# 信号与系统

信息学院 主干基础课

## 國回島雲銀守上

- \* 抽样信号的主要运算性质
- \* 阶跃信号的定义及其运算性质
- \* 冲激信号的定义及其运算性质
- \* 冲激偶信号的定义及其运算性质

## 第二讲

### 第一章 结论

- · §1.4 对奇异信号的进一步认识
- §1.5 信号的分解
- §1.6 正交函数
- §1.7 以完备正交函数集表示信号
- §1.8 相关

试进一步化简: 
$$f(t) = \frac{1}{t}\delta(t)$$

$$f(t)\delta'(t) = f(0)\delta'(t) - f'(0)\delta(t)$$
$$t\delta'(t) = 0\delta'(t) - \delta(t) = -\delta(t)$$

$$\frac{1}{t}\delta(t) = -\delta'(t)$$

$$f(t)\delta''(t) = f(0)\delta''(t) - 2f'(0)\delta'(t) + f''(0)\delta(t)$$

$$t^2 \delta''(t) = 2\delta(t)$$
  $\frac{2}{t^2} \delta(t) = \delta''(t)$   $\frac{2}{t} \delta'(t) = -\delta''(t)$ 

$$\dot{t}^n \delta^{(n)}(t) = (-1)^n n! \delta(t) \qquad \frac{1}{t^n} \delta(t) = \frac{(-1)^n}{n!} \delta^{(n)}(t)$$

## § 1.4 对奇异信号的进一步认识

- \* 从奇异信号乘积性质 $f(t)\delta(t) = f(0)\delta(t)$  看对信号f(t)的连续性要求
- \*关于奇异信号的几种定义方式

$$\delta(t) = \lim_{c \to 0} \left[ \frac{1}{c} e^{-\pi (\frac{t}{c})^2} \right] = \lim_{a \to 0} \left[ \frac{1}{2a} e^{-\frac{|t|}{a}} \right] = \lim_{\tau \to 0} \left[ \frac{\tau}{\pi (\tau^2 + t^2)} = \dots \right]$$

\*关于奇异函数的证明

#### 几个含参函数的普通极限

$$\rho_{t}(x) = \frac{1}{2a\sqrt{\pi t}} e^{-\frac{x^{2}}{4a^{2}t}} \xrightarrow{\overset{1}{\underset{0}{0}}} \frac{\overset{1}{\underset{0}{0}}}{\underset{0}{0}} \frac{t=1}{\underset{0}{0}} \underbrace{t=0.5}{\underset{0}{0}} \underbrace{t=0.7}{\underset{0}{0}} \underbrace{\delta(t)}$$

$$\rho_{a}(x) = \frac{a}{\pi(a^{2} + x^{2})} \xrightarrow{\overset{1}{\underset{0}{0}}} \underbrace{\frac{1}{\underset{0}{0}}} \underbrace{\frac{1}{\underset{0}{\underset{0}{0}}} \underbrace{\frac{1}{\underset{0}{0}}} \underbrace{\frac{1}{\underset{0}{0}}} \underbrace{\frac{1}{\underset{0}{0}}} \underbrace{\frac{1}{\underset{0}{0}}} \underbrace{\frac{1}{\underset{0}{0}}} \underbrace{\frac{1}{\underset{0}{0}}} \underbrace{\frac{1}{\underset{0}{0}}} \underbrace{\frac{1}{\underset{0}{0}}} \underbrace{\frac{1}{\underset{0}{\underset{0}{0}}} \underbrace{\frac{1}{\underset{0}{0}}} \underbrace{\frac{1}{\underset{0}{0}}} \underbrace{\frac{1}{\underset{0}{0}}} \underbrace{\frac{1}{\underset{0}{0}}} \underbrace{\frac{1}{\underset{0}{0}}} \underbrace{\frac{1}{\underset{0}{0}}} \underbrace{\frac{1}{\underset{0}{0}}} \underbrace{\frac{1}{\underset{0}{0}}} \underbrace{\frac{1}{\underset{0}{0}}}$$

## § 1.5 信号的分解

- 1. 直流分量与交流分量
- 2. 奇、偶分量
- 3. 脉冲分量
- 4. 正交函数分量
- 5. .....

