

Chapter 4

The Continuous-Time Fourier Transform

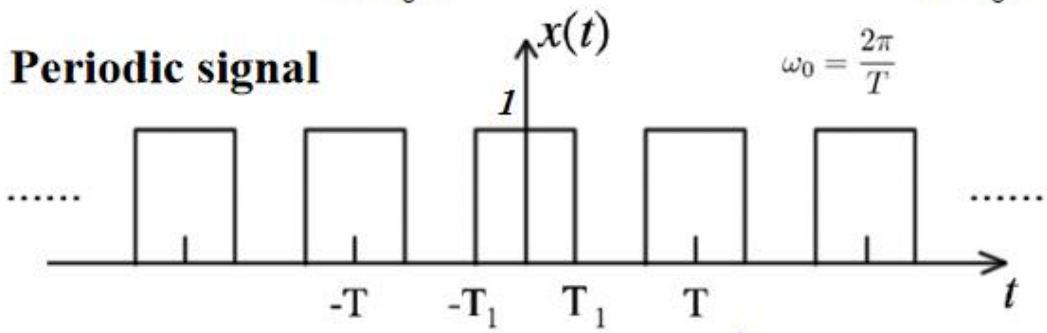
—Frequency Domain Analysis of LTI System

- Representation of Aperiodic Signals
- LTI System's Response to Aperiodic Signals

4.0 Introduction

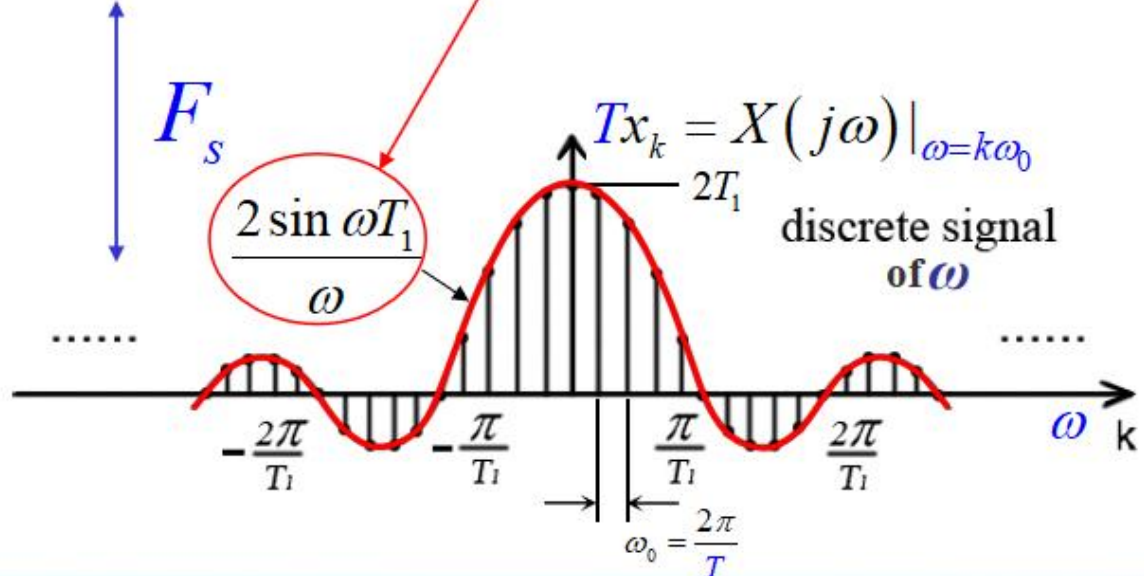
<Example 3.5>

$$x_k = \frac{2 \sin(k \omega_0 T_1)}{k \omega_0 T} \Rightarrow T x_k = \frac{2 \sin(k \omega_0 T_1)}{k \omega_0} = \frac{2 \sin(\omega T_1)}{\omega} \Big|_{\omega = k \omega_0} \quad X(j\omega)$$



$T \rightarrow \infty$

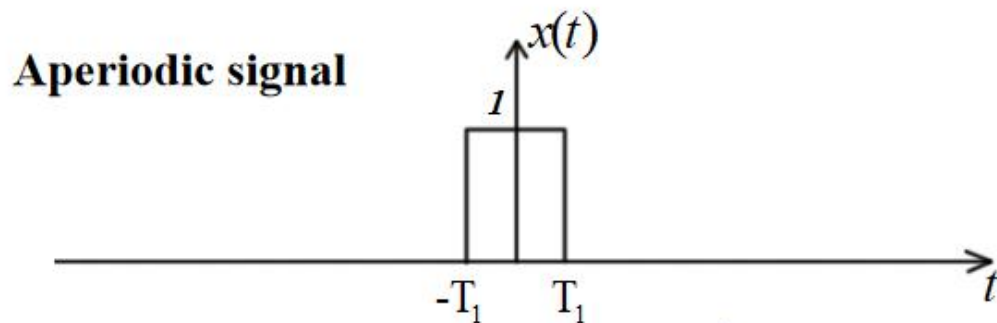
$\omega_0 = \frac{2\pi}{T} \rightarrow 0$



$$T \rightarrow \infty$$

$$\omega_0 = \frac{2\pi}{T} \rightarrow 0$$

$$X(j\omega) = \frac{2 \sin(\omega T_1)}{\omega} \Big|_{\omega = k\omega_0}$$

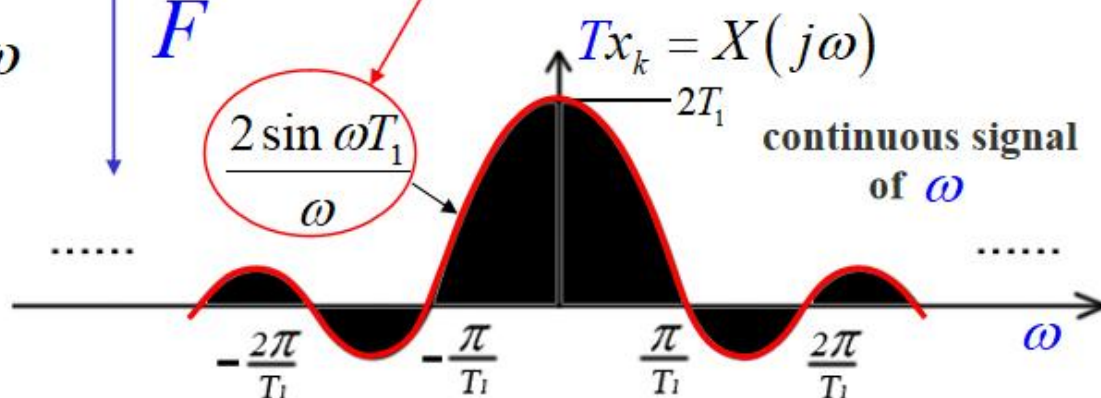


$$\begin{cases} x(t) = \frac{1}{2\pi} \int_{-\infty}^{+\infty} X(j\omega) e^{j\omega t} d\omega \\ X(j\omega) = \int_{-\infty}^{+\infty} x(t) e^{-j\omega t} d\omega \end{cases}$$

F

$$x(t) \xleftrightarrow{F} X(j\omega)$$

Fourier Transform



<General>



Periodic signal $\omega_0 = 2\pi / T$

$$\begin{cases} x(t) = \sum_{k=-\infty}^{+\infty} x_k e^{jk\omega_0 t} \\ x_k = \frac{1}{T} \int_T x(t) e^{-jk\omega_0 t} dt \end{cases}$$

reformation

$$\begin{cases} x(t) = \frac{1}{2\pi} \sum_{k=-\infty}^{+\infty} \underbrace{Tx_k}_{X(jk\omega_0)} e^{jk\omega_0 t} \cdot \omega_0 \\ \underbrace{Tx_k}_{X(jk\omega_0)} = \int_T x(t) e^{-jk\omega_0 t} dt \end{cases} \xrightarrow[\omega_0 \rightarrow 0]{T \rightarrow \infty} \begin{cases} x(t) = \frac{1}{2\pi} \sum_{k=-\infty}^{+\infty} X(jk\omega_0) e^{jk\omega_0 t} \cdot \omega_0 \\ X(jk\omega_0) = \int_T x(t) e^{-jk\omega_0 t} dt \end{cases}$$

$X(jk\omega_0) = X(j\omega) \Big|_{\omega=k\omega_0}$

Aperiodic signal

$$\begin{cases} x(t) = \frac{1}{2\pi} \int_{-\infty}^{+\infty} X(j\omega) e^{j\omega t} d\omega \\ X(j\omega) = \int_{-\infty}^{+\infty} x(t) e^{-j\omega t} dt \end{cases}$$

4.1.2 Convergence of Fourier Transform

1. $x(t)$ must be *absolutely integrable* :

$$\int_{-\infty}^{+\infty} |x(t)| dt < +\infty$$

2. $x(t)$ have finite number of maxima and minima within any finite interval.
3. $x(t)$ have a finite number of discontinuities within any finite interval, and each of these discontinuities must be finite.

