

# Linear System

Lecture 1: Continuous-Time Signal and System

Fall 2023

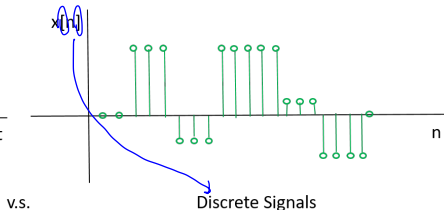
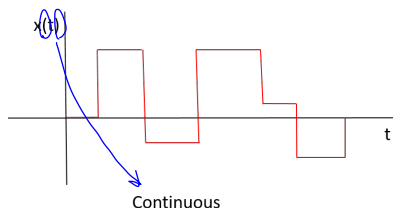
# Introduction of Signal

## What is signal ?

- ▶ A pattern conveys information by means of nature phenomenon.
- ▶ Examples of signal include:
  - ▶ **Electrical signals:** Voltages and currents in a circuit
  - ▶ **AM/FM Radio signals:** Acoustic pressure (sound) over time
  - ▶ **Video signals:** Intensity level of a pixel (camera, video) over time

# Continuous and Discrete Signals

- ▶ **Continuous-Time Signal:** Most signals are continuous time, such as voltage, current, etc.
  - ▶ Denote it as  $x(t)$ , and the time interval may be bounded (finite) or infinite.



# Periodic and Aperiodic Signals

- ▶ **Aperiodic signals:** The signal is not periodic.
- ▶ **Periodic signals:** A signal is periodic if it repeats itself after a fixed period  $T$ .

$$x(t) = x(t + T), \forall t. \quad T \text{ is the period.}$$

- ▶ Example:  $\sin(t)$  is periodic.

# Periodic and Aperiodic Signals

$x(t+mT) = x[t+(m-1)T+T] = x[t+(m-1)T] = \dots = x(t)$ ,  
 $m = 1, 2, 3, \dots$  and  $mT$  is also the period.

- ▶  $T$  is called **fundamental period**.
- ▶  $f = \frac{1}{T}$  is called **fundamental frequency**.

▶ Example:

- ▶  $\sin(t)$  is periodic, and  
 $\sin(t) = \sin(t + 2\pi) = \dots = \sin(t + m \cdot 2\pi)$
- ▶ Hence,  $2\pi$  is fundamental period.

# Periodic and Aperiodic Signals

If both  $x_1(t)$  and  $x_2(t)$  are periodic signals, is  $x_1(t) + x_2(t)$  periodic ?

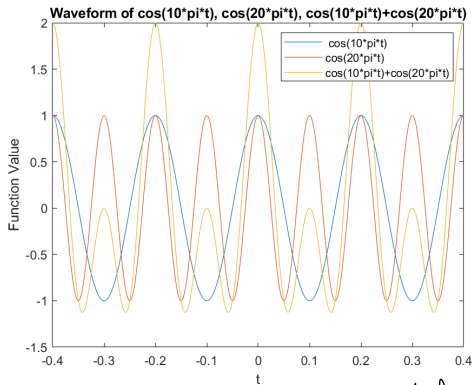
- ▶ If the periods of  $x_1(t)$  and  $x_2(t)$  are  $T_1$  and  $T_2$ ,
- ▶ The (fundamental) period of  $x_1(t) + x_2(t)$  is the lowest common multiple (LCM) of  $[T_1, T_2]$ .
- ▶ The fundamental frequency is the greatest common divisor (GCD) of  $(\frac{1}{T_1}, \frac{1}{T_2})$ .

$$\begin{array}{cc} 15\text{Hz} & 36\text{Hz} \\ & \searrow \quad \swarrow \\ & 3\text{Hz} \end{array}$$

$$\begin{array}{r} 3 \overline{) 15 \ 36} \\ \underline{5 \ 12} \end{array}$$

# Periodic and Aperiodic Signals

Example: Find the fundamental Period of  $\cos(10\pi t) + \cos(20\pi t)$



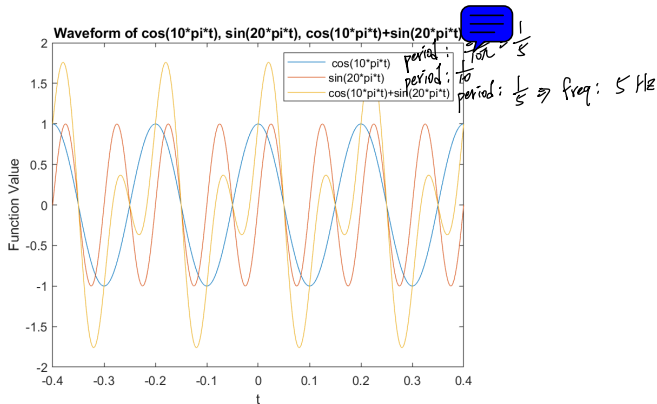
Period of  $\cos(t)$ :  $2\pi$  sec  $\Rightarrow$  Period of  $\cos(2\pi t)$ :  $\frac{2\pi}{2\pi} = 1$  sec

► The fundamental period of  $\cos(10\pi t) + \cos(20\pi t)$  is 0.2.

