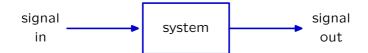
6.3000: Signal Processing

Convolution

- Unit Sample Signal and Unit Sample Response
- Discrete-Time Convolution
- Impulse Function and Impulse Response
- Continuous-Time Convolution

Last Time: The System Abstraction

Represent a **system** (physical, mathematical, or computational) by the way it transforms an **input signal** into an **output signal**.



Properties of Systems

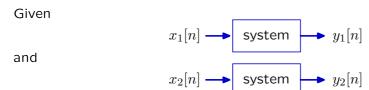
We will focus primarily on systems that have two important properties:

- linearity
- time invariance

Such systems are both prevalent and mathematically tractable.

Additivity

A system is additive if its **response to a sum** of signals is equal to the **sum of the responses** to each signal taken one at a time.



the system is additive if

$$x_1[n] + x_2[n] \longrightarrow$$
 system $\longrightarrow y_1[n] + y_2[n]$

for all possible inputs and all times n.

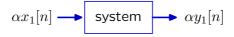
Homogeneity

A system is homogeneous if multiplying its input signal by a constant multiplies the output signal by the same constant.

Given

$$x_1[n] \longrightarrow$$
 system $\longrightarrow y_1[n]$

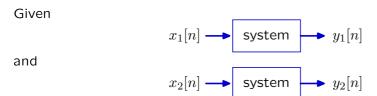
the system is homogeneous if



for all α and all possible inputs and all times n.

Linearity

A system is linear if its **response to a weighted sum** of input signals is equal to the **weighted sum of its responses** to each of the input signals.



the system is linear if

$$\alpha x_1[n] + \beta x_2[n] \longrightarrow \text{system} \longrightarrow \alpha y_1[n] + \beta y_2[n]$$

for all α and β and all possible inputs and all times n.

A system is linear if it is both additive and homogeneous.

Time-Invariance

A system is time-invariant if delaying the input signal simply delays the output signal by the same amount of time.

Given

$$x[n] \longrightarrow$$
 system $\longrightarrow y[n]$

the system is time invariant if

$$x[n-n_0] \longrightarrow$$
 system $\longrightarrow y[n-n_0]$

for all n_0 and for all possible inputs and all times n.

Linear Difference Equations with Constant Coefficients

If a discrete-time system can be described by a linear difference equation with constant coefficients, then the system is linear and time-invariant.

General form:

$$\sum_{l} c_l y[n-l] = \sum_{m} d_m x[n-m]$$

Such systems are easily shown to be linear and time-invariant.

Additivity: output of sum is sum of outputs

$$\sum_{l} c_l(y_1[n-l] + y_2[n-l]) = \sum_{m} d_m(x_1[n-m] + x_2[n-m])$$

Homogeneity: scaling an input scales its output

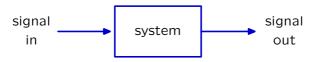
$$\sum_{l} c_{l}(\alpha y[n-l]) = \sum_{m} d_{m}(\alpha x[n-m])$$

Time invariance: delaying an input delays its output

$$\sum_{l} c_{l} y[(n-n_{0})-l] = \sum_{m} d_{m} x[(n-n_{0})-m]$$

Today: Representing a System by its Unit-Sample Response

Describe a **system** (physical, mathematical, or computational) by the way it transforms an **input signal** into an **output signal**.

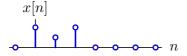


This abstraction is particularly powerful for **linear and time-invariant** systems, which are both **prevalent** and **mathematically tractable**.

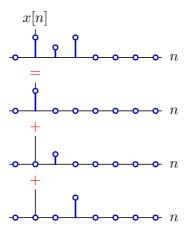
Three important representations for LTI systems:

- **Difference Equation:** algebraic **constraint** on samples
- Convolution: represent a system by its unit-sample response
- Filter: represent a system by its frequency response

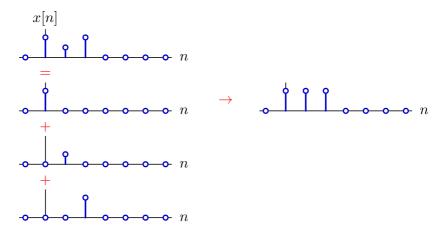
Break the input signal into additive parts and sum responses to the parts.



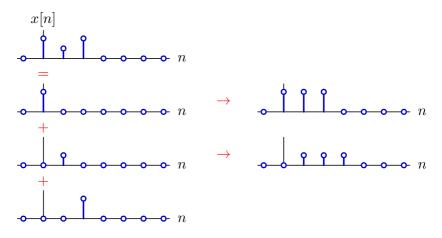
Break the input signal into additive parts.



