Signals & Systems

Spring 2019

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Tutorial on Matlab

- Time & Location:
 - 2/25 (—) 15:30~17:00 EE2-143
 - 2/27 (三) 16:30~18:00 EE2-143
- What would be covered?
 - MATLAB安裝說明
 - 介紹MATLAB基本操作
 - MATLAB程式語法
 - 簡單訊號處理範例程式

TA Office Hours

- 星期一11:20~13:10 辜炳叡小助教 博理B1電機系K
- 星期二 13:00~14:00 林志皓小助教 博理B1電機系K
- 星期三 15:00~17:00 蘇峯廣小助教 博理B1電機系K
- 星期四 10:00~12:00 陳泓廷小助教 博理B1電機系K
- 星期五 16:40~18:00 許秉倫小助教 博理B1電機系K





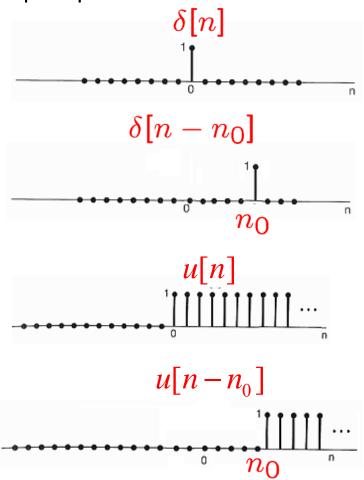


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1.4 The Unit Impulse and Unit Step Functions

- 1.4.1 The DT Unit Impulse and Unit Step Sequences
- Definitions
 - Unit impulse (or unit sample)

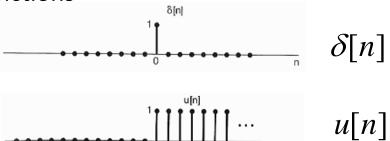
• Unit step



1.4 The Unit Impulse and Unit Step Functions (cont'd)

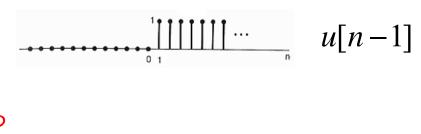
Relations between Impulse and Step Functions

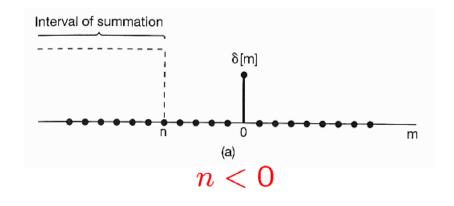
• First difference

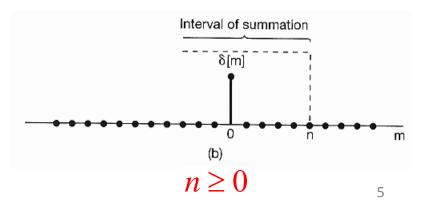


Running sum

$$u[n] = \sum_{m=-\infty}^{n} \delta[m] = \begin{cases} & \text{min} \\ & \text{o} \end{cases}$$



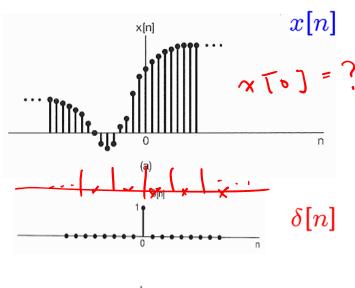




1.4 The Unit Impulse and Unit Step Functions (cont'd)

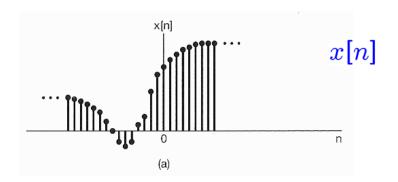
- Sampling (sifting) property
- For *x*[*n*]

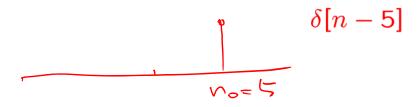
$$x[n]\delta[n] = x[0]\delta[n]$$

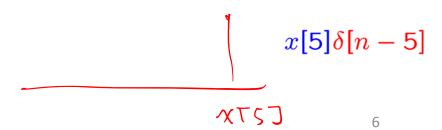




More generally,

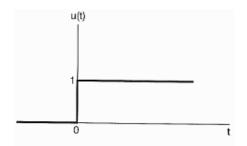






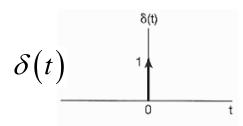
1.4 The Unit Impulse and Unit Step Functions

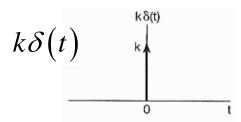
- 1.4.2 The CT Unit Impulse and Unit Step Sequences
- Definitions
 - Unit step function



• Unit impulse function

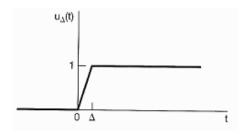
$$S(t) = \begin{cases} 1 & t = 0 \\ 0 & \text{otherwise} \end{cases}$$



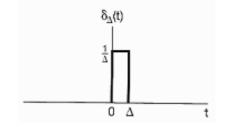


1.4 The Unit Impulse and Unit Step Functions

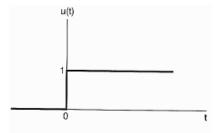
- 1.4.2 The CT Unit Impulse and Unit Step Sequences
- Approximation



