

ELEC 2100 Review

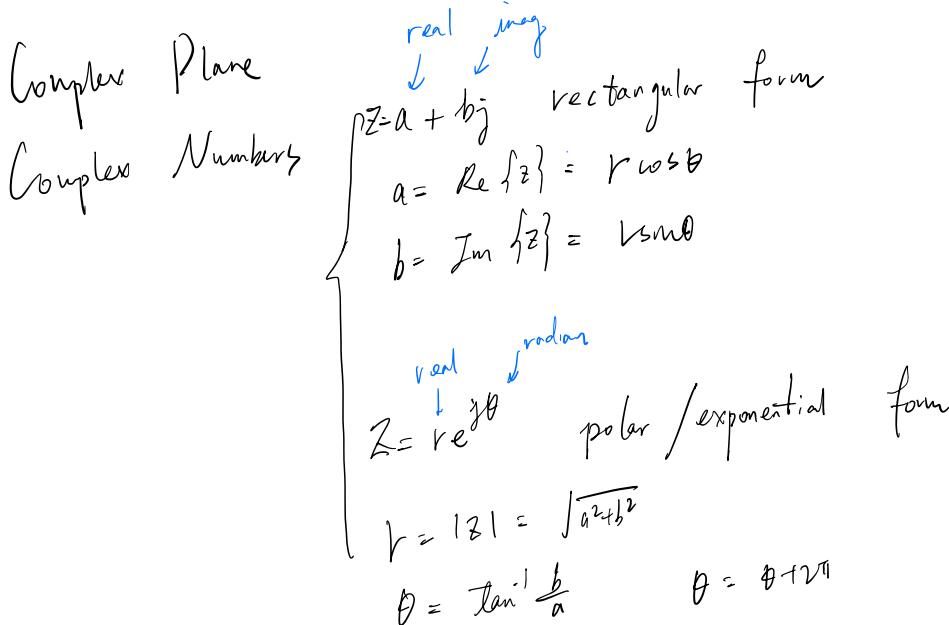
L1

$$CT: x(t)$$

$$DT: x[n]$$

$$\alpha_1, \alpha_2 = \frac{-b \pm \sqrt{b^2 - 4ac}}{2a}$$

$$e^{j\theta} = \cos \theta + j \sin \theta$$



Addition / Multiplication / Division --

$$\text{Conjugate: } z^* = a - bj = re^{-j\theta}$$

Properties:

Complex Conjugate - Properties

1. Adding a complex number with its conjugate produces 2 times the real part. In other words, the real part is the half sum of the conjugate pair.

$$z + z^* = 2a = 2\operatorname{Re}\{z\} \text{ or } \operatorname{Re}\{z\} = (z + z^*)/2$$

2. Subtracting a complex number by its conjugate produces $2j$ times the imaginary part

$$z - z^* = 2bj = 2j\operatorname{Im}\{z\} \text{ or } \operatorname{Im}\{z\} = (z - z^*)/2j$$

3. Multiplying a complex number with its conjugate produces its magnitude square

$$zz^* = (a + bj)(a - bj) = a^2 - (bj)^2 = a^2 + b^2 = r e^{j\theta} r e^{-j\theta} = r^2$$

$$\text{or } |z| = (zz^*)^{1/2}$$

Complex Conjugate - Properties

4. Conjugate of a sum is the sum of the conjugates and conjugate of a product is the product of the conjugates. That is, for a set of complex numbers z_i 's:

$$(\sum z_i)^* = \sum z_i^* ; (\prod z_i)^* = \prod z_i^*$$

Sigma notation for a sum Pi notation for a product

5. To conjugate an exponential, we conjugate both the base and the exponent:

$$(z_1^{z_2})^* = (z_1^*)^{z_2^*}$$

In ELEC2100, the base z_1 is typically real; hence we only need to worry about conjugating the exponent:

$$(r_1^{z_2})^* = r_1^{z_2^*} \text{ where } r_1 \text{ is real}$$

Try proving properties 4 and 5 yourself!

L2

Multiply signal by constant
 Adding signals: Straight + Straight = Straight

3a. **Time Shifting** $[n-n_0]$ delay $[n+n_0]$ lead $n \gg 0$

3b. **Time Reflection/Reversal**

3c. **Time Scaling** $|\alpha| > 1$ compression $|\alpha| < 1$ expand $\alpha < 0$ reversal.