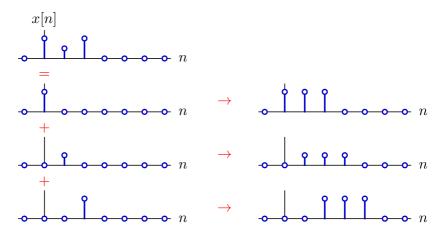
Find the response to each part.



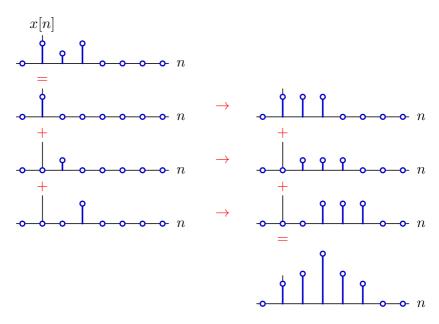
Find the response to each part.



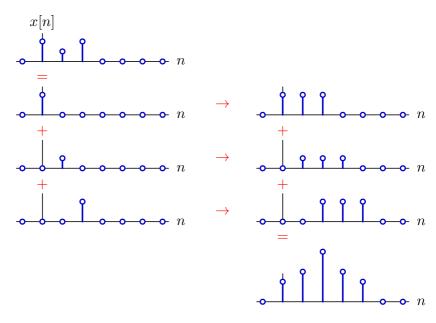
Find the response to each part.



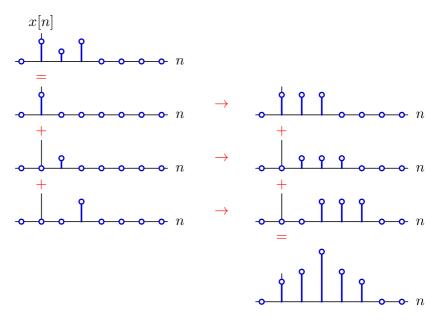
Add the responses to the parts.



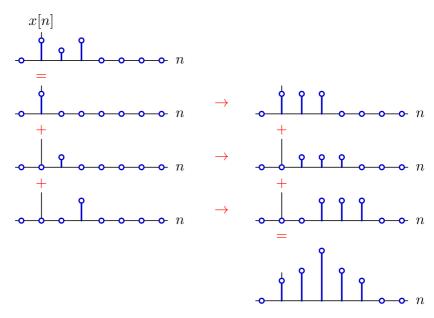
Superposition only works if the system is ${\bf additive}.$



Superposition is easy if system is also $homogeneous\ \mbox{and}\ time\mbox{-invariant}.$



Response to \mbox{any} input is determined by the system's response to $\delta[n].$



Unit-Sample Response and Convolution

If a system is linear and time-invariant (LTI), its input-output relation is **completely specified** by the system's unit-sample response h[n].

1. One can always find the unit-sample response of a system.

$$\delta[n] \longrightarrow LTI \longrightarrow h[n]$$

2. Time invariance implies that shifting the input simply shifts the output.

$$\delta[n-m] \longrightarrow h[n-m]$$

3. Homogeneity implies that scaling the input simply scales the output.

$$x[m]\delta[n-m]$$
 \longrightarrow LTI \longrightarrow $x[m]h[n-m]$

4. Additivity implies that the response to a sum is the sum of responses.

$$x[n] = \sum_{m=-\infty}^{\infty} x[m]\delta[n-m] \longrightarrow \text{LTI} \longrightarrow y[n] = \sum_{m=-\infty}^{\infty} x[m]h[n-m]$$

This rule for combining the input x[n] with the unit-sample response h[n] is called **convolution**.

Convolution

The response of an LTI system to an arbitrary input x[n] can be found by **convolving** that input with the unit-sample response h[n] of the system.

$$x[n] \longrightarrow \text{LTI} \longrightarrow y[n]$$

$$y[n] = \sum_{m=-\infty}^{\infty} x[m]h[n-m] \equiv (x*h)[n]$$

Notation

Convolution is represented with an asterisk.

$$\sum_{m=-\infty}^{\infty} x[m]h[n{-}m] \equiv (x * h)[n]$$

Notation

Convolution is represented with an asterisk.

$$\sum_{m=-\infty}^{\infty} x[m]h[n-m] \equiv (x * h)[n]$$

It is customary (but confusing) to abbreviate this notation:

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

x[n]*h[n] looks like an operation of samples; but it is not!

$$x[1] * h[1] \neq (x * h)[1]$$

Convolution operates on signals not samples.

