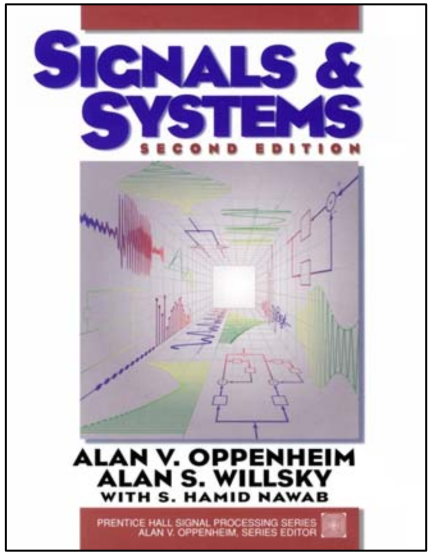
Spring 2010

信號與系統
Signals and Systems

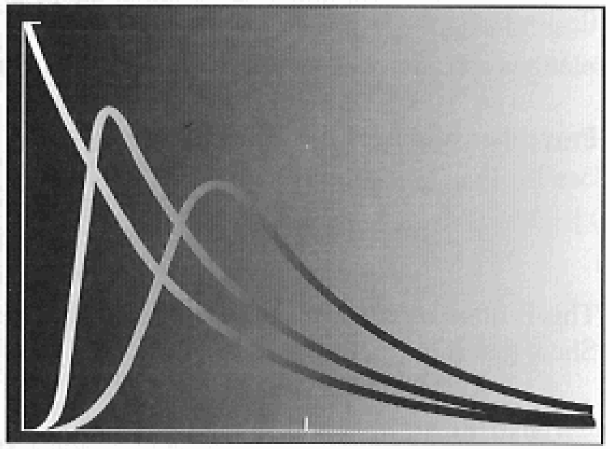
Chapter SS-2
Linear Time-Invariant Systems



Feng-Li Lian

NTU-EE

Feb10 – Jun10



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

- Discrete-Time Linear Time-Invariant Systems
  - The convolution sum
- Continuous-Time Linear Time-Invariant Systems
  - The convolution integral
- Properties of Linear Time-Invariant Systems
- Causal Linear Time-Invariant Systems
  Described by Differential & Difference Equations
- Singularity Functions

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

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

$x[n] \longrightarrow \boxed{\text{h[n]}} \longrightarrow y[n]$ $\quad$ $x(t) \longrightarrow \boxed{\text{h(t)}} \longrightarrow y(t)$

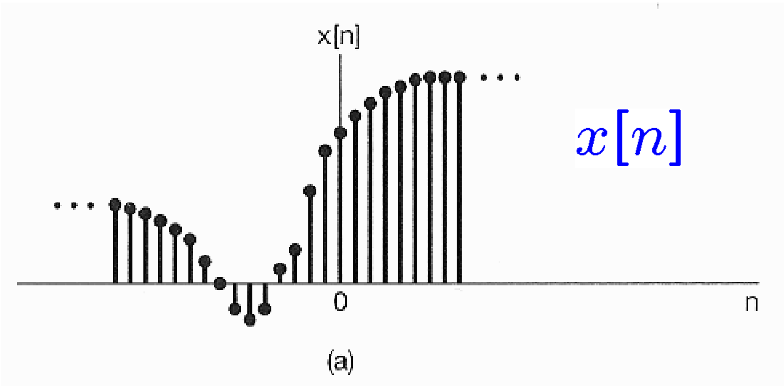
Signals

Systems

Sample by Unit Impulse

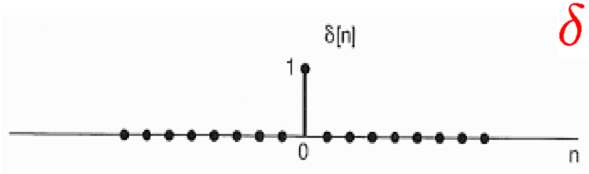
- For x[n]

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

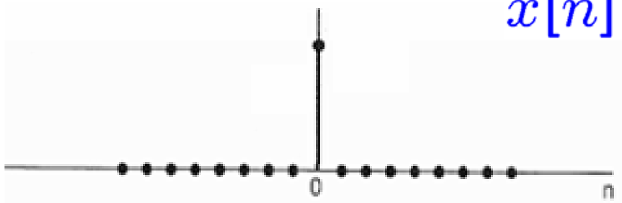


$x[n]$

$\delta[n]$

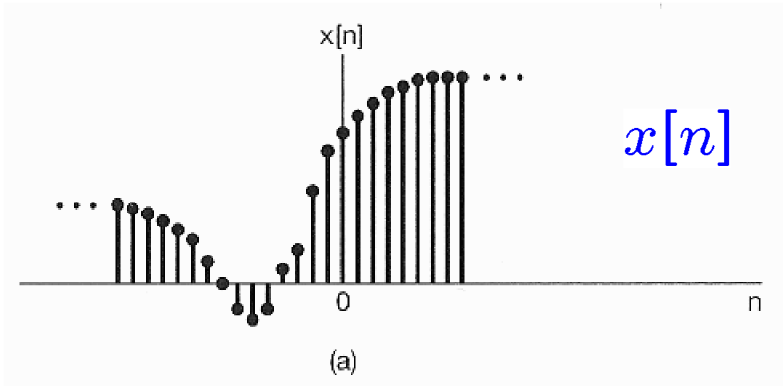


$x[n]\delta[n]$



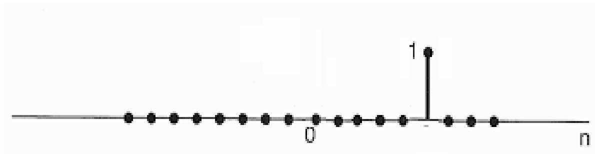
- More generally,

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



$x[n]$

$\delta[n-5]$



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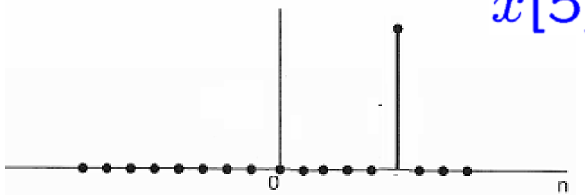
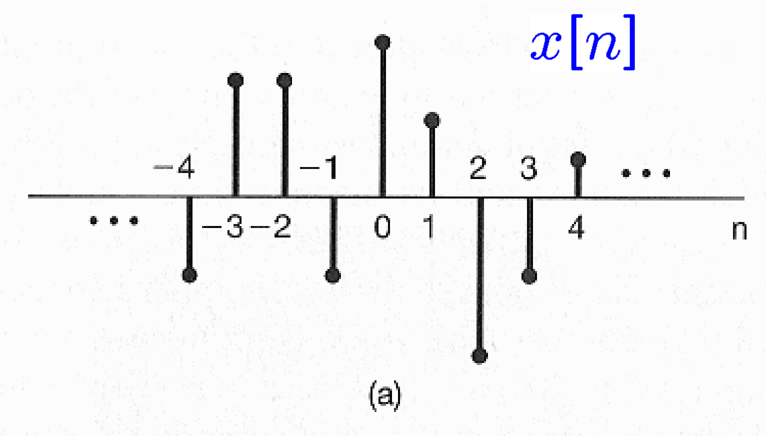
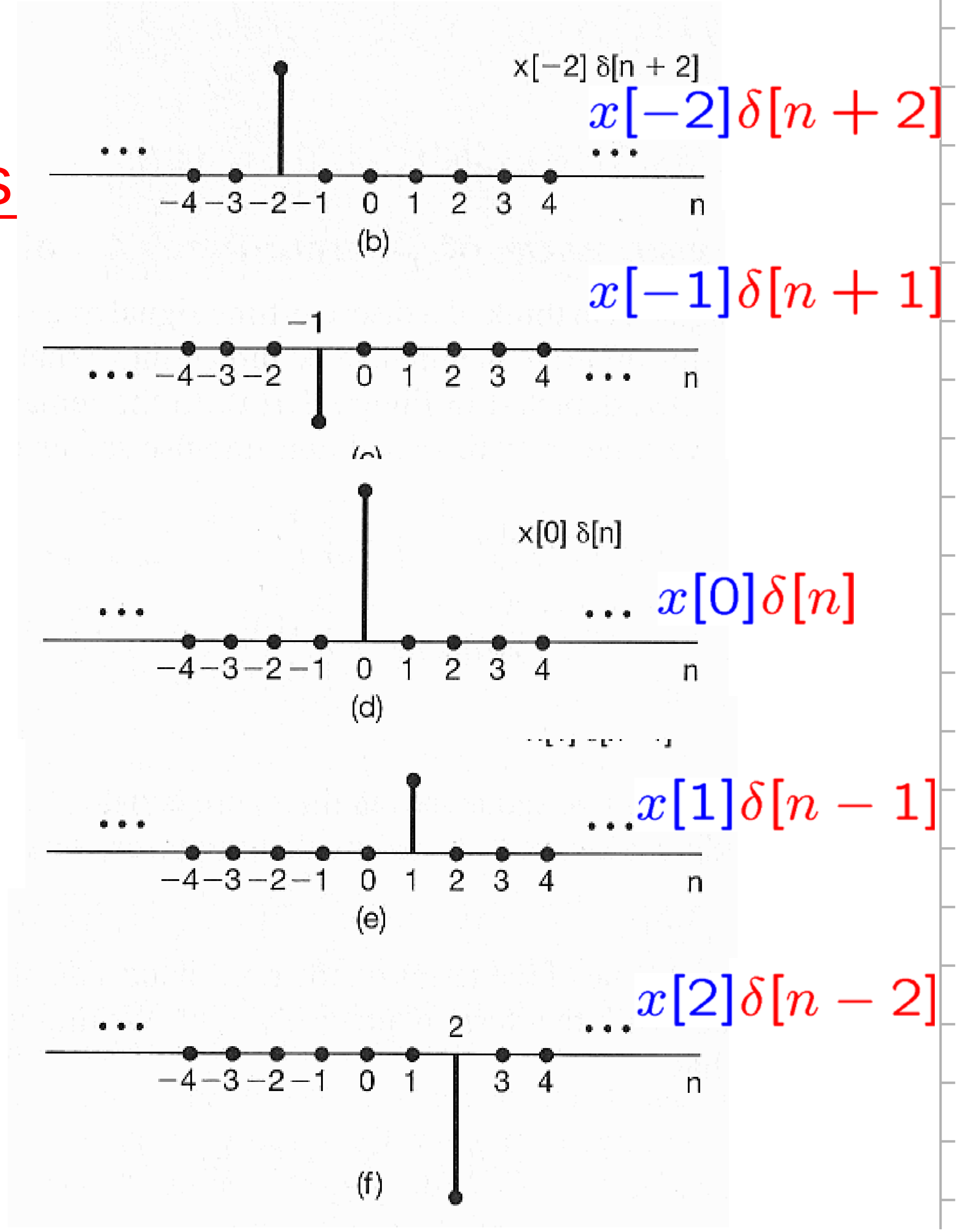
$x[5]\delta[n-5]$



- Representation of DT Signals by Impulses



(a)



Representation of DT Signals by Impulses:

- More generally,

$$x[n] = \cdots + x[-3]\delta[n+3] + x[-2]\delta[n+2]$$

$$+ x[-1]\delta[n+1] + x[0]\delta[n] + x[1]\delta[n-1]$$

$$+ x[2]\delta[n-2] + x[3]\delta[n-3] + \cdots$$

$$= \sum_{k=-\infty}^{+\infty} x[k]\delta[n-k]$$

- The sifting property of the DT unit impulse
- x[n] = a superposition of scaled versions of shifted unit impulses δ[n-k]

▪ DT Unit Impulse Response & Convolution Sum:

input $\longrightarrow$ Linear System $\longrightarrow$ output

$\delta[n] \longrightarrow$ Linear System $\longrightarrow h_0[n]$

$\delta[n-1] \longrightarrow$ Linear System $\longrightarrow h_1[n]$

$\delta[n-2] \longrightarrow$ Linear System $\longrightarrow h_2[n]$

$\vdots$

$\delta[n-k] \longrightarrow$ Linear System $\longrightarrow h_k[n]$

- DT Unit Impulse Response & Convolution Sum:

$$x[n] \longrightarrow \boxed{\text{Linear System}} \longrightarrow y[n]$$

$$x[0] \cdot \delta[n] \longrightarrow \boxed{\text{Linear System}} \longrightarrow h_0[n] \cdot x[0]$$

$$x[1] \cdot \delta[n-1] \longrightarrow \boxed{\text{Linear System}} \longrightarrow h_1[n] \cdot x[1]$$

$$x[2] \cdot \delta[n-2] \longrightarrow \boxed{\text{Linear System}} \longrightarrow h_2[n] \cdot x[2]$$

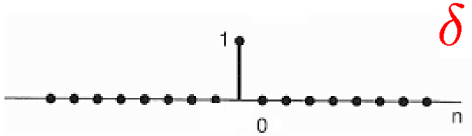
$$\vdots$$

$$x[k] \cdot \delta[n-k] \longrightarrow \boxed{\text{Linear System}} \longrightarrow h_k[n] \cdot x[k]$$

$$x[n] = \sum_{k=-\infty}^{+\infty} x[k]\delta[n-k] \quad \Longrightarrow \quad y[n] = \sum_{k=-\infty}^{+\infty} x[k]h_k[n]$$

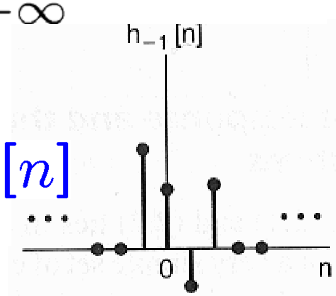
$$x[n] = \sum_{k=-\infty}^{+\infty} x[k]\delta[n-k] \quad \Longrightarrow \quad y[n] = \sum_{k=-\infty}^{+\infty} x[k]h_k[n]$$

$x[-1]$

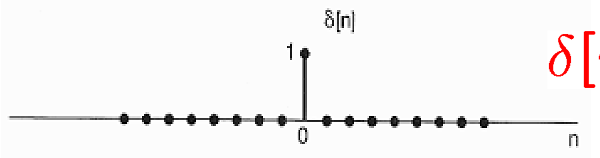


$\delta[n+1]$

$h_{-1}[n]$

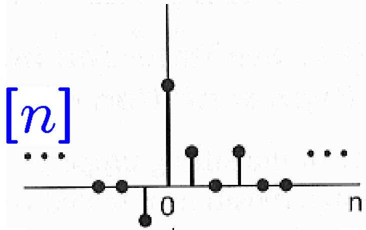


$x[0]$

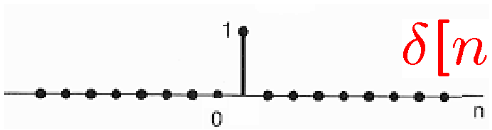


$\delta[n]$

$h_0[n]$

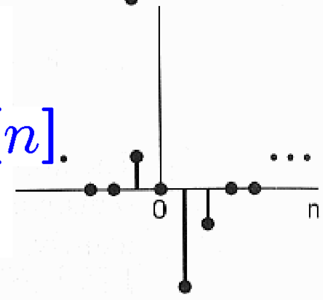


$x[1]$

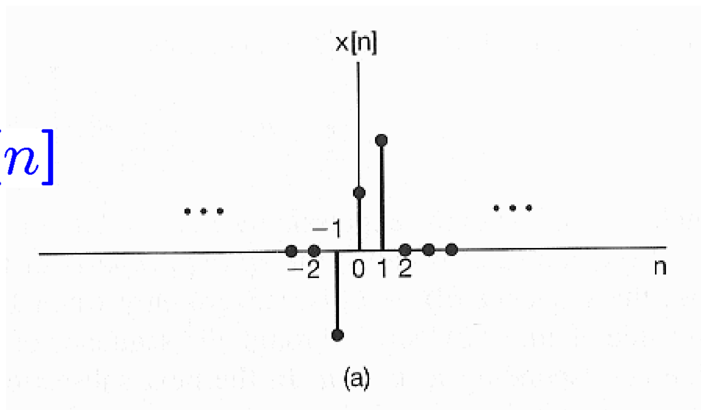


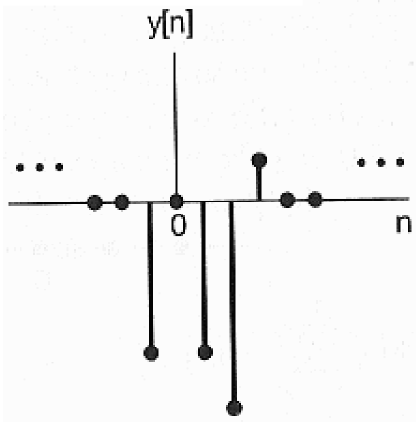
$\delta[n-1]$

$h_1[n]$



$x[n]$

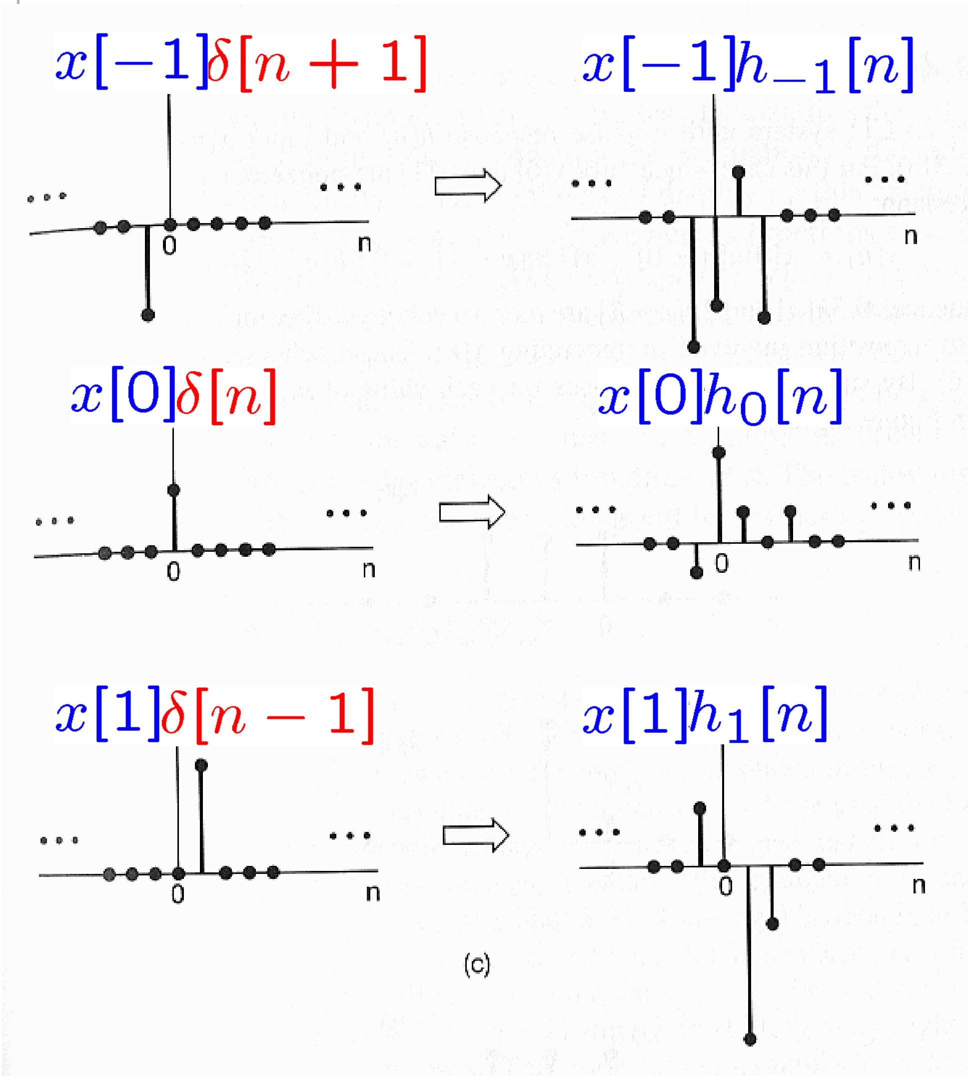




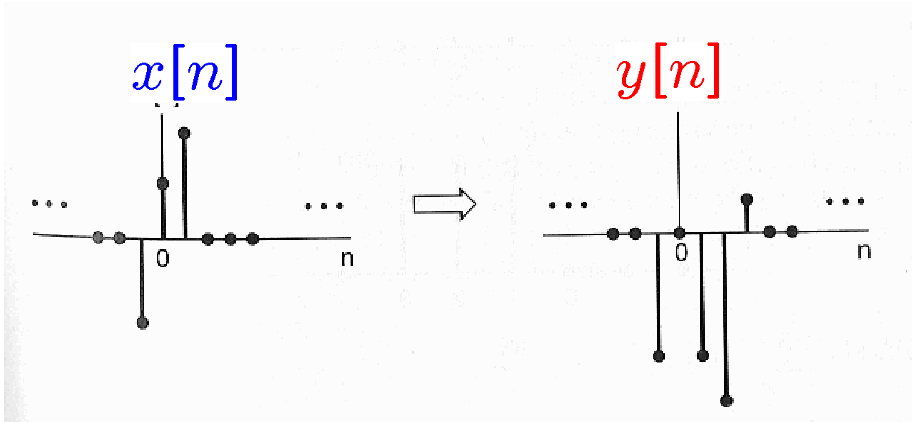
$y[n]$

DT LTI Systems: Convolution Sum

$$x[n] = \sum_{k=-\infty}^{+\infty} x[k]\delta[n-k] \quad \Longrightarrow \quad y[n] = \sum_{k=-\infty}^{+\infty} x[k]h_k[n]$$



