

Assignment 12: Papoulis Chapter 9

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Outline

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Question

Problem 9.53

- (a) $E\{y^2(t)\}$ if $y(0) = y'(0) = 0$ and $y''(t) + 7y'(t) + 10y(t) = x(t)$
 $R_x(\tau) = 5\delta(\tau)$
- (b) $E\{y^2(n)\}$ if $y(-1) = y(-2) = 0$ and
 $8y(n) - 6y(n-1) + y(n-2) = x(n)$ $R_x(m) = 5\delta(m)$

Solving a

If $y(0) = y'(0) = 0$ then $y(t)$ is the output of a system with input $x(t)U(t)$ and impulse response $h(t)$ such that

$$h''(t) + 7h'(t) + 10h(t) = \delta(t)$$

$$h(0^-) = h(0^+) = 0$$

$$h(t) = \frac{1}{3} (e^{-2t} - e^{-5t}) U(t) \text{ and with } q(t) = 5U(t)$$

$$E\{y^2(t)\} = \int_0^t (e^{-2\tau} - e^{-5\tau})^2 d\tau$$

Solving b

If $y(-1) = y'(-2) = 0$ then $y(n)$ is the output of a system with input $x(n)U(n)$ and delta response $h(n)$ such that

$$8h(n) - 6h(n-1) + h(n-2) = \delta(n)$$

$$h(-1) = h(-2) = 0$$

$$h(n) = \left(\frac{1}{2^{n+2}} - \frac{1}{2^{2n+3}} \right) U(n) \text{ and with } q(n) = 5U(n)$$

$$E\{y^2(n)\} = 5 \sum_{k=0}^n \left(\frac{1}{2^{n+2}} - \frac{1}{2^{2n+3}} \right)^2$$