$\frac{2\pi}{10\pi} = 0.2$  sec  $\frac{2\pi}{20\pi} = 0.1$  sec

# Periodic and Aperiodic Signals

Example: Find the fundamental Frequency of  $\cos(10\pi t) + \sin(20\pi t)$ :

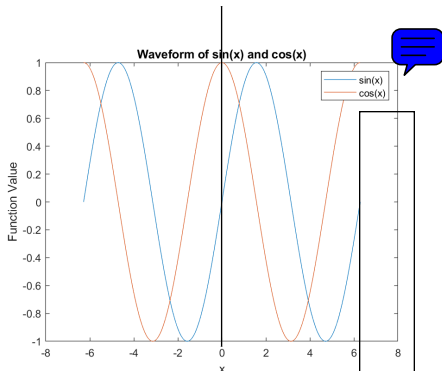


- The fundamental frequency is 5.



# Even and Odd Signals

- ▶ **Even signal:** A signal is even if  $x(-t) = x(t)$ ,  $\forall t$  (i.e. it can be reflected in the y axis).
  - ▶ Example:  $\cos(t)$
- ▶ **Odd signal:** A signal is odd if  $x(-t) = -x(t)$ ,  $\forall t$ .
  - ▶ Example:  $\sin(t)$
- ▶ **Example:**



# Even and Odd Signals

Assume that  $x(t)$  is continuous signal and  $x(t) = x_e(t) + x_o(t)$

- ▶  $x_e(t)$  : The even part of the  $x(t)$
  - ▶  $x_o(t)$  : The odd part of the  $x(t)$
- $$x(-t) = \underbrace{x_e(-t)}_{x_e(t)} + \underbrace{x_o(-t)}_{-x_o(t)}$$

Then

Eliminate the odd part of the signal

- 1)  $x_e(t) = \frac{1}{2} \{ \underline{x(t) + x(-t)} \}$
- 2)  $x_o(t) = \frac{1}{2} \{ \underline{x(t) - x(-t)} \}$  vice versa of 1)
- 3)  $x(-t) = x_e(t) - x_o(t)$

Handwritten:

$$\begin{array}{rcl} x(t) & = & x_e(t) + x_o(t) \\ x(-t) & = & \underbrace{x_e(-t)}_{x_e(t)} + \underbrace{x_o(-t)}_{-x_o(t)} \\ \rightarrow & & \\ \hline x(t) - x(-t) & = & 0 + 2x_o(t) \\ \hline & \text{c.f. 1)} & \end{array}$$

$$\begin{array}{rcl} x(t) & = & x_e(t) + x_o(t) \\ x(-t) & = & \underbrace{x_e(-t)}_{x_e(t)} + \underbrace{x_o(-t)}_{-x_o(t)} \\ \rightarrow & & \\ \hline x(t) + x(-t) & = & 2x_e(t) + 0 \\ \hline & \text{c.f. 2)} & \end{array}$$

# Exponential and Sinusoidal Signals

**Exponential signal:**  $x(t) = Ae^{(\theta + \omega_0 t)}$ ,  $A \in R, \omega_0 \in R$ .

**Sinusoidal signal:**  $x(t) = A \cos(\omega_0 t + \theta)$ ,  $\{t, A, \omega_0, \theta\} \in R$

**Complex signal:**  $x(t) = \underline{Ae^{j\omega_0 t}} = A \cos(\omega_0 t) + j(A \sin(\omega_0 t))$

- ▶ Signal is represented by two orthogonal vector space.
- ▶ Signal includes real and imaginary signal.
- ▶ Imaginary part is indicated by  $j$  in this course.

# Exponential and Sinusoidal Signals

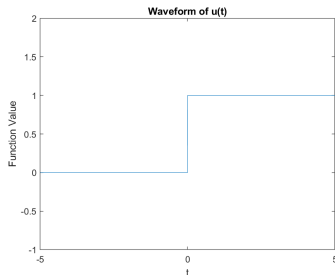
Example:  $x(t) = e^{j(\omega_0 t + \theta)}$

- ▶  $x(t) = \cos(\omega_0 t + \theta) + j \sin(\omega_0 t + \theta)$
- ▶  $\cos(\omega_0 t + \theta) = \operatorname{Re}\{e^{j(\omega_0 t + \theta)}\}$
- ▶  $\sin(\omega_0 t + \theta) = \operatorname{Im}\{e^{j(\omega_0 t + \theta)}\}$
- ▶  $x(t)$  is periodic signal with period:  $T_0 = \frac{2\pi}{|\omega_0|}$ 
  - ▶  $\operatorname{Re}\{e^{j(\omega_0 t + \theta)}\}$  and  $\operatorname{Im}\{e^{j(\omega_0 t + \theta)}\}$  are also periodic.

