

Tutorial Questions (Week 5)

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- Review
- Basic Problems with Answers 2.20
- Basic Problems 2.29
- Advanced Problems 2.40, 2.43, 2.47
- Q&A



- Basic knowledge on signal computation
- Exponential signals: Euler's relation, periodic, integral
- CT/DT unit impulse/step function
- System Properties
 - 1. Memoryless or with memory
 - 2. Causality
 - 3. Invertibility
 - 4. Stability
 - 5. Time-invariance
 - 6. Linearity

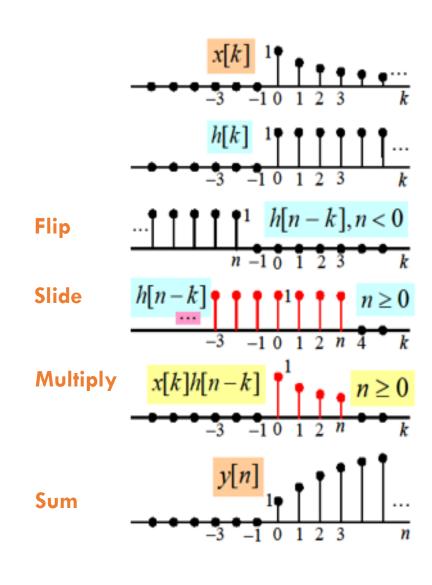


- CT/DT LTI systems
- Convolution operation procedure
 - 1. Figure computation based on "Flip-slide-multiply-sum/integral"
 - 2. Some known or typical convolution results
 - 3. Properties of convolution
- Unit impulse response and properties of LTI systems
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>
$$x[n] = a^{n}u[n]$$

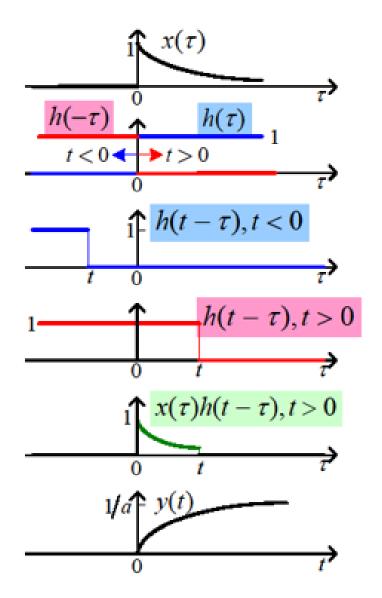
> $h[n] = u[n]$
> $y[n] = x[n] * h[n] ?$

$$y[n] = \begin{cases} \frac{1 - a^{n+1}}{1 - a}, & n \ge 0 \\ 0, & n < 0 \end{cases}$$

$$x[k]h[n-k] = \begin{cases} a^k, & 0 \le k \le n \\ 0, & k < 0, k > n \end{cases}$$

h[n-k]

$$y[n] = \sum_{k=-\infty}^{\infty} x[k]h[n-k] = \sum_{k=0}^{n} a^k = \frac{1-a^{n+1}}{1-a}$$



$$x(t) = e^{-at}u(t)$$

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

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

$$y(t) = \begin{cases} \frac{1 - e^{-at}}{a}, & t \ge 0 \\ 0, & t < 0 \end{cases} \qquad \frac{1 - e^{-at}}{a} u(t)$$

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表 3.4 基本信号的卷积表

连续时间卷积积分			离散时间卷积和		
x(t)	h(t)	x(t)*h(t)	x[n]	h[n]	x[n]*h[n]
x(t)	$\delta(t)$	x(t)	x[n]	$\delta[n]$	x[n]
x(t)	u(t)	$\int_{-\infty}^{t} x(\tau) \mathrm{d}\tau$	x[n]	u[n]	$\sum_{k=-\infty}^{n} x[k]$
x(t)	$\delta'(t)$	x'(t)	x[n]	$\Delta \delta[n]$	x[n]-x[n-1]
u(t)	u(t)	tu(t)	u[n]	u[n]	(n+1)u[n]
$e^{-at}u(t)$	u(t)	$\frac{1-e^{-at}}{a}u(t)$	$a^nu[n]$	u[n]	$\frac{1-a^{n+1}}{1-a}u[n]$
$\sin(\omega t)u(t)$	u(t)	$\frac{1-\cos(\omega t)}{\omega}u(t)$	$\sin(\Omega n)u[n]$	u[n]	11.14
$\cos(\omega t)u(t)$	u(t)	$\frac{\sin(\omega t)}{\omega}u(t)$	$\cos(\Omega n)u[n]$	u[n]	
$e^{-at}u(t)$	$e^{-at}u(t)$	$te^{-at}u(t)$	$a^nu[n]$	$a^nu[n]$	$(n+1)a^nu[n]$
$e^{-at}u(t)$	$e^{-bt}u(t)$	$\frac{\mathrm{e}^{-at}-\mathrm{e}^{-bt}}{b-a}u(t)$	$a^nu[n]$	$b^nu[n]$	$\frac{b^{n+1}-a^{n+1}}{b-a}u[n]$

