

Signals and Systems I

Lecture 6

Last Lecture

- Impulse Response of LTI Systems
- Convolution

$$y(t) = x(t) * y(t) = y(t) * x(t)$$
$$y(t) = \int x(\tau)h(t - \tau)d\tau = \int h(\tau)x(t - \tau)d\tau$$

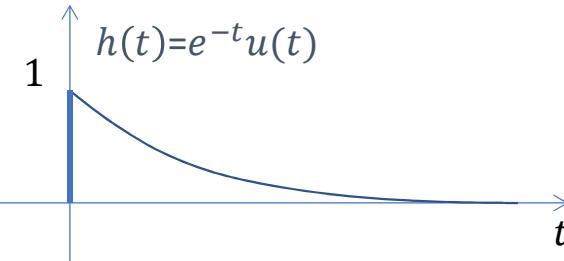
Convolution is commutative!

Today

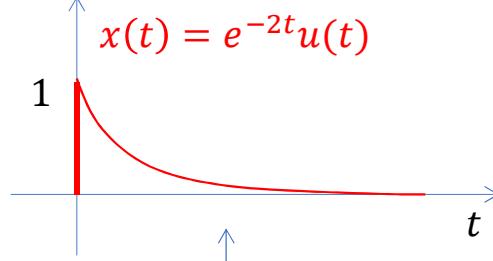
- More on Convolution
- Convolution of $\delta(t)$ and its shifted version
- LTI System Stability & Causality
- Convolution Properties
- LTI System interconnections

Convolution

Example: Find the output for the given system $h(t) = e^{-t}u(t)$ and input $x(t) = e^{-2t}u(t)$



1- For $t < 0$ there is no overlap and $y(t) = 0$.



2- For $t > 0$ there is overlap between $x(t)$ and $h(t)$.

$$x(\tau)h(t - \tau) = e^{-2\tau}u(\tau) \cdot e^{-(t-\tau)}u(t - \tau)$$

$$= e^{-2\tau}e^{-(t-\tau)}u(\tau)u(t - \tau)$$

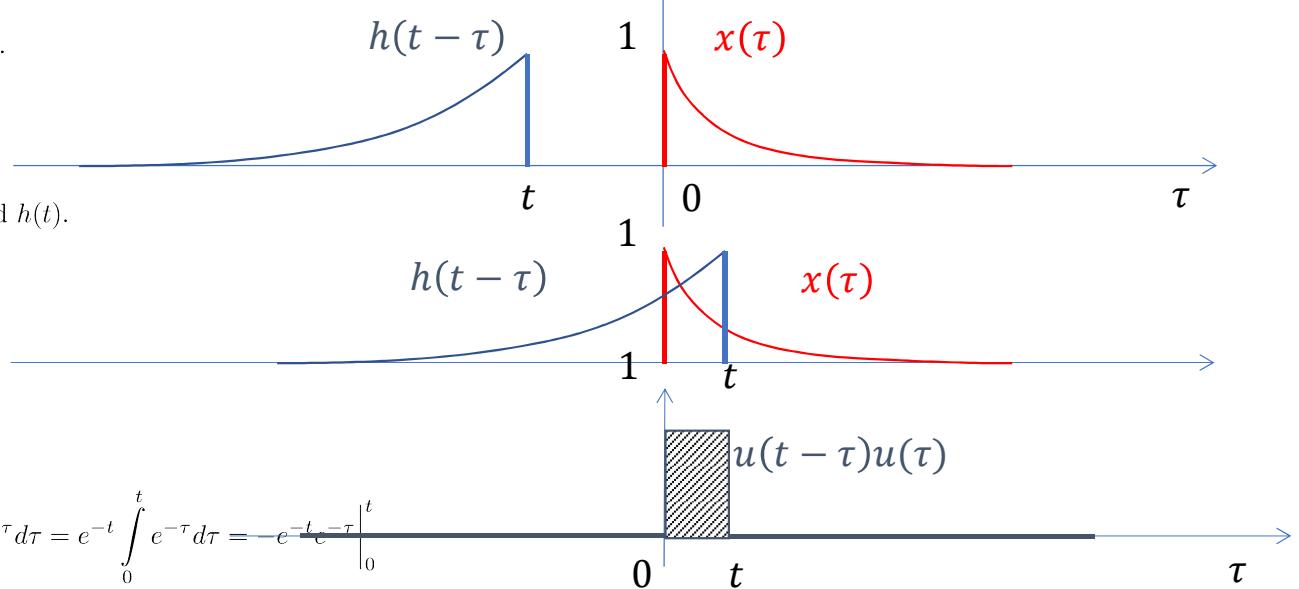
$$y(t) = \int_{-\infty}^{\infty} x(\tau)h(t - \tau)d\tau$$

$$= \int_0^t e^{-2\tau}e^{-(t-\tau)}d\tau = e^{-t} \int_0^t e^{-2\tau}e^\tau d\tau = e^{-t} \int_0^t e^{-\tau}d\tau = -e^{-t}e^{-\tau} \Big|_0^t$$

$$= e^{-t}(1 - e^{-t}) = (e^{-t} - e^{-2t}) \quad \text{for } t > 0$$

$$= (e^{-t} - e^{-2t})u(t)$$

Plot $y(t)$



Before taking care of the function inside the integral, find the boundaries of the integral.

Convolution

$$y(t) = (e^{-t} - e^{-2t})u(t)$$

1- Check for $t = 0, t = \infty$.

$$y(0) = 0, \quad y(\infty) = \lim_{t \rightarrow \infty} (e^{-t} - e^{-2t}) = 0$$

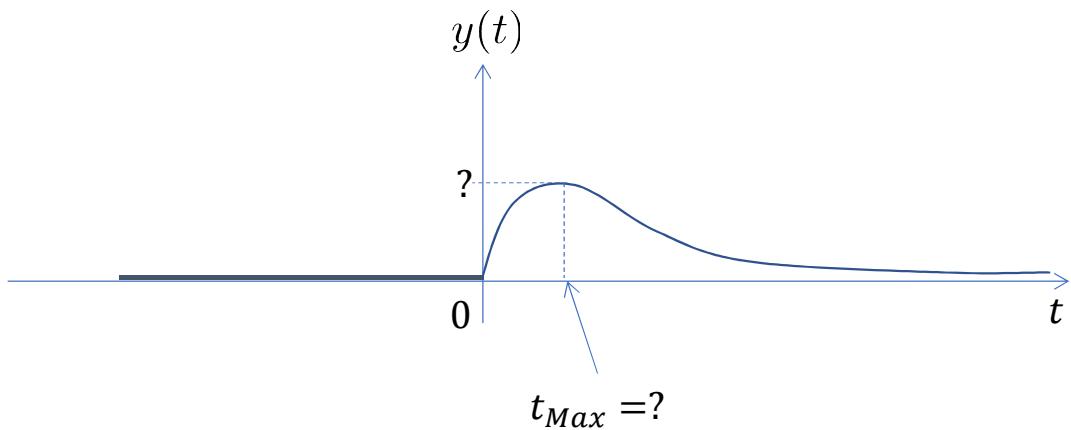
Also, $e^{-t} > e^{-2t}$ for $t > 0 \Rightarrow e^{-t} - e^{-2t} > 0$

So this is a positive function.

2- Find t_{Max} :

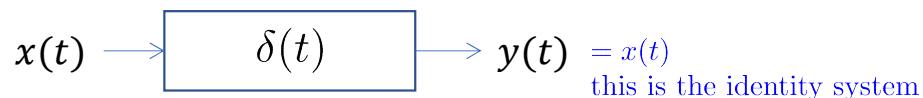
$$t > 0, \quad \frac{\partial}{\partial t} y(t) = 0 \Rightarrow -e^{-t} + 2e^{-2t} = 0 \Rightarrow 2e^{-t} = 1$$

$$t_{max} = \ln 2 \rightarrow y(t_{max}) = \frac{1}{2} - \frac{1}{4} = \frac{1}{4}$$



Identity System

What is the output of system with $h(t) = \delta(t)$



$$y(t) = x(t) * \delta(t) = \int_{-\infty}^{\infty} x(\tau) \delta(t - \tau) d\tau = x(t)$$

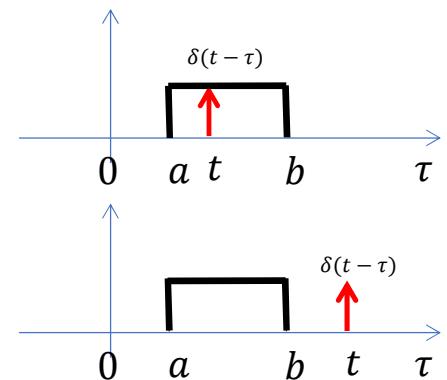
Where t is a number and τ is the random variable.

$$\begin{aligned} &= \int_{-\infty}^{\infty} x(\tau) \underbrace{\delta(t - \tau)}_{\text{This term is only nonzero at } \tau=t} d\tau \\ &= \int_{-\infty}^{\infty} x(t) \delta(t - \tau) d\tau \\ &= x(t) \int_{-\infty}^{\infty} \underbrace{\delta(t - \tau)}_1 d\tau \\ &= x(t) \end{aligned}$$

Reminder:

$$\int_a^b \delta(t - \tau) d\tau = 1 \quad \text{if } a < t < b \text{ or } t \in [a, b]$$

$$\int_a^b \delta(t - \tau) d\tau = 0 \quad \text{if } t \notin [a, b]$$

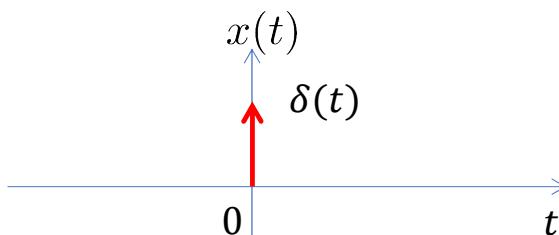


Pure Delay System

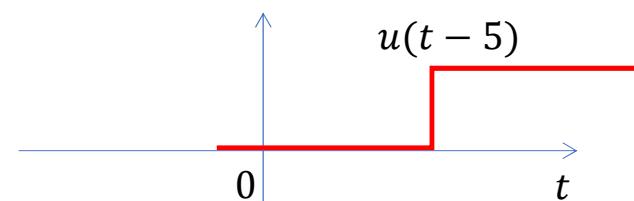
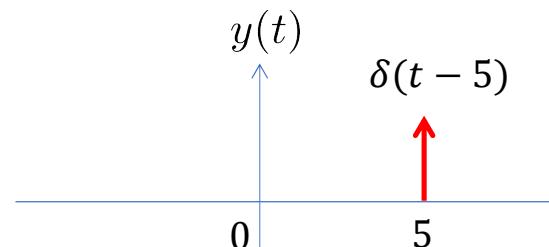
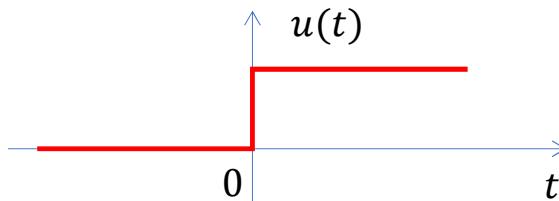


$$y(t) = \int_{-\infty}^{\infty} x(\tau) \delta(t - T - \tau) d\tau = x(t - T)$$

Example with $T = 5$

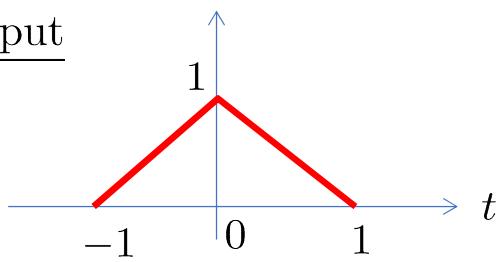


$$h(t) = \delta(t - 5)$$



Convolution with $\delta(t)$

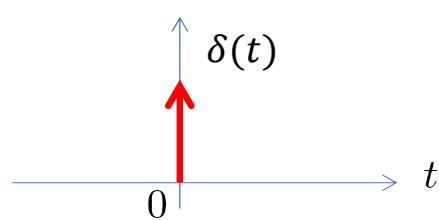
input



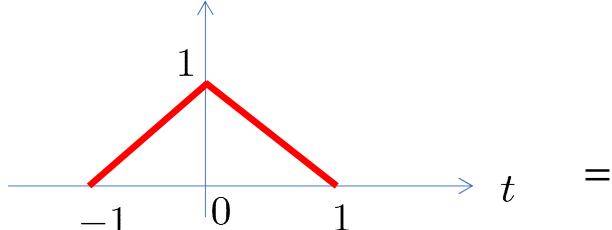
$h(t)$

Find the outputs:

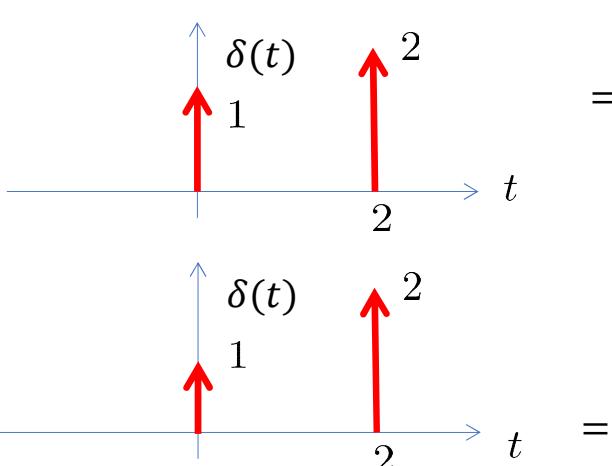
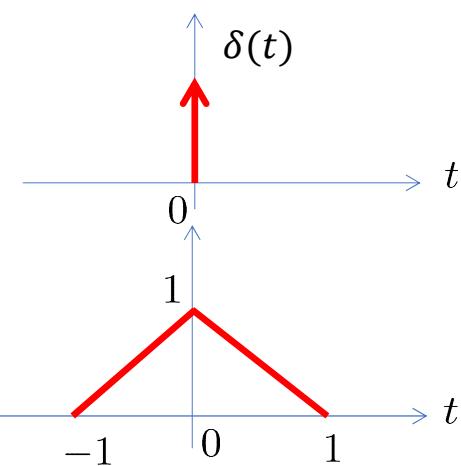
$$\text{output} = \text{input} * h(t)$$



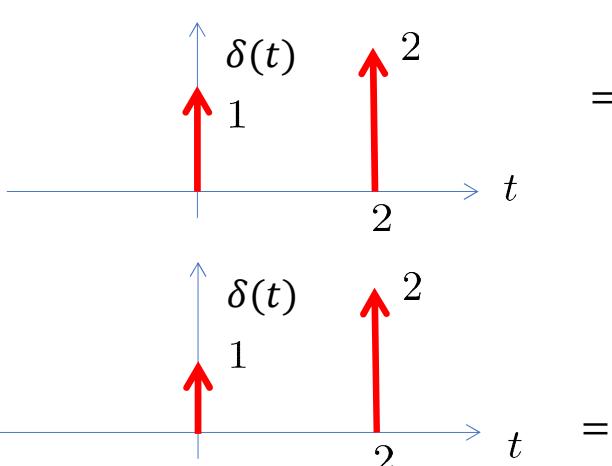
$\delta(t)$



$\delta(t)$



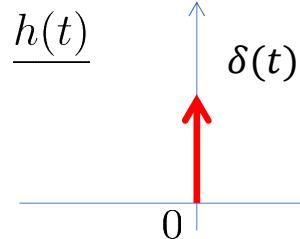
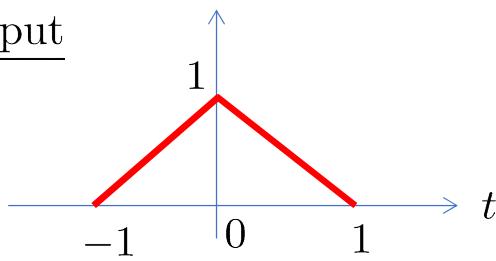
$\delta(t)$



$\delta(t)$

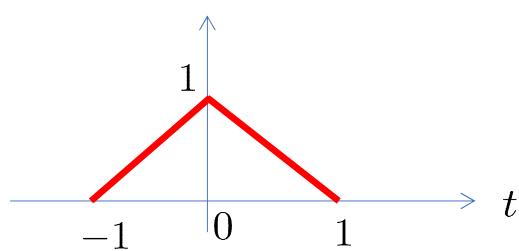
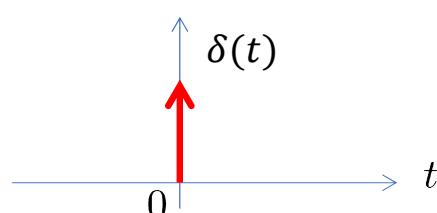
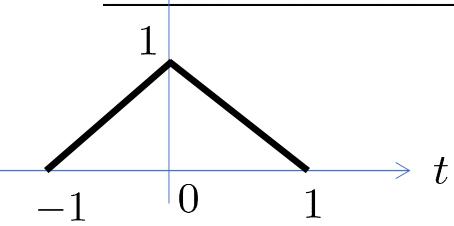
Convolution with $\delta(t)$

input

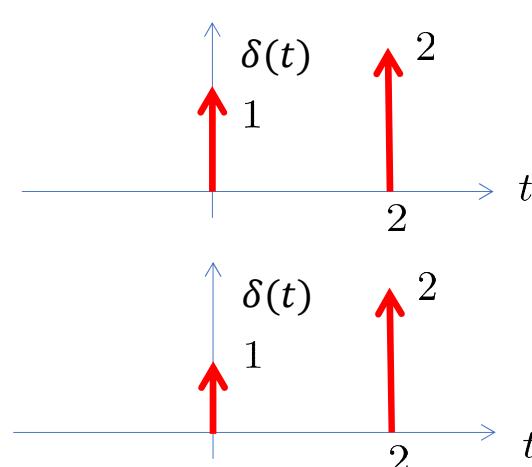
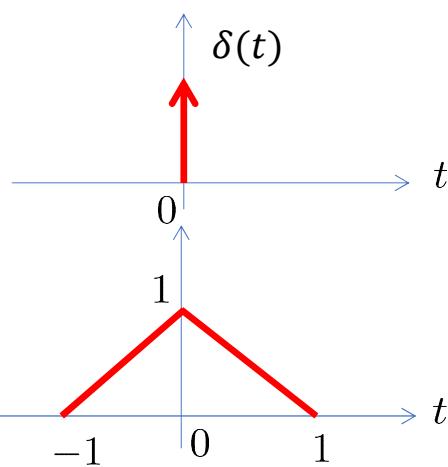
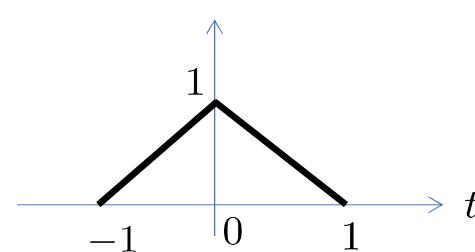


Find the outputs:

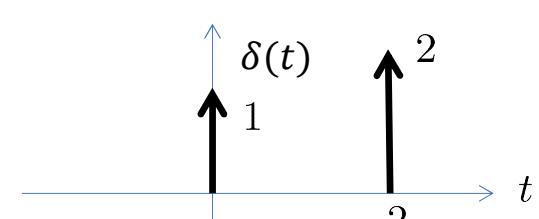
$$\frac{\text{output} = \text{input} * h(t)}{1}$$



