

CPE 381: Fundamentals of Signals and Systems for Computer Engineers

Homework #3 Solution

1. (20 points) A system with input $x(t)$ and output $y(t)$ is defined by the following differential equation:

$$\frac{d^2 y(t)}{dt^2} + 3 \frac{dy(t)}{dt} + 2y(t) = x(t)$$

Find the impulse response $h(t)$ and the unit-step response $s(t)$.

If $Y(s) = \mathcal{L}[y(t)]$ and $X(s) = \mathcal{L}[x(t)]$, then

$$Y(s) [s^2 + 3s + 2] = X(s)$$

To find impulse response, we let $x(t) = \delta(t)$, and $X(s) = 1$, then $Y(s)$ is equal to $H(s)$:

$$Y(s) = H(s) = \frac{1}{s^2 + 3s + 2} = \frac{1}{(s+1)(s+2)} = \frac{A}{s+1} + \frac{B}{s+2}$$

We find

$$A = H(s)(s+1) \Big|_{s=-1} = \frac{1}{-1+2} = 1$$

and

$$B = H(s)(s+2) \Big|_{s=-2} = \frac{1}{-2+1} = -1$$

therefore:

$$h(t) = [e^{-t} - e^{-2t}] \cdot u(t)$$

Similarly, unit step response is:

$$S(s) = \frac{H(s)}{s} = \frac{1}{s \cdot (s+1)(s+2)} = \frac{A}{s} + \frac{B}{s+1} + \frac{C}{s+2}$$

and $A=0.5$, $B=-1$, $C=0.5$, therefore:

$$s(t) = 0.5 \cdot u(t) - e^{-t} \cdot u(t) + 0.5e^{-2t} \cdot u(t)$$

2. (10 points)

The Laplace transform of the response is:

$$S(s) = H(s)X(s) = \frac{s}{s(s^2 + s + 1)} = \frac{1}{(s + 1/2)^2 + 3/4}$$

since (take a look at page 199)

$$\mathcal{L} [Ae^{-\alpha t} \sin(\Omega_0 t \cdot u(t))] = \frac{A\Omega_0}{(s + \alpha)^2 + \Omega_0^2}$$

Therefore, the Inverse Laplace transform of the response is:

$$s(t) = \frac{2}{\sqrt{3}} e^{-0.5t} \sin(\sqrt{3}t/2) u(t)$$

$$y_I(t) = s(t) - s(t-1)$$

3. (10 points) Pr. 3.30

3.30. Feedback stabilization

An unstable system can be stabilized by using negative feedback with a gain K in the feedback loop. For instance, consider an unstable system with transfer function

$$H(s) = \frac{2}{s-1}$$

which has a pole in the right-hand s -plane, making the impulse response of the system $h(t)$ grow as t increases. Use negative feedback with a gain $K > 0$ in the feedback loop, and put $H(s)$ in the forward loop. Draw a block diagram of the system. Obtain the transfer function $G(s)$ of the feedback system and determine the value of K that makes the overall system BIBO stable (i.e., its poles in the open left-hand s -plane).

General solution:

$$Y(s) = (X(s) - G(s) Y(s))F(s) = \frac{F(s)}{1 + F(s)G(s)} X(s)$$

$$H(s) = \frac{F(s)}{1 + F(s) \cdot G(s)}$$

In this particular case system output is:

$$\begin{aligned} Y(s) &= (X(s) - K Y(s)) H(s) \\ &= X(s) H(s) - K H(s) Y(s) \end{aligned}$$

and

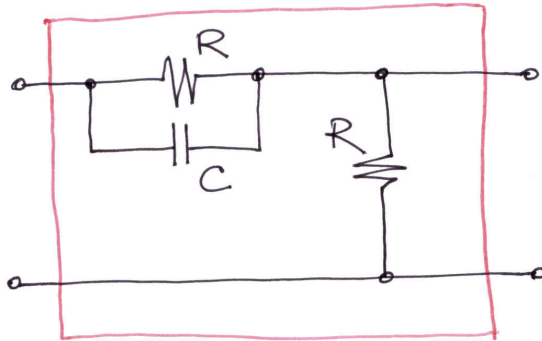
$$\frac{Y(s)}{X(s)} = \frac{H(s)}{1 + K \cdot H(s)} = \frac{2}{s + 2K - 1}$$

