

ชื่อ _____

รหัส _____

8. กำหนดให้ LTI system ซึ่งอธิบายโดย difference equation (10 คะแนน)

$$y[n] - 1/2y[n-1] = x[n] + 1/2x[n-1]$$

จงตอบคำถามต่อไปนี้

8.1 จงหา frequency response ของระบบ $H(e^{j\omega})$ และ impulse response $h[n]$ (4 คะแนน)

ตอบ _____

8.2 จงหาผลการตอบสนองของระบบ $y[n]$ เมื่ออินพุตคือ (2 คะแนน)

$$x[n] = \left(-\frac{1}{2}\right)^n u[n]$$

ตอบ _____

สูตรที่จำเป็น

$$y[n] = \sum_{k=-\infty}^{\infty} x[k] h[n-k]$$

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

$$x(t) = \sum_{k=-\infty}^{\infty} a_k e^{jk\omega_0 t}$$

$$a_k = \frac{1}{T} \int_T x(t) e^{-jk\omega_0 t} dt$$

$$x[n] = \sum_{k=(N)} a_k e^{jk\omega_0 n}$$

$$a_k = \frac{1}{N} \sum_{n=(N)} x[n] e^{-jk\omega_0 n}$$

$$H(s) = \int_{-\infty}^{\infty} h(\tau) e^{-s\tau} d\tau$$

$$H(z) = \sum_{k=-\infty}^{\infty} h[k] z^{-k}$$

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

$$H(e^{j\omega}) = \sum_{n=-\infty}^{\infty} h[n] e^{-j\omega n}$$

TABLE 3.1 PROPERTIES OF CONTINUOUS-TIME FOURIER SERIES

Property	Section	Periodic Signal	Fourier Series Coefficients
		$x(t)$ } Periodic with period T and $y(t)$ } fundamental frequency $\omega_0 = 2\pi/T$	a_k b_k
Linearity	3.5.1	$Ax(t) + By(t)$	$Aa_k + Bb_k$
Time Shifting	3.5.2	$x(t - t_0)$	$a_k e^{-jk\omega_0 t_0} = a_k e^{-jk(2\pi/T)t_0}$
Frequency Shifting		$e^{jM\omega_0 t} x(t) = e^{jM(2\pi/T)t} x(t)$	a_{k-M}
Conjugation	3.5.6	$x^*(t)$	a_k^*
Time Reversal	3.5.3	$x(-t)$	a_{-k}
Time Scaling	3.5.4	$x(at), a > 0$ (periodic with period T/a)	a_k
Periodic Convolution		$\int_T x(\tau)y(t-\tau)d\tau$	$Ta_k b_k$
Multiplication	3.5.5	$x(t)y(t)$	$\sum_{l=-\infty}^{\infty} a_l b_{k-l}$
Differentiation		$\frac{dx(t)}{dt}$	$jk\omega_0 a_k = jk \frac{2\pi}{T} a_k$
Integration		$\int_{-\infty}^t x(t) dt$ (finite valued and periodic only if $a_0 = 0$)	$\left(\frac{1}{jk\omega_0}\right) a_k = \left(\frac{1}{jk(2\pi/T)}\right) a_k$
Conjugate Symmetry for Real Signals	3.5.6	$x(t)$ real	$a_k = a_{-k}^*$ $\text{Re}\{a_k\} = \text{Re}\{a_{-k}\}$ $\text{Im}\{a_k\} = -\text{Im}\{a_{-k}\}$ $ a_k = a_{-k} $ $\angle a_k = -\angle a_{-k}$
Real and Even Signals	3.5.6	$x(t)$ real and even	a_k real and even
Real and Odd Signals	3.5.6	$x(t)$ real and odd	a_k purely imaginary and odd
Even-Odd Decomposition of Real Signals		$\begin{cases} x_e(t) = \text{Eo}\{x(t)\} & [x(t) \text{ real}] \\ x_o(t) = \text{Od}\{x(t)\} & [x(t) \text{ real}] \end{cases}$	$\text{Re}\{a_k\}$ $j\text{Im}\{a_k\}$
Parseval's Relation for Periodic Signals			
$\frac{1}{T} \int_T x(t) ^2 dt = \sum_{k=-\infty}^{\infty} a_k ^2$			