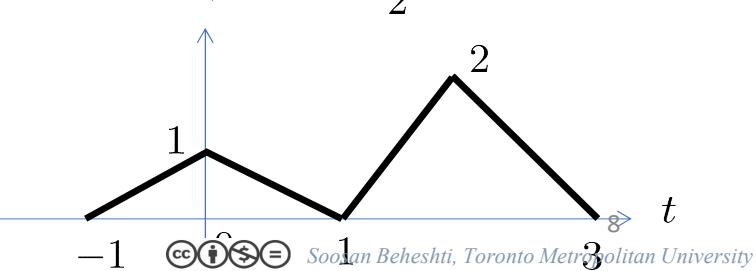
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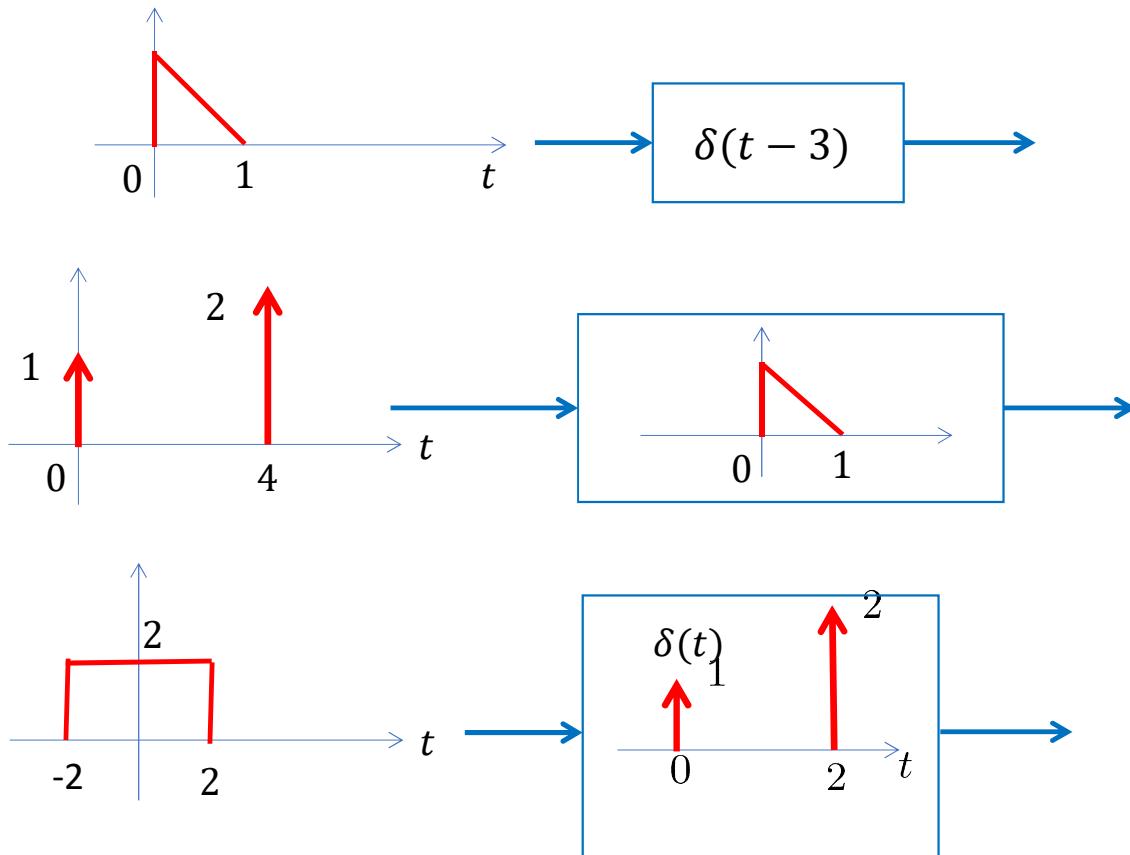
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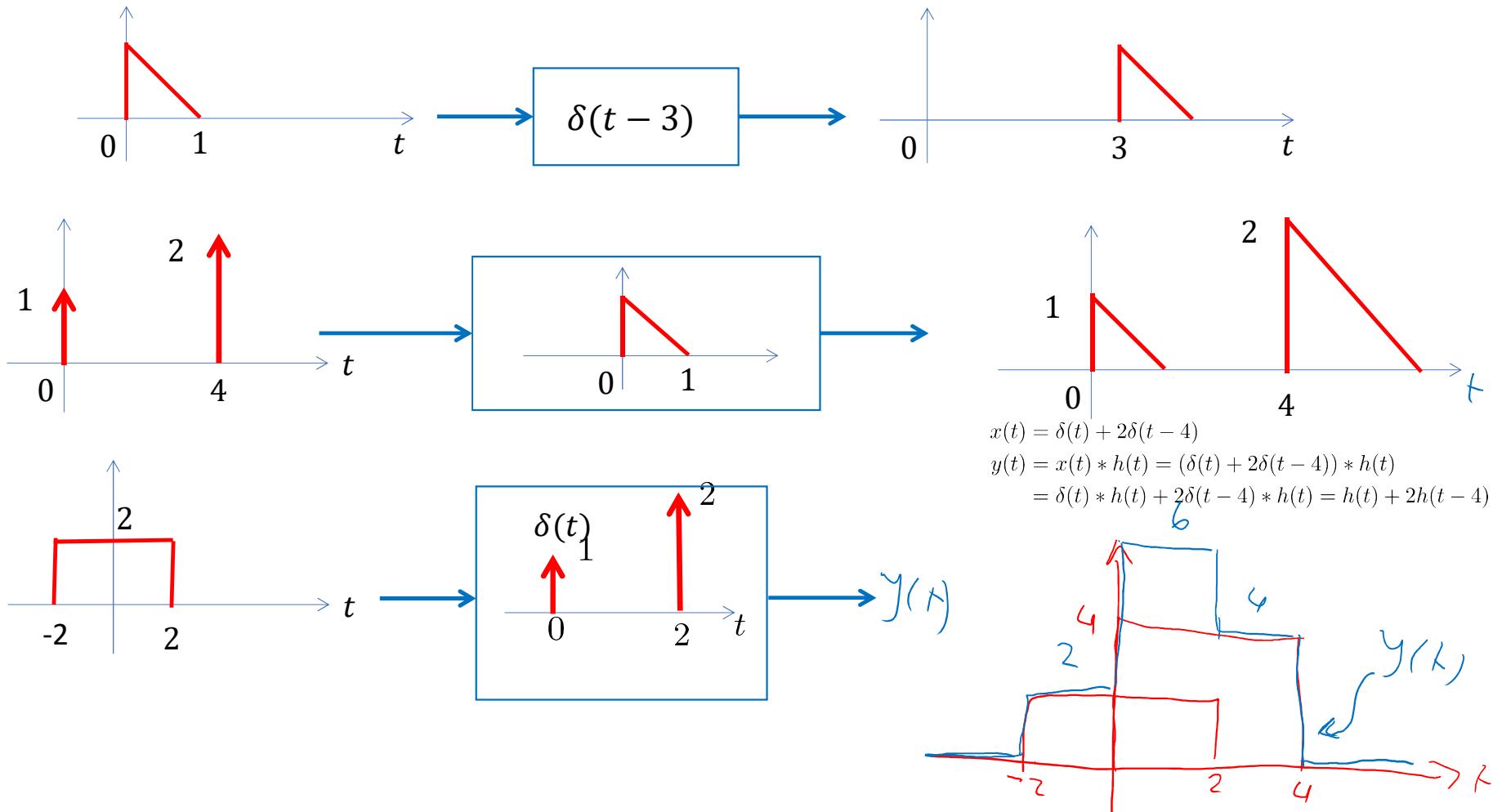
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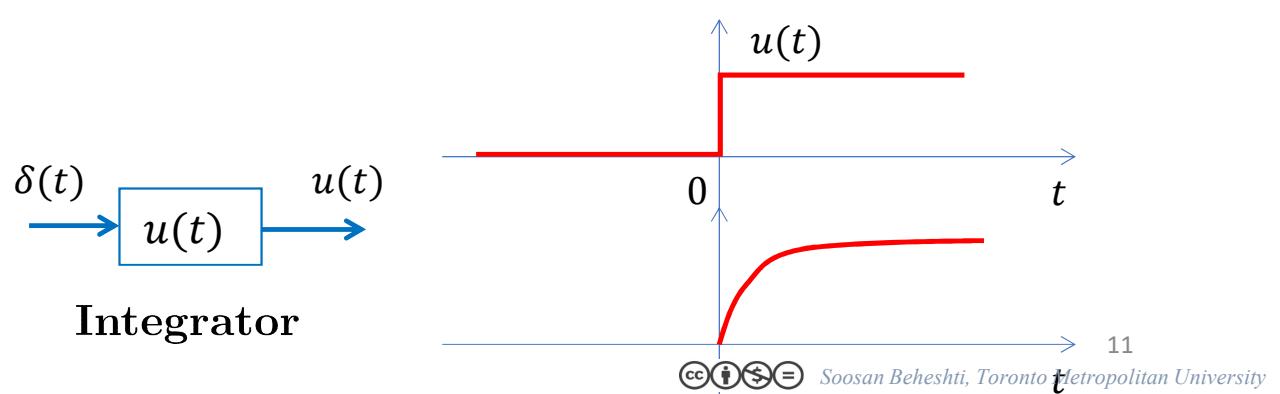
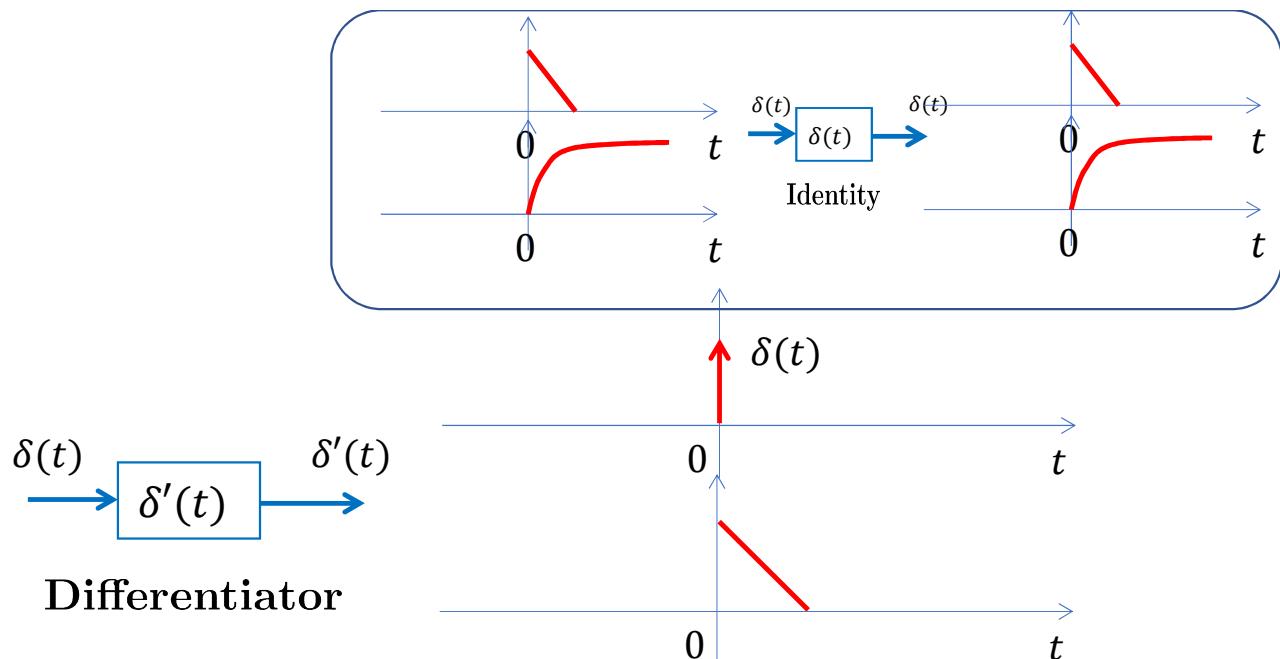
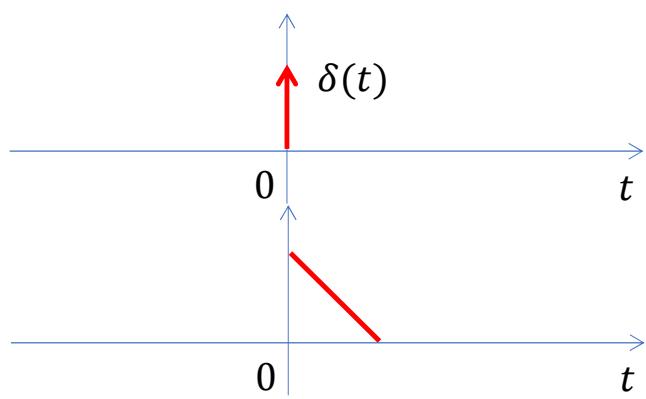
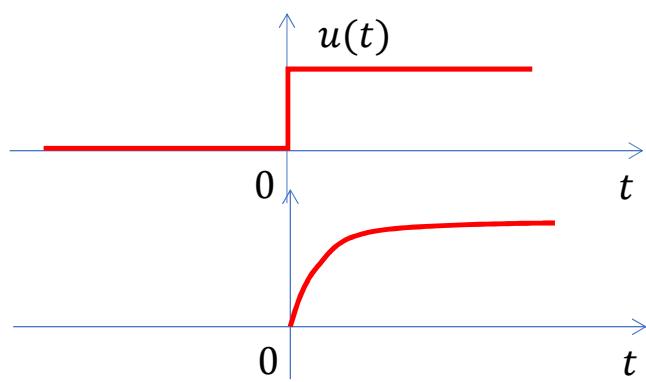
Convolution with $\delta(t)$