# Step and Pulse Signals

## Step signal

$$\blacktriangleright u(t) = \begin{cases} 1, & t \geq 0 \\ 0, & t < 0 \end{cases}$$



# Step and Pulse Signals

## Continuous time pulse signal

$$\delta(t) = \begin{cases} \sim \infty, & t = 0 \\ 0, & t \neq 0 \end{cases}$$

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

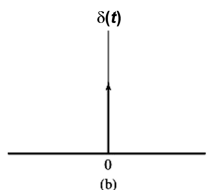
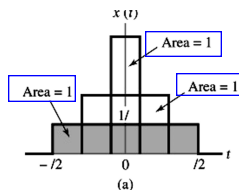
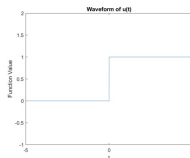


Figure: The evaluation of delta signal from step signal.


# Step and Pulse Signals

## Continuous time pulse signals

Assume  $x(t)$  is cont. at  $t = 0$ ,  $\int_{t_2}^{t_1} x(t)\delta(t)dt = x(0)$ ,  $t_2 < 0 < t_1$

►  $\delta(0) \rightarrow \infty$

►  $\delta(t) = 0, t \neq 0$

►  $\int_{-\infty}^{\infty} \delta(t)dt = 1$  

►  $\delta(t) = \delta(-t)$ ,  $\delta$  is even signal

►  $\delta(t) = \frac{d}{dt}u(t)$

►  $u(t) = \int_{-\infty}^t \delta(\tau)d\tau = \int_0^{\infty} \delta(t-v)dv$ , setting  $\tau = t - v$   
 $d\tau = -dv$

# Step and Pulse Signals

#sampling

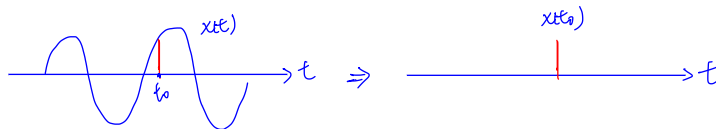
#sample

Them.



$$\blacktriangleright \int_{t_2}^{t_1} x(t) \delta(t - t_0) dt = \begin{cases} x(t_0), & t_2 < t_0 < t_1 \\ 0, & \text{otherwise} \end{cases}$$

$$\blacktriangleright x(t) \delta(t - t_0) = x(t_0) \delta(t - t_0) \Rightarrow \text{sampling}$$



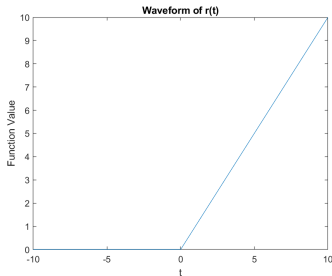


# Ramp Signals

## Neither Energy Signal, nor Power Signal



►  $r(t) = tu(t) = \begin{cases} t, & t \geq 0 \\ 0, & t < 0 \end{cases}$



$$E(x) = \int_{-\infty}^{\infty} [x \cdot u(t)]^2 dt$$

$$\because u(t) = \begin{cases} 1 & t \geq 0 \\ 0 & t < 0 \end{cases}$$

$$= \int_0^{\infty} [x \cdot u(t)]^2 dt$$

$$= \int_0^{\infty} t^2 dt = \frac{\infty}{3}$$

$$P(x) = \lim_{T \rightarrow \infty} \frac{\int_{-T}^T [x \cdot u(t)]^2 dt}{2T}$$

$$\because u(t) = \begin{cases} 1 & t \geq 0 \\ 0 & t < 0 \end{cases}$$

$$= \lim_{T \rightarrow \infty} \frac{\int_0^T [x \cdot u(t)]^2 dt}{2T}$$

$$= \lim_{T \rightarrow \infty} \frac{\frac{T^3}{3}}{2T}$$

$$\Rightarrow \lim_{T \rightarrow \infty} \frac{T^2}{6} = \infty$$

# Square Signals, $\text{rect}(t)$ , $\Pi(t)$

Assume  $A \in R$ ,

此課程中常用

$\tau$ : 有信號的時間

$$\begin{aligned} \blacktriangleright x(t) &= A \text{rect}\left(\frac{t}{\tau}\right) = A \Pi\left(\frac{t}{\tau}\right) = \begin{cases} A, & \boxed{-\frac{\tau}{2}} \leq t \leq \boxed{\frac{\tau}{2}} \\ 0, & \text{otherwise} \end{cases} \\ \blacktriangleright A \text{rect}\left(\frac{t}{\tau}\right) &= A u\left(t + \frac{\tau}{2}\right) - A u\left(t - \frac{\tau}{2}\right) \end{aligned}$$

