第三章

傅里叶变换

3.1 引言

- 时域分析->变换域分析,要讨论的变换
 - 傅氏变换 (FT)
 - 复频域分析 (LT)
 - 离散信号的Z域变换
- 信号的分解一正交基底函数
- FT的发展(1965年FFT)
- FT的内容
 - 周期的模拟信号FS
 - 非周期的模拟信号FT
 - 离散的非周期序列(今后讨论)

3.2 周期信号的傅氏级数分析

• 狭利赫利条件

- 一个周期内,周期信号绝对可积
- -一个周期内,周期信号的极值数目有限
- 一个周期内,周期信号只有有限个间断点
- 周期信号(周期T₁)可展成傅氏级数
 - 三角函数形式
 - 复指数形式

• 三角形式的傅氏级数

$$f(t) = a_0 + \sum_{n=1}^{\infty} [a_n \cos(n\omega_1 t) + b_n \sin(n\omega_1 t)]$$

$$a_{n} = \frac{\int_{-\frac{T_{1}}{2}}^{\frac{T_{1}}{2}} f(t) \cos n\omega_{1} t dt}{\int_{-\frac{T_{1}}{2}}^{\frac{T_{1}}{2}} \cos^{2} n\omega_{1} t dt} = \frac{2}{T_{1}} \int_{-\frac{T_{1}}{2}}^{\frac{T_{1}}{2}} f(t) \cos n\omega_{1} t dt$$

$$\int_{-\frac{T_1}{2}}^{\frac{T_1}{2}} \cos n\omega_1 t \cos m\omega_1 t dt = \begin{cases} 0 & m \neq n \\ \frac{T_1}{2} & m = n \end{cases}$$

$$a_0 = \frac{1}{T_1} \int_{-\frac{T_1}{2}}^{\frac{T_1}{2}} f(t) dt$$

$$a_0 = \frac{1}{T_1} \int_{t_0}^{t_0 + T_1} f(t) dt$$

$$a_n = \frac{2}{T_1} \int_{t_0}^{t_0 + T_1} f(t) \cos(n\omega_1 t) dt$$

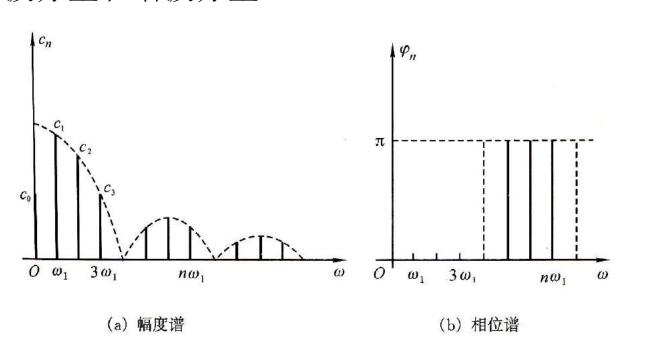
$$b_n = \frac{2}{T_1} \int_{t_0}^{t_0 + T_1} f(t) \sin(n\omega_1 t) dt$$

$$f(t) = c_0 + \sum_{n=1}^{\infty} c_n \cos(n\omega_1 t + \varphi_n) \qquad c_n = \sqrt{a_n^2 + b_n^2}$$

$$a_n = c_n \cos \varphi_n$$

$$f(t) = d_0 + \sum_{n=1}^{\infty} d_n \sin(n\omega_1 t + \theta_n) \qquad b_n = c_n \sin \varphi_n$$

任何周期信号在满足Dirchlet条件下,均可分解为直流分量 基波分量和谐波分量



周期信号的 谱为离散谱

$$a_0 = c_0 = d_0$$

$$c_n = d_n = \sqrt{a_n^2 + b_n^2}$$

$$a_n = c_n \cos \varphi_n = d_n \sin \theta_n$$

$$b_n = -c_n \sin \varphi_n = d_n \cos \theta_n$$

$$\tan \theta_n = \frac{a_n}{b_n}$$

$$\tan \varphi_n = -\frac{b_n}{a_n}$$

$$(n = 1, 2, \dots)$$

• 指数形式的傅氏级数

$$f(t) = \sum_{n = -\infty}^{\infty} F(n\omega_1) e^{jn\omega_1 t}$$

$$F_n = \frac{1}{T_1} \int_{t_0}^{t_0 + T_1} f(t) e^{-jn\omega_1 t} dt$$

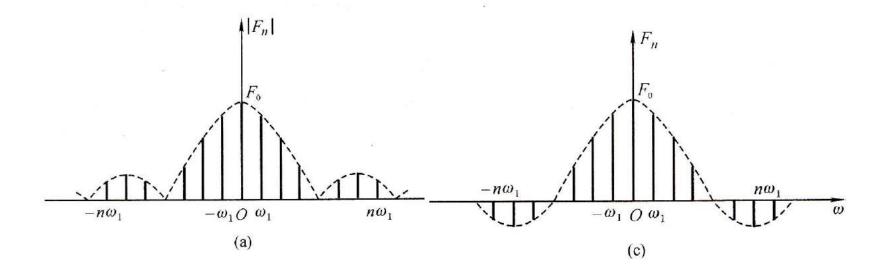
$$\cos n\omega_1 t = \frac{1}{2} (e^{jn\omega_1 t} + e^{-jn\omega_1 t})$$

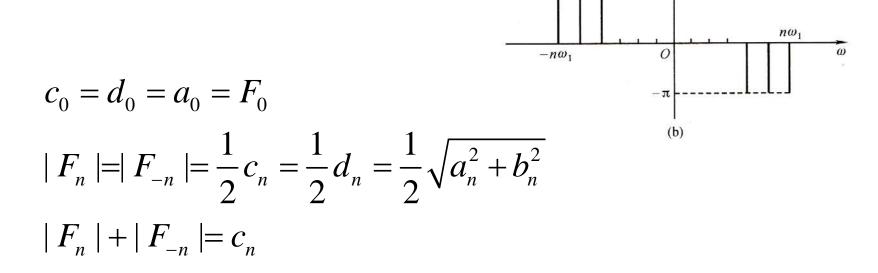
$$\sin n\omega_1 t = \frac{1}{2j} (e^{jn\omega_1 t} - e^{-jn\omega_1 t})$$

$$F_n = \frac{1}{2} (a_n - jb_n)$$

$$f(t) = a_0 + \sum_{n=1}^{\infty} a_n \cos n\omega_1 t + b_n \sin n\omega_1 t$$

$$F_{-n} = \frac{1}{2} (a_n + jb_n)$$





• 例:某周期信号基频 $\omega_1=2\pi$,由有限项谐 波组成的表达式为:

$$f(t) = \sum_{n=-3}^{3} F_n e^{jn2\pi t}$$

$$F_0 = 1/2$$

$$F_1 = F_{-1} = 1/8$$

$$F_2 = F_{-2} = 1/4$$

$$F_3 = F_{-3} = 1/6$$

设系数Fn均为实数,求f(t)的三角表示形式

$$f(t) = \frac{1}{2} + \frac{1}{8} (e^{j2\pi t} + e^{-j2\pi t})$$

$$+ \frac{1}{4} (e^{j4\pi t} + e^{-j4\pi t}) + \frac{1}{6} (e^{j6\pi t} + e^{-j6\pi t})$$

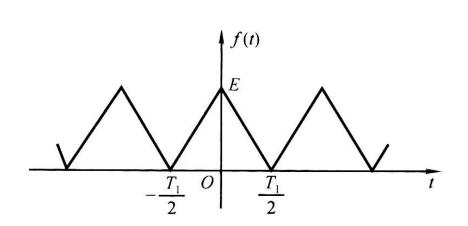
$$= \frac{1}{2} + \frac{1}{4} \cos 2\pi t + \frac{1}{2} \cos 4\pi t + \frac{1}{3} \cos 6\pi t$$

- 函数的对称性与傅氏级数的关系
 - 波形对称性对被积函数积分区间的奇偶性的 判断可简化计算

- 奇函数展开时 $a_0, a_n = 0$
- 偶函数展开时 $b_n = 0$

- 偶函数 f(t)=f(-t)

$$a_n = \frac{4}{T_1} \int_0^{\frac{T_1}{2}} f(t) \cos(n\omega_1 t) dt$$
$$b_n = 0$$



$$a_0 = \frac{2}{T_1} \int_0^{T_1/2} \frac{2E}{T_1} (\frac{T_1}{2} - t) dt = \frac{E}{2}$$

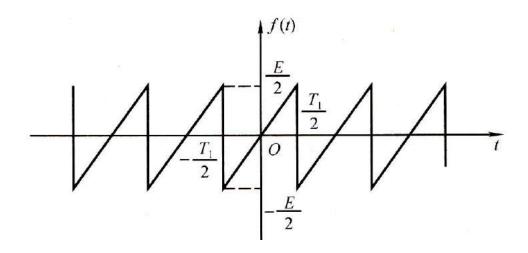
$$a_n = \frac{4}{T_1} \int_0^{T_1/2} \frac{2E}{T_1} (\frac{T_1}{2} - t) \cos(n\omega_1 t) dt$$
$$= \frac{4E}{\pi^2} \frac{1}{n^2} \sin^2(\frac{n\pi}{2})$$

$$f(t) = \frac{E}{2} + \frac{4E}{\pi^2} \left[\cos(\omega_1 t) + \frac{1}{9} \cos(3\omega_1 t) + \frac{1}{25} \cos(5\omega_1 t) + \cdots \right]$$

- 奇函数 f(t)=-f(-t)

$$a_0 = 0, \ a_n = 0$$

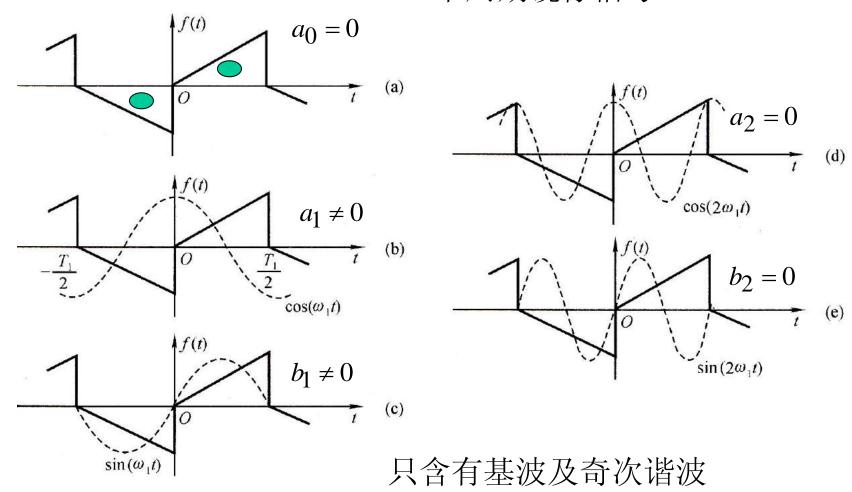
$$b_n = \frac{4}{T_1} \int_0^{\frac{T_1}{2}} f(t) \sin(n\omega_1 t) dt$$



$$f(t) = \frac{E}{\pi} \left[\sin(\omega_1 t) - \frac{1}{2} \sin(2\omega_1 t) + \frac{1}{3} \sin(3\omega_1 t) - \dots \right]$$