In order to have the pole in the left-hand s -plane we need $2K - 1 > 0 \rightarrow K > 0.5$

For example, $K = 1 \rightarrow$ pole at $s = -1$ and impulse response

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

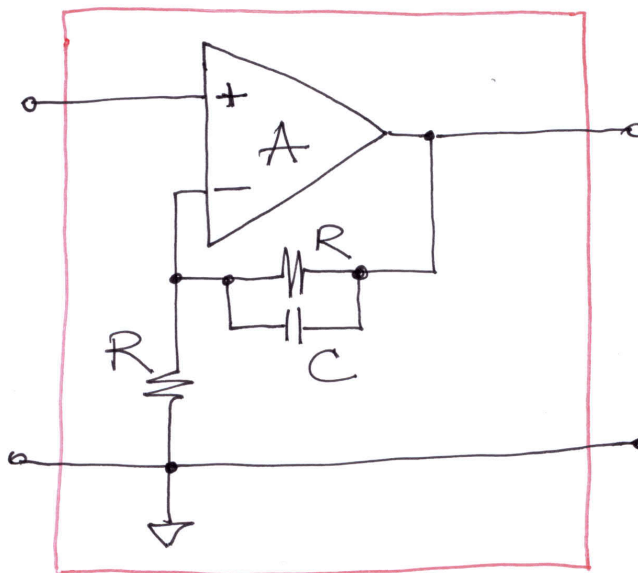
4. a) (10 points) What is the transfer function of the following circuit:



$$H(s) = \frac{R}{R+R \parallel \frac{1}{Cs}} = \frac{R}{R + \frac{R}{RCs+1}} = \frac{RCs+1}{RCs+2} = \frac{s + \frac{1}{RC}}{s + \frac{2}{RC}}$$

b) (5 points) What is the transfer function of the following
Hints:

- you can use solutions of problem #3 and #4a
- to simplify the result you can assume that $A \rightarrow \infty$



Since

$$H(s) = \frac{F(s)}{1 + F(s) \cdot G(s)}$$

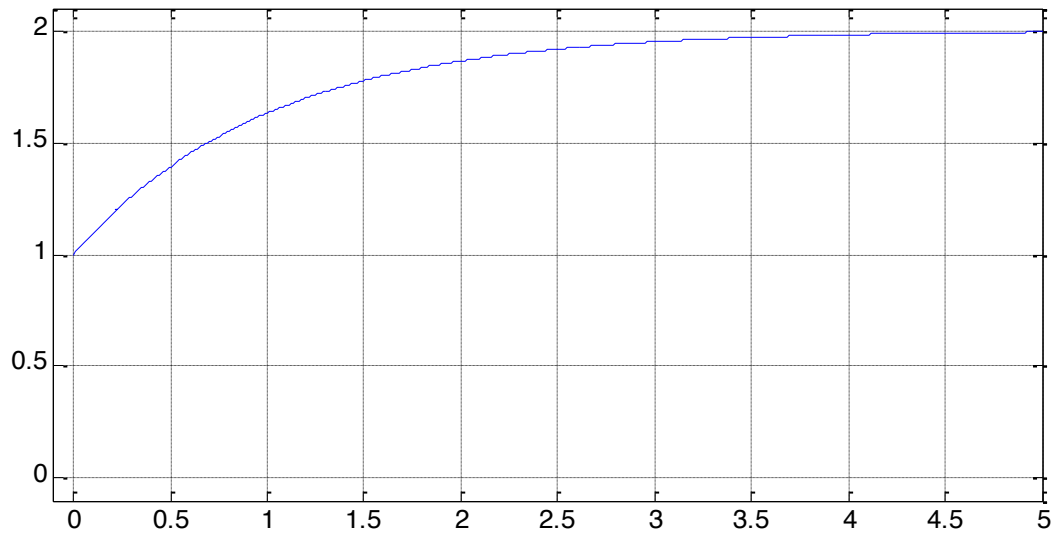
$$F(s) = A \quad \text{and} \quad G(s) = \frac{s + \frac{1}{RC}}{s + \frac{2}{RC}}$$