说明:表 3.4 中空着的卷积和运算结果,感兴趣的读者可自行补上。



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☐ Commutative property

$$x(t) * h(t) = h(t) * x(t)$$

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

$$x[n] * h[n] = h[n] * x[n]$$

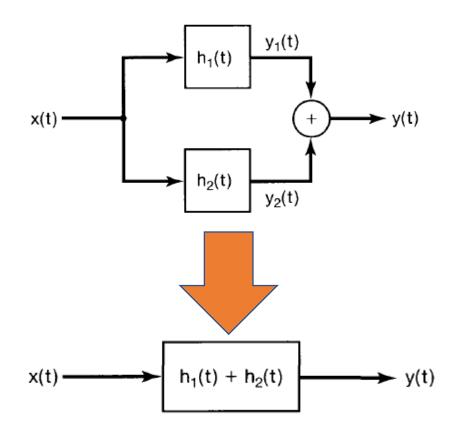
$$\sum_{-\infty}^{\infty} x[m]h[n-m] = \sum_{-\infty}^{\infty} h[m]x[n-m]$$

☐ Distributive property

 $m=-\infty$

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

$$x[n] * \{h_1[n] + h_2[n]\} = x[n] * h_1[n] + x[n] * h_2[n]$$



☐ Associative property

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

$$\{x[n]*h_1[n]\}*h_2[n] = x[n]*\{h_1[n]*h_2[n]\}$$

☐ Time-invariant property (Collect the time shift)

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

$$x(n) * h(n) = y(n)$$

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

$$x(n) * h(n - m) = y(n - m)$$

$$x(t - t_1) * h(t - t_2) = y(t - t_1 - t_2)$$

$$x[n - m_1] * h[n - m_2] = y[n - m_1 - m_2]$$

□ Difference property

$$\frac{d}{dt}\left[x(t)*h(t)\right] = x(t)*\frac{dh(t)}{dt} = \frac{dx(t)}{dt}*h(t) = \frac{dy(t)}{dt}$$

$$\nabla \left\{ x[n] * h[n] \right\} = \nabla x[n] * h[n] = x[n] * \nabla h[n] = \nabla y[n]$$

☐ Integral property

$$\int_{-\infty}^{t} \left[x(\tau) * h(\tau) \right] d\tau = x(t) * \int_{-\infty}^{t} h(\tau) d\tau = \int_{-\infty}^{t} x(\tau) d\tau * h(t) = \int_{-\infty}^{t} y(\tau) d\tau$$

$$\sum_{k=-\infty}^{n} \left\{ x[k] * h[k] \right\} = x[n] * \left\{ \sum_{k=-\infty}^{n} h[k] \right\} = \left\{ \sum_{k=-\infty}^{n} x[k] \right\} * h[n] = \sum_{k=-\infty}^{n} y[k]$$

- ☐ For unit impulse/step signal
- ☐ More unit impulse/step signals, more simple

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

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

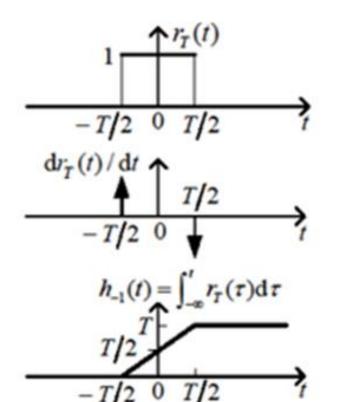
$$x(t) * u(t) = \int_{-\infty}^{t} x(\tau) d\tau$$