## 1. 直流分量与交流分量

$$f(t) = f_D(t) + f_A(t) \qquad f_D = \frac{1}{T} \int_0^T f(t) dt$$

$$P = \frac{1}{T} \int_0^T f^2(t) dt = \frac{1}{T} \int_0^T [f_D + f_A(t)]^2 dt = f_D^2 + \frac{1}{T} \int_0^T f_A^2(t) dt = P_D + P_A$$

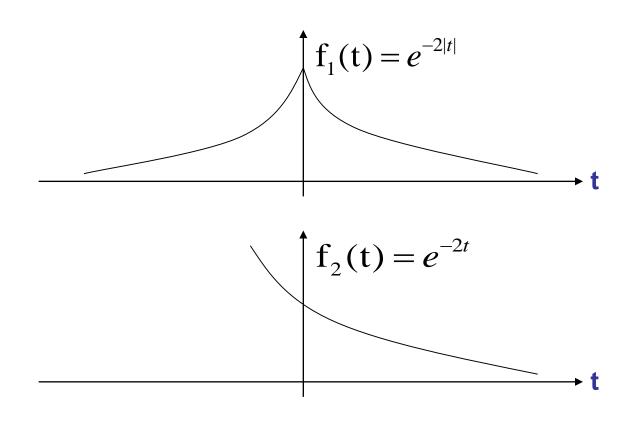
$$\eta = \frac{P_A}{P_A + P_D} \qquad 1 - \eta = \frac{P_D}{P_A + P_D}$$

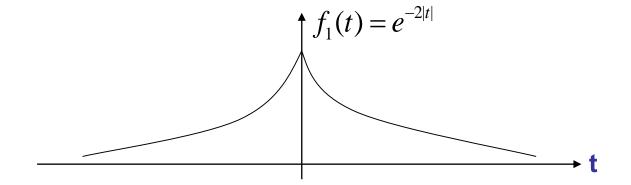
能量信号 
$$f(t)$$
:  $E = \int_{-\infty}^{\infty} f^2(t)dt < \infty$ 

功率信号 f(t): 
$$p = \frac{1}{T_2 - T_1} \int_{T_1}^{T_2} f^2(t) dt \qquad \left( \int_{-\infty}^{\infty} f^2(t) dt \rightarrow \infty \right)$$

$$p = \lim_{T \to \infty} \frac{1}{T} \int_{-\frac{T}{2}}^{\frac{1}{2}} f^{2}(t) dt \qquad \left( \int_{-\infty}^{\infty} f^{2}(t) dt \to \infty \right)$$

#### 判断信号是否能量信号或功率信号





$$E_{1} = \int_{-\infty}^{\infty} f_{1}^{2}(t)dt = \int_{-\infty}^{0} e^{4t}dt + \int_{0}^{\infty} e^{-4t}dt = 2\int_{0}^{\infty} e^{-4t}dt = \frac{1}{2}$$

$$p_{1} = \lim_{T \to \infty} \frac{1}{T} \int_{-\frac{T}{2}}^{\frac{T}{2}} f_{1}^{2}(t)dt = 0$$

$$f_2(t) = e^{-2t}$$

$$E_{2} = \int_{-\infty}^{\infty} f_{2}^{2}(t)dt = \lim_{T \to \infty} \{-\frac{1}{4}(e^{4T} - e^{4T})\} \to \infty$$

$$p_2 = \lim_{T \to \infty} \frac{E_2}{T} = \lim_{T \to \infty} \frac{e^{4T}}{4T} \to \infty$$

不是能量信号、也不是功率信号

存不存在信号不是能量信号,功率还为0?

## 2. 奇、偶分量

$$f(t) = f_e(t) + f_o(t)$$

$$f_e(t) = f_e(-t)$$

$$f_o(t) = -f_o(-t)$$

$$f(t) = (\sin t + 1)^{2} = \sin^{2} t + 2\sin t + 1$$
$$f_{e}(t) = \sin^{2} t + 1 \qquad f_{o}(t) = 2\sin t$$