Convolution with $\delta(t)$



Two Important Systems



Useful Convolution formulas for $t^n u(t)$

$$u(t) * \delta(t) = u(t)$$

$$u(t - a) * \delta(t - b) = u(t - a - b)$$

$$u(t) * u(t) = tu(t)$$

$$u(t - a) * u(t - b) = (t - a - b)u(t - a - b)$$

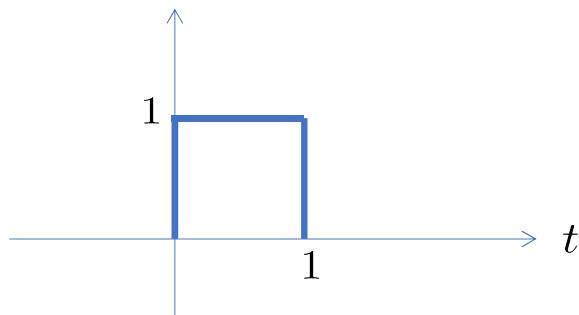
$$u(t) * tu(t) = \frac{t^2}{2}u(t)$$

$$u(t - a) * (t - b)u(t - b) = \frac{(t - a - b)^2}{2}u(t - a - b)$$

$$u(t) * t^n u(t) = \frac{t^{n+1}}{n+1}u(t)$$

$$u(t - a) * (t - b)^n u(t - b) = \frac{(t - a - b)^{n+1}}{n+1}u(t - a - b)$$

$$h_1(t) = h_2(t)$$



Use the above to find $h(t) = h_1(t) * h_2(t)$

Useful Convolution formulas for $t^n u(t)$

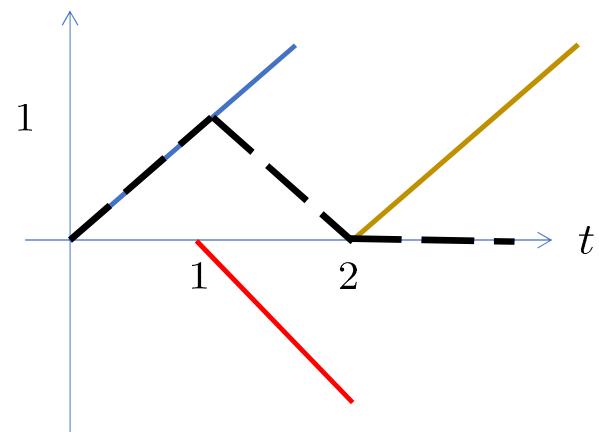
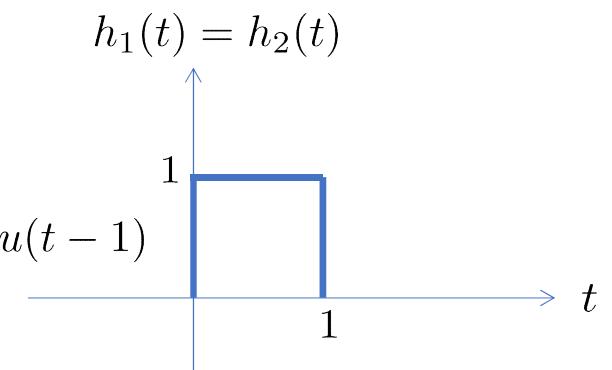
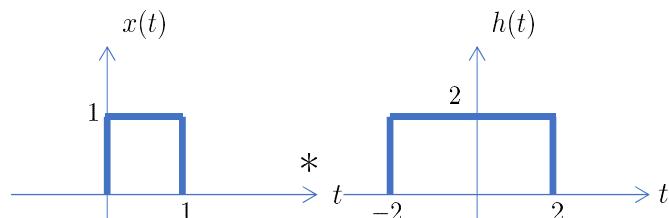
Example: Find the convolution of $h_1(t) * h_2(t)$ where $h_1(t) = h_2(t) = u(t) - u(t - 1)$

$$\begin{aligned} h_1(t) * h_2(t) &= (u(t) - u(t - 1)) * (u(t) - u(t - 1)) \\ &= u(t) * u(t) - u(t) * u(t - 1) - u(t - 1) * u(t) + u(t - 1) * u(t - 1) \\ &= tu(t) - 2(t - 1)u(t - 1) + (t - 2)u(t - 2) \end{aligned}$$

$$= \begin{cases} t & 0 < t < 1 \\ -t + 2 & 1 < t < 2 \\ 0 & t > 2 \end{cases}$$

$$h_1(t) * h_2(t) = \textcolor{blue}{tu(t)} - 2(t - 1)u(t - 1) + \textcolor{brown}{(t - 2)u(t - 2)}$$

Find convolution of these two signals using flip & shift and also this method:



LTI Systems: Stability Test

An LTI system is Bounded-input/Bounded-output (BIBO) stable, if & only if, impulse response of the system $h(t)$ is absolutely integrable: $\int_{-\infty}^{\infty} |h(\tau)|d\tau < \infty$

Why? Assume that input is bounded: $|x(t)| < C$, for all t
then we have:

$$y(t) = \int_{-\infty}^{\infty} x(t - \tau)h(\tau)d\tau$$
$$|y(t)| \leq \int_{-\infty}^{\infty} |x(t - \tau)||h(\tau)|d\tau \leq C \int_{-\infty}^{\infty} |h(\tau)|d\tau$$

So if $\int_{-\infty}^{\infty} |h(\tau)|d\tau$ is bounded, then $|y(t)|$ is also bounded.

On the other hand if $\int_{-\infty}^{\infty} |h(\tau)|d\tau = \infty$ then consider the following bounded input ($|x(t)| = 1$):

$$x(t) = \begin{cases} +1 & \text{if } h(t) > 0 \\ -1 & \text{if } h(t) < 0 \end{cases}$$

Then we have

$$y(0) = \int_{-\infty}^{\infty} h(-\tau)x(\tau)d\tau = \int_{-\infty}^{\infty} |h(\tau)|d\tau = \infty$$

so the system is not stable!

LTI Systems: Stability Test

BIBO stability is the same as external stability. Internal (Asymptotic) stability is when all the poles of the system are in left half plane which means that they have negative real part (thorough study of this stability is in Control courses that introduce state space models)

If an LTIDE causal system is both observable and controllable (these terms are defined in state space modeling in future courses) then internal stability and BIBO (external) stability can be evaluated by the roots of the characteristic polynomial:

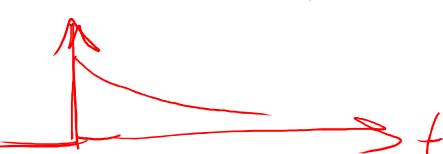
- If all the roots, λ_s , have negative real parts, the system is both BIBO stable and internally stable.
- If at least one root has a positive real part, the system is unstable (both BIBO and internally).
- If there are roots with zero real part and those roots are not repeated roots, the system is called marginally stable which is not BIBO stable.

LTIDE Causal Systems: Stability Test

$$y'(t) + 5y(t) = x(t)$$

$$\lambda + 5 = 0 \Rightarrow \lambda = -5$$

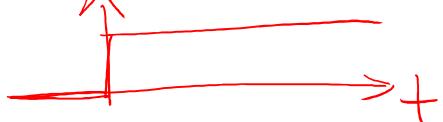
$$h(t) = e^{-5t} u(t)$$



$$y'(t) = x(t)$$

$$\lambda = 0$$

$$h(t) = u(t)$$



$$y'(t) - 3y(t) = x(t)$$

$$\lambda - 3 = 0 \Rightarrow \lambda = 3$$

$$h(t) = e^{3t} u(t)$$

$$y'(t) = x(t)$$

$$\lambda_1 = \lambda_2 = 0$$

$$h(t) = t u(t)$$

$$\text{Im}(\lambda)$$

$$\lambda = -5$$

$$\text{Re}(\lambda)$$

BIBO & Internally
Stable

$$\int |h(\tau)| d\tau < \infty$$

$$\text{Im}(\lambda)$$

$$\lambda = 0$$

$$\text{Re}(\lambda)$$

BIBO unstable

$$\int |h(\tau)| d\tau < \infty$$

Marginal stable

$$\text{Im}(\lambda)$$

$$\int |h(\tau)| d\tau = \infty$$

Internally unstable

$$\lambda = 3$$

$$\text{Re}(\lambda)$$



LTI Systems: Causality Test

An LTI system is Causal, if & only if, $h(t) = 0, \quad t \leq 0$. Why?

$$y(t) = \int_{-\infty}^{\infty} x(\tau)h(t - \tau)d\tau$$

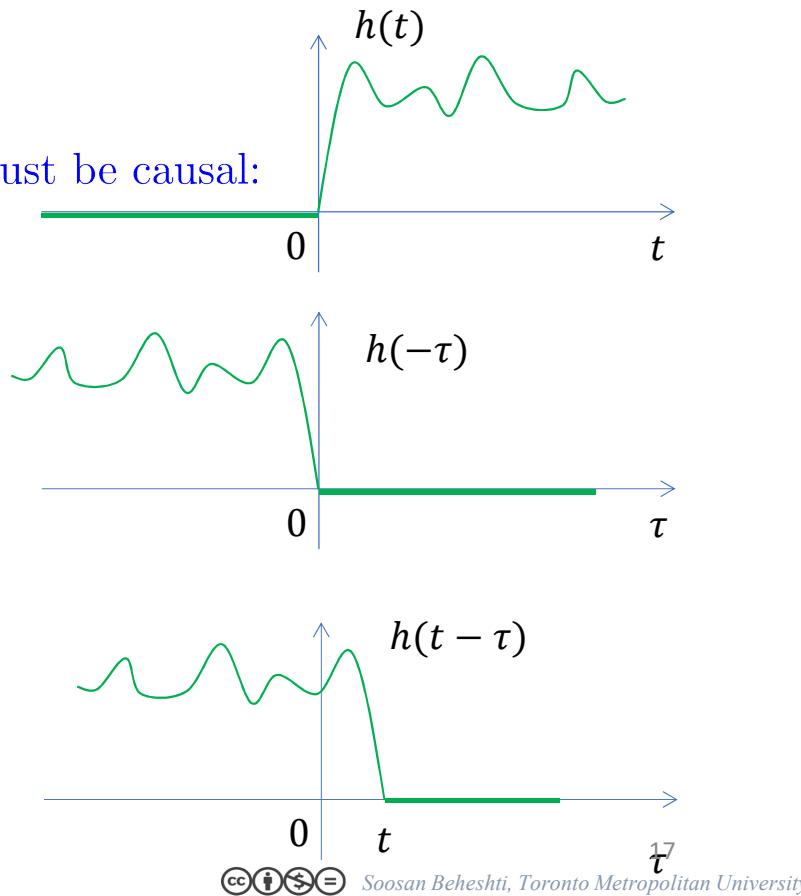
For LTI system to be causal, impulse response signal $h(t)$ must be causal:

$$h(t) = 0, \quad t \leq 0$$

Since $h(t - \tau)$ is zero after t , therefore:

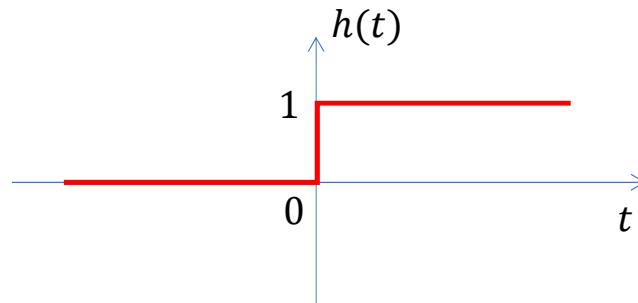
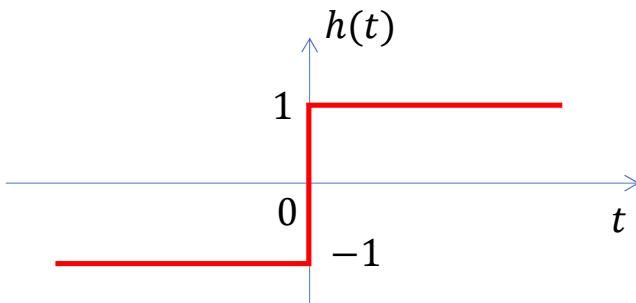
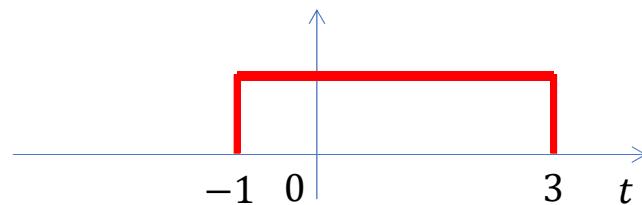
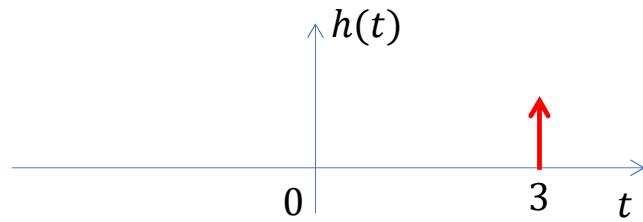
$$y(t) = \int_{-\infty}^t x(\tau)h(t - \tau)d\tau$$

This relationship is causal & $y(t)$ depends only on values of $x(\tau)$ for $\tau \leq t$.



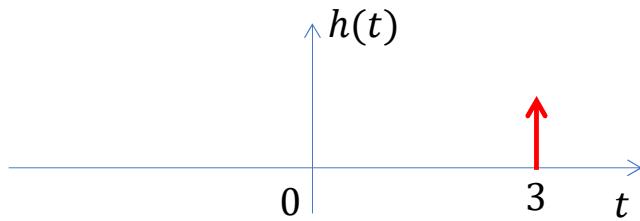
LTI Systems: Stability Test and Causality Test

Which of these four impulse responses are from LTI systems that are stable and/or causal?

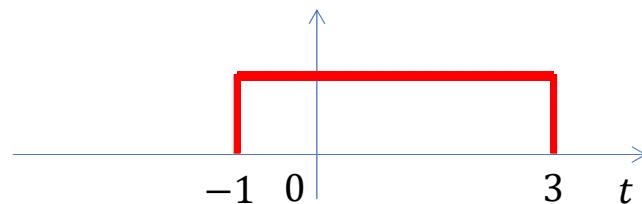


LTI Systems: Stability Test and Causality Test

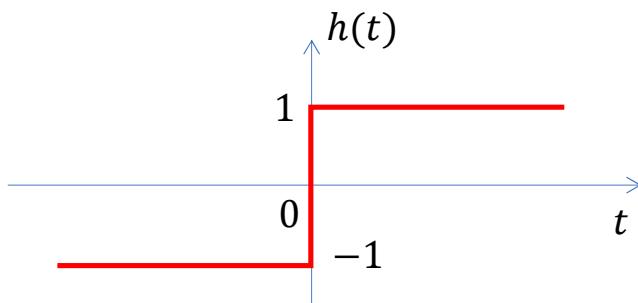
The following system is causal & BIBO stable. $\int_{-\infty}^{\infty} |h(\tau)|d\tau = 1$



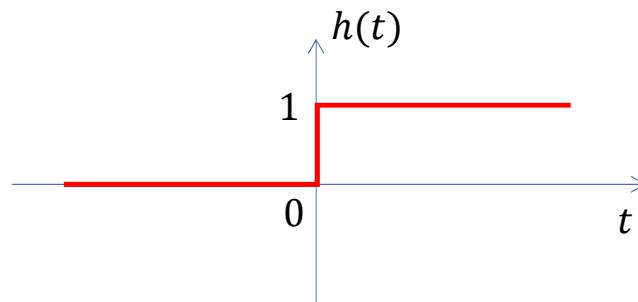
The following system is non-causal (starts at $t = -1$) & BIBO stable. $\int_{-\infty}^{\infty} |h(\tau)|d\tau = 4$



The following system is non-causal (starts at $t = -\infty$) & not BIBO stable.
 $\int_{-\infty}^{\infty} |h(\tau)|d\tau = \int_{-\infty}^0 h(\tau)d\tau + \int_0^{\infty} h(\tau)d\tau = \infty$

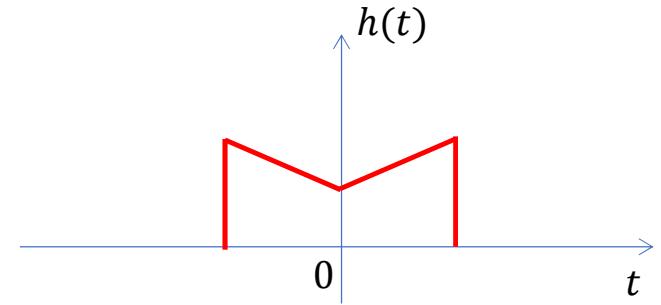
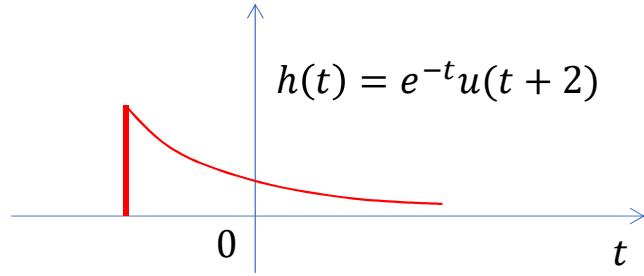
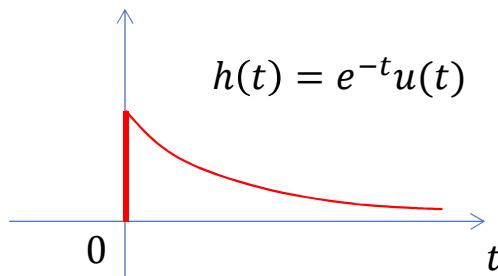


The following system is causal (starts at $t = 0$) & not BIBO stable. $\int_{-\infty}^{\infty} |h(\tau)|d\tau = \int_0^{\infty} 1d\tau = \infty$



LTI Systems: Stability Test and Causality Test

The followings are impulse responses of LTI systems. Which ones are causal?
which ones are BIBO stable?



Some Important Properties of Convolution

1- Commutative: $h(t) * x(t) = x(t) * h(t)$

2- Distribution: $h(t) * (x_1(t) + x_2(t)) = h(t) * x_1(t) + h(t) * x_2(t)$

3- Associative: $h(t) * (x_1(t) * x_2(t)) = (h(t) * x_1(t)) * x_2(t)$

4- Shift property: if $h(t) * x(t) = y(t)$ then

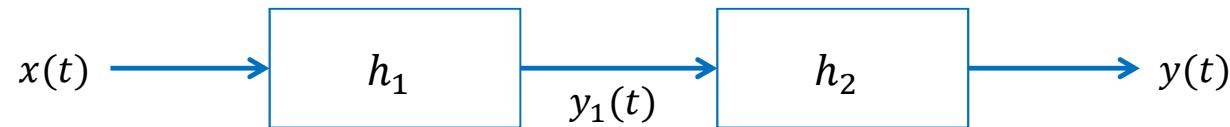
$$h(t - t_0) * x(t) = y(t - t_0)$$

$$h(t) * x(t - t_1) = y(t - t_1)$$

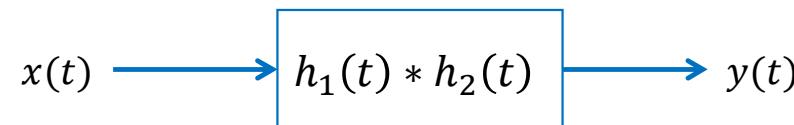
$$h(t - t_0) * x(t - t_1) = y(t - t_0 - t_1)$$

Interconnected Systems

Cascaded Systems:

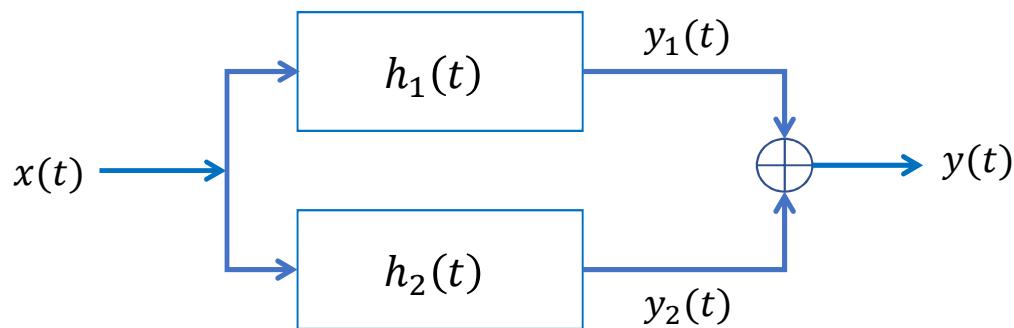


$$\begin{aligned}y(t) &= y_1(t) * h_2(t) \\&= (x(t) * h_1(t)) * h_2(t) \\&= x(t) * \underbrace{(h_1(t) * h_2(t))}_{\text{using associative property}}\end{aligned}$$

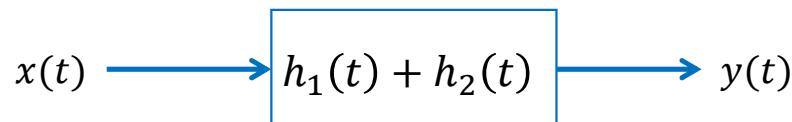


Interconnected Systems

Parallel Systems:

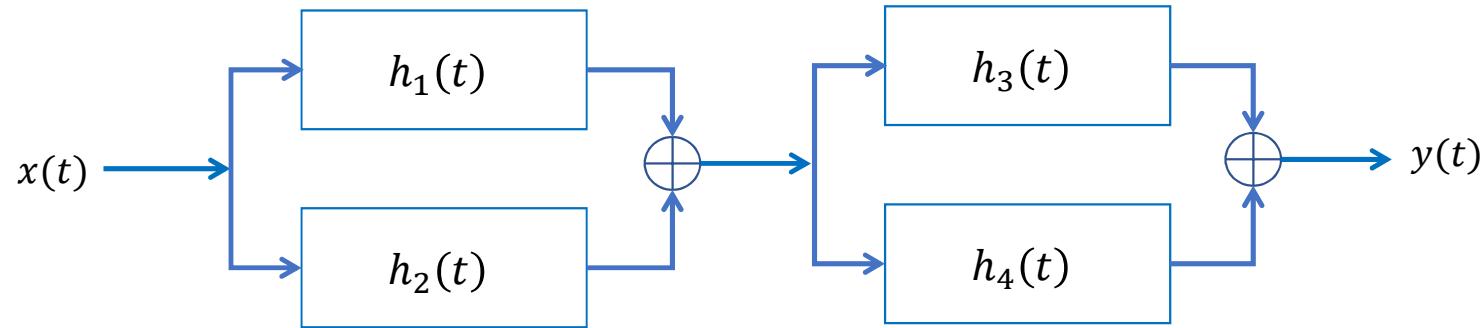


$$\begin{aligned}y(t) &= y_1(t) + y_2(t) \\&= x(t) * h_1(t) + x(t) * h_2(t) \\&= x(t) * \underbrace{(h_1(t) + h_2(t))}_{\text{using distributive property}}\end{aligned}$$