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

$$x[n] * \delta[n] = x[n]$$

$$x[n] * \delta[n-m] = x[n-m]$$

$$x[n] * u[n] = \sum_{m=-\infty}^{n} x[m]$$



$$h_{-1}(t) = \int_{-\infty}^{t} r_{T}(\tau) d\tau$$

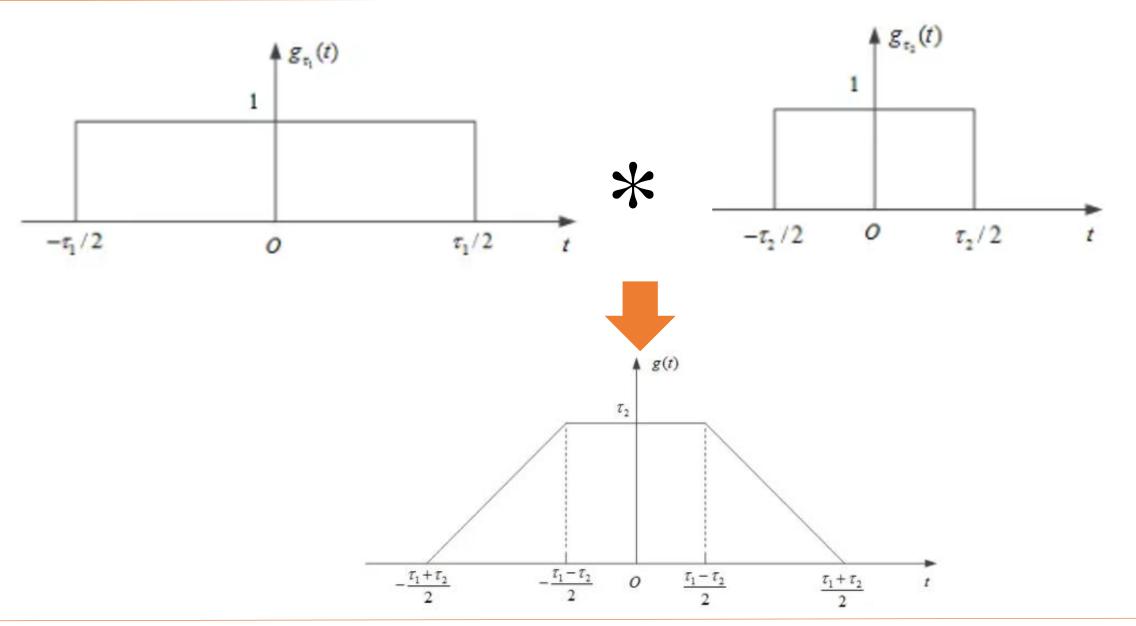
- $y(t) = r_T(t)^* r_T(t) = \frac{d}{dt} r_T(t)^* \int_{-\infty}^t r_T(\tau) d\tau$
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$$h_1(t + T/2)$$
 $-T$
 $-h_1(t - T/2)$
 T
 t

$$y(t) = [\delta(t+T/2) - \delta(t-T/2)] * h_{-1}(t)$$

= $h_{-1}(t+T/2) - h_{-1}(t-T/2)$







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System properties:

With memory or memoryless

$$y(n)=f(x(n))$$

Invertible

For a system $x \rightarrow y$, if $x1 \neq x2$, then $y1 \neq y2$

Causal

... up to that time n ...

Stable (BIBO)

either prove the system is stable, or find a specific counterexample

- With memory or memoryless
 - A linear, time-invariant, causal system is memoryless only

if
$$h[n] = K\delta[n]$$
 $h(t) = K\delta(t)$
 $y[n] = Kx[n]$ $y(t) = Kx(t)$

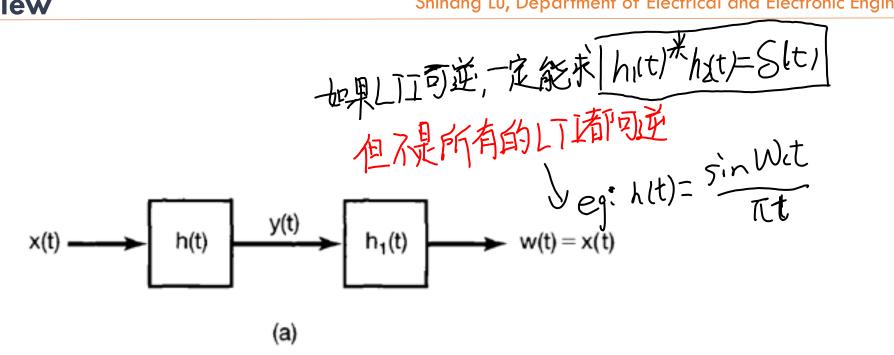
if k=1 further, they are identity systems

