

2.3 Tutorial Isim with Differential Equations

The function **Isim** can be used to simulate the output of continuous-time, causal LTI systems described by linear constant-coefficient differential equations of the form

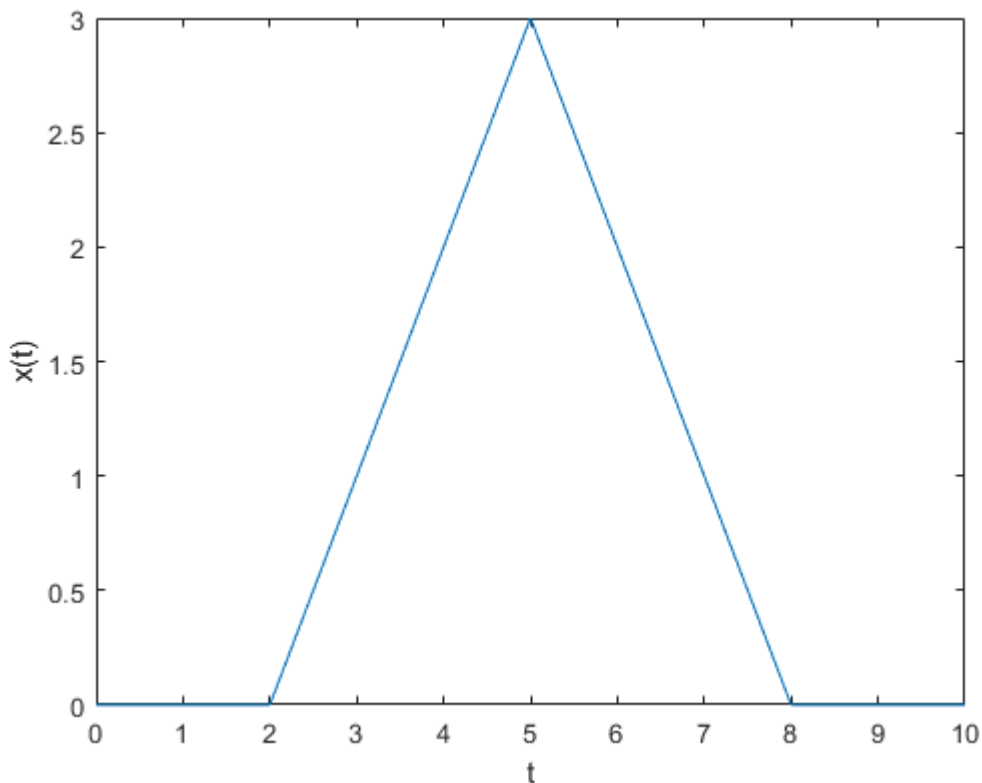
$$\sum_{k=0}^N a_k \frac{d^k y(t)}{dt^k} = \sum_{m=0}^M b_m \frac{d^m x(t)}{dt^m} \quad (2.11)$$

To use **Isim**, the coefficients a_k and b_m must be stored in MATLAB vectors **a** and **b**, respectively, in descending order of the indices **k** and **m**. Rewriting Eq. (2.11) in terms of the vectors **a** and **b** gives

$$\sum_{k=0}^N a(N+1-k) \frac{d^k y(t)}{dt^k} = \sum_{m=0}^M b(M+1-m) \frac{d^m x(t)}{dt^m} \quad (2.12)$$

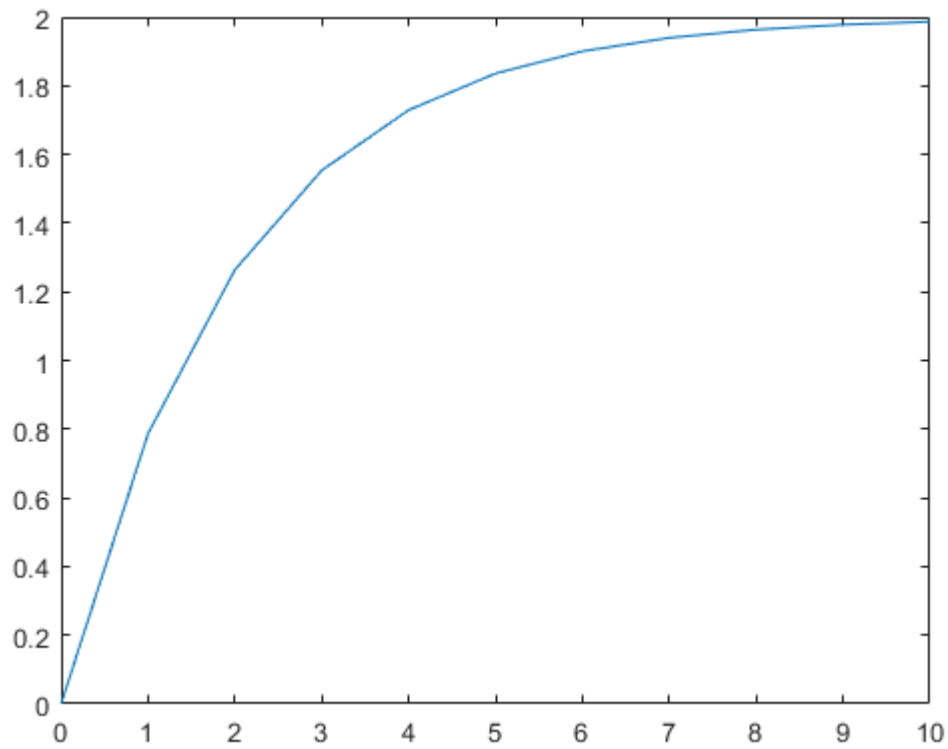
Note: You may need to install MATLAB Control System Toolbox to run the code in this assignment.

```
% sample code on page 26-27
clf;
% plot x(t)
t=[0 1 2 5 8 9 10];
x = [0 0 0 3 0 0 0];
figure
plot(t,x);
xlabel('t'); ylabel('x(t)');
```