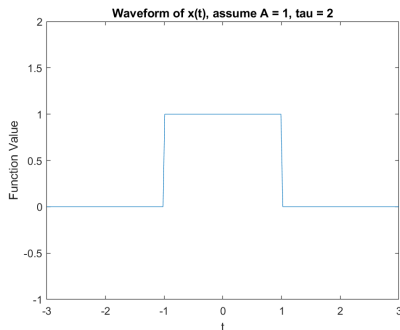


Figure:  $x(t)$  when  $A = 1, \tau = 2$

## Triangular Signals, $\text{tri}(t)$ , $\Lambda(t)$

Assume  $A \in \mathbb{R}$ ,

$$\blacktriangleright x(t) = A \text{tri}\left(\frac{t}{\tau}\right) = A \Lambda\left(\frac{t}{\tau}\right) = \begin{cases} -\frac{A}{\tau}(t - \tau), & 0 \leq t \leq \tau \\ \frac{A}{\tau}(t + \tau), & -\tau \leq t \leq 0 \\ 0, & \text{otherwise} \end{cases}$$

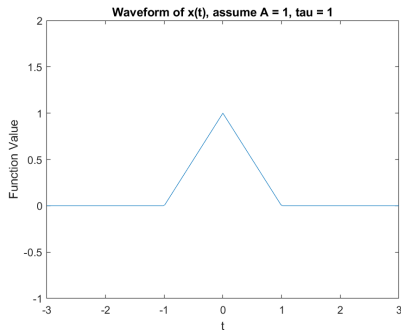
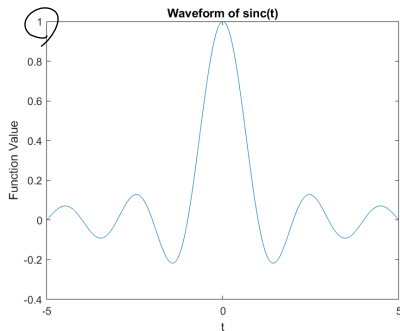


Figure:  $x(t)$  when  $A = 1, \tau = 1$

# sinc(t) Signal

$$\blacktriangleright \text{sinc}(t) = \begin{cases} \frac{\sin(\pi t)}{\pi t}, & t \in \mathbb{R}, t \neq 0 \\ \textcircled{1}, & t = 0 \end{cases}$$

$$\lim_{t \rightarrow 0} \frac{\sin(\pi t)}{\pi t} = \lim_{t \rightarrow 0} \frac{\cos(\pi t) \cdot \pi}{\pi} = 1$$



# Energy and Power Signal

Example: Assume  $x(t)$  is the voltage or current when the resistance  $R = 1\Omega$ ,

- ▶ Instantaneous power:  $P(t) = |x(t)|^2 \geq 0$

All time

- ▶ Total energy:  $E_T = \lim_{T \rightarrow \infty} \int_{-T}^T |x(t)|^2 dt = \int_{-\infty}^{\infty} |x(t)|^2 dt \geq 0$

- ▶ Partial energy:  $E = \int_T |x(t)|^2 dt \geq 0$

- ▶ The energy between  $(T_1, T_2)$  interval:

$$E = \int_{T_1}^{T_2} |x(t)|^2 dt = \int_{T_1}^{T_2} [x_{Re}^2(t) + \underline{X_{Im}^2(t)}] dt$$

- ▶ Average power:  $P_{av} = \lim_{T \rightarrow \infty} \frac{1}{2T} \int_{-T}^T |x(t)|^2 dt \geq 0$

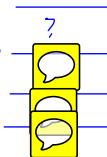
- ▶ The average power between  $(T_1, T_2)$  interval:

$$P_{av} = \frac{1}{T_2 - T_1} \int_{T_1}^{T_2} |x(t)|^2 dt$$

# Energy and Power Signal

	Energy Signal	&&	Power Signal
	0		0
$\downarrow$	0		X
	X		0
	X		X

at the same time?



## Energy and Power Signal

- **Energy signal:**  $x(t)$  is Energy Signal, if  $0 < E_T < \infty$ .
- **Power signal:**  $x(t)$  is Power Signal, if  $0 < P_{av} < \infty$ .