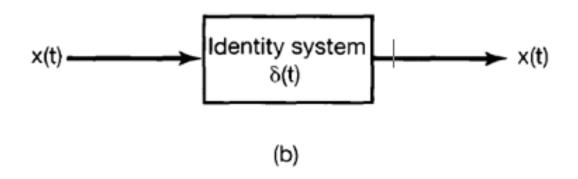
$$y[n] = x[n] = \sum_{k=-\infty}^{\infty} x[k] \delta[n-k] = x[n] * \delta[n]$$

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

Invertible

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Causal

Causality: CT LTI system is causal $\Leftrightarrow h(t) = 0$, at t < 0

 This is because that the input unit impulse function δ(t)=0 at t<0

As a result:

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

y(t) only depends on $x(\tau < t)$.

Stable (BIBO)

BIBO Stability: CT LTI system is stable $\leftrightarrow \int_{-\infty}^{+\infty} |h(\tau)| d\tau < \infty$

→ Sufficient condition:

For
$$|x(t)| \le x_{\text{max}} < \infty$$
.

Cauchy-Schwarz Inequation

$$\left|y(t)\right| = \left|\int_{-\infty}^{+\infty} x(\tau)h(t-\tau)d\tau\right| \le x_{\max}\left|\int_{-\infty}^{+\infty} h(t-\tau)d\tau\right| < \infty.$$

→ Necessary condition: Suppose
$$\int_{-\infty}^{+\infty} |h(\tau)| d\tau = \infty$$

Contradiction Case

Let
$$x(t) = h^*(-t)/|h^*(-t)|$$
, then $|x(t)| \equiv 1$ bounded

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

2.20. Evaluate the following integrals:

(a)
$$\int_{-\infty}^{\infty} u_0(t) \cos(t) dt$$

(b)
$$\int_0^5 \sin(2\pi t) \, \delta(t+3) \, dt = 0$$

(c)
$$\int_{-5}^{5} u_1(1-\tau)\cos(2\pi\tau) d\tau$$

$$u_{-k}(t) = \frac{t^{k-1}}{(k-1)!}u(t).$$

With this notation, $u_k(t)$ for k > 0 denotes the impulse response of a cascade of k differentiators, $u_0(t)$ is the impulse response of the identity system, and, for k < 0, $u_k(t)$ is the impulse response of a cascade of |k| integrators. Furthermore, since a differentiator is the inverse system of an integrator,

$$u(t) * u_1(t) = \delta(t),$$

or, in our alternative notation,

$$u_{-1}(t) * u_1(t) = u_0(t).$$
 (2.161)

2.20. (a)

$$\int_{-\infty}^{\infty} u_0(t) \cos(t) dt = \int_{-\infty}^{\infty} \delta(t) dt = 1$$

(b)

$$\int_0^5 \sin(2\pi t)\delta(t+3)dt = \sin(6\pi) = 0$$

(c) In order to evaluate the integral

$$\int_{-5}^5 u_1(1-\tau)\cos(2\pi\tau)d\tau,$$

consider the signal

$$x(t) = \cos(2\pi t)[u(t+5) - u(t-5)].$$

We know that

$$\frac{dx(t)}{dt} = u_1(t) * x(t) = \int_{-\infty}^{\infty} u_1(t-\tau)x(\tau)d\tau$$
$$= \int_{-5}^{5} u_1(t-\tau)\cos(2\pi\tau)d\tau$$

