$ $= \alpha \left(\sum_{k=-\infty}^{\infty} x[k]z^{-k}\right) + \beta \left(\sum_{k=-\infty}^{\infty} y[k]z^{-k}\right)$ $= \alpha X(z) + \beta Y(z)$

 $\mathcal{Z}\{x[k+k_{0}]\} \stackrel{Def.}{=} \sum_{k=-\infty}^{\infty} x[k+k_{0}]z^{-k} \stackrel{k'=k+k_{0}}{=} \sum_{k'=-\infty}^{\infty} \underbrace{x[k']z^{-k'+k_{0}}}_{=z^{-k'} \cdot z^{k_{0}}}$ $= z^{k_{0}} \cdot \underbrace{\sum_{k'=-\infty}^{\infty} x[k']z^{-k'}}_{=X(z)} = z^{k_{0}} \cdot X(z)$

 $\mathcal{Z}\{a^k \cdot x[k]\} \stackrel{Def.}{=} \sum_{k=-\infty}^{\infty} \underbrace{a^k}_{=(\frac{1}{\alpha})^{-k}} \cdot x[k] \cdot z^{-k} = \sum_{k=-\infty}^{\infty} x[k] \cdot \left(\frac{z}{\alpha}\right)^{-k} = X\left(\frac{z}{\alpha}\right)$

 $x[0] = \lim_{z \to \infty} X(z)$

$$\lim_{k \to \infty} x[k] = \lim_{z \to 1} (z - 1) \cdot X(z)$$

$$\mathcal{Z}\{\alpha^{k-1} \cdot \epsilon[k-1]\} = z^{-1} \cdot \mathcal{Z}\{\alpha^k \cdot \epsilon[k]\} = z^{-1} \cdot \frac{z}{z-\alpha} = \frac{1}{z-\alpha}$$

$$\mathbb{Z}\{A \cdot \alpha^{k-k_0} \cdot \epsilon[k-k_0]\} = A \cdot z^{-k} \cdot \mathbb{Z}\{\alpha^k \epsilon[k]\} = A \cdot z^{-k_0} \cdot \frac{z}{z-\alpha} = \frac{A \cdot z^{-(k_0-1)}}{z-\alpha}$$

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$$\mathcal{Z}\{k \cdot \alpha^k \cdot \epsilon[k]\} = -z \cdot \frac{d}{dz} \mathcal{Z}\{\alpha^k \epsilon[k]\} = -z \cdot \left(\frac{z}{z - \alpha}\right)'$$

$$= -z \cdot \left(\frac{1 \cdot (z - \alpha) - z \cdot 1}{(z - \alpha)^2}\right) = \frac{\alpha \cdot z}{(z - \alpha)^2}$$

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$$Y(z) = H(z) \cdot X(z)$$

$$108$$

$$H(z) = \frac{Y(z)}{X(z)}$$

$$h[k] = (1+p)^k \cdot \epsilon[k]$$

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

$$y[k+1] = y[k] \cdot (1+p) + x[k+1]$$

$$Y(z) = Y(z) \cdot (1+p) + zX(z) \Leftrightarrow Y(z)(z-(1+p)) = zX(z)$$

$$H(z) := \frac{Y(z)}{X(z)} = \frac{z}{z-(1+p)}$$

$$x[k] = x_0 \cdot \epsilon[k]$$

$$X(z) = x_0 \cdot \frac{z}{z-1}$$

$$Y(z) = H(z) \cdot X(z) = \frac{z}{z-(a+p)} \cdot x_0 \cdot \frac{z}{z-q} = x_0 \cdot z^2 \cdot \frac{1}{(z-(a+p)) \cdot (z-1)}$$

$$\frac{1}{(z-(a+p)) \cdot (z-1)} = \frac{p^{-1}}{z-(a+p)} - \frac{p^{-1}}{z-1}$$

$$\frac{p^{-1}}{z-(a+p)} - \varphi^{-1}(a+p)^{K-1} \epsilon[K-1] \text{ und}$$

 $\frac{p^{-1}}{z-1} \bullet - p^{-1} 1^{K-1} \epsilon [K-1] = p^{-1} \epsilon [K-1]$

