

哈尔滨工业大学（深圳）2021年

信号分析与处理试题模拟题（A）

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一、简答题（5*4'）

- 1、简述系统的可逆性和稳定性的定义
- 2、请给出无失真传输的定义，写出无失真传输的频率特性函数
- 3、请简述DTFT和Z变换的关系

1. 可逆性. 系统对不同的输入信号有不同的输出信号, 即系统的输入输出信号呈一一对应关系

稳定性. 系统对于有界输入信号的零状态响应也是有界的

2. 无失真传输: 信号通过系统后, 波形不变, 只在幅度上等比例地放大或缩小, 或在时间上有一固定的延迟

时域条件 $y(t) = Kx(t - t_0)$

频域条件. $Y(\omega) = Ke^{-j\omega t_0} X(\omega) \Rightarrow H(\omega) = Ke^{-j\omega t_0}$

3. Z变换与DTFT的关系.

单位圆上的Z变换就是序列的离散时间傅里叶变换 $X(z)|_{z=e^{j\Omega}} = \text{DTFT}[x(n)] = X(\Omega)$

Z变换与DFT的关系.

DFT是Z变换在单位圆上的N点采样 $X(z)|_{z=e^{j\frac{2\pi}{N}k}} = \text{DFT}[x(n)] = X(k)$

- 4、请简述如何利用系统函数得到离散系统的频率响应，并给出此时系统应该满足的条件
- 5、已知时域有限信号 $f(t)$ 的频谱为 $F(\omega)$ ，在频域对 $F(\omega)$ 进行采样，得到的时域信号会如何变化？

4. 对离散系统.

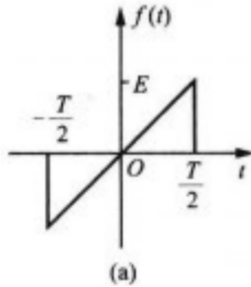
系统函数 $H(z)$, 当系统稳定时(极点都位于单位圆内部时) $H(\Omega) = H(z)|_{z=e^{j\Omega}}$

对连续系统.

系统函数 $H(s)$, 当系统稳定时(极点都位于虚轴左侧时) $H(\omega) = H(s)|_{s=j\omega}$

5. 时域冲激采样 $f(t) \rightarrow f_s(t)$. $F_s(\omega) = \frac{1}{T_s} \sum_{n=-\infty}^{+\infty} F(\omega - n\omega_s)$

频域冲激采样 $F(\omega) \rightarrow F_s(\omega)$. $f_s(t) = \frac{1}{\omega_s} \sum_{n=-\infty}^{+\infty} f(t - nT_s)$



(1) 求该函数 $f(t)$ 的傅立叶变换

解. 定义法求傅氏变换.

斜率 $k = \frac{2E}{T}$, $y = \begin{cases} \frac{2E}{T}t, & -\frac{T}{2} \leq t \leq \frac{T}{2} \\ 0 & \text{其它} \end{cases}$

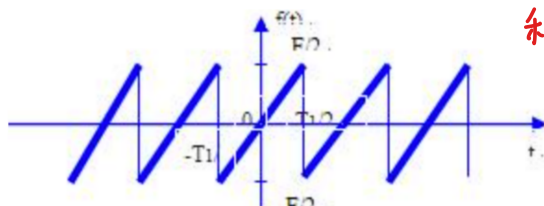
$e^{j\theta} + e^{-j\theta} = 2\cos\theta$
 $e^{j\theta} - e^{-j\theta} = 2j\sin\theta$

$$F(\omega) = \int_{-\infty}^{+\infty} f(t)e^{-j\omega t} dt = \frac{2E}{T} \int_{-\frac{T}{2}}^{\frac{T}{2}} te^{-j\omega t} dt$$