Shift first then do other

Even: $x(-t) = x(t)$
 Odd: $x(-t) = -x(t)$ equal to zero at $t=0$

Decomposition of Signal into Even and Odd Parts

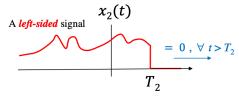
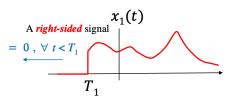
- Any signal can be viewed as the sum of an even part and an odd part:
- $$x(t) = x_{even}(t) + x_{odd}(t) = Ev\{x(t)\} + Od\{x(t)\}$$
- We can find the even and odd parts by the **half-sum** and **half-difference** of $x(t)$ and its time-reversed signal $x(-t)$

$$x_{even}(t) = \frac{x(t) + x(-t)}{2} \quad \text{half-sum}$$

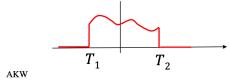
$$x_{odd}(t) = \frac{x(t) - x(-t)}{2} \quad \text{half-difference}$$

3. Right-Sided and Left-Sided Signals

- A signal is **right-sided** if there is a time T_1 for which $x(t) = 0, \forall t < T_1$;
 signal with **initial rest**.
for all
- A signal is **left-sided** if there is a time T_2 for which $x(t) = 0, \forall t > T_2$;
 signal with **final rest**.



- A finite duration signal is both right-sided and left-sided.



Periodic Signal

Poisson Sum
$$x(t) = \sum_{k=-\infty}^{\infty} x(t - kT)$$

at e

$$x(t) = \cos(\omega t + \phi)$$

↑ angular freq ↑ offset/phase

$$f = \frac{\omega}{2\pi} \rightarrow \cos(2\pi f t + \phi)$$

$$T = \frac{1}{f} = \frac{2\pi}{\omega}$$

Sine, Cosine, and Derivative

- The sine function is the same as cosine except for a 90° phase lag ($\phi = -\frac{\pi}{2}$).

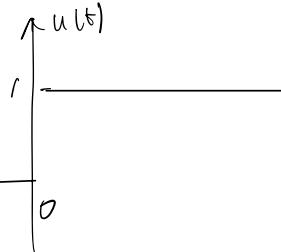
$$\sin(\omega t) = \cos(\omega t - \pi/2)$$

- The derivative of a sinusoid is also a sinusoid at the same frequency, but there is a multiplication by the angular frequency and a phase advance of 90° :

$$\frac{d \cos(\omega t)}{dt} = -\omega \sin(\omega t) = -\omega \cos(\omega t - \pi/2) = \omega \cos(\omega t + \pi/2)$$

$$\frac{d \sin(\omega t)}{dt} = \omega \cos(\omega t) = \omega \sin(\omega t + \pi/2)$$

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



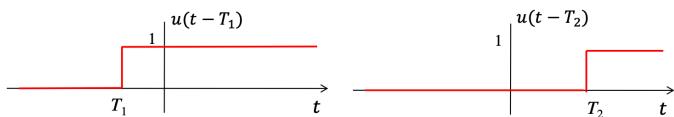
Window/Rectangular Signal as Difference of Unit Steps

A window/rectangular signal is equal to 1 in the time interval (T_1, T_2) and is equal to 0 otherwise.

$$w(t) = \begin{cases} 1, & T_1 < t < T_2 \\ 0 & \text{otherwise} \end{cases}$$

We can represent the above window as the difference of two shifted unit steps:

$$w(t) = u(t - T_1) - u(t - T_2)$$



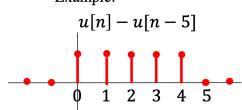
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DT u[n] & δ[n]

$$u[n] = \begin{cases} 0 & n < 0 \\ 1 & n \geq 0 \end{cases}$$

DT window $u[n] - u[n-N] = \begin{cases} 0 & n < 0; n \geq N \\ 1 & 0 \leq n \leq N-1 \end{cases}$

Example:



Note that while in the CT case $u(t) - u(t-T)$ is a window from 0 to T , $u[n] - u[n-N]$ is a DT window from 0 to $N-1$.