$$\sum_{i=0}^{n} \alpha_{i} y[k-i] = \sum_{i=N-M}^{N} \beta_{i} x[k-i] \qquad (a_{0} \neq 0, \beta_{N-M} \neq 0)$$

$$\sum_{i=0}^{N} \alpha_{i} \cdot z^{-i} \cdot Y(z) = \sum_{i=N-M}^{N} \beta_{i} \cdot z^{-i} \cdot X(z)$$

$$\Leftrightarrow Y(z) \cdot \sum_{i=0}^{N} \alpha_{i} \cdot z^{-i} = X(z) \cdot \sum_{i=N-M}^{N} \beta_{i} \cdot z^{-i}$$

$$H(z) := \frac{Y(z)}{X(z)} = \frac{\sum_{i=N-M}^{N} \beta_i \cdot z^{-i}}{\sum_{i=0}^{N} \alpha_i \cdot z^{-i}}$$

$$= \frac{\sum_{i=N-M}^{N} \beta_i \cdot z^{N-i}}{\sum_{i=0}^{N} \alpha_i \cdot z^{N-i}}$$

$$= \frac{\beta_{N-M} \cdot z^M + \beta_{N-M+1} \cdot z^{M-1} + \dots + \beta_N}{\alpha_0 \cdot z^N + \alpha_1 \cdot z^{N-1} + \dots + \alpha_N}$$

119
$$y(k) = \frac{1}{\alpha_0} \left(\sum_{i=N-M}^{N} \beta_i x[k-i] - \sum_{i=1}^{N} \alpha_i y[k-i] \right)$$

$$h[k] = 3 \cdot (\frac{1}{5})^k \cdot epsilon[k] + 2 \cdot (\frac{1}{2})^k \cdot \epsilon[k]$$

$$H(z) = 3 \cdot \frac{z}{z - \frac{1}{5}} + 2 \cdot \frac{z}{z - \frac{1}{2}} = \frac{15z}{5z - 1} + \frac{4z}{2z - 1}$$

$$= \frac{15z(2z - 1) + 4z(5z - 1)}{(5z - 1)(2z - 1)} = \frac{50z^2 - 19z}{10z^2 - 7z + 1}$$

$$\alpha_0 = a_2 = 10, \alpha_1 = -7, \alpha_1 = 1 \text{ und } \beta_0 = 50, \beta_1 = -19, \beta_2 = 0$$

10
$$y[k] - 7y[k-1] + 1y[k-2] = 50x[k] - 19x[k-1]$$
 bzw. äquivalent
$$y[k] = \frac{1}{10} \cdot (50x[k] - 19x[k-1] + 7y[k-1] - y[k-2])$$

$$123$$

$$h[k] = 3 \cdot 5^{-(k+2)} \epsilon [k+2] + 2 \cdot 2^{-k} \epsilon [k]$$

$$H(z) = 3 \cdot z^2 \frac{z}{z - \frac{1}{5}} + 2 \cdot \frac{z}{z - \frac{1}{2}}$$

$$= \frac{15z^3}{5z - 1} + \frac{4z}{2z - 1} = \frac{30z^4 - 15z^3 + 20z^2 - 4z}{10z^2 - 7z + 1}$$

$$(\Rightarrow M = 4, N = 2)$$

124
$$\alpha_0 = a_{2-0} = 10, \alpha_1 = -7, \alpha_2 = 1 \text{ und}$$
$$\beta_{-2} = b_4 = 30, \beta_{-1} = 15, \beta_0 = 20, \beta_1 = -4$$

$$10y[k] - 7y[k-1] + y[k-2] = 30x[k+2] - 15[k+1] + 20x[k] - 4x[k-1]$$
$$y[k] = \frac{1}{10} (30x[k+2] - 15[k+1] + 20x[k] - 4x[k-1] + 7y[k-1] - y[k-2])$$

$$y[k-2] = \frac{1}{10} (30x[k+2] - 15[k-1] + 20x[k-2] - 4x[k-3] + 7y[k-3] - y[k-4])$$

