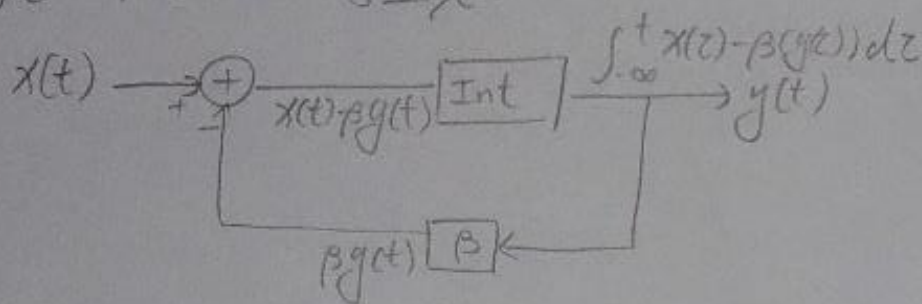


HW6 106061218 李正



1. Since $y(t) = \int_{-\infty}^t x(\tau) - \beta y(\tau) d\tau$, we conclude that $y'(t) = x(t) - \beta y(t)$ or $y'(t) + \beta y(t) = x(t)$ by Fundamental Thm of Calculus.

2. To find $h(t)$, substitute $y(t) = h(t)$ and $x(t) = \delta(t)$, we have $h'(t) + \beta h(t) = \delta(t)$

To solve this equation, let $h(t) = w(t)u(t)$ plug into the ODE, where $u(t)$ represent unit step function. Hence

$$w'u + wu' + \beta wu = \delta(t) \quad (*)$$

Recall that $u'(t) = \delta(t)$, hence

$$w(t)u'(t) = w(t)\delta(t) = w(0)\delta(t) \quad (*) \text{ becomes}$$

$(w' + \beta w)u + w(0)\delta(t) = \delta(t)$ Compare the terms of both side, one derives

$$\begin{cases} w'(t) + \beta w(t) = 0 \\ w(0) = 1 \end{cases}$$

Solving this initial value problem,

$$w(t) = Ce^{-\beta t} \text{ and since } w(0) = 1, \quad C = 1$$

Hence $h(t) = e^{-\beta t} u(t)$

3. By properties of Fourier Transform,

$$\mathcal{F}\{h(t)\} = H(f) = \frac{1}{\beta + j2\pi f}$$

$$\text{and } \begin{cases} |H(f)| = \frac{1}{\sqrt{\beta^2 + 4\pi^2 f^2}} \\ \angle H(f) = -\tan^{-1} \frac{2\pi f}{\beta} \end{cases}$$

4. Expand $x(t)$ in Fourier series,

$$\begin{aligned} x(t) &= \frac{4}{\pi} \sum_{k=1}^{\infty} \frac{1}{2k-1} \sin(2\pi(2k-1)t) \\ &= \frac{4}{\pi} \sin(2\pi \cdot \frac{1}{2\pi} t) + \frac{4}{\pi} \cdot \frac{1}{3} \sin(2\pi \cdot \frac{3}{2\pi} t) \\ &\quad + \frac{4}{\pi} \cdot \frac{1}{5} \sin(2\pi \cdot \frac{1}{2\pi} \cdot 5t) + \dots \end{aligned}$$

$$\begin{aligned} \text{Hence } y(t) &= \frac{4}{\pi} |H(\frac{1}{2\pi})| \sin(2\pi \cdot \frac{1}{2\pi} t + \angle H(\frac{1}{2\pi})) \\ &\quad + \frac{4}{\pi} |H(\frac{3}{2\pi})| \sin(2\pi \cdot \frac{3}{2\pi} t + \angle H(\frac{3}{2\pi})) \\ &\quad + \dots \end{aligned}$$

We left the plot in MATLAB as follows.

5. In general, the larger the value of β is, the slower the curves declined

(這次嘗試用了教字系的風格寫作業 XD)

