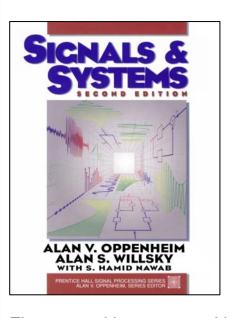
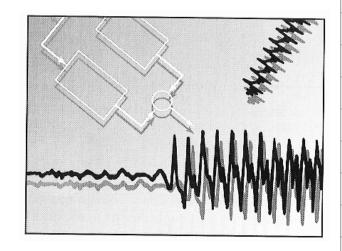
#### Spring 2011

## 信號與系統 Signals and Systems

Chapter SS-1
Signals and Systems



Feng-Li Lian NTU-EE Feb11 – Jun11

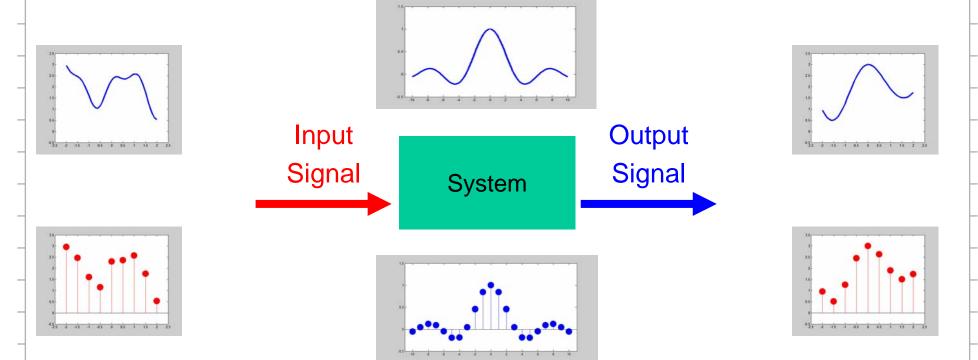


Figures and images used in these lecture notes are adopted from "Signals & Systems" by Alan V. Oppenheim and Alan S. Willsky, 1997

- Introduction
- Continuous-Time & Discrete-Time Signals
- Transformations of the Independent Variable
- Exponential & Sinusoidal Signals
- The Unit Impulse & Unit Step Functions
- Continuous-Time & Discrete-Time Systems
- Basic System Properties

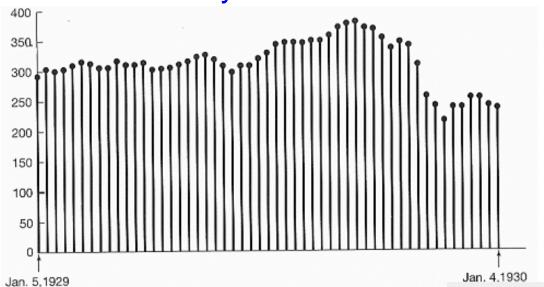
#### Signals & Systems:

- Is about using mathematical techniques to help describe and analyze systems which process signals
  - Signals are variables that carry information
  - Systems process input signals to produce output signals



#### Discrete-Time Signals:

The weekly Dow-Jones stock market index

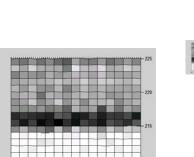


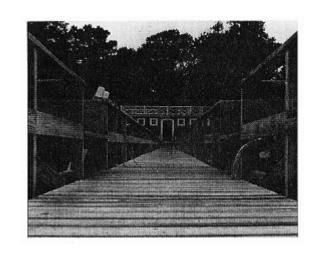
http://big5.jrj.com.cn/

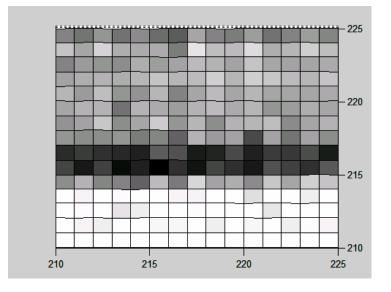


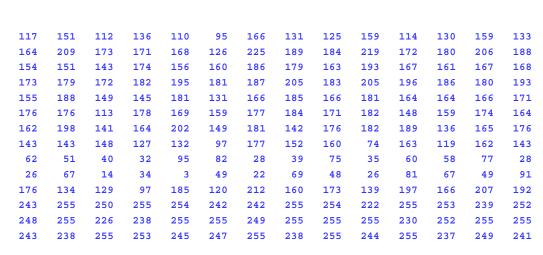
Signals & Systems: Signals

- Discrete-Time Signals:
  - A monochromatic picture





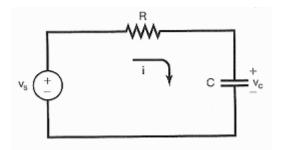




Signals & Systems: Signals

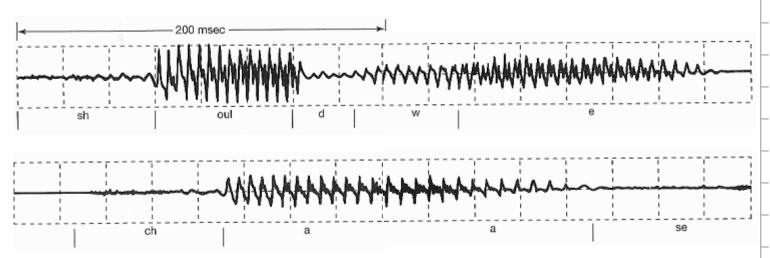
#### Continuous-Time Signals:

 Source voltage & capacity voltage in a simple RC circuit

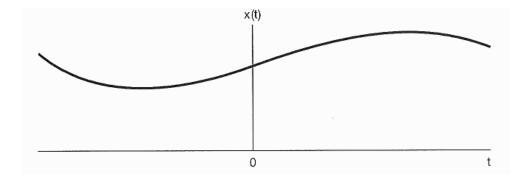


Recording of a speech signal

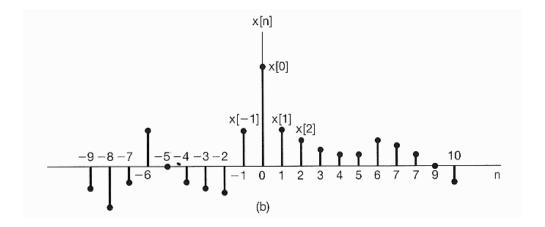




- Graphical Representations of Signals:
  - Continuous-time signals x(t) or x<sub>c</sub>(t)

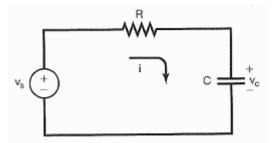


Discrete-time signals x[n] or x<sub>d</sub>[n]



#### Energy & Power of a resistor:

Instantaneous power



$$p(t) = v(t)i(t) = \frac{1}{R}v^2(t)$$

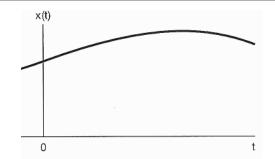
Total energy over a finite time interval

$$\int_{t_1}^{t_2} \frac{p(t)}{p(t)} dt = \int_{t_1}^{t_2} \frac{1}{R} v^2(t) dt$$

Average power over a finite time interval

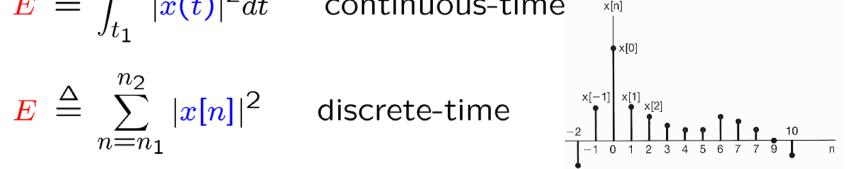
$$\frac{1}{t_2 - t_1} \int_{t_1}^{t_2} p(t) dt = \frac{1}{t_2 - t_1} \int_{t_1}^{t_2} \frac{1}{R} v^2(t) dt$$

- Signal Energy & Power:
  - Total energy over a <u>finite</u> time interval



$$E \stackrel{\triangle}{=} \int_{t_1}^{t_2} |x(t)|^2 dt$$
 continuous-time

$$\mathbf{E} \stackrel{\Delta}{=} \sum_{n=n_1}^{n_2} |\mathbf{x}[n]|^2$$



Time-averaged power over a finite time interval

$$P \stackrel{\triangle}{=} \frac{1}{t_2 - t_1} \int_{t_1}^{t_2} |x(t)|^2 dt \quad \text{continuous-time}$$

$$P \triangleq \frac{1}{n_2 - n_1 + 1} \sum_{n=n_1}^{n_2} |x[n]|^2 \quad \text{discrete-time}$$

#### Signal Energy & Power:

Total energy over an <u>infinite</u> time interval

$$\underline{E}_{\infty} \stackrel{\triangle}{=} \lim_{T \to \infty} \int_{-T}^{T} |x(t)|^2 dt = \int_{-\infty}^{+\infty} |x(t)|^2 dt$$

$$\underline{E}_{\infty} \stackrel{\triangle}{=} \lim_{N \to \infty} \sum_{n=-N}^{+N} |x[n]|^2 = \sum_{n=-\infty}^{+\infty} |x[n]|^2$$

Time-averaged power over an infinite time interval

$$P_{\infty} \stackrel{\triangle}{=} \lim_{T \to \infty} \frac{1}{2T} \int_{-T}^{T} |x(t)|^2 dt$$

$$P_{\infty} \stackrel{\triangle}{=} \lim_{N \to \infty} \frac{1}{2N+1} \sum_{n=-N}^{+N} |x[t]|^2$$

Three Classes of Signals:

$$E_{\infty} = \lim_{T \to \infty} \int_{-T}^{T} |x(t)|^{2} dt$$

$$P_{\infty} = \lim_{T \to \infty} \frac{1}{2T} \int_{-T}^{T} |x(t)|^{2} dt$$

Finite total energy & zero average power

$$0 \le E_{\infty} < \infty \quad \Rightarrow \quad P_{\infty} = \lim_{T \to \infty} \frac{E_{\infty}}{2T} = 0$$

Finite average power & infinite total energy

$$0 \le P_{\infty} < \infty \quad \Rightarrow \quad E_{\infty} = \infty \text{ (if } P_{\infty} > 0)$$

Infinite average power & infinite total energy

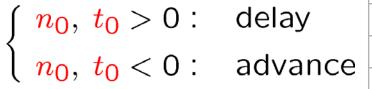
$$P_{\infty} = \infty$$
 &  $E_{\infty} = \infty$ 

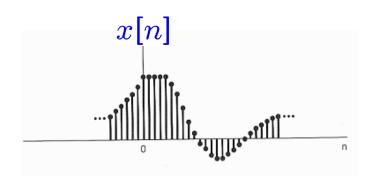


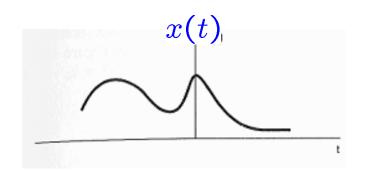


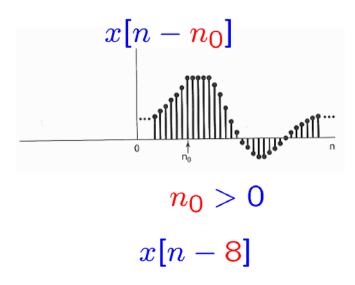
- Continuous-Time & Discrete-Time Signals
- Transformations of the Independent Variable
  - Time Shift
  - Time Reversal
  - Time Scaling
  - Periodic Signals
  - Even & Odd Signals
- Exponential & Sinusoidal Signals
- The Unit Impulse & Unit Step Functions
- Continuous-Time & Discrete-Time Systems
- Basic System Properties

