

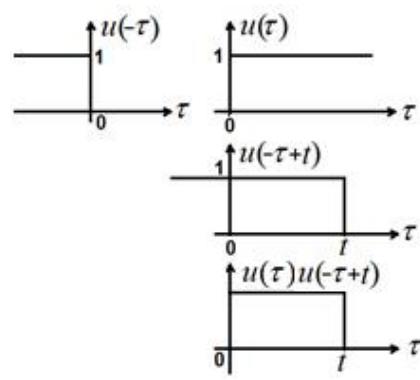


Problems and Solutions on Convolution

1. Justify that the convolution of $e^{-at}u(t) * e^{-bt}u(t)$ is $\frac{1}{(b-a)}[e^{-at}u(t) - e^{-bt}u(t)]$.

Solution: Given that $x(t) = e^{-at}u(t)$ and $h(t) = e^{-bt}u(t)$

$$\begin{aligned} y(t) &= x(t) * h(t) = \int_{-\infty}^{\infty} x(\tau) h(t-\tau) d\tau \\ &= \int_{-\infty}^{\infty} e^{-a\tau} u(\tau) e^{-b(t-\tau)} u(t-\tau) d\tau = \int_0^t e^{-a\tau} e^{-b(t-\tau)} d\tau \\ &= e^{-bt} \int_0^t e^{-a\tau} e^{b\tau} d\tau = e^{-bt} \int_0^t e^{-(a-b)\tau} d\tau \\ &= e^{-bt} \left[\frac{e^{-(a-b)\tau}}{-(a-b)} \right]_0^t = \frac{e^{-bt}}{(b-a)} [e^{-(a-b)t} - 1] u(t) \\ &= \frac{1}{(b-a)} [e^{-at} - e^{-bt}] u(t) \end{aligned}$$

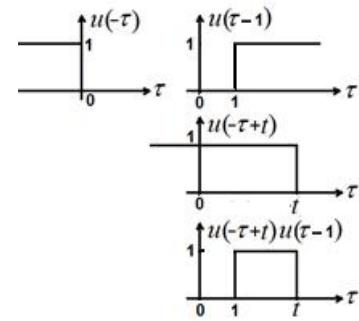


2. An excitation and impulse response of the system are given. Find the responses.

$$(a) x(t) = u(t); \quad h(t) = 2u(t-1) - 2u(t-4)$$

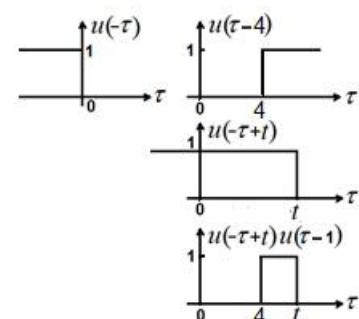
Ans:

$$\begin{aligned} y(t) &= x(t) * h(t) = \int_{-\infty}^{\infty} x(t-\tau) h(\tau) d\tau \\ &= \int_{-\infty}^{\infty} u(t-\tau) \{2u(\tau-1) - 2u(\tau-4)\} d\tau \\ &= \int_{-\infty}^{\infty} u(t-\tau) 2u(\tau-1) d\tau - \int_{-\infty}^{\infty} u(t-\tau) 2u(\tau-4) d\tau \\ &= 2 \int_1^t 1 d\tau + 2 \int_4^t 1 d\tau \\ &= 2(t-1)u(t-1) - 2(t-4)u(t-4) \end{aligned}$$



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clear all; close all; clc;