- 奇谐函数 $f(t)=-f(-t\pm T_1/2)$

半周期镜像信号



• 傅氏级数与最小方均误差

- 周期信号的傅氏级数

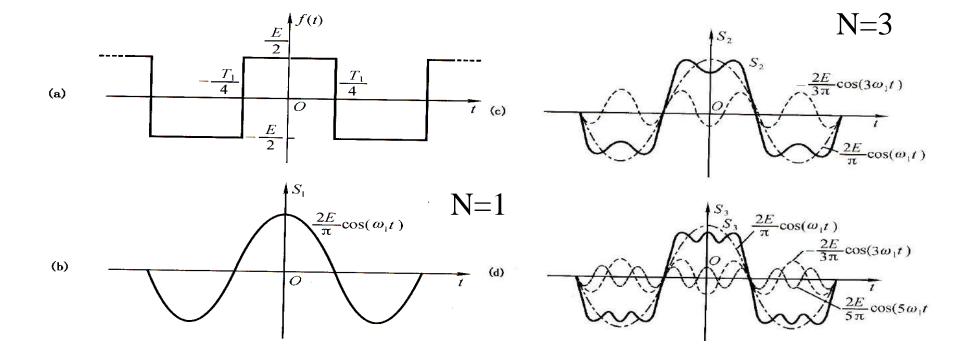
$$f(t) = a_0 + \sum_{n=1}^{\infty} [a_n \cos(n\omega_1 t) + b_n \sin(n\omega_1 t)]$$

$$f(t) = a_0 + \sum_{n=1}^{N} [a_n \cos(n\omega_1 t) + b_n \sin(n\omega_1 t)]$$

- 误差函数

$$\overline{\varepsilon^2} = \frac{1}{T_1} \left[\int_0^{T_1} f^2(t) dt - \sum_{r=1}^N C_r^2 k_r \right] \quad -$$
 完备的正交函数集

$$\overline{\varepsilon^2} = \frac{1}{T_1} \int_0^{T_1} f^2(t) dt - \left[a_0^2 + \frac{1}{2} \sum_{n=1}^N (a_n^2 + b_n^2) \right]$$



N=5

既是偶函数, 又是奇谐函数

$$a_n = \frac{2E}{n\pi} \sin(\frac{n\pi}{2})$$
 (n = 1,3,5...)

$$\overline{\varepsilon^2} = \frac{1}{T_1} \int_0^{T_1} f^2(t) dt - \left[a_0^2 + \frac{1}{2} \sum_{n=1}^N (a_n^2 + b_n^2) \right]$$

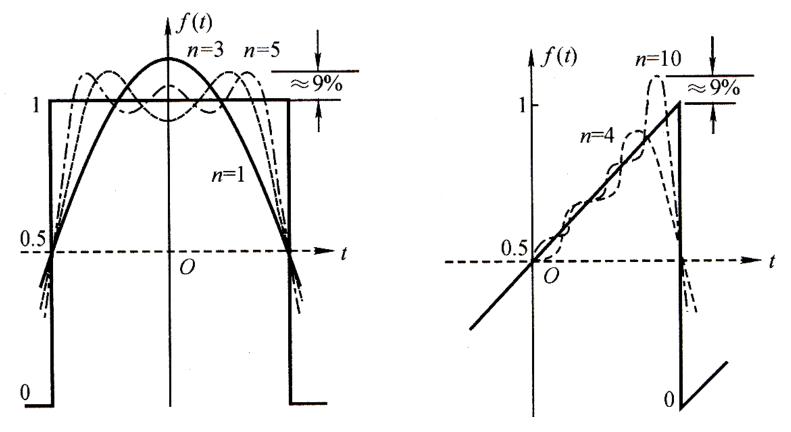
$$N = 1$$

$$\overline{\varepsilon^2} = \frac{1}{T_1} \int_{-T_1/4}^{T_1/4} \frac{E^2}{4} dt - \frac{1}{2} (\frac{2E}{\pi})^2 \approx 0.05E^2$$

$$N = 3$$

$$\overline{\varepsilon^2} = \frac{1}{T_1} \int_{-T_1/4}^{T_1/4} \frac{E^2}{4} dt - \frac{1}{2} \left(\frac{2E}{\pi}\right)^2 - \frac{1}{2} \left(\frac{2E}{3\pi}\right)^2 \approx 0.02E^2$$

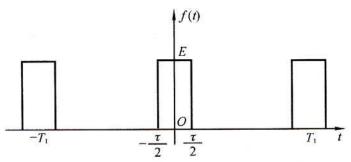
$E_1 \approx 0.05E^2, E_3 \approx 0.02E^2, E_5 \approx 0.015E^2$



- •N越大,相加后的波形越接近f(t),误差越小
- •高频分量对应跳变,低频分量影响脉冲的顶部
- •Gibbs现象—不连续点的幅度为1,不论N多大,峰值为1.09

3.3 典型周期信号的傅氏级数

• 周期矩形脉冲信号

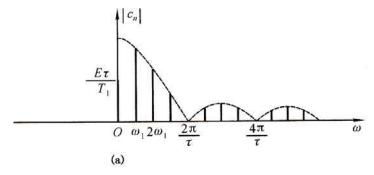


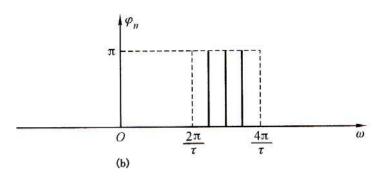
$$f(t) = E\left[u(t + \frac{\tau}{2}) - u(t - \frac{\tau}{2})\right]$$

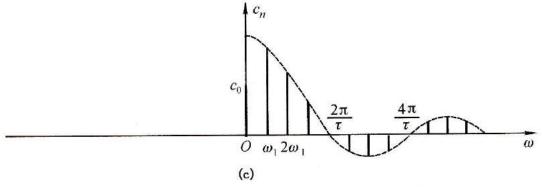
$$a_0 = \frac{E\tau}{T_1}$$

$$a_n = \frac{2E}{n\pi} \sin(\frac{n\pi\tau}{T_1}) = \frac{2E\tau}{T_1} Sa(\frac{n\pi\tau}{T_1})$$







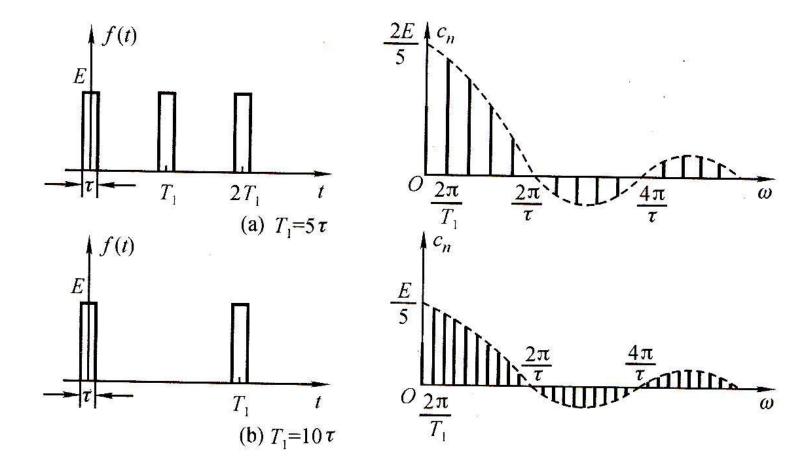


$$f(t) = \frac{E\tau}{T_1} \sum_{n=-\infty}^{\infty} Sa(\frac{n\omega_1\tau}{2})e^{jn\omega_1t}$$

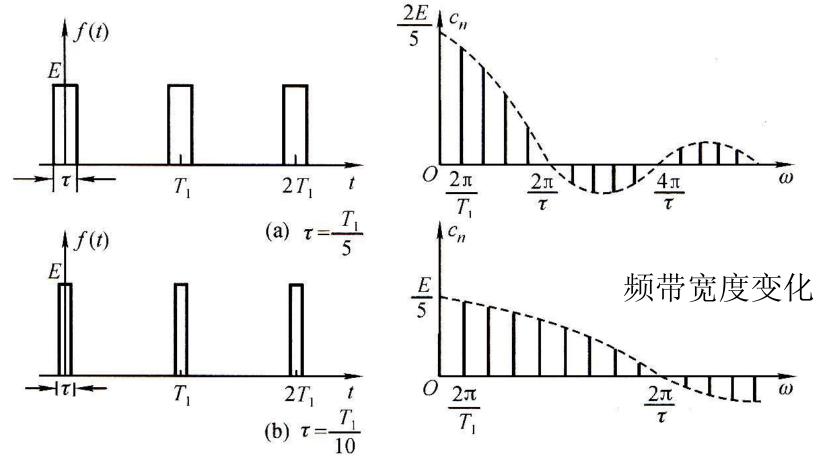
$$\frac{E\tau}{T_1}$$

$$\frac{2\pi}{\tau} O \omega_1 2\omega_1 \frac{2\pi}{\tau} \frac{4\pi}{\tau} \omega$$
(d)

- •离散谱线,间隔为 ω_1 ,幅度正比于E、 τ ,反比于 T_1
- •谱线包络为Sa函数, $\omega=2m\pi/\tau$ 为零点
- •信号的主要能量宽度—第一个零点以内(频带宽度), $B_{\omega}=2\pi/\tau$