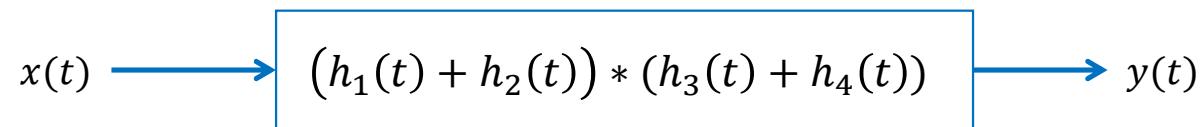
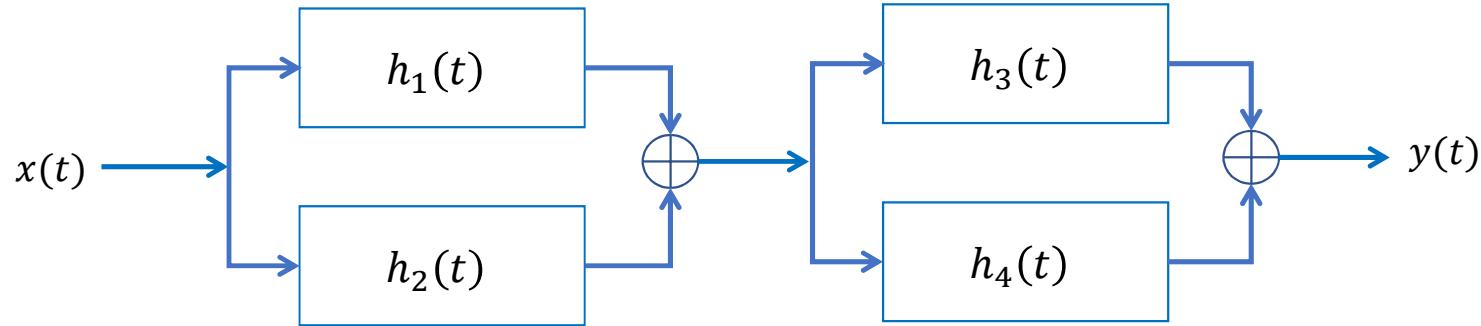
Interconnected Systems

Find the overall $h(t)$ of the following system:



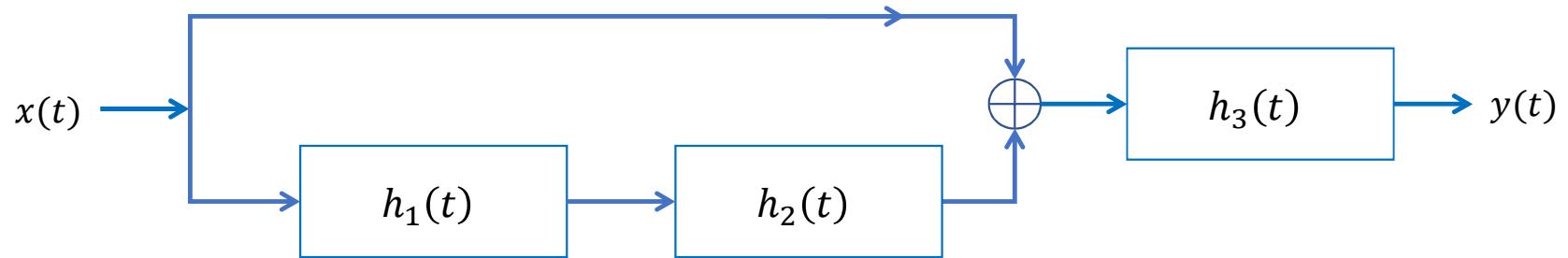
Interconnected Systems

Find the overall $h(t)$ of the following system:



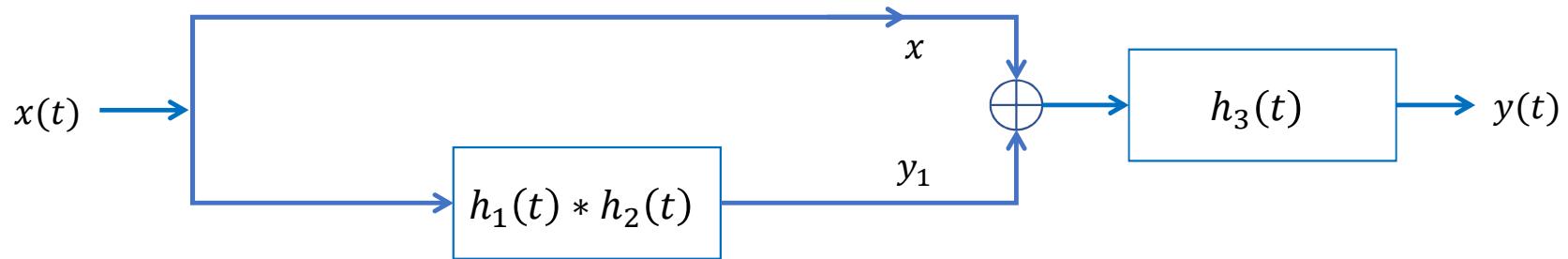
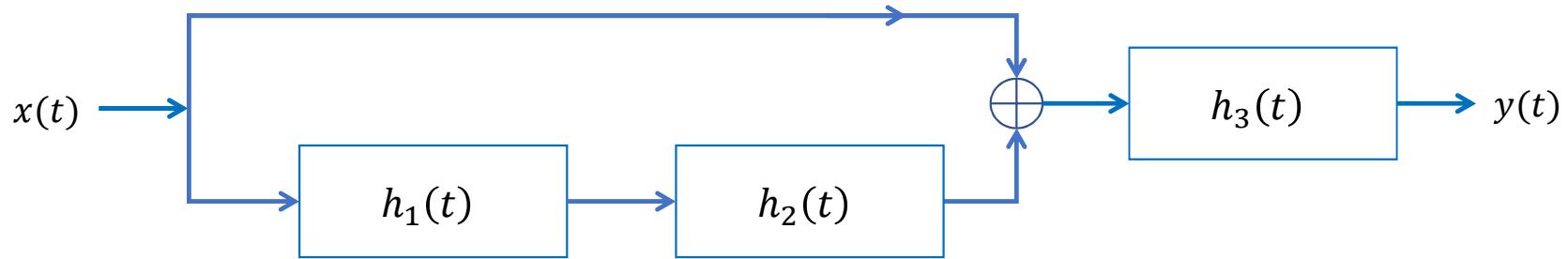
Interconnected Systems

Find the overall $h(t)$ of the following system:



Interconnected Systems

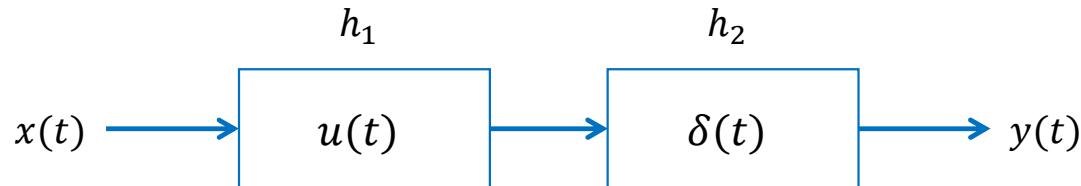
Find the overall $h(t)$ of the following system:



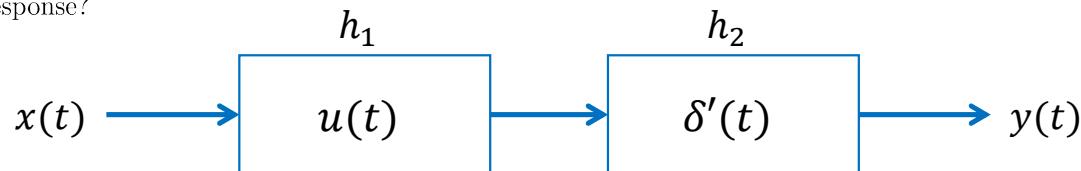
$$\begin{aligned}y(t) &= (x(t) + x(t) * h_1(t) * h_2(t)) * h_3(t) \\&= x(t) * h_3(t) + x(t) * h_1(t) * h_2(t) * h_3(t) \\&= x(t) * \underbrace{(h_3(t) + h_1(t) * h_2(t) * h_3(t))}_{\text{Overall system}}\end{aligned}$$

Interconnected Systems

What is the overall impulse response?

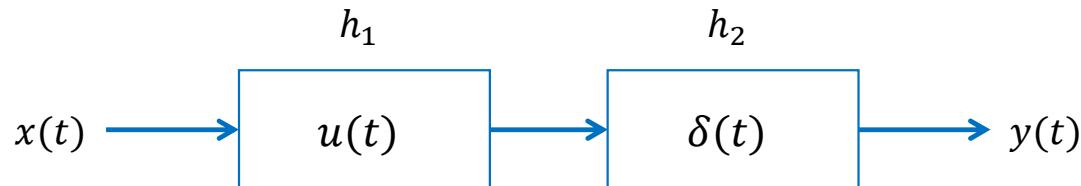


What is the overall impulse response?



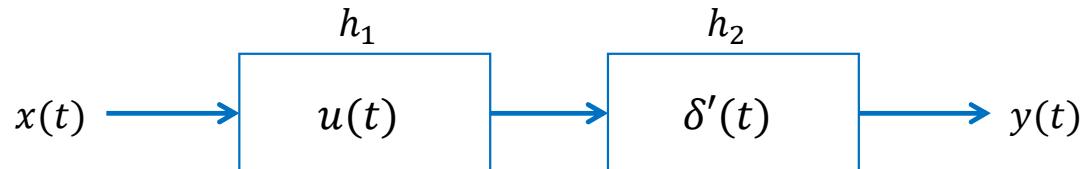
Interconnected Systems

What is the overall impulse response?



$$h_1 * h_2 = u(t) * \delta(t) = u(t)$$

What is the overall impulse response?