## 2. 奇、偶分量

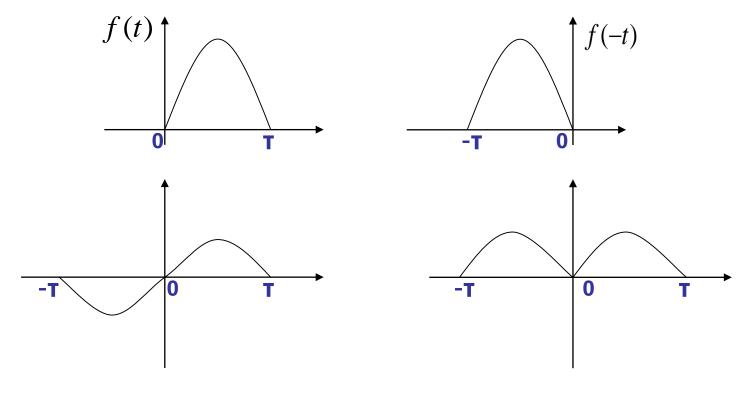
$$f(t) = f_e(t) + f_o(t)$$

$$f(-t) = f_e(-t) + f_o(-t) = f_e(t) - f_o(t)$$

$$f_e(t) = \frac{1}{2}[f(t) + f(-t)]$$

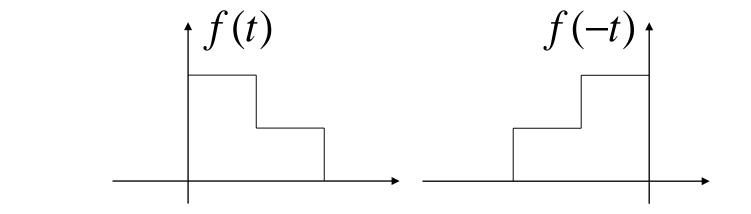
$$f_o(t) = \frac{1}{2}[f(t) - f(-t)]$$

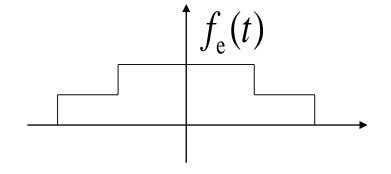
## 例:



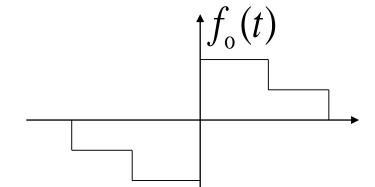
$$f_o(t) = \frac{1}{2}[f(t) - f(-t)]$$

$$f_o(t) = \frac{1}{2}[f(t) - f(-t)]$$
  $f_e(t) = \frac{1}{2}[f(t) + f(-t)]$ 





$$f_e(t) = \frac{1}{2}[f(t) + f(-t)]$$

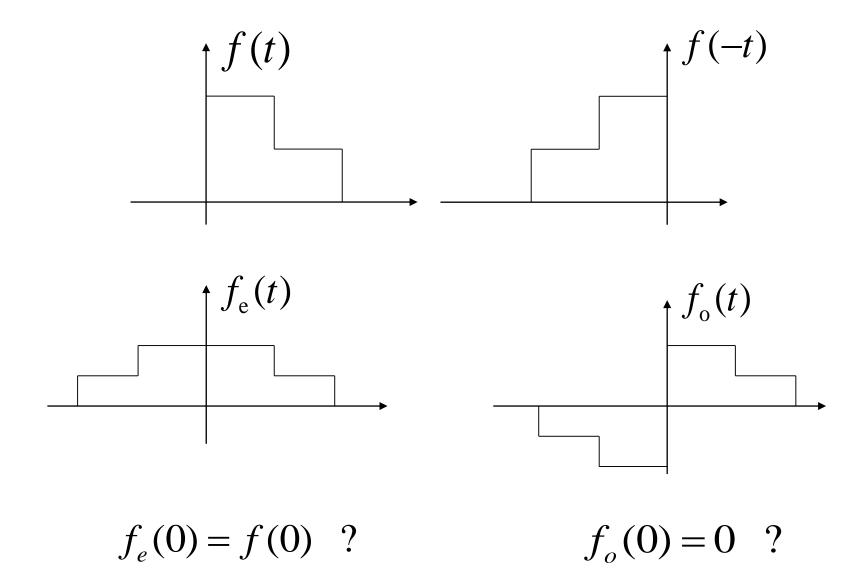


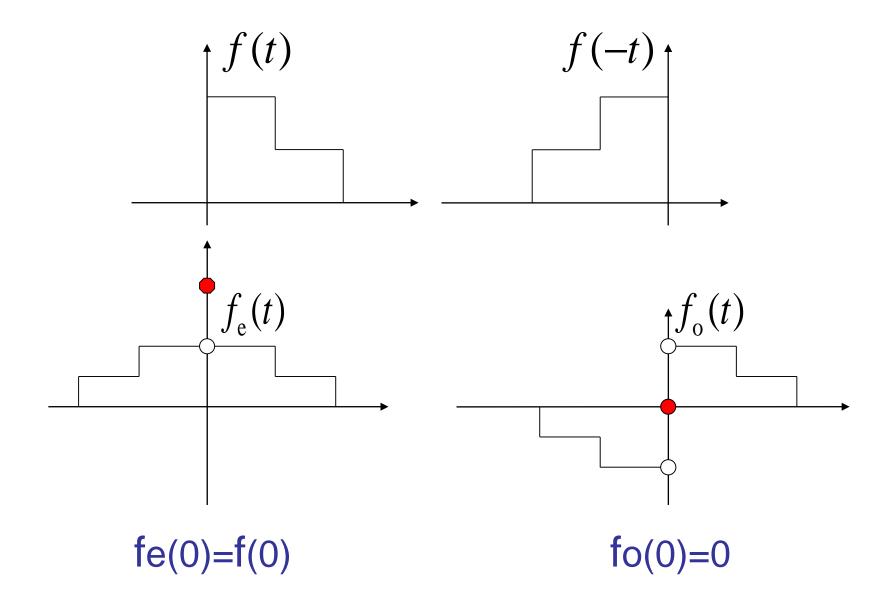
$$f_o(t) = \frac{1}{2}[f(t) - f(-t)]$$

#### 信号的奇、偶分量所具有的一个特征:

$$f_e(t) = \frac{1}{2}[f(t) + f(-t)] \implies f_e(0) = f(0)$$

$$f_o(t) = \frac{1}{2} [f(t) - f(-t)] \implies f_o(0) = 0$$





#### 问题: 这类奇、偶划分的结果是否唯一?

$$f(t) = e(t) + o(t)$$

$$f(t) = e_1(t) + o_1(t) = e_2(t) + o_2(t)$$

$$e_1(t) - e_2(t) = o_2(t) - o_1(t)$$
偶 - 偶 = 偶: 
$$= o_2(-t) - o_1(-t)$$

$$=-o_2(t)+o_1(t)=o_1(t)-o_2(t)=0$$

$$e_1(t) = e_2(t);$$
  $o_1(t) = o_2(t)$ 

## 信号奇、偶分量划分的一个特点:

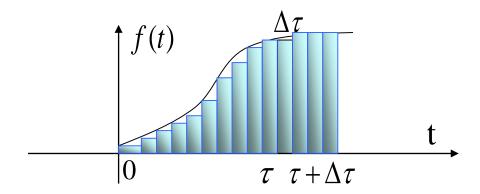
对信号做奇、偶分量划分时若有:

$$f(t) = e_1(t) + o_1(t) = e_2(t) + o_2(t)$$

则:

$$e_1(t) = e_2(t);$$
  $o_1(t) = o_2(t)$ 

## 3. 脉冲分量

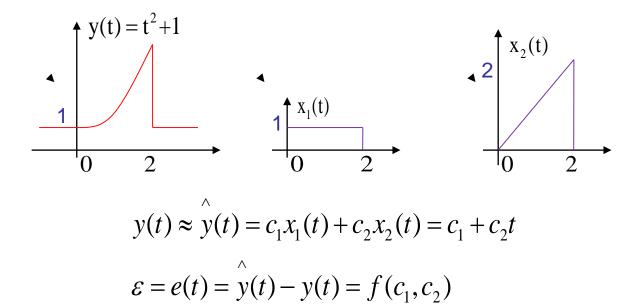


图中某一个脉冲元: 
$$f(\tau) \times [u(t-\tau) - u(t-\tau-\Delta\tau)]$$

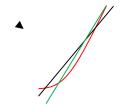
$$f(t) \approx \sum_{\tau=0}^{t} f(\tau) [u(t-\tau) - u(t-\tau-\Delta\tau)] = \sum_{\tau=0}^{t} f(\tau) \frac{u(t-\tau) - u(t-\tau-\Delta\tau)}{\Delta\tau} \Delta\tau$$

## 4. 正交函数分量

#### 例1:



 $min\{max \ e(t)\}$ 



误差区分度不明显

 $\min\{\overline{e(t)}\}\$ 



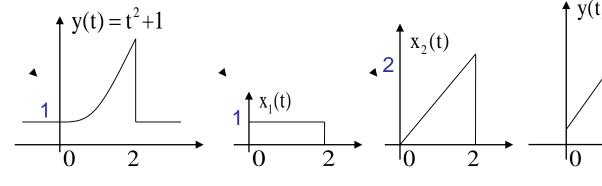
累积误差有可能被抵消

 $\min\{\overline{e(t)^2}\}$ 

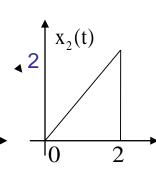


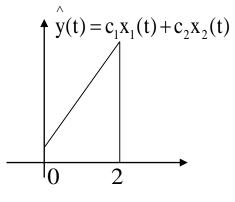
累积误差不会被抵消

## 4. 正交函数分量



$$\begin{array}{c|c}
 & x_1(t) \\
\hline
0 & 2
\end{array}$$





$$e(t) = \hat{y}(t) - y(t)$$

$$\min\{\frac{1}{2}\int_{0}^{2}[e(t)]^{2}dt\}$$

$$e(t) = y(t) - y(t)$$

$$\min \{ \frac{1}{2} \int_{0}^{2} [e(t)]^{2} dt \} \qquad \varepsilon = \overline{e^{2}(t)} = \frac{1}{2} \int_{0}^{2} [\dot{y}(t) - \dot{y}(t)]^{2} dt = \frac{1}{2} \int_{0}^{2} [c_{1} + c_{2}t - (t^{2} + 1)]^{2} dt = f_{1}(c_{1}, c_{2})$$

$$\frac{\mathrm{d}\varepsilon}{\mathrm{d}c_1} = \frac{\mathrm{d}}{\mathrm{d}c_1} f_1(c_1, c_2) = 0$$