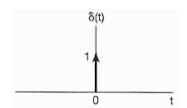
$$\delta_{\Delta}(t) = \frac{du_{\Delta}(t)}{dt}$$



$$u(t) = \lim_{\Delta \to 0} u_{\Delta}(t)$$



$$\delta(t) = \lim_{\Delta \to 0} \delta_{\Delta}(t)$$



1.4.2 The CT Unit Impulse and Unit Step Sequences (cont'd)

- Relations between Impulse and Step Functions
- First derivative

$$\delta(t) = \frac{du(t)}{dt}$$

Running integral

$$u(t) = \int_{-\infty}^{t} \delta(\tau) d\tau = \begin{cases} 0, & t < 0 \\ 1, & t > 0 \end{cases}$$

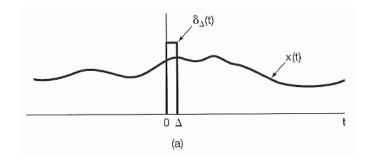
1.4.2 The CT Unit Impulse and Unit Step Sequences (cont'd)

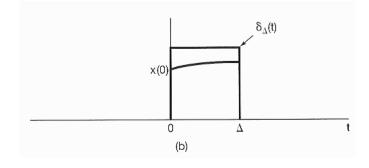
- Sampling (sifting) property
- For *x*(t)

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

More generally,

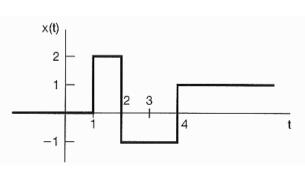
$$x(t)\delta(t-t_0) = x(t_0)\delta(t-t_0)$$



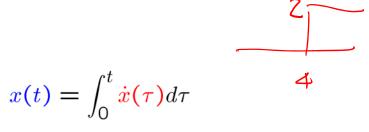


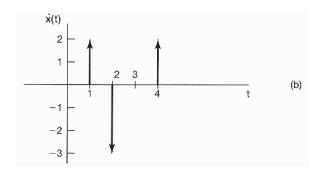
1.4.2 The CT Unit Impulse and Unit Step Sequences (cont'd)

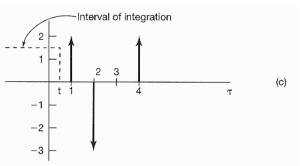
Example 1.7
 Express x(t) and x'(t) in terms of CT unit impulse/step functions.



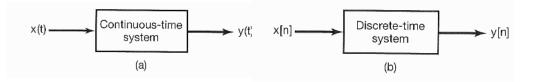
 $\chi(t) = 2N(t-1) - 3N(t-2) + 2N(t-4)$



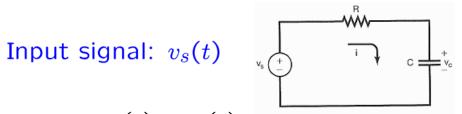




1.5 CT and DT Systems



- A system can be viewed as a process in which input signals are transformed into other signals (outputs).
- Example 1.8 RC circuit (a CT system)



Output signal: $v_c(t)$

$$i(t) = \frac{v_s(t) - v_c(t)}{R}$$

$$i(t) = C \frac{dv_c(t)}{dt}$$

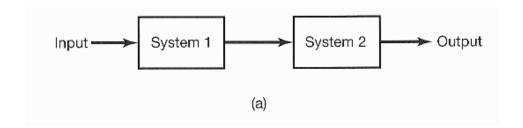
$$\Rightarrow \frac{v_s(t) - v_c(t)}{R} = C \frac{d}{dt} v_c(t)$$

$$\Rightarrow \frac{dv_c(t)}{dt} + \frac{1}{RC}v_c(t) = \frac{1}{RC}v_s(t)$$

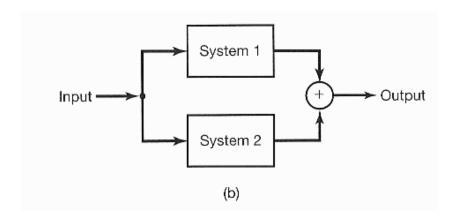
$$\Rightarrow \frac{dy(t)}{dt} + ay(t) = bx(t) \qquad a = b = \frac{1}{RC}$$

1.5.2 Interconnections of Systems

Series or cascade interconnection of 2 systems (e.g., receiver/amplifier)

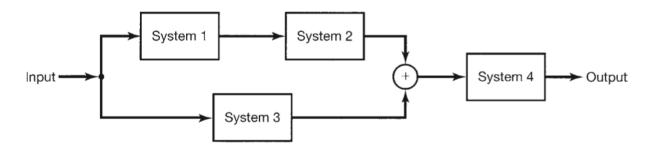


Parallel interconnection of 2 systems
 (e.g., audio systems with multi-microphones/speakers)

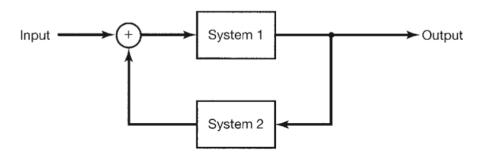


1.5.2 Interconnections of Systems

• Hybrid of series and cascade interconnections

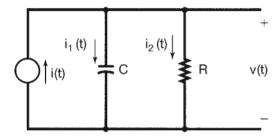


• Feedback interconnections (e.g., control systems, circuits, etc.)