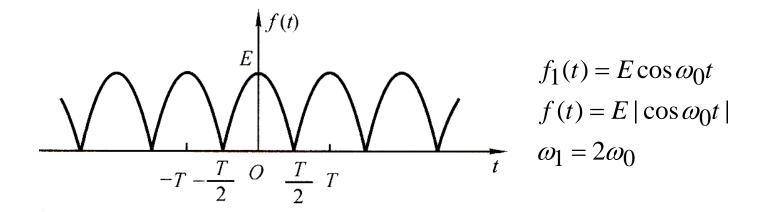


τ保持不变, $T_1=10$ τ, $T_1=5$ τ时的频谱



 T_1 保持不变, $\tau = T_1/10$, $\tau = T_1/5$ 时的频谱

• 周期全波整流信号

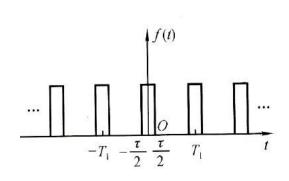


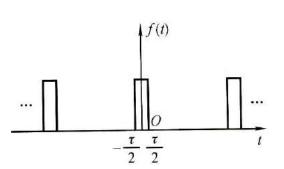
$$f(t) = \frac{2E}{\pi} + \frac{4E}{\pi} \sum_{n=1}^{\infty} (-1)^{n+1} \frac{1}{4n^2 - 1} \cos(2n\omega_0 t)$$

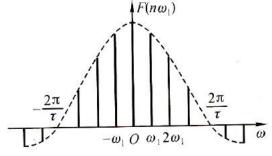
3.4 傅里叶变换

• 周期信号的离散谱到非周期信号的连续谱

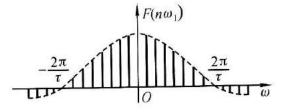
(b)

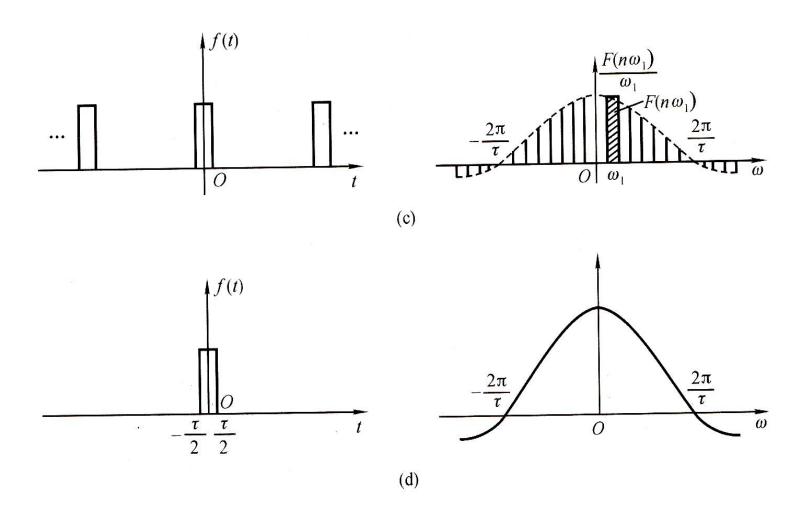






$$f(t) = \frac{E\tau}{T_1} \sum_{n=-\infty}^{\infty} Sa(\frac{n\omega_1\tau}{2})e^{jn\omega_1t}$$





周期信号→非周期信号 谱线间隔愈来愈密 离散谱→连续谱

• 周期信号的FS

$$f(t) = \sum_{n=-\infty}^{\infty} F(n\omega_1) e^{jn\omega_1 t}$$

$$F(n\omega_1) = \frac{1}{T_1} \int_0^{T_1} f(t)e^{-jn\omega_1 t} dt$$

• 非周期信号FT

$$F(j\omega) = \int_{-\infty}^{\infty} f(t)e^{-j\omega t}dt$$

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

$$T_1 \to \infty, \omega_1 \to 0, \Delta(n\omega_1) \to d\omega$$

离散频率 $n\omega_1 \to$ 连续频率 ω

$$F(n\omega_1) \to 0, F(n\omega_1)T_1 = \frac{2\pi F(n\omega_1)}{\omega_1} \neq 0 \to$$
频谱密度函数 $F(j\omega)$

$$F(j\omega) = \int_{-T_1/2}^{T_1/2} f(t)e^{-jn\omega_1 t} dt$$

 $= \int_{-\infty}^{\infty} f(t)e^{-j\omega t}dt \longleftarrow FT$

FT存在的充分条件:

 $\int_{-\infty}^{\infty} |f(t)| dt < \infty$ 绝对可积

例:求图中矩形脉冲的FT

$$F(j\omega) = \int_{-\infty}^{\infty} f(t)e^{-j\omega t} dt$$

$$= E \int_{-\tau/2}^{\tau/2} e^{-j\omega t} dt = -\frac{E}{j\omega} (e^{-j\omega\tau/2} - e^{j\omega\tau/2})$$

$$= E \tau Sa(\frac{\omega\tau}{2})$$

$$F(\omega)$$

$$E$$

$$0.13E\tau$$

$$-\frac{\tau}{2} = 0 \frac{\tau}{2}$$

$$0.22E\tau$$

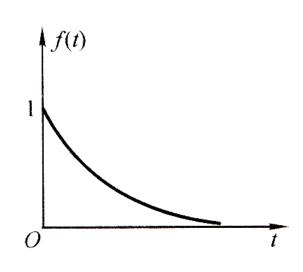
- •连续谱
- •具有收敛性(峰值比较)

3.5 常见信号的傅里叶变换

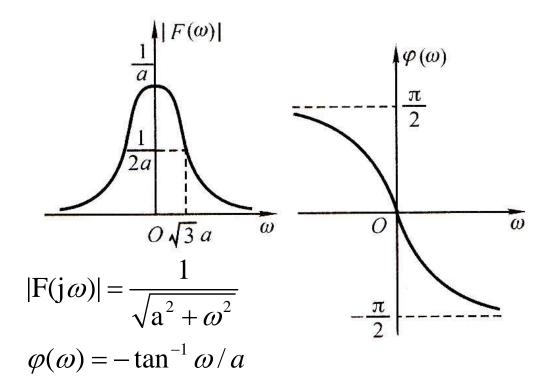
• 单边指数信号

$$f(t) = e^{-at}U(t) \quad (a > 0)$$

$$F(j\omega) = \frac{1}{a + j\omega}$$



$$f(t) = e^{-at}U(t) \quad (a > 0) \quad F(j\omega) = \int_{-\infty}^{\infty} f(t)e^{-j\omega t}dt = \int_{0}^{\infty} e^{-at}e^{-j\omega t}dt$$



• 符号函数

$$Sgn(t) = U(t) - U(-t)$$

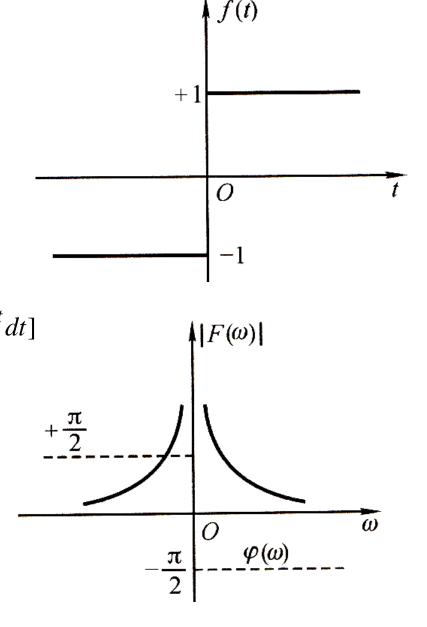
不满足绝对可积条件

$$Sgn(t) = \lim_{a \to 0} [e^{-at}U(t) - e^{at}U(-t)]$$

$$F(j\omega) = \lim_{a \to 0} \left[\int_0^\infty e^{-at} e^{-j\omega t} dt - \int_{-\infty}^0 e^{at} e^{-j\omega t} dt \right]$$

$$= \lim_{a \to 0} \left[\frac{e^{-(a+j\omega)}}{-(a+j\omega)} \Big|_0^\infty - \frac{e^{(a-j\omega)}}{(a-j\omega)} \Big|_{-\infty}^0 \right]$$

$$= \lim_{a \to 0} \frac{-2j\omega}{a^2 + \omega^2} = \frac{2}{j\omega}$$



奇函数→FT只有虚部

• 升余弦脉冲函数 (Hanning)

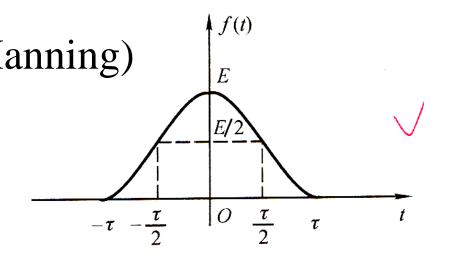
$$f(t) = \frac{E}{2}(1 + \cos\frac{\pi t}{\tau}) \qquad 0 \le |t| \le \tau$$
$$F(j\omega) = \int_{-\infty}^{\infty} f(t)e^{-j\omega t} dt$$

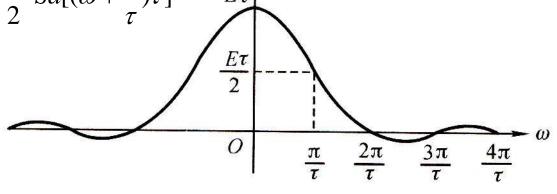
$$= \int_{-\tau}^{\tau} \frac{E}{2} (1 + \cos \frac{\pi t}{\tau}) e^{-j\omega t} dt$$

$$= \frac{E}{2} \int_{-\tau}^{\tau} e^{-j\omega t} dt + \frac{E}{2} \int_{-\tau}^{\tau} \frac{e^{j\frac{\pi t}{\tau}} - j\frac{\pi t}{\tau}}{2} e^{-j\omega t} dt$$

$$= E\tau Sa(\omega\tau) + \frac{E\tau}{2}Sa[(\omega - \frac{\pi}{\tau})\tau] + \frac{E\tau}{2}Sa[(\omega + \frac{\pi}{\tau})\tau]$$

