

第七章

ZT

7.1 ZT定义

1、引言

– LTI模拟系统

- 常系数微分方程
- 时域法或LT求解
- $H(s)$ 零极点分析系统的时域及频域响应

– LTI离散系统

- 常系数差分方程
- 时域迭代法或ZT求解
- $H(z)$ 零极点分析系统

– LT及ZT都是FT的推广

2、定义

– 抽样信号的LT

$f_s = 1/T$ 对 $x(t)$ 进行抽样

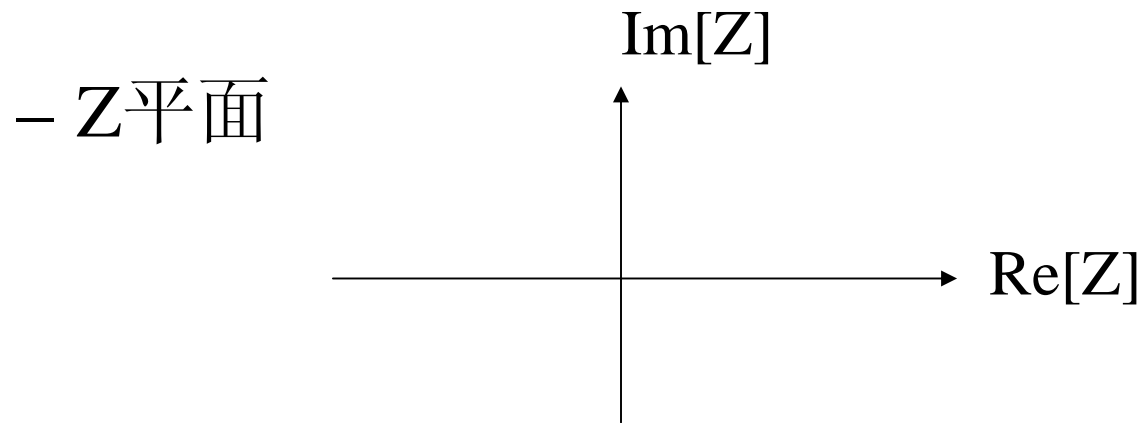
$$x_s(t) = x(t)\delta_T(t) = x(t)\delta(t) + x(t)\delta(t-T) + x(t)\delta(t-2T) + \dots$$

$$X_s(s) = \int_0^{\infty} x_s(t)e^{-st} dt = x(0) + x(T)e^{-sT} + x(2T)e^{-s2T} + \dots$$

$$= \sum_{n=0}^{\infty} x(nT)e^{-nTs} \text{ (抽样信号的LT是S域的级数)}$$

$$\text{令 } Z = e^{sT}, s = \frac{1}{T} \ln Z$$

$$\therefore X(z) = \sum_{n=0}^{\infty} x(n)z^{-n}$$



– 双边ZT

$$X(z) = \sum_{n=-\infty}^{\infty} x(n)z^{-n}$$

– 单边ZT

$$X(z) = \sum_{n=0}^{\infty} x(n)z^{-n}$$

7.2 ZT的收敛域ROC

1、ZT的ROC

– 对于任一序列，使ZT收敛的所有Z的集合

$$X(z) = \sum_{n=-\infty}^{\infty} x(n)z^{-n} \longleftarrow \sum_{n=-\infty}^{\infty} |x(n)z^{-n}| < \infty$$

$$z = re^{j\theta} \longrightarrow \sum_{n=-\infty}^{\infty} |x(n)r^{-n}| < \infty$$

$$\text{FT存在条件} \longrightarrow \int_{-\infty}^{\infty} |x(t)| dt < \infty$$

$$\text{LT存在条件} \longrightarrow \int_{-\infty}^{\infty} |x(t)| e^{-\sigma t} dt < \infty$$

2、判定正项级数收敛 $\sum_{n=1}^{\infty} |a_n|$

– 比例判定法(后项与前项比值的极限)

$$\begin{aligned} &< 1 \quad \text{收敛} \\ \lim_{n \rightarrow \infty} \left| \frac{a_{n+1}}{a_n} \right| > 1 &\quad \text{发散} \\ &= 1 \quad \text{可能收敛, 可能发散} \end{aligned}$$

– 根值判定法(n次根的限)

$$\begin{aligned} &< 1 \quad \text{收敛} \\ \lim_{n \rightarrow \infty} \sqrt[n]{|a_n|} > 1 &\quad \text{发散} \\ &= 1 \quad \text{可能收敛, 可能发散} \end{aligned}$$

例：序列 $x(n) = a^n u(n)$ (实指数序列)，求ZT

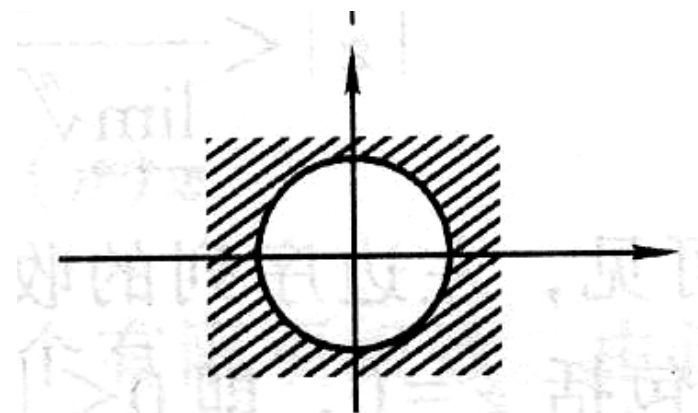
$$Z[x(n)] = \sum_{n=-\infty}^{\infty} a^n u(n) z^{-n} = \sum_{n=0}^{\infty} a^n z^{-n} = \sum_{n=0}^{\infty} (az^{-1})^n$$

比值判定法：

$|az^{-1}| < 1$, 其和收敛, 且

$$Z[x(n)] = \frac{1}{1 - az^{-1}} = \frac{z}{z - a}$$

ROC : $|z| > |a|$



例：序列 $x(n) = -b^n u(-n-1)$ (实指数序列)，求ZT

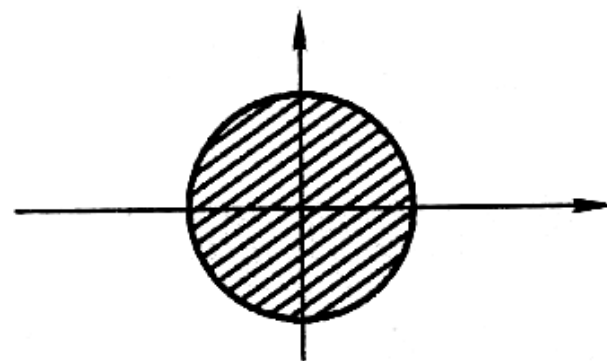
$$\begin{aligned} Z[x(n)] &= \sum_{n=-\infty}^{\infty} -b^n u(-n-1) z^{-n} = \sum_{n=-\infty}^{-1} -b^n z^{-n} \\ &= \sum_{m=1}^{\infty} -b^{-m} z^m = \sum_{m=0}^{\infty} -b^{-m} z^m - (-1) = 1 - \sum_{n=0}^{\infty} (b^{-1}z)^n \end{aligned}$$

比值判定法：

$|b^{-1}z| < 1$, 其和收敛, 且

$$Z[x(n)] = 1 - \frac{1}{1 - b^{-1}z} = \frac{z}{z - b}$$

ROC: $|z| < |b|$



$$X(z) = \frac{z}{z - a}, z = 0 \text{ 零点}, z = a \text{ 极点}$$

极点总在ROC边缘, 不包含极点

3、典型序列的ROC

– 有限长序列

$$n_1 \leq n \leq n_2$$

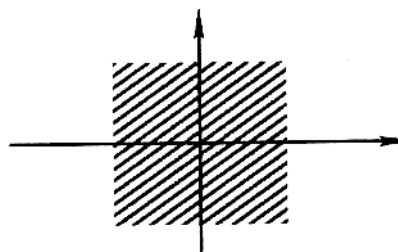
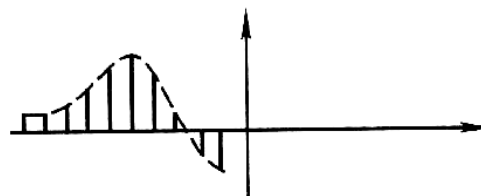
$$X(z) = \sum_{n_1}^{n_2} x(n)z^{-n}$$

(1) $n_1 < n_2 < 0$

$$X(z) = \sum_{n=|n_2|}^{|n_1|} x(-n)z^n$$

除 $z = \infty$ 外，都收敛

ROC为： $0 \leq |z| < \infty$

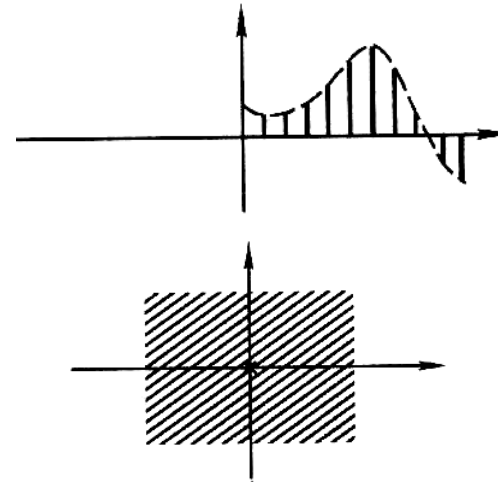


$$(2) 0 \leq n_1 < n_2$$

$$X(z) = \sum_{n=n_1}^{n_2} x(n)z^{-n}$$

除 $z = 0$ 外，都收敛

ROC 为: $0 < |z| \leq \infty$



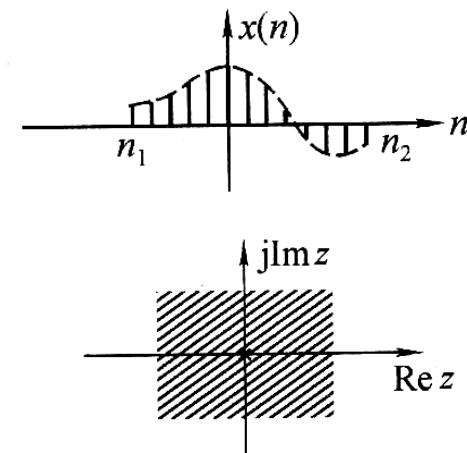
$$(3) n_1 < 0, n_2 > 0$$

$$X(z) = \sum_{n=n_1}^{n_2} x(n)z^{-n} = \sum_{n=n_1}^{-1} x(n)z^{-n} + \sum_{n=0}^{n_2} x(n)z^{-n}$$

$$= \sum_{n=|n_1|}^1 x(-n)z^n + \sum_{n=0}^{n_2} x(n)z^{-n}$$

除 $z = 0$ 及 ∞ 外，都收敛

ROC 为: $0 < |z| < \infty$



- 右边序列

$n < n_1$ 时 $x(n) = 0$ 的序列（有始无终）

$$X(z) = \sum_{n_1}^{\infty} x(n)z^{-n}$$

$n_1 \geq 0, n = 0$ 时右边序列为因果序列

对于 $|z| > |z_1|$, 有

$$\sum_{n_1}^{\infty} |x(n)z^{-n}| < \sum_{n_1}^{\infty} |x(n)z_1^{-n}| < \infty$$