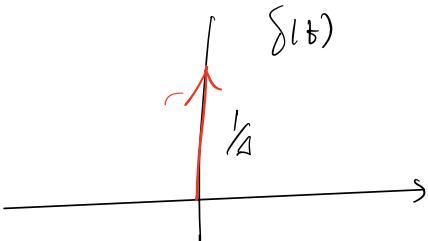
$$\delta[n] = \begin{cases} 0 & n \neq 0 \\ 1 & n=0 \end{cases}$$

• $\delta[n]$ Unit impulse/delta function

CT δ(t)

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

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



Mathematical Properties of the Impulse Signal

1. Zero everywhere else, infinite at $t = 0$:

$$\delta(t) = 0 \quad \forall t \neq 0$$

$$\lim_{t \rightarrow 0} \delta(t) = +\infty$$

2. Unit total area:

The total area under the $\delta(t)$ function is 1:

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

3. Integral is the unit step:

$$u(t) \text{ is the first integral of } \delta(t)$$

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

Alternate notations for first integral:

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

$$y(t) = \int x(t)$$

$$y(t) = x^{(-1)}(t)$$

4. Scaled impulse $k\delta(t)$ has total area k .

Clearly $\int_{-\infty}^{\infty} k\delta(t)dt = k \int_{-\infty}^{\infty} \delta(t)dt = k$

We label a scaled impulse by its area as shown previously:

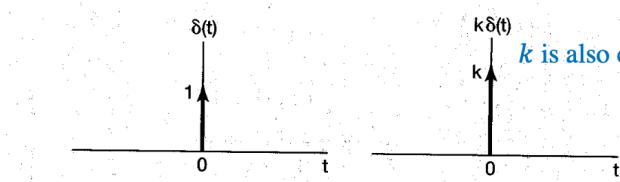


Figure 1.35 Continuous-time unit impulse.

Figure 1.36 Scaled impulse.

Integrating a scaled impulse $k\delta(t)$ gives $ku(t)$:

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

$$\begin{aligned} x(t)\delta(t) &= x(0)\delta(t) \\ x(t)\delta(t-t_0) &= x(t_0)\delta(t-t_0) \\ \int_{-\infty}^t x(t)\delta(t-t_0) dt &= x(t_0) \\ \int_{-\infty}^t |\delta(t)|^2 dt &= \lim_{A \rightarrow \infty} \int_0^A \left| \frac{1}{\Delta} \right|^2 dt = \lim_{\Delta \rightarrow 0} \frac{1}{\Delta} \rightarrow \infty \quad \text{infinite energy} \end{aligned}$$

Summary – Key Properties of $\delta(t)$ and $\delta[n]$

Integral/first sum is unit step:

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

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

Sampling:

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

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

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

$$x[n]\delta[n-n_0] = x[n_0]\delta[n-n_0]$$

Sifting:

$$\int_{-\infty}^{\infty} x(t)\delta(t-t_0)dt = x(t_0)$$

$$\sum_{-\infty}^{\infty} x[n]\delta[n-n_0] = x[n_0]$$

Complex Exponential: e^{st}

Complex Frequency: $s = \sigma + j\omega$

Complex Sine/Sinoid: $e^{j\omega t}$

$$e^{st} = e^{\sigma t} e^{j\omega t}$$

$\left. \begin{array}{l} \text{decay } \sigma < 0 \\ \text{grows } \sigma > 0 \end{array} \right\}$ oscillation

$$e^{j\omega t} = \cos \omega t + j \sin \omega t$$

$$e^{\sigma t} \cos \omega t = \operatorname{Re} \{ e^{st} \} = \frac{1}{2} e^{st} + \frac{1}{2} (e^{st})^*$$

$$= \frac{1}{2} e^{\sigma t} e^{j\omega t} + \frac{1}{2} e^{\sigma t} e^{-j\omega t}$$



↳ Conjugate = negative ω

$$\cos \omega t = \operatorname{Re} \{ e^{j\omega t} \} = \frac{1}{2} e^{j\omega t} + \frac{1}{2} e^{-j\omega t}$$

One Sided $e^{st} u(t)$ right

$e^{st} u(-t)$ left

$$\frac{d}{dt} \overbrace{e^{st}}_{\text{CT}} \longrightarrow e^{sn} \overbrace{b}^1$$

$$e^{sn} \rightarrow z^n \quad z = e^s = e^{\sigma} e^{j\omega}$$

$\hookrightarrow z^n = |z| e^{j\omega n}$

DT Complex Sinusoid: $e^{j\omega n}$

CT and DT Complex Frequency

- s and z are both called **complex frequency**, for CT and DT case respectively. $z = e^s$
- s and z concisely describe the rate at which the signal grows or decays and oscillates.