先求不定积分 $\int te^{-j\omega t} dt = -\frac{1}{j\omega} \int t d e^{-j\omega t} = -\frac{1}{j\omega} [te^{-j\omega t} - \int e^{-j\omega t} dt] = \frac{j}{\omega} e^{-j\omega t} + \frac{1}{\omega^2} e^{-j\omega t}$

$$\begin{aligned} \text{从而 } F(\omega) &= \frac{2E}{T} \left[\frac{jT}{2\omega} (e^{j\omega \frac{T}{2}} + e^{j\omega \frac{T}{2}}) + \frac{1}{\omega^2} (e^{-j\omega \frac{T}{2}} - e^{j\omega \frac{T}{2}}) \right] \\ &= \frac{2E}{T} \left[\frac{jT}{2\omega} (2\cos(\frac{\omega T}{2})) + \frac{1}{\omega^2} (-2j)\sin(\frac{\omega T}{2}) \right] \\ &= \frac{2jE}{\omega} \cos(\frac{\omega T}{2}) - \frac{4jE}{T\omega^2} \sin(\frac{\omega T}{2}) = \frac{2jE}{\omega} \left[\cos(\frac{\omega T}{2}) - \text{Sa}(\frac{\omega T}{2}) \right] \end{aligned}$$

(2) 由该函数得到周期锯齿波函数 (下图), 求其傅立叶级数, 其中幅值为 $E/2$ 周期为 T



和第一问不一样, 一定要看是

注意到求傅立叶级数时, 信号的周期 T , 频率 ω 满足 $T_1 \omega_1 = 2\pi$

解 奇函数有 $a_0 = a_n = 0$, $\omega_1 T = 2\pi$

$$b_n = \frac{2}{T} \int_{-\frac{T}{2}}^{\frac{T}{2}} f(t) \sin n\omega_1 t dt = \frac{4}{T} \int_0^{\frac{T}{2}} \frac{E}{T} t \sin(n\omega_1 t) dt = \frac{4E}{T^2} \int_0^{\frac{T}{2}} t \sin(n\omega_1 t) dt$$

先求不定积分: $\int t \sin(n\omega_1 t) dt = -\frac{1}{n\omega_1} \int t d \cos(n\omega_1 t) = -\frac{1}{n\omega_1} [t \cos(n\omega_1 t) - \int \cos(n\omega_1 t) dt]$
 $= -\frac{1}{n^2 \omega_1^2} \sin(n\omega_1 t) - \frac{1}{n\omega_1} t \cos(n\omega_1 t)$

$$\text{故 } b_n = \frac{4E}{T^2} \left[\frac{1}{n^2 \omega_1^2} \sin n\pi - \frac{1}{n\omega_1} \frac{T}{2} \cos n\pi - 0 - 0 \right] = -\frac{E}{n\pi} \cos(n\pi) = \frac{E}{n\pi} (-1)^{n+1}$$

$$\Rightarrow f(t) = \sum_{n=1}^{\infty} \frac{(-1)^{n+1} E}{n\pi} \sin(n\omega_1 t)$$

(3) 求上述周期锯齿波函数的傅立叶变换

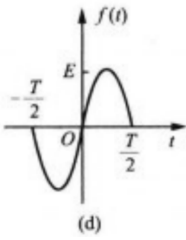
(4) 在第 (2) 问的基础上, 对信号以 T_s 进行采样, 求采样后信号 $f_s(t)$ 的频谱密度 $F_s(\omega)$

(3) 由 $F_0(\omega) = \frac{jE}{\omega} \cos(\frac{\omega T}{2}) - \frac{2jE}{T\omega^2} \sin(\frac{\omega T}{2})$ 知复傅里叶级数为 $F_n = \frac{1}{T_1} F_0(\omega) \Big|_{\omega=n\omega_1} = \frac{jE}{2\pi n} \cos(n\pi)$

注: 既然已经求了 a_n 和 b_n : $F_n = \frac{a_n - jb_n}{2} = \frac{jE}{2n\pi} (-1)^n$

$$\text{故 } F(\omega) = \sum_{k=-\infty}^{+\infty} 2\pi F_n \delta(\omega - k\omega_1) = \sum_{k=-\infty}^{+\infty} \frac{jE}{n} (-1)^n \delta(\omega - k\omega_1), \text{ 其中 } \omega_1 = \frac{2\pi}{T_1}$$