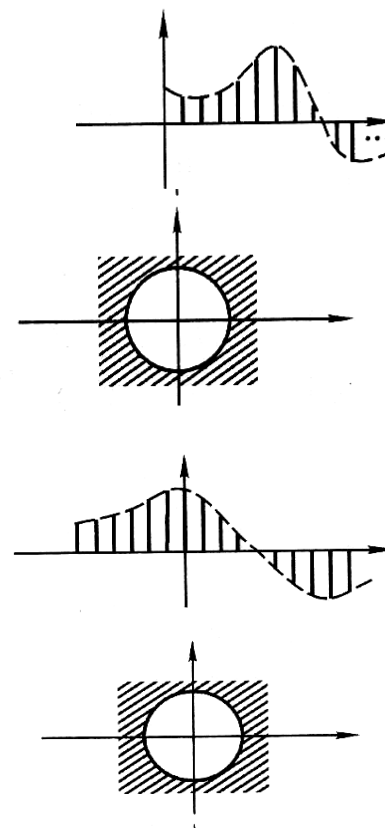
$\therefore ROC : |z| > |z_1|$

$n_1 < 0$, 对于 $|z| > |z_1|$, 有

$$\sum_{n_1}^{\infty} |x(n)z^{-n}| = \sum_{n_1}^{-1} |x(n)z^{-n}| + \sum_0^{\infty} |x(n)z^{-n}|$$

$Z \neq \infty \qquad |z| > |z_1|$

$\therefore ROC : |z_1| < |z| < \infty$



– 左边序列

$n > n_2$ 时 $x(n) = 0$ 的序列（无始有终）

$$X(z) = \sum_{-\infty}^{n_2} x(n)z^{-n}$$

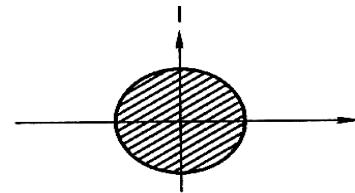
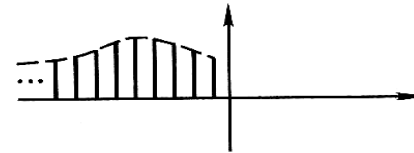
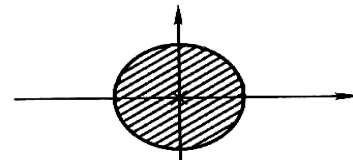
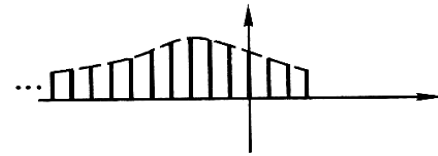
令 $m = -n$

$$X(z) = \sum_{-n_2}^{\infty} x(-m)z^m$$

则当 $|z| < |z_2|$, ZT收敛

$$n_2 > 0, 0 < |z| < |z_2|$$

$$n_2 \leq 0, 0 \leq |z| < |z_2|$$



– 双边序列

双边序列是指 n 从 $-\infty$ 到 $+\infty$ 的序列（无始无终）

$$X(z) = \sum_{-\infty}^{\infty} x(n)z^{-n} = \sum_{-\infty}^{-1} x(n)z^{-n} + \sum_0^{\infty} x(n)z^{-n}$$

左边序列

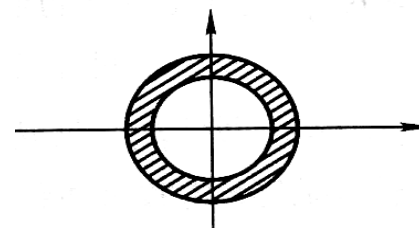
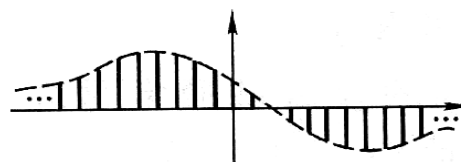
右边序列

$$0 \leq |z| < |z_2|$$

$$|z_1| < |z| \leq \infty$$

$|z_1| < |z_2|$, **ROC**为 $|z_1| < |z| < |z_2|$

$|z_1| > |z_2|$, 不存在**ROC**



例： $x(n) = c^{|n|}$, c 为实数，讨论 ROC

$$X(z) = \sum_{-\infty}^{\infty} x(n)z^{-n} = \sum_{-\infty}^{-1} c^{-n} z^{-n} + \sum_0^{\infty} c^n z^{-n}$$

$$= \sum_1^{\infty} c^n z^n + \sum_0^{\infty} c^n z^{-n}$$

$$= \sum_0^{\infty} c^n z^n - 1 + \sum_0^{\infty} c^n z^{-n}$$

$$X_1(z) \quad X_2(z)$$

$$|cz| < 1 \text{ 时, } X_1(z) = \frac{1}{1-cz} - 1 = \frac{cz}{1-cz}$$

$$|cz^{-1}| < 1 \text{ 时, } X_2(z) = \frac{1}{1-cz^{-1}} = \frac{z}{z-c}$$

$$\therefore |c| < |z| < \left| \frac{1}{c} \right|, X(z) = X_1(z) + X_2(z)$$

7.3 典型序列的单边ZT

1、单位样值序列

$$\delta(n) = \begin{cases} 1 & n = 0 \\ 0 & n \neq 0 \end{cases}$$

$$Z[\delta(n)] = \sum_{n=0}^{\infty} \delta(n)z^{-n} = z^0 = 1$$

ROC?

2、单位阶跃序列

$$u(n) = \begin{cases} 1 & n \geq 0 \\ 0 & n < 0 \end{cases}$$

$$X(z) = \sum_{n=0}^{\infty} z^{-n}$$

$$|z| > 1, X(z) = \frac{1}{1 - z^{-1}} = \frac{z}{z - 1}$$

3、指数序列

$$x(n) = a^n u(n)$$

$$X(z) = \frac{z}{z-a} (|z| > |a|)$$

$$x(n) = e^{-an} u(n)$$

$$X(z) = \frac{z}{z-e^{-a}} (|z| > |e^{-a}|)$$

7.4 逆Z变换 (IZT)

- CTS—常系数微分方程—LT求解—代数方程—S域解—ILT—时域解
- DTS—常系数差分方程—ZT求解—代数方程—Z域解—IZT—时域解
- IZT的三种方法
 - 围线积分法 (留数法)
 - 幂级数展开法 (长除法)
 - 部分分式展开法

1、围线积分法—留数法

— 柯西定理

回线 c 所围闭合单通区域上的解析函数 $f(z)$ 沿 c 的回线积分 $\oint f(z)dz = 0$

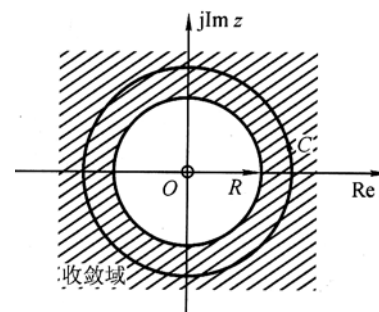
如 $f(z)$ 存在有限个奇点（孤立奇点）

例如 $\frac{1}{z-a}$ 的孤立奇点为 a , 则

$$\oint_c (z-a)^n dz = \begin{cases} 2\pi j & n = -1 \\ 0 & n \neq -1 \text{ 或 } n = -1, \text{ 但 } c \text{ 不包围 } a \end{cases}$$

如果 $a = 0$

$$\oint_c z^n dz = \begin{cases} 2\pi j & n = -1 \\ 0 & n \neq -1 \end{cases} \text{ 或 } \oint_c z^{k-1} dz = \begin{cases} 2\pi j & k = 0 \\ 0 & k \neq 0 \end{cases}$$



$$X(z) = \sum_{n=-\infty}^{\infty} x(n)z^{-n}$$

$$\frac{1}{2\pi j} \oint_c X(z)z^{k-1} dz = \frac{1}{2\pi j} \oint_c \sum_{n=-\infty}^{\infty} x(n)z^{-n} z^{k-1} dz$$

$$= \frac{1}{2\pi j} \oint_c \sum_{n=-\infty}^{\infty} x(n)z^{-n+k-1} dz = \sum_{n=-\infty}^{\infty} x(n) \frac{1}{2\pi j} \oint_c z^{-n+k-1} dz$$

只有当 $n = k$ 时，上述积分才为 1

$$\therefore x(k) = \frac{1}{2\pi j} \oint_c X(z)z^{k-1} dz$$

$$x(n) = \frac{1}{2\pi j} \oint_c X(z)z^{n-1} dz$$

而 $\oint_c X(z)z^{n-1} dz = 2\pi j \sum [X(z)z^{n-1}$ 在围线内的极点的留数]

$$\therefore x(n) = \sum [X(z)z^{n-1}$$
在围线内的极点的留数]

极点留数的求法:

若 z_m 为 $f(z)$ 的单极点

$$\operatorname{Res}[X(z)z^{n-1}]_{z=z_m} = (z - z_m)X(z)z^{n-1} \Big|_{z=z_m}$$

若 z_m 为 $f(z)$ 的 s 阶极点

$$\operatorname{Res}[X(z)z^{n-1}]_{z=z_m} = \frac{1}{(s-1)!} \cdot \frac{d^{s-1}}{dz^{s-1}} [(z - z_m)^s X(z)z^{n-1}] \Big|_{z=z_m}$$

例: $X(z) = \frac{4}{4 + 3z^{-1}}, |z| > \frac{3}{4}$, 用留数法求 $x(n)$

$$(1) n \geq 0 \text{ 时, } X(z)z^{n-1} = \frac{z^n}{z + \frac{3}{4}}, \text{ 极点 } z = -\frac{3}{4}$$

$$x(n) = \left[\left(z + \frac{3}{4} \right) \frac{z^n}{z + \frac{3}{4}} \right]_{z = -\frac{3}{4}} = \left(-\frac{3}{4} \right)^n \therefore x(n) = \left(-\frac{3}{4} \right)^n$$

$$(2) n < 0 \text{ 时, } X(z)z^{n-1} = \frac{z^n}{z + \frac{3}{4}}, \text{ 两个极点 } \begin{cases} z = -\frac{3}{4}, (\text{一阶极点}) \\ z = 0, (n \text{ 阶极点}) \end{cases}$$

$$x(n) = x_1(n) + x_2(n)$$

$$x_1(n) = \left(-\frac{3}{4} \right)^n, x_2(n) = \frac{1}{(m-1)!} \frac{d^{m-1}}{dz^{m-1}} \left[\frac{1}{z + \frac{3}{4}} \right] \Big|_{z=0} = -\left(-\frac{3}{4} \right)^{-m}$$

$$\therefore x(n) = x_1(n) + x_2(n) = 0$$

$$\therefore x(n) = \left(-\frac{3}{4} \right)^n u(n)$$

2、幂级数展开法（长除法）

$$X(z) = \sum_{n=-\infty}^{\infty} x(n)z^{-n}$$

- 将 $X(z)$ 写成 z 的幂级数形式，各相应项的系数构成 $x(n)$
- $X(z)$ 为有理函数，可用长除法得到幂级数
 - $X(z)$ 的ROC为 $|z| > |z_1|$ ，则 $x(n)$ 是右边序列， $X(z)$ 应按 z 的降幂排列
 - $X(z)$ 的ROC为 $|z| < |z_2|$ ，则 $x(n)$ 是左边序列， $X(z)$ 应按 z 的升幂排列

例：求 $X(z) = \frac{z}{z+a}$ 的IZT, $|z| > a$

*ROC*在圆外，序列为因果序列， $x(n)$ 按降幂排列

$$x(n) = (-a)^n u(n)$$

例：求 $X(z) = \frac{-b}{z-b}$ 的IZT, $|z| < b$

*ROC*在圆内，序列为左边序列， $x(n)$ 按升幂排列

$$x(n) = (b)^n u(-n)$$

例：求 $X(z) = \frac{z}{(z-1)^2}$ 的IZT, $|z| > 1$

$$X(z) = \frac{z}{z^2 - 2z + 1}$$

$$\begin{array}{r}
 z^{-1} + 2z^{-2} + 3z^{-3} + \dots \\
 z^2 - 2z + 1 \overline{) z} \\
 \underline{z - 2 + z^{-1}} \\
 2 - z^{-1} \\
 \underline{2 - 4z^{-1} + 2z^{-2}} \\
 3z^{-1} - 2z^{-2} \\
 \underline{3z^{-1} - 6z^{-2} + 3z^{-3}} \\
 4z^{-2} - 3z^{-3} \\
 \dots
 \end{array}$$

$$X(z) = z^{-1} + 2z^{-2} + 3z^{-3} + \dots$$

$$= \sum_{n=0}^{\infty} nz^{-n}$$

$$x(n) = nu(n)$$

3、部分分式展开法

- PFE方法将 $X(z)$ 展开多个部分分式之和
 $1 \rightarrow \delta(n)$

$$\frac{z}{z-a} \rightarrow a^n u(n)$$

$$\frac{z}{z-e^{-a}} \rightarrow e^{-an} u(n)$$

- $X(z) = \frac{N(z)}{D(z)}$ 若只有 k 个一阶极点

$$X(z) = A_0 + \sum_{m=1}^k \frac{A_m z}{z - z_m}, A_m = (z - z_m) \frac{X(z)}{z} \Big|_{z=z_m}$$

$$|z > z_1| : x(n) = A_0 \delta(n) + \sum_{m=1}^k A_m (z_m)^n u(n)$$

$$|z < z_2| : x(n) = A_0 \delta(n) - \sum_{m=1}^k A_m (z_m)^n u(-n-1)$$

- 若有高阶极点， $z=z_i$ 为s阶极点

$$X(z) = A_0 + \sum_{m=1}^M \frac{A_m z}{z - z_m} + \sum_{j=1}^s \frac{B_j z}{(z - z_j)^j}$$

$$B_j = \frac{1}{(s-j)!} \left[\frac{d^{s-j}}{dz^{s-j}} (z - z_i)^s \frac{X(z)}{z} \right] \Big|_{z=z_i}$$

$$j = 1, 2, \dots, s$$

例： $X(z) = \frac{5z}{z^2 + z - 6}, (2 < |z| < 3),$ 求 $x(n)$

$$\frac{X(z)}{z} = \frac{5}{z^2 + z - 6} = \frac{5}{(z-2)(z+3)} = \frac{A_1}{z-2} + \frac{A_2}{z+3}$$

$$A_1 = \operatorname{Res}\left[\frac{X(z)}{z}\right]_{z=2} = (z-2) \frac{5}{(z-2)(z+3)} \Big|_{z=2} = 1$$

$$A_2 = \operatorname{Res}\left[\frac{X(z)}{z}\right]_{z=-3} = (z+3) \frac{5}{(z-2)(z+3)} \Big|_{z=-3} = -1$$

$$\therefore X(z) = \frac{z}{z-2} - \frac{z}{z+3}$$

$$\because |z| > 2, \therefore x_1(n) = z^{-1} \left[\frac{z}{z-2} \right] = 2^n u(n)$$

$$\because |z| < 3, \therefore x_2(n) = z^{-1} \left[\frac{-z}{z+3} \right] = (-3)^n u(-n-1)$$

$$\therefore x(n) = x_1(n) + x_2(n) = 2^n u(n) + (-3)^n u(-n-1)$$

例： $X(z) = \frac{2z^2}{(z+1)(z+2)^2}, (|z| > 2)$, 求 $x(n)$

$$\frac{X(z)}{z} = \frac{2z}{(z+1)(z+2)^2} = \frac{A_1}{z+1} + \frac{B_1}{z+2} + \frac{B_2}{(z+2)^2}$$

$$A_1 = \text{Res} \left[\frac{X(z)}{z} \right]_{z=-1} = (z+1) \frac{2z}{(z+1)(z+2)^2} \Big|_{z=-1} = -2$$

$$B_1 = \frac{d}{dz} \left[(z+2)^2 \frac{X(z)}{z} \right] \Big|_{z=-2} = \frac{d}{dz} \left[\frac{2z}{z+1} \right] \Big|_{z=-2} = \frac{2}{(z+1)^2} \Big|_{z=-2} = 2$$

$$B_2 = (z+2)^2 \frac{X(z)}{z} \Big|_{z=-2} = \frac{2z}{z+1} \Big|_{z=-2} = 4$$

$$\therefore X(z) = \frac{-2z}{z+1} + \frac{2z}{z+2} + \frac{4z}{(z+2)^2}$$

$$\begin{aligned} \because |z| > 2, \therefore x(n) &= [-2 \times (-1)^n + 2 \times (-2)^n - 2 \times n(-2)^n] u(n) \\ &= -2[(-1)^n + (n-1)(-2)^n] u(n) \end{aligned}$$

7.5 ZT的基本性质

1、线性特性

$$X(z) = Z[x(n)], (R_{x1} < |z| < R_{x2})$$

$$Y(z) = Z[y(n)], (R_{y1} < |z| < R_{y2})$$

$$Z[ax(n) + by(n)] = aX(z) + bY(z), (R_1 < |z| < R_2)$$

$$R_1 = \max(R_{x1}, R_{y1}), R_2 = \min(R_{x2}, R_{y2})$$

线性组合可使极点发生变化，可使极点抵消

$$x(n) = a^n u(n) \rightarrow X(z) = \frac{z}{z-a} (|z| > |a|), \quad y(n) = a^n u(n-1) \rightarrow Y(z) = \frac{a}{z-a} (|z| > |a|)$$

$$Z[x(n) - y(n)] = 1 (\text{全}z\text{平面})$$

$$Z[e^{an}u(n)] = \frac{z}{z - e^a} \quad (|z| > |e^a|)$$

$$a = j\omega_0$$

$$Z[e^{j\omega_0 n}u(n)] = \frac{z}{z - e^{j\omega_0}} \quad (|z| > 1)$$

$$Z[e^{-j\omega_0 n}u(n)] = \frac{z}{z - e^{-j\omega_0}} \quad (|z| > 1)$$

$$Z[\cos \omega_0 n u(n)] = \frac{1}{2} \left[\frac{z}{z - e^{j\omega_0}} + \frac{z}{z - e^{-j\omega_0}} \right]$$

$$= \frac{z(z - \cos \omega_0)}{z^2 - 2z \cos \omega_0 + 1}$$

$$Z[\sin \omega_0 n u(n)] = \frac{z \sin \omega_0}{z^2 - 2z \cos \omega_0 + 1}$$

2、移序特性

– 双边ZT

$$Z[x(n)] = X(z) \quad (|z_1| < |z| < |z_2|)$$

$$Z[x(n \pm n_0)] = Z^{\pm n_0} X(z) \quad (|z_1| < |z| < |z_2|)$$

$$Z[x(n + n_0)] = \sum_{n=-\infty}^{\infty} x(n + n_0) z^{-n}$$

$$m = n + n_0$$

$$Z[x(n + n_0)] = \sum_{m=-\infty}^{\infty} x(m) z^{-m+n_0} = z^{n_0} X(z)$$

– ZT中引入新的极点，则ROC会发生变化

$$Z[\delta(n)] = 1 \quad \text{全平面}$$

$$Z[\delta(n-1)] = z^{-1}, (|z| > 0)$$

$$Z[\delta(n+2)] = z^2, (|z| < \infty), \text{多了 } z = \infty \text{ 极点}$$

- 单边ZT

$$Z[x(n)u(n)] = X(z)$$

$$Z[x(n-n_0)u(n)] = z^{-n_0} \left[X(z) + \sum_{m=-n_0}^{-1} x(m)z^{-m} \right]$$