127
$$x[k] = \mathcal{Z}^{-1} \left\{ X(z) \right\} = \mathcal{Z}^1 \left\{ \sum_{k=-\infty}^{\infty} x[k] z^{-k} \right\}$$

128
$$Y(z) = 1 \cdot z^{-1} - \frac{1}{2}z^{-2} + \frac{1}{3}z^{-3} - \frac{1}{4}z^{-4} + \dots + \frac{(-1)^{k+1}}{k}z^{-k} + \dots$$

$$y[k] = \begin{cases} 0, & k \le 0 \\ (-1)^{k+1} \cdot \frac{1}{k}, & k > 0 \end{cases}$$

$$Y(z) \stackrel{!}{=} \frac{A_1}{z - \lambda_1} + \frac{A_2}{z - \lambda_2} + \dots + \frac{A_n}{z - \lambda_n}$$

131
$$Y(z) \stackrel{!}{=} \frac{A_1(\lambda_2)...(z - \lambda_N) + ... + A_N(z - \lambda_1)...(z - \lambda_{N-1})}{HN}$$

132
$$Y(z) = \frac{1}{(z - (1+P)) \cdot (z-1)} = \frac{A(z-1) + B(z - (1+P))}{HN}$$
$$= \frac{(A+B) \cdot z - A - B(a+P)}{HN}$$

$$\begin{array}{c|cccc}
\hline 133 & -A & -(a+p)B = 1 & (1) \\
A & +B = 0 & (2)
\end{array}$$

$$(-1 - p + 1) \cdot B = 1 \text{ bzw. } B = -\frac{1}{p}$$

$$A = -B = \frac{1}{p}$$

$$Y(z) = \frac{A}{z-5} + \frac{B}{z-3} + \frac{C}{(z-3)^2} = \frac{A(z-3)^2 + B(z-5)(z-3)C(z-5)}{HN}$$

$$= \frac{A(z^2 - 6z + 9) + B(z^2 - 8z + 15) + C(z-5)}{HN}$$

$$= \frac{z^2(A+B) + z(-6A - 8B + C) + 9A + 15B - 5C}{HN}$$

$$Y(z) = \frac{2}{z-5} + \frac{3}{(z-3)^2}$$

$$y[k] = 2 \cdot 5^{k-1} \epsilon [k-1] + (k-1)3^{k-1} \epsilon [k-1]$$

140
$$Y(z) = s(z) + \frac{r(z)}{q(z)}$$

$$s(z) = s_0 + s_1 z + \dots + s_{M-N} Z^{M-N}$$

$$\downarrow s[k] = s_0 \delta[k] + s_1 \delta[k+1] + \dots + s_{M-N} \delta[k+M-N]$$

142
$$Y(z) = 3z^2 - 2z + 1 \frac{2z^2 - 9z + 3}{(z - 5)(z - 3)^2}$$

$$Y(z) = 3z^{2} - 2z + 1 \frac{2z^{2} - 9z + 3}{(z - 5)(z - 3)^{2}}$$

$$y[k] = 3\delta[k + 2] - 2\delta[k + 1] + \delta[k] + 2 \cdot 5^{k-1}\epsilon[k - 1] + (k - 1)3^{k-1}\epsilon[k - 1]$$

$$Y(z) = \sum_{i=0}^{M-N} s_i z^i + \sum_{i=1}^{Q} \sum_{v=1}^{n_i} \frac{A_{i,v}}{(z - \lambda_i)^v}$$

$$y[k] = \sum_{i=0}^{M-N} s_i \delta[k+i] + \sum_{i=1}^{Q} \sum_{v=1}^{n_i} A_{i,v} \cdot {k-1 \choose v-1} \lambda_i^{k-v} \epsilon[k-1]$$

$$A = \frac{1}{0!} \left(\frac{d}{dz} \right)^0 [(z-1) \cdot \frac{z}{z-1} (z+1)]|_{z=1} = \frac{z}{z+1}|_{z=1} = \frac{1}{2}$$