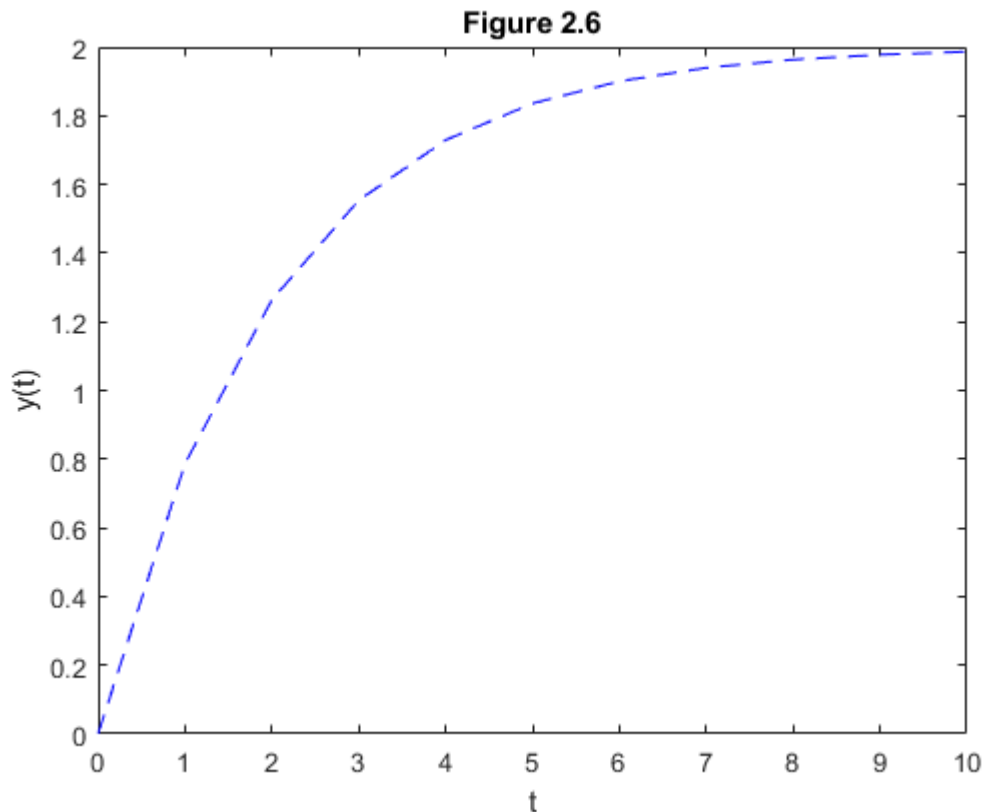


```
% plot y(t)
```

```
t=[0:10];  
x=ones(1,length(t));  
b=1;  
a=[1 0.5];  
s=lsim(b,a,x,t);  
figure;  
plot(t,s);
```



```
plot(t,s,'b--');  
title('Figure 2.6')  
xlabel('t'); ylabel('y(t)');
```



The plot above shows the solid line represents the actual step response

$$s(t) = 2(1 - e^{-t/2})u(t) \quad (2.14)$$

2.3 (a)

On your own, use `lsim` to compute the response of the causal LTI system described by

$$\frac{dy(t)}{dt} = -2y + x(t) \quad (2.15)$$

to the input $x(t) = u(t - 2)$. Your response should look like the plot in Figure 2.7, which is computed using `t=[0:0.5:10]`.

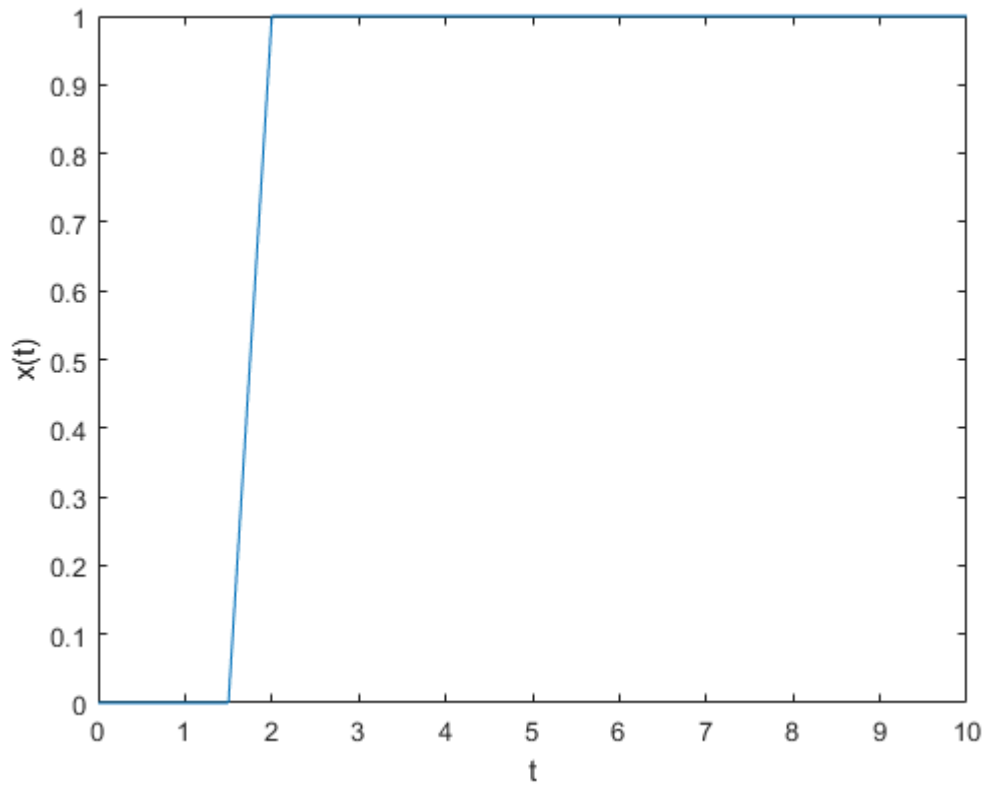
Analysis: The plot from the MATLAB program below does agree with the plot in Figure 2.7. It shows a shift to right by two units.

```
% L2_3a.m
clf;

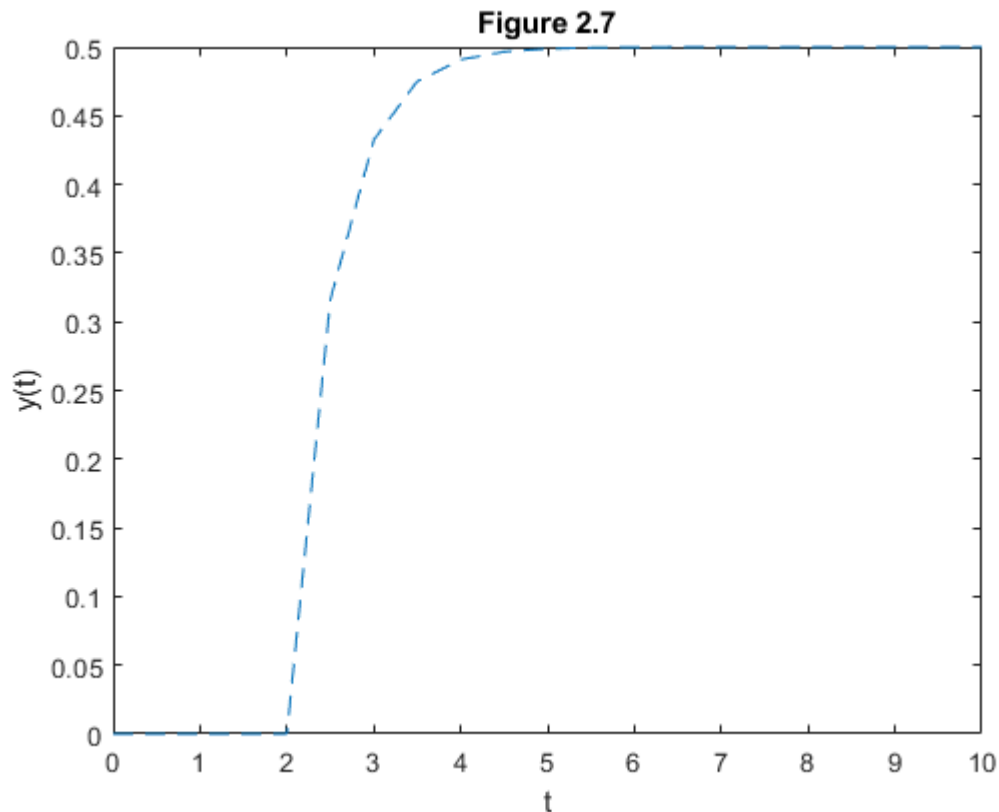
t=[0:0.5:10];
x=t*0;

% x[t]=u(t-2
x(5:end)=1;
```

```
figure
plot(t,x);
xlabel('t');
ylabel('x(t)');
```



```
b=1;
a=[1 2];
s=lsim(b,a,x,t);
figure;
plot(t,s,'--');
xlabel('t');
ylabel('y(t)');
title('Figure 2.7')
```