# Energy and Power Signal

Square Signals, P.18

Example: Given  $x(t) = \begin{cases} 1, & 0 \leq t \leq 1 \\ 0, & \text{o.w.} \end{cases}$ , is  $x(t)$  Energy or Power Signal?

►  $E_T = \int_0^1 1 dt = 1$

►  $P_{av} = \lim_{T \rightarrow \infty} \frac{E_T}{2T} = 0$  Not a power signal.  
See P.22

►  $x(t)$  is Energy Signal.

# Energy and Power Signal

Example: Given  $P_{av} = 1$ , is it Energy or Power Signal?

►  $\lim_{T \rightarrow \infty} \frac{E_T}{2T} = 1$

►  $E_T = \infty$  Not a energy signal.  
See P.22

► It is Power Signal.



# Energy and Power Signal

Example: Assume  $x(t) = A \cos(2\pi f_0 t + \theta) = A \cos(\omega_0 t + \theta)$

- 1) Find the instant. power of  $x(t)$
- 2) Find the total energy of  $x(t)$   $\int_{-\infty}^{\infty} |x(t)|^2 dt$
- 3) Find the partial energy of  $x(t)$  within the  $N$  periods.
- 4) Find the average power of  $x(t)$

3) let  $\theta=0 \Rightarrow x(t) = A \cos(2\pi f_0 t) \Rightarrow T_0 = \frac{1}{f} \Rightarrow NT_0 = \frac{N}{f}$

$$\int_0^{\frac{N}{f}} |A \cos(2\pi f_0 t)|^2 dt = A^2 \int_0^{\frac{N}{f}} |\cos(2\pi f_0 t)|^2 dt$$

$$= A^2 \int_0^{\frac{N}{f}} \cos^2(2\pi f_0 t) dt$$

$$= \frac{A^2}{2} \int_0^{\frac{N}{f}} \cos(4\pi f_0 t) + 1 dt$$

$\therefore \cos^2(x)$  always  
positive

$$C^2 - C^2 = C^2 \Rightarrow 2C^2 = C^2 \\ \Rightarrow C^2 = \frac{C^2 + 1}{2} \quad 25/50$$

# Energy and Power Signal

為什麼這裡不用考慮電阻?

## 1) Instant. power, $P(t)$

$$P(t) = |x(t)|^2 = A^2 \cos^2(2\pi f_0 t + \theta)$$

## 2) Total energy, $E_T$

$$E_T = \int_{-\infty}^{\infty} |x(t)|^2 dt = \infty$$

## 3) Partial energy of $N$ periods

$$E = \int^{NT_0} |x(t)|^2 dt = \frac{A^2 T_0}{2} N, T_0 = \frac{1}{f_0}$$

## 4) Average power, $P_{av}$

$$P_{av} = \frac{1}{T_0} \int_{T_0} |x(t)|^2 dt = \frac{1}{T_0} \frac{A^2 T_0}{2} = \frac{A^2}{2}, T_0 = \frac{1}{f_0}$$

Based on 4),  $x(t)$  is power signal.

$$\int_0^{4\pi N} \cos(u) du + \frac{N}{f} = \boxed{\frac{A^2 N}{2f}}$$

$$4) \lim_{T \rightarrow \infty} \frac{\int_{-T}^T A^2 \cos^2(2\pi f_0 t + \theta) dt}{2T}$$

let  $\theta = 0$ :

$$\lim_{T \rightarrow \infty} \frac{A^2 \int_{-T}^T \cos^2(2\pi f_0 t) dt}{2T}$$

$$= A^2 \lim_{T \rightarrow \infty} \frac{\int_{-T}^T \cos^2(2\pi f_0 t) dt}{2T} \quad \begin{matrix} \text{cos}^2(t) \\ \therefore \text{always} \\ \geq 0 \end{matrix}$$

$$C^2 - S^2 = C^2$$

$$\Rightarrow C^2 - 1 + C^2 = C^2 \Rightarrow C^2 = \frac{C^2 + 1}{2}$$

$$= \frac{A^2}{f_0} \lim_{T \rightarrow \infty} \frac{\frac{1}{2} \int_{-T}^T \cos(4\pi f_0 t) + 1 dt}{2T}$$

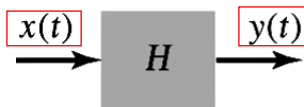
$$= \frac{A^2}{f_0} \lim_{T \rightarrow \infty} \left( \frac{\int_{-T}^T \cos(4\pi f_0 t) dt}{2T} + \frac{1}{2} \right)$$

$$= \boxed{\frac{A^2}{2}}$$

# Introduction of System

**System:** A setup converts a series of input to a series of output.

- ▶ **Continuous time system:** Input and output signals are continuous time signals.
  - ▶  $y(t) = H\{x(t)\}$