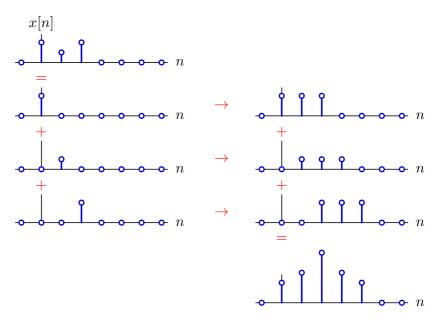
Unambiguous notation:

$$y = x * h$$
$$y[n] = \sum_{m=-\infty}^{\infty} x[m]h[n-m] \equiv (x * h)[n]$$

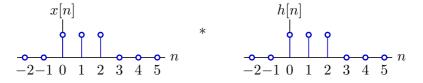
The symbols \boldsymbol{x} and \boldsymbol{h} represent DT signals.

Convolving x with h generates a new DT signal y = x * h.

Convolution as an application of superposition.

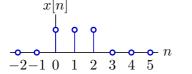


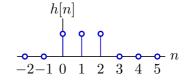
$$y[\mathbf{n}] = \sum_{m=-\infty}^{\infty} x[m]h[\mathbf{n} - m]$$



Focus on computing the n^{th} output sample: start with n=0.

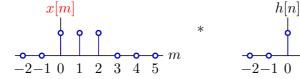
$$y[\mathbf{0}] = \sum_{m=0}^{\infty} x[m]h[\mathbf{0} - m]$$





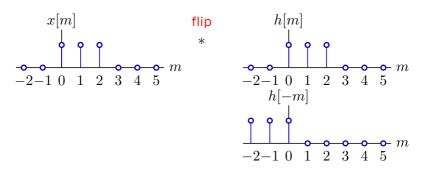
The sum is over x[m] (not x[n]).

$$y[0] = \sum_{m=-\infty}^{\infty} x[m]h[0-m]$$

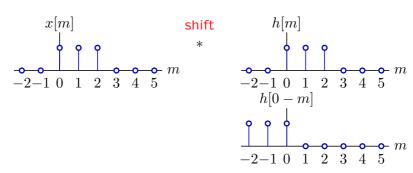


The sum is over x[m] and h[-m] (h[m] is **flipped**).

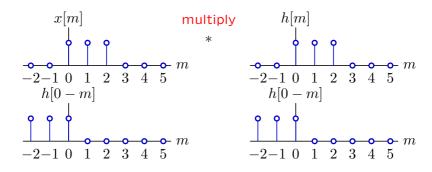
$$y[0] = \sum_{m=-\infty}^{\infty} x[m]h[0-m]$$



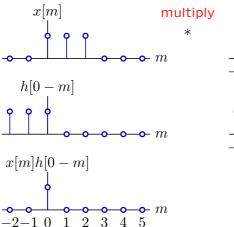
$$y[0] = \sum_{m=-\infty}^{\infty} x[m]h[0-m]$$

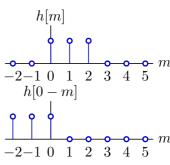


$$y[0] = \sum_{m=-\infty}^{\infty} x[m]h[0-m]$$

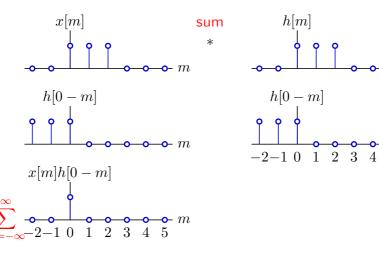


$$y[0] = \sum_{m=-\infty}^{\infty} x[m]h[0-m]$$

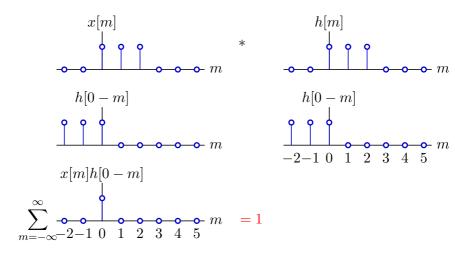




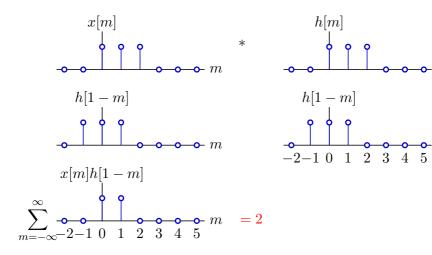
$$y[0] = \sum_{m=-\infty}^{\infty} x[m]h[0-m]$$