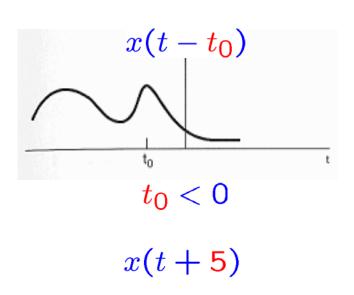
#### ■ Time Shift:



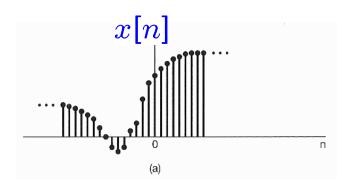


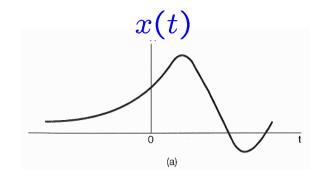


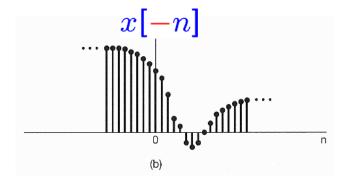


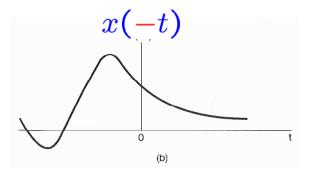


## ■ Time Reversal:

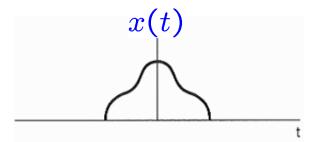




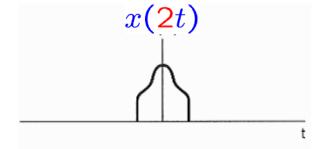




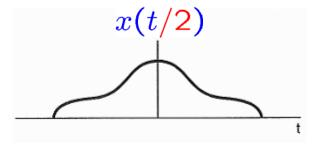
## Time Scaling:



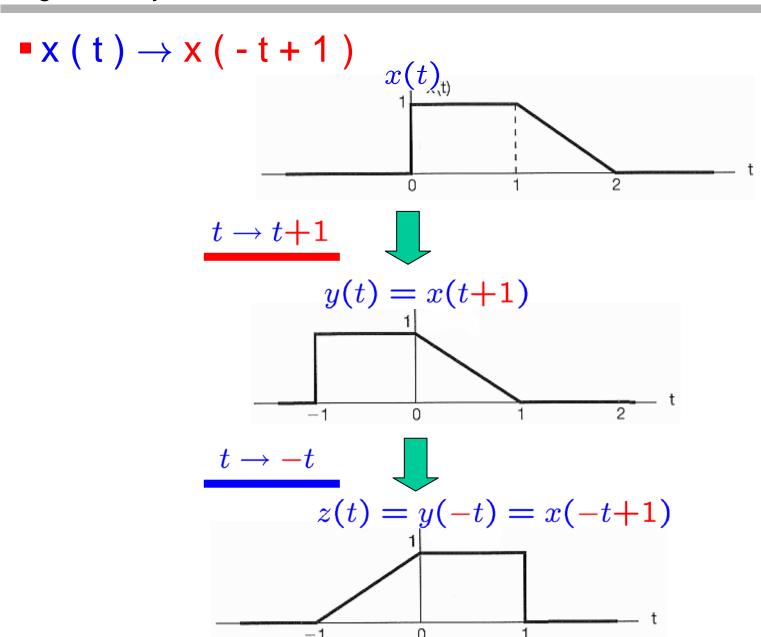
 $t \rightarrow 2t$ 



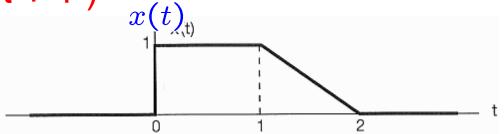
 $t \rightarrow t/2$ 



#### Signals & Systems: Transformation

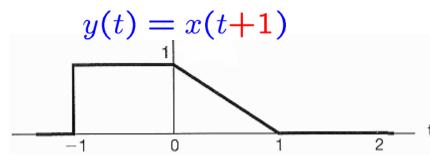


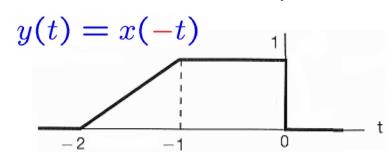




$$t \rightarrow t+1$$





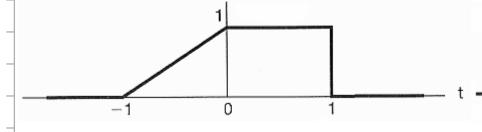


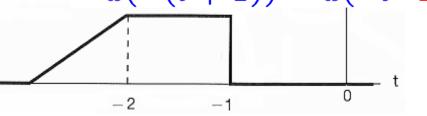


$$z(t) = y(t+1)$$

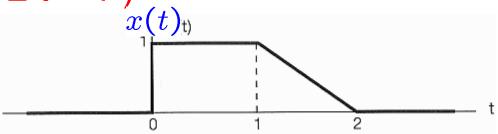
$$z(t) = y(-t) = x(-t+1)$$

$$= x(-(t+1)) = x(-t-1)$$





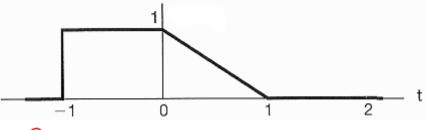
- x (t) → x (3/2 t + 1)



$$|t \rightarrow t+1|$$



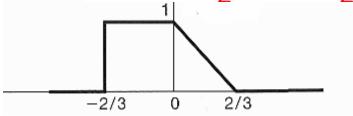
$$y(t) = x(t+1)$$



$$t \to \frac{3}{2}t$$

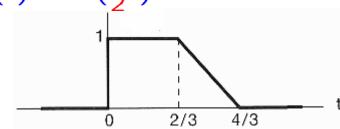


$$z(t) = y(\frac{3}{2}t) = x(\frac{3}{2}t+1)$$



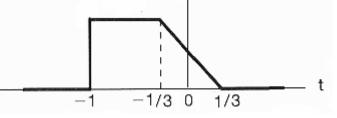
$$t o rac{3}{2} t$$

$$y(t) = x(\frac{3}{2}t)$$



$$t 
ightarrow t + 1$$

$$z(t) = y(t+1) = x(\frac{3}{2}t + \frac{3}{2})$$



Signals & Systems: Transformation

$$\blacksquare x (t) \rightarrow x (at-b)$$

- |a| < 1: linearly stretched</p>

-|a| > 1: linearly compressed

- a < 0: time reversal</p>

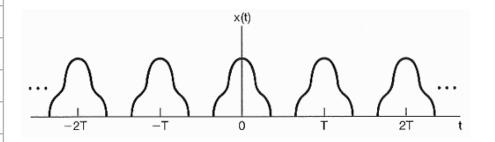
- b > 0: delayed time shift

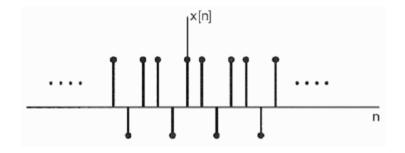
- b < 0: advanced time shift</p>

#### Problems:

- P1.21 for CT
- P1.22 for DT

#### CT & DT Periodic Signals:





$$N = 3$$

$$x(t) = x(t+T)$$
 for  $T > 0$  and all values of  $t$ 

$$x[n] = x[n+N]$$
 for  $N > 0$  and all values of  $n$ 

#### Periodic Signals:

$$x(t) = x(t+T)$$
 for  $T > 0$  and all values of  $t$ 

$$x[n] = x[n+N]$$
 for  $N > 0$  and all values of  $n$ 

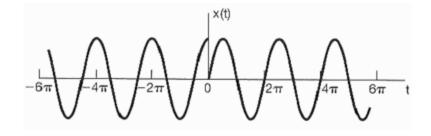
- A periodic signal is unchanged by a time shift of T or N
- They are also periodic with period
  - 2T, 3T, 4T, ...
  - 2N, 3N, 4N, ...
- T or N is called the fundamental period denoted as T<sub>0</sub> or N<sub>0</sub>

#### Signals & Systems: Transformation

Periodic signal ?

$$x(t) = x(t+T) \quad \forall t, T > 0$$

$$x(t) = \begin{cases} \cos(t), & \text{if } t < 0 \\ \sin(t), & \text{if } t \ge 0 \end{cases}$$



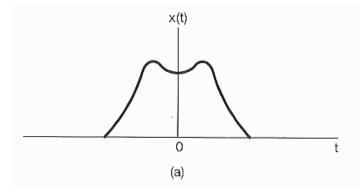
#### Problems:

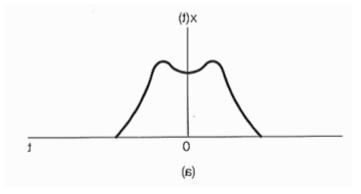
- P1.25 for CT
- P1.26 for DT

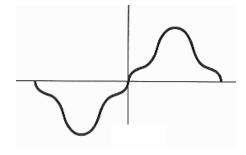
#### Even & odd signals:

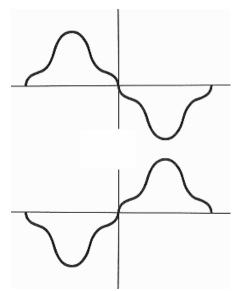
A signal is even if x(-t) = x(t) or x[-n] = x[n]

A signal is odd if x(-t) = -x(t) or x[-n] = -x[n]









## Even-odd decomposition of a signal:

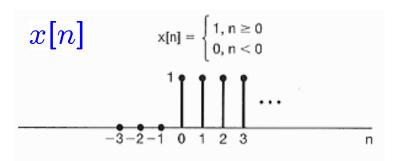
 Any signal can be broken into a sum of one even signal and one odd signal

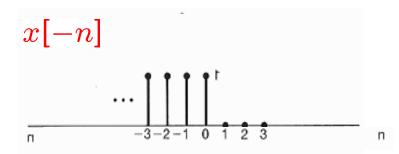
$$\mathcal{E}v\left\{x(t)\right\} = \frac{1}{2}\left[x(t) + x(-t)\right] = \frac{1}{2}\left[x(-t) + x(t)\right]$$

$$\mathcal{O}d\left\{x(t)\right\} = \frac{1}{2}\left[x(t) - x(-t)\right] = -\frac{1}{2}\left[x(-t) - x(t)\right]$$

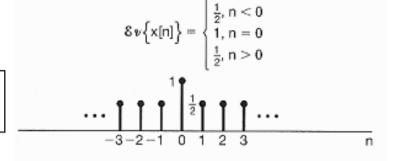
$$\Rightarrow x(t) = \mathcal{E}v\left\{x(t)\right\} + \mathcal{O}d\left\{x(t)\right\}$$