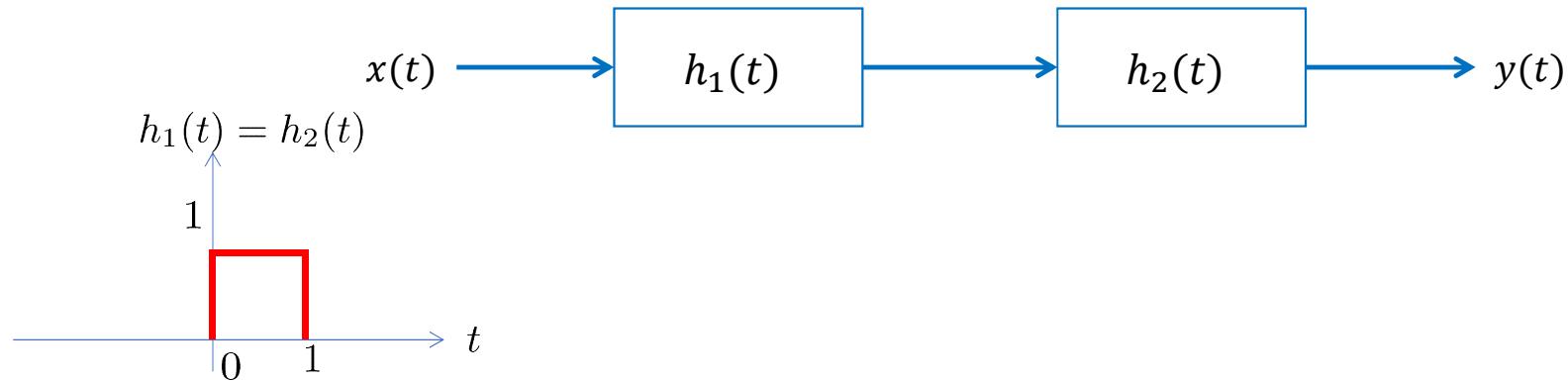


$$h_1 * h_2 = u(t) * \delta'(t) = \delta(t)$$

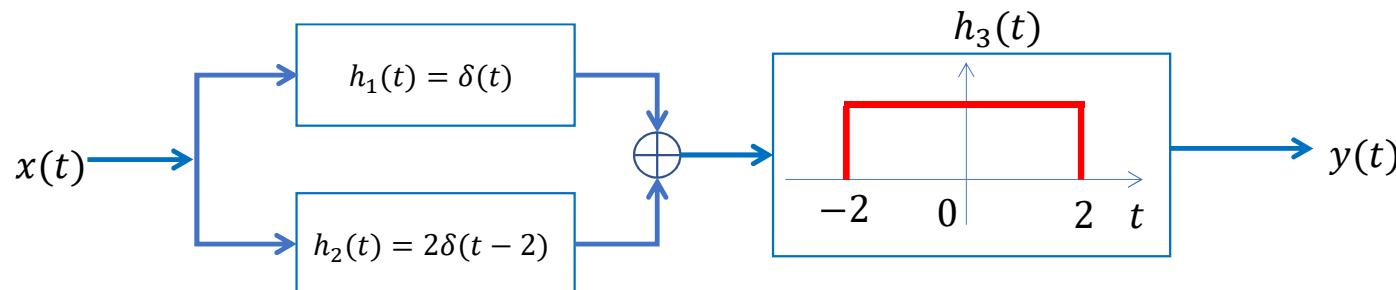
Note that while the overall impulse response is $\delta(t)$, in system design the above system is not equivalent to a system with impulse response $\delta(t)$ as the internal stability of the two systems are different. For example with input $u(t)$ the above system becomes unstable (how?)

Interconnected Systems

Find the overall $h(t)$ of the following cascade system

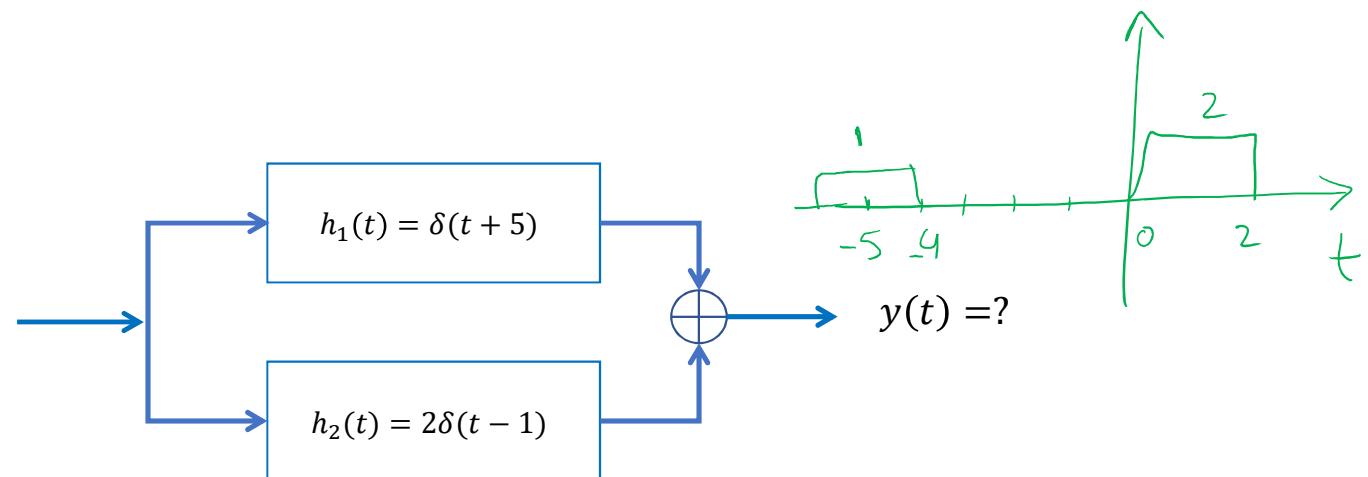
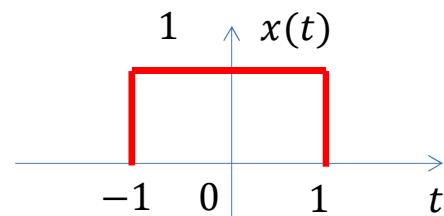


Find the overall $h(t)$ of the following cascade system

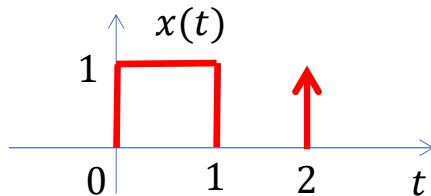


Interconnected Systems

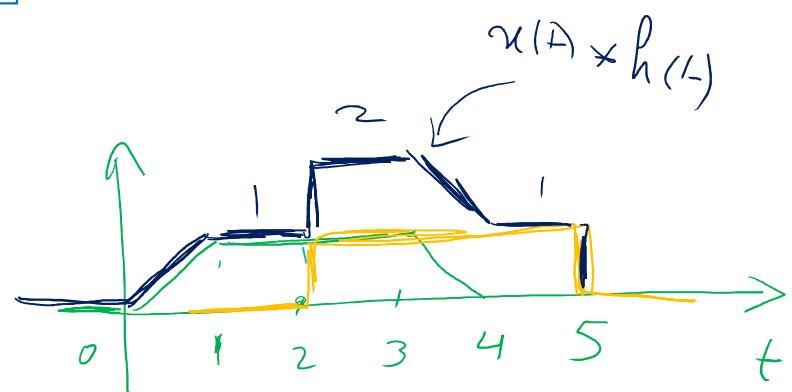
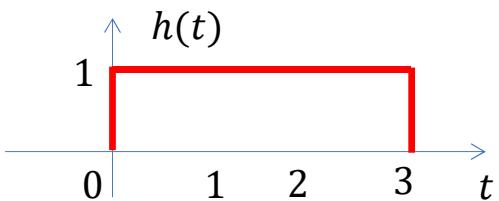
Find the output:



Find the convolution:

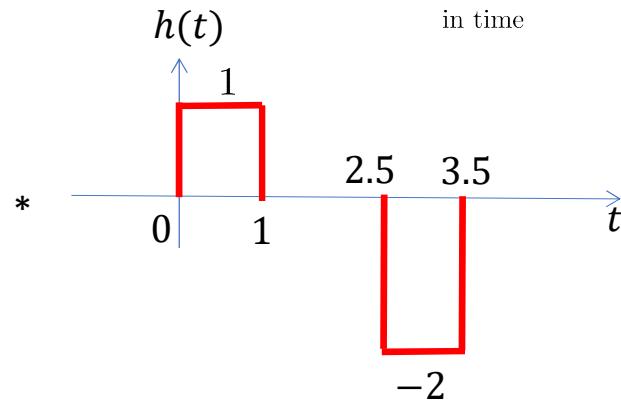
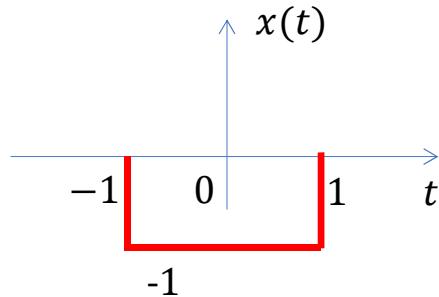
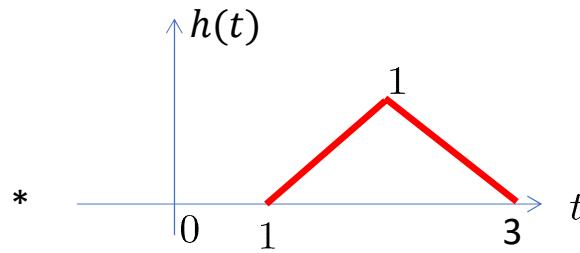
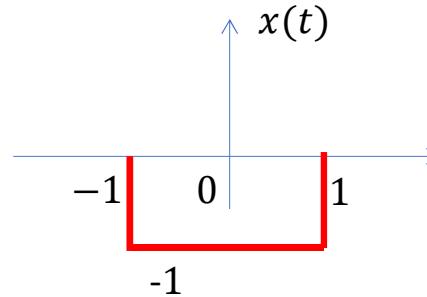


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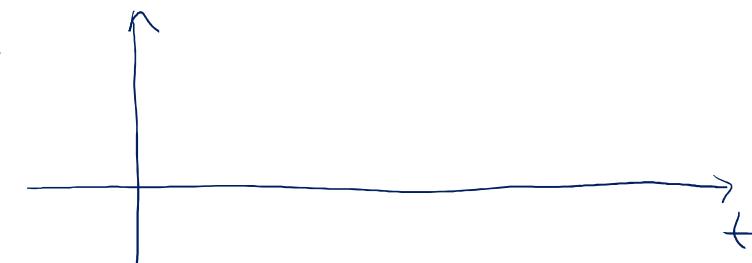
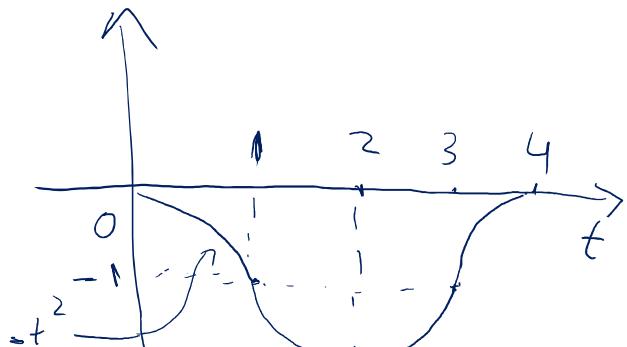


Convolution

Find the following convolution:



Before calculating the convolution find the boundaries of the convolution result in time



Use the GUI to evaluate your results

Impulse Response of LTIDE systems (Alternative Approach)

$$\underbrace{(D^N + a_1 D^{N-1} + \dots + a_N) y(t)}_{\text{All Pole System}} = \underbrace{(b_{N-M} D^M + b_{N-M-1} D^{M-1} + \dots + b_N) x(t)}_{\text{All Zero System}}$$

Step 1: Consider $h_p(t) = C(t)u(t)$ where $C(t)$ is the characteristic function of the above system.