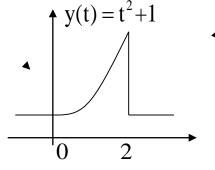
$$c_1 = 1/3$$

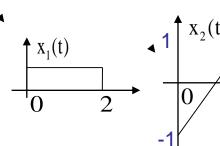
$$c_1 = 1/3$$
  $c_2 = 2$   $\varepsilon = 8/45$ 

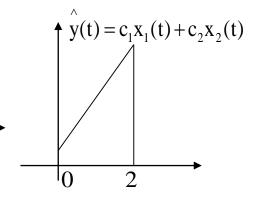
$$\begin{cases} \frac{d\varepsilon}{dc_1} = \frac{d}{dc_1} f_1(c_1, c_2) = 0 \\ \frac{d\varepsilon}{dc_2} = \frac{d}{dc_2} f_1(c_1, c_2) = 0 \end{cases}$$

$$\hat{y}(t) = \frac{1}{3}x_1(t) + 2x_2(t) = \frac{1}{3} + 2t$$

## 4. 正交函数分量







$$e(t) = \hat{y}(t) - y(t)$$

$$\varepsilon = \overline{e^2(t)} = \frac{1}{2} \int_0^2 [\dot{y}(t) - \dot{y}(t)]^2 dt = \frac{1}{2} \int_0^2 [c_1 + c_2(t-1) - (t^2+1)]^2 dt = f_2(c_1, c_2)$$

$$\begin{cases} \frac{d\varepsilon}{dc_1} = \frac{d}{dc_1} f_1(c_1, c_2) = 0\\ \frac{d\varepsilon}{dc_2} = \frac{d}{dc_2} f_1(c_1, c_2) = 0 \end{cases}$$

$$c_1 = 7/3$$

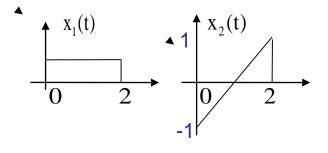
$$c_1 = 7/3$$
  $c_2 = 2$   $\varepsilon = 8/45$ 

$$\frac{\mathrm{d}\varepsilon}{\mathrm{d}c_2} = \frac{\mathrm{d}}{\mathrm{d}c_2} f_1(c_1, c_2) = 0$$

$$\hat{y}(t) = \frac{7}{3}x_1(t) + 2x_2(t) = \frac{7}{3} + 2(t-1)$$

$$\begin{array}{c|c} & & & \\ & & \\ \hline & x_1(t) & \\ \hline & 0 & 2 \end{array}$$

$$\int_{0}^{2} x_{1}(t)x_{2}(t)dt = \int_{0}^{2} (1)tdt = 2$$



$$\int_{0}^{2} x_{1}(t)x_{2}(t)dt = \int_{0}^{2} (1)(t-1)dt = 2 - 2 = 0$$

#### 考察一个奇函数是否还包含有偶分量:

$$f(t) = f_o(t)$$

辨析: 任一非零信号均可划分为非零奇、偶分量信号之和?

$$f_e(t) = \frac{1}{2}[f(t) + f(-t)] = \frac{1}{2}[f_o(t) + f_o(-t)] = 0$$

### 辨析结论: 否!

从奇偶分量间彼此互不包含的特性体会某种"正交性":

$$E = E_o + E_e = \int_{-\infty}^{+\infty} f^2(t)dt = \int_{-\infty}^{+\infty} [f_o(t) + f_e(t)]^2 dt = \int_{-\infty}^{+\infty} f_o^2(t)dt + \int_{-\infty}^{+\infty} f_e^2(t)dt$$

$$\Rightarrow \int_{-\infty}^{+\infty} f_o(t)f_e(t)dt = 0$$

## § 1.6 正交逐黨

- 一正交函数
- 二 正交函数集

#### 信号f(t)、fo(t)定义在(t1、t2)内,以fo(t)近似f(t):

$$f(t) \approx c f_0(t)$$
  $e(t) = f(t) - c f_0(t)$ 

$$\overline{\varepsilon^2} = \overline{e(t)^2} = \frac{1}{t_2 - t_1} \int_{t_1}^{t_2} [e(t)]^2 dt = \frac{1}{t_2 - t_1} \int_{t_1}^{t_2} [f(t) - cf_0(t)]^2 dt$$

