

General

1 Math

1.1 Euler's Formula and Trigonometric Identities

Definition: For $\theta \in \mathbb{R}$,

$$\begin{aligned} e^{j\theta} &= \cos \theta + j \sin \theta, \\ \cos \theta &= \frac{1}{2} (e^{j\theta} + e^{-j\theta}), \\ \sin \theta &= \frac{1}{2j} (e^{j\theta} - e^{-j\theta}). \end{aligned}$$

1.2 Trigonometric Phase Shifts

Definition:

$$\begin{aligned} \sin(\theta) &= \cos\left(\theta - \frac{\pi}{2}\right), \\ \cos(\theta) &= \sin\left(\theta + \frac{\pi}{2}\right), \\ -\sin(\theta) &= \cos\left(\theta + \frac{\pi}{2}\right), \\ -\cos(\theta) &= \sin\left(\theta - \frac{\pi}{2}\right). \end{aligned}$$

1.3 Sinc Function

Definition:

$$\text{sinc}(x) = \frac{\sin(\pi x)}{\pi x}$$

1.4 Geometric Sums

Definition: For $\alpha \in \mathbb{C}, n \in \mathbb{N}$,

$$\sum_{i=0}^n \alpha^i = \begin{cases} \frac{1 - \alpha^{n+1}}{1 - \alpha}, & \text{if } \alpha \neq 1, \\ n + 1, & \text{if } \alpha = 1; \end{cases}$$

If $|\alpha| < 1$, then

$$\sum_{i=0}^{\infty} \alpha^i = \frac{1}{1 - \alpha}.$$

1.5 Complex Number Properties

Definition: Magnitude:

$$|z|, \quad |z|^2$$

Complex conjugate:

$$\begin{aligned} z^* &= |z| \cos(\theta) - j|z| \sin(\theta), \\ z &= |z| \cos(\theta) + j|z| \sin(\theta), \\ z^* &= |z| e^{-j\theta}, \\ z &= |z| e^{j\theta}. \end{aligned}$$

Polar form:

$$|z| = \sqrt{zz^*} = \sqrt{x^2 + y^2},$$

$$|z|^2 = zz^*,$$

where $z = x + jy$ and $z^* = x - jy$.

Angle:

$$\tan(\theta) = \frac{y}{x}$$

2 Signal Basics

2.1 Even and Odd

Definition:

$$x_{\text{even}} = \frac{1}{2}(x + \tilde{x})$$

$$x_{\text{odd}} = \frac{1}{2}(x - \tilde{x})$$

$$x = x_{\text{even}} + x_{\text{odd}}$$

2.2 Real and Odd

Definition:

$$\text{Re}(x) = \frac{1}{2}(x + x^*)$$

$$\text{Im}(x) = \frac{1}{2j}(x - x^*)$$

3 Systems

Definition:

Discrete Time

3.1 Support

Definition: $x \in \mathbb{C}^{\mathbb{Z}}, x[n] \neq \text{zero}$ is the smallest interval $\{a, a+1, \dots, b\}$ s.t.

$$x[n] = 0 \text{ for } n \notin \{a, a+1, \dots, b\}$$

3.2 Power

Definition:

$$P_x = \lim_{N \rightarrow \infty} \frac{1}{2N+1} \sum_{n=-N}^{+N} |x[n]|^2$$

Continuous Time

3.1 Support

Definition: $x \in \mathbb{C}^{\mathbb{R}}, x(t) \neq \text{zero}$ is the smallest interval $[a, b]$ s.t.

$$x(t) = 0 \text{ for } t \notin [a, b]$$

3.2 Power

Definition:

$$P_x = \lim_{T \rightarrow \infty} \frac{1}{2T} \int_{-T}^{+T} |x(t)|^2 dt$$

3.3 Energy

Definition:

$$E_x = \sum_{n=-\infty}^{+\infty} |x[n]|^2$$

3.4 N -Periodic

Definition: A signal x is N -periodic for a positive integer N if

$$x[n] = x[n + N]$$

for all $n \in \mathbb{Z}$.

3.4.1 Fundamental Period

Definition: N_0 of x is the smallest positive value of N such that x is N_0 -periodic.