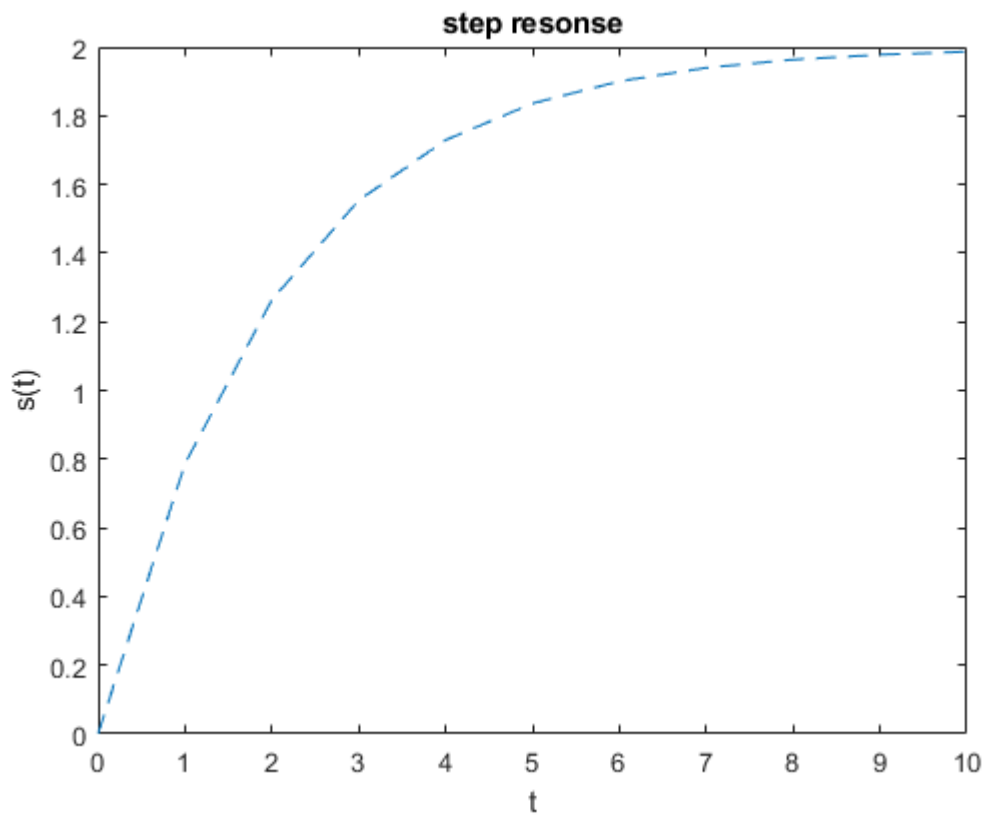
2.3 (b)

Use the step and impulse to compute the **step** and **impulse** responses of the causal LTI system characterized by Eq. (2.13). Compare the **step** response computed by step with that shown in Figure 2.6. Compare the signal returned by **impulse** with the exact impulse response, given by the derivative of $s(t)$ in Eq. (2.14).

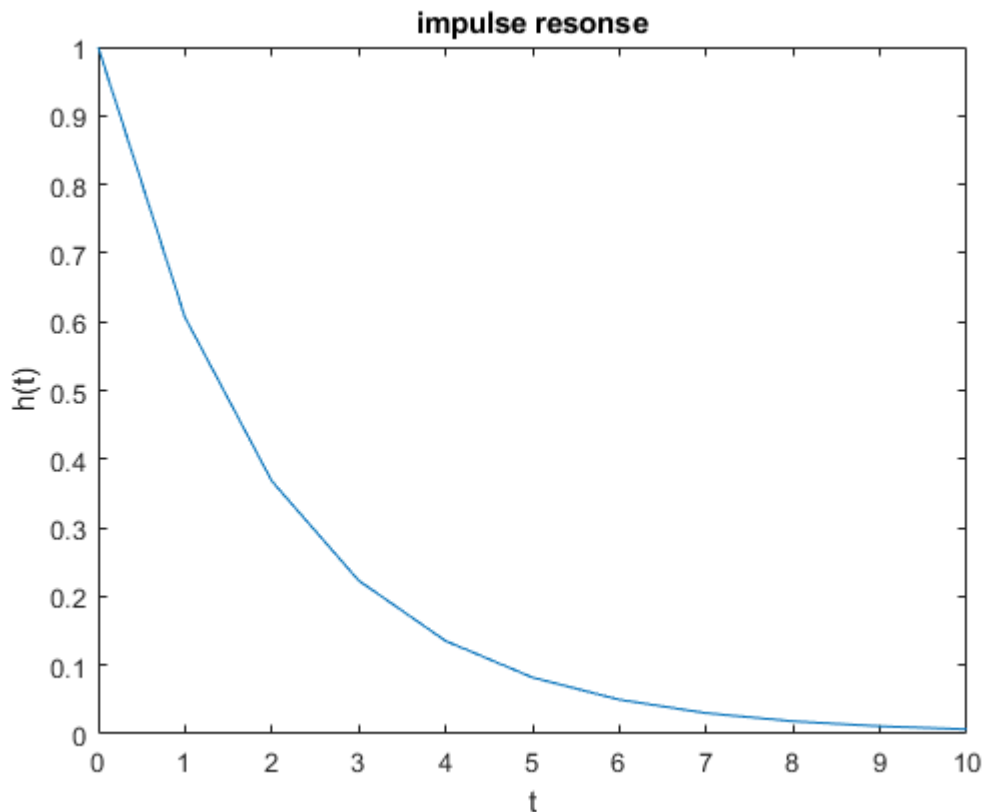
Analysis:

1. The plot of step response below does agree with Figure 2.6.
2. The plot of impulse response is shown below also.

```
% L2_3b.m
% using the sample code on page 28-29.
clf;
t=[0:1:10];
b=1;
a=[1 0.5];
% plot step function
figure;
s=step(b,a,t);
plot(t,s,'--');
title('step response');
xlabel('t'); ylabel('s(t)');
```



```
% plot impulse function  
h=impz(b,a,10);  
figure;  
plot(t,h);  
title('impulse response');  
xlabel('t'); ylabel('h(t)');
```



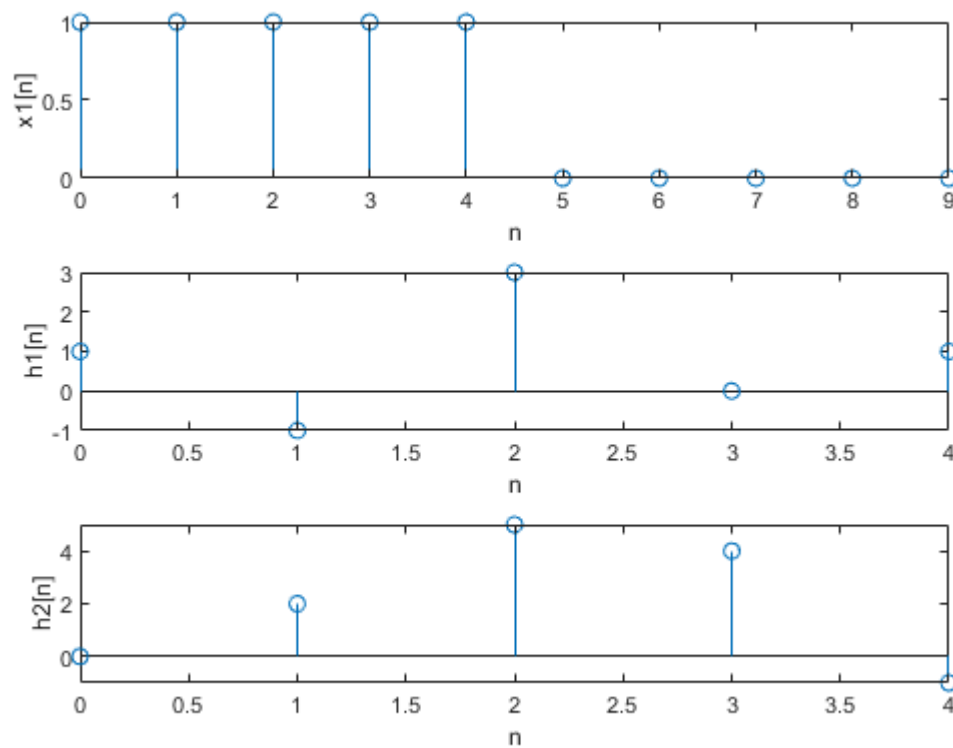
2.4 Properties of Discrete-Time Systems

In this exercise, you will verify the commutative, associative and distributive properties of convolution for a specific set of signals. In addition, you will examine the implications of these properties for series and parallel connections of LTI systems. This problem in this exercise will assume that you are comfortable and familiar with the conv function described in Tutorial 2.1.

(a) Make appropriately labeled plots of all the signals using stem (see x_1 , h_1 and h_2 signals on page 30).

```
% L2_4a.m
clf;
nx1=[0:9];
x1=nx1*0;
x1(1:5)=1;
subplot(3,1,1);    stem(nx1,x1);
xlabel('n');        ylabel('x1[n]');

nh=[0:4];
h1=[1 -1 3 0 1];
subplot(3,1,2);    stem(nh,h1);
xlabel('n');        ylabel('h1[n]');
h2=[0 2, 5 4 -1];
subplot(3,1,3);    stem(nh,h2);
xlabel('n');        ylabel('h2[n]');
```



2.4 (b) Verify the commutative property of convolution operator.

