

從信號與系統到控制

單元：數學工具-5

多重的連續時間三角與指數函數之積分

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單元學習目標與大綱

- 討論連續時間傅立葉級數計算過程中，
- 多重三角函數與指數函數之積分計算過程

連續時間三角函數

$$e^{js} = \cos(s) + j \sin(s)$$

$$a_k = \frac{1}{T} \int_T (1 + \sin(\omega_0 t) + 2\cos(\omega_0 t) + \cos(2\omega_0 t + \frac{\pi}{4})) e^{-jk\omega_0 t} dt$$

$$k = 0$$

$$a_0 = \frac{1}{T} \int_T (1 + \sin(\omega_0 t) + 2\cos(\omega_0 t) + \cos(2\omega_0 t + \frac{\pi}{4})) 1 dt$$

連續時間三角函數

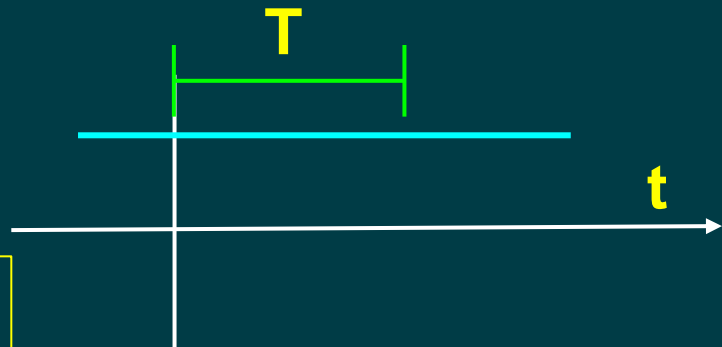
$$a_0 = \frac{1}{T} \int_T \left(1 + \sin(\omega_0 t) + 2\cos(\omega_0 t) + \cos\left(2\omega_0 t + \frac{\pi}{4}\right) \right) dt$$

$$= \frac{1}{T} \int_T 1 dt + \frac{1}{T} \int_T \sin(\omega_0 t) dt$$

$$+ \frac{1}{T} \int_T 2\cos(\omega_0 t) dt + \frac{1}{T} \int_T \cos\left(2\omega_0 t + \frac{\pi}{4}\right) dt$$

三角函數一個週期的積分

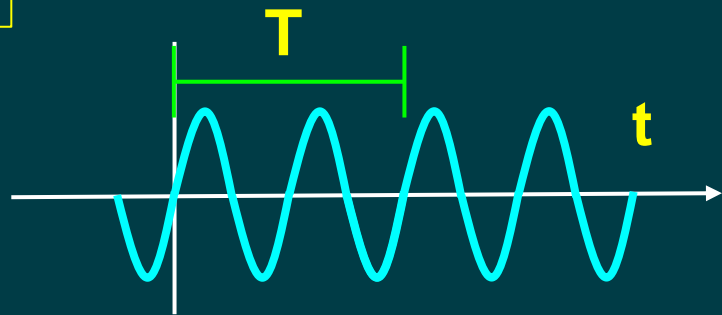
$$\int_T 1 \, dt = T$$



$$\omega_0 = \frac{2\pi}{T}$$

$$\int_T \sin(k \omega_0 t) \, dt = 0$$

$$\int_T \cos(k \omega_0 t) \, dt = 0$$



連續時間三角函數

$$a_0 = \frac{1}{T} \int_T 1 dt + \frac{1}{T} \int_T \sin(\omega_0 t) dt + \frac{1}{T} \int_T 2 \cos(\omega_0 t) dt + \frac{1}{T} \int_T \cos(2\omega_0 t + \frac{\pi}{4}) dt$$

連續時間三角函數

$$a_0 = \frac{1}{T} \int_T 1 dt$$

$$= \frac{1}{T} T = 1$$

連續時間三角函數

$$e^{js} = \cos(s) + j \sin(s)$$

$$k=1 \quad a_1 = \frac{1}{T} \int_T \left(1 + \sin(\omega_0 t) + 2\cos(\omega_0 t) + \cos\left(2\omega_0 t + \frac{\pi}{4}\right) \right) e^{-j1\omega_0 t} dt$$

$$= \frac{1}{T} \int_T e^{-j1\omega_0 t} dt + \frac{1}{T} \int_T \sin(\omega_0 t) e^{-j1\omega_0 t} dt$$

$$+ \frac{1}{T} \int_T 2\cos(\omega_0 t) e^{-j1\omega_0 t} dt + \frac{1}{T} \int_T \cos\left(2\omega_0 t + \frac{\pi}{4}\right) e^{-j1\omega_0 t} dt$$

三角函數與指數函數一個週期的積分

$$\int_T e^{j k \omega_0 t} dt = 0$$

$$\int_T \cos(m \omega_0 t) e^{j n \omega_0 t} dt = \frac{1}{2} T \quad m = n$$
$$= 0 \quad m \neq n$$

$$\int_T \sin(m \omega_0 t) e^{j n \omega_0 t} dt = j \frac{1}{2} T \quad m = n$$
$$= 0 \quad m \neq n$$