t = -10:0.01:10;
x = double(us(t,0));
h = 2*us(t,1)-2*us(t,4);
y = 0.01*conv(x,h);
figure();
subplot(3,1,1);plot(t,x,'r','LineWidth',3); axis([-2 20
-0.1 1.2]);
subplot(3,1,2);plot(t,h,'b','LineWidth',3); axis([-2 20 -0.1 2.2]);
t1 = -20:0.01:20;
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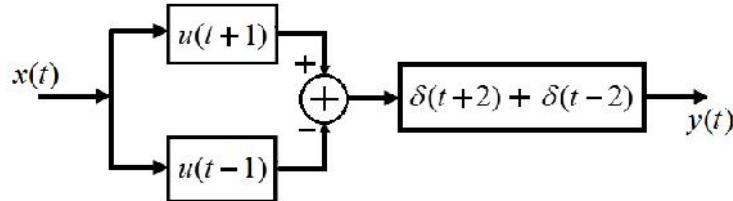
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subplot(3,1,3);plot(t1,y,'m','LineWidth',3);axis([-2 20 -0.1 6.2]);
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$$(b) \quad x(t) = 2u(t) - 2u(t-2); \quad h(t) = 3u(t-5) - 3u(t-1)$$

Ans:

$$\begin{aligned} y(t) &= x(t) * h(t) = \int_{-\infty}^{\infty} x(t-\tau)h(\tau) d\tau \\ &= \int_{-\infty}^{\infty} \{2u(t-\tau) - 2u(t-\tau-2)\} \{3u(\tau-5) - 3u(\tau-1)\} d\tau \\ &= 6 \int_{-\infty}^{\infty} u(t-\tau)u(\tau-5) d\tau - \int_{-\infty}^{\infty} u(t-\tau)u(\tau-1) d\tau \\ &\quad - 6 \int_{-\infty}^{\infty} u(t-\tau-2)u(\tau-5) d\tau + \int_{-\infty}^{\infty} u(t-\tau-2)u(\tau-1) d\tau \\ &= 6 \left[\int_5^t 1 d\tau - \int_5^{t-2} d\tau - \int_1^t d\tau + \int_1^{t-2} d\tau \right] \\ &= 6[(t-5)u(t-5) - (t-7)u(t-7) - (t-1)u(t-1) + (t-3)u(t-3)] \end{aligned}$$

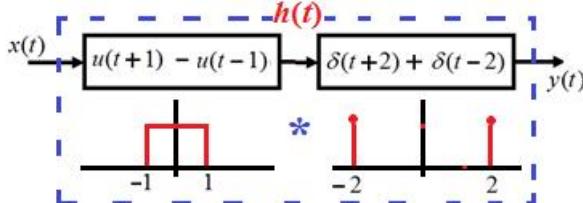
3. Three systems are interconnected as shown below



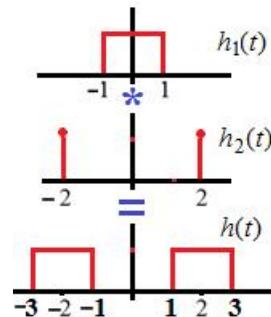
Find and plot output $y(t)$ when $x(t)=u(t)$

Ans: Let the combined impulse response in parallel structure is represented by

$h_1(t) = u(t+1) - u(t-1)$ and let $h_2(t) = u(t+2) - u(t-2)$. Then the equivalent impulse response of cascaded stage is represented by



$h(t) = h_1(t) * h_2(t)$. This illustrated in the following figures.

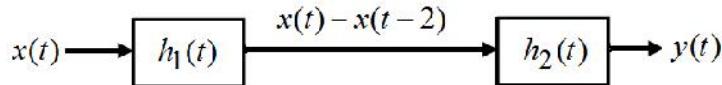


For the given input excitation $x(t) = u(t)$, the response of the system is

$$\begin{aligned} y(t) &= x(t) * h(t) = u(t) * h(t) = h(t) \\ &= \{u(t+3) - u(t+1)\} + \{u(t-1) - u(t-3)\} \end{aligned}$$



4. A cascaded system is shown below

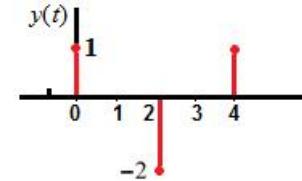


Suppose that $h_1(t) = h_2(t)$, find and plot output $y(t)$ when $x(t) = u(t)$

Solution: Let the output of the system $h_1(t)$ is $z(t) = x(t) - x(t-2)$. That is input minus two units delayed input signal. This signal $z(t)$ is applied as input to the system represented by $h_2(t)$. The response of this system (in turn overall response of the system) is