#### Even-odd decomposition of a DT signal:

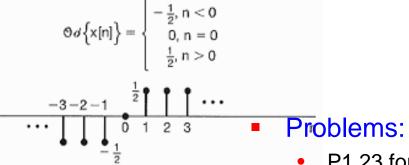




$$\mathcal{E}v\left\{x[n]\right\} = \frac{1}{2}\left[x[n] + x[-n]\right]$$



$$\left| \mathcal{O}d \left\{ x[n] \right\} = \frac{1}{2} \left[ x[n] - x[-n] \right]$$



- P1.23 for CT
- P1.24 for DT

#### Uniqueness of even-odd decomposition:

Assume that 
$$x(t) = \mathcal{E}v_1(t) + \mathcal{O}d_1(t)$$
 and  $x(t) = \mathcal{E}v_2(t) + \mathcal{O}d_2(t)$ 

So, 
$$\mathcal{E}v_1(t) + \mathcal{O}d_1(t) = \mathcal{E}v_2(t) + \mathcal{O}d_2(t)$$

and 
$$\mathcal{E}v_1(-t) + \mathcal{O}d_1(-t) = \mathcal{E}v_2(-t) + \mathcal{O}d_2(-t)$$

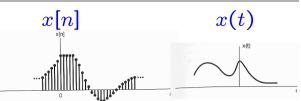
Because 
$$\begin{cases} \mathcal{E}v_1(-t) = \mathcal{E}v_1(t) \\ \mathcal{E}v_2(-t) = \mathcal{E}v_2(t) \end{cases} \text{ and } \begin{cases} \mathcal{O}d_1(-t) = -\mathcal{O}d_1(t) \\ \mathcal{O}d_2(-t) = -\mathcal{O}d_2(t) \end{cases}$$

Then, 
$$\mathcal{E}v_1(t) - \mathcal{O}d_1(t) = \mathcal{E}v_2(t) - \mathcal{O}d_2(t)$$

$$\Rightarrow 2\mathcal{E}v_1(t) = 2\mathcal{E}v_2(t)$$
 or,  $\mathcal{E}v_1(t) = \mathcal{E}v_2(t)$ 

$$\Rightarrow 2\mathcal{O}d_1(t) = 2\mathcal{O}d_2(t)$$
 or,  $\mathcal{O}d_1(t) = \mathcal{O}d_2(t)$ 





- Continuous-Time & Discrete-Time Signals
- Transformations of the Independent Variable
  - Time Shift

$$x[n-n_0]$$

$$x[n-n_0] x(t-t_0)$$

$$x(-t) = x(t), x[-n] = x[n]$$

$$x[-n]$$
  $x(-t)$ 
 $x[an]$   $x(at)$ 

$$x[-n]$$
  $x(-t) = -x(t), x[-n] = -x[n]$ 

$$x(t) = x(t+T)$$

$$\mathcal{E}v\left\{x[n]\right\} = \frac{1}{2}\left[x[n] + x[-n]\right]$$

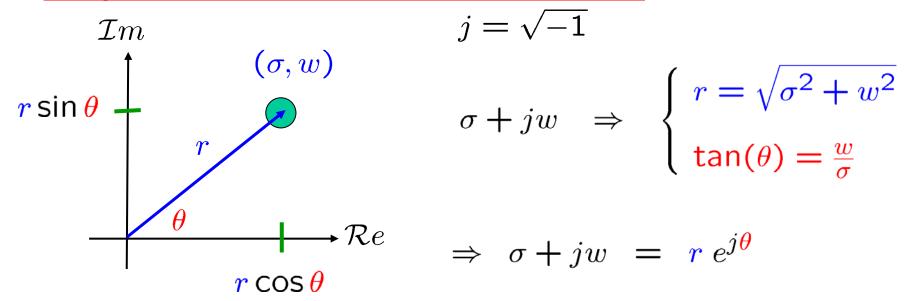
- Periodic Signals 
$$x[n] = x[n+N]$$

$$x[n] = x[n+N]$$

$$\mathcal{O}d\left\{x[n]\right\} = \frac{1}{2}\left[x[n] - x[-n]\right]$$

- Even & Odd Signals
- Exponential & Sinusoidal Signals
- The Unit Impulse & Unit Step Functions
- Continuous-Time & Discrete-Time Systems
- Basic System Properties

#### Magnitude & Phase Representation:



#### • Euler's relation:

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

$$\Rightarrow \sigma + jw = r\left(\cos\theta + j\sin\theta\right)$$

$$= (r\cos\theta) + j(r\sin\theta)$$

#### CT Complex Exponential Signals:

$$x(t) = Ce^{at}$$

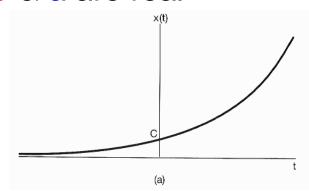
• where C & a are, in general, complex numbers

$$a = \sigma + jw$$

$$C = |C| e^{j\theta}$$

## Real exponential signals:

• If C & a are real



$$x(t) = Ce^{at}$$

# ■ Periodic complex exponential signals: $e^{j\theta} = \cos\theta + j\sin\theta$

If a is purely imaginary

$$a = \sigma + jw$$

- Because let 
$$T_0 = \frac{2\pi}{|w_0|}$$

– Then

$$e^{jw_0T_0} = e^{jw_0\frac{2\pi}{w_0}} = \cos(\quad ) + j\sin(\quad ) =$$

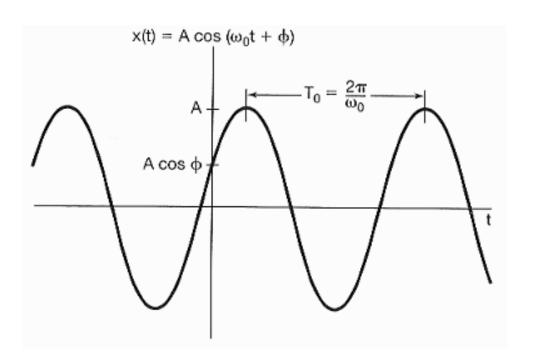
 $x(t) = e^{jw_0 t}$ 

– Hence

$$x(t + ) = x(t)$$
  $e^{jw_0(t+T_0)} = e^{jw_0t}e^{jw_0T_0} = e^{jw_0t}$ 

#### Periodic sinusoidal signals:

$$x(t) = A \cos(w_0 t + \phi)$$



$$w_0 = 2\pi f_0$$

$$T_0 = \frac{2\pi}{w_0}$$

$$T_0 = \frac{1}{f_0}$$

$$T_0$$
:  $(sec)$ 

$$w_0$$
:  $(rad/sec)$ 

$$f_0: (1/sec = Hz)$$

#### Period & Frequency:

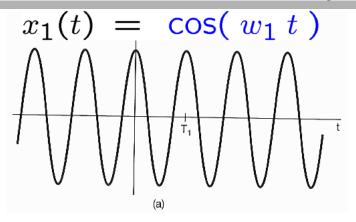
$$T_0 = \frac{2\pi}{w_0}$$

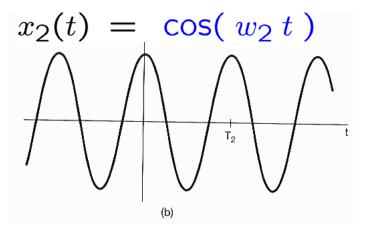
$$w_0 = 2\pi f_0$$

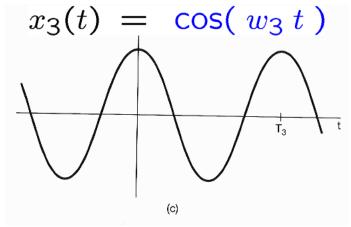
$$T_0 = \frac{1}{f_0}$$



$$T_1$$
  $T_2$   $T_3$ 







#### • Euler's relation:

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

$$\cos(\theta) = \Re \left\{ e^{(j\theta)} \right\}$$

$$\sin(\theta) = \mathbf{I}m \left\{ e^{(j\theta)} \right\}$$

$$e^{\mathbf{j}(-\theta)} = \cos(-\theta) + \mathbf{j}\sin(-\theta)$$
  $\Rightarrow \cos(\theta) = \frac{e^{(j\theta)} + e^{-(j\theta)}}{2}$ 

$$= \cos(\theta) - j\sin(\theta)$$

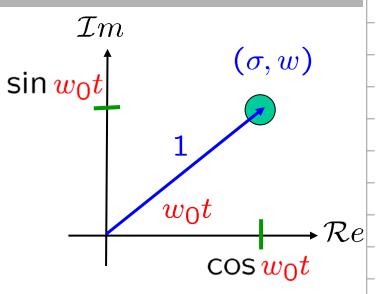
$$\Rightarrow \sin(\theta) = \frac{e^{(j\theta)} - e^{-(j\theta)}}{2j}$$

$$\Rightarrow A\cos(w_0t + \phi) = \frac{A}{2}e^{j(\phi + w_0t)} + \frac{A}{2}e^{-j(\phi + w_0t)}$$

$$= \frac{A}{2} e^{j\phi} e^{jw_0t} + \frac{A}{2} e^{-j\phi} e^{-jw_0t}$$

## Total energy & average power:

$$E_{\text{period}} = \int_0^{T_0} \left| e^{jw_0 t} \right|^2 dt$$



$$= \int_0^{T_0} 1 \cdot dt = T_0$$

$$P_{\text{period}} = \frac{1}{T_0} E_{\text{period}} = 1$$

$$E_{\infty} = \infty$$

$$P_{\infty} = \lim_{T \to \infty} \frac{1}{2T} \int_{-T}^{T} \left| e^{jw_0 t} \right|^2 dt = 1$$

Problem:

P1.3

#### Harmonically related periodic exponentials

$$e^{j\mathbf{0}w_0t}$$
,  $e^{j\mathbf{1}w_0t}$ ,  $e^{j\mathbf{2}w_0t}$ ,  $e^{j\mathbf{3}w_0t}$ , ...,  $e^{j(-1)w_0t}$ ,  $e^{j(-2)w_0t}$ ,  $e^{j(-3)w_0t}$ , ...

$$\phi_{k}(t) = e^{j k w_{0} t}, \qquad k = 0, \pm 1, \pm 2, \dots$$

- For k = 0,  $\phi_k(t)$  is constant
- For  $k \neq 0$ ,  $\phi_k(t)$  is periodic with

fundamental frequency  $|\mathbf{k}|w_0$  and fundamental period  $\frac{T_0}{|\mathbf{k}|}$ 

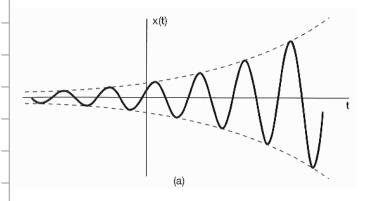
### General complex exponential signals:

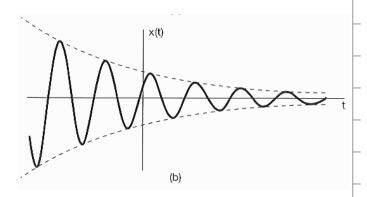
$$Ce^{at} = (|C|e^{j\theta})(e^{(r+jw_0)t}) \qquad \sigma + jw = r e^{j\theta}$$

$$= (|C|e^{j\theta})(e^{rt}e^{jw_0t}) \qquad e^{j\theta} = \cos\theta + j\sin\theta$$

$$= |C|e^{rt}e^{j(w_0t+\theta)}$$

$$= |C|e^{rt}\cos(w_0t+\theta) + j|C|e^{rt}\sin(w_0t+\theta)$$





#### DT complex exponential signal or sequence:

$$x(t) = Ce^{at}$$

$$x[n] = Ce^{bn}$$

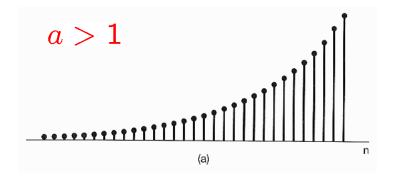
$$=C(e^b)^n$$
 with  $a=e^b$ 

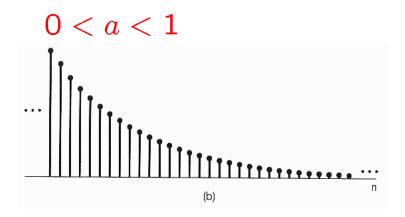
$$x[n] = Ca^n$$

• where C & a are, in general, complex numbers

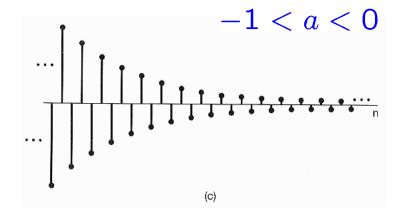
## Real exponential signals:

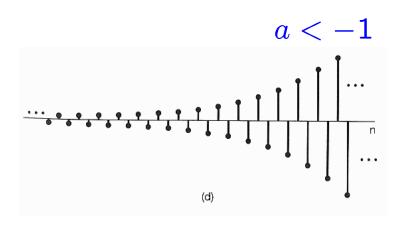
If C & a are real





$$x[n] = Ca^n$$





## DT Complex Exponential & Sinusoidal Signals

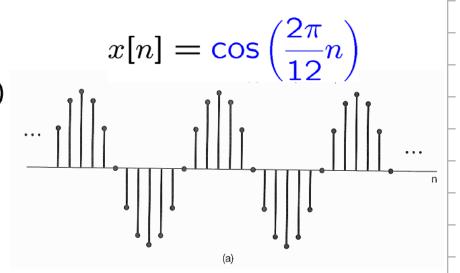
• If b is purely imaginary (or  $|\mathbf{a}| = 1$ )  $e^{j\theta} = \cos\theta + j\sin\theta$ 

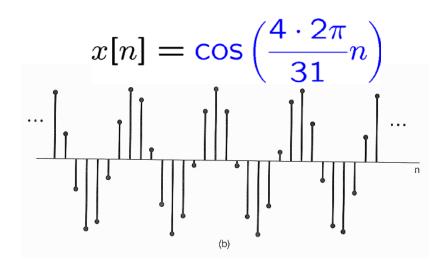
$$e^{j\theta} = \cos \theta + j \sin \theta$$

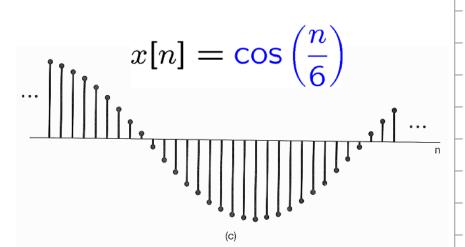
$$x[n] = e^{jw_0n}$$

$$= \cos(w_0n) + j\sin(w_0n)$$

$$x[n] = A\cos(w_0n + \phi)$$







#### • Euler's relation:

$$e^{jw_0n} = \cos w_0n + j\sin w_0n$$

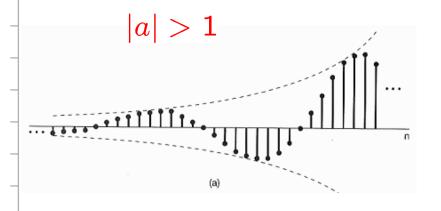
And,

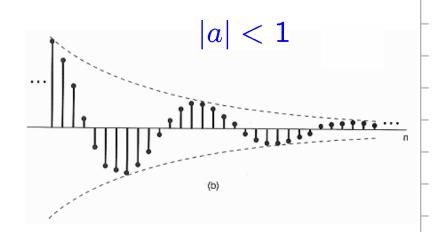
$$A\cos(w_0n + \phi) = \frac{A}{2} e^{j\phi} e^{jw_0n} + \frac{A}{2} e^{-j\phi} e^{-jw_0n}$$

## General complex exponential signals:

$$Ca^n = (|C|e^{j\theta})((|a|e^{jw_0})^n)$$

$$= |C||a|^n \cos(w_0 n + \theta) + j|C||a|^n \sin(w_0 n + \theta)$$





## Periodicity properties of DT complex exponentials:

$$e^{jw_0n}$$

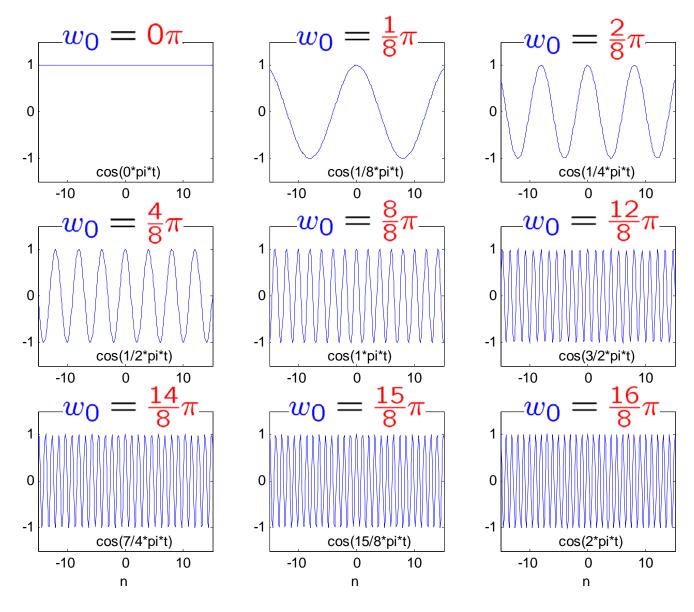
$$e^{j2\pi n} = \cos 2\pi n + j \sin 2\pi n$$

$$e^{j(w_0+2\pi)n} = e^{j2\pi n} e^{jw_0n} = e^{jw_0n}$$

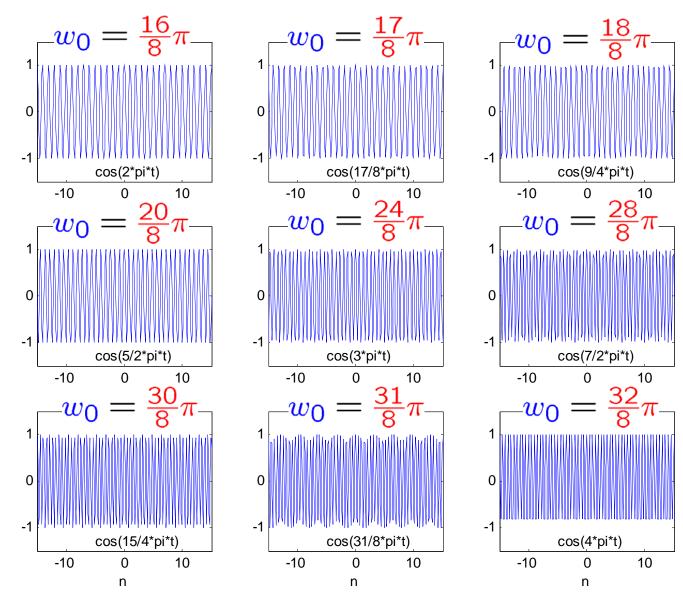
- The signal with frequency  $\omega_0$  is identical to the signals with frequencies  $w_0 \pm 2\pi, \ w_0 \pm 4\pi, \ w_0 \pm 6\pi, \ \cdots$
- Only need to consider a frequency interval of length  $2\pi$ 
  - Usually use  $0 \le w_0 < 2\pi$  or  $-\pi \le w_0 < \pi$ ,
- The low frequencies are located at  $w_0 = 0, \pm 2\pi, \cdots$ The high frequencies are located at  $w_0 = \pm \pi, \pm 3\pi, \cdots$