$$\text{CT: } s = \text{Re}\{s\} + j \text{Im}\{s\}$$

\uparrow \uparrow
rate of growth/decay *frequency of oscillation*
 $(\text{Re}\{s\} = 0 \text{ means no growth/decay})$ $(\text{Im}\{s\} = 0 \text{ means no oscillation})$

$$\text{DT: } z = |z| e^{j\omega n}$$

\uparrow \uparrow
rate of growth/decay *frequency of oscillation*
 $(|z| = 1 \text{ means no growth/decay})$ $(\omega = 0 \text{ means no oscillation})$

DT Sinusoids – Fact 1: Periodicity

1. DT sinusoid is periodic only if its ordinary frequency f is a rational number, or its angular frequency ω is a rational number times 2π .)

- If a DT sinusoid $\cos(\omega n)$ is periodic, it is unchanged after time shift by some integer N :

$$\cos(\omega(n + N)) = \cos(\omega n + \omega N) = \cos(\omega n) \quad \forall n$$

This means the phase change ωN must be an integer multiple of 2π ;

i.e., $\omega N = m2\pi$ for some integer m , or $\omega = m2\pi/N$

Hence $\omega = \frac{m}{N} \times 2\pi$, a rational number $\frac{m}{N}$ multiplied by 2π .

Or, the ordinary frequency $f = m/N$ is rational.

DT Sinusoid – Fact 2: Periodicity of DT Frequency

2. DT frequency is periodic (**Very Important!**)

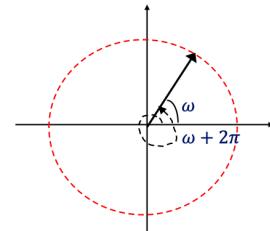
In DT:

ω and $\omega + k2\pi$ refer to the same angular frequency!

f and $f + k$ refer to the same ordinary frequency!

Angular frequency ω is the phase change per unit time. For a DT signal we observe the phase change only at discrete time instants, so there is no difference between a phase change of ω and phase change of $\omega + k2\pi$.

$$\cos((\omega + k2\pi)n) = \cos(\omega n + k\cancel{2\pi}^0) = \cos(\omega n)$$



E.g.: 0.9 Hz, 1.9 Hz, 2.9 Hz, -0.1 Hz, -1.1 Hz are all the same frequency! E.g. $\cos(0.9 \times 2\pi n) \equiv \cos(-1.1 \times 2\pi n)$

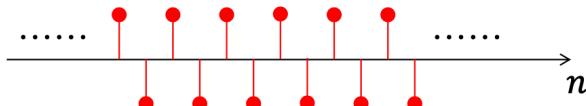
(In addition, because cosine is an even function, -0.9 Hz, 0.1 Hz, 1.1 Hz, 2.1 Hz, etc., are also the same frequency! We will come back to this later.) E.g. $\cos(0.9 \times 2\pi n) \equiv \cos(1.1 \times 2\pi n)$

Maximum Frequency of DT Signals

The fastest rate at which a DT signal can oscillate is at an ordinary frequency of $f = \frac{1}{2}$, or angular frequency of $\omega = \pi$.

The following DT oscillation, with period $N=2$, represents the DT oscillation at the highest frequency: (What if $N=1$?)

$$\cos \pi n = (-1)^n$$



But note that we have not specified what the “time unit” is. If the time unit is 1 ns (DT signal generated at 1 GHz), then an $f = \frac{1}{2}$ actually represents a frequency of 0.5 GHz.

Examples:

- Traditional digital telephone networks sample at 8 KHz \Rightarrow maximum frequency in speech signal transmitted is 4 KHz.
- Compact Disc music sample at 44.1 KHz \Rightarrow maximum frequency in CD music is 22.05 KHz.

L4

Series : convolute
parallel : add ?

Characterization of Systems

Memoryless

depends only on input at t/n

Causality

don't depend on future input

Stability

BIBO

Invertible

one-to-one

can deduce $x(t)$ from $y(t)$

Time Invariance

Shifted input - shifted output

$$x(t) \rightarrow y(t)$$

$$x(t-t_0) \rightarrow y(t-t_0)$$

If multiplied by function of time then not TI

$$y(t) = f(t)x(t)$$

Raising Input to n^{th} power $x^n(t)$

Time Reversal, Taken Even, Odd part

$$x(-t)$$

$$\text{Ev} \{ x(t) \}$$

$$\text{Od} \{ x(t) \}$$

Differentiation: ✓
 Integration: TI when window moves with time

Linearity: Superposition

CT: if $x_1(t) \rightarrow y_1(t)$ where " $x \rightarrow y$ " means x produces the output y
 and $x_2(t) \rightarrow y_2(t)$

then $ax_1(t) + bx_2(t) \rightarrow ay_1(t) + by_2(t)$

Input that is a weighted sum will produce an output that is the same weighted sum of the individual outputs.