(4) 时域采样, $F_s(\omega) = \frac{1}{T_s} \sum_{m=-\infty}^{+\infty} F(\omega - m\omega_s) = \frac{1}{T_s} \sum_{m=-\infty}^{+\infty} \sum_{k=-\infty}^{+\infty} \frac{jE}{n} (-1)^n \delta(\omega - k\omega_1 - m\omega_s)$



$$\begin{aligned}
 1 &\xrightarrow{\mathcal{F}} 2\pi\delta(\omega) \\
 e^{j\omega_1 t} &\xrightarrow{\mathcal{F}} 2\pi\delta(\omega - \omega_1) \\
 \sin(\omega_1 t) &\xrightarrow{\mathcal{F}} j\pi[\delta(\omega + \omega_1) - \delta(\omega - \omega_1)]
 \end{aligned}$$

(1) 求 $f(t)$ 的傅立叶变换

(2) 求 $f_1(t) = f(-2t + \pi/2)$ 的傅立叶变换

(1) 解: 令 $T_1 = T, \omega_1 = \frac{2\pi}{T_1}, f(t) = E \sin(\omega_1 t) \quad (-\frac{T_1}{2} \leq t \leq \frac{T_1}{2})$

$$\text{令 } g(t) = \begin{cases} E & -\frac{T_1}{2} \leq t \leq \frac{T_1}{2} \\ 0 & \text{其他} \end{cases}, \quad h(t) = \sin(\omega_1 t), \quad \text{有 } f(t) = g(t)h(t)$$

$$G(\omega) = E T_1 \text{Sa}(\frac{\omega T_1}{2}) \Big|_{\substack{E=T \\ T_1=T}} = E T_1 \text{Sa}(\frac{\omega T_1}{2}), \quad H(\omega) = j\pi[\delta(\omega + \omega_1) - \delta(\omega - \omega_1)]$$

由卷积定理知

$$\begin{aligned}
 F(\omega) &= \mathcal{F}[f(t)] = \frac{1}{2\pi} G(\omega) * H(\omega) = \frac{jET_1}{2} \left[\text{Sa}(\frac{\omega T_1}{2}) * (\delta(\omega + \omega_1) - \delta(\omega - \omega_1)) \right] \\
 &= \frac{jET_1}{2} \left[\text{Sa}(\frac{\omega + \omega_1}{2} T_1) - \text{Sa}(\frac{\omega - \omega_1}{2} T_1) \right] \\
 &= \frac{jET_1}{2} \left[\text{Sa}(\frac{\omega T_1}{2} + \pi) - \text{Sa}(\frac{\omega T_1}{2} - \pi) \right] \\
 &= \frac{jET_1}{2} \left[\frac{-\sin(\frac{\omega T_1}{2})}{\frac{\omega T_1}{2} + \pi} + \frac{\sin(\frac{\omega T_1}{2})}{\frac{\omega T_1}{2} - \pi} \right] \\
 &= \frac{j4ET_1\pi}{\omega^2 T_1^2 - 4\pi^2} \sin(\frac{\omega T_1}{2}) \\
 &= \frac{2jE \cdot \omega_1}{\omega^2 - \omega_1^2} \sin(\frac{\omega T_1}{2}) \quad \text{其中 } \omega_1 = \frac{2\pi}{T_1}, T_1 = T
 \end{aligned}$$

$$(2) f_1(t) = f(-2t + \frac{\pi}{2}) \quad f(t) \longrightarrow F(\omega)$$

$$f(t + \frac{\pi}{2}) \longrightarrow e^{j\omega \frac{\pi}{2}} F(\omega)$$

$$f(-2t + \frac{\pi}{2}) \longrightarrow \frac{1}{2} e^{-j\omega \frac{\pi}{4}} F(-\frac{\omega}{2}) \quad \text{代入即可}$$