曲最小方均误差条件: 
$$\frac{d\overline{\varepsilon^2}}{dc} = \frac{d}{dc} \left\{ \frac{1}{t_2 - t_1} \int_{t_1}^{t_2} [f(t) - cf_0(t)]^2 dt \right\} = 0$$

导出具有最小方均 误差时的近似系数

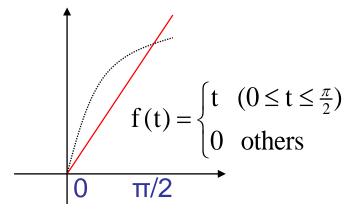
$$c = \frac{\int_{t_1}^{t_2} f(t) f_0(t) dt}{\int_{t_1}^{t_2} f_0^2(t) dt}$$
 c=0 正交!

## 一 正交函数

#### 两函数在区间 t1、t2内的正交条件是:

$$\int_{t_1}^{t_2} f_1(t) f_2(t) dt = 0$$

例: 在(0,π/2)上用sint近似f(t), 求具有最小方均误差的系数



$$c = \frac{\int_{t_1}^{t_2} f(t) f_0(t) dt}{\int_{t_1}^{t_2} f_0^2(t) dt} = \frac{\int_{0}^{\frac{\pi}{2}} t \sin t dt}{\int_{0}^{\frac{\pi}{2}} f_0^2(t) dt} = \frac{4}{\pi}$$

$$f(t) \approx \hat{f}(t) = \frac{4}{\pi} \sin t$$

$$e(t) = f(t) - \hat{f}(t) = t - \frac{4}{\pi} \sin t$$

问题:  $sint \cdot e(t) \cdot f(t) \cdot \hat{f}(t)$  间的正交性如何?

$$f(t) = \begin{cases} t & (0 \le t \le \frac{\pi}{2}) \\ 0 & \text{others} \end{cases} \qquad \hat{f}(t) = \frac{4}{\pi} \sin t$$

$$e(t) = f(t) - \hat{f}(t) = t - \frac{4}{\pi} \sin t$$

$$\int_{0}^{\pi/2} e(t)f(t)dt = \int_{0}^{\pi/2} (t - 4/\pi sint)tdt = \frac{\pi^{3}}{24} - \frac{4}{\pi} \neq 0$$

$$\int_{0}^{\pi/2} e(t) \sin t dt = \int_{0}^{\pi/2} (t - \frac{4}{\pi} \sinh) \sinh t dt = 0$$
 误差部分与分量部分正交

根据函数的正交条件: 
$$\int_{t_1}^{t_2} f_1(t) f_2(t) dt = 0$$

### 考察指数函数的正交性:

$$e^{j\omega t} = \cos\omega t + j\sin\omega t$$

$$\int_{0}^{T} e^{j\omega t} \cdot e^{j\omega t} dt = 0$$

复函数!不能这样求!

#### 实函数在区间 t<sub>1</sub>、t<sub>2</sub>内的正交条件是:

$$\int_{t_1}^{t_2} f_1(t) f_2(t) dt = 0$$

#### 复函数在区间 t1、t2内的正交条件是:

$$\int_{t_1}^{t_2} f_1(t) f_2^{\otimes}(t) dt = \int_{t_1}^{t_2} f_1^{\otimes}(t) f_2(t) dt = 0$$

乘复共轭,相当于求绝对值的平方

## 二正交函数集

若有一由n个函数 $g_1(t)$ 、 $g_2(t)$ 、....  $g_n(t)$  构成的函数集在区间 $(t_1,t_2)$ 上满足:

$$\int_{t_1}^{t_2} g_i(t)g_j(t)dt = \begin{cases} 0 & i \neq j \\ k_i & i = j \end{cases}$$

则称该函数集为正交函数集。以此函数集 来近似描述该区间(t<sub>1</sub>,t<sub>2</sub>)上的任意函数f(t):

$$f(t) = \sum_{i=0}^{n} c_i g_i(t) + e(t)$$

若使 
$$\overline{\varepsilon^2} = \frac{1}{t_2 - t_1} \int_{t_1}^{t_2} e^2(t) dt$$
 最小,求解: $\frac{d\overline{\varepsilon^2}}{dc_i} = 0$ 