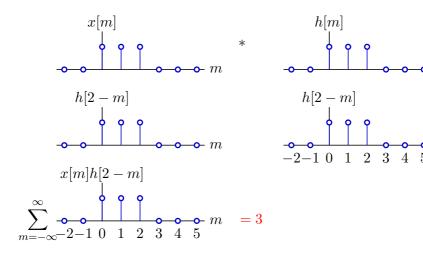
$$y[0] = \sum_{m=-\infty}^{\infty} x[m]h[0-m]$$



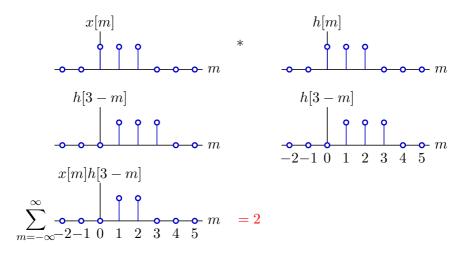
$$y[1] = \sum_{m=-\infty}^{\infty} x[m]h[1-m]$$



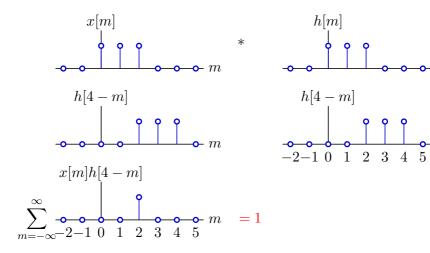
$$y[2] = \sum_{m=-\infty}^{\infty} x[m]h[2-m]$$



$$y[3] = \sum_{m=-\infty}^{\infty} x[m]h[3-m]$$



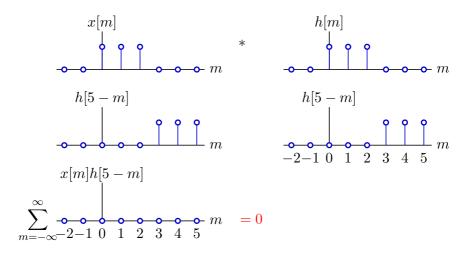
$$y[4] = \sum_{m=-\infty}^{\infty} x[m]h[4-m]$$



Structure of Convolution

Focus on computing the $n^{\rm th}$ output sample.

$$y[5] = \sum_{m=-\infty}^{\infty} x[m]h[5-m]$$





Which plot shows the result of the convolution above?



2.

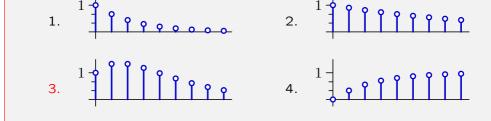


5. none of the above

Express mathematically:

$$\left(\left(\frac{2}{3} \right)^n u[n] \right) * \left(\left(\frac{2}{3} \right)^n u[n] \right) = \sum_{m=-\infty}^{\infty} \left(\left(\frac{2}{3} \right)^m u[m] \right) \times \left(\left(\frac{2}{3} \right)^{n-m} u[n-m] \right) \\
= \sum_{m=0}^n \left(\frac{2}{3} \right)^m \times \left(\frac{2}{3} \right)^{n-m} \\
= \sum_{m=0}^n \left(\frac{2}{3} \right)^m \times \left(\frac{2}{3} \right)^{n-m} \\
= \sum_{m=0}^n \left(\frac{2}{3} \right)^m \times \left(\frac{2}{3} \right)^n \sum_{m=0}^n 1 \\
= (n+1) \left(\frac{2}{3} \right)^n u[n] \\
= 1, \frac{4}{3}, \frac{4}{3}, \frac{32}{27}, \frac{80}{81}, \dots$$

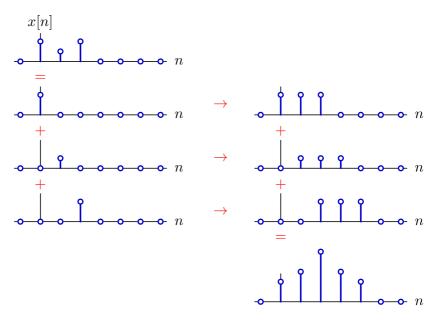
Which plot shows the result of the convolution above? 3

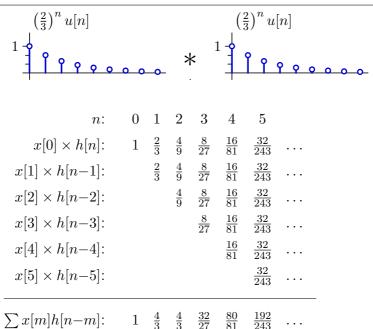


5. none of the above

Superposition

Superposition is often an easy way to implement convolution.