$$H(s) = \frac{A}{1 + A \left(\frac{s + \frac{1}{RC}}{s + \frac{2}{RC}} \right)} \quad \text{for } A \rightarrow \infty \quad H(s) = \frac{s + \frac{2}{RC}}{s + \frac{1}{RC}}$$

c) (10 points) Find and plot the unit-step response $s(t)$ of the system?

$$S(s) = \frac{1}{s} \cdot \frac{s + \frac{2}{RC}}{s + \frac{1}{RC}} = \frac{A}{s} + \frac{B}{s + \frac{1}{RC}} = \frac{2}{s} - \frac{1}{s + \frac{1}{RC}} =$$

$$s(t) = (2 - e^{-\frac{t}{RC}}) \cdot u(t)$$



5. (10 points) Find the inverse Laplace transform of the following function:

$$X(s) = \frac{1}{(s+4)(s+3)}$$

What is the ROC of this function?

$$X(s) = \frac{1}{(s+4)(s+3)} = \frac{A_1}{s+4} + \frac{A_2}{s+3}$$

$$A_1 = X(s) \cdot (s+4) \Big|_{s=-4} = -1$$

$$A_2 = X(s) \cdot (s+3) \Big|_{s=-3} = 1$$

$$x(t) = [e^{-3t} - e^{-4t}] \cdot u(t)$$

ROC: $s > \max(p_i) = \max([-3, -4]) = -3$

6. (15 points) Consider a second order ($N = 2$) differential equation

$$y''(t) + 5y'(t) + 4y(t) = x(t)$$

Assume the above equation represents a system with input $x(t)$ and output $y(t)$.

$$s^2Y(s) - sy(0^-) - y(0) + 5sY(s) - 5y(0^-) + 4Y(s) = X(s)$$

All initial conditions are equal to zero.

$$s^2Y(s) + 5sY(s) + 4Y(s) = X(s)$$

$$H(s) = \frac{1}{(s+1)(s+4)} = \frac{\frac{1}{3}}{s+1} - \frac{\frac{1}{3}}{s+4}$$

The impulse response $h(t)$:

$$h(t) = \mathcal{L}^{-1} \left(\frac{1}{(s+1)(s+4)} \right) = \left(\frac{1}{3}e^{-t} - \frac{1}{3}e^{-4t} \right) u(t)$$

The unit-step response $s(t)$ of the system.

$$s(t) = \mathcal{L}^{-1} \left(\frac{1}{s(s+1)(s+4)} \right) = \mathcal{L}^{-1} \left(\frac{\frac{1}{4}}{s} + \frac{\frac{1}{3}}{s+1} + \frac{\frac{1}{12}}{s+4} \right) = \left(\frac{1}{4} + \frac{1}{3}e^{-t} + \frac{1}{12}e^{-4t} \right) u(t)$$

7. (10 points) Evaluate formula for power distribution over frequency of a periodic signal $x(t)$ (Parseval's theorem). Describe Magnitude Line Spectrum and Phase Line Spectrum and their symmetry.

The power of a periodic signal $x(t)$ of period T_0 is given by

$$P_x = \frac{1}{T_0} \int_{T_0} |x(t)|^2 dt$$

Replacing the Fourier series of $x(t)$ in the power equation we have that

$$\begin{aligned} \frac{1}{T_0} \int_{T_0} |x(t)|^2 dt &= \frac{1}{T_0} \int_{T_0} \sum_k \sum_m X_k X_m^* e^{j\Omega_0 kt} e^{-j\Omega_0 mt} dt \\ &= \sum_k \sum_m X_k X_m^* \frac{1}{T_0} \int_{T_0} e^{j\Omega_0 kt} e^{-j\Omega_0 mt} dt \\ &= \sum_k |X_k|^2 \end{aligned}$$

after we apply the orthonormality of the Fourier exponentials. Even though $x(t)$ is real, we let $|x(t)|^2 = x(t)x^*(t)$ in the above equations, permitting us to express them in terms of X_k and its conjugate. The above indicates that the power of $x(t)$ can be computed in either the time or the frequency domain giving exactly the same result.