主瓣加宽1倍 副瓣的幅度抑制





 $F(\omega)$

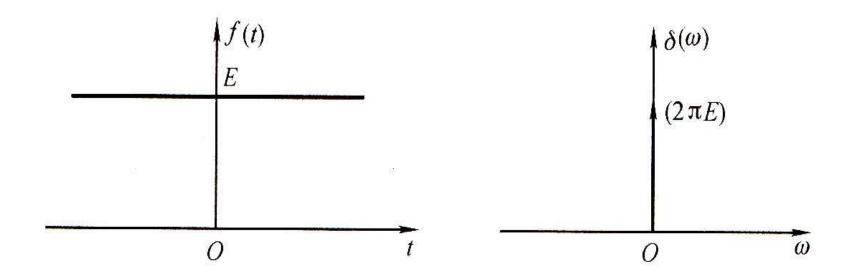
• 直流信号

偶函数→FT只有实部

$$f(t) = E$$

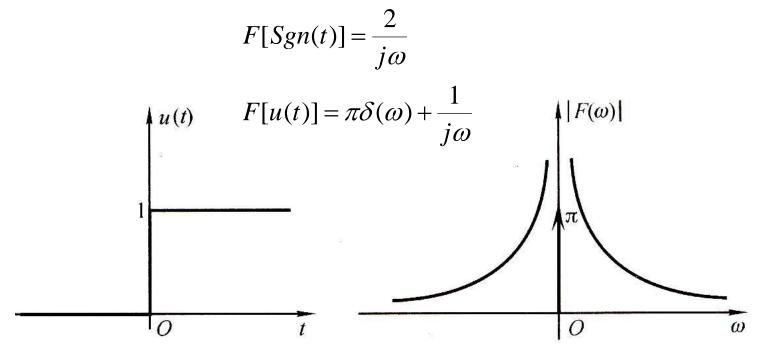
$$F(j\omega) = \lim_{\tau \to \infty} \int_{-\tau}^{\tau} Ee^{-j\omega t} dt = E \lim_{\tau \to \infty} \frac{e^{-j\omega t}}{-j\omega} \Big|_{-\tau}^{\tau}$$

$$= E \lim_{\tau \to \infty} \frac{2\sin \omega \tau}{\omega} = 2\pi E \lim_{\tau \to \infty} \frac{\tau}{\pi} \frac{\sin \omega \tau}{\omega \tau} = 2\pi E \delta(\omega)$$



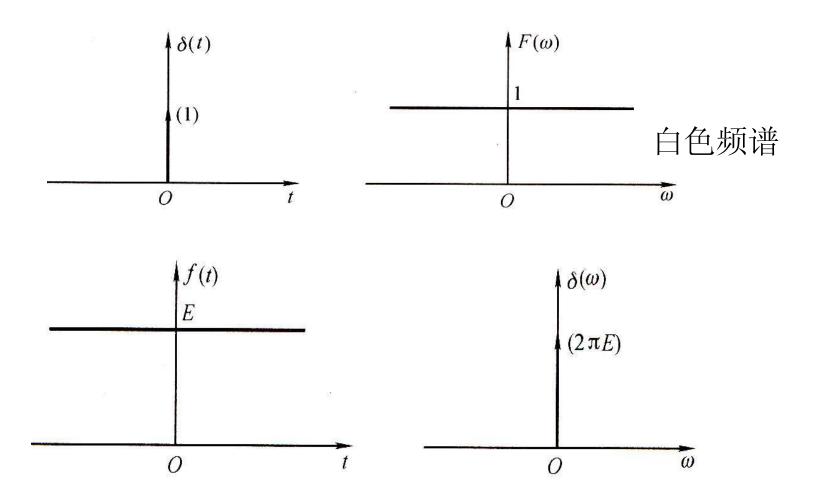
3.6 冲激信号及阶跃信号的FT

• 阶跃信号
$$u(t) = \frac{1}{2} + \frac{1}{2} Sgn(t)$$
$$F[1/2] = \frac{1}{2} 2\pi \delta(\omega) = \pi \delta(\omega)$$
$$F[Sgn(t)] = \frac{2}{i\omega}$$



• 冲激信号

$$F[\delta(t)] = \int_{-\infty}^{\infty} \delta(t) e^{-j\omega t} dt = 1$$



• 冲激偶的FT

$$F[\delta(t)] = 1$$

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

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

$$\therefore \delta'(t) = \frac{1}{2\pi} \int_{-\infty}^{\infty} j\omega e^{j\omega t} d\omega$$

$$\therefore f(t) = \frac{1}{2\pi} \int_{-\infty}^{\infty} F(j\omega) e^{j\omega t} d\omega$$

$$\therefore F[\delta'(t)] = j\omega$$

$$F\left[\frac{d^n}{dt^n}\delta(t)\right] = (j\omega)^n$$

求证:
$$F(t^n) = 2\pi(j)^n \frac{d^n}{d\omega^n} [\delta(\omega)]$$

证:

$$\therefore 2\pi\delta(\omega) = F[1]$$

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

$$\frac{d\delta(\omega)}{d\omega} = \frac{1}{2\pi} \int_{-\infty}^{\infty} -jte^{-j\omega t} dt$$

n次微分:

$$\frac{d^{n}\delta(\omega)}{d\omega^{n}} = \frac{1}{2\pi} \int_{-\infty}^{\infty} \left(\frac{t}{j}\right)^{n} e^{-j\omega t} dt$$

$$\therefore F[t^n] = 2\pi (j)^n \frac{d^n \delta(\omega)}{d\omega^n}$$

3.7 傅里叶变换的基本性质

$$f(t) \Leftrightarrow F(\omega)$$
 $F[f(t)] = F(\omega)$
唯一性
 $F^{-1}[F(\omega)] = f(t)$

1、线性

 $c_1 f_1(t) + c_2 f_2(t) \Leftrightarrow c_1 F_1(\omega) + c_2 F_2(\omega)$

2、对称性

若: $F(\omega) = F[f(t)]$

则: $F[F(t)] = 2\pi f(-\omega)$

$$\frac{1}{2\pi}F(t) --> f(-\omega)$$

$$1 = F[\delta(t)]$$

$$F[1] = 2\pi\delta(-\omega) = 2\pi\delta(\omega)$$

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

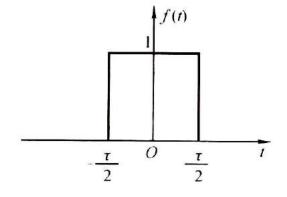
$$f(-t) = \frac{1}{2\pi} \int_{-\infty}^{\infty} F(\omega) e^{-j\omega t} d\omega$$

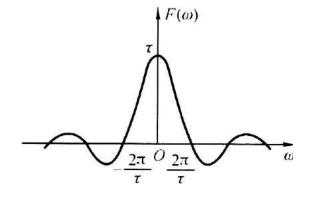
$$f(-t) = \frac{1}{2\pi} \int_{-\infty}^{\infty} F(x) e^{-jxt} dx \qquad \omega \to x$$

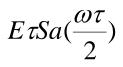
$$f(-\omega) = \frac{1}{2\pi} \int_{-\infty}^{\infty} F(x) e^{-jx\omega} dx \qquad t \to \omega$$

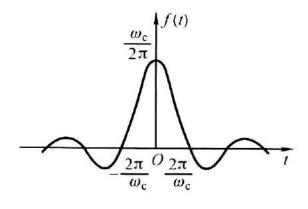
$$f(-\omega) = \frac{1}{2\pi} \int_{-\infty}^{\infty} F(t) e^{-jt\omega} dt \qquad x \to t$$

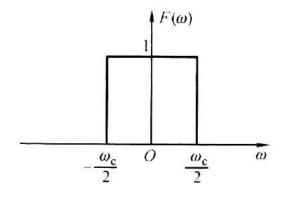
$$F[F(t)] = 2\pi f(-\omega)$$





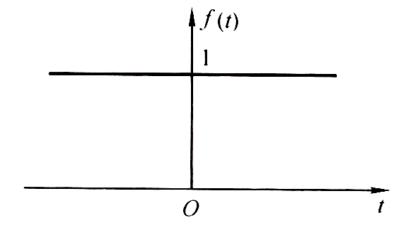


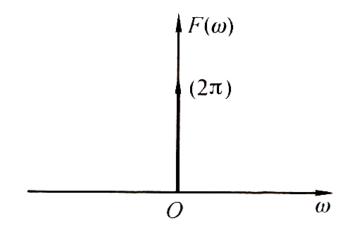


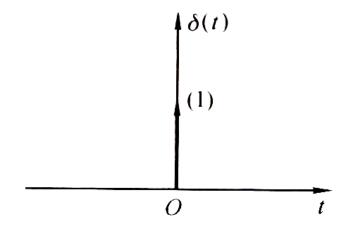


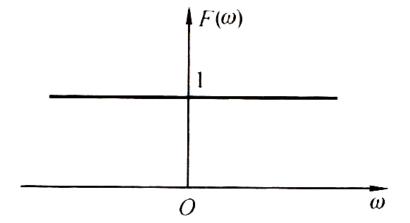
$$E\omega_{c}Sa(\frac{t\omega_{c}}{2})$$

$$2\pi E[U(\omega + \frac{\omega_c}{2}) - U(\omega - \frac{\omega_c}{2})]$$









3、奇偶虚实性

- f(t)是实函数

$$F(\omega) = F^*(-\omega)$$

若
$$F(\omega) = R(\omega) + jX(\omega)$$

$$F^*(\omega) = R(\omega) - jX(\omega)$$

$$F^*(-\omega) = R(-\omega) - jX(-\omega)$$

$$\therefore R(\omega) = R(-\omega)$$
 实部偶对称

$$\therefore X(\omega) = -X(-\omega)$$
虚部奇对称

$$F(\omega) = \int_{-\infty}^{\infty} f(t)e^{-j\omega t}dt$$

$$= \left[\int_{-\infty}^{\infty} f^{*}(t)\left[e^{-j(-\omega)t}\right]^{*}dt\right]^{*}$$

$$= \left[\int_{-\infty}^{\infty} f(t)e^{-j(-\omega)t}dt\right]^{*}$$

$$= F^{*}(-\omega)$$

$$F(j\omega) = \int_{\infty}^{\infty} f(t)e^{-j\omega t}dt$$
$$= \int_{\infty}^{\infty} f(t)\cos\omega t dt - j\int_{\infty}^{\infty} f(t)\sin\omega t dt$$
$$f(t) 实偶 \longrightarrow F(\omega) 实偶$$

$$f(t)$$
实奇 \longrightarrow $F(\omega)$ 虚奇

- f(t)是虚函数

$$F(\omega) = -F^*(-\omega)$$
若 $F(\omega) = R(\omega) + jX(\omega)$

$$F^*(\omega) = R(\omega) - jX(\omega)$$

$$-F^*(-\omega) = -R(-\omega) + jX(-\omega)$$

$$\therefore R(\omega) = -R(-\omega)$$
 实部奇对称
$$\therefore X(\omega) = X(-\omega)$$
 虚部偶对称