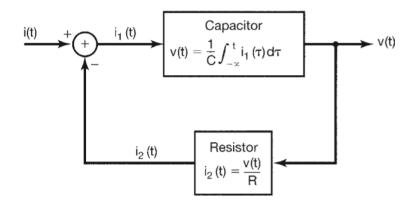


1.5.2 Interconnections of Systems

- An example of a feedback system in circuits
 - (a) Simple electrical circuit



(b) Block diagram in which the circuit is depicted as the feedback interconnection of two circuit elements



1.6 Basic System Properties

- Key Concepts
 - Memory and memoryless (1.6.1)
 - Invertibility (1.6.2)
 - Causaility (1.6.3)
 - Stability and BIBO stable (1.6.4)
 - Time invariance (1.6.5)
 - Linearity (additivity property for a linear system) (1.6.6)
 - Superposition property for a linear system
 - Incrementally linear system and zero-input response

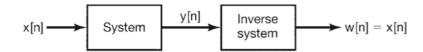
1.6.1 Systems with and without Memory

- CT
 - If y(t) is independent of $x(t+\tau)$ where $\tau \neq 0$, the systems is memoryless.
- DT
 - If y[n] is independent of x[n+k] where $k \neq 0$, the systems is memoryless.
- Example
 - Memoryless systems $y[n] = (2x[n] x[n]^2)^2$ y[n] = x[n] (identity) y(t) = x(t) (identity)
 - Systems with memory

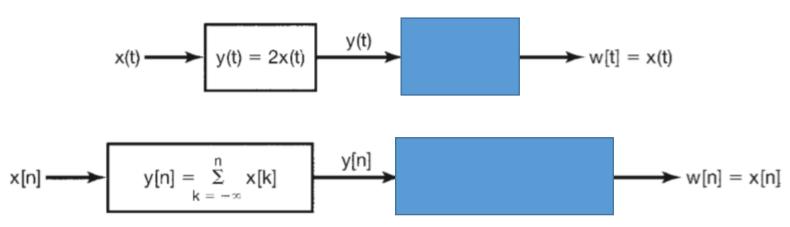
$$y[n] = \sum_{k=-\infty}^{n} x[k]$$
 (accumulator) $y(t) = \int_{-\infty}^{t} x(\tau) d\tau$ (integral) $y[n] = x[n-1]$ (delay)

1.6.2 Invertibility and Inverse Systems

• For a system, if there exits another system that can retrieve the input from the output, then the system is invertible.



- Examples
 - Is y(t) = 2x(t) invertible?
 - Is the summation operation reversible?
 - Is $y(t) = x(t)^2$ invertible?



1.6.3 Causality

- Causal systems
 - The present output (y(t) or y[n]) depends only on the input at the present time (x(t) or x[n]) & those in the past.
 - Future inputs do **NOT** affect the present output.
 - In a causal CT system y(t) is independent of $x(t + \tau)$ where $\tau > 0$.
 - In a causal DT system y[n] is independent of x[n+k] where k>0.

1.6.3 Causality (cont'd)

• Causal systems
$$y(t) = \int_{-\infty}^{t} x(\tau) d\tau$$
 $y[n] = x[n] - x[n-1]$

Circuit System and motion system are also causal systems, since the future input is impossible to affect the present output.

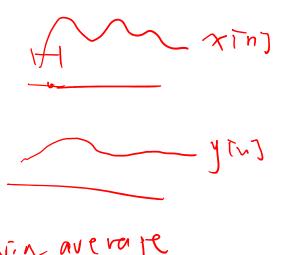


Non-causal systems

$$y[n] = x[n] - x[n+1]$$

$$y(t) = x(t+1)$$

$$y[n] = \frac{1}{2M+1} \sum_{k=-M}^{+M} x[n-k].$$



1.6.3 Causality (cont'd)

Example 1.12
 Are the following two systems causal and why?

(i)
$$y[n] = x[-n]$$

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

$$(i)$$
 $y(t) = x(t) \cdot \underline{y(t)}$

1.6.4 Stability

- Stable systems do not diverge for bounded inputs.
 - Input: x(t) or x[n]
 - Output: y(t) or y[n]
- Bounded-input bounded-output stable (BIBO stable)
 - Continuous case: $|y(t)| < \infty$ for all t if $|x(t)| < \infty$ for all t
 - Discrete case: $|y[n]| < \infty$ for all t, if $|x[n]| < \infty$ for all t
 - Example: Are the following systems BIBO and why?

$$y[n] = x[n]^2 \checkmark$$

y[n] = 1.01y[n-1] + x[n] (think about your bank account) \times

1.6.4 Stability (cont'd)

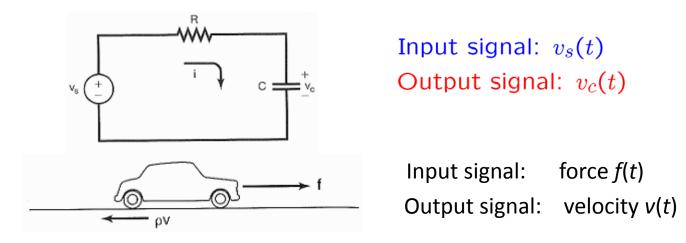
Example: Are the following systems BIBO and why?

(i)
$$y(t) = tx(t) \times$$

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

1.6.5 Time Invariance

- Time-invariant systems
 - Behavior & characteristics of a system are fixed over time.



• If R, C, m (mass of the vehicle), and ρ are fixed, then the above two systems are all time-invariant.