(c)



(d)

$x[n] \longrightarrow$ Linear System $\longrightarrow y[n]$

- If the linear system (L) is also time-invariant (TI)
  - Then,

$$h_k[n] = h_0[n-k] = h[n-k]$$

- Hence, for an LTI system,

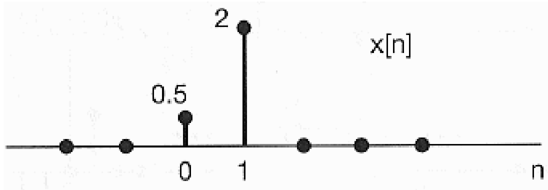
$$y[n] = \sum_{k=-\infty}^{+\infty} x[k]h[n-k] = \sum_{k=-\infty}^{+\infty} x[n-k]h[k]$$

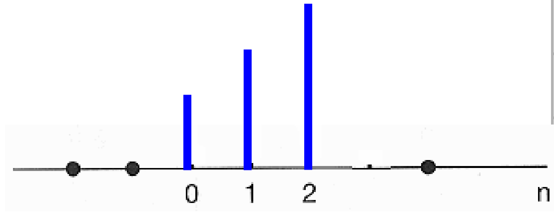
  - Known as the convolution of x[n] & h[n]
  - Referred as the convolution sum or superposition sum

- Symbolically, $y[n] = x[n] * h[n] = h[n] * x[n]$

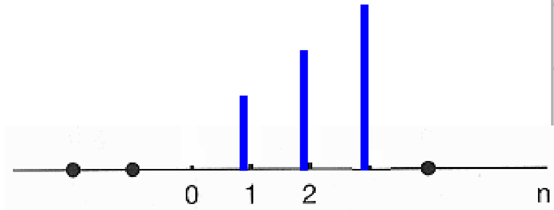
- Example 2.1:

$$x[n] \longrightarrow \boxed{h[n]} \longrightarrow y[n]$$

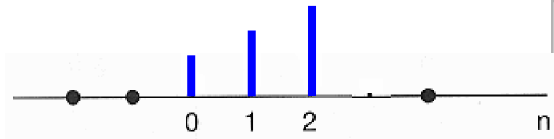




$$y[n] = \sum_{k=-\infty}^{+\infty} x[k]h[n-k]$$

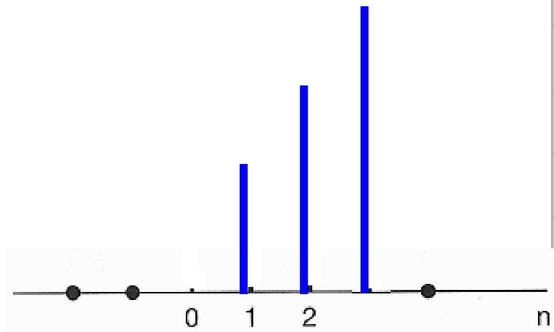


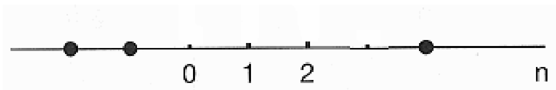
$$= \cdots + x[-1]h[n+1] + x[0]h[n] + x[1]h[n-1] + x[2]h[n-2] + \cdots$$



$$y[n] = x[0]h[n-0] + x[1]h[n-1]$$

$$= 0.5h[n] + 2h[n-1]$$

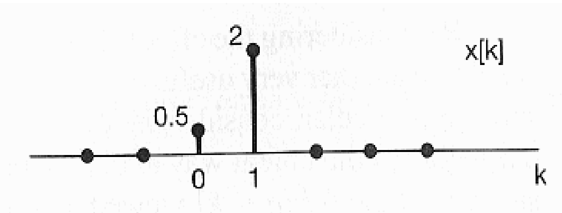


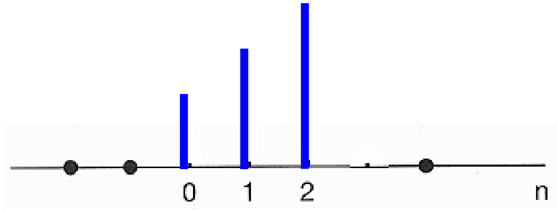


- Example 2.2:

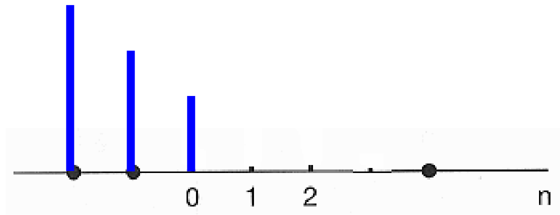
$$y[n] = \sum_{k=-\infty}^{+\infty} x[k]h[n-k]$$

$$x[n] \longrightarrow \boxed{h[n]} \longrightarrow y[n]$$



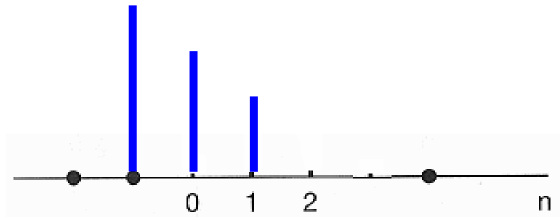


$$y[0] = \sum_{k=-\infty}^{+\infty} x[k]h[0-k]$$



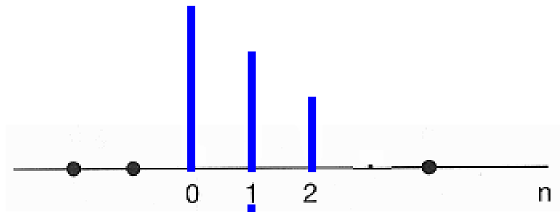
$$= \cdots + x[-1]h[1] + x[0]h[0] + x[1]h[-1] + x[2]h[-2] + \cdots = 0.5$$

$$y[1] = \sum_{k=-\infty}^{+\infty} x[k]h[1-k]$$

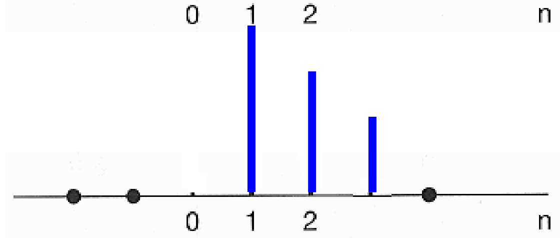


$$= \cdots + x[-1]h[2] + x[0]h[1] + x[1]h[0] + x[2]h[-1] + \cdots = 4$$

$$y[2] = \sum_{k=-\infty}^{+\infty} x[k]h[2-k] = 5.5$$

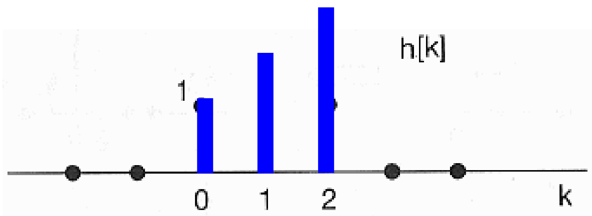


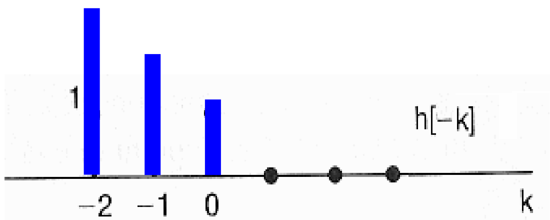
$$y[3] = \sum_{k=-\infty}^{+\infty} x[k]h[3-k] = 4.0$$

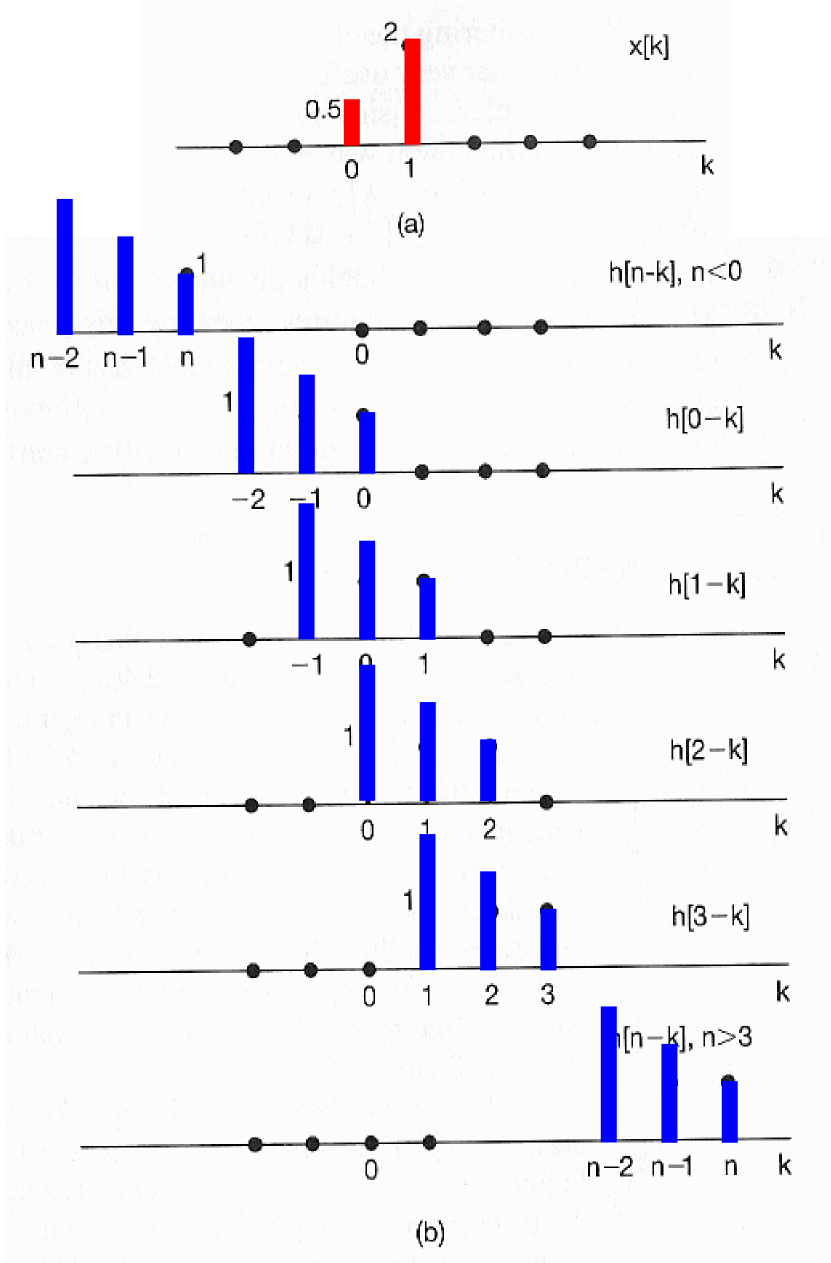


- Example 2.2:

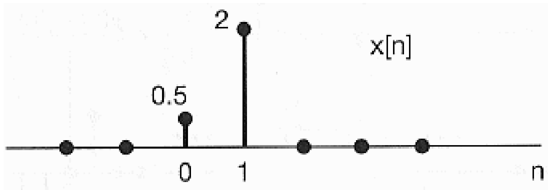
$$y[n] = \sum_{k=-\infty}^{+\infty} x[k]h[n-k]$$

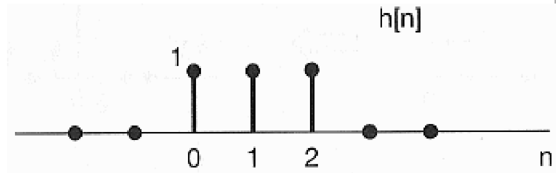






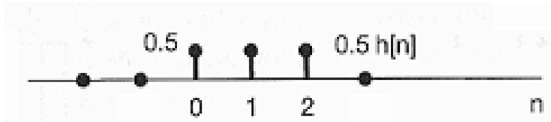
- Example 2.1: $x[n] \longrightarrow \boxed{h[n]} \longrightarrow y[n]$





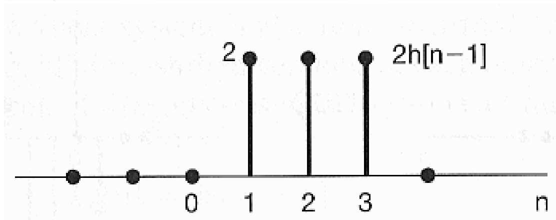
$$y[n] = \sum_{k=-\infty}^{+\infty} x[k]h[n-k]$$

$$= \cdots + x[-1]h[n+1] + x[0]h[n] + x[1]h[n-1] + x[2]h[n-2] + \cdots$$

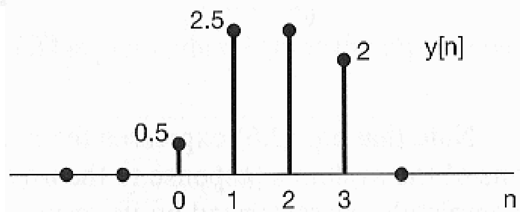


$$y[n] = x[0]h[n-0] + x[1]h[n-1]$$

$$= 0.5h[n] + 2h[n-1]$$

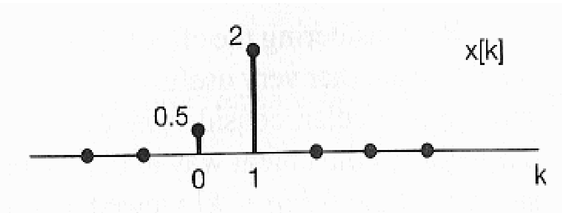


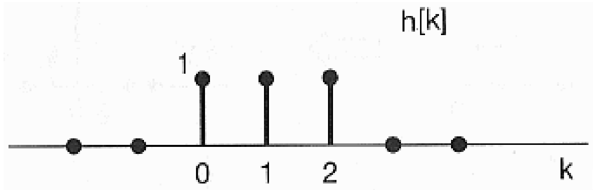
(b)



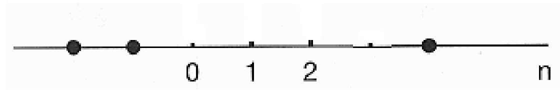
- Example 2.2: $y[n] = \sum_{k=-\infty}^{+\infty} x[k]h[n-k]$

$$x[n] \longrightarrow \boxed{h[n]} \longrightarrow y[n]$$





$$y[0] = \sum_{k=-\infty}^{+\infty} x[k]h[0-k]$$



$$= \cdots + x[-1]h[1] + x[0]h[0] + x[1]h[-1] + x[2]h[-2] + \cdots = 0.5$$

$$y[1] = \sum_{k=-\infty}^{+\infty} x[k]h[1-k] = 2.5$$

$$= \cdots + x[-1]h[2] + x[0]h[1] + x[1]h[0] + x[2]h[-1] + \cdots = 2.5$$

$$y[2] = \sum_{k=-\infty}^{+\infty} x[k]h[2-k] = 2.5$$

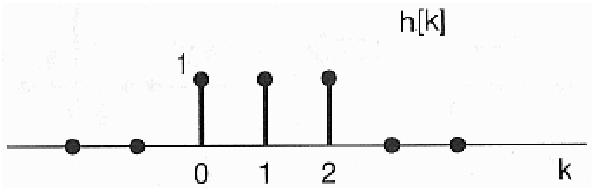
$y[n] = 0$ for $n < 0$

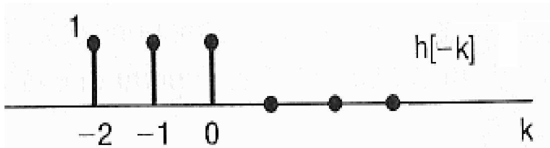
$$y[3] = \sum_{k=-\infty}^{+\infty} x[k]h[3-k] = 2.0$$

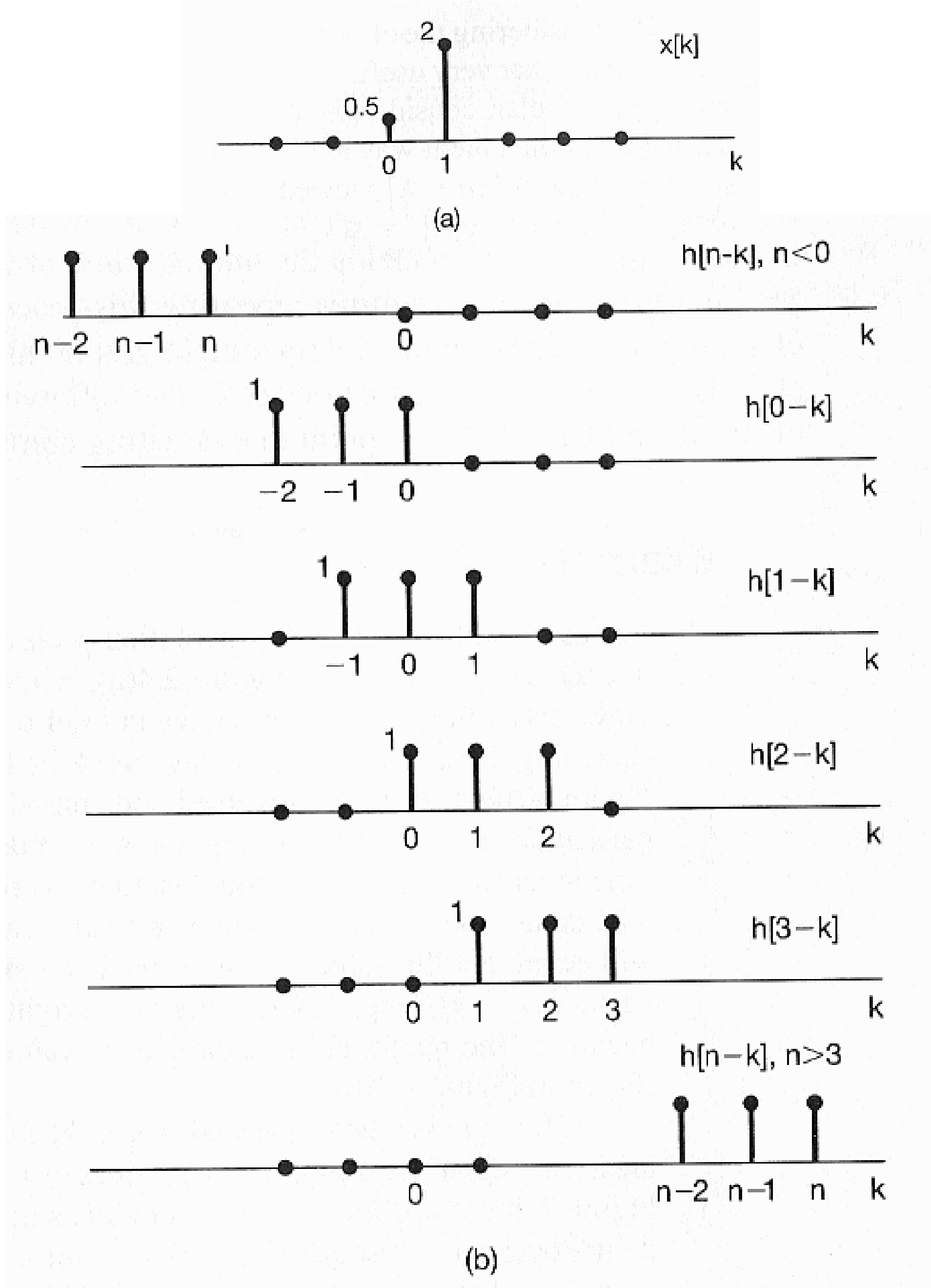
$y[n] = 0$ for $n > 3$

- Example 2.2:

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

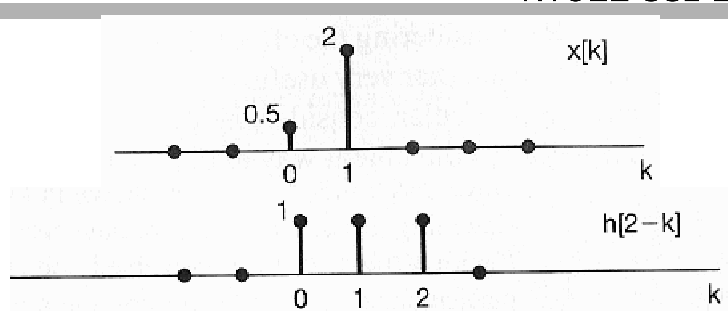


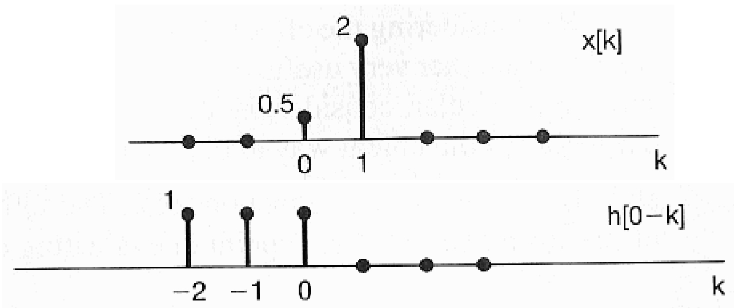


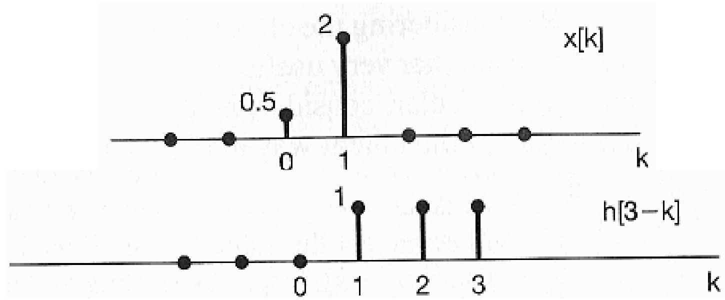


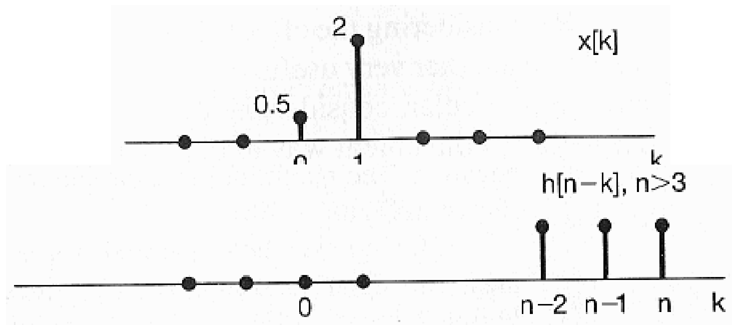
- Example 2.2:

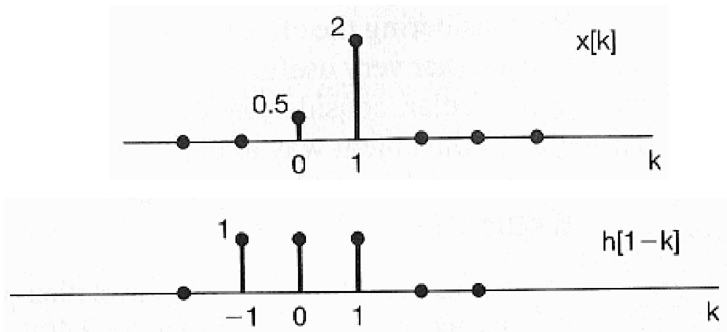
$$y[n] = \sum_{k=-\infty}^{+\infty} x[k]h[n-k]$$

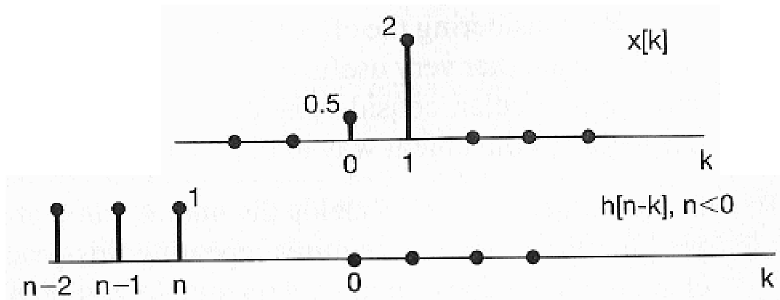




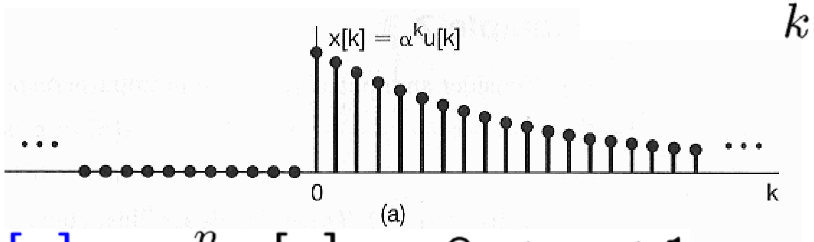




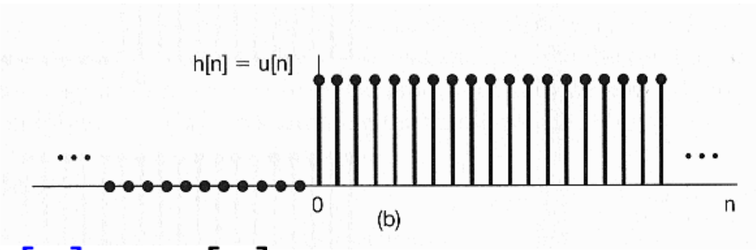




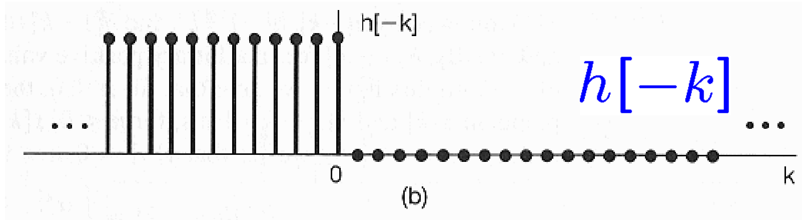
- Example 2.3: $y[n] = \sum_{k=-\infty}^{+\infty} x[k]h[n-k]$



$x[n] = \alpha^n \, u[n], \quad 0 < \alpha < 1$

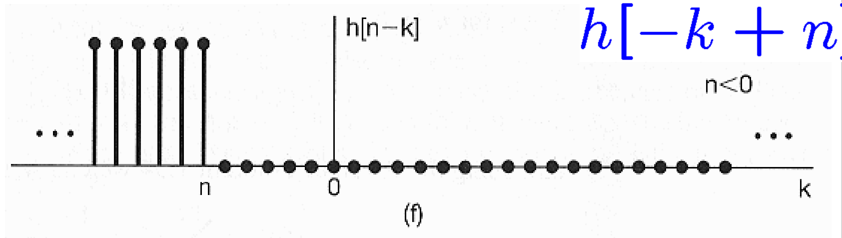


$h[n] = u[n]$



$h[-k]$

$n < 0$

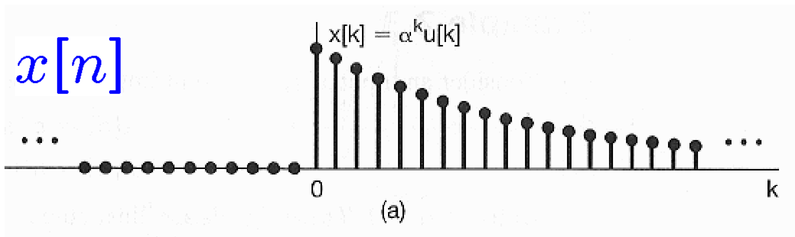


$h[-k+n]$

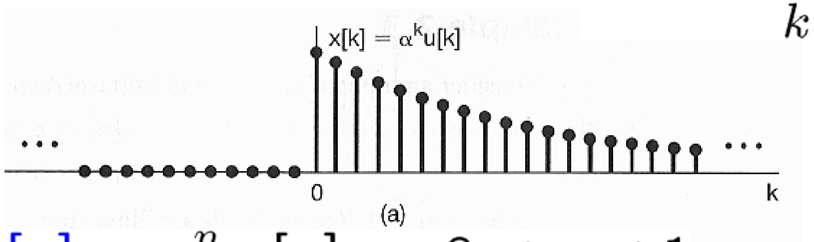
for $n < 0, \quad x[k] \; h[n-k] = 0$

$\Rightarrow \quad y[n] = 0$

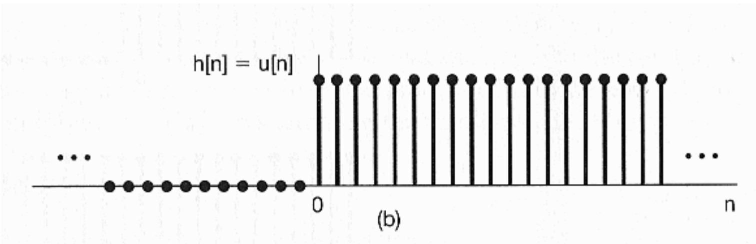
$x[n]$



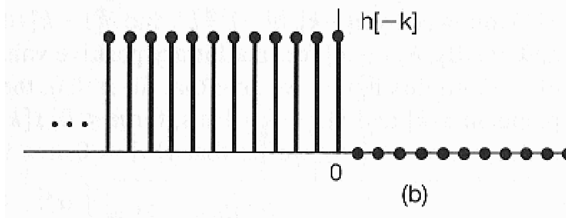
- Example 2.3: $y[n] = \sum_{k=-\infty}^{+\infty} x[k]h[n-k]$



$x[n] = \alpha^n \, u[n], \qquad 0 < \alpha < 1$



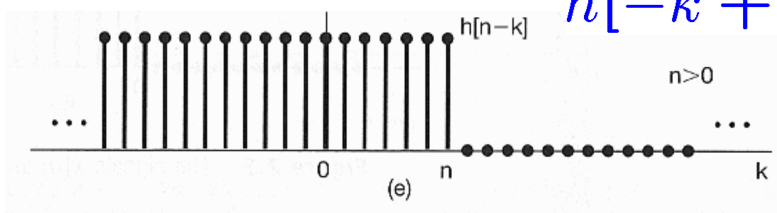
$h[n] = u[n]$



$h[-k]$

$n > 0$

$h[-k+n]$

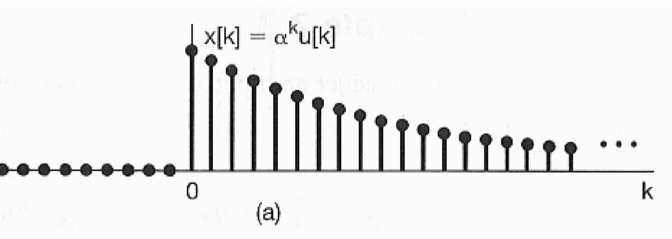


for $n \geq 0$,

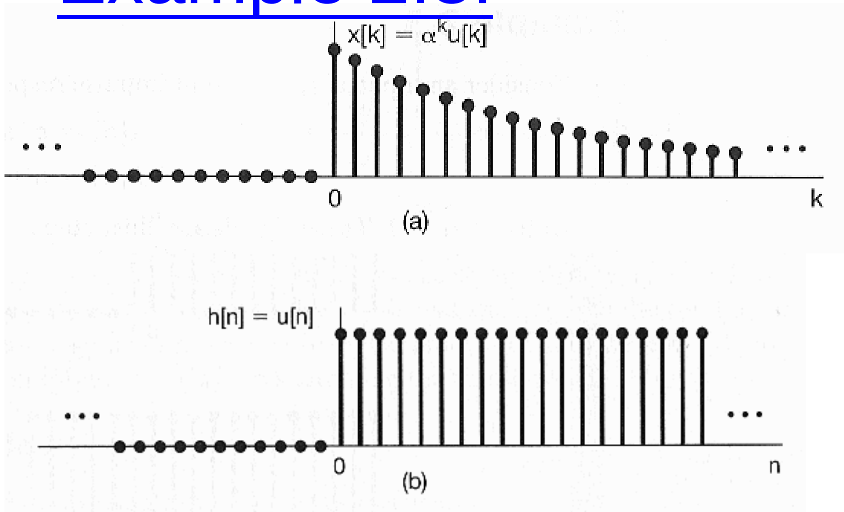
$$x[k]\, h[n-k] = \begin{cases} \alpha^k, & 0 \leq k \leq n \\ 0, & \text{otherwise} \end{cases}$$

$$\Rightarrow \; y[n] = \sum_{k=0}^{n} \alpha^k \quad = \frac{1-\alpha^{n+1}}{1-\alpha}$$

$x[n]$



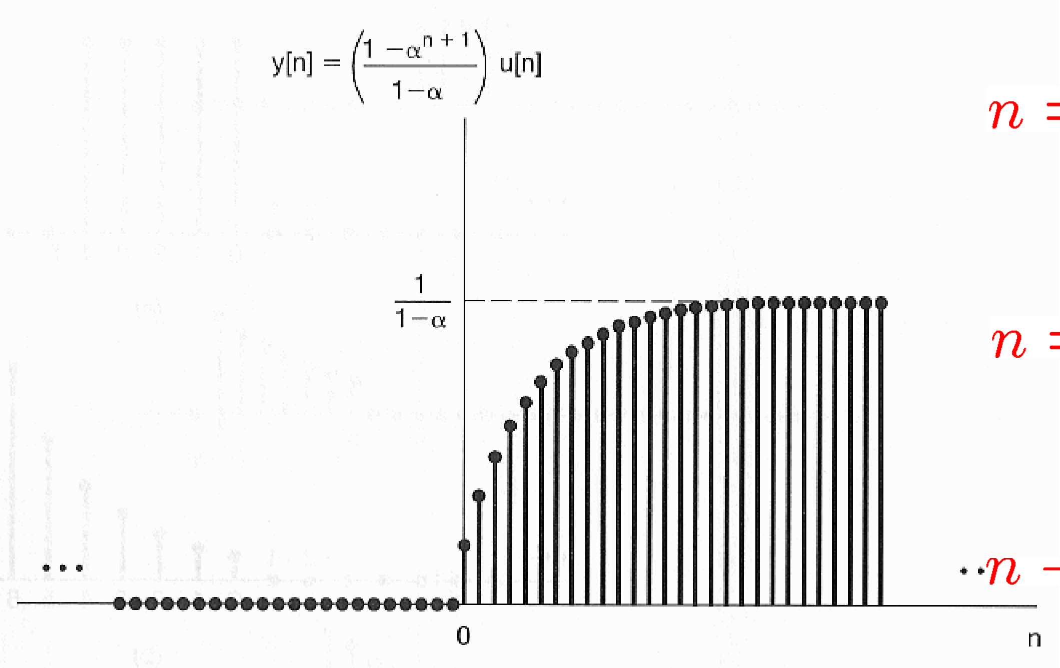
- Example 2.3:



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

for all n, $$y[n] = \left(\frac{1-\alpha^{n+1}}{1-\alpha}\right) u[n]$$

$$\alpha = \frac{7}{8}$$

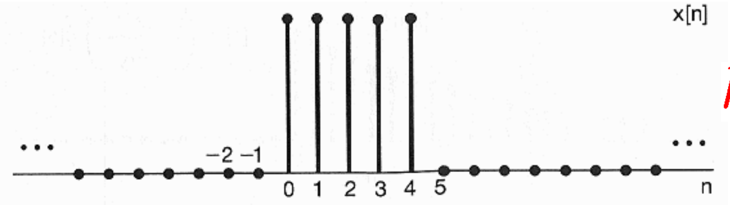


$n = 0$ $$y[0] = \frac{1-\frac{7}{8}}{1-\frac{7}{8}} = 1$$

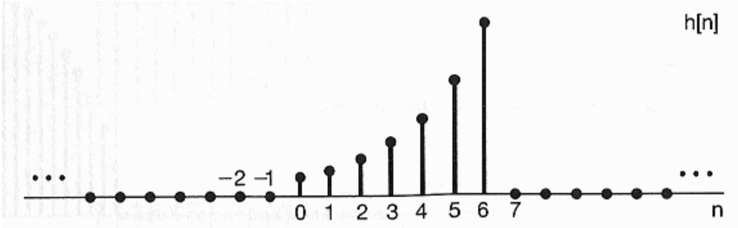
$n = 1$ $$y[1] = \frac{1-(\frac{7}{8})^2}{1-\frac{7}{8}} = \frac{15}{8}$$

$n \to \infty$ $$y[n] = \frac{1-0}{1-\frac{7}{8}} = 8$$

▪ Example 2.4:

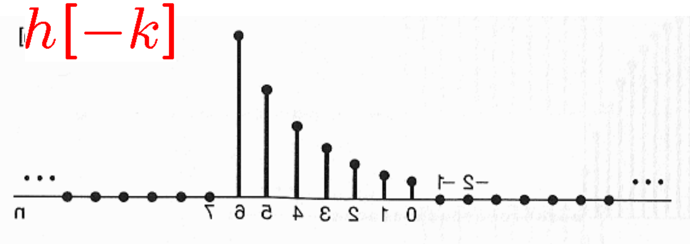


$x[n] = 1, \; 0 \le n \le 4$



$h[n] = \alpha^n, \; 0 \le n \le 6$

$h[-k]$



$x[k]$

$h[n-k]$

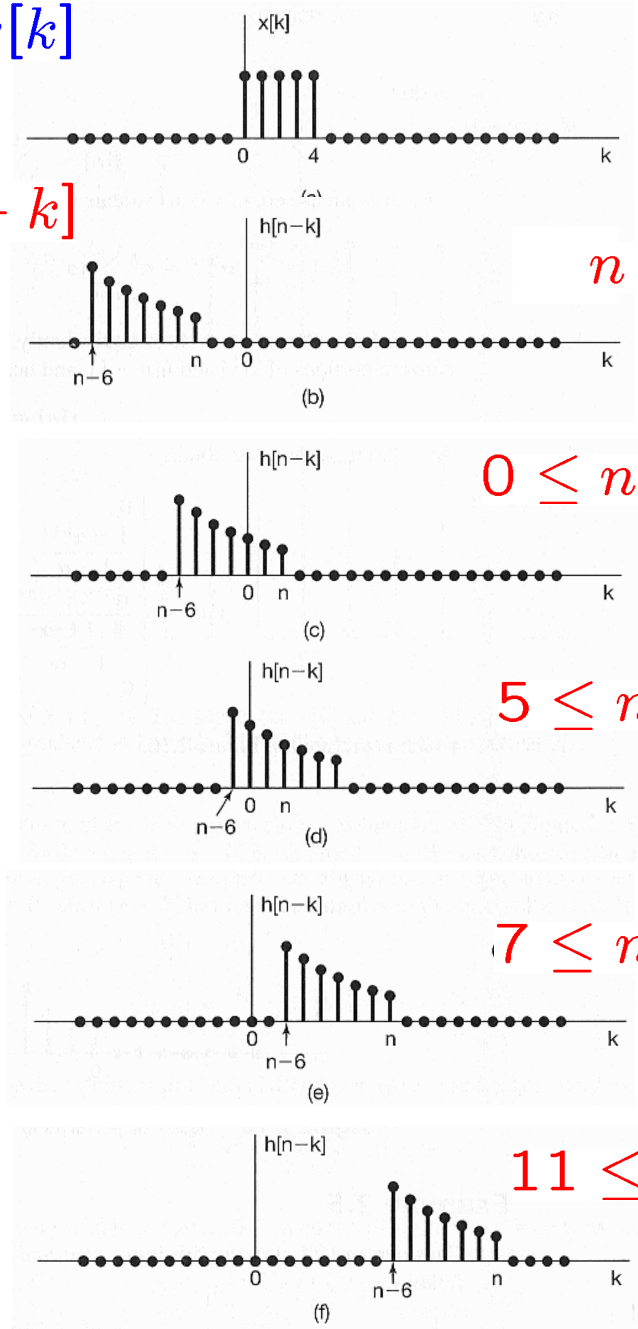
$n \le -1$

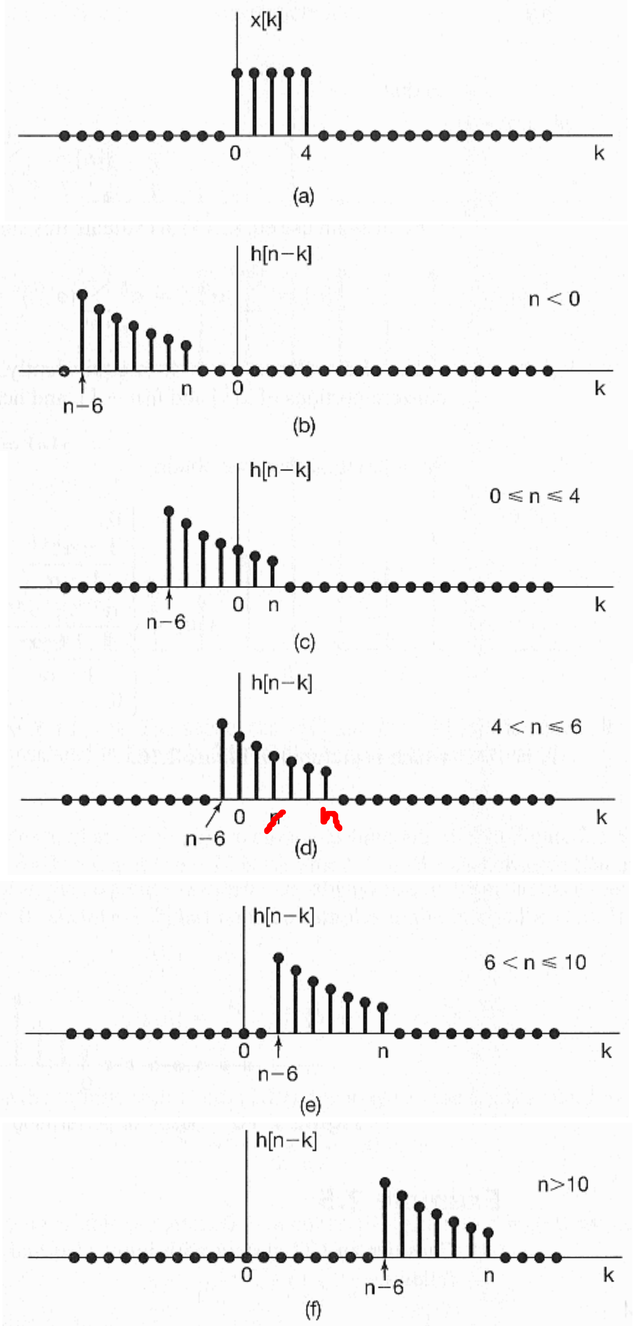
$0 \le n \le 4$

$5 \le n \le 6$

$7 \le n \le 10$

$11 \le n$





for $n < 0$, $\quad x[k]\,h[n-k] = 0 \quad \Rightarrow \quad y[n] = 0$

for $0 \le n \le 4$, $\quad x[k]\,h[n-k] = \begin{cases} \alpha^{n-k}, & 0 \le k \le n \\ 0, & \text{otherwise} \end{cases}$

$$\Rightarrow y[n] = \sum_{k=0}^{n} \alpha^{n-k} = \frac{1-\alpha^{n+1}}{1-\alpha}$$

for $4 < n \le 6$, $\quad x[k]\,h[n-k] = \begin{cases} \alpha^{n-k}, & 0 \le k \le 4 \\ 0, & \text{otherwise} \end{cases}$