任意信号 $x(t)$ 的傅里叶变换求解思路

- 简单信号的傅里叶变换（要求都会）
- 结合傅里叶变换性质

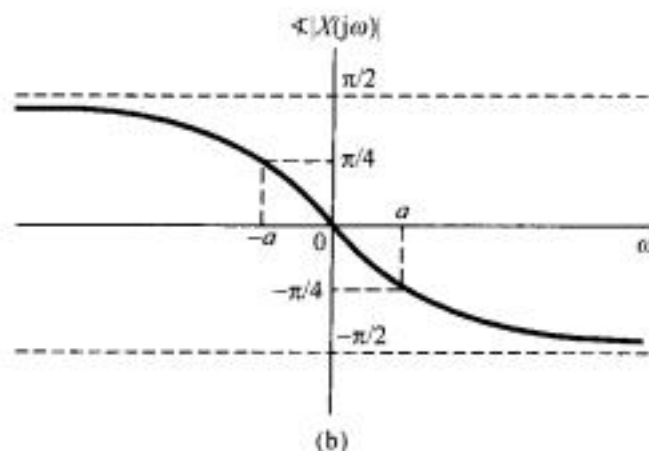
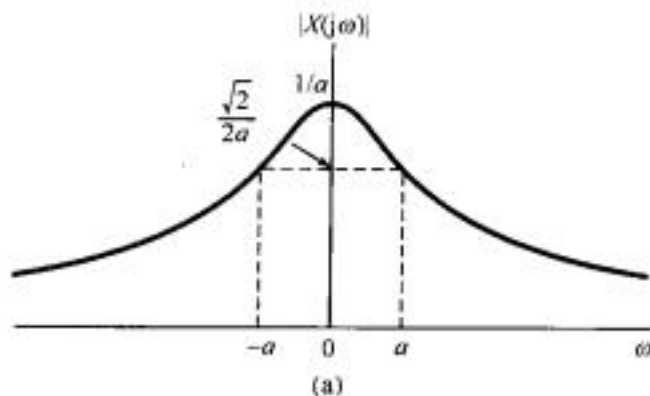
4.1.3 Examples of Fourier Transform

(*Basic Fourier Transform Pairs: used later*)

<4.1>

$$x(t) = e^{-at}u(t) \xleftrightarrow[\textcircled{2}]{F} X(j\omega) = \frac{1}{j\omega + a} \quad (a > 0)$$

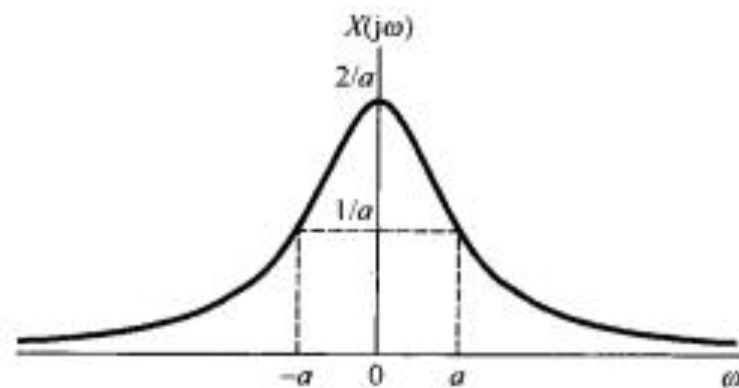
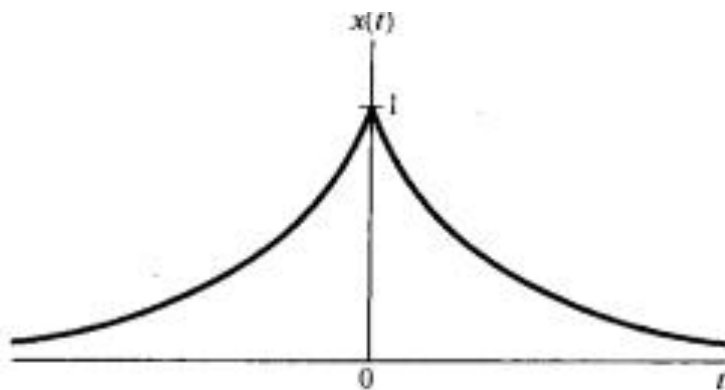
$$|X(j\omega)| = \frac{1}{\sqrt{\omega^2 + a^2}}; \quad \angle X(j\omega) = -\tan^{-1}\left(\frac{\omega}{a}\right)$$



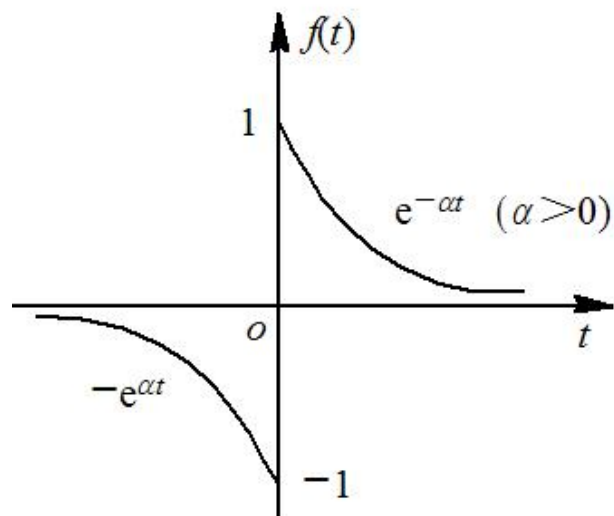
<4.2>

$$x(t) = e^{-a|t|} \xleftrightarrow[\textcircled{2}]{F} X(j\omega) = \frac{2a}{\omega^2 + a^2} \quad (a > 0)$$

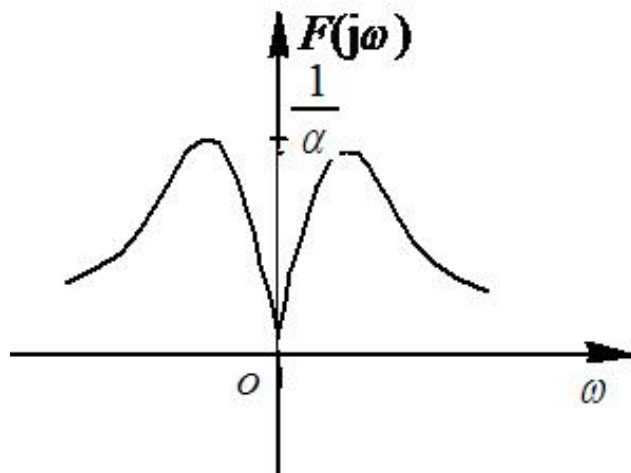
$$X(j\omega) = \frac{2a}{\omega^2 + a^2} \quad \angle X(j\omega) = 0 \quad (\text{Figure shows})$$



求下图所示信号 $f(t)$ 的频谱函数。 ↗



$$f(t) = \begin{cases} e^{-at} & t > 0 \\ -e^{-at} & t < 0 \end{cases} \quad (a > 0)$$



$$\begin{aligned} X(j\omega) &= \int_{-\infty}^0 -e^{at} e^{-j\omega t} dt + \int_0^{\infty} e^{-at} e^{-j\omega t} dt \\ &= -\frac{1}{a - j\omega} + \frac{1}{a + j\omega} = j \frac{-2\omega}{a^2 + \omega^2} \end{aligned}$$

考考你



已知信号 $f(t) = e^{-2|t|}$ ，则其频谱函数为()

(A) $\frac{1}{j\omega + 2}$

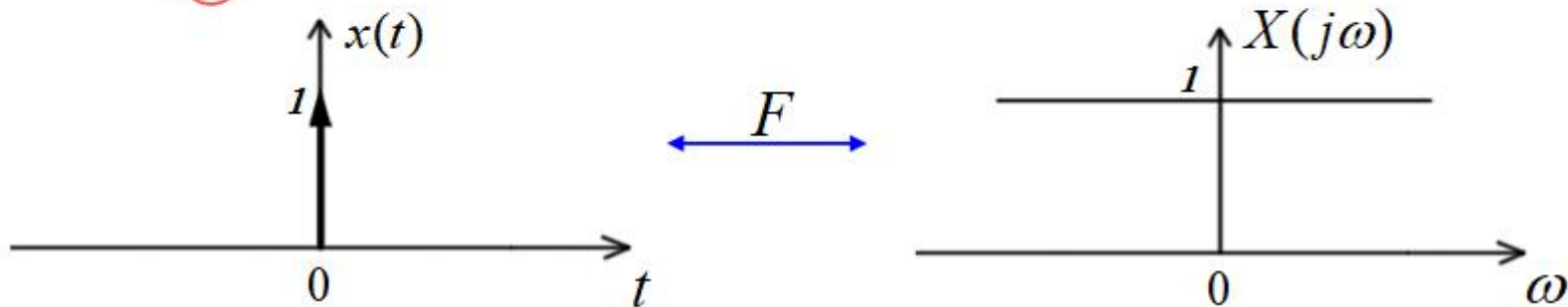
(B) $\frac{2}{\omega^2 + 2}$

(C) $\frac{4}{\omega^2 + 2}$

(D) $\frac{4}{\omega^2 + 4}$

<4.3>

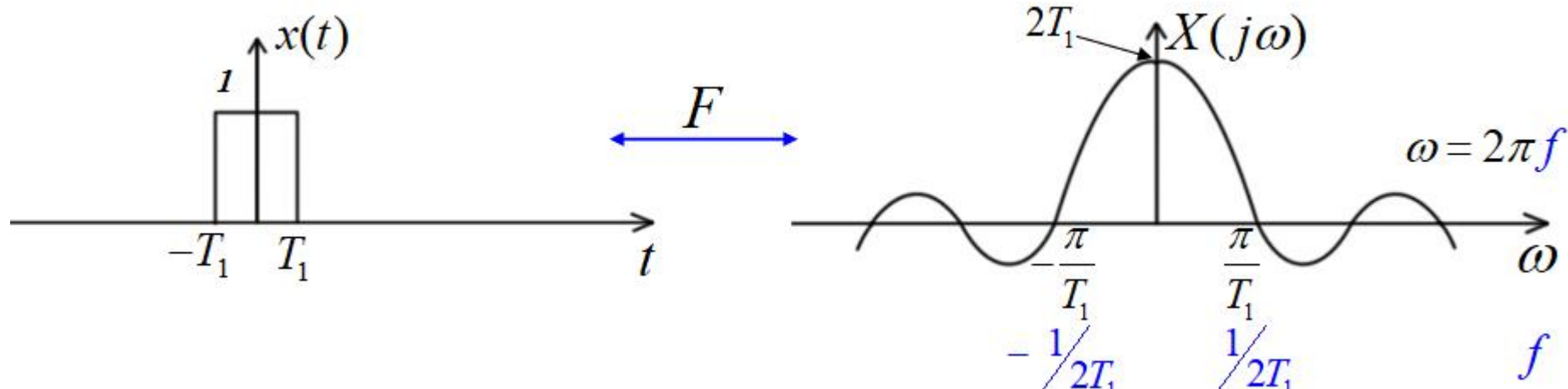
$$x(t) = \delta(t) \xleftrightarrow[\textcircled{2}]{F} X(j\omega) = 1$$



$$\delta'(t) \longleftrightarrow ?$$

<4.4>

$$x(t) = \begin{cases} 1, & |t| < T_1 \\ 0, & |t| > T_1 \end{cases} \xleftrightarrow[\textcircled{2}]{F} X(j\omega) = 2 \frac{\sin \omega T_1}{\omega}$$