Now,

$$\frac{dx(t)}{dt}\Big|_{t=1} = \int_{-5}^{5} u_1(1-\tau)\cos(2\pi\tau)d\tau$$

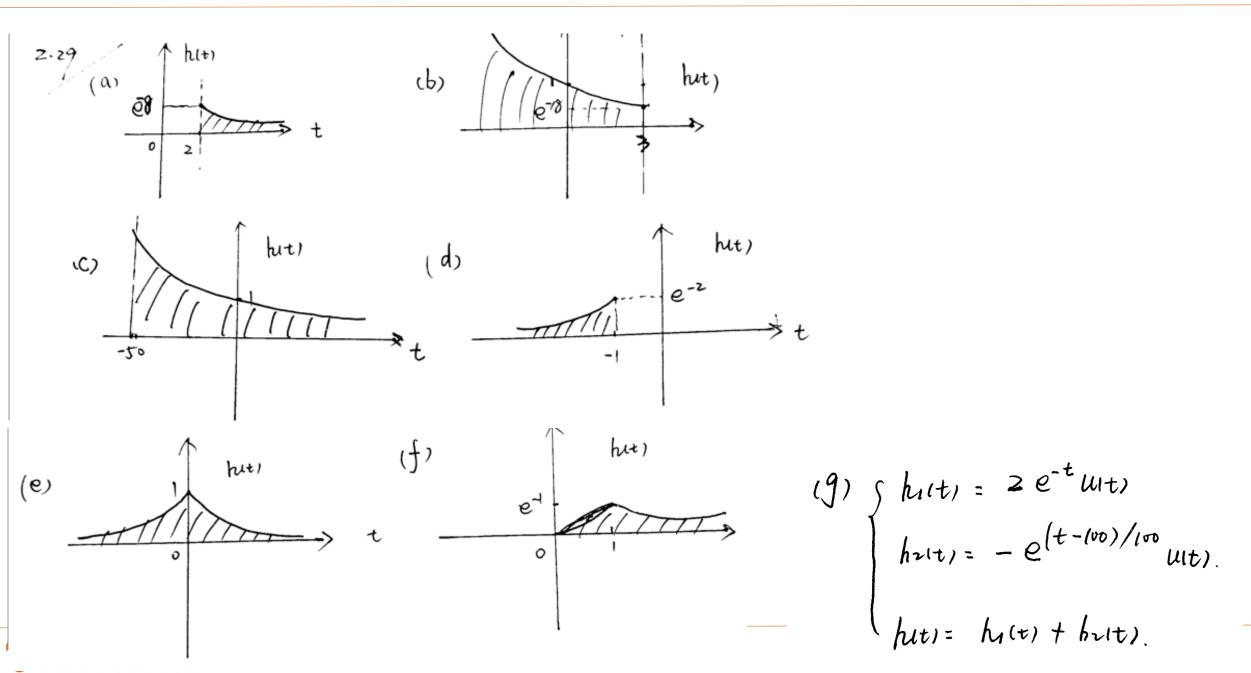
which is the desired integral. We now evaluate the value of the integral as

$$\left.\frac{dx(t)}{dt}\right|_{t=1}=\sin(2\pi t)|_{t=1}=0.$$

$$\frac{1-\tau=m,\ d\tau=-dm}{\tau=1-m} -\int_{6}^{-4} S'(m)\cos 2\pi(1-m) dm$$

$$= 0 + 0 \cdot \int_{-\kappa}^{6} \delta(m) dm = 0$$

- 2.29. The following are the impulse responses of continuous-time LTI systems. Determine whether each system is causal and/or stable. Justify your answers.
 - (a) $h(t) = e^{-4t}u(t-2)$
 - **(b)** $h(t) = e^{-6t}u(3-t)$
 - (c) $h(t) = e^{-2t}u(t+50)$
 - (d) $h(t) = e^{2t}u(-1-t)$
 - (a) Causal because h(t) = 0 for t < 0. Stable because $\int_{-\infty}^{\infty} |h(t)| dt = e^{-8}/4 < \infty$.
 - (b) Not causal because $h(t) \neq 0$ for t < 0. Unstable because $\int_{-\infty}^{\infty} |h(t)| = \infty$.
 - (c) Not causal because $h(t) \neq 0$ for t < 0. a Stable because $\int_{-\infty}^{\infty} |h(t)| dt = e^{100}/2 < \infty$.
 - (d) Not causal because $h(t) \neq 0$ for t < 0. Stable because $\int_{-\infty}^{\infty} |h(t)| dt = e^{-2}/2 < \infty$.