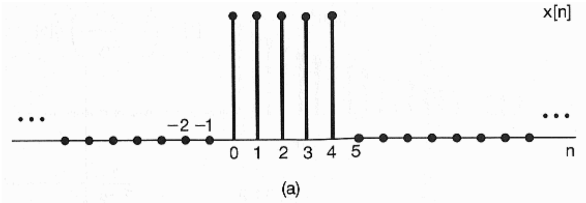
$$\Rightarrow y[n] = \sum_{k=0}^{4} \alpha^{n-k} = \frac{\alpha^{n-4}-\alpha^{n+1}}{1-\alpha}$$

for $6 < n \le 10$, $\quad x[k]\,h[n-k] = \begin{cases} \alpha^{n-k}, & (n-6) \le k \le 4 \\ 0, & \text{otherwise} \end{cases}$

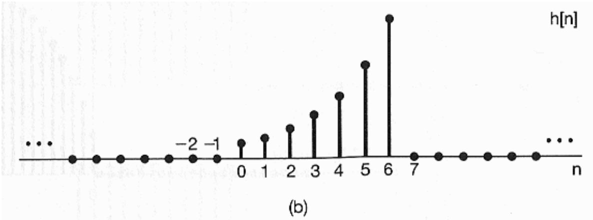
$$\Rightarrow y[n] = \sum_{k=n-6}^{4} \alpha^{n-k} = \frac{\alpha^{n-4}-\alpha^{7}}{1-\alpha}$$

for $n > 10$, $\quad y[n] = 0$

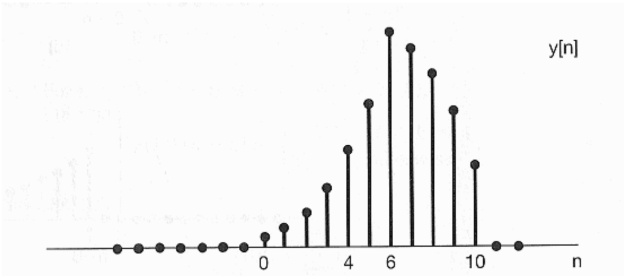
$$x[n] \longrightarrow \boxed{h[n]} \longrightarrow y[n]$$



$$x[n] = 1, \; 0 \leq n \leq 4$$



$$h[n] = \alpha^n, \; 0 \leq n \leq 6$$

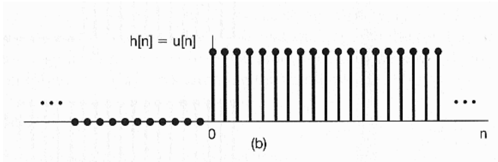


$$y[n] = \begin{cases} 0, & n < 0 \\ \frac{1-\alpha^{n+1}}{1-\alpha}, & 0 \leq n \leq 4 \\ \frac{\alpha^{n-4}-\alpha^{n+1}}{1-\alpha}, & 4 < n \leq 6 \\ \frac{\alpha^{n-4}-\alpha^{7}}{1-\alpha}, & 6 < n \leq 10 \\ 0, & 10 < n \end{cases}$$

- Example 2.5: $x[n] = 2^n u[-n]$

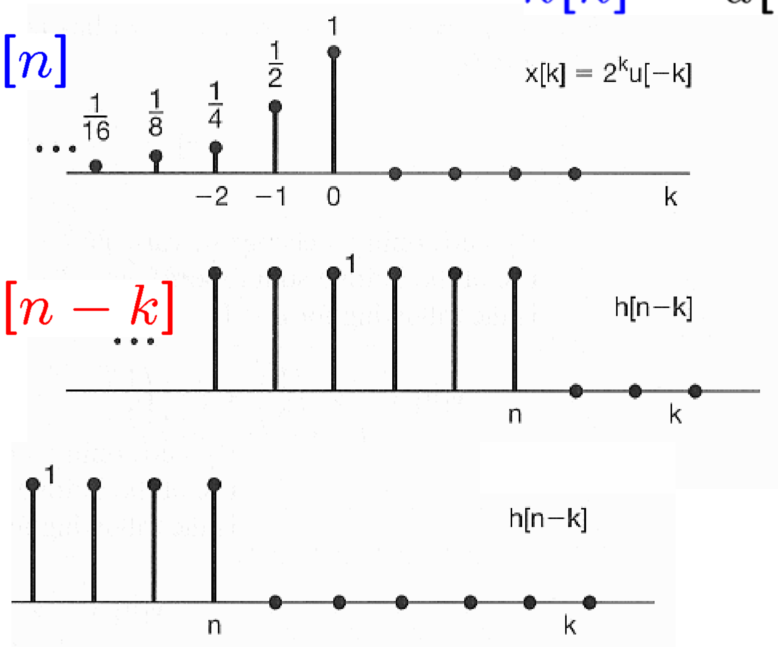
$$x[n] \longrightarrow \boxed{h[n]} \longrightarrow y[n]$$

$$h[n] = u[n]$$



$x[n]$

$h[n-k]$



for $n \geq 0$, $\quad y[n] = \sum_{k=-\infty}^{0} x[k]\, h[n-k] = \sum_{k=-\infty}^{0} 2^k$

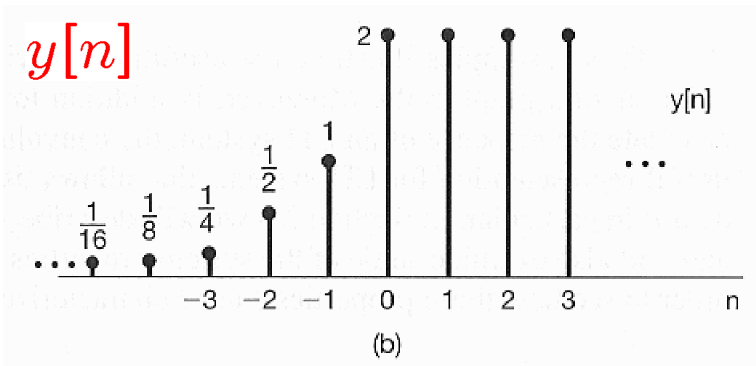
$$= \sum_{r=0}^{\infty} \left(\frac{1}{2}\right)^r = \frac{1}{1-(1/2)} = 2$$

for $n < 0$, $\quad y[n] = \sum_{k=-\infty}^{n} x[k]\, h[n-k] = \sum_{k=-\infty}^{n} 2^k$

$$= \sum_{l=-n}^{\infty} \left(\frac{1}{2}\right)^l = \sum_{m=0}^{\infty} \left(\frac{1}{2}\right)^{m-n}$$

$$= \left(\frac{1}{2}\right)^{-n} \sum_{m=0}^{\infty} \left(\frac{1}{2}\right)^m = 2^n \cdot 2 = 2^{n+1}$$

$y[n]$

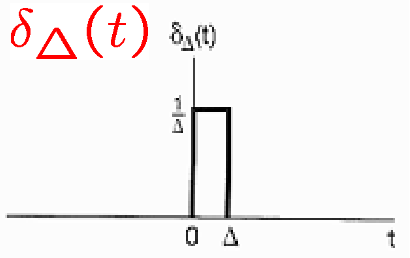


Outline

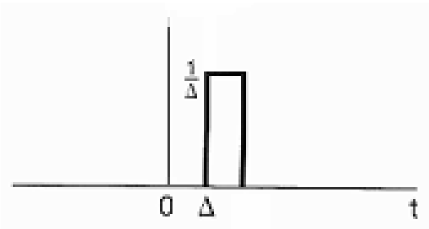
- Discrete-Time Linear Time-Invariant Systems
  - The convolution sum $y[n] = \sum_{k=-\infty}^{+\infty} x[k]h[n-k]$ $y[n] = x[n] * h[n]$
- Continuous-Time Linear Time-Invariant Systems
  - The convolution integral
- Properties of Linear Time-Invariant Systems
- Causal Linear Time-Invariant Systems Described by Differential & Difference Equations
- Singularity Functions

▪ Representation of CT Signals by Impulses:

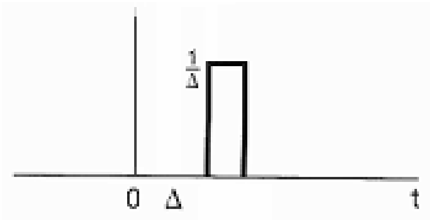
$\delta_\Delta(t)$



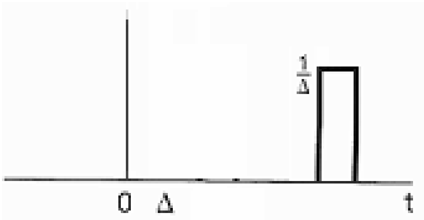
$$\delta_\Delta(t) = \begin{cases} \frac{1}{\Delta}, & 0 \le t < \Delta \\ 0, & \text{otherwise} \end{cases}$$



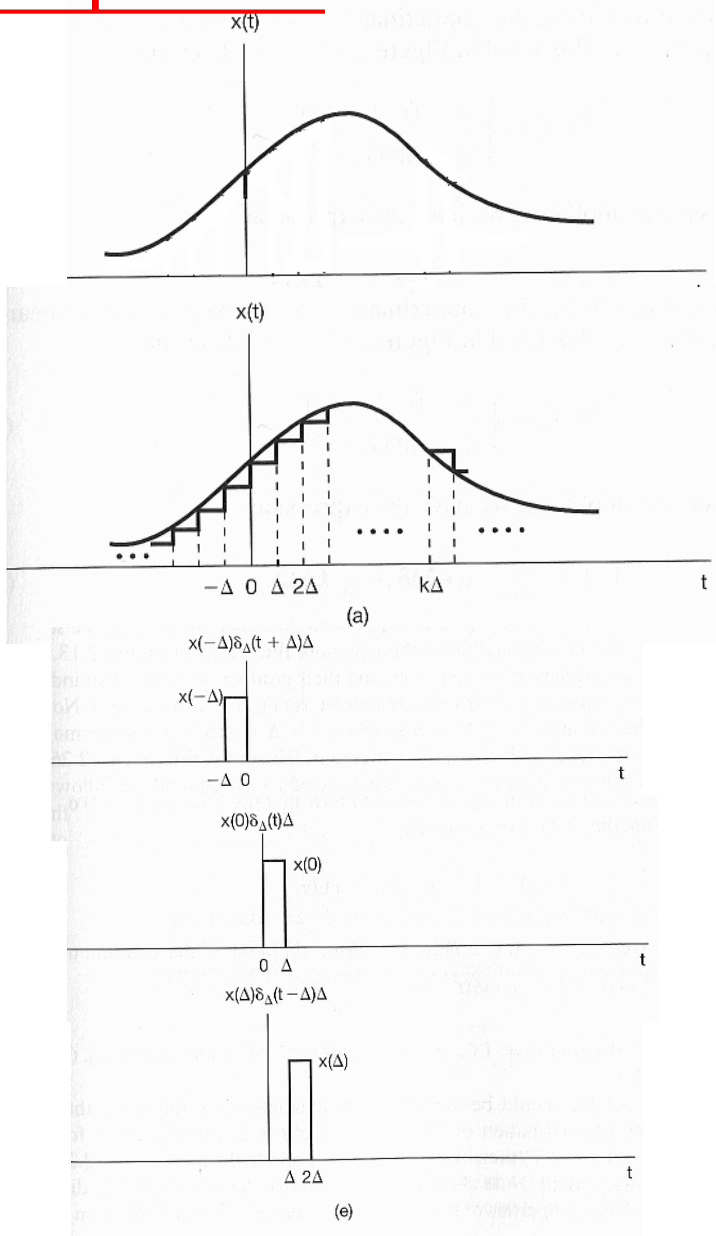
$\delta_\Delta(t-\Delta)$



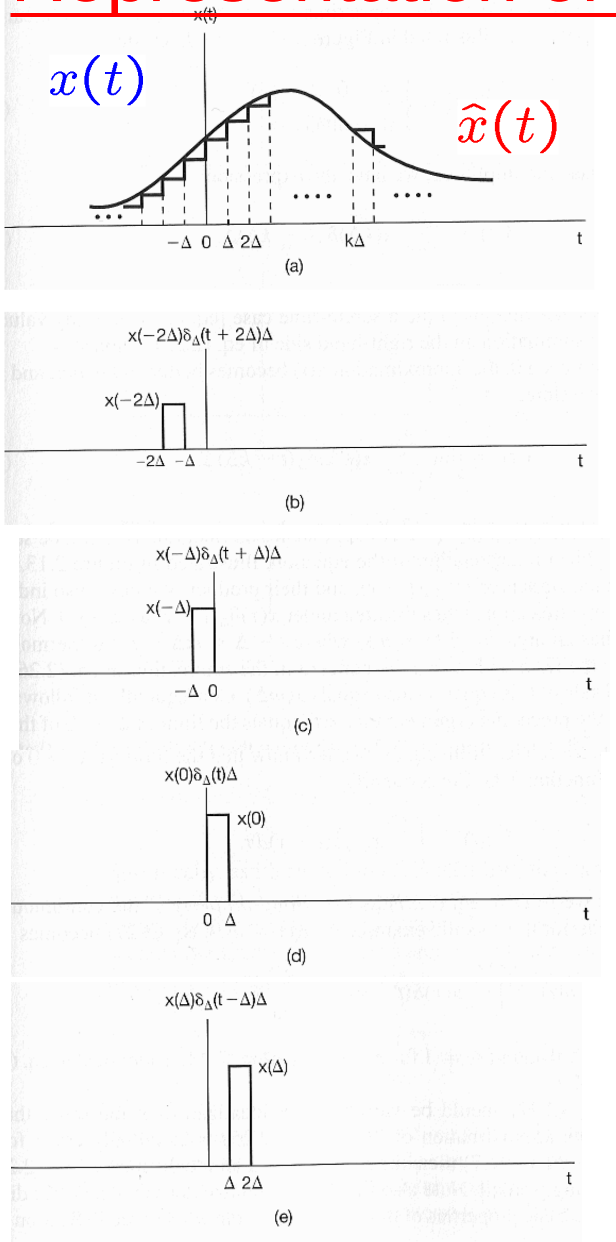
$\delta_\Delta(t-2\Delta)$



$\delta_\Delta(t-k\Delta)$



▪ Representation of CT Signals by Impulses:



$$\hat{x}(t) = \sum_{k=-\infty}^{+\infty} x(k\Delta)\delta_{\Delta}(t-k\Delta)\Delta$$

$$x(t) = \lim_{\Delta \to 0} \sum_{k=-\infty}^{+\infty} x(k\Delta)\delta_{\Delta}(t-k\Delta)\Delta$$

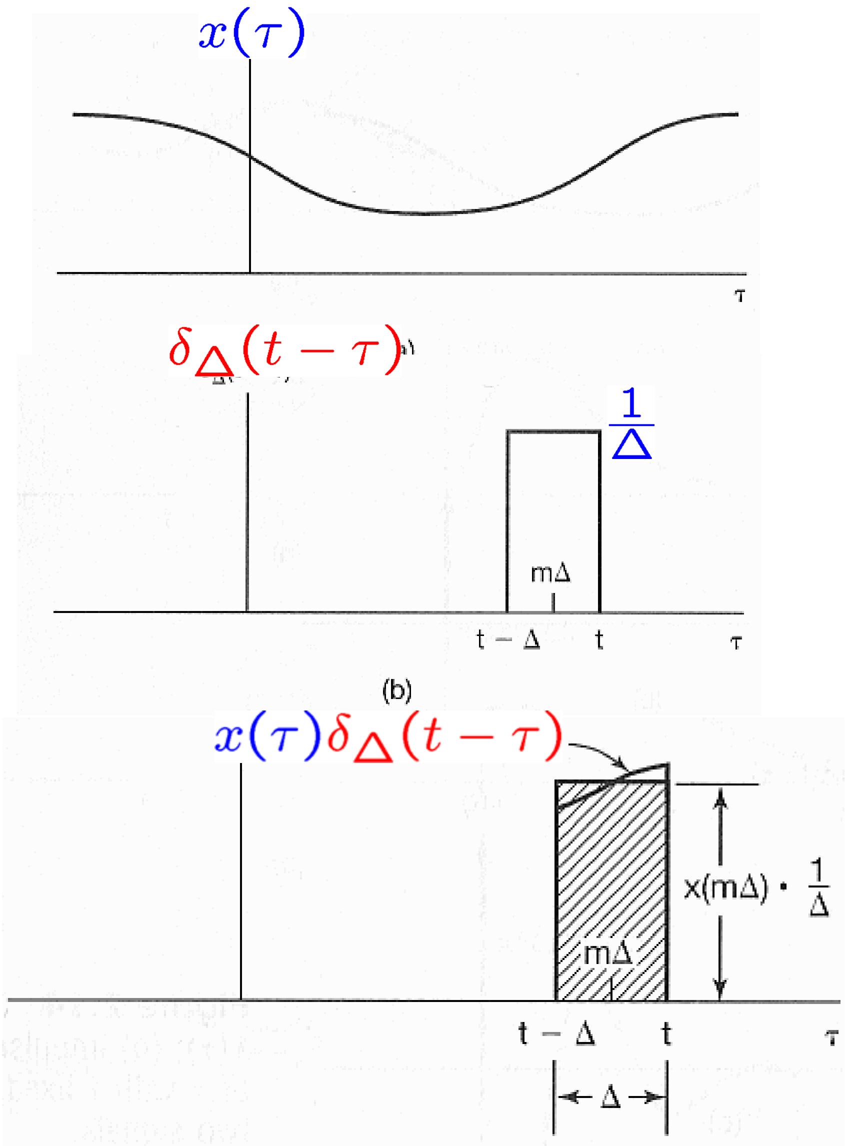
$$x(t) = \int_{-\infty}^{+\infty} x(\tau)\delta(t-\tau)d\tau$$

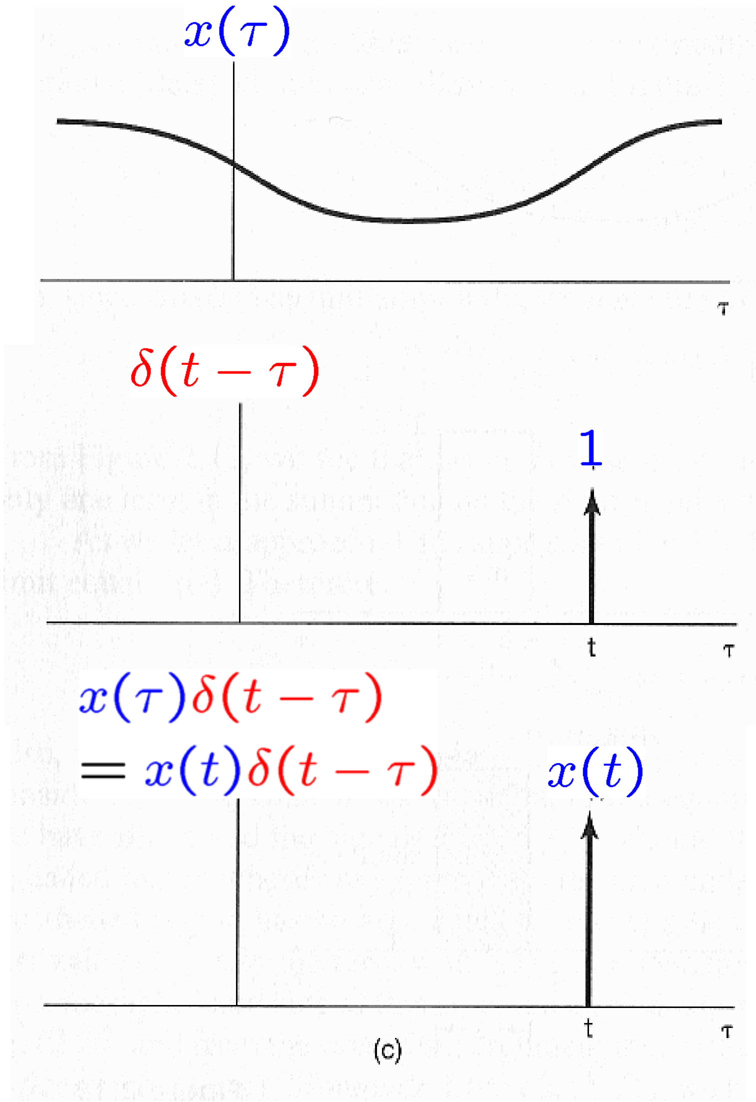
the sifting property of CT impulse

$x(t) =$ an integral of weighted,

shifted impulses

- Graphical interpretation:





▪ CT Impulse Response & Convolution Integral:

$$\text{input} \longrightarrow \boxed{\text{Linear System}} \longrightarrow \text{output}$$

$$\delta_{\Delta}(t) \longrightarrow \boxed{\text{Linear System}} \longrightarrow \hat{h}_{0\Delta}(t)$$

$$\delta_{\Delta}(t - 1\Delta) \longrightarrow \boxed{\text{Linear System}} \longrightarrow \hat{h}_{1\Delta}(t)$$

$$\delta_{\Delta}(t - 2\Delta) \longrightarrow \boxed{\text{Linear System}} \longrightarrow \hat{h}_{2\Delta}(t)$$

$$\vdots$$

$$\delta_{\Delta}(t - k\Delta) \longrightarrow \boxed{\text{Linear System}} \longrightarrow \hat{h}_{k\Delta}(t)$$