4.5 常数1

有一些函数不满足绝对可积这一充分条件，如1， $\varepsilon(t)$ 等，但傅里叶变换却存在。直接用定义式不好求解。

可构造一函数序列 $\{f_n(t)\}$ 逼近 $f(t)$ ，即

$$f(t) = \lim_{n \rightarrow \infty} f_n(t)$$

而 $f_n(t)$ 满足绝对可积条件，并且 $\{f_n(t)\}$ 的傅里叶变换所形成的序列 $\{F_n(j\omega)\}$ 是极限收敛的。则可定义 $f(t)$ 的傅里叶变换 $F(j\omega)$ 为

$$X(j\omega) = \lim_{k \rightarrow \infty} a_k(j\omega)$$

这样定义的傅里叶变换也称为**广义傅里叶变换**。

构造 $x_a(t) = e^{-a|t|}$, $a > 0 \longleftrightarrow X_a(j\omega) = \frac{2a}{a^2 + \omega^2}$

$$x(t) = 1 = \lim_{a \rightarrow 0} x_a(t)$$

所以 $X(j\omega) = \lim_{a \rightarrow 0} X_a(j\omega) = \lim_{a \rightarrow 0} \frac{2a}{a^2 + \omega^2} = \begin{cases} 0, & \omega \neq 0 \\ \infty, & \omega = 0 \end{cases}$

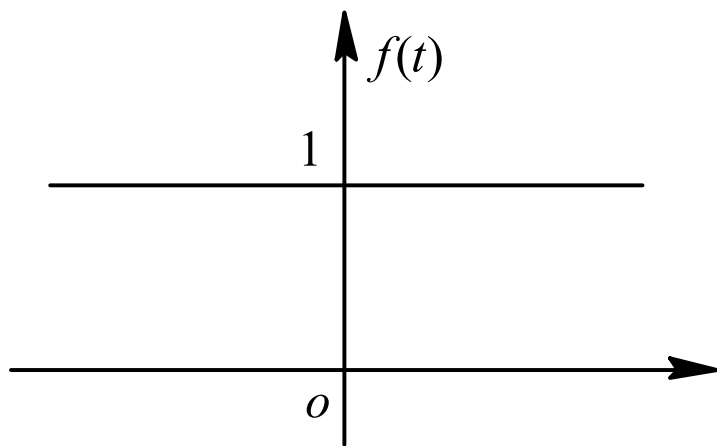
又 $\lim_{a \rightarrow 0} \int_{-\infty}^{\infty} \frac{2a}{a^2 + \omega^2} d\omega = \lim_{a \rightarrow 0} \int_{-\infty}^{\infty} \frac{2}{1 + \left(\frac{\omega}{a}\right)^2} d\frac{\omega}{a} = \lim_{a \rightarrow 0} 2 \arctan \frac{\omega}{a} \Big|_{-\infty}^{\infty} = 2\pi$

因此, $1 \longleftrightarrow 2\pi\delta(\omega)$

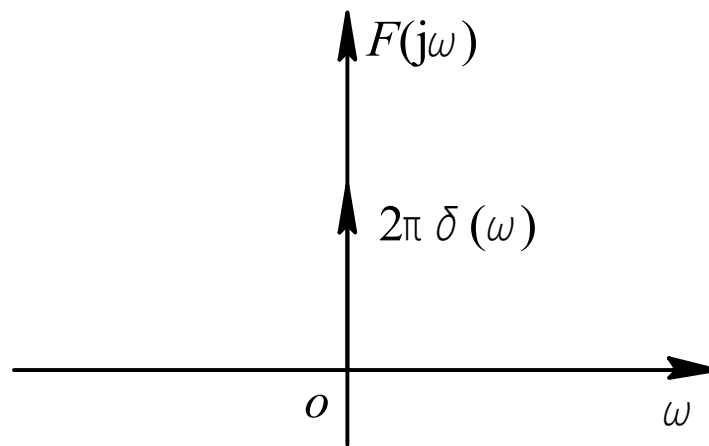
另一种求法: $\delta(t) \longleftrightarrow 1$ 代入反变换定义式

$$1 \longleftrightarrow \int_{-\infty}^{\infty} e^{-j\omega t} dt = 2\pi\delta(-\omega) = 2\pi\delta(\omega)$$

$$1 \longleftrightarrow 2\pi\delta(\omega)$$



(a)



(b)

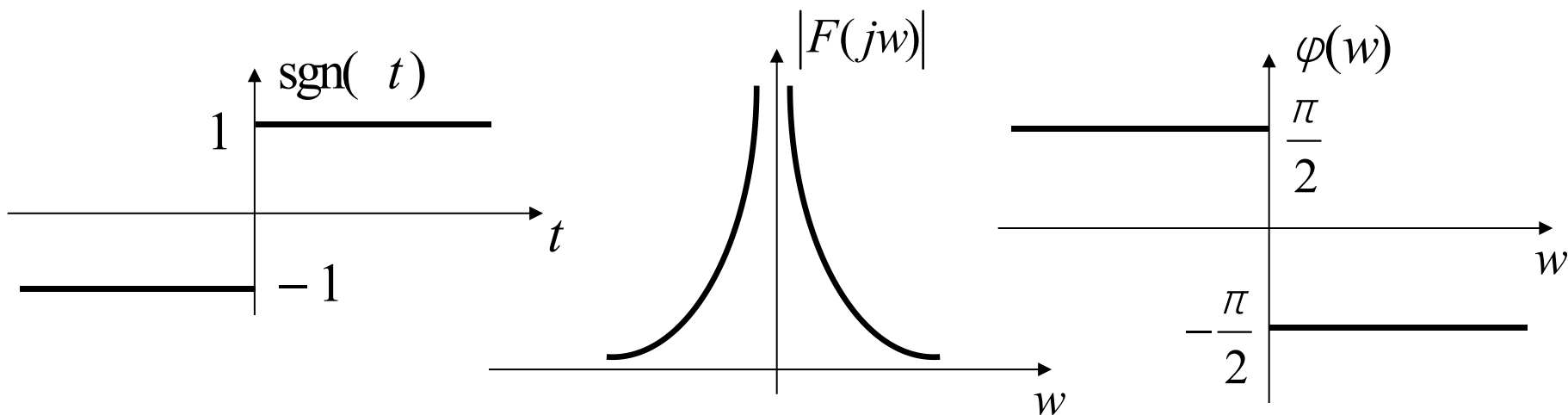
直流信号的频谱集中在 $\omega=0$ 处，时域没有变化。

4.6 符号函数

$$\operatorname{sgn}(t) = \begin{cases} -1, & t < 0 \\ 1, & t > 0 \end{cases} \quad f_a(t) = \begin{cases} -e^{at}, & t < 0 \\ e^{-at}, & t > 0 \end{cases} \quad a > 0$$

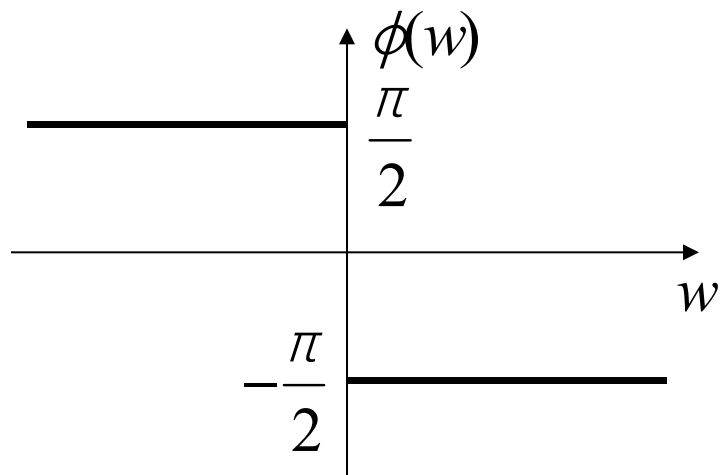
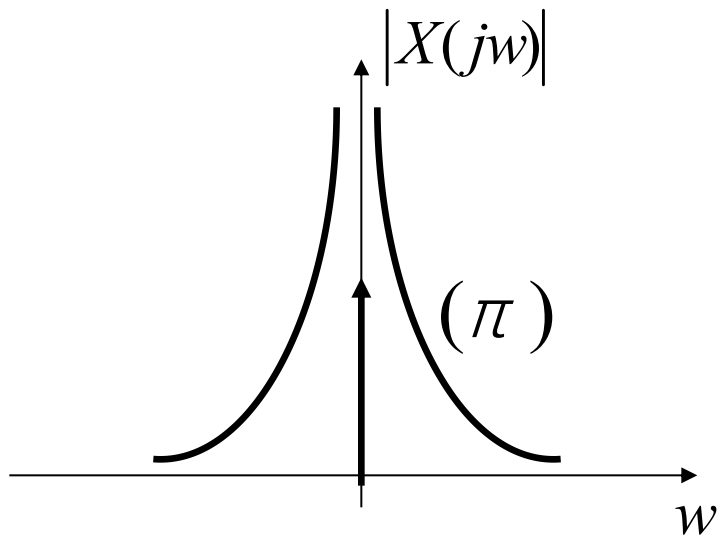
$$\operatorname{sgn}(t) = \lim_{a \rightarrow 0} f_a(t), \quad f_a(t) \longleftrightarrow F_a(j\omega) = \frac{1}{a + j\omega} - \frac{1}{a - j\omega} = -\frac{j2\omega}{a^2 + \omega^2}$$

$$\operatorname{sgn}(t) \longleftrightarrow \lim_{a \rightarrow 0} F_a(j\omega) = \lim_{a \rightarrow 0} \left(-\frac{j2\omega}{a^2 + \omega^2} \right) = \frac{2}{j\omega}$$