DT: if $x_1[n] \rightarrow y_1[n]$ and $x_2[n] \rightarrow y_2[n]$

then $ax_1[n] + bx_2[n] \rightarrow ay_1[n] + by_2[n]$

additive & Scaling

Zero-input \rightarrow zero-output

If $x_k(t) \rightarrow y_k(t)$ $k = 1, \dots, K$

$$\sum_{k=1}^K a_k x_k(t) \rightarrow \sum_{k=1}^K a_k y_k(t)$$

Differentiation is Linear
 & Integration

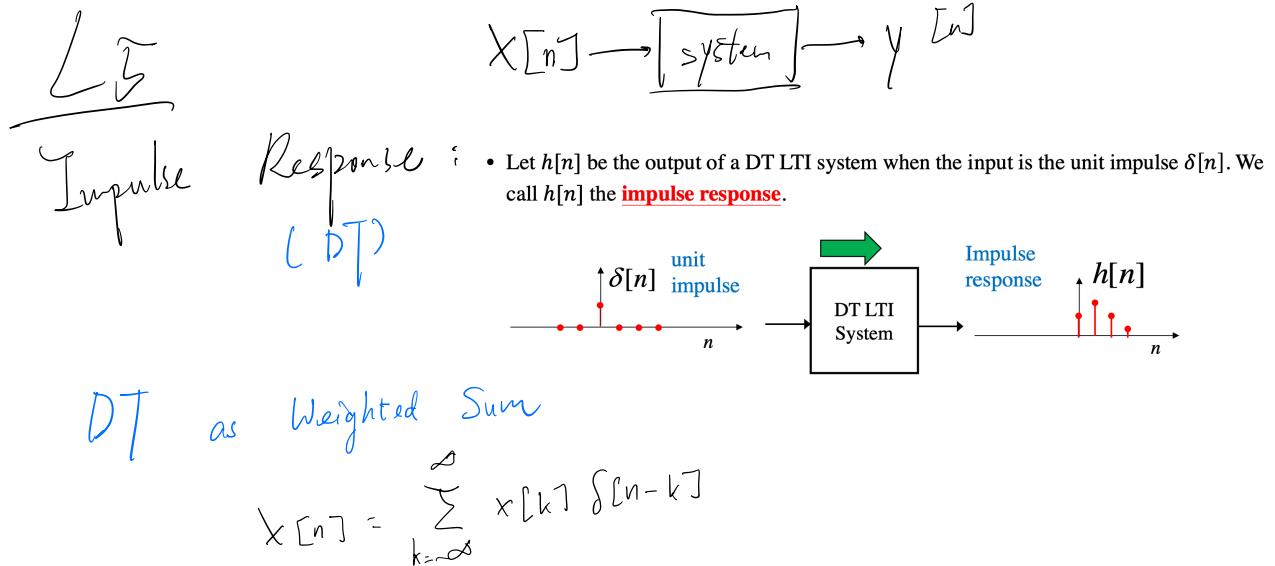
LTI system: Linear + TI

No	Yes	No	Yes	No
No	No	Yes	Yes	Yes
No	No	No	No	No

ℓ^∞ bounded if x bounded

Time reversal.

Integration: Linear



Output of an LTI System

- If system is **linear**, output must be the same weighted sum of the responses to the individual shifted impulses. Let $h_k[n]$ be the system's response to a $\delta[n - k]$. Then

$$x[n] = \sum_{k=-\infty}^{\infty} x[k] \delta[n - k] \rightarrow \text{Linear System} \rightarrow y[n] = \sum_{k=-\infty}^{\infty} x[k] h_k[n] \quad \text{Eq. (2.3)}$$

Input is a weighted sum of $\delta[n - k]$ Output is a weighted sum of responses to $\delta[n - k]$

- If system is **time-invariant**, $h_k[n]$ must be $h[n - k]$. Hence:

$$x[n] = \sum_{k=-\infty}^{\infty} x[k] \delta[n - k] \rightarrow \text{Linear Time-Invariant (LTI) System} \rightarrow y[n] = \sum_{k=-\infty}^{\infty} x[k] h[n - k] \quad \text{Eq. (2.6)}$$

$h_k[n] = h[n - k]$

- Eq. (2.6) is called the **convolution sum**.
- It **means** that $y[n]$, the output of an LTI system at any time n , can be founded by summing up the responses arising from the inputs at all different times k and the response at time n arising from the input at time k is $x[k]h[n - k]$.