Moreover, considering the signal to be a sum of harmonically related components or

$$x(t) = \sum_k X_k e^{jk\Omega_0 t} = \sum_k x_k(t)$$

the power of each of these components is given by

$$\frac{1}{T_0} \int_{T_0} |x_k(t)|^2 dt = \frac{1}{T_0} \int_{T_0} |X_k e^{jk\Omega_0 t}|^2 dt = \frac{1}{T_0} \int_{T_0} |X_k|^2 dt = |X_k|^2$$

and the power of $x(t)$ is the sum of the powers of the Fourier series components. This indicates that the power of the signal is distributed over the harmonic frequencies $\{k\Omega_0\}$. A plot of $|X_k|^2$ versus the harmonic frequencies $k\Omega_0$, $k = 0, \pm 1, \pm 2, \dots$, displays how the power of the signal is distributed over the harmonic frequencies. Given the discrete nature of the harmonic frequencies $\{k\Omega_0\}$ this plot consists of a line at each frequency and as such it is called the *power line spectrum* (that is, a periodic signal has no power in nonharmonic frequencies). Since $\{X_k\}$ are complex, we define two additional spectra, one that displays the magnitude $|X_k|$ versus $k\Omega_0$, called the *magnitude line spectrum*, and the *phase line spectrum* or $\angle X_k$ versus $k\Omega_0$ showing the phase of the coefficients $\{X_k\}$ for $k\Omega_0$. The power line spectrum is simply the magnitude spectrum squared.

A periodic signal $x(t)$, of period T_0 , is represented in the frequency by its

$$\text{Magnitude line spectrum : } |X_k| \text{ vs } k\Omega_0 \quad (4.15)$$

$$\text{Phase line spectrum : } \angle X_k \text{ vs } k\Omega_0 \quad (4.16)$$

8. (5 points) Represent the trigonometric Fourier series of a real-valued periodic signal $x(t)$. How do you calculate coefficients?

The *trigonometric Fourier series* of a real-valued, periodic signal $x(t)$, of period T_0 , is an equivalent representation that uses sinusoids rather than complex exponentials as the basis functions. It is given by

$$\begin{aligned} x(t) &= X_0 + 2 \sum_{k=1}^{\infty} |X_k| \cos(k\Omega_0 t + \theta_k) \\ &= c_0 + 2 \sum_{k=1}^{\infty} [c_k \cos(k\Omega_0 t) + d_k \sin(k\Omega_0 t)] \quad \Omega_0 = \frac{2\pi}{T_0} \end{aligned} \quad (4.19)$$

where $X_0 = c_0$ is called the *DC component*, and $\{2|X_k| \cos(k\Omega_0 t + \theta_k)\}$ are the k th *harmonics* for $k = 1, 2, \dots$. The frequencies $\{k\Omega_0\}$ are said to be harmonically related. The coefficients $\{c_k, d_k\}$ are obtained from $x(t)$ as follows:

$$\begin{aligned} c_k &= \frac{1}{T_0} \int_{t_0}^{t_0+T_0} x(t) \cos(k\Omega_0 t) dt \quad k = 0, 1, \dots \\ d_k &= \frac{1}{T_0} \int_{t_0}^{t_0+T_0} x(t) \sin(k\Omega_0 t) dt \quad k = 1, 2, \dots \end{aligned} \quad (4.20)$$

The coefficients $X_k = |X_k|e^{j\theta_k}$ are connected with the coefficients c_k and d_k by

$$\begin{aligned} |X_k| &= \sqrt{c_k^2 + d_k^2} \\ \theta_k &= -\tan^{-1} \left[\frac{d_k}{c_k} \right] \end{aligned}$$

The functions $\{\cos(k\Omega_0 t), \sin(k\Omega_0 t)\}$ are orthonormal.