4.7 阶跃函数 $u(t)$

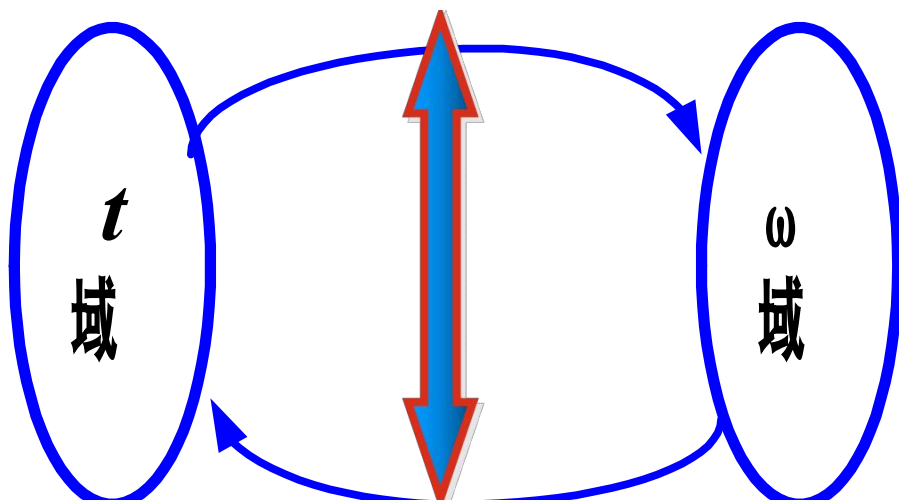
$$u(t) = \frac{1}{2} + \frac{1}{2} \operatorname{sgn}(t) \longleftrightarrow \pi \delta(\omega) + \frac{1}{j\omega}$$



归纳记忆:

1. F 变换对

$$X(j\omega) = \int_{-\infty}^{+\infty} x(t) e^{-j\omega t} dt$$



$$x(t) = \frac{1}{2\pi} \int_{-\infty}^{+\infty} X(j\omega) e^{j\omega t} d\omega$$

2. 常用函数 F 变换对:

$$\delta(t) \longleftrightarrow 1$$

$$1 \longleftrightarrow 2\pi\delta(\omega)$$

$$u(t) \longleftrightarrow \pi \delta(\omega) + \frac{1}{j\omega}$$

$$e^{-\alpha t} u(t) \longleftrightarrow \frac{1}{j\omega + \alpha}$$

$$g_{\tau}(t) \longleftrightarrow \tau \text{Sa}\left(\frac{\omega \tau}{2}\right)$$

$$\text{sgn}(t) \longleftrightarrow \frac{2}{j\omega}$$

$$e^{-\alpha|t|} \longleftrightarrow \frac{2\alpha}{\alpha^2 + \omega^2}$$

$$\frac{1}{2} \leftrightarrow$$

$$\frac{1}{2} u(t) \leftrightarrow$$

$$e^{-t} u(t) \leftrightarrow$$

$$g_2(t) \leftrightarrow$$

$$e^{-|t|} u(t) \leftrightarrow$$

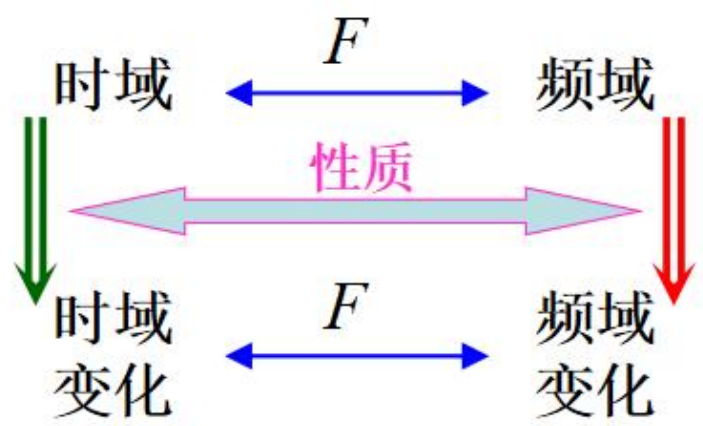
$$2\delta(t) \leftrightarrow$$

$$2\operatorname{sgn}(t) \leftrightarrow$$

4.3 Properties of the Continuous-Time Fourier Transform

$$\begin{cases} x(t) = \frac{1}{2\pi} \int_{-\infty}^{+\infty} X(j\omega) e^{j\omega t} d\omega \\ X(j\omega) = \int_{-\infty}^{+\infty} x(t) e^{-j\omega t} dt \end{cases} \quad \begin{matrix} \textcircled{1} \\ \updownarrow F \\ \textcircled{2} \end{matrix} \quad \begin{cases} x(t) = F^{-1}[X(j\omega)] \\ X(j\omega) = F[x(t)] \end{cases} \quad \begin{cases} e^{-at}u(t) = F^{-1}\left[\frac{1}{j\omega + a}\right] \\ \frac{1}{j\omega + a} = F[e^{-at}u(t)] \end{cases}$$

Property:



4.3.1 Linearity

$$\sum_i a_i x_i \xleftrightarrow{F} \sum_i a_i X_i$$

$$\begin{aligned} & \begin{cases} x(t) \xleftrightarrow{F} X(j\omega) \\ y(t) \xleftrightarrow{F} Y(j\omega) \end{cases} \\ & \Downarrow \\ & ax(t) + by(t) \xleftrightarrow{F} aX(j\omega) + bY(j\omega) \\ & F[ax(t) + by(t)] \xleftrightarrow{F} aF[x(t)] + bF[y(t)] \end{aligned}$$

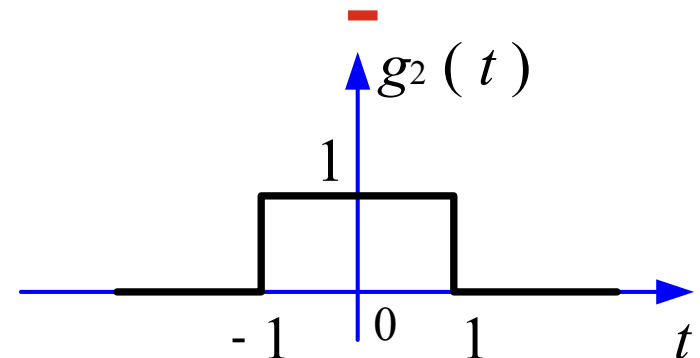
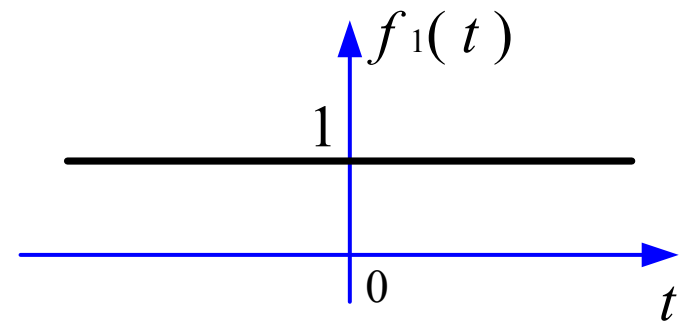
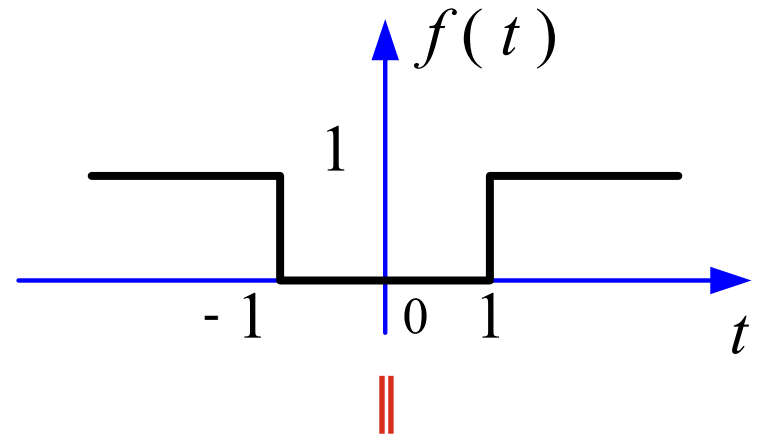
For example $F(j\omega) = ?$

Ans: $f(t) = f_1(t) - g_2(t)$

$$f_1(t) = 1 \longleftrightarrow 2\pi\delta(\omega)$$

$$g_2(t) \longleftrightarrow 2\text{Sa}(\omega)$$

$$\therefore F(j\omega) = 2\pi\delta(\omega) - 2\text{Sa}(\omega)$$



4.3.2 Time shifting

$$\text{shift } t_0 \xleftrightarrow{F} \cdot e^{-j\omega t_0}$$

$$x(t) \xleftrightarrow{F} X(j\omega)$$

$$\Downarrow$$
$$x(t - t_0) \xleftrightarrow[\textcircled{1} \text{ Proof}]{F} e^{-j\omega t_0} X(j\omega)$$

