

EE313 Lecture 6

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0.1 LTI Systems

Properties of systems:

1. Memory
2. Invertability
3. Causality
4. Stability
5. Time Invariance
6. Linearity

e.g. $y[n] = nx[n]$ Recall:

$$x_1[n] \xrightarrow{S} y_1[n] \rightarrow x_1[n - \delta] \xrightarrow{S} y_1[n - \delta].$$

$$\begin{aligned} x_1[n] &= \delta[n] \\ S[\delta[n]] &= 0 \quad \forall n. \end{aligned}$$

$$\begin{aligned} x_1[n - 5] &= \delta[n - 5] \\ S[\delta[n - 5]] &= 5\delta[n - 5]. \end{aligned}$$

\therefore Not time invariant.

e.g. $y(t) = x(2t)$

Not time invariant. Time is compressed by a factor of 2.

i.e Input $x_1 = u(t + 2) - u(t - 2)$.

$$y_1(t) = u(2t + 2) - u(2t - 2).$$

0.2 Recognizing Linear Systems

Linearity: Rescaling + Superposition

Any linear system has the zero-in-zero-out property.

$$x[n] = 0 \quad \forall n \in \mathbb{Z} \rightarrow g[n] = 0 \quad \forall n \in \mathbb{Z}.$$

e.g. $x[n - 7] + 2 \cdot x[n - 3] + 7$

This is not linear because it violates zero-in-zero-out property.

Causality example:

$$y(t) = x(t - 7) + x(t - 31) + 2t \cdot x(t - 1) + \int_{t-35}^{t-12} x(t) \log(t^{2 \cos t}) dt$$

This system is causal.

0.3 Chapter 2: Linear and Time Invariant Systems (LTI)

Very amazing but perhaps obvious is retrospect fact:

For discrete time,

I can use $\delta[n]$ to construct any discrete-time signal.

For any signal $x[n]$ I write it as a linear combination of shifted $\delta[n]$'s:

$$y[n] = \sum_{k=-\infty}^{\infty}$$

0.3.1 Assuming Linearity

Assume I have a system that is linear (but not yet Time Invariant).

Impulse Response: $x[n] = \delta[n] \rightarrow h_0[n]$. h_0 is the impulse response.

Shifted Impulse Response: $x[n] = \delta[n - k] \rightarrow h_k[n]$.

If the system is Time Invariant, then

$$h_1[n] = h_0[n - 1].$$

$$h_k[n] = h_0[n - k].$$

$$\therefore y[n] = \sum_{k=-\infty}^{\infty} x[k] \cdot h_0[n - k].$$