If $y_1[n] = x[n] * h[n]$ and $y_2[n] = h[n] * x[n]$, then $y_1[n] = y_2[n]$

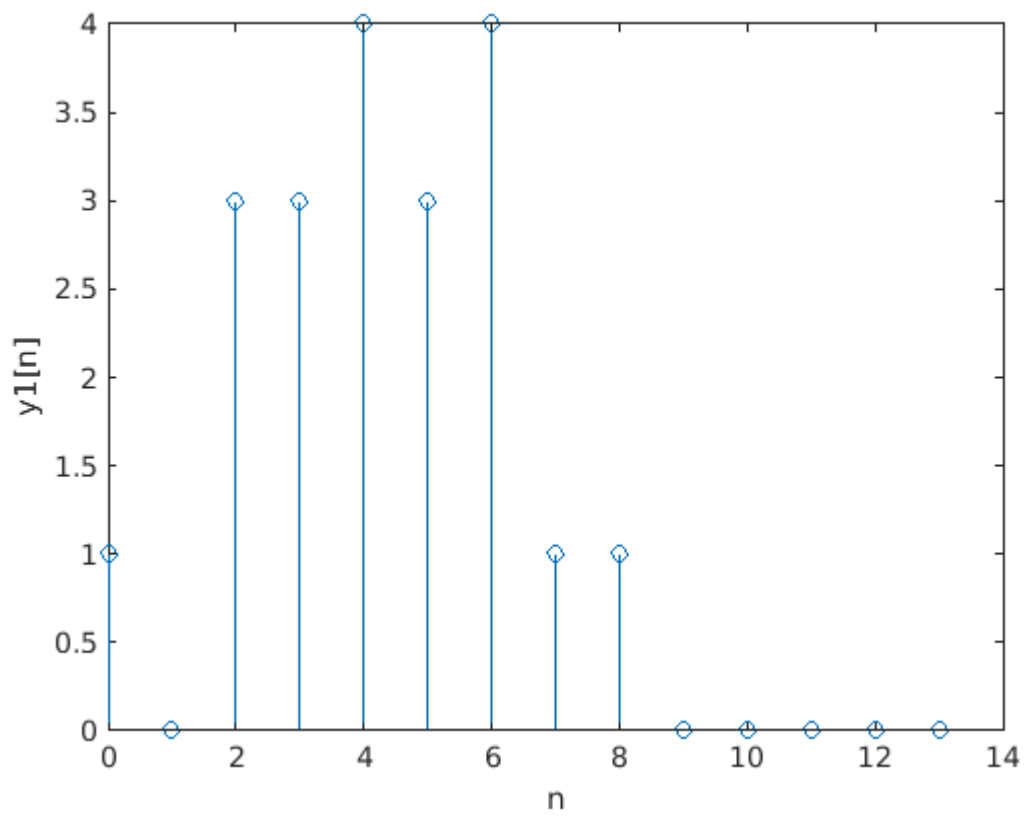
Analysis: The MATLAB code and plots does verify that $y_1[n] = y_2[n]$

```
% L2_4b.m
clf;

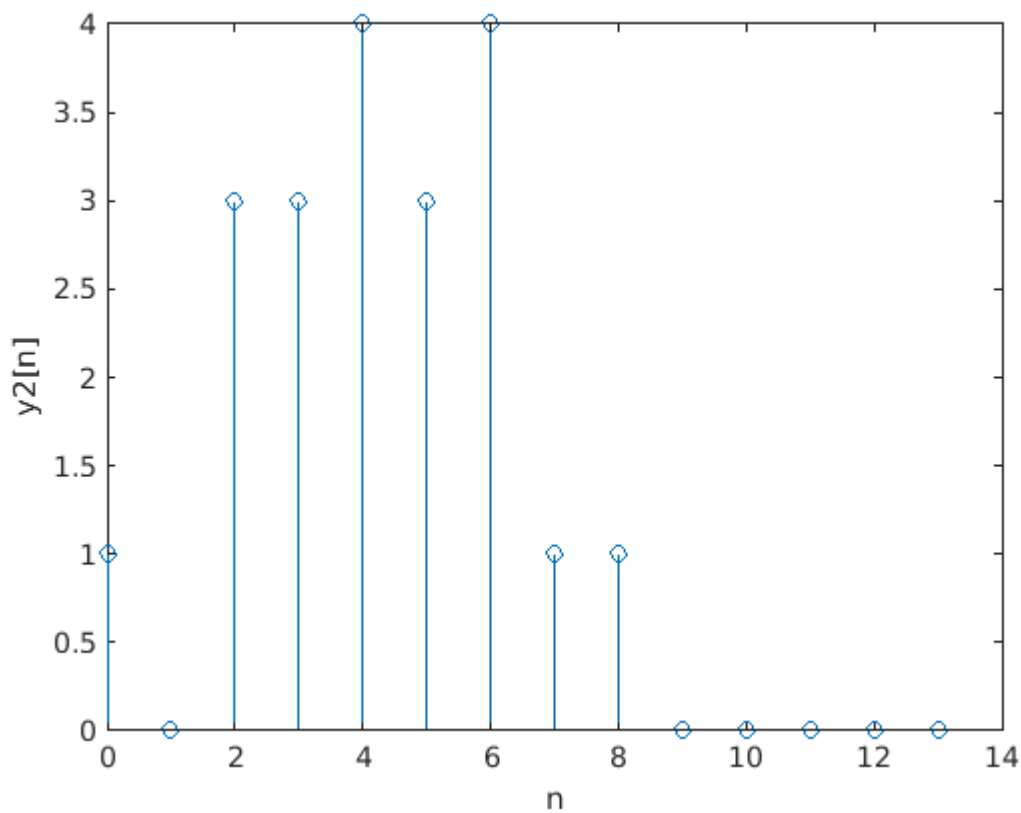
nx1=[0:9];
x1=nx1*0;
x1(1:5)=1;

nh=[0:4];
h1=[1 -1 3 0 1];

hy=[0:13];
y1=conv(x1,h1);
figure;
xlabel('n');
stem(hy,y1);
ylabel('y1[n]');
```

```
y2=conv(h1,x1);  
figure;  
xlabel('n');  
stem(hy,y2);  
ylabel('y2[n]');
```



2.4 (c) Convolution is also distributive. This means that

$$x[n] * (h_1[n] + h_2[n]) = x[n] * h_1[n] + x[n] * h_2[n]$$

Do these two methods of computing the output give the same result?