For example $F(j\omega) = ?$

Ans: $f_1(t) = g_6(t - 5)$,

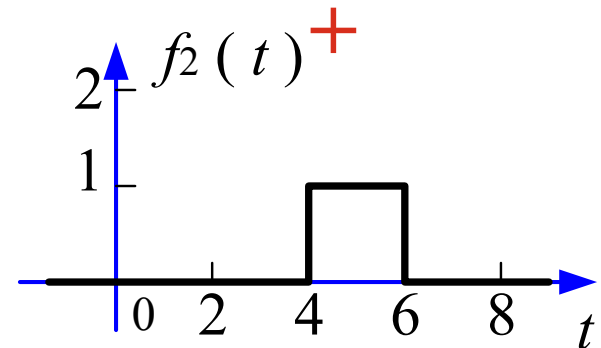
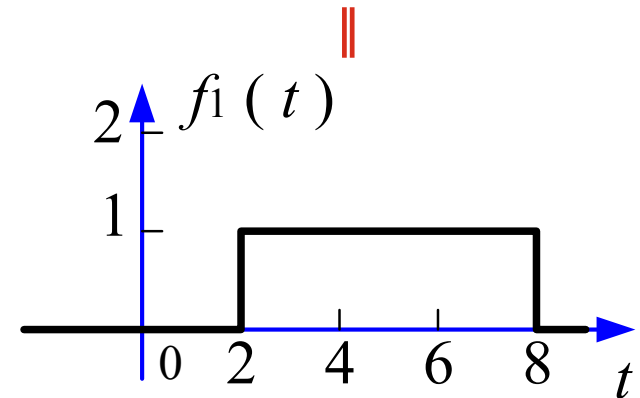
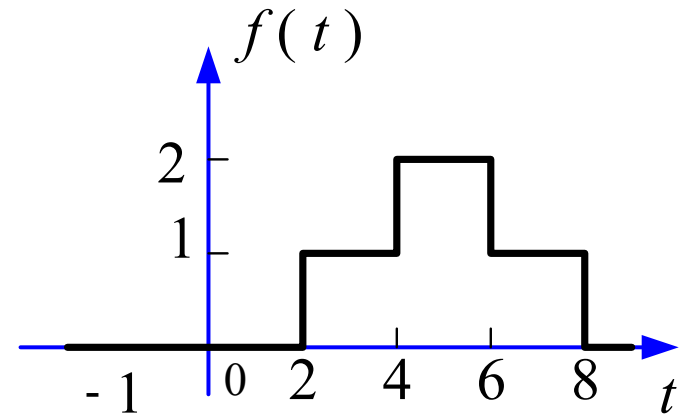
$f_2(t) = g_2(t - 5)$

$$g_6(t - 5) \longleftrightarrow 6 \text{Sa}(3\omega) e^{-j5\omega}$$

$$g_2(t - 5) \longleftrightarrow 2 \text{Sa}(\omega) e^{-j5\omega}$$

$\therefore F(j\omega) =$

$$[6 \text{Sa}(3\omega) + 2 \text{Sa}(\omega)] e^{-j5\omega}$$



4.3.2' Frequency Shifting

$$\cdot e^{j\omega_0 t} \xleftrightarrow{F} \text{shift } \omega_0$$

$$\begin{array}{l} x(t) \xleftrightarrow{F} X(j\omega) \\ \textcircled{2} \Downarrow \\ e^{j\omega_0 t} x(t) \xleftrightarrow{F} X[j(\omega - \omega_0)] \end{array}$$

For example 1

$$f(t) = e^{j3t} \longleftrightarrow F(j\omega) = ?$$

For example 2

$$f(t) = \cos \omega_0 t \longleftrightarrow F(j\omega) = ?$$

Ans: $f(t) = \frac{1}{2} e^{j\omega_0 t} + \frac{1}{2} e^{-j\omega_0 t}$

$$F(j\omega) = \pi[\delta(\omega + \omega_0) + \delta(\omega - \omega_0)]$$

$$f(t) = \sin \omega_0 t \longleftrightarrow F(j\omega) = ?$$

For example 3

Given that $f(t) \longleftrightarrow F(j\omega)$

The modulated signal $f(t) \cos \omega_0 t \longleftrightarrow ?$

$$F[f(t) \cos \omega_0 t] = \frac{1}{2} \left\{ F[j(\omega + \omega_0)] + F[j(\omega - \omega_0)] \right\}$$

例：求矩形脉冲调幅信号的频谱，已知 $f(t)=g_{\tau}(t) \cos \omega_0 t$ ，其中 $g_{\tau}(t)$ 为矩形脉冲，脉幅为1，脉宽为 τ 。

4.3.2" Time Reversal

$$\begin{array}{c} x(t) \xleftrightarrow{F} X(j\omega) \\ \Downarrow \\ x(-t) \xleftrightarrow{F} X(-j\omega) \end{array}$$

① ② *Proof*

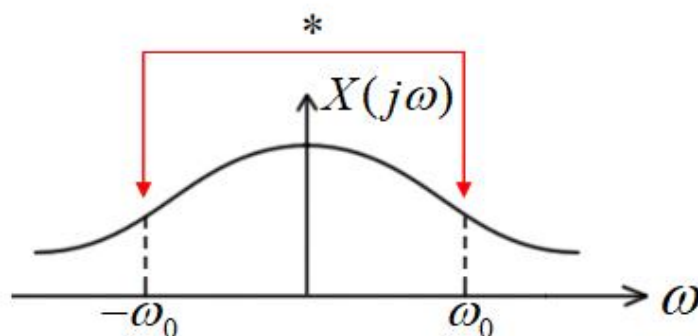
4.3.3 Conjugate Symmetry

$$* \xleftrightarrow{F} *(-)$$

$$\begin{array}{c} x(t) \xleftrightarrow{F} X(j\omega) \\ \textcircled{1} \Downarrow \\ x^*(t) \xleftrightarrow{F} X^*(-j\omega) \end{array}$$

<Especially for real $x(t)$ >

(1) if $x(t)$ is real, $X(j\omega)$ is conjugate symmetry



real $\left\| \begin{array}{ccc} x(t) & \xleftrightarrow{F} & X(j\omega) \\ \downarrow \text{共轭} & & \downarrow \text{共轭} \\ x^*(t) & \xleftrightarrow{F} & X^*(-j\omega) \end{array} \right\|$

$X(j\omega) = X^*(-j\omega)$ **or** $X^*(j\omega) = X(-j\omega)$

Conjugate Symmetry

$x(t)$ is real:

$$X(j\omega) = \underbrace{|X(j\omega)|}_{\text{even}} e^{j\underbrace{\angle X(j\omega)}_{\text{odd}}} = \underbrace{R(\omega)}_{\text{even}} + j \underbrace{I(\omega)}_{\text{odd}}$$