1.6.5 Time Invariance

- Time-invariant systems
 - Behavior & characteristics of a system are fixed over time.
 - For a time-invariant system, a time shift in the input signal results in an identical time shift in the output signal.

$$x[n] \to y[n] \iff x[n-n_0] \to y[n-n_0]$$
$$x(t) \to y(t) \iff x(t-t_0) \to y(t-t_0)$$

1.6.5 Time Invariance (cont'd)

- Examples 1.14 & 1.15
 - Is the following system time-invariant?

$$y(t) = \sin \left[x(t)\right]$$

$$x\chi(t) = x \cdot (t - t_0) \quad y_1(t) = \sin \left[x_1(t)\right]$$

$$x_2(t) = x_1(t - t_0) \quad (x_1(t)^2)(t) = \sin \left[x_2(t)\right] = \sin \left[x_1(t - t_0)\right]$$

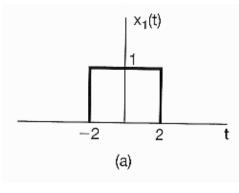
$$y_2(t) = y_1(t - t_0) \quad (x_1(t - t_0))$$
Is the following system time-invariant? And counter examples?

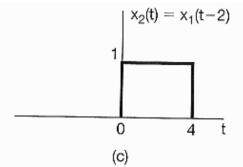
$$y[n] = nx[n]$$

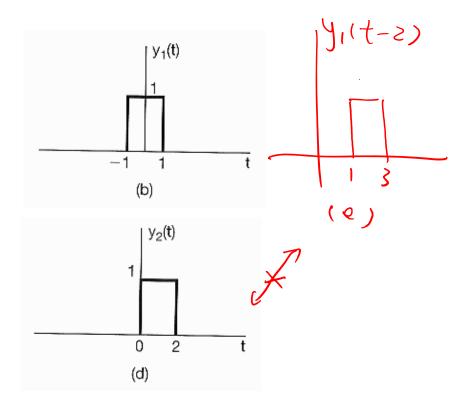
$$v \times Tv - v_0$$

1.6.5 Time Invariance (cont'd)

- Examples 1.16
 - Is the system y(t) = x(2t) time-invariant? (X) Can you give a quick guess to the answer?







1.6.6 Linearity

- Linear Systems
 - Take DT systems for an example. Suppose that $y_1[n]$ and $y_2[n]$ are the outputs of a system when the inputs are $x_1[n]$ and $x_2[n]$, respectively.
 - If we have
 - (1) $x_1[n] + x_2[n] \rightarrow y_1[n] + y_2[n]$ (additivity)
 - (1) $x_1[n] + x_2[n] \rightarrow y_1[n] + y_2[n]$ (additivity) (2) $ax_1[n] \rightarrow ay_1[n]$ (scaling or homogeneity) $G: and (x_1[n]) \rightarrow ay_1[n]$

Then, the system is linear.

- Superposition Property of Linear Systems
 - For a DT linex system:

$$x[n] = \sum_{k} a_k x_k[n] = a_1 x_1[n] + a_2 x_2[n] + \dots$$

$$\longrightarrow y[n] = \sum_{k} a_k y_k[n] = a_1 y_1[n] + a_2 y_2[n] + \dots$$
if $x_k[n] \to y_k[n]$

• For a CT linear system:

$$x(t) = \sum_{k} a_k x_k(t) = a_1 x_1(t) + a_2 x_2(t) + \cdots$$

$$\rightarrow y(t) = \sum_{k} a_k y_k(t) = a_1 y_1(t) + a_2 y_2(t) + \cdots$$
if $x_k(t) \rightarrow y_k(t)$

• Examples 1.18 & 1.19

• Is the system $y[n] = \Re\{x[n]\}$ linear? X

$$\chi tnj = \chi_{r}(r) + j \chi_{r}(r)$$

$$j \chi_{r}(r) = j \chi_{r}(r) - \chi_{r}(r)$$

- Example 1.20
 - Is the system y[n] = 2x[n] + 3 linear? Does it satisfy the "zero-in/zero-out" property of linear systems?

$$x Tu_1 = \alpha \gamma, Tu_1 + b \gamma Tu_1$$

$$y Tu_1 = z \alpha x_1 Tu_1 + z b \gamma Tu_1 + 3$$

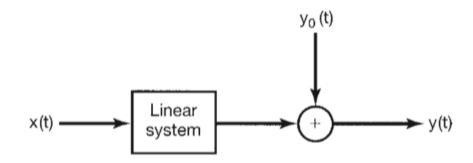
$$x$$

$$\alpha y_1 Tu_1 = z \alpha x_1 Tu_1 + 3q$$

$$b y_2 Tu_1 = z b \gamma_2 Tu_1 + 3q$$

Actually, the above system is incrementally linear...Why?

- Structure of an Incrementally Linear System
 - Incrementally linear system = linear system + zero-input response



 $y_0(t)$: zero-input response (the response when the input is x(t) = 0)

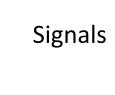
• Example 1.20 y[n] = 2x[n] + 3 (linear system + zero-input response)

$$\frac{y(n-1) = 2 x(n-1) + 3}{y(n) - y(n-1)} = \frac{2(x(n) - x(n-1))}{y(n)}$$

Chapter 1 Signals & Systems

- Sec. 1.1 Continuous-Time & Discrete-Time Signals
- Sec. 1.2 Transformations of the Independent Variable
- Sec. 1.3 Exponential & Sinusoidal Signals
- Sec. 1.4 The Unit Impulse & Unit Step Functions
- Sec. 1.5 Continuous-Time & Discrete-Time Systems
- Sec. 1.6 Basic System Properties
- HW #1 will be out soon!