TABLE 3.2 PROPERTIES OF DISCRETE-TIME FOURIER SERIES

Property	Periodic Signal	Fourier Series Coefficients
	$x[n]$ } Periodic with period N and $y[n]$ } fundamental frequency $\omega_0 = 2\pi/N$	a_k } Periodic with b_k } period N
Linearity	$Ax[n] + By[n]$	$Aa_k + Bb_k$
Time Shifting	$x[n - n_0]$	$a_k e^{-jk(2\pi/N)n_0}$
Frequency Shifting	$e^{jM(2\pi/N)n} x[n]$	a_{k-M}
Conjugation	$x^*[n]$	a_{-k}^*
Time Reversal	$x[-n]$	a_{-k}
Time Scaling	$x_m[n] = \begin{cases} x[n/m], & \text{if } n \text{ is a multiple of } m \\ 0, & \text{if } n \text{ is not a multiple of } m \end{cases}$ (periodic with period mN)	$\frac{1}{m} a_k$ (viewed as periodic) (with period mN)
Periodic Convolution	$\sum_{r=0}^{N-1} x[r]y[n-r]$	$Na_k b_k$
Multiplication	$x[n]y[n]$	$\sum_{l=0}^{N-1} a_l b_{k-l}$
First Difference	$x[n] - x[n-1]$	$(1 - e^{-j(2\pi/N)})a_k$
Running Sum	$\sum_{k=-\infty}^n x[k]$ (finite valued and periodic only) (if $a_0 = 0$)	$\left(\frac{1}{1 - e^{-j(2\pi/N)}} \right) a_k$
Conjugate Symmetry for Real Signals	$x[n]$ real	$\begin{cases} a_k = a_{-k}^* \\ \text{Re}\{a_k\} = \text{Re}\{a_{-k}\} \\ \text{Im}\{a_k\} = -\text{Im}\{a_{-k}\} \\ a_k = a_{-k} \\ \angle a_k = -\angle a_{-k} \end{cases}$
Real and Even Signals	$x[n]$ real and even	a_k real and even
Real and Odd Signals	$x[n]$ real and odd	a_k purely imaginary and odd
Even-Odd Decomposition of Real Signals	$\begin{cases} x_e[n] = \text{Ev}\{x[n]\} & [x[n] \text{ real}] \\ x_o[n] = \text{Od}\{x[n]\} & [x[n] \text{ real}] \end{cases}$	$\begin{cases} \text{Re}\{a_k\} \\ j\text{Im}\{a_k\} \end{cases}$
Parseval's Relation for Periodic Signals		
$\frac{1}{N} \sum_{k=0}^{N-1} x[k] ^2 = \sum_{k=0}^{N-1} a_k ^2$		

TABLE 4.1 PROPERTIES OF THE FOURIER TRANSFORM

Section	Property	Aperiodic signal	Fourier transform
		$x(t)$ $y(t)$	$X(j\omega)$ $Y(j\omega)$