Unit-Sample Response

The unit-sample response is a **complete** description of a system.

$$\delta[n] \longrightarrow h[n]$$

It can be used to determine the response to **any** other input.



Given h[n] one can compute the response to any arbitrary input signal.

$$y[n] = (x*h)[n] \equiv \sum_{m=-\infty}^{\infty} x[m]h[n-m]$$

Continuous-Time Systems

Superposition and convolution are of equal importance for CT systems.

Linear Differential Equations with Constant Coefficients

If a continuous-time system can be described by a linear differential equation with constant coefficients, then the system is linear and time-invariant.

General form:

$$\sum_{l} c_{l} \frac{d^{l} y(t)}{dt^{l}} = \sum_{m} d_{m} \frac{d^{m} x(t)}{dt^{m}}$$

Such systems are easily shown to be linear and time-invariant.

Additivity: output of sum is sum of outputs

$$\sum_{l} c_{l} \left(\frac{d^{l} y_{1}(t)}{dt^{l}} + \frac{d^{l} y_{2}(t)}{dt^{l}} \right) = \sum_{m} d_{m} \left(\frac{d^{m} x_{1}(t)}{dt^{m}} + \frac{d^{m} x_{2}(t)}{dt^{m}} \right)$$

Homogeneity: scaling an input scales its output

$$\sum_{l} c_{l} \left(\alpha \frac{d^{l} y(t)}{dt^{l}} \right) = \sum_{m} d_{m} \left(\alpha \frac{d^{m} x(t)}{dt^{m}} \right)$$

Time invariance: delaying an input delays its output

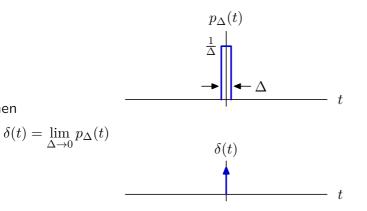
$$\sum_{l} c_{l} \frac{d^{l} y(t-\tau)}{dt^{l}} = \sum_{m} d_{m} \frac{d^{m} x(t-\tau)}{dt^{m}}$$

Then

A CT system is completely characterized by its **impulse response**, much as a DT system is completely characterized by its unit-sample response.

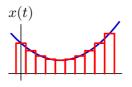
We have worked with the impulse (Dirac delta) function $\delta(t)$ previously. It's defined in a limit as follows.

Let $p_{\Delta}(t)$ represent a pulse of width Δ and height $\frac{1}{\Delta}$ so that its area is 1.



An arbitrary CT signal can be represented by an infinite sum of infinitesimal impulses (which define an integral).

Approximate an arbitrary signal x(t) (blue) as a sum of pulses $p_{\Delta}(t)$ (red).



$$x_{\Delta}(t) = \sum_{m=-\infty}^{\infty} x(m\Delta)p_{\Delta}(t - m\Delta)\Delta$$

and the limit of $x_{\Delta}(t)$ as $\Delta \to 0$ will approximate x(t).

$$\lim_{\Delta \to 0} x_{\Delta}(t) = \lim_{\Delta \to 0} \sum_{m = -\infty}^{\infty} x(m\Delta) p_{\Delta}(t - m\Delta) \Delta \to \int_{-\infty}^{\infty} x(\tau) \delta(t - \tau) d\tau$$

The result in CT is much like the result for DT:

$$x(t) = \int_{-\infty}^{\infty} x(\tau)\delta(t-\tau) d\tau \qquad x[n] = \sum_{m=-\infty}^{\infty} x[m]\delta(n-m)$$

If a system is linear and time-invariant (LTI), its input-output relation is **completely specified** by the system's impulse response h(t).

1. One can always find the impulse response of a system.

$$\delta(t) \longrightarrow \text{system} \longrightarrow h(t)$$

2. Time invariance implies that shifting the input simply shifts the output.

$$\delta(t-\tau)$$
 system $h(t-\tau)$

3. Homogeneity implies that scaling the input simply scales the output.

$$x(\tau)\delta(t-\tau)$$
 system $x(\tau)h(t-\tau)$

4. Additivity implies that the response to a sum is the sum of responses.

$$x(t) = \int_{-\infty}^{\infty} x(\tau) \delta(t-\tau) d\tau \longrightarrow \text{system} \longrightarrow y(t) = \int_{-\infty}^{\infty} x(\tau) h(t-\tau) d\tau$$

This rule for combining the input x(t) with the impulse response h(t) is called **convolution**.