$$Z[x(n+n_0)u(n)] = z^{n_0} \left[X(z) - \sum_{m=0}^{n_0-1} x(m)z^{-m} \right]$$

$$m = n - n_0$$

$$Z[x(n-n_0)u(n)] = \sum_{m=-n_0}^{\infty} x(m)z^{-m-n_0}$$

$$= z^{-n_0} \left[\sum_{m=0}^{\infty} x(m)z^{-m} + \sum_{m=-n_0}^{-1} x(m)z^{-m} \right]$$

$$= z^{-n_0} \left[X(z) + \sum_{m=-n_0}^{-1} x(m)z^{-m} \right]$$

$$Z[y(n-1)u(n)] = z^{-1}Y(z) + y(-1)$$

$$Z[y(n-2)u(n)] = z^{-2}Y(z) + z^{-1}y(-1) + y(-2)$$

$$Z[y(n+1)u(n)] = zY(z) - zy(0)$$

$$Z[y(n+2)u(n)] = z^2Y(z) - z^2y(0) - zy(1)$$

3、z域微分特性（序列线性加权）

$$Z[x(n)] = X(z)$$

$$Z[nx(n)] = -z \frac{d}{dz} X(z)$$

$$\begin{aligned} -z \frac{d}{dz} X(z) &= -z \frac{d}{dz} \left[\sum_{n=-\infty}^{\infty} x(n) z^{-n} \right] = -z \sum_{n=-\infty}^{\infty} x(n) \frac{d}{dz} z^{-n} \\ &= -z \sum_{n=-\infty}^{\infty} x(n) (-n) z^{-n-1} = \sum_{n=-\infty}^{\infty} nx(n) z^{-n} = Z[nx(n)] \end{aligned}$$

求： $Z[na^n u(n)]$

$$Z[a^n u(n)] = \frac{z}{z-a}$$

$$Z[na^n u(n)] = -z \frac{d}{dz} \left[\frac{z}{z-a} \right] = \frac{az}{(z-a)^2}$$

4. Z域尺度变换（序列指数加权）

$$X(z) = Z[x(n)], (R_{x1} < |z| < R_{x2})$$

$$Z[a^n x(n)] = X\left(\frac{z}{a}\right), (R_{x1} < \left|\frac{z}{a}\right| < R_{x2}), (a \text{ 为非零常数})$$

$$Z[a^n x(n)] = \sum_{n=0}^{\infty} a^n x(n) z^{-n} = \sum_{n=0}^{\infty} x(n) \left(\frac{z}{a}\right)^{-n}$$

$$= X\left(\frac{z}{a}\right)$$

$$|z_1| < |z| < |z_2|$$

$$|z_1| < \left|\frac{z}{a}\right| < |z_2|$$

$$\text{例: } Z[\cos(w_0 n)u(n)] = \frac{z(z - \cos w_0)}{z^2 - 2z \cos w_0 + 1}, (|z| > 1)$$

$$\begin{aligned} Z[\beta^n \cos(w_0 n)u(n)] &= \frac{\frac{z}{\beta} (\frac{z}{\beta} - \cos w_0)}{(\frac{z}{\beta})^2 - 2(\frac{z}{\beta}) \cos w_0 + 1} \\ &= \frac{z(z - \beta \cos w_0)}{z^2 - 2\beta z \cos w_0 + \beta^2}, (|\frac{z}{\beta}| > 1, \text{即 } |z| > |\beta|) \end{aligned}$$

5、初值定理

– 若 $x(n)$ 为因果序列

$$x(0) = \lim_{z \rightarrow \infty} X(z)$$

$$\lim_{z \rightarrow \infty} X(z) = \lim_{z \rightarrow \infty} \left[\sum_{n=0}^{\infty} x(n) z^{-n} \right]$$

$$= \lim_{z \rightarrow \infty} [x(0) + x(1)z^{-1} + x(2)z^{-2} + \cdots] = x(0)$$

6、终值定理

– 如果 $x(n)$ 存在终值

$$\lim_{n \rightarrow \infty} x(n) = \lim_{z \rightarrow 1} [(z-1)X(z)]$$

$$Z[x(n+1)u(n) - x(n)u(n)]$$

$$= zX(z) - zx(0) - X(z)$$

$$= (z-1)X(z) - zx(0)$$

$$(z-1)X(z) = zx(0) + Z[x(n+1)u(n) - x(n)u(n)]$$

$$\lim_{z \rightarrow 1} [(z-1)X(z)] = x(0) + \lim_{z \rightarrow 1} \sum_{n=0}^{\infty} [x(n+1) - x(n)]z^{-n} =$$

$$x(0) + [x(1) - x(0)] + [x(2) - x(1)] + \cdots = x(\infty)$$

只有当 $n \rightarrow \infty$, $x(n)$ 收敛, 才有确定的终值

$$(-1)^k \rightarrow \frac{z}{z+1}, \text{求} f(\infty)$$

按终值定理: $x(\infty) = \lim_{z \rightarrow 1} (z-1) \frac{z}{z+1} = 0$

实际上结论不正确, $x(\infty)$ 不存在

例: $x(n) = a^n - 1$, $X(z) = \frac{z}{z-a} - \frac{z}{z-1} = \frac{z(a-1)}{(z-a)(z-1)}$, 求 $x(\infty)$

$$x(\infty) = \lim_{z \rightarrow 1} (z-1) \frac{z(a-1)}{(z-a)(z-1)} = -1$$

$a \leq 1$, $X(z)$ 收敛半径小于1

$a \geq 1$, $X(z)$ 收敛半径大于1, $n \rightarrow \infty$, $x(n)$ 发散

7、时域卷积定理

$$Z[x(n)] = X(z) \quad (R_{x1} < |z| < R_{x2})$$

$$Z[h(n)] = H(z) \quad (R_{h1} < |z| < R_{h2})$$

$$Z[x(n) * h(n)] = X(z) \cdot H(z),$$

$$\max(R_{x1}, R_{h1}) < |z| < \min(R_{x2}, R_{h2})$$

$$\begin{aligned} Z[x(n) * h(n)] &= \sum_{n=-\infty}^{\infty} [x(n) * h(n)] z^{-n} = \sum_{n=-\infty}^{\infty} \sum_{m=-\infty}^{\infty} x(m) h(n-m) z^{-n} \\ &= \sum_{m=-\infty}^{\infty} x(m) \sum_{n=-\infty}^{\infty} h(n-m) z^{-n} = \sum_{m=-\infty}^{\infty} x(m) H(z) z^{-m} = X(z) H(z) \end{aligned}$$

$$x(n) = a^n u(n), h(n) = b^n u(n)$$

$$H(z) = \frac{z}{z-b}, (|z| > |b|)$$

$$X(z) = \frac{z}{z-a}, (|z| > |a|)$$

$$Y(z) = X(z)H(z) = \frac{z^2}{(z-a)(z-b)} = \frac{1}{a-b} \left(\frac{az}{z-a} - \frac{bz}{z-b} \right)$$

$$|z| > \max(|a|, |b|)$$

$$y(n) = \frac{1}{a-b} (a^{n+1} - b^{n+1})u(n)$$

$$Z[a^{n-1}u(n-1)] = ?$$

$$Z[a^n u(n)] = \frac{z}{z-a}, |z| > |a|$$

$$Z[a^{n-1}u(n-1)] = z^{-1} \frac{z}{z-a} = \frac{1}{z-a}$$

8、序列的乘积特性

$$Z[x(n)] = X(z) \quad (R_{x1} < |z| < R_{x2})$$

$$Z[y(n)] = Y(z) \quad (R_{y1} < |z| < R_{y2})$$

$$w(n) = x(n)y(n)$$

$$W(z) = \frac{1}{2\pi j} \oint_{c_1} X\left(\frac{z}{V}\right)Y(V)V^{-1}dV \quad W(Z) = \frac{1}{2\pi j} \oint_{c_2} X(V)Y\left(\frac{Z}{V}\right)V^{-1}dV$$

C_1 为 $X\left(\frac{z}{V}\right)$ 与 $Y(V)$ 的ROC重叠区域内逆时针的围线

C_2 为 $X(V)$ 与 $Y\left(\frac{z}{V}\right)$ 的ROC重叠区域内逆时针的围线

$$\text{复卷积分定理} \quad z = e^{j\phi}, v = e^{j\theta}, dv = je^{j\theta} d\theta$$

复卷积定理

$$z = e^{j\phi}, v = e^{j\theta}, dv = je^{j\theta} d\theta$$

$$W(z) = \frac{1}{2\pi j} \oint_c X(e^{j(\phi-\theta)}) Y(e^{j\theta}) e^{-j\theta} je^{j\theta} d\theta$$

$$= \frac{1}{2\pi j} \int_{-\pi}^{\pi} X(e^{j(\phi-\theta)}) Y(e^{j\theta}) e^{-j\theta} je^{j\theta} d\theta$$

$$= \frac{1}{2\pi} \int_{-\pi}^{\pi} X(e^{j(\phi-\theta)}) Y(e^{j\theta}) d\theta$$

周期卷积

$$\begin{aligned}
W(z) &= Z[x(n)y(n)] = \sum_{n=-\infty}^{\infty} x(n)y(n)z^{-n} \\
&= \sum_{n=-\infty}^{\infty} x(n) \left[\frac{1}{2\pi j} \oint_{c1} Y(z)z^{n-1} dz \right] z^{-n} \\
&= \frac{1}{2\pi j} \sum_{n=-\infty}^{\infty} x(n) \left[\oint_{c1} Y(V)V^n \cdot V^{-1} dV \right] z^{-n} \\
&= \frac{1}{2\pi j} \oint_{c1} \sum_{n=-\infty}^{\infty} x(n) \left(\frac{z}{V} \right)^{-n} \cdot Y(V)V^{-1} dV \\
&= \frac{1}{2\pi j} \oint_{c1} X\left(\frac{z}{V}\right)Y(V)V^{-1} dV
\end{aligned}$$