尺度变换特性

实常数 a

$$\underline{f(at) \xleftrightarrow{\mathcal{F}} \frac{1}{|a|} F\left(\frac{\omega}{a}\right)}$$

四、已知两个有限序列如下，计算他们的圆周卷积

$$x(n) = \cos\left(\frac{2\pi n}{N}\right) R_N(n)$$

$$h(n) = \sin\left(\frac{2\pi n}{N}\right) R_N(n)$$

$$X(k) = \text{DFT}[x(n)] = \sum_{n=0}^{N-1} x(n) e^{-jk\frac{2\pi}{N}n}, \quad k = 0, 1, \dots, N-1$$

$$X(k) = \text{DFT}[x(n)] = \sum_{n=0}^{N-1} x(n) W_N^{nk}, \quad k = 0, 1, \dots, N-1, W_N = e^{-j\frac{2\pi}{N}}$$

$$x(n) = \text{IDFT}[X(k)] = \frac{1}{N} \sum_{k=0}^{N-1} X(k) W_N^{-nk}, \quad n = 0, 1, \dots, N-1$$

有限长序列 } 线性卷积: $x(n) * h(n) = \sum_{m=-\infty}^{+\infty} x(m) h(n-m)$

圆周卷积: $x(n) \otimes h(n) = \left[\sum_{m=0}^{N-1} x(m) h((n-m)_N) \right] R_N(n)$

时域圆周卷积: $x(n) \otimes h(n) \xleftrightarrow{\text{DFT}} X(k) H(k)$

频域圆周卷积: $x(n) h(n) \xleftrightarrow{\text{DFT}} \frac{1}{N} X(k) \otimes H(k)$

先求 $\text{DFT}[R_N(n)] = \sum_{n=0}^{N-1} 1 e^{-jk\frac{2\pi}{N}n} = \begin{cases} N & k=0 \\ \frac{1-e^{jk2\pi}}{1-e^{j\frac{2\pi}{N}k}} = 0, & \text{其它} \end{cases} \Rightarrow \text{DFT}[R_N(n)] = N\delta(k)$

圆周位移性质

从而 $\text{DFT}[e^{j\frac{2\pi}{N}k_0n}] = N\delta(k-k_0)$, $\text{DFT}[e^{-j\frac{2\pi}{N}k_0n}] = N\delta(k+k_0)$

$$\text{DFT}\left[\cos\left(\frac{2\pi}{N}n\right) R_N(n)\right] = \frac{N}{2} [\delta(k+1) + \delta(k-1)]$$

$$\text{DFT}\left[\sin\left(\frac{2\pi}{N}n\right) R_N(n)\right] = \frac{jN}{2} [\delta(k+1) - \delta(k-1)]$$

故 $Y(k) = X(k) H(k) = \frac{jN^2}{4} [\delta(k+1) + \delta(k-1)] [\delta(k+1) - \delta(k-1)]$
 $= \frac{jN^2}{4} [\delta(k+1) - \delta(k-1)]$

$$y(n) = \text{IDFT}[Y(k)] = \frac{N}{2} \sin\left(\frac{2\pi}{N}n\right) R_N(n)$$

五、已知两个系统的差分方程：

$$y(n) - 3y(n-1) + 3y(n-2) - y(n-3) = x(n)$$

$$y(n) - 5y(n-1) + 6y(n-2) = x(n) - 3x(n-2)$$

(1) 求这两个系统的单位样值响应

解 (1) 单位样值信号指的是单位脉冲序列 $\delta(n) = \begin{cases} 1 & n=0 \\ 0 & n \neq 0 \end{cases}$, 有 $Z[\delta(n)] = 1$

