

ECE 240 Formula Sheet

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1. Time-domain signals

At a point of discontinuity t_0 , a piecewise function takes the value

$$x(t_0) = \frac{1}{2} \left[x(t_0^+) + x(t_0^-) \right].$$

A continuous-time signal takes the form

$$x(t + nT) = x(t) \quad n \in \mathbb{Z}.$$

A signal $z(t) = \alpha x(t + aT_1) + \beta x(t + bT_2)$ will be periodic if

$$\frac{T_1}{T_2} = \frac{a}{b}$$

for some $a, b \in \mathbb{Z}$.

Let $x(t)$ be some signal.

- The *total energy* is given by

$$E = \lim_{L \rightarrow \infty} \int_{-L}^L |x(t)|^2 dt.$$

- The *average power* is given by

$$P = \lim_{L \rightarrow \infty} \frac{1}{2L} \int_{-L}^L |x(t)|^2 dt.$$

- If $x(t)$ is periodic,

$$P = \frac{1}{T} \int_0^T |x(t)|^2 dt.$$

E finite \rightarrow **Energy signal** $\rightarrow P = 0$.

E infinite and P finite \rightarrow **Power signal**.

Periodic signal \rightarrow **Power signal**.

Let $x(t)$ be some signal.

- A *time shift* is represented by

$$x(t - t_0).$$

- A *reflection* is represented by

$$x(-t).$$

The *unit step signal* is defined as

$$u(t) = \begin{cases} 1 & t > 0, \\ 0 & t < 0. \end{cases}$$

A *rectangular pulse* is represented as

$$\text{rect}\left(\frac{t}{T}\right) = u\left(t + \frac{T}{2}\right) - u\left(t - \frac{T}{2}\right).$$

A *ramp signal* is represented as

$$r(t) = \int u(t) dt = tu(t) = \begin{cases} t & t \geq 0, \\ 0 & t < 0. \end{cases}$$

The *unit impulse* $\delta(t)$ (Dirac delta function) is defined as

$$\int_{t_1}^{t_2} x(t) \delta(t) dt = x(0) \quad t_1 < 0 < t_2.$$

It has the following properties:

- $\delta(t) = 0$ for $t \neq 0$,
- $\int_{-\infty}^{\infty} \delta(t) dt = 1$,
- $\delta(-t) = \delta(t)$, and
- $\delta(0) = \infty$.

Some $p(t)$ can be used as a model of a delta function if

- $p(t)$ is even,
- $\lim_{\epsilon \rightarrow 0^+} p(t) = +\infty$ for $t = 0$,
- $\lim_{\epsilon \rightarrow 0^+} p(t) = 0$ for $t \neq 0$, and
- $\int_{-\infty}^{\infty} p(t) dt = 1$ for all $\epsilon > 0$.

If these conditions are satisfied, then

$$\lim_{\epsilon \rightarrow 0^+} p(t) = \delta(t).$$

The *sifting property* is represented as

$$\int_{t_1}^{t_2} x(t) \delta(t - t_0) dt = \begin{cases} x(t_0) & t_1 < t_0 < t_2, \\ 0 & \text{otherwise.} \end{cases}$$

If $x(t)$ is continuous at $t = t_0$, the *sampling property* states that

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

The *scaling property* states that

$$\delta(at + b) = \frac{1}{|a|} \delta\left(t + \frac{b}{a}\right) \quad a \neq 0.$$

The derivative of $\delta(t)$ is defined as

$$\int_{t_1}^{t_2} x(t) \delta'(t - t_0) dt = -x'(t_0) \quad t_1 < t_0 < t_2.$$

It has the following properties:

- $x(t) * \delta'(t) = \int_{-\infty}^{\infty} x(\tau) \delta'(t - \tau) d\tau = x'(t)$,
- $x(t) \delta'(t - t_0) = x(t_0) \delta'(t - t_0) - x'(t_0) \delta(t - t_0)$,
- $\int_{-\infty}^t \delta'(\tau - t_0) d\tau = \delta(t - t_0)$, and
- $\delta'(-t) = -\delta'(t) \rightarrow \int_{-\infty}^{\infty} \delta'(t) dt = 0$.