$$F(\omega) = \int_{-\infty}^{\infty} f(t)e^{-j\omega t}dt$$

$$= \int_{-\infty}^{\infty} -f^{*}(t)[e^{-j(-\omega)t}]^{*}dt$$

$$= -\left[\int_{-\infty}^{\infty} f(t)e^{-j(-\omega)t}dt\right]^{*}$$

$$= -F^{*}(-\omega)$$

f(t)虚偶 \longrightarrow $F(\omega)$ 实奇

f(t)虚奇 $\longrightarrow F(\omega)$ 虚偶

4、尺度变换特性

$$F[f(t)] = F(\omega)$$

$$F[f(at)] = \frac{1}{|a|} F(\frac{\omega}{a})$$

5、时移特性

$$F[f(t-t_0)] = F(\omega)e^{-j\omega t_0}$$

$$\int_{-\infty}^{\infty} f(t-t_0)e^{-j\omega t} dt$$

$$t-t_0 = x$$

$$\int_{-\infty}^{\infty} f(x)e^{-j\omega(x+t_0)} dx$$

$$= F(\omega)e^{-j\omega t_0}$$

幅度谱不变,有附加相移

例: 求三脉冲的频谱

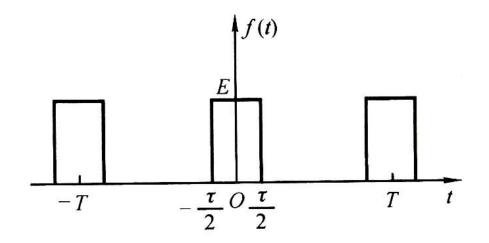
$$F[f_0(t)] = F_0(\omega) = E\tau Sa(\frac{\omega\tau}{2})$$

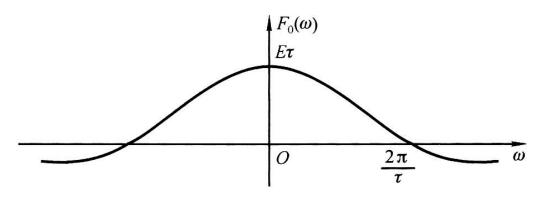
$$F[f_0(t-T) + f_0(t+T)]$$

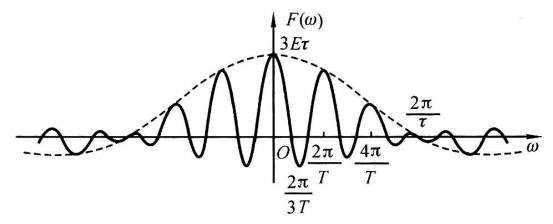
$$= F_0(\omega)(e^{j\omega T} + e^{-j\omega T})$$

$$= F_0(\omega)[2\cos\omega T]$$

$$F(\omega) = E\tau Sa(\frac{\omega\tau}{2})(1 + 2\cos\omega T)$$







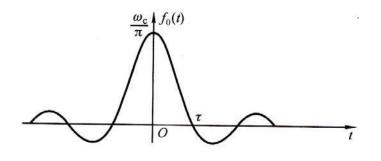
例:
$$f(t) = \frac{\omega_C}{\pi} \{ Sa(\omega_C t) - Sa[\omega_C (t - 2\tau)] \}$$

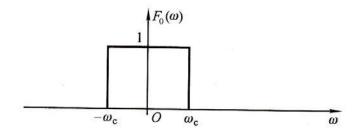
求: $F(\omega)$

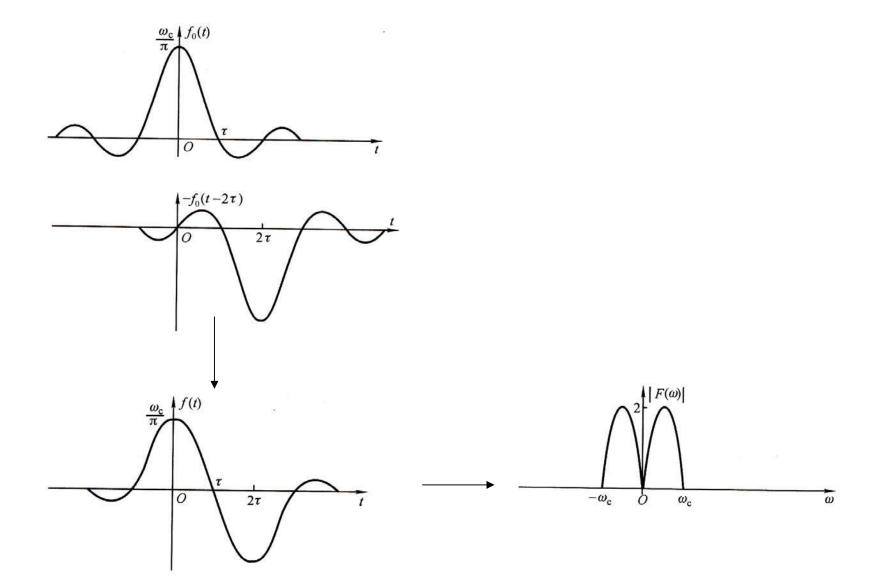
$$F_0(\omega) = \begin{cases} 1 & |\omega| < \omega_c \\ 0 & |\omega| > \omega_c \end{cases}$$

$$F[f_0(t-2\tau)] = \begin{cases} e^{-2j\omega\tau} & |\omega| < \omega_c \\ 0 & |\omega| > \omega_c \end{cases}$$

$$F(\omega) = \begin{cases} 1 - e^{-2j\omega\tau} & |\omega| < \omega_c \\ 0 & |\omega| > \omega_c \end{cases}$$







6、频移特性

$$F[f(t-t_0)] = F(\omega)e^{-j\omega_0} \qquad \qquad$$
 时移
$$F[f(t)e^{j\omega_0t}] = F(\omega-\omega_0) \qquad \qquad$$
 频移
$$\cos \omega_0 t = \frac{1}{2}[e^{j\omega_0t} + e^{-j\omega_0t}] \qquad \qquad$$
 载频信号
$$\sin \omega_0 t = \frac{1}{2j}[e^{j\omega_0t} - e^{-j\omega_0t}]$$

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

$$F[f(t)\sin \omega_0 t] = \frac{j}{2}[F(\omega+\omega_0) - F(\omega-\omega_0)]$$

例: 己知
$$f(t) = e^{-at} \sin \omega_0 t$$
 $(a > 0, t \ge 0)$ 求 $F(\omega)$

$$\therefore t \ge 0$$

$$\therefore g(t) = e^{-at}u(t)$$

$$G(\omega) = \frac{1}{a + j\omega}$$

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

$$=\frac{\omega_0}{(a+j\omega)^2+\omega_0^2}$$

7、微分特性

$$F\left[\frac{df(t)}{dt}\right] = j\omega F(\omega)$$

$$F\left[\frac{d^n f(t)}{dt^n}\right] = (j\omega)^n F(\omega)$$

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

频域微分特性

$$F^{-1}\left[\frac{dF(\omega)}{d\omega}\right] = (-jt)f(t) \qquad \longleftarrow \qquad F(\omega) = \int_{-\infty}^{\infty} f(t)e^{-j\omega t}dt$$

$$F^{-1}\left[\frac{d^{n}F(\omega)}{d\omega^{n}}\right] = (-jt)^{n}f(t)$$

例: 求图示三角脉冲信号的频谱

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

$$f'(t) = \frac{2E}{\tau}[u(t + \frac{\tau}{2}) - u(t)] - \frac{2E}{\tau}[u(t) - u(t - \frac{\tau}{2})]$$

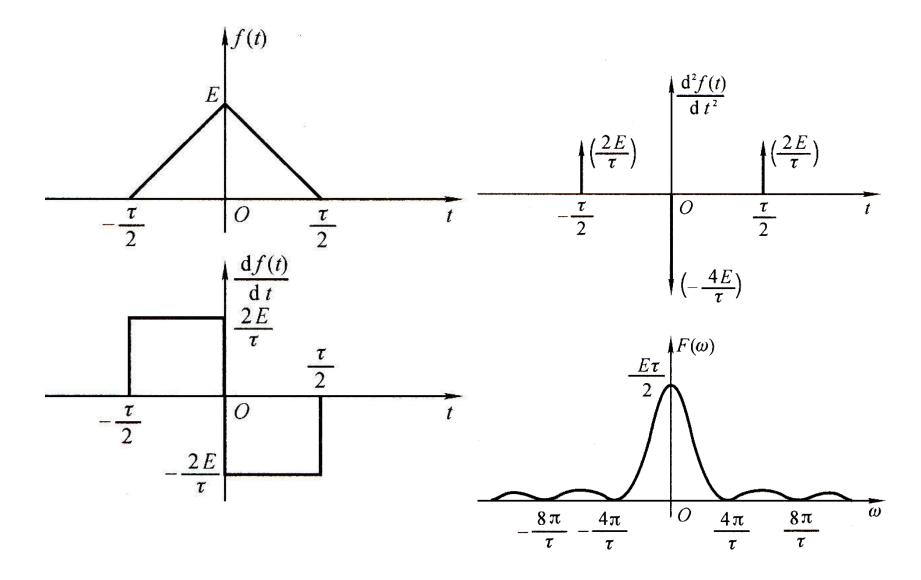
$$f''(t) = \frac{2E}{\tau}[\delta(t + \frac{\tau}{2}) - 2\delta(t) + \delta(t - \frac{\tau}{2})]$$

$$F[f''(t)] = \frac{2E}{\tau}[e^{j\frac{\omega\tau}{2}} + e^{-j\frac{\omega\tau}{2}} - 2]$$

$$= \frac{4E}{\tau}(\cos\frac{\omega\tau}{2} - 1) = \frac{-\omega^2 E\tau}{2}Sa^2(\frac{\omega\tau}{4})$$

$$\therefore F(\omega) = \frac{1}{(j\omega)^2}[\frac{-\omega^2 E\tau}{2}Sa^2(\frac{\omega\tau}{4})]$$

$$= \frac{E\tau}{2}Sa^2(\frac{\omega\tau}{4})$$



8、积分特性

$$F\left[\frac{df(t)}{dt}\right] = j\omega F(\omega) \to F\left[\int_{-\infty}^{t} f(\tau)d\tau\right] = \frac{1}{j\omega}F(\omega)$$