Parseval定理

例：求 $Z[na^n u(n)]$, $|a| < 1$

ZT性质:

$$Z[u(n)] = \frac{z}{z-1}, (|z| > 1)$$

$$Z[nu(n)] = -z \frac{d}{dZ} \left[\frac{z}{z-1} \right] = \frac{z}{(z-1)^2}, (|z| > 1)$$

$$Z[a^n nu(n)] = \frac{\frac{z}{a}}{\left(\frac{z}{a} - 1\right)^2} = \frac{az}{(z-a)^2}, (|z| > |a|)$$

Z域卷积性质:

$$X(Z) = Z[nu(n)] = \frac{z}{(z-1)^2}, (|z| > 1)$$

$$Y(Z) = Z[a^n u(n)] = \frac{z}{z-a}, (|z| > |a|)$$

$$Z[na^n u(n)] = \frac{1}{2\pi j} \oint_{c_2} X(V)Y\left(\frac{z}{V}\right)V^{-1}dV$$

$$= \frac{1}{2\pi j} \oint_{c_2} \frac{z}{(V-1)^2(z-aV)} dV, \begin{cases} |V| > 1 \\ \left|\frac{z}{V}\right| > |a|, \dots, 1 < |V| < \left|\frac{z}{a}\right| \end{cases}$$

$$Z[na^n u(n)] = \text{Res}\left[\frac{z}{(V-1)^2(z-aV)}\right]_{V=1} =$$

$$\frac{d}{dV}\left(\frac{z}{z-aV}\right)\Big|_{V=1} = \frac{az}{(z-aV)^2}\Big|_{V=1} = \frac{az}{(z-a)^2}, (|z| > |a|)$$

$$X(z) = \ln(1 + az^{-1}), (|z| > |a|)$$

$$x(n) = z^{-1}[X(z)]$$

$$-z \frac{d}{dz} [\ln(1 + az^{-1})] = -z \frac{-az^{-2}}{1 + az^{-1}} = \frac{a}{z + a} = \frac{az}{z + a} \cdot z^{-1} = Z[nx(n)]$$

$$\therefore nx(n) = z^{-1} \left[\frac{a}{z + a} \right] = z^{-1} \left[1 - \frac{z}{z + a} \right] = \delta(n) - (-a)^n u(n) = -(-a)^n u(n - 1)$$

$$\text{或} = z^{-1} \left[\frac{a}{z + a} \right] = z^{-1} \left[\frac{az}{z + a} \cdot z^{-1} \right] = a \cdot (-a)^{n-1} u(n - 1) = -(-a)^n u(n - 1)$$

$$\therefore x(n) = -\frac{(-a)^n}{n} u(n - 1)$$

7.6 Z平面与S平面的映射关系

- Z平面坐标与S平面坐标关系

$$z = e^{sT} \rightarrow s = \frac{1}{T} \ln z \quad (f_s = 1/T, \omega_s = 2\pi/T)$$

$$s = \sigma + j\omega,$$

$$\begin{aligned} z &= \text{Re}[z] + \text{Im}[z] = re^{j\theta} \\ &= e^{sT} = e^{\sigma T} e^{j\omega T} \end{aligned}$$

$$\therefore r = e^{\sigma T}, \theta = \omega T = 2\pi \frac{\omega}{\omega_s}$$

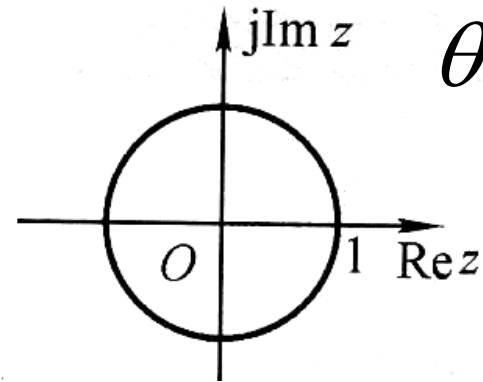
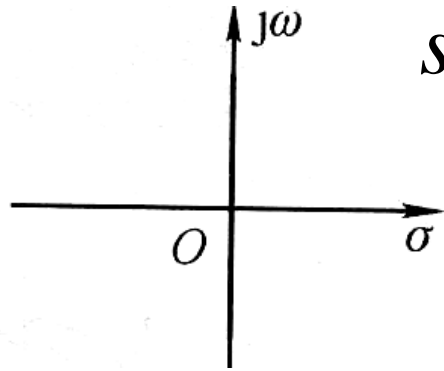
1、虚轴

$$\sigma = 0$$

$$r = 1, |z| = 1$$

$$s = j\omega$$

$$\theta(0 \sim 2\pi)$$

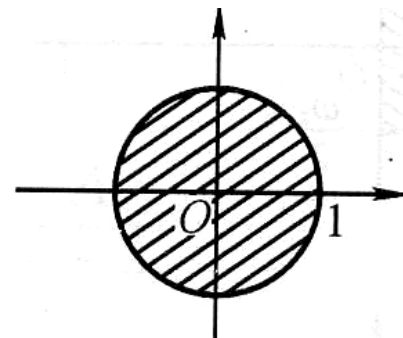
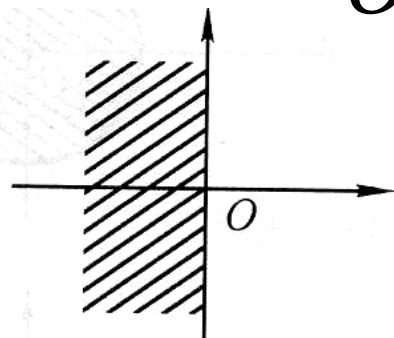


2、左半平面

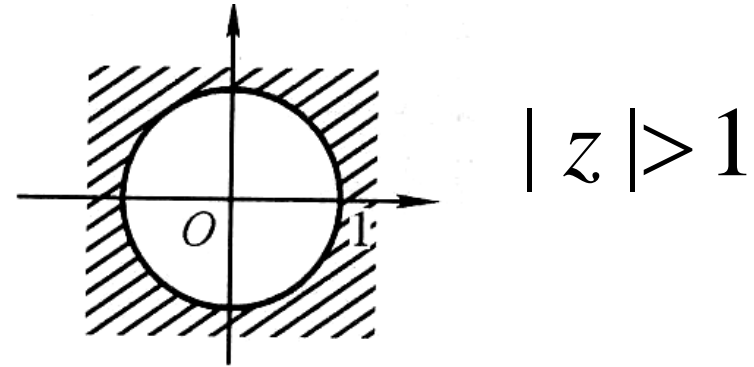
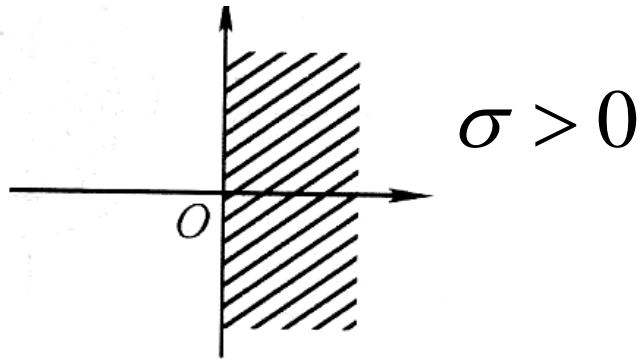
$$\sigma < 0$$

$$r < 1$$

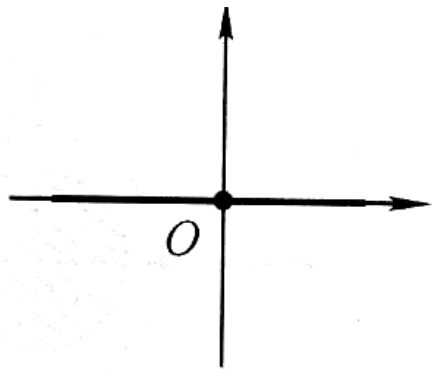
$$|z| < 1$$



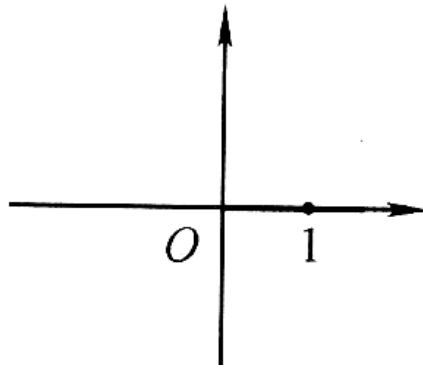
3、右半平面



4、S平面的实轴

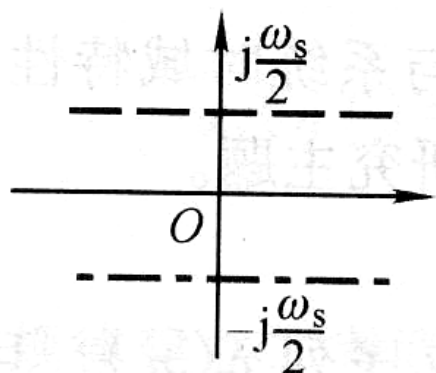


$$\omega = 0$$



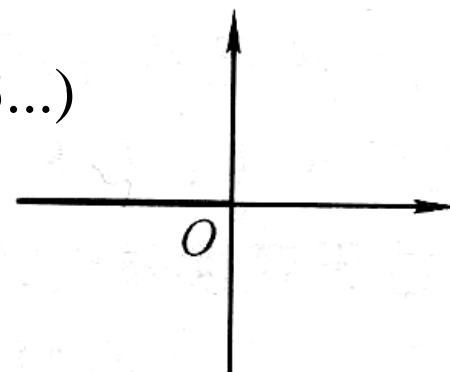
$$\theta = \omega T = 0$$

5、Z为负实轴

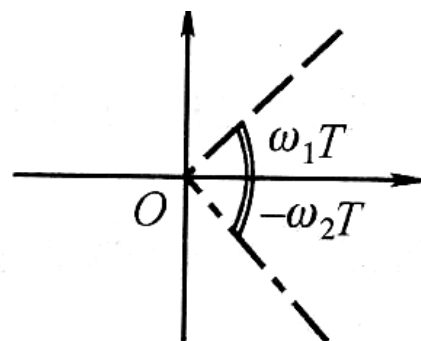
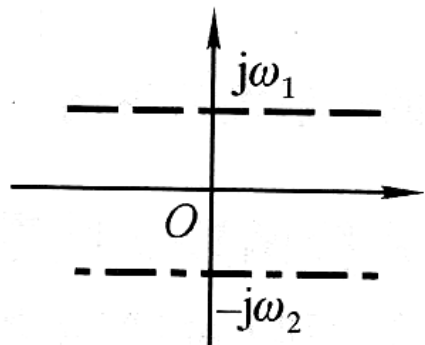