$$e^{j(0)n} = 1$$
 and  $e^{j(\pi)n} = (e^{j(\pi)})^n = (-1)^n$ 

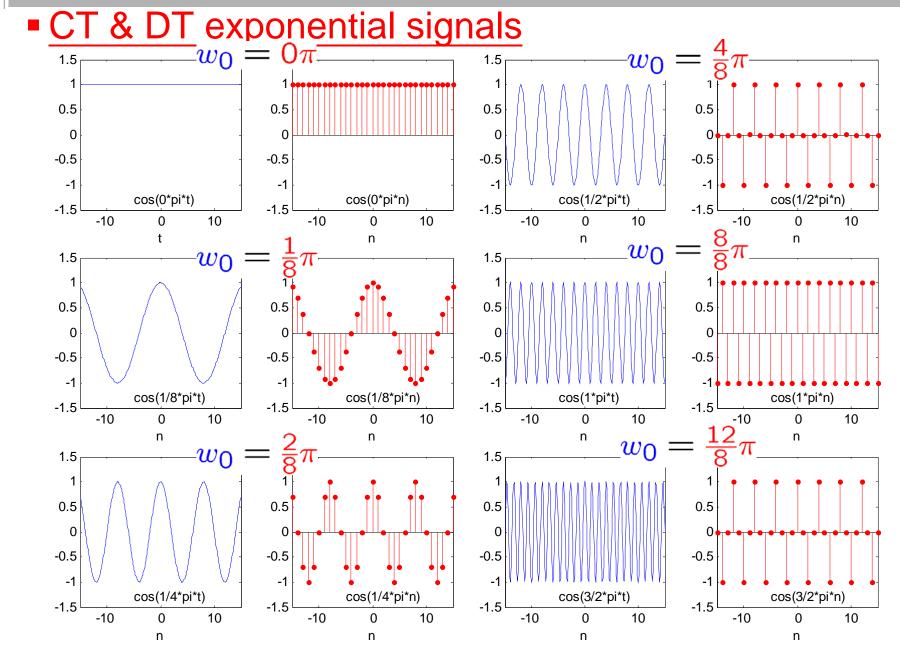
# CT exponential signals



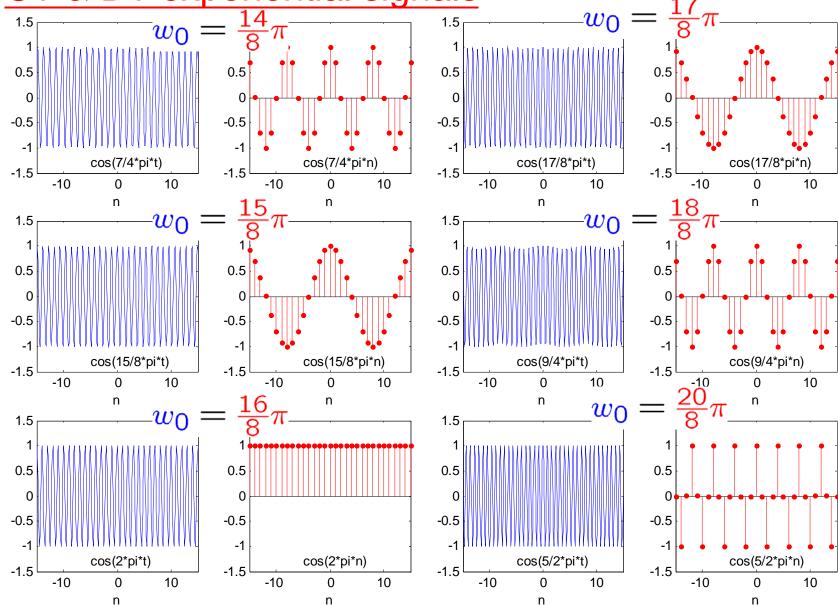
# CT exponential signals



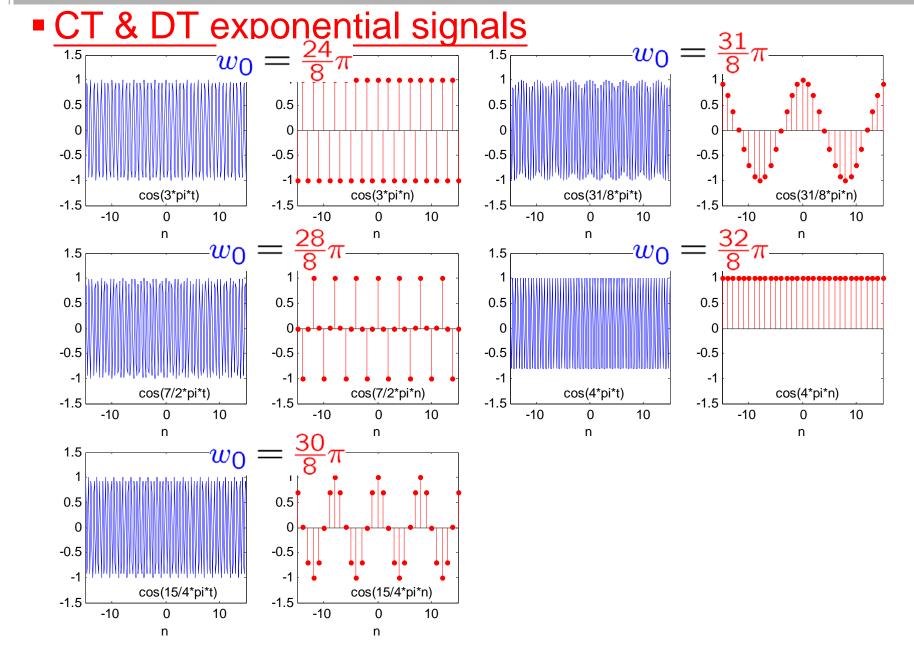
#### Signals & Systems: Exponential & Sinusoidal Signals

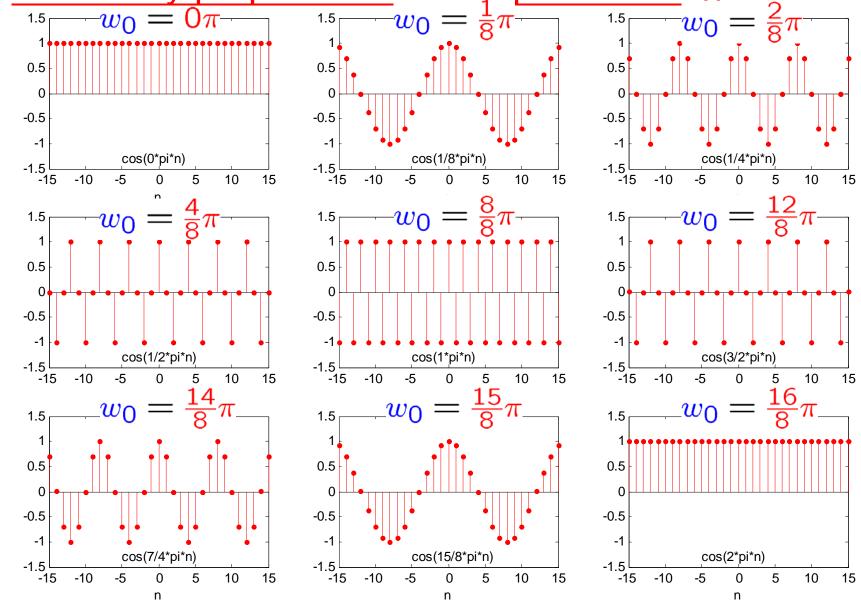


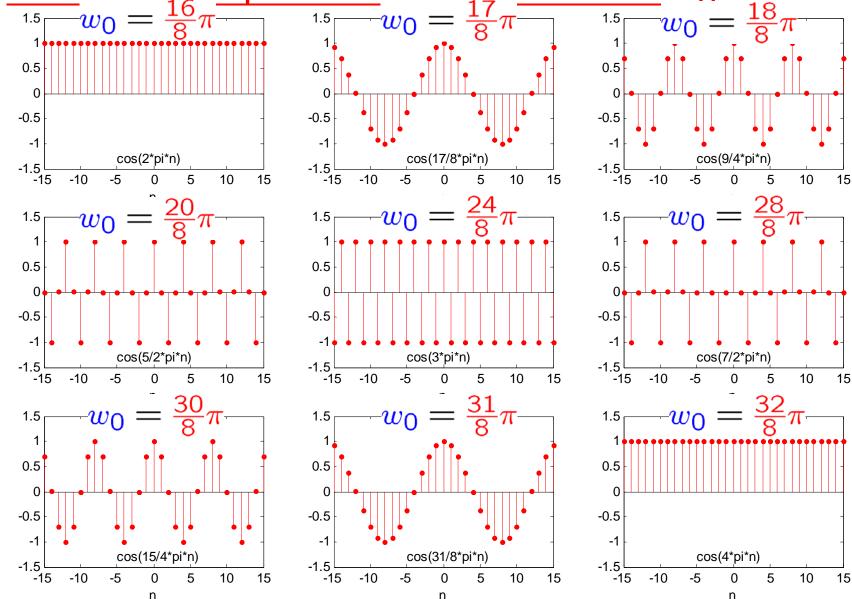




#### Signals & Systems: Exponential & Sinusoidal Signals







Periodicity of N > 0

- Problem:
  - P1.35

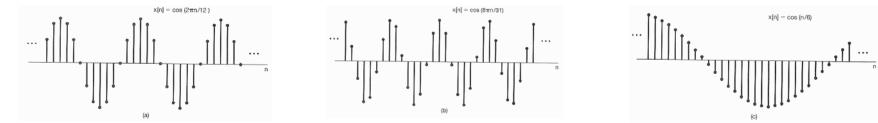
$$e^{jw_0n}$$

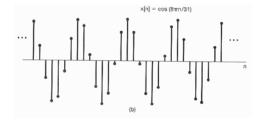
$$e^{jw_0(n+N)} = e^{jw_0n} e^{jw_0N} = e^{jw_0n}$$
 or  $e^{jw_0N} = 1$ 

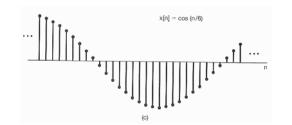
• That is, 
$$w_0 N = 2\pi m$$
 or  $\frac{w_0}{2\pi} = \frac{m}{N}$ 

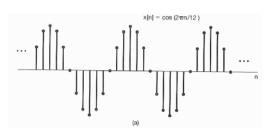
• Hence,  $e^{jw_0n}$  is periodic if  $\frac{w_0}{2\pi}$  is a rational number

$$x[n] = \cos\left(\frac{2\pi}{12}n\right) \quad x[n] = \cos\left(\frac{4\cdot 2\pi}{31}n\right) \qquad x[n] = \cos\left(\frac{n}{6}\right)$$







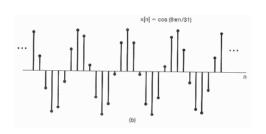


$$x(t) = \cos\left(\frac{2\pi}{12}t\right)$$

$$T = 12?$$

$$x[n] = \cos\left(\frac{2\pi}{12}n\right)$$

$$N = 12?$$

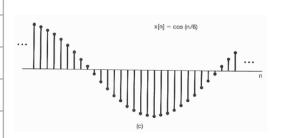


$$x(t) = \cos\left(\frac{4 \cdot 2\pi}{31}t\right)$$

$$T = \frac{31}{4}$$
?

$$x[n] = \cos\left(\frac{4 \cdot 2\pi}{31}n\right)$$

$$N = \frac{31}{4}$$
?



$$x(t) = \cos\left(\frac{1}{6}t\right)$$

$$x[n] = \cos\left(\frac{1}{6}n\right)$$

$$T = 12\pi$$
?

$$N = \frac{12\pi}{?}$$

#### Harmonically related periodic exponentials

$$\phi_{\mathbf{k}}[n] = e^{j\mathbf{k}(\mathbf{w}_0)n}, = e^{j\mathbf{k}(\frac{2\pi}{N})n}, \quad k = 0, \pm 1, \pm 2, \dots$$

$$\phi_{k+N}[n] = e^{j(k+N)(\frac{2\pi}{N})n}$$

$$= e^{jk(\frac{2\pi}{N})n} e^{jN(\frac{2\pi}{N})n} = \phi_{k}[n]$$

Only N distinct periodic exponentials in the set

$$\phi_0[n] = 1, \quad \phi_1[n] = e^{j(\frac{2\pi}{N}n)}, \quad \phi_2[n] = e^{j(\frac{2\pi}{N}n)},$$

$$..., \quad \phi_{N-1}[n] = e^{j(N-1)\frac{2\pi}{N}n}$$

$$\phi_N[n] = e^{j(N)\frac{2\pi}{N}n} = e^{j2\pi n} = 1 = \phi_0[n], \; ; \; \phi_{N+1}[n] = \phi_1[n], \dots$$

## Comparison of CT & DT signals:

**TABLE 1.1** Comparison of the signals  $e^{j\omega_0 t}$  and  $e^{j\omega_0 n}$ .

$CT = e^{jw_0t}$	$DT = e^{jw_0n}$
Distinct signals for distinct values of $\omega_0$	Identical signals for values of $\omega_0$ separated by multiples of $2\pi$
Periodic for any choice of $\omega_0$	Periodic only if $\omega_0 = 2\pi m/N$ for some integers $N > 0$ and $m$ .
Fundamental frequency $\omega_0$	Fundamental frequency* $\omega_0/m$
Fundamental period $\omega_0 = 0$ : undefined $\omega_0 \neq 0$ : $\frac{2\pi}{\omega_0}$	Fundamental period* $\omega_0 = 0: \text{ undefined}$ $\omega_0 \neq 0: m\left(\frac{2\pi}{\omega_0}\right)$

<sup>&</sup>quot;Assumes that m and N do not have any factors in common.