2. Continuous-time systems

A system is *linear* if the superposition principle can be applied:

$$\alpha x_1(t) + \beta x_2(t) = \alpha y_1(t) + \beta y_2(t).$$

If we have $x(t) \rightarrow y(t)$, the system is *time-invariant* if

$$x(t - t_0) \rightarrow y(t - t_0).$$

A system is *memoryless* if the present output only depends on the present input.

- linear time-variant & $y(t) = k(t)x(t) \rightarrow$ memoryless.

- linear time-invariant & $y(t) = kx(t) \rightarrow$ memoryless.

A system is *causal* if the output at any time t_0 only depends on the values of the input for $t \leq t_0$. Equivalently, if

$$x_1(t) = x_2(t) \quad t \leq t_0$$

implies

$$y_1(t) = y_2(t) \quad t \leq t_0,$$

the system is causal.

A system is *invertible* if the input can be determined from the output alone.

A system is *stable* if some bounded input $|x(t)| \leq \infty$ causes a bounded output $|y(t)| \leq \infty$ for all t .

Convolution: for a linear time-invariant (LTI) system, the response $y(t)$ with impulse response $h(t)$ and input $x(t)$ is given by

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

Some properties of convolution are

- $x(t) * \delta(t) = x(t)$,
- $x(t) * u(t) = \int_{-\infty}^t x(\tau) d\tau$,
- $x(t) * \delta'(t) = x'(t)$, and
- $\int_{-\infty}^{\infty} y(t) dt = A_h A_x$ (the product of the areas of the two signals being convoluted).

A LTI system is *memoryless* if

$$h(t) = k\delta(t).$$

A LTI system is *causal* if

$$h(t) = 0 \text{ for all } t < 0.$$

A LTI system described by $h(t)$ is *invertible* if there exists an $h_1(t)$ such that

$$h(t) * h_1(t) = \delta(t).$$

A LTI system is *BIBO stable* if

$$\int_{-\infty}^{\infty} |h(\tau)| d\tau < \infty.$$

3. Fourier series

The exponential function

$$e^{j\frac{2\pi nt}{T}} \quad n \in \mathbb{Z}$$

can be used to represent $x(t)$ via the Fourier series expansion, given by

$$x(t) = \sum_{n=-\infty}^{\infty} c_n e^{j\frac{2\pi nt}{T}},$$

where

$$c_n = \frac{1}{T} \int_{t_0}^{t_0+T} x(t) e^{-j\frac{2\pi nt}{T}} dt.$$

Note that c_n can also be expressed as

$$c_n = |c_n| e^{j\angle c_n}.$$

The plot of $|c_n|$ is called the *amplitude spectrum* of $x(t)$ while the plot of $\angle c_n$ is called the *phase spectrum* of $x(t)$.

For real valued $x(t)$, we have

$$c_n^* = c_{-n}.$$

The Fourier series of $x(t)$ can also be expressed via the *trigonometric Fourier series* expansion, given by

$$x(t) = a_0 + \sum_{n=1}^{\infty} \left[a_n \cos\left(\frac{2\pi nt}{T}\right) + b_n \sin\left(\frac{2\pi nt}{T}\right) \right],$$

where

$$\begin{aligned} a_0 &= c_0 = \frac{1}{T} \int_{\langle T \rangle} x(t) dt, \\ a_n &= \frac{2}{T} \int_{\langle T \rangle} x(t) \cos\left(\frac{2\pi nt}{T}\right) dt, \\ b_n &= \frac{2}{T} \int_{\langle T \rangle} x(t) \sin\left(\frac{2\pi nt}{T}\right) dt. \end{aligned}$$

Recall that $\langle T \rangle$ represents any interval of length T .

