ECE 240 Formula Sheet

By Benjamin Kong & Lora Ma

1. Time-domain signals

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

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

• The average power is given by

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

• If x(t) is periodic,

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

 $E \text{ finite} \to \mathbf{Energy \ signal} \to P = 0.$

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

Periodic signal \rightarrow **Power signal**.

Let x(t) be some signal.

 \bullet 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

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

A ramp signal is represented as

$$r(t) = tu(t) = \begin{cases} t & t \ge 0, \\ 0 & t < 0. \end{cases}$$

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

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

It has the following properties:

• $\delta(t) = 0$ for $t \neq 0$,

- $\bullet \int_{-\infty}^{\infty} \delta(t) \, \mathrm{d}t = 1,$
- $\delta(-t) = \delta(t)$, and
- $\delta(0) = \infty$.

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

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

If these conditions are satisfied, then

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

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
- $\delta'(-t) = -\delta'(t) \to \int_{-\infty}^{\infty} \delta'(t) dt = 0.$

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

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

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

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

implies

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

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

$$h(t) = 0 \quad t < 0.$$

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

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

3. Fourier series

The exponential function

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

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

$$c_n = |c_n|e^{j(\triangleleft c_n)}.$$

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

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

 $\quad \text{where} \quad$

$$a_0 = c_0 = \frac{1}{T} \int_{< T>} x(t) dt,$$

$$a_n = \frac{2}{T} \int_{< T>} x(t) \cos\left(\frac{2\pi nt}{T}\right) dt,$$

$$b_n = \frac{2}{T} \int_{< T>} x(t) \sin\left(\frac{2\pi nt}{T}\right) dt.$$

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

$$A_n = 2|c_n|, \qquad \phi_n = \sphericalangle c_n.$$