<Proof>

$$X(j\omega) = |X(j\omega)| e^{j\angle X(j\omega)} = R(\omega) + jI(\omega)$$

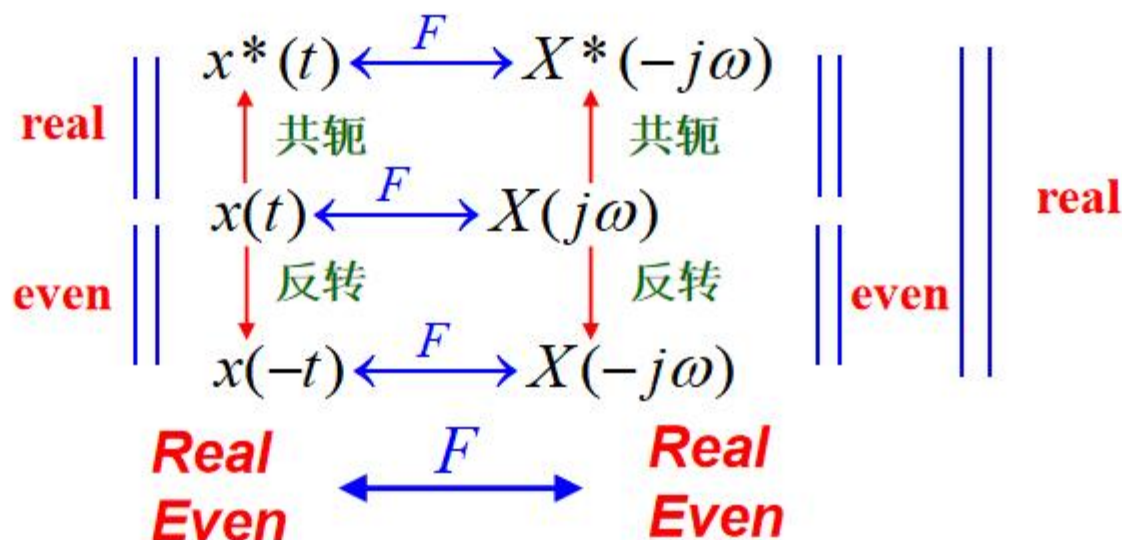
$\omega \Rightarrow -\omega$

Conjugate Symmetry

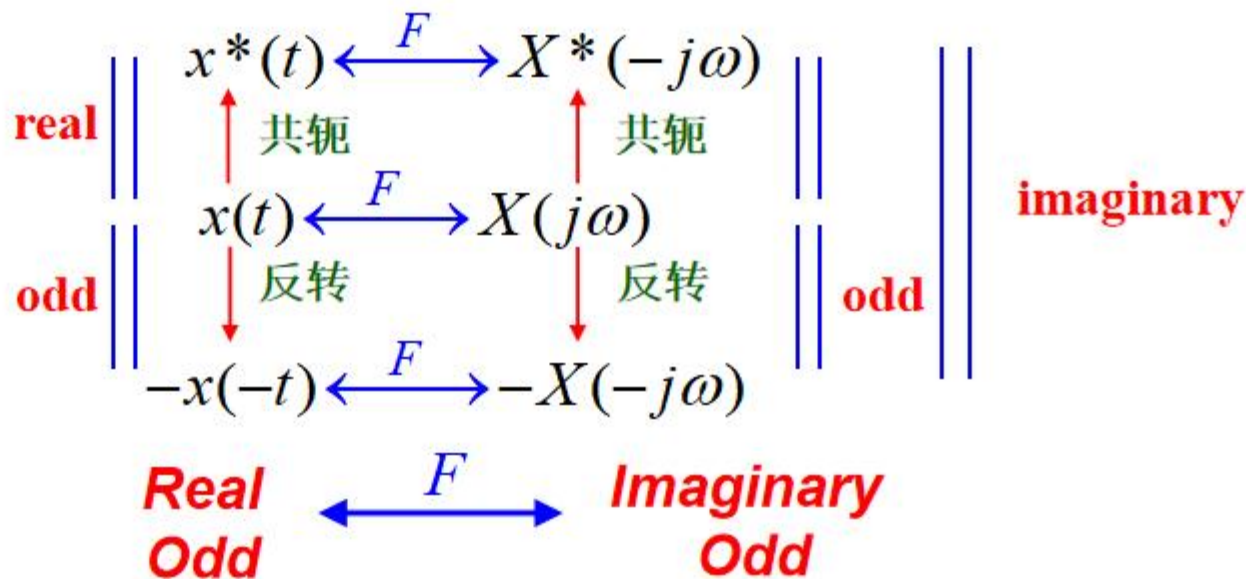
$$X^*(j\omega) = \underbrace{|X(j\omega)|}_{\text{even}} e^{-j\underbrace{\angle X(j\omega)}_{\text{odd}}} = \underbrace{R(\omega)}_{\text{even}} - j \underbrace{I(\omega)}_{\text{odd}}$$

$$X(-j\omega) = |X(-j\omega)| e^{j\angle X(-j\omega)} = R(-\omega) + jI(-\omega)$$

(2) $x(t)$ is real even, $X(j\omega)$ is a real even



(3) $x(t)$ is real odd, $X(j\omega)$ is a pure imaginary odd



(4) Even and odd part of real $x(t)$ ~ Real and imaginary part of $X(j\omega)$

real	=	real even	+	real odd
$x(t)$	=	$x_e(t)$	+	$x_o(t)$
$\updownarrow F$		$\updownarrow F$		$\updownarrow F$
$X(j\omega)$	=	$R(\omega)$	+	$jI(\omega)$
conjugate symmetry		real even		imaginary odd

Chapter 1

$$\begin{cases} \text{even} \\ x_e(t) = \frac{x(t) + x(-t)}{2} \\ \text{odd} \\ x_o(t) = \frac{x(t) - x(-t)}{2} \end{cases}$$

\therefore For real signal $x(t)$:

偶部的 F = F 的实部 *Transform of Even Part = Real Part of Transform*

奇部的 F = F 的虚部 *Transform of Odd Part = Imaginary Part of Transform*

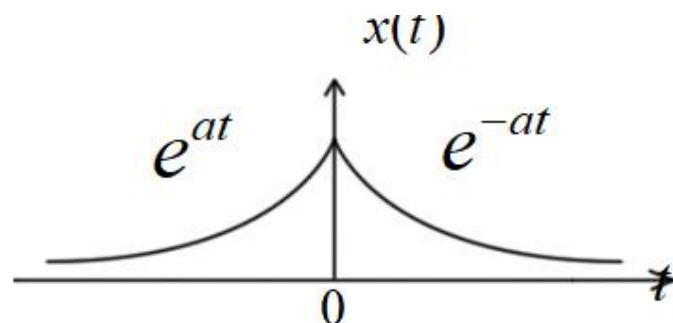
<4.10>

$$x(t) = e^{-a|t|} \xleftrightarrow[\text{?}]{F} \frac{2a}{a^2 + \omega^2} = X(j\omega)$$

real even **real even**

Solution:

$$x_1(t) = e^{-at} u(t) \xleftrightarrow[\sqrt{F}]{F} \frac{1}{a + j\omega} = X_1(j\omega)$$



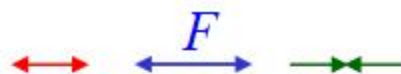
$$x(t) = e^{-at} u(t) + e^{at} u(-t) = 2 \cdot \frac{x_1(t) + x_1(-t)}{2} = 2 \underline{x_{1e}(t)}$$

$$\begin{array}{c} F \downarrow \\ X(j\omega) = 2 \underline{\text{Re}[X_1(j\omega)]} = \frac{2a}{a^2 + \omega^2} \end{array}$$

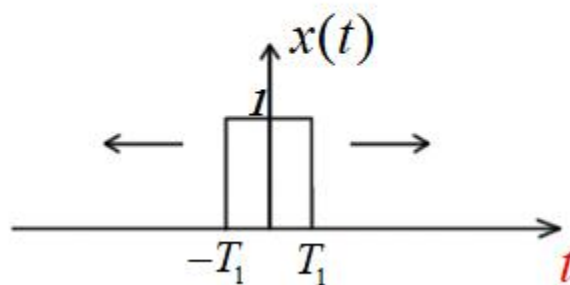
F

偶部的 F = F 的实部 *Transform of Even Part = Real Part of Transform*

4.3.5 Time and Frequency Scaling

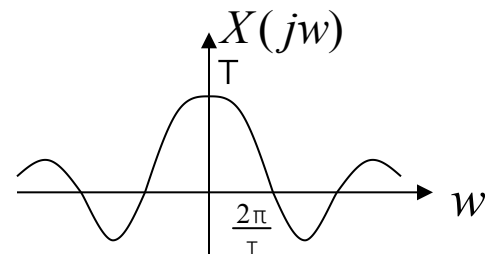
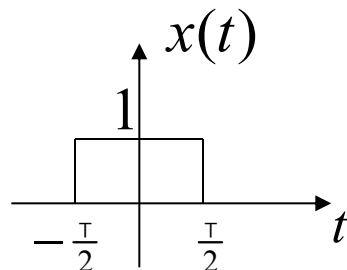


①
$$\begin{aligned} x(t) &\xleftrightarrow{F} X(j\omega) \\ \Downarrow \\ x(at) &\xleftrightarrow{F} \frac{1}{|a|} X\left(j\frac{\omega}{a}\right) \end{aligned}$$



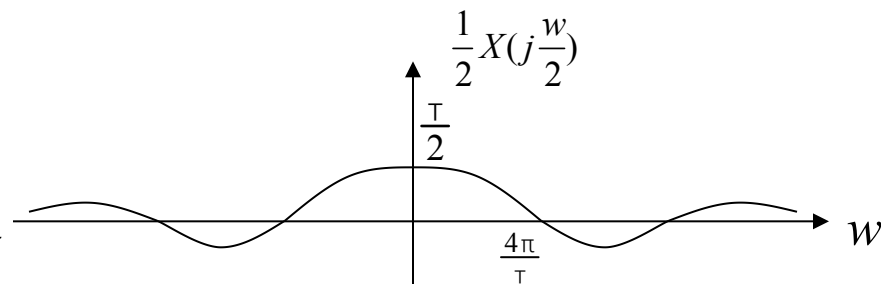
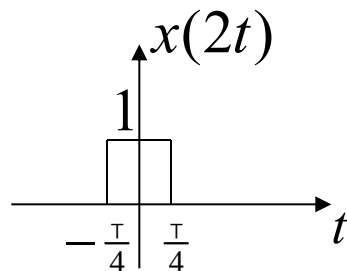
若 $F[f(t)] = F(j\omega)$, 则 $F[f(at)] = \frac{1}{|a|} F\left(j\frac{\omega}{a}\right)$

$$x(t) \xleftrightarrow{FT} X(j\omega)$$

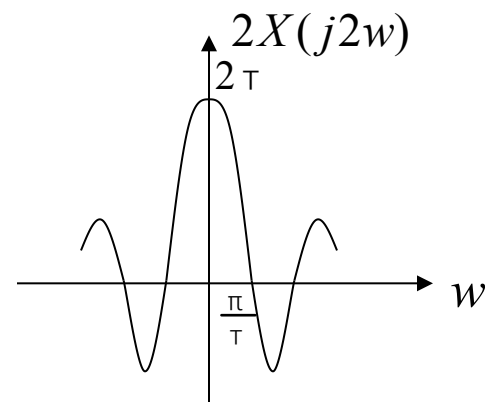
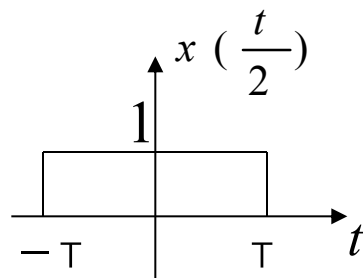


$$X(j\omega) = T \text{Sa}\left(\omega \frac{T}{2}\right)$$

$$x(2t) \xleftrightarrow{FT} \frac{T}{2} \text{Sa}\left(\omega \frac{T}{4}\right)$$



$$x\left(\frac{t}{2}\right) \xleftrightarrow{FT} 2T \text{Sa}(\omega T)$$



- 尺度变换性质表明，信号的持续时间与其频带宽度成反比。
- 在通信系统中，为了快速传输信号，即加快信息传递速度，对信号进行时域压缩，将以扩展频带为代价；
- 若压缩信号的频带宽度，则需要增加信号的持续时间为代价；
- 这是通信中时长与带宽的矛盾，也是通信速度与信道容量的矛盾，故在实际应用中要权衡考虑。