Systems

Chapter 2 Linear Time Invariant Systems

- Sec. 2.1 Discrete-time LTI Systems: The Convolution Sum
- Sec. 2.2 Continuous-time LTI Systems: The Convolution Integral
- Sec. 2.3 Properties of Linear Time-invariant Systems
- Sec. 2.4 Causal LTI Systems Described by Differential and Difference Equations
- Sec. 2.5 Singularity Functions
- Sec. 2.6 LTI Systems in the Multiple Dimensional Case
- Sec. 2.7 Several Well-known LTI Systems
- Sec. 2.8 Summary

2.1 DT LTI Systems: The Convolution Sum

- Highlights
 - Definition of DT convolution
 - Unit impulse response
 - Any DT LTI system can be modeled by a DT convolution operation.
 - Any DT signals can be represented by a sum of impulses.

2.1.1 Representation of DT Signals in term of Impulses

Recall that, unit impulses are...

$$\mathcal{S}[n]=1$$
 when $n=0$, $\mathcal{S}[n]=0$ otherwise
$$n=0$$

1/

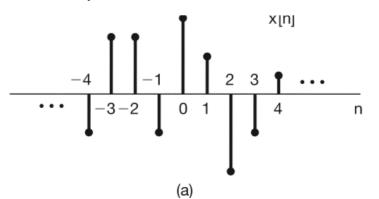
• Any DT signals can be represented by a sum of impulses.

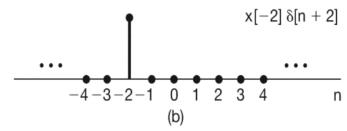
$$x[n] = \dots + x[-3]\delta[n+3] + x[-2]\delta[n+2] + x[-1]\delta[n+1] + x[0]\delta[n] + x[1]\delta[n-1] + x[2]\delta[n-2] + x[3]\delta[n-3] + \dots$$

$$x[n] = \sum_{k=0}^{+\infty} x[k]\delta[n-k].$$

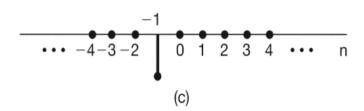
2.1.1 Representation of DT Signals in term of Impulses

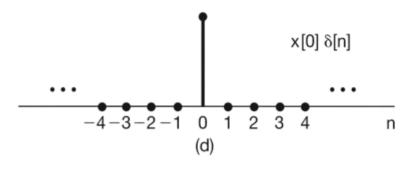
Examples

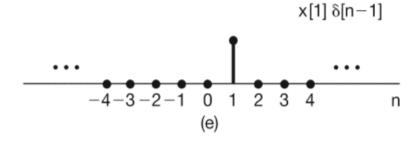




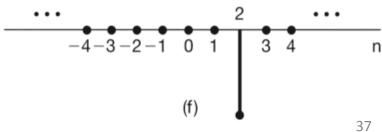








$$x[2] \delta[n-2]$$



2.1.2 The DT Unit Impulse Response and the Convolution Sum Representation of LTI Systems

For a DT signal, we can represent it as:

$$x[n] = \sum_{k=-\infty}^{+\infty} x[k] \delta[n-k].$$

• If a system is linear, then its output corresponding to x[n] can be expressed as:

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

where $h_k[n]$ is the system output with $\delta[n-k]$ as input.



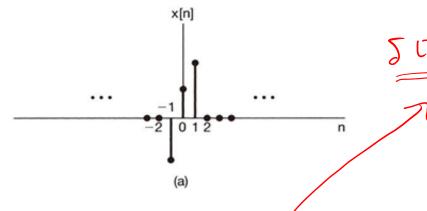
• Why?

Input

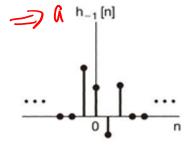
$x[n] = \sum_{k=-\infty}^{+\infty} x[k] \delta[n-k]$

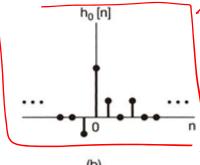
Output

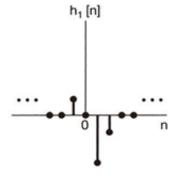
$$y[n] = \sum_{k=-\infty}^{+\infty} x[k] h_k[n] +$$



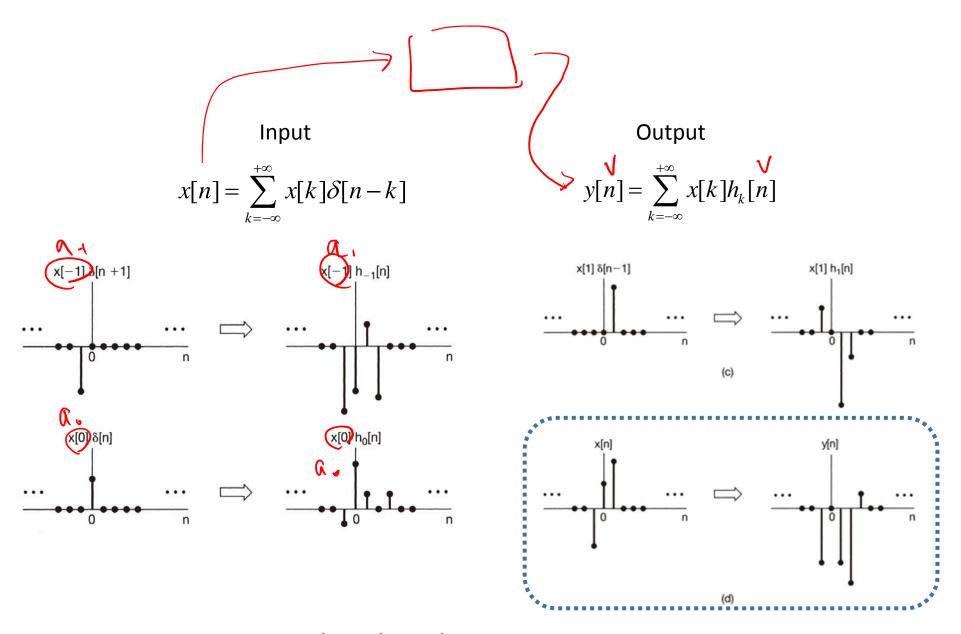








For a system that is linear but not time-invariant



For a system that is linear but not time-invariant

Input

Output

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

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

• If the system is time-invariant, then

$$h_k[n] = h_0[n-k] \checkmark$$

• Denote $h_0[n]$ by h[n], we have

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

This is the Discrete-Time Convolution.