# Continuous Time Systems

## Classifications

- 1) Linear and Nonlinear System
- 2) Time Varying and Time Invariant System
- 3) Memory and Memoryless System
- 4) Causal and Noncausal System
- 5) Invertibility and Inverse System
- 6) Stable and Unstable System

# Linear and Nonlinear System

Given two input signals  $x_1(t)$  and  $x_2(t)$  as well as two output signals  $y_1(t)$  and  $y_2(t)$ , **the system is linear:**

- 1) If the input signal is  $x_1(t) + x_2(t)$ , the output signal is  $y_1(t) + y_2(t)$ .
  - ▶ This is called '**additivity (Superposition property)**'.
- 2) If the input signal is  $\alpha x_1(t)$ ,  $\alpha \in R$ , the output signal  $\alpha y_1(t)$ .
  - ▶ This is called '**Homogeneity**'.

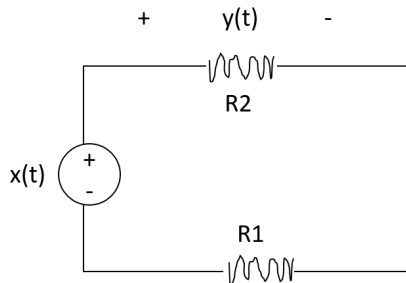
# Linear System

## Properties

- 1) If the input signal is  $\alpha x_1(t) + \beta x_2(t)$ , the output signal is  $\alpha y_1(t) + \beta y_2(t)$ .
- 2) If the input signal  $x_1(t) = 0$ , the output signal  $y_1(t) = 0$ .
  - ▶ If  $x_1(t) = 0$  but  $y_1(t) \neq 0$ , the system is nonlinear.
  - ▶ A good way to judge if the system is linear or not.

# Linear System

Example: Is this system Linear or Not ?



# Linear System

- 1)  $y(t) = \frac{R_2}{R_1 + R_2}x(t)$
- 2) Assume the input signal is  $x_1(t)$  and  $x_2(t)$ , and the output signal is  $y_1(t)$  and  $y_2(t)$
- 3)  $y_1(t) = \frac{R_2}{R_1 + R_2}x_1(t)$ ,  $y_2(t) = \frac{R_2}{R_1 + R_2}x_2(t)$
- 4) If the input signal is  $x(t) = \alpha x_1(t) + \beta x_2(t)$ ,  $\alpha, \beta \in \mathbb{R}$
- 5) The output signal
$$y(t) = \frac{R_2}{R_1 + R_2}x(t) = \frac{R_2}{R_1 + R_2}(\alpha x_1(t) + \beta x_2(t))$$
$$= \alpha \frac{R_2}{R_1 + R_2}x_1(t) + \beta \frac{R_2}{R_1 + R_2}x_2(t) = \alpha y_1(t) + \beta y_2(t).$$

Therefore, it is a **linear system**.



# Time Varying and Time Invariant System

Assume the input and output signals are  $x(t)$  and  $y(t)$ ,

## Time Invariant System:

- ▶ If we delay  $t_0$  to input  $x(t)$  to the system, the output of  $y(t)$  is also delayed  $t_0$ .

## Time Varying System:

- ▶ If we delay  $t_0$  to input  $x(t)$  to the system, the output of  $y(t)$  is **NOT** delayed  $t_0$ .

# Time Varying and Invariant System

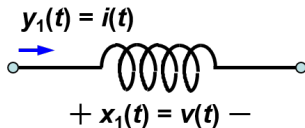
Example: Given  $x(t) = \cos(t)$ , Is  $y(t) = \cos(t)/R, R = 1$  time varying or invariant ?

- Because  $y(t - t_0) = \cos(t - t_0)$ , the system is time invariant.

# Time Varying and Invariant System

Example: Is inductor (i.e.,  $L$  is the inductance) time varying or invariant ?

►  $y_1(t) = \frac{1}{L} \int_{-\infty}^t x_1(\tau) d\tau$



# Time Varying and Invariant System

Example Is inductor (i.e.,  $L$  is the inductance) time varying or invariant ?