$$B = \frac{1}{0!} \left(\frac{d}{dz} \right)^0 [(z+1) \cdot \frac{z}{z-1} (z+1)]|_{z=-1} = \frac{z}{z-1}|_{z=-1} = \frac{1}{2}$$

$$\frac{A}{z \cdot \alpha} + \frac{B}{z \cdot \beta} = \frac{\frac{a \cdot \alpha + b}{\alpha - \beta}(z - \beta) + \frac{a \cdot \beta + b}{\beta - \alpha}(z - \alpha)}{(z - a)(z - \beta)}$$

$$= \frac{z \cdot (a \cdot \alpha + b) - (a \cdot \beta + b)) - \beta(a \cdot \alpha + b) + \alpha(a \cdot \beta + b)}{(\alpha - \beta)(z - \alpha)(z - \beta)}$$

$$= \frac{z \cdot a \cdot (\alpha - \beta) + b \cdot (\alpha - \beta)}{(\alpha - \beta)(z - \alpha)(z - \beta)} = \frac{a \cdot z + b}{(z - \alpha)(z - \beta)}$$

$$A = \frac{a \cdot \alpha + b}{\alpha - \beta} = \frac{1 \cdot 1 + 0}{1 - (-1)} = \frac{1}{2}B \qquad = \frac{a \cdot \beta + b}{\alpha - \beta} = \frac{1 \cdot (-1) + 0}{-1 - 1} = \frac{1}{2}$$

149
$$Y(z) = \frac{A}{z - \alpha} + \frac{B}{z - \beta} = \frac{0.5}{z - 1} + \frac{0.5}{z + 1}$$

$$|\lambda_i| < 1 \quad \forall i = 1, \dots, N$$

$$y[k] = y[k-1] + y[k-2] + x[k]$$

$$Y(z) = z^{-1}Y(z) + z^{-2}Y(z) + X(z) \Leftrightarrow Y(z) \cdot (1-z^{-1}-z^{-2}) = X(z)$$

$$H(z) = \frac{Y(z)}{X(z)} = \frac{1}{(1 - z^{-1} - z^{-2})} = \frac{z^2}{z^2 - z - 1}$$

$$\lambda_{1/2} = \frac{-1 \pm \sqrt{1^2 + 4}}{2 \cdot 1} = \frac{1 \pm \sqrt{5}}{2}$$

154
$$Y(z) = H(z) \cdot X(z) = \frac{z^2}{z^2 - z - 1} \cdot z^{-1} = \frac{z}{z^2 - z - 1} = \frac{z}{(z - \lambda_1)(z - \lambda_2)}$$

155
$$Y(z) = \frac{1z+0}{(z-\lambda_1)(z-\lambda_2)} = \frac{A}{z-\lambda_1} + \frac{B}{z-\lambda_2}$$

[156]
$$A = \frac{a \cdot \alpha + b}{\alpha - \beta} = \frac{\lambda_1}{\lambda_1 - \lambda_2} = \frac{1 + \sqrt{5}}{2\sqrt{5}}$$
$$B = \frac{a \cdot \beta + b}{\alpha - \beta} = \frac{\lambda_2}{\lambda_2 - \lambda_1} = \frac{1 - \sqrt{5}}{-2\sqrt{5}}$$

$$Y(z) = \frac{A}{z - \lambda_1} + \frac{B}{z - \lambda_2}$$

$$y[k] = A \cdot \lambda_1^{k-1} \epsilon[k-1] + B \cdot \lambda_2^{k-1} \epsilon[k-1]$$

$$= \frac{1 + \sqrt{5}}{2\sqrt{5}} \cdot \left(\frac{1 + \sqrt{5}}{2}\right)^{k-1} \cdot \epsilon[k-1] + \frac{1 - \sqrt{5}}{-2\sqrt{5}} - \frac{1 - \sqrt{5}}{-2\sqrt{5}} \cdot \left(\frac{1 + \sqrt{5}}{2}\right)^{k-1} \cdot \epsilon[k-1]$$