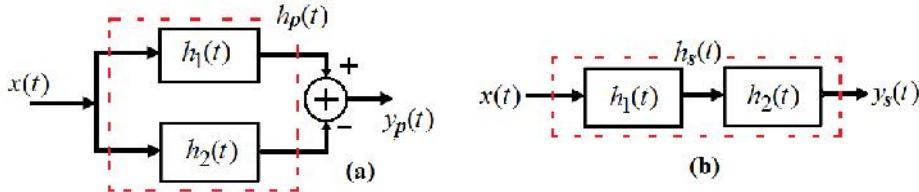
$$\begin{aligned} y(t) &= z(t) - z(t-2) = \{x(t) - x(t-2)\} - \{x(t-2) - x(t-4)\} \\ &= x(t) - 2x(t-2) + x(t-4) \end{aligned}$$

For the input excitation $x(t) = u(t)$, the response of the system is given by $y(t) = u(t) - 2u(t-2) + u(t-4)$. The plot of this response is shown in Figure.



5. Two LTI systems have impulse response functions given by

$$h_1(t) = u(t-1) \text{ and } h_2(t) = u(t-1)$$



Ans: When two LTI systems are connected in parallel, the overall impulse response of the system is addition of the two individual impulse responses, that is

$$h_p(t) = h_1(t) + h_2(t) = u(t-1) + u(t-1)$$

When two LTI systems are connected in series the overall impulse response is convolution of two individual impulse responses. i.e.

$$h_c(t) = h_1(t) * h_2(t) = u(t-1) * u(t-1) = u(t-2)$$

6. Consider a system having impulse response $h(t) = u(t+1) + u(t-1)$. Determine and sketch the output for the following excitations.

- (a) A symmetrical rectangular pulse of unit height and unit width centered at origin
- (b) A symmetrical triangular pulse of unit height and unit width centered at origin
- (c) $x(t) = u(t) - u(t-1)$



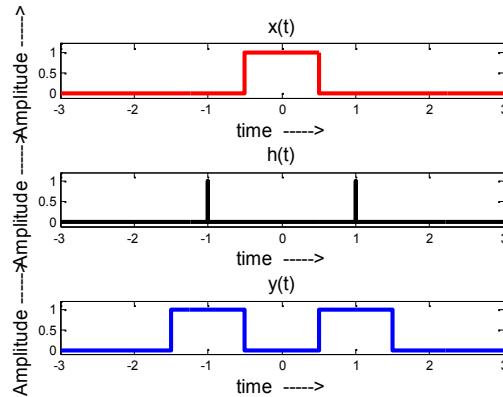
Ans: (a) A symmetrical rectangular pulse of unit height and unit width centered at origin is represented mathematically by $x(t) = (u(t+0.5) - u(t-0.5))$. Given that the impulse response $h(t) = u(t+1) + u(t-1)$ the output of the system is computed as below.

We know that $x(t) * h(t) = y(t)$ and the property $x(t-a) * x(t-b) = y(t-(a+b))$.

Based on this property,

$$\begin{aligned}y(t) &= x(t) * h(t) = (u(t+0.5) - u(t-0.5)) * (u(t+1) + u(t-1)) \\&= u(t+0.5)*u(t+1) + u(t+0.5)*u(t-1) \\&\quad - u(t-0.5)*u(t+1) - u(t-0.5)*u(t-1) \\&= u(t+1.5) + u(t-0.5) - u(t+0.5) - u(t-1.5) \\&= [u(t+1.5) - u(t+0.5)] + [u(t-0.5) - u(t-1.5)]\end{aligned}$$

The following figure illustrate the convolution operation on given signals.



(b) A symmetrical triangular pulse of unit height and unit width centered at origin is represented by

$$x(t) = \begin{cases} 2t+1, & -0.5 < t < 0 \\ -2t+1, & 0 < t < 0.5 \\ 0, & Elsewhere \end{cases}$$

In terms of unit step function $x(t) = (2t+1)u(t+0.5) - 4tu(t) + (2t-1)u(t-0.5)$

Given that $h(t) = u(t+1) + u(t-1)$. Then the convolution output is evaluated as below.