例1: 已知 $f(t) \longleftrightarrow F(j\omega)$, 求 $f(at - b) \longleftrightarrow ?$

解: $f(t - b) \longleftrightarrow e^{-j\omega b} F(j\omega)$

$$f(at - b) \longleftrightarrow \frac{1}{|a|} e^{-j\frac{\omega}{a}b} F\left(j\frac{\omega}{a}\right)$$

或 $f(at) \longleftrightarrow \frac{1}{|a|} F\left(j\frac{\omega}{a}\right)$

$$f(at - b) = f\left[a\left(t - \frac{b}{a}\right)\right] \longleftrightarrow \frac{1}{|a|} e^{-j\frac{\omega}{a}b} F\left(j\frac{\omega}{a}\right)$$

例2: $f(t) = \frac{1}{-jt + 1} \longleftrightarrow F(j\omega) = ?$

解: $e^{-t} \varepsilon(t) \longleftrightarrow \frac{1}{j\omega + 1}$

对称性: $\frac{1}{jt + 1} \longleftrightarrow 2\pi e^{\omega} \varepsilon(-\omega)$

尺度变换: $a = -1$

$$\therefore \frac{1}{-jt + 1} \longleftrightarrow 2\pi e^{-\omega} \varepsilon(\omega)$$

考考你



若 $F_1(j\omega) = F[f_1(t)]$ ，则 $F_2(j\omega) = F[f_1(4-2t)] = (\quad)$

(A) $\frac{1}{2}F_1(j\omega)e^{-j4\omega}$

(B) $\frac{1}{2}F_1(-j\frac{\omega}{2})e^{-j4\omega}$

(C) $F_1(-j\omega)e^{-j\omega}$

(D) $\frac{1}{2}F_1(-j\frac{\omega}{2})e^{-j2\omega}$

4.3.4 Differentiation and Integration in Time Domain

A. Differentiation

$$(k) \xleftrightarrow{F} \cdot (j\omega)^k$$

$$\begin{array}{c} \textcircled{1} \Downarrow \\ x(t) \xleftrightarrow{F} X(j\omega) \\ x'(t) \xleftrightarrow{F} j\omega X(j\omega) \end{array}$$

B. Integration $\int_{-\infty}^t \xleftrightarrow[\int_{-\infty}^{+\infty}=0]{F} \frac{1}{j\omega}$

$\int_{-\infty}^t \Downarrow$
 $x(t) \xleftrightarrow{F} X(j\omega)$
 (不常用) $\int_{-\infty}^{+\infty} x(t)e^{-j0t} dt = \int_{-\infty}^{+\infty} x(\tau) d\tau$
 $\int_{-\infty}^t x(\tau) d\tau \xleftrightarrow{F} \frac{1}{j\omega} X(j\omega) + \pi X(0) \delta(\omega)$

or

$x(t) \xleftrightarrow{F} X(j\omega)$
 $\int_{-\infty}^t \Downarrow \int_{-\infty}^{+\infty} x(\tau) d\tau = 0$ (时域面积为0, 无直流分量)
 $\int_{-\infty}^t x(\tau) d\tau \xleftrightarrow{F} \frac{1}{j\omega} X(j\omega)$ (常用)

C. Examples

$$\langle 4.11 \rangle \quad u(t) \xleftrightarrow{F} \frac{1}{j\omega} + \pi\delta(\omega)$$

例1:

$$f(t) = 1/t^2 \leftrightarrow ?$$

解:

$$\operatorname{sgn}(t) \leftrightarrow \frac{2}{j\omega}$$

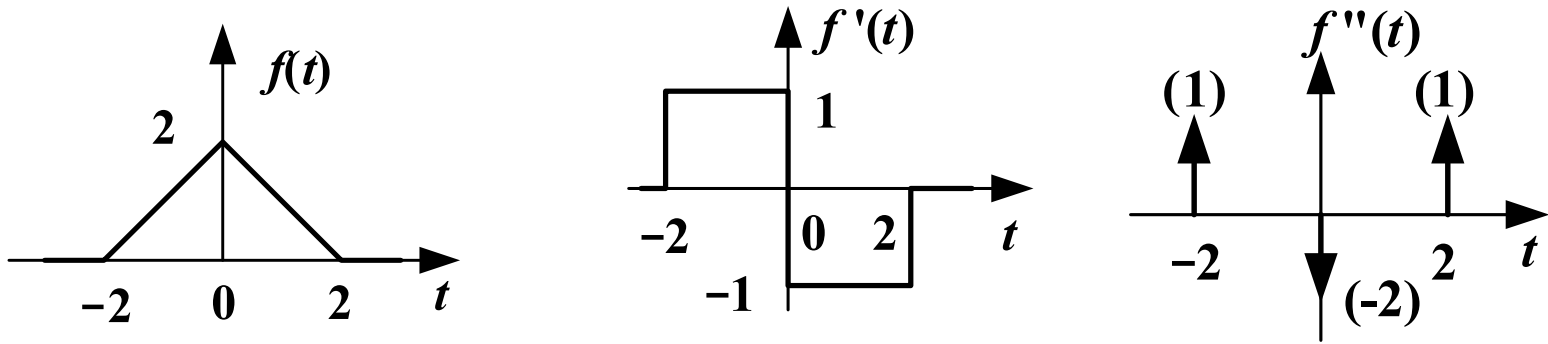
$$\frac{2}{jt} \leftrightarrow 2\pi \operatorname{sgn}(-\omega)$$

$$\frac{1}{t} \leftrightarrow -j\pi \operatorname{sgn}(\omega)$$

$$\frac{d}{dt} \left(\frac{1}{t} \right) \leftrightarrow -(j\omega) j\pi \operatorname{sgn}(\omega) = \pi \omega \operatorname{sgn}(\omega)$$

$$\frac{1}{t^2} \leftrightarrow -\pi \omega \operatorname{sgn}(\omega) = -\pi |\omega|$$

例2:



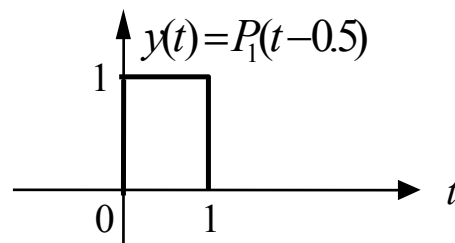
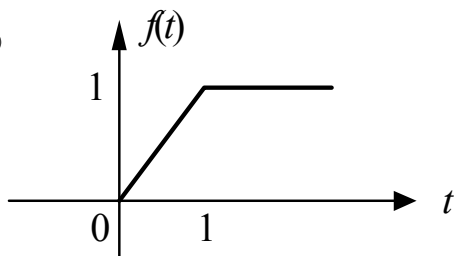
试确定 $f(t) \leftrightarrow F(j\omega)$ 。

解:
$$f''(t) = \delta(t+2) - 2\delta(t) + \delta(t-2)$$

$$F_2(j\omega) = \mathbf{F} [f''(t)] = e^{j2\omega} - 2 + e^{-j2\omega} = 2\cos(2\omega) - 2$$

$$F(j\omega) = \frac{F_2(j\omega)}{(j\omega)^2} = \frac{2 - 2\cos(2\omega)}{\omega^2}$$

例3：试利用积分特性求图示信号 $f(t)$ 的频谱函数。



解：先求 $f'(t)$ 的频谱。

$f(t)$ 微分后如 $y(t)$ 所示，对应的频谱 $Y(j\omega)$ 易求：

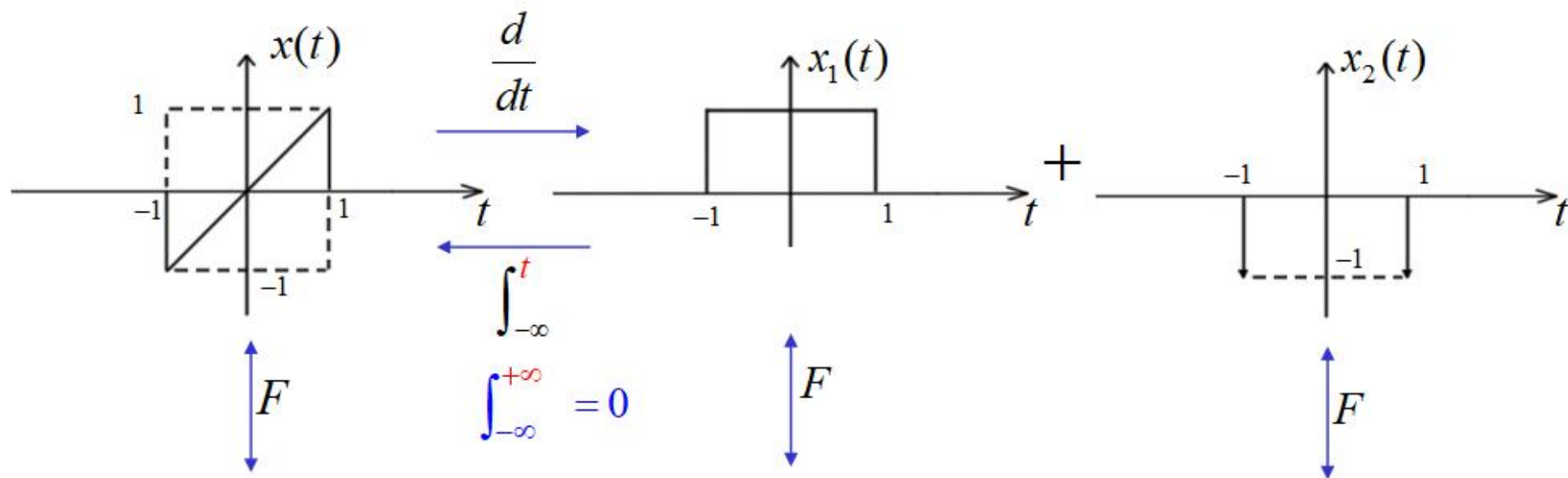
$$p_1(t-0.5) \xleftrightarrow{FT} Y(j\omega) = \text{Sa}(0.5\omega) e^{-j0.5\omega}$$