积分特性

$$\to F\left[\int_{-\infty}^{t} f(\tau)d\tau\right] = \frac{1}{j\omega}F(\omega) + \pi F(0)\delta(\omega)$$

积分引起的直流或平均值

$$F[u(t)] = \frac{1}{j\omega} + \pi\delta(\omega)$$

$$F[\delta(t)] = 1$$

$$F[\int_{-\infty}^{t} \delta(\tau)d\tau] = \frac{F(\omega)}{j\omega} + \pi F(0)\delta(\omega) = \frac{1}{j\omega} + \pi\delta(\omega)$$

$$F[\frac{du(t)}{dt}] = j\omega F[u(t)] = j\omega [\frac{1}{j\omega} + \pi\delta(\omega)]$$

$$= 1 + j\pi\omega\delta(\omega)$$

9、卷积特性

- 时域卷积

$$f_1(t) * f_2(t) \Leftrightarrow F_1(\omega) \cdot F_2(\omega)$$

$$F[f_{1}(t) * f_{2}(t)] = \int_{-\infty}^{\infty} [\int_{-\infty}^{\infty} f_{1}(\tau) f_{2}(t-\tau) d\tau] e^{-j\omega t} dt$$

$$= \int_{-\infty}^{\infty} f_{1}(\tau) [\int_{-\infty}^{\infty} f_{2}(t-\tau) e^{-j\omega t} dt] d\tau$$

$$= \int_{-\infty}^{\infty} f_{1}(\tau) [\int_{-\infty}^{\infty} f_{2}(x) e^{-j\omega(x+\tau)} dx] d\tau$$

$$= \int_{-\infty}^{\infty} f_{1}(\tau) e^{-j\omega\tau} [\int_{-\infty}^{\infty} f_{2}(x) e^{-j\omega x} dx] d\tau$$

$$= \int_{-\infty}^{\infty} f_{1}(\tau) e^{-j\omega\tau} F_{2}(\omega) d\tau = F_{1}(\omega) F_{2}(\omega)$$

- 频域卷积

$$F[f_1(t)f_2(t)] = \frac{1}{2\pi}F_1(\omega) * F_2(\omega)$$

$$F[f_{1}(t)f_{2}(t)] = \int_{-\infty}^{\infty} f_{1}(t)f_{2}(t)e^{-j\omega t}dt$$

$$= \int_{-\infty}^{\infty} f_{2}(t)\left[\frac{1}{2\pi}\int_{-\infty}^{\infty} f_{1}(u)e^{-jut}du\right]e^{-j\omega t}dt$$

$$= \frac{1}{2\pi}\int_{-\infty}^{\infty} F_{1}(u)du\int_{-\infty}^{\infty} f_{2}(t)e^{-j\omega t}e^{jut}dt$$

$$= \frac{1}{2\pi}\int_{-\infty}^{\infty} F_{1}(u)F_{2}(\omega - u)du$$

• 例: 用卷积定理证明积分特性

$$f(t) * u(t) = \int_{-\infty}^{\infty} f(\tau)u(t-\tau)d\tau$$

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

$$F[\int_{-\infty}^{t} f(\tau)d\tau] = F[f(t) * u(t)]$$

$$= F(\omega)[\pi\delta(\omega) + \frac{1}{j\omega}]$$

$$= \frac{F(\omega)}{j\omega} + \pi F(0)\delta(\omega)$$

例:已知

$$f(t) = \begin{cases} E\cos(\pi t/\tau) & |t| \le \tau/2 \\ 0 & |t| > \tau/2 \end{cases}$$

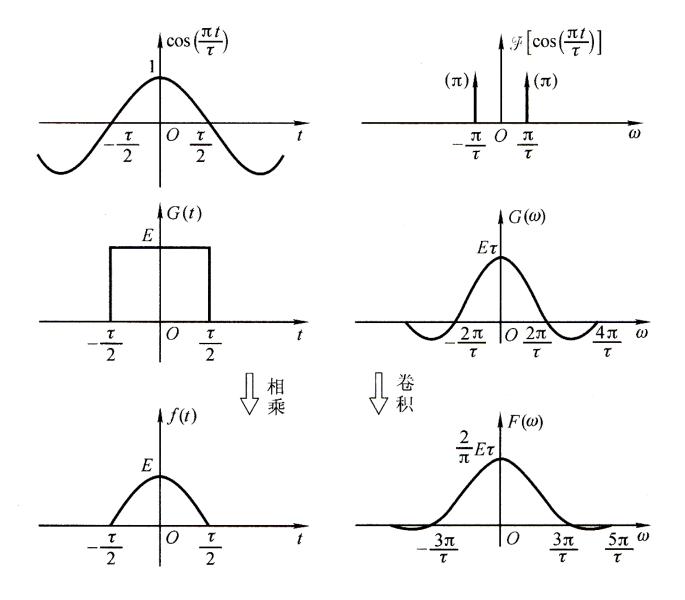
利用卷积定理求余弦脉冲的频谱

$$G(\omega) = E\tau Sa(\frac{\omega\tau}{2})$$

$$F[\cos(\frac{\pi t}{\tau})] = \pi\delta(\omega + \frac{\pi}{\tau}) + \pi\delta(\omega - \frac{\pi}{\tau})$$

$$F(\omega) = \frac{1}{2\pi} E\tau Sa(\frac{\omega\tau}{2}) * [\pi\delta(\omega + \frac{\pi}{\tau}) + \pi\delta(\omega - \frac{\pi}{\tau})]$$

$$= \frac{E\tau}{2} Sa[(\omega + \frac{\pi}{\tau})\frac{\tau}{2}] + \frac{E\tau}{2} Sa[(\omega - \frac{\pi}{\tau})\frac{\tau}{2}]$$



例:已知

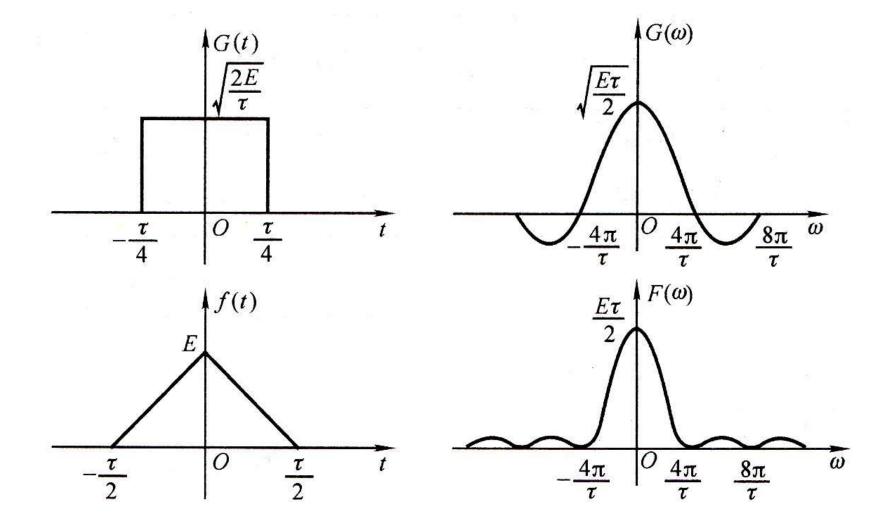
$$f(t) = \begin{cases} E(1 - \frac{2|t|}{\tau} & |t| \le \frac{\tau}{2} \\ 0 & |t| > \frac{\tau}{2} \end{cases}$$

利用卷积定理求三角脉冲的频谱

$$G(\omega) = \sqrt{\frac{2E}{\tau}} \frac{\tau}{2} Sa(\frac{\omega\tau}{4})$$

$$F(\omega) = \left[\sqrt{\frac{2E}{\tau}} \frac{\tau}{2} Sa(\frac{\omega\tau}{4})\right]^{2}$$

$$= \frac{E\tau}{2} Sa^{2}(\frac{\omega\tau}{4})$$



性质	时域 $f(t)$	频域F(ω)	时域频域 对应关系
1. 线性	$\sum_{i=1}^{n} a_i f_i(t)$	$\sum_{i=1}^n a_i F_i(\omega)$	线性叠加
2. 对称性	F(t)	$2\pi f(-\omega)$	对称
3. 尺度变换	f(at)	$\frac{1}{ a }F\left(\frac{\omega}{a}\right)$	压缩与扩展
	f(-t)	$F(-\omega)$	反褶

4. 时移	$f(t-t_0)$	$F(\omega)e^{-j\omega t}$ 0	
	$f(at-t_0)$	$\frac{1}{ a }F\left(\frac{\omega}{a}\right)e^{-i\frac{\omega t_0}{a}}$	时移与相移
5. 频移	$f(t)e^{j\omega_0t}$	$F(\omega - \omega_0)$	调制与频移
	$f(t)\cos(\omega_0 t)$	$\frac{1}{2}[F(\omega+\omega_0)+F(\omega-\omega_0)]$	
	$f(t)\sin(\omega_0 t)$	$\frac{\mathrm{j}}{2}[F(\omega+\omega_0)-F(\omega-\omega_0)]$	
6. 时域微分 ——	$\frac{\mathrm{d}f(t)}{\mathrm{d}t}$	$\mathrm{j}\omega F(\omega)$	
	$\frac{\mathrm{d}^n f(t)}{\mathrm{d} t^n}$	$(\mathrm{j}\omega)^n F(\omega)$	

			*21.64
性质	时域 <i>f</i> (t)	频域 F(ω)	时域频域
			对应关系
7 1444-14	-jtf(t)	$\frac{\mathrm{d}F(\omega)}{\mathrm{d}\omega}$	
7. 频域微分	$(-\mathrm{j}t)^n f(t)$	$\frac{\mathrm{d}^n F(\omega)}{\mathrm{d}\omega^n}$	
8. 时域积分	$\int_{-\infty}^t f(\tau) \mathrm{d}\tau$	$\frac{1}{\mathrm{j}\omega}F(\omega)+\pi F(0)\delta(\omega)$	
9. 时域卷积	$f_1(t) * f_2(t)$	$F_1(\omega)F_2(\omega)$	
10. 频域卷积	$f_1(t)f_2(t)$	$\frac{1}{2\pi}F_1(\omega)*F_2(\omega)$	乘积与卷积

3.9 周期信号的傅里叶变换

- 周期信号-FS 非周期信号-FT
- 研究的问题:
 - 如何确定周期信号的FT?
 - 它与FS的谱系数的关系如何?