$$= \frac{1}{\sqrt{5}} \left(\left(\frac{1 + \sqrt{5}}{2}\right)^k - \left(\frac{1 - \sqrt{5}}{2}\right)^k\right) \epsilon[k-1]$$

$$U(z) = H_1(z) \cdot X(z) \text{ und}$$

$$Y(z) = H_2(z) \cdot U(z) = H_2(z) \cdot H_1(z) \cdot X(z)$$

[159]
$$H(z) = \frac{Y(z)}{X(z)} = H_1(z) \cdot H_2(z)$$

$$\downarrow b$$

$$h[k] = h_1[k] * h_2[k]$$

$$V(z) = H_1(z) \cdot X(z) \text{ und}$$

$$W(z) = H_2(z) \cdot X(z) \text{ und also } Y(z) = V(z) + W(z) = H_1(z) \cdot X(z) + H_2(z) \cdot X(z) = (H_1(z) + H_2(z) \cdot X(z) + H_2(z) + H_2(z) \cdot X(z) = (H_1(z) + H_2(z) + H_2(z)$$

$$H(z) := \frac{Y(z)}{X(z)} = H_1(z) + H_2(z)$$

$$\downarrow h[k] = h_1[k] + h_2[k]$$

$$V(z) = X(z) - W(z) \text{ und } W(z) = H_2(z) \cdot Y(z) \text{ und}$$

$$Y(z) = V(z) \cdot H_1(z) = H_1(z) \cdot (X(z) \cdot H_2(z) \cdot Y(z))$$

$$= H_1(z) \cdot X(z) - H_1(z) \cdot H_2(z) \cdot Y(z)$$

$$\Leftrightarrow Y(z) \cdot (1 + H_1(z) + H_2(z)) = H_1(z) \cdot X(z)$$

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

$$H(z) = H_1(z) \cdot H_2(z) = \frac{(z+3)(z-1)}{(z^2-1)(z+3)(z-1)} = \frac{1}{(z-1)^2} = \frac{1}{z^2-2z-1}$$

y[k] - 2y[k-1] + y[k-2] = x[k-2]

y[k] = 2y[k] - y[k-2] + x[k-2]

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$$H(z) = H_1(z) + H_2(z) = \frac{z+3}{z^2 - 1} + \frac{z+1}{(z+3)(z-1)} = \frac{(z+3)^2 + (z+1)^2}{(z^2 - 1)(z+3)}$$

$$= \frac{2z^2 + 8z + 10}{z^3 + 3z^2 - z - 3} \text{ (System funktion)}$$

$$y[k] + 3y[k-1] - y[k-2] - 3y[k-3] = 2x[k-1] + 8x[k-2] + 10x[k-3] \text{ (DLG)}$$

$$y[k] = 2x[k-1] + 8x[k-2] + 10x[k-3] - 3y[k-1] + y[k-2] + 3y[k-3] \text{ (Alg.)}$$

$$H(z) = \frac{H_1(z)}{1 + H_1(z) + H_2(z)} = \frac{\frac{z+3}{z^2 - 1}}{1 + \frac{(z+3)(z+1)}{(z^2 - 1)(z+3)(z-1)}} = \frac{\frac{z+3}{z^2 - 1}}{\frac{(z-1)^2 + 1}{(z-1)^2}} = \frac{\frac{z+3}{z+1}}{\frac{z^2 - 2z + 2}{z-1}}$$

$$= \frac{(z+3)(z-1)}{(z+1)(z^2 - 2z + 2)} = \frac{z^2 + 2z - 3}{z^3 - z^2 + 2} \text{ (System funktion)}$$

$$y[k] - y[k-1] + 2y[k-3] = x[k-1] + 2x[k-2] + 3x[k-3] \text{ (DLG)}$$

$$y[k] = x[k-1] + 2x[k-2] - 3x[k-3] + y[k-1] - 2y[k-3] \text{ (Alg.)}$$

$$\int_{a}^{b} f(t)dt := \lim_{n \to \infty} \sum_{i=0}^{n-1} f(a+i \cdot \Delta t_n)$$

$$\Delta t_n = \frac{b-a}{n}$$

4 Kontinuierliche Signale

Inhalt...