① $y(n) - 3y(n-1) + 3y(n-2) - y(n-3) = x(n)$, 零状态 Z 变换

$$Y(z)[1 - 3z^{-1} + 3z^{-2} - z^{-3}] = X(z) \Rightarrow Y(z) = \frac{X(z)}{1 - 3z^{-1} + 3z^{-2} - z^{-3}} = \frac{z^3}{z^3 - 3z^2 + 3z - 1} = \left(\frac{z}{z-1}\right)^3$$

$$\text{故 } y(n] = Z^{-1}[Y(z)] = \sum_i \text{Res} \left[\frac{z^3}{(z-1)^3} z^{n-1} \right] = \text{Res} \left[\frac{z^{n+2}}{(z-1)^3}, z=1 \right]$$

$$= \frac{1}{2!} \lim_{z \rightarrow 1} \frac{d^2}{dz^2} (z^{n+2}) = \frac{(n+2)(n+1)}{2}, n \geq 0 \quad \checkmark \quad \text{或写成 } \frac{1}{2}(n+1)(n+2)u(n), \text{均可}$$

② $y(n] - 5y(n-1) + 6y(n-2) = x(n] - 3x(n-2)$, 零状态 Z 变换.

$$Y(z)[1 - 5z^{-1} + 6z^{-2}] = X(z)[1 - 3z^{-2}] \Rightarrow Y(z) = \frac{z^2 - 3}{z^2 - 5z + 6} = \frac{z^2 - 3}{(z-2)(z-3)}$$

$$y(n] = Z^{-1}[Y(z)] = \sum_i \text{Res} \left[\frac{z^2 - 3}{(z-2)(z-3)} z^{n-1} \right]$$

当 $n=0$ 时, $y(n] = 1$

$$\text{当 } n \neq 0 \text{ 时, 有 } z=2, z=3 \text{ 两个极点, } y(n] = \lim_{z \rightarrow 2} \frac{(z^2-3)z^{n-1}}{z-3} + \lim_{z \rightarrow 3} \frac{(z^2-3)z^{n-1}}{z-2}$$

$$= -2^{n-1} + 6 \cdot 3^{n-1} = -\frac{1}{2} \cdot 2^n + 2 \cdot 3^n$$

综上所述, $y(n] = -\frac{1}{2} \cdot 2^n + 2 \cdot 3^n - \frac{1}{2} \delta(n) \quad n \geq 0$

$$= -\frac{1}{2} \cdot 2^n u(n) + 2 \cdot 3^n u(n) - \frac{1}{2} \delta(n) \quad \checkmark$$

(2) 判断下面的系统是否是 LTI 系统

$$r(t) = \int_{-\infty}^{5t} e(\tau) d\tau$$

① 线性性. 设输入分别为 $e_1(t), e_2(t)$, 输出分别为 $r_1(t), r_2(t)$

则对输入 $\lambda_1 e_1(t) + \lambda_2 e_2(t)$, 输出为

$$r(t) = \int_{-\infty}^{5t} [\lambda_1 e_1(\tau) + \lambda_2 e_2(\tau)] d\tau = \lambda_1 \int_{-\infty}^{5t} e_1(\tau) d\tau + \lambda_2 \int_{-\infty}^{5t} e_2(\tau) d\tau$$

$$= \lambda_1 r_1(t) + \lambda_2 r_2(t)$$

系统满足线性性 \checkmark

② 时不变性. 设输入 $e(t)$ 有输出 $r(t)$, 则对于输入 $e_1(t) = e(t-t_0)$.

$$\text{输出 } r_1(t) = \int_{-\infty}^{5t} e(\tau-t_0) d\tau \xrightarrow{\alpha = \tau-t_0} \int_{-\infty}^{5t-t_0} e(\alpha) d\alpha = \int_{-\infty}^{5(t-\frac{t_0}{5})} e(\alpha) d\alpha = r(t-\frac{t_0}{5})$$

不满足时不变性 \checkmark

③ 因果性: 当时间为 $t=1$ 时, 输入 $e(1)$, 输出 $r(1) = \int_{-\infty}^5 e(\tau) d\tau$ 与未来时刻有关, 不满足因果性 \checkmark