AKW

Convolution Sum

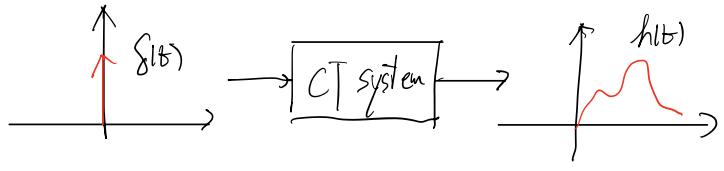
Output = Convolution of input & impulse response

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

↑ ↑
 Convolution Convolution Sum

Convolution is LTI

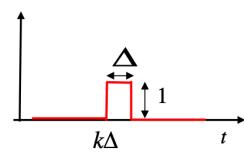
Impulse Response : $h(t)$
[CT]



Approximately : $x(t) \approx \hat{x}(t) = \sum_{k=-\infty}^{\infty} x(k\Delta) \delta_{\Delta}(t - k\Delta)\Delta$

A shifted narrow pulses with unit height

$$\delta_{\Delta}(t - k\Delta)\Delta$$



Now take limit $\Delta \rightarrow 0$

$$\begin{aligned} \hat{x}(t) &= \lim_{\Delta \rightarrow 0} \hat{x}(t) = \lim_{\Delta \rightarrow 0} \sum_{k=-\infty}^{\infty} x(k\Delta) \delta_{\Delta}(t - k\Delta)\Delta \\ &= \int_{-\infty}^{\infty} x(\tau) \delta(t - \tau) d\tau \end{aligned}$$

Response of CT LTI System

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

- Let $h_{\Delta}(t)$ be the response of a CT system to the input $\delta_{\Delta}(t)$. In limit, $\lim_{\Delta \rightarrow 0} h_{\Delta}(t) = h(t)$
- For a CT LTI system, if the input is a superposition of shifted $\delta_{\Delta}(t)$, the output is the same superposition of shifted $h_{\Delta}(t)$:

$$\hat{x}(t) = \sum_{k=-\infty}^{\infty} x(k\Delta) \delta_{\Delta}(t - k\Delta)\Delta \xrightarrow{\text{CT LTI system}} \hat{y}(t) = \sum_{k=-\infty}^{\infty} x(k\Delta) h_{\Delta}(t - k\Delta)\Delta$$

- Now, we take limit $\Delta \rightarrow 0$, the input becomes $x(t)$ and the output becomes:

$$\begin{aligned} x(t) &= \lim_{\Delta \rightarrow 0} \sum_{k=-\infty}^{\infty} x(k\Delta) \delta_{\Delta}(t - k\Delta)\Delta \\ &= \int_{-\infty}^{\infty} x(\tau) \delta(t - \tau) d\tau \end{aligned} \xrightarrow{\text{CT LTI system}} \boxed{\begin{aligned} y(t) &= \lim_{\Delta \rightarrow 0} \sum_{k=-\infty}^{\infty} x(k\Delta) h_{\Delta}(t - k\Delta)\Delta \\ &= \int_{-\infty}^{\infty} x(\tau) h(t - \tau) d\tau \end{aligned}}$$

Eq. 2.33

Convolution of input with impulse response

The Convolution Integral

- In summary, for a CT LTI system, we can determine the output from the input and the impulse response by:

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

- This is called the **convolution integral** and we also use the “*” symbol to denote it:

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

- Just like the DT case, for an LTI system, the output is the convolution of the input and the system's impulse response!

$\int h(t) = \delta(t - t_0) = \text{Time delay.}$

Integrator: $\int h(t) = u(t)$

L
b
Properties of Conv/LTI systems.