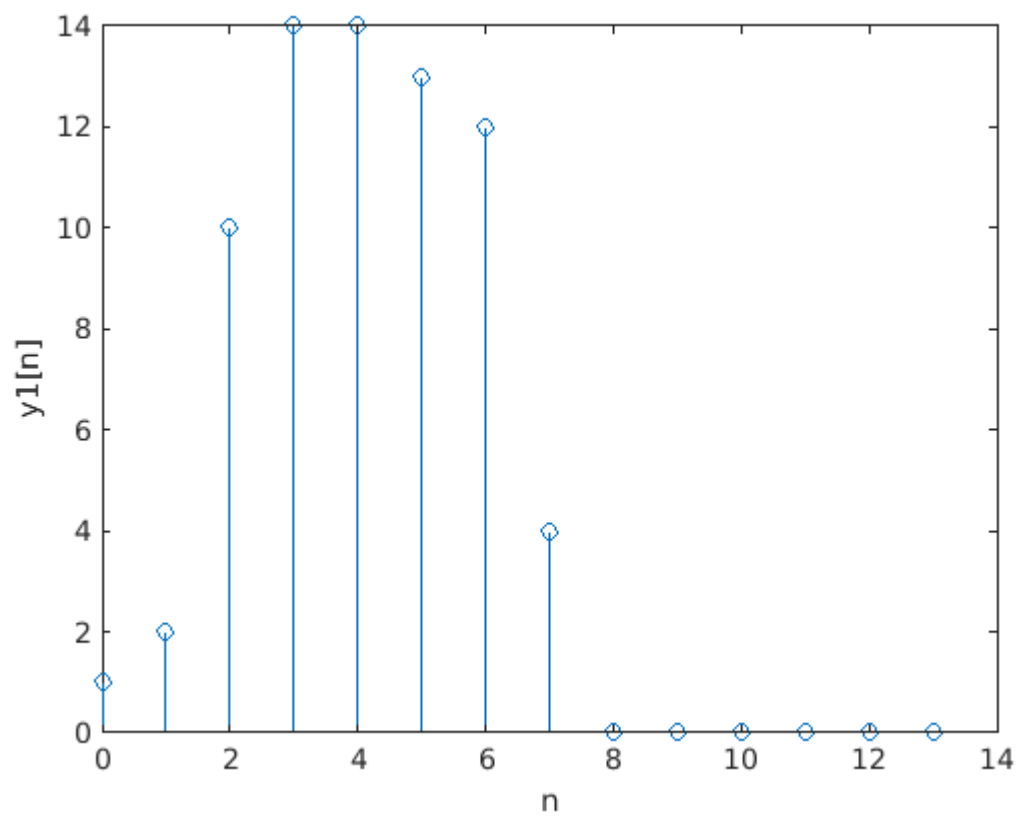
Analysis: The MATLAB code and plots below shows that these two methods of computing the output do give the same result. Therefore it verifies that convolution is distributive.

```
% L2_4c.m
% verify distributive property
clf;

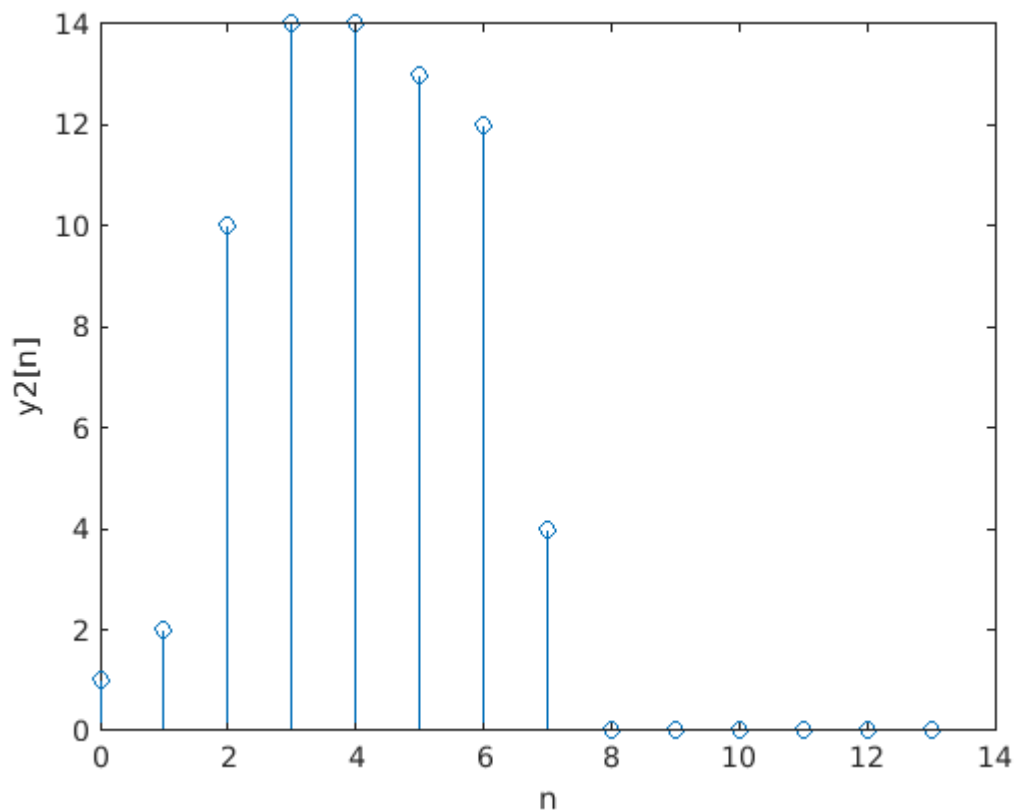
nx1=[0:9];
x1=nx1*0;
x1(1:5)=1;

nh=[0:4];
h1=[1 -1 3 0 1];
h2=[0 2, 5 4 -1];

ny=[0:14];
y1=conv(x1,(h1+h2));
figure;
stem(hy,y1);
xlabel('n');          ylabel('y1[n]');
```



```
y2=conv(x1,h1)+conv(x1,h2);  
figure;  
stem(hy,y2);  
xlabel('n');          ylabel('y2[n]');
```



2.4 (d) Convolution also possesses that associative property, i.e.,

$$(x[n] * h_1[n]) * h_2[n] = x[n] * (h_1[n] * h_2[n])$$

Use the following steps to verify the associative property using x_1 , h_1 , and h_2 :

- Let $w[n]$ be the output of the LTI system with impulse response $h_1[n]$ shown in the Figure 2.9. Compute $w[n]$ by convolving $x_1[n]$ and $h_1[n]$.
- Compute the output $y_{d1}[n]$ of the whole system by convolving $w[n]$ with $h_2[n]$.
- Find the impulse response $h_{series}[n] = h_1[n] * h_2[n]$
- Convolve $x_1[n]$ with $h_{series}[n]$ to get the output $y_{d2}[n]$

Compare $y_{d1}[n]$ and $y_{d2}[n]$. Did you get the same results when you process $x_1[n]$ with the individual impulse responses as when you process it with $h_{series}[n]$. ?

Analysis: The plots bow do show $y_{d1}[n]$ and $y_{d2}[n]$ are same. Therefore, it verifies the associative property is true for convolution operation in LTI systems.

```
% L2_4d.m
% verify associative property
clf;
```

```

nx1=[0:9];
x1=nx1*0;
x1(1:5)=1;

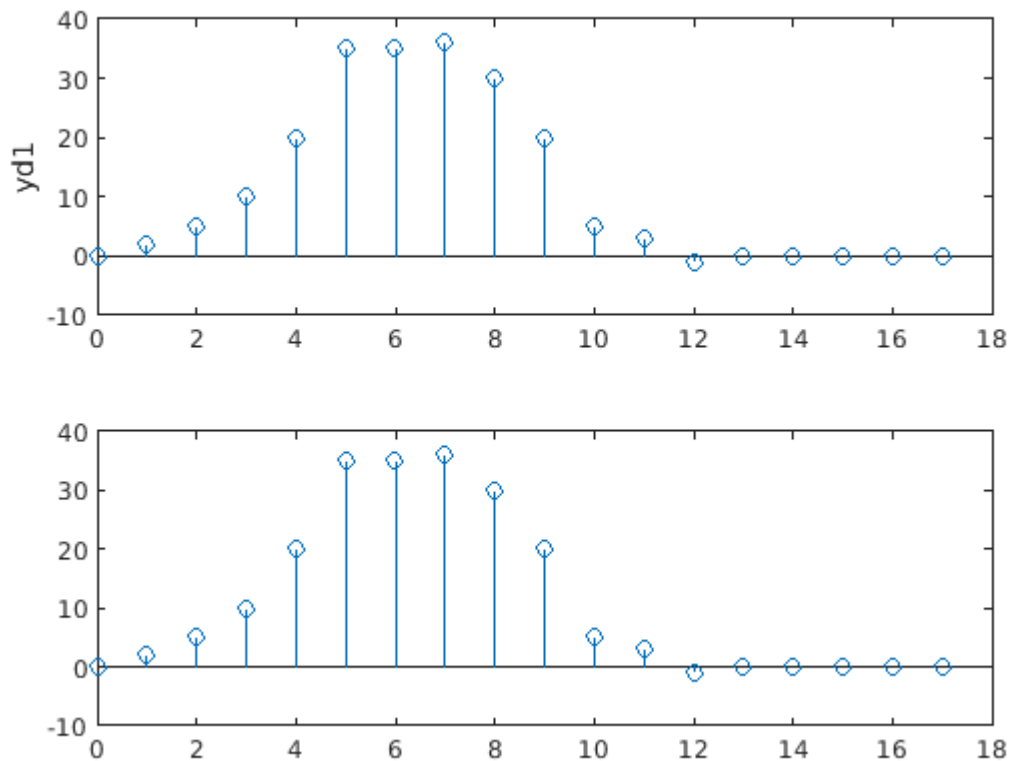
nh=[0:4];
h1=[1 -1 3 0 1];
h2=[0 2, 5 4 -1];

% compute w[n]
w=conv(x1,h1);
yd1=conv(w,h2);

% compute hseries[n]
hs=conv(h1,h2);
yd2=conv(x1,hs);

% ploy results
ny=[0:17];
subplot(2,1,1);      stem(ny,yd1);
ylabel('yd1');
subplot(2,1,2);      stem(ny,yd2)

```



2.5 Linearity and Time-invariance

The problems in this exercise assume that you are familiar with the functions `conv` and `filter`. These functions are explained in Tutorial 2.1 and Tutorial 2.2.