$$\theta = \omega T = k\pi (k = \pm 1, \pm 3 \dots)$$

$$\omega = \frac{k\pi}{T} = \frac{k}{2}\omega_s$$

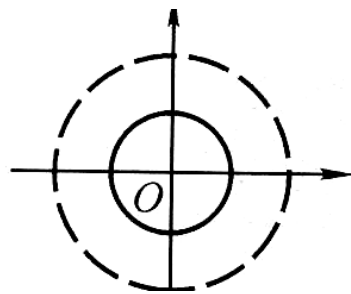
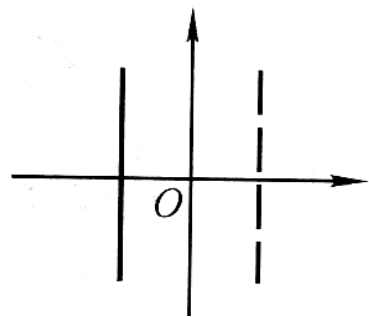


6、平行于实轴的直线



在S平面沿虚轴的移动对应于在Z轴上沿单位圆旋转

7、平行于虚轴的直线



7.7 差分方程的ZT解

1、二阶差分方程的ZT解

$$y(n) + a_1 y(n-1) + a_2 y(n-2) = b_0 x(n) + b_1 x(n-1)$$

边界条件 $y(-1), y(-2)$

两边同时单边ZT

$$Z[y(n-n_0)u(n)] = z^{-n_0} [Y(z) + \sum_{m=-n_0}^{-1} y(m)z^{-m}]$$

$$\begin{aligned} Y(z) + a_1 [z^{-1}Y(z) + y(-1)] + a_2 [z^{-2}Y(z) + z^{-1}y(-1) + y(-2)] \\ = b_0 X(z) + b_1 z^{-1} X(z) \end{aligned}$$

$$Y(z) = \frac{b_0 + b_1 z^{-1}}{1 + a_1 z^{-1} + a_2 z^{-2}} X(z) + \frac{-(a_1 + a_2 z^{-1})y(-1) - a_2 y(-2)}{1 + a_1 z^{-1} + a_2 z^{-2}}$$

$$= Y_{zs}(z) + Y_{zi}(z)$$

如果 $y(-1) = y(-2) = 0$,即零状态

$$Y(z) = Y_{zS}(z) = \frac{b_0 + b_1 z^{-1}}{1 + a_1 z^{-1} + a_2 z^{-2}} X(z)$$
$$= H(z)X(z)$$

2、N阶差分方程

$$\sum_{k=0}^N a_k y(n-k) = \sum_{r=0}^M b_r x(n-r)$$

$$\sum_{k=0}^N a_k z^{-k} [Y(z) + \sum_{l=-k}^{-1} y(l)z^{-l}] = \sum_{r=0}^M b_r z^{-r} X(z)$$

$$Y_{zs}(z) = \frac{\sum_{r=0}^M b_r z^{-r}}{\sum_{k=0}^N a_k z^{-k}} X(z)$$

$$\text{系统函数 } H(z) = \frac{Y(z)}{X(z)} = \frac{\sum_{r=0}^M b_r z^{-r}}{\sum_{k=0}^N a_k z^{-k}}$$

$$\text{例: } y(n) - 5y(n-1) + 6y(n-2) = u(n)$$

$$y(-1) = 3, y(-2) = 2, \text{ 求 } y(n), y_{ZI}(n), y_{ZS}(n)$$

$$Y(z) - 5Z^{-1}Y(z) - 5y(-1) + 6z^{-2}Y(z) + 6z^{-1}y(-1) + 6y(-2) = \frac{z}{z-1}$$

$$Y(z) = \frac{1}{1-5z^{-1}+6z^{-2}} \cdot \frac{z}{z-1} + \frac{-[-5y(-1)+6y(-2)+6Z^{-1}y(-1)]}{1-5z^{-1}+6z^{-2}}$$

$$\therefore Y_{ZS}(z) = \frac{z^3}{(z-1)(z^2-5z+6)} = \frac{\frac{1}{2}z}{z-1} + \frac{-4z}{z-2} + \frac{\frac{9}{2}z}{z-3}$$

$$Y_{ZI}(z) = \frac{3-18z^{-1}}{1-5z^{-1}+6z^{-2}} = \frac{3z^2-18z}{(z^2-5z+6)} = \frac{12z}{z-2} + \frac{-9z}{z-3}$$

$$\therefore y_{ZS}(n) = \left(\frac{1}{2} - 4 \times 2^n + \frac{9}{2} \times 3^n\right)u(n), y_{ZI}(n) = (12 \times 2^n - 9 \times 3^n)u(n)$$

$$\therefore y(n) = y_{ZS}(n) + y_{ZI}(n) = \left(\frac{1}{2} + 8 \times 2^n - \frac{9}{2} \times 3^n\right)u(n)$$

7.8 系统函数

1、单位样值响应求系统函数

$$H(z) = \frac{Y(z)}{X(z)} = \frac{\sum_{r=0}^M b_r z^{-r}}{\sum_{k=0}^N a_k z^{-k}} = G \cdot \frac{\sum_{r=1}^M (1 - z_r z^{-1})}{\sum_{k=1}^N (1 - p_k z^{-1})},$$

z_r 是 $H(z)$ 的零点, p_k 是 $H(z)$ 的极点.

$$Y(z) = H(z)X(z)$$

$$x(n) = \delta(n) \rightarrow X(z) = 1$$

$$\therefore h(n) = y(n) = Z^{-1}[H(z)]$$

$$\begin{array}{ccc} & \text{ZT} & \\ H(z) & \longleftrightarrow & h(n) \\ & \text{IZT} & \end{array}$$

$$\text{例: } y(n) + 3y(n-1) + 2y(n-2) = x(n) + x(n-1)$$

求 $H(z)$, $h(n)$

$$Y(z) + 3z^{-1}Y(z) + 2z^{-2}Y(z) = X(z) + z^{-1}X(z)$$

$$(1 + 3z^{-1} + 2z^{-2})Y(z) = (1 + z^{-1})X(z)$$

$$H(z) = \frac{Y(z)}{X(z)} = \frac{1 + z^{-1}}{1 + 3z^{-1} + 2z^{-2}} = \frac{z}{z + 2}$$

$$h(n) = (-2)^n u(n)$$

2、系统函数的零极点与时间特性的关系

$$H(z) = \frac{\sum_{r=0}^M b_r z^{-r}}{\sum_{k=0}^N a_k z^{-k}} = G \cdot \frac{\sum_{r=1}^M (1 - z_r z^{-1})}{\sum_{k=1}^N (1 - p_k z^{-1})},$$

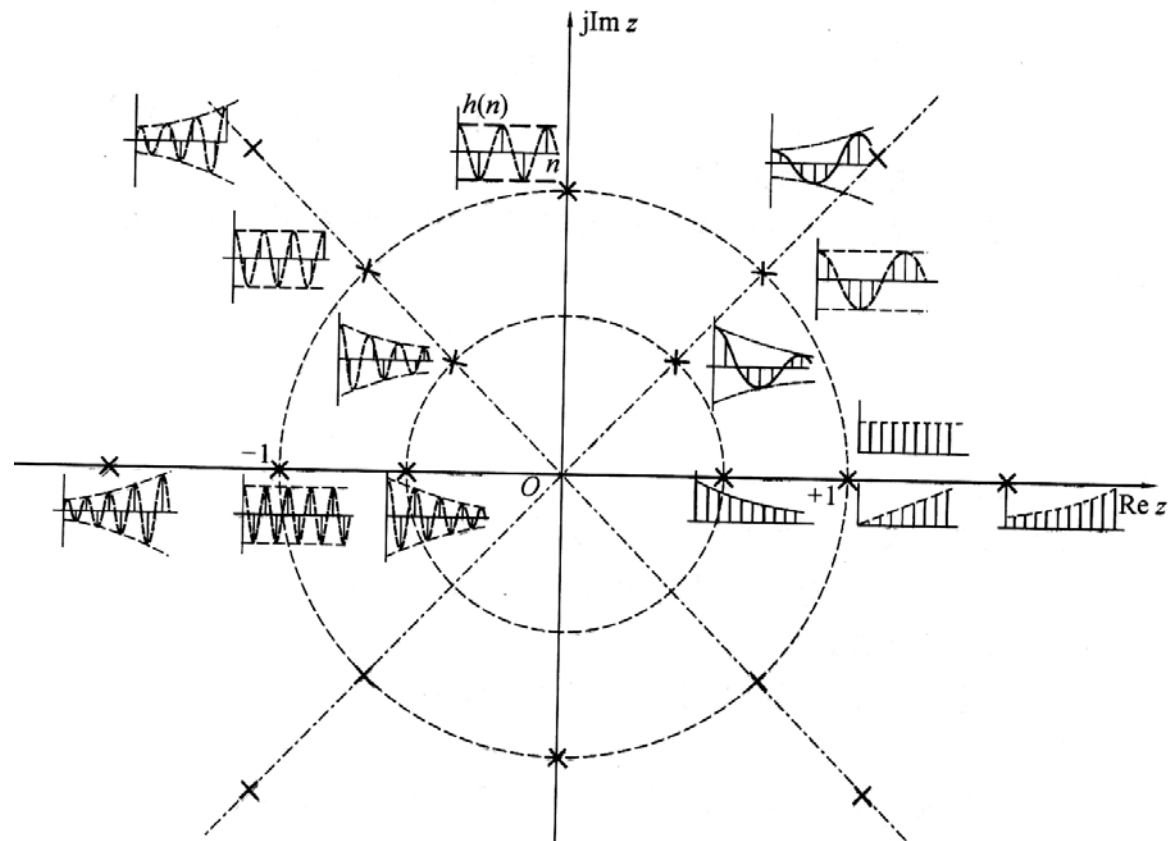
z_r 是 $H(z)$ 的零点， p_k 是 $H(z)$ 的极点

$$\frac{H(z)}{z} = \sum_{k=0}^N \frac{A_k}{z - p_k} = \frac{A_0}{z} + \sum_{k=1}^N \frac{A_k}{z - p_k}$$

$$\therefore H(z) = A_0 + \sum_{k=1}^N \frac{A_k z}{z - p_k}$$

$$\therefore h(n) = Z^{-1}[H(z)] = A_0 \delta(n) + \sum_{k=1}^N A_k (p_k)^n u(n)$$