▪ CT Impulse Response & Convolution Integral:

$$\text{input} \longrightarrow \boxed{\text{Linear System}} \longrightarrow \text{output}$$

$$x(0\Delta) \qquad \delta_{\Delta}(t) \longrightarrow \boxed{\text{Linear System}} \longrightarrow \hat{h}_{0\Delta}(t) \qquad x(0\Delta)$$

$$x(1\Delta) \qquad \delta_{\Delta}(t-1\Delta) \longrightarrow \boxed{\text{Linear System}} \longrightarrow \hat{h}_{1\Delta}(t) \qquad x(1\Delta)$$

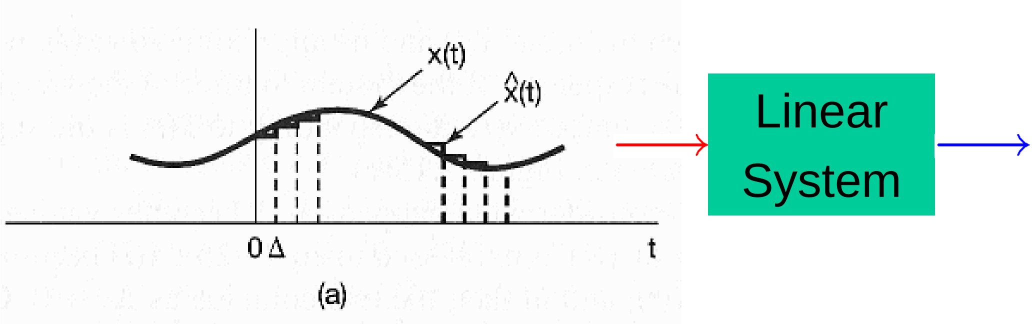
$$x(2\Delta) \qquad \delta_{\Delta}(t-2\Delta) \longrightarrow \boxed{\text{Linear System}} \longrightarrow \hat{h}_{2\Delta}(t) \qquad x(2\Delta)$$

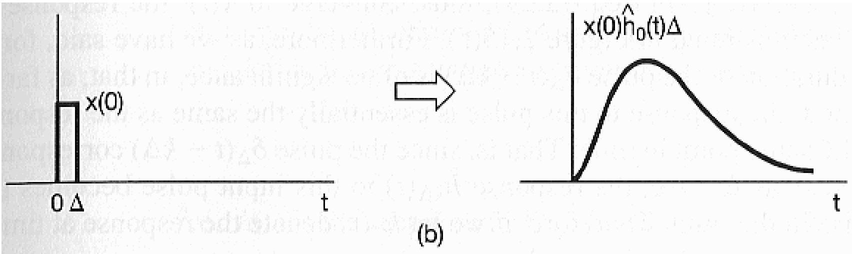
$$\vdots$$

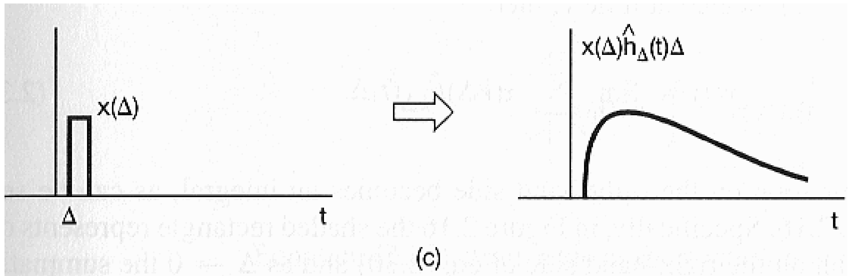
$$x(k\Delta) \qquad \delta_{\Delta}(t-k\Delta) \longrightarrow \boxed{\text{Linear System}} \longrightarrow \hat{h}_{k\Delta}(t) \qquad x(k\Delta)$$

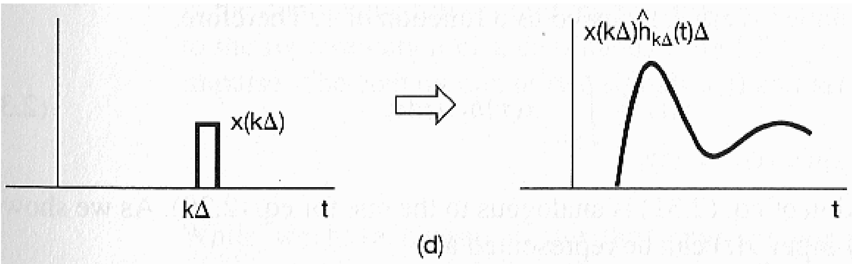
$$\hat{x}(t) = \sum_{k=-\infty}^{+\infty} x(k\Delta)\delta_{\Delta}(t-k\Delta)\Delta \implies \hat{y}(t) = \sum_{k=-\infty}^{+\infty} x(k\Delta)\,\hat{h}_{k\Delta}(t)\,\Delta$$

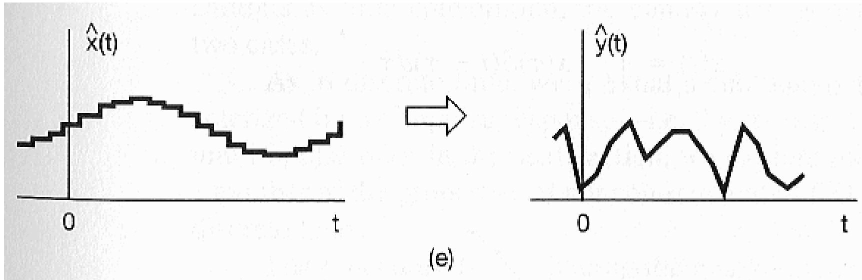
CT LTI Systems: Convolution Integral

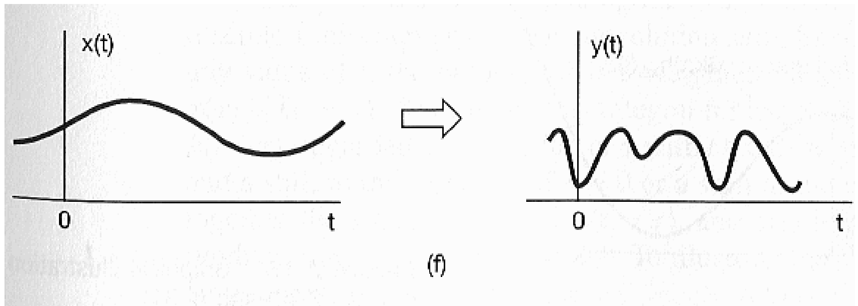












- CT Unit Impulse Response & Convolution Integral:

$$\hat{y}(t) = \sum_{k=-\infty}^{+\infty} x(k\Delta)\ \hat{h}_{k\Delta}(t)\ \Delta$$

$$y(t) = \lim_{\Delta \to 0} \sum_{k=-\infty}^{+\infty} x(k\Delta)\ \hat{h}_{k\Delta}(t)\ \Delta$$

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

$$\delta(t-\tau) \longrightarrow \boxed{\text{Linear System}} \longrightarrow h_\tau(t)$$

$$x(t) \longrightarrow \boxed{\text{Linear System}} \longrightarrow y(t)$$

$$x(t) = \int_{-\infty}^{+\infty} x(\tau)\delta(t-\tau)d\tau \quad \Longrightarrow \quad y(t) = \int_{-\infty}^{+\infty} x(\tau)h_\tau(t)d\tau$$

- If the linear system (L) is also time-invariant (TI)
  - Then,

$$x(t) \longrightarrow \boxed{h(t)} \longrightarrow y(t)$$

$$h_\tau(t) = h_0(t-\tau) = h(t-\tau)$$

- Hence, for an LTI system,

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

  - Known as the convolution of x(t) & h(t)
  - Referred as the convolution integral or the superposition integral

- Symbolically,

$$y(t) = x(t) * h(t) \qquad = h(t) * x(t)$$

- **Example 2.6:** $y(t) = \int_{-\infty}^{+\infty} x(\tau)h(t-\tau)d\tau$

$h(t) = u(t)$

$h(\tau)$

$x(t) = e^{-at}\, u(t)$

$a > 0$

$h(t-\tau)$

$t < 0$

$t > 0$

for $t < 0$, $\quad x(\tau)\, h(t-\tau) = 0$

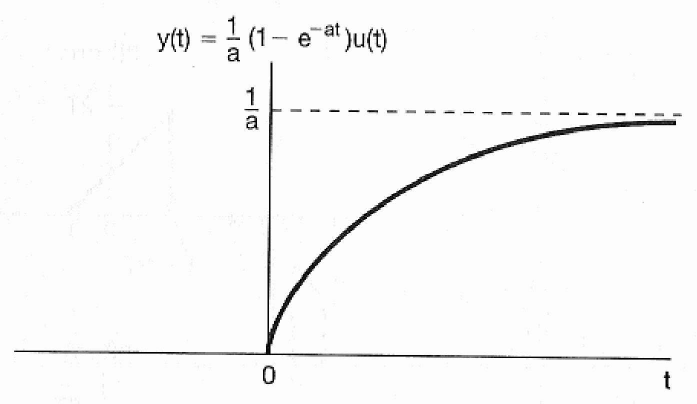
$$\Rightarrow \quad y(t) = \int_{-\infty}^{t} 0 \; d\tau = 0$$

for $t \geq 0$, $\quad x(\tau)\, h(t-\tau) = \begin{cases} e^{-a\tau}, & 0 \leq \tau \leq t \\ 0, & \text{otherwise} \end{cases}$

$$\Rightarrow \quad y(t) = \int_{0}^{t} e^{-a\tau} d\tau$$

$$= -\frac{1}{a} e^{-a\tau} \Big|_{0}^{t}$$

$$= \frac{1}{a}(1 - e^{-at})$$



- **Example 2.7:** $y(t) = \int_{-\infty}^{+\infty} x(\tau)h(t-\tau)d\tau$

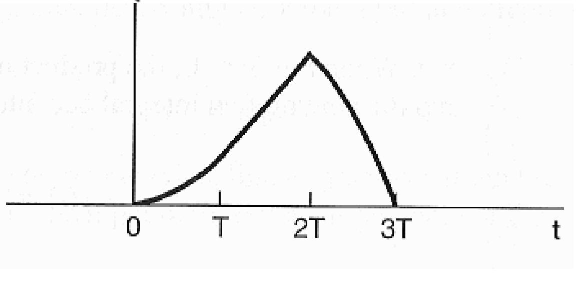
$$x(t) = \begin{cases} 1, & 0 < t < T \\ 0, & \text{otherwise} \end{cases}$$

$$h(t) = \begin{cases} t, & 0 < t < 2T \\ 0, & \text{otherwise} \end{cases}$$

$h(\tau)$

$h(-\tau)$

$$y(t) = \begin{cases} 0, & t < 0 \\ \frac{1}{2}t^2, & 0 < t < T \\ Tt - \frac{1}{2}T^2, & T < t < 2T \\ -\frac{1}{2}t^2 + Tt + \frac{3}{2}T^2, & 2T < t < 3T \\ 0, & 3T < t \end{cases}$$



$x(\tau)$

$h(t-\tau)$

$t < 0$

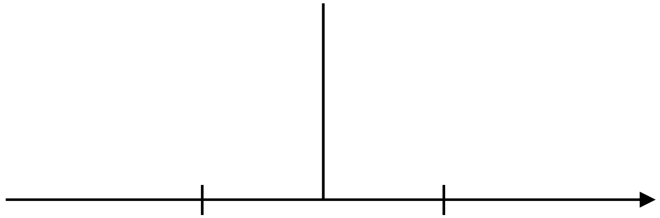
$0 < t < T$

$T < t < 2T$

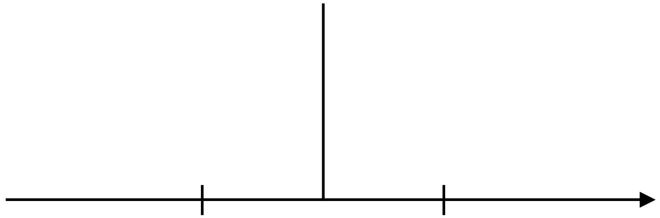
$2T < t < 3T$

$3T < t$

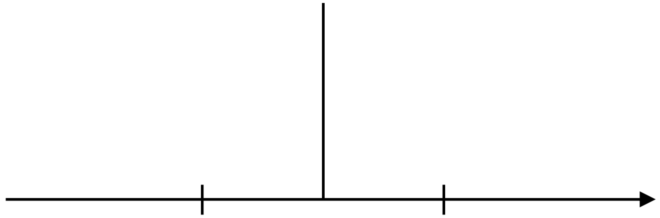
- Example 2.8: $x(t) = e^{2t}u(-t)$



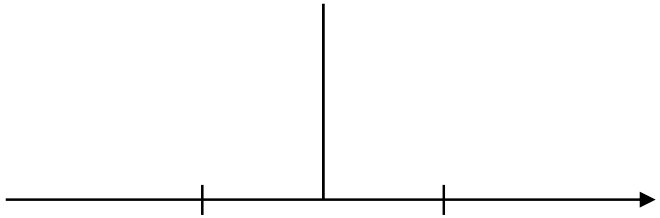
$h(t) = u(t-3)$



$h(-\tau)$

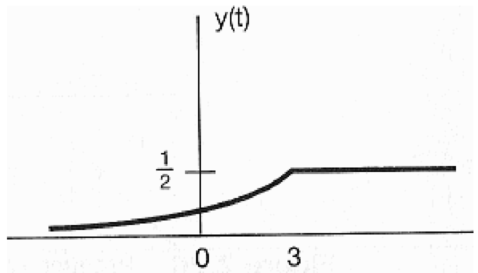


$h(t-\tau)$



for $t-3 \leq 0$, $\quad y(t) = \int_{-\infty}^{t-3} e^{2\tau} d\tau \quad = \frac{1}{2} e^{2(t-3)}$

for $t-3 \geq 0$, $\quad y(t) = \int_{-\infty}^{0} e^{2\tau} d\tau \quad = \frac{1}{2}$



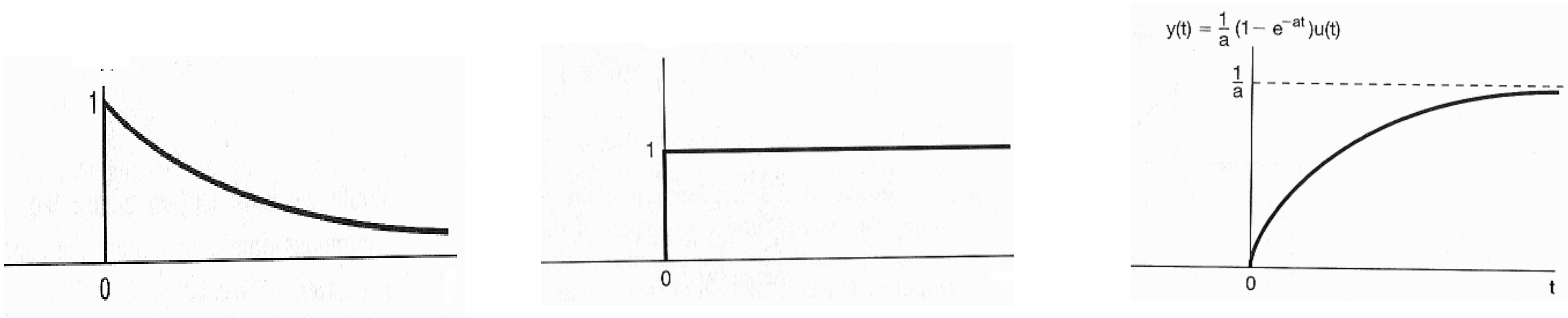
- Signal and System..

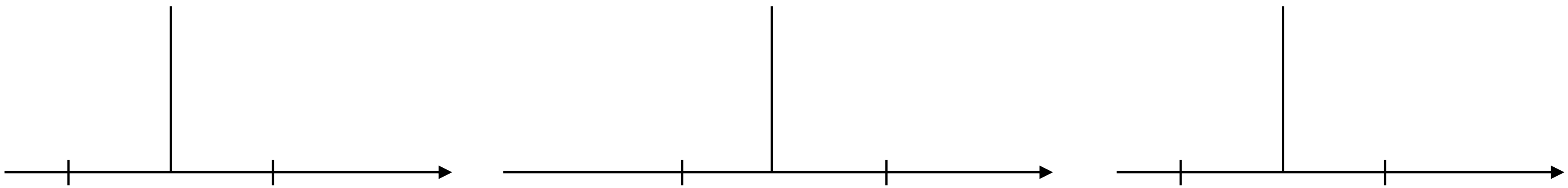
$$y(t) = x(t) * h(t) = \int_{-\infty}^{+\infty} x(\tau)h(t-\tau)d\tau$$

$$y[n] = \sum_{k=-\infty}^{+\infty} x[k]h[n-k] = \sum_{k=-\infty}^{+\infty} x[n-k]h[k] \quad = x(t) * h(t)$$

$$y(t) = \int_{-\infty}^{+\infty} x(\tau)h(t-\tau)d\tau = \int_{-\infty}^{+\infty} h(\tau)x(t-\tau)d\tau \quad = x[n] * h[n]$$

$$x(t) \rightarrow \boxed{h(t)} \rightarrow y(t)$$





- Discrete-Time Linear Time-Invariant Systems
  - The convolution sum $y[n] = \sum_{k=-\infty}^{+\infty} x[k]h[n-k]$ $y[n] = x[n] * h[n]$
- Continuous-Time Linear Time-Invariant Systems
  - The convolution integral $y(t) = \int_{-\infty}^{+\infty} x(\tau)h(t-\tau)d\tau$ $y(t) = x(t) * h(t)$
- Properties of Linear Time-Invariant Systems
- Causal Linear Time-Invariant Systems Described by Differential & Difference Equations
- Singularity Functions

▪ Convolution Sum & Integral of LTI Systems:

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

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

$$x[n] \rightarrow \boxed{\text{h[n]}} \rightarrow y[n]$$

$$x(t) \rightarrow \boxed{\text{h(t)}} \rightarrow y(t)$$

▪ Properties of LTI Systems

$$
\begin{aligned}
y[n] &= x[k] * h[n] \\
y(t) &= x(t) * h(t)
\end{aligned}
$$

1. Commutative property
2. Distributive property
3. Associative property
4. With or without memory
5. Invertibility
6. Causality
7. Stability
8. Unit step response

$$
\begin{aligned}
a \times b &= b \times a \\
a + b &= b + a \\
a \times (b + c) &= a \times b + a \times c \\
a \times (b \times c) &= (a \times b) \times c \\
= \cdots &= a \times b \times c
\end{aligned}
$$

$$x[n] \rightarrow \boxed{h[n]} \rightarrow y[n]$$

$$x(t) \rightarrow \boxed{h(t)} \rightarrow y(t)$$

$$\forall x[n] \quad \rightarrow \quad \forall y[n] \qquad\qquad h[n] = ?$$

$\boxed{a \times b \quad = \quad b \times a}$

- Commutative Property: $n - k = r$

$$x[n] * h[n] = \sum_{k=-\infty}^{+\infty} x[k]h[n-k] \qquad = \sum_{r=+\infty}^{-\infty} x[n-r]h[r]$$

$$= \sum_{r=-\infty}^{+\infty} h[r]x[n-r] \qquad = h[n] * x[n]$$

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

$$t - \tau = \sigma$$

$$-d\tau = d\sigma$$

$$= \int_{+\infty}^{-\infty} x(t-\sigma)h(\sigma)(-d\sigma) \qquad = \int_{-\infty}^{+\infty} x(t-\sigma)h(\sigma)d\sigma$$

$$= \int_{-\infty}^{+\infty} h(\sigma)x(t-\sigma)d\sigma \qquad = h(t) * x(t)$$

$$\boxed{a \times (b + c) \;=\; a \times b + a \times c}$$

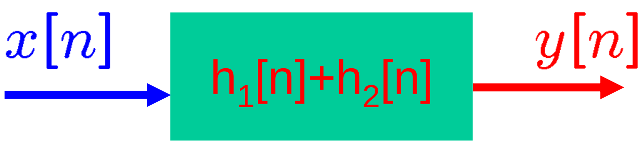
- Distributive Property:

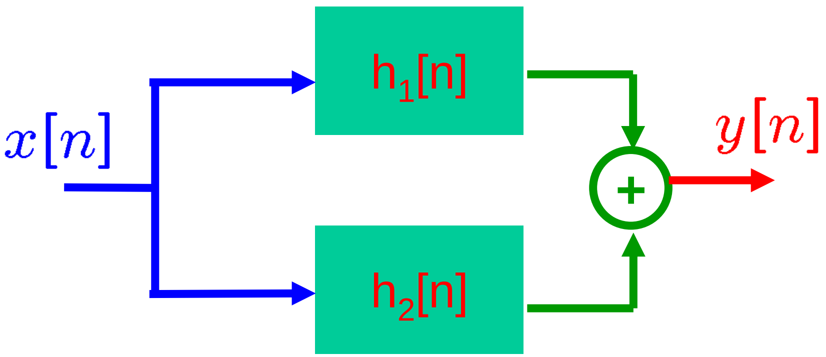
$$x[n] * h[n] = \sum_{k=-\infty}^{+\infty} x[k]h[n-k]$$