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

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

Associative:

When we convolve multiple signals in sequence, the order of association does not matter: it does not matter which signal we convolve with which signal first.

$$\begin{aligned} \{x(t) * h_1(t)\} * h_2(t) &= x(t) * \{h_1(t) * h_2(t)\} = x(t) * h_1(t) * h_2(t) \\ \underbrace{x[n] * h_1[n]} * h_2[n] &= x[n] * \{h_1[n] * h_2[n]\} = x[n] * h_1[n] * h_2[n] \end{aligned}$$

↓ ↓ ↓
 x first convolving with h_1 , then h_2 . x convolving with h_1 convolved with h_2 first. No need to specify which convolve with which first

This means we can combine two systems in cascade into one by convolving the individual impulse responses:

$$x \rightarrow \boxed{h_1} \xrightarrow{x * h_1} \boxed{h_2} \xrightarrow{(x * h_1) * h_2} \equiv x \rightarrow \boxed{h_1 * h_2} \xrightarrow{x * (h_1 * h_2)}$$

Characterizing LTI System by Impulse Response

Memoryless : it and only if $h[n] = 0$ for all $n \neq 0$

Only memoryless system is $h[n] = A\delta[n]$

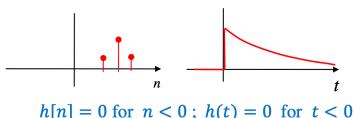
Causality : Impulse response is zero for all $t < 0$
 $\therefore h[n] = 0$ for $n < 0$

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

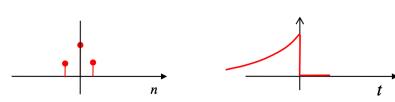
For system to be causal, $y(t)$ cannot depend $x(\tau)$ with $\tau > t$

This means $h(t-\tau)$ must be 0 for all $\tau > t$, or $h(\cdot) = 0$ whenever argument is < 0

Causal Responses



Non-Causal Responses



Stability

An LTI system is **BIBO stable** iff impulse response is **absolute integrable** for CT or **absolute summable** for DT, meaning:

$$\int_{-\infty}^{\infty} |h(t)|dt < \infty ; \quad \sum_{n=-\infty}^{\infty} |h[n]| < \infty$$

$|\cdot|$ means absolute value or magnitude

Recall that BIBO (Bounded Input Bounded Output stability) means:

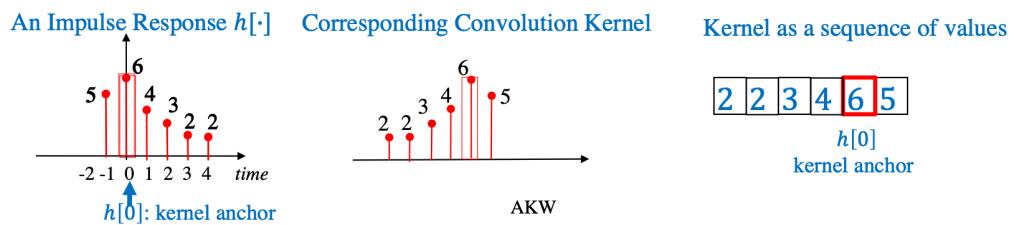
if $|x(t)| \leq B < \infty \forall t$ then $|y(t)| \leq B' < \infty \forall t$

$$\begin{array}{ccc} \text{Input } u(t) & \rightarrow & \int_{-\infty}^t h(\tau)d\tau \\ \downarrow \text{微分} & & \text{Integral} \\ x^{(k)}(t) * h(t) & = & x(t) * h^{(k)}(t) = y^{(k)}(t) \end{array}$$

III. Convolution sum & Integral Examples

- The convolution sum for DT is $y[n] = x[n]*h[n] = \sum_{k=-\infty}^{\infty} x[k]h[n-k]$
- Computing it conceptually involves the following steps:
 - ✓ Step 1: draw $x[k]$ and $h[k]$ by replacing “ n ” by “ k ” k : variable of summation
 - ✓ Step 2: flip $h[k]$ to get $h[-k]$; $h[-k]$ is called the **convolution kernel** kernel: essence, core
 - ✓ Step 3: Shift $h[-k]$ by n to obtain $h[n-k]$; i.e., recognize $h[0]$ as anchor of kernel and place it at n .
 - ✓ Step 4: Multiple $x[k]$ by $h[n-k]$ and sum over all k .

Visualizing the Impulse Response and Convolution kernel



$$\langle \vec{x}, \vec{y} \rangle = \sum_n x_n y_n^*$$

$$\langle \vec{x}, \vec{y} \rangle = \langle \vec{y}, \vec{x}^* \rangle$$