The impulse response is a **complete** description of a system.

$$\delta(t)$$
 LTI $h(t)$

It can be used to determine the response to **any** other input.



Given h(t) one can compute the response to any arbitrary input signal.

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

Comparison of CT and DT Convolution

Convolution of CT signals is analogous to convolution of DT signals.

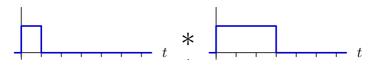
DT:
$$y[n] = (x * h)[n] = \sum_{m=-\infty}^{\infty} x[m]h[n-m]$$

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

Check Yourself Which plot shows the result of the convolution above?

5. none of the above

Which plot shows the result of the following convolution?



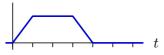
Start by flipping the first function about t = 0.

Multiply by the second function. No overlap $\rightarrow 0$.

As the flipped function slides right, the overlap increases linearly for first unit.

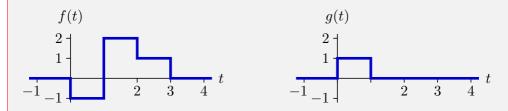
Then there is constant overlap for 2 units.

Then the overlap linearly decreases for the next unit till it is back to zero.



Check Yourself Which plot shows the result of the convolution above? 2

5. none of the above



For what value of t is (f*g)(t) greatest?

What is the maximum value of (f*g)(t)?