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

$$x[n] * \Big(h_1[n] + h_2[n]\Big) = x[n] * h_1[n] + x[n] * h_2[n]$$

$$x(t) * \Big(h_1(t) + h_2(t)\Big) = x(t) * h_1(t) + x(t) * h_2(t)$$





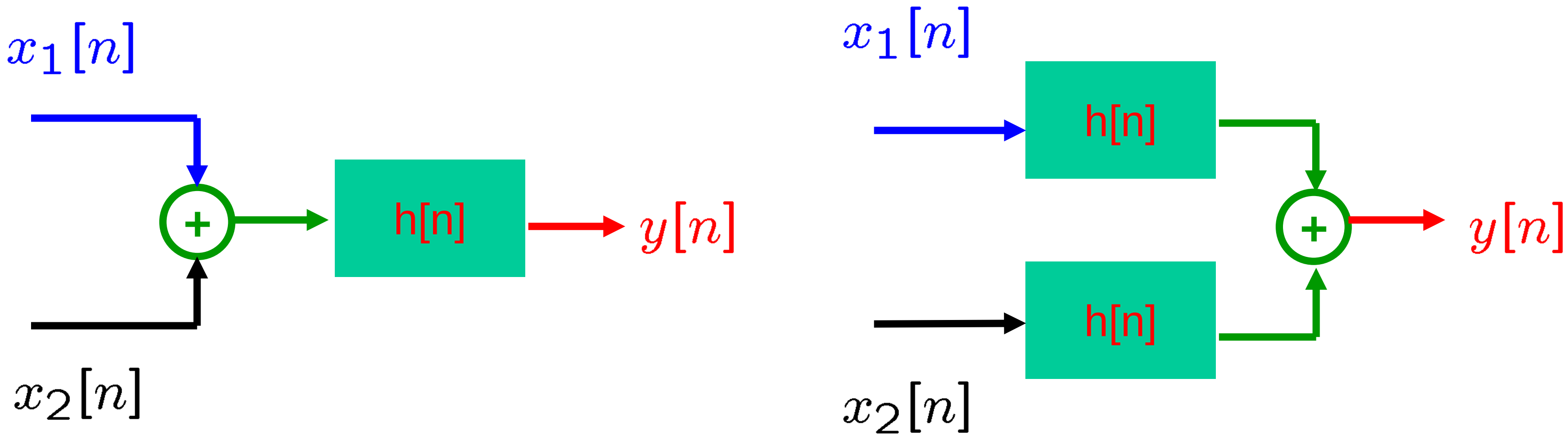
- Distributive Property:

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

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

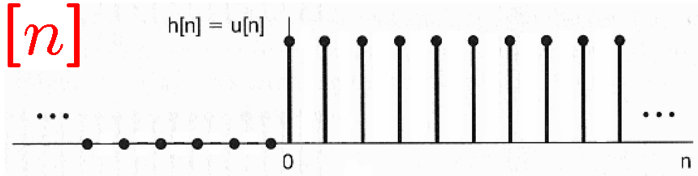
$$\Big(x_1[n] + x_2[n]\Big) * h[n] = x_1[n] * h[n] + x_2[n] * h[n]$$

$$\Big(x_1(t) + x_2(t)\Big) * h(t) = x_1(t) * h(t) + x_2(t) * h(t)$$

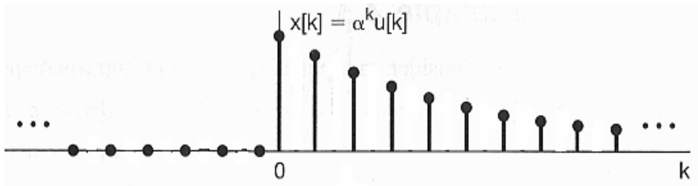


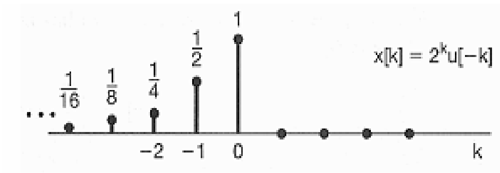
- Example 2.10

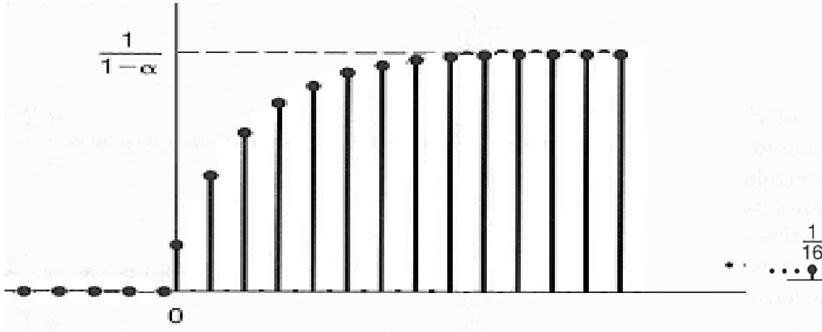
$$h[n]$$

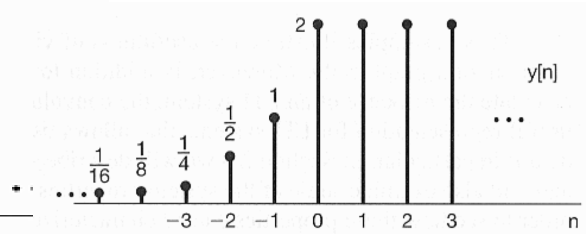


$$x[n] = \left(\frac{1}{2}\right)^n u[n] + 2^n u[-n]$$







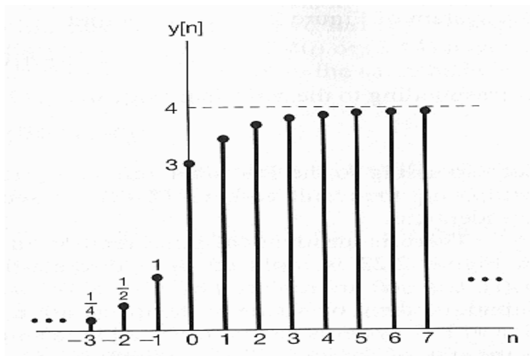


(b)

$$y[n] = x[n] * h[n]$$

$$= \left(x_1[n] + x_2[n]\right) * h[n]$$

$$= x_1[n] * h[n] + x_2[n] * h[n]$$



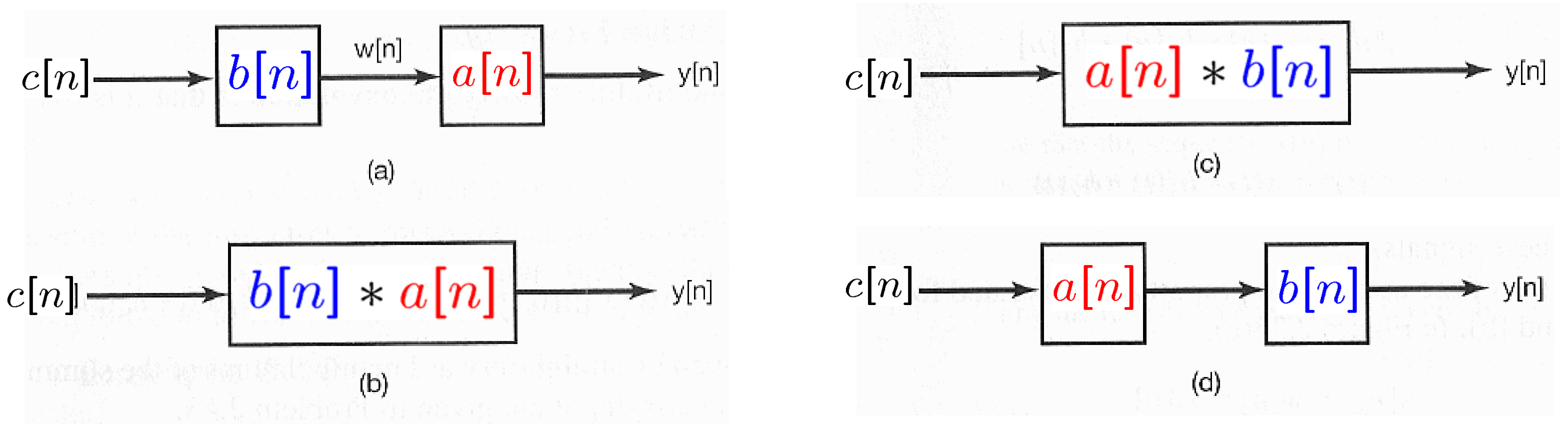
▪ Associative Property:

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

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

$$a[n] * \Big(b[n] * c[n]\Big) = \Big(a[n] * b[n]\Big) * c[n]$$

$$a(t) * \Big(b(t) * c(t)\Big) = \Big(a(t) * b(t)\Big) * c(t)$$



Systems with or without memory

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

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

$$y(t) = Rx(t) \qquad \text{(resistor)}$$

- Systems with memory

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

$$y[n] = x[n-1] \qquad \text{(delay)}$$

- Memoryless:

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

  - A DT LTI system is memoryless if $h[n] = 0$ for $n \neq 0$

  - The impulse response: $h[n] = K\delta[n], \quad K = h[0]$
  - The convolution sum: $y[n] = x[n] * h[n]$

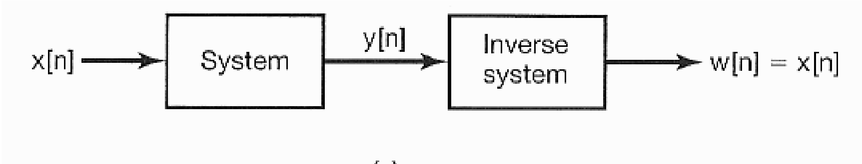
$$= Kx[n]$$

  - Similarly, for CT LTI system: $y(t) = x(t) * h(t) = Kx(t)$

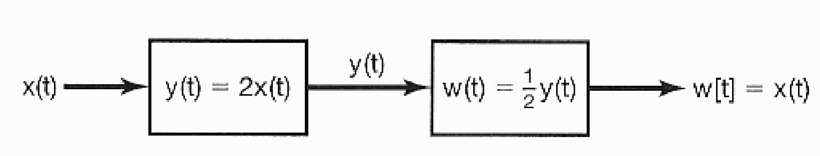
Invertibility & Inverse Systems

Invertible systems

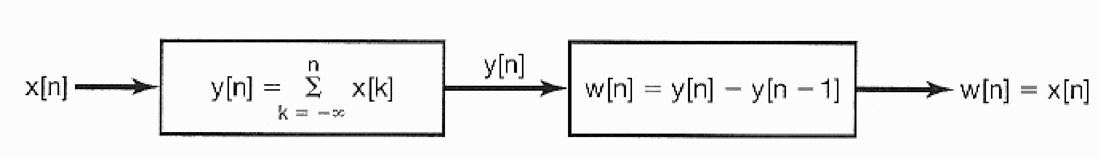
- Distinct inputs lead to distinct outputs



(a)



(b)



(c)

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

- **Invertibility:**

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

$$x(t) \rightarrow \boxed{\text{h1(t)}} \rightarrow y(t) \rightarrow \boxed{\text{h2(t)}} \rightarrow w(t)$$

$$y(t) = x(t) * h_1(t) \qquad w(t) = y(t) * h_2(t)$$

$$\Rightarrow w(t) = x(t) * h_1(t) * h_2(t)$$

$$x(t) \rightarrow \boxed{\text{Identity System } \delta\text{(t)}} \rightarrow x(t)$$

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

$$\Longrightarrow h_2(t) * h_1(t) = \delta(t)$$

- Example 2.11: Pure time shift

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

$$x(t) \rightarrow \boxed{\text{h1(t)}} \rightarrow y(t) \rightarrow \boxed{\text{h2(t)}} \rightarrow w(t)$$

- $y(t) = x(t - t_0)$
  - delay if $t_0 > 0$
  - advance if $t_0 < 0$

$$\Rightarrow \quad h_1(t) = \delta(t - t_0) \quad \Rightarrow \quad x(t) * \delta(t - t_0) = x(t - t_0)$$

- $w(t) = x(t) = y(t + t_0)$

$$\Rightarrow \quad h_2(t) = \delta(t + t_0) \quad \Rightarrow \quad y(t) * \delta(t + t_0) = y(t + t_0)$$

$$\Rightarrow \quad h_1(t) * h_2(t) = \delta(t - t_0) * \delta(t + t_0) = \delta(t)$$

- Example 2.12

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

$$x[n] \longrightarrow \boxed{\text{h1[n]}} \longrightarrow y[n] \longrightarrow \boxed{\text{h2[n]}} \longrightarrow w[n]$$

$$h_1[n] = u[n]$$

$$\Rightarrow \; y[n] = \sum_{k=-\infty}^{\infty} x[k]\, u[n-k] \; = \sum_{k=-\infty}^{n} x[k]$$

$\Rightarrow$ a running-sum operation

- Its inverse is a first difference operation:

$$w[n] = y[n] - y[n-1] \;\; \Rightarrow \;\; h_2[n] = \delta[n] - \delta[n-1]$$

$$\Rightarrow \;\; h_1[n] * h_2[n] = u[n] - u[n-1] = \delta[n]$$

- Causality:

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

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

  - The output of a causal system depends only on the present and past values of the input to the system

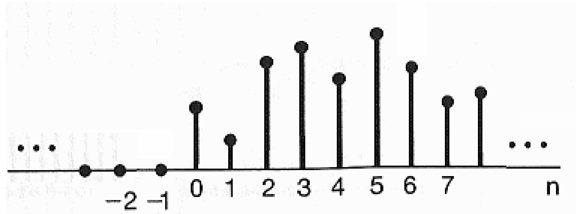
  - Specifically, y[n] must not depend on x[k], for k > n

$$h[n-k] = 0, \quad \text{for } k > n$$

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

$$h[n] = 0, \quad \text{for } n < 0$$

  - It implies that the system is initially rest



  - A CT LTI system is causal if

$$h(t) = 0, \quad \text{for } t < 0$$

Convolution Sum & Integral

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

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

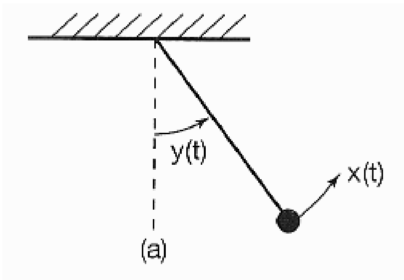
$$= \sum_{k=-\infty}^{n} x[k]\ h[n-k]$$

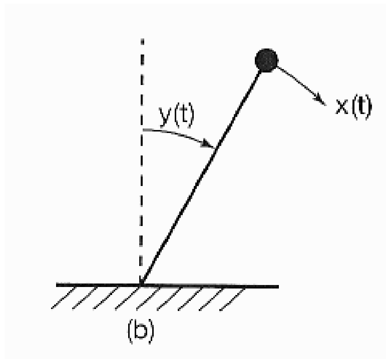
$$= \int_{-\infty}^{t} x(\tau)\ h(t-\tau)\ d\tau$$

$$= \sum_{k=0}^{\infty} h[k]\ x[n-k]$$

$$= \int_{0}^{\infty} h(\tau)\ x(t-\tau)\ d\tau$$

- 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?

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

- **Stability:**

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

  - A system is stable
    if every bounded input produces a bounded output

$$x[n] \rightarrow \boxed{\text{Stable LTI}} \rightarrow y[n]$$

$$|x[n]| < B \quad \text{for all } n \qquad |y[n]| = \left|\sum_{k=-\infty}^{+\infty} h[k]x[n-k]\right|$$

$$\Rightarrow y[n] \leq \sum_{k=-\infty}^{+\infty} |h[k]|\,|x[n-k]|$$

$$\Rightarrow y[n] \leq B \left(\sum_{k=-\infty}^{+\infty} |h[k]|\right)$$

if $\sum_{k=-\infty}^{+\infty} |h[k]| < \infty$ then, $y[n]$ is bounded

absolutely summable

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

- Stability:
  - For CT LTI stable system:

$$x(t) \rightarrow \boxed{\text{Stable LTI}} \rightarrow y(t)$$

$$\left|x(t)\right| < B \quad \text{for all } t \qquad \left|y(t)\right| = \left|\int_{-\infty}^{+\infty} h(\tau)x(t-\tau)d\tau\right|$$

$$\Rightarrow \left|y(t)\right| \leq \int_{-\infty}^{+\infty} \left|h(\tau)\right|\left|x(t-\tau)\right|d\tau$$

$$\Rightarrow \left|y(t)\right| \leq B\left(\int_{-\infty}^{+\infty} \left|h[(\tau)\right|d\tau\right)$$

if $\int_{-\infty}^{+\infty} \left|h(\tau)\right|d\tau < \infty$ then, $y(t)$ is bounded

absolutely integrable

Example 2.13: Pure time shift

- $y[n] = x[n - n_0]$ & $h[n] = \delta[n - n_0]$
- $y(t) = x(t - t_0)$ & $h(t) = \delta(t - t_0)$

$$\Rightarrow \sum_{n=-\infty}^{+\infty} \left| h[n] \right| = \sum_{n=-\infty}^{+\infty} \left| \delta[n - n_0] \right| = 1$$

absolutely summable

$$\Rightarrow \int_{-\infty}^{+\infty} \left| h(\tau) \right| = \int_{-\infty}^{+\infty} \left| \delta(\tau - t_0) \right| d\tau = 1$$

absolutely integrable

$\Rightarrow$ A (CT or DT) pure time shift is stable

Example 2.13: Accumulator

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

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

$\Rightarrow \quad \sum_{n=-\infty}^{+\infty} \left|h[n]\right| = \sum_{n=0}^{+\infty} \left|u[n]\right| = \infty$ NOT absolutely summable

$\Rightarrow \quad \int_{-\infty}^{+\infty} \left|h(\tau)\right| = \int_{0}^{\infty} \left|u(\tau)\right| d\tau = \infty$ NOT absolutely integrable

$\Rightarrow$ A accumulator or integrator is NOT stable

$$h[n] = \delta[n] * h[n]$$

- **Unit Step Response:**
  - For an LTI system, its impulse response is:

$$\delta[n] \rightarrow \boxed{\text{DT LTI}} \rightarrow h[n] \qquad\qquad \delta(t) \rightarrow \boxed{\text{CT LTI}} \rightarrow h(t)$$

  - Its unit step response is:

$$u[n] \rightarrow \boxed{\text{DT LTI}} \rightarrow s[n] \qquad\qquad u(t) \rightarrow \boxed{\text{CT LTI}} \rightarrow s(t)$$

$$\Rightarrow \; s[n] = u[n] * h[n] = \sum_{k=-\infty}^{+\infty} u[n-k]h[k] = \sum_{k=-\infty}^{n} h[n]$$

$$\Rightarrow \; h[n] = s[n] - s[n-1]$$

$$\Rightarrow \; s(t) = u(t) * h(t) = \int_{-\infty}^{+\infty} n(t-\tau)h(\tau)d\tau = \int_{-\infty}^{t} h(\tau)d\tau$$

$$\Rightarrow \; h(t) = \frac{ds(t)}{dt}$$

- Discrete-Time Linear Time-Invariant Systems
  - The convolution sum $y[n] = \sum_{k=-\infty}^{+\infty} x[k]h[n-k]$ $y[n] = x[n] * h[n]$
- Continuous-Time Linear Time-Invariant Systems
  - The convolution integral $y(t) = \int_{-\infty}^{+\infty} x(\tau)h(t-\tau)d\tau$ $y(t) = x(t) * h(t)$
- Properties of Linear Time-Invariant Systems
  1. Commutative property $x(t) * h(t) = h(t) * x(t)$
  2. Distributive property $x(t) * \left(h_1(t) + h_2(t)\right) = x(t) * h_1(t) + x(t) * h_2(t)$
  3. Associative property $a(t) * \left(b(t) * c(t)\right) = \left(a(t) * b(t)\right) * c(t)$
  4. With or without memory $h[n] = 0$ for $n \neq 0$
  5. Invertibility $h_2(t) * h_1(t) = \delta(t)$
  6. Causality $h(t) = 0$, for $t < 0$
  7. Stability if $\int_{-\infty}^{+\infty} |h(\tau)| d\tau < \infty$
  8. Unit step response
- Causal Linear Time-Invariant Systems Described by Differential & Difference Equations
- Singularity Functions

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

- Singularity Functions
  - CT unit impulse function is one of singularity functions

$$\delta(t) = u_0(t) \qquad\qquad u(t) = u_{-1}(t)$$

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

$$\frac{d}{dt}\delta(t) = u_1(t) \qquad\qquad \int_{-\infty}^{t} u(\tau)d\tau = u_{-2}(t)$$

$$\frac{d^2}{dt^2}\delta(t) = u_2(t) \qquad\qquad \int_{-\infty}^{t} \left(\int_{-\infty}^{\tau} u(\sigma)d\sigma \right) d\tau = u_{-3}(t)$$

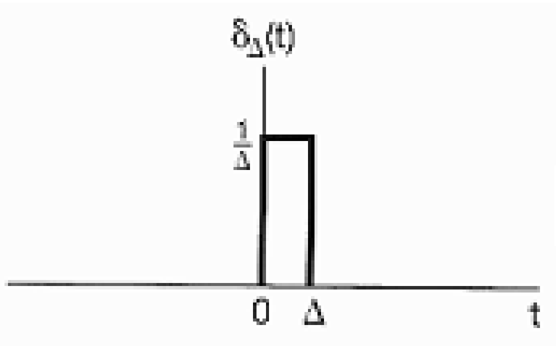
$$\frac{d^k}{dt^k}\delta(t) = u_k(t) \qquad\qquad \int_{-\infty}^{t} \cdots \left(\int_{-\infty}^{\tau} u(\sigma)d\sigma \right) \cdots d\tau = u_{-k}(t)$$