連續時間三角函數

$$\begin{aligned} a_1 = & \frac{1}{T} \int_T e^{-j\omega_0 t} dt + \frac{1}{T} \int_T \sin(\omega_0 t) e^{-j\omega_0 t} dt \\ & + \frac{1}{T} \int_T 2\cos(\omega_0 t) e^{-j\omega_0 t} dt + \frac{1}{T} \int_T \cos(2\omega_0 t + \frac{\pi}{4}) e^{-j\omega_0 t} dt \end{aligned}$$

連續時間三角函數

$$a_1 = + \frac{1}{T} \int_T \sin(\omega_0 t) e^{-j\omega_0 t} dt$$

$$+ \frac{1}{T} \int_T 2\cos(\omega_0 t) e^{-j\omega_0 t} dt$$

$$= \frac{1}{T} \left(2 \frac{1}{2} T - j \frac{1}{2} T \right)$$

$$= 1 - j \frac{1}{2}$$

$$\int_T \cos(\omega_0 t) e^{j\omega_0 t} dt = \frac{1}{2} T$$

$$\int_T \sin(\omega_0 t) e^{j\omega_0 t} dt = j \frac{1}{2} T$$

連續時間三角函數

$$e^{js} = \cos(s) + j \sin(s)$$

$$a_2 = \frac{1}{T} \int_T \left(1 + \sin(\omega_0 t) + 2\cos(\omega_0 t) + \cos\left(2\omega_0 t + \frac{\pi}{4}\right) \right) e^{-j2\omega_0 t} dt$$

$$= \frac{1}{T} \int_T e^{-j2\omega_0 t} dt + \frac{1}{T} \int_T \sin(\omega_0 t) e^{-j2\omega_0 t} dt$$

$$+ \frac{1}{T} \int_T 2\cos(\omega_0 t) e^{-j2\omega_0 t} dt + \frac{1}{T} \int_T \cos\left(2\omega_0 t + \frac{\pi}{4}\right) e^{-j2\omega_0 t} dt$$

三角函數與指數函數一個週期的積分

$$\int_T e^{j k \omega_0 t} dt = 0$$

$$\int_T \cos(m \omega_0 t) e^{j n \omega_0 t} dt = \frac{1}{2} T \quad m = n$$
$$= 0 \quad m \neq n$$

$$\int_T \sin(m \omega_0 t) e^{j n \omega_0 t} dt = j \frac{1}{2} T \quad m = n$$
$$= 0 \quad m \neq n$$

連續時間三角函數

$$\begin{aligned} a_2 = & \frac{1}{T} \int_T e^{-j2\omega_0 t} dt + \frac{1}{T} \int_T \sin(\omega_0 t) e^{-j2\omega_0 t} dt \\ & + \frac{1}{T} \int_T 2\cos(\omega_0 t) e^{-j2\omega_0 t} dt + \frac{1}{T} \int_T \cos(2\omega_0 t + \frac{\pi}{4}) e^{-j2\omega_0 t} dt \end{aligned}$$

連續時間三角函數

$$a_2 =$$

$$+ \frac{1}{T} \int_T \cos(2\omega_0 t + \frac{\pi}{4}) e^{-j2\omega_0 t} dt$$

連續時間三角函數

$$\cos(s) = (e^{js} + e^{-js}) / 2$$

$$a_2 = \frac{1}{T} \int_T \cos(2\omega_0 t + \frac{\pi}{4}) e^{-j2\omega_0 t} dt$$

$$\left(e^{j(2\omega_0 t + \frac{\pi}{4})} + e^{-j(2\omega_0 t + \frac{\pi}{4})} \right) / 2 \left(e^{-j2\omega_0 t} \right)$$

$$= \left(e^{j\frac{\pi}{4}} + e^{-j(4\omega_0 t + \frac{\pi}{4})} \right) / 2$$

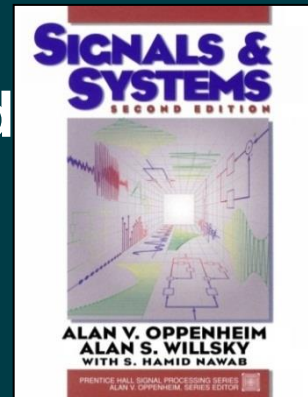
$$= \frac{1}{T} \int_T \frac{1}{2} e^{j\frac{\pi}{4}} dt + \frac{1}{T} \int_T \frac{1}{2} e^{-j(4\omega_0 t + \frac{\pi}{4})} dt$$

連續時間三角函數

$$\begin{aligned} a_2 &= \frac{1}{T} \int_T \frac{1}{2} e^{j\frac{\pi}{4}} dt + \frac{1}{T} \int_T \frac{1}{2} e^{-j(4\omega_0 t + \frac{\pi}{4})} dt \\ &= \frac{1}{T} \left[\frac{1}{2} e^{j\frac{\pi}{4}} T \right] \\ &= \frac{1}{2} \left[\cos\left(\frac{\pi}{4}\right) + j \sin\left(\frac{\pi}{4}\right) \right] \\ &= \frac{1}{2} \left[\frac{\sqrt{2}}{2} + j \frac{\sqrt{2}}{2} \right] = \frac{\sqrt{2}}{4} + j \frac{\sqrt{2}}{4} \end{aligned}$$

參考文獻

- Alan V. Oppenheim, Alan S. Willsky, S. Hamid
Signals & Systems,
Prentice Hall, 2nd Edition, 1997



- **SciLab:**
Open source software for numerical computation
<http://www.scilab.org/>