3.5 Inner Product

Definition: Let $x, y \in \mathbb{C}^{\mathbb{Z}}$ be N -periodic, then

$$\langle x, y \rangle = \frac{1}{N} \sum_{n \in [N]} x[n] y^*[n]$$

3.3 Energy

Definition:

$$E_x = \int_{-\infty}^{+\infty} |x(t)|^2 dt$$

3.4 T -Periodic

Definition: A signal x is T -periodic for a positive real number T if

$$x(t) = x(t + T)$$

for all $t \in \mathbb{R}$.

3.4.1 Fundamental Period

Definition: T_0 (if it exists) is the smallest positive value of T such that x is T_0 -periodic.

3.5 Inner Product

Definition: Let $x, y \in \mathbb{C}^{\mathbb{R}}$ be T -periodic signals, then

$$\langle x, y \rangle = \frac{1}{T} \int_T x(t) y^*(t) dt \in \mathbb{C}$$

3.6 FS Properties

Definition: Given $x \xleftrightarrow[N]{\text{FS}} c_k$:

1. Time Reversal: $\tilde{x}[n] \xleftrightarrow[N]{\text{FS}} c_{-k}$
2. Conjugation: $x^*[n] \xleftrightarrow[N]{\text{FS}} c_{-k}^*$
3. Time Shifting: $x[n - n_0] \xleftrightarrow[N]{\text{FS}} e^{-j2\pi \frac{k}{N} n_0} c_k$
 - $e^{-j2\pi \frac{k}{N} n_0}$: Phase factor.
4. Parseval's Relation:

$$\frac{1}{N} \sum_{n \in [N]} |x[n]|^2 = \sum_{k \in [N]} |c_k|^2$$

5. Modulation (Frequency-Shifting):

$$x[n] e^{j2\pi \frac{m}{N} n} \xleftrightarrow[N]{\text{FS}} c_{k-m}$$

- $(k - m) \% N$: Cyclic indexing

Given $x \xleftrightarrow[N]{\text{FS}} a_k$ and $y \xleftrightarrow[N]{\text{FS}} b_k$, with $\alpha_1, \alpha_2 \in \mathbb{C}$:

1. Linearity: $\alpha_1 x + \alpha_2 y \xleftrightarrow[N]{\text{FS}} \alpha_1 a_k + \alpha_2 b_k$
2. Multiplication: $(x[n]y[n]) \xleftrightarrow[N]{\text{FS}} \sum_{\ell \in [N]} a_\ell b_{k-\ell}$

3.6 FS Properties

Definition: Given $x \xleftrightarrow[T]{\text{FS}} c_k$:

1. Time Reversal: $\tilde{x}(t) \xleftrightarrow[T]{\text{FS}} c_{-k}$
2. Conjugation: $x^*(t) \xleftrightarrow[T]{\text{FS}} c_{-k}^*$
3. Time Scaling: For $a > 0$:

$$x(at) \xleftrightarrow[T/a]{\text{FS}} c_{\frac{k}{a}}$$

For $a < 0$:

$$x(at) \xleftrightarrow[T/(-a)]{\text{FS}} c_{-k}$$

4. Time Shifting: $x(t - t_0) \xleftrightarrow[T]{\text{FS}} e^{-j2\pi \frac{k}{T} t_0} c_k$

- $e^{-j2\pi \frac{k}{T} t_0}$: Phase factor.

5. Parseval's Relation: $\frac{1}{T} \int_T |x(t)|^2 dt = \sum_{k \in \mathbb{Z}} |c_k|^2$

6. Modulation (Frequency-Shifting): $\forall m \in \mathbb{Z}$,
then $x(t) e^{j2\pi \frac{m}{T} t} \xleftrightarrow[T]{\text{FS}} c_{k-m}$

7. Differentiation: $x'(t) \xleftrightarrow[T]{\text{FS}} j \frac{2\pi k}{T} c_k$

Given $x \xleftrightarrow[T]{\text{FS}} a_k$ and $y \xleftrightarrow[T]{\text{FS}} b_k$, $\forall \alpha_1, \alpha_2 \in \mathbb{C}$:

1. Linearity: $\alpha_1 x + \alpha_2 y \xleftrightarrow[T]{\text{FS}} \alpha_1 a_k + \alpha_2 b_k$
2. Multiplication: $(x(t)y(t)) \xleftrightarrow[T]{\text{FS}} \sum_{n \in \mathbb{Z}} a_n b_{k-n}$