CH₁

1.1 Signals

communication system

a function conveys information about the behavior or attributes of some phenomenon

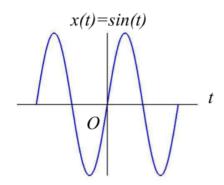
physical world

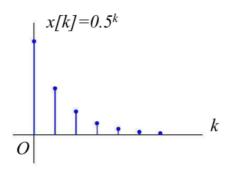
quantity exhibiting variation in time or variation in space

signals are mathematical functions

- Independent variable = time
- Dependent variable = voltage, flow rate, sound pressure, ...

signals can be represented by graph





1.2 Classifications of Signals

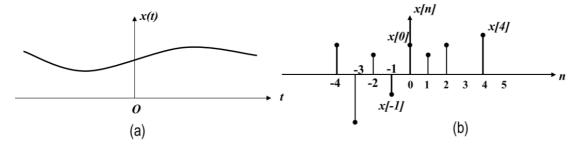
continuous-time and discrete-time signals

• continuous-time signals' independent variable is continuous

$$x(t) = e^t$$

• discrete-time signals are defined only at discrete times:

$$x[n] = 2^n$$



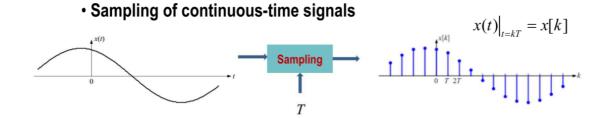
• the independent variable is inherently discrete



Figure 1.8 Resident population of Beijing from 2000 to 2012

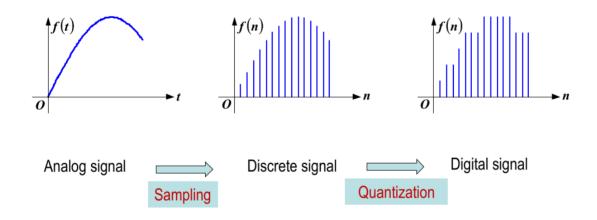
Figure 1.9 Shanghai Composite Index

• sampling of continuous-time signals



analog and digital signals

- analog signals: continuous in both time and amplitude
- digital signals: discrete in both time and amplitude



periodic and aperiodic signals

• for continuous-time

$$x(t) = x(t+T)$$

• for discrete-time

$$x[n] = x[n+N]$$

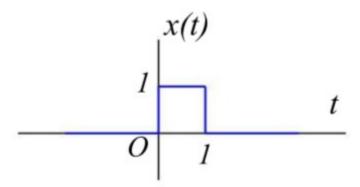
determinate and random signals

- a determinate signal: x(t)
- a random signal: cannot find a function to represent it

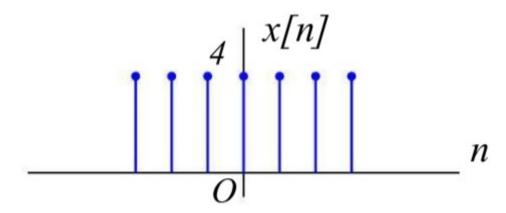
E.g.: noise, speech

energy and power signals

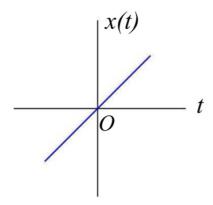
• energy signals $0 < E < \infty$, $P \rightarrow 0$



ullet power signals $0 < P < \infty$, $E o \infty$



• signals with neither finite E nor finite P $E o \infty$, $P o \infty$



1.3 Transformations of the Independent Variable of Signals

time shift

$$x(t) o x(t-t_0)$$

time reversal (left +, right -)