4.3.1	Linearity	$ax(t) + by(t)$	$aX(j\omega) + bY(j\omega)$
4.3.2	Time Shifting	$x(t - t_0)$	$e^{-j\omega t_0} X(j\omega)$
4.3.6	Frequency Shifting	$e^{j\omega_0 t} x(t)$	$X(j(\omega - \omega_0))$
4.3.3	Conjugation	$x^*(t)$	$X^*(-j\omega)$
4.3.5	Time Reversal	$x(-t)$	$X(-j\omega)$
4.3.5	Time and Frequency Scaling	$x(at)$	$\frac{1}{ a } X\left(\frac{j\omega}{a}\right)$
4.4	Convolution	$x(t) * y(t)$	$X(j\omega)Y(j\omega)$
4.5	Multiplication	$x(t)y(t)$	$\frac{1}{2\pi} \int_{-\infty}^{+\infty} X(j\theta)Y(j(\omega - \theta))d\theta$
4.3.4	Differentiation in Time	$\frac{d}{dt} x(t)$	$j\omega X(j\omega)$
4.3.4	Integration	$\int_{-\infty}^t x(t)dt$	$\frac{1}{j\omega} X(j\omega) + \pi X(0)\delta(\omega)$
4.3.6	Differentiation in Frequency	$tx(t)$	$j \frac{d}{d\omega} X(j\omega)$
4.3.3	Conjugate Symmetry for Real Signals	$x(t)$ real	$\begin{cases} X(j\omega) = X^*(-j\omega) \\ \Re\{X(j\omega)\} = \Re\{X(-j\omega)\} \\ \Im\{X(j\omega)\} = -\Im\{X(-j\omega)\} \\ X(j\omega) = X(-j\omega) \\ \angle X(j\omega) = -\angle X(-j\omega) \end{cases}$
4.3.3	Symmetry for Real and Even Signals	$x(t)$ real and even	$X(j\omega)$ real and even
4.3.3	Symmetry for Real and Odd Signals	$x(t)$ real and odd	$X(j\omega)$ purely imaginary and odd
4.3.3	Even-Odd Decomposition for Real Signals	$x_e(t) = \mathcal{E}\{x(t)\}$ [$x(t)$ real] $x_o(t) = \mathcal{O}\{x(t)\}$ [$x(t)$ real]	$\Re\{X(j\omega)\}$ $j\Im\{X(j\omega)\}$

4.3.7	Parseval's Relation for Aperiodic Signals		
		$\int_{-\infty}^{+\infty} x(t) ^2 dt = \frac{1}{2\pi} \int_{-\infty}^{+\infty} X(j\omega) ^2 d\omega$	

TABLE 5.1 PROPERTIES OF THE DISCRETE-TIME FOURIER TRANSFORM

Section	Property	Aperiodic Signal	Fourier Transform
		$x[n]$	$X(e^{j\omega})$ periodic with
		$y[n]$	$Y(e^{j\omega})$ period 2π
5.3.2	Linearity	$ax[n] + by[n]$	$aX(e^{j\omega}) + bY(e^{j\omega})$
5.3.3	Time Shifting	$x[n - n_0]$	$e^{-jn_0\omega} X(e^{j\omega})$
5.3.3	Frequency Shifting	$e^{jn_0n} x[n]$	$X(e^{j(\omega - n_0)})$
5.3.4	Conjugation	$x^*[n]$	$X^*(e^{-j\omega})$
5.3.6	Time Reversal	$x[-n]$	$X(e^{-j\omega})$
5.3.7	Time Expansion	$x_{(k)}[n] = \begin{cases} x[n/k], & \text{if } n = \text{multiple of } k \\ 0, & \text{if } n \neq \text{multiple of } k \end{cases}$	$X(e^{j\omega})$
5.4	Convolution	$x[n] * y[n]$	$X(e^{j\omega})Y(e^{j\omega})$
5.5	Multiplication	$x[n]y[n]$	$\frac{1}{2\pi} \int_{2\pi} X(e^{j\theta})Y(e^{j(\omega - \theta)})d\theta$
5.3.5	Differencing in Time	$x[n] - x[n - 1]$	$(1 - e^{-j\omega})X(e^{j\omega})$
5.3.5	Accumulation	$\sum_{k=-\infty}^n x[k]$	$\frac{1}{1 - e^{-j\omega}} X(e^{j\omega})$
			$+ \pi X(e^{j0}) \sum_{k=-\infty}^{+\infty} \delta(\omega - 2\pi k)$
5.3.8	Differentiation in Frequency	$nx[n]$	$j \frac{dX(e^{j\omega})}{d\omega}$
5.3.4	Conjugate Symmetry for Real Signals	$x[n]$ real	$\begin{cases} X(e^{j\omega}) = X^*(e^{-j\omega}) \\ \text{Re}\{X(e^{j\omega})\} = \text{Re}\{X(e^{-j\omega})\} \\ \text{Im}\{X(e^{j\omega})\} = -\text{Im}\{X(e^{-j\omega})\} \\ X(e^{j\omega}) = X(e^{-j\omega}) \\ \angle X(e^{j\omega}) = -\angle X(e^{-j\omega}) \end{cases}$
5.3.4	Symmetry for Real, Even Signals	$x[n]$ real and even	$X(e^{j\omega})$ real and even
5.3.4	Symmetry for Real, Odd Signals	$x[n]$ real and odd	$X(e^{j\omega})$ purely imaginary and odd
5.3.4	Even-odd Decomposition of Real Signals	$x_e[n] = \text{Ev}\{x[n]\}$ [$x[n]$ real] $x_o[n] = \text{Od}\{x[n]\}$ [$x[n]$ real]	$\text{Re}\{X(e^{j\omega})\}$ $j\text{Im}\{X(e^{j\omega})\}$
5.3.9	Parseval's Relation for Aperiodic Signals		
		$\sum_{n=-\infty}^{+\infty} x[n] ^2 = \frac{1}{2\pi} \int_{2\pi} X(e^{j\omega}) ^2 d\omega$	