• The convolution operator is typically denoted by *.

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

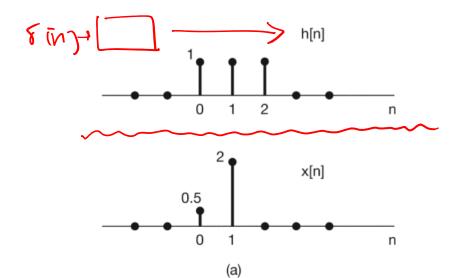
2.1 DT LTI Systems: The Convolution Sum

• Highlights

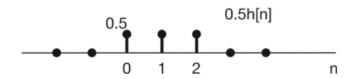
- Definition of DT convolution
- Unit impulse response
- Any DT LTI system can be modeled by a DT convolution operation.
- Any DT signals can be represented by a sum of impulses.

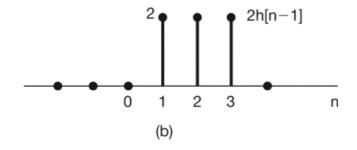
Consider an LTI system with impulse response h[n] and input x[n]. We have

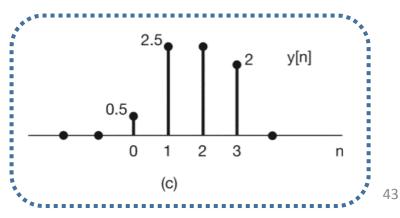
$$y[n] = x[n] * h[n] = x[0]h[n-0] + x[1]h[n-1] = 0.5h[n] + 2h[n-1].$$









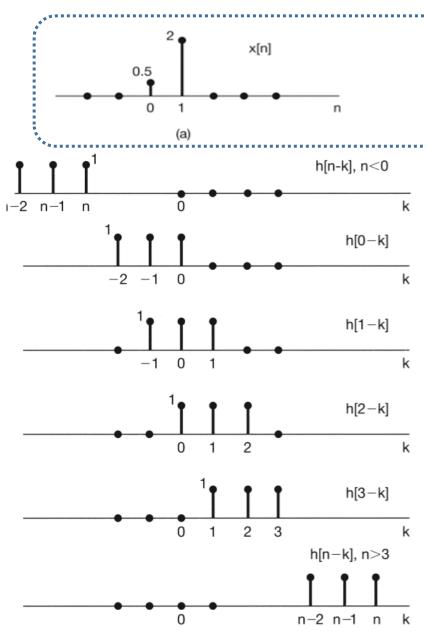


Same as Example 2.1 but from a different point of view...

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

That is, y[n] is the sum of the products of x[k] and h[n-k] over k.

Example 2.2 $y[n] = x[n] * h[n] = \sum_{k=-\infty}^{\infty} x[k]h[n-k]$



(b)

$$y[0] = \sum_{k=-\infty}^{\infty} x[k]h[0-k] = 0.5.$$

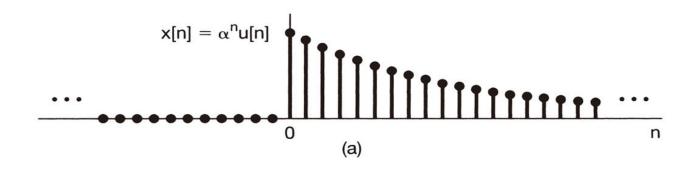
$$y[1] = \sum_{k=-\infty}^{\infty} x[k]h[1-k] = 0.5 + 2.0 = 2.5.$$

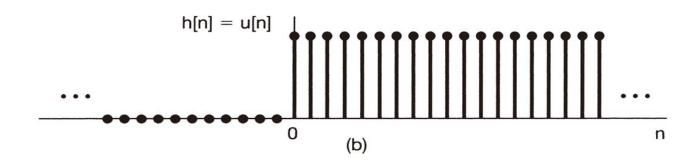
$$y[2] = \sum_{k=-\infty}^{\infty} x[k]h[2-k] = 0.5 + 2.0 = 2.5.$$

$$y[3] = \sum_{k=-\infty}^{\infty} x[k]h[3-k] = 2.0.$$

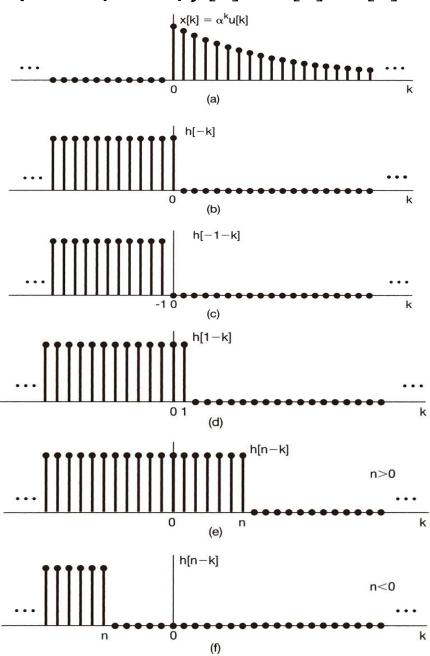
$$y[n] = 0$$
 otherwise

Example 2.3
$$x[n] = \alpha^n u[n],$$
 $h[n] = u[n],$



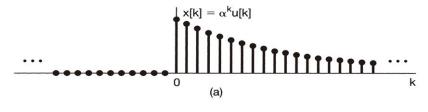


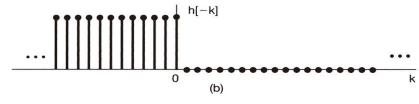
Example 2.3 (cont'd) $y[n] = x[n] * h[n] = \sum_{k=-\infty}^{\infty} x[k]h[n-k]$