We know that $x(t) * h(t) = y(t)$ and the property $x(t-a) * x(t-b) = y(t-(a+b))$.

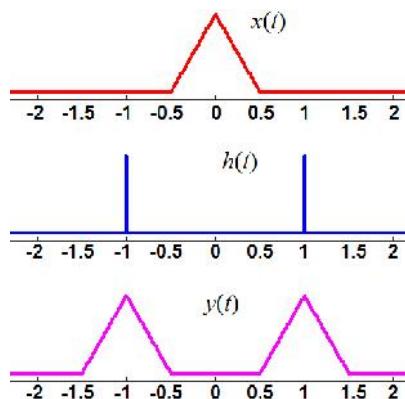
Based on this property,



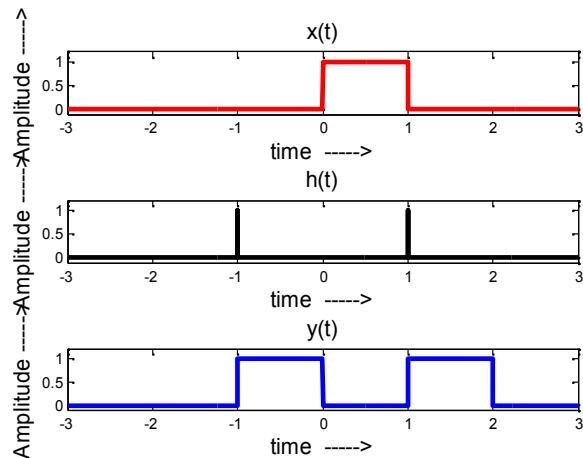
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$$\begin{aligned}
 y(t) = x(t) * h(t) &= ((2t+1)u(t+0.5) - 4tu(t) + (2t-1)u(t-0.5)) * (u(t+1) + u(t-1)) \\
 &= [\{(2t+1)u(t+0.5)\} * u(t+1)] + [\{(2t+1)u(t+0.5)\} * u(t-1)] - [\{4tu(t)\} * u(t+1)] \\
 &\quad - [\{4tu(t)\} * u(t-1)] + [\{(2t-1)u(t-0.5)\} * u(t+1)] + [\{(2t-1)u(t-0.5)\} * u(t-1)] \\
 &= [2tu(t+0.5) + u(t+0.5)] * u(t+1) + [2tu(t-0.5) + u(t-0.5)] * u(t-1) \\
 &\quad - [4tu(t)] * u(t+1) - [4tu(t)] * u(t-1) + [2tu(t-0.5) - u(t-0.5)] * u(t+1) \\
 &\quad + [2tu(t-0.5) - u(t-0.5)] * u(t-1) \\
 (c) \quad &= [2(t+1)u(t+1.5) + u(t+1.5)] + [2(t-1)u(t-0.5) + u(t-0.5)] - [4(t+1)u(t+1)] \\
 \text{Given} \quad &- [4(t-1)u(t-1)] + [2(t+1)u(t+0.5) - u(t+0.5)] + [2(t-1)u(t-1.5) - u(t-1.5)]
 \end{aligned}$$

that $x(t) = u(t) - u(t-1)$ and $h(t) = [u(t+1) + u(t-1)]$



$$\begin{aligned}
 y(t) &= x(t) * h(t) = [u(t) - u(t-1)] * [u(t+1) + u(t-1)] \\
 &= u(t) * u(t+1) - u(t) * u(t-1) * u(t+1) + u(t) * u(t-1) * u(t-1) - u(t-1) * u(t-1) * u(t-1) \\
 &= u(t+1) - u(t) + u(t-1) - u(t-2) \\
 &= \{u(t+1) - u(t)\} + \{u(t-1) - u(t-2)\}
 \end{aligned}$$





7. Consider the signals shown below. Determine analytically the convolution of the following.

(i) $y(t) = x(t) * x(t)$ (ii) $z(t) = g(t) * g(t)$ (iii) $p(t) = x(t) * g(t)$.