Solve for coefficients of $h_p(t)$ such that

$$C(0) = 0, C'(0) = 0, \dots, C^{(N-1)}(0) = 1$$

For example for the case of non repeated roots Characteristic function is $C(t) = (c_1 e^{\lambda_1 t} + \dots + c_N e^{\lambda_N t})$

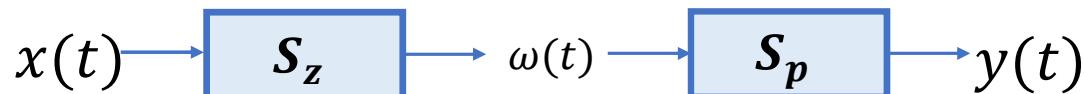
Step 2: To find $h(t)$ a linear combination of derivatives of $h_p(t)$ is calculated with b_i coefficients using the all zero structure:

$$h_2(t) = (b_{N-M} D^M + \dots + b_N) h_1(t)$$

In next slides we show why these two steps provide the system's impulse response.

Impulse Response of LTIDE systems (Alternative Approach)

$$\underbrace{(D^N + a_1 D^{N-1} + \dots + a_N) y(t)}_{\text{All Pole System}} = \underbrace{(b_{N-M} D^M + b_{N-M-1} D^{M-1} + \dots + b_N) x(t)}_{\text{All Zero System}} \\ = w(t)$$



For $h_z(t)$: $w(t) = (b_{N-M} D^M + \dots + b_N) x(t)$

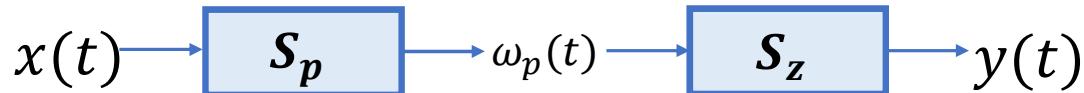
For $h_p(t)$: $(D^N + a_1 D^{N-1} + \dots + a_N) y(t) = w(t)$

$h_z(t)$ =Impulse response of the **all zero system**

$h_p(t)$ =Impulse response of the **all pole system**

Due to the associative property of convolution

$$y(t) = x(t) * h_p(t) * h_z(t) = x(t) * h_z(t) * h_p(t)$$



For $h_p(t)$: $(D^N + a_1 D^{N-1} + \dots + a_N) w_p(t) = x(t)$

For $h_z(t)$: $y(t) = (b_{N-M} D^M + \dots + b_N) w_p(t)$

First we find the all pole impulse response $h_p(t)$

Impulse Response of the all pole system

For system S_p we have

$$(D^N + a_1 D^{N-1} + \dots + a_N)w_p(t) = x(t)$$

where $w_p(t)$ is the output. For impulse response $h_p(t)$ we have :

$$(D^N + a_1 D^{N-1} + \dots + a_N)h_p(t) = \delta(t)$$

Since $b_0 = 0$ the impulse response has the following structure:

$$h_p(t) = C(t)u(t), \quad \text{where } C(t) \text{ is the Characteristic function}$$

$$h'_p(t) = C'(t)u(t) + C(0)\delta(t)$$

$$h''_p(t) = C''(t)u(t) + C'(0)\delta(t) + C(0)\delta'(t)$$

$$h'''_p(t) = C'''(t)u(t) + C''(0)\delta(t) + C'(0)\delta'(t) + C(0)\delta''(t)$$

and finally

$$h_p^{(N)}(t) = C^{(N)}(t)u(t) + C^{(N-1)}(0)\delta(t) + C^{(N-2)}\delta'(t) + \dots + C(0)\delta^{(N-1)}(t)$$

Impulse Response of the all pole system

$$(D^N + a_1 D^{N-1} + \dots + a_N) h_p(t) = \delta(t)$$

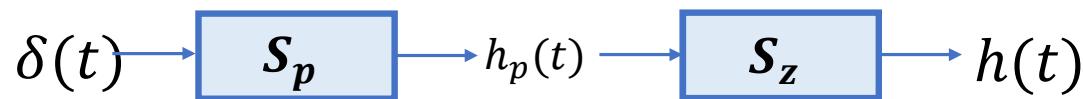
$$\begin{aligned} a_N h_p(t) + a_{N-1} h'_p(t) + \dots &= \overbrace{\left[a_N C(t) + a_{N-1} C'(t) + \dots + C^{(N)}(t) \right]}^{\text{already equal to zero!}} u(t) \\ &\quad + \overbrace{\left[a_{N-1} C(0) + a_{N-2} C'(0) + \dots + C^{(N-1)}(0) \right]}^{\text{This term should be equal to 1}} \delta(t) \\ &\quad + \overbrace{\left[a_{N-2} C(0) + a_{N-3} C'(0) + \dots + C^{(N-2)}(0) \right]}^{\text{This term should be equal to zero}} \delta'(t) \\ &\quad + \vdots \\ &\quad + \overbrace{\left[a_1 C(0) + C'(0) \right]}^{\text{This term should be equal to zero}} \delta^{N-2}(t) \\ &\quad + \overbrace{C(0)}^{\text{This term should be equal to zero}} \delta^{N-1}(t) \\ &= \delta(t) \quad \widehat{C(0)} \quad \delta^{N-1}(t) \end{aligned}$$

From the above equation we should have:

$$C(0) = 0, \quad C'(0) = 0, \quad \dots, \quad C^{(N-1)}(0) = 1$$

Impulse Response of LTIDE systems (Alternative Approach)

For the overall $h(t)$ we have



For all zero impulse response $h_z(t)$: $h_z(t) = (b_{N-M}D^M + \dots + b_N)\delta(t)$

$$h(t) = h_p(t) * h_z(t)$$

So to find $h(t)$ a linear combination of derivatives of $h_p(t)$ is calculated with b_i coefficients.

Impulse Response of LTIDE systems

Example 3(last lecture) Find the impulse response to the following system:

$$(D + 2)y(t) = (3D + 5)x(t) \quad N = 1, M = 1, b_0 = 3$$

Solution:

$$x(t) = \delta(t) \rightarrow y(t) = h(t)$$

$$h(t) = b_0\delta(t) + (\text{Char. mode term for } t > 0)$$

$$\lambda + 2 = 0 \rightarrow \lambda = -2 \rightarrow h(t) = 3\delta(t) + ce^{-2t}u(t)$$

$$h'(t) = 3\delta'(t) - 2ce^{-2t}u(t) + c\delta(t)$$

$$h'(t) + 2h(t) = 3\delta'(t) + 5\delta(t)$$

$$3\delta'(t) + 0 \times u(t) + (c + 6)\delta = 3\delta'(t) + 5\delta(t)$$

$$c + 6 = 5 \rightarrow c = -1$$

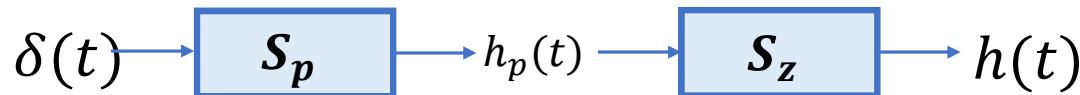
$$h(t) = 3\delta(t) - e^{-2t}u(t)$$



Impulse Response of LTIDE systems (Alternative Approach)

Example 3(last lecture) Find the impulse response to the following system:

$$(D + 2)y(t) = (3D + 5)x(t) \quad N = 1, M = 1, b_0 = 3$$



For all pole system $h_p(t)$: $(D + 2)h_p(t) = \delta(t)$

$$\lambda + 2 = 0 \rightarrow \lambda = -2 \rightarrow h_p(t) = ce^{-2t}u(t)$$

$$C(t) = ce^{-2t}, C(0) = 1 \\ \rightarrow c = 1$$

$$h_p(t) = e^{-2t}u(t)$$

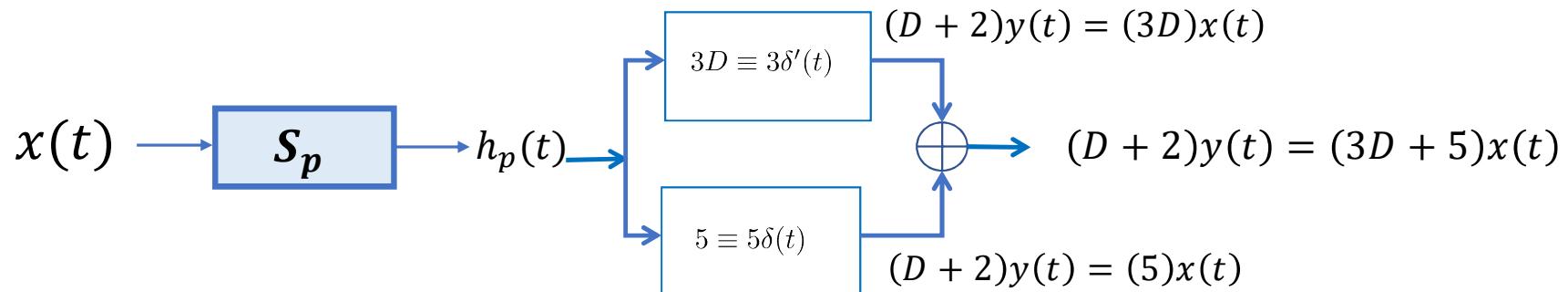
For all zero system $h_z(t)$: $h_z(t) = (3D + 5)\delta(t)$

$$h(t) = h_p(t) * h_z(t) = 3h'_p(t) + 5h_p(t) \\ h'_p(t) = -2e^{-2t}u(t) + \delta(t)$$

$$h(t) = 3h'_p(t) + 5h_p(t) = 3\delta(t) - 6e^{-2t}u(t) + 5e^{-t}u(t)$$

$$h(t) = 3\delta(t) - e^{-2t}u(t)$$

Systems with common all pole component



$$S_1 : (D + 2)y(t) = 5x(t)$$

$$S_2 : (D + 2)y(t) = 3Dx(t)$$

$$S_3 : (D + 2)y(t) = (5 + 3D)x(t)$$

All Pole system $h_p(t)$ is the same:

$$(D + 2)h_p(t) = \delta(t)$$

$$\lambda + 2 = 0 \rightarrow \lambda = -2 \rightarrow h_1(t) = ce^{-2t}u(t)$$

$$C(t) = ce^{-2t}, C(0) = 1 \\ \rightarrow c = 1$$

$$h_p(t) = e^{-2t}u(t)$$

All zero system $h_z(t)$ s are different:

$$S_1 : h_z(t) = (5)\delta(t)$$

$$S_2 : h_z(t) = (3D)\delta(t)$$

$$S_3 : h_z(t) = (5 + 3D)\delta(t)$$

Impulse responses of the systems: $h_p(t) * h_z(t)$

$$S_1 : h_1(t) = (5)h_p(t) = 5e^{-2t}u(t)$$

$$S_2 : h_2(t) = (3D)h_p(t) = -6e^{-2t}u(t) + 3\delta(t)$$

$$S_3 : h_3(t) = (5 + 3D)h_p(t) = -e^{-2t}u(t) + 3\delta(t)$$