$$\int_{-\infty}^{t} \epsilon(\tau) d\tau = \begin{cases} 0 & , t \le 0 \\ \int_{0}^{1} 1 d\tau = [\tau]_{0}^{t} = t & , t > 0 \end{cases} = t \cdot \epsilon(t) =: ramp(t)$$

$$\int_{-\infty}^{t} \delta(\tau) d\tau = \epsilon(t)$$

$$\delta(t) := \frac{d}{dt}\epsilon(t) = \lim_{T \to 0} \frac{1}{T} \operatorname{rect}(\frac{t}{T}) \qquad = \lim_{T \to 0} \frac{1}{T} \operatorname{tri}(\frac{t}{T}) = \lim_{T \to 0} \frac{2}{T} \operatorname{si}(s\pi \frac{t}{T})$$

I)
$$x(\tau) \cdot \delta(\tau - t) = x(t) \cdot \delta(\tau - t)$$

II) $\int_{-\infty}^{\infty} \delta(\tau - t) d\tau = 1$

III) $x(t) = \int_{-\infty}^{\infty} x(\tau) \delta(t - \tau) d\tau$ für alle $t \in \mathbb{R}$

$$\int_{-\infty}^{\infty} \delta(\tau - t) d\tau = \int_{-\infty}^{\infty} \delta(\lambda) d\lambda = \epsilon(\infty) = 1$$

$$\int_{-\infty}^{\infty} x(\tau)\delta(t-\tau)d\tau = \int_{-\infty}^{\infty} x(\tau)\delta(\tau-t)d\tau \stackrel{(I)}{=} \int_{-\infty}^{\infty} x(t)\delta(\tau-t)d\tau$$
$$= x(t)\int_{-\infty}^{\infty} \delta(\tau-t)d\tau \stackrel{(II)}{=} x(t)\cdot 1 = x(t)$$

177

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

a)

$$\epsilon(t) * \epsilon(t) = \int_{-\infty}^{\infty} \epsilon(\tau) \epsilon(t - \tau) d\tau = \int_{0}^{\infty} \epsilon(t - \tau) d\tau = \int_{0}^{t} 1 \cdot d\tau \stackrel{\lambda := t - \tau}{=} -\int_{t}^{\infty} \epsilon(\lambda) d\lambda = \int_{-\infty}^{0} \epsilon(\lambda) d\lambda \stackrel{(42)}{=} t \epsilon(t) = \text{ramp}(t)$$

b)

178

$$\operatorname{rect}(t) * \epsilon(t) = \int_{-\infty}^{\infty} \operatorname{rect}(\tau) \epsilon(t - \tau) d\tau$$

$$= \int_{-0,5}^{0,5} \epsilon(t - \tau) d\tau \stackrel{\lambda := t - \tau}{=} - \int_{t - (-0,5)}^{t - 0,5} \epsilon(\lambda) d\lambda = - \int_{t - 0,5)}^{t + 0,5} \epsilon(\lambda) d\lambda$$

$$\stackrel{(4.2)}{=} [\lambda \epsilon(\lambda)]_{t - 0,5}^{t + 0,5} = \operatorname{ramp}(t + 0,5) - \operatorname{ramp}(t - 0,5)$$

$$= \begin{cases} 0 & , t \le -0,5 \\ t + 0,5 & , -0,5 \le t \le 0,5 = : \text{sramp} \\ 1 & , t \ge 0,5 \end{cases}$$

c)

$$\operatorname{rect}(t) * \epsilon(t) = (\epsilon(t+0,5) - \epsilon(t-0,5)) * \epsilon(t)$$

$$\stackrel{(III)}{=} \epsilon(t+0,5) * \epsilon(t) - \epsilon(t-0,5) * \epsilon(t)$$

$$\stackrel{(VI.a)}{=} \operatorname{ramp}(t+0,5) - \operatorname{ramp}(t-0,5) = \operatorname{sramp}(t)$$