►  $y_1(t) = \frac{1}{L} \int_{-\infty}^t x_1(\tau) d\tau$

1) Let  $x_2(t) = x_1(t - t_0)$ , <sup>input is delayed  $t_0$</sup>  thus the output  $y_2(t)$  is

►  $y_2(t) = \frac{1}{L} \int_{-\infty}^t x_1(\tau - t_0) d\tau$   $u = (\tau - t_0)$   
 $du = d\tau$   $\frac{1}{L} \int_{-\infty}^{(t)-t_0} x_1(u) du$

2) Let  $y_1(t - t_0)$  be the output of the inductor with  $t_0$  time shift,

►  $y_1(t - t_0) = \frac{1}{L} \int_{-\infty}^{t-t_0} x_1(\tau) d\tau$   $u = \tau - t_0$   
 $du = d\tau$   $\frac{1}{L} \int_{-\infty}^{(t+t_0)-t_0} x_1(u-t_0) du$   
 $\dots u = \tau + t_0$   
 $\dots \tau = u - t_0$

3) Set  $\tau' = \tau - t_0$ ,

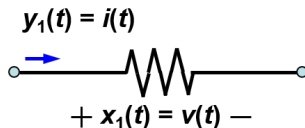
►  $y_2(t) = \frac{1}{L} \int_{-\infty}^{t-t_0} x_1(\tau') d\tau'$   
 $= \frac{1}{L} \int_{-\infty}^t x_1(u - t_0) du$

4) Hence, the inductor is time invariant.

# Time Varying and Invariant System

Example: Is thermistor time varying or invariant ?

- $y_1(t) = x_1(t)/R(t)$ ,  $R(t)$  is resistance.



# Time Varying and Invariant System

Example: Is thermistor time varying or invariant ?

►  $y_1(t) = x_1(t)/R(t)$ ,  $R(t)$  is resistance.

1) Let  $y_2(t)$  is the system output of  $x_1(t - t_0)$ , then

►  $y_2(t) = \frac{x_1(t - t_0)}{R(t)}$

2) Let  $y_1(t - t_0)$  be the output of the thermistor with  $t_0$  time shift,

►  $y_1(t - t_0) = \frac{x_1(t - t_0)}{R(t - t_0)}$

3) Since  $R(t) \neq R(t - t_0)$ ,  $y_1(t - t_0) \neq y_2(t)$ ,  $t_0 \neq 0$

4) The thermistor is time variant.

# Memory and Memoryless System

Given the input signal  $x(t)$ , and output signal  $y(t)$ ,

## Memoryless System:

- ▶ If  $y(t_0), t_0 \in R$  is only related to  $x(t_0)$  and not related to  $x(t'), t' \neq t_0$ .

## Memory System:

- ▶ ~~If  $y(t_0)$  is related to not only  $x(t_0)$  but also  $x(t'), t' \neq t_0$ .~~

# Memory and Memoryless System

Example: Is it a memory system ?

1) Resistor:  $i(t) = \frac{1}{R}v(t)$

► Memoryless

2) Inductor:  $i(t) = \frac{1}{L} \int_{-\infty}^t v(\tau) d\tau$

► Memory



# Causal and Noncausal System

Given an output signal  $y(t)$ ,


## Causal System:

- ▶ If  $y(t_0)$  is only related to  $x(t), t \leq t_0$ .
  - ▶ Only related to the past input signal.

## Noncausal System:

- ▶ If  $y(t_0)$  is related to  $x(t), t > t_0$ .  
e.g.  $y(t) = \int_t^{\infty} x(\tau) d\tau$ 
  - ▶ Related to the future input signal.

## NOTE:

- 1) A causal system must be capable of operating in real time.
- 2) All memoryless systems are also Causal. 

# Causal and Noncausal Signal

Example: Given  $x(t)$  is input and  $y(t)$  is the corresponding system output, check if the system is causal or not.

1)  $y(t) = x(t + t_0), t_0 > 0$

- ▶ The system is '**Noncausal**' because  $y(t)$  is related to the signal  $t_0$  behind.

2)  $y(t) = x(t - t_0), t_0 > 0$

- ▶ The system is '**Causal**' because  $y(t)$  is related to the signal  $t_0$  ahead.

# Invertibility and Inverse System

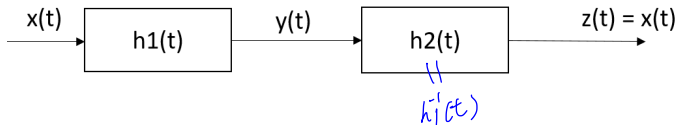
Assume two input signals,  $x_1(t), x_2(t)$  and two corresponding output signals,  $y_1(t), y_2(t)$ ,

## One to one system:

- ▶ If  $x_1(t) \neq x_2(t)$ ,  $y_1(t) \neq y_2(t)$ .

## Inverse System:

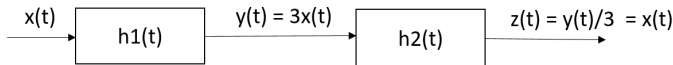
- ▶ If  $h_1(t)$  is inverse system, there exists a unique system,  $h_2(t)$ .
- ▶ If  $h(t)$  is cascaded by  $h_1(t)$  and  $h_2(t)$ , the output signal of  $h(t)$  is the same as the input signal.