利用时域积分特性，可得

因为 $f(t)$ 中有直流分量，不能用微分性质。

$$\begin{aligned} F(j\omega) &= \frac{1}{j\omega} Y(j\omega) + \pi Y(0) \delta(\omega) \\ &= \frac{1}{j\omega} \text{Sa}(0.5\omega) e^{-j0.5\omega} + \pi \delta(\omega) \end{aligned}$$

<4.12> $\sqrt{x(t)} \xleftrightarrow{F} X(j\omega)?$ ② ?



$$\frac{1}{j\omega} \left(\frac{2 \sin \omega}{\omega} - 2 \cos \omega \right) = \frac{2 \sin \omega}{j\omega^2} - \frac{2 \cos \omega}{j\omega}$$

B. Integration

$$/(-jt) \leftarrow \overset{F}{\int_{-\infty}^{+\infty}} = 0 \rightarrow \int_{-\infty}^{\omega}$$

$$x(t) \xleftrightarrow{F} X(j\omega)$$

Can be proved

$$\frac{1}{-jt} \cdot x(t) + \pi x(0) \delta(t) \xleftrightarrow{F} \int_{-\infty}^{\omega} X(j\eta) d\eta$$

$$\frac{1}{2\pi} \int_{-\infty}^{+\infty} X(j\omega) \cdot e^{j\omega 0} d\omega = \frac{1}{2\pi} \int_{-\infty}^{+\infty} X(j\eta) d\eta$$

or

$$\begin{array}{ccc} x(t) & \xleftrightarrow{F} & X(j\omega) \\ \downarrow /(-jt) & & \downarrow \int_{-\infty}^{+\infty} = 0 \int_{-\infty}^{\omega} \\ \frac{x(t)}{-jt} & \xleftrightarrow{F} & \int_{-\infty}^{\omega} X(j\eta) d\eta \end{array}$$



4.3.4' Differentiation and Integration in Frequency Domain

A. Differentiation $\bullet (-jt)^k \xleftrightarrow{F} {}^{(k)}$

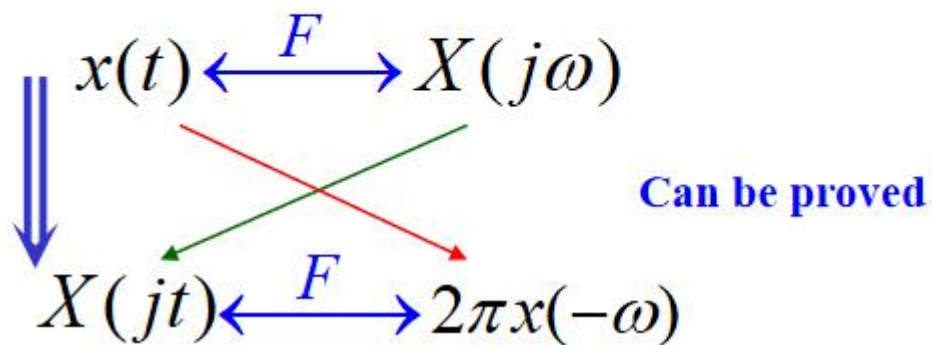
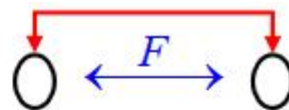
$$\begin{array}{c} x(t) \xleftrightarrow{F} X(j\omega) \\ \textcircled{2} \downarrow \\ -jt \cdot x(t) \xleftrightarrow{F} \frac{dX(j\omega)}{d\omega} \end{array}$$

例1: 试确定 $f(t) = tu(t) \leftrightarrow F(j\omega) = ?$

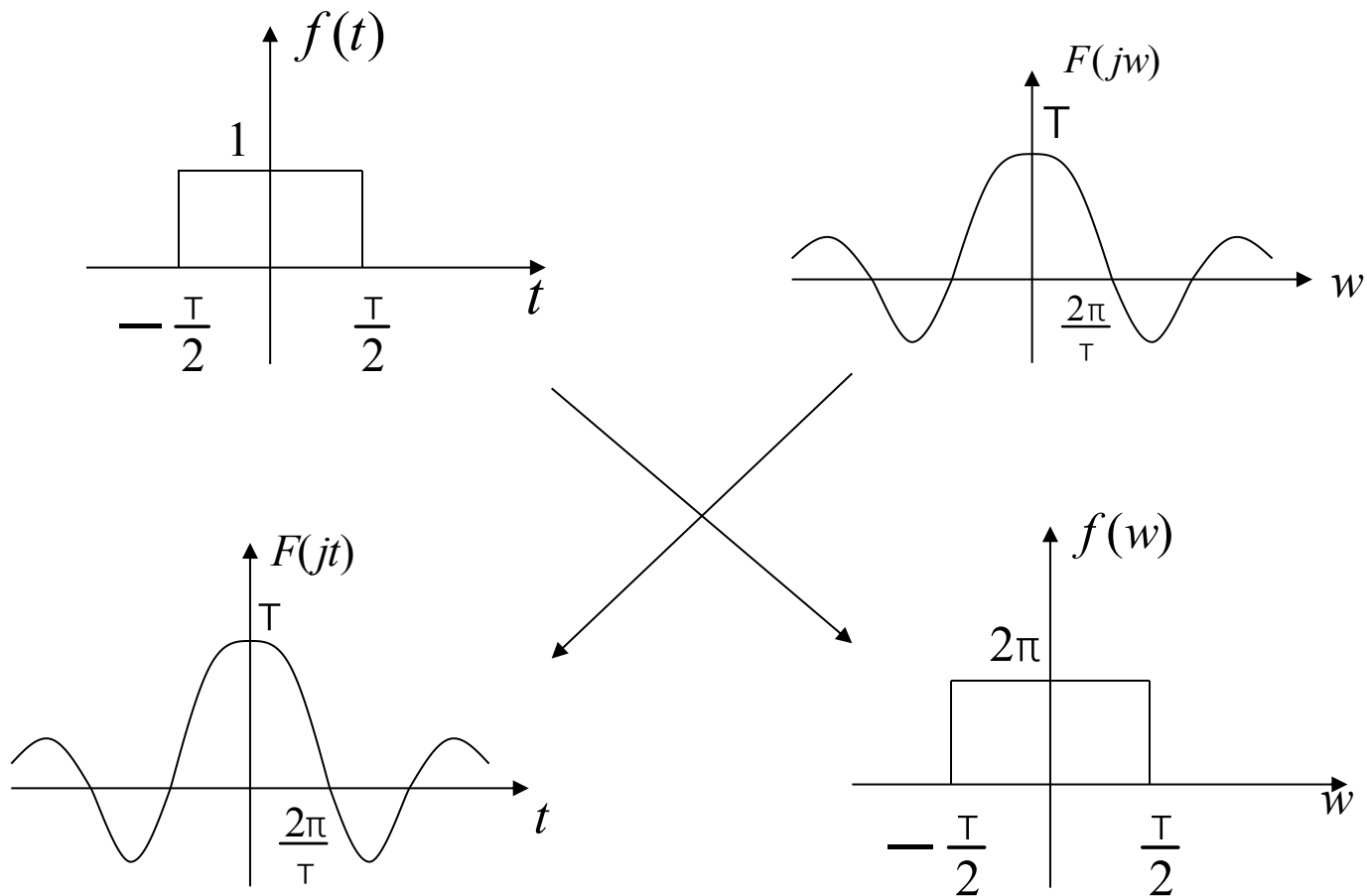
解: $u(t) \leftrightarrow \pi\delta(\omega) + \frac{1}{j\omega} \quad -jtu(t) \leftrightarrow \frac{d}{d\omega} \left[\pi\delta(\omega) + \frac{1}{j\omega} \right]$

$$tu(t) \leftrightarrow j\pi\delta'(\omega) - \frac{1}{\omega^2}$$

4.3.6 Duality (对偶性)



对称性质 $F(j\omega) \longleftrightarrow 2\pi f(-\omega)$



例：求 $F \left[\frac{1}{t} \right]$

$$F(j\omega) \longleftrightarrow 2\pi f(-\omega)$$

解：因为 $F[\operatorname{sgn}(t)] = \frac{2}{j\omega}$,

$$\text{所以 } F \left[\frac{2}{jt} \right] = 2\pi \operatorname{sgn}(-\omega) = -2\pi \operatorname{sgn}(\omega)$$

$$\text{这样 } F \left[\frac{1}{t} \right] = -j\pi \operatorname{sgn}(\omega)$$

For example

$$f(t) = \frac{1}{1+t^2} \longleftrightarrow F(j\omega) = ?$$

Ans: $e^{-a|t|} \longleftrightarrow \frac{2a}{a^2 + \omega^2}$

if $\alpha=1$, $e^{-|t|} \longleftrightarrow \frac{2}{1+\omega^2}$

$$\therefore \frac{2}{1+t^2} \longleftrightarrow 2\pi e^{-|\omega|} \quad \frac{1}{1+t^2} \longleftrightarrow \pi e^{-|\omega|}$$

*** if**

$$f(t) = \frac{t^2 - 2t + 3}{t^2 - 2t + 2}$$

$$F(j\omega) = ?$$