1、正弦信号及余弦信号的FT

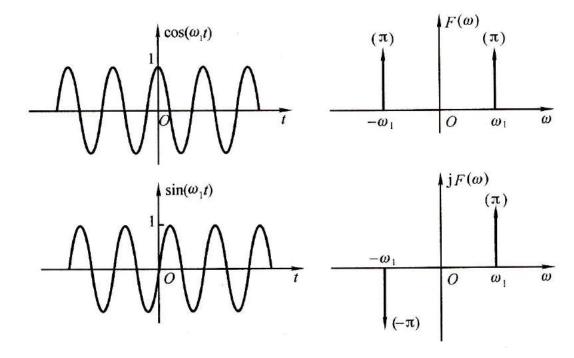
$$\cos \omega_{l} t = \frac{1}{2} (e^{j\omega_{l}t} + e^{-j\omega_{l}t})$$

$$e^{j\omega_{l}t} \Leftrightarrow 2\pi\delta(\omega - \omega_{l}), e^{-j\omega_{l}t} \Leftrightarrow 2\pi\delta(\omega + \omega_{l})$$

$$\therefore \cos \omega_{l}t \Leftrightarrow \pi[\delta(\omega - \omega_{l}) + \delta(\omega + \omega_{l})]$$
同理 $\sin \omega_{l}t \Leftrightarrow j\pi[\delta(\omega + \omega_{l}) - \delta(\omega - \omega_{l})]$

$$f(t) = \cos \omega_1(t) \Leftrightarrow F_n = 1/2, n = \pm 1$$

$$f(t) = \sin \omega_1(t) \Leftrightarrow F_n = \pm 1/2 j, n = \pm 1$$



- 2、一般的周期信号
 - 周期信号的FT是由一系列在谐频处的冲激函数组成,冲激的强度是谱系数的2π倍

$$f(t) = \sum_{n=-\infty}^{\infty} F_n e^{jn\omega_l t}$$

$$F(\omega) = 2\pi \sum_{n=-\infty}^{\infty} F_n \delta(\omega - n\omega_1)$$

- 周期性脉冲序列的Fn与单脉冲信号FT关系

$$f(t) = \sum_{n=-\infty}^{\infty} F_n e^{jn\omega_1 t}$$

$$F_n = \frac{1}{T_1} \int_{-T_1/2}^{T_1/2} f(t) e^{-jn\omega_1 t} dt$$

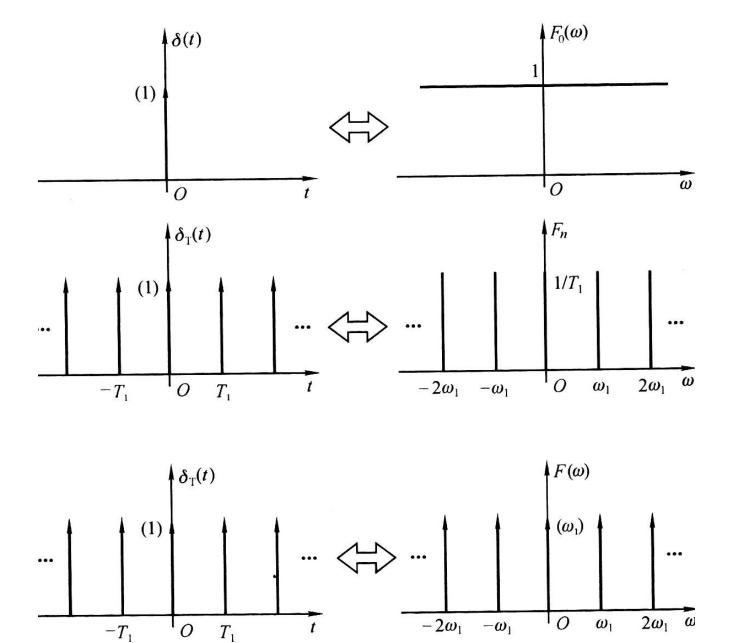
$$F_{SI}(\omega) = \int_{-T_1/2}^{T_1/2} f(t) e^{-j\omega t} dt$$

$$F_n = \frac{1}{T_1} F_{SI}(\omega) \Big|_{\omega = n\omega_1}$$

3、周期单位冲激序列的FS及FT

$$\begin{split} & \delta_T(t) = \delta(t) + \delta(t - T_1) + \delta(t - 2T_1) + \dots + \delta(t - nT_1) + \dots = \sum_{n = -\infty}^{\infty} \delta(t - nT_1) \\ & \delta_T(t) = \sum_{n = -\infty}^{\infty} F_n e^{jn\omega_1 t} \\ & F_n = \frac{1}{T_1} \int_{-T_1/2}^{T_1/2} \delta_T(t) e^{-jn\omega_1 t} dt = \frac{1}{T_1} \int_{-T_1/2}^{T_1/2} \delta(t) e^{-jn\omega_1 t} dt = \frac{1}{T_1} \\ & \therefore \delta_T(t) = \frac{1}{T_1} \sum_{n = -\infty}^{\infty} e^{jn\omega_1 t} \\ & F(\omega) = 2\pi \sum_{n = -\infty}^{\infty} \frac{1}{T_1} \delta(\omega - n\omega_1) = \omega_1 \sum_{n = -\infty}^{\infty} \delta(\omega - n\omega_1) \end{split}$$

T间隔越大,频域间隔 α 越小,幅值也越小

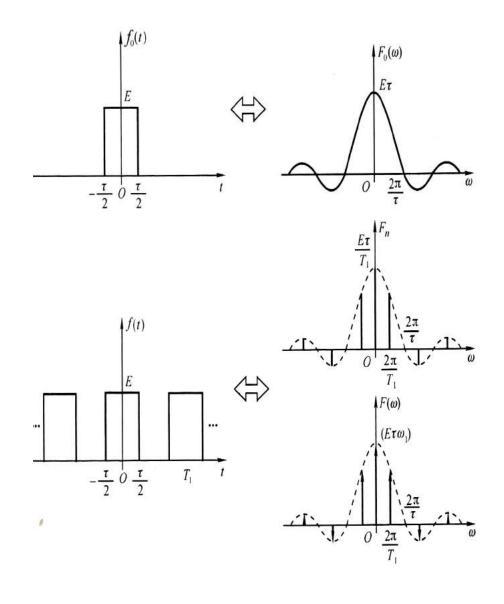


4、周期信号的FT

$$f_p(t) = \sum_{n = -\infty}^{\infty} f(t - nT_1) = \sum_{n = -\infty}^{\infty} \int f(\tau) \delta(t - nT_1 - \tau) d\tau$$
$$= \int f(\tau) \sum_{n = -\infty}^{\infty} \delta(t - nT_1 - \tau) d\tau = f(t) * \delta_T(t)$$

$$F[f_p(t)] = F(\omega) \cdot \omega_1 \sum_{n=-\infty}^{\infty} \delta(\omega - n\omega_1) = \omega_1 \sum_{n=-\infty}^{\infty} F(\omega) \delta(\omega - n\omega_1)$$

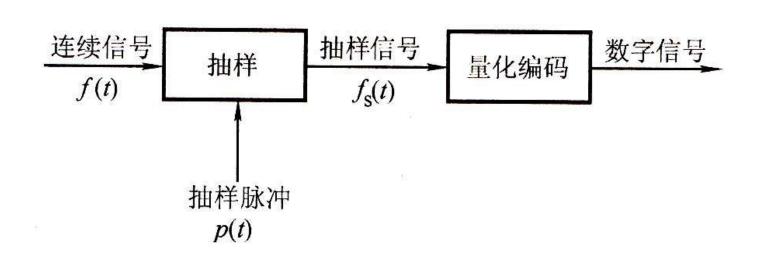
例: 周期矩形脉冲信号的FS及FT

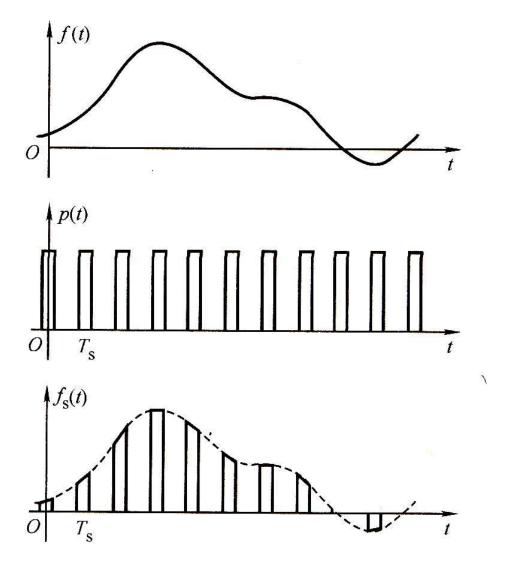


3.10 抽样信号的FT

• 信号的抽样

- 抽样:连续信号f(t),用该信号的等间隔的 离散序列f(0),f(Ts), $f(2T_S)$,...来表示,这一过程称为抽样





1、时域抽样

$$f_s(t) = f(t)\tilde{p}(t)$$

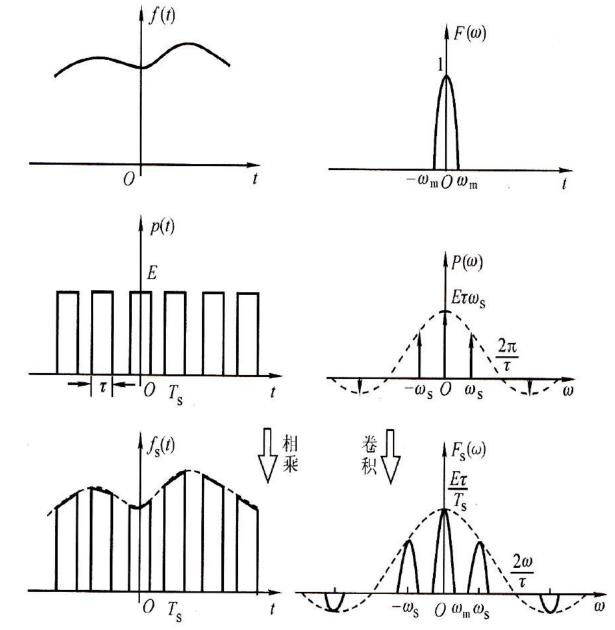
$$F_s(\omega) = \frac{1}{2\pi}F(\omega)*P(\omega)$$
周期信号
$$F[\tilde{p}(t)] = P(\omega) = 2\pi \sum_{n=-\infty}^{\infty} P_n \delta(\omega - n\omega_s)$$

$$F_s(\omega) = \frac{1}{2\pi}F(\omega)*2\pi \sum_{n=-\infty}^{\infty} P_n \delta(\omega - n\omega_s)$$