$$x(t) o x(-t)$$

time scaling

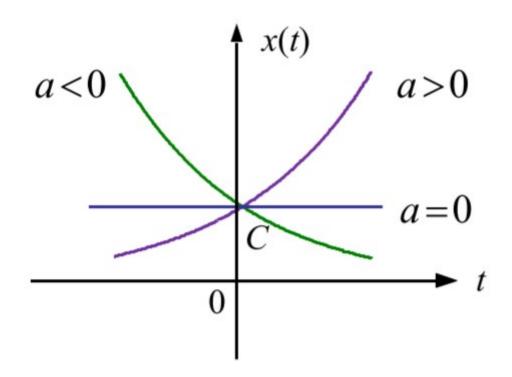
First Scaling, Second Shift

先尺缩, 再平移

1.4 Some Useful Signal Modes

Real Exponential Signals

$$x(t) = Ce^{at}$$



Periodic Complex Exponential and Sinusoidal Signals

$$x(t)=Ce^{j\omega_0t}$$

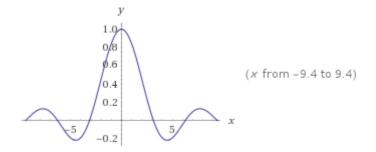
General Complex Exponential Signals

$$C=|C|e^{j heta},\;a=r+j\omega_0$$
 $Ce^{at}=|C|e^{j heta}e^{(r+j\omega_0)t}=|C|e^{rt}e^{j(\omega_0t+ heta)}$ $Ce^{at}=|C|e^{rt}(\cos(\omega_0t+ heta)+j\sin(\omega_0t+ heta))$

- When r = 0, both parts are sinusoidal;
- When r > 0, both parts are growing sinusoidal;
- When r < 0, both parts are decaying sinusoidal (damped sinusoids).

Sampling Signals

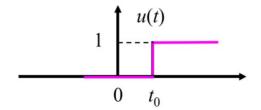
$$Sa(t) = \frac{\sin t}{t}$$



1.5 The Unit Impulse and Unit Step Functions

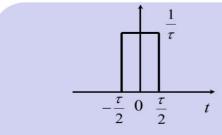
Unit Step Function

$$u(t - t_0) = \begin{cases} 0, & t < t_0 \\ 1, & t > t_0 \end{cases}$$



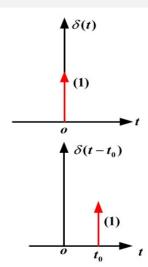
Unit Impulse Function

$$\begin{cases} \int_{-\infty}^{+\infty} \delta(t) \, \mathrm{d}t = 1 \\ \delta(t) = 0 \quad (t \neq 0) \end{cases} \qquad \int_{-\infty}^{+\infty} \delta(t) \, \mathrm{d}t = \int_{0_{-}}^{0_{+}} \delta(t) \, \mathrm{d}t$$

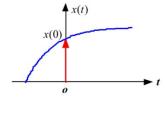


As $\tau \rightarrow 0$, the pulse height $\rightarrow \infty$.

$$x(t) = \frac{1}{\tau} \left[u \left(t + \frac{\tau}{2} \right) - u \left(t - \frac{\tau}{2} \right) \right]$$