- <u>Singularity Functions</u>

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

$$\delta(t) = \delta(t) * \delta(t)$$

$$r_\Delta(t) = \delta_\Delta(t) * \delta_\Delta(t)$$



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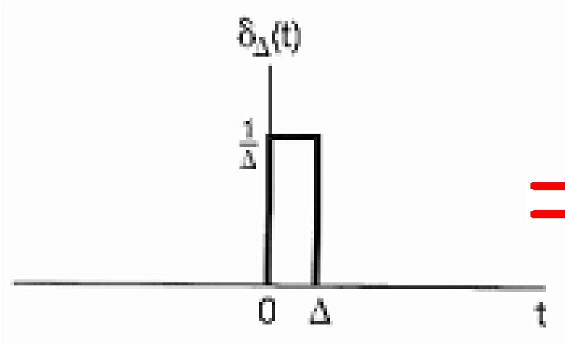

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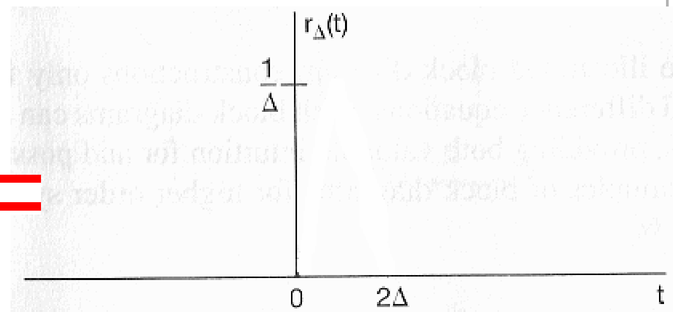


$$\lim_{\Delta \to 0} \delta_\Delta(t) = \delta(t) \qquad \Rightarrow \quad \lim_{\Delta \to 0} r_\Delta(t) = \delta(t)$$

- **Example 2.16** $\dfrac{d}{dt}y(t) + 2\,y(t) = x(t)$

with initial-rest condition

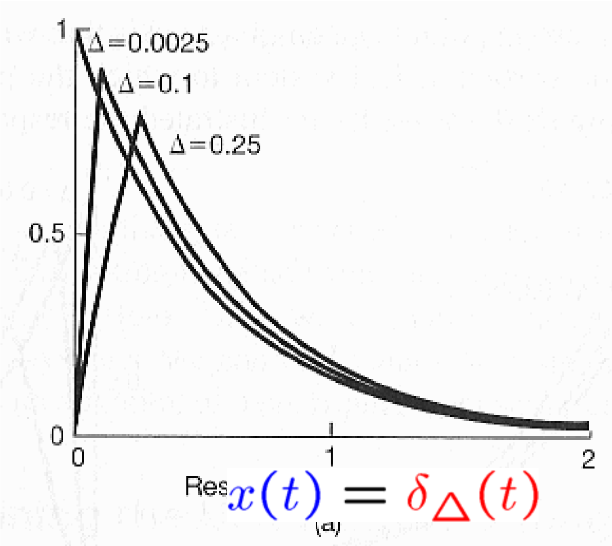
$x(t) = \delta_{\triangle}(t)$

$x(t) = r_{\triangle}(t)$

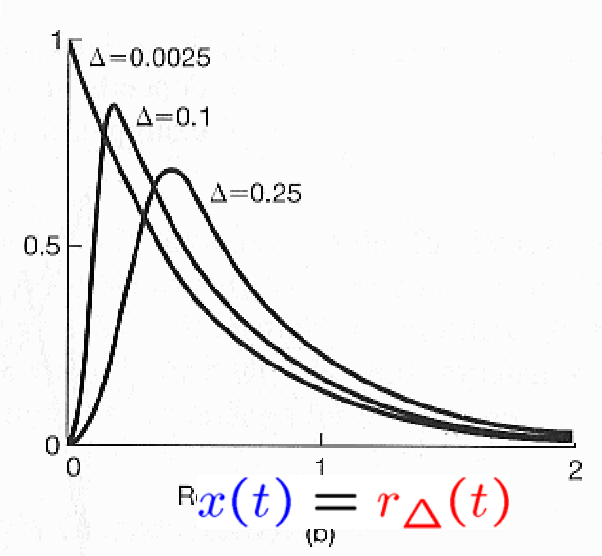
$x(t) = \delta_{\triangle}(t) * r_{\triangle}(t)$

$x(t) = r_{\triangle}(t) * r_{\triangle}(t)$

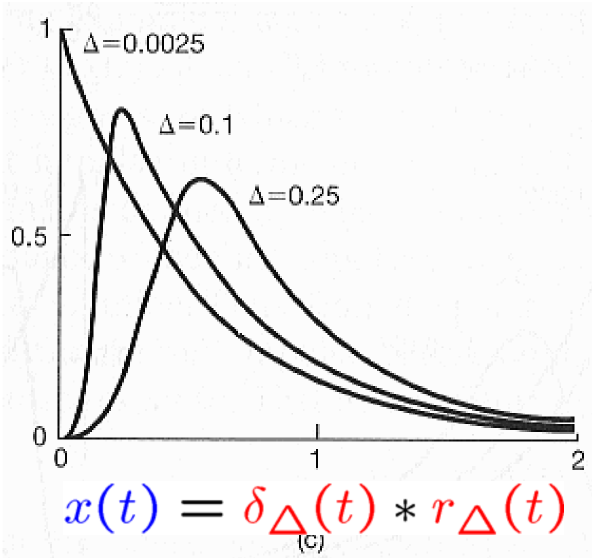
$x(t) = \delta(t)$



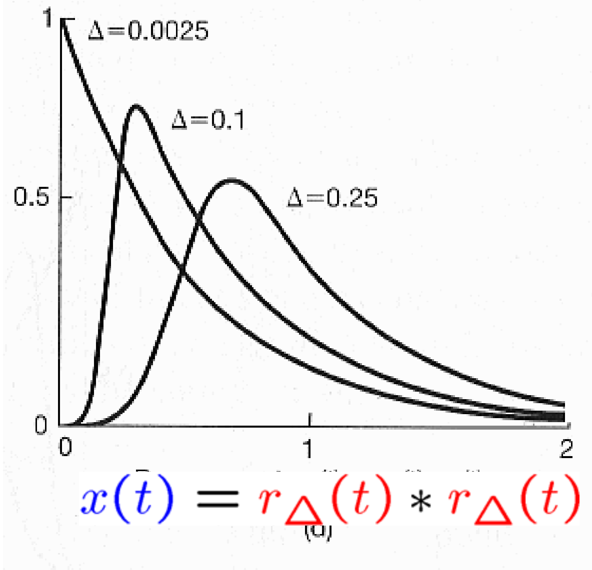
$x(t) = \delta_{\triangle}(t)$



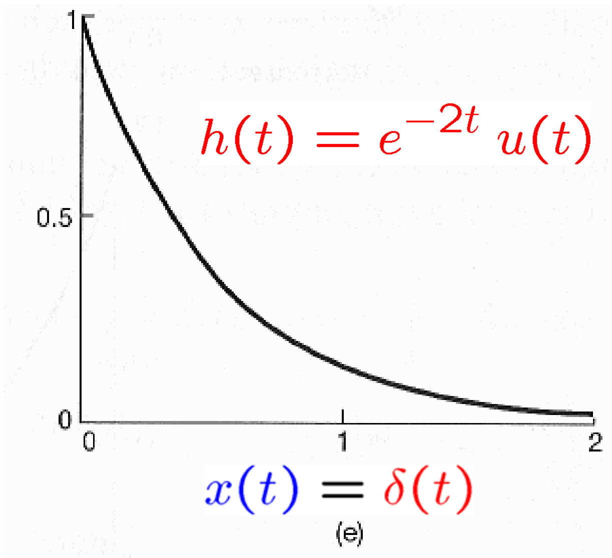
$x(t) = r_{\triangle}(t)$



$x(t) = \delta_{\triangle}(t) * r_{\triangle}(t)$



$x(t) = r_{\triangle}(t) * r_{\triangle}(t)$



$h(t) = e^{-2t}\,u(t)$

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

- Example 2.16 $\frac{d}{dt}y(t) + 20\,y(t) = x(t)$

with initial-rest condition

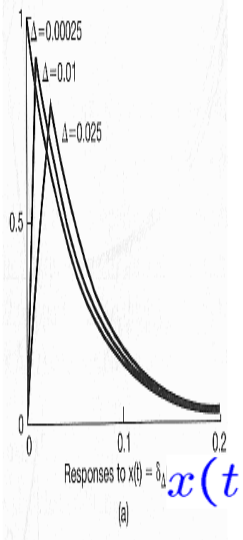
$x(t) = \delta_{\triangle}(t)$

$x(t) = r_{\triangle}(t)$

$x(t) = \delta_{\triangle}(t) * r_{\triangle}(t)$

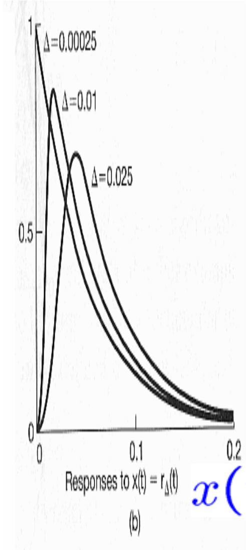
$x(t) = r_{\triangle}(t) * r_{\triangle}(t)$

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



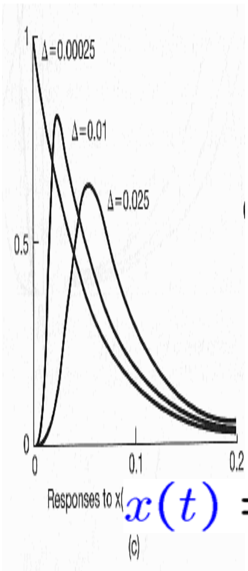
(a)

$x(t) = \delta_{\triangle}(t)$



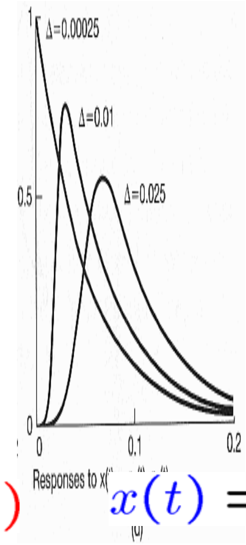
(b)

$x(t) = r_{\triangle}(t)$

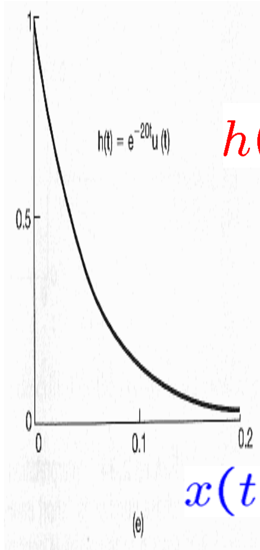


(c)

$x(t) = \delta_{\triangle}(t) * r_{\triangle}(t)$



$x(t) = r_{\triangle}(t) * r_{\triangle}(t)$



(e)

$h(t) = e^{-20t}\,u(t)$

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

Defining the Unit Impulse through Convolution:

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

- Let $x(t) = 1$,

$$1 = x(t) = x(t) * \delta(t) = \delta(t) * x(t)$$

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

- So that the unit impulse has unit area

▪ Defining Unit Impulse through Convolution:

- Alternatively, consdier an arbitrary signal $g(t)$,

$$g(-t) = g(-t) * \delta(t) = \int_{-\infty}^{\infty} g(\tau - t)\delta(\tau)d\tau$$

$$g(0) = \int_{-\infty}^{\infty} g(\tau)\delta(\tau)d\tau$$

- Define $x(t-\tau) = g(\tau)$

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

$$= \int_{-\infty}^{\infty} x(t-\tau)\delta(\tau)d\tau = x(t) * \delta(t)$$

Defining Unit Impulse through Convolution:

- Consider the signal $f(t)\delta(t)$

$$\int_{-\infty}^{\infty} g(\tau)f(\tau)\delta(\tau)d\tau = g(0)f(0)$$

- On the other hand, consider the signal $f(0)\delta(t)$

$$\int_{-\infty}^{\infty} g(\tau)f(0)\delta(\tau)d\tau = g(0)f(0)$$

- Therefore,

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

Unit Doublets of Derivative Operation:

- A system: Output is the derivative of input

$$y(t) = \frac{d}{dt}x(t)$$

$\Rightarrow$ The unit impulse response of the system

is the derivative of the unit impulse,

which is called the unit doublet $u_1(t)$

- That is, from $x(t) = x(t) * \delta(t)$, we have

$$\frac{d}{dt}x(t) = x(t) * u_1(t)$$

Unit Doublets of Derivative Operation:

- Similarly,

$$\frac{d^2}{dt^2}x(t) = x(t) * u_2(t)$$

- But,

$$\frac{d^2}{dt^2}x(t) = \frac{d}{dt}\left(\frac{d}{dt}x(t)\right) = \left(x(t) * u_1(t)\right) * u_1(t)$$

- Therefore,

$$u_2(t) = u_1(t) * u_1(t)$$

- In general,

$u_k(t)$, $k > 0$, the kth derivative of $\delta(t)$

$$u_k(t) = u_1(t) * \cdots * u_1(t)$$

Unit Doublets of Integration Operation:

- A system: Output is the integral of input

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

- Therefore,

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

- Hence, we have

$$x(t) * u(t) = \int_{-\infty}^{t} x(\tau) d\tau$$

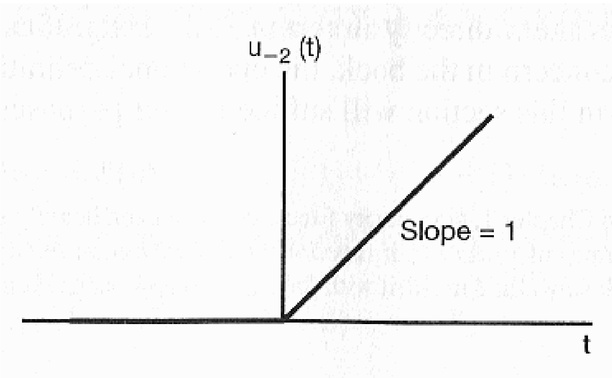
Unit Doublets of Integration Operation:

- Similarly,

$$u_{-2}(t) = u(t) * u(t) = \int_{-\infty}^{t} u(\tau) d\tau$$

- That is,

$$u_{-2}(t) = t\, u(t)$$ the unit ramp function



Unit Doublets of Integration Operation:

- Moreover,

$$x(t) * u_{-2}(t) = x(t) * u(t) * u(t)$$

$$= \left(\int_{-\infty}^{t} x(\sigma) d\sigma \right) * u(t)$$

$$= \int_{-\infty}^{t} \left(\int_{-\infty}^{\tau} x(\sigma) d\sigma \right) d\tau$$

- In general,

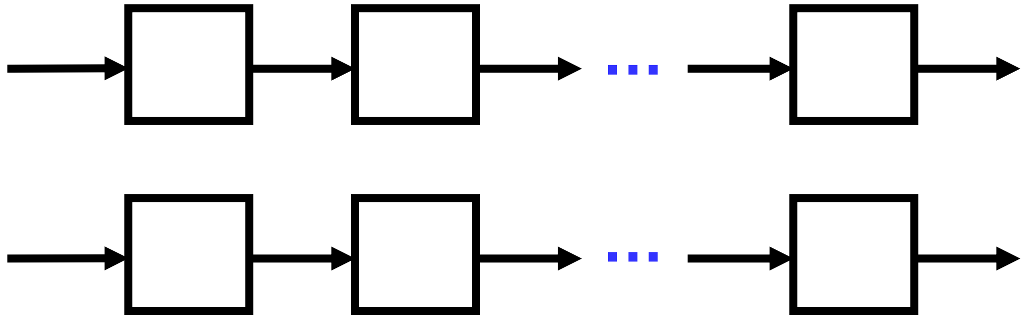
$$u_{-k}(t) = u(t) * \cdots * u(t) = \int_{-\infty}^{t} u_{-(k-1)}(\tau) d\tau$$

$$u_{-k}(t) = \frac{t^{k-1}}{(k-1)!} u(t)$$

In Summary

$\delta(t) = u_0(t)$

$u(t) = u_{-1}(t)$



$u_k(t)$

$k > 0,$

Impulse response of a cascade of k differentiators

$k < 0,$

Impulse response of a cascade of $|k|$ integrators

$u(t) * u_1(t) = \delta(t)$ or, $u_{-1}(t) * u_1(t) = u_0(t)$

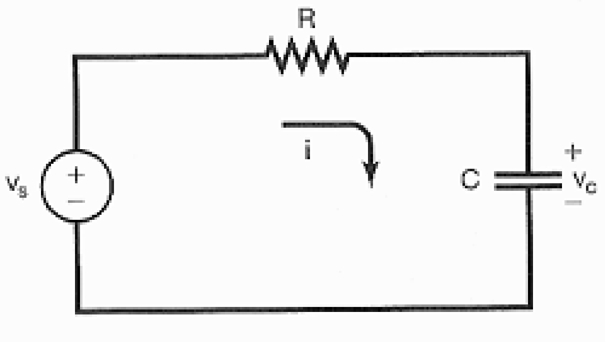
$\Rightarrow \; u_k(t) * u_r(t) = u_{k+r}(t)$

- Discrete-Time Linear Time-Invariant Systems
  - The convolution sum $y[n] = \sum_{k=-\infty}^{+\infty} x[k]h[n-k]$ $y[n] = x[n] * h[n]$
- Continuous-Time Linear Time-Invariant Systems
  - The convolution integral $y(t) = \int_{-\infty}^{+\infty} x(\tau)h(t-\tau)d\tau$ $y(t) = x(t) * h(t)$
- Properties of Linear Time-Invariant Systems
  1. Commutative property $x(t) * h(t) = h(t) * x(t)$
  2. Distributive property $x(t) * \left(h_1(t) + h_2(t)\right) = x(t) * h_1(t) + x(t) * h_2(t)$
  3. Associative property $a(t) * \left(b(t) * c(t)\right) = \left(a(t) * b(t)\right) * c(t)$
  4. With or without memory $h(t) = 0$ for $t \neq 0$
  5. Invertibility $h_2(t) * h_1(t) = \delta(t)$
  6. Causality $h(t) = 0,$ for $t < 0$
  7. Stability if $\int_{-\infty}^{+\infty} \left|h(\tau)\right| d\tau < \infty$
  8. Unit step response
- Causal Linear Time-Invariant Systems Described by Differential & Difference Equations
- Singularity Functions $u_k(t) * u_r(t) = u_{k+r}(t)$

Linear Constant-Coefficient Differential Equations

- e.x., RC circuit

Input signal: $v_s(t)$



Output signal: $v_c(t)$

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

$$x(t) \rightarrow \boxed{\text{RC Circuit}} \rightarrow y(t) \qquad \Rightarrow \frac{d}{dt} y(t) + a\, y(t) = b\, x(t)$$

- Provide an implicit specification of the system
- You have learned how to solve the equation in Diff Eqn

Linear Constant-Coefficient Differential Equations

- For a general CT LTI system, with N-th order,

$$x(t) \rightarrow \boxed{\text{CT LTI}} \rightarrow y(t)$$

$$a_N \frac{d^N}{dt^N} y(t) + a_{N-1} \frac{d^{N-1}}{dt^{N-1}} y(t) + \cdots + a_1 \frac{d}{dt} y(t) + a_0 y(t)$$

$$= b_M \frac{d^M}{dt^M} x(t) + b_{M-1} \frac{d^{M-1}}{dt^{M-1}} x(t) + \cdots + b_1 \frac{d}{dt} x(t) + b_0 x(t)$$

$$\Rightarrow \sum_{k=0}^{N} a_k \frac{d^k}{dt^k} y(t) = \sum_{k=0}^{M} b_k \frac{d^k}{dt^k} x(t)$$

$$\Rightarrow \quad h(t) = ?$$

Linear Constant-Coefficient Difference Equations

- For a general DT LTI system, with N-th order,

$$x[n] \rightarrow \boxed{\text{DT LTI}} \rightarrow y[n]$$

$$a_0 y[n] + a_1 y[n-1] + \cdots + a_{N-1} y[n-N+1] + a_N y[n-N]$$

$$= b_0 x[n] + b_1 x[n-1] + \cdots + b_{M-1} x[n-M+1] + b_M x[n-M]$$

$$\Rightarrow \sum_{k=0}^{N} a_k \, y[n-k] = \sum_{k=0}^{M} b_k \, x[n-k]$$

$$\Rightarrow \; h[n] = ?$$

▪ Recursive Equation:

$$a_0 y[n] + a_1 y[n-1] + \cdots + a_{N-1} y[n-N+1] + a_N y[n-N]$$

$$= b_0 x[n] + b_1 x[n-1] + \cdots + b_{M-1} x[n-M+1] + b_M x[n-M]$$

$$\sum_{k=0}^{N} a_k \, y[n-k] = \sum_{k=0}^{M} b_k \, x[n-k]$$

$$\Rightarrow \; y[n] = \frac{1}{a_0} \left\{ \sum_{k=0}^{M} b_k \, x[n-k] - \sum_{k=1}^{N} a_k \, y[n-k] \right\}$$

- **Recursive Equation:**
  - For example, (Example 2.15)

$$\delta[n] \rightarrow \text{LTI} \rightarrow h[n] \qquad x[n] \rightarrow \text{LTI} \rightarrow y[n]$$