Another way to represent $x(t)$ is via the *amplitude-phase trigonometric Fourier series* expansion, given by

$$x(t) = c_0 + \sum_{n=1}^{\infty} A_n \cos\left(\frac{2\pi nt}{T} + \phi_n\right),$$

where

$$A_n = 2|c_n|, \quad \phi_n = \angle c_n.$$

If $x(t)$ is *even*,

$$\begin{aligned} a_0 &= \frac{2}{T} \int_0^{\frac{T}{2}} x(t) dt, \\ a_n &= \frac{4}{T} \int_0^{\frac{T}{2}} x(t) \cos\left(\frac{2\pi nt}{T}\right) dt, \\ b_n &= 0. \end{aligned}$$

If $x(t)$ is *odd*,

$$\begin{aligned} a_0 &= a_n = 0, \\ b_n &= \frac{4}{T} \int_0^{\frac{T}{2}} x(t) \sin\left(\frac{2\pi nt}{T}\right) dt. \end{aligned}$$

For half-wave odd symmetry where $x(t+T/2) = -x(t)$, we have

$$\begin{aligned} a_n &= \begin{cases} \frac{4}{T} \int_0^{\frac{T}{2}} x(t) \cos\left(\frac{2\pi nt}{T}\right) dt, & n \text{ odd}, \\ 0, & n \text{ even}. \end{cases} \\ b_n &= \begin{cases} \frac{4}{T} \int_0^{\frac{T}{2}} x(t) \sin\left(\frac{2\pi nt}{T}\right) dt, & n \text{ odd}, \\ 0, & n \text{ even}. \end{cases} \end{aligned}$$

Let $x(t)$ and $y(t)$ be periodic signals with the same period such that

$$\begin{aligned} x(t) &= \sum_{n=-\infty}^{\infty} \beta_n e^{jn\omega_0 t}, \\ y(t) &= \sum_{n=-\infty}^{\infty} \gamma_n e^{jn\omega_0 t}. \end{aligned}$$

Then, via *linearity*, $z(t) = k_1 x(t) + k_2 y(t)$ can be represented via

$$z(t) = \sum_{n=-\infty}^{\infty} \alpha e^{jn\omega_0 t},$$

where $\alpha = k_1 \beta_n + k_2 \gamma_n$.

Furthermore, the *product* of the previous two signals $z(t) = x(t)y(t)$ can be represented as

$$z(t) = \sum_{l=-\infty}^{\infty} \alpha_l e^{jn\omega_0 t},$$

where

$$\begin{aligned} \alpha_l &= \frac{1}{T} \int_{\langle T \rangle} x(t)y(t) e^{-jn\omega_0 t} dt \\ &= \sum_{m=-\infty}^{\infty} \beta_{l-m} \gamma_m. \end{aligned}$$

Using the previous two signals, the *circular convolution* is defined as

$$z(t) = \frac{1}{T} \int_{\langle T \rangle} x(\tau)y(t-\tau) d\tau.$$

The Fourier series coefficients for the circular convolution $z(t)$ are

$$\alpha_n = \beta_n \gamma_n.$$

Parseval's theorem states that

$$\frac{1}{T} \int_{\langle T \rangle} |x(t)|^2 dt = \sum_{n=-\infty}^{\infty} |\beta_n|^2.$$

Shift property: if $x(t)$ has Fourier series coefficients c_n , then the coefficients representing $x(t-\tau)$ are

$$d_n = c_n e^{-jn\omega_0 \tau}.$$

Scaling property: if $x(t)$ has Fourier series coefficients c_n , then the coefficients representing $x(at)$, where $a = \frac{T_1}{T_2}$ is a scaling factor, are

$$d_n = c_n e^{-jn\omega_0 a}.$$

The integral of a periodic signal $x(t)$ is given by

$$\int_{-\infty}^t x(\tau) d\tau = \sum_{n=-\infty}^{\infty} \frac{c_n}{jn\omega_0} e^{jn\omega_0 t}.$$

The *transfer function* of an LTI system is given by

$$H(\omega) = \int_{-\infty}^{\infty} h(\tau) e^{-j\omega\tau} d\tau.$$

Consequently, the response $y(t)$ of the above LTI system is

$$y(t) = H(\omega) e^{j\omega t}.$$

An LTI system is *distortionless* if

$$y(t) = K x(t - t_d).$$

If $x(t) = e^{j\omega t}$, then $y(t) = H(\omega) e^{j\omega t}$. Hence, the transfer function of a distortionless LTI system is

$$H(\omega) = K e^{-j\omega t_d}$$

which implies

$$|H(\omega)| = K \quad \text{and} \quad \angle H(\omega) = -\omega t_d.$$