Consider the systems:

System 1: $w[n] = x[n] - x[n-1] - x[n-2]$

System 2: $y[n] = \cos(x[n])$

System 3: $z[n] = nx[n]$

where $x[n]$ is the input to each system, and $w[n]$, $y[n]$ and $z[n]$ are the corresponding outputs.

(a) Consider the three inputs signals $x_1[n] = \delta[n]$, $x_2[n] = \delta[n-1]$, and $x_3[n] = (\delta[n] + 2\delta[n-1])$. For system 1, store in w_1 , w_2 , and w_3 the response to the three inputs. The vectors w_1 , w_2 , and w_3 need to contain the values of $w[n]$ only on the interval $0 \leq n \leq 5$. To plot the four functions represented by w_1 , w_2 , w_3 , and w_1+2w_2 within a single figure. Make analogous plots for systems 2 and 3.

(b) State whether or not each system is linear. If it is linear, justify your answer. If it is not linear, use the signals plotted in Part (a) to supply a counter-example.

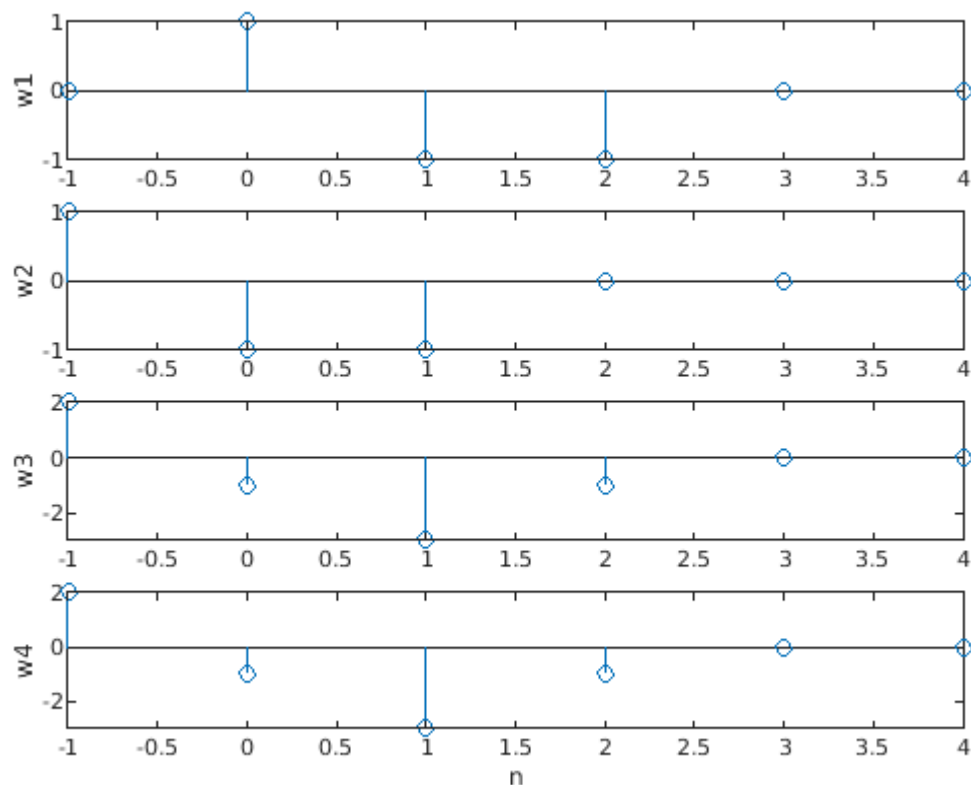
(c) State whether or not each system is time-invariant. If it is time-invariant, justify your answer. If it is not time-invariant, use the signals plotted in Part (a) to supply a counter-example.

```
% L2_5a.m
% For system 1 represented as constant-coefficient difference equation,
% we can define two vectors a=[1] and b=[1 -1 -1]
a=[1];
b=[1 -1 -1];
% compute output w1 with x1 as input, delta[n]
n1=[-1:4]; % interval for plots
x1=[0 1 0 0 0 0];
w1=filter(b,a,x1);
figure;

subplot(4,1,1); stem(n1,w1); ylabel('w1');
% compute output w1 with x2 as input, delta[n-1]
n2=[-1:4];
x2=[1 0 0 0 0 0];
w2=filter(b,a,x2);
subplot(4,1,2); stem(n2,w2); ylabel('w2');

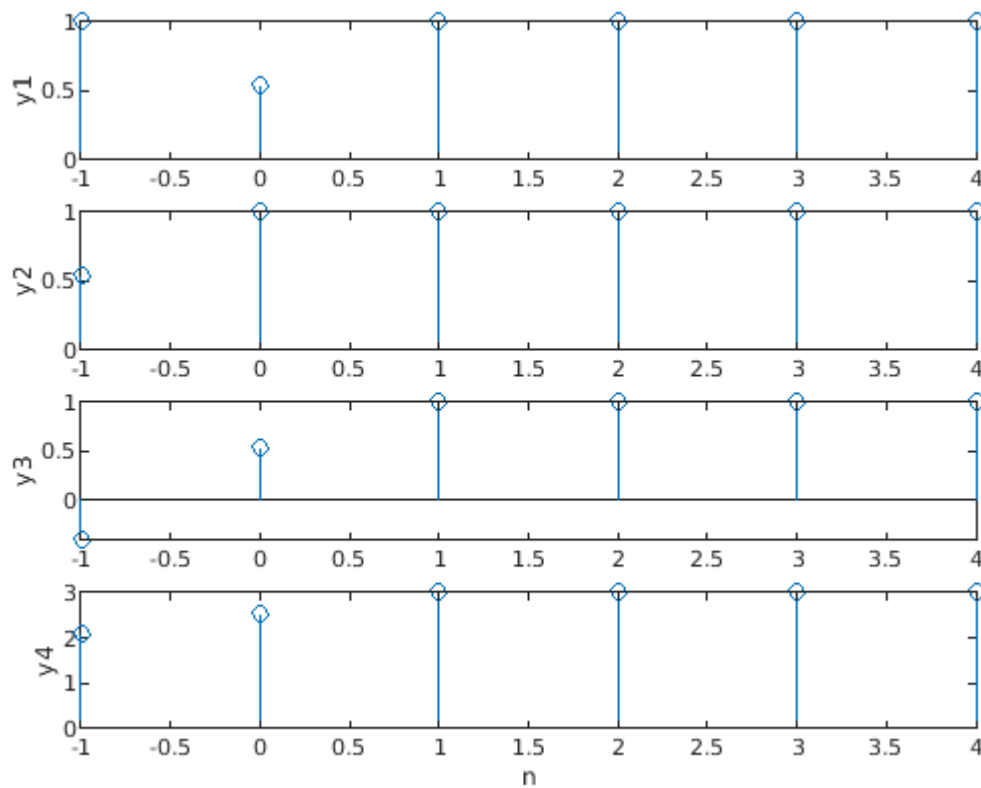
% compute output w1 with x3 = delta[n]+2*delta[n-1]
n3=[-1:4];
x3=x1+2*x2;
w3=filter(b,a,x3);
subplot(4,1,3); stem(n3,w3); ylabel('w3');

% compute and plot w4=w1+2*w2
n4=[-1:4];
w4=w1+2*w2;
subplot(4,1,4); stem(n4,w4);
xlabel('n'); ylabel('w4');
```