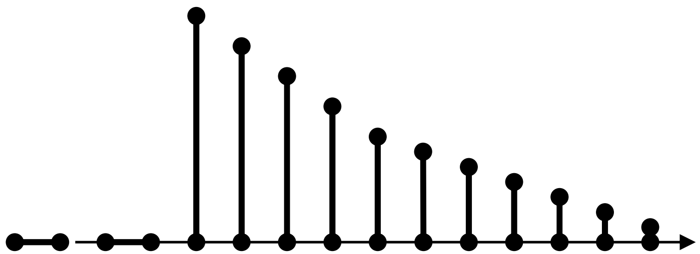
$$y[n] - \frac{1}{2} y[n-1] = x[n]$$

$$y[n] = 0, \quad \text{for } n \le -1$$

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

$$\Rightarrow \begin{cases} y[0] = x[0] + \frac{1}{2} y[-1] & = K \\ y[1] = x[1] + \frac{1}{2} y[0] & = K \ \frac{1}{2} \\ y[2] = x[2] + \frac{1}{2} y[1] & = K \ \left(\frac{1}{2}\right)^2 \\ \vdots & \\ y[n] = x[n] + \frac{1}{2} y[n-1] & = K \ \left(\frac{1}{2}\right)^n \end{cases}$$

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



$\Rightarrow$ an Infinite Impulse Response (IIR) system

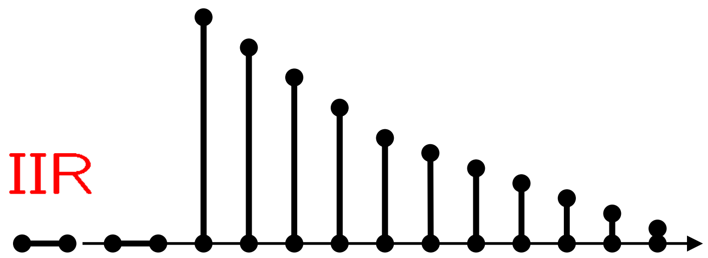
- Nonrecursive Equation: $\sum_{k=0}^{N} a_k\, y[n-k] = \sum_{k=0}^{M} b_k\, x[n-k]$
  - When N = 0,

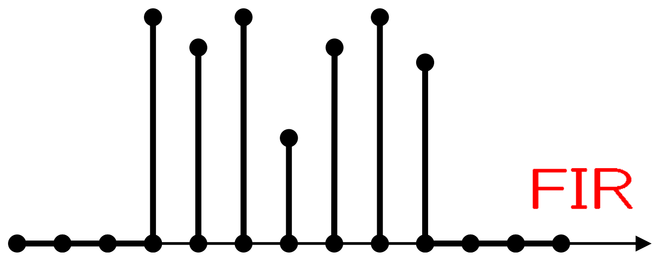
$$\Rightarrow\ y[n] = \sum_{k=0}^{M} \left(\frac{b_k}{a_0}\right) x[n-k]$$

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

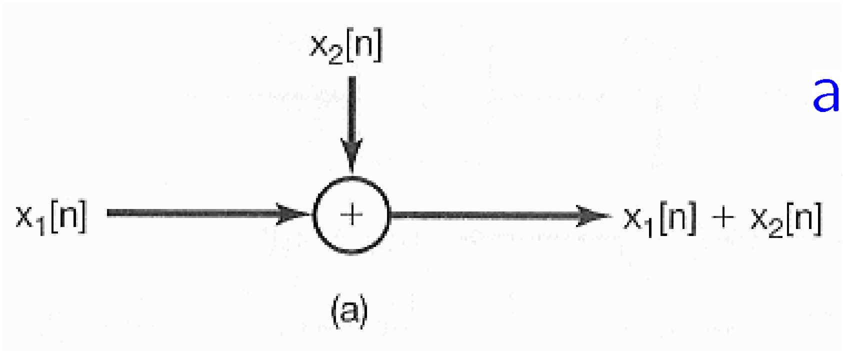
$$\Rightarrow\ h[n] = \begin{cases} \frac{b_n}{a_0}, & 0 \le n \le M \\ 0, & \text{otherwise} \end{cases}$$

$\Rightarrow$ a Finite Impulse Response (FIR) system



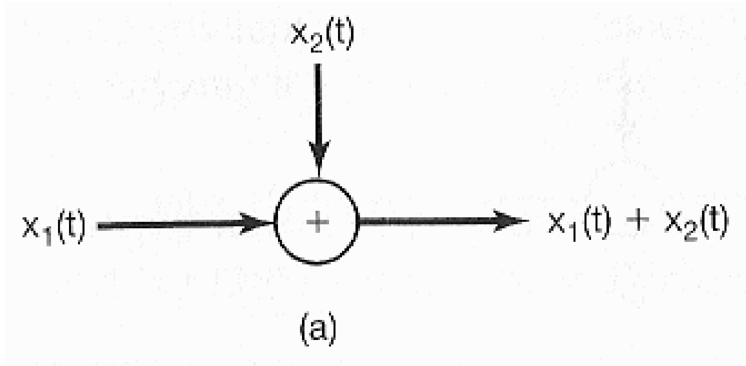


▪ Block Diagram Representations:



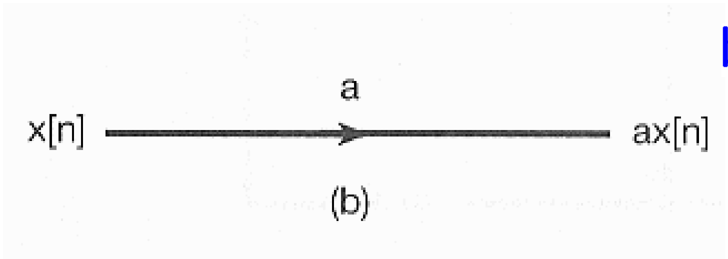
(a)

an adder

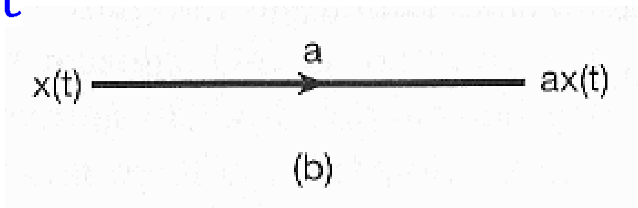


(a)

multiplication
by a coefficient

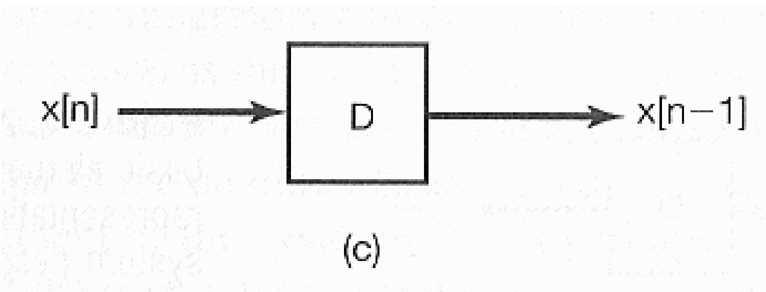


(b)

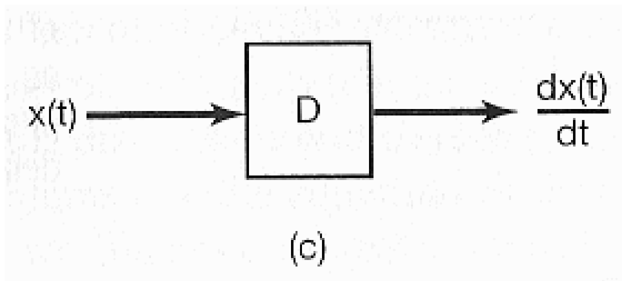


(b)

a unit delay/
differentiator



(c)



(c)

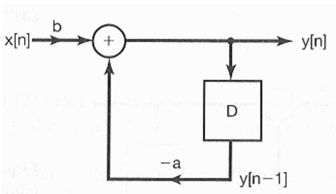
Block Diagram Representations:

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

$$\frac{d}{dt}y(t) + ay(t) = bx(t)$$

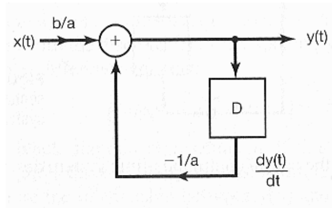
$$y[n] = -ay[n-1] + bx[n]$$

$$y(t) = -\frac{1}{a}\frac{d}{dt}y(t) + \frac{b}{a}x(t)$$



$$D \Longleftrightarrow z^{-1}$$

$$D \Longleftrightarrow s$$

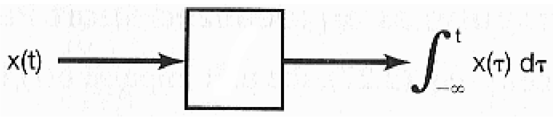


- Block Diagram Representations:

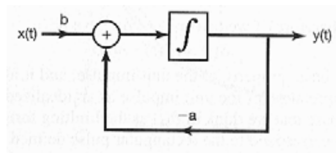
$$\frac{d}{dt}y(t) = bx(t) - ay(t)$$

$$\Rightarrow \; y(t) = \int_{-\infty}^{t} \left[bx(\tau) - ay(\tau) \right] d\tau$$

$$\Rightarrow \; y(t) = y(t_0) \; + \; \int_{t_0}^{t} \left[bx(\tau) - ay(\tau) \right] d\tau$$



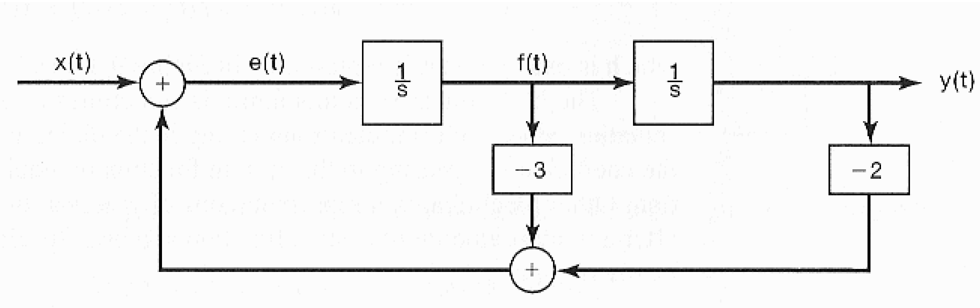
$$\int \Longleftrightarrow \frac{1}{s}$$



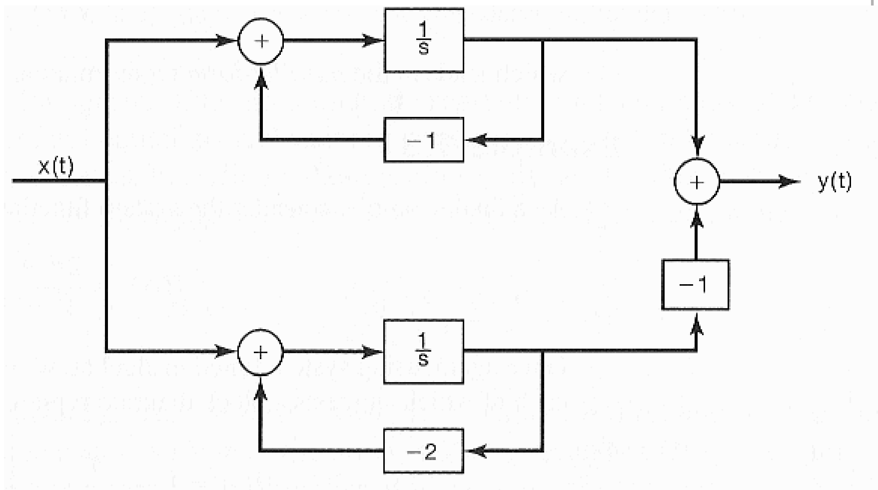
Block Diagram Representations:

$$\int \Longleftrightarrow \frac{1}{s}$$

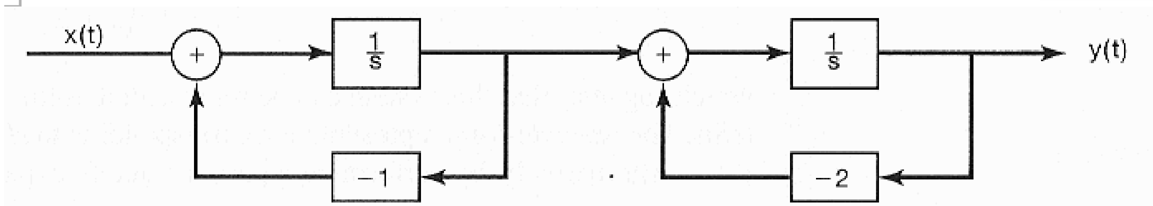
$$\frac{d^2}{dt^2}y(t) + 3\frac{d}{dt}y(t) + 2y(t) = x(t)$$



(a)



(c)



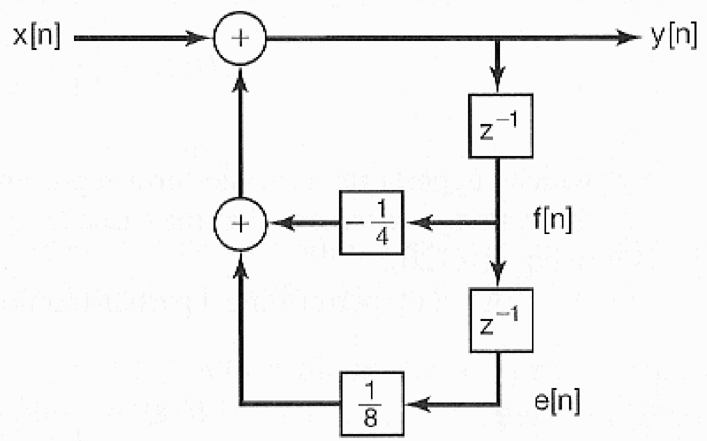
(b)

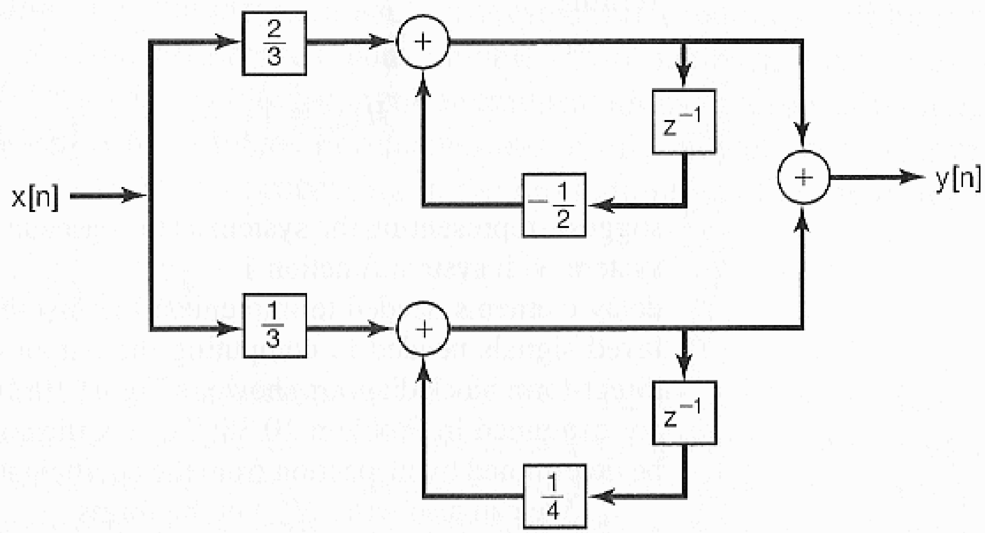
- Example 9.30 (pp.711)

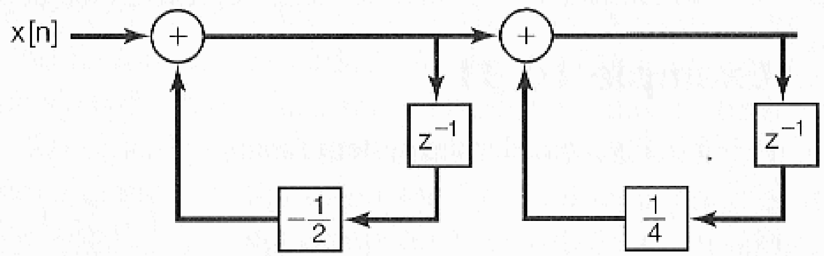
$$H(s) = \frac{1}{(s+1)(s+2)}$$

Block Diagram Representations:

$$y[n] + \frac{1}{4}y[n-1] - \frac{1}{8}y[n-2] = x[n]$$







(b)

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

- Example 10.30 (pp.786)

- Discrete-Time Linear Time-Invariant Systems
  - The convolution sum

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

$$y[n] = x[n] * h[n]$$

- Continuous-Time Linear Time-Invariant Systems
  - The convolution integral

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

$$y(t) = x(t) * h(t)$$

- Properties of Linear Time-Invariant Systems
  1. Commutative property
  2. Distributive property
  3. Associative property
  4. With or without memory
  5. Invertibility
  6. Causality
  7. Stability
  8. Unit step response

$$x(t) * h(t) = h(t) * x(t)$$

$$x(t) * \left(h_1(t) + h_2(t)\right) = x(t) * h_1(t) + x(t) * h_2(t)$$

$$a(t) * \left(b(t) * c(t)\right) = \left(a(t) * b(t)\right) * c(t)$$

$h[n] = 0$ for $n \neq 0$

$h_2(t) * h_1(t) = \delta(t)$

$h(t) = 0,$ for $t < 0$

if $\int_{-\infty}^{+\infty} \left|h(\tau)\right| d\tau < \infty$

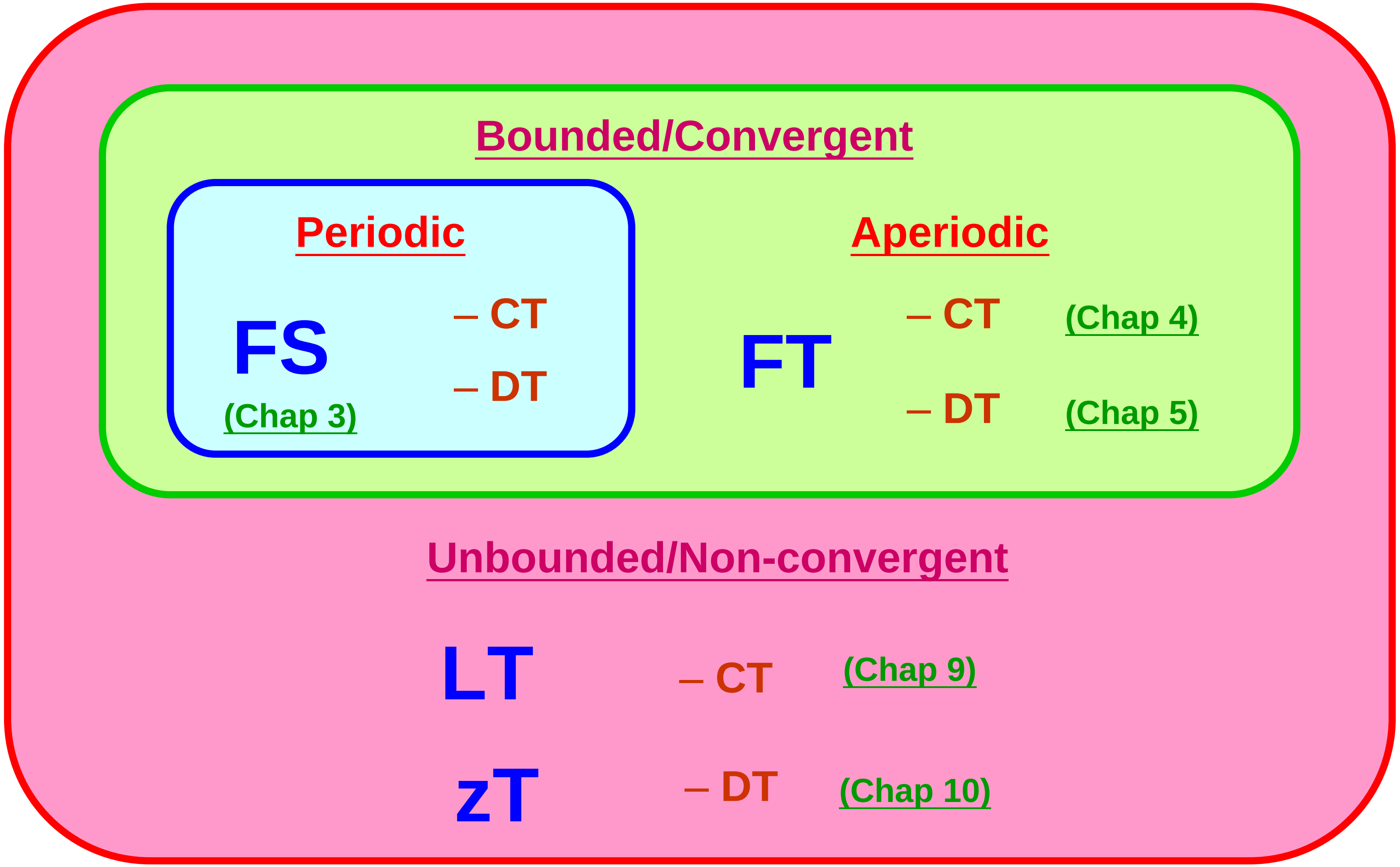
- Causal Linear Time-Invariant Systems Described by Differential & Difference Equations

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

- Singularity Functions

$$u_k(t) * u_r(t) = u_{k+r}(t)$$

Signals & Systems (Chap 1) LTI & Convolution (Chap 2)



Time-Frequency (Chap 6) Communication (Chap 8)

CT-DT (Chap 7) Control (Chap 11)