TABLE 4.2 BASIC FOURIER TRANSFORM PAIRS

Signal	Fourier transform	Fourier series coefficients (if periodic)
$\sum_{k=-\infty}^{+\infty} a_k e^{jk\omega_0 t}$	$2\pi \sum_{k=-\infty}^{+\infty} a_k \delta(\omega - k\omega_0)$	a_k
$e^{j\omega_0 t}$	$2\pi \delta(\omega - \omega_0)$	$a_1 = 1$ $a_k = 0$, otherwise
$\cos \omega_0 t$	$\pi[\delta(\omega - \omega_0) + \delta(\omega + \omega_0)]$	$a_1 = a_{-1} = \frac{1}{2}$ $a_k = 0$, otherwise
$\sin \omega_0 t$	$\frac{\pi}{j}[\delta(\omega - \omega_0) - \delta(\omega + \omega_0)]$	$a_1 = -a_{-1} = \frac{1}{2j}$ $a_k = 0$, otherwise
$x(t) = 1$	$2\pi \delta(\omega)$	$a_0 = 1$, $a_k = 0$, $k \neq 0$ (this is the Fourier series representation for any choice of $T > 0$)
<p>Periodic square wave</p> $x(t) = \begin{cases} 1, & t < T_1 \\ 0, & T_1 < t \leq \frac{T}{2} \end{cases} \quad \sum_{k=-\infty}^{+\infty} \frac{2 \sin k\omega_0 T_1}{k} \delta(\omega - k\omega_0) \quad \frac{\omega_0 T_1}{\pi} \operatorname{sinc}\left(\frac{k\omega_0 T_1}{\pi}\right) = \frac{\sin k\omega_0 T_1}{k\pi}$ <p>and</p> $x(t + T) = x(t)$		
$\sum_{n=-\infty}^{+\infty} \delta(t - nT)$	$\frac{2\pi}{T} \sum_{k=-\infty}^{+\infty} \delta\left(\omega - \frac{2\pi k}{T}\right)$	$a_k = \frac{1}{T}$ for all k
$x(t) \begin{cases} 1, & t < T_1 \\ 0, & t > T_1 \end{cases}$	$\frac{2 \sin \omega T_1}{\omega}$	—
$\frac{\sin Wt}{\pi t}$	$X(j\omega) = \begin{cases} 1, & \omega < W \\ 0, & \omega > W \end{cases}$	—
$\delta(t)$	1	—
$u(t)$	$\frac{1}{j\omega} + \pi \delta(\omega)$	—
$\delta(t - t_0)$	$e^{-j\omega t_0}$	—
$e^{-at} u(t), \operatorname{Re}\{a\} > 0$	$\frac{1}{a + j\omega}$	—
$te^{-at} u(t), \operatorname{Re}\{a\} > 0$	$\frac{1}{(a + j\omega)^2}$	—
$\frac{t^{n-1}}{(n-1)!} e^{-at} u(t), \operatorname{Re}\{a\} > 0$	$\frac{1}{(a + j\omega)^n}$	—