1, 
$$e^{j(\frac{2\pi}{N}n)}$$
,  $e^{j(\frac{2\pi}{N}n)}$ , ...,  $e^{j(N-1)\frac{2\pi}{N}n}$ 

$$e^{j\mathbf{1}w_{\mathbf{0}}t},$$

$$e^{j2w_0t}$$
.

$$e^{j 3w_0 t}$$
,

Problem:

1, 
$$e^{j\mathbf{1}w_0t}$$
,  $e^{j\mathbf{2}w_0t}$ ,  $e^{j\mathbf{3}w_0t}$ ,  $\cdots$ ,  $e^{j(-1)w_0t}$ ,  $e^{j(-2)w_0t}$ ,  $e^{j(-3)w_0t}$ ,  $\cdots$ 

$$e^{j(-2)w_0t}$$

$$e^{j(-{\sf 3})w_{\sf 0}t}$$

Introduction



- Continuous-Time & Discrete-Time Signals
- Transformations of the Independent Variable
  - Time Shift

$$x[n-n_0] x(t-t_0)$$

$$x(-t) = x(t), x[-n] = x[n]$$

$$x[-n]$$
  $x(-t)$   $x[an]$   $x(at)$ 

$$x[-n]$$
  $x(-t)$   $x(-t) = -x(t), x[-n] = -x[n]$   $x[an]$   $x(at)$   $\mathcal{E}v\left\{x[n]\right\} = \frac{1}{2}\left[x[n] + x[-n]\right]$ 

$$x(t) = x(t+T)$$

$$\mathcal{O}d\left\{x[n]\right\} = \frac{1}{2} \left[x[n] - x[-n]\right]$$

- Periodic Signals 
$$x[n] = x[n+N]$$

$$x[n] = x[n+N]$$

$$\phi_{\mathbf{k}}(t) = e^{j\mathbf{k}w_0t}, \mathbf{k} = 0, \pm 1, ...$$
$$\phi_{\mathbf{k}}[n] = e^{j\mathbf{k}w_0n}, \mathbf{k} = 0, ..., N - 1$$

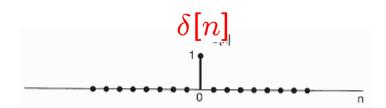
- Exponential & Sinusoidal Signals
- The Unit Impulse & Unit Step Functions
- Continuous-Time & Discrete-Time Systems
- Basic System Properties

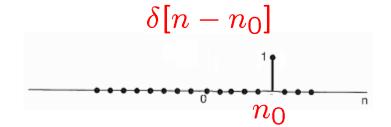
### DT Unit Impulse & Unit Step Sequences

Unit impulse (or unit sample)

$$\boldsymbol{\delta[n]} = \left\{ \begin{array}{l} 1, & n = 0 \\ 0, & n \neq 0 \end{array} \right.$$

 $\delta[n-] = \begin{cases} 1, & n = 0 \\ 0, & n \neq 0 \end{cases}$ 

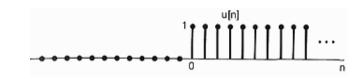




Unit step

$$\mathbf{u[n]} = \left\{ \begin{array}{l} 0, & n < 0 \\ 1, & n \ge 0 \end{array} \right.$$

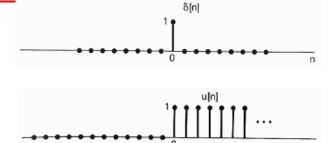
$$egin{aligned} oldsymbol{u[n-} & oldsymbol{]} = \left\{ egin{aligned} 0, & n < \ 1, & n \geq \ \end{array} \right. \end{aligned}$$





First difference

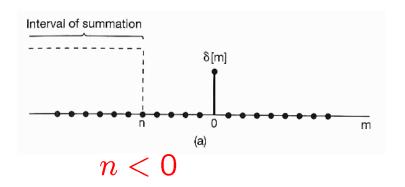
$$\delta[n] = u[n] - u[n-1]$$

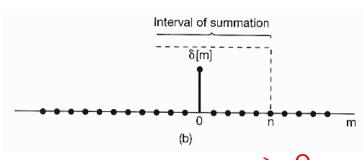


Running sum

$$u[n] = \sum_{m=-\infty}^{n} \delta[m]$$

$$= \left\{ \begin{array}{ll} 0, & n < 0 \\ 1, & n \ge 0 \end{array} \right.$$

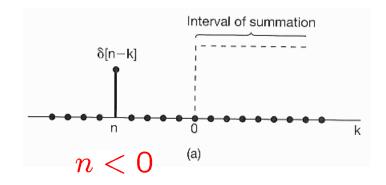


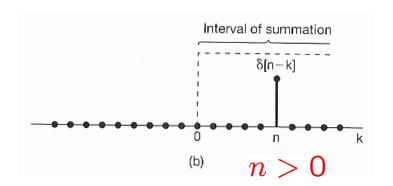


Alternatively,

$$u[n] = \sum_{k=\infty}^{0} \delta[n-k], \text{ with } m=n-k$$

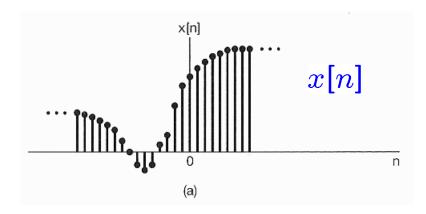
or, 
$$u[n] = \sum_{k=0}^{\infty} \delta[n-k]$$

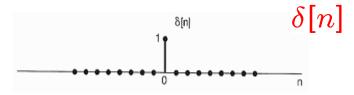


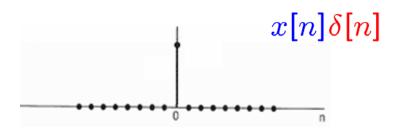


- Sample by Unit Impulse
- For x[n]

$$x[n]\delta[n] = x[0]\delta[n]$$

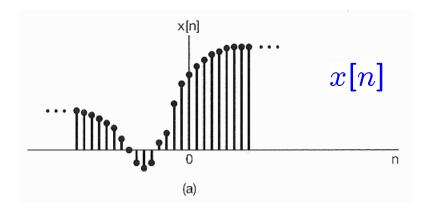




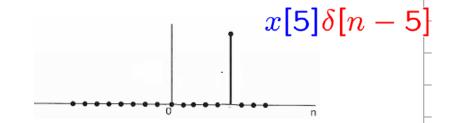


More generally,

$$x[n]\delta[n-n_0] = x[n_0]\delta[n-n_0]$$



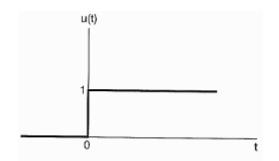




## CT Unit Impulse & Unit Step Functions

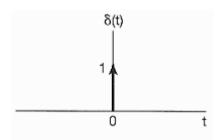
Unit step function

$$\mathbf{u(t)} = \left\{ \begin{array}{ll} 0, & t < 0 \\ 1, & t > 0 \end{array} \right.$$



Unit impulse function

$$\delta(t)$$



Running integral

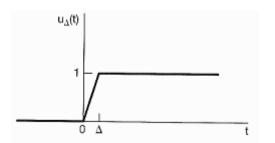
$$u(t) = \int_{-\infty}^{t} \delta(\tau) d\tau \qquad = \begin{cases} 0, & t < 0 \\ 1, & t > 0 \end{cases}$$

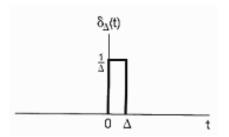
First derivative

$$\delta(t) = \frac{du(t)}{dt}$$

- But, u(t) is discontinuous at t = 0, hence, not differentiable
- Use approximation

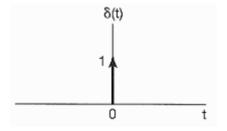
Use approximation

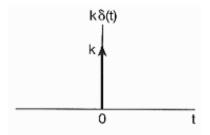




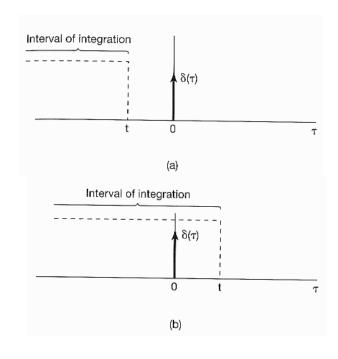
$$\delta_{\Delta}(t) = \frac{du_{\Delta}(t)}{dt}$$

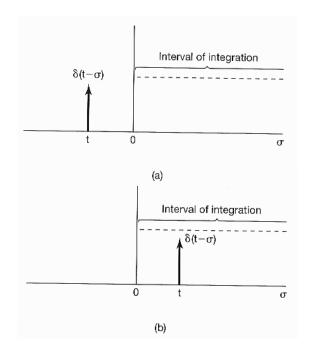
$$\delta(t) = \lim_{\Delta \to 0} \delta_{\Delta}(t)$$





$$u(t) = \int_{-\infty}^{t} \delta(\tau) d\tau = \int_{\infty}^{0} \delta(t - \sigma)(-d\sigma) = \int_{0}^{\infty} \delta(t - \sigma)(d\sigma)$$
$$\tau = t - \sigma$$
$$d\tau = -d\sigma$$
$$= \int_{0}^{\infty} \delta(t - \tau)(d\tau)$$





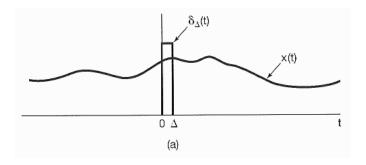
## Sample by Unit Impulse Function

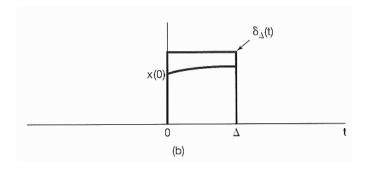
For x(t)

$$x(t)\delta(t) = x(0)\delta(t)$$

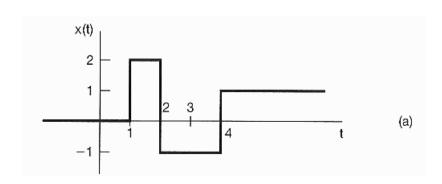
More generally,

$$x(t)\delta(t-t_0) = x(t_0)\delta(t-t_0)$$



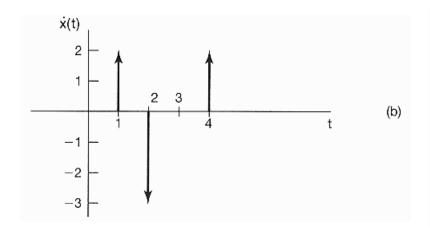


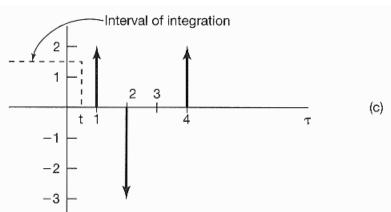
## Example 1.7:



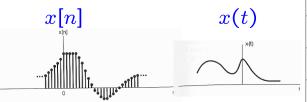
$$\frac{\delta(t) = \frac{du(t)}{dt}}{u(t)}$$
$$u(t) = \int_{-\infty}^{t} \delta(\tau) d\tau$$

$$x(t) = \int_0^t \dot{x}(\tau) d\tau$$





Introduction



- Continuous-Time & Discrete-Time Signals
- Transformations of the Independent Variable
  - Time Shift

$$x[n-n_0] x(t-t_0)$$

x[an]

$$x(-t) = x(t), x[-n] = x[n]$$

$$x(-t)$$
 $x(at)$ 

$$x[-n]$$
  $x(-t)$   $x(-t) = -x(t), x[-n] = -x[n]$   $x[an]$   $x(at)$   $\mathcal{E}v\left\{x[n]\right\} = \frac{1}{2}\left[x[n] + x[-n]\right]$ 

$$x(t) = x(t+T)$$

$$\mathcal{O}d\left\{x[n]\right\} = \frac{1}{2} \left[x[n] - x[-n]\right]$$

- Periodic Signals 
$$x[n] = x[n+N]$$

$$x[n] = x[n + N]$$

$$\phi_{\mathbf{k}}(t) = e^{j\mathbf{k}w_0t}, \mathbf{k} = 0, \pm 1, ...$$
  
$$\phi_{\mathbf{k}}[n] = e^{j\mathbf{k}w_0n}, \mathbf{k} = 0, ..., N - 1$$

Exponential & Sinusoidal Signals

$$\delta[n], u[n]$$

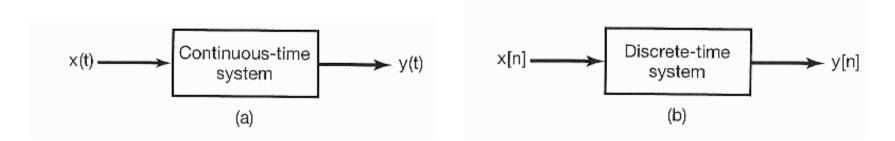
 $\delta(t), u(t)$ 

The Unit Impulse & Unit Step Functions

- Continuous-Time & Discrete-Time Systems
- Basic System Properties

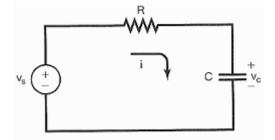
### Physical Systems & Mathematical Descriptions

- Examples of physical systems are signal processing, communications, electromechanical motors, automotive vehicles, chemical-processing plants
- A system can be viewed as a process in which input signals are transformed by the system or cause the system to respond in some way, resulting in other signals or outputs



- Simple examples of CT <u>systems</u>
  - RC circuit

Input signal:  $v_s(t)$ 



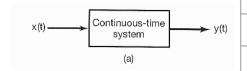
Output signal:  $v_c(t)$ 

$$i(t) = \frac{v_s(t) - v_c(t)}{R} \qquad i(t) = C \frac{dv_c(t)}{dt}$$

$$i(t) = C \frac{dv_c(t)}{dt}$$

$$\Rightarrow \frac{dv_c(t)}{dt} + \frac{1}{RC}v_c(t) = \frac{1}{RC}v_s(t)$$

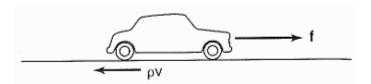
$$\Rightarrow \frac{dy(t)}{dt} + ay(t) = bx(t)$$



$$x(t) \rightarrow y(t)$$

## Simple examples of CT systems

Automobile



Input signal: f(t)

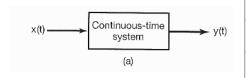
Output signal: v(t)

$$f(t) - \rho v(t) = m \frac{dv(t)}{dt}$$

$$\frac{dv(t)}{dt} = \frac{1}{m}[f(t) - \rho v(t)]$$

$$\Rightarrow \frac{dv(t)}{dt} + \frac{\rho}{m}v(t) = \frac{1}{m}f(t)$$

$$\Rightarrow \frac{dy(t)}{dt} + ay(t) = bx(t)$$



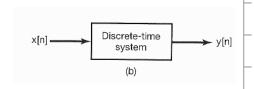
$$x(t) \rightarrow y(t)$$

- Simple examples of DT systems
  - Balance in a bank account

$$y[n] = 1.01y[n-1] + x[n]$$

or, 
$$y[n] - 1.01y[n-1] = x[n]$$

$$\Rightarrow y[n] + ay[n-1] = bx[n]$$



$$x[n] \rightarrow y[n]$$

### Simple examples of DT systems

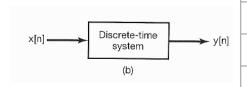
Digital simulation of differential equation

$$\frac{\frac{dv(t)}{dt}}{\frac{dt}{dt}} \approx \frac{v(n\Delta) - v((n-1)\Delta)}{\Delta} = \frac{v[n] - v[n-1]}{\Delta},$$

$$t = n\Delta$$

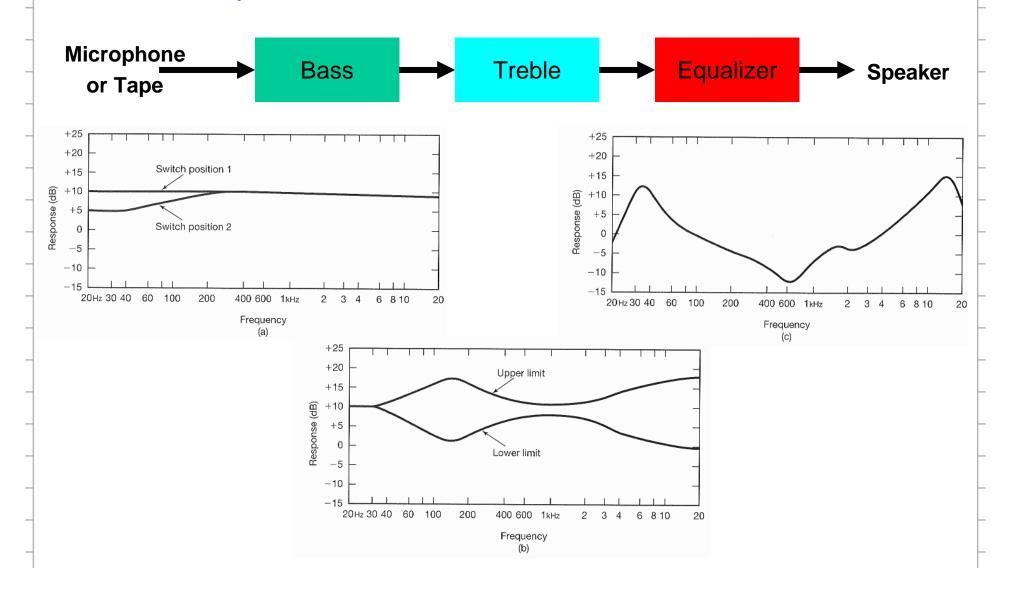
$$\frac{dv(t)}{dt} + \frac{\rho}{m}v(t) = \frac{1}{m}f(t)$$

$$\Rightarrow v[n] - \frac{m}{m + \rho \Delta} v[n - 1] = \frac{\Delta}{m + \rho \Delta} f[n]$$
$$\Rightarrow y[n] + ay[n - 1] = bx[n]$$

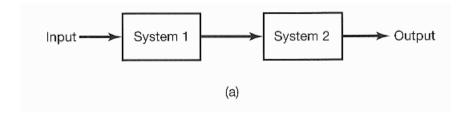


$$x[n] \rightarrow y[n]$$

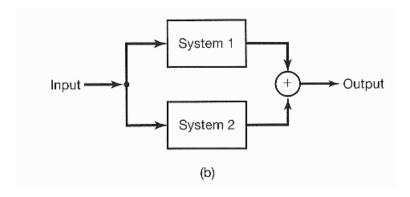
- Interconnections of Systems:
  - Audio System:



- Interconnections of Systems
  - Series or cascade interconnection of 2 systems

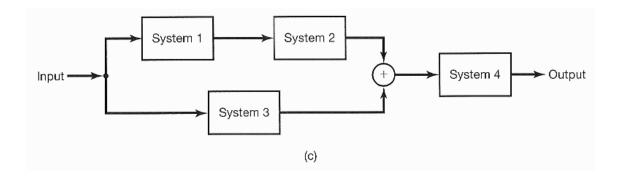


- > e.x. radio receiver + amplifier
- Parallel interconnection of 2 systems

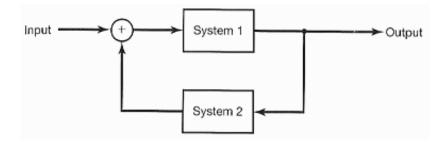


> e.x. audio system with several microphones or speakers

- Interconnections of Systems
  - Series-parallel interconnection



Feedback interconnection



> e.x. cruise control, electrical circuit

- Introduction
- Continuous-Time & Discrete-Time Signals



- Transformations of the Independent Variable
  - Time Shift
  - Time Reversal
  - Time Scaling
  - Periodic Signals
  - Even & Odd Signals

 $x[n-n_0]$ 

$$x[n-n_0]$$
  $x(t-t_0)$   
 $x[-n]$   $x(-t)$ 

$$x[an]$$
  $x(at)$ 

$$x(t) = x(t+T)$$

$$x[n] = x[n+N]$$

$$x(-t) = x(t), x[-n] = x[n]$$

$$x(-t) = -x(t), x[-n] = -x[n]$$

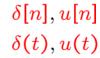
$$\mathcal{E}v\left\{x[n]\right\} = \frac{1}{2}\left[x[n] + x[-n]\right]$$

$$\mathcal{O}d\left\{x[n]\right\} = \frac{1}{2} \left[x[n] - x[-n]\right]$$

$$\phi_{\mathbf{k}}(t) = e^{j\mathbf{k}w_0t}, \mathbf{k} = 0, \pm 1, \dots$$

$$\phi_{\mathbf{k}}[n] = e^{j\mathbf{k}w_0n}, \mathbf{k} = 0, ..., N-1$$

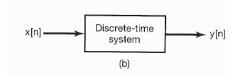
- The Unit Impulse & Unit Step Functions
- Continuous-Time & Discrete-Time Systems

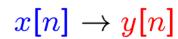


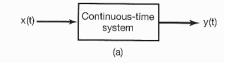
- Basic System Properties
  - Systems with or without memory

Exponential & Sinusoidal Signals

- Invertibility & Inverse Systems
- Causality
- Stability
- Time Invariance
- Linearity







$$x(t) \rightarrow y(t)$$

## Systems with or without memory

- Memoryless systems
  - Output depends only on the input at that same time

$$y[n] = (2x[n] - x[n]^2)^2$$

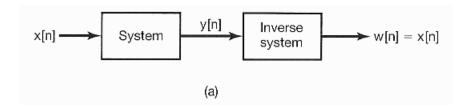
$$y(t) = Rx(t)$$
 (resistor)

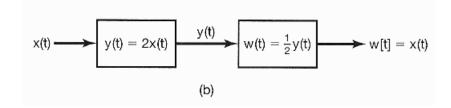
Systems with memory

$$y[n] = \sum_{k=-\infty}^{n} x[k]$$
 (accumulator)  $y(t) = \frac{1}{C} \int_{-\infty}^{t} x(\tau) d\tau$ 

$$y[n] = x[n-1] \tag{delay}$$

- Invertibility & Inverse Systems
  - Invertible systems
    - Distinct inputs lead to distinct outputs



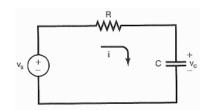


$$x[n] \xrightarrow{\qquad \qquad } y[n] = \sum_{k = -\infty}^{n} x[k] \qquad \xrightarrow{\qquad \qquad } w[n] = y[n] - y[n - 1] \qquad \xrightarrow{\qquad \qquad } w[n] = x[n]$$
(c)

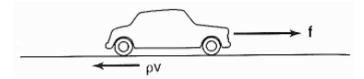
$$y(t) = x(t)^2$$
 is not invertible

## Causality

- Causal systems
  - Output depends only on input at present time & in the past



$$\Rightarrow \frac{dv_c(t)}{dt} + \frac{1}{RC}v_c(t) = \frac{1}{RC}v_s(t)$$



$$\Rightarrow \frac{dv(t)}{dt} + \frac{\rho}{m}v(t) = \frac{1}{m}f(t)$$

Non-causal systems

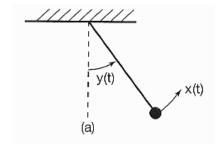
$$y[n] = x[n] - x[n+1]$$

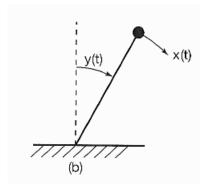
$$y(t) = x(t+1)$$

$$y(t) = x(t)\cos(t+1)$$
 ???