- 极点在单位圆与正实轴的交点上 ($z=1$), 则 $h(n)$ 为 $u(n)$
- 极点在单位圆上, 并以共扼复数形式出现, 则 $h(n)$ 等幅振荡
- 极点在单位圆内, 则 $h(n)$ 指数衰减减幅振荡
- 极点在单位圆外, 则 $h(n)$ 为增幅振荡



3、系统的稳定性

– 系统的稳定性

$$\sum_{n=-\infty}^{\infty} |h(n)| < \infty$$

– 极点判断系统的稳定性

- 极点在单位圆内，系统稳定
- 极点在单位圆上，系统边界稳定
- 极点在单位圆外，系统不稳定

例：系统差分方程： $6y(n) - 5y(n-1) + y(n-2) = x(n)$

(1) 求 $H(z)$ ，讨论稳定性，收敛性

(2) 求 $h(n)$, (3) $x(n) = 10u(n)$, 求 $y_{zs}(n)$

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

极点 $p_1 = \frac{1}{2}$, $p_2 = \frac{1}{3}$, 均在单位圆内 \therefore 系统稳定

当 $z \rightarrow \infty$ 时, $H(z)$ 为有限值, 因果系统 \therefore ROC为 $|z| > \frac{1}{2}$

$$(2) H(z) = \frac{-1/3}{z-1/3} z + \frac{1/2}{z-1/2} z$$

$$h(n) = \left[\frac{1}{2} \left(\frac{1}{2}\right)^n - \frac{1}{3} \left(\frac{1}{3}\right)^n \right] u(n)$$

$$(3) Y_{zs}(z) = H(z)X(z) = \frac{\frac{1}{6}z^2}{\left(z-\frac{1}{2}\right)\left(z-\frac{1}{3}\right)} \cdot \frac{10z}{z-1} = \frac{5z}{z-1} + \frac{-5z}{z-\frac{1}{2}} + \frac{\frac{5}{3}z}{z-\frac{1}{3}}$$

$$y_{zs}(n) = \left[5 - 5 \times \left(\frac{1}{2}\right)^n + \frac{5}{3} \times \left(\frac{1}{3}\right)^n \right] u(n)$$

7.9 离散系统的频响

1、序列的FT

– 连续时间 $x(t)$ 的FT

- $X(s)$ 的极点在 S 平面的左半平面

$$X(j\omega) = X(s) |_{s=j\omega}$$

– 离散时间 $x(n)$ 的ZT

$$X(z) = \sum_{n=-\infty}^{\infty} x(n)z^{-n}$$

$$x(n) = \frac{1}{2\pi j} \oint_c X(z)z^{n-1} dz$$

– S平面虚轴对应Z平面上的单位圆

$$X(e^{j\omega}) = X(z)|_{z=e^{j\omega}} = \sum_{n=-\infty}^{\infty} x(n)e^{-jn\omega}$$

$$x(n) = \frac{1}{2\pi j} \oint_c X(e^{j\omega}) e^{jn\omega} e^{-j\omega} j e^{j\omega} d\omega = \frac{1}{2\pi j} \int_{-\pi}^{\pi} X(e^{j\omega}) e^{jn\omega} d\omega$$

– 离散时间傅氏变换DTFT

$$DTFT[x(n)] = X(e^{j\omega}) = \sum_{n=-\infty}^{\infty} x(n)e^{-jn\omega}$$

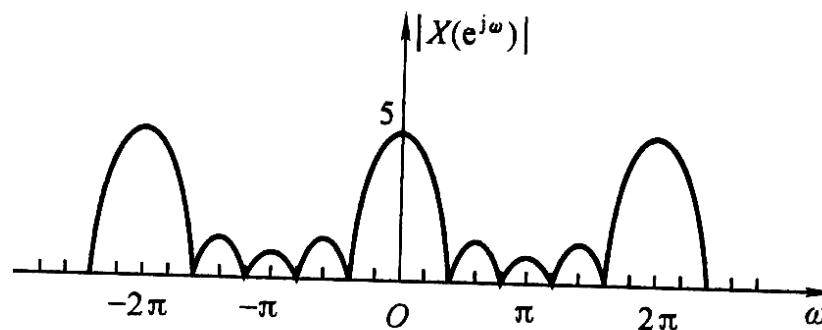
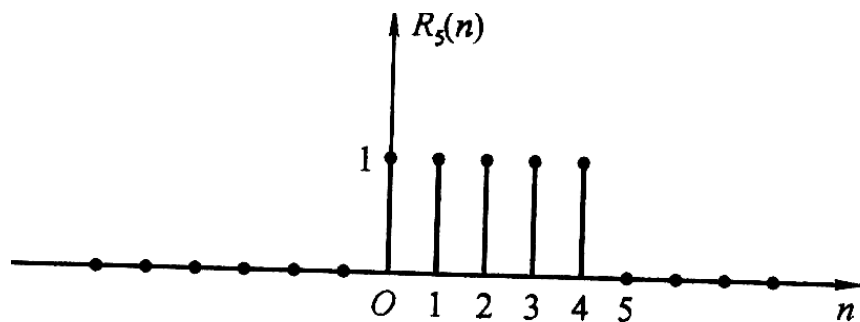
$$IDTFT[X(e^{j\omega})] = x(n) = \frac{1}{2\pi} \int_{-\pi}^{\pi} X(e^{j\omega}) e^{jn\omega} d\omega$$

– DTFT的周期性

$X(e^{j\omega})$ 以 2π 为周期

例： $x(n) = R_5(n) = u(n) - u(n-5)$, 求DTFT

$$X(e^{j\omega}) = \sum_{n=0}^4 e^{-j\omega n} = \frac{1 - e^{-5j\omega}}{1 - e^{-j\omega}} = e^{-j2\omega} \frac{\sin(5\omega/2)}{\sin(\omega/2)}$$



2、离散系统的频响

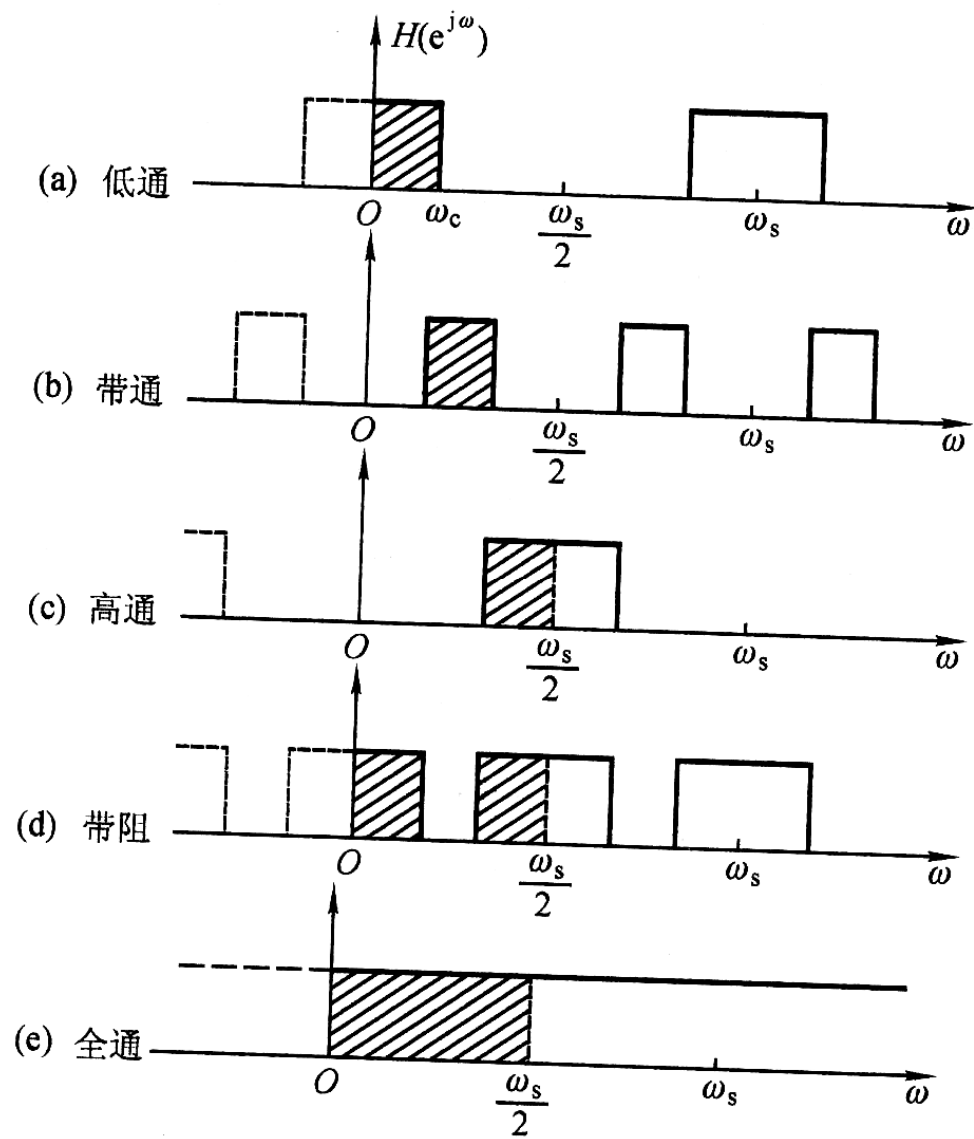
$$H(j\omega) = H(s) \Big|_{s=j\omega}$$

$$H(e^{j\omega}) = H(z) \Big|_{z=e^{j\omega}} = \sum_{n=0}^{\infty} h(n)e^{-jn\omega}$$



$$\begin{aligned} y(n) &= h(n) * x(n) = \sum_{m=0}^{\infty} h(m)e^{j\omega(n-m)} \\ &= \left[\sum_{m=0}^{\infty} h(m)e^{-j\omega m} \right] e^{j\omega n} = H(e^{j\omega})e^{j\omega n} \end{aligned}$$