$$f(t) = \begin{array}{c} 2 \\ 1 \\ \hline \end{array}$$

$$g(t) = \begin{array}{c} 2 \\ \hline 1 \\ \hline 2 & 3 & 4 \end{array}$$

$$(f*g)(t) = \begin{array}{c} 2 \\ 1 \\ \hline \end{array} \begin{array}{c} 2 \\ 3 \\ 4 \end{array} \begin{array}{c} 1 \\ \hline \end{array} \begin{array}{c} 2 \\ 1 \\ \hline \end{array} \begin{array}{c} 2 \\ 3 \\ 4 \end{array} \begin{array}{c} 4 \\ \hline \end{array} \begin{array}{c} 2 \\ \hline \end{array} \begin{array}{c} 1 \\ \hline \end{array} \begin{array}{c} 2 \\ \hline \end{array} \begin{array}{c} 3 \\ \hline \end{array} \begin{array}{c} 4 \\ \hline \end{array} \begin{array}{c} 2 \\ \hline \end{array} \begin{array}{c} 3 \\ \hline \end{array} \begin{array}{c} 4 \\ \hline \end{array} \begin{array}{c} 2 \\ \hline \end{array} \begin{array}{c} 3 \\ \hline \end{array} \begin{array}{c} 4 \\ \hline \end{array} \begin{array}{c} 2 \\ \hline \end{array} \begin{array}{c} 3 \\ \hline \end{array} \begin{array}{c} 4 \\ \hline \end{array} \begin{array}{c} 2 \\ \hline \end{array} \begin{array}{c} 3 \\ \hline \end{array} \begin{array}{c} 4 \\ \hline \end{array} \begin{array}{c} 2 \\ \hline \end{array} \begin{array}{c} 3 \\ \hline \end{array} \begin{array}{c} 4 \\ \hline \end{array} \begin{array}{c} 2 \\ \hline \end{array} \begin{array}{c} 3 \\ \hline \end{array} \begin{array}{c} 4 \\ \hline \end{array} \begin{array}{c} 2 \\ \hline \end{array} \begin{array}{c} 3 \\ \hline \end{array} \begin{array}{c} 4 \\ \hline \end{array} \begin{array}{c} 2 \\ \hline \end{array} \begin{array}{c} 3 \\ \hline \end{array} \begin{array}{c} 4 \\ \hline \end{array} \begin{array}{c} 2 \\ \hline \end{array} \begin{array}{c} 3 \\ \hline \end{array} \begin{array}{c} 4 \\ \hline \end{array} \begin{array}{c} 2 \\ \hline \end{array} \begin{array}{c} 3 \\ \hline \end{array} \begin{array}{c} 4 \\ \hline \end{array} \begin{array}{c} 2 \\ \hline \end{array} \begin{array}{c} 3 \\ \hline \end{array} \begin{array}{c} 4 \\ \hline \end{array} \begin{array}{c} 2 \\ \hline \end{array} \begin{array}{c} 3 \\ \hline \end{array} \begin{array}{c} 4 \\ \hline \end{array} \begin{array}{c} 2 \\ \hline \end{array} \begin{array}{c} 3 \\ \hline \end{array} \begin{array}{c} 4 \\ \hline \end{array} \begin{array}{c} 2 \\ \hline \end{array} \begin{array}{c} 3 \\ \hline \end{array} \begin{array}{c} 4 \\ \hline \end{array} \begin{array}{c} 2 \\ \hline \end{array} \begin{array}{c} 3 \\ \hline \end{array} \begin{array}{c} 4 \\ \hline \end{array} \begin{array}{c} 2 \\ \hline \end{array} \begin{array}{c} 3 \\ \hline \end{array} \begin{array}{c} 4 \\ \hline \end{array} \begin{array}{c} 2 \\ \hline \end{array} \begin{array}{c} 3 \\ \hline \end{array} \begin{array}{c} 4 \\ \hline \end{array} \begin{array}{c} 2 \\ \hline \end{array} \begin{array}{c} 3 \\ \hline \end{array} \begin{array}{c} 4 \\ \hline \end{array} \begin{array}{c} 2 \\ \hline \end{array} \begin{array}{c} 3 \\ \hline \end{array} \begin{array}{c} 4 \\ \hline \end{array} \begin{array}{c} 2 \\ \hline \end{array} \begin{array}{c} 3 \\ \hline \end{array} \begin{array}{c} 4 \\ \hline \end{array} \begin{array}{c} 2 \\ \hline \end{array} \begin{array}{c} 3 \\ \hline \end{array} \begin{array}{c} 4 \\ \hline \end{array} \begin{array}{c} 2 \\ \hline \end{array} \begin{array}{c} 3 \\ \hline \end{array} \begin{array}{c} 4 \\ \hline \end{array} \begin{array}{c} 2 \\ \hline \end{array} \begin{array}{c} 3 \\ \hline \end{array} \begin{array}{c} 4 \\ \hline \end{array} \begin{array}{c} 2 \\ \hline \end{array} \begin{array}{c} 3 \\ \hline \end{array} \begin{array}{c} 4 \\ \hline \end{array} \begin{array}{c} 2 \\ \hline \end{array} \begin{array}{c} 3 \\ \hline \end{array} \begin{array}{c} 4 \\ \hline \end{array} \begin{array}{c} 2 \\ \hline \end{array} \begin{array}{c} 3 \\ \hline \end{array} \begin{array}{c} 4 \\ \hline \end{array} \begin{array}{c} 2 \\ \hline \end{array} \begin{array}{c} 2 \\ \hline \end{array} \begin{array}{c} 3 \\ \hline \end{array} \begin{array}{c} 4 \\ \hline \end{array} \begin{array}{c} 2 \\ \hline \end{array} \begin{array}{c} 3 \\ \hline \end{array} \begin{array}{c} 4 \\ \hline \end{array} \begin{array}{c} 2 \\ \hline \end{array} \begin{array}{c} 2 \\ \hline \end{array} \begin{array}{c} 3 \\ \hline \end{array} \begin{array}{c} 4 \\ \hline \end{array} \begin{array}{c} 2 \\ \hline \end{array} \begin{array}{c} 2 \\ \hline \end{array} \begin{array}{c} 3 \\ \hline \end{array} \begin{array}{c} 4 \\ \hline \end{array} \begin{array}{c} 2 \\ \hline \end{array} \begin{array}{c} 2 \\ \hline \end{array} \begin{array}{c} 3 \\ \hline \end{array} \begin{array}{c} 4 \\ \hline \end{array} \begin{array}{c} 2 \\ \hline \end{array} \begin{array}{c} 2 \\ \hline \end{array} \begin{array}{c} 3 \\ \hline \end{array} \begin{array}{c} 4 \\ \hline \end{array} \begin{array}{c} 2 \\ \hline \end{array} \begin{array}{$$

$$(f*g)(t) = \begin{array}{c} 2 \\ 1 \\ \hline \\ 2 & 3 & 4 \end{array} t = \begin{array}{c} 2 \\ 1 \\ \hline \\ 2 & 3 & 4 \end{array} t$$

The peak value is 2 and it occurs at t=2.

Properties of Convolution

Commutivity:

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

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

$$let \lambda = t - \tau$$

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

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

$$x(t) \longrightarrow h(t) \qquad (x*h)(t)$$

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

Properties of Convolution

Associativity.