解出:

$$c_{i} = \frac{\int_{t_{1}}^{t_{2}} f(t)g_{i}(t)dt}{\int_{t_{1}}^{t_{2}} g_{i}^{2}(t)dt} = \frac{1}{K_{i}} \int_{t_{1}}^{t_{2}} f(t)g_{i}(t)dt$$

i=1、2、...n 其中: 
$$k_i = \int_{t_1}^{t_2} g_i^2(t) dt$$

## 浅析 $\overline{\varepsilon^2}$ 的含义:

$$\overline{\varepsilon^{2}} = \frac{1}{t_{2} - t_{1}} \int_{t_{1}}^{t_{2}} e^{2}(t)dt = \frac{1}{t_{2} - t_{1}} \int_{t_{1}}^{t_{2}} [f(t) - \sum_{i=0}^{n} c_{i} g_{i}(t)]^{2} dt$$

$$= \frac{1}{t_{2} - t_{1}} \int_{t_{1}}^{t_{2}} \{f^{2}(t)dt - 2f(t) \sum_{i=0}^{n} c_{i} g_{i}(t) + [\sum_{i=0}^{n} c_{i} g_{i}(t)]^{2} \} dt$$

$$= \frac{1}{t_{2} - t_{1}} \left[ \int_{t_{1}}^{t_{2}} f^{2}(t)dt - \sum_{i=0}^{n} c_{i}^{2} k_{i} \right] = P_{f(t)} - \sum_{i=0}^{n} P_{g_{i}(t)}$$

## 结论:

$$f(t) \approx \hat{\mathbf{f}}(\mathbf{t}) = \sum_{i=0}^{n} c_i g_i(t)$$

这种近似是否有意义,取决于在具体应用中对下式的要求:

$$\frac{P_{f(t)} - \overline{\varepsilon}^2}{P_{f(t)}}$$

### § 1.7 以完备正交函数集表示信号

- 一、从方均误差看信号的正交函数集表示
- 二、完备正交函数集

#### 一、从方均误差看信号的正交函数集表示

$$\overline{\varepsilon^2} = \frac{1}{t_2 - t_1} \left[ \int_{t_1}^{t_2} f^2(t) dt - \sum_{i=0}^n c_i^2 \int_{t_1}^{t_2} g_i^2(t) dt \right]$$

$$\left\{ \overline{\varepsilon^2} \to 0 \right\} \Rightarrow \left\{ f^2(t) dt = \sum_{i=0}^n c_i^2 \int_{t_1}^{t_2} g_i^2(t) dt \right\}$$

当方均误差为零时:

信号与分量函数集在能量上(并非函数本身)相等

## 二、完备正交函数集

定义:

如果在正交函数集 $g_1(t)$ 、 $g_2(t)$ …  $g_n(t)$ 之外,不存在区间 $(t_1,t_2)$ 上的函数x(t)满足等式:

$$\int_{t_1}^{t_2} x(t)g_i(t)dt = 0 \quad i = 1,2...n \qquad 0 < \int_{t_1}^{t_2} x^2(t)dt < \infty$$

称此正交函数集为完备正交函数集。

例:对于余玄函数集cost,cos2t,...cosnt (n为整数)

- (1) 它是[0,2π]上的正交函数集吗?
- (2)它是完备正交函数集吗?
- (3)它是[0,π/2]上的正交函数集吗?

$$\int_{0}^{2\pi} \cos nt \cdot \cos mt dt = \begin{cases} 0 & n \neq m \\ \pi & n = m \end{cases}$$

$$\int_{0}^{2\pi} \cos nt \cdot \sin mt dt = 0$$

$$\int_{0}^{\frac{\pi}{2}} \cos nt \cdot \cos mt dt = \frac{1}{n^2 - m^2} \left[ n \sin \frac{n\pi}{2} \cos \frac{m\pi}{2} - m \cos \frac{n\pi}{2} \sin \frac{m\pi}{2} \right]$$

## 完备正交函数集满足Parseval公式:

从方均误差表达式中令:  $\varepsilon^2 = 0$ 

可直接导出: 
$$\int_{t_1}^{t_2} f^2(t) dt = \sum_{i=0}^{n} c_i^2 K_i$$

信号所含能量等于各信号分量能量的总和

## § 1.8 相关

- 一、相关系数
- 二、相关函数

#### 一、相关系数

考虑两个能量信号 $f_1(t)$ 、 $f_2(t)$ (对功率信号的分析类似), 当取其近似系数:

$$c_{12} = \frac{\int_{-\infty}^{\infty} f_1(t) f_2(t) dt}{\int_{-\infty}^{\infty} f_2^2(t) dt}$$