(e)
$$h(t) = e^{-6|t|}$$

(f)
$$h(t) = te^{-t}u(t)$$

(f)
$$h(t) = te^{-t}u(t)$$

(g) $h(t) = (2e^{-t} - e^{(t-100)/100})u(t)$

- (e) Not causal because $h(t) \neq 0$ for t < 0. Stable because $\int_{-\infty}^{\infty} |h(t)| dt = 1/3 < \infty$.
- (f) Causal because h(t) = 0 for t < 0. Stable because $\int_{-\infty}^{\infty} |h(t)| dt = 1 < \infty$.
- (g) Causal because h(t) = 0 for t < 0. Unstable because $\int_{-\infty}^{\infty} |h(t)| dt = \infty$.



2.40. (a) Consider an LTI system with input and output related through the equation

$$y(t) = \int_{-\infty}^{t} e^{-(t-\tau)} x(\tau - 2) d\tau. = \int_{-\infty}^{\infty} e^{-(t-\tau)} x(t-t) x(t-t) dt$$

What is the impulse response h(t) for this system? = $\chi(t-2)^{\frac{1}{k}} e^{-t} U(t)$

(b) Determine the response of the system when the input x(t) is as shown in Figure P2.40. $= \chi(t) + e^{-(t-2)} \chi(t-2)$

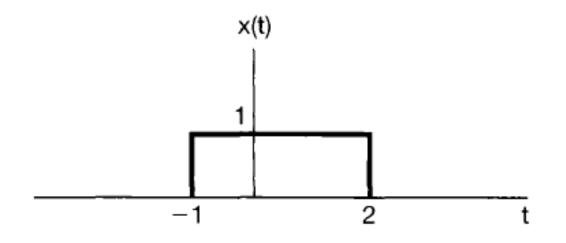


Figure P2.40

$$\frac{2.40}{4}$$
 (a) $y(t) = \int_{-\infty}^{t} e^{-(t-\tau)} \chi(\tau-z) d\tau$

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

b)
$$\chi_{(t)} = \chi_{(t+1)} - \chi_{(t+2)} = \chi_{(t)} \times (s_{(t+1)} - s_{(t+2)})$$

 $\therefore y_{(t)} = \chi_{(t)} \times (s_{(t+1)} - s_{(t+2)}) \times e^{-t}\chi_{(t)} \times s_{(t+2)}$
Note $e^{-at}\chi_{(t)} \times \chi_{(t)} = \chi_{(t)} \times e^{-t}\chi_{(t)} \times (s_{(t+1)} - s_{(t+2)})$
 $= \frac{1 - e^{-at}}{a}\chi_{(t)} = (1 - e^{-t})\chi_{(t+1)} \times (s_{(t+1)} - s_{(t+2)})$
 $= (1 - e^{-(t-1)})\chi_{(t+1)} - (1 - e^{-(t-k)})\chi_{(t+k)}$

- 2.43. One of the important properties of convolution, in both continuous and discrete time, is the associativity property. In this problem, we will check and illustrate this property.
 - (a) Prove the equality

$$[x(t) * h(t)] * g(t) = x(t) * [h(t) * g(t)]$$
 (P2.43–1)

by showing that both sides of eq. (P2.43-1) equal

$$\int_{-\infty}^{+\infty} \int_{-\infty}^{+\infty} x(\tau)h(\sigma)g(t-\tau-\sigma)\,d\tau\,d\sigma.$$

2.43. (a) We first have

$$[x(t) * h(t)] * g(t) = \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} x(\tau)h(\sigma' - \tau)g(t - \sigma')d\tau d\sigma'$$
$$= \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} x(\tau)h(\sigma)g(t - \sigma - \tau)d\tau d\sigma$$

Also,

$$x(t) * [h(t) * g(t)] = \int_{-\infty}^{\infty} \int_{-\infty}^{\infty} x(t - \sigma')h(\tau)g(\sigma' - \tau)d\sigma'd\tau$$

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

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

The equality is proved.

$$\begin{bmatrix}
\chi_{(t+)} * h_{it}
\end{bmatrix} * g_{(t+)} = \int_{-\infty}^{+\infty} \left(\int_{-\infty}^{+\infty} \chi_{(t+)} h_{i}(\delta'-\tau) d\tau \right) g_{(t-\delta')} d\delta'$$

$$= \int_{-\infty}^{+\infty} \chi_{(t+)} \cdot \left(\int_{-\infty}^{+\infty} h_{i}(\delta'-\tau) g_{(t-\delta')} d\delta' \right) d\tau$$