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

$$\left((x*y)*z\right)(t) \equiv \int_{-\infty}^{\infty} \left(\int_{-\infty}^{\infty} x(\tau)y(\lambda-\tau) d\tau\right) z(t-\lambda) d\lambda$$

replace λ with $\lambda+\tau$:

$$((x*y)*z)(t) = \int_{-\infty}^{\infty} x(\tau) \left(\int_{-\infty}^{\infty} y(\lambda) z(t - \lambda - \tau) d\lambda \right) d\tau$$

$$= (x*(y*z))$$

$$x(t) \longrightarrow g(t) \qquad (x*g)(t) \longrightarrow (x*g)*h \end{pmatrix} (t)$$

$$x(t) \longrightarrow (g*h)(t) \longrightarrow (x*(g*h))(t)$$

Properties of Convolution

Distributivity over addition.

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

$$\left(x*(g+h)\right) = \int_{-\infty}^{\infty} x(\tau) \left(g(t-\tau) + h(t-\tau)\right) d\tau
= \int_{-\infty}^{\infty} x(\tau) g(t-\tau) d\tau + \int_{-\infty}^{\infty} x(\tau) h(t-\tau) d\tau
= (x*g)(t) + (x*h)(t)
x(t) \longrightarrow g(t) + h(t) \longrightarrow \left(x*(g+h)\right)(t)
x(t) \longrightarrow g(t) \longrightarrow \left(x*(g+h)(t)\right)$$

Match expressions on the left with functions on the right where

$$f(t) = e^{-t} u(t)$$

$$g(t) = e^{t} u(-t)$$

$$(f * f)(t)$$

$$g * g)(t)$$

$$(f * g)(t)$$

$$(g * f)(t)$$

$$E$$

$$t$$

$$t$$

$$t$$

$$t$$

$$t$$

$$t$$

$$t$$

CT Convolution

Let

$$f(t) = e^{-t} u(t)$$
$$g(t) = e^{t} u(-t)$$

Find (f*f)(t), (g*g)(t), (f*g)(t), and (g*f)(t).

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

The integrand is zero unless $\tau > 0$ and $t - \tau > 0$.

Therefore $0 < \tau < t$ and t > 0.

$$(f * f)(t) = e^{-t} \int_0^t d\tau \, u(t) = te^{-t} \, u(t)$$

Answer: D

CT Convolution

Let

$$f(t) = e^{-t} u(t)$$
$$g(t) = e^{t} u(-t)$$

Find (f*f)(t), (g*g)(t), (f*g)(t), and (g*f)(t).

Since
$$g(t) = f(-t)$$
,

$$(g*g)(t) = \int_{-\infty}^{\infty} g(\tau)g(t-\tau) d\tau = \int_{-\infty}^{\infty} f(-\tau)f(-t+\tau) d\tau$$

Now let $\lambda = -\tau$:

$$(g * g)(t) = \int_{-\infty}^{-\infty} f(\lambda)f(-t - \lambda) (-d\lambda)$$
$$= \int_{-\infty}^{\infty} f(\lambda)f(-t - \lambda) d\lambda$$
$$= (f * f)(-t)$$

Answer: E

CT Convolution

Let

$$f(t) = e^{-t} u(t)$$
$$g(t) = e^{t} u(-t)$$

Find (f * f)(t), (g * g)(t), (f * g)(t), and (g * f)(t).

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

The integrand is zero unless $\tau > 0$ and $\tau > t$. Therefore $\tau > \max(0, t)$.

$$\begin{split} (f*g)(t) &= \begin{cases} e^t \int_0^\infty e^{-2\tau} \, d\tau = \frac{1}{2} e^t & \text{if } t < 0 \\ e^t \int_t^\infty e^{-2\tau} \, d\tau = \frac{1}{2} e^{-t} & \text{if } t > 0 \end{cases} \\ &= \frac{1}{2} e^{-|t|} \\ &= (g*f)(t) \quad \text{since convolution is commutative} \end{split}$$

Answer: C

Match expressions on the left with functions on the right where

$$f(t) = e^{-t} u(t)$$

$$g(t) = e^{t} u(-t)$$

$$(f * f)(t) \qquad D$$

$$(g * g)(t) \qquad E$$

$$(f * g)(t) \qquad C$$

$$(g * f)(t) \qquad C$$

$$E$$

$$t$$

Summary

The response of a discrete-time, LTI system to an input x[n] can be computed by convolving the input with the system's **unit sample response**.

$$x[n] \longrightarrow \text{LTI} \longrightarrow y[n]$$

$$y[n] = \sum_{m=-\infty}^{\infty} x[m]h[n-m] \equiv (x*h)[n]$$

The response of a continuous-time, LTI system to an input x(t) can be computed by convolving the input with the system's **impulse response**.

$$x(t) \longrightarrow \text{LTI} \longrightarrow y(t)$$

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

Convolution allows us to represent a system by a single signal!