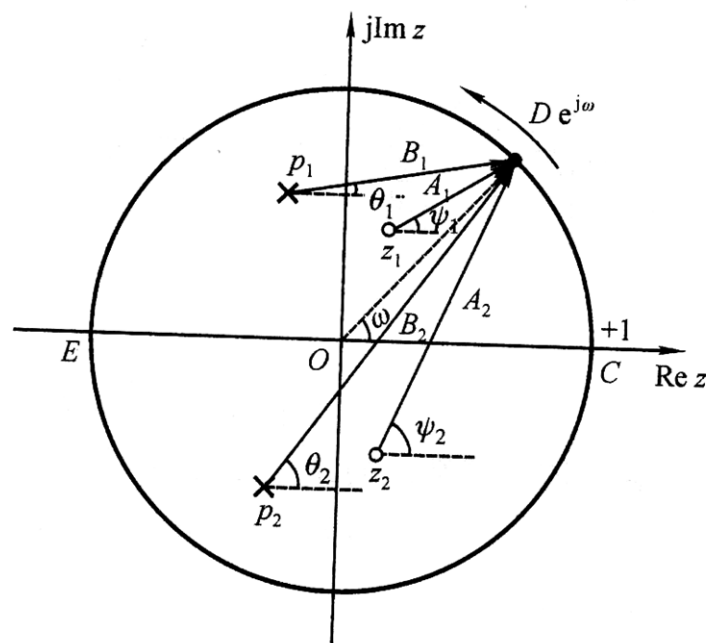
输入信号为虚指或正弦序列时，输入也是一同频的虚指或正弦序列，模及相角被系统函数调制



3、频率响应的几何确定法

$$H(z) = G \cdot \frac{\prod_{r=1}^M (z - z_r)}{\prod_{k=1}^N (z - p_k)}$$

$$H(e^{j\omega}) = G \cdot \frac{\prod_{r=1}^M (e^{j\omega} - z_r)}{\prod_{k=1}^N (e^{j\omega} - p_k)} = G \cdot \frac{A_1 A_2 \cdots A_M}{B_1 B_2 \cdots B_N} e^{j[(\varphi_1 + \varphi_2 + \cdots + \varphi_M) - (\theta_1 + \theta_2 + \cdots + \theta_N)]}$$



例: $H(z) = \frac{z}{z-a}, (0 < a < 1), |z| > a$

试求:(1) $h(n)$, (2)画出方框图 (3) 画零极点图

(4) 求 $|H(e^{j\omega})|$ 和 $\varphi(\omega)$, (5)若 $x(n) = e^{j\omega n}u(n)$, 求 $y(n)$

$$(1) h(n) = Z^{-1}[H(z)] = a^n u(n)$$

$$(2) H(z) = \frac{Y(z)}{X(z)} = \frac{z}{z-a} = \frac{1}{1-az^{-1}}$$

$$(1-az^{-1})Y(z) = X(z)$$

$$y(n) = x(n) + ay(n-1)$$

$$(3) H(z) = \frac{z}{z-a}, 0 < a < 1$$

$$(4) H(e^{j\omega}) = H(z) \Big|_{z=e^{j\omega}} = \frac{e^{j\omega}}{e^{j\omega} - a} = \frac{1}{1 - ae^{-j\omega}} = \frac{1}{1 - a \cos \omega + ja \sin \omega}$$

$$|H(e^{j\omega})| = \frac{1}{\sqrt{(1 - a \cos \omega)^2 + (a \sin \omega)^2}} = \frac{1}{\sqrt{1 + a^2 - 2a \cos \omega}}$$

$$\varphi(\omega) = -\operatorname{tg}^{-1} \frac{\sin \omega}{\cos \omega - a}$$

$$(5) X(z) = \frac{z}{z - e^{j\omega}}, |z| > 1$$

$$Y(z) = H(z)X(z) = \frac{z^2}{(z - a)(z - e^{j\omega})} = \frac{a}{a - e^{j\omega}} \frac{z}{z - a} - \frac{e^{j\omega}}{a - e^{j\omega}} \frac{z}{z - e^{j\omega}}$$

$$y(n) = \frac{1}{a - e^{j\omega}} [a^{n+1} - e^{j(n+1)\omega}] u(n)$$

暂态响应

稳态响应

例：考虑一个二阶（IIR）因果系统：

$$y(n) = K_1 y(n-1) + K_2 y(n-2) + x(n), \quad k_1, k_2 \text{ 为常数}$$

要求：(1)画方框图 (2) 求 $H(z)$ 并标出零极点

(3) 计算 $h(n)$, $n \geq 0 (k_1^2 / 4 + k_2 < 0)$

$$(1) Y(z) = K_1 z^{-1} Y(z) + K_2 z^{-2} Y(z) + X(z)$$

$$H(z) = \frac{Y(z)}{X(z)} = \frac{1}{1 - K_1 z^{-1} - K_2 z^{-2}} = \frac{z^2}{z^2 - K_1 z - K_2} = \frac{z^2}{(z - p_1)(z - p_2)}$$

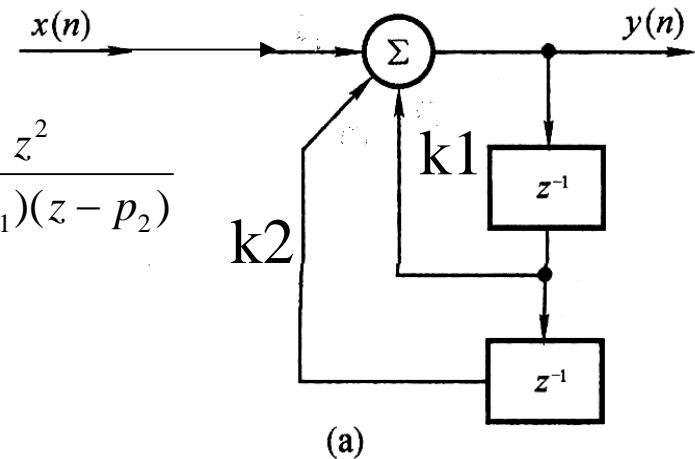
当 $\frac{K_1^2}{4} + K_2 < 0$ 时

$$p_1 = r e^{j\theta}, p_2 = r e^{-j\theta}, \theta = \omega_0 T, T = \frac{2\pi}{\omega_s}$$

$$(z - p_1)(z - p_2) = (z - r e^{j\omega_0 T})(z - r e^{-j\omega_0 T}) = z^2 - 2r \cos \omega_0 T z + r^2 = r^2 - K_1 z - K_2$$

$$\begin{cases} r^2 = -k_2 \\ 2r \cos \omega_0 T = k_1 \end{cases} \Rightarrow \begin{cases} r = \sqrt{-k_2} \\ \omega_0 = \frac{1}{T} \cos^{-1} \frac{k_1}{2\sqrt{-k_2}} \end{cases}$$

$\omega = \omega_0$ 时系统共振



$$(3)h(n) = z^{-1}[H(z)] = \frac{1}{2\pi j} \oint_C H(z)z^{n-1} dz$$

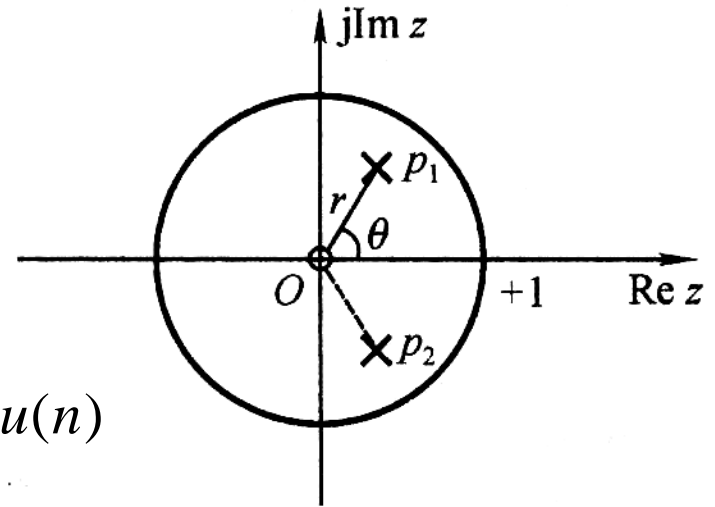
$$= \text{Re } s[H(z)z^{n-1}]|_{z=p_1} + \text{Re } s[H(z)z^{n-1}]|_{z=p_2}$$

$$h_1(n) = \text{Re } s[H(z)z^{n-1}]|_{z=p_1} = (z - p_1) \frac{z^{n+1}}{(z - p_1)(z - p_2)} \Big|_{z=p_1} = \frac{(re^{j\omega_0 T})^{n+1}}{re^{j\omega_0 T} - re^{-j\omega_0 T}}$$

$$= r^n \frac{e^{j(n+1)\omega_0 T}}{2j \sin \omega_0 T}$$

$$h_2(n) = \text{Re } s[H(z)z^{n-1}]|_{z=p_2} = r^n \frac{e^{-j(n+1)\omega_0 T}}{-2j \sin \omega_0 T}$$

$$h(n) = h_1(n) + h_2(n) = \frac{r^n}{\sin \omega_0 T} \sin[(n+1)\omega_0 T] u(n)$$



作业

8-1 (6) (7) (8) (9)

8-4

8-5

8-6

8-12

8-19 (1)

8-21 (1) (3) (5)

8-27

8-30