TABLE 5.2 BASIC DISCRETE-TIME FOURIER TRANSFORM PAIRS

Signal	Fourier Transform	Fourier Series Coefficients (If periodic)
$\sum_{k=-\infty}^{\infty} a_k e^{jk(2\pi/N)n}$	$2\pi \sum_{k=-\infty}^{\infty} a_k \delta\left(\omega - \frac{2\pi k}{N}\right)$	a_k
$e^{j\omega_0 n}$	$2\pi \sum_{l=-\infty}^{\infty} \delta(\omega - \omega_0 - 2\pi l)$	(a) $\omega_0 = \frac{2\pi m}{N}$ $a_k = \begin{cases} 1, & k = m, m \pm N, m \pm 2N, \dots \\ 0, & \text{otherwise} \end{cases}$ (b) $\frac{\omega_0}{2\pi}$ irrational \Rightarrow The signal is aperiodic
$\cos \omega_0 n$	$\pi \sum_{l=-\infty}^{\infty} \{\delta(\omega - \omega_0 - 2\pi l) + \delta(\omega + \omega_0 - 2\pi l)\}$	(a) $\omega_0 = \frac{2\pi m}{N}$ $a_k = \begin{cases} \frac{1}{2}, & k = \pm m, \pm m \pm N, \pm m \pm 2N, \dots \\ 0, & \text{otherwise} \end{cases}$ (b) $\frac{\omega_0}{2\pi}$ irrational \Rightarrow The signal is aperiodic
$\sin \omega_0 n$	$\frac{\pi}{j} \sum_{l=-\infty}^{\infty} \{\delta(\omega - \omega_0 - 2\pi l) - \delta(\omega + \omega_0 - 2\pi l)\}$	(a) $\omega_0 = \frac{2\pi r}{N}$ $a_k = \begin{cases} \frac{1}{2j}, & k = r, r \pm N, r \pm 2N, \dots \\ -\frac{1}{2j}, & k = -r, -r \pm N, -r \pm 2N, \dots \\ 0, & \text{otherwise} \end{cases}$ (b) $\frac{\omega_0}{2\pi}$ irrational \Rightarrow The signal is aperiodic
$x[n] = 1$	$2\pi \sum_{l=-\infty}^{\infty} \delta(\omega - 2\pi l)$	$a_k = \begin{cases} 1, & k = 0, \pm N, \pm 2N, \dots \\ 0, & \text{otherwise} \end{cases}$
Periodic square wave $x[n] = \begin{cases} 1, & n \leq N_1 \\ 0, & N_1 < n \leq N/2 \end{cases}$ and $x[n + N] = x[n]$	$2\pi \sum_{k=-\infty}^{\infty} a_k \delta\left(\omega - \frac{2\pi k}{N}\right)$	$a_k = \frac{\sin[(2\pi k/N)(N_1 + \frac{1}{2})]}{N \sin(2\pi k/2N)}, k \neq 0, \pm N, \pm 2N, \dots$ $a_k = \frac{2N_1 + 1}{N}, k = 0, \pm N, \pm 2N, \dots$
$\sum_{k=-\infty}^{\infty} \delta[n - kN]$	$\frac{2\pi}{N} \sum_{k=-\infty}^{\infty} \delta\left(\omega - \frac{2\pi k}{N}\right)$	$a_k = \frac{1}{N}$ for all k
$a^n u[n], a < 1$	$\frac{1}{1 - ae^{-j\omega}}$	—
$x[n] = \begin{cases} 1, & n \leq N_1 \\ 0, & n > N_1 \end{cases}$	$\frac{\sin[\omega(N_1 + \frac{1}{2})]}{\sin(\omega/2)}$	—
$\frac{\sin Wn}{\pi n} = \frac{W}{\pi} \text{sinc}\left(\frac{Wn}{\pi}\right)$ $0 < W < \pi$	$X(\omega) = \begin{cases} 1, & 0 \leq \omega \leq W \\ 0, & W < \omega \leq \pi \end{cases}$ $X(\omega)$ periodic with period 2π	—
$\delta[n]$	1	—
$u[n]$	$\frac{1}{1 - e^{-j\omega}} + \sum_{k=-\infty}^{\infty} \pi \delta(\omega - 2\pi k)$	—
$\delta[n - n_0]$	$e^{-j\omega n_0}$	—
$(n+1)a^n u[n], a < 1$	$\frac{1}{(1 - ae^{-j\omega})^2}$	—
$\frac{(n+r-1)!}{n!(r-1)!} a^n u[n], a < 1$	$\frac{1}{(1 - ae^{-j\omega})^r}$	—