1. Sampling Property



$$x(t)\delta(t) = x(0)\delta(t)$$

$$\int_{-\infty}^{+\infty} x(t)\delta(t)dt = x(0)$$

$$x(t)\delta(t-t_0) = x(t_0)\delta(t-t_0)$$

$$\int_{-\infty}^{+\infty} x(t)\delta(t-t_0)dt = x(t_0)$$

2. Even Function

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

3. Time Scaling

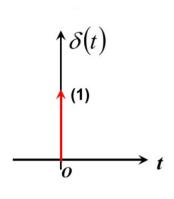
$$\delta(kt) = rac{1}{|k|} \delta(t)$$

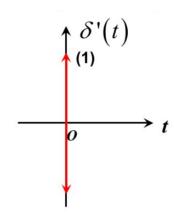
4. Relationship to Unit Step Function

$$u(t) = \int_{-\infty}^{t} \delta(\tau) d\tau$$

$$\delta(t) = \frac{\mathrm{d}u(t)}{\mathrm{d}t}$$

Impulse Doublet Signal





$$\delta'(t) = \frac{d\delta(t)}{dt}$$

$$\delta'(t) = \lim_{\tau \to 0} x'(t)$$

1. Sampling Property

$$x(t) = \delta'(t - t_0) = x(t_0)\delta'(t - t_0) - x'(t_0)\delta(t - t_0)$$

$$\int_{-\infty}^{\infty} x(t_0)\delta'(t-t_0)\mathrm{d}t = -x'(t_0)$$

2. Scaling

$$\delta'(kt) = rac{1}{k|k|}\delta'(t), k
eq 0$$

3. Odd Function

$$\delta'(t) = -\delta'(-t)$$

1.6 Signal Decompositions and Components of a Signal

Even and Odd Components

$$x(t) = \frac{1}{2} \left[x(t) + x(-t) \right] + \frac{1}{2} \left[x(t) - x(-t) \right]$$
 Even,偶分量 Odd,奇分量 $x_e(t) = x_e(-t)$ $x_o(t) = -x_o(-t)$

Real and Imaginary Components

$$x(t) = x_r(t) + jx_i(t)$$

$$x^*(t) = x_r(t) - jx_i(t)$$
 Complex conjugate

$$x_r(t) = \frac{1}{2} [x(t) + x^*(t)]$$
 $x_i(t) = \frac{1}{2j} [x(t) - x^*(t)]$

1.7 Systems

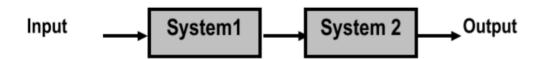
a process in which **input signals** are transformed by the system or cause the system to respond in some way, resulting in other signals as **outputs**

Descriptions

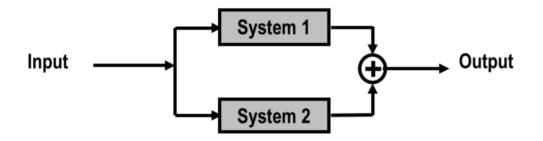
- input and output description
 N-order linear differential equation
- state-space description
 N first-order differential equations

Interconnections

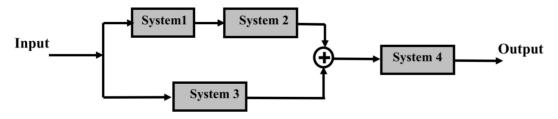
• series interconnection



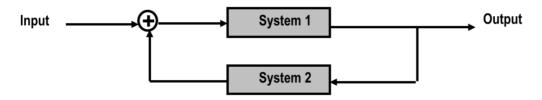
• parallel interconnection



• feedback connection



• complicated connection which combine the former two interconnections



1.8 Basic System Properties

Linearity

additivity

$$\begin{array}{l} x_1(t) \rightarrow y_1(t) \\ x_2(t) \rightarrow y_2(t) \end{array} \Rightarrow x_1(t) + x_2(t) \rightarrow y_1(t) + y_2(t)$$

homogeneity

$$x(t) \to y(t) \implies kx(t) \to ky(t)$$

$$x_1(t) \longrightarrow \text{System} \longrightarrow y_1(t) \quad x_2(t) \longrightarrow \text{System} \longrightarrow y_2(t)$$

$$ax_1(t) + bx_2(t) \longrightarrow \text{System} \longrightarrow ay_1(t) + by_2(t)$$

Time-Invariant

$$x(t)$$
 System $y(t)$ $y(t-t_0)$

$$\frac{dx(t)}{dt}$$
 System $\frac{dy(t)}{dt}$

$$\int_{-\infty}^{t} x(\tau) d\tau \longrightarrow \text{System} \longrightarrow \int_{-\infty}^{t} y(\tau) d\tau$$

With Memory

- memoryless
 its output for each value of the independent variable at a given time is dependent only on the input at that same time
- system with memory
 it retains or stores information about input values at time other than the current time
 E.g.: Accumulator, Delay;

Causality

- casual system
 output depends only on the input at present time and in the past
 All memoryless systems are casual systems
- non-casual system E.g.: Data Smoothing

Invertibility

distinct input lead to distinct output

$$x(t) \longrightarrow y(t) = 2x(t) \longrightarrow w(t) = 1/2y(t) \longrightarrow w(t) = x(t)$$

Stability

if the input to a stable system is bounded, then the output must also be bounded