# Inverse System

Example: Is  $y(t) = 3x(t)$  an inverse system ? If yes, please find its inverse system.

- ▶ Assume  $x_1(t) \neq x_2(t)$ ,  $3x_1(t) \neq 3x_2(t) \longrightarrow y_1(t) \neq y_2(t)$ 
  - ▶ It is a **one to one** system.



- ▶ To obtain the inverse system, we swap  $x(t)$  and  $y(t)$ .
  - ▶ Thus,  $x(t) = 3y(t) \longrightarrow y(t) = \frac{1}{3}x(t)$
- ▶ Therefore, the inverse system,  $z(t) = \frac{1}{3}y(t)$ , is obtained.

# Inverse System

Example: Is  $y(t) = \cos(x(t))$  an inverse system ? If yes, please find its inverse system.

- ▶ Assume  $x_2(t) = x_1(t) + 2k\pi, k \in \mathbb{Z}$ ,
- ▶ Thus,  $\cos(x_2(t)) = \cos[x_1(t) + 2k\pi] = \cos(x_1(t))$ .
- ▶  $y_1(t) = y_2(t)$ , and the system is **NOT one to one**.  
=> inverse system not existed

# Inverse System

Example: Is  $y(t) = x(t + t_0)$  an inverse system ? If yes, please find its inverse system.

- ▶ Assume  $x_1(t) \neq x_2(t)$ ,
- ▶ Thus,  $x_1(t + t_0) \neq x_2(t + t_0) \longrightarrow y_1(t) \neq y_2(t)$ .
- ▶ Therefore, it is a **one to one system**.

- ▶ To obtain the inverse system, we swap  $x(t)$  and  $y(t)$ .
- ▶ Thus,  $x(t) = y(t + t_0)$
- ▶ Set  $t' = t + t_0$ ,  $x(t' - t_0) = y(t') \longrightarrow y(t) = x(t - t_0)$
- ▶ Therefore, the inverse system is
- ▶  $z(t) = y(t - t_0)$ , is obtained.

$$\begin{aligned} y(t) &= x(t + t_0) \\ \text{let } u &= t + t_0 \Rightarrow y(u - t_0) = x(u) \\ &\Rightarrow x(t) = y(t - t_0) \\ &\Rightarrow \text{The inverse system is:} \\ &\quad y(t) = x(t - t_0) \end{aligned}$$

# Inverse System

Example: Is  $y(t) = x^2(t)$  an inverse system ? If yes, please find its inverse system.

let

$$\left. \begin{array}{l} x_1(t) = t \\ x_2(t) = -t \end{array} \right\} \Rightarrow x_1(t) \neq x_2(t)$$
$$\Rightarrow \left. \begin{array}{l} y_1(t) = x_1^2(t) = t^2 \\ y_2(t) = x_2^2(t) = (-t)^2 = t^2 \end{array} \right\} \Rightarrow y_1(t) = y_2(t) \Rightarrow \text{not one to one}$$

$\Rightarrow$  the inverse system doesn't exist

- ▶ Since both  $x(t)$  and  $-x(t)$  produce the same output  $y(t)$ , the system is **not one-to-one**.
- ▶ The system is not invertible.

# Stable and Unstable System

- 1) If  $\|x(t)\| < B < \infty, \forall t$ ,  $x(t)$  is called **Bounded Signal**.
- 2) If input signal,  $x(t)$ , is bounded and the output signal,  $y(t)$ , is also bounded, it is called **Bounded Input Bounded Output, BIBO**.

► This system is a '**Stable System**'.

►  $\|x(t)\| < B_1 < \infty \longrightarrow \|y(t)\| < B_2 < \infty$



# Stable and Unstable System

Example: Is the system stable or not ?

1)  $y(t) = \cos(x(t))$

- ▶ It is stable because  $|y(t)| = |\cos(x(t))| \leq 1 = B_2 < \infty$ , if  $|x(t)| < B_1 < \infty$

2)  $y(t) = tx(t)$

- ▶ It is not stable because  $y(t) \rightarrow \infty, t \rightarrow \infty$ , if  $x(t) = 1$

3)  $y(t) = e^{x(t)}$

bound input

- ▶ Assume  $|x(t)| < B_1 < \infty$ ,  $|y(t)| = |e^{x(t)}| \leq e^{B_1} = B_2 < \infty$
- ▶ Hence, BIBO. It is stable.

## Reference [See P.28 to recall](#)

- ▶ “Signal and Systems” , 2nd Edition, by S. Haykin and B. D. Van Veen Wiley