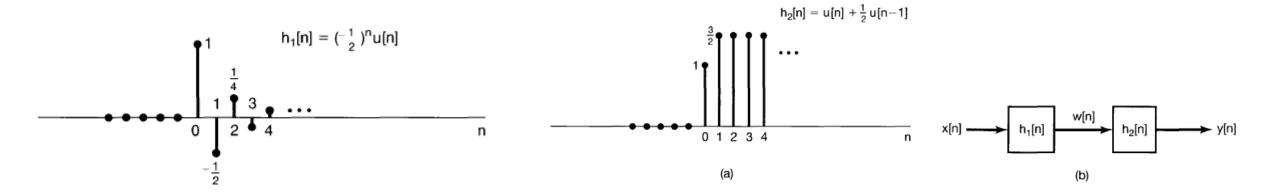
$$\delta' = \frac{1}{6} \int_{-\infty}^{+\infty} \chi_{(t+)} \cdot \left(\int_{-\infty}^{+\infty} h_{i}(\delta) g_{(t-\delta-\tau)} d\delta \right) d\tau$$

$$= \int_{-\infty}^{+\infty} \chi_{(t+)} h_{i}(\delta) g_{(t-\delta-\tau)} d\tau d\delta$$

$$= \int_{-\infty}^{+\infty} \chi_{(t+)} h_{i}(\delta) g_{(t-\delta-\tau)} d\tau d\delta$$

$$\begin{array}{l} \text{ (bit) } *\left[\text{ hit) } *g_{1t}\right] = \int_{-\infty}^{+\infty} \chi(t-\delta') \cdot \left(\int_{-\infty}^{+\infty} hi\tau) g(\delta'-\tau) d\tau\right) d\delta' \\ = \int_{-\infty}^{+\infty} hi\tau \cdot \left(\int_{-\infty}^{+\infty} \chi(t-\delta') \cdot g(\delta'-\tau) d\delta'\right) d\tau \\ \\ \frac{t-\sigma' = \delta \cdot d\delta' = -d\delta}{\delta' = t-\delta} \int_{-\infty}^{+\infty} hi\tau \cdot \left(\int_{-\infty}^{+\infty} \chi(\delta) g(t-\delta-\tau) d\delta\right) d\tau \\ = \int_{-\infty}^{+\infty} \chi(\delta) hi\tau \cdot g(t-\delta-\tau) d\tau d\delta \\ \\ \text{ (bit) } \text{ (b$$

(b) Consider two LTI systems with the unit sample responses $h_1[n]$ and $h_2[n]$ shown in Figure P2.43(a). These two systems are cascaded as shown in Figure P2.43(b). Let x[n] = u[n].



- (i) Compute y[n] by first computing $w[n] = x[n] * h_1[n]$ and then computing $y[n] = w[n] * h_2[n]$; that is, $y[n] = [x[n] * h_1[n]] * h_2[n]$.
- (ii) Now find y[n] by first convolving $h_1[n]$ and $h_2[n]$ to obtain $g[n] = h_1[n] * h_2[n]$ and then convolving x[n] with g[n] to obtain $y[n] = x[n] * [h_1[n] * h_2[n]]$.

The answers to (i) and (ii) should be identical, illustrating the associativity property of discrete-time convolution.



(b) (i) We first have

$$w[n] = u[n] * h_1[n] = \sum_{k=0}^{n} \left(-\frac{1}{2}\right)^k = \frac{2}{3} \left[1 - \left(-\frac{1}{2}\right)^{n+1}\right] u[n].$$

Now,

$$y[n] = w[n] * h_2[n] = (n+1)u[n].$$

(ii) We first have

$$g[n] = h_1[n] * h_2[n] = \sum_{k=0}^{n} \left(-\frac{1}{2}\right)^k + \frac{1}{2} \sum_{k=0}^{n-1} (-\frac{1}{2})^k = u[n]$$

Now,

$$y[n] = u[n] * g[n] = u[n] * u[n] = (n+1)u[n].$$

The same result was obtained in both parts (i) and (ii).

(c) Consider the cascade of two LTI systems as in Figure P2.43(b), where in this case

$$h_1[n] = \sin 8n$$

and

$$h_2[n] = a^n u[n], |a| < 1,$$

and where the input is

$$x[n] = \delta[n] - a\delta[n-1].$$

Determine the output y[n]. (*Hint:* The use of the associative and commutative properties of convolution should greatly facilitate the solution.)