这时以f<sub>2</sub>(t)来近似f<sub>1</sub>(t)时会有最小方均误差:

$$\overline{\varepsilon^{2}} = \int_{-\infty}^{\infty} |e(t)|^{2} dt = \int_{-\infty}^{\infty} [f_{1}(t) - c_{12}f_{2}(t)]^{2} dt = \int_{-\infty}^{\infty} f_{1}^{2}(t) dt - \frac{[\int_{-\infty}^{\infty} f_{1}(t)f_{2}(t)dt]^{2}}{\int_{-\infty}^{\infty} f_{2}^{2}(t)dt}$$

$$\overline{\varepsilon^{2}} = \int_{-\infty}^{\infty} |e(t)|^{2} dt = \int_{-\infty}^{\infty} [f_{1}(t) - c_{12}f_{2}(t)]^{2} dt = \int_{-\infty}^{\infty} f_{1}^{2}(t) dt - \frac{\left[\int_{-\infty}^{\infty} f_{1}(t)f_{2}(t)dt\right]^{2}}{\int_{-\infty}^{\infty} f_{2}^{2}(t) dt}$$

#### 令归一化的相对能量误差为:

$$\frac{\overline{\varepsilon^2}}{\int_{-\infty}^{\infty} f_1^2(t)dt} = 1 - \rho_{12}^2$$

其中戶即为"相关系数":

$$\rho_{12} = \frac{\int_{-\infty}^{\infty} f_1(t) f_2(t) dt}{\sqrt{\int_{-\infty}^{\infty} f_1^2(t) dt \int_{-\infty}^{\infty} f_2^2(t) dt}}$$

## 二、相关函数

设f<sub>1</sub>(t)、f<sub>2</sub>(t)为两实函数能量信号,其相关函数定义为:

$$R_{12}(\tau) = \int_{-\infty}^{\infty} f_1(t) f_2(t - \tau) dt = \int_{-\infty}^{\infty} f_1(t + \tau) f_2(t) dt$$

$$R_{21}(\tau) = \int_{-\infty}^{\infty} f_2(t) f_1(t - \tau) dt = \int_{-\infty}^{\infty} f_2(t + \tau) f_1(t) dt$$

设f(t)为实函数能量信号,其自相关函数定义为:

$$R(\tau) = \int_{-\infty}^{\infty} f(t)f(t-\tau)dt = \int_{-\infty}^{\infty} f(t+\tau)f(t)dt$$
 偶多数

设f<sub>1</sub>(t)、f<sub>2</sub>(t)为两实函数功率信号,其相关函数定义为:

$$R_{12}(\tau) = \lim_{T \to \infty} \frac{1}{T} \int_{-T/2}^{T/2} f_1(t) f_2(t - \tau) dt$$

$$R_{21}(\tau) = \lim_{T \to \infty} \frac{1}{T} \int_{-T/2}^{T/2} f_2(t) f_1(t - \tau) dt$$

设f(t)为实函数功率信号,其自相关函数定义为:

$$R(\tau) = \lim_{T \to \infty} \frac{1}{T} \int_{-T/2}^{T/2} f(t) f(t - \tau) dt$$

举例: 设  $f_1(t) = \cos \omega_0 t$   $f_2(t) = \sin \omega_0 t$ , 试讨论其相关性:

$$\begin{split} R_{12}(\tau) &= \lim_{T \to \infty} \frac{1}{T} \int_{-\frac{T}{2}}^{\frac{T}{2}} \cos \omega_0 t \sin \omega_0 (t - \tau) dt = \\ &= \lim_{T \to \infty} \frac{1}{T} \int_{-\frac{T}{2}}^{\frac{T}{2}} \frac{1}{2} [-\sin \omega_0 \tau + \sin(2\omega_0 t - \omega_0 \tau)] dt = \\ &= -\frac{1}{2} \sin \omega_0 \tau + \frac{1}{2} \lim_{T \to \infty} \frac{1}{T} \int_{-\frac{T}{2}}^{\frac{T}{2}} \sin(2\omega_0 t - \omega_0 \tau) dt = \\ & \Leftrightarrow \mathbf{u} = 2\mathbf{t} - \mathbf{\tau} \\ &= -\frac{1}{2} \sin \omega_0 \tau + \lim_{T \to \infty} \frac{1}{T} \int_{-T - \tau}^{T - \tau} \sin \omega_0 u du = \\ &= -\frac{1}{2} \sin \omega_0 \tau - \lim_{T \to \infty} \frac{\cos \omega_0 t}{\omega_0 T} \bigg|_{-T - \tau}^{T - \tau} = -\frac{1}{2} \sin \omega_0 \tau \end{split}$$

# 习题:

• 1-17, 1-18, 6-4, 6-5, 6-9, 6-16<sub>o</sub>