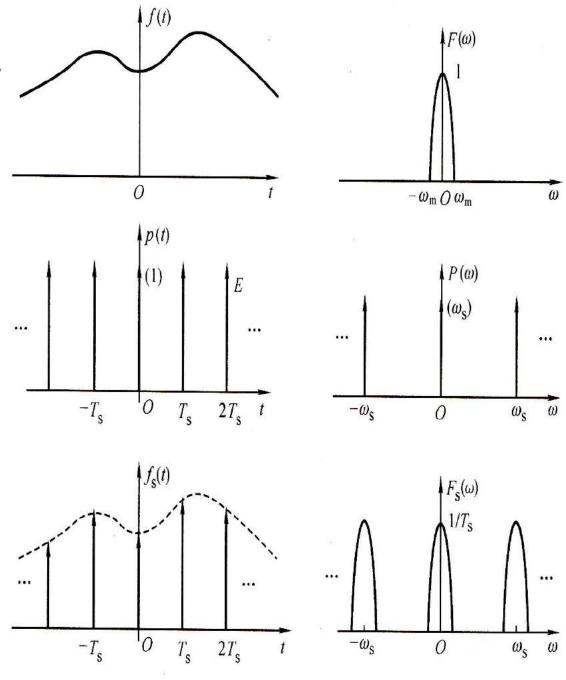
$$= \sum_{n=-\infty}^{\infty} P_n F(\omega)*\delta(\omega - n\omega_s) = \sum_{n=-\infty}^{\infty} P_n F(\omega - n\omega_s)$$

原来的频谱发生周期延拓,其重复周期为 ω_s ,幅度乘 P_n

- 周期矩形脉冲抽样



- 冲激抽样



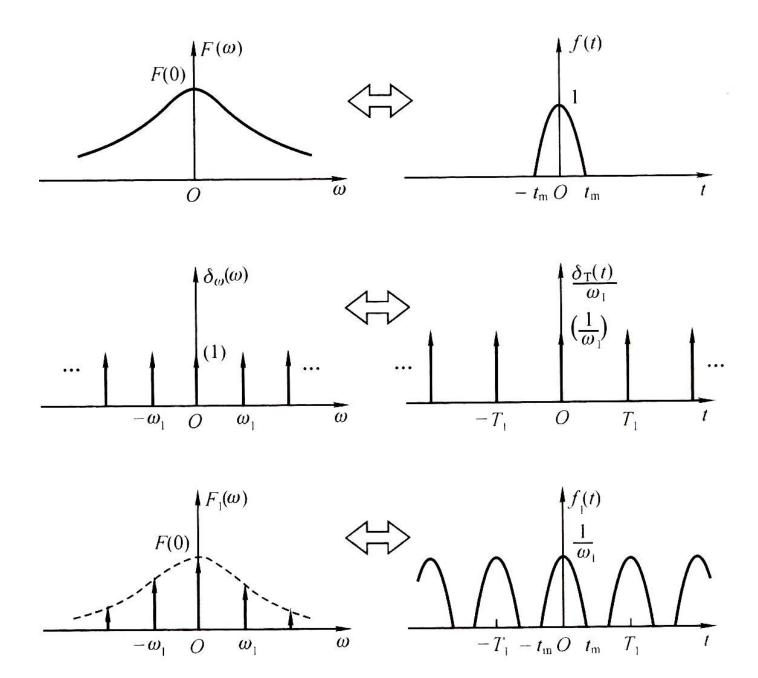
2、频域抽样

- 时域上以T_s抽样,频域上以ω_s为周期延拓

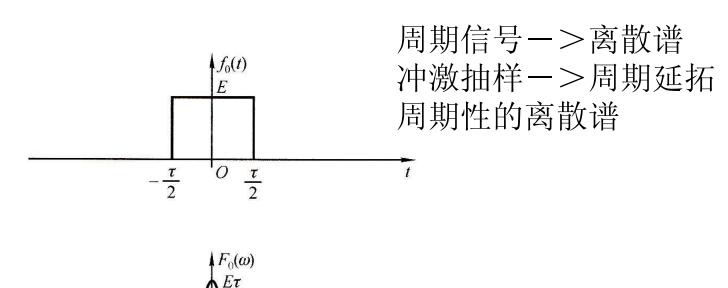
$$F_s(\omega) = \frac{1}{T_s} \sum_{n=-\infty}^{\infty} F(\omega - n\omega_s)$$

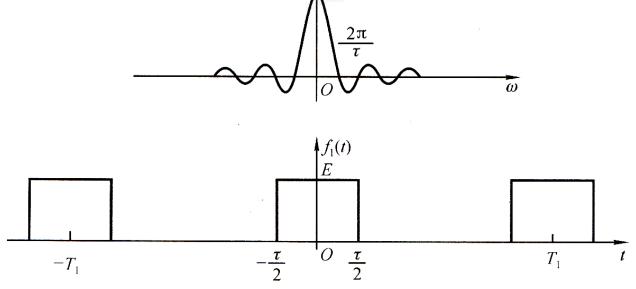
- 频域上以ω_s 抽样, 时域上以T_s为周期延拓

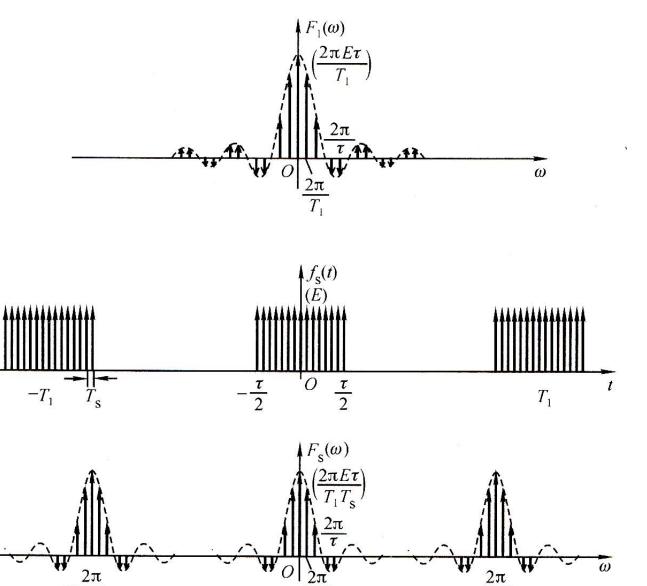
$$f_1(t) = \frac{1}{\omega_s} \sum_{n=-\infty}^{\infty} f(t - nT_s)$$



• 周期矩形抽样信号







$$F(\omega) = A\tau Sa(\frac{\omega\tau}{2})$$

$$F_{p}(\omega) = \omega_{1} \sum_{n=-\infty}^{\infty} F(\omega) \delta(\omega - n\omega_{1})$$

$$F_{p}(\omega) = \omega_{1} A \tau \sum_{n=-\infty}^{\infty} Sa(\frac{n\omega_{1}\tau}{2}) \delta(\omega - n\omega_{1})$$

$$F_{s}(\omega) = \frac{1}{T_{s}} \sum_{m=-\infty}^{\infty} F_{p}(\omega - m\omega_{s})$$

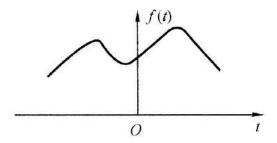
$$=\frac{\omega_1 A \tau}{T_s} \sum_{m=-\infty}^{\infty} \sum_{n=-\infty}^{\infty} Sa(\frac{n\omega_1 \tau}{2}) \delta(\omega - m\omega_s - n\omega_1)$$

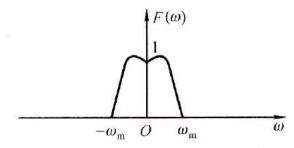
3.11 抽样定理

• 抽样定理: 数字信号传输, 数字信号处理的基本理论依据

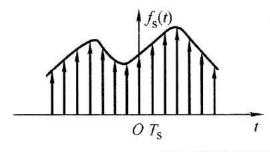
模拟信号 ——————抽样信号、数字信号 A/D

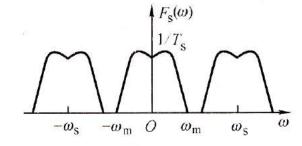
- 时域抽样定理
 - 若f_s≥2f_h,则f(nTs)可唯一表示f(t)
 - f_s Nyquist frequency



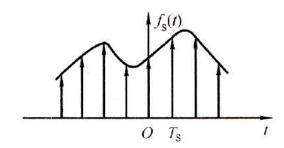


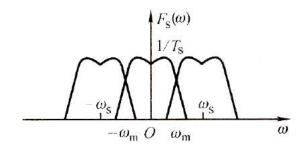
(a) 连续信号的频谱





(b) 高抽样率时的抽样信号及频谱(不混叠)





• 由抽样信号恢复原来信号

理想低通:

$$H(\omega) = \begin{cases} 1 & |\omega| < \omega_c \\ 0 & |\omega| > \omega_c \end{cases}$$

$$F(\omega) = F_s(\omega)H(\omega)$$

$$f(t) = f_s(t) * h(t)$$

$$h(t) = \frac{1}{2\pi} \int_{-\omega_c}^{\omega_c} e^{j\omega t} d\omega = \frac{\omega_c}{\pi} Sa(\omega_c t)$$

$$f(t) = f_s(t) * h(t)$$

$$= \int_{-\infty}^{\infty} \sum_{n=-\infty}^{\infty} f(\tau) \delta(\tau - nT_s) . h(t - \tau) d\tau = \sum_{n=-\infty}^{\infty} \int_{-\infty}^{\infty} f(\tau) h(t - \tau) \delta(\tau - nT_s) d\tau$$

$$= \sum_{n=-\infty}^{\infty} f(nT_s) h(t - nT_s) = \sum_{n=-\infty}^{\infty} \frac{\omega_c}{\pi} f(nT_s) Sa[\omega_c(t - nT_s)]$$

作业

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3-4 3-12

3-20 3-29

3-33 3-37 (b)(c)

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