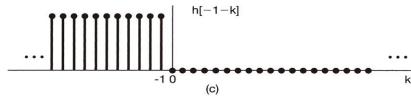


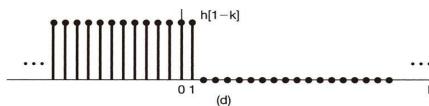
$$x[n] = \alpha^n u[n],$$
$$h[n] = u[n],$$

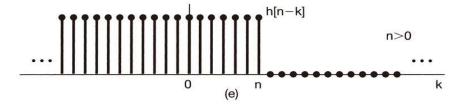
$$y[n] = x[n] * h[n] = \sum_{k=-\infty}^{\infty} x[k]h[n-k]$$

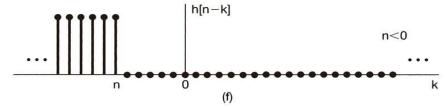












$$x[n] = \alpha^n u[n],$$
$$h[n] = u[n],$$

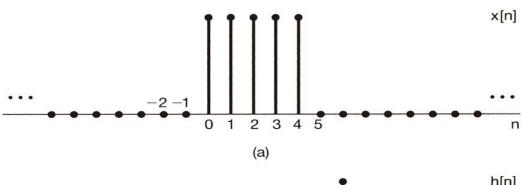
$$y[n] = x[n] * h[n] = \sum_{k=-\infty}^{\infty} x[k]h[n-k] = \sum_{k=0}^{n} \alpha^{k},$$

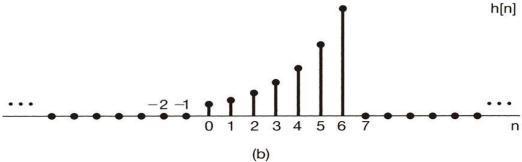
$$y[n] = \left(\frac{1-\alpha^{n+1}}{1-\alpha}\right)u[n].$$

$$x[n] = \begin{cases} 1, & 0 \le n \le 4 \\ 0, & otherwise \end{cases}$$

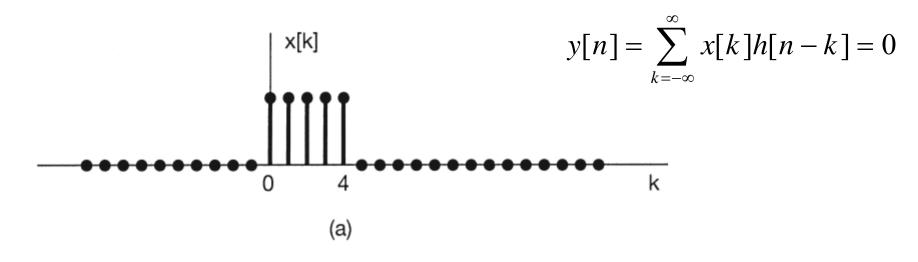
$$h[n] = \begin{cases} \alpha^n, & 0 \le n \le 6 \\ 0, & otherwise \end{cases}$$

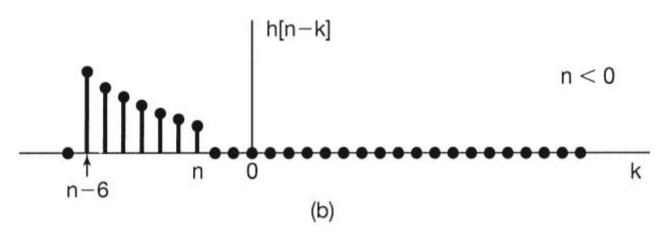
$$y[n] = x[n] * h[n] = \sum_{k=-\infty}^{\infty} x[k]h[n-k]$$