# Stability

- Stable systems
  - Small inputs lead to responses that do not diverge
  - Every bounded input excites a bounded output
    - Bounded-input bounded-output stable (BIBO stable)
    - For all |x(t)| < a, then |y(t)| < b, for all t





Balance in a bank account?

$$y[n] = 1.01y[n-1] + x[n]$$

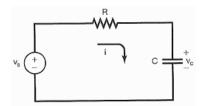
# Example 1.13: Stability

$$S_1: y(t) = t x(t)$$

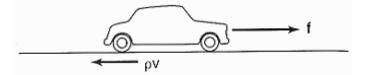
$$S_2: y(t) = e^{x(t)} \square$$

#### Time Invariance

- Time-invariant systems
  - Behavior & characteristics of system are fixed over time



$$\Rightarrow \frac{dv_c(t)}{dt} + \frac{1}{RC}v_c(t) = \frac{1}{RC}v_s(t)$$



$$\Rightarrow \frac{dv(t)}{dt} + \frac{\rho}{m}v(t) = \frac{1}{m}f(t)$$

 A time shift in the input signal results in an identical time shift in the output signal

$$x[n] \rightarrow y[n] \iff x[n-n_0] \rightarrow y[n-n_0]$$

### Time Invariance

Example of time-invariant system (Example 1.14)

$$y(t) = \sin[x(t)]$$

$$y_1(t) = \sin[x_1(t)]$$

$$x_2(t) = x_1(t - t_0)$$
  $y_2(t) = \sin[x_2(t)] = \sin[x_1(t - t_0)]$ 

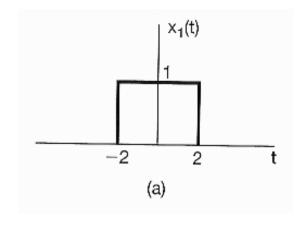
$$y_1(t-t_0) = \sin [x_1(t-t_0)]$$

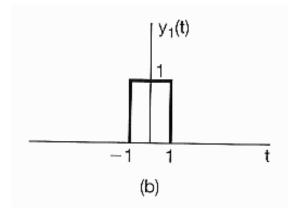
$$y_2(t) = y_1(t - t_0)$$

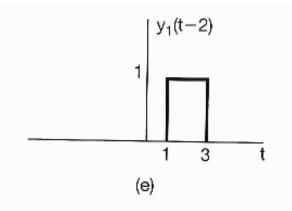
## Time Invariance

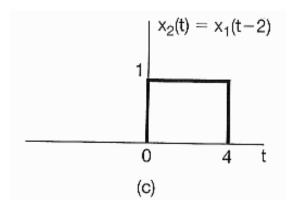
Example of time-varying system (Example 1.16)

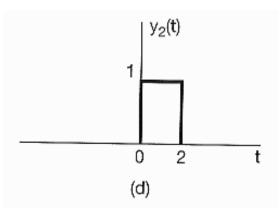
$$y(t) = x(2t)$$











- Linear systems
  - If an input consists of the weighted sum of several signals, then the output is the superposition of the responses of the system to each of those signals

$$x_1[n] \rightarrow y_1[n]$$
  
 $x_2[n] \rightarrow y_2[n]$ 

IF (1) 
$$x_1[n] + x_2[n] \rightarrow y_1[n] + y_2[n]$$
 (additivity)   
 (2)  $a x_1[n] \rightarrow a y_1[n]$  (scaling or homogeneity)

a: any complex constant

THEN, the system is linear

- Linear systems
  - In general,

a, b: any complex constants

$$ax_1[n] + bx_2[n] \rightarrow ay_1[n] + by_2[n]$$
 for DT  $ax_1(t) + bx_2(t) \rightarrow ay_1(t) + by_2(t)$  for CT

• OR,  $x[n] = \sum_{k} a_k x_k[n] = a_1 x_1[n] + a_2 x_2[n] + \dots$ 

$$\longrightarrow y[n] = \sum_{k} a_{k} y_{k}[n] = a_{1} y_{1}[n] + a_{2} y_{2}[n] + \dots$$

This is known as the superposition property

• Example 1.17: S: y(t) = tx(t)

$$S: y(t) = tx(t)$$

$$x_1(t) \to y_1(t) = tx_1(t)$$

$$x_2(t) \to y_2(t) = tx_2(t)$$

$$x_3(t) = ax_1(t) + bx_2(t)$$

$$\to y_3(t) = tx_3(t)$$

$$= t(ax_1(t) + bx_2(t)) = atx_1(t) + btx_2(t)$$

$$= ay_1(t) + by_2(t)$$

**Example 1.18:**  $S: y(t) = (x(t))^2$ 

$$x_1(t) \rightarrow y_1(t) = (x_1(t))^2$$

$$x_2(t) \rightarrow y_2(t) = (x_2(t))^2$$

$$x_3(t) = ax_1(t) + bx_2(t)$$

$$y_3(t) = (x_3(t))^2 = (ax_1(t) + bx_2(t))^2$$

$$= a^2(x_1(t))^2 + b^2(x_2(t))^2 + 2abx_1(t)x_2(t)$$

$$= a^2y_1(t) + b^2y_2(t) + 2abx_1(t)x_2(t)$$

**Example 1.20**: 
$$S: y[n] = 2x[n] + 3$$

$$x_1[n] \rightarrow y_1[n] = 2x_1[n] + 3$$

$$x_2[n] \rightarrow y_2[n] = 2x_2[n] + 3$$

$$x_3[n] = ax_1[n] + bx_2[n]$$

$$y_3[n] = 2x_3[n] + 3$$

$$= 2(ax_1[n] + bx_2[n]) + 3$$

$$= a(2x_1[n] + 3) + b(2x_2[n] + 3) + 3 - 3a - 3b$$

$$= ay_1[n] + by_2[n] + 3(1 - a - b)$$

**Example 1.20**: S: y[n] = 2x[n] + 3

$$x_1[n] \rightarrow y_1[n] = 2x_1[n] + 3$$

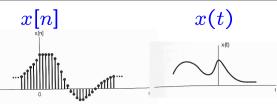
$$x_2[n] \rightarrow y_2[n] = 2x_2[n] + 3$$

However,

$$y_1[n] - y_2[n] = (2x_1[n] + 3) - (2x_2[n] + 3)$$
$$= 2 \left[ x_1[n] - x_2[n] \right]$$

It is a incrementally linear system

- Introduction
- Continuous-Time & Discrete-Time Signals



- Transformations of the Independent Variable
  - Time Shift
  - Time Reversal
  - Time Scaling
  - Periodic Signals
  - Even & Odd Signals

 $x[n-n_0]$ 

x[-n]

 $x(t-t_0)$  x(-t)

$$x[an]$$
  $x(at)$ 

- x(t) = x(t + T)
- x[n] = x[n+N]

$$x(-t) = x(t), x[-n] = x[n]$$

$$x(-t) = -x(t), x[-n] = -x[n]$$

$$\mathcal{E}v\left\{x[n]\right\} = \frac{1}{2}\left[x[n] + x[-n]\right]$$

$$\mathcal{O}d\left\{x[n]\right\} = \frac{1}{2}\left[x[n] - x[-n]\right]$$

 $\phi_{\mathbf{k}}(t) = e^{j\mathbf{k}w_0t}, \mathbf{k} = 0, \pm 1, \dots$ 

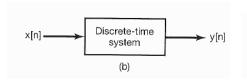
$$\phi_{\mathbf{k}}[n] = e^{j\mathbf{k}w_0n}, \mathbf{k} = 0, ..., N-1$$

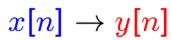
- The Unit Impulse & Unit Step Functions
- Continuous-Time & Discrete-Time Systems
- $\delta[n], u[n]$  $\delta(t), u(t)$

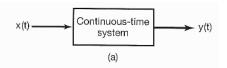
- Basic System Properties
  - Systems with or without memory

Exponential & Sinusoidal Signals

- Invertibility & Inverse Systems
- Causality
- Stability
- Time Invariance
- Linearity







$$x(t) \rightarrow y(t)$$

(Chap 1) Signals & Systems

(Chap 2) LTI & Convolution

#### **Bounded/Convergent**

**Periodic** 

**– CT** FS — DT

(Chap 3)

**Aperiodic** 

- CT (Chap 4)

- DT

(Chap 5)

#### **Unbounded/Non-convergent**

(Chap 9) - CT

zΤ

- DT

(Chap 10)

Time-Frequency (Chap 6)

Communication

(Chap 8)

CT-DT

(Chap 7)

Control

(Chap 11)

Problem 1.26 (Page 61)

$$x[n] = \cos\left(\frac{\pi}{8} n^2\right)$$

```
L = 25;

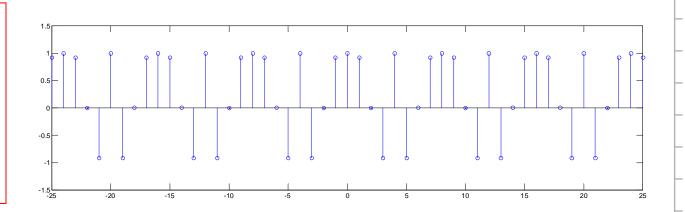
n = -L:L;

x = cos( pi/8 * (n.^2) );

figure(1)

stem( n, x, 'o' ); hold on;

axis([-L L -1.5 1.5])
```



#### Problem 1.27 (Page 62)

(a) 
$$y(t) = x(t-2) + x(2-t)$$
 Time-Invariant?  
 $x_1(t) \rightarrow y_1(t)$   $y_1(t) = x_1(t-2) + x_1(2-t)$   
 $x_2(t) \rightarrow y_2(t)$   $y_2(t) = x_2(t-2) + x_2(2-t)$   
 $x_2(t) = x_1(t-t_0)$ 

$$\Rightarrow y_2(t) = x_2(t-2) + x_2(2-t)$$

$$= x_1((t - t_0) - 2) + x_1(2 - (t - t_0))$$

$$= x_1(t - t_0 - 2) + x_1(2 - t + t_0)$$

$$\Rightarrow y_2(t) = x_1(t - 2 - t_0) + x_1(2 - t - t_0)$$

$$= x_1(t - t_0 - 2) + x_1(2 - t - t_0)$$

#### Problem 1.27 (Page 62)

(a) 
$$y(t) = x(t-2) + x(2-t)$$
 Time-Invariant?  
 $x_1(t) = \delta(t)$   $y_1(t) = \delta(t-2) + \delta(2-t)$ 

$$x_2(t) = \delta(t-3)$$
  $y_2(t) = \delta(t-2-3) + \delta(2-t-3)$   
=  $\delta(t-5) + \delta(-1-t)$ 

$$\Rightarrow y_1(t-3) = \delta(t-3-2) + \delta(2-(t-3))$$
$$= \delta(t-5) + \delta(5-t)$$