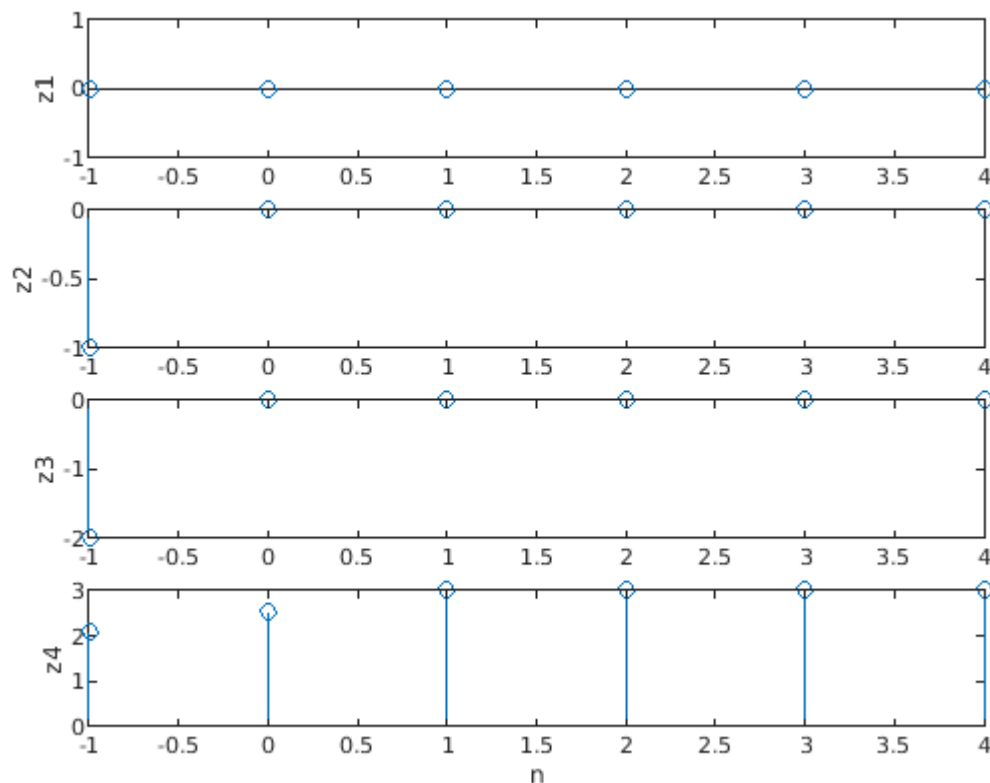
% For system 2, $y[n] = \cos(x[n])$ computer and plot y_1, y_2, y_3 in the same
% as for system1.

```
figure;
n1=[-1:4];          % interval for plots
x1=[0 1 0 0 0 0];
y1=cos(x1);
subplot(4,1,1); stem(n1,y1); ylabel('y1');
% compute output w1 with x2 as input, delta[n-1]
n2=[-1:4];
x2=[1 0 0 0 0 0];
y2=cos(x2);
subplot(4,1,2); stem(n2,y2); ylabel('y2');
% compute output w1 with x3 = delta[n]+2*delta[n-1]
n3=[-1:4];
x3=x1+2*x2;
y3=cos(x3);
subplot(4,1,3); stem(n3,y3); ylabel('y3');
% computer and plot w4=w1+2*w2
n4=[-1:4];
y4=y1+2*y2;
subplot(4,1,4); stem(n4,y4);
xlabel('n');         ylabel('y4');
```



```
% % For system 3,  $z[n] = n \cdot x[n]$  computer and plot  $y_1$ ,  $y_2$ ,  $y_3$  in the same
% as for system1.
```

```
figure;
n=[-1:4]; % interval for plots
x1=[0 1 0 0 0 0];
z1=n.*x1;
subplot(4,1,1); stem(n,z1); ylabel('z1');
% compute output w1 with x2 as input, delta[n-1]
x2=[1 0 0 0 0 0];
z2=n.*x2;
subplot(4,1,2); stem(n,z2); ylabel('z2');
% compute output w1 with x3 = delta[n]+2*delta[n-1]
x3=x1+2*x2;
z3=n.*x3;
subplot(4,1,3); stem(n,z3); ylabel('z3');
% computer and plot w4=w1+2*w2
z4=y1+2*y2;
subplot(4,1,4); stem(n,z4);
xlabel('n'); ylabel('z4');
```

2.5 (b) Whether or not the above systems is linear? Justify your answer

Results Analysis:

System 1 is a linear system. Since $w_3 = w_4$ which satisfy the linear property of system, which is stated that the system response to a linear combination of input x_1 and x_2 is the linear combination of system responses to inputs x_1 and x_2 .

System 2 is not a linear system. Since $y_3 \neq y_4$. The plot above shows a counter-example.

System 3 is not a linear system. Since $z_3 \neq z_4$. The plot above shows a counter-example.

2.5 (c) Whether or not the above systems is time-invariant? Justify your answer.

Results Analysis:

System 1 is a time-invariant system. Since $w_1[n] = x[n]$ and $w_2[n] = x[n-1]$, if the system is time-invariant, it must satisfy that $w_2[n] = w_1[n-1]$ which is justified by the plot.

System 2 is a time-invariant system. It can be justified for the same reason which is that $y_2[n] = y_1[n-1]$.

System 3 is not a time-invariant system. Since $z_2[n] \neq z_1[n-1]$, which is a counter-example for the given inputs.