(c) Note that

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

Also note that

$$x[n] * h_2[n] = \alpha^n u[n] - \alpha^n u[n-1] = \delta[n].$$

Therefore,

$$x[n] * h_1[n] * h_2[n] = \delta[n] * \sin 8n = \sin 8n$$
.

2.47. We are given a certain linear time-invariant system with impulse response $h_0(t)$. We are told that when the input is $x_0(t)$ the output is $y_0(t)$, which is sketched in Figure P2.47. We are then given the following set of inputs to linear time-invariant systems with the indicated impulse responses:

Input $x(t)$	Impulse response $h(t)$		
(a) $x(t) = 2x_0(t)$	$h(t) = h_0(t)$	(a) $y(t) = 2y_0(t)$.	
(b) $x(t) = x_0(t) - x_0(t-2)$	$h(t) = h_0(t)$	(b) $y(t) = y_0(t) - y_0(t-2)$.	
(c) $x(t) = x_0(t-2)$	$h(t) = h_0(t+1)$	(c) $y(t) = y_0(t-1)$.	
(d) $x(t) = x_0(-t)$	$h(t) = h_0(t)$	(d) Not enough information.	
(e) $x(t) = x_0(-t)$	$h(t) = h_0(-t)$	(e) $y(t) = y_0(-t)$.	
(f) $x(t) = x'_0(t)$	$h(t) = h_0'(t)$	(f) $y(t) = y_0''(t)$.	

[Here $x'_0(t)$ and $h'_0(t)$ denote the first derivatives of $x_0(t)$ and $h_0(t)$, respectively.]

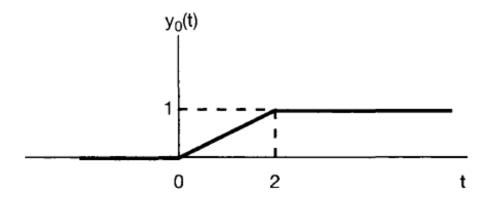
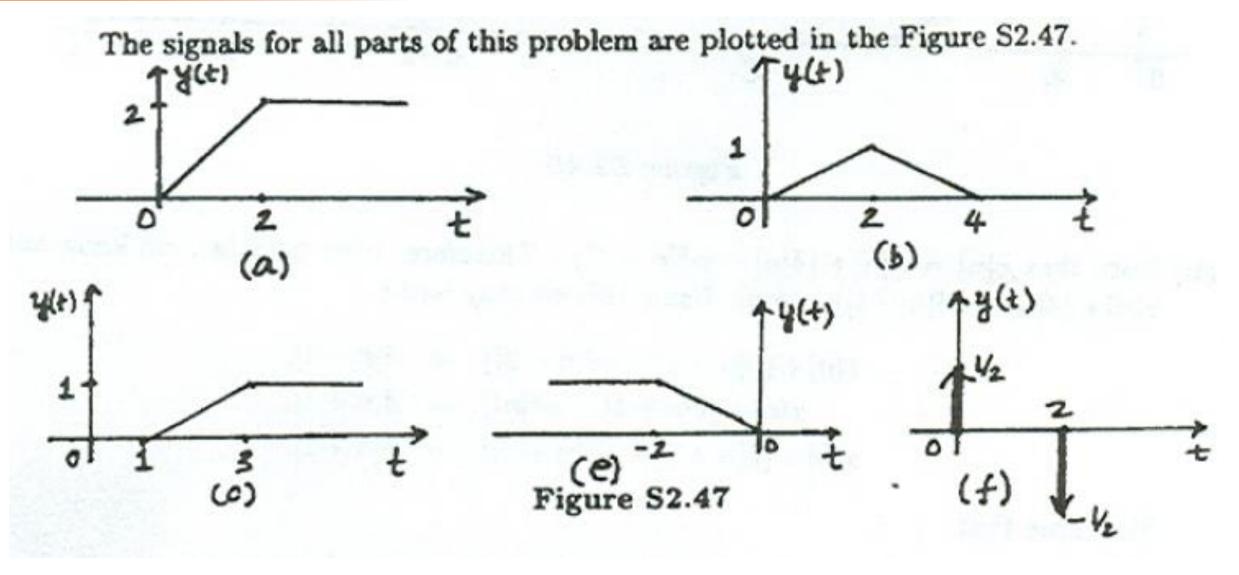


Figure P2.47





Thanks for Your Attendance

Q&A

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