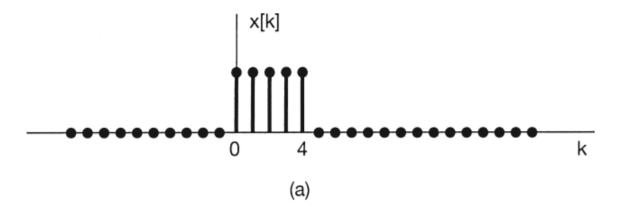
Interval 1: n < 0

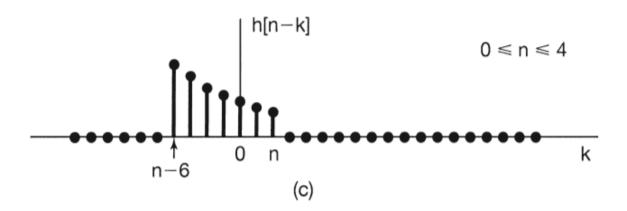




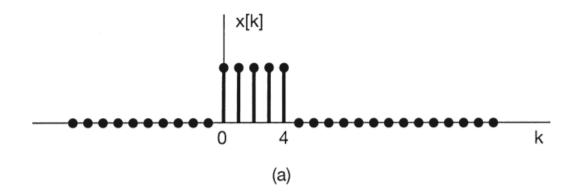
Interval 2:
$$0 \le n \le 4$$

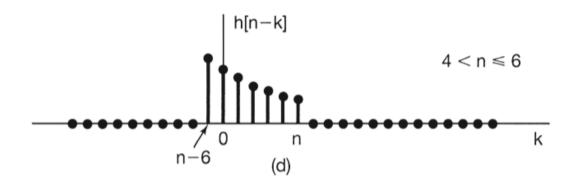
Interval 2:
$$0 \le n \le 4$$
 $y[n] = \sum_{r=0}^{n} \alpha^{r} = \frac{1 - \alpha^{n+1}}{1 - \alpha}$.



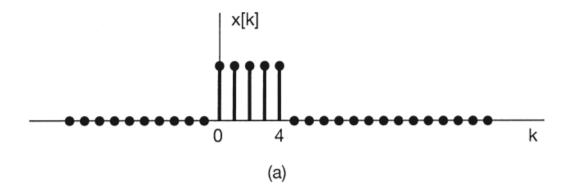


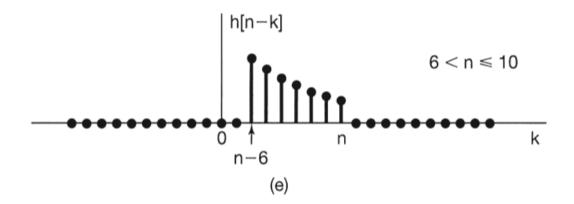
Interval 3:
$$4 < n \le 6$$
 $y[n] = \alpha^n \sum_{k=0}^4 (\alpha^{-1})^k = \frac{\alpha^{n-4} - \alpha^{n+1}}{1 - \alpha}$.





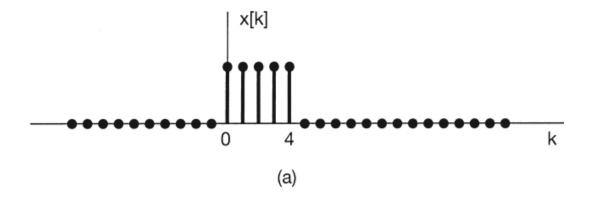
Interval 4:
$$6 < n \le 10$$
 $y[n] = \sum_{r=0}^{10-n} \alpha^{6-r} = \frac{\alpha^{n-4} - \alpha^7}{1 - \alpha}$.

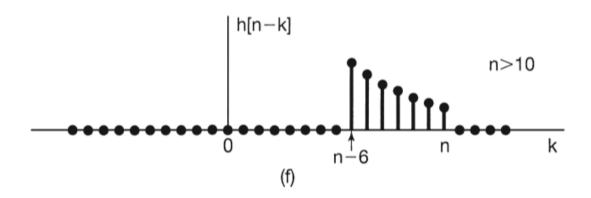




Interval 5: *n* > 10

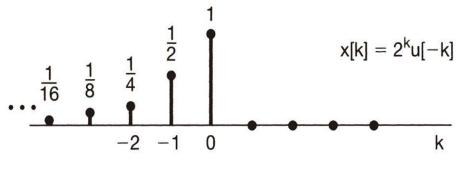
$$y[n] = \sum_{k=-\infty}^{\infty} x[k]h[n-k] = 0.$$





$$x[n] = 2^n u[-n], h[n] = u[n].$$

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

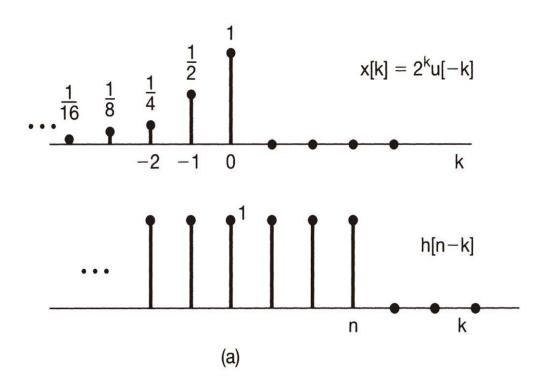


Interval 1: $n \ge 0$

$$y[n] = \sum_{k=-\infty}^{0} x[k]h[n-k] = \sum_{k=-\infty}^{0} 2^{k} = 2$$

$$x[n] = 2^n u[-n], h[n] = u[n].$$

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



Interval 2: *n* < 0

$$y[n] = \sum_{k=-\infty}^{n} 2^{k} = \sum_{l=-n}^{\infty} (\frac{1}{2})^{l} = \sum_{m=0}^{\infty} (\frac{1}{2})^{m-n}$$
$$= \left(\frac{1}{2}\right)^{-n} \sum_{m=0}^{\infty} (\frac{1}{2})^{m} = 2^{n} \cdot 2 = 2^{n+1}.$$

Chapter 2 Linear Time Invariant Systems

- Sec. 2.1 Discrete-time LTI Systems: The Convolution Sum
- Sec. 2.2 Continuous-time LTI Systems: The Convolution Integral
- Sec. 2.3 Properties of Linear Time-invariant Systems
- Sec. 2.4 Causal LTI Systems Described by Differential and Difference Equations
- Sec. 2.5 Singularity Functions
- Sec. 2.6 LTI Systems in the Multiple Dimensional Case
- Sec. 2.7 Several Well-known LTI Systems
- Sec. 2.8 Summary